1 2

Loans Price Testing as of 07/31/2008
GCP - Credit US

TESTED	TESTED	Variance
BPM 2	(All)	17,522,682

FCN	Deal	Desk
7552	[redacted]	FID Corp
8986		HY
6672		FID Corp
8394		FID Corp
8517		FID Corp
9495		HG
8426		FID Corp
3640		FID Corp
7649		FID Corp
8544		FID Corp
9434		HY
7938		FID Corp
6359		FID Corp
9065		FID Corp
8018		HY
4378		FID Corp
9169		HG
9188		FID Corp
8310		FID Corp
6947		FID Corp
8630		HY
3955		FID Corp
4365		FID Corp
7800		FID Corp
7979		FID Corp
6326		FID Corp
8447		HY
2802		FID Corp
6434		FID Corp
9229		HG
8282		FID Corp
5924		FID Corp
9022		HY
9191		HY
7584		FID Corp
9055		FID Corp
3930		FID Corp
5377		FID Corp
4952		FID Corp
7668		FID Corp
3324		FID Corp
6408		FID Corp
8725		FID Corp
4576		FID Corp
6436		FID Corp
8398		FID Corp
8645		HY
5724		FID Corp
8916		HY
5735		FID Corp
2411		FID Corp
4525		FID Corp
6527		HY
4970		FID Corp
8958		FID Corp
6217		FID Corp
8149		FID Corp
4194		FID Corp
8285		FID Corp
7914		FID Corp
4253		FID Corp
8431		HY
3815		FID Corp

Var/MV	Coverage
-0.03%	89%

						Data
Facility	Leh Mark	Composite	Primary Method	MaturityDate	HG/HY	$Var
5 YEAR REVOLVING DOLLAR (US)	99.000	97.83936839	CDS Matrix	5/14/12	HG	(10,104,236)
TERM	80.000	81.75571071	CDS Matrix	12/12/14	HY	6,507,423
5-YR DOMESTIC REVOLVER	77.000	77.7	External Quote	12/15/11	HY	5,600,000
TERM LOAN	96.000	92.89610562	Sector Matrix	8/20/13	HG	(4,670,253)
5YR MULTI CURR REVOLVER	97.000	94.57976215	CDS Matrix	9/19/12	HG	(4,333,972)
REVOLVER	99.692	99.13982717	CDS Matrix	7/9/09	HG	(4,230,258)
REVOLVER	99.000	96.02384725	Sector Matrix	8/22/12	HG	(4,147,675)
REVOLVER	95.000	93.0313	External Quote	3/24/10	HG	(4,095,248)
1 YEAR REVOLVER	100.000	98.94430131	CDS Matrix	5/13/09	HG	(3,497,899)
REVOLVER	88.000	89.01550122	CDS Matrix	10/10/13	HY	3,142,408
TERM LOAN A	89.750	87.6406	External Quote	3/31/14	HY	(2,906,980)
5-YEAR RCF	98.000	99.80016009	CR Matrix	6/20/12	HG	2,711,262
5 YEAR REVOLVER	89.000	90.97317055	CDS Matrix	10/20/11	HG	2,552,540
TERM LOAN	99.000	100	CDS Matrix	10/2/08	HG	2,506,313
FIRST LIEN TERM	89.000	90.08717892	Sector Matrix	10/25/14	HY	2,082,355
5 YEAR REVOLVER	92.000	93.92853996	CDS Matrix	10/20/10	HG	2,019,464
364-DAY BRIDGE	99.750	99.94240665	CDS Matrix	1/26/09	HG	1,924,066
5 YEAR REVOLVER	96.000	96.94470883	CDS Matrix	1/30/13	HG	1,891,878
5-YR REVOLVER	95.000	92.32999907	CDS Matrix	8/13/12	HG	(1,867,033)
REVOLVER	85.000	91.20955236	CDS Matrix	2/6/13	HY	1,862,866
TERM LOAN B-3	93.750	96.34801125	CR Matrix	10/10/14	HY	1,857,117
5 YR MUTLI-CCY LC FACILITY	98.000	97.11574526	CDS Matrix	6/22/10	HG	(1,768,509)
5 YEAR REVOLVER	95.000	97.00460098	CDS Matrix	10/14/10	HG	1,744,794
TRANCHE A REVOLVER	95.000	97.28118172	Sector Matrix	6/11/12	HG	1,713,137
TERM LOAN B	95.000	94.3142555	Sector Matrix	7/2/12	HG	(1,709,850)
5 YEAR REVOLVER	93.000	94.77993842	CDS Matrix	10/13/11	HG	1,688,669
USD REVOLVER (ABL)	95.250	96	Trading Activitiy	8/30/12	HY	1,674,405
TRANCHE B REVOLVER	93.000	96.19512962	CDS Matrix	2/28/10	HY	1,585,892
5-YEAR REVOLVER	97.000	98.62476101	CDS Matrix	10/26/11	HG	1,547,501
REVOLVER	99.500	99.65033878	CDS Matrix	1/31/09	HG	1,503,388
5 YEAR REVOLVER	98.000	98.93072279	Sector Matrix	11/7/12	HG	1,489,156
5 YEAR REVOLVER	99.000	95.15154449	CDS Matrix	12/12/12	HY	(1,477,166)
TERM LOAN	99.000	100.9573708	CR Matrix	12/31/10	HY	1,468,028
TERM LOAN	93.000	92.3125	Trading Activitiy	1/31/15	HY	(1,438,595)
5 YEAR REVOLVER	98.000	97.20117631	CDS Matrix	6/9/12	HG	(1,393,942)
TERM LOAN	99.000	97.90488697	Sector Matrix	12/27/12	HG	(1,392,743)
LOANS	100.000	98.14849683	CDS Matrix	5/18/10	HG	(1,384,461)
5YR UNSECURED REVOLVER	97.000	99.83860238	CR Matrix	5/10/11	HG	1,366,437
REVOLVING CREDIT	91.000	85.3333	External Quote	2/24/10	HY	(1,352,535)
REVOLVER 6-YR	68.000	71.25	Trading Activitiy	6/4/13	HY	1,300,000
1.5BN 5-YEAR RCF	96.000	94.25001751	CDS Matrix	10/21/09	HG	(1,290,612)
5 YEAR REVOLVER	98.000	97.22074841	CDS Matrix	10/26/12	HG	(1,289,551)
5-YR REVOLVER	98.000	98.72056647	CDS Matrix	11/2/12	HG	1,280,637
5-YEAR REVOLVER	99.000	98.36489464	CDS Matrix	12/16/10	HG	(1,263,796)
6 YEAR REVOLVER	91.000	99.18597999	CR Matrix	10/31/12	HY	1,224,524
5 YEAR REVOLVER	98.000	98.97350947	CDS Matrix	8/17/12	HG	1,171,788
US DOLLAR TERM LOAN	79.000	77.5	External Quote	10/16/14	HY	(1,161,257)
REVOLVING CREDIT	93.000	89.873	External Quote	7/13/11	HY	(1,161,137)
MULTI CURRENCY REVOLVER	86.000	86.75571071	CDS Matrix	12/12/13	HY	1,133,566
6-YR REVOLVER	92.000	95.6	External Quote	7/3/12	HY	1,122,631
5 YEAR REVOLVER	98.000	96.80789882	CDS Matrix	10/14/08	HG	(1,102,694)
5-YEAR REVOLVER	95.000	97.17388024	CR Matrix	12/19/10	HG	1,086,940
TRANCHE B TERM LOAN	75.500	74.0833	External Quote	11/17/14	HY	(1,081,716)
5YR-RCF	99.000	99.65029735	CDS Matrix	2/28/11	HG	1,062,661
MULTICURRENCY REVOLVER	98.000	96.2248762	CDS Matrix	12/10/12	HG	(1,059,640)
MULTICURRENCY REVOLVER	92.000	98.50711894	CR Matrix	9/28/12	HY	1,041,139
REVOLVER	84.000	92.17550785	CR Matrix	7/31/13	HY	1,035,564
5 YEAR REVOLVER	98.000	94.78539303	CDS Matrix	8/15/12	HG	(1,028,674)
5 YEAR REVOLVER	99.000	99.85809192	CR Matrix	8/2/12	HG	1,028,410
5-YR REVOLVER	98.000	99.72400516	CR Matrix	6/19/12	HG	986,245
5 YEAR MULTI-CURRENCY RC	98.000	97.02102739	CDS Matrix	10/28/10	HG	(973,978)
REVOLVING FACILITY	87.000	88.66390285	CDS Matrix	8/21/13	HY	973,383
5-YEAR REVOLVER	99.000	99.86211019	CDS Matrix	4/15/10	HG	938,770

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

$Var/MV	Abs $Var	Sum of Total MV
-1.2%	10,104,236	861,875,000
2.2%	6,507,423	296,514,610
0.9%	5,600,000	616,000,000
-3.2%	4,670,253	144,445,714
-2.5%	4,333,972	173,700,000
-0.6%	4,230,258	764,302,267
-3.0%	4,147,675	137,970,000
-2.1%	4,095,248	197,617,000
-1.1%	3,497,899	331,335,000
1.2%	3,142,408	272,310,720
-2.4%	2,906,980	123,685,161
1.8%	2,711,262	147,600,000
2.2%	2,552,540	115,132,500
1.0%	2,506,313	248,125,000
1.2%	2,082,355	170,468,375
2.1%	2,019,464	96,337,500
0.2%	1,924,066	997,500,000
1.0%	1,891,878	192,250,000
-2.8%	1,867,033	66,430,000
7.3%	1,862,866	25,500,000
2.8%	1,857,117	67,014,631
-0.9%	1,768,509	196,000,000
2.1%	1,744,794	82,687,500
2.4%	1,713,137	71,343,750
-0.7%	1,709,850	236,875,000
1.9%	1,688,669	88,231,250
0.8%	1,674,405	212,649,406
3.4%	1,585,892	46,160,240
1.7%	1,547,501	92,387,500
0.2%	1,503,388	995,000,000
0.9%	1,489,156	156,800,000
-3.9%	1,477,166	37,999,500
2.0%	1,468,028	74,250,000
-0.7%	1,438,595	194,602,708
-0.8%	1,393,942	171,009,375
-1.1%	1,392,743	125,906,250
-1.9%	1,384,461	74,775,000
2.9%	1,366,437	46,693,549
-6.2%	1,352,535	21,720,000
4.8%	1,300,000	27,200,000
-1.8%	1,290,612	70,800,000
-0.8%	1,289,551	162,176,136
0.7%	1,280,637	174,171,875
-0.6%	1,263,796	197,000,000
9.0%	1,224,524	13,612,500
1.0%	1,171,788	117,960,000
-1.9%	1,161,257	61,159,538
-3.4%	1,161,137	34,533,333
0.9%	1,133,566	129,000,000
3.9%	1,122,631	28,689,464
-1.2%	1,102,694	90,650,000
2.3%	1,086,940	47,500,000
-1.9%	1,081,716	57,647,760
0.7%	1,062,661	161,777,500
-1.8%	1,059,640	58,500,000
7.1%	1,041,139	14,720,000
9.7%	1,035,564	10,640,000
-3.3%	1,028,674	31,360,000
0.9%	1,028,410	118,650,000
1.8%	986,245	56,062,500
-1.0%	973,978	97,500,000
1.9%	973,383	50,895,000
0.9%	938,770	107,803,224

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BPM 2	(All)

FCN	Deal	Facility	Leh Mark
263	[redacted]	REVOLVER	0.010
264		TRADE CLAIMS	0.000
265		SIMMONS TRADE CLAIM	0.000
305		BLACK & DECKER TRADE CLAIM	0.000
306		IGLOO PRODUCTS CORP TRADE CLAI	0.000
381		BRIDGE LOAN	0.000
490		TRADE CLAIM	0.001
501		REVOLVER	97.000
709		TERM LOAN B	1.000
745		364 DAY REVOLVER	-
746		LETTER OF CREDIT FACILITY	-
2159		REVOLVING CREDIT	93.000
2162		364 DAY LIQUIDITY FACILITY	99.000
2163		5 YEAR LIQUIDITY FACILITY	99.000
2291		TERM WARRANTS	0.000
2411		5 YEAR REVOLVER	98.000
2423		REVOLVER	10.00
2446		5 YEAR REVOLVER 2	99.000
2498		TERM LOAN	2.000
2598		REVOLVING CREDIT	98.00
2722		TRANCHE A REVOLVER	93.000
2733		REVOLVER	99.000
2799		REVOLVER	91.000
2802		TRANCHE B REVOLVER	93.000
2819		NON-AMORTIZING 5 YR TERM	100.00
2872		REVOLVER	90.000
2887		5 YR REVOLVER	98.000
2974		REVOLVING CREDIT	0.000
2980		REVOLVER '04	0.000
2988		364 R/C	172.000
2989		5 YR. REV	172.000
3013		TRADE CLAIM #6432	0.000
3052		TERM LOAN FACILITY	99.000
3141		REVOLVING CREDIT	55.000
3214		5-YEAR REVOLVER	96.000
3243		TURBINE	0.000
3256		TRANCHE A TERM LOAN	90.000
3300		REVOLVING CREDIT COMMITMENT	95.00
3314		5YR REVOLVER	96.000
3317		REVOLVER	95.00
3324		1.5BN 5-YEAR RCF	96.000
3427		5-YR REV0LVING CREDIT B	100.000
3437		STANDBY BOND PURCHASE -REV A	100.000
3472		ACQUISITION REVOLVER	96.000
3473		WORKING CAPITAL REVOLVER	96.000
3485		5YR REVOLVER	98.000
3526		REVOLVER	96.00
3536		REVOLVER	93.00
3547		USD REVOLVER	94.000
3606		REVOLVER NEW	96.000
3613		REVOLVING CREDIT LOANS	94.000
3619		5YR REVOLVING	93.000
3630		TERM LOAN B	95.750
3631		REVOLVER	98.000
3640		REVOLVER	95.000

	Coverage 88.5%			Total MV 33,044,882,046
per 100 mm				
	Data TESTED			
	Sum of Total MV		Sum of Variance	Total Sum of Total MV
Composite	TESTED	UNTESTED	TESTED UNTESTED	
		2,350	0	2,350
		2	0	2
		2	0	2
		0	0	0
		0	0	0
		78	0	78
		2	0	2
93.54793554	24,250,000		(863,016)	24,250,000
		238,000	0	238,000
		39	0	39
		83	0	83
99.69555559	8,799,373		633,513	8,799,373
		122,858,400	0	122,858,400
		113,113,000	0	113,113,000
		0	0	0
		0	0	0
96.80789882	90,650,000		(1,102,694)	90,650,000
		45,445	0	45,445
99.96554925	19,800,000		193,110	19,800,000
		470,668	0	470,668
97.95377963	4,900,000		(2,311)	4,900,000
96.60863153	18,939,760		734,910	18,939,760
98.96436126	39,400,000		(14,183)	39,400,000
91.65750833	58,825,000		425,032	58,825,000
96.19512962	46,160,240		1,585,892	46,160,240
		0	0	0
97.42183462	11,750,000		(302,934)	11,750,000
91.8563799	4,500,000		92,819	4,500,000
98.09512823	83,512,500		81,065	83,512,500
		0	0	0
		1	0	1
170.84375	71,589,340		(481,251)	71,589,340
171	96,560,524		(561,398)	96,560,524
		2	0	2
		0	0	0
98.10025362	24,750,000		(224,937)	24,750,000
60	5,500,000		500,000	5,500,000
99.63591028	10,080,000		381,771	10,080,000
		5	0	5
88.333	2,503,814		(46,376)	2,503,814
92	2,968,750		(93,750)	2,968,750
96.37975853	33,600,000		132,915	33,600,000
95.34421941	4,750,000		17,211	4,750,000
94.25001751	70,800,000		(1,290,612)	70,800,000
99.61219695	18,226,379		(70,682)	18,226,379
99.61219695	16,686,121		(64,709)	16,686,121
		0	0	0
94.62405763	19,764,706		(283,282)	19,764,706
		0	0	0
95.67314051	4,235,294		(14,420)	4,235,294
		0	0	0
97.8300042	34,300,000		(59,499)	34,300,000
95.41968541	24,062,500		(145,456)	24,062,500
93	13,950,000		0	13,950,000
92.5	2,356,250		(37,600)	2,356,250
97	14,325,000		149,219	14,325,000
98.57692356	3,778,800		183,992	3,778,800
95.2083	22,503,704		534,354	22,503,704
95.75	1,910,090		0	1,910,090
		0	0	0
97.80634978	2,290,116		(4,525)	2,290,116
		0	0	0
93.0313	197,617,000		(4,095,248)	197,617,000

Variance	
(8,881,713)	-0.03%

Total Sum of Variance
0
0
0
0
0
0
0
(863,016)
0
0
0
633,513
0
0
0
0
(1,102,694)
0
193,110
0
(2,311)
734,910
(14,183)
425,032
1,585,892
0
(302,934)
92,819
81,065
0
0
(481,251)
(561,398)
0
0
(224,937)
500,000
381,771
0
(46,376)
(93,750)
132,915
17,211
(1,290,612)
(70,682)
(64,709)
0
(283,282)
0
(14,420)
0
(59,499)
(145,456)
0
(37,600)
149,219
183,992
534,354
0
0
(4,525)
0
(4,095,248)

	TESTED Data		
	UNTESTED		TESTED
BPM 2	Sum of Total MV	Abs$Var in '000	Sum of Total MV
CAPITAL STRUCTURE ARB	291,948,118	0	609,187,617
FID CORP LOANS AMER - HG FRL	1,211,000,693	0	10,575,074,218
FID CORP LOANS AMER - HY FRL	645,272,811	0	2,264,423,199
FID CORP LOANS AMER - HY LOAN HOLDS	388,319,779	0	3,188,098,049
HG ESOTERIC		0	69,212,500
HG LOANS	0	0	1,084,950,094
HIGH YIELD BONDS	15,681,240	0	149,456,598
HIGH YIELD-DISTRESS AMER	251,021,053	0	2,325,264,890
HIGH YIELD-LOANS AMER	312,780,956	0	2,319,743,381
HY AMERICAS - DISTRESSED LOANS	123,250,110	0	89,116,067
HY AMERICAS - LOANS AMERICAS	23,154,750	0	393,335,558
HY EUROPE - LOAN SYND EUROPE	37,423,024	0	509,162,017
HY LOAN HOLDS		0	1,880,000
HY PROP ENERGY US	32,255,696	0	309,877,719
HY-SCT	4,170,769	0	1,085,277,308
LATIN MARKETS	31,040,000	0	311,633,886
PRIMARY MANAGED NY	107,599,330	0	169,840,248
RISK ARB	41,958,246	0	610,982,906
HG LATIN MARKETS	0	0	
HY AMERICAS - ENERGY FUND	18,226,362	0	52,800,000
DISTRESSED & LEV EQ	6,533,380	0	135,479,003
HY CORPORATES LATAM	8,946,049	0	104,914,805
OTHER CONVERTS AMERICAS	75,000	0	
FLOW TRADING		0	10,952,794
HY LOANS US	737,517,995	0	1,742,141,287
GPS LOAN PORTFOLIO	19,504,663	0	1,220,240,971
FID CORP LOANS EUROPE - HG FRL	66,500,000	0	29,803,840
DISTRESSED LOANS FINANCE	0	0	71,250,000
EQUITY STRATEGY LONG SHORT		0	37,999,500
HY DISTRESSED US	712,700	0	42,699,198
RATES CVA US	78,942,000	0	248,037,526
GLOBAL MEZZANINE AMERICAS		0	29,775,000
HY LOAN US		0	283,238,230
CMBS-AMERICAS	156,877,109	0	488,264,167
HY FLOW US		0	142,772,500
STF AMERICAS		0	90,010,368
HY PAR LOANS TRADING	0	0	347,096
OTHER AMERICAS		0	19,261,000
SPECIAL OPPORTUNITIES GP	44,000	0	110,060,000
UNDERWRITING		0	123,888,810
PRIN. FINANCE-AMERICAS		0	105,409,583
MUNIS DERIVATIVES		0	135,605,994
Grand Total	4,610,755,833	0	31,291,467,927

BPM 2	(Multiple Items)

	TESTED Data		
	UNTESTED		
Primary Method	Sum of Total MV	Abs$Var in '000	Sum of Variance
Trading Activity	9,135,817	0	0
LSTA Quote	174,755,424	0	0
CDS matrix	0	0	0
CR matrix	38,598,300	0	0
Other		0	
(blank)	2,022,147,742	0	0
Alt Process - Structuring fee		0	
Alt Process		0	
Grand Total	2,244,637,283	0	0

Abs$Var in '000	Total Sum of Total MV	Total Abs$Var in '000
802	901,135,735	802
25,786	11,786,074,911	25,786
5,323	2,909,696,010	5,323
3,370	3,576,417,828	3,370
252	69,212,500	252
219	1,084,950,094	219
339	165,137,838	339
6,589	2,576,285,943	6,589
9,856	2,632,524,337	9,856
228	212,366,177	228
2,525	416,490,308	2,525
1,689	546,585,041	1,689
0	1,880,000	0
2,902	342,133,415	2,902
264	1,089,448,077	264
501	342,673,886	501
629	277,439,578	629
2,637	652,941,152	2,637
0	0	0
520	71,026,362	520
163	142,012,383	163
1,059	113,860,854	1,059
0	75,000	0
493	10,952,794	493
14,607	2,479,659,282	14,607
2,675	1,239,745,634	2,675
377	96,303,840	377
605	71,250,000	605
444	37,999,500	444
837	43,411,898	837
4,710	326,979,526	4,710
156	29,775,000	156
1,001	283,238,230	1,001
1,739	645,141,276	1,739
1,378	142,772,500	1,378
1,577	90,010,368	1,577
2	347,096	2
0	19,261,000	0
318	110,104,000	318
1,677	123,888,810	1,677
30	105,409,583	30
608	135,605,994	608
67,625	35,902,223,760	67,625

TESTED			#N/A		
Sum of Total MV	Abs$Var in '000	Sum of Variance	Sum of Total MV	Abs$Var in '000	Sum of Variance
1,575,030,680	35	34,640		0	
1,677,304,499	2,641	2,640,720		0	
9,553,149,927	22,610	22,610,034		0	
1,692,791,432	3,616	3,615,650		0	
1,153,377,313	161	(160,664)		0	
357,046,966	2,001	2,000,536	3,096,344	0	0
248,750,000	0	0		0	
497,500,000	0	0		0	
16,754,950,817	30,741	30,740,916	3,096,344	0	0

Total Sum of Total MV	Total Abs$Var in '000	Total Sum of Variance
1,584,166,497	35	34,640
1,852,059,923	2,641	2,640,720
9,553,149,927	22,610	22,610,034
1,731,389,732	3,616	3,615,650
1,153,377,313	161	(160,664)
2,382,291,052	2,001	2,000,536
248,750,000	0	0
497,500,000	0	0
19,002,684,444	30,741	30,740,916

	Data		
Parent	Sum of Total MV	Sum of Variance	Abs$Var in '000
[redacted]	731,303,550	16,500,000	16,500
	394,500,000	(9,516,775)	9,517
	349,259,978	7,278,036	7,278
	857,565,968	(6,630,696)	6,631
	241,250,000	(5,287,925)	5,288
	224,150,000	3,161,866	3,162
	1,355,557,500	(3,085,762)	3,086
	299,433,750	(2,919,577)	2,920
	432,250,000	(2,479,653)	2,480
	296,289,938	(2,237,355)	2,237
	125,833,189	(2,205,590)	2,206
	95,875,000	2,168,352	2,168
	44,607,631	2,078,854	2,079
	26,806,000	1,992,346	1,992
	72,187,500	1,920,819	1,921
	248,125,000	1,875,000	1,875
	148,125,000	1,875,000	1,875
	34,459,652	1,796,595	1,797
	41,542,299	1,784,360	1,784
	87,840,909	(1,710,003)	1,710
	59,905,039	1,635,154	1,635
	73,019,737	1,615,944	1,616
	46,814,516	1,484,132	1,484
	46,627,907	1,465,153	1,465
	52,250,000	(1,448,056)	1,448
	220,187,500	1,446,326	1,446
	157,500,000	(1,440,931)	1,441
	135,050,000	(1,435,903)	1,436
	32,555,000	(1,412,328)	1,412
	193,000,000	1,361,132	1,361
	157,040,000	1,347,491	1,347
	65,615,000	1,312,732	1,313
	44,760,000	1,308,918	1,309
	103,556,250	1,249,281	1,249
	23,328,112	1,235,149	1,235
	9,593,505	(1,233,164)	1,233
	527,510,000	1,230,500	1,231
	27,057,483	1,213,686	1,214
	75,128,750	1,192,356	1,192
	26,130,000	1,170,482	1,170
	24,185,724	1,167,681	1,168
	63,718,750	1,143,083	1,143
	322,920,536	1,141,935	1,142
	236,793,125	1,135,310	1,135
	49,087,500	1,118,794	1,119
	50,914,117	(1,101,938)	1,102
	18,400,000	1,100,000	1,100
	98,250,000	1,096,411	1,096
	102,482,925	(1,070,710)	1,071
	303,437,500	(1,041,895)	1,042
	49,250,000	(1,027,508)	1,028
	48,375,000	1,020,596	1,021
	8,876,637	985,859	986
	243,556,931	(982,711)	983
	92,743,750	980,823	981
	56,478,594	972,600	973
	122,062,500	970,677	971
	225,237,500	949,132	949
	160,831,250	947,348	947
	123,437,500	925,235	925
	76,800,000	922,860	923
	19,000,000	907,826	908
	160,040,000	906,993	907

8736	[redacted]	FID Corp
4486		FID Corp
8020		HY
4521		FID Corp
6968		FID Corp
4469		FID Corp
5418		FID Corp
4126		FID Corp
7442		FID Corp
7909		FID Corp
5877		FID Corp
501		FID Corp
8422		FID Corp
5538		FID Corp
8218		HY
6785		FID Corp
8432		HY
8832		FID Corp
4537		FID Corp
7074		FID Corp
9013		FID Corp
6050		FID Corp
5994		FID Corp
4326		FID Corp
3963		FID Corp
7513		FID Corp
6639		FID Corp
6380		FID Corp
8607		HY
5752		FID Corp
4549		FID Corp
7867		HY
4829		HY
7106		FID Corp
2722		FID Corp
8646		HY
8703		FID Corp
4528		FID Corp
5535		FID Corp
7977		FID Corp
4612		FID Corp
5731		FID Corp
5743		FID Corp
6921		FID Corp
9122		FID Corp
8314		FID Corp
5682		FID Corp
7727		FID Corp
8040		FID Corp
7404		FID Corp
7686		FID Corp
5455		FID Corp
8632		HY
2159		FID Corp
7586		HY
8948		FID Corp
4550		FID Corp
7673		HG
6235		FID Corp
4459		FID Corp
5485		FID Corp
6281		FID Corp
7042		FID Corp
3850		FID Corp
7971		FID Corp
5884		FID Corp
2989		HY
4443		FID Corp
8598		HY
9128		FID Corp
8354		FID Corp
7237		FID Corp
7300		FID Corp
7594		FID Corp

5 YR REVOLVING CREDIT	97.000	95.75259955	CDS Matrix	11/2/12	HY	(937,962)
2.5BN SENIOR CREDIT FACILITY	99.000	98.13968033	CDS Matrix	9/30/11	HG	(924,453)
REVOLVER	85.000	86.83951334	Sector Matrix	10/25/13	HY	919,757
6-YR MULTI-CCY REVOLVER	93.000	96.58323157	CDS Matrix	12/1/11	HY	919,105
REVOLVER	94.000	98.60046009	CDS Matrix	1/24/10	HY	915,198
REVOLVER	84.000	95.23199553	Sector Matrix	11/22/11	HY	898,560
6 YEAR REVOLVING CREDIT	92.000	94.46067488	CDS Matrix	6/15/12	HY	891,995
5-YEAR REVOLVER	94.000	97.99111113	CDS Matrix	7/28/10	HY	887,506
GLOBAL REVOLVER	93.000	94.82996192	CDS Matrix	5/9/12	HY	878,382
5YR REVOLVER	99.000	99.36125751	CDS Matrix	6/15/12	HG	875,474
REVOLVER	96.000	94.25	External Quote	11/16/12	HY	(870,443)
REVOLVER	97.000	93.54793554	CR Matrix	1/31/11	HY	(863,016)
TERM LOAN A-1	96.000	94.6490505	CDS Matrix	8/24/12	HY	(851,380)
5-YR REVOLVER	99.000	99.33838949	CDS Matrix	6/28/12	HG	845,974
TERM	90.000	92.91072391	CR Matrix	7/31/14	HY	844,776
REVOLVER	83.000	94.25720622	CR Matrix	12/27/11	HY	844,290
TERM LOAN	93.500	92.66390285	CDS Matrix	2/21/15	HY	(834,634)
5YR REVOLVER	96.000	94.25	External Quote	11/21/12	HY	(831,250)
5YR- MULTI-CURR CREDIT FAC.	99.000	98.12146494	CDS Matrix	12/29/10	HG	(830,393)
5-YR REVOLVER	99.000	97.94002738	Sector Matrix	4/25/12	HG	(792,972)
SR. UNSECURED BRIDGE	64.000	67.25	Trading Activitiy	12/20/08	HY	780,000
CAD TERM LOAN (CIT AGENT)	93.000	98	External Quote	8/25/12	HY	769,175
5YR UNSECURED REVOLVER	98.000	98.76130332	CDS Matrix	8/24/12	HG	762,274
5 YEAR REVOLVER	98.000	99.8981921	CR Matrix	9/30/10	HG	762,182
REVOLVER	87.000	94.58301743	CDS Matrix	6/10/10	HY	758,302
5 YEAR REVOLVER	97.000	97.41799598	CDS Matrix	4/30/12	HG	752,393
5 YR REVOLVER	97.000	96.24872397	CDS Matrix	12/11/12	HG	(749,340)
TERM B-2 LOAN	91.000	89.5781	External Quote	10/24/13	HY	(747,730)
$800 ABL 5YR RC	97.000	95.50614031	CR Matrix	10/12/12	HY	(746,930)
5 YEAR US TRANCHE	97.000	96.25681215	CDS Matrix	7/21/11	HG	(745,103)
5YR REVOLVER	99.000	95.73295674	CR Matrix	12/9/10	HG	(744,862)
COMMITMENT	100.000	98.51357032	CR Matrix	6/30/09	HY	(743,215)
TERM LOAN	25.000	10	External Quote	1/19/10	HY	(737,827)
REVOLVER CREDIT FACILITY	83.000	88.61312773	CR Matrix	2/28/13	HY	736,723
TRANCHE A REVOLVER	93.000	96.60863153	CDS Matrix	2/28/10	HY	734,910
REVOLVING CREDIT	77.000	75.5	External Quote	10/16/13	HY	(732,565)
FIRST LIEN TERM	98.000	100.4897867	CR Matrix	10/26/12	HG	728,263
6-YR U.S. DOLLAR REVOLVER	93.000	95.94282911	CDS Matrix	12/1/11	HY	718,598
5-YR MULTICCY REVOLVER	90.000	88	Sector Matrix	6/23/11	HY	(714,286)
REVOLVER	99.000	97.61963334	CDS Matrix	6/28/12	HY	(714,165)
5 YEAR MULI-CCY REVOLVER	92.000	100	CR Matrix	12/30/10	HY	713,600
LETTER OF CREDIT	100.000	99.64455767	CDS Matrix	6/30/09	HG	(707,686)
5YR REVOLVER	98.000	99.75797417	CR Matrix	7/6/13	HG	703,190
6YR REVOLVER	92.000	95.46648617	CDS Matrix	2/9/13	HY	701,021
TERM	96.000	91.0732105	CR Matrix	1/14/13	HG	(698,411)
TERM LOAN	99.000	92.61969631	CR Matrix	8/20/13	HY	(692,518)
REVOLVER	89.000	98.14649774	CDS Matrix	7/20/12	HY	685,987
LC TRANCHE	95.000	95.25492825	CDS Matrix	6/21/12	HG	684,684
REVOLVER	93.000	95.74610419	CR Matrix	4/25/10	HY	682,835
5-YR REVOLVER	98.000	98.58979261	CDS Matrix	4/12/12	HG	680,684
TERM LOAN	98.000	93.77573842	CR Matrix	6/11/12	HG	(680,478)
5-YR REVOLVER	98.000	99.89585762	CR Matrix	5/31/11	HG	665,243
USD REVOLVING CREDIT FACILITY	95.500	91.22952364	CR Matrix	10/12/13	HY	(640,571)
REVOLVING CREDIT	93.000	99.69555559	CDS Matrix	6/30/09	HY	633,513
TERM B	100.000	99.29664938	CR Matrix	12/31/11	HY	(625,982)
TERM LOAN	94.000	100.2273899	CR Matrix	2/20/11	HG	622,739
5YR-REVOLVER	99.000	95.39985975	CR Matrix	12/9/10	HG	(618,731)
TRANCHE B TERM LOAN	71.500	71.25	Trading Activitiy	6/4/14	HY	(604,799)
REVOLVING CREDIT	93.000	90.84618	CR Matrix	10/12/12	HY	(603,070)
$350 MULTI-CURRENCY EURO RCF	96.000	93.623	External Quote	5/15/11	HY	(600,192)
5-YR REVOLVER	90.000	98.3431459	CR Matrix	6/21/11	HY	588,928
5 YEAR REVOLVER	95.000	97.91648441	CDS Matrix	11/28/11	HY	583,297
5YR REVOLVER	97.000	97.77748446	CDS Matrix	2/25/13	HG	570,439
REVOLVING CREDIT FACILITY	92.000	96.77743558	CR Matrix	4/28/10	HY	570,177
5-YR REVOLVER	98.000	95.80246164	CDS Matrix	7/2/12	HG	(565,427)
REVOLVER	90.000	93.57011678	CDS Matrix	8/1/12	HY	565,268
5 YR. REV	172.000	171	Trading Activitiy	5/5/10	HY	(561,398)
SENIOR SECURED REVOLVER	90.000	95.47465902	CDS Matrix	10/31/11	HY	559,966
7 YR TERM	94.750	92.56288627	CR Matrix	11/1/14	HY	(556,046)
3 YR REVOLVER	95.000	93.88844355	CR Matrix	1/18/11	HY	(555,778)
REVOLVING CREDIT FACILITY	97.000	99.7726843	CR Matrix	8/16/12	HG	554,537
5 YEAR REVOLVER	85.000	93.86068289	CDS Matrix	3/16/12	HY	550,535
5 YEAR REVOLVER	99.000	97.43279745	CDS Matrix	4/4/12	HG	(545,751)
5-YR MULTI-CURRENCY REVOLVER	95.000	95.56535076	CDS Matrix	5/14/12	HG	544,879

-1.3%	937,962	72,937,500
-0.9%	924,453	106,380,000
2.2%	919,757	42,500,000
3.9%	919,105	23,854,651
4.9%	915,198	18,700,000
13.4%	898,560	6,720,000
2.7%	891,995	33,350,000
4.2%	887,506	20,902,833
2.0%	878,382	44,640,000
0.4%	875,474	239,917,409
-1.8%	870,443	47,750,000
-3.6%	863,016	24,250,000
-1.4%	851,380	60,500,000
0.3%	845,974	247,500,000
3.2%	844,776	26,120,585
13.6%	844,290	6,225,000
-0.9%	834,634	93,336,378
-1.8%	831,250	45,600,000
-0.9%	830,393	93,575,000
-1.1%	792,972	74,062,500
5.1%	780,000	15,360,000
5.4%	769,175	14,306,661
0.8%	762,274	98,125,000
1.9%	762,182	39,350,000
8.7%	758,302	8,700,000
0.4%	752,393	174,600,002
-0.8%	749,340	96,750,000
-1.6%	747,730	47,853,887
-1.5%	746,930	48,500,001
-0.8%	745,103	97,250,000
-3.3%	744,862	22,571,288
-1.5%	743,215	50,000,000
-60.0%	737,827	1,229,712
6.8%	736,723	10,893,750
3.9%	734,910	18,939,760
-1.9%	732,565	37,605,001
2.5%	728,263	28,665,000
3.2%	718,598	22,709,303
-2.2%	714,286	32,142,857
-1.4%	714,165	51,220,000
8.7%	713,600	8,206,400
-0.4%	707,686	199,100,000
1.8%	703,190	39,200,000
3.8%	701,021	18,605,000
-5.1%	698,411	13,608,750
-6.4%	692,518	10,745,455
10.3%	685,987	6,675,000
0.3%	684,684	255,150,000
3.0%	682,835	23,125,000
0.6%	680,684	113,102,500
-4.3%	680,478	15,786,625
1.9%	665,243	34,387,500
-4.5%	640,571	14,325,000
7.2%	633,513	8,799,373
-0.7%	625,982	89,000,000
6.6%	622,739	9,400,000
-3.6%	618,731	17,014,428
-0.3%	604,799	172,972,386
-2.3%	603,070	26,040,000
-2.5%	600,192	24,240,000
9.3%	588,928	6,352,941
3.1%	583,297	19,000,000
0.8%	570,439	71,168,750
5.2%	570,177	10,980,000
-2.2%	565,427	25,215,400
4.0%	565,268	14,250,000
-0.6%	561,398	96,560,524
6.1%	559,966	9,205,500
-2.3%	556,046	24,089,003
-1.2%	555,778	47,500,000
2.9%	554,537	19,400,000
10.4%	550,535	5,281,250
-1.6%	545,751	34,475,000
0.6%	544,879	91,560,000

3654	[redacted]	REVOLVING CREDIT USD	92.000
3799	[redacted]	TERM LOAN	11.000
3801	[redacted]	5-YEAR REVOLVING CREDIT FAC.	84.000
3803	[redacted]	REVOLVER	94.000
3813	[redacted]	5-YEAR REVOLVER	99.000
3815	[redacted]	5-YEAR REVOLVER	99.000
3816	[redacted]	5YR RCF	99.000
3847	[redacted]	5YR REVOLVING CREDIT FACILITY	86.000
3850	[redacted]	REVOLVING CREDIT FACILITY	92.000
3860	[redacted]	6 YEAR REVOLVER	92.000
3911	[redacted]	5 YEAR REVOLVER	99.000
3930	[redacted]	LOANS	100.000
3937	[redacted]	5YR REVOLVING CREDIT FACILITY	99.000
3939	[redacted]	5 YEAR REVOLVER	98.000
3946	[redacted]	N319UA	0.300
3947	[redacted]	N352UA	0.300
3951	[redacted]	5-YEAR REVOLVER	99.000
3955	[redacted]	5 YR MUTLI-CCY LC FACILITY	98.000
3956	[redacted]	5 YEAR REVOLVER	99.000
3963	[redacted]	REVOLVER	87.000
3964	[redacted]	TERM LOAN	80.500
3994	[redacted]	TERM LOAN B	103.000
4014	[redacted]	TERM LOAN B	98.500
4015	[redacted]	TRANCHE A CREDIT LINKED DEP	98.500
4028	[redacted]	RC & REIMBUSEMENT	99.000
4063	[redacted]	INITIAL TERM LOAN	91.000
4064	[redacted]	REVOLVER	83.000
4065	[redacted]	5 YEAR REVOLVER	99.000
4067	[redacted]	GLOBAL REVOLVING LOANS	96.000
4087	[redacted]	5-YEAR REVOLVER	99.000
4088	[redacted]	5 YR MULTI-CURRENCY REVOLVER	97.000
4092	[redacted]	5YR REVOLVER	99.000
4126	[redacted]	5-YEAR REVOLVER	94.000
4151	[redacted]	5 YEAR REVOLVING CREDIT	99.000
4159	[redacted]	5-YEAR REVOLVER	92.000
4163	[redacted]	5 YEAR REVOLVER	99.000
4168	[redacted]	5 YEAR REVOLVER (A&R)	99.000
4180	[redacted]	5 YEAR REVOLVER	97.000
4194	[redacted]	5 YEAR REVOLVER	98.000
4195	[redacted]	REVOLVER	98.000
4197	[redacted]	REVOLVING CREDIT FACILITY	95.000
4203	[redacted]	CREDITOR TRUST AGREEMENT	4.000
4243	[redacted]	L/C FACILITY	1.600
4245	[redacted]	5-YEAR TRANCHE 1 COMMITMENT	98.000
4252	[redacted]	N788UA	0.500
4253	[redacted]	5 YEAR MULTI-CURRENCY RC	98.000
4276	[redacted]	MULTI-CCY REVOLVER	99.000
4278	[redacted]	GBP TERM A LOAN	99.00
4279	[redacted]	EURO TERM B LOAN	99.000
4286	[redacted]	5-YEAR REVOLVER	98.000
4287	[redacted]	5-YEAR REVOLVER	99.000
4307	[redacted]	REVOLVING CREDIT	98.00
4309	[redacted]	TRADE CLAIM 06431	2.200
4326	[redacted]	5 YEAR REVOLVER	98.000
4350	[redacted]	5 YEAR REVOLVER	96.00
4365	[redacted]	5 YEAR REVOLVER	95.000
4372	[redacted]	CANADIAN TERM C LOAN	99.00
4373	[redacted]	6 YR MULTI CCY REVOLVER	94.000
4378	[redacted]	5 YEAR REVOLVER	92.000
4401	[redacted]	5-YEAR REVOLVER	99.000
4416	[redacted]	5 YEAR REVOLVING CREDIT	96.00
4418	[redacted]	AT&T CLAIM	0.500
4443	[redacted]	SENIOR SECURED REVOLVER	90.000
4447	[redacted]	5-YR REVOLVER	91.000
4456	[redacted]	6 YEAR REVOLVER	90.000
4458	[redacted]	$410MM U.S. RCF WT. L/CS	96.000
4459	[redacted]	$350 MULTI-CURRENCY EURO RCF	96.000

		0	0	0
93.13498338	17,664,000		217,917	17,664,000
		2,489,071	0	2,489,071
84.64181566	46,200,000		352,999	46,200,000
99.73530003	2,350,000		143,383	2,350,000
99.37042755	135,361,578		506,481	135,361,578
99.86211019	107,803,224		938,770	107,803,224
100	29,550,000		298,485	29,550,000
		8,600,000	0	8,600,000
96.77743558	10,980,000		570,177	10,980,000
95.18185431	5,854,545		202,482	5,854,545
		29,625,000	0	29,625,000
98.14849683	74,775,000		(1,384,461)	74,775,000
99.72452141	21,835,000		159,797	21,835,000
98.44158874	54,037,500		243,493	54,037,500
		36,212	0	36,212
		31,008	0	31,008
98.96434781	29,550,000		(10,642)	29,550,000
		0	0	0
97.11574526	196,000,000		(1,768,509)	196,000,000
99.36430325	59,640,000		219,465	59,640,000
94.58301743	8,700,000		758,302	8,700,000
78	8,108,017		(251,802)	8,108,017
		34,762,500	0	34,762,500
98	792,714		(4,024)	792,714
98	1,443,052		(7,325)	1,443,052
99.54223529	13,790,000		75,530	13,790,000
90	3,733,723		(41,030)	3,733,723
85.67133711	5,671,875		182,548	5,671,875
		0	0	0
98.7719364	98,500,000		(226,912)	98,500,000
95.64570417	1,800,000		(6,643)	1,800,000
98.95494395	29,700,000		(13,517)	29,700,000
96.2390596	27,160,000		(213,063)	27,160,000
99.97536286	19,800,000		195,073	19,800,000
97.99111113	20,902,833		887,506	20,902,833
99.22705248	62,700,000		143,800	62,700,000
79.913	9,200,000		(1,208,700)	9,200,000
		0	0	0
98.5436614	36,937,500		(170,263)	36,937,500
		0	0	0
98.5436614	12,375,000		(57,042)	12,375,000
96.78761209	81,585,000		(178,636)	81,585,000
		0	0	0
94.78539303	31,360,000		(1,028,674)	31,360,000
97.65621554	22,540,000		(79,070)	22,540,000
100	4,750,000		250,000	4,750,000
		1,161,319	0	1,161,319
		91,127	0	91,127
99.78370134	211,250		3,845	211,250
		4,636	0	4,636
97.02102739	97,500,000		(973,978)	97,500,000
97.79096677	14,926,839		(182,293)	14,926,839
95.1512508	3,131,123		(121,726)	3,131,123
95.09607069	10,075,488		(397,313)	10,075,488
97.26872364	10,725,625		(80,035)	10,725,625
99.99851111	17,319,583		174,685	17,319,583
99.42555336	9,800,000		142,555	9,800,000
		220,000	0	220,000
99.8981921	39,350,000		762,182	39,350,000
97.68282228	12,415,000		217,627	12,415,000
97.00460098	82,687,500		1,744,794	82,687,500
95.01020831	2,385,419		(96,135)	2,385,419
88.873	4,700,000		(256,350)	4,700,000
93.92853996	96,337,500		2,019,464	96,337,500
99.68722468	42,181,250		292,808	42,181,250
96.64790885	57,675,000		389,251	57,675,000
		48,421	0	48,421
95.47465902	9,205,500		559,966	9,205,500
91.39985186	6,142,500		26,990	6,142,500
92.7240823	13,500,000		408,612	13,500,000
		0	0	0
93.623	16,320,000		(404,090)	16,320,000
93.623	24,240,000		(600,192)	24,240,000

0
217,917
0
352,999
143,383
506,481
938,770
298,485
0
570,177
202,482
0
(1,384,461)
159,797
243,493
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0
(10,642)
0
(1,768,509)
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758,302
(251,802)
0
(4,024)
(7,325)
75,530
(41,030)
182,548
0
(226,912)
(6,643)
(13,517)
(213,063)
195,073
887,506
143,800
(1,208,700)
0
(170,263)
0
(57,042)
(178,636)
0
(1,028,674)
(79,070)
250,000
0
0
3,845
0
(973,978)
(182,293)
(121,726)
(397,313)
(80,035)
174,685
142,555
0
762,182
217,627
1,744,794
(96,135)
(256,350)
2,019,464
292,808
389,251
0
559,966
26,990
408,612
0
(404,090)
(600,192)

TESTED	(All)

	Data		
BPM 2	Sum of Total MV	Sum of Abs $Var	Sum of Variance
CAPITAL STRUCTURE ARB	901,135,735	801,813	801,813
DISTRESSED & LEV EQ	142,055,883	163,295	163,295
FID CORP LOANS AMER - HG FRL	11,786,074,911	25,785,739	25,785,739
FID CORP LOANS AMER - HY FRL	2,909,696,010	5,322,708	5,322,708
FID CORP LOANS AMER - HY LOAN HOLDS	3,577,344,945	3,369,623	3,369,623
FID CORP LOANS EUROPE - HG FRL	96,303,840	376,874	376,874
FLOW TRADING	10,952,794	492,876	(492,876)
GPS LOAN PORTFOLIO	1,239,745,634	2,675,118	2,675,118
HG ESOTERIC	69,212,500	251,777	251,777
HG LATIN MARKETS	0	0	0
HG LOANS	1,084,950,094	218,725	(218,725)
HIGH YIELD BONDS	165,137,838	339,170	339,170
HIGH YIELD-DISTRESS AMER	2,595,403,666	6,589,125	6,589,125
HIGH YIELD-LOANS AMER	2,641,974,337	9,855,716	9,855,716
HY AMERICAS - DISTRESSED LOANS	212,366,177	227,509	227,509
HY AMERICAS - ENERGY FUND	71,026,362	520,221	(520,221)
HY AMERICAS - LOANS AMERICAS	418,411,946	2,524,681	2,524,681
HY CORPORATES LATAM	113,860,854	1,058,510	1,058,510
HY EUROPE - LOAN SYND EUROPE	546,585,041	1,688,823	1,688,823
HY LOAN HOLDS	1,880,000	0	0
HY LOANS US	2,479,659,282	14,606,871	14,606,871
HY PROP ENERGY US	342,133,415	2,901,565	2,901,565
HY-SCT	1,089,448,077	264,008	264,008
LATIN MARKETS	342,673,886	501,063	(501,063)
OTHER CONVERTS AMERICAS	75,000	0	0
PRIMARY MANAGED NY	277,439,578	629,306	629,306
RISK ARB	652,941,152	2,637,275	(2,637,275)
DISTRESSED LOANS FINANCE	71,250,000	604,793	(604,793)
EQUITY STRATEGY LONG SHORT	37,999,500	443,505	(443,505)
HY DISTRESSED US	43,411,898	836,738	(836,738)
RATES CVA US	326,979,526	4,710,349	(4,710,349)
GLOBAL MEZZANINE AMERICAS	29,775,000	155,877	155,877
HY LOAN US	283,238,230	1,000,861	1,000,861
CMBS-AMERICAS	645,141,276	1,739,038	1,739,038
HY FLOW US	142,772,500	1,378,166	(1,378,166)
STF AMERICAS	90,010,368	1,576,862	(1,576,862)
HY PAR LOANS TRADING	347,096	1,707	(1,707)
OTHER AMERICAS	19,261,000	0	0
SPECIAL OPPORTUNITIES GP	112,273,227	318,413	318,413
UNDERWRITING	123,888,810	1,676,715	(1,676,715)
PRIN. FINANCE-AMERICAS	105,409,583	30,160	(30,160)
MUNIS DERIVATIVES	135,605,994	608,043	608,043
Grand Total	35,935,852,965	67,625,307	67,625,307

BPM 2	(All)

	TESTED	Data	
	UNTESTED		TESTED
BranchCode	Sum of Total MV	Abs$Var in '000	Sum of Total MV
BNKL	266,846,605	0	2,675,694,970
LBBNK	661,306,507	0	8,350,735,778
LBCB	659,014,603	0	8,059,621,867
LBHI	6,965,250	0	145,113,686
LBRE	16,756,072	0	
LBSF		0	3,622,690
LCPI	2,999,866,796	0	12,032,178,936
NOPEL	0	0	
LB1		0	24,500,000
ESLL	0	0	
Grand Total	4,610,755,833	0	31,291,467,927

	#N/A		Total Sum of Total MV	Total Abs$Var in '000
Abs$Var in '000	Sum of Total MV	Abs$Var in '000		
4,543		0	2,942,541,575	4,543
18,436		0	9,012,042,285	18,436
18,969		0	8,718,636,470	18,969
909		0	152,078,936	909
0		0	16,756,072	0
34		0	3,622,690	34
33,813	33,629,205	0	15,065,674,937	33,813
0		0	0	0
75		0	24,500,000	75
0		0	0	0
67,625	33,629,205	0	35,935,852,965	67,625

[redacted]	24,250,000	(884,207)	884
	173,700,000	867,105	867
	23,750,001	(848,196)	848
	97,250,000	833,121	833
	168,256,250	830,309	830
	56,236,045	828,157	828
	97,700,000	826,059	826
	33,440,625	805,690	806
	22,443,210	793,249	793
	72,937,500	(779,033)	779
	173,506,250	766,193	766
	20,279,118	(756,267)	756
	28,925,001	753,198	753
	1,240,229,490	753,115	753
	193,932,287	745,812	746
	55,352,941	736,768	737
	50,000,000	(730,316)	730
	14,850,000	727,753	728
	15,300,000	723,232	723
	30,621,714	722,364	722
	8,206,400	713,506	714
	13,966,875	(708,326)	708
	136,062,500	(702,179)	702
	23,750,000	700,572	701
	6,500,550	(662,970)	663
	661,058,750	(660,671)	661
	8,799,373	657,461	657
	6,300,000	657,205	657
	34,300,000	654,382	654
	245,872,899	636,102	636
	14,981,094	(621,720)	622
	21,988,637	(619,815)	620
	23,250,000	614,693	615
	70,442,961	613,984	614
	135,463,507	613,633	614
	68,950,000	611,662	612
	68,987,500	607,444	607
	214,417,500	604,416	604
	48,750,000	599,878	600
	45,837,500	(593,750)	594
	93,480,000	(591,056)	591
	53,088,000	589,506	590
	34,387,500	588,122	588
	112,987,500	587,458	587
	59,325,000	582,885	583
	50,949,060	(570,932)	571
	22,742,969	566,291	566
	99,100,000	565,394	565
	168,087,500	561,087	561
	39,400,000	557,996	558
	272,428,126	556,137	556
	97,600,000	553,124	553
	19,400,000	548,831	549
	147,000,000	545,355	545
	77,420,000	(543,881)	544
	43,276,250	540,446	540
	178,156,526	(538,454)	538
	95,302,500	535,823	536
	10,237,500	(534,588)	535
	24,812,500	(534,477)	534
	10,392,857	(531,017)	531
	29,625,750	521,496	521
	118,500,000	518,320	518
	19,743,371	517,837	518
	19,374,960	506,926	507
	12,760,000	501,683	502
	13,500,000	496,934	497
	29,437,500	495,222	495
	196,840,000	493,184	493
	49,500,000	490,923	491
	91,675,000	(490,266)	490
	9,215,000	485,000	485
	49,500,000	482,765	483
	39,300,000	478,126	478

7599	[redacted]	FID Corp
6108		FID Corp
3619		FID Corp
8540		FID Corp
5119		FID Corp
5742		FID Corp
5420		FID Corp
4604		FID Corp
6645		FID Corp
8704		FID Corp
8125		FID Corp
8918		FID Corp
9171		FID Corp
8678		FID Corp
3813		FID Corp
9403		HG
8385		HY
8192		HY
3141		FID Corp
5854		FID Corp
9698		HY
5088		FID Corp
6226		FID Corp
7954		FID Corp
2988		HY
6675		HY
9542		FID Corp
6179		FID Corp
5705		FID Corp
5850		FID Corp
8101		FID Corp
6221		FID Corp
5296		FID Corp
5773		FID Corp
4503		FID Corp
6453		FID Corp
9433		HY
5588		FID Corp
6900		FID Corp
8182		FID Corp
8830		FID Corp
7296		FID Corp
8294		HY
6195		FID Corp
5226		FID Corp
6632		FID Corp
7398		FID Corp
2799		FID Corp
8311		FID Corp
7643		HY
4558		FID Corp
8627		HY
4882		FID Corp
4456		FID Corp
7498		FID Corp
7631		FID Corp
8699		FID Corp
9890		FID Corp
4458		FID Corp
8325		FID Corp
7285		FID Corp
6461		FID Corp
4279		FID Corp
7286		FID Corp
8151		HY
7616		FID Corp
7857		FID Corp
6220		FID Corp
6176		FID Corp
4416		FID Corp
6882		HY
9027		HY
6590		FID Corp
3214		FID Corp

REVOLVER (WELLS FARGO AGENT)	91.000	92.561	External Quote	5/4/13	HY	538,545
3 YEAR REVOLVER	100.000	99.7663155	CDS Matrix	9/15/09	HG	(535,862)
5YR REVOLVING	93.000	95.2083	External Quote	1/31/10	HY	534,354
5 YEAR REVOLVER	98.000	99.78106314	CR Matrix	9/20/12	HG	534,319
5YR - RCF	98.000	99.20733388	CDS Matrix	5/3/11	HG	531,227
5 YEAR REVOLVER	98.000	99.7738953	CR Matrix	7/6/13	HG	529,453
REVOLVING CREDIT	97.000	94.80909174	CR Matrix	5/22/11	HY	(528,114)
REVOLVER	96.000	97.0956237	CDS Matrix	12/14/10	HY	527,393
5 YEAR REVOLVER	97.000	98.1211673	CDS Matrix	12/14/12	HG	526,902
REVOLVER	97.000	98.87702604	CR Matrix	10/26/12	HG	524,213
REVOLVER	93.000	94.89544918	CR Matrix	8/7/10	HY	518,446
MULTI CURRENCY REVOLVER	92.000	96.84738303	CR Matrix	12/3/13	HY	517,054
REVOLVING CREDIT	98.000	92.27507772	CR Matrix	1/29/13	HG	(516,557)
5-YR REVOLVER	99.000	99.78962802	CR Matrix	10/23/12	HG	511,314
5-YEAR REVOLVER	99.000	99.37042755	CDS Matrix	4/15/10	HG	506,481
TERM LOAN	99.150	100.066011	CR Matrix	3/13/10	HG	503,806
TERM LOAN	98.000	100	CR Matrix	2/13/14	HY	500,000
REVOLVER	90.000	90.75	(blank)	7/30/13	HY	500,000
REVOLVING CREDIT	55.000	60	External Quote	8/10/09	HY	500,000
REVOLVER	92.000	95.32377672	CR Matrix	3/1/11	HY	499,921
TERM LOAN A	90.000	99.99761784	CR Matrix	5/5/11	HY	499,881
FIRST LIEN REVOLVING CREDIT	97.000	93.5355535	CR Matrix	3/30/11	HY	(493,684)
REVOLVER	99.000	94.50733822	CR Matrix	9/28/11	HG	(491,697)
SENIOR REVOLVING	95.000	100	CR Matrix	6/25/09	HY	485,000
364 R/C	172.000	170.84375	Trading Activitiy	5/5/10	HY	(481,251)
7-YR TERM LOAN	79.500	78.4375	External Quote	12/15/13	HY	(481,125)
364 DAY REVOLVER	99.000	99.96053183	CR Matrix	4/22/09	HG	480,266
FIVE-YEAR REVOLVER	99.000	99.95448392	CR Matrix	9/28/12	HG	477,242
5-YR DOLLAR COMMITMENT	83.000	82.16924077	CDS Matrix	6/28/11	HG	(473,533)
REVOLVER	99.000	89.5	External Quote	10/17/10	HY	(472,601)
5 YEAR REVOLVER	96.000	96.58761835	CDS Matrix	7/11/12	HG	469,483
DELAYED DRAW TERM LOAN	97.000	95.13879265	CDS Matrix	10/4/11	HY	(467,296)
5 YEAR REVOLVER	98.000	99.85919507	CR Matrix	4/24/11	HG	465,984
5-YR REVOLVER	99.000	99.08700686	CDS Matrix	7/12/11	HG	465,722
286.5M TERM B EURO	98.000	93.623	External Quote	11/15/12	HY	(464,755)
5-YR REVOLVER	98.000	99.38009785	CDS Matrix	12/15/11	HG	461,206
TERM LOAN B	88.750	87.6406	External Quote	3/31/15	HY	(453,472)
REVOLVING CREDIT	90.000	92.65339845	CR Matrix	6/23/12	HY	451,078
REVOLVER	91.000	87.373	External Quote	1/23/13	HY	(450,884)
5-YR TERM LOAN	95.000	91.6207267	CR Matrix	7/31/12	HY	(448,449)
TERM LOAN	97.000	94.0279439	CR Matrix	12/11/12	HG	(445,808)
5 YEAR REVOLVER	99.000	97.72301551	CDS Matrix	4/4/12	HG	(444,687)
REVOLVER	85.000	85.522	External Quote	8/7/13	HY	430,650
5-YR DOMESTIC REVOLVER	91.000	93.88326978	CDS Matrix	10/3/11	HY	430,114
5YR RCF	99.000	99.85440728	CR Matrix	3/30/11	HG	427,204
5YR REVOLVER	98.000	99.76913904	CR Matrix	12/6/12	HG	425,893
MULTI-CURR TRANCHE	97.000	95.29852244	CR Matrix	4/16/12	HY	(425,369)
REVOLVER	91.000	91.65750833	CDS Matrix	4/14/09	HG	425,032
US TRANCHE	97.000	93.3339956	CR Matrix	8/20/12	HY	(424,923)
TERM LOAN	87.000	91.5	External Quote	5/11/15	HY	416,250
5 YEAR REVOLVER	99.000	99.82959277	CR Matrix	12/16/11	HG	414,796
TERM LOAN	87.000	86.5	External Quote	10/12/14	HY	(412,500)
REVOLVING CREDIT	91.000	93.49841602	CDS Matrix	2/28/12	HY	412,239
6 YEAR REVOLVER	90.000	92.7240823	CR Matrix	11/23/11	HY	408,612
5-YR REVOLVER	98.000	98.50685871	CDS Matrix	5/8/12	HG	406,521
5-YR REVOLVER	97.000	97.40584362	CDS Matrix	5/11/12	HG	405,844
REVOLVER	96.000	93.29845445	CR Matrix	10/31/11	HY	(405,232)
364 DAY REVOLVER	98.000	97.59603893	CDS Matrix	7/9/09	HG	(404,476)
$410MM U.S. RCF WT. L/CS	96.000	93.623	External Quote	5/15/11	HY	(404,090)
3 YEAR REVOLVER	95.000	97.18	External Quote	8/24/12	HY	403,521
ABL REVOLVER	95.000	92.806	External Quote	4/3/13	HY	(400,116)
5-YR REVOLVER	98.000	96	External Quote	8/24/12	HG	(400,000)
EURO TERM B LOAN	99.000	95.09607069	CR Matrix	10/13/11	HY	(397,313)
5 YEAR REVOLVER	98.000	100	CR Matrix	3/29/12	HG	397,237
INITIAL TERM LOAN	88.500	93.30889741	CR Matrix	7/31/14	HY	393,837
TERM LOAN B	96.000	97.657	External Quote	5/10/12	HG	393,752
5 YEAR REVOLVER	95.000	98.93720326	CDS Matrix	6/12/12	HY	393,720
TERM LOAN	97.000	95.13879265	CDS Matrix	10/4/11	HY	(393,512)
5-YR REVOLVER	93.000	94.95464972	CDS Matrix	10/6/11	HY	390,930
5 YEAR REVOLVING CREDIT	96.000	96.64790885	CDS Matrix	10/21/10	HY	389,251
TERM A	100.000	100.3458832	CR Matrix	12/31/11	HY	387,389
LC	93.000	95.14597503	CR Matrix	6/22/12	HY	386,997
6-YR DOLLAR REVOLVER	85.000	85.875	External Quote	12/1/12	HY	386,699
5-YEAR REVOLVER	96.000	99.63591028	CDS Matrix	9/21/09	HY	381,771

1.7%	538,545	31,395,000
-0.2%	535,862	229,310,000
2.4%	534,354	22,503,704
1.8%	534,319	29,400,000
1.2%	531,227	43,120,000
1.8%	529,453	29,250,000
-2.3%	528,114	23,381,651
1.1%	527,393	46,210,909
1.2%	526,902	45,585,938
1.9%	524,213	27,090,000
2.0%	518,446	25,437,500
5.3%	517,054	9,813,333
-5.8%	516,557	8,842,500
0.8%	511,314	64,106,250
0.4%	506,481	135,361,578
0.9%	503,806	54,532,500
2.0%	500,000	24,500,000
0.8%	500,000	60,000,000
9.1%	500,000	5,500,000
3.6%	499,921	13,837,500
11.1%	499,881	4,500,000
-3.6%	493,684	13,822,500
-4.5%	491,697	10,835,000
5.3%	485,000	9,215,000
-0.7%	481,251	71,589,340
-1.3%	481,125	35,999,435
1.0%	480,266	49,500,000
1.0%	477,242	49,500,000
-1.0%	473,533	47,310,000
-9.6%	472,601	4,925,000
0.6%	469,483	76,700,000
-1.9%	467,296	24,353,929
1.9%	465,984	24,562,500
0.1%	465,722	529,917,500
-4.5%	464,755	10,405,761
1.4%	461,206	32,750,000
-1.3%	453,472	36,276,981
2.9%	451,078	15,300,000
-4.0%	450,884	11,312,500
-3.6%	448,449	12,607,059
-3.1%	445,808	14,550,000
-1.3%	444,687	34,475,000
0.6%	430,650	70,125,000
3.2%	430,114	13,575,000
0.9%	427,204	49,500,000
1.8%	425,893	23,592,000
-1.8%	425,369	24,250,000
0.7%	425,032	58,825,000
-3.8%	424,923	11,243,182
5.2%	416,250	8,047,500
0.8%	414,796	49,500,000
-0.6%	412,500	71,775,000
2.7%	412,239	15,015,000
3.0%	408,612	13,500,000
0.5%	406,521	78,600,000
0.4%	405,844	97,000,000
-2.8%	405,232	14,400,000
-0.4%	404,476	98,125,000
-2.5%	404,090	16,320,000
2.3%	403,521	17,584,615
-2.3%	400,116	17,325,000
-2.0%	400,000	19,600,000
-3.9%	397,313	10,075,488
2.0%	397,237	19,464,622
5.4%	393,837	7,247,940
1.7%	393,752	22,812,438
4.1%	393,720	9,500,000
-1.9%	393,512	20,508,571
2.1%	390,930	18,600,000
0.7%	389,251	57,675,000
0.3%	387,389	112,000,000
2.3%	386,997	16,771,254
1.0%	386,699	37,565,000
3.8%	381,771	10,080,000

4465	[redacted]	US SECURED TRANCHE	79.500
4469		REVOLVER	84.000
4470		TRANCHE A	97.00
4471		TRANCHE B	97.000
4472		5-YEAR MULTICURRENCY REVOLVER	98.000
4486		2.5BN SENIOR CREDIT FACILITY	99.000
4488		TERM LOAN	94.750
4490		REVOLVING CREDIT	96.000
4496		TRADE CLAIM # 185	2.200
4499		REVOLVER	96.000
4503		286.5M TERM B EURO	98.00
4520		CLASS 4 CLAIM	1.600
4521		6-YR MULTI-CCY REVOLVER	93.000
4525		5-YEAR REVOLVER	95.000
4528		6-YR U.S. DOLLAR REVOLVER	93.000
4537		5YR- MULTI-CURR CREDIT FAC.	99.000
4538		5-YEAR REVOLVER	100.000
4549		5YR REVOLVER	99.000
4550		5YR-REVOLVER	99.000
4556		5-YEAR REVOLVER	97.000
4558		5 YEAR REVOLVER	99.000
4564		CLAIM 035504	0.500
4565		5-YEAR REVOLVER	100.000
4572		US FACILITY COMMITMENT	91.000
4573		TRANCHE B TERM LOAN	92.000
4576		5-YEAR REVOLVER	99.000
4589		1ST LIEN - 1.5BN RCF	93.000
4592		1ST LIEN - 5.0BN TERM LOAN B	94.500
4597		FORTRESS	0.300
4604		REVOLVER	96.000
4612		5 YEAR MULI-CCY REVOLVER	92.00
4626		CREDIT LINKED LC FACILITY	92.000
4628		PRE-DISTRIBUTION	4.000
4641		FRENCH TERM LOAN A	93.000
4643		SIX YEAR REVOLVER	94.000
4657		LOANS	100.000
4676		TERM LOAN B	90.000
4709		CREDIT-LINKED DEPOSIT	95.500
4829		TERM LOAN	25.000
4830		REVOLVER	50.000
4834		5-YR MULTI-CCY REVOLVER	98.000
4849		5-YR REVOLVER	98.000
4856		5-YR REVOLVER	98.000
4861		CALYON CLM 39914 N597UA	0.500
4872		N368UA-DEFICIANCY CLAIM	0.300
4874		TRADE CLAIM #99164	1.700
4875		TRADE CLAIM #99165	0.000
4876		TRADE CLAIM #99166	0.750
4877		TRADE CLAIM #99167	0.000
4881		CURR LEV B REVOLVER	94.000
4882		REVOLVING CREDIT	91.000
4894		STUB SHARES-LITIGATION TRUST	1.000
4895		STUB SHARES - LITIGATION TRUST	3.000
4896		STUB SHARES - LITIGATION TRUST	1.000
4900		BOEING 777-222-DEFICIANCY CLAI	0.500
4905		4YR MULTI-CCY REVOLVER	100.000
4906		5YR MULTI-CCY REVOLVER	99.000
4936		CARGILL	10.000
4939		LT ABN AMOR CLAIM	1.600
4952		REVOLVING CREDIT	91.000
4953		TRANCHE A-1 TERM LOAN	91.000
4954		PRATT & WHIT	0.500
4968		5-YR REVOLVER	99.000
4969		5 YEAR REVOLVER	100.000
4970		5YR-RCF	99.000
4974		DOLLAR DELAYED DRAW TL	97.000

		0	0	0
82	7,950,000		250,000	7,950,000
95.23199553	6,720,000		898,560	6,720,000
		199,924	0	199,924
95.20791977	4,650,076		(85,910)	4,650,076
		0	0	0
97.62484795	58,650,000		(224,517)	58,650,000
		0	0	0
98.13968033	106,380,000		(924,453)	106,380,000
95.04771567	125,492		394	125,492
		0	0	0
96.74774883	24,960,000		194,415	24,960,000
		1,100,000	0	1,100,000
		24,000,000	0	24,000,000
93.623	10,405,761		(464,755)	10,405,761
		166,180	0	166,180
96.58323157	23,854,651		919,105	23,854,651
97.17388024	47,500,000		1,086,940	47,500,000
95.94282911	22,709,303		718,598	22,709,303
		0	0	0
98.12146494	93,575,000		(830,393)	93,575,000
99.39536603	47,488,637		(287,132)	47,488,637
		0	0	0
95.73295674	22,571,288		(744,862)	22,571,288
95.39985975	17,014,428		(618,731)	17,014,428
		31,040,000	0	31,040,000
99.82959277	49,500,000		414,796	49,500,000
		48,658	0	48,658
99.39536603	37,990,909		(229,706)	37,990,909
91.8409	13,650,000		126,135	13,650,000
91.8409	858,917		(1,485)	858,917
98.36489464	197,000,000		(1,263,796)	197,000,000
97.4976258	1,779,530		86,061	1,779,530
94.3173	3,750,504		(7,251)	3,750,504
		20,769	0	20,769
97.0956237	46,210,909		527,393	46,210,909
100	8,206,400		713,600	8,206,400
91.8409	170,729		(295)	170,729
		100,000	0	100,000
		10,511,886	0	10,511,886
93.6667	42,075,000		(149,187)	42,075,000
		18,500,000	0	18,500,000
88.333	2,705,547		(50,113)	2,705,547
		626,739	0	626,739
10	1,229,712		(737,827)	1,229,712
		32,210,375	0	32,210,375
		0	0	0
98.37419455	97,850,000		373,622	97,850,000
		0	0	0
98.21044565	122,312,500		262,654	122,312,500
98.16404452	98,000,000		164,045	98,000,000
		18,796	0	18,796
		44,291	0	44,291
		195,082	0	195,082
		1	0	1
		9,660	0	9,660
		4	0	4
92.5	7,050,000		(112,500)	7,050,000
93.49841602	15,015,000		412,239	15,015,000
		712,850	0	712,850
		632,105	0	632,105
		517,666	0	517,666
		112,304	0	112,304
99.79041353	24,900,000		(52,187)	24,900,000
99.58000648	24,850,000		145,587	24,850,000
10.3	268,273		8,048	268,273
		30,670	0	30,670
85.3333	21,720,000		(1,352,535)	21,720,000
88.4167	8,204,539		(232,910)	8,204,539
		800,000	0	800,000
99.30100803	19,800,000		60,202	19,800,000
99.85919917	17,910,000		(25,217)	17,910,000
99.65029735	161,777,500		1,062,661	161,777,500
		0	0	0

0
250,000
898,560
0
(85,910)
0
(224,517)
0
(924,453)
394
0
194,415
0
0
(464,755)
0
919,105
1,086,940
718,598
0
(830,393)
(287,132)
0
(744,862)
(618,731)
0
414,796
0
(229,706)
126,135
(1,485)
(1,263,796)
86,061
(7,251)
0
527,393
713,600
(295)
0
0
(149,187)
0
(50,113)
0
(737,827)
0
0
373,622
0
262,654
164,045
0
0
0
0
0
0
(112,500)
412,239
0
0
0
0
(52,187)
145,587
8,048
0
(1,352,535)
(232,910)
0
60,202
(25,217)
1,062,661
0

[redacted]

28,827,981	477,582	478
30,625,289	476,479	476
18,350,833	473,449	473
5,187,500	457,853	458
89,000,000	456,497	456
34,562,500	437,500	438
16,067,051	435,422	435
14,400,000	(428,785)	429
132,217,683	424,801	425
9,200,000	424,018	424
49,500,000	422,541	423
43,230,000	422,217	422
458,009,500	413,174	413
139,237,500	413,148	413
30,934,652	(411,419)	411
53,280,430	(409,867)	410
53,900,000	(390,867)	391
14,968,574	390,000	390
6,320,000	386,499	386
67,218,914	(385,909)	386
33,571,428	355,168	355
5,000,000	354,022	354
54,175,000	347,503	348
137,900,000	(345,331)	345
14,513,004	344,096	344
24,625,000	343,076	343
4,061,250	342,846	343
604,101,755	339,088	339
127,887,500	335,455	335
14,250,000	334,026	334
20,793,806	333,743	334
164,333,333	(332,714)	333
26,233,974	(329,165)	329
7,050,000	(325,054)	325
19,409,915	(322,984)	323
4,716,970	322,688	323
51,268,304	320,406	320
37,878,126	(317,131)	317
4,625,000	316,753	317
58,477,856	(316,067)	316
14,679,045	314,551	315
33,425,000	(311,404)	311
41,457,500	309,808	310
6,607,617	309,674	310
49,391,667	304,461	304
55,036,598	(297,125)	297
3,640,000	295,534	296
22,300,000	294,462	294
49,000,000	292,583	293
673,548,887	(292,297)	292
49,500,000	292,006	292
23,212,500	290,577	291
14,325,000	(290,254)	290
197,000,000	286,975	287
11,750,000	(284,634)	285
37,330,001	283,843	284
26,522,307	281,606	282
85,181,835	(280,804)	281
19,600,000	279,783	280
24,000,000	(279,177)	279
50,420,716	(278,210)	278
21,500,000	276,270	276
20,580,000	274,917	275
58,800,000	271,928	272
84,871,008	(266,200)	266
98,625,000	263,298	263
199,000,000	262,926	263
17,085,482	259,488	259
276,600,795	259,408	259
12,355,520	258,121	258
54,037,500	253,976	254
83,618,750	253,610	254
16,632,000	252,567	253
11,340,000	(252,000)	252

5741	[redacted]	FID Corp
7606		FID Corp
4159		FID Corp
7940		FID Corp
4834		FID Corp
5001		FID Corp
7392		FID Corp
8870		FID Corp
8829		FID Corp
7240		FID Corp
8449		FID Corp
3801		FID Corp
7376		FID Corp
5016		FID Corp
8347		FID Corp
7040		FID Corp
7771		FID Corp
5534		FID Corp
8538		FID Corp
5370		FID Corp
6946		HY
7620		FID Corp
6910		FID Corp
5732		FID Corp
6351		FID Corp
9784		FID Corp
6641		FID Corp
5545		FID Corp
9054		FID Corp
8655		HY
8213		FID Corp
7784		FID Corp
8138		FID Corp
2819		FID Corp
5864		HY
6908		HY
6845		FID Corp
7051		FID Corp
8754		HY
3816		FID Corp
8571		FID Corp
4401		FID Corp
9010		FID Corp
8126		FID Corp
4538		FID Corp
3472		FID Corp
8415		FID Corp
8947		FID Corp
5402		FID Corp
6277		FID Corp
5361		HY
8813		FID Corp
7420		HY
5291		FID Corp
7650		FID Corp
5860		HY
4849		FID Corp
8181		FID Corp
8279		FID Corp
5992		FID Corp
4373		FID Corp
7535		FID Corp
9735		HY
7641		FID Corp
3964		HY
6325		FID Corp
4197		FID Corp
4465		HY
6062		HY
5000		FID Corp
8606		FID Corp
5086		HY
9416		FID Corp
3939		FID Corp

5 YEAR REVOLVER	98.000	98.94895689	CR Matrix	7/6/13	HG	377,646
5-YEAR REVOLVER	91.000	90.27790697	CDS Matrix	5/8/12	HG	(377,016)
5-YEAR REVOLVER	92.000	95.76501612	CR Matrix	8/12/10	HY	376,502
5YR-REVOLVER	97.000	97.96986027	CDS Matrix	6/21/12	HY	374,759
5-YR MULTI-CCY REVOLVER	98.000	98.37419455	CDS Matrix	2/17/11	HG	373,622
5-YR JAPANESE TERM LOAN	68.000	69.5	External Quote	3/23/11	HG	372,243
7-YEAR TERM LOAN	95.000	94.59461047	Sector Matrix	4/20/14	HG	(368,536)
REVOLVER	98.000	98.72364032	CR Matrix	6/29/12	HG	359,974
REVOLVER	97.000	100	CR Matrix	12/11/12	HG	358,144
6-YR U.S. REVOLVER	90.000	91.01001845	CDS Matrix	3/26/13	HY	354,488
REVOLVER	97.000	96.29389254	CR Matrix	8/1/10	HY	(353,964)
5-YEAR REVOLVING CREDIT FAC.	84.000	84.64181566	CDS Matrix	4/13/10	HG	352,999
5-YEAR MULTI-CCY REVOLVER	98.000	97.79122128	Sector Matrix	4/4/12	HG	(349,296)
5YR REVOLVER	99.000	99.34827205	CDS Matrix	3/14/11	HG	349,152
5-YR REVOLVER	98.000	97.65008328	CDS Matrix	8/9/12	HG	(348,488)
5YR REVOLVER	98.000	97.77748446	CDS Matrix	2/25/13	HG	(347,681)
5-YR MULTI-CCY REVOLVER	96.000	96.68764859	Sector Matrix	6/1/12	HG	342,929
USD TRANCHE	94.000	96.49402386	CDS Matrix	6/29/10	HG	342,112
MULTI REVOLVER	96.000	96.67296193	CDS Matrix	9/20/12	HY	337,357
3YR REVOLVER	98.000	98.48403369	CDS Matrix	5/1/12	HY	337,095
TERM LOAN	88.000	89.8333	External Quote	2/6/14	HY	330,355
5 YEAR REVOLVER	84.000	82.1944	External Quote	5/23/12	HY	(323,073)
5 YEAR REVOLVER	99.000	99.64499869	CR Matrix	1/30/12	HG	322,499
5YR REVOLVER	97.000	97.95	Trading Activitiy	8/12/12	HG	320,212
DOLLAR REVOLVER	92.000	100	CR Matrix	9/28/12	HY	320,000
364-DAY REVOLVER	100.000	99.83304387	CDS Matrix	6/11/09	HG	(319,514)
REVOLVER	97.000	98.1211673	CDS Matrix	12/14/12	HG	316,141
5-YR MULTICCY COMMITMENT	83.000	82.16924077	CDS Matrix	6/28/11	HG	(315,689)
5 YR REVOLVING CREDIT	95.000	93.73087258	CDS Matrix	12/21/12	HY	(315,612)
1ST LIEN TERM LOAN	93.000	94.49596848	CR Matrix	6/22/12	HY	315,259
5-YR REVOLVER	96.000	95.67344896	CDS Matrix	8/2/12	HG	(310,223)
REVOLVER	90.000	94.373	External Quote	5/31/13	HY	306,110
5-YR REVOLVER	96.000	95.32188413	CDS Matrix	8/1/12	HG	(305,152)
NON-AMORTIZING 5 YR TERM	100.000	97.42183462	CR Matrix	5/24/09	HG	(302,934)
SECOND LIEN TERM LOAN	100.000	107.5429463	CR Matrix	7/31/12	HY	301,718
REVOLVING CREDIT	82.000	80	External Quote	4/12/10	HY	(300,000)
364 DAY REVOLVER	98.000	100	CDS Matrix	1/6/09	HY	300,000
5YR REVOLVER	99.000	99.23509908	CR Matrix	2/26/12	HG	299,150
TERM LOAN	99.000	100	CR Matrix	11/8/11	HY	298,500
5YR RCF	99.000	100	CR Matrix	4/29/10	HG	298,485
5 YEAR REVOLVER	98.000	98.5937231	CDS Matrix	10/11/12	HG	297,619
5-YEAR REVOLVER	99.000	99.68722468	CDS Matrix	10/21/10	HG	292,808
REVOLVER	93.000	94.94580656	CR Matrix	10/23/11	HY	290,302
TERM	93.000	94.43898858	CR Matrix	8/7/11	HY	287,798
5-YEAR REVOLVER	100.000	99.39536603	CDS Matrix	11/6/10	HG	(287,132)
ACQUISITION REVOLVER	96.000	94.62405763	CR Matrix	11/10/10	HY	(283,282)
REVOLVER	98.000	99.34265187	CR Matrix	8/16/12	HG	281,957
REVOLVER	95.000	93.873	External Quote	12/13/12	HY	(281,750)
5YR REVOVLER	99.000	99.262577	CDS Matrix	5/12/11	HG	281,099
5 YEAR REVOLVER	90.000	93.10698131	CR Matrix	11/3/11	HY	279,628
TRANCHE B TERM LOAN	95.000	90.873	External Quote	4/28/13	HY	(278,989)
REVOLVING	97.000	99.77039945	CR Matrix	11/27/12	HG	277,040
8.5-YR 3RD LIEN PIK TERM LOAN	87.000	84	External Quote	10/19/15	HY	(275,879)
5 YEAR REVOLVER	99.000	98.80482834	CDS Matrix	4/28/11	HG	(274,358)
FIVE YEAR REVOLVER	98.000	97.83936839	CDS Matrix	5/13/13	HG	(268,529)
TRANCHE A TERM LOAN	99.250	92.78454495	Sector Matrix	6/30/10	HY	(264,187)
5-YR REVOLVER	98.000	98.21044565	CDS Matrix	2/15/11	HG	262,654
5-YR REVOLVER	93.000	89.83769731	CR Matrix	7/31/12	HY	(260,875)
REVOLVER	90.000	87.84729956	CR Matrix	8/1/13	HY	(258,324)
5 YEAR REVOLVER	96.000	95.25933298	CR Matrix	8/15/11	HY	(257,883)
6 YR MULTI CCY REVOLVER	94.000	88.873	External Quote	10/12/11	HY	(256,350)
REVOLVER	95.000	93.657	External Quote	5/10/12	HG	(255,976)
TERM LOAN	92.000	91.75	Trading Activitiy	1/31/14	HY	(255,000)
UK TERM LOAN	82.000	78	External Quote	5/11/14	HY	(253,134)
TERM LOAN	80.500	78	External Quote	6/11/12	HY	(251,802)
REVOLVER	96.000	98.51454861	CDS Matrix	10/16/09	HY	251,455
REVOLVING CREDIT FACILITY	95.000	100	CDS Matrix	6/22/09	HY	250,000
US SECURED TRANCHE	79.500	82	Trading Activitiy	7/20/11	HY	250,000
TERM LOAN	74.500	73.85	External Quote	6/13/13	HY	(249,271)
5-YR JAPANESE REVOLVER	66.000	66.5	External Quote	3/23/11	HG	248,106
REVOLVER	98.000	98.51434366	CDS Matrix	2/16/11	HY	246,885
CARADM	90.000	10.3	External Quote	12/31/10	HY	(245,133)
364 DAY REVOLVER	100.000	99.76747619	CDS Matrix	3/13/09	HG	(243,540)
5 YEAR REVOLVER	98.000	98.44158874	CR Matrix	7/12/13	HG	243,493

1.0%	377,646	39,000,000
-0.8%	377,016	47,512,500
4.1%	376,502	9,200,000
1.0%	374,759	37,481,294
0.4%	373,622	97,850,000
2.2%	372,243	16,875,000
-0.4%	368,536	86,363,636
0.7%	359,974	48,750,000
3.1%	358,144	11,580,000
1.1%	354,488	31,587,500
-0.7%	353,964	48,625,000
0.8%	352,999	46,200,000
-0.2%	349,296	163,958,333
0.4%	349,152	99,250,000
-0.4%	348,488	97,600,000
-0.2%	347,681	153,125,000
0.7%	342,929	47,875,000
2.7%	342,112	12,894,241
0.7%	337,357	48,125,000
0.5%	337,095	68,250,000
2.1%	330,355	15,857,351
-2.1%	323,073	15,030,000
0.7%	322,499	49,500,000
1.0%	320,212	32,695,313
8.7%	320,000	3,680,000
-0.2%	319,514	191,376,000
1.2%	316,141	27,351,563
-1.0%	315,689	31,540,000
-1.3%	315,612	23,625,000
1.6%	315,259	19,598,763
-0.3%	310,223	91,200,000
4.9%	306,110	6,300,000
-0.7%	305,152	43,200,000
-2.6%	302,934	11,750,000
7.5%	301,718	4,000,000
-2.4%	300,000	12,300,000
2.0%	300,000	14,700,000
0.2%	299,150	125,971,810
1.0%	298,500	29,551,500
1.0%	298,485	29,550,000
0.6%	297,619	49,125,000
0.7%	292,808	42,181,250
2.1%	290,302	13,875,000
1.5%	287,798	18,600,000
-0.6%	287,132	47,488,637
-1.4%	283,282	19,764,706
1.4%	281,957	20,580,000
-1.2%	281,750	23,750,000
0.3%	281,099	105,983,500
3.5%	279,628	8,100,000
-4.3%	278,989	6,422,076
2.9%	277,040	9,700,000
-3.4%	275,879	8,000,480
-0.2%	274,358	139,167,000
-0.2%	268,529	163,827,000
-6.5%	264,187	4,055,480
0.2%	262,654	122,312,500
-3.4%	260,875	7,672,059
-2.4%	258,324	10,800,000
-0.8%	257,883	33,425,000
-5.5%	256,350	4,700,000
-1.4%	255,976	18,107,000
-0.3%	255,000	93,840,000
-4.9%	253,134	5,189,242
-3.1%	251,802	8,108,017
2.6%	251,455	9,600,000
5.3%	250,000	4,750,000
3.1%	250,000	7,950,000
-0.9%	249,271	28,570,267
0.8%	248,106	32,750,000
0.5%	246,885	47,040,000
-88.6%	245,133	276,813
-0.2%	243,540	104,737,500
0.5%	243,493	54,037,500

4975	[redacted]	DOLLAR REVOLVING CREDIT	97.000
4976	[redacted]	TRANCHE A TERM LOAN	97.000
4985	[redacted]	5-YR REVOLVER	98.000
4996	[redacted]	5-YR US TERM LOAN	68.000
5000	[redacted]	5-YR JAPANESE REVOLVER	66.000
5001	[redacted]	5-YR JAPANESE TERM LOAN	68.000
5011	[redacted]	MULTI-CCY REVOLVING CREDIT	97.000
5012	[redacted]	MULTI-CCY DELAYED DRAW TL	97.000
5014	[redacted]	REVOLVER	89.000
5016	[redacted]	5YR REVOLVER	99.000
5017	[redacted]	ZEPH CIBC	2.000
5033	[redacted]	5YR - RCF	99.000
5054	[redacted]	5YR REVOLVER	99.000
5059	[redacted]	5YR REVOLVER	99.000
5060	[redacted]	5YR REVOLVER	99.000
5086	[redacted]	CARADM	90.00
5088	[redacted]	FIRST LIEN REVOLVING CREDIT	97.00
5094	[redacted]	TRANCHE B TERM LOAN	97.500
5098	[redacted]	5-YR TERM LOAN	99.000
5119	[redacted]	5YR - RCF	98.000
5122	[redacted]	REVOLVER	88.000
5124	[redacted]	TERM LOAN	90.000
5178	[redacted]	DELAY DRAW TERM LOAN	96.000
5179	[redacted]	INITIAL TERM LOAN	96.000
5191	[redacted]	DOMESTIC REVOLVER	94.000
5192	[redacted]	FOREIGN REVOLVER	93.000
5208	[redacted]	1.5BN 5YR -RCF	99.000
5209	[redacted]	LIQUIDATING TRUST	0.50
5226	[redacted]	5YR RCF	99.000
5243	[redacted]	5YR REVOLVER	95.000
5245	[redacted]	6YR TERM B DELAYED DRAW PROJEC	97.500
5255	[redacted]	5 YEAR REVOLVER	94.000
5291	[redacted]	5 YEAR REVOLVER	99.000
5296	[redacted]	5 YEAR REVOLVER	98.000
5339	[redacted]	5YR RCF	99.000
5343	[redacted]	REVOLVER	97.000
5361	[redacted]	TRANCHE B TERM LOAN	95.000
5362	[redacted]	REVOLVER	91.000
5363	[redacted]	7YR TERM B FUNDED PROJECT	97.500
5364	[redacted]	REVOLVING CREDIT	88.000
5370	[redacted]	3YR REVOLVER	98.000
5371	[redacted]	MBIA CLAIM	2.000
5374	[redacted]	TRANCHE A	92.000
5377	[redacted]	5YR UNSECURED REVOLVER	97.000
5402	[redacted]	5YR REVOVLER	99.000
5409	[redacted]	5 YEAR REVOLVING CREDIT	95.000
5414	[redacted]	MULTI-CCY REVOLVING CREDIT	94.000
5415	[redacted]	TRANCHE A TERM LOAN (AUD)	97.000
5417	[redacted]	TRANCHE C TERM LOANS (CAD)	97.000
5418	[redacted]	6 YEAR REVOLVING CREDIT	92.000
5420	[redacted]	REVOLVING CREDIT	97.000
5431	[redacted]	REVOLVER - 5YR	94.000
5455	[redacted]	5-YR REVOLVER	98.000
5485	[redacted]	5-YR REVOLVER	90.000
5501	[redacted]	ENRON ALLOWED CLAIM 11189	2.200
5508	[redacted]	REVOLVER	90.000
5513	[redacted]	STUB SHARES/LITIGATION TRUST	1.000
5525	[redacted]	4YR REVOLVER	97.000
5534	[redacted]	USD TRANCHE	94.000
5535	[redacted]	5-YR MULTICCY REVOLVER	90.000
5538	[redacted]	5-YR REVOLVER	99.000
5545	[redacted]	5-YR MULTICCY COMMITMENT	83.000
5582	[redacted]	5YR REVOLVER	98.000
5588	[redacted]	REVOLVING CREDIT	90.000

95.98862011	16,466,136	(171,686)	16,466,136
96.07233454	13,334,742	(127,528)	13,334,742
	0	0	0
95.98862011	16,628,571	(173,379)	16,628,571
98.14790165	29,400,000	44,370	29,400,000
	0	0	0
69.5	10,125,000	223,346	10,125,000
66.5	32,750,000	248,106	32,750,000
	0	0	0
	0	0	0
69.5	16,875,000	372,243	16,875,000
96.1720938	13,686,686	(116,817)	13,686,686
	0	0	0
95.98862011	12,633,864	(131,728)	12,633,864
88.123	8,900,000	(87,700)	8,900,000
99.34827205	99,250,000	349,152	99,250,000
	932,046	0	932,046
99.22986434	57,024,094	132,402	57,024,094
99.36122205	23,315,972	85,073	23,315,972
99.35570654	41,968,750	150,794	41,968,750
99.8721537	13,989,583	123,243	13,989,583
10.3	276,813	(245,133)	276,813
93.5355535	13,822,500	(493,684)	13,822,500
97	6,337,500	(32,500)	6,337,500
99.48061477	9,180,625	44,569	9,180,625
99.20733388	43,120,000	531,227	43,120,000
	2,992,000	0	2,992,000
93.98495212	646,529	28,627	646,529
95.5833	1,673,700	(7,265)	1,673,700
94.87556605	2,214,625	(25,940)	2,214,625
94.64677114	2,558,889	17,607	2,558,889
	0	0	0
92.89176071	8,273,611	(9,629)	8,273,611
	0	0	0
99.44935084	45,849,000	208,104	45,849,000
	13,942	0	13,942
99.85440728	49,500,000	427,204	49,500,000
96.42445966	14,630,000	219,367	14,630,000
96.2321	2,229,994	(28,999)	2,229,994
90.85604439	7,050,000	(235,797)	7,050,000
98.80482834	139,167,000	(274,358)	139,167,000
99.85919507	24,562,500	465,984	24,562,500
99.2200244	44,550,000	99,011	44,550,000
94.3507283	1,940,000	(52,985)	1,940,000
90.873	6,422,076	(278,989)	6,422,076
90.873	8,645,000	(12,065)	8,645,000
96.2321	462,433	(6,014)	462,433
90.70567111	6,160,000	189,397	6,160,000
98.48403369	68,250,000	337,095	68,250,000
	190,000	0	190,000
93.16313641	4,600,000	58,157	4,600,000
99.83860236	46,693,549	1,366,437	46,693,549
99.262577	105,983,500	281,099	105,983,500
	66,500,000	0	66,500,000
93.92980638	30,315,000	(22,637)	30,315,000
95.24786639	7,510,280	(135,660)	7,510,280
96.01421218	3,782,220	(38,438)	3,782,220
97.39978777	33,350,000	1,957,423	33,350,000
94.80909174	23,381,651	(528,114)	23,381,651
84.043	16,732,000	(1,772,346)	16,732,000
99.89585762	34,387,500	665,243	34,387,500
98.3431459	6,352,941	588,928	6,352,941
	154,000	0	154,000
89.5	24,612,500	(136,736)	24,612,500
	50,000	0	50,000
96.89047084	33,775,000	(38,138)	33,775,000
	0	0	0
96.49402386	12,894,241	342,112	12,894,241
88	32,142,857	(714,286)	32,142,857
99.33838949	247,500,000	845,974	247,500,000
	0	0	0
82.16924077	31,540,000	(315,689)	31,540,000
92.66576062	98,375,000	(5,354,651)	98,375,000
92.65339845	15,300,000	451,078	15,300,000

(171,686)
(127,528)
0
(173,379)
44,370
0
223,346
248,106
0
0
372,243
(116,817)
0
(131,728)
(87,700)
349,152
0
132,402
85,073
150,794
123,243
(245,133)
(493,684)
(32,500)
44,569
531,227
0
28,627
(7,265)
(25,940)
17,607
0
(9,629)
0
208,104
0
427,204
219,367
(28,999)
(235,797)
(274,358)
465,984
99,011
(52,985)
(278,989)
(12,065)
(6,014)
189,397
337,095
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58,157
1,366,437
281,099
0
(22,637)
(135,660)
(38,438)
1,957,423
(528,114)
(1,772,346)
665,243
588,928
0
(136,736)
0
(38,138)
0
342,112
(714,286)
845,974
0
(315,689)
(5,354,651)
451,078

[redacted]

69,212,500	251,777	252
4,750,000	249,880	250
21,916,301	(249,061)	249
98,125,000	247,672	248
247,750,000	246,414	246
34,437,507	(245,999)	246
54,037,501	245,720	246
387,500,000	(243,332)	243
9,600,000	(239,514)	240
788,864,767	238,652	239
14,625,000	232,391	232
153,045,000	(231,083)	231
87,975,000	221,362	221
10,240,000	220,000	220
4,450,000	215,322	215
13,500,000	(214,401)	214
24,375,000	(210,805)	211
13,791,672	(210,202)	210
147,375,000	(207,125)	207
52,943,163	(204,826)	205
8,371,875	204,644	205
22,882,500	(202,500)	203
78,800,000	199,416	199
170,950,000	199,010	199
7,680,000	(198,568)	199
25,486,363	(198,548)	199
19,800,000	196,220	196
1,142,562,500	(194,990)	195
44,712,500	191,895	192
120,205,506	(190,450)	190
20,790,000	188,181	188
3,778,800	184,212	184
59,640,000	181,247	181
29,550,000	180,363	180
46,451,591	(179,997)	180
1,001,150	179,370	179
49,775,000	176,917	177
53,350,000	176,173	176
68,075,000	175,000	175
118,124,644	(172,587)	173
79,338,778	(167,885)	168
79,560,000	162,365	162
29,625,000	160,009	160
160,740,833	157,297	157
29,140,755	(157,173)	157
9,800,000	155,927	156
62,858,333	151,870	152
49,375,000	151,425	151
49,250,000	151,081	151
8,900,000	150,000	150
2,350,000	149,941	150
4,950,000	149,267	149
7,920,000	(146,663)	147
9,990,000	(146,643)	147
47,488,637	146,038	146
98,750,000	143,896	144
18,285,000	(143,750)	144
229,310,000	139,610	140
6,941,590	(138,832)	139
1,412,902	133,330	133
9,406,250	131,263	131
58,500,000	131,051	131
34,300,000	130,798	131
10,374,210	(125,762)	126
48,312,500	123,880	124
44,550,000	123,015	123
104,382,850	119,945	120
1,814,700	117,631	118
10,800,000	(116,737)	117
14,250,000	111,104	111
56,189,250	108,767	109
19,600,000	103,929	104
19,590,774	(102,686)	103
51,155,000	(102,479)	102

8557	[redacted]	FID Corp
7208		FID Corp
5255		FID Corp
4953		FID Corp
8421		FID Corp
8805		FID Corp
4569		FID Corp
4065		FID Corp
7585		HY
3052		FID Corp
4472		FID Corp
8353		HY
6644		FID Corp
7917		FID Corp
4996		FID Corp
9783		FID Corp
3956		FID Corp
3654		HY
4350		FID Corp
7982		FID Corp
6884		FID Corp
7271		FID Corp
4088		FID Corp
6158		FID Corp
5208		FID Corp
8104		FID Corp
8139		FID Corp
4385		CDO
7004		FID Corp
6381		FID Corp
3860		FID Corp
8489		FID Corp
7024		HY
7608		FID Corp
4092		FID Corp
4490		FID Corp
2446		FID Corp
7621		HY
5364		FID Corp
9454		FID Corp
7268		HY
6870		HY
3613		FID Corp
6409		FID Corp
4064		FID Corp
4276		FID Corp
7687		FID Corp
6727		FID Corp
9786		FID Corp
4180		FID Corp
9026		HY
7267		FID Corp
4287		FID Corp
7913		FID Corp
7288		FID Corp
4976		FID Corp
7497		FID Corp
8550		HY
4974		FID Corp
5756		FID Corp
4163		FID Corp
9396		CDO
8599		HY
6687		FID Corp
8508		FID Corp
9435		HY
6630		FID Corp
4856		FID Corp
7693		HY
8541		HY
8351		HY
6905		HY
3937		FID Corp
7536		FID Corp

5YR REVOLVER	99.000	98.85924711	CDS Matrix	9/28/12	HG	(239,038)
REVOLVER	77.000	77.5313	External Quote	3/29/14	HY	237,533
5 YEAR REVOLVER	94.000	90.85604439	CR Matrix	9/25/12	HY	(235,797)
TRANCHE A-1 TERM LOAN	91.000	88.4167	External Quote	2/24/10	HY	(232,910)
REVOLVER	96.000	94.6490505	CDS Matrix	8/24/12	HY	(230,988)
REVOLVER	97.000	97.51644291	CDS Matrix	11/19/12	HG	230,409
5-YEAR REVOLVER	100.000	99.39536603	CDS Matrix	11/6/10	HG	(229,706)
5 YEAR REVOLVER	99.000	98.7719364	CDS Matrix	7/14/10	HG	(226,912)
ADD'L TERM LOAN	74.500	73.85	External Quote	12/13/13	HY	(226,237)
TERM LOAN FACILITY	99.000	98.10025362	CR Matrix	7/7/09	HG	(224,937)
5-YEAR MULTICURRENCY REVOLVER	98.000	97.62484795	CDS Matrix	11/14/12	HG	(224,517)
REVOLVING CREDIT EUR	93.250	90.75757912	CR Matrix	8/9/13	HY	(224,318)
5 YEAR REVOLVER	98.000	97.69970451	CDS Matrix	12/14/12	HG	(224,073)
REVOLVER	86.000	86.87746326	CR Matrix	6/15/13	HY	223,753
5-YR US TERM LOAN	68.000	69.5	External Quote	3/23/11	HG	223,346
364-DAY REVOLVER	100.000	99.8736814	CDS Matrix	6/12/09	HG	(220,394)
5 YEAR REVOLVER	99.000	99.36430325	CDS Matrix	6/10/10	HG	219,465
REVOLVING CREDIT USD	92.000	93.13498338	CDS Matrix	8/9/13	HY	217,917
5 YEAR REVOLVER	96.000	97.68282228	CDS Matrix	10/6/10	HY	217,627
5-YR REVOLVER	99.000	99.2182605	CDS Matrix	6/28/12	HG	217,434
5-YEAR REVOLVER	93.000	94.14203323	CDS Matrix	2/14/12	HY	215,820
REVOLVER	84.000	85.94350745	CDS Matrix	4/2/13	HY	213,786
5 YR MULTI-CURRENCY REVOLVER	97.000	96.2390596	CDS Matrix	7/26/12	HG	(213,063)
USD 5-YR REVOLVER FACILITY	100.000	99.62431837	CDS Matrix	9/21/11	HG	(211,199)
1.5BN 5YR -RCF	99.000	99.44935084	CDS Matrix	4/6/12	HG	208,104
REVOLVER	99.000	99.29741283	CDS Matrix	7/9/12	HG	207,874
3-YR REVOLVER	98.000	97.31115017	CDS Matrix	8/1/10	HG	(207,077)
REVOLVING LOANS	100.000	97.92806794	CDS Matrix	10/15/15	HY	(206,986)
5YR REVOLVER	99.000	98.81494371	CDS Matrix	3/12/12	HG	(203,048)
REVOLVER	86.000	85.5781	External Quote	10/24/12	HY	(203,039)
6 YEAR REVOLVER	92.000	95.18185431	CDS Matrix	6/30/11	HY	202,482
6-YR ABL REVOLVER	93.000	94.0417	External Quote	9/25/13	HY	201,066
7-YR TRANCHE B TERM LOAN	73.500	72.35	External Quote	2/1/14	HY	(198,605)
5-YR REVOLVER	99.000	99.26106032	CDS Matrix	5/18/12	HG	195,400
5YR REVOLVER	99.000	99.97536286	CR Matrix	7/27/10	HG	195,073
REVOLVING CREDIT	96.000	96.74774883	CDS Matrix	12/15/09	HY	194,415
5 YEAR REVOLVER 2	99.000	99.96554925	CR Matrix	10/23/08	HG	193,110
TERM LOAN B	70.000	68.5625	External Quote	5/29/14	HY	(191,239)
REVOLVING CREDIT	88.000	90.70567111	Sector Matrix	5/2/11	HY	189,397
5YR REVOLVER	98.000	98.50103359	CDS Matrix	3/27/13	HG	188,271
TERM LC FACILITY	94.250	99.31917253	CR Matrix	4/2/13	HY	187,410
TERM LOAN	85.000	86.25	Trading Activitiy	1/3/12	HY	185,063
REVOLVING CREDIT LOANS	94.000	98.57692356	CR Matrix	1/27/10	HY	183,992
5 YEAR REVOLVER	98.000	97.57328113	CDS Matrix	10/26/12	HG	(183,795)
REVOLVER	83.000	85.67133711	CDS Matrix	7/7/11	HY	182,548
MULTI-CCY REVOLVER	99.000	97.79096677	CDS Matrix	10/13/11	HY	(182,293)
5 YR REVOLVER	97.000	96.6971341	CDS Matrix	5/24/12	HG	(181,251)
4-YR REVOLVER	96.000	93.74887258	CR Matrix	2/5/11	HY	(180,090)
SYNDICATED LC	100.000	99.83260954	CDS Matrix	6/12/09	HG	(178,790)
5 YEAR REVOLVER	97.000	96.78761209	CDS Matrix	11/9/12	HG	(178,636)
R/C	93.000	96.88380246	CR Matrix	12/22/10	HY	175,097
5 YR REVOLVER	91.000	91.25	Trading Activitiy	4/2/12	HY	175,000
5-YEAR REVOLVER	99.000	99.99851111	CDS Matrix	11/4/10	HY	174,685
5 YR REVOLVER	99.000	99.82974932	CR Matrix	6/29/12	HG	174,247
ITC REVOLVER	98.000	99.03831324	CR Matrix	3/29/12	HG	173,625
TRANCHE A TERM LOAN	97.000	95.98862011	CDS Matrix	3/3/11	HY	(173,379)
5-YR REVOLVER	98.000	98.23008527	CDS Matrix	5/21/12	HG	173,004
B-3 TRANCHE	91.500	91.818	External Quote	9/24/14	HY	172,860
DOLLAR DELAYED DRAW TL	97.000	95.98862011	CDS Matrix	3/3/11	HY	(171,686)
5 YEAR REVOLVER	96.000	95.59603893	CDS Matrix	7/13/11	HG	(171,236)
5 YEAR REVOLVER	99.000	98.5436614	CDS Matrix	8/10/10	HG	(170,263)
LOAN	100.000	96.35288308	CDS Matrix	3/7/11	HY	(169,591)
6 YR REVOLVER	92.000	92.56288627	CR Matrix	11/1/13	HY	168,866
5-YEAR REVOLVER	98.000	97.23179349	CDS Matrix	12/14/11	HG	(168,747)
5-YR MULTICURRENCY REVOLVER	99.000	99.11133686	CDS Matrix	9/14/12	HG	167,174
DELAYED DRAW TERM LOAN	88.000	87.6406	External Quote	3/31/15	HY	(166,043)
5YR REVOLVER	98.000	99.029535	CR Matrix	12/6/12	HG	165,356
5-YR REVOLVER	98.000	98.16404452	CDS Matrix	2/8/11	HG	164,045
DELAYED DRAW TRANCHE B TERM	85.000	93.21916253	CR Matrix	8/23/13	HY	163,969
TERM LOAN B-1	93.750	94	Trading Activitiy	10/10/14	HY	161,850
DELAYED DRAW EURO	97.500	94.62024922	Sector Matrix	8/9/14	HY	(160,582)
2ND LIEN	12.500	9.833	External Quote	5/25/12	HY	(160,020)
5YR REVOLVING CREDIT FACILITY	99.000	99.72452141	CDS Matrix	5/31/10	HG	159,797
TERM LOAN A	96.000	97.657	External Quote	5/10/12	HG	157,501

-0.1%	239,038	168,130,000
0.7%	237,533	34,425,000
-3.3%	235,797	7,050,000
-2.8%	232,910	8,204,539
-1.4%	230,988	16,414,286
0.5%	230,409	43,276,250
-0.6%	229,706	37,990,909
-0.2%	226,912	98,500,000
-0.9%	226,237	25,930,250
-0.9%	224,937	24,750,000
-0.4%	224,517	58,650,000
-2.7%	224,318	8,392,500
-0.3%	224,073	73,125,000
1.0%	223,753	21,930,000
2.2%	223,346	10,125,000
-0.1%	220,394	174,475,000
0.4%	219,465	59,640,000
1.2%	217,917	17,664,000
1.8%	217,627	12,415,000
0.2%	217,434	98,625,000
1.2%	215,820	17,575,000
2.3%	213,786	9,240,000
-0.8%	213,063	27,160,000
-0.4%	211,199	56,217,500
0.5%	208,104	45,849,000
0.3%	207,874	69,195,000
-0.7%	207,077	29,460,000
-2.1%	206,986	9,990,000
-0.2%	203,048	108,625,000
-0.5%	203,039	41,387,500
3.5%	202,482	5,854,545
1.1%	201,066	17,950,625
-1.6%	198,605	12,693,450
0.3%	195,400	74,100,000
1.0%	195,073	19,800,000
0.8%	194,415	24,960,000
1.0%	193,110	19,800,000
-2.1%	191,239	9,312,484
3.1%	189,397	6,160,000
0.5%	188,271	36,825,000
5.4%	187,410	3,484,478
1.5%	185,063	12,584,278
4.9%	183,992	3,778,800
-0.4%	183,795	42,210,227
3.2%	182,548	5,671,875
-1.2%	182,293	14,926,839
-0.3%	181,251	58,050,000
-2.3%	180,090	7,680,000
-0.2%	178,790	106,810,053
-0.2%	178,636	81,585,000
4.2%	175,097	4,192,814
0.3%	175,000	63,700,000
1.0%	174,685	17,319,583
0.8%	174,247	20,790,000
1.1%	173,625	16,387,359
-1.0%	173,379	16,628,571
0.2%	173,004	73,687,500
0.3%	172,860	49,738,066
-1.0%	171,686	16,466,136
-0.4%	171,236	40,693,750
-0.5%	170,263	36,937,500
-3.6%	169,591	4,650,000
0.6%	168,866	27,600,000
-0.8%	168,747	21,527,000
0.1%	167,174	148,650,000
-0.4%	166,043	40,656,000
1.1%	165,356	15,740,000
0.2%	164,045	98,000,000
9.7%	163,969	1,695,718
0.3%	161,850	60,693,651
-3.0%	160,582	5,436,830
-21.3%	160,020	750,000
0.7%	159,797	21,835,000
1.7%	157,501	9,124,975

5676	[redacted]	MBIA MORTGAGE CLAIM	2.150
5677		MBIA LEVERAGE LEASE	2.150
5679		REVOLVER	90.000
5682		REVOLVER	89.000
5683		RENEWED REVOLVER	94.000
5689		AMERENENERGY RESOURCES GEN CO	98.000
5701		MULTI-CURRENCY TRANCHE	94.000
5705		5-YR DOLLAR COMMITMENT	83.000
5724		REVOLVING CREDIT	93.000
5731		LETTER OF CREDIT	100.000
5732		5YR REVOLVER	97.000
5735		6-YR REVOLVER	92.000
5741		5 YEAR REVOLVER	98.000
5742		5 YEAR REVOLVER	98.000
5743		5YR REVOLVER	98.000
5751		5-YR REVOLVER	99.000
5752		5 YEAR US TRANCHE	97.000
5756		5 YEAR REVOLVER	96.000
5765		5 YEAR REVOLVING CREDIT	99.000
5766		5 YR MULTI CCY REVOLVER	99.000
5767		5 YEAR REVOLVING CREDIT	98.000
5773		5-YR REVOLVER	99.000
5782		LOAN FACILITY	96.000
5795		LETTER OF CREDIT	97.000
5845		TRADE CLAIM 9001	2.200
5850		REVOLVER	99.000
5854		REVOLVER	92.000
5857		FIRST LIEN TERM	28.000
5858		REVOLVER	28.000
5859		SECOND LIEN TERM	1.000
5861		TRANCHE B TERM LOAN	99.250
5862		REVOLVING CREDIT	98.000
5868		CLM 6216	2.200
5884		REVOLVER	90.000
5924		5 YEAR REVOLVER	99.00
5933		REVOLVER	82.000
5953		REVOLVER	94.000
5954		TERM LOAN	98.000
5961		TERM LOAN	96.000
5966		PHMC INCREMENTAL TERM LOAN	94.000
5968		ORIGINAL NAMM TERM LOAN	94.000
5976		ORIGINAL MMM TERM LOAN	94.000
5977		NEW NAMM TERM LOAN	94.000
5985		REVOLVING CREDIT FACILITY	96.000
5992		5 YEAR REVOLVER	96.00
5994		5YR UNSECURED REVOLVER	98.000
5995		CL 4 W/O S	15.000
6025		DOLLAR REVOLVER	83.000
6026		MULTI-CURRENCY REVOLVER	83.000
6027		TRANCHE B DOLLAR TERM LOAN	83.500
6047		US DELAYED DRAW TERM LOAN	99.000
6048		US FUNDED TERM LOAN	99.000
6049		US REVOLVER	93.000
6050		CAD TERM LOAN (CIT AGENT)	93.000
6062		TERM LOAN	74.500
6108		3 YEAR REVOLVER	100.000
6158		USD 5-YR REVOLVER FACILITY	100.000
6176		5-YR REVOLVER	93.000
6179		FIVE-YEAR REVOLVER	99.000
6186		REVOLVER	91.000
6187		TERM LOAN	95.000
6195		5-YR DOMESTIC REVOLVER	91.000
6217		MULTICURRENCY REVOLVER	92.000
6219		COMMITMENT	97.875
6220		TERM LOAN	97.000
6221		DELAYED DRAW TERM LOAN	97.000
6226		REVOLVER	99.000

		229,559	0	229,559
		114,292	0	114,292
91.97794514	4,950,000		108,787	4,950,000
		0	0	0
98.14649774	6,675,000		685,987	6,675,000
94.63849079	19,518,550		132,579	19,518,550
99.40596772	8,253,000		118,403	8,253,000
96.50183621	5,874,346		156,347	5,874,346
82.16924077	47,310,000		(473,533)	47,310,000
89.873	34,533,333		(1,161,137)	34,533,333
		0	0	0
99.64455767	199,100,000		(707,686)	199,100,000
97.95	32,695,313		320,212	32,695,313
		0	0	0
95.6	28,689,464		1,122,631	28,689,464
98.94895689	39,000,000		377,646	39,000,000
		0	0	0
99.7738953	29,250,000		529,453	29,250,000
99.75797417	39,200,000		703,190	39,200,000
		34,518,750	0	34,518,750
96.25681215	97,250,000		(745,103)	97,250,000
95.59603893	40,693,750		(171,236)	40,693,750
		0	0	0
99.06534435	165,507,143		109,242	165,507,143
98.90082753	142,970,000		(143,219)	142,970,000
98.85031725	14,737,500		127,873	14,737,500
99.08700686	529,917,500		465,722	529,917,500
		9,133,991	0	9,133,991
		12,931,170	0	12,931,170
		29,647	0	29,647
89.5	4,925,000		(472,601)	4,925,000
95.32377672	13,837,500		499,921	13,837,500
		840,000	0	840,000
		4,380,000	0	4,380,000
1	282,840		0	282,840
98.75	8,140,723		(41,011)	8,140,723
99.68006805	4,900,000		84,003	4,900,000
		15,925	0	15,925
93.57011678	14,250,000		565,268	14,250,000
		0	0	0
95.15154449	37,999,500		(1,477,166)	37,999,500
		14,350,000	0	14,350,000
		5,170,000	0	5,170,000
		6,664,000	0	6,664,000
		7,200,000	0	7,200,000
92.5	3,124,614		(49,861)	3,124,614
92.5	1,020,622		(16,287)	1,020,622
92.5	3,812,723		(60,841)	3,812,723
92.5	566,398		(9,038)	566,398
95.61107478	16,329,890		(66,157)	16,329,890
95.25933298	33,425,000		(257,883)	33,425,000
98.76130332	98,125,000		762,274	98,125,000
		3,300,000	0	3,300,000
83.71744173	16,201,634		140,045	16,201,634
83.26089578	8,548,817		26,872	8,548,817
83.625	8,906,895		13,334	8,906,895
98	5,940,733		(60,007)	5,940,733
98	9,184,830		(92,776)	9,184,830
94	6,975,000		75,000	6,975,000
98	14,306,661		769,175	14,306,661
73.85	28,570,267		(249,271)	28,570,267
99.7663155	229,310,000		(535,862)	229,310,000
99.62431837	56,217,500		(211,199)	56,217,500
94.95464972	18,600,000		390,930	18,600,000
99.95448392	49,500,000		477,242	49,500,000
91.498	25,863,750		141,540	25,863,750
94.625	822,783		(3,248)	822,783
		0	0	0
93.88326978	13,575,000		430,114	13,575,000
98.50711894	14,720,000		1,041,139	14,720,000
97.25	978,750		(6,250)	978,750
95.13879265	20,508,571		(393,512)	20,508,571
95.13879265	24,353,929		(467,296)	24,353,929
94.50733822	10,835,000		(491,697)	10,835,000

0
0
108,787
0
685,987
132,579
118,403
156,347
(473,533)
(1,161,137)
0
(707,686)
320,212
0
1,122,631
377,646
0
529,453
703,190
0
(745,103)
(171,236)
0
109,242
(143,219)
127,873
465,722
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0
0
(472,601)
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0
(41,011)
84,003
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565,268
0
(1,477,166)
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0
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(16,287)
(60,841)
(9,038)
(66,157)
(257,883)
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769,175
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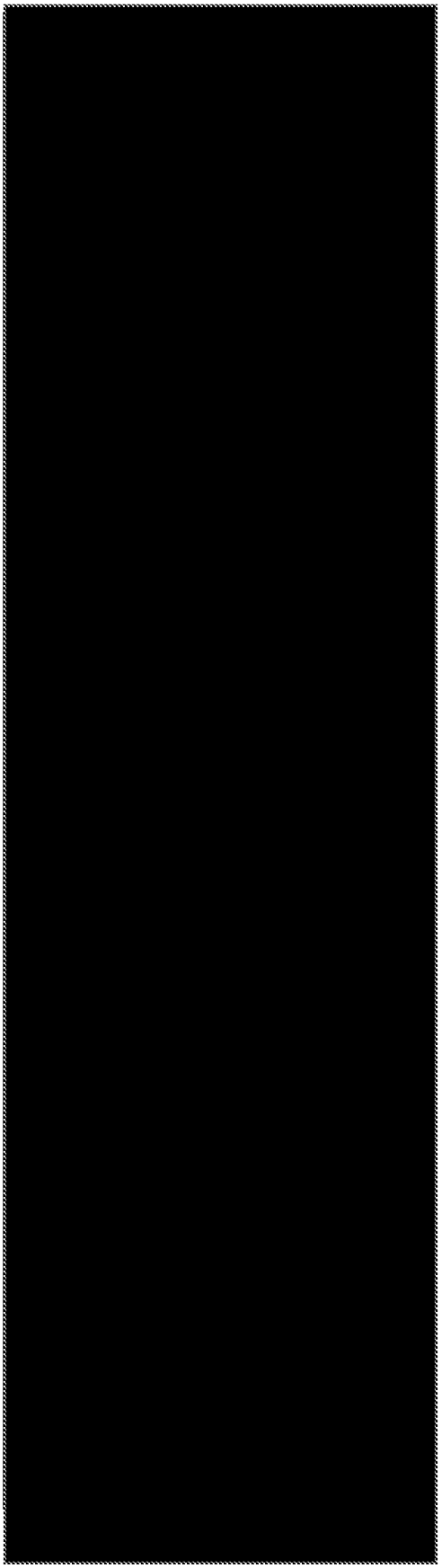
(393,512)
(467,296)
(491,697)



155,598,300	101,626	102
4,850,000	(101,100)	101
3,800,000	100,840	101
9,600,000	100,000	100
39,200,000	(98,441)	98
106,380,000	98,413	98
19,800,000	97,827	98
81,900,000	97,101	97
47,125,000	95,456	95
4,925,000	(95,324)	95
29,700,000	94,522	95
23,562,500	93,826	94
4,700,000	(93,581)	94
88,425,000	92,711	93
156,000,000	(91,063)	91
93,812,500	88,543	89
20,194,226	85,057	85
14,025,000	(84,872)	85
28,661,540	84,668	85
2,293,042	(84,079)	84
2,403,265	(83,960)	84
34,711,250	80,907	81
48,000,000	(80,804)	81
21,653,283	(79,912)	80
74,775,000	78,484	78
2,925,000	(77,225)	77
4,753,988	(76,209)	76
57,825,000	(75,891)	76
13,950,000	(75,000)	75
12,745,996	(74,094)	74
81,623,077	(73,449)	73
4,771,208	(73,072)	73
61,216,875	(72,141)	72
21,432,000	(72,111)	72
15,895,000	(68,869)	69
26,485,577	(68,115)	68
6,650,000	(67,708)	68
2,682,888	(67,288)	67
27,230,000	67,231	67
9,912,500	(67,190)	67
21,862,500	65,848	66
33,467,175	65,619	66
17,910,000	63,790	64
22,878,446	(63,596)	64
29,759,211	62,327	62
32,833,919	61,441	61
3,334,395	54,662	55
22,137,500	53,467	53
74,325,000	53,102	53
8,030,853	52,486	52
5,700,000	(52,373)	52
18,953,422	(52,159)	52
9,417,762	49,051	49
118,882,500	47,015	47
27,643,869	47,013	47
2,953,125	46,875	47
24,383,027	(45,394)	45
6,300,000	42,373	42
4,600,000	42,364	42
12,356,649	(41,900)	42
13,346,157	40,085	40
7,052,607	39,596	40
9,600,000	(39,364)	39
19,518,550	(39,177)	39
1,940,000	(38,239)	38
20,753,713	37,339	37
733,125	(36,656)	37
8,266,250	36,281	36
1,665,360	36,074	36
1,920,000	35,792	36
81,195,000	(30,000)	30
10,449,138	(29,767)	30
40,212,930	28,365	28
36,843,750	27,491	27

5701	[redacted]	FID Corp
7289		FID Corp
6379		HG
6278		FID Corp
6606		FID Corp
5059		FID Corp
9253		FID Corp
3606		FID Corp
4643		FID Corp
7918		HY
8190		FID Corp
9728		FID Corp
8621		FID Corp
4906		FID Corp
6024		FID Corp
3526		FID Corp
7411		HY
4151		FID Corp
3803		FID Corp
5766		FID Corp
4307		FID Corp
7549		HY
2191		FID Corp
6186		FID Corp
8894		FID Corp
6025		FID Corp
6588		FID Corp
8647		HY
5508		FID Corp
8614		FID Corp
8873		HY
5415		FID Corp
8643		FID Corp
7473		HY
3314		FID Corp
5683		FID Corp
5033		FID Corp
5582		FID Corp
5012		FID Corp
6218		HY
8674		FID Corp
5767		FID Corp
4975		FID Corp
4572		FID Corp
8743		FID Corp
8874		FID Corp
5060		FID Corp
7495		FID Corp
7367		HY
4278		FID Corp
7005		FID Corp
5689		FID Corp
9503		FID Corp
5011		FID Corp
8563		FID Corp
9911		FID Corp
8682		FID Corp
8396		HY
4881		FID Corp
6407		FID Corp
6885		FID Corp
9182		HY
7244		FID Corp
5765		FID Corp
5679		FID Corp
9815		HY
6874		HY
8191		FID Corp
7128		FID Corp
7962		FID Corp
5339		FID Corp
7073		FID Corp
9249		HY
8713		HY

MULTI-CURRENCY TRANCHE	94.000	96.50183621	CDS Matrix	6/29/10	HG	156,347
METC REVOLVER	98.000	99.63738236	CR Matrix	3/29/12	HG	156,103
5-YR REVOLVER	97.750	99.82374983	CR Matrix	11/14/11	HG	155,531
5 YEAR TERM A	96.000	94.26824229	CR Matrix	11/3/11	HY	(153,910)
TERM LOAN	96.000	95.08238698	CR Matrix	1/18/12	HY	(153,755)
5YR REVOLVER	99.000	99.35570654	CDS Matrix	4/6/11	HG	150,794
TERM	89.000	88.25	Trading Activitiy	7/20/12	HY	(150,000)
REVOLVER NEW	96.000	97	External Quote	12/29/10	HY	149,219
SIX YEAR REVOLVER	94.000	93.6667	External Quote	1/3/12	HY	(149,187)
INITIAL TERM LOAN	90.125	88	External Quote	6/15/14	HY	(148,375)
USD RC	81.000	79	External Quote	7/25/13	HY	(147,059)
REVOLVER	95.000	92.60661103	CDS Matrix	5/14/13	HY	(146,898)
5-YR REVOLVER	99.000	99.12157436	CDS Matrix	10/9/12	HG	145,742
5YR MULTI-CCY REVOLVER	99.000	99.58000648	CDS Matrix	2/22/11	HG	145,587
REVOLVING CREDIT	93.000	90.07482319	CR Matrix	6/23/12	HY	(145,473)
REVOLVER	96.000	95.41968541	CR Matrix	12/21/09	HY	(145,456)
TERM LOAN	89.000	87	External Quote	4/19/14	HY	(144,274)
5 YEAR REVOLVING CREDIT	99.000	99.22705248	CDS Matrix	8/18/10	HG	143,800
REVOLVER	94.000	99.73530003	CR Matrix	4/18/10	HY	143,383
5 YR MULTI CCY REVOLVER	99.000	98.90082753	CDS Matrix	7/26/11	HG	(143,219)
REVOLVING CREDIT	98.000	99.42555336	CR Matrix	9/30/08	HY	142,555
SECOND LIEN TERM LOAN	96.750	98.66684148	CR Matrix	9/20/11	HY	142,358
364 DAY REVOLVER	100.000	99.85794157	CDS Matrix	6/19/09	SL	(142,058)
REVOLVER	91.000	91.498	External Quote	8/1/12	HY	141,540
5 YR REVOLVER	95.000	94.67828019	CR Matrix	11/29/12	HY	(141,123)
DOLLAR REVOLVER	83.000	83.71744173	CDS Matrix	8/23/12	HY	140,045
6-YR ALTERNATIVE CCY REVOLVER	85.000	85.875	External Quote	12/1/12	HY	139,794
SENIOR BRIDGE LOAN	81.000	82.5	External Quote	10/12/08	HY	139,290
REVOLVER	90.000	89.5	External Quote	6/21/12	HY	(136,736)
TERM LOAN	99.000	98.23355269	CDS Matrix	10/12/10	HY	(136,083)
TERM LOAN	95.000	94.4167	External Quote	12/3/14	HY	(136,070)
TRANCHE A TERM LOAN (AUD)	97.000	95.24786639	CR Matrix	6/14/12	HY	(135,660)
5-YR REVOLVER	99.000	98.89124681	CDS Matrix	10/19/12	HG	(135,598)
TERM LOAN	78.250	77.8889	Trading Activitiy	9/30/14	HY	(135,353)
5YR REVOLVER	96.000	96.37975853	CDS Matrix	10/15/09	HG	132,915
RENEWED REVOLVER	94.000	94.63849079	CDS Matrix	7/3/12	HY	132,579
5YR - RCF	99.000	99.22986434	CDS Matrix	3/22/11	HG	132,402
5YR REVOLVER	98.000	97.86869078	CDS Matrix	6/22/12	HG	(131,812)
MULTI-CCY DELAYED DRAW TL	97.000	95.98862011	CDS Matrix	3/3/11	HY	(131,728)
TERM LOAN	96.250	95.625	External Quote	9/29/13	HY	(131,655)
TERM LOAN	96.000	95.81474578	Sector Matrix	10/26/12	HG	(129,190)
5 YEAR REVOLVING CREDIT	98.000	98.85031725	CDS Matrix	7/26/11	HG	127,873
DOLLAR REVOLVING CREDIT	97.000	96.07233454	CDS Matrix	3/3/11	HY	(127,528)
US FACILITY COMMITMENT	91.000	91.8409	External Quote	2/15/12	HY	126,135
REVOLVER	92.000	91.37186028	CR Matrix	11/5/13	HY	(125,969)
US REVOLVER	92.000	92.58342252	CR Matrix	12/3/13	HY	124,463
5YR REVOLVER	99.000	99.8721537	CR Matrix	3/30/11	HG	123,243
5-YEAR REVOLVER	97.000	97.79699375	CR Matrix	5/11/12	HG	123,216
TERM LOAN	91.500	91.0833	External Quote	4/2/14	HY	(122,348)
GBP TERM A LOAN	99.000	95.1512508	CR Matrix	10/13/11	HY	(121,726)
REVOLVER	87.000	86.4063	External Quote	2/13/13	HY	(118,740)
AMERENENERGY RESOURCES GEN CO	98.000	99.40596772	CDS Matrix	1/14/10	HG	118,403
$650MM REVOLVER	99.000	99.51802992	CDS Matrix	4/4/11	HG	117,554
MULTI-CCY REVOLVING CREDIT	97.000	96.1720938	CDS Matrix	3/3/11	HY	(116,817)
ALTERNATIVE CCY REVOLVER	93.000	94.0417	External Quote	9/25/13	HY	115,889
REVOLVER	100.000	99.65029735	CDS Matrix	7/28/09	HG	(114,998)
5 YEAR REVOLVER	97.000	96.58815733	CDS Matrix	11/6/12	HY	(113,744)
TERM FACILITY	91.250	89.5	External Quote	8/16/14	HY	(113,164)
CURR LEV B REVOLVER	94.000	92.5	External Quote	12/23/10	HY	(112,500)
5 YEAR REVOLVER	98.000	97.57328113	CDS Matrix	10/26/12	HG	(110,700)
5YR US DOLLAR	96.000	96.20140805	CDS Matrix	2/28/12	HG	110,197
TERM B-1	88.500	88.043	External Quote	1/28/15	HY	(109,634)
5 YEAR REVOLVER	99.000	98.85564839	CDS Matrix	3/16/12	HG	(109,264)
5 YEAR REVOLVING CREDIT	99.000	99.06534435	CDS Matrix	7/26/11	HG	109,242
REVOLVER	90.000	91.97794514	CR Matrix	7/12/12	HY	108,787
TERM LOAN	93.500	98.92145359	CR Matrix	2/28/14	HY	108,429
2ND LIEN TERM LOAN	93.000	98.25556192	CR Matrix	6/21/14	HY	105,111
ALTERNATIVE CURRENCY RC	81.000	79	External Quote	7/25/13	HY	(102,941)
5-YEAR REVOLVER	96.000	97.02503637	Sector Matrix	3/30/12	HY	102,504
5-YR MULTICCY REVOLVER	78.000	78.16924077	CDS Matrix	6/26/12	HG	101,544
5YR RCF	99.000	99.2200244	CDS Matrix	4/25/12	HG	99,011
5-YR REVOLVER	98.000	97.86885069	CDS Matrix	4/25/12	HG	(98,613)
TERM LOAN B1	96.500	94.25	Trading Activitiy	9/27/14	HY	(97,848)
TRANCHE A	91.500	96.53281466	CR Matrix	10/1/14	HY	97,002

2.7%	156,347	5,874,346
1.7%	156,103	9,343,019
2.1%	155,531	7,331,250
-1.8%	153,910	8,532,000
-1.0%	153,755	16,085,781
0.4%	150,794	41,968,750
-0.8%	150,000	17,800,000
1.0%	149,219	14,325,000
-0.4%	149,187	42,075,000
-2.4%	148,375	6,292,859
-2.5%	147,059	5,955,882
-2.5%	146,898	5,830,769
0.1%	145,742	118,680,000
0.6%	145,587	24,850,000
-3.1%	145,473	4,625,000
-0.6%	145,456	24,062,500
-2.2%	144,274	6,420,178
0.2%	143,800	62,700,000
6.1%	143,383	2,350,000
-0.1%	143,219	142,970,000
1.5%	142,555	9,800,000
2.0%	142,358	7,185,348
-0.1%	142,058	100,000,000
0.5%	141,540	25,863,750
-0.3%	141,123	41,671,875
0.9%	140,045	16,201,634
1.0%	139,794	13,580,000
1.9%	139,290	7,521,660
-0.6%	136,736	24,612,500
-0.8%	136,083	17,577,500
-0.6%	136,070	22,161,296
-1.8%	135,660	7,510,280
-0.1%	135,598	123,437,500
-0.5%	135,353	29,330,750
0.4%	132,915	33,600,000
0.7%	132,579	19,518,550
0.2%	132,402	57,024,094
-0.1%	131,812	98,375,000
-1.0%	131,728	12,633,864
-0.6%	131,655	20,274,850
-0.2%	129,190	66,947,368
0.9%	127,873	14,737,500
-1.0%	127,528	13,334,742
0.9%	126,135	13,650,000
-0.7%	125,969	18,450,000
0.6%	124,463	19,626,667
0.9%	123,243	13,989,583
0.8%	123,216	14,996,250
-0.5%	122,348	26,865,568
-3.9%	121,726	3,131,123
-0.7%	118,740	17,400,000
1.4%	118,403	8,253,000
0.5%	117,554	22,465,625
-0.9%	116,817	13,686,686
1.1%	115,889	10,346,250
-0.3%	114,998	32,884,500
-0.4%	113,744	26,789,741
-1.9%	113,164	5,900,719
-1.6%	112,500	7,050,000
-0.4%	110,700	25,423,295
0.2%	110,197	52,525,000
-0.5%	109,634	21,231,150
-0.1%	109,264	74,936,000
0.1%	109,242	165,507,143
2.2%	108,787	4,950,000
5.8%	108,429	1,870,000
5.7%	105,111	1,860,000
-2.5%	102,941	4,169,118
1.1%	102,504	9,600,000
0.2%	101,544	46,800,000
0.2%	99,011	44,550,000
-0.1%	98,613	73,687,500
-2.3%	97,848	4,196,606
5.5%	97,002	1,763,571

6235	[redacted]	REVOLVING CREDIT	93.000
6275		RBS SWAP	13.750
6277		5 YEAR REVOLVER	90.000
6278		5 YEAR TERM A	96.00
6281		5 YEAR REVOLVER	95.000
6307		5 YEAR MULTI-CCY REVOLVER	98.000
6310		EDC CLAIM	1.120
6319		CLAIM 3984	4.000
6325		REVOLVER	96.000
6326		5 YEAR REVOLVER	93.000
6351		DOLLAR REVOLVER	92.000
6359		5 YEAR REVOLVER	89.000
6379		5-YR REVOLVER	97.750
6380		TERM B-2 LOAN	91.000
6381		REVOLVER	86.000
6405		1991 CLAIM	1.990
6407		5 YEAR REVOLVER	98.000
6408		5 YEAR REVOLVER	98.000
6409		5 YEAR REVOLVER	98.000
6414		ML LNK CLM	25.170
6416		6-YR MULTI-CCY REVOLVER	96.000
6431		BMBRDR CLAIM	1.830
6434		5-YEAR REVOLVER	97.000
6435		CL 4 W/O S-POST	1.000
6436		6 YEAR REVOLVER	91.000
6440		5 YEAR REVOLVER	99.000
6444		CENTRAL ILLINOIS PUBLIC SVC CO	98.000
6445		CENTRAL ILLINOIS LIGHT COMPANY	98.000
6446		ILLINOIS POWER COMPANY	98.000
6447		CILCORP INC.	98.000
6453		5-YR REVOLVER	98.000
6461		5-YR REVOLVER	98.000
6462		5 YEAR REVOLVER	99.000
6464		5 YEAR REVOLVER	99.000
6478		CLAIM	4.000
6491		TRANCHE B-1 TERM LOAN	94.125
6495		US/UK TRANCHE	99.000
6497		US TRANCHE	99.000
6521		TRANCHE A TERM LOAN	79.000
6528		COMMITMENT	100.00
6534		N184 CLAIM	2.430
6558		1ST LIEN TERM LOAN	72.000
6588		6-YR ALTERNATIVE CCY REVOLVER	85.000
6589		TERM LOAN B	43.000
6590		6-YR DOLLAR REVOLVER	85.000
6605		MULTICCY REVOLVER	93.000
6606		TERM LOAN	96.000
6617		5 YEAR REVOLVER	79.000
6618		TR A SYNTHETIC REVOLVER	43.000
6628		3 YEAR REVOLVER	99.000
6630		5YR REVOLVER	98.000
6632		5YR REVOLVER	98.000
6639		5 YR REVOLVER	97.000
6641		REVOLVER	97.000
6644		5 YEAR REVOLVER	98.000
6645		5 YEAR REVOLVER	97.000
6667		5 YEAR REVOLVER	99.000
6668		5 YEAR REVOLVER	99.000
6670		5 YEAR REVOLVER	99.000
6671		5 YEAR REVOLVER	99.000
6672		5-YR DOMESTIC REVOLVER	77.000
6675		7-YR TERM LOAN	79.500

90.84618	26,040,000		(603,070)	26,040,000
		2,721,469	0	2,721,469
		0	0	0
93.10698131	8,100,000		279,628	8,100,000
94.26824229	8,532,000		(153,910)	8,532,000
		0	0	0
97.91648441	19,000,000		583,297	19,000,000
98.3861587	24,562,500		96,786	24,562,500
		140,000	0	140,000
		24,651	0	24,651
98.51454861	9,600,000		251,455	9,600,000
94.77993842	88,231,250		1,688,669	88,231,250
100	3,680,000		320,000	3,680,000
90.97317055	115,132,500		2,552,540	115,132,500
99.82374983	7,331,250		155,531	7,331,250
89.5781	47,853,887		(747,730)	47,853,887
85.5781	41,387,500		(203,039)	41,387,500
		378,100	0	378,100
97.57328113	25,423,295		(110,700)	25,423,295
		0	0	0
97.22074841	162,176,136		(1,289,551)	162,176,136
		0	0	0
97.57328113	42,210,227		(183,795)	42,210,227
		562,158	0	562,158
		53,760,000	0	53,760,000
		269,213	0	269,213
		0	0	0
98.62476101	92,387,500		1,547,501	92,387,500
		106,770	0	106,770
99.18597999	13,612,500		1,224,524	13,612,500
98.80476309	4,091,538		(8,069)	4,091,538
99.64888983	3,507,525		59,016	3,507,525
99.21402926	3,713,850		46,007	3,713,850
99.82883214	3,094,875		57,755	3,094,875
99.28900522	2,063,250		27,138	2,063,250
99.38009785	32,750,000		461,206	32,750,000
96	19,600,000		(400,000)	19,600,000
98.43997192	10,228,846		(57,863)	10,228,846
98.80476309	12,274,615		(24,207)	12,274,615
		349,917	0	349,917
93.9583	48,908,017		(86,619)	48,908,017
99.13161802	19,750,000		26,257	19,750,000
		0	0	0
99.13161802	34,562,500		45,950	34,562,500
78.625	16,828,343		(79,881)	16,828,343
		35,000,000	0	35,000,000
		121,500	0	121,500
68.6667	703,800		(32,583)	703,800
		0	0	0
85.875	13,580,000		139,794	13,580,000
41	75,646		(3,518)	75,646
85.875	37,565,000		386,699	37,565,000
93.63305071	6,937,500		47,224	6,937,500
		0	0	0
		0	0	0
95.08238698	16,085,781		(153,755)	16,085,781
78.75	29,625,000		(93,750)	29,625,000
		0	0	0
41	38,214		(1,777)	38,214
		64,025,000	0	64,025,000
99.029535	15,740,000		165,356	15,740,000
99.76913904	23,592,000		425,893	23,592,000
96.24872397	96,750,000		(749,340)	96,750,000
98.1211673	27,351,563		316,141	27,351,563
		0	0	0
97.69970451	73,125,000		(224,073)	73,125,000
98.1211673	45,585,938		526,902	45,585,938
99.10113179	56,320,000		57,533	56,320,000
99.2637983	24,702,222		65,822	24,702,222
99.12217516	17,600,000		21,720	17,600,000
98.93845916	8,831,111		(5,490)	8,831,111
77.7	616,000,000		5,600,000	616,000,000
		0	0	0
78.4375	35,999,435		(481,125)	35,999,435

(603,070)
0
0
279,628
(153,910)
0
583,297
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251,455
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320,000
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(203,039)
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(110,700)
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(1,289,551)
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46,007
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(400,000)
(57,863)
(24,207)
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(86,619)
26,257
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45,950
(79,881)
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0
(32,583)
0
139,794
(3,518)
386,699
47,224
0
0
(153,755)
(93,750)
0
(1,777)
0
165,356
425,893
(749,340)
316,141
0
(224,073)
526,902
57,533
65,822
21,720
(5,490)
5,600,000
0
(481,125)

[redacted]	24,257,514	27,317	27
	161,940,500	(26,306)	26
	5,315,000	25,000	25
	970,000	(23,141)	23
	2,198,366	22,994	23
	26,908,634	(22,618)	23
	3,760,738	21,090	21
	37,990,909	(20,564)	21
	12,653,044	(18,829)	19
	4,922,616	(16,913)	17
	5,415,889	15,802	16
	89,299,319	(15,314)	15
	24,975,000	14,917	15
	4,768,750	(14,585)	15
	14,985,000	14,262	14
	268,718	12,883	13
	10,080,000	11,895	12
	10,832,500	11,076	11
	1,397,257	10,916	11
	1,791,318	10,716	11
	2,880,000	7,500	8
	1,915,000	(7,500)	8
	2,955,000	(7,500)	8
	173,967	(7,163)	7
	3,403,296	(7,061)	7
	4,067,429	(5,811)	6
	920,000	(5,000)	5
	19,000,000	4,837	5
	27,937,519	4,190	4
	34,912,500	(4,168)	4
	2,135,589	3,854	4
	731,250	3,750	4
	1,965,000	2,923	3
	21,670,000	(2,554)	3
	20,440,000	2,163	2
	1,112,789	1,911	2
	56,930,391	1,207	1
	4,750,000	1,080	1
	29,180,339	(936)	1
	6,142,500	(421)	0
	190	0	0
	19,083,000	0	0
	17,600,000	0	0
	29,400,000	0	0
	47,175,319	0	0
	1	0	0
	56,258,794	0	0
	140,000	0	0
	78,199,330	0	0
	193,497,143	0	0
	20,000,000	0	0
	16,266,350	0	0
	242,477,389	0	0
	2,402,432	0	0
	10,330,500	0	0
	41,890,625	0	0
	23,171,546	0	0
	3,020,685	0	0
	6,720,000	0	0
	13,650,000	0	0
	154,380,000	0	0
	20,000	0	0
	171,284,450	0	0
	35,000,000	0	0
	54,180,001	0	0
	19,799,429	0	0
	13,941	0	0
	13,500,000	0	0
	35,343,750	0	0
	16,357,510	0	0
	169,007,938	0	0
	5,854,546	0	0
	411,343,458	0	0
	26,626,473	0	0

9250	[redacted]	HY
6307		FID Corp
4372		FID Corp
9787		FID Corp
8327		FID Corp
7841		HY
3300		FID Corp
6617		FID Corp
2872		FID Corp
6048		FID Corp
8547		HY
7222		HY
7602		FID Corp
5014		FID Corp
6491		HY
4589		FID Corp
4471		FID Corp
5054		FID Corp
7064		FID Corp
7033		FID Corp
7617		HY
5862		FID Corp
9500		HY
9639		HY
2887		FID Corp
8629		HY
4286		FID Corp
6521		FID Corp
4195		FID Corp
9716		HY
7835		FID Corp
4028		FID Corp
6049		FID Corp
8683		HY
7793		FID Corp
8006		FID Corp
7529		FID Corp
3427		FID Corp
7066		FID Corp
7287		FID Corp
7951		HY
7813		FID Corp
7107		HY
5985		FID Corp
6668		FID Corp
8349		HY
8949		HY
3437		FID Corp
7063		FID Corp
7802		FID Corp
7580		FID Corp
7110		HY
5976		HY
7524		FID Corp
4968		FID Corp
6047		FID Corp
7935		FID Corp
3485		FID Corp
6444		FID Corp
4441		HY
5374		FID Corp
6462		FID Corp
6446		FID Corp
6667		FID Corp
4168		FID Corp
9392		HY
7396		HY
8150		HY
6784		HY
5343		FID Corp
6901		HY
4905		FID Corp
5380		HY
9436		HY

TERM LOAN B2	96.500	94.25	Trading Activitiy	9/27/14	HY	(96,876)
5 YEAR MULTI-CCY REVOLVER	98.000	98.3861587	CDS Matrix	10/13/11	HG	96,786
CANADIAN TERM C LOAN	99.000	95.01020831	CR Matrix	10/13/11	HY	(96,135)
FRONTED LC	100.000	99.83260954	CDS Matrix	6/12/09	HG	(94,838)
TERM A-1	98.000	97.18	External Quote	8/24/12	HY	(94,615)
INCREMENT B CASINO	97.500	96.2321	Trading Activitiy	3/10/14	HY	(93,806)
REVOLVING CREDIT COMMITMENT	95.000	92	External Quote	1/10/11	HY	(93,750)
5 YEAR REVOLVER	79.000	78.75	Trading Activitiy	12/6/11	HG	(93,750)
REVOLVER	90.000	91.8563799	CR Matrix	10/27/11	HY	92,819
US FUNDED TERM LOAN	99.000	98	External Quote	8/25/13	HY	(92,776)
B-1 TRANCHE USD	91.500	91.818	External Quote	9/24/14	HY	89,487
TERM LOAN B	95.500	94.3611	External Quote	6/2/12	HY	(88,098)
MULTICURRENY REVOLVER	93.000	92.498	External Quote	5/4/12	HY	(87,850)
REVOLVER	89.000	88.123	External Quote	3/10/12	HY	(87,700)
TRANCHE B-1 TERM LOAN	94.125	93.9583	External Quote	11/17/13	HY	(86,619)
1ST LIEN - 1.5BN RCF	93.000	97.4976258	CDS Matrix	12/20/10	HY	86,061
TRANCHE B	97.000	95.20791977	CR Matrix	9/27/10	HY	(85,910)
5YR REVOLVER	99.000	99.36122205	CDS Matrix	3/30/11	HG	85,073
SERIES C LC FACILITY	99.000	98.33954924	CDS Matrix	2/24/12	HG	(84,960)
5YR REVOLVER	99.000	98.33547247	CDS Matrix	2/26/12	HG	(84,557)
TRANCHE B TL	87.000	86.1944	External Quote	5/23/14	HY	(84,265)
REVOLVING CREDIT	98.000	99.68006805	CR Matrix	7/31/09	HY	84,003
INCREMENTAL TERM LOAN	96.500	94.64474989	CR Matrix	5/16/14	HY	(82,883)
TERM	44.000	42.375	External Quote	11/29/13	HY	(81,087)
5 YR REVOLVER	98.000	98.09512823	CDS Matrix	5/4/12	HG	81,065
TERM LOAN B-2	93.750	93.9643	External Quote	10/10/14	HY	80,787
5-YEAR REVOLVER	98.000	97.26872364	CDS Matrix	11/4/10	HY	(80,035)
TRANCHE A TERM LOAN	79.000	78.625	External Quote	11/17/13	HY	(79,881)
REVOLVER	98.000	97.65621554	CR Matrix	8/17/12	HG	(79,070)
REVOLVER	91.000	88.68905718	CR Matrix	1/3/12	HY	(78,749)
REVOLVER	87.000	87.30907814	CR Matrix	7/3/14	HY	77,270
RC & REIMBUSEMENT	99.000	99.54223529	CDS Matrix	6/30/10	HG	75,530
US REVOLVER	93.000	94	Sector Matrix	8/25/12	HY	75,000
TERM LOAN	81.000	77.25	Trading Activitiy	8/21/13	HY	(74,625)
REVOLVER	76.000	77.875	External Quote	4/30/12	HY	74,160
5YR REVOLVER	98.000	97.78683899	CDS Matrix	6/29/12	HY	(74,009)
REVOLVER	78.000	77.5	External Quote	4/27/12	HY	(72,500)
5-YR REV0LVING CREDIT B	100.000	99.61219695	CDS Matrix	11/29/09	HG	(70,682)
SERIES E LC FACILITY	99.000	98.33954924	CDS Matrix	2/24/12	HG	(70,180)
5 YEAR REVOLVER	98.000	98.083965	CDS Matrix	4/3/13	HG	70,022
TERM LOAN	94.750	94.6111	External Quote	7/25/14	HY	(69,978)
LETTER OF CREDIT	99.000	99.20005529	CR Matrix	6/8/12	HG	69,666
TRANCHE B TERM LOAN	86.000	85	External Quote	2/28/14	HY	(67,129)
REVOLVING CREDIT FACILITY	96.000	95.61107478	CR Matrix	9/15/11	HY	(66,157)
5 YEAR REVOLVER	99.000	99.2637983	CDS Matrix	12/14/11	HG	65,822
DELAYED DRAW USD	98.500	95.19773555	CR Matrix	8/9/14	HY	(65,550)
TERM LOAN	85.000	83.625	External Quote	3/27/14	HY	(65,313)
STANDBY BOND PURCHASE -REV A	100.000	99.61219695	CDS Matrix	11/29/09	HG	(64,709)
SERIES B LC FACILITY	99.000	98.33954924	CDS Matrix	2/24/12	HG	(63,064)
MULTI CURRENCY REVOLVER	96.000	95.88652068	CDS Matrix	5/6/12	HG	(62,089)
5 YEAR REVOLVER	98.000	97.39725976	CDS Matrix	5/3/12	HG	(61,790)
TERM LOAN B	96.000	95.55	External Quote	2/22/14	HY	(61,210)
ORIGINAL MMM TERM LOAN	94.000	92.5	Trading Activitiy	8/22/11	HY	(60,841)
6 YEAR REVOLVER	89.000	88.69666169	CR Matrix	4/27/13	HY	(60,327)
5-YR REVOLVER	99.000	99.30100803	CDS Matrix	3/17/11	HG	60,202
US DELAYED DRAW TERM LOAN	99.000	98	External Quote	8/25/13	HY	(60,007)
5 YEAR REVOLVER	98.000	97.85047517	CDS Matrix	6/29/12	HG	(59,810)
5YR REVOLVER	98.000	97.8300042	CDS Matrix	2/28/13	HG	(59,499)
CENTRAL ILLINOIS PUBLIC SVC CO	98.000	99.64888983	CDS Matrix	1/14/10	HG	59,016
TERM LOAN	97.000	98.4018102	CDS Matrix	10/31/12	HY	58,824
TRANCHE A	92.000	93.16313641	CR Matrix	5/3/11	HY	58,157
5 YEAR REVOLVER	99.000	98.43997192	CDS Matrix	11/7/12	HG	(57,863)
ILLINOIS POWER COMPANY	98.000	99.82883214	CDS Matrix	1/14/10	HG	57,755
5 YEAR REVOLVER	99.000	99.10113179	CDS Matrix	12/14/11	HG	57,533
5 YEAR REVOLVER (A&R)	99.000	98.5436614	CDS Matrix	8/10/10	HG	(57,042)
TERM LOAN	90.000	89.5	External Quote	5/8/12	HY	(55,000)
2ND LIEN TER LOAN	50.000	50.5	External Quote	9/28/14	HY	55,000
DELAY DRAW TERM	88.500	93.30889741	CR Matrix	7/31/14	HY	53,831
TERM LOAN	84.000	83	External Quote	12/27/12	HY	(53,002)
REVOLVER	97.000	94.3507283	CR Matrix	2/8/11	HY	(52,985)
TRANCH B TERM LOAN	93.000	91.373	External Quote	1/23/14	HY	(52,830)
4YR MULTI-CCY REVOLVER	100.000	99.79041353	CDS Matrix	2/22/10	HG	(52,187)
ADDITIONAL TERM B-2	99.250	94.06710882	CR Matrix	2/8/12	HY	(51,829)
REVOLVER	85.000	87.6406	External Quote	3/31/14	HY	566,218

-2.3%	96,876	4,154,915
0.4%	96,786	24,562,500
-4.0%	96,135	2,385,419
-0.2%	94,838	56,656,947
-0.8%	94,615	11,307,692
-1.3%	93,806	7,213,573
-3.2%	93,750	2,968,750
-0.3%	93,750	29,625,000
2.1%	92,819	4,500,000
-1.0%	92,776	9,184,830
0.3%	89,487	25,748,584
-1.2%	88,098	7,387,274
-0.5%	87,850	16,275,000
-1.0%	87,700	8,900,000
-0.2%	86,619	48,908,017
4.8%	86,061	1,779,530
-1.8%	85,910	4,650,076
0.4%	85,073	23,315,972
-0.7%	84,960	12,735,233
-0.7%	84,557	12,597,181
-0.9%	84,265	9,100,163
1.7%	84,003	4,900,000
-1.9%	82,883	4,311,138
-3.7%	81,087	2,195,578
0.1%	81,065	83,512,500
0.2%	80,787	35,341,842
-0.7%	80,035	10,725,625
-0.5%	79,881	16,828,343
-0.4%	79,070	22,540,000
-2.5%	78,749	3,100,976
0.4%	77,270	21,750,000
0.5%	75,530	13,790,000
1.1%	75,000	6,975,000
-4.6%	74,625	1,611,900
2.5%	74,160	3,005,941
-0.2%	74,009	34,025,510
-0.6%	72,500	11,310,000
-0.4%	70,682	18,226,379
-0.7%	70,180	10,519,874
0.1%	70,022	81,726,923
-0.1%	69,978	47,735,444
0.2%	69,666	34,475,000
-1.2%	67,129	5,773,071
-0.4%	66,157	16,329,890
0.3%	65,822	24,702,222
-3.4%	65,550	1,955,225
-1.6%	65,313	4,037,500
-0.4%	64,709	16,686,121
-0.7%	63,064	9,453,103
-0.1%	62,089	52,525,000
-0.6%	61,790	10,046,528
-0.5%	61,210	13,058,161
-1.6%	60,841	3,812,723
-0.3%	60,327	17,700,000
0.3%	60,202	19,800,000
-1.0%	60,007	5,940,733
-0.2%	59,810	39,200,000
-0.2%	59,499	34,300,000
1.7%	59,016	3,507,525
1.4%	58,824	4,070,418
1.3%	58,157	4,600,000
-0.6%	57,863	10,228,846
1.9%	57,755	3,094,875
0.1%	57,533	56,320,000
-0.5%	57,042	12,375,000
-0.6%	55,000	9,900,000
1.0%	55,000	5,500,000
5.4%	53,831	990,676
-1.2%	53,002	4,452,179
-2.7%	52,985	1,940,000
-1.7%	52,830	3,019,808
-0.2%	52,187	24,900,000
-5.2%	51,829	992,500
3.1%	566,218	18,226,362

6687	[redacted]	5-YEAR REVOLVER	98.000
6716		TERM LOAN	75.000
6749		TRANCHE B-1TERM LOAN	96.250
6757		DELAYED DRAW TERM B	75.500
6758		REVOLVER	72.000
6759		TERM B LOAN	75.500
6769		BAE CLM	1.120
6784		TERM LOAN	84.000
6785		REVOLVER	83.000
6790		TERM LOAN	65.000
6845		364 DAY REVOLVER	98.000
6874		2ND LIEN TERM LOAN	93.000
6882		TERM A	100.00
6883		REVOLVER	100.000
6900		REVOLVER	91.000
6901		TRANCH B TERM LOAN	93.000
6905		2ND LIEN	12.500
6908		REVOLVING CREDIT	82.000
6910		5 YEAR REVOLVER	99.00
6931		MESABA	0.500
6237		TRANCHE C TERM LOAN	97.000
6916		U.S. TERM LOAN	95.000
6917		SYNTHETIC L/C FACILITY	95.000
7109		TERM LOAN	91.000
7106		REVOLVER CREDIT FACILITY	83.000
7107		TRANCHE B TERM LOAN	86.000
4533		TRANCHE C TERM LOAN FACILITY	96.375
6778		1ST LIEN TERM LOAN B	93.750
4385		REVOLVING LOANS	100.000
6921		6YR REVOLVER	92.000
6727		4-YR REVOLVER	96.000
7042		5YR REVOLVER	97.000
7032		CLS 4 CITI	1.000
6885		5YR US DOLLAR	96.000
7072		MULTI-CURR REVOLVER	96.000
6591		7-YR TERM LOAN	88.500
6490		TRANCHE A-1 TERM LOAN	94.000
6881		7-YR TERM LOAN	100.500
5996		REVOLVER	90.000
6968		REVOLVER	94.000
7005		REVOLVER	87.000
7006		TERM LOAN	91.500
6363		HOULIHAN CLAIM	2.150
6776		ALPA CLM	2.000
7123		N519 CLM/CLAIM NO. 7886	0.500
7063		SERIES B LC FACILITY	99.000
7064		SERIES C LC FACILITY	99.000
7066		SERIES E LC FACILITY	99.000
7068		SERIES F LC FACILITY	99.000
7051		5YR REVOLVER	99.000
7033		5YR REVOLVER	99.000
7040		5YR REVOLVER	98.000
6884		5-YEAR REVOLVER	93.000
6870		TERM LOAN	85.000
6946		TERM LOAN	88.000
6947		REVOLVER	85.000
5615		CREDITOR TRUST	2.21
3849		TERM LOAN FACILITY	94.000
4707		7YR TERM LOAN	95.000
5432		TERM LOAN B	96.500
6024		REVOLVING CREDIT	93.000
6029		POST-FIRST A&R SYNTHETIC LC	83.500
6707		TRANCHE E TERM LOAN	99.250
7004		5YR REVOLVER	99.000
7024		7-YR TRANCHE B TERM LOAN	73.500
7065		TERM C FACILITY	96.500
7102		364 DAY LIQUIDITY REVOLVER	70.000
7110		TERM LOAN B	96.000

		0	0	0
97.23179349	21,527,000		(168,747)	21,527,000
		307,000	0	307,000
96.4219	2,887,500		5,157	2,887,500
		557,852	0	557,852
		7,211,944	0	7,211,944
		1,842,127	0	1,842,127
		156,055	0	156,055
83	4,452,179		(53,002)	4,452,179
94.25720622	6,225,000		844,290	6,225,000
		64,572	0	64,572
100	14,700,000		300,000	14,700,000
98.25556192	1,860,000		105,111	1,860,000
100.3458832	112,000,000		387,389	112,000,000
100.00	5,000,000		0	5,000,000
87.373	11,312,500		(450,884)	11,312,500
91.373	3,019,808		(52,830)	3,019,808
9.833	750,000		(160,020)	750,000
80	12,300,000		(300,000)	12,300,000
		0	0	0
99.64499869	49,500,000		322,499	49,500,000
		0	0	0
		50,000	0	50,000
94.84618	2,250,526		(49,971)	2,250,526
94.95	37,499,220		(19,736)	37,499,220
94.95	1,619,887		(853)	1,619,887
		8,190,000	0	8,190,000
88.61312773	10,893,750		736,723	10,893,750
85	5,773,071		(67,129)	5,773,071
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		2,797,769	0	2,797,769
97.92806794	9,990,000		(206,986)	9,990,000
95.46648617	18,605,000		701,021	18,605,000
93.74887258	7,680,000		(180,090)	7,680,000
97.77748446	71,168,750		570,439	71,168,750
		111,295	0	111,295
		0	0	0
96.20140805	52,525,000		110,197	52,525,000
		0	0	0
96.20140805	19,100,000		40,072	19,100,000
89.875	2,608,285		40,524	2,608,285
93.7159	1,880,000		(5,682)	1,880,000
		396,276	0	396,276
88.333	559,777		(10,368)	559,777
98.60046009	18,700,000		915,198	18,700,000
92.46065324	17,400,000		1,092,131	17,400,000
91.9194419	2,466,536		11,307	2,466,536
		1,953,275	0	1,953,275
		1,915,874	0	1,915,874
		25,700	0	25,700
98.33954924	9,453,103		(63,064)	9,453,103
98.33954924	12,735,233		(84,960)	12,735,233
98.33954924	10,519,874		(70,180)	10,519,874
98.33954924	6,363,583		(42,453)	6,363,583
99.23509908	125,971,810		299,150	125,971,810
98.33547247	12,597,181		(84,557)	12,597,181
97.77748446	153,125,000		(347,681)	153,125,000
94.14203323	17,575,000		215,820	17,575,000
		0	0	0
86.25	12,584,278		185,063	12,584,278
89.8333	15,857,351		330,355	15,857,351
91.20955236	25,500,000		1,862,866	25,500,000
		40,000	0	40,000
93.5	4,876,791		(25,940)	4,876,791
93.80501229	1,272,784		(16,010)	1,272,784
95.75	1,842,702		(14,322)	1,842,702
90.07482319	4,625,000		(145,473)	4,625,000
83.625	1,214,986		1,819	1,214,986
97.78148229	1,534,755		(22,708)	1,534,755
98.81494371	108,625,000		(203,048)	108,625,000
72.35	12,693,450		(198,605)	12,693,450
		8,787,246	0	8,787,246
		35,000,000	0	35,000,000
95.55	13,058,161		(61,210)	13,058,161

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(168,747)
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(53,002)
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(22,708)
(203,048)
(198,605)
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0
(61,210)

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	17,737,500	0	0
	18,197,070	0	0
	128,578,125	0	0
	14,320,452	0	0
	4,118,350	0	0
	13,500,000	0	0
	24,456,522	0	0
	7,890,264	0	0
	9,200,000	0	0
	171,446,181	0	0
	114,612,501	0	0
	15,000,000	0	0
	10,065,000	0	0
	8,800,000	0	0
	13,275,000	0	0
	29,625,000	0	0
	12,415,000	0	0
	5,696,049	0	0
	46,800,000	0	0
	2,352	0	0
	8,237,368	0	0
	0	0	0
	3,672,910	0	0
	10,750,000	0	0
	64,512,500	0	0
	6,015,662	0	0
	1,928,485	0	0
	74,250,000	0	0
	24,562,500	0	0
	23,622	0	0
	455,419,890	0	0
	223,094,868	0	0
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	265,985,424	0	0
	31,040,000	0	0
	10,072,222	0	0
	36,000,000	0	0
	45,000,000	0	0
	2,399	0	0
	1,385,745	0	0
	5,683,230	0	0
	98,000,000	0	0
	3,860,843	0	0
	9,500,000	0	0
	66,288	0	0
	70,137,500	0	0
	10,010,000	0	0
	1,194,109	0	0
	32,725,000	0	0
	210,133	0	0
	10,000,000	0	0
	29,792,000	0	0
	0	0	0
	2,600,000	0	0
	1,921,638	0	0
	19,500,000	0	0
	6,147,526	0	0
	28,001,250	0	0
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	927,117	0	0
	920,000	0	0
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	9,360,000	0	0
	1,239,500	0	0

4676	[redacted]	HY
6237		HY
5966		HY
9012		FID Corp
6003		HY
7537		FID Corp
6605		FID Corp
9398		FID Corp
7071		FID Corp
3256		HY
6445		FID Corp
6497		FID Corp
8548		HY
8187		HY
8977		EMG
5098		FID Corp
4985		FID Corp
3541		HY
8702		HY
9252		FID Corp
7068		FID Corp
4069		HY
8872		FID Corp
4063		HY
5861		HY
6591		HY
7072		FID Corp
9729		FID Corp
8304		FID Corp
7930		HG
9705		HY
5417		FID Corp
5525		FID Corp
8679		HY
3547		FID Corp
5360		HY
7395		HY
8915		HY
9184		HY
8580		HY
9431		FID Corp
7462		HY
4552		HY
6558		HY
5094		HY
8062		FID Corp
7413		HY
7607		HY
7006		HY
7326		FID Corp
8118		EMG
9361		HY
5245		HY
8733		HY
5124		HY
6447		FID Corp
4447		FID Corp
6026		FID Corp
6495		FID Corp
7301		HY
3849		HY
5179		HY
4969		FID Corp
7604		HY
8727		FID Corp
6464		FID Corp
9799		HY
7981		FID Corp
7294		FID Corp
6707		HY
5414		FID Corp
7211		HY
6670		FID Corp

		83.6406	External Quote	3/31/14	HY	(515,863)
TERM LOAN B	90.000	88.333	External Quote	7/19/12	HY	(50,113)
TRANCHE C TERM LOAN	97.000	94.84618	CR Matrix	10/12/13	HY	(49,971)
PHMC INCREMENTAL TERM LOAN	94.000	92.5	Trading Activitiy	8/22/11	HY	(49,861)
INCREMENTAL TERM B	71.000	71.25	Trading Activitiy	6/4/14	HY	49,800
TRANCHE B COMMITMENT	97.500	95.0417	External Quote	7/19/12	HY	(48,799)
DELAYED DRAW TERM LOAN	96.000	97.657	External Quote	5/10/12	HG	47,804
MULTICCY REVOLVER	93.000	93.63305071	CR Matrix	1/18/12	HY	47,224
6 YEAR REVOLVER	95.000	94.21590663	CR Matrix	4/23/14	HY	(47,046)
5-YR SENIOR REVOLVER	98.000	97.8217952	CDS Matrix	4/25/12	HG	(46,926)
TRANCHE A TERM LOAN	90.000	88.333	External Quote	7/19/12	HY	(46,376)
CENTRAL ILLINOIS LIGHT COMPANY	98.000	99.21402926	CDS Matrix	1/14/10	HG	46,007
US TRANCHE	99.000	99.13161802	CDS Matrix	11/14/11	HY	45,950
B-2 TRANCHE USD	91.500	91.818	External Quote	9/24/14	HY	45,676
FIRST LIEN TERM LOAN	94.250	94.75	Trading Activitiy	7/30/14	HY	45,000
PN 11-15-07	100.000	96.53622029	CR Matrix	12/1/09	HY	(44,713)
5-YR TERM LOAN	99.000	99.48061477	CDS Matrix	4/4/11	HG	44,569
5-YR REVOLVER	98.000	98.14790165	CDS Matrix	3/10/11	HG	44,370
TERM	96.250	95.25	External Quote	12/22/11	HY	(44,274)
PNCL STUB	1.990	1.375	External Quote	12/31/11	HY	(43,050)
REVOLVER	88.000	88.25	Trading Activitiy	7/20/12	HY	42,500
SERIES F LC FACILITY	99.000	98.33954924	CDS Matrix	2/24/12	HG	(42,453)
TRANCHE B-1 TERM LOAN	99.250	97.11982265	CR Matrix	6/30/12	HY	(42,284)
5YR REVOLVER	98.000	97.941873	CDS Matrix	11/27/12	HG	(41,519)
INITIAL TERM LOAN	91.000	90	External Quote	7/7/12	HY	(41,030)
TRANCHE B TERM LOAN	99.250	98.75	External Quote	7/27/11	HY	(41,011)
7-YR TERM LOAN	88.500	89.875	External Quote	12/1/13	HY	40,524
MULTI-CURR REVOLVER	96.000	96.20140805	CDS Matrix	2/28/12	HG	40,072
TERM	98.000	96.96388425	CDS Matrix	5/14/13	HY	(39,851)
REVOLVER	98.000	98.795694	CR Matrix	11/22/12	HG	39,683
364 DAY BRIDGE	99.000	100	CDS Matrix	12/12/08	HG	39,216
REVOLVER	36.000	35	Trading Activitiy	8/12/12	HY	(39,000)
TRANCHE C TERM LOANS (CAD)	97.000	96.01421218	CR Matrix	6/14/12	HY	(38,438)
4YR REVOLVER	97.000	96.89047084	CR Matrix	6/28/10	HG	(38,138)
TERM LOAN	92.500	91.55393951	CR Matrix	2/13/14	HY	(37,842)
USD REVOLVER	94.000	92.5	External Quote	12/23/10	HY	(37,600)
7YR TERM LOAN	88.000	87.8333	External Quote	4/28/13	HY	(37,191)
7YR TERM LOAN	65.750	65.1	External Quote	3/23/14	HY	(36,465)
TRANCHE A TERM	90.500	91.75571071	CDS Matrix	6/12/14	HY	36,244
TERM B-3	88.625	88.5	External Quote	1/28/15	HY	(36,159)
INCREMENTAL TERM B LOAN	94.000	92.333	External Quote	12/3/12	HY	(36,147)
REVOLVER	98.000	98.03599893	CDS Matrix	4/16/13	HG	35,999
1.64BN TERM B DOLLAR	96.000	93.5536	External Quote	4/19/14	HY	(35,607)
TERM LOAN FIRST LIEN COLLATERA	93.500	93.1944	External Quote	4/26/13	HY	(35,332)
1ST LIEN TERM LOAN	72.000	68.6667	External Quote	1/11/14	HY	(32,583)
TRANCHE B TERM LOAN	97.500	97	External Quote	3/31/13	HY	(32,500)
TERM LOAN	99.000	98.40690452	CDS Matrix	7/2/12	HG	(31,098)
COMMITMENT	91.500	91	External Quote	4/12/14	HY	(30,000)
TERM LOAN	96.500	95.625	External Quote	5/4/15	HY	(29,969)
TERM LOAN	91.500	90.4063	External Quote	2/13/15	HY	(29,483)
5-YEAR REVOLVER	97.000	96.97779991	CDS Matrix	4/4/13	HG	(29,415)
PROMISSORY NOTE A	100.000	97.95	External Quote	8/1/09	HY	(29,130)
TERM LOAN	92.000	97.33330203	CDS Matrix	2/28/12	HY	29,009
6YR TERM B DELAYED DRAW PROJEC	97.500	96.2321	Trading Activitiy	5/26/12	HY	(28,999)
PARENT TERM LOAN	97.375	97.113	External Quote	10/26/12	HY	(28,673)
TERM LOAN	90.000	93.98495212	CR Matrix	3/31/13	HY	28,627
CILCORP INC.	98.000	99.28900522	CDS Matrix	1/14/10	HG	27,138
5-YR REVOLVER	91.000	91.39985186	CR Matrix	12/21/11	HY	26,990
MULTI-CURRENCY REVOLVER	83.000	83.26089578	CDS Matrix	8/23/12	HY	26,872
US/UK TRANCHE	99.000	99.13161802	CDS Matrix	11/14/11	HY	26,257
NEW TERM LOAN B	96.000	95.125	External Quote	10/7/11	HY	(26,184)
TERM LOAN FACILITY	94.000	93.5	External Quote	4/28/11	HY	(25,940)
INITIAL TERM LOAN	96.000	94.87556605	CR Matrix	4/3/13	HY	(25,940)
5 YEAR REVOLVER	100.000	99.85919917	CR Matrix	2/28/11	HG	(25,217)
TRANCHE B DOLLAR TERM	97.250	96	External Quote	5/4/14	HY	(24,750)
364-DAY REVOLVER	100.000	99.85299265	CDS Matrix	10/30/08	HG	(24,477)
5 YEAR REVOLVER	99.000	98.80476309	CDS Matrix	11/7/12	HG	(24,207)
PIK TERM LOAN	93.000	92.425	External Quote	9/8/14	HY	(23,721)
5-YR REVOLVER	98.000	97.78683899	CDS Matrix	6/29/12	HY	(23,371)
5 YEAR REVOLVER	98.000	98.08432954	CDS Matrix	4/3/13	HG	22,762
TRANCHE E TERM LOAN	99.250	97.78148229	CR Matrix	3/31/11	HY	(22,708)
MULTI-CCY REVOLVING CREDIT	94.000	93.92980638	CR Matrix	6/14/12	HY	(22,637)
FIRST LIEN TERM LOAN	96.875	96.425	External Quote	3/8/13	HY	(22,500)
5 YEAR REVOLVER	99.000	99.12217516	CDS Matrix	12/14/11	HG	21,720

-1.6%	515,863	32,255,696
-1.9%	50,113	2,705,547
-2.2%	49,971	2,250,526
-1.6%	49,861	3,124,614
0.4%	49,800	14,143,125
-2.5%	48,799	1,935,448
1.7%	47,804	2,769,600
0.7%	47,224	6,937,500
-0.8%	47,046	5,700,000
-0.2%	46,926	25,806,000
-1.9%	46,376	2,503,814
1.2%	46,007	3,713,850
0.1%	45,950	34,562,500
0.3%	45,676	13,142,573
0.5%	45,000	8,482,500
-3.5%	44,713	1,290,881
0.5%	44,569	9,180,625
0.2%	44,370	29,400,000
-1.0%	44,274	4,261,336
-30.9%	43,050	139,300
0.3%	42,500	14,960,000
-0.7%	42,453	6,363,583
-2.1%	42,284	1,970,113
-0.1%	41,519	70,000,000
-1.1%	41,030	3,733,723
-0.5%	41,011	8,140,723
1.6%	40,524	2,608,285
0.2%	40,072	19,100,000
-1.1%	39,851	3,769,231
0.8%	39,683	4,887,501
1.0%	39,216	3,882,353
-2.8%	39,000	1,404,000
-1.0%	38,438	3,782,220
-0.1%	38,138	33,775,000
-1.0%	37,842	3,700,000
-1.6%	37,600	2,356,250
-0.2%	37,191	19,633,111
-1.0%	36,465	3,688,575
1.4%	36,244	2,612,159
-0.1%	36,159	25,636,997
-1.8%	36,147	2,038,278
0.0%	35,999	98,000,000
-2.5%	35,607	1,397,257
-0.3%	35,332	10,809,924
-4.6%	32,583	703,800
-0.5%	32,500	6,337,500
-0.6%	31,098	5,190,950
-0.5%	30,000	5,490,000
-0.9%	29,969	3,305,125
-1.2%	29,483	2,466,536
0.0%	29,415	128,525,000
-2.1%	29,130	1,420,994
5.8%	29,009	500,400
-1.3%	28,999	2,229,994
-0.3%	28,673	10,656,717
4.4%	28,627	646,529
1.3%	27,138	2,063,250
0.4%	26,990	6,142,500
0.3%	26,872	8,548,817
0.1%	26,257	19,750,000
-0.9%	26,184	2,872,727
-0.5%	25,940	4,876,791
-1.2%	25,940	2,214,625
-0.1%	25,217	17,910,000
-1.3%	24,750	1,925,551
-0.1%	24,477	16,650,000
-0.2%	24,207	12,274,615
-0.6%	23,721	3,836,573
-0.2%	23,371	10,744,898
0.1%	22,762	26,451,923
-1.5%	22,708	1,534,755
-0.1%	22,637	30,315,000
-0.5%	22,500	4,843,750
0.1%	21,720	17,600,000

7111	[redacted]	SYNTHETIC LC	96.000
7128		5-YEAR REVOLVER	96.000
7179		5-YR LOAN FACILITY	100.00
7208		REVOLVER	77.000
7209		INITIAL TERM LOAN	81.750
7211		FIRST LIEN TERM LOAN	96.875
7222		TERM LOAN B	95.500
7237		5 YEAR REVOLVER	85.000
7240		6-YR U.S. REVOLVER	90.000
7244		5 YEAR REVOLVER	99.000
7245		N953U (1985 AIRCRAFT)	90.000
7246		N950U (1984 AIRCRAFT)	95.000
7249		L/C LOAN	93.000
7250		TERM LOAN	93.000
7277		5 YEAR REVOLVER	91.000
7286		5 YEAR REVOLVER	98.000
7288		ITC REVOLVER	98.000
7289		METC REVOLVER	98.000
7296		5 YEAR REVOLVER	99.000
7298		TERM LOAN	-
7300		5 YEAR REVOLVER	99.000
7303		5-YEAR REVOLVER	96.000
7352		TERM LOAN	-
7413		COMMITMENT	91.500
7392		7-YEAR TERM LOAN	95.000
7285		ABL REVOLVER	95.000
7273		FIRST PRIORITY TERM LOAN	93.875
7455		CLAIM	15.130
7531		US TERM LOAN	94.500
7396		2ND LIEN TER LOAN	50.000
7458		N989 CLAIM	19.500
7456		N594 CLAIM	19.500
7515		BOS CLAIM	9.000
7511		5 YEAR REVOLVER	80.000
7267		5 YR REVOLVER	91.000
7326		5-YEAR REVOLVER	97.000
7438		CLAIM 185	2.200
7474		4 W/S POST	1.700
7411		TERM LOAN	89.000
7294		5 YEAR REVOLVER	98.000
7287		5 YEAR REVOLVER	98.000
7462		1.64BN TERM B DOLLAR	96.000
7524		6 YEAR REVOLVER	89.000
7398		MULTI-CURR TRANCHE	97.000
7407		BI-LAT	56.000
7461		PHILMO CLAIM	0.500
7376		5-YEAR MULTI-CCY REVOLVER	98.000
7529		REVOLVER	78.000
7367		TERM LOAN	91.500
7366		REVOLVER	88.000
7473		TERM LOAN	78.250
7271		REVOLVER	84.000
7404		5-YR REVOLVER	98.000
7519		TL- NEW ISSUE	80.000
7067		6 YEAR REVOLVER	90.000
7498		5-YR REVOLVER	98.000
7609		TRANCHE A TERM LOAN	61.000
7784		REVOLVER	90.000
6779		1ST LIEN SYNTHETIC L/C	93.750
7602		MULTICURRENY REVOLVER	93.000
7604		TRANCHE B DOLLAR TERM	97.250
7622		REVOLVER	66.000
7624		N729 CLAIM	9.000
7615		COMMITMENT	100.00
7599		REVOLVER (WELLS FARGO AGENT)	91.000

95.55	1,371,103	(6,427)	1,371,103
	0	0	0
97.02503637	9,600,000	102,504	9,600,000
100	20,000,000	0	20,000,000
77.5313	34,425,000	237,533	34,425,000
	0	0	0
81.5313	102,187	(273)	102,187
96.425	4,843,750	(22,500)	4,843,750
94.3611	7,387,274	(88,098)	7,387,274
93.86068289	5,281,250	550,535	5,281,250
91.01001845	31,587,500	354,488	31,587,500
98.85564839	74,936,000	(109,264)	74,936,000
	2,438,460	0	2,438,460
	989,110	0	989,110
92.17945134	239,609	(2,114)	239,609
92.17945134	1,894,502	(16,715)	1,894,502
	9,100,000	0	9,100,000
100	19,464,622	397,237	19,464,622
	0	0	0
99.03831324	16,387,359	173,625	16,387,359
99.63738236	9,343,019	156,103	9,343,019
	0	0	0
97.72301551	34,475,000	(444,687)	34,475,000
	80	0	80
97.43279745	34,475,000	(545,751)	34,475,000
	960,000	0	960,000
92.75	2,627,562	0	2,627,562
91	5,490,000	(30,000)	5,490,000
	0	0	0
94.59461047	86,363,636	(368,536)	86,363,636
ABL +5PNTS	17,325,000	0	17,325,000
93.9018	1,877,500	536	1,877,500
	288,468	0	288,468
93.8889	2,182,339	(14,112)	2,182,339
50.5	5,500,000	55,000	5,500,000
	780,000	0	780,000
	1,365,000	0	1,365,000
	693,509	0	693,509
70.4	68,131,500	(8,175,780)	68,131,500
	0	0	0
91.25	63,700,000	175,000	63,700,000
96.97779991	128,525,000	(29,415)	128,525,000
	51,739	0	51,739
	945,334	0	945,334
87	6,420,178	(144,274)	6,420,178
98.08432954	26,451,923	22,762	26,451,923
98.083965	81,726,923	70,022	81,726,923
93.5536	1,397,257	(35,607)	1,397,257
88.69666169	17,700,000	(60,327)	17,700,000
95.29852244	24,250,000	(425,369)	24,250,000
	140,000	0	140,000
	206,252	0	206,252
97.79122128	163,958,333	(349,296)	163,958,333
77.5	11,310,000	(72,500)	11,310,000
	0	0	0
91.0833	26,865,568	(122,348)	26,865,568
	0	0	0
88.061	21,875,000	15,163	21,875,000
77.8889	29,330,750	(135,353)	29,330,750
85.94350745	9,240,000	213,786	9,240,000
98.58979261	113,102,500	680,684	113,102,500
	8,468,735	0	8,468,735
	13,500,000	0	13,500,000
98.50685871	78,600,000	406,521	78,600,000
	7,466,594	0	7,466,594
94.373	6,300,000	306,110	6,300,000
92.9821	628,401	(5,147)	628,401
92.498	16,275,000	(87,850)	16,275,000
96	1,925,551	(24,750)	1,925,551
	0	0	0
	617,871	0	617,871
	15,000,000	0	15,000,000
	0	0	0
92.561	31,395,000	538,545	31,395,000

(6,427)
0
102,504
0
237,533
0
(273)
(22,500)
(88,098)
550,535
354,488
(109,264)
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0
(2,114)
(16,715)
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(545,751)
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(30,000)
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536
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(14,112)
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(29,415)
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(35,607)
(60,327)
(425,369)
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0
(349,296)
(72,500)
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(122,348)
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15,163
(135,353)
213,786
680,684
0
0
406,521
0
306,110
(5,147)
(87,850)
(24,750)
0
0
0
0
538,545

[redacted]	1,242,501	0	0
	43,500	0	0
	10,558,787	0	0
	4,500,000	0	0
	1,820,000	0	0
	163,173	0	0
	1,800,000	0	0
	36,827,184	0	0
	6	0	0
Grand Total	35,935,852,965	67,625,307	67,625

4444	[redacted]	HY
6916		HY
7664		HY
8146		EMG
5191		FID Corp
8298		HY
3317		FID Corp
7628		FID Corp
7250		HY
8276		FID Corp
5968		HY
8303		HY
4707		HY
7295		HY
7366		FID Corp
7902		HY
3473		FID Corp
5432		HY
2733		FID Corp
7531		HY
8889		HY
7386		HY
8099		FID Corp
4087		FID Corp
6027		HY
4901		HY
8825		HY
8746		HY
9502		FID Corp
8978		EMG
8701		HY
5362		FID Corp
7618		HY
7601		HY
3951		FID Corp
5996		HY
9749		HY
5192		FID Corp
5885		HY
5977		HY
7939		FID Corp
4644		HY
6440		FID Corp
4936		HY
6177		HY
9183		HY
4015		HY
5178		HY
4592		HY
8732		HY
8565		HY
4067		FID Corp
7111		HY
6219		HY
9437		HY
5363		HY
6490		HY
6671		FID Corp
8313		HY
6966		HY
7794		HY
6749		HY
6779		HY
8808		FID Corp
8564		FID Corp
9378		HY
7507		HY
3631		FID Corp
7613		HY
4014		HY
8616		FID Corp
4245		FID Corp
6589		HY
6187		HY

SYNTHETIC LETTER OF CREDIT FAC	97.000	96.15	External Quote	10/31/12	HY	(19,842)
U.S. TERM LOAN	95.000	94.95	External Quote	1/26/14	HY	(19,736)
TRANCHE B TERM LOAN	86.000	85.025	External Quote	4/30/15	HY	(19,500)
PROMISSORY NOTE B	100.000	97.95	External Quote	8/1/09	HY	(17,877)
DOMESTIC REVOLVER	94.000	94.64677114	CR Matrix	4/11/11	HY	17,607
TERM LOAN	81.000	98.88950974	CR Matrix	8/3/12	HY	17,357
REVOLVER	95.000	95.34421941	CR Matrix	1/31/11	HY	17,211
5-YR ASSET BASED REVOLVER	97.000	96.96569889	CDS Matrix	5/11/12	HG	(17,195)
TERM LOAN	93.000	92.17945134	CR Matrix	6/15/14	HY	(16,715)
5 YEAR REVOLVER	97.000	97.01099998	CDS Matrix	7/31/12	HG	16,560
ORIGINAL NAMM TERM LOAN	94.000	92.5	Trading Activitiy	8/22/11	HY	(16,287)
TERM LOAN B1	98.250	98.42098553	CDS Matrix	8/27/11	HY	16,054
7YR TERM LOAN	95.000	93.80501229	CR Matrix	2/1/13	HY	(16,010)
TRANCHE B TERM	94.250	99.31917253	CR Matrix	4/2/13	HY	15,318
REVOLVER	88.000	88.061	External Quote	4/2/13	HY	15,163
TRANCHE B-1 TERM LOAN	92.750	92.71875	Trading Activitiy	7/6/14	HY	(15,082)
WORKING CAPITAL REVOLVER	96.000	95.67314051	CR Matrix	11/10/10	HY	(14,420)
TERM LOAN B	96.500	95.75	Trading Activitiy	5/26/13	HY	(14,322)
REVOLVER	99.000	98.96436126	CDS Matrix	3/1/11	HG	(14,183)
US TERM LOAN	94.500	93.8889	External Quote	8/30/12	HY	(14,112)
B-2 TERM LOAN	98.875	98.7709	Trading Activitiy	5/16/14	HY	(14,008)
TERM LOAN B	95.375	94.9125	Trading Activitiy	11/3/13	HY	(13,875)
5-YR REVOLVER	99.000	99.02767983	CDS Matrix	7/6/12	HG	13,770
5-YEAR REVOLVER	99.000	98.95494395	CDS Matrix	7/25/10	HG	(13,517)
TRANCHE B DOLLAR TERM LOAN	83.500	83.625	Trading Activitiy	8/23/13	HY	13,334
PRATT CLAIM	1.120	1.375	External Quote	3/31/10	HY	12,750
B-3 TERM LOAN	99.750	99.4313	External Quote	5/16/14	HY	(12,677)
TERM LOAN	53.000	52.52	External Quote	11/1/13	HY	(12,534)
$350MM REVOLVER	100.000	99.89818834	CDS Matrix	4/3/09	HG	(12,428)
PN2 11-15	100.000	94.3502865	CR Matrix	12/1/09	HY	(12,336)
KLM	1.990	1.375	External Quote	12/31/11	HY	(12,300)
REVOLVER	91.000	90.873	External Quote	7/28/11	HY	(12,065)
DELAYED DRAW I TL	87.000	86.1944	External Quote	5/23/14	HY	(11,852)
TERM B	96.000	95.75	External Quote	5/4/14	HY	(11,626)
5-YEAR REVOLVER	99.000	98.96434781	CDS Matrix	6/28/12	HG	(10,642)
REVOLVER	90.000	88.333	External Quote	7/19/17	HY	(10,368)
TERM LOAN	87.000	86.5	Trading Activitiy	7/31/13	HY	(9,975)
FOREIGN REVOLVER	93.000	92.89176071	CR Matrix	4/11/11	HY	(9,629)
7YR TERM B LOAN	94.500	94.25	Trading Activitiy	8/1/13	HY	(9,489)
NEW NAMM TERM LOAN	94.000	92.5	Trading Activitiy	8/22/11	HY	(9,038)
TERM LOAN A2	98.000	98.19585906	CDS Matrix	6/21/12	HY	8,345
TERM LOAN	97.000	96.5833	External Quote	1/3/13	HY	(8,272)
5 YEAR REVOLVER	99.000	98.80476309	CDS Matrix	11/7/12	HG	(8,069)
CARGILL	10.000	10.3	External Quote	12/31/10	HY	8,048
TERM LOAN B	96.000	95.45	External Quote	1/7/13	HY	(7,778)
TERM B-2	88.625	88.313	External Quote	1/28/15	HY	(7,710)
TRANCHE A CREDIT LINKED DEP	98.500	98	External Quote	1/15/12	HY	(7,325)
DELAY DRAW TERM LOAN	96.000	95.5833	External Quote	4/3/13	HY	(7,265)
1ST LIEN - 5.0BN TERM LOAN B	94.500	94.3173	External Quote	12/20/12	HY	(7,251)
DELAYED DRAW TERM LOAN	97.375	97.113	External Quote	10/26/12	HY	(7,209)
DOLLAR TERM LOAN	98.000	98.0417	External Quote	3/25/15	HY	7,189
GLOBAL REVOLVING LOANS	96.000	95.64570417	CR Matrix	6/30/11	HY	(6,643)
SYNTHETIC LC	96.000	95.55	External Quote	2/22/13	HY	(6,427)
COMMITMENT	97.875	97.25	External Quote	3/28/14	HY	(6,250)
DIP TERM (TRANCHE 2)	53.000	52.52	External Quote	1/22/09	HY	(6,175)
7YR TERM B FUNDED PROJECT	97.500	96.2321	Trading Activitiy	5/23/13	HY	(6,014)
TRANCHE A-1 TERM LOAN	94.000	93.7159	Trading Activitiy	11/17/12	HY	(5,682)
5 YEAR REVOLVER	99.000	98.93845916	CR Matrix	12/14/11	HG	(5,490)
TERM LOAN	71.000	54.7	External Quote	6/30/12	HY	(5,423)
TERM LOAN B-1	95.000	94.7292	External Quote	1/24/12	HY	(5,402)
TRANCHE C TERM LOAN	77.500	78.45	External Quote	5/30/14	HY	5,308
TRANCHE B-1TERM LOAN	96.250	96.4219	External Quote	7/17/13	HY	5,157
1ST LIEN SYNTHETIC L/C	93.750	92.9821	External Quote	12/21/13	HY	(5,147)
LETTER OF CREDIT	99.000	99.0506956	CR Matrix	11/27/12	HG	5,070
DOLLAR REVOLVER	94.000	94.0417	External Quote	9/25/13	HY	4,639
LOANS	95.000	94.5	Trading Activitiy	2/28/14	HY	(4,625)
TERM LOAN	66.500	66.4	Trading Activitiy	4/30/14	HY	(4,546)
REVOLVER	98.000	97.80634978	CDS Matrix	10/3/10	HY	(4,525)
NEW TERM LOAN (2/5/07)	98.250	98.031	External Quote	2/9/11	HY	(4,380)
TERM LOAN B	98.500	98	External Quote	1/15/12	HY	(4,024)
TERM LOAN	98.000	98.01573016	CDS Matrix	10/4/10	HG	3,912
5-YEAR TRANCHE 1 COMMITMENT	98.000	99.78370134	CR Matrix	8/31/10	HY	3,845
TERM LOAN B	43.000	41	External Quote	5/25/11	HY	(3,518)
TERM LOAN	95.000	94.625	External Quote	10/5/13	HY	(3,248)

-0.9%	19,842	2,264,370
-0.1%	19,736	37,499,220
-1.1%	19,500	1,720,000
-2.1%	17,877	872,048
0.7%	17,607	2,558,889
22.1%	17,357	78,589
0.4%	17,211	4,750,000
0.0%	17,195	48,625,000
-0.9%	16,715	1,894,502
0.0%	16,560	146,025,000
-1.6%	16,287	1,020,622
0.2%	16,054	9,224,741
-1.3%	16,010	1,272,784
5.4%	15,318	284,805
0.1%	15,163	21,875,000
0.0%	15,082	44,763,469
-0.3%	14,420	4,235,294
-0.8%	14,322	1,842,702
0.0%	14,183	39,400,000
-0.6%	14,112	2,182,339
-0.1%	14,008	13,304,675
-0.5%	13,875	2,861,250
0.0%	13,770	49,250,000
0.0%	13,517	29,700,000
0.1%	13,334	8,906,895
22.8%	12,750	56,000
-0.3%	12,677	3,967,932
-0.9%	12,534	1,384,016
-0.1%	12,428	12,207,125
-5.6%	12,336	218,341
-30.9%	12,300	39,800
-0.1%	12,065	8,645,000
-0.9%	11,852	1,279,953
-0.3%	11,626	4,464,492
0.0%	10,642	29,550,000
-1.9%	10,368	559,777
-0.6%	9,975	1,735,639
-0.1%	9,629	8,273,611
-0.3%	9,489	3,586,818
-1.6%	9,038	566,398
0.2%	8,345	4,175,294
-0.4%	8,272	1,925,587
-0.2%	8,069	4,091,538
3.0%	8,048	268,273
-0.6%	7,778	1,357,648
-0.4%	7,710	2,190,145
-0.5%	7,325	1,443,052
-0.4%	7,265	1,673,700
-0.2%	7,251	3,750,504
-0.3%	7,209	2,679,372
0.0%	7,189	16,895,496
-0.4%	6,643	1,800,000
-0.5%	6,427	1,371,103
-0.6%	6,250	978,750
-0.9%	6,175	681,867
-1.3%	6,014	462,433
-0.3%	5,682	1,880,000
-0.1%	5,490	8,831,111
-23.0%	5,423	23,622
-0.3%	5,402	1,895,092
1.2%	5,308	432,991
0.2%	5,157	2,887,500
-0.8%	5,147	628,401
0.1%	5,070	9,900,000
0.0%	4,639	10,457,500
-0.5%	4,625	878,750
-0.2%	4,546	3,023,314
-0.2%	4,525	2,290,116
-0.2%	4,380	1,965,000
-0.5%	4,024	792,714
0.0%	3,912	24,375,000
1.8%	3,845	211,250
-4.7%	3,518	75,646
-0.4%	3,248	822,783

7601	[redacted]	TERM B	96.000
7607		TERM LOAN	96.500
7641		UK TERM LOAN	82.000
7695		185 POST	12.500
7475		5YR REVOLVING CREDIT	97.000
7537		DELAYED DRAW TERM LOAN	96.000
7535		REVOLVER	95.000
7536		TERM LOAN A	96.000
7616		TERM LOAN B	96.000
7649		1 YEAR REVOLVER	100.000
7650		FIVE YEAR REVOLVER	98.000
7552		5 YEAR REVOLVING DOLLAR (US)	99.000
7586		TERM B	100.000
7608		5-YR REVOLVER	99.000
7620		5 YEAR REVOLVER	84.000
7594		5-YR MULTI-CURRENCY REVOLVER	95.000
4552		TERM LOAN FIRST LIEN COLLATERA	93.500
7606		5-YEAR REVOLVER	91.000
7737		ATSA CLAIM	0.500
7520		N507XJ	0.500
7533		N509XJ	0.500
7738		NAMA CLAIM	0.500
7736		TWU CLAIM	0.500
7580		5 YEAR REVOLVER	98.000
7584		5 YEAR REVOLVER	98.000
7687		5 YR REVOLVER	97.000
7497		5-YR REVOLVER	98.000
7628		5-YR ASSET BASED REVOLVER	97.000
7673		TRANCHE B TERM LOAN	71.500
7442		GLOBAL REVOLVER	93.000
7073		5-YR REVOLVER	98.000
7074		5-YR REVOLVER	99.000
7071		5-YR SENIOR REVOLVER	98.000
7631		5-YR REVOLVER	97.000
7495		5-YEAR REVOLVER	97.000
7491		CLAIM 2005.001.072887-7 48413	-
7724		REVOLVER	83.000
3541		TERM	96.250
3537		TRANCHE B L/C	94.000
6218		TERM LOAN	96.250
7513		5 YEAR REVOLVER	97.000
2191		364 DAY REVOLVER	100.000
7386		TERM LOAN B	95.375
7420		8.5-YR 3RD LIEN PIK TERM LOAN	87.000
7617		TRANCHE B TL	87.000
7618		DELAYED DRAW I TL	87.000
7643		TERM LOAN	87.000
7664		TRANCHE B TERM LOAN	86.000
7668		REVOLVER 6-YR	68.000
7686		TERM LOAN	98.000
7727		LC TRANCHE	95.000
7771		5-YR MULTI-CCY REVOLVER	96.000
7773		MULTI-CCY REVOLVER	77.000
7792		GRAND UNION CLAIM	100.000
7793		REVOLVER	76.000
7794		TRANCHE C TERM LOAN	77.500
7796		MBIA STUB	2.000
7797		HOULIHAN STUB	2.150
7800		TRANCHE A REVOLVER	95.000
7812		5 YEAR REVOLVER	100.00
7813		LETTER OF CREDIT	99.000
7832		MBIA LEVERAGE LEASE STUB	2.000

95.75	4,464,492		(11,626)	4,464,492
		0	0	0
95.625	3,305,125		(29,969)	3,305,125
78	5,189,242		(253,134)	5,189,242
		1,575,307	0	1,575,307
		1,600,500	0	1,600,500
97.657	2,769,600		47,804	2,769,600
93.657	18,107,000		(255,976)	18,107,000
97.657	9,124,975		157,501	9,124,975
97.657	22,812,438		393,752	22,812,438
98.94430131	331,335,000		(3,497,899)	331,335,000
97.83936839	163,827,000		(268,529)	163,827,000
97.83936839	861,875,000		(10,104,236)	861,875,000
99.29664938	89,000,000		(625,982)	89,000,000
99.26106032	74,100,000		195,400	74,100,000
		0	0	0
90.59631997	15,030,000		1,180,270	15,030,000
95.56535076	91,560,000		544,879	91,560,000
93.1944	10,809,924		(35,332)	10,809,924
		0	0	0
90.27790697	47,512,500		(377,016)	47,512,500
		2,283	0	2,283
		11,500	0	11,500
		11,500	0	11,500
		567	0	567
		5,989	0	5,989
		0	0	0
97.39725976	10,046,528		(61,790)	10,046,528
		0	0	0
97.20117631	171,009,375		(1,393,942)	171,009,375
		0	0	0
96.6971341	58,050,000		(181,251)	58,050,000
98.23008527	73,687,500		173,004	73,687,500
		0	0	0
96.96569889	48,625,000		(17,195)	48,625,000
71.25	172,972,386		(604,799)	172,972,386
97.55698895	44,640,000		2,187,355	44,640,000
		0	0	0
97.86885069	73,687,500		(98,613)	73,687,500
		0	0	0
97.94002738	74,062,500		(792,972)	74,062,500
		0	0	0
97.8217952	25,806,000		(46,926)	25,806,000
97.40584362	97,000,000		405,844	97,000,000
97.79699375	14,996,250		123,216	14,996,250
		110	0	110
		8,300,000	0	8,300,000
95.25	4,261,336		(44,274)	4,261,336
94.125	1,880,000		2,500	1,880,000
95.625	20,274,850		(131,655)	20,274,850
97.41799598	174,600,002		752,393	174,600,002
99.85794157	100,000,000		(142,058)	100,000,000
94.9125	2,861,250		(13,875)	2,861,250
84	8,000,480		(275,879)	8,000,480
86.1944	9,100,163		(84,265)	9,100,163
86.1944	1,279,953		(11,852)	1,279,953
91.5	8,047,500		416,250	8,047,500
85.025	1,720,000		(19,500)	1,720,000
71.25	27,200,000		1,300,000	27,200,000
93.77573842	15,786,625		(680,478)	15,786,625
95.25492825	255,150,000		684,684	255,150,000
96.68764859	47,875,000		342,929	47,875,000
		8,470,000	0	8,470,000
		100	0	100
		0	0	0
77.875	3,005,941		74,160	3,005,941
		0	0	0
78.45	432,991		5,308	432,991
		100,000	0	100,000
		815,321	0	815,321
97.28118172	71,343,750		1,713,137	71,343,750
		24,456,522	0	24,456,522
99.20005529	34,475,000		69,666	34,475,000
		68,447	0	68,447

(11,626)
0
(29,969)
(253,134)
0
0
47,804
(255,976)
157,501
393,752
(3,497,899)
(268,529)
(10,104,236)
(625,982)
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(377,016)
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(19,500)
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(680,478)
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0
5,308
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0
1,713,137
0
69,666
0

7963	[redacted]	FID Corp
8747		HY
8744		HY
3537		HY
2598		FID Corp
8005		FID Corp
7952		HY
7249		HY
5311		HY
6029		HY
6618		HY
9471		HY
4573		HY
6780		HY
9541		HY
9438		HY
6917		HY
9892		HY
8888		HY
9540		HY
8137		FID Corp
7273		HY
4488		HY
4626		HY
7209		HY
8334		HY
9801		HY
8573		FID Corp
9723		HY
6883		HY
3536		FID Corp
9251		HY
8521		HY
5859		FID Corp
7352		HY
9808		CDO
7671		HY
3630		HY
7179		HY
9876		HY
Grand Total		

TERM LOAN A3	98.000	97.96972986	CDS Matrix	6/21/12	HY	(2,764)
PF LETTER OF CREDIT	53.000	52.52	External Quote	5/1/13	HY	(2,748)
TERM LOAN	97.000	97.12942571	CR Matrix	11/5/14	HY	2,589
TRANCHE B L/C	94.000	94.125	External Quote	12/22/10	HY	2,500
REVOLVING CREDIT	98.000	97.95377963	CR Matrix	4/30/09	HY	(2,311)
5YR REVOLVER	98.000	97.99498751	CDS Matrix	6/29/12	HY	(2,198)
DELAYED DRAW TL	94.750	94.6111	External Quote	1/23/09	HY	(2,195)
L/C LOAN	93.000	92.17945134	CR Matrix	6/15/14	HY	(2,114)
TERM LOAN	88.000	87.0938	External Quote	4/19/12	HY	(2,019)
POST-FIRST A&R SYNTHETIC LC	83.500	83.625	Trading Activitiy	8/23/13	HY	1,819
TR A SYNTHETIC REVOLVER	43.000	41	External Quote	5/25/11	HY	(1,777)
364 DAY TERM LOAN	100.000	99.844	External Quote	3/30/09	HY	(1,560)
TRANCHE B TERM LOAN	92.000	91.8409	External Quote	12/21/12	HY	(1,485)
1ST LIEN SYNTHETIC REVOLVER	93.750	92.9821	External Quote	12/21/13	HY	(1,441)
REVOLVER	53.000	52.52	External Quote	11/1/11	HY	(1,338)
DIP PF LC (TRANCHE 3)	53.000	52.5	External Quote	1/22/09	HY	(914)
SYNTHETIC L/C FACILITY	95.000	94.95	External Quote	1/26/14	HY	(853)
TERM LOAN B	100.000	99.833	External Quote	7/2/15	HY	(835)
B-1 TERM LOAN	98.875	98.7313	Trading Activitiy	5/15/15	HY	(719)
DIP REVOLVER	53.000	52.52	External Quote	1/22/09	HY	(616)
364 DAY REVOLVING CREDIT	100.000	99.9960876	CR Matrix	7/16/09	HG	(584)
FIRST PRIORITY TERM LOAN	93.875	93.9018	Trading Activitiy	4/4/09	HY	536
TERM LOAN	94.750	95.04771567	CDS Matrix	12/15/10	HY	394
CREDIT LINKED LC FACILITY	92.000	91.8409	External Quote	12/21/12	HY	(295)
INITIAL TERM LOAN	81.750	81.5313	Trading Activitiy	9/29/14	HY	(273)
TERM LOAN B-3	97.000	97	Trading Activitiy	1/24/12	HY	0
TRANCHE B	100.000	100		6/19/09	HY	0
5 YEAR REVOLVER	98.000	98	External Quote	10/2/12	HG	0
TERM LOAN	35.000	35	Trading Activitiy	8/12/12	HY	0
REVOLVER	100.000	100	CR Matrix	12/31/11	HY	0
REVOLVER	93.000	93	External Quote	12/22/10	HY	0
REVOLVER FACILITY	90.000					0
TERM LOAN	63.000	63	Trading Activitiy	11/30/14	HY	0
SECOND LIEN TERM	1.000	1	External Quote	1/21/14	HY	0
TERM LOAN	-					0
LOAN	100.000	100		6/27/11	HG	0
TRANCHE X TERM LOAN	97.250	97.25	Trading Activitiy	6/4/09	HY	0
TERM LOAN B	95.750	95.75	External Quote	10/3/12	HY	0
5-YR LOAN FACILITY	100.000	100	CR Matrix	12/29/11	HY	0
TERM LOAN	75.500	75.5	Trading Activitiy	12/15/12	HG	0
						17,522,682

0.0%	2,764	8,947,059
-0.9%	2,748	303,389
0.1%	2,589	1,940,000
0.1%	2,500	1,880,000
0.0%	2,311	4,900,000
0.0%	2,198	42,979,592
-0.1%	2,195	1,497,082
-0.9%	2,114	239,609
-1.0%	2,019	196,104
0.1%	1,819	1,214,986
-4.7%	1,777	38,214
-0.2%	1,560	1,000,000
-0.2%	1,485	858,917
-0.8%	1,441	175,952
-0.9%	1,338	147,702
-0.9%	914	96,936
-0.1%	853	1,619,887
-0.2%	835	500,000
-0.1%	719	494,644
-0.9%	616	68,061
0.0%	584	14,925,000
0.0%	536	1,877,500
0.3%	394	125,492
-0.2%	295	170,729
-0.3%	273	102,187
0.0%	0	3,224,022
0.0%	0	100,602,778
0.0%	0	147,375,000
0.0%	0	4,783,609
0.0%	0	5,000,000
0.0%	0	13,950,000
0.0%	0	10,223,056
0.0%	0	1,890,000
0.0%	0	282,840
0.0%	0	2,627,562
0.0%	0	150,000,000
0.0%	0	12,257,649
0.0%	0	1,910,090
0.0%	0	20,000,000
0.0%	0	2,092,952
0.1%	17,522,682	29,442,729,220

7833	[redacted]	MBIA MORTGAGE CLAIM STUB	2.000
7841		INCREMENT B CASINO	97.500
7857		5 YEAR REVOLVER	95.000
7867		COMMITMENT	100.000
7871		TERM LOAN	63.00
7875		TERM LOAN	68.000
7895		N957 CLAIM	19.500
7896		N958 CLAIM	19.500
7909		5YR REVOLVER	99.000
7913		5 YR REVOLVER	99.000
7914		5-YR REVOLVER	98.000
7917		REVOLVER	86.000
7918		INITIAL TERM LOAN	90.125
7935		5 YEAR REVOLVER	98.000
7938		5-YEAR RCF	98.000
7939		TERM LOAN A2	98.00
7940		5YR-REVOLVER	97.000
7951		TERM LOAN	94.750
7954		SENIOR REVOLVING	95.000
7962		5-YR MULTICCY REVOLVER	78.000
7963		TERM LOAN A3	98.00
7967		4 YR REVOLVER	95.000
7977		REVOLVER	99.00
7981		5-YR REVOLVER	98.000
7982		5-YR REVOLVER	99.000
8005		5YR REVOLVER	98.000
8006		5YR REVOLVER	98.000
8137		364 DAY REVOLVING CREDIT	100.000
7835		REVOLVER	87.000
8239		N595 CLAIM	19.500
8276		5 YEAR REVOLVER	97.000
8101		5 YEAR REVOLVER	96.000
7802		MULTI CURRENCY REVOLVER	96.000
5843		TRADE CLAIM 12704	2.200
5844		TRADE CLAIM 12707	2.200
8061		RBS POST	13.750
8118		PROMISSORY NOTE A	100.000
8146		PROMISSORY NOTE B	100.000
8104		REVOLVER	99.000
8214		5 YEAR REVOLVER	98.00
8218		TERM	90.000
8040		REVOLVER	93.000
7930		364 DAY BRIDGE	99.000
7932		5 YR REVOLVER	91.000
8190		USD RC	81.000
8191		ALTERNATIVE CURRENCY RC	81.000
7979		TERM LOAN B	95.000
8181		5-YR REVOLVER	93.000
8182		5-YR TERM LOAN	95.000
8187		FIRST LIEN TERM LOAN	94.250
8192		REVOLVER	90.000
8129		TERM LOAN	68.000
8130		REVOLVER	67.000
8099		5-YR REVOLVER	99.000
7971		5-YR REVOLVER	98.000
8062		TERM LOAN	99.000
6177		TERM LOAN B	96.000
5885		7YR TERM B LOAN	94.500
8149		REVOLVER	84.000
8150		DELAY DRAW TERM	88.500
8151		INITIAL TERM LOAN	88.500
8294		REVOLVER	85.000
8139		3-YR REVOLVER	98.000
8138		5-YR REVOLVER	96.000

		131,553	0	131,553
96.2321	7,213,573		(93,806)	7,213,573
98.93720326	9,500,000		393,720	9,500,000
98.51357032	50,000,000		(743,215)	50,000,000
		1,227,649	0	1,227,649
		5,645,161	0	5,645,161
		1,303,513	0	1,303,513
		1,303,513	0	1,303,513
		0	0	0
99.36125751	239,917,409		875,474	239,917,409
99.82974932	20,790,000		174,247	20,790,000
		0	0	0
99.72400516	56,062,500		986,245	56,062,500
86.87746326	21,930,000		223,753	21,930,000
88	6,292,859		(148,375)	6,292,859
97.85047517	39,200,000		(59,810)	39,200,000
		0	0	0
99.80016009	147,600,000		2,711,262	147,600,000
98.19585906	4,175,294		8,345	4,175,294
		0	0	0
97.96986027	37,481,294		374,759	37,481,294
		0	0	0
94.6111	47,735,444		(69,978)	47,735,444
100	9,215,000		485,000	9,215,000
		0	0	0
78.16924077	46,800,000		101,544	46,800,000
97.96972986	8,947,059		(2,764)	8,947,059
		52,112,500	0	52,112,500
97.61963334	51,220,000		(714,165)	51,220,000
97.78683899	10,744,898		(23,371)	10,744,898
99.2182605	98,625,000		217,434	98,625,000
97.99498751	42,979,592		(2,198)	42,979,592
97.78683899	34,025,510		(74,009)	34,025,510
99.9960876	14,925,000		(584)	14,925,000
87.30907814	21,750,000		77,270	21,750,000
		1,365,000	0	1,365,000
97.01099998	146,025,000		16,560	146,025,000
		0	0	0
96.58761835	76,700,000		469,483	76,700,000
		0	0	0
95.88652068	52,525,000		(62,089)	52,525,000
		132,000	0	132,000
		88,000	0	88,000
		3,401,836	0	3,401,836
97.95	1,420,994		(29,130)	1,420,994
97.95	872,048		(17,877)	872,048
99.29741283	69,195,000		207,874	69,195,000
		29,868,000	0	29,868,000
92.91072391	26,120,585		844,776	26,120,585
95.74610419	23,125,000		682,835	23,125,000
100	3,882,353		39,216	3,882,353
		0	0	0
		68,250,000	0	68,250,000
79	5,955,882		(147,059)	5,955,882
79	4,169,118		(102,941)	4,169,118
94.3142555	236,875,000		(1,709,850)	236,875,000
89.83769731	7,672,059		(260,875)	7,672,059
91.6207267	12,607,059		(448,449)	12,607,059
94.75	8,482,500		45,000	8,482,500
		0	0	0
95.71237706	60,000,000		3,808,251	60,000,000
		23,130,591	0	23,130,591
		13,027,778	0	13,027,778
99.02767983	49,250,000		13,770	49,250,000
95.80246164	25,215,400		(565,427)	25,215,400
98.40690452	5,190,950		(31,098)	5,190,950
95.45	1,357,648		(7,778)	1,357,648
94.25	3,586,818		(9,489)	3,586,818
92.17550785	10,640,000		1,035,564	10,640,000
93.30889741	990,676		53,831	990,676
93.30889741	7,247,940		393,837	7,247,940
85.522	70,125,000		430,650	70,125,000
97.31115017	29,460,000		(207,077)	29,460,000
95.32188413	43,200,000		(305,152)	43,200,000

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(207,077)
(305,152)

8426	[redacted]	REVOLVER	99.000
8398		5 YEAR REVOLVER	98.000
8416		REVOLVER	98.00
8459		TERM LOANS	98.000
8282		5 YEAR REVOLVER	98.000
8213		5-YR REVOLVER	96.000
8325		3 YEAR REVOLVER	95.000
8327		TERM A-1	98.000
8421		REVOLVER	96.000
8422		TERM LOAN A-1	96.000
8311		US TRANCHE	97.00
8314		TERM LOAN	99.00
8415		REVOLVER	98.00
8385		TERM LOAN	98.000
8310		5-YR REVOLVER	95.000
8373		REVOLVER 300MM	82.500
8447		USD REVOLVER (ABL)	95.250
8334		TERM LOAN B-3	97.000
8449		REVOLVER	97.000
8279		REVOLVER	90.000
8304		REVOLVER	98.000
8354		REVOLVING CREDIT FACILITY	97.000
8349		DELAYED DRAW USD	98.500
8351		DELAYED DRAW EURO	97.500
8353		REVOLVING CREDIT EUR	93.250
8324		TARGA 450 M AUG 07	83.500
8394		TERM LOAN	96.000
8347		5-YR REVOLVER	98.000
8431		REVOLVING FACILITY	87.000
8432		TERM LOAN	93.500
8414		TERM LOAN	75.000
8395		REVOLVING FACILITY	88.000
8396		TERM FACILITY	91.250
6404		LUXEMBOURG TERM LOAN	96.500
8285		5 YEAR REVOLVER	99.000
8573		5 YEAR REVOLVER	98.000
5311		TERM LOAN	88.000
8517		5YR MULTI CURR REVOLVER	97.000
8489		6-YR ABL REVOLVER	93.000
8563		ALTERNATIVE CCY REVOLVER	93.000
8564		DOLLAR REVOLVER	94.00
8565		DOLLAR TERM LOAN	98.000
7952		DELAYED DRAW TL	94.750
8508		5-YR MULTICURRENCY REVOLVER	99.000
8538		MULTI REVOLVER	96.000
7902		TRANCHE B-1 TERM LOAN	92.750
4938		364 ABN AMRO CLAIM	1.600
8520		CLASS 4 WHITE RIDGE	1.000
8558		SR. CASH PAY BRIDGE	87.000
8547		B-1 TRANCHE USD	91.500
8548		B-2 TRANCHE USD	91.500
8550		B-3 TRANCHE	91.500
8546		MULTI-CURR REVOLVER	88.000
6966		TERM LOAN B-1	95.000
8512		GLENEYRE II GE	56.250
8557		5YR REVOLVER	99.000
8540		5 YEAR REVOLVER	98.000
8521		TERM LOAN	63.000
6964		TERM LOAN	0.010
8646		REVOLVING CREDIT	77.000
8645		US DOLLAR TERM LOAN	79.000
7633		TERM 2	89.000
8018		FIRST LIEN TERM	89.000
8020		REVOLVER	85.000
8019		SYNTHETIC LC	88.875

		0	0	0
96.02384725	137,970,000		(4,147,675)	137,970,000
98.97350947	117,960,000		1,171,788	117,960,000
		13,650,000	0	13,650,000
		34,592,744	0	34,592,744
98.93072279	156,800,000		1,489,156	156,800,000
95.67344896	91,200,000		(310,223)	91,200,000
		0	0	0
97.18	17,584,615		403,521	17,584,615
		0	0	0
97.18	11,307,692		(94,615)	11,307,692
		0	0	0
94.6490505	16,414,286		(230,988)	16,414,286
		0	0	0
94.6490505	60,500,000		(851,380)	60,500,000
93.3339956	11,243,182		(424,923)	11,243,182
92.61969631	10,745,455		(692,518)	10,745,455
99.34265187	20,580,000		281,957	20,580,000
100	24,500,000		500,000	24,500,000
92.32999907	66,430,000		(1,867,033)	66,430,000
		82,500,000	0	82,500,000
96	212,649,406		1,674,405	212,649,406
97	3,224,022		0	3,224,022
96.29389254	48,625,000		(353,964)	48,625,000
87.84729956	10,800,000		(258,324)	10,800,000
98.795694	4,887,501		39,683	4,887,501
99.7726843	19,400,000		554,537	19,400,000
95.19773555	1,955,225		(65,550)	1,955,225
94.62024922	5,436,830		(160,582)	5,436,830
		0	0	0
90.75757912	8,392,500		(224,318)	8,392,500
		79,776,589	0	79,776,589
92.89610562	144,445,714		(4,670,253)	144,445,714
97.65008328	97,600,000		(348,488)	97,600,000
88.66390285	50,895,000		973,383	50,895,000
89.36208521	93,336,378		(4,130,674)	93,336,378
		58,200,000	0	58,200,000
		7,040,000	0	7,040,000
89.5	5,900,719		(113,164)	5,900,719
		141,333,695	0	141,333,695
99.85809192	118,650,000		1,028,410	118,650,000
98	147,375,000		0	147,375,000
		0	0	0
87.0938	196,104		(2,019)	196,104
		0	0	0
94.57976215	173,700,000		(4,333,972)	173,700,000
94.0417	17,950,625		201,066	17,950,625
94.0417	10,346,250		115,889	10,346,250
94.0417	10,457,500		4,639	10,457,500
98.0417	16,895,496		7,189	16,895,496
94.6111	1,497,082		(2,195)	1,497,082
99.11133686	148,650,000		167,174	148,650,000
96.67296193	48,125,000		337,357	48,125,000
92.71875	44,763,469		(15,082)	44,763,469
		129,339	0	129,339
		60,000	0	60,000
		8,700,000	0	8,700,000
91.818	25,748,584		89,487	25,748,584
91.818	13,142,573		45,676	13,142,573
		0	0	0
91.818	49,738,066		172,860	49,738,066
		202,942,466	0	202,942,466
94.7292	1,895,092		(5,402)	1,895,092
		5,696,049	0	5,696,049
98.85924711	168,130,000		(239,038)	168,130,000
99.78106314	29,400,000		534,319	29,400,000
63	1,890,000		0	1,890,000
		345	0	345
74.5	37,605,001		(1,220,942)	37,605,001
77.5	61,159,538		(1,161,257)	61,159,538
		4,518	0	4,518
90.08717892	170,468,375		2,082,355	170,468,375
86.83951334	42,500,000		919,757	42,500,000
		22,218,750	0	22,218,750

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8732	[redacted]	DELAYED DRAW TERM LOAN	97.375
8733		PARENT TERM LOAN	97.375
8647		SENIOR BRIDGE LOAN	81.000
8607		$800 ABL 5YR RC	97.000
8627		TERM LOAN	87.000
5360		7YR TERM LOAN	88.000
7621		TERM LOAN B	70.000
8606		REVOLVER	98.000
8298		TERM LOAN	81.000
8616		TERM LOAN	98.000
8571		5 YEAR REVOLVER	98.000
8621		5-YR REVOLVER	99.000
7301		NEW TERM LOAN B	96.000
6527		TRANCHE B TERM LOAN	75.500
8703		FIRST LIEN TERM	98.000
8704		REVOLVER	97.000
8632		USD REVOLVING CREDIT FACILITY	95.500
8393		REPLACEMENT TERM LOAN	80.500
4644		TERM LOAN	97.000
8676		BRIDGE LOAN PIK	48.000
7122		GECC CLM	1.830
8701		KLM	1.990
8702		PNCL STUB	1.990
4901		PRATT CLAIM	1.120
8683		TERM LOAN	81.000
8605		REVOLVER 2 BIL	98.000
8678		5-YR REVOLVER	99.000
8643		5-YR REVOLVER	99.000
8542		DELAYED DRAW TERM	92.500
8543		DEPOSIT LC	90.000
8544		REVOLVER	88.000
8541		TERM LOAN B-1	93.750
8629		TERM LOAN B-2	93.750
8630		TERM LOAN B-3	93.750
7395		7YR TERM LOAN	65.750
8614		TERM LOAN	99.000
7585		ADD'L TERM LOAN	74.500
8808		LETTER OF CREDIT	99.000
8813		REVOLVING	97.000
8825		B-3 TERM LOAN	99.750
8725		5-YR REVOLVER	98.000
8727		364-DAY REVOLVER	100.000
8870		REVOLVER	98.000
6780		1ST LIEN SYNTHETIC REVOLVER	93.750
8917		SIEMENS CORP USA	15.130
8736		5 YR REVOLVING CREDIT	97.000
7412		N983/N984 CLAIM	9.000
8897		AFFINIA	4.000
8125		REVOLVER	93.000
8126		TERM	93.000
5877		REVOLVER	96.000
8832		5YR REVOLVER	96.000
8805		REVOLVER	97.000
8675		REVOLVER	95.000
8674		TERM LOAN	96.000
7242		7-YR LC FACILITY	93.750
7241		7-YR TERM LOAN	93.750
8765		CAD REVOLVER (ABL)	95.250
8894		5 YR REVOLVER	95.000
7968		TERM LOAN	90.000
8599		6 YR REVOLVER	92.000
8598		7 YR TERM	94.750
8757		TERM LOAN	93.500
8699		REVOLVER	96.000
8754		TERM LOAN	99.000
8682		5 YEAR REVOLVER	97.000

97.113	2,679,372		(7,209)	2,679,372
		368	0	368
97.113	10,656,717		(28,673)	10,656,717
82.5	7,521,660		139,290	7,521,660
		0	0	0
90.50614031	48,500,001		(3,246,930)	48,500,001
86.5	71,775,000		(412,500)	71,775,000
87.8333	19,633,111		(37,191)	19,633,111
68.5625	9,312,484		(191,239)	9,312,484
		0	0	0
98.51434366	47,040,000		246,885	47,040,000
98.88950974	78,589		17,357	78,589
98.01573016	24,375,000		3,912	24,375,000
98.5937231	49,125,000		297,619	49,125,000
99.12157436	118,680,000		145,742	118,680,000
95.125	2,872,727		(26,184)	2,872,727
74.0833	57,647,760		(1,081,716)	57,647,760
100.4897867	28,665,000		728,263	28,665,000
		0	0	0
98.87702604	27,090,000		524,213	27,090,000
91.22952364	14,325,000		(640,571)	14,325,000
		2,415,000	0	2,415,000
96.5833	1,925,587		(8,272)	1,925,587
		18,041,591	0	18,041,591
		54,900	0	54,900
1.375	39,800		(12,300)	39,800
1.375	139,300		(43,050)	139,300
1.375	56,000		12,750	56,000
77.25	1,611,900		(74,625)	1,611,900
		128,578,126	0	128,578,126
99.78962802	64,106,250		511,314	64,106,250
98.89124681	123,437,500		(135,598)	123,437,500
		59,662,500	0	59,662,500
		5,625,000	0	5,625,000
89.01550122	272,310,720		3,142,408	272,310,720
94	60,693,651		161,850	60,693,651
		0	0	0
93.9643	35,341,842		80,787	35,341,842
		0	0	0
96.34801125	67,014,631		1,857,117	67,014,631
65.1	3,688,575		(36,465)	3,688,575
98.23355269	17,577,500		(136,083)	17,577,500
73.85	25,930,250		(226,237)	25,930,250
99.0506956	9,900,000		5,070	9,900,000
99.77039945	9,700,000		277,040	9,700,000
		0	0	0
99.4313	3,967,932		(12,677)	3,967,932
98.72056647	174,171,875		1,280,637	174,171,875
99.85299265	16,650,000		(24,477)	16,650,000
98.72364032	48,750,000		359,974	48,750,000
92.9821	175,952		(1,441)	175,952
		932,853	0	932,853
95.75259955	72,937,500		(937,962)	72,937,500
		1,260,000	0	1,260,000
		508,000	0	508,000
94.89544918	25,437,500		518,446	25,437,500
94.43898858	18,600,000		287,798	18,600,000
94.25	47,750,000		(870,443)	47,750,000
94.25	45,600,000		(831,250)	45,600,000
97.51644291	43,276,250		230,409	43,276,250
		5,000,000	0	5,000,000
95.81474578	66,947,368		(129,190)	66,947,368
		621,952	0	621,952
		10,605,684	0	10,605,684
		39,763,095	0	39,763,095
90.49004453	41,671,875		(1,978,298)	41,671,875
		108,000	0	108,000
97.74564587	27,600,000		1,723,694	27,600,000
		0	0	0
92.56288627	24,089,003		(556,046)	24,089,003
		1,839,642	0	1,839,642
93.29845445	14,400,000		(405,232)	14,400,000
100	29,551,500		298,500	29,551,500
96.58815733	26,789,741		(113,744)	26,789,741

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8873	[redacted]	TERM LOAN	95.000
8303		TERM LOAN B1	98.250
8756		DELAY DRAW TERM LOAN	95.000
8755		REVOLVER	94.250
8872		5YR REVOLVER	98.000
8743		REVOLVER	92.000
8744		TERM LOAN	97.000
7160		CLAIM T/L F2504	61.000
8747		PF LETTER OF CREDIT	53.000
9054		5 YR REVOLVING CREDIT	95.000
8975		TRANCHE B	100.000
5087		INCREMENTAL TERM LOAN	95.250
7507		TERM LOAN	66.500
8948		TERM LOAN	94.000
9022		TERM LOAN	99.000
8947		REVOLVER	95.000
8313		TERM LOAN	71.000
9032		NEW TERM LOAN	76.000
8916		MULTI CURRENCY REVOLVER	86.000
8915		TRANCHE A TERM	90.500
8986		TERM	80.000
8977		PN 11-15-07	100.000
8978		PN2 11-15	100.000
9010		REVOLVER	93.000
8958		MULTICURRENCY REVOLVER	98.000
9055		TERM LOAN	99.000
8918		MULTI CURRENCY REVOLVER	92.000
8874		US REVOLVER	92.000
9013		SR. UNSECURED BRIDGE	64.000
9012		INCREMENTAL TERM B	71.000
8829		REVOLVER	97.000
8830		TERM LOAN	97.000
9169		364-DAY BRIDGE	99.750
9167		1ST LIEN CLAIM	15.130
9122		TERM	96.000
9065		TERM LOAN	99.000
9188		5 YEAR REVOLVER	96.000
9164		PERMO CLAIM	4.000
9190		5 YEAR ABL REVOLVER	99.250
9191		TERM LOAN	93.000
5860		TRANCHE A TERM LOAN	99.250
9171		REVOLVING CREDIT	98.000
8949		TERM LOAN	85.000
9128		3 YR REVOLVER	95.000
8490		1ST LIEN TERM LOAN	45.000
9229		REVOLVER	99.500
9296		CLAIM	15.130
9300		HESS CLAIM	15.130
9249		TERM LOAN B1	96.500
9250		TERM LOAN B2	96.500
9314		364-DAY REVOLVER	100.000
9183		TERM B-2	88.625
9348		REVOLVER	98.000
9248		GECC STUB	1.830
9343		GSO CLAIM	1.120
9247		KLM STUB	1.830
6172		N611US CLAIM	1.120
9252		REVOLVER	88.000
9253		TERM	89.000
9361		TERM LOAN	92.000
7549		SECOND LIEN TERM LOAN	96.750
8655		1ST LIEN TERM LOAN	93.000
9027		LC	93.000
9026		R/C	93.000
9471		364 DAY TERM LOAN	100.000
9454		5YR REVOLVER	98.000
9438		DIP PF LC (TRANCHE 3)	53.000
9392		TERM LOAN	90.000

94.4167	22,161,296		(136,070)	22,161,296
98.42098553	9,224,741		16,054	9,224,741
		14,151,429	0	14,151,429
		32,314,286	0	32,314,286
97.941873	70,000,000		(41,519)	70,000,000
91.37186028	18,450,000		(125,969)	18,450,000
97.12942571	1,940,000		2,589	1,940,000
		3,050,000	0	3,050,000
52.52	303,389		(2,748)	303,389
93.73087258	23,625,000		(315,612)	23,625,000
		1,982,652	0	1,982,652
		952,500	0	952,500
66.4	3,023,314		(4,546)	3,023,314
100.2273899	9,400,000		622,739	9,400,000
100.9573708	74,250,000		1,468,028	74,250,000
93.873	23,750,000		(281,750)	23,750,000
54.7	23,622		(5,423)	23,622
		7,352,749	0	7,352,749
86.75571071	129,000,000		1,133,566	129,000,000
91.75571071	2,612,159		36,244	2,612,159
		296,514,610	0	296,514,610
		0	0	0
96.53622029	1,290,881		(44,713)	1,290,881
		0	0	0
94.3502865	218,341		(12,336)	218,341
94.94580656	13,875,000		290,302	13,875,000
96.2248762	58,500,000		(1,059,640)	58,500,000
97.90488697	125,906,250		(1,392,743)	125,906,250
96.84738303	9,813,333		517,054	9,813,333
92.58342252	19,626,667		124,463	19,626,667
67.25	15,360,000		780,000	15,360,000
71.25	14,143,125		49,800	14,143,125
100	11,580,000		358,144	11,580,000
94.0279439	14,550,000		(445,808)	14,550,000
99.94240665	997,500,000		1,924,066	997,500,000
		5,089,449	0	5,089,449
		0	0	0
91.0732105	13,608,750		(698,411)	13,608,750
100	248,125,000		2,506,313	248,125,000
96.94470883	192,250,000		1,891,878	192,250,000
		52,000	0	52,000
		63,685,417	0	63,685,417
		0	0	0
92.3125	194,602,708		(1,438,595)	194,602,708
92.78454495	4,055,480		(264,187)	4,055,480
92.27507772	8,842,500		(516,557)	8,842,500
83.625	4,037,500		(65,313)	4,037,500
93.88844355	47,500,000		(555,778)	47,500,000
		2,459,800	0	2,459,800
99.65033878	995,000,000		1,503,388	995,000,000
		9,834,500	0	9,834,500
		1,723,381	0	1,723,381
94.25	4,196,606		(97,848)	4,196,606
94.25	4,154,915		(96,876)	4,154,915
		154,535,000	0	154,535,000
		0	0	0
88.313	2,190,145		(7,710)	2,190,145
		98,400,000	0	98,400,000
		91,500	0	91,500
		145,600	0	145,600
		109,800	0	109,800
		130,465	0	130,465
88.25	14,960,000		42,500	14,960,000
88.25	17,800,000		(150,000)	17,800,000
		0	0	0
97.33330203	500,400		29,009	500,400
98.66684148	7,185,348		142,358	7,185,348
94.49596848	19,598,763		315,259	19,598,763
95.14597503	16,771,254		386,997	16,771,254
96.88380246	4,192,814		175,097	4,192,814
99.844	1,000,000		(1,560)	1,000,000
98.50103359	36,825,000		188,271	36,825,000
52.5	96,936		(914)	96,936
89.5	9,900,000		(55,000)	9,900,000

(136,070)
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0
(41,519)
(125,969)
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(315,612)
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42,500
(150,000)
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29,009
142,358
315,259
386,997
175,097
(1,560)
188,271
(914)
(55,000)

7512	[redacted]	CREDIT-LINKED DEPOSIT	81.500
9445		CLASS 5	0.300
9375		CLM 185 W/S	1.250
9435		DELAYED DRAW TERM LOAN	88.000
9436		REVOLVER	85.000
9434		TERM LOAN A	89.750
9433		TERM LOAN B	88.750
9396		LOAN	100.000
9380		SYN RC (PIK)	20.000
9379		TERM LOAN (PIK)	20.000
8889		B-2 TERM LOAN	98.875
8888		B-1 TERM LOAN	98.875
9503		$650MM REVOLVER	99.000
9502		$350MM REVOLVER	100.000
9540		DIP REVOLVER	53.000
9541		REVOLVER	53.000
8746		TERM LOAN	53.000
9437		DIP TERM (TRANCHE 2)	53.000
4069		TRANCHE B-1 TERM LOAN	99.250
9639		TERM	44.000
8679		TERM LOAN	92.500
9542		364 DAY REVOLVER	99.000
9500		INCREMENTAL TERM LOAN	96.500
9184		TERM B-3	88.625
9398		6 YEAR REVOLVER	95.000
9416		364 DAY REVOLVER	100.000
9370		LC	96.000
9401		REVOLVER	92.000
9153		REVOLVER B	80.000
9378		LOANS	95.000
9495		REVOLVER	99.692
9431		REVOLVER	98.000
9676		TERM B LOAN	75.000
9720		REVOLVER	92.000
9721		TERM A	96.000
9750		TRADE CLAIM	16.500
7268		TERM LC FACILITY	94.250
7295		TRANCHE B TERM	94.250
9704		HAWAII TRUST CLAIM	19.000
5864		SECOND LIEN TERM LOAN	100.000
9749		TERM LOAN	87.000
9705		REVOLVER	36.000
9723		TERM LOAN	35.000
9714		FACILITY B - TERM	69.000
9735		TERM LOAN	92.000
9703		LNK STUB	1.120
9728		REVOLVER	95.000
9729		TERM	98.000
9698		TERM LOAN A	90.000
9403		TERM LOAN	99.150
7306		SENIOR PIK LOAN	70.000
9182		TERM B-1	88.500
7671		TRANCHE X TERM LOAN	97.250
9251		REVOLVER FACILITY	90.000
9293		TERM LOAN	83.250
5934		TERM LOAN	90.250
5365		TERM LOAN	89.000
9776		REVOLVER	99.000
7613		NEW TERM LOAN (2/5/07)	98.250
9756		CHOCTAW STUB	11.000
5380		ADDITIONAL TERM B-2	99.250
8713		TRANCHE A	91.500
8715		TRANCHE A-1-A DELAYED DRAW	91.500
9761		SENIOR SECURED RC	95.000
8580		INCREMENTAL TERM B LOAN	94.000
9796		TERM LOAN C1	86.750
9799		PIK TERM LOAN	93.000
9808		LOAN	100.000

		0	0	0
76.75	2,037,500		(118,750)	2,037,500
		150,000	0	150,000
		301,813	0	301,813
		0	0	0
87.6406	40,656,000		(166,043)	40,656,000
87.6406	18,226,362		566,218	18,226,362
83.6406	32,255,696		(515,863)	32,255,696
83.6406	123,685,161		(8,419,411)	123,685,161
87.6406	36,276,981		(453,472)	36,276,981
96.35288308	4,650,000		(169,591)	4,650,000
		15,211	0	15,211
		124,877	0	124,877
98.7709	13,304,675		(14,008)	13,304,675
98.7313	494,644		(719)	494,644
99.51802992	22,465,625		117,554	22,465,625
99.89818834	12,207,125		(12,428)	12,207,125
52.52	68,061		(616)	68,061
52.52	147,702		(1,338)	147,702
52.52	1,384,016		(12,534)	1,384,016
52.52	681,867		(6,175)	681,867
97.11982265	1,970,113		(42,284)	1,970,113
42.375	2,195,578		(81,087)	2,195,578
91.55393951	3,700,000		(37,842)	3,700,000
99.96053183	49,500,000		480,266	49,500,000
94.64474989	4,311,138		(82,883)	4,311,138
88.5	25,636,997		(36,159)	25,636,997
94.21590663	5,700,000		(47,046)	5,700,000
99.76747619	104,737,500		(243,540)	104,737,500
		48,000,000	0	48,000,000
		920,000	0	920,000
		2	0	2
94.5	878,750		(4,625)	878,750
99.13982717	764,302,267		(4,230,258)	764,302,267
98.03599893	98,000,000		35,999	98,000,000
		162,255	0	162,255
		5,520,000	0	5,520,000
		3,792,000	0	3,792,000
		618,750	0	618,750
99.31917253	3,484,478		187,410	3,484,478
99.31917253	284,805		15,318	284,805
		4,750,000	0	4,750,000
107.5429463	4,000,000		301,718	4,000,000
86.5	1,735,639		(9,975)	1,735,639
35	1,404,000		(39,000)	1,404,000
35	4,783,609		0	4,783,609
		168,264	0	168,264
91.75	93,840,000		(255,000)	93,840,000
		56,000	0	56,000
92.60661103	5,830,769		(146,898)	5,830,769
96.96388425	3,769,231		(39,851)	3,769,231
99.99761784	4,500,000		499,681	4,500,000
100.066011	54,532,500		503,806	54,532,500
		2,859,232	0	2,859,232
88.043	21,231,150		(109,634)	21,231,150
97.25	12,257,649		0	12,257,649
		0	0	0
		0	0	0
Revolver was supposed to drop 4 pnts	10,223,056		0	10,223,056
		8,325,002	0	8,325,002
		3,490,129	0	3,490,129
		2,430,428	0	2,430,428
		9,900,000	0	9,900,000
98.031	1,965,000		(4,380)	1,965,000
		1,478,624	0	1,478,624
94.06710882	992,500		(51,829)	992,500
96.53281466	1,763,571		97,002	1,763,571
		505,500	0	505,500
		390,419,354	0	390,419,354
		0	0	0
92.333	2,038,278		(36,147)	2,038,278
		703,617	0	703,617
92.425	3,836,573		(23,721)	3,836,573
100	150,000,000		0	150,000,000

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0
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0
(166,043)
566,218
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(8,419,411)
(453,472)
(169,591)
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(719)
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(51,829)
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0
(36,147)
0
(23,721)
0

9801	[redacted]	TRANCHE B	100.000
9770		US TRANCHE A $ TERM LOAN	88.000
9772		US TRANCHE B-2 $ TERM LOAN	84.750
9804		FINAL STUB	1.000
9769		REVOLVER (TACN)	99.000
9783		364-DAY REVOLVER	100.000
9798		SYN LC	97.000
9803		REVOLVER	95.000
9815		TERM LOAN	93.500
4444		SYNTHETIC LETTER OF CREDIT FAC	97.000
4441		TERM LOAN	97.000
6003		TRANCHE B COMMITMENT	97.500
7693		DELAYED DRAW TRANCHE B TERM	85.000
9784		364-DAY REVOLVER	100.000
9787		FRONTED LC	100.000
9786		SYNDICATED LC	100.000
9716		REVOLVER	91.000
9890		364 DAY REVOLVER	98.000
9892		TERM LOAN B	100.000
9876		TERM LOAN	75.500
9911		REVOLVER	100.000
9829		LIQUIDITY REVOLVER	100.000
9860		REVOLVER	86.000
9797		TERM LOAN C2	86.750
9872		TERM LOAN A	101.000
9900		SERIES 2008-1 VFN CLASS A-1	100.000
9879		COMMITMENT	98.000
9859		TRANCHE A-1 REVOLVER	97.000
9858		TRANCHE A REVOLVER	97.000
9395		TRANCHE D-2 TERM LOAN	96.000
9833		COMMITMENT	99.250
9830		TRANCHE I TERM LOAN	99.400
Grand Total			

100	100,602,778		0		100,602,778
		8,800,000		0	8,800,000
		16,886,438		0	16,886,438
		325,990		0	325,990
		32,369,675		0	32,369,675
99.8736814	174,475,000		(220,394)		174,475,000
		6,305,000		0	6,305,000
		4,750,000		0	4,750,000
98.92145359	1,870,000		108,429		1,870,000
96.15	2,264,370		(19,842)		2,264,370
98.4018102	4,070,418		58,824		4,070,418
95.0417	1,935,448		(48,799)		1,935,448
93.21916253	1,695,718		163,969		1,695,718
99.83304387	191,376,000		(319,514)		191,376,000
		0		0	0
99.83260954	56,656,947		(94,838)		56,656,947
		0		0	0
99.83260954	106,810,053		(178,790)		106,810,053
88.68905718	3,100,976		(78,749)		3,100,976
		0		0	0
97.59603893	98,125,000		(404,476)		98,125,000
99.833	500,000		(835)		500,000
75.5	2,092,952		0		2,092,952
99.65029735	32,884,500		(114,998)		32,884,500
		24,937,500		0	24,937,500
		8,600,000		0	8,600,000
		152,846		0	152,846
		41,662,500		0	41,662,500
		5,000,000		0	5,000,000
		8,521,739		0	8,521,739
		505,208		0	505,208
		4,344,791		0	4,344,791
		3,259,873		0	3,259,873
		112,483,333		0	112,483,333
		267,717,333		0	267,717,333
	29,247,745,610	3,797,136,436	(8,881,713)	0	33,044,882,046

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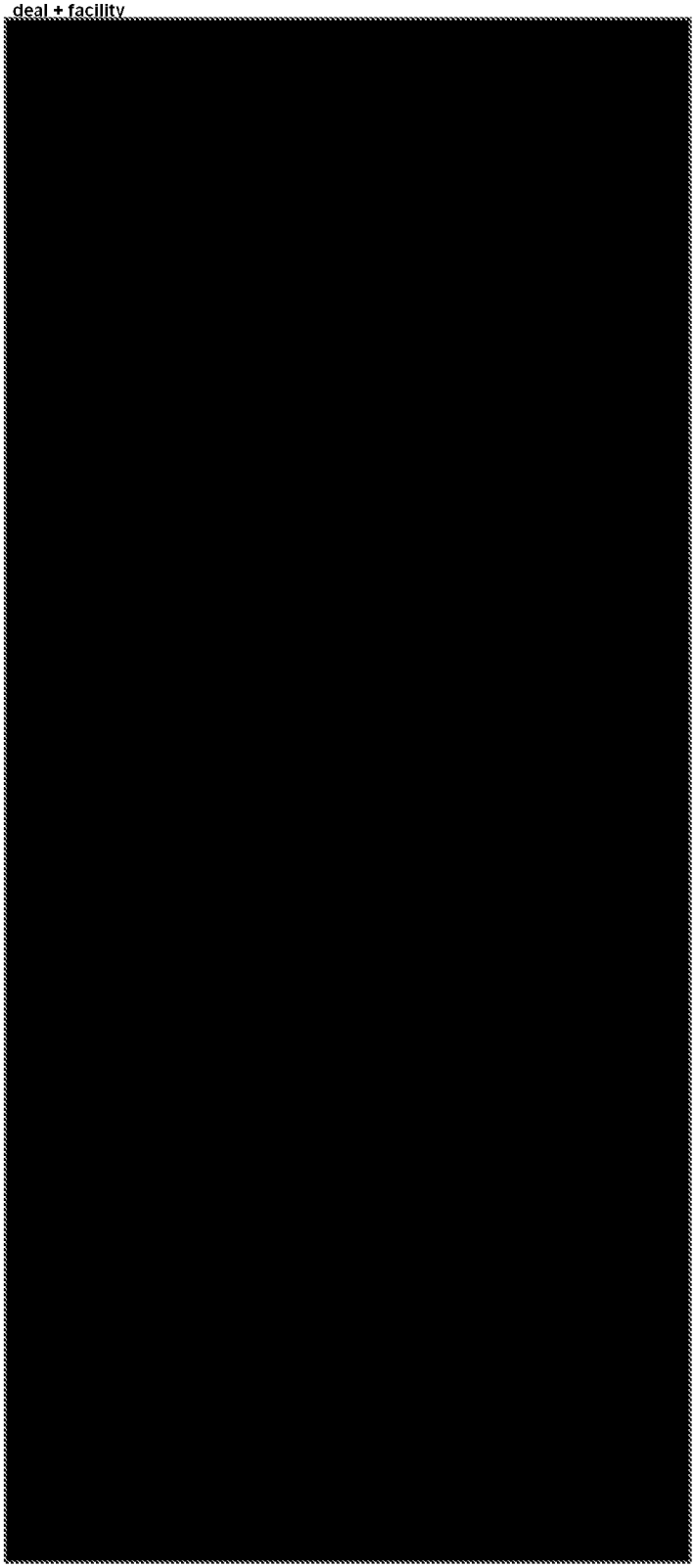
0
(8,881,713)

FCN	HG/HY	Parent
7935	HG	[redacted]
7771	HG	
9471	HY	
4469	HY	
3619	HY	
5364	HY	
5365	HY	
8646	HY	
8645	HY	
8645	HY	
8645	HY	
8645	HY	
8645	HY	
9454	HG	
5362	HY	
5362	HY	
5361	HY	
5756	HG	
9890	HG	
4365	HG	
4365	HG	
3314	HG	
3314	HG	
6326	HG	
6326	HG	
5751	HG	
9229	HG	
9229	HG	
9229	HG	
8573	HG	
6235	HY	
6235	HY	
6237	HY	
5420	HY	
5420	HY	
8137	HG	
3606	HY	
3606	HY	
3606	HY	
3613	HY	
5255	HY	
5255	HY	
6440	HG	
6464	HG	
6462	HG	
4015	HY	
4014	HY	
8808	HG	
8813	HG	
8294	HY	
8294	HY	
7498	HG	
8825	HY	
8889	HY	
8889	HY	
8888	HY	
8825	HY	
8825	HY	
8825	HY	
7160	HY	
7609	HY	
7609	HY	
7875	HY	
9169	HG	
9169	HG	
3815	HG	
3815	HG	
3813	HG	
3813	HG	

deal + facility



	5	6	7	8	9
	1.00				

Deal	Area	AccrInd	Facility	MaturityDate
[redacted]	NY	Y	5 YEAR REVOLVER	6/29/12
	NY	Y	5-YR MULTI-CCY REVOLVER	6/1/12
	NY	Y	364 DAY TERM LOAN	3/30/09
	NY	Y	REVOLVER	11/22/11
	NY	Y	5YR REVOLVING	1/31/10
	NY	Y	REVOLVING CREDIT	5/2/11
	NY	Y	TERM LOAN	5/2/13
	NY	Y	REVOLVING CREDIT	10/16/13
	NY	Y	US DOLLAR TERM LOAN	10/16/14
	NY	Y	US DOLLAR TERM LOAN	10/16/14
	NY	Y	US DOLLAR TERM LOAN	10/16/14
	NY	Y	US DOLLAR TERM LOAN	10/16/14
	NY	Y	US DOLLAR TERM LOAN	10/16/14
	NY	Y	5YR REVOLVER	3/27/13
	NY	Y	REVOLVER	7/28/11
	NY	Y	REVOLVER	7/28/11
	NY	Y	TRANCHE B TERM LOAN	4/28/13
	NY	Y	5 YEAR REVOLVER	7/13/11
	NY	Y	364 DAY REVOLVER	7/9/09
	NY	Y	5 YEAR REVOLVER	10/14/10
	NY	Y	5 YEAR REVOLVER	10/14/10
	NY	Y	5YR REVOLVER	10/15/09
	NY	Y	5YR REVOLVER	10/15/09
	NY	Y	5 YEAR REVOLVER	10/13/11
	NY	Y	5 YEAR REVOLVER	10/13/11
	NY	Y	5-YR REVOLVER	7/7/12
	NY	Y	REVOLVER	1/31/09
	NY	Y	REVOLVER	1/31/09
	NY	Y	REVOLVER	1/31/09
	NY	Y	5 YEAR REVOLVER	10/2/12
	NY	Y	REVOLVING CREDIT	10/12/12
	NY	Y	REVOLVING CREDIT	10/12/12
	NY	Y	TRANCHE C TERM LOAN	10/12/13
	NY	Y	REVOLVING CREDIT	5/22/11
	NY	Y	REVOLVING CREDIT	5/22/11
	NY	Y	364 DAY REVOLVING CREDIT	7/16/09
	NY	Y	REVOLVER NEW	12/29/10
	NY	Y	REVOLVER NEW	12/29/10
	NY	Y	REVOLVER NEW	12/29/10
	NY	Y	REVOLVING CREDIT LOANS	1/27/10
	NY	Y	5 YEAR REVOLVER	9/25/12
	NY	Y	5 YEAR REVOLVER	9/25/12
	NY	Y	5 YEAR REVOLVER	11/7/12
	NY	Y	5 YEAR REVOLVER	11/7/12
	NY	Y	5 YEAR REVOLVER	11/7/12
	NY	Y	TRANCHE A CREDIT LINKED DEP	1/15/12
	NY	Y	TERM LOAN B	1/15/12
	NY	Y	LETTER OF CREDIT	11/27/12
	NY	Y	REVOLVING	11/27/12
	NY	Y	REVOLVER	8/7/13
	NY	Y	REVOLVER	8/7/13
	NY	Y	5-YR REVOLVER	5/8/12
	NY	Y	B-3 TERM LOAN	5/16/14
	NY	Y	B-2 TERM LOAN	5/16/14
	NY	Y	B-2 TERM LOAN	5/16/14
	NY	Y	B-1 TERM LOAN	5/15/15
	NY	Y	B-3 TERM LOAN	5/16/14
	NY	Y	B-3 TERM LOAN	5/16/14
	NY	Y	B-3 TERM LOAN	5/16/14
	NY	N	CLAIM T/L F2504	10/27/49
	NY	N	TRANCHE A TERM LOAN	4/30/02
	NY	N	TRANCHE A TERM LOAN	4/30/02
	NY	N	TERM LOAN	12/31/49
	NY	Y	364-DAY BRIDGE	1/26/09
	NY	Y	364-DAY BRIDGE	1/26/09
	NY	Y	5-YEAR REVOLVER	4/15/10
	NY	Y	5-YEAR REVOLVER	4/15/10
	NY	Y	5-YEAR REVOLVER	4/15/10
	NY	Y	5-YEAR REVOLVER	4/15/10

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0037616

10 11 12 13 14 15 16 17

FacClosingDate	FCN	FacType	Currency	FacMark	BranchCode	DeptCode	DeptDesc
6/29/07	7935	RST	USD	0.98000	LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/1/07	7771	RST	USD	0.95750	LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/1/08	9471	TAM	USD	1.00000	LCPI	HYT	High Yield Secondary Trading
11/22/05	4469	RST	USD	0.84000	LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
1/31/05	3619	RST	USD	0.93000	LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/2/06	5364	RST	USD	0.88000	LCPI	IBD3	IBD/High Yield
5/2/06	5365	TAM	USD	0.89000	LCPI	IBD3	IBD/High Yield
10/16/07	8646	RST	CAD	0.77000	LBCB	HYA	High Yield Agency
10/16/07	8645	TAM	USD	0.79000	LBCB	HYA	High Yield Agency
10/16/07	8645	TAM	USD	0.79000	LCPI	HYA	High Yield Agency
10/16/07	8645	TAM	USD	0.79000	LBCB	HYA	High Yield Agency
10/16/07	8645	TAM	USD	0.79000	LCPI	HYA	High Yield Agency
10/16/07	8645	TAM	USD	0.79000	LBCB	HYA	High Yield Agency
3/27/08	9454	RST	USD	0.98200	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/28/06	5362	RST	USD	0.91000	LBCB	HYA	High Yield Agency
4/28/06	5362	RST	USD	0.91000	LBCB	HYA	High Yield Agency
4/28/06	5361	TAM	USD	0.95000	LCPI	HYA	High Yield Agency
7/13/06	5756	RST	USD	0.95750	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/10/08	9890	RST	USD	0.98125	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/14/05	4365	RST	USD	0.94500	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/14/05	4365	RST	USD	0.94500	LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/15/04	3314	RST	USD	0.96000	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/15/04	3314	RST	USD	0.96000	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/13/06	6326	RST	USD	0.92875	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/13/06	6326	RST	USD	0.92875	LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/7/06	5751	RST	USD	0.98625	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1/31/08	9229	RST	USD	0.99500	BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1/31/08	9229	RST	USD	0.99500	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1/31/08	9229	RST	USD	0.99500	LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/2/07	8573	RST	USD	0.98250	LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/12/06	6235	RST	USD	0.93000	LCPI	HYA	High Yield Agency
10/12/06	6235	RST	USD	0.93000	LCPI	HYA	High Yield Agency
10/12/06	6237	TAM	USD	0.97000	LCPI	HYA	High Yield Agency
5/22/06	5420	RST	USD	0.97375	LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/22/06	5420	RST	USD	0.97375	LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/19/07	8137	RST	USD	0.99500	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/29/04	3606	RST	USD	0.95500	LBCB	IBD3	IBD/High Yield
12/29/04	3606	RST	USD	0.95500	LBCB	IBD3	IBD/High Yield
12/29/04	3606	RST	USD	0.95500	LCPI	IBD3	IBD/High Yield
1/27/05	3613	RST	USD	0.94000	LBCB	IBD3	IBD/High Yield
4/13/06	5255	RST	USD	0.94000	LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/13/06	5255	RST	USD	0.94000	LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/7/06	6440	RST	USD	0.98500	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/7/06	6464	RST	USD	0.98500	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/7/06	6462	RST	USD	0.98500	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/21/99	4015	TAM	USD	0.98500	LCPI	HYT	High Yield Secondary Trading
7/21/99	4014	TAM	USD	0.98500	LCPI	HYT	High Yield Secondary Trading
11/27/07	8808	LCS	USD	0.99000	LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/27/07	8813	RST	USD	0.97000	LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/7/07	8294	RST	USD	0.85000	LCPI	IBD3	IBD/High Yield
8/7/07	8294	RST	USD	0.85000	LCPI	IBD3	IBD/High Yield
5/8/07	7498	RST	USD	0.98250	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/16/07	8825	TAM	USD	0.99750	LCPI	HYT	High Yield Secondary Trading
11/16/07	8889	TAM	USD	0.98875	LCPI	HYT	High Yield Secondary Trading
11/16/07	8889	TAM	USD	0.98875	LCPI	HYT	High Yield Secondary Trading
11/16/07	8888	TAM	USD	0.98875	LCPI	HYT	High Yield Secondary Trading
11/16/07	8825	TAM	USD	0.99750	LCPI	HYT	High Yield Secondary Trading
11/16/07	8825	TAM	USD	0.99750	LCPI	HYT	High Yield Secondary Trading
11/16/07	8825	TAM	USD	0.99750	LCPI	HYT	High Yield Secondary Trading
4/28/95	7160	TAM	USD	0.61000	LCPI	EMG	Emerging Markets
4/11/97	7609	TAM	USD	0.61000	LBBNK	EMG	Emerging Markets
4/11/97	7609	TAM	USD	0.61000	LCPI	EMG	Emerging Markets
4/9/99	7875	TAM	USD	0.68000	NOPEL	EMG	Emerging Markets
1/28/08	9169	BRDG	USD	0.99750	LBBNK	IBD6	IBD/High Grade
1/28/08	9169	BRDG	USD	0.99750	LBCB	IBD6	IBD/High Grade
4/15/05	3815	RST	USD	0.99400	LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/15/05	3815	RST	USD	0.99400	LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/15/05	3813	RST	USD	0.99300	LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/15/05	3813	RST	USD	0.99300	LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)

	18	19	20	21	22	23	24
Portfolio	Expense		CurrentGlobalCommitment	LehmanGrossAmt	Ind	TradeDateAmt	SettleDateAmt
FRL	JV4000		400000000	40000000		40,000,000	40,000,000
VERAN	JV4000		900000000	50000000		50,000,000	50,000,000
SECT4	299180		346898769.4	0		1,000,000	-
PINEZ	JV4100		75000000	8000000		8,000,000	8,000,000
SYEXC	JV1015		95000000	24197530.86		24,197,531	24,197,531
PINEZ	JV1015		40000000	7000000		7,000,000	7,000,000
SECT3	299140		390000000	0		2,730,818	-
JSTBL	425400		50000000	50000000		50,000,000	50,000,000
FREED	425400		387121845.3	56915728.86		37,568,142	37,568,142
SECT4	299200		387121845.3	15824814.33		16,069,549	11,392,956
FINTR	562080		387121845.3	0	*****	15,690,973	15,690,973
VERAN	221720		387121845.3	0	*****	4,431,858	4,431,858
SECT4	567850		387121845.3	0	*****	3,656,614	3,656,614
FRL	JV4005		1500000000	37500000		37,500,000	37,500,000
SYEXC	JV1020		25000000	9500000		5,000,000	5,000,000
SYHLD	JV1020		25000000	0	*****	4,500,000	4,500,000
SECT4	299220		196962500	5760080.11		6,760,080	5,760,080
FRL	JV4005		1625000000	42500000		42,500,000	42,500,000
FRL	JV4005		1625000000	100000000		100,000,000	100,000,000
FRL	JV4005		2000000000	0		80,000,000	80,000,000
FRL	JV4007		2000000000	87500000		7,500,000	7,500,000
SUMIB	JV4005		2000000000	35000000		20,000,000	-
FRL	JV4005		2000000000	0	*****	15,000,000	15,000,000
FRL	JV4005		2500000000	0		85,000,000	85,000,000
FRL	JV4007		2500000000	95000000		10,000,000	10,000,000
FRL	JV4005		800000000	35000000		35,000,000	35,000,000
SYND	JV1817		1000000000	0		250,000,000	250,000,000
SYND	JV1816		1000000000	0		250,000,000	250,000,000
SYND	JV1822		1000000000	1000000000		500,000,000	500,000,000
FRL	JV4000		3250000000	150000000		150,000,000	150,000,000
SYNBE	JV1015		50000000	28000000		18,000,000	18,000,000
SYNBH	JV1015		50000000	0	*****	10,000,000	10,000,000
SECT3	299200		371150000	0		2,320,130	-
FRLHD	JV4100		400000000	24011964.95		21,000,000	21,000,000
FRLEX	JV4100		400000000	0	*****	3,011,965	3,011,965
FRL	JV4005		250000000	15000000		15,000,000	15,000,000
SYHLD	JV1020		70000000	0		10,000,000	10,000,000
SYEXC	JV1020		70000000	0		4,000,000	4,000,000
SECPB	508140		70000000	15000000		1,000,000	1,000,000
SYHLD	JV1020		55000000	4020000		4,020,000	4,020,000
PINEZ	JV4100		150000000	7500000		5,000,000	5,000,000
PINEH	JV4100		150000000	0	*****	2,500,000	2,500,000
FRL	JV4005		100000000	4153846.16		4,153,846	4,153,846
FRL	JV4005		300000000	12461538.45		12,461,538	12,461,538
FRL	JV4005		250000000	10384615.39		10,384,615	10,384,615
SECT3	299200		485000000	747347.08		1,465,027	747,347
SECT3	299200		806676522	1239585.29		804,785	1,239,585
FRL	JV4000		400000000	10000000		10,000,000	10,000,000
FRL	JV4000		400000000	10000000		10,000,000	10,000,000
SECPB	508140		400000000	0	*****	1,000,000	1,000,000
TBSYN	221720		400000000	82500000		81,500,000	81,500,000
FRL	JV4005		1000000000	80000000		80,000,000	80,000,000
MT2MM	299110		3970000000	25453874.98		3,977,876	3,977,876
JCDBJ	421720		5955000000	20430929.73		9,974,874	9,974,874
SECT4	299110		5955000000	0	*****	3,481,181	10,456,055
SECT4	299110		3970000000	3507809.48		500,272	3,507,809
MTLF2	231120		3970000000	0	*****	-	16,629,706
RARB	231120		3970000000	0	*****	-	3,320,043
SECT4	299110		3970000000	0	*****	-	1,526,250
EMMEX	500800		50000000	0		5,000,000	5,000,000
EMMEX	567660		303000000	7240318		-	-
EMMEX	500800		303000000	0		12,240,318	7,240,318
EMMEX	425690		20000000	0		8,301,708	-
SYND	JV1816		4000000000	0		100,000,000	100,000,000
SYND	JV1822		4000000000	1000000000		900,000,000	900,000,000
FRL	JV4005		3500000000	108453947.9		87,500,000	87,500,000
FRL	JV4007		3500000000	0		20,953,948	20,953,948
SUMIB	JV4000		4500000000	136315789		71,428,000	-
FRL	JV4000		4500000000	0	*****	64,887,789	64,887,789

25	26	27	28	29	30	31	32
UnavailableAmt	SBLC	Loans	FacFee	UnusedFee	GuaranteeFee	IssuingLenderFee	SBLCIssRt
-	-	-	0	0	0	0	0.45
30,400,000	-	30,400,000	0	0.2	0	0	1.125
-	-	-	0	0	0	0	0
3,391,642	724,975	2,666,667	0	0.5	0	0	2.375
4,720,841	4,720,841	-	0	0.5	0	0	3.25
3,546,725	46,725	3,500,000	0	0	0	0	2
-	-	-	0	0	0	0	0
49,300,000	3,210,694	46,100,000	0	0.5	0	0	3.125
37,600,000	-	37,600,000	0	0	0	0	0
11,400,000	-	11,400,000	0	0	0	0	0
15,700,000	-	15,700,000	0	0	0	0	0
4,431,858	-	4,431,858	0	0	0	0	0
3,656,614	-	3,656,614	0	0	0	0	0
-	-	-	0.06	0	0	0	0.24
400,000	-	400,000	0	0.5	0	0	2.125
360,000	-	360,000	0	0.5	0	0	2.125
5,760,080	-	5,760,080	0	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0.11	0	0	0	0
-	-	-	0.11	0	0	0	0
-	-	-	0.11	0	0	0	0
-	-	-	0.11	0	0	0	0
-	-	-	0.11	0	0	0	0
-	-	-	0.11	0	0	0	0
-	-	-	0	0.07	0	0	0
-	-	-	0	0.07	0	0	0
-	-	-	0	0.07	0	0	0
-	-	-	0	0.07	0	0	0
-	-	-	0.07	0	0	0	0.24
1,645,704	1,645,704	-	0	0	0	0	1.75
914,280	914,280	-	0	0	0	0	1.75
-	-	-	0	0	0	0	0
351,844	351,844	-	0	0	0	0	0.875
50,464	50,464	-	0	0	0	0	0.875
-	-	-	0.055	0	0	0	0
694,000	693,571	-	0	0.5	0	0	1.625
277,000	277,429	-	0	0.5	0	0	1.625
69,357	69,357	-	0	0.5	0	0	1.625
3,190,784	2,532,965	657,818	0	0.5	0	0	2.75
923,071	923,071	-	0	0.175	0	0	0.75
461,535	461,535	-	0	0.175	0	0	0.75
10,385	10,385	-	0.08	0	0	0	0.27
-	-	-	0.06	0	0	0	0.19
-	-	-	0.05	0	0	0	0.15
747,347	-	747,347	1.5	0	0	0	0
1,239,585	-	1,239,585	0	0	0	0	0
5,939,520	5,939,520	-	0	0.06	0	0	0.25
-	-	-	0	0	0	0	0
9,500	9,500	-	0	0.5	0	0	2.625
774,000	774,250	-	0	0.5	0	0	2.625
-	-	-	0.045	0	0	0	0
3,980,000	-	3,980,000	0	0	0	0	0
9,970,000	-	9,970,000	0	0	0	0	0
10,500,000	-	10,500,000	0	0	0	0	0
3,507,809	-	3,507,809	0	0	0	0	0
16,600,000	-	16,600,000	0	0	0	0	0
3,320,043	-	3,320,043	0	0	0	0	0
1,526,250	-	1,526,250	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
-	-	-	0	0	0	0	0
7,240,318	-	7,240,318	0	0	0	0	0
8,301,708	-	8,301,708	0	0	0	0	0
-	-	-	0.1	0	0	0	0
-	-	-	0.1	0	0	0	0
-	-	-	0.125	0	0	0	0
-	-	-	0.125	0	0	0	0
-	-	-	0.125	0	0	0	0
-	-	-	0.125	0	0	0	0

	33	34	35	36	37	38
Spread	PriceOption	MoodyRating	S_PRating	SicCode	IndustryGroup	
0.0045	EURO	Baa3	BBB		2836	
0.0025	BASE	NR	NR	FIG		
0.08	LIBOR	Caa1	B-			
0.015	BASE	B2	B+		3841	HEALTHCARE
0.025	BASE	Ba3	BB-		2	INDUSTRIAL
0.0125	BASE	B1	B		7373	
0.02	LIBOR				7373	
0.0225	BASE	B2	B+	INDUSTRIAL		
0.0225	BASE	B2	B+	INDUSTRIAL		
0.0225	BASE	B2	B+	INDUSTRIAL		
0.0225	BASE	B2	B+	INDUSTRIAL		
0.0225	BASE	B2	B+	INDUSTRIAL		
0.0225	BASE	B2	B+	INDUSTRIAL		
0.0019	LIBOR	A3	A-		6324	HEALTHCARE
0.0125	BASE	B1	BB-		5047	HEALTHCARE
0.0125	BASE	B1	BB-		5047	HEALTHCARE
0.01	BASE	B1	B+		5047	HEALTHCARE
0.001	LIBOR	Aa3	AA-		6331	FIG
0.0203	LIBOR	Aa3	AA-		6331	FIG
0		A1	A+		7359	FIG
0		A1	A+		7359	FIG
0		A1	A+		7359	FIG
0		A1	A+		7359	FIG
0		A1	A+		7359	FIG
0		A1	A+		7359	FIG
0.002	EURO	A2	A		4911	POWER
0.0093	LIBOR	Baa1	BBB+		17	NAT RES
0.0093	LIBOR	Baa1	BBB+		17	NAT RES
0.0093	LIBOR	Baa1	BBB+		17	NAT RES
0.0024	EURO	Baa1	AA		17	NAT RES
0.0075	SWING	B1	BB-	490A		INDUSTRIAL
0.0075	SWING	B1	BB-	490A		INDUSTRIAL
0		B1	BB-	490A		INDUSTRIAL
0		Ba2	BBB-		4911	POWER
0		Ba2	BBB-		4911	POWER
0		A1	AA-		6282	FIG
0.0175	LIBOR	Ba3	BB-		8071	HEALTHCARE
0.0175	LIBOR	Ba3	BB-		8071	HEALTHCARE
0.0175	LIBOR	Ba3	BB-		8071	HEALTHCARE
0.0175	BASE	Ba3	B+		5087	INDUSTRIAL
0		NR	NR		1221	NAT RES
0		NR	NR		1221	NAT RES
0		NA	BBB		4931	POWER
0.0019	EURO	A3	BBB+		4931	POWER
0.0015	EURO	A2	A-		4931	POWER
0.005	BASE	B1	BB		4953	
0.005	BASE	B1	BB		4953	
0.0025	LIBOR	Baa1	BBB		6331	
0.0035	LIBOR	Baa1	BBB		6331	
0.0275	LIBOR	NA	BB-		3714	INDUSTRIAL
0.0275	LIBOR	NA	BB-		3714	INDUSTRIAL
0.00105	LIBOR	A1	A+		6311	FIG
0.0175	BASE	B2	B+		4812	
0.0275	EURO	B2	B+		4812	
0.0275	EURO	B2	B+		4812	
0.0175	BASE	NA	NA		4812	
0.0175	BASE	B2	B+		4812	
0.0175	BASE	B2	B+		4812	
0.0175	BASE	B2	B+		4812	
0		NA	NA			
0.022	EURO	NA	NA			
0.022	EURO	NA	NA			
0.00000001	FIXED	NA	NA		3325	
0.0045	LIBOR	Baa1	BBB		2000	CONSMR/RET
0.0045	LIBOR	Baa1	BBB		2000	CONSMR/RET
0.0055	LIBOR	Baa1	BBB		2000	CONSMR/RET
0.0055	LIBOR	Baa1	BBB		2000	CONSMR/RET
0		Baa2	BBB+		2000	CONSMR/RET
0		Baa2	BBB+		2000	CONSMR/RET

	39	40	41	42
IndDesc	**AgentBank**	**RelMgr**	**SecInd**	
Biological Products Exc. Diagnostic	BANK OF AMERICA	SCHWAGER, AHUVA		
Financial Institutions	CITIBANK, N.A. (MASTER)	NAIR, ROHIT		
	GOLDMAN SACHS CREDIT PARTNER			
Surgical & Medical Instruments	CHASE	BRAUNFELD, RANDALL	Y	
Automobiles	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	Y	
Computer Integrated System Design	DEUTSCHE BANK TRUST CO AMERICA	BRAUNFELD, RANDALL	Y	
Computer Integrated System Design	DEUTSCHE BANK TRUST CO AMERICA	BRAUNFELD, RANDALL	Y	
Industrial	LCPI - AGENCY	MALLOY, CRAIG		
Industrial	LCPI - AGENCY	MALLOY, CRAIG		
Industrial	LCPI - AGENCY	MALLOY, CRAIG		
Industrial	LCPI - AGENCY	MALLOY, CRAIG		
Industrial	LCPI - AGENCY	MALLOY, CRAIG		
Industrial	LCPI - AGENCY	MALLOY, CRAIG		
Hospital & Medical Service Plans	CHASE	SCHWAGER, AHUVA		
Medical and Hospital Equipment	LCPI - AGENCY	MALLOY, CRAIG	Y	
Medical and Hospital Equipment	LCPI - AGENCY	MALLOY, CRAIG	Y	
Medical and Hospital Equipment	LCPI - AGENCY	MALLOY, CRAIG	Y	
Fire,Marine, & Casualty Insurance	CHASE	NAIR, ROHIT		
Fire,Marine, & Casualty Insurance	CHASE	NAIR, ROHIT		
Equipment Rental & Leasing, nec	CITIBANK, N.A. (MASTER)	NAIR, ROHIT		
Equipment Rental & Leasing, nec	CITIBANK, N.A. (MASTER)	NAIR, ROHIT		
Equipment Rental & Leasing, nec	CITIBANK, N.A. (MASTER)	NAIR, ROHIT		
Equipment Rental & Leasing, nec	CITIBANK, N.A. (MASTER)	NAIR, ROHIT		
Equipment Rental & Leasing, nec	CITIBANK, N.A. (MASTER)	NAIR, ROHIT		
Equipment Rental & Leasing, nec	CITIBANK, N.A. (MASTER)	NAIR, ROHIT		
Electric Services	BANK OF NEW YORK	DE LAGARDE, ADRIAN		
Metals and Mining	LCPI - AGENCY	SCHWAGER, AHUVA		
Metals and Mining	LCPI - AGENCY	SCHWAGER, AHUVA		
Metals and Mining	LCPI - AGENCY	SCHWAGER, AHUVA		
Metals and Mining	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA		
Finance Companies	LCPI - AGENCY	MALLOY, CRAIG	Y	
Finance Companies	LCPI - AGENCY	MALLOY, CRAIG	Y	
Finance Companies	LCPI - AGENCY	MALLOY, CRAIG	Y	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	Y	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	Y	
Investment Advice and Research	CHASE	MILANEZ, ANDREW		
Medical Laboratories	DEUTSCHE BANK AG	MALLOY, CRAIG	Y	
Medical Laboratories	DEUTSCHE BANK AG	MALLOY, CRAIG	Y	
Medical Laboratories	DEUTSCHE BANK AG	MALLOY, CRAIG	Y	
Service Establishment Equipment	LCPI - AGENCY	ALBANESE, DIANE	Y	
Bituminous & Lignite Coal Mining,Surface	CHASE	LUND, MARIA	Y	
Bituminous & Lignite Coal Mining,Surface	CHASE	LUND, MARIA	Y	
Electric & Other Services Combined	WACHOVIA BANK	DE LAGARDE, ADRIAN		
Electric & Other Services Combined	WACHOVIA BANK	DE LAGARDE, ADRIAN		
Electric & Other Services Combined	WACHOVIA BANK	DE LAGARDE, ADRIAN		
Refuse Systems	CHASE			
Refuse Systems	CHASE			
Fire,Marine, & Casualty Insurance	WACHOVIA BANK	MILANEZ, ANDREW		
Fire,Marine, & Casualty Insurance	WACHOVIA BANK	MILANEZ, ANDREW		
Motor Vehicle Parts & Accessories	CITICORP NORTH AMERICA, INC.	ALBANESE, DIANE		
Motor Vehicle Parts & Accessories	CITICORP NORTH AMERICA, INC.	ALBANESE, DIANE		
Life Insurance	CHASE	NAIR, ROHIT		
Radio Telephone Comm.	CITIBANK, N.A. (MASTER)			
Radio Telephone Comm.	CITIBANK, N.A. (MASTER)			
Radio Telephone Comm.	CITIBANK, N.A. (MASTER)			
Radio Telephone Comm.	CITIBANK, N.A. (MASTER)			
Radio Telephone Comm.	CITIBANK, N.A. (MASTER)			
Radio Telephone Comm.	CITIBANK, N.A. (MASTER)			
Radio Telephone Comm.	CITIBANK, N.A. (MASTER)			
	DEUTSCHE BANK AG			
	CHASE			
	CHASE			
Steel Foundries,nec	PENDING - ALLOCATION ACCOUNT			
Food & Kindred Products	GOLDMAN SACHS CREDIT PARTNER	SCHWAGER, AHUVA		
Food & Kindred Products	GOLDMAN SACHS CREDIT PARTNER	SCHWAGER, AHUVA		
Food & Kindred Products	CHASE	SCHWAGER, AHUVA		
Food & Kindred Products	CHASE	SCHWAGER, AHUVA		
Food & Kindred Products	CHASE	SCHWAGER, AHUVA		
Food & Kindred Products	CHASE	SCHWAGER, AHUVA		

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0037621

43	44	45	46	47	48
Ticker	**CntryCode**	**LoanPurpose**	**CrOffNme**	**CUSIP**	**BPM 2**
BIIB	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AAAINV	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
ABY	US	General Corp Purposes			0 HIGH YIELD-LOANS AMER
ACCINC	US	General Corp Purposes		00430WAC3	FID CORP LOANS AMER - HY FRL
ACW	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
ACTIVA	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
ACTIVA	US	Refinance			0 HIGH YIELD-LOANS AMER
ACTS	CA	General Corp Purposes		00508NAB2	HY LOANS US
ACTS	CA	General Corp Purposes			0 HY LOANS US
ACTS	CA	General Corp Purposes			0 HIGH YIELD-LOANS AMER
ACTS	CA	General Corp Purposes			0 HY LOANS US
ACTS	CA	General Corp Purposes			0 HY LOANS US
ACTS	CA	General Corp Purposes			0 HY LOAN US
AET	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AGA	US	General Corp Purposes		00107DAB9	FID CORP LOANS AMER - HY LOAN HOLDS
AGA	US	General Corp Purposes		00107DAB9	FID CORP LOANS AMER - HY LOAN HOLDS
AGA	US	Recapitalization			0 HIGH YIELD-LOANS AMER
AIG	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
AIG	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
ILFC	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
ILFC	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
ILFC	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
ILFC	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
ILFC	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
ILFC	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
SO	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
AA	US	General Corp Purposes			0 HG LOANS
AA	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
AA	US	General Corp Purposes			0 HG LOANS
AA	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
ALIX	US	Recapitalization		01642PAB2	FID CORP LOANS AMER - HY LOAN HOLDS
ALIX	US	Recapitalization		01642PAB2	FID CORP LOANS AMER - HY LOAN HOLDS
ALIX	US	Recapitalization			0 HIGH YIELD-LOANS AMER
AYE	US	Refinance			FID CORP LOANS AMER - HY FRL
AYE	US	Refinance			FID CORP LOANS AMER - HY FRL
ABF	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
AIQ	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
AIQ	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
AIQ	US	General Corp Purposes			RATES CVA US
ALLLAU	US	General Corp Purposes		01862LAB4	FID CORP LOANS AMER - HY LOAN HOLDS
ARLP	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
ARLP	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
LNT	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
LNT	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
LNT	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
AW	US	General Corp Purposes			0 HIGH YIELD-LOANS AMER
AW	US	General Corp Purposes			0 HIGH YIELD-LOANS AMER
AWH	GB	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AWH	GB	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
ALTRAN	US	Acquisition			RATES CVA US
ALTRAN	US	Acquisition			HY LOANS US
ALL	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
ALTEL	US	General Corp Purposes			0 HIGH YIELD-LOANS AMER
ALTEL	US	General Corp Purposes			0 HY-SCT
ALTEL	US	General Corp Purposes			0 HIGH YIELD-LOANS AMER
ALTEL	US	General Corp Purposes			0 HIGH YIELD-LOANS AMER
ALTEL	US	General Corp Purposes			0 RISK ARB
ALTEL	US	General Corp Purposes			0 RISK ARB
ALTEL	US	General Corp Purposes			0 HIGH YIELD-LOANS AMER
AHMSA	US	General Corp Purposes			0 LATIN MARKETS
AHMSA	US	General Corp Purposes			0 HY CORPORATES LATAM
AHMSA	US	General Corp Purposes			0 LATIN MARKETS
MNRDL	US	General Corp Purposes			0 HY CORPORATES LATAM
MO	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
MO	US	General Corp Purposes			0 HG LOANS
MO	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
MO	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
KRRF	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL
KRRF	US	General Corp Purposes			0 FID CORP LOANS AMER - HG FRL

	49	50	51	52	53
Business	**FX**	**Both T/D and Loan are zero**		**Unadjusted T/D Notional**	**Unadjusted Funded Notional**
HIGH GRADE		1	FALSE	40,000,000	
HIGH GRADE		1	FALSE	50,000,000	30400000
HIGH YIELD		1	FALSE	1,000,000	
HIGH YIELD		1	FALSE	8,000,000	2666667
HIGH YIELD		1	FALSE	24,197,531	
HIGH YIELD		1	FALSE	7,000,000	3,500,000
HIGH YIELD		1	FALSE	2,730,818	
HIGH YIELD		0.97675327	FALSE	48,837,664	45,028,326
HIGH YIELD		1	FALSE	37,568,142	37,568,142
HIGH YIELD		1	FALSE	16,069,549	11,400,000
HIGH YIELD		1	FALSE	15,690,973	15,690,973
HIGH YIELD		1	FALSE	4,431,858	4,431,858
HIGH YIELD		1	FALSE	3,656,614	3,656,614
HIGH GRADE		1	FALSE	37,500,000	
HIGH YIELD		1	FALSE	5,000,000	400,000
HIGH YIELD		1	FALSE	4,500,000	360,000
HIGH YIELD		1	FALSE	6,760,080	5,760,080
HIGH GRADE		1	FALSE	42,500,000	
HIGH GRADE		1	FALSE	100,000,000	
HIGH GRADE		1	FALSE	80,000,000	
HIGH GRADE		1	FALSE	7,500,000	
HIGH GRADE		1	FALSE	20,000,000	
HIGH GRADE		1	FALSE	15,000,000	
HIGH GRADE		1	FALSE	85,000,000	
HIGH GRADE		1	FALSE	10,000,000	
HIGH GRADE		1	FALSE	35,000,000	
HIGH GRADE		1	FALSE	250,000,000	
HIGH GRADE		1	FALSE	250,000,000	
HIGH GRADE		1	FALSE	500,000,000	
HIGH GRADE		1	FALSE	150,000,000	
HIGH YIELD		1	FALSE	18,000,000	
HIGH YIELD		1	FALSE	10,000,000	
HIGH YIELD		1	FALSE	2,320,130	
HIGH YIELD		1	FALSE	21,000,000	
HIGH YIELD		1	FALSE	3,011,965	
HIGH GRADE		1	FALSE	15,000,000	
HIGH YIELD		1	FALSE	10,000,000	
HIGH YIELD		1	FALSE	4,000,000	
GLOBAL RATES		1	FALSE	1,000,000	
HIGH YIELD		1	FALSE	4,020,000	657,818
HIGH YIELD		1	FALSE	5,000,000	
HIGH YIELD		1	FALSE	2,500,000	
HIGH GRADE		1	FALSE	4,153,846	
HIGH GRADE		1	FALSE	12,461,538	
HIGH GRADE		1	FALSE	10,384,615	
HIGH YIELD		1	FALSE	1,465,027	747,347
HIGH YIELD		1	FALSE	804,785	804,785
HIGH GRADE		1	FALSE	10,000,000	
HIGH GRADE		1	FALSE	10,000,000	
GLOBAL RATES		1	FALSE	1,000,000	
HIGH YIELD		1	FALSE	81,500,000	
HIGH GRADE		1	FALSE	80,000,000	
HIGH YIELD		1	FALSE	3,977,876	3,977,876
HIGH YIELD		1	FALSE	9,974,874	9,974,874
HIGH YIELD		1	FALSE	3,481,181	3,481,181
HIGH YIELD		1	FALSE	500,272	500,272
RISK ARBITRAGE		1	FALSE		
RISK ARBITRAGE		1	FALSE		
HIGH YIELD		1	FALSE		
HIGH GRADE		1	FALSE	5,000,000	5,000,000
HIGH YIELD		1	TRUE		
HIGH GRADE		1	FALSE	12,240,318	7,240,318
HIGH YIELD		1	FALSE	8,301,708	8,301,708
HIGH GRADE		1	FALSE	100,000,000	
HIGH GRADE		1	FALSE	900,000,000	
HIGH GRADE		1	FALSE	87,500,000	
HIGH GRADE		1	FALSE	20,953,948	
HIGH GRADE		1	FALSE	71,428,000	
HIGH GRADE		1	FALSE	64,887,789	

54	55	56	57	58	59	60
				PV only		
					CALC	*CALC*
Unfunded Notional	**Unadjusted T/D MV**	**Funded MV**	**Adjusted Unfunded MV**	**PV**	**Total MV**	**Total Notional**
40,000,000	39,200,000		39,200,000	PV	39,200,000	40,000,000
19,600,000	47,875,000	29,108,000	18,767,000	PV	47,875,000	49,869,792
1,000,000	1,000,000		1,000,000	PV	1,000,000	1,000,000
5,333,333	6,720,000	2,240,000	4,480,000	PV	6,720,000	8,000,000
24,197,531	22,503,704		22,503,704	PV	22,503,704	24,197,531
3,500,000	6,160,000	3,080,000	3,080,000	PV	6,160,000	7,000,000
2,730,818	2,430,428		2,430,428	PV	2,430,428	2,730,818
3,809,338	37,605,001	34,671,811	2,933,190	PV	37,605,001	48,837,664
	29,678,832	29,678,832		PV	29,678,832	37,568,142
4,669,549	12,694,944	9,006,000	3,688,944	PV	12,694,944	16,069,549
	12,395,869	12,395,869		PV	12,395,869	15,690,973
	3,501,168	3,501,168		PV	3,501,168	4,431,858
	2,888,725	2,888,725		PV	2,888,725	3,656,614
37,500,000	36,825,000		36,825,000	PV	36,825,000	37,576,531
4,600,000	4,550,000	364,000	4,186,000	PV	4,550,000	5,000,000
4,140,000	4,095,000	327,600	3,767,400	PV	4,095,000	4,500,000
1,000,000	6,422,076	5,472,076	950,000	PV	6,422,076	6,760,080
42,500,000	40,693,750		40,693,750	PV	40,693,750	42,389,323
100,000,000	98,125,000		98,125,000	PV	98,125,000	100,127,551
80,000,000	75,600,000		75,600,000	PV	75,600,000	79,578,947
7,500,000	7,087,500		7,087,500	PV	7,087,500	7,460,526
20,000,000	19,200,000		19,200,000	PV	19,200,000	20,000,000
15,000,000	14,400,000		14,400,000	PV	14,400,000	15,000,000
85,000,000	78,943,750		78,943,750	PV	78,943,750	84,885,753
10,000,000	9,287,500		9,287,500	PV	9,287,500	9,986,559
35,000,000	34,518,750		34,518,750	PV	34,518,750	34,867,424
250,000,000	248,750,000		248,750,000	PV	248,750,000	250,000,000
250,000,000	248,750,000		248,750,000	PV	248,750,000	250,000,000
500,000,000	497,500,000		497,500,000	PV	497,500,000	500,000,000
150,000,000	147,375,000		147,375,000	PV	147,375,000	150,382,653
18,000,000	16,740,000		16,740,000	PV	16,740,000	18,000,000
10,000,000	9,300,000		9,300,000	PV	9,300,000	10,000,000
2,320,130	2,250,526		2,250,526	PV	2,250,526	2,320,130
21,000,000	20,448,750		20,448,750	PV	20,448,750	21,081,186
3,011,965	2,932,901		2,932,901	PV	2,932,901	3,023,609
15,000,000	14,925,000		14,925,000	PV	14,925,000	14,925,000
10,000,000	9,550,000		9,550,000	PV	9,550,000	9,947,917
4,000,000	3,820,000		3,820,000	PV	3,820,000	3,979,167
1,000,000	955,000		955,000	PV	955,000	994,792
3,362,182	3,778,800	618,349	3,160,451	PV	3,778,800	4,020,000
5,000,000	4,700,000		4,700,000	PV	4,700,000	5,000,000
2,500,000	2,350,000		2,350,000	PV	2,350,000	2,500,000
4,153,846	4,091,538		4,091,538	PV	4,091,538	4,132,867
12,461,538	12,274,615		12,274,615	PV	12,274,615	12,398,601
10,384,615	10,228,846		10,228,846	PV	10,228,846	10,332,168
717,680	1,443,052	736,137	706,915	PV	1,443,052	1,465,027
	792,714	792,714		PV	792,714	804,786
10,000,000	9,900,000		9,900,000	PV	9,900,000	10,000,000
10,000,000	9,700,000		9,700,000	PV	9,700,000	10,000,000
1,000,000	850,000		850,000	PV	850,000	1,000,000
81,500,000	69,275,000		69,275,000	PV	69,275,000	81,500,000
80,000,000	78,600,000		78,600,000	PV	78,600,000	80,204,082
	3,967,932	3,967,932		PV	3,967,932	3,977,877
	9,862,657	9,862,657		PV	9,862,657	9,974,874
	3,442,018	3,442,018		PV	3,442,018	3,481,181
	494,644	494,644		PV	494,644	500,272
				PV	-	-
				PV	-	-
				PV	-	-
	3,050,000	3,050,000		PV	3,050,000	5,000,000
				PV	-	-
5,000,000	7,466,594	4,416,594	3,050,000	PV	7,466,594	12,240,318
	5,645,161	5,645,161		PV	5,645,161	8,301,707
100,000,000	99,750,000		99,750,000	PV	99,750,000	100,000,000
900,000,000	897,750,000		897,750,000	PV	897,750,000	900,000,000
87,500,000	86,975,000		86,975,000	PV	86,975,000	87,853,535
20,953,948	20,828,224		20,828,224	PV	20,828,224	21,038,610
71,428,000	70,928,004		70,928,004	PV	70,928,004	71,644,448
64,887,789	64,433,574		64,433,574	PV	64,433,574	65,084,418

#REF! #REF! #REF!

External Quote	Source	Trdg Activity	Comment on Trdg Activities
99.84			
95.21	LSTA		
75.50	LSTA		
77.50	LSTA		
77.50	LSTA		
77.50	LSTA		
77.50	LSTA		
77.50	LSTA		
90.87	Markit		
90.87	Markit		
90.87	Markit		
98.00	LSTA		
97.00	LSTA		
97.00	LSTA		
97.00	LSTA		
98.00	Markit		
98.00	Markit		
85.52	Markit		
85.52	Markit		
99.43	LSTA		
98.77	LSTA		
98.77	LSTA		
98.73	LSTA		
99.43	LSTA		
99.43	LSTA		
99.43	LSTA		

#REF!	#REF!	#REF!	#REF!	
Counterparty on Trdg Activities	**CDS MTRX**	**Comment on CDS MTRX**	**CR MTRX**	**Alt Process**
	#NAME?	94.05		
#N/A	#NAME?	sctr		
	#NAME?	#NAME?		
	#NAME?	#NAME?		
	#NAME?	#NAME?		
	#NAME?	#NAME?	#NAME?	
	#NAME?	#NAME?		
	#NAME?	#NAME?		
	#NAME?	#NAME?		
	#NAME?	#NAME?

Markit identifier	1	2	3	4	5	6
Comment on Alt Proc	**Composite**	**Leh Mark**	**Variance**	**TESTED**	**$Var/$MV**	
Spread used is the average of simliar names OZ/GLG/KKR	#NAME?	98.000		#NAME?	#NAME?	
	#NAME?	96.000		#NAME?	#NAME?	
	#NAME?	100.000		#NAME?	#NAME?	
	#NAME?	84.000		#NAME?	#NAME?	
	95.21	93.000	534,354	TESTED	2.4%	
	#NAME?	88.000		#NAME?	#NAME?	
	#NAME?	89.000		#NAME?	#NAME?	
	#NAME?	77.000		#NAME?	#NAME?	
	#NAME?	79.000		#NAME?	#NAME?	
	#NAME?	79.000		#NAME?	#NAME?	
	#NAME?	79.000		#NAME?	#NAME?	
	#NAME?	79.000		#NAME?	#NAME?	
	#NAME?	79.000		#NAME?	#NAME?	
	#NAME?	98.000		#NAME?	#NAME?	
	90.87	91.000	(6,350)	TESTED	-0.1%	
	90.87	91.000	(5,715)	TESTED	-0.1%	
	90.87	95.000	(278,989)	TESTED	-4.3%	
	#NAME?	96.000		#NAME?	#NAME?	
	#NAME?	98.000		#NAME?	#NAME?	
	#NAME?	95.000		#NAME?	#NAME?	
	#NAME?	95.000		#NAME?	#NAME?	
	#NAME?	96.000		#NAME?	#NAME?	
	#NAME?	96.000		#NAME?	#NAME?	
	#NAME?	93.000		#NAME?	#NAME?	
	#NAME?	93.000		#NAME?	#NAME?	
	#NAME?	99.000		#NAME?	#NAME?	
	#NAME?	99.500		#NAME?	#NAME?	
	#NAME?	99.500		#NAME?	#NAME?	
	#NAME?	99.500		#NAME?	#NAME?	
	98.00	98.000	0	TESTED	0.0%	
	#NAME?	93.000		#NAME?	#NAME?	
	#NAME?	93.000		#NAME?	#NAME?	
	#NAME?	97.000		#NAME?	#NAME?	
	#NAME?	97.000		#NAME?	#NAME?	
	#NAME?	97.000		#NAME?	#NAME?	
	#NAME?	100.000		#NAME?	#NAME?	
	97.00	96.000	99,479	TESTED	1.0%	
	97.00	96.000	39,792	TESTED	1.0%	
	97.00	96.000	9,948	TESTED	1.0%	
	#NAME?	94.000		#NAME?	#NAME?	
	#NAME?	94.000		#NAME?	#NAME?	
	#NAME?	94.000		#NAME?	#NAME?	
	#NAME?	99.000		#NAME?	#NAME?	
	#NAME?	99.000		#NAME?	#NAME?	
	#NAME?	99.000		#NAME?	#NAME?	
	98.00	98.500	(7,325)	TESTED	-0.5%	
	98.00	98.500	(4,024)	TESTED	-0.5%	
	#NAME?	99.000		#NAME?	#NAME?	
	#NAME?	97.000		#NAME?	#NAME?	
	85.52	85.000	5,220	TESTED	0.6%	
	85.52	85.000	425,430	TESTED	0.6%	
	#NAME?	98.000		#NAME?	#NAME?	
	99.43	99.750	(12,677)	TESTED	-0.3%	
	98.77	98.875	(10,384)	TESTED	-0.1%	
	98.77	98.875	(3,624)	TESTED	-0.1%	
	98.73	98.875	(719)	TESTED	-0.1%	
		99.750		UNTESTED		
		99.750		UNTESTED		
		99.750		UNTESTED		
	#NAME?	61.000		#NAME?	#NAME?	
		61.000		UNTESTED		
	#NAME?	61.000		#NAME?	#NAME?	
	#NAME?	68.000		#NAME?	#NAME?	
	#NAME?	99.750		#NAME?	#NAME?	
	#NAME?	99.750		#NAME?	#NAME?	
	#NAME?	99.000		#NAME?	#NAME?	
	#NAME?	99.000		#NAME?	#NAME?	
	#NAME?	99.000		#NAME?	#NAME?	
	#NAME?	99.000		#NAME?	#NAME?	

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0037627

7 8 9

Var in pnts	Abs Var 500k+	Comment	Primary Method	Trader	Desk	Quest Price	Diff	CAF
#NAME?	#VALUE!		#NAME?		FID Corp	98	-	#REF!
#NAME?	#VALUE!		Sector Matrix		FID Corp	96	-	#REF!
#NAME?	#VALUE!		#NAME?		HY	100	-	#REF!
#NAME?	#VALUE!		Sector Matrix		FID Corp	84	-	#REF!
2.21	TRUE		External Quote		FID Corp	93	-	#REF!
#NAME?	#VALUE!		Sector Matrix		FID Corp	88	-	#REF!
#NAME?	#VALUE!		#NAME?		HY	89	-	#REF!
#NAME?	#VALUE!		#NAME?		HY	77	-	#REF!
#NAME?	#VALUE!		#NAME?		HY	79	-	#REF!
#NAME?	#VALUE!		#NAME?		HY	79	-	#REF!
#NAME?	#VALUE!		#NAME?		HY	79	-	#REF!
#NAME?	#VALUE!		#NAME?		HY	79	-	#REF!
#NAME?	#VALUE!		#NAME?		HY	79	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	98	-	#REF!
0.13	FALSE		External Quote		FID Corp	91	-	#REF!
0.13	FALSE		External Quote		FID Corp	91	-	#REF!
4.13	FALSE		External Quote		HY	95	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	96	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	98	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	95	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	95	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	96	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	96	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	93	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	93	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	99	-	#REF!
#NAME?	#VALUE!		#NAME?		HG	99.5	-	#REF!
#NAME?	#VALUE!		#NAME?		HG	99.5	-	#REF!
#NAME?	#VALUE!		#NAME?		HG	99.5	-	#REF!
-	FALSE		External Quote		FID Corp	98	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	93	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	93	-	#REF!
#NAME?	#VALUE!		#NAME?		HY	97	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	97	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	97	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	100	-	#REF!
1.00	FALSE		External Quote		FID Corp	96	-	#REF!
1.00	FALSE		External Quote		FID Corp	96	-	#REF!
1.00	FALSE		External Quote		FID Corp	96	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	94	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	94	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	94	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	99	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	99	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	99	-	#REF!
0.50	FALSE		External Quote		HY	98.5	-	#REF!
0.50	FALSE		External Quote		HY	98.5	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	99	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	97	-	#REF!
0.52	FALSE		External Quote		HY	85	-	#REF!
0.52	FALSE		External Quote		HY	85	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	98	-	#REF!
0.32	FALSE		External Quote		HY	99.75	-	#REF!
0.10	FALSE		Trading Activitiy		HY	98.875	-	#REF!
0.10	FALSE		Trading Activitiy		HY	98.875	-	#REF!
0.14	FALSE		Trading Activitiy		HY	98.875	-	#REF!
	#VALUE!		External Quote		HY	99.75	-	#REF!
	#VALUE!		External Quote		HY	99.75	-	#REF!
	#VALUE!		External Quote		HY	99.75	-	#REF!
#NAME?	#VALUE!		#NAME?		EMG	61	-	#REF!
	#VALUE!		#NAME?		EMG	61	-	#REF!
#NAME?	#VALUE!		#NAME?		EMG	61	-	#REF!
#NAME?	#VALUE!		#NAME?		EMG	68	-	#REF!
#NAME?	#VALUE!		#NAME?		HG	99.75	-	#REF!
#NAME?	#VALUE!		#NAME?		HG	99.75	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	99	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	99	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	99	-	#REF!
#NAME?	#VALUE!		#NAME?		FID Corp	99	-	#REF!

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0037628

4065 HG
4065 HG
5689 HG
6445 HG
6444 HG
6447 HG
6446 HG
5296 HG
7633 HY
6908 HY
6908 HY
5208 HG
5226 HG
9502 HG
9503 HG
8139 HG
8138 HG
5752 HG
5752 HG
5455 HG
5455 HG
6495 HY
6497 HY
6497 HY
8725 HG
381 HY
2872 HY
7413 HY
7392 HG
7392 HG
4245 HY
6916 HY
6916 HY
6916 HY
6917 HY
6917 HY
8018 HY
8018 HY
8018 HY
8020 HY
8018 HY
8019 HY
4549 HG
4549 HG
6226 HG
4550 HG
5535 HY
5535 HY
7128 HY
7128 HY
3816 HG
7835 HY
7835 HY
5773 HG
5773 HG
5773 HG
5773 HG
8727 HG
6453 HG
7106 HY
7106 HY
7107 HY
7109 HY
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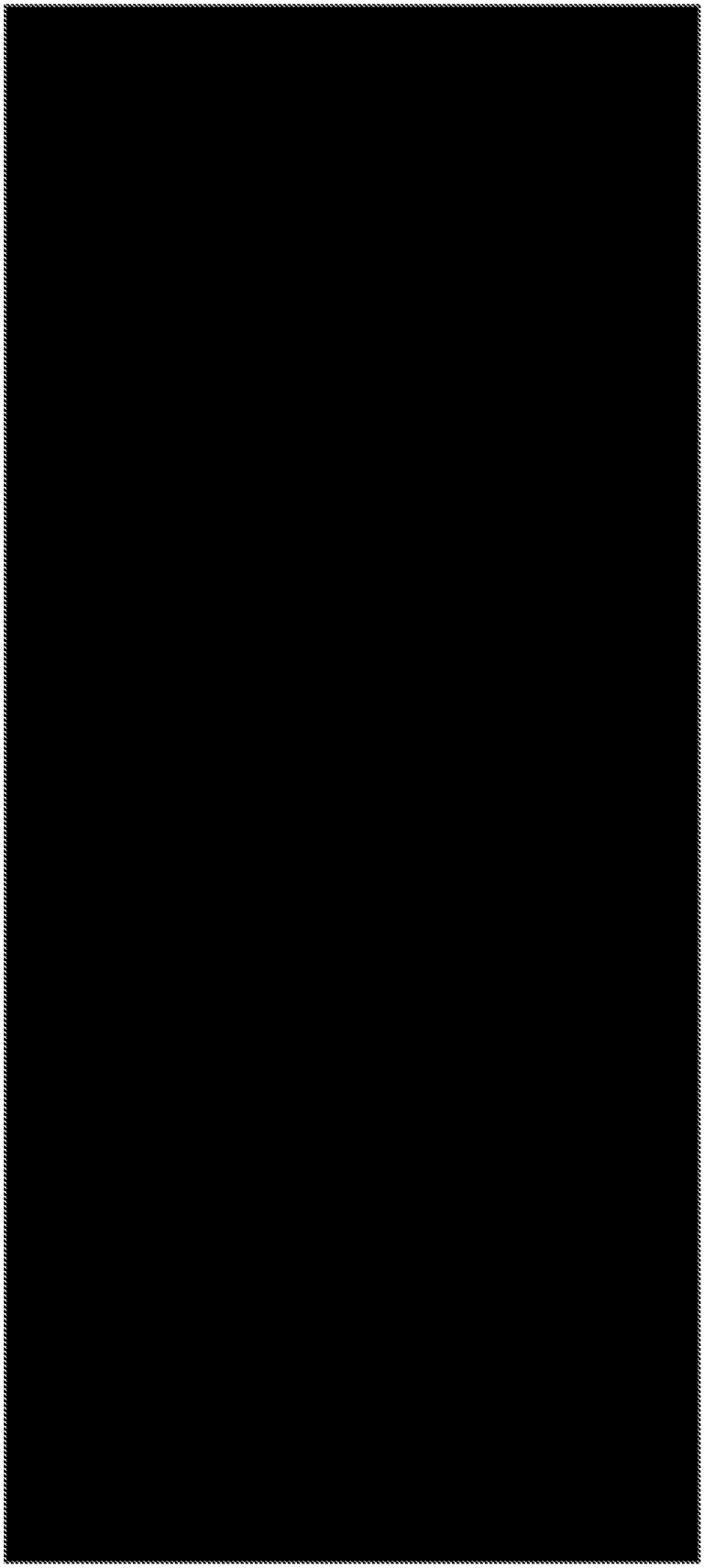
4528 HY
5976 HY
5966 HY
5968 HY
5977 HY
5311 HY
5311 HY
7102 HG
7102 HG
3300 HY



[redacted]

NY	Y	5 YEAR REVOLVER	7/14/10
NY	Y	5 YEAR REVOLVER	7/14/10
NY	Y	AMERENENERGY RESOURCES GEN CO	1/14/10
NY	Y	CENTRAL ILLINOIS LIGHT COMPANY	1/14/10
NY	Y	CENTRAL ILLINOIS PUBLIC SVC CO	1/14/10
NY	Y	CILCORP INC.	1/14/10
NY	Y	ILLINOIS POWER COMPANY	1/14/10
NY	Y	5 YEAR REVOLVER	4/24/11
NY	Y	TERM 2	12/17/10
NY	Y	REVOLVING CREDIT	4/12/10
NY	Y	REVOLVING CREDIT	4/12/10
NY	Y	1.5BN 5YR -RCF	4/6/12
NY	Y	5YR RCF	3/30/11
NY	Y	$350MM REVOLVER	4/3/09
NY	Y	$650MM REVOLVER	4/4/11
NY	Y	3-YR REVOLVER	8/1/10
NY	Y	5-YR REVOLVER	8/1/12
NY	Y	5 YEAR US TRANCHE	7/21/11
NY	Y	5 YEAR US TRANCHE	7/21/11
NY	Y	5-YR REVOLVER	5/31/11
NY	Y	5-YR REVOLVER	5/31/11
NY	Y	US/UK TRANCHE	11/14/11
NY	Y	US TRANCHE	11/14/11
NY	Y	US TRANCHE	11/14/11
NY	Y	5-YR REVOLVER	11/2/12
NY	N	BRIDGE LOAN	6/30/07
NY	Y	REVOLVER	10/27/11
NY	Y	COMMITMENT	4/12/14
NY	Y	7-YEAR TERM LOAN	4/20/14
NY	Y	7-YEAR TERM LOAN	4/20/14
NY	Y	5-YEAR TRANCHE 1 COMMITMENT	8/31/10
NY	Y	U.S. TERM LOAN	1/26/14
NY	Y	U.S. TERM LOAN	1/26/14
NY	Y	U.S. TERM LOAN	1/26/14
NY	Y	SYNTHETIC L/C FACILITY	1/26/14
NY	Y	SYNTHETIC L/C FACILITY	1/26/14
NY	Y	FIRST LIEN TERM	10/25/14
NY	Y	FIRST LIEN TERM	10/25/14
NY	Y	FIRST LIEN TERM	10/25/14
NY	Y	REVOLVER	10/25/13
NY	Y	FIRST LIEN TERM	10/25/14
NY	Y	SYNTHETIC LC	10/25/14
NY	Y	5YR REVOLVER	12/9/10
NY	Y	5YR REVOLVER	12/9/10
NY	Y	REVOLVER	9/28/11
NY	Y	5YR-REVOLVER	12/9/10
NY	Y	5-YR MULTICCY REVOLVER	6/23/11
NY	Y	5-YR MULTICCY REVOLVER	6/23/11
NY	Y	5-YEAR REVOLVER	3/30/12
NY	Y	5-YEAR REVOLVER	3/30/12
NY	Y	5YR RCF	4/29/10
NY	Y	REVOLVER	7/3/14
NY	Y	REVOLVER	7/3/14
NY	Y	5-YR REVOLVER	7/12/11
NY	Y	5-YR REVOLVER	7/12/11
NY	Y	5-YR REVOLVER	7/12/11
NY	Y	5-YR REVOLVER	7/12/11
NY	Y	364-DAY REVOLVER	10/30/08
NY	Y	5-YR REVOLVER	12/15/11
NY	Y	REVOLVER CREDIT FACILITY	2/28/13
NY	Y	REVOLVER CREDIT FACILITY	2/28/13
NY	Y	TRANCHE B TERM LOAN	2/28/14
NY	Y	TERM LOAN	2/28/14
NY	Y	6-YR MULTI-CCY REVOLVER	12/1/11
NY	Y	6-YR U.S. DOLLAR REVOLVER	12/1/11
NY	Y	ORIGINAL MMM TERM LOAN	8/22/11
NY	Y	PHMC INCREMENTAL TERM LOAN	8/22/11
NY	Y	ORIGINAL NAMM TERM LOAN	8/22/11
NY	Y	NEW NAMM TERM LOAN	8/22/11
NY	Y	TERM LOAN	4/19/12
NY	Y	TERM LOAN	4/19/12
NY	N	364 DAY LIQUIDITY REVOLVER	3/26/09
NY	N	364 DAY LIQUIDITY REVOLVER	3/26/09
NY	Y	REVOLVING CREDIT COMMITMENT	1/10/11

7/14/05	4065 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/14/05	4065 RST	USD	0.98500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/14/06	5689 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/14/06	6445 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/14/06	6444 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/14/06	6447 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/14/06	6446 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/25/06	5296 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/27/06	7633 TAM	USD	0.89000 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
1/9/04	6908 RST	USD	0.82000 LCPI	HYT	High Yield Secondary Trading
1/9/04	6908 RST	USD	0.82000 LCPI	HYT	High Yield Secondary Trading
4/6/06	5208 RST	USD	0.98600 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/6/06	5226 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/4/08	9502 RST	USD	0.99650 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/4/08	9503 RST	USD	0.98750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/1/07	8139 RST	USD	0.98200 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/1/07	8138 RST	USD	0.96000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/21/06	5752 RST	USD	0.97250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/21/06	5752 RST	USD	0.97250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/31/06	5455 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/31/06	5455 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/14/06	6495 RST	USD	0.98750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/14/06	6497 RST	USD	0.98750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/14/06	6497 RST	USD	0.98750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/2/07	8725 RST	USD	0.98125 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/30/00	381 TBR	USD	0.00000 LCPI	IBD3	IBD/High Yield
5/10/04	2872 RST	USD	0.90000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/12/07	7413 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
4/20/07	7392 TAM	USD	0.95000 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/20/07	7392 TAM	USD	0.95000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/31/05	4245 TMD	USD	0.97500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
1/26/07	6916 TAM	USD	0.95000 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
1/26/07	6916 TAM	USD	0.95000 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
1/26/07	6916 TAM	USD	0.95000 LBCB	HGARB	HG Credit Arbitrage (Shannon Bass)
1/26/07	6917 TAM	USD	0.95000 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
1/26/07	6917 TAM	USD	0.95000 LBCB	HGARB	HG Credit Arbitrage (Shannon Bass)
10/25/07	8018 TAM	USD	0.89000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
10/25/07	8018 TAM	USD	0.89000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
10/25/07	8018 TAM	USD	0.89000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
10/25/07	8020 RST	USD	0.85000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
10/25/07	8018 TAM	USD	0.89000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
10/25/07	8019 LCS	USD	0.88875 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/9/05	4549 RST	USD	0.98750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/9/05	4549 RST	USD	0.98750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
9/28/06	6226 RST	USD	0.98500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/9/05	4550 RST	USD	0.99250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/23/06	5535 RST	USD	0.90000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/23/06	5535 RST	USD	0.90000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/30/07	7128 RST	USD	0.96000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/30/07	7128 RST	USD	0.96000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/29/05	3816 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/3/07	7835 RST	USD	0.87000 LBCB	IBD3	IBD/High Yield
7/3/07	7835 RST	USD	0.87000 LBCB	IBD3	IBD/High Yield
7/12/06	5773 RST	USD	0.99050 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/12/06	5773 RST	USD	0.99050 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/12/06	5773 RST	USD	0.99050 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/12/06	5773 RST	USD	0.99050 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/1/07	8727 RST	USD	0.99900 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/15/06	6453 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/28/07	7106 RST	USD	0.83000 LCPI	HYA	High Yield Agency
2/28/07	7106 RST	USD	0.83000 LCPI	HYA	High Yield Agency
2/28/07	7107 TAM	USD	0.86000 LCPI	HYA	High Yield Agency
2/28/07	7109 TAM	USD	0.91000 LCPI	HYA	High Yield Agency
12/1/05	4521 RST	USD	0.93250 LCPI	IBD3	IBD/High Yield
12/1/05	4528 RST	USD	0.93000 LCPI	IBD3	IBD/High Yield
8/14/06	5976 TAM	USD	0.94000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/14/06	5966 TAM	USD	0.94000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/14/06	5968 TAM	USD	0.94000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/14/06	5977 TAM	USD	0.94000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/12/06	5311 TAM	USD	0.88000 LCPI	HYT	High Yield Secondary Trading
7/12/06	5311 TAM	USD	0.88000 LCPI	HYT	High Yield Secondary Trading
3/27/07	7102 RST	USD	0.70000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/27/07	7102 RST	USD	0.70000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/14/04	3300 RST	USD	0.95000 LCPI	IBD3	IBD/High Yield

FRL	JV4005	1150000000	100000000		-	-
FREED	JV4007	1150000000	0		100,000,000	100,000,000
FRL	JV4005	200000000	8400000		8,400,000	8,400,000
FRL	JV4005	90000000	3780000		3,780,000	3,780,000
FRL	JV4005	85000000	3570000		3,570,000	3,570,000
FRL	JV4005	50000000	2100000		2,100,000	2,100,000
FRL	JV4005	75000000	3150000		3,150,000	3,150,000
SUMIB	JV4005	2000000000	25000000		25,000,000	-
SECT3	299200	437900000	5076.31		5,076	5,076
DSTJG	253730	600000000	0		15,000,000	15,000,000
DSTJC	421720	600000000	0	*****	-	3,000,000
FRL	JV4005	1500000000	46500000		46,500,000	46,500,000
SUMIB	JV4005	1500000000	50000000		50,000,000	-
FRL	JV4005	350000000	12250000		12,250,000	12,250,000
FRL	JV4005	650000000	22750000		22,750,000	22,750,000
FRL	JV4005	2000000000	30000000		30,000,000	30,000,000
FRL	JV4005	3000000000	45000000		45,000,000	45,000,000
FRL	JV4005	2400000000	100000000		90,000,000	90,000,000
FRL	JV4007	2400000000	0		10,000,000	10,000,000
SUMIB	JV4005	275000000	35000000		25,000,000	-
FRLBK	JV4005	275000000	0	*****	10,000,000	10,000,000
FRL	JV4000	70000000	20000000		20,000,000	20,000,000
FRL	JV4007	220000000	0		35,000,000	35,000,000
FRL	JV4000	220000000	35000000		-	-
FRL	JV4000	2500000000	177500000		177,500,000	177,500,000
SECT3	436500	78043405.17	78043405.17		78,043,405	78,043,405
FRLHD	JV4100	100000000	5000000		5,000,000	5,000,000
SECT3	299190	225000000	6000000		6,000,000	6,000,000
FRL	JV4002	1000000000	0		90,909,091	90,909,091
FRL	JV4000	1000000000	90909090.91		-	-
FRLEX	JV4100	13000000	216666.67		216,667	216,667
SECT3	299970	3148132500	33203013.43		23,046,212	22,024,363
VERAN	233730	3148132500	0	*****	11,178,651	11,178,651
FRDEG	562080	3148132500	5247999.74		5,248,000	5,248,000
SECT3	299970	200000000	1341587.67		1,550,944	1,341,538
FINTR	562080	200000000	154199.62		154,200	154,200
TBSYN	221720	393025000	0	*****	12,437,500	12,437,500
FREED	425400	393025000	0	*****	32,062,500	32,062,500
SPRUC	221720	393025000	57212500		44,775,000	44,775,000
TBSYN	221720	120000000	50000000		50,000,000	50,000,000
JSTBL	425400	393025000	134325000		102,262,500	102,262,500
VERAN	221720	60000000	25000000		25,000,000	25,000,000
FRL	JV4005	400000000	22857000		-	-
FRL	JV4007	400000000	0		22,857,000	22,857,000
FRL	JV4007	500000000	11000000		11,000,000	11,000,000
FRL	JV4007	300000000	17143000		17,143,000	17,143,000
TBSYN	221720	700000000	42857142.86		20,000,000	20,000,000
FRLHD	JV4100	700000000	0	*****	15,714,286	15,714,286
FRLHD	JV4105	395000000	50000000		-	-
SPRUC	JV4100	395000000	0		10,000,000	10,000,000
FRL	JV4005	500000000	30000000		30,000,000	30,000,000
SYEXC	JV1020	100000000	25000000		15,000,000	15,000,000
SYHLD	JV1020	100000000	0	*****	10,000,000	10,000,000
FRL	JV4002	10000000000	0		175,000,000	175,000,000
FRL	JV4005	10000000000	595000000		200,000,000	200,000,000
SUMIB	JV4005	10000000000	0	*****	125,000,000	-
FRL	JV4007	10000000000	0		35,000,000	35,000,000
FRL	JV4000	300000000	16666667		16,666,667	16,666,667
FRL	JV4005	600000000	33333333		33,333,333	33,333,333
PINEH	JV1015	30000000	13125000		7,500,000	7,500,000
PINEZ	JV1015	30000000	0	*****	5,625,000	5,625,000
ASAGT	218020	223312500	6712873		6,712,873	6,712,873
ASAGT	218020	60000000	9000000		9,000,000	9,000,000
SYHLD	JV1015	90000000	25581394.99		25,581,395	25,581,395
FRLHD	JV4100	265000000	34418605		24,418,605	24,418,605
DSTRD	256710	180894477.1	10812800.68		4,056,088	10,812,801
DSTRD	256710	148247158.4	8861337.28		3,324,057	8,861,337
DSTRD	256710	48423388.01	2894463.45		1,085,769	2,894,463
DSTRD	256710	26872731.58	1606292.74		602,551	1,606,293
DSTJC	421720	791250000	1222845.19		222,845	222,845
SECT3	299200	791250000	0	*****	-	1,000,000
FRL	JV4007	50000000	50000000		-	-
FRL	JV4000	50000000	0		50,000,000	50,000,000
SYHLD	JV1015	25000000	3125000		3,125,000	3,125,000

-	-	-	0.15	0	0	0	0.6
783,000	782,624	-	0.15	0	0	0	0.6
8,400,000	-	8,400,000	0.25	0	0	0	1.375
2,100,000	-	2,100,000	0.175	0	0	0	0.3
2,730,000	-	2,730,000	0.175	0	0	0	0.85
2,100,000	-	2,100,000	0.375	0	0	0	1.25
3,150,000	-	3,150,000	0	0	0	0	0.85
-	-	-	0	0.1	0	0	0
5,076	-	5,076	0	0	0	0	0
6,943,200	693,200	6,250,000	0	0.4	0	0	2
1,388,640	138,640	1,250,000	0	0.4	0	0	2
-	-	-	0	0.09	0	0	0.45
-	-	-	0	0.09	0	0	0.45
-	-	-	0	0	0	0	0.6
13,000,000	13,002,541	-	0	0	0	0	0.6
-	-	-	0.05	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0	0	0	0	0.15
-	-	-	0	0	0	0	0.15
10,300,000	-	10,300,000	0.1	0	0	0	0
-	-	-	0.1	0	0	0	0
-	-	-	0.1	0	0	0	0
-	-	-	0.05	0	0	0	0.175
78,043,405	-	78,043,405	0	0	0	0	0
127,000	127,033	-	0	0	0	0	2.5
6,000,000	-	6,000,000	0	0	0	0	0
90,900,000	-	90,900,000	0	0	0	0	0
-	-	-	0	0	0	0	0
-	-	-	0	0.3	0	0	0
22,024,363	-	22,024,363	0	0	0	0	0
11,178,651	-	11,178,651	0	0	0	0	0
5,248,000	-	5,248,000	0	0	0	0	0
1,341,588	-	1,341,588	2.025	0	0	0	0
154,200	-	154,200	2.025	0	0	0	0
12,400,000	-	12,400,000	0	0	0	0	0
32,100,000	-	32,100,000	0	0	0	0	0
44,800,000	-	44,800,000	0	0	0	0	0
1,250,000	1,248,167	-	0	0.5	0	0	2.75
102,262,500	-	102,262,500	0	0	0	0	0
25,000,000	-	25,000,000	0	0	0	0	0
-	-	-	0	0.11	0	0	0.5
200,000	199,999	-	0	0.11	0	0	0.5
1,100,000	-	1,100,000	0	0.1	0	0	0.45
414,074	414,074	-	0	0.15	0	0	0.65
4,831,943	974,800	3,857,143	0	0	0	0	2.25
3,796,527	765,914	3,030,612	0	0	0	0	2.25
-	-	-	0	0.5	0	0	0
5,696,203	-	5,696,203	0	0.5	0	0	0
-	-	-	0	0.1	0	0	0
1,975,419	1,975,419	-	0	0.375	0	0	2.375
1,316,946	1,316,946	-	0	0.375	0	0	2.375
-	-	-	0.05	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0	0.08	0	0	0
-	-	-	0	0.09	0	0	0
160,000	159,895	-	0	0	0	0	2.25
119,921	119,921	-	0	0	0	0	2.25
6,712,873	-	6,712,873	0	0	0	0	0
9,000,000	-	9,000,000	0	0	0	0	0
-	-	-	0	0.375	0	0	0
1,561,869	1,561,869	-	0	0	0	0	1.75
10,812,801	-	10,812,801	0	0	0	0	0
8,861,337	-	8,861,337	0	0	0	0	0
2,894,463	-	2,894,463	0	0	0	0	0
1,610,000	-	1,610,000	0	0	0	0	0
222,845	-	222,845	0	0	0	0	0
1,000,000	-	1,000,000	0	0	0	0	0
-	-	-	0	0.1375	0	0	0
50,000,000	-	50,000,000	0	0.1375	0	0	0
-	-	-	0	0	0	0	2.5

0		Baa2	BB+	4911	POWER
0		Baa2	BB+	4911	POWER
0.00375	BASE	NR	BBB-	4911	POWER
0.003	LIBOR	Baa2	BBB-	4911	POWER
0.0085	LIBOR	Baa3	BBB-	4911	POWER
0.0025	BASE	Ba1	B+	4911	POWER
0.0085	LIBOR	Baa2	BBB-	4911	POWER
0		A3	BBB+	4813	COMM/MEDIA
0.01	BASE	NA	NA	4512	MISC
0.0225	EURO	WR	BB	5012	
0.0225	EURO	WR	BB	5012	
0		Baa2	BBB	4911	POWER
0		Baa2	BBB	4911	POWER
0.006	LIBOR	Baa2	BBB	4911	POWER
0		Baa2	BBB	4911	POWER
0		A1	A+	490A	FIG
0.0015	EURO	A1	A+	490A	FIG
0		A1	A+	490A	FIG
0		A1	A+	490A	FIG
0.0015	EURO	A1	A+		
0.0015	EURO	A1	A+		
0		Baa3	BBB	5122	HEALTHCARE
0		Baa3	BBB	5122	HEALTHCARE
0		Baa3	BBB	5122	HEALTHCARE
0		A3	A+	2836	
0.045	FIXED	Ba3	BB-	7514	CONSMR/RET
0.015	BASE	Ba2	BB-	7830	GAMING
0.045	EURO	NA	NA	4922	
0		NR	NR	490A	
0		NR	NR	490A	
0.00125	BASE	Baa2	BB-	4931	POWER
0.01125	BASE	NA	NA	5812	
0.01125	BASE	NA	NA	5812	
0.01125	BASE	NA	NA	5812	
0		NA	NA	5812	
0		NA	NA	5812	
0.0175	BASE	B2	B+	5113	
0.0175	BASE	B2	B+	5113	
0.0175	BASE	B2	B+	5113	
0.0175	BASE	B2	B	5113	
0.0175	BASE	B2	B+	5113	
0.0175	BASE	B2	B	5113	
0		Baa2	BBB-	4931	POWER
0		Baa2	BBB-	4931	POWER
0		Baa2	BBB-	4931	POWER
0		Baa3	BB+	4911	POWER
0.0125	BASE	Ba1	BB	3714	INDUSTRIAL
0.0125	BASE	Ba1	BB	3714	INDUSTRIAL
0.0175	BASE	Ba3	B+	4924	POWER
0.0175	BASE	Ba3	B+	4924	POWER
0.0045	LIBOR	Baa1	BBB+	6321	FIG
0.025	EURO	B2	B	7374	COMM/MEDIA
0.025	EURO	B2	B	7374	COMM/MEDIA
0.0015	EURO	A2	A	4813	COMM/MEDIA
0.0015	EURO	A2	A	4813	COMM/MEDIA
0.0015	EURO	A2	A	4813	COMM/MEDIA
0.0015	EURO	A2	A	4813	COMM/MEDIA
0.0045	LIBOR	Baa3	BBB	4924	NAT RES
0.0045	EURO	Baa3	BBB	4924	NAT RES
0.0125	BASE	Ba3	B+	550A	INDUSTRIAL
0.0125	BASE	Ba3	B+	550A	INDUSTRIAL
0.0125	BASE	Ba3	B	550A	INDUSTRIAL
0.045	BASE	Ba3	B	550A	INDUSTRIAL
0.0075	BASE	Ba2	BB+	3825	TECHNOLOGY
0.0075	BASE	Ba2	BB+	3825	TECHNOLOGY
0.055	EURO	B1	B	570A	
0.055	EURO	B1	B	570A	
0.055	EURO	B1	B	570A	
0.055	EURO	B1	B	570A	
0.0125	EURO	Ba2	BBB-	7500	
0.0125	EURO	Ba2	BBB-	7500	
0		Ba3	BBB	6199	FIG
0		Ba3	BBB	6199	FIG
0.015	BASE		BB	2033	CONSMR/RET

Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Telephone Comm. Exc. Radio Tele.	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Air Transp. Scheduled	CITIBANK, N.A. (MASTER)		
Automobiles & Other Motor Vehicles	JP MORGAN		
Automobiles & Other Motor Vehicles	JP MORGAN		
Electric Services	BARCLAYS	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Finance Companies	CHASE	NAIR, ROHIT	
Finance Companies	CHASE	NAIR, ROHIT	
Finance Companies	CHASE	NAIR, ROHIT	
Finance Companies	CHASE	NAIR, ROHIT	
	LASALLE BANK NA	DE LAGARDE, ADRIAN	
	LASALLE BANK NA	DE LAGARDE, ADRIAN	
Drugs,Proprietaries, & Sundries	CHASE	SCHWAGER, AHUVA	Y
Drugs,Proprietaries, & Sundries	CHASE	SCHWAGER, AHUVA	Y
Drugs,Proprietaries, & Sundries	CHASE	SCHWAGER, AHUVA	Y
Biological Products Exc. Diagnostic	CITICORP USA, INC.	SCHWAGER, AHUVA	
Passenger Car Rental, W/O Drivers	LCPI - AGENCY	TURNER, FRANK	
Motion Picture Theatres	CREDIT SUISSE	MALLOY, CRAIG	Y
Natural Gas Transmission	LCPI - AGENCY	LUND, MARIA	
Finance Companies	CHASE	NAIR, ROHIT	
Finance Companies	CHASE	NAIR, ROHIT	
Electric & Other Services Combined	UNION BANK OF CALIFORNIA	BRAUNFELD, RANDALL	Y
Eating Places	CITIBANK, N.A. (MASTER)		
Eating Places	CITIBANK, N.A. (MASTER)		
Eating Places	CITIBANK, N.A. (MASTER)		
Eating Places	CITIBANK, N.A. (MASTER)		
Eating Places	CITIBANK, N.A. (MASTER)		
Industrial & Personal Service Paper	CHASE	ALBANESE, DIANE	
Industrial & Personal Service Paper	CHASE	ALBANESE, DIANE	
Industrial & Personal Service Paper	CHASE	ALBANESE, DIANE	
Industrial & Personal Service Paper	CHASE	ALBANESE, DIANE	
Industrial & Personal Service Paper	CHASE	ALBANESE, DIANE	
Industrial & Personal Service Paper	CHASE	ALBANESE, DIANE	
Electric & Other Services Combined	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	BANK OF AMERICA	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Motor Vehicle Parts & Accessories	CHASE	MILANEZ, ANDREW	Y
Motor Vehicle Parts & Accessories	CHASE	MILANEZ, ANDREW	Y
Natural Gas Distribution	CREDIT SUISSE	DE LAGARDE, ADRIAN	Y
Natural Gas Distribution	CREDIT SUISSE	DE LAGARDE, ADRIAN	Y
Accident & Health Insurance	CHASE	MILANEZ, ANDREW	
Computer Processing & Data Preparation Svcs	MERRILL LYNCH CAPITAL CORP	BHALLA, RITAM	
Computer Processing & Data Preparation Svcs	MERRILL LYNCH CAPITAL CORP	BHALLA, RITAM	
Telephone Comm. Exc. Radio Tele.	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Telephone Comm. Exc. Radio Tele.	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Telephone Comm. Exc. Radio Tele.	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Telephone Comm. Exc. Radio Tele.	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Natural Gas Distribution	SUNTRUST BANK	DE LAGARDE, ADRIAN	
Natural Gas Distribution	SUNTRUST BANK	DE LAGARDE, ADRIAN	
Services, Business	LCPI - AGENCY	BHALLA, RITAM	
Services, Business	LCPI - AGENCY	BHALLA, RITAM	
Services, Business	LCPI - AGENCY	BHALLA, RITAM	
Services, Business	LCPI - AGENCY	BHALLA, RITAM	
Instruments to Measure Electricity	CITICORP	HAYKIN, DANIEL	Y
Instruments to Measure Electricity	CITICORP	HAYKIN, DANIEL	Y
Health Services	BEAR STEARNS CORPORATE LENDING	MALLOY, CRAIG	
Health Services	BEAR STEARNS CORPORATE LENDING	MALLOY, CRAIG	
Health Services	BEAR STEARNS CORPORATE LENDING	MALLOY, CRAIG	
Health Services	BEAR STEARNS CORPORATE LENDING	MALLOY, CRAIG	
Services-Automotive Repair & Service	CHASE		
Services-Automotive Repair & Service	CHASE		
Misc. Financial Institutions	AXON FINANCIAL FUNDING LTD.	NAIR, ROHIT	
Misc. Financial Institutions	AXON FINANCIAL FUNDING LTD.	NAIR, ROHIT	
Canned Fruits & Vegetables	LCPI - AGENCY	BHALLA, RITAM	Y

AEE	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
AEE	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
AEE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AEE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AEE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AEE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AEE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AMXLMM	MX	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
AMR	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
AXL	US	General Corp Purposes			HIGH YIELD-DISTRESS AMER
AXL	US	General Corp Purposes			HY-SCT
AEP	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AEP	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AEP	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AEP	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
AXP	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
AXP	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
AXP	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
AXP	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
ATC	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
ATC	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
ABC	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
ABC	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
ABC	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
AMGN	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
ANCXQ	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
REGL	US	General Corp Purposes	75875JAB8		FID CORP LOANS AMER - HY FRL
ANT	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
APOLLO	US	Financing		0	FID CORP LOANS AMER - HG FRL
APOLLO	US	Financing		0	FID CORP LOANS AMER - HG FRL
ILA	US	Financing		0	FID CORP LOANS AMER - HY FRL
RMK	US	Financing		0	HY AMERICAS - LOANS AMERICAS
RMK	US	Financing		0	HY EUROPE - LOAN SYND EUROPE
RMK	US	Financing		0	HY LOANS US
RMK	US	General Corp Purposes		0	HY AMERICAS - LOANS AMERICAS
RMK	US	General Corp Purposes		0	HY LOANS US
ARINC	US	Acquisition		0	HY LOANS US
ARINC	US	Acquisition		0	HY LOANS US
ARINC	US	Acquisition		0	HY LOANS US
ARINC	US	Acquisition			HY LOANS US
ARINC	US	Acquisition		0	HY LOANS US
ARINC	US	Acquisition		0	HY LOANS US
PNW	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PNW	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PNW	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PNW	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
ARM	US	General Corp Purposes			HY LOANS US
ARM	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
AEI	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
AEI	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
AIZ	US	Commercial Paper Back-Up		0	FID CORP LOANS AMER - HG FRL
ASURI	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
ASURI	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
T	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
T	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
T	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
T	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
ATO	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
ATO	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
AVSC	US	Acquisition	05072VAD5		FID CORP LOANS AMER - HY LOAN HOLDS
AVSC	US	Acquisition	05072VAD5		FID CORP LOANS AMER - HY LOAN HOLDS
AVSC	US	Acquisition		0	HY LOAN US
AVSC	US	General Corp Purposes		0	HY LOAN US
AVATEC	US	General Corp Purposes		0	FID CORP LOANS AMER - HY LOAN HOLDS
AVATEC	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
AVETA	US	Acquisition		0	HIGH YIELD-DISTRESS AMER
AVETA	US	Acquisition		0	HIGH YIELD-DISTRESS AMER
AVETA	US	Acquisition		0	HIGH YIELD-DISTRESS AMER
AVETA	US	Acquisition		0	HIGH YIELD-DISTRESS AMER
CAR	US	General Corp Purposes		0	HY-SCT
CAR	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
AXON	KY	Liquidity		0	FID CORP LOANS AMER - HG FRL
AXON	KY	Liquidity		0	FID CORP LOANS AMER - HG FRL
BGF	US	General Corp Purposes	05508TAB8		FID CORP LOANS AMER - HY LOAN HOLDS

HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	100,000,000	
HIGH GRADE	1	FALSE	8,400,000	8,400,000
HIGH GRADE	1	FALSE	3,780,000	2,100,000
HIGH GRADE	1	FALSE	3,570,000	2,730,000
HIGH GRADE	1	FALSE	2,100,000	2,100,000
HIGH GRADE	1	FALSE	3,150,000	3,150,000
HIGH GRADE	1	FALSE	25,000,000	
HIGH YIELD	1	FALSE	5,076	5,076
HIGH YIELD	1	FALSE	15,000,000	6,250,000
HIGH YIELD	1	FALSE		
HIGH GRADE	1	FALSE	46,500,000	
HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	FALSE	12,250,000	
HIGH GRADE	1	FALSE	22,750,000	
HIGH GRADE	1	FALSE	30,000,000	
HIGH GRADE	1	FALSE	45,000,000	
HIGH GRADE	1	FALSE	90,000,000	
HIGH GRADE	1	FALSE	10,000,000	
HIGH GRADE	1	FALSE	25,000,000	
HIGH GRADE	1	FALSE	10,000,000	
HIGH GRADE	1	FALSE	20,000,000	10,300,000
HIGH GRADE	1	FALSE	35,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	177,500,000	
HIGH YIELD	1	FALSE	78,043,405	78,043,405
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	6,000,000	6,000,000
HIGH GRADE	1	FALSE	90,909,091	90,900,000
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	216,667	
HIGH YIELD	1	FALSE	23,046,212	22,024,363
HIGH YIELD	1	FALSE	11,178,651	11,178,651
HIGH YIELD	1	FALSE	5,248,000	5,248,000
HIGH YIELD	1	FALSE	1,550,944	1,341,588
HIGH YIELD	1	FALSE	154,200	154,200
HIGH YIELD	1	FALSE	12,437,500	12,400,000
HIGH YIELD	1	FALSE	32,062,500	32,062,500
HIGH YIELD	1	FALSE	44,775,000	44,775,000
HIGH YIELD	1	FALSE	50,000,000	
HIGH YIELD	1	FALSE	102,262,500	102,262,500
HIGH YIELD	1	FALSE	25,000,000	25,000,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	22,857,000	
HIGH GRADE	1	FALSE	11,000,000	1,100,000
HIGH GRADE	1	FALSE	17,143,000	
HIGH YIELD	1	FALSE	20,000,000	3,857,143
HIGH YIELD	1	FALSE	15,714,286	3,030,612
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	10,000,000	5,696,203
HIGH GRADE	1	FALSE	30,000,000	
HIGH YIELD	1	FALSE	15,000,000	
HIGH YIELD	1	FALSE	10,000,000	
HIGH GRADE	1	FALSE	175,000,000	
HIGH GRADE	1	FALSE	200,000,000	
HIGH GRADE	1	FALSE	125,000,000	
HIGH GRADE	1	FALSE	35,000,000	
HIGH GRADE	1	FALSE	16,666,667	
HIGH GRADE	1	FALSE	33,333,333	
HIGH YIELD	1	FALSE	7,500,000	
HIGH YIELD	1	FALSE	5,625,000	
HIGH YIELD	1	FALSE	6,712,873	6,712,873
HIGH YIELD	1	FALSE	9,000,000	9,000,000
HIGH YIELD	1	FALSE	25,581,395	
HIGH YIELD	1	FALSE	24,418,605	
HIGH YIELD	1	FALSE	4,056,088	4,056,088
HIGH YIELD	1	FALSE	3,324,057	3,324,057
HIGH YIELD	1	FALSE	1,085,769	1,085,769
HIGH YIELD	1	FALSE	602,551	602,551
HIGH YIELD	1	FALSE	222,845	222,845
HIGH YIELD	1	FALSE		
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	50,000,000	50,000,000
HIGH YIELD	1	FALSE	3,125,000	

				PV	-	-	
100,000,000	98,500,000		98,500,000	PV	98,500,000	99,494,949	
	8,253,000	8,253,000		PV	8,253,000	8,421,429	
1,680,000	3,713,850	2,063,250	1,650,600	PV	3,713,850	3,789,643	
840,000	3,507,525	2,682,225	825,300	PV	3,507,525	3,579,107	
	2,063,250	2,063,250		PV	2,063,250	2,105,357	
	3,094,875	3,094,875		PV	3,094,875	3,158,036	
25,000,000	24,562,500		24,562,500	PV	24,562,500	25,063,776	
	4,518	4,518		PV	4,518	5,076	
8,750,000	12,300,000	5,125,000	7,175,000	PV	12,300,000	15,000,000	
				PV	-	-	
46,500,000	45,849,000		45,849,000	PV	45,849,000	46,312,121	
50,000,000	49,500,000		49,500,000	PV	49,500,000	50,000,000	
12,250,000	12,207,125		12,207,125	PV	12,207,125	12,207,125	
22,750,000	22,465,625		22,465,625	PV	22,465,625	22,692,551	
30,000,000	29,460,000		29,460,000	PV	29,460,000	30,061,224	
45,000,000	43,200,000		43,200,000	PV	43,200,000	45,000,000	
90,000,000	87,525,000		87,525,000	PV	87,525,000	90,231,959	
10,000,000	9,725,000		9,725,000	PV	9,725,000	10,025,773	
25,000,000	24,562,500		24,562,500	PV	24,562,500	25,063,776	
10,000,000	9,825,000		9,825,000	PV	9,825,000	10,025,510	
9,700,000	19,750,000	10,171,250	9,578,750	PV	19,750,000	19,949,495	
35,000,000	34,562,500		34,562,500	PV	34,562,500	34,911,616	
				PV	-	-	
177,500,000	174,171,875		174,171,875	PV	174,171,875	177,726,403	
	78	78		PV	78	78,000,000	
5,000,000	4,500,000		4,500,000	PV	4,500,000	5,000,000	
	5,490,000	5,490,000		PV	5,490,000	6,000,000	
9,091	86,363,636	86,355,000	8,636	PV	86,363,636	90,909,091	
				PV	-	-	
216,667	211,250		211,250	PV	211,250	215,561	
1,021,850	21,893,902	20,923,145	970,757	PV	21,893,902	23,046,213	
	10,619,718	10,619,718		PV	10,619,718	11,178,651	
	4,985,600	4,985,600		PV	4,985,600	5,248,000	
209,356	1,473,397	1,274,508	198,889	PV	1,473,397	1,550,944	
	146,490	146,490		PV	146,490	154,200	
37,500	11,069,375	11,036,000	33,375	PV	11,069,375	12,437,500	
	28,535,625	28,535,625		PV	28,535,625	32,062,500	
	39,849,750	39,849,750		PV	39,849,750	44,775,000	
50,000,000	42,500,000		42,500,000	PV	42,500,000	50,000,000	
	91,013,625	91,013,625		PV	91,013,625	102,262,500	
	22,218,750	22,218,750		PV	22,218,750	25,000,000	
				PV	-	-	
22,857,000	22,571,288		22,571,288	PV	22,571,288	22,799,281	
9,900,000	10,835,000	1,083,500	9,751,500	PV	10,835,000	10,944,444	
17,143,000	17,014,428		17,014,428	PV	17,014,428	17,186,291	
16,142,857	18,000,000	3,471,429	14,528,571	PV	18,000,000	20,000,000	
12,683,673	14,142,857	2,727,551	11,415,306	PV	14,142,857	15,714,286	
				PV	-	-	
4,303,797	9,600,000	5,468,354	4,131,646	PV	9,600,000	10,000,000	
30,000,000	29,550,000		29,550,000	PV	29,550,000	29,848,485	
15,000,000	13,050,000		13,050,000	PV	13,050,000	15,000,000	
10,000,000	8,700,000		8,700,000	PV	8,700,000	10,000,000	
175,000,000	173,337,500		173,337,500	PV	173,337,500	175,088,384	
200,000,000	198,100,000		198,100,000	PV	198,100,000	200,101,010	
125,000,000	123,812,500		123,812,500	PV	123,812,500	125,063,131	
35,000,000	34,667,500		34,667,500	PV	34,667,500	35,017,677	
16,666,667	16,650,000		16,650,000	PV	16,650,000	16,650,000	
33,333,333	32,750,000		32,750,000	PV	32,750,000	33,418,367	
7,500,000	6,225,000		6,225,000	PV	6,225,000	7,500,000	
5,625,000	4,668,750		4,668,750	PV	4,668,750	5,625,000	
	5,773,071	5,773,071		PV	5,773,071	6,712,873	
	8,190,000	8,190,000		PV	8,190,000	9,000,000	
25,581,395	23,854,651		23,854,651	PV	23,854,651	25,650,162	
24,418,605	22,709,303		22,709,303	PV	22,709,303	24,418,605	
	3,812,723	3,812,723		PV	3,812,723	4,056,088	
	3,124,614	3,124,614		PV	3,124,614	3,324,057	
	1,020,622	1,020,622		PV	1,020,622	1,085,768	
	566,398	566,398		PV	566,398	602,551	
	196,104	196,104		PV	196,104	222,845	
				PV	-	-	
				PV	-	-	
	35,000,000	35,000,000		PV	35,000,000	50,000,000	
3,125,000	2,968,750		2,968,750	PV	2,968,750	3,125,000	

88.29	LSTA		
80.00			
80.00			
91.00	LSTA		
94.95	LSTA		
94.95	LSTA		
94.95	LSTA		
94.95	LSTA		
94.95	LSTA		
88.00	Markit		
88.00	Markit		
85.00	LSTA		
92.50	LSTA	92.50	Buy 745244.15 at 92.5 on 07/28/2008
		92.50	Buy 610744.62 at 92.5 on 07/28/2008
92.50	LSTA	92.50	Buy 199493.36 at 92.5 on 07/28/2008
		92.50	Buy 110709.55 at 92.5 on 07/28/2008
87.09	LSTA		
87.09	LSTA		
92.00	Markit		

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WELLINGTON MANAGEMENT CO LLP	#NAME?	#NAME?	
CITIBANK SA	#NAME?	#NAME?	
CITIBANK SA	#NAME?	#NAME?	
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	99.000		UNTESTED	
#NAME?	99.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
	89.000		UNTESTED	
80.00	82.000	(300,000)	TESTED	-2.4%
	82.000		UNTESTED	
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
	99.000		UNTESTED	
#NAME?	98.000		#NAME?	#NAME?
	0.000		UNTESTED	
#NAME?	90.000		#NAME?	#NAME?
#NAME?	91.500		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
	95.000		UNTESTED	
#NAME?	98.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	89.000		#NAME?	#NAME?
#NAME?	89.000		#NAME?	#NAME?
#NAME?	89.000		#NAME?	#NAME?
#NAME?	85.000		#NAME?	#NAME?
#NAME?	89.000		#NAME?	#NAME?
#NAME?	88.875		#NAME?	#NAME?
	99.000		UNTESTED	
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
88.00	90.000	(400,000)	TESTED	-2.2%
88.00	90.000	(314,286)	TESTED	-2.2%
	96.000		UNTESTED	
#NAME?	96.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	87.000		#NAME?	#NAME?
#NAME?	87.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	83.000		#NAME?	#NAME?
#NAME?	83.000		#NAME?	#NAME?
#NAME?	86.000		#NAME?	#NAME?
#NAME?	91.000		#NAME?	#NAME?
#NAME?	93.000		#NAME?	#NAME?
#NAME?	93.000		#NAME?	#NAME?
#NAME?	94.000		#NAME?	#NAME?
#NAME?	94.000		#NAME?	#NAME?
#NAME?	94.000		#NAME?	#NAME?
#NAME?	94.000		#NAME?	#NAME?
87.09	88.000	(2,019)	TESTED	-1.0%
	88.000		UNTESTED	
	70.000		UNTESTED	
#NAME?	70.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?

	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
	#VALUE!	#NAME?	HY	89	-	#REF!
2.00	FALSE	External Quote	HY	82	-	#REF!
	#VALUE!	External Quote	HY	82	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
	#VALUE!	#NAME?	HY	0.0001	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	90	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	91.5	-	#REF!
#NAME?	#VALUE!	Sector Matrix	FID Corp	95	-	#REF!
	#VALUE!	Sector Matrix	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95	-	#REF!
#NAME?	#VALUE!	Sector Matrix	HY	89	-	#REF!
#NAME?	#VALUE!	Sector Matrix	HY	89	-	#REF!
#NAME?	#VALUE!	Sector Matrix	HY	89	-	#REF!
#NAME?	#VALUE!	Sector Matrix	HY	85	-	#REF!
#NAME?	#VALUE!	Sector Matrix	HY	89	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	88.875	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
2.00	FALSE	Sector Matrix	FID Corp	90	-	#REF!
2.00	FALSE	Sector Matrix	FID Corp	90	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	87	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	87	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	83	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	83	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	86	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	91	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	94	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	94	-	#REF!
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4533 HY
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4278 HY
4276 HY
8732 HY
8733 HY
8733 HY
7285 HY
8517 HG
8517 HG
5859 HY
5858 HY
9776 HY
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8489 HY
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4163 HG
8870 HG
7773 HY
7784 HY
9892 HY
305 HY
306 HY
6900 HY
6900 HY
6901 HY
5782 HY
6461 HG
7602 HY
7604 HY
8746 HY
9437 HY
8747 HY
9541 HY
9438 HY
9540 HY
9676 HY
4067 HY
4069 HY
7273 HY
9167 HY
9167 HY
9296 HY
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9300 HY
9300 HY
7455 HY
8917 HY
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7871 HY
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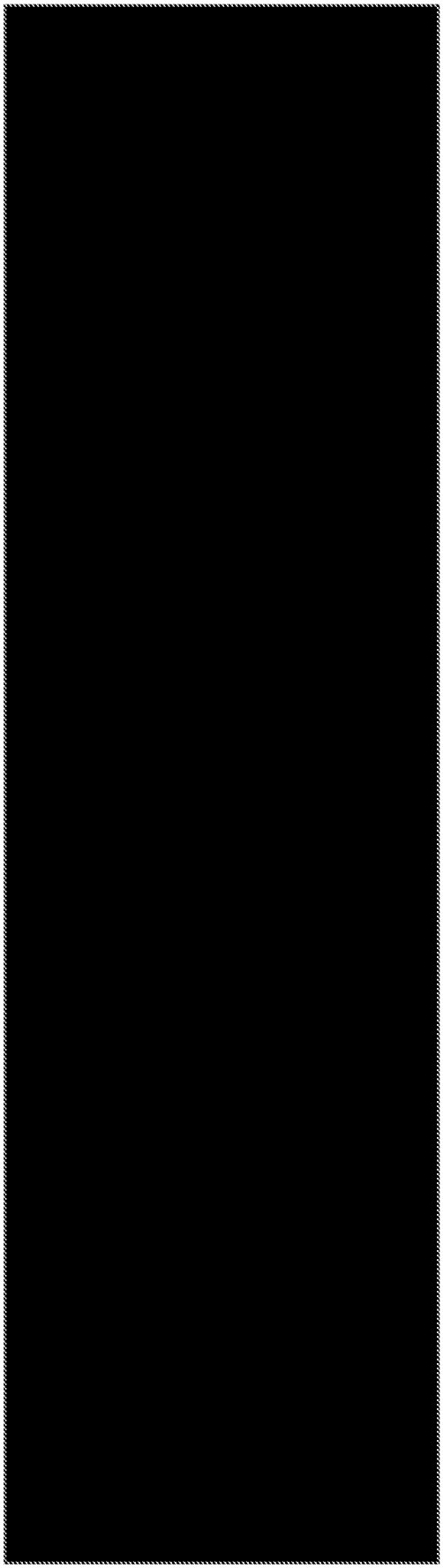
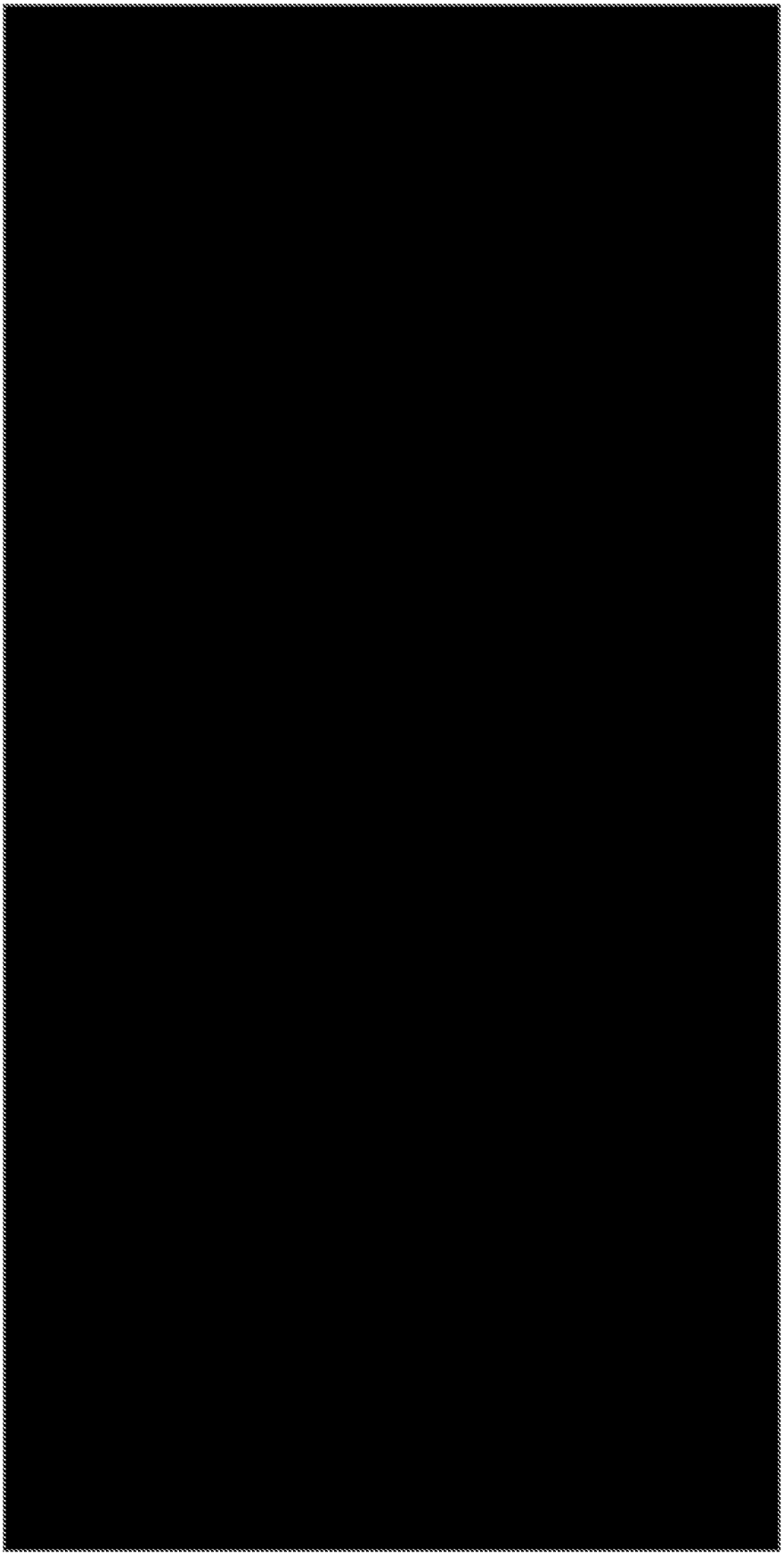
9876 HG
4537 HG





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NY	Y	TRANCHE C TERM LOAN FACILITY	2/26/13
NY	Y	CANADIAN TERM C LOAN	10/13/11
NY	Y	EURO TERM B LOAN	10/13/11
NY	Y	GBP TERM A LOAN	10/13/11
NY	Y	MULTI-CCY REVOLVER	10/13/11
NY	Y	DELAYED DRAW TERM LOAN	10/26/12
NY	Y	PARENT TERM LOAN	10/26/12
NY	Y	PARENT TERM LOAN	10/26/12
NY	Y	ABL REVOLVER	4/3/13
NY	Y	5YR MULTI CURR REVOLVER	9/19/12
NY	Y	5YR MULTI CURR REVOLVER	9/19/12
NY	N	SECOND LIEN TERM	1/21/14
NY	N	REVOLVER	7/21/12
NY	Y	REVOLVER	12/6/08
NY	N	FIRST LIEN TERM	7/21/13
NY	Y	6-YR ABL REVOLVER	9/25/13
NY	Y	ALTERNATIVE CCY REVOLVER	9/25/13
NY	Y	DOLLAR REVOLVER	9/25/13
NY	Y	DOLLAR TERM LOAN	3/25/15
NY	Y	DOLLAR TERM LOAN	3/25/15
NY	Y	REVOLVER	8/22/12
NY	Y	REVOLVER	8/22/12
NY	Y	6-YR MULTI-CCY REVOLVER	11/6/12
NY	Y	6-YR MULTI-CCY REVOLVER	11/6/12
NY	Y	5 YEAR REVOLVER (A&R)	8/10/10
NY	Y	5 YEAR REVOLVER (A&R)	8/10/10
NY	Y	5 YEAR REVOLVER	8/10/10
NY	Y	5 YEAR REVOLVER	8/10/10
NY	Y	REVOLVER	6/29/12
NY	Y	MULTI-CCY REVOLVER	5/31/13
NY	Y	REVOLVER	5/31/13
NY	Y	TERM LOAN B	7/2/15
NY	N	BLACK & DECKER TRADE CLAIM	12/31/50
NY	N	IGLOO PRODUCTS CORP TRADE CLAI	12/31/50
NY	Y	REVOLVER	1/23/13
NY	Y	REVOLVER	1/23/13
NY	Y	TRANCH B TERM LOAN	1/23/14
NY	Y	LOAN FACILITY	7/13/09
NY	Y	5-YR REVOLVER	8/24/12
NY	Y	MULTICURRENY REVOLVER	5/4/12
NY	Y	TRANCHE B DOLLAR TERM	5/4/14
NY	Y	TERM LOAN	11/1/13
NY	Y	DIP TERM (TRANCHE 2)	1/22/09
NY	Y	PF LETTER OF CREDIT	5/1/13
NY	Y	REVOLVER	11/1/11
NY	Y	DIP PF LC (TRANCHE 3)	1/22/09
NY	Y	DIP REVOLVER	1/22/09
NY	Y	TERM B LOAN	11/10/11
NY	Y	GLOBAL REVOLVING LOANS	6/30/11
NY	Y	TRANCHE B-1 TERM LOAN	6/30/12
NY	Y	FIRST PRIORITY TERM LOAN	4/4/09
NY	N	1ST LIEN CLAIM	12/31/15
NY	N	1ST LIEN CLAIM	12/31/15
NY	N	CLAIM	12/31/11
NY	N	CLAIM	12/31/11
NY	N	HESS CLAIM	12/31/11
NY	N	HESS CLAIM	12/31/11
NY	N	CLAIM	12/31/10
NY	N	SIEMENS CORP USA	12/31/11
NY	Y	USD 5-YR REVOLVER FACILITY	9/21/11
NY	N	TERM LOAN	3/22/11
NY	Y	5-YR JAPANESE REVOLVER	3/23/11
NY	Y	5-YR JAPANESE REVOLVER	3/23/11
NY	Y	5-YR JAPANESE TERM LOAN	3/23/11
NY	Y	5-YR JAPANESE TERM LOAN	3/23/11
NY	Y	5-YR US TERM LOAN	3/23/11
NY	Y	5-YR US TERM LOAN	3/23/11
NY	Y	5-YR US TERM LOAN	3/23/11
NY	Y	REVOLVER	3/31/12
NY	Y	TERM LOAN	3/31/13
NY	Y	REVOLVING LOANS	10/15/15
NY	Y	COMMITMENT	6/30/09
NY	Y	TERM LOAN	12/15/12
NY	Y	5YR- MULTI-CURR CREDIT FAC.	12/29/10

	1/10/06	4533 TAM	USD	0.96375 LCPI	IBD3	IBD/High Yield
	10/13/05	4372 TAM	CAD	0.99000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	10/13/05	4279 TAM	EUR	0.99000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	10/13/05	4278 TAM	GBP	0.99000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	10/13/05	4276 RST	USD	0.98750 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	10/26/07	8732 TAM	USD	0.97375 LCPI	HYT	High Yield Secondary Trading
	10/26/07	8733 TAM	USD	0.97375 LCPI	HYT	High Yield Secondary Trading
	10/26/07	8733 TAM	USD	0.97375 LCPI	HYT	High Yield Secondary Trading
	4/3/07	7285 RST	USD	0.94500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	9/19/07	8517 RST	USD	0.96500 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	9/19/07	8517 RST	USD	0.96500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	7/21/06	5859 TAM	USD	0.01000 LCPI	HYA	High Yield Agency
	7/21/06	5858 RST	USD	0.28000 LCPI	HYA	High Yield Agency
	6/6/08	9776 RST	USD	0.99000 LCPI	HYA	High Yield Agency
	7/21/06	5857 TAM	USD	0.28000 LCPI	HYA	High Yield Agency
	9/25/07	8489 RST	USD	0.93250 LBCB	IBD3	IBD/High Yield
	9/25/07	8563 RST	USD	0.93000 LCPI	IBD3	IBD/High Yield
	9/25/07	8564 RST	USD	0.94000 LCPI	IBD3	IBD/High Yield
	9/25/07	8565 TAM	USD	0.98000 LCPI	IBD3	IBD/High Yield
	9/25/07	8565 TAM	USD	0.98000 LCPI	IBD3	IBD/High Yield
	8/22/07	8426 RST	USD	0.98550 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	8/22/07	8426 RST	USD	0.98550 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	11/6/06	6416 RST	USD	0.96000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	11/6/06	6416 RST	USD	0.96000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	8/10/05	4168 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	8/10/05	4168 RST	USD	0.99000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	8/10/05	4163 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	8/10/05	4163 RST	USD	0.98500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	11/27/07	8870 RST	USD	0.97500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	5/31/07	7773 RST	USD	0.77000 LCPI	IBD3	IBD/High Yield
	5/31/07	7784 RST	USD	0.90000 LCPI	IBD3	IBD/High Yield
	7/2/08	9892 TAM	USD	1.00000 LCPI	HYT	High Yield Secondary Trading
	6/29/95	305 TAM	USD	0.00000 LCPI	DST	Distressed Trading
	6/29/95	306 TAM	USD	0.00000 LCPI	DST	Distressed Trading
	1/23/07	6900 RST	USD	0.90500 LBCB	IBD3	IBD/High Yield
	1/23/07	6900 RST	USD	0.90500 LBCB	IBD3	IBD/High Yield
	1/23/07	6901 TAM	USD	0.93000 LCPI	IBD3	IBD/High Yield
	7/13/06	5782 TAM	USD	0.96000 LCPI	HYA	High Yield Agency
	11/13/06	6461 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	5/4/07	7602 RST	USD	0.93000 LCPI	IBD3	IBD/High Yield
	5/4/07	7604 TAM	USD	0.97250 LCPI	IBD3	IBD/High Yield
	11/1/06	8746 TAM	USD	0.53000 LCPI	DST	Distressed Trading
	2/29/08	9437 TAM	USD	0.53000 LCPI	DST	Distressed Trading
	11/1/06	8747 CST	USD	0.53000 LCPI	DST	Distressed Trading
1600-01-01		9541 TAM	USD	0.53000 LCPI	DST	Distressed Trading
	2/29/08	9438 CST	USD	0.53000 LCPI	DST	Distressed Trading
1600-01-01		9540 TAM	USD	0.53000 LCPI	DST	Distressed Trading
	11/10/06	9676 TAM	USD	0.75000 LCPI	HYT	High Yield Secondary Trading
	7/13/05	4067 RST	USD	0.96000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	7/13/05	4069 TAM	USD	0.99250 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	3/29/07	7273 TAM	USD	0.93875 LCPI	RAPRO	Risk Arbitrage/High Yield Proprietary
	1/31/08	9167 TAM	USD	0.15130 LCPI	DST	Distressed Trading
	1/31/08	9167 TAM	USD	0.15130 LCPI	DST	Distressed Trading
	2/11/08	9296 TAM	USD	0.15130 LCPI	DST	Distressed Trading
	2/11/08	9296 TAM	USD	0.15130 LCPI	DST	Distressed Trading
	2/13/08	9300 TAM	USD	0.15130 LCPI	DST	Distressed Trading
	2/13/08	9300 TAM	USD	0.15130 LCPI	DST	Distressed Trading
	5/3/07	7455 TAM	USD	0.15130 LCPI	DST	Distressed Trading
	12/4/07	8917 TAM	USD	0.15130 LCPI	DST	Distressed Trading
	9/21/06	6158 RST	USD	0.99500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	3/15/01	7871 TAM	ARS	0.63000 LBRE	EMG	Emerging Markets
	3/23/06	5000 RST	USD	0.65500 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	3/23/06	5000 RST	USD	0.65500 LBHI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	3/23/06	5001 TAM	USD	0.67500 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	3/23/06	5001 TAM	USD	0.67500 LBHI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	3/23/06	4996 TAM	USD	0.67500 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	3/23/06	4996 TAM	USD	0.67500 LBHI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	3/23/06	4996 TAM	USD	0.67500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	3/31/06	5122 RST	USD	0.88000 LCPI	HYT	High Yield Secondary Trading
	3/31/06	5124 TAM	USD	0.90000 LCPI	HYT	High Yield Secondary Trading
	10/19/05	4385 RST	USD	0.99900 LCPI	FIN	Financing
	6/12/07	7867 TAM	USD	1.00000 LCPI	HGENG	High Yield Energy Fund
	7/16/08	9876 TAM	USD	0.75500 LCPI	HYT	High Yield Secondary Trading
	12/29/05	4537 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)

SECT3	299970	130000000	2180447.83		-	2,180,448
FRLHD	JV4100	123602056	2466860.33		2,466,860	2,466,860
MET2H	JV4100	323750000	6541626.82		6,541,627	6,541,627
MET2H	JV4100	78625000	1597954.15		1,597,954	1,597,954
FRLHD	JV4100	715000000	15115786.55		15,115,787	15,115,787
SECT4	299220	300000000	3301603.2		2,751,602	3,301,603
MT2MM	299220	1194000000	13148380.77		10,943,996	10,943,996
SECT4	299220	1194000000	0	*****	378	2,204,384
SYEXC	JV1015	400000000	18333333.33		18,333,333	18,333,333
FRL	JV4002	2500000000	0		180,000,000	180,000,000
INSYN	JV4000	2500000000	180000000		-	-
SYEXC	JV1015	70710121.82	28284048.76		28,284,049	28,284,049
SYEXC	JV1015	30000000	15642857.14		15,642,857	15,642,857
INSYN	JV1010	30000000	10000000.01		10,000,000	10,000,000
DSTJG	253730	231000000	31585664.55		3,000,000	31,585,665
SYEXC	JV1020	350000000	19250000		19,250,000	19,250,000
SYHLD	JV1015	200000000	11125000		11,125,000	11,125,000
SYHLD	JV1015	200000000	11125000		11,125,000	11,125,000
SECT4	299220	2322450000	0	*****	2,277,990	283,015
TBSYN	221720	2322450000	15245327.01		14,962,312	14,962,312
FRL	JV4007	2500000000	0		140,000,000	140,000,000
INSYN	JV4000	2500000000	140000000		-	-
FRL	JV4007	750000000	0		50,000,000	50,000,000
FRL	JV4000	750000000	56000000		6,000,000	6,000,000
FRL	JV4005	1000000000	12500000		-	-
FRL	JV4007	1000000000	0		12,500,000	12,500,000
FRL	JV4005	1000000000	37500000		-	-
FRL	JV4007	1000000000	0		37,500,000	37,500,000
FRL	JV4000	1000000000	50000000		50,000,000	50,000,000
FRLEX	JV4100	100000000	11000000		11,000,000	11,000,000
PINEH	JV1015	15000000	7000000		7,000,000	7,000,000
SECT3	299200	0	0		500,000	-
DSTRD	256780	137006.42	137006.42		137,006	137,006
DSTRD	256780	43129.74	43129.74		43,130	43,130
SYHLD	JV1020	50000000	12500000		7,500,000	7,500,000
SYEXC	JV1020	50000000	0	*****	5,000,000	5,000,000
SECT3	299200	370312500	3247105.1		3,247,105	3,247,105
TBSYN	221720	290421055	9514574.3		9,514,574	9,514,574
FRL	JV4005	600000000	20000000		20,000,000	20,000,000
SYHLD	JV1015	285000000	17500000		17,500,000	17,500,000
SECT4	299960	396000000	495000		1,980,000	495,000
DSTJG	256690	353944994	578480.31		2,611,349	578,480
DSTJG	256690	170083006	303678.39		1,286,541	303,678
DSTJG	256690	53050000	267319.91		572,431	267,320
DSTJG	256690	0	0		278,683	-
DSTJG	256690	16950000	85411.36		182,897	85,411
DSTJG	256690	0	0		128,417	-
DSTRD	256710	339819333.1	216340.21		216,340	216,340
FRLBE	JV4100	142500000	1875000		1,875,000	1,875,000
SECT3	299970	666192594	1985000		1,985,000	1,985,000
SECT3	299190	5965050000	32551470		2,000,000	8,000,000
DSTRD	257150	33638129.48	33638129.48		22,425,420	22,425,420
RTHOM	520900	33638129.48	0	*****	11,212,710	11,212,710
DSTRD	257150	65000000	65000000		43,333,333	43,333,333
RTHOM	520900	65000000	0	*****	21,666,667	21,666,667
DSTRD	257150	11390487.11	11390487.11		7,593,820	7,593,820
RTHOM	520900	11390487.11	0	*****	3,796,667	3,796,667
DSTRD	257150	5000000	1906596.03		1,906,596	1,906,596
DSTRD	257150	50000000	6165586		6,165,586	6,165,586
FRL	JV4005	1230000000	56500000		56,500,000	56,500,000
0U4DM	489530	50000000	5897100		5,897,100	5,897,100
FRL	JV4002	1200000000	0		50,000,000	50,000,000
FRL	JV4003	1200000000	50000000		-	-
FRL	JV4002	300000000	0		25,000,000	25,000,000
FRL	JV4003	300000000	25000000		-	-
FREED	JV4002	2050000000	0		10,000,000	10,000,000
FRL	JV4003	2050000000	10000000		-	-
VERAN	JV4000	2050000000	5000000		5,000,000	5,000,000
SYNBE	JV1015	10000000	3400000		3,400,000	3,400,000
SECT3	436500	127062500	718365.05		718,365	718,365
CDOWL	480970	100000000	10000000		10,000,000	10,000,000
VERAN	294900	50000000	50000000		50,000,000	50,000,000
DSTZC	256710	1000000	0		2,772,122	-
FRL	JV4005	3000000000	95000000		-	-

2,180,448	-	2,180,448	0	0.5	0	0	0
2,466,860	-	2,466,860	0	0	0	0	0
6,541,627	-	6,541,627	0	0	0	0	0
1,597,954	-	1,597,954	0	0	0	0	0
7,175,728	820,380	6,355,347	0	0	0	0	0.75
1,980,962	-	1,980,962	0	1.25	0	0	0
10,943,996	-	10,943,996	0	0	0	0	0
2,204,384	-	2,204,384	0	0	0	0	0
4,234,379	1,163,545	3,070,833	0	0.3	0	0	1.25
88,900,000	3,407,400	85,500,000	0.09	0	0	0	0.36
-	-	-	0.09	0	0	0	0.36
28,284,049	-	28,284,049	0	0	0	0	0
13,000,000	156,429	12,900,000	0	0.5	0	0	6.25
-	-	-	0	0.5	0	0	0
31,585,664	-	31,585,664	0	0	0	0	0
-	-	-	0	0.375	0	0	1.625
-	-	-	0	0	0	0	2.875
-	-	-	0	0	0	0	2.875
283,000	-	283,000	0	0	0	0	0
14,962,312	-	14,962,312	0	0	0	0	0
16,800,000	5,600,000	11,200,000	0	0	0	0	0.175
-	-	-	0	0	0	0	0.175
1,201,000	-	1,201,000	0	0.15	0	0	0.75
144,120	-	144,120	0	0.15	0	0	0.75
-	-	-	0.11	0	0	0	0
-	-	-	0.11	0	0	0	0
-	-	-	0.11	0	0	0	0
-	-	-	0.11	0	0	0	0
2,985,120	2,985,120	-	0.09	0	0	0	0.23
797,000	797,373	-	0	0.5	0	0	1.75
404,000	123,578	280,000	0	0.375	0	0	2.5
-	-	-	0	0	0	0	0
137,000	-	137,000	0	0	0	0	0
43,100	-	43,100	0	0	0	0	0
2,884,319	1,834,319	1,050,000	0	0	0	0	2.5
1,922,879	1,222,879	700,000	0	0	0	0	2.5
3,250,000	-	3,250,000	0	0	0	0	0
9,514,574	-	9,514,574	0	0	0	0	0
5,040,000	43,066	5,000,000	0.09	0	0	0	0.31
4,418,288	4,418,288	-	0	0.25	0	0	1.25
495,000	-	495,000	0	0	0	0	0
578,480	-	578,480	0	0	0	0	0
303,678	-	303,678	0	0	0	0	0
267,320	-	267,320	7.1	0	0	0	0
-	-	-	0	0	0	0	0
85,411	-	85,411	0	0	0	0	0
-	-	-	0	0	0	0	0
216,340	-	216,340	0	0	0	0	0
1,020,000	361,118	658,000	0	0.5	0	0	1.25
1,985,000	-	1,985,000	0	0	0	0	0
8,000,000	-	8,000,000	0	0	0	0	0
22,425,420	-	22,425,420	0	0	0	0	0
11,212,710	-	11,212,710	0	0	0	0	0
43,333,333	-	43,333,333	0	0	0	0	0
21,666,667	-	21,666,667	0	0	0	0	0
7,593,820	-	7,593,820	0	0	0	0	0
3,796,667	-	3,796,667	0	0	0	0	0
1,906,596	-	1,906,596	0	0	0	0	0
6,165,586	-	6,165,586	0	0	0	0	0
1,490,000	1,493,078	-	0.06	0	0	0	0.14
5,897,100	-	5,897,100	0	0	0	0	0
20,700,000	-	20,700,000	0.125	0	0	0	0
-	-	-	0.125	0	0	0	0
24,894,866	-	24,894,866	0.125	0	0	0	0
-	-	-	0.125	0	0	0	0
10,000,000	-	10,000,000	0.125	0	0	0	0
-	-	-	0.125	0	0	0	0
5,000,000	-	5,000,000	0.125	0	0	0	0
-	-	-	0	0.375	0	0	0
718,000	-	718,000	0	0	0	0	0
4,000,000	-	4,000,000	0	0.1	0	0	0
32,405,703	-	32,405,703	0	0	0	0	0
-	-	-	0	0	0	0	0
-	-	-	0.1	0	0	0	0.35

0.01	BASE	Ba2	B+		2033	CONSMR/RET
0		Ba1	BB+		3411	INDUSTRIAL
0		Ba1	BB+		3411	INDUSTRIAL
0		Ba1	BB+		3411	INDUSTRIAL
0		Ba1	BB+		3411	INDUSTRIAL
0.0225	BASE	B1	BB-		8071	
0.0325	LIBOR	B1	BB-		8071	
0.0325	LIBOR	B1	BB-		8071	
0		NA	B+		3089	INDUSTRIAL
0		Baa2	BBB		5731	CONSMR/RET
0		Baa2	BBB		5731	CONSMR/RET
0.1699	BASE	B1	B		3990	INDUSTRIAL
0.0525	BASE	B1	B		3990	INDUSTRIAL
0.0625	EURO	NA	NA		3990	INDUSTRIAL
0.0525	BASE	B1	B		3990	INDUSTRIAL
0.0175	LIBOR	Ba2	BB-		3842	
0.0275	LIBOR	B1	B+		3842	
0.0175	BASE	B1	B+		3842	
0.03	LIBOR	B1	B+		3842	
0.03	LIBOR	B1	B+		3842	
0.00175	EURO	NR	A+			
0.00175	EURO	NR	A+			
0		NA	NA		6159	FIG
0		NA	NA		6159	FIG
0		A3	BBB-		7200	FIG
0		A3	BBB-		7200	FIG
0		A3	BBB-		7200	FIG
0		A3	BBB-		7200	FIG
0		Baa2	BBB-			
0.0075	BASE	Ba1	BB		3561	
0.015	BASE	Ba3	BB-			
0		NA	NA			
0		NA	NA		5331	CONSMR/RET
0		NA	NA		5331	CONSMR/RET
0.015	BASE	B1	B+		781	CONSMR/RET
0.015	BASE	B1	B+		781	CONSMR/RET
0.01	BASE	B1	B+		781	CONSMR/RET
0.03	EURO	NA	NA		6199	
0		Baa2	BBB		4610	NAT RES
0.0025	BASE	Ba3	BB-		5082	INDUSTRIAL
0.015	EURO	Ba3	BB-		5082	INDUSTRIAL
0.0725	LIBOR	Caa2	CCC-		5812	CONSMR/RET
0.0725	LIBOR				5812	CONSMR/RET
0		Caa2	CCC-		5812	CONSMR/RET
0.0725	LIBOR	Ca	NR		5812	CONSMR/RET
0.0725	LIBOR	Caa3	CCC-		5812	CONSMR/RET
0.0725	LIBOR	NA	NA		5812	CONSMR/RET
0.045	LIBOR	B2	B-			
0.0025	BASE	Ba2	BB+		2010	CONSMR/RET
0.005	BASE	Ba2	BB+		2010	CONSMR/RET
0		B1	BB-	050A		NAT RES
0		NR	NR	050A		NAT RES
0		NR	NR	050A		NAT RES
0		NA	NA	050A		NAT RES
0		NA	NA	050A		NAT RES
0		NR	NR	050A		NAT RES
0		NR	NR	050A		NAT RES
0		NA	NA		3568	
0					3568	
0.0014	EURO	A3	A		2032	CONSMR/RET
0		NA	NA	050A		
0		Baa3	BBB-			
0		Baa3	BBB-			
0.00675	EURO	Baa3	BBB-			
0.00675	EURO	Baa3	BBB-			
0		Baa3	BBB-			
0		Baa3	BBB-			
0		Baa3	BBB-			
0.0075	BASE	B1	B+	COMM/MEDIA		
0.0125	BASE	B1	B+	COMM/MEDIA		
0.0019	LIBOR	Aaa	AAA	490A		FIG
0.05	LIBOR	NR	NR		1382	NAT RES
0.0475	LIBOR					
0.0035	EURO	Baa3	BBB		4832	COMM/MEDIA

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

Canned Fruits & Vegetables	LCPI - AGENCY	BHALLA, RITAM	Y
Metal Cans	DEUTSCHE BANK TRUST CO AMERICA	MILANEZ, ANDREW	Y
Metal Cans	DEUTSCHE BANK TRUST CO AMERICA	MILANEZ, ANDREW	Y
Metal Cans	DEUTSCHE BANK TRUST CO AMERICA	MILANEZ, ANDREW	Y
Metal Cans	DEUTSCHE BANK TRUST CO AMERICA	MILANEZ, ANDREW	Y
Medical Laboratories	CREDIT SUISSE		
Medical Laboratories	CREDIT SUISSE		
Medical Laboratories	CREDIT SUISSE		
Plastics Products, nec	BANK OF AMERICA	ALBANESE, DIANE	Y
Radio, TV and Electronic Stores	CHASE	SCHWAGER, AHUVA	
Radio, TV and Electronic Stores	CHASE	SCHWAGER, AHUVA	
Misc. Manufacturing	LCPI - AGENCY	LUND, MARIA	Y
Misc. Manufacturing	LCPI - AGENCY	LUND, MARIA	Y
Misc. Manufacturing	LCPI - AGENCY	LUND, MARIA	
Misc. Manufacturing	LCPI - AGENCY	LUND, MARIA	Y
Surgical Appliances & Supplies	BANK OF AMERICA	MALLOY, CRAIG	
Surgical Appliances & Supplies	BANK OF AMERICA	MALLOY, CRAIG	
Surgical Appliances & Supplies	BANK OF AMERICA	MALLOY, CRAIG	
Surgical Appliances & Supplies	BANK OF AMERICA	MALLOY, CRAIG	
Surgical Appliances & Supplies	BANK OF AMERICA	MALLOY, CRAIG	
	WACHOVIA BANK	MILANEZ, ANDREW	
	WACHOVIA BANK	MILANEZ, ANDREW	
Misc. Business Credit Institutions	CHASE	NAIR, ROHIT	
Misc. Business Credit Institutions	CHASE	NAIR, ROHIT	
Services-Personal	CHASE	NAIR, ROHIT	
Services-Personal	CHASE	NAIR, ROHIT	
Services-Personal	CHASE	NAIR, ROHIT	
Services-Personal	CHASE	NAIR, ROHIT	
	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Pumps & Pumping Equipment	DEUTSCHE BANK AG	ALBANESE, DIANE	
	LCPI - AGENCY	BHALLA, RITAM	Y
Variety Stores	BRADLEES TRADE CLAIM	LOANS, DISTRESSED	Y
Variety Stores	BRADLEES TRADE CLAIM	LOANS, DISTRESSED	Y
Landscape Counseling and Planning	LCPI - AGENCY	BHALLA, RITAM	Y
Landscape Counseling and Planning	LCPI - AGENCY	BHALLA, RITAM	Y
Landscape Counseling and Planning	LCPI - AGENCY	BHALLA, RITAM	Y
Misc. Financial Institutions	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Pipelines Exc. Natural Gas	SUNTRUST BANK	DE LAGARDE, ADRIAN	
Construction & Mining Machinery	LCPI - AGENCY	MALLOY, CRAIG	Y
Construction & Mining Machinery	LCPI - AGENCY	MALLOY, CRAIG	Y
Eating Places	CREDIT SUISSE		
Eating Places	CREDIT SUISSE		
Eating Places	CREDIT SUISSE		
Eating Places	CREDIT SUISSE		
Eating Places	CREDIT SUISSE		
Eating Places	CREDIT SUISSE		
	WELLS FARGO		
Meat Products	CHASE	BHALLA, RITAM	Y
Meat Products	CHASE	BHALLA, RITAM	Y
Oil & Gas Extraction	GOLDMAN SACHS CREDIT PARTNER		
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT		
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT		
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT		
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT		
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT		
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT		
Power Transmission Equipment,nec	PENDING - ALLOCATION ACCOUNT		
Power Transmission Equipment,nec	PENDING - ALLOCATION ACCOUNT		
Canned Specialities	CHASE	SCHWAGER, AHUVA	
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT		
	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Media/Telecom	LCPI - AGENCY	MALLOY, CRAIG	Y
Media/Telecom	LCPI - AGENCY	MALLOY, CRAIG	Y
Finance Companies	LCPI - AGENCY	BRAUNFELD, RANDALL	
Oil & Gas Exploration Services	LCPI - AGENCY		
	WACHOVIA BANK		
Radio Stations	CHASE	SCHWAGER, AHUVA	

BGF	US	Acquisition		0 HY AMERICAS - LOANS AMERICAS
BLL	US	Refinance		0 FID CORP LOANS AMER - HY FRL
BLL	US	Refinance		0 FID CORP LOANS AMER - HY FRL
BLL	US	Refinance		0 FID CORP LOANS AMER - HY FRL
BLL	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
BOL	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
BOL	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
BOL	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
BERRYP	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
BBY	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
BBY	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
BHMT	US	Acquisition		0 FID CORP LOANS AMER - HY LOAN HOLDS
BHMT	US	Acquisition	05544DAC7	FID CORP LOANS AMER - HY LOAN HOLDS
BHMT	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
BHMT	US	Acquisition		0 HIGH YIELD-DISTRESS AMER
BMET	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
BMET	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
BMET	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
BMET	US	Refinance		0 HIGH YIELD-LOANS AMER
BMET	US	Refinance		0 HY LOANS US
BLK	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
BLK	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
BCPV	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
BCPV	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
HRB	US	Commercial Paper Back-Up		0 FID CORP LOANS AMER - HG FRL
HRB	US	Commercial Paper Back-Up		0 FID CORP LOANS AMER - HG FRL
HRB	US	Commercial Paper Back-Up		0 FID CORP LOANS AMER - HG FRL
HRB	US	Commercial Paper Back-Up		0 FID CORP LOANS AMER - HG FRL
BWP	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
BOCED	US	General Corp Purposes	28167PAD6	FID CORP LOANS AMER - HY FRL
TVL	US	General Corp Purposes	09852VAD3	FID CORP LOANS AMER - HY LOAN HOLDS
BOZ	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
BRADE	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
BRADE	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
BRKMAN	US	General Corp Purposes	10801XAC1	FID CORP LOANS AMER - HY LOAN HOLDS
BRKMAN	US	General Corp Purposes	10801XAC1	FID CORP LOANS AMER - HY LOAN HOLDS
BRKMAN	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
BRSP	US	Financing		0 HY LOANS US
BPL	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
BUCY	US	General Corp Purposes	11875VAC4	FID CORP LOANS AMER - HY LOAN HOLDS
BUCY	US	Acquisition		0 HY AMERICAS - LOANS AMERICAS
BOCB	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
BOCB	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
BOCB	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
BOCB	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
BOCB	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
BOCB	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
BLG	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
BKC	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
BKC	US	Debt Consolidation		0 HY AMERICAS - LOANS AMERICAS
CPNL	US	Refinance		0 HIGH YIELD-LOANS AMER
CPNL	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
CPNL	US	General Corp Purposes		0 DISTRESSED & LEV EQ
CPNL	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
CPNL	US	General Corp Purposes		0 DISTRESSED & LEV EQ
CPNL	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
CPNL	US	General Corp Purposes		0 DISTRESSED & LEV EQ
CPNL	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
CPNL	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
CPB	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
CMZZG	US	General Corp Purposes		0 HY CORPORATES LATAM
CPMRK	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
CPMRK	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
CPMRK	US	Refinance		0 FID CORP LOANS AMER - HG FRL
CPMRK	US	Refinance		0 FID CORP LOANS AMER - HG FRL
CPMRK	US	Refinance		0 FID CORP LOANS AMER - HG FRL
CPMRK	US	Refinance		0 FID CORP LOANS AMER - HG FRL
CPMRK	US	Refinance		0 FID CORP LOANS AMER - HG FRL
CARIBE	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
CARIBE	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
CARL	US	Financing		0 PRIMARY MANAGED NY
CAST	US	General Corp Purposes		0 HY PROP ENERGY US
CVLR	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
CBS	US	Commercial Paper Back-Up		FID CORP LOANS AMER - HG FRL

HIGH YIELD	1	FALSE		
HIGH YIELD	0.97675327	FALSE	2,409,514	2,409,514
HIGH YIELD	1.555769	FALSE	10,177,260	10,177,260
HIGH YIELD	1.97925	FALSE	3,162,751	3,162,751
HIGH YIELD	1	FALSE	15,115,787	6,355,347
HIGH YIELD	1	FALSE	2,751,602	1,980,962
HIGH YIELD	1	FALSE	10,943,996	10,943,996
HIGH YIELD	1	FALSE	378	378
HIGH YIELD	1	FALSE	18,333,333	3,070,833
HIGH GRADE	1	FALSE	180,000,000	85,529,361
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	28,284,049	28,284,049
HIGH YIELD	1	FALSE	15,642,857	12,900,000
HIGH YIELD	1	FALSE	10,000,000	
HIGH YIELD	1	FALSE	3,000,000	3,000,000
HIGH YIELD	1	FALSE	19,250,000	
HIGH YIELD	1	FALSE	11,125,000	
HIGH YIELD	1	FALSE	11,125,000	
HIGH YIELD	1	FALSE	2,277,990	283,000
HIGH YIELD	1	FALSE	14,962,312	14,962,312
HIGH GRADE	1	FALSE	140,000,000	11,200,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	50,000,000	1,201,000
HIGH GRADE	1	FALSE	6,000,000	144,120
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	12,500,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	37,500,000	
HIGH GRADE	1	FALSE	50,000,000	
HIGH YIELD	1	FALSE	11,000,000	
HIGH YIELD	1	FALSE	7,000,000	280,000
HIGH YIELD	1	FALSE	500,000	
HIGH YIELD	1	FALSE	137,006	137,006
HIGH YIELD	1	FALSE	43,130	43,100
HIGH YIELD	1	FALSE	7,500,000	1,050,000
HIGH YIELD	1	FALSE	5,000,000	700,000
HIGH YIELD	1	FALSE	3,247,105	3,247,105
HIGH YIELD	1	FALSE	9,514,574	9,514,574
HIGH GRADE	1	FALSE	20,000,000	5,000,000
HIGH YIELD	1	FALSE	17,500,000	
HIGH YIELD	1	FALSE	1,980,000	495,000
HIGH YIELD	1	FALSE	2,611,349	578,480
HIGH YIELD	1	FALSE	1,286,541	303,678
HIGH YIELD	1	FALSE	572,431	267,320
HIGH YIELD	1	FALSE	278,683	
HIGH YIELD	1	FALSE	182,897	85,411
HIGH YIELD	1	FALSE	128,417	
HIGH YIELD	1	FALSE	216,340	216,340
HIGH YIELD	1	FALSE	1,875,000	657,895
HIGH YIELD	1	FALSE	1,985,000	1,985,000
HIGH YIELD	1	FALSE	2,000,000	2,000,000
HIGH YIELD	1	FALSE	22,425,420	22,425,420
CONVERTIBLES	1	FALSE	11,212,710	11,212,710
HIGH YIELD	1	FALSE	43,333,333	43,333,333
CONVERTIBLES	1	FALSE	21,666,667	21,666,667
HIGH YIELD	1	FALSE	7,593,820	7,593,820
CONVERTIBLES	1	FALSE	3,796,667	3,796,667
HIGH YIELD	1	FALSE	1,906,596	1,906,596
HIGH YIELD	1	FALSE	6,165,586	6,165,586
HIGH GRADE	1	FALSE	56,500,000	
HIGH YIELD	0.33044197	FALSE	1,948,649	1,948,649
HIGH GRADE	1	FALSE	50,000,000	20,700,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	25,000,000	24,894,866
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	10,000,000	10,000,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	3,400,000	
HIGH YIELD	1	FALSE	718,365	718,000
HIGH GRADE	1	FALSE	10,000,000	4,000,000
HIGH YIELD	1	FALSE	50,000,000	32,405,703
HIGH YIELD	1	FALSE	2,772,122	
HIGH GRADE	1	TRUE		

				PV	-	-
	2,385,419	2,385,419		PV	2,385,419	2,409,514
	10,075,488	10,075,488		PV	10,075,488	10,177,261
	3,131,123	3,131,123		PV	3,131,123	3,162,751
8,760,439	14,926,839	6,275,905	8,650,934	PV	14,926,839	15,077,615
770,640	2,679,372	1,928,962	750,410	PV	2,679,372	2,751,602
	10,656,717	10,656,717		PV	10,656,717	10,943,997
	368	368		PV	368	378
15,262,500	17,325,000	2,901,938	14,423,062	PV	17,325,000	18,236,842
94,470,639	173,700,000	82,535,834	91,164,166	PV	173,700,000	179,072,165
				PV	-	-
0	282,840	282,840		PV	282,840	28,284,000
2,742,857	4,380,000	3,612,000	768,000	PV	4,380,000	15,642,857
10,000,000	9,900,000		9,900,000	PV	9,900,000	10,000,000
	840,000	840,000		PV	840,000	3,000,000
19,250,000	17,950,625		17,950,625	PV	17,950,625	19,301,747
11,125,000	10,346,250		10,346,250	PV	10,346,250	11,125,000
11,125,000	10,457,500		10,457,500	PV	10,457,500	11,125,000
1,994,990	2,232,431	277,340	1,955,091	PV	2,232,431	2,277,991
	14,663,065	14,663,065		PV	14,663,065	14,962,311
128,800,000	137,970,000	11,037,600	126,932,400	PV	137,970,000	139,363,636
				PV	-	-
48,799,000	48,000,000	1,152,960	46,847,040	PV	48,000,000	50,000,000
5,855,880	5,760,000	138,355	5,621,645	PV	5,760,000	6,000,000
				PV	-	-
12,500,000	12,375,000		12,375,000	PV	12,375,000	12,500,000
				PV	-	-
37,500,000	36,937,500		36,937,500	PV	36,937,500	37,310,606
50,000,000	48,750,000		48,750,000	PV	48,750,000	49,744,898
11,000,000	8,470,000		8,470,000	PV	8,470,000	11,000,000
6,720,000	6,300,000	252,000	6,048,000	PV	6,300,000	7,000,000
500,000	500,000		500,000	PV	500,000	500,000
	0			PV	-	-
30	0			PV	-	-
6,450,000	6,787,500	950,250	5,837,250	PV	6,787,500	7,458,791
4,300,000	4,525,000	633,500	3,891,500	PV	4,525,000	4,972,527
0	3,019,808	3,019,808		PV	3,019,808	3,247,105
	9,133,991	9,133,991		PV	9,133,991	9,514,574
15,000,000	19,600,000	4,900,000	14,700,000	PV	19,600,000	20,000,000
17,500,000	16,275,000		16,275,000	PV	16,275,000	17,500,000
1,485,000	1,925,550	481,388	1,444,163	PV	1,925,551	1,980,001
2,032,869	1,384,015	306,595	1,077,421	PV	1,384,016	2,611,351
982,862	681,867	160,950	520,917	PV	681,867	1,286,542
305,111	303,388	141,680	161,709	PV	303,389	572,432
278,683	147,702		147,702	PV	147,702	278,683
97,486	96,936	45,268	51,668	PV	96,936	182,898
128,417	68,061		68,061	PV	68,061	128,417
	162,255	162,255		PV	162,255	216,340
1,217,105	1,800,000	631,579	1,168,421	PV	1,800,000	1,875,000
	1,970,113	1,970,113		PV	1,970,113	1,985,001
	1,877,500	1,877,500		PV	1,877,500	2,000,000
	3,392,966	3,392,966		PV	3,392,966	22,425,420
	1,696,483	1,696,483		PV	1,696,483	11,212,710
	6,556,333	6,556,333		PV	6,556,333	43,333,331
	3,278,167	3,278,167		PV	3,278,167	21,666,669
	1,148,945	1,148,945		PV	1,148,945	7,593,820
	574,436	574,436		PV	574,436	3,796,669
	288,468	288,468		PV	288,468	1,906,596
	932,853	932,853		PV	932,853	6,165,585
56,500,000	56,217,500		56,217,500	PV	56,217,500	56,217,500
	1,227,649	1,227,649		PV	1,227,649	1,948,649
29,300,000	32,750,000	13,558,500	19,191,500	PV	32,750,000	49,621,212
				PV	-	-
105,134	16,875,000	16,804,035	70,965	PV	16,875,000	24,816,176
				PV	-	-
	6,750,000	6,750,000		PV	6,750,000	9,926,471
				PV	-	-
	3,375,000	3,375,000		PV	3,375,000	4,963,235
3,400,000	2,992,000		2,992,000	PV	2,992,000	3,400,000
365	646,529	646,200	329	PV	646,529	718,366
6,000,000	9,990,000	3,996,000	5,994,000	PV	9,990,000	9,990,000
17,594,297	50,000,000	32,405,703	17,594,297	PV	50,000,000	50,000,000
2,772,122	2,092,952		2,092,952	PV	2,092,952	2,772,122
				PV	-	-

96.00 LSTA

97.11 Markit
97.11 Markit
97.11 Markit
92.81

1.00 LSTA

94.04 LSTA
94.04 LSTA
94.04 LSTA
98.04 LSTA
98.04 LSTA

94.37 Markit
99.83 Markit

87.37
87.37
91.37

96.00 LSTA
92.50 Markit
96.00 LSTA
52.52 Markit
52.52 Markit
52.52 Markit
52.52 Markit
52.50 Markit
52.52 Markit

93.80 LSTA 94.00 Sell 1000000 at 94 on 07/30/2008

66.50 Markit
66.50 Markit
69.50 Markit
69.50 Markit
69.50 Markit
69.50 Markit
69.50 Markit

75.50 Markit

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CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0037656

	96.375		UNTESTED	
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
97.11	97.375	(7,209)	TESTED	-0.3%
97.11	97.375	(28,673)	TESTED	-0.3%
	97.375		UNTESTED	
#NAME?	95.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
	97.000		UNTESTED	
1.00	1.000	0	TESTED	0.0%
	28.000		UNTESTED	
	99.000		UNTESTED	
	28.000		UNTESTED	
94.04	93.000	201,066	TESTED	1.1%
94.04	93.000	115,889	TESTED	1.1%
94.04	94.000	4,639	TESTED	0.0%
98.04	98.000	950	TESTED	0.0%
98.04	98.000	6,239	TESTED	0.0%
#NAME?	99.000		#NAME?	#NAME?
	99.000		UNTESTED	
#NAME?	96.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
	99.000		UNTESTED	
#NAME?	99.000		#NAME?	#NAME?
	99.000		UNTESTED	
#NAME?	99.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	77.000		#NAME?	#NAME?
#NAME?	90.000		#NAME?	#NAME?
99.83	100.000	(835)	TESTED	-0.2%
	0.000		UNTESTED	
	0.000		UNTESTED	
#NAME?	91.000		#NAME?	#NAME?
#NAME?	91.000		#NAME?	#NAME?
#NAME?	93.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
96.00	98.000	(400,000)	TESTED	-2.0%
#NAME?	93.000		#NAME?	#NAME?
#NAME?	97.250		#NAME?	#NAME?
#NAME?	53.000		#NAME?	#NAME?
#NAME?	53.000		#NAME?	#NAME?
#NAME?	53.000		#NAME?	#NAME?
#NAME?	53.000		#NAME?	#NAME?
#NAME?	53.000		#NAME?	#NAME?
#NAME?	53.000		#NAME?	#NAME?
#NAME?	75.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
#NAME?	99.250		#NAME?	#NAME?
#NAME?	93.875		#NAME?	#NAME?
#NAME?	15.130		#NAME?	#NAME?
#NAME?	15.130		#NAME?	#NAME?
#NAME?	15.130		#NAME?	#NAME?
#NAME?	15.130		#NAME?	#NAME?
#NAME?	15.130		#NAME?	#NAME?
#NAME?	15.130		#NAME?	#NAME?
#NAME?	15.130		#NAME?	#NAME?
#NAME?	15.130		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	63.000		#NAME?	#NAME?
66.50	66.000	248,106	TESTED	0.8%
	66.000		UNTESTED	
69.50	68.000	372,243	TESTED	2.2%
	68.000		UNTESTED	
69.50	68.000	148,897	TESTED	2.2%
	68.000		UNTESTED	
69.50	68.000	74,449	TESTED	2.2%
#NAME?	88.000		#NAME?	#NAME?
#NAME?	90.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
75.50	75.500	0	TESTED	0.0%
	99.000		UNTESTED	

	#VALUE!	#NAME?	HY	96.375	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
0.26	FALSE	External Quote	HY	97.375	-	#REF!
0.26	FALSE	External Quote	HY	97.375	-	#REF!
	#VALUE!	External Quote	HY	97.375	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
	#VALUE!	#NAME?	FID Corp	97	-	#REF!
-	FALSE	External Quote	FID Corp	1	-	#REF!
	#VALUE!		FID Corp	28	-	#REF!
	#VALUE!		HY	99	-	#REF!
	#VALUE!		HY	28	-	#REF!
1.04	FALSE	External Quote	FID Corp	93	-	#REF!
1.04	FALSE	External Quote	FID Corp	93	-	#REF!
0.04	FALSE	External Quote	FID Corp	94	-	#REF!
0.04	FALSE	External Quote	HY	98	-	#REF!
0.04	FALSE	External Quote	HY	98	-	#REF!
#NAME?	#VALUE!	Sector Matrix	FID Corp	99	-	#REF!
	#VALUE!	Sector Matrix	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	77	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	90	-	#REF!
0.17	FALSE	External Quote	HY	100	-	#REF!
	#VALUE!	#NAME?	HY	0.0001	-	#REF!
	#VALUE!	#NAME?	HY	0.0001	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	91	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	91	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96	-	#REF!
2.00	FALSE	External Quote	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	97.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	53	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	53	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	53	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	53	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	53	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	53	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	75	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	99.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93.875	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	15.13	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	15.13	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	15.13	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	15.13	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	15.13	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	15.13	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	15.13	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	15.13	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	EMG	63	-	#REF!
0.50	FALSE	External Quote	FID Corp	66	-	#REF!
	#VALUE!	External Quote	FID Corp	66	-	#REF!
1.50	FALSE	External Quote	FID Corp	68	-	#REF!
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1.50	FALSE	External Quote	FID Corp	68	-	#REF!
	#VALUE!	External Quote	FID Corp	68	-	#REF!
1.50	FALSE	External Quote	FID Corp	68	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	88	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	90	-	#REF!
#NAME?	#VALUE!	#NAME?	CDO	100	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	100	-	#REF!
-	FALSE	Trading Activitiy	HY	75.5	-	#REF!
	#VALUE!	#NAME?	FID Corp	99	-	#REF!

4537 HG
4537 HG
8607 HY
8607 HY
8627 HY
8627 HY
8627 HY
8647 HY
8647 HY
7531 HY
7613 HY
7981 HY
8005 HY
8006 HY
6687 HG
6687 HG
5508 HY
5508 HY
5850 HY
5360 HY
5360 HY
8736 HY
8736 HY
3930 HG
9756 HY
3799 HY
9122 HG
9122 HG
9639 HY
9639 HY
6186 HY
6187 HY
8398 HG
2411 HG
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3801 HG
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2799 HG
2799 HG
6617 HG
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8416 HG
4499 HY
7621 HY
7621 HY
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9720 HY
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9188 HG
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8508 HG
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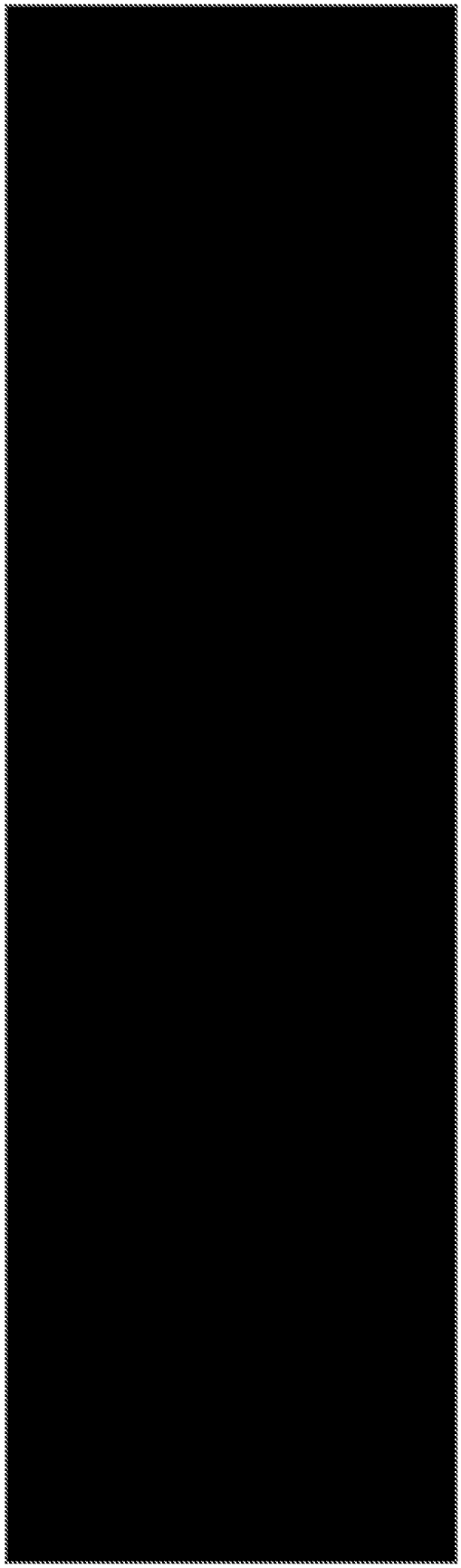
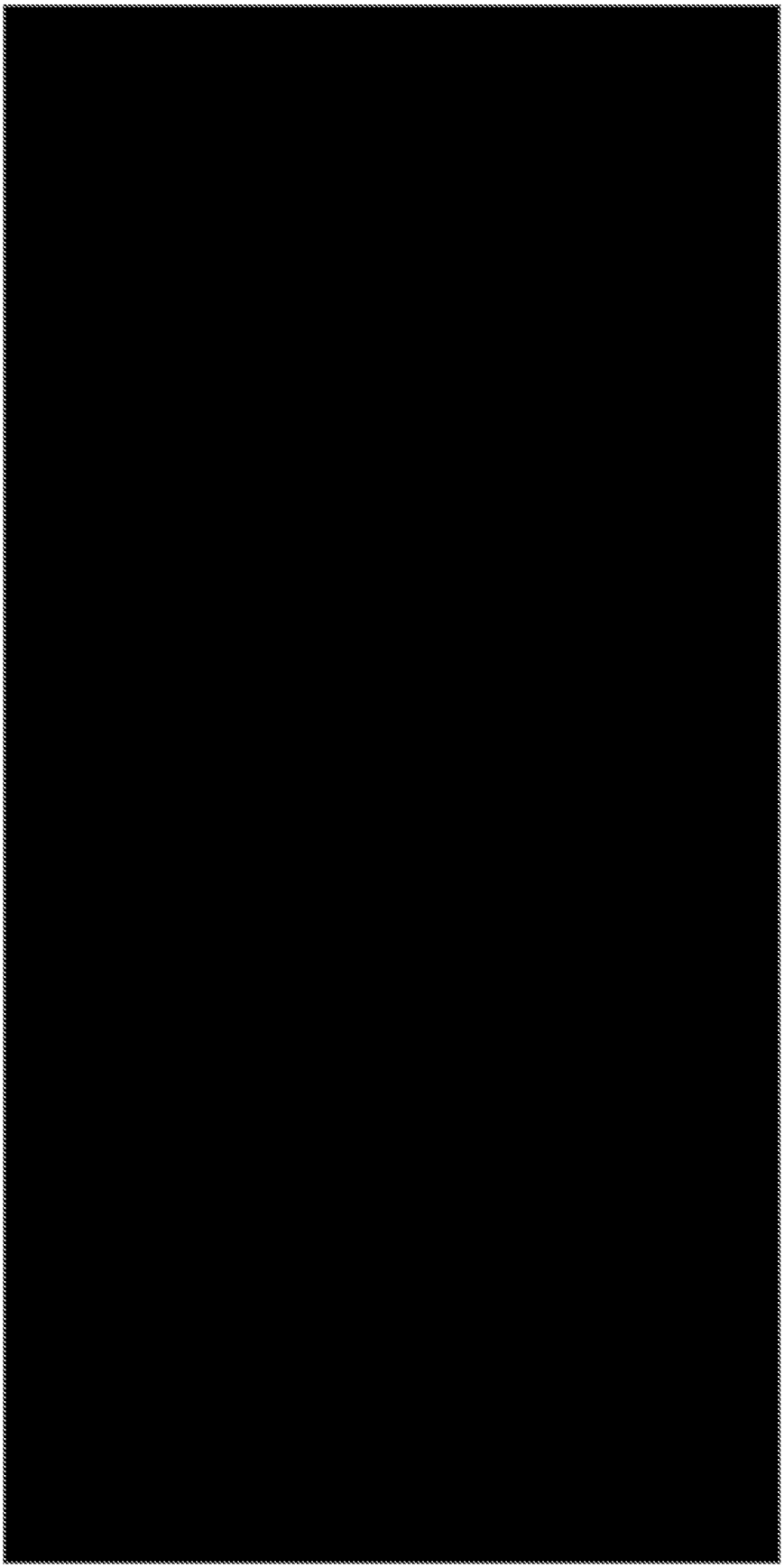
5098 HG
5098 HG
4197 HY
7396 HY
8276 HG
8276 HG
4881 HY





[redacted]

NY	Y	5YR- MULTI-CURR CREDIT FAC.	12/29/10
NY	Y	5YR- MULTI-CURR CREDIT FAC.	12/29/10
NY	Y	$800 ABL 5YR RC	10/12/12
NY	Y	$800 ABL 5YR RC	10/12/12
NY	Y	TERM LOAN	10/12/14
NY	Y	TERM LOAN	10/12/14
NY	Y	TERM LOAN	10/12/14
NY	Y	SENIOR BRIDGE LOAN	10/12/08
NY	Y	SENIOR BRIDGE LOAN	10/12/08
NY	Y	US TERM LOAN	8/30/12
NY	Y	NEW TERM LOAN (2/5/07)	2/9/11
NY	Y	5-YR REVOLVER	6/29/12
NY	Y	5YR REVOLVER	6/29/12
NY	Y	5YR REVOLVER	6/29/12
NY	Y	5-YEAR REVOLVER	12/14/11
NY	Y	5-YEAR REVOLVER	12/14/11
NY	Y	REVOLVER	6/21/12
NY	Y	REVOLVER	6/21/12
NY	Y	REVOLVER	10/17/10
NY	Y	7YR TERM LOAN	4/28/13
NY	Y	7YR TERM LOAN	4/28/13
NY	Y	5 YR REVOLVING CREDIT	11/2/12
NY	Y	5 YR REVOLVING CREDIT	11/2/12
NY	Y	LOANS	5/18/10
NY	N	CHOCTAW STUB	8/31/10
NY	N	TERM LOAN	8/31/10
NY	Y	TERM	1/14/13
NY	Y	TERM	1/14/13
NY	Y	TERM	11/29/13
NY	Y	TERM	11/29/13
NY	Y	REVOLVER	8/1/12
NY	Y	TERM LOAN	10/5/13
NY	Y	5 YEAR REVOLVER	8/17/12
NY	Y	5 YEAR REVOLVER	10/14/08
NY	Y	5 YEAR REVOLVER	10/14/08
NY	Y	5-YEAR REVOLVING CREDIT FAC.	4/13/10
NY	Y	5-YEAR REVOLVING CREDIT FAC.	4/13/10
NY	Y	REVOLVER	4/14/09
NY	Y	REVOLVER	4/14/09
NY	Y	5 YEAR REVOLVER	12/6/11
NY	Y	5 YEAR REVOLVER	12/6/11
NY	Y	5 YEAR REVOLVER	12/6/11
NY	Y	REVOLVER	8/16/12
NY	Y	REVOLVER	5/24/11
NY	Y	TERM LOAN B	5/29/14
NY	Y	TERM LOAN B	5/29/14
NY	Y	REVOLVER	5/29/13
NY	Y	REVOLVER	5/29/13
NY	Y	TERM LOAN	10/2/08
NY	Y	TERM LOAN	10/2/08
NY	Y	REVOLVER	5/13/13
NY	Y	TERM A	5/13/13
NY	Y	5 YEAR REVOLVER	1/30/13
NY	Y	5 YEAR REVOLVER	1/30/13
NY	Y	TERM LOAN	7/25/14
NY	Y	TERM LOAN	7/25/14
NY	Y	TERM LOAN	7/25/14
NY	Y	TERM LOAN	7/25/14
NY	Y	DELAYED DRAW TL	1/23/09
NY	Y	DELAYED DRAW TL	1/23/09
NY	Y	DELAYED DRAW TL	1/23/09
NY	Y	TERM LOAN	7/25/14
NY	Y	5 YEAR REVOLVER	12/16/11
NY	Y	5YR REVOLVER	6/22/12
NY	Y	5YR REVOLVER	6/22/12
NY	Y	5-YR MULTICURRENCY REVOLVER	9/14/12
NY	Y	5-YR MULTICURRENCY REVOLVER	9/14/12
NY	Y	5-YR TERM LOAN	4/4/11
NY	Y	5-YR TERM LOAN	4/4/11
NY	Y	REVOLVING CREDIT FACILITY	6/22/09
NY	Y	2ND LIEN TER LOAN	9/28/14
NY	Y	5 YEAR REVOLVER	7/31/12
NY	Y	5 YEAR REVOLVER	7/31/12
NY	Y	CURR LEV B REVOLVER	12/23/10

	12/29/05	4537 RST	USD	0.98500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	12/29/05	4537 RST	USD	0.98500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	10/12/07	8607 RST	USD	0.97000 LCPI	IBD3	IBD/High Yield
	10/12/07	8607 RST	USD	0.97000 LBCB	IBD3	IBD/High Yield
	10/12/07	8627 TAM	USD	0.87000 LCPI	HYA	High Yield Agency
	10/12/07	8627 TAM	USD	0.87000 BNKL	HYA	High Yield Agency
	10/12/07	8627 TAM	USD	0.87000 LCPI	HYA	High Yield Agency
	10/12/07	8647 TBR	USD	0.81000 LCPI	IBD3	IBD/High Yield
	10/12/07	8647 TBR	USD	0.81000 LCPI	IBD3	IBD/High Yield
	6/30/06	7531 TAM	USD	0.94500 LCPI	HYT	High Yield Secondary Trading
	2/5/07	7613 TAM	USD	0.98250 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	6/29/07	7981 RST	USD	0.97500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	6/29/07	8005 RST	USD	0.97500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	6/29/07	8006 RST	USD	0.97500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	12/14/06	6687 RST	USD	0.97850 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	12/14/06	6687 RST	USD	0.97850 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	6/21/06	5508 RST	USD	0.89500 LCPI	IBD3	IBD/High Yield
	6/21/06	5508 RST	USD	0.89500 LCPI	IBD3	IBD/High Yield
	10/17/05	5850 RST	USD	0.98500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	4/28/06	5360 TAM	USD	0.88000 LCPI	RARB	Risk Arbitrage
	4/28/06	5360 TAM	USD	0.88000 LCPI	RARB	Risk Arbitrage
	11/2/07	8736 RST	USD	0.97250 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	11/2/07	8736 RST	USD	0.97250 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	5/18/05	3930 RST	USD	0.99700 LBHI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1600-01-01		9756 TAM	USD	0.11000 LCPI	DST	Distressed Trading
	5/28/99	3799 TAM	USD	0.11000 LCPI	DST	Distressed Trading
	1/14/08	9122 TAM	USD	0.95500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	1/14/08	9122 TAM	USD	0.95500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	4/24/08	9639 TAM	USD	0.44000 LCPI	HYT	High Yield Secondary Trading
	4/24/08	9639 TAM	USD	0.44000 LCPI	HYT	High Yield Secondary Trading
	10/5/06	6186 RST	USD	0.90750 LCPI	IBD3	IBD/High Yield
	10/5/06	6187 TAM	USD	0.95000 LCPI	IBD3	IBD/High Yield
	8/17/07	8398 RST	USD	0.98300 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	10/14/03	2411 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	10/14/03	2411 RST	USD	0.98000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	4/13/05	3801 RST	USD	0.84000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	4/13/05	3801 RST	USD	0.84000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	4/14/04	2799 RST	USD	0.90500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	4/14/04	2799 RST	USD	0.90500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	12/6/06	6617 RST	USD	0.79000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	12/6/06	6617 RST	USD	0.79000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	12/6/06	6617 RST	USD	0.79000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	8/16/07	8416 RST	USD	0.97500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	5/24/06	4499 RST	USD	0.96000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	5/29/07	7621 TAM	USD	0.70000 LCPI	IBD3	IBD/High Yield
	5/29/07	7621 TAM	USD	0.70000 LCPI	IBD3	IBD/High Yield
	5/29/07	7622 RST	USD	0.66000 LBCB	IBD3	IBD/High Yield
	5/29/07	7622 RST	USD	0.66000 LCPI	IBD3	IBD/High Yield
	1/2/08	9065 TAM	USD	0.99250 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	1/2/08	9065 TAM	USD	0.99250 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	5/13/08	9720 RST	USD	0.92000 LCPI	IBD3	IBD/High Yield
	5/13/08	9721 TAM	USD	0.96000 LCPI	IBD3	IBD/High Yield
	1/30/08	9188 RST	USD	0.96125 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	1/30/08	9188 RST	USD	0.96125 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	7/25/07	7951 TAM	USD	0.94750 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
	7/25/07	7951 TAM	USD	0.94750 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
	7/25/07	7951 TAM	USD	0.94750 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
	7/25/07	7951 TAM	USD	0.94750 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
	7/25/07	7952 TMD	USD	0.94750 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
	7/25/07	7952 TMD	USD	0.94750 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
	7/25/07	7952 TMD	USD	0.94750 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
	7/25/07	7951 TAM	USD	0.94750 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
	12/16/05	4558 RST	USD	0.99000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	6/22/06	5582 RST	USD	0.98375 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	6/22/06	5582 RST	USD	0.98375 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	9/14/07	8508 RST	USD	0.99100 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	9/14/07	8508 RST	USD	0.99100 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	4/4/06	5098 TAM	USD	0.99250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	4/4/06	5098 TAM	USD	0.99250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	8/15/05	4197 RST	USD	0.95000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	3/28/07	7396 TAM	USD	0.50000 LCPI	HYT	High Yield Secondary Trading
	7/31/07	8276 RST	USD	0.97350 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	7/31/07	8276 RST	USD	0.97350 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	2/7/06	4881 RST	USD	0.94000 LCPI	IBD3	IBD/High Yield

SUMIB	JV4007	3000000000	0		60,000,000	-
FRL	JV4007	3000000000	0		35,000,000	35,000,000
PINE1	221720	800000000	0		30,000,000	30,000,000
JSTBL	425400	800000000	50000000		20,000,000	20,000,000
TBSYN	221720	2200000000	97500000		40,000,000	55,000,000
FREED	428090	2200000000	0		38,750,000	38,750,000
VERAN	221720	2200000000	0	*****	3,750,000	3,750,000
VERAN	221720	890000000	29286000		9,286,000	9,286,000
TBSYN	221720	890000000	0	*****	-	20,000,000
SECT3	436500	1445500000	2309353.06		2,309,353	2,309,353
SECT4	299110	550000000	2000000		2,000,000	2,000,000
FRL	JV4005	300000000	11020408.16		11,020,408	11,020,408
FRL	JV4005	1200000000	44081632.65		44,081,633	44,081,633
FRL	JV4005	950000000	34897959.19		34,897,959	34,897,959
FRL	JV4005	750000000	42000000		-	-
FRL	JV4007	750000000	0		22,000,000	22,000,000
PINEH	JV4100	200000000	27500000		15,000,000	15,000,000
PINEZ	JV4100	200000000	0	*****	12,500,000	12,500,000
FRLEX	JV4100	115000000	5000000		5,000,000	5,000,000
MTLF2	231120	6467500000	34810354.2		15,000,000	25,000,000
SECT3	436500	6467500000	0	*****	7,310,354	9,810,354
FRLEX	JV4105	3500000000	75000000		55,000,000	55,000,000
FRLHD	JV4105	3500000000	0	*****	20,000,000	20,000,000
FRL	JV4003	75000000	75000000		75,000,000	75,000,000
DSTRD	256720	0	0		13,442,039	-
DSTRD	256720	428605318.8	22627917.77		22,627,918	22,627,918
FRL	JV4007	285000000	14250000		-	-
SPRUC	JV4000	285000000	0		14,250,000	14,250,000
DSTJG	253730	6947500000	3989949.75		3,994,975	2,994,975
DSTJC	421720	6947500000	0	*****	994,975	994,975
SYHLD	JV1506	150000000	28500000		28,500,000	28,500,000
SECT3	436500	1100400000	2340448.58		866,087	2,340,449
FRL	JV4000	3000000000	120000000		120,000,000	120,000,000
FRL	JV4005	2100000000	92500000		-	-
FRL	JV4007	2100000000	0		92,500,000	92,500,000
FRL	JV4005	2100000000	55000000		40,000,000	40,000,000
FRL	JV4007	2100000000	0		15,000,000	15,000,000
FRL	JV4005	2100000000	80000000		62,500,000	62,500,000
SPRUC	JV4000	2100000000	0		2,500,000	2,500,000
FRL	JV4005	1000000000	27500000		-	-
FRL	JV4007	1000000000	0		27,500,000	27,500,000
DSTRD	256710	1000000000	0		10,000,000	-
FRL	JV4005	200000000	14000000		14,000,000	14,000,000
PINEZ	JV4100	150000000	25000000		25,000,000	25,000,000
DSTJC	421720	1435500000	6838624.73		7,979,849	6,838,625
SECT3	299970	1435500000	0	*****	5,323,700	-
SYEXC	JV1020	200000000	0		33,000,000	33,000,000
INSYN	JV1010	200000000	33000000		-	-
SYND	JV1817	500000000	0		212,500,000	212,500,000
SPRUC	JV4000	500000000	250000000		37,500,000	37,500,000
FRLEX	JV4100	150000000	6000000		6,000,000	6,000,000
VERAX	JV4100	98750000	3950000		3,950,000	3,950,000
FRL	JV4005	7000000000	185000000		185,000,000	185,000,000
FRL	JV4007	7000000000	15000000		15,000,000	15,000,000
TBSYN	221720	5865865730	57039831.39		33,297,076	33,297,076
FRDEG	233730	5865865730	0	*****	13,628,580	13,628,580
MMDFJ	299110	5865865730	0	*****	1,795,753	6,552,479
SECT4	299220	5865865730	0	*****	1,659,006	1,469,167
SECT4	299220	300000000	1920618.88		1,488,113	1,585,423
MMDFJ	299110	300000000	0	*****	64,974	308,249
TBSYN	221720	300000000	0	*****	26,946	26,946
FREED	299220	5865865730	0	*****	-	2,092,529
SUMIB	JV4007	1500000000	50000000		50,000,000	-
FRL	JV4005	2250000000	100000000		75,000,000	75,000,000
SUMIB	JV4007	2250000000	0		25,000,000	-
FRL	JV4000	7500000000	150000000		90,000,000	90,000,000
SUMIB	JV4000	7500000000	0	*****	60,000,000	-
FREED	JV4005	1500000000	9250000		1,750,000	1,750,000
FREED	JV4007	1500000000	0		7,500,000	7,500,000
FRLEX	JV4100	80000000	5000000		5,000,000	5,000,000
DSTJG	256690	225000000	27700000		11,000,000	27,700,000
SUMIB	JV4005	3850000000	150000000		40,000,000	-
FRL	JV4007	3850000000	0		110,000,000	110,000,000
SYEXC	JV1015	35000000	7500000		7,500,000	7,500,000

-	-	-	0.1	0	0	0	0.35
2,372,194	2,372,194	-	0.1	0	0	0	0.35
13,676,250	750,000	12,926,250	0	0.25	0	0	1.25
9,117,500	500,000	8,617,500	0	0.25	0	0	1.25
55,000,000	-	55,000,000	0	0	0	0	0
38,800,000	-	38,800,000	0	0	0	0	0
3,750,000	-	3,750,000	0	0	0	0	0
9,290,000	-	9,290,000	0	0	0	0	0
20,000,000	-	20,000,000	0	0	0	0	0
2,309,353	-	2,309,353	0	0	0	0	0
2,000,000	-	2,000,000	0	0	0	0	0
1,410,000	128,571	1,290,000	0	0	0	0	0.45
13,000,000	1,014,171	11,900,000	0	0.125	0	0	0.55
5,510,000	-	5,510,000	0	0	0	0	0.45
-	-	-	0	0	0	0	0.45
9,090,000	-	9,090,000	0	0	0	0	0.45
7,900,000	1,747,437	6,150,000	0	0.375	0	0	1.75
6,580,000	1,456,198	5,130,000	0	0.375	0	0	1.75
1,441,892	1,441,892	-	0	0.375	0	0	2
25,000,000	-	25,000,000	0	0	0	0	0
9,810,000	-	9,810,000	0	0	0	0	0
27,600,000	100,710	27,500,000	0	0.2	0	0	1
10,036,622	36,622	10,000,000	0	0.2	0	0	1
-	-	-	0	0.05	0	0	0
-	-	-	0	0	0	0	0
22,627,918	-	22,627,918	0	0	0	0	0
-	-	-	0	0	0	0	0
14,300,000	-	14,300,000	0	0	0	0	0
2,990,000	-	2,990,000	0	0	0	0	0
994,975	-	994,975	0	0	0	0	0
13,000	13,026	-	0	0	0	0	2
2,340,000	-	2,340,000	0	0	0	0	0
-	-	-	0	0.04	0	0	0.175
-	-	-	0.175	0	0	0	0.5
-	-	-	0.175	0	0	0	0.5
40,000,000	-	40,000,000	0.1	0	0	0	0
15,000,000	-	15,000,000	0.1	0	0	0	0
62,500,000	-	62,500,000	0.11	0	0	0	0.45
2,500,000	-	2,500,000	0.11	0	0	0	0.45
-	-	-	0.085	0	0	0	0
27,500,000	-	27,500,000	0.085	0	0	0	0
-	-	-	0.085	0	0	0	0
10,400,000	-	10,400,000	0	0	0	0	0
16,700,000	33,333	16,700,000	0	0.5	0	0	1.5
6,840,000	-	6,840,000	0	0	0	0	0
0	-	0	0	0	0	0	0
974,000	973,830	-	0.5	0	0	0	2.25
-	-	-	0.5	0	0	0	2.25
212,500,000	-	212,500,000	0	0	0	0	0
37,500,000	-	37,500,000	0	0	0	0	0
669,244	669,244	-	0	0	0	0	2.5
3,950,000	-	3,950,000	0	0	0	0	0
9,485,811	9,485,811	-	0	0.08	0	0	0.35
769,000	769,120	-	0	0.08	0	0	0.35
33,300,000	-	33,300,000	0	0	0	0	0
13,600,000	-	13,600,000	0	0	0	0	0
6,550,000	-	6,550,000	0	0	0	0	0
1,469,167	-	1,469,167	0	0	0	0	0
-	-	-	0	1	0	0	0
-	-	-	0	1	0	0	0
-	-	-	0	1	0	0	0
2,092,529	-	2,092,529	0	0	0	0	0
-	-	-	0.08	0	0	0	0
3,411,342	3,411,342	-	0.06	0	0	0	0.23
-	-	-	0.06	0	0	0	0.23
483,000	483,000	-	0	0	0	0	0.15
-	-	-	0	0	0	0	0.15
1,750,000	-	1,750,000	0	0	0	0	0
7,500,000	-	7,500,000	0	0	0	0	0
-	-	-	0	0.5	0	0	0
27,700,000	-	27,700,000	0	0	0	0	0
-	-	-	0.07	0	0	0	0.23
82,111,798	82,111,798	-	0.07	0	0	0	0.23
4,285,714	-	4,285,714	0	0.5	0	0	0

0.0035	EURO	Baa3	BBB		4832 COMM/MEDIA
0.0035	EURO	Baa3	BBB		4832 COMM/MEDIA
0.0025	BASE	B2	B		5961 CONSMR/RET
0.0025	BASE	B2	B		5961 CONSMR/RET
0.02	BASE	B2	B		5961 CONSMR/RET
0.02	BASE	B2	B		5961 CONSMR/RET
0.02	BASE	B2	B		5961 CONSMR/RET
0.04625	LIBOR	B3	CCC+		5961 CONSMR/RET
0.04625	LIBOR	B3	CCC+		5961 CONSMR/RET
0.015	BASE	Ba3	BB-		
0.02	LIBOR				29 COMM/MEDIA
0		Baa3	BBB		4911 POWER
0		Ba1	BBB-		4911 POWER
0		Baa3	BBB		4911 POWER
0		Baa2	BBB		4813 COMM/MEDIA
0		Baa2	BBB		4813 COMM/MEDIA
0.0075	BASE	Ba2	BB+		2671 INDUSTRIAL
0.0075	BASE	Ba2	BB+		2671 INDUSTRIAL
0.01	BASE	Ba2	BB		1389
0.01	BASE	B1	B		4841 COMM/MEDIA
0.01	BASE	B1	B		4841 COMM/MEDIA
0		Ba2	BB		1381
0		Ba2	BB		1381
0.002	LIBOR	Aa1	AA		2911 NAT RES
0		NA	NA	490A	
0.0125	LIBOR	NR	NR	490A	
0		NR	NR		7374 TECHNOLOGY
0		NR	NR		7374 TECHNOLOGY
0.04	LIBOR	NA	BB-		
0.04	LIBOR	NA	BB-		
0.01	BASE	Ba3	B		7830 GAMING
0.0075	BASE	Ba3	B		7830 GAMING
0.00175	EURO	A1	NR		3576 INDUSTRIAL
0		Baa1	A-		6153 FIG
0		Baa1	A-		6153 FIG
0		Baa1	A-		6153 FIG
0		Baa1	A-		6153 FIG
0		Baa1	A-		6153 FIG
0		Baa1	A-		6153 FIG
0		Baa1	A-		6153 FIG
0		Baa1	A-		6153 FIG
0		Baa1	A-		6153 FIG
0		NA	NA		
0.005	BASE	NA	NA		7812 COMM/MEDIA
0.0275	EURO	B1	B		5331
0.0275	EURO	B1	B		5331
0.0125	BASE	B2	B		5331
0.0125	BASE	B2	B		5331
0.015	LIBOR	NA	NA		
0.015	LIBOR	NA	NA		
0.015	BASE	NA	NA		3561 INDUSTRIAL
0.025	EURO	NA	NA		3561 INDUSTRIAL
0		Baa2	BBB+		4890 COMM/MEDIA
0		Baa2	BBB+		4890 COMM/MEDIA
0.0225	LIBOR				8062 HEALTHCARE
0.0225	LIBOR				8062 HEALTHCARE
0.0225	LIBOR				8062 HEALTHCARE
0.0225	LIBOR				8062 HEALTHCARE
0.0125	BASE	NA	NA		8062 HEALTHCARE
0.0125	BASE	NA	NA		8062 HEALTHCARE
0.0125	BASE	NA	NA		8062 HEALTHCARE
0.0225	LIBOR				8062 HEALTHCARE
0.0027	EURO	Baa2	BBB+		2000 CONSMR/RET
0		A2	BBB+		4931 NAT RES
0		A2	BBB+		4931 NAT RES
0.0015	EURO	A1	A		2911 NAT RES
0.0015	EURO	A1	A		2911 NAT RES
0		A1	A		2911 NAT RES
0		A1	A		2911 NAT RES
0.0225	LIBOR	Ba3	B+		6321 FIG
0.055	EURO	NA	NA		3080
0		Baa1	BBB+		4931 POWER
0		Baa1	BBB+		4931 POWER
0.025	EURO	Ba3	B		3011 INDUSTRIAL

Radio Stations	CHASE	SCHWAGER, AHUVA	
Radio Stations	CHASE	SCHWAGER, AHUVA	
Mail Order Houses	CHASE	BHALLA, RITAM	
Mail Order Houses	CHASE	BHALLA, RITAM	
Mail Order Houses	LCPI - AGENCY	BHALLA, RITAM	
Mail Order Houses	LCPI - AGENCY	BHALLA, RITAM	
Mail Order Houses	LCPI - AGENCY	BHALLA, RITAM	
Mail Order Houses	CHASE	BHALLA, RITAM	
Mail Order Houses	CHASE	BHALLA, RITAM	
	KEY BANK		
Telecommunications	CREDIT SUISSE	BRAUNFELD, RANDALL	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Telephone Comm. Exc. Radio Tele.	CHASE	SCHWAGER, AHUVA	
Telephone Comm. Exc. Radio Tele.	CHASE	SCHWAGER, AHUVA	
Packaging Paper Coated & Laminated	BANK OF AMERICA	ALBANESE, DIANE	Y
Packaging Paper Coated & Laminated	BANK OF AMERICA	ALBANESE, DIANE	Y
Oil & Gas Field Services,nec	CITIBANK, N.A. (MASTER)	MILANEZ, ANDREW	
Cable and Other Pay TV Services	CHASE		
Cable and Other Pay TV Services	CHASE		
Drilling Oil & Gas Wells	UNION BANK OF CALIFORINIA	LUND, MARIA	
Drilling Oil & Gas Wells	UNION BANK OF CALIFORINIA	LUND, MARIA	
Petroleum Refining	LCPI - AGENCY	DE LAGARDE, ADRIAN	
Finance Companies	CHASE		
Finance Companies	CHASE		
Computer Processing & Data Preparation Svcs	WACHOVIA BANK	SCHWAGER, AHUVA	
Computer Processing & Data Preparation Svcs	WACHOVIA BANK	SCHWAGER, AHUVA	
	CHASE		
	CHASE		
Motion Picture Theatres	LCPI - AGENCY	MALLOY, CRAIG	Y
Motion Picture Theatres	LCPI - AGENCY	MALLOY, CRAIG	Y
Scales & Balances,Exc. Laboratory	BANK OF AMERICA	SCHWAGER, AHUVA	
Short-Term Business Cred Exc.Ag	CHASE	NAIR, ROHIT	
Short-Term Business Cred Exc.Ag	CHASE	NAIR, ROHIT	
Short-Term Business Cred Exc.Ag	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Short-Term Business Cred Exc.Ag	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Short-Term Business Cred Exc.Ag	CHASE	NAIR, ROHIT	
Short-Term Business Cred Exc.Ag	CHASE	NAIR, ROHIT	
Short-Term Business Cred Exc.Ag	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Short-Term Business Cred Exc.Ag	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Short-Term Business Cred Exc.Ag	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
	CALYON NEW YORK	HAYKIN, DANIEL	
Motion Picture & Video Production	BEAR, STEARNS & CO. INC.	MILANEZ, ANDREW	
Variety Stores	CREDIT SUISSE	BHALLA, RITAM	
Variety Stores	CREDIT SUISSE	BHALLA, RITAM	
Variety Stores	CREDIT SUISSE	BHALLA, RITAM	
Variety Stores	CREDIT SUISSE	BHALLA, RITAM	
	GOLDMAN SACHS CREDIT PARTNER	NAIR, ROHIT	
	GOLDMAN SACHS CREDIT PARTNER	NAIR, ROHIT	
Pumps & Pumping Equipment	BANK OF AMERICA	ALBANESE, DIANE	
Pumps & Pumping Equipment	BANK OF AMERICA	ALBANESE, DIANE	
Communication Services, N.E.C.	CHASE	SCHWAGER, AHUVA	
Communication Services, N.E.C.	CHASE	SCHWAGER, AHUVA	
General Medical & Surgical Hospitals	CREDIT SUISSE		
General Medical & Surgical Hospitals	CREDIT SUISSE		
General Medical & Surgical Hospitals	CREDIT SUISSE		
General Medical & Surgical Hospitals	CREDIT SUISSE		
General Medical & Surgical Hospitals	CREDIT SUISSE		
General Medical & Surgical Hospitals	CREDIT SUISSE		
General Medical & Surgical Hospitals	CREDIT SUISSE		
General Medical & Surgical Hospitals	CREDIT SUISSE		
Food & Kindred Products	CHASE	SCHWAGER, AHUVA	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Petroleum Refining	CHASE	DE LAGARDE, ADRIAN	
Petroleum Refining	CHASE	DE LAGARDE, ADRIAN	
Petroleum Refining	ROYAL BANK OF SCOTLAND	DE LAGARDE, ADRIAN	
Petroleum Refining	ROYAL BANK OF SCOTLAND	DE LAGARDE, ADRIAN	
Accident & Health Insurance	BANK OF AMERICA	MILANEZ, ANDREW	Y
Synthetic Covers and Materials	DEUTSCHE BANK TRUST CO AMERICA		
Electric & Other Services Combined	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Tires & Inner Tubes	DEUTSCHE BANK AG	ALBANESE, DIANE	Y

CBS	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
CBS	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
CDWC	US	Acquisition			HY LOANS US
CDWC	US	Acquisition			HY LOANS US
CDWC	US	General Corp Purposes		0	HY LOANS US
CDWC	US	General Corp Purposes		0	HY LOANS US
CDWC	US	General Corp Purposes		0	HY LOANS US
CDWCBR	US	Acquisition		0	HY LOANS US
CDWCBR	US	Acquisition		0	HY LOANS US
FUN	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
CYCL	US	Refinance		0	HIGH YIELD-LOANS AMER
CNP	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
CNP	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
CNP	US	General Corp Purposes	15200CAB5		FID CORP LOANS AMER - HG FRL
CTL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
CTL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
CVO	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
CVO	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
GTLS	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
CHTR	US	General Corp Purposes		0	RISK ARB
CHTR	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
CHK	US	Refinance			FID CORP LOANS AMER - HY FRL
CHK	US	Refinance			FID CORP LOANS AMER - HY FRL
CVX	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
CHOC	NL	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
CHOC	NL	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
CPS	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
CPS	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
CRYSLR	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
CRYSLR	US	General Corp Purposes		0	HY-SCT
CINMRK	US	Acquisition	172442AE5		FID CORP LOANS AMER - HY LOAN HOLDS
CINMRK	US	Acquisition		0	HIGH YIELD-LOANS AMER
CSCO	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
CIT	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
CIT	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
CIT	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
CIT	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
CIT	US	Debt Consolidation			FID CORP LOANS AMER - HG FRL
CIT	US	Debt Consolidation			FID CORP LOANS AMER - HG FRL
CIT	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
CIT	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
CIT	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
CTRC	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
CKXE	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
CLE	US	Refinance		0	HY-SCT
CLE	US	Refinance		0	HY AMERICAS - LOANS AMERICAS
CLE	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
CLE	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
CLPHLD	US	General Corp Purposes		0	HG LOANS
CLPHLD	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
CFX	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
CFX	US	Refinance		0	FID CORP LOANS AMER - HY FRL
CMCSA	US	Acquisition			FID CORP LOANS AMER - HG FRL
CMCSA	US	Acquisition			FID CORP LOANS AMER - HG FRL
CYH	US	General Corp Purposes		0	HY LOANS US
CYH	US	General Corp Purposes		0	HY EUROPE - LOAN SYND EUROPE
CYH	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
CYH	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
CYH	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
CYH	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
CYH	US	General Corp Purposes		0	HY LOANS US
CYH	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
CAG	US	Commercial Paper Back-Up		0	FID CORP LOANS AMER - HG FRL
ED	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
ED	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
COP	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
COP	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
COP	US	Refinance		0	FID CORP LOANS AMER - HG FRL
COP	US	Refinance		0	FID CORP LOANS AMER - HG FRL
CNSJP	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
CONCON	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
CEG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
CEG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
CSAUTO	US	General Corp Purposes		0	FID CORP LOANS AMER - HY LOAN HOLDS

HIGH GRADE	1	FALSE	60,000,000	
HIGH GRADE	1	FALSE	35,000,000	
HIGH YIELD	1	FALSE	30,000,000	12,926,250
HIGH YIELD	1	FALSE	20,000,000	8,617,500
HIGH YIELD	1	FALSE	40,000,000	40,000,000
HIGH YIELD	1	FALSE	38,750,000	38,750,000
HIGH YIELD	1	FALSE	3,750,000	3,750,000
HIGH YIELD	1	FALSE	9,286,000	9,286,000
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE	2,309,353	2,309,353
HIGH YIELD	1	FALSE	2,000,000	2,000,000
HIGH GRADE	1	FALSE	11,020,408	1,290,000
HIGH GRADE	1	FALSE	44,081,633	11,900,000
HIGH GRADE	1	FALSE	34,897,959	5,510,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	22,000,000	9,090,000
HIGH YIELD	1	FALSE	15,000,000	6,150,000
HIGH YIELD	1	FALSE	12,500,000	5,130,000
HIGH YIELD	1	FALSE	5,000,000	
RISK ARBITRAGE	1	FALSE	15,000,000	15,000,000
HIGH YIELD	1	FALSE	7,310,354	7,310,354
HIGH YIELD	1	FALSE	55,000,000	27,500,000
HIGH YIELD	1	FALSE	20,000,000	10,000,000
HIGH GRADE	1	FALSE	75,000,000	
HIGH YIELD	1	FALSE	13,442,039	
HIGH YIELD	1	FALSE	22,627,918	22,627,918
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	14,250,000	14,250,000
HIGH YIELD	1	FALSE	3,994,975	2,990,000
HIGH YIELD	1	FALSE	994,975	994,975
HIGH YIELD	1	FALSE	28,500,000	
HIGH YIELD	1	FALSE	866,087	866,087
HIGH GRADE	1	FALSE	120,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	92,500,000	
HIGH GRADE	1	FALSE	40,000,000	40,000,000
HIGH GRADE	1	FALSE	15,000,000	15,000,000
HIGH GRADE	1	FALSE	62,500,000	62,500,000
HIGH GRADE	1	FALSE	2,500,000	2,500,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	27,500,000	27,500,000
HIGH YIELD	1	FALSE	10,000,000	
HIGH GRADE	1	FALSE	14,000,000	10,381,000
HIGH YIELD	1	FALSE	25,000,000	16,666,667
HIGH YIELD	1	FALSE	7,979,849	6,838,625
HIGH YIELD	1	FALSE	5,323,700	0
HIGH YIELD	1	FALSE	33,000,000	
HIGH YIELD	1	TRUE		
HIGH GRADE	1	FALSE	212,500,000	212,500,000
HIGH GRADE	1	FALSE	37,500,000	37,500,000
HIGH YIELD	1	FALSE	6,000,000	
HIGH YIELD	1	FALSE	3,950,000	3,950,000
HIGH GRADE	1	FALSE	185,000,000	
HIGH GRADE	1	FALSE	15,000,000	
HIGH YIELD	1	FALSE	33,297,076	33,297,076
HIGH YIELD	1	FALSE	13,628,580	13,628,580
HIGH YIELD	1	FALSE	1,795,753	1,795,753
HIGH YIELD	1	FALSE	1,659,006	1,469,167
HIGH YIELD	1	FALSE	1,488,113	
HIGH YIELD	1	FALSE	64,974	
HIGH YIELD	1	FALSE	26,946	
HIGH YIELD	1	FALSE		
HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	FALSE	75,000,000	
HIGH GRADE	1	FALSE	25,000,000	
HIGH GRADE	1	FALSE	90,000,000	
HIGH GRADE	1	FALSE	60,000,000	
HIGH GRADE	1	FALSE	1,750,000	1,750,000
HIGH GRADE	1	FALSE	7,500,000	7,500,000
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	11,000,000	11,000,000
HIGH GRADE	1	FALSE	40,000,000	
HIGH GRADE	1	FALSE	110,000,000	
HIGH YIELD	1	FALSE	7,500,000	4,285,714

60,000,000	59,100,000		59,100,000	PV	59,100,000	59,696,970
35,000,000	34,475,000		34,475,000	PV	34,475,000	34,823,232
17,073,750	29,100,000	12,538,463	16,561,538	PV	29,100,001	30,000,001
11,382,500	19,400,000	8,358,975	11,041,025	PV	19,400,000	20,000,000
	34,800,000	34,800,000		PV	34,800,000	40,000,000
	33,712,500	33,712,500		PV	33,712,500	38,750,000
	3,262,500	3,262,500		PV	3,262,500	3,750,000
	7,521,660	7,521,660		PV	7,521,660	9,286,000
				PV	-	-
	2,182,339	2,182,339		PV	2,182,339	2,309,353
	1,965,000	1,965,000		PV	1,965,000	2,000,000
9,730,408	10,744,898	1,257,750	9,487,148	PV	10,744,898	10,964,182
32,181,633	42,979,592	11,602,500	31,377,092	PV	42,979,592	43,856,727
29,387,959	34,025,510	5,372,250	28,653,260	PV	34,025,510	34,719,908
				PV	-	-
12,910,000	21,527,000	8,894,565	12,632,435	PV	21,527,000	21,966,327
8,850,000	13,425,000	5,504,250	7,920,750	PV	13,425,000	14,916,667
7,370,000	11,187,500	4,591,350	6,596,150	PV	11,187,500	12,430,556
5,000,000	4,925,000		4,925,000	PV	4,925,000	4,974,747
	13,200,000	13,200,000		PV	13,200,000	15,000,000
	6,433,111	6,433,111		PV	6,433,111	7,310,353
27,500,000	53,487,500	26,743,750	26,743,750	PV	53,487,500	55,141,753
10,000,000	19,450,000	9,725,000	9,725,000	PV	19,450,000	20,051,546
75,000,000	74,775,000		74,775,000	PV	74,775,000	74,775,000
13,442,039	1,478,624		1,478,624	PV	1,478,624	13,442,036
	2,489,071	2,489,071		PV	2,489,071	22,627,918
				PV	-	-
	13,608,750	13,608,750		PV	13,608,750	14,175,781
1,004,975	1,757,789	1,315,600	442,189	PV	1,757,789	3,994,975
	437,789	437,789		PV	437,789	994,975
28,500,000	25,863,750		25,863,750	PV	25,863,750	28,421,703
	822,783	822,783		PV	822,783	866,087
120,000,000	117,960,000		117,960,000	PV	117,960,000	120,367,347
				PV	-	-
92,500,000	90,650,000		90,650,000	PV	90,650,000	92,500,000
	33,600,000	33,600,000		PV	33,600,000	40,000,000
	12,600,000	12,600,000		PV	12,600,000	15,000,000
	56,562,500	56,562,500		PV	56,562,500	62,156,593
	2,262,500	2,262,500		PV	2,262,500	2,486,264
				PV	-	-
	21,725,000	21,725,000		PV	21,725,000	27,500,000
10,000,000	7,900,000		7,900,000	PV	7,900,000	10,000,000
3,619,000	13,650,000	10,121,475	3,528,525	PV	13,650,000	13,928,571
8,333,333	24,000,000	16,000,000	8,000,000	PV	24,000,000	25,000,000
1,141,224	5,585,894	4,787,037	798,857	PV	5,585,894	7,979,849
5,323,700	3,726,590		3,726,590	PV	3,726,590	5,323,700
33,000,000	21,780,000		21,780,000	PV	21,780,000	33,000,000
				PV	-	-
	210,906,250	210,906,250		PV	210,906,250	213,036,616
	37,218,750	37,218,750		PV	37,218,750	37,594,697
6,000,000	5,520,000		5,520,000	PV	5,520,000	6,000,000
	3,792,000	3,792,000		PV	3,792,000	3,950,000
185,000,000	177,831,250		177,831,250	PV	177,831,250	185,240,885
15,000,000	14,418,750		14,418,750	PV	14,418,750	15,019,531
	31,548,980	31,548,980		PV	31,548,980	33,297,077
	12,913,080	12,913,080		PV	12,913,080	13,628,580
	1,701,476	1,701,476		PV	1,701,476	1,795,753
189,839	1,571,908	1,392,036	179,872	PV	1,571,908	1,659,006
1,488,113	1,409,987		1,409,987	PV	1,409,987	1,488,113
64,974	61,563		61,563	PV	61,563	64,974
26,946	25,532		25,532	PV	25,532	26,947
				PV	-	-
50,000,000	49,500,000		49,500,000	PV	49,500,000	50,000,000
75,000,000	73,781,250		73,781,250	PV	73,781,250	75,286,990
25,000,000	24,593,750		24,593,750	PV	24,593,750	25,095,663
90,000,000	89,190,000		89,190,000	PV	89,190,000	90,090,909
60,000,000	59,460,000		59,460,000	PV	59,460,000	60,060,606
	1,736,875	1,736,875		PV	1,736,875	1,754,419
	7,443,750	7,443,750		PV	7,443,750	7,518,939
5,000,000	4,750,000		4,750,000	PV	4,750,000	5,000,000
	5,500,000	5,500,000		PV	5,500,000	11,000,000
40,000,000	38,940,000		38,940,000	PV	38,940,000	40,144,330
110,000,000	107,085,000		107,085,000	PV	107,085,000	110,396,907
3,214,286	7,050,000	4,028,571	3,021,429	PV	7,050,000	7,500,000

86.50	Markit
86.50	Markit
86.50	Markit
82.50	Markit
78.50	Markit
93.89	LSTA
98.03	Markit

89.50	Markit
89.50	Markit
89.50	Markit
87.83	LSTA
87.83	LSTA

42.38	Markit
42.38	Markit
91.50	Markit
94.63	Markit

78.75	Buy 10000000 at 78.75 on 07/31/2008
78.75	Buy 10000000 at 78.75 on 07/31/2008
78.75	Buy 10000000 at 78.75 on 07/31/2008

68.56	LSTA
68.56	LSTA
#VALUE!	LSTA
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94.61	LSTA
94.61	LSTA
94.61	LSTA
94.61	LSTA
94.61	LSTA
94.61	LSTA
94.61	LSTA
94.61	LSTA

50.50	LSTA

92.50	Markit

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#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	87.000	#NAME?	#NAME?
#NAME?	87.000	#NAME?	#NAME?
#NAME?	87.000	#NAME?	#NAME?
82.50	81.000	139,290 TESTED	1.9%
	81.000	UNTESTED	
#NAME?	94.500	#NAME?	#NAME?
98.03	98.250	(4,380) TESTED	-0.2%
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
	98.000	UNTESTED	
#NAME?	98.000	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	88.000	#NAME?	#NAME?
#NAME?	88.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	100.000	#NAME?	#NAME?
#NAME?	11.000	#NAME?	#NAME?
#NAME?	11.000	#NAME?	#NAME?
	96.000	UNTESTED	
#NAME?	96.000	#NAME?	#NAME?
42.38	44.000	(64,918) TESTED	-3.7%
42.38	44.000	(16,168) TESTED	-3.7%
91.50	91.000	141,540 TESTED	0.5%
94.63	95.000	(3,248) TESTED	-0.4%
#NAME?	98.000	#NAME?	#NAME?
	98.000	UNTESTED	
#NAME?	98.000	#NAME?	#NAME?
#NAME?	84.000	#NAME?	#NAME?
#NAME?	84.000	#NAME?	#NAME?
#NAME?	91.000	#NAME?	#NAME?
#NAME?	91.000	#NAME?	#NAME?
	79.000	UNTESTED	
78.75	79.000	(68,750) TESTED	-0.3%
78.75	79.000	(25,000) TESTED	-0.3%
#NAME?	98.000	#NAME?	#NAME?
#NAME?	96.000	#NAME?	#NAME?
#NAME?	70.000	#NAME?	#NAME?
#NAME?	70.000	#NAME?	#NAME?
#VALUE!	66.000	#VALUE!	#VALUE!
	66.000	UNTESTED	
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	92.000	#NAME?	#NAME?
#NAME?	96.000	#NAME?	#NAME?
#NAME?	96.000	#NAME?	#NAME?
#NAME?	96.000	#NAME?	#NAME?
94.61	94.750	(46,250) TESTED	-0.1%
94.61	94.750	(18,930) TESTED	-0.1%
94.61	94.750	(2,494) TESTED	-0.1%
94.61	94.750	(2,304) TESTED	-0.1%
94.61	94.750	(2,067) TESTED	-0.1%
94.61	94.750	(90) TESTED	-0.1%
94.61	94.750	(37) TESTED	-0.1%
	94.750	UNTESTED	
#NAME?	99.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	95.000	#NAME?	#NAME?
#NAME?	50.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	94.000	#NAME?	#NAME?

#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	97	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	97	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	87	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	87	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	87	-	#REF!
1.50	FALSE	External Quote	HY	81	-	#REF!
	#VALUE!	External Quote	HY	81	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	94.5	-	#REF!
0.22	FALSE	External Quote	HY	98.25	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
	#VALUE!	#NAME?	FID Corp	98	-	#REF!
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3547 HY
9054 HY
9054 HY
6921 HY
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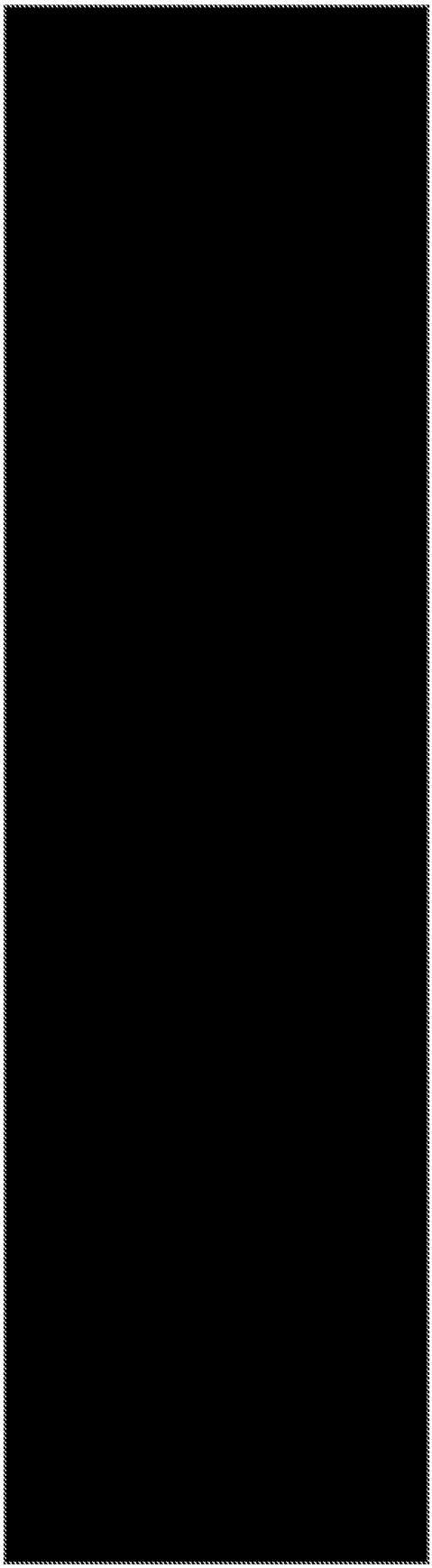
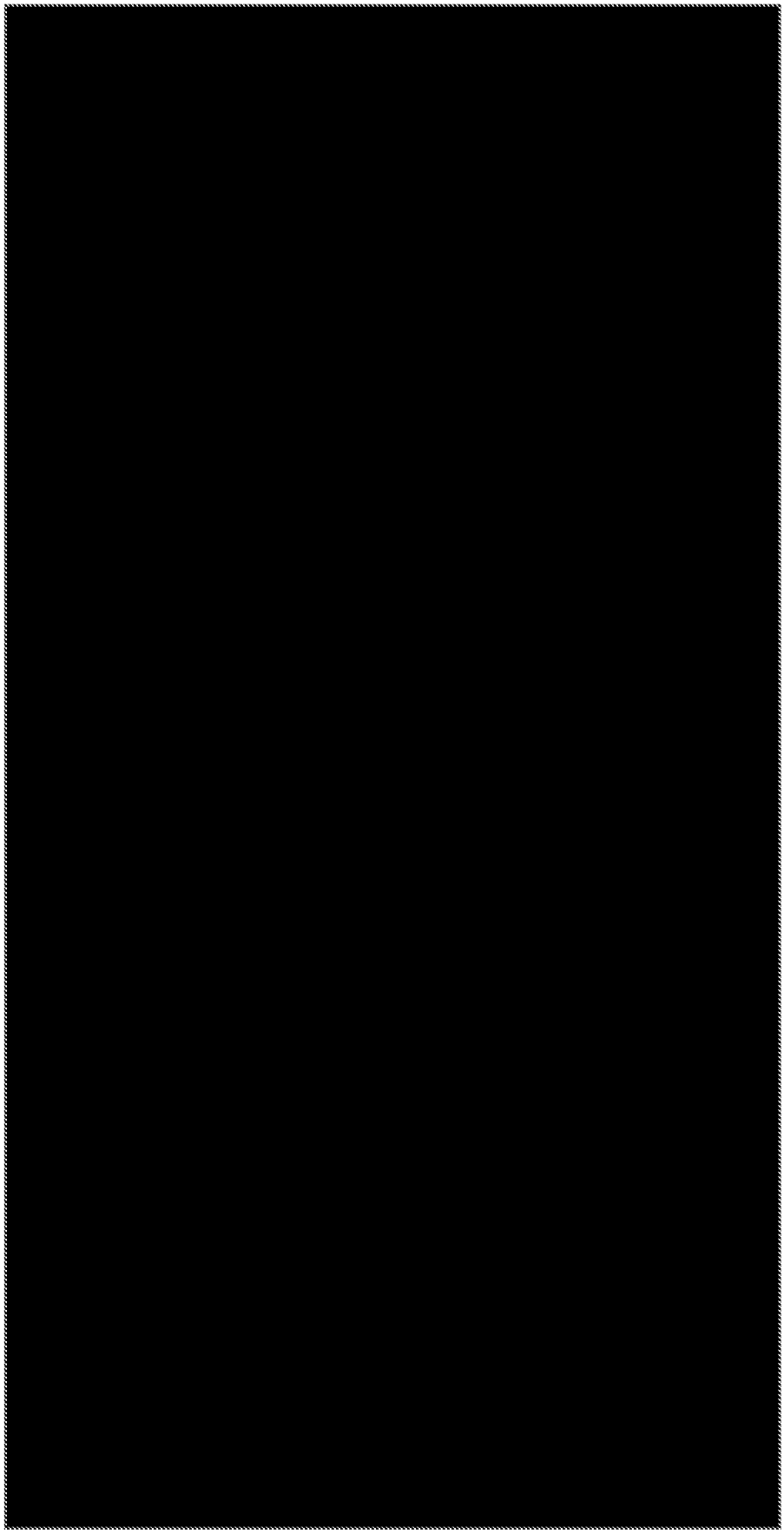
5701 HG
5701 HG





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NY	Y	USD REVOLVER	12/23/10
NY	Y	5 YR REVOLVING CREDIT	12/21/12
NY	Y	5 YR REVOLVING CREDIT	12/21/12
NY	Y	6YR REVOLVER	2/9/13
NY	Y	5 YEAR REVOLVER	7/11/12
NY	Y	5 YEAR REVOLVER	7/11/12
NY	Y	5 YEAR REVOLVER	7/11/12
NY	Y	5 YEAR REVOLVING CREDIT	7/26/11
NY	Y	5 YEAR REVOLVING CREDIT	7/26/11
NY	Y	5 YR MULTI CCY REVOLVER	7/26/11
NY	Y	5 YR MULTI CCY REVOLVER	7/26/11
NY	Y	5 YR MULTI CCY REVOLVER	7/26/11
NY	Y	5 YR MULTI CCY REVOLVER	7/26/11
NY	Y	5 YEAR REVOLVING CREDIT	7/26/11
NY	Y	5 YEAR REVOLVING CREDIT	7/26/11
NY	N	TRANCHE B	12/11/09
NY	Y	TERM LOAN	5/8/12
NY	Y	364 DAY REVOLVER	1/6/09
NY	Y	$350 MULTI-CURRENCY EURO RCF	5/15/11
NY	Y	$350 MULTI-CURRENCY EURO RCF	5/15/11
NY	Y	$410MM U.S. RCF WT. L/CS	5/15/11
NY	Y	$410MM U.S. RCF WT. L/CS	5/15/11
NY	Y	$410MM U.S. RCF WT. L/CS	5/15/11
NY	Y	286.5M TERM B EURO	11/15/12
NY	N	LIQUIDATING TRUST	12/31/15
NY	Y	INCREMENTAL TERM LOAN	2/24/12
NY	Y	5-YEAR REVOLVER	9/21/09
NY	Y	5YR REVOLVER	3/12/12
NY	Y	5YR REVOVLER	5/12/11
NY	Y	5YR REVOVLER	5/12/11
NY	Y	TERM LOAN B1	9/27/14
NY	Y	TERM LOAN B2	9/27/14
NY	Y	TERM LOAN	8/3/12
NY	Y	TERM LOAN	1/31/15
NY	Y	TERM LOAN	1/31/15
NY	Y	TERM LOAN	1/31/15
NY	Y	TERM LOAN	1/31/15
NY	N	AFFINIA	12/31/08
NY	N	CLAIM 3984	8/17/16
NY	N	PERMO CLAIM	12/31/10
NY	Y	5 YEAR ABL REVOLVER	1/31/13
NY	Y	TERM LOAN	1/31/15
NY	Y	5YR RCF	4/25/12
NY	Y	MULTI REVOLVER	9/20/12
NY	Y	COMMITMENT	3/31/09
NY	Y	5YR-REVOLVER	6/21/12
NY	Y	5YR-REVOLVER	6/21/12
NY	Y	TERM LOAN A2	6/21/12
NY	Y	TERM LOAN A3	6/21/12
NY	Y	ADDITIONAL TERM B-2	2/8/12
NY	Y	REVOLVER	2/8/11
NY	Y	TRADE CLAIM	12/31/30
NY	Y	CREDIT-LINKED DEPOSIT	4/30/12
NY	Y	5 YEAR REVOLVER	4/30/12
NY	Y	5 YEAR REVOLVER	4/30/12
NY	Y	TERM LOAN	4/30/14
NY	N	BOS CLAIM	12/31/10
NY	N	N594 CLAIM	12/31/10
NY	N	N594 CLAIM	12/31/10
NY	N	N595 CLAIM	12/31/10
NY	N	N595 CLAIM	12/31/10
NY	N	N729 CLAIM	12/31/10
NY	N	N957 CLAIM	12/31/10
NY	N	N957 CLAIM	12/31/10
NY	N	N958 CLAIM	12/31/10
NY	N	N983/N984 CLAIM	12/31/10
NY	N	N983/N984 CLAIM	12/31/10
NY	N	N989 CLAIM	12/31/10
NY	Y	CREDIT-LINKED DEPOSIT	4/30/12
NY	N	N184 CLAIM	11/15/16
NY	Y	TERM LOAN	12/31/10
NY	Y	TERM LOAN	2/20/11
NY	Y	MULTI-CURRENCY TRANCHE	6/29/10
NY	Y	MULTI-CURRENCY TRANCHE	6/29/10

12/23/04	3547 RST	USD	0.94250 LCPI	IBD3	IBD/High Yield
12/21/07	9054 RST	USD	0.94500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/21/07	9054 RST	USD	0.94500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
2/9/07	6921 RST	USD	0.91500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/11/07	8101 RST	USD	0.95875 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/11/07	8101 RST	USD	0.95875 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/11/07	8101 RST	USD	0.95875 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/26/06	5765 RST	USD	0.98600 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/26/06	5765 RST	USD	0.98600 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/26/06	5766 RST	USD	0.98600 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/26/06	5766 RST	USD	0.98600 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/26/06	5766 RST	USD	0.98600 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/26/06	5766 RST	USD	0.98600 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/26/06	5767 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/26/06	5767 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/11/07	8975 TAM	ARS	1.00000 LBRE	EMG	Emerging Markets
5/8/07	9392 TAM	USD	0.90000 LCPI	IBD3	IBD/High Yield
1/9/07	6845 RST	USD	0.98000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/18/05	4459 RST	USD	0.96000 BNKL	IBD3	IBD/High Yield
11/18/05	4459 RST	USD	0.96000 BNKL	IBD3	IBD/High Yield
11/18/05	4458 RST	USD	0.96000 LBCB	IBD3	IBD/High Yield
11/18/05	4458 RST	USD	0.96000 LBCB	IBD3	IBD/High Yield
11/18/05	4458 RST	USD	0.96000 LCPI	IBD3	IBD/High Yield
11/18/05	4503 TAM	EUR	0.97500 LCPI	IBD3	IBD/High Yield
12/31/04	5209 TAM	USD	0.00499 LCPI	DST	Distressed Trading
2/24/06	5087 TAM	USD	0.95250 LCPI	HYT	High Yield Secondary Trading
9/21/04	3214 RST	USD	0.96000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/22/07	7004 RST	USD	0.98750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/12/06	5402 RST	USD	0.99050 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/12/06	5402 RST	USD	0.99050 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/1/08	9249 TAM	USD	0.96500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
2/1/08	9250 TAM	USD	0.96500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/3/07	8298 TAM	USD	0.81000 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
1/31/08	9191 TAM	USD	0.93000 BNKL	IBD3	IBD/High Yield
1/31/08	9191 TAM	USD	0.93000 LCPI	IBD3	IBD/High Yield
1/31/08	9191 TAM	USD	0.93000 LBCB	IBD3	IBD/High Yield
1/31/08	9191 TAM	USD	0.93000 LCPI	IBD3	IBD/High Yield
12/17/07	8897 TAM	USD	0.04000 LCPI	DST	Distressed Trading
10/25/06	6319 TAM	USD	0.04000 LCPI	DST	Distressed Trading
2/13/08	9164 TMD	USD	0.04000 LCPI	DST	Distressed Trading
1/31/08	9190 RST	USD	0.99250 LBCB	IBD3	IBD/High Yield
1/31/08	9191 TAM	USD	0.93000 LBCB	IBD3	IBD/High Yield
4/25/06	5339 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
9/20/07	8538 RST	USD	0.96250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/30/07	7615 RST	USD	1.00000 LCPI	HGENG	High Yield Energy Fund
6/21/07	7940 RST	USD	0.97250 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/21/07	7940 RST	USD	0.97250 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/21/07	7939 TMD	USD	0.97500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/21/07	7963 TMD	USD	0.97500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/3/06	5380 TAM	USD	0.99250 LCPI	IBD3	IBD/High Yield
2/8/05	5343 RST	USD	0.97000 LCPI	IBD3	IBD/High Yield
6/19/08	9750 TAM	USD	0.16500 LCPI	DST	Distressed Trading
4/30/07	7512 TAM	USD	0.81500 LCPI	IBD3	IBD/High Yield
4/30/07	7511 RST	USD	0.79500 LCPI	IBD3	IBD/High Yield
4/30/07	7511 RST	USD	0.79500 LCPI	IBD3	IBD/High Yield
4/30/07	7507 TAM	USD	0.66500 LCPI	IBD3	IBD/High Yield
4/26/07	7515 TAM	USD	0.09000 LCPI	DST	Distressed Trading
4/18/07	7456 TAM	USD	0.19500 LCPI	DST	Distressed Trading
4/18/07	7456 TAM	USD	0.19500 LCPI	DST	Distressed Trading
10/17/07	8239 TAM	USD	0.19500 LCPI	DST	Distressed Trading
10/17/07	8239 TAM	USD	0.19500 LCPI	DST	Distressed Trading
10/17/07	7624 TAM	USD	0.09000 LCPI	DST	Distressed Trading
10/17/07	7895 TAM	USD	0.19500 LCPI	DST	Distressed Trading
10/17/07	7895 TAM	USD	0.19500 LCPI	DST	Distressed Trading
10/17/07	7896 TAM	USD	0.19500 LCPI	DST	Distressed Trading
4/11/07	7412 TAM	USD	0.09000 LCPI	DST	Distressed Trading
4/11/07	7412 TAM	USD	0.09000 LCPI	DST	Distressed Trading
4/18/07	7458 TAM	USD	0.19500 LCPI	DST	Distressed Trading
4/30/07	7512 TAM	USD	0.81500 LCPI	IBD3	IBD/High Yield
11/15/06	6534 TAM	USD	0.02430 LCPI	DST	Distressed Trading
12/20/07	9022 TAM	USD	0.99000 LCPI	HYA	High Yield Agency
6/29/06	8948 TAM	USD	0.94000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/29/06	5701 RST	USD	0.93500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/29/06	5701 RST	USD	0.93500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)

SPRUC	JV4100	65000000	2500000		2,500,000	2,500,000
FRLHD	JV4105	450000000	25000000		15,000,000	15,000,000
FRLEX	JV4105	450000000	0	*****	10,000,000	10,000,000
FRLEX	JV4105	300000000	20333333.33		20,333,333	20,333,333
FRL	JV4002	850000000	0		50,000,000	50,000,000
FRL	JV4007	850000000	0		30,000,000	30,000,000
FRL	JV4000	850000000	80000000		-	-
FRL	JV4005	2500000000	167857142.9		-	-
FRL	JV4007	2500000000	0		167,857,143	167,857,143
FRL	JV4002	2750000000	0		45,000,000	45,000,000
FRL	JV4007	2750000000	0		50,000,000	50,000,000
SUMIB	JV4007	2750000000	0		25,000,000	-
SUMIB	JV4000	2750000000	145000000		25,000,000	-
FRL	JV4005	600000000	15000000		8,684,210	8,684,210
SUMIB	JV4005	600000000	0	*****	6,315,790	-
0U4DM	489530	6000000	6000000		6,000,000	6,000,000
SECTR	294900	150000000	11000000		11,000,000	11,000,000
FRLEX	JV4105	250000000	25000000		15,000,000	15,000,000
SYHLD	JV1017	350000000	25250000		24,250,000	24,250,000
SYEXC	JV1017	350000000	0	*****	1,000,000	1,000,000
SYEXC	JV1020	410000000	0		12,000,000	12,000,000
SYHLD	JV1020	410000000	0		5,000,000	5,000,000
SECT2	299200	410000000	17000000		-	-
MET2E	JV1015	280770000	6860000		6,860,000	6,860,000
DSTRD	256690	499080373.8	3294524.62		2,794,525	2,794,525
SECT3	299140	3421250000	1000000		1,000,000	1,000,000
FRLEX	JV4100	100000000	10500000		10,500,000	10,500,000
FRL	JV4005	1250000000	110000000		110,000,000	110,000,000
FRL	JV4005	1400000000	107000000		100,000,000	100,000,000
FRL	JV4007	1400000000	0		7,000,000	7,000,000
SECT4	299200	240415000	3433018.48		4,348,815	3,433,018
SECT4	299200	238200000	3396407		4,305,611	3,396,407
DSTJC	421720	3970000000	97023.87		97,024	97,024
FIN4	571220	1422850000	0		149,125,313	149,125,313
MTLF2	233730	1422850000	182510018.8		47,874,687	31,874,687
FINTR	562080	1422850000	11991333.33		11,925,000	11,925,000
DSTJC	421720	1422850000	0	*****	325,224	1,510,019
DSTTF	256780	50000000	12700000		12,700,000	12,700,000
DSTTF	256780	616271.88	616271.88		616,272	616,272
DSTTF	256780	1300000	1300000		1,300,000	1,300,000
JSTBL	425400	650000000	64166666.67		64,166,667	64,166,667
DSTJC	567860	1422850000	0	*****	-	66,333
FRL	JV4005	1500000000	45000000		45,000,000	45,000,000
FRL	JV4007	750000000	50000000		50,000,000	50,000,000
VERAN	294900	15000000	15000000		15,000,000	15,000,000
FRLHD	JV4105	630000000	38541176.1		-	-
SPRUC	JV4100	630000000	0		38,541,176	38,541,176
FREEH	JV4105	70000000	4282352.9		4,282,353	4,282,353
FRLHD	JV4105	150000000	9176471		9,176,471	9,176,471
SECT3	299970	839135491.5	1000000		1,000,000	1,000,000
SYEXC	JV1015	450000000	2000000		2,000,000	2,000,000
DSTJG	253730	50000000	3750000		3,750,000	3,750,000
SECT3	299200	594000000	520000		2,500,000	500,000
FRLHD	JV4100	1000000000	85700000		43,707,000	43,707,000
FRLEX	JV4100	1000000000	0	*****	41,993,000	41,993,000
SECT3	299200	891000000	8046336.87		4,546,337	8,046,337
DSTRD	256690	10000000	7705658		7,705,658	7,705,658
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DSTRD	256690	50000000	0	*****	2,000,000	2,000,000
RTHOM	520900	50000000	0		5,000,000	5,000,000
DSTRD	256690	50000000	0	*****	2,000,000	2,000,000
DSTRD	256690	50000000	0		6,865,238	6,865,238
DSTRD	256690	50000000	0		3,684,682	3,684,682
RTHOM	520900	50000000	0	*****	3,000,000	3,000,000
DSTRD	256690	50000000	0		6,684,682	6,684,682
RTHOM	520900	50000000	0		10,000,000	10,000,000
DSTRD	256690	50000000	0	*****	4,000,000	4,000,000
DSTRD	256690	50000000	0		4,000,000	4,000,000
DSTRD	256690	594000000	0	*****	-	20,000
DSTRD	256710	61599541	10000000		5,000,000	5,000,000
PINE1	294900	75000000	75000000		75,000,000	75,000,000
FREED	JV4007	800000000	10000000		10,000,000	10,000,000
FRL	JV4007	300000000	0		4,188,482	4,188,482
FRLBK	JV4000	300000000	6282723		2,094,241	2,094,241

1,280,000	686,535	596,000	0	0	0	2.25	0
6,550,000	1,162,768	5,390,000	0	0	0	0	0.75
3,440,000	775,179	2,670,000	0	0	0	0	0.75
-	-	-	0	0.375	0	0	1.5
15,176,577	1,058,930	14,117,647	0	0.125	0	0	0.55
9,105,946	635,358	8,470,588	0	0.125	0	0	0.55
-	0	-	0	0.125	0	0	0.55
-	-	-	0	0	0	0	0.625
40,600,000	311,979	40,300,000	0	0	0	0	0.625
33,539,799	812,526	32,727,273	0	0	0	0	0.625
37,300,000	902,807	36,400,000	0	0	0	0	0.625
-	-	-	0	0	0	0	0.625
-	-	-	0	0	0	0	0.625
5,140,000	-	5,140,000	0	0	0	0	0.625
-	-	-	0	0	0	0	0.625
6,000,000	-	6,000,000	0	0	0	0	0
11,000,000	-	11,000,000	0	0	0	0	0
9,000,000	-	9,000,000	0	0.125	0	0	2
7,290,000	1,177,857	6,110,000	0	0.375	0	0	0
300,704	48,571	252,132	0	0.375	0	0	0
4,690,000	1,616,143	3,070,000	0	0.375	0	0	1.5
1,953,881	673,393	1,280,488	0	0.375	0	0	1.5
-	-	-	0	0.375	0	0	1.5
6,860,000	-	6,860,000	0	0	0	0	0
2,790,000	-	2,790,000	0	0	0	0	0
1,000,000	-	1,000,000	0	0	0	0	0
51,116	51,116	-	0	0.375	0	0	1.75
-	-	-	0.08	0	0	0	0.27
-	-	-	0.08	0	0	0	0.19
-	-	-	0.08	0	0	0	0.19
3,430,000	-	3,430,000	0	0	0	0	0
3,400,000	-	3,400,000	0	0	0	0	0
97,000	-	97,024	0	0	0	0	0
149,125,313	-	149,125,313	0	0	0	0	0
31,874,687	-	31,874,687	0	0	0	0	0
11,925,000	-	11,925,000	0	0	0	0	0
1,510,019	-	1,510,019	0	0	0	0	0
-	-	-	0	0	0	0	0
616,272	-	616,272	0	0	0	0	0
1,300,000	-	1,300,000	0	0	0	0	0
16,076,072	16,076,072	-	0	0	0	0	2
66,333	-	66,333	0	0	0	0	0
-	-	-	0.05	0	0	0	0
10,500,000	516,667	10,000,000	0.1	0	0	0	0.35
15,000,000	-	15,000,000	0	0.5	0	0	0
-	-	-	0	0	0	0	0.425
26,600,000	20,600	26,611,764	0	0	0	0	0.425
4,280,000	-	4,280,000	0	0.05	0	0	0
9,180,000	-	9,180,000	0	0.15	0	0	0
997,449	-	997,449	0	0	0	0	0
392,000	169,400	222,000	0	0	0	0	1.5
3,750,000	-	3,750,000	0	0	0	0	0
500,000	-	500,000	0	0	0	0	2.15
-	-	-	0	0.5	0	0	2
-	-	-	0	0.5	0	0	2
8,046,337	-	8,046,337	0	0	0	0	0
7,705,658	-	7,705,658	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
2,000,000	-	2,000,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
2,000,000	-	2,000,000	0	0	0	0	0
6,870,000	-	6,870,000	0	0	0	0	0
3,680,000	-	3,680,000	0	0	0	0	0
3,000,000	-	3,000,000	0	0	0	0	0
6,680,000	-	6,680,000	0	0	0	0	0
10,000,000	-	10,000,000	0	0	0	0	0
4,000,000	-	4,000,000	0	0	0	0	0
4,000,000	-	4,000,000	0	0	0	0	0
20,000	-	20,000	0	0	0	0	2.15
5,000,000	-	5,000,000	0	0	0	0	0
75,000,000	-	75,000,000	0	0	0	0	0
10,000,000	-	10,000,000	0	0	0	0	0
2,640,000	-	2,640,000	0.15	0	0	0	0.6
906,022	-	906,022	0.15	0	0	0	0.6

0.025	EURO	Ba2	B+		3011 INDUSTRIAL
0		Ba2	BB		9223 REAL ESTAT
0		Ba2	BB		9223 REAL ESTAT
0		Ba2	BB		4911
0		Ba1	BBB		6324 HEALTHCARE
0		Ba1	BBB		6324 HEALTHCARE
0		Ba1	BBB		6324 HEALTHCARE
0		Baa3	BBB-		4841 COMM/MEDIA
0		Baa3	BBB-		4841 COMM/MEDIA
0		Baa3	BB+		4833 COMM/MEDIA
0		Baa3	BB+		4833 COMM/MEDIA
0		Baa3	BB+		4833 COMM/MEDIA
0		Baa3	BB+		4833 COMM/MEDIA
0		Baa3	BBB-		4832 COMM/MEDIA
0		Baa3	BBB-		4832 COMM/MEDIA
0.0855	EURO	NR	NR		
0.0425	BASE	NR	NR	490A	
0.00625	BASE	Ba3	BB-		4890 COMM/MEDIA
0.0025	BASE	Baa3	BB-		3411 INDUSTRIAL
0.0025	BASE	Baa3	BB-		3411 INDUSTRIAL
0.005	BASE	Ba2	BB		3411 INDUSTRIAL
0.005	BASE	Ba2	BB		3411 INDUSTRIAL
0.005	BASE	Ba2	BB		3411 INDUSTRIAL
0.0075	BASE	Ba2	BB-		3411 INDUSTRIAL
0		NA	NA	140A	
0.0175	EURO	Ba3	BB		4841
0.0175	LIBOR	NR	NR		7374 TECHNOLOGY
0.0027	EURO	Baa2	BBB+		5912 CONSMR/RET
0.0019	EURO	Baa2	BBB+		5912 CONSMR/RET
0.0019	EURO	Baa2	BBB+		5912 CONSMR/RET
0.0275	BASE	B3	B+		3720
0.0375	LIBOR	B3	B+		3720
0.04	EURO	B1	BB-		3711 INDUSTRIAL
0.0275	BASE	Ba3	B+		3714 CONSMR/RET
0.0275	BASE	Ba3	B+		3714 CONSMR/RET
0.0275	BASE	Ba3	B+		3714 CONSMR/RET
0.0275	BASE	Ba3	B+		3714 CONSMR/RET
0			NA		3714
0		NA	NA		3714
0		NA	NA		3714
0.01	BASE	Ba2	B+		3714 CONSMR/RET
0.0275	BASE	Ba3	B+		3714 CONSMR/RET
0.0015	EURO	A2	A+		3823 INDUSTRIAL
0		Baa3	BBB		5812 CONSMR/RET
0.07	LIBOR	NA	NA	050A	
0		NR	NR		4922 NAT RES
0		NR	NR		4922 NAT RES
0.001	EURO	NR	NR		4922 NAT RES
0		NR	NR		4922 NAT RES
0.005	BASE	Ba3	BB-		2033 CONSMR/RET
0.005	BASE	Ba2	BB		2033 CONSMR/RET
0		NA	NA	270A	
0.01	BASE	Ba2	B+	400A	INDUSTRIAL
0.02	EURO	Ba2	BB-	400A	INDUSTRIAL
0.02	EURO	Ba2	BB-	400A	INDUSTRIAL
0.0225	BASE	Ba2	B+	400A	INDUSTRIAL
0		NA	NA	320A	
0		NA	NA	320A	
0		NA	NA	320A	
0		NA	NA	320A	
0		NA	NA	320A	
0		NA	NA	320A	
0		NA	NA	320A	
0		NA	NA	320A	
0		NA	NA	320A	
0		NA	NA	320A	
0		NA	NA	320A	
0		NA	NA	320A	
0.01	BASE	Ba2	B+	400A	INDUSTRIAL
0		Ba2	B+	400A	INDUSTRIAL
0.055	LIBOR	NR	NR		1381
-0.00125	BASE	Baa2	BBB		6512 REAL ESTAT
-0.00125	BASE	Baa2	BBB		6512 REAL ESTAT
-0.00125	BASE	Baa2	BBB		6512 REAL ESTAT

Tires & Inner Tubes	DEUTSCHE BANK AG	ALBANESE, DIANE	Y
Correctional Institutions	BANK OF AMERICA	BHALLA, RITAM	
Correctional Institutions	BANK OF AMERICA	BHALLA, RITAM	
Electric Services	CHASE	LUND, MARIA	Y
Hospital & Medical Service Plans	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Hospital & Medical Service Plans	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Hospital & Medical Service Plans	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Cable and Other Pay TV Services	CHASE	SCHWAGER, AHUVA	
Cable and Other Pay TV Services	CHASE	SCHWAGER, AHUVA	
Television Broadcasting	CHASE	SCHWAGER, AHUVA	
Television Broadcasting	CHASE	SCHWAGER, AHUVA	
Television Broadcasting	CHASE	SCHWAGER, AHUVA	
Television Broadcasting	CHASE	SCHWAGER, AHUVA	
Radio Stations	CHASE	SCHWAGER, AHUVA	
Radio Stations	CHASE	SCHWAGER, AHUVA	
	PENDING - ALLOCATION ACCOUNT		
Finance Companies	CREDIT SUISSE		
Communication Services, N.E.C.	ROYAL BANK OF SCOTLAND	BHALLA, RITAM	
Metal Cans	DEUTSCHE BANK TRUST CO AMERICA	ALBANESE, DIANE	
Metal Cans	DEUTSCHE BANK TRUST CO AMERICA	ALBANESE, DIANE	
Metal Cans	DEUTSCHE BANK TRUST CO AMERICA	ALBANESE, DIANE	
Metal Cans	DEUTSCHE BANK TRUST CO AMERICA	ALBANESE, DIANE	
Metal Cans	DEUTSCHE BANK TRUST CO AMERICA	ALBANESE, DIANE	
Metal Cans	DEUTSCHE BANK TRUST CO AMERICA	ALBANESE, DIANE	
Publishing	BANK OF AMERICA	DIVITO, RICH	
Cable and Other Pay TV Services	BANK OF AMERICA		
Computer Processing & Data Preparation Svcs	WELLS FARGO	HAYKIN, DANIEL	
Drug Stores & Proprietary Stores	BANK OF NEW YORK	SCHWAGER, AHUVA	
Drug Stores & Proprietary Stores	BANK OF NEW YORK	SCHWAGER, AHUVA	
Drug Stores & Proprietary Stores	BANK OF NEW YORK	SCHWAGER, AHUVA	
Aircraft & Parts	BARCLAYS	MALLOY, CRAIG	
Aircraft & Parts	BARCLAYS	MALLOY, CRAIG	
Motor Vehicles & Car Bodies	CHASE		
Motor Vehicle Parts & Accessories	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	
Motor Vehicle Parts & Accessories	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	
Motor Vehicle Parts & Accessories	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	
Motor Vehicle Parts & Accessories	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	
Motor Vehicle Parts & Accessories	CITICORP USA, INC.		
Motor Vehicle Parts & Accessories	CITICORP USA, INC.		
Motor Vehicle Parts & Accessories	CITICORP USA, INC.		
Motor Vehicle Parts & Accessories	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	
Motor Vehicle Parts & Accessories	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	
Process Control Instruments	BANK OF AMERICA	MILANEZ, ANDREW	
Eating Places	BANK OF AMERICA	SCHWAGER, AHUVA	
Oil & Gas Extraction	LCPI - AGENCY		
Natural Gas Transmission	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Natural Gas Transmission	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Natural Gas Transmission	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Natural Gas Transmission	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Canned Fruits & Vegetables	BANK OF AMERICA	BHALLA, RITAM	
Canned Fruits & Vegetables	BANK OF AMERICA	BHALLA, RITAM	
Electrical Equipment	PENDING - ALLOCATION ACCOUNT		
Airlines & Airfreight	CHASE	MALLOY, CRAIG	
Airlines & Airfreight	CHASE	MALLOY, CRAIG	
Airlines & Airfreight	CHASE	MALLOY, CRAIG	
Airlines & Airfreight	GOLDMAN SACHS CREDIT PARTNER	MALLOY, CRAIG	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Airlines & Airfreight	CHASE	MALLOY, CRAIG	
Airlines & Airfreight	PENDING - ALLOCATION ACCOUNT		
Drilling Oil & Gas Wells	LCPI - AGENCY		
Nonresidential Building Operators	KEY BANK	NAIR, ROHIT	
Nonresidential Building Operators	CHASE	NAIR, ROHIT	
Nonresidential Building Operators	CHASE	NAIR, ROHIT	

COOPER	US	General Corp Purposes		0 FID CORP LOANS AMER - HY FRL
CXW	US	Refinance		FID CORP LOANS AMER - HY FRL
CXW	US	Refinance		FID CORP LOANS AMER - HY FRL
COVANT	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
CVH	US	Refinance		FID CORP LOANS AMER - HG FRL
CVH	US	Refinance		FID CORP LOANS AMER - HG FRL
CVH	US	Refinance		FID CORP LOANS AMER - HG FRL
COXENT	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
COXENT	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
COX	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
COX	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
COX	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
COX	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
CXR	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
CXR	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
CASA	AR	General Corp Purposes		0 HY CORPORATES LATAM
CXPO	US	General Corp Purposes		0 HY PROP ENERGY US
CCI	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
CROWN	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
CROWN	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
CROWN	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
CROWN	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
CROWN	US	General Corp Purposes		HIGH YIELD-LOANS AMER
CROWN	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
CRP	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
CVC	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
CSGS	US	Acquisition		FID CORP LOANS AMER - HY FRL
CVS	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
CVS	US	Acquisition		FID CORP LOANS AMER - HG FRL
CVS	US	Acquisition		FID CORP LOANS AMER - HG FRL
DAEAVI	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
DAEAVI	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
CFCGT	US	Acquisition		0 HY-SCT
DAN	US	Refinance		0 HY LOANS US
DAN	US	Refinance		0 HY EUROPE - LOAN SYND EUROPE
DAN	US	Refinance		0 HY LOANS US
DAN	US	Refinance		0 HY-SCT
DCN	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
DCN	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
DCN	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
DAN	US	General Corp Purposes		HY LOANS US
DAN	US	Refinance		0 HY FLOW US
DHR	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
DRI	US	Commercial Paper Back-Up		FID CORP LOANS AMER - HG FRL
DHA	US	Working Capital		0 HY PROP ENERGY US
DPM	US	General Corp Purposes	23311NAA3	FID CORP LOANS AMER - HY FRL
DPM	US	General Corp Purposes	23311NAA3	FID CORP LOANS AMER - HY FRL
DPM	US	General Corp Purposes		0 FID CORP LOANS AMER - HY FRL
DPM	US	Acquisition		0 FID CORP LOANS AMER - HY FRL
DLM	US	Acquisition		0 HY AMERICAS - LOANS AMERICAS
DLM	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
DPH	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
DAL	US	General Corp Purposes		HIGH YIELD-LOANS AMER
DAL	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
DAL	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
DAL	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
COMAIR	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
COMAIR	US	General Corp Purposes		0 DISTRESSED & LEV EQ
COMAIR	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
COMAIR	US	General Corp Purposes		0 DISTRESSED & LEV EQ
COMAIR	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
COMAIR	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
COMAIR	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
COMAIR	US	General Corp Purposes		0 DISTRESSED & LEV EQ
COMAIR	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
COMAIR	US	General Corp Purposes		0 DISTRESSED & LEV EQ
COMAIR	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
COMAIR	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
DAL	US	General Corp Purposes		HIGH YIELD-DISTRESS AMER
DAL	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
DHS	US	Refinance		0 HY PROP ENERGY US
DDR	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
DDR	US	Acquisition		FID CORP LOANS AMER - HG FRL
DDR	US	Acquisition		FID CORP LOANS AMER - HG FRL

HIGH YIELD	1	FALSE	2,500,000	596,154
HIGH YIELD	1	FALSE	15,000,000	5,388,889
HIGH YIELD	1	FALSE	10,000,000	2,670,000
HIGH YIELD	1	FALSE	20,333,333	
HIGH GRADE	1	FALSE	50,000,000	14,117,647
HIGH GRADE	1	FALSE	30,000,000	8,470,588
HIGH GRADE	1	TRUE		
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	167,857,143	40,300,000
HIGH GRADE	1	FALSE	45,000,000	32,727,273
HIGH GRADE	1	FALSE	50,000,000	36,400,000
HIGH GRADE	1	FALSE	25,000,000	
HIGH GRADE	1	FALSE	25,000,000	
HIGH GRADE	1	FALSE	8,684,210	5,140,000
HIGH GRADE	1	FALSE	6,315,790	
HIGH YIELD	0.33044197	FALSE	1,982,652	1,982,652
HIGH YIELD	1	FALSE	11,000,000	11,000,000
HIGH YIELD	1	FALSE	15,000,000	9,000,000
HIGH YIELD	1	FALSE	24,250,000	6,110,000
HIGH YIELD	1	FALSE	1,000,000	252,132
HIGH YIELD	1	FALSE	12,000,000	3,073,171
HIGH YIELD	1	FALSE	5,000,000	1,280,488
HIGH YIELD	1	TRUE		
HIGH YIELD	1.555769	FALSE	10,672,575	10,672,575
HIGH YIELD	1	FALSE	2,794,525	2,790,000
HIGH YIELD	1	FALSE	1,000,000	1,000,000
HIGH YIELD	1	FALSE	10,500,000	
HIGH GRADE	1	FALSE	110,000,000	
HIGH GRADE	1	FALSE	100,000,000	
HIGH GRADE	1	FALSE	7,000,000	
HIGH YIELD	1	FALSE	4,348,815	3,430,000
HIGH YIELD	1	FALSE	4,305,611	3,396,407
HIGH YIELD	1	FALSE	97,024	97,024
HIGH YIELD	1	FALSE	149,125,313	149,125,313
HIGH YIELD	1	FALSE	47,874,687	31,874,687
HIGH YIELD	1	FALSE	11,925,000	11,925,000
HIGH YIELD	1	FALSE	325,224	325,224
HIGH YIELD	1	FALSE	12,700,000	
HIGH YIELD	1	FALSE	616,272	616,272
HIGH YIELD	1	FALSE	1,300,000	1,300,000
HIGH YIELD	1	FALSE	64,166,667	
HIGH YIELD	1	FALSE		
HIGH GRADE	1	FALSE	45,000,000	
HIGH GRADE	1	FALSE	50,000,000	10,000,000
HIGH YIELD	1	FALSE	15,000,000	15,000,000
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	38,541,176	26,611,764
HIGH YIELD	1	FALSE	4,282,353	4,280,000
HIGH YIELD	1	FALSE	9,176,471	9,176,471
HIGH YIELD	1	FALSE	1,000,000	997,449
HIGH YIELD	1	FALSE	2,000,000	222,000
HIGH YIELD	1	FALSE	3,750,000	3,750,000
HIGH YIELD	1	FALSE	2,500,000	500,000
HIGH YIELD	1	FALSE	43,707,000	
HIGH YIELD	1	FALSE	41,993,000	
HIGH YIELD	1	FALSE	4,546,337	4,546,337
HIGH YIELD	1	FALSE	7,705,658	7,705,658
CONVERTIBLES	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	2,000,000	2,000,000
CONVERTIBLES	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	2,000,000	2,000,000
HIGH YIELD	1	FALSE	6,865,238	6,865,238
HIGH YIELD	1	FALSE	3,684,682	3,684,682
CONVERTIBLES	1	FALSE	3,000,000	3,000,000
HIGH YIELD	1	FALSE	6,684,682	6,680,000
CONVERTIBLES	1	FALSE	10,000,000	10,000,000
HIGH YIELD	1	FALSE	4,000,000	4,000,000
HIGH YIELD	1	FALSE	4,000,000	4,000,000
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	75,000,000	75,000,000
HIGH GRADE	1	FALSE	10,000,000	10,000,000
HIGH GRADE	1	FALSE	4,188,482	2,636,763
HIGH GRADE	1	FALSE	2,094,241	906,022

1,903,846	2,356,250	561,875	1,794,375	PV	2,356,250	2,506,649
9,611,111	14,175,000	5,092,500	9,082,500	PV	14,175,000	14,921,053
7,330,000	9,450,000	2,523,150	6,926,850	PV	9,450,000	9,947,368
20,333,333	18,605,000		18,605,000	PV	18,605,000	20,222,826
35,882,353	47,937,500	13,535,294	34,402,206	PV	47,937,500	49,934,896
21,529,412	28,762,500	8,121,176	20,641,324	PV	28,762,500	29,960,938
				PV	-	-
				PV	-	-
127,557,143	165,507,143	39,735,800	125,771,343	PV	165,507,143	167,178,932
12,272,727	44,370,000	32,269,091	12,100,909	PV	44,370,000	44,818,182
13,600,000	49,300,000	35,890,400	13,409,600	PV	49,300,000	49,797,980
25,000,000	24,650,000		24,650,000	PV	24,650,000	24,898,990
25,000,000	24,650,000		24,650,000	PV	24,650,000	24,898,990
3,544,210	8,532,236	5,050,050	3,482,186	PV	8,532,236	8,706,363
6,315,790	6,205,264		6,205,264	PV	6,205,264	6,331,902
	1,982,652	1,982,652		PV	1,982,652	1,982,652
	9,900,000	9,900,000		PV	9,900,000	11,000,000
6,000,000	14,700,000	8,820,000	5,880,000	PV	14,700,000	15,000,000
18,140,000	23,280,000	5,865,600	17,414,400	PV	23,280,000	24,250,000
747,868	960,000	242,047	717,953	PV	960,000	1,000,000
8,926,829	11,520,000	2,950,244	8,569,756	PV	11,520,000	12,000,000
3,719,512	4,800,000	1,229,268	3,570,732	PV	4,800,000	5,000,000
				PV	-	-
	10,405,761	10,405,761		PV	10,405,761	10,618,123
4,525	13,941	13,919	23	PV	13,942	2,794,660
	952,500	952,500		PV	952,500	1,000,000
10,500,000	10,080,000		10,080,000	PV	10,080,000	10,500,000
110,000,000	108,625,000		108,625,000	PV	108,625,000	109,722,222
100,000,000	99,050,000		99,050,000	PV	99,050,000	100,050,505
7,000,000	6,933,500		6,933,500	PV	6,933,500	7,003,535
918,815	4,196,606	3,309,950	886,656	PV	4,196,606	4,348,815
909,204	4,154,914	3,277,533	877,382	PV	4,154,915	4,305,611
	78,589	78,589		PV	78,589	97,023
	138,686,541	138,686,541		PV	138,686,541	149,125,313
16,000,000	44,523,459	29,643,459	14,880,000	PV	44,523,459	47,874,687
0	11,090,250	11,090,250		PV	11,090,250	11,925,000
	302,458	302,458		PV	302,458	325,224
12,700,000	508,000		508,000	PV	508,000	12,700,000
	24,651	24,651		PV	24,651	616,275
	52,000	52,000		PV	52,000	1,300,000
64,166,667	63,685,417		63,685,417	PV	63,685,417	64,166,667
				PV	-	-
45,000,000	44,550,000		44,550,000	PV	44,550,000	45,000,000
40,000,000	48,125,000	9,625,000	38,500,000	PV	48,125,000	50,130,208
	15,000,000	15,000,000		PV	15,000,000	15,000,000
				PV	-	-
11,929,412	37,481,294	25,879,941	11,601,353	PV	37,481,294	38,640,509
2,353	4,175,294	4,173,000	2,294	PV	4,175,294	4,260,504
	8,947,059	8,947,059		PV	8,947,059	9,129,652
2,551	992,500	989,968	2,532	PV	992,500	1,000,000
1,778,000	1,940,000	215,340	1,724,660	PV	1,940,000	2,000,000
	618,750	618,750		PV	618,750	3,750,000
2,000,000	2,037,500	407,500	1,630,000	PV	2,037,500	2,500,000
43,707,000	34,747,065		34,747,065	PV	34,747,065	43,433,831
41,993,000	33,384,435		33,384,435	PV	33,384,435	41,730,544
	3,023,314	3,023,314		PV	3,023,314	4,546,337
	693,509	693,509		PV	693,509	7,705,656
	975,000	975,000		PV	975,000	5,000,000
	390,000	390,000		PV	390,000	2,000,000
	975,000	975,000		PV	975,000	5,000,000
	390,000	390,000		PV	390,000	2,000,000
	617,871	617,871		PV	617,871	6,865,233
	718,513	718,513		PV	718,513	3,684,682
	585,000	585,000		PV	585,000	3,000,000
4,682	1,303,513	1,302,600	913	PV	1,303,513	6,684,682
	900,000	900,000		PV	900,000	10,000,000
	360,000	360,000		PV	360,000	4,000,000
	780,000	780,000		PV	780,000	4,000,000
				PV	-	-
	121,500	121,500		PV	121,500	5,000,000
	74,250,000	74,250,000		PV	74,250,000	75,000,000
	9,400,000	9,400,000		PV	9,400,000	10,000,000
1,551,719	3,916,231	2,465,374	1,450,857	PV	3,916,231	4,166,203
1,188,220	1,958,115	847,130	1,110,985	PV	1,958,115	2,083,101

92.50	Markit		
89.50	Markit		
93.62	Markit		
93.62	Markit		
93.62	Markit		
93.62	Markit		
93.62	Markit		
93.62	Markit		
94.00		94.50	Buy 915796.26 at 94.5 on 07/29/2008
94.00		94.50	Buy 909203.74 at 94.5 on 07/29/2008
92.31	LSTA		
92.31	LSTA		
92.31	LSTA		
92.31	LSTA		
92.31	LSTA		
66.40	LSTA		
76.75	LSTA		

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SCOTTWOOD CAPITAL MANAGEMENT		#NAME?	#NAME?	
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BLACKROCK FINANCIAL MANAGEMENT				
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	80.000	UNTESTED	
	80.000	UNTESTED	
66.40	66.500	(4,546) TESTED	-0.2%
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5534 HG
5534 HG
8459 HY
7277 HY
7802 HG
7802 HG
7902 HY
7902 HY
7902 HY
4970 HG
4970 HG
9911 HG
4490 HY
4490 HY
4488 HY
7607 HY
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7695 HY
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4520 HY
8520 HY
9445 HY
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5868 HY
7032 HY
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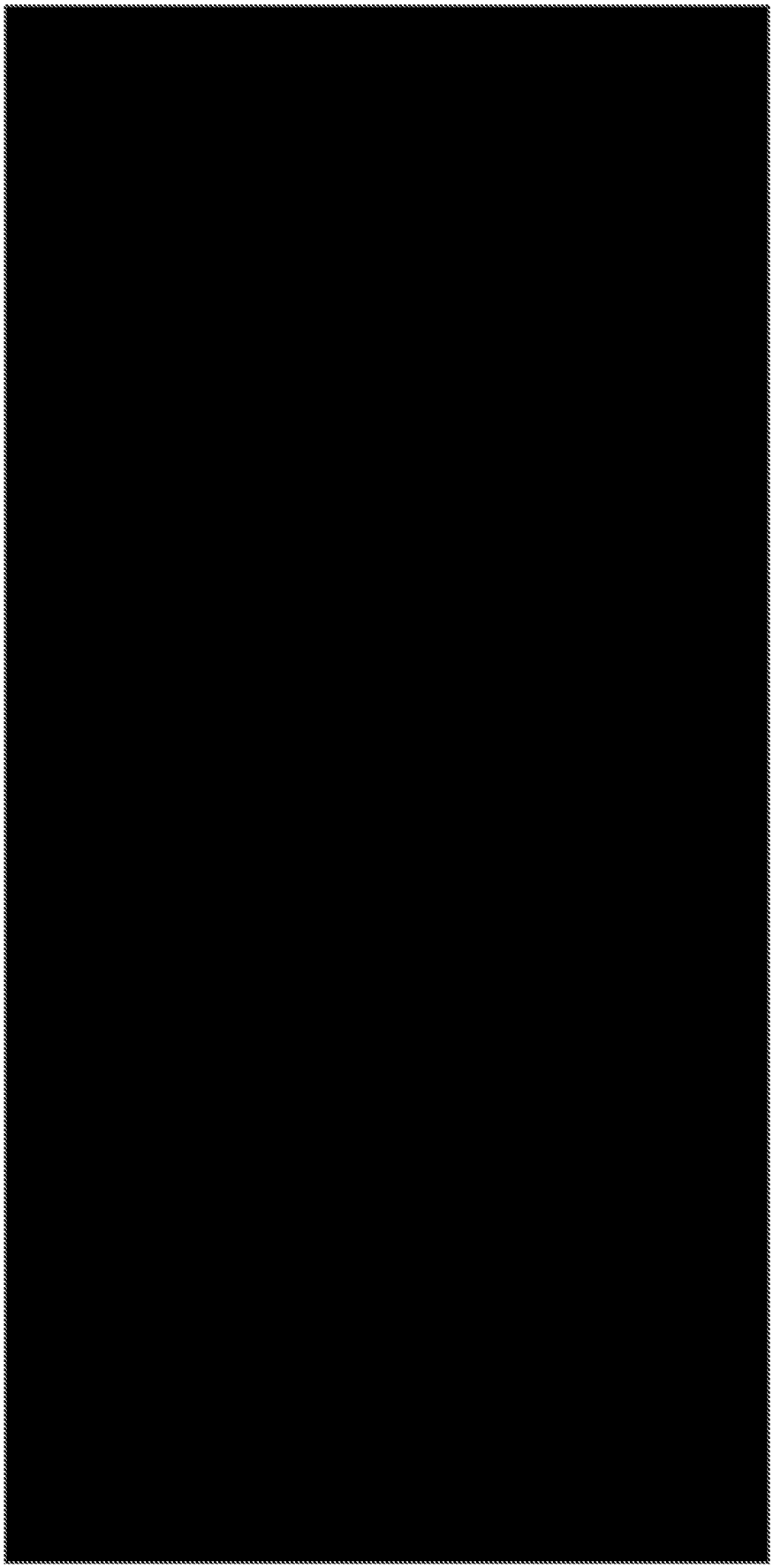

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NY	Y	USD TRANCHE	6/29/10
NY	Y	USD TRANCHE	6/29/10
NY	Y	TERM LOANS	8/29/08
NY	Y	5 YEAR REVOLVER	3/23/12
NY	Y	MULTI CURRENCY REVOLVER	5/6/12
NY	Y	MULTI CURRENCY REVOLVER	5/6/12
NY	Y	TRANCHE B-1 TERM LOAN	7/6/14
NY	Y	TRANCHE B-1 TERM LOAN	7/6/14
NY	Y	TRANCHE B-1 TERM LOAN	7/6/14
NY	Y	5YR-RCF	2/28/11
NY	Y	5YR-RCF	2/28/11
NY	Y	REVOLVER	7/28/09
NY	Y	REVOLVING CREDIT	12/15/09
NY	Y	REVOLVING CREDIT	12/15/09
NY	Y	TERM LOAN	12/15/10
NY	Y	TERM LOAN	5/4/15
NY	Y	REVOLVER (WELLS FARGO AGENT)	5/4/13
NY	Y	REVOLVER (WELLS FARGO AGENT)	5/4/13
NY	Y	REVOLVER (WELLS FARGO AGENT)	5/4/13
NY	Y	TERM B	5/4/14
NY	Y	TERM B	5/4/14
NY	Y	5-YR REVOLVER	6/28/12
NY	Y	5-YR REVOLVER	6/28/12
NY	Y	4-YR REVOLVER	2/5/11
NY	Y	5 YR REVOLVER	4/2/12
NY	Y	5 YR REVOLVER	4/2/12
NY	Y	5 YR REVOLVER	4/2/12
NY	Y	TRANCHE B TERM	4/2/13
NY	Y	TERM LC FACILITY	4/2/13
NY	Y	REVOLVER	12/13/12
NY	Y	5 YEAR REVOLVER	11/7/12
NY	Y	UK TERM LOAN	5/11/14
NY	Y	UK TERM LOAN	5/11/14
NY	Y	UK TERM LOAN	5/11/14
NY	Y	TERM LOAN	5/11/15
NY	Y	TERM LOAN	5/11/15
NY	Y	6 YEAR REVOLVING CREDIT	6/15/12
NY	Y	6 YEAR REVOLVING CREDIT	6/15/12
NY	Y	5YR REVOLVER	2/25/13
NY	Y	5YR REVOLVER	2/25/13
NY	Y	5YR REVOLVER	2/25/13
NY	Y	5YR REVOLVER	2/25/13
NY	Y	TERM LOAN	2/13/14
NY	Y	REVOLVER	11/16/12
NY	Y	REVOLVER	11/16/12
NY	Y	5YR REVOLVER	11/21/12
NY	Y	5YR REVOLVER	11/21/12
NY	Y	5YR UNSECURED REVOLVER	5/10/11
NY	Y	REVOLVER	3/1/11
NY	Y	5-YEAR REVOLVER	4/4/13
NY	Y	5-YEAR REVOLVER	4/4/13
NY	Y	5YR REVOLVER	2/28/13
NY	Y	5YR REVOLVER	2/28/13
NY	Y	5 YEAR REVOLVER	6/8/11
NY	N	364 DAY REVOLVER	5/13/10
NY	N	LETTER OF CREDIT FACILITY	5/13/10
NY	N	364 ABN AMRO CLAIM	2/15/08
NY	N	LT ABN AMOR CLAIM	2/15/08
NY	N	L/C FACILITY	12/31/16
NY	N	185 POST	12/31/10
NY	N	4 W/S POST	12/31/10
NY	N	4 W/S POST	12/31/10
NY	N	CL 4 W/O S	8/15/12
NY	N	CL 4 W/O S-POST	10/25/16
NY	N	CL 4 W/O S-POST	10/25/16
NY	N	CLAIM 185	12/31/10
NY	N	CLASS 4 CLAIM	11/21/16
NY	N	CLASS 4 WHITE RIDGE	9/12/12
NY	N	CLASS 5	12/31/16
NY	N	CLM 185 W/S	12/31/16
NY	N	CLM 6216	7/18/12
NY	N	CLS 4 CITI	2/15/10
NY	N	ENRON ALLOWED CLAIM 11189	12/31/15
NY	N	HAWAII TRUST CLAIM	12/31/20

	6/29/06	5534 RST	USD	0.94000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	6/29/06	5534 RST	USD	0.94000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	8/29/07	8459 TMD	USD	0.98000 LCPI	HGENG	High Yield Energy Fund
	3/23/07	7277 RST	USD	0.91000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	7/2/07	7802 RST	USD	0.95500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	7/2/07	7802 RST	USD	0.95500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	7/6/07	7902 TAM	USD	0.92750 LCPI	IBD3	IBD/High Yield
	7/6/07	7902 TAM	USD	0.92750 LCPI	IBD3	IBD/High Yield
	7/6/07	7902 TAM	USD	0.92750 LCPI	IBD3	IBD/High Yield
	2/28/06	4970 RST	USD	0.99250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	2/28/06	4970 RST	USD	0.99250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	7/30/08	9911 RST	USD	0.99650 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	12/16/05	4490 RST	USD	0.96000 BNKL	HYA	High Yield Agency
	12/16/05	4490 RST	USD	0.96000 LCPI	HYA	High Yield Agency
	12/16/05	4488 TAM	USD	0.94750 LCPI	HYA	High Yield Agency
	5/4/07	7607 TAM	USD	0.96500 LCPI	IBD3	IBD/High Yield
	5/4/07	7599 RST	USD	0.91000 LBCB	IBD3	IBD/High Yield
	5/4/07	7599 RST	USD	0.91000 LBCB	IBD3	IBD/High Yield
	5/4/07	7599 RST	USD	0.91000 LCPI	IBD3	IBD/High Yield
	5/4/07	7601 TAM	USD	0.96000 LCPI	IBD3	IBD/High Yield
	5/4/07	7601 TAM	USD	0.96000 LCPI	IBD3	IBD/High Yield
	6/28/07	7982 RST	USD	0.98625 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	6/28/07	7982 RST	USD	0.98625 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	2/5/07	6727 RST	USD	0.96000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	4/2/07	7267 RST	USD	0.91000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	4/2/07	7267 RST	USD	0.91000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	4/2/07	7267 RST	USD	0.91000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	4/2/07	7295 TAM	USD	0.94250 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	4/2/07	7268 CST	USD	0.94250 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	12/13/07	8947 RST	USD	0.95000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	11/7/06	8282 RST	USD	0.98000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	5/11/07	7641 TAM	USD	0.82000 LCPI	IBD3	IBD/High Yield
	5/11/07	7641 TAM	USD	0.82000 LCPI	IBD3	IBD/High Yield
	5/11/07	7641 TAM	USD	0.82000 LCPI	IBD3	IBD/High Yield
	5/11/07	7643 TAM	USD	0.87000 LCPI	IBD3	IBD/High Yield
	5/11/07	7643 TAM	USD	0.87000 LCPI	IBD3	IBD/High Yield
	6/15/06	5418 RST	USD	0.92000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	6/15/06	5418 RST	USD	0.92000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	2/23/07	7042 RST	USD	0.96500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	2/23/07	7040 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	2/23/07	7040 RST	USD	0.98000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	2/23/07	7040 RST	USD	0.98000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	2/13/07	8679 TAM	USD	0.92500 LCPI	HYT	High Yield Secondary Trading
	7/31/06	5877 RST	USD	0.95500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	7/31/06	5877 RST	USD	0.95500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	11/21/07	8832 RST	USD	0.96000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	11/21/07	8832 RST	USD	0.96000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
	5/10/06	5377 RST	USD	0.96500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	3/3/04	2733 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	4/4/07	7326 RST	USD	0.97000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	4/4/07	7326 RST	USD	0.97000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	12/8/04	3485 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	12/8/04	3485 RST	USD	0.98000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	6/8/07	7812 RST	USD	1.00000 LCPI	HGENG	High Yield Energy Fund
	5/14/01	745 RST	USD	0.00001 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	5/14/01	746 LCS	USD	0.00001 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	2/15/06	4938 TAM	USD	0.01600 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	2/15/06	4939 TAM	USD	0.01600 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
	9/10/01	4243 LCS	USD	0.01600 LCPI	DST	Distressed Trading
	9/21/07	7695 TAM	USD	0.12500 LCPI	DST	Distressed Trading
	7/13/07	7474 TAM	USD	0.01700 LCPI	DST	Distressed Trading
	7/13/07	7474 TAM	USD	0.01700 LCPI	DST	Distressed Trading
	8/15/06	5995 TAM	USD	0.15000 LCPI	DST	Distressed Trading
	10/27/06	6435 TAM	USD	0.01000 LCPI	DST	Distressed Trading
	10/27/06	6435 TAM	USD	0.01000 LCPI	DST	Distressed Trading
	4/20/07	7438 TAM	USD	0.02200 LCPI	DST	Distressed Trading
	10/31/05	4520 TAM	USD	0.01600 LCPI	DST	Distressed Trading
	9/12/07	8520 TAM	USD	0.01000 LCPI	DST	Distressed Trading
	7/15/08	9445 TAM	USD	0.00300 LCPI	DST	Distressed Trading
	3/6/08	9375 TAM	USD	0.01250 LCPI	DST	Distressed Trading
	7/18/06	5868 TAM	USD	0.02200 LCPI	DST	Distressed Trading
	3/6/07	7032 TAM	USD	0.01000 LCPI	DST	Distressed Trading
	8/14/06	5501 TAM	USD	0.02200 LCPI	DST	Distressed Trading
1600-01-01		9704 TAM	USD	0.19000 LCPI	DST	Distressed Trading

FRL	JV4007	950000000	0		13,717,277	13,717,277
FRL	JV4000	950000000	13717277		-	-
SECTR	294900	35298718	35298718		35,298,718	35,298,718
VERAX	JV4100	200000000	10000000		10,000,000	10,000,000
FRL	JV4007	2500000000	0		55,000,000	55,000,000
FRL	JV4000	2500000000	55000000		-	-
TBSYN	221720	1700000000	48262500		35,000,000	35,000,000
VERAN	233730	1700000000	0	*****	13,000,000	13,000,000
SECT3	299970	1700000000	0	*****	262,500	262,500
SUMIB	JV4005	3000000000	163000000		100,000,000	-
FRL	JV4005	3000000000	0	*****	63,000,000	63,000,000
INSYN	JV4007	500000000	33000000		33,000,000	33,000,000
SYNBE	JV1503	250000000	0		26,000,000	26,000,000
SECT3	203310	250000000	26000000		-	-
SECT3	203310	1814012646	523104.57		132,446	523,105
SECT3	299190	600000000	1425000		3,425,000	1,425,000
SYEXC	JV1020	150000000	0		17,250,000	17,250,000
SYHLD	JV1020	150000000	0		17,250,000	17,250,000
INSYN	JV1010	150000000	34500000		-	-
MT2AS	299190	1266750000	8650512.57		4,650,513	7,627,015
SECT3	299190	1266750000	0	*****	-	1,023,497
FRL	JV4005	3200000000	100000000		63,272,727	63,272,727
SUMIB	JV4005	3200000000	0	*****	36,727,273	-
FRL	JV4007	300000000	21500000		8,000,000	8,000,000
FRLHD	JV4105	1150000000	0		50,000,000	10,000,000
JSTBL	425400	1150000000	0		20,000,000	20,000,000
SUMIB	JV4000	1150000000	70000000		-	-
SECT3	299190	69475000	0		302,180	-
SECT3	299190	850000000	0		3,697,059	-
FRLHD	JV4105	900000000	25000000		25,000,000	25,000,000
FRL	JV4007	2000000000	160000000		160,000,000	160,000,000
SECT3	299200	143550000	6328344.24		3,447,556	3,447,556
SECT4	299200	143550000	0	*****	1,890,788	1,890,788
SPRUC	JV4100	143550000	0	*****	990,000	990,000
SECT4	299200	75000000	0	*****	3,750,000	3,750,000
SECT3	299200	75000000	9250000		5,500,000	5,500,000
FRLHD	JV4100	600000000	36250000		27,187,500	27,187,500
FRLEX	JV4100	600000000	0	*****	9,062,500	9,062,500
FRL	JV4005	1500000000	73750000		73,750,000	73,750,000
SUMIB	JV4005	2500000000	156250000		50,000,000	-
FRL	JV4007	2500000000	0		76,250,000	76,250,000
VERAN	JV4000	2500000000	0		30,000,000	30,000,000
DSTJC	421720	1141639900	4000000		4,000,000	4,000,000
FRLHD	JV4105	1500000000	50000000		30,000,000	30,000,000
FRLEX	JV4105	1500000000	0	*****	20,000,000	20,000,000
FRLEX	JV4105	750000000	47500000		23,750,000	23,750,000
FRLHD	JV4105	750000000	0	*****	23,750,000	23,750,000
SUMIB	JV4005	1500000000	48387097		48,387,097	-
FRL	JV4005	300000000	40000000		40,000,000	40,000,000
SUMIB	JV4005	1250000000	132500000		50,000,000	-
FRL	JV4007	1250000000	0		82,500,000	82,500,000
FRL	JV4005	600000000	35000000		-	-
FRL	JV4007	600000000	0		35,000,000	35,000,000
PINE1	294900	450000000	24456521.74		24,456,522	24,456,522
FRL	JV4000	1750000000	3888888.91		3,888,889	3,888,889
FRL	JV4000	373708155	8304625.66		8,304,626	8,304,626
DSTRD	256700	66081229.58	8083708.61		8,083,709	8,083,709
DSTRD	256700	15664950	1916891.56		1,916,892	1,916,892
DSTRD	256700	162320514.8	5695456.67		5,695,457	5,695,457
DSTRD	256700	100000000	10000000		12,602,455	12,602,455
DSTRD	256700	100000000	27083333		40,000,000	40,000,000
DSTTF	405600	100000000	0	*****	15,607,893	15,607,893
DSTRD	256700	50000000	22000000		22,000,000	22,000,000
DSTRD	256700	112000000	10000000		5,677,000	5,677,000
DSTRD	257150	112000000	0	*****	5,000,000	5,000,000
DSTRD	256700	52351791.82	2351791.82		2,351,792	2,351,792
DSTRD	256700	10386260	10386260		10,386,260	10,386,260
DSTRD	256700	100000000	12000000		6,000,000	32,000,000
DSTRD	256700	100000000	50000000		50,000,000	50,000,000
DSTRD	256700	100000000	0		24,145,000	24,145,000
DSTRD	256700	11385856.96	0		723,843	723,843
DSTRD	256700	11129501	11129501		11,129,501	11,129,501
DSTRD	256700	50000000	0		7,000,000	7,000,000
DSTRD	256700	0	0		25,000,000	-

8,460,000	13,466	8,450,000	0.15	0	0	0	0.6
-	-	-	0.15	0	0	0	0.6
35,300,000	-	35,300,000	0	0.5	0	0	0
2,200,000	-	2,200,000	0	0.75	0	0	0
-	-	-	0	0.1	0	0	0
-	-	-	0	0.1	0	0	0
35,000,000	-	35,000,000	0	0	0	0	0
13,000,000	-	13,000,000	0	0	0	0	0
263,000	-	263,000	0	0	0	0	0
-	-	-	0.09	0	0	0	0.285
5,685,073	5,685,073	-	0.09	0	0	0	0.285
-	-	-	0	0.1	0	0	0
4,472,000	-	4,472,000	0.5	0	0	0	1.75
-	-	-	0.5	0	0	0	1.75
523,105	-	523,105	0	0	0	0	0
1,430,000	-	1,430,000	0	0	0	0	0
7,650,000	7,646,780	-	0	0.5	0	0	2.375
7,650,000	7,646,780	-	0	0.5	0	0	2.375
-	-	-	0	0.5	0	0	2.375
7,630,000	-	7,630,000	0	0	0	0	0
1,023,497	-	1,023,497	0	0	0	0	0
2,880,000	2,878,688	-	0	0	0	0	0.23
-	-	-	0	0	0	0	0.23
5,580,000	29,333	5,550,000	0.175	0	0	0	0.725
1,613,478	1,613,478	-	0	0.375	0	0	1.5
3,226,957	3,226,957	-	0	0.375	0	0	1.5
-	-	-	0	0.375	0	0	1.5
-	-	-	0	0	0	0	0
-	-	-	0	0	0	0	0
17,312,917	7,361	17,305,556	0	0.3	0	0	1.75
-	-	-	0	0.04	0	0	0
3,447,556	-	3,447,556	0	0	0	0	0
1,890,788	-	1,890,788	0	0	0	0	0
990,000	-	990,000	0	0	0	0	0
3,750,000	-	3,750,000	0	0	0	0	0
5,500,000	-	5,500,000	0	0	0	0	0
4,051,491	4,051,491	-	0	0.375	0	0	1.5
1,350,000	1,350,000	-	0	0.375	0	0	1.5
-	-	-	0	0	0	0	0.36
-	-	-	0.06	0	0	0	0.19
37,104,775	12,704,775	24,400,000	0.06	0	0	0	0.19
14,598,600	4,998,600	9,600,000	0.06	0	0	0	0.19
3,990,000	-	3,990,000	0	0	0	0	0
9,237,681	5,737,681	3,500,000	0	0.25	0	0	1.25
6,158,454	3,825,120	2,333,333	0	0.25	0	0	1.25
15,700,000	-	15,700,000	0.125	0	0	0	0.425
15,675,000	-	15,675,000	0.125	0	0	0	0.425
-	-	-	0.125	0	0	0	0.5
-	-	-	0	0.09	0	0	0
-	-	-	0.09	0	0	0	0.31
25,887,809	19,287,809	6,600,000	0.09	0	0	0	0.31
-	-	-	0	0	0	0	0.425
9,920,000	-	9,920,000	0	0	0	0	0.425
10,500,000	16,300	10,434,783	0	0.375	0	0	1.25
3,890,000	-	3,890,000	0.000001	0	0	0	0
8,300,000	-	8,300,000	0	0	0	0	0.525
8,080,000	-	8,080,000	0	0	0	0	0
1,920,000	-	1,920,000	0	0	0	0	0
5,700,000	-	5,700,000	0	0	0	0	0
12,602,455	-	12,602,455	0	0	0	0	0
40,000,000	-	40,000,000	0	0	0	0	0
15,607,893	-	15,607,893	0	0	0	0	0
22,000,000	-	22,000,000	0	0	0	0	0
5,677,000	-	5,677,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
2,350,000	-	2,350,000	0	0	0	0	0
10,400,000	-	10,386,260	0	0	0	0	0
32,000,000	-	32,000,000	0	0	0	0	0
50,000,000	-	50,000,000	0	0	0	0	0
24,145,000	-	24,145,000	0	0	0	0	0
723,843	-	723,843	0	0	0	0	0
11,129,501	-	11,129,501	0	0	0	0	0
7,000,000	-	7,000,000	0	0	0	0	0
-	-	-	0	0	0	0	0

-0.00125	BASE	Baa2	BBB		6512 REAL ESTAT
-0.00125	BASE	Baa2	BBB		6512 REAL ESTAT
0.08	LIBOR	NA	NA	050A	
0		B2	NA		4811 COMM/MEDIA
0.0045	LIBOR	Baa3	BBB-		6141
0.0045	LIBOR	Baa3	BBB-		6141
0.0175	BASE	B1	B-		5331 CONSMR/RET
0.0175	BASE	B1	B-		5331 CONSMR/RET
0.0175	BASE	B1	B-		5331 CONSMR/RET
0.00285	EURO	Baa2	BBB		4911 POWER
0.00285	EURO	Baa2	BBB		4911 POWER
0		Baa2	A-		4911 POWER
0.0175	SWING	Ba1	BB+		9999
0.0175	SWING	Ba1	BB+		9999
0		Ba1	BB+		9999
0.0575	LIBOR	B2	B		5084 INDUSTRIAL
0.025	LIBOR	B2	B		5084 INDUSTRIAL
0.025	LIBOR	B2	B		5084 INDUSTRIAL
0.025	LIBOR	B2	B		5084 INDUSTRIAL
0.0225	LIBOR	B2	B		5084 INDUSTRIAL
0.0225	LIBOR	B2	B		5084 INDUSTRIAL
0		Baa2	A-		4931 POWER
0		Baa2	A-		4931 POWER
0		NR	NR		4922 NAT RES
0.015	EURO	Ba1	BB-		4911 POWER
0.015	EURO	Ba1	BB-		4911 POWER
0.015	EURO	Ba1	BB-		4911 POWER
0.015	EURO	Ba1	BB-		4911 POWER
0.015	EURO	Ba1	BB-		4911 POWER
0.0075	BASE	NR	NR		1311 NAT RES
0		NA	NA		7389 CONSMR/RET
0.0175	BASE	B3	B		11
0.0175	BASE	B3	B		11
0.0175	BASE	B3	B		11
0.0625	EURO	B3	CCC+		11
0.0625	EURO	B3	CCC+		11
0.0175	LIBOR	Ba3	B+		4911 POWER
0.0175	LIBOR	Ba3	B+		4911 POWER
0.0036	EURO	Baa2	BBB-		4911 POWER
0.0019	EURO	A3	BBB		4911 POWER
0.0019	EURO	A3	BBB		4911 POWER
0.0019	EURO	A3	BBB		4911 POWER
0.0175	LIBOR	NA	B+		
0.0025	BASE	Ba1	BB		4922 POWER
0.0025	BASE	Ba1	BB		4922 POWER
0		NR	NR		4922 NAT RES
0		NR	NR		4922 NAT RES
0		Baa3	BBB-		4813 COMM/MEDIA
0		Baa1	A-		4610 NAT RES
0		Baa2	BBB		4610 NAT RES
0		Baa2	BBB		4610 NAT RES
0		NR	NR		4911 NAT RES
0		NR	NR		4911 NAT RES
0.0125	LIBOR	NA	NA		1311 NAT RES
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0.01	LIBOR	NA	NA		4939 POWER
0.01	LIBOR	NA	NA		4939 POWER
0.00000001	LIBOR	NR	NR		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0		NR	NR		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER
0		NA	NA		4939 POWER

Nonresidential Building Operators	CHASE	NAIR, ROHIT	
Nonresidential Building Operators	CHASE	NAIR, ROHIT	
Oil & Gas Extraction	LCPI - AGENCY		
Telephone Communication	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	
Personal Cred. Inst.	CHASE	NAIR, ROHIT	
Personal Cred. Inst.	CHASE	NAIR, ROHIT	
Variety Stores	CITICORP NORTH AMERICA, INC.		
Variety Stores	CITICORP NORTH AMERICA, INC.		
Variety Stores	CITICORP NORTH AMERICA, INC.		
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	ROYAL BANK OF SCOTLAND	DE LAGARDE, ADRIAN	
Nonclassifiable Establishments	LCPI - AGENCY	MALLOY, CRAIG	Y
Nonclassifiable Establishments	LCPI - AGENCY	MALLOY, CRAIG	Y
Nonclassifiable Establishments	LCPI - AGENCY	MALLOY, CRAIG	Y
Industrial Machinery & Equipment	LCPI - AGENCY	LUND, MARIA	Y
Industrial Machinery & Equipment	LCPI - AGENCY	LUND, MARIA	Y
Industrial Machinery & Equipment	LCPI - AGENCY	LUND, MARIA	Y
Industrial Machinery & Equipment	LCPI - AGENCY	LUND, MARIA	Y
Industrial Machinery & Equipment	LCPI - AGENCY	LUND, MARIA	Y
Industrial Machinery & Equipment	LCPI - AGENCY	LUND, MARIA	Y
Electric & Other Services Combined	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Natural Gas Transmission	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	Y
Electric Services	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	Y
Electric Services	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	Y
Electric Services	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	Y
Electric Services	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	Y
Crude Petroleum & Natural Gas	WACHOVIA BANK	LUND, MARIA	
Business Services, nec	BANK OF AMERICA	SCHWAGER, AHUVA	
Individuals (Compustat)	LCPI - AGENCY	LUND, MARIA	Y
Individuals (Compustat)	LCPI - AGENCY	LUND, MARIA	Y
Individuals (Compustat)	LCPI - AGENCY	LUND, MARIA	Y
Individuals (Compustat)	LCPI - AGENCY	LUND, MARIA	Y
Individuals (Compustat)	LCPI - AGENCY	LUND, MARIA	Y
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	Y
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	Y
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
	BNP PARIBAS	LUND, MARIA	
Natural Gas Transmission	CHASE	LUND, MARIA	Y
Natural Gas Transmission	CHASE	LUND, MARIA	Y
Natural Gas Transmission	BANK OF AMERICA	LUND, MARIA	
Natural Gas Transmission	BANK OF AMERICA	LUND, MARIA	
Telephone Comm. Exc. Radio Tele.	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Pipelines Exc. Natural Gas	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Pipelines Exc. Natural Gas	BANK OF AMERICA	DE LAGARDE, ADRIAN	
Pipelines Exc. Natural Gas	BANK OF AMERICA	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Crude Petroleum & Natural Gas	ROYAL BANK OF SCOTLAND		
Combination Utility Services,nec	CITIBANK, N.A. (MASTER)	HACKETT, A. TUCKER	
Combination Utility Services,nec	CITIBANK, N.A. (MASTER)	HACKETT, A. TUCKER	
Combination Utility Services,nec	CITIBANK, N.A. (MASTER)	HACKETT, A. TUCKER	
Combination Utility Services,nec	CITIBANK, N.A. (MASTER)	HACKETT, A. TUCKER	
Combination Utility Services,nec	WESTLB		
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	

DDR	US	Acquisition			FID CORP LOANS AMER - HG FRL
DDR	US	Acquisition			FID CORP LOANS AMER - HG FRL
DEVP	US	General Corp Purposes		0	HY PROP ENERGY US
DIGI	JM	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
DFS	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
DFS	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
DG	US	Acquisition		0	HY LOANS US
DG	US	Acquisition		0	HY EUROPE - LOAN SYND EUROPE
DG	US	Acquisition		0	HY AMERICAS - LOANS AMERICAS
D	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
D	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
D	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
CARS	US	Acquisition	13973UAB5		FID CORP LOANS AMER - HY LOAN HOLDS
CARS	US	Acquisition	13973UAB5		HIGH YIELD-LOANS AMER
CARS	US	Acquisition		0	HIGH YIELD-LOANS AMER
DRESSR	US	Acquisition		0	HIGH YIELD-LOANS AMER
DRESSR	US	General Corp Purposes	26157WAL9		FID CORP LOANS AMER - HY LOAN HOLDS
DRESSR	US	General Corp Purposes	26157WAL9		FID CORP LOANS AMER - HY LOAN HOLDS
DRESSR	US	General Corp Purposes	26157WAL9		FID CORP LOANS AMER - HY LOAN HOLDS
DRESSR	US	Acquisition		0	HIGH YIELD-LOANS AMER
DRESSR	US	Acquisition		0	HIGH YIELD-LOANS AMER
DUK	US	General Corp Purposes	26439BAD3		FID CORP LOANS AMER - HG FRL
DUK	US	General Corp Purposes	26439BAD3		FID CORP LOANS AMER - HG FRL
DEP	US	Acquisition			FID CORP LOANS AMER - HG FRL
DYN	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
DYN	US	General Corp Purposes			HY LOANS US
DYN	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
DYN	US	Refinance		0	HIGH YIELD-LOANS AMER
DYN	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
EROC	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
EBAY	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
EDGNM	US	Acquisition		0	HIGH YIELD-LOANS AMER
EDGNM	US	Acquisition		0	HIGH YIELD-LOANS AMER
EDGNM	US	Acquisition		0	FID CORP LOANS AMER - HY FRL
EDGNM	US	Acquisition		0	HIGH YIELD-LOANS AMER
EDGNM	US	Acquisition		0	HIGH YIELD-LOANS AMER
EIX	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
EIX	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
EIX	US	Refinance			FID CORP LOANS AMER - HG FRL
EIX	US	Refinance			FID CORP LOANS AMER - HG FRL
EIX	US	Refinance			FID CORP LOANS AMER - HG FRL
EIX	US	Refinance			FID CORP LOANS AMER - HG FRL
EDMC	US	General Corp Purposes		0	HY-SCT
EP	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
EP	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
ELPSO	US	Acquisition			FID CORP LOANS AMER - HY FRL
ELPSO	US	Acquisition			FID CORP LOANS AMER - HY FRL
EQ	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
ENB	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
EEP	US	Refinance			FID CORP LOANS AMER - HG FRL
EEP	US	Refinance			FID CORP LOANS AMER - HG FRL
ALENCO	CA	General Corp Purposes			FID CORP LOANS AMER - HG FRL
ALENCO	CA	General Corp Purposes			FID CORP LOANS AMER - HG FRL
EXGC	US	Acquisition			HY PROP ENERGY US
ENRNQ	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
ENRNQ	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD BONDS
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER

HIGH GRADE	1	FALSE	13,717,277	8,446,955
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	35,298,718	35,298,718
HIGH YIELD	1	FALSE	10,000,000	2,200,000
HIGH GRADE	1	FALSE	55,000,000	
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	35,000,000	35,000,000
HIGH YIELD	1	FALSE	13,000,000	13,000,000
HIGH YIELD	1	FALSE	262,500	262,500
HIGH GRADE	1	FALSE	100,000,000	
HIGH GRADE	1	FALSE	63,000,000	
HIGH GRADE	1	FALSE	33,000,000	
HIGH YIELD	1	FALSE	26,000,000	4,472,000
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	132,446	132,446
HIGH YIELD	1	FALSE	3,425,000	1,425,000
HIGH YIELD	1	FALSE	17,250,000	
HIGH YIELD	1	FALSE	17,250,000	
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	4,650,513	4,650,513
HIGH YIELD	1	FALSE		
HIGH GRADE	1	FALSE	63,272,727	
HIGH GRADE	1	FALSE	36,727,273	
HIGH GRADE	1	FALSE	8,000,000	5,550,000
HIGH YIELD	1	FALSE	50,000,000	
HIGH YIELD	1	FALSE	20,000,000	
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	302,180	
HIGH YIELD	1	FALSE	3,697,059	
HIGH YIELD	1	FALSE	25,000,000	17,305,556
HIGH GRADE	1	FALSE	160,000,000	
HIGH YIELD	1	FALSE	3,447,556	3,447,556
HIGH YIELD	1	FALSE	1,890,788	1,890,788
HIGH YIELD	1	FALSE	990,000	990,000
HIGH YIELD	1	FALSE	3,750,000	3,750,000
HIGH YIELD	1	FALSE	5,500,000	5,500,000
HIGH YIELD	1	FALSE	27,187,500	
HIGH YIELD	1	FALSE	9,062,500	
HIGH GRADE	1	FALSE	73,750,000	
HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	FALSE	76,250,000	24,400,000
HIGH GRADE	1	FALSE	30,000,000	9,600,000
HIGH YIELD	1	FALSE	4,000,000	3,989,620
HIGH YIELD	1	FALSE	30,000,000	3,500,000
HIGH YIELD	1	FALSE	20,000,000	2,333,333
HIGH YIELD	1	FALSE	23,750,000	15,675,000
HIGH YIELD	1	FALSE	23,750,000	15,675,000
HIGH GRADE	1	FALSE	48,387,097	
HIGH GRADE	1	FALSE	40,000,000	
HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	FALSE	82,500,000	6,600,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	35,000,000	9,920,000
HIGH YIELD	1	FALSE	24,456,522	10,434,783
HIGH GRADE	1	FALSE	3,888,889	3,888,889
HIGH GRADE	1	FALSE	8,304,626	8,300,000
HIGH YIELD	1	FALSE	8,083,709	8,083,709
HIGH YIELD	1	FALSE	1,916,892	1,916,892
HIGH YIELD	1	FALSE	5,695,457	5,695,457
HIGH YIELD	1	FALSE	12,602,455	12,602,455
HIGH YIELD	1	FALSE	40,000,000	40,000,000
HIGH YIELD	1	FALSE	15,607,893	15,607,893
HIGH YIELD	1	FALSE	22,000,000	22,000,000
HIGH YIELD	1	FALSE	5,677,000	5,677,000
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	2,351,792	2,351,792
HIGH YIELD	1	FALSE	10,386,260	10,386,260
HIGH YIELD	1	FALSE	6,000,000	6,000,000
HIGH YIELD	1	FALSE	50,000,000	50,000,000
HIGH YIELD	1	FALSE	24,145,000	24,145,000
HIGH YIELD	1	FALSE	723,843	723,843
HIGH YIELD	1	FALSE	11,129,501	11,129,501
HIGH YIELD	1	FALSE	7,000,000	7,000,000
HIGH YIELD	1	FALSE	25,000,000	

5,270,322	12,894,240	7,940,138	4,954,103	PV	12,894,241	13,717,278
				PV	-	-
	34,592,744	34,592,744		PV	34,592,744	35,298,718
7,800,000	9,100,000	2,002,000	7,098,000	PV	9,100,000	10,000,000
55,000,000	52,525,000		52,525,000	PV	52,525,000	54,713,542
				PV	-	-
	32,462,500	32,462,500		PV	32,462,500	35,000,000
	12,057,500	12,057,500		PV	12,057,500	13,000,000
	243,469	243,469		PV	243,469	262,500
100,000,000	99,250,000		99,250,000	PV	99,250,000	100,252,525
63,000,000	62,527,500		62,527,500	PV	62,527,500	63,159,091
33,000,000	32,884,500		32,884,500	PV	32,884,500	32,884,500
21,528,000	24,960,000	4,293,120	20,666,880	PV	24,960,000	26,000,000
				PV	-	-
	125,492	125,492		PV	125,492	132,445
2,000,000	3,305,125	1,375,125	1,930,000	PV	3,305,125	3,425,000
17,250,000	15,697,500		15,697,500	PV	15,697,500	17,250,000
17,250,000	15,697,500		15,697,500	PV	15,697,500	17,250,000
				PV	-	-
	4,464,492	4,464,492		PV	4,464,492	4,650,513
				PV	-	-
63,272,727	62,402,727		62,402,727	PV	62,402,727	63,033,058
36,727,273	36,222,273		36,222,273	PV	36,222,273	36,588,155
2,450,000	7,680,000	5,328,000	2,352,000	PV	7,680,000	8,000,000
50,000,000	45,500,000		45,500,000	PV	45,500,000	50,000,000
20,000,000	18,200,000		18,200,000	PV	18,200,000	20,000,000
				PV	-	-
302,180	284,805		284,805	PV	284,805	302,180
3,697,059	3,484,478		3,484,478	PV	3,484,478	3,697,059
7,694,444	23,750,000	16,440,278	7,309,722	PV	23,750,000	25,000,000
160,000,000	156,800,000		156,800,000	PV	156,800,000	160,000,000
	2,826,996	2,826,996		PV	2,826,996	3,447,556
	1,550,446	1,550,446		PV	1,550,446	1,890,788
	811,800	811,800		PV	811,800	990,000
	3,262,500	3,262,500		PV	3,262,500	3,750,000
	4,785,000	4,785,000		PV	4,785,000	5,500,000
27,187,500	25,012,500		25,012,500	PV	25,012,500	27,187,500
9,062,500	8,337,500		8,337,500	PV	8,337,500	9,062,500
73,750,000	71,168,750		71,168,750	PV	71,168,750	73,369,845
50,000,000	49,000,000		49,000,000	PV	49,000,000	50,000,000
51,850,000	74,725,000	23,912,000	50,813,000	PV	74,725,000	76,250,000
20,400,000	29,400,000	9,408,000	19,992,000	PV	29,400,000	30,000,000
10,380	3,700,000	3,690,399	9,601	PV	3,700,000	4,000,000
26,500,000	28,650,000	3,342,500	25,307,500	PV	28,650,000	29,843,750
17,666,667	19,100,000	2,228,333	16,871,667	PV	19,100,000	19,895,833
8,075,000	22,800,000	15,048,000	7,752,000	PV	22,800,000	23,750,000
8,075,000	22,800,000	15,048,000	7,752,000	PV	22,800,000	23,750,000
48,387,097	46,693,549		46,693,549	PV	46,693,549	48,137,679
40,000,000	39,400,000		39,400,000	PV	39,400,000	39,797,980
50,000,000	48,500,000		48,500,000	PV	48,500,000	50,000,000
75,900,000	80,025,000	6,402,000	73,623,000	PV	80,025,000	82,500,000
				PV	-	-
25,080,000	34,300,000	9,721,600	24,578,400	PV	34,300,000	35,000,000
14,021,739	24,456,522	10,434,783	14,021,739	PV	24,456,522	24,456,522
	39	39		PV	39	-
4,626	83	83		PV	83	-
	129,339	129,339		PV	129,339	8,083,688
	30,670	30,670		PV	30,670	1,916,875
	91,127	91,127		PV	91,127	5,695,438
	1,575,307	1,575,307		PV	1,575,307	12,602,456
	680,000	680,000		PV	680,000	40,000,000
	265,334	265,334		PV	265,334	15,607,882
	3,300,000	3,300,000		PV	3,300,000	22,000,000
	56,770	56,770		PV	56,770	5,677,000
	50,000	50,000		PV	50,000	5,000,000
	51,739	51,739		PV	51,739	2,351,773
	166,180	166,180		PV	166,180	10,386,250
	60,000	60,000		PV	60,000	6,000,000
	150,000	150,000		PV	150,000	50,000,000
	301,813	301,813		PV	301,813	24,145,040
	15,925	15,925		PV	15,925	723,864
	111,295	111,295		PV	111,295	11,129,500
	154,000	154,000		PV	154,000	7,000,000
25,000,000	4,750,000		4,750,000	PV	4,750,000	25,000,000

92.44	LSTA	93.00	Sell 2000000 at 93 on 07/25/2008
92.44	LSTA	93.00	Sell 2000000 at 93 on 07/25/2008
92.44	LSTA	93.00	Sell 2000000 at 93 on 07/25/2008
94.55	LSTA		
95.63	LSTA		
92.56	Markit		
92.56	Markit		
92.56	Markit		
95.75	LSTA		
95.75	LSTA		
		91.25	Buy 40000000 at 91.25 on 07/28/2008
		91.25	Buy 40000000 at 91.25 on 07/28/2008
		91.25	Buy 40000000 at 91.25 on 07/28/2008
93.87	Markit		
78.00	LSTA		
78.00	LSTA		
78.00	LSTA		
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91.50	LSTA		
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#NAME?	94.000		#NAME?	#NAME?
	94.000		UNTESTED	
#NAME?	98.000		#NAME?	#NAME?
#NAME?	91.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
	96.000		UNTESTED	
#NAME?	92.750		#NAME?	#NAME?
#NAME?	92.750		#NAME?	#NAME?
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#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
	96.000		UNTESTED	
#NAME?	94.750		#NAME?	#NAME?
#NAME?	96.500		#NAME?	#NAME?
#NAME?	91.000		#NAME?	#NAME?
#NAME?	91.000		#NAME?	#NAME?
	91.000		UNTESTED	
#NAME?	96.000		#NAME?	#NAME?
	96.000		UNTESTED	
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
91.25	91.000	125,000	TESTED	0.3%
91.25	91.000	50,000	TESTED	0.3%
	91.000		UNTESTED	
#NAME?	94.250		#NAME?	#NAME?
#NAME?	94.250		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	82.000		#NAME?	#NAME?
#NAME?	82.000		#NAME?	#NAME?
#NAME?	82.000		#NAME?	#NAME?
#NAME?	87.000		#NAME?	#NAME?
#NAME?	87.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	92.500		#NAME?	#NAME?
94.25	96.000	(522,266)	TESTED	-1.8%
94.25	96.000	(348,177)	TESTED	-1.8%
94.25	96.000	(415,625)	TESTED	-1.8%
94.25	96.000	(415,625)	TESTED	-1.8%
#NAME?	97.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
	98.000		UNTESTED	
#NAME?	98.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
	-		UNTESTED	
	-		UNTESTED	
#NAME?	1.600		#NAME?	#NAME?
#NAME?	1.600		#NAME?	#NAME?
#NAME?	1.600		#NAME?	#NAME?
#NAME?	12.500		#NAME?	#NAME?
#NAME?	1.700		#NAME?	#NAME?
#NAME?	1.700		#NAME?	#NAME?
#NAME?	15.000		#NAME?	#NAME?
#NAME?	1.000		#NAME?	#NAME?
#NAME?	1.000		#NAME?	#NAME?
#NAME?	2.200		#NAME?	#NAME?
#NAME?	1.600		#NAME?	#NAME?
#NAME?	1.000		#NAME?	#NAME?
#NAME?	0.300		#NAME?	#NAME?
#NAME?	1.250		#NAME?	#NAME?
#NAME?	2.200		#NAME?	#NAME?
#NAME?	1.000		#NAME?	#NAME?
#NAME?	2.200		#NAME?	#NAME?
#NAME?	19.000		#NAME?	#NAME?

#NAME?	#VALUE!	#NAME?	FID Corp	94	-	#REF!
	#VALUE!	#NAME?	FID Corp	94	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	91	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	92.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	92.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	92.75	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	94.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	91	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	91	-	#REF!
	#VALUE!	#NAME?	FID Corp	91	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96	-	#REF!
	#VALUE!	#NAME?	HY	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
0.25	FALSE	Trading Activitiy	FID Corp	91	-	#REF!
0.25	FALSE	Trading Activitiy	FID Corp	91	-	#REF!
	#VALUE!	Trading Activitiy	FID Corp	91	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	94.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	94.25	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	Sector Matrix	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	82	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	87	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	92.5	-	#REF!
1.75	TRUE	External Quote	FID Corp	96	-	#REF!
1.75	FALSE	External Quote	FID Corp	96	-	#REF!
1.75	FALSE	External Quote	FID Corp	96	-	#REF!
1.75	FALSE	External Quote	FID Corp	96	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	100	-	#REF!
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	#VALUE!	#NAME?	FID Corp	0	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1.6	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1.6	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	12.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1.7	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1.7	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	15	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	2.2	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1.6	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	0.3	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	2.2	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	2.2	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	19	-	#REF!

8061 HY
8061 HY
6275 HY
6275 HY
4496 HY
3013 HY
4874 HY
4875 HY
4876 HY
4877 HY
4309 HY
5843 HY
5844 HY
5845 HY
7420 HY
7420 HY
7411 HY
8213 HG
8213 HG
8325 HY
8325 HY
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8805 HG
4063 HY
4064 HY
4064 HY
3951 HG
8421 HY
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5924 HY
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9829 HY
6434 HG
6434 HG
6885 HG
6885 HG
7072 HG
7072 HG
8616 HG
7303 HY
7303 HY
7303 HY
7475 HY
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6779 HY
6780 HY
6874 HY
6778 HY
8606 HY
8606 HY
6409 HG
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6408 HG
6408 HG
6407 HG
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6325 HY
8314 HY
8311 HY
9434 HY
9434 HY
9434 HY
9436 HY
9436 HY
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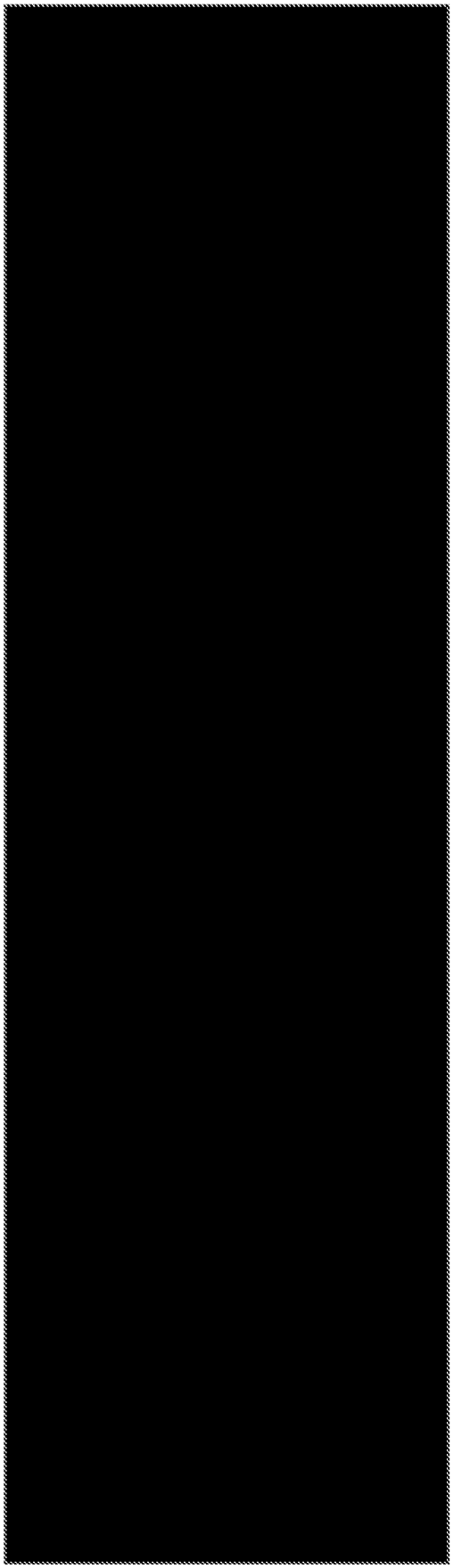
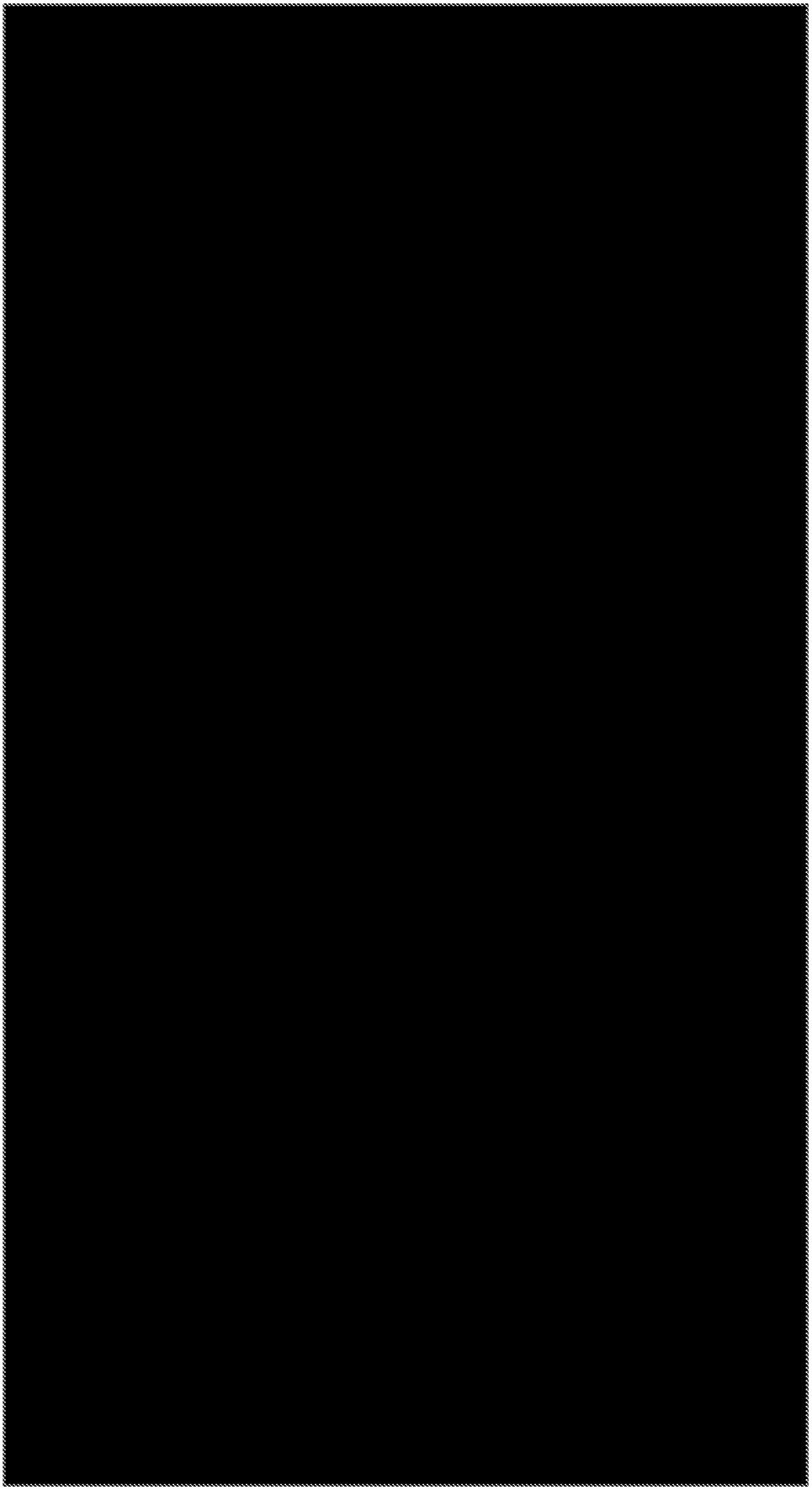
9435 HY
9433 HY





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NY	N	RBS POST	10/2/16
NY	N	RBS POST	10/2/16
NY	N	RBS SWAP	10/2/16
NY	N	RBS SWAP	10/2/16
NY	N	TRADE CLAIM # 185	12/31/16
NY	N	TRADE CLAIM #6432	1/9/20
NY	N	TRADE CLAIM #99164	5/14/11
NY	N	TRADE CLAIM #99165	5/14/11
NY	N	TRADE CLAIM #99166	5/14/11
NY	N	TRADE CLAIM #99167	5/14/11
NY	N	TRADE CLAIM 06431	1/9/20
NY	N	TRADE CLAIM 12704	7/18/12
NY	N	TRADE CLAIM 12707	7/18/17
NY	N	TRADE CLAIM 9001	7/18/12
NY	N	8.5-YR 3RD LIEN PIK TERM LOAN	10/19/15
NY	N	8.5-YR 3RD LIEN PIK TERM LOAN	10/19/15
NY	Y	TERM LOAN	4/19/14
NY	Y	5-YR REVOLVER	8/2/12
NY	Y	5-YR REVOLVER	8/2/12
NY	Y	3 YEAR REVOLVER	8/24/12
NY	Y	3 YEAR REVOLVER	8/24/12
NY	Y	3 YEAR REVOLVER	8/24/12
NY	Y	TERM A-1	8/24/12
NY	Y	TERM A-1	8/24/12
NY	Y	REVOLVER	11/19/12
NY	Y	INITIAL TERM LOAN	7/7/12
NY	Y	REVOLVER	7/7/11
NY	Y	REVOLVER	7/7/11
NY	Y	5-YEAR REVOLVER	6/28/12
NY	Y	REVOLVER	8/24/12
NY	Y	REVOLVER	8/24/12
NY	Y	REVOLVER	8/24/12
NY	Y	TERM LOAN A-1	8/24/12
NY	Y	TERM LOAN A-1	8/24/12
NY	Y	5 YEAR REVOLVER	12/12/12
NY	Y	5 YEAR REVOLVER	12/12/12
NY	Y	LIQUIDITY REVOLVER	8/28/08
NY	Y	5-YEAR REVOLVER	10/26/11
NY	Y	5-YEAR REVOLVER	10/26/11
NY	Y	5YR US DOLLAR	2/28/12
NY	Y	5YR US DOLLAR	2/28/12
NY	Y	MULTI-CURR REVOLVER	2/28/12
NY	Y	MULTI-CURR REVOLVER	2/28/12
NY	Y	TERM LOAN	10/4/10
NY	Y	5-YEAR REVOLVER	3/30/12
NY	Y	5-YEAR REVOLVER	3/30/12
NY	Y	5-YEAR REVOLVER	3/30/12
NY	Y	5YR REVOLVING CREDIT	3/30/12
NY	Y	5YR REVOLVING CREDIT	3/30/12
NY	Y	5YR REVOLVING CREDIT	3/30/12
NY	Y	5YR REVOLVING CREDIT	3/30/12
NY	Y	1ST LIEN SYNTHETIC L/C	12/21/13
NY	Y	1ST LIEN SYNTHETIC REVOLVER	12/21/13
NY	Y	2ND LIEN TERM LOAN	6/21/14
NY	Y	1ST LIEN TERM LOAN B	12/21/13
NY	Y	REVOLVER	2/16/11
NY	Y	REVOLVER	2/16/11
NY	Y	5 YEAR REVOLVER	10/26/12
NY	Y	5 YEAR REVOLVER	10/26/12
NY	Y	5 YEAR REVOLVER	10/26/12
NY	Y	5 YEAR REVOLVER	10/26/12
NY	Y	5 YEAR REVOLVER	10/26/12
NY	Y	REVOLVER	7/11/13
NY	Y	REVOLVER	10/16/09
NY	Y	TERM LOAN	8/20/13
NY	Y	US TRANCHE	8/20/12
NY	Y	TERM LOAN A	3/31/14
NY	Y	TERM LOAN A	3/31/14
NY	Y	TERM LOAN A	3/31/14
NY	Y	REVOLVER	3/31/14
NY	Y	REVOLVER	3/31/14
NY	Y	TERM LOAN B	3/31/15
NY	Y	DELAYED DRAW TERM LOAN	3/31/15
NY	Y	TERM LOAN B	3/31/15

7/2/07	8061 TAM	GBP	0.13750 BNKL	DST	Distressed Trading
7/2/07	8061 TAM	GBP	0.13750 LCPI	DST	Distressed Trading
10/3/06	6275 TAM	GBP	0.13750 BNKL	DST	Distressed Trading
10/3/06	6275 TAM	GBP	0.13750 LCPI	DST	Distressed Trading
10/31/05	4496 TAM	USD	0.02200 LCPI	DST	Distressed Trading
1/9/04	3013 TAM	USD	0.00000 LCPI	DST	Distressed Trading
1/31/06	4874 TAM	USD	0.01700 LCPI	DST	Distressed Trading
1/31/06	4875 TAM	USD	0.00000 LCPI	DST	Distressed Trading
1/31/06	4876 TAM	USD	0.00750 LCPI	DST	Distressed Trading
1/31/06	4877 TAM	USD	0.00000 LCPI	DST	Distressed Trading
1/9/04	4309 TAM	USD	0.02200 LCPI	DST	Distressed Trading
7/19/06	5843 TAM	USD	0.02200 LCPI	DST	Distressed Trading
7/19/06	5844 TAM	USD	0.02200 LCPI	DST	Distressed Trading
7/19/06	5845 TAM	USD	0.02200 LCPI	DST	Distressed Trading
4/19/07	7420 TAM	USD	0.87000 LCPI	IBD3	IBD/High Yield
4/19/07	7420 TAM	USD	0.87000 LCPI	IBD3	IBD/High Yield
4/19/07	7411 TAM	USD	0.89000 LCPI	HYA	High Yield Agency
8/2/07	8213 RST	USD	0.96000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/2/07	8213 RST	USD	0.96000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/24/07	8325 RST	USD	0.95250 LBCB	IBD3	IBD/High Yield
8/24/07	8325 RST	USD	0.95250 LBCB	IBD3	IBD/High Yield
8/24/07	8325 RST	USD	0.95250 LCPI	IBD3	IBD/High Yield
8/24/07	8327 TAM	USD	0.98000 LBCB	IBD3	IBD/High Yield
8/24/07	8327 TAM	USD	0.98000 LCPI	IBD3	IBD/High Yield
11/19/07	8805 RST	USD	0.97250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/7/05	4063 TAM	USD	0.91000 LCPI	IBD3	IBD/High Yield
7/7/05	4064 RST	USD	0.82500 LCPI	IBD3	IBD/High Yield
7/7/05	4064 RST	USD	0.82500 LCPI	IBD3	IBD/High Yield
6/28/05	3951 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/24/07	8421 RST	USD	0.95750 LBCB	IBD3	IBD/High Yield
8/24/07	8421 RST	USD	0.95750 LBCB	IBD3	IBD/High Yield
8/24/07	8421 RST	USD	0.95750 LCPI	IBD3	IBD/High Yield
8/24/07	8422 TAM	USD	0.96250 LBCB	IBD3	IBD/High Yield
8/24/07	8422 TAM	USD	0.96250 LCPI	IBD3	IBD/High Yield
10/21/04	5924 RST	USD	0.98700 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/21/04	5924 RST	USD	0.98700 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/30/08	9829 RST	USD	0.99750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/27/06	6434 RST	USD	0.97250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/27/06	6434 RST	USD	0.97250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/28/07	6885 RST	USD	0.95500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/28/07	6885 RST	USD	0.95500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/28/07	7072 RST	USD	0.95500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/28/07	7072 RST	USD	0.95500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/5/07	8616 TMD	USD	0.97500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/30/07	7303 RST	USD	0.96000 LBCB	HGENG	High Yield Energy Fund
3/30/07	7303 RST	USD	0.96000 LCPI	HGENG	High Yield Energy Fund
3/30/07	7303 RST	USD	0.96000 LCPI	HGENG	High Yield Energy Fund
5/3/07	7475 RST	USD	0.97000 LBCB	HGENG	High Yield Energy Fund
5/3/07	7475 RST	USD	0.97000 LCPI	HGENG	High Yield Energy Fund
5/3/07	7475 RST	USD	0.97000 LCPI	HGENG	High Yield Energy Fund
5/3/07	7475 RST	USD	0.97000 LCPI	HGENG	High Yield Energy Fund
12/21/06	6779 LCS	USD	0.93750 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
12/21/06	6780 RST	USD	0.93750 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
12/21/06	6874 TAM	USD	0.93000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/21/06	6778 TAM	USD	0.93750 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
10/3/07	8606 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/3/07	8606 RST	USD	0.98000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/26/06	6409 RST	USD	0.97750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/26/06	6409 RST	USD	0.97750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/26/06	6408 RST	USD	0.97750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/26/06	6408 RST	USD	0.97750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/26/06	6407 RST	USD	0.98125 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/11/08	9860 RST	USD	0.86000 LBCB	IBD3	IBD/High Yield
10/16/06	6325 RST	USD	0.96000 LBCB	HYA	High Yield Agency
8/20/07	8314 TAM	USD	0.98500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/20/07	8311 RST	USD	0.97000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/31/08	9434 TAM	USD	0.89750 LCPI	HYA	High Yield Agency
3/31/08	9434 TAM	USD	0.89750 LCPI	HYA	High Yield Agency
3/31/08	9434 TAM	USD	0.89750 BNKL	HYA	High Yield Agency
3/31/08	9436 RST	USD	0.85000 LCPI	HYA	High Yield Agency
3/31/08	9436 RST	USD	0.85000 BNKL	HYA	High Yield Agency
3/31/08	9433 TAM	USD	0.88750 LCPI	HYA	High Yield Agency
3/31/08	9435 TMD	USD	0.88000 BNKL	HYA	High Yield Agency
3/31/08	9433 TAM	USD	0.88750 BNKL	HYA	High Yield Agency

DSTJG	487910	75000000	25000000		-	-
DSTRD	256700	75000000	0		12,500,000	12,500,000
DSTRD	487910	50000000	10000000		-	-
DSTRD	256720	50000000	0		10,000,000	10,000,000
DSTRD	256700	150000000	0		50,000,000	50,000,000
DSTRD	256700	16333270	16333270		16,333,270	16,333,270
DSTRD	256700	11475439.52	0		11,475,440	11,475,440
DSTRD	256700	5865000	0		5,865,000	5,865,000
DSTRD	256700	1288000	0		1,288,000	1,288,000
DSTRD	256700	4307383.42	0		4,307,383	4,307,383
DSTRD	256700	10000000	10000000		10,000,000	10,000,000
DSTRD	256700	10000000	0		6,000,000	6,000,000
DSTRD	256700	6000000	0		4,000,000	4,000,000
DSTRD	256700	2695166	0		1,347,583	1,347,583
SECT3	299190	966049387.5	9195953.79		5,892,573	5,892,573
DSTRD	257150	966049387.5	0	*****	3,303,381	3,303,381
SECT3	299190	421975000	7213683.34		7,213,683	7,213,683
SUMIB	JV4005	3500000000	95000000		45,437,931	-
FRL	JV4007	3500000000	0		49,562,069	49,562,069
SYEXC	JV1020	200000000	0		13,461,538	13,461,538
SYHLD	JV1020	200000000	0		5,000,000	5,000,000
INSYN	JV1010	200000000	18461538.47		-	-
FREEX	JV1020	125000000	0		11,538,462	11,538,462
INSYN	JV1010	125000000	11538461.53		-	-
FRL	JV4007	1750000000	44500000		44,500,000	44,500,000
SECT3	299200	185194772.3	2890673.81		4,102,992	2,890,674
SYNBH	JV1015	25000000	6875000		3,750,000	3,750,000
SYNBE	JV1015	25000000	0	*****	3,125,000	3,125,000
FRL	JV4005	1000000000	30000000		30,000,000	30,000,000
SYEXC	JV1020	300000000	0		12,142,857	12,142,857
SYHLD	JV1020	300000000	0		5,000,000	5,000,000
INSYN	JV1010	300000000	17142857.15		-	-
FREEX	JV1020	1100000000	0		62,857,143	62,857,143
INSYN	JV1010	1100000000	62857142.85		-	-
FRL	JV4005	950000000	38500000		-	-
FRL	JV4007	950000000	0		38,500,000	38,500,000
FRL	JV4005	50000000	25000000		25,000,000	25,000,000
FRL	JV4005	1500000000	95000000		-	-
FRL	JV4007	1500000000	0		95,000,000	95,000,000
FRL	JV4007	1200000000	0		55,000,000	55,000,000
FRL	JV4000	1200000000	55000000		-	-
FRL	JV4007	300000000	0		20,000,000	20,000,000
FRL	JV4000	300000000	20000000		-	-
FREED	JV4007	500000000	25000000		25,000,000	25,000,000
SECTR	411580	1300000000	17000000		-	-
PINE1	294900	1300000000	0		1,000,000	1,000,000
SECTR	294900	1300000000	0		-	6,600,000
SECTR	411580	1175000000	15600000		-	-
PINE1	294900	1175000000	0		1,100,000	1,100,000
PINEZ	JV1015	1175000000	0		550,000	550,000
SECTR	294900	1175000000	0		-	9,000,000
SECT3	299190	250000000	670294.79		670,295	670,295
SECT3	299190	70000000	187682.55		187,683	187,683
SECT3	299190	350000000	2000000		2,000,000	2,000,000
SECT3	299190	1113050000	2984286.52		2,984,287	2,984,287
FRL	JV4005	1000000000	48000000		-	-
FRL	JV4007	1000000000	0		48,000,000	48,000,000
FRL	JV4005	1000000000	43181818.18		-	-
FRL	JV4007	1000000000	0		43,181,818	43,181,818
FRL	JV4005	5000000000	165909090.9		-	-
FRL	JV4007	5000000000	0		165,909,091	165,909,091
FRL	JV4005	600000000	25909090.91		25,909,091	25,909,091
SYEXC	JV1020	22500000	10000000		10,000,000	10,000,000
FRLEX	JV4105	120000000	20000000		10,000,000	20,000,000
FREEH	JV4105	800000000	10909090.91		10,909,091	10,909,091
FRLHD	JV4105	850000000	11590909.09		11,590,909	11,590,909
MTLF2	221720	500000000	137810765.1		67,035,361	67,035,361
TBSYN	221720	500000000	0	*****	37,500,000	37,500,000
JSSYB	428090	500000000	0		33,275,404	33,275,404
TBSYN	221720	200000000	59390656.74		37,947,878	37,947,878
JSSYB	428090	200000000	0		21,442,779	21,442,779
SECT4	299110	1176000000	27375472.01		17,575,472	4,075,472
JSSYB	428090	154000000	0		46,200,000	46,200,000
JSSYB	428090	1176000000	0		13,800,000	13,800,000

-	-	-	0	0	0	0	0
12,500,000	-	12,500,000	0	0	0	0	0
-	-	-	0	0	0	0	0
10,000,000	-	10,000,000	0	0	0	0	0
50,000,000	-	50,000,000	0	0	0	0	0
16,333,270	-	16,333,270	0	0	0	0	0
11,475,440	-	11,475,440	0	0	0	0	0
5,870,000	-	5,870,000	0	0	0	0	0
1,290,000	-	1,290,000	0	0	0	0	0
4,310,000	-	4,310,000	0	0	0	0	0
10,000,000	-	10,000,000	0	0	0	0	0
6,000,000	-	6,000,000	0	0	0	0	0
4,000,000	-	4,000,000	0	0	0	0	0
1,347,583	-	1,347,583	0	0	0	0	0
5,890,000	-	5,890,000	0	0	0	0	0
3,300,000	-	3,300,000	0	0	0	0	0
7,213,683	-	7,213,683	0	0	0	0	0
-	-	-	0.09	0	0	0	0.41
41,258,950	1,014,550	40,244,400	0.09	0	0	0	0.41
8,210,000	-	8,210,000	0	0	0	0	1.75
3,050,000	-	3,050,000	0	0	0	0	1.75
-	-	-	0	0	0	0	1.75
11,500,000	-	11,500,000	0	0	0	0	0
-	-	-	0	0	0	0	0
15,257,143	-	15,257,143	0.125	0	0	0	0.5
2,890,000	-	2,890,204	0	0	0	0	0
1,080,000	1,082,187	-	0	0	0	0	7
901,822	901,822	-	0	0	0	0	7
-	-	-	0.06	0	0	0	0.19
11,200,000	-	11,200,000	0	0	0	0	1.75
4,620,000	-	4,620,000	0	0	0	0	1.75
-	-	-	0	0	0	0	1.75
62,857,143	-	62,857,143	0	0	0	0	0
-	-	-	0	0	0	0	0
-	-	-	0.125	0	0	0	0.5
21,100,000	847,220	20,300,000	0.125	0	0	0	0.5
-	-	-	0.125	0	0	0	0
-	-	-	0.08	0	0	0	0.27
1,670,000	1,670,928	-	0.08	0	0	0	0.27
5,110,313	5,110,313	-	0	0	0	0	0.3
-	-	-	0	0	0	0	0.3
-	-	-	0.125	0	0	0	0.3
-	-	-	0.125	0	0	0	0.3
25,000,000	-	25,000,000	0	0	0	0	0
-	-	-	0	0.375	0	0	1.75
906,846	692	906,154	0	0.375	0	0	1.75
5,985,185	4,569	5,980,615	0	0.375	0	0	1.75
-	-	-	0	0	0	0	1.75
1,000,000	2,834	1,000,000	0	0	0	0	1.75
502,000	1,417	500,000	0	0	0	0	1.75
8,210,000	23,186	8,190,000	0	0	0	0	1.75
670,000	-	670,000	0	2.375	0	0	0
187,683	-	187,683	0	0	0	0	0
2,000,000	-	2,000,000	0	0	0	0	0
2,980,000	-	2,980,000	0	2.375	0	0	0
-	-	-	0	0	0	0	0.625
19,142,660	14,342,660	4,800,000	0	0	0	0	0.625
-	-	-	0.08	0	0	0	0.27
235,149	235,149	-	0.08	0	0	0	0.27
-	-	-	0.07	0	0	0	0.23
2,216,969	2,216,969	-	0.07	0	0	0	0.23
-	-	-	0.08	0	0	0	0.27
-	-	-	0	0.5	0	0	0
6,220,000	2,889,277	3,330,000	0	0	0	2	0
10,909,091	-	10,909,091	0	0	0	0	0
5,869,254	3,960,163	1,909,091	0	0	0	0	0.825
67,000,000	-	67,000,000	0	0	0	0	0
37,500,000	-	37,500,000	0	0	0	0	0
33,300,000	-	33,300,000	0	0	0	0	0
2,910,270	2,910,270	-	0	0.375	0	0	2.75
1,640,000	1,644,474	-	0	0.375	0	0	2.75
4,080,000	-	4,080,000	0	0	0	0	0
13,800,000	-	13,800,000	0	0.75	0	0	0
13,800,000	-	13,800,000	0	0	0	0	0

0	NA	NA	4939	POWER
0	NA	NA	4939	POWER
0	NA	NA	4939	POWER
0	NA	NA	4939	POWER
0	NA	NA	4939	POWER
0	NA	NA	4939	POWER
0	NA	NA	4939	POWER
0	NA	NA	4939	POWER
0	NA	NA	4939	POWER
0	NA	NA	4939	POWER
0.00000001 BASE	NA	NA	4939	POWER
0	NA	NA	4939	POWER
0			4939	POWER
0	NA	NA	4939	POWER
0.06 LIBOR	NA	NA	4924	
0.06 LIBOR	NA	NA	4924	
0.025 LIBOR	B3	B+	4931	POWER
0.0005 BASE	Baa3	BBB	4911	POWER
0.0005 BASE	Baa3	BBB	4911	POWER
0.0025 BASE	Ba1	BB-	4922	POWER
0.0025 BASE	Ba1	BB-	4922	POWER
0.0025 BASE	Ba1	BB-	4922	POWER
0.0175 EURO	Ba1	BB-	4922	POWER
0.0175 EURO	Ba1	BB-	4922	POWER
0	Baa3	BBB-	1311	NAT RES
0.0725 BASE	Caa1	B-	4953	INDUSTRIAL
0.0625 BASE	Caa1	B-	4953	INDUSTRIAL
0.0625 BASE	Caa1	B-	4953	INDUSTRIAL
0	A3	A-	1311	NAT RES
0	NR	BB-	1311	POWER
0	NR	BB-	1311	POWER
0	NR	BB-	1311	POWER
0	NR	BB-	1311	POWER
0	NR	BB-	1311	POWER
0	Baa3	BBB-	5171	NAT RES
0	Baa3	BBB-	5171	NAT RES
0.00625 LIBOR	Baa3	BBB-	5171	NAT RES
0	Baa1	BBB	4923	NAT RES
0	Baa1	BBB	4923	NAT RES
0	Baa1	BBB+	6798	
0	Baa1	BBB+	6798	
0	Baa1	BBB+	6798	
0	Baa1	BBB+	6798	
0	Baa1	BBB+	6798	
0.0075 BASE	NA	NA	1311	NAT RES
0.0075 BASE	NA	NA	1311	NAT RES
0.0075 BASE	NA	NA	1311	NAT RES
0.0175 EURO	NA	NA	1311	NAT RES
0.0175 EURO	NA	NA	1311	NAT RES
0.0175 EURO	NA	NA	1311	NAT RES
0.0175 EURO	NA	NA	1311	NAT RES
-0.00125 EURO	NA	NA	9	
-0.00125 EURO	NA	NA	9	
0.0425 LIBOR	B3	B-	9	
0.0225 EURO	NA	NA	9	
0	Ba1	B+	4939	
0	Ba1	B+	4939	
0	Baa1	BBB	4911	POWER
0	Baa1	BBB	4911	POWER
0	A3	BBB+	4911	POWER
0	A3	BBB+	4911	POWER
0.0027 EURO	A3	BBB+	4939	
0.0525 LIBOR	B2	B	1389	
0.01 BASE	Ba3	NA	8051	HEALTHCARE
0	Ba2	BB+		
0	Ba2	BB+		
0.015 BASE	B1	BB	COMM/MEDIA	
0.015 BASE	B1	BB	COMM/MEDIA	
0.015 BASE	B1	BB	COMM/MEDIA	
0.0275 LIBOR	B1	BB	COMM/MEDIA	
0.0275 LIBOR	B1	BB	COMM/MEDIA	
0.0275 LIBOR	B1	BB	COMM/MEDIA	
0.0175 BASE	B1	B-	COMM/MEDIA	
0.0275 LIBOR	B1	BB	COMM/MEDIA	

Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY	
Natural Gas Distribution	CREDIT SUISSE	BRAUNFELD, RANDALL	
Natural Gas Distribution	CREDIT SUISSE	BRAUNFELD, RANDALL	
Electric & Other Services Combined	LCPI - AGENCY	BRAUNFELD, RANDALL	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Natural Gas Transmission	CITICORP NORTH AMERICA, INC.	DE LAGARDE, ADRIAN	
Natural Gas Transmission	CITICORP NORTH AMERICA, INC.	DE LAGARDE, ADRIAN	
Natural Gas Transmission	CITICORP NORTH AMERICA, INC.	DE LAGARDE, ADRIAN	
Natural Gas Transmission	CITICORP NORTH AMERICA, INC.	DE LAGARDE, ADRIAN	
Natural Gas Transmission	CITICORP NORTH AMERICA, INC.	DE LAGARDE, ADRIAN	
Crude Petroleum & Natural Gas	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Refuse Systems	DEUTSCHE BANK TRUST CO AMERICA	BRAUNFELD, RANDALL	Y
Refuse Systems	DEUTSCHE BANK TRUST CO AMERICA	BRAUNFELD, RANDALL	Y
Refuse Systems	DEUTSCHE BANK TRUST CO AMERICA	BRAUNFELD, RANDALL	Y
Crude Petroleum & Natural Gas	CHASE	DE LAGARDE, ADRIAN	
Crude Petroleum & Natural Gas	CITICORP NORTH AMERICA, INC.	DE LAGARDE, ADRIAN	
Crude Petroleum & Natural Gas	CITICORP NORTH AMERICA, INC.	DE LAGARDE, ADRIAN	
Crude Petroleum & Natural Gas	CITICORP NORTH AMERICA, INC.	DE LAGARDE, ADRIAN	
Crude Petroleum & Natural Gas	CITICORP NORTH AMERICA, INC.	DE LAGARDE, ADRIAN	
Crude Petroleum & Natural Gas	CITICORP NORTH AMERICA, INC.	DE LAGARDE, ADRIAN	
Petroleum Bulk Stations & Terminals	SUNTRUST BANK	DE LAGARDE, ADRIAN	
Petroleum Bulk Stations & Terminals	SUNTRUST BANK	DE LAGARDE, ADRIAN	
Petroleum Bulk Stations & Terminals	UBS AG	DE LAGARDE, ADRIAN	
Gas Transmission & Distribution	BANK OF AMERICA	DE LAGARDE, ADRIAN	
Gas Transmission & Distribution	BANK OF AMERICA	DE LAGARDE, ADRIAN	
Real Estate Investment Trusts	BANK OF AMERICA	NAIR, ROHIT	
Real Estate Investment Trusts	BANK OF AMERICA	NAIR, ROHIT	
Real Estate Investment Trusts	BANK OF AMERICA	NAIR, ROHIT	
Real Estate Investment Trusts	BANK OF AMERICA	NAIR, ROHIT	
Real Estate Investment Trusts	BANK OF AMERICA	NAIR, ROHIT	
Crude Petroleum & Natural Gas	CHASE		
Crude Petroleum & Natural Gas	CHASE		
Crude Petroleum & Natural Gas	CHASE		
Crude Petroleum & Natural Gas	CHASE		
Crude Petroleum & Natural Gas	CHASE		
Crude Petroleum & Natural Gas	CHASE		
Crude Petroleum & Natural Gas	CHASE		
Energy	CREDIT SUISSE		
Energy	CREDIT SUISSE		
Energy	CREDIT SUISSE		
Energy	CREDIT SUISSE		
Combination Utility Services,nec	CHASE	DE LAGARDE, ADRIAN	
Combination Utility Services,nec	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Combination Utility Services,nec	CHASE	DE LAGARDE, ADRIAN	
Oil & Gas Field Services,nec	CREDIT SUISSE	LUND, MARIA	
Skilled Nursing Care Facilities	LCPI - AGENCY	MALLOY, CRAIG	
	WACHOVIA BANK	LUND, MARIA	
	WACHOVIA BANK	LUND, MARIA	
Media/Telecom	LCPI - AGENCY	BRAUNFELD, RANDALL	
Media/Telecom	LCPI - AGENCY	BRAUNFELD, RANDALL	
Media/Telecom	LCPI - AGENCY	BRAUNFELD, RANDALL	
Media/Telecom	LCPI - AGENCY	BRAUNFELD, RANDALL	
Media/Telecom	LCPI - AGENCY	BRAUNFELD, RANDALL	
Media/Telecom	LCPI - AGENCY	BRAUNFELD, RANDALL	
Media/Telecom	LCPI - AGENCY	BRAUNFELD, RANDALL	
Media/Telecom	LCPI - AGENCY	BRAUNFELD, RANDALL	

ENRNQ	US	General Corp Purposes		0 HY DISTRESSED US
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0 HY DISTRESSED US
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENRNQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ENTEGP	US	Refinance		0 HIGH YIELD-LOANS AMER
ENTEGP	US	Refinance		0 HIGH YIELD-DISTRESS AMER
ENTEGP	US	Refinance		0 HIGH YIELD-LOANS AMER
ETR	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
ETR	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
EPE	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
EPE	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
EPE	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
EPE	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
EPE	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
EPD	US	Acquisition		FID CORP LOANS AMER - HG FRL
ENVSOL	US	Refinance		0 HIGH YIELD-LOANS AMER
ENVSOL	US	General Corp Purposes	29410DAF1	FID CORP LOANS AMER - HY LOAN HOLDS
ENVSOL	US	General Corp Purposes	29410DAF1	FID CORP LOANS AMER - HY LOAN HOLDS
EOG	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
EPCINC	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
EPCINC	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
EPCINC	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
EPCINC	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
EPCINC	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
TPP	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
TPP	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
TPP	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
EQT	US	General Corp Purposes	29455KAF1	FID CORP LOANS AMER - HG FRL
EQT	US	General Corp Purposes	29455KAF1	FID CORP LOANS AMER - HG FRL
EQR	US	Acquisition		FID CORP LOANS AMER - HG FRL
EQR	US	Acquisition		FID CORP LOANS AMER - HG FRL
EQR	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
EQR	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
EQR	US	Acquisition		0 FID CORP LOANS AMER - HG FRL
EXCP	US	General Corp Purposes		HY AMERICAS - ENERGY FUND
EXCP	US	General Corp Purposes		HY PROP ENERGY US
EXCP	US	General Corp Purposes		HY PROP ENERGY US
XCO	US	General Corp Purposes		HY AMERICAS - ENERGY FUND
XCO	US	General Corp Purposes		HY PROP ENERGY US
XCO	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
XCO	US	General Corp Purposes		HY PROP ENERGY US
BOST	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
BOST	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
BOST	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
BOST	US	Liquidity		0 HIGH YIELD-LOANS AMER
EXC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
EXC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
EXC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
EXC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
EXC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
EXC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
EXC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
EXPE	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
EXEACN	US	Refinance		0 FID CORP LOANS AMER - HY FRL
EXH	US	General Corp Purposes		0 FID CORP LOANS AMER - HY FRL
EXH	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
FRP	US	General Corp Purposes		0 HY LOANS US
FRP	US	General Corp Purposes		0 HY LOANS US
FRP	US	General Corp Purposes		0 HY LOANS US
FRP	US	General Corp Purposes	30555TAF9	HY LOANS US
FRP	US	General Corp Purposes	30555TAF9	HY LOANS US
FRP	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
FRP	US	General Corp Purposes		0 HY LOANS US
FRP	US	General Corp Purposes		0 HY LOANS US

HIGH YIELD	1.97925	TRUE		
HIGH YIELD	1.97925	FALSE	24,740,625	24,740,625
HIGH YIELD	1.97925	TRUE		
HIGH YIELD	1.97925	FALSE	19,792,500	19,792,500
HIGH YIELD	1	FALSE	50,000,000	50,000,000
HIGH YIELD	1	FALSE	16,333,270	16,333,270
HIGH YIELD	1	FALSE	11,475,440	11,475,440
HIGH YIELD	1	FALSE	5,865,000	5,865,000
HIGH YIELD	1	FALSE	1,288,000	1,288,000
HIGH YIELD	1	FALSE	4,307,383	4,307,383
HIGH YIELD	1	FALSE	10,000,000	10,000,000
HIGH YIELD	1	FALSE	6,000,000	6,000,000
HIGH YIELD	1	FALSE	4,000,000	4,000,000
HIGH YIELD	1	FALSE	1,347,583	1,347,583
HIGH YIELD	1	FALSE	5,892,573	5,890,000
HIGH YIELD	1	FALSE	3,303,381	3,300,000
HIGH YIELD	1	FALSE	7,213,683	7,213,683
HIGH GRADE	1	FALSE	45,437,931	
HIGH GRADE	1	FALSE	49,562,069	40,244,400
HIGH YIELD	1	FALSE	13,461,538	8,210,000
HIGH YIELD	1	FALSE	5,000,000	3,050,000
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	11,538,462	11,500,000
HIGH YIELD	1	TRUE		
HIGH GRADE	1	FALSE	44,500,000	15,257,143
HIGH YIELD	1	FALSE	4,102,992	2,890,204
HIGH YIELD	1	FALSE	3,750,000	
HIGH YIELD	1	FALSE	3,125,000	
HIGH GRADE	1	FALSE	30,000,000	
HIGH YIELD	1	FALSE	12,142,857	11,200,000
HIGH YIELD	1	FALSE	5,000,000	4,620,000
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	62,857,143	62,857,143
HIGH YIELD	1	TRUE		
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	38,500,000	20,300,000
HIGH GRADE	1	FALSE	25,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	95,000,000	
HIGH GRADE	1	FALSE	55,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	20,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	25,000,000	25,000,000
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	1,000,000	906,154
HIGH YIELD	1	FALSE		
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	1,100,000	1,000,000
HIGH YIELD	1	FALSE	550,000	500,383
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE	670,295	670,295
HIGH YIELD	1	FALSE	187,683	187,683
HIGH YIELD	1	FALSE	2,000,000	2,000,000
HIGH YIELD	1	FALSE	2,984,287	2,984,287
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	48,000,000	4,800,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	43,181,818	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	165,909,091	
HIGH GRADE	1	FALSE	25,909,091	
HIGH YIELD	1	FALSE	10,000,000	
HIGH YIELD	1	FALSE	10,000,000	3,333,333
HIGH YIELD	1	FALSE	10,909,091	10,909,091
HIGH YIELD	1	FALSE	11,590,909	1,909,091
HIGH YIELD	1	FALSE	67,035,361	67,035,361
HIGH YIELD	1	FALSE	37,500,000	37,500,000
HIGH YIELD	1	FALSE	33,275,404	33,275,404
HIGH YIELD	1	FALSE	37,947,878	
HIGH YIELD	1	FALSE	21,442,779	
HIGH YIELD	1	FALSE	17,575,472	4,075,472
HIGH YIELD	1	FALSE	46,200,000	13,800,000
HIGH YIELD	1	FALSE	13,800,000	13,800,000

				PV	-	-
	3,401,836	3,401,836		PV	3,401,836	24,740,625
				PV	-	-
	2,721,469	2,721,469		PV	2,721,469	19,792,502
	1,100,000	1,100,000		PV	1,100,000	50,000,000
	2	2		PV	2	20,000,000
	195,082	195,082		PV	195,082	11,475,412
	1	1		PV	1	10,000,000
	9,660	9,660		PV	9,660	1,288,000
	4	4		PV	4	4,000,000
	220,000	220,000		PV	220,000	10,000,000
	132,000	132,000		PV	132,000	6,000,000
	88,000	88,000		PV	88,000	4,000,000
	29,647	29,647		PV	29,647	1,347,591
2,573	5,126,538	5,124,300	2,238	PV	5,126,538	5,892,572
3,381	2,873,942	2,871,000	2,942	PV	2,873,942	3,303,382
	6,420,178	6,420,178		PV	6,420,178	7,213,683
45,437,931	43,620,414		43,620,414	PV	43,620,414	45,437,931
9,317,669	47,579,586	38,634,624	8,944,962	PV	47,579,586	49,562,069
5,251,538	12,822,115	7,820,025	5,002,090	PV	12,822,115	13,496,963
1,950,000	4,762,500	2,905,125	1,857,375	PV	4,762,500	5,013,158
				PV	-	-
38,462	11,307,692	11,270,000	37,692	PV	11,307,692	11,538,461
				PV	-	-
29,242,857	43,276,250	14,837,571	28,438,679	PV	43,276,250	44,614,691
1,212,787	3,733,723	2,630,086	1,103,637	PV	3,733,723	4,102,992
3,750,000	3,093,750		3,093,750	PV	3,093,750	3,727,410
3,125,000	2,578,125		2,578,125	PV	2,578,125	3,106,175
30,000,000	29,550,000		29,550,000	PV	29,550,000	29,848,485
942,857	11,626,786	10,724,000	902,786	PV	11,626,786	12,111,235
380,000	4,787,500	4,423,650	363,850	PV	4,787,500	4,986,979
				PV	-	-
	60,500,000	60,500,000		PV	60,500,000	63,020,833
				PV	-	-
				PV	-	-
18,200,000	37,999,500	20,036,100	17,963,400	PV	37,999,500	38,383,333
25,000,000	24,937,500		24,937,500	PV	24,937,500	24,937,500
				PV	-	-
95,000,000	92,387,500		92,387,500	PV	92,387,500	95,244,845
55,000,000	52,525,000		52,525,000	PV	52,525,000	54,713,542
				PV	-	-
20,000,000	19,100,000		19,100,000	PV	19,100,000	19,895,833
				PV	-	-
	24,375,000	24,375,000		PV	24,375,000	24,872,449
				PV	-	-
93,846	960,000	869,908	90,092	PV	960,000	1,000,000
				PV	-	-
				PV	-	-
100,000	1,067,000	970,000	97,000	PV	1,067,000	1,100,000
49,617	533,500	485,372	48,128	PV	533,500	550,000
				PV	-	-
	628,401	628,401		PV	628,401	670,294
	175,952	175,952		PV	175,952	187,682
	1,860,000	1,860,000		PV	1,860,000	2,000,000
	2,797,769	2,797,769		PV	2,797,769	2,984,287
				PV	-	-
43,200,000	47,040,000	4,704,000	42,336,000	PV	47,040,000	48,000,000
				PV	-	-
43,181,818	42,210,227		42,210,227	PV	42,210,227	43,071,660
				PV	-	-
165,909,091	162,176,136		162,176,136	PV	162,176,136	165,485,853
25,909,091	25,423,295		25,423,295	PV	25,423,295	25,942,138
10,000,000	8,600,000		8,600,000	PV	8,600,000	10,000,000
6,666,667	9,600,000	3,200,000	6,400,000	PV	9,600,000	10,000,000
	10,745,455	10,745,455		PV	10,745,455	10,853,995
9,681,818	11,243,182	1,851,818	9,391,364	PV	11,243,182	11,590,909
	60,164,236	60,164,236		PV	60,164,236	67,035,360
	33,656,250	33,656,250		PV	33,656,250	37,500,000
	29,864,675	29,864,675		PV	29,864,675	33,275,404
37,947,878	32,255,696		32,255,696	PV	32,255,696	37,947,878
21,442,779	18,226,362		18,226,362	PV	18,226,362	21,442,779
13,500,000	15,598,231	3,616,981	11,981,250	PV	15,598,231	17,575,472
32,400,000	40,656,000	12,144,000	28,512,000	PV	40,656,000	46,200,000
	12,247,500	12,247,500		PV	12,247,500	13,800,000

84.00	LSTA
84.00	LSTA
87.00	LSTA
97.18	Markit
97.18	Markit
97.18	Markit
97.18	Markit
97.18	Markit
90.00	LSTA
92.98	LSTA
92.98	LSTA
87.64	
87.64	
87.64	
83.64	
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87.64	LSTA
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87.64	LSTA

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	13.750	UNTESTED		
#NAME?	13.750	#NAME?	#NAME?	
	13.750	UNTESTED		
#NAME?	13.750	#NAME?	#NAME?	
#NAME?	2.200	#NAME?	#NAME?	
	0.000	UNTESTED		
#NAME?	1.700	#NAME?	#NAME?	
	0.000	UNTESTED		
#NAME?	0.750	#NAME?	#NAME?	
	0.000	UNTESTED		
#NAME?	2.200	#NAME?	#NAME?	
#NAME?	2.200	#NAME?	#NAME?	
#NAME?	2.200	#NAME?	#NAME?	
#NAME?	2.200	#NAME?	#NAME?	
#NAME?	87.000	#NAME?	#NAME?	
#NAME?	87.000	#NAME?	#NAME?	
87.00	89.000	(144,274) TESTED		-2.2%
#NAME?	96.000	#NAME?	#NAME?	
#NAME?	96.000	#NAME?	#NAME?	
97.18	95.000	294,234 TESTED		2.3%
97.18	95.000	109,287 TESTED		2.3%
	95.000	UNTESTED		
97.18	98.000	(94,615) TESTED		-0.8%
	98.000	UNTESTED		
#NAME?	97.000	#NAME?	#NAME?	
90.00	91.000	(41,030) TESTED		-1.1%
#NAME?	83.000	#NAME?	#NAME?	
#NAME?	83.000	#NAME?	#NAME?	
#NAME?	99.000	#NAME?	#NAME?	
#NAME?	96.000	#NAME?	#NAME?	
#NAME?	96.000	#NAME?	#NAME?	
	96.000	UNTESTED		
#NAME?	96.000	#NAME?	#NAME?	
	96.000	UNTESTED		
	99.000	UNTESTED		
#NAME?	99.000	#NAME?	#NAME?	
	100.000	UNTESTED		
	97.000	UNTESTED		
#NAME?	97.000	#NAME?	#NAME?	
#NAME?	96.000	#NAME?	#NAME?	
	96.000	UNTESTED		
#NAME?	96.000	#NAME?	#NAME?	
	96.000	UNTESTED		
#NAME?	98.000	#NAME?	#NAME?	
	96.000	UNTESTED		
#NAME?	96.000	#NAME?	#NAME?	
	96.000	UNTESTED		
	97.000	UNTESTED		
#NAME?	97.000	#NAME?	#NAME?	
#NAME?	97.000	#NAME?	#NAME?	
	97.000	UNTESTED		
#NAME?	93.750	#NAME?	#NAME?	
#NAME?	93.750	#NAME?	#NAME?	
#NAME?	93.000	#NAME?	#NAME?	
#NAME?	93.750	#NAME?	#NAME?	
	98.000	UNTESTED		
#NAME?	98.000	#NAME?	#NAME?	
	98.000	UNTESTED		
#NAME?	98.000	#NAME?	#NAME?	
	98.000	UNTESTED		
#NAME?	98.000	#NAME?	#NAME?	
#NAME?	98.000	#NAME?	#NAME?	
	86.000	UNTESTED		
#NAME?	96.000	#NAME?	#NAME?	
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#NAME?	89.750	#NAME?	#NAME?	
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#NAME?	85.000	#NAME?	#NAME?	
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#NAME?	#VALUE!	#NAME?	HY	2.2	-	#REF!
	#VALUE!	#NAME?	HY	0.00001	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	2.2	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	2.2	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	2.2	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	2.2	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	87	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	87	-	#REF!
2.00	FALSE	External Quote	HY	89	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
2.18	FALSE	External Quote	FID Corp	95	-	#REF!
2.18	FALSE	External Quote	FID Corp	95	-	#REF!
	#VALUE!	External Quote	FID Corp	95	-	#REF!
0.82	FALSE	External Quote	FID Corp	98	-	#REF!
	#VALUE!	External Quote	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
1.00	FALSE	External Quote	HY	91	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	83	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	83	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
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	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
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	#VALUE!	#NAME?	FID Corp	97	-	#REF!
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	#VALUE!	#NAME?	HY	96	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	93.75	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	93	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	89.75	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	89.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	85	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	88.75	-	#REF!
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9433 HY
9435 HY
9314 HG
6605 HY
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8546 HY
8556 HY
8548 HY
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7294 HG
7294 HG
8415 HG
9542 HG
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7287 HG
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4307 HY
6277 HY
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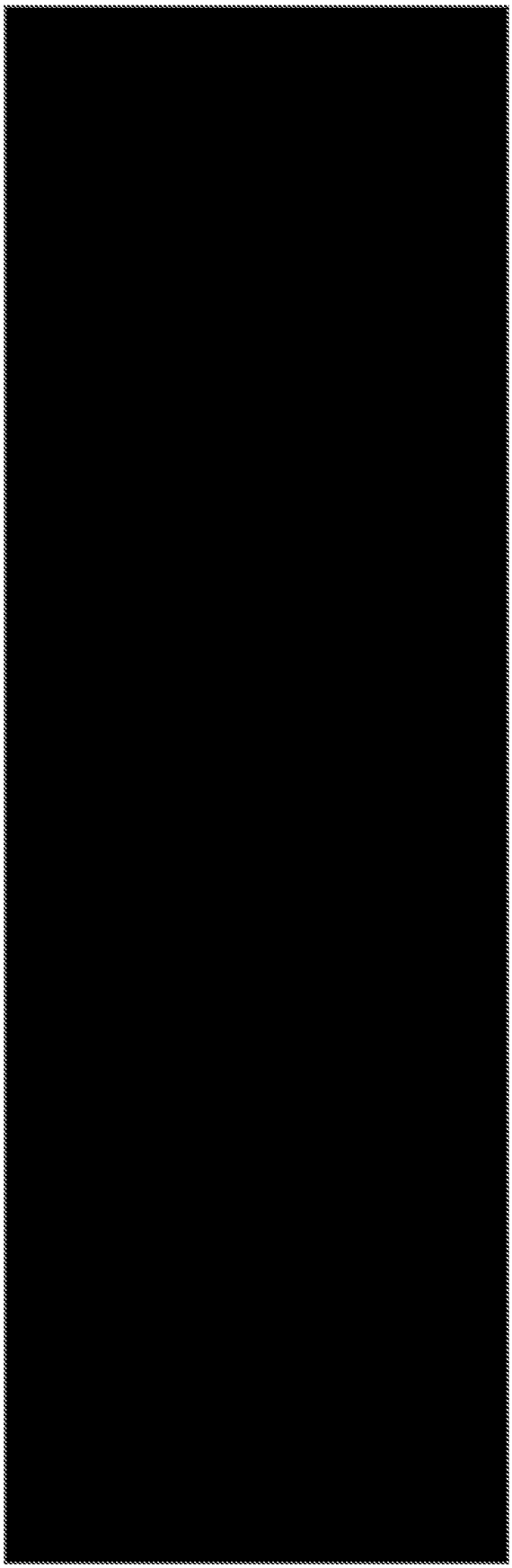
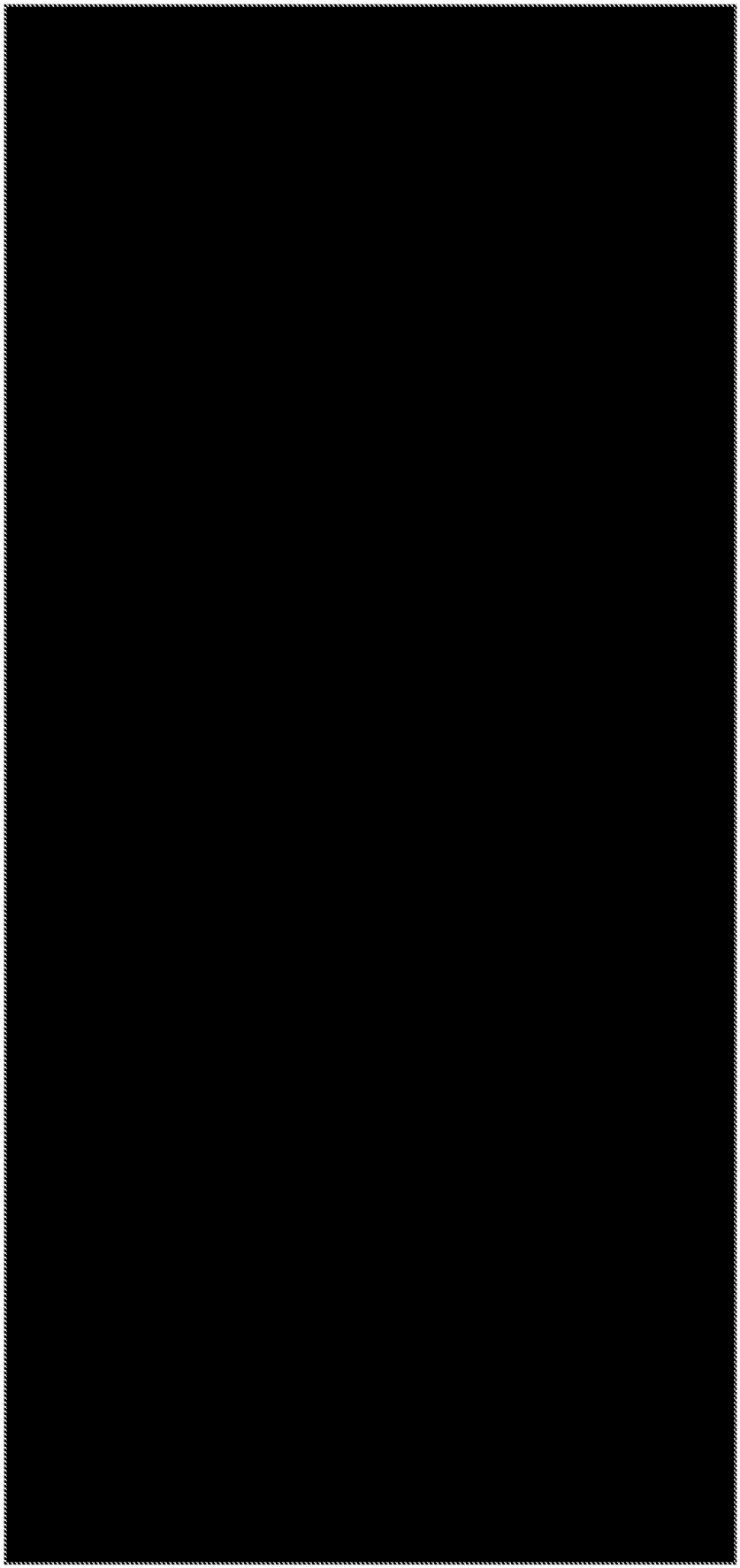
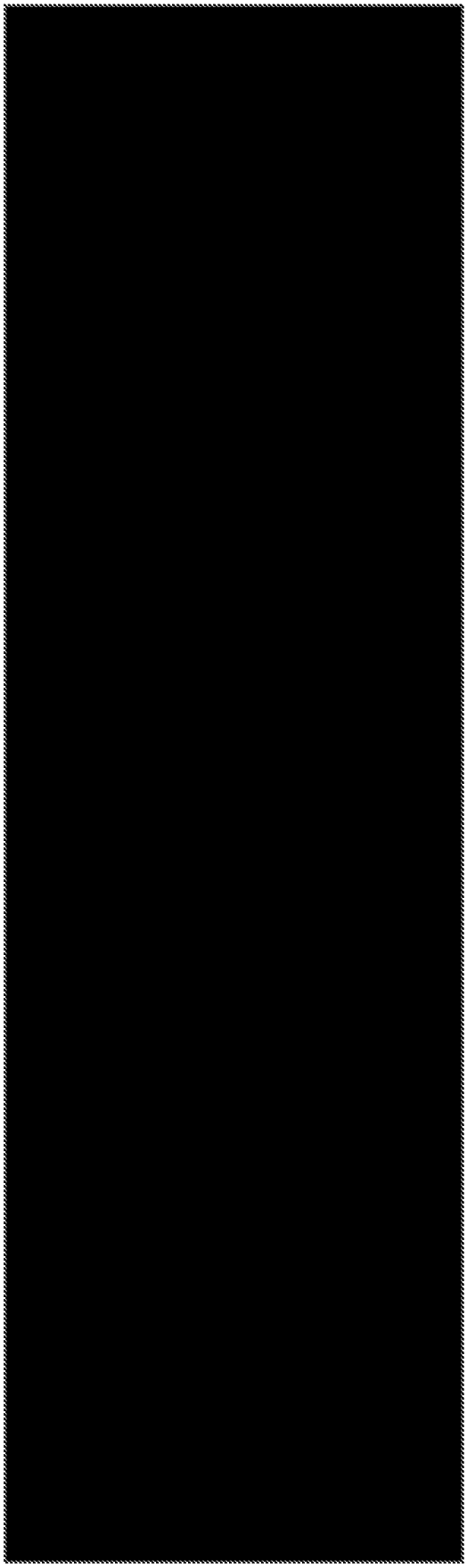
6278 HY
7649 HG
7650 HG
7552 HG
7552 HG
8571 HG
4952 HY
4953 HY
4401 HG
4401 HG
8621 HG
4465 HY
4465 HY
7237 HY
7237 HY
4882 HY
4882 HY
8310 HG







NY	Y	TERM LOAN B	3/31/15
NY	Y	DELAYED DRAW TERM LOAN	3/31/15
NY	Y	364-DAY REVOLVER	2/28/09
NY	Y	MULTICCY REVOLVER	1/18/12
NY	Y	MULTICCY REVOLVER	1/18/12
NY	Y	TERM LOAN	1/18/12
NY	Y	TERM LOAN	1/18/12
NY	Y	MULTI-CURR REVOLVER	9/24/13
NY	Y	DELAYED DRAW TL	9/24/14
NY	Y	B-2 TRANCHE USD	9/24/14
NY	Y	B-1 TRANCHE USD	9/24/14
NY	Y	B-2 TRANCHE USD	9/24/14
NY	Y	B-2 TRANCHE USD	9/24/14
NY	Y	B-1 TRANCHE USD	9/24/14
NY	Y	B-3 TRANCHE	9/24/14
NY	Y	B-3 TRANCHE	9/24/14
NY	Y	B-1 TRANCHE USD	9/24/14
NY	Y	B-2 TRANCHE USD	9/24/14
NY	Y	B-3 TRANCHE	9/24/14
NY	Y	B-1 TRANCHE USD	9/24/14
NY	Y	B-3 TRANCHE	9/24/14
NY	Y	SR. CASH PAY BRIDGE	9/24/15
NY	Y	SR. CASH PAY BRIDGE	9/24/15
NY	Y	B-3 TRANCHE	9/24/14
NY	Y	5YR UNSECURED REVOLVER	8/24/12
NY	Y	5YR UNSECURED REVOLVER	8/24/12
NY	Y	5YR UNSECURED REVOLVER	8/24/12
NY	Y	TRANCHE A	10/1/14
NY	Y	TRANCHE A-1-A DELAYED DRAW	10/1/14
NY	Y	5 YEAR REVOLVER	4/3/13
NY	Y	5 YEAR REVOLVER	4/3/13
NY	Y	REVOLVER	8/16/12
NY	Y	364 DAY REVOLVER	4/22/09
NY	Y	7-YR TERM LOAN	12/15/13
NY	Y	7-YR TERM LOAN	12/15/13
NY	Y	5-YR DOMESTIC REVOLVER	12/15/11
NY	Y	5-YR DOMESTIC REVOLVER	12/15/11
NY	Y	5-YR DOMESTIC REVOLVER	12/15/11
NY	Y	7-YR TERM LOAN	12/15/13
NY	Y	DELAYED DRAW TERM LOAN	5/10/12
NY	Y	REVOLVER	5/10/12
NY	Y	TERM LOAN A	5/10/12
NY	Y	TERM LOAN B	5/10/12
NY	Y	5 YEAR REVOLVER	4/3/13
NY	Y	5 YEAR REVOLVER	4/3/13
NY	Y	6-YR ALTERNATIVE CCY REVOLVER	12/1/12
NY	Y	6-YR ALTERNATIVE CCY REVOLVER	12/1/12
NY	Y	6-YR DOLLAR REVOLVER	12/1/12
NY	Y	6-YR DOLLAR REVOLVER	12/1/12
NY	Y	7-YR TERM LOAN	12/1/13
NY	Y	TRANCHE B TERM LOAN	3/31/13
NY	Y	5-YR REVOLVER	6/21/11
NY	Y	TERM LOAN	2/13/14
NY	Y	REVOLVING CREDIT	9/30/08
NY	Y	5 YEAR REVOLVER	11/3/11
NY	Y	5 YEAR REVOLVER	11/3/11
NY	Y	5 YEAR TERM A	11/3/11
NY	Y	1 YEAR REVOLVER	5/13/09
NY	Y	FIVE YEAR REVOLVER	5/13/13
NY	Y	5 YEAR REVOLVING DOLLAR (US)	5/14/12
NY	Y	5 YEAR REVOLVING DOLLAR (US)	5/14/12
NY	Y	5 YEAR REVOLVER	10/11/12
NY	Y	REVOLVING CREDIT	2/24/10
NY	Y	TRANCHE A-1 TERM LOAN	2/24/10
NY	Y	5-YEAR REVOLVER	10/21/10
NY	Y	5-YEAR REVOLVER	10/21/10
NY	Y	5-YR REVOLVER	10/9/12
NY	Y	US SECURED TRANCHE	7/20/11
NY	Y	US SECURED TRANCHE	7/20/11
NY	Y	5 YEAR REVOLVER	3/16/12
NY	Y	5 YEAR REVOLVER	3/16/12
NY	Y	REVOLVING CREDIT	2/28/12
NY	Y	REVOLVING CREDIT	2/28/12
NY	Y	5-YR REVOLVER	8/13/12

3/31/08	9433 TAM	USD	0.88750 LCPI	HYA	High Yield Agency
3/31/08	9435 TMD	USD	0.88000 LCPI	HYA	High Yield Agency
2/29/08	9314 RST	USD	0.99700 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1/18/07	6605 RST	USD	0.92500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1/18/07	6605 RST	USD	0.92500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1/18/07	6606 TAM	USD	0.95500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1/18/07	6606 TAM	USD	0.95500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
9/24/07	8546 RST	USD	0.88000 LCPI	IBD3	IBD/High Yield
9/24/07	8556 TMD	USD	0.88000 LCPI	IBD3	IBD/High Yield
9/24/07	8548 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8547 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8548 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8548 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8547 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8550 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8550 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8547 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8548 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8550 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8547 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8550 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
9/24/07	8558 TBR	USD	0.87000 LCPI	IBD3	IBD/High Yield
9/24/07	8558 TBR	USD	0.87000 LCPI	IBD3	IBD/High Yield
9/24/07	8550 TAM	USD	0.91500 LCPI	IBD3	IBD/High Yield
8/24/06	5994 RST	USD	0.98125 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/24/06	5994 RST	USD	0.98125 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/24/06	5994 RST	USD	0.98125 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/1/07	8713 TMD	USD	0.91500 LCPI	RAPRO	Risk Arbitrage/High Yield Proprietary
10/1/07	8715 TMD	USD	0.91500 LCPI	RAPRO	Risk Arbitrage/High Yield Proprietary
4/3/07	7294 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/3/07	7294 RST	USD	0.98250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/16/07	8415 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/23/08	9542 RST	USD	0.99000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/15/06	6675 TAM	USD	0.79500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/15/06	6675 TAM	USD	0.79500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/15/06	6672 RST	USD	0.77000 BNKL	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/15/06	6672 RST	USD	0.77000 LBHI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/15/06	6672 RST	USD	0.77000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/15/06	6675 TAM	USD	0.79500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/10/07	7537 TMD	USD	0.96000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/10/07	7535 RST	USD	0.95000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/10/07	7536 TAM	USD	0.95750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/10/07	7616 TAM	USD	0.95750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/3/07	7287 RST	USD	0.98375 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/3/07	7287 RST	USD	0.98375 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/1/06	6588 RST	USD	0.84875 LBCB	IBD3	IBD/High Yield
12/1/06	6588 RST	USD	0.84875 LCPI	IBD3	IBD/High Yield
12/1/06	6590 RST	USD	0.85375 LBCB	IBD3	IBD/High Yield
12/1/06	6590 RST	USD	0.85375 LBCB	IBD3	IBD/High Yield
12/1/06	6591 TAM	USD	0.88500 LCPI	IBD3	IBD/High Yield
5/17/06	5094 TAM	USD	0.97500 LCPI	HYT	High Yield Secondary Trading
6/22/06	5485 RST	USD	0.90000 LCPI	IBD3	IBD/High Yield
8/13/07	8385 TAM	USD	0.98000 LCPI	IBD3	IBD/High Yield
9/30/05	4307 RST	USD	0.98000 LCPI	IBD3	IBD/High Yield
11/3/06	6277 RST	USD	0.90000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/3/06	6277 RST	USD	0.90000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/3/06	6278 TAM	USD	0.96000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/14/07	7649 RST	USD	0.99500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/14/07	7650 RST	USD	0.98100 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/14/07	7552 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/14/07	7552 RST	USD	0.98500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/11/07	8571 RST	USD	0.98250 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/24/06	4952 RST	USD	0.90500 LCPI	IBD5	IBD/High Yield/Real Estate
2/24/06	4953 TAM	USD	0.90500 LCPI	IBD5	IBD/High Yield/Real Estate
10/21/05	4401 RST	USD	0.99250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/21/05	4401 RST	USD	0.99250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/9/07	8621 RST	USD	0.98900 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/13/03	4465 RST	USD	0.79500 LBHI	DST	Distressed Trading
6/13/03	4465 RST	USD	0.79500 LBHI	DST	Distressed Trading
3/16/07	7237 RST	USD	0.84500 LCPI	IBD3	IBD/High Yield
3/16/07	7237 RST	USD	0.84500 LCPI	IBD3	IBD/High Yield
2/28/06	4882 RST	USD	0.91000 LCPI	HYA	High Yield Agency
2/28/06	4882 RST	USD	0.91000 LCPI	HYA	High Yield Agency
8/13/07	8310 RST	USD	0.94900 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)

SPRUC	221720	1176000000	0	*****	9,500,000	9,500,000
TBSYN	221720	154000000	46200000		-	-
FRL	JV4005	4200000000	155000000		155,000,000	155,000,000
FRL	JV4007	735000000	0		7,500,000	7,500,000
FRL	JV4000	735000000	7500000		-	-
FREED	JV4007	2021250000	0		16,843,750	16,843,750
FRL	JV4000	2021250000	16843750		-	-
TBSYN	221720	2000000000	230616438.4		230,616,438	230,616,438
VERAN	221720	225000000	28736419.75		28,736,420	28,736,420
MTLF2	231120	4304251944	0	*****	24,686	24,686
MTLF2	231120	4404935556	0	*****	49,874	49,874
MT2SB	299200	4304251944	0	*****	814,654	814,654
SECDB	421720	4304251944	0	*****	1,524,127	15,443,104
SECDB	421720	4404935556	0	*****	3,660,550	3,660,550
MT2SB	299200	2977500000	0	*****	4,547,478	4,547,478
SECDB	421720	2977500000	0	*****	5,100,939	5,100,939
MT2SB	299200	4404935556	0	*****	6,430,107	6,430,107
TBSYN	221720	4304251944	16363467.82		12,000,000	81,023
TBSYN	221720	2977500000	0	*****	15,000,000	15,000,000
TBSYN	221720	4404935556	28140530.51		18,000,000	18,000,000
VERAN	233730	2977500000	64358542.2		29,710,126	29,710,126
VERAN	405600	1550000000	151500000		10,000,000	10,000,000
TBSYN	221720	1550000000	0	*****	-	92,815,000
SMBC	231120	2977500000	0	*****	-	10,000,000
SUMIB	JV4005	2750000000	100000000		50,000,000	-
FRL	JV4007	2750000000	0		40,000,000	40,000,000
FRLBK	JV4007	2750000000	0		10,000,000	10,000,000
SECDB	421720	604432500	1927399.56		1,927,400	1,927,400
SECDB	421720	173687500	552458.86		552,459	552,459
FRL	JV4005	2500000000	26923076.92		4,700,855	4,700,855
FRL	JV4007	2500000000	0		22,222,222	22,222,222
FRL	JV4005	300000000	21000000		21,000,000	21,000,000
FRL	JV4000	1705000000	50000000		50,000,000	50,000,000
SMBC	231120	6895000000	47065113.66		45,244,430	45,244,430
DSTJC	421720	6895000000	0	*****	37,879	1,000,000
FRL	JV4002	9750000000	0		140,000,000	140,000,000
FRL	JV4003	9750000000	0		50,000,000	50,000,000
FRL	JV4000	9750000000	890000000		610,000,000	610,000,000
DSTJG	253730	6895000000	0	*****	-	820,684
SPRUC	JV4000	450000000	42885000		2,885,000	2,885,000
FRL	JV4000	200000000	19060000		19,060,000	19,060,000
VERAN	JV4000	100000000	9530000		9,530,000	9,530,000
VERAN	JV4000	250000000	23825000		23,825,000	23,825,000
FRL	JV4005	4000000000	83076923.08		55,299,145	55,299,145
FRL	JV4007	4000000000	0		27,777,778	27,777,778
SYHLD	JV1020	200000000	0		16,000,000	16,000,000
INSYN	JV1015	200000000	16000000		-	-
SYEXC	JV1020	550000000	44000000		30,000,000	30,000,000
SYHLD	JV1020	550000000	0	*****	14,000,000	14,000,000
SECDB	421720	3447500000	977215.2		2,947,215	977,215
SECT4	299220	1578125000	6500000		6,500,000	6,500,000
SPRUC	JV4100	60000000	7058823.53		7,058,824	7,058,824
VERAN	294900	100000000	25000000		25,000,000	25,000,000
PINEH	JV1506	300000000	10000000		10,000,000	10,000,000
FRLEX	JV4105	100000000	0		9,000,000	9,000,000
FRL	JV4100	100000000	9000000		-	-
VERAX	JV4100	98750000	8887500		8,887,500	8,887,500
FRL	JV4007	333000000	333000000		333,000,000	333,000,000
FRL	JV4000	167000000	167000000		167,000,000	167,000,000
FRL	JV4005	8326563333	875000000		250,000,000	250,000,000
FRL	JV4000	8326563333	0		625,000,000	625,000,000
FRL	JV4000	1000000000	50000000		50,000,000	50,000,000
PINEZ	JV4100	650000000	24000000		24,000,000	24,000,000
VERAX	JV4100	1987500000	9065789.47		9,065,789	9,065,789
FRL	JV4005	1100000000	0		12,500,000	12,500,000
FRL	JV4007	1100000000	42500000		30,000,000	30,000,000
FRL	JV4000	1900000000	120000000		120,000,000	120,000,000
DSTJG	201260	2615200000	0		10,000,000	5,000,000
JQJCL	558540	2615200000	0	*****	-	1,500,000
SYEXC	JV1015	60000000	6250000		4,125,000	4,125,000
SYHLD	JV1015	60000000	0	*****	2,125,000	2,125,000
PINEZ	JV1015	96500000	16500000		10,000,000	10,000,000
PINEH	JV1015	96500000	0	*****	6,500,000	6,500,000
SUMIB	JV4000	1000000000	70000000		37,500,000	-

9,500,000	-	9,500,000	0	0	0	0	0
-	-	-	0	0.75	0	0	0
-	-	-	0	0.04	0	0	0
3,168,367	5,102	3,163,265	0	0	0	0	0.8
-	-	-	0	0	0	0	0.8
16,800,000	-	16,800,000	0	0	0	0	0
-	-	-	0	0	0	0	0
3,530,000	3,527,900	-	0	0.5	0	0	2.625
3,270,000	-	3,270,000	0	0.75	0	0	0
24,700	-	24,700	0	0	0	0	0
49,900	-	49,900	0	0	0	0	0
815,000	-	815,000	0	0	0	0	0
15,443,104	-	15,443,104	0	0	0	0	0
3,660,000	-	3,660,000	0	0	0	0	0
4,550,000	-	4,550,000	0	0	0	0	0
5,100,000	-	5,100,000	0	0	0	0	0
6,430,000	-	6,430,000	0	0	0	0	0
81,000	-	81,000	0	0	0	0	0
15,000,000	-	15,000,000	0	0	0	0	0
18,000,000	-	18,000,000	0	0	0	0	0
29,710,126	-	29,710,126	0	0	0	0	0
10,000,000	-	10,000,000	0	0	0	0	0
92,800,000	-	92,800,000	0	0	0	0	0
10,000,000	-	10,000,000	0	0	0	0	0
-	-	-	0.125	0	0	0	0.525
29,100,000	729,130	28,400,000	0.125	0	0	0	0.525
7,273,192	182,282	7,090,909	0.125	0	0	0	0.525
1,927,400	-	1,927,400	0	0	0	0	0
552,000	-	552,000	0	0.5	0	0	0
4,889	4,889	-	0.045	0	0	0	0.13
23,111	23,111	-	0.045	0	0	0	0.13
18,200,000	13,715,100	4,440,000	0.07	0	0	0	0.28
-	-	-	0	0	0	0	0.19
45,244,430	-	45,244,430	0	0	0	0	0
1,000,000	-	1,000,000	0	0	0	0	0
7,670,000	7,671,277	-	0	0	0	0	1.75
2,740,000	2,739,742	-	0	0	0	0	1.75
33,424,850	33,424,850	-	0	0	0	0	1.75
821,000	-	821,000	0	0	0	0	0
2,890,000	-	2,890,000	0	0.25	0	0	0
1,040,000	1,042,213	-	0	0.25	0	0	0.85
9,530,000	-	9,530,000	0	0	0	0	0
23,825,000	-	23,825,000	0	0	0	0	0
3,940,000	3,939,183	-	0.05	0	0	0	0.15
1,980,000	1,978,724	-	0.05	0	0	0	0.15
-	-	-	0	0.5	0	0	1.875
-	-	-	0	0.5	0	0	1.875
499,000	498,837	-	0	0.5	0	0	2
232,791	232,791	-	0	0.5	0	0	2
977,215	-	977,215	0	0	0	0	0
6,500,000	-	6,500,000	0	0	0	0	0
7,060,000	-	7,060,000	0	0.5	0	0	3.75
25,000,000	-	25,000,000	0	0	0	0	0
6,540,000	207,445	6,330,000	0	0.375	0	0	1.75
2,340,000	4,500	2,340,000	0	0.25	0	0	1.375
-	-	-	0	0.25	0	0	1.375
8,865,000	-	8,865,000	0	0	0	0	0
-	-	-	0	0.04	0	0	0
-	-	-	0	0.06	0	0	0
-	-	-	0	0.06	0	0	0
-	-	-	0	0.06	0	0	0
-	-	-	0.04	0	0	0	0
16,200,000	1,045,553	15,100,000	0.25	0	0	0	1.15
9,070,000	-	9,070,000	0	0	0	0	0
-	-	-	0.08	0	0	0	0.37
-	-	-	0.08	0	0	0	0.37
-	-	-	0.07	0	0	0	0.33
-	-	-	0.5	0	0	0	0
-	-	-	0.5	0	0	0	0
420,022	420,022	-	0	0.5	0	0	2
216,000	216,375	-	0	0.5	0	0	2
5,870,000	4,316,036	1,550,000	0.5	0	0	0	1.75
3,815,786	2,805,424	1,010,363	0.5	0	0	0	1.75
-	-	-	0.05	0	0	0	0.15

0.0275	LIBOR	B1	BB	COMM/MEDIA	
0.0175	BASE	B1	B-	COMM/MEDIA	
0		NR	NR	490A	FIG
0		Ba1	BB+	7389	INDUSTRIAL
0		Ba1	BB+	7389	INDUSTRIAL
0		Ba1	BB+	7389	INDUSTRIAL
0		Ba1	BB+	7389	INDUSTRIAL
0.0275	LIBOR	Ba3	BB-	6199	FIG
0.0275	LIBOR	Ba3	BB-	6199	FIG
0.0175	BASE	Ba3	BB-	6199	FIG
0.0175	BASE	Ba3	BB-	6199	FIG
0.0175	BASE	Ba3	BB-	6199	FIG
0.0175	BASE	Ba3	BB-	6199	FIG
0.0175	BASE	Ba3	BB-	6199	FIG
0.0275	LIBOR	Ba3	BB-	6199	FIG
0.0275	LIBOR	Ba3	BB-	6199	FIG
0.0175	BASE	Ba3	BB-	6199	FIG
0.0175	BASE	Ba3	BB-	6199	FIG
0.0275	LIBOR	Ba3	BB-	6199	FIG
0.0175	BASE	Ba3	BB-	6199	FIG
0.0275	LIBOR	Ba3	BB-	6199	FIG
0		NA	NA	6199	FIG
0		NA	NA	6199	FIG
0.0275	LIBOR	Ba3	BB-	6199	FIG
0		Baa3	BBB-	4911	POWER
0		Baa3	BBB-	4911	POWER
0		Baa3	BBB-	4911	POWER
0.0125	BASE	Ba1	BB+	3570	TECHNOLOGY
0.0125	BASE	NA	NA	3570	TECHNOLOGY
0.0013	EURO	A1	A	4911	POWER
0.0013	EURO	A1	A	4911	POWER
0		Baa2	BBB+		
0.0019	EURO	A1	AA-	490A	
0.02	BASE	Ba3	B+	2	INDUSTRIAL
0.02	BASE	Ba3	B+	2	INDUSTRIAL
0.0075	BASE	Ba3	B+	2	INDUSTRIAL
0.0075	BASE	Ba3	B+	2	INDUSTRIAL
0.0075	BASE	Ba3	B+	2	INDUSTRIAL
0.02	BASE	Ba3	B+	2	INDUSTRIAL
0		Baa3	BBB-		
0		Baa3	BBB-		
0		Baa3	BBB-		
0		Baa3	BBB-		
0		A2	A	4911	POWER
0		A2	A	4911	POWER
0.02	LIBOR	Ba1	BB	3674	TECHNOLOGY
0.02	LIBOR	Ba1	BB	3674	TECHNOLOGY
0.02	LIBOR	Ba1	BB	3674	TECHNOLOGY
0.02	LIBOR	Ba1	BB	3674	TECHNOLOGY
0.0075	BASE	Ba1	BB	3674	TECHNOLOGY
0.01375	LIBOR	Ba2	BB	5047	
0.0275	BASE	B2	B	1382	NAT RES
0.075	LIBOR	NR	NR	1382	NAT RES
0.0075	BASE	NR	BB+	6510	
0		B1	BB-	6199	FIG
0		B1	BB-	6199	FIG
0.00375	BASE	B1	BB-	6199	FIG
0.0015	LIBOR	Aaa	AAA	6141	FIG
0.0025	LIBOR	Aaa	AAA	6141	FIG
0.0015	EURO	Aaa	AAA	6141	FIG
0.0015	EURO	Aaa	AAA	6141	FIG
0.0011	EURO	A1	AA-		
0		Ba2	BB+	REAL ESTAT	
0		Ba2	BB-	REAL ESTAT	
0.0027	LIBOR	Baa1	BBB+	2043	CONSMR/RET
0.0027	LIBOR	Baa1	BBB+	2043	CONSMR/RET
0.0028	LIBOR	Baa1	BBB+	2043	CONSMR/RET
0.015	EURO	B2	BB-	7549	
0.015	EURO	B2	BB-	7549	
0.01	BASE	Ba3	B-	450A	
0.01	BASE	Ba3	B-	450A	
0		Ba3	BB-	8051	
0		Ba3	BB-	8051	
0		A2	A	6311	FIG

Media/Telecom	LCPI - AGENCY	BRAUNFELD, RANDALL	
Media/Telecom	LCPI - AGENCY	BRAUNFELD, RANDALL	
Finance Companies	CHASE	MILANEZ, ANDREW	
Business Services, nec	CHASE	SCHWAGER, AHUVA	
Business Services, nec	CHASE	SCHWAGER, AHUVA	
Business Services, nec	CHASE	SCHWAGER, AHUVA	
Business Services, nec	CHASE	SCHWAGER, AHUVA	
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Misc. Financial Institutions	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Misc. Financial Institutions	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Misc. Financial Institutions	CREDIT SUISSE	SCHWAGER, AHUVA	Y
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Computer & Office Equipment	CITICORP NORTH AMERICA, INC.		
Computer & Office Equipment	CITICORP NORTH AMERICA, INC.		
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
	CALYON NEW YORK	HAYKIN, DANIEL	
Finance Companies	CITIBANK, N.A. (MASTER)	MILANEZ, ANDREW	
Automobiles	CHASE	ALBANESE, DIANE	
Automobiles	CHASE	ALBANESE, DIANE	
Automobiles	CHASE	ALBANESE, DIANE	
Automobiles	CHASE	ALBANESE, DIANE	
Automobiles	CHASE	ALBANESE, DIANE	
Automobiles	CHASE	ALBANESE, DIANE	
	BANK OF AMERICA	NAIR, ROHIT	
	BANK OF AMERICA	NAIR, ROHIT	
	BANK OF AMERICA	NAIR, ROHIT	
	BANK OF AMERICA	NAIR, ROHIT	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Semiconductors & Related Devices	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	Y
Semiconductors & Related Devices	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	Y
Semiconductors & Related Devices	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	Y
Semiconductors & Related Devices	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	Y
Semiconductors & Related Devices	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	Y
Medical and Hospital Equipment	BANK OF AMERICA		
Oil & Gas Exploration Services	MORGAN STANLEY SR. FUND	LUND, MARIA	Y
Oil & Gas Exploration Services	MORGAN STANLEY SR. FUND	LUND, MARIA	
R E Oper'trs Exc Devlprs & Lessors	LCPI - AGENCY	MALLOY, CRAIG	Y
Misc. Financial Institutions	BANK OF AMERICA	MILANEZ, ANDREW	Y
Misc. Financial Institutions	BANK OF AMERICA	MILANEZ, ANDREW	Y
Misc. Financial Institutions	BANK OF AMERICA	MILANEZ, ANDREW	Y
Personal Cred. Inst.	LCPI - AGENCY	NAIR, ROHIT	
Personal Cred. Inst.	LCPI - AGENCY	NAIR, ROHIT	
Personal Cred. Inst.	CHASE	NAIR, ROHIT	
Personal Cred. Inst.	CHASE	NAIR, ROHIT	
	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Real Estate	EUROHYPO AG, NEW YORK	BRAUNFELD, RANDALL	Y
Real Estate	EUROHYPO AG, NEW YORK	BRAUNFELD, RANDALL	Y
Cereal Breakfast Foods	CHASE	SCHWAGER, AHUVA	
Cereal Breakfast Foods	CHASE	SCHWAGER, AHUVA	
Cereal Breakfast Foods	CHASE	SCHWAGER, AHUVA	
Automotive Services,nec	CITIBANK, N.A. (MASTER)		
Automotive Services,nec	CITIBANK, N.A. (MASTER)		
Food Wholesale and Retail	CHASE	BHALLA, RITAM	Y
Food Wholesale and Retail	CHASE	BHALLA, RITAM	Y
Skilled Nursing Care Facilities	LCPI - AGENCY	MALLOY, CRAIG	Y
Skilled Nursing Care Facilities	LCPI - AGENCY	MALLOY, CRAIG	Y
Life Insurance	CHASE	MILANEZ, ANDREW	

FRP	US	General Corp Purposes		0	HY LOANS US	
FRP	US	General Corp Purposes		0	HY LOANS US	
FMR	US	Liquidity		0	FID CORP LOANS AMER - HG FRL	
FIS	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
FIS	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
FIS	US	Refinance		0	FID CORP LOANS AMER - HG FRL	
FIS	US	Refinance		0	FID CORP LOANS AMER - HG FRL	
FDC	US	Acquisition			HY LOANS US	
FDC	US	Acquisition		0	HY LOANS US	
FDC	US	Acquisition		0	RISK ARB	
FDC	US	Acquisition		0	RISK ARB	
FDC	US	Acquisition		0	HIGH YIELD-LOANS AMER	
FDC	US	Acquisition		0	HY-SCT	
FDC	US	Acquisition		0	HY-SCT	
FDC	US	Acquisition		0	HIGH YIELD-LOANS AMER	
FDC	US	Acquisition		0	HY-SCT	
FDC	US	Acquisition		0	HIGH YIELD-LOANS AMER	
FDC	US	Acquisition		0	HY LOANS US	
FDC	US	Acquisition		0	HY LOANS US	
FDC	US	Acquisition		0	HY LOANS US	
FDC	US	Acquisition		0	HY EUROPE - LOAN SYND EUROPE	
FDCBRD	US	Acquisition		0	HIGH YIELD BONDS	
FDCBRD	US	Acquisition		0	HY LOANS US	
FDC	US	Acquisition		0	RISK ARB	
FE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
FE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
FE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
FLEX	SG	Acquisition		0	HY-SCT	
FLEX	SG	General Corp Purposes		0	HY-SCT	
FPL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
FPL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
FGT	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
FIDINV	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
F	US	General Corp Purposes		0	RISK ARB	
F	US	General Corp Purposes		0	HY-SCT	
F	US	General Corp Purposes	34539KAB0		FID CORP LOANS AMER - HG FRL	
F	US	General Corp Purposes	34539KAB0		FID CORP LOANS AMER - HG FRL	
F	US	General Corp Purposes	34539KAB0		FID CORP LOANS AMER - HG FRL	
F	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER	
FIG	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL	
FIG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
FIG	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL	
FIG	US	Refinance		0	FID CORP LOANS AMER - HG FRL	
FPL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
FPL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
FSL	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS	
FSL	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS	
FSL	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS	
FSL	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS	
FSL	US	Acquisition		0	HY-SCT	
FMCH	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER	
FDRNO	US	Working Capital	35908GAB9		FID CORP LOANS AMER - HY FRL	
FDRNO	US	Financing		0	HY PROP ENERGY US	
LIONG	US	Real Estate	53620HAB7		FID CORP LOANS AMER - HY LOAN HOLDS	
GCA	US	Refinance			FID CORP LOANS AMER - HY FRL	
GCA	US	Refinance			FID CORP LOANS AMER - HY FRL	
GCA	US	Refinance		0	FID CORP LOANS AMER - HY FRL	
GECC	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL	
GECC	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL	
GECC	US	Refinance		0	FID CORP LOANS AMER - HG FRL	
GECC	US	Refinance		0	FID CORP LOANS AMER - HG FRL	
DNA	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL	
GGP	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL	
GGP	US	Debt Consolidation		0	FID CORP LOANS AMER - HY FRL	
GIS	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
GIS	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
GIS	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	
GM	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER	
GM	US	General Corp Purposes		0		0
GNC	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS	
GNC	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS	
GTIV	US	Acquisition	37249UAB2		FID CORP LOANS AMER - HY LOAN HOLDS	
GTIV	US	Acquisition	37249UAB2		FID CORP LOANS AMER - HY LOAN HOLDS	
GNW	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL	

HIGH YIELD	1	FALSE	9,500,000	9,500,000
HIGH YIELD	1	TRUE		
HIGH GRADE	1	FALSE	155,000,000	
HIGH GRADE	1	FALSE	7,500,000	3,163,265
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	16,843,750	16,843,750
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	230,616,438	
HIGH YIELD	1	FALSE	28,736,420	3,270,460
RISK ARBITRAGE	1	FALSE	24,686	24,686
RISK ARBITRAGE	1	FALSE	49,874	49,874
HIGH YIELD	1	FALSE	814,654	814,654
HIGH YIELD	1	FALSE	1,524,127	1,524,127
HIGH YIELD	1	FALSE	3,660,550	3,660,550
HIGH YIELD	1	FALSE	4,547,478	4,547,478
HIGH YIELD	1	FALSE	5,100,939	5,100,939
HIGH YIELD	1	FALSE	6,430,107	6,430,107
HIGH YIELD	1	FALSE	12,000,000	81,023
HIGH YIELD	1	FALSE	15,000,000	15,000,000
HIGH YIELD	1	FALSE	18,000,000	18,000,000
HIGH YIELD	1	FALSE	29,710,126	29,710,126
HIGH YIELD	1	FALSE	10,000,000	10,000,000
HIGH YIELD	1	FALSE		
RISK ARBITRAGE	1	FALSE		
HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	FALSE	40,000,000	28,363,636
HIGH GRADE	1	FALSE	10,000,000	7,090,909
HIGH YIELD	1	FALSE	1,927,400	1,927,400
HIGH YIELD	1	FALSE	552,459	552,459
HIGH GRADE	1	FALSE	4,700,855	
HIGH GRADE	1	FALSE	22,222,222	
HIGH GRADE	1	FALSE	21,000,000	4,438,000
HIGH GRADE	1	FALSE	50,000,000	
RISK ARBITRAGE	1	FALSE	45,244,430	45,244,430
HIGH YIELD	1	FALSE	37,879	37,879
HIGH GRADE	1	FALSE	140,000,000	
HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	FALSE	610,000,000	
HIGH YIELD	1	FALSE		
HIGH GRADE	1	FALSE	2,885,000	2,885,000
HIGH GRADE	1	FALSE	19,060,000	
HIGH GRADE	1	FALSE	9,530,000	9,530,000
HIGH GRADE	1	FALSE	23,825,000	23,825,000
HIGH GRADE	1	FALSE	55,299,145	
HIGH GRADE	1	FALSE	27,777,778	
HIGH YIELD	1	FALSE	16,000,000	
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	30,000,000	
HIGH YIELD	1	FALSE	14,000,000	
HIGH YIELD	1	FALSE	2,947,215	977,215
HIGH YIELD	1	FALSE	6,500,000	6,500,000
HIGH YIELD	1	FALSE	7,058,824	7,058,824
HIGH YIELD	1	FALSE	25,000,000	25,000,000
HIGH YIELD	1	FALSE	10,000,000	6,333,333
HIGH YIELD	1	FALSE	9,000,000	2,340,000
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	8,887,500	8,865,000
HIGH GRADE	1	FALSE	333,000,000	
HIGH GRADE	1	FALSE	167,000,000	
HIGH GRADE	1	FALSE	250,000,000	
HIGH GRADE	1	FALSE	625,000,000	
HIGH GRADE	1	FALSE	50,000,000	
HIGH YIELD	1	FALSE	24,000,000	15,138,462
HIGH YIELD	1	FALSE	9,065,789	9,065,789
HIGH GRADE	1	FALSE	12,500,000	
HIGH GRADE	1	FALSE	30,000,000	
HIGH GRADE	1	FALSE	120,000,000	
HIGH YIELD	1	FALSE	10,000,000	
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	4,125,000	
HIGH YIELD	1	FALSE	2,125,000	
HIGH YIELD	1	FALSE	10,000,000	1,554,404
HIGH YIELD	1	FALSE	6,500,000	1,010,363
HIGH GRADE	1	FALSE	37,500,000	

	8,431,250	8,431,250		PV	8,431,250	9,500,000
				PV	-	-
155,000,000	154,535,000		154,535,000	PV	154,535,000	154,535,000
4,336,735	6,937,500	2,926,020	4,011,480	PV	6,937,500	7,459,677
				PV	-	-
	16,085,781	16,085,781		PV	16,085,781	16,756,022
				PV	-	-
230,616,438	202,942,466		202,942,466	PV	202,942,466	230,616,439
25,465,960	25,288,049	2,878,005	22,410,045	PV	25,288,050	28,736,420
	22,588	22,588		PV	22,588	24,686
	45,634	45,634		PV	45,634	49,873
0	745,409	745,409		PV	745,409	814,655
	1,394,576	1,394,576		PV	1,394,576	1,524,127
	3,349,403	3,349,403		PV	3,349,403	3,660,550
0	4,160,942	4,160,942		PV	4,160,942	4,547,478
	4,667,359	4,667,359		PV	4,667,359	5,100,939
0	5,883,547	5,883,547		PV	5,883,547	6,430,106
11,918,977	10,980,000	74,136	10,905,864	PV	10,980,000	12,000,000
	13,725,000	13,725,000		PV	13,725,000	15,000,000
	16,470,000	16,470,000		PV	16,470,000	18,000,000
	27,184,765	27,184,765		PV	27,184,765	29,710,126
	8,700,000	8,700,000		PV	8,700,000	10,000,000
				PV	-	-
				PV	-	-
50,000,000	49,062,500		49,062,500	PV	49,062,500	50,063,776
11,636,364	39,250,000	27,831,818	11,418,182	PV	39,250,000	40,051,020
2,909,091	9,812,500	6,957,955	2,854,545	PV	9,812,500	10,012,755
	1,763,571	1,763,571		PV	1,763,571	1,927,400
	505,500	505,500		PV	505,500	552,459
4,700,855	4,618,590		4,618,590	PV	4,618,590	4,712,847
22,222,222	21,833,333		21,833,333	PV	21,833,333	22,278,911
16,562,000	20,580,000	4,349,240	16,230,760	PV	20,580,000	21,000,000
50,000,000	49,500,000		49,500,000	PV	49,500,000	50,000,000
	35,969,322	35,969,322		PV	35,969,322	45,244,430
	30,113	30,113		PV	30,113	37,878
140,000,000	107,800,000		107,800,000	PV	107,800,000	140,000,000
50,000,000	38,500,000		38,500,000	PV	38,500,000	50,000,000
610,000,000	469,700,000		469,700,000	PV	469,700,000	610,000,000
				PV	-	-
	2,769,600	2,769,600		PV	2,769,600	2,885,000
19,060,000	18,107,000		18,107,000	PV	18,107,000	19,060,000
	9,124,975	9,124,975		PV	9,124,975	9,505,182
	22,812,438	22,812,438		PV	22,812,438	23,762,956
55,299,145	54,400,534		54,400,534	PV	54,400,534	55,510,749
27,777,778	27,326,389		27,326,389	PV	27,326,389	27,884,070
16,000,000	13,580,000		13,580,000	PV	13,580,000	15,976,471
				PV	-	-
30,000,000	25,612,500		25,612,500	PV	25,612,500	30,132,353
14,000,000	11,952,500		11,952,500	PV	11,952,500	14,061,765
1,970,000	2,608,285	864,835	1,743,450	PV	2,608,285	2,947,215
	6,337,500	6,337,500		PV	6,337,500	6,500,000
	6,352,941	6,352,941		PV	6,352,941	7,058,823
	24,500,000	24,500,000		PV	24,500,000	25,000,000
3,666,667	9,800,000	6,206,667	3,593,333	PV	9,800,000	10,000,000
6,660,000	8,100,000	2,106,000	5,994,000	PV	8,100,000	9,000,000
				PV	-	-
22,500	8,532,000	8,510,400	21,600	PV	8,532,000	8,887,500
333,000,000	331,335,000		331,335,000	PV	331,335,000	331,335,000
167,000,000	163,827,000		163,827,000	PV	163,827,000	167,170,408
250,000,000	246,250,000		246,250,000	PV	246,250,000	248,737,374
625,000,000	615,625,000		615,625,000	PV	615,625,000	621,843,434
50,000,000	49,125,000		49,125,000	PV	49,125,000	50,127,551
8,861,538	21,720,000	13,700,308	8,019,692	PV	21,720,000	23,868,132
	8,204,539	8,204,539		PV	8,204,539	9,015,977
12,500,000	12,406,250		12,406,250	PV	12,406,250	12,531,566
30,000,000	29,775,000		29,775,000	PV	29,775,000	30,075,758
120,000,000	118,680,000		118,680,000	PV	118,680,000	119,878,788
10,000,000	7,950,000		7,950,000	PV	7,950,000	10,000,000
				PV	-	-
4,125,000	3,485,625		3,485,625	PV	3,485,625	4,100,735
2,125,000	1,795,625		1,795,625	PV	1,795,625	2,112,500
8,445,596	9,100,000	1,414,508	7,685,492	PV	9,100,000	10,000,000
5,489,637	5,915,000	919,430	4,995,570	PV	5,915,000	6,500,000
37,500,000	35,587,500		35,587,500	PV	35,587,500	37,460,526

87.64	LSTA
	Markit
#VALUE!	Markit
91.82	Markit
91.82	Markit
91.82	Markit
91.82	Markit
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91.82	Markit
91.82	Markit
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91.82	Markit
91.82	Markit
91.82	Markit
91.82	Markit
78.44	LSTA
78.44	LSTA
77.70	LSTA
77.70	LSTA
77.70	LSTA
78.44	LSTA
97.66	
93.66	
97.66	
97.66	
85.88	
85.88	
85.88	
85.88	
89.88	LSTA
97.00	LSTA
85.33	LSTA
88.42	LSTA
82.00	Buy 10000000 at 82 on 07/24/2008
82.00	Buy 10000000 at 82 on 07/24/2008

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#NAME?	#NAME?	100.00
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AMERIPRISE FINANCIAL SERVICES, INC
AMERIPRISE FINANCIAL SERVICES, INC

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#NAME?	#NAME?
#NAME?	#NAME?

#NAME?	88.750	#NAME?	#NAME?
	88.000	UNTESTED	
#NAME?	100.000	#NAME?	#NAME?
#NAME?	93.000	#NAME?	#NAME?
	93.000	UNTESTED	
#NAME?	96.000	#NAME?	#NAME?
	96.000	UNTESTED	
	88.000	UNTESTED	
#VALUE!	88.000	#VALUE!	#VALUE!
91.82	91.500	79 TESTED	0.3%
91.82	91.500	159 TESTED	0.3%
91.82	91.500	2,591 TESTED	0.3%
91.82	91.500	4,847 TESTED	0.3%
91.82	91.500	11,641 TESTED	0.3%
91.82	91.500	14,461 TESTED	0.3%
91.82	91.500	16,221 TESTED	0.3%
91.82	91.500	20,448 TESTED	0.3%
91.82	91.500	38,160 TESTED	0.3%
91.82	91.500	47,700 TESTED	0.3%
91.82	91.500	57,240 TESTED	0.3%
91.82	91.500	94,478 TESTED	0.3%
#NAME?	87.000	#NAME?	#NAME?
	87.000	UNTESTED	
	91.500	UNTESTED	
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	91.500	#NAME?	#NAME?
#NAME?	91.500	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
78.44	79.500	(480,722) TESTED	-1.3%
78.44	79.500	(402) TESTED	-1.3%
77.70	77.000	980,000 TESTED	0.9%
77.70	77.000	350,000 TESTED	0.9%
77.70	77.000	4,270,000 TESTED	0.9%
	79.500	UNTESTED	
97.66	96.000	47,804 TESTED	1.7%
93.66	95.000	(255,976) TESTED	-1.4%
97.66	96.000	157,501 TESTED	1.7%
97.66	96.000	393,752 TESTED	1.7%
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
85.88	85.000	139,794 TESTED	1.0%
	85.000	UNTESTED	
85.88	85.000	263,658 TESTED	1.0%
85.88	85.000	123,040 TESTED	1.0%
89.88	88.500	40,524 TESTED	1.6%
#NAME?	97.500	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
	90.000	UNTESTED	
#NAME?	96.000	#NAME?	#NAME?
#NAME?	100.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
85.33	91.000	(1,352,535) TESTED	-6.2%
88.42	91.000	(232,910) TESTED	-2.8%
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
82.00	79.500	250,000 TESTED	3.1%
	79.500	UNTESTED	
#NAME?	85.000	#NAME?	#NAME?
#NAME?	85.000	#NAME?	#NAME?
#NAME?	91.000	#NAME?	#NAME?
#NAME?	91.000	#NAME?	#NAME?
#NAME?	95.000	#NAME?	#NAME?

#NAME?	#VALUE!	#NAME?	HY	88.75	-	#REF!
	#VALUE!	#NAME?	HY	88	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
	#VALUE!	#NAME?	FID Corp	96	-	#REF!
	#VALUE!		HY	88	-	#REF!
#VALUE!	#VALUE!	#VALUE!	HY	88	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
0.32	FALSE	External Quote	HY	91.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	87	-	#REF!
	#VALUE!	#NAME?	HY	87	-	#REF!
	#VALUE!	External Quote	HY	91.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	91.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	91.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
1.06	FALSE	External Quote	HY	79.5	-	#REF!
1.06	FALSE	External Quote	HY	79.5	-	#REF!
0.70	TRUE	External Quote	FID Corp	77	-	#REF!
0.70	FALSE	External Quote	FID Corp	77	-	#REF!
0.70	TRUE	External Quote	FID Corp	77	-	#REF!
	#VALUE!	External Quote	HY	79.5	-	#REF!
1.66	FALSE	External Quote	FID Corp	96	-	#REF!
1.34	FALSE	External Quote	FID Corp	95	-	#REF!
1.66	FALSE	External Quote	FID Corp	96	-	#REF!
1.66	FALSE	External Quote	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
0.88	FALSE	External Quote	FID Corp	85	-	#REF!
	#VALUE!	External Quote	FID Corp	85	-	#REF!
0.88	FALSE	External Quote	FID Corp	85	-	#REF!
0.88	FALSE	External Quote	FID Corp	85	-	#REF!
1.38	FALSE	External Quote	HY	88.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	97.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	90	-	#REF!
#NAME?	#VALUE!	CR Matrix	HY	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	90	-	#REF!
	#VALUE!	#NAME?	FID Corp	90	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
5.67	TRUE	External Quote	FID Corp	91	-	#REF!
2.58	FALSE	External Quote	FID Corp	91	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
2.50	FALSE	Trading Activitiy	HY	79.5	-	#REF!
	#VALUE!	Trading Activitiy	HY	79.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	85	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	85	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	91	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	91	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!

8310 HG
5409 HG
6195 HY
6195 HY
6195 HY
6195 HY
4592 HY
4592 HY
4592 HY
4589 HY
4641 HY
6905 HY
6589 HY
6618 HY
8675 HG
8674 HG
8674 HG
9761 HY
9761 HY
7301 HY
7792 HY
9500 HY
8580 HY
8580 HY
7586 HY
6883 HY
6882 HY
8118 HY
8146 HY
9396 HY
8104 HG
5432 HY
5431 HY
5431 HY
9182 HY
9184 HY
9182 HY
9184 HY
9183 HY
9183 HY
7794 HY
7793 HY
7793 HY
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7240 HY
7240 HY
7242 HY
7241 HY
8313 HY
6491 HY
6491 HY
6491 HY
6490 HY
3911 HG
9032 HY
9032 HY
9032 HY
9032 HY
6758 HY
6758 HY
6757 HY
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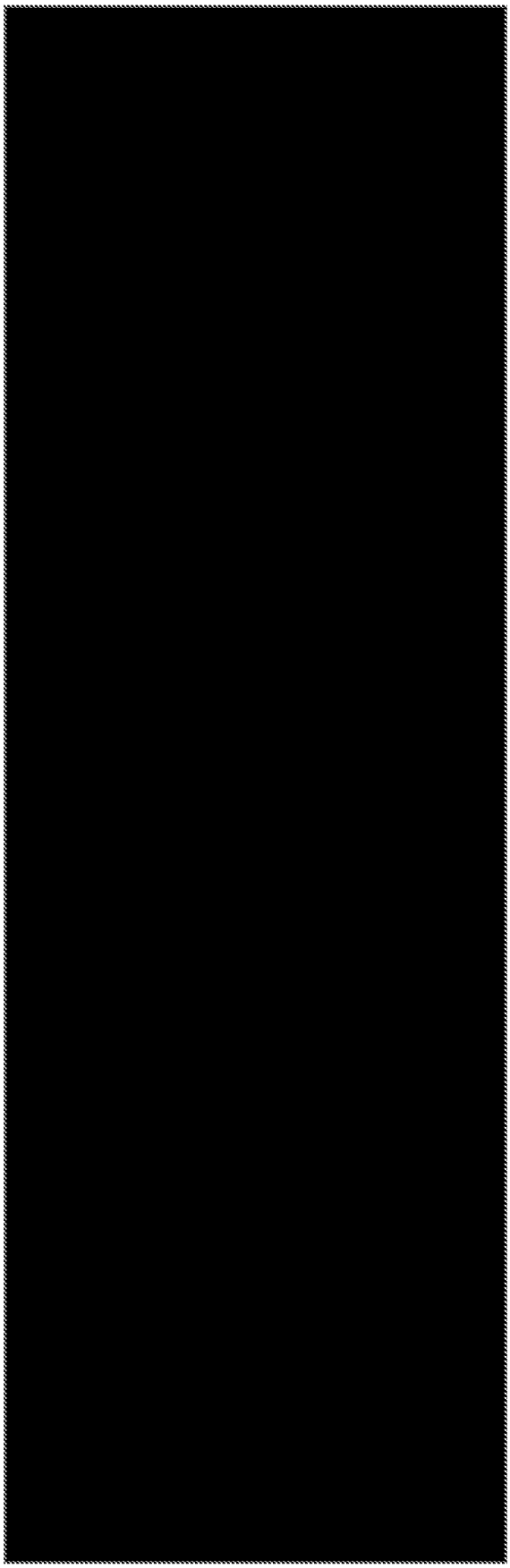
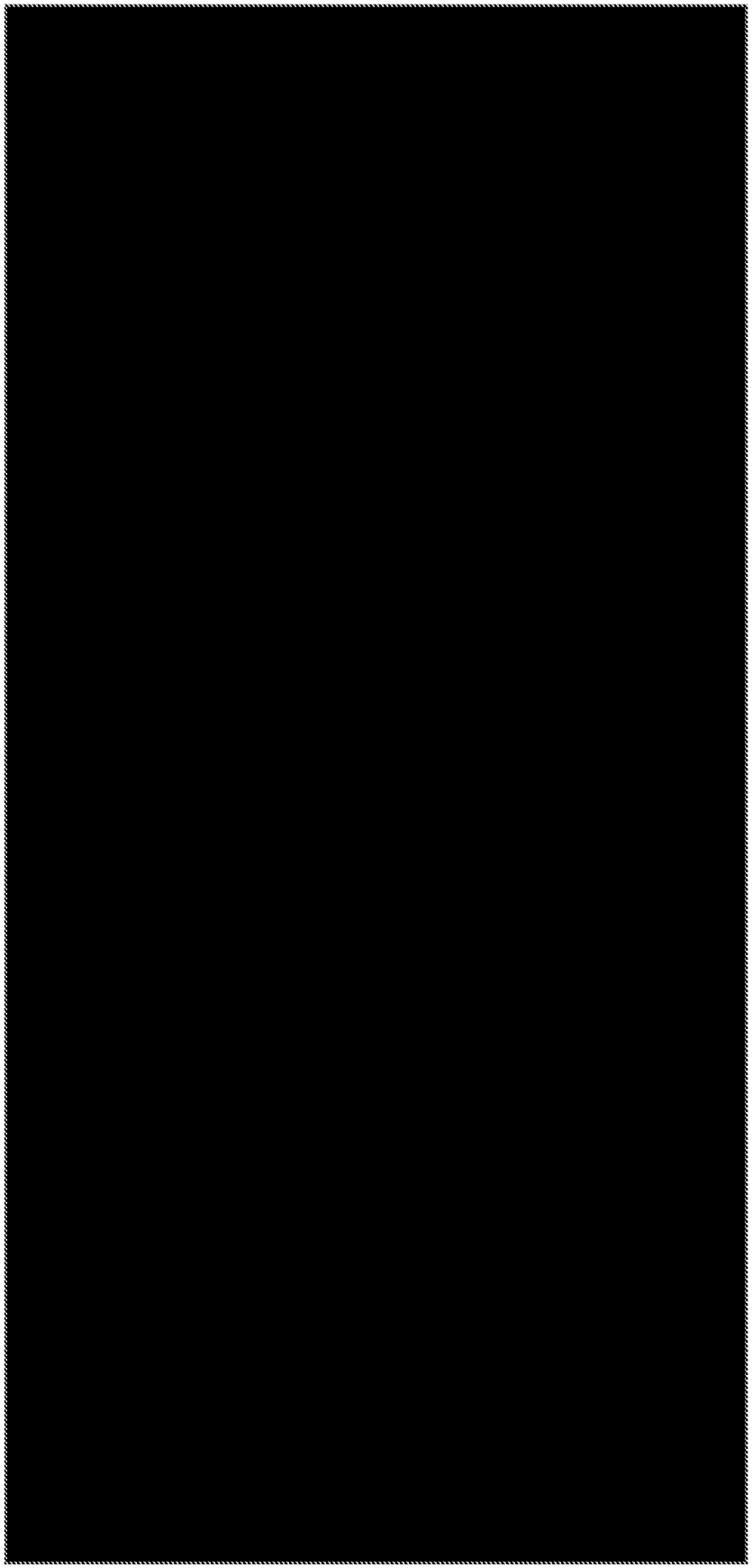
6759 HY
4573 HY
4572 HY
4572 HY
4626 HY
7608 HG
7608 HG
9796 HY
9797 HY
7179 HY
8214 HG





[redacted]

NY	Y	5-YR REVOLVER	8/13/12
NY	Y	5 YEAR REVOLVING CREDIT	5/25/12
NY	Y	5-YR DOMESTIC REVOLVER	10/3/11
NY	Y	5-YR DOMESTIC REVOLVER	10/3/11
NY	Y	5-YR DOMESTIC REVOLVER	10/3/11
NY	Y	5-YR DOMESTIC REVOLVER	10/3/11
NY	Y	1ST LIEN - 5.0BN TERM LOAN B	12/20/12
NY	Y	1ST LIEN - 5.0BN TERM LOAN B	12/20/12
NY	Y	1ST LIEN - 5.0BN TERM LOAN B	12/20/12
NY	Y	1ST LIEN - 1.5BN RCF	12/20/10
NY	Y	FRENCH TERM LOAN A	12/20/10
NY	Y	2ND LIEN	5/25/12
NY	N	TERM LOAN B	5/25/11
NY	N	TR A SYNTHETIC REVOLVER	5/25/11
NY	Y	REVOLVER	10/26/12
NY	Y	TERM LOAN	10/26/12
NY	Y	TERM LOAN	10/26/12
NY	Y	SENIOR SECURED RC	6/4/11
NY	Y	SENIOR SECURED RC	6/4/11
NY	Y	NEW TERM LOAN B	10/7/11
NY	N	GRAND UNION CLAIM	6/1/17
NY	Y	INCREMENTAL TERM LOAN	5/16/14
NY	Y	INCREMENTAL TERM B LOAN	12/3/12
NY	Y	INCREMENTAL TERM B LOAN	12/3/12
NY	Y	TERM B	12/31/11
NY	Y	REVOLVER	12/31/11
NY	Y	TERM A	12/31/11
NY	Y	PROMISSORY NOTE A	8/1/09
NY	Y	PROMISSORY NOTE B	8/1/09
NY	Y	LOAN	3/7/11
NY	Y	REVOLVER	7/9/12
NY	Y	TERM LOAN B	5/26/13
NY	Y	REVOLVER - 5YR	5/26/11
NY	Y	REVOLVER - 5YR	5/26/11
NY	Y	TERM B-1	1/28/15
NY	Y	TERM B-3	1/28/15
NY	Y	TERM B-1	1/28/15
NY	Y	TERM B-3	1/28/15
NY	Y	TERM B-2	1/28/15
NY	Y	TERM B-2	1/28/15
NY	Y	TRANCHE C TERM LOAN	5/30/14
NY	Y	REVOLVER	4/30/12
NY	Y	REVOLVER	4/30/12
NY	Y	REVOLVER	4/30/12
NY	Y	TRANCHE C TERM LOAN	5/30/14
NY	Y	6-YR U.S. REVOLVER	3/26/13
NY	Y	6-YR U.S. REVOLVER	3/26/13
NY	Y	7-YR LC FACILITY	3/26/14
NY	Y	7-YR TERM LOAN	3/26/14
NY	Y	TERM LOAN	6/30/12
NY	Y	TRANCHE B-1 TERM LOAN	11/17/13
NY	Y	TRANCHE B-1 TERM LOAN	11/17/13
NY	Y	TRANCHE B-1 TERM LOAN	11/17/13
NY	Y	TRANCHE A-1 TERM LOAN	11/17/12
NY	Y	5 YEAR REVOLVER	5/24/10
NY	Y	NEW TERM LOAN	12/2/11
NY	Y	NEW TERM LOAN	12/2/11
NY	Y	NEW TERM LOAN	12/2/11
NY	Y	NEW TERM LOAN	12/2/11
NY	Y	REVOLVER	12/2/11
NY	Y	REVOLVER	12/2/11
NY	Y	DELAYED DRAW TERM B	12/2/11
NY	Y	DELAYED DRAW TERM B	12/2/11
NY	Y	TERM B LOAN	12/2/11
NY	Y	TRANCHE B TERM LOAN	12/21/12
NY	Y	US FACILITY COMMITMENT	2/15/12
NY	Y	US FACILITY COMMITMENT	2/15/12
NY	Y	CREDIT LINKED LC FACILITY	12/21/12
NY	Y	5-YR REVOLVER	5/18/12
NY	Y	5-YR REVOLVER	5/18/12
NY	Y	TERM LOAN C1	5/5/13
NY	Y	TERM LOAN C2	5/5/13
NY	Y	5-YR LOAN FACILITY	12/29/11
NY	Y	5 YEAR REVOLVER	7/26/12

8/13/07	8310 RST	USD	0.94900 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/25/06	5409 RST	USD	0.95000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/3/06	6195 RST	USD	0.90500 LCPI	IBD3	IBD/High Yield
10/3/06	6195 RST	USD	0.90500 LCPI	IBD3	IBD/High Yield
10/3/06	6195 RST	USD	0.90500 LCPI	IBD3	IBD/High Yield
10/3/06	6195 RST	USD	0.90500 LCPI	IBD3	IBD/High Yield
12/20/05	4592 TAM	USD	0.94500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/20/05	4592 TAM	USD	0.94500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/20/05	4592 TAM	USD	0.94500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/20/05	4589 RST	USD	0.93000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/20/05	4641 TAM	EUR	0.93000 BNKL	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/8/06	6905 TAM	USD	0.12500 LCPI	HYT	High Yield Secondary Trading
6/8/06	6589 TAM	USD	0.43000 LCPI	HYT	High Yield Secondary Trading
6/8/06	6618 LCT	USD	0.43000 LCPI	HYT	High Yield Secondary Trading
11/2/07	8675 RST	USD	0.95000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/2/07	8674 TAM	USD	0.96000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/2/07	8674 TAM	USD	0.96000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/4/08	9761 RST	USD	0.95000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/4/08	9761 RST	USD	0.95000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/30/07	7301 TAM	USD	0.96000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/1/07	7792 TAM	USD	1.00000 LCPI	DST	Distressed Trading
3/10/08	9500 TAM	USD	0.96500 LCPI	HYT	High Yield Secondary Trading
12/2/05	8580 TAM	USD	0.94000 LCPI	HYT	High Yield Secondary Trading
12/2/05	8580 TAM	USD	0.94000 LCPI	HYT	High Yield Secondary Trading
4/30/07	7586 TAM	USD	1.00000 LCPI	HGENG	High Yield Energy Fund
1/19/07	6883 RST	USD	1.00000 LCPI	HGENG	High Yield Energy Fund
1/19/07	6882 TAM	USD	1.00000 LCPI	HGENG	High Yield Energy Fund
7/1/07	8118 TAM	USD	1.00000 LCPI	EMG	Emerging Markets
7/1/07	8146 TAM	USD	1.00000 LCPI	EMG	Emerging Markets
3/7/08	9396 TAM	USD	1.00000 LCPI	CDO	CDO
7/9/07	8104 RST	USD	0.98850 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/26/06	5432 TAM	USD	0.96500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/26/06	5431 RST	USD	0.94000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/26/06	5431 RST	USD	0.94000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
1/28/08	9182 TAM	USD	0.88500 LCPI	HYT	High Yield Secondary Trading
1/29/08	9184 TAM	USD	0.88625 LCPI	HYT	High Yield Secondary Trading
1/28/08	9182 TAM	USD	0.88500 LCPI	HYT	High Yield Secondary Trading
1/29/08	9184 TAM	USD	0.88625 LCPI	HYT	High Yield Secondary Trading
1/28/08	9183 TAM	USD	0.88625 LCPI	HYT	High Yield Secondary Trading
1/28/08	9183 TAM	USD	0.88625 LCPI	HYT	High Yield Secondary Trading
6/1/07	7794 TAM	USD	0.77500 LCPI	IBD3	IBD/High Yield
6/1/07	7793 RST	USD	0.75500 LCPI	IBD3	IBD/High Yield
6/1/07	7793 RST	USD	0.75500 LCPI	IBD3	IBD/High Yield
6/1/07	7793 RST	USD	0.75500 LCPI	IBD3	IBD/High Yield
6/1/07	7794 TAM	USD	0.77500 LCPI	IBD3	IBD/High Yield
3/26/07	7240 RST	USD	0.90250 LBCB	IBD3	IBD/High Yield
3/26/07	7240 RST	USD	0.90250 LBCB	IBD3	IBD/High Yield
3/26/07	7242 CST	USD	0.93750 LCPI	IBD3	IBD/High Yield
3/26/07	7241 TAM	USD	0.93750 LCPI	IBD3	IBD/High Yield
6/30/06	8313 TAM	USD	0.71000 LCPI	DST	Distressed Trading
11/17/06	6491 TAM	USD	0.94125 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
11/17/06	6491 TAM	USD	0.94125 LBCB	HGARB	HG Credit Arbitrage (Shannon Bass)
11/17/06	6491 TAM	USD	0.94125 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
11/17/06	6490 TAM	USD	0.94000 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
5/24/05	3911 RST	USD	0.98750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/14/07	9032 TMD	USD	0.75500 LBCB	IBD3	IBD/High Yield
12/14/07	9032 TMD	USD	0.75500 LCPI	IBD3	IBD/High Yield
12/14/07	9032 TMD	USD	0.75500 LCPI	IBD3	IBD/High Yield
12/14/07	9032 TMD	USD	0.75500 LCPI	IBD3	IBD/High Yield
1/3/07	6758 RST	USD	0.72000 LBCB	IBD3	IBD/High Yield
1/3/07	6758 RST	USD	0.72000 LCPI	IBD3	IBD/High Yield
1/3/07	6757 TMD	USD	0.75500 LCPI	IBD3	IBD/High Yield
1/3/07	6757 TMD	USD	0.75500 LCPI	IBD3	IBD/High Yield
1/3/07	6759 TAM	USD	0.75500 LCPI	IBD3	IBD/High Yield
12/21/05	4573 TAM	USD	0.92000 LCPI	IBD3	IBD/High Yield
12/21/05	4572 RST	USD	0.91000 LCPI	IBD3	IBD/High Yield
12/21/05	4572 RST	USD	0.91000 LCPI	IBD3	IBD/High Yield
12/21/05	4626 RST	USD	0.92000 LCPI	IBD3	IBD/High Yield
5/18/07	7608 RST	USD	0.98800 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/18/07	7608 RST	USD	0.98800 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/5/06	9796 TAM	USD	0.86750 LCPI	HYT	High Yield Secondary Trading
5/5/06	9797 TAM	USD	0.86750 LCPI	HYT	High Yield Secondary Trading
3/15/07	7179 TAM	USD	1.00000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/26/07	8214 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)

FRL	JV4000	1000000000	0 *****	32,500,000	32,500,000
SUMIB	JV4005	1000000000	70000000	70,000,000	-
SPRUC	JV4100	211250000	46250000	15,000,000	15,000,000
SYHLD	JV1015	211250000	0 *****	-	12,500,000
SYEXC	JV1015	211250000	0 *****	-	10,000,000
DSTJG	256690	211250000	0 *****	-	8,750,000
SECT4	299180	5118750000	7569072.3	2,000,000	5,600,235
MT2MM	299180	5118750000	0 *****	1,674,803	1,674,803
ASTMM	299200	5118750000	0 *****	293,985	293,985
FRLEX	JV4100	1750000000	36913472.85	1,913,473	1,913,473
FRLBE	JV4102	163350000	7265283.48	7,265,283	7,265,283
DSTJG	256690	150000000	6000000	6,000,000	6,000,000
DSTJG	253730	353700000	175920.69	175,921	175,921
DSTJG	256690	165000000	88868.8	88,869	88,869
SPRUC	JV4000	40000000	5263158	5,263,158	5,263,158
SPRUC	JV4000	530000000	69736842	50,000,000	50,000,000
VERAN	JV4000	530000000	0 *****	19,736,842	19,736,842
FRL	JV4007	11368709677	410967741.9	330,000,000	330,000,000
FRL	JV4000	11368709677	0	80,967,742	80,967,742
SECT4	299180	1851562500	2992424.24	2,992,424	2,992,424
SECT3	299180	1000000	100	100	100
SECT4	299180	1194000000	6467500	4,467,500	6,467,500
DSTAK	256710	31541885.6	2102792.37	2,168,381	-
DSTRD	256710	31541885.6	0 *****	-	2,102,792
VERAN	294900	89000000	89000000	89,000,000	89,000,000
VERAN	294900	5000000	5000000	5,000,000	5,000,000
VERAN	294900	112000000	112000000	112,000,000	112,000,000
EMMEX	500800	1420993.71	1420993.71	1,420,994	1,420,994
EMMEX	500800	872047.59	872047.59	872,048	872,048
CDOWL	480970	4650000	4650000	4,650,000	4,650,000
FRL	JV4005	1200000000	70000000	70,000,000	70,000,000
SECT4	299220	223639434	0	1,909,536	-
SYHLD	JV1015	75000000	17800000	10,000,000	10,000,000
SYEXC	JV1015	75000000	0 *****	7,800,000	7,800,000
MTLF2	231120	2244375000	28927500	20,000,000	24,937,500
RARB	231120	1995000000	25935000	18,952,500	18,952,500
SECT4	299230	2244375000	0 *****	3,990,000	3,990,000
SECT4	299230	1995000000	0 *****	9,975,000	6,982,500
MT2MM	299230	2992500000	34471250	2,471,250	9,471,250
MTLF2	231120	2992500000	0 *****	-	25,000,000
DSTZC	256710	484700000	8596972.58	558,698	2,558,698
PINEH	JV1015	90000000	12195000.01	3,600,000	3,600,000
DSTZC	256710	90000000	0 *****	381,378	381,378
DSTJG	256740	90000000	0 *****	-	8,213,622
DSTJG	256740	484700000	0 *****	-	6,038,274
SYEXC	JV1020	390000000	35000000	17,500,000	17,500,000
SYHLD	JV1020	390000000	0 *****	17,500,000	17,500,000
SECT4	299200	75000000	332754.74	663,415	332,755
SECT4	299200	1283750000	5652934.61	11,312,730	5,652,935
DSTRD	257150	483545500	33269.86	33,270	33,270
TBSYN	221720	8668000000	43634759.56	40,000,000	40,000,000
FRDEG	562080	8668000000	8325949.37	8,325,949	8,325,949
MT2MM	299220	8668000000	0 *****	3,634,760	3,634,760
MT2MM	299220	2609375000	0	2,000,000	-
SUMIB	JV4000	300000000	30000000	30,000,000	-
FREEX	JV4105	59550000	7299677.41	-	-
FREEX	252360	59550000	2439063.66	7,299,677	7,299,677
SECT4	299230	59550000	0 *****	1,985,000	1,985,000
DSTAK	256710	59550000	0 *****	454,064	454,064
INSYN	JV1020	100000000	10016589.86	-	-
FRLHD	JV4100	100000000	0	10,016,590	10,016,590
DSTAK	256710	320937500	1392430.49	738,877	738,877
DSTRD	256710	320937500	0 *****	-	653,554
DSTAK	256710	369375000	1798863.82	2,439,904	1,798,864
DSTJC	421720	1379130813	0	933,605	-
PINEH	JV1015	1325000000	35000000	10,000,000	10,000,000
PINEZ	JV1015	1325000000	0 *****	5,000,000	5,000,000
DSTJC	421720	250000000	0	185,575	-
FRL	JV4005	3000000000	0	70,000,000	70,000,000
FRL	JV4007	3000000000	75000000	5,000,000	5,000,000
SECT4	299960	1308300000	0	811,086	-
SECT4	299960	284200000	0	176,191	-
SECT3	299970	180750000	20000000	20,000,000	20,000,000
FRL	JV4005	400000000	30400000	30,400,000	30,400,000

5,554,250	5,554,250	-	0.05	0	0	0	0.15
-	-	-	0.06	0	0	0	0.19
8,390,000	3,750,000	4,643,787	0	0.5	0	0	2.5
6,995,602	3,125,780	3,869,822	0	0.5	0	0	2.5
5,600,000	2,500,624	3,100,000	0	0.5	0	0	2.5
4,896,922	2,188,046	2,708,876	0	0.5	0	0	2.5
5,600,285	-	5,600,285	0	0	0	0	0
1,674,803	-	1,674,803	0	0	0	0	0
293,985	-	293,985	0	0	0	0	0
633,000	632,988	-	0	0	0	0	2
7,270,000	-	7,270,000	0	0	0	0	0
6,000,000	-	6,000,000	0	0	0	0	0
176,000	-	176,000	0	0	0	0	0
88,900	-	88,900	3.6	0	0	0	0
5,263,158	-	5,263,158	0	0	0	0	0
50,000,000	-	50,000,000	0	0	0	0	0
19,736,842	-	19,736,842	0	0	0	0	0
139,329,796	-	139,329,796	0	1	0	0	0
34,185,512	-	34,185,512	0	1	0	0	0
2,992,424	-	2,992,424	0	0	0	0	0
100	-	100	0	0	0	0	0
6,470,000	-	6,470,000	0	0	0	0	0
-	-	-	0	0	0	0	0
2,102,792	-	2,102,792	0	0	0	0	0
50,000,000	-	50,000,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0.5	0	0	0
112,000,000	-	112,000,000	0	0.5	0	0	0
1,420,000	-	1,420,000	0	0	0	0	0
872,000	-	872,000	0	0	0	0	0
4,650,000	-	4,650,000	0	0	0	0	0
-	-	-	0	0.055	0	0	0.25
-	-	-	0	0	0	0	0
495,000	495,389	-	0	0.5	0	0	2.75
386,403	386,403	-	0	0.5	0	0	2.75
24,900,000	-	24,900,000	0	0	0	0	0
19,000,000	-	19,000,000	0	0	0	0	0
3,990,000	-	3,990,000	0	0	0	0	0
6,980,000	-	6,980,000	0	0	0	0	0
9,471,250	-	9,471,250	0	0	0	0	0
25,000,000	-	25,000,000	0	0	0	0	0
2,560,000	-	2,560,000	0	0	0	0	0
3,600,000	8,000	3,590,000	0	0	0	0	2.25
381,378	848	380,530	0	0	0	0	2.25
8,213,622	18,252	8,195,370	0	0	0	0	2.25
6,038,274	-	6,038,274	0	0	0	0	0
16,790	16,790	-	0.5	0	0	0	1.25
16,790	16,790	-	0.5	0	0	0	1.25
333,000	-	333,000	2.1	0	0	0	0
5,652,935	-	5,652,935	0	0	0	0	0
33,300	-	33,300	0	0	0	0	0
40,000,000	-	40,000,000	0	0	0	0	0
8,325,949	-	8,325,949	0	0	0	0	0
3,630,000	-	3,630,000	0	0	0	0	0
-	-	-	0	0	0	0	0
-	-	-	0	0	0	0	0.27
-	-	-	0	0	0	0	0
7,299,677	-	7,299,677	0	0	0	0	0
1,990,000	-	1,990,000	0	0	0	0	0
454,064	-	454,064	0	0	0	0	0
-	-	-	0	2.425	0	0	6.5
10,016,085	113,784	9,902,301	0	2.425	0	0	6.5
739,000	-	739,000	0	0	0	0	0
653,554	-	653,554	0	0	0	0	0
1,800,000	-	1,800,000	0	0	0	0	0
-	-	-	0	0	0	0	0
1,680,656	20,279	1,660,377	0.5	0	0	0	1.25
840,328	10,139	830,189	0.5	0	0	0	1.25
-	-	-	0	0	0	0	1.75
-	-	-	0.05	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0	0	0	0	0
-	-	-	0	0	0	0	0
20,000,000	-	20,000,000	0	0	0	0	0
14,136,000	456,000	13,680,000	0.11	0	0	0	0.44

0		A2	A	6311	FIG
0		A2	A	6311	FIG
0.015	BASE	Ba3	B	2810	CHEMICALS
0.015	BASE	Ba3	B	2810	CHEMICALS
0.015	BASE	Ba3	B	2810	CHEMICALS
0.015	BASE	Ba3	B	2810	CHEMICALS
0.0075	BASE	Ba2	BB+	2600	INDUSTRIAL
0.0075	BASE	Ba2	BB+	2600	INDUSTRIAL
0.0075	BASE	Ba2	BB+	2600	INDUSTRIAL
0.01	BASE	Ba2	BB+	2600	INDUSTRIAL
0.0075	BASE	Ba2	BB+	2600	INDUSTRIAL
0.095	EURO	NA	NA	7012	
0.055	EURO	NA	NA	7012	
0.019	EURO	NA	NA	7012	
0.01	EURO	NA	NA	490A	FIG
0		NA	NA	490A	FIG
0		NA	NA	490A	FIG
0.01	BASE	B3	B	6141	FIG
0.01	BASE	B3	B	6141	FIG
0.01	BASE	B2	B+	7	
0		NA	NA	450A	
0.0175	BASE	B1	BB-	4783	
0.0175	BASE		D		
0.0175	BASE		D		
0.09	LIBOR	NR	NR	POWER	
0.04	BASE	NR	NR	POWER	
0.04	BASE	NR	NR	POWER	
0		NA	NA	6282	
0		NA	NA	6282	
0.045	EURO	NR	NR	6282	FIG
0.0025	EURO	A2	BBB+	1389	NAT RES
0.01	BASE	Ba3	B	8361	HEALTHCARE
0.0275	EURO	Ba3	B+	8361	HEALTHCARE
0.0275	EURO	Ba3	B+	8361	HEALTHCARE
0.03	LIBOR	B2	B+		
0.03	LIBOR	B2	B+		
0.03	LIBOR	B2	B+		
0.03	LIBOR	B2	B+		
0.03	LIBOR	B2	B+		
0.03	LIBOR	B2	B+		
0.015	BASE	Ba3	B-	4813	COMM/MEDIA
0.0125	BASE	Ba3	B-	4813	COMM/MEDIA
0.0125	BASE	Ba3	B-	4813	COMM/MEDIA
0.0125	BASE	Ba3	B-	4813	COMM/MEDIA
0.015	BASE	Ba3	B-	4813	COMM/MEDIA
0.0025	BASE	Ba3	BB	3812	TECHNOLOGY
0.0025	BASE	Ba3	BB	3812	TECHNOLOGY
0.02	LIBOR	NA	NA	3812	TECHNOLOGY
0.02	LIBOR	NA	NA	3812	TECHNOLOGY
0.03	BASE			4932	
0.0125	BASE	B2	B+	8062	HEALTHCARE
0.0125	BASE	B2	B+	8062	HEALTHCARE
0.0125	BASE	B2	B+	8062	HEALTHCARE
0.01	BASE	B2	B+	8062	HEALTHCARE
0		NR	NR	5961	HEALTHCARE
0.0525	BASE	Caa3	CCC-	7990	GAMING
0.0525	BASE	Caa3	CCC-	7990	GAMING
0.0525	BASE	Caa3	CCC-	7990	GAMING
0.0525	BASE	Caa3	CCC-	7990	GAMING
0.0525	BASE	Caa3	CCC-	7990	GAMING
0.0525	BASE	Caa3	CCC-	7990	GAMING
0.0525	BASE	Caa1	B-	7990	GAMING
0.0525	BASE	Caa1	B-	7990	GAMING
0.0525	BASE	Caa1	B-	7990	GAMING
0.01	BASE	Ba1	BB+	7514	CONSMR/RET
0.0025	BASE	Ba1	BB+	7514	CONSMR/RET
0.0025	BASE	Ba1	BB+	7514	CONSMR/RET
0.0175	LIBOR	Ba1	BB+	7514	CONSMR/RET
0.0015	EURO	A2	A	3570	TECHNOLOGY
0.0015	EURO	A2	A	3570	TECHNOLOGY
0.0225	LIBOR	B2	B	2899	
0.0225	LIBOR	B2	B	2899	
0.0575	LIBOR	NR	NR	490A	
0		NA	NA	4911	POWER

Life Insurance	CHASE	MILANEZ, ANDREW	
Life Insurance	CHASE	MILANEZ, ANDREW	
Industrial Inorganic Chemicals	BANK OF AMERICA	BRAUNFELD, RANDALL	
Industrial Inorganic Chemicals	BANK OF AMERICA	BRAUNFELD, RANDALL	
Industrial Inorganic Chemicals	BANK OF AMERICA	BRAUNFELD, RANDALL	
Industrial Inorganic Chemicals	BANK OF AMERICA	BRAUNFELD, RANDALL	
Paper & Allied Products	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	Y
Paper & Allied Products	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	Y
Paper & Allied Products	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	Y
Paper & Allied Products	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	Y
Paper & Allied Products	CITIBANK, N.A. (MASTER)	ALBANESE, DIANE	Y
Casino Hotels	WILMINGTON TRUST COMPANY		
Casino Hotels	CREDIT SUISSE		
Casino Hotels	CREDIT SUISSE		
Finance Companies	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Finance Companies	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Finance Companies	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Personal Cred. Inst.	CHASE	NAIR, ROHIT	
Personal Cred. Inst.	CHASE	NAIR, ROHIT	
Computers and Electronics	DEUTSCHE BANK TRUST CO AMERICA		
Food Wholesale and Retail	PENDING - ALLOCATION ACCOUNT		
Packing & Crating	BANK OF AMERICA		
	MERRILL LYNCH CAPITAL CORP		
	MERRILL LYNCH CAPITAL CORP		
Power	LCPI - AGENCY		
Power	LCPI - AGENCY		
Power	LCPI - AGENCY		
Investment Advice and Research	LUCENT TECHNOLOGIES INC.		
Investment Advice and Research	LUCENT TECHNOLOGIES INC.		
Investment Advice and Research	LCPI - AGENCY	TURNER, FRANK	
Oil & Gas Field Services,nec	CITICORP NORTH AMERICA, INC.	MILANEZ, ANDREW	
Residential Care	CITIBANK, N.A. (MASTER)	MALLOY, CRAIG	Y
Residential Care	CITIBANK, N.A. (MASTER)	MALLOY, CRAIG	Y
Residential Care	CITIBANK, N.A. (MASTER)	MALLOY, CRAIG	Y
	BANK OF AMERICA		
	BANK OF AMERICA		
	BANK OF AMERICA		
	BANK OF AMERICA		
	BANK OF AMERICA		
	BANK OF AMERICA		
Telephone Comm. Exc. Radio Tele.	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Telephone Comm. Exc. Radio Tele.	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Telephone Comm. Exc. Radio Tele.	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Telephone Comm. Exc. Radio Tele.	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Telephone Comm. Exc. Radio Tele.	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Search, Detection, Nav. & Guid. Systems	CREDIT SUISSE	ALBANESE, DIANE	Y
Search, Detection, Nav. & Guid. Systems	CREDIT SUISSE	ALBANESE, DIANE	Y
Search, Detection, Nav. & Guid. Systems	CREDIT SUISSE	ALBANESE, DIANE	Y
Search, Detection, Nav. & Guid. Systems	CREDIT SUISSE	ALBANESE, DIANE	Y
Gas & Other Services Combined	CREDIT SUISSE		
General Medical & Surgical Hospitals	BANK OF AMERICA		
General Medical & Surgical Hospitals	BANK OF AMERICA		
General Medical & Surgical Hospitals	BANK OF AMERICA		
General Medical & Surgical Hospitals	BANK OF AMERICA		
Mail Order Houses	CHASE	SCHWAGER, AHUVA	
Misc.Amusement & Recreation Services	WILMINGTON TRUST COMPANY	ALBANESE, DIANE	Y
Misc.Amusement & Recreation Services	WILMINGTON TRUST COMPANY	ALBANESE, DIANE	Y
Misc.Amusement & Recreation Services	WILMINGTON TRUST COMPANY	ALBANESE, DIANE	Y
Misc.Amusement & Recreation Services	WILMINGTON TRUST COMPANY	ALBANESE, DIANE	Y
Misc.Amusement & Recreation Services	WILMINGTON TRUST COMPANY	ALBANESE, DIANE	Y
Misc.Amusement & Recreation Services	WILMINGTON TRUST COMPANY	ALBANESE, DIANE	Y
Misc.Amusement & Recreation Services	WILMINGTON TRUST COMPANY	ALBANESE, DIANE	Y
Misc.Amusement & Recreation Services	WILMINGTON TRUST COMPANY	ALBANESE, DIANE	Y
Misc.Amusement & Recreation Services	WILMINGTON TRUST COMPANY	ALBANESE, DIANE	Y
Passenger Car Rental, W/O Drivers	DEUTSCHE BANK AG	BHALLA, RITAM	
Passenger Car Rental, W/O Drivers	DEUTSCHE BANK AG	BHALLA, RITAM	
Passenger Car Rental, W/O Drivers	DEUTSCHE BANK AG	BHALLA, RITAM	
Passenger Car Rental, W/O Drivers	DEUTSCHE BANK AG	BHALLA, RITAM	
Computer & Office Equipment	CITICORP USA, INC.	SCHWAGER, AHUVA	
Computer & Office Equipment	CITICORP USA, INC.	SCHWAGER, AHUVA	
Chemical Preparations,nec	CHASE		
Chemical Preparations,nec	CHASE		
Finance Companies	HIGHBRIDGE INTERNATIONAL LLC	TURNER, FRANK	
Electric Services	CHASE	DE LAGARDE, ADRIAN	

GNW	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
GNW	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
GGC	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
GGC	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
GGC	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
GGC	US	General Corp Purposes			HIGH YIELD-DISTRESS AMER
GP	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
GP	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
GP	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
GP	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
GP	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
GINN	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
GINN	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
GINN	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
GLGPTR	GB	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
GLGPTR	GB	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
GLGPTR	GB	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
GMAC	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
GMAC	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
GRAHAM	US	Refinance		0	HIGH YIELD-LOANS AMER
GUCO	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
GPK	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
GREEKT	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
GREEKT	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
GRBRM	US	Refinance		0	HY PROP ENERGY US
GRBRM	US	General Corp Purposes		0	HY PROP ENERGY US
GRBRM	US	General Corp Purposes		0	HY PROP ENERGY US
IUSACL	BS	General Corp Purposes		0	LATIN MARKETS
IUSACL	BS	General Corp Purposes		0	LATIN MARKETS
GULFS	US	General Corp Purposes		0	PRIMARY MANAGED NY
HAL	US	Refinance			FID CORP LOANS AMER - HG FRL
HGR	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
HGR	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
HGR	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
HET	US	General Corp Purposes		0	RISK ARB
HET	US	General Corp Purposes		0	RISK ARB
HET	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
HET	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
HET	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
HET	US	General Corp Purposes		0	RISK ARB
HWTEL	US	Refinance		0	HIGH YIELD-DISTRESS AMER
HWTEL	US	Refinance	42002RAF7		FID CORP LOANS AMER - HY LOAN HOLDS
HWTEL	US	Refinance	42002RAF7		HIGH YIELD-DISTRESS AMER
HWTEL	US	Refinance	42002RAF7		HY AMERICAS - DISTRESSED LOANS
HWTEL	US	Refinance		0	HY AMERICAS - DISTRESSED LOANS
HAWKER	US	General Corp Purposes	42012DAE9		FID CORP LOANS AMER - HY LOAN HOLDS
HAWKER	US	General Corp Purposes	42012DAE9		FID CORP LOANS AMER - HY LOAN HOLDS
HAWKER	US	Acquisition		0	HIGH YIELD-LOANS AMER
HAWKER	US	Acquisition		0	HIGH YIELD-LOANS AMER
HER	US	Acquisition		0	HIGH YIELD-DISTRESS AMER
HCA	US	Acquisition		0	HY LOANS US
HCA	US	Acquisition		0	HY LOANS US
HCA	US	Acquisition		0	HIGH YIELD-LOANS AMER
HCA	US	Acquisition		0	HIGH YIELD-LOANS AMER
HSIC	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
HERBST	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
HERBST	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
HERBST	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
HERBST	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
HERBST	US	Acquisition			FID CORP LOANS AMER - HY LOAN HOLDS
HERBST	US	Acquisition			FID CORP LOANS AMER - HY FRL
HERBST	US	Acquisition		0	HIGH YIELD-DISTRESS AMER
HERBST	US	Acquisition		0	HIGH YIELD-DISTRESS AMER
HERBST	US	Acquisition		0	HIGH YIELD-DISTRESS AMER
HTZ	US	Financing		0	HY-SCT
HTZ	US	Financing			FID CORP LOANS AMER - HY LOAN HOLDS
HTZ	US	Financing			FID CORP LOANS AMER - HY LOAN HOLDS
HTZ	US	General Corp Purposes			HY-SCT
HPQ	US	Commercial Paper Back-Up		0	FID CORP LOANS AMER - HG FRL
HPQ	US	Commercial Paper Back-Up		0	FID CORP LOANS AMER - HG FRL
HXN	US	General Corp Purposes		0	HY AMERICAS - LOANS AMERICAS
HXN	US	General Corp Purposes		0	HY AMERICAS - LOANS AMERICAS
HIBR	US	Acquisition		0	HY AMERICAS - LOANS AMERICAS
HGM	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL

HIGH GRADE	1	FALSE	32,500,000	
HIGH GRADE	1	FALSE	70,000,000	
HIGH YIELD	1	FALSE	15,000,000	4,643,787
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE	2,000,000	2,000,000
HIGH YIELD	1	FALSE	1,674,803	1,674,803
HIGH YIELD	1	FALSE	293,985	293,985
HIGH YIELD	1	FALSE	1,913,473	
HIGH YIELD	1.555769	FALSE	11,303,103	11,303,103
HIGH YIELD	1	FALSE	6,000,000	6,000,000
HIGH YIELD	1	FALSE	175,921	175,921
HIGH YIELD	1	FALSE	88,869	88,869
HIGH GRADE	1	FALSE	5,263,158	5,263,158
HIGH GRADE	1	FALSE	50,000,000	50,000,000
HIGH GRADE	1	FALSE	19,736,842	19,736,842
HIGH GRADE	1	FALSE	330,000,000	139,329,796
HIGH GRADE	1	FALSE	80,967,742	34,185,512
HIGH YIELD	1	FALSE	2,992,424	2,992,424
HIGH YIELD	1	FALSE	100	100
HIGH YIELD	1	FALSE	4,467,500	4,467,500
HIGH YIELD	1	FALSE	2,168,381	
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE	89,000,000	50,000,000
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	112,000,000	112,000,000
HIGH GRADE	1	FALSE	1,420,994	1,420,994
HIGH GRADE	1	FALSE	872,048	872,048
HIGH GRADE	1	FALSE	4,650,000	4,650,000
HIGH GRADE	1	FALSE	70,000,000	
HIGH YIELD	1	FALSE	1,909,536	
HIGH YIELD	1	FALSE	10,000,000	
HIGH YIELD	1	FALSE	7,800,000	
RISK ARBITRAGE	1	FALSE	20,000,000	20,000,000
RISK ARBITRAGE	1	FALSE	18,952,500	18,952,500
HIGH YIELD	1	FALSE	3,990,000	3,990,000
HIGH YIELD	1	FALSE	9,975,000	6,980,000
HIGH YIELD	1	FALSE	2,471,250	2,471,250
RISK ARBITRAGE	1	FALSE		
HIGH YIELD	1	FALSE	558,698	558,698
HIGH YIELD	1	FALSE	3,600,000	3,592,000
HIGH YIELD	1	FALSE	381,378	380,530
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE	17,500,000	
HIGH YIELD	1	FALSE	17,500,000	
HIGH YIELD	1	FALSE	663,415	332,755
HIGH YIELD	1	FALSE	11,312,730	5,652,935
HIGH YIELD	1	FALSE	33,270	33,270
HIGH YIELD	1	FALSE	40,000,000	40,000,000
HIGH YIELD	1	FALSE	8,325,949	8,325,949
HIGH YIELD	1	FALSE	3,634,760	3,634,760
HIGH YIELD	1	FALSE	2,000,000	
HIGH GRADE	1	FALSE	30,000,000	
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	7,299,677	7,299,677
HIGH YIELD	1	FALSE	1,985,000	1,985,000
HIGH YIELD	1	FALSE	454,064	454,064
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	10,016,590	9,902,301
HIGH YIELD	1	FALSE	738,877	738,877
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE	2,439,904	1,798,864
HIGH YIELD	1	FALSE	933,605	
HIGH YIELD	1	FALSE	10,000,000	1,660,377
HIGH YIELD	1	FALSE	5,000,000	830,189
HIGH YIELD	1	FALSE	185,575	
HIGH GRADE	1	FALSE	70,000,000	
HIGH GRADE	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	811,086	
HIGH YIELD	1	FALSE	176,191	
HIGH YIELD	1	FALSE	20,000,000	20,000,000
HIGH GRADE	1	FALSE	30,400,000	13,680,000

32,500,000	30,842,500		30,842,500	PV	30,842,500	32,465,789
70,000,000	66,500,000		66,500,000	PV	66,500,000	70,000,000
10,356,213	13,575,000	4,202,627	9,372,373	PV	13,575,000	14,917,582
				PV	-	-
				PV	-	-
				PV	-	-
	1,890,000	1,890,000		PV	1,890,000	2,000,000
	1,582,688	1,582,688		PV	1,582,688	1,674,802
	277,816	277,816		PV	277,816	293,985
1,913,473	1,779,530		1,779,530	PV	1,779,530	1,913,473
	10,511,886	10,511,886		PV	10,511,886	11,303,103
	750,000	750,000		PV	750,000	6,000,000
	75,646	75,646		PV	75,646	175,921
	38,214	38,214		PV	38,214	88,870
	5,000,000	5,000,000		PV	5,000,000	5,263,158
	48,000,000	48,000,000		PV	48,000,000	50,000,000
	18,947,368	18,947,368		PV	18,947,368	19,736,842
190,670,204	313,500,000	132,363,306	181,136,694	PV	313,500,000	330,000,000
46,782,230	76,919,355	32,476,236	44,443,118	PV	76,919,354	80,967,741
	2,872,727	2,872,727		PV	2,872,727	2,992,424
	100	100		PV	100	100
	4,311,138	4,311,138		PV	4,311,138	4,467,501
2,168,381	2,038,278		2,038,278	PV	2,038,278	2,168,381
				PV	-	-
39,000,000	89,000,000	50,000,000	39,000,000	PV	89,000,000	89,000,000
	5,000,000	5,000,000		PV	5,000,000	5,000,000
	112,000,000	112,000,000		PV	112,000,000	112,000,000
	1,420,994	1,420,994		PV	1,420,994	1,420,994
	872,048	872,048		PV	872,048	872,048
	4,650,000	4,650,000		PV	4,650,000	4,650,000
70,000,000	69,195,000		69,195,000	PV	69,195,000	69,893,939
1,909,536	1,842,702		1,842,702	PV	1,842,702	1,909,536
10,000,000	9,400,000		9,400,000	PV	9,400,000	10,000,000
7,800,000	7,332,000		7,332,000	PV	7,332,000	7,800,000
	17,700,000	17,700,000		PV	17,700,000	20,000,000
	16,796,653	16,796,653		PV	16,796,653	18,952,500
	3,531,150	3,531,150		PV	3,531,150	3,990,000
2,995,000	8,840,344	6,186,025	2,654,319	PV	8,840,344	9,975,000
	2,190,145	2,190,145		PV	2,190,145	2,471,250
				PV	-	-
	432,991	432,991		PV	432,991	558,698
8,000	2,718,000	2,711,960	6,040	PV	2,718,000	3,576,316
848	287,940	287,301	640	PV	287,941	378,870
				PV	-	-
				PV	-	-
17,500,000	15,793,750		15,793,750	PV	15,793,750	17,548,611
17,500,000	15,793,750		15,793,750	PV	15,793,750	17,548,611
330,660	621,951	311,958	309,994	PV	621,952	663,415
5,659,795	10,605,684	5,299,626	5,306,058	PV	10,605,684	11,312,730
	23,622	23,622		PV	23,622	33,270
	37,650,000	37,650,000		PV	37,650,000	40,000,000
	7,836,800	7,836,800		PV	7,836,800	8,325,950
	3,421,217	3,421,217		PV	3,421,217	3,634,759
2,000,000	1,880,000		1,880,000	PV	1,880,000	2,000,000
30,000,000	29,625,000		29,625,000	PV	29,625,000	29,924,242
				PV	-	-
	5,511,256	5,511,256		PV	5,511,256	7,251,653
	1,498,675	1,498,675		PV	1,498,675	1,971,941
	342,818	342,818		PV	342,818	451,076
				PV	-	-
114,289	7,211,945	7,129,656	82,288	PV	7,211,944	10,016,589
	557,852	557,852		PV	557,852	738,877
				PV	-	-
641,040	1,842,127	1,358,142	483,985	PV	1,842,127	2,439,903
933,605	858,917		858,917	PV	858,917	933,605
8,339,623	9,100,000	1,510,943	7,589,057	PV	9,100,000	10,000,000
4,169,811	4,550,000	755,472	3,794,528	PV	4,550,000	5,000,000
185,575	170,729		170,729	PV	170,729	185,575
70,000,000	69,160,000		69,160,000	PV	69,160,000	69,858,586
5,000,000	4,940,000		4,940,000	PV	4,940,000	4,989,899
811,086	703,617		703,617	PV	703,617	811,086
176,191	152,846		152,846	PV	152,846	176,191
	20,000,000	20,000,000		PV	20,000,000	20,000,000
16,720,000	29,868,000	13,440,600	16,427,400	PV	29,868,000	30,477,551

94.32	LSTA
94.32	LSTA
94.32	LSTA
	LSTA
9.83	Markit
41.00	Markit
41.00	Markit
95.13	LSTA
92.33	Markit
92.33	Markit
97.95	LSTA
97.95	LSTA
95.75	LSTA
88.04	Markit
88.50	Markit
88.04	Markit
88.50	Markit
88.31	Markit
88.31	Markit
78.45	LSTA
77.88	
77.88	
77.88	
78.45	LSTA
54.70	
93.96	LSTA
93.96	LSTA
93.96	LSTA
93.72	LSTA
91.84	LSTA
91.84	
91.84	
91.84	LSTA

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FOUR CORNERS CAPITAL MGMT-CA	#NAME?	#NAME?	
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AMERIPRISE FINANCIAL SERVICES, INC			
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	#NAME?	#NAME?	
	#NAME?	#NAME?	
	#NAME?	#NAME?	100.00
	#NAME?	#NAME?	#NAME?

#NAME?	95.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	91.000		#NAME?	#NAME?
	91.000		UNTESTED	
	91.000		UNTESTED	
	91.000		UNTESTED	
94.32	94.500	(3,654)	TESTED	-0.2%
94.32	94.500	(3,060)	TESTED	-0.2%
94.32	94.500	(537)	TESTED	-0.2%
#NAME?	93.000		#NAME?	#NAME?
#NAME?	93.000		#NAME?	#NAME?
#NAME?	12.500		#NAME?	#NAME?
#NAME?	43.000		#NAME?	#NAME?
#NAME?	43.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
	100.000		UNTESTED	
#NAME?	96.500		#NAME?	#NAME?
#NAME?	94.000		#NAME?	#NAME?
	94.000		UNTESTED	
#NAME?	100.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	96.500		#NAME?	#NAME?
#NAME?	94.000		#NAME?	#NAME?
#NAME?	94.000		#NAME?	#NAME?
88.04	88.500	(91,400)	TESTED	-0.5%
88.50	88.625	(23,691)	TESTED	-0.1%
88.04	88.500	(18,234)	TESTED	-0.5%
88.50	88.625	(12,469)	TESTED	-0.1%
88.31	88.625	(7,710)	TESTED	-0.4%
	88.625		UNTESTED	
78.45	77.500	5,308	TESTED	1.2%
77.88	76.000	67,056	TESTED	2.5%
77.88	76.000	7,104	TESTED	2.5%
	76.000		UNTESTED	
	77.500		UNTESTED	
#NAME?	90.000		#NAME?	#NAME?
#NAME?	90.000		#NAME?	#NAME?
#NAME?	93.750		#NAME?	#NAME?
#NAME?	93.750		#NAME?	#NAME?
#NAME?	71.000		#NAME?	#NAME?
93.96	94.125	(66,680)	TESTED	-0.2%
93.96	94.125	(13,879)	TESTED	-0.2%
93.96	94.125	(6,059)	TESTED	-0.2%
93.72	94.000	(5,682)	TESTED	-0.3%
#NAME?	99.000		#NAME?	#NAME?
	76.000		UNTESTED	
	76.000		UNTESTED	
	76.000		UNTESTED	
	76.000		UNTESTED	
	72.000		UNTESTED	
#NAME?	72.000		#NAME?	#NAME?
	75.500		UNTESTED	
	75.500		UNTESTED	
#NAME?	75.500		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
91.84	91.000	84,090	TESTED	0.9%
91.84	91.000	42,045	TESTED	0.9%
#NAME?	92.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	86.750		#NAME?	#NAME?
#NAME?	86.750		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?

#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	91	-	#REF!
	#VALUE!	#NAME?	FID Corp	91	-	#REF!
	#VALUE!	#NAME?	FID Corp	91	-	#REF!
	#VALUE!	#NAME?	FID Corp	91	-	#REF!
0.18	FALSE	External Quote	HY	94.5	-	#REF!
0.18	FALSE	External Quote	HY	94.5	-	#REF!
0.18	FALSE	External Quote	HY	94.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	12.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	43	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	43	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	Sector Matrix	FID Corp	96	-	#REF!
#NAME?	#VALUE!	Sector Matrix	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96	-	#REF!
	#VALUE!	#NAME?	HY	100	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	94	-	#REF!
	#VALUE!	#NAME?	HY	94	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	100	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	100	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	100	-	#REF!
#NAME?	#VALUE!	#NAME?	EMG	100	-	#REF!
#NAME?	#VALUE!	#NAME?	EMG	100	-	#REF!
#NAME?	#VALUE!	#NAME?	CDO	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	94	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	94	-	#REF!
0.46	FALSE	External Quote	HY	88.5	-	#REF!
0.13	FALSE	External Quote	HY	88.625	-	#REF!
0.46	FALSE	External Quote	HY	88.5	-	#REF!
0.13	FALSE	External Quote	HY	88.625	-	#REF!
0.31	FALSE	External Quote	HY	88.625	-	#REF!
	#VALUE!	External Quote	HY	88.625	-	#REF!
0.95	FALSE	External Quote	HY	77.5	-	#REF!
1.88	FALSE	External Quote	FID Corp	76	-	#REF!
1.88	FALSE	External Quote	FID Corp	76	-	#REF!
	#VALUE!	External Quote	FID Corp	76	-	#REF!
	#VALUE!	External Quote	HY	77.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	90	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	90	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	71	-	#REF!
0.17	FALSE	External Quote	HY	94.125	-	#REF!
0.17	FALSE	External Quote	HY	94.125	-	#REF!
0.17	FALSE	External Quote	HY	94.125	-	#REF!
0.28	FALSE	Trading Activitiy	HY	94	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
	#VALUE!		FID Corp	76	-	#REF!
	#VALUE!		FID Corp	76	-	#REF!
	#VALUE!		FID Corp	76	-	#REF!
	#VALUE!		FID Corp	76	-	#REF!
	#VALUE!	#NAME?	FID Corp	72	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	72	-	#REF!
	#VALUE!		HY	75.5	-	#REF!
	#VALUE!		HY	75.5	-	#REF!
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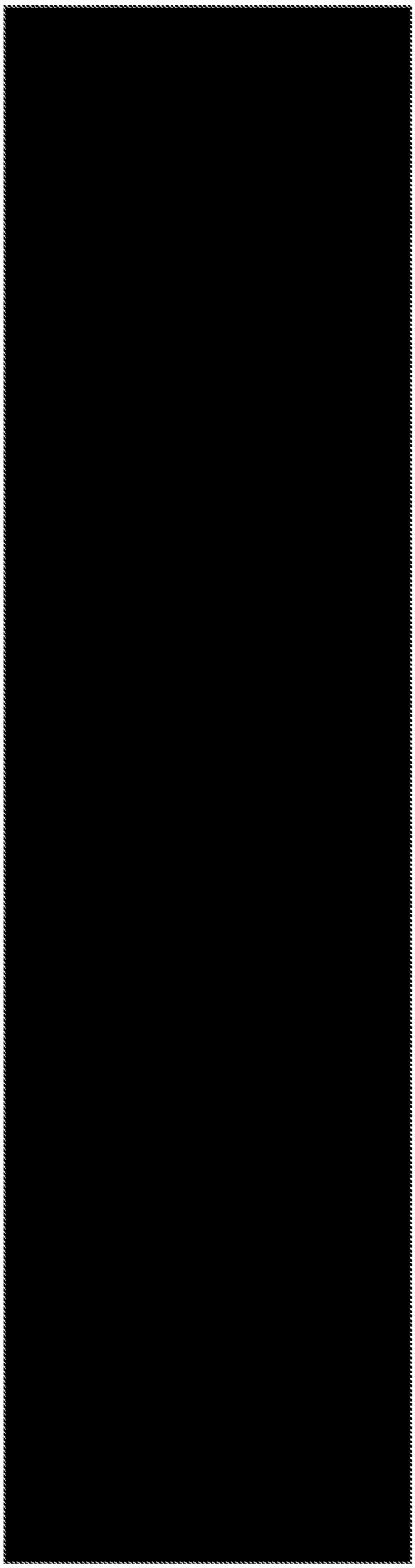

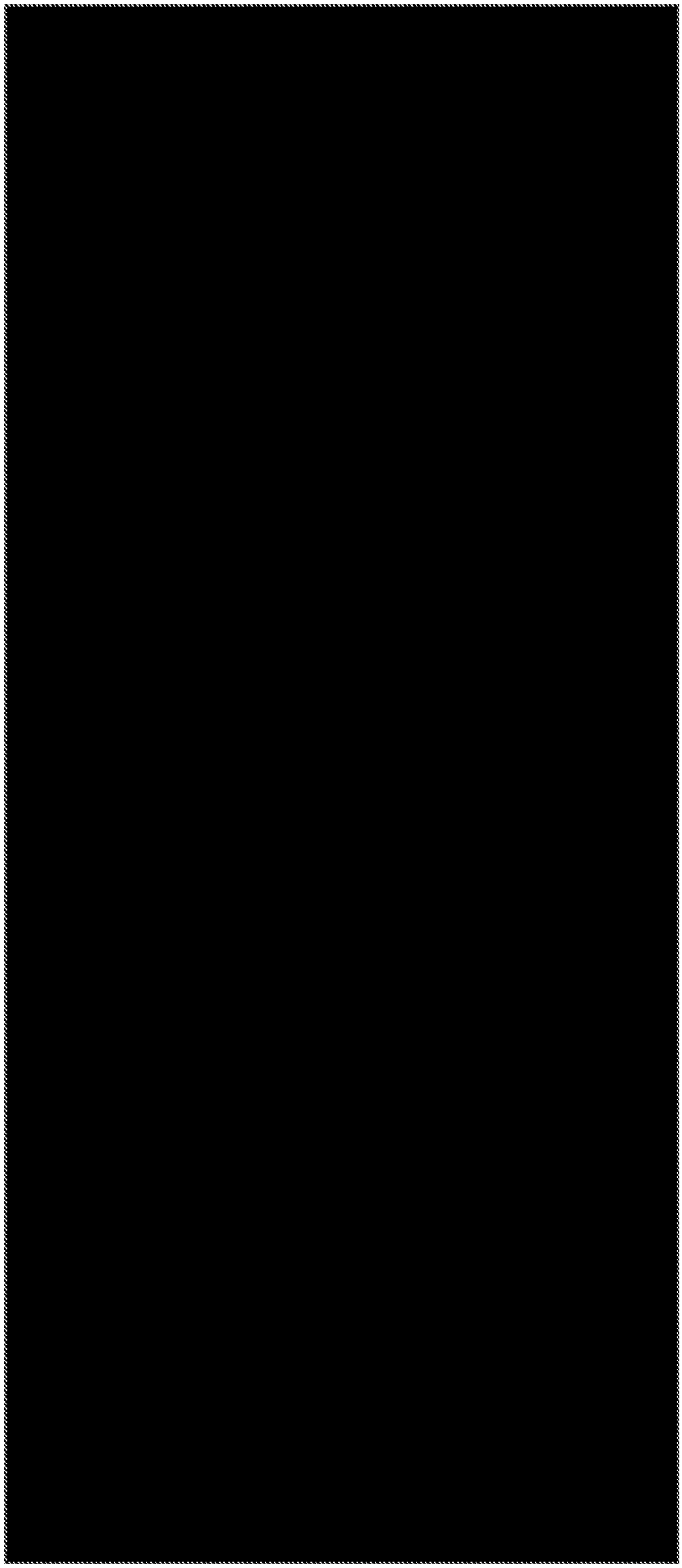

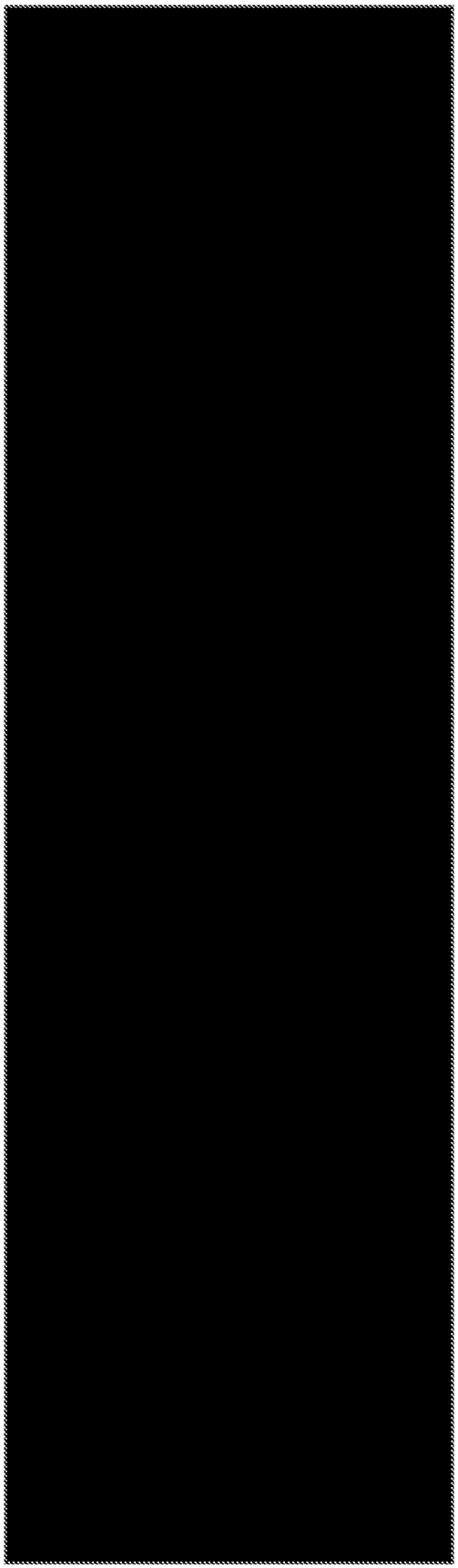

NY	Y	TRANCHE A TERM	6/12/14
NY	Y	MULTI CURRENCY REVOLVER	12/12/13
NY	N	TERM	12/12/14
NY	N	TERM	12/12/14
NY	N	TERM	12/12/14
NY	Y	5-YEAR REVOLVER	12/16/10
NY	Y	5-YEAR REVOLVER	12/16/10
NY	Y	USD REVOLVER (ABL)	8/30/12
NY	Y	USD REVOLVER (ABL)	8/30/12
NY	Y	USD REVOLVER (ABL)	8/30/12
NY	Y	USD REVOLVER (ABL)	8/30/12
NY	Y	USD REVOLVER (ABL)	8/30/12
NY	Y	CAD REVOLVER (ABL)	8/30/12
NY	Y	REVOLVER 300MM	8/30/13
NY	Y	1.64BN TERM B DOLLAR	4/19/14
NY	Y	6 YEAR REVOLVER	4/27/13
NY	Y	6 YEAR REVOLVER	4/27/13
NY	Y	5-YR REVOLVER	6/28/12
NY	Y	TERM LOAN	4/30/13
NY	Y	TRANCHE B TERM LOAN	11/17/14
NY	Y	TRANCHE B TERM LOAN	11/17/14
NY	Y	TRANCHE B TERM LOAN	11/17/14
NY	Y	TRANCHE A TERM LOAN	11/17/13
NY	Y	TRANCHE A TERM LOAN	11/17/13
NY	Y	TRANCHE A TERM LOAN	11/17/13
NY	Y	ACQUISITION REVOLVER	11/10/10
NY	Y	ACQUISITION REVOLVER	11/10/10
NY	Y	WORKING CAPITAL REVOLVER	11/10/10
NY	Y	WORKING CAPITAL REVOLVER	11/10/10
NY	Y	DOMESTIC REVOLVER	4/11/11
NY	Y	DOMESTIC REVOLVER	4/11/11
NY	Y	FOREIGN REVOLVER	4/11/11
NY	Y	FOREIGN REVOLVER	4/11/11
NY	Y	6-YR REVOLVER	7/3/12
NY	Y	6-YR REVOLVER	7/3/12
NY	Y	6-YR REVOLVER	7/3/12
NY	Y	7-YR TERM LOAN	2/1/14
NY	Y	TERM	7/31/14
NY	Y	REVOLVING CREDIT	6/23/12
NY	N	CARADM	12/31/10
NY	N	CARGILL	12/31/10
NY	Y	TERM LOAN B	7/19/12
NY	Y	TRANCHE A TERM LOAN	7/19/12
NY	Y	REVOLVER	7/19/17
NY	Y	TERM LOAN FACILITY	7/7/09
NY	Y	TERM LOAN FACILITY	7/7/09
NY	Y	TRANCHE A TERM LOAN	6/30/10
NY	Y	TRANCHE B TERM LOAN	7/27/11
NY	Y	REVOLVING CREDIT	7/31/09
NY	Y	SECOND LIEN TERM LOAN	7/31/12
NY	Y	MULTI-CURR TRANCHE	4/16/12
NY	Y	5-YR DOLLAR COMMITMENT	6/28/11
NY	Y	5-YR MULTICCY COMMITMENT	6/28/11
NY	Y	5-YR MULTICCY COMMITMENT	6/28/11
NY	Y	5-YR MULTICCY REVOLVER	6/26/12
NY	Y	5-YR MULTICCY REVOLVER	6/26/12
NY	Y	TERM LOAN	7/31/13
NY	Y	5 YEAR REVOLVER	3/29/12
NY	Y	5 YEAR REVOLVER	3/29/12
NY	Y	REVOLVING CREDIT	1/29/13
NY	Y	ITC REVOLVER	3/29/12
NY	Y	ITC REVOLVER	3/29/12
NY	Y	METC REVOLVER	3/29/12
NY	Y	METC REVOLVER	3/29/12
NY	Y	METC REVOLVER	3/29/12
NY	Y	PN 11-15-07	12/1/09
NY	Y	PN 11-15-07	12/1/09
NY	Y	PN2 11-15	12/1/09
NY	Y	PN2 11-15	12/1/09
NY	Y	TERM LOAN B-1	1/24/12
NY	Y	TERM LOAN B-3	1/24/12
NY	Y	REVOLVER	1/24/10
NY	N	REVOLVER	8/12/12
NY	N	TERM LOAN	8/12/12

12/12/07	8915 TAM	USD	0.90500 LBCB	IBD3	IBD/High Yield
12/12/07	8916 RST	USD	0.86000 LCPI	IBD3	IBD/High Yield
12/12/07	8986 TAM	USD	0.80000 LCPI	IBD3	IBD/High Yield
12/12/07	8986 TAM	USD	0.80000 LCPI	IBD3	IBD/High Yield
12/12/07	8986 TAM	USD	0.80000 LCPI	IBD3	IBD/High Yield
12/16/05	4576 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/16/05	4576 RST	USD	0.98500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/30/07	8447 RST	USD	0.95250 LBSF	HYFID	High Yield FID Corporate
8/30/07	8447 RST	USD	0.95250 BNKL	HYFID	High Yield FID Corporate
8/30/07	8447 RST	USD	0.95250 LBCB	HYFID	High Yield FID Corporate
8/30/07	8447 RST	USD	0.95250 LCPI	HYFID	High Yield FID Corporate
8/30/07	8447 RST	USD	0.95250 LCPI	HYFID	High Yield FID Corporate
8/30/07	8765 RST	USD	0.95250 LCPI	HYFID	High Yield FID Corporate
8/30/07	8373 RST	USD	0.82500 LBCB	HYFID	High Yield FID Corporate
4/19/07	7462 TAM	USD	0.96000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/27/07	7524 RST	USD	0.88500 LBCB	IBD3	IBD/High Yield
4/27/07	7524 RST	USD	0.88500 LBCB	IBD3	IBD/High Yield
6/28/06	5538 RST	USD	0.99000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/30/07	7352 TAM	USD	0.93500 LBSF	HYA	High Yield Agency
11/17/06	6527 TAM	USD	0.75500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/17/06	6527 TAM	USD	0.75500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/17/06	6527 TAM	USD	0.75500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/17/06	6521 TAM	USD	0.79000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/17/06	6521 TAM	USD	0.79000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/17/06	6521 TAM	USD	0.79000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/17/04	3472 RST	USD	0.96000 LBCB	IBD3	IBD/High Yield
12/17/04	3472 RST	USD	0.96000 LCPI	IBD3	IBD/High Yield
12/17/04	3473 RST	USD	0.96000 LBCB	IBD3	IBD/High Yield
12/17/04	3473 RST	USD	0.96000 LCPI	IBD3	IBD/High Yield
4/11/06	5191 RST	USD	0.94000 BNKL	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/11/06	5191 RST	USD	0.94000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/11/06	5192 RST	USD	0.92500 BNKL	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/11/06	5192 RST	USD	0.92500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/3/06	5735 RST	USD	0.92250 BNKL	IBD3	IBD/High Yield
7/3/06	5735 RST	USD	0.92250 BNKL	IBD3	IBD/High Yield
7/3/06	5735 RST	USD	0.92250 LCPI	IBD3	IBD/High Yield
2/2/07	6881 TAM	USD	1.00500 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
7/31/07	8218 TAM	USD	0.90000 LCPI	IBD3	IBD/High Yield
6/23/06	5588 RST	USD	0.90000 LCPI	IBD3	IBD/High Yield
6/22/06	5086 TAM	USD	0.90000 LCPI	DST	Distressed Trading
6/22/06	4936 TAM	USD	0.10000 LCPI	DST	Distressed Trading
1/9/06	4676 TAM	USD	0.90000 LCPI	DST	Distressed Trading
4/25/04	3256 TAM	USD	0.90000 LCPI	DST	Distressed Trading
8/14/06	5996 RST	USD	0.90000 LCPI	DST	Distressed Trading
7/7/04	3052 TAM	USD	0.99000 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/7/04	3052 TAM	USD	0.99000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/27/06	5860 TAM	USD	0.99250 LCPI	HYA	High Yield Agency
7/27/06	5861 TAM	USD	0.99250 LCPI	HYA	High Yield Agency
7/27/06	5862 RST	USD	0.98000 LCPI	HYA	High Yield Agency
7/27/06	5864 TAM	USD	1.00000 LCPI	HYA	High Yield Agency
4/16/07	7398 RST	USD	0.97000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/28/06	5705 RST	USD	0.83000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/28/06	5545 RST	USD	0.83000 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/28/06	5545 RST	USD	0.83000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/27/07	7962 RST	USD	0.78000 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/27/07	7962 RST	USD	0.78000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/31/07	9749 TAM	USD	0.87000 LCPI	HYT	High Yield Secondary Trading
3/29/07	7286 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/29/07	7286 RST	USD	0.98250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1/29/08	9171 RST	USD	0.98250 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/29/07	7288 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/29/07	7288 RST	USD	0.98250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/29/07	7289 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/29/07	7289 RST	USD	0.98250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/29/07	7289 RST	USD	0.98250 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/17/07	8977 TAM	USD	1.00000 LBBNK	EMG	Emerging Markets
12/17/07	8977 TAM	USD	1.00000 LCPI	EMG	Emerging Markets
12/17/07	8978 TAM	USD	1.00000 LBBNK	EMG	Emerging Markets
12/17/07	8978 TAM	USD	1.00000 LCPI	EMG	Emerging Markets
1/24/05	6966 TAM	USD	0.95000 LCPI	HYA	High Yield Agency
8/8/07	8334 TAM	USD	0.97000 LCPI	HYA	High Yield Agency
1/24/05	6968 RST	USD	0.93500 LCPI	HYA	High Yield Agency
1/25/06	9705 RST	USD	0.36000 LCPI	DST	Distressed Trading
1/25/06	9723 TAM	USD	0.35000 LCPI	DST	Distressed Trading

JSTBL	425400	4350000000	2886363.61		2,886,364	2,886,364
PINE1	221720	500000000	150000000		150,000,000	150,000,000
SPRUC	221720	1750347790	370643263.3		152,705,428	152,705,428
VERAN	221720	1750347790	0	*****	135,000,000	135,000,000
TBSYN	221720	1750347790	0	*****	82,937,835	82,937,835
FRL	JV4005	3450000000	0		190,000,000	190,000,000
FRL	JV4007	3450000000	200000000		10,000,000	10,000,000
SECPB	251480	1900000000	1000000		1,000,000	1,000,000
JSSYB	428090	1900000000	0		15,000,000	15,000,000
JSTBL	425400	1900000000	0		52,253,968	52,253,968
PINE1	221720	1900000000	0	*****	52,253,968	52,253,968
TBSYN	221720	1900000000	222253968.3		102,746,032	102,746,032
TBSYN	221720	200000000	41746031.75		41,746,032	41,746,032
JSTBL	425400	300000000	100000000		100,000,000	100,000,000
SERA1	421720	1540000000	1455476.02		1,455,476	1,455,476
SYEXC	JV1020	225000000	20000000		10,000,000	10,000,000
SYHLD	JV1020	225000000	0	*****	10,000,000	10,000,000
FRL	JV4000	10000000000	250000000		250,000,000	250,000,000
SECPB	251480	258301879.3	2810226.5		2,810,227	2,810,227
SECAM	405600	4678750000	62242805.35		40,397,468	40,397,468
SECT3	436500	4678750000	0	*****	30,969,838	16,857,995
SECDF	405600	4678750000	0	*****	4,987,342	4,987,342
VERAN	405600	1515000000	73301699.72		15,000,000	15,000,000
SECT3	436500	1515000000	0	*****	3,500,000	5,500,000
VERAX	JV4100	1515000000	0	*****	2,801,700	2,801,700
SYHLD	JV1020	350000000	0		20,588,235	20,588,235
INSYN	JV1010	350000000	20588235.29		-	-
SYHLD	JV1020	75000000	0		4,411,765	4,411,765
INSYN	JV1010	75000000	4411764.71		-	-
FRL	JV2229	85000000	2722222.23		-	-
VERAX	JV4100	85000000	0		2,722,222	2,722,222
FRL	JV2229	115000000	8944444.44		-	-
FRLBE	JV4100	115000000	0		8,944,444	8,944,444
SYHLD	JV1017	250000000	0		15,549,845	15,549,845
SYEXC	JV1017	250000000	0		15,549,845	15,549,845
INSYN	JV1010	250000000	31099689.13		-	-
SECT3	436500	197152442.4	394304.88		394,305	394,305
MTLF2	221720	720402169.8	67537703.44		29,022,872	29,022,872
FRLHD	JV4100	100000000	17000000		17,000,000	17,000,000
DSTJV	JV5010	307570.15	307570.15		307,570	307,570
DSTJV	JV5010	2682731.24	2682731.24		2,682,731	2,682,731
DSTJG	256690	110996815	3006163.74		3,006,164	3,006,164
DSTJG	256690	173432523.4	2782015		2,782,015	2,782,015
DSTJG	256690	161205927.7	621974.14		621,974	621,974
FRL	JV4002	142000000	25000000		-	-
SPRUC	JV4000	142000000	0		25,000,000	25,000,000
SECT4	299110	62686577.25	4086125.91		4,086,126	4,086,126
SECT4	299110	59689873.39	10202239.65		8,202,240	10,202,240
SYEXC	JV1015	10000000	5000000		5,000,000	5,000,000
SECT4	299110	40000000	4000000		4,000,000	4,000,000
PINEZ	JV4100	250000000	25000000		25,000,000	25,000,000
SPRUC	JV4000	1470000000	57000000		57,000,000	57,000,000
FRL	JV4002	750000000	0		38,000,000	38,000,000
FRL	JV4000	750000000	38000000		-	-
FRL	JV4002	1200000000	0		60,000,000	60,000,000
AEGIS	JV4000	1200000000	60000000		-	-
DSTZC	256710	228850000	1994987.47		1,994,987	1,994,987
FRL	JV4005	125000000	0		19,811,321	19,811,321
FRL	JV4007	125000000	19811320.75		-	-
PINE1	JV4000	50000000	9000000		9,000,000	9,000,000
FRL	JV4005	105000000	0		12,679,245	12,679,245
FRL	JV4007	105000000	16679245.28		4,000,000	4,000,000
FRL	JV4005	60000000	0		2,509,434	2,509,434
FRL	JV4007	60000000	9509433.97		-	-
MTLF2	JV4000	60000000	0		7,000,000	7,000,000
EMMEX	567660	1290881.35	1290881.35		-	-
EMMEX	500800	1290881.35	0		1,290,881	1,290,881
EMMEX	567660	218340.58	218340.58		-	-
EMMEX	500800	218340.58	0		218,341	218,341
SECT3	299970	686564310.5	1994833.45		1,994,833	1,994,833
SECT3	299970	717937500	5323734.51		3,323,735	5,323,735
PINEH	JV4100	225000000	20000000		20,000,000	20,000,000
DSTJG	256690	130000000	3900000		3,900,000	3,900,000
DSTJG	256690	542500000	11712500		13,667,455	11,712,500

2,886,364	-	2,886,364	0	0	0	0	0
98,411,069	10,811,069	87,600,000	0.5	0	0	0	3.5
153,000,000	-	153,000,000	0	0	0	0	0
135,000,000	-	135,000,000	0	0	0	0	0
82,937,835	-	82,937,835	0	0	0	0	0
-	-	-	0.07	0	0	0	0
-	-	-	0.07	0	0	0	0
465,000	16,600	449,000	0	0	0	0	1.375
6,979,882	249,619	6,730,263	0	0	0	0	1.375
24,315,101	869,571	23,445,531	0	0	0	0	1.375
24,300,000	870,000	23,445,530	0	0	0	0	1.375
47,810,343	1,709,821	46,100,522	0	0	0	0	1.375
-	-	-	0	0.25	0	0	0
-	-	-	0	0.5	0	0	0
1,455,476	-	1,455,476	0	0	0	0	0
114,089	114,089	-	0	0.375	0	0	1.5
114,089	114,089	-	0	0.375	0	0	1.5
-	-	-	0.05	0	0	0	0
2,810,227	-	2,810,227	0	0	0	0	0
40,400,000	-	40,400,000	0	0	0	0	0
16,857,995	-	16,857,995	0	0	0	0	0
4,987,342	-	4,987,342	0	0	0	0	0
15,000,000	-	15,000,000	0	0	0	0	0
5,500,000	-	5,500,000	0	0	0	0	0
2,801,700	-	2,801,700	0	0	0	0	0
3,000,000	-	3,000,000	0	0.375	0	0	0
-	-	-	0	0.375	0	0	0
2,840,000	1,395,074	1,440,000	0	0.375	0	0	1.75
-	-	-	0	0.375	0	0	1.75
-	-	-	0	0.375	0	0	2
1,570,000	-	1,570,000	0	0.375	0	0	2
-	-	-	0	0	0	0	2
90,100	90,100	-	0	0	0	0	2
622,000	621,994	-	0	0.375	0	0	2.375
622,000	621,994	-	0	0.375	0	0	2.375
-	-	-	0	0.375	0	0	2.375
2,000,000	-	2,000,000	0	0	0	0	0
28,900,000	-	28,900,000	0	0	0	0	0
1,685,703	1,685,703	-	0	0	0	0	1.5
308,000	-	308,000	0	0	0	0	0
2,682,731	-	2,682,731	0	0	0	0	0
3,006,164	-	3,006,164	0	0	0	0	0
2,782,015	-	2,782,015	0	0	0	0	0
621,974	328,185	293,789	0.5	0	0	0	3.5
-	-	-	0	0	0	0	0
25,000,000	-	25,000,000	0	0	0	0	0
4,086,126	-	4,086,126	0	0	0	0	0
10,200,000	-	10,200,000	0	0	0	0	0
-	-	-	0	0.5	0	0	0
4,000,000	-	4,000,000	0	0	0	0	0
3,043,880	3,043,880	-	0	0	0	0	1.5
48,652,769	571,136	48,081,633	0.125	0	0	0	0.525
24,115,189	-	24,115,189	0.125	0	0	0	0.525
-	-	0	0.125	0	0	0	0.525
47,379,902	-	47,379,902	0.125	0	0	0	0.525
-	-	-	0.125	0	0	0	0.525
1,990,000	-	1,990,000	0	0	0	0	0
1,250,000	-	1,250,000	0	0.125	0	0	0.625
-	-	-	0	0.125	0	0	0.625
5,110,000	-	5,110,000	0	0	0	0	0.35
175,000	30,189	145,000	0	0.08	0	0	0.35
55,200	9,524	45,700	0	0.08	0	0	0.35
1,900,000	-	1,900,000	0	0	0	0	0.5
-	-	-	0	0	0	0	0.5
5,300,000	-	5,300,000	0	0	0	0	0.5
-	-	-	0	0	0	0	0
1,290,881	-	1,290,881	0	0	0	0	0
-	-	-	0	0	0	0	0
218,341	-	218,341	0	0	0	0	0
1,990,000	-	1,990,000	0	0	0	0	0
5,320,000	-	5,320,000	0	0	0	0	0
2,720,000	2,720,795	-	0	0.375	0	0	2
3,473,250	359,250	3,114,000	0	0	0	0	2.75
11,712,500	-	11,712,500	0	0	0	0	0

0.03	BASE	B3	B-	140A		CONSMR/RET
0.025	BASE	B3	B-	140A		CONSMR/RET
0.085	BASE	B3	B-	140A		CONSMR/RET
0.085	BASE	B3	B-	140A		CONSMR/RET
0.085	BASE	B3	B-	140A		CONSMR/RET
0		Baa1	BBB+		5211	CONSMR/RET
0		Baa1	BBB+		5211	CONSMR/RET
0.005	BASE	Ba2	BB-		5023	
0.005	BASE	Ba2	BB-		5023	
0.005	BASE	Ba2	BB-		5023	
0.005	BASE	Ba2	BB-		5023	
0.005	BASE	Ba2	BB-		5023	
0.015	LIBOR	NR	NR		5023	
0.04	EURO	Ba3	BB-		5023	
0.0075	BASE	NA	NA		2800	CHEMICALS
0.005	BASE	Ba2	NR		8060	
0.005	BASE	Ba2	NR		8060	
0.001	EURO	A1	A+		3570	TECHNOLOGY
0.0125	BASE	B1	B+		3140	CONSMR/RET
0.02	EURO	Ba2	BBB-		2741	COMM/MEDIA
0.02	EURO	Ba2	BBB-		2741	COMM/MEDIA
0.02	EURO	Ba2	BBB-		2741	COMM/MEDIA
0.015	EURO	Ba3	BBB-		2741	COMM/MEDIA
0.015	EURO	Ba3	BBB-		2741	COMM/MEDIA
0.015	EURO	Ba3	BBB-		2741	COMM/MEDIA
0.0025	BASE	Ba3	B+		5984	NAT RES
0.0025	BASE	Ba3	B+		5984	NAT RES
0.0025	BASE	Ba3	B+		5984	NAT RES
0.0025	BASE	Ba3	B+		5984	NAT RES
0.02	BASE	Ba2	B+		4890	COMM/MEDIA
0.02	BASE	Ba2	B+		4890	COMM/MEDIA
0.0125	BASE	Ba2	B+		4890	COMM/MEDIA
0.0125	BASE	Ba2	B+		4890	COMM/MEDIA
0.015	BASE	B1	BB-		4811	COMM/MEDIA
0.015	BASE	B1	BB-		4811	COMM/MEDIA
0.015	BASE	B1	BB-		4811	COMM/MEDIA
0.025	LIBOR	B2	B+		4811	COMM/MEDIA
0.0225	LIBOR	Ba3	BB-			
0.005	BASE	Ba2	BB+		1711	
0		NR	NR			
0		NA	NA			
0.0425	EURO	NA	NA		2099	
0.04	EURO	NA	NA		2099	
0.035	EURO	NA	NA		2099	
0.01	LIBOR	Baa2	NR		6282	FIG
0.01	LIBOR	Baa2	NR		6282	FIG
0		B1	B-		4899	
0		B1	B-		4899	
0.0425	EURO	B1	B-		4899	
0		B3	B-		4899	
0.005	BASE	Ba1	BB+		4221	CONSMR/RET
0		Baa3	BBB		6798	FIG
0		Baa3	BBB		6798	FIG
0		Baa3	BBB		6798	FIG
0		Baa3	BBB		6798	FIG
0		Baa3	BBB		6798	FIG
0.04	LIBOR	NA	NA			
0		Baa3	BBB-		4911	NAT RES
0		Baa3	BBB-		4911	NAT RES
0.005	EURO	Baa3	BBB-		4911	NAT RES
0		A3	BBB		4911	NAT RES
0		A3	BBB		4911	NAT RES
0.005	LIBOR	A3	BBB		4911	NAT RES
0.005	LIBOR	A3	BBB		4911	NAT RES
0.005	LIBOR	A3	BBB		4911	NAT RES
0		NR	NR		3678	
0		NR	NR		3678	
0		NR	NR		3678	
0		NR	NR		3678	
0.0075	BASE	Ba2	B+	280A		CONSMR/RET
0.025	LIBOR	Ba3	BB-	280A		CONSMR/RET
0.01	BASE	Ba2	BB-	280A		CONSMR/RET
0.0275	LIBOR	B3	CCC			
0.0275	LIBOR	B3	CCC			

Publishing	CREDIT SUISSE	BRAUNFELD, RANDALL	
Publishing	CREDIT SUISSE	BRAUNFELD, RANDALL	
Publishing	CREDIT SUISSE	BRAUNFELD, RANDALL	
Publishing	CREDIT SUISSE	BRAUNFELD, RANDALL	
Publishing	CREDIT SUISSE	BRAUNFELD, RANDALL	
Lumber & Other Building Materials	CHASE	SCHWAGER, AHUVA	
Lumber & Other Building Materials	CHASE	SCHWAGER, AHUVA	
Home Furnishings	GENERAL ELECTRIC CAPITAL CORP	SCHWAGER, AHUVA	
Home Furnishings	GENERAL ELECTRIC CAPITAL CORP	SCHWAGER, AHUVA	
Home Furnishings	GENERAL ELECTRIC CAPITAL CORP	SCHWAGER, AHUVA	
Home Furnishings	GENERAL ELECTRIC CAPITAL CORP	SCHWAGER, AHUVA	
Home Furnishings	GENERAL ELECTRIC CAPITAL CORP	SCHWAGER, AHUVA	
Home Furnishings	GENERAL ELECTRIC CAPITAL CORP	SCHWAGER, AHUVA	
Home Furnishings	GENERAL ELECTRIC CAPITAL CORP	SCHWAGER, AHUVA	
Chemicals & Allied Products	DEUTSCHE BANK AG	LUND, MARIA	
Hospitals	BANK OF AMERICA	MALLOY, CRAIG	Y
Hospitals	BANK OF AMERICA	MALLOY, CRAIG	Y
Computer & Office Equipment	CHASE	SCHWAGER, AHUVA	
Footwear Except Rubber	LCPI - AGENCY	BHALLA, RITAM	
Miscellaneous Publishing	CHASE	BRAUNFELD, RANDALL	Y
Miscellaneous Publishing	CHASE	BRAUNFELD, RANDALL	Y
Miscellaneous Publishing	CHASE	BRAUNFELD, RANDALL	Y
Miscellaneous Publishing	CHASE	BRAUNFELD, RANDALL	Y
Miscellaneous Publishing	CHASE	BRAUNFELD, RANDALL	Y
Miscellaneous Publishing	CHASE	BRAUNFELD, RANDALL	Y
Liquified Petroleum Gas Dealers	CHASE	LUND, MARIA	Y
Liquified Petroleum Gas Dealers	CHASE	LUND, MARIA	Y
Liquified Petroleum Gas Dealers	CHASE	LUND, MARIA	Y
Liquified Petroleum Gas Dealers	CHASE	LUND, MARIA	Y
Communication Services, N.E.C.	BANK OF AMERICA	BRAUNFELD, RANDALL	Y
Communication Services, N.E.C.	BANK OF AMERICA	BRAUNFELD, RANDALL	Y
Communication Services, N.E.C.	BANK OF AMERICA	BRAUNFELD, RANDALL	Y
Communication Services, N.E.C.	BANK OF AMERICA	BRAUNFELD, RANDALL	Y
Telephone Communication	CREDIT SUISSE	HAYKIN, DANIEL	
Telephone Communication	CREDIT SUISSE	HAYKIN, DANIEL	
Telephone Communication	CREDIT SUISSE	HAYKIN, DANIEL	
Telephone Communication	BANK OF AMERICA		
	CALYON NEW YORK	BRAUNFELD, RANDALL	
Plumbing,Heating,Air Conditioning	CHASE	LUND, MARIA	Y
	PENDING - ALLOCATION ACCOUNT		
	PENDING - ALLOCATION ACCOUNT		
Food Preparations,nec	CHASE		
Food Preparations,nec	CHASE		
Food Preparations,nec	CHASE		
Investment Advice and Research	BANK OF AMERICA	NAIR, ROHIT	
Investment Advice and Research	BANK OF AMERICA	NAIR, ROHIT	
Communication Services,nec	LCPI - AGENCY	ALBANESE, DIANE	Y
Communication Services,nec	LCPI - AGENCY	ALBANESE, DIANE	Y
Communication Services,nec	LCPI - AGENCY	ALBANESE, DIANE	Y
Communication Services,nec	LCPI - AGENCY	ALBANESE, DIANE	Y
Farm Product Warehousing & Storage	CHASE	BHALLA, RITAM	
Real Estate Investment Trusts	CHASE	NAIR, ROHIT	
Real Estate Investment Trusts	CHASE	NAIR, ROHIT	
Real Estate Investment Trusts	CHASE	NAIR, ROHIT	
Real Estate Investment Trusts	CHASE	NAIR, ROHIT	
Real Estate Investment Trusts	CHASE	NAIR, ROHIT	
	CREDIT SUISSE		
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electronic Connectors	LUCENT TECHNOLOGIES INC.		
Electronic Connectors	LUCENT TECHNOLOGIES INC.		
Electronic Connectors	LUCENT TECHNOLOGIES INC.		
Electronic Connectors	LUCENT TECHNOLOGIES INC.		
Household Appliances	LCPI - AGENCY	MALLOY, CRAIG	Y
Household Appliances	LCPI - AGENCY	MALLOY, CRAIG	Y
Household Appliances	LCPI - AGENCY	MALLOY, CRAIG	Y
	CHASE		
	CHASE		

HTN	US	General Corp Purposes		0 HY LOANS US
HTN	US	General Corp Purposes		HY LOANS US
HTN	US	General Corp Purposes		0 HY LOANS US
HTN	US	General Corp Purposes		0 HY LOANS US
HTN	US	General Corp Purposes		0 HY LOANS US
HD	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
HD	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
HDSY	US	Acquisition		Rates CVA US
HDSY	US	Acquisition		HY LOANS US
HDSY	US	Acquisition		HY LOANS US
HDSY	US	Acquisition		HY LOANS US
HDSY	US	Acquisition		HY LOANS US
HDSY	US	Acquisition		0 HY LOANS US
HDSY	US	Acquisition		0 HY LOANS US
HUN	US	Refinance		0 HY-SCT
IASIS	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
IASIS	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
IBM	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
ICON	US	Acquisition		0 Rates CVA US
IAR	US	Acquisition		0 HIGH YIELD BONDS
IAR	US	Acquisition		0 HIGH YIELD-LOANS AMER
IAR	US	Acquisition		0 HIGH YIELD BONDS
IAR	US	General Corp Purposes		0 HIGH YIELD BONDS
IAR	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
IAR	US	General Corp Purposes		0 FID CORP LOANS AMER - HY FRL
INERGY	US	Acquisition		0 FID CORP LOANS AMER - HY LOAN HOLDS
INERGY	US	Acquisition		0 FID CORP LOANS AMER - HY LOAN HOLDS
INERGY	US	Refinance		FID CORP LOANS AMER - HY LOAN HOLDS
INERGY	US	Refinance		FID CORP LOANS AMER - HY LOAN HOLDS
INFNXX	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
INFNXX	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
INFNXX	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
INFNXX	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
INTEL	BM	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
INTEL	BM	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
INTEL	BM	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
INTEL	BM	Asset Purchase		0 HIGH YIELD-LOANS AMER
INTGEN	US	General Corp Purposes		0 HY LOANS US
IBI	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
IBCIQ	US	General Corp Purposes		0 HY AMERICAS - DISTRESSED
IBCIQ	US	General Corp Purposes		0 HY AMERICAS - DISTRESSED
IBCIQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
IBCIQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
IBCIQ	US	General Corp Purposes		HIGH YIELD-DISTRESS AMER
INVBNK	LU	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
INVBNK	LU	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
IRDMS	US	Refinance		0 HIGH YIELD-LOANS AMER
IRDMS	US	Refinance		0 HIGH YIELD-LOANS AMER
IRDMS	US	Refinance		0 FID CORP LOANS AMER - HY LOAN HOLDS
IRDMS	US	Refinance		0 HIGH YIELD-LOANS AMER
IRM	US	Acquisition		FID CORP LOANS AMER - HY FRL
SFI	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
SFI	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
SFI	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
SFI	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
SFI	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
ITCD	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
ITC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
ITC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
ITCM	US	Acquisition		FID CORP LOANS AMER - HG FRL
ITC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
ITC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
ITC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
ITC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
ITC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
CEL	US	General Corp Purposes		0 HY CORPORATES LATAM
CEL	US	General Corp Purposes		0 LATIN MARKETS
CEL	US	General Corp Purposes		0 HY CORPORATES LATAM
CEL	US	General Corp Purposes		0 LATIN MARKETS
JAH	US	General Corp Purposes		0 HY AMERICAS - LOANS AMERICAS
JARD	US	Acquisition		0 HY AMERICAS - LOANS AMERICAS
JARD	US	General Corp Purposes	47110CAH4	FID CORP LOANS AMER - HY FRL
JRC	US	General Corp Purposes		HIGH YIELD-DISTRESS AMER
JRC	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER

HIGH YIELD	1	FALSE	2,886,364	2,886,364
HIGH YIELD	1	FALSE	150,000,000	87,600,000
HIGH YIELD	1	FALSE	152,705,428	152,705,428
HIGH YIELD	1	FALSE	135,000,000	135,000,000
HIGH YIELD	1	FALSE	82,937,835	82,937,835
HIGH GRADE	1	FALSE	190,000,000	
HIGH GRADE	1	FALSE	10,000,000	
GLOBAL RATES	1	FALSE	1,000,000	449,000
HIGH YIELD	1	FALSE	15,000,000	6,730,263
HIGH YIELD	1	FALSE	52,253,968	23,445,531
HIGH YIELD	1	FALSE	52,253,968	23,445,530
HIGH YIELD	1	FALSE	102,746,032	46,100,522
HIGH YIELD	1	FALSE	41,746,032	
HIGH YIELD	1	FALSE	100,000,000	
HIGH YIELD	1	FALSE	1,455,476	1,455,476
HIGH YIELD	1	FALSE	10,000,000	
HIGH YIELD	1	FALSE	10,000,000	
HIGH GRADE	1	FALSE	250,000,000	
GLOBAL RATES	1	FALSE	2,810,227	2,810,227
HIGH YIELD	1	FALSE	40,397,468	40,397,468
HIGH YIELD	1	FALSE	30,969,838	16,857,995
HIGH YIELD	1	FALSE	4,987,342	4,987,342
HIGH YIELD	1	FALSE	15,000,000	15,000,000
HIGH YIELD	1	FALSE	3,500,000	3,500,000
HIGH YIELD	1	FALSE	2,801,700	2,801,700
HIGH YIELD	1	FALSE	20,588,235	3,000,000
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	4,411,765	1,441,176
HIGH YIELD	1	TRUE		
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	2,722,222	1,570,000
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	8,944,444	
HIGH YIELD	1	FALSE	15,549,845	
HIGH YIELD	1	FALSE	15,549,845	
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	394,305	394,305
HIGH YIELD	1	FALSE	29,022,872	28,900,000
HIGH YIELD	1	FALSE	17,000,000	
HIGH YIELD	1	FALSE	307,570	307,570
HIGH YIELD	1	FALSE	2,682,731	2,682,731
HIGH YIELD	1	FALSE	3,006,164	3,006,164
HIGH YIELD	1	FALSE	2,782,015	2,782,015
HIGH YIELD	1	FALSE	621,974	293,789
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	25,000,000	25,000,000
HIGH YIELD	1	FALSE	4,086,126	4,086,126
HIGH YIELD	1	FALSE	8,202,240	8,202,240
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	4,000,000	4,000,000
HIGH YIELD	1	FALSE	25,000,000	
HIGH GRADE	1	FALSE	57,000,000	48,081,633
HIGH GRADE	1	FALSE	38,000,000	24,115,189
HIGH GRADE	1	FALSE		
HIGH GRADE	1	FALSE	60,000,000	47,379,902
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	1,994,987	1,994,987
HIGH GRADE	1	FALSE	19,811,321	1,252,075
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	9,000,000	5,112,000
HIGH GRADE	1	FALSE	12,679,245	144,906
HIGH GRADE	1	FALSE	4,000,000	45,714
HIGH GRADE	1	FALSE	2,509,434	1,900,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	7,000,000	5,296,667
HIGH YIELD	1	TRUE		
HIGH GRADE	1	FALSE	1,290,881	1,290,881
HIGH YIELD	1	TRUE		
HIGH GRADE	1	FALSE	218,341	218,341
HIGH YIELD	1	FALSE	1,994,833	1,990,000
HIGH YIELD	1	FALSE	3,323,735	3,323,735
HIGH YIELD	1	FALSE	20,000,000	
HIGH YIELD	1	FALSE	3,900,000	3,114,000
HIGH YIELD	1	FALSE	13,667,455	11,712,500

	2,612,159	2,612,159		PV	2,612,159	2,886,364
62,400,000	129,000,000	75,336,000	53,664,000	PV	129,000,000	150,000,000
	122,164,342	122,164,342		PV	122,164,342	152,705,428
	108,000,000	108,000,000		PV	108,000,000	135,000,000
	66,350,268	66,350,268		PV	66,350,268	82,937,835
190,000,000	187,150,000		187,150,000	PV	187,150,000	189,040,404
10,000,000	9,850,000		9,850,000	PV	9,850,000	9,949,495
551,000	952,500	427,673	524,828	PV	952,501	1,000,001
8,269,737	14,287,500	6,410,576	7,876,924	PV	14,287,500	15,000,000
28,808,438	49,771,905	22,331,868	27,440,037	PV	49,771,905	52,253,969
28,808,438	49,771,905	22,331,868	27,440,037	PV	49,771,905	52,253,969
56,645,510	97,865,595	43,910,747	53,954,848	PV	97,865,595	102,746,031
41,746,032	39,763,095		39,763,095	PV	39,763,095	41,746,031
100,000,000	82,500,000		82,500,000	PV	82,500,000	100,000,000
	1,397,257	1,397,257		PV	1,397,257	1,455,476
10,000,000	8,850,000		8,850,000	PV	8,850,000	9,943,820
10,000,000	8,850,000		8,850,000	PV	8,850,000	9,943,820
250,000,000	247,500,000		247,500,000	PV	247,500,000	250,000,000
	2,627,562	2,627,562		PV	2,627,562	-
0	30,500,089	30,500,089		PV	30,500,089	40,397,469
14,111,843	23,382,228	12,727,786	10,654,442	PV	23,382,228	30,969,838
	3,765,443	3,765,443		PV	3,765,443	4,987,342
	11,850,000	11,850,000		PV	11,850,000	15,000,000
	2,765,000	2,765,000		PV	2,765,000	3,500,000
	2,213,343	2,213,343		PV	2,213,343	2,801,700
17,588,235	19,764,706	2,880,000	16,884,706	PV	19,764,706	20,588,235
				PV	-	-
2,970,588	4,235,294	1,383,529	2,851,765	PV	4,235,294	4,411,765
				PV	-	-
				PV	-	-
1,152,222	2,558,889	1,475,800	1,083,089	PV	2,558,889	2,722,222
				PV	-	-
8,944,444	8,273,611		8,273,611	PV	8,273,611	8,896,356
15,549,845	14,344,732		14,344,732	PV	14,344,732	15,592,100
15,549,845	14,344,732		14,344,732	PV	14,344,732	15,592,100
				PV	-	-
	396,276	396,276		PV	396,276	394,304
122,872	26,120,585	26,010,000	110,585	PV	26,120,585	29,022,872
17,000,000	15,300,000		15,300,000	PV	15,300,000	17,000,000
	276,813	276,813		PV	276,813	307,570
	268,273	268,273		PV	268,273	2,682,730
	2,705,547	2,705,547		PV	2,705,547	3,006,163
	2,503,814	2,503,814		PV	2,503,814	2,782,016
328,185	559,777	264,411	295,366	PV	559,777	621,974
				PV	-	-
	24,750,000	24,750,000		PV	24,750,000	25,000,000
	4,055,480	4,055,480		PV	4,055,480	4,086,126
	8,140,723	8,140,723		PV	8,140,723	8,202,240
5,000,000	4,900,000		4,900,000	PV	4,900,000	5,000,000
	4,000,000	4,000,000		PV	4,000,000	4,000,000
25,000,000	24,250,000		24,250,000	PV	24,250,000	25,000,000
8,918,367	47,310,000	39,907,755	7,402,245	PV	47,310,000	57,000,000
13,884,811	31,540,000	20,015,607	11,524,393	PV	31,540,000	38,000,000
				PV	-	-
12,620,098	46,800,000	36,956,324	9,843,676	PV	46,800,000	60,000,000
				PV	-	-
	1,735,639	1,735,639		PV	1,735,639	1,994,987
18,559,245	19,464,623	1,230,164	18,234,458	PV	19,464,622	19,861,859
				PV	-	-
3,888,000	8,842,500	5,022,540	3,819,960	PV	8,842,500	9,022,959
12,534,340	12,457,358	142,370	12,314,989	PV	12,457,359	12,711,591
3,954,286	3,930,000	44,914	3,885,086	PV	3,930,000	4,010,204
609,434	2,465,519	1,866,750	598,769	PV	2,465,519	2,515,836
				PV	-	-
1,703,333	6,877,500	5,203,975	1,673,525	PV	6,877,500	7,017,857
				PV	-	-
	1,290,881	1,290,881		PV	1,290,881	1,290,881
				PV	-	-
	218,341	218,341		PV	218,341	218,341
4,833	1,895,092	1,890,500	4,592	PV	1,895,092	1,994,834
	3,224,022	3,224,022		PV	3,224,022	3,323,734
20,000,000	18,700,000		18,700,000	PV	18,700,000	19,893,617
786,000	1,404,000	1,121,040	282,960	PV	1,404,000	3,900,000
1,954,955	4,783,609	4,099,375	684,234	PV	4,783,609	13,667,454

		96.00 Sell 150000000 at 96 on 07/25/2008
		96.00 Sell 150000000 at 96 on 07/25/2008
		96.00 Sell 150000000 at 96 on 07/25/2008
		96.00 Sell 150000000 at 96 on 07/25/2008
		96.00 Sell 150000000 at 96 on 07/25/2008
93.55	LSTA	
92.75	LSTA	
74.08	LSTA	
74.08	LSTA	
74.08	LSTA	
78.63	LSTA	
78.63	LSTA	
78.63	LSTA	
95.60	LSTA	
95.60	LSTA	
95.60	LSTA	
10.30		
10.30		
88.33		
88.33		
88.33		
98.75	LSTA	
		86.50 Sell 5000000 at 86.5 on 07/30/2008
94.73	LSTA	
		97.00 Buy 1500000 at 97 on 07/24/2008
		35.00
		35.00 Sell 2000000 at 35 on 07/31/2008

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ARES MANAGEMENT CALIFORNIA (B/D)[ARES]	#NAME?	#NAME?	#NAME?	
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AMERIPRISE FINANCIAL SERVICES, INC	#NAME?	#NAME?		
	#NAME?	#NAME?		
#N/A				
BENNETT MGMT/NY				

#NAME?	90.500	#NAME?	#NAME?
#NAME?	86.000	#NAME?	#NAME?
#NAME?	80.000	#NAME?	#NAME?
#NAME?	80.000	#NAME?	#NAME?
#NAME?	80.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	95.250	#NAME?	#NAME?
#NAME?	95.250	#NAME?	#NAME?
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#NAME?	95.250	#NAME?	#NAME?
#NAME?	95.250	#NAME?	#NAME?
#NAME?	95.250	#NAME?	#NAME?
	82.500	UNTESTED	
#NAME?	96.000	#NAME?	#NAME?
#NAME?	89.000	#NAME?	#NAME?
#NAME?	89.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	-	#NAME?	#NAME?
74.08	75.500	(572,311) TESTED	-1.9%
#NAME?	75.500	#NAME?	#NAME?
#NAME?	75.500	#NAME?	#NAME?
78.63	79.000	(56,250) TESTED	-0.5%
78.63	79.000	(13,125) TESTED	-0.5%
78.63	79.000	(10,506) TESTED	-0.5%
#NAME?	96.000	#NAME?	#NAME?
	96.000	UNTESTED	
#NAME?	96.000	#NAME?	#NAME?
	96.000	UNTESTED	
	94.000	UNTESTED	
#NAME?	94.000	#NAME?	#NAME?
	93.000	UNTESTED	
#NAME?	93.000	#NAME?	#NAME?
95.60	92.000	561,316 TESTED	3.9%
95.60	92.000	561,316 TESTED	3.9%
	92.000	UNTESTED	
	100.500	UNTESTED	
#NAME?	90.000	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
10.30	90.000	(245,133) TESTED	-88.6%
#NAME?	10.000	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
	99.000	UNTESTED	
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.250	#NAME?	#NAME?
#NAME?	99.250	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	100.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	83.000	#NAME?	#NAME?
#NAME?	83.000	#NAME?	#NAME?
	83.000	UNTESTED	
#NAME?	78.000	#NAME?	#NAME?
	78.000	UNTESTED	
#NAME?	87.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
	98.000	UNTESTED	
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
	98.000	UNTESTED	
#NAME?	98.000	#NAME?	#NAME?
	100.000	UNTESTED	
#NAME?	100.000	#NAME?	#NAME?
	100.000	UNTESTED	
#NAME?	100.000	#NAME?	#NAME?
#NAME?	95.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	94.000	#NAME?	#NAME?
35.00	36.000	(39,000) TESTED	-2.8%
35.00	35.000	0 TESTED	0.0%

#NAME?	#VALUE!	#NAME?	HY	90.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	86	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	80	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	80	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	80	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95.25	-	#REF!
	#VALUE!		HY	82.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	89	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	0	-	#REF!
1.42	TRUE	External Quote	HY	75.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	75.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	75.5	-	#REF!
0.38	FALSE	External Quote	FID Corp	79	-	#REF!
0.38	FALSE	External Quote	FID Corp	79	-	#REF!
0.38	FALSE	External Quote	FID Corp	79	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
	#VALUE!	#NAME?	FID Corp	96	-	#REF!
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	#VALUE!	#NAME?	FID Corp	96	-	#REF!
	#VALUE!	#NAME?	FID Corp	94	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	94	-	#REF!
	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
3.60	TRUE	External Quote	FID Corp	92	-	#REF!
3.60	TRUE	External Quote	FID Corp	92	-	#REF!
	#VALUE!	External Quote	FID Corp	92	-	#REF!
	#VALUE!		HY	100.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	90	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	90	-	#REF!
79.70	FALSE	#NAME?	HY	90	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	10	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	90	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	90	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	90	-	#REF!
	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	Sector Matrix	HY	99.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	99.25	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	83	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	78	-	#REF!
	#VALUE!	#NAME?	FID Corp	78	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	87	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
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#NAME?	#VALUE!	#NAME?	EMG	100	-	#REF!
	#VALUE!	#NAME?	EMG	100	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	95	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	97	-	#REF!
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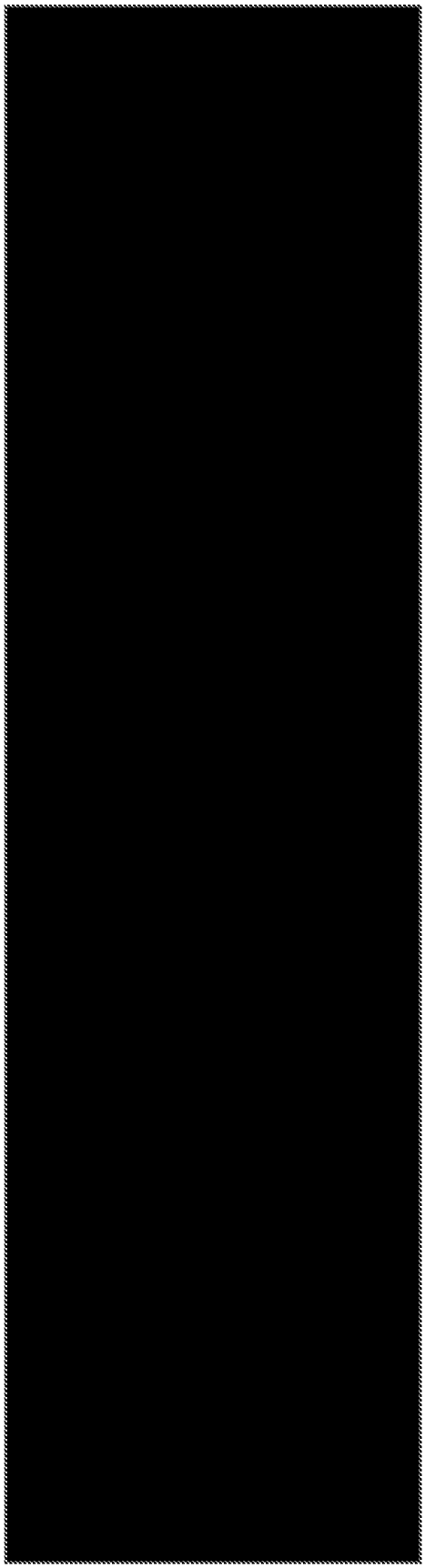
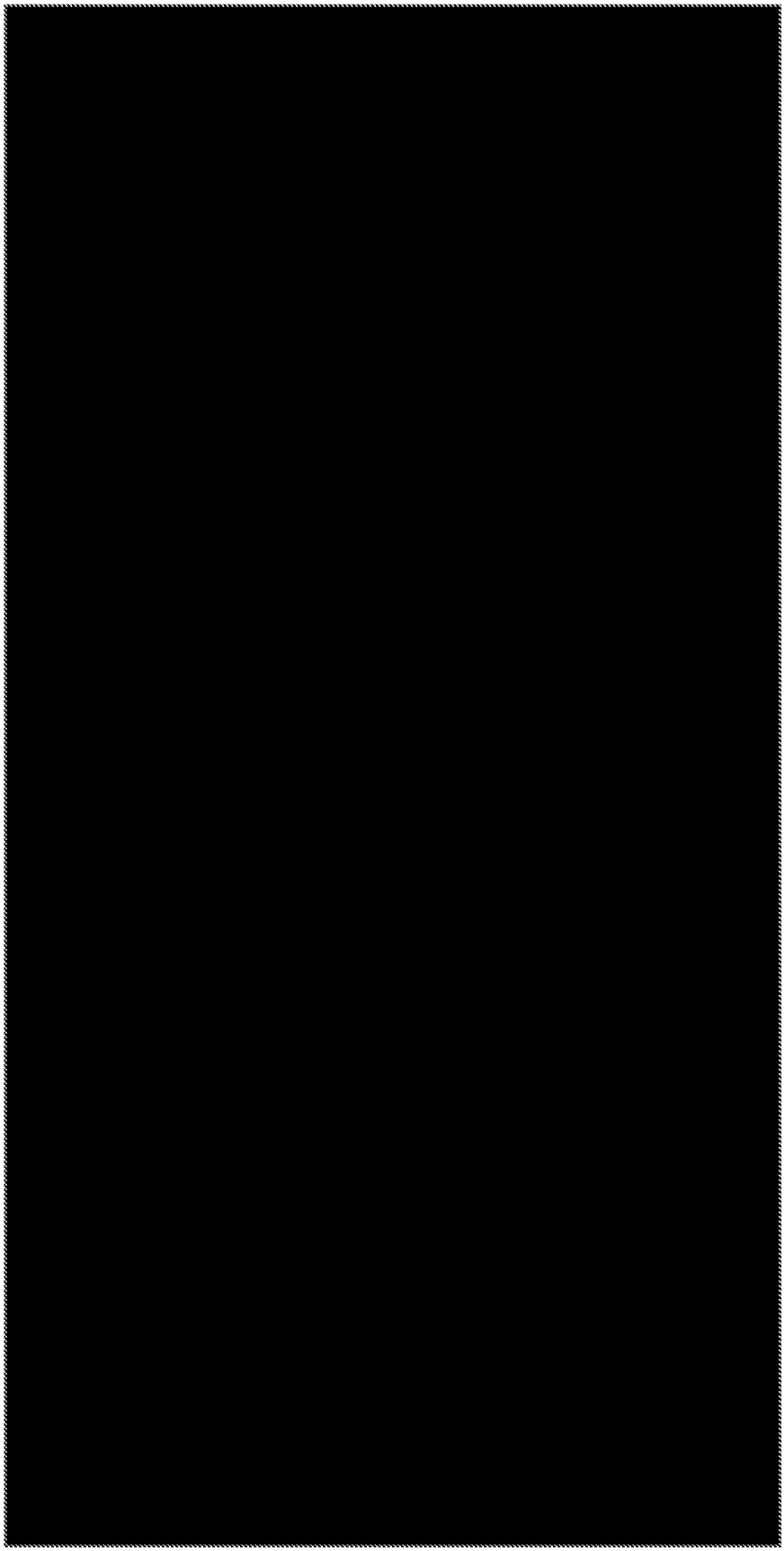
1.00	FALSE	Trading Activitiy	HY	36	-	#REF!
-	FALSE	Trading Activitiy	HY	35	-	#REF!

263 HY
490 HY
8512 HY
4556 HY
4556 HY
7211 HY
9799 HY
8894 HY
501 HY
8557 HG
4151 HG
7800 HG
8703 HG
8703 HG
8704 HG
9714 HY
9380 HY
9379 HY
7841 HY
7617 HY
7617 HY
5245 HY
7618 HY
5363 HY
7618 HY
7620 HY
7620 HY
5243 HY
9872 HY
3994 HY
8949 HY
265 HY
264 HY
9808 HG
9808 HG
7954 HY
4974 HY
4974 HY
4975 HY
5012 HY
5012 HY
5011 HY
4976 HY
4976 HY
6221 HY
6220 HY
4087 HG
4087 HG
9801 HY
9801 HY
4985 HG
4856 HG
4856 HG
8449 HY
8632 HY
9900 HG
9398 HY
9770 HY
9772 HY
9772 HY
7407 HY
3141 HY
8040 HY
7110 HY
7110 HY
7111 HY
7111 HY
7065 HY
7065 HY
7968 HY
7857 HY
7857 HY
8540 HG
7930 HG





[redacted]

NY	N	REVOLVER	10/17/10
NY	N	TRADE CLAIM	12/31/50
NY	N	GLENEYRE II GE	9/10/17
NY	Y	5-YEAR REVOLVER	12/16/10
NY	Y	5-YEAR REVOLVER	12/16/10
NY	Y	FIRST LIEN TERM LOAN	3/8/13
NY	Y	PIK TERM LOAN	9/8/14
NY	Y	5 YR REVOLVER	11/29/12
NY	Y	REVOLVER	1/31/11
NY	Y	5YR REVOLVER	9/28/12
NY	Y	5 YEAR REVOLVING CREDIT	8/18/10
NY	Y	TRANCHE A REVOLVER	6/11/12
NY	Y	FIRST LIEN TERM	10/26/12
NY	Y	FIRST LIEN TERM	10/26/12
NY	Y	REVOLVER	10/26/12
NY	Y	FACILITY B - TERM	2/27/13
NY	Y	SYN RC (PIK)	6/22/12
NY	Y	TERM LOAN (PIK)	6/22/12
NY	Y	INCREMENT B CASINO	3/10/14
NY	Y	TRANCHE B TL	5/23/14
NY	Y	TRANCHE B TL	5/23/14
NY	Y	6YR TERM B DELAYED DRAW PROJEC	5/26/12
NY	Y	DELAYED DRAW I TL	5/23/14
NY	Y	7YR TERM B FUNDED PROJECT	5/23/13
NY	Y	DELAYED DRAW I TL	5/23/14
NY	Y	5 YEAR REVOLVER	5/23/12
NY	Y	5 YEAR REVOLVER	5/23/12
NY	Y	5YR REVOLVER	5/26/11
NY	Y	TERM LOAN A	6/30/11
NY	Y	TERM LOAN B	6/30/11
NY	Y	TERM LOAN	3/27/14
NY	N	SIMMONS TRADE CLAIM	12/31/50
NY	N	TRADE CLAIMS	12/31/50
NY	Y	LOAN	6/27/11
NY	Y	LOAN	6/27/11
NY	Y	SENIOR REVOLVING	6/25/09
NY	Y	DOLLAR DELAYED DRAW TL	3/3/11
NY	Y	DOLLAR DELAYED DRAW TL	3/3/11
NY	Y	DOLLAR REVOLVING CREDIT	3/3/11
NY	Y	MULTI-CCY DELAYED DRAW TL	3/3/11
NY	Y	MULTI-CCY DELAYED DRAW TL	3/3/11
NY	Y	MULTI-CCY REVOLVING CREDIT	3/3/11
NY	Y	TRANCHE A TERM LOAN	3/3/11
NY	Y	TRANCHE A TERM LOAN	3/3/11
NY	Y	DELAYED DRAW TERM LOAN	10/4/11
NY	Y	TERM LOAN	10/4/11
NY	Y	5-YEAR REVOLVER	7/25/10
NY	Y	5-YEAR REVOLVER	7/25/10
NY	N	TRANCHE B	6/19/09
NY	N	TRANCHE B	6/19/09
NY	Y	5-YR REVOLVER	3/10/11
NY	Y	5-YR REVOLVER	2/8/11
NY	Y	5-YR REVOLVER	2/8/11
NY	Y	REVOLVER	8/1/10
NY	Y	USD REVOLVING CREDIT FACILITY	10/12/13
NY	Y	SERIES 2008-1 VFN CLASS A-1	10/23/37
NY	Y	6 YEAR REVOLVER	4/23/14
NY	Y	US TRANCHE A $ TERM LOAN	12/20/13
NY	Y	US TRANCHE B-2 $ TERM LOAN	12/20/14
NY	Y	US TRANCHE B-2 $ TERM LOAN	12/20/14
NY	Y	BI-LAT	12/31/10
NY	Y	REVOLVING CREDIT	8/10/09
NY	Y	REVOLVER	4/25/10
NY	Y	TERM LOAN B	2/22/14
NY	Y	TERM LOAN B	2/22/14
NY	Y	SYNTHETIC LC	2/22/13
NY	Y	SYNTHETIC LC	2/22/13
NY	N	TERM C FACILITY	2/23/15
NY	N	TERM C FACILITY	2/23/15
NY	Y	TERM LOAN	6/22/15
NY	Y	5 YEAR REVOLVER	6/12/12
NY	Y	5 YEAR REVOLVER	6/12/12
NY	Y	5 YEAR REVOLVER	9/20/12
NY	Y	364 DAY BRIDGE	12/12/08

9/8/99	263 RST	USD	0.00010 LCPI	RAPRO	Risk Arbitrage/High Yield Proprietary
6/7/99	490 LCT	USD	0.00001 LCPI	RAPRO	Risk Arbitrage/High Yield Proprietary
9/28/07	8512 TAM	USD	0.56250 LBHI	DST	Distressed Trading
12/16/05	4556 RST	USD	0.97000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/16/05	4556 RST	USD	0.97000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/8/07	7211 TAM	USD	0.96875 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/8/07	9799 TAM	USD	0.93000 LCPI	HYT	High Yield Secondary Trading
11/29/07	8894 RST	USD	0.95250 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
9/8/00	501 RRE	USD	0.97000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
9/28/07	8557 RST	USD	0.98900 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/5/05	4151 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/11/07	7800 RST	USD	0.95125 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/26/07	8703 TAM	USD	0.98000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/26/07	8703 TAM	USD	0.98000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/26/07	8704 RST	USD	0.96750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/27/07	9714 TAM	USD	0.69000 LCPI	HYT	High Yield Secondary Trading
5/4/05	9380 TAM	USD	0.20000 LCPI	HYT	High Yield Secondary Trading
5/4/05	9379 TAM	USD	0.20000 LCPI	HYT	High Yield Secondary Trading
3/5/07	7841 TAM	USD	0.97500 LCPI	IBD5	IBD/High Yield/Real Estate
5/23/07	7617 TAM	USD	0.87000 LCPI	IBD3	IBD/High Yield
5/23/07	7617 TAM	USD	0.87000 LCPI	IBD3	IBD/High Yield
5/26/06	5245 TMD	USD	0.97500 LCPI	IBD5	IBD/High Yield/Real Estate
5/23/07	7618 TMD	USD	0.87000 LCPI	IBD3	IBD/High Yield
5/26/06	5363 TAM	USD	0.97500 LCPI	IBD5	IBD/High Yield/Real Estate
5/23/07	7618 TMD	USD	0.87000 LCPI	IBD3	IBD/High Yield
5/23/07	7620 RST	USD	0.83500 LBCB	IBD3	IBD/High Yield
5/23/07	7620 RST	USD	0.83500 LCPI	IBD3	IBD/High Yield
5/26/06	5243 RST	USD	0.95000 LCPI	IBD5	IBD/High Yield/Real Estate
7/11/08	9872 TMD	USD	1.01000 LCPI	HGENG	High Yield Energy Fund
6/10/05	3994 TMD	USD	1.03000 LCPI	HGENG	High Yield Energy Fund
3/27/07	8949 TAM	USD	0.85000 LCPI	HYT	High Yield Secondary Trading
10/24/97	265 TAM	USD	0.00000 LCPI	DST	Distressed Trading
10/1/97	264 TAM	USD	0.00000 LCPI	DST	Distressed Trading
6/27/08	9808 TAM	USD	1.00000 LBCB	CDO	CDO
6/27/08	9808 TAM	USD	1.00000 LCPI	CDO	CDO
6/25/07	7954 RST	USD	0.95000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/8/06	4974 TMD	USD	0.97000 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/8/06	4974 TMD	USD	0.97000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/8/06	4975 RST	USD	0.97000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/8/06	5012 TMD	USD	0.97000 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/8/06	5012 TMD	USD	0.97000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/8/06	5011 RST	USD	0.97000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/8/06	4976 TAM	USD	0.97000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/8/06	4976 TAM	USD	0.97000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/13/06	6221 TMD	USD	0.97000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/13/06	6220 TAM	USD	0.97000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/25/05	4087 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/25/05	4087 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/20/08	9801 TAM	USD	1.00000 LCPI	IBD3	IBD/High Yield
6/20/08	9801 TAM	USD	1.00000 LCPI	IBD3	IBD/High Yield
3/10/06	4985 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/9/06	4856 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/9/06	4856 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/31/07	8449 RST	USD	0.97250 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
10/12/07	8632 RST	USD	0.95500 LCPI	HYA	High Yield Agency
7/25/08	9900 RST	USD	1.00000 LCPI	PFHY	Principal Finance/High Yield
4/23/08	9398 RST	USD	0.95000 LBCB	IBD3	IBD/High Yield
12/20/07	9770 TAM	USD	0.88000 LCPI	HYT	High Yield Secondary Trading
12/20/07	9772 TAM	USD	0.84750 LCPI	HYT	High Yield Secondary Trading
12/20/07	9772 TAM	USD	0.84750 LCPI	HYT	High Yield Secondary Trading
4/11/07	7407 TAM	USD	0.56000 LCPI	DST	Distressed Trading
8/10/04	3141 RST	USD	0.55000 LCPI	HYA	High Yield Agency
7/20/06	8040 RST	USD	0.92500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
2/22/07	7110 TAM	USD	0.96000 LBCB	HGARB	HG Credit Arbitrage (Shannon Bass)
2/22/07	7110 TAM	USD	0.96000 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
2/22/07	7111 TAM	USD	0.96000 LBCB	HGARB	HG Credit Arbitrage (Shannon Bass)
2/22/07	7111 TAM	USD	0.96000 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
2/22/07	7065 TAM	USD	0.96500 LCPI	DST	Distressed Trading
2/22/07	7065 TAM	USD	0.96500 LCPI	DST	Distressed Trading
6/22/07	7968 TAM	USD	0.90000 LCPI	IBD3	IBD/High Yield
6/12/07	7857 RST	USD	0.95000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/12/07	7857 RST	USD	0.95000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
9/20/07	8540 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/10/07	7930 BRDG	USD	0.99000 LBCB	IBD6	IBD/High Grade

JBASL	256780	500000000	54625000		23,500,000	23,500,000
JBASL	256780	198589.94	183470.77		183,471	183,471
DSTJG	231710	50000000	10126309.51		10,126,310	10,126,310
FRLEX	JV4100	850000000	32000000		16,000,000	16,000,000
FRLHD	JV4100	850000000	0	*****	16,000,000	16,000,000
SECT3	299190	990000000	5000000		5,000,000	5,000,000
SECT3	299190	0	0		4,125,347	-
PINEH	JV4100	400000000	43750000		43,750,000	43,750,000
VERAH	JV4100	400000000	25000000		25,000,000	25,000,000
FRL	JV4000	1500000000	170000000		170,000,000	170,000,000
FRL	JV4005	1850000000	63333333.33		63,333,333	63,333,333
FRL	JV4000	1000000000	75000000		75,000,000	75,000,000
FRL	JV4007	487500000	29250000		-	-
SPRUC	JV4000	487500000	0		29,250,000	29,250,000
FRL	JV4000	500000000	28000000		28,000,000	28,000,000
DSTJG	256690	959533440	243861.14		243,861	243,861
DSTJG	256690	65000000	76055.27		76,055	76,055
DSTJG	256690	533627333	624387.23		624,387	624,387
SECT4	299230	575000000	6810000		7,398,536	6,810,000
SECT4	299230	2970000000	10459957.58		6,317,698	6,317,698
MMDFJ	299110	2970000000	0	*****	4,142,259	4,142,259
SECT4	299230	683750000	17488933.25		2,287,173	488,933
MMDFJ	299110	600000000	1471210.41		836,820	836,820
SECT4	299230	1183750000	28061066.76		474,290	1,361,067
SECT4	299230	600000000	0	*****	634,390	634,390
FRLHD	JV4105	1000000000	0		18,000,000	18,000,000
INSYN	JV1010	1000000000	18000000		-	-
PINEH	JV1015	700000000	30400000		15,400,000	15,400,000
SECTR	294900	55000000	41250000		41,250,000	41,250,000
SECTR	294900	45000000	33750000		33,750,000	33,750,000
DSTDL	405600	325000000	4750000		4,750,000	4,750,000
DSTRD	256710	2140246.44	1788949		1,788,949	1,788,949
DSTRD	256710	2126916.36	2126916.36		2,126,916	2,126,916
CDOSP	532370	150000000	150000000		145,000,000	145,000,000
CDOSP	521270	150000000	0		5,000,000	5,000,000
FRLHD	JV4100	215000000	9700000		9,700,000	9,700,000
FRL	JV4002	800000000	0		16,975,398	16,975,398
FRL	JV4000	800000000	16975397.97		-	-
PINE1	JV4000	650000000	13747157.33		13,747,157	13,747,157
FRL	JV4002	600000000	0		13,024,602	13,024,602
FRL	JV4000	600000000	13024602.03		-	-
FRL	JV4000	650000000	14109985.53		14,109,986	14,109,986
FRL	JV4007	800000000	0		17,142,857	17,142,857
FRLEX	JV4100	800000000	17142857.14		-	-
SPRUC	JV4000	950000000	25107142.86		25,107,143	25,107,143
SPRUC	JV4000	800000000	21142857.14		21,142,857	21,142,857
SUMIB	JV4005	750000000	30000000		25,000,000	-
FRL	JV4005	750000000	0	*****	5,000,000	5,000,000
VERAN	221720	100602777.8	100602777.8		100,000,000	100,000,000
TBSYN	221720	100602777.8	0	*****	602,778	602,778
FRL	JV4005	1750000000	30000000		30,000,000	30,000,000
FRL	JV4005	1350000000	100000000		75,000,000	75,000,000
SUMIB	JV4005	1350000000	0	*****	25,000,000	-
FRLHD	JV4105	2000000000	50000000		50,000,000	50,000,000
TBSYN	221720	100000000	15000000		15,000,000	15,000,000
TBSYN	221720	5000000	5000000		5,000,000	5,000,000
SYHLD	JV1020	30000000	6000000		6,000,000	6,000,000
SECT4	299110	1482187500	0		10,000,000	-
TBSYN	221720	2504099063	3925000		15,000,000	-
SECT4	299960	2504099063	0	*****	4,925,000	3,925,000
DSTJG	256690	0	0		250,000	-
FREEH	234940	15000000	10000000		10,000,000	10,000,000
FRLHD	JV4105	1500000000	25000000		25,000,000	25,000,000
FINTR	562080	570439415	8021804.27		8,021,804	8,021,804
SECT3	299190	570439415	190660.52		5,580,447	190,661
FINTR	562080	60000000	843750		843,750	843,750
SECT3	299190	60000000	20692.13		584,482	20,692
SECT3	299190	980016347.2	7817262.78		6,997,600	5,708,907
DSTRD	257150	980016347.2	0	*****	2,108,356	2,108,356
SECT3	299190	147000000	120000		120,000	120,000
PINEH	JV4100	155000000	10000000		5,000,000	5,000,000
PINEZ	JV4100	155000000	0	*****	5,000,000	5,000,000
SUMIB	JV4005	550000000	30000000		30,000,000	-
FREED	JV1822	100000000	0		3,921,569	3,921,569

23,500,000	-	23,500,000	0	0	0	0	0
183,471	-	183,471	0	0	0	0	0
10,126,310	-	10,126,310	0	0	0	0	0
9,236,379	9,236,379	-	0	0.25	0	0	1.25
9,236,379	9,236,379	-	0	0.25	0	0	1.25
5,000,000	-	5,000,000	0	0	0	0	0
-	-	-	0	0	0	0	0
21,446,918	6,681,293	14,765,625	0	0	0	0	1.5
8,301,528	101,528	8,200,000	0	0	0	0	1.25
-	-	-	0.05	0	0	0	0
32,000,000	31,993,520	-	0	0	0	0	0.35
38,080,895	-	38,080,895	0	0	0	0	0.625
-	-	-	0	0	0	0	0
29,300,000	-	29,300,000	0	0	0	0	0
5,860,000	5,860,500	-	0.175	0	0	0	0.45
244,000	-	244,000	0	0	0	0	0
76,055	-	76,055	0	0	0	0	0
624,000	-	624,000	0	0	0	0	0
6,810,000	-	6,810,000	0	0	0	0	0
6,320,000	-	6,320,000	0	0	0	0	0
4,140,000	-	4,140,000	0	0	0	0	0
489,000	-	489,000	0	1.375	0	0	0
836,820	-	836,820	0	0.75	0	0	0
1,361,067	-	1,361,067	0	0	0	0	0
634,000	-	634,390	0	0.75	0	0	0
7,220,000	381,988	6,840,000	0	0.375	0	0	1.5
-	-	-	0	0.375	0	0	1.5
9,960,000	-	9,960,000	0	0.5	0	0	2.75
11,300,000	-	11,300,000	0	0.5	0	0	0
33,800,000	-	33,800,000	0	0.5	0	0	0
4,750,000	-	4,750,000	0	0	0	0	0
1,788,949	-	1,788,949	0	0	0	0	0
2,126,916	-	2,126,916	0	0	0	0	0
145,000,000	-	145,000,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
9,700,000	-	9,700,000	0	0.75	0	0	0
17,000,000	-	17,000,000	0	0	0	0	0
-	-	-	0	0	0	0	0
8,671,284	-	8,671,284	0	0.15	0	0	0
13,024,602	-	13,024,602	0	0	0	0	0
-	-	-	0	0	0	0	0
2,690,000	-	2,690,000	0	0.15	0	0	0
17,100,000	-	17,100,000	0	0	0	0	0
-	-	-	0	0	0	0	0
25,100,000	-	25,100,000	0	0.15	0	0	0
21,100,000	-	21,100,000	0	0	0	0	0
-	-	-	0.09	0	0	0	0.26
-	-	-	0.09	0	0	0	0.26
100,000,000	-	100,000,000	0	0	0	0	0
603,000	-	603,000	0	0	0	0	0
14,899,794	14,899,794	-	0.045	0	0	0	0.125
617,000	616,667	-	0	0	0	0	0.125
-	-	-	0	0	0	0	0.125
37,900,000	91,283	37,800,000	0	0.3	0	0	1.5
2,854,029	2,854,029	-	0	0	0	0	2.25
-	-	-	0.4	0	0	0	0
4,000,000	-	4,000,000	0	0.5	0	0	4
-	-	-	0	0	0	0	0
-	-	-	0	0	0	0	0
3,925,000	-	3,925,000	0	0	0	0	0
-	-	-	0	0	0	0	0
10,000,000	-	10,000,000	0	0	0	0	4
12,466,697	56,717	12,409,980	0	0	0	0	1
8,020,000	-	8,020,000	0	0	0	0	0
191,000	-	191,000	0	0	0	0	0
843,750	-	843,750	0	0	0	0	0
20,700	-	20,700	0	0	0	0	0
5,708,907	-	5,708,907	0	0	0	0	0
2,108,356	-	2,108,356	0	0	0	0	0
120,000	-	120,000	0	0	0	0	0
2,393,954	797,179	1,596,774	0	0.25	0	0	1.75
2,390,000	797,179	1,600,000	0	0.25	0	0	1.75
-	-	-	0	0	0	0	0.4
3,921,569	-	3,921,569	0.08	0	0	0	0

0.02	BASE	Ca	N/A	3532	INDUSTRIAL
0		Baa2	BB	3532	INDUSTRIAL
0		NR	NR	060A	
0.0125	EURO	NA	NA	1389	TECHNOLOGY
0.0125	EURO	NA	NA	1389	TECHNOLOGY
0.0325	EURO	NR	NR		
0		NA	NA		
0.015	EURO	Ba3	BB-	1381	NAT RES
0.0125	EURO	NR	NR	6153	FIG
0.00125	EURO	A2	A+	2676	CONSMR/RET
0		Baa2	BBB	4610	NAT RES
0.01	EURO	NA	NA	6282	FIG
0.0075	LIBOR	Baa3	BBB	8071	HEALTHCARE
0.0075	LIBOR	Baa3	BBB	8071	HEALTHCARE
0		Baa3	BBB	8071	HEALTHCARE
0.0375	LIBOR	NA	NA		
0.035	LIBOR	NA	NA		
0.035	LIBOR	NA	NA		
0.0225	EURO	NA	NA	7011	GAMING
0.0175	EURO	Ba3	BB-	7012	GAMING
0.0175	EURO	Ba3	BB-	7012	GAMING
0.0175	BASE	B1	BB-	7011	GAMING
0.0175	EURO	Ba3	BB-	7012	GAMING
0.0175	BASE	B1	BB-	7011	GAMING
0.0175	EURO	Ba3	BB-	7012	GAMING
0.005	BASE	Ba3	BB	7012	GAMING
0.005	BASE	Ba3	BB	7012	GAMING
0.0175	BASE	B1	BB-	7011	GAMING
0.0725	LIBOR			NAT RES	
0.0725	LIBOR	NA	NA	NAT RES	
0.0225	LIBOR	B1	B		
0		Ca	NA	5712	CONSMR/RET
0		Ca	NA	5712	CONSMR/RET
0.02	LIBOR	NA	NA	FIG	
0.02	LIBOR	NA	NA	FIG	
0.025	LIBOR	NA	B+	1520	
0		NA	NA	5961	COMM/MEDIA
0		NA	NA	5961	COMM/MEDIA
0		NA	NA	5961	COMM/MEDIA
0		NA	NA	5961	COMM/MEDIA
0		NA	NA	5961	COMM/MEDIA
0		NA	NA	5961	COMM/MEDIA
0		NA	NA	5961	COMM/MEDIA
0		NA	NA	5961	COMM/MEDIA
0		NA	NA	5961	COMM/MEDIA
0		Baa1	A	6331	FIG
0		Baa1	A	6331	FIG
0.03	BASE			2741	COMM/MEDIA
0.03	BASE			2741	COMM/MEDIA
0.0005	BASE	A3	A+	6400	FIG
0		A3	A+	6400	FIG
0		A3	A+	6400	FIG
0.00125	BASE	NR	NR	430A	POWER
0.0125	BASE	Ba3	BB+	5013	
0.0505	EURO			COMM/MEDIA	
0.04	EURO	B2	B	4890	COMM/MEDIA
0.035	LIBOR	B1	B+	2860	
0.0375	LIBOR	B1	B+	2860	
0.0375	LIBOR	B1	B+	2860	
0		NA	NA	5000	
0.03	BASE	B2	B	HEALTHCARE	
0		NR	NR	6798	REAL ESTAT
0.02	EURO	N/A	N/A	4931	POWER
0.02	EURO	N/A	N/A	4931	POWER
0.02	EURO	NA	NA	4931	POWER
0.02	EURO	NA	NA	4931	POWER
0.075	LIBOR	NA	NA	4931	POWER
0.075	LIBOR	NA	NA	4931	POWER
0.005	BASE	(P)Ba2	BB-	2653	
0		Ba3	NR	1600	INDUSTRIAL
0		Ba3	NR	1600	INDUSTRIAL
0		Baa2	BBB	4619	NAT RES
0.0465	EURO	A3	BBB		

Mining Machinery	CHASE	CASTLE, JANE	
Mining Machinery	CHASE	SEERY, JAMES	
Construction	NATIONAL CITY BANK		
Oil & Gas Field Services,nec	CITIBANK, N.A. (MASTER)	LUND, MARIA	Y
Oil & Gas Field Services,nec	CITIBANK, N.A. (MASTER)	LUND, MARIA	Y
	MERRILL LYNCH CAPITAL CORP		
	MERRILL LYNCH CAPITAL CORP		
Drilling Oil & Gas Wells	BANK OF AMERICA	LUND, MARIA	
Short-Term Business Cred Exc.Ag	WELLS FARGO	TURNER, FRANK	Y
Sanitary Paper Products	CHASE	SCHWAGER, AHUVA	
Pipelines Exc. Natural Gas	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Investment Advice and Research	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Medical Laboratories	CREDIT SUISSE	SCHWAGER, AHUVA	
Medical Laboratories	CREDIT SUISSE	SCHWAGER, AHUVA	
Medical Laboratories	CREDIT SUISSE	SCHWAGER, AHUVA	
	BARCLAYS		
	CREDIT SUISSE		
	CREDIT SUISSE		
Hotels,Motels	BANK OF NOVA SCOTIA	ALBANESE, DIANE	Y
Casino Hotels	BANK OF NOVA SCOTIA	ALBANESE, DIANE	Y
Casino Hotels	BANK OF NOVA SCOTIA	ALBANESE, DIANE	Y
Hotels,Motels	BANK OF NOVA SCOTIA	ALBANESE, DIANE	Y
Casino Hotels	BANK OF NOVA SCOTIA	ALBANESE, DIANE	Y
Hotels,Motels	BANK OF NOVA SCOTIA	ALBANESE, DIANE	Y
Casino Hotels	BANK OF NOVA SCOTIA	ALBANESE, DIANE	Y
Casino Hotels	BANK OF NOVA SCOTIA	ALBANESE, DIANE	Y
Casino Hotels	BANK OF NOVA SCOTIA	ALBANESE, DIANE	Y
Hotels,Motels	BANK OF NOVA SCOTIA	ALBANESE, DIANE	Y
Natural Resources	LCPI - AGENCY		
Natural Resources	LCPI - AGENCY		
	BANK OF AMERICA		
Furniture Stores	LEVITZ FURNITURE	SEERY, JAMES	
Furniture Stores	LEVITZ FURNITURE	SEERY, JAMES	Y
Financial Institutions	LCPI - AGENCY		
Financial Institutions	LCPI - AGENCY		
General Building Contractors	BNP PARIBAS	SCHWAGER, AHUVA	
Mail Order Houses	CHASE	SCHWAGER, AHUVA	
Mail Order Houses	CHASE	SCHWAGER, AHUVA	
Mail Order Houses	CHASE	SCHWAGER, AHUVA	
Mail Order Houses	CHASE	SCHWAGER, AHUVA	
Mail Order Houses	CHASE	SCHWAGER, AHUVA	
Mail Order Houses	CHASE	SCHWAGER, AHUVA	
Mail Order Houses	CHASE	SCHWAGER, AHUVA	
Mail Order Houses	CHASE	SCHWAGER, AHUVA	
Mail Order Houses	WACHOVIA BANK	SCHWAGER, AHUVA	
Mail Order Houses	WACHOVIA BANK	SCHWAGER, AHUVA	
Fire,Marine, & Casualty Insurance	BANK OF AMERICA	NAIR, ROHIT	
Fire,Marine, & Casualty Insurance	BANK OF AMERICA	NAIR, ROHIT	
Miscellaneous Publishing	CHASE	MALLOY, CRAIG	
Miscellaneous Publishing	CHASE	MALLOY, CRAIG	
Insurance Agents, Brokers & Services	CHASE	NAIR, ROHIT	
Insurance Agents, Brokers & Services	CHASE	NAIR, ROHIT	
Insurance Agents, Brokers & Services	CHASE	NAIR, ROHIT	
Utilities	BNP PARIBAS	LUND, MARIA	
Automotive Parts & Supplies	LCPI - AGENCY	ALBANESE, DIANE	
Media/Telecom	LCPI - AGENCY	WRIGHT, JULIE	
Communication Services, N.E.C.	CHASE	MALLOY, CRAIG	
Industrial Organic Chemicals	CITIBANK, N.A. (MASTER)		
Industrial Organic Chemicals	CITIBANK, N.A. (MASTER)		
Industrial Organic Chemicals	CITIBANK, N.A. (MASTER)		
Wholesale Trade/Durable Gds			
Healthcare	LCPI - AGENCY	MALLOY, CRAIG	Y
Real Estate Investment Trusts	DEUTSCHE BANK TRUST CO AMERICA	MILANEZ, ANDREW	Y
Electric & Other Services Combined	MORGAN STANLEY SR. FUND		
Electric & Other Services Combined	MORGAN STANLEY SR. FUND		
Electric & Other Services Combined	MORGAN STANLEY SR. FUND		
Electric & Other Services Combined	MORGAN STANLEY SR. FUND		
Electric & Other Services Combined	BANK OF NEW YORK		
Electric & Other Services Combined	BANK OF NEW YORK		
Corrugated & Solid Fibre Boxes	LCPI - AGENCY	BRAUNFELD, RANDALL	
Construction-Not Building	LASALLE BANK NA	LUND, MARIA	Y
Construction-Not Building	LASALLE BANK NA	LUND, MARIA	Y
Pipe Lines,nec	WACHOVIA BANK	DE LAGARDE, ADRIAN	
	CHASE	NAIR, ROHIT	

HRZIQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
JOY	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
GLEN	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
KBRH	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
KBRH	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
KELHOL	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
KELHOL	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
KEG	US	Acquisition		FID CORP LOANS AMER - HY FRL
KEYINC	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
KMB	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
KMP	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
KPE	US	Acquisition		FID CORP LOANS AMER - HG FRL
LH	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
LH	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
LH	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
LANCOM	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
LAKLAS	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
LAKLAS	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
VENMAC	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
LVS	US	Refinance		0 HIGH YIELD-LOANS AMER
LVS	US	Refinance		0 HIGH YIELD-LOANS AMER
VENMAC	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
LVS	US	Refinance		0 HIGH YIELD-LOANS AMER
VENMAC	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
LVS	US	Refinance		0 HIGH YIELD-LOANS AMER
LVSI	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
LVSI	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
VENMAC	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
LTSHW	US	General Corp Purposes		0 HY PROP ENERGY US
LTSHW	US	General Corp Purposes		0 HY PROP ENERGY US
LEVI	US	General Corp Purposes		0 HIGH YIELD BONDS
LVFIQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
LVFIQ	US	Purchase Equipment		0 HIGH YIELD-DISTRESS AMER
LFIG	US	Asset Purchase		0 CDO AMERICAS
LFIG	US	Asset Purchase		0 CDO AMERICAS
LBTYA	US	General Corp Purposes		0 FID CORP LOANS AMER - HY FRL
L	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
L	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
L	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
L	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
L	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
L	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
L	US	Refinance		0 FID CORP LOANS AMER - HG FRL
L	US	Refinance		0 FID CORP LOANS AMER - HY FRL
L	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
L	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
LIBMUT	US	Commercial Paper Back-Up	53079FAD3	FID CORP LOANS AMER - HG FRL
LIBMUT	US	Commercial Paper Back-Up	53079FAD3	FID CORP LOANS AMER - HG FRL
CBDI	US	Refinance		0 HY LOANS US
CBDI	US	Refinance		0 HY LOANS US
LNC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
LNC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
LNC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
LINE	US	Acquisition		FID CORP LOANS AMER - HY FRL
LKQX	US	General Corp Purposes	50188LAE2	HY LOANS US
LIMAA	US	General Corp Purposes		0 HY LOANS US
WRHI	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
LYO	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
LYO	US	General Corp Purposes		0 HY LOANS US
LYO	US	General Corp Purposes		0 HY AMERICAS - LOANS AMERICAS
MFSI	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
MCCOM	US	General Corp Purposes	55274TAB5	HY LOAN HOLDS
MAC	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
MACH	US	Refinance		0 HY LOANS US
MACH	US	Refinance		0 HIGH YIELD-LOANS AMER
MACH	US	General Corp Purposes		0 HY LOANS US
MACH	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
MACH	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
MACH	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
MACKPW	US	Financing		0 HIGH YIELD-LOANS AMER
GLDD	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
GLDD	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
MMP	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
MF	US	General Corp Purposes		0 HG LOANS

HIGH YIELD	1	FALSE	23,500,000	23,500,000
HIGH YIELD	1	FALSE	183,471	183,471
HIGH YIELD	1	FALSE	10,126,310	10,126,310
HIGH YIELD	1	FALSE	16,000,000	
HIGH YIELD	1	FALSE	16,000,000	
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	4,125,347	
HIGH YIELD	1	FALSE	43,750,000	14,765,625
HIGH YIELD	1	FALSE	25,000,000	8,200,000
HIGH GRADE	1	FALSE	170,000,000	
HIGH GRADE	1	FALSE	63,333,333	
HIGH GRADE	1	FALSE	75,000,000	38,080,895
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	29,250,000	29,250,000
HIGH GRADE	1	FALSE	28,000,000	
HIGH YIELD	1	FALSE	243,861	243,861
HIGH YIELD	1	FALSE	76,055	76,055
HIGH YIELD	1	FALSE	624,387	624,000
HIGH YIELD	1	FALSE	7,398,536	6,810,000
HIGH YIELD	1	FALSE	6,317,698	6,317,698
HIGH YIELD	1	FALSE	4,142,259	4,140,000
HIGH YIELD	1	FALSE	2,287,173	489,000
HIGH YIELD	1	FALSE	836,820	836,820
HIGH YIELD	1	FALSE	474,290	474,290
HIGH YIELD	1	FALSE	634,390	634,390
HIGH YIELD	1	FALSE	18,000,000	6,840,000
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	15,400,000	9,960,000
HIGH YIELD	1	FALSE	41,250,000	11,300,000
HIGH YIELD	1	FALSE	33,750,000	33,750,000
HIGH YIELD	1	FALSE	4,750,000	4,750,000
HIGH YIELD	1	FALSE	1,788,949	1,788,949
HIGH YIELD	1	FALSE	2,126,916	2,126,916
HIGH YIELD	1	FALSE	145,000,000	145,000,000
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	9,700,000	9,700,000
HIGH GRADE	1	FALSE	16,975,398	16,975,398
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	13,747,157	8,671,284
HIGH GRADE	1	FALSE	13,024,602	13,024,602
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	14,109,986	2,691,779
HIGH GRADE	1	FALSE	17,142,857	17,142,857
HIGH YIELD	1	TRUE		
HIGH GRADE	1	FALSE	25,107,143	25,107,143
HIGH GRADE	1	FALSE	21,142,857	21,142,857
HIGH GRADE	1	FALSE	25,000,000	
HIGH GRADE	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	100,000,000	100,000,000
HIGH YIELD	1	FALSE	602,778	602,778
HIGH GRADE	1	FALSE	30,000,000	
HIGH GRADE	1	FALSE	75,000,000	
HIGH GRADE	1	FALSE	25,000,000	
HIGH YIELD	1	FALSE	50,000,000	37,834,813
HIGH YIELD	1	FALSE	15,000,000	
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	6,000,000	4,000,000
HIGH YIELD	1	FALSE	10,000,000	
HIGH YIELD	1	FALSE	15,000,000	
HIGH YIELD	1	FALSE	4,925,000	3,925,000
HIGH YIELD	1	FALSE	250,000	
HIGH YIELD	1	FALSE	10,000,000	10,000,000
HIGH YIELD	1	FALSE	25,000,000	12,409,980
HIGH YIELD	1	FALSE	8,021,804	8,021,804
HIGH YIELD	1	FALSE	5,580,447	190,661
HIGH YIELD	1	FALSE	843,750	843,750
HIGH YIELD	1	FALSE	584,482	20,692
HIGH YIELD	1	FALSE	6,997,600	5,708,907
HIGH YIELD	1	FALSE	2,108,356	2,108,356
HIGH YIELD	1	FALSE	120,000	120,000
HIGH YIELD	1	FALSE	5,000,000	1,596,774
HIGH YIELD	1	FALSE	5,000,000	1,600,000
HIGH GRADE	1	FALSE	30,000,000	
HIGH GRADE	1	FALSE	3,921,569	3,921,569

	2,350	2,350		PV	2,350	23,500,000
	2	2		PV	2	200,000
	5,696,049	5,696,049		PV	5,696,049	10,126,309
16,000,000	15,520,000		15,520,000	PV	15,520,000	16,000,000
16,000,000	15,520,000		15,520,000	PV	15,520,000	16,000,000
	4,843,750	4,843,750		PV	4,843,750	5,000,000
4,125,347	3,836,573		3,836,573	PV	3,836,573	4,125,347
28,984,375	41,671,875	14,064,258	27,607,617	PV	41,671,875	43,865,132
16,800,000	24,250,000	7,954,000	16,296,000	PV	24,250,000	25,000,000
170,000,000	168,130,000		168,130,000	PV	168,130,000	169,828,283
63,333,333	62,700,000		62,700,000	PV	62,700,000	63,333,333
36,919,105	71,343,750	36,224,451	35,119,299	PV	71,343,750	75,098,684
				PV	-	-
	28,665,000	28,665,000		PV	28,665,000	29,250,000
28,000,000	27,090,000		27,090,000	PV	27,090,000	27,927,835
	168,264	168,264		PV	168,264	243,861
	15,211	15,211		PV	15,211	76,055
387	124,877	124,800	77	PV	124,877	624,385
588,536	7,213,573	6,639,750	573,823	PV	7,213,573	7,398,536
	5,496,397	5,496,397		PV	5,496,397	6,317,698
2,259	3,603,766	3,601,800	1,966	PV	3,603,766	4,142,260
1,798,173	2,229,994	476,775	1,753,219	PV	2,229,994	2,287,173
	728,033	728,033		PV	728,033	836,820
	462,433	462,433		PV	462,433	474,290
	551,920	551,920		PV	551,920	634,391
11,160,000	15,030,000	5,711,400	9,318,600	PV	15,030,000	17,892,857
				PV	-	-
5,440,000	14,630,000	9,462,000	5,168,000	PV	14,630,000	15,400,000
29,950,000	41,662,500	11,413,000	30,249,500	PV	41,662,500	41,250,000
	34,762,500	34,762,500		PV	34,762,500	33,750,000
	4,037,500	4,037,500		PV	4,037,500	4,750,000
	2	2		PV	2	2,000,000
	2	2		PV	2	2,000,000
	145,000,000	145,000,000		PV	145,000,000	145,000,000
	5,000,000	5,000,000		PV	5,000,000	5,000,000
	9,215,000	9,215,000		PV	9,215,000	9,700,000
	16,466,136	16,466,136		PV	16,466,136	16,975,398
				PV	-	-
5,075,873	13,334,743	8,411,145	4,923,597	PV	13,334,742	13,747,157
	12,633,864	12,633,864		PV	12,633,864	13,024,602
				PV	-	-
11,418,206	13,686,686	2,611,026	11,075,660	PV	13,686,686	14,109,986
	16,628,571	16,628,571		PV	16,628,571	17,142,857
				PV	-	-
	24,353,929	24,353,929		PV	24,353,929	25,107,143
	20,508,571	20,508,571		PV	20,508,571	21,142,857
25,000,000	24,750,000		24,750,000	PV	24,750,000	25,000,000
5,000,000	4,950,000		4,950,000	PV	4,950,000	5,000,000
	100,000,000	100,000,000		PV	100,000,000	100,000,000
	602,778	602,778		PV	602,778	602,778
30,000,000	29,400,000		29,400,000	PV	29,400,000	30,000,000
75,000,000	73,500,000		73,500,000	PV	73,500,000	75,000,000
25,000,000	24,500,000		24,500,000	PV	24,500,000	25,000,000
12,165,187	48,625,000	36,794,356	11,830,644	PV	48,625,000	50,128,866
15,000,000	14,325,000		14,325,000	PV	14,325,000	15,000,000
5,000,000	5,000,000		5,000,000	PV	5,000,000	5,000,000
2,000,000	5,700,000	3,800,000	1,900,000	PV	5,700,000	6,000,000
10,000,000	8,800,000		8,800,000	PV	8,800,000	10,000,000
15,000,000	12,712,500		12,712,500	PV	12,712,500	15,000,000
1,000,000	4,173,938	3,326,438	847,500	PV	4,173,938	4,925,001
250,000	140,000		140,000	PV	140,000	250,000
	5,500,000	5,500,000		PV	5,500,000	10,000,000
12,590,020	23,125,000	11,479,232	11,645,768	PV	23,125,000	24,865,591
	7,700,932	7,700,932		PV	7,700,932	8,021,804
5,389,786	5,357,229	183,034	5,174,195	PV	5,357,229	5,580,447
	810,000	810,000		PV	810,000	843,750
563,790	561,103	19,864	541,239	PV	561,103	584,482
1,288,692	6,752,684	5,509,095	1,243,588	PV	6,752,683	6,997,599
	2,034,563	2,034,563		PV	2,034,563	2,108,355
	108,000	108,000		PV	108,000	120,000
3,403,226	4,750,000	1,516,935	3,233,065	PV	4,750,000	5,000,000
3,400,000	4,750,000	1,520,000	3,230,000	PV	4,750,000	5,000,000
30,000,000	29,400,000		29,400,000	PV	29,400,000	30,000,000
	3,882,353	3,882,353		PV	3,882,353	3,921,569

96.43 LSTA
92.43

96.23 LSTA
86.19 LSTA
86.19 LSTA
96.23 LSTA
86.19 LSTA
96.23 LSTA
86.19 LSTA
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82.19

83.63

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	0.010		UNTESTED	
	0.001		UNTESTED	
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#NAME?	69.000		#NAME?	#NAME?
#NAME?	20.000		#NAME?	#NAME?
#NAME?	20.000		#NAME?	#NAME?
96.23	97.500	(93,806)	TESTED	-1.3%
86.19	87.000	(50,895)	TESTED	-0.9%
86.19	87.000	(33,370)	TESTED	-0.9%
96.23	97.500	(28,999)	TESTED	-1.3%
86.19	87.000	(6,741)	TESTED	-0.9%
96.23	97.500	(6,014)	TESTED	-1.3%
86.19	87.000	(5,111)	TESTED	-0.9%
82.19	84.000	(323,073)	TESTED	-2.1%
	84.000		UNTESTED	
	95.000		UNTESTED	
	101.000		UNTESTED	
#NAME?	103.000		#NAME?	#NAME?
83.63	85.000	(65,313)	TESTED	-1.6%
	0.000		UNTESTED	
	0.000		UNTESTED	
100.00	100.000	0	TESTED	0.0%
100.00	100.000	0	TESTED	0.0%
#NAME?	95.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
	97.000		UNTESTED	
#NAME?	97.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
	97.000		UNTESTED	
#NAME?	97.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
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#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
100.00	100.000	0	TESTED	0.0%
100.00	100.000	0	TESTED	0.0%
#NAME?	98.000		#NAME?	#NAME?
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	84.750		UNTESTED	
	84.750		UNTESTED	
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	90.000		UNTESTED	
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#NAME?	#VALUE!	#NAME?	HY	93	-	#REF!
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7932 HG
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3850 HY
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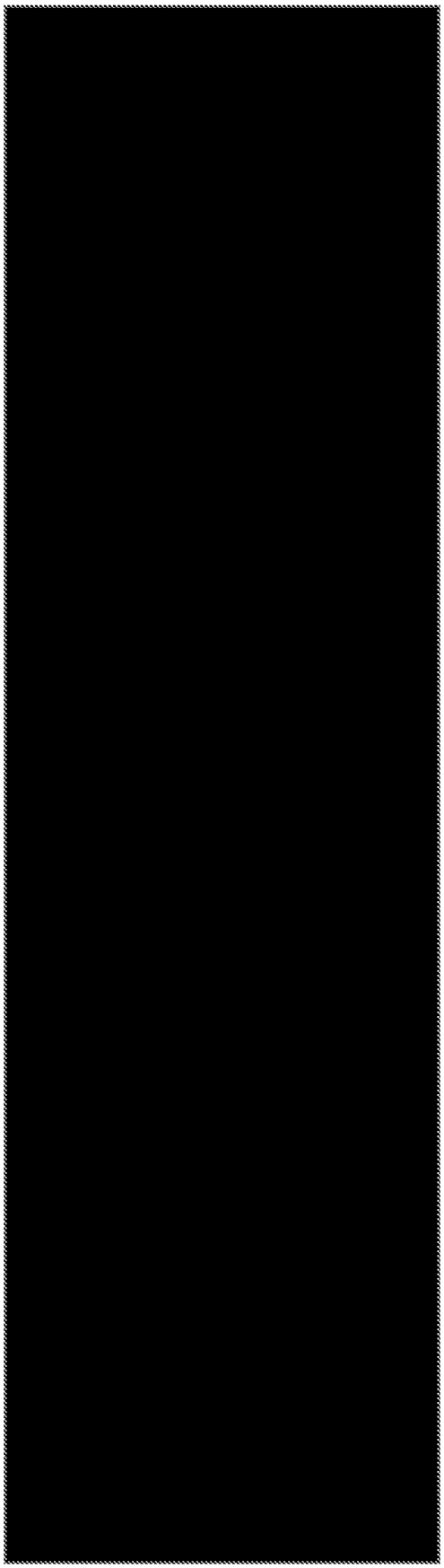

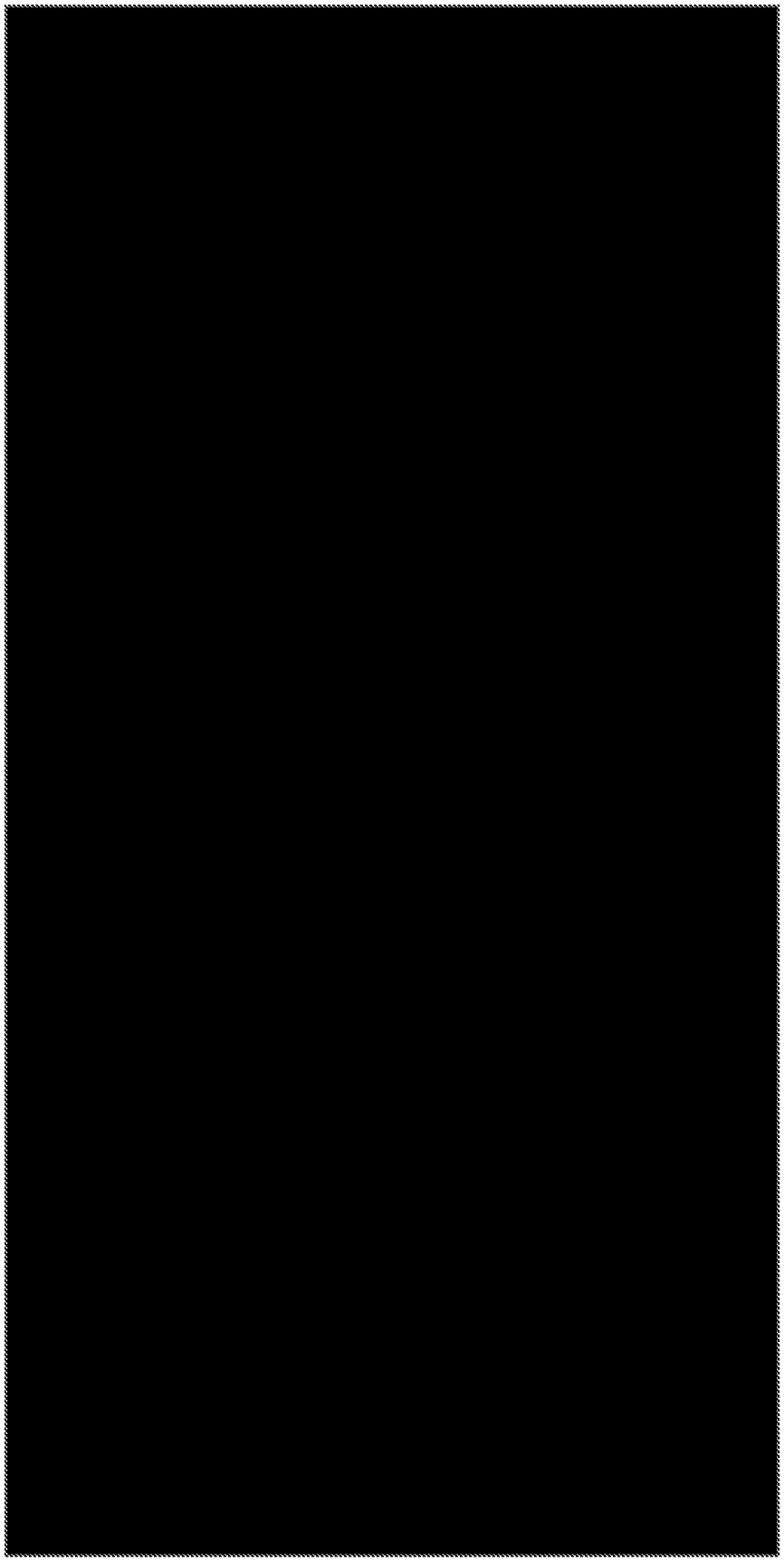

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NY	Y	364 DAY BRIDGE	12/12/08
NY	Y	5 YR REVOLVER	6/15/12
NY	Y	5 YR REVOLVER	6/15/12
NY	Y	TERM LOAN FACILITY	4/28/11
NY	Y	REVOLVING CREDIT FACILITY	4/28/10
NY	Y	5 YR REVOLVER	5/4/12
NY	Y	5 YR REVOLVER	5/4/12
NY	Y	REVOLVER	1/31/11
NY	Y	5-YR MULTI-CURRENCY REVOLVER	5/14/12
NY	Y	5YR REVOLVING CREDIT FACILITY	5/31/10
NY	Y	TERM LOAN	1/31/14
NY	Y	TERM LOAN	1/31/14
NY	Y	TERM LOAN	1/31/14
NY	Y	TERM LOAN	1/31/14
NY	Y	REVOLVER	10/23/11
NY	Y	INITIAL TERM LOAN	4/3/13
NY	Y	DELAY DRAW TERM LOAN	4/3/13
NY	Y	INITIAL TERM LOAN	4/3/13
NY	Y	DELAY DRAW TERM LOAN	4/3/13
NY	Y	7 YR TERM	11/1/14
NY	Y	7 YR TERM	11/1/14
NY	Y	6 YR REVOLVER	11/1/13
NY	Y	7 YR TERM	11/1/14
NY	Y	5-YEAR RCF	6/20/12
NY	Y	5-YEAR RCF	6/20/12
NY	Y	TERM LOAN B	11/3/13
NY	Y	COMMITMENT	7/16/10
NY	Y	REPLACEMENT TERM LOAN	10/31/13
NY	Y	5 YEAR REVOLVER	7/6/13
NY	Y	5 YEAR REVOLVER	7/6/13
NY	Y	5 YEAR REVOLVER	7/6/13
NY	Y	5 YEAR REVOLVER	7/6/13
NY	Y	5 YEAR REVOLVER	7/6/13
NY	Y	REVOLVER	2/28/11
NY	Y	TERM LOAN	1/3/13
NY	Y	SIX YEAR REVOLVER	1/3/12
NY	N	STUB SHARES - LITIGATION TRUST	12/23/10
NY	N	STUB SHARES - LITIGATION TRUST	12/23/10
NY	N	STUB SHARES/LITIGATION TRUST	12/9/10
NY	Y	FINAL STUB	12/23/10
NY	N	STUB SHARES-LITIGATION TRUST	12/23/10
NY	N	STUB SHARES-LITIGATION TRUST	12/23/10
NY	N	STUB SHARES - LITIGATION TRUST	12/31/10
NY	Y	5 YEAR MULTI-CURRENCY RC	10/28/10
NY	Y	5 YEAR MULTI-CURRENCY RC	10/28/10
NY	Y	LETTER OF CREDIT	6/8/12
NY	Y	LOANS	12/31/09
NY	Y	TERM LOAN	5/24/12
NY	Y	TERM LOAN	2/13/15
NY	Y	REVOLVER	2/13/13
NY	Y	REVOLVER	2/13/13
NY	N	REVOLVER '04	8/21/10
NY	N	REVOLVING CREDIT	8/21/10
NY	N	TURBINE	8/21/10
NY	Y	STANDBY BOND PURCHASE -REV A	11/29/09
NY	Y	5-YR REV0LVING CREDIT B	11/29/09
NY	Y	5 YEAR REVOLVER	3/16/12
NY	Y	5YR - RCF	3/22/11
NY	Y	364 DAY REVOLVER	3/13/09
NY	Y	REVOLVER (TACN)	6/3/09
NY	Y	TERM LOAN	11/30/14
NY	Y	TERM LOAN FIRST LIEN COLLATERA	4/26/13
NY	Y	TERM LOAN FIRST LIEN COLLATERA	4/26/13
NY	Y	5-YEAR REVOLVER	5/8/12
NY	Y	5-YEAR REVOLVER	5/8/12
NY	Y	5YR REVOLVER	7/27/10
NY	Y	5-YEAR MULTICURRENCY REVOLVER	11/14/12
NY	Y	5-YEAR MULTICURRENCY REVOLVER	11/14/12
NY	Y	5-YEAR MULTICURRENCY REVOLVER	11/14/12
NY	N	BRIDGE LOAN PIK	3/1/14
NY	Y	5-YEAR REVOLVER	11/6/10
NY	Y	5-YEAR REVOLVER	11/6/10
NY	N	LNK STUB	10/23/16
NY	Y	TERM LOAN	8/21/13

7/10/07	7930 BRDG	USD	0.99000 LCPI	IBD6	IBD/High Grade
7/10/07	7932 RST	USD	0.91000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/10/07	7932 RST	USD	0.91000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/29/05	3849 TAM	USD	0.94000 LCPI	IBD3	IBD/High Yield
4/28/05	3850 RST	USD	0.91500 LCPI	IBD3	IBD/High Yield
5/20/04	2887 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/20/04	2887 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/20/04	3317 RST	USD	0.95000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/14/07	7594 RST	USD	0.95375 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/1/05	3937 RST	USD	0.99250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/22/08	9735 TAM	USD	0.92000 LBCB	HYA	High Yield Agency
5/22/08	9735 TAM	USD	0.92000 LBCB	HYA	High Yield Agency
5/22/08	9735 TAM	USD	0.92000 LCPI	HYA	High Yield Agency
5/22/08	9735 TAM	USD	0.92000 LCPI	HYA	High Yield Agency
10/23/06	9010 RST	USD	0.92500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/3/06	5179 TAM	USD	0.96000 LCPI	IBD3	IBD/High Yield
4/3/06	5178 TMD	USD	0.96000 LCPI	IBD3	IBD/High Yield
4/3/06	5179 TAM	USD	0.96000 LCPI	IBD3	IBD/High Yield
4/3/06	5178 TMD	USD	0.96000 LCPI	IBD3	IBD/High Yield
11/1/07	8598 TAM	USD	0.94750 LCPI	IBD3	IBD/High Yield
11/1/07	8598 TAM	USD	0.94750 LCPI	IBD3	IBD/High Yield
11/1/07	8599 RST	USD	0.92000 LBCB	IBD3	IBD/High Yield
11/1/07	8598 TAM	USD	0.94750 LBCB	IBD3	IBD/High Yield
6/20/07	7938 RST	USD	0.98400 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/20/07	7938 RST	USD	0.98400 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/3/06	7386 TAM	USD	0.95375 LCPI	HYT	High Yield Secondary Trading
7/18/08	9879 TAM	USD	0.98000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/15/06	8393 TAM	USD	0.80500 LCPI	HYT	High Yield Secondary Trading
7/6/06	5742 RST	USD	0.97500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/6/06	5742 RST	USD	0.97500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/6/06	5741 RST	USD	0.97500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/6/06	5741 RST	USD	0.97500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/6/06	5741 RST	USD	0.97500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/29/08	9348 RST	USD	0.98400 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1/3/06	4644 TAM	USD	0.97000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
1/3/06	4643 RST	USD	0.93500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/23/05	4895 TAM	USD	0.03000 LBHI	DST	Distressed Trading
12/23/05	4895 TAM	USD	0.03000 LCPI	DST	Distressed Trading
12/9/05	5513 TAM	USD	0.01000 LCPI	DST	Distressed Trading
6/24/08	9804 TAM	USD	0.01000 LCPI	DST	Distressed Trading
12/23/05	4894 TAM	USD	0.01000 LCPI	DST	Distressed Trading
12/23/05	4894 TAM	USD	0.01000 LCPI	DST	Distressed Trading
12/23/05	4896 TAM	USD	0.01000 LBHI	DST	Distressed Trading
10/28/05	4253 RST	USD	0.97500 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/28/05	4253 RST	USD	0.97500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/8/07	7813 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1/3/06	4657 RST	USD	1.00000 LCPI	HGENG	High Yield Energy Fund
5/24/07	8757 TAM	USD	0.93500 LCPI	HYT	High Yield Secondary Trading
2/13/07	7006 TAM	USD	0.91500 LCPI	HYA	High Yield Agency
2/13/07	7005 RST	USD	0.87000 LCPI	HYA	High Yield Agency
2/13/07	7005 RST	USD	0.87000 LCPI	HYA	High Yield Agency
8/22/01	2980 RST	USD	0.00000 LCPI	DST	Distressed Trading
8/22/01	2974 RST	USD	0.00000 LCPI	DST	Distressed Trading
9/21/01	3243 TAM	USD	0.00000 LCPI	DST	Distressed Trading
12/2/04	3437 RRE	USD	0.99750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/2/04	3427 RST	USD	0.99750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/16/07	7244 RST	USD	0.98600 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/22/06	5033 RST	USD	0.98850 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/14/08	9416 RST	USD	0.99750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/4/08	9769 RST	USD	0.99350 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/31/07	8521 TAM	USD	0.63000 LCPI	HYT	High Yield Secondary Trading
10/6/05	4552 TAM	USD	0.93500 LCPI	HYT	High Yield Secondary Trading
10/6/05	4552 TAM	USD	0.93500 LCPI	HYT	High Yield Secondary Trading
5/8/07	7606 RST	USD	0.90500 LBBNK	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/8/07	7606 RST	USD	0.90500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/27/05	4092 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/14/05	4472 RST	USD	0.97750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/14/05	4472 RST	USD	0.97750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/14/05	4472 RST	USD	0.97750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/10/06	8676 TAM	USD	0.48000 LCPI	HYT	High Yield Secondary Trading
12/9/05	4538 RST	USD	0.99500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/9/05	4538 RST	USD	0.99500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/5/08	9703 TAM	USD	0.01120 LCPI	HYT	High Yield Secondary Trading
8/21/06	8683 TAM	USD	0.81000 LCPI	HYT	High Yield Secondary Trading

INSYN	JV1810	100000000	3921568.62		-	-
FRL	JV4007	1500000000	0		75,000,000	75,000,000
FRL	JV4000	1500000000	75000000		-	-
SECT3	203310	131567998.7	5188075.41		5,188,075	5,188,075
PINEH	JV1506	120000000	12000000		12,000,000	12,000,000
SUMIB	JV4005	3000000000	85000000		45,000,000	-
FRL	JV4005	3000000000	0	*****	40,000,000	40,000,000
PINEH	JV4100	850000000	5000000		5,000,000	5,000,000
FRL	JV4000	2500000000	96000000		96,000,000	96,000,000
FRL	JV4005	500000000	22000000		22,000,000	22,000,000
JSTBL	425400	450000000	105000000		89,500,000	89,500,000
SECT4	567850	450000000	0	*****	11,500,000	15,000,000
SECT4	299200	450000000	5500000		500,000	5,500,000
TBSYN	221720	450000000	0	*****	500,000	500,000
FRLHD	JV4100	125000000	15000000		15,000,000	15,000,000
SECT3	299190	342125000	306900.7		2,062,526	62,526
SECT3	299190	348687500	1743437.53		1,494,375	1,494,375
ASTMM	299200	342125000	0	*****	244,375	244,375
ASTMM	299200	348687500	0	*****	249,063	249,063
TBSYN	221720	1745625000	16066652.35		23,423,750	23,423,750
MT2AS	299140	1745625000	0	*****	2,000,000	2,000,000
JSTBL	425400	250000000	30000000		30,000,000	30,000,000
JSTBL	425400	1745625000	9357097.65		-	-
FRL	JV4005	3000000000	150000000		-	-
FRL	JV4007	3000000000	0		150,000,000	150,000,000
SECT4	299110	1576000000	0		3,000,000	-
FRL	JV4000	300000000	8695652		8,695,652	8,695,652
SECT3	299970	2320625000	0		3,000,000	-
SUMIB	JV4005	650000000	30000000		25,000,000	-
FRL	JV4005	650000000	0	*****	5,000,000	5,000,000
FRL	JV4005	600000000	40000000		-	-
SUMIB	JV4007	600000000	0		25,000,000	-
FRL	JV4007	600000000	0		15,000,000	15,000,000
FRL	JV4007	1400000000	100000000		100,000,000	100,000,000
SECT3	299190	417465679.1	3978812.22		1,985,141	3,978,812
FRLEX	JV4100	800000000	45000000		45,000,000	45,000,000
DSTRD	201260	445941701	55841003.28		13,070,174	13,070,174
DSTRD	257150	445941701	0		8,000,000	8,000,000
DSTRD	257150	5000000	0		5,000,000	5,000,000
DSTRD	257150	1125000000	0		32,599,000	-
DSTRD	257150	1125000000	38300000		71,285,000	71,285,000
DSTJG	257150	1125000000	0	*****	-	32,599,000
DSTRD	201260	675533875.1	65060634.7		51,766,578	51,766,578
FRL	JV4002	750000000	0		50,000,000	50,000,000
FRL	JV4000	750000000	100000000		50,000,000	50,000,000
FRL	JV4005	250000000	35000000		35,000,000	35,000,000
VERAN	294900	37000000	18500000		18,500,000	18,500,000
SECT3	299200	528058080	1967531.55		1,967,532	1,967,532
SECT3	436500	725000000	7695668		2,695,668	7,695,668
PINEH	JV4100	80000000	20000000		12,000,000	12,000,000
PINEZ	JV4100	80000000	0	*****	8,000,000	8,000,000
DSTRD	257150	431000000	1109307.33		1,109,307	1,109,307
DSTRD	257150	154998394.7	181149.81		181,150	181,150
DSTRD	257150	205000000	0		5,000,000	5,000,000
FRL	JV4000	325000000	16727941		16,727,941	16,727,941
FRL	JV4000	355000000	18272059		18,272,059	18,272,059
FRL	JV4005	1125000000	76000000		76,000,000	76,000,000
FRL	JV4005	1025000000	57687500		57,687,500	57,687,500
FRL	JV4005	1500000000	105000000		105,000,000	105,000,000
FRL	JV4005	1000000000	32581454		32,581,454	32,581,454
DSTJG	256690	290000000	9000000		3,000,000	9,000,000
TBSYN	221720	1625000000	13561416.23		10,000,000	10,000,000
SECT3	299970	1625000000	0	*****	1,561,416	3,561,416
FRL	JV4005	750000000	52500000		-	-
FRL	JV4007	750000000	0		52,500,000	52,500,000
SUMIB	JV4005	1500000000	20000000		20,000,000	-
SUMIB	JV4007	750000000	0		50,000,000	-
FRL	JV4007	750000000	0		10,000,000	10,000,000
INSYN	JV4000	750000000	60000000		-	-
DSTRD	256770	246209756.8	35586648.04		37,586,648	35,586,648
SUMIB	JV4007	500000000	47727272.86		30,000,000	-
FRL	JV4007	500000000	0	*****	17,727,273	17,727,273
DSTRD	256690	50000000	5000000		5,000,000	5,000,000
SECT3	299200	1039500000	8990000		1,990,000	8,990,000

-	-	-	0.08	0	0	0	0
25,000,000	-	25,000,000	0.09	0	0	0	0
-	-	-	0.09	0	0	0	0
5,190,000	-	5,190,000	0	0	0	0	0
6,150,000	2,048,450	4,100,000	0	0.5	0	0	1.5
-	-	-	0.08	0	0	0	0.375
-	-	-	0.08	0	0	0	0.375
4,297,439	3,322	4,294,118	0	0.375	0	0	1.75
2,974,805	2,974,805	-	0.1	0	0	0	0.27
-	-	-	0.04	0	0	0	0
89,500,000	-	89,500,000	0	0	0	0	0
15,000,000	-	15,000,000	0	0	0	0	0
5,500,000	-	5,500,000	0	0	0	0	0
500,000	-	500,000	0	0	0	0	0
3,960,000	120,000	3,840,000	0	0.5	0	0	2.5
62,526	-	62,526	0	0	0	0	0
1,490,000	-	1,490,000	0	1.5	0	0	0
244,375	-	244,375	0	0	0	0	0
249,062	-	249,062	0	1.5	0	0	0
23,423,750	-	23,423,750	0	0	0	0	0
2,000,000	-	2,000,000	0	0	0	0	0
-	-	-	0	0	0	0	0.625
-	-	-	0	0	0	0	0
-	-	-	0.05	0	0	0	0.15
95,300,000	95,348,099	-	0.05	0	0	0	0.15
0	-	0	0	0	0	0	0
8,695,652	-	8,695,652	0	0	0	0	0
-	-	-	0	0	0	0	0
-	-	-	0.06	0	0	0	0.115
-	-	-	0.06	0	0	0	0.115
-	-	-	0.08	0	0	0	0
-	-	-	0.08	0	0	0	0
1,088,024	1,088,024	-	0.08	0	0	0	0
30,714,286	-	30,714,286	0.1075	0	0	0	0.1075
3,978,812	-	3,978,812	0	0	0	0	0
6,542,351	6,542,351	-	0	0.25	0	0	1.625
13,070,174	-	13,070,174	0	0	0	0	0
8,000,000	-	8,000,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
-	-	-	0	0	0	0	0
71,300,000	-	71,300,000	0	0	0	0	0
32,600,000	-	32,600,000	0	0	0	0	0
51,766,578	-	51,766,578	0	0	0	0	0
8,390,000	6,880,000	1,518,441	0.15	0	0	0	0.5
8,393,492	6,875,051	1,518,441	0.15	0	0	0	0.5
24,000,000	24,015,339	-	0	0	0	0	0.225
18,500,000	-	18,500,000	0	0.5	0	0	0
1,970,000	-	1,970,000	0	0	0	0	0
7,700,000	-	7,700,000	0	0	0	0	0
5,400,000	-	5,400,000	0	0.375	0	0	0
3,600,000	-	3,600,000	0	0.375	0	0	0
1,110,000	-	1,110,000	0	0	0	0	0
181,000	-	181,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
-	-	-	0.065	0	0	0	0
2,440,000	2,442,761	-	0.065	0	0	0	0.32
-	-	-	0.06	0	0	0	0
-	-	-	0.06	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0	1	0	0	0
9,000,000	-	9,000,000	0	0	0	0	0
10,000,000	-	10,000,000	0	0	0	0	0
3,561,416	-	3,561,416	0	0	0	0	0
-	-	-	0.1	0	0	0	0
27,300,000	-	27,300,000	0.1	0	0	0	0
-	-	-	0.04	0	0	0	0
-	-	-	0.08	0	0	0	0.27
-	-	-	0.08	0	0	0	0.27
-	-	-	0.08	0	0	0	0.27
35,586,648	-	35,586,648	0	0	0	0	0
-	-	-	0.125	0	0	0	0.375
3,403,636	709,091	2,694,545	0.125	0	0	0	0.375
5,000,000	-	5,000,000	0	0	0	0	0
8,990,000	-	8,990,000	0	0	0	0	0

0.0465	EURO	A3	BBB			
0.0141	EURO	A3	BBB			
0.0141	EURO	A3	BBB			
0.0175	BASE	B2	B		2911	
0.0125	BASE	B2	B		2911	
0		Baa1	BBB+		2911	NAT RES
0		Baa1	BBB+		2911	NAT RES
0.005	BASE	NR	NR		7998	GAMING
0		Baa2	BBB		7011	CONSMR/RET
0		Aa1	AAA		6399	FIG
0.0325	LIBOR	B1	B-			
0.0325	LIBOR	B1	B-			
0.0325	LIBOR	B1	B-			
0.0325	LIBOR	B1	B-			
0.025	BASE	B2	BB-		7372	TECHNOLOGY
0.02	EURO	Ba3	BB+	050A		NAT RES
0.01	BASE	Ba3	BB+	050A		NAT RES
0.02	EURO	Ba3	BB+	050A		NAT RES
0.01	BASE	Ba3	BB+	050A		NAT RES
0.0175	LIBOR	Ba2	BB		7389	
0.0175	LIBOR	Ba2	BB		7389	
0.01625	LIBOR	Ba2	BB		7389	
0.0175	LIBOR	Ba2	BB		7389	
0		A2	A		6311	FIG
0		A2	A		6311	FIG
0.0225	EURO	NA	NA			
0.04	EURO	Baa1	BBB		6722	
0.0225	LIBOR	B2	B-			
0.00115	LIBOR	A2	A-		4911	POWER
0.00115	LIBOR	A2	A-		4911	POWER
0		Baa1	BBB+		4900	POWER
0		Baa1	BBB+		4900	POWER
0		Baa1	BBB+		4900	POWER
0		NA	NA		4922	
0.0075	BASE	Ba2	BB		4911	POWER
0.0075	BASE	Ba2	BB		4911	POWER
0		B1	BB-		4911	POWER
0		B1	BB-		4911	POWER
0		B1	BB-		4911	POWER
0					4911	POWER
0		NA	NA		4911	POWER
0		NA	NA		4911	POWER
0		NA	NA		4911	POWER
0		Baa3	BBB-		2273	INDUSTRIAL
0		Baa3	BBB-		2273	INDUSTRIAL
0		Baa1	A-		6331	FIG
0.075	LIBOR	NA	NA		1381	
0.0175	LIBOR	Ba3	BB+			
0.0175	EURO	B1	B+		7830	GAMING
0.0075	BASE	B1	B+		7830	GAMING
0.0075	BASE	B1	B+		7830	GAMING
0					4911	
0					4911	
0			D		4911	
0		A1	A-		4900	POWER
0		A1	A-		4900	POWER
0.0019	EURO	A2	A		4939	FIG
0.0019	EURO	A2	A		4939	FIG
0.002	EURO	A2	A		4939	FIG
0.015	BASE	NR	NR		6733	FIG
0.035	LIBOR	Caa2	B-			
0.0175	LIBOR	B1	B+		5311	
0.0175	LIBOR	B1	B+		5311	
0		Baa2	BBB		6153	
0		Baa2	BBB		6153	
0		Aaa	AAA		6311	FIG
0.0027	LIBOR	Baa2	BBB+		2591	CONSMR/RET
0.0027	LIBOR	Baa2	BBB+		2591	CONSMR/RET
0.0027	LIBOR	Baa2	BBB+		2591	CONSMR/RET
0.065	LIBOR	Ba2	B+			
0		Baa2	BBB-		4911	POWER
0		Baa2	BBB-		4911	POWER
0		NA	NA		4512	INDUSTRIAL
0.02	LIBOR	Ba3	BB		4512	INDUSTRIAL

	CHASE	NAIR, ROHIT	
	CHASE	NAIR, ROHIT	
	CHASE	NAIR, ROHIT	
Petroleum Refining	LCPI - AGENCY	BHALLA, RITAM	Y
Petroleum Refining	LCPI - AGENCY	BHALLA, RITAM	Y
Petroleum Refining	CHASE	DE LAGARDE, ADRIAN	
Petroleum Refining	CHASE	DE LAGARDE, ADRIAN	
Casinos (Except Casino Hotels)	CIBC	ALBANESE, DIANE	Y
Hotels,Motels	CITIBANK, N.A. (MASTER)	MILANEZ, ANDREW	
Insurance Carriers,nec	CHASE	MILANEZ, ANDREW	
	LCPI - AGENCY	LUND, MARIA	
	LCPI - AGENCY	LUND, MARIA	
	LCPI - AGENCY	LUND, MARIA	
	LCPI - AGENCY	LUND, MARIA	
Computer Programming & Software	BANK OF AMERICA	SCHWAGER, AHUVA	
Oil & Gas Extraction	LCPI - AGENCY	LUND, MARIA	
Oil & Gas Extraction	LCPI - AGENCY	LUND, MARIA	
Oil & Gas Extraction	LCPI - AGENCY	LUND, MARIA	
Oil & Gas Extraction	LCPI - AGENCY	LUND, MARIA	
Business Services, nec	CHASE	MILANEZ, ANDREW	
Business Services, nec	CHASE	MILANEZ, ANDREW	
Business Services, nec	CHASE	MILANEZ, ANDREW	
Business Services, nec	CHASE	MILANEZ, ANDREW	
Life Insurance	BANK OF AMERICA	NAIR, ROHIT	
Life Insurance	BANK OF AMERICA	NAIR, ROHIT	
	BEAR STEARNS CORPORATE LENDING		
Management Investment,Open-End	CHASE	NAIR, ROHIT	
	DEUTSCHE BANK AG		
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric, Gas & Sanitary Services	UNION BANK OF CALIFORINIA	DE LAGARDE, ADRIAN	
Electric, Gas & Sanitary Services	UNION BANK OF CALIFORINIA	DE LAGARDE, ADRIAN	
Electric, Gas & Sanitary Services	UNION BANK OF CALIFORINIA	DE LAGARDE, ADRIAN	
Natural Gas Transmission	ROYAL BANK OF SCOTLAND	DE LAGARDE, ADRIAN	
Electric Services	CHASE	BRAUNFELD, RANDALL	Y
Electric Services	CHASE	BRAUNFELD, RANDALL	Y
Electric Services	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	
Electric Services	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	
Electric Services	MELLON BANK	BRAUNFELD, RANDALL	
Electric Services	CREDIT SUISSE	BRAUNFELD, RANDALL	
Electric Services	CREDIT SUISSE	BRAUNFELD, RANDALL	
Electric Services	CREDIT SUISSE	BRAUNFELD, RANDALL	
Electric Services	CREDIT SUISSE	BRAUNFELD, RANDALL	
Carpets and Rugs	WACHOVIA BANK	SCHWAGER, AHUVA	
Carpets and Rugs	WACHOVIA BANK	SCHWAGER, AHUVA	
Fire,Marine, & Casualty Insurance	BANK OF AMERICA	NAIR, ROHIT	
Drilling Oil & Gas Wells	LCPI - AGENCY		
	BANK OF AMERICA	MASTERS, MICHAEL	
Motion Picture Theatres	LCPI - AGENCY	MALLOY, CRAIG	Y
Motion Picture Theatres	LCPI - AGENCY	MALLOY, CRAIG	Y
Motion Picture Theatres	LCPI - AGENCY	MALLOY, CRAIG	Y
Electric Services	CHASE		
Electric Services	CHASE		
Electric Services	CHASE		
Electric, Gas & Sanitary Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric, Gas & Sanitary Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Combination Utility Services,nec	CHASE	HAYKIN, DANIEL	
Combination Utility Services,nec	CHASE	HAYKIN, DANIEL	
Combination Utility Services,nec	BANK OF NOVA SCOTIA	HAYKIN, DANIEL	
Trusts,nec	CHASE	NAIR, ROHIT	
	BANK OF AMERICA		
Department Stores	CREDIT SUISSE		
Department Stores	CREDIT SUISSE		
Short-Term Business Cred Exc.Ag	CHASE	NAIR, ROHIT	
Short-Term Business Cred Exc.Ag	CHASE	NAIR, ROHIT	
Life Insurance	CHASE	MILANEZ, ANDREW	
Drapery Hardware & Blinds & Shades	CHASE	SCHWAGER, AHUVA	
Drapery Hardware & Blinds & Shades	CHASE	SCHWAGER, AHUVA	
Drapery Hardware & Blinds & Shades	CHASE	SCHWAGER, AHUVA	
	GOLDMAN SACHS CREDIT PARTNER		
Electric Services	UNION BANK OF CALIFORINIA	DE LAGARDE, ADRIAN	
Electric Services	UNION BANK OF CALIFORINIA	DE LAGARDE, ADRIAN	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CITICORP USA, INC.		

MF	US	General Corp Purposes		0 HG LOANS
MF	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
MF	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
DELKG	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
DELKG	US	General Corp Purposes	56509GAB8	FID CORP LOANS AMER - HY LOAN HOLDS
MRO	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
MRO	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
MARINA	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
MAR	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
MASSMU	US	Commercial Paper Back-Up		0 FID CORP LOANS AMER - HG FRL
MCJ	US	Acquisition		0 HY LOANS US
MCJ	US	Acquisition		0 HY LOAN US
MCJ	US	Acquisition		0 HIGH YIELD-LOANS AMER
MCJ	US	Acquisition		0 HY LOANS US
MDAS	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
MEGNG	CA	Working Capital		0 HIGH YIELD-LOANS AMER
MEGNG	CA	Working Capital		0 HIGH YIELD-LOANS AMER
MEGNG	CA	Working Capital		0 HIGH YIELD-LOANS AMER
MEGNG	CA	Working Capital		0 HIGH YIELD-LOANS AMER
MI	US	General Corp Purposes		0 HY LOANS US
MI	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
MI	US	General Corp Purposes		HY LOANS US
MI	US	General Corp Purposes		0 HY LOANS US
MET	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
MET	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
METRO	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
MF	GB	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
MIK	US	General Corp Purposes		0 HY AMERICAS - LOANS AMERICAS
MAEC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
MAEC	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
MEHC	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
MEHC	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
MEHC	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
MCEP	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
MIR	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
MIR	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
MIRT	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
MIRT	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
MIRT	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
MIRT	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
MIRT	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
MIRT	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
MIRT	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
MHK	US	Financing		FID CORP LOANS AMER - HG FRL
MHK	US	Financing		FID CORP LOANS AMER - HG FRL
MRH	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
MDCPY	US	General Corp Purposes		0 HY PROP ENERGY US
MWA	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
NCMI	US	Refinance		0 HIGH YIELD-LOANS AMER
NCMI	US	General Corp Purposes		0 FID CORP LOANS AMER - HY FRL
NCMI	US	General Corp Purposes		0 FID CORP LOANS AMER - HY FRL
PCG	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
PCG	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
PCG	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NGGLN	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
NGGLN	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
NRUC	US	Commercial Paper Back-Up		0 FID CORP LOANS AMER - HG FRL
NRUC	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
NRUC	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
TACN	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
NEF	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NEIM	US	General Corp Purposes		0 HY LOANS US
NEIM	US	General Corp Purposes		0 HY AMERICAS - LOANS AMERICAS
NNI	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
NNI	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
NYL	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
NWL	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
NWL	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
NWL	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
NORTEK	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NU	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
NU	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
NWA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER

HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	75,000,000	25,000,000
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	5,188,075	5,188,075
HIGH YIELD	1	FALSE	12,000,000	4,100,000
HIGH GRADE	1	FALSE	45,000,000	
HIGH GRADE	1	FALSE	40,000,000	
HIGH YIELD	1	FALSE	5,000,000	4,294,118
HIGH GRADE	1	FALSE	96,000,000	
HIGH GRADE	1	FALSE	22,000,000	
HIGH YIELD	1	FALSE	89,500,000	89,500,000
HIGH YIELD	1	FALSE	11,500,000	11,500,000
HIGH YIELD	1	FALSE	500,000	500,000
HIGH YIELD	1	FALSE	500,000	500,000
HIGH YIELD	1	FALSE	15,000,000	3,840,000
HIGH YIELD	1	FALSE	2,062,526	62,526
HIGH YIELD	1	FALSE	1,494,375	1,490,000
HIGH YIELD	1	FALSE	244,375	244,375
HIGH YIELD	1	FALSE	249,063	249,062
HIGH YIELD	1	FALSE	23,423,750	23,423,750
HIGH YIELD	1	FALSE	2,000,000	2,000,000
HIGH YIELD	1	FALSE	30,000,000	
HIGH YIELD	1	TRUE		
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	150,000,000	
HIGH YIELD	1	FALSE	3,000,000	0
HIGH GRADE	1	FALSE	8,695,652	8,695,652
HIGH YIELD	1	FALSE	3,000,000	
HIGH GRADE	1	FALSE	25,000,000	
HIGH GRADE	1	FALSE	5,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	25,000,000	
HIGH GRADE	1	FALSE	15,000,000	
HIGH GRADE	1	FALSE	100,000,000	30,714,286
HIGH YIELD	1	FALSE	1,985,141	1,985,141
HIGH YIELD	1	FALSE	45,000,000	
HIGH YIELD	1	FALSE	13,070,174	13,070,174
HIGH YIELD	1	FALSE	8,000,000	8,000,000
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	32,599,000	
HIGH YIELD	1	FALSE	71,285,000	71,285,000
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE	51,766,578	51,766,578
HIGH GRADE	1	FALSE	50,000,000	1,518,441
HIGH GRADE	1	FALSE	50,000,000	1,518,441
HIGH GRADE	1	FALSE	35,000,000	
HIGH YIELD	1	FALSE	18,500,000	18,500,000
HIGH YIELD	1	FALSE	1,967,532	1,967,532
HIGH YIELD	1	FALSE	2,695,668	2,695,668
HIGH YIELD	1	FALSE	12,000,000	5,400,000
HIGH YIELD	1	FALSE	8,000,000	3,600,000
HIGH YIELD	1	FALSE	1,109,307	1,109,307
HIGH YIELD	1	FALSE	181,150	181,150
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH GRADE	1	FALSE	16,727,941	
HIGH GRADE	1	FALSE	18,272,059	
HIGH GRADE	1	FALSE	76,000,000	
HIGH GRADE	1	FALSE	57,687,500	
HIGH GRADE	1	FALSE	105,000,000	
HIGH GRADE	1	FALSE	32,581,454	
HIGH YIELD	1	FALSE	3,000,000	3,000,000
HIGH YIELD	1	FALSE	10,000,000	10,000,000
HIGH YIELD	1	FALSE	1,561,416	1,561,416
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	52,500,000	27,300,000
HIGH GRADE	1	FALSE	20,000,000	
HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	FALSE	10,000,000	
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	37,586,648	35,586,648
HIGH GRADE	1	FALSE	30,000,000	
HIGH GRADE	1	FALSE	17,727,273	2,694,545
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	1,990,000	1,990,000

				PV	-	-
50,000,000	68,250,000	22,750,000	45,500,000	PV	68,250,000	75,000,000
				PV	-	-
	4,876,791	4,876,791		PV	4,876,791	5,188,076
7,900,000	10,980,000	3,751,500	7,228,500	PV	10,980,000	11,934,783
45,000,000	44,212,500		44,212,500	PV	44,212,500	45,114,796
40,000,000	39,300,000		39,300,000	PV	39,300,000	40,102,041
705,882	4,750,000	4,079,412	670,588	PV	4,750,000	5,000,000
96,000,000	91,560,000		91,560,000	PV	91,560,000	96,378,947
22,000,000	21,835,000		21,835,000	PV	21,835,000	22,055,556
	82,340,000	82,340,000		PV	82,340,000	89,500,000
	10,580,000	10,580,000		PV	10,580,000	11,500,000
	460,000	460,000		PV	460,000	500,000
	460,000	460,000		PV	460,000	500,000
11,160,000	13,875,000	3,552,000	10,323,000	PV	13,875,000	14,919,355
2,000,000	1,980,025	60,025	1,920,000	PV	1,980,025	2,062,526
4,375	1,434,600	1,430,400	4,200	PV	1,434,600	1,494,375
	234,600	234,600		PV	234,600	244,375
0	239,100	239,100		PV	239,100	249,063
	22,194,003	22,194,003		PV	22,194,003	23,423,750
	1,895,000	1,895,000		PV	1,895,000	2,000,000
30,000,000	27,600,000		27,600,000	PV	27,600,000	30,000,000
				PV	-	-
				PV	-	-
150,000,000	147,600,000		147,600,000	PV	147,600,000	150,612,245
3,000,000	2,861,250		2,861,250	PV	2,861,250	3,000,000
	8,521,739	8,521,739		PV	8,521,739	8,695,652
3,000,000	2,415,000		2,415,000	PV	2,415,000	3,000,000
25,000,000	24,375,000		24,375,000	PV	24,375,000	24,872,449
5,000,000	4,875,000		4,875,000	PV	4,875,000	4,974,490
				PV	-	-
25,000,000	24,375,000		24,375,000	PV	24,375,000	24,872,449
15,000,000	14,625,000		14,625,000	PV	14,625,000	14,923,469
69,285,714	98,400,000	30,222,857	68,177,143	PV	98,400,000	100,408,163
	1,925,587	1,925,587		PV	1,925,587	1,985,141
45,000,000	42,075,000		42,075,000	PV	42,075,000	44,760,638
	392,105	392,105		PV	392,105	13,070,167
	240,000	240,000		PV	240,000	8,000,000
	50,000	50,000		PV	50,000	5,000,000
32,599,000	325,990		325,990	PV	325,990	32,599,000
	712,850	712,850		PV	712,850	71,285,000
				PV	-	-
	517,666	517,666		PV	517,666	51,766,600
48,481,559	48,750,000	1,480,480	47,269,520	PV	48,750,000	49,744,898
48,481,559	48,750,000	1,480,480	47,269,520	PV	48,750,000	49,744,898
35,000,000	34,475,000		34,475,000	PV	34,475,000	34,823,232
	18,500,000	18,500,000		PV	18,500,000	18,500,000
	1,839,642	1,839,642		PV	1,839,642	1,967,532
	2,466,536	2,466,536		PV	2,466,536	2,695,668
6,600,000	10,440,000	4,698,000	5,742,000	PV	10,440,000	12,000,000
4,400,000	6,960,000	3,132,000	3,828,000	PV	6,960,000	8,000,000
	1	1		PV	1	1,000,000
	0			PV	-	-
	5	5		PV	5	5,000,000
16,727,941	16,686,121		16,686,121	PV	16,686,121	16,686,121
18,272,059	18,226,379		18,226,379	PV	18,226,379	18,226,379
76,000,000	74,936,000		74,936,000	PV	74,936,000	75,692,929
57,687,500	57,024,094		57,024,094	PV	57,024,094	57,600,095
105,000,000	104,737,500		104,737,500	PV	104,737,500	104,737,500
32,581,454	32,369,675		32,369,675	PV	32,369,675	32,696,641
	1,890,000	1,890,000		PV	1,890,000	3,000,000
	9,350,000	9,350,000		PV	9,350,000	10,000,000
	1,459,924	1,459,924		PV	1,459,924	1,561,416
				PV	-	-
25,200,000	47,512,500	24,706,500	22,806,000	PV	47,512,500	52,211,538
20,000,000	19,800,000		19,800,000	PV	19,800,000	20,000,000
50,000,000	48,875,000		48,875,000	PV	48,875,000	49,872,449
10,000,000	9,775,000		9,775,000	PV	9,775,000	9,974,490
				PV	-	-
2,000,000	18,041,591	17,081,591	960,000	PV	18,041,591	37,586,648
30,000,000	29,850,000		29,850,000	PV	29,850,000	29,850,000
15,032,727	17,638,636	2,681,073	14,957,564	PV	17,638,637	17,638,637
	56,000	56,000		PV	56,000	5,000,000
	1,611,900	1,611,900		PV	1,611,900	1,990,000

93.50 LSTA

91.75 Buy 10000000 at 91.75 on 07/24/2008
91.75 Buy 10000000 at 91.75 on 07/24/2008
91.75 Buy 10000000 at 91.75 on 07/24/2008
91.75 Buy 10000000 at 91.75 on 07/24/2008

95.58 LSTA

95.58 LSTA

94.91 LSTA

96.58 LSTA
93.67 LSTA

90.41 LSTA
86.41
86.41

63.00 Sell 2000000 at 63 on 07/24/2008
93.19 LSTA
93.19 LSTA

77.25 Buy 2000000 at 77.25 on 07/25/2008

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PERELLA WEINBERG PARTNERS XERION CAPITAL LP			
PERELLA WEINBERG PARTNERS XERION CAPITAL LP			
PERELLA WEINBERG PARTNERS XERION CAPITAL LP			
PERELLA WEINBERG PARTNERS XERION CAPITAL LP			
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Credit Suisse First Boston (B)			
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BRIGADE CAPITAL MANAGEMENT	#NAME?	#NAME?	
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	#NAME?	#NAME?	#NAME?
COMMERZBANK NEW YORK	#NAME?	#NAME?	

	99.000		UNTESTED	
	91.000		UNTESTED	
	91.000		UNTESTED	
#NAME?	94.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
91.75	92.000	(223,750)	TESTED	-0.3%
91.75	92.000	(28,750)	TESTED	-0.3%
91.75	92.000	(1,250)	TESTED	-0.3%
91.75	92.000	(1,250)	TESTED	-0.3%
#NAME?	93.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
#NAME?	94.750		#NAME?	#NAME?
#NAME?	94.750		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
	94.750		UNTESTED	
	98.000		UNTESTED	
#NAME?	98.000		#NAME?	#NAME?
94.91	95.375	(13,875)	TESTED	-0.5%
	98.000		UNTESTED	
	80.500		UNTESTED	
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
	98.000		UNTESTED	
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
93.67	94.000	(149,187)	TESTED	-0.4%
	3.000		UNTESTED	
	3.000		UNTESTED	
	1.000		UNTESTED	
	1.000		UNTESTED	
	1.000		UNTESTED	
	1.000		UNTESTED	
	1.000		UNTESTED	
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	93.500		#NAME?	#NAME?
90.41	91.500	(29,483)	TESTED	-1.2%
86.41	87.000	(71,244)	TESTED	-0.7%
86.41	87.000	(47,496)	TESTED	-0.7%
	0.000		UNTESTED	
	0.000		UNTESTED	
	0.000		UNTESTED	
#NAME?	100.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	63.000		#NAME?	#NAME?
#NAME?	93.500		#NAME?	#NAME?
#NAME?	93.500		#NAME?	#NAME?
	91.000		UNTESTED	
#NAME?	91.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
	98.000		UNTESTED	
#NAME?	48.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
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#NAME?	81.000		#NAME?	#NAME?

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	#VALUE!		FID Corp	91	-	#REF!
	#VALUE!		FID Corp	91	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	94	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
0.25	FALSE	Trading Activitiy	HY	92	-	#REF!
0.25	FALSE	Trading Activitiy	HY	92	-	#REF!
0.25	FALSE	Trading Activitiy	HY	92	-	#REF!
0.25	FALSE	Trading Activitiy	HY	92	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	94.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	94.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	92	-	#REF!
	#VALUE!	#NAME?	HY	94.75	-	#REF!
	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
0.46	FALSE	Trading Activitiy	HY	95.375	-	#REF!
	#VALUE!		FID Corp	98	-	#REF!
	#VALUE!		HY	80.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	97	-	#REF!
0.33	FALSE	External Quote	FID Corp	94	-	#REF!
	#VALUE!		HY	3	-	#REF!
	#VALUE!		HY	3	-	#REF!
	#VALUE!		HY	1	-	#REF!
	#VALUE!		HY	1	-	#REF!
	#VALUE!		HY	1	-	#REF!
	#VALUE!		HY	1	-	#REF!
	#VALUE!		HY	1	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	100	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93.5	-	#REF!
1.09	FALSE	External Quote	HY	91.5	-	#REF!
0.59	FALSE	External Quote	FID Corp	87	-	#REF!
0.59	FALSE	External Quote	FID Corp	87	-	#REF!
	#VALUE!	#NAME?	HY	0.0001	-	#REF!
	#VALUE!	#NAME?	HY	0.0001	-	#REF!
	#VALUE!	#NAME?	HY	0.0001	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	63	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
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	#VALUE!	#NAME?	FID Corp	98	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	81	-	#REF!

8702 HY
8701 HY
4901 HY
7520 HY
7533 HY
6405 HY
6405 HY
6776 HY
6776 HY
6776 HY
7737 HY
6769 HY
6431 HY
6431 HY
6431 HY
6310 HY
6310 HY
7122 HY
9248 HY
9343 HY
6363 HY
6363 HY
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7797 HY
7797 HY
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9247 HY
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7833 HY
7796 HY
6931 HY
6414 HY
7123 HY
7123 HY
6172 HY
7738 HY
7461 HY
7736 HY
6716 HY
6716 HY
9783 HG
4707 HY
4709 HY
7250 HY
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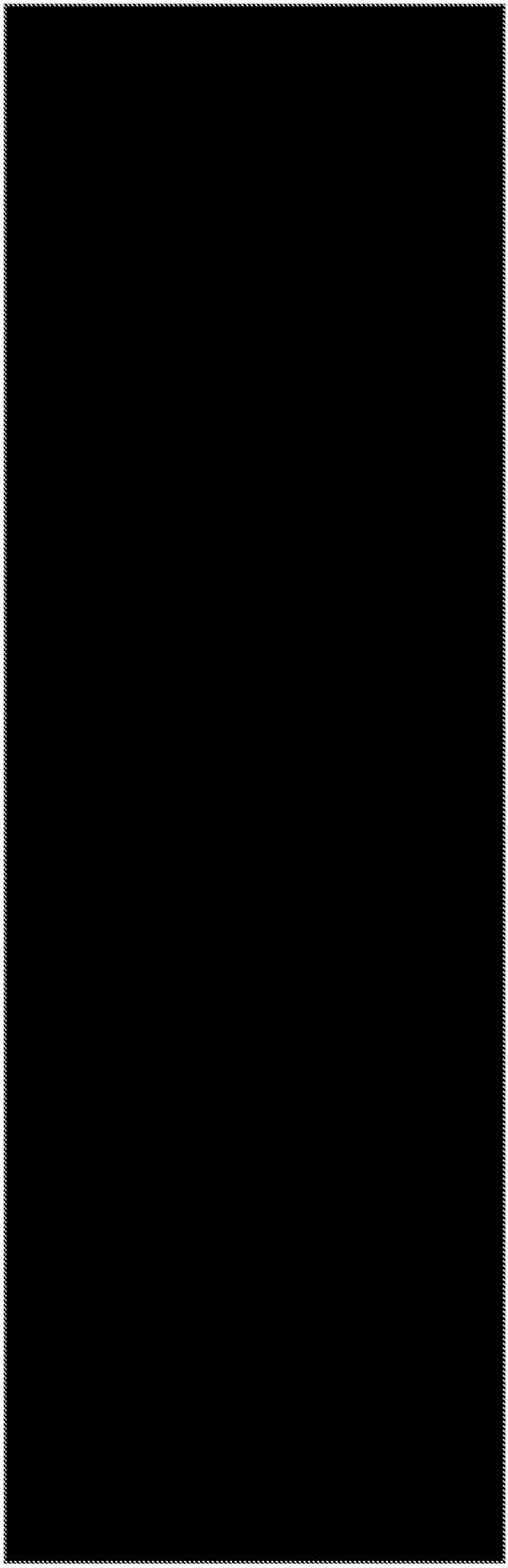
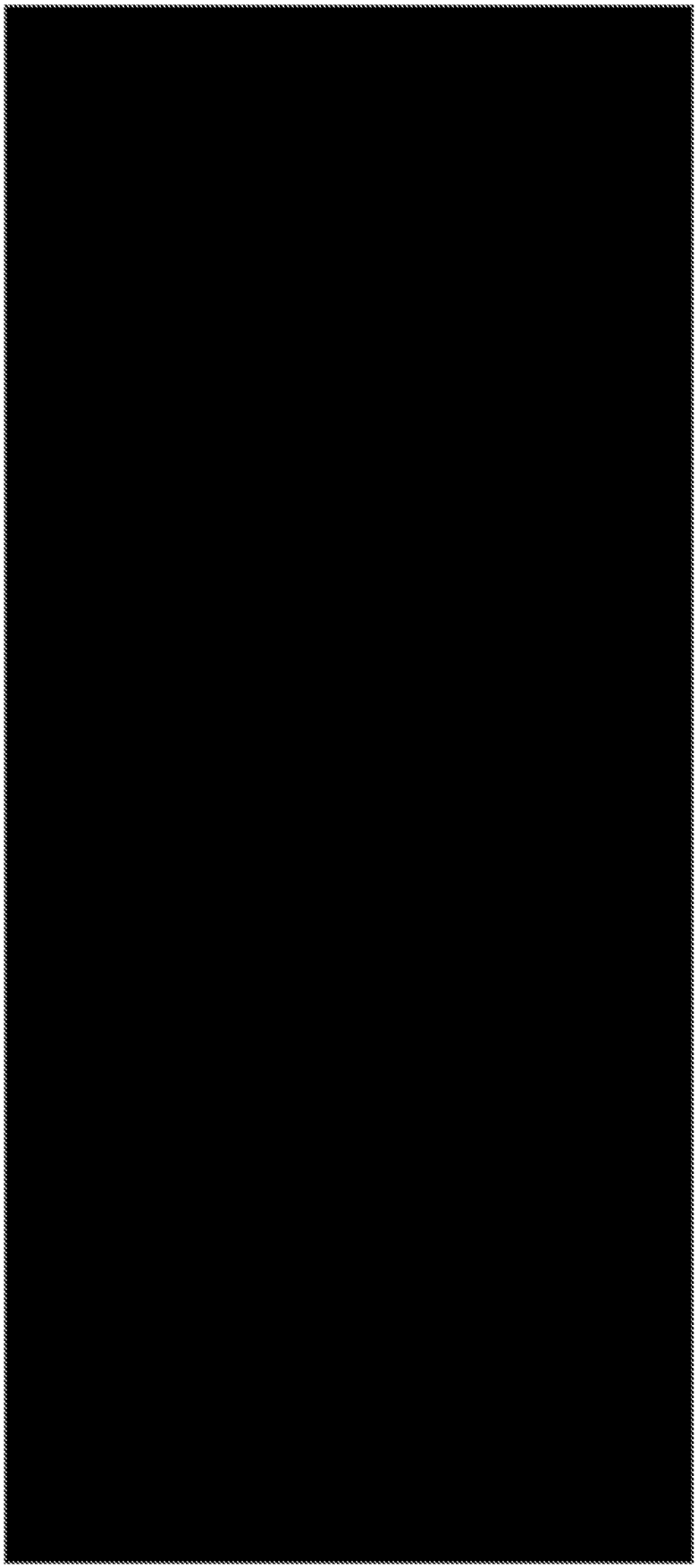
8605 HG





[redacted]

NY	N	PNCL STUB	12/31/11
NY	N	KLM	12/31/11
NY	N	PRATT CLAIM	3/31/10
NY	N	N507XJ	4/27/17
NY	N	N509XJ	4/27/17
NY	N	1991 CLAIM	10/22/16
NY	N	1991 CLAIM	10/22/16
NY	N	ALPA CLM	12/20/16
NY	N	ALPA CLM	12/20/16
NY	N	ALPA CLM	12/20/16
NY	N	ATSA CLAIM	12/31/10
NY	N	BAE CLM	12/21/16
NY	N	BMBRDR CLAIM	10/24/16
NY	N	BMBRDR CLAIM	10/24/16
NY	N	BMBRDR CLAIM	10/24/16
NY	N	EDC CLAIM	10/5/16
NY	N	EDC CLAIM	10/5/16
NY	N	GECC CLM	12/31/08
NY	N	GECC STUB	12/31/11
NY	N	GSO CLAIM	2/22/15
NY	N	HOULIHAN CLAIM	10/17/16
NY	N	HOULIHAN CLAIM	10/17/16
NY	N	HOULIHAN CLAIM	10/17/16
NY	N	HOULIHAN STUB	12/31/10
NY	N	HOULIHAN STUB	12/31/10
NY	N	HOULIHAN STUB	12/31/10
NY	N	KLM STUB	12/31/11
NY	N	MBIA CLAIM	12/31/08
NY	N	MBIA CLAIM	12/31/08
NY	N	MBIA CLAIM	12/31/08
NY	N	MBIA LEVERAGE LEASE	6/21/09
NY	N	MBIA LEVERAGE LEASE	6/21/09
NY	N	MBIA LEVERAGE LEASE	6/21/09
NY	N	MBIA LEVERAGE LEASE STUB	6/21/09
NY	N	MBIA MORTGAGE CLAIM	6/21/10
NY	N	MBIA MORTGAGE CLAIM	6/21/10
NY	N	MBIA MORTGAGE CLAIM	6/21/10
NY	N	MBIA MORTGAGE CLAIM STUB	6/21/09
NY	N	MBIA STUB	12/31/10
NY	N	MESABA	12/31/08
NY	N	ML LNK CLM	10/23/16
NY	N	N519 CLM/CLAIM NO. 7886	12/31/08
NY	N	N519 CLM/CLAIM NO. 7886	12/31/08
NY	N	N611US CLAIM	9/15/16
NY	N	NAMA CLAIM	12/31/10
NY	N	PHILMO CLAIM	1/31/11
NY	N	TWU CLAIM	12/31/10
NY	Y	TERM LOAN	9/30/10
NY	Y	TERM LOAN	9/30/10
NY	Y	364-DAY REVOLVER	6/12/09
NY	Y	7YR TERM LOAN	2/1/13
NY	Y	CREDIT-LINKED DEPOSIT	2/1/13
NY	Y	TERM LOAN	6/15/14
NY	Y	TERM LOAN	6/15/14
NY	Y	L/C LOAN	6/15/14
NY	Y	L/C LOAN	6/15/14
NY	Y	MULTICURRENCY REVOLVER	12/10/12
NY	Y	MULTICURRENCY REVOLVER	12/10/12
NY	Y	5-YEAR MULTI-CCY REVOLVER	4/4/12
NY	Y	5-YEAR MULTI-CCY REVOLVER	4/4/12
NY	Y	REVOLVER	4/27/12
NY	Y	REVOLVER	4/27/12
NY	Y	REVOLVER	4/27/12
NY	Y	LC	2/27/09
NY	Y	LC	2/27/09
NY	Y	TRANCHE A	9/27/10
NY	Y	TRANCHE B	9/27/10
NY	Y	5YR REVOLVER	12/6/12
NY	Y	5YR REVOLVER	12/6/12
NY	Y	5YR REVOLVER	12/6/12
NY	Y	5YR REVOLVER	12/6/12
NY	Y	5-YEAR REVOLVER	7/28/10
NY	Y	REVOLVER 2 BIL	10/10/13
NY	Y	REVOLVER 2 BIL	10/10/13

12/21/07	8702 TAM	USD	0.01990 LCPI	HYT	High Yield Secondary Trading
12/21/07	8701 TAM	USD	0.01990 LCPI	HYT	High Yield Secondary Trading
2/6/06	4901 TAM	USD	0.01120 LCPI	HYT	High Yield Secondary Trading
4/27/07	7520 TAM	USD	0.00500 LCPI	HYT	High Yield Secondary Trading
4/30/07	7533 TAM	USD	0.00500 LCPI	HYT	High Yield Secondary Trading
10/23/06	6405 TAM	USD	0.01990 LCPI	HYT	High Yield Secondary Trading
10/23/06	6405 TAM	USD	0.01990 LCPI	HYT	High Yield Secondary Trading
2/2/07	6776 TAM	USD	0.02000 LCPI	HYT	High Yield Secondary Trading
2/2/07	6776 TAM	USD	0.02000 LCPI	HYT	High Yield Secondary Trading
2/2/07	6776 TAM	USD	0.02000 LCPI	HYT	High Yield Secondary Trading
5/31/07	7737 TAM	USD	0.00500 LCPI	HYT	High Yield Secondary Trading
12/29/06	6769 TAM	USD	0.01120 LCPI	HYT	High Yield Secondary Trading
10/25/06	6431 TAM	USD	0.01830 LCPI	HYT	High Yield Secondary Trading
10/25/06	6431 TAM	USD	0.01830 LCPI	HYT	High Yield Secondary Trading
10/25/06	6431 TAM	USD	0.01830 LCPI	HYT	High Yield Secondary Trading
10/6/06	6310 TAM	USD	0.01120 LCPI	HYT	High Yield Secondary Trading
10/6/06	6310 TAM	USD	0.01120 LCPI	HYT	High Yield Secondary Trading
5/3/07	7122 TAM	USD	0.01830 LCPI	HYT	High Yield Secondary Trading
3/6/08	9248 TAM	USD	0.01830 LCPI	HYT	High Yield Secondary Trading
5/13/08	9343 TAM	USD	0.01120 LCPI	HYT	High Yield Secondary Trading
10/18/06	6363 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
10/18/06	6363 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
10/18/06	6363 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
7/18/07	7797 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
7/18/07	7797 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
7/18/07	7797 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
3/26/08	9247 TAM	USD	0.01830 LCPI	HYT	High Yield Secondary Trading
5/1/06	5371 TAM	USD	0.02000 LCPI	HYT	High Yield Secondary Trading
5/1/06	5371 TAM	USD	0.02000 LCPI	HYT	High Yield Secondary Trading
5/1/06	5371 TAM	USD	0.02000 LCPI	HYT	High Yield Secondary Trading
6/21/06	5677 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
6/21/06	5677 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
6/21/06	5677 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
9/25/07	7832 TAM	USD	0.02000 LCPI	HYT	High Yield Secondary Trading
6/21/06	5676 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
6/21/06	5676 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
6/21/06	5676 TAM	USD	0.02150 LCPI	HYT	High Yield Secondary Trading
9/25/07	7833 TAM	USD	0.02000 LCPI	HYT	High Yield Secondary Trading
9/11/07	7796 TAM	USD	0.02000 LCPI	HYT	High Yield Secondary Trading
4/23/07	6931 TAM	USD	0.00500 LCPI	HYT	High Yield Secondary Trading
10/24/06	6414 TAM	USD	0.25170 LCPI	HYT	High Yield Secondary Trading
5/8/07	7123 TAM	USD	0.00500 LCPI	HYT	High Yield Secondary Trading
5/8/07	7123 TAM	USD	0.00500 LCPI	HYT	High Yield Secondary Trading
9/14/06	6172 TAM	USD	0.01120 LCPI	HYT	High Yield Secondary Trading
5/31/07	7738 TAM	USD	0.00500 LCPI	HYT	High Yield Secondary Trading
4/27/07	7461 TAM	USD	0.00500 LCPI	HYT	High Yield Secondary Trading
5/31/07	7736 TAM	USD	0.00500 LCPI	HYT	High Yield Secondary Trading
9/30/05	6716 TMD	USD	0.75000 LCPI	HYT	High Yield Secondary Trading
9/30/05	6716 TMD	USD	0.75000 LCPI	HYT	High Yield Secondary Trading
6/13/08	9783 RST	USD	0.99700 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/2/06	4707 TAM	USD	0.95000 LCPI	IBD3	IBD/High Yield
2/2/06	4709 CST	USD	0.95500 LCPI	IBD3	IBD/High Yield
3/14/07	7250 TAM	USD	0.93000 LCPI	HYA	High Yield Agency
3/14/07	7250 TAM	USD	0.93000 LCPI	HYA	High Yield Agency
3/14/07	7249 CST	USD	0.93000 LCPI	HYA	High Yield Agency
3/14/07	7249 CST	USD	0.93000 LCPI	HYA	High Yield Agency
12/10/07	8958 RST	USD	0.97500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/10/07	8958 RST	USD	0.97500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/4/07	7376 RST	USD	0.98375 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/4/07	7376 RST	USD	0.98375 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/27/07	7529 RST	USD	0.78000 LBCB	HYA	High Yield Agency
4/27/07	7529 RST	USD	0.78000 LBCB	HYA	High Yield Agency
4/27/07	7529 RST	USD	0.78000 LCPI	HYA	High Yield Agency
2/27/08	9370 LCS	USD	0.96000 LBBNK		
2/27/08	9370 LCS	USD	0.96000 LCPI		
9/27/05	4470 RST	USD	0.97000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
9/27/05	4471 RST	USD	0.97000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/6/06	6632 RST	USD	0.98300 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/6/06	6632 RST	USD	0.98300 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/6/06	6630 RST	USD	0.98375 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/6/06	6630 RST	USD	0.98375 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/28/05	4126 RST	USD	0.93875 LCPI	IBD3	IBD/High Yield
10/10/07	8605 RST	USD	0.97500 LCPI	HYFID	High Yield FID Corporate
10/10/07	8605 RST	USD	0.97500 LCPI	HYFID	High Yield FID Corporate

DSTRD	256690	50000000	2000000		7,000,000	7,000,000
DSTRD	256690	50000000	0		2,000,000	2,000,000
DSTRD	256690	17500000	0		5,000,000	5,000,000
DSTRD	JV5000	20000000	2300000		2,300,000	2,300,000
DSTRD	JV5000	20000000	2300000		2,300,000	2,300,000
DSTRD	256690	100000000	39000000		11,500,000	11,500,000
RTHOM	520900	100000000	0	*****	7,500,000	7,500,000
RTHOM	520900	255000000	80293715.51		65,250,000	65,250,000
PRAMS	520910	255000000	0	*****	20,000,000	20,000,000
DSTRD	256690	255000000	0	*****	10,543,716	10,543,716
DSTRD	256690	200000000	456600		456,600	456,600
DSTRD	257150	400000000	13933518		13,933,518	13,933,518
DSTRD	256690	64069291.09	11711113.49		6,711,113	6,711,113
FIN4	233730	64069291.09	0	*****	5,000,000	5,000,000
RTHOM	520900	64069291.09	0	*****	3,000,000	3,000,000
DSTRD	256690	295000000	10500000		7,500,000	7,500,000
RTHOM	520900	295000000	0	*****	5,000,000	5,000,000
DSTRD	256690	20000000	3000000		3,000,000	3,000,000
DSTRD	256690	100000000	0		5,000,000	5,000,000
DSTRD	256690	100000000	0		13,000,000	13,000,000
RTHOM	520900	125000000	27000000		49,250,000	49,250,000
DSTRD	256690	125000000	0	*****	36,600,000	36,600,000
FIN4	233730	125000000	0	*****	5,000,000	5,000,000
DSTRD	256690	100000000	23171890		26,171,890	26,171,890
RTHOM	520900	100000000	0	*****	8,500,000	8,500,000
DSTRD	257150	100000000	0	*****	3,250,000	3,250,000
DSTRD	256690	100000000	0		6,000,000	6,000,000
RTHOM	520900	79950034.94	9500000.34		5,000,000	5,000,000
FIN4	233730	79950034.94	0	*****	4,000,000	4,000,000
DSTRD	257150	79950034.94	0	*****	500,000	500,000
DSTRD	257150	46297239.73	26696093.8		1,893,581	1,893,581
FIN4	233730	46297239.73	0	*****	1,711,168	1,711,168
RTHOM	520900	46297239.73	0	*****	1,711,168	1,711,168
DSTRD	256690	100000000	0		3,422,335	3,422,335
DSTRD	257150	86483860.22	56937972.14		4,099,502	4,099,502
FIN4	233730	86483860.22	0	*****	3,288,832	3,288,832
RTHOM	520900	86483860.22	0	*****	3,288,832	3,288,832
DSTRD	256690	100000000	0		6,577,665	6,577,665
DSTRD	256690	100000000	5000000		5,000,000	5,000,000
DSTRD	256690	30000000	30000000		10,000,000	10,000,000
DSTRD	257150	11882916	0		2,233,445	-
FIN4	233730	50000000	5140000		5,000,000	5,000,000
DSTRD	257150	50000000	0	*****	140,000	140,000
DSTRD	256690	50676000	0		11,648,648	11,648,648
DSTRD	256690	200000000	113360		113,360	113,360
DSTRD	256690	200000000	71250461		41,250,461	41,250,461
DSTRD	256690	200000000	1197760		1,197,760	1,197,760
DSTJG	256690	307000000	204666.67		204,667	204,667
DSTJG	256690	307000000	204666.67		204,667	204,667
FRL	JV4007	4125000000	175000000		175,000,000	175,000,000
SECT3	299190	2657228823	1339772.28		1,339,772	1,339,772
SECT3	299190	1300000000	656271.02		656,271	656,271
SECT3	299190	237304377.5	2037098.64		1,290,158	1,290,158
SECPB	508140	237304377.5	0	*****	746,941	746,941
SECT3	299190	32500000	257644.08		155,603	155,603
SECPB	508140	32500000	0	*****	102,041	102,041
FRL	JV4007	1250000000	60000000		42,500,000	42,500,000
SUMIB	JV4007	1250000000	0	*****	17,500,000	-
FRL	JV4007	2000000000	0		96,666,667	96,666,667
FRL	JV4000	2000000000	166666666.7		70,000,000	70,000,000
SYEXC	JV1020	40000000	0		9,500,000	9,500,000
SYHLD	JV1020	40000000	0		5,000,000	5,000,000
INSYN	JV1010	40000000	14500000		-	-
FRL	JV4005	100000000	100000000		-	-
FRLHD	JV4100	100000000	0		50,000,000	50,000,000
FRLEX	JV4100	15664175.57	206107.59		206,108	206,108
FRLEX	JV4100	364335824.4	4793892.43		4,793,892	4,793,892
SUMIB	JV4007	600000000	24000000		20,000,000	-
FRL	JV4007	600000000	0	*****	4,000,000	4,000,000
FRL	JV4007	400000000	16000000		11,000,000	11,000,000
SUMIB	JV4007	400000000	0	*****	5,000,000	-
FRLEX	JV4100	800000000	22266666.68		22,266,667	22,266,667
SPRUC	JV4100	2000000000	171875000		125,000,000	125,000,000
PINEZ	JV1015	2000000000	0	*****	6,875,000	6,875,000

7,000,000	-	7,000,000	0	0	0	0	0
2,000,000	-	2,000,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
2,300,000	-	2,300,000	0	0	0	0	0
2,300,000	-	2,300,000	0	0	0	0	0
11,500,000	-	11,500,000	0	0	0	0	0
7,500,000	-	7,500,000	0	0	0	0	0
65,250,000	-	65,250,000	0	0	0	0	0
20,000,000	-	20,000,000	0	0	0	0	0
10,500,000	-	10,500,000	0	0	0	0	0
457,000	-	457,000	0	0	0	0	0
13,900,000	-	13,900,000	0	0	0	0	0
6,711,113	-	6,711,113	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
3,000,000	-	3,000,000	0	0	0	0	0
7,500,000	-	7,500,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
3,000,000	-	3,000,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
13,000,000	-	13,000,000	0	0	0	0	0
49,300,000	-	49,250,000	0	0	0	0	0
36,600,000	-	36,600,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
26,171,890	-	26,171,890	0	0	0	0	0
8,500,000	-	8,500,000	0	0	0	0	0
3,250,000	-	3,250,000	0	0	0	0	0
6,000,000	-	6,000,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
4,000,000	-	4,000,000	0	0	0	0	0
500,000	-	500,000	0	0	0	0	0
1,890,000	-	1,890,000	0	0	0	0	0
1,710,000	-	1,710,000	0	0	0	0	0
1,710,000	-	1,710,000	0	0	0	0	0
3,420,000	-	3,420,000	0	0	0	0	0
4,099,502	-	4,099,502	0	0	0	0	0
3,288,832	-	3,288,832	0	0	0	0	0
3,290,000	-	3,290,000	0	0	0	0	0
6,577,665	-	6,577,665	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
10,000,000	-	10,000,000	0	0	0	0	0
-	-	-	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
140,000	-	140,000	0	0	0	0	0
11,648,648	-	11,648,648	0	0	0	0	0
113,000	-	113,000	0	0	0	0	0
41,300,000	-	41,300,000	0	0	0	0	0
1,197,760	-	1,197,760	0	0	0	0	0
205,000	-	205,000	0	0	0	0	0
204,667	-	204,667	0	0	0	0	0
-	-	-	0.03	0	0	0	0
1,330,000	-	1,330,000	0	0	0	0	0
656,271	-	656,271	0	0	0	0	1.5
1,290,000	-	1,290,000	0	0	0	0	0
747,000	-	746,941	0	0	0	0	0
156,000	-	156,000	0	0	0	0	0
102,041	-	102,041	0	0	0	0	0
28,900,000	2,061,571	26,800,000	0.125	0	0	0	0.5
-	-	-	0.125	0	0	0	0.5
-	-	-	0.04	0	0	0	0.11
-	-	-	0.04	0	0	0	0.11
1,187,500	1,187,500	-	0	0.5	0	0	2.25
625,000	625,000	-	0	0.5	0	0	2.25
-	-	-	0	0.5	0	0	2.25
-	-	-	0	0	0	0.75	0
50,000,000	50,000,000	-	0	0	0	0.75	0
-	-	-	0	0.25	0	0	0
4,746,000	-	4,746,000	0	0.25	0	0	0
-	-	-	0.07	0	0	0	0.28
-	-	-	0.07	0	0	0	0.28
41,951	41,951	-	0.05	0	0	0	0.15
-	-	-	0.05	0	0	0	0.15
1,974,677	109,844	1,864,833	0	0.375	0	0	1.75
100,937,500	-	100,937,500	0	0	0	0	0
5,551,563	-	5,551,563	0	0	0	0	0

0	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
0.0525 EURO	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
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0	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
0	NR	NR		4512 INDUSTRIAL
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0	NR	NR		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
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0	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
0	NA	NA		4512 INDUSTRIAL
0	NA	NA

Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	
Hotels	CREDIT SUISSE		
Hotels	CREDIT SUISSE		
Pharmaceuticals Preparations	BANK OF AMERICA	HAYKIN, DANIEL	
Electric Services	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	
Electric Services	CITIBANK, N.A. (MASTER)	BRAUNFELD, RANDALL	
Radio & TV Comm. Systems & Equip.	LCPI - AGENCY	BRAUNFELD, RANDALL	
Radio & TV Comm. Systems & Equip.	LCPI - AGENCY	BRAUNFELD, RANDALL	
Radio & TV Comm. Systems & Equip.	LCPI - AGENCY	BRAUNFELD, RANDALL	
Radio & TV Comm. Systems & Equip.	LCPI - AGENCY	BRAUNFELD, RANDALL	
Pipelines Exc. Natural Gas	CHASE	DE LAGARDE, ADRIAN	
Pipelines Exc. Natural Gas	CHASE	DE LAGARDE, ADRIAN	
Security Brokers & Dealers	CHASE	NAIR, ROHIT	
Security Brokers & Dealers	CHASE	NAIR, ROHIT	
Water Transportion	LCPI - AGENCY	BHALLA, RITAM	Y
Water Transportion	LCPI - AGENCY	BHALLA, RITAM	Y
Water Transportion	LCPI - AGENCY	BHALLA, RITAM	Y
Real Estate	LCPI - AGENCY	NAIR, ROHIT	
Real Estate	LCPI - AGENCY	NAIR, ROHIT	
Investment Advice and Research	CHASE	MILANEZ, ANDREW	Y
Investment Advice and Research	CHASE	MILANEZ, ANDREW	Y
Electric Services	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Electric Services	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Electric Services	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Electric Services	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Drug Stores & Proprietary Stores	SUNTRUST BANK	MALLOY, CRAIG	Y
Utilities	CHASE	DE LAGARDE, ADRIAN	
Utilities	CHASE	DE LAGARDE, ADRIAN	

NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HY AMERICAS - DISTRESSED LOANS
NWZ	US	General Corp Purposes		0 HY AMERICAS - DISTRESSED LOANS
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 DISTRESSED & LEV EQ
NWA	US	General Corp Purposes		0 DISTRESSED & LEV EQ
NWA	US	General Corp Purposes		0 OTHER CONVERTS AMERICAS
NWA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HY EUROPE - LOAN SYND EUROPE
NWZ	US	General Corp Purposes		0 DISTRESSED & LEV EQ
NWA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWA	US	General Corp Purposes		0 DISTRESSED & LEV EQ
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 DISTRESSED & LEV EQ
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HY EUROPE - LOAN SYND EUROPE
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 DISTRESSED & LEV EQ
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 DISTRESSED & LEV EQ
NWZ	US	General Corp Purposes		0 HY EUROPE - LOAN SYND EUROPE
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HY EUROPE - LOAN SYND EUROPE
NWZ	US	General Corp Purposes		0 DISTRESSED & LEV EQ
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HY EUROPE - LOAN SYND EUROPE
NWZ	US	General Corp Purposes		0 DISTRESSED & LEV EQ
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HY EUROPE - LOAN SYND EUROPE
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NWZ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
YLWST	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
YLWST	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
NVS	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
NRG	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
NRG	US	General Corp Purposes	62938UAD2	HIGH YIELD-LOANS AMER
NSG	US	Financing		0 HIGH YIELD-LOANS AMER
NSG	US	Financing		0 RATES CVA US
NSG	US	Financing		0 HIGH YIELD-LOANS AMER
NSG	US	Financing		0 RATES CVA US
NSH	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
NSH	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
NYSE	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
NYSE	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
OCCI	US	Acquisition	45775DAB5	FID CORP LOANS AMER - HY LOAN HOLDS
OCCI	US	Acquisition	45775DAB5	FID CORP LOANS AMER - HY LOAN HOLDS
OCCI	US	Acquisition	45775DAB5	FID CORP LOANS AMER - HY LOAN HOLDS
OCVE	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
OCVE	US	General Corp Purposes		0 FID CORP LOANS AMER - HY FRL
OCMM	US	Acquisition		0 FID CORP LOANS AMER - HY FRL
OCMM	US	Financing		0 FID CORP LOANS AMER - HY FRL
OGE	US	Commercial Paper Back-Up		FID CORP LOANS AMER - HG FRL
OGE	US	Commercial Paper Back-Up		FID CORP LOANS AMER - HG FRL
OGE	US	Commercial Paper Back-Up	67885YAB0	FID CORP LOANS AMER - HG FRL
OGE	US	Commercial Paper Back-Up	67885YAB0	FID CORP LOANS AMER - HG FRL
OCR	US	Acquisition		FID CORP LOANS AMER - HY FRL
TXU	US	General Corp Purposes		0 FID CORP LOANS AMER - HY FRL
TXU	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS

HIGH YIELD	1	FALSE	7,000,000	7,000,000
HIGH YIELD	1	FALSE	2,000,000	2,000,000
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	2,300,000	2,300,000
HIGH YIELD	1	FALSE	2,300,000	2,300,000
HIGH YIELD	1	FALSE	11,500,000	11,500,000
CONVERTIBLES	1	FALSE	7,500,000	7,500,000
CONVERTIBLES	1	FALSE	65,250,000	65,250,000
CONVERTIBLES	1	FALSE	20,000,000	20,000,000
HIGH YIELD	1	FALSE	10,543,716	10,500,000
HIGH YIELD	1	FALSE	456,600	456,600
HIGH YIELD	1	FALSE	13,933,518	13,933,518
HIGH YIELD	1	FALSE	6,711,113	6,711,113
HIGH YIELD	1	FALSE	5,000,000	5,000,000
CONVERTIBLES	1	FALSE	3,000,000	3,000,000
HIGH YIELD	1	FALSE	7,500,000	7,500,000
CONVERTIBLES	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	3,000,000	3,000,000
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	13,000,000	13,000,000
CONVERTIBLES	1	FALSE	49,250,000	49,250,000
HIGH YIELD	1	FALSE	36,600,000	36,600,000
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	26,171,890	26,171,890
CONVERTIBLES	1	FALSE	8,500,000	8,500,000
HIGH YIELD	1	FALSE	3,250,000	3,250,000
HIGH YIELD	1	FALSE	6,000,000	6,000,000
CONVERTIBLES	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	4,000,000	4,000,000
HIGH YIELD	1	FALSE	500,000	500,000
HIGH YIELD	1	FALSE	1,893,581	1,890,000
HIGH YIELD	1	FALSE	1,711,168	1,710,000
CONVERTIBLES	1	FALSE	1,711,168	1,710,000
HIGH YIELD	1	FALSE	3,422,335	3,420,000
HIGH YIELD	1	FALSE	4,099,502	4,099,502
HIGH YIELD	1	FALSE	3,288,832	3,288,832
CONVERTIBLES	1	FALSE	3,288,832	3,288,832
HIGH YIELD	1	FALSE	6,577,665	6,577,665
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	10,000,000	10,000,000
HIGH YIELD	1	FALSE	2,233,445	
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	140,000	140,000
HIGH YIELD	1	FALSE	11,648,648	11,648,648
HIGH YIELD	1	FALSE	113,360	113,000
HIGH YIELD	1	FALSE	41,250,461	41,250,461
HIGH YIELD	1	FALSE	1,197,760	1,197,760
HIGH YIELD	1	FALSE	204,667	204,667
HIGH YIELD	1	FALSE	204,667	204,667
HIGH GRADE	1	FALSE	175,000,000	
HIGH YIELD	1	FALSE	1,339,772	1,326,188
HIGH YIELD	1	FALSE	656,271	656,271
HIGH YIELD	1	FALSE	1,290,158	1,290,158
GLOBAL RATES	1	FALSE	746,941	746,941
HIGH YIELD	1	FALSE	155,603	155,603
GLOBAL RATES	1	FALSE	102,041	102,041
HIGH GRADE	1	FALSE	42,500,000	26,800,000
HIGH GRADE	1	FALSE	17,500,000	
HIGH GRADE	1	FALSE	96,666,667	
HIGH GRADE	1	FALSE	70,000,000	
HIGH YIELD	1	FALSE	9,500,000	
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	TRUE		
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	50,000,000	
HIGH YIELD	1	FALSE	206,108	
HIGH YIELD	1	FALSE	4,793,892	4,746,000
HIGH GRADE	1	FALSE	20,000,000	
HIGH GRADE	1	FALSE	4,000,000	
HIGH GRADE	1	FALSE	11,000,000	
HIGH GRADE	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	22,266,667	1,864,833
HIGH YIELD	1	FALSE	125,000,000	100,937,500
HIGH YIELD	1	FALSE	6,875,000	5,551,563

	139,300	139,300		PV	139,300	7,000,000
	39,800	39,800		PV	39,800	2,000,000
	56,000	56,000		PV	56,000	5,000,000
	11,500	11,500		PV	11,500	2,300,000
	11,500	11,500		PV	11,500	2,300,000
	228,850	228,850		PV	228,850	11,500,000
	149,250	149,250		PV	149,250	7,500,000
	1,305,000	1,305,000		PV	1,305,000	65,250,000
	400,000	400,000		PV	400,000	20,000,000
43,716	210,874	210,000	874	PV	210,874	10,543,700
	2,283	2,283		PV	2,283	456,600
	156,055	156,055		PV	156,055	13,933,482
	122,813	122,813		PV	122,813	6,711,093
	91,500	91,500		PV	91,500	5,000,000
	54,900	54,900		PV	54,900	3,000,000
	84,000	84,000		PV	84,000	7,500,000
	56,000	56,000		PV	56,000	5,000,000
	54,900	54,900		PV	54,900	3,000,000
	91,500	91,500		PV	91,500	5,000,000
	145,600	145,600		PV	145,600	13,000,000
	1,058,875	1,058,875		PV	1,058,875	49,250,000
	786,900	786,900		PV	786,900	36,600,000
	107,500	107,500		PV	107,500	5,000,000
	562,696	562,696		PV	562,696	26,171,907
	182,750	182,750		PV	182,750	8,500,000
	69,875	69,875		PV	69,875	3,250,000
	109,800	109,800		PV	109,800	6,000,000
	100,000	100,000		PV	100,000	5,000,000
	80,000	80,000		PV	80,000	4,000,000
	10,000	10,000		PV	10,000	500,000
3,581	40,712	40,635	77	PV	40,712	1,893,581
1,168	36,790	36,765	25	PV	36,790	1,711,163
1,168	36,790	36,765	25	PV	36,790	1,711,163
2,335	68,447	68,400	47	PV	68,447	3,422,350
	88,139	88,139		PV	88,139	4,099,488
	70,710	70,710		PV	70,710	3,288,837
	70,710	70,710		PV	70,710	3,288,837
	131,553	131,553		PV	131,553	6,577,650
	100,000	100,000		PV	100,000	5,000,000
	50,000	50,000		PV	50,000	10,000,000
2,233,445	562,158		562,158	PV	562,158	2,233,445
	25,000	25,000		PV	25,000	5,000,000
	700	700		PV	700	140,000
	130,465	130,465		PV	130,465	11,648,661
360	567	565	2	PV	567	113,400
	206,252	206,252		PV	206,252	41,250,400
	5,989	5,989		PV	5,989	1,197,800
	153,500	153,500		PV	153,500	204,667
	153,500	153,500		PV	153,500	204,667
175,000,000	174,475,000		174,475,000	PV	174,475,000	174,475,000
13,584	1,272,784	1,259,879	12,905	PV	1,272,784	1,339,773
	626,739	626,739		PV	626,739	656,271
	1,199,847	1,199,847		PV	1,199,847	1,290,158
	694,655	694,655		PV	694,655	746,941
	144,711	144,711		PV	144,711	155,603
	94,898	94,898		PV	94,898	102,041
15,700,000	41,437,500	26,130,000	15,307,500	PV	41,437,500	42,283,163
17,500,000	17,062,500		17,062,500	PV	17,062,500	17,410,714
96,666,667	95,095,833		95,095,833	PV	95,095,833	97,036,564
70,000,000	68,862,500		68,862,500	PV	68,862,500	70,267,857
9,500,000	7,410,000		7,410,000	PV	7,410,000	9,500,000
5,000,000	3,900,000		3,900,000	PV	3,900,000	5,000,000
				PV	-	-
				PV	-	-
50,000,000	48,000,000		48,000,000	PV	48,000,000	50,000,000
206,108	199,924		199,924	PV	199,924	206,107
47,893	4,650,076	4,603,620	46,456	PV	4,650,076	4,793,893
20,000,000	19,660,000		19,660,000	PV	19,660,000	20,061,224
4,000,000	3,932,000		3,932,000	PV	3,932,000	4,012,245
11,000,000	10,821,250		10,821,250	PV	10,821,250	11,042,092
5,000,000	4,918,750		4,918,750	PV	4,918,750	5,019,133
20,401,833	20,902,833	1,750,612	19,152,221	PV	20,902,833	22,237,056
24,062,500	121,875,000	98,414,063	23,460,938	PV	121,875,001	124,362,246
1,323,438	6,703,125	5,412,773	1,290,352	PV	6,703,125	6,839,923

1.38 LSTA
1.38 LSTA
1.38 LSTA

77.50
77.50
77.50

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	96.000	UNTESTED	
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	98.000	UNTESTED	
	98.000	UNTESTED	

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	#VALUE!	External Quote	FID Corp	98	-	#REF!

5016 HG
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8191 HY
8190 HY
4447 HY
9859 HY
9858 HY
5119 HG
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5414 HY
5414 HY
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8678 HG
5743 HG
5683 HY
5683 HY
9728 HY
9729 HY
4326 HG
8699 HY
5985 HY
9055 HG
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9401 HY
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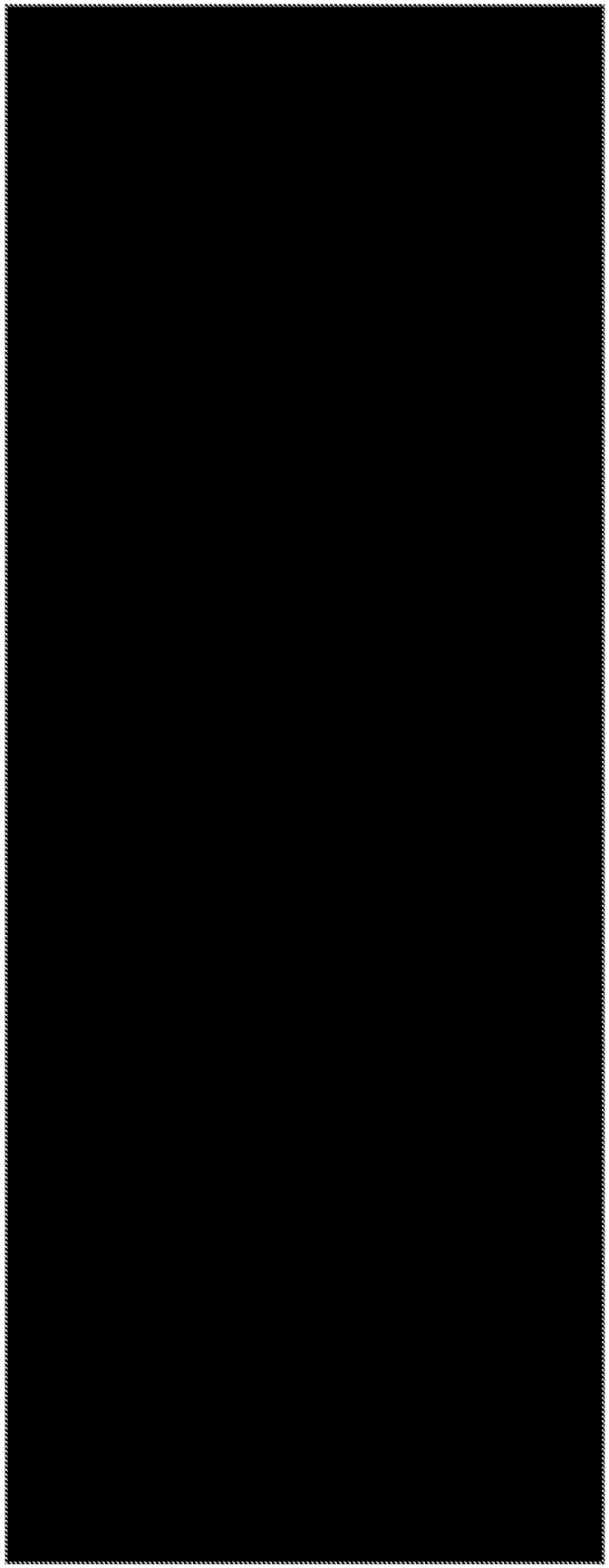
6050 HY
6047 HY
6048 HY
6049 HY
4373 HY
8279 HY



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NY	Y	5YR REVOLVER	3/14/11
NY	Y	5YR REVOLVER	3/14/11
NY	Y	ALTERNATIVE CURRENCY RC	7/25/13
NY	Y	USD RC	7/25/13
NY	Y	5-YR REVOLVER	12/21/11
NY	Y	TRANCHE A-1 REVOLVER	7/11/13
NY	Y	TRANCHE A REVOLVER	7/11/13
NY	Y	5YR - RCF	5/3/11
NY	Y	5YR - RCF	5/3/11
NY	Y	5YR - RCF	5/3/11
NY	Y	MULTI-CCY REVOLVING CREDIT	6/14/12
NY	Y	MULTI-CCY REVOLVING CREDIT	6/14/12
NY	Y	TRANCHE A TERM LOAN (AUD)	6/14/12
NY	Y	TRANCHE C TERM LOANS (CAD)	6/14/12
NY	Y	TERM LOAN B	7/2/12
NY	Y	TERM LOAN B	7/2/12
NY	Y	5-YR REVOLVER	10/23/12
NY	Y	5YR REVOLVER	7/6/13
NY	Y	RENEWED REVOLVER	7/3/12
NY	Y	RENEWED REVOLVER	7/3/12
NY	Y	REVOLVER	5/14/13
NY	Y	TERM	5/14/13
NY	Y	5 YEAR REVOLVER	9/30/10
NY	Y	REVOLVER	10/31/11
NY	Y	REVOLVING CREDIT FACILITY	9/15/11
NY	Y	TERM LOAN	12/27/12
NY	Y	TERM LOAN	12/27/12
NY	Y	TERM LOAN B	10/3/12
NY	Y	REVOLVER	10/3/10
NY	Y	REVOLVER	10/3/10
NY	Y	5-YR REVOLVER	10/19/12
NY	Y	5-YR REVOLVER	10/19/12
NY	Y	TERM LOAN	11/8/11
NY	Y	SERIES E LC FACILITY	2/24/12
NY	Y	SERIES E LC FACILITY	2/24/12
NY	Y	SERIES B LC FACILITY	2/24/12
NY	Y	SERIES B LC FACILITY	2/24/12
NY	Y	SERIES C LC FACILITY	2/24/12
NY	Y	SERIES C LC FACILITY	2/24/12
NY	Y	SERIES F LC FACILITY	2/24/12
NY	Y	SERIES F LC FACILITY	2/24/12
NY	Y	5YR REVOLVER	2/26/12
NY	Y	5YR REVOLVER	2/26/12
NY	Y	5YR REVOLVER	2/26/12
NY	Y	REVOLVER	3/12/14
NY	Y	5-YR REVOLVER	7/31/12
NY	Y	5-YR TERM LOAN	7/31/12
NY	Y	REVOLVER	12/14/10
NY	Y	TERM LOAN	4/2/14
NY	Y	TERM LOAN	4/2/14
NY	Y	REVOLVER	4/2/13
NY	Y	REVOLVER	4/2/13
NY	Y	REVOLVER	4/2/13
NY	N	1ST LIEN TERM LOAN	1/11/14
NY	Y	5 YEAR REVOLVER	11/6/12
NY	Y	5 YEAR REVOLVER	8/15/12
NY	Y	5 YEAR REVOLVER	8/15/12
NY	Y	REVOLVER	8/17/12
NY	Y	5 YEAR REVOLVER	7/12/13
NY	Y	5 YEAR REVOLVER	7/12/13
NY	Y	5 YEAR REVOLVER	5/3/12
NY	Y	5 YEAR REVOLVER	5/3/12
NY	Y	5 YEAR REVOLVER	6/9/12
NY	Y	5 YEAR REVOLVER	6/9/12
NY	Y	FIRST LIEN TERM LOAN	7/30/14
NY	Y	REVOLVER	7/30/13
NY	Y	REVOLVER	7/30/13
NY	Y	FIRST LIEN TERM LOAN	7/30/14
NY	Y	CAD TERM LOAN (CIT AGENT)	8/25/12
NY	Y	US DELAYED DRAW TERM LOAN	8/25/13
NY	Y	US FUNDED TERM LOAN	8/25/13
NY	Y	US REVOLVER	8/25/12
NY	Y	6 YR MULTI CCY REVOLVER	10/12/11
NY	Y	REVOLVER	8/1/13

3/15/06	5016 RST	USD	0.99250 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/15/06	5016 RST	USD	0.99250 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/25/07	8191 RST	USD	0.81000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/25/07	8190 RST	USD	0.81000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/23/05	4447 RST	USD	0.91000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/11/08	9859 RST	USD	0.97000 LCPI	IBD3	IBD/High Yield
7/11/08	9858 RST	USD	0.97000 LCPI	IBD3	IBD/High Yield
4/3/06	5119 RST	USD	0.98000 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/3/06	5119 RST	USD	0.98000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/3/06	5119 RST	USD	0.98000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/14/06	5414 RST	USD	0.94000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/14/06	5414 RST	USD	0.94000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/14/06	5415 TAM	AUD	0.96500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/14/06	5417 TAM	CAD	0.96500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/2/07	7979 TAM	USD	0.94750 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/2/07	7979 TAM	USD	0.94750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/23/07	8678 RST	USD	0.98625 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/6/06	5743 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/3/06	5683 RST	USD	0.94000 LCPI	IBD3	IBD/High Yield
7/3/06	5683 RST	USD	0.94000 LCPI	IBD3	IBD/High Yield
5/15/08	9728 RST	USD	0.94750 LCPI	IBD3	IBD/High Yield
5/15/08	9729 TAM	USD	0.98000 LCPI	IBD3	IBD/High Yield
9/30/05	4326 RST	USD	0.98375 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/31/07	8699 RST	USD	0.96000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
9/15/06	5985 RST	USD	0.96375 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/27/07	9055 TAM	USD	0.98750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/27/07	9055 TAM	USD	0.98750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/3/05	3630 TMD	USD	0.95750 LCPI	IBD3	IBD/High Yield
10/3/05	3631 RST	USD	0.97500 LBCB	IBD3	IBD/High Yield
10/3/05	3631 RST	USD	0.97500 LCPI	IBD3	IBD/High Yield
10/19/07	8643 RST	USD	0.98750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/19/07	8643 RST	USD	0.98750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/8/07	8754 TAM	USD	0.99000 LCPI	HYA	High Yield Agency
2/26/07	7066 LCS	USD	0.98813 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/26/07	7066 LCS	USD	0.98813 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/26/07	7063 LCS	USD	0.98625 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/26/07	7063 LCS	USD	0.98625 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/26/07	7064 LCS	USD	0.98688 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/26/07	7064 LCS	USD	0.98688 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/26/07	7068 LCS	USD	0.98625 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/26/07	7068 LCS	USD	0.98625 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/26/07	7051 RST	USD	0.98688 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/26/07	7051 RST	USD	0.98688 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/26/07	7033 RST	USD	0.98688 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/12/08	9401 RST	USD	0.92000 LCPI	IBD3	IBD/High Yield
7/31/07	8181 RST	USD	0.92500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/31/07	8182 TAM	USD	0.95000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/15/05	4604 RST	USD	0.96000 LCPI	IBD3	IBD/High Yield
4/2/07	7367 TAM	USD	0.91500 LCPI	HYA	High Yield Agency
4/2/07	7367 TAM	USD	0.91500 LCPI	HYA	High Yield Agency
4/2/07	7366 RST	USD	0.87500 LBCB	HYA	High Yield Agency
4/2/07	7366 RST	USD	0.87500 LBCB	HYA	High Yield Agency
4/2/07	7366 RST	USD	0.87500 LCPI	HYA	High Yield Agency
8/30/05	6558 TAM	USD	0.72000 LCPI	HYT	High Yield Secondary Trading
11/6/07	8682 RST	USD	0.96750 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/15/05	4194 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/15/05	4194 RST	USD	0.98000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/17/05	4195 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/27/05	3939 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/27/05	3939 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/4/07	7580 RST	USD	0.97750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/4/07	7580 RST	USD	0.97750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/4/07	7584 RST	USD	0.97875 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/4/07	7584 RST	USD	0.97875 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/30/07	8187 TAM	USD	0.94250 LCPI	IBD3	IBD/High Yield
7/30/07	8192 RST	USD	0.90000 LCPI	IBD3	IBD/High Yield
7/30/07	8192 RST	USD	0.90000 LCPI	IBD3	IBD/High Yield
7/30/07	8187 TAM	USD	0.94250 LBCB	IBD3	IBD/High Yield
8/25/06	6050 TAM	USD	0.93000 LCPI	HYA	High Yield Agency
8/25/06	6047 TMD	USD	0.99000 LCPI	HYA	High Yield Agency
8/25/06	6048 TAM	USD	0.99000 LCPI	HYA	High Yield Agency
8/25/06	6049 RST	USD	0.93000 LCPI	HYA	High Yield Agency
10/12/05	4373 RST	USD	0.94000 LCPI	IBD3	IBD/High Yield
8/1/07	8279 RST	USD	0.90000 LCPI	IBD3	IBD/High Yield

FRL	JV4000	3000000000	100000000		50,000,000	50,000,000
SUMIB	JV4000	3000000000	0	*****	50,000,000	-
FRLEX	JV4100	35000000	5147058.82		5,147,059	5,147,059
FRLEX	JV4100	50000000	7352941.18		7,352,941	7,352,941
PINEH	JV4100	130000000	6750000		6,750,000	6,750,000
SYHLD	JV1015	125000000	520833.33		520,833	520,833
SYHLD	JV1015	1075000000	4479166.67		4,479,167	4,479,167
FRL	JV4002	350000000	0		10,000,000	10,000,000
FRL	JV4000	350000000	44000000		20,000,000	20,000,000
FRLBK	JV4000	350000000	0	*****	14,000,000	14,000,000
FRLHD	JV4100	900000000	32250000		20,000,000	20,000,000
FRLEX	JV4100	900000000	0	*****	12,250,000	12,250,000
FRLEX	JV4100	225000000	8250000		8,250,000	8,250,000
FRLEX	JV4100	110750000	4012681.16		4,012,681	4,012,681
FRL	JV4002	750000000	0		212,500,000	212,500,000
SPRUC	JV4000	750000000	250000000		37,500,000	37,500,000
FRL	JV4000	700000000	65000000		65,000,000	65,000,000
FRL	JV4005	800000000	40000000		40,000,000	40,000,000
SYEXC	JV1015	175000000	20764415.88		10,382,208	10,382,208
SYHLD	JV1015	175000000	0	*****	10,382,208	10,382,208
PINEH	JV4100	80000000	6153846		6,153,846	6,153,846
VERAH	JV4100	50000000	3846154		3,846,154	3,846,154
FRL	JV4005	700000000	40000000		40,000,000	40,000,000
FRLBH	JV4105	500000000	15000000		15,000,000	15,000,000
PINEZ	JV4100	1800000000	16944114.54		16,944,115	16,944,115
FRL	JV4007	1785000000	127500000		114,750,000	114,750,000
SPRUC	JV4100	1785000000	0		12,750,000	12,750,000
SECT4	299230	1604625000	992307.69		1,994,872	992,308
SYHLD	JV1020	750000000	0		2,348,837	2,348,837
INSYN	JV1010	750000000	2348837.21		-	-
FRL	JV4000	1200000000	125000000		85,000,000	85,000,000
SUMIB	JV4000	1200000000	0	*****	40,000,000	-
PINE1	294900	29850000	29850000		29,850,000	29,850,000
SUMIB	JV4005	166808220	10646299.38		8,509,038	-
FRL	JV4005	166808220	0	*****	2,137,261	2,137,261
SUMIB	JV4005	150177946	9584895.59		7,660,713	-
FRL	JV4005	150177946	0	*****	1,924,183	1,924,183
SUMIB	JV4005	202191781	12904605.25		10,313,986	-
FRL	JV4005	202191781	0	*****	2,590,619	2,590,619
SUMIB	JV4005	101095891	6452302.66		5,156,993	-
FRL	JV4005	101095891	0	*****	1,295,310	1,295,310
SUMIB	JV4005	2000000000	127647179.2		67,359,270	-
FRL	JV4005	2000000000	0	*****	60,287,909	60,287,909
FRL	JV4005	200000000	12764717.92		12,764,718	12,764,718
SYHLD	JV1015	20000000	1000000		1,000,000	1,000,000
FRLHD	JV4105	150000000	8294117.65		8,294,118	8,294,118
FREEH	JV4105	240000000	13270588.23		13,270,588	13,270,588
PINEH	JV1015	625000000	48136363.62		48,136,364	48,136,364
TBSYN	221720	1237500000	21424183.15		28,000,000	28,000,000
SECT3	299970	1237500000	0	*****	1,361,277	7,424,183
SYHLD	JV1020	125000000	0		15,000,000	15,000,000
JSTBL	425400	125000000	0		10,000,000	10,000,000
INSYN	JV1010	125000000	25000000		-	-
DSTJG	256690	268812500	977499.99		977,500	977,500
FRLHD	JV4105	2700000000	67000000		27,689,655	27,689,655
FRL	JV4005	600000000	32000000		-	-
FRL	JV4007	600000000	0		32,000,000	32,000,000
SUMIB	JV4005	400000000	23000000		23,000,000	-
FRL	JV4005	400000000	55000000		30,000,000	30,000,000
SUMIB	JV4005	400000000	0	*****	25,000,000	-
FRL	JV4005	200000000	10277777.78		-	-
FRL	JV4007	200000000	0		10,277,778	10,277,778
FRL	JV4005	3400000000	174722222.2		-	-
FRL	JV4007	3400000000	0		174,722,222	174,722,222
TBSYN	221720	1133416583	170855527.5		9,000,000	71,605,528
TBSYN	221720	200000000	0	*****	20,000,000	20,000,000
PINE1	221720	200000000	66666666.67		46,666,667	46,666,667
JSTBL	425400	1133416583	0		0	99,250,000
VERAX	JV1015	18866820.25	15383505.96		15,383,506	15,383,506
SPRUC	JV4100	9925000	6000740.63		6,000,741	6,000,741
VERAH	JV1015	163548939.9	9277605.63		9,277,606	9,277,606
PINEZ	JV1015	20000000	7500000		7,500,000	7,500,000
SYHLD	JV1015	50000000	5000000		5,000,000	5,000,000
FRLEX	JV4100	100000000	12000000		12,000,000	12,000,000

-	-	-	0.05	0	0	0	0.125
-	-	-	0.05	0	0	0	0.125
-	-	-	0	0	0	0	2.5
-	-	-	0	0	0	0	2.5
45,084	45,084	-	0	0.25	0	0	1
521,000	-	521,000	0	0.375	0	0	0
1,770,000	-	1,770,000	0	0.5	0	0	2.5
306,000	306,301	-	0	0	0	0	0.5
613,000	613,000	-	0	0	0	0	0.5
429,000	429,000	-	0	0	0	0	0.5
4,911,863	1,831,600	3,080,263	0	0.2	0	0	0.875
3,010,000	1,121,855	1,890,000	0	0.2	0	0	0.875
8,250,000	-	8,250,000	0	0	0	0	0
4,010,000	-	4,012,681	0	0	0	0	0
212,500,000	-	212,500,000	0	0	0	0	0
37,500,000	-	37,500,000	0	0	0	0	0
-	-	-	0.08	0	0	0	0.195
-	-	-	0.08	0	0	0	0.195
122,300	122,300	-	0	0.25	0	0	2.375
122,000	122,300	-	0	0.25	0	0	2.375
473,633	473,633	-	0	0.5	0	0	2.75
3,846,154	-	3,846,154	0	0	0	0	0
19,200,000	19,196,559	-	0	0	0	0	0.205
7,715,699	7,715,699	-	0	0.25	0	0	1.75
5,130,000	2,924,788	2,210,000	0	0.2	0	0	1.25
114,750,000	-	114,750,000	0	0	0	0	0
12,750,000	-	12,750,000	0	0	0	0	0
992,308	-	992,308	0	0	0	0	0
103,000	84,475	18,800	0	0.3	0	0	1.5
-	-	-	0	0.3	0	0	1.5
-	-	-	0.05	0	0	0	0.15
-	-	-	0.05	0	0	0	0.15
29,900,000	-	29,900,000	0	0	0	0	0
-	-	-	0	0	0	0	0.25
2,140,000	2,137,261	-	0	0	0	0	0.25
-	-	-	0	0	0	0	0.25
1,920,000	1,920,000	-	0	0	0	0	0.25
-	-	-	0	0	0	0	0.25
2,590,619	2,590,619	-	0	0	0	0	0.25
-	-	-	0	0	0	0	0.25
1,295,310	1,295,310	-	0	0	0	0	0.25
-	-	-	0.06	0	0	0	0.19
8,480,000	8,483,329	-	0.06	0	0	0	0.19
-	-	-	0.07	0	0	0	0.425
-	-	-	0	0.5	0	0	4
82,100	82,112	-	0	0.175	0	0	1
13,270,588	-	13,270,588	0	0	0	0	0
12,500,315	1,717,769	10,782,545	0	0	0	0	2
20,300,000	-	20,300,000	0	0	0	0	0
1,140,000	-	1,140,000	0	0	0	0	0
1,352,771	1,352,771	-	0	0.5	0	0	2.625
902,000	901,847	-	0	0.5	0	0	2.625
-	-	-	0	0.5	0	0	2.625
977,500	-	977,500	0	0	0	0	0
14,600,000	44,395	14,600,000	0	0	0	0	1.5
-	-	-	0	0	0	0	1.25
18,400,000	5,819,355	12,500,000	0	0	0	0	1.25
-	-	-	0	0.15	0	0	0.65
308,000	307,700	-	0.1	0	0	0	0.35
-	-	-	0.1	0	0	0	0.35
-	-	-	0	0.06	0	0	0.25
1,224	1,224	-	0	0.06	0	0	0.25
-	-	-	0	0	0	0	0.45
62,286,188	62,286,188	-	0	0	0	0	0.45
71,605,528	-	71,605,528	0	0	0	0	0
16,200,000	521,707	15,700,000	0	0.5	0	0	3.25
37,850,650	1,217,317	36,633,333	0	0.5	0	0	3.25
99,250,000	-	99,250,000	0	0	0	0	0
15,383,506	-	15,383,506	0	0	0	0	0
5,985,625	-	5,985,625	0	0.5	0	0	0
9,277,606	-	9,277,606	0	0	0	0	0
4,020,000	435,256	3,580,000	0	0.5	0	0	6.5
475,490	475,490	-	0	0	0	0	1.75
450,220	450,220	-	0	0.3	0	0	1.75

0	A2	A		7372	TECHNOLOGY
0	A2	A		7372	TECHNOLOGY
0.025 LIBOR	B1	BB		4700	
0.015 BASE	B1	BB		4700	
0	B1	NR		5251	CONSMR/RET
0.025 LIBOR	NR	NR	CONSMR/RET		
0.025 LIBOR	NR	NR	CONSMR/RET		
0	NA	NA		5047	HEALTHCARE
0	NA	NA		5047	HEALTHCARE
0	NA	NA		5047	HEALTHCARE
0.0075 BASE	Ba3	BBB-		3221	
0.0075 BASE	Ba3	BBB-		3221	
0.0075 BASE	Ba3	BBB-		3221	
0.0075 BASE	Ba3	BBB-		3221	
0.0075 BASE	NR	NR		6500	
0.0075 BASE	NR	NR		6500	
0.00195 EURO	Baa1	BBB+		4911	POWER
0.00195 EURO	Baa1	BBB+		4911	POWER
0.015 BASE	B1	BB-		4899	COMM/MEDIA
0.015 BASE	B1	BB-		4899	COMM/MEDIA
0.0175 BASE	B1	NR		1381	NAT RES
0.0225 BASE	B1	NR		1381	NAT RES
0.00205 LIBOR	A2	A	510A		FIG
0.0075 BASE	NA	B		1221	
0	Ba1	BB		1221	NAT RES
0	NR	NR		1311	NAT RES
0	NR	NR		1311	NAT RES
0.0075 BASE	Ba2	BB		7012	GAMING
0.005 BASE	Ba2	BB+		7012	GAMING
0.005 BASE	Ba2	BB+		7012	GAMING
0.0015 EURO	A2	A		2086	CONSMR/RET
0.0015 EURO	A2	A		2086	CONSMR/RET
0.0625 LIBOR	NR	NR		1311	
0	Baa1	BBB+		4931	POWER
0	Baa1	BBB+		4931	POWER
0	Baa1			4931	POWER
0	Baa1			4931	POWER
0	Baa1	BBB+		4931	POWER
0	Baa1	BBB+		4931	POWER
0	Baa1	BBB+		4931	POWER
0	Baa1	BBB+		4931	POWER
0	Baa1	BBB+		4931	POWER
0	Baa1	BBB+		4931	POWER
0	Baa1	NA		4939	POWER
0.03 BASE	NR	NR		8742	HEALTHCARE
0	NR	NR		8050	HEALTHCARE
0	NR	NR		8050	HEALTHCARE
0.005 BASE	B1	BB		7990	GAMING
0.0175 BASE		B		2000	CONSMR/RET
0.0175 BASE		B		2000	CONSMR/RET
0.0175 BASE	B2	B		2000	CONSMR/RET
0.0175 BASE	B2	B		2000	CONSMR/RET
0.0175 BASE	B2	B		2000	CONSMR/RET
0.0175 BASE	NA	NA			
0	B1	BB			
0	Ba2	BB-		4911	POWER
0	Ba2	BB-		4911	POWER
0	Baa3	BB+		4911	POWER
0	Baa2	BBB		4931	POWER
0	Baa2	BBB		4931	POWER
0.0025 EURO	Baa1	A-		4911	
0.0025 EURO	Baa1	A-		4911	
0	Baa2	BBB		4911	
0	Baa2	BBB		4911	
0.0225 BASE	NR	B+			
0.0225 BASE	NR	B+			
0.0225 BASE	NR	B+			
0.0225 BASE	NR	B+			
0.065 EURO	B2	B+	MISC		INDUSTRIAL
0.055 BASE	B2	B+	MISC		INDUSTRIAL
0.055 BASE	B2	B+	MISC		INDUSTRIAL
0.055 BASE	B2	B+	MISC		INDUSTRIAL
0.0075 BASE	Ba3	B+		2673	
0.0075 BASE	B1	B+		4899	

Computer Programming & Software	WACHOVIA BANK	SCHWAGER, AHUVA	
Computer Programming & Software	WACHOVIA BANK	SCHWAGER, AHUVA	
Transportation Services	UBS AG	BRAUNFELD, RANDALL	
Transportation Services	UBS AG	BRAUNFELD, RANDALL	
Hardware Stores	CHASE	BHALLA, RITAM	Y
Consumer/Retail	BANK OF AMERICA	BHALLA, RITAM	
Consumer/Retail	BANK OF AMERICA	BHALLA, RITAM	
Medical and Hospital Equipment	BANK OF AMERICA	SCHWAGER, AHUVA	
Medical and Hospital Equipment	BANK OF AMERICA	SCHWAGER, AHUVA	
Medical and Hospital Equipment	BANK OF AMERICA	SCHWAGER, AHUVA	
Glass Containers	DEUTSCHE BANK AG	ALBANESE, DIANE	Y
Glass Containers	DEUTSCHE BANK AG	ALBANESE, DIANE	Y
Glass Containers	DEUTSCHE BANK AG	ALBANESE, DIANE	Y
Glass Containers	DEUTSCHE BANK AG	ALBANESE, DIANE	Y
Real Estate	GOLDMAN SACHS CREDIT PARTNER	NAIR, ROHIT	
Real Estate	GOLDMAN SACHS CREDIT PARTNER	NAIR, ROHIT	
Electric Services	UNION BANK OF CALIFORINIA	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Communication Services,nec	CREDIT SUISSE	HAYKIN, DANIEL	
Communication Services,nec	CREDIT SUISSE	HAYKIN, DANIEL	
Drilling Oil & Gas Wells	BANK OF AMERICA	BHALLA, RITAM	
Drilling Oil & Gas Wells	BANK OF AMERICA	BHALLA, RITAM	
Insurance	CHASE	NAIR, ROHIT	
Bituminous & Lignite Coal Mining,Surface	BANK OF AMERICA	MALLOY, CRAIG	
Bituminous & Lignite Coal Mining,Surface	BANK OF AMERICA	MALLOY, CRAIG	Y
Crude Petroleum & Natural Gas	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Crude Petroleum & Natural Gas	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Casino Hotels	DEUTSCHE BANK TRUST CO AMERICA	ALBANESE, DIANE	Y
Casino Hotels	DEUTSCHE BANK TRUST CO AMERICA	ALBANESE, DIANE	Y
Casino Hotels	DEUTSCHE BANK TRUST CO AMERICA	ALBANESE, DIANE	Y
Bottled & Canned Soft Drinks	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Bottled & Canned Soft Drinks	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Crude Petroleum & Natural Gas	LCPI - AGENCY		
Electric & Other Services Combined	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Combination Utility Services,nec	BNP PARIBAS	DE LAGARDE, ADRIAN	
Management Consulting Svcs.	LCPI - AGENCY	MALLOY, CRAIG	
Nursing & Pers. Care Facil.	CHASE	SCHWAGER, AHUVA	
Nursing & Pers. Care Facil.	CHASE	SCHWAGER, AHUVA	
Misc.Amusement & Recreation Services	LCPI - AGENCY	ALBANESE, DIANE	Y
Food & Kindred Products	LCPI - AGENCY	BHALLA, RITAM	Y
Food & Kindred Products	LCPI - AGENCY	BHALLA, RITAM	Y
Food & Kindred Products	LCPI - AGENCY	BHALLA, RITAM	Y
Food & Kindred Products	LCPI - AGENCY	BHALLA, RITAM	Y
Food & Kindred Products	LCPI - AGENCY	BHALLA, RITAM	Y
	CREDIT SUISSE		
	CHASE	LUND, MARIA	
Electric Services	BANK OF AMERICA	DE LAGARDE, ADRIAN	
Electric Services	BANK OF AMERICA	DE LAGARDE, ADRIAN	
Electric Services	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric Services	WACHOVIA BANK	MILANEZ, ANDREW	
Electric Services	WACHOVIA BANK	MILANEZ, ANDREW	
Electric Services	WACHOVIA BANK	MILANEZ, ANDREW	
Electric Services	WACHOVIA BANK	MILANEZ, ANDREW	
	UBS AG	LUND, MARIA	
	UBS AG	LUND, MARIA	
	UBS AG	LUND, MARIA	
	UBS AG	LUND, MARIA	
Miscellaneous	LCPI - AGENCY	ALBANESE, DIANE	Y
Miscellaneous	LCPI - AGENCY	ALBANESE, DIANE	Y
Miscellaneous	LCPI - AGENCY	ALBANESE, DIANE	Y
Miscellaneous	LCPI - AGENCY	ALBANESE, DIANE	Y
Bags, Plastics, Laminate & Coated	CREDIT SUISSE	ALBANESE, DIANE	Y
Communication Services,nec	CREDIT SUISSE	HAYKIN, DANIEL	

ORCL	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
ORCL	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
OWW	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
OWW	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
OCHS	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
OREI	US	General Corp Purposes		0	FID CORP LOANS AMER - HY LOAN HOLDS
OREI	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
OMI	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
OMI	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
OMI	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
OI	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
OI	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
OI	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
OI	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
OZMGMT	US	Financing		0	FID CORP LOANS AMER - HG FRL
OZMGMT	US	Financing		0	FID CORP LOANS AMER - HG FRL
PPW	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PPW	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
INTEL	US	Refinance			FID CORP LOANS AMER - HY LOAN HOLDS
INTEL	US	Refinance			FID CORP LOANS AMER - HY LOAN HOLDS
PKD	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
PKD	US	Refinance		0	FID CORP LOANS AMER - HY FRL
PRE	BM	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PCX	US	Acquisition			FID CORP LOANS AMER - HY FRL
BTU	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
PECO	US	Financing		0	FID CORP LOANS AMER - HG FRL
PECO	US	Financing		0	FID CORP LOANS AMER - HY FRL
PENN	US	Financing		0	HIGH YIELD-LOANS AMER
PENN	US	Acquisition			FID CORP LOANS AMER - HY LOAN HOLDS
PENN	US	Acquisition			FID CORP LOANS AMER - HY LOAN HOLDS
PBG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PBG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PVT	US	Refinance		0	HY PROP ENERGY US
PCG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PCG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PCG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PCG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PCG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PCG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PCG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PCG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PCG	US	Refinance			FID CORP LOANS AMER - HG FRL
PCG	US	Refinance			FID CORP LOANS AMER - HG FRL
PCG	US	Refinance			FID CORP LOANS AMER - HG FRL
PRESSG	US	General Corp Purposes	69340HAB2		FID CORP LOANS AMER - HY LOAN HOLDS
PMC	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
PMC	US	Refinance		0	FID CORP LOANS AMER - HY FRL
PNK	US	Refinance	72346DAF0		FID CORP LOANS AMER - HY LOAN HOLDS
PFHC	US	Acquisition		0	HY LOANS US
PFHC	US	Acquisition		0	HY AMERICAS - LOANS AMERICAS
PFHC	US	General Corp Purposes	72347NAB6		FID CORP LOANS AMER - HY LOAN HOLDS
PFHC	US	General Corp Purposes	72347NAB6		HY LOANS US
PFHC	US	General Corp Purposes	72347NAB6		FID CORP LOANS AMER - HY LOAN HOLDS
PIVPRO	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
PXP	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
PNM	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
PNM	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
PNM	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
PGN1	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PGN1	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PPL	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
PPL	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
PPL	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
PPL	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
PQC	US	Financing		0	HY LOANS US
PQC	US	Financing			HY LOANS US
PQC	US	Financing			HY LOANS US
PQC	US	Financing		0	HY LOANS US
PREPAR	US	General Corp Purposes		0	FID CORP LOANS AMER - HY LOAN HOLDS
PREPAR	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
PREPAR	US	General Corp Purposes		0	FID CORP LOANS AMER - HY LOAN HOLDS
PREPAR	US	General Corp Purposes	74030KAC8		FID CORP LOANS AMER - HY LOAN HOLDS
PREG	US	General Corp Purposes	74044QAB1		FID CORP LOANS AMER - HY LOAN HOLDS
PRM	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL

HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	FALSE	50,000,000	
HIGH YIELD	1	FALSE	5,147,059	
HIGH YIELD	1	FALSE	7,352,941	
HIGH YIELD	1	FALSE	6,750,000	
HIGH YIELD	1	FALSE	520,833	520,833
HIGH YIELD	1	FALSE	4,479,167	1,770,833
HIGH GRADE	1	FALSE	10,000,000	
HIGH GRADE	1	FALSE	20,000,000	
HIGH GRADE	1	FALSE	14,000,000	
HIGH YIELD	1	FALSE	20,000,000	3,080,263
HIGH YIELD	1	FALSE	12,250,000	1,886,661
HIGH YIELD	0.9433544	FALSE	7,782,674	7,782,674
HIGH YIELD	0.97675327	FALSE	3,919,399	3,919,399
HIGH GRADE	1	FALSE	212,500,000	212,500,000
HIGH GRADE	1	FALSE	37,500,000	37,500,000
HIGH GRADE	1	FALSE	65,000,000	
HIGH GRADE	1	FALSE	40,000,000	
HIGH YIELD	1	FALSE	10,382,208	
HIGH YIELD	1	FALSE	10,382,208	
HIGH YIELD	1	FALSE	6,153,846	
HIGH YIELD	1	FALSE	3,846,154	3,846,154
HIGH GRADE	1	FALSE	40,000,000	
HIGH YIELD	1	FALSE	15,000,000	
HIGH YIELD	1	FALSE	16,944,115	2,205,559
HIGH GRADE	1	FALSE	114,750,000	114,750,000
HIGH YIELD	1	FALSE	12,750,000	12,750,000
HIGH YIELD	1	FALSE	1,994,872	992,308
HIGH YIELD	1	FALSE	2,348,837	18,800
HIGH YIELD	1	TRUE		
HIGH GRADE	1	FALSE	85,000,000	
HIGH GRADE	1	FALSE	40,000,000	
HIGH YIELD	1	FALSE	29,850,000	29,850,000
HIGH GRADE	1	FALSE	8,509,038	
HIGH GRADE	1	FALSE	2,137,261	
HIGH GRADE	1	FALSE	7,660,713	
HIGH GRADE	1	FALSE	1,924,183	
HIGH GRADE	1	FALSE	10,313,986	
HIGH GRADE	1	FALSE	2,590,619	
HIGH GRADE	1	FALSE	5,156,993	
HIGH GRADE	1	FALSE	1,295,310	
HIGH GRADE	1	FALSE	67,359,270	
HIGH GRADE	1	FALSE	60,287,909	
HIGH GRADE	1	FALSE	12,764,718	
HIGH YIELD	1	FALSE	1,000,000	
HIGH YIELD	1	FALSE	8,294,118	
HIGH YIELD	1	FALSE	13,270,588	13,270,588
HIGH YIELD	1	FALSE	48,136,364	10,782,545
HIGH YIELD	1	FALSE	28,000,000	20,287,748
HIGH YIELD	1	FALSE	1,361,277	1,136,435
HIGH YIELD	1	FALSE	15,000,000	
HIGH YIELD	1	FALSE	10,000,000	
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	977,500	977,500
HIGH YIELD	1	FALSE	27,689,655	14,600,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	32,000,000	12,533,333
HIGH GRADE	1	FALSE	23,000,000	
HIGH GRADE	1	FALSE	30,000,000	
HIGH GRADE	1	FALSE	25,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	10,277,778	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	174,722,222	
HIGH YIELD	1	FALSE	9,000,000	9,000,000
HIGH YIELD	1	FALSE	20,000,000	15,700,000
HIGH YIELD	1	FALSE	46,666,667	36,633,333
HIGH YIELD	1	FALSE	0	0
HIGH YIELD	1	FALSE	15,383,506	15,383,506
HIGH YIELD	1	FALSE	6,000,741	5,985,625
HIGH YIELD	1	FALSE	9,277,606	9,277,606
HIGH YIELD	1	FALSE	7,500,000	3,580,000
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	12,000,000	

50,000,000	49,625,000		49,625,000	PV	49,625,000	50,126,263
50,000,000	49,625,000		49,625,000	PV	49,625,000	50,126,263
5,147,059	4,169,118		4,169,118	PV	4,169,118	5,147,059
7,352,941	5,955,882		5,955,882	PV	5,955,882	7,352,941
6,750,000	6,142,500		6,142,500	PV	6,142,500	6,750,000
	505,208	505,208		PV	505,208	520,833
2,708,333	4,344,792	1,717,708	2,627,083	PV	4,344,791	4,479,166
10,000,000	9,800,000		9,800,000	PV	9,800,000	10,000,000
20,000,000	19,600,000		19,600,000	PV	19,600,000	20,000,000
14,000,000	13,720,000		13,720,000	PV	13,720,000	14,000,000
16,919,737	18,800,000	2,895,447	15,904,553	PV	18,800,000	20,000,000
10,363,339	11,515,000	1,773,461	9,741,539	PV	11,515,000	12,250,000
	7,510,280	7,510,280		PV	7,510,280	7,742,557
	3,782,220	3,782,220		PV	3,782,220	3,899,196
	201,343,750	201,343,750		PV	201,343,750	211,940,789
	35,531,250	35,531,250		PV	35,531,250	37,401,316
65,000,000	64,106,250		64,106,250	PV	64,106,250	64,753,788
40,000,000	39,200,000		39,200,000	PV	39,200,000	40,000,000
10,382,208	9,759,275		9,759,275	PV	9,759,275	10,382,207
10,382,208	9,759,275		9,759,275	PV	9,759,275	10,382,207
6,153,846	5,830,769		5,830,769	PV	5,830,769	6,137,652
	3,769,231	3,769,231		PV	3,769,231	3,846,154
40,000,000	39,350,000		39,350,000	PV	39,350,000	40,153,061
15,000,000	14,400,000		14,400,000	PV	14,400,000	15,000,000
14,738,556	16,329,890	2,125,607	14,204,283	PV	16,329,890	17,010,302
	113,315,625	113,315,625		PV	113,315,625	114,460,227
	12,590,625	12,590,625		PV	12,590,625	12,717,803
1,002,564	1,910,090	950,135	959,955	PV	1,910,090	1,994,872
2,330,037	2,290,116	18,330	2,271,786	PV	2,290,116	2,336,853
				PV	-	-
85,000,000	83,937,500		83,937,500	PV	83,937,500	84,785,354
40,000,000	39,500,000		39,500,000	PV	39,500,000	39,898,990
	29,551,500	29,551,500		PV	29,551,500	29,850,000
8,509,038	8,407,993		8,407,993	PV	8,407,993	8,492,922
2,137,261	2,111,881		2,111,881	PV	2,111,881	2,133,213
7,660,713	7,555,378		7,555,378	PV	7,555,378	7,631,695
1,924,183	1,897,725		1,897,725	PV	1,897,725	1,916,894
10,313,986	10,178,615		10,178,615	PV	10,178,615	10,281,429
2,590,619	2,556,618		2,556,618	PV	2,556,618	2,582,442
5,156,993	5,086,084		5,086,084	PV	5,086,084	5,137,459
1,295,310	1,277,499		1,277,499	PV	1,277,499	1,290,403
67,359,270	66,475,180		66,475,180	PV	66,475,180	67,146,646
60,287,909	59,496,630		59,496,630	PV	59,496,630	60,097,606
12,764,718	12,597,181		12,597,181	PV	12,597,181	12,724,425
1,000,000	920,000		920,000	PV	920,000	1,000,000
8,294,118	7,672,059		7,672,059	PV	7,672,059	8,249,526
	12,607,059	12,607,059		PV	12,607,059	13,270,588
37,353,818	46,210,909	10,351,244	35,859,665	PV	46,210,909	48,136,364
7,712,252	25,620,000	18,563,289	7,056,711	PV	25,620,000	28,000,000
224,842	1,245,568	1,039,838	205,730	PV	1,245,568	1,361,277
15,000,000	13,125,000		13,125,000	PV	13,125,000	14,914,773
10,000,000	8,750,000		8,750,000	PV	8,750,000	9,943,182
				PV	-	-
	703,800	703,800		PV	703,800	977,500
13,089,655	26,789,741	14,125,500	12,664,241	PV	26,789,741	27,618,290
				PV	-	-
19,466,667	31,360,000	12,282,667	19,077,333	PV	31,360,000	32,000,000
23,000,000	22,540,000		22,540,000	PV	22,540,000	23,000,000
30,000,000	29,475,000		29,475,000	PV	29,475,000	30,076,531
25,000,000	24,562,500		24,562,500	PV	24,562,500	25,063,776
				PV	-	-
10,277,778	10,046,528		10,046,528	PV	10,046,528	10,251,559
				PV	-	-
174,722,222	171,009,375		171,009,375	PV	171,009,375	174,499,362
	8,482,500	8,482,500		PV	8,482,500	9,000,000
4,300,000	18,000,000	14,130,000	3,870,000	PV	18,000,000	20,000,000
10,033,333	42,000,000	32,970,000	9,030,000	PV	42,000,000	46,666,667
	0			PV	-	-
	14,306,661	14,306,661		PV	14,306,661	15,383,506
15,115	5,940,733	5,925,769	14,964	PV	5,940,733	6,000,740
	9,184,830	9,184,830		PV	9,184,830	9,277,606
3,920,000	6,975,000	3,329,400	3,645,600	PV	6,975,000	7,500,000
5,000,000	4,700,000		4,700,000	PV	4,700,000	5,000,000
12,000,000	10,800,000		10,800,000	PV	10,800,000	12,000,000

79.00
79.00

97.05 LSTA

95.75 LSTA

91.08 LSTA
91.08 LSTA
88.06
88.06
88.06
68.67 LSTA

94.75 Buy 1000000 at 94.75 on 07/30/2008

94.75 Buy 1000000 at 94.75 on 07/30/2008

98.00 LSTA
98.00 LSTA
98.00 LSTA
94.00 Markit
88.87 Markit
87.75 Markit

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			90.75
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	97.000	UNTESTED	
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#NAME?	99.000	#NAME?	#NAME?
95.75	95.750	0 TESTED	0.0%
#NAME?	98.000	#NAME?	#NAME?
	98.000	UNTESTED	
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
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#NAME?	92.000	#NAME?	#NAME?
#NAME?	93.000	#NAME?	#NAME?
#NAME?	95.000	#NAME?	#NAME?
#NAME?	96.000	#NAME?	#NAME?
91.08	91.500	(116,676) TESTED	-0.5%
91.08	91.500	(5,672) TESTED	-0.5%
88.06	88.000	9,098 TESTED	0.1%
88.06	88.000	6,065 TESTED	0.1%
	88.000	UNTESTED	
#NAME?	72.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
	98.000	UNTESTED	
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
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#NAME?	98.000	#NAME?	#NAME?
	98.000	UNTESTED	
#NAME?	98.000	#NAME?	#NAME?
	98.000	UNTESTED	
#NAME?	98.000	#NAME?	#NAME?
94.75	94.250	45,000 TESTED	0.5%
90.75	90.000	150,000 TESTED	0.8%
90.75	90.000	350,000 TESTED	0.8%
	94.250	UNTESTED	
98.00	93.000	769,175 TESTED	5.4%
98.00	99.000	(60,007) TESTED	-1.0%
98.00	99.000	(92,776) TESTED	-1.0%
94.00	93.000	75,000 TESTED	1.1%
#NAME?	94.000	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?

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#NAME?	#VALUE!	#NAME?	FID Corp	94	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	94	-	#REF!
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-	FALSE	External Quote	HY	95.75	-	#REF!
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	#VALUE!	#NAME?	FID Corp	98	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	CR Matrix	HY	99	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
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0.42	FALSE	External Quote	HY	91.5	-	#REF!
0.42	FALSE	External Quote	HY	91.5	-	#REF!
0.06	FALSE	External Quote	FID Corp	88	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	72	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
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0.50	FALSE	Trading Activitiy	HY	94.25	-	#REF!
0.75	FALSE		HY	90	-	#REF!
0.75	FALSE		HY	90	-	#REF!
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5.00	TRUE	External Quote	FID Corp	93	-	#REF!
1.00	FALSE	External Quote	FID Corp	99	-	#REF!
1.00	FALSE	External Quote	FID Corp	99	-	#REF!
1.00	FALSE	Sector Matrix	FID Corp	93	-	#REF!
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7913 HG
3803 HY
7687 HG
7687 HG
6639 HG
6639 HG
6644 HG
6644 HG
4028 HG
6641 HG
6645 HG
3526 HY
3526 HY
7300 HG
7296 HG
7296 HG
9153 HY
4416 HY
4159 HY
5992 HY
5992 HY
5992 HY
4565 HG
9798 HY
2291 HY
4350 HY
5721 HY
5724 HY
5682 HY
5682 HY
7977 HY
9395 HY
6790 HY
8130 HY
8129 HY
8129 HY
5291 HG
5291 HG
9803 HG
6528 HY
7473 HY
7473 HY
7473 HY
7473 HY
7473 HY
8125 HY
8126 HY
9128 HY
9128 HY
4088 HG
4088 HG
3640 HG
3640 HG
3640 HG
2162 SL
2163 SL
2163 SL
2191 SL
5795 HY
9252 HY
9253 HY
9253 HY
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8918 HY
8874 HY
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5014 HY
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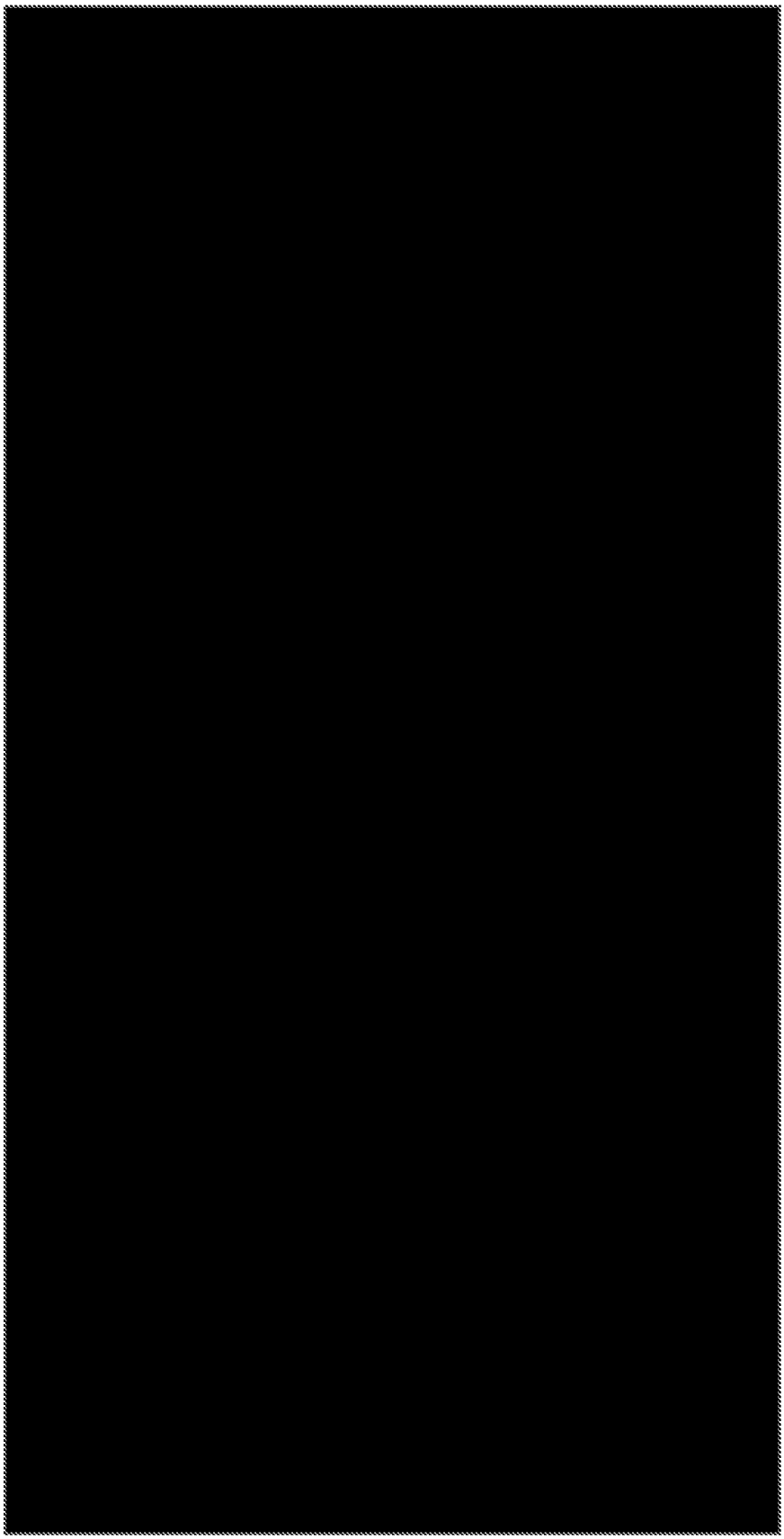
4612 HY
4612 HY



[redacted]

NY	Y	5 YR REVOLVER	6/29/12
NY	Y	REVOLVER	4/18/10
NY	Y	5 YR REVOLVER	5/24/12
NY	Y	5 YR REVOLVER	5/24/12
NY	Y	5 YR REVOLVER	12/11/12
NY	Y	5 YR REVOLVER	12/11/12
NY	Y	5 YEAR REVOLVER	12/14/12
NY	Y	5 YEAR REVOLVER	12/14/12
NY	Y	RC & REIMBUSEMENT	6/30/10
NY	Y	REVOLVER	12/14/12
NY	Y	5 YEAR REVOLVER	12/14/12
NY	Y	REVOLVER	12/21/09
NY	Y	REVOLVER	12/21/09
NY	Y	5 YEAR REVOLVER	4/4/12
NY	Y	5 YEAR REVOLVER	4/4/12
NY	Y	5 YEAR REVOLVER	4/4/12
NY	N	REVOLVER B	1/31/09
NY	Y	5 YEAR REVOLVING CREDIT	10/21/10
NY	Y	5-YEAR REVOLVER	8/12/10
NY	Y	5 YEAR REVOLVER	8/15/11
NY	Y	5 YEAR REVOLVER	8/15/11
NY	Y	5 YEAR REVOLVER	8/15/11
NY	Y	5-YEAR REVOLVER	11/6/10
NY	Y	SYN LC	6/12/14
NY	N	TERM WARRANTS	5/15/11
NY	Y	5 YEAR REVOLVER	10/6/10
NY	Y	TRANCHE A TERM FACILITY	7/13/11
NY	Y	REVOLVING CREDIT	7/13/11
NY	Y	REVOLVER	7/20/12
NY	Y	REVOLVER	7/20/12
NY	Y	REVOLVER	6/28/12
NY	Y	TRANCHE D-2 TERM LOAN	6/30/11
NY	Y	TERM LOAN	11/21/10
NY	Y	REVOLVER	7/12/13
NY	Y	TERM LOAN	7/12/14
NY	Y	TERM LOAN	7/12/14
NY	Y	5 YEAR REVOLVER	4/28/11
NY	Y	5 YEAR REVOLVER	4/28/11
NY	Y	REVOLVER	6/23/11
NY	Y	COMMITMENT	10/31/10
NY	Y	TERM LOAN	9/30/14
NY	Y	TERM LOAN	9/30/14
NY	Y	TERM LOAN	9/30/14
NY	Y	TERM LOAN	9/30/14
NY	Y	TERM LOAN	9/30/14
NY	Y	REVOLVER	8/7/10
NY	Y	TERM	8/7/11
NY	Y	3 YR REVOLVER	1/18/11
NY	Y	3 YR REVOLVER	1/18/11
NY	Y	5 YR MULTI-CURRENCY REVOLVER	7/26/12
NY	Y	5 YR MULTI-CURRENCY REVOLVER	7/26/12
NY	Y	REVOLVER	3/24/10
NY	Y	REVOLVER	3/24/10
NY	Y	REVOLVER	3/24/10
NY	Y	364 DAY LIQUIDITY FACILITY	6/29/09
NY	Y	5 YEAR LIQUIDITY FACILITY	6/29/12
NY	Y	5 YEAR LIQUIDITY FACILITY	6/29/12
NY	Y	364 DAY REVOLVER	6/19/09
NY	Y	LETTER OF CREDIT	8/4/11
NY	Y	REVOLVER	7/20/12
NY	Y	TERM	7/20/12
NY	Y	TERM	7/20/12
NY	Y	TERM LOAN	12/3/14
NY	Y	TERM LOAN	12/3/14
NY	Y	TERM LOAN	12/3/14
NY	Y	MULTI CURRENCY REVOLVER	12/3/13
NY	Y	US REVOLVER	12/3/13
NY	Y	US REVOLVER	12/3/13
NY	Y	REVOLVER	3/10/12
NY	Y	5 YEAR REVOLVER	11/28/11
NY	Y	5 YEAR REVOLVER	11/28/11
NY	Y	5 YEAR REVOLVER	11/28/11
NY	Y	5 YEAR MULI-CCY REVOLVER	12/30/10
NY	Y	5 YEAR MULI-CCY REVOLVER	12/30/10

6/29/07	7913 RST	USD	0.99000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/18/05	3803 RST	USD	0.94000 LCPI	IBD3	IBD/High Yield
5/24/07	7687 RST	USD	0.96750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/24/07	7687 RST	USD	0.96750 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/11/06	6639 RST	USD	0.96750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/11/06	6639 RST	USD	0.96750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/29/06	6644 RST	USD	0.97500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/29/06	6644 RST	USD	0.97500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/30/05	4028 RST	USD	0.98500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/29/06	6641 RST	USD	0.97250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/29/06	6645 RST	USD	0.97250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/21/04	3526 RST	USD	0.96250 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/21/04	3526 RST	USD	0.96250 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/29/07	7300 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/29/07	7296 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/29/07	7296 RST	USD	0.98500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
1/22/08	9153 TAM	USD	0.80000 LBHI	HYT	High Yield Secondary Trading
10/21/05	4416 RST	USD	0.96125 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/12/05	4159 RST	USD	0.92000 LCPI	IBD3	IBD/High Yield
8/15/06	5992 RST	USD	0.95500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/15/06	5992 RST	USD	0.95500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/15/06	5992 RST	USD	0.95500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/9/05	4565 RST	USD	0.99500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/19/08	9798 TAM	USD	0.97000 LCPI	HYT	High Yield Secondary Trading
3/28/03	2291 EQTY	USD	0.00000 LCPI	DST	Distressed Trading
10/6/05	4350 RST	USD	0.95500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/13/06	5721 TAM	USD	0.96000 LCPI	IBD3	IBD/High Yield
7/13/06	5724 RST	USD	0.92500 LCPI	IBD3	IBD/High Yield
7/21/06	5682 RST	USD	0.89000 LCPI	IBD3	IBD/High Yield
7/21/06	5682 RST	USD	0.89000 LCPI	IBD3	IBD/High Yield
6/28/07	7977 RST	USD	0.98500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/13/05	9395 TAM	USD	0.96000 LCPI	HYT	High Yield Secondary Trading
11/21/05	6790 TAM	USD	0.65000 LCPI	HYT	High Yield Secondary Trading
7/12/07	8130 RST	USD	0.67000 LCPI	IBD3	IBD/High Yield
7/12/07	8129 TAM	USD	0.68000 LCPI	IBD3	IBD/High Yield
7/12/07	8129 TAM	USD	0.68000 LCPI	IBD3	IBD/High Yield
5/5/06	5291 RST	USD	0.98700 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/5/06	5291 RST	USD	0.98700 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/24/08	9803 RST	USD	0.95000 LBCB	HIGRD	High Grade
11/14/06	6528 TAM	USD	1.00000 LCPI	HGENG	High Yield Energy Fund
3/30/07	7473 TAM	USD	0.78250 LCPI	HYT	High Yield Secondary Trading
3/30/07	7473 TAM	USD	0.78250 LCPI	HYT	High Yield Secondary Trading
3/30/07	7473 TAM	USD	0.78250 LCPI	HYT	High Yield Secondary Trading
3/30/07	7473 TAM	USD	0.78250 LCPI	HYT	High Yield Secondary Trading
3/30/07	7473 TAM	USD	0.78250 LCPI	HYT	High Yield Secondary Trading
8/7/07	8125 RST	USD	0.92500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/7/07	8126 TAM	USD	0.93000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
1/18/08	9128 RST	USD	0.95000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
1/18/08	9128 RST	USD	0.95000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/28/05	4088 RST	USD	0.97000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/28/05	4088 RST	USD	0.97000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/24/05	3640 RST	USD	0.95375 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/24/05	3640 RST	USD	0.95375 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/24/05	3640 RST	USD	0.95375 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/19/03	2162 RST	USD	0.99400 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/19/03	2163 RST	USD	0.98875 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/19/03	2163 RST	USD	0.98875 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/27/03	2191 RST	USD	1.00000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/4/06	5795 LCS	USD	0.97000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/20/08	9252 RST	USD	0.88000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
2/20/08	9253 TAM	USD	0.89000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
2/20/08	9253 TAM	USD	0.89000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/3/07	8873 TAM	USD	0.95000 LBCB	HYA	High Yield Agency
12/3/07	8873 TAM	USD	0.95000 LBCB	HYA	High Yield Agency
12/3/07	8873 TAM	USD	0.95000 LCPI	HYA	High Yield Agency
12/3/07	8918 RST	USD	0.92000 LBCB	HYA	High Yield Agency
12/3/07	8874 RST	USD	0.92000 LBCB	HYA	High Yield Agency
12/3/07	8874 RST	USD	0.92000 LBCB	HYA	High Yield Agency
3/10/06	5014 RST	USD	0.89000 LCPI	IBD3	IBD/High Yield
11/28/06	6281 RST	USD	0.95000 LBCB	IBD3	IBD/High Yield
11/28/06	6281 RST	USD	0.95000 LBCB	IBD3	IBD/High Yield
11/28/06	6281 RST	USD	0.95000 LCPI	IBD3	IBD/High Yield
12/30/05	4612 RST	USD	0.92000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/30/05	4612 RST	USD	0.92000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)

SUMIB	JV4000	600000000	21000000		21,000,000	-
SYHLD	JV1015	25000000	2500000		2,500,000	2,500,000
FRL	JV4007	2000000000	0		60,000,000	60,000,000
INSYN	JV4000	2000000000	60000000		-	-
SUMIB	JV4005	2500000000	100000000		50,000,000	-
FRL	JV4007	2500000000	0		50,000,000	50,000,000
FRL	JV4005	1600000000	75000000		-	-
FRL	JV4007	1600000000	0		75,000,000	75,000,000
FRL	JV4000	150000000	14000000		14,000,000	14,000,000
FRL	JV4005	600000000	28125000		28,125,000	28,125,000
FRL	JV4007	1000000000	46875000		46,875,000	46,875,000
FRLEX	JV4105	300000000	0		15,000,000	15,000,000
SPRUC	JV4100	300000000	25000000		10,000,000	10,000,000
FRL	JV4005	350000000	35000000		35,000,000	35,000,000
SUMIB	JV4005	500000000	35000000		25,000,000	-
FRL	JV4007	500000000	0		10,000,000	10,000,000
JFLHI	201260	375000000	5000000		3	-
FRLHD	JV4100	910000000	60000000		60,000,000	60,000,000
PINEZ	JV4100	60000000	10000000		10,000,000	10,000,000
FRLEX	JV4105	900000000	4000000		14,500,000	14,500,000
FRLHD	JV4105	900000000	0	*****	9,000,000	9,000,000
SPRUC	JV4100	900000000	31000000		11,500,000	11,500,000
FRL	JV4007	400000000	38181818		38,181,818	38,181,818
SECT3	299190	0	0		6,500,000	-
DSTRD	257150	3846472	6459.89		6,460	6,460
PINEZ	JV1015	50000000	13000000		13,000,000	13,000,000
TBSYN	221720	180000000	12063158.49		12,063,158	12,063,158
FRLEX	JV4100	400000000	37333332.67		37,333,333	37,333,333
SYHLD	JV1015	150000000	9000000		7,500,000	7,500,000
SYEXC	JV1015	150000000	0	*****	-	1,500,000
FRL	JV4000	550000000	52000000		52,000,000	52,000,000
SECT3	436500	1150397772	0		3,395,701	-
DSTJG	256690	314150833.3	99341.25		99,341	99,341
VERAN	221720	50000000	19444444.44		19,444,444	19,444,444
VERAN	221720	382112500	35422275.16		27,045,625	27,045,625
ASAGT	218020	382112500	0	*****	6,969,950	8,376,650
SUMIB	JV4005	2000000000	141000000		100,000,000	-
FRL	JV4005	2000000000	0	*****	41,000,000	41,000,000
FRLEX	JV4105	155000000	5000000		5,000,000	5,000,000
SECTR	294900	35000000	35000000		35,000,000	35,000,000
RECDB	421720	2930000000	35983387.18		17,000,000	17,000,000
ASDBH	299200	2930000000	0	*****	10,906,000	10,906,000
SECT3	299140	2930000000	0	*****	5,077,387	5,077,387
SECMS	405600	2930000000	0	*****	3,000,000	3,000,000
SECDB	421720	2930000000	0	*****	1,500,000	-
FRLEX	JV4105	275000000	27500000		27,500,000	27,500,000
FREEX	JV4105	200000000	20000000		20,000,000	20,000,000
PINEH	JV4100	335000000	50000000		30,000,000	30,000,000
PINEZ	JV1015	335000000	0	*****	20,000,000	20,000,000
FRL	JV4007	500000000	0		10,000,000	10,000,000
VERAN	JV4000	500000000	28000000		18,000,000	18,000,000
FRL	JV4005	4000000000	207200000		-	-
FRL	JV4007	4000000000	0		190,000,000	190,000,000
VERAN	JV4000	4000000000	0		17,200,000	17,200,000
FRL	JV4005	9364140000	123600000		123,600,000	123,600,000
FRL	JV4005	7084660000	114400000		76,400,000	76,400,000
FRL	JV4000	7084660000	0		38,000,000	38,000,000
FRL	JV4005	1000000000	100000000		100,000,000	100,000,000
FRL	JV4005	234799426	13331102.94		13,331,103	13,331,103
FRLEX	JV4105	350000000	17000000		17,000,000	17,000,000
FREEX	JV4105	250000000	20000000		17,000,000	17,000,000
FRLEX	JV4105	250000000	0	*****	3,000,000	3,000,000
FINTR	562080	1191800000	19863333.25		19,863,333	19,863,333
SECT4	567850	1191800000	0	*****	2,000,000	-
SECT4	299200	1191800000	149346.25		1,464,346	149,346
SYEXC	JV1020	50000000	10666666.66		10,666,667	10,666,667
JSTBL	425400	100000000	21333333.34		17,000,000	17,000,000
SYEXC	JV1020	100000000	0	*****	4,333,333	4,333,333
SYEXC	JV1015	75000000	10000000		10,000,000	10,000,000
FRLEX	JV4105	300000000	0		10,000,000	10,000,000
FRLHD	JV4105	300000000	0		10,000,000	10,000,000
FRLHD	JV4100	300000000	20000000		-	-
SYEXC	JV1015	35000000	8920000		4,460,000	4,460,000
SYHLD	JV1015	35000000	0	*****	4,460,000	4,460,000

-	-	-	0	0	0	0	0
-	-	-	0	0.5	0	0	3.25
-	-	-	0.04	0	0	0	0
-	-	-	0.04	0	0	0	0
-	-	-	0.04	0	0	0	0
-	-	-	0.04	0	0	0	0
-	-	-	0	0	0	0	0.27
40,800,000	40,845,000	-	0	0	0	0	0.27
2,040,000	2,041,337	-	0	0	0	0	1.75
-	-	-	0	0	0	0	0.27
4,280,000	4,280,109	-	0.1	0	0	0	0.35
12,100,000	364,675	11,800,000	0	0	0	0	1.5
8,080,000	243,117	7,830,000	0	0	0	0	1.5
-	-	-	0	0	0	0	5.25
-	-	-	0	0.125	0	0	0.525
148,000	148,385	-	0	0.125	0	0	0.525
-	-	-	0	0	0	0	0
-	-	-	0	0	0	0	1.625
3,100,000	1,017,439	2,080,000	0	0.5	0	0	1.75
13,473,029	439,141	13,033,889	0	0.375	0	0	2
8,362,570	272,570	8,090,000	0	0.375	0	0	2
10,700,000	348,284	10,300,000	0	0.375	0	0	2
4,300,000	-	4,300,000	0.125	0	0	0	0
-	-	-	0	0	0	0	0
18,484	-	18,484	0	0	0	0	0
3,980,000	212,160	3,770,000	0	0.5	0	0	3
12,063,158	-	12,063,158	0	0	0	0	0
12,251,925	12,251,925	-	0	0.375	0	0	1.5
1,510,000	1,507,865	-	0	0.5	0	0	2.25
301,573	301,573	-	0	0.5	0	0	2.25
1,158,265	1,158,265	-	0	0	0	0	1.375
-	-	-	0	0	0	0	0
99,300	-	99,300	0	0	0	0	0
19,400,000	-	19,400,000	0	0.5	0	0	0
27,000,000	-	27,000,000	0	0	0	0	0
8,380,000	-	8,380,000	0	0	0	0	0
-	-	-	0.09	0	0	0	0.36
644,157	644,157	-	0.09	0	0	0	0.36
2,580,645	-	2,580,645	0	0.25	0	0	1
32,000,000	-	32,000,000	0	0	0	0	0
17,000,000	-	17,000,000	0	0	0	0	0
10,906,000	-	10,906,000	0	0	0	0	0
5,080,000	-	5,077,387	0	0	0	0	0
3,000,000	-	3,000,000	0	0	0	0	0
-	-	-	0	0	0	0	0
9,600,000	-	9,600,000	0	0.2	0	0	1.25
20,000,000	-	20,000,000	0	0	0	0	0
8,060	8,060	-	0	0	0	0	1.5
5,370	5,373	-	0	0	0	0	1.5
1,420,000	-	1,420,000	0.15	0	0	0	0.5
2,556,000	-	2,556,000	0.15	0	0	0	0.5
-	-	-	0	0	0	0	0.75
78,283,849	47,408,849	30,875,000	0	0	0	0	0.75
7,086,748	4,291,748	2,795,000	0	0	0	0	0.75
-	-	-	0.65	0	0	0	0
-	-	-	0.65	0	0	0	0
-	-	-	0.65	0	0	0	0
-	-	-	0.07	0	0	0	0
13,331,103	13,331,103	-	0	0	0	0	0.11
9,620,000	-	9,620,000	0	0	0	0	1.75
17,000,000	-	17,000,000	0	0	0	0	0
3,000,000	-	3,000,000	0	0	0	0	0
19,900,000	-	19,863,333	0	0	0	0	0
-	-	-	0	0	0	0	0
149,000	-	149,000	0	0	0	0	0
-	-	-	0	0	0	0	3.125
9,070,000	6,518,935	2,550,000	0	0.5	0	0	3.125
2,311,689	1,661,689	650,000	0	0.5	0	0	3.125
-	-	-	0	0.5	0	0	0
3,290,000	1,790,601	1,500,000	0	0.375	0	0	1.75
3,290,000	1,790,601	1,500,000	0	0.375	0	0	1.75
-	-	-	0	0.375	0	0	1.75
-	-	-	0	0.5	0	0	2.5
-	-	-	0	0.5	0	0	2.5

0	A3	A		9311
0.0325 EURO	Ba2	BB		7382 TECHNOLOGY
0.0011 EURO	A3	A+		6311 FIG
0.0011 EURO	A3	A+		6311 FIG
0.0011 EURO	Aa3	AA-		6311 FIG
0.0011 EURO	Aa3	AA-		6311 FIG
0.0027 EURO	NA	NA		4911 POWER
0.0027 EURO	NA	NA		4911 POWER
0.0175 EURO	Ba3	BB-		4911 POWER
0.0027 EURO	Baa1	BBB-		4931 POWER
0	Baa2	BBB-		4931 POWER
0.005 BASE	Ba3	BB-		8093 HEALTHCARE
0.005 BASE	Ba3	BB-		8093 HEALTHCARE
0.00525 EURO	Baa3	BBB-		4911 POWER
0.00525 EURO	Baa3	BBB-		4911 POWER
0.00525 EURO	Baa3	BBB-		4911 POWER
0.025 BASE	NA	NR		7383
0.01625 LIBOR	Ba3	BBB-		4813 COMM/MEDIA
0.0075 BASE	Ba3	BB-		5142
0.01 BASE	B1	B+		1311 POWER
0.01 BASE	B1	B+		1311 POWER
0.01 BASE	B1	B+		1311 POWER
0	Baa2	BBB		4911 POWER
0.0175 LIBOR	B1	BB-		
0.00000001 EURO	B1	BB+		4911
0.02 BASE	NR	NR		8093 HEALTHCARE
0.005 BASE	Ba2	BB+		7359 CONSMR/RET
0.005 BASE	Ba2	BB+		7359 CONSMR/RET
0.0125 BASE	Ba2	BB-		3568 TECHNOLOGY
0.0125 BASE	Ba2	BB-		3568 TECHNOLOGY
0.00375 BASE	Baa1	BBB		2111 CONSMR/RET
0.0125 BASE	NA	BB+	140A	
0.0225 BASE	NA	NA	490A	
0.02 BASE	B3	B-		
0.02 BASE	B3	B-		
0.02 BASE	B3	B-		
0	Baa2	NA		4922 NAT RES
0	Baa2	NA		4922 NAT RES
0.01 EURO	NA	NA		1381
0.06 LIBOR	NA	NA		1382
0.02 LIBOR	B1	NA		
0.02 LIBOR	B1	NA		
0.02 LIBOR	B1	NA		
0.02 LIBOR	B1	NA		
0.02 LIBOR	B1	NA		
0	B1	B		7374 TECHNOLOGY
0	B1	B		7374 TECHNOLOGY
0.005 BASE	NR	NR		4812 COMM/MEDIA
0.005 BASE	NR	NR		4812 COMM/MEDIA
0	Baa3	BBB-		3089 INDUSTRIAL
0	Baa3	BBB-		3089 INDUSTRIAL
0	Baa3	BBB-		6153 CONSMR/RET
0	Baa3	BBB-		6153 CONSMR/RET
0	Baa3	BBB-		6153 CONSMR/RET
0.0235 EURO	NR	NR		6733 FIG
0.0235 EURO	NR	NR		6733 FIG
0.0235 EURO	NR	NR		6733 FIG
0	NR	NR		6311 FIG
0	Ba1	NR		6351 FIG
0.0075 BASE	NR	NR		4610
0.0175 EURO	NR	NR		4610
0.0175 EURO	NR	NR		4610
0.0225 BASE	B1	BB-	INDUSTRIAL	
0.0225 BASE	B1	BB-	INDUSTRIAL	
0.0225 BASE	B1	BB-	INDUSTRIAL	
0.0225 BASE	B1	BB-	INDUSTRIAL	
0.0225 BASE	B1	BB-	INDUSTRIAL	
0.0225 BASE	B1	BB-	INDUSTRIAL	
0.0125 BASE	B1	B	TECHNOLOGY	
0.01 BASE	Ba3	BB		7200 CONSMR/RET
0.01 BASE	Ba3	BB		7200 CONSMR/RET
0.01 BASE	Ba3	BB		7200 CONSMR/RET
0.015 BASE	Ba2	B+		2752 INDUSTRIAL
0.015 BASE	Ba2	B+		2752 INDUSTRIAL

Finance,Taxation & Monetary Policy	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Security Systems Services	BEAR STEARNS CORPORATE LENDING	BHALLA, RITAM	Y
Life Insurance	CITICORP USA, INC.	NAIR, ROHIT	
Life Insurance	CITICORP USA, INC.	NAIR, ROHIT	
Life Insurance	CHASE	NAIR, ROHIT	
Life Insurance	CHASE	NAIR, ROHIT	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	UNION BANK OF CALIFORINIA	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Specialty Outpatient Clinics, nec	BANK OF AMERICA	BRAUNFELD, RANDALL	Y
Specialty Outpatient Clinics, nec	BANK OF AMERICA	BRAUNFELD, RANDALL	Y
Electric Services	CHASE	DE LAGARDE, ADRIAN	
Electric Services	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Electric Services	WACHOVIA BANK	DE LAGARDE, ADRIAN	
News Syndicates	ROYAL BANK OF CANADA		
Telephone Comm. Exc. Radio Tele.	WACHOVIA BANK	BRAUNFELD, RANDALL	Y
Frozen Foods	CREDIT SUISSE	BHALLA, RITAM	Y
Crude Petroleum & Natural Gas	WACHOVIA BANK	LUND, MARIA	Y
Crude Petroleum & Natural Gas	WACHOVIA BANK	LUND, MARIA	Y
Crude Petroleum & Natural Gas	WACHOVIA BANK	LUND, MARIA	Y
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	BANK OF AMERICA	DIVITO, RICH	
Specialty Outpatient Clinics, nec	CITIBANK, N.A. (MASTER)	MALLOY, CRAIG	Y
Equipment Rental & Leasing, nec	CHASE	BHALLA, RITAM	Y
Equipment Rental & Leasing, nec	CHASE	BHALLA, RITAM	Y
Power Transmission Equipment,nec	CREDIT SUISSE	ALBANESE, DIANE	Y
Power Transmission Equipment,nec	CREDIT SUISSE	ALBANESE, DIANE	Y
Cigarettes	CHASE	SCHWAGER, AHUVA	
Publishing	DEUTSCHE BANK TRUST CO AMERICA		
Finance Companies	CREDIT SUISSE		
	LCPI - AGENCY	LUND, MARIA	
	LCPI - AGENCY	LUND, MARIA	
	LCPI - AGENCY	LUND, MARIA	
Natural Gas Transmission	CHASE	DE LAGARDE, ADRIAN	
Natural Gas Transmission	CHASE	DE LAGARDE, ADRIAN	
Drilling Oil & Gas Wells	WELLS FARGO	DE LAGARDE, ADRIAN	
Oil & Gas Exploration Services	LCPI - AGENCY		
	DEUTSCHE BANK AG		
	DEUTSCHE BANK AG		
	DEUTSCHE BANK AG		
	DEUTSCHE BANK AG		
	DEUTSCHE BANK AG		
Computer Processing & Data Preparation Svcs	KEY BANK	MILANEZ, ANDREW	
Computer Processing & Data Preparation Svcs	KEY BANK	MILANEZ, ANDREW	
Radio Telephone Comm.	TORONTO DOMINION (TEXAS)	BHALLA, RITAM	
Radio Telephone Comm.	TORONTO DOMINION (TEXAS)	BHALLA, RITAM	
Plastics Products, nec	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Plastics Products, nec	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Short-Term Business Cred Exc.Ag	CHASE	SCHWAGER, AHUVA	
Short-Term Business Cred Exc.Ag	CHASE	SCHWAGER, AHUVA	
Short-Term Business Cred Exc.Ag	CHASE	SCHWAGER, AHUVA	
Trusts,nec	CHASE	NAIR, ROHIT	
Trusts,nec	CHASE	NAIR, ROHIT	
Trusts,nec	CHASE	NAIR, ROHIT	
Life Insurance	BNP PARIBAS	NAIR, ROHIT	
Surety Insurance	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Pipelines Exc. Natural Gas	WACHOVIA BANK	LUND, MARIA	
Pipelines Exc. Natural Gas	WACHOVIA BANK	LUND, MARIA	
Pipelines Exc. Natural Gas	WACHOVIA BANK	LUND, MARIA	
Industrial	LCPI - AGENCY	ALBANESE, DIANE	
Industrial	LCPI - AGENCY	ALBANESE, DIANE	
Industrial	LCPI - AGENCY	ALBANESE, DIANE	
Industrial	LCPI - AGENCY	ALBANESE, DIANE	
Industrial	LCPI - AGENCY	ALBANESE, DIANE	
Industrial	LCPI - AGENCY	ALBANESE, DIANE	
Technology	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Services-Personal	CHASE	BHALLA, RITAM	Y
Services-Personal	CHASE	BHALLA, RITAM	Y
Services-Personal	CHASE	BHALLA, RITAM	Y
Commercial Printing,Lithographic	UBS AG	ALBANESE, DIANE	Y
Commercial Printing,Lithographic	UBS AG	ALBANESE, DIANE	Y

PFG	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
PONN	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
PRU	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
PRU	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
PRU	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
PRU	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
PEG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PEG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PEG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PEG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PEG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
PSYS	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
PSYS	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
PGD	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
PGD	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
PGD	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
IQWCN	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
QUS	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
FRZ	US	General Corp Purposes	757347AA7		FID CORP LOANS AMER - HY FRL
RGNC	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
RGNC	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
RGNC	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
NU	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
RRI	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
RRI	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
RENADV	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
RCII	US	General Corp Purposes		0	HY LOANS US
RCII	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
REXNOR	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
REXNOR	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
RAI	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
RHD	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
RHODES	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
RJOBRI	US	General Corp Purposes		0	HY LOANS US
RJOBRI	US	General Corp Purposes		0	HY LOANS US
RJOBRI	US	General Corp Purposes		0	HY LOAN US
KMP	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
KMP	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
RWN	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
SABR	US	Refinance		0	HY PROP ENERGY US
TSG	US	General Corp Purposes		0	HY-SCT
TSG	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
TSG	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
TSG	US	General Corp Purposes		0	HIGH YIELD BONDS
TSG	US	General Corp Purposes		0	HY-SCT
DUPONT	US	Working Capital			FID CORP LOANS AMER - HY FRL
DUPONT	US	Working Capital		0	FID CORP LOANS AMER - HY FRL
SBAC	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
SBAC	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
SEE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SEE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SHLD	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SHLD	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SHLD	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
FCAR	US	Commercial Paper Back-Up		0	FID CORP LOANS AMER - HG FRL
FCAR	US	Commercial Paper Back-Up		0	FID CORP LOANS AMER - HG FRL
FCAR	US	Commercial Paper Back-Up		0	FID CORP LOANS AMER - HG FRL
AEGON	US	Commercial Paper Back-Up		0	FID CORP LOANS AMER - HG FRL
SCA	BM	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SGLP	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
SGLP	US	Acquisition		0	FID CORP LOANS AMER - HY FRL
SGLP	US	Acquisition		0	FID CORP LOANS AMER - HY FRL
SQA	US	General Corp Purposes		0	HY LOANS US
SQA	US	General Corp Purposes		0	HY LOAN US
SQA	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
SQA	US	General Corp Purposes	81732LAF5		FID CORP LOANS AMER - HY LOAN HOLDS
SQA	US	General Corp Purposes	81732LAB4		HY LOANS US
SQA	US	General Corp Purposes	81732LAB4		FID CORP LOANS AMER - HY LOAN HOLDS
SRNA	US	General Corp Purposes		0	FID CORP LOANS AMER - HY LOAN HOLDS
SRV	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
SRV	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
SRV	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
SGSI	US	Acquisition			FID CORP LOANS AMER - HY LOAN HOLDS
SGSI	US	Acquisition			FID CORP LOANS AMER - HY LOAN HOLDS

HIGH GRADE	1	FALSE	21,000,000	
HIGH YIELD	1	FALSE	2,500,000	
HIGH GRADE	1	FALSE	60,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	75,000,000	
HIGH GRADE	1	FALSE	14,000,000	
HIGH GRADE	1	FALSE	28,125,000	
HIGH GRADE	1	FALSE	46,875,000	
HIGH YIELD	1	FALSE	15,000,000	11,800,000
HIGH YIELD	1	FALSE	10,000,000	7,833,333
HIGH GRADE	1	FALSE	35,000,000	
HIGH GRADE	1	FALSE	25,000,000	
HIGH GRADE	1	FALSE	10,000,000	
HIGH YIELD	1	FALSE	3	
HIGH YIELD	1	FALSE	60,000,000	
HIGH YIELD	1	FALSE	10,000,000	2,083,333
HIGH YIELD	1	FALSE	14,500,000	13,033,889
HIGH YIELD	1	FALSE	9,000,000	8,090,000
HIGH YIELD	1	FALSE	11,500,000	10,300,000
HIGH GRADE	1	FALSE	38,181,818	4,300,000
HIGH YIELD	1	FALSE	6,500,000	
HIGH YIELD	1	FALSE	6,460	6,460
HIGH YIELD	1	FALSE	13,000,000	3,770,000
HIGH YIELD	1	FALSE	12,063,158	12,063,158
HIGH YIELD	1	FALSE	37,333,333	
HIGH YIELD	1	FALSE	7,500,000	
HIGH YIELD	1	TRUE		
HIGH GRADE	1	FALSE	52,000,000	
HIGH YIELD	1	FALSE	3,395,701	
HIGH YIELD	1	FALSE	99,341	99,341
HIGH YIELD	1	FALSE	19,444,444	19,400,000
HIGH YIELD	1	FALSE	27,045,625	27,000,000
HIGH YIELD	1	FALSE	6,969,950	6,969,950
HIGH GRADE	1	FALSE	100,000,000	
HIGH GRADE	1	FALSE	41,000,000	
HIGH YIELD	1	FALSE	5,000,000	2,580,645
HIGH YIELD	1	FALSE	35,000,000	32,000,000
HIGH YIELD	1	FALSE	17,000,000	17,000,000
HIGH YIELD	1	FALSE	10,906,000	10,906,000
HIGH YIELD	1	FALSE	5,077,387	5,077,387
HIGH YIELD	1	FALSE	3,000,000	3,000,000
HIGH YIELD	1	FALSE	1,500,000	
HIGH YIELD	1	FALSE	27,500,000	9,600,000
HIGH YIELD	1	FALSE	20,000,000	20,000,000
HIGH YIELD	1	FALSE	30,000,000	
HIGH YIELD	1	FALSE	20,000,000	
HIGH GRADE	1	FALSE	10,000,000	1,420,000
HIGH GRADE	1	FALSE	18,000,000	2,556,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	190,000,000	30,875,000
HIGH GRADE	1	FALSE	17,200,000	2,795,000
HIGH GRADE	1	FALSE	123,600,000	
HIGH GRADE	1	FALSE	76,400,000	
HIGH GRADE	1	FALSE	38,000,000	
HIGH GRADE	1	FALSE	100,000,000	
HIGH GRADE	1	FALSE	13,331,103	
HIGH YIELD	1	FALSE	17,000,000	9,620,000
HIGH YIELD	1	FALSE	17,000,000	17,000,000
HIGH YIELD	1	FALSE	3,000,000	3,000,000
HIGH YIELD	1	FALSE	19,863,333	19,863,333
HIGH YIELD	1	FALSE	2,000,000	
HIGH YIELD	1	FALSE	1,464,346	149,000
HIGH YIELD	1	FALSE	10,666,667	
HIGH YIELD	1	FALSE	17,000,000	2,550,000
HIGH YIELD	1	FALSE	4,333,333	650,000
HIGH YIELD	1	FALSE	10,000,000	
HIGH YIELD	1	FALSE	10,000,000	1,500,000
HIGH YIELD	1	FALSE	10,000,000	1,500,000
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	4,460,000	
HIGH YIELD	1	FALSE	4,460,000	

21,000,000	20,790,000		20,790,000 PV	20,790,000	21,000,000
2,500,000	2,350,000		2,350,000 PV	2,350,000	2,500,000
60,000,000	58,050,000		58,050,000 PV	58,050,000	59,845,361
			PV	-	-
50,000,000	48,375,000		48,375,000 PV	48,375,000	49,871,134
50,000,000	48,375,000		48,375,000 PV	48,375,000	49,871,134
			PV	-	-
75,000,000	73,125,000		73,125,000 PV	73,125,000	74,617,347
14,000,000	13,790,000		13,790,000 PV	13,790,000	13,929,293
28,125,000	27,351,563		27,351,563 PV	27,351,563	28,197,488
46,875,000	45,585,938		45,585,938 PV	45,585,938	46,995,812
3,200,000	14,437,500	11,357,500	3,080,000 PV	14,437,500	15,039,063
2,166,667	9,625,000	7,539,583	2,085,417 PV	9,625,000	10,026,042
35,000,000	34,475,000		34,475,000 PV	34,475,000	34,823,232
25,000,000	24,625,000		24,625,000 PV	24,625,000	24,873,737
10,000,000	9,850,000		9,850,000 PV	9,850,000	9,949,495
3	2		2 PV	2	3
60,000,000	57,675,000		57,675,000 PV	57,675,000	60,078,125
7,916,667	9,200,000	1,916,667	7,283,333 PV	9,200,000	10,000,000
1,466,111	13,847,500	12,447,364	1,400,136 PV	13,847,500	14,424,479
910,000	8,595,000	7,725,950	869,050 PV	8,595,000	8,953,125
1,200,000	10,982,500	9,836,500	1,146,000 PV	10,982,500	11,440,104
33,881,818	37,990,909	4,278,500	33,712,409 PV	37,990,909	37,990,909
6,500,000	6,305,000		6,305,000 PV	6,305,000	6,500,000
	0		PV	-	-
9,230,000	12,415,000	3,600,350	8,814,650 PV	12,415,000	12,932,292
	11,580,632	11,580,632	PV	11,580,632	12,063,158
37,333,333	34,533,333		34,533,333 PV	34,533,333	37,132,616
7,500,000	6,675,000		6,675,000 PV	6,675,000	7,500,000
			PV	-	-
52,000,000	51,220,000		51,220,000 PV	51,220,000	51,737,374
3,395,701	3,259,873		3,259,873 PV	3,259,873	3,395,701
	64,572	64,572	PV	64,572	99,342
44,444	13,027,778	12,998,000	29,778 PV	13,027,778	19,444,445
45,625	18,391,025	18,360,000	31,025 PV	18,391,025	27,045,625
	4,739,566	4,739,566	PV	4,739,566	6,969,950
100,000,000	98,700,000		98,700,000 PV	98,700,000	99,696,970
41,000,000	40,467,000		40,467,000 PV	40,467,000	40,875,758
2,419,355	4,750,000	2,451,613	2,298,387 PV	4,750,000	5,000,000
3,000,000	35,000,000	32,000,000	3,000,000 PV	35,000,000	35,000,000
	13,302,500	13,302,500	PV	13,302,500	17,000,000
	8,533,945	8,533,945	PV	8,533,945	10,906,000
	3,973,055	3,973,055	PV	3,973,055	5,077,387
	2,347,500	2,347,500	PV	2,347,500	3,000,000
1,500,000	1,173,750		1,173,750 PV	1,173,750	1,500,000
17,900,000	25,437,500	8,880,000	16,557,500 PV	25,437,500	27,352,151
	18,600,000	18,600,000	PV	18,600,000	20,000,000
30,000,000	28,500,000		28,500,000 PV	28,500,000	30,000,000
20,000,000	19,000,000		19,000,000 PV	19,000,000	20,000,000
8,580,000	9,700,000	1,377,400	8,322,600 PV	9,700,000	10,000,000
15,444,000	17,460,000	2,479,320	14,980,680 PV	17,460,000	18,000,000
			PV	-	-
159,125,000	181,212,500	29,447,031	151,765,469 PV	181,212,500	190,750,000
14,405,000	16,404,500	2,665,731	13,738,769 PV	16,404,500	17,267,895
123,600,000	122,858,400		122,858,400 PV	122,858,400	124,099,394
76,400,000	75,540,500		75,540,500 PV	75,540,500	76,303,535
38,000,000	37,572,500		37,572,500 PV	37,572,500	37,952,020
100,000,000	100,000,000		100,000,000 PV	100,000,000	100,000,000
13,331,103	12,931,170		12,931,170 PV	12,931,170	13,331,103
7,380,000	14,960,000	8,465,600	6,494,400 PV	14,960,000	17,000,000
	15,130,000	15,130,000	PV	15,130,000	17,000,000
	2,670,000	2,670,000	PV	2,670,000	3,000,000
	18,870,167	18,870,167	PV	18,870,167	19,863,334
2,000,000	1,900,000		1,900,000 PV	1,900,000	2,000,000
1,315,346	1,391,129	141,550	1,249,579 PV	1,391,129	1,464,346
10,666,667	9,813,333		9,813,333 PV	9,813,333	10,666,666
14,450,000	15,640,000	2,346,000	13,294,000 PV	15,640,000	17,000,000
3,683,333	3,986,667	598,000	3,388,667 PV	3,986,667	4,333,334
10,000,000	8,900,000		8,900,000 PV	8,900,000	10,000,000
8,500,000	9,500,000	1,425,000	8,075,000 PV	9,500,000	10,000,000
8,500,000	9,500,000	1,425,000	8,075,000 PV	9,500,000	10,000,000
			PV	-	-
4,460,000	4,103,200		4,103,200 PV	4,103,200	4,460,000
4,460,000	4,103,200		4,103,200 PV	4,103,200	4,460,000

	82.20	Markit	
	#VALUE!	Markit	
	89.87	Markit	
	77.89	LSTA	
	77.89	LSTA	
	77.89	LSTA	
	77.89	LSTA	
	77.89	LSTA	
	93.03	LSTA	
	93.03	LSTA	
	93.03	LSTA	
			88.25 Sell 5833333.33 at 88.25 on 07/29/2008
			88.25 Buy 4166666.67 at 88.25 on 07/29/2008
			88.25 Buy 4166666.67 at 88.25 on 07/29/2008
	94.42	LSTA	
	94.42	LSTA	
	94.42	LSTA	
	88.12	Markit	

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GOLDMAN SACHS & CO (NEW YORK) (B)		#NAME?	#NAME?	#NAME?
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CLEARLAKE CAPITAL GROUP		#NAME?	#NAME?	
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#NAME?	99.000		#NAME?	#NAME?
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	97.000		UNTESTED	
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	98.000		UNTESTED	
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#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
	80.000		UNTESTED	
#NAME?	96.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
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	0.000		UNTESTED	
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#VALUE!	96.000		#VALUE!	#VALUE!
89.87	93.000	(1,161,137)	TESTED	-3.4%
#NAME?	89.000		#NAME?	#NAME?
	89.000		UNTESTED	
#NAME?	99.000		#NAME?	#NAME?
	96.000		UNTESTED	
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#NAME?	68.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
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#NAME?	100.000		#NAME?	#NAME?
#NAME?	78.250		#NAME?	#NAME?
#NAME?	78.250		#NAME?	#NAME?
#NAME?	78.250		#NAME?	#NAME?
#NAME?	78.250		#NAME?	#NAME?
#NAME?	78.250		#NAME?	#NAME?
#NAME?	93.000		#NAME?	#NAME?
#NAME?	93.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
	95.000		UNTESTED	
93.03	95.000	(3,755,295)	TESTED	-2.1%
93.03	95.000	(339,953)	TESTED	-2.1%
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
#NAME?	88.000		#NAME?	#NAME?
#NAME?	89.000		#NAME?	#NAME?
#NAME?	89.000		#NAME?	#NAME?
94.42	95.000	(115,863)	TESTED	-0.6%
94.42	95.000	(11,666)	TESTED	-0.6%
94.42	95.000	(8,542)	TESTED	-0.6%
#NAME?	92.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
88.12	89.000	(87,700)	TESTED	-1.0%
#NAME?	95.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
	95.000		UNTESTED	
#NAME?	92.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?

#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	94	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
	#VALUE!	#NAME?	HY	80	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	97	-	#REF!
	#VALUE!	#NAME?	HY	0.00011	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#VALUE!	#VALUE!	#VALUE!	HY	96	-	#REF!
3.13	TRUE	External Quote	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	89	-	#REF!
	#VALUE!	#NAME?	FID Corp	89	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
	#VALUE!		HY	96	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	65	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	67	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	68	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	68	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	100	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	78.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	78.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	78.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	78.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	78.25	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
	#VALUE!	External Quote	FID Corp	95	-	#REF!
1.97	TRUE	External Quote	FID Corp	95	-	#REF!
1.97	FALSE	External Quote	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	88	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	89	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	89	-	#REF!
0.58	FALSE	External Quote	HY	95	-	#REF!
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0.58	FALSE	External Quote	HY	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
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0.88	FALSE	External Quote	FID Corp	89	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!

7918 HY
7917 HY
7917 HY
5961 HY
5953 HY
5954 HY
4286 HY
4287 HY
3860 HY
7664 HY
7967 HY
3324 HG
3324 HG
2446 HG
4378 HG
4378 HG
6359 HG
6359 HG
8303 HY
9378 HY
5679 HY
8099 HG
8099 HG
3964 HY
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7497 HG
7971 HG
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6478 HY
4203 HY
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6964 HY
9815 HY
5732 HG
5732 HG
8304 HG
7222 HY
7222 HY
8354 HG
7271 HY
8353 HY
8351 HY
8349 HY
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8324 HY
4444 HY
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4443 HY
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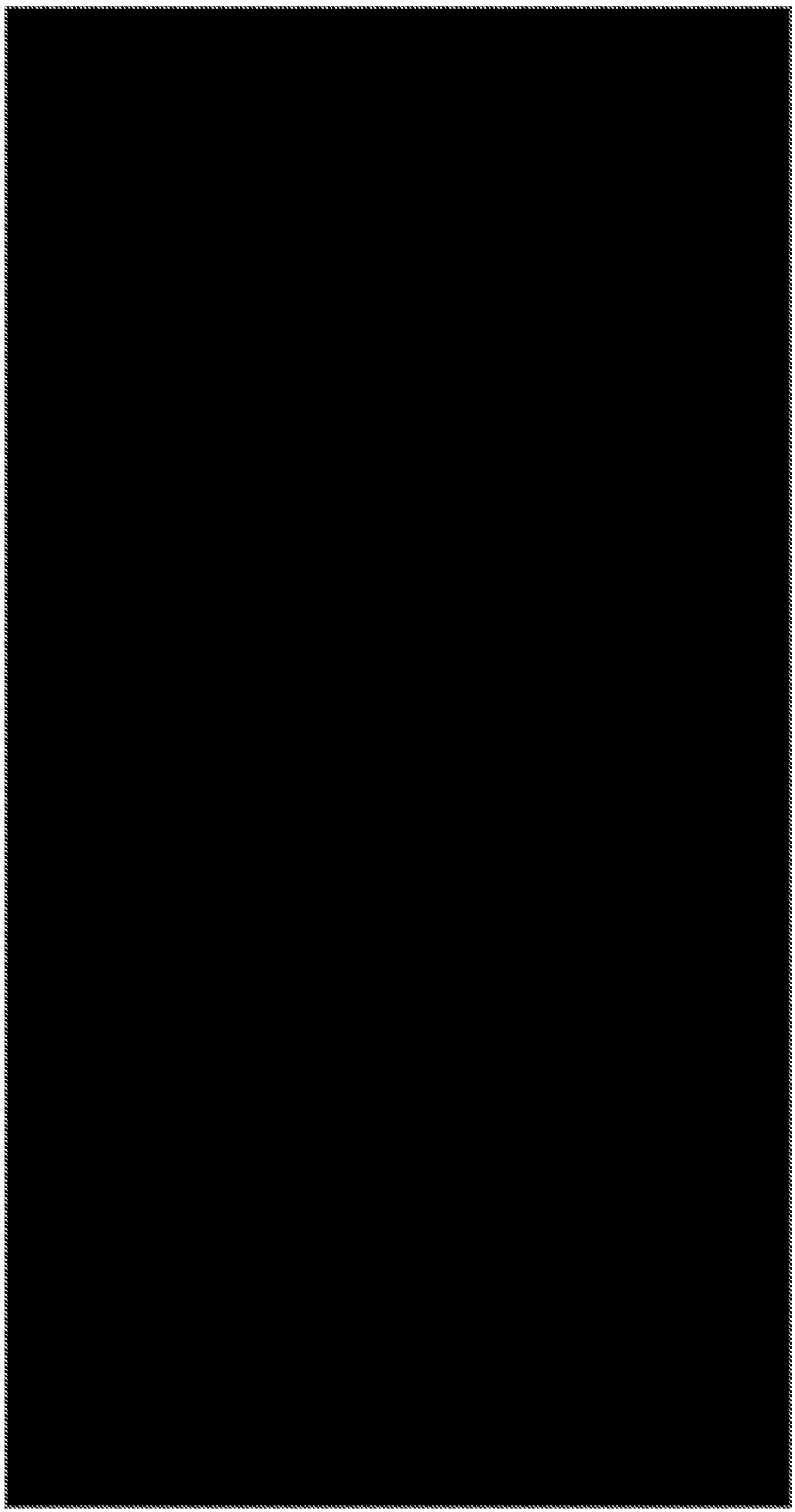
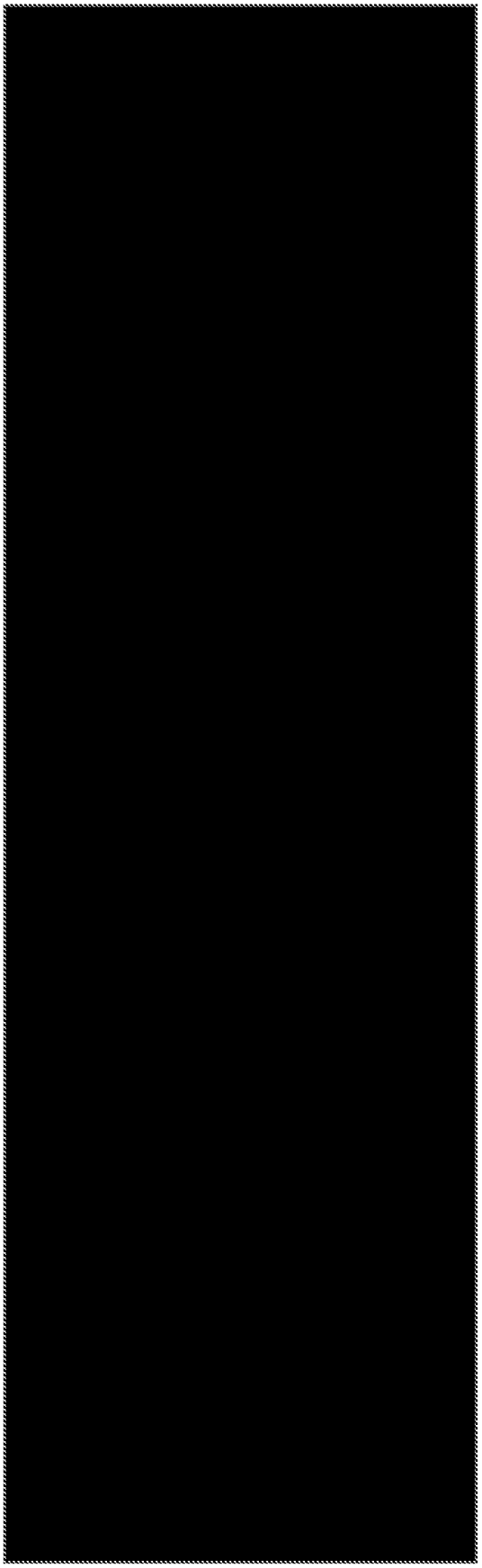
6884 HY
7404 HG
8756 HG
8755 HG





NY	Y	INITIAL TERM LOAN	6/15/14
NY	Y	REVOLVER	6/15/13
NY	Y	REVOLVER	6/15/13
NY	Y	TERM LOAN	8/10/09
NY	Y	REVOLVER	8/10/09
NY	Y	TERM LOAN	8/10/09
NY	Y	5-YEAR REVOLVER	11/4/10
NY	Y	5-YEAR REVOLVER	11/4/10
NY	Y	6 YEAR REVOLVER	6/30/11
NY	Y	TRANCHE B TERM LOAN	4/30/15
NY	Y	4 YR REVOLVER	6/28/11
NY	Y	1.5BN 5-YEAR RCF	10/21/09
NY	Y	1.5BN 5-YEAR RCF	10/21/09
NY	Y	5 YEAR REVOLVER 2	10/23/08
NY	Y	5 YEAR REVOLVER	10/20/10
NY	Y	5 YEAR REVOLVER	10/20/10
NY	Y	5 YEAR REVOLVER	10/20/11
NY	Y	5 YEAR REVOLVER	10/20/11
NY	Y	TERM LOAN B1	8/27/11
NY	Y	LOANS	2/28/14
NY	Y	REVOLVER	7/12/12
NY	Y	5-YR REVOLVER	7/6/12
NY	Y	5-YR REVOLVER	7/6/12
NY	Y	TERM LOAN	6/11/12
NY	Y	TERM LOAN	6/11/12
NY	Y	REVOLVER	6/10/10
NY	Y	REVOLVER	6/10/10
NY	Y	5-YR REVOLVER	5/21/12
NY	Y	5-YR REVOLVER	5/21/12
NY	Y	5-YR REVOLVER	7/2/12
NY	Y	TERM LOAN	7/2/12
NY	N	CLAIM	11/7/16
NY	N	CREDITOR TRUST AGREEMENT	6/23/10
NY	N	PRE-DISTRIBUTION	6/23/10
NY	Y	TRANCHE A	5/3/11
NY	Y	5-YEAR REVOLVER	12/19/10
NY	Y	5 YEAR REVOLVER	6/10/10
NY	Y	REVOLVER	3/1/11
NY	Y	REVOLVER	3/1/11
NY	Y	TERM LOAN A	5/5/11
NY	Y	5 YEAR MULTI-CCY REVOLVER	10/13/11
NY	Y	5 YEAR MULTI-CCY REVOLVER	10/13/11
NY	Y	REVOLVER	7/9/09
NY	Y	REVOLVER	7/9/09
NY	Y	COMMITMENT	11/28/08
NY	N	1ST LIEN TERM LOAN	3/5/14
NY	N	TERM LOAN	1/19/10
NY	N	TERM LOAN	1/19/10
NY	N	REVOLVER	1/18/09
NY	N	REVOLVER	1/18/09
NY	N	TERM LOAN	2/6/12
NY	Y	TERM LOAN	2/28/14
NY	Y	5YR REVOLVER	8/12/12
NY	Y	5YR REVOLVER	8/12/12
NY	Y	REVOLVER	11/22/12
NY	Y	TERM LOAN B	6/2/12
NY	Y	TERM LOAN B	6/2/12
NY	Y	REVOLVING CREDIT FACILITY	8/16/12
NY	Y	REVOLVER	4/2/13
NY	Y	REVOLVING CREDIT EUR	8/9/13
NY	Y	DELAYED DRAW EURO	8/9/14
NY	Y	DELAYED DRAW USD	8/9/14
NY	Y	REVOLVING CREDIT USD	8/9/13
NY	Y	REVOLVING CREDIT EUR	8/9/13
NY	Y	REVOLVING CREDIT USD	8/9/13
NY	N	TARGA 450 M AUG 07	2/16/15
NY	Y	SYNTHETIC LETTER OF CREDIT FAC	10/31/12
NY	Y	TERM LOAN	10/31/12
NY	Y	SENIOR SECURED REVOLVER	10/31/11
NY	Y	5-YEAR REVOLVER	2/14/12
NY	Y	5-YEAR REVOLVER	2/14/12
NY	Y	5-YR REVOLVER	4/12/12
NY	Y	DELAY DRAW TERM LOAN	8/20/13
NY	Y	REVOLVER	8/20/13

6/15/07	7918 TAM	USD	0.90125 LCPI	IBD3	IBD/High Yield
6/15/07	7917 RST	USD	0.86000 LCPI	IBD3	IBD/High Yield
6/15/07	7917 RST	USD	0.86000 LCPI	IBD3	IBD/High Yield
8/9/06	5961 TAM	USD	0.96000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/9/06	5953 RST	USD	0.94000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/9/06	5954 TAM	USD	0.98000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/4/05	4286 RST	USD	0.98250 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/4/05	4287 RST	USD	0.98500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/12/05	3860 RST	USD	0.92000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/25/07	7664 TAM	USD	0.86000 LCPI	IBD3	IBD/High Yield
6/28/07	7967 RST	USD	0.94750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/21/04	3324 RST	USD	0.96000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/21/04	3324 RST	USD	0.96000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/23/03	2446 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/20/05	4378 RST	USD	0.91750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/20/05	4378 RST	USD	0.91750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/20/06	6359 RST	USD	0.89250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/20/06	6359 RST	USD	0.89250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/6/07	8303 TAM	USD	0.98250 LCPI	HYT	High Yield Secondary Trading
2/28/08	9378 TAM	USD	0.95000 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
7/12/06	5679 RST	USD	0.90000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/6/07	8099 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/6/07	8099 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/10/05	3964 TAM	USD	0.80500 LCPI	IBD3	IBD/High Yield
6/10/05	3964 TAM	USD	0.80500 LCPI	IBD3	IBD/High Yield
6/10/05	3963 RST	USD	0.87000 LCPI	IBD3	IBD/High Yield
6/10/05	3963 RST	USD	0.87000 LCPI	IBD3	IBD/High Yield
5/21/07	7497 RST	USD	0.98250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/21/07	7497 RST	USD	0.98250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/2/07	7971 RST	USD	0.98000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
7/2/07	8062 TAM	USD	0.98500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/7/06	6478 TAM	USD	0.04000 LCPI	DST	Distressed Trading
6/23/05	4203 TAM	USD	0.04000 LCPI	DST	Distressed Trading
12/15/05	4628 TAM	USD	0.04000 LCPI	DST	Distressed Trading
5/3/06	5374 RST	USD	0.92000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/19/05	4525 RST	USD	0.95000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/10/05	3956 RST	USD	0.99400 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/1/06	5854 RST	USD	0.92250 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/1/06	5854 RST	USD	0.92250 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/2/08	9698 TAM	USD	0.90000 LCPI	HYT	High Yield Secondary Trading
10/13/06	6307 RST	USD	0.98250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/13/06	6307 RST	USD	0.98250 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/1/08	9495 RST	USD	0.99692 BNKL	HIGRD	High Grade
4/1/08	9495 RST	USD	0.99692 LCPI	HIGRD	High Grade
7/1/08	9833 RST	USD	0.99250 LBCB	HIGRD	High Grade
3/5/07	8490 TAM	USD	0.45000 LCPI	HYT	High Yield Secondary Trading
1/19/06	4829 TAM	USD	0.25000 LCPI	HYA	High Yield Agency
1/19/06	4829 TAM	USD	0.25000 LCPI	HYA	High Yield Agency
1/19/06	4830 RST	USD	0.50000 LCPI	HYA	High Yield Agency
1/19/06	4830 RST	USD	0.50000 LCPI	HYA	High Yield Agency
2/6/07	6964 TAM	USD	0.00010 LCPI	HYA	High Yield Agency
6/27/08	9815 TAM	USD	0.93500 LCPI	HYT	High Yield Secondary Trading
6/30/06	5732 RST	USD	0.96875 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/30/06	5732 RST	USD	0.96875 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/8/07	8304 RST	USD	0.97750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/1/06	7222 TBR	USD	0.95500 LCPI	HYT	High Yield Secondary Trading
6/1/06	7222 TBR	USD	0.95500 LCPI	HYT	High Yield Secondary Trading
8/16/07	8354 RST	USD	0.97000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/2/07	7271 RST	USD	0.84000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/9/07	8353 RST	USD	0.93250 BNKL	IBD3	IBD/High Yield
8/9/07	8351 TMD	USD	0.97500 LCPI	IBD3	IBD/High Yield
8/9/07	8349 TMD	USD	0.98500 LCPI	IBD3	IBD/High Yield
2/15/05	3654 RST	USD	0.92000 BNKL	IBD3	IBD/High Yield
8/9/07	8353 RST	USD	0.93250 LCPI	IBD3	IBD/High Yield
2/15/05	3654 RST	USD	0.92000 LCPI	IBD3	IBD/High Yield
8/9/07	8324 TAM	USD	0.83500 LBCB	IBD3	IBD/High Yield
10/31/05	4444 RST	USD	0.97000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
10/31/05	4441 TAM	USD	0.97000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
10/31/05	4443 RST	USD	0.90250 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
2/14/07	6884 RST	USD	0.92500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
2/14/07	6884 RST	USD	0.92500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/12/07	7404 RST	USD	0.98350 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/8/07	8756 TMD	USD	0.95250 LCPI		
11/8/07	8755 RST	USD	0.94250 LCPI		

SECT4	299220	391050000	6982367.74		6,982,368	6,982,368
PINEH	JV1015	75000000	25500000		15,500,000	15,500,000
PINEZ	JV1015	75000000	0	*****	10,000,000	10,000,000
SPRUC	JV4100	30000000	7500000		7,500,000	7,500,000
PINEZ	JV4100	25000000	5500000		5,500,000	5,500,000
VERAH	JV4100	68000000	6800000		6,800,000	6,800,000
PINEH	JV4100	600000000	30916666.67		10,916,667	10,916,667
PINEH	JV4100	350000000	17583333.33		17,583,333	17,583,333
PINEZ	JV4100	175000000	6363636.36		6,363,636	6,363,636
SECT3	436500	843625000	0		2,000,000	-
FRL	JV4007	1500000000	55000000		55,000,000	55,000,000
FRL	JV4005	1500000000	73750000		48,750,000	48,750,000
SUMIB	JV4005	1500000000	0	*****	25,000,000	-
SUMIB	JV4005	1000000000	20000000		20,000,000	-
FRL	JV4005	2000000000	105000000		100,000,000	100,000,000
FRL	JV4007	2000000000	0		5,000,000	5,000,000
FRL	JV4005	2000000000	129000000		99,000,000	99,000,000
SUMIB	JV4005	2000000000	0	*****	30,000,000	-
SECT4	299180	391339667	6933060.22		9,389,049	6,933,060
SECT4	299960	1197000000	0		925,000	-
FRLEX	JV4100	75000000	5500000		5,500,000	5,500,000
FRL	JV4005	500000000	50000000		36,486,486	36,486,486
SUMIB	JV4005	500000000	0	*****	13,513,514	-
VERAN	436500	314437500	10072070.29		9,948,586	9,948,586
SECT3	436500	314437500	0	*****	123,484	123,484
SYEXC	JV1015	25000000	10000000		5,000,000	5,000,000
SYHLD	JV1015	25000000	0	*****	5,000,000	5,000,000
FRL	JV4007	1500000000	75000000		47,727,273	47,727,273
SUMIB	JV4007	1500000000	0	*****	27,272,727	-
FRL	JV4007	415000000	25730000		25,730,000	25,730,000
FRL	JV4007	85000000	5270000		5,270,000	5,270,000
DSTRD	253700	8747928.73	8747928.73		8,747,929	8,747,929
DSTRD	253700	600000000	26532967.03		29,032,967	29,032,967
DSTRD	253700	600000000	0		2,500,000	2,500,000
VERAH	JV1015	685000000	5000000		5,000,000	5,000,000
SUMIB	JV4005	6000000000	300000000		50,000,000	-
FRL	JV4005	1000000000	60000000		60,000,000	60,000,000
FRLHD	JV4105	175000000	10000000		10,000,000	10,000,000
SPRUC	JV4100	175000000	5000000		5,000,000	5,000,000
SERA1	421720	0	0		5,000,000	-
FRL	JV4007	750000000	0		10,000,000	10,000,000
FRL	JV4000	750000000	25000000		15,000,000	15,000,000
SYND	JV1817	3000000000	0		350,000,000	350,000,000
SYND	JV1810	3000000000	766666666.7		416,666,667	416,666,667
SYND	JV1822	400000000	113333333.3		113,333,333	113,333,333
DSTJG	256690	336600000	5466221.47		5,466,221	5,466,221
DSTJC	421720	155006234	4918848.36		3,944,179	3,944,179
FIN4	233730	155006234	0	*****	974,670	974,670
SYEXC	JV1506	74331633.93	64420749.4		53,271,004	53,271,004
SYHLD	JV1506	74331633.93	0	*****	11,149,745	11,149,745
SECT3	203310	90850923.59	0	*****	3,450,646	3,450,646
SECDB	421720	0	0		2,000,000	-
SUMIB	JV4005	1300000000	45000000		30,000,000	-
FRLBK	JV4005	1300000000	0	*****	3,750,000	15,000,000
FRL	JV4007	400000000	5000000		5,000,000	5,000,000
SECT3	299970	1122125625	3735365.15		5,907,985	1,907,985
VERAN	233730	1122125625	0	*****	1,827,380	1,827,380
FRL	JV4000	200000000	20000000		20,000,000	20,000,000
PINEZ	JV4100	100000000	11000000		11,000,000	11,000,000
JSSYB	428090	20000000	0		9,000,000	9,000,000
SECT3	299140	129024999.4	5576236.26		5,576,236	5,576,236
SECT3	299140	158800000	1984999.99		1,985,000	1,985,000
JSSYB	428090	42000000	0		19,200,000	19,200,000
TBSYN	221720	20000000	9000000		-	-
TBSYN	221720	42000000	19200000		-	-
JSTBL	425400	424625888.9	95540825		95,540,825	95,540,825
SECT3	299190	300000000	887231.43		2,334,402	887,231
SECT3	299190	528425000	1647236.31		4,196,307	1,647,236
FRLEX	JV4100	250000000	10200000		10,200,000	10,200,000
FRLHD	JV4105	850000000	19000000		5,000,000	5,000,000
SPRUC	JV4100	850000000	0		14,000,000	14,000,000
FRL	JV4005	2000000000	115000000		115,000,000	115,000,000
SPRUC	JV4000	65000000	14857142.86		14,857,143	14,857,143
SYND	JV1810	150000000	34285714.29		34,285,714	34,285,714

6,980,000	-	6,980,000	0	0	0	0	0
2,901,600	1,868,267	1,033,333	0	0.5	0	0	2.5
1,872,000	1,205,333	666,667	0	0.5	0	0	2.5
7,500,000	-	7,500,000	0	0	0	0	0
1,540,000	110,000	1,430,000	0	0.75	0	0	3.75
6,800,000	-	6,800,000	0	0	0	0	0
67,100	67,138	-	0	0	0	0	0.75
13,400,000	915,766	12,500,000	0	0	0	0	0.75
2,233,255	15,073	2,218,182	0	0	0	0	0.75
-	-	-	0	0	0	0	0
31,700,000	1,350,000	30,300,000	0	0.2	0	0	0.8
-	-	-	0.2	0	0	0	0
-	-	-	0.2	0	0	0	0
-	-	-	0.2	0	0	0	0
-	-	-	0.15	0	0	0	0
-	-	-	0.15	0	0	0	0
-	-	-	0.1	0	0	0	0
-	-	-	0.1	0	0	0	0
6,930,000	-	6,930,000	0	0	0	0	0
-	-	-	0	0	0	0	0
1,020,000	1,019,738	-	0	0.5	0	0	2.25
-	-	-	0	0	0	0	0.25
-	-	-	0	0	0	0	0.25
9,950,000	-	9,950,000	0	0	0	0	0
123,000	-	123,000	0	0	0	0	0
-	-	-	0	0.5	0	0	0
-	-	-	0	0.5	0	0	0
162,273	162,273	-	0.07	0	0	0	0.23
-	-	-	0.07	0	0	0	0.23
9,610,000	-	9,610,000	0.1	0	0	0	0.35
5,270,000	-	5,270,000	0	0	0	0	0
8,750,000	-	8,750,000	0	0	0	0	0
29,032,967	-	29,032,967	0	0	0	0	0
2,500,000	-	2,500,000	0	0	0	0	0
2,010,000	115,000	1,900,000	0	0	0	0	1.25
-	-	-	0.15	0	0	0	0.6
-	-	-	0.06	0	0	0	0.275
6,146,656	146,656	6,000,000	0	0	0	0	2
3,073,328	73,328	3,000,000	0	0	0	0	2
-	-	-	0	0	0	0	0
8,987,528	987,528	8,000,000	0.07	0	0	0	0.18
13,500,000	1,481,292	12,000,000	0.07	0	0	0	0.18
5,100,000	-	5,100,000	0	0	0	0	0
6,072,459	-	6,072,459	0	0	0	0	0
113,333,333	-	113,333,333	0	0	0	0	0
5,452,418	-	5,452,418	0	0	0	0	0
3,944,179	-	3,944,179	0	0	0	0	0
974,670	-	974,670	0	0	0	0	0
53,300,000	-	53,300,000	0	0	0	0	3.25
11,149,745	-	11,149,745	0	0	0	0	3.25
3,450,646	-	3,450,646	0	0	0	0	0
-	-	-	0	0	0	0	0
-	-	-	0.1	0	0	0	0.35
-	-	-	0.1	0	0	0	0.35
1,125,000	-	1,125,000	0	0	0	0	0.31
1,910,000	-	1,910,000	0	0	0	0	0
1,830,000	-	1,830,000	0	0	0	0	0
-	-	-	0.09	0	0	0	0
8,160,000	4,651,820	3,510,000	0	0.5	0	0	2.375
980,134	980,134	-	0	0.375	0	0	2.5
6,020,000	-	6,020,000	0	1.25	0	0	0
1,990,000	-	1,990,000	0	1.25	0	0	0
-	-	-	0	0	0	0	0
-	-	-	0	0.375	0	0	2.5
-	-	-	0	0	0	0	0
95,540,825	-	95,540,825	0	0	0	0	0
887,000	-	887,000	0.000001	0	0	0	2.25
1,650,000	-	1,650,000	0	0	0	0	0
-	-	-	0	0.375	0	0	1.75
2,668,626	242,156	2,426,471	0	0.2	0	0	1
7,470,000	678,834	6,790,000	0	0.2	0	0	1
-	-	-	0.04	0	0	0	0
14,857,143	-	14,857,143	0	0.375	0	0	0
-	-	-	0	0.375	0	0	0

0.015	BASE	B1	B		8093	HEALTHCARE
0.015	BASE	B2	B		8093	HEALTHCARE
0.015	BASE	B2	B		8093	HEALTHCARE
0.005	BASE	NA	NA	570A		HEALTHCARE
0.0275	BASE	NA	NA	570A		HEALTHCARE
0.03	BASE	NA	NA	570A		HEALTHCARE
0		Baa3	BBB		4911	POWER
0		Baa3	BBB		4911	POWER
0		Baa3	BB+		4833	COMM/MEDIA
0.0225	EURO	B1	B		7996	GAMING
0		NR	NR		6512	REAL ESTAT
0		Baa2	BBB-		6141	FIG
0		Baa2	BBB-		6141	FIG
0		Baa2	BBB-		6141	FIG
0		Baa2	BBB-		6141	FIG
0		Baa2	BBB-		6141	FIG
0		Baa2	BBB-		6141	FIG
0		Baa2	BBB-		6141	FIG
0.035	EURO	NA	NA		5087	
0.05	EURO	B1	NR			
0.015	BASE	Ba3	BB-		7389	CONSMR/RET
0.0025	EURO	A3	A-		4911	POWER
0.0025	EURO	A3	A-		4911	POWER
0.0075	BASE	B2	B		4832	COMM/MEDIA
0.0075	BASE	B2	B		4832	COMM/MEDIA
0.01	BASE	B2	B-		4832	COMM/MEDIA
0.01	BASE	B2	B-		4832	COMM/MEDIA
0.0023	EURO	Baa1	BBB		4922	NAT RES
0.0023	EURO	Baa1	BBB		4922	NAT RES
0.0035	LIBOR	NR	NR		4922	NAT RES
0.001	LIBOR	NR	NR		4922	NAT RES
0					7829	
0		NA	NA		7829	
0		NA	NA		7829	
0		NA	B-		5941	CONSMR/RET
0.00125	BASE	Baa2	BB		4813	COMM/MEDIA
0.00215	LIBOR	A3	A-		6331	FIG
0.01	BASE	Ba3	BB-		1389	NAT RES
0.01	BASE	Ba3	BB-		1389	NAT RES
0.01275	LIBOR	NA	B+			
0.0018	EURO	Baa2	BBB		5044	CONSMR/RET
0.0018	EURO	Baa2	BBB		5044	CONSMR/RET
0.00125	BASE	Baa2	BBB		5044	CONSMR/RET
0.00125	BASE	Baa2	BBB		5044	CONSMR/RET
0.005	BASE	Baa2	BBB		5044	CONSMR/RET
0.0225	LIBOR	NR	NR			
0.0225	BASE	B2	NR	REAL ESTAT		
0.0225	BASE	B2	NR	REAL ESTAT		
0.0225	BASE	B2	NR	REAL ESTAT		
0.0225	BASE	B2	NR	REAL ESTAT		
0.08	BASE	B1	BB-	REAL ESTAT		
0.02	LIBOR	Ba3	BB			
0.0035	EURO	Baa2	BBB		2911	NAT RES
0.0035	EURO	Baa2	BBB		2911	NAT RES
0.0031	LIBOR	Baa2	BBB		4619	NAT RES
0.0025	BASE	NA	NA			
0.0025	BASE	NA	NA			
0.0036	EURO	Baa2	BBB-	510A		FIG
0.015	BASE	NA	B+		4953	INDUSTRIAL
0.025	EURO	Ba2	BB		3823	COMM/MEDIA
0.015	BASE	Ba2	BB		3823	COMM/MEDIA
0.025	EURO	Ba2	BB		3823	COMM/MEDIA
0.015	BASE	Ba1	BB		3823	COMM/MEDIA
0.025	EURO	Ba2	BB		3823	COMM/MEDIA
0.015	BASE	Ba1	BB		3823	COMM/MEDIA
0.05	EURO	Ba3	B+		1311	NAT RES
0.02	EURO	B1	B+		1311	NAT RES
0.01	BASE	B1	B+		1311	NAT RES
0.0075	BASE	Ba3	B+		1311	NAT RES
0		NA	NA		1311	NAT RES
0		NA	NA		1311	NAT RES
0.00135	LIBOR	A2	A+		5331	CONSMR/RET
0.01	BASE	NA	NA	FIG		
0.01	BASE	NA	NA	FIG		

Specialty Outpatient Clinics, nec	LCPI - AGENCY	MALLOY, CRAIG	Y
Specialty Outpatient Clinics, nec	LCPI - AGENCY	MALLOY, CRAIG	Y
Specialty Outpatient Clinics, nec	LCPI - AGENCY	MALLOY, CRAIG	Y
Health Services	CHASE	MALLOY, CRAIG	Y
Health Services	CHASE	MALLOY, CRAIG	Y
Health Services	CHASE	MALLOY, CRAIG	Y
Electric Services	WACHOVIA BANK	DE LAGARDE, ADRIAN	Y
Electric Services	WACHOVIA BANK	DE LAGARDE, ADRIAN	Y
Television Broadcasting	CHASE	HAYKIN, DANIEL	Y
Amusement Parks	CHASE	MALLOY, CRAIG	Y
Nonresidential Building Operators	WACHOVIA BANK	NAIR, ROHIT	
Personal Cred. Inst.	BANK OF AMERICA	NAIR, ROHIT	
Personal Cred. Inst.	BANK OF AMERICA	NAIR, ROHIT	
Personal Cred. Inst.	CHASE	NAIR, ROHIT	
Personal Cred. Inst.	BANK OF AMERICA	NAIR, ROHIT	
Personal Cred. Inst.	BANK OF AMERICA	NAIR, ROHIT	
Personal Cred. Inst.	BANK OF AMERICA	NAIR, ROHIT	
Personal Cred. Inst.	BANK OF AMERICA	NAIR, ROHIT	
Service Establishment Equipment	BANK OF AMERICA		
	CITIBANK, N.A. (MASTER)		
Business Services, nec	CREDIT SUISSE	BHALLA, RITAM	Y
Electric Services	BANK OF AMERICA	DE LAGARDE, ADRIAN	
Electric Services	BANK OF AMERICA	DE LAGARDE, ADRIAN	
Radio Stations	LCPI - AGENCY	BHALLA, RITAM	Y
Radio Stations	LCPI - AGENCY	BHALLA, RITAM	Y
Radio Stations	LCPI - AGENCY	BHALLA, RITAM	Y
Radio Stations	LCPI - AGENCY	BHALLA, RITAM	Y
Natural Gas Transmission	CHASE	DE LAGARDE, ADRIAN	
Natural Gas Transmission	CHASE	DE LAGARDE, ADRIAN	
Natural Gas Transmission	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Natural Gas Transmission	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Motion Picture Distribution Services	DEUTSCHE BANK AG	DIVITO, RICH	
Motion Picture Distribution Services	DEUTSCHE BANK AG	DIVITO, RICH	
Motion Picture Distribution Services	DEUTSCHE BANK AG	DIVITO, RICH	
Sporting Goods & Bicycle Stores	BANK OF AMERICA	BHALLA, RITAM	
Telephone Comm. Exc. Radio Tele.	CHASE	SCHWAGER, AHUVA	
Fire,Marine, & Casualty Insurance	CITIBANK, N.A. (MASTER)	NAIR, ROHIT	
Oil & Gas Field Services,nec	UBS AG	LUND, MARIA	Y
Oil & Gas Field Services,nec	UBS AG	LUND, MARIA	Y
	BANK OF AMERICA		
Office Equipment	BANK OF AMERICA	SCHWAGER, AHUVA	
Office Equipment	BANK OF AMERICA	SCHWAGER, AHUVA	
Office Equipment	LCPI - AGENCY	SCHWAGER, AHUVA	
Office Equipment	LCPI - AGENCY	SCHWAGER, AHUVA	
Office Equipment	LCPI - AGENCY	SCHWAGER, AHUVA	
	CREDIT SUISSE		
Real Estate	LCPI - AGENCY	MALLOY, CRAIG	Y
Real Estate	LCPI - AGENCY	MALLOY, CRAIG	Y
Real Estate	LCPI - AGENCY	MALLOY, CRAIG	Y
Real Estate	LCPI - AGENCY	MALLOY, CRAIG	Y
Real Estate	LCPI - AGENCY	MALLOY, CRAIG	Y
Petroleum Refining	CHASE	DE LAGARDE, ADRIAN	
Petroleum Refining	CHASE	DE LAGARDE, ADRIAN	
Pipe Lines,nec	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
	ROYAL BANK OF SCOTLAND	MASTERS, MICHAEL	
	ROYAL BANK OF SCOTLAND	MASTERS, MICHAEL	
Insurance	BANK OF AMERICA	NAIR, ROHIT	
Refuse Systems	BANK OF AMERICA	BHALLA, RITAM	Y
Process Control Instruments	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Process Control Instruments	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Process Control Instruments	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Process Control Instruments	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Process Control Instruments	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Process Control Instruments	LCPI - AGENCY	BRAUNFELD, RANDALL	Y
Crude Petroleum & Natural Gas	CREDIT SUISSE	LUND, MARIA	
Crude Petroleum & Natural Gas	CREDIT SUISSE	LUND, MARIA	Y
Crude Petroleum & Natural Gas	CREDIT SUISSE	LUND, MARIA	Y
Crude Petroleum & Natural Gas	CREDIT SUISSE	LUND, MARIA	Y
Crude Petroleum & Natural Gas	BANK OF AMERICA	LUND, MARIA	Y
Crude Petroleum & Natural Gas	BANK OF AMERICA	LUND, MARIA	Y
Variety Stores	BANK OF AMERICA	SCHWAGER, AHUVA	
Financial Institutions	LCPI - AGENCY	NAIR, ROHIT	
Financial Institutions	LCPI - AGENCY	NAIR, ROHIT	

SHERIH	US	Acquisition		0	HIGH YIELD-LOANS AMER
SHERIH	US	General Corp Purposes	82378GAB2		FID CORP LOANS AMER - HY LOAN HOLDS
SHERIH	US	General Corp Purposes	82378GAB2		FID CORP LOANS AMER - HY LOAN HOLDS
SHPS	US	Financing		0	FID CORP LOANS AMER - HY FRL
SHPS	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
SHPS	US	Refinance		0	FID CORP LOANS AMER - HY FRL
SRP	US	General Corp Purposes	64142QAB3		FID CORP LOANS AMER - HY FRL
SRP	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
SBGI	US	Acquisition			FID CORP LOANS AMER - HY FRL
SIX	US	Refinance		0	HIGH YIELD-LOANS AMER
SLG	US	Refinance			FID CORP LOANS AMER - HG FRL
SLMA	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
SLMA	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
SLMA	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
SLMA	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
SLMA	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
SLM	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
SLM	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
SOLOC	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
SOA	US	Refinance		0	HY AMERICAS - LOANS AMERICAS
SRCP	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
SO	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SO	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SBSA	US	Refinance		0	HIGH YIELD-LOANS AMER
SBSA	US	Refinance		0	HIGH YIELD-LOANS AMER
SBSA	US	Refinance		0	FID CORP LOANS AMER - HY LOAN HOLDS
SBSA	US	Refinance		0	FID CORP LOANS AMER - HY LOAN HOLDS
SE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SE	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SE	US	Acquisition	84756WAB5		FID CORP LOANS AMER - HG FRL
SE	US	Financing		0	FID CORP LOANS AMER - HG FRL
SPIEGE	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
SPIEGE	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
SPIEGE	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
TSA	US	Financing			FID CORP LOANS AMER - HY LOAN HOLDS
S	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
TRV	US	Commercial Paper Back-Up			FID CORP LOANS AMER - HG FRL
STALOI	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
STALOI	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
SPF	US	General Corp Purposes		0	HY-SCT
SPLS	US	Working Capital			FID CORP LOANS AMER - HG FRL
SPLS	US	Working Capital			FID CORP LOANS AMER - HG FRL
SPLS	US	Acquisition		0	HG LOANS
SPLS	US	Acquisition		0	HG LOANS
SPLS	US	General Corp Purposes		0	HG LOANS
STARTR	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
SUNCAL	US	General Corp Purposes		0	HY-SCT
SUNCAL	US	General Corp Purposes		0	HY EUROPE - LOAN SYND EUROPE
SUNCAL	US	General Corp Purposes	50180FAB9		FID CORP LOANS AMER - HY LOAN HOLDS
SUNCAL	US	General Corp Purposes	50180FAB9		FID CORP LOANS AMER - HY LOAN HOLDS
SUNCAL	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
SDSINC	US	General Corp Purposes		0	HY-SCT
SUN	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SUN	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SXL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SVU	US	General Corp Purposes		0	HY AMERICAS - LOANS AMERICAS
SVU	US	General Corp Purposes		0	HY EUROPE - LOAN SYND EUROPE
SYM	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
SYGR	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
SVR	US	Acquisition	87163JAD0		HY LOANS US
SVR	US	Acquisition		0	HIGH YIELD-LOANS AMER
SVR	US	Acquisition		0	HIGH YIELD-LOANS AMER
SYNVER	US	Refinance		0	HY LOANS US
SVR	US	Acquisition	87163JAD0		HY LOANS US
SYNVER	US	Refinance		0	HY LOANS US
WARPIN	US	Financing		0	HY LOANS US
WARPIN	US	General Corp Purposes			HIGH YIELD-LOANS AMER
WARPIN	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
WARPIN	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
NGLS	US	Acquisition			FID CORP LOANS AMER - HY FRL
NGLS	US	Acquisition			FID CORP LOANS AMER - HY FRL
TGT	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
TCGI	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
TCGI	US	General Corp Purposes		0	HG LOANS

HIGH YIELD	1	FALSE	6,982,368	6,980,000
HIGH YIELD	1	FALSE	15,500,000	1,033,333
HIGH YIELD	1	FALSE	10,000,000	666,667
HIGH YIELD	1	FALSE	7,500,000	7,500,000
HIGH YIELD	1	FALSE	5,500,000	1,430,000
HIGH YIELD	1	FALSE	6,800,000	6,800,000
HIGH YIELD	1	FALSE	10,916,667	
HIGH YIELD	1	FALSE	17,583,333	12,459,048
HIGH YIELD	1	FALSE	6,363,636	2,218,182
HIGH YIELD	1	FALSE	2,000,000	
HIGH GRADE	1	FALSE	55,000,000	30,341,667
HIGH GRADE	1	FALSE	48,750,000	
HIGH GRADE	1	FALSE	25,000,000	
HIGH GRADE	1	FALSE	20,000,000	
HIGH GRADE	1	FALSE	100,000,000	
HIGH GRADE	1	FALSE	5,000,000	
HIGH GRADE	1	FALSE	99,000,000	
HIGH GRADE	1	FALSE	30,000,000	
HIGH YIELD	1	FALSE	9,389,049	6,933,060
HIGH YIELD	1	FALSE	925,000	
HIGH YIELD	1	FALSE	5,500,000	
HIGH GRADE	1	FALSE	36,486,486	
HIGH GRADE	1	FALSE	13,513,514	
HIGH YIELD	1	FALSE	9,948,586	9,948,586
HIGH YIELD	1	FALSE	123,484	123,484
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	5,000,000	
HIGH GRADE	1	FALSE	47,727,273	
HIGH GRADE	1	FALSE	27,272,727	
HIGH GRADE	1	FALSE	25,730,000	9,610,000
HIGH GRADE	1	FALSE	5,270,000	5,270,000
HIGH YIELD	1	FALSE	8,747,929	8,747,929
HIGH YIELD	1	FALSE	29,032,967	29,032,967
HIGH YIELD	1	FALSE	2,500,000	2,500,000
HIGH YIELD	1	FALSE	5,000,000	1,897,740
HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	FALSE	60,000,000	
HIGH YIELD	1	FALSE	10,000,000	6,000,000
HIGH YIELD	1	FALSE	5,000,000	3,000,000
HIGH YIELD	1	FALSE	5,000,000	
HIGH GRADE	1	FALSE	10,000,000	8,000,000
HIGH GRADE	1	FALSE	15,000,000	12,000,000
HIGH GRADE	1	FALSE	350,000,000	5,100,866
HIGH GRADE	1	FALSE	416,666,667	6,072,459
HIGH GRADE	1	FALSE	113,333,333	113,333,333
HIGH YIELD	1	FALSE	5,466,221	5,452,418
HIGH YIELD	1	FALSE	3,944,179	3,944,179
HIGH YIELD	1	FALSE	974,670	974,670
HIGH YIELD	1	FALSE	53,271,004	53,271,004
HIGH YIELD	1	FALSE	11,149,745	11,149,745
HIGH YIELD	1	FALSE	3,450,646	3,450,646
HIGH YIELD	1	FALSE	2,000,000	
HIGH GRADE	1	FALSE	30,000,000	
HIGH GRADE	1	FALSE	3,750,000	
HIGH GRADE	1	FALSE	5,000,000	1,125,000
HIGH YIELD	1	FALSE	5,907,985	1,907,985
HIGH YIELD	1	FALSE	1,827,380	1,827,380
HIGH GRADE	1	FALSE	20,000,000	
HIGH YIELD	1	FALSE	11,000,000	3,510,000
HIGH YIELD	1	FALSE	9,000,000	
HIGH YIELD	1	FALSE	5,576,236	5,576,236
HIGH YIELD	1	FALSE	1,985,000	1,985,000
HIGH YIELD	1	FALSE	19,200,000	
HIGH YIELD	1	TRUE		
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	95,540,825	95,540,825
HIGH YIELD	1	FALSE	2,334,402	887,000
HIGH YIELD	1	FALSE	4,196,307	1,650,000
HIGH YIELD	1	FALSE	10,200,000	
HIGH YIELD	1	FALSE	5,000,000	2,426,471
HIGH YIELD	1	FALSE	14,000,000	6,794,118
HIGH GRADE	1	FALSE	115,000,000	
HIGH GRADE	1	FALSE	14,857,143	14,857,143
HIGH GRADE	1	FALSE	34,285,714	

2,368	6,292,859	6,290,725	2,134	PV	6,292,859	6,982,368
14,466,667	13,330,000	888,667	12,441,333	PV	13,330,000	15,500,000
9,333,333	8,600,000	573,333	8,026,667	PV	8,600,000	10,000,000
	7,200,000	7,200,000		PV	7,200,000	7,500,000
4,070,000	5,170,000	1,344,200	3,825,800	PV	5,170,000	5,500,000
	6,664,000	6,664,000		PV	6,664,000	6,800,000
10,916,667	10,725,625		10,725,625	PV	10,725,625	10,944,515
5,124,286	17,319,583	12,272,162	5,047,421	PV	17,319,583	17,494,528
4,145,455	5,854,545	2,040,727	3,813,818	PV	5,854,545	6,363,636
2,000,000	1,720,000		1,720,000	PV	1,720,000	2,000,000
24,658,333	52,112,500	28,748,729	23,363,771	PV	52,112,500	54,855,263
48,750,000	46,800,000		46,800,000	PV	46,800,000	48,750,000
25,000,000	24,000,000		24,000,000	PV	24,000,000	25,000,000
20,000,000	19,800,000		19,800,000	PV	19,800,000	20,000,000
100,000,000	91,750,000		91,750,000	PV	91,750,000	99,728,261
5,000,000	4,587,500		4,587,500	PV	4,587,500	4,986,413
99,000,000	88,357,500		88,357,500	PV	88,357,500	99,278,090
30,000,000	26,775,000		26,775,000	PV	26,775,000	30,084,270
2,455,989	9,224,741	6,811,732	2,413,009	PV	9,224,741	9,389,049
925,000	878,750		878,750	PV	878,750	925,000
5,500,000	4,950,000		4,950,000	PV	4,950,000	5,500,000
36,486,486	35,939,189		35,939,189	PV	35,939,189	36,302,211
13,513,514	13,310,811		13,310,811	PV	13,310,811	13,445,264
	8,008,612	8,008,612		PV	8,008,612	9,948,586
	99,405	99,405		PV	99,405	123,484
5,000,000	4,350,000		4,350,000	PV	4,350,000	5,000,000
5,000,000	4,350,000		4,350,000	PV	4,350,000	5,000,000
47,727,273	46,892,045		46,892,045	PV	46,892,045	47,849,026
27,272,727	26,795,455		26,795,455	PV	26,795,455	27,342,301
16,120,000	25,215,400	9,417,800	15,797,600	PV	25,215,400	25,730,000
	5,190,950	5,190,950		PV	5,190,950	5,243,384
	349,917	349,917		PV	349,917	8,747,925
	1,161,319	1,161,319		PV	1,161,319	29,032,975
	100,000	100,000		PV	100,000	2,500,000
3,102,260	4,600,000	1,745,921	2,854,079	PV	4,600,000	5,000,000
50,000,000	47,500,000		47,500,000	PV	47,500,000	50,000,000
60,000,000	59,640,000		59,640,000	PV	59,640,000	60,242,424
4,000,000	9,225,000	5,535,000	3,690,000	PV	9,225,000	10,027,174
2,000,000	4,612,500	2,767,500	1,845,000	PV	4,612,500	5,013,587
5,000,000	4,500,000		4,500,000	PV	4,500,000	5,000,000
2,000,000	9,825,000	7,860,000	1,965,000	PV	9,825,000	10,025,510
3,000,000	14,737,500	11,790,000	2,947,500	PV	14,737,500	15,038,265
344,899,134	348,920,600	5,085,135	343,835,465	PV	348,920,600	350,000,000
410,594,208	415,381,667	6,053,732	409,327,935	PV	415,381,667	416,666,667
	112,483,333	112,483,333		PV	112,483,333	113,333,333
13,804	2,459,800	2,453,588	6,212	PV	2,459,800	5,466,222
	986,045	986,045		PV	986,045	3,944,180
	243,667	243,667		PV	243,667	974,668
	26,635,502	26,635,502		PV	26,635,502	53,271,004
	5,574,873	5,574,873		PV	5,574,873	11,149,746
0	345	345		PV	345	3,450,000
2,000,000	1,870,000		1,870,000	PV	1,870,000	2,000,000
30,000,000	29,062,500		29,062,500	PV	29,062,500	29,961,340
3,750,000	3,632,813		3,632,813	PV	3,632,813	3,745,168
3,875,000	4,887,500	1,099,688	3,787,813	PV	4,887,501	4,987,246
4,000,000	5,642,126	1,822,126	3,820,000	PV	5,642,126	5,907,985
	1,745,148	1,745,148		PV	1,745,148	1,827,380
20,000,000	19,400,000		19,400,000	PV	19,400,000	20,000,000
7,490,000	9,240,000	2,948,400	6,291,600	PV	9,240,000	11,000,000
9,000,000	8,392,500		8,392,500	PV	8,392,500	9,000,000
	5,436,830	5,436,830		PV	5,436,830	5,576,236
	1,955,225	1,955,225		PV	1,955,225	1,985,000
19,200,000	17,664,000		17,664,000	PV	17,664,000	19,200,000
				PV	-	-
				PV	-	-
	79,776,589	79,776,589		PV	79,776,589	95,540,825
1,447,402	2,264,370	860,390	1,403,980	PV	2,264,370	2,334,402
2,546,307	4,070,418	1,600,500	2,469,918	PV	4,070,418	4,196,307
10,200,000	9,205,500		9,205,500	PV	9,205,500	10,228,333
2,573,529	4,625,000	2,244,485	2,380,515	PV	4,625,000	4,973,118
7,205,882	12,950,000	6,284,559	6,665,441	PV	12,950,000	13,924,731
115,000,000	113,102,500		113,102,500	PV	113,102,500	115,410,714
	14,151,429	14,151,429		PV	14,151,429	14,896,241
34,285,714	32,314,286		32,314,286	PV	32,314,286	34,285,715

88.00 LSTA
84.03 Markit
84.03 Markit

85.03 LSTA

97.21 LSTA

94.50 Sell 4925000 at 94.5 on 07/28/2008

78.00 LSTA
78.00 LSTA

10.00 LSTA
10.00 LSTA

97.95 Buy 3750000 at 97.95 on 07/30/2008
97.95 Buy 3750000 at 97.95 on 07/30/2008

94.36 LSTA
94.36 LSTA

96.15 LSTA

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EATON VANCE MANAGEMENT

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#NAME?	90.125		#NAME?	#NAME?
#NAME?	86.000		#NAME?	#NAME?
#NAME?	86.000		#NAME?	#NAME?
#NAME?	96.000		#NAME?	#NAME?
#NAME?	94.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
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#NAME?	95.000		#NAME?	#NAME?
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#NAME?	99.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
#NAME?	89.000		#NAME?	#NAME?
#NAME?	89.000		#NAME?	#NAME?
#NAME?	98.250		#NAME?	#NAME?
94.50	95.000	(4,625)	TESTED	-0.5%
#NAME?	90.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
78.00	80.500	(248,715)	TESTED	-3.1%
78.00	80.500	(3,087)	TESTED	-3.1%
#NAME?	87.000		#NAME?	#NAME?
#NAME?	87.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	4.000		#NAME?	#NAME?
#NAME?	4.000		#NAME?	#NAME?
#NAME?	4.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	99.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
#NAME?	90.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	99.692		#NAME?	#NAME?
#NAME?	99.692		#NAME?	#NAME?
	99.250		UNTESTED	
#NAME?	45.000		#NAME?	#NAME?
10.00	25.000	(591,627)	TESTED	-60.0%
10.00	25.000	(146,200)	TESTED	-60.0%
	50.000		UNTESTED	
	50.000		UNTESTED	
	0.010		UNTESTED	
#NAME?	93.500		#NAME?	#NAME?
97.95	97.000	284,633	TESTED	1.0%
97.95	97.000	35,579	TESTED	1.0%
#NAME?	98.000		#NAME?	#NAME?
#NAME?	95.500		#NAME?	#NAME?
#NAME?	95.500		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
#NAME?	84.000		#NAME?	#NAME?
#NAME?	93.250		#NAME?	#NAME?
#NAME?	97.500		#NAME?	#NAME?
#NAME?	98.500		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
	93.250		UNTESTED	
	92.000		UNTESTED	
	83.500		UNTESTED	
#NAME?	97.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
#NAME?	90.000		#NAME?	#NAME?
#NAME?	93.000		#NAME?	#NAME?
#NAME?	93.000		#NAME?	#NAME?
#NAME?	98.000		#NAME?	#NAME?
#NAME?	95.000		#NAME?	#NAME?
#NAME?	94.250		#NAME?	#NAME?

#NAME?	#VALUE!	#NAME?	HY	90.125	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	86	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	94	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	86	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	89	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	89	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	98.25	-	#REF!
0.50	FALSE	Trading Activitiy	HY	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	90	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
2.50	FALSE	External Quote	HY	80.5	-	#REF!
2.50	FALSE	External Quote	HY	80.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	87	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	87	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	4	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	4	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	4	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	90	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	HG	99.6916	-	#REF!
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	#VALUE!		HG	99.25	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	45	-	#REF!
15.00	TRUE	External Quote	HY	25	-	#REF!
15.00	FALSE	External Quote	HY	25	-	#REF!
	#VALUE!	External Quote	FID Corp	50	-	#REF!
	#VALUE!	External Quote	FID Corp	50	-	#REF!
	#VALUE!	#NAME?	HY	0.01	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93.5	-	#REF!
0.95	FALSE	Trading Activitiy	FID Corp	97	-	#REF!
0.95	FALSE	Trading Activitiy	FID Corp	97	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	95.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	95.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	84	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93.25	-	#REF!
#NAME?	#VALUE!	Sector Matrix	HY	97.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	98.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	92	-	#REF!
	#VALUE!	#NAME?	HY	93.25	-	#REF!
	#VALUE!	#NAME?	HY	92	-	#REF!
	#VALUE!	External Quote	HY	83.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	97	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	90	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	HG	94.25	-	#REF!

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4456 HY
4456 HY
9361 HY
9361 HY
7628 HG
7628 HG
7628 HG
7519 HY
7519 HY
9431 HG
8347 HG
9830 HG
4849 HG
4849 HG
4834 HG
4834 HG
6177 HY
6176 HY
6784 HY
6785 HY
6003 HY
2819 HG
2819 HG
7246 HY
7245 HY
6024 HY
9403 HG
8872 HG
7693 HY
7306 HY
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7668 HY
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9716 HY
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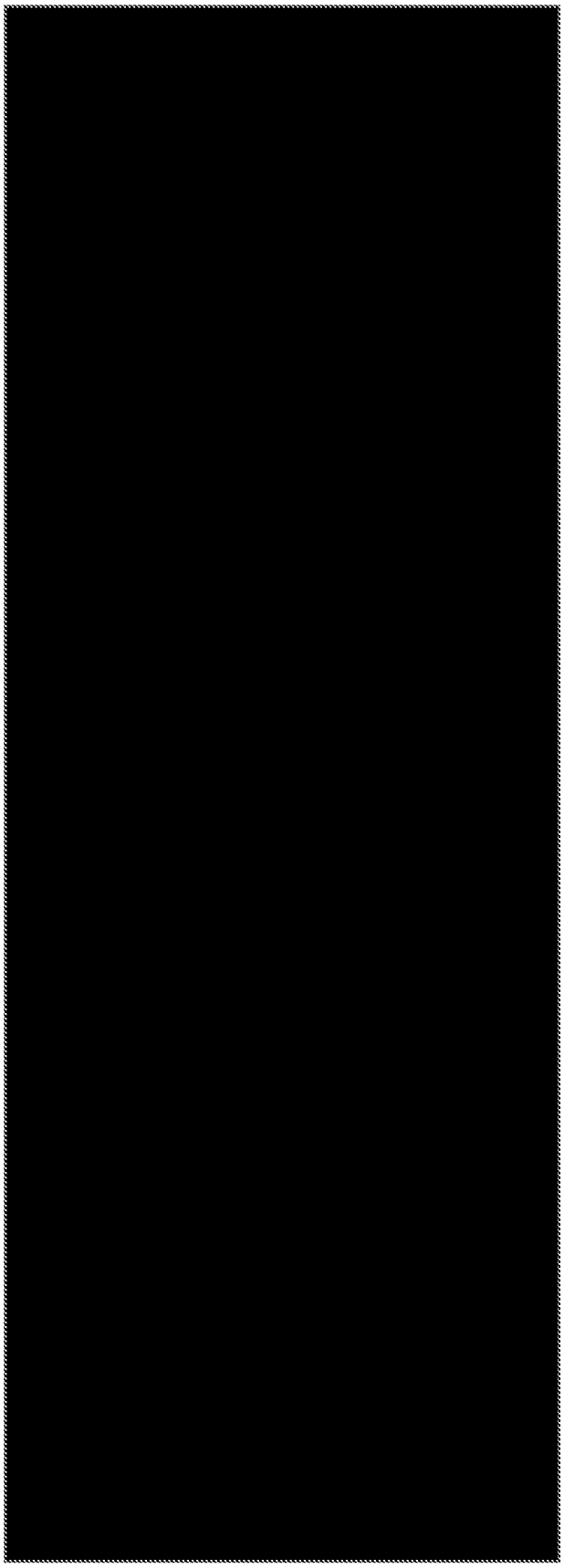

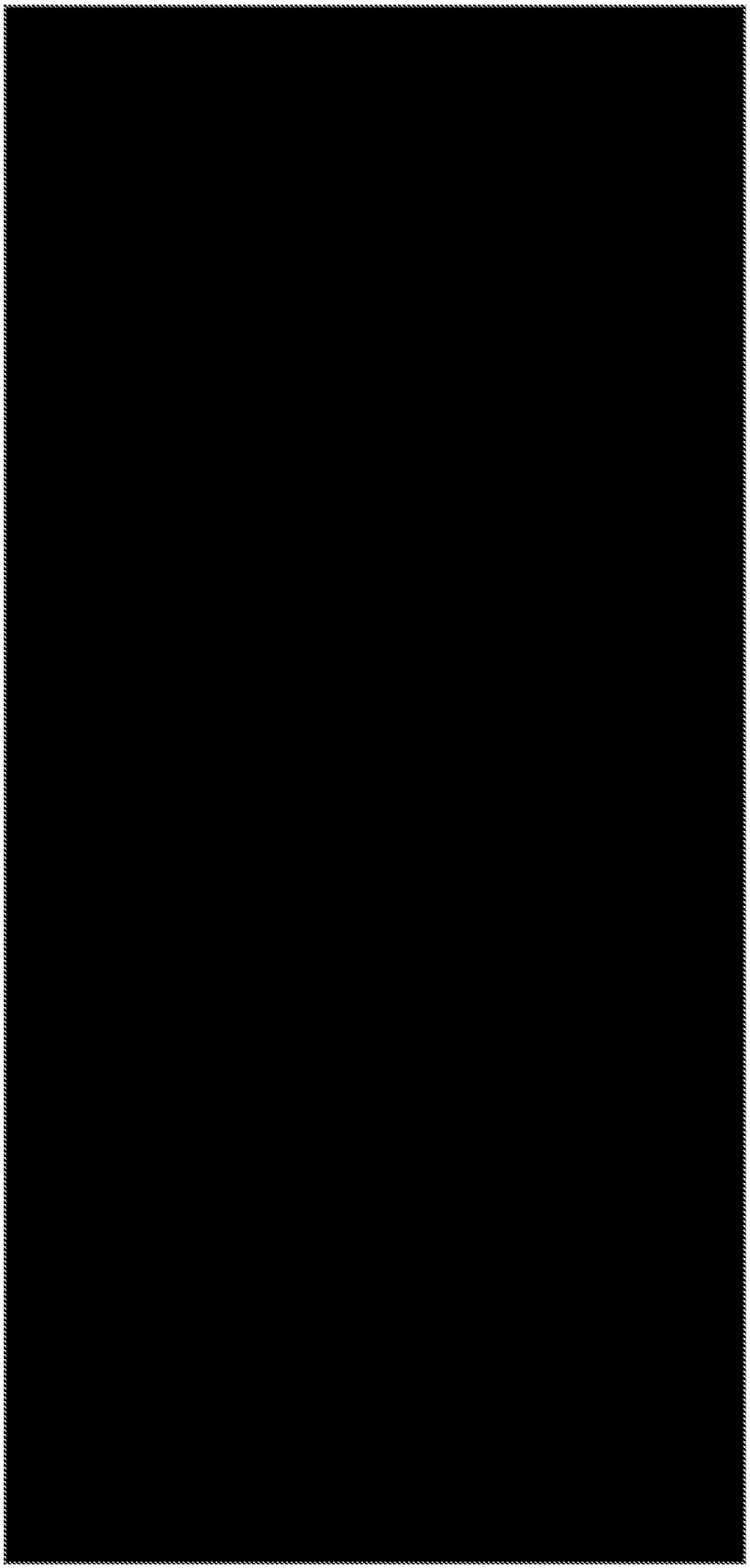

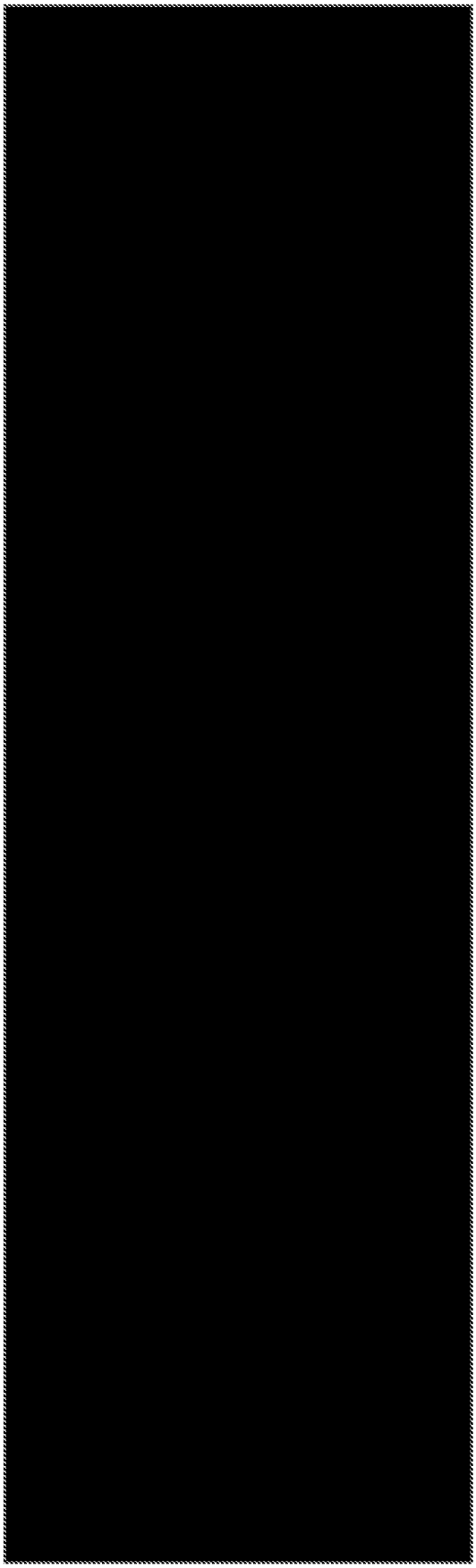

NY	Y	TERM LOAN	8/20/13
NY	Y	TERM LOAN	8/20/13
NY	Y	POST-FIRST A&R SYNTHETIC LC	8/23/13
NY	Y	POST-FIRST A&R SYNTHETIC LC	8/23/13
NY	Y	POST-FIRST A&R SYNTHETIC LC	8/23/13
NY	Y	TRANCHE B DOLLAR TERM LOAN	8/23/13
NY	Y	TRANCHE B DOLLAR TERM LOAN	8/23/13
NY	Y	TRANCHE B DOLLAR TERM LOAN	8/23/13
NY	Y	DOLLAR REVOLVER	8/23/12
NY	Y	DOLLAR REVOLVER	8/23/12
NY	Y	MULTI-CURRENCY REVOLVER	8/23/12
NY	Y	MULTI-CURRENCY REVOLVER	8/23/12
NY	Y	6 YEAR REVOLVER	11/23/11
NY	Y	6 YEAR REVOLVER	11/23/11
NY	Y	TERM LOAN	2/28/12
NY	Y	TERM LOAN	2/28/12
NY	Y	5-YR ASSET BASED REVOLVER	5/11/12
NY	Y	5-YR ASSET BASED REVOLVER	5/11/12
NY	Y	5-YR ASSET BASED REVOLVER	5/11/12
NY	Y	TL- NEW ISSUE	12/20/14
NY	Y	TL- NEW ISSUE	12/20/14
NY	Y	REVOLVER	4/16/13
NY	Y	5-YR REVOLVER	8/9/12
NY	Y	TRANCHE I TERM LOAN	5/19/10
NY	Y	5-YR REVOLVER	2/15/11
NY	Y	5-YR REVOLVER	2/15/11
NY	Y	5-YR MULTI-CCY REVOLVER	2/17/11
NY	Y	5-YR MULTI-CCY REVOLVER	2/17/11
NY	Y	TERM LOAN B	1/7/13
NY	Y	5-YR REVOLVER	10/6/11
NY	Y	TERM LOAN	12/27/12
NY	Y	REVOLVER	12/27/11
NY	Y	TRANCHE B COMMITMENT	7/19/12
NY	Y	NON-AMORTIZING 5 YR TERM	5/24/09
NY	Y	NON-AMORTIZING 5 YR TERM	5/24/09
NY	Y	N950U (1984 AIRCRAFT)	5/1/09
NY	Y	N953U (1985 AIRCRAFT)	11/1/10
NY	Y	REVOLVING CREDIT	6/23/12
NY	Y	TERM LOAN	3/13/10
NY	Y	5YR REVOLVER	11/27/12
NY	Y	DELAYED DRAW TRANCHE B TERM	8/23/13
NY	N	SENIOR PIK LOAN	3/27/12
NY	N	SENIOR PIK LOAN	3/27/12
NY	Y	TRANCHE X TERM LOAN	6/4/09
NY	Y	SR. UNSECURED BRIDGE	12/20/08
NY	Y	SR. UNSECURED BRIDGE	12/20/08
NY	Y	INCREMENTAL TERM B	6/4/14
NY	Y	REVOLVER 6-YR	6/4/13
NY	Y	TRANCHE B TERM LOAN	6/4/14
NY	Y	TRANCHE B TERM LOAN	6/4/14
NY	Y	TRANCHE B TERM LOAN	6/4/14
NY	Y	TRANCHE B TERM LOAN	6/4/14
NY	Y	TRANCHE X TERM LOAN	6/4/09
NY	Y	5 YEAR REVOLVER	1/30/12
NY	Y	5 YEAR REVOLVER	1/30/12
NY	Y	REVOLVER	1/3/12
NY	Y	TERM LOAN	1/3/12
NY	Y	TERM LOAN	1/3/12
NY	Y	TERM LOAN	7/2/09
NY	Y	TERM LOAN	7/2/09
NY	Y	TERM LOAN	7/2/09
NY	Y	REVOLVER	1/3/12
NY	Y	TERM LOAN	1/3/12
NY	Y	GLOBAL REVOLVER	5/9/12
NY	Y	DELAYED DRAW TERM	10/10/14
NY	Y	DELAYED DRAW TERM	10/10/14
NY	Y	DEPOSIT LC	10/10/14
NY	Y	TERM LOAN B-2	10/10/14
NY	Y	TERM LOAN B-1	10/10/14
NY	Y	TERM LOAN B-1	10/10/14
NY	Y	TERM LOAN B-2	10/10/14
NY	Y	TERM LOAN B-1	10/10/14
NY	Y	TERM LOAN B-2	10/10/14
NY	Y	TERM LOAN B-1	10/10/14

8/20/07	8394 TAM	USD	0.95750 BNKL		
8/20/07	8394 TAM	USD	0.95750 LCPI		
8/23/06	6029 TAM	USD	0.83500 LCPI	IBD3	IBD/High Yield
8/23/06	6029 TAM	USD	0.83500 LCPI	IBD3	IBD/High Yield
8/23/06	6029 TAM	USD	0.83500 LCPI	IBD3	IBD/High Yield
8/23/06	6027 TAM	USD	0.83500 LCPI	IBD3	IBD/High Yield
8/23/06	6027 TAM	USD	0.83500 LCPI	IBD3	IBD/High Yield
8/23/06	6027 TAM	USD	0.83500 LCPI	IBD3	IBD/High Yield
8/23/06	6025 RST	USD	0.82500 LCPI	IBD3	IBD/High Yield
8/23/06	6025 RST	USD	0.82500 LCPI	IBD3	IBD/High Yield
8/23/06	6026 RST	USD	0.82500 LCPI	IBD3	IBD/High Yield
8/23/06	6026 RST	USD	0.82500 LCPI	IBD3	IBD/High Yield
11/23/05	4456 RST	USD	0.90000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
11/23/05	4456 RST	USD	0.90000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
2/29/08	9361 TAM	USD	0.92000 LCPI	HYT	High Yield Secondary Trading
2/29/08	9361 TAM	USD	0.92000 LCPI	HYT	High Yield Secondary Trading
5/11/07	7628 RST	USD	0.97250 LBCB	IBD3	IBD/High Yield
5/11/07	7628 RST	USD	0.97250 LBCB	IBD3	IBD/High Yield
5/11/07	7628 RST	USD	0.97250 LCPI	IBD3	IBD/High Yield
3/28/07	7519 TAM	ARS	0.80000 BNKL	EMG	Emerging Markets
3/28/07	7519 TAM	ARS	0.80000 LBRE	EMG	Emerging Markets
4/16/08	9431 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/9/07	8347 RST	USD	0.97600 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/30/08	9830 TMD	USD	0.99400 LBCB	HIGRD	High Grade
2/15/06	4849 RST	USD	0.97850 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/15/06	4849 RST	USD	0.97850 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/17/06	4834 RST	USD	0.97850 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/17/06	4834 RST	USD	0.97850 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/6/06	6177 TMD	USD	0.96000 LCPI	IBD3	IBD/High Yield
10/6/06	6176 RST	USD	0.93000 LBCB	IBD3	IBD/High Yield
12/27/06	6784 TAM	USD	0.84000 LCPI	HYA	High Yield Agency
12/27/06	6785 RST	USD	0.83000 LCPI	HYA	High Yield Agency
7/19/06	6003 TAM	USD	0.97500 LCPI	HYT	High Yield Secondary Trading
4/26/04	2819 TAM	USD	1.00000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/26/04	2819 TAM	USD	1.00000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/31/01	7246 TAM	USD	0.95000 LCPI	DST	Distressed Trading
5/31/01	7245 TAM	USD	0.90000 LCPI	DST	Distressed Trading
6/23/06	6024 RST	USD	0.92500 LCPI	IBD3	IBD/High Yield
3/13/08	9403 TAM	USD	0.99150 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/27/07	8872 RST	USD	0.98000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/23/07	7693 TMD	USD	0.85000 LCPI	IBD3	IBD/High Yield
3/27/07	7306 TAM	USD	0.70000 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
3/27/07	7306 TAM	USD	0.70000 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
6/4/07	7671 TAM	USD	0.97250 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/20/07	9013 BRDG	USD	0.64000 LBCB	IBD3	IBD/High Yield
12/20/07	9013 BRDG	USD	0.64000 LCPI	IBD3	IBD/High Yield
12/20/07	9012 TAM	USD	0.71250 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/4/07	7668 RST	USD	0.68000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/4/07	7673 TAM	USD	0.71500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/4/07	7673 TAM	USD	0.71500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/4/07	7673 TAM	USD	0.71500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/4/07	7673 TAM	USD	0.71500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
6/4/07	7671 TAM	USD	0.97250 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
1/30/07	6910 RST	USD	0.99000 LBBNK	IBD6	IBD/High Grade
1/30/07	6910 RST	USD	0.99000 LBCB	IBD6	IBD/High Grade
7/1/08	9716 TAM	USD	0.91000 LCPI	HYT	High Yield Secondary Trading
1/3/07	6870 TAM	USD	0.85000 LCPI	HYT	High Yield Secondary Trading
1/3/07	6870 TAM	USD	0.85000 LCPI	HYT	High Yield Secondary Trading
1/3/08	9293 TAM	USD	0.83250 LCPI	HYT	High Yield Secondary Trading
1/3/08	9293 TAM	USD	0.83250 LCPI	HYT	High Yield Secondary Trading
1/3/08	9293 TAM	USD	0.83250 LCPI	HYT	High Yield Secondary Trading
7/1/08	9716 TAM	USD	0.91000 LCPI	HYT	High Yield Secondary Trading
1/3/07	6870 TAM	USD	0.85000 LCPI	HYT	High Yield Secondary Trading
5/9/07	7442 RST	USD	0.93000 LCPI	IBD3	IBD/High Yield
10/10/07	8542 TAM	USD	0.92500 LCPI	HYFID	High Yield FID Corporate
10/10/07	8542 TAM	USD	0.92500 LCPI	HYFID	High Yield FID Corporate
10/10/07	8543 LCS	USD	0.90000 LCPI	HYFID	High Yield FID Corporate
10/10/07	8629 TAM	USD	0.93750 LCPI	HYFID	High Yield FID Corporate
10/10/07	8541 TAM	USD	0.93750 LCPI	HYFID	High Yield FID Corporate
10/10/07	8541 TAM	USD	0.93750 LCPI	HYFID	High Yield FID Corporate
10/10/07	8629 TAM	USD	0.93750 LBCB	HYFID	High Yield FID Corporate
10/10/07	8541 TAM	USD	0.93750 LCPI	HYFID	High Yield FID Corporate
10/10/07	8629 TAM	USD	0.93750 LCPI	HYFID	High Yield FID Corporate
10/10/07	8541 TAM	USD	0.93750 LBCB	HYFID	High Yield FID Corporate

SYND	JV1817	660000000	0		112,500,000	112,500,000
SPRUC	JV4000	660000000	150857142.9		38,357,143	38,357,143
ASDBH	299200	125000000	0	*****	176,079	176,079
SECDB	421720	125000000	0	*****	510,610	326,462
SECT3	299140	125000000	1270924.7		768,384	768,384
ASDBH	299200	688395462.6	0	*****	823,921	823,921
SECT3	299140	688395462.6	0	*****	4,231,616	4,231,616
SECDB	421720	688395462.6	9729075.49		5,611,403	4,673,539
SYEXC	JV1015	200000000	19638343.71		14,638,344	14,638,344
SYHLD	JV1015	200000000	0	*****	5,000,000	5,000,000
SYEXC	JV1015	100000000	10362201.97		5,362,202	5,362,202
SYHLD	JV1015	100000000	0	*****	5,000,000	5,000,000
SYEXC	JV1015	125000000	15000000		10,000,000	10,000,000
SYHLD	JV1015	125000000	0	*****	5,000,000	5,000,000
SECT4	299180	300000000	305913		543,913	221,138
SERA2	421720	300000000	0	*****	-	84,775
SYEXC	JV1020	1750000000	0		40,000,000	40,000,000
SYHLD	JV1020	1750000000	0		10,000,000	10,000,000
INSYN	JV1010	1750000000	50000000		-	-
EMMEX	482000	64839624	3280399.05		-	-
0U4DM	489530	64839624	28755238.95		32,035,638	32,035,638
FRL	JV4005	1200000000	100000000		100,000,000	100,000,000
FRL	JV4000	2000000000	100000000		100,000,000	100,000,000
SYND	JV1822	4040000000	269333333.3		269,333,333	269,333,333
FRL	JV4005	6000000000	125000000		-	-
FRL	JV4007	6000000000	0		125,000,000	125,000,000
FRL	JV4002	7000000000	0		100,000,000	100,000,000
AEGIS	JV4000	7000000000	100000000		-	-
SECT4	299110	591000000	1414216.85		1,414,217	1,414,217
FRLHD	JV4105	100000000	20000000		20,000,000	20,000,000
SECT3	203310	370000000	3121803.39		5,300,213	3,121,803
SPRUC	JV4100	200000000	7500000		7,500,000	7,500,000
SECT3	299970	804000000	0		1,985,075	-
FRL	JV4007	134900000	0		11,750,000	11,750,000
FRL	JV4000	134900000	11750000		-	-
DSTRD	JV5000	1041168.07	1041168.07		1,041,168	1,041,168
DSTRD	JV5000	2709400.38	2709400.38		2,709,400	2,709,400
SYEXC	JV1015	200000000	5000000		5,000,000	5,000,000
FREED	JV1822	2000000000	55000000		55,000,000	55,000,000
FRL	JV4007	2000000000	71428571.43		71,428,571	71,428,571
SECT3	299140	1029600000	1994962.22		1,994,962	1,994,962
SECT3	299140	1284379986	4084617.71		3,059,628	3,059,628
SECMS	405600	1284379986	0	*****	1,024,990	1,024,990
FINTR	562080	1181650000	12604266.66		12,604,267	12,604,267
FRLEX	JV4105	1600000000	24000000		12,000,000	12,000,000
SPRUC	JV4100	1600000000	0		12,000,000	12,000,000
FREEX	JV4105	2089212500	19850000		19,850,000	19,850,000
FRLEX	JV4105	750000000	50000000		40,000,000	50,000,000
JCAML	421720	5459850000	272267308.4		133,994,711	109,007,305
AMJFL	405600	5459850000	0	*****	68,916,986	68,916,986
SECT3	436500	5459850000	0	*****	32,100,311	62,623,574
JQAML	401810	5459850000	0	*****	6,907,413	6,907,413
SECT3	436500	1181650000	7258707.12		-	3,319,874
FRL	JV4005	250000000	50000000		-	-
FRL	JV4007	250000000	0		50,000,000	50,000,000
DSTAK	256710	30669000	6985716.67		3,407,667	3,407,667
SECT4	299230	1300238639	0	*****	4,805,033	9,805,033
RARB	231120	1300238639	21805032.86		10,000,000	10,000,000
SECT4	299230	440000000	7000002.08		5,000,002	4,000,002
DSTAK	256710	440000000	0	*****	5,000,000	-
DSTRD	256710	440000000	0	*****	-	3,000,000
DSTRD	256710	30669000	0	*****	-	3,578,050
DSTAK	256710	1300238639	0	*****	-	2,000,000
MET2E	JV4100	578771653.5	48000000		48,000,000	48,000,000
VERAN	221720	4100000000	62500000		62,500,000	62,500,000
SECT3	299190	4100000000	0	*****	2,000,000	-
VERAN	221720	1250000000	6250000		6,250,000	6,250,000
VERAN	233730	6947500000	0	*****	2,960,088	2,960,088
MT2AS	299190	3424125000	0	*****	7,969,849	11,969,849
MTLF2	221720	3424125000	0	*****	8,136,684	8,136,684
FRDEG	562080	6947500000	9737876.97		9,737,877	9,737,877
TBSYN	221720	3424125000	63639172.16		20,532,639	43,532,639
SMBC	231120	6947500000	55892920.12		25,000,000	44,537,626
JSTBL	425400	3424125000	28100721.9		28,100,722	28,100,722

113,000,000	-	113,000,000	0	0	0	0	0
38,400,000	-	38,357,143	0	0	0	0	0
176,079	-	176,079	3	0	0	0	0
326,462	-	326,462	3	0	0	0	0
768,000	-	768,384	3	0	0	0	0
824,000	-	824,000	0	0	0	0	0
4,231,616	-	4,231,616	0	0	0	0	0
4,673,539	-	4,673,539	0	0	0	0	0
-	-	-	0	0.5	0	0	2.375
-	-	-	0	0.5	0	0	2.375
1,020,000	1,020,000	-	0	0	0	0	2.375
952,000	952,000	-	0	0	0	0	2.375
573,755	573,755	-	0	0.5	0	0	2.25
286,877	286,877	-	0	0.5	0	0	2.25
221,138	-	221,138	0	0	0	0	0
84,800	-	84,800	0	0	0	0	0
-	-	-	0	0.25	0	0	0.875
-	-	-	0	0.25	0	0	0.875
-	-	-	0	0.25	0	0	0.875
-	-	-	0	0	0	0	0
32,000,000	-	32,000,000	0	0	0	0	0
-	-	-	0.08	0	0	0	0.37
-	-	-	0.05	0	0	0	0.15
-	-	-	0	0.2	0	0	0
-	-	-	0	0	0	0	0.27
2,810,000	2,810,000	-	0	0	0	0	0.27
34,000,000	1,140,000	32,857,143	0.08	0	0	0	0.27
-	-	-	0.08	0	0	0	0.27
1,410,000	-	1,414,217	0	0.25	0	0	0
-	-	-	0	0	0	0	2.5
3,121,803	-	3,121,803	0	0	0	0	0
6,712,500	-	6,712,500	0	0	0	0	1.75
-	-	-	0	0	0	0	0
11,750,000	-	11,750,000	0	0	0	0	0
-	-	-	0	0	0	0	0
1,041,168	-	1,041,168	0	0	0	0	0
2,710,000	-	2,710,000	0	0	0	0	0
36,900	36,900	-	0	0	0	0	1.5
55,000,000	-	55,000,000	0	0	0	0	0
5,060,000	5,060,000	-	0.09	0	0	0	0.26
1,990,000	-	1,990,000	0	0	0	0	0
3,059,628	-	3,059,628	0	0	0	0	0
1,020,000	-	1,020,000	0	0	0	0	0
12,604,267	-	12,604,267	0	0	0	0	0
12,000,000	-	12,000,000	0	0	0	0	0
12,000,000	-	12,000,000	0	0	0	0	0
19,850,000	-	19,850,000	0	0	0	0	0
4,307,552	4,307,552	-	0	0.5	0	0	3
109,007,305	-	109,007,305	0	0	0	0	0
68,916,986	-	68,916,986	0	0	0	0	0
62,623,574	-	62,623,574	0	0	0	0	0
6,910,000	-	6,910,000	0	0	0	0	0
3,320,000	-	3,320,000	0	0	0	0	0
-	-	-	0.08	0	0	0	0
19,000,000	-	19,000,000	0.08	0	0	0	0
3,410,000	1,070,000	2,333,333	0	0	0	0	2.75
9,805,033	-	9,805,033	0	0	0	0	0
10,000,000	-	10,000,000	0	0	0	0	0
4,000,000	-	4,000,000	0	0	0	0	0
-	-	-	0	0	0	0	0
3,000,000	-	3,000,000	0	0	0	0	0
3,578,050	1,128,050	2,450,000	0	0	0	0	2.75
2,000,000	-	2,000,000	0	0	0	0	0
19,100,000	-	19,100,000	0	0.25	0	0	0
45,442,073	-	45,442,073	0	0	0	0	0
-	-	-	0	0	0	0	0
6,250,000	-	6,250,000	0	0	0	0	0
2,960,000	-	2,960,000	0	0	0	0	0
12,000,000	-	12,000,000	0	0	0	0	0
8,140,000	-	8,140,000	0	0	0	0	0
9,740,000	-	9,740,000	0	0	0	0	0
43,500,000	-	43,500,000	0	0	0	0	0
44,500,000	-	44,500,000	0	0	0	0	0
28,100,000	-	28,100,000	0	0	0	0	0

0.01	BASE	NA	NA	FIG	
0.01	BASE	NA	NA	FIG	
0.015	BASE	Ba3	B+	4724	
0.015	BASE	Ba3	B+	4724	
0.015	BASE	Ba3	B+	4724	
0.0125	BASE	Ba3	B+	4724	
0.0125	BASE	Ba3	B+	4724	
0.0125	BASE	Ba3	B+	4724	
0.015	BASE	Ba3	BB-	4724	
0.015	BASE	Ba3	BB-	4724	
0.015	BASE	Ba3	BB-	4724	
0.015	BASE	Ba3	BB-	4724	
0.0125	BASE	B2	BB-	8093	HEALTHCARE
0.0125	BASE	B2	BB-	8093	HEALTHCARE
0.07	LIBOR	NR	NR		
0.07	LIBOR	NR	NR		
0		Baa1	BBB-	2911	NAT RES
0		Baa1	BBB-	2911	NAT RES
0		Baa1	BBB-	2911	NAT RES
0.08	LIBOR	NA	NA	4911	
0.08	LIBOR	NA	NA	4911	
0.0027	EURO	Baa2	BBB+		
0.0015	LIBOR	A2	A	6411	FIG
0.0075	LIBOR	Baa2	BBB+	4841	COMM/MEDIA
0.0027	EURO	Baa2	BBB+	4841	COMM/MEDIA
0.0027	EURO	Baa2	BBB+	4841	COMM/MEDIA
0		Baa2	BBB+	7375	COMM/MEDIA
0		Baa2	BBB+	7375	COMM/MEDIA
0.01	BASE			4813	COMM/MEDIA
0.015	BASE	Ba2	B	4813	COMM/MEDIA
0.0075	BASE	Ba2	BB-		
0.0075	BASE	Ba2	BB-		
0.0425	LIBOR	B1	B	5092	
0		NR	NR	2000	CONSMR/RET
0		NR	NR	2000	CONSMR/RET
0		NA	NA	400A	
0		NA	NA	400A	
0.005	BASE	Ba3	B+		
0		Baa2	BBB+	100	
0		Baa2	BBB+	100	
0.0125	BASE	Ba3	B	4724	
0.06	BASE	Caa1	B+	4724	
0.06	BASE	Caa1	B+	4724	
0.015	BASE	B2	B	2711	
0.045	BASE	Caa2	CCC	2711	
0.045	BASE	Caa2	CCC	2711	
0.03	EURO	B2	B	2711	
0.02	BASE	B2	B	2711	
0.02	BASE	B2	B	2711	
0.02	BASE	B2	B	2711	
0.02	BASE	B2	B	2711	
0.02	BASE	B2	B	2711	
0.015	BASE	B2	B	2711	
0		Baa1	A-	9999	INDUSTRIAL
0		Baa1	A-	9999	INDUSTRIAL
0.0225	EURO	B3	D	174	
0.0175	EURO	Ba3	B+	174	
0.0175	EURO	Ba3	B+	174	
0.0125	BASE				
0.0125	BASE				
0.0125	BASE				
0.0225	EURO	B3	D	174	
0.0175	EURO	Ba3	B+	174	
0.01125	EURO	Ba1	BBB	5013	INDUSTRIAL
0.025	BASE	Ba3	B+	4911	POWER
0.025	BASE	Ba3	B+	4911	POWER
0.035	LIBOR	Ba3	B+	4911	POWER
0.035	LIBOR	Ba3	B+	4911	POWER
0.035	LIBOR	Ba3	B+	4911	POWER
0.035	LIBOR	Ba3	B+	4911	POWER
0.035	LIBOR	Ba3	B+	4911	POWER
0.035	LIBOR	Ba3	B+	4911	POWER
0.035	LIBOR	Ba3	B+	4911	POWER
0.035	LIBOR	Ba3	B+	4911	POWER

Financial Institutions	LCPI - AGENCY	NAIR, ROHIT	
Financial Institutions	LCPI - AGENCY	NAIR, ROHIT	
Travel Agencies	UBS AG	BRAUNFELD, RANDALL	Y
Travel Agencies	UBS AG	BRAUNFELD, RANDALL	Y
Travel Agencies	UBS AG	BRAUNFELD, RANDALL	Y
Travel Agencies	UBS AG	BRAUNFELD, RANDALL	Y
Travel Agencies	UBS AG	BRAUNFELD, RANDALL	Y
Travel Agencies	UBS AG	BRAUNFELD, RANDALL	Y
Travel Agencies	UBS AG	BRAUNFELD, RANDALL	Y
Travel Agencies	UBS AG	BRAUNFELD, RANDALL	Y
Travel Agencies	UBS AG	BRAUNFELD, RANDALL	Y
Travel Agencies	UBS AG	BRAUNFELD, RANDALL	Y
Specialty Outpatient Clinics, nec	CHASE	MALLOY, CRAIG	
Specialty Outpatient Clinics, nec	CHASE	MALLOY, CRAIG	
	WELLS FARGO		
	WELLS FARGO		
Petroleum Refining	CHASE	LUND, MARIA	Y
Petroleum Refining	CHASE	LUND, MARIA	Y
Petroleum Refining	CHASE	LUND, MARIA	Y
Electric Services	BBVA BANCO FRANCES S.A.		
Electric Services	BBVA BANCO FRANCES S.A.		
	CITICORP USA, INC.	SCHWAGER, AHUVA	
Insurance Agents,Brokers & Service	BANK OF AMERICA	NAIR, ROHIT	
Cable and Other Pay TV Services	DEUTSCHE BANK AG	SCHWAGER, AHUVA	
Cable and Other Pay TV Services	BANK OF AMERICA	SCHWAGER, AHUVA	Y
Cable and Other Pay TV Services	BANK OF AMERICA	SCHWAGER, AHUVA	Y
Electronic Inf. Retrieval Svcs.	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	Y
Electronic Inf. Retrieval Svcs.	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	Y
Telephone Comm. Exc. Radio Tele.	WACHOVIA BANK	BRAUNFELD, RANDALL	Y
Telephone Comm. Exc. Radio Tele.	WACHOVIA BANK	BRAUNFELD, RANDALL	Y
	LCPI - AGENCY	MALLOY, CRAIG	Y
	LCPI - AGENCY	MALLOY, CRAIG	Y
Toys and Hobby Goods and Supplies	BANK OF AMERICA		
Food & Kindred Products	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Food & Kindred Products	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Airlines & Airfreight	SUMITOMO MITSUI BANKING CORP		
Airlines & Airfreight	SUMITOMO MITSUI BANKING CORP		
	CREDIT SUISSE	ALBANESE, DIANE	Y
Agricultural Production-Crops	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Agricultural Production-Crops	CHASE	DE LAGARDE, ADRIAN	
Travel Agencies	UBS AG	BRAUNFELD, RANDALL	Y
Travel Agencies	CREDIT SUISSE	BRAUNFELD, RANDALL	Y
Travel Agencies	CREDIT SUISSE	BRAUNFELD, RANDALL	Y
Newspapers	CHASE	BRAUNFELD, RANDALL	Y
Newspapers	MERRILL LYNCH CAPITAL CORP	BRAUNFELD, RANDALL	
Newspapers	MERRILL LYNCH CAPITAL CORP	BRAUNFELD, RANDALL	
Newspapers	CHASE	BRAUNFELD, RANDALL	Y
Newspapers	CHASE	BRAUNFELD, RANDALL	Y
Newspapers	CHASE	BRAUNFELD, RANDALL	Y
Newspapers	CHASE	BRAUNFELD, RANDALL	Y
Newspapers	CHASE	BRAUNFELD, RANDALL	Y
Newspapers	CHASE	BRAUNFELD, RANDALL	Y
Newspapers	CHASE	BRAUNFELD, RANDALL	Y
Nonclassifiable Establishments	CREDIT SUISSE	DE LAGARDE, ADRIAN	
Nonclassifiable Establishments	CREDIT SUISSE	DE LAGARDE, ADRIAN	
Citrus Fruits	CREDIT SUISSE		
Citrus Fruits	CREDIT SUISSE		
Citrus Fruits	CREDIT SUISSE		
	CREDIT SUISSE		
	CREDIT SUISSE		
	CREDIT SUISSE		
Citrus Fruits	CREDIT SUISSE		
Citrus Fruits	CREDIT SUISSE		
Automotive Parts & Supplies	CHASE	ALBANESE, DIANE	Y
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	

TCGI	US	General Corp Purposes		0	HG LOANS
TCGI	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
TPORT	US	Financing		0	HIGH YIELD-LOANS AMER
TPORT	US	Financing		0	HY-SCT
TPORT	US	Financing		0	HIGH YIELD-LOANS AMER
TPORT	US	Financing		0	HIGH YIELD-LOANS AMER
TPORT	US	Financing		0	HIGH YIELD-LOANS AMER
TPORT	US	Financing		0	HY-SCT
TDS	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
TDS	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
TDS	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
TDS	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
TEHEIN	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
TEHEIN	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
TEMBEC	CA	General Corp Purposes		0	HIGH YIELD-LOANS AMER
TEMBEC	CA	General Corp Purposes		0	HY-SCT
TSSO	US	Acquisition			FID CORP LOANS AMER - HY LOAN HOLDS
TSSO	US	Acquisition			FID CORP LOANS AMER - HY LOAN HOLDS
TSSO	US	Acquisition			FID CORP LOANS AMER - HY LOAN HOLDS
EDEA	US	General Corp Purposes		0	HY CORPORATES LATAM
EDEA	US	General Corp Purposes		0	HY CORPORATES LATAM
CLRX	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
HIG	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
TWC	US	General Corp Purposes		0	HG LOANS
TWC	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
TWC	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
TWX	US	General Corp Purposes	88731UAB0		FID CORP LOANS AMER - HG FRL
TWX	US	General Corp Purposes	88731UAB0		FID CORP LOANS AMER - HG FRL
TWTC	US	Acquisition		0	HIGH YIELD-LOANS AMER
TIMETE	US	General Corp Purposes			FID CORP LOANS AMER - HY FRL
TISREA	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
TISREA	US	General Corp Purposes	88824RAB5		FID CORP LOANS AMER - HY FRL
TOY	US	Financing		0	HY AMERICAS - LOANS AMERICAS
TRADEM	US	Financing		0	FID CORP LOANS AMER - HG FRL
TRADEM	US	Financing		0	FID CORP LOANS AMER - HG FRL
TWAIQ	US	General Corp Purposes		0	HY AMERICAS - DISTRESSED LOANS
TWAIQ	US	General Corp Purposes		0	HY AMERICAS - DISTRESSED LOANS
TRAN	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
RIG	KY	Acquisition		0	HG LOANS
RIG	KY	General Corp Purposes			FID CORP LOANS AMER - HG FRL
TPORT	US	Financing		0	HIGH YIELD-LOANS AMER
TPORT	US	Acquisition		0	HIGH YIELD-LOANS AMER
TPORT	US	Acquisition		0	HIGH YIELD BONDS
TRB	US	Acquisition		0	HY LOANS US
TRB	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
TRB	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
TRB	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
TRB	US	Acquisition	89604BAH1		FID CORP LOANS AMER - HY FRL
TRB	US	Acquisition		0	HY-SCT
TRB	US	Acquisition		0	HIGH YIELD BONDS
TRB	US	Acquisition		0	HIGH YIELD-LOANS AMER
TRB	US	Acquisition		0	FLOW TRADING
TRB	US	Acquisition		0	HIGH YIELD-LOANS AMER
TRISTA	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
TRISTA	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
TROPIC	US	General Corp Purposes			HIGH YIELD-DISTRESS AMER
TROPIC	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
TROPIC	US	General Corp Purposes		0	RISK ARB
TROPIC	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
TROPIC	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
TROPIC	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
TROPIC	US	General Corp Purposes			HIGH YIELD-DISTRESS AMER
TROPIC	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
TRW	US	General Corp Purposes		0	FID CORP LOANS AMER - HY FRL
TXU	US	General Corp Purposes		0	HY LOANS US
TXU	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
TXU	US	General Corp Purposes		0	HY LOANS US
TXU	US	General Corp Purposes		0	HY EUROPE - LOAN SYND EUROPE
TXU	US	General Corp Purposes		0	HIGH YIELD-LOANS AMER
TXU	US	General Corp Purposes		0	HY LOANS US
TXU	US	General Corp Purposes		0	HY LOANS US
TXU	US	General Corp Purposes		0	HY LOANS US
TXU	US	General Corp Purposes		0	RISK ARB
TXU	US	General Corp Purposes		0	HY LOANS US

HIGH GRADE	1	FALSE	112,500,000	112,500,000
HIGH GRADE	1	FALSE	38,357,143	38,357,143
HIGH YIELD	1	FALSE	176,079	176,079
HIGH YIELD	1	FALSE	510,610	326,462
HIGH YIELD	1	FALSE	768,384	768,384
HIGH YIELD	1	FALSE	823,921	823,921
HIGH YIELD	1	FALSE	4,231,616	4,231,616
HIGH YIELD	1	FALSE	5,611,403	4,673,539
HIGH YIELD	1	FALSE	14,638,344	
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	5,362,202	
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	10,000,000	
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	543,913	221,138
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE	40,000,000	
HIGH YIELD	1	FALSE	10,000,000	
HIGH YIELD	1	TRUE		
HIGH YIELD	0.33044197	TRUE		
HIGH YIELD	0.33044197	FALSE	10,585,919	10,585,919
HIGH GRADE	1	FALSE	100,000,000	
HIGH GRADE	1	FALSE	100,000,000	
HIGH GRADE	1	FALSE	269,333,333	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	125,000,000	
HIGH GRADE	1	FALSE	100,000,000	32,857,143
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	1,414,217	1,414,217
HIGH YIELD	1	FALSE	20,000,000	
HIGH YIELD	1	FALSE	5,300,213	3,121,803
HIGH YIELD	1	FALSE	7,500,000	6,712,500
HIGH YIELD	1	FALSE	1,985,075	
HIGH GRADE	1	FALSE	11,750,000	11,750,000
HIGH GRADE	1	TRUE		
HIGH YIELD	1	FALSE	1,041,168	1,041,168
HIGH YIELD	1	FALSE	2,709,400	2,709,400
HIGH YIELD	1	FALSE	5,000,000	
HIGH GRADE	1	FALSE	55,000,000	55,000,000
HIGH GRADE	1	FALSE	71,428,571	
HIGH YIELD	1	FALSE	1,994,962	1,994,962
HIGH YIELD	1	FALSE	3,059,628	3,059,628
HIGH YIELD	1	FALSE	1,024,990	1,020,000
HIGH YIELD	1	FALSE	12,604,267	12,604,267
HIGH YIELD	1	FALSE	12,000,000	12,000,000
HIGH YIELD	1	FALSE	12,000,000	12,000,000
HIGH YIELD	1	FALSE	19,850,000	19,850,000
HIGH YIELD	1	FALSE	40,000,000	
HIGH YIELD	1	FALSE	133,994,711	109,007,305
HIGH YIELD	1	FALSE	68,916,986	68,916,986
HIGH YIELD	1	FALSE	32,100,311	32,100,311
HIGH GRADE	1	FALSE	6,907,413	6,907,413
HIGH YIELD	1	FALSE		
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	50,000,000	19,000,000
HIGH YIELD	1	FALSE	3,407,667	2,333,333
HIGH YIELD	1	FALSE	4,805,033	4,805,033
RISK ARBITRAGE	1	FALSE	10,000,000	10,000,000
HIGH YIELD	1	FALSE	5,000,002	4,000,002
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE	48,000,000	19,085,487
HIGH YIELD	1	FALSE	62,500,000	45,442,073
HIGH YIELD	1	FALSE	2,000,000	
HIGH YIELD	1	FALSE	6,250,000	6,250,000
HIGH YIELD	1	FALSE	2,960,088	2,960,000
HIGH YIELD	1	FALSE	7,969,849	7,969,849
HIGH YIELD	1	FALSE	8,136,684	8,136,684
HIGH YIELD	1	FALSE	9,737,877	9,737,877
HIGH YIELD	1	FALSE	20,532,639	20,532,639
RISK ARBITRAGE	1	FALSE	25,000,000	25,000,000
HIGH YIELD	1	FALSE	28,100,722	28,100,000

	107,718,750	107,718,750		PV	107,718,750	112,207,031
	36,726,964	36,726,964		PV	36,726,964	38,257,254
	147,026	147,026		PV	147,026	176,079
184,148	426,359	272,595	153,764	PV	426,359	510,610
	641,601	641,601		PV	641,601	768,384
	687,974	687,974		PV	687,974	823,921
	3,533,399	3,533,399		PV	3,533,399	4,231,616
937,864	4,685,521	3,902,405	783,117	PV	4,685,522	5,611,404
14,638,344	12,076,634		12,076,634	PV	12,076,634	14,550,161
5,000,000	4,125,000		4,125,000	PV	4,125,000	4,969,880
5,362,202	4,423,817		4,423,817	PV	4,423,817	5,329,900
5,000,000	4,125,000		4,125,000	PV	4,125,000	4,969,880
10,000,000	9,000,000		9,000,000	PV	9,000,000	10,000,000
5,000,000	4,500,000		4,500,000	PV	4,500,000	5,000,000
322,775	500,400	203,447	296,953	PV	500,400	543,913
				PV	-	-
40,000,000	38,900,000		38,900,000	PV	38,900,000	40,103,093
10,000,000	9,725,000		9,725,000	PV	9,725,000	10,025,773
				PV	-	-
				PV	-	-
	8,468,735	8,468,735		PV	8,468,735	10,585,919
100,000,000	98,000,000		98,000,000	PV	98,000,000	100,000,000
100,000,000	97,600,000		97,600,000	PV	97,600,000	99,591,837
269,333,333	267,717,333		267,717,333	PV	267,717,333	269,333,333
				PV	-	-
125,000,000	122,312,500		122,312,500	PV	122,312,500	124,808,673
67,142,857	97,850,000	32,150,714	65,699,286	PV	97,850,000	99,846,939
				PV	-	-
	1,357,648	1,357,648		PV	1,357,648	1,414,217
20,000,000	18,600,000		18,600,000	PV	18,600,000	20,000,000
2,178,410	4,452,179	2,622,315	1,829,864	PV	4,452,179	5,300,213
787,500	6,225,000	5,571,375	653,625	PV	6,225,000	7,500,000
1,985,075	1,935,448		1,935,448	PV	1,935,448	1,985,075
	11,750,000	11,750,000		PV	11,750,000	11,750,000
				PV	-	-
	989,110	989,110		PV	989,110	1,041,168
	2,438,460	2,438,460		PV	2,438,460	2,709,400
5,000,000	4,625,000		4,625,000	PV	4,625,000	4,973,118
	54,532,500	54,532,500		PV	54,532,500	55,000,000
71,428,571	70,000,000		70,000,000	PV	70,000,000	71,428,571
	1,695,718	1,695,718		PV	1,695,718	1,994,962
	2,141,739	2,141,739		PV	2,141,739	3,059,627
4,990	717,493	714,000	3,493	PV	717,493	1,024,990
	12,257,649	12,257,649		PV	12,257,649	12,604,266
	7,680,000	7,680,000		PV	7,680,000	12,000,000
	7,680,000	7,680,000		PV	7,680,000	12,000,000
	14,143,125	14,143,125		PV	14,143,125	19,919,894
40,000,000	27,200,000		27,200,000	PV	27,200,000	40,000,000
24,987,406	95,806,218	77,940,223	17,865,995	PV	95,806,218	133,994,710
	49,275,645	49,275,645		PV	49,275,645	68,916,986
	22,951,723	22,951,723		PV	22,951,723	32,100,312
	4,938,800	4,938,800		PV	4,938,800	6,907,413
				PV	-	-
				PV	-	-
31,000,000	49,500,000	18,810,000	30,690,000	PV	49,500,000	50,000,000
1,074,333	3,100,977	2,123,333	977,643	PV	3,100,976	3,407,666
	4,084,278	4,084,278		PV	4,084,278	4,805,033
	8,500,000	8,500,000		PV	8,500,000	10,000,000
1,000,000	4,162,502	3,330,002	832,500	PV	4,162,502	5,000,002
5,000,000	4,162,500		4,162,500	PV	4,162,500	5,000,000
				PV	-	-
				PV	-	-
				PV	-	-
28,914,513	44,640,000	17,749,503	26,890,497	PV	44,640,000	48,000,000
17,057,927	57,812,500	42,033,918	15,778,582	PV	57,812,500	62,500,000
2,000,000	1,850,000		1,850,000	PV	1,850,000	2,000,000
	5,625,000	5,625,000		PV	5,625,000	6,250,000
88	2,775,082	2,775,000	82	PV	2,775,082	2,960,087
	7,471,734	7,471,734		PV	7,471,734	7,969,850
	7,628,141	7,628,141		PV	7,628,141	8,136,684
	9,129,260	9,129,260		PV	9,129,260	9,737,877
	19,249,349	19,249,349		PV	19,249,349	20,532,639
	23,437,500	23,437,500		PV	23,437,500	25,000,000
722	26,344,427	26,343,750	677	PV	26,344,427	28,100,722

83.63	LSTA		
83.63	LSTA		
83.63	LSTA		
83.63	LSTA		
83.63	LSTA		
83.63	LSTA		
95.45	LSTA		
83.00	LSTA		
95.04	LSTA		
		97.25	Buy 3000000 at 97.25 on 07/31/2008
67.25	LSTA		
67.25	LSTA		
71.25	LSTA		
71.25	LSTA		
71.25	LSTA		
71.25	LSTA		
71.25	LSTA		
71.25	LSTA		
		97.25	Buy 3000000 at 97.25 on 07/31/2008
		86.25	Buy 500000 at 86.25 on 07/25/2008
		86.25	Buy 500000 at 86.25 on 07/25/2008
		86.25	Buy 500000 at 86.25 on 07/25/2008
93.96	LSTA		
		94.00	Buy 4000000 at 94 on 07/29/2008
		94.00	Buy 4000000 at 94 on 07/29/2008
93.96	LSTA		
		94.00	Buy 4000000 at 94 on 07/29/2008
93.96	LSTA		
		94.00	Buy 4000000 at 94 on 07/29/2008

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CYPRESS MANAGEMENT				
CYPRESS MANAGEMENT				
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Syndicates	#NAME?	#NAME?		
Syndicates	#NAME?	#NAME?		
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Syndicates	#NAME?	#NAME?		
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FOUR CORNERS CAPITAL MGMT-CA	#NAME?	#NAME?		
FOUR CORNERS CAPITAL MGMT-CA	#NAME?	#NAME?		
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FOUR CORNERS CAPITAL MGMT-CA	#NAME?	#NAME?		
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FOUR CORNERS CAPITAL MGMT-CA	#NAME?	#NAME?		

#NAME?	96.000	#NAME?	#NAME?
#NAME?	96.000	#NAME?	#NAME?
83.63	83.500	220 TESTED	0.1%
83.63	83.500	638 TESTED	0.1%
83.63	83.500	960 TESTED	0.1%
83.63	83.500	1,030 TESTED	0.1%
83.63	83.500	5,290 TESTED	0.1%
83.63	83.500	7,014 TESTED	0.1%
#NAME?	83.000	#NAME?	#NAME?
#NAME?	83.000	#NAME?	#NAME?
#NAME?	83.000	#NAME?	#NAME?
#NAME?	83.000	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
#NAME?	92.000	#NAME?	#NAME?
	92.000	UNTESTED	
#NAME?	97.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
	97.000	UNTESTED	
	80.000	UNTESTED	
#NAME?	80.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
	99.400	UNTESTED	
	98.000	UNTESTED	
#NAME?	98.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
	98.000	UNTESTED	
#NAME?	96.000	#NAME?	#NAME?
#NAME?	93.000	#NAME?	#NAME?
#NAME?	84.000	#NAME?	#NAME?
#NAME?	83.000	#NAME?	#NAME?
#NAME?	97.500	#NAME?	#NAME?
#NAME?	100.000	#NAME?	#NAME?
	100.000	UNTESTED	
#NAME?	95.000	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
#NAME?	93.000	#NAME?	#NAME?
#NAME?	99.150	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
#NAME?	85.000	#NAME?	#NAME?
#NAME?	70.000	#NAME?	#NAME?
#NAME?	70.000	#NAME?	#NAME?
97.25	97.250	0 TESTED	0.0%
67.25	64.000	390,000 TESTED	5.1%
67.25	64.000	390,000 TESTED	5.1%
71.25	71.000	49,800 TESTED	0.4%
71.25	68.000	1,300,000 TESTED	4.8%
71.25	71.500	(334,987) TESTED	-0.3%
71.25	71.500	(172,292) TESTED	-0.3%
71.25	71.500	(80,251) TESTED	-0.3%
71.25	71.500	(17,269) TESTED	-0.3%
	97.250	UNTESTED	
	99.000	UNTESTED	
#NAME?	99.000	#NAME?	#NAME?
#NAME?	91.000	#NAME?	#NAME?
#NAME?	85.000	#NAME?	#NAME?
#NAME?	85.000	#NAME?	#NAME?
#NAME?	83.250	#NAME?	#NAME?
#NAME?	83.250	#NAME?	#NAME?
	83.250	UNTESTED	
	91.000	UNTESTED	
	85.000	UNTESTED	
#NAME?	93.000	#NAME?	#NAME?
#NAME?	92.500	#NAME?	#NAME?
#NAME?	92.500	#NAME?	#NAME?
#NAME?	90.000	#NAME?	#NAME?
#NAME?	93.750	#NAME?	#NAME?
#NAME?	93.750	#NAME?	#NAME?
#NAME?	93.750	#NAME?	#NAME?
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0.13	FALSE	Trading Activitiy	HY	83.5	-	#REF!
0.13	FALSE	Trading Activitiy	HY	83.5	-	#REF!
0.13	FALSE	Trading Activitiy	HY	83.5	-	#REF!
0.13	FALSE	Trading Activitiy	HY	83.5	-	#REF!
0.13	FALSE	Trading Activitiy	HY	83.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	83	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	83	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	83	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	83	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	90	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	90	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	92	-	#REF!
	#VALUE!	#NAME?	HY	92	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
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	#VALUE!	#NAME?	EMG	80	-	#REF!
#NAME?	#VALUE!	#NAME?	EMG	80	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
	#VALUE!		HG	99.4	-	#REF!
	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
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	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	96	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	84	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	97.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	HG	95	-	#REF!
#NAME?	#VALUE!	#NAME?	HG	90	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	70	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	70	-	#REF!
-	FALSE	Trading Activitiy	HY	97.25	-	#REF!
3.25	FALSE	Trading Activitiy	FID Corp	64	-	#REF!
3.25	FALSE	Trading Activitiy	FID Corp	64	-	#REF!
0.25	FALSE	Trading Activitiy	FID Corp	71	-	#REF!
3.25	TRUE	Trading Activitiy	FID Corp	68	-	#REF!
0.25	FALSE	Trading Activitiy	HG	71.5	-	#REF!
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0.25	FALSE	Trading Activitiy	HG	71.5	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	85	-	#REF!
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	#VALUE!	#NAME?	HY	83.25	-	#REF!
	#VALUE!	#NAME?	HY	91	-	#REF!
	#VALUE!	#NAME?	HY	85	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	92.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	90	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93.75	-	#REF!
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8630 HY
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8630 HY
8544 HY
8629 HY
8630 HY
7074 HG
7074 HG
7073 HG
7073 HG
7071 HG
7071 HG
7024 HY
7024 HY
4564 HY
4900 HY
4418 HY
4861 HY
4597 HY
3946 HY
3947 HY
4872 HY
4252 HY
4954 HY
2159 HY
2159 HY
7631 HG
7067 HY
7067 HY
7067 HY
7209 HY
7208 HY
7209 HY
7395 HY
8432 HY
8432 HY
8432 HY
8431 HY
5933 HY
5934 HY
8614 HY
7686 HG
7495 HG
6179 HG
4180 HG
4180 HG
8744 HY
8743 HY
7491 HY
7298 HY
7549 HY
5088 HY
6436 HY
7724 HY
7724 HY
6108 HG
6108 HG
6108 HG
5885 HY
5884 HY
5884 HY
8396 HY
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8150 HY
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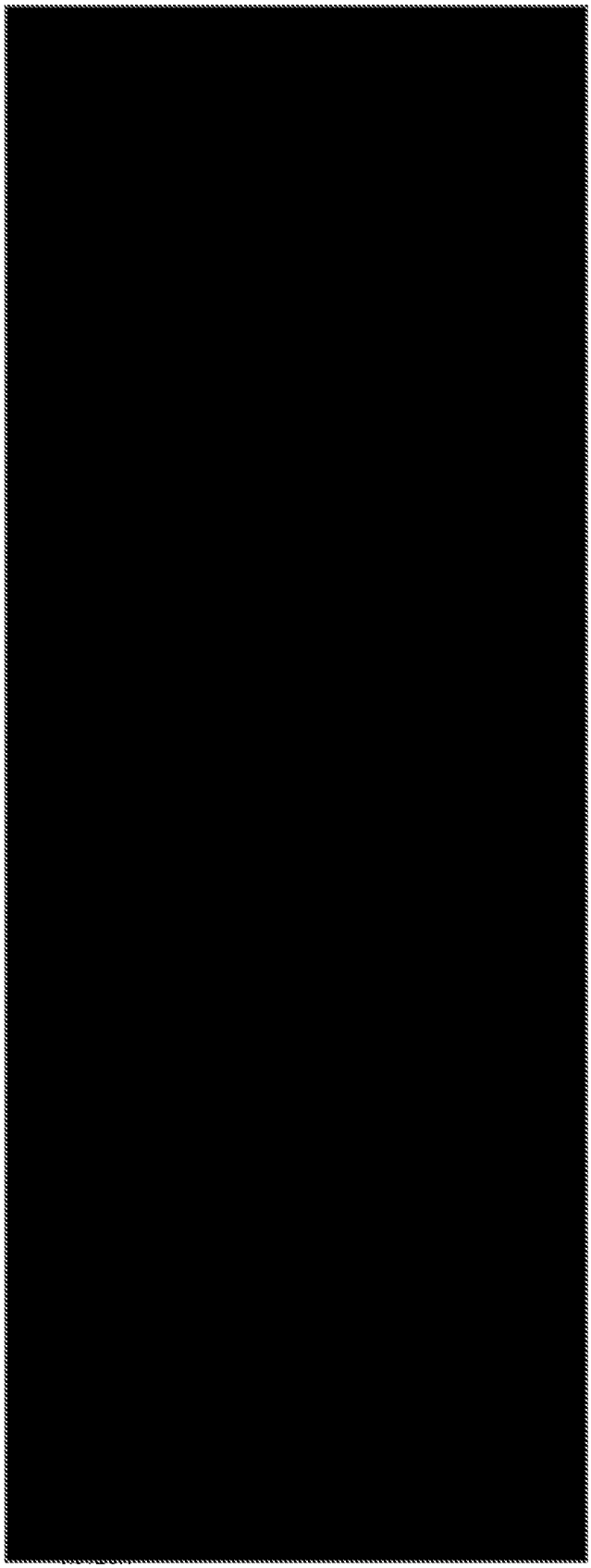
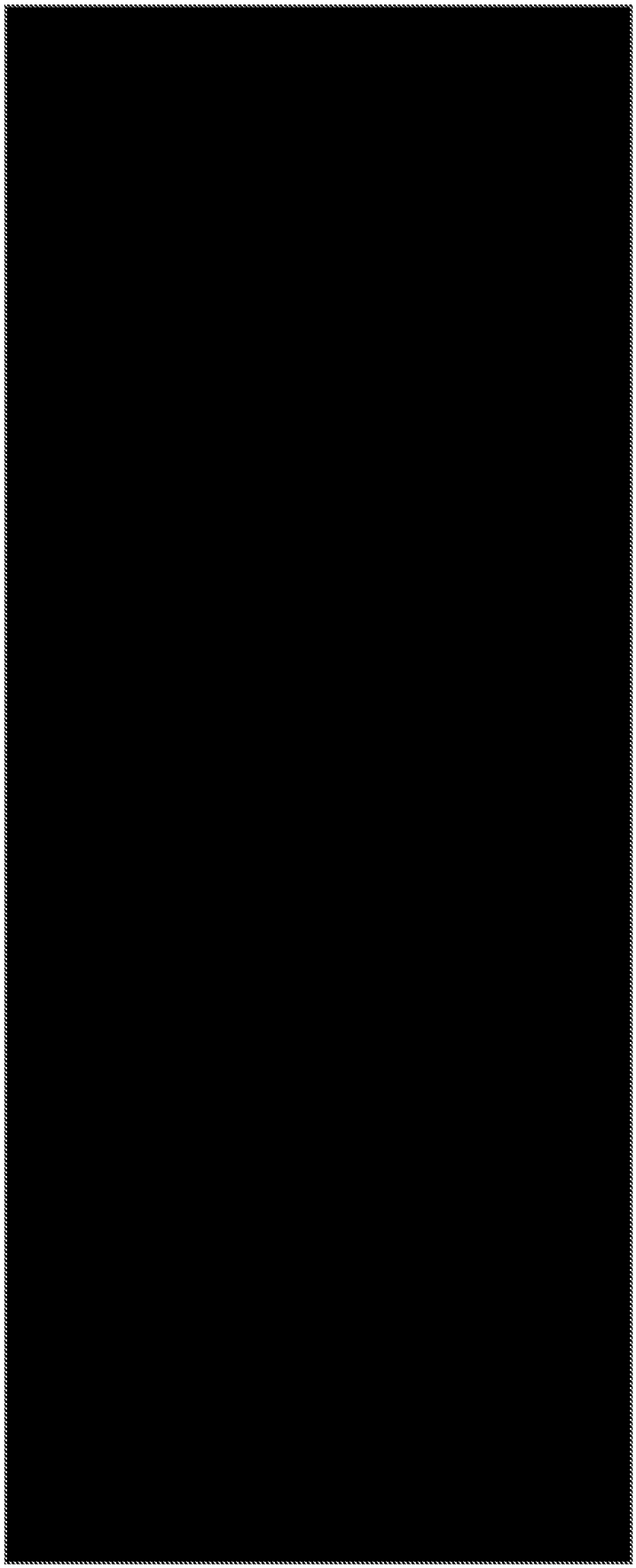
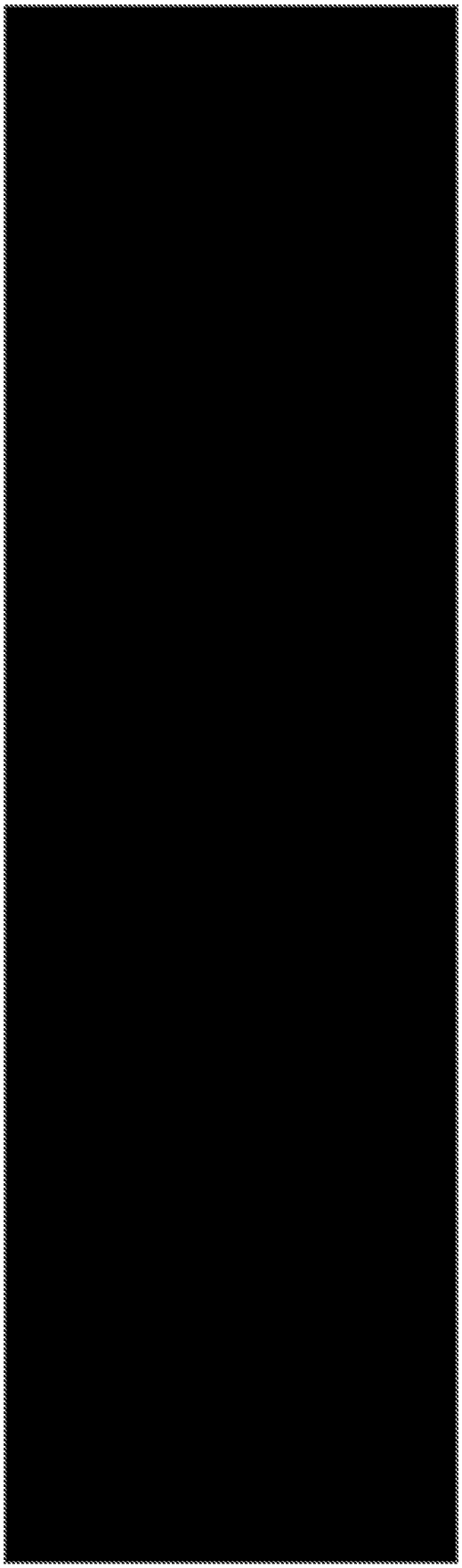
4969 HG
7585 HY
6062 HY







NY	Y	TERM LOAN B-3	10/10/14
NY	Y	TERM LOAN B-3	10/10/14
NY	Y	TERM LOAN B-3	10/10/14
NY	Y	TERM LOAN B-3	10/10/14
NY	Y	REVOLVER	10/10/13
NY	Y	TERM LOAN B-2	10/10/14
NY	Y	TERM LOAN B-3	10/10/14
NY	Y	5-YR REVOLVER	4/25/12
NY	Y	5-YR REVOLVER	4/25/12
NY	Y	5-YR REVOLVER	4/25/12
NY	Y	5-YR REVOLVER	4/25/12
NY	Y	5-YR SENIOR REVOLVER	4/25/12
NY	Y	5-YR SENIOR REVOLVER	4/25/12
NY	Y	7-YR TRANCHE B TERM LOAN	2/1/14
NY	Y	7-YR TRANCHE B TERM LOAN	2/1/14
NY	N	CLAIM 035504	12/31/16
NY	N	BOEING 777-222-DEFICIANCY CLAI	1/2/08
NY	N	AT&T CLAIM	12/31/10
NY	N	CALYON CLM 39914 N597UA	12/31/10
NY	N	FORTRESS	12/12/10
NY	N	N319UA	1/20/10
NY	N	N352UA	1/20/10
NY	N	N368UA-DEFICIANCY CLAIM	11/23/10
NY	N	N788UA	12/31/16
NY	N	PRATT & WHIT	12/31/08
NY	Y	REVOLVING CREDIT	6/30/09
NY	Y	REVOLVING CREDIT	6/30/09
NY	Y	5-YR REVOLVER	5/11/12
NY	Y	6 YEAR REVOLVER	4/19/13
NY	Y	6 YEAR REVOLVER	4/19/13
NY	Y	6 YEAR REVOLVER	4/19/13
NY	Y	INITIAL TERM LOAN	9/29/14
NY	Y	REVOLVER	3/29/14
NY	Y	INITIAL TERM LOAN	9/29/14
NY	Y	7YR TERM LOAN	3/23/14
NY	Y	TERM LOAN	2/21/15
NY	Y	TERM LOAN	2/21/15
NY	Y	TERM LOAN	2/21/15
NY	Y	REVOLVING FACILITY	8/21/13
NY	Y	REVOLVER	8/6/11
NY	Y	TERM LOAN	8/6/12
NY	Y	TERM LOAN	10/12/10
NY	Y	TERM LOAN	6/11/12
NY	Y	5-YEAR REVOLVER	5/11/12
NY	Y	FIVE-YEAR REVOLVER	9/28/12
NY	Y	5 YEAR REVOLVER	11/9/12
NY	Y	5 YEAR REVOLVER	11/9/12
NY	Y	TERM LOAN	11/5/14
NY	Y	REVOLVER	11/5/13
NY	N	CLAIM 2005.001.072887-7 48413	9/18/15
NY	N	TERM LOAN	9/18/15
NY	Y	SECOND LIEN TERM LOAN	9/20/11
NY	Y	FIRST LIEN REVOLVING CREDIT	3/30/11
NY	Y	6 YEAR REVOLVER	10/31/12
NY	Y	REVOLVER	5/25/13
NY	Y	REVOLVER	5/25/13
NY	Y	3 YEAR REVOLVER	9/15/09
NY	Y	3 YEAR REVOLVER	9/15/09
NY	Y	3 YEAR REVOLVER	9/15/09
NY	Y	7YR TERM B LOAN	8/1/13
NY	Y	REVOLVER	8/1/12
NY	Y	REVOLVER	8/1/12
NY	Y	TERM FACILITY	8/16/14
NY	Y	REVOLVING FACILITY	8/16/13
NY	Y	TERM LOAN	8/14/15
NY	Y	DELAY DRAW TERM	7/31/14
NY	Y	INITIAL TERM LOAN	7/31/14
NY	Y	INITIAL TERM LOAN	7/31/14
NY	Y	DELAY DRAW TERM	7/31/14
NY	Y	INITIAL TERM LOAN	7/31/14
NY	Y	REVOLVER	7/31/13
NY	Y	5 YEAR REVOLVER	2/28/11
NY	Y	ADD'L TERM LOAN	12/13/13
NY	Y	TERM LOAN	6/13/13

10/10/07	8630 TAM	USD	0.93750 LCPI	HYFID	High Yield FID Corporate
10/10/07	8630 TAM	USD	0.93750 LCPI	HYFID	High Yield FID Corporate
10/10/07	8630 TAM	USD	0.93750 LCPI	HYFID	High Yield FID Corporate
10/10/07	8630 TAM	USD	0.93750 LCPI	HYFID	High Yield FID Corporate
10/10/07	8544 RST	USD	0.88000 LCPI	HYFID	High Yield FID Corporate
10/10/07	8629 TAM	USD	0.93750 LCPI	HYFID	High Yield FID Corporate
10/10/07	8630 TAM	USD	0.93750 LCPI	HYFID	High Yield FID Corporate
5/31/07	7074 RST	USD	0.98750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/31/07	7074 RST	USD	0.98750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/31/07	7073 RST	USD	0.98250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/31/07	7073 RST	USD	0.98250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/31/07	7071 RST	USD	0.97750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/31/07	7071 RST	USD	0.97750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/2/07	7024 TAM	USD	0.73500 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
2/2/07	7024 TAM	USD	0.73500 LCPI	HGARB	HG Credit Arbitrage (Shannon Bass)
12/5/05	4564 TAM	USD	0.00500 LCPI	DST	Distressed Trading
2/6/06	4900 TAM	USD	0.00500 LCPI	DST	Distressed Trading
10/19/05	4418 TAM	USD	0.00500 LCPI	DST	Distressed Trading
1/25/06	4861 TAM	USD	0.00500 LCPI	DST	Distressed Trading
2/15/06	4597 TAM	USD	0.00300 LCPI	DST	Distressed Trading
12/9/02	3946 TAM	USD	0.00300 LCPI	DST	Distressed Trading
12/9/02	3947 TAM	USD	0.00300 LCPI	DST	Distressed Trading
1/25/06	4872 TAM	USD	0.00300 LCPI	DST	Distressed Trading
9/29/05	4252 RST	USD	0.00500 LCPI	DST	Distressed Trading
2/27/06	4954 TAM	USD	0.00500 LCPI	DST	Distressed Trading
6/20/03	2159 RST	USD	0.92750 LCPI	IBD3	IBD/High Yield
6/20/03	2159 RST	USD	0.92750 LCPI	IBD3	IBD/High Yield
5/11/07	7631 RST	USD	0.97000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/19/07	7067 RST	USD	0.90000 LBCB	IBD3	IBD/High Yield
4/19/07	7067 RST	USD	0.90000 LBCB	IBD3	IBD/High Yield
4/19/07	7067 RST	USD	0.90000 LCPI	IBD3	IBD/High Yield
3/29/07	7209 TAM	USD	0.81750 LCPI	IBD3	IBD/High Yield
3/29/07	7208 RST	USD	0.76500 LCPI	IBD3	IBD/High Yield
3/29/07	7209 TAM	USD	0.81750 LCPI	IBD3	IBD/High Yield
3/23/07	7395 TAM	USD	0.65750 LCPI	RAPRO	Risk Arbitrage/High Yield Proprietary
8/21/07	8432 TAM	USD	0.93500 LCPI	HYA	High Yield Agency
8/21/07	8432 TAM	USD	0.93500 LCPI	HYA	High Yield Agency
8/21/07	8432 TAM	USD	0.93500 LCPI	HYA	High Yield Agency
8/21/07	8431 RST	USD	0.87000 LCPI	HYA	High Yield Agency
8/7/06	5933 RST	USD	0.82000 LCPI	IBD3	IBD/High Yield
8/7/06	5934 TAM	USD	0.90250 LCPI	IBD3	IBD/High Yield
10/12/07	8614 TAM	USD	0.98750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/11/07	7686 TAM	USD	0.97750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/11/07	7495 RST	USD	0.96750 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
9/28/06	6179 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/17/05	4180 RST	USD	0.97125 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/17/05	4180 RST	USD	0.97125 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/5/07	8744 TAM	USD	0.97000 LCPI	IBD3	IBD/High Yield
11/5/07	8743 RST	USD	0.92250 LCPI	IBD3	IBD/High Yield
5/5/00	7491 TAM	USD	0.00010 LCPI	EMG	Emerging Markets
5/5/00	7298 TAM	USD	0.00010 LCPI	EMG	Emerging Markets
5/7/07	7549 TAM	USD	0.96750 LCPI	IBD3	IBD/High Yield
3/30/06	5088 RST	USD	0.97000 LCPI	IBD3	IBD/High Yield
10/31/06	6436 RST	USD	0.90750 LCPI	IBD3	IBD/High Yield
5/25/07	7724 RST	USD	0.83000 LCPI	IBD3	IBD/High Yield
5/25/07	7724 RST	USD	0.83000 LCPI	IBD3	IBD/High Yield
9/15/06	6108 RST	USD	0.99700 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
9/15/06	6108 RST	USD	0.99700 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
9/15/06	6108 RST	USD	0.99700 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/1/06	5885 TAM	USD	0.94500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/1/06	5884 RST	USD	0.90000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/1/06	5884 RST	USD	0.90000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/16/07	8396 TAM	USD	0.91250 LCPI	HYA	High Yield Agency
8/16/07	8395 RST	USD	0.88000 LCPI	HYA	High Yield Agency
8/16/07	8414 TAM	USD	0.75000 LCPI	HYA	High Yield Agency
7/31/07	8150 TMD	USD	0.88500 LCPI	IBD3	IBD/High Yield
7/31/07	8151 TAM	USD	0.88500 LCPI	IBD3	IBD/High Yield
7/31/07	8151 TAM	USD	0.88500 LCPI	IBD3	IBD/High Yield
7/31/07	8150 TMD	USD	0.88500 LCPI	IBD3	IBD/High Yield
7/31/07	8151 TAM	USD	0.88500 LCPI	IBD3	IBD/High Yield
7/31/07	8149 RST	USD	0.84000 LCPI	IBD3	IBD/High Yield
2/28/06	4969 RST	USD	0.99500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/10/07	7585 TAM	USD	0.74500 LCPI	HYT	High Yield Secondary Trading
6/13/06	6062 TAM	USD	0.74500 LCPI	HYT	High Yield Secondary Trading

VERAN	231120	5955000000	0	*****	4,987,437	4,987,437
VERAN	233730	5955000000	0	*****	11,548,666	11,548,666
SECT3	299190	5955000000	0	*****	14,933,607	17,933,607
SMBC	231120	5955000000	137538221.1		40,012,563	61,299,037
PINEZ	JV1015	2700000000	309444000		309,444,000	309,444,000
SECT3	299190	6947500000	0	*****	-	8,395,207
RARB	231120	5955000000	0	*****	-	1,994,975
FRL	JV4005	1500000000	75000000		-	-
FRLBK	JV4007	1500000000	0		75,000,000	75,000,000
FRL	JV4005	1500000000	75000000		-	-
FRL	JV4007	1500000000	0		75,000,000	75,000,000
FRL	JV4005	1250000000	60000000		-	-
FRL	JV4007	1250000000	0		26,400,000	26,400,000
SECT3	299200	1282000000	17269999.26		13,690,993	13,690,993
SECAC	421720	1282000000	0	*****	3,579,006	3,579,006
DSTRD	257150	19731690	0		9,731,690	9,731,690
DSTRD	257150	23000000	22460884.48		22,460,884	22,460,884
DSTRD	257150	9684141.05	9684141.05		9,684,141	9,684,141
DSTRD	257150	3759196.55	3759196.55		3,759,197	3,759,197
DSTRD	257150	18272719	0		6,922,843	6,922,843
DSTRD	257150	12070776	12070776		12,070,776	12,070,776
DSTRD	257150	20335933	10335933		10,335,933	10,335,933
DSTRD	257150	20000000	14763746		14,763,746	14,763,746
DSTRD	257150	927243.41	927243.41		927,243	927,243
DSTRD	256780	170000000	160000000		160,000,000	160,000,000
FRLEX	JV4100	75000000	9487195		8,487,195	8,487,195
SECPB	508140	75000000	0	*****	1,000,000	1,000,000
FRL	JV4005	2600000000	100000000		100,000,000	100,000,000
SYHLD	JV1020	100000000	0		12,000,000	12,000,000
SYEXC	JV1020	100000000	0		3,000,000	3,000,000
INSYN	JV1010	100000000	15000000		-	-
SECT3	436500	7450000000	31375000.02		125,000	29,125,000
SPRUC	JV4100	750000000	57500000		45,000,000	45,000,000
JCAML	421720	7450000000	0	*****	-	2,250,000
SECT3	299200	1584000000	12610000		5,610,000	12,610,000
SMBCP	233730	717750000	100822484.6		79,373,497	79,373,497
TBSYN	221720	717750000	0	*****	20,000,000	20,000,000
SECT3	299200	717750000	0	*****	451,507	1,448,938
TBSYN	221720	90000000	58500000		58,500,000	58,500,000
PINEZ	JV1015	40000000	17500000		17,500,000	17,500,000
SECT3	299200	304247500	1480214.02		3,867,179	1,480,214
FREED	JV4007	200000000	17800000		17,800,000	17,800,000
FRL	JV4007	475000000	16150000		16,150,000	16,150,000
FRLBK	JV4007	750000000	15500000		15,500,000	15,500,000
FRL	JV4005	1500000000	50000000		50,000,000	50,000,000
FRL	JV4005	2500000000	84000000		32,575,758	32,575,758
FRL	JV4007	2500000000	0		51,424,242	51,424,242
TBSYN	221720	140000000	2000000		2,000,000	2,000,000
PINEZ	JV1015	20000000	20000000		20,000,000	20,000,000
EMBRA	500800	50000000	1101309.55		1,101,310	1,101,310
EMBRA	500800	25000000	799063.79		799,064	799,064
SECT3	299190	500000000	2426716.59		7,426,717	2,426,717
PINEH	JV1015	300000000	14250000		14,250,000	14,250,000
SYHLD	JV1015	40000000	15000000		15,000,000	15,000,000
SYEXC	JV1015	25000000	10000000		5,000,000	5,000,000
SYHLD	JV1015	25000000	0	*****	5,000,000	5,000,000
SUMIB	JV4005	6000000000	230000000		100,000,000	-
INSYN	JV4007	6000000000	0		100,000,000	100,000,000
FRL	JV4007	6000000000	0		30,000,000	30,000,000
SECT4	299180	255012500	2000000		3,795,574	2,000,000
SYEXC	JV1015	200000000	15833333.33		10,833,333	10,833,333
SYHLD	JV1015	200000000	0	*****	5,000,000	5,000,000
SECT3	436500	426775000	6466541.67		6,466,542	6,466,542
SYEXC	JV1015	30000000	8000000		8,000,000	8,000,000
SPRUC	221720	200000000	77600000		77,600,000	77,600,000
SECPB	508140	99500000	0	*****	125,275	-
SPRUC	299200	694750000	0	*****	867,814	867,814
SECPB	508140	694750000	0	*****	874,725	-
SECT4	299200	99500000	73587.22		994,133	73,587
SECT4	299200	694750000	887424.13		6,447,224	19,610
PINEH	JV1015	100000000	12666666.67		12,666,667	12,666,667
FRL	JV4005	200000000	18000000		18,000,000	18,000,000
RECJC	421720	500000000	55805703.68		29,639,037	50,639,037
RECJC	421720	1000000000	35349351.32		24,349,351	21,349,351

4,990,000	-	4,990,000	0	0	0	0	0
11,500,000	-	11,500,000	0	0	0	0	0
17,900,000	-	17,900,000	0	0	0	0	0
61,300,000	-	61,300,000	0	0	0	0	0
49,583,244	43,852,799	5,730,444	0	0	0	0	3.375
8,395,207	-	8,395,207	0	0	0	0	0
1,990,000	-	1,990,000	0	0	0	0	0
-	-	-	0.06	0	0	0	0
-	-	-	0.06	0	0	0	0
-	-	-	0.1	0	0	0	0
-	-	-	0.1	0	0	0	0
-	-	-	0.1	0	0	0	0
8,448,000	-	8,448,000	0.1	0	0	0	0
13,690,993	-	13,690,993	0	0	0	0	0
3,579,006	-	3,579,006	0	0	0	0	0
9,730,000	-	9,730,000	0	0	0	0	0
22,460,884	-	22,460,884	0	0	0	0	0
9,680,000	-	9,680,000	0	0	0	0	0
3,760,000	-	3,760,000	0	0	0	0	0
6,922,843	-	6,922,843	0	0	0	0	0
12,100,000	-	12,070,776	0	0	0	0	0
10,300,000	-	10,300,000	0	0	0	0	0
14,800,000	-	14,800,000	0	0	0	0	0
927,243	-	927,243	0	0	0	0	0
160,000,000	-	160,000,000	0	0	0	0	0
1,063,728	1,063,728	-	0	0	0	0	2.25
125,333	125,333	-	0	0	0	0	2.25
-	-	-	0.06	0	0	0	0.19
188,309	188,309	-	0	0.5	0	0	2
47,077	47,077	-	0	0.5	0	0	2
-	-	-	0	0.5	0	0	2
29,100,000	-	29,100,000	0	0	0	0	0
43,597,085	2,377,085	41,220,000	0	0.5	0	0	2.125
2,250,000	-	2,250,000	0	0	0	0	0
12,600,000	-	12,600,000	0	0	0	0	0
79,400,000	-	79,400,000	0	0	0	0	0
20,000,000	-	20,000,000	0	0	0	0	0
1,448,988	-	1,448,988	0	0	0	0	0
6,539,000	6,539,000	-	0	0.5	0	0	2.5
8,843,657	93,657	8,750,000	0	0	0	0	3.5
1,480,000	-	1,480,214	0	0	0	0	0
17,800,000	-	17,800,000	0	0	0	0	0
16,150,000	-	16,150,000	0	0	0	0	0
-	-	-	0.125	0	0	0	0.5
-	-	-	0.04	0	0	0	0
13,186,771	13,186,771	-	0.09	0	0	0	0.31
20,800,000	20,800,000	-	0.09	0	0	0	0.31
2,000,000	-	2,000,000	0	0	0	0	0
5,500,000	-	5,500,000	0	0.5	0	0	3.5
1,100,000	-	1,101,310	0	0	0	0	0
799,064	-	799,064	0	0	0	0	0
2,426,717	-	2,426,717	0	0	0	0	0
3,600,000	33,459	3,560,000	0	0	0	0	2
-	-	-	0	0.425	0	0	2
-	-	-	0	0.5	0	0	0
-	-	-	0	0.5	0	0	0
-	-	-	0.045	0	0	0	0.155
3,120,000	3,121,839	-	0.045	0	0	0	0.155
937,000	936,552	-	0.045	0	0	0	0.155
2,000,000	-	2,000,000	0	0	0	0	0
1,720,000	1,720,054	-	0	0.375	0	0	1.75
794,000	793,871	-	0	0.375	0	0	1.75
6,470,000	-	6,470,000	0	0	0	0	0
1,040,000	-	1,040,000	0	0	0	0	3
77,600,000	-	77,600,000	0	0	0	0	0
-	-	-	0	0.75	0	0	0
867,814	-	867,814	0	0	0	0	0
-	-	-	0	0	0	0	0
73,587	-	73,587	0	0.75	0	0	0
19,610	-	19,610	0	0	0	0	0
11,495,339	1,995,339	9,500,000	0	0.5	0	0	2.375
-	-	-	0.08	0	0	0	0
50,639,037	-	50,639,037	0	0	0	0	0
21,349,351	-	21,349,351	0	0	0	0	0

0.035	LIBOR	Ba3	B+		4911 POWER
0.035	LIBOR	Ba3	B+		4911 POWER
0.035	LIBOR	Ba3	B+		4911 POWER
0.035	LIBOR	Ba3	B+		4911 POWER
0.025	BASE	Ba3	B+		4911 POWER
0.035	LIBOR	Ba3	B+		4911 POWER
0.035	LIBOR	Ba3	B+		4911 POWER
0		Baa3	BBB+		3841 HEALTHCARE
0		Baa3	BBB+		3841 HEALTHCARE
0		Baa3	BBB+		3679 TECHNOLOGY
0		Baa3	BBB+		3679 TECHNOLOGY
0		Baa1	BBB		3678 TECHNOLOGY
0		Baa1	BBB		3678 TECHNOLOGY
0.01	BASE	B1	B+		4512
0.01	BASE	B1	B+		4512
0		NA	NA		4512
0.00000001	FIXED	NA	NA		4512
0		NA	NA		4512
0.00000001	FIXED	NA	NA		4512
0		NA	NA		4512
0.00000001	FIXED	NA	NA		4512
0.00000001	FIXED	NA	NA		4512
0.00000001	FIXED	NA	NA		4512
0		NA	NA		4512
0		NA	NA		4512
0.015	BASE	Ba3	BB-		5085 INDUSTRIAL
0.015	BASE	Ba3	BB-		5085 INDUSTRIAL
0		Baa1	A-		6324 HEALTHCARE
0.02	EURO	Ba3	B		8062 HEALTHCARE
0.02	EURO	Ba3	B		8062 HEALTHCARE
0.02	EURO	Ba3	B		8062 HEALTHCARE
0.0125	BASE	Ba1	B		4833 COMM/MEDIA
0.0125	BASE	Ba1	B		4833 COMM/MEDIA
0.0125	BASE	Ba1	B		4833 COMM/MEDIA
0		NA	B		4581 POWER
0.0175	BASE	B1	NA		7381 CONSMR/RET
0.0175	BASE	B1	NA		7381 CONSMR/RET
0.0175	BASE	B1	NA		7381 CONSMR/RET
0.015	BASE	B1	NA		7381 CONSMR/RET
0.035	LIBOR	Caa2	B		4400 NAT RES
0.035	LIBOR	B3	B		4400 NAT RES
0		Baa3	BB+		3317 INDUSTRIAL
0		Baa3	BB+		3317 INDUSTRIAL
0.005	LIBOR	Baa3	BB+		3317 INDUSTRIAL
0.0011	EURO	Aa1	AAA		6798 FIG
0		Baa3	BBB		2911 NAT RES
0		Baa3	BBB		2911 NAT RES
0.0375	EURO	B1	B+	260A	
0.025	BASE	B1	B+	260A	
0		NA	NA	320A	
0		NA	NA	320A	
0.04	EURO	NR	B		1311 NAT RES
0.0025	BASE	B3	B		1311 NAT RES
0.01	BASE	B1	BB		3578 COMM/MEDIA
0.02	BASE	NR	B+		7373
0.02	BASE	NR	B+		7373
0		A2	A		4813 COMM/MEDIA
0		A2	A		4813 COMM/MEDIA
0		A2	A		4813 COMM/MEDIA
0.0075	BASE	Ba2	BB		2621 INDUSTRIAL
0.0075	BASE	Ba2	BB-		2621 INDUSTRIAL
0.0075	BASE	Ba2	BB-		2621 INDUSTRIAL
0.03	EURO	Ba3	B+		7389
0.02	BASE	Ba3	B+		7389
0.07	EURO	Caa1	CCC+		7389
0.015	BASE	B1	B+		3011
0.015	BASE	Ba3	B+		3011
0.015	BASE	Ba3	B+		3011
0.015	BASE	B1	B+		3011
0.015	BASE	Ba3	B+		3011
0.015	BASE	Ba3	B+		3011
0		Baa1	BBB		4911 POWER
0.02	BASE	NA	NA		3714 CONSMR/RET
0.03	LIBOR	B3	B-		3714 CONSMR/RET

Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Electric Services	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
Surgical & Medical Instruments	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Surgical & Medical Instruments	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Electronic Components,nec	BANK OF AMERICA	SCHWAGER, AHUVA	
Electronic Components,nec	BANK OF AMERICA	SCHWAGER, AHUVA	
Electronic Connectors	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Electronic Connectors	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Air Transp. Scheduled	CHASE		
Air Transp. Scheduled	CHASE		
Air Transp. Scheduled	WILMINGTON TRUST COMPANY		
Air Transp. Scheduled	PENDING - ALLOCATION ACCOUNT		
Air Transp. Scheduled	PENDING - ALLOCATION ACCOUNT	DIVITO, RICH	
Air Transp. Scheduled	PENDING - ALLOCATION ACCOUNT	DIVITO, RICH	
Air Transp. Scheduled	PENDING - ALLOCATION ACCOUNT	DIVITO, RICH	
Air Transp. Scheduled	PENDING - ALLOCATION ACCOUNT	DIVITO, RICH	
Air Transp. Scheduled	PENDING - ALLOCATION ACCOUNT	DIVITO, RICH	
Air Transp. Scheduled	PENDING - ALLOCATION ACCOUNT	DIVITO, RICH	
Air Transp. Scheduled	PENDING - ALLOCATION ACCOUNT	DIVITO, RICH	
Air Transp. Scheduled	PENDING - ALLOCATION ACCOUNT	DIVITO, RICH	
Industrial Supplies	LCPI - AGENCY	LUND, MARIA	Y
Industrial Supplies	LCPI - AGENCY	LUND, MARIA	Y
Hospital & Medical Service Plans	CHASE	SCHWAGER, AHUVA	
General Medical & Surgical Hospitals	CITIBANK, N.A. (MASTER)	MALLOY, CRAIG	Y
General Medical & Surgical Hospitals	CITIBANK, N.A. (MASTER)	MALLOY, CRAIG	Y
General Medical & Surgical Hospitals	CITIBANK, N.A. (MASTER)	MALLOY, CRAIG	Y
Television Broadcasting	DEUTSCHE BANK AG	HAYKIN, DANIEL	Y
Television Broadcasting	DEUTSCHE BANK AG	HAYKIN, DANIEL	Y
Television Broadcasting	DEUTSCHE BANK AG	HAYKIN, DANIEL	Y
Services Related to Air Transportation	CITICORP USA, INC.		
Detective, Guard & Armored Car Svcs	LCPI - AGENCY	MALLOY, CRAIG	
Detective, Guard & Armored Car Svcs	LCPI - AGENCY	MALLOY, CRAIG	
Detective, Guard & Armored Car Svcs	LCPI - AGENCY	MALLOY, CRAIG	
Detective, Guard & Armored Car Svcs	LCPI - AGENCY	MALLOY, CRAIG	
Water Transportion	CIBC	LUND, MARIA	
Water Transportion	CIBC	LUND, MARIA	
Steel Pipe & Tubes	CHASE	ALBANESE, DIANE	
Steel Pipe & Tubes	CHASE	ALBANESE, DIANE	
Steel Pipe & Tubes	CHASE	ALBANESE, DIANE	
Real Estate Investment Trusts	BANK OF AMERICA	MILANEZ, ANDREW	
Petroleum Refining	CHASE	DE LAGARDE, ADRIAN	
Petroleum Refining	CHASE	DE LAGARDE, ADRIAN	
Machinery, Industrial	LCPI - AGENCY	LUND, MARIA	
Machinery, Industrial	LCPI - AGENCY	LUND, MARIA	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT		
Crude Petroleum & Natural Gas	CREDIT SUISSE	LUND, MARIA	Y
Crude Petroleum & Natural Gas	BANK OF MONTREAL	LUND, MARIA	Y
Calculating & Acct'g Machines	CHASE	MILANEZ, ANDREW	Y
Computer Integrated System Design	LCPI - AGENCY	LUND, MARIA	Y
Computer Integrated System Design	LCPI - AGENCY	LUND, MARIA	Y
Telephone Comm. Exc. Radio Tele.	CHASE	SCHWAGER, AHUVA	
Telephone Comm. Exc. Radio Tele.	CHASE	SCHWAGER, AHUVA	
Telephone Comm. Exc. Radio Tele.	CHASE	SCHWAGER, AHUVA	
Paper Mills,Except Building Paper	CREDIT SUISSE	ALBANESE, DIANE	Y
Paper Mills,Except Building Paper	CREDIT SUISSE	ALBANESE, DIANE	Y
Paper Mills,Except Building Paper	CREDIT SUISSE	ALBANESE, DIANE	Y
Business Services, nec	LCPI - AGENCY	BHALLA, RITAM	
Business Services, nec	LCPI - AGENCY	BHALLA, RITAM	
Business Services, nec	LCPI - AGENCY	BHALLA, RITAM	
Tires & Inner Tubes	LCPI - AGENCY	ALBANESE, DIANE	
Tires & Inner Tubes	LCPI - AGENCY	ALBANESE, DIANE	
Tires & Inner Tubes	LCPI - AGENCY	ALBANESE, DIANE	
Tires & Inner Tubes	LCPI - AGENCY	ALBANESE, DIANE	
Tires & Inner Tubes	LCPI - AGENCY	ALBANESE, DIANE	
Tires & Inner Tubes	LCPI - AGENCY	ALBANESE, DIANE	
Electric Services	WACHOVIA BANK	DE LAGARDE, ADRIAN	
Motor Vehicle Parts & Accessories	CHASE		
Motor Vehicle Parts & Accessories	CHASE		

TXU	US	General Corp Purposes		0 RISK ARB
TXU	US	General Corp Purposes		0 HY EUROPE - LOAN SYND EUROPE
TXU	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
TXU	US	General Corp Purposes		0 RISK ARB
TXU	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
TXU	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
TXU	US	General Corp Purposes		0 RISK ARB
COV	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
COV	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
TEL	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
TEL	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
TYC	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
TYC	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
UAUA	US	Refinance		0 HIGH YIELD-LOANS AMER
UAUA	US	Refinance		0 HY-SCT
UAUA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
UAUA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
UAUA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
UAUA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
UAUA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
UAUA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
UAUA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
UAUA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
UAUA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
UAUA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
UNCOMP	US	General Corp Purposes	909892AB7	FID CORP LOANS AMER - HY FRL
UNCOMP	US	General Corp Purposes	909892AB7	RATES CVA US
UNH	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
USPI	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
USPI	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
USPI	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
UVN	US	Financing		0 HIGH YIELD-LOANS AMER
UVN	US	Financing	914908AG3	FID CORP LOANS AMER - HY FRL
UVN	US	Financing		0 HY-SCT
LCC	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
USIS	US	Acquisition		0 HY EUROPE - LOAN SYND EUROPE
USIS	US	Acquisition		0 HY LOANS US
USIS	US	Acquisition		0 HIGH YIELD-LOANS AMER
USIS	US	General Corp Purposes	91730FAG7	HY LOANS US
USS	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
USS	US	Refinance		0 HIGH YIELD-LOANS AMER
X	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
X	US	Acquisition		0 FID CORP LOANS AMER - HG FRL
X	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
USAA	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
VLO	US	Acquisition		FID CORP LOANS AMER - HG FRL
VLO	US	Acquisition		FID CORP LOANS AMER - HG FRL
VAREL	US	Acquisition		0 HY LOANS US
VAREL	US	General Corp Purposes	92213EAB5	FID CORP LOANS AMER - HY LOAN HOLDS
VARIG	US	General Corp Purposes		0 LATIN MARKETS
VARIG	US	General Corp Purposes		0 LATIN MARKETS
VENOCO	US	Acquisition		0 HIGH YIELD-LOANS AMER
VENOCO	US	Acquisition		FID CORP LOANS AMER - HY LOAN HOLDS
VERI	US	Acquisition		FID CORP LOANS AMER - HY LOAN HOLDS
VRNT.P	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
VRNT.P	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
VZ	US	Commercial Paper Back-Up		FID CORP LOANS AMER - HG FRL
VZ	US	Commercial Paper Back-Up		FID CORP LOANS AMER - HG FRL
VZ	US	Commercial Paper Back-Up		FID CORP LOANS AMER - HG FRL
VERSO	US	Financing		0 HIGH YIELD-LOANS AMER
VERSO	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
VERSO	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
VTRU	US	Acquisition		0 HIGH YIELD-LOANS AMER
VTRU	US	Financing	92534HAC8	FID CORP LOANS AMER - HY LOAN HOLDS
VTRU	US	Acquisition		0 HY LOANS US
GDYEP	US	General Corp Purposes		0 RATES CVA US
GDYEP	US	Refinance		0 HIGH YIELD-LOANS AMER
GDYEP	US	Refinance		0 RATES CVA US
GDYEP	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
GDYEP	US	Refinance		0 HIGH YIELD-LOANS AMER
GDYEP	US	General Corp Purposes	92553JAB2	FID CORP LOANS AMER - HY LOAN HOLDS
D	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
VC	US	Refinance		0 HY-SCT
VC	US	General Corp Purposes		0 HY-SCT

RISK ARBITRAGE	1	FALSE	4,987,437	4,987,437
HIGH YIELD	1	FALSE	11,548,666	11,500,000
HIGH YIELD	1	FALSE	14,933,607	14,933,607
RISK ARBITRAGE	1	FALSE	40,012,563	40,012,563
HIGH YIELD	1	FALSE	309,444,000	5,730,444
HIGH YIELD	1	FALSE		
RISK ARBITRAGE	1	FALSE		
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	75,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	75,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	26,400,000	8,448,000
HIGH YIELD	1	FALSE	13,690,993	13,690,993
HIGH YIELD	1	FALSE	3,579,006	3,579,006
HIGH YIELD	1	FALSE	9,731,690	9,731,690
HIGH YIELD	1	FALSE	22,460,884	22,460,884
HIGH YIELD	1	FALSE	9,684,141	9,680,000
HIGH YIELD	1	FALSE	3,759,197	3,759,197
HIGH YIELD	1	FALSE	6,922,843	6,922,843
HIGH YIELD	1	FALSE	12,070,776	12,070,776
HIGH YIELD	1	FALSE	10,335,933	10,300,000
HIGH YIELD	1	FALSE	14,763,746	14,763,746
HIGH YIELD	1	FALSE	927,243	927,243
HIGH YIELD	1	FALSE	160,000,000	160,000,000
HIGH YIELD	1	FALSE	8,487,195	
GLOBAL RATES	1	FALSE	1,000,000	
HIGH GRADE	1	FALSE	100,000,000	
HIGH YIELD	1	FALSE	12,000,000	
HIGH YIELD	1	FALSE	3,000,000	
HIGH YIELD	1	TRUE		
HIGH YIELD	1	FALSE	125,000	125,000
HIGH YIELD	1	FALSE	45,000,000	41,220,000
HIGH YIELD	1	FALSE		
HIGH YIELD	1	FALSE	5,610,000	5,610,000
HIGH YIELD	1	FALSE	79,373,497	79,373,497
HIGH YIELD	1	FALSE	20,000,000	20,000,000
HIGH YIELD	1	FALSE	451,507	451,507
HIGH YIELD	1	FALSE	58,500,000	
HIGH YIELD	1	FALSE	17,500,000	8,750,000
HIGH YIELD	1	FALSE	3,867,179	1,480,214
HIGH GRADE	1	FALSE	17,800,000	17,800,000
HIGH GRADE	1	FALSE	16,150,000	16,150,000
HIGH GRADE	1	FALSE	15,500,000	
HIGH GRADE	1	FALSE	50,000,000	
HIGH GRADE	1	FALSE	32,575,758	
HIGH GRADE	1	FALSE	51,424,242	
HIGH YIELD	1	FALSE	2,000,000	2,000,000
HIGH YIELD	1	FALSE	20,000,000	5,500,000
HIGH GRADE	1	FALSE	1,101,310	1,101,310
HIGH GRADE	1	FALSE	799,064	799,064
HIGH YIELD	1	FALSE	7,426,717	2,426,717
HIGH YIELD	1	FALSE	14,250,000	3,562,500
HIGH YIELD	1	FALSE	15,000,000	
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	5,000,000	
HIGH GRADE	1	FALSE	100,000,000	
HIGH GRADE	1	FALSE	100,000,000	
HIGH GRADE	1	FALSE	30,000,000	
HIGH YIELD	1	FALSE	3,795,574	2,000,000
HIGH YIELD	1	FALSE	10,833,333	
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	6,466,542	6,466,542
HIGH YIELD	1	FALSE	8,000,000	1,040,000
HIGH YIELD	1	FALSE	77,600,000	77,600,000
GLOBAL RATES	1	FALSE	125,275	
HIGH YIELD	1	FALSE	867,814	867,814
GLOBAL RATES	1	FALSE	874,725	
HIGH YIELD	1	FALSE	994,133	73,587
HIGH YIELD	1	FALSE	6,447,224	19,610
HIGH YIELD	1	FALSE	12,666,667	9,500,000
HIGH GRADE	1	FALSE	18,000,000	
HIGH YIELD	1	FALSE	29,639,037	29,639,037
HIGH YIELD	1	FALSE	24,349,351	21,349,351

	4,675,722	4,675,722		PV	4,675,722	4,987,437
48,666	10,826,875	10,781,250	45,625	PV	10,826,875	11,548,667
	14,000,256	14,000,256		PV	14,000,256	14,933,606
	37,511,778	37,511,778		PV	37,511,778	40,012,563
303,713,556	272,310,720	5,042,791	267,267,929	PV	272,310,720	309,444,000
				PV	-	-
				PV	-	-
				PV	-	-
75,000,000	74,062,500		74,062,500	PV	74,062,500	74,810,606
				PV	-	-
75,000,000	73,687,500		73,687,500	PV	73,687,500	75,191,327
				PV	-	-
17,952,000	25,806,000	8,257,920	17,548,080	PV	25,806,000	26,332,653
0	10,062,880	10,062,880		PV	10,062,880	13,690,993
	2,630,570	2,630,570		PV	2,630,570	3,579,007
	48,658	48,658		PV	48,658	9,731,600
	112,304	112,304		PV	112,304	22,460,800
4,141	48,421	48,400	21	PV	48,421	9,684,200
	18,796	18,796		PV	18,796	3,759,200
	20,769	20,769		PV	20,769	6,923,000
	36,212	36,212		PV	36,212	12,070,667
35,933	31,008	30,900	108	PV	31,008	10,336,000
	44,291	44,291		PV	44,291	14,763,667
	4,636	4,636		PV	4,636	927,200
	800,000	800,000		PV	800,000	160,000,000
8,487,195	7,871,873		7,871,873	PV	7,871,873	8,464,380
1,000,000	927,500		927,500	PV	927,500	997,312
100,000,000	97,000,000		97,000,000	PV	97,000,000	100,000,000
12,000,000	10,800,000		10,800,000	PV	10,800,000	12,000,000
3,000,000	2,700,000		2,700,000	PV	2,700,000	3,000,000
				PV	-	-
	102,187	102,187		PV	102,187	124,999
3,780,000	34,425,000	31,533,300	2,891,700	PV	34,425,000	44,707,792
				PV	-	-
	3,688,575	3,688,575		PV	3,688,575	5,610,000
	74,214,219	74,214,219		PV	74,214,219	79,373,496
	18,700,000	18,700,000		PV	18,700,000	20,000,000
	422,159	422,159		PV	422,159	451,507
58,500,000	50,895,000		50,895,000	PV	50,895,000	58,500,000
8,750,000	14,350,000	7,175,000	7,175,000	PV	14,350,000	17,500,000
2,386,965	3,490,129	1,335,893	2,154,236	PV	3,490,129	3,867,179
	17,577,500	17,577,500		PV	17,577,500	17,755,051
	15,786,625	15,786,625		PV	15,786,625	16,108,801
15,500,000	14,996,250		14,996,250	PV	14,996,250	15,460,052
50,000,000	49,500,000		49,500,000	PV	49,500,000	50,000,000
32,575,758	31,639,205		31,639,205	PV	31,639,205	32,617,737
51,424,242	49,945,795		49,945,795	PV	49,945,795	51,490,510
	1,940,000	1,940,000		PV	1,940,000	2,000,000
14,500,000	18,450,000	5,073,750	13,376,250	PV	18,450,000	20,054,348
	110	110		PV	110	-
	80	80		PV	80	-
5,000,000	7,185,348	2,347,848	4,837,500	PV	7,185,348	7,426,716
10,687,500	13,822,500	3,455,625	10,366,875	PV	13,822,500	14,250,000
15,000,000	13,612,500		13,612,500	PV	13,612,500	14,958,791
5,000,000	4,150,000		4,150,000	PV	4,150,000	5,000,000
5,000,000	4,150,000		4,150,000	PV	4,150,000	5,000,000
100,000,000	99,700,000		99,700,000	PV	99,700,000	99,700,000
100,000,000	99,700,000		99,700,000	PV	99,700,000	99,700,000
30,000,000	29,910,000		29,910,000	PV	29,910,000	29,910,000
1,795,574	3,586,818	1,890,000	1,696,818	PV	3,586,818	3,795,575
10,833,333	9,750,000		9,750,000	PV	9,750,000	10,833,333
5,000,000	4,500,000		4,500,000	PV	4,500,000	5,000,000
	5,900,719	5,900,719		PV	5,900,719	6,466,541
6,960,000	7,040,000	915,200	6,124,800	PV	7,040,000	8,000,000
	58,200,000	58,200,000		PV	58,200,000	77,600,000
125,275	110,868		110,868	PV	110,868	125,275
	768,015	768,015		PV	768,015	867,814
874,725	774,132		774,132	PV	774,132	874,725
920,546	879,808	65,125	814,683	PV	879,808	994,133
6,427,614	5,705,793	17,355	5,688,438	PV	5,705,793	6,447,224
3,166,667	10,640,000	7,980,000	2,660,000	PV	10,640,000	12,666,667
18,000,000	17,910,000		17,910,000	PV	17,910,000	17,910,000
	22,081,083	22,081,083		PV	22,081,083	29,639,038
3,000,000	18,140,267	15,905,267	2,235,000	PV	18,140,267	24,349,352

93.96 LSTA

72.35 LSTA
72.35 LSTA

81.53 LSTA
77.53
81.53 LSTA
65.10 LSTA

94.25 Buy 1795574.2 at 94.25 on 07/28/2008

89.50 LSTA

73.85 LSTA
73.85 LSTA

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UBS O'CONNOR CHICAGO

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#NAME?	93.750		#NAME?	#NAME?
#NAME?	93.750		#NAME?	#NAME?
#NAME?	93.750		#NAME?	#NAME?
#NAME?	88.000		#NAME?	#NAME?
	93.750		UNTESTED	
	93.750		UNTESTED	
	99.000		UNTESTED	
#NAME?	99.000		#NAME?	#NAME?
	98.000		UNTESTED	
#NAME?	98.000		#NAME?	#NAME?
	98.000		UNTESTED	
#NAME?	98.000		#NAME?	#NAME?
#NAME?	73.500		#NAME?	#NAME?
#NAME?	73.500		#NAME?	#NAME?
#NAME?	0.500		#NAME?	#NAME?
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#NAME?	0.300		#NAME?	#NAME?
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#NAME?	0.300		#NAME?	#NAME?
	0.500		UNTESTED	
#NAME?	0.500		#NAME?	#NAME?
#NAME?	93.000		#NAME?	#NAME?
#NAME?	93.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
	90.000		UNTESTED	
	90.000		UNTESTED	
	90.000		UNTESTED	
81.53	81.750	(273)	TESTED	-0.3%
77.53	77.000	237,533	TESTED	0.7%
	81.750		UNTESTED	
#NAME?	65.750		#NAME?	#NAME?
#NAME?	93.500		#NAME?	#NAME?
#NAME?	93.500		#NAME?	#NAME?
#NAME?	93.500		#NAME?	#NAME?
#NAME?	87.000		#NAME?	#NAME?
#NAME?	82.000		#NAME?	#NAME?
#NAME?	90.250		#NAME?	#NAME?
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#NAME?	98.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
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#NAME?	97.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
#NAME?	92.000		#NAME?	#NAME?
	-		UNTESTED	
	-		UNTESTED	
#NAME?	96.750		#NAME?	#NAME?
#NAME?	97.000		#NAME?	#NAME?
#NAME?	91.000		#NAME?	#NAME?
#NAME?	83.000		#NAME?	#NAME?
#NAME?	83.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
94.25	94.500	(9,489)	TESTED	-0.3%
#NAME?	90.000		#NAME?	#NAME?
#NAME?	90.000		#NAME?	#NAME?
#NAME?	91.250		#NAME?	#NAME?
#NAME?	88.000		#NAME?	#NAME?
	75.000		UNTESTED	
#NAME?	88.500		#NAME?	#NAME?
#NAME?	88.500		#NAME?	#NAME?
#NAME?	88.500		#NAME?	#NAME?
#NAME?	88.500		#NAME?	#NAME?
#NAME?	88.500		#NAME?	#NAME?
#NAME?	84.000		#NAME?	#NAME?
#NAME?	100.000		#NAME?	#NAME?
#NAME?	74.500		#NAME?	#NAME?
73.85	74.500	(158,271)	TESTED	-0.9%

#NAME?	#VALUE!	#NAME?	HY	93.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93.75	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	93.75	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	88	-	#REF!
	#VALUE!	#NAME?	HY	93.75	-	#REF!
	#VALUE!	#NAME?	HY	93.75	-	#REF!
	#VALUE!	Sector Matrix	FID Corp	99	-	#REF!
#NAME?	#VALUE!	Sector Matrix	FID Corp	99	-	#REF!
	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	73.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	73.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	0.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	0.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	0.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	0.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	0.3	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	0.3	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	0.3	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	0.3	-	#REF!
	#VALUE!	#NAME?	HY	0.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	0.5	-	#REF!
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7585 HY
5525 HG
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3537 HY
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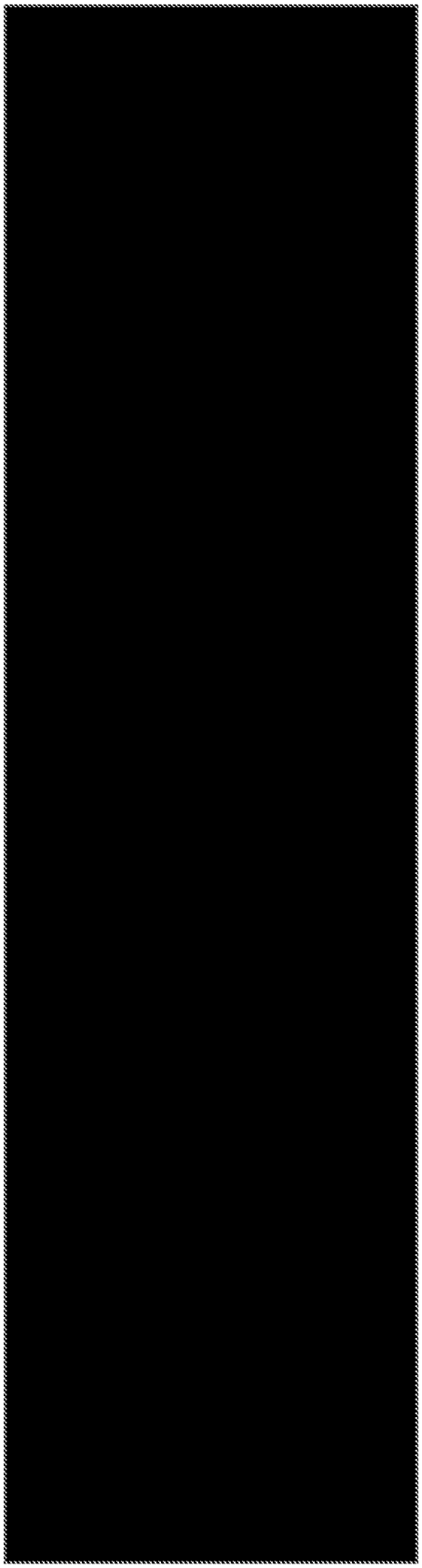

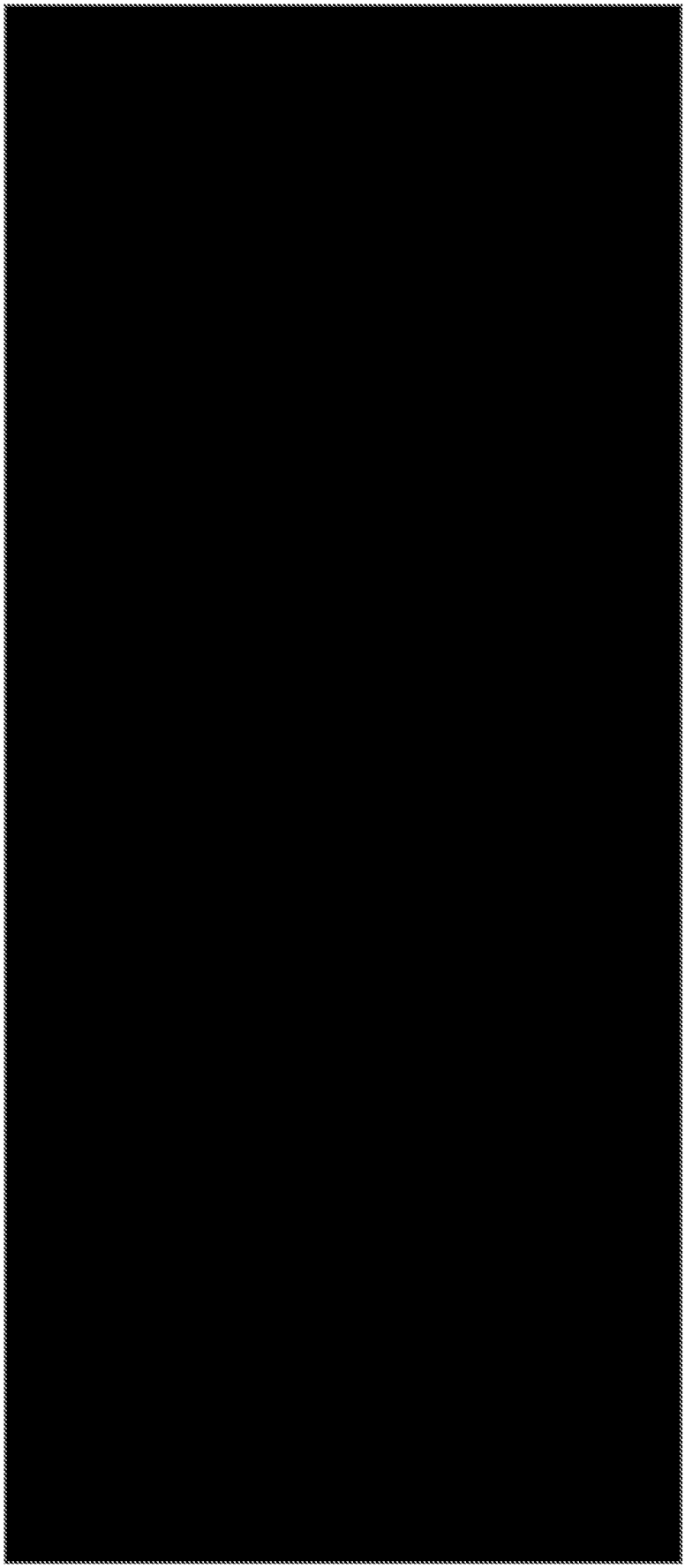

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NY	Y	TERM LOAN	6/13/13
NY	Y	ADD'L TERM LOAN	12/13/13
NY	Y	4YR REVOLVER	6/28/10
NY	Y	TERM	12/22/11
NY	Y	TRANCHE B L/C	12/22/10
NY	Y	TRANCHE B L/C	12/22/10
NY	Y	REVOLVER	12/22/10
NY	Y	364-DAY REVOLVER	6/11/09
NY	Y	364-DAY REVOLVER	6/11/09
NY	Y	FRONTED LC	6/12/09
NY	Y	FRONTED LC	6/12/09
NY	Y	SYNDICATED LC	6/12/09
NY	Y	SYNDICATED LC	6/12/09
NY	Y	5YR REVOLVER	6/15/12
NY	Y	5YR REVOLVER	6/15/12
NY	Y	4YR MULTI-CCY REVOLVER	2/22/10
NY	Y	4YR MULTI-CCY REVOLVER	2/22/10
NY	Y	5YR MULTI-CCY REVOLVER	2/22/11
NY	Y	5YR MULTI-CCY REVOLVER	2/22/11
NY	Y	3 YEAR REVOLVER	6/26/11
NY	Y	3 YEAR REVOLVER	6/26/11
NY	Y	3 YEAR REVOLVER	6/26/11
NY	Y	TRANCHE A REVOLVER	2/28/10
NY	Y	TRANCHE A REVOLVER	2/28/10
NY	Y	TRANCHE B REVOLVER	2/28/10
NY	Y	TRANCHE B REVOLVER	2/28/10
NY	Y	TRANCHE A REVOLVER	2/28/10
NY	Y	TRANCHE A REVOLVER	2/28/10
NY	Y	TRANCHE B REVOLVER	2/28/10
NY	Y	TRANCHE B REVOLVER	2/28/10
NY	Y	TRANCHE E TERM LOAN	3/31/11
NY	Y	REVOLVING CREDIT	4/30/09
NY	N	TERM LOAN B	12/31/10
NY	N	TERM LOAN B	12/31/10
NY	N	TERM LOAN B	12/31/10
NY	Y	REVOLVER FACILITY	6/11/10
NY	Y	REVOLVER FACILITY	6/11/10
NY	Y	2.5BN SENIOR CREDIT FACILITY	9/30/11
NY	Y	2.5BN SENIOR CREDIT FACILITY	9/30/11
NY	Y	TERM LOAN	9/29/13
NY	Y	TERM LOAN	9/29/13
NY	Y	COMMITMENT	3/28/14
NY	Y	DOLLAR REVOLVER	9/28/12
NY	Y	MULTICURRENCY REVOLVER	9/28/12
NY	Y	REVOLVER	10/24/12
NY	Y	REVOLVER	10/24/12
NY	Y	TERM B-2 LOAN	10/24/13
NY	Y	TERM B-2 LOAN	10/24/13
NY	Y	TERM B-2 LOAN	10/24/13
NY	Y	5-YR REVOLVER	3/17/11
NY	Y	5-YR REVOLVER	11/14/11
NY	Y	5-YR REVOLVER	6/19/12
NY	Y	5-YR REVOLVER	6/19/12
NY	Y	5-YR REVOLVER	6/19/12
NY	Y	3YR REVOLVER	5/1/12
NY	Y	3YR REVOLVER	5/1/12
NY	Y	REVOLVER	12/11/12
NY	Y	REVOLVER	12/11/12
NY	Y	TERM LOAN	12/11/12
NY	Y	TRANCHE B-1TERM LOAN	7/17/13
NY	Y	LUXEMBOURG TERM LOAN	10/23/08
NY	Y	LUXEMBOURG TERM LOAN	10/23/08
NY	Y	5YR REVOLVER	3/30/11
NY	Y	5YR REVOLVER	4/6/11
NY	Y	5YR REVOLVER	3/30/11
NY	N	R/C	12/22/10
NY	Y	R/C	12/22/10
NY	Y	1ST LIEN TERM LOAN	6/22/12
NY	Y	1ST LIEN TERM LOAN	6/22/12
NY	Y	LC	6/22/12
NY	Y	LC	6/22/12
NY	N	5 YR. REV	5/5/10
NY	N	5 YR. REV	5/5/10
NY	N	364 R/C	5/5/10

6/13/06	6062 TAM	USD	0.74500 LCPI	HYT	High Yield Secondary Trading
4/10/07	7585 TAM	USD	0.74500 LCPI	HYT	High Yield Secondary Trading
6/28/06	5525 RST	USD	0.96500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/22/04	3541 TAM	USD	0.96250 LCPI	IBD3	IBD/High Yield
12/22/04	3537 CST	USD	0.94000 LCPI	IBD3	IBD/High Yield
12/22/04	3537 CST	USD	0.94000 LCPI	IBD3	IBD/High Yield
12/22/04	3536 RST	USD	0.93000 LCPI	IBD3	IBD/High Yield
6/13/08	9784 RST	USD	0.99675 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/13/08	9784 RST	USD	0.99675 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/13/08	9787 RST	USD	0.99675 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/13/08	9787 RST	USD	0.99675 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/13/08	9786 RST	USD	0.99675 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/13/08	9786 RST	USD	0.99675 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/15/07	7909 RST	USD	0.99200 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/15/07	7909 RST	USD	0.99200 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/22/06	4905 RST	USD	0.99600 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
2/22/06	4905 RST	USD	0.99600 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
2/22/06	4906 RST	USD	0.99400 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
2/22/06	4906 RST	USD	0.99400 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/12/06	6628 RST	USD	0.98500 BNKL	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/12/06	6628 RST	USD	0.98500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/12/06	6628 RST	USD	0.98500 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/1/04	2722 RST	USD	0.93000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/1/04	2722 RST	USD	0.93000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/8/04	2802 RST	USD	0.93000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/8/04	2802 RST	USD	0.93000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/1/04	2722 RST	USD	0.93000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
3/1/04	2722 RST	USD	0.93000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/8/04	2802 RST	USD	0.93000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
4/8/04	2802 RST	USD	0.93000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/28/06	6707 TAM	USD	0.99250 LCPI	IBD3	IBD/High Yield
12/31/03	2598 RST	USD	0.98000 LCPI	IBD3	IBD/High Yield
5/4/00	709 TAM	USD	0.01000 LCPI	RAPRO	Risk Arbitrage/High Yield Proprietary
5/4/00	709 TAM	USD	0.01000 LCPI	RAPRO	Risk Arbitrage/High Yield Proprietary
5/4/00	709 TAM	USD	0.01000 LCPI	RAPRO	Risk Arbitrage/High Yield Proprietary
6/13/06	9251 RST	USD	0.90000 LCPI	DST	Distressed Trading
6/13/06	9251 RST	USD	0.90000 LCPI	DST	Distressed Trading
11/29/05	4486 RST	USD	0.98500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/29/05	4486 RST	USD	0.98500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
9/29/06	6218 TAM	USD	0.96250 LCPI	HYA	High Yield Agency
9/29/06	6218 TAM	USD	0.96250 LCPI	HYA	High Yield Agency
9/29/06	6219 TAM	USD	0.97875 LCPI	HYA	High Yield Agency
10/13/06	6351 RST	USD	0.92000 LCPI	HYA	High Yield Agency
9/29/06	6217 RST	USD	0.92000 LCPI	HYA	High Yield Agency
10/24/06	6381 RRE	USD	0.86000 LCPI	IBD3	IBD/High Yield
10/24/06	6381 RRE	USD	0.86000 LCPI	IBD3	IBD/High Yield
10/24/06	6380 TAM	USD	0.90500 LCPI	IBD3	IBD/High Yield
10/24/06	6380 TAM	USD	0.90500 LCPI	IBD3	IBD/High Yield
10/24/06	6380 TAM	USD	0.90500 LCPI	IBD3	IBD/High Yield
3/17/06	4968 RST	USD	0.99000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
11/14/06	6379 RST	USD	0.97750 LBBNK	IBD6	IBD/High Grade
6/19/07	7914 RST	USD	0.97500 LBBNK	IBD6	IBD/High Grade
6/19/07	7914 RST	USD	0.97500 LBCB	IBD6	IBD/High Grade
6/19/07	7914 RST	USD	0.97500 LCPI	IBD6	IBD/High Grade
5/1/06	5370 RST	USD	0.97500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/1/06	5370 RST	USD	0.97500 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/11/07	8829 RST	USD	0.96500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/11/07	8829 RST	USD	0.96500 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
12/11/07	8830 TAM	USD	0.97000 LBCB	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
7/17/06	6749 TAM	USD	0.96250 LCPI	HYT	High Yield Secondary Trading
10/26/06	6404 TAM	USD	0.96500 LCPI	REA	Real Estate Agency
10/26/06	6404 TAM	USD	0.96500 LCPI	REA	Real Estate Agency
3/30/06	5054 RST	USD	0.98750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/6/06	5059 RST	USD	0.98750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
3/30/06	5060 RST	USD	0.98750 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
10/12/07	9026 TAM	USD	0.93000 LCPI	HYT	High Yield Secondary Trading
10/12/07	9026 TAM	USD	0.93000 LCPI	HYT	High Yield Secondary Trading
12/22/06	8655 TAM	USD	0.93000 LCPI	HYT	High Yield Secondary Trading
12/22/06	8655 TAM	USD	0.93000 LCPI	HYT	High Yield Secondary Trading
10/12/07	9027 TAM	USD	0.93000 LCPI	HYT	High Yield Secondary Trading
10/12/07	9027 TAM	USD	0.93000 LCPI	HYT	High Yield Secondary Trading
5/5/98	2989 RST	USD	1.72000 LCPI	DST	Distressed Trading
5/5/98	2989 RST	USD	1.72000 LCPI	DST	Distressed Trading
5/5/99	2988 RST	USD	1.72000 LCPI	DST	Distressed Trading

VERAN	231120	1000000000	0	*****	14,000,000	14,000,000
DSTJG	253730	500000000	0	*****	5,166,667	5,166,667
FRL	JV4005	1000000000	35000000		35,000,000	35,000,000
SECT4	299200	411000000	4427362.37		4,427,362	4,427,362
MT2MM	299960	75000000	0	*****	240,000	240,000
MT2MM	299200	75000000	2000000		1,760,000	1,760,000
SYHLD	JV1015	150000000	15000000		15,000,000	15,000,000
FRL	JV4005	6300000000	292000000		150,000,000	250,000,000
FRL	JV4007	6300000000	0		42,000,000	42,000,000
FRL	JV4005	1109106000	56841682.5		-	-
FRL	JV4007	1109106000	0		56,841,683	56,841,683
FRL	JV4005	2090894000	107158317.5		-	-
FRL	JV4007	2090894000	0		107,158,318	107,158,318
FRL	JV4005	4500000000	241852226.7		-	-
FRL	JV4000	4500000000	0		241,852,227	241,852,227
SUMIB	JV4000	2250000000	25000000		22,500,000	-
FRL	JV4000	2250000000	0	*****	2,500,000	2,500,000
SUMIB	JV4000	2250000000	25000000		22,500,000	-
FRL	JV4000	2250000000	0	*****	2,500,000	2,500,000
FRL	JV4002	650000000	0		50,000,000	50,000,000
FRL	JV4007	650000000	65000000		-	-
PINE1	JV4000	650000000	0		15,000,000	15,000,000
SYEXC	JV1015	100000000	10182666.66		6,000,000	6,000,000
SYHLD	JV1015	100000000	0	*****	4,182,667	4,182,667
SYEXC	JV1015	150000000	24817333.34		18,817,333	18,817,333
SYHLD	JV1015	150000000	0	*****	6,000,000	6,000,000
SYEXC	JV1015	100000000	10182666.66		6,000,000	6,000,000
SYHLD	JV1015	100000000	0	*****	4,182,667	4,182,667
SYEXC	JV1015	150000000	24817333.34		18,817,333	18,817,333
SYHLD	JV1015	150000000	0	*****	6,000,000	6,000,000
SECT3	299200	231410232.9	1546352.66		1,546,353	1,546,353
SYHLD	JV1015	45000000	5000000		5,000,000	5,000,000
RARB	231120	475000000	23800000		14,400,000	14,400,000
DSTJG	402510	475000000	0	*****	5,000,000	5,000,000
DSTJF	256780	475000000	0	*****	4,400,000	4,400,000
DSTRD	256710	600000000	17806979.71		11,358,951	11,358,951
DSTJG	256690	600000000	0	*****	0	6,448,029
FRL	JV4005	2500000000	108000000		-	-
FRL	JV4007	2500000000	0		108,000,000	108,000,000
SECT4	299200	537625000	19339778.29		11,064,778	9,339,778
TBSYN	221720	537625000	0	*****	10,000,000	10,000,000
SECT4	299200	150000000	3000000		1,000,000	3,000,000
SYEXC	JV1015	35000000	4000000		4,000,000	4,000,000
SYEXC	JV1015	40000000	16000000		16,000,000	16,000,000
SYHLD	JV1015	250000000	48125000		24,062,500	24,062,500
VERAX	JV1015	250000000	0	*****	24,062,500	24,062,500
TBSYN	221720	2364408281	41516271.89		28,000,000	28,000,000
SECT3	299200	2364408281	0	*****	16,142,812	4,781,861
VERAH	JV1015	2364408281	0	*****	8,734,411	8,734,411
MTLF2	JV4000	750000000	20000000		20,000,000	20,000,000
SYND	JV1816	75000000	7500000		7,500,000	7,500,000
SYND	JV1816	475000000	57500000		-	-
SYND	JV1822	475000000	0		28,750,000	28,750,000
SPRUC	JV4000	475000000	0		28,750,000	28,750,000
PINEZ	JV4100	1500000000	70000000		65,000,000	65,000,000
PINEH	JV4100	1500000000	0	*****	5,000,000	5,000,000
FRLEX	JV4105	200000000	12000000		7,000,000	7,000,000
FRLHD	JV4105	200000000	0	*****	5,000,000	5,000,000
FREEX	JV4105	250000000	15000000		15,000,000	15,000,000
SECT4	299110	1386000000	0		3,000,000	-
VERAN	233730	823479544	146459788		138,777,887	138,777,887
SECT3	203310	823479544	0	*****	7,681,901	7,681,901
FRL	JV4005	500000000	23611111.11		23,611,111	23,611,111
FRL	JV4005	900000000	42500000		42,500,000	42,500,000
FRL	JV4005	300000000	14166666.67		14,166,667	14,166,667
DSTRD	257150	26000000	4118168.68		2,254,201	4,118,169
DSTRD	257150	26000000	4324799.54		2,254,201	4,324,800
DSTRD	257150	121331500	19231551.84		10,522,876	19,231,552
DSTRD	257150	121656500	20249911.38		10,551,063	20,249,911
DSTRD	257150	104000000	16472674.69		9,016,803	16,472,675
DSTRD	257150	104000000	17299198.15		9,016,803	17,299,198
DSTRD	209200	250000000	50069919.71		28,319,920	24,569,920
DSTRD	209200	250000000	41069919.71		27,819,920	15,569,920
DSTRD	209200	250000000	46810854.55		21,060,855	16,310,855

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1,600,000	1,599,146	-	0.15	0	0	0	0.55
4,427,362	-	4,427,362	0	0	0	0	0
240,000	-	240,000	0	0	0	0	0
1,760,000	-	1,760,000	0	0	0	0	0
-	-	-	0	0	0	0	1.75
-	-	-	0.015	0	0	0	0
-	-	-	0.015	0	0	0	0
-	-	-	0	0	0	0	0.075
24,700,000	24,694,356	-	0	0	0	0	0.075
-	-	-	0	0	0	0	0.075
107,158,318	107,158,318	-	0	0	0	0	0.075
-	-	-	0.04	0	0	0	0
-	-	-	0.04	0	0	0	0
-	-	-	0.055	0	0	0	0
-	-	-	0.055	0	0	0	0
-	-	-	0.055	0	0	0	0.145
243,000	242,994	-	0.055	0	0	0	0.145
28,346,661	11,477,430	16,869,231	0	0	0	0	1.25
-	-	-	0	0	0	0	1.25
8,503,998	3,443,229	5,060,769	0	0	0	0	1.25
259,000	259,000	-	0	0.375	0	0	2.25
181,000	181,000	-	0	0.375	0	0	2.25
-	-	-	0	0	0	0	2.25
-	-	-	0	0	0	0	2.25
219,795	219,795	-	0	0.375	0	0	2.25
153,221	153,221	-	0	0.375	0	0	2.25
-	-	-	0	0	0	0	2.25
-	-	-	0	0	0	0	2.25
1,546,353	-	1,546,353	0	0	0	0	0
1,464,414	1,464,414	-	0	0	0	0	3.25
14,400,000	-	14,400,000	0	0	0	0	0
5,000,000	-	5,000,000	0	0	0	0	0
4,400,000	-	4,400,000	0	0	0	0	0
10,152,515	895,694	9,256,820	0	0	0	0	5.125
5,763,182	508,450	5,254,732	0	0	0	0	5.125
-	0	-	0.06	0	0	0	0.19
2,232,795	2,232,795	-	0.06	0	0	0	0.19
9,339,778	-	9,339,778	0	0	0	0	0
10,000,000	-	10,000,000	0	0	0	0	0
3,000,000	-	3,000,000	0	0	0	0	0
-	-	-	0	0.375	0	0	0
-	-	-	0	0.375	0	0	0
2,406,250	-	2,406,250	0	0	0	0	2.25
2,406,250	-	2,406,250	0	0	0	0	2.25
28,000,000	-	28,000,000	0	0	0	0	0
4,780,000	-	4,780,000	0	0	0	0	0
8,730,000	-	8,730,000	0	0	0	0	0
7,940,000	1,670,000	6,266,667	0	0	0	0	0.45
-	-	-	0.125	0	0	0	0.525
-	-	-	0.175	0	0	0	0.675
18,157,895	-	18,157,895	0.175	0	0	0	0.675
18,157,895	-	18,157,895	0.175	0	0	0	0.675
1,210,000	1,213,333	-	0	0	0	0	0.75
93,300	93,333	-	0	0	0	0	0.75
-	-	-	0	0.125	0	0	0.75
-	-	-	0	0.125	0	0	0.75
15,000,000	-	15,000,000	0	0	0	0	0
-	-	-	0	0	0	0	0
138,777,887	-	138,777,887	0	0	0	0	0
7,681,901	-	7,681,901	0	0	0	0	0
180,106	180,106	-	0.05	0	0	0	0.15
69,500	69,500	-	0.07	0	0	0	0.23
-	-	-	0.05	0	0	0	0.15
4,118,169	-	4,118,169	0	0	0	0	0
4,324,800	-	4,324,800	0	0	0	0	0
19,200,000	-	19,231,552	0	0	0	0	0
20,200,000	-	20,200,000	0	0	0	0	0
16,500,000	-	16,472,675	0	0	0	0	0
17,300,000	-	17,300,000	0	0	0	0	0
24,600,000	-	24,600,000	0	0	0	0	0
15,569,920	-	15,569,920	0	0	0	0	0
16,300,000	-	16,300,000	0	0	0	0	0

0.03	LIBOR	B3	B-		3714	CONSMR/RET
0.02	BASE	NA	NA		3714	CONSMR/RET
0		Baa3	BBB-		6798	REAL ESTAT
0.015	BASE	Ba3	B-		3721	INDUSTRIAL
0		Ba3	B-		3721	INDUSTRIAL
0		Ba3	B-		3721	INDUSTRIAL
0.01	BASE	Ba3	B-		3721	INDUSTRIAL
0		Aa2	AA		5331	CONSMR/RET
0		Aa2	AA		5331	CONSMR/RET
0		Aa2	AA		5331	CONSMR/RET
0		Aa2	AA		5331	CONSMR/RET
0		Aa2	AA		5331	CONSMR/RET
0		Aa2	AA		5331	CONSMR/RET
0.0011	EURO	Aa2	AA		5331	CONSMR/RET
0.0011	EURO	Aa2	AA		5331	CONSMR/RET
0		A2	A		7990	COMM/MEDIA
0		A2	A		7990	COMM/MEDIA
0		A2	A		7990	COMM/MEDIA
0		A2	A		7990	COMM/MEDIA
0.005	BASE	NR	NR		6282	FIG
0.005	BASE	NR	NR		6282	FIG
0.005	BASE	NR	NR		6282	FIG
0.0125	BASE	Ba3	BB		7812	COMM/MEDIA
0.0125	BASE	Ba3	BB		7812	COMM/MEDIA
0.0125	BASE	Ba3	BB		7812	COMM/MEDIA
0.0125	BASE	Ba3	BB		7812	COMM/MEDIA
0.0225	EURO	Ba3	BB		7812	COMM/MEDIA
0.0225	EURO	Ba3	BB		7812	COMM/MEDIA
0.0225	EURO	Ba3	BB		7812	COMM/MEDIA
0.0225	EURO	Ba3	BB		7812	COMM/MEDIA
0.0125	BASE	Ba3	BB-		4953	
0.0225	BASE	Ba3	BB-		4953	
0.065	BASE		D		4813	COMM/MEDIA
0.065	BASE		D		4813	COMM/MEDIA
0.065	BASE		D		4813	COMM/MEDIA
0.0525	LIBOR	NA	NA		6500	
0.0525	LIBOR	NA	NA		6500	
0		Baa1	A-		6321	HEALTHCARE
0		Baa1	A-		6321	HEALTHCARE
0.0125	BASE	B1	B-		3720	INDUSTRIAL
0.0125	BASE	B1	B-		3720	INDUSTRIAL
0.0475	BASE	B1	B-		3720	INDUSTRIAL
0.0075	BASE	B1	BB-		3720	INDUSTRIAL
0.0075	BASE	B1	B-		3720	INDUSTRIAL
0.0125	BASE	B1	BB-	TECHNOLOGY		INDUSTRIAL
0.0125	BASE	B1	BB-	TECHNOLOGY		INDUSTRIAL
0.01375	BASE	B1	BB-	TECHNOLOGY		INDUSTRIAL
0.01375	BASE	B1	BB-	TECHNOLOGY		INDUSTRIAL
0.01375	BASE	B1	BB-	TECHNOLOGY		INDUSTRIAL
0		Baa2	BBB		32	POWER
0.00525	EURO	Baa2	BBB		6331	FIG
0		NA	BBB		6400	FIG
0		NA	BBB		6400	FIG
0		NA	BBB		6400	FIG
0.0075	BASE	Baa3	BB+		4924	NAT RES
0.0075	BASE	Baa3	BB+		4924	NAT RES
0		Ba2	BBB-		4924	NAT RES
0		Ba2	BBB-		4924	NAT RES
0		Ba2	BBB-		4924	NAT RES
0.005	BASE	NA	NA			
0.0225	BASE	NA	NA	REAL ESTAT		
0.0225	BASE	NA	NA	REAL ESTAT		
0.0015	EURO	A1	A-		4911	POWER
0.0023	EURO	A3	BBB+		7370	POWER
0.0015	EURO	A1	A-		4922	POWER
0.0225	LIBOR	B1	BB-			
0.0225	LIBOR	B1	BB-			
0.0225	LIBOR	NR	NR			
0.0225	LIBOR	NR	NR			
0.0225	LIBOR	B1	BB-			
0.0225	LIBOR	B1	BB-			
0.0225	EURO	NA	NA		3579	
0.0225	EURO	NA	NA		3579	
0.02	BASE	NA	NA		3579	

Motor Vehicle Parts & Accessories	CHASE		
Motor Vehicle Parts & Accessories	CHASE		
Real Estate Investment Trusts	CHASE	NAIR, ROHIT	
Aircraft	LCPI - AGENCY	ALBANESE, DIANE	Y
Aircraft	LCPI - AGENCY	ALBANESE, DIANE	Y
Aircraft	LCPI - AGENCY	ALBANESE, DIANE	Y
Aircraft	LCPI - AGENCY	ALBANESE, DIANE	Y
Variety Stores	CHASE	SCHWAGER, AHUVA	
Variety Stores	CHASE	SCHWAGER, AHUVA	
Variety Stores	CHASE	SCHWAGER, AHUVA	
Variety Stores	CHASE	SCHWAGER, AHUVA	
Variety Stores	CHASE	SCHWAGER, AHUVA	
Variety Stores	CHASE	SCHWAGER, AHUVA	
Variety Stores	CHASE	SCHWAGER, AHUVA	
Variety Stores	CHASE	SCHWAGER, AHUVA	
Misc.Amusement & Recreation Services	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Misc.Amusement & Recreation Services	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Misc.Amusement & Recreation Services	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Misc.Amusement & Recreation Services	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Investment Advice and Research	CHASE	NAIR, ROHIT	
Investment Advice and Research	CHASE	NAIR, ROHIT	
Investment Advice and Research	CHASE	NAIR, ROHIT	
Motion Picture & Video Production	BANK OF AMERICA	HAYKIN, DANIEL	
Motion Picture & Video Production	BANK OF AMERICA	HAYKIN, DANIEL	
Motion Picture & Video Production	BANK OF AMERICA	HAYKIN, DANIEL	
Motion Picture & Video Production	BANK OF AMERICA	HAYKIN, DANIEL	
Motion Picture & Video Production	BANK OF AMERICA	HAYKIN, DANIEL	
Motion Picture & Video Production	BANK OF AMERICA	HAYKIN, DANIEL	
Motion Picture & Video Production	BANK OF AMERICA	HAYKIN, DANIEL	
Motion Picture & Video Production	BANK OF AMERICA	HAYKIN, DANIEL	
Refuse Systems	LCPI - AGENCY	BHALLA, RITAM	Y
Refuse Systems	LCPI - AGENCY	BHALLA, RITAM	Y
Telephone Comm. Exc. Radio Tele.	BANK OF NEW YORK	SEERY, JAMES	
Telephone Comm. Exc. Radio Tele.	BANK OF NEW YORK	SEERY, JAMES	
Telephone Comm. Exc. Radio Tele.	BANK OF NEW YORK	SEERY, JAMES	
Real Estate	BANK OF AMERICA		
Real Estate	BANK OF AMERICA		
Accident & Health Insurance	BANK OF AMERICA	SCHWAGER, AHUVA	
Accident & Health Insurance	BANK OF AMERICA	SCHWAGER, AHUVA	
Aircraft & Parts	LCPI - AGENCY	ALBANESE, DIANE	Y
Aircraft & Parts	LCPI - AGENCY	ALBANESE, DIANE	Y
Aircraft & Parts	LCPI - AGENCY	ALBANESE, DIANE	Y
Aircraft & Parts	LCPI - AGENCY	ALBANESE, DIANE	Y
Aircraft & Parts	LCPI - AGENCY	ALBANESE, DIANE	Y
Technology	LCPI - AGENCY	BHALLA, RITAM	Y
Technology	LCPI - AGENCY	BHALLA, RITAM	Y
Technology	LCPI - AGENCY	BHALLA, RITAM	Y
Technology	LCPI - AGENCY	BHALLA, RITAM	Y
Technology	LCPI - AGENCY	BHALLA, RITAM	Y
Utilities	CHASE	DE LAGARDE, ADRIAN	
Fire,Marine, & Casualty Insurance	BANK OF AMERICA	NAIR, ROHIT	
Insurance Agents, Brokers & Services	BANK OF AMERICA	NAIR, ROHIT	
Insurance Agents, Brokers & Services	BANK OF AMERICA	NAIR, ROHIT	
Insurance Agents, Brokers & Services	BANK OF AMERICA	NAIR, ROHIT	
Natural Gas Distribution	CITIBANK, N.A. (MASTER)	LUND, MARIA	
Natural Gas Distribution	CITIBANK, N.A. (MASTER)	LUND, MARIA	
Natural Gas Distribution	CITIBANK, N.A. (MASTER)	LUND, MARIA	
Natural Gas Distribution	CITIBANK, N.A. (MASTER)	LUND, MARIA	
Natural Gas Distribution	CITIBANK, N.A. (MASTER)	LUND, MARIA	
	CHASE		
Real Estate	LCPI - AGENCY	MALLOY, CRAIG	
Real Estate	LCPI - AGENCY	MALLOY, CRAIG	
Electric Services	U.S. BANK N.A.	DE LAGARDE, ADRIAN	
Services-Computer & Data Processing	CHASE	DE LAGARDE, ADRIAN	
Natural Gas Transmission	CITIBANK, N.A. (MASTER)	DE LAGARDE, ADRIAN	
	GOLDMAN SACHS CREDIT PARTNER		
	GOLDMAN SACHS CREDIT PARTNER		
	GOLDMAN SACHS CREDIT PARTNER		
	GOLDMAN SACHS CREDIT PARTNER		
	GOLDMAN SACHS CREDIT PARTNER		
	GOLDMAN SACHS CREDIT PARTNER		
Office Machines,nec	CHASE	DIVITO, RICH	
Office Machines,nec	CHASE	DIVITO, RICH	
Office Machines,nec	CHASE	DIVITO, RICH	

VC	US	General Corp Purposes		0 RISK ARB
VC	US	Refinance		0 HIGH YIELD-DISTRESS AMER
VNO	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
VOUGHT	US	Refinance		0 HIGH YIELD-LOANS AMER
VOUGHT	US	L/C Back-Up/Standby		0 HY AMERICAS - LOANS AMERICAS
VOUGHT	US	L/C Back-Up/Standby		0 HIGH YIELD-LOANS AMER
VOUGHT	US	Refinance	92907SAG4	FID CORP LOANS AMER - HY LOAN HOLDS
WMT	US	Refinance		0 FID CORP LOANS AMER - HG FRL
WMT	US	Refinance		0 FID CORP LOANS AMER - HG FRL
WMT	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WMT	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WMT	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WMT	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WMT	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
WMT	US	General Corp Purposes		0 FID CORP LOANS AMER - HG FRL
DIS	US	Commercial Paper Back-Up		0 FID CORP LOANS AMER - HG FRL
DIS	US	Commercial Paper Back-Up		0 FID CORP LOANS AMER - HG FRL
DIS	US	Commercial Paper Back-Up		FID CORP LOANS AMER - HG FRL
DIS	US	Commercial Paper Back-Up		FID CORP LOANS AMER - HG FRL
WRBRG	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WRBRG	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WRBRG	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WMG	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
WMG	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
WMG	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
WMG	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
WMG	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
WMG	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
WMG	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
WMG	US	General Corp Purposes		FID CORP LOANS AMER - HY LOAN HOLDS
WSI	CA	Acquisition		0 HIGH YIELD-LOANS AMER
WSI	CA	General Corp Purposes	94107QAD9	FID CORP LOANS AMER - HY LOAN HOLDS
WCIIQ	US	General Corp Purposes		0 RISK ARB
WCIIQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
WCIIQ	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
WCI	US	General Corp Purposes		HIGH YIELD-DISTRESS AMER
WCI	US	General Corp Purposes		HIGH YIELD-DISTRESS AMER
WLP	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WLP	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WESCOA	US	Acquisition		0 HIGH YIELD-LOANS AMER
WESCOA	US	Acquisition		0 HY LOANS US
WESCOA	US	Acquisition		0 HIGH YIELD-LOANS AMER
WESCOA	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
WESCOA	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
WSTC	US	General Corp Purposes	95235LAG5	FID CORP LOANS AMER - HY LOAN HOLDS
WSTC	US	General Corp Purposes	95235LAG5	FID CORP LOANS AMER - HY LOAN HOLDS
WSTC	US	General Corp Purposes		0 HY LOANS US
WSTC	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
WSTC	US	General Corp Purposes		0 FID CORP LOANS AMER - HY LOAN HOLDS
WR	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WTM	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WTM	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WTM	US	General Corp Purposes		HG LOANS
WTM	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WMB	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
WMB	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
WPZ	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
WPZ	US	General Corp Purposes		FID CORP LOANS AMER - HY FRL
WPZ	US	General Corp Purposes		0 FID CORP LOANS AMER - HY FRL
WIN	US	General Corp Purposes		0 HIGH YIELD-LOANS AMER
ITWCN	CA	Acquisition		0 HY EUROPE - LOAN SYND EUROPE
ITWCN	CA	Acquisition		0 HIGH YIELD-LOANS AMER
WEP	US	General Corp Purposes		FID CORP LOANS AMER - HG FRL
WEC	US	Commercial Paper Back-Up		FID CORP LOANS AMER - HG FRL
GASCO	US	Commercial Paper Back-Up		FID CORP LOANS AMER - HG FRL
WOLFHO	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
WOLFHO	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
WOLFHO	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
WOLFHO	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
WOLFHO	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
WOLFHO	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
GRA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
GRA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER
GRA	US	General Corp Purposes		0 HIGH YIELD-DISTRESS AMER

RISK ARBITRAGE	1	FALSE	14,000,000	14,000,000
HIGH YIELD	1	FALSE	5,166,667	5,166,667
HIGH GRADE	1	FALSE	35,000,000	
HIGH YIELD	1	FALSE	4,427,362	4,427,362
HIGH YIELD	1	FALSE	240,000	240,000
HIGH YIELD	1	FALSE	1,760,000	1,760,000
HIGH YIELD	1	FALSE	15,000,000	
HIGH GRADE	1	FALSE	150,000,000	
HIGH GRADE	1	FALSE	42,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	56,841,683	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	107,158,318	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	241,852,227	
HIGH GRADE	1	FALSE	22,500,000	
HIGH GRADE	1	FALSE	2,500,000	
HIGH GRADE	1	FALSE	22,500,000	
HIGH GRADE	1	FALSE	2,500,000	
HIGH GRADE	1	FALSE	50,000,000	16,869,231
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	15,000,000	5,060,769
HIGH YIELD	1	FALSE	6,000,000	
HIGH YIELD	1	FALSE	4,182,667	
HIGH YIELD	1	FALSE	18,817,333	
HIGH YIELD	1	FALSE	6,000,000	
HIGH YIELD	1	FALSE	6,000,000	
HIGH YIELD	1	FALSE	4,182,667	
HIGH YIELD	1	FALSE	18,817,333	
HIGH YIELD	1	FALSE	6,000,000	
HIGH YIELD	1	FALSE	1,546,353	1,546,353
HIGH YIELD	1	FALSE	5,000,000	
RISK ARBITRAGE	1	FALSE	14,400,000	14,400,000
HIGH YIELD	1	FALSE	5,000,000	5,000,000
HIGH YIELD	1	FALSE	4,400,000	4,400,000
HIGH YIELD	1	FALSE	11,358,951	9,256,820
HIGH YIELD	1	FALSE	0	0
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	108,000,000	
HIGH YIELD	1	FALSE	11,064,778	9,339,778
HIGH YIELD	1	FALSE	10,000,000	10,000,000
HIGH YIELD	1	FALSE	1,000,000	1,000,000
HIGH YIELD	1	FALSE	4,000,000	
HIGH YIELD	1	FALSE	16,000,000	
HIGH YIELD	1	FALSE	24,062,500	2,406,250
HIGH YIELD	1	FALSE	24,062,500	2,406,250
HIGH YIELD	1	FALSE	28,000,000	28,000,000
HIGH YIELD	1	FALSE	16,142,812	4,781,857
HIGH YIELD	1	FALSE	8,734,411	8,730,000
HIGH GRADE	1	FALSE	20,000,000	6,266,667
HIGH GRADE	1	FALSE	7,500,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	28,750,000	18,157,895
HIGH GRADE	1	FALSE	28,750,000	18,157,895
HIGH YIELD	1	FALSE	65,000,000	
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	7,000,000	
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	15,000,000	15,000,000
HIGH YIELD	1	FALSE	3,000,000	
HIGH YIELD	1	FALSE	138,777,887	138,777,887
HIGH YIELD	1	FALSE	7,681,901	7,681,901
HIGH GRADE	1	FALSE	23,611,111	
HIGH GRADE	1	FALSE	42,500,000	
HIGH GRADE	1	FALSE	14,166,667	
HIGH YIELD	1	FALSE	2,254,201	2,254,201
HIGH YIELD	1	FALSE	2,254,201	2,254,201
HIGH YIELD	1	FALSE	10,522,876	10,522,876
HIGH YIELD	1	FALSE	10,551,063	10,551,063
HIGH YIELD	1	FALSE	9,016,803	9,016,803
HIGH YIELD	1	FALSE	9,016,803	9,016,803
HIGH YIELD	1	FALSE	28,319,920	24,600,000
HIGH YIELD	1	FALSE	27,819,920	15,569,920
HIGH YIELD	1	FALSE	21,060,855	16,300,000

	10,430,000	10,430,000		PV	10,430,000	14,000,000
	3,849,167	3,849,167		PV	3,849,167	5,166,667
35,000,000	33,775,000		33,775,000	PV	33,775,000	34,819,588
	4,261,336	4,261,336		PV	4,261,336	4,427,362
	225,600	225,600		PV	225,600	240,000
	1,654,400	1,654,400		PV	1,654,400	1,760,000
15,000,000	13,950,000		13,950,000	PV	13,950,000	15,000,000
150,000,000	149,512,500		149,512,500	PV	149,512,500	149,512,500
42,000,000	41,863,500		41,863,500	PV	41,863,500	41,863,500
				PV	-	-
56,841,683	56,656,947		56,656,947	PV	56,656,947	56,656,947
				PV	-	-
107,158,318	106,810,053		106,810,053	PV	106,810,053	106,810,053
				PV	-	-
241,852,227	239,917,409		239,917,409	PV	239,917,409	242,340,817
22,500,000	22,410,000		22,410,000	PV	22,410,000	22,410,000
2,500,000	2,490,000		2,490,000	PV	2,490,000	2,490,000
22,500,000	22,365,000		22,365,000	PV	22,365,000	22,590,909
2,500,000	2,485,000		2,485,000	PV	2,485,000	2,510,101
33,130,769	49,250,000	16,616,192	32,633,808	PV	49,250,000	49,747,475
				PV	-	-
9,939,231	14,775,000	4,984,858	9,790,142	PV	14,775,000	14,924,242
6,000,000	5,580,000		5,580,000	PV	5,580,000	6,000,000
4,182,667	3,889,880		3,889,880	PV	3,889,880	4,182,667
18,817,333	17,500,120		17,500,120	PV	17,500,120	18,817,333
6,000,000	5,580,000		5,580,000	PV	5,580,000	6,000,000
6,000,000	5,580,000		5,580,000	PV	5,580,000	6,000,000
4,182,667	3,889,880		3,889,880	PV	3,889,880	4,182,667
18,817,333	17,500,120		17,500,120	PV	17,500,120	18,817,333
6,000,000	5,580,000		5,580,000	PV	5,580,000	6,000,000
	1,534,755	1,534,755		PV	1,534,755	1,546,353
5,000,000	4,900,000		4,900,000	PV	4,900,000	5,000,000
	144,000	144,000		PV	144,000	14,400,000
	50,000	50,000		PV	50,000	5,000,000
	44,000	44,000		PV	44,000	4,400,000
2,102,131	10,223,056	8,331,138	1,891,918	PV	10,223,056	11,358,951
	0			PV	-	-
				PV	-	-
108,000,000	106,380,000		106,380,000	PV	106,380,000	107,454,545
1,725,000	10,649,849	8,989,537	1,660,313	PV	10,649,850	11,064,779
	9,625,000	9,625,000		PV	9,625,000	10,000,000
	978,750	978,750		PV	978,750	1,000,000
4,000,000	3,680,000		3,680,000	PV	3,680,000	4,000,000
16,000,000	14,720,000		14,720,000	PV	14,720,000	16,000,000
21,656,250	20,693,750	2,069,375	18,624,375	PV	20,693,750	24,062,500
21,656,250	20,693,750	2,069,375	18,624,375	PV	20,693,750	24,062,500
	25,340,000	25,340,000		PV	25,340,000	27,846,154
11,360,954	14,609,245	4,327,581	10,281,664	PV	14,609,245	16,054,115
4,411	7,904,642	7,900,650	3,992	PV	7,904,642	8,686,420
13,733,333	19,800,000	6,204,000	13,596,000	PV	19,800,000	20,000,000
7,500,000	7,331,250		7,331,250	PV	7,331,250	7,500,000
				PV	-	-
10,592,105	28,031,250	17,703,947	10,327,303	PV	28,031,250	28,603,316
10,592,105	28,031,250	17,703,947	10,327,303	PV	28,031,250	28,603,316
65,000,000	63,375,000		63,375,000	PV	63,375,000	64,668,367
5,000,000	4,875,000		4,875,000	PV	4,875,000	4,974,490
7,000,000	6,755,000		6,755,000	PV	6,755,000	6,963,918
5,000,000	4,825,000		4,825,000	PV	4,825,000	4,974,227
	14,550,000	14,550,000		PV	14,550,000	15,000,000
3,000,000	2,887,500		2,887,500	PV	2,887,500	3,000,000
	133,920,661	133,920,661		PV	133,920,661	138,777,887
	7,413,034	7,413,034		PV	7,413,034	7,681,901
23,611,111	23,315,972		23,315,972	PV	23,315,972	23,551,487
42,500,000	41,968,750		41,968,750	PV	41,968,750	42,392,677
14,166,667	13,989,583		13,989,583	PV	13,989,583	14,130,892
	2,096,407	2,096,407		PV	2,096,407	2,254,201
	2,096,407	2,096,407		PV	2,096,407	2,254,201
	9,786,275	9,786,275		PV	9,786,275	10,522,876
	9,812,488	9,812,488		PV	9,812,488	10,551,062
	8,385,627	8,385,627		PV	8,385,627	9,016,803
	8,385,627	8,385,627		PV	8,385,627	9,016,803
3,719,920	48,710,262	42,312,000	6,398,262	PV	48,710,262	28,319,920
12,250,000	47,850,262	26,780,262	21,070,000	PV	47,850,262	27,819,920
4,760,855	36,224,670	28,036,000	8,188,670	PV	36,224,670	21,060,855

73.85	LSTA		
73.85	LSTA		
95.25	LSTA		
94.13	LSTA		
94.13	LSTA		
93.00	LSTA		
99.00	LSTA		
95.63	LSTA		
95.63	LSTA		
97.25	LSTA		
85.58			
85.58			
89.58	LSTA		
89.58	LSTA		
89.58	LSTA		
96.42	LSTA		
		171.00	Sell 1750000 at 171 on 07/29/2008
		171.00	Sell 1750000 at 171 on 07/29/2008
170.69	LSTA	171.00	Sell 1750000 at 171 on 07/29/2008

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PEQUOT CAPITAL MANAGEMENT	#NAME?	#NAME?	#NAME?
PEQUOT CAPITAL MANAGEMENT	#NAME?	#NAME?	#NAME?
PEQUOT CAPITAL MANAGEMENT	#NAME?	#NAME?	#NAME?

73.85	74.500	(91,000)	TESTED	-0.9%
#NAME?	74.500	#NAME?	#NAME?	
#NAME?	97.000	#NAME?	#NAME?	
95.25	96.250	(44,274)	TESTED	-1.0%
94.13	94.000	300	TESTED	0.1%
94.13	94.000	2,200	TESTED	0.1%
93.00	93.000	0	TESTED	0.0%
#NAME?	100.000	#NAME?	#NAME?	
#NAME?	100.000	#NAME?	#NAME?	
	100.000	UNTESTED		
#NAME?	100.000	#NAME?	#NAME?	
	100.000	UNTESTED		
#NAME?	100.000	#NAME?	#NAME?	
	99.000	UNTESTED		
#NAME?	99.000	#NAME?	#NAME?	
#NAME?	100.000	#NAME?	#NAME?	
#NAME?	100.000	#NAME?	#NAME?	
#NAME?	99.000	#NAME?	#NAME?	
#NAME?	99.000	#NAME?	#NAME?	
#NAME?	99.000	#NAME?	#NAME?	
	99.000	UNTESTED		
#NAME?	99.000	#NAME?	#NAME?	
#NAME?	93.000	#NAME?	#NAME?	
#NAME?	93.000	#NAME?	#NAME?	
#NAME?	93.000	#NAME?	#NAME?	
#NAME?	93.000	#NAME?	#NAME?	
#NAME?	93.000	#NAME?	#NAME?	
#NAME?	93.000	#NAME?	#NAME?	
#NAME?	93.000	#NAME?	#NAME?	
#NAME?	93.000	#NAME?	#NAME?	
#NAME?	99.250	#NAME?	#NAME?	
#NAME?	98.000	#NAME?	#NAME?	
#NAME?	1.000	#NAME?	#NAME?	
#NAME?	1.000	#NAME?	#NAME?	
#NAME?	1.000	#NAME?	#NAME?	
#NAME?	90.000	#NAME?	#NAME?	
	90.000	UNTESTED		
	99.000	UNTESTED		
#NAME?	99.000	#NAME?	#NAME?	
95.63	96.250	(69,155)	TESTED	-0.6%
95.63	96.250	(62,500)	TESTED	-0.6%
#NAME?	97.875	#NAME?	#NAME?	
#NAME?	92.000	#NAME?	#NAME?	
#NAME?	92.000	#NAME?	#NAME?	
85.58	86.000	(101,520)	TESTED	-0.5%
85.58	86.000	(101,520)	TESTED	-0.5%
89.58	91.000	(395,944)	TESTED	-1.6%
89.58	91.000	(228,273)	TESTED	-1.6%
89.58	91.000	(123,512)	TESTED	-1.6%
#NAME?	99.000	#NAME?	#NAME?	
#NAME?	97.750	#NAME?	#NAME?	
	98.000	UNTESTED		
#NAME?	98.000	#NAME?	#NAME?	
#NAME?	98.000	#NAME?	#NAME?	
#NAME?	98.000	#NAME?	#NAME?	
#NAME?	98.000	#NAME?	#NAME?	
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#NAME?	97.000	#NAME?	#NAME?	
#NAME?	97.000	#NAME?	#NAME?	
#NAME?	96.250	#NAME?	#NAME?	
#NAME?	96.500	#NAME?	#NAME?	
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#NAME?	99.000	#NAME?	#NAME?	
#NAME?	99.000	#NAME?	#NAME?	
#NAME?	99.000	#NAME?	#NAME?	
#NAME?	93.000	#NAME?	#NAME?	
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#NAME?	93.000	#NAME?	#NAME?	
#NAME?	93.000	#NAME?	#NAME?	
#NAME?	172.000	#NAME?	#NAME?	
#NAME?	172.000	#NAME?	#NAME?	
#NAME?	172.000	#NAME?	#NAME?	

0.65	FALSE	External Quote	HY	74.5	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	74.5	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
1.00	FALSE	External Quote	HY	96.25	-	#REF!
0.13	FALSE	External Quote	HY	94	-	#REF!
0.13	FALSE	External Quote	HY	94	-	#REF!
-	FALSE	External Quote	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	93	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	99.25	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	1	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	90	-	#REF!
	#VALUE!	#NAME?	HY	90	-	#REF!
	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
0.63	FALSE	External Quote	HY	96.25	-	#REF!
0.63	FALSE	External Quote	HY	96.25	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	92	-	#REF!
0.42	FALSE	External Quote	FID Corp	86	-	#REF!
0.42	FALSE	External Quote	FID Corp	86	-	#REF!
1.42	FALSE	External Quote	FID Corp	91	-	#REF!
1.42	FALSE	External Quote	FID Corp	91	-	#REF!
1.42	FALSE	External Quote	FID Corp	91	-	#REF!
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	#VALUE!	#NAME?	FID Corp	98	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	96.25	-	#REF!
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#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
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#NAME?	#VALUE!	#NAME?	HY	93	-	#REF!
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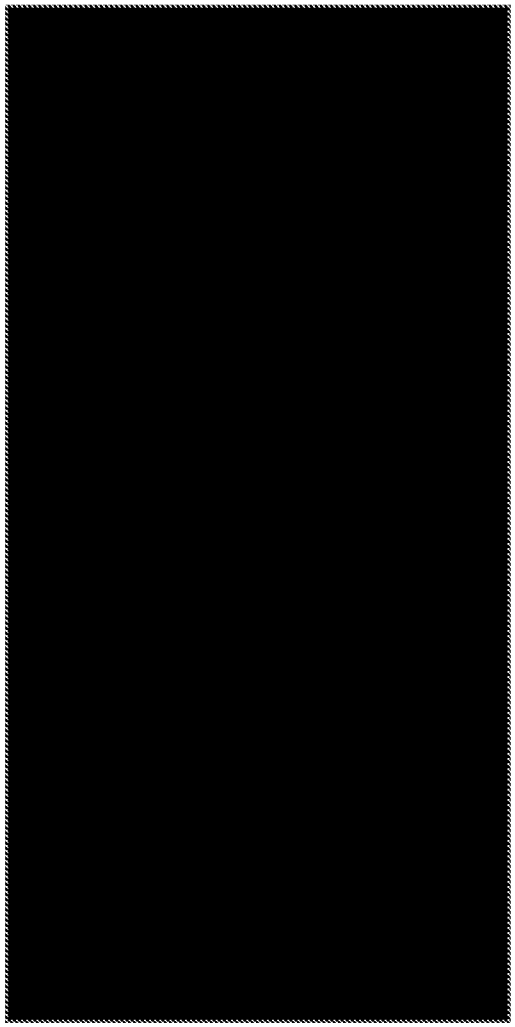
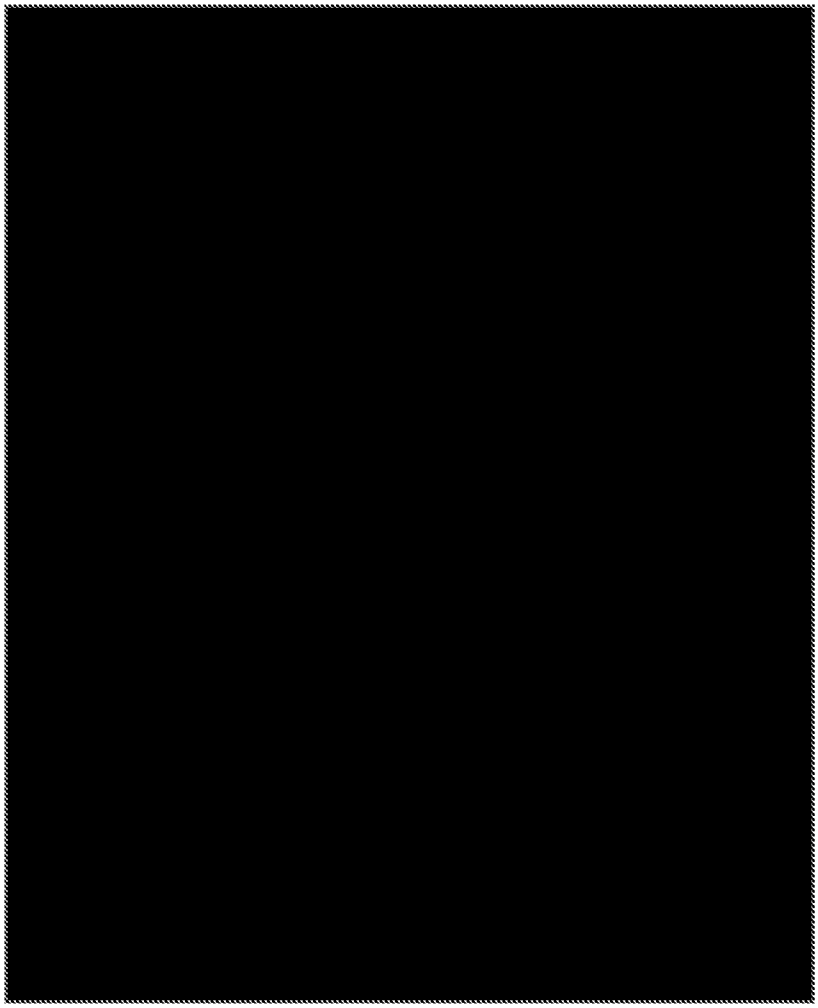
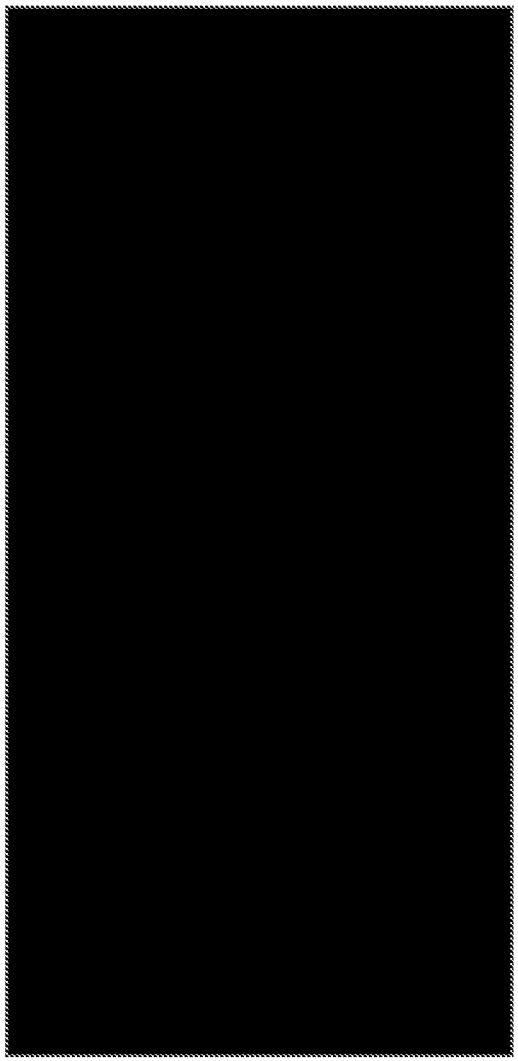
2988 HY
8285 HG
8285 HG
6670 HG
6670 HG
6670 HG
6668 HG
6668 HG
6668 HG
6671 HG
6671 HG
6667 HG
6667 HG
2423 HY
7513 HG
7513 HG
7513 HG
7513 HG
7727 HG
7727 HG
3955 HG
3955 HG
7727 HG
7727 HG
3955 HG
6946 HY
6946 HY
6947 HY
6947 HY
6947 HY
6947 HY
3847 HY
3847 HY
5615 HY
5615 HY
2498 HY
5017 HY
2498 HY
5017 HY
5731 HG
5731 HG
5731 HG







NY	N	364 R/C	5/5/10
NY	Y	5 YEAR REVOLVER	8/2/12
NY	Y	5 YEAR REVOLVER	8/2/12
NY	Y	5 YEAR REVOLVER	12/14/11
NY	Y	5 YEAR REVOLVER	12/14/11
NY	Y	5 YEAR REVOLVER	12/14/11
NY	Y	5 YEAR REVOLVER	12/14/11
NY	Y	5 YEAR REVOLVER	12/14/11
NY	Y	5 YEAR REVOLVER	12/14/11
NY	Y	5 YEAR REVOLVER	12/14/11
NY	Y	5 YEAR REVOLVER	12/14/11
NY	Y	5 YEAR REVOLVER	12/14/11
NY	Y	5 YEAR REVOLVER	12/14/11
NY	N	REVOLVER	5/8/08
NY	Y	5 YEAR REVOLVER	4/30/12
NY	Y	5 YEAR REVOLVER	4/30/12
NY	Y	5 YEAR REVOLVER	4/30/12
NY	Y	5 YEAR REVOLVER	4/30/12
NY	Y	LC TRANCHE	6/21/12
NY	Y	LC TRANCHE	6/21/12
NY	Y	5 YR MUTLI-CCY LC FACILITY	6/22/10
NY	Y	5 YR MUTLI-CCY LC FACILITY	6/22/10
NY	Y	LC TRANCHE	6/21/12
NY	Y	LC TRANCHE	6/21/12
NY	Y	5 YR MUTLI-CCY LC FACILITY	6/22/10
NY	Y	TERM LOAN	2/6/14
NY	Y	TERM LOAN	2/6/14
NY	Y	REVOLVER	2/6/13
NY	Y	REVOLVER	2/6/13
NY	Y	REVOLVER	2/6/13
NY	Y	REVOLVER	2/6/13
NY	Y	5YR REVOLVING CREDIT FACILITY	5/3/10
NY	Y	5YR REVOLVING CREDIT FACILITY	5/3/10
NY	N	CREDITOR TRUST	5/4/10
NY	N	CREDITOR TRUST	5/4/10
NY	N	TERM LOAN	11/28/10
NY	N	ZEPH CIBC	11/28/10
NY	N	TERM LOAN	11/28/10
NY	N	ZEPH CIBC	11/28/10
NY	Y	LETTER OF CREDIT	6/30/09
NY	Y	LETTER OF CREDIT	6/30/09
NY	Y	LETTER OF CREDIT	6/30/09

5/5/99	2988 RST	USD	1.72000 LCPI	DST	Distressed Trading
8/2/07	8285 RST	USD	0.98875 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
8/2/07	8285 RST	USD	0.98875 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/14/06	6670 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/14/06	6670 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/14/06	6670 RST	USD	0.99000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/14/06	6668 RST	USD	0.99250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/14/06	6668 RST	USD	0.99250 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/14/06	6668 RST	USD	0.99250 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/14/06	6671 RST	USD	0.99350 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/14/06	6671 RST	USD	0.99350 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/14/06	6667 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
12/14/06	6667 RST	USD	0.99000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
5/8/01	2423 RST	USD	0.10000 LCPI	DST	Distressed Trading
4/30/07	7513 RST	USD	0.97000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/30/07	7513 RST	USD	0.97000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/30/07	7513 RST	USD	0.97000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
4/30/07	7513 RST	USD	0.97000 LCPI	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/21/07	7727 LCS	USD	0.94500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/21/07	7727 LCS	USD	0.94500 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/22/05	3955 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/22/05	3955 RST	USD	0.98000 LBCB	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/21/07	7727 LCS	USD	0.94500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/21/07	7727 LCS	USD	0.94500 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
6/22/05	3955 RST	USD	0.98000 LBBNK	HGFRL	HGFRL/IBD/Equity (High Grade FRL)
2/6/07	6946 TAM	USD	0.88000 LCPI	HYA	High Yield Agency
2/6/07	6946 TAM	USD	0.88000 LCPI	HYA	High Yield Agency
2/6/07	6947 RST	USD	0.85000 LBCB	HYA	High Yield Agency
2/6/07	6947 RST	USD	0.85000 LBCB	HYA	High Yield Agency
2/6/07	6947 RST	USD	0.85000 LBCB	HYA	High Yield Agency
2/6/07	6947 RST	USD	0.85000 LBCB	HYA	High Yield Agency
5/3/05	3847 RST	USD	0.86000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
5/3/05	3847 RST	USD	0.86000 LCPI	HYFRL	HYFRL/IBD/Equity (High Yield FRL)
8/4/06	5615 TAM	USD	0.02210 LCPI	MISC	Miscellaneous
8/4/06	5615 TAM	USD	0.02210 LCPI	MISC	Miscellaneous
11/28/00	2498 TAM	USD	0.02000 LCPI	DST	Distressed Trading
4/28/06	5017 TAM	USD	0.02000 LCPI	DST	Distressed Trading
11/28/00	2498 TAM	USD	0.02000 LCPI	DST	Distressed Trading
4/28/06	5017 TAM	USD	0.02000 LCPI	DST	Distressed Trading
6/30/06	5731 LCS	USD	0.99550 LBBNK	MISC	Miscellaneous
6/30/06	5731 LCS	USD	0.99550 LBCB	MISC	Miscellaneous
6/30/06	5731 LCS	USD	0.99550 LBBNK	MISC	Miscellaneous

DSTRD	209200	250000000	37810854.55		20,560,855	7,310,855
FRL	JV4007	3000000000	60000000		60,000,000	60,000,000
FRL	JV4007	3000000000	60000000		60,000,000	60,000,000
SUMIB	JV4005	500000000	17777777.77		9,750,000	-
FRL	JV4005	500000000	0	*****	2,777,778	2,777,778
FRL	JV4007	500000000	0		5,250,000	5,250,000
SUMIB	JV4005	700000000	24888888.89		13,500,000	-
FRL	JV4005	700000000	0	*****	4,888,889	4,888,889
FRL	JV4007	700000000	0		6,500,000	6,500,000
SUMIB	JV4005	250000000	8888888.9		6,750,000	-
FRL	JV4007	250000000	0		2,138,889	2,138,889
FRL	JV4005	800000000	28444444.44		28,444,444	28,444,444
FRL	JV4005	800000000	28444444.44		28,444,444	28,444,444
DSTRD	257150	522990176.7	454447.6		454,448	454,448
FRL	JV4007	2000000000	0		52,500,000	52,500,000
FRL	JV4000	2000000000	90000000		37,500,000	37,500,000
FRL	JV4007	2000000000	0		52,500,000	52,500,000
FRL	JV4000	2000000000	90000000		37,500,000	37,500,000
SUMIB	JV4005	4000000000	135000000		45,000,000	-
FRL	JV4007	4000000000	0		90,000,000	90,000,000
FRL	JV4005	2250000000	100000000		-	-
FRL	JV4007	2250000000	0		100,000,000	100,000,000
FRL	JV4005	4000000000	135000000		90,000,000	90,000,000
SUMIB	JV4005	4000000000	0	*****	45,000,000	-
FRL	JV4005	2250000000	100000000		100,000,000	100,000,000
SECT3	299970	600125000	3362447.12		3,686,859	3,362,447
SECT3	299970	600125000	9533397.06		14,332,860	9,533,397
SYEXC	JV1020	125000000	15000000		10,000,000	10,000,000
SYHLD	JV1020	125000000	0	*****	5,000,000	5,000,000
SYEXC	JV1020	125000000	15000000		10,000,000	10,000,000
SYHLD	JV1020	125000000	0	*****	5,000,000	5,000,000
SYEXC	JV1015	20000000	5000000		5,000,000	5,000,000
SYEXC	JV1015	20000000	5000000		5,000,000	5,000,000
SECTR	215990	904868.58	904868.58		904,869	904,869
SECTR	215990	904868.58	904868.58		904,869	904,869
DSTRD	257150	461921383.7	17516706.04		11,766,706	11,766,706
DSTRD	256720	47095584.51	30188133.49		23,301,133	23,301,133
DSTRD	257150	461921383.7	17516706.04		11,766,706	11,766,706
DSTRD	256720	47095584.51	30188133.49		23,301,133	23,301,133
FRL	JV4005	200000000	200000000		-	-
FRL	JV4007	200000000	0		200,000,000	200,000,000
FRL	JV4005	200000000	200000000		200,000,000	200,000,000

7,310,855	-	7,310,855	0	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0.05	0	0	0	0
-	-	-	0	0	0	0	0.25
33,300	33,322	-	0	0	0	0	0.25
62,978	62,978	-	0	0	0	0	0.25
-	-	-	0	0.08	0	0	0.35
34,100	34,061	-	0	0.08	0	0	0.35
45,286	45,286	-	0	0.08	0	0	0.35
-	-	-	0	0	0	0	0.35
99,151	99,151	-	0	0	0	0	0.35
24,900	24,889	-	0	0	0	0	0.35
24,889	24,889	-	0	0	0	0	0.35
452,457	-	452,457	0.375	0	0	0	0
7,620,000	396,000	7,218,750	0.1	0	0	0	0.35
5,440,000	283,000	5,156,250	0.1	0	0	0	0.35
396,328	396,328	-	0.1	0	0	0	0.35
283,000	283,092	-	0.1	0	0	0	0.35
-	-	-	0.06	0	0	0	0.19
-	-	-	0.06	0	0	0	0.19
-	0	-	0	0	0	0	0.27
57,500,000	57,459,459	-	0	0	0	0	0.27
-	-	-	0.06	0	0	0	0.19
-	-	-	0.06	0	0	0	0.19
57,500,000	57,500,000	-	0	0	0	0	0.27
3,360,000	-	3,360,000	0	0	0	0	0
9,533,397	-	9,533,397	0	0	0	0	0
4,810,000	168,707	4,640,000	0	0	0	0	2.25
2,400,000	84,353	2,320,000	0	0	0	0	2.25
3,680,000	160,190	3,520,000	0	0.5	0	0	2.25
1,840,095	80,095	1,760,000	0	0.5	0	0	2.25
-	-	-	0	0.5	0	0	2.5
-	-	-	0	0.5	0	0	2.5
905,000	-	905,000	0	0	0	0	0
905,000	-	905,000	0	0	0	0	0
11,766,706	-	11,766,706	0	0	0	0	0
23,301,133	-	23,301,133	0	0	0	0	0
11,800,000	-	11,800,000	0	0	0	0	0
16,100,000	-	16,100,000	0	0	0	0	0
-	-	-	0	0.05	0	0	0.15
-	-	-	0	0.05	0	0	0.15
-	-	-	0	0.05	0	0	0.15

0.02	BASE	NA	NA		3579	
0.0015	EURO	A3	A+	152A		HEALTHCARE
0.0015	EURO	A3	A+	152A		HEALTHCARE
0		A3	BBB-		4931	POWER
0		A3	BBB-		4931	POWER
0		A3	BBB-		4931	POWER
0.0035	EURO	Baa3	BBB-		4931	POWER
0.0035	EURO	Baa3	BBB-		4931	POWER
0.0035	EURO	Baa3	BBB-		4931	POWER
0		Baa1	BBB		4931	POWER
0		Baa1	BBB		4931	POWER
0		Baa1	BBB		4931	POWER
0.0035	EURO	Baa1	BBB		4931	POWER
0.0112	BASE	Ba2	BB-	430A		
0		Baa2	BBB		18	
0		Baa2	BBB		18	
0.0035	LIBOR	Baa2	BBB		18	
0.0035	LIBOR	Baa2	BBB		18	
0.0019	EURO	Baa1	A-		6351	FIG
0.0019	EURO	Baa1	A-		6351	FIG
0		Baa1	A-		6351	FIG
0		Baa1	A-		6351	FIG
0.0019	EURO	Baa1	A-		6351	FIG
0.0019	EURO	Baa1	A-		6351	FIG
0.0027	LIBOR	Baa1	A-		6351	FIG
0.02	LIBOR	Ba3	B+		3990	CONSMR/RET
0.01	BASE	Ba3	B+		3990	CONSMR/RET
0.0125	BASE	Ba3	B+		3990	CONSMR/RET
0.0125	BASE	Ba3	B+		3990	CONSMR/RET
0.0225	LIBOR	Ba3	B+		3990	CONSMR/RET
0.0225	LIBOR	Ba3	B+		3990	CONSMR/RET
0.015	BASE	B1	B		4833	
0.025	LIBOR	B1	B		4833	
0		NA	NA		131	
0		NA	NA		131	
-0.00000001	EURO	NA	NA		4923	
0.04	EURO	NA	NA		4923	
-0.00000001	EURO	NA	NA		4923	
0.04	EURO	NA	NA		4923	
0		A2	A+	MISC		FIG
0		A2	A+	MISC		FIG
0		A2	A+	MISC		FIG

Office Machines,nec	CHASE	DIVITO, RICH	
Pharmaceuticals	CHASE	SCHWAGER, AHUVA	
Pharmaceuticals	CHASE	SCHWAGER, AHUVA	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Electric & Other Services Combined	CHASE	DE LAGARDE, ADRIAN	
Utilities	CREDIT SUISSE	BRAUNFELD, RANDALL	
Miscellaneous	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Miscellaneous	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Miscellaneous	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Miscellaneous	CITIBANK, N.A. (MASTER)	SCHWAGER, AHUVA	
Surety Insurance	CHASE	NAIR, ROHIT	
Surety Insurance	CHASE	NAIR, ROHIT	
Surety Insurance	CHASE	NAIR, ROHIT	
Surety Insurance	CHASE	NAIR, ROHIT	
Surety Insurance	CHASE	NAIR, ROHIT	
Surety Insurance	CHASE	NAIR, ROHIT	
Surety Insurance	CHASE	NAIR, ROHIT	
Misc. Manufacturing	LCPI - AGENCY	BHALLA, RITAM	Y
Misc. Manufacturing	LCPI - AGENCY	BHALLA, RITAM	Y
Misc. Manufacturing	LCPI - AGENCY	BHALLA, RITAM	Y
Misc. Manufacturing	LCPI - AGENCY	BHALLA, RITAM	Y
Misc. Manufacturing	LCPI - AGENCY	BHALLA, RITAM	Y
Misc. Manufacturing	LCPI - AGENCY	BHALLA, RITAM	Y
Television Broadcasting	WACHOVIA BANK	HAYKIN, DANIEL	Y
Television Broadcasting	WACHOVIA BANK	HAYKIN, DANIEL	Y
Cotton	PENDING - ALLOCATION ACCOUNT		
Cotton	PENDING - ALLOCATION ACCOUNT		
Gas Transmission & Distribution	CHASE	DIVITO, RICH	
Gas Transmission & Distribution	CHASE	DIVITO, RICH	
Gas Transmission & Distribution	CHASE	DIVITO, RICH	
Gas Transmission & Distribution	CHASE	DIVITO, RICH	
Miscellaneous	LCPI - AGENCY	HAYKIN, DANIEL	
Miscellaneous	LCPI - AGENCY	HAYKIN, DANIEL	
Miscellaneous	LCPI - AGENCY	HAYKIN, DANIEL	

GRA	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
WYE	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
WYE	US	General Corp Purposes		0	FID CORP LOANS AMER - HG FRL
XEL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XEL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XEL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XEL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XEL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XEL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SPS	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
SPS	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XEL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XEL	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
NRG	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
XRX	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XRX	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XRX	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XRX	US	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XL	BM	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XL	BM	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XL	BM	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XL	BM	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XL	BM	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XL	BM	General Corp Purposes			FID CORP LOANS AMER - HG FRL
XL	BM	General Corp Purposes			FID CORP LOANS AMER - HG FRL
YCC	US	General Corp Purposes		0	HY AMERICAS - LOANS AMERICAS
YCC	US	General Corp Purposes		0	HY AMERICAS - LOANS AMERICAS
YCC	US	General Corp Purposes	984753AC7		FID CORP LOANS AMER - HY LOAN HOLDS
YCC	US	General Corp Purposes	984753AC7		FID CORP LOANS AMER - HY LOAN HOLDS
YCC	US	General Corp Purposes	984753AC7		FID CORP LOANS AMER - HY LOAN HOLDS
YCC	US	General Corp Purposes	984753AC7		FID CORP LOANS AMER - HY LOAN HOLDS
YBTVA	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
YBTVA	US	General Corp Purposes			FID CORP LOANS AMER - HY LOAN HOLDS
ZELENK	US	General Corp Purposes		0	HG ESOTERIC
ZELENK	US	General Corp Purposes		0	HG ESOTERIC
ZEPHYR	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ZEPHYR	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ZEPHYR	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ZEPHYR	US	General Corp Purposes		0	HIGH YIELD-DISTRESS AMER
ZURNVX	CH	General Corp Purposes			FID CORP LOANS AMER - HG FRL
ZURNVX	CH	General Corp Purposes			FID CORP LOANS AMER - HG FRL
ZURNVX	CH	General Corp Purposes			FID CORP LOANS AMER - HG FRL

HIGH YIELD	1	FALSE	20,560,855	7,310,855
HIGH GRADE	1	FALSE	60,000,000	
HIGH GRADE	1	FALSE	60,000,000	
HIGH GRADE	1	FALSE	9,750,000	
HIGH GRADE	1	FALSE	2,777,778	
HIGH GRADE	1	FALSE	5,250,000	
HIGH GRADE	1	FALSE	13,500,000	
HIGH GRADE	1	FALSE	4,888,889	
HIGH GRADE	1	FALSE	6,500,000	
HIGH GRADE	1	FALSE	6,750,000	
HIGH GRADE	1	FALSE	2,138,889	
HIGH GRADE	1	FALSE	28,444,444	
HIGH GRADE	1	FALSE	28,444,444	
HIGH YIELD	1	FALSE	454,448	452,457
HIGH GRADE	1	FALSE	52,500,000	7,218,750
HIGH GRADE	1	FALSE	37,500,000	5,156,250
HIGH GRADE	1	FALSE	52,500,000	
HIGH GRADE	1	FALSE	37,500,000	
HIGH GRADE	1	FALSE	45,000,000	
HIGH GRADE	1	FALSE	90,000,000	
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	100,000,000	
HIGH GRADE	1	FALSE	90,000,000	
HIGH GRADE	1	FALSE	45,000,000	
HIGH GRADE	1	FALSE	100,000,000	
HIGH YIELD	1	FALSE	3,686,859	3,362,447
HIGH YIELD	1	FALSE	14,332,860	9,533,397
HIGH YIELD	1	FALSE	10,000,000	4,640,000
HIGH YIELD	1	FALSE	5,000,000	2,320,000
HIGH YIELD	1	FALSE	10,000,000	3,520,000
HIGH YIELD	1	FALSE	5,000,000	1,760,000
HIGH YIELD	1	FALSE	5,000,000	
HIGH YIELD	1	FALSE	5,000,000	
HIGH GRADE	1	FALSE	904,869	904,869
HIGH GRADE	1	FALSE	904,869	904,869
HIGH YIELD	1	FALSE	11,766,706	11,766,706
HIGH YIELD	1	FALSE	23,301,133	23,301,133
HIGH YIELD	1	FALSE	11,766,706	11,766,706
HIGH YIELD	1	FALSE	23,301,133	16,100,000
HIGH GRADE	1	TRUE		
HIGH GRADE	1	FALSE	200,000,000	
HIGH GRADE				

13,250,000	35,364,670	12,574,670	22,790,000	PV	35,364,670	20,560,855
60,000,000	59,325,000		59,325,000	PV	59,325,000	59,924,242
60,000,000	59,325,000		59,325,000	PV	59,325,000	59,924,242
9,750,000	9,652,500		9,652,500	PV	9,652,500	9,750,000
2,777,778	2,750,000		2,750,000	PV	2,750,000	2,777,778
5,250,000	5,197,500		5,197,500	PV	5,197,500	5,250,000
13,500,000	13,398,750		13,398,750	PV	13,398,750	13,534,091
4,888,889	4,852,222		4,852,222	PV	4,852,222	4,901,234
6,500,000	6,451,250		6,451,250	PV	6,451,250	6,516,414
6,750,000	6,706,125		6,706,125	PV	6,706,125	6,773,864
2,138,889	2,124,986		2,124,986	PV	2,124,986	2,146,451
28,444,444	28,160,000		28,160,000	PV	28,160,000	28,444,444
28,444,444	28,160,000		28,160,000	PV	28,160,000	28,444,444
1,990	45,445	45,246	199	PV	45,445	454,450
45,281,250	50,925,000	7,002,188	43,922,813	PV	50,925,001	52,500,001
32,343,750	36,375,000	5,001,563	31,373,438	PV	36,375,001	37,500,001
52,500,000	50,925,000		50,925,000	PV	50,925,000	52,500,000
37,500,000	36,375,000		36,375,000	PV	36,375,000	37,500,000
45,000,000	42,525,000		42,525,000	PV	42,525,000	44,763,158
90,000,000	85,050,000		85,050,000	PV	85,050,000	89,526,316
				PV	-	-
100,000,000	98,000,000		98,000,000	PV	98,000,000	100,000,000
90,000,000	85,050,000		85,050,000	PV	85,050,000	89,526,316
45,000,000	42,525,000		42,525,000	PV	42,525,000	44,763,158
100,000,000	98,000,000		98,000,000	PV	98,000,000	100,000,000
324,412	3,244,436	2,958,953	285,482	PV	3,244,435	3,686,858
4,799,463	12,612,916	8,389,389	4,223,527	PV	12,612,916	14,332,859
5,360,000	8,500,000	3,944,000	4,556,000	PV	8,500,000	10,000,000
2,680,000	4,250,000	1,972,000	2,278,000	PV	4,250,000	5,000,000
6,480,000	8,500,000	2,992,000	5,508,000	PV	8,500,000	10,000,000
3,240,000	4,250,000	1,496,000	2,754,000	PV	4,250,000	5,000,000
5,000,000	4,300,000		4,300,000	PV	4,300,000	5,000,000
5,000,000	4,300,000		4,300,000	PV	4,300,000	5,000,000
	20,000	20,000		PV	20,000	904,855
	20,000	20,000		PV	20,000	904,855
	235,334	235,334		PV	235,334	11,766,700
	466,023	466,023		PV	466,023	23,301,150
	235,334	235,334		PV	235,334	11,766,700
7,201,133	466,023	322,000	144,023	PV	466,023	23,301,150
				PV	-	-
200,000,000	199,100,000		199,100,000	PV	199,100,000	199,100,000
				PV	-	-

170.69 LSTA 171.00 Sell 1750000 at 171 on 07/29/2008

89.83 LSTA
89.83 LSTA

PEQUOT CAPITAL MANAGEMENT	#NAME?	#NAME?	#NAME?
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	#NAME?	#NAME?

#NAME?	172.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
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#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	99.000	#NAME?	#NAME?
#NAME?	10.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	97.000	#NAME?	#NAME?
#NAME?	95.000	#NAME?	#NAME?
#NAME?	95.000	#NAME?	#NAME?
	98.000	UNTESTED	
#NAME?	98.000	#NAME?	#NAME?
#NAME?	95.000	#NAME?	#NAME?
#NAME?	95.000	#NAME?	#NAME?
#NAME?	98.000	#NAME?	#NAME?
89.83	88.000	67,591 TESTED	2.1%
89.83	88.000	262,764 TESTED	2.1%
#NAME?	85.000	#NAME?	#NAME?
#NAME?	85.000	#NAME?	#NAME?
#NAME?	85.000	#NAME?	#NAME?
#NAME?	85.000	#NAME?	#NAME?
#NAME?	86.000	#NAME?	#NAME?
#NAME?	86.000	#NAME?	#NAME?
#NAME?	2.210	#NAME?	#NAME?
#NAME?	2.210	#NAME?	#NAME?
#NAME?	2.000	#NAME?	#NAME?
#NAME?	2.000	#NAME?	#NAME?
#NAME?	2.000	#NAME?	#NAME?
#NAME?	2.000	#NAME?	#NAME?
	100.000	UNTESTED	
#NAME?	100.000	#NAME?	#NAME?
	100.000	UNTESTED	

#NAME?	#VALUE!	#NAME?	HY	172	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	99	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	10	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	97	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	95	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	98	-	#REF!
1.83	FALSE	External Quote	HY	88	-	#REF!
1.83	FALSE	External Quote	HY	88	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	85	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	85	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	85	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	85	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	86	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	86	-	#REF!
#NAME?	#VALUE!	#NAME?	HG	2.2103	-	#REF!
#NAME?	#VALUE!	#NAME?	HG	2.2103	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	2	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	2	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	2	-	#REF!
#NAME?	#VALUE!	#NAME?	HY	2	-	#REF!
	#VALUE!	#NAME?	FID Corp	100	-	#REF!
#NAME?	#VALUE!	#NAME?	FID Corp	100	-	#REF!
	#VALUE!	#NAME?	FID Corp	100	-	#REF!

1		2
CDS MTRX MAPPING		
LIQ	Disclosure	
FCN	**Parent**	
8542		0
8543		0
7771	[redacted]	
9471		
4469		
3619		
7459		
6566		
6565		
6565		
5364		
8645		
8646		
6801		
7076		
2251		
9454		
5361		
5362		
7610		
3357		
5751		
8127		
9229		
3806		
8573		
8573		
2832		
3485		
6235		
6237		
6237		
6237		
5420		
8137		
3606		
3612		
3613		
5255		
6440		
4014		
4015		
8813		
8808		
8294		
8295		
8301		
8302		
2947		
7498		
8825		
	8888	
	8889	
	8825	
8159		
5715		
5716		
5699		
7609		
7160		
9169		
7269		
3815		
7409		
6983		
4065		

	3	4 Fwmb
LIQ	LIQ	LIQ
Deal	**Facility**	**Ticker**
[redacted]	0	0
	0	0
	5-YR MULTI-CCY REVOLVER	AAAINV
		ABY
	REVOLVER	ACCINC
	5YR REVOLVING	ACW
	TERM LOAN	ACODEP
	6-YR REVOLVER	ACSM
	TERM LOAN	#N/A
		ACSM
	REVOLVING CREDIT	ACTIVA
	US DOLLAR TERM LOAN	ACTS
	REVOLVING CREDIT	ACTS
	ADDITONAL TERM B	GP
	TERM LOAN	AMD
	REVOLVER	AES
		AET
	TRANCHE B TERM LOAN	AGA
	REVOLVER	AGA
	TERM FACILITY	AGRV
	Revolver	AIMCO
	5-YR REVOLVER	SO
	US TERM LOAN	#N/A
		AA
	5YR REVOLVING CREDIT FACILITY	AA
	5 YEAR REVOLVER	AA
	5 YEAR REVOLVER	AA
	5YR REVOLVER	AA
	5YR REVOLVER	ALENCO
	REVOLVING CREDIT	ALIX
	TRANCHE B TERM LOAN	ALIX
	TRANCHE C TERM LOAN	ALIX
		ALIX
	REVOLVING CREDIT	AYE
	364 DAY REVOLVING CREDIT	ABF
	REVOLVER NEW	AIQ
	TERM LOAN	ALLLAU
	REVLOVING CREDIT LOANS	ALLLAU
	5 YEAR REVOLVER	ARLP
	5 YEAR REVOLVER	LNT
	TERM LOAN	AW
	TRANCHE A CREDIT LINKED DEP	AW
	REVOLVING	AWH
	LETTER OF CREDIT	AWH
		ALLIT
		ALLIT
		ALLIT
		ALLIT
	5 YEAR REVOLVER	ALL
	5-YR REVOLVER	ALL
	B-3 TERM LOAN	AT
	ALLTEL CORP (11/16/07)	ALTEL
	ALLTEL CORP (11/16/07)	ALTEL
	ALLTEL CORP (11/16/07)	ALTEL
	GUARANTEE FACILITY	#N/A
	INITIAL SECOND LIEN TERM LOAN	BLUEGR
	DELAY DRAW SECOND LIEN TERM	BLUEGR
	U.S. TRANCHE REVOLVER	BLUEGR
	TRANCHE A TERM LOAN	AHMSA
	CLAIM T/L F2504	AHMSA
		MO
	364-DAY REVOLVER	
	5-YEAR REVOLVER	MO
	TERM FACILITY	AMC
	3 YEAR REVOLVER	AEE
	5 YEAR REVOLVER	AEE

	6	7	8	9	10	11	12
LIQ	LIQ	LIQ	LIQ	Disclosure			
CntryCode	**IndustryGroup**	**IndDesc**	**S_PRating**	**HG/HY**	**Curr**	a	
	0	0	0	0	0 USD		
	0	0	0	0	0 USD		
US		0	0 A	HG	USD		
US			B-	HY	USD		
US	HEALTHCARE	Surgical & Medical Instruments	BB-	HY			0
US	INDUSTRIAL	Automobiles	B+	HY			0
NI		Finance Companies	N/A	HY	USD		0
CA	COMM/MEDIA	Books-Publishing & Printing	B	HY			0
#N/A	#N/A	#N/A	#N/A	#N/A	USD		
CA	COMM/MEDIA	Books-Publishing & Printing	B	HY	USD		
US		Computer Integrated System Design	B	HY			0
CA		0 Industrial	B+	HY	USD		
CA		0 Industrial	B+	HY	USD		
US	INDUSTRIAL	Paper & Allied Products	BB+	HY			0
US			BB-	HY			0
US	POWER	Electric Services	BB-	HY			0
US	HEALTHCARE	Hospital & Medical Service Plans	A-	HG	USD		
US	HEALTHCARE	Medical and Hospital Equipment	B+	HY			0
US	HEALTHCARE	Medical and Hospital Equipment	B+	HY			0
YU			N/A	HY	EUR		0
US							
US	POWER	Electric Services	A	HG			0
#N/A	#N/A	#N/A	#N/A	#N/A			
US	NAT RES	Metals and Mining	BBB+	HG	USD		
US	NAT RES		3008 A-	HG			0
US	NAT RES	Metals and Mining	AA	HG	USD		
US	NAT RES	Metals and Mining	AA	HG	USD		
US	NAT RES		3849 A-	HG			0
CA	NAT RES		4644 NR	HG			0
US			4901 BB-	HY			0
US			5360 BB-	HY			0
US			6527 BB-	HY	USD		0
US		0 Finance Companies	BB-	HY	USD		
US	POWER		7122 BB+	HY			0
US	FIG	Investment Advice and Research	AA-	HG			
US	HEALTHCARE		7201 B+	HY			0
US	INDUSTRIAL		7222 B	HY			0
US	INDUSTRIAL		7388 B	HY			0
US	NAT RES		7390 NR	HY			0
US	POWER		7395 BBB	HG			0
US			7521	HY			0
US			7526	HY			0
GB		0 Fire,Marine, & Casualty Insurance	BBB	HG	USD		
GB		0 Fire,Marine, & Casualty Insurance	BBB	HG	USD		
US	INDUSTRIAL	Motor Vehicle Parts & Accessories	BB-	HY	USD		
US	INDUSTRIAL	Motor Vehicle Parts & Accessories	BB-	HY	USD		
US	INDUSTRIAL	Motor Vehicle Parts & Accessories	N/A	HY	USD		
US	INDUSTRIAL	Motor Vehicle Parts & Accessories	N/A	HY	USD		
US	FIG		7585 A+	HG			0
US	FIG		7621 A+	HG	USD		0
US		0 Radio Telephone Comm.	B+	HY	USD		
				HY	USD		
				HY	USD		
				HY	USD		
#N/A	#N/A	#N/A	#N/A	#N/A			
US	INDUSTRIAL		7633 BB-	HY			0
US	INDUSTRIAL		7638 BB-	HY			0
US	INDUSTRIAL		8018 BB-	HY			0
US			8019 N/A	HY	USD		0
US			NA	HY	USD		
US	CONSMR/RET	Food & Kindred Products	BBB	HG	USD		
US	CONSMR/RET		8020	HG			0
US	CONSMR/RET		8298 BBB	HG			0
SV			8393 N/A	HY	USD		0
US	POWER		8534 BBB	HG			0
US	POWER		8535 BBB-	HG			0

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

	13	14	15	16	17	18
		CARUSO				
		SCTR				
		Mapping	*Mapping*	*Mapping*		
					MARKIT	
a	MONTH	**WORKSHEET**	**Tckr/Issuer/Industry**	**DL/Debt CLS/Rtg**	Mark-It Ticker	
	OCT	CARUSO		0 #N/A	#N/A	
	OCT	CARUSO		0 #N/A	#N/A	
	JUNE	SCTR	Financials	A	#N/A	
	MAR08	CARUSO	ABY	SENIOR	ABY	
		SCTR	Health Care	B+		
		SCTR	Industrials	BB-	ACURID	
	APR	Untested	Financials	N/A		
		SCTR		0 #N/A	#N/A	
	JUNE	Untested		0	0	
	AUG	CARUSO	ACSM	LOAN_NORE	#N/A	
		SCTR	Technology	B		
	OCT	CARUSO	ACTS	#N/A	#N/A	
	OCT	SCTR	Industrials	B+	#N/A	
		CARUSO	GP	LOAN_NORE	GPCLLC	
	FEB	CARUSO	AMD	LOAN_NORE		
		COMPOSITE	AES	XR	AES	
	MAR08	CARUSO	AET	SENIOR	AET	
		CARUSO	AGAMED	LOAN_NORE		
		CARUSO	AGAMED	LOAN_NORE		
	MAY	CARUSO	AGRV	LOAN_NORE		
		CARUSO	AIMCO	ASSETBACKED		
		CARUSO	SO	LOAN_NORE	SO-ALPower	
	JULY	COMPOSITE	#N/A	#N/A	#N/A	
	FEB08	CARUSO	AA	SENIOR	AA	
		CARUSO	AA	SENIOR_NORE	AA	
	SEP	SCTR	Basic Materials	AA	AA	
	SEP	SCTR	Basic Materials	AA	AA	
		CARUSO	AA	SENIOR_NORE	AA	
		COMPOSITE	ECACN	MR	ECACN	
		SCTR	Financials	BB-		
	FEB	Untested		0 #N/A		
	MAY	CARUSO	ALIX	LOAN_NORE		
	AUG	CARUSO	ALIX	LOAN_NORE	#N/A	
		COMPOSITE	AYE-EnergySupp	XR	AYE-EnergySupp	
	JULY	CARUSO	ABF	LOAN_MODRE	#N/A	
		CARUSO	AIQ	LOAN_NORE	AIQ	
		CARUSO	ALLLAU	LOAN_NORE		
		CARUSO	ALLLAU	LOAN_NORE		
		Untested		0 NR		
		COMPOSITE	LNT	MR	LNT	
		COMPOSITE	AW-NorthAmerica	XR	AW-NorthAmerica	
		COMPOSITE	AW-NorthAmerica	XR	AW-NorthAmerica	
	NOV	Untested		0 BBB	#N/A	
	NOV	Untested		0 BBB	#N/A	
	AUG	SCTR	Industrials	BB-	#N/A	
	AUG	SCTR	Industrials	#N/A	#N/A	
	AUG	CARUSO	ALLIT	LOAN_NORE	#N/A	
	AUG	CARUSO	ALLIT	LOAN_NORE	#N/A	
		COMPOSITE	ALL	MR	ALL	
	MAY	COMPOSITE	ALL	MR	ALL	
	NOV	COMPOSITE	ALTEL	XR	ALTEL	
	8-Apr	COMPOSITE	ALTEL	MR		
	8-Apr	COMPOSITE	ALTEL	MR		
	8-Apr	COMPOSITE	ALTEL	MR		
	JULY	COMPOSITE	ALT	MM	ALT	
		CARUSO	BLUEGR	LOAN_NORE		
		CARUSO	BLUEGR	LOAN_NORE		
		CARUSO	BLUEGR	LOAN_NORE		
	MAY	CARUSO	AHMSA	LOAN_NORE		
	DEC	COMPOSITE	AHMSA	XR	AHMSA	
	JAN	CARUSO	MO_LOAN	SENIOR	MO	
	MAR	COMPOSITE	MO_LOAN	SENIOR	MO	
		CARUSO	MO_LOAN	SENIOR	MO	
	APR	Untested		0 N/A		
	FEB	COMPOSITE	AEE	MR	AEE	
		COMPOSITE	AEE	MR	AEE	

	19	20	21
			CARUSO
Name		DocClause	ISSUER
	#N/A	TBD	0
	#N/A	TBD	0
	#N/A	MR	AAAINV
ABITIBI-CONSOLIDATED INC.		XR	ABY
ACCURIDE Corp		XR	
		TBD	ACODEP
	#N/A	TBD	ACSM
	#N/A	TBD	ACSM
	#N/A	TBD	ACTS
	#N/A	TBD	ACTS
GEORGIA-PACIFIC LLC		XR	GP
			AMD
The AES Corporation		XR	AES
Aetna Inc.		MR	AET
			AGAMED
			AGAMED
			AGRV
AL Pwr Co		MR	SO
	#N/A	#N/A	#N/A
Alcoa Inc.		MR	AA
Alcoa Inc.		MR	AA
Alcoa Inc.		MR	AA
Alcoa Inc.		MR	AA
Alcoa Inc.		MR	AA
EnCana Corp		MR	ECACN
			ALIX
	#N/A	XR	ALIX
Allegheny Energy Supply Company, LLC		XR	
	#N/A	MR	ABF
Alliance Imaging, Inc.		XR	AIQ
			ALLLAU
			ALLLAU
Alliant Energy Corporation		MR	LNT
Allied Waste North America, Inc.		XR	
Allied Waste North America, Inc.		XR	
	#N/A	TBD	AWH
	#N/A	TBD	AWH
	#N/A	XR	ALLIT
	#N/A	XR	ALLIT
	#N/A	XR	ALLIT
	#N/A	XR	ALLIT
The Allstate Corporation		MR	ALL
The Allstate Corporation		MR	ALL
Alltel Corporation		XR	AT
ALTADIS SA		MM	
			BLUEGR
			BLUEGR
			BLUEGR
			AHMSA
ALTOS HORNOS DE MEXICO		XR	AHMSA
Altria Group, Inc.		MR	MO
Altria Group, Inc.		MR	MO
Altria Group, Inc.		MR	MO
		TBD	AMC
Ameren Corp		MR	
Ameren Corp		MR	AEE

	22	23	24	25	26
	#N/A	Industrials			
	LOAN_MODRE				
	SENIOR_NORE				
			MARKIT		
ISSUER Name	**DEBT CLASS**	**industry_name**	**Rating**	**IndustryGroup**	
#N/A	#N/A			0	
#N/A	#N/A			0	
#N/A		Financials	A	Financials	
ABITIBI-CONSOLIDATED INC	SENIOR		B-		
		Health Care	B+	HEALTHCARE	
		Industrials	BB-	INDUSTRIAL	
#N/A		Financials	N/A		
			#N/A	#N/A	
#N/A	LOAN_NORE		#N/A		
		Technology	B		
#N/A	#N/A		B+		
#N/A	#N/A	Industrials	B+		
GEORGIA-PACIFIC CORP	LOAN_NORE		BB+	INDUSTRIAL	
ADVANCED MICRO DEVICES INC	LOAN_NORE		#N/A	#N/A	
AES CORP/THE			#N/A	#N/A	
AETNA INC	SENIOR		A-		
AGA MEDICAL CORP	LOAN_NORE		B+	HEALTHCARE	
AGA MEDICAL CORP	LOAN_NORE		BB-	HEALTHCARE	
#N/A	LOAN_NORE		N/A		
SOUTHERN CO/THE	LOAN_NORE		A	POWER	
#N/A	#N/A				
ALCOA INC	SENIOR		BBB+		
ALCOA INC	SENIOR_NORE		#N/A	#N/A	
ALCOA INC	SENIOR_NORE	Basic Materials	AA		
ALCOA INC	SENIOR_NORE	Basic Materials	AA		
ALCOA INC	SENIOR_NORE		#N/A	#N/A	
ENCANA CORP			NR	NAT RES	
		Financials	BB-		
			#N/A		
ALIXPARTNERS LLC	LOAN_NORE		BB-		
ALIXPARTNERS LLC	LOAN_NORE		#N/A		
			BB+	POWER	
#N/A	#N/A				
ALLIANCE IMAGING INC	LOAN_NORE		BB-	HEALTHCARE	
ALLIANCE LAUNDRY HOLDINGS LLC	LOAN_NORE		B+	INDUSTRIAL	
ALLIANCE LAUNDRY HOLDINGS LLC	LOAN_NORE		B+	INDUSTRIAL	
			NR	NAT RES	
ALLIANT ENERGY CORP			BBB	POWER	
			BB		0
			#N/A	#N/A	
#N/A	#N/A		BBB		
#N/A	#N/A		BBB		
#N/A	LOAN_NORE	Industrials	BB-		
#N/A	LOAN_NORE	Industrials	#N/A		
#N/A	LOAN_NORE		#N/A		
#N/A	LOAN_NORE		#N/A		
ALLSTATE CORP/THE			#N/A	#N/A	
ALLSTATE CORP/THE	LOAN_NORE	Financials	A+	FIG	
#N/A	#N/A		B+		
#N/A	#N/A				
ALTIVITY PACKAGING	LOAN_NORE	Industrials	#N/A	#N/A	
ALTIVITY PACKAGING	LOAN_NORE	Industrials	#N/A	#N/A	
ALTIVITY PACKAGING	LOAN_NORE		BB-	INDUSTRIAL	
ALTOS HORNOS DE MEXICO	LOAN_NORE		N/A		
ALTOS HORNOS DE MEXICO	#N/A		NA		
ALTRIA GROUP INC	SENIOR		BBB		
ALTRIA GROUP INC			#N/A	#N/A	
ALTRIA GROUP INC	SENIOR		BBB	CONSMR/RET	
#N/A			N/A		
			#N/A	#N/A	
AMEREN CORP			BB+	POWER	

	MARKIT LCDS		
IndDesc	Ticker	ShortName	DocClause
	0		
	0		
Finance Companies			
	0		
Surgical & Medical Instruments			
Automobiles			
Finance Companies			
#N/A			
#N/A			
Computer Integrated System Design			
Industrial			
Industrial			
Paper & Allied Products			
#N/A			
#N/A			
Hospital & Medical Service Plans			
Medical and Hospital Equipment			
Medical and Hospital Equipment			
Electric Services			
Metals and Mining			
#N/A			
Metals and Mining			
Metals and Mining			
#N/A			
Electric Services			
Finance Companies			
#N/A			
Finance Companies			
#N/A			
Electric Services			
Medical Laboratories			
Service Establishment Equipment			
Service Establishment Equipment			
Bituminous & Lignite Coal Mining,Surface			
Electric & Other Services Combined			
Refuse Systems			
#N/A			
Fire,Marine, & Casualty Insurance			
Fire,Marine, & Casualty Insurance			
Motor Vehicle Parts & Accessories			
#N/A			
#N/A			
#N/A			
#N/A			
Life Insurance			
Radio Telephone Comm.			
#N/A			
#N/A			
Paperboard Mills			
	0		
Food & Kindred Products			
#N/A			
Food & Kindred Products			
#N/A			
Electric Services			

Cancellability

Markit IndustryName

Basic Materials

5689
6444
6445
6446
6447
5296
6908
5923
7257
7258
7259
9503
9502
5208
5226
3819
8139
8138
5752
5755
5756
5455
6495
6497
8725
6586
3788
381
7413
7392
7661
4232
4245
6917
6916
6916
7119
7029
8018
8020
8712
4549
6226
5535
7128
4293
3816
7834
7835
5773
5045
6452
8727
6453
9162
7109
7106
7107
7107
4521
4528
5966
5968
5976
5977
5978
5311
7102
3300
4533
4533
7007
4276
4279

[redacted]

AMERENENERGY RESOURCES GEN CO	AEE
CENTRAL ILLINOIS PUBLIC SVC CO	AEE
CENTRAL ILLINOIS LIGHT COMPANY	AEE
ILLINOIS POWER COMPANY	AEE
CILCORP INC.	AEE
5YR SR UNSECURED SYND TERM	AMXLMM
REVOLVING CREDIT	AXL
5 YEAR REVOLVER	AMECEL
REVOLVER	AMECEL
DELAYED DRAW TERM	AMECEL
TRANCHE B TERM	AMECEL
AMERICAN ELEC PWR 364-DAY (JPM 4/4/08)	AEP
AMERICAN ELEC PWR 3YR (JPM 4/4/08)	AEP
1.5BN 5YR -RCF	AEP
5YR RCF	AEP
5 YEAR REVOLVER	AXP
	AXP
	AXP
5 YEAR US TRANCHE	AXP
364 DAY REVOLVER	AIG
5 YEAR REVOLVER	AIG
5-YR REVOLVER	ATC
US/UK TRANCHE	ABC
US TRANCHE	ABC
5-YR REVOLVER	AMGN
LOANS	AMRST
5 YEAR REVOLVER	AMIS
BRIDGE LOAN	
COMMITMENT	ANTRE
7-YEAR TERM LOAN	APOMAN
TERM LOAN	APYITG
5-YEAR TRANCHE 2 COMMITMENT	ILA
5-YEAR TRANCHE 1 COMMITMENT	ILA
SYNTHETIC L/C FACILITY	RMK
U.S. TERM LOAN	RMK
U.S. TERM LOAN	RMK
LOANS	ARDSLEY CLO
LOANS	
FIRST LIEN TERM	ARINC
REVOLVER	ARINC
LOAN	ARINC
5YR REVOLVER	PNW
REVOLVER	PNW
5-YR MULTICCY REVOLVER	ARM
5-YEAR REVOLVER	
5-YEAR REVOLVER	ASPSFT
5YR RCF	AIZ
FIRST LIEN TERM LOAN	ASURI
REVOLVER	ASURI
5-YR REVOLVER	ATTINC
TERM NOTE	ATK
364-DAY REVOLVER	ATO
364-DAY REVOLVER	ATO
5-YR REVOLVER	ATO
	ATRCOS
TERM LOAN	
REVOLVER CREDIT FACILITY	
TRANCHE B TERM LOAN	
	AVSC
6-YR MULTI-CCY REVOLVER	AVATEC
6-YR U.S. DOLLAR REVOLVER	AVATEC
PHMC INCREMENTAL TERM LOAN	AVTQY
ORIGINAL NAMM TERM LOAN	AVTQY
ORIGINAL MMM TERM LOAN	AVTQY
NEW NAMM TERM LOAN	AVTQY
PHMC NAMM INCREMENTAL TERM	AVTQY
TERM LOAN	CAR
364 DAY LIQUIDITY REVOLVER	
REVOLVING CREDIT COMMITMENT	BGFOOD
TRANCHE C TERM LOAN FACILITY	BGF
	BGF
TERM LOAN	BEZ
MULTI-CCY REVOLVER	BLL
EURO TERM B LOAN	BLL

US	POWER		8541	NR	HG		0
US	POWER		8542	BBB	HG		0
US	POWER		8543	BBB	HG		0
US	POWER		8544	BBB-	HG		0
US	POWER		8571	BB+	HG		0
MX	COMM/MEDIA		8604	BBB+	HG		0
US			8605	BB	HY		0
US	COMM/MEDIA		8606	B+	HY		0
US	COMM/MEDIA		8607	B	HY		0
US	COMM/MEDIA		8608	B-	HY		0
US	COMM/MEDIA		8609	B-	HY		0
					HG	USD	
					HG	USD	
US	POWER		8614	BBB	HG		0
US	POWER		8616	BBB	HG		0
US	FIG		8621	A+	HG		0
US	FIG	Finance Companies		A+	HG	USD	
US	FIG	Finance Companies		A	HG	USD	
US	FIG		8627	A+	HG		0
US	FIG		8628	AA	HG		0
US	FIG		8629	AA	HG		0
US			8630	A+	HG		0
US	HEALTHCARE		8631	BBB-	HY		0
US	HEALTHCARE		8632	BBB-	HY		0
US		0 Biological Products Exc. Diagnostic		A+	HG	USD	
US			8643	N/A	HY		0
US	TECHNOLOGY		8645	BB-	HY		0
US	CONSMR/RET		8646	N/A	HY		0
US			8647	N/A	HY	USD	0
US			8676	NR	HG	USD	0
SV			8678	N/A	HY	USD	0
US	POWER		8683	B	HY		0
US	POWER		8687	B	HY		0
US			8689	N/A	HY		0
US			8701	N/A	HY		0
US			8702	N/A	HY		0
US	FIG	Investment Advice and Research		N/A	HY	USD	
US			8703		HY		0
US		0 Industrial & Personal Service Paper		B+	HY	USD	
US		0 Industrial & Personal Service Paper		B	HY	USD	
US		0 Industrial & Personal Service Paper		CCC+	HY	USD	
US	POWER		8704	BBB-	HG		0
US	POWER		8712	BBB-	HG		0
US	INDUSTRIAL		8732	BB+	HY		0
US			8733		HY		0
US	TECHNOLOGY	Computer Programming & Software		B+	HY		0
US	FIG	Accident & Health Insurance		BBB+	HG		0
US	COMM/MEDIA	Computer Processing & Data Preparation Svcs		B-	HY		
US	COMM/MEDIA	Computer Processing & Data Preparation Svcs		B	HY		
US	COMM/MEDIA	Telephone Comm. Exc. Radio Tele.		A	HG		0
US					HY		0
US	NAT RES	Natural Gas Distribution		BBB	HG		0
US	NAT RES	Natural Gas Distribution		BBB	HG	USD	
US	NAT RES	Natural Gas Distribution		BBB	HG		0
US				NA	HY	USD	
US		Services, Business			HY		0
US		Services, Business			HY		0
US		Services, Business			HY		0
US		0 Services, Business		B	HY	USD	
US	TECHNOLOGY	Instruments to Measure Electricity		B+	HY		0
US	TECHNOLOGY	Instruments to Measure Electricity		B+	HY		0
US		Health Services		B	HY		0
US		Health Services		B	HY		0
US		Health Services		B	HY		0
US		Health Services		B	HY		0
US		Health Services		B	HY		0
US		0 Services-Automotive Repair & Service		BBB-	HY	USD	
KY	FIG	Misc. Financial Institutions			HG		0
US	CONSMR/RET	Canned Fruits & Vegetables		B+	HY		0
US	CONSMR/RET	Canned Fruits & Vegetables		B+	HY		0
US	CONSMR/RET	Canned Fruits & Vegetables		B+	HY	USD	
US		Electric & Other Services Combined		N/A	HY		0
US	INDUSTRIAL	Metal Cans		BB+	HY		0
US	INDUSTRIAL	Metal Cans		BB+	HY		0

		COMPOSITE	AEE		MR			AEE			
		COMPOSITE	AEE		MR			AEE			
		COMPOSITE	AEE		MR			AEE			
		COMPOSITE	AEE		MR			AEE			
		COMPOSITE	AEE		MR			AEE			
		CARUSO	AMXLMM		SENIOR			AMSAB			
		COMPOSITE	AXL-Inc		XR			AXL-Inc			
		CARUSO	AMCELL		LOAN_NORE			DCEL			
MAR		CARUSO	AMCELL		LOAN_NORE			DCEL			
MAR		CARUSO	AMCELL		LOAN_NORE			DCEL			
MAR		CARUSO	AMCELL		LOAN_NORE			DCEL			
	8-Apr	CARUSO	AEP		SENIOR						
	8-Apr	CARUSO	AEP		SENIOR						
		COMPOSITE	AEP		MR			AEP			
		COMPOSITE	AEP		MR			AEP			
		COMPOSITE	AXP		MR			AXP			
AUG		COMPOSITE	AXP		MR			AXP			
AUG		COMPOSITE	AXP		MR			AXP			
		COMPOSITE	AXP		MR			AXP			
		COMPOSITE	AIG		MR			AIG			
		COMPOSITE	AIG		MR			AIG			
		Untested		0	A+						
		COMPOSITE	ABC		XR			ABC			
		COMPOSITE	ABC		XR			ABC			
NOV		COMPOSITE	AMGN		MR			AMGN			
FEB		Untested		0		#N/A					
		Untested		0		#N/A					
		SCTR	Consumer Services		N/A						
APR		Untested		0	N/A						
APR		CARUSO	APOMAN		LOAN_NORE						
MAY		CARUSO	APYITG		LOAN_NORE						
		COMPOSITE	ILA		XR			ILA			
		COMPOSITE	ILA		XR			ILA			
FEB		CARUSO	RMK		XR			RMK			
FEB		CARUSO	RMK		XR			RMK			
FEB		CARUSO	RMK		XR			RMK			
SEP		CARUSO	ARDSLEY CLO			#N/A			#N/A		
FEB		Untested		0		#N/A					
OCT		SCTR	Industrials		B+				#N/A		
OCT		SCTR	Industrials		B				#N/A		
OCT		CARUSO	ARINC			#N/A			#N/A		
		SCTR	Utilities		BBB-			PNW			
		SCTR	Utilities		BBB-			PNW-ARPubSvc			
		SCTR	Industrials		BB			ARM			
MAR		SCTR	Oil & Gas		B+						
		Untested		0	BB-						
		COMPOSITE	FORTIS-Assur		MR			FORTIS-Assur			
JULY		CARUSO	ASURI			#N/A		ASCORP			
JULY		COMPOSITE	ASCORP		XR			ASCORP			
		COMPOSITE	ATTINC		XR			T			
		Untested		0		#N/A					
		Untested		0		#N/A		ATO			
NOV		CARUSO	ATO		SENIOR_MODRE				#N/A		
		COMPOSITE	ATO		MR			ATO			
FEB08		CARUSO	ATRCOS			#N/A			#N/A		
FEB		Untested		0	B						
FEB		Untested		0	B+						
FEB		Untested		0	B						
AUG		CARUSO	AVSC		LOAN_NORE				#N/A		
		CARUSO	AVATEC		LOAN_NORE			AVTFPL			
		CARUSO	AVATEC		LOAN_NORE			AVTFPL			
		Untested		0	B						
		Untested		0	B						
		Untested		0	B						
		Untested		0	B						
		Untested		0	B						
SEP		CARUSO	CAR		LOAN						0
MAR		Untested		0	BBB						
		Untested		0	BB						
FEB		Untested		0		#N/A					
AUG		CARUSO	BGF		LOAN_NORE			BGFOOD			
FEB		Untested		0		#N/A					
		COMPOSITE	BLL		XR			BLL			
		Untested		0	BB+			BLL			

Ameren Corp	MR	AEE
Ameren Corp	MR	AEE
Ameren Corp	MR	AEE
Ameren Corp	MR	AEE
Ameren Corp	MR	AEE
America Movil S.A.B. de C.V.	MR	
American Axle & Manufacturing, Inc.	XR	
Dobson Communications Corporation	XR	AMCELL
#N/A	XR	AMCELL
Dobson Comms Corp	XR	AMCELL
#N/A	XR	AMCELL
AMERICAN ELECTRIC POWER COMPANY, INC.	MR	AEP
AMERICAN ELECTRIC POWER COMPANY, INC.	MR	AEP
American Express Company	MR	AXP
American Express Company	MR	AXP
American Express Company	MR	AXP
American Express Company	MR	AXP
American International Group, Inc.	MR	AIG
American International Group, Inc.	MR	AIG
AmerisourceBergen Corporation	XR	ABC
AmerisourceBergen Corporation	XR	ABC
Amgen Inc.	MR	AMGN
	XR	ANTRE
	MR	APOMAN
		APYITG
Aquila, Inc.	XR	ILA
Aquila, Inc.	XR	ILA
ARAMARK Corporation	XR	RMK
ARAMARK Corporation	XR	RMK
ARAMARK Corporation	XR	RMK
#N/A	XR	ARDSLEY CLO
#N/A	XR	ARINC
#N/A	XR	ARINC
#N/A	XR	ARINC
Pinnacle West Cap Corp	MR	PNW_APS
AZ Pub Svc Co	MR	
ArvinMeritor, Inc.	XR	ARM
Assurant Inc	MR	
ASURION CORPORATION	XR	ASURI
ASURION CORPORATION	XR	ASURI
AT&T Corp.	MR	T
Atmos Engy Corp	MR	
#N/A	MR	ATO
Atmos Engy Corp	MR	
#N/A	XR	ATRCOS
#N/A	XR	AVSC
AVAGO Tech Fin PTE LTD	XR	AVATEC
AVAGO Tech Fin PTE LTD	XR	AVATEC
	0 XR	CAR
B&G Foods Inc	XR	BGF
Ball Corporation	XR	BLL
Ball Corporation	XR	BLL

AMEREN CORP				BBB-	POWER	
AMEREN CORP				BBB-	POWER	
AMEREN CORP				BBB-	POWER	
AMEREN CORP				BBB-	POWER	
AMEREN CORP				B+	POWER	
				BBB+	COMM/MEDIA	
				BB		
DOBSON COMMUNICATIONS CORP		LOAN_NORE		#N/A	#N/A	
DOBSON COMMUNICATIONS CORP		LOAN_NORE		#N/A	#N/A	
DOBSON COMMUNICATIONS CORP		LOAN_NORE		#N/A	#N/A	
DOBSON COMMUNICATIONS CORP		LOAN_NORE		#N/A	#N/A	
AMERICAN ELECTRIC POWER CO INC				BBB	POWER	
AMERICAN ELECTRIC POWER CO INC				BBB	POWER	
AMERICAN EXPRESS CO				#N/A	#N/A	
AMERICAN EXPRESS CO		LOAN_NORE		A+		
AMERICAN EXPRESS CO		LOAN_NORE		A+		
AMERICAN EXPRESS CO				A+	FIG	
AMERICAN INTERNATIONAL GROUP LTD				AA	FIG	
AMERICAN INTERNATIONAL GROUP LTD				AA	FIG	
				A+		
AMERISOURCEBERGEN CORP				BBB-	HEALTHCARE	
AMERISOURCEBERGEN CORP				N/A	HEALTHCARE	
AMGEN INC		SENIOR		A+		
				#N/A	#N/A	
				#N/A	#N/A	
			Consumer Services	N/A	CONSMR/RET	
	#N/A			N/A		
	#N/A	LOAN_NORE	Financials	NR		
	#N/A	LOAN_NORE		N/A		
AQUILA INC				BB-	POWER	
AQUILA INC				BB-	POWER	
ARAMARK CORP		LOAN_NORE		NA		0
ARAMARK CORP		LOAN_NORE		NA		0
ARAMARK CORP		LOAN_NORE		NA		0
	#N/A	#N/A		#N/A		
				#N/A	#N/A	
	#N/A	#N/A	Industrials	B+		
	#N/A	#N/A	Industrials	B		
	#N/A	#N/A		CCC+		
PINNACLE WEST CAPITAL CORP		SENIOR_MODRE	Utilities	BBB-	POWER	
			Utilities	BBB-	POWER	
ARVINMERITOR INC		LOAN_NORE	Industrials	BB	INDUSTRIAL	
			Oil & Gas	B+		
				BB-	TECHNOLOGY	
				BBB+	FIG	
	#N/A	#N/A				
	#N/A	#N/A				
AT&T INC				A	COMM/MEDIA	
				#N/A	#N/A	
				#N/A	#N/A	
ATMOS ENERGY CORP		SENIOR_MODRE		BBB		
				BBB	NAT RES	
	#N/A	#N/A		NA		
				B		
				B+		
				B	INDUSTRIAL	
	#N/A	LOAN_NORE		B		
AVAGO TECHNOLOGIES FINANCE PTE/AVAGO TECHNOLO		LOAN_NORE		BB+	TECHNOLOGY	
AVAGO TECHNOLOGIES FINANCE PTE/AVAGO TECHNOLO		LOAN_NORE		BB+	TECHNOLOGY	
				B		
				B		
				B		
				B		
				B		
AVIS BUDGET GROUP INC		LOAN		BBB-		
				BBB	FIG	
				BB	CONSMR/RET	
				#N/A	#N/A	
	#N/A	LOAN_NORE		#N/A		
				#N/A	#N/A	
BALL CORP		LOAN_NORE		BB+	INDUSTRIAL	
BALL CORP		LOAN_NORE		BB+	INDUSTRIAL	

Electric Services
Electric Services
Electric Services
Electric Services
Electric Services
Telephone Comm. Exc. Radio Tele.
Automobiles & Other Motor Vehicles
#N/A
#N/A
#N/A
#N/A

Electric Services
Electric Services
#N/A
Finance Companies
Finance Companies
Finance Companies
Fire,Marine, & Casualty Insurance
Fire,Marine, & Casualty Insurance

Drugs,Proprietaries, & Sundries
Drugs,Proprietaries, & Sundries
Biological Products Exc. Diagnostic
#N/A
#N/A
Passenger Car Rental, W/O Drivers
Natural Gas Transmission
Finance Companies

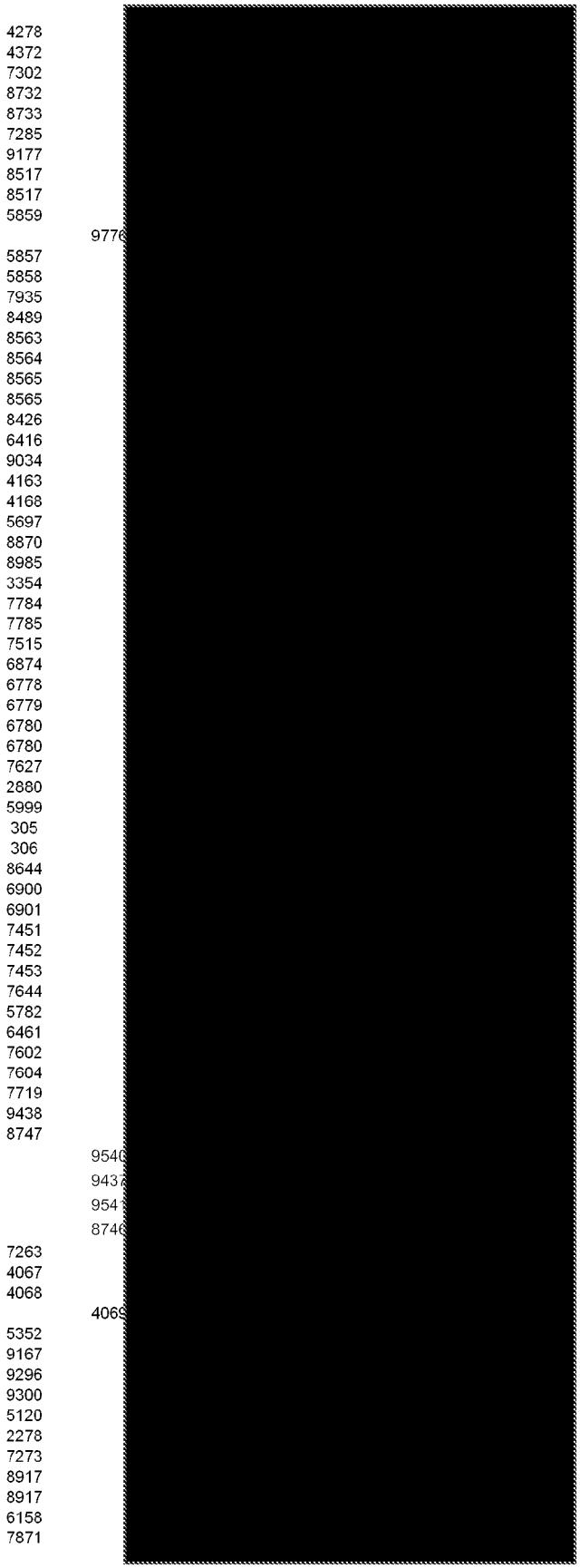
Electric & Other Services Combined
Electric & Other Services Combined
Eating Places
Eating Places
Eating Places
#N/A
#N/A
Industrial & Personal Service Paper
Industrial & Personal Service Paper
Industrial & Personal Service Paper
Electric & Other Services Combined
Electric & Other Services Combined
Motor Vehicle Parts & Accessories

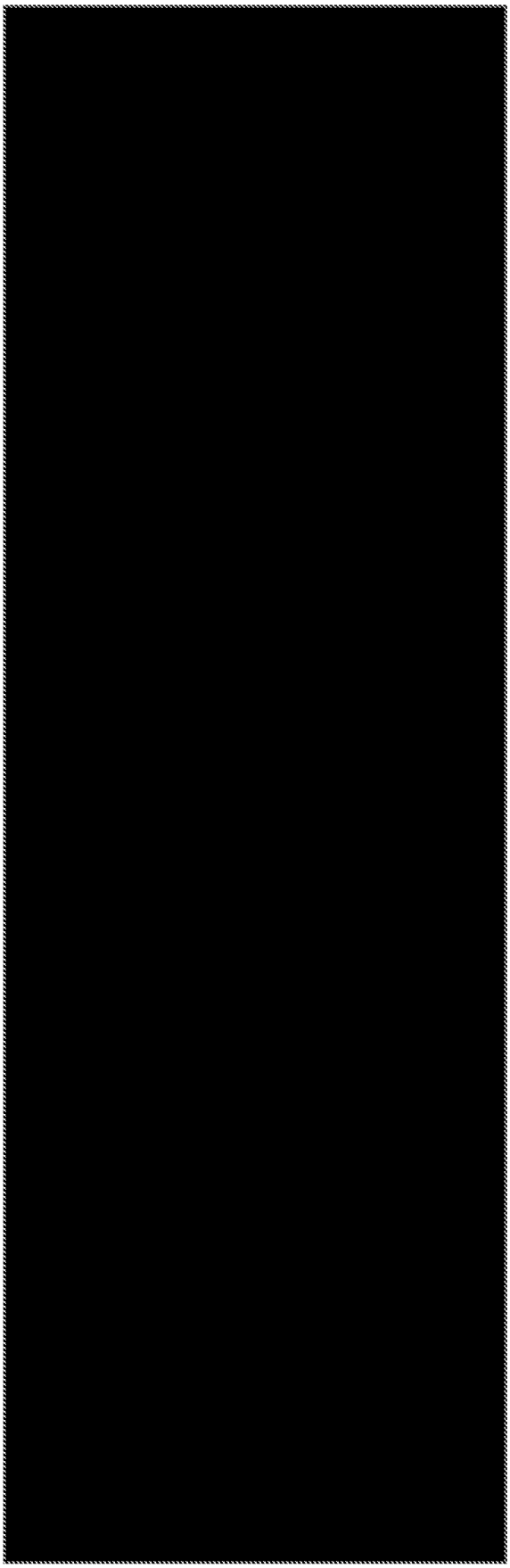
Computer Programming & Software
Accident & Health Insurance

Telephone Comm. Exc. Radio Tele.
#N/A
#N/A
Natural Gas Distribution
Natural Gas Distribution
0
Services, Business
Services, Business
Services, Business
Services, Business
Instruments to Measure Electricity
Instruments to Measure Electricity
Health Services
Health Services
Health Services
Health Services
Health Services
Services-Automotive Repair & Service
Misc. Financial Institutions
Canned Fruits & Vegetables
#N/A
#N/A
#N/A
Metal Cans
Metal Cans

Consumer Goods
Consumer Services

#N/A





GBP TERM A LOAN	BLL
CANADIAN TERM C LOAN	BLL
TERM LOAN	BNCS
DELAYED DRAW TERM LOAN	BOL
PARENT TERM LOAN	BOL
ABL REVOLVER	BERRYP
	BERRY
5YR MULTI CURR REVOLVER	BBY
5YR MULTI CURR REVOLVER	BBY
SECOND LIEN TERM	BHMT
REVOLVER	BHMT
FIRST LIEN TERM	BHMT
REVOLVER	BHMT
5 YEAR REVOLVER	BIIB
6-YR REVOLVER	BMET
ALTERNATIVE CCY REVOLVER	BMET
DOLLAR REVOLVER	BMET
#N/A	#N/A
#N/A	#N/A
	BLK
6-YR MULTI-CCY REVOLVER	BCPV
INITIAL TERM LOAN	BLAOF
5 YEAR REVOLVER	HRB
5 YEAR REVOLVER (A&R)	HRB
	BLUEGR
REVOLVER	BWP
	BOCED
REVOLVER	BOISE
REVOLVER	
TERM LOAN	
BOS CLAIM	COMAIR
2ND LIEN TERM LOAN	BOST
1ST LIEN TERM LOAN B	BOST
1ST LIEN SYNTHETIC L/C	BOST
1ST LIEN SYNTHETIC REVOLVER	BOST
1ST LIEN SYNTHETIC REVOLVER	BOST
5 YR REVOLVER	BYD
5 YR REVOLVER	BYD
REVOLVING FACILITY	BERRY
BLACK & DECKER TRADE CLAIM	BRADE
IGLOO PRODUCTS CORP TRADE CLAI	BRADE
4YR REVOLVER	BBEP
REVOLVER	BRKMAN
TRANCH B TERM LOAN	BRKMAN
TERM LOAN	LSPOW
LETTER OF CREDIT	BRDWG
6 YEAR REVOLVER	BRDWG
TERM B	LSPOW
LOAN FACILITY	BRSP
5-YR REVOLVER	BPL
MULTICURRENY REVOLVER	
TRANCHE B DOLLAR TERM	BUCY
TRANCHE B EURO TERM	BUCY
	BOCB
LC	BOCB
BUFFETS INC (11/07/06)	BUF
BUFFETS INC (11/07/06)	BUF
BUFFETS INC (11/07/06)	BUF
BUFFETS INC (11/07/06)	BUF
	GAFP
GLOBAL REVOLVING LOANS	BGKNG
TRANCHE A TERM LOAN	BGKNG
	BKC
TERM LOAN	BCF
	CPNL
	CPNL
1ST LIEN	CPNL
TERM LOAN	CPNL
FIRST PRIORITY TERM LOAN	CPNL
SIEMENS CORP USA	CPNL
SIEMENS CORP USA	CPNL
USD 5-YR REVOLVER FACILITY	CPB
TERM LOAN	CMZZG

US		INDUSTRIAL		Metal Cans		BB+	HY			0
US		INDUSTRIAL		Metal Cans		BB+	HY			0
US				Commercial Banks		N/A	HY			0
US			0	Medical Laboratories		BB-	HY		USD	
US			0	Medical Laboratories		BB-	HY		USD	
US		NAT RES		Unsupported Sheet and Film		N/A	HY		USD	0
US		INDUSTRIAL		Plastics Products, nec		B	HY		USD	
US		CONSMR/RET		Radio, TV and Electronic Stores		BBB	HG		USD	
US		CONSMR/RET		Radio, TV and Electronic Stores		BBB	HG		USD	
US		INDUSTRIAL		Misc. Manufacturing		B	HY			0
US		INDUSTRIAL		Misc. Manufacturing		B	HY			0
US							HY			0
US		INDUSTRIAL		Misc. Manufacturing		B	HY			0
US			0	Biological Products Exc. Diagnostic		BBB	HG		USD	
US			0	Surgical Appliances & Supplies		BB-	HY		USD	
US			0	Surgical Appliances & Supplies		B+	HY		USD	
US			0	Surgical Appliances & Supplies		B+	HY		USD	
	#N/A	#N/A		#N/A		#N/A		#N/A	USD	
	#N/A	#N/A		#N/A		#N/A		#N/A	USD	
US			0		0	A	HG		USD	
US		FIG		Misc. Business Credit Institutions		N/A	HG			0
US						NA	HY		USD	
US		FIG		Services-Personal		BBB+	HG			0
US		FIG		Services-Personal		BBB+	HG			0
US		INDUSTRIAL		Paperboard Mills		BB-	HY		USD	
US			0		0	BBB-	HG		USD	
US				Pumps & Pumping Equipment		NR	HY		USD	
US		INDUSTRIAL		Wholesale-Paper & Paper Products		BB	HY			0
US							HY		USD	0
US							HY		USD	0
US			0	Aircraft & Aerospace		NA	HY			0
US				Energy		B-	HY			0
US				Energy		N/A	HY			0
US				Energy		N/A	HY		USD	0
	#N/A			Energy		NA	HY		USD	
	#N/A			Energy		NA	HY		USD	
US		GAMING		Casino Hotels		BB	HY		USD	0
US		GAMING		Casino Hotels		BB	HY			0
US		INDUSTRIAL		Plastics Products, nec		B+	HY			0
US		CONSMR/RET		Variety Stores		N/A	HY			0
US		CONSMR/RET		Variety Stores		N/A	HY			0
US			0	Crude Petroleum & Natural Gas		B+	HY		USD	
US		CONSMR/RET		Landscape Counseling and Planning		B+	HY			0
US		CONSMR/RET		Landscape Counseling and Planning		B+	HY			0
US				Electric Services		BB-	HY		USD	0
US				Electric Services		BB-	HY		USD	0
US				Electric Services		BB-	HY		USD	0
US				Electric Services		NR	HY		USD	0
US				Misc. Financial Institutions		N/A	HY			0
US		NAT RES		Pipelines Exc. Natural Gas		BBB+	HG			0
US				Rice			HY		USD	0
US				Rice		BB-	HY		USD	0
US				Rice		BB-	HY		EUR	0
US		CONSMR/RET		Eating Places		CCC-	HY		USD	
US		CONSMR/RET		Eating Places		CCC-	HY		USD	
							HY		USD	
							HY		USD	
							HY		USD	
							HY		USD	
							HY		USD	
US		CONSMR/RET		Meat Products		BB-	HY			0
US		CONSMR/RET		Meat Products		BB-	HY			0
							HY		USD	
US				Textile Goods,nec		B	HY			0
		NAT RES		Oil & Gas Extraction		NR	HY		USD	
US		NAT RES		Oil & Gas Extraction		NA	HY		USD	
US		NAT RES		Oil & Gas Extraction		NR	HY		USD	
US							HY			0
US		NAT RES		Oil & Gas Extraction		D	HY			0
US		NAT RES		Oil & Gas Extraction		BB-	HY		USD	0
US				Power Transmission Equipment,nec		N/A	HY		USD	
US				Power Transmission Equipment,nec		N/A	HY		USD	
US		CONSMR/RET		Canned Specialities		A	HG			0
US			0	Oil & Gas Extraction		NA	HY		ARS	

	Untested		0	BB+		BLL		
	Untested		0	BB+		BLL		
MAR	Untested		0		#N/A			
OCT	CARUSO	BOL		SENIOR_MODRE		BOL		
OCT	CARUSO	BOL		SENIOR_MODRE		BOL		
APR	Untested		0	N/A				
FEB08	CARUSO	BERRY		LOAN_NORE		BERRY-Plastics		
SEP	CARUSO	BBY		SENIOR_MODRE		BBY		
SEP	CARUSO	BBY		SENIOR_MODRE		BBY		
	CARUSO	BHMTEC		LOAN_NORE				
	CARUSO	BHMTEC		LOAN_NORE				
	CARUSO	BHMTEC		LOAN_NORE				
	CARUSO	BHMTEC		LOAN_NORE				
JUNE	SCTR	Health Care		BBB			#N/A	
SEP	CARUSO	BMET		LOAN_NORE				0
SEP	CARUSO	BMET		LOAN_NORE				0
SEP	CARUSO	BMET		LOAN_NORE				0
SEP	CARUSO	#N/A		#N/A			#N/A	
SEP	CARUSO	#N/A		#N/A			#N/A	
AUG	SCTR	Financials		A		BLKRK		
	Untested		0	NA				
DEC	COMPOSITE	BLAOF		XR		BLAOF		
	COMPOSITE	HRB-FIlc		MR		HRB-FIlc		
	COMPOSITE	HRB-FIlc		MR		HRB-Financial		
MAR08	COMPOSITE		0	XR				0
NOV	SCTR	Oil & Gas		BBB-			#N/A	
MAR08	COMPOSITE	BOCE		XR		BOCE		
	CARUSO	BOISE		LOAN_NORE		BCAS		
MAY	Untested		0			0		
MAY	Untested		0			0		
	CARUSO	COMAIR		LOAN_NORE				
	Untested		0	B-				
FEB	Untested		0	NA				
MAY	CARUSO	BOST		LOAN_NORE				
DEC	COMPOSITE	BOST			#N/A	BOST		
DEC	COMPOSITE	BOST			#N/A	BOST		
MAY	CARUSO	BYD		LOAN_NORE		BYD		
	CARUSO	BYD		LOAN_NORE		BYD		
	COMPOSITE	BERRY-Plastics		XR		BERRY-Plastics		
	Untested		0	NA				
	Untested		0	NA				
NOV	CARUSO	BBEP			#N/A		#N/A	
	Untested		0	B+				
	Untested		0	B+				
MAY	CARUSO	LSPOW		LOAN_NORE				
MAY	CARUSO	BRDWG		LOAN_NORE				
MAY	CARUSO	BRDWG		LOAN_NORE				
MAY	CARUSO	LSPOW		LOAN_NORE				
	Untested		0	NA				
	COMPOSITE	BPL		MR		BPL		
MAY	Untested		0			0		
MAY	CARUSO	BUCY		LOAN_NORE				
MAY	CARUSO	BUCY		LOAN_NORE				
MAR08	CARUSO	BOCB			#N/A			0
DEC	COMPOSITE		0	XR				0
8-Apr	SCTR	Consumer Services		CCC-				
8-Apr	SCTR	Consumer Services		CCC-				
8-Apr	SCTR	Consumer Services		CCC-				
8-Apr	SCTR	Consumer Services		CCC-				
may'08	CARUSO	GAFP		LOAN_NORE				
	Untested		0	BB+				
	Untested		0		#N/A			
may'08	CARUSO	BKC		LOAN_NORE				
	CARUSO	BCF		LOAN_NORE				
JAN	CARUSO		0		#N/A		#N/A	
FEB08	CARUSO	CPNL			#N/A	CPNL		
FEB08	CARUSO	CPNL			#N/A	CPNL		
	Untested		0		#N/A	CPN		
FEB	Untested		0		#N/A			
APR	Untested	Oil & Gas		BB-				
DEC	COMPOSITE	CPNL		XR		CPNL		
DEC	COMPOSITE	CPNL		XR		CPNL		
	COMPOSITE	CPB		MR		CPB		
JUNE	CARUSO	CMZZG				0	#N/A	

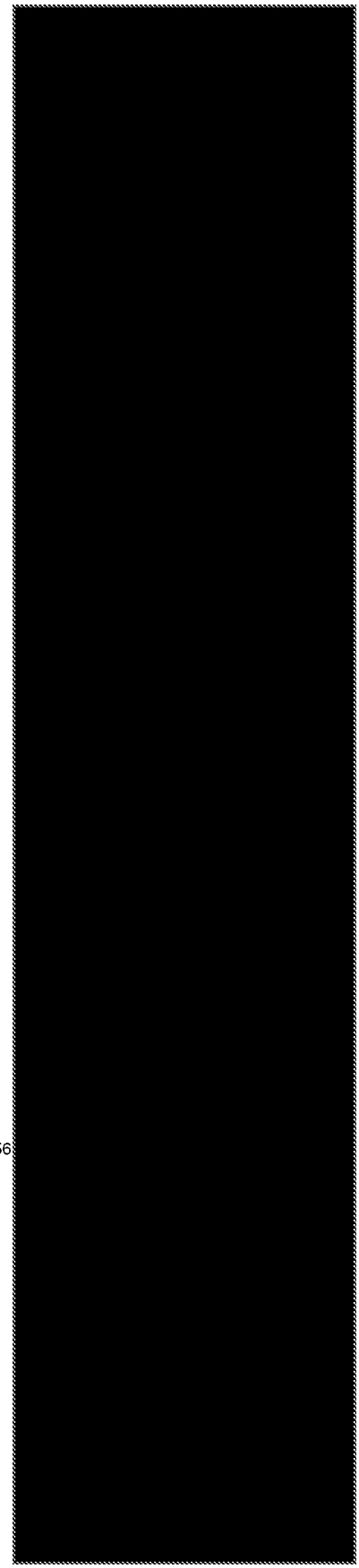
Ball Corporation			XR		BLL		
Ball Corporation			XR		BLL		
Bausch & Lomb Incorporated			XR		BOL		
Bausch & Lomb Incorporated			XR		BOL		
			XR		BERRYP		
Berry Plastics Group, Inc.			XR		BERRY		
Best Buy Co., Inc.			MR		BBY		
Best Buy Co., Inc.			MR		BBY		
					BHMTEC		
					BHMTEC		
					BHMTEC		
	#N/A		MR		BIIB		
			0 XR		BMET		
			0 XR		BMET		
			0 XR		BMET		
	#N/A			#N/A		#N/A	
	#N/A			#N/A		#N/A	
BLACKROCK, INC			MR		BLK		
BLAKE OFFSHORE LLC			XR		BLAOF		
BLOCK FINANCIAL CORPORATION			MR				
BLOCK FINANCIAL CORPORATION			MR				
			0 XR		BLUEGR		
	#N/A		MR		BWP		
BOC EDWARDS			XR		BOCED		
Boise Cascade, L.L.C.			XR		BOISE		
DELTA AIRLINES INC			XR		COMAIR		
					BOST		
EXELON BOSTON				#N/A	BOST		
EXELON BOSTON				#N/A	BOST		
Boyd Gaming Corporation			XR		BYD		
Boyd Gaming Corporation			XR		BYD		
Berry Plastics Corp			XR				
	#N/A		XR		BBEP		
					LSPOW		
					BRDWG		
					BRDWG		
					LSPOW		
Buckeye Partners L P			MR		BPL		
					BUCY		
					BUCY		
			0 XR		BOCB		
			0 XR		BOCB		
					BCF		
	#N/A		TBD				0
CALPINE			XR		CPNL		
CALPINE			XR		CPNL		
Calpine Corp			XR				
			XR		CPNL		
CALPINE			XR		CPNL		
CALPINE			XR		CPNL		
Campbell Soup Company			MR		CPB		
	#N/A		XR		CMZZG		

BALL CORP		LOAN_NORE		BB+	INDUSTRIAL	
BALL CORP		LOAN_NORE		BB+	INDUSTRIAL	
				#N/A		
BAUSCH & LOMB INC		SENIOR_MODRE		BB-		
BAUSCH & LOMB INC		SENIOR_MODRE		BB-		
	#N/A			N/A	NAT RES	
BPC HOLDING CORP		LOAN_NORE			0	
BEST BUY CO INC		SENIOR_MODRE		BBB		
BEST BUY CO INC		SENIOR_MODRE		BBB		
BHM TECHNOLOGIES		LOAN_NORE		B	INDUSTRIAL	
BHM TECHNOLOGIES		LOAN_NORE		#N/A	#N/A	
BHM TECHNOLOGIES		LOAN_NORE		B	INDUSTRIAL	
	#N/A		Health Care	BBB		
	#N/A	LOAN_NORE		BB-		
	#N/A	LOAN_NORE		B+		
	#N/A	LOAN_NORE		B+		
	#N/A	#N/A		#N/A		
	#N/A	#N/A		#N/A		
	#N/A	LOAN_NORE	Financials	A		
				NA	FIG	
BLAKE OFFSHORE LLC		#N/A		NA		
				BBB+	FIG	
				BBB+	FIG	
ALTIVITY PACKAGING		#N/A		BB-		
	#N/A	#N/A	Oil & Gas	BBB-		
	#N/A	#N/A		NR		
BOISE CASCADE LLC		LOAN_NORE		#N/A	#N/A	
DELTA AIR LINES INC		LOAN_NORE		NA		0
				B-		0
				NA		0
BOSTON GENERATING LLC		LOAN_NORE		N/A		
BOSTON GENERATING LLC		#N/A		#N/A		
BOSTON GENERATING LLC		#N/A		#N/A		
BOYD GAMING CORP		LOAN_NORE	GAMING	BB	GAMING	
BOYD GAMING CORP		LOAN_NORE		#N/A	#N/A	
				#N/A	#N/A	
				NA	CONSMR/RET	
				NA	CONSMR/RET	
	#N/A	#N/A		B+		
				B+	CONSMR/RET	
				B+	CONSMR/RET	
BROADWAY GENERATING COMPANY LLC		LOAN_NORE		BB-		
BROADWAY GENERATING COMPANY LLC		LOAN_NORE		BB-		
BROADWAY GENERATING COMPANY LLC		LOAN_NORE		BB-		
BROADWAY GENERATING COMPANY LLC		LOAN_NORE		NR		
				NA		
BUCKEYE PARTNERS LP				BBB	NAT RES	
BUCYRUS INTERNATIONAL INC		LOAN_NORE		BB-		
BUCYRUS INTERNATIONAL INC		LOAN_NORE		BB-		
BUFFETS		#N/A		CCC-		
BUFFETS		#N/A		CCC-		
				BB+	CONSMR/RET	
				#N/A	#N/A	
DUMMY REF OB		LOAN_NORE		#N/A		
	#N/A	#N/A		NR		
CALPINE		#N/A		NA		
CALPINE		#N/A		NR		
				#N/A	#N/A	
				#N/A	#N/A	
	#N/A		Oil & Gas	BB-	NAT RES	
CALPINE		#N/A		N/A		
CALPINE		#N/A		N/A		
CAMPBELL SOUP CO				A	CONSMR/RET	
	#N/A					

Metal Cans
Metal Cans
#N/A
Medical Laboratories
Medical Laboratories
Unsupported Sheet and Film
0
Radio, TV and Electronic Stores
Radio, TV and Electronic Stores
Misc. Manufacturing
#N/A
Misc. Manufacturing
Surgical Appliances & Supplies
Surgical Appliances & Supplies
Surgical Appliances & Supplies
#N/A
#N/A
0
Misc. Business Credit Institutions
0
Services-Personal
Services-Personal
Paperboard Mills
0
Pumps & Pumping Equipment
#N/A
Aircraft & Aerospace
Energy
Energy
Energy
#N/A
#N/A
Casino Hotels
#N/A
#N/A
Variety Stores
Variety Stores
Crude Petroleum & Natural Gas
Landscape Counseling and Planning
Landscape Counseling and Planning
Electric Services
Electric Services
Electric Services
Electric Services
Misc. Financial Institutions
Pipelines Exc. Natural Gas
Rice
Rice
Rice
Eating Places
Eating Places
Meat Products
#N/A
#N/A
Oil & Gas Extraction
Oil & Gas Extraction
Oil & Gas Extraction
#N/A
#N/A
Oil & Gas Extraction
Power Transmission Equipment,nec
Power Transmission Equipment,nec
Canned Specialities

Credit

Financials



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8689
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7228
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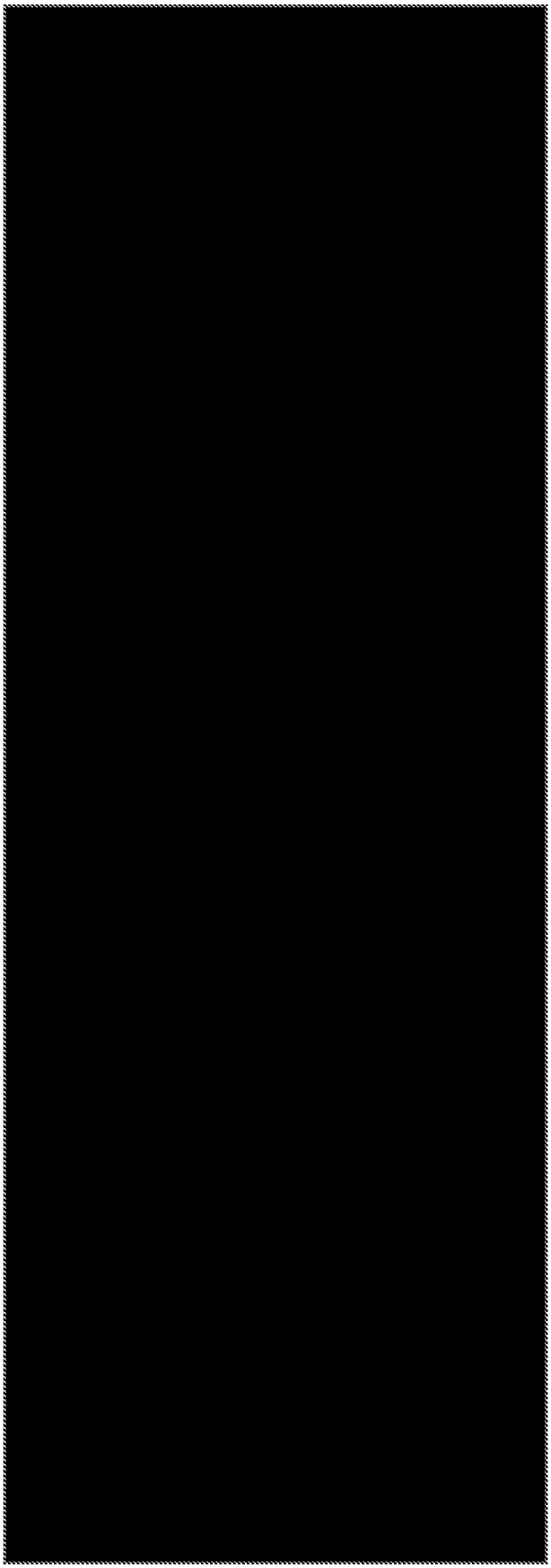


TERM LOAN	CAPA
SERIES IV	CAPEX
SERIES III	#N/A
TRANCHE B TERM LOAN	CARS
REVOLVING CREDIT	CARS
CAPITAL ONE FINANCIAL CORP	COF
CAPITAL ONE BANK	COF
5-YR US TERM LOAN	CPMRK
5-YR JAPANESE REVOLVER	CPMRK
5-YR JAPANESE TERM LOAN	CPMRK
REVOLVER	CARIBE
TERM LOAN	CARIBE
90-DAY BRIDGE LOAN FACILITY	CCIL
REVOLVING LOANS	CARL
REVOLVER	CARL
REVOLVING LOANS	CARL
REVOLVING LOANS	CCIL
COMMITMENT	CAST
BRIDGE LOAN	CBDI
NEW TERM LOAN	CBDI
BRIDGE LOAN	CBDI
REVOLVER	CBDMED
TERM LOAN D	CBDMED
5YR- MULTI-CURR CREDIT FAC.	CBS
$800 ABL 5YR RC	CDWC
TERM LOAN	CDWC
SR. BRIDGE PIK ELECTION LOAN	CDWCBR
SENIOR BRIDGE LOAN	CDWCBR
SR. SUBORDINATED BRIDGE LOAN	CDWCBR
TERM LOAN	FUN
MULTICURRENCY REVOLVER	CE
REVOLVER A	CYCL
REVOLVER B	CYCL
CENTENNIAL COMMUNICATIONS CORP. 2/9/04	CYCL
5YR-RCF	CNP
5-YR REVOLVER	CNP
5YR-RCF	CNP
5YR -RCF	CNP
5YR REVOLVER	CNP
5YR REVOLVER	CNP
TERM LOAN COMMITMENT	CCH
DISCRETIONARY TERM	CCH
REVOLVER	CCH
5-YEAR REVOLVER	CTL
REVOLVER	CVO
	CVO
TERM LOAN B	#N/A
REVOLVER	GTLS
	CHEMT
#N/A	#N/A
#N/A	#N/A
5 YR REVOLVING CREDIT	CHK
LOANS	CVX
TERM LOAN	CHOC
CHOCTAW STUB	CHOC
	CPS
CHRYSLER LLC (CRYSLR)	CRYSLR
TERM LOAN	#N/A
REVOLVER	CINMRK
TERM LOAN	CINMRK
5YR REVOLVER	DUK
	CSCO
5 YEAR REVOLVER	CIT
5 YEAR REVOLVER	CIT
5-YEAR REVOLVING CREDIT FAC.	CIT
REVOLVER	CIT
	CTRC
REVOLVER	CKXE
CLAIM	CALP
REVOLVER	
TERM LOAN B	CLE
	CLP
REVOLVER	CME

RO					N/A	HY		EUR	0
US			Petroleum & Coal Products,nec		N/A	HY			0
	#N/A	#N/A	#N/A		#N/A		#N/A	USD	
US			Nonclassifiable Establishments		BB+	HY			0
US			Nonclassifiable Establishments		BB+	HY			0
US		FIG	Business Credit Institutions		BBB	HG			0
US		FIG	Business Credit Institutions		A-	HG			0
US					BBB-	HG			0
US					BBB-	HG			0
US					BBB-	HG			0
US			Media/Telecom		B	HY			0
US			Media/Telecom		B	HY			0
US		FIG	Finance Companies		N/A	HY		USD	0
US		FIG	Finance Companies		N/A	HY			0
US			Nonclassifiable Establishments		N/A	HY			0
US		FIG	Finance Companies		N/A	HY			0
US		FIG	Finance Companies		N/A	HY		USD	
US		NAT RES	Oil & Gas Exploration Services		NR	HY		USD	
US		COMM/MEDIA	Miscellaneous Publishing		B	HY		USD	
US		COMM/MEDIA	Miscellaneous Publishing		B	HY		USD	
US			Miscellaneous Publishing		NR	HY			0
US		COMM/MEDIA	Telephone Comm. Exc. Radio Tele.		B	HY			0
US		COMM/MEDIA	Telephone Comm. Exc. Radio Tele.		B	HY			0
US		COMM/MEDIA	Radio Stations		BBB	HG			0
US		CONSMR/RET	Mail Order Houses		B	HY		USD	
US		CONSMR/RET	Mail Order Houses		B	HY		USD	
US		CONSMR/RET	Mail Order Houses		CCC+	HY		USD	
US		CONSMR/RET	Mail Order Houses		CCC+	HY		USD	
US		CONSMR/RET	Mail Order Houses		CCC+	HY		USD	
US			0		0 BB-	HY		USD	
US						HG			0
		#N/A	#N/A		#N/A		#N/A	#N/A	
US			Radio Telephone Comm.		B	HY			0
US			Radio Telephone Comm.		B	HY			0
						HY		USD	
US		POWER	Electric Services		BBB	HY			0
US		POWER	Electric Services		BBB	HY		USD	
US		POWER	Electric Services		BBB	HY			0
US		POWER	Electric Services		BBB-	HY			0
US		POWER	Electric Services		BBB-	HY		USD	
US		POWER	Electric Services		BBB	HY		USD	
US						HY			0
US						HY			0
US						HY			0
US		COMM/MEDIA	Telephone Comm. Exc. Radio Tele.		BBB	HG			0
US		INDUSTRIAL	Packaging Paper Coated & Laminated		BB-	HY			0
US		INDUSTRIAL	Packaging Paper Coated & Laminated			0 HY		USD	
	#N/A	#N/A	#N/A		#N/A		#N/A	USD	
US			Oil & Gas Field Services,nec		B+	HY			0
US		CHEMICALS	Marine Cargo Handling		NR	HY		USD	
	#N/A	#N/A	#N/A		#N/A		#N/A	USD	
	#N/A	#N/A	#N/A		#N/A		#N/A	USD	
US			0 Drilling Oil & Gas Wells		BB	HY		USD	
US		NAT RES	Petroleum Refining		AA	HG			0
NL			Finance Companies		NR	HY			0
NL			Finance Companies		NR	HY			0
US		TECHNOLOGY	Computer Processing & Data Preparation Svcs		NR	HG		USD	
						HY		USD	
	#N/A	#N/A	#N/A		#N/A		#N/A	USD	
US		GAMING	Motion Picture Theatres		B	HY			0
US		GAMING	Motion Picture Theatres		B	HY			0
US		POWER	Electric & Other Services Combined		BBB-	HG			0
US		INDUSTRIAL	Scales & Balances,Exc. Laboratory		NR	HG		USD	
US		FIG	Short-Term Business Cred Exc.Ag		A	HG			0
US		FIG	Short-Term Business Cred Exc.Ag		A	HG			0
US		FIG	Short-Term Business Cred Exc.Ag		A	HG			0
US		FIG	Short-Term Business Cred Exc.Ag		A	HG			0
US			0		0 N/A	HG		USD	
US		COMM/MEDIA	Motion Picture & Video Production		B	HY			0
US			0 Power Transmission Equipment,nec		NA	HY			0
US			Variety Stores			HY		USD	0
US			0 Variety Stores		B+	HY		USD	
US			0		0 NA	HG		USD	
US			0 Financial Institutions		AA	HG			

APR	Untested		0	N/A				
FEB	Untested		0		#N/A			
JUNE	Untested		0			0		
	CARUSO	CARS		LOAN_NORE		CPTAUT		
	CARUSO	CARS		LOAN_NORE		CPTAUT		
	COMPOSITE	COF		MR		COF		
	COMPOSITE	COF		MR		COF		
	COMPOSITE	CAPFIN		XR				
	COMPOSITE	CAPFIN		XR				
	COMPOSITE	CAPFIN		XR				
	Untested		0	B+				
	Untested		0	B+				
MAY	CARUSO	CCIL		LOAN_NORE				
FEB	Untested		0		#N/A			
	CARUSO		0	SENIOR_NORE				
FEB	CARUSO	CARL_2006_9_A2		SENIOR_NORE				
SEP	CARUSO	CCIL			#N/A		#N/A	
JUNE	CARUSO	CAST				0	#N/A	
OCT	CARUSO	CBDI			#N/A		CBDI	
DEC	COMPOSITE	CBDI		XR			CBDI	
MAR	Untested		0		#N/A			
	CARUSO	CBDMED		SUBORDINATE_NORE				
	CARUSO	CBDMED		SUBORDINATE_NORE				
	COMPOSITE	CBSCOR		MR			CBSCOR	
OCT	CARUSO	CDWC			#N/A		#N/A	
OCT	CARUSO	CDWC			#N/A		#N/A	
OCT	CARUSO	CDWCBR			#N/A		#N/A	
OCT	SCTR	Telecommunications		CCC+			#N/A	
OCT	CARUSO	CDWCBR			#N/A		#N/A	
JUNE	CARUSO	FUN				0		0
	CARUSO	CE		LOAN_NORE		CE		
JAN	CARUSO		0		#N/A		#N/A	
	CARUSO	CYCL		LOAN_NORE		CYCL		
	CARUSO	CYCL		LOAN_NORE		CYCL		
may'08	CARUSO	CYCL		LOAN_NORE				
	COMPOSITE	CNP		XR		CNP		
JUNE	COMPOSITE	CNP		XR		CNP		
	COMPOSITE	CNP-EnRes		XR		CNP-EnRes		
	COMPOSITE	CNP		XR		CNP		
JUNE	COMPOSITE	CNP		XR		CNP		
JUNE	COMPOSITE	CNP		XR		CNP		
	Untested		0		#N/A			
	Untested		0		#N/A			
	Untested		0		#N/A			
	COMPOSITE	CTL		MR		CTL		
	COMPOSITE	CVO		XR		CVO		
AUG	CARUSO	CVO		LOAN_NORE		CVO		
JUNE	CARUSO	#N/A				0	#N/A	
	Untested		0	BB				
AUG	CARUSO	CHEMT		LOAN_NORE			#N/A	
SEP	CARUSO	#N/A			#N/A		#N/A	
SEP	CARUSO	#N/A			#N/A		#N/A	
NOV	CARUSO	CHK		SENIOR_NORE		CHK		
	COMPOSITE	CVX		MR		CVX		
	Untested		0	NR				
JAN	SCTR		0	NR			#N/A	
8-Apr	CARUSO	CRYSLR		LOAN_NORE				
JUNE	CARUSO	#N/A				0	#N/A	
	CARUSO	CINMRK		LOAN_NORE		CINM		
	CARUSO	CINMRK		LOAN_NORE		CINM		
	COMPOSITE	CIN		MR		CIN		
AUG	COMPOSITE	CSCO		MR		CSCO		
	COMPOSITE	CIT		MR		CIT		
	COMPOSITE	CIT		MR		CIT		
	COMPOSITE	CIT		MR		CIT		
	COMPOSITE	CIT		MR		CIT		
AUG	Untested		0	NA			#N/A	
	Untested		0	NA				
	CARUSO	CALP		LOAN_NORE			#N/A	
MAY	Untested		0			0		
OCT	CARUSO	CLE			#N/A			0
JAN	COMPOSITE	CLP-RealtyLP		MR		CLP-RealtyLP		
JULY	SCTR	Financials		AA				

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

			TBD		CAPA	
CAPITAL AUTOMOTIVE L.P.					CARS	
CAPITAL AUTOMOTIVE L.P.					CARS	
Capital One Financial Corporation			MR		COF	
Capital One Financial Corporation			MR		COF	
					CAPMRK	
					CCIL	
						0
	#N/A		XR		CCIL	
	#N/A		XR		CAST	
CBD INVESTOR, INC			XR		CBDI	
CBD INVESTOR, INC			XR		CBDI	
					CBDMED	
					CBDMED	
CBS Corp			MR			
	#N/A		XR		CDWC	
	#N/A		XR		CDWC	
	#N/A		XR		CDWCBR	
	#N/A		XR		CDWCBR	
	#N/A		XR		CDWCBR	
			0 XR		FUN	
Caesars Entertainment, Inc.					CE	
	#N/A		TBD			0
Centennial Communications Corp			XR		CYCL	
Centennial Communications Corp			XR		CYCL	
CenterPoint Energy, Inc.			XR		CNP	
CenterPoint Energy, Inc.			XR		CNP	
Centerpoint Engy Res Corp			XR			
CenterPoint Energy, Inc.			XR		CNP	
CenterPoint Energy, Inc.			XR		CNP	
CenterPoint Energy, Inc.			XR		CNP	
CenturyTel, Inc.			MR		CTL	
Cenveo, Inc.			XR		CVO	
Cenveo, Inc.			XR		CVO	
	#N/A			#N/A	#N/A	
	#N/A		XR		CHEMT	
	#N/A			#N/A	#N/A	
	#N/A			#N/A	#N/A	
Chesapeake Energy Corporation			XR		CHK	
Chevron Corporation			MR		CVX	
	#N/A		MR		CPS	
	#N/A			#N/A	#N/A	
Cinemark, Inc.			XR		CINMRK	
Cinemark, Inc.			XR		CINMRK	
Cinergy Corp			MR		CIN	
Cisco Systems, Inc.			MR		CSCO	
CIT Group Inc.			MR		CIT	
CIT Group Inc.			MR		CIT	
CIT Group Inc.			MR		CIT	
CIT Group Inc.			MR		CIT	
	#N/A		MR		CTRC	
	#N/A		XR		CALP	
			0 XR		CLE	
CLP HOLDINGS LLC			MR		CLP	
	#N/A		MR			

	#N/A			N/A		
				#N/A		
CAPITAL AUTOMOTIVE REIT		LOAN_NORE		BB+		
CAPITAL AUTOMOTIVE REIT		LOAN_NORE		BB+		
CAPITAL ONE FINANCIAL CORP				#N/A	#N/A	
CAPITAL ONE FINANCIAL CORP				#N/A	#N/A	
				BBB-		
		SENIOR_NORE		BBB-		
				BBB-		
				B+		
				B+		
CARLYLE CAPITAL INVESTMENT LTD		LOAN_NORE	FIG	N/A	FIG	
				#N/A	#N/A	
	#N/A	SENIOR_NORE		#N/A	#N/A	
				NA	FIG	
CARLYLE CAPITAL INVESTMENT LTD		#N/A		NA		
	#N/A					
CBD INVESTOR, INC		#N/A		B		
CBD INVESTOR, INC		#N/A		B		
				#N/A		
CBD MEDIA INC		SUBORDINATE_NORE		#N/A	#N/A	
CBD MEDIA INC		SUBORDINATE_NORE		#N/A	#N/A	
			Telecommunications	BBB	COMM/MEDIA	
	#N/A	#N/A		B		
	#N/A	#N/A		B		
	#N/A	#N/A		CCC+		
	#N/A	#N/A	Telecommunications	CCC+		
	#N/A	#N/A		CCC+		
	#N/A					
CELANESE AMERICAS CORP		LOAN_NORE		#N/A	#N/A	
	#N/A	#N/A		#N/A		
CENTENNIAL COMMUNICATIONS CORP		LOAN_NORE		#N/A	#N/A	
CENTENNIAL COMMUNICATIONS CORP		LOAN_NORE		#N/A		
CENTERPOINT ENERGY INC				#N/A	#N/A	
CENTERPOINT ENERGY INC				BBB	POWER	
				#N/A	#N/A	
CENTERPOINT ENERGY INC				#N/A	#N/A	
CENTERPOINT ENERGY INC				BBB-	POWER	
CENTERPOINT ENERGY INC				BBB	POWER	
				#N/A	#N/A	
				#N/A	#N/A	
				#N/A	#N/A	
CENTURYTEL INC				BBB	COMM/MEDIA	
CENVEO CORP		LOAN_NORE	Industrials	BB+	INDUSTRIAL	
CENVEO CORP		LOAN_NORE		BB+		
	#N/A					
				BB		
	#N/A	LOAN_NORE		#N/A		
	#N/A	#N/A		#N/A		
	#N/A	#N/A		#N/A		
CHESAPEAKE ENERGY CORP		SENIOR_NORE		BB		
CHEVRONTEXACO CORP				AA	NAT RES	
				NR		
CHOICEPOINT SERVICES INC		#N/A		NR		
	#N/A					
CINEMARK USA INC		LOAN_NORE		B	GAMING	
CINEMARK USA INC		LOAN_NORE		B	GAMING	
CINERGY CORP				#N/A	#N/A	
CISCO SYSTEMS INC		LOAN_NORE		NR		
CIT GROUP INC				A-	FIG	
CIT GROUP INC				A-	FIG	
CIT GROUP INC				A-	FIG	
CIT GROUP INC				A-	FIG	
	#N/A	LOAN_NORE		NA		
				NA	COMM/MEDIA	
	#N/A	LOAN_NORE		NA		0
	#N/A	#N/A		B+		
CLP HOLDINGS LLC		#N/A		NA		
	#N/A	#N/A	Financials	AA		

#N/A

Nonclassifiable Establishments
Nonclassifiable Establishments
#N/A
#N/A

Media/Telecom
Media/Telecom
Finance Companies
#N/A
#N/A
Finance Companies
Finance Companies

Miscellaneous Publishing
Miscellaneous Publishing
#N/A
#N/A
#N/A
Radio Stations
Mail Order Houses
Mail Order Houses
Mail Order Houses
Mail Order Houses
Mail Order Houses

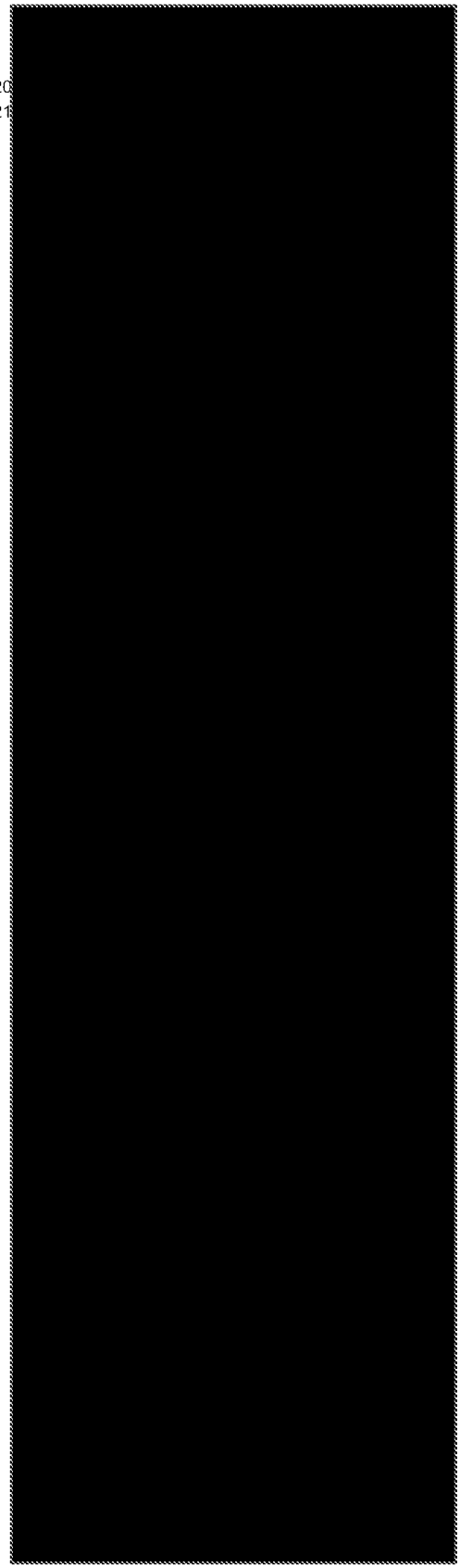
#N/A
#N/A
#N/A
#N/A

#N/A
Electric Services
#N/A
#N/A
Electric Services
Electric Services
#N/A
#N/A
#N/A
Telephone Comm. Exc. Radio Tele.
Packaging Paper Coated & Laminated
Packaging Paper Coated & Laminated

Oil & Gas Field Services,nec
#N/A
#N/A
#N/A
Drilling Oil & Gas Wells
Petroleum Refining
Finance Companies

Computer Processing & Data Preparation Svcs

Motion Picture Theatres
Motion Picture Theatres
#N/A
Scales & Balances,Exc. Laboratory
Short-Term Business Cred Exc.Ag
Short-Term Business Cred Exc.Ag
Short-Term Business Cred Exc.Ag
Short-Term Business Cred Exc.Ag
0
Motion Picture & Video Production
Power Transmission Equipment,nec
Variety Stores
Variety Stores
0



4YR REVOLVER	CMPF
4YR TERM LOAN	CMPF
REVOLVER	CSTR
	COLFA
	COLFA
TERM LOAN B1	CKCR
SUPPLEMENTAL REVOLVING CREDIT	CKCR
REVOLVER	#N/A
N729 CLAIM	COMAIR
N988 CLAIM	COMAIR
N594 CLAIM	COMAIR
N957 CLAIM	COMAIR
N958 CLAIM	COMAIR
N966CA	#N/A
N989CA	COMAIR
N595 CLAIM	COMAIR
N983/N984 CLAIM	COMAIR
N983/N984 CLAIM	COMAIR
5YR SENIOR UNSECURED REVOLVER	CMCSA
5YR REVOLVER	COMBRA
REVOLVER	EXC
3 YEAR REVOLVING CREDIT	EXC
TERM LOAN	CYH
DELAYED DRAW TL	CYH
5YR REVOLVER	ED
5 YEAR REVOLVER	CAG
5-YR MULTICURRENCY REVOLVER	COP
5-YEAR MULTICURRENCY REVOLVER	COP
5-YEAR MULTICURRENCY REVOLVER	COP
5-YR MULTI-CCY REVOLVER	COP
5-YR TERM LOAN	COP
REVOLVING CREDIT FACILITY	CNO
2ND LIEN TER LOAN	CONCON
1ST LIEN TERM LOAN	CONCON
5 YEAR REVOLVER	CEG
5 YEAR REVOLVER	CEG
5 YEAR REVOLVER	CEG
5 YEAR REVOLVER	CEG
USD REVOLVER	COOPER
U.S. BORROWER DUAL CURR. RCF	CSAUTO
TRANCHE A TERM	#N/A
5 YEAR REVOLVER	CXW
5 YR REVOLVING CREDIT	CXW
LETTER OF CREDIT	CTW
TERM LOAN A	CTW
TERM LOAN B	CTW
364-DAY REVOLVER	CFC
364-DAY REVOLVER	CFC
5-YR REVOLVER	CFC
7YR SYNTHETIC LC	COVANT
7YR TERM LOAN B	COVANT
6YR REVOLVER	COVANT
5 YEAR REVOLVER	CVH
5 YEAR REVOLVER	CVH
TERM LOAN	CVH
5 YEAR REVOLVING CREDIT	COXENT
5 YR MULTI CCY REVOLVER	COXENT
5 YEAR REVOLVING CREDIT	CXR
TRANCHE A	CASA
TRANCHE B	CASA
TERM B1	CRICOM
	CXPO
$410MM U.S. RCF WT. L/CS	CCK
$350 MULTI-CURRENCY EURO RCF	CCK
286.5M TERM B EURO	CCK
364 DAY REVOLVER	CCI
7-YR TRANCHE B TERM LOAN	CCI
LIQUIDATING TRUST	CRP
TERM LOAN	CVC
TERM LOAN A1	CVC
5-YEAR REVOLVER	CSGS
REVOLVER	CAO
REVOLVER	CVS

US		INDUSTRIAL	Paper Mills,Except Building Paper	BB	HY			0
US		INDUSTRIAL	Paper Mills,Except Building Paper	BB	HY			0
US		CONSMR/RET	Services-Personal	BB-	HY			0
					HY		USD	
					HY		USD	
US			Energy	CCC+	HY			0
US			Energy	CCC-	HY			0
	#N/A	#N/A	#N/A	#N/A		#N/A	USD	
US			Aircraft & Aerospace	N/A	HY		USD	0
US			Aircraft & Aerospace	N/A	HY		USD	0
US			0 Aircraft & Aerospace	NA	HY		USD	
US			0 Aircraft & Aerospace	NA	HY		USD	
US			0 Aircraft & Aerospace	NA	HY		USD	
	#N/A	#N/A	#N/A	#N/A		#N/A	USD	
US			0 Aircraft & Aerospace	NA	HY		USD	
US			0 Aircraft & Aerospace	NA	HY			
US			Aircraft & Aerospace	NA	HY		USD	
US			Aircraft & Aerospace	NA	HY		USD	
		COMM/MEDIA	Communication Services, N.E.C.	BBB+	HG		USD	
US		COMM/MEDIA	Communication Services, N.E.C.	BBB+	HG			0
US		CONSMR/RET	Cigarettes	B+	HY			0
US			0 Combination Utility Services,nec	B+	HY		USD	
US			Combination Utility Services,nec	BBB	HG			0
US		HEALTHCARE	General Medical & Surgical Hospitals	N/A	HY		USD	
US		HEALTHCARE	General Medical & Surgical Hospitals	NA	HY		USD	
US		NAT RES	Electric & Other Services Combined	A-	HG			0
US		CONSMR/RET	Food & Kindred Products	BBB+	HG			0
US		NAT RES	Petroleum Refining	A	HG		USD	
US		NAT RES	Petroleum Refining	A-	HG			0
US		NAT RES	Petroleum Refining	A-	HG			0
US		NAT RES	Petroleum Refining	A-	HG			0
US		NAT RES	Petroleum Refining	A-	HG			0
US		FIG	Accident & Health Insurance	BB-	HY			0
US			0 Synthetic Covers and Materials	NA	HY		USD	
US			Synthetic Covers and Materials	N/A	HY		USD	0
US		POWER	Electric & Other Services Combined	BBB+	HG			0
US		POWER	Electric & Other Services Combined	BBB+	HG			0
US		POWER	Electric & Other Services Combined	BBB+	HG			0
US		POWER	Electric & Other Services Combined	BBB+	HG			
US		INDUSTRIAL	Tires & Inner Tubes	B	HY			0
US		INDUSTRIAL	Tires & Inner Tubes	B+	HY			0
	#N/A	#N/A	#N/A	#N/A		#N/A		
US		REAL ESTAT	Correctional Institutions	B+	HY			0
US		REAL ESTAT	Correctional Institutions	BB	HY		USD	
US					HY			0
US					HY			0
US					HY			0
US		FIG	Mortgage Bankers & Correspondents	A	HG		USD	0
US		FIG	Mortgage Bankers & Correspondents	A	HG			0
US		FIG	Mortgage Bankers & Correspondents	A	HG			0
US			Electric Services	BB-	HY			0
US			Electric Services	BB-	HY			0
US			Electric Services	BB-	HY			0
US		HEALTHCARE	Hospital & Medical Service Plans	BBB	HG			
US		HEALTHCARE	Hospital & Medical Service Plans	BBB-	HY			0
US		HEALTHCARE	Hospital & Medical Service Plans	BBB-	HY			0
US		COMM/MEDIA	Cable and Other Pay TV Services	BBB-	HG			0
US		COMM/MEDIA	Television Broadcasting	BB+	HG			0
US		COMM/MEDIA	Radio Stations	BBB-	HG			0
	#N/A			NR	HY		ARS	
AR				NR	HY		ARS	
US		COMM/MEDIA	Telephone Comm. Exc. Radio Tele.	NA	HY		USD	
US			Finance Companies	NR	HY		USD	
US		INDUSTRIAL	Metal Cans	BB-	HY			0
US		INDUSTRIAL	Metal Cans	BB-	HY			0
US		INDUSTRIAL	Metal Cans	BB-	HY			0
US					HY			0
US		COMM/MEDIA	Communication Services, N.E.C.	BB	HY		USD	0
US			Publishing	N/A	HY			0
	#N/A		Cable and Other Pay TV Services	BB	HY		USD	
	#N/A			B+	HY		USD	
US		TECHNOLOGY	Computer Processing & Data Preparation Svcs	NR	HY			0
US		INDUSTRIAL	Auto & Home Supply Stores	B+	HY			0
US		CONSMR/RET	Drug Stores & Proprietary Stores	BBB+	HG			0

	Untested		0	NA				
	Untested		0	NA				
	Untested		0		#N/A			
may'08	Untested		0					
may'08	Untested		0					
MAR	Untested		0		#N/A			
MAR	Untested		0		#N/A			
JUNE	Untested		0			0		
MAY	Untested		0	N/A				
MAY	Untested		0	N/A				
JUNE	Untested		0			0		
JUNE	Untested		0			0		
JUNE	Untested		0			0		
JUNE	Untested		0			0		
JUNE	Untested		0			0		
JULY	CARUSO		0		#N/A		COMAIR	
DEC	COMPOSITE	COMAIR		XR			COMAIR	
DEC	COMPOSITE	COMAIR		XR			COMAIR	
JAN	CARUSO	CMCSA		SENIOR				#N/A
	CARUSO	CMCSA		SENIOR			CMCSA	
	Untested		0		#N/A			
OCT	CARUSO	EXC		SENIOR			EXC	
	COMPOSITE	EXC		MR			EXC	
JUNE	CARUSO	CYH				0	COMMHS	
SEP	COMPOSITE	COMMHS		XR			COMMHS	
	COMPOSITE	ED		MR			ED	
	COMPOSITE	CAG		MR			CAG	
SEP	CARUSO	COP		SENIOR_MODRE			COP	
	COMPOSITE	COP		MR			COP	
	COMPOSITE	COP		MR			COP	
	COMPOSITE	COP		MR			COP	
	COMPOSITE	COP		MR			COP	
	COMPOSITE	CNC		XR			CNC	
JUNE	CARUSO	CONCON		CVA_LOAN			CONCON	
APR	CARUSO	CONCON		CVA_LOAN			CONCON	
	COMPOSITE	CEG		MR			CEG	
	COMPOSITE	CEG		MR			CEG	
	COMPOSITE	CEG		MR			CEG	
JULY	COMPOSITE	CEG		MR			CEG	
	Untested		0	B+			COOPER	
	Untested		0	B				
JULY	CARUSO	#N/A			#N/A			#N/A
	CARUSO	CXW		SENIOR_NORE			PZN	
DEC	COMPOSITE	PZN		XR			PZN	
	Untested		0		#N/A			
	Untested		0		#N/A			
	Untested		0		#N/A			
MAY	COMPOSITE	CCR		MR			CCR	
	COMPOSITE	CCR		MR			CCR	
	COMPOSITE	CCR		MR			CCR	
FEB	CARUSO	CVGYQ		LOAN_NORE				
FEB	CARUSO	CVGYQ		LOAN_NORE				
FEB	CARUSO	CVGYQ		LOAN_NORE				
JULY	COMPOSITE	CVH		MR			CVH	
	COMPOSITE	CVH		XR			CVH	
	COMPOSITE	CVH		XR			CVH	
	COMPOSITE	COX-CommInc		MR			COX-CommInc	
	COMPOSITE	COX		MR			COX	
	COMPOSITE	CXR		MR			CXR	
DEC	COMPOSITE	CASA			#N/A		CASA	
DEC	COMPOSITE	CASA		TBD			CASA	
SEP	CARUSO	CRICOM			#N/A			#N/A
MAR08	COMPOSITE	crimi		XR			crimi	
	Untested		0	BB			CH	
	Untested		0	BB-			CH	
	Untested		0	BB-			CH	
	COMPOSITE	CCI		XR			CCI	
APR	COMPOSITE	CCI		XR			CCI	
	Untested		0	NA				
DEC	COMPOSITE	CVC			#N/A		CVC	
DEC	COMPOSITE	CVC			#N/A		CVC	
	CARUSO	CSGS		LOAN_NORE			CSGS	
	Untested		0	B-				
MAR	COMPOSITE	CVSCAR		MR			CVSCAR	

			COMAIR	
			COMAIR	
DELTA AIRLINES INC		XR		
DELTA AIRLINES INC		XR	COMAIR	
DELTA AIRLINES INC		XR	COMAIR	
	#N/A	TBD		0
Comcast Corp		MR	CMCSA	
Exelon Corporation		XR	EXC	
Exelon Corporation		MR	EXC	
CHS/Community Health Systems, Inc.		XR	CYH	
CHS/Community Health Systems, Inc.		XR	CYH	
Consol Edison Inc		MR	ED	
ConAgra Foods, Inc.		MR	CAG	
ConocoPhillips		MR	COP	
CONOCOPHILLIPS		MR	COP	
CONOCOPHILLIPS		MR	COP	
CONOCOPHILLIPS		MR	COP	
CONOCOPHILLIPS		MR	COP	
Conseco Inc		XR		
Consolidated Container Co LLC & Cap Inc		XR	CONCON	
Consolidated Container Co LLC & Cap Inc		XR	CONCON	
Constellation Energy Group, Inc.		MR	CEG	
Constellation Energy Group, Inc.		MR	CEG	
Constellation Energy Group, Inc.		MR	CEG	
Constellation Energy Group, Inc.		MR	CEG	
Cooper Tire & Rubber Company				
	#N/A	#N/A	#N/A	
Corrections Corporation of America		XR	CXW	
Corrections Corporation of America		XR	CXW	
Countrywide Financial Corporation		MR	CFC	
Countrywide Financial Corporation		MR	CCR	
Countrywide Financial Corporation		MR	CCR	
			CVGYQ	
			CVGYQ	
			CVGYQ	
COVENTRY HEALTH CARE INC		MR	CVH	
COVENTRY HEALTH CARE INC		XR	CVH	
COVENTRY HEALTH CARE INC		XR	CVH	
Cox Comms Inc		MR	COX	
Cox Entpers Inc		MR	COXENT	
Cox Radio, Inc.		MR		
CREDENCIAL ARGENTINA S.A.		#N/A	CASA	
CREDENCIAL ARGENTINA S.A.		TBD	CASA	
	#N/A	XR	CRICOM	
CRIMSON EXPLORATION		XR	CXPO	
Crown Hldgs Inc		XR	CCK	
Crown Hldgs Inc		XR	CCK	
Crown Hldgs Inc		XR	CCK	
Crown Castle International Corp.		XR	CCI	
Crown Castle International Corp.		XR	CCI	
Cablevision Systems Corporation		#N/A	CVC	
Cablevision Systems Corporation		#N/A	CVC	
CSG Systems International, Inc.		XR	CSGS	
			CAO	
CVS Caremark Corp		MR	CVS	

			NA	INDUSTRIAL
			NA	INDUSTRIAL
			#N/A	#N/A
			#N/A	
			#N/A	
DELTA AIR LINES INC	LOAN_NORE		N/A	
DELTA AIR LINES INC	LOAN_NORE		N/A	
#N/A	#N/A			
DELTA AIR LINES INC	#N/A		NA	
DELTA AIR LINES INC	#N/A		NA	
#N/A	#N/A		BBB+	
COMCAST CORP			#N/A	#N/A
			#N/A	#N/A
EXELON CORP	SENIOR		B+	
EXELON CORP			#N/A	
COMMUNITY HEALTH SYS INC				
COMMUNITY HEALTH SYS INC	SENIOR_MODRE		NA	
CONSOLIDATED EDISON INC			BBB+	NAT RES
CONAGRA FOODS INC			BBB+	CONSMR/RET
CONOCOPHILLIPS	SENIOR_MODRE		A	
CONOCOPHILLIPS			#N/A	#N/A
CONOCOPHILLIPS			#N/A	#N/A
CONOCOPHILLIPS			#N/A	#N/A
CONOCOPHILLIPS			A	NAT RES
			B+	FIG
CONSOLIDATED CONTAINER HOLDINGS	CVA_LOAN		N/A	
CONSOLIDATED CONTAINER HOLDINGS	CVA_LOAN		N/A	
CONSTELLATION ENERGY GROUP INC			#N/A	#N/A
CONSTELLATION ENERGY GROUP INC			#N/A	#N/A
CONSTELLATION ENERGY GROUP INC			#N/A	#N/A
CONSTELLATION ENERGY GROUP INC	#N/A			
			B+	INDUSTRIAL
			B	INDUSTRIAL
#N/A	#N/A			
CORRECTIONS CORP OF AMERICA	SENIOR_NORE		#N/A	#N/A
CORRECTIONS CORP OF AMERICA	#N/A		BB	
			#N/A	#N/A
			#N/A	#N/A
			#N/A	#N/A
COUNTRYWIDE FINANCIAL CORP	LOAN_NORE	FIG	A	FIG
COUNTRYWIDE FINANCIAL CORP			#N/A	#N/A
COUNTRYWIDE FINANCIAL CORP			BBB+	FIG
COVANTA ENERGY CORP	LOAN_NORE		#N/A	#N/A
COVANTA ENERGY CORP	LOAN_NORE		#N/A	#N/A
COVANTA ENERGY CORP	LOAN_NORE		BB-	
COVENTRY HEALTH CARE INC	#N/A			
COVENTRY HEALTH CARE INC	SENIOR_NORE		#N/A	#N/A
COVENTRY HEALTH CARE INC	SENIOR_NORE		#N/A	#N/A
COX ENTERPRISES INC			BBB-	COMM/MEDIA
#N/A	LOAN		BB+	COMM/MEDIA
			BBB-	COMM/MEDIA
CREDENCIAL ARGENTINA S.A.	#N/A		#N/A	
CREDENCIAL ARGENTINA S.A.	#N/A		NR	
#N/A	#N/A		NA	
#N/A	#N/A		NR	
CROWN HOLDINGS INC	LOAN_NORE		BB	INDUSTRIAL
CROWN HOLDINGS INC	LOAN_NORE		BB-	INDUSTRIAL
CROWN HOLDINGS INC	LOAN_NORE		BB-	INDUSTRIAL
CROWN CASTLE INTERNATIONAL CORP			BB-	COMM/MEDIA
CROWN CASTLE INTERNATIONAL CORP			BB	COMM/MEDIA
			NA	
CABLEVISION SYSTEMS CORP	#N/A		#N/A	
CABLEVISION SYSTEMS CORP	#N/A		#N/A	
CSG SYSTEMS INTERNATIONAL	LOAN_NORE		NR	TECHNOLOGY
CSK AUTO INC	LOAN		B-	INDUSTRIAL
CVS CORP			#N/A	#N/A

Paper Mills,Except Building Paper
Paper Mills,Except Building Paper
#N/A

#N/A
#N/A

Aircraft & Aerospace
Aircraft & Aerospace

Aircraft & Aerospace
Aircraft & Aerospace
Communication Services, N.E.C.
#N/A
#N/A
Combination Utility Services,nec
#N/A

General Medical & Surgical Hospitals
Electric & Other Services Combined
Food & Kindred Products
Petroleum Refining
#N/A
#N/A
#N/A
Petroleum Refining
Accident & Health Insurance
Synthetic Covers and Materials
Synthetic Covers and Materials
#N/A
#N/A
#N/A

Tires & Inner Tubes
Tires & Inner Tubes

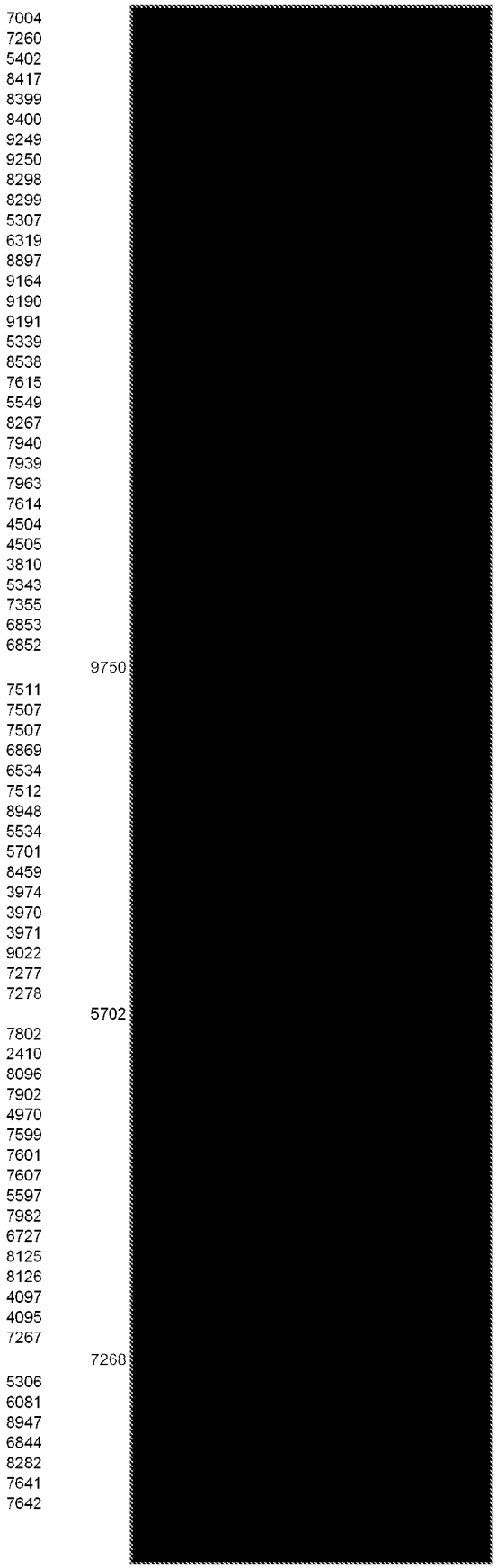
#N/A
Correctional Institutions
#N/A
#N/A
#N/A
Mortgage Bankers & Correspondents
#N/A
Mortgage Bankers & Correspondents
#N/A
#N/A
Electric Services

#N/A
#N/A
Cable and Other Pay TV Services
Television Broadcasting
Radio Stations
#N/A
0
Telephone Comm. Exc. Radio Tele.
Finance Companies
Metal Cans
Metal Cans
Metal Cans
Communication Services, N.E.C.
Communication Services, N.E.C.
Publishing
#N/A
#N/A
Computer Processing & Data Preparation Svcs
Auto & Home Supply Stores
#N/A

no curve in markit, Caruso loan nore was 2/23/07, cva_loan was 4/26/07	Health Care
no curve in markit, Caruso loan nore was 2/23/07, cva_loan was 4/26/07	Health Care

only MR available, stale curve in Caruso	
only MR available, stale curve in Caruso	

Industrials



[redacted]

5YR REVOLVER	CVS
COMMITMENT	CVS
5YR REVOVLER	CVS
	CWMH
	CWMH
	CWMH
	DAEAVI
	DAEAVI
TERM LOAN	CFCGT
TERM LOAN	CFCGT
TERM LOAN	DCN
CLAIM 3984	DCN
AFFINIA	DCN
5YR RCF	DHR
MULTI REVOLVER	DRI
COMMITMENT	DHA
TRANCHE B TERM LOAN	DVA
TRANCHE B-1 TERM	DVA
5YR-REVOLVER	DPM
TERM LOAN A2	DPM
TERM LOAN A3	DPM
60-DAY BRIDGE LOAN FACILITY	DCPMID
5YR-REVOLVER	DCPMID
5YR- DELAYED TERM LOAN	DCPMID
3 YEAR REVOLVER	DLRTRC
REVOLVER	DLM
TERM LOAN	
TRANCHE C TERM LOAN	DPH
TRANCHE B TERM LOAN	
	DPH
5 YEAR REVOLVER	
TERM LOAN	DAL
TERM LOAN	DAL
ALPA CLAIM	DALR
N184 CLAIM	DALR
	DAL
TERM LOAN	DDR
USD TRANCHE	DDR
MULTI-CURRENCY TRANCHE	DDR
	DEVP
NEW TRANCHE A TERM LOAN	RHD
NEW REVOLVER	RHD
NEW TRANCHE A TERM LOAN	RHD
TERM LOAN	DPTR
5 YEAR REVOLVER	DIGI
U.S. TERM LOAN	DIGI
DIRECTV HOLDINGS LLC	DTV-Hldgs
MULTI CURRENCY REVOLVER	DFS
REVOLVING CREDIT COMMITMENT	DCEL
	DG
TRANCHE B-1 TERM LOAN	DG
5YR-RCF	D
REVOLVER (WELLS FARGO AGENT)	DRESSR
TERM B	DRESSR
TERM LOAN	DRESSR
5-YR REVOLVER	DUK
5-YR REVOLVER	DUK
4-YR REVOLVER	DEP
REVOLVER	DUPONT
TERM	DUPONT
5 YEAR REVOLVER	DQE
5 YEAR REVOLVER	DQE
5 YR REVOLVER	DYN
	DYN
TERM L/C FACILITY	DYN
5 YEAR REVOLVER	EROC
REVOLVER	EROC
LOANS	EVCDOI
	EBAY
UK TERM LOAN	
US TERM LOAN	EDGNM

US		CONSMR/RET	Drug Stores & Proprietary Stores	BBB+	HG		0
US		CONSMR/RET	Drug Stores & Proprietary Stores	BBB+	HG		0
US		CONSMR/RET	Drug Stores & Proprietary Stores	BBB+	HG		0
CA		COMM/MEDIA	Cable and Other Pay TV Services	B	HY	USD	
CA		COMM/MEDIA	Cable and Other Pay TV Services	B	HY	CAD	
CA		COMM/MEDIA	Cable and Other Pay TV Services	B	HY	USD	
US			Aircraft & Parts	B+	HY	USD	
US			Aircraft & Parts	B+	HY	USD	
US		INDUSTRIAL	Motor Vehicles & Car Bodies	BB-	HY	USD	
	#N/A	INDUSTRIAL	Motor Vehicles & Car Bodies	CCC+	HY	USD	
US			Motor Vehicle Parts & Accessories	BB-	HY		0
US			Motor Vehicle Parts & Accessories	N/A	HY		0
US			Motor Vehicle Parts & Accessories	N/A	HY	USD	
			0 Motor Vehicle Parts & Accessories	NA	HY	USD	
		CONSMR/RET	Motor Vehicle Parts & Accessories	B+	HY	USD	
		CONSMR/RET	Motor Vehicle Parts & Accessories	B+	HY	USD	
US		INDUSTRIAL	Process Control Instruments	A+	HG		0
US		CONSMR/RET	Eating Places	BBB	HY	USD	
US			Oil & Gas Extraction	N/A	HY	USD	0
US					HY		0
US			0 Health & Allied Svcs., nec	NA	HY	USD	
US		NAT RES	Natural Gas Transmission	NR	HY	USD	
US		NAT RES	Natural Gas Transmission	NR	HY	USD	
US		NAT RES	Natural Gas Transmission	NR	HY	USD	
US		NAT RES	Natural Gas Transmission	N/A	HY	USD	0
US		NAT RES	Natural Gas Transmission	N/A	HY		0
US		NAT RES	Natural Gas Transmission	N/A	HY		0
US		CONSMR/RET	Miscellaneous Publishing	NR	HY		0
US		CONSMR/RET	Canned Fruits & Vegetables	BB-	HY		0
US			Petroleum Refining	N/A	HY		0
US			Electrical Equipment	N/A	HY		0
US			Electrical Equipment		HY		0
					HY	USD	
US		INDUSTRIAL	Airlines & Airfreight		HY	USD	0
US		INDUSTRIAL	Airlines & Airfreight	B+	HY	USD	
US		INDUSTRIAL	Airlines & Airfreight	B+	HY	USD	
US		INDUSTRIAL	Airlines & Airfreight	N/A	HY		0
US		INDUSTRIAL	Airlines & Airfreight	N/A	HY		0
US		INDUSTRIAL	Airlines & Airfreight	B+	HY	USD	
US		REAL ESTAT	Nonresidential Building Operators	BBB	HG	USD	
US		REAL ESTAT	Nonresidential Building Operators	BBB	HG		0
US		REAL ESTAT	Nonresidential Building Operators	BBB	HG		0
US			0 Oil & Gas Extraction	N/A	HY	USD	
US		COMM/MEDIA	Miscellaneous Publishing	BB	HY		0
US		COMM/MEDIA	Miscellaneous Publishing	BB	HY		0
US		COMM/MEDIA	Miscellaneous Publishing	BB	HY		0
US			Drilling Oil & Gas Wells	NR	HY	USD	
JM		COMM/MEDIA	Telephone Communication	N/A	HY		0
JM		COMM/MEDIA	Telephone Communication	N/A	HY		0
					HY	USD	
US			0 Personal Cred. Inst.	BBB-	HG		
US		TECHNOLOGY	Media/Telecom	B	HY		0
US		CONSMR/RET	Variety Stores	B	HY	USD	
US		CONSMR/RET	Variety Stores	B-	HY	USD	
US		POWER	Electric Services	BBB	HG		0
US			Industrial Machinery & Equipment	B	HY	USD	0
US			Industrial Machinery & Equipment	B	HY	USD	1
US			Industrial Machinery & Equipment	B	HY	USD	1
US		POWER	Electric Services	BBB	HG		0
US		POWER	Electric & Other Services Combined	A-	HG	USD	
US		NAT RES	Natural Gas Transmission	NR	HY		0
US		TECHNOLOGY	Computer Processing & Data Preparation Svcs	B	HY	USD	
US		TECHNOLOGY	Computer Processing & Data Preparation Svcs	B	HY	USD	
US		POWER	Electric Services	BBB-	HG		0
US		POWER	Electric Services	BBB-	HG		0
US		POWER	Electric Services	BB-	HY	USD	1
					HY	USD	
US					HY		0
US		NAT RES	Crude Petroleum & Natural Gas	NR	HY		0
US		NAT RES	Crude Petroleum & Natural Gas	NR	HY	USD	
US			Investment Advice and Research	N/A	HY		0
US		CONSMR/RET	Business Services, nec	N/A	HG	USD	
US			Individuals (Compustat)		HY	USD	0
US			Individuals (Compustat)	B	HY	USD	0

MAR	CARUSO	CVS	SENIOR_NORE		CVSCAR		
MAR	COMPOSITE	CVSCAR	MR		CVSCAR		
	COMPOSITE	CVSCRM	MR		CVSCRM		
AUG	SCTR	Telecommunications		#N/A		#N/A	
AUG	CARUSO	CNW	SENIOR_NORE			#N/A	
AUG	SCTR	Telecommunications		#N/A		#N/A	
FEB08	CARUSO	DAEAVI		#N/A		#N/A	
FEB08	CARUSO	DAEAVI		#N/A		#N/A	
OCT	CARUSO	CFCGT		#N/A	CFCGT		
DEC	COMPOSITE	CFCGT		#N/A	CFCGT		
	Untested		0	#N/A	DCN		
	Untested		0 NA		DCN		
DEC	COMPOSITE	DCN	XR		DCN		
JAN	CARUSO		0	#N/A		#N/A	
JAN	CARUSO		0	#N/A		#N/A	
JAN	CARUSO		0	#N/A		#N/A	
	COMPOSITE	DHR	MR		DHR		
SEP	CARUSO	DRI	SENIOR_NORE		DRI		
MAY	CARUSO	DHA	LOAN_NORE				
	COMPOSITE	DVA	XR		DVA		
SEP	CARUSO	DVA	LOAN_NORE		DVA		
JUNE	COMPOSITE	DCPM	XR				
JUNE	COMPOSITE	DCPM	XR				
JUNE	COMPOSITE	DCPM	XR				
MAY	COMPOSITE	DCPM	XR				
	SCTR	Oil & Gas		#N/A			
	SCTR	Oil & Gas		#N/A			
	Untested		0 NR				
	Untested		0 BB		DLM-corp		
MAR	Untested		0	#N/A			
	Untested		0	#N/A	DPH		
FEB	Untested		0	#N/A			
may'08	CARUSO	DPH	LOAN_NORE				
APR	SCTR	Industrials	BB-				
DEC	COMPOSITE	DAL	XR		DAL		
DEC	COMPOSITE	DAL	XR		DAL		
	Untested		0	#N/A			
	Untested		0 B+				
MAR08	COMPOSITE	DAL	XR		DAL		
DEC	CARUSO	DDR		#N/A	DDR		
	COMPOSITE	DDR	MR		DDR		
	COMPOSITE	DDR	MR		DDR		
AUG	CARUSO	DEVP	LOAN_NORE			#N/A	
	CARUSO	DXME	SENIOR_NORE		DXME		
	COMPOSITE	DXME	XR		DXME		
	COMPOSITE	DXME	XR		DXME		
DEC	COMPOSITE	DPPC	XR		DPPC		
MAR	Untested		0 NA				
MAR	Untested		0	#N/A			
8-Apr	COMPOSITE	DTV-Hldgs	XR				
JULY	CARUSO	AXP	SENIOR		DSF		
	Untested		0	#N/A	DCEL-DBCS		
AUG	CARUSO	DG	LOAN_NORE			#N/A	
SEP	CARUSO	DG		#N/A		#N/A	
	COMPOSITE	D	MR		D		
MAY	Untested		0 B		DRESSR		
MAY	Untested		0 B		DRESSR		
MAY	Untested		0 B		DRESSR		
	COMPOSITE	DUKECO	MR		DUKECO		
JUNE	COMPOSITE	DUKECO	MR		DUKECO		
FEB	Untested		0 NR				
DEC	COMPOSITE	DUPONT	XR		DUPONT		
DEC	COMPOSITE	DUPONT	XR		DUPONT		
	Untested		0	#N/A	DQE-CapCorp		
	Untested		0	#N/A	DQE-CapCorp		
APR	CARUSO	DYN	SENIOR_NORE		DYN		
may'08	CARUSO	DYN	LOAN_NORE				
	LCDS	DYN-Holdings	XR		DYN-Holdings		
	SCTR	Oil & Gas		#N/A			
DEC	COMPOSITE	EROC	XR		EROC		
FEB	Untested		0	#N/A			
AUG	SCTR	Technology	A			#N/A	
MAY	Untested		0		0		
MAY	CARUSO	EDGNM	LOAN_NORE				

CVS Caremark Corp		MR	CVS	
CVS Caremark Corp		MR	CVS	
CVS Caremark Corporation		MR	CVS	
	#N/A	TBD	CWMH	
	#N/A	TBD	CWMH	
	#N/A	TBD	CWMH	
	#N/A	XR	DAEAVI	
	#N/A	XR	DAEAVI	
DAIMLERCHRYSLER		XR	CFCGT	
DAIMLERCHRYSLER		#N/A	CFCGT	
DANA CORPORATION		XR		
DANA CORPORATION		XR		
DANA CORPORATION		XR	DCN	
	#N/A	TBD		0
	#N/A	TBD		0
	#N/A	TBD		0
Danaher Corporation		MR	DHR	
Darden Restaurants, Inc.		XR	DRI	
			DHA	
DaVita Inc.		XR	DVA	
DaVita Inc.		XR	DVA	
			DPM	
			DPM	
			DPM	
			DCPMID	
DEL MONTE Corp		XR	DLM	
	#N/A	XR		
Delphi Corporation		XR		
		XR	DAL	
Delta Air Lines, Inc.		XR	DAL	
Delta Air Lines, Inc.		XR	DAL	
Delta Air Lines, Inc.		XR	DAL	
Developers Diversified Realty Corporation		MR	DDR	
Developers Diversified Realty Corporation		MR	DDR	
Developers Diversified Realty Corporation		MR	DDR	
	#N/A	XR	DEVP	
Dex Media East LLC		XR	DXME	
Dex Media East LLC		XR	DXME	
Dex Media East LLC		XR	DXME	
Delta Petroleum Corporation		XR	DPTR	
Discover Finl Services		MR	DFS	
Dobson Cellular Systems, Inc.,		XR	DCEL	
	#N/A	XR	DG	
	#N/A	XR	DG	
Dominion Resources, Inc.		MR	D	
Dresser, Inc.		XR	DRESSR	
Dresser, Inc.		XR	DRESSR	
Dresser, Inc.		XR	DRESSR	
Duke Energy Carolinas, LLC		MR		
Duke Energy Carolinas, LLC		MR		
SAGA		XR	DUPONT	
SAGA		XR	DUPONT	
DQE Capital Corp				
DQE Capital Corp				
Dynegy Holdings Inc.		SENIOR_NORE	DYN	
Dynegy Holdings Inc.		XR		
EAGLE ROCK ENERGY PARTNERS LP		XR	EROC	
	#N/A	MR	EBAY	
			EDGNM	

CVS CORP		SENIOR_NORE		BBB+	CONSMR/RET
CVS CORP				#N/A	#N/A
CVS CORP			Health Care	BBB+	CONSMR/RET
	#N/A	LOAN_NORE	Telecommunications	#N/A	
	#N/A	LOAN_NORE	Telecommunications	B+	
	#N/A	LOAN_NORE	Telecommunications	#N/A	
	#N/A	#N/A		#N/A	
	#N/A	#N/A		#N/A	
DAIMLERCHRYSLER		#N/A		BB-	
DAIMLERCHRYSLER		#N/A		#N/A	
				#N/A	
				NA	
DANA CORP		#N/A		NA	
	#N/A	#N/A		NA	
	#N/A	#N/A		B+	
	#N/A	#N/A		B+	
DANAHER CORP				A+	INDUSTRIAL
DARDEN RESTAURANTS		SENIOR_NORE		BBB	
DAVID H. ARRINGTON OIL & GAS		LOAN_NORE		N/A	
DAVITA INC				#N/A	#N/A
DAVITA INC		LOAN_NORE		NA	
	#N/A	LOAN_NORE	NAT RES	N/A	NAT RES
	#N/A	LOAN_NORE	NAT RES	N/A	NAT RES
	#N/A	LOAN_NORE	NAT RES	N/A	NAT RES
DCP MIDSTREAM OPERATING		LOAN_NORE	NAT RES	N/A	NAT RES
			Oil & Gas	#N/A	#N/A
			Oil & Gas	#N/A	#N/A
				NR	CONSMR/RET
DEL MONTE FOODS CO		LOAN_NORE		BB	CONSMR/RET
	#N/A	LOAN_NORE		#N/A	
				#N/A	#N/A
				#N/A	#N/A
	#N/A	LOAN_NORE	Industrials	BB-	INDUSTRIAL
DELTA AIR LINES INC		#N/A		B+	
DELTA AIR LINES INC		#N/A		B+	
				#N/A	#N/A
				B+	INDUSTRIAL
DELTA AIR LINES INC		SENIOR_NORE		B+	
DEVELOPERS DIVERSIFIED REALTY CORP		#N/A		BBB	
DEVELOPERS DIVERSIFIED REALTY CORP				BBB	REAL ESTAT
DEVELOPERS DIVERSIFIED REALTY CORP				BBB	REAL ESTAT
	#N/A	LOAN_NORE		NA	
DEX MEDIA INC		SENIOR_NORE		#N/A	#N/A
DEX MEDIA INC				#N/A	#N/A
DEX MEDIA INC				#N/A	#N/A
	#N/A	#N/A		NR	
				NA	COMM/MEDIA
				#N/A	#N/A
	#N/A	#N/A			
DOBSON COMMUNICATIONS CORP		LOAN_NORE		#N/A	#N/A
	#N/A	LOAN_NORE		B	
	#N/A	#N/A		B-	
DOMINION RESOURCES INC/VA				BBB	POWER
DRESSER INC		LOAN_NORE		B	
DRESSER INC		LOAN_NORE		B	
DRESSER INC		LOAN_NORE		B	
				#N/A	#N/A
				A-	POWER
				NR	NAT RES
SAGA		#N/A		B	
SAGA		#N/A		B	
				#N/A	#N/A
				#N/A	#N/A
DYNEGY INC		LOAN_NORE		BB-	POWER
				#N/A	#N/A
			Oil & Gas	#N/A	#N/A
EAGLE ROCK ENERGY PARTNERS LP		#N/A		NR	
				#N/A	#N/A
	#N/A	LOAN_NORE	Technology	A	
	#N/A	LOAN_NORE		B	

Drug Stores & Proprietary Stores				
	#N/A			
Drug Stores & Proprietary Stores				
	#N/A			
Cable and Other Pay TV Services				
	#N/A			
	#N/A			
	#N/A			
Motor Vehicles & Car Bodies				
	#N/A			
	#N/A			
Motor Vehicle Parts & Accessories				
Motor Vehicle Parts & Accessories				
Motor Vehicle Parts & Accessories				
Motor Vehicle Parts & Accessories				
Motor Vehicle Parts & Accessories				
Process Control Instruments				
Eating Places				
Oil & Gas Extraction				
	#N/A			
Health & Allied Svcs., nec				
Natural Gas Transmission				
Natural Gas Transmission				
Natural Gas Transmission				
Natural Gas Transmission				
	#N/A			
	#N/A			
Miscellaneous Publishing				
Canned Fruits & Vegetables				
	#N/A			
	#N/A			
	#N/A			
Airlines & Airfreight				
Airlines & Airfreight				
Airlines & Airfreight				
	#N/A			
Airlines & Airfreight				
Airlines & Airfreight				
Nonresidential Building Operators				
Nonresidential Building Operators				
Nonresidential Building Operators				
Oil & Gas Extraction				
	#N/A			
	#N/A			
	#N/A			
Drilling Oil & Gas Wells				
Telephone Communication				
	#N/A			
	#N/A			
Variety Stores				
Variety Stores				
Electric Services				
Industrial Machinery & Equipment				
Industrial Machinery & Equipment				
Industrial Machinery & Equipment				
	#N/A			
Electric & Other Services Combined				
Natural Gas Transmission				
Computer Processing & Data Preparation Svcs				
Computer Processing & Data Preparation Svcs				
	#N/A			
	#N/A			
Electric Services		DYN-Holdings	Dynegy Hldgs Inc	XR
	#N/A	DYN-Holdings	Dynegy Hldgs Inc	XR
	#N/A			
Crude Petroleum & Natural Gas				
	#N/A			
Business Services, nec				
Individuals (Compustat)				
Individuals (Compustat)				

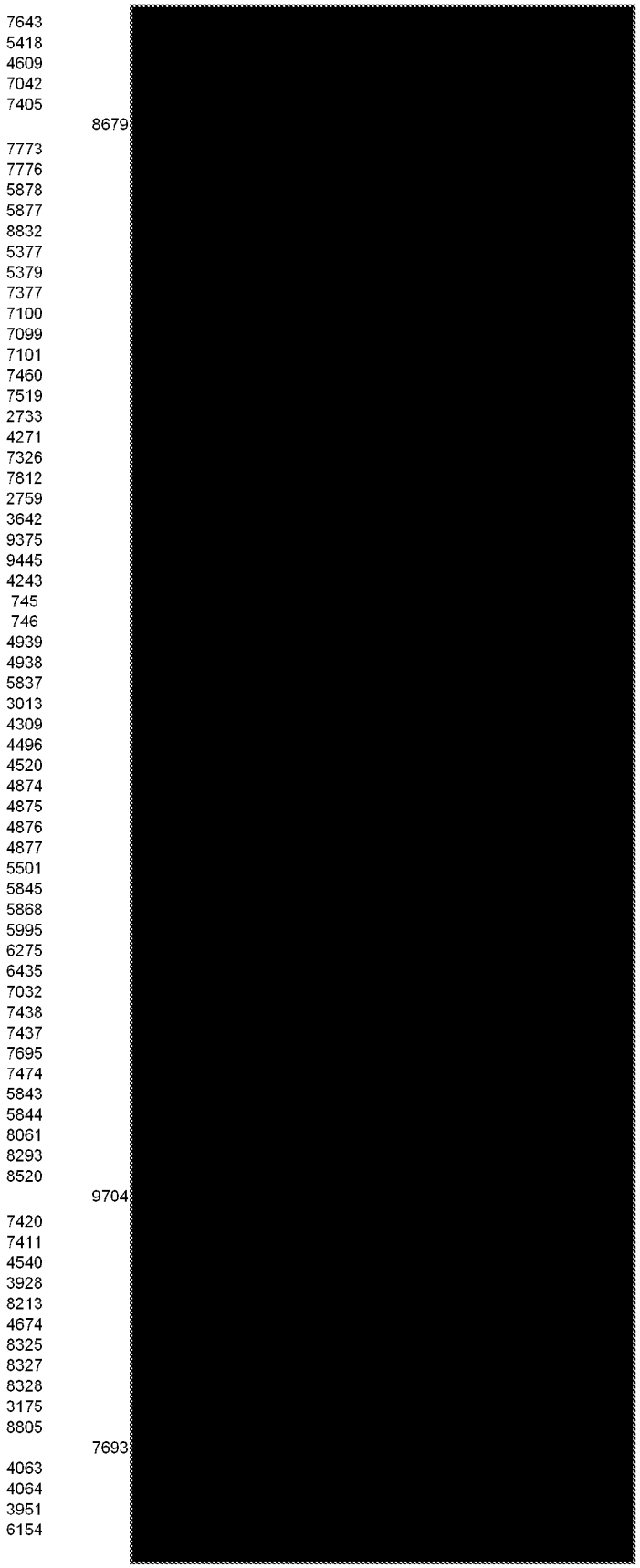
Oil & Gas

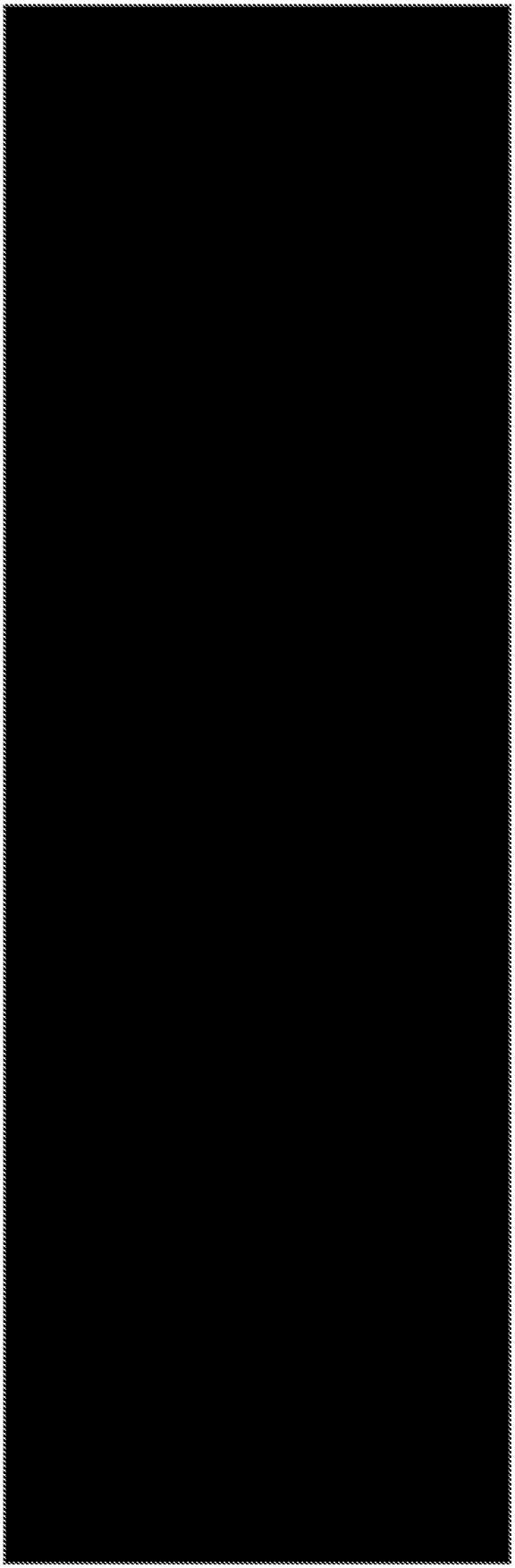
only MR curve available

NONCANCEL

Technology

NONCANCEL





TERM LOAN	EDGNM
6 YEAR REVOLVING CREDIT	EIX
5YR-RCF	EIX
5YR REVOLVER	EIX
TERM FACILITY	EDPYME
TERM LOAN	EDMC
MULTI-CCY REVOLVER	BOCED
TERM LOAN	BOCED
DEPOSIT LOAN FACILITY	EP
REVOLVER	EP
5YR REVOLVER	ELPSO
5YR UNSECURED REVOLVER	EQ
5-YEAR TERM LOAN	EQ
REVOLVER	QANTAS
TL B	EDEA
TL A	EDEA
TL C	EDEA
TL D	#N/A
TL- NEW ISSUE	EDEA
REVOLVER	ENB
5YR REVOLVING CREDIT	EEP
5-YEAR REVOLVER	EEP
5 YEAR REVOLVER	EXGC
5 YEAR REVOLVER	ENS
NEW TERM LOAN FACILITY	ENS
	ENRNQ
	ENRNQ
L/C FACILITY	ENRNQ
364 DAY REVOLVER	ENRNQ
LETTER OF CREDIT FACILITY	ENRNQ
LT ABN AMOR CLAIM	ENRNQ
364 ABN AMRO CLAIM	ENRNQ
SANTA CLARA CLAIM	EPMI
TRADE CLAIM #6432	ENRNQ
TRADE CLAIM 06431	ENRNQ
TRADE CLAIM # 185	ENRNQ
CLASS 4 CLAIM	ENRNQ
TRADE CLAIM #99164	ENRNQ
TRADE CLAIM #99165	ENRNQ
TRADE CLAIM #99166	ENRNQ
TRADE CLAIM #99167	ENRNQ
ENRON ALLOWED CLAIM 11189	ENRNQ
TRADE CLAIM 9001	ENRNQ
CLM 6216	ENRNQ
CL 4 W/O S	ENRNQ
RBS SWAP	ENRNQ
CL 4 W/O S-POST	ENRNQ
CLS 4 CITI	ENRNQ
CLAIM 185	ENRNQ
CLAIM 4	ENRNQ
185 POST	ENRNQ
4 W/S POST	ENRNQ
TRADE CLAIM 12704	ENRNQ
TRADE CLAIM 12707	ENRNQ
RBS POST	ENRNQ
	ENRNQ
CLASS 4 WHITE RIDGE	ENRNQ
HAWAII TRUST CLAIM	ENRNQ
8.5-YR 3RD LIEN PIK TERM LOAN	ENTEGP
TERM LOAN	ENTEGP
3 YEAR REVOLVER	ETR
5 YEAR REVOLVER	ETR
	ETR
3 YEAR REVOLVER	EPE
	EPE
	EPE
	0
MULTI-YEAR REVOLVER	EPD
REVOLVER	EPD
REVOLVER	
INITIAL TERM LOAN	ENVSOL
REVOLVER	ENVSOL
5-YEAR REVOLVER	EOG
DOLLAR REVOLVER	EOP

US		0	Individuals (Compustat)	CCC+	HY	USD	
US	POWER		Electric Services	B+	HY		0
US					HG		0
US	POWER		Electric Services	BBB-	HG		0
PE				N/A	HY	USD	0
US		0	Pumps & Pumping Equipment	BB+	HY	USD	
US		0	Pumps & Pumping Equipment	BB-	HY	USD	
US	POWER		Natural Gas Transmission	B+	HY		0
US	POWER		Natural Gas Transmission	BB	HY	USD	
US	NAT RES		Natural Gas Transmission	NR	HY	USD	
US	COMM/MEDIA		Telephone Comm. Exc. Radio Tele.	BBB-	HG		0
US	COMM/MEDIA		Telephone Comm. Exc. Radio Tele.	BBB-	HG		0
GB			Aircraft	N/A	HY		
US			Electric Services	N/A	HY		0
US			Electric Services	N/A	HY		0
US			Electric Services	N/A	HY		0
#N/A	#N/A		#N/A	#N/A	#N/A	ARS	
US		0	Electric Services	NA	HY	ARS	
US	NAT RES		Pipelines Exc. Natural Gas	A-	HG		0
US	NAT RES		Pipelines Exc. Natural Gas	BBB	HG		0
US	NAT RES		Pipelines Exc. Natural Gas	BBB	HG	USD	0
US	NAT RES		Crude Petroleum & Natural Gas	NA	HY	USD	
US					HY		0
US					HY		0
US	POWER		Combination Utility Services,nec	NA	HY	USD	
US	POWER		Combination Utility Services,nec	NA	HY	USD	
US	POWER		Combination Utility Services,nec	NR	HY		0
US	POWER		Combination Utility Services,nec	D	HY		0
US	POWER		Combination Utility Services,nec	D	HY		0
US	POWER		Combination Utility Services,nec	N/A	HY		0
US	POWER		Combination Utility Services,nec	NA	HY	USD	
US					HY		0
US	POWER		Combination Utility Services,nec	N/A	HY		0
US	POWER		Combination Utility Services,nec	N/A	HY		0
US	POWER		Combination Utility Services,nec	N/A	HY		0
US	POWER		Combination Utility Services,nec	NR	HY		0
US	POWER		Combination Utility Services,nec	N/A

JUNE	CARUSO	EDGNM		LOAN_NORE			
	CARUSO	EIX		LOAN_NORE		EIX-EdMisEnergy	
	CARUSO	EIX		LOAN_NORE			
FEB	CARUSO	EIX		SENIOR_NORE			
APR	Untested		0	N/A			
JUNE	COMPOSITE	BOCE		XR		BOCE	
JUNE	CARUSO	BOCED				0 BOCE	
	COMPOSITE	EP		XR		EP	
DEC	COMPOSITE	EP		XR		EP	
NOV	CARUSO	ELPSO			#N/A		#N/A
	COMPOSITE	EMBRQ		MR		EMBRQ	
	COMPOSITE	EMBRQ		MR		EMBRQ	
SEP	CARUSO	QANTAS			#N/A	QANTAS	
FEB	Untested		0		#N/A		
FEB	Untested		0		#N/A		
FEB	Untested		0		#N/A		
JUNE	Untested						
JUNE	Untested						
	COMPOSITE	ENB		MR		ENB	
	COMPOSITE	EEP		MR		EEP	
APR	COMPOSITE	EEP		MR		EEP	
JUNE	CARUSO	EXGC				0	#N/A
	Untested		0		#N/A		
	Untested		0		#N/A		
MAR08	COMPOSITE	ECRC		XR		ECRC	
MAR08	COMPOSITE	ECRC		XR		ECRC	
	Untested		0	NR		ENRNQ	
	Untested		0	NA			
	Untested		0	NA			
	Untested		0	NA			
SEP	CARUSO	ENRNQ			#N/A	ECRC	
	COMPOSITE	ENRNQ		XR		ENRNQ	
	Untested		0	NA			
	Untested		0	NA			
	Untested		0	NA			
	Untested		0	NR			
	Untested		0	NA			
	Untested		0	NA			
	Untested		0	NA			
	Untested		0	NA			
	Untested		0	NA			
	Untested		0	NA			
	Untested		0	NA			
	Untested		0	NA			
	Untested		0	NA			
FEB	Untested		0	NA			
APR	Untested	Utilities		N/A			
APR	Untested	Utilities		N/A			
MAY	CARUSO	ENRNQ		LOAN_NORE			
JUNE	CARUSO	ENRNQ				0 ECRC	
JULY	CARUSO	ENRNQ			#N/A	ECRC	
JULY	CARUSO		0		#N/A	ECRC	
JULY	CARUSO	ENRNQ			#N/A	ECRC	
AUG	CARUSO	ENRNQ		LOAN_NORE		ECRC	
SEP	CARUSO	ENRNQ			#N/A	ECRC	
JUNE	CARUSO	ENTEGP				0	#N/A
APR	SCTR	Utilities		B+			
	COMPOSITE	ETR		MR		ETR	
	COMPOSITE	ETR		MR		ETR	
AUG	CARUSO	ETR		SENIOR_MODRE		ETR	
	Untested		0		#N/A		
AUG	CARUSO	EPE		LOAN_NORE		EPE	
AUG	CARUSO	EPE		LOAN_NORE		EPE	
AUG	CARUSO		0	LOAN_NORE			#N/A
	COMPOSITE	EPD-OperLP		XR		EPD-OperLP	
NOV	CARUSO	EPD		SENIOR_MODRE		EPD	
	CARUSO	ENVSOL		LOAN_NORE			
	CARUSO	ENVSOL		LOAN_NORE			
	COMPOSITE	EOG		MR		EOG	
	COMPOSITE	EOP-EOPOpLP		MR		EOP-EOPOpLP	

				EDGNM
Edison Mission Energy			XR	EIX
				EIX
				EIX
			TBD	EDPYME
BOC EDWARDS			XR	BOCED
BOC EDWARDS			XR	BOCED
El Paso Corporation			XR	EP
El Paso Corporation			XR	EP
	#N/A		XR	ELPSO
Embarq Corp			MR	
Embarq Corp			MR	
QANTAS AIRWAYS LIMITED			TBD	QANTAS
Enbridge Inc.			MR	ENB
Enbridge Energy Partners, L.P.			MR	EEP
Enbridge Energy Partners, L.P.			MR	EEP
	#N/A		XR	EXGC
ENRON			XR	ENRNQ
ENRON			XR	ENRNQ
Enron Corp			XR	
ENRON			XR	ENRNQ
Enron Corp			XR	
			XR	ENRNQ
			XR	ENRNQ
				ENRNQ
ENRON			XR	ENRNQ
ENRON			XR	ENRNQ
ENRON			XR	
ENRON			XR	ENRNQ
ENRON			XR	ENRNQ
ENRON			XR	ENRNQ
	#N/A		XR	ENTEGP
			XR	ENTEGP
Entergy Corporation			MR	ETR
Entergy Corporation			MR	ETR
Entergy Corporation			MR	ETR
Enterprise GP Holdings L.P.			XR	EPE
Enterprise GP Holdings L.P.			XR	EPE
	#N/A		XR	0
Enterprise Prods Oper LP			XR	
Enterprise Products Partners L.P.			MR	EPD
				ENVSOL
				ENVSOL
EOG Res Inc			MR	
EOP Operating Limited Partnership			MR	

	#N/A	LOAN_NORE		B	
EDISON MISSION ENERGY		LOAN_NORE		B+	POWER
EDISON INTERNATIONAL		LOAN_NORE		#N/A	#N/A
EDISON INTERNATIONAL		SENIOR_NORE		BBB-	POWER
	#N/A			N/A	
	#N/A				
	#N/A				
EL PASO CORP				#N/A	#N/A
EL PASO CORP		SENIOR_MODRE		BB	
	#N/A	#N/A		NR	
				BBB-	COMM/MEDIA
				#N/A	#N/A
QANTAS AIRWAYS LTD		#N/A		#N/A	
				#N/A	
				#N/A	
				#N/A	
ENBRIDGE INC				A-	NAT RES
ENBRIDGE ENERGY PARTNERS LP				#N/A	#N/A
ENBRIDGE ENERGY PARTNERS LP				BBB	NAT RES
	#N/A				
				#N/A	#N/A
				#N/A	#N/A
ENRON CORP		#N/A		NA	
ENRON CORP		#N/A		NA	
				NR	POWER
				NA	POWER
				NA	POWER
				NA	POWER
ENRON CORP		#N/A		NA	
				#N/A	#N/A
				NA	POWER
				NA	POWER
				NA	POWER
				NR	POWER
				NA	POWER
				NA	POWER
				NA	POWER
				NA	POWER
				NA	POWER
				NA	POWER
				NA	POWER
				NA	POWER
				NA	POWER
	#N/A		Utilities	N/A	POWER
	#N/A		Utilities	N/A	POWER
ENRON CORP		LOAN_NORE	POWER	N/A	POWER
ENRON CORP					
ENRON CORP		#N/A			
	#N/A	#N/A			
ENRON CORP		#N/A			
ENRON CORP		LOAN_NORE		#N/A	
ENRON CORP		#N/A		NA	
	#N/A				
	#N/A		Utilities	B+	POWER
ENTERGY CORP				#N/A	#N/A
ENTERGY CORP				#N/A	#N/A
ENTERGY CORP		SENIOR_MODRE		BBB	
				#N/A	#N/A
	#N/A	LOAN_NORE		BB-	
	#N/A	LOAN_NORE		0	
	#N/A	LOAN_NORE		#N/A	
				#N/A	#N/A
ENTERPRISE PRODUCTS PARTNERS LP		SENIOR_MODRE		BBB-	
ENVIROSOLUTIONS		LOAN_NORE		B-	INDUSTRIAL
ENVIROSOLUTIONS		LOAN_NORE		B-	INDUSTRIAL
				A-	NAT RES
				#N/A	#N/A

Individuals (Compustat)
Electric Services
#N/A
Electric Services

#N/A
Natural Gas Transmission
Natural Gas Transmission
Telephone Comm. Exc. Radio Tele.
#N/A
#N/A
#N/A
#N/A
#N/A

Pipelines Exc. Natural Gas
#N/A
Pipelines Exc. Natural Gas

#N/A
#N/A
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
#N/A
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
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Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec
Combination Utility Services,nec

#N/A
Combination Utility Services,nec

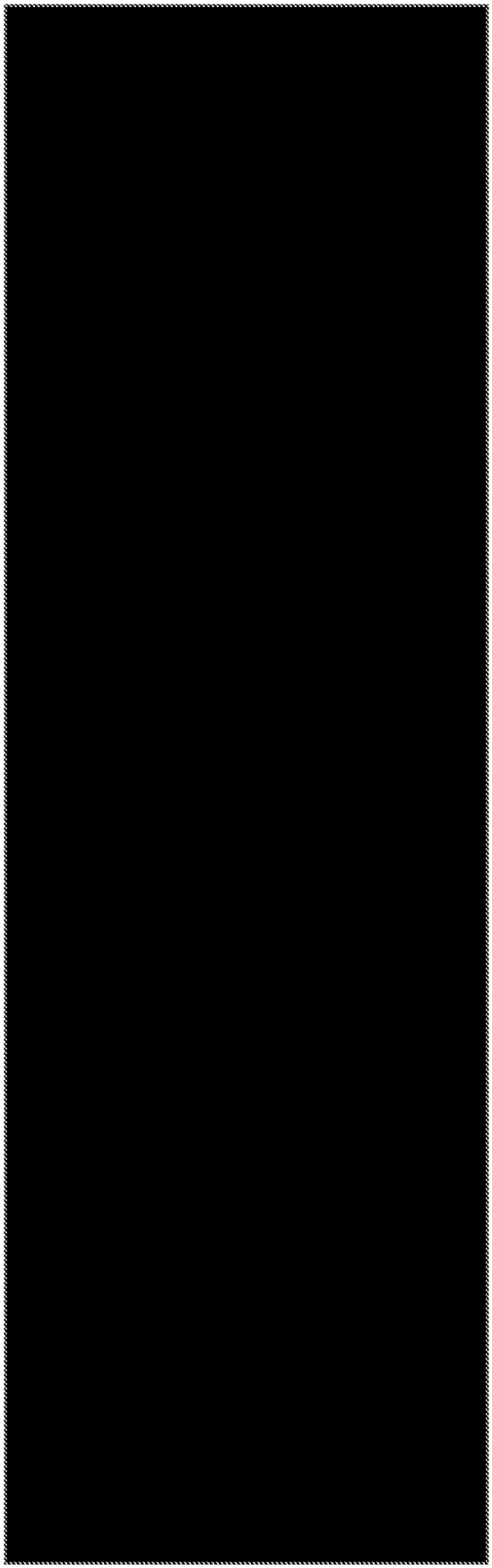
Electric & Other Services Combined
#N/A
#N/A
Electric Services
#N/A
Natural Gas Transmission
0
#N/A
#N/A
Crude Petroleum & Natural Gas

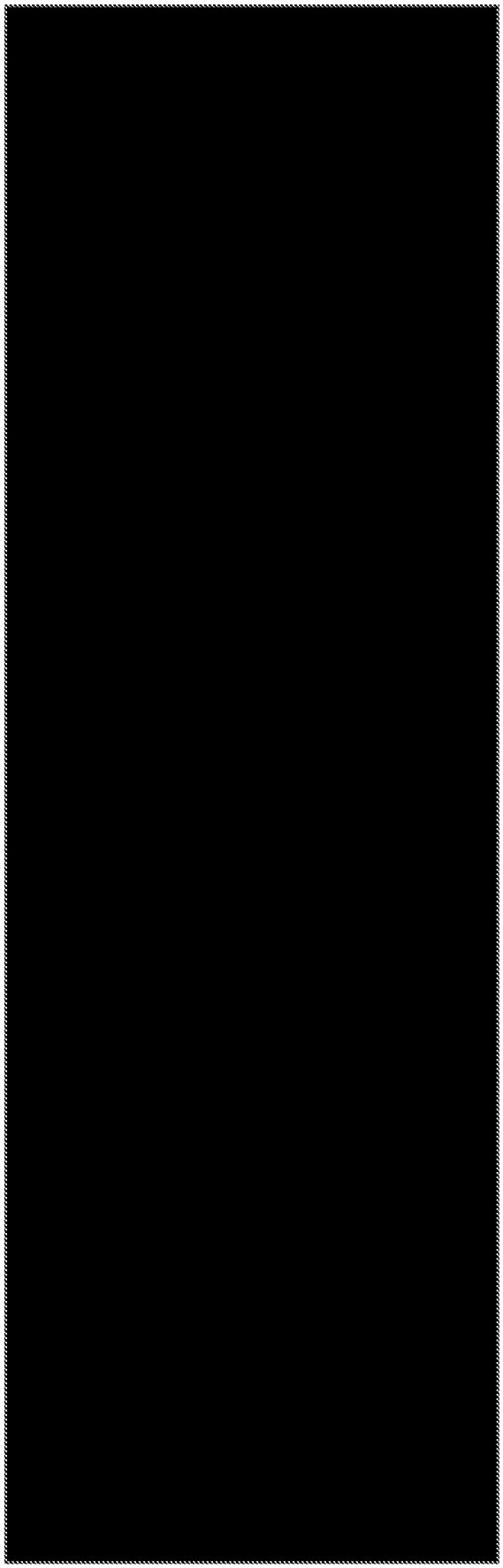
Refuse Systems
Refuse Systems
Crude Petroleum & Natural Gas
#N/A

Telecommunications

Utilities

Financials	9
Government	7
Health Care	7
Industrials	7





MULTI CURRENCY REVOLVER	EOP
	EPCINC
	EPCINC
	EPCINC
REVOLVER (CITI AGENT)	EPCINC
TERM LOAN A (CITI AGENT)	EPCINC
INSTITUTIONAL TERM LOAN C	EPCINC
5-YEAR REVOLVER	EQT
MULTI-CURR REVOLVER	EQR
5YR US DOLLAR	EQR
TERM LOAN	EQR
LOANS	
5-YEAR REVOLVER	EXCP
5YR REVOLVING CREDIT	EXCO
5 YEAR REVOLVER	EXC
5 YEAR REVOLVER	EXC
REVOLVER	EXEACN
	EXH
	EXH
REVOLVER	FCS
	FRP
	FRP
	FRP
	FRP
5 YEAR REVOLVER	FASTEN
364 DAY LIQUIDITY FACILITY	FCAR
5 YEAR LIQUIDITY FACILITY	FCAR
PIK NOTE FACILITY	FDRMQ
TRANCHE A TERM LOAN	FDRMQ
RC4 FUNDED	FEDMOG
TRANCHE B TERM LOAN	FDRMQ
REVOLVER	FDRMQ
TRANCHE A TERM LOAN	FDRMQ
5 YEAR REVOLVER	FGP
	FMR
364-DAY REVOLVER	FIDFND
MULTICCY REVOLVER	FIS
TERM LOAN	FIS
TERM FACILITY	FNDS
SR. CASH PAY BRIDGE	FDCBRD
SR. PIK BRIDGE	FDCBRD
B-1 TRANCHE USD	FDC
B-2 TRANCHE USD	FDC
B-2 TRANCHE USD	FDC
B-3 TRANCHE	FDC
DELAYED DRAW TL	FDC
MULTI-CURR REVOLVER	FDC
#N/A	#N/A
SR. SUB BRIDGE	FDCBRD
5YR UNSECURED REVOLVER	FE
5YR UNSECURED REVOLVER	
FIRST LIEN TERM LOAN	MOVI
TRANCHE A	FLEX
TRANCHE A-1-A DELAYED DRAW	FLEX
	CITCOR
5 YEAR REVOLVER	FPL
2.0BN 5YR RCF	FPL
	FIDINV
5-YR DOMESTIC REVOLVER	F
7-YR TERM LOAN	F
TERM LOAN A	FIG
TERM LOAN B	FIG
REVOLVER	FIG
DELAYED DRAW TERM LOAN	FIG
MULTI-CURRENCY REVOLVER	FPIH
TERM LOAN A-1	FPIH
TERM LOAN B	FPIH
TERM LOAN A-2	FPIH
5 YEAR REVOLVER	FPL
2.5BN 5YR RCF	FPL
6-YR ALTERNATIVE CCY REVOLVER	FSL
6-YR DOLLAR REVOLVER	FSL
7-YR TERM LOAN	FSL
TRANCHE B TERM LOAN	FME

US							HG		0
US		POWER	Crude Petroleum & Natural Gas		B+		HY	USD	
US		POWER	Crude Petroleum & Natural Gas		B+		HY	USD	
							HY	USD	
US		POWER	Crude Petroleum & Natural Gas		B+		HY		0
US		POWER	Crude Petroleum & Natural Gas		B+		HY		0
US		POWER	Crude Petroleum & Natural Gas		B+		HY		0
US		NAT RES	Gas Transmission & Distribution		A-		HG		0
US			Real Estate Investment Trusts		A-		HG		0
US			Real Estate Investment Trusts		A-		HG		0
US			Real Estate Investment Trusts	0	A-		HG	USD	
US							HY	USD	0
US		NAT RES	Crude Petroleum & Natural Gas		N/A		HY		0
US		NAT RES	Crude Petroleum & Natural Gas		N/A		HY	USD	0
US		POWER	Electric Services		BBB		HG		0
US		POWER	Electric Services		BBB+		HG		0
US		HEALTHCARE	Skilled Nursing Care Facilities		BB		HY		0
US				0		0	BB+	HY	USD
US				0		0	BB+	HY	USD
US		INDUSTRIAL	Semiconductors & Related Devices		BB-		HY		0
US			Media/Telecom		BB		HY	USD	
US			Media/Telecom		BB		HY	USD	
US			Media/Telecom		B-		HY	USD	
US			Media/Telecom		BB		HY	USD	
US		INDUSTRIAL	Construction-Special Contractors		BB-		HY		0
US		FIG	Trusts,nec		NR		SL		0
US		FIG	Trusts,nec		NR		SL		0
	#N/A	INDUSTRIAL	Energy		NA		HY	USD	
	#N/A	INDUSTRIAL	Energy		NA		HY	USD	
US		INDUSTRIAL	Energy		B+		HY		0
US		INDUSTRIAL	Energy		B+		HY		0
US		INDUSTRIAL	Energy		B-		HY		0
US		INDUSTRIAL	Energy		N/A		HY		0
US		NAT RES	Miscellaneous Retail Stores,nec		B+		HY		0
US		FIG	Finance Companies		AA-		HG	USD	
US		FIG	Finance Companies		NR		HG		0
US			Business Services, nec		BB+		HY		0
US			Business Services, nec		BB+		HY		0
NI					N/A		HY	USD	0
US		FIG	Misc. Financial Institutions		NA		HY	USD	
US		FIG	Misc. Financial Institutions		NA		HY	USD	
US		FIG	Misc. Financial Institutions		BB-		HY	USD	
US		FIG	Misc. Financial Institutions		BB-		HY	USD	
US		FIG	Misc. Financial Institutions		BB-		HY	USD	
US		FIG	Misc. Financial Institutions		BB-		HY	USD	
US		FIG	Misc. Financial Institutions		BB-		HY	USD	
US		FIG	Misc. Financial Institutions		BB-		HY	USD	
	#N/A	#N/A	#N/A		#N/A		#N/A	EUR	
US		FIG	Misc. Financial Institutions		BB-		HY	USD	
US		POWER	Electric Services		BBB-		HG		0
US				0	Entertainment		B-	HY	1
US				0		0	BBB+	HG	USD
US		POWER	Electric Services		A-		HG	USD	0
US		POWER	Electric Services		A		HG		0
							HY	USD	
US		INDUSTRIAL	Automobiles		B		HY		0
US		INDUSTRIAL	Automobiles		N/A		HY		0
US					BBB-		HG	USD	0
US					BBB-		HG	USD	0
US					BBB-		HG	USD	0
US					BBB-		HG	USD	0
US					NR		HY		0
US					NR		HY		0
US					NR		HY		0
US					NR		HY		0
US		POWER	Electric Services		A-		HG	USD	0
US		POWER	Electric Services		A		HG		0
US			Semiconductors & Related Devices		BB		HY		0
US			Semiconductors & Related Devices		BB		HY		0
US			Semiconductors & Related Devices		N/A		HY		0
US			Medical and Hospital Equipment		NR		HY		0

	COMPOSITE	EOP-EOPOpLP	MR		EOP-EOPOpLP		
AUG	SCTR	Oil & Gas	BB-				0
AUG	SCTR	Oil & Gas			0		0
may'08	CARUSO	EPCINC	LOAN_NORE				
	CARUSO	EPCINC	LOAN_NORE				
	CARUSO	EPCINC	LOAN_NORE				
	CARUSO	EPCINC	LOAN_NORE				
	COMPOSITE	EQT	MR		EQT		
FEB	COMPOSITE	EQR-ERPOperLP	MR		EQR-ERPOperLP		
FEB	COMPOSITE	EQR-ERPOperLP	MR		EQR-ERPOperLP		
OCT	CARUSO	EQR	SENIOR_NORE		EQR-ERPOperLP		
MAY	Untested		0		0		
MAR	Untested		0 NA				
MAY	CARUSO	EXCO	LOAN_NORE				
	COMPOSITE	EXC	MR		EXC		
	COMPOSITE	EXC-ExelonGen	MR		EXC-ExelonGen		
	CARUSO	EXEACN	LOAN_NORE		EXTEND		
AUG	CARUSO	EXH	LOAN_NORE			#N/A	
AUG	CARUSO	EXH	LOAN_NORE			#N/A	
	COMPOSITE	FCS	XR		FCS		
MAR08	LCDS	MJDCOM	XR		MJDCOM		
MAR08	COMPOSITE	MJDCOM	XR		MJDCOM		
MAR08	COMPOSITE	MJDCOM	XR		MJDCOM		
MAR08	COMPOSITE	MJDCOM	XR		MJDCOM		
	Untested	Industrials		#N/A			
	Untested		0 NR				
	Untested		0 NR				
DEC	COMPOSITE	FDRMQ		#N/A	FDRMQ		
DEC	COMPOSITE	FDRMQ		#N/A	FDRMQ		
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
FEB08	CARUSO	FMR		#N/A		#N/A	
	Untested		0	#N/A			
	Untested		0 BB				
	Untested		0 BB				
APR	Untested		0 N/A				
SEP	CARUSO	FDCBRD		#N/A		#N/A	
SEP	CARUSO	FDCBRD		#N/A		#N/A	
SEP	CARUSO	FDC	SENIOR		FDC		
SEP	CARUSO	FDC	SENIOR		FDC		
SEP	CARUSO	FDC	SENIOR		FDC		
SEP	CARUSO	FDC	SENIOR		FDC		
SEP	CARUSO	FDC	SENIOR		FDC		
SEP	CARUSO	FDC	SENIOR		FDC		
SEP	CARUSO	#N/A		#N/A		#N/A	
SEP	CARUSO	FDCBRD		#N/A		#N/A	
	COMPOSITE	FE	MR		FE		
	COMPOSITE	MOVG	XR		MOVG		
AUG	CARUSO	CITCOR	LOAN_NORE			#N/A	
APR	COMPOSITE	FPL-FLPow+Light	MR		FPL-FLPow+Light		
	COMPOSITE	FPL-FLPow+Light	MR		FPL-FLPow+Light		
may'08	Untested		0				
	CARUSO	F	LOAN_NORE		F		
	CARUSO	F	LOAN_NORE		F		
MAY	CARUSO	FIG	LOAN_NORE				
MAY	CARUSO	VLO	SENIOR				
MAY	SCTR	Financials	BBB				
MAY	SCTR	Financials	BBB				
	SCTR	Consumer Services		#N/A			
	SCTR	Consumer Services		#N/A			
	SCTR	Consumer Services		#N/A			
	SCTR	Consumer Services		#N/A			
APR	COMPOSITE	FPL-FLPow+Light	MR		FPL-FLPow+Light		
	COMPOSITE	FPL-CapInc	MR		FPL-CapInc		
	CARUSO	FSL	LOAN_NORE		FSL		
	CARUSO	FSL	LOAN_NORE		FSL		
FEB	CARUSO	FSL	LOAN_NORE		FSL		
	Untested		0	#N/A	FMEKGA		

EOP Operating Limited Partnership			MR	
			0 XR	EPCINC
			0 XR	EPCINC
				EPCINC
				EPCINC
				EPCINC
EQUITABLE RESOURCES, INC.			MR	
ERP Operating Limited Partnership			MR	EQR
ERP Operating Limited Partnership			MR	EQR
ERP Operating Limited Partnership			MR	EQR
				EXCO
Exelon Corporation			MR	EXC
Exelon Generation Co LLC			MR	EXC_GEN
Extendicare Health Services Inc			XR	EXEACN
	#N/A		XR	EXH
	#N/A		XR	EXH
Fairchild Semiconductor Corporation			XR	FCS
FAIRPOINT COMMUNICATIONS			XR	FRP
FAIRPOINT COMMUNICATIONS			XR	FRP
FAIRPOINT COMMUNICATIONS			XR	FRP
FAIRPOINT COMMUNICATIONS			XR	FRP
FEDERAL MOGUL		#N/A	#N/A	FDRMQ
FEDERAL MOGUL		#N/A	#N/A	FDRMQ
	#N/A		MR	FMR
			TBD	FNDS
	#N/A		XR	FDCBRD
	#N/A		XR	FDCBRD
First Data Corporation			XR	FDC
First Data Corporation			XR	FDC
First Data Corporation			XR	FDC
First Data Corporation			XR	FDC
First Data Corporation			XR	FDC
First Data Corporation			XR	FDC
	#N/A	#N/A		#N/A
	#N/A		XR	FDCBRD
FirstEnergy Corp.			MR	FE
Movie Gallery, Inc.			XR	MOVI
	#N/A		MR	CITCOR
Florida Power & Light Company			MR	FPL
Florida Power & Light Company			MR	
Ford Motor Company			XR	F
Ford Motor Company			XR	F
				FIG
				FIG
				FIG
				FIG
Florida Power & Light Company			MR	FPL
FPL Gp Cap Inc			MR	
Freescale Semiconductor, Inc.			XR	FSL
Freescale Semiconductor, Inc.			XR	FSL
Freescale Semiconductor, Inc.			XR	FSL
Fresenius Medical Care AG & Co. KGaA			XR	

					#N/A	#N/A	
EPCO HOLDINGS INC		LOAN_NORE	Oil & Gas		BB-		
EPCO HOLDINGS INC		LOAN_NORE	Oil & Gas			0	
EPCO HOLDINGS INC		LOAN_NORE	Oil & Gas		#N/A	#N/A	
EPCO HOLDINGS INC		LOAN_NORE	Oil & Gas		#N/A	#N/A	
EPCO HOLDINGS INC		LOAN_NORE	Oil & Gas		#N/A	#N/A	
					BBB	NAT RES	
EQUITY RESIDENTIAL		LOAN_NORE			BBB+		
EQUITY RESIDENTIAL		LOAN_NORE			BBB+		
EQUITY RESIDENTIAL		SENIOR_NORE			A-		
					NA	NAT RES	
EXCO RESOURCES INC		LOAN_NORE	NAT RES		N/A	NAT RES	
EXELON CORP		SENIOR_MODRE			BBB	POWER	
EXELON CORP		SENIOR_MODRE			BBB+	POWER	
EXTENDICARE INC		LOAN_NORE			NA	HEALTHCARE	
	#N/A	LOAN_NORE			BB+		
	#N/A	LOAN_NORE			BB+		
FAIRCHILD SEMICONDUCTOR INTERNATIONAL INC					BB	INDUSTRIAL	
	#N/A	#N/A			BB		
	#N/A	#N/A			BB		
	#N/A	#N/A			B-		
	#N/A	#N/A			BB		
			Industrials		#N/A	#N/A	
					NR	FIG	
					NR	FIG	
FEDERAL MOGUL		#N/A			#N/A		
FEDERAL MOGUL		#N/A			#N/A		
					#N/A	#N/A	
					#N/A	#N/A	
					#N/A	#N/A	
					#N/A	#N/A	
					#N/A	#N/A	
	#N/A	#N/A			AA-		
					#N/A	#N/A	
					BB		
					BB		
	#N/A				N/A		
	#N/A	#N/A			NA		
	#N/A	#N/A			NA		
FIRST DATA CORP		SENIOR			BB-		
FIRST DATA CORP		SENIOR			BB-		
FIRST DATA CORP		SENIOR			BB-		
FIRST DATA CORP		SENIOR			BB-		
FIRST DATA CORP		SENIOR			BB-		
FIRST DATA CORP		SENIOR			BB-		
	#N/A	#N/A			#N/A		
	#N/A	#N/A			BB-		
FIRSTENERGY CORP					BBB-	POWER	
MOVIE GALLERY INC		LOAN_NORE			B-		0
	#N/A	LOAN_NORE			BBB+		
FPL GROUP INC			Utilities		A-	POWER	
					#N/A	#N/A	
FORD MOTOR CO		LOAN_NORE			B+	INDUSTRIAL	
FORD MOTOR CO		LOAN_NORE			B+	INDUSTRIAL	
FORTRESS OPERATING ENTITY 1		LOAN_NORE			BBB-		
FORTRESS OPERATING ENTITY 1		LOAN_NORE			BBB-		
FORTRESS OPERATING ENTITY 1		LOAN_NORE	Financials		BBB		
FORTRESS OPERATING ENTITY 1		LOAN_NORE	Financials		BBB		
			Consumer Services		#N/A	#N/A	
			Consumer Services		#N/A	#N/A	
			Consumer Services		#N/A	#N/A	
			Consumer Services		#N/A	#N/A	
FPL GROUP INC			Utilities		A-	POWER	
					#N/A	#N/A	
FREESCALE SEMICONDUCTOR INC		LOAN_NORE			BB		
FREESCALE SEMICONDUCTOR INC		LOAN_NORE			BB		
FREESCALE SEMICONDUCTOR INC		LOAN_NORE			BB		
					#N/A	#N/A	

#N/A
Crude Petroleum & Natural Gas
0

#N/A
#N/A
#N/A
Gas Transmission & Distribution
Real Estate Investment Trusts
Real Estate Investment Trusts
Real Estate Investment Trusts

Crude Petroleum & Natural Gas
Crude Petroleum & Natural Gas
Electric Services
Electric Services
Skilled Nursing Care Facilities
0
0
Semiconductors & Related Devices
Media/Telecom
Media/Telecom
Media/Telecom
Media/Telecom
#N/A
Trusts,nec
Trusts,nec
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
Finance Companies
#N/A
Business Services, nec
Business Services, nec

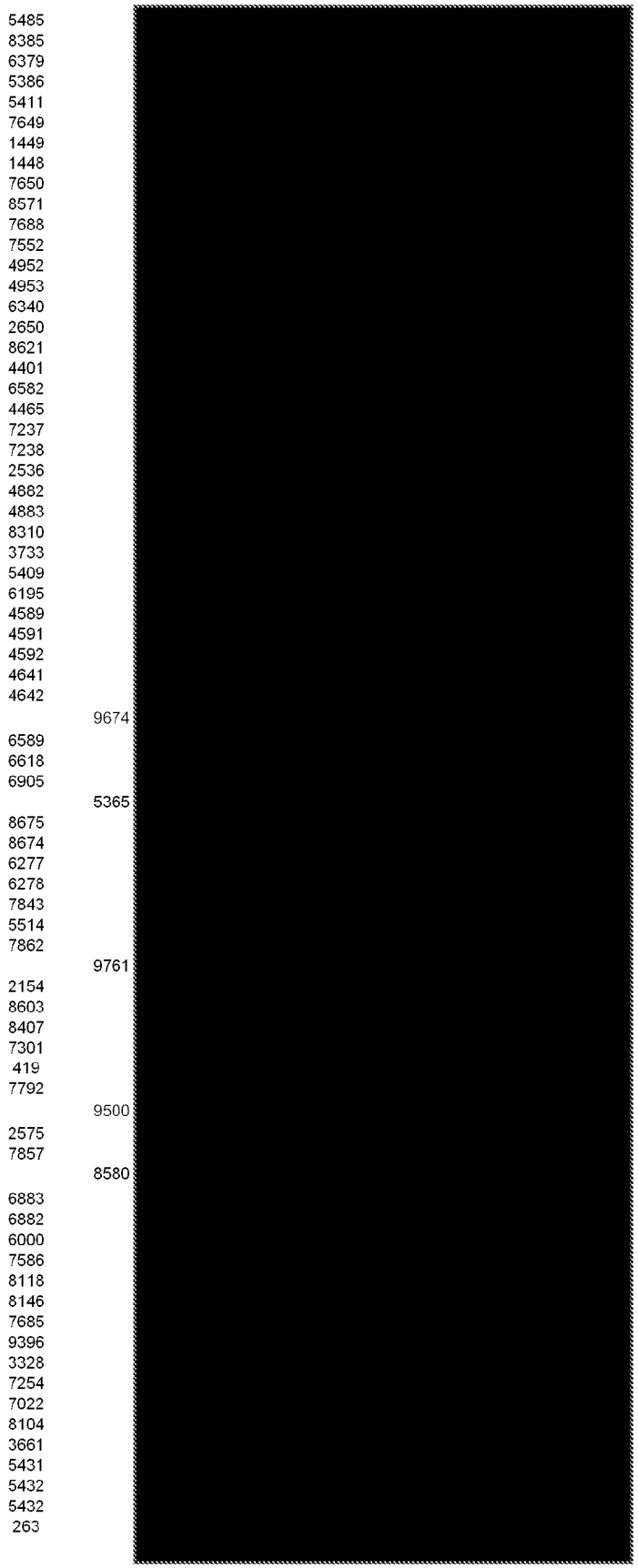
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
#N/A
Misc. Financial Institutions
Electric Services

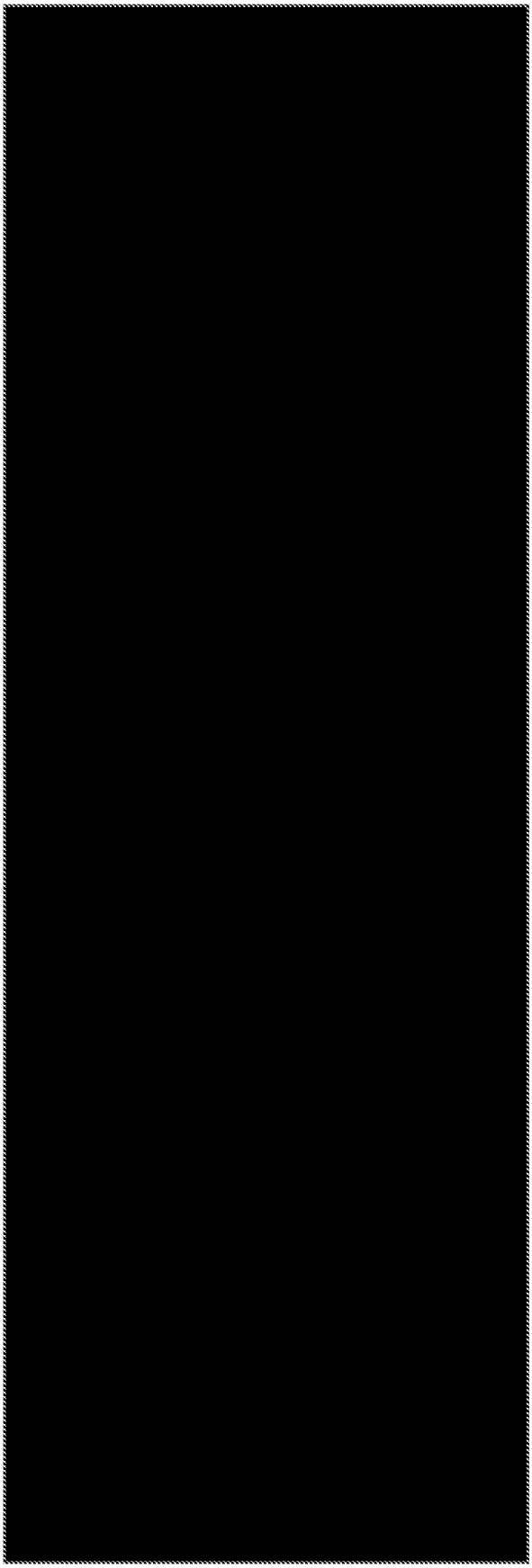
Entertainment

0
Electric Services
#N/A

Automobiles
Automobiles

#N/A
#N/A
#N/A
#N/A
Electric Services
#N/A
Semiconductors & Related Devices
Semiconductors & Related Devices
Semiconductors & Related Devices
#N/A





5-YR REVOLVER	FDRNO
	FDRNO
5-YR REVOLVER	WTM
364 DAY REVOLVING DOLLAR (US)	GE
5 YEAR REVOLVING DOLLAR (US)	GE
1 YEAR REVOLVER	GECC
365 DAY REVOLVER	GE
FIVE YEAR REVOLVER	GE
FIVE YEAR REVOLVER	GECC
5 YEAR REVOLVER	DNA
1ST LIEN	GENPS
5 YEAR REVOLVING DOLLAR (US)	GE
REVOLVING CREDIT	GGP
TRANCHE A-1 TERM LOAN	GGP
364-DAY REVOLVER	GIS
FIVE-YEAR CREDIT AGREEMENT	GIS
5-YR REVOLVER	GIS
5-YEAR REVOLVER	GIS
TERM LOAN	#N/A
US SECURED TRANCHE	GM
5 YEAR REVOLVER	GNC
TERM LOAN	GNC
REVOLVER	GNC
REVOLVING CREDIT	GTIV
TERM LOAN	#N/A
	GNW
1BN 5-YEAR RCF	GNW
5 YEAR REVOLVING CREDIT	GNW
5-YR DOMESTIC REVOLVER	GGC
1ST LIEN - 1.5BN RCF	GP
USD TERM LOAN A	GP
1ST LIEN - 5.0BN TERM LOAN B	GP
FRENCH TERM LOAN A	GP
LUX TERM LOAN A	GP
1ST LIEN - 1.5BN RCF	
TERM LOAN B	GINN
TR A SYNTHETIC REVOLVER	GINN
2ND LIEN	
2ND LIEN	
REVOLVER	GLGPTR
TERM LOAN	GLGPTR
5 YEAR REVOLVER	GCA
5 YEAR TERM A	GCA
364-DAY REVOLVER	GMAC
364-DAY REVOLVER	GMAC
5-YR US REVOLVER	GMAC
SENIOR SECURED RC	GMAC
LIQUIDITY FACILITY	GMNCAT
	GOLD5
	GT
NEW TERM LOAN B	#N/A
REVOLVER	GUCO
GRAND UNION CLAIM	GUCO
	GPK-GrPkInt
5 YEAR REVOLVER	GREATL
5 YEAR REVOLVER	GLDD
INCREMENTAL TERM B LOAN	GREEKT
REVOLVER	GRBRM
TERM LOAN	GRBRM
TERM LOAN	GRBRM
TERM B	GRBRM
PROMISSORY NOTE A	IUSACL
PROMISSORY NOTE B	IUSACL
REVOLVER	ARD
	GULFS
TRANCHE A	GULFS
TRANCHE C	GULFS
REVOLVER	GULFS
REVOLVER	HAL
5 YEAR REVOLVING	HAL
REVOLVER - 5YR	HGR
TERM LOAN B	HGR
TERM LOAN B	HGR
REVOLVER	HRZIQ

US		NAT RES	Oil & Gas Exploration Services	B-	HY			0
US		NAT RES	Oil & Gas Exploration Services	NR	HY		USD	
US		FIG	Fire,Marine, & Casualty Insurance	BBB	HG			0
HK		FIG	Personal Cred. Inst.	AAA	HG			0
HK		FIG	Personal Cred. Inst.	AAA	HG			0
US		FIG	Personal Cred. Inst.	AAA	HG		USD	0
US		FIG	Personal Cred. Inst.	AAA	HG			0
US		FIG	Personal Cred. Inst.	AAA	HG			0
US		FIG	Personal Cred. Inst.	AAA	HG		USD	0
US			0	0	AA	HG	USD	
US			Power Transmission Equipment,nec	N/A	HY		USD	0
US		FIG	Personal Cred. Inst.	AAA	HG		USD	1
US			Real Estate	BB+	HY			0
US			Real Estate	BB+	HY			0
US		CONSMR/RET	Cereal Breakfast Foods	BBB+	HG			0
US		CONSMR/RET	Cereal Breakfast Foods	BBB+	HG			0
US		CONSMR/RET	Cereal Breakfast Foods	BBB+	HG		USD	
US		CONSMR/RET	Cereal Breakfast Foods	BBB+	HG			0
	#N/A	#N/A	#N/A	#N/A		#N/A	USD	
US			Automotive Services,nec	B-	HY			0
US			Food Wholesale and Retail	B-	HY			0
US			0 Food Wholesale and Retail	B-	HY		USD	
US		CONSMR/RET	Food Wholesale and Retail	B+	HY			0
US			Skilled Nursing Care Facilities	B+	HY			0
	#N/A	#N/A	#N/A	#N/A		#N/A	USD	
US		FIG	Life Insurance	A	HG		USD	
US		FIG	Life Insurance	A	HG			0
US		FIG	Life Insurance	A	HG			0
US		CHEMICALS	Industrial Inorganic Chemicals	BB	HY			0
US		INDUSTRIAL	Paper & Allied Products	BB-	HY			0
US		INDUSTRIAL	Paper & Allied Products	BB-	HY			0
US		INDUSTRIAL	Paper & Allied Products	BB-	HY			0
US		INDUSTRIAL	Paper & Allied Products	BB-	HY		EUR	0
US		INDUSTRIAL	Paper & Allied Products	BB-	HY		EUR	0
US			Casino Hotels	N/A	HY			0
US			Casino Hotels	N/A	HY			0
US			Casino Hotels	N/A	HY			0
GB		FIG	Finance Companies	NA	HG		USD	
GB		FIG	Finance Companies	A	HG		USD	
US			Misc. Financial Institutions	B+	HY			0
US			Misc. Financial Institutions	B+	HY			0
US		FIG	Personal Cred. Inst.	B+	HY		USD	
US		FIG	Personal Cred. Inst.	BB+	HY			0
US		FIG	Personal Cred. Inst.	B+	HY		USD	
US		FIG	Personal Cred. Inst.	B+	HY		USD	
US		FIG	Trusts,nec	NR	SL			0
GB			Investment Advice and Research	NA	HY		USD	
US		CONSMR/RET	Tires & Inner Tubes	BB	HY		USD	
	#N/A	#N/A	#N/A	#N/A		#N/A		
US		CONSMR/RET	Grocery Stores	NR	HY			0
US			0 Food Wholesale and Retail	NA	HY		USD	
					HY		USD	
US		INDUSTRIAL	Construction-Not Building	CCC+	HY			0
US		INDUSTRIAL	Construction-Not Building	NR	HY		USD	
US			Power	NR	HY			0
US			Power	NR	HY			0
US			Power	N/A	HY			0
US			Power	NR	HY		USD	0
BS			0 Investment Advice and Research	NA	HY			
BS			0 Investment Advice and Research	NA	HY			
US		FIG	Investment Advice and Research	N/A	HY		USD	
US		FIG	Investment Advice and Research	NR	HY		USD	
US		FIG	Investment Advice and Research	NR	HY			0
US		FIG	Investment Advice and Research	N/A	HY		USD	
US			Investment Advice and Research	N/A	HY			0
US		NAT RES	Oil & Gas Field Services,nec	BBB+	HG			
US		NAT RES	Oil & Gas Field Services,nec	BBB+	HG			0
US		HEALTHCARE	Residential Care	B	HY			0
US		HEALTHCARE	Residential Care	B	HY			0
US		HEALTHCARE	Residential Care	B	HY		USD	0
US		INDUSTRIAL	Mining Machinery	N/A	HY			0

	Untested		0	B					
AUG	CARUSO	FDRNO		LOAN_NORE			#N/A		
	Untested		0	BBB		WTM			
	COMPOSITE	GE-CapCorp		MR		GE-CapCorp			
	COMPOSITE	GE-CapCorp		MR		GE-CapCorp			
MAY	COMPOSITE	GE-CapCorp		MR		GE-CapCorp			
	COMPOSITE	GE-CapCorp		MR		GE-CapCorp			
	COMPOSITE	GE-CapCorp		MR		GE-CapCorp			
MAY	COMPOSITE	GE-CapCorp		MR		GE-CapCorp			
OCT	COMPOSITE	DNA		MR		DNA			
MAY	CARUSO	GENPS		LOAN_NORE					
MAY	COMPOSITE	GE-CapCorp		XR		GE-CapCorp			
	CARUSO	GGP		LOAN_NORE		GGP			
	CARUSO	GGP		LOAN_NORE		GGP			
	COMPOSITE	GIS		MR		GIS			
	COMPOSITE	GIS		MR		GIS			
OCT	CARUSO	GIS		SENIOR_NORE		GIS			
	COMPOSITE	GIS		MR		GIS			
JUNE	COMPOSITE	GM		XR		GM			
	CARUSO	GM		LOAN_NORE		GM			
MAR	CARUSO	GNC		LOAN_NORE		GNC-GeNu			
JUNE	CARUSO	GNC		LOAN_NORE					
	CARUSO	GNC		LOAN_NORE					
	CARUSO	GTIV		LOAN_NORE		GTIV			
JUNE	CARUSO	GTIV		LOAN_NORE		GTIV			
AUG	COMPOSITE	GE-GNWTH		MR		GE-GNWTH			
	COMPOSITE	GE-GNWTH		MR		GE-GNWTH			
	COMPOSITE	GE-GNWTH		MR		GE-GNWTH			
	CARUSO	GGC		LOAN_NORE		GGC			
	CARUSO	GP		LOAN_NORE		GP			
	CARUSO	GP		LOAN_NORE		GP			
	CARUSO	GP		LOAN_NORE		GP			
	COMPOSITE	GP		XR		GP			
	COMPOSITE	GP		XR		GP			
	Untested		0	NA					
	Untested		0	NA					
	Untested		0	NA					
NOV	SCTR	Financials		NA			#N/A		
NOV	SCTR	Financials		A			#N/A		
	Untested		0	BB-					
	Untested		0	BB-					
JUNE	CARUSO	GMAC		LOAN		GMACLL			
	CARUSO	GMAC		LOAN		GMACLL			
JUNE	CARUSO	GMAC		LOAN		GMACLL			
JUNE	CARUSO	GMAC		LOAN					
	CARUSO	GMAC		LOAN		GMACLL			
MAR08	COMPOSITE	GTCOF		TBD		GTCOF			
AUG	CARUSO	GT		LOAN_NORE		GT			
JULY	CARUSO		0	#N/A			#N/A		
	Untested		0	#N/A					
JUNE	CARUSO	GUCO			0		#N/A		
8-Apr	COMPOSITE	GPK-GrPkInt		XR					
	CARUSO	GREATL		LOAN_NORE		GREATL			
JUNE	CARUSO	GREATL		LOAN_NORE		GREATL			
	Untested		0	NR					
	SCTR	Oil & Gas		B					
	Untested		0	#N/A					
MAY	CARUSO	GRBRM		LOAN_NORE					
JULY	CARUSO		0	#N/A			#N/A		
JULY	CARUSO		0	#N/A			#N/A		
SEP	CARUSO	ARD		#N/A			#N/A		
MAR08	CARUSO	GULFS_2007_1_D		ASSETBACKED					0
FEB	CARUSO	GULFS_2007_1_D		ASSETBACKED					
SEP	CARUSO	GULFS_2007_1_D		ASSETBACKED					0
FEB	Untested		0	#N/A					
JULY	COMPOSITE	HAL		MR		HAL			
	COMPOSITE	HAL		MR		HAL			
	Untested		0	B+					
MAR	Untested		0	B					
MAY	CARUSO	HGR		LOAN_NORE					
	CARUSO	HRZIQ			0		#N/A		

#N/A		XR	FDRNO
White Mountains Insurance Group, Ltd		MR	WTM
General Electric Capital Corporation		MR	
General Electric Capital Corporation		MR	
General Electric Capital Corporation		MR	GECC
General Electric Capital Corporation		MR	
General Electric Capital Corporation		MR	
General Electric Capital Corporation		MR	GECC
Genentech, Inc.		MR	DNA
			GENPS
General Electric Capital Corporation		MR	GE
General Growth Properties, Inc.		XR	GGP
General Growth Properties, Inc.		XR	GGP
General Mills, Inc.		MR	GIS
General Mills, Inc.		MR	GIS
General Mills, Inc.		MR	GIS
General Mills, Inc.		MR	GIS
GENERAL MOTORS CORPORATION		XR	GM
GENERAL MOTORS CORPORATION		XR	GM
General Nutrition Centers, Inc.		XR	GNC
			GNC
			GNC
Gentiva Health Services, Inc.		XR	GTIV
Gentiva Health Services, Inc.		XR	GTIV
Genworth Financial, Inc.		MR	GNW
Genworth Financial, Inc.		MR	
Genworth Financial, Inc.		MR	
GEORGIA GULF CORPORATION		XR	GGC
Georgia-Pacific Corporation		XR	GP
Georgia-Pacific Corporation		XR	GP
Georgia-Pacific Corporation		XR	GP
Georgia-Pacific Corporation		XR	GP
Georgia-Pacific Corporation		XR	GP
#N/A		TBD	GLGPTR
#N/A		TBD	GLGPTR
GMAC LLC		XR	GMAC
GMAC LLC		XR	GMAC
GMAC LLC		XR	GMAC
GMAC LLC		MR	GMAC
GOLDENTREE V PURCHASE LANE VII 9-27-07		TBD	GOLD5
The Goodyear Tire & Rubber Company		XR	GT
#N/A	#N/A		
#N/A		XR	GUCO
			GPK-GrPkInt
Great Lakes Dredge & Dock Company Inc		XR	GREATL
Great Lakes Dredge & Dock Company Inc		XR	GREATL
			GRBRM
#N/A		TBD	
#N/A		TBD	
#N/A		XR	ARD
	0	XR	GULFS
			GULFS
	0	XR	GULFS
HALLIBURTON COMPANY		MR	HAL
HALLIBURTON COMPANY		MR	HAL
			HGR
#N/A			HRZIQ

			B	NAT RES	
#N/A	LOAN_NORE		NR		
WHITE MOUNTAINS INSURANCE GROUP LTD			BBB	FIG	
			#N/A	#N/A	
			#N/A	#N/A	
GENERAL ELECTRIC CO	LOAN_NORE	FIG	AAA	FIG	
			#N/A	#N/A	
			#N/A	#N/A	
GENERAL ELECTRIC CO	LOAN_NORE	FIG	AAA	FIG	
#N/A	#N/A		AA		
GENERAC POWER SYSTEMS INC	LOAN_NORE		N/A		
GENERAL ELECTRIC CO	LOAN_NORE	FIG	AAA	FIG	
GENERAL GROWTH PROPERTIES	LOAN_NORE		BB+		
GENERAL GROWTH PROPERTIES	LOAN_NORE		BB+		
GENERAL MILLS INC			#N/A	#N/A	
GENERAL MILLS INC			#N/A	#N/A	
GENERAL MILLS INC	SENIOR_NORE	Consumer Goods	BBB+		
GENERAL MILLS INC			BBB+	CONSMR/RET	
GENERAL MOTORS CORP			#N/A		
GENERAL MOTORS CORP	LOAN_NORE		BB-		
GENERAL NUTRITION CENTERS, INC	LOAN_NORE		B-		
GENERAL NUTRITION CENTERS, INC	LOAN_NORE		B-		0
GENERAL NUTRITION CENTERS, INC	LOAN_NORE		#N/A	#N/A	
GENTIVA HEALTH SERVICES	LOAN_NORE		BB-		
GENTIVA HEALTH SERVICES	LOAN_NORE		#N/A		
GENWORTH FINANCIAL INC	LOAN_NORE		A		
			#N/A	#N/A	
			A	FIG	
	LOAN_NORE	Industrials	B+	CHEMICALS	
GEORGIA-PACIFIC CORP	LOAN_NORE		BB+	INDUSTRIAL	
GEORGIA-PACIFIC CORP	LOAN_NORE		#N/A	#N/A	
GEORGIA-PACIFIC CORP	LOAN_NORE		BB+	INDUSTRIAL	
GEORGIA-PACIFIC CORP	LOAN_NORE		BB+	INDUSTRIAL	
GEORGIA-PACIFIC CORP	LOAN_NORE		#N/A	#N/A	
			NA		
			NA		
			NA		
#N/A	#N/A	Financials	NA		
#N/A	#N/A	Financials	A		
			BB-		
			BB-		
GENERAL MOTORS ACCEPTANCE CORP	LOAN		B+	FIG	
GENERAL MOTORS ACCEPTANCE CORP	LOAN		#N/A	#N/A	
GENERAL MOTORS ACCEPTANCE CORP	LOAN		B+	FIG	
GENERAL MOTORS ACCEPTANCE CORP	LOAN		#N/A	#N/A	
#N/A	#N/A		NA		
GOODYEAR TIRE & RUBBER CO/THE	LOAN_NORE		#N/A		
#N/A	#N/A				
			#N/A	#N/A	
#N/A					
#REF!	#N/A				
GREAT LAKES DREDGE & DOCK	LOAN_NORE		#N/A	#N/A	
GREAT LAKES DREDGE & DOCK	LOAN_NORE		NR	INDUSTRIAL	
			NR		
		Oil & Gas	B		
			#N/A	#N/A	
GREENBRIER MINERALS LLC	LOAN_NORE		NR		
#N/A	#N/A				
#N/A	#N/A				
GSC GROUP CDO FUND XI, LIMITED	#N/A		#N/A		
GULF STREAM ASSET MANAGEMENT LLC	#N/A		NR		
GULF STREAM ASSET MANAGEMENT LLC	SENIOR_NORE		#N/A	#N/A	
GULF STREAM ASSET MANAGEMENT LLC	#N/A		#N/A		
			#N/A	#N/A	
HALLIBURTON CO	SENIOR_MODRE				
HALLIBURTON CO			#N/A	#N/A	
			B+	HEALTHCARE	
			B	HEALTHCARE	
HANGER ORTHOPEDIC GROUP INC	LOAN_NORE	HEALTHCARE	B	HEALTHCARE	
#N/A			N/A	INDUSTRIAL	

Oil & Gas Exploration Services
Oil & Gas Exploration Services
Fire,Marine, & Casualty Insurance
#N/A
#N/A
Personal Cred. Inst.
#N/A
#N/A
Personal Cred. Inst.
0
Power Transmission Equipment,nec
Personal Cred. Inst.
Real Estate
Real Estate
#N/A
#N/A
Cereal Breakfast Foods
Cereal Breakfast Foods
#N/A
Automotive Services,nec
Food Wholesale and Retail
Food Wholesale and Retail
#N/A
Skilled Nursing Care Facilities
#N/A
Life Insurance
#N/A
Life Insurance
Industrial Inorganic Chemicals
Paper & Allied Products
#N/A
Paper & Allied Products
Paper & Allied Products
#N/A

Casino Hotels
Casino Hotels
Casino Hotels

Finance Companies
Finance Companies
Misc. Financial Institutions
Misc. Financial Institutions
Personal Cred. Inst.
#N/A
Personal Cred. Inst.

#N/A
Investment Advice and Research
#N/A

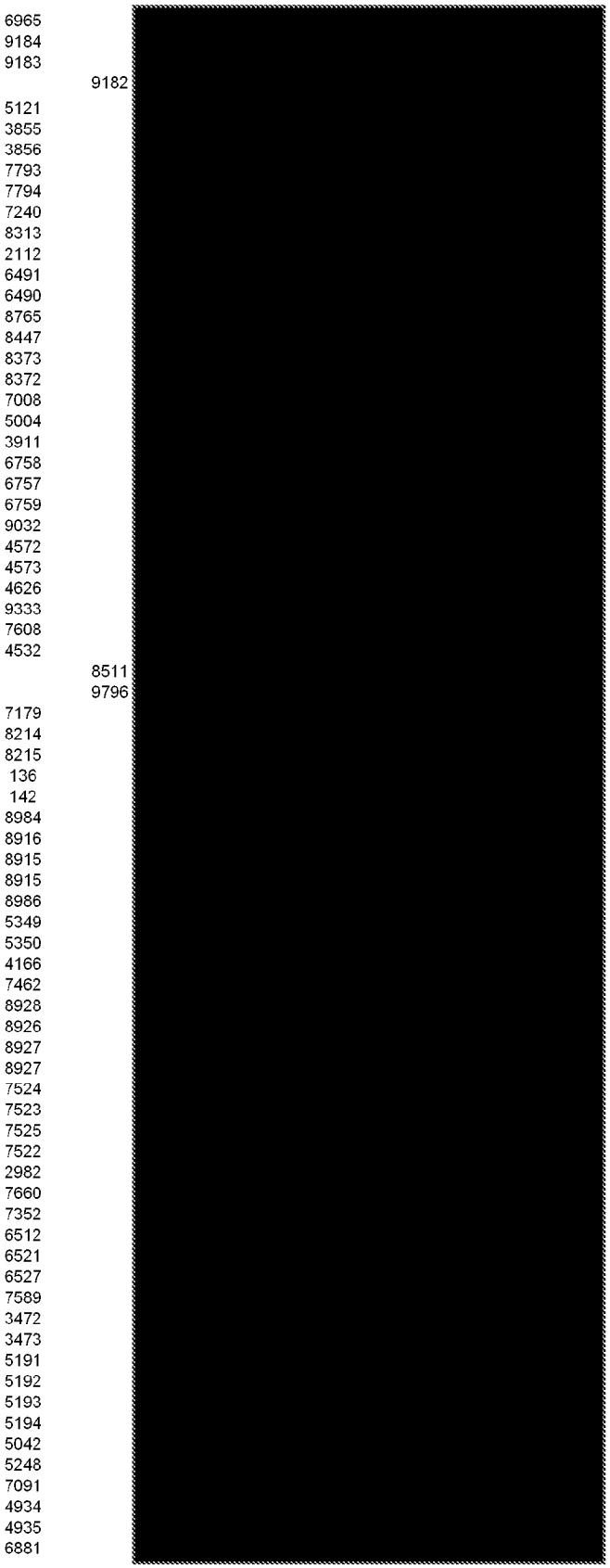
#N/A

#N/A
Construction-Not Building

Power
Power
#N/A
Power

#N/A
Investment Advice and Research
#N/A
#N/A
#N/A

#N/A
Residential Care
Residential Care
Residential Care
Mining Machinery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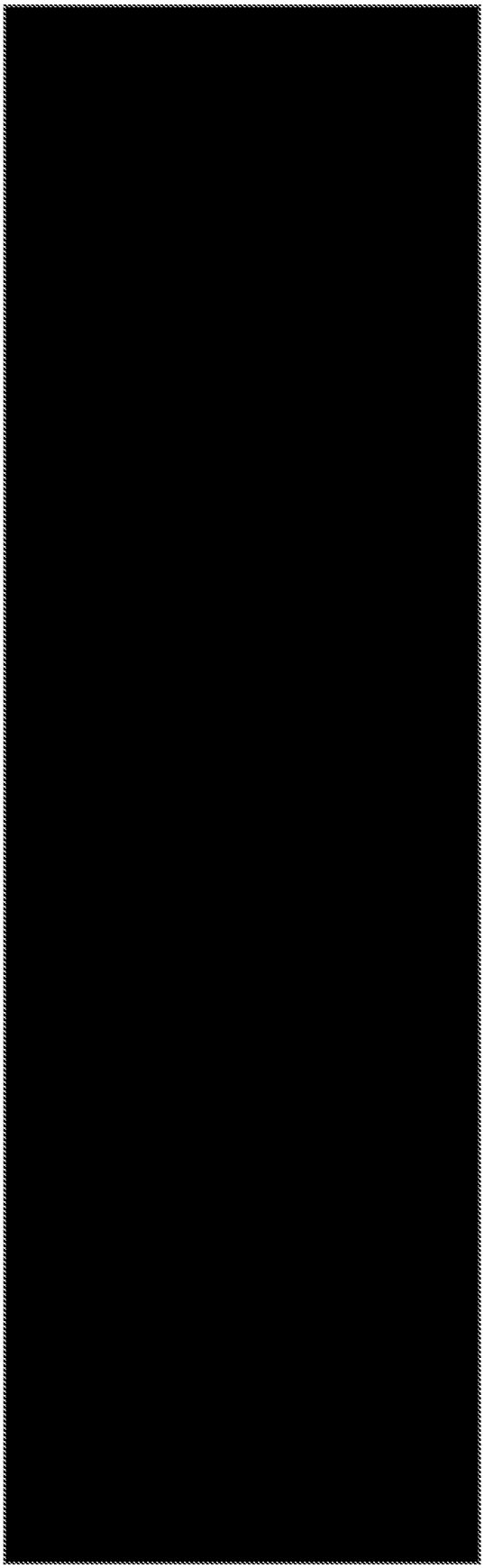

REVOLVING CREDIT	HET
	HET
	HET
TERM B-1	HET
REVOLVER	HE
REVOLVER	HWTEL
TRANCHE A DELAYED DRAW TL	HWTEL
REVOLVER	HWTEL
TRANCHE C TERM LOAN	#N/A
6-YR U.S. REVOLVER	HAWKER
TERM LOAN	HER
5 YEAR REVOLVING CREDIT	HAYZ
7-YR TRANCHE B TERM LOAN	HCA
TRANCHE A-1 TERM LOAN	HCA
CAD REVOLVER (ABL)	HDS
	HDS
	HD
	HDS
TERM LOAN	HMA
7YR-TERM	HLS
5 YEAR REVOLVER	HSIC
REVOLVER	HERBST
DELAYED DRAW TERM B	HERBST
TERM B LOAN	HERBST
NEW TERM LOAN	HERBST
US FACILITY COMMITMENT	HTZ
TRANCHE B TERM LOAN	HTZ
CREDIT LINKED LC FACILITY	HTZ
	HPQ
5-YR REVOLVER	HPQ
5 YEAR REVOLVING CREDIT	HPQ
TERM LOAN C1	HXN
TERM LOAN C1	HXN
5-YR LOAN FACILITY	HIBR
5 YEAR REVOLVER	HGM
TERM LOAN	#N/A
REDUCING REVOLVER	HILHEA
TRANCHE B TERM LOAN	HILHEA
BRIDGE TERM	HTN
MULTI CURRENCY REVOLVER	HTN
TRANCHE A TERM	HTN
TRANCHE A TERM	HTN
TERM	HTN
TERM LOAN A	SMTX
TERM LOAN B	SMTX
TERM B DOLLAR	HUN
1.64BN TERM B DOLLAR	
LOAN	HYPM
REVOLVER	HYPM
TERM LOAN	HYPM
TERM LOAN	HYPM
6 YEAR REVOLVER	
DELAYED DRAW TL	#N/A
SYNTHETIC LC	#N/A
TERM LOAN	#N/A
REVOLVING CREDIT	IAS
TERM LOAN (364 DAY BRIDGE)	IBM
TERM LOAN	
5 YEAR REVOLVER	IAR
TRANCHE A TERM LOAN	IAR
TRANCHE B TERM LOAN	IDEARC
TERM LOAN	IFC
ACQUISITION REVOLVER	NRGY
WORKING CAPITAL REVOLVER	NRGY
DOMESTIC REVOLVER	INFNXX
FOREIGN REVOLVER	INFNXX
DOMESTIC TERM LOAN	INFNXX
FOREIGN TERM LOAN	INFNXX
DELAYED DRAW TL	#N/A
INITIAL ADD'L US LOAN	#N/A
LOANS	
364-DAY BROKER-DEALER REVOLVER	INSTIN
3YR HOLDCO REVOLVER	INSTIN
7-YR TERM LOAN	INTEL

US			Entertainment	BB	HY			0
US				B+	HY		USD	
US				B+	HY		USD	
US		POWER	Utilities	BBB+	HG			0
US		COMM/MEDIA	Telephone Comm. Exc. Radio Tele.	B	HY			0
US		COMM/MEDIA	Telephone Comm. Exc. Radio Tele.	B	HY			0
US		COMM/MEDIA	Telephone Comm. Exc. Radio Tele.	B-	HY		USD	
	#N/A	#N/A	#N/A	#N/A		#N/A	USD	
US			Search, Detection, Nav. & Guid. Systems	BB-	HY			0
US			0 Gas & Other Services Combined	N/A	HY		USD	
US		INDUSTRIAL	Miscellaneous Metal Work	B-	HY			0
US			General Medical & Surgical Hospitals	B+	HY			0
US			General Medical & Surgical Hospitals	B+	HY			0
US			0 Home Furnishings	NR	HY		USD	
US			0 Home Furnishings	NA	HY		USD	
US			0 Home Furnishings	NA	HY		USD	
US			0 Home Furnishings	NA	HY		USD	
US				N/A	HY			0
US		HEALTHCARE	Specialty Outpatient Clinics, nec	B+	HY		USD	0
US		HEALTHCARE	Mail Order Houses	NR	HG			0
US		GAMING	Misc.Amusement & Recreation Services	B+	HY			0
US		GAMING	Misc.Amusement & Recreation Services	B+	HY			0
US		GAMING	Misc.Amusement & Recreation Services	B+	HY			0
US		GAMING	Misc.Amusement & Recreation Services	BB-	HY		USD	
US		CONSMR/RET	Passenger Car Rental, W/O Drivers	BB+	HY			0
US					HY			0
US					HY			0
US		TECHNOLOGY	Computer & Office Equipment	A	HG		USD	
US		TECHNOLOGY	Computer & Office Equipment	A	HG		USD	0
US		TECHNOLOGY	Computer & Office Equipment	A	HG			0
US			Finance Companies	NR	HY			0
US		POWER	Electric Services	NA	HG			
	#N/A	#N/A	#N/A	#N/A		#N/A		
US					HY			0
US					HY			0
US		CONSMR/RET	Publishing	B-	HY		USD	
US		CONSMR/RET	Publishing	B-	HY		USD	
US		CONSMR/RET	Publishing	B-	HY		USD	
US		CONSMR/RET	Publishing	B-	HY		USD	
US		CONSMR/RET	Publishing	B-	HY		USD	
US		TECHNOLOGY	Printed Circuit Boards	N/A	HY			0
US		TECHNOLOGY	Printed Circuit Boards	N/A	HY			0
US		CHEMICALS	Chemicals & Allied Products	N/A	HY			0
US		CHEMICALS	Chemicals & Allied Products		HY		USD	0
US		COMM/MEDIA	Telephone Communication	CCC	HY		USD	
US		COMM/MEDIA	Telephone Communication	B-	HY		USD	
US		COMM/MEDIA	Telephone Communication	B-	HY		USD	
US		COMM/MEDIA	Telephone Communication	B-	HY		USD	
US			Hospitals		HY		USD	0
	#N/A	#N/A	#N/A	#N/A		#N/A	USD	
	#N/A	#N/A	#N/A	#N/A		#N/A	USD	
	#N/A	#N/A	#N/A	#N/A		#N/A	USD	
US		HEALTHCARE	Hospitals	B+	HY			0
NL			Computer & Office Equipment	A+	HG		USD	0
US			Footwear Except Rubber		HY			0
US		COMM/MEDIA	Miscellaneous Publishing	BB	HY			1
US		COMM/MEDIA	Miscellaneous Publishing	BB	HY			1
US		COMM/MEDIA	Miscellaneous Publishing	BBB-	HY		USD	
US			Canned Specialities	N/A	HY		USD	0
US		NAT RES	Liquified Petroleum Gas Dealers	B+	HY			0
US		NAT RES	Liquified Petroleum Gas Dealers	B+	HY			0
US		COMM/MEDIA	Communication Services, N.E.C.	N/A	HY			0
US		COMM/MEDIA	Communication Services, N.E.C.	N/A	HY			0
US		COMM/MEDIA	Communication Services, N.E.C.	N/A	HY			0
US		COMM/MEDIA	Communication Services, N.E.C.	N/A	HY			0
	#N/A	#N/A	#N/A	#N/A		#N/A	USD	
	#N/A	#N/A	#N/A	#N/A		#N/A	USD	
US			Financial Institutions		HY			0
US					HY			0
US					HY			0
BM		COMM/MEDIA	Telephone Communication	B+	HY			0

FEB	COMPOSITE	HET		XR		HET		
FEB08	CARUSO	HET		LOAN_NORE		HET-HOC		
FEB08	CARUSO	HET		LOAN_NORE		HET-HOC		
MAR	Untested		0	#N/A				
	CARUSO	HWTEL		LOAN_NORE		HTC		
	CARUSO	HWTEL		LOAN_NORE		HTC		
JUNE	CARUSO	HWTEL		LOAN_NORE				0
JUNE	CARUSO	HWTEL		LOAN_NORE		HTC		
MAR	CARUSO	HAWKER		SENIOR_NORE				
NOV	CARUSO	HER		#N/A		#N/A		
	CARUSO	HAYZ		LOAN_NORE		HAZ-HOC		
	CARUSO	HCA		LOAN_NORE		HCA		
FEB	COMPOSITE	HCA		XR		HCA		
NOV	CARUSO	HDS		#N/A		HD		
AUG	CARUSO	HDS		LOAN_NORE		HD		
AUG	CARUSO	HD		SENIOR		#N/A		
AUG	CARUSO	HDS		LOAN_NORE		HD		
FEB	COMPOSITE	HMA		XR		HMA		
MAY	CARUSO	HLS		LOAN_NORE				
	Untested		0	NR				
	Untested		0	B-		HERBST		
	Untested		0	B-		HERBST		
	Untested		0	B-		HERBST		
DEC	CARUSO	HERBST		LOAN_NORE		HERBST		
	CARUSO	HTZ		LOAN_NORE		F-Hertz		
	CARUSO	HTZ		LOAN_NORE		F-Hertz		
	CARUSO	HTZ		LOAN_NORE		F-Hertz		
FEB08	CARUSO	HPQ		SENIOR		HPQ		
MAY	COMPOSITE	HPQ		MR		HPQ		
	COMPOSITE	HPQ		MR		HPQ		
	CARUSO	HXN		LOAN_NORE				
	CARUSO	HXN		LOAN_NORE				
MAR	Untested		0	NR				
JULY	CARUSO	HGM		#N/A		HGM		
JULY	CARUSO	#N/A		#N/A		#N/A		
	Untested		0	#N/A				
	Untested		0	#N/A				
DEC	COMPOSITE	HTN		XR		HTN		
DEC	COMPOSITE	RILUS		XR		HTN		
DEC	COMPOSITE	RILUS		XR		HTN		
DEC	COMPOSITE	RILUS		XR		HTN		
DEC	COMPOSITE	RILUS		XR		HTN		
	Untested		0	#N/A				
	Untested		0	#N/A				
	COMPOSITE	HNTINL		XR		HNTINL		
APR	Untested		0		0			
DEC	SCTR	Telecommunications		B-		HYPM		
DEC	COMPOSITE	HYPM		XR		HYPM		
DEC	COMPOSITE	HYPM		XR		HYPM		
DEC	COMPOSITE	HYPM		XR		HYPM		
APR	Untested		0		0			
JUNE	Untested							
JUNE	Untested							
JUNE	Untested							
	CARUSO	IAS		LOAN_NORE		IASIS		
MAY	CARUSO	IBM		LOAN		IBM		
MAR	Untested		0	#N/A				
	COMPOSITE	IAR		XR		IAR		
	COMPOSITE	IAR		XR		IAR		
OCT	CARUSO	IDEARC		#N/A		#N/A		
MAY	CARUSO	IFC		LOAN_NORE				
	Untested		0	B+		INLP		
	Untested		0	B+		INLP		
	Untested	Telecommunications		B				
	Untested	Telecommunications		B				
	Untested	Telecommunications		#N/A				
	Untested	Telecommunications		#N/A				
JUNE	CARUSO	#N/A			0	#N/A		
JUNE	CARUSO	#N/A			0	#N/A		
FEB	Untested		0	#N/A				
	SCTR	Financials		#N/A				
	SCTR	Financials		#N/A				
FEB	CARUSO	INTEL_BERM		SENIOR_NORE				

Harrahs Entmt Inc		XR	HET	
Harrah's Operating Company, Inc.		XR	HET	
Harrah's Operating Company, Inc.		XR	HET	
Hawaiian Telcom Comms Inc		XR	HWTEL	
Hawaiian Telcom Comms Inc		XR	HWTEL	
		0 XR	HWTEL	
Hawaiian Telcom Comms Inc		XR	HWTEL	
			HAWKER	
	#N/A	XR	HER	
HLI Operating Company, Inc.			HAYZ	
HCA Inc.		XR	HCA	
HCA Inc.		XR	HCA	
The Home Depot, Inc.		XR	HDS	
The Home Depot, Inc.		XR	HDS	
	#N/A	XR	HD	
The Home Depot, Inc.		XR	HDS	
Health Management Associates, Inc.		XR	HMA	
			HLS	
Herbst Gaming Inc		XR		
Herbst Gaming Inc		XR		
Herbst Gaming Inc		XR		
Herbst Gaming, Inc.		XR	HERBST	
The Hertz Corporation		XR	HTZ	
The Hertz Corporation		XR	HTZ	
The Hertz Corporation		XR	HTZ	
Hewlett-Packard Company		MR	HPQ	
Hewlett-Packard Company		MR	HPQ	
Hewlett-Packard Company		MR	HPQ	
Harmony Gold Mining Company Limited		MR	HGM	
	#N/A	#N/A	#N/A	
Houghton Mifflin Company		XR	HTN	
Houghton Mifflin Company		XR	HTN	
Houghton Mifflin Company		XR	HTN	
Houghton Mifflin Company		XR	HTN	
Houghton Mifflin Company		XR	HTN	
HUNTSMAN Intl LLC		XR		
		XR		0
HYP MEDIA HLDINGS LLC		XR	HYPM	
HYP MEDIA HLDINGS LLC		XR	HYPM	
HYP MEDIA HLDINGS LLC		XR	HYPM	
HYP MEDIA HLDINGS LLC		XR	HYPM	
		XR		0
IASIS Healthcare Corporation		XR	IAS	
International Business Machines Corporation		TBD	IBM	
Idearc Inc		XR	IAR	
Idearc Inc		XR	IAR	
	#N/A	XR	IDEARC	
			IFC	
INERGY, L.P.		XR	NRGY	
INERGY, L.P.		XR	NRGY	
	#N/A	#N/A	#N/A	
	#N/A	#N/A	#N/A	
			INTEL_BERM	

HARRAH'S ENTERTAINMENT INC		LOAN_NORE			#N/A	
HARRAH'S ENTERTAINMENT INC		LOAN_NORE			B+	
HARRAH'S ENTERTAINMENT INC		LOAN_NORE			B+	
					#N/A	#N/A
HAWAIIAN TELECOM		LOAN_NORE			#N/A	#N/A
HAWAIIAN TELECOM		LOAN_NORE			#N/A	#N/A
HAWAIIAN TELECOM		LOAN_NORE			B-	COMM/MEDIA
HAWAIIAN TELECOM		LOAN_NORE			#N/A	#N/A
HAWKER		SENIOR_NORE			BB	
	#N/A		#N/A		N/A	
HAYES LEMMERZ INTERNATIONAL INC		LOAN_NORE		Industrials	#N/A	#N/A
HCA INC		LOAN_NORE			B+	
HCA INC		LOAN_NORE			B+	HEALTHCARE
	#N/A		#N/A		NR	
	#N/A	LOAN_NORE			BB-	
HOME DEPOT INC		SENIOR			BB-	
	#N/A	LOAN_NORE			#N/A	
HEALTH MANAGEMENT ASSOCIATES		LOAN_NORE			#N/A	
HEALTHSOUTH CORP		LOAN_NORE		HEALTHCARE	B+	HEALTHCARE
					NR	HEALTHCARE
					B-	GAMING
					B-	GAMING
					B-	GAMING
HERBST GAMING INC		LOAN_NORE			B-	
HERTZ CORP		LOAN_NORE			BB+	CONSMR/RET
HERTZ CORP		LOAN_NORE			#N/A	#N/A
HERTZ CORP		LOAN_NORE			#N/A	#N/A
HEWLETT-PACKARD CO		SENIOR			A	
HEWLETT-PACKARD CO		LOAN_NORE		TECHNOLOGY	A	TECHNOLOGY
HEWLETT-PACKARD CO					#N/A	#N/A
					NR	
	#N/A		#N/A			
	#N/A		#N/A			
					#N/A	#N/A
					#N/A	#N/A
HOUGHTON MIFFLIN CO			#N/A		B-	
HOUGHTON MIFFLIN CO			#N/A		B-	
HOUGHTON MIFFLIN CO			#N/A		B-	
HOUGHTON MIFFLIN CO			#N/A		B-	
HOUGHTON MIFFLIN CO			#N/A		B-	
					#N/A	#N/A
					#N/A	#N/A
					#N/A	#N/A
	#N/A					CHEMICALS
HYP MEDIA HLDINGS LLC			#N/A	Telecommunications	B-	
HYP MEDIA HLDINGS LLC			#N/A		NR	
HYP MEDIA HLDINGS LLC			#N/A		B-	
HYP MEDIA HLDINGS LLC			#N/A		B-	
	#N/A					
IASIS HEALTHCARE CORP		LOAN_NORE			#N/A	#N/A
INTERNATIONAL BUSINESS MACHINES CORP		LOAN			A+	
					#N/A	#N/A
IDEARC INC		LOAN_NORE			BBB-	COMM/MEDIA
IDEARC INC		LOAN_NORE			BB+	COMM/MEDIA
	#N/A		#N/A		BBB-	
	#N/A	LOAN_NORE			N/A	
INERGY LP		LOAN_NORE			B+	NAT RES
INERGY LP		LOAN_NORE			B+	NAT RES
				Telecommunications	B	COMM/MEDIA
				Telecommunications	B	COMM/MEDIA
				Telecommunications	#N/A	#N/A
				Telecommunications	#N/A	#N/A
	#N/A					
	#N/A					
					#N/A	#N/A
				Financials	#N/A	#N/A
				Financials	#N/A	#N/A
INTELSAT BERMUDA LTD		SENIOR_NORE			B+	COMM/MEDIA

#N/A
0
0

#N/A
#N/A
#N/A
Telephone Comm. Exc. Radio Tele.
#N/A
Search, Detection, Nav. & Guid. Systems
Gas & Other Services Combined
#N/A
General Medical & Surgical Hospitals
General Medical & Surgical Hospitals
Home Furnishings
Home Furnishings
Home Furnishings
#N/A

Specialty Outpatient Clinics, nec
Mail Order Houses
Misc.Amusement & Recreation Services
Misc.Amusement & Recreation Services
Misc.Amusement & Recreation Services
Misc.Amusement & Recreation Services
Passenger Car Rental, W/O Drivers
#N/A
#N/A
Computer & Office Equipment
Computer & Office Equipment
#N/A

Finance Companies

#N/A
#N/A
Publishing
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#N/A
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Chemicals & Allied Products
Telephone Communication
Telephone Communication
Telephone Communication
Telephone Communication
Hospitals

#N/A
Computer & Office Equipment
#N/A
Miscellaneous Publishing
Miscellaneous Publishing
Miscellaneous Publishing
Canned Specialities
Liquified Petroleum Gas Dealers
Liquified Petroleum Gas Dealers
Communication Services, N.E.C.
Communication Services, N.E.C.
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#N/A

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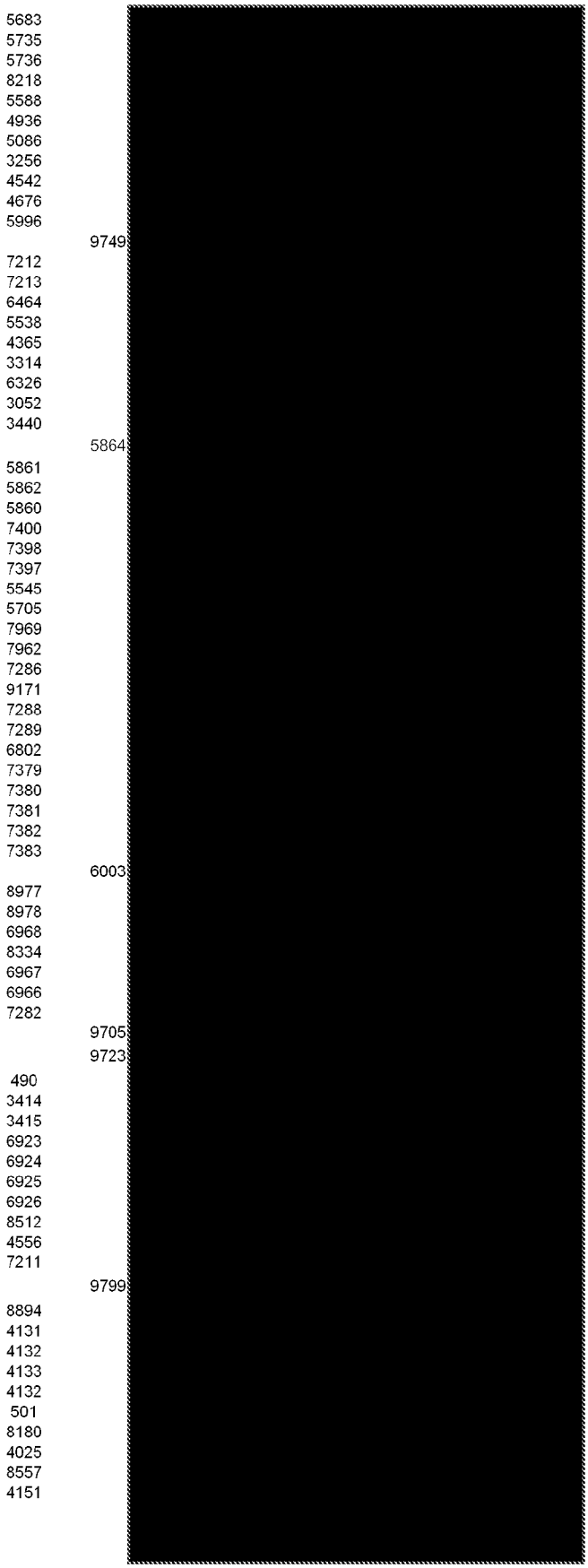
Telephone Communication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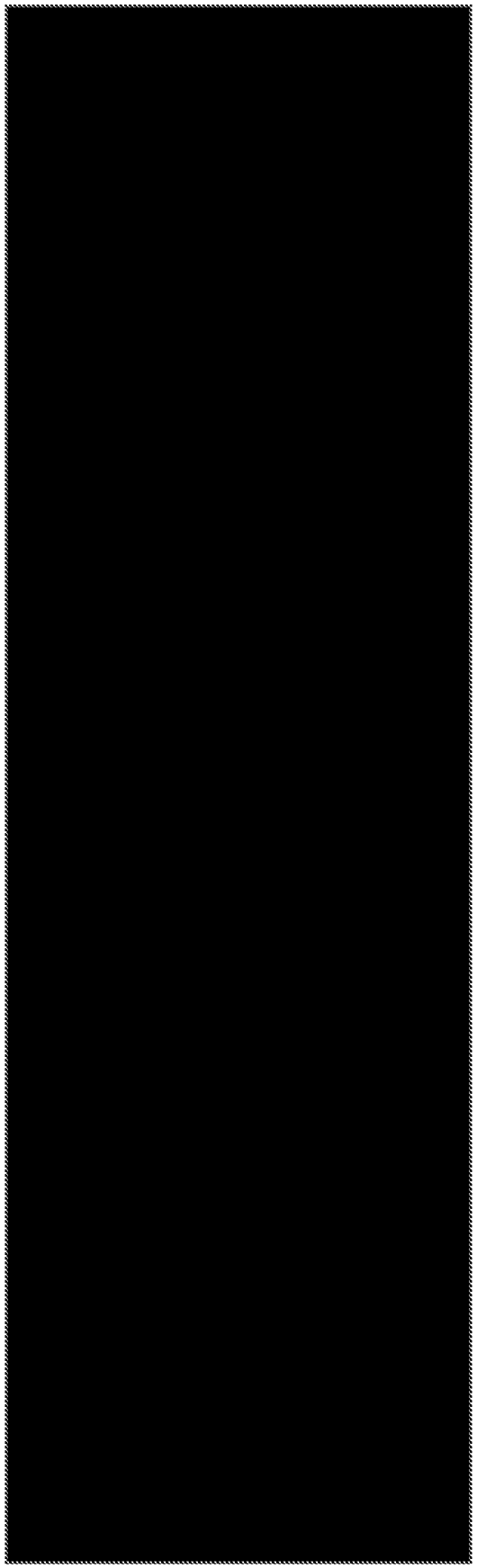


RENEWED REVOLVER	INTEL
6-YR REVOLVER	INTEL
TERM	INTGEN
REVOLVING CREDIT	IBI
CARGILL	IBCIQ
CARADM	IBCIQ
TRANCHE A TERM LOAN	IBCIQ
TERM LOAN C	IBCIQ
TERM LOAN B	IBCIQ
REVOLVER	IBCIQ
TERM LOAN	IBCIQ
TERM LOAN	IOPC
REVOLVER	IOPC
5 YEAR REVOLVER	LNT
5-YR REVOLVER	IBM
5 YEAR REVOLVER	AIG
5YR REVOLVER	AIG
5 YEAR REVOLVER	AIG
TERM LOAN FACILITY	INVBNK
TRANCHE B TERM LOAN	IWA
	IRDMS
TRANCHE B TERM LOAN	IRDMS
REVOLVING CREDIT	IRDMS
7 YEAR TERM LOAN	IRM
MULTI-CURR TRANCHE	IRM
USD TRANCHE	IRM
5-YR MULTICCY COMMITMENT	SFI
5-YR DOLLAR COMMITMENT	SFI
364-DAY TERM LOAN	SFI
5-YR MULTICCY REVOLVER	SFI
5 YEAR REVOLVER	ITC
ITC REVOLVER	ITC
METC REVOLVER	ITC
PROMISSORY NOTE	
TL PROM NOTE 1	CEL
TL PROM NOTE 2	CEL
TL PROM NOTE 3	CEL
TL PROM NOTE 4	CEL
TL PROM NOTE 5	CEL
TL PROM NOTE 4	
PN 11-15-07	CEL
PN2 11-15	CEL
REVOLVER	JARD
	JARD
TERM LOAN B-2	JAH
#N/A	#N/A
TERM LOAN B	JNMAN
REVOLVER	JRC
TERM LOAN	JRC
TRADE CLAIM	JOY
TRANCHE C TERM LOAN	KFI
REVOLVING CREDIT	KFI
GE I SEN	KARAH
GE I CONST	KARAH
GEN II SEN	KARAH
GE II MEZZ	KARAH
GLENEYRE II GE	GLEN
5-YEAR REVOLVER	KBRH
FIRST LIEN TERM LOAN	KELHOL
PIK TERM LOAN	KELHOL
5 YR REVOLVER	KEG
REVOLVER (WELLS AGENT)	KEGS
FUNDED LC (WELLS AGENT)	KEGS
TRANCHE C TERM LOAN	KEGS
FUNDED LC (WELLS AGENT)	KEGS
REVOLVER	KEYINC
364 DAY REVOLVER	#N/A
5 YEAR REVOLVER	KMB
5YR REVOLVER	KMB
5 YEAR REVOLVING CREDIT	KMP

US		COMM/MEDIA	Communication Services,nec		BB	HY			1
BM		COMM/MEDIA	Telephone Communication		BB+	HY			1
		#N/A	#N/A		BB		#N/A	#N/A	
US			0		0 BB	HY			
US			Plumbing,Heating,Air Conditioning		BB	HY			0
US					N/A	HY			0
US					NR	HY			0
US						HY			0
US						HY			0
US			Food Preparations,nec		N/A	HY			0
US			Food Preparations,nec		N/A	HY			0
US			Food Preparations,nec		N/A	HY			0
US		REAL ESTAT	Real Estate Investment Trusts		B	HY		USD	0
US		REAL ESTAT	Real Estate Investment Trusts		B	HY		USD	0
US		POWER	Electric & Other Services Combined		BBB+	HG			0
US		TECHNOLOGY	Computer & Office Equipment		A+	HG			0
US		FIG	Equipment Rental & Leasing, nec		AA-	HG			0
US		FIG	Equipment Rental & Leasing, nec		AA-	HG			0
US		FIG	Equipment Rental & Leasing, nec		AA-	HG			0
LU		FIG	Investment Advice and Research		NR	HG			0
US			Telephone Communication		BB-	HY			0
						HY		USD	
US			Communication Services,nec		B-	HY			0
US			Communication Services,nec		B-	HY			0
			0 Communication Services,nec		B-	HY		USD	
US			Farm Product Warehousing & Storage		BB-	HY		USD	0
US			Farm Product Warehousing & Storage		BB-	HY		USD	0
US			Farm Product Warehousing & Storage		BB-	HY		USD	0
US		FIG	Real Estate Investment Trusts		BBB	HG			0
US		FIG	Real Estate Investment Trusts		BBB	HG			0
US		FIG	Real Estate Investment Trusts		BBB	HG			
US		FIG	Real Estate Investment Trusts		BBB	HG		USD	
US			Electric Services		BBB-	HG			0
		NAT RES	Electric Services		BBB-	HG		USD	
US			Electric Services		BBB+	HG			0
US			Electric Services		BBB	HG			0
US			Electronic Connectors			HY			0
US			Electronic Connectors		N/A	HY		USD	0
US			Electronic Connectors		N/A	HY		USD	0
US			Electronic Connectors		N/A	HY		USD	0
US			Electronic Connectors		N/A	HY		USD	0
US			Electronic Connectors		N/A	HY		USD	0
US			Electronic Connectors		NR	HY		USD	
US			Electronic Connectors		NR	HY		USD	
US		CONSMR/RET	Household Appliances		B+	HY			0
US		CONSMR/RET	Household Appliances		BB-	HY		USD	
	#N/A	CONSMR/RET	Household Appliances		B+	HY		USD	
	#N/A	#N/A	#N/A		#N/A		#N/A	USD	
US					NR	HY		USD	0
US		INDUSTRIAL	Mining Machinery		BB	HY			0
US		INDUSTRIAL	Aircraft Equipment,nec		B+	HY			0
US		INDUSTRIAL	Aircraft Equipment,nec		N/A	HY			0
US			Construction		N/A	HY			0
US			Construction		N/A	HY			0
US			Construction		N/A	HY			0
US			Construction		N/A	HY			0
US			0 Construction		NR	HY		USD	
US		TECHNOLOGY	Oil & Gas Field Services,nec		N/A	HY			0
	#N/A	#N/A	#N/A		#N/A		#N/A	USD	
US		NAT RES	Drilling Oil & Gas Wells		B+	HY		USD	
US		NAT RES	Drilling Oil & Gas Wells		NR	HY			0
US						HY			0
US		NAT RES	Drilling Oil & Gas Wells		NR	HY		USD	0
US		NAT RES	Drilling Oil & Gas Wells		NR	HY		USD	0
US		FIG	Short-Term Business Cred Exc.Ag		NR	HY			0
	#N/A	#N/A	#N/A		#N/A		#N/A		
US		CONSMR/RET	Sanitary Paper Products		AA-	HG			1
US		CONSMR/RET	Sanitary Paper Products		A+	HG		USD	
US		NAT RES	Pipelines Exc. Natural Gas		BBB	HG			0

	COMPOSITE	INTEL-IntelCorp		XR			INTEL-IntelCorp		
	COMPOSITE	INTEL-IntelCorp		XR			INTEL-IntelCorp		
JAN	SCTR	Telecommunications			#N/A			#N/A	
JULY	CARUSO			0	#N/A			#N/A	
	Untested			0	BB+				
	Untested			0	NA				
	Untested			0	NR				
	Untested			0	NA				
	Untested			0	#N/A				
	Untested			0	NA				
FEB	Untested			0	NA				
FEB	Untested			0	NA				
MAY	CARUSO	IOPC		LOAN_NORE					
MAY	CARUSO	IOPC		LOAN_NORE					
	COMPOSITE	LNT		MR			LNT		
	CARUSO	IBM		LOAN			IBM		
	COMPOSITE	AIG-IntLeaseFin		MR			AIG-IntLeaseFin		
	CARUSO	AIG		SENIOR			AIG-IntLeaseFin		
	CARUSO	AIG		SENIOR			AIG-IntLeaseFin		
	Untested			0	NR		INVBNK-Capital		
	Untested			0	#N/A				
may'08	Untested			0					
	Untested			0	B-				
	Untested			0	B-				
JAN	SCTR	Telecommunications		B-				#N/A	
APR	CARUSO	IRM		LOAN_NORE			IRMD		
APR	CARUSO	IRM		LOAN_NORE			IRMD		
APR	CARUSO	IRM		LOAN_NORE			IRMD		
	COMPOSITE	SFI		MR			SFI		
	COMPOSITE	SFI		MR			SFI		
JULY	COMPOSITE	SFI		MR			SFI		
JUNE	CARUSO	SFI					0 SFI		
MAR	Untested			0	BBB-				
JAN	CARUSO			0	#N/A			#N/A	
MAR	Untested			0	BBB				
MAR	Untested			0	BBB				
FEB	Untested			0	#N/A				
APR	Untested			0	N/A				
APR	Untested			0	N/A				
APR	Untested			0	N/A				
APR	Untested			0	N/A				
APR	Untested			0	N/A				
DEC	COMPOSITE	CEL		XR			CEL		
DEC	COMPOSITE	CEL		XR			CEL		
FEB	CARUSO	JAH		LOAN_NORE					
AUG	CARUSO	JARD		LOAN_NORE				#N/A	
DEC	COMPOSITE	ALC			#N/A		ALC		
SEP	CARUSO		#N/A		#N/A			#N/A	
APR	Untested			0	NR				
	CARUSO	JRC		LOAN_NORE					
	CARUSO	JRC		LOAN_NORE					
	Untested			0	BB				
	CARUSO	KFI		LOAN_NORE					
	CARUSO	KFI		LOAN_NORE					
	Untested			0	#N/A				
	Untested			0	#N/A				
	Untested			0	#N/A				
	Untested			0	#N/A				
SEP	CARUSO	GLEN			#N/A			#N/A	
	Untested			0	NA				
JUNE	Untested			0	NA			#N/A	
	Untested			0	NA				
DEC	CARUSO	KEGS		LOAN_NORE			KEG		
	CARUSO	KEGS		LOAN_NORE					
	CARUSO	KEGS		LOAN_NORE					
APR	CARUSO	KEGS		LOAN_NORE					
MAY	CARUSO	KEGS		LOAN_NORE					
	Untested			0	NR				
JULY	COMPOSITE		#N/A		#N/A			#N/A	
	COMPOSITE	KMB		MR			KMB		
SEP	CARUSO	KMB		SENIOR_MODRE			KMB		
	COMPOSITE	KMP		MR			KMP		

Intelsat Corp			XR		
Intelsat Corp			XR	INTEL	
	#N/A		TBD		0
	#N/A		XR		
				IOPC	
				IOPC	
Alliant Energy Corporation			MR	LNT	
International Business Machines Corporation			MR	IBM	
International Lease Finance Corporation			MR		
International Lease Finance Corporation			MR	AIG	
			MR	AIG	
Investcorp Cap Ltd			MM		
	#N/A		TBD		0
Iron Mountain Incorporated			XR	IRM	
Iron Mountain Incorporated			XR	IRM	
Iron Mountain Incorporated			XR	IRM	
iStar Financial Inc.			MR	SFI	
iStar Financial Inc.			MR	SFI	
iStar Financial Inc.			MR	SFI	
iStar Financial Inc.			MR	SFI	
	#N/A		TBD		0
			XR	CEL	
			XR	CEL	
			XR	CEL	
			XR	CEL	
			XR	CEL	
IUSACELL			XR	CEL	
IUSACELL			XR	CEL	
				JAH	
	#N/A		XR	JARD	
Jarden Corporation			#N/A	JAH	
	#N/A		#N/A	#N/A	
			XR	JNMAN	
				KFI	
				KFI	
	#N/A		XR	GLEN	
	#N/A		#N/A	#N/A	
KEY ENERGY			XR	KEG	
				KEGS	
				KEGS	
			XR	KEGS	
				KEGS	
	#N/A		#N/A	#N/A	
Kimberly-Clark Corporation			MR	KMB	
Kimberly-Clark Corporation			MR	KMB	
Kinder Morgan Energy Partners, L.P.			MR	KMP	

					BB	COMM/MEDIA
ZEUS HOLDINGS		LOAN_NORE			BB+	COMM/MEDIA
	#N/A	#N/A	Telecommunications		#N/A	
	#N/A	#N/A				
					BB+	
					NA	
					NR	
					NA	0
					#N/A	#N/A
					NA	0
					NA	
	#N/A	LOAN_NORE	REAL ESTAT		B	REAL ESTAT
	#N/A	LOAN_NORE	REAL ESTAT		B	REAL ESTAT
ALLIANT ENERGY CORP					BBB+	POWER
INTERNATIONAL BUSINESS MACHINES CORP		LOAN			A+	TECHNOLOGY
					AA-	FIG
AMERICAN INTERNATIONAL GROUP LTD		SENIOR			AA-	FIG
AMERICAN INTERNATIONAL GROUP LTD		SENIOR			AA-	FIG
					NR	FIG
					#N/A	
					B-	
					B-	
	#N/A	#N/A	Telecommunications		B-	
IRON MOUNTAIN INC		LOAN_NORE			BB-	
IRON MOUNTAIN INC		LOAN_NORE			BB-	
IRON MOUNTAIN INC		LOAN_NORE			BB-	
ISTAR FINANCIAL INC.					BBB	FIG
ISTAR FINANCIAL INC.					BBB	FIG
ISTAR FINANCIAL INC.		#N/A				
ISTAR FINANCIAL INC.					BBB	FIG
					BBB-	
	#N/A	#N/A			BBB-	
					BBB	
					BBB	
					#N/A	#N/A
	#N/A				N/A	
	#N/A				N/A	
	#N/A				N/A	
	#N/A				N/A	
	#N/A				N/A	
IUSACELL		#N/A			NR	
IUSACELL		#N/A			NR	
JARDEN CORP		LOAN_NORE			BB-	CONSMR/RET
	#N/A	LOAN_NORE			BB-	
JARDEN CORP		#N/A			#N/A	
	#N/A	#N/A			#N/A	
	#N/A				NR	
					BB	INDUSTRIAL
K&F		LOAN_NORE			#N/A	#N/A
K&F		LOAN_NORE			#N/A	#N/A
					#N/A	
					#N/A	
					#N/A	
					#N/A	
	#N/A	#N/A			NR	
					NA	TECHNOLOGY
	#N/A					
KEY ENERGY		#N/A			B+	
KEY ENERGY SERVICES INC		LOAN_NORE			#N/A	#N/A
KEY ENERGY SERVICES INC		LOAN_NORE			#N/A	#N/A
KEY ENERGY SERVICES INC		LOAN_NORE			NR	NAT RES
KEY ENERGY SERVICES INC		LOAN_NORE	NAT RES		NR	NAT RES
					NR	FIG
	#N/A	#N/A				
KIMBERLY-CLARK CORP		LOAN_NORE			#N/A	#N/A
KIMBERLY-CLARK CORP		SENIOR_MODRE			A+	
KINDER MORGAN INC					BBB	NAT RES

Communication Services,nec
Telephone Communication
#N/A

Plumbing,Heating,Air Conditioning

Food Preparations,nec
#N/A
Food Preparations,nec
Food Preparations,nec

Real Estate Investment Trusts
Real Estate Investment Trusts
Electric & Other Services Combined
Computer & Office Equipment
Equipment Rental & Leasing, nec
Equipment Rental & Leasing, nec
Equipment Rental & Leasing, nec
Investment Advice and Research
#N/A

Communication Services,nec
Communication Services,nec
Communication Services,nec
Farm Product Warehousing & Storage
Farm Product Warehousing & Storage
Farm Product Warehousing & Storage
Real Estate Investment Trusts
Real Estate Investment Trusts

Real Estate Investment Trusts
Electric Services
Electric Services
Electric Services
Electric Services
#N/A
Electronic Connectors
Electronic Connectors
Electronic Connectors
Electronic Connectors
Electronic Connectors

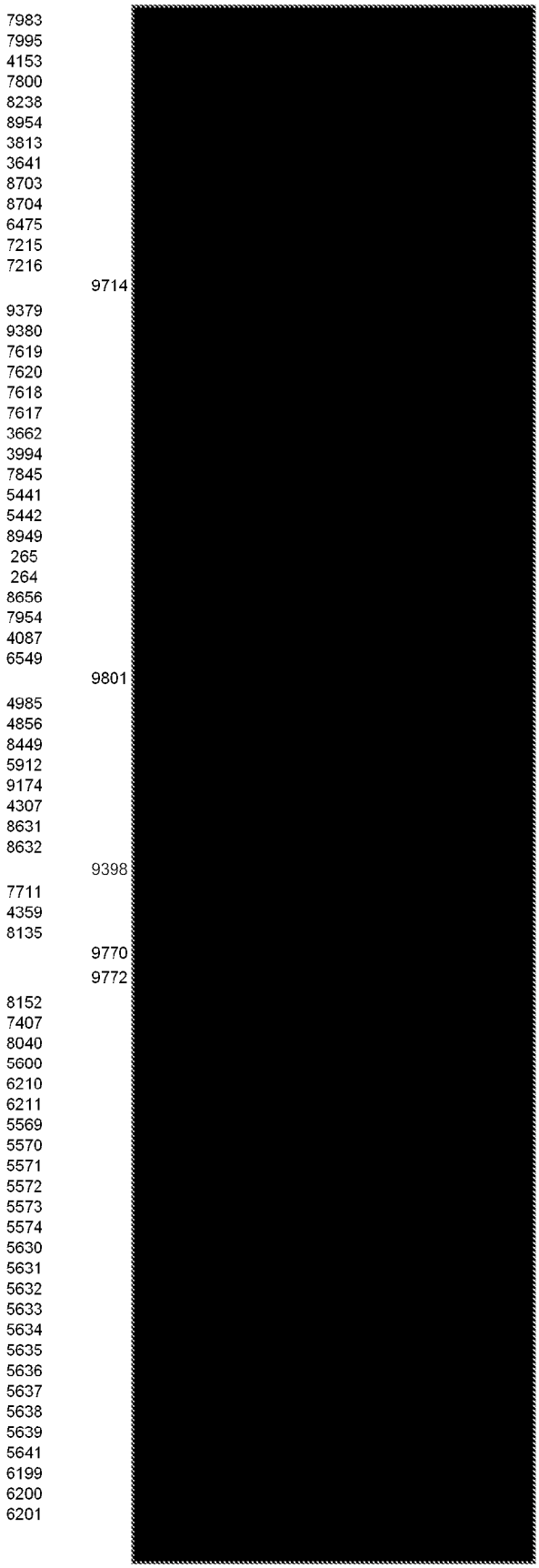
Electronic Connectors
Electronic Connectors
Household Appliances
Household Appliances
#N/A
#N/A

Mining Machinery
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
Construction
Oil & Gas Field Services,nec

Drilling Oil & Gas Wells
#N/A
#N/A
Drilling Oil & Gas Wells
Drilling Oil & Gas Wells
Short-Term Business Cred Exc.Ag

#N/A
Sanitary Paper Products
Pipelines Exc. Natural Gas

stale curve in caruso, dec 2006 curve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7617
3662
3994
7845
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265
264
8656
7954
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6549
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4856
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5600
6210
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5630
5631
5632
5633
5634
5635
5636
5637
5638
5639
5641
6199
6200
6201

TERM LOAN A	#N/A
TERM LOAN B	#N/A
5 YEAR REVOLVING CREDIT	KMI
TRANCHE A REVOLVER	KPE
TERM LOAN	#N/A
	KOOS
5-YEAR REVOLVER	KFT
5YR REVOLVER CREDIT FACILITY	LLL
FIRST LIEN TERM	LH
REVOLVER	LH
TERM LOAN B	LLVR
REDUCING REVOLVER FACILITY A	LAMDRI
TERM LOAN FACILITY B	LAMDRI
FACILITY B - TERM	LANCOM
	LAKLAS
	LAKLAS
DELAYED DRAW II TL	LVSI
5 YEAR REVOLVER	LVSI
DELAYED DRAW I TL	LVS
TRANCHE B TL	LVS
REVOLVER	LVS
LOAN	LTSHW
TERM LOAN	#N/A
REVOLVER	LEA
	LEA
	LEVI
SIMMONS TRADE CLAIM	LVFIQ
TRADE CLAIMS	LVFIQ
TERM LOANS	LVLD
SENIOR REVOLVING	LBTYA
5-YEAR REVOLVER	LIBMUT
REVOLVER	LTPT
TRANCHE B	CBDI
5-YR REVOLVER	LNC
5-YR REVOLVER	LNC
	LINE
4 YEAR REVOLVER	LINE
REVOLVING CREDIT	LIONG
INITIAL US TERM LOAN	LKQX
USD REVOLVING CREDIT FACILITY	LKQX
	WRHI
TERM FACILITY	LOKM
LIQUIDITY FACILITY	KENDAL
TERM (SR. SECURED BRIDGE LOAN)	#N/A
TERM LOAN A	LYO
TERM LOAN B2	LYO
TERM LOAN	#N/A
BI-LAT	MFSI
REVOLVER	MAC
DZ BANK TL A PRO RATA CONST	
CHASE PREFERRED UNITS	MACH
CHASE COMMON UNITS	MACH
INTERMARKET PREFERRED UNITS	MACHB
INTERMARKET COMMON UNITS	MACHB
INTERMARKET SECONDARY LC	MACHB
INTERMARKET TL B 23%	MACHB
INTERMARKET TL B PIK	MACHB
INTERMARKET TL B RESIDUAL	MACHB
FORTIS PREFERRED UNITS	MACH
FORTIS SECONDARY LC	MACH
FORTIS FUNDED WORKING CAPITAL	MACH
FORTIS UNFUNDED WORKING CAP	MACH
FORTIS TL A NOV '02	MACH
FORTIS TL A PRO-RATA CONST	MACH
FORTIS TL B 23%	MACH
FORTIS TL B 50%	MACH
FORTIS TL B RESIDUAL	MACH
FORTIS TL B PIK	MACH
FORTIS COMMON UNITS	MACH
CHASE TL A NOV '02	MACH
CHASE TL A PRO RATA CONSTR	MACH
CHASE TL A NON PRO-RATA CONSTR	MACH

	#N/A	#N/A	#N/A		#N/A		#N/A	USD	
	#N/A	#N/A	#N/A		#N/A		#N/A	USD	
US		NAT RES	Electric Services		BB-		HG		1
US		FIG	Investment Advice and Research		A		HG	USD	
	#N/A	#N/A	#N/A		#N/A		#N/A		
US					B		HY	USD	
US		CONSMR/RET	Food & Kindred Products		BBB+		HG		0
US		INDUSTRIAL	Radio & TV Comm. Systems & Equip.		BBB-		HY		0
US		HEALTHCARE	Medical Laboratories		BBB		HG	USD	
US		HEALTHCARE	Medical Laboratories		BBB		HG	USD	
US			Nonclassifiable Establishments		B+		HY		0
US		NAT RES	Drilling Oil & Gas Wells		NR		HY		0
US		NAT RES	Drilling Oil & Gas Wells		NR		HY		0
US					NA		HY	USD	
US					NA		HY	USD	
US			Casino Hotels		BB-		HY	USD	0
US			Casino Hotels		BB-		HY	USD	0
US		GAMING	Casino Hotels		BB-		HY	USD	
US		GAMING	Casino Hotels		BB-		HY	USD	
US		GAMING	Hotels,Motels		BB-		HY		0
US			Natural Resources		N/A		HY		0
	#N/A	#N/A	#N/A		#N/A		#N/A	USD	
US		INDUSTRIAL	Motor Vehicle Parts & Accessories		B+		HY		0
US		INDUSTRIAL	Motor Vehicle Parts & Accessories		BB-		HY	USD	
			0		0 B		HY	USD	
US		CONSMR/RET	Furniture Stores		N/A		HY		0
US		CONSMR/RET	Furniture Stores		N/A		HY		0
US			Medicinals & Botanicals		NA		HY	USD	
US			0 General Building Contractors		B+		HY	USD	
US		FIG	Fire,Marine, & Casualty Insurance		BBB		HG		0
US			Finance Companies		N/A		HY		0
US		FIG	Insurance Agents, Brokers & Services		A+		HG		0
US		FIG	Insurance Agents, Brokers & Services		A+		HG		0
US		POWER	Utilities		NR		HY	USD	
US		POWER	Utilities		NR		HY		0
		POWER	Utilities		CCC		HY	USD	
US			R E Oper'trs Exc Devlprs & Lessors		BB+		HY		0
US			0 Automotive Parts & Supplies		BB-		HY	USD	
US			0 Automotive Parts & Supplies		BB+		HY	USD	
							HY	USD	
BA					N/A		HY	EUR	0
US			Natural Gas Transmission		B		HY		0
	#N/A	#N/A	#N/A		#N/A		#N/A		
	#N/A	#N/A	#N/A		#N/A		#N/A		
US			0 Wholesale Trade/Durable Gds		NA		HY	USD	
US		REAL ESTAT	Real Estate Investment Trusts		NR		HY		
US							HY		0
US		POWER	Electric & Other Services Combined		N/A		HY		0
US		POWER	Electric & Other Services Combined		N/A		HY		0
US		POWER	Electric & Other Services Combined		N/A		HY		0
US		POWER	Electric & Other Services Combined		N/A		HY		0
US		POWER	Electric & Other Services Combined		NR		HY		0
US		POWER	Electric & Other Services Combined		N/A		HY		0
US		POWER	Electric & Other Services Combined		NR		HY		0
US		POWER	Electric & Other Services Combined		N/A

JUNE	COMPOSITE	KMP		MR		KMP				
JUNE	COMPOSITE	KMP		MR		KMP				
	COMPOSITE	KMI		MR		KMI				
JUNE	SCTR	Financials		A			#N/A			
JULY	CARUSO		0		#N/A		#N/A			
MAR08	COMPOSITE		0	XR						0
	CARUSO	KFT		SENIOR		KFT				
	COMPOSITE	LLL-Corp		XR		LLL-Corp				
OCT	CARUSO	LH			#N/A	LH				
OCT	CARUSO	LH			#N/A	LH				
	Untested		0		#N/A					
MAR	Untested		0		#N/A					
MAR	Untested		0		#N/A					
MAR08	COMPOSITE	LKLSVR		XR		LKLSVR				
MAR08	COMPOSITE	LKLSVR		XR		LKLSVR				
MAY	CARUSO	LVS_LLC		LOAN_NORE						
MAY	CARUSO	LVS_LLC		LOAN_NORE						
JUNE	CARUSO	LVS_LLC		LOAN_NORE						
JUNE	CARUSO	LVS_LLC		LOAN_NORE						
	COMPOSITE	LVSAND		XR		LVSAND				
	SCTR	Oil & Gas		NA						
JUNE	CARUSO	LEA		LOAN_NORE		LEA				
	CARUSO	LEA		LOAN_NORE		LEA				
FEB08	CARUSO	LEA		SENIOR		LEA				
JAN	CARUSO	LEVI		SENIOR_NORE		LEVI-+Co				
	Untested		0	NA						
	Untested		0	NA						
DEC	COMPOSITE	LVLD		XR		LVLD				
JUNE	CARUSO	LBTYA				0		#N/A		
	COMPOSITE	LIBMUT		MR		LIBMUT				
FEB	Untested		0		#N/A					
	Untested		0		#N/A					
	CARUSO	LNC		SENIOR_MODRE		LNC				
	CARUSO	LNC		SENIOR_MODRE		LNC				
AUG	SCTR	Utilities		NR			#N/A			
	Untested		0		#N/A					
JAN	CARUSO		0		#N/A		#N/A			
	Untested		0	BB+		LGABLES				
OCT	COMPOSITE	LKQX		XR		LKQX				
OCT	CARUSO	LKQX			#N/A		#N/A			
may'08	Untested		0							
MAY		LOKM		LOAN_NORE						
	Untested		0		#N/A					
JULY	CARUSO	#N/A			#N/A		#N/A			
	CARUSO	LYO		LOAN_NORE						
	CARUSO	LYO		LOAN_NORE						
JULY	COMPOSITE	#N/A			#N/A		#N/A			
JUNE	CARUSO	MFSI				0	#N/A			
JULY	CARUSO	MAC			#N/A		#N/A			
	Untested		0		#N/A					
	Untested		0		#N/A					
	Untested		0		#N/A	

Kinder Morgan Energy Partners, L.P.		MR	KMP	
Kinder Morgan Energy Partners, L.P.		MR	KMP	
Kinder Morgan, Inc.		MR	KMI	
	#N/A	MR	KPE	
	#N/A	#N/A		
KOOSHAREM CORP		XR	KOOS	
Kraft Foods Inc.		MR	KFT	
L-3 Communications Corporation		XR		
Laboratory Corporation of America Holdings		MR	LH	
Laboratory Corporation of America Holdings		MR	LH	
LAS VEGAS RESORT		XR	LAKLAS	
LAS VEGAS RESORT		XR	LAKLAS	
			LVS_LLC	
			LVS_LLC	
			LVS_LLC	
			LVS_LLC	
Las Vegas Sands Corp.		XR	VENMAC	
LEAR CORPORATION		XR	LEA	
LEAR CORPORATION		XR	LEA	
LEAR CORPORATION		XR	LEA	
Levi Strauss & Co.		TBD	LEVI	
LEVLAD, LLC		XR	LVLD	
	#N/A	XR	LBTYA	
Liberty Mutual Insurance Company		MR	LIBMUT	
Lincoln National Corporation		MR	LNC	
Lincoln National Corporation		MR	LNC	
	#N/A	XR	LINE	
	#N/A	TBD		0
LION GABLES Rlty Ltd PARTNERSHIP		XR		
LKQ CORPORATION		XR	LKQX	
	#N/A	XR	LKQX	
			LOKM	
	#N/A	#N/A	#N/A	
	#N/A	#N/A	#N/A	
	#N/A	XR	MFSI	
	#N/A	XR	MAC	

KINDER MORGAN INC				#N/A	#N/A
KINDER MORGAN INC				#N/A	#N/A
KINDER MORGAN INC		LOAN_NORE		#N/A	#N/A
	#N/A		Financials	A	
	#N/A	#N/A			
	#N/A	#N/A		B	
ALTRIA GROUP INC		SENIOR		BBB+	CONSMR/RET
				#N/A	#N/A
LABORATORY CORP OF AMERICA HOLDI		#N/A		BBB	
LABORATORY CORP OF AMERICA HOLDI		#N/A		BBB	
				#N/A	
				#N/A	#N/A
				#N/A	#N/A
	#N/A	#N/A		NA	
	#N/A	#N/A		NA	
LAS VEGAS SANDS CORP		LOAN_NORE		BB-	
LAS VEGAS SANDS CORP		LOAN_NORE		BB-	
LAS VEGAS SANDS CORP		LOAN_NORE		BB-	
LAS VEGAS SANDS CORP		LOAN_NORE		BB-	
HAWAIIAN TELCOM		LOAN_NORE		#N/A	#N/A
			Oil & Gas	NA	
LEAR CORP		LOAN_NORE		#N/A	#N/A
LEAR CORP		LOAN_NORE		BB-	INDUSTRIAL
LEAR CORP		SENIOR		BB-	
LEVI STRAUSS ASSOCIATES INC		SENIOR_NORE		B	
				NA	CONSMR/RET
				NA	CONSMR/RET
LEVLAD, LLC		#N/A		NA	
	#N/A				
LIBERTY MUTUAL INSURANCE				BBB	FIG
				#N/A	#N/A
LINCOLN NATIONAL CORP		SENIOR_MODRE		A+	FIG
LINCOLN NATIONAL CORP		SENIOR_MODRE		A+	FIG
	#N/A	LOAN_NORE	Utilities	NR	
				#N/A	#N/A
	#N/A	#N/A		CCC	
				BB+	
	#N/A	#N/A		BB-	
	#N/A	#N/A		BB+	
	#N/A	LOAN_NORE		N/A	
				#N/A	
	#N/A	#N/A			
	#N/A	#N/A			
	#N/A				
	#N/A	#N/A			
				#N/A	#N/A
				#N/A	#N/A
				#N/A	#N/A

#N/A
#N/A
#N/A

0
Food & Kindred Products
#N/A
Medical Laboratories
Medical Laboratories
#N/A
#N/A
#N/A

0
0
Casino Hotels
Casino Hotels
Casino Hotels
Casino Hotels
#N/A
Natural Resources
#N/A
Motor Vehicle Parts & Accessories
Motor Vehicle Parts & Accessories
0
Furniture Stores
Furniture Stores
Medicinals & Botanicals

Fire,Marine, & Casualty Insurance
#N/A

Insurance Agents, Brokers & Services
Insurance Agents, Brokers & Services
Utilities
#N/A
Utilities
R E Oper'trs Exc Devlprs & Lessors
Automotive Parts & Supplies
Automotive Parts & Supplies

#N/A

#N/A
#N/A
#N/A
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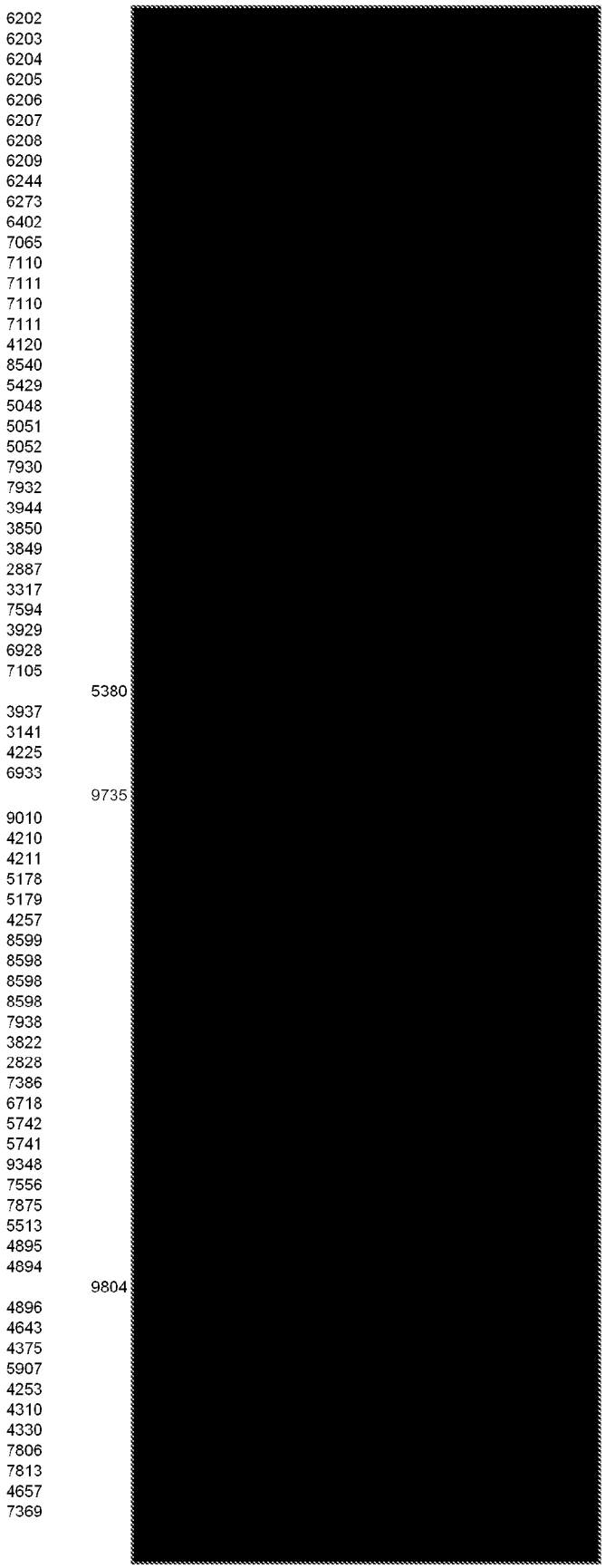
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5179
4257
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8598
8598
7938
3822
2828
7386
6718
5742
5741
9348
7556
7875
5513
4895
4894
9804
4896
4643
4375
5907
4253
4310
4330
7806
7813
4657
7369

CHASE TL B 23%	MACH
CHASE TL B 50%	MACH
CHASE TL B RESIDUAL	MACH
CHASE TL B PIK	MACH
CHASE UNFUNDED WC	MACH
CHASE TL A WC NON PRO-RATA	MACH
CHASE CONSTRUCTION WC	MACH
CHASE SECONDARY LC	MACH
CHASE FUNDED WORKING CAPITAL	MACH
NEG STUB	MACH
NEG STUB JPM	MACH
TERM C FACILITY	MACH
TERM LOAN B	MACH
SYNTHETIC LC	MACH
TERM LOAN B	MACH
SYNTHETIC LC	MACH
TERM B-1	MADRVR
5 YEAR REVOLVER	MMP
5-YEAR RCF WT/ TERM-OUT	MMP
REVOLVER	MAGCOA
TERM LOAN	MAGCOA
FUNDED LC FACILITY	MAGCOA
364 DAY BRIDGE	MF
5 YR REVOLVER	MF
5 YEAR MULTI-CURRENCY REVOLVER	MTW
REVOLVING CREDIT FACILITY	DELKG
TERM LOAN FACILITY	DELKG
5 YR REVOLVER	MRO
REVOLVER	MARINA
5-YR MULTI-CURRENCY REVOLVER	MAR
5 YEAR MULTI CURRENCY REVOLVER	MAR
TERM LOAN	MHM
CANADIAN TERM LOAN	MHM
US TERM LOAN	MHM
5YR REVOLVING CREDIT FACILITY	MASSMU
REVOLVING CREDIT	MCCOM
TERM LOAN C	MCCOM
TERM LOAN	
	MCJUNK
REVOLVER	MDAS
5-YEAR REVOLVER	MHS
5-YEAR TERM LOAN	MHS
DELAY DRAW TERM LOAN	MEGNG
INITIAL TERM LOAN	MEGNG
LOANS	MEWS
6 YR REVOLVER	MI
7 YR TERM	MI
7 YR TERM	MI
7 YR TERM	MI
5-YEAR RCF	MET
5-YEAR SENIOR UNSECURED RCF	MET
5YR REVOLVER	MET
TERM LOAN B	METRO
TERM LOAN	MICFOO
5 YEAR REVOLVER	MAEC
5 YEAR REVOLVER	BRK
REVOLVER	#N/A
TERM LOAN	MNRDL
STUB SHARES/LITIGATION TRUST	MIRT
STUB SHARES - LITIGATION TRUST	MIRT
STUB SHARES-LITIGATION TRUST	MIRT
FINAL STUB	MIRT
STUB SHARES - LITIGATION TRUST	MIRT
SIX YEAR REVOLVER	MIR
REVOLVING LOAN COMMITMENT	SO
US REVOLVER/UK RC SUBLIMIT	MSGI
5 YEAR MULTI-CURRENCY RC	MHK
5 YEAR EURO TERM LOAN	MHK
5 YEAR DOLLAR TERM LOAN	MHK
364-DAY REVOLVER	MRH
LETTER OF CREDIT	MRH
LOANS	MDCPY
SYNTHETIC LC	MOVI

US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		NR	HY		0
US		POWER	Electric & Other Services Combined		NR	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY		0
US		POWER	Electric & Other Services Combined		N/A	HY	USD	0
US		POWER	Electric & Other Services Combined		N/A	HY	USD	0
US		COMM/MEDIA	Telephone Comm. Exc. Radio Tele.		B+	HY		0
US		NAT RES	Pipe Lines,nec		BBB	HG	USD	
US		NAT RES	Pipe Lines,nec		BBB	HG		0
US			Natural Resources		N/A	HY		0
US			Natural Resources		N/A	HY		0
US			Natural Resources		N/A	HY		0
US				0	0 BBB+	HG		
US				0	0 BBB+	HG		
US		INDUSTRIAL	Construction Machinery		N/A	HY		0
US			Petroleum Refining		B+	HY		0
US				0 Petroleum Refining	B+	HY	USD	
US		NAT RES	Petroleum Refining		BBB+	HG		0
US		GAMING	Casinos (Except Casino Hotels)		NR	HY		0
US		CONSMR/RET	Hotels,Motels		BBB+	HG	USD	0
US		CONSMR/RET	Hotels,Motels		BBB+	HG		0
US			Concrete Block & Brick		N/A	HY		0
US			Concrete Block & Brick		N/A	HY		0
US		FIG	Insurance Carriers,nec		AAA	HG		0
US			Healthcare		B	HY		0
US			Healthcare		B	HY		0
US			Oil Field Machinery		B+	HY		0
						HY	USD	
US		TECHNOLOGY	Computer Programming & Software		BB-	HY	USD	
US		HEALTHCARE	Drug Stores & Proprietary Stores		BBB	HG		0
US		HEALTHCARE	Drug Stores & Proprietary Stores		BBB	HG		0
CA						HY		0
CA		NAT RES	Oil & Gas Extraction		BB	HY		0
US			Natural Resources		N/A	HY		0
US				0 Business Services, nec	BB	HY	USD	
US				0 Business Services, nec	BB	HY	USD	
US				0 Business Services, nec	BB	HY	USD	
US				0 Business Services, nec	BB	HY	USD	
US		FIG	Life Insurance		A	HG	USD	
US		FIG	Life Insurance		A	HG		0
US		FIG	Life Insurance		A	HG		0
US				0	0 NA	HY	USD	
US			Food Wholesale and Retail		N/A	HY		0
US		POWER	Electric Services		A-	HG		0
US		POWER	Electric, Gas & Sanitary Services		BBB+	HG		0
US			Natural Gas Transmission			HG	USD	
	#N/A	#N/A		#N/A	#N/A	#N/A	USD	
US				0 Steel Foundries,nec	NA	HY	USD	
US		POWER	Electric Services		BB-	HY		0
US		POWER	Electric Services		BB-	HY		1
US		POWER	Electric Services		N/A	HY		1
US		POWER	Electric Services		N/A	HY		1
US		POWER	Electric Services		N/A	HY		1
US		POWER	Electric Services		BB-	HY		1
US		POWER	Electric Services		A	HG		0
US		INDUSTRIAL	Equipment Rental & Leasing, nec		B+	HY		0
US		INDUSTRIAL	Carpets and Rugs		BBB-	HG		0
US		INDUSTRIAL	Carpets and Rugs		BBB-	HG		0
US						HG		0
US		FIG	Fire,Marine, & Casualty Insurance		A-	HG	USD	
US		FIG	Fire,Marine, & Casualty Insurance		A-	HG	USD	
US			Drilling Oil & Gas Wells		N/A	HY		0
US			Entertainment		N/A	HY	USD	1

	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0	#N/A			
MAR	Untested		0	#N/A			
MAR	Untested		0	NA			
MAR	Untested		0	NA			
MAY	CARUSO	MACH		LOAN_NORE			
MAY	CARUSO	MACH		LOAN_NORE			
	Untested		0	#N/A			
SEP	CARUSO	MMP		#N/A		#N/A	
	COMPOSITE	MMH-MP		MR		MMH-MP	
	CARUSO	MAGCOA		LOAN_NORE			
	CARUSO	MAGCOA		LOAN_NORE			
	CARUSO	MAGCOA		LOAN_NORE			
JULY	COMPOSITE	EMGLN		MR		EMGLN	
JULY	COMPOSITE	EMGLN		MR		EMGLN	
	Untested		0	BBB-		MTW	
	Untested	Oil & Gas		B+			
OCT	CARUSO	DELKG		#N/A		#N/A	
	COMPOSITE	MRO		MR		MRO	
	Untested		0	NR			
MAY	COMPOSITE	MAR		MR		MAR	
	COMPOSITE	MAR		MR		MAR	
	CARUSO	MHM		LOAN_NORE			
MAR	CARUSO	MHM		LOAN_NORE			
	CARUSO	MHM		LOAN_NORE			
	COMPOSITE	MASSMU-LifeIns		MR		MASSMU-LifeIns	
	SCTR	Consumer Services			0		
	SCTR	Consumer Services		#N/A			
	Untested		0	#N/A			
may'08	CARUSO	MCJUNK		LOAN_NORE			
DEC	COMPOSITE	MDAS		XR		MDAS	
	COMPOSITE	MRK-MdcoHlthSln		MR		MRK-MdcoHlthSln	
	COMPOSITE	MRK-MdcoHlthSln		MR		MRK-MdcoHlthSln	
	Untested		0	BB			
	Untested		0	BB			
	Untested		0	#N/A			
NOV	COMPOSITE	#N/A		XR		#N/A	
NOV	COMPOSITE	#N/A		XR		#N/A	
NOV	COMPOSITE	#N/A		XR		#N/A	
NOV	COMPOSITE	#N/A		XR		#N/A	
JUNE	COMPOSITE	MET		MR		MET	
	COMPOSITE	MET		MR		MET	
	COMPOSITE	MET		MR		MET	
JUNE	CARUSO	METRO			0	#N/A	
	Untested		0	#N/A			
	Untested		0	A-		BRK-MidAmEngy	
	Untested		0	BBB+		BRK-MidAmEngy	
FEB08	CARUSO		0	#N/A		#N/A	
JUNE	COMPOSITE	EIX-MidwGen		XR		EIX-MidwGen	
JUNE	CARUSO	MNRDL			0	#N/A	
	Untested		0	BB-			
	CARUSO		0		0	MIR-NALLC	
	COMPOSITE	MIR-NALLC		XR		MIR-NALLC	
	COMPOSITE	MIR-NALLC		XR			
	COMPOSITE	MIR-NALLC		XR		MIR-NALLC	
	COMPOSITE	MIR-NALLC		XR		MIR-NALLC	
	COMPOSITE	SO		MR		SO	
	Untested		0	B+			
	COMPOSITE	MHK		MR		MHK	
	COMPOSITE	MHK		MR		MHK	
	COMPOSITE	MHK		MR		MHK	
JUNE	CARUSO	MRH			0	#N/A	
JUNE	CARUSO	MRH			0	#N/A	
	Untested		0	NA			
MAY	COMPOSITE	MOVG		XR		MOVG	

			MACH	
			MACH	
	#N/A	MR	MMP	
Magellan Midstream Partners LP		MR		
			MAGCOA	
			MAGCOA	
			MAGCOA	
Man Gp plc		MR	EMGLN	
Man Gp plc		MR	EMGLN	
Manitowoc Co Inc		XR		
	#N/A	XR	DELKG	
Marathon Oil Corporation		MR	MRO	
Marriott International, Inc.		MR	MAR	
Marriott International, Inc.		MR	MAR	
			MHM	
			MHM	
Massachusetts Mutual Life Insurance Company		MR		
MEDASSETS INC		XR	MDAS	
MEDCO HEALTH SOLUTIONS INC		MR		
MEDCO HEALTH SOLUTIONS INC		MR		
	#N/A	XR	MI	
	#N/A	XR	MI	
	#N/A	XR	MI	
	#N/A	XR	MI	
MetLife, Inc.		MR	MET	
MetLife, Inc.		MR	MET	
MetLife, Inc.		MR	MET	
	#N/A	XR	METRO	
Midamerican Engy Hldgs Co		MR	CEELEC	
Berkshire Hathaway Inc.		MR	CEELEC	
	#N/A	MR		0
Midwest Generation LLC		XR		
	#N/A	XR	MNRDL	
Mirant North America LLC		XR		
Mirant North America LLC		XR		
Mirant North America LLC		XR		
Mirant North America, LLC		XR		
THE SOUTHERN COMPANY		MR	SO	
Mohawk Industries, Inc.		MR	MHK	
Mohawk Industries, Inc.		MR	MHK	
Mohawk Industries, Inc.		MR	MHK	
	#N/A	MR	MRH	
	#N/A	MR	MRH	
Movie Gallery, Inc.		XR	MOVI	

					#N/A	#N/A
					#N/A	#N/A
					#N/A	#N/A
					#N/A	#N/A
					#N/A	#N/A
					#N/A	#N/A
					#N/A	#N/A
					#N/A	#N/A
					#N/A	#N/A
					#N/A	#N/A
					#N/A	#N/A
					#N/A	#N/A
					NA	POWER
					NA	POWER
MACH GEN LLC		LOAN_NORE		POWER	N/A	POWER
MACH GEN LLC		LOAN_NORE		POWER	N/A	POWER
					#N/A	#N/A
MAGELLAN MIDSTREAM PARTNERS		#N/A			BBB	
					#N/A	#N/A
MAGNUM COAL		LOAN_NORE			B	
MAGNUM COAL		LOAN_NORE			#N/A	
MAGNUM COAL		LOAN_NORE			B	
MAN GROUP PLC		#N/A				
MAN GROUP PLC		#N/A				
					BBB-	INDUSTRIAL
				Oil & Gas	B+	
	#N/A	#N/A			B+	
MARATHON OIL CORP					BBB+	NAT RES
					NR	GAMING
MARRIOTT INTERNATIONAL INC		LOAN_NORE		CONSMR/RET	BBB+	CONSMR/RET
MARRIOTT INTERNATIONAL INC					#N/A	#N/A
STILE ACQUISITION CORP		LOAN_NORE			#N/A	#N/A
STILE ACQUISITION CORP		LOAN_NORE			#N/A	#N/A
					AAA	FIG
				Consumer Services	0	
				Consumer Services	#N/A	#N/A
					#N/A	#N/A
MEDASSETS INC		#N/A			BB-	
					#N/A	#N/A
					#N/A	#N/A
					BB	NAT RES
					BB	NAT RES
					#N/A	#N/A
	#N/A	#N/A			BB	
	#N/A	XR			BB	
	#N/A	XR			BB	
	#N/A	XR			BB	
METLIFE INC					A	FIG
METLIFE INC					#N/A	#N/A
METLIFE INC					#N/A	#N/A
	#N/A					
					#N/A	#N/A
MIDAMERICAN ENERGY		LOAN_NORE			A-	POWER
MIDAMERICAN ENERGY		LOAN_NORE			BBB+	POWER
	#N/A	#N/A			NA	
	#N/A					
					BB-	POWER
					BB-	POWER
					NA	POWER
					NA	POWER
					BB	POWER
SOUTHERN CO/THE					#N/A	#N/A
					B+	INDUSTRIAL
MOHAWK INDUSTRIES INC					BBB-	INDUSTRIAL
MOHAWK INDUSTRIES INC					#N/A	#N/A
MOHAWK INDUSTRIES INC					#N/A	#N/A
	#N/A					
	#N/A					
					NA	
MOVIE GALLERY INC		LOAN_NORE			N/A	

#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
Electric & Other Services Combined
Electric & Other Services Combined
Electric & Other Services Combined
Electric & Other Services Combined
#N/A
Pipe Lines,nec
#N/A
Natural Resources
#N/A
Natural Resources

Construction Machinery
Petroleum Refining
Petroleum Refining
Petroleum Refining
Casinos (Except Casino Hotels)
Hotels,Motels
#N/A
#N/A
#N/A

Insurance Carriers,nec
0
#N/A
#N/A

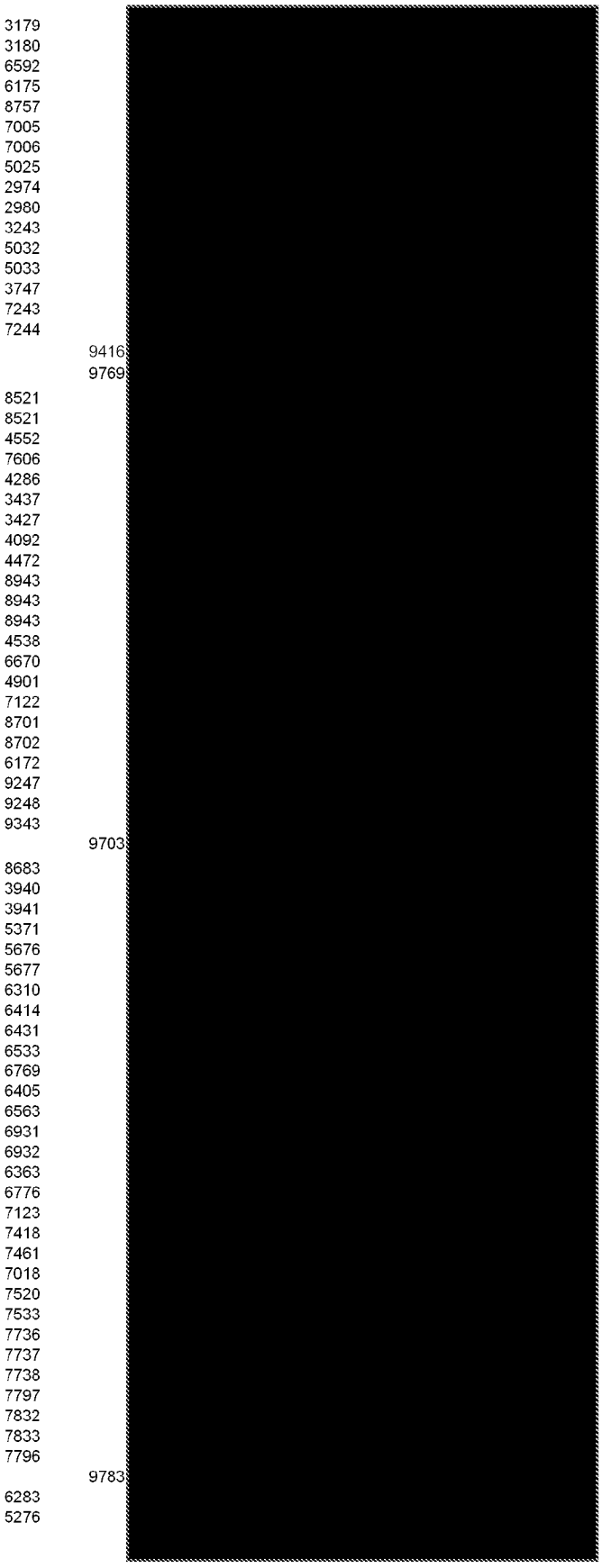
Computer Programming & Software
#N/A
#N/A
Oil & Gas Extraction
Oil & Gas Extraction
#N/A
Business Services, nec
Business Services, nec
Business Services, nec
Business Services, nec
Life Insurance
#N/A
#N/A

#N/A
Electric Services
Electric, Gas & Sanitary Services
Natural Gas Transmission

Electric Services
Electric Services
Electric Services

Electric Services
Electric Services
#N/A
Equipment Rental & Leasing, nec
Carpets and Rugs
#N/A
#N/A

Drilling Oil & Gas Wells
Entertainment



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REVOLVER	MROAC
TERM LOAN	MROAC
REVOLVER	MSIM
REVOLVER	MTW
TERM LOAN	MWA
REVOLVER	NCMI
TERM LOAN	NCMI
REVOLVER	NCM
REVOLVING CREDIT	PCG
REVOLVER '04	PCG
TURBINE	PCG
364-DAY RCF	NRUC
5YR - RCF	NRUC
1.75BN 5-YEAR RCF	NRUC
364 DAY REVOLVER	NRUC
5 YEAR REVOLVER	NRUC
	NRUC
TACN	
TERM LOAN	NEF
TERM LOAN	NEF
TERM LOAN FIRST LIEN COLLATERA	NEIM
5-YEAR REVOLVER	NNI
5-YEAR REVOLVER	SRP
STANDBY BOND PURCHASE	NGGLN
5-YR REV0LVING CREDIT FACILITY	NGGLN
5YR REVOLVER	NYL
5-YEAR MULTICURRENCY REVOLVER	NWL
TERM LOAN B	NEWPAG
TERM LOAN B	NEWPAG
TERM LOAN B	NEWPAG
5-YEAR REVOLVER	NU
5 YEAR REVOLVER	XEL
PRATT CLAIM	NWA
GECC CLM	NWZ
KLM	NWZ
PNCL STUB	NWZ
	NWZ
	NWZ
	NWZ
	NWZ
LNK STUB	NWA
TERM LOAN	NWZ
ING LOAN CERTIFICATE (N303)	NWAC
UBS LOAN CERTIFICATE (N301)	NWAC
MBIA CLAIM	NWAC
MBIA MORTGAGE CLAIM	NWAC
MBIA LEVERAGE LEASE	NWAC
EDC CLAIM	NWAC
ML LNK CLM	NWAC
BMBRDR CLAIM	NWAC
ML CLAIM	NWAC
BAE CLM	NWAC
1991 CLAIM	NWAC
N671 CLAIM	NWAC
MESABA	NWAC
BA CLAIM	NWAC
HOULIHAN CLAIM	NWAC
ALPA CLM	NWAC
N519 CLM	
94-2 CLAIM	NWAC
PHILMO CLAIM	NWAC
PINNACLE	NWAC
N507XJ	NWAC
N509XJ	NWAC
TWU CLAIM	NWAC
ATSA CLAIM	NWAC
NAMA CLAIM	NWAC
HOULIHAN STUB	NWZ
MBIA LEVERAGE LEASE STUB	NWZ
MBIA MORTGAGE CLAIM STUB	NWZ
MBIA STUB	NWZ
364-DAY REVOLVER	NOVART
364-DAY REVOLVER	NOVART
6-YR REVOLVER	NUTRO

US		CONSMR/RET	Aircraft		B+	HY		0
US						HY		0
US			Finance Companies		N/A	HY		0
US			Investment Advice and Research		N/A	HY		0
US			0	0	BB+	HY	USD	
US		GAMING	Motion Picture Theatres		B+	HY		0
US		GAMING	Motion Picture Theatres		B+	HY		0
US						HY		0
US			Electric Services			HY		0
US			Electric Services			HY		0
US			Electric Services		D	HY		0
US		FIG	Combination Utility Services,nec		A	HG		0
US		FIG	Combination Utility Services,nec		A	HG		0
US		FIG	Combination Utility Services,nec		A	HG		0
US		FIG	Combination Utility Services,nec		A	HG		0
US		FIG	Combination Utility Services,nec		A	HG		0
						HG	USD	
US			0	0	B-	HY	USD	
US			0	0	B-	HY	USD	
US			Department Stores		B+	HY	USD	0
US			Short-Term Business Cred Exc.Ag		BBB+	HG	USD	0
US		POWER	Electric Services		BB	HY		0
US		POWER	Electric, Gas & Sanitary Services		A	HG		0
US		POWER	Electric, Gas & Sanitary Services		A	HG		0
US		FIG	Life Insurance		AA+	HG		1
US		CONSMR/RET	Drapery Hardware & Blinds & Shades		BBB+	HG		0
	#N/A				B	HY	USD	
	#N/A				B	HY	USD	
	#N/A				B	HY	USD	
US		POWER	Electric Services		BBB-	HG		0
US		POWER	Electric & Other Services Combined		BBB-	HG		0
US		INDUSTRIAL	Air Transp. Scheduled		NA	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		NA	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		NA	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		NA	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		NA	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		NR	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		NR	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		NR	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		BB	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		B-	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		B-	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US						HY		0
US						HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY		0
US		INDUSTRIAL	Air Transp. Scheduled			HY		0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY	USD	0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY	USD	0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY	USD	0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY	USD	0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY	USD	0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY	USD	0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY	USD	0
US		INDUSTRIAL	Air Transp. Scheduled		N/A	HY	USD	0
US		INDUSTRIAL	Air Transp. Scheduled		NA	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		NA	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		NA	HY	USD	
US		INDUSTRIAL	Air Transp. Scheduled		NA	HY	USD	
US		HEALTHCARE	Pharmaceuticals Preparations		AAA	HG		0
US		CONSMR/RET	Dog,Cat,& Other Pet Food		B	HY		0

	Untested		0	#N/A					
	Untested		0	#N/A					
FEB	Untested		0	#N/A					
FEB	Untested		0	#N/A					
NOV	CARUSO	MWA		#N/A		#N/A			
FEB	CARUSO	NCMI	LOAN_NORE						
FEB	CARUSO	NCMI	LOAN_NORE						
	Untested		0	#N/A					
	Untested		0		0	PCG			
	Untested		0		0	PCG			
	Untested		0	D		PCG			
	CARUSO	NRUC	SENIOR_NORE			NRUC			
	COMPOSITE	NRUC	MR			NRUC			
	COMPOSITE	NRUC	MR			NRUC			
MAR	COMPOSITE	NRUC	MR			NRUC			
MAR	COMPOSITE	NRUC	MR			NRUC			
may'08	CARUSO	NRUC	SENIOR						
	Untested		0		0				
SEP	CARUSO	NEF		#N/A		#N/A			
SEP	CARUSO	NEF		#N/A		#N/A			
MAY	CARUSO	NEIM	LOAN_NORE						
MAY	COMPOSITE	SLMA	MR						
	COMPOSITE	SRP-NVPower	XR			SRP-NVPower			
	COMPOSITE	NGP	MR			NGP			
	COMPOSITE	NGP	MR			NGP			
	COMPOSITE	NYL	MR			NYL			
	COMPOSITE	NWL	MR			NWL			
DEC	CARUSO	NEWPAG	LOAN_NORE						0
DEC	CARUSO	NEWPAG	LOAN_NORE						0
DEC	CARUSO	NEWPAG	LOAN_NORE						0
	COMPOSITE	NU	MR			NU			
	COMPOSITE	XEL-NStatesPwr	MR			XEL-NStatesPwr			
OCT	CARUSO	NWA		#N/A		#N/A			
OCT	CARUSO	NWZ		#N/A		#N/A			
OCT	CARUSO	NWZ		#N/A		#N/A			
OCT	CARUSO	NWZ		#N/A		#N/A			
FEB08	CARUSO	NWZ		#N/A		#N/A			
FEB08	CARUSO	NWZ		#N/A		#N/A			
FEB08	CARUSO	NWZ		#N/A		#N/A			
FEB08	CARUSO	NWZ		#N/A		#N/A			
OCT	CARUSO	NWZ		#N/A		#N/A			
	Untested		0	B-		NWAC			
	Untested		0	B-		NWAC			
	Untested		0	NA		NWAC			
	Untested		0	NA		NWAC			
	Untested		0	NA		NWAC			
	Untested		0	NA		NWAC			
	Untested		0	NA		NWAC			
	Untested		0	NA		NWAC			
	Untested		0		#N/A	NWAC			
	Untested		0	NA		NWAC			
	Untested		0	NA		NWAC			
	Untested		0		#N/A	NWAC			
	Untested		0	NA		NWAC			
	Untested		0		#N/A	NWAC			
FEB	Untested		0	NA					
FEB	Untested		0	NA					
FEB	Untested		0	NA					
APR	Untested	Industrials	N/A						
APR	Untested	Industrials	N/A						
MAY	CARUSO	NWAC	LOAN_NORE						
MAY	CARUSO	NWAC	LOAN_NORE						
MAY	CARUSO	NWAC	LOAN_NORE						
MAY	CARUSO	NWAC	LOAN_NORE						
MAY	CARUSO	NWAC	LOAN_NORE						
MAY	CARUSO	NWAC	LOAN_NORE						
JUNE	CARUSO	NWZ	LOAN_NORE						
JUNE	CARUSO	NWZ	LOAN_NORE						
JUNE	CARUSO	NWZ	LOAN_NORE						
JUNE	CARUSO	NWZ	LOAN_NORE						
	COMPOSITE	NOVART	MR						
	COMPOSITE	NOVART	MR			NOVART			
	SCTR	Consumer Goods		#N/A					

	#N/A	XR		MWA
				NCMI
				NCMI
PG&E CORPORATION				
PG&E CORPORATION				
PG&E CORPORATION				
National Rural Utilities Cooperative Finance Corporation		MR		NRUC
National Rural Utilities Cooperative Finance Corporation		MR		NRUC
National Rural Utilities Cooperative Finance Corporation		MR		NRUC
National Rural Utilities Cooperative Finance Corporation		MR		NRUC
National Rural Utilities Cooperative Finance Corporation		MR		NRUC
	#N/A	XR		NEF
	#N/A	XR		NEF
				NEIM
				NNI
NV Pwr Co		XR		
Natl Grid Plc		MR		
Natl Grid Plc		MR		
New York Life Insurance Company		MR		NYL
Newell Rubbermaid Inc.		MR		NWL
		0	#N/A	NEWPAG
		0	#N/A	NEWPAG
		0	#N/A	NEWPAG
Northeast Utilities		MR		NU
Nthn Sts Pwr Co		MR		XEL_INC
	#N/A	XR		NWA
	#N/A	XR		NWZ
	#N/A	XR		NWZ
	#N/A	XR		NWZ
	#N/A	XR		NWZ
	#N/A	XR		NWZ
	#N/A	XR		NWZ
	#N/A	XR		NWZ
	#N/A	XR		NWZ
Northwest Airlines Corporation		XR		
Northwest Airlines Corporation		XR		
Northwest Airlines Corporation		XR		
Northwest Airlines Corporation		XR		
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Northwest Airlines Corporation		XR		
Northwest Airlines Corporation		XR		
		XR		NWAC
		XR		NWAC
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				NWAC
				NWAC
				NWZ
				NWZ
				NWZ
				NWZ
Novartis AG		MR		NOVART

				#N/A	#N/A
				#N/A	#N/A
				#N/A	#N/A
				#N/A	#N/A
	#N/A		#N/A	BB+	
NATIONAL CINEMEDIA INC			LOAN_NORE	B+	GAMING
NATIONAL CINEMEDIA INC			LOAN_NORE	B+	GAMING
				#N/A	#N/A
				D	
NATIONAL RURAL UTIL COOP FIN			SENIOR_NORE	#N/A	#N/A
NATIONAL RURAL UTIL COOP FIN				A	FIG
NATIONAL RURAL UTIL COOP FIN				#N/A	#N/A
NATIONAL RURAL UTIL COOP FIN				#N/A	#N/A
NATIONAL RURAL UTIL COOP FIN				A	FIG
NEFF CORP			#N/A	B-	
NEFF CORP			#N/A	B-	
NEIMAN MARCUS			LOAN_NORE	B+	
NELNET INC			LOAN_NORE	BBB	
				BB+	POWER
				A-	POWER
				A-	POWER
NEW YORK LIFE INSURANCE CO			LOAN_NORE	AAA	FIG
NEWELL RUBBERMAID INC				BBB+	CONSMR/RET
NEWPAGE CORP			LOAN_NORE	#N/A	
NEWPAGE CORP			LOAN_NORE	#N/A	
NEWPAGE CORP			LOAN_NORE	#N/A	
NORTHEAST UTILITIES				BBB-	POWER
XCEL ENERGY INC			LOAN_NORE	BBB-	POWER
	#N/A		#N/A	NA	
	#N/A		#N/A	NA	
	#N/A		#N/A	NA	
	#N/A		#N/A	NA	
	#N/A		#N/A	NA	
	#N/A		#N/A	NR	
	#N/A		#N/A	NR	
	#N/A		#N/A	NR	
	#N/A		#N/A	BB	
				B-	INDUSTRIAL
				B-	INDUSTRIAL
				NA	INDUSTRIAL
				NA	INDUSTRIAL
				NA	INDUSTRIAL
				NA	INDUSTRIAL
				NA	INDUSTRIAL
				NA	INDUSTRIAL
				#N/A	#N/A
				NA	INDUSTRIAL
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				NA	INDUSTRIAL
				#N/A	#N/A
				NA	INDUSTRIAL
				NA	INDUSTRIAL
				NA	INDUSTRIAL
	#N/A		Industrials	N/A	INDUSTRIAL
	#N/A		Industrials	N/A	INDUSTRIAL
NORTHWEST AIRLINES CORP			LOAN_NORE INDUSTRIAL	N/A	INDUSTRIAL
NORTHWEST AIRLINES CORP			LOAN_NORE INDUSTRIAL	N/A	INDUSTRIAL
NORTHWEST AIRLINES CORP			LOAN_NORE INDUSTRIAL	N/A	INDUSTRIAL
NORTHWEST AIRLINES CORP			LOAN_NORE INDUSTRIAL	N/A	INDUSTRIAL
NORTHWEST AIRLINES CORP			LOAN_NORE INDUSTRIAL	N/A	INDUSTRIAL
NORTHWEST AIRLINES CORP			LOAN_NORE INDUSTRIAL	N/A	INDUSTRIAL
	#N/A		LOAN_NORE INDUSTRIAL	N/A	INDUSTRIAL
	#N/A		LOAN_NORE INDUSTRIAL	N/A	INDUSTRIAL
	#N/A		LOAN_NORE INDUSTRIAL	N/A	INDUSTRIAL
	#N/A		LOAN_NORE INDUSTRIAL	N/A	INDUSTRIAL
NOVARTIS AG				NR	HEALTHCARE
			Consumer Goods	#N/A	#N/A

#N/A
#N/A
#N/A
#N/A
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Motion Picture Theatres
Motion Picture Theatres
#N/A
Electric Services
Electric Services
Electric Services
#N/A
Combination Utility Services,nec
#N/A
#N/A
Combination Utility Services,nec

0
0
Department Stores
Short-Term Business Cred Exc.Ag
Electric Services
Electric, Gas & Sanitary Services
Electric, Gas & Sanitary Services
Life Insurance
Drapery Hardware & Blinds & Shades
#N/A
#N/A
#N/A
Electric Services
Electric & Other Services Combined
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled

Air Transp. Scheduled
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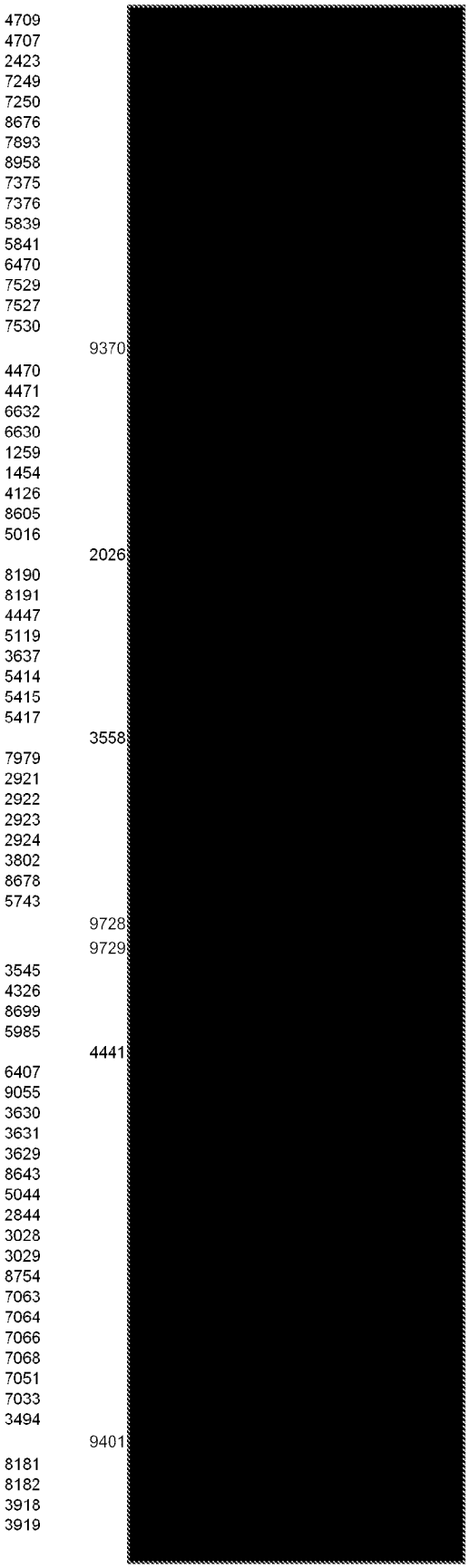
Air Transp. Scheduled

Pharmaceuticals Preparations
#N/A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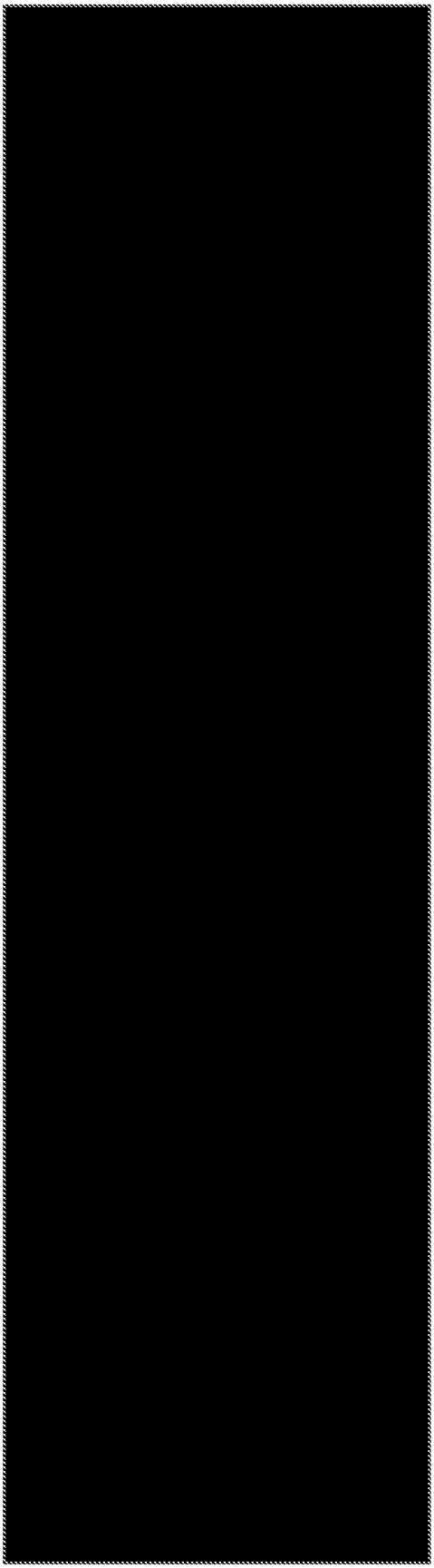


CREDIT-LINKED DEPOSIT	NRG
7YR TERM LOAN	NRG
REVOLVER	NRGF
L/C LOAN	NSG
TERM LOAN	NSG
BRIDGE LOAN PIK	NORTEK
	NUAN
MULTICURRENCY REVOLVER	NSH
364-DAY MULTI-CCY REVOLVER	NYX
5-YEAR MULTI-CCY REVOLVER	NYX
ARROYO TERM LOAN	OMSTR
GE TERM LOAN	OMSTR
5 YEAR REVOLVER	OCCI
REVOLVER	OCCI
#N/A	#N/A
SECOND LIEN TERM	OCCI
	OCVE
TRANCHE A	OCMM
TRANCHE B	OCMM
5YR REVOLVER	OGE
5YR REVOLVER	OGE
TERM LOAN B FACILITY	ADELQ
TRANCHE A TERM LOAN	ADLAC
5-YEAR REVOLVER	OCR
REVOLVER 2 BIL	TXU
5YR REVOLVER	ORCL
5YR REVOLVER	ORCL
USD RC	OWW
ALTERNATIVE CURRENCY RC	OWW
5YR-REVOLVER (11-22-05)	OCHS
5YR - RCF	OMI
AMATEK LC	OC
MULTI-CCY REVOLVING CREDIT	OI
TRANCHE A TERM LOAN (AUD)	OI
TRANCHE C TERM LOANS (CAD)	OI
MULTI-CCY REVOLVING CREDIT	OI
TERM LOAN B	OZMGMT
SERIES B LC FACILITY	PCG
SERIES C LC FACILITY	PCG
SERIES E LC FACILITY	PCG
SERIES F LC FACILITY	PCG
5 YEAR REVOLVER	PCG
5-YR REVOLVER	PPW
5YR REVOLVER	PPW
	PKD
	PKD
REVOLVING CREDIT FACILITY	PKD
5 YEAR REVOLVER	PRE
REVOLVER	PCX
REVOLVING CREDIT FACILITY	BTU
REVOLVING CREDIT FACILITY	BTU
5 YEAR REVOLVER	EXC
TERM LOAN	PECO
TERM LOAN B	PENN
REVOLVER	PENN
TERM LOAN A	PENN
5-YR REVOLVER	PBG
5-YR REVOLVER	PBG
5 YEAR REVOLVING	PBG
TRANCHE A	PEMEX
TRANCHE B	PEMEX
TERM LOAN	PVT
SERIES B LC FACILITY	PCG
SERIES C LC FACILITY	PCG
SERIES E LC FACILITY	PCG
SERIES F LC FACILITY	PCG
5YR REVOLVER	PCG
5YR REVOLVER	PCG
REVOLVER	PCG
	PRESSG
5-YR REVOLVER	PMC
5-YR TERM LOAN	PMC
RCF	MO
TERM LOAN	MO

US						HY		0
US		POWER	Electric Services		BB-	HY		0
US			Utilities		BB-	HY		0
US			Radio & TV Comm. Systems & Equip.		BB	HY		0
US			Radio & TV Comm. Systems & Equip.		BB	HY		0
US			0		0	B+	HY	USD
US		TECHNOLOGY	Computer Programming & Software			B+	HY	USD
US		NAT RES	Pipelines Exc. Natural Gas			BBB-	HG	USD
US		FIG	Security Brokers & Dealers			AA	HG	USD 0
US		FIG	Security Brokers & Dealers			AA	HG	USD 0
US		POWER	Cogeneration Services & Small Power Producers			N/A	HY	0
US		POWER	Cogeneration Services & Small Power Producers			N/A	HY	0
US		MISC	Water Transportion			B	HY	0
US		CONSMR/RET	Water Transportion			B	HY	0
#N/A		#N/A	#N/A			#N/A	#N/A	0
US		CONSMR/RET	Water Transportion			B-	HY	0
							HG	USD
US		FIG	Investment Advice and Research			NR	HY	0
US		FIG	Investment Advice and Research			NR	HY	0
US		POWER	Electric Services			BBB	HG	0
US		POWER	Electric Services			BBB+	HG	0
US							HY	0
US							HY	0
US		HEALTHCARE	Drug Stores & Proprietary Stores			BBB-	HY	0
US		POWER	Electric Services			BBB-	HG	USD
US		TECHNOLOGY	Computer Programming & Software			A-	HG	1
US		TECHNOLOGY	Computer Programming & Software			A-	HG	
US			0 Transportation Services			BB	HY	
US			0 Transportation Services			BB	HY	
US		CONSMR/RET	Hardware Stores			NR	HY	0
US		HEALTHCARE	Medical and Hospital Equipment			BBB-	HG	0
US		INDUSTRIAL	Asbestos Products			N/A	HY	0
US			Glass Containers			BB-	HY	0
US			Glass Containers			BB-	HY	AUD 0
US			Glass Containers			BB-	HY	CAD 0
US			0 Real Estate			AA	HG	
US							HG	0
US							HG	0
US							HG	0
US							HG	0
US							HG	0
US		POWER	Electric Services			BBB+	HG	USD
US		POWER	Electric Services			BBB+	HG	0
							HY	USD
							HY	USD
US		NAT RES	Drilling Oil & Gas Wells			BB-	HY	0
BM		FIG	Insurance			A	HG	0
US			0 Bituminous & Lignite Coal Mining,Surface			B	HY	USD
US		NAT RES	Bituminous & Lignite Coal Mining,Surface			BB	HY	0
US		NAT RES	Bituminous & Lignite Coal Mining,Surface				HY	
US			Combination Utility Services,nec			BBB	HG	0
US		NAT RES	Crude Petroleum & Natural Gas			NR	HG	USD
US							HY	0
US		GAMING	Casino Hotels			BB	HY	0
US		GAMING	Casino Hotels			BB	HY	USD
US		CONSMR/RET	Bottled & Canned Soft Drinks			A	HG	USD
US		CONSMR/RET	Bottled & Canned Soft Drinks			A	HG	1
US		CONSMR/RET	Bottled & Canned Soft Drinks			A	HG	1
MX		NAT RES	Petroleum Refining				HG	0
MX		NAT RES	Petroleum Refining			BBB	HG	0
US			0 Crude Petroleum & Natural Gas			NR	HY	USD
US		POWER	Electric & Other Services Combined			BBB	HG	0
US		POWER	Electric & Other Services Combined			BBB	HG	0
US		POWER	Electric & Other Services Combined			BBB	HG	0
US		POWER	Electric & Other Services Combined			BBB	HG	0
US		POWER	Electric & Other Services Combined			BBB	HG	0
US		POWER	Combination Utility Services,nec			N/A	HG	0
US							HG	0
							HY	USD
US		HEALTHCARE	Nursing & Pers. Care Facil.			NR	HY	
US		HEALTHCARE	Nursing & Pers. Care Facil.			NR	HY	
US		CONSMR/RET	Tobacco			NR	HG	0
US		CONSMR/RET	Tobacco			N/A	HG	0

	Untested		0	#N/A	XEL-NRGInc		
MAR	Untested		0	#N/A	XEL-NRGInc		
	Untested		0	BB-			
MAR	Untested		0	BB			
MAR	Untested		0	BB			
OCT	CARUSO	NORTEK		#N/A		#N/A	
AUG	CARUSO	NUAN	LOAN_NORE			#N/A	
DEC	CARUSO	VLO	SENIOR		NSH		
APR	SCTR	Financials	AA				
APR	SCTR	Financials	AA				
	Untested	Utilities		#N/A			
	Untested	Utilities		#N/A			
	Untested		0	#N/A			
	Untested		0	B		#N/A	
	Untested		0	#N/A		#N/A	
	Untested		0	B-		#N/A	
may'08	Untested		0				
	Untested		0	NR			
	Untested		0	NR			
	Untested		0	BBB			
	Untested		0	BBB+			
	Untested		0	#N/A			
	Untested		0	#N/A			
	CARUSO	OCR	LOAN_NORE		OCR		
OCT	COMPOSITE	TXU-Texas	MR		TXU-Texas		
	COMPOSITE	ORCLSY	MR		ORCLSY		
	COMPOSITE	ORCLSY	MR				
JULY	Untested		0		0		
JULY	Untested		0		0		
	Untested		0	NR			
	CARUSO	OMI	LOAN_NORE		OMI		
	Untested		0	#N/A			
	CARUSO	OI_G	LOAN_NORE		OI		
	CARUSO	OI_G	LOAN_NORE		OI		
	COMPOSITE	OI	XR		OI		
	COMPOSITE	OI	XR				
JULY	SCTR	Financials	AA				
	CARUSO	PCG	SENIOR_MODRE		PCG		
	CARUSO	PCG	SENIOR_MODRE		PCG		
	CARUSO	PCG	SENIOR_MODRE		PCG		
	CARUSO	PCG	SENIOR_MODRE		PCG		
	CARUSO	PCG	SENIOR_MODRE		PCG		
OCT	SCTR	Utilities	BBB+			#N/A	
	SCTR	Utilities	BBB+		SCOTPO-Pacifico		
may'08	CARUSO	PKD	LOAN_NORE				
may'08	CARUSO	PKD	LOAN_NORE				
	COMPOSITE	PKD	XR		PKD		
	Untested		0	A			
NOV	CARUSO	PCX		#N/A		#N/A	
	COMPOSITE	PLCOAL	XR		PLCOAL		
	COMPOSITE	PLCOAL	XR				
	COMPOSITE	EXC	MR		EXC		
DEC	SCTR	Oil & Gas	BBB		PECO		
	CARUSO	PENN	LOAN_NORE		PENN		
	CARUSO	PENN	LOAN_NORE		PENN		
DEC	CARUSO	PENN	LOAN_NORE		PENN		
OCT	COMPOSITE	PBG	MR		PBG		
	COMPOSITE	PBG	MR		PBG		
	COMPOSITE	PBG	MR		PBG		
	COMPOSITE	PEMEX	MR		PEMEX		
	COMPOSITE	PEMEX	MR		PEMEX		
NOV	CARUSO	PVT		#N/A		#N/A	
FEB	COMPOSITE	PCG-PacGas+Elec	MR		PCG-PacGas+Elec		
FEB	COMPOSITE	PCG-PacGas+Elec	MR		PCG-PacGas+Elec		
FEB	COMPOSITE	PCG-PacGas+Elec	MR		PCG-PacGas+Elec		
FEB	COMPOSITE	PCG-PacGas+Elec	MR		PCG-PacGas+Elec		
FEB	COMPOSITE	PCG-PacGas+Elec	MR		PCG-PacGas+Elec		
FEB	COMPOSITE	PCG-PacGas+Elec	MR		PCG-PacGas+Elec		
	COMPOSITE	PCG-PacGas+Elec	MR		PCG-PacGas+Elec		
may'08	Untested		0				
JULY	SCTR	Health Care	NR		PMC		
JULY	SCTR	Health Care	NR		PMC		
	CARUSO	MO	SENIOR		MO		
	CARUSO	MO	LOAN_NORE		MO		

NRG Energy, Inc.		XR		NRG
NRG Energy, Inc.		XR		NRG
	#N/A	XR		NORTEK
	#N/A	XR		NUAN
NUSTAR LOGISTICS, L.P.		MR		NSH
		MR		NYX
		MR		NYX
	#N/A	XR		OCCI
	#N/A		#N/A	#N/A
	#N/A	XR		OCCI
OMNICARE, INC.		XR		OCR
TXU Corp		MR		TXU
Oracle Systems Corporation		MR		
	#N/A	XR		OWW
	#N/A	XR		OWW
Owens & Minor, Inc.		MR		OMI
Owens-Illinois, Inc.		XR		OI_G
Owens-Illinois, Inc.		XR		OI_G
Owens-Illinois, Inc.		XR		OI_G
	#N/A	MR		OZMGMT
PG&E CORPORATION		MR		PCG
PG&E CORPORATION		MR		PCG
PG&E CORPORATION		MR		PCG
PG&E CORPORATION		MR		PCG
PG&E CORPORATION		MR		PCG
	#N/A	MR		PPW
Pacificorp		MR		
Parker Drilling Company		XR		PKD
	#N/A	XR		PCX
Peabody Engy Corp		XR		
Exelon Corporation		MR		EXC
PECOS INVESTORS LLC		MR		PECO
Penn National Gaming, Inc.		XR		PENN
Penn National Gaming, Inc.		XR		PENN
Penn National Gaming, Inc.		XR		PENN
The Pepsi Bottling Group, Inc.		MR		PBG
The Pepsi Bottling Group, Inc.		MR		PBG
The Pepsi Bottling Group, Inc.		MR		PBG
Petroleos Mexicanos		MR		
Petroleos Mexicanos		MR		
	#N/A	XR		PVT
Pac Gas & Elec Co		MR		PCG
Pac Gas & Elec Co		MR		PCG
Pac Gas & Elec Co		MR		PCG
Pac Gas & Elec Co		MR		PCG
Pac Gas & Elec Co		MR		PCG
Pac Gas & Elec Co		MR		PCG
Pac Gas & Elec Co		MR		PCG
Pharmacia Corp		XR		
Pharmacia Corp		XR		
Altria Group, Inc.		MR		MO
Altria Group, Inc.		MR		MO

NRG ENERGY INC		LOAN_NORE		#N/A	#N/A	
NRG ENERGY INC		LOAN_NORE		#N/A	#N/A	
				BB-		
				BB		
				BB		
NORTEK INC		#N/A		B+		
	#N/A	LOAN_NORE		#N/A		
NUSTAR LOGISTICS, L.P.		#N/A	Oil & Gas	BBB		
	#N/A		Financials	AA	FIG	
	#N/A		Financials	AA	FIG	
			Utilities	#N/A	#N/A	
			Utilities	#N/A	#N/A	
				#N/A	#N/A	
	#N/A	LOAN_NORE		B	CONSMR/RET	
	#N/A	LOAN_NORE		#N/A	#N/A	
	#N/A	LOAN_NORE		B-	CONSMR/RET	
				NR	FIG	
				NR	FIG	
				BBB	POWER	
				BBB+	POWER	
				#N/A	#N/A	
				#N/A	#N/A	
OMNICARE INC		LOAN_NORE		BB	HEALTHCARE	
TXU CORP		#N/A		BBB-		
				A	TECHNOLOGY	
	#N/A	#N/A				
	#N/A	#N/A				
				NR	CONSMR/RET	
OWENS & MINOR INC		LOAN_NORE		NA	HEALTHCARE	
				#N/A	#N/A	
OWENS-ILLINOIS INC		LOAN_NORE		BBB-		
OWENS-ILLINOIS INC		LOAN_NORE		BBB-		
OWENS-ILLINOIS INC		LOAN_NORE		BBB-		
	#N/A	#N/A	Financials	AA		
PG&E CORP		SENIOR_MODRE		#N/A	#N/A	
PG&E CORP		SENIOR_MODRE		#N/A	#N/A	
PG&E CORP		SENIOR_MODRE		#N/A	#N/A	
PG&E CORP		SENIOR_MODRE		#N/A	#N/A	
PG&E CORP		SENIOR_MODRE		#N/A	#N/A	
	#N/A	#N/A	Utilities	BBB+		
			Utilities	BBB+	POWER	
PARKER DRILLING CO				NA	NAT RES	
				A	FIG	
	#N/A	#N/A		B		
				BB	NAT RES	
EXELON CORP				BBB+		
PECOS INVESTORS LLC		#N/A	Oil & Gas	BBB		
PENN NATIONAL GAMING INC		LOAN_NORE		BB	GAMING	
PENN NATIONAL GAMING INC		LOAN_NORE		BBB-	GAMING	
PENN NATIONAL GAMING INC		LOAN_NORE		BB		
PEPSI BOTTLING GROUP INC		SENIOR		A		
PEPSI BOTTLING GROUP INC		LOAN_NORE		#N/A	#N/A	
PEPSI BOTTLING GROUP INC		LOAN_NORE		#N/A	#N/A	
					#N/A	
				#N/A	#N/A	
	#N/A	#N/A	Oil & Gas	NR		
PG&E CORP		SENIOR_MODRE		N/A	POWER	
PG&E CORP		SENIOR_MODRE		BBB+	POWER	
PG&E CORP		SENIOR_MODRE		BBB+	POWER	
PG&E CORP		SENIOR_MODRE		BBB+	POWER	
PG&E CORP		SENIOR_MODRE		BBB+	POWER	
PG&E CORP		SENIOR_MODRE		NA	POWER	
PG&E CORP		SENIOR_MODRE		#N/A	#N/A	
	#N/A	#N/A	Health Care	NR		
	#N/A	#N/A	Health Care	NR	HEALTHCARE	
ALTRIA GROUP INC		SENIOR		NR	CONSMR/RET	
ALTRIA GROUP INC		LOAN_NORE		#N/A	#N/A	

#N/A
#N/A
Utilities
Radio & TV Comm. Systems & Equip.
Radio & TV Comm. Systems & Equip.
0
#N/A
Pipelines Exc. Natural Gas
Security Brokers & Dealers
Security Brokers & Dealers
#N/A
#N/A
#N/A
Water Transportion
#N/A
Water Transportion

Investment Advice and Research
Investment Advice and Research
Electric Services
Electric Services
#N/A
#N/A
Drug Stores & Proprietary Stores
Electric Services
Computer Programming & Software

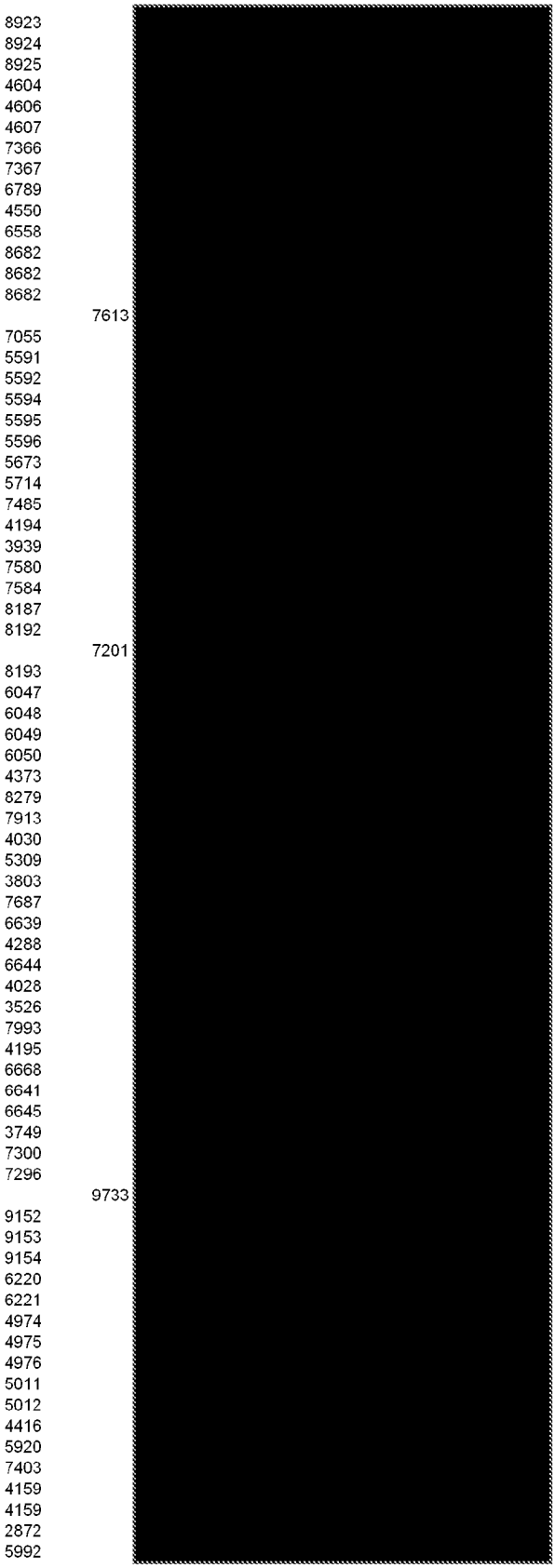
Hardware Stores
Medical and Hospital Equipment
#N/A
Glass Containers
Glass Containers
Glass Containers

#N/A
#N/A
#N/A
#N/A
#N/A
Electric Services
Electric Services

Drilling Oil & Gas Wells
Insurance
Bituminous & Lignite Coal Mining,Surface
Bituminous & Lignite Coal Mining,Surface

Combination Utility Services,nec
Crude Petroleum & Natural Gas
Casino Hotels
Casino Hotels
Casino Hotels
Bottled & Canned Soft Drinks
#N/A
#N/A
#N/A
#N/A
Crude Petroleum & Natural Gas
Electric & Other Services Combined
Electric & Other Services Combined
Electric & Other Services Combined
Electric & Other Services Combined
Electric & Other Services Combined
Combination Utility Services,nec
#N/A

Tobacco
#N/A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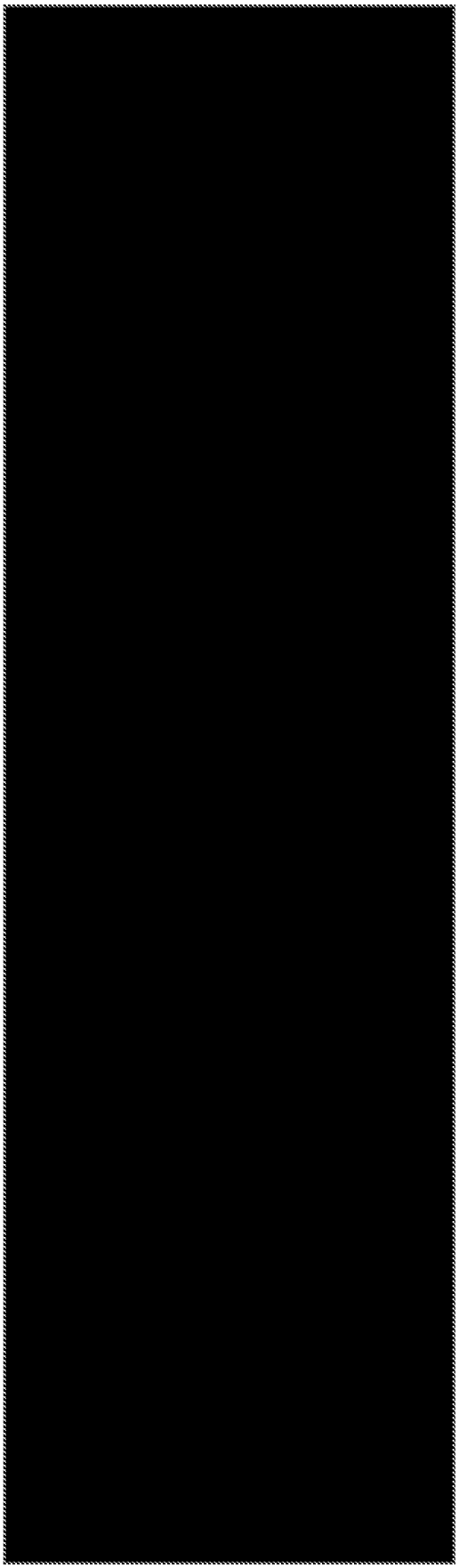


	MO
	MO
	MO
REVOLVER	PNK
DELAY DRAW TERM LOAN	PNK
TERM LOAN	PNK
REVOLVER	PFHC
TERM LOAN	PFHC
TERM LOAN B	
5YR-REVOLVER	PNW
1ST LIEN TERM LOAN	PIVPRO
5 YEAR REVOLVER	PXP
5 YEAR REVOLVER	PXP
5 YEAR REVOLVER	PXP
5 YEAR REVOLVER	PXP
	PLST
KEY ENERGY	PLTE
SMITH INTERNATIONAL, INC.	PLTE
SCHULUMBERGER TECHNOLOGY CORP	PLTE
WOOD GROUP ESP, INC.	PLTE
XTERRA FISHING & RENTAL TOOLS	PLTE
KNIGHT OIL TOOLS & FISHING SER	PLTE
DGM SUPPLY INC.	PLTE
U.S. TERM B-3 LOAN	#N/A
5 YEAR REVOLVER	PNM
5 YEAR REVOLVER	POR
5 YEAR REVOLVER	PPL
5 YEAR REVOLVER	PPL
FIRST LIEN TERM LOAN	PQC
REVOLVER	PQC
REVOLVER	PQC
2ND LIEN TERM LOAN	PQC
US DELAYED DRAW TERM LOAN	PREPAR
US FUNDED TERM LOAN	PREPAR
US REVOLVER	PREPAR
CAD TERM LOAN (CIT AGENT)	PREPAR
6 YR MULTI CCY REVOLVER	PREGIS
	PRM
5 YR REVOLVER	PFG
5 YEAR REVOLVING CREDIT	PFG
5-YR REVOLVER	PGN
REVOLVER	PONN
5 YR REVOLVER	PRU
5 YR REVOLVER	PRU
5 YR MULTI-CCY RC	PRU
5 YEAR REVOLVER	PEG
RC & REIMBUSEMENT	PEG
REVOLVER	PSYS
TERM LOAN	PTSAC
REVOLVER	PNM
5 YEAR REVOLVER	XEL
REVOLVER	PEG
5 YEAR REVOLVER	PEG
500M 5-YR RCF	PSD
5 YEAR REVOLVER	PSD
5 YEAR REVOLVER	PSD
REVOLVER A CAD	QBEAU
QUEBECOR WORLD INC.	QBEAU
QUEBECOR WORLD INC.	QBEAU
QUEBECOR WORLD INC.	QBEAU
TERM LOAN	L
DELAYED DRAW TERM LOAN	L
DOLLAR DELAYED DRAW TL	L
DOLLAR REVOLVING CREDIT	L
TRANCHE A TERM LOAN	L
MULTI-CCY REVOLVING CREDIT	L
MULTI-CCY DELAYED DRAW TL	L
5 YEAR REVOLVING CREDIT	QUS
LOANS	RACEP
SYNTHETIC L/C	#N/A
5-YEAR REVOLVER	FRZ
5-YEAR REVOLVER	FRZ
REVOLVER	REGL
5 YEAR REVOLVER	RGNC

US		CONSMR/RET		Tobacco		A+	HG		USD		
US		CONSMR/RET		Tobacco		A+	HG		USD		
US		CONSMR/RET		Tobacco			HG		EUR		
US		GAMING		Misc.Amusement & Recreation Services		BB-	HY				0
US		GAMING		Misc.Amusement & Recreation Services		BB-	HY				0
US		GAMING		Misc.Amusement & Recreation Services		BB-	HY				0
US		CONSMR/RET		Food & Kindred Products		B-	HY		USD		0
US		CONSMR/RET		Food & Kindred Products		BB	HY		USD		0
US							HY				0
US		POWER		Electric Services		BB+	HG				0
US						N/A	HY				0
US				0		0 BB	HY		USD		
US				0		0 BB	HY		USD		
US				0		0 BB	HY		USD		
US				0		0 BB	HY				
US		TECHNOLOGY		Automotive & Apparel Trimmings		B+	HY		USD		
US				Oil & Gas Exploration Services		N/A	HY				0
US				Oil & Gas Exploration Services		N/A	HY				0
US				Oil & Gas Exploration Services		N/A	HY				0
US				Oil & Gas Exploration Services		N/A	HY				0
US				Oil & Gas Exploration Services		N/A	HY				0
US				Oil & Gas Exploration Services		N/A	HY				0
US				Oil & Gas Exploration Services		N/A	HY				0
	#N/A	#N/A		#N/A		#N/A		#N/A			
US		POWER		Electric Services		BBB-	HG				0
US		POWER		Electric & Other Services Combined		BBB	HG				0
US				Electric Services		A-	HG		USD		0
US				Electric Services		BBB	HG		USD		0
US				0		0 NR	HY				
US				0		0 NR	HY				
US				0		0 NR	HY				
US		INDUSTRIAL		Miscellaneous		B+	HY				0
US		INDUSTRIAL		Miscellaneous		B+	HY				0
US		INDUSTRIAL		Miscellaneous		B+	HY				0
US		INDUSTRIAL		Miscellaneous		B+	HY				0
US				Bags, Plastics, Laminate & Coated		B+	HY				0
US				0 Communication Services,nec		B+	HY		USD		
US				0 Finance,Taxation & Monetary Policy		A	HG		USD		
US		FIG		Finance,Taxation & Monetary Policy		A	HG				1
US		POWER		Electric Services		BBB-	HG				0
US		TECHNOLOGY		Security Systems Services		B+	HY				0
US		FIG		Life Insurance		A+	HG		USD		0
US		FIG		Life Insurance		AA-	HG				0
US		FIG		Life Insurance		A	HG				0
US		POWER		Electric Services		BBB	HG				0
US		POWER		Electric Services		BB-	HG				1
US		HEALTHCARE		Specialty Outpatient Clinics, nec		B+	HY				0
US				0 Investment Advice and Research		B	HY		USD		
US		POWER		Electric Services		BBB	HG				0
US		POWER		Electric & Other Services Combined		BBB-	HG				1
US		POWER		Electric & Other Services Combined		BBB	HG				1
US		POWER		Electric & Other Services Combined		BBB-	HG				1
US		POWER		Electric Services		BBB-	HG				0
US		POWER		Electric Services		BBB-	HG				1
US		POWER		Electric Services		BBB-	HG				1
							HY		USD		
							HY		USD		
							HY		USD		
US		COMM/MEDIA		Mail Order Houses		BB+	HY				0
US		COMM/MEDIA		Mail Order Houses		BB+	HY				0
US		COMM/MEDIA		Mail Order Houses		N/A	HY				0
US		COMM/MEDIA		Mail Order Houses		N/A	HY				0
US		COMM/MEDIA		Mail Order Houses		N/A	HY				0
US		COMM/MEDIA		Mail Order Houses		N/A	HY				0
US		COMM/MEDIA		Mail Order Houses		N/A	HY				0
US		COMM/MEDIA		Telephone Comm. Exc. Radio Tele.		N/A	HY				0
US				Financial Institutions		N/A	HY				0
	#N/A	#N/A		#N/A		#N/A		#N/A			
US				Frozen Foods		B+	HY				0
US				Frozen Foods		B+	HY				0
US		GAMING		Motion Picture Theatres		BB-	HY				0
US						B+	HY				0

JAN	CARUSO	MO		SENIOR		MO			
JAN	CARUSO	MO		SENIOR		MO			
FEB08	CARUSO	MO		SENIOR		MO			
	CARUSO	PNK		LOAN_NORE		PNK			
	CARUSO	PNK		LOAN_NORE		PNK			
MAR	CARUSO	PNK		LOAN_NORE		PNK			
APR	CARUSO	PFHC		LOAN_NORE					
APR	CARUSO	PFHC		LOAN_NORE					
	Untested			0	#N/A				
	Untested			0 BB+		PNK			
	Untested			0 NA					
NOV	COMPOSITE	PXP		XR		PXP			
NOV	COMPOSITE	PXP		XR		PXP			
NOV	COMPOSITE	PXP		XR		PXP			
	COMPOSITE	PXP		XR					
FEB08	CARUSO	PLST			#N/A		#N/A		
	Untested			0	#N/A				
	Untested			0	#N/A				
	Untested			0	#N/A				
	Untested			0	#N/A				
	Untested			0	#N/A				
	Untested			0	#N/A				
	Untested			0	#N/A				
JULY	CARUSO		#N/A		#N/A		#N/A		
	CARUSO	CNP		SENIOR					
	Untested			0 BBB					
MAY	COMPOSITE	PPL-EnergySupp		MR		PPL-EnergySupp			
MAY	COMPOSITE	PPL-EnergySupp		MR		PPL-EnergySupp			
JULY	SCTR	Industrials		BB-					
JULY	SCTR	Industrials		BB					
	SCTR	Industrials		BB					
JULY	SCTR	Industrials		CCC+					
	SCTR	Industrials		B+					
	SCTR	Industrials		B+					
	SCTR	Industrials		B+					
	SCTR	Industrials		B+					
	Untested			0 B+					
AUG	CARUSO	PRM		LOAN_NORE		PRM			
JUNE	COMPOSITE	PFGRQ		MR		PFGRQ			
	COMPOSITE	PFGRQ		MR		PFGRQ			
	COMPOSITE	PGN		MR		PGN			
	Untested			0 BB					
MAY	COMPOSITE	PRU		MR		PRU			
	COMPOSITE	PRU		MR		PRU			
	COMPOSITE	PRU		MR		PRU			
	COMPOSITE	PEG-PSEGPower		MR		PEG-PSEGPower			
	COMPOSITE	PEG		MR		PEG			
	Untested			0 BB-					
JUNE	CARUSO	PTSAC				0	#N/A		
	Untested			0 BBB					
	COMPOSITE	XEL		MR		XEL			
	COMPOSITE	PEG		MR		PEG			
	COMPOSITE	PEG		MR		PEG			
	COMPOSITE	PSD		MR		PSD			
MAR	COMPOSITE	PSD-SEN		MR		PSD-SEN			
MAR	COMPOSITE	PSD-SEN		MR		PSD-SEN			
	CARUSO	IQWCN		SENIOR					
8-Apr	CARUSO	IQWCN		SENIOR					
8-Apr	CARUSO	IQWCN		SENIOR					
8-Apr	CARUSO	IQWCN		SENIOR					
	CARUSO	QVC		LOAN_NORE		LMLLC			
	CARUSO	QVC		LOAN_NORE		LMLLC			
	CARUSO	QVC		LOAN_NORE		LMLLC			
	CARUSO	QVC		LOAN_NORE		LMLLC			
	CARUSO	QVC		LOAN_NORE		LMLLC			
	CARUSO	QVC		LOAN_NORE		LMLLC			
	CARUSO	QVC		LOAN_NORE		LMLLC			
	COMPOSITE	QUS-Corp		XR		QUS-ServsCorp			
FEB	Untested			0	#N/A				
JULY	CARUSO		#N/A		#N/A		#N/A		
MAR	Untested			0 BB-					
	Untested	Consumer Goods		BB-					
	Untested			0 BB-					
	Untested			0 B+					

Altria Group, Inc.	MR	MO
Altria Group, Inc.	MR	MO
Altria Group, Inc.	MR	MO
Pinnacle Entertainment, Inc.	XR	PNK
Pinnacle Entertainment, Inc.	XR	PNK
Pinnacle Entertainment, Inc.	XR	PNK
	XR	PFHC
	XR	PFHC
Pinnacle Entmt Inc	MR	PNW_APS
PLAINS EXPLORATION A&R (11/6/07)	XR	PXP
PLAINS EXPLORATION A&R (11/6/07)	XR	PXP
PLAINS EXPLORATION A&R (11/6/07)	XR	PXP
#N/A	XR	PLST
#N/A	#N/A	#N/A
PPL Energy Supply, LLC	MR	PPL_P
PPL Energy Supply, LLC	MR	PPL
#N/A	XR	
#N/A	XR	
#N/A	XR	
PRIMEDIA Inc.	XR	PRM
Prin Finl GROUP INC	MR	
Prin Finl GROUP INC	MR	
Progress Energy, Inc.	MR	PGN
Prudential Financial, Inc.	MR	PRU
Prudential Financial, Inc.	MR	PRU
Prudential Financial, Inc.	MR	PRU
PSEG Power LLC	MR	
PUBLIC SERVICE ENTERPRISE GROUP INCORPORATED	MR	
#N/A	XR	PTSAC
Xcel Engy Inc	MR	
PUBLIC SERVICE ENTERPRISE GROUP INCORPORATED	MR	
PUBLIC SERVICE ENTERPRISE GROUP INCORPORATED	MR	
Puget Engy Inc	MR	
Puget Engy Inc	MR	
Puget Engy Inc	MR	
Liberty Media LLC	XR	QVC
Liberty Media LLC	XR	QVC
Liberty Media LLC	XR	QVC
Liberty Media LLC	XR	QVC
Liberty Media LLC	XR	QVC
Liberty Media LLC	XR	QVC
Liberty Media LLC	XR	QVC
Qwest Svcs Corp	XR	
#N/A	#N/A	#N/A

ALTRIA GROUP INC		SENIOR			A+	
ALTRIA GROUP INC		SENIOR			A+	
ALTRIA GROUP INC		SENIOR				0
PINNACLE ENTERTAINMENT INC		LOAN_NORE			BB	GAMING
PINNACLE ENTERTAINMENT INC		LOAN_NORE			#N/A	#N/A
PINNACLE ENTERTAINMENT INC		LOAN_NORE			#N/A	#N/A
PINNACLE FOODS FINANCE		LOAN_NORE			B-	CONSMR/RET
PINNACLE FOODS FINANCE		LOAN_NORE			BB	CONSMR/RET
					#N/A	#N/A
PINNACLE WEST CAPITAL CORP		LOAN_NORE			BB+	POWER
					NA	
	#N/A		#N/A		BB	
	#N/A		#N/A		BB	
	#N/A		#N/A		BB	
	#N/A		#N/A		B+	
					#N/A	
					#N/A	
					#N/A	
					#N/A	
					#N/A	
					#N/A	
					#N/A	
	#N/A		#N/A			
				Utilities	BB+	POWER
					BBB	POWER
PPL ELECTRIC UTILITIES CORP		LOAN_NORE			A-	
PPL ENERGY SUPPLY LLC		LOAN_NORE			BBB	
	#N/A		#N/A	Industrials	BB-	
	#N/A		#N/A	Industrials	BB	
	#N/A		#N/A	Industrials	CCC+	
				Industrials	B+	INDUSTRIAL
				Industrials	B+	INDUSTRIAL
				Industrials	B+	INDUSTRIAL
				Industrials	B+	INDUSTRIAL
					B+	
PRIMEDIA INC		LOAN_NORE			B+	
					A	0
					#N/A	#N/A
PROGRESS ENERGY INC					BBB	POWER
					BB	TECHNOLOGY
PRUDENTIAL FINANCIAL INC		LOAN_NORE		FIG	A+	FIG
PRUDENTIAL FINANCIAL INC					AA-	FIG
PRUDENTIAL FINANCIAL INC					#N/A	#N/A
					NA	POWER
					BB-	POWER
					BB-	HEALTHCARE
	#N/A					
					BBB	POWER
					BBB-	POWER
					BBB-	POWER
					BBB-	POWER
					#N/A	#N/A
					BBB-	POWER
					BBB-	POWER
LIBERTY MEDIA CORP		LOAN_NORE			NA	COMM/MEDIA
LIBERTY MEDIA CORP		LOAN_NORE			NA	COMM/MEDIA
LIBERTY MEDIA CORP		LOAN_NORE			NA	COMM/MEDIA
LIBERTY MEDIA CORP		LOAN_NORE			NA	COMM/MEDIA
LIBERTY MEDIA CORP		LOAN_NORE			NA	COMM/MEDIA
LIBERTY MEDIA CORP		LOAN_NORE			NA	COMM/MEDIA
LIBERTY MEDIA CORP		LOAN_NORE			NA	COMM/MEDIA
					BBB-	COMM/MEDIA
					#N/A	#N/A
	#N/A		#N/A			
					BB-	
				Consumer Goods	BB-	
					BB-	GAMING
					B+	

Tobacco
Tobacco
Tobacco
Misc.Amusement & Recreation Services
#N/A
#N/A
Food & Kindred Products
Food & Kindred Products
#N/A
Electric Services

0
0
0

Automotive & Apparel Trimmings
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A

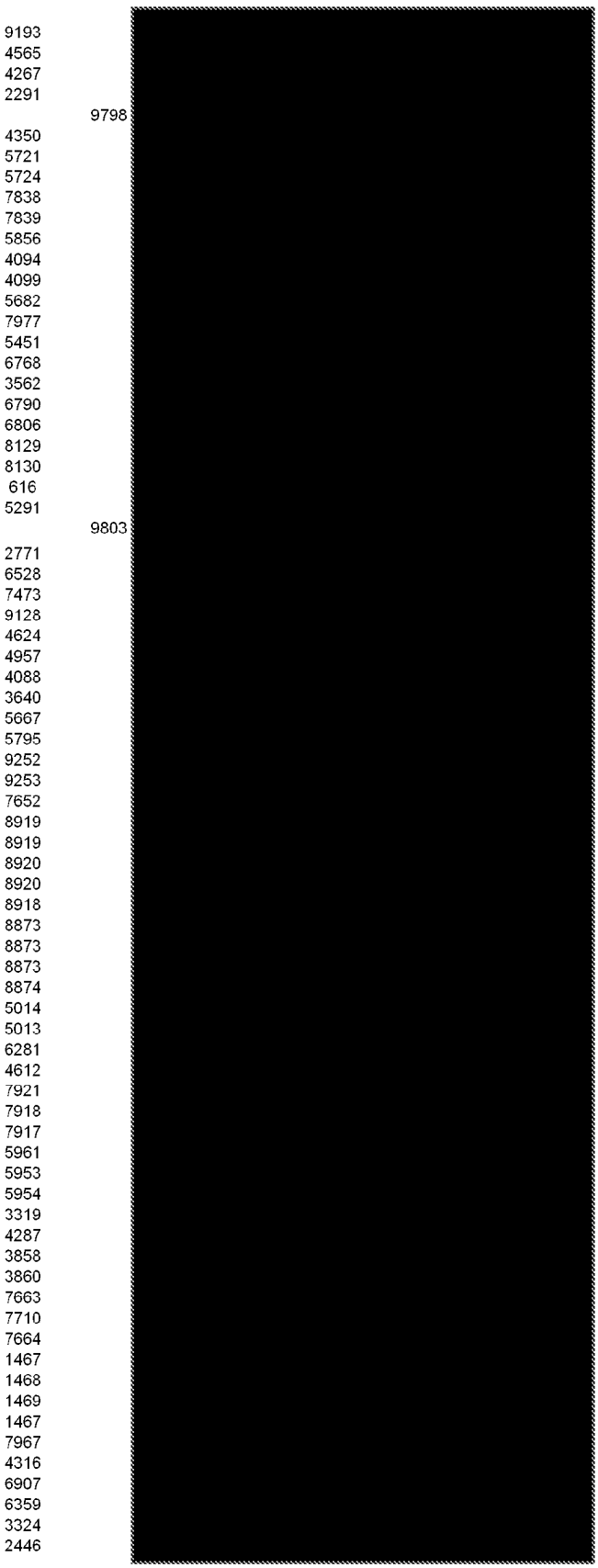
Electric Services
Electric & Other Services Combined
Electric Services
Electric Services

Miscellaneous
Miscellaneous
Miscellaneous
Miscellaneous
Bags, Plastics, Laminate & Coated
Communication Services,nec
Finance,Taxation & Monetary Policy
#N/A
Electric Services
Security Systems Services
Life Insurance
Life Insurance
#N/A
Electric Services
Electric Services
Specialty Outpatient Clinics, nec

Electric Services
Electric & Other Services Combined
Electric & Other Services Combined
Electric & Other Services Combined
#N/A
Electric Services
Electric Services

Mail Order Houses
Mail Order Houses
Mail Order Houses
Mail Order Houses
Mail Order Houses
Mail Order Houses
Mail Order Houses
Telephone Comm. Exc. Radio Tele.
#N/A

Frozen Foods
Frozen Foods
Motion Picture Theatres


9193
4565
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6768
3562
6790
6806
8129
8130
616
5291
9803
2771
6528
7473
9128
4624
4957
4088
3640
5667
5795
9252
9253
7652
8919
8919
8920
8920
8918
8873
8873
8873
8874
5014
5013
6281
4612
7921
7918
7917
5961
5953
5954
3319
4287
3858
3860
7663
7710
7664
1467
1468
1469
1467
7967
4316
6907
6359
3324
2446

[redacted]

5-YEAR REVOLVER	NU
5 YR MULTI-CCY REVOLVER	RGA
TERM WARRANTS	RRI
SYN LC	RRI
5 YEAR REVOLVER	RENADV
TRANCHE A TERM FACILITY	RCII
REVOLVING CREDIT	RCII
364-DAY REVOLVER	RESCAP
3 YR REVOLVER	RESCAP
364-DAY MULTICCY REVOLVER	RESCAP
3 YR MULTICURRENCY RC	RESCAP
3 YEAR TERM LOAN	RESCAP
REVOLVER	REX
REVOLVER	RAI
REVOLVER	RAI
TERM LOAN	REY
TRANCHE D-2 TERM LOAN	RHD
TERM LOAN	RHODES
TERM LOAN	#N/A
TERM LOAN	RJOBRI
REVOLVER	#N/A
REVOLVER	ROBBAS
5 YEAR REVOLVER	KMP
REVOLVER	RWN
REVOLVING COMMITMENT	RCCC
COMMITMENT	SABR
TERM LOAN	TSG
2 YEAR REVOLVER	SBAC
REVOLVER	SCHLLR
5 YR MULTI-CURRENCY REVOLVER	SEE
REVOLVER	SHLD
REVOLVING CREDIT	SCA
LETTER OF CREDIT	SCA
	SGLP
	SGLP
5 YEAR REVOLVER	#N/A
CASH COMMITMENT	SQA
CASH COMMITMENT	SQA
PIK COMMITMENT	SQA
PIK COMMITMENT	SQA
MULTI CURRENCY REVOLVER	SQA
TERM LOAN	SQA
TERM LOAN	SQA
TERM LOAN	SQA
US REVOLVER	SQA
REVOLVER	SRNA
TERM LOAN	SRNA
5 YEAR REVOLVER	SCI
5 YEAR MULI-CCY REVOLVER	SGSINT
TERM LOAN	#N/A
INITIAL TERM LOAN	SHERIH
REVOLVER	SHERIH
TERM LOAN	SHPS
REVOLVER	SHPS
TERM LOAN	SHPS
250.0MM RCF WT LC	SIE
5-YEAR REVOLVER	SRP
TERM LOAN	SBGI
6 YEAR REVOLVER	SBGI
USD REVOLVER	SIX
MULTICURRENCY-RC	SIX
TRANCHE B TERM LOAN	#N/A
TRANCHE B-1 TERM LOAN	SIX
U.S. REVOLVING CREDIT FACILITY	SIX
MULTICURRENCY REVOLVING CREDIT	SIX
TRANCHE B-1 TERM LOAN	SIX
4 YR REVOLVER	SLG
3 YEAR REVOLVING CREDIT	SLG
3 YEAR TERM LOAN	SLG
5 YEAR REVOLVER	SLM
1.5BN 5-YEAR RCF	SLMA
5 YEAR REVOLVER 2	SLMA

	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A		
US	POWER	Electric Services	BBB	HG			0	
US	FIG	Accident & Health Insurance	A-	HG			0	
US		Electric Services	B	HY			0	
US	HEALTHCARE	Specialty Outpatient Clinics, nec	NR	HY			0	
US	CONSMR/RET	Equipment Rental & Leasing, nec	BB+	HY			0	
US	CONSMR/RET	Equipment Rental & Leasing, nec	BB+	HY			0	
US	FIG	Finance Companies	B	HG		USD		
US	FIG	Finance Companies	B	HG		USD		
US	FIG	Finance Companies	BBB	HG			0	
US	FIG	Finance Companies	BBB	HG			0	
US				HG			0	
US	TECHNOLOGY	Power Transmission Equipment,nec	B+	HY			0	
US	CONSMR/RET	Cigarettes	BBB	HY		USD		
US	CONSMR/RET	Cigarettes	BBB-	HY			0	
US				HY			0	
US		Publishing	N/A	HY			0	
US		Finance Companies	N/A	HY			0	
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	USD		
US		0	0 B-	HY				
#N/A	#N/A	#N/A	#N/A	#N/A				
US	FIG	Personal Cred. Inst.	NR	HY			0	
US	NAT RES	Natural Gas Transmission	BBB+	HG			0	
US	COMM/MEDIA	Telephone Comm. Exc. Radio Tele.	B+	HY			0	
US		Oil & Gas Exploration Services	N/A	HY			0	
US		0	0 NA	HY		USD		
	COMM/MEDIA	Radio Telephone Comm.	NR	HY		USD		
US	COMM/MEDIA	Radio Telephone Comm.	NR	HY			0	
US		Financial Institutions	N/A	HY			0	
US	INDUSTRIAL	Plastics Products, nec	BBB	HG			0	
US	CONSMR/RET	Short-Term Business Cred Exc.Ag	BBB-	HG			0	
BM	FIG	Surety Insurance	NR	HY			0	
BM	FIG	Surety Insurance	NR	HY			0	
US		Pipelines Exc. Natural Gas	NR	HY		USD		
US		Pipelines Exc. Natural Gas	NR	HY		USD		
#N/A	#N/A	#N/A	#N/A	#N/A				
US		Industrial	NR	HY		USD		
US		Industrial	NR	HY		USD		
US		Industrial	NR	HY		USD		
US		Industrial	NR	HY		USD		
US		Industrial	BB-	HY		USD		
US		Industrial	BB-	HY		USD		
US		Industrial	BB-	HY		USD		
US		Industrial	BB-	HY		USD		
US		Industrial	BB-	HY		USD		
US		Technology	B	HY			0	
US		Technology	B	HY			0	
US	CONSMR/RET	Services-Personal	BB	HY			1	
US	INDUSTRIAL	Commercial Printing,Lithographic	B+	HY			0	
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	USD		
US	HEALTHCARE	Specialty Outpatient Clinics, nec	B	HY		USD		
US	HEALTHCARE	Specialty Outpatient Clinics, nec	B	HY		USD		
US	HEALTHCARE	Health Services	N/A	HY			0	
US	HEALTHCARE	Health Services	N/A	HY			0	
US	HEALTHCARE	Health Services	N/A	HY			0	
US	HEALTHCARE	Hospital & Medical Service Plans	BB+	HY			0	
US	POWER	Electric Services	BB	HY			0	
US	COMM/MEDIA	Television Broadcasting	BB	HY			0	
US	COMM/MEDIA	Television Broadcasting	BB	HY			0	
US	GAMING	Amusement Parks	B	HY		USD	0	
US	GAMING	Amusement Parks	B	HY		USD	0	
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	USD		
US	GAMING	Amusement Parks	B-	HY			0	
US	GAMING	Amusement Parks	B-	HY			0	
US	GAMING	Amusement Parks	B-	HY			0	
US	GAMING	Amusement Parks	B-	HY		USD	0	
US	REAL ESTAT	Nonresidential Building Operators	NR	HY		USD		
US	REAL ESTAT	Nonresidential Building Operators	NR	HG			0	
US	REAL ESTAT	Nonresidential Building Operators	N/A	HG			0	
US	FIG	Personal Cred. Inst.	A	HG			0	
US	FIG	Personal Cred. Inst.	A-1	HG			0	
US	FIG	Personal Cred. Inst.	A-1	HG			0	

JAN	CARUSO		0	#N/A	#N/A
	COMPOSITE	NU	MR		NU
	COMPOSITE	RGA	MR		RGA
	COMPOSITE	REI	XR		REI
	COMPOSITE	REI	XR		
	CARUSO	RENADV	LOAN_NORE		
	CARUSO	RCII	LOAN_NORE		RCII
	CARUSO	RCII	LOAN_NORE		RCII
JUNE	CARUSO	RESCAP	LOAN_NORE		GM-ResCLLC
JUNE	CARUSO	RESCAP	LOAN_NORE		GM-ResCLLC
	CARUSO	RESCAP	LOAN_NORE		GM-ResCLLC
	CARUSO	RESCAP	LOAN_NORE		GM-ResCLLC
	CARUSO	RESCAP	LOAN_NORE		GM-ResCLLC
	CARUSO	REX	LOAN_NORE		
JUNE	CARUSO	RAI	SENIOR_NORE		RAI
	CARUSO	RAI	LOAN_NORE		RAI
	Untested		0	#N/A	
MAR	COMPOSITE	RHD-Inc	XR		RHD-Inc
	Untested		0 NA		
JUNE	CARUSO	#N/A		0	#N/A
JULY	Untested		0	0	
JULY	Untested		0	0	
	Untested		0	#N/A	
	COMPOSITE	KMP	MR		KMP
	Untested		0	#N/A	
	CARUSO	RCCC	LOAN_NORE		RCCC
	Untested		0 NA		
JUNE	CARUSO	TSG		0 TSG	
JAN	CARUSO		0	#N/A	#N/A
	Untested		0	#N/A	
FEB	Untested		0	#N/A	
	COMPOSITE	SEE	MR		SEE
	COMPOSITE	SHC-S	MR		SHC-S
	Untested		0 NR		SCZ
	Untested		0 NR		SCZ
FEB08	CARUSO	SGLP		#N/A	#N/A
FEB08	CARUSO	SGLP		#N/A	#N/A
JULY	Untested		0	0	
DEC	COMPOSITE	SQA	XR		SQA
DEC	COMPOSITE	SQA	XR		SQA
DEC	COMPOSITE	SQA	XR		SQA
DEC	COMPOSITE	SQA	XR		SQA
DEC	COMPOSITE	SQA	XR		SQA
DEC	COMPOSITE	SQA	XR		SQA
DEC	COMPOSITE	SQA	XR		SQA
DEC	COMPOSITE	SQA	XR		SQA
DEC	COMPOSITE	SQA	XR		SQA
	CARUSO	SRNA	LOAN_NORE		
FEB	CARUSO	SRNA	LOAN_NORE		
	COMPOSITE	SRV	XR		SRV
	Untested	Consumer Services	B+		
JUNE	CARUSO	#N/A		0	#N/A
JUNE	CARUSO	SHERIH		0	#N/A
JUNE	CARUSO	SHERIH	SENIOR_NORE		#N/A
	Untested		0 NA		
	Untested		0 NA		
	Untested		0 NA		
	Untested		0	#N/A	
	COMPOSITE	SRP-Power	XR		SRP-Power
	CARUSO	SBGI	SENIOR		SBGI-Televsn
	CARUSO	SBGI	SENIOR		SBGI-Televsn
MAY	CARUSO	SIX	LOAN_NORE		PKS
MAY	CARUSO	SIX	LOAN_NORE		PKS
JUNE	CARUSO	#N/A	LOAN_NORE		#N/A
	CARUSO	SIX	LOAN_NORE		PKS
	CARUSO	SIX	LOAN_NORE		PKS
	CARUSO	SIX	LOAN_NORE		PKS
MAY	CARUSO	SIX	LOAN_NORE		PKS
JUNE	SCTR	Financials	NR		
	Untested		0	#N/A	
	Untested		0	#N/A	
	CARUSO	SLM	SENIOR_MODRE		SLMA
	COMPOSITE	SLMA	MR		SLMA
	COMPOSITE	SLMA	MR		SLMA

	#N/A	TBD		0
Northeast Utilities		MR		
Reinsurance Group of America, Incorporated		MR		
Reliant Energy, Inc.		XR		
			RENADV	
Rent-A-Center, Inc.		XR	RCII	
Rent-A-Center, Inc.		XR	RCII	
Residential Capital, LLC		MR	RESCAP	
Residential Capital, LLC		MR	RESCAP	
Residential Capital, LLC		MR	RESCAP	
Residential Capital, LLC		MR	RESCAP	
Residential Capital, LLC		MR	RESCAP	
			REX	
Reynolds American Inc.		XR	RAI	
Reynolds American Inc.		XR	RAI	
R.H. Donnelley Inc.		XR	RHD	
	#N/A	#N/A	#N/A	
	#N/A	XR	RJOBRI	
	#N/A	#N/A	#N/A	
Kinder Morgan Energy Partners, L.P.		MR		
Rural Cellular Corporation		XR	RCCC	
Sabre Holdings Corporation		XR	TSG	
	#N/A	TBD		0
Sealed Air Corporation		MR	SEE	
Sears Roebuck & Co		MR		
Sec Cap Gp Inc		CR		
Sec Cap Gp Inc		CR		
	#N/A	XR	SGLP	
	#N/A	XR	SGLP	
	#N/A	#N/A	#N/A	
SEQUA CORPORATION		XR	SQA	
SEQUA CORPORATION		XR	SQA	
SEQUA CORPORATION		XR	SQA	
SEQUA CORPORATION		XR	SQA	
SEQUA CORPORATION		XR	SQA	
SEQUA CORPORATION		XR	SQA	
SEQUA CORPORATION		XR	SQA	
SEQUA CORPORATION		XR	SQA	
SEQUA CORPORATION		XR	SQA	
			SRNA	
			SRNA	
Svc Corp Intl		XR	SRV	
	#N/A	#N/A	#N/A	
	#N/A	XR	SHERIH	
	#N/A	XR	SHERIH	
Sierra Pac Pwr Co		XR		
Sinclair Television Group, Inc.		XR	SBGI	
Sinclair Television Group, Inc.		XR	SBGI	
Six Flags, Inc.		XR	SIX	
Six Flags, Inc.		XR	SIX	
	#N/A	#N/A	#N/A	
Six Flags, Inc.		XR	SIX	
Six Flags, Inc.		XR	SIX	
Six Flags, Inc.		XR	SIX	
Six Flags, Inc.		XR	SIX	
SLM Corporation		MR	SLM	
SLM Corporation		MR	SLMA	
SLM Corporation		MR	SLMA	

	#N/A	#N/A		#N/A		
				BBB	POWER	
				#N/A	#N/A	
				BB-		
RENAL ADVANTAGE INC		LOAN_NORE		NR	HEALTHCARE	
RENT-A-CENTER INC		LOAN_NORE		BB+	CONSMR/RET	
RENT-A-CENTER INC		LOAN_NORE		BB+	CONSMR/RET	
GENERAL MOTORS ACCEPTANCE CORP		LOAN_NORE		B	FIG	
GENERAL MOTORS ACCEPTANCE CORP		LOAN_NORE		B	FIG	
GENERAL MOTORS ACCEPTANCE CORP		LOAN_NORE		#N/A	#N/A	
GENERAL MOTORS ACCEPTANCE CORP		LOAN_NORE		#N/A	#N/A	
GENERAL MOTORS ACCEPTANCE CORP		LOAN_NORE		B	FIG	
REXNORD CORP		LOAN_NORE		BB-	TECHNOLOGY	
REYNOLDS AMERICAN INC		SENIOR_NORE		BBB	CONSMR/RET	
REYNOLDS AMERICAN INC		LOAN_NORE		#N/A	#N/A	
				#N/A	#N/A	
RH DONNELLEY CORP				#N/A	#N/A	
				NA		
	#N/A					
	#N/A	#N/A				
	#N/A	#N/A				
				#N/A	#N/A	
			Oil & Gas	NA	NAT RES	
RURAL CELLULAR CORP		LOAN_NORE		#N/A	#N/A	
				NA		
SABRE HOLDINGS CORPORATION						
	#N/A	#N/A		NR		
				#N/A	#N/A	
				#N/A	#N/A	
SEALED AIR CORP				BBB	INDUSTRIAL	
				BBB-	CONSMR/RET	
				NR	FIG	
				NR	FIG	
	#N/A	#N/A		NR		
	#N/A	#N/A		NR		
	#N/A	#N/A				
SEQUA BRIDGE		#N/A		NR		
SEQUA BRIDGE		#N/A		NR		
SEQUA BRIDGE		#N/A		NR		
SEQUA BRIDGE		#N/A		NR		
SEQUA BRIDGE		#N/A		BB-		
SEQUA BRIDGE		#N/A		BB-		
SEQUA BRIDGE		#N/A		BB-		
SEQUA BRIDGE		#N/A		BB-		
SEQUA BRIDGE		#N/A		BB-		
SERENA SOFTWARE INC		LOAN_NORE		B		
SERENA SOFTWARE INC		LOAN_NORE		B		0
SERVICE CORP INTERNATIONAL/US		LOAN_NORE		BB	CONSMR/RET	
			Consumer Services	B+	INDUSTRIAL	
	#N/A					
	#N/A					
	#N/A	SENIOR_NORE				
				NA	HEALTHCARE	
				NA	HEALTHCARE	
				NA	HEALTHCARE	
				#N/A	#N/A	
				BB+	POWER	
SINCLAIR BROADCAST GROUP INC		SENIOR		#N/A	#N/A	
SINCLAIR BROADCAST GROUP INC		SENIOR		BB+	COMM/MEDIA	
SIX FLAGS INC		LOAN_NORE	GAMING	B	GAMING	
SIX FLAGS INC		LOAN_NORE	GAMING	B	GAMING	
	#N/A	LOAN_NORE	GAMING	B	GAMING	
SIX FLAGS INC		LOAN_NORE		#N/A	#N/A	
SIX FLAGS INC		LOAN_NORE		#N/A	#N/A	
SIX FLAGS INC		LOAN_NORE		#N/A	#N/A	
SIX FLAGS INC		LOAN_NORE	GAMING	B-	GAMING	
			Financials	NR		
				#N/A	#N/A	
				#N/A	#N/A	
SLM CORP		SENIOR_MODRE		BBB-	FIG	
SLM CORP		SENIOR_MODRE		BBB-	FIG	
SLM CORP		SENIOR_MODRE		BBB-	FIG	

#N/A
Electric Services
#N/A
Electric Services

Specialty Outpatient Clinics, nec
Equipment Rental & Leasing, nec
Equipment Rental & Leasing, nec
Finance Companies
Finance Companies
#N/A
#N/A
Finance Companies
Power Transmission Equipment,nec
Cigarettes
#N/A
#N/A
#N/A
Finance Companies

#N/A
Natural Gas Transmission

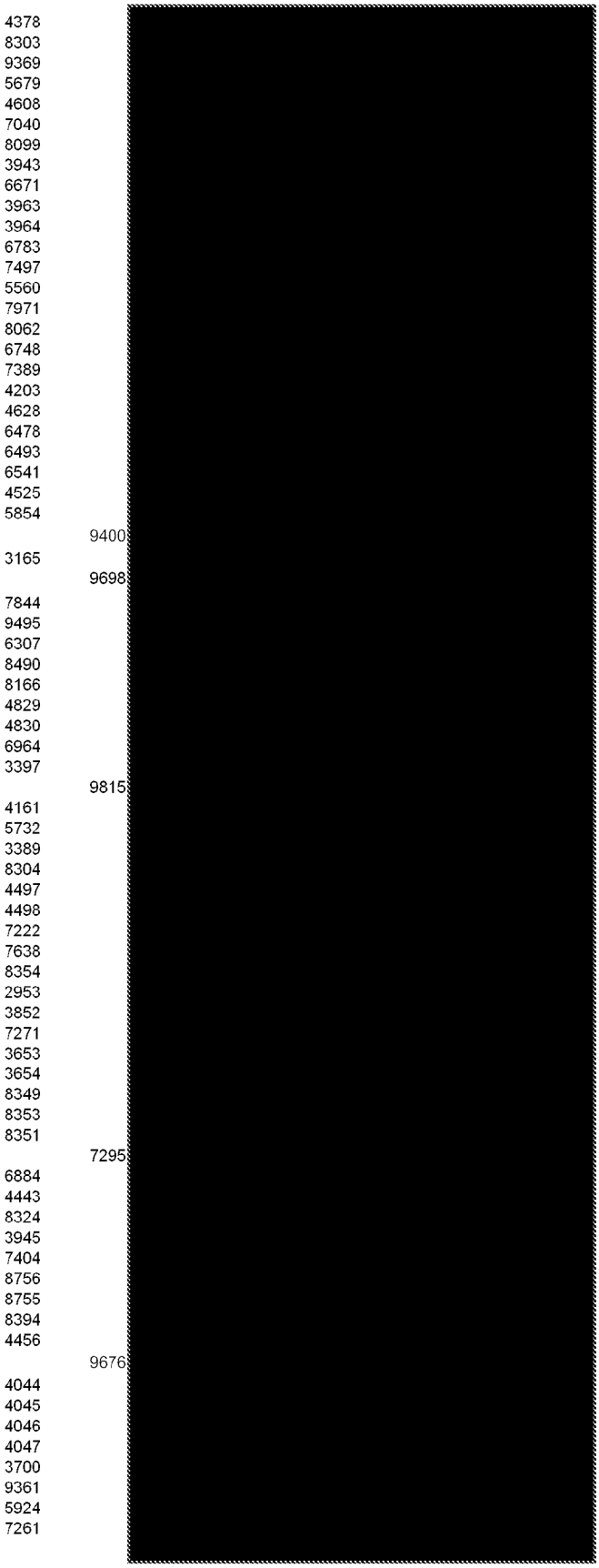
#N/A
Oil & Gas Exploration Services

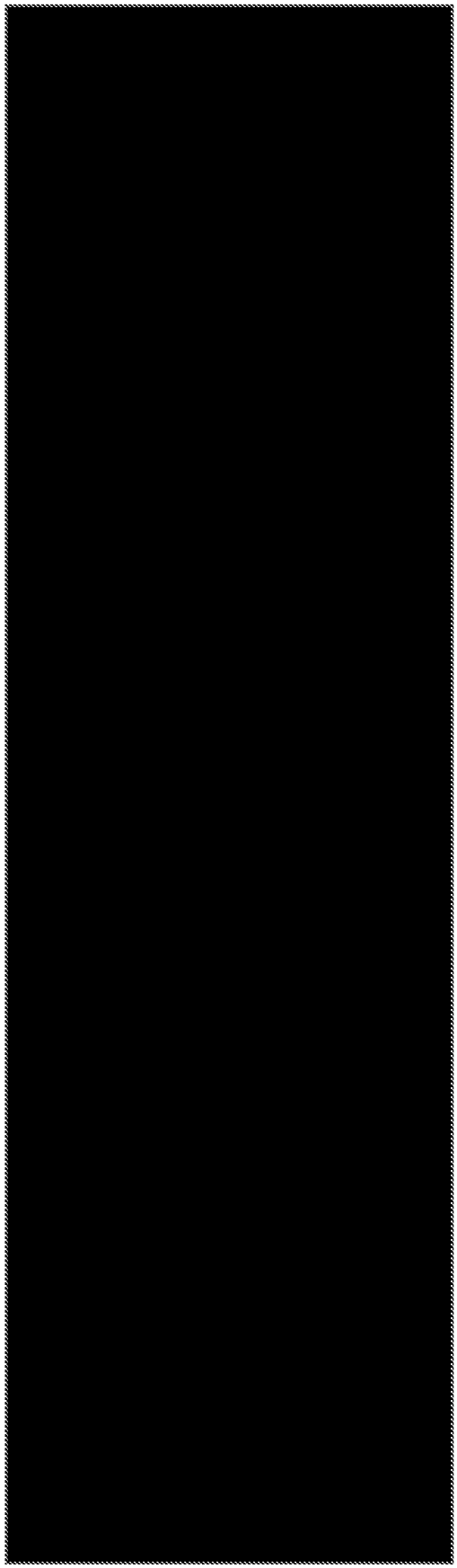
Radio Telephone Comm.
#N/A
#N/A
Plastics Products, nec
Short-Term Business Cred Exc.Ag
Surety Insurance
Surety Insurance
Pipelines Exc. Natural Gas
Pipelines Exc. Natural Gas

Industrial
Industrial
Industrial
Industrial
Industrial
Industrial
Industrial
Industrial
Industrial
Technology
Technology
Services-Personal
Commercial Printing,Lithographic

Health Services
Health Services
Health Services
#N/A
Electric Services
#N/A
Television Broadcasting
Amusement Parks
Amusement Parks
Amusement Parks
#N/A
#N/A
#N/A
Amusement Parks

#N/A
#N/A
Personal Cred. Inst.
Personal Cred. Inst.
Personal Cred. Inst.





5 YEAR REVOLVER	SLMA
TERM LOAN B1	SOLOC
	SOA
REVOLVER	SRCP
5YR-RCF	EIX
5YR REVOLVER	EIX
5-YR REVOLVER	SO
5-YEAR REVOLVER	SO
5 YEAR REVOLVER	XEL
REVOLVER	SBSA
TERM LOAN	SBSA
364-DAY REVOLVER	SE
5-YR REVOLVER	SE
4-YR REVOLVER	SE
5-YR REVOLVER	SE
TERM LOAN	SE
TERM LOAN	SPC
	SPC
CREDITOR TRUST AGREEMENT	SPIEGE
PRE-DISTRIBUTION	SPIEGE
CLAIM	SPIEGE
TERM B-1	SPR
REVOLVING CREDIT	SPR
5-YEAR REVOLVER	S
REVOLVER	STALOI
	STALOI
REVOLVER	STAERO
TERM LOAN A	SPF
LOANS	STNFDZ
STAPLES BRIDGE 04-01-08	SPLS
5 YEAR MULTI-CCY REVOLVER	SPLS
COMMITMENT	
TERM LOAN	SUNCAL
REVOLVER	SUNCAL
TERM LOAN	SUNCAL
TERM LOAN	TPC
TERM LOAN	SDS
TERM LOAN	SDS
5YR REVOLVER	SUN
250MM 5-YR CF	SXL
	SXL
FIRST OUT TRANCHE COMMITMENT	SPWR
LAST OUT TRANCHE COMMITMENT	SPWR
1st lien TL, Senior Secured Loan	0
1ST LIEN TERM LOAN B	SWFT
	SYM
REVOLVING CREDIT FACILITY	SYMETR
5 YEAR REVOLVER	SYGR
REVOLVER	SYGR
TRANCHE B TERM LOAN	SYNVER
REVOLVING CREDIT	SYNVER
	SVR
	SVR
	SVR
DELAYED DRAW EURO	SVR
5-YEAR REVOLVER	NGLS
SENIOR SECURED REVOLVER	WARPIN
	WARPIN
5-YEAR REVOLVER	TGT
5-YR REVOLVER	TGT
DELAY DRAW TERM LOAN	TCGI
REVOLVER	TCGI
	TCGI
6 YEAR REVOLVER	TEHEIN
6 YEAR REVOLVER	TEHEIN
UNION POWER TERM A	TECOP
GILA RIVER TERM A	TECOP
UNION POWER TERM B	TECOP
GILA RIVER TERM B	TECOP
6 YEAR REVOLVER	TELCOR
	TEMBEC
5 YEAR REVOLVER	TPP
#N/A	#N/A

US		FIG	Personal Cred. Inst.	A	HG			0
	#N/A		Service Establishment Equipment	NA	HY	USD		
US				NR	HY	USD		
US		CONSMR/RET	Business Services, nec	B+	HY			0
US					HG			0
US		POWER	Electric Services	BBB+	HG			0
US		POWER	Electric Services	A-	HG			
US		POWER	Electric Services	A	HG			0
US		POWER	Electric & Other Services Combined	BBB-	HG			0
US		COMM/MEDIA	Radio Stations	B	HY			0
US		COMM/MEDIA	Radio Stations	B+	HY			0
US		NAT RES	Natural Gas Transmission	BBB	HG			0
US		NAT RES	Natural Gas Transmission	BBB	HG	USD		0
US		NAT RES	Natural Gas Transmission	BBB	HG			0
US		NAT RES	Natural Gas Transmission	NR	HG			
US		NAT RES	Natural Gas Transmission	NR	HG			
US					HY			0
US		#N/A	#N/A	#N/A	#N/A	#N/A		
US			Motion Picture Distribution Services	N/A	HY			0
US			Motion Picture Distribution Services	N/A	HY			0
US			Motion Picture Distribution Services	N/A	HY			0
US					HY			0
US			Aircraft	BB+	HY			0
US		COMM/MEDIA	Telephone Comm. Exc. Radio Tele.	BBB	HG			0
US		NAT RES	Oil & Gas Field Services,nec	N/A	HY			0
					HY	USD		
US		INDUSTRIAL	Aircraft Engines & Engine Parts	B+	HY			0
US		FIG	Finance Companies	N/A	HY	USD		
					HG	USD		
US		CONSMR/RET	Office Equipment	BBB+	HG			0
			0	0 NR	HY	USD		
US		FIG	Financial Institutions		HY	USD		
US			Real Estate	BB-	HY			0
US			Real Estate	BB-	HY			0
US			0 Real Estate	BB-	HY	USD		
US					HY			0
US					HY			0
US		NAT RES	Petroleum Refining	BBB	HG			0
US		NAT RES	Pipe Lines,nec	BBB	HG			0
US		NAT RES	Pipe Lines,nec	BBB	HG	USD		
US		POWER	Solar Energy Equipment	N/A	HY			0
US		POWER	Solar Energy Equipment	N/A	HY			0
	0		0	0	0 HY	USD		
US			0 Trucking,Except Local	B+	HY	USD		
US		FIG	Insurance	BBB-	HG	USD		
US		FIG	Insurance	BBB-	HG			0
US		INDUSTRIAL	Refuse Systems	BB-	HY			0
US		INDUSTRIAL	Refuse Systems	B+	HY	USD		0
US		COMM/MEDIA	Process Control Instruments	BB-	HY			0
US		COMM/MEDIA	Process Control Instruments	BB-	HY			0
US		COMM/MEDIA	Process Control Instruments	BB-	HY	USD		
US		COMM/MEDIA	Process Control Instruments	BB-	HY	USD		
US		COMM/MEDIA	Process Control Instruments	BB-	HY	USD		
US		COMM/MEDIA	Process Control Instruments	BB-	HY	USD		
US		NAT RES	Crude Petroleum & Natural Gas	N/A	HY			0
US		NAT RES	Crude Petroleum & Natural Gas	B+	HY			0
US		NAT RES	Crude Petroleum & Natural Gas	B+	HY	USD		
US		CONSMR/RET	Variety Stores	A+	HG			0
US		CONSMR/RET	Variety Stores	A+	HG	USD		0
US			0 Financial Institutions	NA	HG	USD		
US			0 Financial Institutions	NA	HG	USD		
US			0 Financial Institutions	N/A	HG	USD		
US		HEALTHCARE	Specialty Outpatient Clinics, nec	B+	HY			0
US		HEALTHCARE	Specialty Outpatient Clinics, nec	B+	HY			
US			Utilities	N/A	HY			0
US			Utilities	N/A	HY			0
US			Utilities	N/A	HY			0
US			Utilities	N/A	HY			0
US		TECHNOLOGY	Telephone Communication	B	HY			0
US				NR	HY	USD		
US		NAT RES	Petroleum Bulk Stations & Terminals	BBB-	HY			0
	#N/A	#N/A	#N/A	#N/A	#N/A			0

	COMPOSITE	SLMA	MR	SLMA	
DEC	CARUSO	SOLOC	LOAN_NORE		0
FEB08	CARUSO	SOA	#N/A	#N/A	
	Untested		0 BB-		
	COMPOSITE	EIX-SouCalEd	MR	EIX-SouCalEd	
FEB	COMPOSITE	EIX-SouCalEd	MR	EIX-SouCalEd	
JULY	COMPOSITE	SO	MR	SO	
	COMPOSITE	SO	MR	SO	
	Untested		0 BBB	XEL-SWPubSvc	
	CARUSO	SBSA	LOAN_NORE	SBSA	
	CARUSO	SBSA	LOAN_NORE	SBSA	
	COMPOSITE	SECAP	MR	SECAP	
MAY	COMPOSITE	SECAP	MR	SECAP	
	COMPOSITE	SECAP	MR	SECAP	
JULY	COMPOSITE	SECAP	MR	SECAP	
JULY	COMPOSITE	SECAP	MR	SECAP	
	COMPOSITE	SBI	XR	SBI	
JAN	SCTR	Consumer Services	#N/A	SBI	
	Untested		0 NA		
	Untested		0 NA		
	Untested		0 N/A		
	Untested		0 #N/A		
	Untested		0 #N/A		
	CARUSO	S	SENIOR_NORE	S	
	Untested		0 BB-		
may'08	Untested		0		
	CARUSO	STAERO	LOAN_NORE		
	CARUSO	SPF	SENIOR_NORE		
SEP	CARUSO	STNFDZ	#N/A	#N/A	
8-Apr	CARUSO	SPLS	LOAN		
	COMPOSITE	SPLS	MR	SPLS	
JAN	Untested		0 NR	#N/A	
SEP	COMPOSITE	#N/A	XR	#N/A	
	CARUSO	SUNCAL	LOAN_NORE	SUNCAL	
	CARUSO	SUNCAL	LOAN_NORE	SUNCAL	
SEP	CARUSO	SUNCAL	#N/A	SUNCAL	
	COMPOSITE	TRITON-SunCom	XR	TRITON-SunCom	
	COMPOSITE	SGDS	XR		
	COMPOSITE	SGDS	XR	SGDS	
	COMPOSITE	SUN	MR	SUN	
	Untested		0 #N/A	SXL	
AUG	CARUSO	SXL	LOAN_NORE	SXL	
	Untested		0 #N/A		
	Untested		0 #N/A		
OCT	CARUSO		0 #N/A	#N/A	
OCT	CARUSO	SWFT	#N/A	SWFT	
AUG	CARUSO	SYM	LOAN_NORE	#N/A	
	Untested		0 #N/A		
	CARUSO	SYGR	LOAN_NORE	SYGR	
APR	CARUSO	SYGR	LOAN_NORE	SYGR	
	CARUSO	SYNVER	LOAN_NORE	SYTECH	
	CARUSO	SYNVER	LOAN_NORE	SYTECH	
AUG	CARUSO	SVR	LOAN_NORE	#N/A	
AUG	CARUSO	SVR	LOAN_NORE	#N/A	
AUG	SCTR	Telecommunications	BB	#N/A	
	CARUSO	SVR	LOAN_NORE		
FEB	CARUSO	WARPIN	LOAN_NORE		
	CARUSO	WARPIN	LOAN_NORE	TGRI	
AUG	CARUSO	WARPIN	LOAN_NORE		0
	COMPOSITE	TGT	MR	TGT	
APR	COMPOSITE	TGT	MR	TGT	
NOV	CARUSO	TCGI	#N/A	#N/A	
NOV	CARUSO	TCGI	#N/A	#N/A	
AUG	SCTR	Financials	BBB	#N/A	
	Untested		0 BB-		
	Untested		0 BB-		
	Untested		0 #N/A		
	Untested		0 #N/A		
	Untested		0 #N/A		
	Untested		0 #N/A		
	CARUSO	TELCOR	LOAN_NORE		
FEB08	CARUSO	TEMBEC	SENIOR_NORE	TEMBEC-Inds	
	CARUSO	EPCINC	LOAN_NORE	DUK-TEPPCOPtrLP	
	CARUSO	#N/A	LOAN_NORE	#N/A	

SLM Corporation		MR		SLMA	
		0	#N/A	SOLOC	
	#N/A	XR		SOA	
Sthn CA Edison Co		MR		EIX	
Sthn CA Edison Co		MR		EIX	
THE SOUTHERN COMPANY		MR		SO	
THE SOUTHERN COMPANY		MR		SO	
Sthwestn Pub Svc Co		MR		XEL_INC	
Spanish Broadcasting System, Inc.		XR		SBSA	
Spanish Broadcasting System, Inc.		XR		SBSA	
Spectra Energy Cap LLC		MR		SE_CAP	
Spectra Energy Cap LLC		MR		SE_CAP	
Spectra Energy Cap LLC		MR		SE_CAP	
Spectra Energy Cap LLC		MR		SE_CAP	
Spectra Energy Cap LLC		MR		SE_CAP	
SPECTRUM BRANDS, INC.		XR			
SPECTRUM BRANDS, INC.			#N/A	SPC	
SPRINT NEXTEL CORPORATION		MR		S	
				STAERO	
	#N/A	XR		STNFDZ	
Staples, Inc.		MR		SPLS	
	#N/A	TBD			0
	#N/A	XR			0
SunCal Companies		XR		SUNCAL	
SunCal Companies		XR		SUNCAL	
SunCal Companies		XR		SUNCAL	
SunCom Wireless, Inc.		XR			
SunGard Data Systems Inc.		XR			
SUNOCO, INC.		MR		SUN	
Sunoco Logistics Partners LP		MR		SUN	
Sunoco Logistics Partners LP		MR		SXL	
	#N/A	TBD			0
Swift Energy Operating, LLC		XR		SWFT	
	#N/A	MR		SYM	
Synagro Technologies, Inc.		XR		SYGR	
Synagro Technologies, Inc.		XR		SYGR	
Syniverse Technologies, Inc.		XR		SYNVER	
Syniverse Technologies, Inc.		XR		SYNVER	
	#N/A	XR		SVR	
	#N/A	XR		SVR	
	#N/A	XR		SVR	
				WARPIN	
Targa Res Inc		XR		WARPIN	
		0 XR		WARPIN	
Target Corporation		MR		TGT	
Target Corporation		MR		TGT	
	#N/A	MR		TCGI	
	#N/A	MR		TCGI	
	#N/A	MR		TCGI	
				TELCOR	
TEMBEC INDUSTRIES INC.		XR		TEMBEC	
TEPPCO Partners, L.P.		XR		EPCINC	
	#N/A		#N/A	#N/A	

SLM CORP		SENIOR_MODRE		BBB-	FIG
SOLO CUP		LOAN_NORE		#N/A	
	#N/A	#N/A		#N/A	
				BB-	CONSMR/RET
		LOAN_NORE		#N/A	#N/A
EDISON INTERNATIONAL		LOAN_NORE		BBB	POWER
SOUTHERN CO/THE		SENIOR			
SOUTHERN CO/THE				#N/A	#N/A
XCEL ENERGY INC		LOAN_NORE		BBB	POWER
SPANISH BROADCASTING SYSTEM		LOAN_NORE		B-	COMM/MEDIA
SPANISH BROADCASTING SYSTEM		LOAN_NORE		B	COMM/MEDIA
SPECTRA ENERGY CAPITAL, LLC				#N/A	#N/A
SPECTRA ENERGY CAPITAL, LLC			NAT RES	BBB	NAT RES
SPECTRA ENERGY CAPITAL, LLC				#N/A	#N/A
SPECTRA ENERGY CAPITAL, LLC		SENIOR			
SPECTRA ENERGY CAPITAL, LLC		SENIOR			
				#N/A	#N/A
SPECTRUM BRANDS INC		#N/A	Consumer Services	#N/A	
				NA	
				NA	
				N/A	
				#N/A	#N/A
				#N/A	#N/A
SPRINT NEXTEL CORP		SENIOR_NORE		BBB-	COMM/MEDIA
				BB-	NAT RES
STANDARD AERO HOLDINGS INC		LOAN_NORE		#N/A	#N/A
STANFIELD ZAGATO CLO, LTD.		#N/A		NA	
STAPLES INC		LOAN_NORE		BBB+	CONSMR/RET
	#N/A	#N/A		NR	
	#N/A	#N/A		#N/A	
SUNCAL COS		LOAN_NORE		NR	
SUNCAL COS		LOAN_NORE		CC	
SUNCAL COS		#N/A		BB-	
				#N/A	#N/A
				#N/A	#N/A
SUNOCO INC				BBB	NAT RES
SUNOCO INC		SENIOR_MODRE		#N/A	#N/A
	#N/A	LOAN_NORE		BBB	
				#N/A	#N/A
				#N/A	#N/A
	#N/A	#N/A		0	
SAINT ACQUISITION CORP		#N/A		B+	
	#N/A	LOAN_NORE		BBB-	
				#N/A	#N/A
SYNAGRO TECHNOLOGIES INC		LOAN_NORE		#N/A	#N/A
SYNAGRO TECHNOLOGIES INC		LOAN_NORE	Industrials	B+	INDUSTRIAL
SYNIVERSE TECHNOLOGIES		LOAN_NORE		#N/A	#N/A
SYNIVERSE TECHNOLOGIES		LOAN_NORE		BB	COMM/MEDIA
	#N/A	LOAN_NORE		#N/A	
	#N/A	LOAN_NORE		BB	
	#N/A	LOAN_NORE	Telecommunications	BB	
TARGA RESOURCES INC		LOAN_NORE		NA	NAT RES
TARGA RESOURCES INC		LOAN_NORE		B+	NAT RES
TARGA RESOURCES INC		LOAN_NORE		B+	
TARGET CORP				#N/A	#N/A
TARGET CORP				A+	CONSMR/RET
	#N/A	#N/A		NA	
	#N/A	#N/A		NA	
	#N/A	LOAN_NORE	Financials	BBB	
				BB-	HEALTHCARE
				#N/A	#N/A
				#N/A	#N/A
				#N/A	#N/A
				#N/A	#N/A
TELCORDIA TECHNOLOGIES		LOAN_NORE		#N/A	#N/A
TEMBEC INDUSTRIES INC		SENIOR_NORE		NR	
EPCO HOLDINGS INC		LOAN_NORE		BBB-	NAT RES
	#N/A	LOAN_NORE		#N/A	#N/A

Personal Cred. Inst.
#N/A
#N/A
Business Services, nec
#N/A
Electric Services

#N/A
Electric & Other Services Combined
Radio Stations
Radio Stations
#N/A
Natural Gas Transmission
#N/A

#N/A
#N/A
Motion Picture Distribution Services
Motion Picture Distribution Services
Motion Picture Distribution Services
#N/A
#N/A
Telephone Comm. Exc. Radio Tele.
Oil & Gas Field Services,nec

#N/A

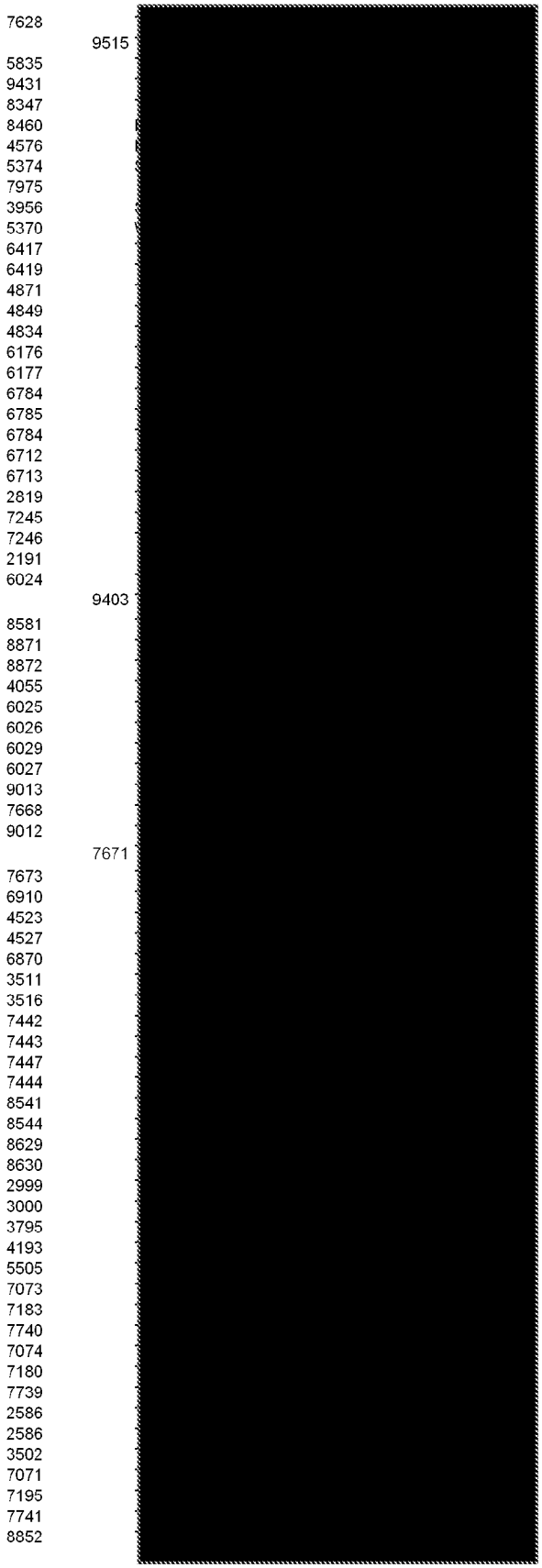
Finance Companies

Office Equipment
0
#N/A
Real Estate
Real Estate
Real Estate
#N/A

#N/A
Petroleum Refining
#N/A
Pipe Lines,nec
#N/A
#N/A
0
Trucking,Except Local
Insurance
#N/A
#N/A
Refuse Systems
#N/A
Process Control Instruments
#N/A
Process Control Instruments
Process Control Instruments

Crude Petroleum & Natural Gas
Crude Petroleum & Natural Gas
Crude Petroleum & Natural Gas
#N/A
Variety Stores
Financial Institutions
Financial Institutions
Financial Institutions
Specialty Outpatient Clinics, nec

#N/A
#N/A
#N/A
#N/A
#N/A
0
Petroleum Bulk Stations & Terminals
#N/A



[redacted]

5-YR ASSET BASED REVOLVER	TSO
TFS ACQUISITION CORP.	TFS
364 DAY REVOLVING CREDIT	ALLC
THE CLOROX COMPANY (4/2/08)	CLX
	HIG
	HDS
5-YEAR REVOLVER	HD
TRANCHE A	TSA
364 DAY REVOLVER	TOCCN
5 YEAR REVOLVER	TRV
3YR REVOLVER	WMB
CREDIT LINK DEPOSIT FACILITY	THERMA
TERM LOAN	THERMA
5-YR TERM LOAN	TWC
5-YR REVOLVER	TWC
5-YR MULTI-CCY REVOLVER	TWX
5-YR REVOLVER	TWTC
TERM LOAN B	TWTC
TERM LOAN	TISREA
REVOLVER	TISREA
	TISREA
SPECIAL LC RC-TRANCHE A	TPF
SPECIAL LC RC-TRANCHE B	TPF
NON-AMORTIZING 5 YR TERM	TRADEM
N953U (1985 AIRCRAFT)	TWAIQ
N950U (1984 AIRCRAFT)	TWAIQ
364 DAY REVOLVER	AEGON
REVOLVING CREDIT	TRADIG
TERM LOAN	RIG
BRIDGE TERM	RIG
364-DAY REVOLVER	RIG
5YR REVOLVER	RIG
REVOLVER	TRVCTR
DOLLAR REVOLVER	TPORT
MULTI-CURRENCY REVOLVER	TPORT
POST-FIRST A&R SYNTHETIC LC	TPORT
TRANCHE B DOLLAR TERM LOAN	TPORT
SR. UNSECURED BRIDGE	TRB
REVOLVER 6-YR	TRB
INCREMENTAL TERM B	TRB
	TRB
TRANCHE B TERM LOAN	TRB
5 YEAR REVOLVER	TRISTA
REVOLVER	TRX
TRANCHE A TERM LOAN	TRX
TERM LOAN	TROPIC
GLOBAL REVOLVER	TRW
TRANCHE B TERM	TRW
GLOBAL REVOLVER	TRW
TRANCHE A-1 TERM	TRW
U.S. REVOLVER	TRW
	TRW
TERM LOAN B-1	TXU
REVOLVER	TXU
TERM LOAN B-2	TXU
TERM LOAN B-3	TXU
TRANCHE B REVOLVER (3YR)	TXU
TRANCHE C REVOLVER (5 YR)	TXU
TRANCHE A-NEW(5 YR RC)4/1/05	TXU
3 YEAR REVOLVER	TXU
364 DAY BRIDGE	TXU
5-YR REVOLVER	TYC
TRANCHE A	TYC
TRANCHE B	TYC
5-YR REVOLVER	
TRANCHE A	TYC
TRANCHE B	TYC
3 YEAR REVOLVER	TYC
3 YEAR REVOLVER	TYC
1BN 5YR- SENIOR UNSEC. RCF	TYC
5-YR SENIOR REVOLVER	TYC
TRANCHE A	
TRANCHE B	
TRANCHE C	TYC

US	NAT RES	Petroleum Refining	BBB-	HG	USD	0
				HY	USD	
US	FIG	Investment Advice and Research	NR	HY		0
				HG	USD	
US	FIG	Insurance Agents,Brokers & Service	A	HG	USD	
US	CONSMR/RET	Lumber & Other Building Materials	NA	HG	USD	
US	CONSMR/RET	Lumber & Other Building Materials	A+	HG		0
US	CONSMR/RET	Sporting Goods & Bicycle Stores	B	HY		0
US		0 Miscellaneous Publishing	A-	HG	GBP	
US	FIG	Fire,Marine, & Casualty Insurance	A-	HG		0
US	NAT RES	Natural Gas Distribution	BB-	HY		0
US		Natural Resources	BB-	HY		0
US		Natural Resources	BB-	HY		0
US	COMM/MEDIA	Cable and Other Pay TV Services	BBB+	HG		0
US	COMM/MEDIA	Cable and Other Pay TV Services	BBB+	HG		1
US	COMM/MEDIA	Electronic Inf. Retrieval Svcs.	BBB+	HG		1
US	COMM/MEDIA	Telephone Comm. Exc. Radio Tele.	B	HY		0
US	COMM/MEDIA	Telephone Comm. Exc. Radio Tele.	N/A	HY		
US			BB-	HY		0
US			BB-	HY		0
US		0	0 BB-	HY	USD	
US				HY		0
US				HY		0
US	CONSMR/RET	Food & Kindred Products	NR	HG		0
US		Airlines & Airfreight	N/A	HY		0
US		Airlines & Airfreight	N/A	HY		0
US	FIG	Life Insurance	NR	SL	USD	
US			B+	HY		0
KY		0 Agricultural Production-Crops	BBB	HG	USD	
KY		Agricultural Production-Crops	BBB+	HG	USD	
KY		0 Agricultural Production-Crops	BBB+	HG	USD	
US				HY		0
US	TECHNOLOGY	Travel Agencies	B+	HY		0
US	TECHNOLOGY	Travel Agencies	B+	HY		0
US	TECHNOLOGY	Travel Agencies	B+	HY		0
US	TECHNOLOGY	Travel Agencies	B+	HY		0
US		Newspapers	BB-	HY	USD	
US		0 Newspapers	B	HY	USD	
US		Newspapers	B	HY	USD	
				HY	USD	
US		Newspapers	BB-	HY	USD	0
US			A	HG		0
US	CHEMICALS	Industrial Inorganic Chemicals	BB-	HY		0
US	CHEMICALS	Industrial Inorganic Chemicals	BB-	HY		0
US		Citrus Fruits	B+	HY		0
US	INDUSTRIAL	Automotive Parts & Supplies	BB+	HY		0
US	INDUSTRIAL	Automotive Parts & Supplies	BB+	HY		0
US	INDUSTRIAL	Automotive Parts & Supplies	BBB-	HY	USD	1
US	INDUSTRIAL	Automotive Parts & Supplies	BBB-	HY	USD	1
US	INDUSTRIAL	Automotive Parts & Supplies	BBB-	HY	USD	1
US	INDUSTRIAL	Automotive Parts & Supplies	BBB	HY	USD	
US	POWER	Electric Services	B+	HY	USD	
US	POWER	Electric Services	B+	HY	USD	
US	POWER	Electric Services	B+	HY	USD	
US	POWER	Electric Services	B+	HY	USD	
US	POWER	Electric Services	BBB-	HG		0
US	POWER	Electric Services	BBB-	HG		0
US	POWER	Electric Services	BBB-	HG		0
US	POWER	Electric Services	BBB-	HG		0
US	POWER	Electric Services	BBB-	HG		0
US	TECHNOLOGY	Electronic Components,nec		HG	USD	0
US	TECHNOLOGY	Electronic Components,nec	BBB+	HG	USD	0
US	TECHNOLOGY	Electronic Components,nec	BBB+	HG	USD	0
US	HEALTHCARE	Surgical & Medical Instruments		HG	USD	0
US	HEALTHCARE	Surgical & Medical Instruments	A-	HG	USD	0
US	HEALTHCARE	Surgical & Medical Instruments	BBB+	HG	USD	0
US	INDUSTRIAL	Electronic Components & Accessories	BBB+	HG		0
US	INDUSTRIAL	Electronic Components & Accessories	BBB+	HG		0
US	INDUSTRIAL	Electronic Components & Accessories	BBB+	HG		0
US	TECHNOLOGY	Electronic Connectors		HG	USD	0
US	TECHNOLOGY	Electronic Connectors	BBB+	HG	USD	0
US	TECHNOLOGY	Electronic Connectors	BBB+	HG	USD	0
US	TECHNOLOGY	Electronic Connectors	BBB	HG	USD	

MAY	COMPOSITE	TSO	MR			TSO	
8-Apr	SCTR	Financials	B+				
	Untested	Financials		#N/A			
8-Apr	CARUSO	CLX	SENIOR				
AUG	CARUSO	HIG	SENIOR_NORE			HIG	
AUG	COMPOSITE	HD	MR			HD	
	COMPOSITE	HD	MR			HD	
	Untested		0 B				
JUNE	COMPOSITE	TOCCN	MR			TOCCN	
	COMPOSITE	TRV	MR			TRV	
	COMPOSITE	WMB	XR			WMB	
	Untested		0	#N/A			
	Untested		0	#N/A			
	COMPOSITE	TW-Cab	MR			TW-Cab	
	COMPOSITE	TW-Cab	MR			TW-Cab	
	CARUSO	TWX	LOAN_NORE			TW	
	CARUSO	TWTC	LOAN_NORE			TWTC	
JULY	CARUSO	TWTC		#N/A		TWTC	
	Untested		0 BB-				
	Untested		0 BB-				
AUG	CARUSO	TISREA	LOAN_NORE				#N/A
	Untested		0	#N/A			
	Untested		0	#N/A			
	Untested		0 NR				
MAR	Untested		0 NA				
MAR	Untested		0 NA				
JUNE	COMPOSITE	AEGON-TransFin	MR			AEGON-TransFin	
MAR	Untested		0 B+				
SEP	CARUSO	RIG		#N/A		RIG	
DEC	COMPOSITE	RIG	TBD			RIG	
NOV	CARUSO	RIG	SENIOR			RIG	
	CARUSO		0			0 TRVCTR	
	CARUSO	TPORT	SENIOR_NORE				
	CARUSO	TPORT	SENIOR_NORE				
MAR	CARUSO	TPORT	LOAN_NORE				
	CARUSO	TPORT	SENIOR_NORE				
DEC	COMPOSITE	TRB	XR			TRB	
JUNE	CARUSO	TRB	LOAN_NORE			TRB	
DEC	COMPOSITE	TRB	XR			TRB	
may'08	CARUSO	TRB	LOAN_NORE				
MAY	CARUSO	TRB	LOAN_NORE			TRB	
	Untested		0 A-				
	CARUSO	TRX	LOAN_NORE				
	CARUSO	TRX	LOAN_NORE				
FEB	Untested		0 B+				
	CARUSO	TRWAUT	LOAN_NORE			TRWAuto	
	CARUSO	TRWAUT	LOAN_NORE			TRWAuto	
MAY	CARUSO	TRWAUT	LOAN_NORE			TRWAuto	
MAY	CARUSO	TRWAUT	LOAN_NORE			TRWAuto	
MAY	CARUSO	TRWAUT	LOAN_NORE			TRWAuto	
FEB08	CARUSO	TRW	SENIOR_MODRE			NOC-NGSMS	
OCT	CARUSO	TXU		#N/A		TXU-Texas	
OCT	COMPOSITE	TXU-Texas	XR			TXU-Texas	
OCT	CARUSO	TXU		#N/A		TXU-Texas	
OCT	CARUSO	TXU		#N/A		TXU-Texas	
	CARUSO	TXU_E	SENIOR_MODRE			TXU-Engy	
	CARUSO	TXU_E	SENIOR_MODRE			TXU-Engy	
	CARUSO	TXU_E	SENIOR_MODRE			TXU-Engy	
	CARUSO	TXU_E	SENIOR_MODRE			TXU-Engy	
	CARUSO	TXU_E	SENIOR_MODRE			TXU-Engy	
MAY	COMPOSITE	TYCL	MR			TYCL	
MAY	COMPOSITE	TYC	MR			TYC	
MAY	COMPOSITE	TYC	MR			TYC	
MAY	SCTR	Health Care	BBB			TYC	
MAY	COMPOSITE	TYC	MR			TYC	
MAY	COMPOSITE	TYC	MR			TYC	
MAR	COMPOSITE	TYC	MR			TYC	
	COMPOSITE	TYC	MR			TYC	
	COMPOSITE	TYC	MR			TYC	
MAY	CARUSO	TYC	SENIOR_MODRE			TYC	
MAY	COMPOSITE	TYC	MR			TYC	
MAY	COMPOSITE	TYC	MR			TYC	
DEC	COMPOSITE	TYCL	MR			TYCL	

Tesoro Corporation	MR	TSO
The Hartford Financial Services Group, Inc.	MR	HIG
The Home Depot, Inc.	MR	HDS
The Home Depot, Inc.	MR	HD
THE THOMSON CORPORATION	MR	TOCCN
Travelers Cos Inc	MR	TRV
The Williams Companies, Inc.	XR	WMB
Time Warner Inc	MR	TWC
Time Warner Inc	MR	TWC
Time Warner Inc.	MR	TWX
Time Warner Telecom Inc.	XR	TWTC
Time Warner Telecom Inc.	XR	TWTC
#N/A	XR	TISREA
Transamerica Fin Corp	MR	
Transocean Inc.	TBD	RIG
Transocean Inc.	TBD	RIG
Transocean Inc.	TBD	RIG
Travelcenters Of America Inc	XR	
		TPORT
		TPORT
		TPORT
		TPORT
Tribune Company	XR	TRB
Tribune Company	XR	TRB
Tribune Company	XR	TRB
Tribune Company	XR	TRB
		TRX
		TRX
TRW Automotive Inc	XR	TRWAUT
TRW Automotive Inc	XR	TRWAUT
TRW Automotive Inc	XR	TRWAUT
TRW Automotive Inc	XR	TRWAUT
TRW Automotive Inc	XR	TRWAUT
NORTHROP GRUMMAN SPACE & MISSION SYSTEMS CORP.	XR	TRW
TXU Corp	XR	TXU
TXU Corp	XR	TXU
TXU Corp	XR	TXU
TXU Corp	XR	TXU
TXU Engy Co LLC	XR	TXU_E
TXU Engy Co LLC	XR	TXU_E
TXU Engy Co LLC	XR	TXU_E
TXU Engy Co LLC	XR	TXU_E
TXU Engy Co LLC	XR	TXU_E
Tyco International Ltd.	MR	TYC
TYCO INTERNATIONAL LTD.	MR	TYC
TYCO INTERNATIONAL LTD.	MR	TYC
TYCO INTERNATIONAL LTD.	MR	
TYCO INTERNATIONAL LTD.	MR	TYC
TYCO INTERNATIONAL LTD.	MR	TYC
TYCO INTERNATIONAL LTD.	MR	TYC
TYCO INTERNATIONAL LTD.	MR	TYC
TYCO INTERNATIONAL LTD.	MR	TYC
TYCO INTERNATIONAL LTD.	MR	TYC
TYCO INTERNATIONAL LTD.	MR	
TYCO INTERNATIONAL LTD.	MR	
Tyco International Ltd.	MR	TYC

TESORO PETROLEUM CORP		LOAN_NORE	NAT RES	BBB-	NAT RES	
			Financials	#N/A	#N/A	
HARTFORD FINANCIAL SERVICES GROUP INC		SENIOR_NORE		A		
	#N/A	LOAN_NORE		#N/A		
HOME DEPOT INC				BBB+	CONSMR/RET	
				B	CONSMR/RET	
	#N/A					
TRAVELERS COS INC/THE				A-	FIG	
WILLIAMS COS INC		LOAN_NORE		BB+	NAT RES	
				#N/A	#N/A	
				#N/A	#N/A	
				#N/A	#N/A	
				BBB+	COMM/MEDIA	
TIME WARNER INC		LOAN_NORE		BBB+	COMM/MEDIA	
TIME WARNER TELECOM INC		LOAN_NORE		B	COMM/MEDIA	
TIME WARNER TELECOM INC		#N/A				
				BB-		0
				BB-		
	#N/A	LOAN_NORE		BB-		
				#N/A	#N/A	
				#N/A	#N/A	
				NR	CONSMR/RET	
				NA		
				NA		
				B+		
TRANSOCEAN INC		#N/A		BBB		
TRANSOCEAN INC		#N/A		BBB+		
TRANSOCEAN INC		SENIOR	Basic Materials	BBB+		
				#N/A	#N/A	
TRAVELPORT LTD		SENIOR_NORE		BB-		
TRAVELPORT LTD		SENIOR_NORE		BB-		
TRAVELPORT LTD		LOAN_NORE		B+		
TRAVELPORT LTD		SENIOR_NORE		B+		
TRIBUNE CO		#N/A		CCC		
TRIBUNE CO		LOAN_NORE		BB-		
TRIBUNE CO		#N/A		B		
TRIBUNE CO		LOAN_NORE		BB-		
				A-		
TRONOX WORLDWIDE LLC		LOAN_NORE		#N/A	#N/A	
TRONOX WORLDWIDE LLC		LOAN_NORE		#N/A	#N/A	
				B+		
TRW Automotive Inc		LOAN_NORE		#N/A	#N/A	
TRW Automotive Inc		LOAN_NORE		#N/A	#N/A	
TRW Automotive Inc		LOAN_NORE	INDUSTRIAL	BBB-	INDUSTRIAL	
TRW Automotive Inc		LOAN_NORE	INDUSTRIAL	BBB-	INDUSTRIAL	
TRW Automotive Inc		LOAN_NORE	INDUSTRIAL	BBB-	INDUSTRIAL	
NORTHROP GRUMMAN CORP		SENIOR_MODRE		BBB		
TXU CORP		#N/A		B+		
TXU CORP		#N/A		B+		
TXU CORP		#N/A		B+		
TXU CORP		#N/A		B+		
TXU ENERGY CO		SENIOR_MODRE		#N/A	#N/A	
TXU ENERGY CO		SENIOR_MODRE		#N/A	#N/A	
TXU ENERGY CO		SENIOR_MODRE		#N/A	#N/A	
TXU ENERGY CO		SENIOR_MODRE		#N/A	#N/A	
TXU ENERGY CO		SENIOR_MODRE		#N/A	#N/A	
TYCO INTERNATIONAL LTD		SENIOR_MODRE	TECHNOLOGY		TECHNOLOGY	
TYCO INTERNATIONAL LTD		LOAN_NORE	TECHNOLOGY	BBB+	TECHNOLOGY	
TYCO INTERNATIONAL LTD		LOAN_NORE	TECHNOLOGY	BBB+	TECHNOLOGY	
			Health Care	BBB	HEALTHCARE	
TYCO INTERNATIONAL LTD		LOAN_NORE	HEALTHCARE	A-	HEALTHCARE	
TYCO INTERNATIONAL LTD		LOAN_NORE	HEALTHCARE	BBB+	HEALTHCARE	
TYCO INTERNATIONAL LTD				#N/A	#N/A	
TYCO INTERNATIONAL LTD				#N/A	#N/A	
TYCO INTERNATIONAL LTD				#N/A	#N/A	
		SENIOR_MODRE	TECHNOLOGY		TECHNOLOGY	
			TECHNOLOGY	BBB+	TECHNOLOGY	
			TECHNOLOGY	BBB+	TECHNOLOGY	
TYCO INTERNATIONAL LTD		#N/A		BBB		

Petroleum Refining

#N/A

Insurance Agents,Brokers & Service
#N/A
Lumber & Other Building Materials
Sporting Goods & Bicycle Stores

Fire,Marine, & Casualty Insurance
Natural Gas Distribution
#N/A
#N/A
#N/A
Cable and Other Pay TV Services
Electronic Inf. Retrieval Svcs.
Telephone Comm. Exc. Radio Tele.

0

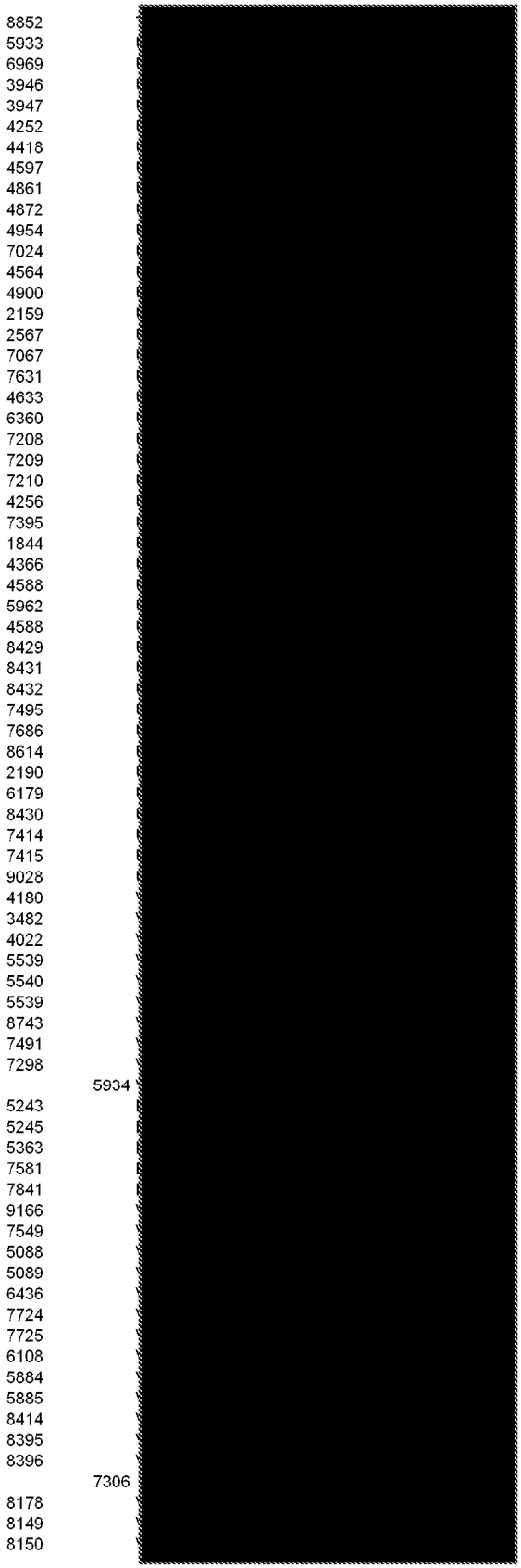
0

#N/A
#N/A
Food & Kindred Products
Airlines & Airfreight
Airlines & Airfreight

Agricultural Production-Crops
Agricultural Production-Crops
Agricultural Production-Crops
#N/A
Travel Agencies
Travel Agencies
Travel Agencies
Travel Agencies
Newspapers
Newspapers
Newspapers

Newspapers

#N/A
#N/A
Citrus Fruits
#N/A
#N/A
Automotive Parts & Supplies
Automotive Parts & Supplies
Automotive Parts & Supplies
Automotive Parts & Supplies
Electric Services
Electric Services
Electric Services
Electric Services
#N/A
#N/A
#N/A
#N/A
#N/A
Electronic Components,nec
Electronic Components,nec
Electronic Components,nec
Surgical & Medical Instruments
Surgical & Medical Instruments
Surgical & Medical Instruments
#N/A
#N/A
#N/A
Electronic Connectors
Electronic Connectors
Electronic Connectors
Electronic Connectors



[redacted]

TRANCHE C	TYC
REVOLVER	USS
TERM LOAN	UAUA
N319UA	UAUA
N352UA	UAUA
N788UA	UAUA
AT&T CLAIM	UAUA
FORTRESS	UAUA
CALYON CLM 39914 N597UA	UAUA
N368UA-DEFICIANCY CLAIM	UAUA
PRATT & WHIT	UAUA
7-YR TRANCHE B TERM LOAN	UAUA
CLAIM 035504	UAUA
BOEING 777-222-DEFICIANCY CLAI	UAUA
REVOLVING CREDIT	UNCOMP
TRANCHE D TERM LOAN	UTDCOM
6 YEAR REVOLVER	USPI
5-YR REVOLVER	UNH
5-YEAR REVOLVER	UNH
US TRANCHE REVOLVER	UCO
REVOLVER	UVN
INITIAL TERM LOAN	UVN
DELAYED DRAW TERM	UVN
TERM LOAN	URSFS
7YR TERM LOAN	LCC
REVOLVER CREDIT FACILITY	USIS
TRANCHE B TERM LOAN	USIS
TRANCHE C TERM LOAN	USIS
TRANCHE D TERM LOAN	USIS
TRANCHE C TERM LOAN	USIS
	USIS
	USIS
	USIS
5-YEAR REVOLVER	STEEL
TERM LOAN	X
TERM LOAN	X
	USAMED
FIVE-YEAR REVOLVER	USAA
	USIS
SYNTHETIC	USPF
TERM LOAN	USPF
	UST
5 YEAR REVOLVER	VLO
5YR REVOLVER	VLI
5YR SENIOR UNSECURED TERM	VLI
TERM	VANCAR
US REVOLVER	VANCAR
TERM	VANCAR
REVOLVER	VAREL
CLAIM 2005.001.072887-7 48413	
TERM LOAN	VARIG
TERM LOAN	
5YR REVOLVER	VENMAC
6YR TERM B DELAYED PROJECT	VENMAC
7YR TERM B FUNDED PROJECT	VENMAC
TERM B ADDITIONAL	VENMAC
INCREMENT B CASINO	VENMAC
	VENOCO
FIRST LIEN REVOLVING CREDIT	VENOCO
SECOND LIEN TERM LOAN	VQ
6 YEAR REVOLVER	PAY
REVOLVER	VRNT
TERM LOAN	VRNT
3 YEAR REVOLVER	VZ
REVOLVER	VERSO
7YR TERM B LOAN	#N/A
	VTRU
	VTRU
	VTRU
REVOLVING FACILITY	
TERM LOAN	GDYEP
REVOLVER	GDYEP
DELAY DRAW TERM	GDYEP

US		TECHNOLOGY	Electronic Connectors	BBB	HG	USD	
US		NAT RES	Water Transportion	B+	HY		0
US			Air Transp. Scheduled	B+	HY		0
US			Air Transp. Scheduled	N/A	HY		0
US			Air Transp. Scheduled	N/A	HY		0
US			Air Transp. Scheduled	N/A	HY		0
US			Air Transp. Scheduled	N/A	HY		0
US			Air Transp. Scheduled	N/A	HY		0
US			Air Transp. Scheduled	N/A	HY		0
US			Air Transp. Scheduled	N/A	HY		0
US			Air Transp. Scheduled	N/A	HY		0
US			Air Transp. Scheduled	B+	HY		0
US			Air Transp. Scheduled	N/A	HY		0
US			Air Transp. Scheduled	N/A	HY		0
US		INDUSTRIAL	Industrial Supplies	BB-	HY		0
US		INDUSTRIAL	Industrial Supplies	BB-	HY		0
US		HEALTHCARE	General Medical & Surgical Hospitals	B	HY	USD	1
US		HEALTHCARE	Hospital & Medical Service Plans	A	HG	USD	0
US		HEALTHCARE	Hospital & Medical Service Plans	A	HG		0
US		NAT RES	Pipe Lines,nec	BB	HY		0
US		COMM/MEDIA	Television Broadcasting	B	HY		0
US		COMM/MEDIA	Television Broadcasting	B	HY		0
US		COMM/MEDIA	Television Broadcasting	B	HY		0
US			Power	NR	HY		0
US		POWER	Services Related to Air Transportation	B	HY	USD	
US		CONSMR/RET	Detective, Guard & Armored Car Svcs	B+	HY		0
US		CONSMR/RET	Detective, Guard & Armored Car Svcs	B+	HY		0
US		CONSMR/RET	Detective, Guard & Armored Car Svcs	B+	HY		0
US		CONSMR/RET	Detective, Guard & Armored Car Svcs	B+	HY		0
US		CONSMR/RET	Detective, Guard & Armored Car Svcs	B+	HY	USD	0
US		CONSMR/RET	Detective, Guard & Armored Car Svcs	N/A	HY	USD	
US		CONSMR/RET	Detective, Guard & Armored Car Svcs	N/A	HY	USD	
US		CONSMR/RET	Detective, Guard & Armored Car Svcs	N/A	HY	USD	
US		INDUSTRIAL	Steel Pipe & Tubes	BB+	HG	USD	0
US		INDUSTRIAL	Steel Pipe & Tubes	BB+	HG	USD	
US		INDUSTRIAL	Steel Pipe & Tubes	BB+	HY	USD	
US			Cable and Other Pay TV Services	N/A	HY	USD	
US		FIG	Real Estate Investment Trusts	AAA	HG		0
US		CONSMR/RET	Detective, Guard & Armored Car Svcs	N/A	HY	USD	
	#N/A		Crude Petroleum & Natural Gas	BB	HY	USD	
US			Crude Petroleum & Natural Gas	BB	HY	USD	0
		#N/A	#N/A	#N/A	#N/A	#N/A	
US		NAT RES	Petroleum Refining	BBB	HG		0
US		NAT RES	Pipelines Exc. Natural Gas	BBB-	HG		0
US		NAT RES	Pipelines Exc. Natural Gas	BBB-	HG		0
US		CONSMR/RET	Passenger Car Rental, W/O Drivers	BB	HY		0
US		CONSMR/RET	Passenger Car Rental, W/O Drivers	BB	HY		0
US		CONSMR/RET	Passenger Car Rental, W/O Drivers	BB	HY	USD	0
US			0 Machinery, Industrial	B+	HY	USD	
US			Aircraft & Aerospace		HY	USD	0
US			0 Aircraft & Aerospace	NA	HY	USD	
US		GAMING	Hotels,Motels	BB-	HY		0
US		GAMING	Hotels,Motels	BB-	HY		0
US		GAMING	Hotels,Motels	BB-	HY		0
US		GAMING	Hotels,Motels	BB	HY	USD	0
US		GAMING	Hotels,Motels	NA	HY	USD	
		#N/A	#N/A	#N/A	#N/A	#N/A	
US		NAT RES	Crude Petroleum & Natural Gas	B	HY	USD	
US		NAT RES	Crude Petroleum & Natural Gas	B-	HY		0
US		NAT RES	Crude Petroleum & Natural Gas	B-	HY		0
US		COMM/MEDIA	Calculating & Acct'g Machines	BB-	HY		0
US			Computer Integrated System Design	B+	HY	USD	0
US			Computer Integrated System Design	B	HY	USD	0
US		COMM/MEDIA	Telephone Comm. Exc. Radio Tele.	A	HG		0
US		INDUSTRIAL	Paper Mills,Except Building Paper	BB	HY		0
#N/A		#N/A	#N/A	#N/A	#N/A		
US			0 Business Services, nec	CCC+	HY	USD	
US			0 Business Services, nec	B+	HY	USD	
US			0 Business Services, nec	B+	HY	USD	
					HY		
					HY		
					HY		

DEC	COMPOSITE	TYCL		MR		TYCL		
	Untested		0	B		USS		
FEB	CARUSO	UAUA		LOAN_NORE				
	Untested		0	NA				
	Untested		0	NA				
	Untested		0	NA				
	Untested		0	NA				
	Untested		0	NA				
	Untested		0	NA				
	Untested		0	NA				
	Untested		0	NA				
MAR	Untested		0	B+				
	Untested		0	NA				
	Untested		0	NA				
	CARUSO	UNCOMP		LOAN_NORE				
	CARUSO	UNCOMP		LOAN_NORE				
APR	COMPOSITE	USPI		XR		USPI		
MAY	CARUSO	UNH		SENIOR_NORE		UNH		
	COMPOSITE	UNH		MR		UNH		
	CARUSO	UCO		SENIOR_NORE		UCO		
MAR	CARUSO	UVN		LOAN_NORE		UVN		
MAR	CARUSO	UVN		LOAN_NORE		UVN		
MAR	CARUSO	UVN		LOAN_NORE		UVN		
	Untested		0		#N/A			
OCT	CARUSO	LCC			#N/A			0
	CARUSO	USIS		LOAN_NORE		USISISI		
	CARUSO	USIS		LOAN_NORE		USISISI		
	CARUSO	USIS		LOAN_NORE		USISISI		
	CARUSO	USIS		LOAN_NORE		USISISI		
MAY	COMPOSITE	USISISI		XR		USISISI		
AUG	CARUSO	USIS		LOAN_NORE		USISISI		
AUG	CARUSO	USIS		LOAN_NORE		USISISI		
AUG	CARUSO	USIS		LOAN_NORE		USISISI		
MAY	Untested	INDUSTRIAL		BB+				
SEP	CARUSO	X			#N/A	X		
OCT	CARUSO	X		SENIOR		X		
MAR08	COMPOSITE	USMX		XR		USMX		
	Untested		0	AAA				
AUG	CARUSO	USIS		LOAN_NORE		USISISI		
DEC	COMPOSITE	USPF			#N/A	USPF		
APR	SCTR	Oil & Gas		BB				
JAN	CARUSO	UST		SENIOR_MODRE		UST		
	COMPOSITE	VLOC		MR		VLOC		
	Untested		0		#N/A			
	Untested		0		#N/A			
	CARUSO	VANCAR		LOAN_NORE				
	CARUSO	VANCAR		LOAN_NORE				
MAY	CARUSO	VANCAR		LOAN_NORE				
NOV	COMPOSITE	#N/A		XR			#N/A	
MAY	Untested		0			0		
SEP	Untested		0			0	#N/A	
	Untested		0			0		
	CARUSO	VENMAC		LOAN_NORE				
	CARUSO	VENMAC		LOAN_NORE				
	CARUSO	VENMAC		LOAN_NORE				
MAY	CARUSO	VENMAC		LOAN_NORE				
SEP	CARUSO	VENMAC			#N/A			0
JAN	CARUSO		0		#N/A		#N/A	
FEB08	CARUSO	VENOCO			#N/A		#N/A	
	Untested		0	B				
	Untested		0		#N/A			
	Untested		0	BB				
MAY	CARUSO	VRNT		LOAN_NORE				
MAY	CARUSO	VRNT		LOAN_NORE				
	COMPOSITE	VRZN		MR		VRZN		
	CARUSO	VERSO		LOAN_NORE				
	CARUSO	VERSO		LOAN_NORE				
AUG	SCTR	Consumer Services		CCC+			#N/A	
AUG	Untested		0	B+			#N/A	
AUG	Untested		0	B+			#N/A	
JULY	Untested		0			0		
JULY	Untested		0			0		
JULY	Untested		0			0		

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0038059

Tyco International Ltd.			MR		TYC
USS Co Ltd					USS
					UAUA
					UAUA
					UNCOMP
					UNCOMP
UNITED SURGICAL PARTNERS			XR		USPI
UnitedHealth Group Incorporated			MR		UNH
UnitedHealth Group Incorporated			MR		UNH
Universal Compression Holdings, Inc.			XR		UCO
UNIVISION COMMUNICATIONS INC.			XR		UVN
UNIVISION COMMUNICATIONS INC.			XR		UVN
UNIVISION COMMUNICATIONS INC.			XR		UVN
			0 XR		LCC
US Investigations Services Inc			XR		USIS
US Investigations Services Inc			XR		USIS
US Investigations Services Inc			XR		USIS
US Investigations Services Inc			XR		USIS
US INVESTIGATIONS SERVICES, INC.			XR		USIS
US INVESTIGATIONS SERVICES, INC.			XR		USIS
US INVESTIGATIONS SERVICES, INC.			XR		USIS
US INVESTIGATIONS SERVICES, INC.			XR		USIS
					STEEL
UNITED STATES STEEL CORPORATION			MR		X
UNITED STATES STEEL CORPORATION			XR		X
USA MEDIA GROUP			XR		USAMED
US INVESTIGATIONS SERVICES, INC.			XR		USIS
USPF HOLDINGS, LLC				#N/A	USPF
			XR		USPF
UST Inc.			TBD		UST
Valero Energy Corporation			MR		
					VLI
					VLI
					VANCAR
					VANCAR
					VANCAR
	#N/A		XR		VAREL
	#N/A		XR		VARIG
					VENMAC
					VENMAC
					VENMAC
					VENMAC
			0 XR		VENMAC
	#N/A		TBD		0
	#N/A		XR		VENOCO
					VRNT
					VRNT
Verizon Communications Inc.			MR		VZ
					VERSO
					VERSO
	#N/A		XR		VTRU
	#N/A		XR		VTRU
	#N/A		XR		VTRU
	#N/A		TBD		
	#N/A		TBD		
	#N/A		TBD		

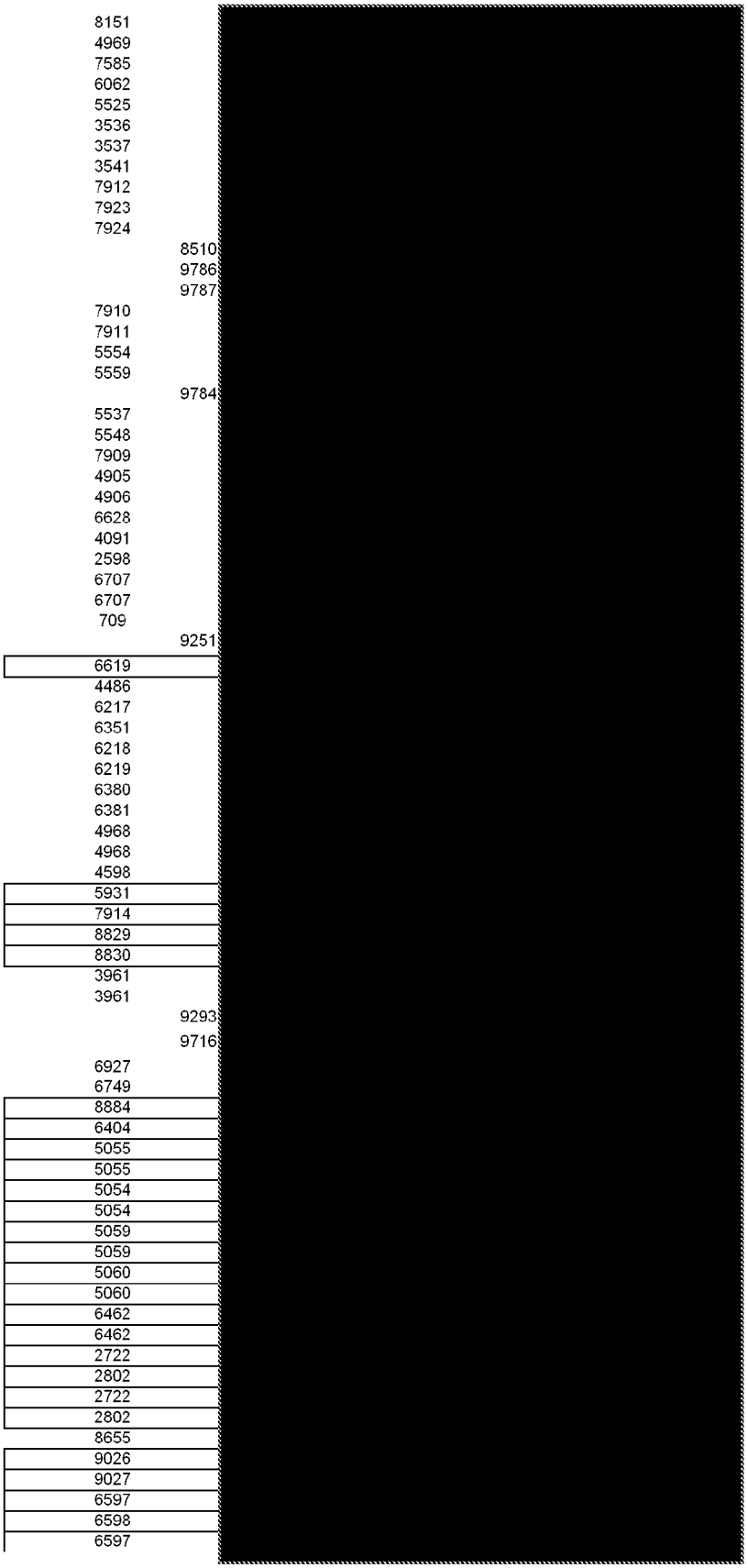
TYCO INTERNATIONAL LTD	#N/A		BBB	
DUMMY REF OB	SENIOR_NORE		B	NAT RES
UAL CORP	LOAN_NORE		#N/A	#N/A
			NA	
			NA	
			NA	
			NA	
			NA	
			NA	
			NA	
			NA	
UAL CORP			B+	
			NA	
			NA	
UNITED COMPONENTS, INC	LOAN_NORE		BB-	INDUSTRIAL
UNITED COMPONENTS, INC	LOAN_NORE		#N/A	#N/A
#N/A	LOAN_NORE	Health Care	B	HEALTHCARE
UNITEDHEALTH GROUP INC	LOAN_NORE	HEALTHCARE	A	HEALTHCARE
UNITEDHEALTH GROUP INC			#N/A	#N/A
UNIVERSAL COMPRESSION HOLDINGS INC	SENIOR_NORE		#N/A	#N/A
	LOAN_NORE		B	COMM/MEDIA
	LOAN_NORE		B	COMM/MEDIA
	LOAN_NORE		B	COMM/MEDIA
			#N/A	
#N/A	#N/A		B	
US INVESTIGATIONS SERVICES INC	LOAN_NORE		#N/A	#N/A
US INVESTIGATIONS SERVICES INC	LOAN_NORE		#N/A	#N/A
US INVESTIGATIONS SERVICES INC	LOAN_NORE		#N/A	#N/A
US INVESTIGATIONS SERVICES INC	LOAN_NORE		#N/A	#N/A
US INVESTIGATIONS SERVICES INC	LOAN_NORE	CONSMR/RET	B+	CONSMR/RET
US INVESTIGATIONS SERVICES INC	LOAN_NORE		#N/A	
US INVESTIGATIONS SERVICES INC	LOAN_NORE		NA	
US INVESTIGATIONS SERVICES INC	LOAN_NORE		NA	
STEEL HEDDLE GROUP INC	LOAN_NORE	INDUSTRIAL	BB+	INDUSTRIAL
UNITED STATES STEEL CORP	#N/A		BB+	
UNITED STATES STEEL CORP	SENIOR		BB+	
#N/A	#N/A		N/A	
			AAA	FIG
US INVESTIGATIONS SERVICES INC	LOAN_NORE		#N/A	
USPF HOLDINGS, LLC	#N/A		#N/A	
#N/A		Oil & Gas	BB	
UST INC	SENIOR_MODRE		#N/A	
			BBB	NAT RES
VALERO LOGISTICS OPERATIONS LP	SENIOR_MODRE		#N/A	#N/A
VALERO LOGISTICS OPERATIONS LP	SENIOR_MODRE		#N/A	#N/A
VANGUARD CAR RENTAL	LOAN_NORE		#N/A	#N/A
VANGUARD CAR RENTAL	LOAN_NORE		#N/A	#N/A
VANGUARD CAR RENTAL	LOAN_NORE	CONSMR/RET	BB	CONSMR/RET
#N/A	#N/A		B+	
VARIG	#N/A		NA	
VENETIAN MACAU FINANCE CO	LOAN_NORE		BB-	GAMING
VENETIAN MACAU FINANCE CO	LOAN_NORE		BB-	GAMING
VENETIAN MACAU FINANCE CO	LOAN_NORE		#N/A	#N/A
VENETIAN MACAU FINANCE CO	LOAN_NORE	GAMING	BB	GAMING
VENETIAN MACAU FINANCE CO	#N/A		NA	
#N/A	#N/A		#N/A	
#N/A	#N/A		B	
			B	NAT RES
			#N/A	#N/A
			BB	COMM/MEDIA
VERINT SYSTEMS INC	LOAN_NORE		B+	
VERINT SYSTEMS INC	LOAN_NORE		B	
VERIZON COMMUNICATIONS INC			A	COMM/MEDIA
DUMMY REF OB	LOAN_NORE		BB	INDUSTRIAL
DUMMY REF OB	LOAN_NORE			
#N/A	LOAN_NORE	Consumer Services	CCC+	
#N/A	LOAN_NORE		B+	
#N/A	LOAN_NORE		B+	
#N/A	#N/A			
#N/A	#N/A			
#N/A	#N/A			

Electronic Connectors
Water Transportion
#N/A
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Industrial Supplies
#N/A
General Medical & Surgical Hospitals
Hospital & Medical Service Plans
#N/A
#N/A
Television Broadcasting
Television Broadcasting
Television Broadcasting
#N/A
Services Related to Air Transportation
#N/A
#N/A
#N/A
#N/A
Detective, Guard & Armored Car Svcs
#N/A
Detective, Guard & Armored Car Svcs
Detective, Guard & Armored Car Svcs
Steel Pipe & Tubes
Steel Pipe & Tubes
Steel Pipe & Tubes
Cable and Other Pay TV Services
Real Estate Investment Trusts
#N/A
#N/A
Crude Petroleum & Natural Gas
#N/A
Petroleum Refining
#N/A
#N/A
#N/A
#N/A
Passenger Car Rental, W/O Drivers
Machinery, Industrial
Aircraft & Aerospace
Aircraft & Aerospace

Hotels,Motels
Hotels,Motels
#N/A
Hotels,Motels
Hotels,Motels
#N/A
Crude Petroleum & Natural Gas
Crude Petroleum & Natural Gas
#N/A
Calculating & Acct'g Machines
Computer Integrated System Design
Computer Integrated System Design
Telephone Comm. Exc. Radio Tele.
Paper Mills,Except Building Paper

Business Services, nec
Business Services, nec
Business Services, nec

12/5/06 CURVE IN CARUSO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9251
6619
4486
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6927
6749
8884
6404
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5060
5060
6462
6462
2722
2802
2722
2802
8655
9026
9027
6597
6598
6597

[redacted]

	INITIAL TERM LOAN	GDYEP
	5 YEAR REVOLVER	D
	ADD'L TERM LOAN	VC
	TERM LOAN	VC
	4YR REVOLVER	VNO
	REVOLVER	VOUGHT
	TRANCHE B L/C	VOUGHT
	TERM	VOUGHT
	$2.090MM SBLC	WMT
	FRONTED LC 450MM	WMT
	SUPPLEMENTAL LC	WMT
	FRONTED LC	WMT
	SYNDICATED LC	WMT
	FRONTED LC	WMT
	364-DAY BASE FACILITY	WMT
	364-DAY SEASONAL FACILITY	WMT
	364-DAY SEASONAL FACILITY	WMT
	364-DAY BASE FACILITY	WMT
	364-DAY REVOLVER	WMT
	5YR REVOLVER	WMT
	1-YEAR LETTER OF CREDIT FAC.	WMT
	5YR REVOLVER	WMT
	4YR MULTI-CCY REVOLVER	DIS
	5YR MULTI-CCY REVOLVER	DIS
	3 YEAR REVOLVER	WRBRG
	5YR REVOLVER	WM
	REVOLVING CREDIT	WSI
	TRANCHE D TERM LOAN	WSI
	TRANCHE E TERM LOAN	WSI
	TERM LOAN B	WCIIQ
	REVOLVER FACILITY	WCI
	2ND LIEN	WLM
	2.5BN SENIOR CREDIT FACILITY	WLP
	MULTICURRENCY REVOLVER	WESCOA
	DOLLAR REVOLVER	WESCOA
	TERM LOAN	WESCOA
	COMMITMENT	WESCOA
	TERM LOAN	WSTC
	REVOLVER	WSTC
	5-YR REVOLVER	WR
	5-YR REVOLVER	WR
	REVOLVING CREDIT FACILITY	WSF
	5-YR REVOLVER	WTM
	5-YR REVOLVER	WTM
	REVOLVER	WPZ
	TERM LOAN	WPZ
	5 YEAR REVOLVER	SCOTS
	5 YEAR REVOLVER	SCOTS
	TERM LOAN	TROPIC
	REVOLVER	TROPIC
	TERM LOAN	WIMAR
	TRANCHE B TERM LOAN	WIN
	REVOLVER	WRHI
		ITWCN
	5-YEAR REVOLVER	WEFT
	5-YEAR REVOLVER	WEFT
	5YR REVOLVER	WEP
	5YR REVOLVER	WEP
	5YR REVOLVER	WEC
	5YR REVOLVER	WEC
	5YR REVOLVER	GASCO
	5YR REVOLVER	GASCO
	5 YEAR REVOLVER	LNT
	5 YEAR REVOLVER	LNT
	TRANCHE A REVOLVER	WMG
	TRANCHE B REVOLVER	WMG
	TRANCHE A REVOLVER	WMG
	TRANCHE B REVOLVER	WMG
		WOLFHO
		WOLFHO
		WOLFHO
	REVOLVER	WORSPA
	TERM LOAN	WORSPA
	REVOLVER	WORSPA

				HY		
US	POWER	Electric Services	BBB	HG		0
US	CONSMR/RET	Motor Vehicle Parts & Accessories	NA	HY	USD	
US	CONSMR/RET	Motor Vehicle Parts & Accessories	B-	HY		0
US	REAL ESTAT	Real Estate Investment Trusts	BBB	HG		0
US	INDUSTRIAL	Aircraft	B-	HY		0
US	INDUSTRIAL	Aircraft	B-	HY	USD	0
US	INDUSTRIAL	Aircraft	B-	HY	USD	0
US	CONSMR/RET	Variety Stores	AA	HG		
US	CONSMR/RET	Variety Stores	AA	HG		
US	CONSMR/RET	Variety Stores	AA	HG		
US	CONSMR/RET	Variety Stores	AA	HG		
US	CONSMR/RET	Variety Stores	AA	HG		
US	CONSMR/RET	Variety Stores	AA	HG		
US	CONSMR/RET	Variety Stores	AA	HG		
US	CONSMR/RET	Variety Stores	AA	HG		
US	CONSMR/RET	Variety Stores	AA	HG		0
US	CONSMR/RET	Variety Stores	AA	HG		0
US	CONSMR/RET	Variety Stores	AA	HG		
US	CONSMR/RET	Variety Stores	AA	HG		0
US	CONSMR/RET	Variety Stores	AA	HG		0
US	CONSMR/RET	Variety Stores	AA	HG		
US	COMM/MEDIA	Misc.Amusement & Recreation Services	A-	HG		1
US	COMM/MEDIA	Misc.Amusement & Recreation Services	A-	HG		1
US	FIG	Investment Advice and Research	NR	HG		0
US	FIG	Svgs. Inst. Not Fed Chartered	A-	HG		0
CA		Refuse Systems	B-	HY		0
CA		Refuse Systems	B-	HY		0
CA		Refuse Systems	B-	HY	USD	0
US	COMM/MEDIA	Telephone Comm. Exc. Radio Tele.	D	HY		0
US				HY		0
US	HEALTHCARE	Accident & Health Insurance	BBB+	HG		0
US	INDUSTRIAL	Aircraft & Parts	B+	HY		0
US	INDUSTRIAL	Aircraft & Parts	B+	HY		0
US	INDUSTRIAL	Aircraft & Parts	B+	HY	USD	0
US	INDUSTRIAL	Aircraft & Parts	B-	HY		0
US		Technology	B+	HY		0
US		Technology	B+	HY		0
US	POWER	Utilities	BBB	HG		1
	POWER	Utilities	BBB	HG	USD	20000000
			A	HG	USD	100000000
US	FIG	Insurance Agents, Brokers & Services	BBB	HG		0
	FIG	Insurance Agents, Brokers & Services	BBB	HG	USD	57500000
US	NAT RES	Natural Gas Distribution	BBB-	HG	USD	
US	NAT RES	Natural Gas Distribution	BBB-	HG	USD	
US		Equipment Rental & Leasing, nec	BB	HY		0
		Equipment Rental & Leasing, nec	BB+	HY	USD	5000000
US				HY		0
US				HY		0
US			NA	HY	USD	
CA		0	0 N/A	HY	USD	
US	POWER	Electric Services	NR	HG		0
	POWER	Electric Services	NR	HG	USD	4722222.22
US	POWER	Electric Services	A-	HG		1
	POWER	Electric Services	A-	HG	USD	15000000
US	POWER	Services-Computer & Data Processing	BBB+	HG		1
	POWER	Services-Computer & Data Processing	BBB+	HG	USD	42500000
US	POWER	Natural Gas Transmission	A-	HG		0
	POWER	Natural Gas Transmission	A-	HG	USD	14166666.67
US	POWER	Electric & Other Services Combined	A-	HG		0
	POWER	Electric & Other Services Combined	A-	HG	USD	10384615.39
US	COMM/MEDIA	Motion Picture & Video Production	BB-	HY		0
US	COMM/MEDIA	Motion Picture & Video Production	BB-	HY		0
	COMM/MEDIA	Motion Picture & Video Production	BB-	HY	USD	10182666.66
	COMM/MEDIA	Motion Picture & Video Production	BB-	HY	USD	24817333.33
US			NR	HY	USD	
US			BB-	HY	USD	
US			BB-	HY	USD	
US	TECHNOLOGY	Business Services, nec	B	HY		0
US	TECHNOLOGY	Business Services, nec	B	HY		0
	TECHNOLOGY	Business Services, nec	B	HY	USD	9750000

	JULY	Untested		0		0				
		Untested		0	BBB		D-VirgEl+Pwr			
	OCT	CARUSO	VC		#N/A		VC			
		CARUSO	VC		LOAN_NORE		VC			
		COMPOSITE	VNO-LP		MR		VNO-LP			
		CARUSO	VOUGHT		LOAN_NORE		VOUGHT			
	MAY	COMPOSITE	VOUGHT		XR		VOUGHT			
	MAY	COMPOSITE	VOUGHT		XR		VOUGHT			
		COMPOSITE	WMT		MR		WMT			
		COMPOSITE	WMT		MR		WMT			
		COMPOSITE	WMT		MR		WMT			
		COMPOSITE	WMT		MR					
		COMPOSITE	WMT		MR					
		COMPOSITE	WMT		MR					
		COMPOSITE	WMT		MR		WMT			
		COMPOSITE	WMT		MR		WMT			
		COMPOSITE	WMT		MR		WMT			
		COMPOSITE	WMT		MR		WMT			
		COMPOSITE	WMT		MR					
		COMPOSITE	WMT		MR		WMT			
		COMPOSITE	WMT		MR		WMT			
		COMPOSITE	WMT		MR		WMT			
		COMPOSITE	DIS		MR		DIS			
		COMPOSITE	DIS		MR		DIS			
		SCTR	Financials		NR					
		COMPOSITE	WM		MR		WM			
		Untested		0	BB-					
	MAR	Untested		0	B+					
	MAY	CARUSO	WSI		LOAN_NORE					
		Untested		0	D					
		CARUSO	WCI		SUBORDINATE_NORE					
		COMPOSITE	WLM		XR		WLM			
		COMPOSITE	WLP		MR		WLP			
		Untested		0	BB-					
		Untested		0	BB-					
	MAY	CARUSO	WESCOA		LOAN_NORE					
		Untested		0	B-					
		CARUSO	WSTC		LOAN_NORE					
		CARUSO	WSTC		CVA_LOAN					
		COMPOSITE	WR		MR		WR			
6800000	JUNE	CARUSO	WR			#N/A		#N/A		
36532951.3	JUNE	SCTR	Financials		A					0
		Untested		0		#N/A	WTM			
0	JUNE	CARUSO	WTM			#N/A	WTM			
	DEC	COMPOSITE		0	MR					0
	DEC	COMPOSITE		0	MR					0
		Untested		0		#N/A				
3187162.67	JUNE	CARUSO	SCOTS			#N/A		#N/A		
		Untested		0		#N/A				
		Untested		0		#N/A				
		Untested		0		#N/A				
		COMPOSITE	WINDS		XR		WINDS			
	DEC	COMPOSITE	WRHI		XR		WRHI			
	AUG	CARUSO	ITWCN		LOAN_NORE			#N/A		
		Untested		0		#N/A				
0	JUNE	CARUSO	WEFT			#N/A		#N/A		
		COMPOSITE	WEC		MR		WEC			
0	JUNE	CARUSO	WEP			#N/A		#N/A		
		COMPOSITE	WEC		MR		WEC			
0	JUNE	CARUSO	WEC			#N/A	WEC			
		Untested		0	A-					
0	JUNE	CARUSO	GASCO			#N/A		#N/A		
		COMPOSITE	LNT		MR		LNT			
0	JUNE	CARUSO	LNT			#N/A	LNT			
		CARUSO	WMG		LOAN_NORE		WMG			
		CARUSO	WMG		LOAN_NORE		WMG			
0	JUNE	CARUSO	WMG			#N/A	WMG			
0	JUNE	CARUSO	WMG			#N/A	WMG			
	FEB08	CARUSO	WOLFHO			#N/A		#N/A		
	FEB08	CARUSO	WOLFHO			#N/A		#N/A		
	FEB08	CARUSO	WOLFHO			#N/A		#N/A		
		CARUSO	WORSPA		LOAN_NORE					
		CARUSO	WORSPA		LOAN_NORE					
0	JUNE	CARUSO	WORSPA			#N/A				0

#N/A	TBD	
Va Elec & Pwr Co	MR	
Visteon Corporation	XR	VC
Visteon Corporation	XR	VC
Vornado Realty L.P.	MR	
Vought Aircraft Industries, Inc.	XR	VOUGHT
Vought Aircraft Industries, Inc.	XR	VOUGHT
Vought Aircraft Industries, Inc.	XR	VOUGHT
Wal-Mart Stores, Inc.	MR	WMT
Wal-Mart Stores, Inc.	MR	WMT
Wal-Mart Stores, Inc.	MR	WMT
Wal-Mart Stores, Inc.	MR	WMT
Wal-Mart Stores, Inc.	MR	WMT
Wal-Mart Stores, Inc.	MR	WMT
Wal-Mart Stores, Inc.	MR	WMT
Wal-Mart Stores, Inc.	MR	WMT
Wal-Mart Stores, Inc.	MR	WMT
The Walt Disney Company	MR	DIS
The Walt Disney Company	MR	DIS
Washington Mutual, Inc.	MR	WM
		WSI
WELLMAN, INC.	XR	
WellPoint, Inc.	MR	WLP
		WESCOA
		WSTC
		WSTC
Westar Engy Inc	MR	
#N/A	TBD	WR
	0 TBD	WSF
White Mountains Insurance Group, Ltd	MR	WTM
White Mountains Insurance Group, Ltd.	TBD	WTM
	0 MR	WPZ
	0 MR	WPZ
#N/A	TBD	SCOTS
Windstream Corp	XR	WINDS
WINDSTREAM REGATTA HOLDINGS	XR	WRHI
#N/A	TBD	ITWCN
#N/A	TBD	WEFT
WI Engy Corp	MR	WEC
#N/A	TBD	WEP
WISCONSIN ENERGY CORPORATION	MR	WEC
WISCONSIN ENERGY CORPORATION	TBD	WEC
#N/A	TBD	GASCO
Alliant Energy Corporation	MR	LNT
Alliant Energy Corporation	TBD	LNT
Warner Music Group Inc	XR	WMG
Warner Music Group Inc	XR	WMG
WMG Acquisition Corp.	TBD	WMG
WMG Acquisition Corp.	TBD	WMG
#N/A	XR	WOLFHO
#N/A	XR	WOLFHO
#N/A	XR	WOLFHO
		WORSPA
		WORSPA
	0 TBD	WORSPA

#N/A	#N/A				
			BBB	POWER	
VISTEON CORP	#N/A		NA		
VISTEON CORP	**LOAN_NORE**		B-	CONSMR/RET	
			BBB-	REAL ESTAT	
VOUGHT AIRCRAFT	LOAN_NORE		B	INDUSTRIAL	
VOUGHT AIRCRAFT	LOAN_NORE	INDUSTRIAL	B-	INDUSTRIAL	
VOUGHT AIRCRAFT	LOAN_NORE	INDUSTRIAL	B-	INDUSTRIAL	
WAL-MART STORES INC	#N/A				
WAL-MART STORES INC	#N/A				
WAL-MART STORES INC	#N/A				
WAL-MART STORES INC	#N/A				
WAL-MART STORES INC	#N/A				
WAL-MART STORES INC			#N/A	#N/A	
WAL-MART STORES INC			#N/A	#N/A	
WAL-MART STORES INC			#N/A	#N/A	
WAL-MART STORES INC			#N/A	#N/A	
WAL-MART STORES INC	#N/A				
WALT DISNEY CO	LOAN_NORE		A	COMM/MEDIA	
WALT DISNEY CO	LOAN_NORE		A	COMM/MEDIA	
		Financials	NR	FIG	
WASHINGTON MUTUAL INC	SENIOR_MODRE		#N/A	#N/A	
			BB-		
			B+		
WASTE SERVICES INC	LOAN_NORE		B-		
			D	COMM/MEDIA	
			#N/A	#N/A	
WELLPOINT HEALTH NETWORKS			A-	HEALTHCARE	
			BB-	INDUSTRIAL	
			BB-	INDUSTRIAL	
WESCO AIRCRAFT HARDWARE CORP	LOAN_NORE	INDUSTRIAL	B+	INDUSTRIAL	
			B-	INDUSTRIAL	
WEST CORP	LOAN_NORE		B+		
WEST CORP	CVA_LOAN		BB-		
			BBB	POWER	
#N/A	#N/A				
WESTFIELD GROUP	#N/A	Financials	A		
WHITE MOUNTAINS INSURANCE GROUP LTD			#N/A	#N/A	
WHITE MOUNTAINS INSURANCE GROUP LTD	#N/A				
WILLIAMS PARTNERS LP	#N/A		BBB-		
WILLIAMS PARTNERS LP	#N/A		BBB-		
			#N/A		
#N/A	#N/A				
			#N/A	#N/A	
WINDSTREAM CORP			#N/A	#N/A	
WINDSTREAM REGATTA HOLDINGS	#N/A		NA		
#N/A	LOAN_NORE		#N/A		
			#N/A	#N/A	
#N/A	#N/A				
WISCONSIN ENERGY CORP	LOAN_NORE		A-	POWER	
#N/A	#N/A				
WISCONSIN ENERGY CORP	LOAN_NORE		BBB+	POWER	
WISCONSIN ENERGY CORP	#N/A				
			A-	POWER	
#N/A	#N/A				
ALLIANT ENERGY CORP			A-	POWER	
ALLIANT ENERGY CORP	#N/A				
WARNER MUSIC GROUP	LOAN_NORE		BB-	COMM/MEDIA	
WARNER MUSIC GROUP	LOAN_NORE		BB-	COMM/MEDIA	
WARNER MUSIC GROUP	#N/A				
WARNER MUSIC GROUP	#N/A				
#N/A	#N/A		NR		
#N/A	#N/A		BB-		
#N/A	#N/A		BB-		
WORLDSPAN LP	LOAN_NORE		#N/A	#N/A	
WORLDSPAN LP	LOAN_NORE		#N/A	#N/A	
WORLDSPAN LP	#N/A				

Electric Services
Motor Vehicle Parts & Accessories
Motor Vehicle Parts & Accessories
Real Estate Investment Trusts
Aircraft
Aircraft
Aircraft

#N/A
#N/A

#N/A
#N/A

Misc.Amusement & Recreation Services
Misc.Amusement & Recreation Services
Investment Advice and Research
#N/A
Refuse Systems
Refuse Systems
Refuse Systems
Telephone Comm. Exc. Radio Tele.

#N/A
Accident & Health Insurance
Aircraft & Parts
Aircraft & Parts
Aircraft & Parts
Aircraft & Parts
Technology
Technology
Utilities

#N/A

Natural Gas Distribution
Natural Gas Distribution
#N/A

#N/A
#N/A
0
#N/A
#N/A

Electric Services

Services-Computer & Data Processing

Natural Gas Transmission

Electric & Other Services Combined

Motion Picture & Video Production
Motion Picture & Video Production

0
0
0
#N/A
#N/A

stale curve

2988	[redacted]
2989	
8285	
6667	
6667	
5111	
7513	
7727	
2996	
3955	
3955	
6946	
6947	
6947	
6716	
3847	
3847	
6702	
5615	
5615	
2498	
5017	
2498	
5731	
5731	
4644	
5360	
7388	
7390	
7521	
7526	
7633	
8019	
8393	
8534	
8535	
8604	
8628	
8687	
8572	
8728	
8758	
7242	
7241	
8807	
8744	
9797	

[redacted]

	364 R/C	GRA
	5 YR. REV	GRA
		WYE
	5 YEAR REVOLVER	XEL
	5 YEAR REVOLVER	XEL
	5 YEAR REVOLVER	XRX
	5 YEAR REVOLVER	XRX
	LC TRANCHE	XL
	3 YEAR MULTI-CCY REVOLVER	XL
	5 YR MUTLI-CCY LC FACILITY	XL
	5 YR MUTLI-CCY LC FACILITY	XL
	TERM LOAN	YCC
	REVOLVER	YCC
	REVOLVER	YCC
	TERM LOAN	YLWST
	5YR REVOLVING CREDIT FACILITY	YBTVA
	5YR REVOLVING CREDIT FACILITY	YBTVA
	REVOLVER	ZLLF
	CREDITOR TRUST	ZELENK
	CREDITOR TRUST	ZELENK
	TERM LOAN	ZEPHYR
	ZEPH CIBC	ZEPHYR
	TERM LOAN	ZEPHYR
	LETTER OF CREDIT	ZURNVX
	LETTER OF CREDIT	ZURNVX
	#N/A	#N/A
	#N/A	#N/A
	#N/A	#N/A

US			Office Machines,nec	N/A	HY		0
US			Office Machines,nec	N/A	HY		0
US		HEALTHCARE	Pharmaceuticals	A+	HG	USD	
US		POWER	Electric & Other Services Combined	BBB-	HG		1
		POWER	Electric & Other Services Combined	BBB-	HG	USD	28444444.44
US		TECHNOLOGY	Computer Peripheral Equip. nec	BB+	HY		0
US			Miscellaneous	BBB-	HG	USD	1
US		FIG	Surety Insurance	A-	HG	USD	135000000
BM		FIG	Surety Insurance	A-	HG		0
BM		FIG	Surety Insurance	A-	HG		0
		FIG	Surety Insurance	A-	HG	USD	100000000
US			Consumer/Retail	B+	HY		0
US			Consumer/Retail	B+	HY		0
		CONSMR/RET	Misc. Manufacturing	B+	HY	USD	15000000
US			Hotels	N/A	HY		0
US			Television Broadcasting	B-	HY		0
			Television Broadcasting	B	HY	USD	5000000
US			Financial Institutions	N/A	HY		0
US			Cotton	N/A	HY		0
			Cotton	N/A	HY	USD	904868.58
US			Gas Transmission & Distribution	N/A	HY		0
US			Gas Transmission & Distribution	N/A	HY		0
			Gas Transmission & Distribution	N/A	HY	USD	14266706.04
CH		FIG	Miscellaneous	A+	HG		0
		FIG	Miscellaneous	A+	HG	USD	200000000
	#N/A	#N/A	#N/A	#N/A	#N/A	USD

		Untested		0	NA			
		SCTR	Basic Materials		NA			
	AUG	CARUSO	WYE			0	WYE	
		COMPOSITE	XEL		MR		XEL	
0	JUNE	CARUSO	XEL		#N/A		#N/A	
		COMPOSITE	XRX		XR		XRX	
	MAY	COMPOSITE	XRX		MR		XRX	
0	JUNE	COMPOSITE	XL		MR		XL	
		COMPOSITE	XL		CR		XL	
		COMPOSITE	XL		CR		XL	
0	JUNE	COMPOSITE	XL		CR		XL	
	FEB	CARUSO	YCC		LOAN_NORE			
	FEB	CARUSO	YCC		LOAN_NORE			
4200000	JUNE	CARUSO	YCC		#N/A			0
		Untested		0	NA			
		CARUSO	YBTVA		LOAN_NORE		YBTVA	
0	JUNE	CARUSO	YBTVA		#N/A		YBTVA	
	FEB	Untested		0		0		
	MAR	Untested		0	NA			
904868.58	JUNE	CARUSO	ZELENK		#N/A		#N/A	
		Untested		0	NA			
		Untested		0	NA			
14266706.04	JUNE	CARUSO	ZEPHYR		#N/A		#N/A	
		COMPOSITE	VERSIC-InsCo		MM		VERSIC-InsCo	
0	JUNE	CARUSO	ZURNVX		#N/A		VERSIC-InsCo	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	OCT	CARUSO	#N/A		#N/A		#N/A	
	NOV	CARUSO	#N/A		#N/A		#N/A	
	NOV	CARUSO	#N/A		#N/A		#N/A	
	NOV	CARUSO	#N/A		#N/A		#N/A	
	NOV	CARUSO	#N/A		#N/A		#N/A	
	NOV	CARUSO	#N/A		#N/A		#N/A	
	NOV	CARUSO	#N/A		#N/A		#N/A	
	NOV	CARUSO	#N/A		#N/A		#N/A	

Wyeth			MR		WYE
Xcel Engy Inc			MR		
	#N/A		TBD		XEL
Xerox Corporation			XR		XRX
Xerox Corporation			MR		XRX
XL CAPITAL LTD			MR		XL
XL CAPITAL LTD			CR		XL
XL CAPITAL LTD			CR		XL
XL CAPITAL LTD			CR		XL
					YCC
					YCC
			0 TBD		YCC
Young Broadcasting Inc.			XR		YBTVA
Young Broadcasting Inc.			TBD		YBTVA
	#N/A		TBD		ZELENK
	#N/A		TBD		ZEPHYR
Zurich Insurance Company			MM		
Zurich Insurance Company			TBD		ZURNVX
	#N/A			#N/A	#N/A
	#N/A			#N/A	#N/A
	#N/A			#N/A	#N/A

				NA	
			Basic Materials	NA	
WYETH				A+	
				BBB	POWER
	#N/A	#N/A			
XEROX CORP				#N/A	#N/A
XEROX CORP		LOAN_NORE		BBB-	
XL CAPITAL LTD		#N/A		A-	FIG
XL CAPITAL LTD				#N/A	#N/A
XL CAPITAL LTD				A-	FIG
XL CAPITAL LTD		#N/A		A-	FIG
YANKEE ACQUISITION CORP		LOAN_NORE		B+	CONSMR/RET
YANKEE ACQUISITION CORP		LOAN_NORE		B+	
YANKEE ACQUISITION CORP		#N/A			
				NA	
YOUNG BROADCASTING INC		LOAN_NORE		B	
YOUNG BROADCASTING INC		#N/A			
		#N/A			
		#N/A		NA	
	#N/A	#N/A			
		#N/A		NA	
		#N/A		NA	
	#N/A	#N/A			
		#N/A		A+	FIG
ZURICH FINANCIAL SERVICES AG		#N/A			
	#N/A	#N/A		#N/A	
	#N/A	#N/A		#N/A	
	#N/A	#N/A		#N/A

Office Machines,nec
Office Machines,nec
Pharmaceuticals
Electric & Other Services Combined

#N/A
Miscellaneous
Surety Insurance
#N/A
Surety Insurance
Surety Insurance
Misc. Manufacturing
Misc. Manufacturing

Hotels
Television Broadcasting

Cotton

Gas Transmission & Distribution
Gas Transmission & Distribution

Miscellaneous

#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A

CDS PRICING MATRIX
07/31/08

Source: Loan PV Population - CDS matrix Tab"
Disclosure tab

LIQ	LIQ	LIQ	MAPPING
		What it is:	lookup by FCN
		Formulas:	#N/A
		1	**2**

DEAL	FACILITY	FCN	WORKSHEET
[redacted]	5-YR MULTI-CCY REVOLVER	7771	SCTR
	364 DAY TERM LOAN	9471	CARUSO
	REVOLVER	4469	SCTR
	5YR REVOLVING	3619	SCTR
	REVOLVING CREDIT	5364	SCTR
	TERM LOAN	5365	0
	US DOLLAR TERM LOAN	8645	CARUSO
	REVOLVING CREDIT	8646	SCTR
	5-YEAR REVOLVER	7128	SCTR
	5YR REVOLVER	9454	CARUSO
	TRANCHE B TERM LOAN	5361	CARUSO
	REVOLVER	5362	CARUSO
	5-YR REVOLVER	5751	CARUSO
	REVOLVER	9229	CARUSO
	5 YEAR REVOLVER	8573	SCTR
	5YR REVOLVER	3485	COMPOSITE
	REVOLVING CREDIT	6235	SCTR
	TRANCHE C TERM LOAN	6237	Untested
	REVOLVING CREDIT	5420	COMPOSITE
	364 DAY REVOLVING CREDIT	8137	CARUSO
	REVOLVER NEW	3606	CARUSO
	REVOLVING CREDIT LOANS	3613	CARUSO
	5 YEAR REVOLVER	5255	Untested
	5 YEAR REVOLVER	6440	COMPOSITE
	TERM LOAN B	4014	COMPOSITE
	TRANCHE A CREDIT LINKED DEP	4015	COMPOSITE
	REVOLVING	8813	Untested
	LETTER OF CREDIT	8808	Untested
	REVOLVER	8294	SCTR
	5-YR REVOLVER	7498	COMPOSITE
	B-3 TERM LOAN	8825	COMPOSITE
	B-1 TERM LOAN	8888	COMPOSITE
	B-2 TERM LOAN	8889	COMPOSITE
	TRANCHE A TERM LOAN	7609	CARUSO
	CLAIM T/L F2504	7160	COMPOSITE
	364-DAY BRIDGE	9169	CARUSO
	5-YEAR REVOLVER	3815	CARUSO
	5 YEAR REVOLVER	4065	COMPOSITE
	AMERENENERGY RESOURCES GEN CO	5689	COMPOSITE
	CENTRAL ILLINOIS PUBLIC SVC CO	6444	COMPOSITE
	CENTRAL ILLINOIS LIGHT COMPANY	6445	COMPOSITE
	ILLINOIS POWER COMPANY	6446	COMPOSITE
	CILCORP INC.	6447	COMPOSITE
	5 YEAR REVOLVER	5296	CARUSO
	TERM 2	7633	CARUSO
	REVOLVING CREDIT	6908	COMPOSITE
	1.5BN 5YR -RCF	5208	COMPOSITE
	5YR RCF	5226	COMPOSITE
	$350MM REVOLVER	9502	CARUSO

MAPPING	MAPPING	LIQ		LIQ	CALC	LIQ + CALC	LIQ x 100
					remaining yrs to mty (rounded)	settledate - unavailable amt	UnusedFee
#N/A	#N/A				- 109.0		
3	4	5		6	7	8	9
			0.6	MATURITY			
TCKR	DOC CLS	CCY	Adjsuted MTY	MTY	MTY IN YRS	UNUTILIZED AMT	UNUTILIZED SPRD
Financials	A	USD	11/18/2010	6/1/12	4.0	19,600,000	20
ABY	SENIOR	USD	3/30/2009	3/30/09	1.0		
Health Care	B+	USD	7/26/2010	11/22/11	3.0	4,608,358	50
Industrials	BB-	USD	6/25/2009	1/31/10	2.0	19,476,689	50
Technology	B	USD	3/26/2010	5/2/11	3.0	3,453,275	
0	0	USD	6/7/2011	5/2/13	5.0		
ACTS	#N/A	USD	4/21/2012	10/16/14	6.0	(47,929)	
Industrials	B+	CAD	9/15/2011	10/16/13	5.0	700,000	50
Oil & Gas	B+	USD	10/11/2010	3/30/12	4.0	4,303,797	50
AET	SENIOR	USD	5/17/2011	3/27/13	5.0	37,500,000	
AGAMED	LOAN_NORE	USD	6/5/2011	4/28/13	5.0		
AGAMED	LOAN_NORE	USD	5/17/2010	7/28/11	3.0	8,740,000	50
SO	LOAN_NORE	USD	12/10/2010	7/7/12	4.0	35,000,000	7
AA	SENIOR	USD	1/31/2009	1/31/09	1.0	1,000,000,000	7
Basic Materials	AA	USD	1/31/2011	10/2/12	4.0	150,000,000	
ECACN	MR	USD	4/30/2011	2/28/13	5.0	25,080,000	
Financials	BB-	USD	2/6/2011	10/12/12	4.0	25,440,016	
0	#N/A	USD	9/13/2011	10/12/13	5.0		
AYE-EnergySupp	XR	USD	4/7/2010	5/22/11	3.0	23,609,657	
ABF	LOAN_MODRE	USD	7/16/2009	7/16/09	1.0	15,000,000	
AIQ	LOAN_NORE	USD	1/10/2010	12/29/10	2.0	13,959,643	50
ALLLAU	LOAN_NORE	USD	1/27/2010	1/27/10	1.0	829,216	50
0	NR	USD	1/27/2011	9/25/12	4.0	6,115,394	18
LNT	MR	USD	2/22/2011	11/7/12	4.0	4,143,462	
AW-NorthAmerica	XR	USD	8/27/2010	1/15/12	3.0		
AW-NorthAmerica	XR	USD	8/27/2010	1/15/12	3.0		
0	BBB	USD	3/6/2011	11/27/12	4.0	10,000,000	
0	BBB	USD	3/6/2011	11/27/12	4.0	4,060,480	6
Industrials	BB-	USD	8/4/2011	8/7/13	5.0	81,716,500	50
ALL	MR	USD	11/4/2010	5/8/12	4.0	80,000,000	
ALTEL	XR	USD	1/21/2012	5/16/14	6.0	27,582	
HTC	MR	USD	8/26/2012	5/15/15	7.0		
ALTEL	MR	USD	1/21/2012	5/16/14	6.0	(43,945)	
AHMSA	LOAN_NORE	USD	4/30/2002	4/30/02	- 6.0		
AHMSA	XR	USD	10/27/1949	10/27/49	- 59.0		
MO_LOAN	SENIOR	USD	1/26/2009	1/26/09	-	1,000,000,000	
MO_LOAN	SENIOR	USD	8/8/2009	4/15/10	2.0	108,453,948	
AEE	MR	USD	10/1/2009	7/14/10	2.0	99,217,376	
AEE	MR	USD	1/14/2010	1/14/10	1.0		
AEE	MR	USD	1/14/2010	1/14/10	1.0	840,000	
AEE	MR	USD	1/14/2010	1/14/10	1.0	1,680,000	
AEE	MR	USD	1/14/2010	1/14/10	1.0		
AEE	MR	USD	1/14/2010	1/14/10	1.0		
AMXLMM	SENIOR	USD	3/21/2010	4/24/11	3.0		10
#N/A	#N/A	USD	1/3/2010	12/17/10	2.0		
AXL-Inc	XR	USD	8/7/2009	4/12/10	2.0	9,668,160	40
AEP	MR	USD	10/16/2010	4/6/12	4.0	46,500,000	9
AEP	MR	USD	3/6/2010	3/30/11	3.0		9
AEP	SENIOR	USD	4/3/2009	4/3/09	1.0	12,250,000	

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

LIQ	LIQ x 10000	*CALC*	GRID	*CALC*	*CALC*	*CALC* CARUSO=Issure+ccy+debt cls; COMPOSITE = tckr+ccy+doc cl; SCTR=industry+USD+rating
Loans	Spread	WA spd	3mo LIBOR	N+O	TCKR+CCY+DOC CL	
		-	#N/A	#N/A	#N/A	#N/A
		NA		NA		
10	11	12	13	14	15	16
				Coupon		
FUNDED AMT	FUNDED SPRD	ALL IN SPRD	LIBOR	*ALL IN SPRD + LIBOR*	DNLD CODE	CDS SPRD
30,400,000	25	23	280	303	FinancialsUSDA	173
	800	NA	280	NA	ABYUSDSENIOR	3,491
3,391,642	150	92	280	372	Health CareUSDB+	345
4,720,841	250	89	280	369	IndustrialsUSDBB-	327
3,546,725	125	63	280	343	TechnologyUSDB	666
	200	NA	280	NA	0USD0	CHECK
72,788,472	225	225	280	505	#N/A	#N/A
49,300,000	225	223	334	557	IndustrialsCADB+	#N/A
5,696,203	175	121	280	401	Oil & GasUSDB+	263
	19	-	280	280	AETUSDSENIOR	56
5,760,080	100	100	280	380	AGAMEDUSDLOAN_NORE	250
760,000	125	56	280	336	AGAMEDUSDLOAN_NORE	200
	20	7	280	287	SOUSDLOAN_NORE	#N/A
	93	7	280	287	AAUSDSENIOR	68
	24	-	280	280	Basic MaterialsUSDAA	56
9,920,000		-	280	280	ECACNUSDMR	82
2,559,984	75	7	280	287	FinancialsUSDBB-	941
		NA	280	NA	NOT TESTED	NOT TESTED
402,308		-	280	280	AYE-EnergySuppUSDXR	930
		-	280	280	ABFUSDLOAN_MODRE	#N/A
1,040,357	175	59	280	339	AIQUSDLOAN_NORE	220
3,190,784	175	149	280	429	ALLLAUUSDLOAN_NORE	87
1,384,606		15	280	295	NOT TESTED	NOT TESTED
10,385		-	280	280	LNTUSDMR	48
1,239,585	50	50	280	330	AW-NorthAmericaUSDXR	150
747,347	50	50	280	330	AW-NorthAmericaUSDXR	194
	35	-	280	280	NOT TESTED	NOT TESTED
5,939,520	25	17	280	297	NOT TESTED	NOT TESTED
783,500	275	52	280	332	IndustrialsUSDBB-	409
	11	-	280	280	ALLUSDMR	68
25,426,293	175	175	280	455	ALTELUSDXR	84
3,507,809	175	175	280	455	HTCUSDMR	351
20,474,874	275	276	280	556	ALTELUSDMR	88
7,240,318	220	220	280	500	AHMSAUSDLOAN_NORE	#N/A
5,000,000		-	280	280	AHMSAUSDXR	#N/A
	45	-	280	280	MO_LOANUSDSENIOR	10
	55	-	280	280	MO_LOANUSDSENIOR	13
782,624		-	280	280	AEEUSDMR	104
8,400,000	38	38	280	318	AEEUSDMR	92
2,730,000	85	65	280	345	AEEUSDMR	92
2,100,000	30	17	280	297	AEEUSDMR	92
3,150,000	85	85	280	365	AEEUSDMR	92
2,100,000	25	25	280	305	AEEUSDMR	92
		NA	280	NA	AMXLMMUSDSENIOR	103
5,076	100	100	280	380	#N/A	#N/A
8,331,840	225	126	280	406	AXL-IncUSDXR	1,295
		9	280	289	AEPUSDMR	34
		NA	280	NA	AEPUSDMR	29
	60	-	280	280	AEPUSDSENIOR	13

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

			not used			ok -RC lower fee, worth less not used
CALC Bond CDS vs Loan CDS, HG vs HY, RC vs TL, F vs UF	***CALC*** O+S	***CALC*** Function of S/D, maturiy, rate, yield	**GRID** HG, HY nonTL=> NO	***CALC*** HG, HY nonTL=> capped at PAR	**LIQ**	***CALC***
#N/A	#N/A	#N/A	#REF!	#N/A		#N/A
17	**18**	**19**	**20**	**21**	**22**	**23**
	YIELD			**FINAL PX**		
ADJ CDS SPRD	***DFLT SWP SPRD + LIBOR***	***IMP MKT PRICE***	**RC/TL**	**DSCNT/ PAR**	**HY / HG**	**Leh's Mark**
173	453	#NAME?	NO	NOT TESTED	HG	95.7500
3,491	3,771	#NAME?	#N/A	NOT TESTED	HY	100.0000
345	625	#NAME?	NO	NOT TESTED	HY	84.0000
327	607	#NAME?	NO	NOT TESTED	HY	93.0000
666	946	#NAME?	NO	NOT TESTED	HY	88.0000
CHECK	#VALUE!	#NAME?	YES	NOT TESTED	HY	89.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	79.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	77.0000
263	543	#NAME?	NO	NOT TESTED	HY	96.0000
56	336	#NAME?	NO	NOT TESTED	HG	98.2000
250	530	#NAME?	YES	NOT TESTED	HY	95.0000
200	480	#NAME?	NO	NOT TESTED	HY	91.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.6250
68	348	#NAME?	NO	NOT TESTED	HG	99.5000
56	336	#NAME?	NO	NOT TESTED	HG	98.2500
82	362	#NAME?	NO	NOT TESTED	HG	98.0000
941	1,221	#NAME?	NO	NOT TESTED	HY	93.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	97.0000
930	1,210	#NAME?	NO	NOT TESTED	HY	97.3750
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	99.5000
220	500	#NAME?	NO	NOT TESTED	HY	95.5000
87	367	#NAME?	#N/A	NOT TESTED	HY	94.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	94.0000
48	328	#NAME?	NO	NOT TESTED	HG	98.5000
150	430	#NAME?	YES	NOT TESTED	HY	98.5000
194	474	#NAME?	#N/A	NOT TESTED	HY	98.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	97.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	99.0000
409	689	#NAME?	NO	NOT TESTED	HY	85.0000
68	348	#NAME?	NO	NOT TESTED	HG	98.2500
84	364	#NAME?	YES	NOT TESTED	HY	99.7500
351	631	#NAME?	#N/A	NOT TESTED	HY	98.8750
88	368	#NAME?	#N/A	NOT TESTED	HY	98.8750
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	61.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	61.0000
10	290	#NAME?	NO	NOT TESTED	HG	99.7500
13	293	#NAME?	NO	NOT TESTED	HG	99.4000
104	384	#NAME?	NO	NOT TESTED	HG	98.5000
92	372	#NAME?	NO	NOT TESTED	HG	98.2500
92	372	#NAME?	NO	NOT TESTED	HG	98.2500
92	372	#NAME?	NO	NOT TESTED	HG	98.2500
92	372	#NAME?	NO	NOT TESTED	HG	98.2500
92	372	#NAME?	NO	NOT TESTED	HG	98.2500
103	383	#NAME?	NO	NOT TESTED	HG	98.2500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	89.0000
1,295	1,575	#NAME?	NO	NOT TESTED	HY	82.0000
34	314	#NAME?	NO	NOT TESTED	HG	98.6000
29	309	#NAME?	NO	NOT TESTED	HG	99.0000
13	293	#NAME?	NO	NOT TESTED	HG	99.6500

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

CALC

-	#N/A					#NAME?	#NAME?	#NAME?		
24	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	
Leh's MV	**stale caruso curve**	**ADJ CDS SPRD**	**adj factor**	**Implied mkt px**	**chng in px**	**F**	**UF**	**WA px**	Per PV	Primary Method
47,875,000									#REF!	#REF!
1,000,000									#REF!	#REF!
6,720,000									#REF!	#REF!
22,503,704									#REF!	#REF!
6,160,000									#REF!	#REF!
2,430,428									#REF!	#REF!
61,159,538									#REF!	#REF!
37,605,001									#REF!	#REF!
9,600,000									#REF!	#REF!
36,825,000									#REF!	#REF!
6,422,076									#REF!	#REF!
8,645,000									#REF!	#REF!
34,518,750									#REF!	#REF!
995,000,000									#REF!	#REF!
147,375,000									#REF!	#REF!
34,300,000									#REF!	#REF!
26,040,000									#REF!	#REF!
2,250,526									#REF!	#REF!
23,381,651									#REF!	#REF!
14,925,000									#REF!	#REF!
14,325,000									#REF!	#REF!
3,778,800									#REF!	#REF!
7,050,000									#REF!	#REF!
4,091,538									#REF!	#REF!
792,714									#REF!	#REF!
1,443,052									#REF!	#REF!
9,700,000									#REF!	#REF!
9,900,000									#REF!	#REF!
70,125,000									#REF!	#REF!
78,600,000									#REF!	#REF!
3,967,932									#REF!	#REF!
494,644									#REF!	#REF!
13,304,675									#REF!	#REF!
7,466,594									#REF!	#REF!
3,050,000									#REF!	#REF!
997,500,000									#REF!	#REF!
107,803,224									#REF!	#REF!
98,500,000									#REF!	#REF!
8,253,000									#REF!	#REF!
3,507,525									#REF!	#REF!
3,713,850									#REF!	#REF!
3,094,875									#REF!	#REF!
2,063,250									#REF!	#REF!
24,562,500									#REF!	#REF!
4,518									#REF!	#REF!
12,300,000									#REF!	#REF!
45,849,000									#REF!	#REF!
49,500,000									#REF!	#REF!
12,207,125									#REF!	#REF!

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0038083

$Variance	Comments
0	#REF!
0	#REF!
0	#REF!
534,354	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
(278.989)	#REF!
(12.065)	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
149,219	#REF!
0	#REF!
0	#REF!
0	#REF!
(4.024)	#REF!
(7.325)	#REF!
0	#REF!
0	#REF!
430,650	#REF!
0	#REF!
(12.677)	#REF!
(719)	#REF!
(14.008)	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
(300.000)	#REF!
0	#REF!
0	#REF!
0	#REF!

[redacted]

$650MM REVOLVER	9503		CARUSO
3-YR REVOLVER	8139		COMPOSITE
5-YR REVOLVER		8138	COMPOSITE
5 YEAR US TRANCHE		5752	COMPOSITE
5 YEAR REVOLVER		5756	COMPOSITE
364 DAY REVOLVER	9890		#N/A
5-YR REVOLVER	5455		Untested
US/UK TRANCHE	6495		COMPOSITE
US TRANCHE	6497		COMPOSITE
5-YR REVOLVER	8725		COMPOSITE
BRIDGE LOAN	381		SCTR
COMMITMENT	7413		Untested
7-YEAR TERM LOAN	7392		CARUSO
5-YEAR TRANCHE 1 COMMITMENT	4245		COMPOSITE
U.S. TERM LOAN		6916	CARUSO
SYNTHETIC L/C FACILITY	6917		CARUSO
FIRST LIEN TERM	8018		SCTR
SYNTHETIC LC	8019		CARUSO
REVOLVER	8020		SCTR
5YR REVOLVER	4549		SCTR
REVOLVER	6226		SCTR
5-YR MULTICCY REVOLVER	5535		SCTR
5YR RCF		3816	COMPOSITE
REVOLVER	7835		COMPOSITE
5-YR REVOLVER	5773		COMPOSITE
364-DAY REVOLVER	8727		CARUSO
5-YR REVOLVER	6453		COMPOSITE
TERM LOAN	7109		Untested
REVOLVER CREDIT FACILITY	7106		Untested
TRANCHE B TERM LOAN	7107		Untested
6-YR MULTI-CCY REVOLVER	4521		CARUSO
6-YR U.S. DOLLAR REVOLVER	4528		CARUSO
PHMC INCREMENTAL TERM LOAN	5966		Untested
ORIGINAL NAMM TERM LOAN	5968		Untested
ORIGINAL MMM TERM LOAN	5976		Untested
NEW NAMM TERM LOAN	5977		Untested
TERM LOAN	5311		CARUSO
364 DAY LIQUIDITY REVOLVER	7102		Untested
REVOLVING CREDIT COMMITMENT	3300		Untested
TRANCHE C TERM LOAN FACILITY	4533		Untested
MULTI-CCY REVOLVER		4276	COMPOSITE
GBP TERM A LOAN	4278		Untested
EURO TERM B LOAN	4279		Untested
CANADIAN TERM C LOAN	4372		Untested
DELAYED DRAW TERM LOAN	8732		CARUSO
PARENT TERM LOAN		8733	CARUSO
ABL REVOLVER	7285		Untested
5YR MULTI CURR REVOLVER	8517		CARUSO
SECOND LIEN TERM	5859		CARUSO
REVOLVER	9776		CARUSO
FIRST LIEN TERM	5857		CARUSO
REVOLVER	5858		CARUSO
5 YEAR REVOLVER	7935		SCTR
6-YR ABL REVOLVER		8489	CARUSO
ALTERNATIVE CCY REVOLVER		8563	CARUSO
DOLLAR REVOLVER		8564	CARUSO
DOLLAR TERM LOAN		8565	CARUSO
REVOLVER	8426		SCTR
6-YR MULTI-CCY REVOLVER		6416	Untested
5 YEAR REVOLVER (A&R)	4168		COMPOSITE
5 YEAR REVOLVER	4163		COMPOSITE
REVOLVER		8870	SCTR

AEP		SENIOR		USD	3/9/2010	4/4/11		3.0	9,747,459		
AXP		MR		USD	10/12/2009	8/1/10		2.0	30,000,000		
AXP		MR		USD	12/25/2010	8/1/12		4.0	45,000,000		
AXP		MR		USD	5/13/2010	7/21/11		3.0	100,000,000		
AIG		MR		USD	5/8/2010	7/13/11		3.0	42,500,000		
#N/A		#N/A		USD	7/9/2009	7/9/09		1.0	100,000,000		
	0	A+		USD	4/12/2010	5/31/11		3.0	10,000,000		
ABC		XR		USD	7/21/2010	11/14/11		3.0	9,700,000		
ABC		XR		USD	7/21/2010	11/14/11		3.0	35,000,000		
AMGN		MR		USD	2/19/2011	11/2/12		4.0	177,500,000		
Consumer Services		N/A		USD	6/30/2007	6/30/07	-	1.0			
	0	N/A		USD	12/31/2011	4/12/14		6.0			
APOMAN		LOAN_NORE		USD	1/5/2012	4/20/14		6.0	9,091		
ILA		XR		USD	10/30/2009	8/31/10		2.0	216,667		30
RMK		XR		USD	11/16/2011	1/26/14		5.0			
RMK		XR		USD	11/16/2011	1/26/14		5.0			
Industrials		B+		USD	4/27/2012	10/25/14		6.0	(25,000)		
#N/A		#N/A		USD	4/27/2012	10/25/14		6.0			
Industrials		B		USD	9/21/2011	10/25/13		5.0	48,750,000		50
Utilities		BBB-		USD	12/29/2009	12/9/10		2.0	22,657,001		11
Utilities		BBB-		USD	6/23/2010	9/28/11		3.0	9,900,000		10
Industrials		BB		USD	4/26/2010	6/23/11		3.0	27,085,816		
FORTIS-Assur		BBB		USD	8/17/2009	4/29/10		2.0	30,000,000		10
ASCORP		XR		USD	2/18/2012	7/3/14		6.0	21,707,635		38
ATTINC		XR		USD	5/7/2010	7/12/11		3.0	410,000,000		
ATO		SENIOR_MODRE		USD	10/30/2008	10/30/08		-	16,666,667		8
ATO		MR		USD	8/9/2010	12/15/11		3.0	33,333,333		9
	0	B		USD	12/5/2011	2/28/14		6.0			
	0	B+		USD	4/30/2011	2/28/13		5.0	12,845,183		
	0	B		USD	12/5/2011	2/28/14		6.0			
AVATEC		LOAN_NORE		USD	7/31/2010	12/1/11		3.0	25,581,395		38
AVATEC		LOAN_NORE		USD	7/31/2010	12/1/11		3.0	22,856,736		
	0	B		USD	6/1/2010	8/22/11		3.0			
	0	B		USD	6/1/2010	8/22/11		3.0			
	0	B		USD	6/1/2010	8/22/11		3.0			
	0	B		USD	6/1/2010	8/22/11		3.0	(3,707)		
CAR		LOAN		USD	10/23/2010	4/19/12		4.0			
	0	BBB		USD	3/26/2009	3/26/09		1.0			14
	0	BB		USD	1/17/2010	1/10/11		2.0	3,125,000		
	0	#N/A		USD	4/29/2011	2/26/13		5.0			50
BLL		XR		USD	7/2/2010	10/13/11		3.0	7,940,059		
	0	BBB		GBP	7/2/2010	10/13/11		3.0			
	0	BB+		EUR	7/2/2010	10/13/11		3.0			
	0	BB+		CAD	7/2/2010	10/13/11		3.0			
BOL		SENIOR_MODRE		USD	2/14/2011	10/26/12		4.0	1,320,641		125
BOL		SENIOR_MODRE		USD	2/14/2011	10/26/12		4.0			
	0	N/A		USD	5/21/2011	4/3/13		5.0	14,098,955		30
BBY		SENIOR_MODRE		USD	5/9/2012	9/19/12		4.0	91,063,239		
BHMTEC		LOAN_NORE		USD	11/13/2011	1/21/14		5.0			
BHMTEC		LOAN_NORE		USD	12/6/2008	12/6/08		-	10,000,000		50
BHMTEC		LOAN_NORE		USD	7/25/2011	7/21/13		5.0			
BHMTEC		LOAN_NORE		USD	12/18/2010	7/21/12		4.0	2,642,857		50
Health Care		BBB		USD	12/5/2010	6/29/12		4.0	40,000,000		
BMET		LOAN_NORE		USD	9/3/2011	9/25/13		5.0	19,250,000		38
BMET		LOAN_NORE		USD	10/21/09	9/25/13		5.0	11,125,000		
BMET		LOAN_NORE		USD	10/23/08	9/25/13		5.0	11,125,000		
#N/A		#N/A		USD	10/20/10	3/25/15		7.0	15		
Financials		A		USD	1/6/2011	8/22/12		4.0	123,200,000		
	0	NA		USD	2/21/2011	11/6/12		4.0	54,654,880		15
HRB-Fllc		MR		USD	10/18/2009	8/10/10		2.0	12,500,000		
HRB-Fllc		MR		USD	10/18/2009	8/10/10		2.0	37,500,000		
Oil & Gas		BBB-		USD	12/5/2010	6/29/12		4.0	47,014,880		

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

13,002,541		-	280	280	AEPUSDSENIOR	30
		-	280	280	AXPUSDMR	224
	15	-	280	280	AXPUSDMR	205
		-	280	280	AXPUSDMR	216
	10	-	280	280	AIGUSDMR	257
	203	-	280	280	#N/A	#N/A
	15	-	280	280	NOT TESTED	NOT TESTED
10,300,000		-	280	280	ABCUSDXR	45
		-	280	280	ABCUSDXR	45
		-	280	280	AMGNUSDMR	52
78,043,405	450	450	280	730	Consumer ServicesUSDN/A	#N/A
6,000,000	450	450	280	730	NOT TESTED	NOT TESTED
90,900,000		-	280	280	APOMANUSDLOAN_NORE	173
	13	30	280	310	ILAUSDXR	64
38,451,013	113	113	280	393	RMKUSDXR	#N/A
1,495,787		-	280	280	RMKUSDXR	#N/A
191,562,500	175	175	280	455	IndustrialsUSDB+	481
25,000,000	175	175	280	455	#N/A	#N/A
1,250,000	175	53	280	333	IndustrialsUSDB	529
199,999		11	280	291	UtilitiesUSDBBB-	#N/A
1,100,000		9	280	289	UtilitiesUSDBBB-	#N/A
8,628,469	125	30	280	310	IndustrialsUSDBB	311
	45	10	280	290	FORTIS-AssurUSDBBB	#N/A
3,292,365	250	66	280	346	ASCORPUSDXR	#N/A
	15	-	280	280	ATTINCUSDXR	52
	45	8	280	288	ATOUSDSENIOR_MODRE	51
	45	9	280	289	ATOUSDMR	40
9,000,000	450	450	280	730	NOT TESTED	NOT TESTED
279,817	125	3	280	283	NOT TESTED	NOT TESTED
6,712,873	125	125	280	405	NOT TESTED	NOT TESTED
	75	38	280	318	AVATECUSDLOAN_NORE	215
1,561,869	75	5	280	285	AVATECUSDLOAN_NORE	215
8,861,337	550	550	280	830	NOT TESTED	NOT TESTED
2,894,463	550	550	280	830	NOT TESTED	NOT TESTED
10,812,801	550	550	280	830	NOT TESTED	NOT TESTED
1,610,000	550	551	280	831	NOT TESTED	NOT TESTED
1,222,845	125	125	280	405	CARUSDLOAN	921
50,000,000		-	280	280	NOT TESTED	NOT TESTED
	150	-	280	280	NOT TESTED	NOT TESTED
2,180,448	100	100	280	380	NOT TESTED	NOT TESTED
7,175,728		-	280	280	BLLUSDXR	118
1,597,954		-	580	580	NOT TESTED	NOT TESTED
6,541,627		-	496	496	NOT TESTED	NOT TESTED
2,466,860		-	334	334	NOT TESTED	NOT TESTED
1,980,962	225	185	280	465	BOLUSDSENIOR_MODRE	380
13,148,381	325	325	280	605	BOLUSDSENIOR_MODRE	380
4,234,379		23	280	303	NOT TESTED	NOT TESTED
88,936,761		-	280	280	BBYUSDSENIOR_MODRE	154
28,284,049	1,699	1,699	280	1,979	BHMTECUSDLOAN_NORE	1,510
	625	50	280	330	BHMTECUSDLOAN_NORE	1,510
31,585,664	525	525	280	805	BHMTECUSDLOAN_NORE	1,510
13,000,000	525	445	280	725	BHMTECUSDLOAN_NORE	1,510
	45	-	280	280	Health CareUSDBBB	94
	175	38	280	318	BMETUSDLOAN_NCRE	285
	275	-	280	280	BMETUSDLOAN_NCRE	285
	175	-	280	280	BMETUSDLOAN_NCRE	285
15,245,312	300	300	280	580	#N/A	#N/A
16,800,000	18	2	280	282	FinancialsUSDA	173
1,345,120		15	280	295	NOT TESTED	NOT TESTED
		-	280	280	HRB-FIIcUSDMR	119
		-	280	280	HRB-FIIcUSDMR	119
2,985,120		-	280	280	Oil & GasUSDBBB-	#N/A

30	310	#NAME?	NO	NOT TESTED	HG	98.7500
224	504	#NAME?	NO	NOT TESTED	HG	98.2000
205	485	#NAME?	NO	NOT TESTED	HG	96.0000
216	496	#NAME?	NO	NOT TESTED	HG	97.2500
257	537	#NAME?	NO	NOT TESTED	HG	95.7500
#N/A	#N/A	#N/A	NO	#N/A	HG	98.1250
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	98.2500
45	325	#NAME?	NO	NOT TESTED	HY	98.7500
45	325	#NAME?	NO	NOT TESTED	HY	98.7500
52	332	#NAME?	NO	NOT TESTED	HG	98.1250
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	0.0001
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	91.5000
173	453	#NAME?	NO	NOT TESTED	HG	95.0000
64	344	#NAME?	NO	NOT TESTED	HY	97.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	95.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	95.0000
481	761	#NAME?	YES	NOT TESTED	HY	89.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	88.8750
529	809	#NAME?	NO	NOT TESTED	HY	85.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.7500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.5000
311	591	#NAME?	NO	NOT TESTED	HY	90.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	87.0000
52	332	#NAME?	NO	NOT TESTED	HG	99.0500
51	331	#NAME?	NO	NOT TESTED	HG	99.9000
40	320	#NAME?	NO	NOT TESTED	HG	98.2500
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	91.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	83.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	86.0000
215	495	#NAME?	NO	NOT TESTED	HY	93.2500
215	495	#NAME?	NO	NOT TESTED	HY	93.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	94.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	94.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	94.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	94.0000
921	1,201	#NAME?	YES	NOT TESTED	HY	88.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	70.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	95.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.3750
118	398	#NAME?	NO	NOT TESTED	HY	98.7500
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	99.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	99.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	99.0000
380	660	#NAME?	YES	NOT TESTED	HY	97.3750
380	660	#NAME?	#N/A	NOT TESTED	HY	97.3750
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	94.5000
154	434	#NAME?	NO	NOT TESTED	HG	96.5000
1,510	1,790	#NAME?	YES	NOT TESTED	HY	1.0000
1,510	1,790	#NAME?	NO	NOT TESTED	HY	99.0000
1,510	1,790	#NAME?	YES	NOT TESTED	HY	28.0000
1,510	1,790	#NAME?	NO	NOT TESTED	HY	28.0000
94	374	#NAME?	NO	NOT TESTED	HG	98.0000
285	565	#NAME?	#N/A	NOT TESTED	HY	93.2500
285	565	#NAME?	YES	NOT TESTED	HY	93.0000
285	565	#NAME?	NO	NOT TESTED	HY	94.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	98.0000
173	453	#NAME?	NO	NOT TESTED	HG	98.5500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	96.0000
119	399	#NAME?	NO	NOT TESTED	HG	99.0000
119	399	#NAME?	NO	NOT TESTED	HG	98.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	97.5000

22,465,625	#REF!	#REF!
29,460,000	#REF!	#REF!
43,200,000	#REF!	#REF!
97,250,000	#REF!	#REF!
40,693,750	#REF!	#REF!
98,125,000	#REF!	#REF!
34,387,500	#REF!	#REF!
19,750,000	#REF!	#REF!
34,562,500	#REF!	#REF!
174,171,875	#REF!	#REF!
78	#REF!	#REF!
5,490,000	#REF!	#REF!
86,363,636	#REF!	#REF!
211,250	#REF!	#REF!
37,499,220	#REF!	#REF!
1,619,887	#REF!	#REF!
170,468,375	#REF!	#REF!
22,218,750	#REF!	#REF!
42,500,000	#REF!	#REF!
22,571,288	#REF!	#REF!
10,835,000	#REF!	#REF!
32,142,857	#REF!	#REF!
29,550,000	#REF!	#REF!
21,750,000	#REF!	#REF!
529,917,500	#REF!	#REF!
16,650,000	#REF!	#REF!
32,750,000	#REF!	#REF!
8,190,000	#REF!	#REF!
10,893,750	#REF!	#REF!
5,773,071	#REF!	#REF!
23,854,651	#REF!	#REF!
22,709,303	#REF!	#REF!
3,124,614	#REF!	#REF!
1,020,622	#REF!	#REF!
3,812,723	#REF!	#REF!
566,398	#REF!	#REF!
196,104	#REF!	#REF!
35,000,000	#REF!	#REF!
2,968,750	#REF!	#REF!
-	#REF!	#REF!
14,926,839	#REF!	#REF!
3,131,123	#REF!	#REF!
10,075,488	#REF!	#REF!
2,385,419	#REF!	#REF!
2,679,372	#REF!	#REF!
10,657,085	#REF!	#REF!
17,325,000	#REF!	#REF!
173,700,000	#REF!	#REF!
282,840	#REF!	#REF!
9,900,000	#REF!	#REF!
840,000	#REF!	#REF!
4,380,000	#REF!	#REF!
39,200,000	#REF!	#REF!
17,950,625	#REF!	#REF!
10,346,250	#REF!	#REF!
10,457,500	#REF!	#REF!
16,895,496	#REF!	#REF!
137,970,000	#REF!	#REF!
53,760,000	#REF!	#REF!
12,375,000	#REF!	#REF!
36,937,500	#REF!	#REF!
48,750,000	#REF!	#REF!

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(714.286)	#REF!
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(2.019)	#REF!
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0	#REF!
0	#REF!
(7.209)	#REF!
(28.673)	#REF!
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0	#REF!
201,066	#REF!
115,889	#REF!
4,639	#REF!
7,189	#REF!
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0	#REF!
0	#REF!
0	#REF!

[redacted]

REVOLVER	7784		Untested
TERM LOAN B		9892	#N/A
2ND LIEN TERM LOAN		6874	Untested
1ST LIEN TERM LOAN B	6778		Untested
1ST LIEN SYNTHETIC L/C	6779		CARUSO
1ST LIEN SYNTHETIC REVOLVER	6780		COMPOSITE
BLACK & DECKER TRADE CLAIM		305	Untested
IGLOO PRODUCTS CORP TRADE CLAI	306		Untested
REVOLVER	6900		Untested
TRANCH B TERM LOAN	6901		Untested
LOAN FACILITY	5782		Untested
5-YR REVOLVER	6461		COMPOSITE
MULTICURRENY REVOLVER		7602	Untested
TRANCHE B DOLLAR TERM	7604		CARUSO
TERM LOAN	8746		SCTR
PF LETTER OF CREDIT	8747		COMPOSITE
DIP TERM (TRANCHE 2)	9437		SCTR
DIP PF LC (TRANCHE 3)	9438		CARUSO
DIP REVOLVER	9540		SCTR
REVOLVER	9541		SCTR
TERM B LOAN		9676	Untested
GLOBAL REVOLVING LOANS		4067	Untested
TRANCHE B-1 TERM LOAN		4069	CARUSO
1ST LIEN CLAIM	9167		CARUSO
CLAIM	9296		CARUSO
HESS CLAIM	9300		CARUSO
FIRST PRIORITY TERM LOAN		7273	Untested
CLAIM		7455	CARUSO
SIEMENS CORP USA		8917	COMPOSITE
USD 5-YR REVOLVER FACILITY	6158		COMPOSITE
TERM LOAN		7871	CARUSO
TERM LOAN	4488		CARUSO
REVOLVING CREDIT	4490		CARUSO
5-YR US TERM LOAN	4996		COMPOSITE
5-YR JAPANESE REVOLVER	5000		COMPOSITE
5-YR JAPANESE TERM LOAN	5001		COMPOSITE
			#N/A
REVOLVER	5122		Untested
TERM LOAN	5124		Untested
COMMITMENT		7867	CARUSO
TERM LOAN	9876		#N/A
5YR- MULTI-CURR CREDIT FAC.	4537		COMPOSITE
$800 ABL 5YR RC	8607		CARUSO
TERM LOAN	8627		CARUSO
SENIOR BRIDGE LOAN	8647		SCTR
US TERM LOAN		7531	CARUSO
NEW TERM LOAN (2/5/07)		7613	COMPOSITE
5-YR REVOLVER	7981		COMPOSITE
5YR REVOLVER	8005		COMPOSITE
5YR REVOLVER	8006		COMPOSITE
5-YEAR REVOLVER	6687		COMPOSITE
REVOLVER	5508		COMPOSITE
REVOLVER	5850		Untested
7YR TERM LOAN	5360		CARUSO
5 YR REVOLVING CREDIT		8736	CARUSO
LOANS	3930		COMPOSITE
TERM LOAN		3799	Untested
CHOCTAW STUB	9756		0
TERM	9122		SCTR
TERM	9639		CARUSO
REVOLVER	6186		CARUSO
TERM LOAN	6187		CARUSO

	0		0	USD	6/25/2011	5/31/13		5.0	6,596,000	38
#N/A		#N/A		USD	9/24/2012	7/2/15		7.0		
	0	B-		USD	2/11/2012	6/21/14		6.0		
	0	NA		USD	10/25/2011	12/21/13		5.0		238
BOST		LOAN_NORE		USD	10/25/2011	12/21/13		5.0	(5)	238
BOST		#N/A		USD	10/25/2011	12/21/13		5.0		
	0	NA		USD	12/31/1950	12/31/50	-	58.0		
	0	NA		USD	12/31/1950	12/31/50	-	58.0	30	
	0	B+		USD	4/9/2011	1/23/13		4.0	7,692,802	
	0	B+		USD	11/14/2011	1/23/14		5.0		
	0	NA		USD	7/13/2009	7/13/09		1.0		
BPL		MR		USD	1/8/2011	8/24/12		4.0	14,956,934	
	0		0	USD	11/1/2010	5/4/12		4.0	13,081,712	25
BUCY		LOAN_NORE		USD	1/13/2012	5/4/14		6.0		
Consumer Services		CCC-		USD	9/25/2011	11/1/13		5.0		
	0	XR		USD	6/7/2011	5/1/13		5.0		
Consumer Services		CCC-		USD	1/22/2009	1/22/09		-		
BOCB		#N/A		USD	1/22/2009	1/22/09		-		
Consumer Services		CCC-		USD	1/22/2009	1/22/09		-		
Consumer Services		CCC-		USD	7/13/2010	11/1/11		3.0		
	0	BB-		USD	7/19/2010	11/10/11		3.0		
	0	BB+		USD	4/30/2010	6/30/11		3.0	855,987	50
BKC		LOAN_NORE		USD	12/6/2010	6/30/12		4.0		
	0	#N/A		USD	1/11/2013	12/31/15		7.0		
CPNL		#N/A		USD	8/18/2010	12/31/11		3.0		
CPNL		#N/A		USD	8/18/2010	12/31/11		3.0		
Oil & Gas		BB-		USD	4/4/2009	4/4/09		1.0		
CALP		LOAN_NORE		USD	1/11/2010	12/31/10		2.0		
CPNL		XR		USD	8/18/2010	12/31/11		3.0		
CPB		MR		USD	6/19/2010	9/21/11		3.0	55,010,000	
CMZZG			0	ARS	3/1/2010	3/22/11		3.0		
CARS		LOAN_NORE		USD	1/2/2010	12/15/10		2.0		
CARS		LOAN_NORE		USD	12/15/2009	12/15/09		1.0	21,528,000	
CAPFIN		XR		USD	3/2/2010	3/23/11		3.0		
CAPFIN		XR		USD	3/2/2010	3/23/11		3.0	29,300,000	
CAPFIN		XR		USD	3/2/2010	3/23/11		3.0	105,134	
Telecommunications		B		USD	4/30/2012	04/30/12		4.0		
	0	B+		USD	10/12/2010	3/31/12		4.0	3,400,000	38
	0	B+		USD	5/19/2011	3/31/13		5.0	365	
CAST			0	USD	6/30/2009	6/30/09		1.0	17,594,297	
#N/A		#N/A		USD	3/16/2011	12/15/12		4.0		
CBSCOR		MR		USD	1/10/2010	12/29/10		2.0	32,627,806	
CDWC		#N/A		USD	2/6/2011	10/12/12		4.0	27,206,250	25
CDWC		#N/A		USD	4/19/2012	10/12/14		6.0		
Telecommunications		CCC+		USD	10/12/2008	10/12/08		-		
FUN			0	USD	1/11/2011	8/30/12		4.0		
PXP		XR		USD	2/4/2010	2/9/11		3.0		
CNP		XR		USD	12/5/2010	6/29/12		4.0	9,610,408	
CNP		XR		USD	12/5/2010	6/29/12		4.0	31,081,633	13
CNP		XR		USD	12/5/2010	6/29/12		4.0	29,387,959	
CTL		MR		USD	8/8/2010	12/14/11		3.0	12,910,000	
CVO		XR		USD	11/30/2010	6/21/12		4.0	13,020,000	38
	0	BB		USD	6/28/2011	10/17/10		2.0	3,558,108	38
#N/A		#N/A		USD	6/5/2011	4/28/13		5.0		
CHK		SENIOR_NORE		USD	2/19/2011	11/2/12		4.0	37,362,668	20
CVX		MR		USD	8/28/2009	5/18/10		2.0	75,000,000	5
	0	NR		USD	10/30/2009	8/31/10		2.0		
	0		0	USD	10/30/2009	8/31/10		2.0		
	0	NR		USD	4/3/2011	1/14/13		4.0	(50,000)	
CRYSLR		LOAN_NORE		USD	10/12/2011	11/29/13		5.0	4,975	
CINMRK		LOAN_NORE		USD	12/25/2010	8/1/12		4.0	28,486,974	
CINMRK		LOAN_NORE		USD	9/9/2011	10/5/13		5.0	449	

404,000	150	44	280	324	NOT TESTED		NOT TESTED
		NA	280	NA		#N/A	#N/A
2,000,000	425	425	280	705	NOT TESTED		NOT TESTED
2,984,287	225	225	280	505	NOT TESTED		NOT TESTED
670,300	(13)	- 13	280	267	BOSTUSDLOAN_NORE		#N/A
187,683	(13)	- 13	280	267		#N/A	#N/A
137,006		-	280	280	NOT TESTED		NOT TESTED
43,100		-	280	280	NOT TESTED		NOT TESTED
4,807,198	150	58	280	338	NOT TESTED		NOT TESTED
3,247,105	100	100	280	380	NOT TESTED		NOT TESTED
9,514,574	300	300	280	580	NOT TESTED		NOT TESTED
5,043,066		-	280	280	BPLUSDMR		94
4,418,288	25	25	280	305	NOT TESTED		NOT TESTED
495,000	150	150	280	430	BUCYUSDLOAN_NORE		#N/A
578,480	725	725	280	1,005	Consumer ServicesUSDCCC-		#N/A
267,320		-	280	280	0USDXR		#N/A
303,678	725	725	280	1,005	Consumer ServicesUSDCCC-		#N/A
85,411	725	725	280	1,005		#N/A	#N/A
	725	NA	280	NA	Consumer ServicesUSDCCC-		#N/A
	725	NA	280	NA	Consumer ServicesUSDCCC-		#N/A
216,340	450	450	280	730	NOT TESTED		NOT TESTED
1,019,013	25	36	280	316	NOT TESTED		NOT TESTED
1,985,000	50	50	280	330	BKCUSDLOAN_NORE		110
33,638,129		-	280	280		#N/A	#N/A
65,000,000		-	280	280		#N/A	#N/A
11,390,487		-	280	280		#N/A	#N/A
8,000,000		-	280	280	NOT TESTED		NOT TESTED
1,906,596		-	280	280	CALFUSDLOAN_NORE		#N/A
6,165,586		-	280	280	CPNLUSDXR		#N/A
1,490,000	14	0	280	280	CPBUSDMR		20
5,897,100		-	280	280	CMZZGARS0		#N/A
523,105		-	280	280	CARSUSDLOAN_NORE		320
4,472,000	175	30	280	310	CARSUSDLOAN_NORE		265
15,000,000		-	280	280	CAPFINUSDXR		1,373
20,700,000		-	280	280	CAPFINUSDXR		1,373
24,894,866	68	68	280	348	CAPFINUSDXR		1,373
992,500		-	280	280		#N/A	#N/A
	75	38	280	318	NOT TESTED		NOT TESTED
718,000	125	125	280	405	NOT TESTED		NOT TESTED
32,405,703	500	324	280	604	CASTUSD0		#N/A
	475	NA	280	NA		#N/A	#N/A
2,372,194	35	2	280	282	CBSCORUSDMR		133
22,793,750	25	25	280	305		#N/A	#N/A
97,500,000	200	200	280	480		#N/A	#N/A
29,286,000	463	463	280	743	TelecommunicationsUSDCCC+		275
2,309,353	150	150	280	430	FUNUSD0		#N/A
2,000,000	200	200	280	480	PXPUSDXR		138
1,410,000		-	280	280	CNPUSDXR		97
13,000,000		9	280	289	CNPUSDXR		97
5,510,000		-	280	280	CNPUSDXR		97
9,090,000		-	280	280	CTLUSDMR		141
14,480,000	75	57	280	337	CVOUSDXR		#N/A
1,441,892	100	56	280	336	NOT TESTED		NOT TESTED
34,810,354	100	100	280	380		#N/A	#N/A
37,637,332		10	280	290	CHKUSDSENIOR_NORE		185
	20	5	280	285	CVXUSDMR		23
22,627,918	125	125	280	405	NOT TESTED		NOT TESTED
		NA	280	NA	0USD0		CHECK
14,300,000		-	280	280	0USDNR		#N/A
3,984,975	400	400	280	680	CRYSLRUSDLOAN_NORE		1,529
13,026	100	0	280	280	CINMRKUSDLOAN_NORE		330
2,340,000	75	75	280	355	CINMRKUSDLOAN_NORE		355

NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.0000
#N/A	#N/A	#N/A	YES	#N/A	HY	100.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	93.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	93.7500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	93.7500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	93.7500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0001
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0001
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	93.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.0000
94	374	#NAME?	NO	NOT TESTED	HG	98.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	93.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	97.2500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	53.0000
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	53.0000
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	53.0000
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	53.0000
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	53.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	53.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	75.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	96.0000
110	390	#NAME?	YES	NOT TESTED	HY	99.2500
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	15.1300
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	15.1300
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	15.1300
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	93.8750
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	15.1300
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	15.1300
20	300	#NAME?	NO	NOT TESTED	HG	99.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	63.0000
320	600	#NAME?	YES	NOT TESTED	HY	94.7500
265	545	#NAME?	NO	NOT TESTED	HY	96.0000
1,373	1,653	#NAME?	NO	NOT TESTED	HG	67.5000
1,373	1,653	#NAME?	NO	NOT TESTED	HG	65.5000
1,373	1,653	#NAME?	NO	NOT TESTED	HG	67.5000
#N/A	#N/A	#N/A	#N/A	#N/A		
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	88.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	90.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	100.0000
#N/A	#N/A	#N/A	NO	#N/A	HG	75.5000
133	413	#NAME?	NO	NOT TESTED	HG	98.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	97.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	87.0000
275	555	#NAME?	NO	NOT TESTED	HY	81.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	94.5000
138	418	#NAME?	#N/A	NOT TESTED	HY	98.2500
97	377	#NAME?	NO	NOT TESTED	HY	97.5000
97	377	#NAME?	NO	NOT TESTED	HY	97.5000
97	377	#NAME?	NO	NOT TESTED	HY	97.5000
141	421	#NAME?	NO	NOT TESTED	HG	97.8500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	89.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	98.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	88.0000
185	465	#NAME?	NO	NOT TESTED	HY	97.2500
175	455	#NAME?	NO	NOT TESTED	HG	99.7000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	11.0000
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY	11.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	95.5000
1,529	1,809	#NAME?	YES	NOT TESTED	HY	44.0000
330	610	#NAME?	NO	NOT TESTED	HY	90.7500
355	635	#NAME?	YES	NOT TESTED	HY	95.0000

6,300,000	#REF!	#REF!
500,000	#REF!	#REF!
1,860,000	#REF!	#REF!
2,797,769	#REF!	#REF!
628,401	#REF!	#REF!
175,952	#REF!	#REF!
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-	#REF!	#REF!
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19,600,000	#REF!	#REF!
16,275,000	#REF!	#REF!
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1,384,016	#REF!	#REF!
303,389	#REF!	#REF!
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147,702	#REF!	#REF!
162,255	#REF!	#REF!
1,800,000	#REF!	#REF!
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5,089,449	#REF!	#REF!
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10,125,000	#REF!	#REF!
32,750,000	#REF!	#REF!
16,875,000	#REF!	#REF!
2,992,000	#REF!	#REF!
646,529	#REF!	#REF!
50,000,000	#REF!	#REF!
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93,575,000	#REF!	#REF!
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71,775,000	#REF!	#REF!
7,521,660	#REF!	#REF!
2,182,339	#REF!	#REF!
1,965,000	#REF!	#REF!
10,744,898	#REF!	#REF!
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24,612,500	#REF!	#REF!
4,925,000	#REF!	#REF!
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72,937,500	#REF!	#REF!
74,775,000	#REF!	#REF!
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25,863,750	#REF!	#REF!
822,783	#REF!	#REF!

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223,346	#REF!
248,106	#REF!
372,243	#REF!
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(81.087)	#REF!
141,540	#REF!
(3.248)	#REF!

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CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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5 YEAR REVOLVER	8398		COMPOSITE
5 YEAR REVOLVER	6617		COMPOSITE
5 YEAR REVOLVER		2411	COMPOSITE
5-YEAR REVOLVING CREDIT FAC.	3801		COMPOSITE
REVOLVER	2799		COMPOSITE
REVOLVER	8416		Untested
REVOLVER		4499	Untested
TERM LOAN B	7621		CARUSO
REVOLVER	7622		Untested
TERM LOAN	9065		COMPOSITE
REVOLVER		9720	Untested
TERM A		9721	Untested
N983/N984 CLAIM		7412	COMPOSITE
N594 CLAIM	7456		Untested
N989 CLAIM	7458		Untested
BOS CLAIM		7515	CARUSO
N729 CLAIM	7624		Untested
N957 CLAIM	7895		Untested
N958 CLAIM		7896	Untested
N595 CLAIM	8239		CARUSO
5 YEAR REVOLVER		9188	CARUSO
REVOLVER		8606	CARUSO
TERM LOAN	7951		CARUSO
DELAYED DRAW TL	7952		COMPOSITE
5YR REVOLVER	5582		COMPOSITE
5 YEAR REVOLVER	4558		COMPOSITE
5-YR MULTICURRENCY REVOLVER	8508		CARUSO
5-YR TERM LOAN	5098		COMPOSITE
REVOLVING CREDIT FACILITY	4197		COMPOSITE
2ND LIEN TER LOAN	7396		CARUSO
5 YEAR REVOLVER		8276	COMPOSITE
USD REVOLVER	3547		Untested
CURR LEV B REVOLVER	4881		Untested
5 YR REVOLVING CREDIT	9054		COMPOSITE
6YR REVOLVER	6921		CARUSO
5 YEAR REVOLVER		8101	COMPOSITE
5-YR REVOLVER	7074		SCTR
5 YEAR REVOLVING CREDIT		5765	COMPOSITE
5 YR MULTI CCY REVOLVER	5766		COMPOSITE
5 YEAR REVOLVING CREDIT	5767		COMPOSITE
TRANCHE B	8975		COMPOSITE
TERM LOAN	9392		COMPOSITE
$410MM U.S. RCF WT. L/CS	4458		Untested
$350 MULTI-CURRENCY EURO RCF		4459	Untested
286.5M TERM B EURO		4503	Untested
364 DAY REVOLVER	6845		COMPOSITE
LIQUIDATING TRUST	5209		Untested
INCREMENTAL TERM LOAN	5087		COMPOSITE
5-YEAR REVOLVER	3214		CARUSO
5YR REVOLVER	7004		CARUSO
5YR REVOVLER	5402		COMPOSITE
TERM LOAN B1		9249	CARUSO
TERM LOAN B2		9250	CARUSO
TERM LOAN	8298		CARUSO
CLAIM 3984	6319		Untested
AFFINIA		8897	COMPOSITE
PERMO CLAIM	9164		CARUSO
5 YEAR ABL REVOLVER		9190	CARUSO
TERM LOAN		9191	CARUSO
5YR RCF	5339		COMPOSITE
MULTI REVOLVER	8538		CARUSO
COMMITMENT		7615	CARUSO

CSCO	MR			USD	1/3/2011	8/17/12	4.0	120,000,000	4
CIT	MR			USD	8/3/2010	12/6/11	3.0		
CIT	MR			USD	10/14/2008	10/14/08	-	92,500,000	
CIT	MR			USD	4/13/10	4/13/10	2.0		
CIT	MR			USD	4/14/2009	4/14/09	1.0		
	0 NA			USD	1/3/2011	8/16/12	4.0	3,619,000	
	0 NA			USD	4/8/2010	5/24/11	3.0	8,300,000	50
CLE		#N/A		USD	1/28/2012	5/29/14	6.0		
	0		0	USD	6/23/2011	5/29/13	5.0	32,026,000	
CLP-RealtyLP	MR			USD	10/2/2008	10/2/08	-		
	0		0	USD	6/14/2011	5/13/13	5.0	5,330,756	
	0		0	USD	6/14/2011	5/13/13	5.0		
COMAIR	XR			USD	1/11/2010	12/31/10	2.0		
	0		0	USD	1/11/2010	12/31/10	2.0		
	0		0	USD	1/11/2010	12/31/10	2.0		
COMAIR	LOAN_NORE			USD	1/11/2010	12/31/10	2.0		
	0 N/A			USD	1/11/2010	12/31/10	2.0		
	0		0	USD	1/11/2010	12/31/10	2.0		
	0		0	USD	1/11/2010	12/31/10	2.0	4,682	
	0	#N/A		USD	1/11/2010	12/31/10	2.0		
CMCSA	SENIOR			USD	4/13/2011	1/30/13	5.0	189,745,069	8
EXC	SENIOR			USD	2/9/2010	2/16/11	3.0	28,857,340	
CYH			0	USD	3/3/2012	7/25/14	6.0	(2,924)	
COMMHS	XR			USD	1/23/2009	1/23/09	-	1,920,619	100
ED	MR			USD	12/1/2010	6/22/12	4.0	71,588,658	
CAG	MR			USD	8/9/2010	12/16/11	3.0		
COP	SENIOR_MODRE			USD	1/20/2011	9/14/12	4.0	89,517,000	
COP	MR			USD	3/9/2010	4/4/11	3.0		
CNC	XR			USD	6/22/2009	6/22/09	1.0	5,000,000	50
CONCON	CVA_LOAN			USD	4/11/2012	9/28/14	6.0		
CEG	MR			USD	12/24/2010	7/31/12	4.0	27,888,202	
	0 B+			USD	1/7/2010	12/23/10	2.0	1,217,311	
	0 B			USD	1/7/2010	12/23/10	2.0	3,214,286	50
PZN	XR			USD	3/20/2011	12/21/12	4.0	15,008,343	
CVGYQ	LOAN_NORE			USD	4/19/2011	2/9/13	5.0	20,333,333	38
CVH	MR			USD	12/12/2010	7/11/12	4.0	55,717,477	13
Health Care	BBB			USD	10/27/2010	4/25/12	4.0	75,000,000	
COX-CommInc	MR			USD	5/16/2010	7/26/11	3.0	127,257,143	
COX	MR			USD	5/16/2010	7/26/11	3.0	24,160,201	
CXR	MR			USD	5/16/2010	7/26/11	3.0	3,544,210	
CASA	TBD			ARS	12/11/2009	12/11/09	1.0		
crimi	XR			USD	11/4/2010	5/8/12	4.0		
	0 BB			USD	4/2/2010	5/15/11	3.0	10,356,806	38
	0 BB-			USD	4/2/2010	5/15/11	3.0	17,659,296	38
	0 BB-			EUR	2/26/2011	11/15/12	4.0		
CCI	XR			USD	1/6/2009	1/6/09	-	6,000,000	13
	0 NA			USD	1/11/2013	12/31/15	7.0	4,525	
CVC		#N/A		USD	9/20/2010	2/24/12	4.0		
CSGS	LOAN_NORE			USD	9/21/2009	9/21/09	1.0	10,448,884	38
CVS	SENIOR_NORE			USD	10/1/2010	3/12/12	4.0	110,000,000	
CVSCRM	MR			USD	4/1/2010	5/12/11	3.0	107,000,000	
DAEAVI		#N/A		USD	4/10/2012	9/27/14	6.0	3,018	
DAEAVI		#N/A		USD	4/10/2012	9/27/14	6.0		
CFCGT		#N/A		USD	12/26/2010	8/3/12	4.0		
	0 NA			USD	5/29/2013	8/17/16	8.0		
DCN	XR			USD	12/31/2008	12/31/08	-	12,700,000	
	0	#N/A		USD	1/11/2010	12/31/10	2.0		
	0	#N/A		USD	4/13/2010	1/31/13	5.0	48,090,594	
	0	#N/A		USD	6/25/2012	1/31/15	7.0		
DHR	MR			USD	10/27/2010	4/25/12	4.0	45,000,000	
DRI	SENIOR_NORE			USD	1/24/2011	9/20/12	4.0	39,500,000	
DHA	LOAN_NORE			USD	12/23/2008	3/31/09	8.0		50

	18	4	280	284	CSCOUSDMR	47
27,500,000		-	280	280	CITUSDMR	951
		-	280	280	CITUSDMR	1,142
55,000,000		-	280	280	CITUSDMR	1,035
65,000,000		-	280	280	CITUSDMR	1,154
10,381,000		-	280	280	NOT TESTED	NOT TESTED
16,700,000	50	50	280	330	NOT TESTED	NOT TESTED
6,838,625	275	275	280	555	#N/A	#N/A
974,000	125	4	280	284	NOT TESTED	175
250,000,000	150	150	280	430	CLP-RealtyLPUSDMR	106
669,244	150	17	280	297	NOT TESTED	NOT TESTED
3,950,000	250	250	280	530	NOT TESTED	NOT TESTED
14,000,000		-	280	280	COMAIRUSDXR	#N/A
7,000,000		-	280	280	NOT TESTED	NOT TESTED
4,000,000		-	280	280	NOT TESTED	NOT TESTED
7,705,658		-	280	280	COMAIRUSDLOAN_NORE	#N/A
6,865,238		-	280	280	NOT TESTED	NOT TESTED
6,684,682		-	280	280	NOT TESTED	NOT TESTED
6,680,000		-	280	280	NOT TESTED	NOT TESTED
7,000,000		-	280	280	#N/A	#N/A
10,254,931		8	280	288	CMCSAUSDSENIOR	126
19,142,660		-	280	280	EXCUSDSENIOR	98
57,042,755	225	225	280	505	CYHUSD0	#N/A
	125	100	280	380	COMMHSUSDXR	176
3,411,342		-	280	280	EDUSDMR	97
	27	NA	280	NA	CAGUSDMR	39
483,000	15	0	280	280	COPUSDSENIOR_MODRE	37
9,250,000		-	280	280	COPUSDMR	32
	225	50	280	330	CNCUSDXR	0
27,700,000	550	550	280	830	CONCONUSDCVA_LOAN	750
82,111,798		-	280	280	CEGUSDMR	129
1,282,689	250	128	280	408	NOT TESTED	NOT TESTED
4,285,714	250	164	280	444	NOT TESTED	NOT TESTED
9,991,657		-	280	280	PZNUSDXR	253
		38	280	318	CVGYQUSDLOAN_NORE	215
24,282,523		9	280	289	CVHUSDMR	159
		-	280	280	Health CareUSDBBB	94
40,600,000		-	280	280	COX-CommIncUSDMR	53
70,839,799		-	280	280	COXUSDMR	62
5,140,000		-	280	280	CXRUSDMR	65
6,000,000	855	855	#N/A	#N/A	CASAARSTBD	#N/A
11,000,000	425	425	280	705	crimiUSDXR	#N/A
6,643,194	50	43	280	323	NOT TESTED	NOT TESTED
7,590,704	25	34	280	314	NOT TESTED	NOT TESTED
6,860,000	75	75	496	571	NOT TESTED	NOT TESTED
9,000,000	63	43	280	323	CCIUSDXR	19
2,790,000		-	280	280	NOT TESTED	NOT TESTED
1,000,000	175	175	280	455	#N/A	#N/A
51,116	175	39	280	319	CSGSUSDLOAN_NORE	69
	27	-	280	280	CVSUSDSENIOR_NORE	56
	19	-	280	280	CVSCRMUSDMR	44
3,430,000	275	275	280	555	#N/A	#N/A
3,396,407	375	375	280	655	#N/A	#N/A
97,024	400	400	280	680	#N/A	#N/A
616,272		-	280	280	NOT TESTED	NOT TESTED
		-	280	280	DCNUSDXR	#N/A
1,300,000		-	280	280	#N/A	#N/A
16,076,072	100	25	280	305	#N/A	#N/A
194,501,352	275	275	280	555	#N/A	#N/A
	15	-	280	280	DHRUSDMR	35
10,500,000		-	280	280	DRIUSDSENIOR_NORE	140
15,000,000	700	700	280	980	DHAUSDLOAN_NORE	#N/A

47	327	#NAME?	NO	NOT TESTED	HG	98.3000
951	1,231	#NAME?	NO	NOT TESTED	HG	79.0000
1,142	1,422	#NAME?	NO	NOT TESTED	HG	98.0000
1,035	1,315	#NAME?	NO	NOT TESTED	HG	84.0000
1,154	1,434	#NAME?	NO	NOT TESTED	HG	90.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	97.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	96.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	70.0000
175	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	66.0000
106	386	#NAME?	NO	NOT TESTED	HG	99.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	92.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	9.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	19.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	19.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	9.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	9.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	19.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	19.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	19.5000
126	406	#NAME?	NO	NOT TESTED	HG	96.1250
98	378	#NAME?	NO	NOT TESTED	HY	98.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	94.7500
176	456	#NAME?	YES	NOT TESTED	HY	94.7500
97	377	#NAME?	NO	NOT TESTED	HG	98.3750
39	319	#NAME?	NO	NOT TESTED	HG	99.0000
37	317	#NAME?	NO	NOT TESTED	HG	99.1000
32	312	#NAME?	NO	NOT TESTED	HG	99.2500
0	280	#NAME?	NO	NOT TESTED	HY	95.0000
750	1,030	#NAME?	YES	NOT TESTED	HY	50.0000
129	409	#NAME?	NO	NOT TESTED	HG	97.3500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	94.2500
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	HY	94.0000
253	533	#NAME?	NO	NOT TESTED	HY	94.5000
215	495	#NAME?	NO	NOT TESTED	HY	91.5000
159	439	#NAME?	NO	NOT TESTED	HG	95.8750
94	374	#NAME?	NO	NOT TESTED	HG	98.7500
53	333	#NAME?	NO	NOT TESTED	HG	98.6000
62	342	#NAME?	NO	NOT TESTED	HG	98.6000
65	345	#NAME?	NO	NOT TESTED	HG	98.2500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	100.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	90.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	97.5000
19	299	#NAME?	NO	NOT TESTED	HY	98.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.4989
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	95.2500
69	349	#NAME?	NO	NOT TESTED	HY	96.0000
56	336	#NAME?	NO	NOT TESTED	HG	98.7500
44	324	#NAME?	NO	NOT TESTED	HG	99.0500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	96.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	96.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	81.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	4.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	4.0000
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	4.0000
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	99.2500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	93.0000
35	315	#NAME?	NO	NOT TESTED	HG	99.0000
140	420	#NAME?	NO	NOT TESTED	HY	96.2500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	100.0000

117,960,000	#REF!	#REF!
29,625,000	#REF!	#REF!
90,650,000	#REF!	#REF!
46,200,000	#REF!	#REF!
58,825,000	#REF!	#REF!
13,650,000	#REF!	#REF!
24,000,000	#REF!	#REF!
9,312,484	#REF!	#REF!
21,780,000	#REF!	#REF!
248,125,000	#REF!	#REF!
5,520,000	#REF!	#REF!
3,792,000	#REF!	#REF!
1,260,000	#REF!	#REF!
1,365,000	#REF!	#REF!
780,000	#REF!	#REF!
693,509	#REF!	#REF!
617,871	#REF!	#REF!
1,303,513	#REF!	#REF!
1,303,513	#REF!	#REF!
1,365,000	#REF!	#REF!
192,250,000	#REF!	#REF!
47,040,000	#REF!	#REF!
47,735,444	#REF!	#REF!
1,497,082	#REF!	#REF!
98,375,000	#REF!	#REF!
49,500,000	#REF!	#REF!
148,650,000	#REF!	#REF!
9,180,625	#REF!	#REF!
4,750,000	#REF!	#REF!
5,500,000	#REF!	#REF!
146,025,000	#REF!	#REF!
2,356,250	#REF!	#REF!
7,050,000	#REF!	#REF!
23,625,000	#REF!	#REF!
18,605,000	#REF!	#REF!
76,700,000	#REF!	#REF!
74,062,500	#REF!	#REF!
165,507,143	#REF!	#REF!
142,970,000	#REF!	#REF!
14,737,500	#REF!	#REF!
1,982,652	#REF!	#REF!
9,900,000	#REF!	#REF!
16,320,000	#REF!	#REF!
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10,405,761	#REF!	#REF!
14,700,000	#REF!	#REF!
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952,500	#REF!	#REF!
10,080,000	#REF!	#REF!
108,625,000	#REF!	#REF!
105,983,500	#REF!	#REF!
4,196,606	#REF!	#REF!
4,154,915	#REF!	#REF!
78,589	#REF!	#REF!
24,651	#REF!	#REF!
508,000	#REF!	#REF!
52,000	#REF!	#REF!
63,685,417	#REF!	#REF!
194,602,708	#REF!	#REF!
44,550,000	#REF!	#REF!
48,125,000	#REF!	#REF!
15,000,000	#REF!	#REF!

0	#REF!
(93.750)	#REF!
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0	#REF!
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(2.195)	#REF!
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0

TERM LOAN A2	7939		COMPOSITE
5YR-REVOLVER	7940		COMPOSITE
TERM LOAN A3	7963		COMPOSITE
REVOLVER	5343		Untested
ADDITIONAL TERM B-2	5380		CARUSO
TRADE CLAIM	9750		CARUSO
5 YEAR REVOLVER		7511	SCTR
CREDIT-LINKED DEPOSIT		7512	COMPOSITE
TERM LOAN	7507		COMPOSITE
N184 CLAIM	6534		Untested
TERM LOAN	8948		CARUSO
USD TRANCHE	5534		COMPOSITE
MULTI-CURRENCY TRANCHE	5701		COMPOSITE
TERM LOANS	8459		CARUSO
TERM LOAN	9022		COMPOSITE
5 YEAR REVOLVER		7277	Untested
MULTI CURRENCY REVOLVER		7802	CARUSO
TRANCHE B-1 TERM LOAN	7902		CARUSO
5YR-RCF		4970	COMPOSITE
REVOLVER	9911		#N/A
REVOLVER (WELLS FARGO AGENT)	7599		Untested
TERM B	7601		Untested
TERM LOAN		7607	Untested
5-YR REVOLVER	7982		COMPOSITE
4-YR REVOLVER	6727		Untested
REVOLVER		8125	COMPOSITE
TERM	8126		COMPOSITE
5 YR REVOLVER	7267		CARUSO
TERM LC FACILITY	7268		CARUSO
TRANCHE B TERM	7295		CARUSO
REVOLVER	8947		COMPOSITE
5 YEAR REVOLVER		8282	SCTR
UK TERM LOAN	7641		Untested
TERM LOAN	7643		CARUSO
5YR REVOLVER	7042		CARUSO
6 YEAR REVOLVING CREDIT	5418		CARUSO
TERM LOAN	8679		0
MULTI-CCY REVOLVER	7773		COMPOSITE
REVOLVER	5877		COMPOSITE
5YR REVOLVER	8832		CARUSO
5YR UNSECURED REVOLVER	5377		COMPOSITE
TL- NEW ISSUE		7519	Untested
REVOLVER	2733		COMPOSITE
5-YEAR REVOLVER	7326		COMPOSITE
5 YEAR REVOLVER	7812		CARUSO
L/C FACILITY	4243		Untested
364 DAY REVOLVER	745		Untested
LETTER OF CREDIT FACILITY	746		Untested
364 ABN AMRO CLAIM	4938		CARUSO
LT ABN AMOR CLAIM		4939	Untested
TRADE CLAIM #6432		3013	Untested
TRADE CLAIM 06431	4309		Untested
TRADE CLAIM # 185	4496		Untested
CLASS 4 CLAIM	4520		Untested
TRADE CLAIM #99164	4874		Untested
TRADE CLAIM #99165	4875		Untested
TRADE CLAIM #99166	4876		Untested
TRADE CLAIM #99167	4877		Untested
ENRON ALLOWED CLAIM 11189	5501		Untested
TRADE CLAIM 12704	5843		CARUSO
TRADE CLAIM 12707	5844		CARUSO
TRADE CLAIM 9001	5845		Untested

DCPM		XR			USD	11/30/2010	6/21/12		4.0	2,353	5
DCPM		XR			USD	11/30/2010	6/21/12		4.0	11,941,176	
DCPM		XR			USD	11/30/2010	6/21/12		4.0	(3,529)	15
	0	BB			USD	2/4/2010	2/8/11		3.0	1,608,000	
MHM		LOAN_NORE			USD	9/11/2010	2/8/12		4.0	2,551	
DPH		LOAN_NORE			USD	12/31/1930	12/31/30	-	78.0		
Industrials		BB-			USD	10/30/2010	4/30/12		4.0	85,700,000	50
DAL		XR			USD	10/30/2010	4/30/12		4.0		
DAL		XR			USD	1/11/2012	4/30/14		6.0		
	0	B+			USD	7/22/2013	11/15/16		8.0		
DDR			#N/A		USD	2/11/2010	2/20/11		3.0		
DDR		MR			USD	9/22/2009	6/29/10		2.0	5,256,856	
DDR		MR			USD	9/22/2009	6/29/10		2.0	2,739,938	
DEVP		LOAN_NORE			USD	8/29/2008	8/29/08		-		50
DPPC		XR			USD	1/11/2010	12/31/10		2.0		
	0	NA			USD	10/7/2010	3/23/12		4.0	7,800,000	75
AXP		SENIOR			USD	11/3/2010	5/6/12		4.0	55,000,000	10
DG			#N/A		USD	2/20/2012	7/6/14		6.0		
D		MR			USD	2/16/2010	2/28/11		3.0	57,314,927	
#N/A			#N/A		USD	7/28/2009	7/28/09		1.0	33,000,000	10
	0	B			USD	6/8/2011	5/4/13		5.0	19,203,220	50
	0	B			USD	1/13/2012	5/4/14		6.0	(2,985)	
	0	B			USD	8/19/2012	5/4/15		7.0		
DUKECO		MR			USD	12/4/2010	6/28/12		4.0	60,394,039	
	0	NR			USD	2/2/2010	2/5/11		3.0	2,420,000	
DUPONT		XR			USD	10/16/2009	8/7/10		2.0	17,900,000	20
DUPONT		XR			USD	5/23/2010	8/7/11		3.0		
DYN		SENIOR_NORE			USD	10/13/2010	4/2/12		4.0	25,159,565	38
DYN		LOAN_NORE			USD	5/20/2011	4/2/13		5.0		
SVR		LOAN_NORE			USD	5/20/2011	4/2/13		5.0		
EROC		XR			USD	3/15/2011	12/13/12		4.0	7,687,083	30
Technology		A			USD	2/22/2011	11/7/12		4.0	160,000,000	4
	0			0	USD	1/18/2012	5/11/14		6.0		
EDGNM		LOAN_NORE			USD	8/24/2012	5/11/15		7.0		
EIX		SENIOR_NORE			USD	4/29/2011	2/25/13		5.0	73,750,000	
EIX		LOAN_NORE			USD	11/27/2010	6/15/12		4.0	30,848,012	38
	0			0	USD	11/26/2011	02/13/14		6.0	10,380.00	
BOCE		XR			USD	6/25/2011	5/31/13		5.0	10,202,627	50
EP		XR			USD	2/27/2011	11/16/12		4.0	34,603,866	25
ELPSO			#N/A		USD	3/2/2011	11/21/12		4.0	16,150,000	
EMBRQ		MR			USD	3/30/2010	5/10/11		3.0		
	0			0	ARS	5/30/2012	12/20/14		6.0		
ENB		MR			USD	2/16/2010	3/1/11		3.0	40,000,000	9
EEP		MR			USD	5/21/2011	4/4/13		5.0	56,612,191	
EXGC				0	USD	4/17/2010	6/8/11		3.0	14,005,435	38
	0	NR			USD	8/19/2013	12/31/16		8.0	(4,543)	
	0	NA			USD	8/25/2009	5/13/10		2.0		
	0	NA			USD	8/25/2009	5/13/10		2.0	4,626	
ENRNQ			#N/A		USD	2/15/2008	2/15/08		-		
	0	NA			USD	2/15/2008	2/15/08		-	(3,108)	
	0	NA			USD	6/12/2015	1/9/20		11.0		
HTC		NA			USD	6/12/2015	1/9/20		11.0		
	0	NA			USD	8/19/2013	12/31/16		8.0		
	0	NR			USD	7/26/2013	11/21/16		8.0	(13,740)	
	0	NA			USD	4/2/2010	5/14/11		3.0		
	0	NA			USD	4/2/2010	5/14/11		3.0	(5,000)	
	0	NA			USD	4/2/2010	5/14/11		3.0		
	0	NA			USD	4/2/2010	5/14/11		3.0	(2,617)	
	0	NA			USD	1/11/2013	12/31/15		7.0		
ENRNQ			#N/A		USD	12/16/2010	7/18/12		4.0		
	0		#N/A		USD	12/16/2013	7/18/17		9.0		
	0	NA			USD	12/16/2010	7/18/12		4.0		

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0038173

4,280,000	10		10	280	290	DCPMUSDXR	90
26,600,000			-	280	280	DCPMUSDXR	90
9,180,000		-	0	280	280	DCPMUSDXR	90
392,000	50		10	280	290	NOT TESTED	NOT TESTED
997,449	50		50	280	330	MHMUSDLOAN_NORE	540
3,750,000			-	280	280	DPHUSDLOAN_NORE	#VALUE!
	200		50	280	330	IndustrialsUSDBB-	390
520,000	100		100	280	380	DALUSDXR	1,143
8,046,337	225		225	280	505	DALUSDXR	1,143
5,000,000			-	280	280	NOT TESTED	NOT TESTED
10,000,000	(13)	-	13	280	267	#N/A	#N/A
8,460,421	(13)	-	8	280	272	DDRUSDMR	300
3,542,785	(13)	-	7	280	273	DDRUSDMR	300
35,298,718	800		800	280	1,080	DEVPUSDLOAN_NORE	#N/A
75,000,000	550		550	280	830	DPPCUSDXR	#N/A
2,200,000			59	280	339	NOT TESTED	NOT TESTED
	45		10	280	290	AXPUSDSENIOR	200
48,262,500	175		175	280	455	#N/A	#N/A
5,685,073	29		3	280	283	DUSDMR	25
			10	280	290	#N/A	#N/A
15,296,780	250		139	280	419	NOT TESTED	NOT TESTED
8,653,497	225		225	280	505	NOT TESTED	NOT TESTED
1,425,000	575		575	280	855	NOT TESTED	NOT TESTED
2,878,688			-	280	280	DUKECOUSDMR	34
5,580,000			-	280	280	NOT TESTED	NOT TESTED
9,600,000			13	280	293	DUPONTUSDXR	#N/A
20,000,000			-	280	280	DUPONTUSDXR	#N/A
4,840,435	150		56	280	336	DYNUSDSENIOR_NORE	395
	150		NA	280	NA	DYNUSDLOAN_NORE	289
	150		NA	280	NA	SVRUSDLOAN_NORE	#N/A
17,312,917	75		61	280	341	EROCUSDXR	#N/A
			4	280	284	TechnologyUSDA	47
6,328,344	175		175	280	455	NOT TESTED	NOT TESTED
9,250,000	625		625	280	905	EDGNMUSDLOAN_NORE	#N/A
	36		-	280	280	EIXUSDSENIOR_NORE	320
5,401,988	175		58	280	338	EIXUSDLOAN_NORE	320
3,989,620	175.00		175	280	455	0USD0	CHECK
797,373	75		52	280	332	BOCEUSDXR	#N/A
15,396,134	25		25	280	305	EPUSDXR	220
31,350,000			-	280	280	#N/A	#N/A
			NA	280	NA	EMBRQUSDMR	209
32,035,638	800		800	#N/A	#N/A	NOT TESTED	NOT TESTED
			9	280	289	ENBUSDMR	76
25,887,809			-	280	280	EEPUSDMR	113
10,451,087	125		75	280	355	EXGCUSD0	#N/A
5,700,000			-	280	280	NOT TESTED	NOT TESTED
3,888,889			-	280	280	NOT TESTED	NOT TESTED
8,300,000			-	280	280	NOT TESTED	NOT TESTED
8,083,709	100		100	280	380	#N/A	#N/A
1,920,000	100		100	280	380	NOT TESTED	NOT TESTED
16,333,270			-	280	280	NOT TESTED	NOT TESTED
10,000,000			-	280	280	NOT TESTED	NOT TESTED
50,000,000			-	280	280	NOT TESTED	NOT TESTED
10,400,000			-	280	280	NOT TESTED	NOT TESTED
11,475,440			-	280	280	NOT TESTED	NOT TESTED
5,870,000			-	280	280	NOT TESTED	NOT TESTED
1,288,000			-	280	280	NOT TESTED	NOT TESTED
4,310,000			-	280	280	NOT TESTED	NOT TESTED
7,000,000			-	280	280	NOT TESTED	NOT TESTED
6,000,000			-	280	280	#N/A	#N/A
4,000,000			-	280	280	#N/A	#N/A
1,347,583			-	280	280	NOT TESTED	NOT TESTED

90	370	#NAME?	YES	NOT TESTED	HY	97.5000
90	370	#NAME?	NO	NOT TESTED	HY	97.2500
90	370	#NAME?	YES	NOT TESTED	HY	97.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	97.0000
540	820	#NAME?	#N/A	NOT TESTED	HY	99.2500
#VALUE!	#VALUE!	#NAME?	NO	NOT TESTED	HY	16.5000
390	670	#NAME?	NO	NOT TESTED	HY	79.5000
1,143	1,423	#NAME?	NO	NOT TESTED	HY	81.5000
1,143	1,423	#NAME?	YES	NOT TESTED	HY	66.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.4300
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	94.0000
300	580	#NAME?	NO	NOT TESTED	HG	94.0000
300	580	#NAME?	NO	NOT TESTED	HG	93.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	98.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	99.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	91.0000
200	480	#NAME?	NO	NOT TESTED	HG	95.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	92.7500
25	305	#NAME?	NO	NOT TESTED	HG	99.2500
#N/A	#N/A	#N/A	NO	#N/A	HG	99.6500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	91.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.5000
34	314	#NAME?	NO	NOT TESTED	HG	98.6250
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	96.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	92.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	93.0000
395	675	#NAME?	NO	NOT TESTED	HY	91.0000
289	569	#NAME?	#N/A	NOT TESTED	HY	94.2500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	94.2500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	95.0000
47	327	#NAME?	NO	NOT TESTED	HG	98.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	82.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	87.0000
320	600	#NAME?	NO	NOT TESTED	HG	96.5000
320	600	#NAME?	NO	NOT TESTED	HY	92.0000
CHECK	#VALUE!	#NAME?	YES	NOT TESTED	HY	92.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	77.0000
220	500	#NAME?	NO	NOT TESTED	HY	95.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	96.0000
209	489	#NAME?	NO	NOT TESTED	HG	96.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	80.0000
76	356	#NAME?	NO	NOT TESTED	HG	98.5000
113	393	#NAME?	NO	NOT TESTED	HG	97.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	100.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	1.6000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0010
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0010
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	1.6000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	1.6000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.2000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.2000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	1.6000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	1.7000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.7500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0001
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.2000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	2.2000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	2.2000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.2000

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992,500	#REF!	#REF!
618,750	#REF!	#REF!
68,131,500	#REF!	#REF!
2,037,500	#REF!	#REF!
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121,500	#REF!	#REF!
9,400,000	#REF!	#REF!
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18,600,000	#REF!	#REF!
63,700,000	#REF!	#REF!
3,484,478	#REF!	#REF!
284,805	#REF!	#REF!
23,750,000	#REF!	#REF!
156,800,000	#REF!	#REF!
5,189,242	#REF!	#REF!
8,047,500	#REF!	#REF!
71,168,750	#REF!	#REF!
33,350,000	#REF!	#REF!
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46,693,549	#REF!	#REF!
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39,400,000	#REF!	#REF!
128,525,000	#REF!	#REF!
24,456,522	#REF!	#REF!
91,127	#REF!	#REF!
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83	#REF!	#REF!
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30,670	#REF!	#REF!
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220,000	#REF!	#REF!
1,100,000	#REF!	#REF!
166,180	#REF!	#REF!
195,082	#REF!	#REF!
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9,660	#REF!	#REF!
4	#REF!	#REF!
154,000	#REF!	#REF!
132,000	#REF!	#REF!
88,000	#REF!	#REF!
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175,000	#REF!
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CLM 6216	5868		Untested
CL 4 W/O S	5995		Untested
RBS SWAP	6275		Untested
CL 4 W/O S-POST	6435		Untested
CLS 4 CITI	7032		Untested
CLAIM 185	7438		Untested
4 W/S POST	7474		CARUSO
185 POST	7695		CARUSO
RBS POST	8061		CARUSO
CLASS 4 WHITE RIDGE	8520		CARUSO
CLM 185 W/S	9375		COMPOSITE
CLASS 5	9445		COMPOSITE
HAWAII TRUST CLAIM	9704		0
8.5-YR 3RD LIEN PIK TERM LOAN	7420		CARUSO
TERM LOAN		7411	SCTR
5-YR REVOLVER		8213	CARUSO
3 YEAR REVOLVER	8325		CARUSO
TERM A-1	8327		CARUSO
REVOLVER	8805		CARUSO
INITIAL TERM LOAN		4063	CARUSO
REVOLVER		4064	CARUSO
5-YEAR REVOLVER		3951	COMPOSITE
REVOLVER	8421		SCTR
TERM LOAN A-1	8422		SCTR
5-YEAR REVOLVER	6434		COMPOSITE
5YR US DOLLAR	6885		COMPOSITE
MULTI-CURR REVOLVER	7072		COMPOSITE
TERM LOAN	8616		CARUSO
5-YEAR REVOLVER	7303		Untested
5YR REVOLVING CREDIT	7475		CARUSO
5 YEAR REVOLVER		6409	COMPOSITE
5 YEAR REVOLVER	6408		COMPOSITE
REVOLVER		9860	#N/A
REVOLVER	6325		CARUSO
US TRANCHE	8311		CARUSO
TERM LOAN	8314		CARUSO
TERM LOAN B	9433		LCDS
TERM LOAN A	9434		COMPOSITE
DELAYED DRAW TERM LOAN	9435		COMPOSITE
REVOLVER	9436		COMPOSITE
364 DAY LIQUIDITY FACILITY	2162		Untested
5 YEAR LIQUIDITY FACILITY		2163	Untested
364-DAY REVOLVER	9314		CARUSO
MULTICCY REVOLVER	6605		Untested
TERM LOAN	6606		Untested
REVOLVER	7535		SCTR
TERM LOAN A	7536		CARUSO
DELAYED DRAW TERM LOAN	7537		SCTR
TERM LOAN B	7616		CARUSO
SR. CASH PAY BRIDGE	8558		CARUSO
MULTI-CURR REVOLVER	8546		CARUSO
B-1 TRANCHE USD	8547		CARUSO
B-2 TRANCHE USD		8548	CARUSO
B-3 TRANCHE		8550	CARUSO
DELAYED DRAW TL	8556		CARUSO
5YR UNSECURED REVOLVER	5994		COMPOSITE
TRANCHE A	8713		0
TRANCHE A-1-A DELAYED DRAW	8715		0
REVOLVER	8415		CARUSO
5 YEAR REVOLVER		7294	COMPOSITE
364 DAY REVOLVER	9542		Untested
5-YR DOMESTIC REVOLVER	6672		CARUSO

		0	NA			USD	12/16/2010	7/18/12	4.0			
		0	NA			USD	1/2/2011	8/15/12	4.0			
		0	NA			GBP	6/26/2013	10/2/16	8.0			
		0	NA			USD	7/9/2013	10/25/16	8.0			
		0	NA			USD	7/4/2009	2/15/10	2.0			
Utilities			N/A			USD	1/11/2010	12/31/10	2.0			
ENRNQ					0	USD	1/11/2010	12/31/10	2.0			
ENRNQ			LOAN_NORE			USD	1/11/2010	12/31/10	2.0			
ENRNQ				#N/A		GBP	6/26/2013	10/2/16	8.0			
ENRNQ				#N/A		USD	1/19/2011	9/12/12	4.0			
ECRC			XR			USD	8/19/2013	12/31/16	8.0			
ECRC			XR			USD	8/19/2013	12/31/16	8.0			
		0			0	USD	1/12/2016	12/31/20	12.0			
ENTEGP					0	USD	11/28/2012	10/19/15	7.0	5,954		
Utilities			B+			USD	1/4/2012	4/19/14	6.0			
ETR			SENIOR_MODRE			USD	12/25/2010	8/2/12	4.0	8,303,119		
EPE			LOAN_NORE			USD	1/8/2011	8/24/12	4.0	7,201,538		
EPE			LOAN_NORE			USD	1/8/2011	8/24/12	4.0	38,462		
EPD			SENIOR_MODRE			USD	3/1/2011	11/19/12	4.0	29,242,857		
ENVSOL			LOAN_NORE			USD	12/10/2010	7/7/12	4.0	469		
ENVSOL			LOAN_NORE			USD	5/4/2010	7/7/11	3.0	4,893,178		
EOG			MR			USD	12/4/2010	6/28/12	4.0	30,000,000		
Oil & Gas			BB-			USD	1/8/2011	8/24/12	4.0	1,322,857		
Oil & Gas					0	USD	1/8/2011	8/24/12	4.0			
EQT			MR			USD	7/10/2010	10/26/11	3.0	93,329,072		
EQR-ERPOperLP			MR			USD	9/23/2010	2/28/12	4.0	49,889,687		
EQR-ERPOperLP			MR			USD	9/23/2010	2/28/12	4.0	20,000,000		
EQR			SENIOR_NORE			USD	11/20/2009	10/4/10	2.0			
		0	NA			USD	10/11/2010	3/30/12	4.0	707,969		38
EXCO			LOAN_NORE			USD	10/11/2010	3/30/12	4.0	936,929		
EXC			MR			USD	2/14/2011	10/26/12	4.0	42,946,669		
EXC-ExelonGen			MR			USD	2/14/2011	10/26/12	4.0	163,692,122		
#N/A				#N/A		USD	7/19/2011	7/11/13	5.0	10,000,000		50
EXEACN			LOAN_NORE			USD	10/16/2009	10/16/09	1.0	13,777,389		
EXH			LOAN_NORE			USD	1/5/2011	8/20/12	4.0	5,721,655		
EXH			LOAN_NORE			USD	8/12/2011	8/20/13	5.0			
MJDCOM			XR			USD	7/30/2012	3/31/15	7.0			
MJDCOM			XR			USD	12/24/2011	3/31/14	6.0	(24,596)		
MJDCOM			XR			USD	7/30/2012	3/31/15	7.0	32,400,000		75
MJDCOM			XR			USD	12/24/2011	3/31/14	6.0	54,835,913		38
		0	NR			USD	6/29/2009	6/29/09	1.0	123,600,000		
		0	NR			USD	12/5/2010	6/29/12	4.0	114,400,000		
FMR				#N/A		USD	2/28/2009	2/28/09	1.0	155,000,000		4
		0	BB			USD	8/29/2010	1/18/12	3.0	4,331,633		
		0	BB			USD	8/29/2010	1/18/12	3.0			
Financials			BBB			USD	11/5/2010	5/10/12	4.0	18,017,787		25
FIG			LOAN_NORE			USD	11/5/2010	5/10/12	4.0			
Financials			BBB			USD	11/5/2010	5/10/12	4.0			25
VLO			SENIOR			USD	11/5/2010	5/10/12	4.0			
FDCBRD				#N/A		USD	10/20/11	9/24/15	7.0			
FDC			SENIOR			USD	9/2/2011	9/24/13	5.0	227,088,539		50
FDC			SENIOR			USD	4/8/2012	9/24/14	6.0			
FDC			SENIOR			USD	4/8/2012	9/24/14	6.0			
FDC			SENIOR			USD	4/8/2012	9/24/14	6.0			
FDC			SENIOR			USD	4/8/2012	9/24/14	6.0	25,465,960		75
FE			MR			USD	1/8/2011	8/24/12	4.0	13,634,042		
		0			0	USD	4/12/2012	10/1/14	6.0			
		0			0	USD	4/12/2012	10/1/14	6.0			50
CITCOR			LOAN_NORE			USD	1/3/2011	8/16/12	4.0	2,846,900		
FPL-FLPow+Light			MR			USD	5/21/2011	4/3/13	5.0	26,895,077		
		0			0	USD	4/22/2009	4/22/09	1.0	50,000,000		
F			LOAN_NORE			USD	8/9/2010	12/15/11	3.0	756,165,150		

723,843		-	280	280	NOT TESTED	NOT TESTED
22,000,000		-	280	280	NOT TESTED	NOT TESTED
10,000,000		-	580	580	NOT TESTED	NOT TESTED
10,677,000		-	280	280	NOT TESTED	NOT TESTED
11,129,501		-	280	280	NOT TESTED	NOT TESTED
2,351,792		-	280	280	NOT TESTED	NOT TESTED
55,607,893		-	280	280	ENRNQUSD0	#N/A
12,602,455		-	280	280	ENRNQUSDLOAN_NORE	#N/A
12,500,000		-	580	580	#N/A	#N/A
32,000,000		-	280	280	#N/A	#N/A
24,145,000		-	280	280	ECRCUSDXR	99
50,000,000		-	280	280	ECRCUSDXR	99
		NA	280	NA	0USD0	CHECK
9,190,000	600	600	280	880	ENTEGPUSD0	#N/A
7,213,683	250	250	280	530	UtilitiesUSDB+	372
41,258,950	5	4	280	284	ETRUSDSENIOR_MODRE	193
11,260,000	25	15	280	295	EPEUSDLOAN_NORE	150
11,500,000	175	174	280	454	EPEUSDLOAN_NORE	150
15,257,143		-	280	280	EPDUSDSENIOR_MODRE	100
2,890,204	725	725	280	1,005	ENVSOLUSDLOAN_NORE	1,140
1,981,822	625	180	280	460	ENVSOLUSDLOAN_NORE	1,100
		-	280	280	EOGUSDMR	45
15,820,000		-	280	280	Oil & GasUSDBB-	231
62,857,143		-	280	280	Oil & GasUSD0	#N/A
1,670,928		-	280	280	EQTUSDMR	72
5,110,313		-	280	280	EQR-ERPOperLPUSDMR	184
		-	280	280	EQR-ERPOperLPUSDMR	184
25,000,000		-	280	280	EQRUSDSENIOR_NORE	152
6,892,031	75	72	280	352	NOT TESTED	NOT TESTED
9,713,071	175	160	280	440	EXCOUSDLOAN_NORE	#N/A
235,149		-	280	280	EXCUSDMR	99
2,216,969		-	280	280	EXC-ExelonGenUSDMR	114
	525	50	280	330	#N/A	#N/A
6,222,611	100	31	280	311	EXEACNUSDLOAN_NORE	150
5,869,254		-	280	280	EXHUSDLOAN_NORE	#N/A
10,909,091		-	280	280	EXHUSDLOAN_NORE	#N/A
27,375,472	275	275	280	555	MJDCOMUSDXR	CHECK
137,835,361	150	150	280	430	MJDCOMUSDXR	#N/A
13,800,000	175	105	280	385	MJDCOMUSDXR	#N/A
4,554,744	275	56	280	336	MJDCOMUSDXR	#N/A
	235	-	280	280	NOT TESTED	NOT TESTED
	235	-	280	280	NOT TESTED	NOT TESTED
		4	280	284	#N/A	#N/A
3,168,367		-	280	280	NOT TESTED	NOT TESTED
16,843,750		-	280	280	NOT TESTED	NOT TESTED
1,042,213		24	280	304	FinancialsUSDBBB	388
9,530,000		-	280	280	FIGUSDLOAN_NORE	#N/A
2,885,000		-	280	280	FinancialsUSDBBB	388
23,825,000		-	280	280	VLOUSDSENIOR	151
102,815,000		-	280	280	#N/A	#N/A
3,527,900	275	53	280	333	FDCUSDSENIOR	755
28,140,531	175	175	280	455	FDCUSDSENIOR	753
16,363,468	175	175	280	455	FDCUSDSENIOR	753
64,358,542	275	275	280	555	FDCUSDSENIOR	753
3,270,460	275	98	280	378	FDCUSDSENIOR	753
36,365,958		-	280	280	FEUSDMR	52
1,927,400	125	125	280	405	0USD0	CHECK
552,459	125	125	280	405	0USD0	CHECK
18,153,100		-	280	280	CITCORUSDLOAN_NORE	#N/A
28,000	13	0	280	280	FPL-FLPow+LightUSDMR	71
	19	-	280	280	NOT TESTED	NOT TESTED
43,834,850	75	4	280	284	FUSDLOAN_NORE	949

NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.2000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	15.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	13.7500
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NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	1.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.2000
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#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	12.5000
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#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	1.0000
99	379	#NAME?	#N/A	NOT TESTED	HY	1.2500
99	379	#NAME?	#N/A	NOT TESTED	HY	0.3000
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY	19.0000
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372	652	#NAME?	YES	NOT TESTED	HY	89.0000
193	473	#NAME?	NO	NOT TESTED	HG	96.0000
150	430	#NAME?	NO	NOT TESTED	HY	95.2500
150	430	#NAME?	YES	NOT TESTED	HY	98.0000
100	380	#NAME?	NO	NOT TESTED	HG	97.2500
1,140	1,420	#NAME?	YES	NOT TESTED	HY	91.0000
1,100	1,380	#NAME?	NO	NOT TESTED	HY	82.5000
45	325	#NAME?	NO	NOT TESTED	HG	98.5000
231	511	#NAME?	NO	NOT TESTED	HY	95.7500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	96.2500
72	352	#NAME?	NO	NOT TESTED	HG	97.2500
184	464	#NAME?	NO	NOT TESTED	HG	95.5000
184	464	#NAME?	NO	NOT TESTED	HG	95.5000
152	432	#NAME?	NO	NOT TESTED	HG	97.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	96.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	97.0000
99	379	#NAME?	NO	NOT TESTED	HG	97.7500
114	394	#NAME?	NO	NOT TESTED	HG	97.7500
#N/A	#N/A	#N/A	NO	#N/A	HY	86.0000
150	430	#NAME?	NO	NOT TESTED	HY	96.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	97.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	98.5000
CHECK	#VALUE!	#NAME?	YES	NOT TESTED	HY	88.7500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	89.7500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	88.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	85.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	SL	99.4000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	SL	98.8750
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	99.7000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	92.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	95.5000
388	668	#NAME?	NO	NOT TESTED	HG	95.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	95.7500
388	668	#NAME?	NO	NOT TESTED	HG	96.0000
151	431	#NAME?	NO	NOT TESTED	HG	95.7500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	87.0000
755	1,035	#NAME?	NO	NOT TESTED	HY	88.0000
753	1,033	#NAME?	NO	NOT TESTED	HY	91.5000
753	1,033	#NAME?	YES	NOT TESTED	HY	91.5000
753	1,033	#NAME?	YES	NOT TESTED	HY	91.5000
753	1,033	#NAME?	YES	NOT TESTED	HY	88.0000
52	332	#NAME?	NO	NOT TESTED	HG	98.1250
CHECK	#VALUE!	#NAME?	YES	NOT TESTED	HY	91.5000
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY	91.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.0000
71	351	#NAME?	NO	NOT TESTED	HG	98.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	99.0000
949	1,229	#NAME?	NO	NOT TESTED	HY	77.0000

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[redacted]	7-YR TERM LOAN	6675		CARUSO
	5 YEAR REVOLVER		7287	COMPOSITE
	6-YR ALTERNATIVE CCY REVOLVER	6588		CARUSO
	6-YR DOLLAR REVOLVER	6590		CARUSO
	7-YR TERM LOAN		6591	CARUSO
	TRANCHE B TERM LOAN		5094	Untested
	5-YR REVOLVER	5485		Untested
	TERM LOAN	8385		CARUSO
	5-YR REVOLVER	6379		Untested
	1 YEAR REVOLVER	7649		COMPOSITE
	FIVE YEAR REVOLVER	7650		COMPOSITE
	5 YEAR REVOLVER	8571		COMPOSITE
	5 YEAR REVOLVING DOLLAR (US)		7552	COMPOSITE
	REVOLVING CREDIT	4952		CARUSO
	TRANCHE A-1 TERM LOAN	4953		CARUSO
	5-YEAR REVOLVER	4401		COMPOSITE
	5-YR REVOLVER	8621		CARUSO
	US SECURED TRANCHE		4465	CARUSO
	5 YEAR REVOLVER	7237		CARUSO
	REVOLVING CREDIT	4882		CARUSO
	5-YR REVOLVER	8310		COMPOSITE
	5 YEAR REVOLVING CREDIT	5409		COMPOSITE
	5-YR DOMESTIC REVOLVER	6195		CARUSO
	1ST LIEN - 1.5BN RCF	4589		CARUSO
	1ST LIEN - 5.0BN TERM LOAN B	4592		CARUSO
	FRENCH TERM LOAN A	4641		COMPOSITE
	TERM LOAN B	6589		Untested
	TR A SYNTHETIC REVOLVER	6618		Untested
	2ND LIEN		6905	Untested
	TERM LOAN	8674		SCTR
	REVOLVER		8675	SCTR
	5 YEAR REVOLVER	6277		Untested
	5 YEAR TERM A	6278		Untested
	SENIOR SECURED RC	9761		CARUSO
	NEW TERM LOAN B	7301		CARUSO
	GRAND UNION CLAIM	7792		CARUSO
	INCREMENTAL TERM LOAN	9500		COMPOSITE
	5 YEAR REVOLVER	7857		CARUSO
	INCREMENTAL TERM B LOAN	8580		0
	TERM A	6882		SCTR
	REVOLVER	6883		Untested
	TERM B	7586		CARUSO
	PROMISSORY NOTE A	8118		CARUSO
	PROMISSORY NOTE B	8146		CARUSO
	REVOLVER	8104		COMPOSITE
	REVOLVER - 5YR	5431		Untested
	TERM LOAN B	5432		Untested
	REVOLVER	263		CARUSO
	TERM B-1		9182	0
	TERM B-2		9183	CARUSO
	TERM B-3		9184	CARUSO
	REVOLVER	7793		CARUSO
	TRANCHE C TERM LOAN	7794		CARUSO
	6-YR U.S. REVOLVER	7240		CARUSO
	7-YR TERM LOAN	7241		CARUSO
	7-YR LC FACILITY	7242		CARUSO
	TERM LOAN	8313		CARUSO
	TRANCHE A-1 TERM LOAN	6490		COMPOSITE
	TRANCHE B-1 TERM LOAN	6491		CARUSO
	REVOLVER 300MM		8373	CARUSO
	USD REVOLVER (ABL)	8447		CARUSO
	CAD REVOLVER (ABL)	8765		CARUSO

F		LOAN_NORE			USD	10/21/2011	12/15/13	5.0	(316)		
FPL-FLPow+Light		MR			USD	5/21/2011	4/3/13	5.0	77,157,740		
FSL		LOAN_NORE			USD	3/8/2011	12/1/12	4.0	16,000,000	50	
FSL		LOAN_NORE			USD	3/8/2011	12/1/12	4.0	43,268,209	50	
FSL		LOAN_NORE			USD	10/13/2011	12/1/13	5.0			
	0	#N/A			USD	12/6/2011	3/31/13	5.0			
	0	B			USD	4/25/2010	6/21/11	3.0		50	
FDRNO		LOAN_NORE			USD	11/26/2011	2/13/14	6.0			
	0	BBB			USD	7/21/2010	11/14/11	3.0	7,500,000		
GE-CapCorp		MR			USD	5/13/2009	5/13/09	1.0	333,000,000	4	
GE-CapCorp		MR			USD	6/14/2011	5/13/13	5.0	167,000,000	6	
DNA		MR			USD	2/5/2011	10/11/12	4.0	50,000,000		
GE-CapCorp		XR			USD	11/7/2010	5/14/12	4.0	875,000,000	6	
GGP		LOAN_NORE			USD	7/9/2009	2/24/10	2.0	7,815,986		
GGP		LOAN_NORE			USD	7/9/2009	2/24/10	2.0	(4,211)		
GIS		MR			USD	11/30/2009	10/21/10	2.0	42,500,000		
GIS		SENIOR_NORE			USD	2/4/2011	10/9/12	4.0	120,000,000		
GM		LOAN_NORE			USD	5/12/2010	7/20/11	3.0	6,500,000		
GNC		LOAN_NORE			USD	10/3/2010	3/16/12	4.0	5,613,603	50	
GTIV		LOAN_NORE			USD	9/23/2010	2/28/12	4.0	6,813,773		
GE-GNWTH		MR			USD	1/1/2011	8/13/12	4.0	26,945,750		
GE-GNWTH		MR			USD	11/14/2010	5/25/12	4.0			
GGC		LOAN_NORE			USD	6/26/2010	10/3/11	3.0	20,366,272	50	
GP		LOAN_NORE			USD	1/5/2010	12/20/10	2.0	1,280,473		
GP		LOAN_NORE			USD	3/19/2011	12/20/12	4.0			
GP		XR			EUR	1/5/2010	12/20/10	2.0			
	0	NA			USD	4/8/2010	5/25/11	3.0			
	0	NA			USD	4/8/2010	5/25/11	3.0			
	0	NA			USD	11/14/2010	5/25/12	4.0			
Financials		A			USD	2/14/2011	10/26/12	4.0			
Financials		NA			USD	2/14/2011	10/26/12	4.0			
	0	BB-			USD	7/15/2010	11/3/11	3.0	6,660,000	25	
	0	BB-			USD	7/15/2010	11/3/11	3.0	22,500		
GMAC		LOAN			USD	4/14/2010	6/4/11	3.0	237,452,434	100	
	0	#N/A			USD	6/28/2010	10/7/11	3.0			
GUCO				0	USD	11/18/2013	6/1/17	9.0			
GPK-GrPkInt		XR			USD	1/21/2012	5/16/14	6.0			
GREATL		LOAN_NORE			USD	11/25/2010	6/12/12	4.0	5,216,046	25	
	0			0	USD	3/9/2011	12/3/12	4.0			
Oil & Gas		B			USD	8/18/2010	12/31/11	3.0		50	
	0	NR			USD	8/18/2010	12/31/11	3.0		50	
GRBRM		LOAN_NORE			USD	8/18/2010	12/31/11	3.0	39,000,000		
	0	#N/A			USD	8/1/2009	8/1/09	1.0			
	0	#N/A			USD	8/1/2009	8/1/09	1.0			
HAL		MR			USD	12/11/2010	7/9/12	4.0	70,000,000	6	
	0	B+			USD	4/9/2010	5/26/11	3.0	16,918,597	50	
	0	B			USD	6/22/2011	5/26/13	5.0			
HRZIQ				0	USD	11/27/2009	10/17/10	2.0			
	0			0	USD	6/23/2012	1/28/15	6.0			
HET		LOAN_NORE			USD	6/23/2012	1/28/15	6.0			
HET		LOAN_NORE			USD	6/23/2012	1/28/15	6.0	(45,000)		
HWTEL		LOAN_NORE			USD	10/30/2010	4/30/12	4.0			
HWTEL		LOAN_NORE			USD	1/29/2012	5/30/14	6.0			
HAWKER		SENIOR_NORE			USD	5/16/2011	3/26/13	5.0	34,966,419		
#N/A	#N/A		#N/A		USD	12/21/2011	3/26/14	6.0			
#N/A	#N/A		#N/A		USD	12/21/2011	3/26/14	6.0			
HER			#N/A		USD	12/6/2010	6/30/12	4.0	(30)		
HCA		XR			USD	2/28/2011	11/17/12	4.0			
HCA		LOAN_NORE			USD	10/5/2011	11/17/13	5.0			
HD		SENIOR			USD	8/18/2011	8/30/13	5.0	100,000,000	50	
HDS		LOAN_NORE			USD	1/11/2011	8/30/12	4.0	119,368,541		
HDS			#N/A		USD	1/11/2011	8/30/12	4.0	41,746,032	25	

47,065,430	200	200	280	480	FUSDLOAN_NORE	988
5,919,183		-	280	280	FPL-FLPow+LightUSDMR	71
	200	50	280	330	FSLUSDLOAN_NORE	360
731,791	200	52	280	332	FSLUSDLOAN_NORE	360
977,215	75	75	280	355	FSLUSDLOAN_NORE	175
6,500,000	138	138	280	418	NOT TESTED	NOT TESTED
7,058,824	275	275	280	555	NOT TESTED	NOT TESTED
25,000,000	750	750	280	1,030	FDRNOUSDLOAN_NORE	#N/A
	53	-	280	280	NOT TESTED	NOT TESTED
	15	4	280	284	GE-CapCorpUSDMR	129
	25	6	280	286	GE-CapCorpUSDMR	129
	11	-	280	280	DNAUSDMR	58
	15	6	280	286	GE-CapCorpUSDXR	104
16,184,014		-	280	280	GGPUSDLOAN_NORE	290
9,070,000		-	280	280	GGPUSDLOAN_NORE	290
	27	-	280	280	GISUSDMR	23
	28	-	280	280	GISUSDSENIOR_NORE	36
	150	-	280	280	GMUSDLOAN_NORE	874
636,397	100	55	280	335	GNCUSDLOAN_NORE	355
9,686,227		-	280	280	GTIVUSDLOAN_NORE	320
5,554,250		-	280	280	GE-GNWTHUSDMR	339
		NA	280	NA	GE-GNWTHUSDMR	339
25,883,728	150	106	280	386	GGCUSDLOAN_NORE	447
633,000	100	33	280	313	GPUSDLOAN_NORE	210
7,569,072	75	75	280	355	GPUSDLOAN_NORE	280
7,265,283	75	75	496	571	GPEURXR	#N/A
175,921	550	550	280	830	NOT TESTED	NOT TESTED
88,869	190	190	280	470	NOT TESTED	NOT TESTED
6,000,000	950	950	280	1,230	NOT TESTED	NOT TESTED
69,736,842		-	280	280	FinancialsUSDA	173
5,263,158	100	100	280	380	FinancialsUSDNA	#N/A
2,340,000		19	280	299	NOT TESTED	NOT TESTED
8,865,000	38	38	280	318	NOT TESTED	NOT TESTED
173,515,308	100	100	280	380	GMACUSDLOAN	2,044
2,992,424	100	100	280	380	#N/A	#N/A
100		-	280	280	GUCOUSD0	#N/A
6,467,500	175	175	280	455	GPK-GrPkIntUSDXR	600
4,783,954		13	280	293	GREATLUSDLOAN_NORE	60
2,102,792	175	175	280	455	0USD0	CHECK
112,000,000	400	400	280	680	Oil & GasUSDB	265
5,000,000	400	400	280	680	NOT TESTED	NOT TESTED
50,000,000	900	506	280	786	GRBRMUSDLOAN_NORE	#N/A
1,420,994		-	280	280	#N/A	#N/A
872,048		-	280	280	#N/A	#N/A
	25	6	280	286	HALUSDMR	36
881,403	275	61	280	341	NOT TESTED	NOT TESTED
	100	NA	280	NA	NOT TESTED	NOT TESTED
23,500,000	200	200	280	480	HRZIQUSD0	200
28,927,500	300	300	280	580	0USD0	CHECK
34,471,250	300	300	280	580	HETUSDLOAN_NORE	610
25,980,000	300	301	280	581	HETUSDLOAN_NORE	610
12,195,000	125	125	280	405	HWTELUSDLOAN_NORE	930
8,596,973	150	150	280	430	HWTELUSDLOAN_NORE	985
33,581	25	0	280	280	HAWKERUSDSENICR_NORE	350
5,652,935	200	200	280	480	#N/A	#N/A
332,755	200	200	280	480	#N/A	#N/A
33,300	300	300	280	580	#N/A	#N/A
	100	NA	280	NA	HCAUSDXR	364
51,960,709	125	125	280	405	HCAUSDLOAN_NORE	295
	400	50	280	330	HDUSDSENIOR	161
103,885,428	50	23	280	303	HDSUSDLOAN_NORE	#N/A
	150	25	280	305	#N/A	#N/A

988	1,268	#NAME?	YES	NOT TESTED	HY	79.5000
71	351	#NAME?	NO	NOT TESTED	HG	98.3750
360	640	#NAME?	NO	NOT TESTED	HY	84.8750
360	640	#NAME?	NO	NOT TESTED	HY	85.3750
175	455	#NAME?	YES	NOT TESTED	HY	88.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	97.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	98.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	97.7500
129	409	#NAME?	NO	NOT TESTED	HG	99.5000
129	409	#NAME?	NO	NOT TESTED	HG	98.1000
58	338	#NAME?	NO	NOT TESTED	HG	98.2500
104	384	#NAME?	NO	NOT TESTED	HG	98.5000
290	570	#NAME?	NO	NOT TESTED	HY	90.5000
290	570	#NAME?	YES	NOT TESTED	HY	90.5000
23	303	#NAME?	NO	NOT TESTED	HG	99.2500
36	316	#NAME?	NO	NOT TESTED	HG	98.9000
874	1,154	#NAME?	NO	NOT TESTED	HY	79.5000
355	635	#NAME?	NO	NOT TESTED	HY	84.5000
320	600	#NAME?	NO	NOT TESTED	HY	91.0000
339	619	#NAME?	NO	NOT TESTED	HG	94.9000
339	619	#NAME?	NO	NOT TESTED	HG	95.0000
447	727	#NAME?	NO	NOT TESTED	HY	90.5000
210	490	#NAME?	NO	NOT TESTED	HY	93.0000
280	560	#NAME?	YES	NOT TESTED	HY	94.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	93.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	43.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	43.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	12.5000
173	453	#NAME?	NO	NOT TESTED	HG	96.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	95.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.0000
2,044	2,324	#NAME?	#N/A	NOT TESTED	HY	95.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	96.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	100.0000
600	880	#NAME?	YES	NOT TESTED	HY	96.5000
60	340	#NAME?	NO	NOT TESTED	HY	95.0000
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY	94.0000
265	545	#NAME?	YES	NOT TESTED	HY	100.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	100.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	100.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	100.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	100.0000
36	316	#NAME?	NO	NOT TESTED	HG	98.8500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	94.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.5000
200	480	#NAME?	NO	NOT TESTED	HY	0.0100
CHECK	#VALUE!	#NAME?	YES	NOT TESTED	HY	88.5000
610	890	#NAME?	#N/A	NOT TESTED	HY	88.6250
610	890	#NAME?	#N/A	NOT TESTED	HY	88.6250
930	1,210	#NAME?	NO	NOT TESTED	HY	75.5000
985	1,265	#NAME?	YES	NOT TESTED	HY	77.5000
350	630	#NAME?	NO	NOT TESTED	HY	90.2500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	93.7500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	93.7500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	71.0000
364	644	#NAME?	YES	NOT TESTED	HY	94.0000
295	575	#NAME?	YES	NOT TESTED	HY	94.1250
161	441	#NAME?	NO	NOT TESTED	HY	82.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	95.2500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	95.2500

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5 YEAR REVOLVER	3911		Untested
DELAYED DRAW TERM B	6757		Untested
REVOLVER	6758		Untested
TERM B LOAN	6759		Untested
NEW TERM LOAN	9032		CARUSO
US FACILITY COMMITMENT	4572		CARUSO
TRANCHE B TERM LOAN	4573		CARUSO
CREDIT LINKED LC FACILITY	4626		CARUSO
5-YR REVOLVER		7608	COMPOSITE
TERM LOAN C1	9796		CARUSO
TERM LOAN C2	9797		0
5-YR LOAN FACILITY		7179	Untested
5 YEAR REVOLVER	8214		CARUSO
TRANCHE A TERM	8915		COMPOSITE
MULTI CURRENCY REVOLVER	8916		COMPOSITE
TERM	8986		COMPOSITE
1.64BN TERM B DOLLAR	7462		Untested
6 YEAR REVOLVER		7524	Untested
TERM LOAN	7352		Untested
TRANCHE A TERM LOAN	6521		COMPOSITE
TRANCHE B TERM LOAN	6527		CARUSO
5 YEAR REVOLVER	6326		CARUSO
5 YEAR REVOLVER	4365		COMPOSITE
5YR REVOLVER	3314		CARUSO
ACQUISITION REVOLVER	3472		Untested
WORKING CAPITAL REVOLVER	3473		Untested
DOMESTIC REVOLVER	5191		Untested
FOREIGN REVOLVER	5192		Untested
RENEWED REVOLVER		5683	COMPOSITE
7-YR TERM LOAN	6881		CARUSO
6-YR REVOLVER		5735	COMPOSITE
TERM	8218		CARUSO
REVOLVING CREDIT	5588		Untested
CARGILL	4936		Untested
CARADM	5086		Untested
TRANCHE A TERM LOAN	3256		Untested
TERM LOAN B	4676		Untested
REVOLVER	5996		Untested
TERM LOAN		9749	Untested
5 YEAR REVOLVER	6464		COMPOSITE
5-YR REVOLVER	5538		CARUSO
TERM LOAN FACILITY		3052	Untested
SECOND LIEN TERM LOAN	5864		Untested
TRANCHE A TERM LOAN	5860		SCTR
TRANCHE B TERM LOAN	5861		Untested
REVOLVING CREDIT	5862		Untested
MULTI-CURR TRANCHE	7398		CARUSO
5-YR MULTICCY COMMITMENT	5545		COMPOSITE
5-YR DOLLAR COMMITMENT		5705	COMPOSITE
5-YR MULTICCY REVOLVER	7962		CARUSO
5 YEAR REVOLVER	7286		Untested
REVOLVING CREDIT		9171	CARUSO
ITC REVOLVER	7288		Untested
METC REVOLVER	7289		Untested
PN 11-15-07	8977		COMPOSITE
PN2 11-15	8978		COMPOSITE
TERM LOAN B-1	6966		CARUSO
REVOLVER		6968	CARUSO
TERM LOAN B-3	8334		CARUSO
REVOLVER	9705		CARUSO
TERM LOAN	9723		CARUSO
TRADE CLAIM	490		Untested

		0	NR		USD	9/1/2009	5/24/10		2.0				
		0	B-		USD	8/1/2010	12/2/11		3.0				
		0	B-		USD	6/12/14	12/2/11		3.0	505	243		
		0	B-		USD	12/12/13	12/2/11		3.0				
HERBST		LOAN_NORE			USD	8/1/2010	12/2/11		3.0	(5,000)			
HTZ		LOAN_NORE			USD	9/15/2010	2/15/12		4.0	12,479,016			
HTZ		LOAN_NORE			USD	3/20/2011	12/21/12		4.0				
HTZ		LOAN_NORE			USD	3/20/2011	12/21/12		4.0				
HPQ		MR			USD	11/10/2010	5/18/12		4.0	75,000,000			
HXN		LOAN_NORE			USD	6/9/2011	5/5/13		5.0				
		0		0	USD	6/9/2011	5/5/13		5.0				
		0	NR		USD	8/17/2010	12/29/11		3.0				
HGM			#N/A		USD	12/21/2010	7/26/12		4.0	16,264,000			
RILUS		XR			USD	2/6/2012	6/12/14		6.0				
RILUS		XR			USD	10/20/2011	12/12/13		5.0	51,588,931			
RILUS		XR			USD	5/26/2012	12/12/14		6.0				
		0		0	USD	1/4/2012	4/19/14		6.0				
		0		0	USD	6/4/2011	4/27/13		5.0	19,771,822	38		
		0	#N/A		USD	6/6/2011	4/30/13		5.0				
IAR		XR			USD	10/5/2011	11/17/13		5.0				
IDEARC			#N/A		USD	5/11/2012	11/17/14		6.0				
AIG		SENIOR			USD	7/2/2010	10/13/11		3.0	95,000,000			
AIG-IntLeaseFin		MR			USD	11/26/2009	10/14/10		2.0	87,500,000			
AIG		SENIOR			USD	10/15/2009	10/15/09		1.0	15,000,000			
		0	B+		USD	12/12/2009	11/10/10		2.0	17,588,235	38		
		0	B+		USD	12/12/2009	11/10/10		2.0	1,575,514	38		
Telecommunications		B			USD	3/13/2010	4/11/11		3.0	1,152,222	38		
Telecommunications		B			USD	3/13/2010	4/11/11		3.0	8,854,344			
INTEL-IntelCorp		XR			USD	12/7/2010	7/3/12		4.0	20,519,817	25		
INTEL_BERM		SENIOR_NORE			USD	11/19/2011	2/1/14		6.0	(1,605,695)			
INTEL-IntelCorp		XR			USD	12/7/2010	7/3/12		4.0	29,855,702	38		
		0	#N/A		USD	3/6/2012	7/31/14		6.0	122,872			
		0	BB+		USD	12/1/2010	6/23/12		4.0	15,314,297			
		0	NA		USD	1/11/2010	12/31/10		2.0				
		0	NR		USD	1/11/2010	12/31/10		2.0				
		0	NA		USD	12/17/2010	7/19/12		4.0				
		0	NA		USD	12/17/2010	7/19/12		4.0				
		0	NA		USD	12/17/2013	7/19/17		9.0				
		0	NA		USD	7/31/2011	7/31/13		5.0				
LNT		MR			USD	2/22/2011	11/7/12		4.0	12,461,538			
IBM		LOAN			USD	12/4/2010	6/28/12		4.0	250,000,000			
		0	NR		USD	7/7/2009	7/7/09		1.0				
		0		0	USD	12/24/2010	7/31/12		4.0				
Telecommunications		B-			USD	10/20/2010	6/30/10		2.0				
		0	B-		USD	5/16/2010	7/27/11		3.0				
		0	B-		USD	7/31/2009	7/31/09		1.0	5,000,000	50		
IRM		LOAN_NORE			USD	10/22/2010	4/16/12		4.0	21,956,120			
SFI		LOAN_NORE			USD	4/29/2010	6/28/11		3.0	13,884,811			
SFI		MR			USD	4/29/2010	6/28/11		3.0	8,347,231			
SFI				0	USD	12/3/2010	6/26/12		4.0	12,620,098			
		0	BBB-		USD	10/11/2010	3/29/12		4.0	18,559,245	13		
		0		#N/A	USD	4/12/2011	1/29/13		5.0	3,888,000			
		0	BBB		USD	10/11/2010	3/29/12		4.0	16,448,913	8		
		0	BBB		USD	10/11/2010	3/29/12		4.0	2,312,767			
CEL		XR			USD	12/1/2009	12/1/09		1.0				
CEL		XR			USD	12/1/2009	12/1/09		1.0				
#N/A			#N/A		USD	9/2/2010	1/24/12		3.0	4,833			
JAH		LOAN_NORE			USD	1/24/2010	1/24/10		1.0	17,279,205	38		
JARD		LOAN_NORE			USD	9/2/2010	1/24/12		3.0	3,735			
JRC		LOAN_NORE			USD	12/31/2010	8/12/12		4.0	426,750			
JRC		LOAN_NORE			USD	12/31/2010	8/12/12		4.0				
		0	BB		USD	12/31/1950	12/31/50	-	58.0				

		NA	280	NA	NOT TESTED	NOT TESTED
1,392,430	525	525	280	805	NOT TESTED	NOT TESTED
10,016,085	525	525	280	805	NOT TESTED	NOT TESTED
1,798,864	525	525	280	805	NOT TESTED	NOT TESTED
9,743,741	525	525	280	805	HERBSTUSDLOAN_NORE	950
2,520,984	25	4	280	284	HTZUSDLOAN_NORE	930
	100	NA	280	NA	HTZUSDLOAN_NORE	930
	175	NA	280	NA	HTZUSDLOAN_NORE	379
	15	-	280	280	HPQUSDMR	33
	225	NA	280	NA	HXNUSDLOAN_NORE	350
	225	NA	280	NA	0USD0	CHECK
20,000,000	575	575	280	855	NOT TESTED	NOT TESTED
14,136,000		-	280	280	#N/A	#N/A
2,886,364	300	300	280	580	RILUSUSDXR	573
98,411,069	250	164	280	444	RILUSUSDXR	573
370,643,263	-	-	280	280	RILUSUSDXR	573
1,455,476	75	75	280	355	NOT TESTED	NOT TESTED
228,178	50	38	280	318	NOT TESTED	NOT TESTED
2,810,227	125	125	280	405	NOT TESTED	NOT TESTED
23,301,700	150	150	280	430	IARUSDXR	680
62,242,805	200	200	280	480	#N/A	#N/A
		-	280	280	AIGUSDSENIOR	283
		-	280	280	AIG-IntLeaseFinUSDMR	228
		-	280	280	AIGUSDSENIOR	294
3,000,000	25	36	280	316	NOT TESTED	NOT TESTED
2,836,251	25	30	280	310	NOT TESTED	NOT TESTED
1,570,000	200	131	280	411	NOT TESTED	NOT TESTED
90,100	125	1	280	281	NOT TESTED	NOT TESTED
244,599	150	26	280	306	INTEL-IntelCorpUSDXR	268
2,000,000	250	1,268	280	1,548	INTEL_BERMUSDSENIOR_NORE	712
1,243,988	150	42	280	322	INTEL-IntelCorpUSDXR	268
28,900,000	225	224	280	504	#N/A	#N/A
1,685,703	50	5	280	285	NOT TESTED	NOT TESTED
2,682,731		-	280	280	NOT TESTED	NOT TESTED
307,570		-	280	280	NOT TESTED	NOT TESTED
2,782,015	400	400	280	680	NOT TESTED	NOT TESTED
3,006,164	425	425	280	705	NOT TESTED	NOT TESTED
621,974	350	350	280	630	NOT TESTED	NOT TESTED
1,994,987	400	400	280	680	NOT TESTED	NOT TESTED
	19	-	280	280	LNTUSDMR	48
	10	-	280	280	IBMUSDLOAN	29
25,000,000	100	100	280	380	NOT TESTED	NOT TESTED
4,000,000		-	280	280	NOT TESTED	NOT TESTED
4,086,126		-	280	280	TelecommunicationsUSDB-	340
10,202,240		-	280	280	NOT TESTED	NOT TESTED
	425	50	280	330	NOT TESTED	NOT TESTED
3,043,880	50	6	280	286	IRMUSDLOAN_NORE	120
24,115,189		-	280	280	SFIUSDLOAN_NORE	#N/A
48,652,769		-	280	280	SFIUSDMR	1,160
47,379,902		-	280	280	SFIUSD0	#N/A
1,252,075		12	280	292	NOT TESTED	NOT TESTED
5,112,000	50	28	280	308	#N/A	#N/A
230,332		8	280	288	NOT TESTED	NOT TESTED
7,196,667	50	38	280	318	NOT TESTED	NOT TESTED
1,290,881		-	280	280	CELUSDXR	#N/A
218,341		-	280	280	CELUSDXR	#N/A
1,990,000	75	75	280	355	#N/A	#N/A
2,720,795	100	46	280	326	JAHUSDLOAN_NORE	125
5,320,000	250	250	280	530	JARDUSDLOAN_NORE	#N/A
3,473,250	275	245	280	525	JRCUSDLOAN_NORE	14,312
11,712,500	275	275	280	555	JRCUSDLOAN_NORE	14,312
183,471		-	280	280	NOT TESTED	NOT TESTED

NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	98.7500
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	75.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	72.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	75.5000
950	1,230	#NAME?	YES	NOT TESTED	HY	75.5000
930	1,210	#NAME?	NO	NOT TESTED	HY	91.0000
930	1,210	#NAME?	YES	NOT TESTED	HY	92.0000
379	659	#NAME?	NO	NOT TESTED	HY	92.0000
33	313	#NAME?	NO	NOT TESTED	HG	98.8000
350	630	#NAME?	YES	NOT TESTED	HY	86.7500
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY	86.7500
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	100.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.2500
573	853	#NAME?	YES	NOT TESTED	HY	90.5000
573	853	#NAME?	NO	NOT TESTED	HY	86.0000
573	853	#NAME?	YES	NOT TESTED	HY	80.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	88.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	93.5000
680	960	#NAME?	YES	NOT TESTED	HY	79.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	75.5000
283	563	#NAME?	NO	NOT TESTED	HG	92.8750
228	508	#NAME?	NO	NOT TESTED	HG	94.5000
294	574	#NAME?	NO	NOT TESTED	HG	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	94.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	92.5000
268	548	#NAME?	NO	NOT TESTED	HY	94.0000
712	992	#NAME?	YES	NOT TESTED	HY	100.5000
268	548	#NAME?	NO	NOT TESTED	HY	92.2500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	90.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	10.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	90.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	90.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	87.0000
48	328	#NAME?	NO	NOT TESTED	HG	98.5000
29	309	#NAME?	NO	NOT TESTED	HG	99.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	99.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	100.0000
340	620	#NAME?	YES	NOT TESTED	HY	99.2500
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	99.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	98.0000
120	400	#NAME?	NO	NOT TESTED	HY	97.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	83.0000
1,160	1,440	#NAME?	NO	NOT TESTED	HG	83.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	78.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	98.2500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	98.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	98.2500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	100.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	100.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	95.0000
125	405	#NAME?	NO	NOT TESTED	HY	93.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	97.0000
14,312	14,592	#NAME?	NO	NOT TESTED	HY	36.0000
14,312	14,592	#NAME?	YES	NOT TESTED	HY	35.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0010

29,625,000	#REF!	#REF!
557,852	#REF!	#REF!
7,211,944	#REF!	#REF!
1,842,127	#REF!	#REF!
7,352,749	#REF!	#REF!
13,650,000	#REF!	#REF!
858,917	#REF!	#REF!
170,729	#REF!	#REF!
74,100,000	#REF!	#REF!
703,617	#REF!	#REF!
152,846	#REF!	#REF!
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29,868,000	#REF!	#REF!
2,612,159	#REF!	#REF!
129,000,000	#REF!	#REF!
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1,397,257	#REF!	#REF!
17,700,000	#REF!	#REF!
2,627,562	#REF!	#REF!
16,828,343	#REF!	#REF!
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88,231,250	#REF!	#REF!
82,687,500	#REF!	#REF!
33,600,000	#REF!	#REF!
19,764,706	#REF!	#REF!
4,235,294	#REF!	#REF!
2,558,889	#REF!	#REF!
8,273,611	#REF!	#REF!
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396,276	#REF!	#REF!
28,689,464	#REF!	#REF!
26,120,585	#REF!	#REF!
15,300,000	#REF!	#REF!
268,273	#REF!	#REF!
276,813	#REF!	#REF!
2,503,814	#REF!	#REF!
2,705,547	#REF!	#REF!
559,777	#REF!	#REF!
1,735,639	#REF!	#REF!
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247,500,000	#REF!	#REF!
24,750,000	#REF!	#REF!
4,000,000	#REF!	#REF!
4,055,480	#REF!	#REF!
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4,900,000	#REF!	#REF!
24,250,000	#REF!	#REF!
31,540,000	#REF!	#REF!
47,310,000	#REF!	#REF!
46,800,000	#REF!	#REF!
19,464,622	#REF!	#REF!
8,842,500	#REF!	#REF!
16,387,359	#REF!	#REF!
9,343,019	#REF!	#REF!
1,290,881	#REF!	#REF!
218,341	#REF!	#REF!
1,895,092	#REF!	#REF!
18,700,000	#REF!	#REF!
3,224,022	#REF!	#REF!
1,404,000	#REF!	#REF!
4,783,609	#REF!	#REF!
2	#REF!	#REF!

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(572.311)	#REF!
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[redacted]

GLENEYRE II GE	8512		CARUSO
5-YEAR REVOLVER	4556		Untested
FIRST LIEN TERM LOAN	7211		Untested
PIK TERM LOAN	9799		Untested
5 YR REVOLVER	8894		CARUSO
REVOLVER	501		Untested
5YR REVOLVER	8557		CARUSO
5 YEAR REVOLVING CREDIT	4151		COMPOSITE
TRANCHE A REVOLVER		7800	SCTR
5-YEAR REVOLVER	3813		CARUSO
FIRST LIEN TERM	8703		CARUSO
REVOLVER		8704	CARUSO
FACILITY B - TERM	9714		0
TERM LOAN (PIK)		9379	COMPOSITE
SYN RC (PIK)	9380		COMPOSITE
TRANCHE B TL		7617	CARUSO
DELAYED DRAW I TL	7618		CARUSO
5 YEAR REVOLVER	7620		CARUSO
TERM LOAN B	3994		SCTR
TERM LOAN A	9872		#N/A
TERM LOAN	8949		CARUSO
SIMMONS TRADE CLAIM		265	Untested
TRADE CLAIMS	264		Untested
SENIOR REVOLVING		7954	CARUSO
5-YEAR REVOLVER	4087		COMPOSITE
TRANCHE B	9801		Untested
5-YR REVOLVER	4985		CARUSO
5-YR REVOLVER	4856		CARUSO
REVOLVER	8449		SCTR
REVOLVING CREDIT	4307		Untested
USD REVOLVING CREDIT FACILITY	8632		CARUSO
SERIES 2008-1 VFN CLASS A-1	9900		#N/A
6 YEAR REVOLVER	9398		Untested
US TRANCHE A $ TERM LOAN	9770		CARUSO
US TRANCHE B-2 $ TERM LOAN		9772	CARUSO
BI-LAT		7407	CARUSO
REVOLVER	8040		CARUSO
TERM C FACILITY	7065		Untested
TERM LOAN B	7110		Untested
SYNTHETIC LC		7111	Untested
TERM LOAN	7968		#N/A
5 YEAR REVOLVER	8540		CARUSO
364 DAY BRIDGE	7930		COMPOSITE
5 YR REVOLVER	7932		COMPOSITE
TERM LOAN FACILITY	3849		CARUSO
REVOLVING CREDIT FACILITY		3850	Untested
5 YR REVOLVER	2887		COMPOSITE
REVOLVER	3317		Untested
5-YR MULTI-CURRENCY REVOLVER	7594		COMPOSITE
5YR REVOLVING CREDIT FACILITY	3937		COMPOSITE
REVOLVING CREDIT	3141		SCTR
TERM LOAN		9735	CARUSO
REVOLVER	9010		COMPOSITE
DELAY DRAW TERM LOAN	5178		Untested
INITIAL TERM LOAN	5179		Untested
7 YR TERM	8598		COMPOSITE
6 YR REVOLVER	8599		COMPOSITE
5-YEAR RCF	7938		COMPOSITE
TERM LOAN B	7386		CARUSO
COMMITMENT	9879		#N/A
REPLACEMENT TERM LOAN		8393	CARUSO
5 YEAR REVOLVER		5742	Untested

GLEN			#N/A		USD	1/17/2014	9/10/17		9.0					
		0	NA		USD	1/2/2010	12/16/10		2.0	13,527,241		25		
		0	NA		USD	5/5/2011	3/8/13		5.0					
		0	NA		USD	3/30/2012	9/8/14		6.0					
KEGS			LOAN_NORE		USD	3/7/2011	11/29/12		4.0	22,303,082				
		0	NR		USD	1/30/2010	1/31/11		3.0	16,698,472				
KMB			SENIOR_MODRE		USD	1/29/2011	9/28/12		4.0	170,000,000				
KMP			MR		USD	10/22/2009	8/18/10		2.0	31,339,814				
Financials			A		USD	11/24/2010	6/11/12		4.0	36,919,105				
KFT			SENIOR		USD	8/8/2009	4/15/10		2.0	64,887,789				
LH				#N/A	USD	2/14/2011	10/26/12		4.0	(50,000)				
LH				#N/A	USD	2/14/2011	10/26/12		4.0	22,140,000				
		0		0	USD	4/30/2011	2/27/13		5.0					
LKLSVR			XR		USD	12/1/2010	6/22/12		4.0	387				
LKLSVR			XR		USD	12/1/2010	6/22/12		4.0					
LVS_LLC			LOAN_NORE		USD	1/25/2012	5/23/14		6.0	(42)				
LVS_LLC			LOAN_NORE		USD	1/25/2012	5/23/14		6.0	390		75		
LVS_LLC			LOAN_NORE		USD	11/13/2010	5/23/12		4.0	10,778,012		38		
Oil & Gas			NA		USD	4/30/2010	6/30/11		3.0			50		
	#N/A			#N/A	USD	4/30/2010	6/30/11		3.0	29,950,000		50		
LEVI			SENIOR_NORE		USD	12/22/2011	3/27/14		6.0					
		0	NA		USD	12/31/1950	12/31/50	-	58.0					
		0	NA		USD	12/31/1950	12/31/50	-	58.0					
LBTYA				0	USD	6/25/2009	6/25/09		1.0			75		
LIBMUT			MR		USD	10/8/2009	7/25/10		2.0	5,000,000				
		0		#N/A	USD	6/19/2009	6/19/09		1.0	(222)				
LNC			SENIOR_MODRE		USD	2/22/2010	3/10/11		3.0	15,100,206				
LNC			SENIOR_MODRE		USD	2/4/2010	2/8/11		3.0	74,383,333				
Utilities			NR		USD	10/12/2009	8/1/10		2.0	12,073,904		30		
		0	BB+		USD	9/30/2008	9/30/08		-	3,459,221		38		
LKQX				#N/A	USD	9/13/2011	10/12/13		5.0	12,145,971				
	#N/A			#N/A	USD	10/23/1937	10/23/37	-	71.0	5,000,000				
		0		0	USD	1/7/2012	4/23/14		6.0	2,000,000		50		
LYO			LOAN_NORE		USD	10/24/2011	12/20/13		5.0					
LYO			LOAN_NORE		USD	5/30/2012	12/20/14		6.0					
MFSI				0	USD	1/11/2010	12/31/10		2.0					
MAC				#N/A	USD	6/28/2011	4/25/10		2.0	12,533,303				
		0		#N/A	USD	7/8/2012	2/23/15		7.0					
		0	NA		USD	12/2/2011	2/22/14		6.0					
		0	NA		USD	4/27/2011	2/22/13		5.0					
	#N/A			#N/A	USD	9/18/2012	6/22/15		7.0					
MMP				#N/A	USD	1/24/2011	9/20/12		4.0					
EMGLN			MR		USD	12/12/2008	12/12/08		-					
EMGLN			MR		USD	11/27/2010	6/15/12		4.0	50,000,000				
DELKG				#N/A	USD	3/23/2010	4/28/11		3.0					
Oil & Gas			B+		USD	8/16/2009	4/28/10		2.0	5,851,550		50		
MRO			MR		USD	11/1/2010	5/4/12		4.0	40,000,000				
		0	NR		USD	1/30/2010	1/31/11		3.0	702,561		38		
MAR			MR		USD	11/7/2010	5/14/12		4.0	93,025,195				
MASSMU-Lifeins			MR		USD	9/5/2009	5/31/10		2.0	22,000,000				
Consumer Services				0	USD	8/10/2009	8/10/09		1.0					
MCJUNK			LOAN_NORE		USD	11/19/2011	1/31/14		6.0					
MDAS			XR		USD	7/8/2010	10/23/11		3.0	11,040,000		50		
		0	BB		USD	5/21/2011	4/3/13		5.0	4,375		150		
		0	BB		USD	5/21/2011	4/3/13		5.0					
	#N/A		XR		USD	5/1/2012	11/1/14		6.0					
	#N/A		XR		USD	9/25/2011	11/1/13		5.0	30,000,000				
MET			A		USD	11/30/2010	6/20/12		4.0	54,700,000				
METRO				0	USD	9/26/2011	11/3/13		5.0					
	#N/A			#N/A	USD	10/3/2009	7/16/10		2.0					
	#N/A			#N/A	USD	9/24/2011	10/31/13		5.0					
		0	A-		USD	7/16/2011	7/6/13		5.0	5,000,000				

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

10,126,310		-	280	280	#N/A	#N/A
18,472,759	125	83	280	363	NOT TESTED	NOT TESTED
5,000,000	325	325	280	605	NOT TESTED	NOT TESTED
		NA	280	NA	NOT TESTED	NOT TESTED
21,446,918	150	74	280	354	KEGSUSDLOAN_NORE	120
8,301,528	125	42	280	322	NOT TESTED	NOT TESTED
	13	-	280	280	KMBUSDSENIOR_MODRE	47
31,993,520		-	280	280	KMPUSDMR	62
38,080,895	100	51	280	331	FinancialsUSDA	173
		-	280	280	KFTUSDSENIOR	60
29,300,000	75	75	280	355	#N/A	#N/A
5,860,000		-	280	280	#N/A	#N/A
243,861	375	375	280	655	0USD0	CHECK
624,000	350	350	280	630	LKLSVRUSDXR	#N/A
76,055	350	350	280	630	LKLSVRUSDXR	#N/A
10,460,000	175	175	280	455	LVS_LLCUSDLOAN_NORE	550
1,470,820	175	175	280	455	LVS_LLCUSDLOAN_NORE	550
7,221,988	50	43	280	323	LVS_LLCUSDLOAN_NORE	490
33,750,000	725	725	280	1,005	Oil & GasUSDNA	#N/A
11,300,000	725	235	280	515	#N/A	#N/A
4,750,000	225	225	280	505	LEVIUSDSENIOR_NORE	654
1,788,949		-	280	280	NOT TESTED	NOT TESTED
2,126,916		-	280	280	NOT TESTED	NOT TESTED
9,700,000	250	250	280	530	LBTYAUSD0	#N/A
		-	280	280	LIBMUTUSDMR	87
100,603,000	300	300	280	580	NOT TESTED	NOT TESTED
14,899,794	5	2	280	282	LNCUSDSENIOR_MODRE	122
616,667		-	280	280	LNCUSDSENIOR_MODRE	122
37,926,096	13	17	280	297	UtilitiesUSDNR	#N/A
6,540,779	75	62	280	342	NOT TESTED	NOT TESTED
2,854,029	125	24	280	304	#N/A	#N/A
	505	-	280	280	#N/A	#N/A
4,000,000	400	283	280	563	NOT TESTED	NOT TESTED
	350	NA	280	NA	LYOUSDLOAN_NORE	790
3,925,000	375	375	280	655	LYOUSDLOAN_NORE	802
		NA	280	NA	MFSIUSD0	#N/A
12,466,697		-	280	280	#N/A	#N/A
7,817,263	750	750	280	1,030	NOT TESTED	NOT TESTED
8,212,465	200	200	280	480	NOT TESTED	NOT TESTED
864,442	200	200	280	480	NOT TESTED	NOT TESTED
120,000	50	50	280	330	#N/A	#N/A
		NA	280	NA	#N/A	#N/A
3,921,569	465	465	280	745	EMGLNUSDMR	71
25,000,000	141	47	280	327	EMGLNUSDMR	112
5,188,075	175	175	280	455	#N/A	#N/A
6,148,450	125	88	280	368	NOT TESTED	NOT TESTED
		-	280	280	MROUSDMR	87
4,297,439	50	48	280	328	NOT TESTED	NOT TESTED
2,974,805		-	280	280	MARUSDMR	204
		-	280	280	MASSMU-LifeInsUSDMR	24
10,000,000	300	300	280	580	Consumer ServicesUSD0	#N/A
110,500,000	325	325	280	605	MCJUNKUSDLOAN_NORE	415
3,960,000	250	103	280	383	MDASUSDXR	#N/A
1,739,062	100	100	280	380	NOT TESTED	NOT TESTED
306,901	200	200	280	480	NOT TESTED	NOT TESTED
25,423,750	175	175	280	455	#N/A	#N/A
	163	-	280	280	#N/A	#N/A
95,300,000		-	280	280	METUSDA	#N/A
	225	NA	280	NA	METROUSD0	#N/A
8,695,652	400	400	280	680	#N/A	#N/A
	225	NA	280	NA	#N/A	#N/A
	12	-	280	280	NOT TESTED	NOT TESTED

#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	56.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	97.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.8750
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	HY	93.0000
120	400	#NAME?	NO	NOT TESTED	HY	95.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	97.0000
47	327	#NAME?	NO	NOT TESTED	HG	98.9000
62	342	#NAME?	NO	NOT TESTED	HG	99.0000
173	453	#NAME?	NO	NOT TESTED	HG	95.1250
60	340	#NAME?	NO	NOT TESTED	HG	99.3000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	96.7500
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY	69.0000
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	20.0000
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	20.0000
550	830	#NAME?	YES	NOT TESTED	HY	87.0000
550	830	#NAME?	YES	NOT TESTED	HY	87.0000
490	770	#NAME?	NO	NOT TESTED	HY	83.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	103.0000
#N/A	#N/A	#N/A	YES	#N/A	HY	101.0000
654	934	#NAME?	YES	NOT TESTED	HY	85.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0001
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0001
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	95.0000
87	367	#NAME?	NO	NOT TESTED	HG	99.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	100.0000
122	402	#NAME?	NO	NOT TESTED	HG	98.0000
122	402	#NAME?	NO	NOT TESTED	HG	98.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	97.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	98.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	95.5000
#N/A	#N/A	#N/A	NO	#N/A	HG	100.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	95.0000
790	1,070	#NAME?	#N/A	NOT TESTED	HY	88.0000
802	1,082	#NAME?	#N/A	NOT TESTED	HY	84.7500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	56.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	92.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	96.0000
#N/A	#N/A	#N/A	YES	#N/A	HY	90.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.0000
71	351	#NAME?	NO	NOT TESTED	HG	99.0000
112	392	#NAME?	NO	NOT TESTED	HG	91.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	94.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	91.5000
87	367	#NAME?	NO	NOT TESTED	HG	98.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	95.0000
204	484	#NAME?	NO	NOT TESTED	HG	95.3750
24	304	#NAME?	NO	NOT TESTED	HG	99.2500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	55.0000
415	695	#NAME?	YES	NOT TESTED	HY	92.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	92.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	94.7500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	92.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.4000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	95.3750
#N/A	#N/A	#N/A	NO	#N/A	HG	98.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	80.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	97.5000

5,696,049	#REF!	#REF!
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4,843,750	#REF!	#REF!
3,836,573	#REF!	#REF!
41,671,875	#REF!	#REF!
24,250,000	#REF!	#REF!
168,130,000	#REF!	#REF!
62,700,000	#REF!	#REF!
71,343,750	#REF!	#REF!
135,361,578	#REF!	#REF!
28,665,000	#REF!	#REF!
27,090,000	#REF!	#REF!
168,264	#REF!	#REF!
124,877	#REF!	#REF!
15,211	#REF!	#REF!
9,100,163	#REF!	#REF!
1,279,953	#REF!	#REF!
15,030,000	#REF!	#REF!
34,762,500	#REF!	#REF!
41,662,500	#REF!	#REF!
4,037,500	#REF!	#REF!
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2	#REF!	#REF!
9,215,000	#REF!	#REF!
29,700,000	#REF!	#REF!
100,602,978	#REF!	#REF!
29,400,000	#REF!	#REF!
98,000,000	#REF!	#REF!
48,625,000	#REF!	#REF!
9,800,000	#REF!	#REF!
14,325,000	#REF!	#REF!
5,000,000	#REF!	#REF!
5,700,000	#REF!	#REF!
8,800,000	#REF!	#REF!
16,886,438	#REF!	#REF!
140,000	#REF!	#REF!
23,125,000	#REF!	#REF!
8,787,246	#REF!	#REF!
13,058,161	#REF!	#REF!
1,371,103	#REF!	#REF!
108,000	#REF!	#REF!
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3,882,353	#REF!	#REF!
68,250,000	#REF!	
4,876,791	#REF!	#REF!
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4,750,000	#REF!	#REF!
91,560,000	#REF!	#REF!
21,835,000	#REF!	#REF!
5,500,000	#REF!	#REF!
93,840,000	#REF!	#REF!
13,875,000	#REF!	#REF!
1,673,700	#REF!	#REF!
2,214,625	#REF!	#REF!
24,089,003	#REF!	#REF!
27,600,000	#REF!	#REF!
147,600,000	#REF!	#REF!
2,861,250	#REF!	#REF!
8,521,739	#REF!	#REF!
2,415,000	#REF!	#REF!
29,250,000	#REF!	#REF!

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(84.265)	#REF!
(11.852)	#REF!
(323.073)	#REF!
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(65.313)	#REF!
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[redacted]

5 YEAR REVOLVER		5741	Untested
REVOLVER	9348		CARUSO
TERM LOAN	7875		CARUSO
STUB SHARES/LITIGATION TRUST	5513		Untested
STUB SHARES - LITIGATION TRUST	4895		CARUSO
STUB SHARES-LITIGATION TRUST	4894		COMPOSITE
FINAL STUB	9804		COMPOSITE
STUB SHARES - LITIGATION TRUST	4896		COMPOSITE
SIX YEAR REVOLVER	4643		COMPOSITE
TERM LOAN	4644		CARUSO
5 YEAR MULTI-CURRENCY RC		4253	COMPOSITE
LETTER OF CREDIT	7813		CARUSO
LOANS	4657		Untested
TERM LOAN	8757		CARUSO
REVOLVER	7005		CARUSO
TERM LOAN	7006		CARUSO
REVOLVING CREDIT	2974		Untested
REVOLVER '04	2980		Untested
TURBINE	3243		Untested
5YR - RCF	5033		COMPOSITE
5 YEAR REVOLVER	7244		COMPOSITE
364 DAY REVOLVER	9416		CARUSO
REVOLVER (TACN)	9769		Untested
TERM LOAN	8521		CARUSO
TERM LOAN FIRST LIEN COLLATERA	4552		CARUSO
5-YEAR REVOLVER		7606	COMPOSITE
5-YEAR REVOLVER	4286		COMPOSITE
STANDBY BOND PURCHASE -REV A	3437		COMPOSITE
5-YR REV0LVING CREDIT B	3427		COMPOSITE
5YR REVOLVER	4092		COMPOSITE
5-YEAR MULTICURRENCY REVOLVER	4472		COMPOSITE
5-YEAR REVOLVER		4538	COMPOSITE
5 YEAR REVOLVER		6670	COMPOSITE
PRATT CLAIM	4901		CARUSO
MBIA CLAIM	5371		Untested
MBIA MORTGAGE CLAIM	5676		Untested
MBIA LEVERAGE LEASE	5677		Untested
N611US CLAIM	6172		CARUSO
EDC CLAIM	6310		Untested
HOULIHAN CLAIM	6363		Untested
1991 CLAIM		6405	Untested
ML LNK CLM	6414		Untested
BMBRDR CLAIM	6431		Untested
BAE CLM	6769		Untested
ALPA CLM	6776		Untested
MESABA	6931		Untested
GECC CLM	7122		CARUSO
N519 CLM/CLAIM NO. 7886		7123	Untested
PHILMO CLAIM	7461		Untested
N507XJ		7520	CARUSO
N509XJ	7533		CARUSO
TWU CLAIM	7736		CARUSO
ATSA CLAIM	7737		CARUSO
NAMA CLAIM	7738		CARUSO
MBIA STUB	7796		CARUSO
HOULIHAN STUB		7797	CARUSO
MBIA LEVERAGE LEASE STUB	7832		CARUSO
MBIA MORTGAGE CLAIM STUB	7833		CARUSO
KLM	8701		CARUSO
PNCL STUB	8702		CARUSO
KLM STUB	9247		CARUSO
GECC STUB		9248	CARUSO

		0	BBB+			USD	7/16/2011	7/6/13			5.0	13,911,976			
		0		#N/A		USD	2/16/2010	2/28/11			3.0	69,285,714			
MNRDL					0	USD	12/31/1949	12/31/49	-		59.0	(8,301,708)			
		0	BB-			USD	12/29/2009	12/9/10			2.0				
		0			0	USD	1/7/2010	12/23/10			2.0				
MIR-NALLC			XR			USD	1/7/2010	12/23/10			2.0	(15,000)			
MIR-NALLC			XR			USD	1/7/2010	12/23/10			2.0				
MIR-NALLC			XR			USD	1/11/2010	12/31/10			2.0				
MIR-NALLC			XR			USD	8/20/2010	1/3/12			3.0	38,457,649		25	
	#N/A			#N/A		USD	3/28/2011	1/3/13			4.0				
MHK			MR			USD	12/4/2009	10/28/10			2.0	83,216,508			
MRH					0	USD	11/22/2010	6/8/12			4.0	10,984,661			
		0	NA			USD	12/31/2009	12/31/09			1.0			50	
MWA				#N/A		USD	11/13/2010	5/24/12			4.0	(2,468)			
NCMI			LOAN_NORE			USD	4/21/2011	2/13/13			5.0	11,000,000		38	
NCMI			LOAN_NORE			USD	7/2/2012	2/13/15			7.0				
		0			0	USD	10/24/2009	8/21/10			2.0				
		0			0	USD	10/24/2009	8/21/10			2.0				
		0	D			USD	10/24/2009	8/21/10			2.0				
NRUC			MR			USD	3/1/2010	3/22/11			3.0	57,687,500			
NRUC			MR			USD	10/3/2010	3/16/12			4.0	76,000,000			
NRUC			SENIOR			USD	3/13/2009	3/13/09			1.0	105,000,000			
		0			0	USD	6/3/2009	6/3/09			1.0	32,581,454		100	
NEF				#N/A		USD	5/18/2012	11/30/14			6.0				
NEIM			LOAN_NORE			USD	6/4/2011	4/26/13			5.0				
SLMA			MR			USD	11/4/2010	5/8/12			4.0	25,200,000			
SRP-NVPower			XR			USD	12/8/2009	11/4/10			2.0	10,849,529			
NGP			MR			USD	11/29/2009	11/29/09			1.0	16,727,941			
NGP			MR			USD	11/29/2009	11/29/09			1.0	15,829,298			
NYL			MR			USD	10/9/2009	7/27/10			2.0				
NWL			MR			USD	2/26/2011	11/14/12			4.0	10,000,000			
NU			MR			USD	12/9/2009	11/6/10			2.0	14,323,636			
XEL-NStatesPwr			MR			USD	8/8/2010	12/14/11			3.0	7,931,499			
NWA				#N/A		USD	7/30/2009	3/31/10			2.0				
		0	NA			USD	12/31/2008	12/31/08			-				
		0	NA			USD	9/18/2009	6/21/10			2.0	(1,168)			
		0	NA			USD	6/21/2009	6/21/09			1.0	5,916			
NWZ				#N/A		USD	6/15/2013	9/15/16			8.0				
		0	NA			USD	6/27/2013	10/5/16			8.0				
		0	NA			USD	7/5/2013	10/17/16			8.0				
		0	NA			USD	7/8/2013	10/22/16			8.0				
		0	NA			USD	7/8/2013	10/23/16			8.0				
		0	NA			USD	7/9/2013	10/24/16			8.0				
		0	NA			USD	12/12/14	12/21/16			8.0				
		0	NA			USD	8/12/2013	12/20/16			8.0	43,716			
		0	NA			USD	12/31/2008	12/31/08			-				
NWZ				#N/A		USD	12/31/2008	12/31/08			-				
		0	NA			USD	12/31/2008	12/31/08			-				
Industrials			N/A			USD	1/30/2010	1/31/11			3.0	(49,539)			
NWAC			LOAN_NORE			USD	10/28/2013	4/27/17			9.0				
NWAC			LOAN_NORE			USD	10/28/2013	4/27/17			9.0				
NWAC			LOAN_NORE			USD	1/11/2010	12/31/10			2.0				
NWAC			LOAN_NORE			USD	1/11/2010	12/31/10			2.0	(400)			
NWAC			LOAN_NORE			USD	1/11/2010	12/31/10			2.0	360			
NWZ			LOAN_NORE			USD	1/11/2010	12/31/10			2.0				
NWZ			LOAN_NORE			USD	1/11/2010	12/31/10			2.0				
NWZ			LOAN_NORE			USD	6/21/2009	6/21/09			1.0	2,335			
NWZ			LOAN_NORE			USD	6/21/2009	6/21/09			1.0				
NWZ				#N/A		USD	8/18/2010	12/31/11			3.0				
NWZ				#N/A		USD	8/18/2010	12/31/11			3.0				
NWZ				#N/A		USD	8/18/2010	12/31/11			3.0				
NWZ				#N/A		USD	8/18/2010	12/31/11			3.0				

1,088,024		-	280	280	NOT TESTED	NOT TESTED
30,714,286		-	280	280	#N/A	#N/A
8,301,708		NA	280	NA	MNRDLUSD0	#N/A
5,000,000		-	280	280	NOT TESTED	NOT TESTED
21,070,174		-	280	280	0USD0	#N/A
103,899,000		-	280	280	MIR-NALLCUSDXR	196
		NA	280	NA	MIR-NALLCUSDXR	196
51,766,578		-	280	280	MIR-NALLCUSDXR	196
6,542,351	75	32	280	312	MIR-NALLCUSDXR	175
3,978,812	75	75	280	355	#N/A	#N/A
16,783,492		-	280	280	MHKUSDMR	224
24,015,339		-	280	280	MRHUSD0	#N/A
18,500,000	750	750	280	1,030	NOT TESTED	NOT TESTED
1,970,000	175	175	280	455	#N/A	#N/A
9,000,000	75	55	280	335	NCMIUSDLOAN_NORE	355
7,695,668	175	175	280	455	NCMIUSDLOAN_NORE	365
181,150		-	280	280	NOT TESTED	NOT TESTED
1,109,307		-	280	280	NOT TESTED	NOT TESTED
5,000,000		-	280	280	NOT TESTED	NOT TESTED
	19	-	280	280	NRUCUSDMR	49
	19	-	280	280	NRUCUSDMR	54
	20	-	280	280	NRUCUSDSENIOR	33
	150	100	280	380	NOT TESTED	NOT TESTED
9,000,000	350	350	280	630	#N/A	#N/A
13,561,416	175	175	280	455	NEIMUSDLOAN_NORE	#N/A
27,300,000		-	280	280	SLMAUSDMR	465
67,138		-	280	280	SRP-NVPowerUSDXR	203
		-	280	280	NGPUSDMR	28
2,442,761		-	280	280	NGPUSDMR	28
		NA	280	NA	NYLUSDMR	29
	27	-	280	280	NWLUSDMR	96
3,403,636		-	280	280	NUUSDMR	44
96,278		-	280	280	XEL-NStatesPwrUSDMR	44
5,000,000	525	525	280	805	#N/A	#N/A
9,500,000		-	280	280	NOT TESTED	NOT TESTED
10,678,334		-	280	280	NOT TESTED	NOT TESTED
5,310,000		-	280	280	NOT TESTED	NOT TESTED
11,648,648		-	280	280	#N/A	#N/A
12,500,000		-	280	280	NOT TESTED	NOT TESTED
90,850,000		-	280	280	NOT TESTED	NOT TESTED
19,000,000		-	280	280	NOT TESTED	NOT TESTED
		NA	280	NA	NOT TESTED	NOT TESTED
14,711,113		-	280	280	NOT TESTED	NOT TESTED
13,933,518		-	280	280	NOT TESTED	NOT TESTED
95,750,000		-	280	280	NOT TESTED	NOT TESTED
10,000,000		-	280	280	NOT TESTED	NOT TESTED
3,000,000		-	280	280	#N/A	#N/A
5,140,000		-	280	280	NOT TESTED	NOT TESTED
41,300,000		-	280	280	NOT TESTED	NOT TESTED
2,300,000		-	280	280	NWACUSDLOAN_NORE	#N/A
2,300,000		-	280	280	NWACUSDLOAN_NORE	#N/A
1,197,760		-	280	280	NWACUSDLOAN_NORE	#N/A
457,000		-	280	280	NWACUSDLOAN_NORE	#N/A
113,000		-	280	280	NWACUSDLOAN_NORE	#N/A
5,000,000		-	280	280	NWZUSDLOAN_NORE	#N/A
37,921,890		-	280	280	NWZUSDLOAN_NORE	#N/A
3,420,000		-	280	280	NWZUSDLOAN_NORE	#N/A
6,577,665		-	280	280	NWZUSDLOAN_NORE	#N/A
2,000,000		-	280	280	#N/A	#N/A
7,000,000		-	280	280	#N/A	#N/A
6,000,000		-	280	280	#N/A	#N/A
5,000,000		-	280	280	#N/A	#N/A

NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	97.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.4000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	68.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	1.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	3.0000
196	476	#NAME?	NO	NOT TESTED	HY	1.0000
196	476	#NAME?	#N/A	NOT TESTED	0	1.0000
196	476	#NAME?	NO	NOT TESTED	HY	1.0000
175	455	#NAME?	NO	NOT TESTED	HY	93.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	97.0000
224	504	#NAME?	NO	NOT TESTED	HG	97.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	100.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	93.5000
355	635	#NAME?	NO	NOT TESTED	HY	87.0000
365	645	#NAME?	YES	NOT TESTED	HY	91.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0001
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0001
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0001
49	329	#NAME?	NO	NOT TESTED	HG	98.8500
54	334	#NAME?	NO	NOT TESTED	HG	98.6000
33	313	#NAME?	NO	NOT TESTED	HG	99.7500
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	HY	99.3500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	63.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	93.5000
465	745	#NAME?	NO	NOT TESTED	HG	90.5000
203	483	#NAME?	NO	NOT TESTED	HY	98.2500
28	308	#NAME?	NO	NOT TESTED	HG	99.7500
28	308	#NAME?	NO	NOT TESTED	HG	99.7500
29	309	#NAME?	NO	NOT TESTED	HG	99.0000
96	376	#NAME?	NO	NOT TESTED	HG	97.7500
44	324	#NAME?	NO	NOT TESTED	HG	99.5000
44	324	#NAME?	NO	NOT TESTED	HG	99.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	1.1200
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.1500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.1500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	1.1200
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	1.1200
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.1500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	1.9900
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	25.1700
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	1.8300
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	1.1200
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	2.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	1.8300
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	0.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	0.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	0.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	0.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	0.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	2.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	2.1500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	2.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	2.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	1.9900
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	1.9900
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	1.8300
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	1.8300

39,000,000	#REF!	#REF!
98,400,000	#REF!	#REF!
5,645,161	#REF!	#REF!
50,000	#REF!	#REF!
632,105	#REF!	#REF!
712,850	#REF!	#REF!
325,990	#REF!	#REF!
517,666	#REF!	#REF!
42,075,000	#REF!	#REF!
1,925,587	#REF!	#REF!
97,500,000	#REF!	#REF!
34,475,000	#REF!	#REF!
18,500,000	#REF!	#REF!
1,839,642	#REF!	#REF!
17,400,000	#REF!	#REF!
2,466,536	#REF!	#REF!
-	#REF!	#REF!
1	#REF!	#REF!
5	#REF!	#REF!
57,024,094	#REF!	#REF!
74,936,000	#REF!	#REF!
104,737,500	#REF!	#REF!
32,369,675	#REF!	#REF!
1,890,000	#REF!	#REF!
10,809,924	#REF!	#REF!
47,512,500	#REF!	#REF!
10,725,625	#REF!	#REF!
16,686,121	#REF!	#REF!
18,226,379	#REF!	#REF!
19,800,000	#REF!	#REF!
58,650,000	#REF!	#REF!
47,488,637	#REF!	#REF!
17,600,000	#REF!	#REF!
56,000	#REF!	#REF!
190,000	#REF!	#REF!
229,559	#REF!	#REF!
114,292	#REF!	#REF!
130,465	#REF!	#REF!
140,000	#REF!	#REF!
1,953,275	#REF!	#REF!
378,100	#REF!	#REF!
562,158	#REF!	#REF!
269,213	#REF!	#REF!
156,055	#REF!	#REF!
1,915,874	#REF!	#REF!
50,000	#REF!	#REF!
54,900	#REF!	#REF!
25,700	#REF!	#REF!
206,252	#REF!	#REF!
11,500	#REF!	#REF!
11,500	#REF!	#REF!
5,989	#REF!	#REF!
2,283	#REF!	#REF!
567	#REF!	#REF!
100,000	#REF!	#REF!
815,321	#REF!	#REF!
68,447	#REF!	#REF!
131,553	#REF!	#REF!
39,800	#REF!	#REF!
139,300	#REF!	#REF!
109,800	#REF!	#REF!
91,500	#REF!	#REF!

0	#REF!
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(149.187)	#REF!
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0	#REF!
(118.740)	#REF!
(29.483)	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0	#REF!
0

[redacted]

GSO CLAIM	9343		CARUSO
LNK STUB		9703	0
TERM LOAN	8683		CARUSO
364-DAY REVOLVER	9783		COMPOSITE
7YR TERM LOAN		4707	Untested
CREDIT-LINKED DEPOSIT		4709	Untested
REVOLVER		2423	Untested
L/C LOAN	7249		Untested
TERM LOAN		7250	Untested
BRIDGE LOAN PIK		8676	CARUSO
MULTICURRENCY REVOLVER	8958		CARUSO
5-YEAR MULTI-CCY REVOLVER	7376		SCTR
REVOLVER	7529		Untested
LC		9370	Untested
TRANCHE A	4470		Untested
TRANCHE B	4471		Untested
5YR REVOLVER	6632		Untested
5YR REVOLVER	6630		Untested
5-YEAR REVOLVER	4126		CARUSO
REVOLVER 2 BIL		8605	COMPOSITE
5YR REVOLVER	5016		COMPOSITE
USD RC		8190	Untested
ALTERNATIVE CURRENCY RC	8191		Untested
5-YR REVOLVER	4447		Untested
TRANCHE A REVOLVER	9858		#N/A
TRANCHE A-1 REVOLVER		9859	#N/A
5YR - RCF	5119		CARUSO
MULTI-CCY REVOLVING CREDIT	5414		CARUSO
TRANCHE A TERM LOAN (AUD)	5415		CARUSO
TRANCHE C TERM LOANS (CAD)	5417		COMPOSITE
TERM LOAN B		7979	SCTR
5-YR REVOLVER	8678		SCTR
5YR REVOLVER		5743	SCTR
REVOLVER		9728	CARUSO
TERM	9729		CARUSO
5 YEAR REVOLVER		4326	Untested
REVOLVER	8699		CARUSO
REVOLVING CREDIT FACILITY	5985		COMPOSITE
5 YEAR REVOLVER		6407	COMPOSITE
TERM LOAN	9055		SCTR
TERM LOAN B	3630		CARUSO
REVOLVER		3631	CARUSO
5-YR REVOLVER		8643	COMPOSITE
TERM LOAN	8754		CARUSO
SERIES E LC FACILITY	7066		COMPOSITE
SERIES B LC FACILITY	7063		COMPOSITE
SERIES C LC FACILITY	7064		COMPOSITE
SERIES F LC FACILITY	7068		COMPOSITE
5YR REVOLVER	7051		COMPOSITE
5YR REVOLVER	7033		COMPOSITE
REVOLVER	9401		Untested
5-YR REVOLVER	8181		SCTR
5-YR TERM LOAN	8182		SCTR
REVOLVER		4604	CARUSO
REVOLVER	7366		CARUSO
TERM LOAN	7367		CARUSO
5YR-REVOLVER	4550		Untested
1ST LIEN TERM LOAN	6558		Untested
5 YEAR REVOLVER	8682		COMPOSITE
5 YEAR REVOLVER	4194		CARUSO
5 YEAR REVOLVER	3939		Untested
5 YEAR REVOLVER		7580	COMPOSITE

NWZ		#N/A		USD	7/8/2012	2/22/15	7.0						
	0		0	USD	7/8/2013	10/23/16	8.0						
NWZ		#N/A		USD	7/13/2011	8/21/13	5.0						
NOVART		MR		USD	6/12/2009	6/12/09	1.0	175,000,000					
	0	#N/A		USD	4/14/2011	2/1/13	5.0	13,584					
	0	#N/A		USD	4/14/2011	2/1/13	5.0						
	0	BB-		USD	5/8/2008	5/8/08	-	1,990					
	0	BB		USD	2/8/2012	6/15/14	6.0						
	0	BB		USD	2/8/2012	6/15/14	6.0						
NORTEK		#N/A		USD	12/6/2011	3/1/14	6.0						
VLO		SENIOR		USD	3/13/2011	12/10/12	4.0	13,600,000					
Financials		AA		USD	10/14/2010	4/4/12	4.0	166,666,667					
	0	B		USD	10/28/2010	4/27/12	4.0	12,687,500	50				
	0		0	USD	2/27/2009	2/27/09	1.0						
	0	NR		USD	11/15/2009	9/27/10	2.0	206,108	25				
	0	NR		USD	11/15/2009	9/27/10	2.0	47,893	25				
	0	BBB		USD	3/11/2011	12/6/12	4.0	4,000,000					
	0	BBB+		USD	3/11/2011	12/6/12	4.0	10,958,049					
OCR		LOAN_NORE		USD	10/10/2009	7/28/10	2.0	20,291,989	38				
TXU-Texas		MR		USD	9/12/2011	10/10/13	5.0	25,385,938					
ORCLSY		MR		USD	2/24/2010	3/14/11	3.0	50,000,000					
	0		0	USD	7/28/2011	7/25/13	5.0	7,352,941					
	0		0	USD	7/28/2011	7/25/13	5.0	5,147,059					
	0	NR		USD	8/12/2010	12/21/11	3.0	6,704,916	25				
#N/A		#N/A		USD	7/19/2011	7/11/13	5.0	2,708,333	50				
#N/A		#N/A		USD	7/19/2011	7/11/13	5.0		38				
OMI		LOAN_NORE		USD	3/26/2010	5/3/11	3.0	42,652,097					
OI_G		LOAN_NORE		USD	11/26/2010	6/14/12	4.0	24,329,620	20				
OI_G		LOAN_NORE		AUD	11/26/2010	6/14/12	4.0						
OI		XR		CAD	11/26/2010	6/14/12	4.0						
Financials		AA		USD	12/7/2010	7/2/12	4.0						
Utilities		BBB+		USD	2/13/2011	10/23/12	4.0	65,000,000					
Utilities		BBB+		USD	7/16/2011	7/6/13	5.0	40,000,000					
PKD		LOAN_NORE		USD	6/14/2011	5/14/13	5.0	5,680,213	50				
PKD		LOAN_NORE		USD	6/14/2011	5/14/13	5.0						
	0	A		USD	11/17/2009	9/30/10	2.0	20,803,441					
PCX		#N/A		USD	7/13/2010	10/31/11	3.0	7,284,301	25				
PLCOAL		XR		USD	6/15/2010	9/15/11	3.0	11,813,767	20				
EXC		MR		USD	2/14/2011	10/26/12	4.0	25,909,091					
Oil & Gas		BBB		USD	3/24/2011	12/27/12	4.0						
PENN		LOAN_NORE		USD	2/1/2011	10/3/12	4.0						
PENN		LOAN_NORE		USD	11/19/2009	10/3/10	2.0	2,245,837	30				
PBG		MR		USD	12/19/10	10/19/12	4.0	85,000,000					
PVT		#N/A		USD	7/18/2010	11/8/11	3.0	(50,000)					
PCG-PacGas+Elec		MR		USD	9/20/2010	2/24/12	4.0	(2,739)					
PCG-PacGas+Elec		MR		USD	9/20/2010	2/24/12	4.0						
PCG-PacGas+Elec		MR		USD	9/20/2010	2/24/12	4.0						
PCG-PacGas+Elec		MR		USD	9/20/2010	2/24/12	4.0						
PCG-PacGas+Elec		BBB		USD	9/22/2010	2/26/12	4.0	51,804,581					
PCG-PacGas+Elec		MR		USD	9/22/2010	2/26/12	4.0	12,764,718					
	0		0	USD	12/13/2011	3/12/14	6.0	1,000,000	50				
Health Care		NR		USD	12/24/2010	7/31/12	4.0	8,212,006	18				
Health Care		NR		USD	12/24/2010	7/31/12	4.0						
PNK		LOAN_NORE		USD	1/1/2010	12/14/10	2.0	35,636,049					
PFHC		LOAN_NORE		USD	5/20/2011	4/2/13	5.0	22,745,382	50				
PFHC		LOAN_NORE		USD	12/25/2011	4/2/14	6.0	14,000,000					
	0	BB+		USD	12/29/2009	12/9/10	2.0	16,728,926	15				
	0	NA		USD	11/7/2011	1/11/14	5.0						
PXP		XR		USD	2/21/2011	11/6/12	4.0	13,089,655					
CNP		SENIOR		USD	1/2/2011	8/15/12	4.0	13,647,311					
	0	BBB		USD	7/20/2011	7/12/13	5.0	29,692,300					
PPL-EnergySupp		MR		USD	11/1/2010	5/3/12	4.0	10,276,554	6				

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

13,000,000		-	280	280		#N/A	#N/A
5,000,000		-	280	280	0USD0		CHECK
8,990,000	200	200	280	480		#N/A	#N/A
	15	-	280	280	NOVARTUSDMR		13
1,326,188	50	49	280	329	NOT TESTED		NOT TESTED
656,271	50	50	280	330	NOT TESTED		NOT TESTED
452,457	112	112	280	392	NOT TESTED		NOT TESTED
257,644	50	50	280	330	NOT TESTED		NOT TESTED
2,037,099	50	50	280	330	NOT TESTED		NOT TESTED
35,586,648	650	650	280	930		#N/A	#N/A
28,900,000		-	280	280	VLOUSDSENIOR		151
	11	-	280	280	FinancialsUSDAA		103
1,812,500	225	72	280	352	NOT TESTED		200
50,000,000		-	280	280	NOT TESTED		NOT TESTED
		25	280	305	NOT TESTED		NOT TESTED
4,746,000		0	280	280	NOT TESTED		NOT TESTED
	28	-	280	280	NOT TESTED		NOT TESTED
41,951	15	0	280	280	NOT TESTED		NOT TESTED
1,974,677		35	280	315	OCRUSDLOAN_NORE		203
106,489,063		-	280	280	TXU-TexasUSDMR		395
		-	280	280	ORCLSYUSDMR		42
	150	-	280	280	NOT TESTED		NOT TESTED
	250	-	280	280	NOT TESTED		NOT TESTED
45,084		25	280	305	NOT TESTED		NOT TESTED
1,770,833	250	129	280	409		#N/A	#N/A
520,833	250	250	280	530		#N/A	#N/A
1,347,903		-	280	280	OMIUSDLOAN_NORE		48
7,920,380	75	34	280	314	OI_GUSDLOAN_NORE		150
8,250,000	75	75	778	853	OI_GAUDLOAN_NORE		#N/A
4,012,681	75	75	334	409	OICADXR		#N/A
250,000,000	75	75	280	355	FinancialsUSDAA		103
	20	-	280	280	UtilitiesUSDBBB+		#N/A
	20	-	280	280	UtilitiesUSDBBB+		#N/A
473,633	175	60	280	340	PKDUSDLOAN_NORE		340
3,846,154	225	225	280	505	PKDUSDLOAN_NORE		340
19,196,559	21	10	280	290	NOT TESTED		NOT TESTED
7,715,699	75	51	280	331		#N/A	#N/A
5,130,347		14	280	294	PLCOALUSDXR		142
	27	-	280	280	EXCUSDMR		99
127,500,000		-	280	280	Oil & GasUSDBBB		82
992,308	75	75	280	355	PENNUSDLOAN_NORE		310
103,000	50	31	280	311	PENNUSDLOAN_NORE		200
15		-	280	280	PBGUSDMR		47
29,900,000	625	626	280	906		#N/A	#N/A
2,140,000		-	280	280	PCG-PacGas+ElecUSDMR		79
1,924,183		-	280	280	PCG-PacGas+ElecUSDMR		79
2,590,619		-	280	280	PCG-PacGas+ElecUSDMR		79
1,295,310		-	280	280	PCG-PacGas+ElecUSDMR		79
8,483,329		-	280	280	PCG-PacGas+ElecUSDBBB		#N/A
		-	280	280	PCG-PacGas+ElecUSDMR		79
	300	50	280	330	NOT TESTED		NOT TESTED
82,112		18	280	298	Health CareUSDNR		#N/A
13,270,588		-	280	280	Health CareUSDNR		#N/A
12,500,315	50	13	280	293	PNKUSDLOAN_NORE		220
2,254,618	175	61	280	341	PFHCUSDLOAN_NCRE		400
21,424,183	175	106	280	386	PFHCUSDLOAN_NCRE		405
414,074		15	280	295	NOT TESTED		NOT TESTED
977,500	175	175	280	455	NOT TESTED		NOT TESTED
14,600,000		-	280	280	PXPUSDXR		139
18,352,689		-	280	280	CNPUSDSENIOR		227
307,700		-	280	280	NOT TESTED		NOT TESTED
1,224	25	6	280	286	PPL-EnergySuppUSDMR		125

#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	1.1200
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY	1.1200
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	81.0000
13	293	#NAME?	NO	NOT TESTED	HG	99.7000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	95.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	95.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	10.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	93.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	93.0000
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	48.0000
151	431	#NAME?	NO	NOT TESTED	HG	97.5000
103	383	#NAME?	NO	NOT TESTED	HG	98.3750
200	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	78.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	97.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	97.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	98.3000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	98.3750
203	483	#NAME?	NO	NOT TESTED	HY	93.8750
395	675	#NAME?	NO	NOT TESTED	HG	97.5000
42	322	#NAME?	NO	NOT TESTED	HG	99.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	81.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	81.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	91.0000
#N/A	#N/A	#N/A	NO	#N/A	HY	97.0000
#N/A	#N/A	#N/A	#N/A	#N/A	HY	97.0000
48	328	#NAME?	NO	NOT TESTED	HG	98.0000
150	430	#NAME?	NO	NOT TESTED	HY	94.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	96.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	96.5000
103	383	#NAME?	NO	NOT TESTED	HG	94.7500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.6250
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.0000
340	620	#NAME?	NO	NOT TESTED	HY	94.7500
340	620	#NAME?	YES	NOT TESTED	HY	98.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	98.3750
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	96.0000
142	422	#NAME?	NO	NOT TESTED	HY	96.3750
99	379	#NAME?	NO	NOT TESTED	HG	98.1250
82	362	#NAME?	NO	NOT TESTED	HG	98.7500
310	590	#NAME?	YES	NOT TESTED	HY	95.7500
200	480	#NAME?	NO	NOT TESTED	HY	97.5000
47	327	#NAME?	NO	NOT TESTED	HG	98.7500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	99.0000
79	359	#NAME?	NO	NOT TESTED	HG	98.8125
79	359	#NAME?	NO	NOT TESTED	HG	98.6250
79	359	#NAME?	NO	NOT TESTED	HG	98.6875
79	359	#NAME?	NO	NOT TESTED	HG	98.6250
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.6875
79	359	#NAME?	NO	NOT TESTED	HG	98.6875
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	92.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	92.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	95.0000
220	500	#NAME?	NO	NOT TESTED	HY	96.0000
400	680	#NAME?	NO	NOT TESTED	HY	87.5000
405	685	#NAME?	YES	NOT TESTED	HY	91.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	99.2500
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	72.0000
139	419	#NAME?	NO	NOT TESTED	HY	96.7500
227	507	#NAME?	NO	NOT TESTED	HG	98.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	98.2500
125	405	#NAME?	NO	NOT TESTED	HG	97.7500

145,600	#REF!	#REF!
56,000	#REF!	#REF!
1,611,900	#REF!	#REF!
174,475,000	#REF!	#REF!
1,272,784	#REF!	#REF!
626,739	#REF!	#REF!
45,445	#REF!	#REF!
239,609	#REF!	#REF!
1,894,502	#REF!	#REF!
18,041,591	#REF!	#REF!
58,500,000	#REF!	#REF!
163,958,333	#REF!	#REF!
11,310,000	#REF!	#REF!
48,000,000	#REF!	#REF!
199,924	#REF!	#REF!
4,650,076	#REF!	#REF!
23,592,000	#REF!	#REF!
15,740,000	#REF!	#REF!
20,902,833	#REF!	#REF!
128,578,126	#REF!	#REF!
99,250,000	#REF!	#REF!
5,955,882	#REF!	#REF!
4,169,118	#REF!	#REF!
6,142,500	#REF!	#REF!
4,344,791	#REF!	#REF!
505,208	#REF!	#REF!
43,120,000	#REF!	#REF!
30,315,000	#REF!	#REF!
7,510,280	#REF!	#REF!
3,782,220	#REF!	#REF!
236,875,000	#REF!	#REF!
64,106,250	#REF!	#REF!
39,200,000	#REF!	#REF!
5,830,769	#REF!	#REF!
3,769,231	#REF!	#REF!
39,350,000	#REF!	#REF!
14,400,000	#REF!	#REF!
16,329,890	#REF!	#REF!
25,423,295	#REF!	#REF!
125,906,250	#REF!	#REF!
1,910,090	#REF!	#REF!
2,290,116	#REF!	#REF!
123,437,500	#REF!	#REF!
29,551,500	#REF!	#REF!
10,519,874	#REF!	#REF!
9,453,103	#REF!	
12,735,233	#REF!	#REF!
6,363,583	#REF!	#REF!
125,971,810	#REF!	#REF!
12,597,181	#REF!	#REF!
920,000	#REF!	#REF!
7,672,059	#REF!	#REF!
12,607,059	#REF!	#REF!
46,210,909	#REF!	#REF!
21,875,000	#REF!	#REF!
26,865,568	#REF!	#REF!
17,014,428	#REF!	#REF!
703,800	#REF!	#REF!
26,789,741	#REF!	#REF!
31,360,000	#REF!	#REF!
54,037,500	#REF!	#REF!
10,046,528	#REF!	#REF!

0	#REF!
0	#REF!
0	#REF!

[redacted]

5 YEAR REVOLVER		7584	COMPOSITE
FIRST LIEN TERM LOAN	8187		SCTR
REVOLVER	8192		SCTR
US DELAYED DRAW TERM LOAN	6047		SCTR
US FUNDED TERM LOAN		6048	SCTR
US REVOLVER		6049	SCTR
CAD TERM LOAN (CIT AGENT)	6050		SCTR
6 YR MULTI CCY REVOLVER	4373		Untested
REVOLVER		8279	CARUSO
5 YR REVOLVER	7913		COMPOSITE
REVOLVER	3803		Untested
5 YR REVOLVER	7687		COMPOSITE
5 YR REVOLVER	6639		COMPOSITE
5 YEAR REVOLVER	6644		COMPOSITE
RC & REIMBUSEMENT	4028		COMPOSITE
REVOLVER	3526		Untested
REVOLVER	4195		Untested
5 YEAR REVOLVER	6668		COMPOSITE
REVOLVER	6641		COMPOSITE
5 YEAR REVOLVER	6645		COMPOSITE
5 YEAR REVOLVER	7300		COMPOSITE
5 YEAR REVOLVER	7296		COMPOSITE
REVOLVER B	9153		CARUSO
TERM LOAN	6220		CARUSO
DELAYED DRAW TERM LOAN	6221		CARUSO
DOLLAR DELAYED DRAW TL		4974	CARUSO
DOLLAR REVOLVING CREDIT	4975		CARUSO
TRANCHE A TERM LOAN	4976		CARUSO
MULTI-CCY REVOLVING CREDIT	5011		CARUSO
MULTI-CCY DELAYED DRAW TL	5012		CARUSO
5 YEAR REVOLVING CREDIT	4416		COMPOSITE
5-YEAR REVOLVER	4159		Untested
REVOLVER	2872		Untested
5 YEAR REVOLVER	5992		Untested
5-YEAR REVOLVER	4565		COMPOSITE
TERM WARRANTS	2291		COMPOSITE
SYN LC	9798		COMPOSITE
5 YEAR REVOLVER		4350	CARUSO
TRANCHE A TERM FACILITY		5721	CARUSO
REVOLVING CREDIT		5724	CARUSO
REVOLVER	5682		CARUSO
REVOLVER		7977	CARUSO
TRANCHE D-2 TERM LOAN	9395		#N/A
TERM LOAN	6790		Untested
TERM LOAN	8129		Untested
REVOLVER	8130		Untested
5 YEAR REVOLVER	5291		COMPOSITE
REVOLVER	9803		Untested
COMMITMENT	6528		Untested
TERM LOAN	7473		CARUSO
3 YR REVOLVER	9128		CARUSO
LETTER OF CREDIT	5795		Untested
5 YR MULTI-CURRENCY REVOLVER	4088		COMPOSITE
REVOLVER	3640		COMPOSITE
REVOLVER	9252		CARUSO
TERM	9253		CARUSO
TERM LOAN	8873		COMPOSITE
US REVOLVER	8874		COMPOSITE
MULTI CURRENCY REVOLVER	8918		COMPOSITE
REVOLVER	5014		CARUSO
5 YEAR REVOLVER	6281		COMPOSITE
5 YEAR MULI-CCY REVOLVER		4612	Untested

PPL-EnergySupp	MR			USD	11/23/2010	6/9/12	4.0	112,436,034			
Industrials	BB-			USD	3/6/2012	7/30/14	6.0				
Industrials	BB			USD	7/31/2011	7/30/13	5.0	12,594,309	50		
Industrials	B+			USD	8/15/2011	8/25/13	5.0	15,115	50		
Industrials	B+			USD	8/15/2011	8/25/13	5.0				
Industrials	B+			USD	1/8/2011	8/25/12	4.0	3,480,000	50		
Industrials	B+			USD	1/8/2011	8/25/12	4.0				
	0 B+			USD	7/1/2010	10/12/11	3.0	4,524,510			
PRM	LOAN_NORE			USD	8/1/2011	8/1/13	5.0	11,549,780	30		
PFGRQ	MR			USD	12/5/2010	6/29/12	4.0				
	0 BB			USD	8/10/2009	4/18/10	2.0	2,500,000	50		
PRU	MR			USD	11/13/2010	5/24/12	4.0	60,000,000			
PRU	MR			USD	3/14/2011	12/11/12	4.0	50,000,000			
PEG-PSEGPower	MR			USD	3/16/2011	12/14/12	4.0	34,155,000			
PEG	MR			USD	9/23/2009	6/30/10	2.0	11,960,000			
	0 BB-			USD	12/21/2009	12/21/09	1.0	4,823,550			
	0 BBB			USD	1/3/2011	8/17/12	4.0		15		
XEL	MR			USD	8/8/2010	12/14/11	3.0	11,309,542	8		
PEG	MR			USD	3/16/2011	12/14/12	4.0	28,125,000			
PEG	MR			USD	3/16/2011	12/14/12	4.0	42,595,000			
PSD-SEN	MR			USD	10/14/2010	4/4/12	4.0	35,000,000			
PSD-SEN	MR			USD	10/14/2010	4/4/12	4.0	9,852,000	13		
IQWCN	SENIOR			USD	1/31/2009	1/31/09	1.0				
QVC	LOAN_NORE			USD	6/27/2010	10/4/11	3.0				
QVC	LOAN_NORE			USD	6/27/2010	10/4/11	3.0		15		
QVC	LOAN_NORE			USD	2/18/2010	3/3/11	3.0	(24,602)			
QVC	LOAN_NORE			USD	2/18/2010	3/3/11	3.0	5,075,873	15		
QVC	LOAN_NORE			USD	2/18/2010	3/3/11	3.0				
QVC	LOAN_NORE			USD	2/18/2010	3/3/11	3.0	11,418,206	15		
QVC	LOAN_NORE			USD	2/18/2010	3/3/11	3.0				
QUS-Corp	XR			USD	11/30/2009	10/21/10	2.0	60,000,000			
	0 BB-			USD	10/19/2009	8/12/10	2.0	6,899,228	50		
	0 BB-			USD	7/10/2010	10/27/11	3.0	4,872,967			
	0 B+			USD	5/28/2010	8/15/11	3.0	2,464,401	38		
NU	MR			USD	12/9/2009	11/6/10	2.0	33,881,818			
REI	XR			USD	4/2/2010	5/15/11	3.0	(12,024)			
REI	XR			USD	2/6/2012	6/12/14	6.0				
RENADV	LOAN_NORE			USD	11/21/2009	10/6/10	2.0	9,017,840	50		
RCII	LOAN_NORE			USD	5/8/2010	7/13/11	3.0				
RCII	LOAN_NORE			USD	5/8/2010	7/13/11	3.0	25,081,408	38		
REX	LOAN_NORE			USD	12/18/2010	7/20/12	4.0	7,188,427	50		
RAI	SENIOR_NORE			USD	12/4/2010	6/28/12	4.0	50,841,735			
#N/A		#N/A		USD	4/30/2010	6/30/11	3.0				
	0 NA			USD	12/18/2009	11/21/10	2.0				
	0		0	USD	2/24/2012	7/12/14	6.0	45,625			
	0		0	USD	7/20/2011	7/12/13	5.0	44,444	50		
KMP	MR			USD	3/23/2010	4/28/11	3.0	40,355,843			
	0	#N/A		USD	4/26/2010	6/23/11	3.0	2,419,355	25		
	0 NA			USD	12/6/2009	10/31/10	2.0	3,000,000			
TSG			0	USD	4/12/2012	9/30/14	6.0	(2,613)			
	0	#N/A		USD	1/22/2010	1/18/11	2.0	49,986,570			
	0 NR			USD	5/21/2010	8/4/11	3.0				
SEE	MR			USD	12/21/2010	7/26/12	4.0	24,024,000			
SHC-S	MR			USD	7/26/2009	3/24/10	2.0	121,829,402			
SGLP		#N/A		USD	12/18/2010	7/20/12	4.0	7,380,000			
SGLP		#N/A		USD	12/18/2010	7/20/12	4.0				
SQA	XR			USD	5/20/2012	12/3/14	6.0	346			
SQA	XR			USD	10/14/2011	12/3/13	5.0	9,951,644	50		
SQA	XR			USD	10/14/2011	12/3/13	5.0	10,666,667			
SRNA	LOAN_NORE			USD	9/29/2010	3/10/12	4.0	10,000,000	50		
SRV	XR			USD	7/30/2010	11/28/11	3.0	13,419,399	38		
Consumer Services	B+			USD	1/11/2010	12/30/10	2.0	8,920,000	50		

62,286,188		-	280	280	PPL-EnergySuppUSDMR	125
170,855,528	225	225	280	505	IndustrialsUSDBB-	421
54,072,357	225	192	280	472	IndustrialsUSDBB	421
5,985,625	550	549	280	829	IndustrialsUSDB+	469
9,277,606	550	550	280	830	IndustrialsUSDB+	469
4,020,000	550	318	280	598	IndustrialsUSDB+	448
15,383,506	650	650	280	930	IndustrialsUSDB+	448
475,490	75	7	280	287	NOT TESTED	NOT TESTED
450,220	75	32	280	312	PRMUSDLOAN_NORE	#N/A
		NA	280	NA	PFGRQUSDMR	117
	325	50	280	330	NOT TESTED	NOT TESTED
	11	-	280	280	PRUUSDMR	150
	11	-	280	280	PRUUSDMR	150
40,845,000	27	15	280	295	PEG-PSEGPowerUSDMR	106
2,040,000	175	26	280	306	PEGUSDMR	65
20,176,450	50	40	280	320	NOT TESTED	NOT TESTED
		NA	280	NA	NOT TESTED	NOT TESTED
79,347	35	8	280	288	XELUSDMR	45
	27	-	280	280	PEGUSDMR	74
4,280,000		-	280	280	PEGUSDMR	74
	53	-	280	280	PSD-SENUSDMR	120
148,000	53	14	280	294	PSD-SENUSDMR	120
	250	NA	280	NA	IQWCNUSDSENIOR	64,297
21,142,857		-	280	280	QVCUSDLOAN_NORE	265
25,107,143		-	280	280	QVCUSDLOAN_NORE	265
17,000,000		-	280	280	QVCUSDLOAN_NORE	265
8,671,284		6	280	286	QVCUSDLOAN_NORE	265
17,142,857		-	280	280	QVCUSDLOAN_NORE	265
2,691,779		12	280	292	QVCUSDLOAN_NORE	265
13,024,602		-	280	280	QVCUSDLOAN_NORE	265
	163	-	280	280	QUS-CorpUSDXR	254
3,100,772	75	58	280	338	NOT TESTED	NOT TESTED
127,033	150	4	280	284	NOT TESTED	NOT TESTED
32,535,599	100	96	280	376	NOT TESTED	NOT TESTED
4,300,000		-	280	280	NUUSDMR	44
18,484		-	280	280	REIUSDXR	326
	175	NA	280	NA	REIUSDXR	416
3,982,160	200	96	280	376	RENADVUSDLOAN_NORE	275
12,063,158	50	50	280	330	RCIIUSDLOAN_NORE	180
12,251,925	50	42	280	322	RCIIUSDLOAN_NORE	180
1,811,573	125	65	280	345	REXUSDLOAN_NORE	146
1,158,265	38	1	280	281	RAIUSDSENIOR_NORE	106
	125	NA	280	NA	#N/A	#N/A
99,341	225	225	280	505	NOT TESTED	NOT TESTED
35,376,650	200	200	280	480	NOT TESTED	NOT TESTED
19,400,000	200	200	280	480	NOT TESTED	NOT TESTED
644,157		-	280	280	KMPUSDMR	73
2,580,645	100	64	280	344	NOT TESTED	NOT TESTED
32,000,000	600	549	280	829	NOT TESTED	NOT TESTED
35,986,000	200	200	280	480	TSGUSD0	#N/A
13,430	50	0	280	280	#N/A	#N/A
13,331,103		-	280	280	NOT TESTED	NOT TESTED
3,976,000		-	280	280	SEEUSDMR	164
85,370,598		-	280	280	SHC-SUSDMR	351
9,620,000	75	42	280	322	#N/A	#N/A
20,000,000	175	175	280	455	#N/A	#N/A
20,012,333	225	225	280	505	SQAUSDXR	185
11,381,689	225	143	280	423	SQAUSDXR	185
	225	-	280	280	SQAUSDXR	185
	125	50	280	330	SRNAUSDLOAN_NORE	260
6,580,601	100	58	280	338	SRVUSDXR	166
	150	50	280	330	NOT TESTED	NOT TESTED

125	405	#NAME?	NO	NOT TESTED	HG	97.8750
421	701	#NAME?	YES	NOT TESTED	HY	94.2500
421	701	#NAME?	NO	NOT TESTED	HY	90.0000
469	749	#NAME?	YES	NOT TESTED	HY	99.0000
469	749	#NAME?	YES	NOT TESTED	HY	99.0000
448	728	#NAME?	NO	NOT TESTED	HY	93.0000
448	728	#NAME?	YES	NOT TESTED	HY	93.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	94.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	90.0000
117	397	#NAME?	NO	NOT TESTED	HG	99.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	94.0000
150	430	#NAME?	NO	NOT TESTED	HG	96.7500
150	430	#NAME?	NO	NOT TESTED	HG	96.7500
106	386	#NAME?	NO	NOT TESTED	HG	97.5000
65	345	#NAME?	NO	NOT TESTED	HG	98.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	96.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	98.0000
45	325	#NAME?	NO	NOT TESTED	HG	99.2500
74	354	#NAME?	NO	NOT TESTED	HG	97.2500
74	354	#NAME?	NO	NOT TESTED	HG	97.2500
120	400	#NAME?	NO	NOT TESTED	HG	98.5000
120	400	#NAME?	NO	NOT TESTED	HG	98.5000
64,297	64,577	#NAME?	NO	NOT TESTED	HY	80.0000
265	545	#NAME?	YES	NOT TESTED	HY	97.0000
265	545	#NAME?	YES	NOT TESTED	HY	97.0000
265	545	#NAME?	YES	NOT TESTED	HY	97.0000
265	545	#NAME?	NO	NOT TESTED	HY	97.0000
265	545	#NAME?	YES	NOT TESTED	HY	97.0000
265	545	#NAME?	NO	NOT TESTED	HY	97.0000
265	545	#NAME?	YES	NOT TESTED	HY	97.0000
254	534	#NAME?	NO	NOT TESTED	HY	96.1250
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	92.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	95.5000
44	324	#NAME?	NO	NOT TESTED	HG	99.5000
326	606	#NAME?	YES	NOT TESTED	HY	0.0001
416	696	#NAME?	#N/A	NOT TESTED	HY	97.0000
275	555	#NAME?	NO	NOT TESTED	HY	95.5000
180	460	#NAME?	YES	NOT TESTED	HY	96.0000
180	460	#NAME?	NO	NOT TESTED	HY	92.5000
146	426	#NAME?	NO	NOT TESTED	HY	89.0000
106	386	#NAME?	NO	NOT TESTED	HY	98.5000
#N/A	#N/A	#N/A	YES	#N/A	HY	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	65.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	68.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	67.0000
73	353	#NAME?	NO	NOT TESTED	HG	98.7000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	95.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	100.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	78.2500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	95.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	97.0000
164	444	#NAME?	NO	NOT TESTED	HG	97.0000
351	631	#NAME?	NO	NOT TESTED	HG	95.3750
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	88.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	89.0000
185	465	#NAME?	YES	NOT TESTED	HY	95.0000
185	465	#NAME?	NO	NOT TESTED	HY	92.0000
185	465	#NAME?	NO	NOT TESTED	HY	92.0000
260	540	#NAME?	NO	NOT TESTED	HY	89.0000
166	446	#NAME?	NO	NOT TESTED	HY	95.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	92.0000

171,009,375	#REF!	#REF!
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60,000,182	#REF!	#REF!
5,940,733	#REF!	#REF!
9,184,830	#REF!	#REF!
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2,350,000	#REF!	#REF!
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16,628,571	#REF!	#REF!
13,686,686	#REF!	#REF!
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6,305,000	#REF!	#REF!
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11,580,632	#REF!	#REF!
34,533,333	#REF!	#REF!
6,675,000	#REF!	#REF!
51,220,000	#REF!	#REF!
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64,572	#REF!	#REF!
23,130,591	#REF!	#REF!
13,027,778	#REF!	#REF!
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35,000,000	#REF!	#REF!
29,330,750	#REF!	#REF!
47,500,000	#REF!	#REF!
12,931,170	#REF!	#REF!
27,160,000	#REF!	#REF!
197,617,000	#REF!	#REF!
14,960,000	#REF!	#REF!
17,800,000	#REF!	#REF!
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19,626,667	#REF!	#REF!
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19,000,000	#REF!	#REF!
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500,000	#REF!
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(92.776)	#REF!
75,000	#REF!
769,175	#REF!
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0	#REF!
(87.700)	#REF!
0	#REF!
0	#REF!

[redacted]

REVOLVER		7917	CARUSO
INITIAL TERM LOAN	7918		CARUSO
TERM LOAN	5961		Untested
REVOLVER		5953	Untested
TERM LOAN		5954	Untested
5-YEAR REVOLVER	4287		COMPOSITE
6 YEAR REVOLVER	3860		CARUSO
TRANCHE B TERM LOAN	7664		CARUSO
4 YR REVOLVER	7967		SCTR
5 YEAR REVOLVER	6359		CARUSO
1.5BN 5-YEAR RCF	3324		COMPOSITE
5 YEAR REVOLVER 2	2446		COMPOSITE
5 YEAR REVOLVER	4378		COMPOSITE
TERM LOAN B1	8303		CARUSO
LOANS	9378		#N/A
REVOLVER	5679		Untested
5YR REVOLVER	7040		COMPOSITE
5-YR REVOLVER	8099		COMPOSITE
5 YEAR REVOLVER	6671		Untested
REVOLVER	3963		CARUSO
TERM LOAN	3964		CARUSO
5-YR REVOLVER	7497		COMPOSITE
5-YR REVOLVER		7971	COMPOSITE
TERM LOAN	8062		COMPOSITE
CREDITOR TRUST AGREEMENT	4203		Untested
PRE-DISTRIBUTION	4628		Untested
CLAIM	6478		Untested
5-YEAR REVOLVER	4525		CARUSO
REVOLVER	5854		Untested
TERM LOAN A		9698	CARUSO
REVOLVER		9495	CARUSO
COMMITMENT	9833		#N/A
5 YEAR MULTI-CCY REVOLVER	6307		COMPOSITE
1ST LIEN TERM LOAN		8490	Untested
TERM LOAN		4829	CARUSO
REVOLVER	4830		CARUSO
TERM LOAN		6964	CARUSO
TERM LOAN		9815	COMPOSITE
5YR REVOLVER		5732	COMPOSITE
REVOLVER	8304		CARUSO
TERM LOAN B		7222	CARUSO
REVOLVING CREDIT FACILITY		8354	CARUSO
REVOLVER	7271		CARUSO
REVOLVING CREDIT USD	3654		CARUSO
DELAYED DRAW USD	8349		CARUSO
DELAYED DRAW EURO	8351		SCTR
REVOLVING CREDIT EUR		8353	CARUSO
TARGA 450 M AUG 07	8324		CARUSO
5-YEAR REVOLVER	6884		CARUSO
TERM LOAN	4441		COMPOSITE
SENIOR SECURED REVOLVER	4443		CARUSO
SYNTHETIC LETTER OF CREDIT FAC	4444		0
5-YR REVOLVER		7404	COMPOSITE
TERM LOAN		8394	SCTR
REVOLVER		8755	CARUSO
DELAY DRAW TERM LOAN	8756		CARUSO
6 YEAR REVOLVER	4456		Untested
TERM LOAN	9361		CARUSO
LIQUIDITY REVOLVER		9829	#N/A
5 YEAR REVOLVER	5924		CARUSO
5-YR ASSET BASED REVOLVER	7628		COMPOSITE
REVOLVER	9431		CARUSO

SHERIH	SENIOR_NORE		USD	7/4/2011	6/15/13	5.0	20,726,400	50
SHERIH		0	USD	2/8/2012	6/15/14	6.0	2,368	
	0 NA		USD	8/10/2009	8/10/09	1.0		
	0 NA		USD	8/10/2009	8/10/09	1.0	3,960,000	75
	0 NA		USD	8/10/2009	8/10/09	1.0		
SRP-Power	XR		USD	12/8/2009	11/4/10	2.0	4,208,520	
SBGI	SENIOR		USD	4/30/2010	6/30/11	3.0	4,130,382	
#N/A	LOAN_NORE		USD	8/17/2012	4/30/15	7.0		
Financials	NR		USD	4/29/2010	6/28/11	3.0	23,300,000	20
SLM	SENIOR_MODRE		USD	7/6/2010	10/20/11	3.0	99,000,000	
SLMA	MR		USD	10/21/2009	10/21/09	1.0	48,750,000	
SLMA	MR		USD	10/23/2008	10/23/08	-		
SLMA	MR		USD	11/29/2009	10/20/10	2.0	105,000,000	
SOLOC	LOAN_NORE		USD	6/4/2010	8/27/11	3.0		
#N/A	#N/A		USD	12/5/2011	2/28/14	6.0		
	0 BB-		USD	12/13/2010	7/12/12	4.0	4,480,262	50
EIX-SouCalEd	MR		USD	4/29/2011	2/25/13	5.0	54,546,625	
SO	MR		USD	12/9/2010	7/6/12	4.0	36,486,486	
	0 BBB		USD	8/8/2010	12/14/11	3.0	2,039,738	
SBSA	LOAN_NORE		USD	9/11/2009	6/10/10	2.0	10,000,000	50
SBSA	LOAN_NORE		USD	11/24/2010	6/11/12	4.0		
SECAP	MR		USD	11/12/2010	5/21/12	4.0	47,565,000	
SECAP	MR		USD	12/7/2010	7/2/12	4.0	16,120,000	
SECAP	MR		USD	12/7/2010	7/2/12	4.0		
	0 NA		USD	9/19/2009	6/23/10	2.0		
	0 NA		USD	9/19/2009	6/23/10	2.0		
	0 N/A		USD	7/17/2013	11/7/16	8.0		
S	SENIOR_NORE		USD	1/4/2010	12/19/10	2.0		
	0 BB-		USD	2/16/2010	3/1/11	3.0	5,780,017	
SPF	SENIOR_NORE		USD	3/27/2010	5/5/11	3.0		
SPLS	LOAN		USD	7/9/2009	7/9/09	1.0	755,493,342	
#N/A	#N/A		USD	11/28/2008	11/28/08	-		
SPLS	MR		USD	7/2/2010	10/13/11	3.0	2,531,179	
	0 NR		USD	12/8/2011	3/5/14	6.0	13,804	
SUNCAL	LOAN_NORE		USD	1/19/2010	1/19/10	1.0		
SUNCAL	LOAN_NORE		USD	1/18/2009	1/18/09	-	(28,996)	
SUNCAL	#N/A		USD	9/10/2010	2/6/12	4.0		
SGDS	XR		USD	12/5/2011	2/28/14	6.0		
SUN	MR		USD	12/31/2010	8/12/12	4.0	15,000,000	
SXL	LOAN_NORE		USD	3/3/2011	11/22/12	4.0	3,875,000	
	0 #N/A		USD	11/19/2010	6/2/12	4.0		
SYM	LOAN_NORE		USD	1/3/2011	8/16/12	4.0	20,000,000	
SYGR	LOAN_NORE		USD	5/20/2011	4/2/13	5.0	2,840,000	50
SYNVER	LOAN_NORE		USD	8/6/2011	8/9/13	5.0	19,200,000	
SVR	LOAN_NORE		USD	3/12/2012	8/9/14	6.0		125
Telecommunications	BB		USD	3/12/2012	8/9/14	6.0	(443,764)	125
SVR	LOAN_NORE		USD	8/6/2011	8/9/13	5.0	8,019,866	38
WARPIN	LOAN_NORE		USD	7/4/2012	2/16/15	7.0		
WARPIN	LOAN_NORE		USD	9/14/2010	2/14/12	4.0	8,858,422	20
PLCOAL	XR		USD	2/17/2011	10/31/12	4.0	(2,764)	
WARPIN	LOAN_NORE		USD	7/13/2010	10/31/11	3.0	10,200,000	38
	0	0	USD	2/17/2011	10/31/12	4.0	231	
TGT	MR		USD	10/19/2010	4/12/12	4.0	115,000,000	
Financials	BBB		USD	8/12/2011	8/20/13	5.0	(500,000)	
TCGI	#N/A		USD	8/12/2011	8/20/13	5.0	34,285,714	38
TCGI	#N/A		USD	8/12/2011	8/20/13	5.0		38
	0 BB-		USD	7/27/2010	11/23/11	3.0	14,139,368	50
TEMBEC	SENIOR_NORE		USD	9/23/2010	2/28/12	4.0		
#N/A	#N/A		USD	8/28/2008	8/28/08	-	25,000,000	
EPCINC	LOAN_NORE		USD	3/15/2011	12/12/12	4.0	17,400,000	
TSO	MR		USD	11/6/2010	5/11/12	4.0	50,000,000	25
CLX	SENIOR		USD	5/29/2011	4/16/13	5.0	100,000,000	

4,773,600	150	69	280	349	SHERIHUSDSENIOR_NORE	#N/A
6,980,000	150	150	280	430	SHERIHUSD0	#N/A
7,500,000	50	50	280	330	NOT TESTED	NOT TESTED
1,540,000	275	131	280	411	NOT TESTED	NOT TESTED
6,800,000	300	300	280	580	NOT TESTED	NOT TESTED
13,374,813		-	280	280	SRP-PowerUSDXR	0
2,233,255		-	280	280	SBGIUSDSENIOR	285
	225	NA	280	NA	#N/A	#N/A
31,700,000		8	280	288	FinancialsUSDNR	#N/A
		-	280	280	SLMUSDSENIOR_MODRE	500
		-	280	280	SLMAUSDMR	500
		NA	280	NA	SLMAUSDMR	500
		-	280	280	SLMAUSDMR	500
6,933,060	350	350	280	630	SOLOCUSDLOAN_NORE	370
	500	NA	280	NA	#N/A	#N/A
1,019,738	150	69	280	349	NOT TESTED	NOT TESTED
51,703,375	19	9	280	289	EIX-SouCalEdUSDMR	94
	25	-	280	280	SOUSDMR	42
99,151		-	280	280	NOT TESTED	NOT TESTED
	100	50	280	330	SBSAUSDLOAN_NORE	545
10,072,070	75	75	280	355	SBSAUSDLOAN_NORE	622
162,273	23	0	280	280	SECAPUSDMR	80
9,610,000	35	13	280	293	SECAPUSDMR	200
5,270,000	10	10	280	290	SECAPUSDMR	80
29,032,967		-	280	280	NOT TESTED	NOT TESTED
2,500,000		-	280	280	NOT TESTED	NOT TESTED
8,747,929		-	280	280	NOT TESTED	NOT TESTED
	13	NA	280	NA	SUSDSENIOR_NORE	312
9,219,983	100	61	280	341	NOT TESTED	NOT TESTED
	128	NA	280	NA	SPFUSDSENIOR_NORE	554
11,173,325	13	0	280	280	SPLSUSDLOAN	86
113,333,333	50	50	280	330	#N/A	#N/A
22,468,821	18	16	280	296	SPLSUSDMR	102
5,452,418	225	224	280	504	NOT TESTED	NOT TESTED
4,918,848	225	225	280	505	SUNCALUSDLOAN_NORE	1,065
64,449,745	225	225	280	505	SUNCALUSDLOAN_NORE	1,075
3,450,646	800	800	280	1,080	#N/A	#N/A
	200	NA	280	NA	SGDSUSDXR	368
	35	-	280	280	SUNUSDMR	179
1,125,000	31	7	280	287	SXLUSDLOAN_NORE	#N/A
3,735,365	25	25	280	305	#N/A	#N/A
	36	-	280	280	SYMUSDLOAN_NORE	#N/A
8,160,000	150	124	280	404	SYGRUSDLOAN_NORE	700
	150	-	280	280	SYNVERUSDLOAN_NORE	245
1,985,000	250	250	280	530	SVRUSDLOAN_NORE	#N/A
6,020,000	150	152	280	432	TelecommunicationsUSDBB	317
980,134	250	61	280	341	SVRUSDLOAN_NORE	#N/A
95,540,825	500	500	280	780	WARPINUSDLOAN_NORE	330
10,141,578		9	280	289	WARPINUSDLOAN_NORE	300
1,650,000	100	100	280	380	PLCOALUSDXR	166
	75	38	280	318	WARPINUSDLOAN_NORE	280
887,000	200	200	280	480	0USD0	CHECK
	14	-	280	280	TGTUSDMR	65
151,357,143	100	100	280	380	FinancialsUSDBBB	358
	100	38	280	318	#N/A	#N/A
14,857,143	100	100	280	380	#N/A	#N/A
860,632	125	54	280	334	NOT TESTED	NOT TESTED
305,913	700	700	280	980	TEMBECUSDSENIOR_NORE	839
	63	-	280	280	#N/A	#N/A
21,100,000		-	280	280	EPCINCUSDLOAN_NORE	195
		25	280	305	TSOUSDMR	405
	27	-	280	280	CLXUSDSENIOR	72

#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	86.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	90.1250
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	94.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	98.0000
0	280	#NAME?	NO	NOT TESTED	HY	98.5000
285	565	#NAME?	NO	NOT TESTED	HY	92.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	86.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	94.7500
500	780	#NAME?	NO	NOT TESTED	HG	89.2500
500	780	#NAME?	NO	NOT TESTED	HG	96.0000
500	780	#NAME?	NO	NOT TESTED	HG	99.0000
500	780	#NAME?	NO	NOT TESTED	HG	91.7500
370	650	#NAME?	YES	NOT TESTED	HY	98.2500
#N/A	#N/A	#N/A	YES	#N/A	HY	95.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.0000
94	374	#NAME?	NO	NOT TESTED	HG	98.0000
42	322	#NAME?	NO	NOT TESTED	HG	98.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	99.3500
545	825	#NAME?	NO	NOT TESTED	HY	87.0000
622	902	#NAME?	YES	NOT TESTED	HY	80.5000
80	360	#NAME?	NO	NOT TESTED	HG	98.2500
200	480	#NAME?	NO	NOT TESTED	HG	98.0000
80	360	#NAME?	NO	NOT TESTED	HG	98.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	4.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	4.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	4.0000
312	592	#NAME?	NO	NOT TESTED	HG	95.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	92.2500
554	834	#NAME?	YES	NOT TESTED	HY	90.0000
86	366	#NAME?	NO	NOT TESTED	HG	99.6916
#N/A	#N/A	#N/A	NO	#N/A	HG	99.2500
102	382	#NAME?	NO	NOT TESTED	HG	98.2500
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	45.0000
1,065	1,345	#NAME?	YES	NOT TESTED	HY	25.0000
1,075	1,355	#NAME?	NO	NOT TESTED	HY	50.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	0.0100
368	648	#NAME?	YES	NOT TESTED	HY	93.5000
179	459	#NAME?	NO	NOT TESTED	HG	96.8750
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	97.7500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	95.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	97.0000
700	980	#NAME?	NO	NOT TESTED	HY	84.0000
245	525	#NAME?	NO	NOT TESTED	HY	92.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	98.5000
317	597	#NAME?	YES	NOT TESTED	HY	97.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	93.2500
330	610	#NAME?	NO	NOT TESTED	HY	83.5000
300	580	#NAME?	NO	NOT TESTED	HY	92.5000
166	446	#NAME?	YES	NOT TESTED	HY	97.0000
280	560	#NAME?	NO	NOT TESTED	HY	90.2500
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY	97.0000
65	345	#NAME?	NO	NOT TESTED	HG	98.3500
358	638	#NAME?	NO	NOT TESTED	HG	95.7500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	94.2500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	95.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.0000
839	1,119	#NAME?	YES	NOT TESTED	HY	92.0000
#N/A	#N/A	#N/A	#N/A	#N/A	HY	99.7500
195	475	#NAME?	NO	NOT TESTED	HY	98.7000
405	685	#NAME?	NO	NOT TESTED	HG	97.2500
72	352	#NAME?	NO	NOT TESTED	HG	98.0000

21,930,000	#REF!	#REF!
6,292,859	#REF!	#REF!
7,200,000	#REF!	#REF!
5,170,000	#REF!	#REF!
6,664,000	#REF!	#REF!
17,319,583	#REF!	#REF!
5,854,545	#REF!	#REF!
1,720,000	#REF!	#REF!
52,112,500	#REF!	#REF!
115,132,500	#REF!	#REF!
70,800,000	#REF!	#REF!
19,800,000	#REF!	#REF!
96,337,500	#REF!	#REF!
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878,750	#REF!	#REF!
4,950,000	#REF!	#REF!
153,125,000	#REF!	#REF!
49,250,000	#REF!	#REF!
8,831,111	#REF!	#REF!
8,700,000	#REF!	#REF!
8,108,017	#REF!	#REF!
73,687,500	#REF!	#REF!
25,215,400	#REF!	#REF!
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1,161,319	#REF!	#REF!
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349,917	#REF!	#REF!
47,500,000	#REF!	#REF!
13,837,500	#REF!	#REF!
4,500,000	#REF!	#REF!
764,302,267	#REF!	#REF!
112,483,333	#REF!	#REF!
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2,459,800	#REF!	#REF!
1,229,712	#REF!	#REF!
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345	#REF!	#REF!
1,870,000	#REF!	#REF!
32,695,313	#REF!	#REF!
4,887,501	#REF!	#REF!
7,387,274	#REF!	#REF!
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5,436,830	#REF!	#REF!
8,392,500	#REF!	#REF!
79,776,589	#REF!	#REF!
17,575,000	#REF!	#REF!
4,070,418	#REF!	#REF!
9,205,500	#REF!	#REF!
2,264,370	#REF!	#REF!
113,102,500	#REF!	#REF!
144,445,714	#REF!	#REF!
32,314,286	#REF!	#REF!
14,151,429	#REF!	#REF!
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500,400	#REF!	#REF!
24,937,500	#REF!	#REF!
37,999,500	#REF!	#REF!
#NAME?	#REF!	#REF!
98,000,000	#REF!	#REF!

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0	#REF!
(251.802)	#REF!
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(737.827)	#REF!
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320,212	#REF!
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[redacted]

5-YR REVOLVER	8347		CARUSO
5-YEAR REVOLVER	4576		COMPOSITE
TRANCHE A	5374		Untested
5 YEAR REVOLVER	3956		COMPOSITE
3YR REVOLVER	5370		COMPOSITE
5-YR REVOLVER	4849		COMPOSITE
TRANCHE I TERM LOAN	9830		#N/A
5-YR MULTI-CCY REVOLVER		4834	CARUSO
5-YR REVOLVER	6176		CARUSO
TERM LOAN B	6177		CARUSO
TERM LOAN	6784		Untested
REVOLVER	6785		Untested
TRANCHE B COMMITMENT	6003		0
NON-AMORTIZING 5 YR TERM	2819		Untested
N953U (1985 AIRCRAFT)	7245		Untested
N950U (1984 AIRCRAFT)	7246		Untested
364 DAY REVOLVER	2191		COMPOSITE
REVOLVING CREDIT	6024		Untested
TERM LOAN	9403		0
5YR REVOLVER		8872	CARUSO
DOLLAR REVOLVER	6025		CARUSO
MULTI-CURRENCY REVOLVER	6026		CARUSO
TRANCHE B DOLLAR TERM LOAN	6027		CARUSO
POST-FIRST A&R SYNTHETIC LC	6029		CARUSO
DELAYED DRAW TRANCHE B TERM	7693		0
SENIOR PIK LOAN	7306		0
SR. UNSECURED BRIDGE	9013		COMPOSITE
REVOLVER 6-YR	7668		CARUSO
TRANCHE X TERM LOAN	7671		CARUSO
TRANCHE B TERM LOAN	7673		CARUSO
INCREMENTAL TERM B	9012		COMPOSITE
5 YEAR REVOLVER		6910	Untested
GLOBAL REVOLVER		7442	CARUSO
TERM LOAN B-1		8541	CARUSO
DELAYED DRAW TERM	8542		CARUSO
DEPOSIT LC	8543		CARUSO
REVOLVER	8544		COMPOSITE
TERM LOAN B-2		8629	CARUSO
TERM LOAN B-3		8630	CARUSO
5-YR REVOLVER	7073		COMPOSITE
5-YR SENIOR REVOLVER	7071		CARUSO
REVOLVER	5933		Untested
TERM LOAN		5934	Untested
N319UA	3946		Untested
N352UA	3947		Untested
N788UA		4252	Untested
AT&T CLAIM	4418		Untested
FORTRESS	4597		Untested
CALYON CLM 39914 N597UA	4861		Untested
N368UA-DEFICIANCY CLAIM	4872		Untested
PRATT & WHIT		4954	Untested
7-YR TRANCHE B TERM LOAN	7024		Untested
CLAIM 035504	4564		Untested
BOEING 777-222-DEFICIANCY CLAI	4900		Untested
REVOLVING CREDIT	2159		CARUSO
6 YEAR REVOLVER	7067		COMPOSITE
5-YR REVOLVER	7631		CARUSO
REVOLVER	7208		CARUSO
INITIAL TERM LOAN		7209	CARUSO
7YR TERM LOAN	7395		CARUSO
REVOLVING FACILITY	8431		CARUSO
TERM LOAN	8432		CARUSO

HIG		SENIOR_NORE			USD	12/30/2010	8/9/12		4.0	100,000,000		
HD		MR			USD	1/2/2010	12/16/10		2.0	200,000,000		
	0	B			USD	3/26/2010	5/3/11		3.0	2,990,000		
TRV		MR			USD	9/11/2009	6/10/10		2.0	60,000,000		
WMB		XR			USD	10/31/2010	5/1/12		4.0	68,693,333		
TW-Cab		MR			USD	2/8/2010	2/15/11		3.0	122,190,000		
#N/A		#N/A			USD	8/20/2013	5/19/10		2.0	269,333,333	20	
TWX		LOAN_NORE			USD	2/9/2010	2/17/11		3.0	66,000,000		
TWTC		LOAN_NORE			USD	6/28/2010	10/6/11		3.0	20,000,000		
TWTC		#N/A			USD	3/30/2011	1/7/13		4.0	4,217	25	
	0	BB-			USD	3/24/2011	12/27/12		4.0			
	0	BB-			USD	8/16/2010	12/27/11		3.0	787,500		
	0			0	USD	12/17/2010	7/19/12		4.0			
	0	NR			USD	5/24/2009	5/24/09		1.0			
	0	NA			USD	12/6/2009	11/1/10		2.0			
	0	NA			USD	5/1/2009	5/1/09		1.0			
AEGON-TransFin		MR			USD	6/19/2009	6/19/09		1.0	100,000,000		
	0	B+			USD	12/1/2010	6/23/12		4.0	4,963,100		
	0			0	USD	7/20/2009	3/13/10		2.0			
RIG		SENIOR			USD	3/6/2011	11/27/12		4.0	66,365,927		
TPORT		SENIOR_NORE			USD	1/7/2011	8/23/12		4.0	19,638,344	50	
TPORT		SENIOR_NORE			USD	1/7/2011	8/23/12		4.0	8,390,202		
TPORT		SENIOR_NORE			USD	8/14/2011	8/23/13		5.0			
TPORT		LOAN_NORE			USD	8/14/2011	8/23/13		5.0	384		
	0			0	USD	8/14/2011	8/23/13		5.0			
OLYMPC		XR			USD	10/10/2010	3/27/12		4.0	4,990		
TRB		XR			USD	12/20/2008	12/20/08		-			
TRB		LOAN_NORE			USD	6/27/2011	6/4/13		5.0	45,692,448	50	
TRB		LOAN_NORE			USD	6/4/2009	6/4/09		1.0	(126)		
TRB		LOAN_NORE			USD	2/1/2012	6/4/14		6.0			
TRB		XR			USD	2/1/2012	6/4/14		6.0			
	0	A-			USD	9/5/2010	1/30/12		4.0	31,000,000		
TRWAUT		LOAN_NORE			USD	11/4/2010	5/9/12		4.0	28,914,513	25	
TXU		#N/A			USD	4/18/2012	10/10/14		6.0	(2,595)		
	0	#N/A			USD	4/18/2012	10/10/14		6.0	17,057,927		
	0	#N/A			USD	4/18/2012	10/10/14		6.0			
TXU-Texas		XR			USD	9/12/2011	10/10/13		5.0	259,860,756		
TXU		#N/A			USD	4/18/2012	10/10/14		6.0	37,713		
TXU		#N/A			USD	4/18/2012	10/10/14		6.0	48,666		
TYCL		MR			USD	10/27/2010	4/25/12		4.0	75,000,000		
TYC		SENIOR_MODRE			USD	10/27/2010	4/25/12		4.0	17,952,000		
	0	B			USD	5/22/2010	8/6/11		3.0	8,656,343		
	0			0	USD	12/28/2010	8/6/12		4.0			
	0	NA			USD	1/20/2010	1/20/10		1.0			
	0	NA			USD	1/20/2010	1/20/10		1.0	35,933		
	0	NA			USD	8/19/2013	12/31/16		8.0			
	0	NA			USD	1/11/2010	12/31/10		2.0	4,141		
	0	NA			USD	12/31/2009	12/12/10		2.0			
	0	NA			USD	1/11/2010	12/31/10		2.0	(803)		
	0	NA			USD	12/20/2009	11/23/10		2.0			
	0	NA			USD	12/31/2008	12/31/08		-			
	0	B+			USD	11/19/2011	2/1/14		6.0			
	0	NA			USD	8/19/2013	12/31/16		8.0			
	0	NA			USD	1/2/2008	1/2/08	-	1.0			
UNCOMP		LOAN_NORE			USD	6/30/2009	6/30/09		1.0	8,298,133		
USPI		XR			USD	5/30/2011	4/19/13		5.0	14,764,614	50	
UNH		SENIOR_NORE			USD	11/6/2010	5/11/12		4.0	100,000,000		
UVN		LOAN_NORE			USD	12/23/2011	3/29/14		6.0	1,402,915	50	
UVN		LOAN_NORE			USD	4/11/2012	9/29/14		6.0	25,000		
LCC		#N/A			USD	12/19/2011	3/23/14		6.0	10,000		
USIS		LOAN_NORE			USD	8/13/2011	8/21/13		5.0	51,961,000	50	
USIS		LOAN_NORE			USD	7/7/2012	2/21/15		7.0	(26,503)		

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

	15	-	280	280	HIGUSDSENIOR_NORE	101	
		-	280	280	HDUSDMR	115	
2,010,000		-	280	280	NOT TESTED	NOT TESTED	
	22	-	280	280	TRVUSDMR	55	
1,306,667	75	1	280	281	WMBUSDXR	70	
2,810,000	27	1	280	281	TW-CabUSDMR	119	
	75	20	280	300	#N/A	#N/A	
34,000,000		-	280	280	TWXUSDLOAN_NORE	107	
	150	-	280	280	TWTCUSDLOAN_NORE	275	
1,410,000	100	100	280	380	#N/A	#N/A	
3,121,803	75	75	280	355	NOT TESTED	NOT TESTED	
6,712,500	75	67	280	347	NOT TESTED	NOT TESTED	
	425	NA	280	NA	0USD0	CHECK	
11,750,000		-	280	280	NOT TESTED	NOT TESTED	
2,709,400		-	280	280	NOT TESTED	NOT TESTED	
1,041,168		-	280	280	NOT TESTED	NOT TESTED	
		-	280	280	AEGON-TransFinUSDMR	15	
36,900	50	0	280	280	NOT TESTED	NOT TESTED	
55,000,000		-	280	280	0USD0	CHECK	
5,062,644		-	280	280	RIGUSDSENIOR	82	
	150	50	280	330	TPORTUSDSENIOR_NORE	815	
1,972,000	150	29	280	309	TPORTUSDSENIOR_NORE	815	
9,729,076	125	125	280	405	TPORTUSDSENIOR_NORE	845	
1,270,541	150	150	280	430	TPORTUSDLOAN_NORE	615	
1,994,962	125	125	280	405	0USD0	CHECK	
4,079,628	600	599	280	879	OLYMPCUSDXR	CHECK	
24,000,000	450	450	280	730	TRBUSDXR	0	
4,307,552	200	63	280	343	TRBUSDLOAN_NORE	1,092	
15,924,267	150	150	280	430	TRBUSDLOAN_NORE	930	
247,455,278	200	200	280	480	TRBUSDLOAN_NORE	1,046	
19,850,000	300	300	280	580	TRBUSDXR	0	
19,000,000		-	280	280	NOT TESTED	NOT TESTED	
19,085,487	113	60	280	340	TRWAUTUSDLOAN_NORE		310
91,742,489	350	350	280	630	#N/A	#N/A	
45,442,073	250	182	280	462	#N/A	#N/A	
6,250,000	350	350	280	630	#N/A	#N/A	
49,583,244	250	40	280	320	TXU-TexasUSDXR	395	
65,593,084	350	350	280	630	#N/A	#N/A	
97,715,056	350	350	280	630	#N/A	#N/A	
		-	280	280	TYCLUSDMR	98	
8,448,000		-	280	280	TYCUSDSENIOR_MODRE	100	
8,843,657	350	177	280	457	NOT TESTED	NOT TESTED	
1,480,214	350	350	280	630	NOT TESTED	NOT TESTED	
12,070,776		-	280	280	NOT TESTED	NOT TESTED	
10,300,000		-	280	280	NOT TESTED	NOT TESTED	
927,243		-	280	280	NOT TESTED	NOT TESTED	
9,680,000		-	280	280	NOT TESTED	NOT TESTED	
6,922,843		-	280	280	NOT TESTED	NOT TESTED	
3,760,000		-	280	280	NOT TESTED	NOT TESTED	
14,763,746		-	280	280	NOT TESTED	NOT TESTED	
160,000,000		-	280	280	NOT TESTED	NOT TESTED	
17,269,999	100	100	280	380	NOT TESTED	NOT TESTED	
9,731,690		-	280	280	NOT TESTED	NOT TESTED	
22,460,884		-	280	280	NOT TESTED	NOT TESTED	
1,189,062	150	19	280	299	UNCOMPUSDLOAN_NORE	50	
235,386	200	52	280	332	USPIUSDXR	0	
		-	280	280	UNHUSDSENIOR_NORE	118	
43,597,085	125	123	280	403	UVNUSDLOAN_NORE	715	
31,350,000	125	125	280	405	UVNUSDLOAN_NORE	715	
12,600,000		-	280	280	#N/A	#N/A	
6,539,000	150	61	280	341	USISUSDLOAN_NORE	480	
100,848,988	175	175	280	455	USISUSDLOAN_NORE	490	

101	381	#NAME?	NO	NOT TESTED	HG	97.6000
115	395	#NAME?	NO	NOT TESTED	HG	98.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	92.0000
55	335	#NAME?	NO	NOT TESTED	HG	99.4000
70	350	#NAME?	NO	NOT TESTED	HY	97.5000
119	399	#NAME?	NO	NOT TESTED	HG	97.8500
#N/A	#N/A	#N/A	NO	#N/A	HG	99.4000
107	387	#NAME?	NO	NOT TESTED	HG	97.8500
275	555	#NAME?	NO	NOT TESTED	HY	93.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	96.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	84.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	83.0000
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY	97.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	100.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	95.0000
15	295	#NAME?	NO	NOT TESTED	SL	100.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	92.5000
CHECK	#VALUE!	#NAME?	NO	NOT TESTED	HG	99.1500
82	362	#NAME?	NO	NOT TESTED	HG	98.0000
815	1,095	#NAME?	NO	NOT TESTED	HY	82.5000
815	1,095	#NAME?	NO	NOT TESTED	HY	82.5000
845	1,125	#NAME?	YES	NOT TESTED	HY	83.5000
615	895	#NAME?	NO	NOT TESTED	HY	83.5000
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY	85.0000
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY	70.0000
0	280	#NAME?	NO	NOT TESTED	HY	64.0000
1,092	1,372	#NAME?	NO	NOT TESTED	HY	68.0000
930	1,210	#NAME?	#N/A	NOT TESTED	HY	97.2500
1,046	1,326	#NAME?	YES	NOT TESTED	HY	71.5000
0	280	#NAME?	YES	NOT TESTED	HY	71.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	99.0000
310	590	#NAME?	NO	NOT TESTED	HY	93.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	93.7500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	92.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	90.0000
395	675	#NAME?	NO	NOT TESTED	HY	88.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	93.7500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	93.7500
98	378	#NAME?	NO	NOT TESTED	HG	98.2500
100	380	#NAME?	NO	NOT TESTED	HG	97.7500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	82.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	90.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.3000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.3000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.3000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.3000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	73.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.5000
50	330	#NAME?	NO	NOT TESTED	HY	92.7500
0	280	#NAME?	NO	NOT TESTED	HY	90.0000
118	398	#NAME?	NO	NOT TESTED	HG	97.0000
715	995	#NAME?	NO	NOT TESTED	HY	76.5000
715	995	#NAME?	YES	NOT TESTED	HY	81.7500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	65.7500
480	760	#NAME?	NO	NOT TESTED	HY	87.0000
490	770	#NAME?	YES	NOT TESTED	HY	93.5000

97,600,000	#REF!	#REF!
197,000,000	#REF!	#REF!
4,600,000	#REF!	#REF!
59,640,000	#REF!	#REF!
68,250,000	#REF!	#REF!
122,312,500	#REF!	#REF!
267,717,333	#REF!	#REF!
97,850,000	#REF!	#REF!
18,600,000	#REF!	#REF!
1,357,648	#REF!	#REF!
4,452,179	#REF!	#REF!
6,225,000	#REF!	#REF!
1,935,448	#REF!	#REF!
11,750,000	#REF!	#REF!
2,438,460	#REF!	#REF!
989,110	#REF!	#REF!
100,000,000	#REF!	#REF!
4,625,000	#REF!	#REF!
54,532,500	#REF!	#REF!
70,000,000	#REF!	#REF!
16,201,634	#REF!	#REF!
8,548,817	#REF!	#REF!
8,906,895	#REF!	#REF!
1,214,986	#REF!	#REF!
1,695,718	#REF!	#REF!
2,859,232	#REF!	#REF!
15,360,000	#REF!	#REF!
27,200,000	#REF!	#REF!
12,257,649	#REF!	#REF!
172,972,386	#REF!	#REF!
14,143,125	#REF!	#REF!
49,500,000	#REF!	#REF!
44,640,000	#REF!	#REF!
60,693,651	#REF!	#REF!
59,662,500	#REF!	#REF!
5,625,000	#REF!	#REF!
272,310,720	#REF!	#REF!
35,341,842	#REF!	#REF!
67,014,631	#REF!	#REF!
73,687,500	#REF!	#REF!
25,806,000	#REF!	#REF!
14,350,000	#REF!	#REF!
3,490,129	#REF!	#REF!
36,212	#REF!	#REF!
31,008	#REF!	#REF!
4,636	#REF!	#REF!
48,421	#REF!	#REF!
20,769	#REF!	#REF!
18,796	#REF!	#REF!
44,291	#REF!	#REF!
800,000	#REF!	#REF!
12,693,450	#REF!	#REF!
48,658	#REF!	#REF!
112,304	#REF!	#REF!
8,799,373	#REF!	#REF!
13,500,000	#REF!	#REF!
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TERM LOAN	7686		CARUSO
5-YEAR REVOLVER	7495		Untested
TERM LOAN	8614		CARUSO
FIVE-YEAR REVOLVER	6179		Untested
5 YEAR REVOLVER	4180		COMPOSITE
REVOLVER		8743	COMPOSITE
TERM LOAN	8744		CARUSO
TERM LOAN		7298	Untested
CLAIM 2005.001.072887-7 48413	7491		Untested
SECOND LIEN TERM LOAN	7549		CARUSO
FIRST LIEN REVOLVING CREDIT		5088	Untested
6 YEAR REVOLVER		6436	Untested
REVOLVER	7724		CARUSO
3 YEAR REVOLVER	6108		COMPOSITE
REVOLVER	5884		CARUSO
7YR TERM B LOAN	5885		CARUSO
TERM LOAN	8414		SCTR
REVOLVING FACILITY	8395		Untested
TERM FACILITY		8396	Untested
REVOLVER	8149		Untested
DELAY DRAW TERM	8150		Untested
INITIAL TERM LOAN	8151		Untested
5 YEAR REVOLVER	4969		Untested
TERM LOAN	6062		CARUSO
ADD'L TERM LOAN	7585		CARUSO
5YR REVOLVER	5243		CARUSO
6YR TERM B DELAYED DRAW PROJEC	5245		CARUSO
7YR TERM B FUNDED PROJECT	5363		CARUSO
INCREMENT B CASINO	7841		CARUSO
4YR REVOLVER	5525		COMPOSITE
REVOLVER	3536		CARUSO
TRANCHE B L/C	3537		COMPOSITE
TERM	3541		COMPOSITE
SYNDICATED LC	9786		COMPOSITE
FRONTED LC	9787		COMPOSITE
364-DAY REVOLVER	9784		COMPOSITE
5YR REVOLVER	7909		COMPOSITE
4YR MULTI-CCY REVOLVER	4905		COMPOSITE
5YR MULTI-CCY REVOLVER	4906		COMPOSITE
3 YEAR REVOLVER	6628		SCTR
REVOLVING CREDIT		2598	Untested
TRANCHE E TERM LOAN		6707	Untested
TERM LOAN B	709		Untested
REVOLVER FACILITY	9251		CARUSO
2.5BN SENIOR CREDIT FACILITY	4486		COMPOSITE
MULTICURRENCY REVOLVER	6217		Untested
TERM LOAN	6218		CARUSO
DOLLAR REVOLVER	6351		Untested
COMMITMENT	6219		Untested
TERM B-2 LOAN	6380		CARUSO
REVOLVER	6381		CARUSO
5-YR REVOLVER	4968		COMPOSITE
5-YR REVOLVER	7914		CARUSO
REVOLVER		8829	COMPOSITE
TERM LOAN	8830		COMPOSITE
TERM LOAN	9293		Untested
TERM LOAN		6870	Untested
REVOLVER	9716		Untested
TRANCHE B-1TERM LOAN	6749		COMPOSITE
LUXEMBOURG TERM LOAN		6404	CARUSO
5YR REVOLVER		5054	COMPOSITE
5YR REVOLVER		5059	COMPOSITE

X		#N/A		USD	11/24/2010	6/11/12	4.0				
INDUSTRIAL		BB+		USD	11/6/2010	5/11/12	4.0	15,500,000			
X		SENIOR		USD	11/24/2009	10/12/10	2.0				
	0	AAA		USD	1/29/2011	9/28/12	4.0	50,000,000			
VLOC		MR		USD	2/23/2011	11/9/12	4.0	49,996,532			
#N/A		XR		USD	9/27/2011	11/5/13	5.0	14,500,000	50		
#N/A		#N/A		USD	5/3/2012	11/5/14	6.0				
	0		0	USD	11/10/2012	9/18/15	7.0				
	0		0	USD	11/10/2012	9/18/15	7.0				
VENOCO		#N/A		USD	6/18/2010	9/20/11	3.0				
	0	B		USD	3/6/2010	3/30/11	3.0	10,654,041			
	0	BB		USD	2/17/2011	10/31/12	4.0	15,000,000	43		
VRNT		LOAN_NORE		USD	6/21/2011	5/25/13	5.0	10,000,000	50		
VRZN		MR		USD	9/15/2009	9/15/09	1.0	125,941,609			
VERSO		LOAN_NORE		USD	12/25/2010	8/1/12	4.0	13,319,333	38		
VERSO		LOAN_NORE		USD	8/1/2011	8/1/13	5.0				
Consumer Services		CCC+		USD	10/20/2012	8/14/15	7.0				
	0	B+		USD	8/10/2011	8/16/13	5.0	6,960,000			
	0	B+		USD	3/16/2012	8/16/14	6.0	(3,458)			
	0		0	USD	7/31/2011	7/31/13	5.0	1,171,328	50		
	0		0	USD	3/6/2012	7/31/14	6.0		75		
	0		0	USD	3/6/2012	7/31/14	6.0				
	0	BBB		USD	10/21/2010	2/28/11	3.0	18,000,000			
VC		LOAN_NORE		USD	7/2/2011	6/13/13	5.0				
VC		#N/A		USD	10/20/2011	12/13/13	5.0				
VENMAC		LOAN_NORE		USD	4/9/2010	5/26/11	3.0	5,440,000	50		
VENMAC		LOAN_NORE		USD	11/15/2010	5/26/12	4.0	(67)	138		
VENMAC		LOAN_NORE		USD	6/20/2011	5/23/13	5.0				
VENMAC		#N/A		USD	12/11/2011	3/10/14	6.0				
VNO-LP		MR		USD	9/22/2009	6/28/10	2.0	33,400,854			
VOUGHT		LOAN_NORE		USD	1/6/2010	12/22/10	2.0	15,000,000			
VOUGHT		XR		USD	1/6/2010	12/22/10	2.0				
VOUGHT		XR		USD	8/13/2010	12/22/11	3.0				
WMT		MR		USD	6/12/2009	6/12/09	1.0				
WMT		MR		USD	6/12/2009	6/12/09	1.0	32,147,326			
WMT		MR		USD	6/11/2009	6/11/09	1.0	292,000,000			
WMT		MR		USD	11/27/2010	6/15/12	4.0	241,852,227			
DIS		MR		USD	7/8/2009	2/22/10	2.0	2,500,000			
DIS		MR		USD	2/12/2010	2/22/11	3.0	2,257,006			
Financials		NR		USD	4/28/2010	6/26/11	3.0	28,149,341			
	0	BB-		USD	4/30/2009	4/30/09	1.0	3,535,586			
	0	B+		USD	3/6/2010	3/31/11	3.0				
	0	D		USD	6/11/2012	12/31/10	2.0				
WCI		SUBORDINATE_NORE		USD	9/12/2009	6/11/10	2.0	1,891,283			
WLP		MR		USD	6/24/2010	9/30/11	3.0	105,767,205			
	0	BB-		USD	1/29/2011	9/28/12	4.0	16,000,000	38		
WESCOA		LOAN_NORE		USD	9/5/2011	9/29/13	5.0				
	0	BB-		USD	1/29/2011	9/28/12	4.0	4,000,000	38		
	0	B-		USD	12/22/2011	3/28/14	6.0				
WSTC		LOAN_NORE		USD	9/20/2011	10/24/13	5.0	4,415			
WSTC		CVA_LOAN		USD	2/13/2011	10/24/12	4.0	43,312,500			
WR		MR		USD	2/26/2010	3/17/11	3.0	12,058,747			
WTM		#N/A		USD	11/29/2010	6/19/12	4.0	21,184,211			
	0	MR		USD	3/14/2011	12/11/12	4.0	12,000,000	13		
	0	MR		USD	3/14/2011	12/11/12	4.0				
	0	#N/A		USD	7/2/2009	7/2/09	1.0				
	0	B+		USD	8/20/2010	1/3/12	3.0				
	0	#N/A		USD	8/20/2010	1/3/12	3.0				
WINDS		XR		USD	7/23/2011	7/17/13	5.0				
ITWCN		LOAN_NORE		USD	10/23/2008	10/23/08	-				
WEC		MR		USD	3/6/2010	3/30/11	3.0	23,431,006			
WEC		MR		USD	3/10/2010	4/6/11	3.0	42,430,500			

16,150,000		-	280	280	#N/A	#N/A
	50	-	280	280	NOT TESTED	NOT TESTED
17,800,000		-	280	280	XUSDSENIOR	134
	11	-	280	280	NOT TESTED	NOT TESTED
34,003,468		-	280	280	VLOCUSDMR	131
5,500,000	250	105	280	385	#N/A	#N/A
2,000,000	375	375	280	655	#N/A	#N/A
799,064		-	280	280	NOT TESTED	NOT TESTED
1,101,310		-	280	280	NOT TESTED	NOT TESTED
2,426,717	400	400	280	680	#N/A	#N/A
3,595,959	25	6	280	286	NOT TESTED	NOT TESTED
	100	43	280	323	NOT TESTED	NOT TESTED
	200	50	280	330	VRNTUSDLOAN_NORE	#N/A
4,058,391		-	280	280	VRZNUSDMR	20
2,514,000	75	44	280	324	VERSOUSDLOAN_NORE	330
2,000,000	75	75	280	355	VERSOUSDLOAN_NORE	350
77,600,000	700	700	280	980	Consumer ServicesUSDCCC+	2,438
1,040,000	200	26	280	306	NOT TESTED	NOT TESTED
6,470,000	300	300	280	580	NOT TESTED	NOT TESTED
11,495,339	150	141	280	421	NOT TESTED	NOT TESTED
73,587	150	150	280	430	NOT TESTED	NOT TESTED
887,424	150	150	280	430	NOT TESTED	NOT TESTED
		-	280	280	NOT TESTED	NOT TESTED
35,349,351	300	300	280	580	VCUSDLOAN_NORE	1,323
55,805,704	200	200	280	480	#N/A	#N/A
9,960,000	175	131	280	411	VENMACUSDLOAN_NORE	350
489,000	175	175	280	455	VENMACUSDLOAN_NORE	395
1,361,067	175	175	280	455	VENMACUSDLOAN_NORE	415
6,810,000	225	225	280	505	#N/A	#N/A
1,599,146		-	280	280	VNO-LPUSDMR	227
	100	-	280	280	VOUGHTUSDLOAN_NORE	336
2,000,000		-	280	280	VOUGHTUSDXR	716
4,427,362	150	150	280	430	VOUGHTUSDXR	826
107,158,318		-	280	280	WMTUSDMR	18
24,694,356		-	280	280	WMTUSDMR	18
		-	280	280	WMTUSDMR	18
	11	-	280	280	WMTUSDMR	28
		-	280	280	DISUSDMR	22
242,994		-	280	280	DISUSDMR	27
36,850,659	50	28	280	308	FinancialsUSDNR	#N/A
1,464,414	225	66	280	346	NOT TESTED	NOT TESTED
1,546,353	125	125	280	405	NOT TESTED	NOT TESTED
23,800,000	650	650	280	930	NOT TESTED	175
15,915,697	525	469	280	749	WCIUSDSUBORDINATE_NORE	2,641
2,232,795		-	280	280	WLPUSDMR	100
	75	38	280	318	NOT TESTED	NOT TESTED
19,339,778	125	125	280	405	WESCOAUSDLOAN_NORE	150
	75	38	280	318	NOT TESTED	NOT TESTED
3,000,000	475	475	280	755	NOT TESTED	NOT TESTED
41,511,857	138	138	280	418	WSTCUSDLOAN_NORE	455
4,812,500	125	13	280	293	WSTCUSDCVA_LOAN	420
7,941,253		-	280	280	WRUSDMR	44
36,315,789		-	280	280	#N/A	#N/A
		13	280	293	0USDMR	#N/A
15,000,000		-	280	280	0USDMR	#N/A
7,000,002	125	125	280	405	NOT TESTED	NOT TESTED
21,805,033	175	175	280	455	NOT TESTED	NOT TESTED
6,985,717	225	225	280	505	NOT TESTED	NOT TESTED
	50	NA	280	NA	WINDSUSDXR	153
146,459,788	225	225	280	505	ITWCNUSDLOAN_NORE	#N/A
180,106	15	0	280	280	WECUSDMR	40
69,500	23	0	280	280	WECUSDMR	40

#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	97.7500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	96.7500
134	414	#NAME?	YES	NOT TESTED	HY	98.7500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	99.0000
131	411	#NAME?	NO	NOT TESTED	HG	97.1250
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	92.2500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	97.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	0.0100
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	0.0100
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	96.7500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	97.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	90.7500
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	83.0000
20	300	#NAME?	NO	NOT TESTED	HG	99.7000
330	610	#NAME?	NO	NOT TESTED	HY	90.0000
350	630	#NAME?	YES	NOT TESTED	HY	94.5000
2,438	2,718	#NAME?	YES	NOT TESTED	HY	75.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	88.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	91.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	84.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	88.5000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	88.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	99.5000
1,323	1,603	#NAME?	YES	NOT TESTED	HY	74.5000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	74.5000
350	630	#NAME?	NO	NOT TESTED	HY	95.0000
395	675	#NAME?	YES	NOT TESTED	HY	97.5000
415	695	#NAME?	YES	NOT TESTED	HY	97.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	97.5000
227	507	#NAME?	NO	NOT TESTED	HG	96.5000
336	616	#NAME?	NO	NOT TESTED	HY	93.0000
716	996	#NAME?	YES	NOT TESTED	HY	94.0000
826	1,106	#NAME?	YES	NOT TESTED	HY	96.2500
18	298	#NAME?	NO	NOT TESTED	HG	99.6750
18	298	#NAME?	NO	NOT TESTED	HG	99.6750
18	298	#NAME?	NO	NOT TESTED	HG	99.6750
28	308	#NAME?	NO	NOT TESTED	HG	99.2000
22	302	#NAME?	NO	NOT TESTED	HG	99.6000
27	307	#NAME?	NO	NOT TESTED	HG	99.4000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	98.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	98.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	99.2500
175	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	1.0000
2,641	2,921	#NAME?	#N/A	NOT TESTED	HY	90.0000
100	380	#NAME?	NO	NOT TESTED	HG	98.5000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	92.0000
150	430	#NAME?	YES	NOT TESTED	HY	96.2500
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	92.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	97.8750
455	735	#NAME?	YES	NOT TESTED	HY	90.5000
420	700	#NAME?	NO	NOT TESTED	HY	86.0000
44	324	#NAME?	NO	NOT TESTED	HG	99.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	97.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	96.5000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	97.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	83.2500
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	85.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	91.0000
153	433	#NAME?	#N/A	NOT TESTED	HY	96.2500
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	96.5000
40	320	#NAME?	NO	NOT TESTED	HG	98.7500
40	320	#NAME?	NO	NOT TESTED	HG	98.7500

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5YR REVOLVER		5060	Untested
5 YEAR REVOLVER	6462		COMPOSITE
TRANCHE A REVOLVER		2722	CARUSO
TRANCHE B REVOLVER	2802		CARUSO
1ST LIEN TERM LOAN	8655		CARUSO
R/C	9026		CARUSO
LC	9027		CARUSO
364 R/C	2988		Untested
5 YR. REV	2989		SCTR
5 YEAR REVOLVER	8285		CARUSO
5 YEAR REVOLVER	6667		COMPOSITE
5 YEAR REVOLVER	7513		COMPOSITE
LC TRANCHE	7727		COMPOSITE
5 YR MUTLI-CCY LC FACILITY		3955	COMPOSITE
TERM LOAN	6946		CARUSO
REVOLVER		6947	CARUSO
TERM LOAN	6716		Untested
5YR REVOLVING CREDIT FACILITY	3847		CARUSO
CREDITOR TRUST	5615		Untested
TERM LOAN	2498		Untested
ZEPH CIBC	5017		Untested
TERM LOAN		2498	Untested
ZEPH CIBC	5017		Untested
LETTER OF CREDIT		5731	COMPOSITE
LETTER OF CREDIT	5731		COMPOSITE
#N/A	2026		COMPOSITE
#N/A	2154		CARUSO
#N/A	2190		COMPOSITE
#N/A	3918		CARUSO
#N/A	4598		SCTR
#N/A	8510		COMPOSITE
#N/A	8511		CARUSO
#N/A	8923		CARUSO
#N/A	8924		CARUSO
#N/A	8925		CARUSO
#N/A	9748		#N/A
#N/A	9912		#N/A
#N/A		9914	#N/A
#N/A	9919		#N/A
#N/A		2026	COMPOSITE
#N/A		2154	CARUSO
#N/A		3918	CARUSO
#N/A		4598	SCTR
#N/A	6219		Untested
#N/A	8510		COMPOSITE
#N/A	8511		CARUSO
#N/A	8923		CARUSO
#N/A	8924		CARUSO
#N/A	8925		CARUSO
#N/A	9797		0
	4385		CARUSO
LOAN	9396		CARUSO

		0	A-		USD	3/6/2010	3/30/11		3.0	14,166,667				
LNT			MR		USD	12/15/2011	11/7/12		4.0	10,384,615				
WMG			LOAN_NORE		USD	7/12/2009	2/28/10		2.0	19,552,087	38			
WMG			LOAN_NORE		USD	7/12/2009	2/28/10		2.0	49,634,667				
WOLFHO			#N/A		USD	12/1/2010	6/22/12		4.0	49,911				
WOLFHO			#N/A		USD	1/6/2010	12/22/10		2.0					
WOLFHO			#N/A		USD	12/1/2010	6/22/12		4.0	(802)				
		0	NA		USD	8/20/2009	5/5/10		2.0	10,855				
Basic Materials			NA		USD	8/20/2009	5/5/10		2.0	(30,080)				
WYE				0	USD	12/25/2010	8/2/12		4.0	120,000,000				
XEL			MR		USD	8/8/2010	12/14/11		3.0	56,839,111				
XRX			MR		USD	10/30/2010	4/30/12		4.0	166,266,160				
XL			MR		USD	11/30/2010	6/21/12		4.0	180,000,000				
XL			CR		USD	9/18/2009	6/22/10		2.0	85,040,541				
YCC			LOAN_NORE		USD	11/22/2011	2/6/14		6.0					
YCC			LOAN_NORE		USD	4/17/2011	2/6/13		5.0	17,271,008	25			
		0	NA		USD	11/17/2009	9/30/10		2.0	(333)				
YBTVA			BBB		USD	8/19/2009	5/3/10		2.0	10,000,000	50			
		0	NA		USD	8/20/2009	5/4/10		2.0	(131)				
		0	NA		USD	12/23/2009	11/28/10		2.0	(33,294)				
		0	NA		USD	12/23/2009	11/28/10		2.0	7,201,133				
		0	NA		USD	12/23/2009	11/28/10		2.0					
		0	NA		USD	12/23/2009	11/28/10		2.0	7,191,677				
VERSIC-InsCo			MM		USD	6/30/2009	6/30/09		1.0	400,000,000	5			
VERSIC-InsCo			MM		USD	6/30/2009	6/30/09		1.0	200,000,000	5			
ORCLSY			MR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
GMAC			LOAN		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
USMX			BB		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
MO			SENIOR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
Financials			A		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
WMT			MR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
HXN			LOAN_NORE		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
MO			SENIOR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
MO			SENIOR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
MO			SENIOR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
	#N/A			#N/A	#N/A	#N/A	#N/A		#N/A		#DIV/0!			
	#N/A			#N/A	#N/A	#N/A	#N/A		#N/A		#DIV/0!			
	#N/A			#N/A	#N/A	#N/A	#N/A		#N/A		#DIV/0!			
	#N/A			#N/A	#N/A	#N/A	#N/A		#N/A		#DIV/0!			
ORCLSY			MR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
GMAC			LOAN		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
MO			SENIOR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
Financials			A		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
		0	B-		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
WMT			MR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
HXN			LOAN_NORE		#N/A	10/20/2011	#N/A		#N/A		#DIV/0!			
MO			SENIOR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
MO			SENIOR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
MO			SENIOR		#N/A	#N/A	#N/A		#N/A		#DIV/0!			
		0		0	#N/A	#N/A	#N/A		#N/A		#DIV/0!			
CARL_2006_9_A2			SENIOR_NORE		USD	11/26/2012	10/15/2015		7.0	6,000,000	10			
GULFS_2007_1_D			ASSETBACKED		USD	2/20/2010	3/7/2011		3.0		0			

	15	-	280	280	NOT TESTED		NOT TESTED
	15	-	280	280	LNTUSDMR		48
813,246	175	43	280	323	WMGUSDLOAN_NORE		400
	175	-	280	280	WMGUSDLOAN_NORE		400
39,431,552	225	225	280	505	#N/A		#N/A
8,442,968	225	225	280	505	#N/A		#N/A
33,772,675	225	225	280	505	#N/A		#N/A
23,610,855	200	200	280	480	NOT TESTED		NOT TESTED
40,169,920	225	225	280	505	Basic MaterialsUSDNA		#N/A
	15	-	280	280	WYEUSD0		#N/A
49,778	18	0	280	280	XELUSDMR		45
13,733,840	18	1	280	281	XRXUSDMR		120
	19	-	280	280	XLUSDMR		213
114,959,459	9	5	280	285	XLUSDCR		260
12,895,844	150	150	280	430	YCCUSDLOAN_NORE		455
12,728,992	175	89	280	369	YCCUSDLOAN_NORE		445
409,667	188	188	280	468	NOT TESTED		NOT TESTED
	200	50	280	330	YBTVAUSDBBB		#N/A
1,809,869		-	280	280	NOT TESTED		NOT TESTED
23,566,706		-	280	280	NOT TESTED		NOT TESTED
39,401,133	400	338	280	618	NOT TESTED		NOT TESTED
11,766,706		-	280	280	NOT TESTED		NOT TESTED
16,109,457	400	277	280	557	NOT TESTED		NOT TESTED
		5	280	285	VERSIC-InsCoUSDMM		41
		5	280	285	VERSIC-InsCoUSDMM		41
#DIV/0!		NA	#N/A	NA	#N/A		#N/A

NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG		98.7500
48	328	#NAME?	NO	NOT TESTED	HG		98.5000
400	680	#NAME?	NO	NOT TESTED	HY		93.0000
400	680	#NAME?	NO	NOT TESTED	HY		93.0000
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY		93.0000
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY		93.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY		93.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY		172.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY		172.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG		98.8750
45	325	#NAME?	NO	NOT TESTED	HG		99.0000
120	400	#NAME?	NO	NOT TESTED	HG		97.0000
213	493	#NAME?	NO	NOT TESTED	HG		94.5000
260	540	#NAME?	NO	NOT TESTED	HG		98.0000
455	735	#NAME?	YES	NOT TESTED	HY		88.0000
445	725	#NAME?	NO	NOT TESTED	HY		85.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY		75.0000
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY		86.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY		2.2103
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY		2.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY		2.0000
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY		2.0000
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY		2.0000
41	321	#NAME?	NO	NOT TESTED	HG		99.5500
41	321	#NAME?	NO	NOT TESTED	HG		99.5500
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	
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#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	HY		97.8750
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A	
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	HY		86.7500
65	345	#NAME?	YES	NOT TESTED			
700	980	#NAME?	YES	NOT TESTED			

13,989,583	#REF!	#REF!
10,228,846	#REF!	#REF!
18,939,760	#REF!	#REF!
46,160,240	#REF!	#REF!
19,598,763	#REF!	#REF!
4,192,814	#REF!	#REF!
16,771,254	#REF!	#REF!
71,589,340	#REF!	#REF!
96,560,524	#REF!	#REF!
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255,150,000	#REF!	#REF!
196,000,000	#REF!	#REF!
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25,500,000	#REF!	#REF!
307,000	#REF!	#REF!
8,600,000	#REF!	#REF!
40,000	#REF!	#REF!
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932,046	#REF!	#REF!
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932,046	#REF!	#REF!
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199,100,000	#REF!	#REF!
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978,750	#REF!	#REF!
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-	#N/A	#N/A
152,846	#REF!	#REF!

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330,355	#REF!
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SOURCE = MARKIT.COM

Ticker+Ccy+DocClause	V5 CDS Composites	
1	Date 2	Ticker 3

ID	Date	Ticker
3IINFOEURMM	31-Jul-08	3IINFO
3IINFOEURMR	31-Jul-08	3IINFO
3IINFOUSDCR	31-Jul-08	3IINFO
3IINFOUSDMM	31-Jul-08	3IINFO
3IINFOUSDMR	31-Jul-08	3IINFO
AAUDMR	31-Jul-08	A
AAUDXR	31-Jul-08	A
ACHFMR	31-Jul-08	A
ACHFXR	31-Jul-08	A
AEURCR	31-Jul-08	A
AEURMM	31-Jul-08	A
AEURMR	31-Jul-08	A
AEURXR	31-Jul-08	A
AGBPCR	31-Jul-08	A
AGBPMM	31-Jul-08	A
AJPYMR	31-Jul-08	A
ANZDMR	31-Jul-08	A
ANZDXR	31-Jul-08	A
AUSDCR	31-Jul-08	A
AUSDMM	31-Jul-08	A
AUSDMR	31-Jul-08	A
AUSDXR	31-Jul-08	A
A2AEURCR	31-Jul-08	A2A
A2AEURMM	31-Jul-08	A2A
A2AUSDCR	31-Jul-08	A2A
A2AUSDMM	31-Jul-08	A2A
AAAUDCR	31-Jul-08	AA
AAAUDMR	31-Jul-08	AA
AAAUDXR	31-Jul-08	AA
AACADMR	31-Jul-08	AA
AACHFMR	31-Jul-08	AA
AAEURCR	31-Jul-08	AA
AAEURMM	31-Jul-08	AA
AAEURMR	31-Jul-08	AA
AAEURXR	31-Jul-08	AA
AAGBPMR	31-Jul-08	AA
AAGBPXR	31-Jul-08	AA
AAHKDMR	31-Jul-08	AA
AAHKDXR	31-Jul-08	AA
AAJPYMR	31-Jul-08	AA
AAJPYXR	31-Jul-08	AA
AASEKMR	31-Jul-08	AA
AASEKXR	31-Jul-08	AA
AASGDMR	31-Jul-08	AA
AAUSDCR	31-Jul-08	AA
AAUSDMM	31-Jul-08	AA
AAUSDMR	31-Jul-08	AA
AAUSDXR	31-Jul-08	AA
AABCHFCR	31-Jul-08	AAB
AABCHFMM	31-Jul-08	AAB
AABEURCR	31-Jul-08	AAB
AABEURMM	31-Jul-08	AAB
AABEURMR	31-Jul-08	AAB
AABEURXR	31-Jul-08	AAB
AABGBPMM	31-Jul-08	AAB
AABUSDCR	31-Jul-08	AAB
AABUSDMM	31-Jul-08	AAB
AABUSDMR	31-Jul-08	AAB
AABUSDXR	31-Jul-08	AAB
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AABUSDMR	31-Jul-08	AAB
AAB-BankEURCR	31-Jul-08	AAB-Bank
AAB-BankEURMM	31-Jul-08	AAB-Bank
AAB-BankUSDCR	31-Jul-08	AAB-Bank
AAB-BankUSDMR	31-Jul-08	AAB-Bank

ShortName	RedCode	Tier	Ccy
	4	5	6 7
ShortName	**RedCode**	**Tier**	**Ccy**
3i Infotech Ltd	Y6G806	SNRFOR	EUR
3i Infotech Ltd	Y6G806	SNRFOR	EUR
3i Infotech Ltd	Y6G806	SNRFOR	USD
3i Infotech Ltd	Y6G806	SNRFOR	USD
3i Infotech Ltd	Y6G806	SNRFOR	USD
Agilent Tech Inc	008CA0	SNRFOR	AUD
Agilent Tech Inc	008CA0	SNRFOR	AUD
Agilent Tech Inc	008CA0	SNRFOR	CHF
Agilent Tech Inc	008CA0	SNRFOR	CHF
Agilent Tech Inc	008CA0	SNRFOR	EUR
Agilent Tech Inc	008CA0	SNRFOR	EUR
Agilent Tech Inc	008CA0	SNRFOR	EUR
Agilent Tech Inc	008CA0	SNRFOR	EUR
Agilent Tech Inc	008CA0	SNRFOR	GBP
Agilent Tech Inc	008CA0	SNRFOR	GBP
Agilent Tech Inc	008CA0	SNRFOR	JPY
Agilent Tech Inc	008CA0	SNRFOR	NZD
Agilent Tech Inc	008CA0	SNRFOR	NZD
Agilent Tech Inc	008CA0	SNRFOR	USD
Agilent Tech Inc	008CA0	SNRFOR	USD
Agilent Tech Inc	008CA0	SNRFOR	USD
Agilent Tech Inc	008CA0	SNRFOR	USD
A2A S.p.A.	TT5CGO	SNRFOR	EUR
A2A S.p.A.	TT5CGO	SNRFOR	EUR
A2A S.p.A.	TT5CGO	SNRFOR	USD
A2A S.p.A.	TT5CGO	SNRFOR	USD
Alcoa Inc.	014B98	SNRFOR	AUD
Alcoa Inc.	014B98	SNRFOR	AUD
Alcoa Inc.	014B98	SNRFOR	AUD
Alcoa Inc.	014B98	SNRFOR	CAD
Alcoa Inc.	014B98	SNRFOR	CHF
Alcoa Inc.	014B98	SNRFOR	EUR
Alcoa Inc.	014B98	SNRFOR	EUR
Alcoa Inc.	014B98	SNRFOR	EUR
Alcoa Inc.	014B98	SNRFOR	EUR
Alcoa Inc.	014B98	SNRFOR	GBP
Alcoa Inc.	014B98	SNRFOR	GBP
Alcoa Inc.	014B98	SNRFOR	HKD
Alcoa Inc.	014B98	SNRFOR	HKD
Alcoa Inc.	014B98	SNRFOR	JPY
Alcoa Inc.	014B98	SNRFOR	JPY
Alcoa Inc.	014B98	SNRFOR	SEK
Alcoa Inc.	014B98	SNRFOR	SEK
Alcoa Inc.	014B98	SNRFOR	SGD
Alcoa Inc.	014B98	SNRFOR	USD
Alcoa Inc.	014B98	SNRFOR	USD
Alcoa Inc.	014B98	SNRFOR	USD
Alcoa Inc.	014B98	SNRFOR	USD
ABN Amro Hldg N V	0A09CA	SNRFOR	CHF
ABN Amro Hldg N V	0A09CA	SNRFOR	CHF
ABN Amro Hldg N V	0A09CA	SNRFOR	EUR
ABN Amro Hldg N V	0A09CA	SNRFOR	EUR
ABN Amro Hldg N V	0A09CA	SNRFOR	EUR
ABN Amro Hldg N V	0A09CA	SNRFOR	EUR
ABN Amro Hldg N V	0A09CA	SNRFOR	GBP
ABN Amro Hldg N V	0A09CA	SNRFOR	USD
ABN Amro Hldg N V	0A09CA	SNRFOR	USD
ABN Amro Hldg N V	0A09CA	SNRFOR	USD
ABN Amro Hldg N V	0A09CA	SNRFOR	USD
ABN Amro Hldg N V	0A09CA	SUBLT2	EUR
ABN Amro Hldg N V	0A09CA	SUBLT2	EUR
ABN Amro Hldg N V	0A09CA	SUBLT2	USD
ABN Amro Hldg N V	0A09CA	SUBLT2	USD
ABN AMRO Bk N V	NN02AN	PREFT1	EUR
ABN AMRO Bk N V	NN02AN	PREFT1	EUR
ABN AMRO Bk N V	NN02AN	PREFT1	USD
ABN AMRO Bk N V	NN02AN	PREFT1	USD

DocClause	Cancellability	Owner	Spread6m	Spread1y	Spread2y	Spread3y	Spread4y
	8	9	10	11	12	13	14	15
DocClause	**Contributor**	**Spread6m**	**Spread1y**	**Spread2y**	**Spread3y**	**Spread4y**	**Spread5y**
MM	Composite	0.05	0.05	0.05	0.05	0.05	0.05
MR	Composite	5.00%	5.00%	5.00%	5.00%	5.00%	5.00%
CR	Composite						
MM	Composite	5.00%	5.00%	5.00%	5.00%	5.00%	5.00%
MR	Composite	0.05	0.05	0.05	0.05	0.05	0.05
MR	Composite	0.001894224	0.002712515	0.003930224	0.005319843	0.006818709	0.007943807
XR	Composite	0.001894224	0.002712515	0.003930224	0.005319843	0.006818709	0.007943807
MR	Composite	0.19%	0.28%	0.40%	0.53%	0.69%	0.81%
XR	Composite	0.19%	0.26%	0.38%	0.52%	0.67%	0.78%
CR	Composite	0.001894224	0.002880706	0.00419008	0.005686807	0.007269446	0.008485957
MM	Composite						
MR	Composite	0.19%	0.28%	0.40%	0.53%	0.69%	0.81%
XR	Composite	0.19%	0.26%	0.38%	0.52%	0.67%	0.78%
CR	Composite						
MM	Composite						
MR	Composite	0.19%	0.27%	0.39%	0.53%	0.68%	0.79%
MR	Composite	0.19%	0.28%	0.40%	0.53%	0.69%	0.81%
XR	Composite	0.19%	0.26%	0.38%	0.52%	0.67%	0.78%
CR	Composite	0.19%	0.29%	0.42%	0.57%	0.73%	0.85%
MM	Composite	0.19%	0.28%	0.40%	0.55%	0.70%	0.81%
MR	Composite	0.19%	0.28%	0.40%	0.53%	0.69%	0.81%
XR	Composite	0.19%	0.26%	0.38%	0.52%	0.67%	0.78%
CR	Composite						
MM	Composite	0.15%	0.15%	0.29%	0.42%	0.47%	0.52%
CR	Composite						
MM	Composite						
CR	Composite	0.43%	0.59%	0.85%	0.92%	1.03%	1.14%
MR	Composite	0.43%	0.59%	0.80%	0.88%	0.99%	1.09%
XR	Composite	0.43%	0.59%	0.77%	0.84%	0.94%	1.05%
MR	Composite	0.44%	0.60%	0.76%	0.84%	0.98%	1.09%
MR	Composite	0.004373354	0.005988917	0.007588462	0.008440451	0.00976746	0.010851431
CR	Composite	0.004589189	0.006306141	0.007990473	0.008889745	0.010259299	0.011433359
MM	Composite	0.44%	0.61%	0.77%	0.85%	0.98%	1.10%
MR	Composite	0.44%	0.60%	0.76%	0.84%	0.98%	1.09%
XR	Composite	0.43%	0.58%	0.73%	0.81%	0.94%	1.05%
MR	Composite	0.004373354	0.005988917	0.007588462	0.008440451	0.00976746	0.010851431
XR	Composite	0.43%	0.58%	0.73%	0.81%	0.94%	1.05%
MR	Composite	0.44%	0.60%	0.76%	0.84%	0.98%	1.09%
XR	Composite	0.43%	0.58%	0.73%	0.81%	0.94%	1.05%
MR	Composite	0.004288359	0.005921586	0.007594914	0.008806819	0.009879965	0.010949019
XR	Composite	0.43%	0.59%	0.76%	0.85%	0.96%	1.06%
MR	Composite	0.44%	0.60%	0.76%	0.84%	0.98%	1.09%
XR	Composite	0.43%	0.58%	0.73%	0.81%	0.94%	1.05%
MR	Composite	0.44%	0.60%	0.76%	0.84%	0.98%	1.09%
CR	Composite	0.46%	0.63%	0.80%	0.89%	1.03%	1.14%
MM	Composite	0.44%	0.61%	0.77%	0.85%	0.98%	1.10%
MR	Composite	0.004373354	0.005988917	0.007588462	0.008440451	0.00976746	0.010851431
XR	Composite	0.43%	0.58%	0.73%	0.81%	0.94%	1.05%
CR	Composite						
MM	Composite	0.37%	0.46%	0.57%	0.68%	0.73%	0.82%
CR	Composite	0.0036585	0.004811806	0.0057065	0.006752	0.007296	0.00815
MM	Composite	0.37%	0.46%	0.57%	0.68%	0.73%	0.82%
MR	Composite						
XR	Composite						
MM	Composite	0.0036585	0.004619333	0.0057065	0.006752	0.007296	0.00815
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite						

	0.00%							
Spread5y	Spread7y	Spread10y	Spread15y	Spread20y	Spread30y	Recovery	CompositeDepth6m	
	16							
Spread7y	**Spread10y**	**Spread15y**	**Spread20y**	**Spread30y**	**Recovery**	**Rating6m**	**Rating1y**	
0.05	0.05	0.05	0.05	0.05	0.4			
5.00%	5.00%	5.00%	5.00%	5.00%	0.4			
					0.4			
5.00%	5.00%	5.00%	5.00%	5.00%	0.4			
0.05	0.05	0.05	0.05	0.05	0.4			
0.89%	0.009702	0.011978075	0.01208895	0.01228365	0.385714285	NR	B	
0.89%	0.009702	0.011978075	0.01208895	0.01228365	0.385714285	NR	B	
0.91%	0.97%	1.20%	1.21%	1.23%	0.385714285	NR	BBB	
0.88%	0.97%	1.20%	1.21%	1.23%	0.4	NR	BB	
0.96%	0.009702	0.011978075	0.01208895	0.01228365	0.385714285	NR	BB	
					0.385714285			
0.91%	0.97%	1.20%	1.21%	1.23%	0.385714285	NR	BBB	
0.88%	0.97%	1.20%	1.21%	1.23%	0.4	NR	BB	
					0.385714285			
					0.385714285			
0.89%	0.97%	1.20%	1.21%	1.23%	0.385714285	NR	B	
0.91%	0.97%	1.20%	1.21%	1.23%	0.385714285	NR	BBB	
0.88%	0.97%	1.20%	1.21%	1.23%	0.4	NR	BB	
0.96%	0.97%	1.20%	1.21%	1.23%	0.385714285	NR	BB	
0.92%	0.97%	1.20%	1.21%	1.23%	0.385714285	NR	BB	
0.91%	0.97%	1.20%	1.21%	1.23%	0.385714285	NR	BBB	
0.88%	0.97%	1.20%	1.21%	1.23%	0.4	NR	BB	
					0.4			
0.62%	0.76%	0.74%	0.77%	0.81%	0.4		NR	
					0.4			
					0.4			
1.19%	1.28%	1.29%	1.22%	1.33%	0.4	BB	BBB	
1.14%	1.22%	1.29%	1.22%	1.33%	0.4	BB	BBB	
1.09%	1.17%	1.29%	1.22%	1.33%	0.4	BB	BBB	
1.15%	1.26%	1.30%	1.22%	1.33%	0.4	A	AA	
1.15%	0.012578138	0.013027998	0.012220041	0.013275912	0.4	A	AA	
1.21%	0.013233341	0.013731777	0.013038733	0.013275912	0.4	BBB	A	
1.16%	1.27%	1.32%	1.23%	1.33%	0.4	BBB	A	
1.15%	1.26%	1.30%	1.22%	1.33%	0.4	A	AA	
1.13%	1.22%	1.26%	1.19%	1.33%	0.4	A	A	
1.15%	0.012578138	0.013027998	0.012220041	0.013275912	0.4	A	AA	
1.13%	1.22%	1.26%	1.19%	1.33%	0.4	A	A	
1.15%	1.26%	1.30%	1.22%	1.33%	0.4	A	AA	
1.13%	1.22%	1.26%	1.19%	1.33%	0.4	A	A	
1.14%	0.012306716	0.012934743	0.012191364	0.013275912	0.4	BB	BBB	
1.11%	1.23%	1.29%	1.22%	1.33%		BB	BBB	
1.15%	1.26%	1.30%	1.22%	1.33%	0.4	A	AA	
1.13%	1.22%	1.26%	1.19%	1.33%	0.4	A	A	
1.15%	1.26%	1.30%	1.22%	1.33%	0.4	A	AA	
1.21%	1.32%	1.37%	1.30%	1.33%	0.4	BBB	A	
1.16%	1.27%	1.32%	1.23%	1.33%	0.4	BBB	A	
1.15%	0.012578138	0.013027998	0.012220041	0.013275912	0.4	A	AA	
1.13%	1.22%	1.26%	1.19%	1.33%	0.4	A	A	
					0.4			
0.84%	0.84%	0.84%	0.84%	0.84%	0.4	NR	BBB	
0.84%	0.0084375	0.0084375	0.0084375	0.0084375	0.4	NR	BBB	
0.84%	0.84%	0.84%	0.84%	0.84%	0.4	NR	BBB	
					0.4			
					0.4			
0.84%	0.0084375	0.0084375	0.0084375	0.0084375	0.4	NR	BBB	
					0.4			
					0.4			
					0.4			
					0.4			
					0.225			
					22.50%			
					22.50%			
					0.225			
					10.00%			
					10.00%			
					0.1			
					0.1			

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CompositeDepth1y	CompositeDepth2y	CompositeDepth3y	CompositeDepth4y	CompositeDepth5y	CompositeDepth7y
Rating2y	**Rating3y**	**Rating4y**	**Rating5y**	**Rating7y**	**Rating10y**
			NR		
			NR		
			NR		
			NR		
B	B	B	B	B	NR
B	B	B	B	B	NR
BB	BBB	BB	BBB	BB	NR
BB	BB	BB	BB	BB	NR
BB	BB	BB	BB	BB	NR
BB	BBB	BB	BBB	BB	NR
BB	BB	BB	BB	BB	NR
B	B	B	B	B	NR
BB	BBB	BB	BBB	BB	NR
BB	BB	BB	BB	BB	NR
BB	BB	BB	BB	BB	NR
BB	BB	BB	BB	BB	NR
BB	BBB	BB	BBB	BB	NR
BB	BB	BB	BB	BB	NR
NR	A	NR	NR	A	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	A
A	AA	A	AA	AA	A
AA	AAA	AA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	A
A	AA	A	AA	AA	A
AA	AAA	AA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

CompositeDepth10y	CompositeDepth15y	CompositeDepth20y	CompositeDepth30y	RecoveryDepth	Sector
Rating15y	**Rating20y**	**Rating30y**	**CompositeCurveRating**	**CompositeDepth5y**	**Sector**
			NR	2	Technology
			NR	2	Technology
			NR		Technology
			NR	2	Technology
			NR	2	Technology
NR	NR	NR	BBB	5	Industrials
NR	NR	NR	BBB	5	Industrials
NR	NR	NR	BBB	3	Industrials
NR	NR	NR	BBB	5	Industrials
NR	NR	NR	BBB	5	Industrials
			NR		Industrials
NR	NR	NR	BBB	3	Industrials
NR	NR	NR	BBB	5	Industrials
			NR		Industrials
			NR		Industrials
NR	NR	NR	BBB	5	Industrials
NR	NR	NR	BBB	3	Industrials
NR	NR	NR	BBB	5	Industrials
NR	NR	NR	BBB	5	Industrials
NR	NR	NR	BBB	5	Industrials
NR	NR	NR	BBB	3	Industrials
NR	NR	NR	BBB	5	Industrials
			NR		Utilities
NR	NR	NR	NR	2	Utilities
			NR		Utilities
			NR		Utilities
BB	BB	BB	A	3	Basic Materials
BB	BB	BB	A	3	Basic Materials
BB	BB	BB	A	3	Basic Materials
A	A	BB	AA	13	Basic Materials
A	A	BB	AA	13	Basic Materials
BBB	BBB	BB	AA	13	Basic Materials
BBB	BBB	BB	AA	13	Basic Materials
A	A	BB	AA	13	Basic Materials
BBB	A	BB	A	7	Basic Materials
A	A	BB	AA	13	Basic Materials
BBB	A	BB	A	7	Basic Materials
A	A	BB	AA	13	Basic Materials
BBB	A	BB	A	7	Basic Materials
BB	BB	BB	A	3	Basic Materials
BB	BB	BB	A	3	Basic Materials
A	A	BB	AA	13	Basic Materials
BBB	A	BB	A	7	Basic Materials
A	A	BB	AA	13	Basic Materials
BBB	BBB	BB	AA	13	Basic Materials
BBB	BBB	BB	AA	13	Basic Materials
A	A	BB	AA	13	Basic Materials
BBB	A	BB	A	7	Basic Materials
			NR		Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR		Financials
			NR		Financials
			NR	2	Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials

Region	AvRating	ImpliedRating	ImpliedRating				
Region	**Country**	**AvRating**	**ImpliedRating**	**CompositeLevel6m**	**CompositeLevel1y**	**CompositeLevel2y**	**CompositeLevel3y**
India	India						
India	India						
India	India						
India	India						
India	India						
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	A				
Europe	Italy	BBB	A		Thin	Thin	CcyGrp
Europe	Italy	BBB	A				
Europe	Italy	BBB	A				
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	DocAdj	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	Thin	DocAdj	Thin	Thin
Europe	Netherlands	AA	AA	Thin	DocAdj	Thin	Thin
Europe	Netherlands	AA	AA	Thin	DocAdj	Thin	Thin
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	Thin	DocAdj	Thin	Thin
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				

CompositeLevel4y	CompositeLevel5y	CompositeLevel7y	CompositeLevel10y	CompositeLevel15y	CompositeLevel20y	CompositeLevel30y
	Thin					
	Thin					
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	Thin	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			

CompositeLevelRecovery
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
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AAB-BankAUDCR	31-Jul-08 AAB-Bank
AAB-BankAUDMM	31-Jul-08 AAB-Bank
AAB-BankCADMM	31-Jul-08 AAB-Bank
AAB-BankCHFCR	31-Jul-08 AAB-Bank
AAB-BankCHFMM	31-Jul-08 AAB-Bank
AAB-BankEURCR	31-Jul-08 AAB-Bank
AAB-BankEURMM	31-Jul-08 AAB-Bank
AAB-BankEURMR	31-Jul-08 AAB-Bank
AAB-BankEURXR	31-Jul-08 AAB-Bank
AAB-BankGBPCR	31-Jul-08 AAB-Bank
AAB-BankGBPMM	31-Jul-08 AAB-Bank
AAB-BankHKDCR	31-Jul-08 AAB-Bank
AAB-BankHKDMM	31-Jul-08 AAB-Bank
AAB-BankJPYCR	31-Jul-08 AAB-Bank
AAB-BankJPYMM	31-Jul-08 AAB-Bank
AAB-BankNZDCR	31-Jul-08 AAB-Bank
AAB-BankNZDMM	31-Jul-08 AAB-Bank
AAB-BankSEKMM	31-Jul-08 AAB-Bank
AAB-BankUSDCR	31-Jul-08 AAB-Bank
AAB-BankUSDMM	31-Jul-08 AAB-Bank
AAB-BankUSDMR	31-Jul-08 AAB-Bank
AAB-BankUSDXR	31-Jul-08 AAB-Bank
AAB-BankAUDMM	31-Jul-08 AAB-Bank
AAB-BankEURCR	31-Jul-08 AAB-Bank
AAB-BankEURMM	31-Jul-08 AAB-Bank
AAB-BankEURMR	31-Jul-08 AAB-Bank
AAB-BankEURXR	31-Jul-08 AAB-Bank
AAB-BankGBPCR	31-Jul-08 AAB-Bank
AAB-BankGBPMM	31-Jul-08 AAB-Bank
AAB-BankGBPMR	31-Jul-08 AAB-Bank
AAB-BankHKDMM	31-Jul-08 AAB-Bank
AAB-BankJPYMM	31-Jul-08 AAB-Bank
AAB-BankSGDMM	31-Jul-08 AAB-Bank
AAB-BankUSDCR	31-Jul-08 AAB-Bank
AAB-BankUSDMM	31-Jul-08 AAB-Bank
AAB-BankUSDMR	31-Jul-08 AAB-Bank
AAB-BankUSDXR	31-Jul-08 AAB-Bank
AAGM-AGDEURCR	31-Jul-08 AAGM-AGD
AAGM-AGDEURMM	31-Jul-08 AAGM-AGD
AAGM-AGDUSDCR	31-Jul-08 AAGM-AGD
AAGM-AGDUSDMM	31-Jul-08 AAGM-AGD
AAGM-AGDUSDMR	31-Jul-08 AAGM-AGD
AAGM-AGDUSDXR	31-Jul-08 AAGM-AGD
AAGM-AGDZARMM	31-Jul-08 AAGM-AGD
AALHUSDCR	31-Jul-08 AALH
AALHUSDXR	31-Jul-08 AALH
AAUKAUDCR	31-Jul-08 AAUK
AAUKAUDMM	31-Jul-08 AAUK
AAUKCHFMM	31-Jul-08 AAUK
AAUKEURCR	31-Jul-08 AAUK
AAUKEURMM	31-Jul-08 AAUK
AAUKEURMR	31-Jul-08 AAUK
AAUKEURXR	31-Jul-08 AAUK
AAUKGBPCR	31-Jul-08 AAUK
AAUKGBPMM	31-Jul-08 AAUK
AAUKGBPMR	31-Jul-08 AAUK
AAUKHKDMM	31-Jul-08 AAUK
AAUKJPYCR	31-Jul-08 AAUK
AAUKJPYMM	31-Jul-08 AAUK
AAUKSEKMM	31-Jul-08 AAUK
AAUKSGDMM	31-Jul-08 AAUK
AAUKTWDCR	31-Jul-08 AAUK
AAUKTWDMM	31-Jul-08 AAUK
AAUKUSDCR	31-Jul-08 AAUK
AAUKUSDMM	31-Jul-08 AAUK
AAUKUSDMR	31-Jul-08 AAUK
AAUKUSDXR	31-Jul-08 AAUK
AAUKZARMR	31-Jul-08 AAUK
ABBCHFCR	31-Jul-08 ABB
ABBCHFMM	31-Jul-08 ABB
ABBEURCR	31-Jul-08 ABB
ABBEURMM	31-Jul-08 ABB
ABBEURMR	31-Jul-08 ABB
ABBUSDCR	31-Jul-08 ABB

ABN AMRO Bk N V	NN02AN	SNRFOR	AUD
ABN AMRO Bk N V	NN02AN	SNRFOR	AUD
ABN AMRO Bk N V	NN02AN	SNRFOR	CAD
ABN AMRO Bk N V	NN02AN	SNRFOR	CHF
ABN AMRO Bk N V	NN02AN	SNRFOR	CHF
ABN AMRO Bk N V	NN02AN	SNRFOR	EUR
ABN AMRO Bk N V	NN02AN	SNRFOR	EUR
ABN AMRO Bk N V	NN02AN	SNRFOR	EUR
ABN AMRO Bk N V	NN02AN	SNRFOR	EUR
ABN AMRO Bk N V	NN02AN	SNRFOR	GBP
ABN AMRO Bk N V	NN02AN	SNRFOR	GBP
ABN AMRO Bk N V	NN02AN	SNRFOR	HKD
ABN AMRO Bk N V	NN02AN	SNRFOR	HKD
ABN AMRO Bk N V	NN02AN	SNRFOR	JPY
ABN AMRO Bk N V	NN02AN	SNRFOR	JPY
ABN AMRO Bk N V	NN02AN	SNRFOR	NZD
ABN AMRO Bk N V	NN02AN	SNRFOR	NZD
ABN AMRO Bk N V	NN02AN	SNRFOR	SEK
ABN AMRO Bk N V	NN02AN	SNRFOR	USD
ABN AMRO Bk N V	NN02AN	SNRFOR	USD
ABN AMRO Bk N V	NN02AN	SNRFOR	USD
ABN AMRO Bk N V	NN02AN	SNRFOR	USD
ABN AMRO Bk N V	NN02AN	SUBLT2	AUD
ABN AMRO Bk N V	NN02AN	SUBLT2	EUR
ABN AMRO Bk N V	NN02AN	SUBLT2	EUR
ABN AMRO Bk N V	NN02AN	SUBLT2	EUR
ABN AMRO Bk N V	NN02AN	SUBLT2	EUR
ABN AMRO Bk N V	NN02AN	SUBLT2	GBP
ABN AMRO Bk N V	NN02AN	SUBLT2	GBP
ABN AMRO Bk N V	NN02AN	SUBLT2	GBP
ABN AMRO Bk N V	NN02AN	SUBLT2	HKD
ABN AMRO Bk N V	NN02AN	SUBLT2	JPY
ABN AMRO Bk N V	NN02AN	SUBLT2	SGD
ABN AMRO Bk N V	NN02AN	SUBLT2	USD
ABN AMRO Bk N V	NN02AN	SUBLT2	USD
ABN AMRO Bk N V	NN02AN	SUBLT2	USD
ABN AMRO Bk N V	NN02AN	SUBLT2	USD
AngloGold Ashanti Ltd	SS467A	SNRFOR	EUR
AngloGold Ashanti Ltd	SS467A	SNRFOR	EUR
AngloGold Ashanti Ltd	SS467A	SNRFOR	USD
AngloGold Ashanti Ltd	SS467A	SNRFOR	USD
AngloGold Ashanti Ltd	SS467A	SNRFOR	USD
AngloGold Ashanti Ltd	SS467A	SNRFOR	USD
AngloGold Ashanti Ltd	SS467A	SNRFOR	ZAR
Asia Alum Hldgs Ltd	GG5893	SNRFOR	USD
Asia Alum Hldgs Ltd	GG5893	SNRFOR	USD
Anglo Amern plc	037CDU	SNRFOR	AUD
Anglo Amern plc	037CDU	SNRFOR	AUD
Anglo Amern plc	037CDU	SNRFOR	CHF
Anglo Amern plc	037CDU	SNRFOR	EUR
Anglo Amern plc	037CDU	SNRFOR	EUR
Anglo Amern plc	037CDU	SNRFOR	EUR
Anglo Amern plc	037CDU	SNRFOR	EUR
Anglo Amern plc	037CDU	SNRFOR	GBP
Anglo Amern plc	037CDU	SNRFOR	GBP
Anglo Amern plc	037CDU	SNRFOR	GBP
Anglo Amern plc	037CDU	SNRFOR	HKD
Anglo Amern plc	037CDU	SNRFOR	JPY
Anglo Amern plc	037CDU	SNRFOR	JPY
Anglo Amern plc	037CDU	SNRFOR	SEK
Anglo Amern plc	037CDU	SNRFOR	SGD
Anglo Amern plc	037CDU	SNRFOR	TWD
Anglo Amern plc	037CDU	SNRFOR	TWD
Anglo Amern plc	037CDU	SNRFOR	USD
Anglo Amern plc	037CDU	SNRFOR	USD
Anglo Amern plc	037CDU	SNRFOR	USD
Anglo Amern plc	037CDU	SNRFOR	USD
Anglo Amern plc	037CDU	SNRFOR	ZAR
ABB Ltd	0A03AC	SNRFOR	CHF
ABB Ltd	0A03AC	SNRFOR	CHF
ABB Ltd	0A03AC	SNRFOR	EUR
ABB Ltd	0A03AC	SNRFOR	EUR
ABB Ltd	0A03AC	SNRFOR	EUR
ABB Ltd	0A03AC	SNRFOR	USD

CR	Composite	0.37%	0.39%	0.53%	0.66%	0.74%	0.83%
MM	Composite	0.003727171	0.003870165	0.005309778	0.006631512	0.007420497	0.008263998
MM	Composite	0.33%	0.39%	0.54%	0.66%	0.72%	0.80%
CR	Composite	0.003441649	0.003802365	0.005030371	0.0068035	0.007711988	0.008562427
MM	Composite	0.33%	0.39%	0.54%	0.66%	0.72%	0.80%
CR	Composite	0.34%	0.38%	0.50%	0.68%	0.77%	0.86%
MM	Composite	0.33%	0.39%	0.54%	0.66%	0.72%	0.80%
MR	Composite	0.33%	0.39%	0.54%	0.65%	0.72%	0.80%
XR	Composite	0.31%	0.36%	0.50%	0.62%	0.70%	0.78%
CR	Composite	0.34%	0.38%	0.50%	0.68%	0.77%	0.86%
MM	Composite	0.003303983	0.003926261	0.005413543	0.006560785	0.007242186	0.008034063
CR	Composite	0.34%	0.38%	0.50%	0.68%	0.77%	0.86%
MM	Composite	0.33%	0.39%	0.54%	0.66%	0.72%	0.80%
CR	Composite	0.37%	0.39%	0.53%	0.66%	0.77%	0.85%
MM	Composite	0.003727171	0.003870165	0.005309778	0.006631512	0.007344732	0.008125052
CR	Composite	0.34%	0.38%	0.50%	0.68%	0.77%	0.86%
MM	Composite	0.003303983	0.003926261	0.005413543	0.006560785	0.007242186	0.008034063
MM	Composite	0.33%	0.39%	0.54%	0.66%	0.72%	0.80%
CR	Composite	0.003441649	0.003802365	0.005030371	0.0068035	0.007711988	0.008562427
MM	Composite	0.003303983	0.003926261	0.005413543	0.006560785	0.007242186	0.008034063
MR	Composite	0.33%	0.39%	0.54%	0.65%	0.72%	0.80%
XR	Composite	0.31%	0.36%	0.50%	0.62%	0.70%	0.78%
MM	Composite	0.73%	0.82%	1.09%	1.32%	1.47%	1.61%
CR	Composite	0.73%	0.85%	1.13%	1.38%	1.55%	1.68%
MM	Composite	0.73%	0.81%	1.08%	1.29%	1.46%	1.61%
MR	Composite	0.73%	0.81%	1.07%	1.29%	1.45%	1.60%
XR	Composite						
CR	Composite	0.007304123	0.008497229	0.011298532	0.01383049	0.015493471	0.016794656
MM	Composite	0.73%	0.81%	1.08%	1.29%	1.46%	1.61%
MR	Composite						
MM	Composite	0.73%	0.81%	1.08%	1.29%	1.46%	1.61%
MM	Composite	0.73%	0.82%	1.09%	1.32%	1.47%	1.61%
MM	Composite	0.73%	0.81%	1.08%	1.29%	1.46%	1.61%
CR	Composite	0.73%	0.85%	1.13%	1.38%	1.55%	1.68%
MM	Composite	0.73%	0.81%	1.08%	1.29%	1.46%	1.61%
MR	Composite	0.73%	0.81%	1.07%	1.29%	1.45%	1.60%
XR	Composite	0.73%	0.78%	1.03%	1.24%	1.40%	1.54%
CR	Composite	0.63%	0.95%	1.00%	1.10%	1.20%	1.45%
MM	Composite	0.00625	0.009512827	0.009969991	0.011	0.012	0.0145
CR	Composite	0.63%	0.95%	1.00%	1.10%	1.20%	1.45%
MM	Composite	0.63%	0.95%	1.00%	1.10%	1.20%	1.45%
MR	Composite						
XR	Composite						
MM	Composite						
CR	Composite	0.04015	0.04015	0.048447805	0.056745609	0.062391418	0.068037226
XR	Composite	0.04015	0.04015	0.048447805	0.056745609	0.062391418	0.068037226
CR	Composite	0.37%	0.37%	0.47%	0.59%	0.67%	0.74%
MM	Composite	0.36%	0.36%	0.47%	0.59%	0.67%	0.74%
MM	Composite	0.00360548	0.00360548	0.004664341	0.005814023	0.006673658	0.007373339
CR	Composite	0.36%	0.36%	0.48%	0.60%	0.69%	0.77%
MM	Composite	0.36%	0.36%	0.47%	0.58%	0.67%	0.74%
MR	Composite	0.36%	0.36%	0.46%	0.58%	0.66%	0.73%
XR	Composite	0.34%	0.34%	0.44%	0.56%	0.64%	0.70%
CR	Composite	0.003628928	0.003628928	0.004753648	0.006047957	0.006909475	0.007734371
MM	Composite	0.00360548	0.00360548	0.004664341	0.005814023	0.006673658	0.007373339
MR	Composite						
MM	Composite	0.36%	0.36%	0.47%	0.58%	0.67%	0.74%
CR	Composite	0.37%	0.37%	0.47%	0.59%	0.67%	0.74%
MM	Composite	0.35%	0.35%	0.47%	0.59%	0.67%	0.74%
MM	Composite	0.36%	0.36%	0.47%	0.58%	0.67%	0.74%
MM	Composite	0.36%	0.36%	0.47%	0.58%	0.67%	0.74%
CR	Composite	0.36%	0.36%	0.48%	0.60%	0.69%	0.77%
MM	Composite	0.36%	0.36%	0.47%	0.58%	0.67%	0.74%
CR	Composite	0.36%	0.36%	0.48%	0.60%	0.69%	0.77%
MM	Composite	0.36%	0.36%	0.47%	0.58%	0.67%	0.74%
MR	Composite	0.36%	0.36%	0.46%	0.58%	0.66%	0.73%
XR	Composite						
MR	Composite	0.36%	0.36%	0.46%	0.58%	0.66%	0.73%
CR	Composite	0.002830982	0.002830982	0.003980186	0.004965699	0.005976298	0.006667031
MM	Composite	0.27%	0.27%	0.38%	0.47%	0.57%	0.64%
CR	Composite	0.28%	0.28%	0.40%	0.50%	0.60%	0.67%
MM	Composite	0.27%	0.27%	0.38%	0.47%	0.57%	0.64%
MR	Composite	0.002689432	0.002689432	0.003781177	0.004717414	0.005677484	0.006333679
CR	Composite	0.28%	0.28%	0.40%	0.50%	0.60%	0.67%

0.84%	0.88%	0.91%	0.91%	1.00%	0.4 B	BBB
0.84%	0.008827364	0.009060838	0.00910363	0.010039205	0.4 B	BBB
0.83%	0.86%	0.91%	0.93%	1.00%	0.4 A	AA
0.88%	0.009011285	0.009311388	0.00970059	0.010039205	0.4 BBB	A
0.83%	0.86%	0.91%	0.93%	1.00%	0.4 A	AA
0.88%	0.90%	0.93%	0.97%	1.00%	0.4 BBB	A
0.83%	0.86%	0.91%	0.93%	1.00%	0.4 A	AA
0.82%	0.86%	0.90%	0.92%	1.00%	0.4 BBB	A
0.79%	0.82%	0.85%	0.89%	1.00%	0.4 BBB	A
0.88%	0.90%	0.93%	0.97%	1.00%	0.4 BBB	A
0.83%	0.008613955	0.009068533	0.009312567	0.010039205	0.4 A	AA
0.88%	0.90%	0.93%	0.97%	1.00%	0.4 BBB	A
0.83%	0.86%	0.91%	0.93%	1.00%	0.4 A	AA
0.87%	0.88%	0.91%	0.91%	1.00%	0.4 B	BBB
0.83%	0.008827364	0.009060838	0.00910363	0.010039205	0.4 B	BBB
0.88%	0.90%	0.93%	0.97%	1.00%	0.4 BBB	A
0.83%	0.008613955	0.009068533	0.009312567	0.010039205	0.4 A	AA
0.83%	0.86%	0.91%	0.93%	1.00%	40.00% A	AA
0.88%	0.009011285	0.009311388	0.00970059	0.010039205	0.4 BBB	A
0.83%	0.008613955	0.009068533	0.009312567	0.010039205	0.4 A	AA
0.82%	0.86%	0.90%	0.92%	1.00%	0.4 BBB	A
0.79%	0.82%	0.85%	0.89%	1.00%	0.4 BBB	A
1.64%	1.66%	1.67%	1.81%	1.68%	0.2 NR	BBB
1.70%	1.72%	1.67%	1.81%	1.68%	0.2 NR	A
1.63%	1.66%	1.67%	1.81%	1.68%	0.2 NR	AA
1.61%	1.63%	1.67%	1.81%	1.68%	0.2 NR	A
					0.2	
1.70%	0.017198581	0.016744185	0.01814	0.016811766	0.2 NR	A
1.63%	1.66%	1.67%	1.81%	1.68%	0.2 NR	AA
					0.2	
1.63%	1.66%	1.67%	1.81%	1.68%	0.2 NR	AA
1.64%	1.66%	1.67%	1.81%	1.68%	0.2 NR	BBB
1.63%	1.66%	1.67%	1.81%	1.68%	0.2 NR	AA
1.70%	1.72%	1.67%	1.81%	1.68%	0.2 NR	A
1.63%	1.66%	1.67%	1.81%	1.68%	0.2 NR	AA
1.61%	1.63%	1.67%	1.81%	1.68%	0.2 NR	A
1.55%	1.57%	1.67%	1.81%	1.68%	0.2 NR	A
1.12%	1.18%	2.08%	2.14%	2.21%	0.4 NR	NR
1.12%	0.011758	0.0207655	0.0213785	0.022089	0.4 NR	NR
1.12%	1.18%	2.08%	2.14%	2.21%	0.4 NR	NR
1.12%	1.18%	2.08%	2.14%	2.21%	0.4 NR	NR
					0.4	
					0.4	
					0.4	
7.14%	0.072465439	0.072465439	0.072465439	0.072465439	0.25	NR
7.14%	0.072465439	0.072465439	0.072465439	0.072465439	0.25	NR
0.80%	0.85%	0.90%	0.93%	0.96%	0.4 BB	BBB
0.80%	0.85%	0.90%	0.93%	0.96%	0.4 BB	A
0.79%	0.008461234	0.008939332	0.009241175	0.009472475	0.4 A	AAA
0.82%	0.89%	0.93%	0.96%	0.99%	0.4 BBB	A
0.79%	0.85%	0.89%	0.92%	0.95%	0.4 A	AAA
0.79%	0.84%	0.89%	0.92%	0.94%	0.4 BBB	AA
0.76%	0.81%	0.85%	0.88%	0.91%	0.4 BBB	AA
0.82%	0.008881824	0.009321418	0.009634119	0.009902807	0.4 BBB	A
0.007939749	0.008461234	0.008939332	0.009241175	0.009472475	0.4 A	AAA
					0.4	
0.007939749	0.85%	0.89%	0.92%	0.95%	0.4 A	AAA
0.007996199	0.85%	0.90%	0.93%	0.96%	0.4 BB	BBB
0.007996199	0.85%	0.90%	0.93%	0.96%	0.4 BB	A
0.007939749	0.85%	0.89%	0.92%	0.95%	0.4 A	AAA
0.007939749	0.85%	0.89%	0.92%	0.95%	0.4 A	AAA
0.008231607	0.89%	0.93%	0.96%	0.99%	0.4 BBB	A
0.007939749	0.85%	0.89%	0.92%	0.95%	0.4 A	AAA
0.008231607	0.89%	0.93%	0.96%	0.99%	0.4 BBB	A
0.007939749	0.85%	0.89%	0.92%	0.95%	0.4 A	AAA
0.007864639	0.84%	0.89%	0.92%	0.94%	0.4 BBB	AA
					0.4	
0.007864639	0.84%	0.89%	0.92%	0.94%	0.4 BBB	AA
0.007271219	0.007878311	0.007903869	0.008010123	0.008716273	0.4 NR	BBB
0.006952112	0.75%	0.79%	0.80%	0.83%	0.4 NR	A
0.007271219	0.79%	0.79%	0.80%	0.87%	0.4 NR	BBB
0.006952112	0.75%	0.79%	0.80%	0.83%	0.4 NR	A
0.006907658	0.007484396	0.007903869	0.008010123	0.008280459	0.4 NR	BBB
0.007271219	0.79%	0.79%	0.80%	0.87%	0.4 NR	BBB

BBB	BBB	A	BBB	A	BB
BBB	BBB	A	BBB	A	BB
AA	AA	AA	AA	AAA	A
A	A	AA	AA	A	BBB
AA	AA	AA	AA	AAA	A
A	A	AA	AA	A	BBB
AA	AA	AA	AA	AAA	A
A	A	AA	A	AA	BBB
A	A	AA	A	AA	BBB
A	A	AA	AA	A	BBB
AA	AA	AA	AA	AAA	A
A	A	AA	AA	A	BBB
AA	AA	AA	AA	AAA	A
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	A	A	A	BB
A	A	AA	AA	A	BBB
AA	AA	AA	AA	AAA	A
AA	AA	AA	AA	AAA	A
A	A	AA	AA	A	BBB
AA	AA	AA	AA	AAA	A
A	A	AA	A	AA	BBB
A	A	AA	A	AA	BBB
A	BBB	BBB	BBB	A	A
AA	A	A	A	A	A
AAA	AA	AA	AA	AA	AA
AA	A	A	A	AA	AA
AA	A	A	A	A	A
AAA	AA	AA	AA	AA	AA
AAA	AA	AA	AA	AA	AA
A	BBB	BBB	BBB	A	A
AAA	AA	AA	AA	AA	AA
AA	A	A	A	A	A
AAA	AA	AA	AA	AA	AA
AA	A	A	A	AA	AA
AA	A	A	A	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

	NR		NR	NR	NR
	NR		NR	NR	NR
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB

BB	BB	NR	AA	10 Financials
BB	BB	NR	AA	10 Financials
A	A	NR	AA	7 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	AA	7 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	AA	7 Financials
BBB	BBB	NR	AA	10 Financials
BBB	BBB	NR	AA	10 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	AA	7 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	AA	7 Financials
BB	BB	NR	A	3 Financials
BB	BB	NR	A	3 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	AA	7 Financials
A	A	NR	AA	7 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	AA	7 Financials
BBB	BBB	NR	AA	10 Financials
BBB	BBB	NR	AA	10 Financials
NR	NR	NR	AA	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	AA	11 Financials
			NR	Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	11 Financials
			NR	Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	AA	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	AA	11 Financials
NR	NR	NR	AA	11 Financials
NR	NR	NR	NR	2 Basic Materials
NR	NR	NR	NR	2 Basic Materials
NR	NR	NR	NR	2 Basic Materials
NR	NR	NR	NR	2 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
BB	BB	BB	AA	11 Basic Materials
BB	BB	BB	AA	11 Basic Materials
A	A	A	AA	11 Basic Materials
BBB	BBB	BBB	A	5 Basic Materials
A	A	A	AA	11 Basic Materials
BBB	BBB	BBB	AA	11 Basic Materials
BBB	BBB	BBB	AA	11 Basic Materials
BBB	BBB	BBB	A	5 Basic Materials
A	A	A	AA	11 Basic Materials
			NR	Basic Materials
A	A	A	AA	11 Basic Materials
BB	BB	BB	AA	11 Basic Materials
BB	BB	BB	AA	11 Basic Materials
A	A	A	AA	11 Basic Materials
A	A	A	AA	11 Basic Materials
BBB	BBB	BBB	A	5 Basic Materials
A	A	A	AA	11 Basic Materials
BBB	BBB	BBB	A	5 Basic Materials
A	A	A	AA	11 Basic Materials
BBB	BBB	BBB	AA	11 Basic Materials
			NR	Basic Materials
BBB	BBB	BBB	AA	11 Basic Materials
NR	NR	BBB	A	3 Industrials
NR	NR	A	A	3 Industrials
NR	NR	BBB	A	3 Industrials
NR	NR	A	A	3 Industrials
NR	NR	BBB	A	3 Industrials
NR	NR	BBB	A	3 Industrials

Europe	Netherlands	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Africa	South Africa		BBB	Thin	Thin	Thin	Thin
Africa	South Africa		BBB	Thin	Thin	Thin	Thin
Africa	South Africa		BBB	Thin	Thin	Thin	Thin
Africa	South Africa		BBB	Thin	Thin	Thin	Thin
Africa	South Africa		BBB				
Africa	South Africa		BBB				
Africa	South Africa		BBB				
N.Amer	Bermuda	B	B		Thin		Thin
N.Amer	Bermuda	B	B		Thin		Thin
Europe	United Kingdom	A	A	Entity Tier	DocAdj	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Entity Tier	DocAdj	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	A	Thin	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin

	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

Entity Tier
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ABBUSDMM	31-Jul-08 ABB
ABBUSDMR	31-Jul-08 ABB
ABB-IntFinLtdAUDCR	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdAUDMM	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdCHFCR	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdCHFMM	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdEURCR	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdEURMM	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdEURMR	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdEURXR	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdGBPCR	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdGBPMM	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdHKDMM	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdJPYCR	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdJPYMM	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdJPYMR	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdNOKMM	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdNZDCR	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdNZDMM	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdSEKMM	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdSGDMM	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdUSDCR	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdUSDMM	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdUSDMR	31-Jul-08 ABB-IntFinLtd
ABB-IntFinLtdUSDXR	31-Jul-08 ABB-IntFinLtd
ABBEYEURCR	31-Jul-08 ABBEY
ABBEYEURMM	31-Jul-08 ABBEY
ABBEYUSDCR	31-Jul-08 ABBEY
ABBEYUSDXR	31-Jul-08 ABBEY
ABBEYEURCR	31-Jul-08 ABBEY
ABBEYEURMM	31-Jul-08 ABBEY
ABBEYUSDCR	31-Jul-08 ABBEY
ABBEYUSDMM	31-Jul-08 ABBEY
ABBEYUSDMR	31-Jul-08 ABBEY
ABBEYAUDCR	31-Jul-08 ABBEY
ABBEYAUDMR	31-Jul-08 ABBEY
ABBEYCHFCR	31-Jul-08 ABBEY
ABBEYCHFMM	31-Jul-08 ABBEY
ABBEYEURCR	31-Jul-08 ABBEY
ABBEYEURMM	31-Jul-08 ABBEY
ABBEYEURMR	31-Jul-08 ABBEY
ABBEYGBPCR	31-Jul-08 ABBEY
ABBEYGBPMM	31-Jul-08 ABBEY
ABBEYGBPMR	31-Jul-08 ABBEY
ABBEYHKDCR	31-Jul-08 ABBEY
ABBEYHKDMM	31-Jul-08 ABBEY
ABBEYJPYCR	31-Jul-08 ABBEY
ABBEYJPYMM	31-Jul-08 ABBEY
ABBEYUSDCR	31-Jul-08 ABBEY
ABBEYUSDMM	31-Jul-08 ABBEY
ABBEYUSDMR	31-Jul-08 ABBEY
ABBEYAUDMM	31-Jul-08 ABBEY
ABBEYEURCR	31-Jul-08 ABBEY
ABBEYEURMM	31-Jul-08 ABBEY
ABBEYEURMR	31-Jul-08 ABBEY
ABBEYGBPCR	31-Jul-08 ABBEY
ABBEYGBPMM	31-Jul-08 ABBEY
ABBEYGBPMR	31-Jul-08 ABBEY
ABBEYHKDMM	31-Jul-08 ABBEY
ABBEYJPYMM	31-Jul-08 ABBEY
ABBEYSEKMM	31-Jul-08 ABBEY
ABBEYSGDMM	31-Jul-08 ABBEY
ABBEYTWDMM	31-Jul-08 ABBEY
ABBEYUSDCR	31-Jul-08 ABBEY
ABBEYUSDMM	31-Jul-08 ABBEY
ABBEYUSDMR	31-Jul-08 ABBEY
ABCAUDMR	31-Jul-08 ABC
ABCAUDXR	31-Jul-08 ABC
ABCEURCR	31-Jul-08 ABC
ABCEURMM	31-Jul-08 ABC
ABCEURMR	31-Jul-08 ABC
ABCEURXR	31-Jul-08 ABC
ABCHKDXR	31-Jul-08 ABC
ABCILSXR	31-Jul-08 ABC

ABB Ltd	0A03AC	SNRFOR	USD
ABB Ltd	0A03AC	SNRFOR	USD
ABB Intl Fin Ltd	GPGECS	SNRFOR	AUD
ABB Intl Fin Ltd	GPGECS	SNRFOR	AUD
ABB Intl Fin Ltd	GPGECS	SNRFOR	CHF
ABB Intl Fin Ltd	GPGECS	SNRFOR	CHF
ABB Intl Fin Ltd	GPGECS	SNRFOR	EUR
ABB Intl Fin Ltd	GPGECS	SNRFOR	EUR
ABB Intl Fin Ltd	GPGECS	SNRFOR	EUR
ABB Intl Fin Ltd	GPGECS	SNRFOR	EUR
ABB Intl Fin Ltd	GPGECS	SNRFOR	GBP
ABB Intl Fin Ltd	GPGECS	SNRFOR	GBP
ABB Intl Fin Ltd	GPGECS	SNRFOR	HKD
ABB Intl Fin Ltd	GPGECS	SNRFOR	JPY
ABB Intl Fin Ltd	GPGECS	SNRFOR	JPY
ABB Intl Fin Ltd	GPGECS	SNRFOR	JPY
ABB Intl Fin Ltd	GPGECS	SNRFOR	NOK
ABB Intl Fin Ltd	GPGECS	SNRFOR	NZD
ABB Intl Fin Ltd	GPGECS	SNRFOR	NZD
ABB Intl Fin Ltd	GPGECS	SNRFOR	SEK
ABB Intl Fin Ltd	GPGECS	SNRFOR	SGD
ABB Intl Fin Ltd	GPGECS	SNRFOR	USD
ABB Intl Fin Ltd	GPGECS	SNRFOR	USD
ABB Intl Fin Ltd	GPGECS	SNRFOR	USD
ABB Intl Fin Ltd	GPGECS	SNRFOR	USD
Abbey Natl plc	002BB2	JRSUBUT2	EUR
Abbey Natl plc	002BB2	JRSUBUT2	EUR
Abbey Natl plc	002BB2	JRSUBUT2	USD
Abbey Natl plc	002BB2	JRSUBUT2	USD
Abbey Natl plc	002BB2	PREFT1	EUR
Abbey Natl plc	002BB2	PREFT1	EUR
Abbey Natl plc	002BB2	PREFT1	USD
Abbey Natl plc	002BB2	PREFT1	USD
Abbey Natl plc	002BB2	PREFT1	USD
Abbey Natl plc	002BB2	SNRFOR	AUD
Abbey Natl plc	002BB2	SNRFOR	AUD
Abbey Natl plc	002BB2	SNRFOR	CHF
Abbey Natl plc	002BB2	SNRFOR	CHF
Abbey Natl plc	002BB2	SNRFOR	EUR
Abbey Natl plc	002BB2	SNRFOR	EUR
Abbey Natl plc	002BB2	SNRFOR	EUR
Abbey Natl plc	002BB2	SNRFOR	GBP
Abbey Natl plc	002BB2	SNRFOR	GBP
Abbey Natl plc	002BB2	SNRFOR	GBP
Abbey Natl plc	002BB2	SNRFOR	HKD
Abbey Natl plc	002BB2	SNRFOR	HKD
Abbey Natl plc	002BB2	SNRFOR	JPY
Abbey Natl plc	002BB2	SNRFOR	JPY
Abbey Natl plc	002BB2	SNRFOR	USD
Abbey Natl plc	002BB2	SNRFOR	USD
Abbey Natl plc	002BB2	SNRFOR	USD
Abbey Natl plc	002BB2	SUBLT2	AUD
Abbey Natl plc	002BB2	SUBLT2	EUR
Abbey Natl plc	002BB2	SUBLT2	EUR
Abbey Natl plc	002BB2	SUBLT2	EUR
Abbey Natl plc	002BB2	SUBLT2	GBP
Abbey Natl plc	002BB2	SUBLT2	GBP
Abbey Natl plc	002BB2	SUBLT2	GBP
Abbey Natl plc	002BB2	SUBLT2	HKD
Abbey Natl plc	002BB2	SUBLT2	JPY
Abbey Natl plc	002BB2	SUBLT2	SEK
Abbey Natl plc	002BB2	SUBLT2	SGD
Abbey Natl plc	002BB2	SUBLT2	TWD
Abbey Natl plc	002BB2	SUBLT2	USD
Abbey Natl plc	002BB2	SUBLT2	USD
Abbey Natl plc	002BB2	SUBLT2	USD
AmerisourceBergen Corp	0D37AH	SNRFOR	AUD
AmerisourceBergen Corp	0D37AH	SNRFOR	AUD
AmerisourceBergen Corp	0D37AH	SNRFOR	EUR
AmerisourceBergen Corp	0D37AH	SNRFOR	EUR
AmerisourceBergen Corp	0D37AH	SNRFOR	EUR
AmerisourceBergen Corp	0D37AH	SNRFOR	EUR
AmerisourceBergen Corp	0D37AH	SNRFOR	HKD
AmerisourceBergen Corp	0D37AH	SNRFOR	ILS

MM	Composite	0.27%	0.27%	0.38%	0.47%	0.57%	0.64%
MR	Composite	0.27%	0.27%	0.38%	0.47%	0.57%	0.63%
CR	Composite	0.30%	0.30%	0.39%	0.48%	0.59%	0.65%
MM	Composite	0.002879497	0.002879497	0.003704293	0.004608426	0.005596186	0.006536
CR	Composite	0.003049013	0.003049013	0.004034844	0.005050226	0.006050147	0.006780583
MM	Composite	0.002927052	0.002927052	0.003847394	0.004812785	0.005702273	0.006522222
CR	Composite	0.003049013	0.003049013	0.004034844	0.005050226	0.006050147	0.006780583
MM	Composite	0.002927052	0.002927052	0.003847394	0.004812785	0.005702273	0.006522222
MR	Composite	0.00295424	0.00295424	0.003812163	0.004792966	0.005648655	0.006441554
XR	Composite	0.002845399	0.002845399	0.003671715	0.004616383	0.005440547	0.006204234
CR	Composite	0.30%	0.30%	0.40%	0.51%	0.61%	0.68%
MM	Composite	0.29%	0.29%	0.38%	0.48%	0.57%	0.65%
MM	Composite	0.29%	0.29%	0.38%	0.48%	0.57%	0.65%
CR	Composite	0.30%	0.30%	0.39%	0.49%	0.59%	0.65%
MM	Composite	0.29%	0.29%	0.37%	0.47%	0.57%	0.65%
MR	Composite						
MM	Composite	0.29%	0.29%	0.38%	0.48%	0.57%	0.65%
CR	Composite	0.30%	0.30%	0.40%	0.51%	0.61%	0.68%
MM	Composite	0.29%	0.29%	0.38%	0.48%	0.57%	0.65%
MM	Composite	0.29%	0.29%	0.38%	0.48%	0.57%	0.65%
MM	Composite	0.29%	0.29%	0.38%	0.48%	0.57%	0.65%
CR	Composite	0.30%	0.30%	0.40%	0.51%	0.61%	0.68%
MM	Composite	0.29%	0.29%	0.38%	0.48%	0.57%	0.65%
MR	Composite	0.00295424	0.00295424	0.003812163	0.004792966	0.005648655	0.006441554
XR	Composite	0.28%	0.28%	0.37%	0.46%	0.54%	0.62%
CR	Composite						
MM	Composite	0.60%	0.60%	0.92%	1.13%	1.27%	1.32%
CR	Composite	0.60%	0.60%	0.92%	1.13%	1.27%	1.32%
XR	Composite	0.60%	0.60%	0.92%	1.13%	1.27%	1.32%
CR	Composite	1.68%	1.68%	1.68%	1.68%	1.68%	1.68%
MM	Composite	1.68%	1.68%	1.68%	1.68%	1.68%	1.68%
CR	Composite						
MM	Composite	1.68%	1.68%	1.68%	1.68%	1.68%	1.68%
MR	Composite						
CR	Composite	0.26%	0.36%	0.49%	0.58%	0.66%	0.73%
MR	Composite						
CR	Composite	0.27%	0.38%	0.50%	0.59%	0.68%	0.76%
MM	Composite	0.26%	0.36%	0.48%	0.58%	0.66%	0.73%
CR	Composite	0.27%	0.38%	0.50%	0.59%	0.68%	0.76%
MM	Composite	0.26%	0.36%	0.48%	0.58%	0.66%	0.73%
MR	Composite	0.26%	0.36%	0.48%	0.57%	0.65%	0.72%
CR	Composite	0.002724773	0.003756607	0.00498173	0.005916953	0.006800381	0.007621469
MM	Composite	0.26%	0.36%	0.48%	0.58%	0.66%	0.73%
MR	Composite						
CR	Composite	0.27%	0.38%	0.50%	0.59%	0.68%	0.76%
MM	Composite	0.26%	0.36%	0.48%	0.58%	0.66%	0.73%
CR	Composite	0.26%	0.36%	0.49%	0.58%	0.66%	0.73%
MM	Composite	0.002628392	0.003608812	0.00485021	0.00583412	0.006627334	0.007324998
CR	Composite	0.27%	0.38%	0.50%	0.59%	0.68%	0.76%
MM	Composite	0.002606317	0.003604237	0.004817275	0.005823059	0.006580765	0.007271867
MR	Composite	0.26%	0.36%	0.48%	0.57%	0.65%	0.72%
MM	Composite	0.0058558	0.006576301	0.008951016	0.010854091	0.012307304	0.013618525
CR	Composite	0.61%	0.64%	0.91%	1.11%	1.25%	1.39%
MM	Composite	0.58%	0.67%	0.90%	1.08%	1.21%	1.35%
MR	Composite	0.58%	0.67%	0.88%	1.07%	1.19%	1.33%
CR	Composite	0.61%	0.64%	0.91%	1.11%	1.25%	1.39%
MM	Composite	0.58%	0.67%	0.90%	1.08%	1.21%	1.35%
MR	Composite						
MM	Composite	0.58%	0.67%	0.90%	1.08%	1.21%	1.35%
MM	Composite	0.0058558	0.006576301	0.008951016	0.010854091	0.012307304	0.013618525
MM	Composite	0.58%	0.67%	0.90%	1.08%	1.21%	1.35%
MM	Composite	0.58%	0.67%	0.90%	1.08%	1.21%	1.35%
MM	Composite	0.58%	0.67%	0.90%	1.08%	1.21%	1.35%
CR	Composite	0.61%	0.64%	0.91%	1.11%	1.25%	1.39%
MM	Composite	0.58%	0.67%	0.90%	1.08%	1.21%	1.35%
MR	Composite	0.58%	0.67%	0.88%	1.07%	1.19%	1.33%
MR	Composite	0.42%	0.25%	0.37%	0.45%	0.57%	0.67%
XR	Composite	0.42%	0.25%	0.37%	0.45%	0.57%	0.67%
CR	Composite						
MM	Composite						
MR	Composite	0.42%	0.25%	0.37%	0.46%	0.58%	0.69%
XR	Composite	0.42%	0.24%	0.36%	0.45%	0.57%	0.65%
XR	Composite	0.42%	0.24%	0.36%	0.45%	0.57%	0.65%
XR	Composite	0.004207	0.002399933	0.003568015	0.004462738	0.005679661	0.006539207

0.006952112	0.75%	0.79%	0.80%	0.83%	0.4	NR	A
0.006907658	0.75%	0.79%	0.80%	0.83%	0.4	NR	BBB
0.006974444	0.76%	0.74%	0.77%		0.4	BBB	BBB
0.006974444	0.0075625	0.007357561	0.007675		0.4	BBB	A
0.72%	0.0078375	0.007357561	0.007675		0.4	A	AA
0.70%	0.007542857	0.007357561	0.007675		0.4	AA	AAA
0.72%	0.0078375	0.007357561	0.007675		0.4	A	AA
0.70%	0.007542857	0.007357561	0.007675		0.4	AA	AAA
0.69%	0.007445625	0.007357561	0.007675		0.4	A	AA
0.66%	0.007171313	0.007357561	0.007675		0.4	A	AA
0.72%	0.78%	0.74%	0.77%		40.00%	A	AA
0.70%	0.75%	0.74%	0.77%		40.00%	AA	AAA
0.70%	0.75%	0.74%	0.77%		40.00%	AA	AAA
0.70%	0.76%	0.74%	0.77%		40.00%	BBB	BBB
0.70%	0.76%	0.74%	0.77%		40.00%	BBB	A
					40.00%		
0.70%	0.75%	0.74%	0.77%		40.00%	AA	AAA
0.72%	0.78%	0.74%	0.77%		40.00%	A	AA
0.70%	0.75%	0.74%	0.77%		40.00%	AA	AAA
0.70%	0.75%	0.74%	0.77%		40.00%	AA	AAA
0.70%	0.75%	0.74%	0.77%		40.00%	AA	AAA
0.72%	0.78%	0.74%	0.77%		40.00%	A	AA
0.70%	0.75%	0.74%	0.77%		40.00%	AA	AAA
0.69%	0.007445625	0.007357561	0.007675		0.4	A	AA
0.66%	0.72%	0.74%	0.77%		40.00%	A	AA
					20.00%		
1.42%	1.44%	1.44%	1.44%	1.44%	20.00%		NR
1.42%	1.44%	1.44%	1.44%	1.44%	20.00%		NR
1.42%	1.44%	1.44%	1.44%	1.44%	20.00%		NR
1.68%	1.68%	1.68%	1.68%	1.68%	5.00%		
1.68%	1.68%	1.68%	1.68%	1.68%	5.00%		
					5.00%		
1.68%	1.68%	1.68%	1.68%	1.68%	5.00%		
					5.00%		
0.76%	0.78%	0.80%	0.83%	0.89%	40.00%	BB	BBB
					40.00%		
0.78%	0.80%	0.80%	0.83%	0.89%	40.00%	BBB	A
0.75%	0.78%	0.80%	0.83%	0.89%	40.00%	A	AA
0.78%	0.80%	0.80%	0.83%	0.89%	40.00%	BBB	A
0.75%	0.78%	0.80%	0.83%	0.89%	40.00%	A	AA
0.74%	0.77%	0.80%	0.83%	0.89%	40.00%	BBB	A
0.78%	0.007973405	0.00797126	0.008322	0.0089125	0.4	BBB	A
0.75%	0.78%	0.80%	0.83%	0.89%	40.00%	A	AA
					40.00%		
0.78%	0.80%	0.80%	0.83%	0.89%	40.00%	BBB	A
0.75%	0.78%	0.80%	0.83%	0.89%	40.00%	A	AA
0.76%	0.78%	0.80%	0.83%	0.89%	40.00%	BB	BBB
0.76%	0.007791619	0.00797126	0.008322	0.0089125	0.4	BB	BBB
0.78%	0.80%	0.80%	0.83%	0.89%	40.00%	BBB	A
0.75%	0.007765942	0.00797126	0.008322	0.0089125	0.4	A	AA
0.74%	0.77%	0.80%	0.83%	0.89%	40.00%	BBB	A
1.37%	0.013952892	0.014111876	0.014088615	0.014229837	0.210000001	BBB	BBB
1.40%	1.42%	1.41%	1.47%	1.42%	21.60%	A	A
1.37%	1.39%	1.41%	1.41%	1.42%	20.00%	AA	AA
1.35%	1.37%	1.41%	1.39%	1.42%	21.00%	A	A
1.40%	1.42%	1.41%	1.47%	1.42%	21.60%	A	A
1.37%	1.39%	1.41%	1.41%	1.42%	20.00%	AA	AA
					21.00%		
1.37%	1.39%	1.41%	1.41%	1.42%	20.00%	AA	AA
1.37%	0.013952892	0.014111876	0.014088615	0.014229837	0.210000001	BBB	BBB
1.37%	1.39%	1.41%	1.41%	1.42%	20.00%	AA	AA
1.37%	1.39%	1.41%	1.41%	1.42%	20.00%	AA	AA
1.37%	1.39%	1.41%	1.41%	1.42%	20.00%	AA	AA
1.40%	1.42%	1.41%	1.47%	1.42%	21.60%	A	A
1.37%	1.39%	1.41%	1.41%	1.42%	20.00%	AA	AA
1.35%	1.37%	1.41%	1.39%	1.42%	21.00%	A	A
0.71%	0.78%	0.96%	0.94%	1.21%		NR	BB
0.71%	0.78%	0.96%	0.94%	1.21%	40.00%	NR	BB
					40.00%		
					40.00%		
0.73%	0.80%	0.96%	0.94%	1.21%	40.00%	NR	A
0.70%	0.76%	0.96%	0.94%	1.21%	40.00%	NR	A
0.70%	0.76%	0.96%	0.94%	1.21%	40.00%	NR	A
0.70%	0.007644647	0.009594503	0.009428	0.012137611	0.4	NR	A

A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	AA	AA	AA
A	AA	AA	A	A	A
A	AA	AA	A	A	A
A	A	A	A	A	A
AA	AAA	AAA	AA	AA	AA
AA	AAA	AAA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	BBB	BBB	BBB
AA	AAA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	AA	AA	AA
AA	AAA	AAA	AA	AA	AA
AA	AAA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	A	AA	AA
A	AA	AA	A	A	A
A	AA	AA	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	BBB	A	A	A
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AA	A	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	BBB	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AA	A	AA	AA	AA
BB	BB	BBB	BBB	BBB	BBB
BB	BB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA

NR	NR	A	A	3 Industrials
NR	NR	BBB	A	3 Industrials
NR	NR		A	10 Financials
NR	NR		A	10 Financials
NR	NR		A	10 Financials
NR	NR		AA	9 Financials
NR	NR		A	10 Financials
NR	NR		AA	9 Financials
NR	NR		AA	10 Financials
NR	NR		AA	10 Financials
NR	NR		A	10 Financials
NR	NR		AA	9 Financials
NR	NR		AA	9 Financials
NR	NR		A	10 Financials
NR	NR		A	10 Financials
			NR	Financials
NR	NR		AA	9 Financials
NR	NR		A	10 Financials
NR	NR		AA	9 Financials
NR	NR		AA	9 Financials
NR	NR		AA	9 Financials
NR	NR		A	10 Financials
NR	NR		AA	9 Financials
NR	NR		AA	10 Financials
NR	NR		AA	10 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
NR	NR	NR	A	10 Financials
			NR	Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	BB	NR	AA	12 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	AA	8 Financials
NR	BBB	NR	AA	12 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	AA	8 Financials
			NR	Financials
NR	A	NR	AA	8 Financials
NR	BB	NR	AA	12 Financials
NR	A	NR	AA	8 Financials
NR	A	NR	AA	8 Financials
NR	A	NR	AA	8 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	AA	8 Financials
NR	BBB	NR	AA	12 Financials
NR	NR	NR	BBB	11 Consumer Services
NR	NR	NR	BBB	11 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	8 Consumer Services
NR	NR	NR	BBB	9 Consumer Services
NR	NR	NR	BBB	9 Consumer Services
NR	NR	NR	BBB	9 Consumer Services

Europe	Switzerland	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	A	Thin	DocAdj	DocAdj	DocAdj
OffShore	Channel Isl	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
OffShore	Channel Isl	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Channel Isl	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Channel Isl	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
OffShore	Channel Isl	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA				
OffShore	Channel Isl	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Channel Isl	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Channel Isl	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	

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	Thin					

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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ABCJPYXR	31-Jul-08 ABC
ABCSGDXR	31-Jul-08 ABC
ABCUSDCR	31-Jul-08 ABC
ABCUSDMM	31-Jul-08 ABC
ABCUSDMR	31-Jul-08 ABC
ABCUSDXR	31-Jul-08 ABC
ABEEURCR	31-Jul-08 ABE
ABEEURMM	31-Jul-08 ABE
ABEEURMR	31-Jul-08 ABE
ABEUSDCR	31-Jul-08 ABE
ABEUSDMM	31-Jul-08 ABE
ABILITJPYCR	31-Jul-08 ABILIT
ABILITUSDCR	31-Jul-08 ABILIT
ABKAUDMR	31-Jul-08 ABK
ABKCADMR	31-Jul-08 ABK
ABKCHFMR	31-Jul-08 ABK
ABKDKKMR	31-Jul-08 ABK
ABKEURCR	31-Jul-08 ABK
ABKEURMM	31-Jul-08 ABK
ABKEURMR	31-Jul-08 ABK
ABKEURXR	31-Jul-08 ABK
ABKHKDMR	31-Jul-08 ABK
ABKJPYCR	31-Jul-08 ABK
ABKJPYMR	31-Jul-08 ABK
ABKNZDMR	31-Jul-08 ABK
ABKSEKMR	31-Jul-08 ABK
ABKSGDMR	31-Jul-08 ABK
ABKTWDCR	31-Jul-08 ABK
ABKTWDMR	31-Jul-08 ABK
ABKUSDCR	31-Jul-08 ABK
ABKUSDMM	31-Jul-08 ABK
ABKUSDMR	31-Jul-08 ABK
ABKUSDXR	31-Jul-08 ABK
ABK-AssurCorpAUDCR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpAUDMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpCADMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpCHFMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpDKKMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpEURCR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpEURMM	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpEURMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpEURXR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpGBPMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpGBPXR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpHKDMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpJPYCR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpJPYMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpJPYXR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpNZDMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpSGDMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpTWDMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpUSDCR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpUSDMM	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpUSDMR	31-Jul-08 ABK-AssurCorp
ABK-AssurCorpUSDXR	31-Jul-08 ABK-AssurCorp
ABOFFJPYCR	31-Jul-08 ABOFF
ABOFFJPYMM	31-Jul-08 ABOFF
ABOFFJPYMR	31-Jul-08 ABOFF
ABOFFJPYXR	31-Jul-08 ABOFF
ABOFFUSDCR	31-Jul-08 ABOFF
ABOFFUSDMM	31-Jul-08 ABOFF
ABTAUDCR	31-Jul-08 ABT
ABTAUDMR	31-Jul-08 ABT
ABTCHFMR	31-Jul-08 ABT
ABTEURCR	31-Jul-08 ABT
ABTEURMM	31-Jul-08 ABT
ABTEURMR	31-Jul-08 ABT
ABTEURXR	31-Jul-08 ABT
ABTGBPMM	31-Jul-08 ABT
ABTGBPMR	31-Jul-08 ABT
ABTHKDMR	31-Jul-08 ABT
ABTJPYMR	31-Jul-08 ABT
ABTSGDMR	31-Jul-08 ABT
ABTUSDCR	31-Jul-08 ABT

AmerisourceBergen Corp	0D37AH	SNRFOR	JPY
AmerisourceBergen Corp	0D37AH	SNRFOR	SGD
AmerisourceBergen Corp	0D37AH	SNRFOR	USD
AmerisourceBergen Corp	0D37AH	SNRFOR	USD
AmerisourceBergen Corp	0D37AH	SNRFOR	USD
AmerisourceBergen Corp	0D37AH	SNRFOR	USD
Abertis Infraestructuras SA	EE003G	SNRFOR	EUR
Abertis Infraestructuras SA	EE003G	SNRFOR	EUR
Abertis Infraestructuras SA	EE003G	SNRFOR	EUR
Abertis Infraestructuras SA	EE003G	SNRFOR	USD
Abertis Infraestructuras SA	EE003G	SNRFOR	USD
ABILIT Corp	JJ005O	SNRFOR	JPY
ABILIT Corp	JJ005O	SNRFOR	USD
Ambac Finl Gp Inc	0C544C	SNRFOR	AUD
Ambac Finl Gp Inc	0C544C	SNRFOR	CAD
Ambac Finl Gp Inc	0C544C	SNRFOR	CHF
Ambac Finl Gp Inc	0C544C	SNRFOR	DKK
Ambac Finl Gp Inc	0C544C	SNRFOR	EUR
Ambac Finl Gp Inc	0C544C	SNRFOR	EUR
Ambac Finl Gp Inc	0C544C	SNRFOR	EUR
Ambac Finl Gp Inc	0C544C	SNRFOR	EUR
Ambac Finl Gp Inc	0C544C	SNRFOR	HKD
Ambac Finl Gp Inc	0C544C	SNRFOR	JPY
Ambac Finl Gp Inc	0C544C	SNRFOR	JPY
Ambac Finl Gp Inc	0C544C	SNRFOR	NZD
Ambac Finl Gp Inc	0C544C	SNRFOR	SEK
Ambac Finl Gp Inc	0C544C	SNRFOR	SGD
Ambac Finl Gp Inc	0C544C	SNRFOR	TWD
Ambac Finl Gp Inc	0C544C	SNRFOR	TWD
Ambac Finl Gp Inc	0C544C	SNRFOR	USD
Ambac Finl Gp Inc	0C544C	SNRFOR	USD
Ambac Finl Gp Inc	0C544C	SNRFOR	USD
Ambac Finl Gp Inc	0C544C	SNRFOR	USD
Ambac Assurn Corp	0C54GP	SNRFOR	AUD
Ambac Assurn Corp	0C54GP	SNRFOR	AUD
Ambac Assurn Corp	0C54GP	SNRFOR	CAD
Ambac Assurn Corp	0C54GP	SNRFOR	CHF
Ambac Assurn Corp	0C54GP	SNRFOR	DKK
Ambac Assurn Corp	0C54GP	SNRFOR	EUR
Ambac Assurn Corp	0C54GP	SNRFOR	EUR
Ambac Assurn Corp	0C54GP	SNRFOR	EUR
Ambac Assurn Corp	0C54GP	SNRFOR	EUR
Ambac Assurn Corp	0C54GP	SNRFOR	GBP
Ambac Assurn Corp	0C54GP	SNRFOR	GBP
Ambac Assurn Corp	0C54GP	SNRFOR	HKD
Ambac Assurn Corp	0C54GP	SNRFOR	JPY
Ambac Assurn Corp	0C54GP	SNRFOR	JPY
Ambac Assurn Corp	0C54GP	SNRFOR	JPY
Ambac Assurn Corp	0C54GP	SNRFOR	NZD
Ambac Assurn Corp	0C54GP	SNRFOR	SGD
Ambac Assurn Corp	0C54GP	SNRFOR	TWD
Ambac Assurn Corp	0C54GP	SNRFOR	USD
Ambac Assurn Corp	0C54GP	SNRFOR	USD
Ambac Assurn Corp	0C54GP	SNRFOR	USD
Ambac Assurn Corp	0C54GP	SNRFOR	USD
Aban Offshore Ltd	YY005K	SNRFOR	JPY
Aban Offshore Ltd	YY005K	SNRFOR	JPY
Aban Offshore Ltd	YY005K	SNRFOR	JPY
Aban Offshore Ltd	YY005K	SNRFOR	JPY
Aban Offshore Ltd	YY005K	SNRFOR	USD
Aban Offshore Ltd	YY005K	SNRFOR	USD
Abbott Labs	002AA6	SNRFOR	AUD
Abbott Labs	002AA6	SNRFOR	AUD
Abbott Labs	002AA6	SNRFOR	CHF
Abbott Labs	002AA6	SNRFOR	EUR
Abbott Labs	002AA6	SNRFOR	EUR
Abbott Labs	002AA6	SNRFOR	EUR
Abbott Labs	002AA6	SNRFOR	EUR
Abbott Labs	002AA6	SNRFOR	GBP
Abbott Labs	002AA6	SNRFOR	GBP
Abbott Labs	002AA6	SNRFOR	HKD
Abbott Labs	002AA6	SNRFOR	JPY
Abbott Labs	002AA6	SNRFOR	SGD
Abbott Labs	002AA6	SNRFOR	USD

XR	Composite	0.42%	0.25%	0.37%	0.45%	0.57%	0.67%
XR	Composite	0.42%	0.24%	0.36%	0.45%	0.57%	0.65%
CR	Composite	0.42%	0.27%	0.39%	0.49%	0.62%	0.72%
MM	Composite						
MR	Composite	0.42%	0.25%	0.37%	0.46%	0.58%	0.69%
XR	Composite	0.42%	0.24%	0.36%	0.45%	0.57%	0.65%
CR	Composite	0.56%	0.56%	0.74%	0.92%	1.16%	1.28%
MM	Composite	0.56%	0.56%	0.74%	0.92%	1.11%	1.23%
MR	Composite	0.56%	0.56%	0.74%	0.92%	1.10%	1.22%
CR	Composite	0.56%	0.56%	0.74%	0.92%	1.16%	1.28%
MM	Composite	0.56%	0.56%	0.74%	0.92%	1.11%	1.23%
CR	Composite	0.061101638	0.061101638	0.061101638	0.061101638	0.06760135	0.074101352
CR	Composite	0.061101638	0.061101638	0.061101638	0.061101638	0.06760135	0.074101352
MR	Composite	20.57%	20.03%	17.00%	15.69%	14.40%	13.34%
MR	Composite	0.206057435	0.200095852	0.172287356	0.157054092	0.144432983	0.133627734
MR	Composite	0.206057435	0.200095852	0.172287356	0.157054092	0.144432983	0.133627734
MR	Composite	20.61%	20.01%	17.23%	15.71%	14.44%	13.36%
CR	Composite	21.70%	21.06%	18.02%	16.54%	15.21%	14.09%
MM	Composite						
MR	Composite	20.61%	20.01%	17.23%	15.71%	14.44%	13.36%
XR	Composite	19.86%	19.27%	16.49%	15.13%	13.92%	12.89%
MR	Composite	20.61%	20.01%	17.23%	15.71%	14.44%	13.36%
CR	Composite						
MR	Composite	20.57%	20.03%	16.32%	15.39%	14.26%	13.36%
MR	Composite						
MR	Composite	20.61%	20.01%	17.23%	15.71%	14.44%	13.36%
MR	Composite	0.206057435	0.200095852	0.172287356	0.157054092	0.144432983	0.133627734
CR	Composite						
MR	Composite	20.61%	20.01%	17.23%	15.71%	14.44%	13.36%
CR	Composite	21.70%	21.06%	18.02%	16.54%	15.21%	14.09%
MM	Composite						
MR	Composite	20.61%	20.01%	17.23%	15.71%	14.44%	13.36%
XR	Composite	19.86%	19.27%	16.49%	15.13%	13.92%	12.89%
CR	Composite						
MR	Composite	0.152844143	0.151739196	0.135489272	0.125288042	0.119295838	0.114539549
MR	Composite	15.32%	14.79%	13.24%	12.47%	11.87%	11.16%
MR	Composite	0.153247194	0.147892943	0.13244556	0.124742188	0.118684635	0.11163623
MR	Composite	0.153247194	0.147892943	0.13244556	0.124742188	0.118684635	0.11163623
CR	Composite	16.18%	15.99%	14.27%	13.26%	12.52%	11.78%
MM	Composite	15.53%	14.94%	13.38%	12.73%	12.02%	11.31%
MR	Composite	0.153247194	0.147892943	0.13244556	0.124742188	0.118684635	0.11163623
XR	Composite	15.03%	14.91%	13.49%	12.51%	11.69%	11.08%
MR	Composite	15.32%	14.79%	13.24%	12.47%	11.87%	11.16%
XR	Composite						
MR	Composite	15.32%	14.79%	13.24%	12.47%	11.87%	11.16%
CR	Composite						
MR	Composite	15.28%	15.03%	13.17%	12.25%	11.58%	11.08%
XR	Composite						
MR	Composite	0.153247194	0.147892943	0.13244556	0.124742188	0.118684635	0.11163623
MR	Composite	15.32%	14.79%	13.24%	12.47%	11.87%	11.16%
MR	Composite	15.32%	14.79%	13.24%	12.47%	11.87%	11.16%
CR	Composite	0.161768805	0.159936055	0.142671923	0.132611244	0.125248547	0.117807458
MM	Composite						
MR	Composite	0.153247194	0.147892943	0.13244556	0.124742188	0.118684635	0.11163623
XR	Composite	0.150285011	0.149131244	0.134882099	0.125132188	0.116914919	0.110761183
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.12%	0.14%	0.20%	0.25%	0.28%	0.31%
MR	Composite	0.12%	0.14%	0.20%	0.25%	0.28%	0.31%
MR	Composite	0.12%	0.14%	0.20%	0.25%	0.28%	0.31%
CR	Composite						
MM	Composite						
MR	Composite	0.12%	0.14%	0.20%	0.25%	0.28%	0.31%
XR	Composite						
MM	Composite						
MR	Composite	0.12%	0.14%	0.20%	0.25%	0.28%	0.31%
MR	Composite	0.12%	0.14%	0.20%	0.25%	0.28%	0.31%
MR	Composite	0.12%	0.14%	0.20%	0.25%	0.28%	0.31%
MR	Composite	0.12%	0.14%	0.20%	0.25%	0.28%	0.31%
CR	Composite	0.13%	0.15%	0.21%	0.27%	0.29%	0.33%

0.71%	0.78%	0.96%	0.94%	1.21%	40.00%	NR	BB
0.70%	0.76%	0.96%	0.94%	1.21%	40.00%	NR	A
0.77%	0.84%	0.96%	0.94%	1.21%	40.00%	NR	BBB
					40.00%		
0.73%	0.80%	0.96%	0.94%	1.21%	40.00%	NR	A
0.70%	0.76%	0.96%	0.94%	1.21%	40.00%	NR	A
1.42%	1.35%	1.35%	1.35%	1.35%	40.00%		NR
1.36%	1.35%	1.35%	1.35%	1.35%	40.00%		NR
1.35%	1.35%	1.35%	1.35%	1.35%	40.00%		NR
1.42%	1.35%	1.35%	1.35%	1.35%	40.00%		NR
1.36%	1.35%	1.35%	1.35%	1.35%	40.00%		NR
7.65%	0.080001297	0.080001297	0.080001297	0.080001297	0.375		
7.65%	0.080001297	0.080001297	0.080001297	0.080001297	0.375		
11.63%	10.34%	9.46%	9.33%	9.16%	30.00%	BB	BBB
11.70%	0.103966773	0.09455505	0.093961037	0.094001718	0.305555556	A	AA
11.70%	0.103966773	0.09455505	0.093961037	0.094001718	0.305555556	A	AA
11.70%	10.40%	9.46%	9.40%	9.40%	30.56%	A	AA
12.29%	10.92%	9.46%	9.89%	9.89%	30.00%	BBB	A
					30.00%		
11.70%	10.40%	9.46%	9.40%	9.40%	30.56%	A	AA
11.24%	9.99%	9.46%	9.05%	9.05%	30.00%	BBB	A
11.70%	10.40%	9.46%	9.40%	9.40%	30.56%	A	AA
					30.00%		
11.75%	10.34%	9.46%	9.33%	9.16%	30.00%	BB	BBB
					30.56%		
11.70%	10.40%	9.46%	9.40%	9.40%	30.56%	A	AA
11.70%	0.103966773	0.09455505	0.093961037	0.094001718	0.305555556	A	AA
					30.00%		
11.70%	10.40%	9.46%	9.40%	9.40%	30.56%	A	AA
12.29%	10.92%	9.46%	9.89%	9.89%	30.00%	BBB	A
					30.00%		
11.70%	10.40%	9.46%	9.40%	9.40%	30.56%	A	AA
11.24%	9.99%	9.46%	9.05%	9.05%	30.00%	BBB	A
					30.41%		
10.35%	0.094522553	0.086521586	0.084388782	0.084198274	0.3	BB	A
10.09%	9.16%	8.68%	8.57%	8.39%	30.46%	A	AA
10.09%	0.091570917	0.08679021	0.085736004	0.083859163	0.30456	A	AA
10.09%	0.091570917	0.08679021	0.085736004	0.083859163	0.30456	A	AA
10.65%	9.66%	9.18%	9.02%	8.95%	30.41%	BBB	A
10.22%	9.28%	8.81%	8.66%	8.47%	30.41%	BBB	A
10.09%	0.091570917	0.08679021	0.085736004	0.083859163	0.30456	A	AA
9.98%	9.06%	8.69%	8.35%	8.29%	30.14%	A	A
10.09%	9.16%	8.68%	8.57%	8.39%	30.46%	A	AA
					30.14%		
10.09%	9.16%	8.68%	8.57%	8.39%	30.46%	A	AA
					0.304145455		
9.98%	9.03%	8.65%	8.44%	7.73%	30.41%	BB	A
					30.41%		
10.09%	0.091570917	0.08679021	0.085736004	0.083859163	0.30456	A	AA
10.09%	9.16%	8.68%	8.57%	8.39%	30.46%	A	AA
10.09%	9.16%	8.68%	8.57%	8.39%	30.46%	A	AA
10.65%	0.09662624	0.091790462	0.090229721	0.089453793	0.304145455	BBB	A
					0.304145455		
10.09%	0.091570917	0.08679021	0.085736004	0.083859163	0.30456	A	AA
9.98%	0.090607289	0.08686568	0.0835465	0.082902383	0.301428571	A	A
					15.00%		
					15.00%		
					15.00%		
					15.00%		
					15.00%		
					15.00%		
0.33%	0.38%	0.50%	0.52%	0.51%	40.00%	B	BBB
0.33%	0.38%	0.50%	0.52%	0.51%	40.00%	B	BBB
0.33%	0.38%	0.50%	0.52%	0.51%	40.00%	BBB	AA
					40.00%		
					40.00%		
0.33%	0.38%	0.50%	0.52%	0.51%	40.00%	BBB	AA
					40.00%		
					40.00%		
0.33%	0.38%	0.50%	0.52%	0.51%	40.00%	BBB	AA
0.33%	0.38%	0.50%	0.52%	0.51%	40.00%	BBB	AA
0.33%	0.38%	0.50%	0.52%	0.51%	40.00%	B	BBB
0.33%	0.38%	0.50%	0.52%	0.51%	40.00%	BBB	AA
0.35%	0.40%	0.50%	0.52%	0.51%	40.00%	BB	A

BB	BB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
NR	NR	CCC	CCC	CCC	NR
NR	NR	BB	BB	B	NR
NR	NR	CCC	CCC	CCC	NR
NR	NR	CCC	CCC	CCC	NR
NR	NR	BB	BB	B	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
A	A	BBB	A	A	A
AAA	AAA	AA	AAA	AAA	AA
AAA	AAA	AA	AAA	AAA	AA
AAA	AAA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
AAA	AAA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
AAA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AA
AAA	AAA	AA	AAA	AAA	AA
AAA	AAA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
AAA	AAA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
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AA	AA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA

BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

NR	NR	NR	BBB	11 Consumer Services
NR	NR	NR	BBB	9 Consumer Services
NR	NR	NR	BBB	11 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	8 Consumer Services
NR	NR	NR	BBB	9 Consumer Services
			NR	3 Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	BB	BB	AA	14 Financials
NR	A	BBB	AA	13 Financials
NR	A	BBB	AA	13 Financials
NR	A	BBB	AA	13 Financials
NR	BBB	BBB	AA	13 Financials
			NR	Financials
NR	A	BBB	AA	13 Financials
NR	BBB	BBB	AA	13 Financials
NR	A	BBB	AA	13 Financials
			NR	Financials
NR	BB	BB	A	3 Financials
			NR	Financials
NR	A	BBB	AA	13 Financials
NR	A	BBB	AA	13 Financials
			NR	Financials
NR	A	BBB	AA	13 Financials
NR	BBB	BBB	AA	13 Financials
			NR	Financials
NR	A	BBB	AA	13 Financials
NR	BBB	BBB	AA	13 Financials
			NR	Financials
BB	BBB	A	A	4 Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
BBB	A	A	AA	13 Financials
BBB	A	A	AA	13 Financials
A	A	A	AA	13 Financials
A	A	A	AA	6 Financials
A	A	A	AA	13 Financials
			NR	Financials
A	A	A	AA	13 Financials
			NR	Financials
BB	BBB	A	A	5 Financials
			NR	Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
BBB	A	A	AA	13 Financials
			NR	Financials
A	A	A	AA	13 Financials
A	A	A	AA	6 Financials
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	NR	NR	A	11 Health Care
NR	NR	NR	A	11 Health Care
NR	NR	NR	A	11 Health Care
			NR	Health Care
			NR	Health Care
NR	NR	NR	A	11 Health Care
			NR	Health Care
			NR	Health Care
NR	NR	NR	A	11 Health Care
NR	NR	NR	A	11 Health Care
NR	NR	NR	A	11 Health Care
NR	NR	NR	A	11 Health Care
NR	NR	NR	A	11 Health Care

N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB		Thin	Thin	Thin
Europe	Spain	A	BBB		Thin	Thin	Thin
Europe	Spain	A	BBB		Thin	Thin	Thin
Europe	Spain	A	BBB		Thin	Thin	Thin
Europe	Spain	A	BBB		Thin	Thin	Thin
Asia	Japan						Thin
Asia	Japan						Thin
N.Amer	United States	A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B				
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B				
N.Amer	United States	A	B	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	A	B				
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B				
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B				
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	B				
N.Amer	United States	AA	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B				
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B				
N.Amer	United States	AA	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B				
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	B				
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India						
India	India						
India	India						
India	India						
India	India						
India	India						
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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ABTUSDMM	31-Jul-08 ABT
ABTUSDMR	31-Jul-08 ABT
ABTUSDXR	31-Jul-08 ABT
ABXAUDMR	31-Jul-08 ABX
ABXCADMR	31-Jul-08 ABX
ABXEURCR	31-Jul-08 ABX
ABXEURMM	31-Jul-08 ABX
ABXEURMR	31-Jul-08 ABX
ABXEURXR	31-Jul-08 ABX
ABXGBPMR	31-Jul-08 ABX
ABXHKDMR	31-Jul-08 ABX
ABXJPYMR	31-Jul-08 ABX
ABXUSDCR	31-Jul-08 ABX
ABXUSDMM	31-Jul-08 ABX
ABXUSDMR	31-Jul-08 ABX
ABXUSDXR	31-Jul-08 ABX
ABX-FinCoEURMR	31-Jul-08 ABX-FinCo
ABX-FinCoUSDMR	31-Jul-08 ABX-FinCo
ABX-FinIncCADMR	31-Jul-08 ABX-FinInc
ABX-FinIncEURCR	31-Jul-08 ABX-FinInc
ABX-FinIncEURMR	31-Jul-08 ABX-FinInc
ABX-FinIncEURXR	31-Jul-08 ABX-FinInc
ABX-FinIncUSDCR	31-Jul-08 ABX-FinInc
ABX-FinIncUSDMR	31-Jul-08 ABX-FinInc
ABX-FinIncUSDXR	31-Jul-08 ABX-FinInc
ABYAUDMR	31-Jul-08 ABY
ABYAUDXR	31-Jul-08 ABY
ABYCADMR	31-Jul-08 ABY
ABYCHFMR	31-Jul-08 ABY
ABYDKKMR	31-Jul-08 ABY
ABYEURCR	31-Jul-08 ABY
ABYEURMM	31-Jul-08 ABY
ABYEURMR	31-Jul-08 ABY
ABYEURXR	31-Jul-08 ABY
ABYGBPMR	31-Jul-08 ABY
ABYHKDMR	31-Jul-08 ABY
ABYHKDXR	31-Jul-08 ABY
ABYILSXR	31-Jul-08 ABY
ABYJPYMR	31-Jul-08 ABY
ABYNZDMR	31-Jul-08 ABY
ABYSGDMR	31-Jul-08 ABY
ABYUSDCR	31-Jul-08 ABY
ABYUSDMM	31-Jul-08 ABY
ABYUSDMR	31-Jul-08 ABY
ABYUSDXR	31-Jul-08 ABY
AC-FinGuarantyEURCR	31-Jul-08 AC-FinGuaranty
AC-FinGuarantyEURMM	31-Jul-08 AC-FinGuaranty
AC-FinGuarantyEURMR	31-Jul-08 AC-FinGuaranty
AC-FinGuarantyGBPCR	31-Jul-08 AC-FinGuaranty
AC-FinGuarantyJPYCR	31-Jul-08 AC-FinGuaranty
AC-FinGuarantyUSDCR	31-Jul-08 AC-FinGuaranty
AC-FinGuarantyUSDMM	31-Jul-08 AC-FinGuaranty
AC-FinGuarantyUSDMR	31-Jul-08 AC-FinGuaranty
AC-FinGuarantyUSDXR	31-Jul-08 AC-FinGuaranty
ACAFPAUDMM	31-Jul-08 ACAFP
ACAFPEURCR	31-Jul-08 ACAFP
ACAFPEURMM	31-Jul-08 ACAFP
ACAFPEURMR	31-Jul-08 ACAFP
ACAFPEURXR	31-Jul-08 ACAFP
ACAFPGBPCR	31-Jul-08 ACAFP
ACAFPGBPMM	31-Jul-08 ACAFP
ACAFPJPYMM	31-Jul-08 ACAFP
ACAFPSEKMM	31-Jul-08 ACAFP
ACAFPUSDCR	31-Jul-08 ACAFP
ACAFPUSDMM	31-Jul-08 ACAFP
ACAFPUSDMR	31-Jul-08 ACAFP
ACAFPUSDXR	31-Jul-08 ACAFP
ACAFPAUDMM	31-Jul-08 ACAFP
ACAFPCHFMM	31-Jul-08 ACAFP
ACAFPEURCR	31-Jul-08 ACAFP
ACAFPEURMM	31-Jul-08 ACAFP
ACAFPEURMR	31-Jul-08 ACAFP
ACAFPEURXR	31-Jul-08 ACAFP
ACAFPGBPCR	31-Jul-08 ACAFP

Abbott Labs	002AA6	SNRFOR	USD
Abbott Labs	002AA6	SNRFOR	USD
Abbott Labs	002AA6	SNRFOR	USD
Barrick Gold Corp	06DG91	SNRFOR	AUD
Barrick Gold Corp	06DG91	SNRFOR	CAD
Barrick Gold Corp	06DG91	SNRFOR	EUR
Barrick Gold Corp	06DG91	SNRFOR	EUR
Barrick Gold Corp	06DG91	SNRFOR	EUR
Barrick Gold Corp	06DG91	SNRFOR	EUR
Barrick Gold Corp	06DG91	SNRFOR	GBP
Barrick Gold Corp	06DG91	SNRFOR	HKD
Barrick Gold Corp	06DG91	SNRFOR	JPY
Barrick Gold Corp	06DG91	SNRFOR	USD
Barrick Gold Corp	06DG91	SNRFOR	USD
Barrick Gold Corp	06DG91	SNRFOR	USD
Barrick Gold Corp	06DG91	SNRFOR	USD
Barrick Gold Fin Co	06ECD4	SNRFOR	EUR
Barrick Gold Fin Co	06ECD4	SNRFOR	USD
Barrick Gold Fin Inc	06ECDD	SNRFOR	CAD
Barrick Gold Fin Inc	06ECDD	SNRFOR	EUR
Barrick Gold Fin Inc	06ECDD	SNRFOR	EUR
Barrick Gold Fin Inc	06ECDD	SNRFOR	EUR
Barrick Gold Fin Inc	06ECDD	SNRFOR	USD
Barrick Gold Fin Inc	06ECDD	SNRFOR	USD
Barrick Gold Fin Inc	06ECDD	SNRFOR	USD
Abitibi Consol Inc	003CB6	SNRFOR	AUD
Abitibi Consol Inc	003CB6	SNRFOR	AUD
Abitibi Consol Inc	003CB6	SNRFOR	CAD
Abitibi Consol Inc	003CB6	SNRFOR	CHF
Abitibi Consol Inc	003CB6	SNRFOR	DKK
Abitibi Consol Inc	003CB6	SNRFOR	EUR
Abitibi Consol Inc	003CB6	SNRFOR	EUR
Abitibi Consol Inc	003CB6	SNRFOR	EUR
Abitibi Consol Inc	003CB6	SNRFOR	EUR
Abitibi Consol Inc	003CB6	SNRFOR	GBP
Abitibi Consol Inc	003CB6	SNRFOR	HKD
Abitibi Consol Inc	003CB6	SNRFOR	HKD
Abitibi Consol Inc	003CB6	SNRFOR	ILS
Abitibi Consol Inc	003CB6	SNRFOR	JPY
Abitibi Consol Inc	003CB6	SNRFOR	NZD
Abitibi Consol Inc	003CB6	SNRFOR	SGD
Abitibi Consol Inc	003CB6	SNRFOR	USD
Abitibi Consol Inc	003CB6	SNRFOR	USD
Abitibi Consol Inc	003CB6	SNRFOR	USD
Abitibi Consol Inc	003CB6	SNRFOR	USD
ACA Finl Gty Corp	0A07MG	SNRFOR	EUR
ACA Finl Gty Corp	0A07MG	SNRFOR	EUR
ACA Finl Gty Corp	0A07MG	SNRFOR	EUR
ACA Finl Gty Corp	0A07MG	SNRFOR	GBP
ACA Finl Gty Corp	0A07MG	SNRFOR	JPY
ACA Finl Gty Corp	0A07MG	SNRFOR	USD
ACA Finl Gty Corp	0A07MG	SNRFOR	USD
ACA Finl Gty Corp	0A07MG	SNRFOR	USD
ACA Finl Gty Corp	0A07MG	SNRFOR	USD
Cr Agricole SA	FH49GG	SNRFOR	AUD
Cr Agricole SA	FH49GG	SNRFOR	EUR
Cr Agricole SA	FH49GG	SNRFOR	EUR
Cr Agricole SA	FH49GG	SNRFOR	EUR
Cr Agricole SA	FH49GG	SNRFOR	EUR
Cr Agricole SA	FH49GG	SNRFOR	GBP
Cr Agricole SA	FH49GG	SNRFOR	GBP
Cr Agricole SA	FH49GG	SNRFOR	JPY
Cr Agricole SA	FH49GG	SNRFOR	SEK
Cr Agricole SA	FH49GG	SNRFOR	USD
Cr Agricole SA	FH49GG	SNRFOR	USD
Cr Agricole SA	FH49GG	SNRFOR	USD
Cr Agricole SA	FH49GG	SNRFOR	USD
Cr Agricole SA	FH49GG	SUBLT2	AUD
Cr Agricole SA	FH49GG	SUBLT2	CHF
Cr Agricole SA	FH49GG	SUBLT2	EUR
Cr Agricole SA	FH49GG	SUBLT2	EUR
Cr Agricole SA	FH49GG	SUBLT2	EUR
Cr Agricole SA	FH49GG	SUBLT2	EUR
Cr Agricole SA	FH49GG	SUBLT2	GBP

MM	Composite	0.12%	0.14%	0.20%	0.26%	0.28%	0.31%
MR	Composite	0.12%	0.14%	0.20%	0.25%	0.28%	0.31%
XR	Composite	0.12%	0.14%	0.19%	0.24%	0.27%	0.30%
MR	Composite	0.24%	0.32%	0.49%	0.56%	0.62%	0.69%
MR	Composite	0.24%	0.32%	0.48%	0.56%	0.62%	0.70%
CR	Composite	0.25%	0.34%	0.52%	0.59%	0.65%	0.73%
MM	Composite	0.24%	0.32%	0.49%	0.57%	0.62%	0.70%
MR	Composite	0.002421384	0.00318375	0.00480874	0.00562359	0.006179489	0.006970091
XR	Composite	0.23%	0.31%	0.48%	0.54%	0.60%	0.67%
MR	Composite	0.24%	0.32%	0.48%	0.56%	0.62%	0.70%
MR	Composite	0.002421384	0.00318375	0.00480874	0.00562359	0.006179489	0.006970091
MR	Composite	0.24%	0.32%	0.49%	0.56%	0.62%	0.69%
CR	Composite	0.25%	0.34%	0.52%	0.59%	0.65%	0.73%
MM	Composite						
MR	Composite	0.24%	0.32%	0.48%	0.56%	0.62%	0.70%
XR	Composite	0.23%	0.31%	0.48%	0.54%	0.60%	0.67%
MR	Composite						
MR	Composite	0.27%	0.27%	0.37%	0.51%	0.61%	0.70%
MR	Composite						
CR	Composite						
MR	Composite	0.25%	0.35%	0.43%	0.52%	0.59%	0.68%
XR	Composite						
CR	Composite						
MR	Composite	0.002475	0.0035	0.00425	0.00515	0.0059	0.006783333
XR	Composite						
MR	Composite	0.2007025	0.331694423	0.360521338	0.351966702	0.330102554	0.315987473
XR	Composite	0.2007025	0.331694423	0.360521338	0.351966702	0.330102554	0.315987473
MR	Composite	0.2007025	0.318881701	0.350430886	0.3459526	0.327387039	0.315942435
MR	Composite						
MR	Composite	0.2007025	0.318881701	0.350430886	0.3459526	0.327387039	0.315942435
CR	Composite						
MM	Composite						
MR	Composite	0.2007025	0.318881701	0.350430886	0.3459526	0.327387039	0.315942435
XR	Composite	20.07%	34.52%	35.64%	36.85%	31.50%	29.78%
MR	Composite						
MR	Composite	20.07%	31.89%	35.04%	34.60%	32.74%	31.59%
XR	Composite	20.07%	34.52%	35.64%	36.85%	31.50%	29.78%
XR	Composite	20.07%	34.52%	35.64%	36.85%	31.50%	29.78%
MR	Composite	20.07%	33.17%	36.05%	35.20%	33.01%	31.60%
MR	Composite						
MR	Composite	20.07%	31.89%	35.04%	34.60%	32.74%	31.59%
CR	Composite	20.07%	35.20%	38.12%	37.24%	34.42%	33.15%
MM	Composite						
MR	Composite	20.07%	31.89%	35.04%	34.60%	32.74%	31.59%
XR	Composite	20.07%	34.52%	35.64%	36.85%	31.50%	29.78%
CR	Composite	80.15%	80.15%	60.00%	57.23%	49.93%	42.15%
MM	Composite						
MR	Composite	80.15%	80.15%	60.00%	54.37%	47.43%	42.15%
CR	Composite	80.15%	80.15%	60.00%	57.23%	49.93%	42.15%
CR	Composite	80.15%	80.15%	60.00%	54.37%	47.43%	42.15%
CR	Composite	80.15%	80.15%	60.00%	57.23%	49.93%	42.15%
MM	Composite						
MR	Composite	80.15%	80.15%	60.00%	54.37%	47.43%	42.15%
XR	Composite	0.8015	0.8015	0.6	0.523636842	0.456857895	0.4215
MM	Composite	0.27%	0.39%	0.53%	0.66%	0.72%	0.78%
CR	Composite	0.27%	0.40%	0.50%	0.68%	0.72%	0.80%
MM	Composite	0.002699146	0.003841489	0.005383333	0.006616111	0.007241755	0.007858556
MR	Composite	0.002699146	0.003813524	0.005327257	0.006547193	0.007101143	0.007723541
XR	Composite	0.27%	0.37%	0.50%	0.62%	0.68%	0.74%
CR	Composite	0.002699146	0.004014236	0.00499786	0.006818187	0.007200767	0.007957273
MM	Composite	0.27%	0.38%	0.54%	0.66%	0.72%	0.79%
MM	Composite	0.27%	0.39%	0.53%	0.66%	0.72%	0.78%
MM	Composite	0.27%	0.38%	0.54%	0.66%	0.72%	0.79%
CR	Composite	0.27%	0.40%	0.50%	0.68%	0.72%	0.80%
MM	Composite	0.002699146	0.003841489	0.005383333	0.006616111	0.007241755	0.007858556
MR	Composite	0.27%	0.38%	0.53%	0.65%	0.71%	0.77%
XR	Composite	0.27%	0.37%	0.50%	0.62%	0.68%	0.74%
MM	Composite	0.009035	0.007080838	0.010123395	0.011663283	0.012968952	0.01423564
MM	Composite	0.90%	0.71%	1.01%	1.17%	1.29%	1.42%
CR	Composite	0.009035	0.007375872	0.010522434	0.012079524	0.013450092	0.014828792
MM	Composite	0.009035	0.007080838	0.010137963	0.011654744	0.012881943	0.01423564
MR	Composite	0.90%	0.70%	1.00%	1.15%	1.28%	1.41%
XR	Composite						
CR	Composite	0.90%	0.74%	1.05%	1.21%	1.35%	1.48%

0.34%	0.39%	0.50%	0.52%	0.51%	40.00%	BB	A
0.33%	0.38%	0.50%	0.52%	0.51%	40.00%	BBB	AA
0.32%	0.37%	0.50%	0.52%	0.51%	40.00%	BB	A
0.74%	0.80%	0.82%	1.05%	1.04%	40.00%	BB	BB
0.75%	0.80%	0.82%	1.05%	1.04%	40.00%	A	A
0.78%	0.84%	0.82%	1.05%	1.04%	40.00%	BBB	BBB
0.75%	0.81%	0.82%	1.05%	1.04%	40.00%	BBB	BBB
0.75%	0.007992815	0.0082425	0.010458333	0.010364813	0.4	A	A
0.72%	0.77%	0.82%	1.05%	1.04%	40.00%	BBB	BBB
0.75%	0.80%	0.82%	1.05%	1.04%	40.00%	A	A
0.75%	0.007992815	0.0082425	0.010458333	0.010364813	0.4	A	A
0.74%	0.80%	0.82%	1.05%	1.04%	40.00%	BB	BB
0.78%	0.84%	0.82%	1.05%	1.04%	40.00%	BBB	BBB
					40.00%		
0.75%	0.80%	0.82%	1.05%	1.04%	40.00%	A	A
0.72%	0.77%	0.82%	1.05%	1.04%	40.00%	BBB	BBB
					40.00%		
0.76%	0.81%	0.81%	0.81%	0.81%	40.00%		NR
					0.4		
					40.00%		
0.74%	0.79%	1.10%	1.13%	1.15%	40.00%	NR	NR
					40.00%		
					0.4		
0.74%	0.0079	0.0109976	0.0113414	0.01153575	0.4	NR	NR
					40.00%		
28.07%	0.260537554	0.261320189	0.237055797	0.231966428	0.288888889	NR	BBB
28.07%	0.260537554	0.261320189	0.237055797	0.231966428	0.288888889	NR	BBB
28.48%	0.263294623	0.261320189	0.24151521	0.237841828	0.285714286	NR	A
					0.285714286		
28.48%	0.263294623	0.261320189	0.24151521	0.237841828	0.285714286	NR	A
					0.3		
					0.288888889		
28.48%	0.263294623	0.261320189	0.24151521	0.237841828	0.285714286	NR	A
27.38%	25.29%	26.13%	23.26%	22.91%	29.33%	NR	A
					28.57%		
28.48%	26.33%	26.13%	24.15%	23.78%	28.57%	NR	A
27.38%	25.29%	26.13%	23.26%	22.91%	29.33%	NR	A
27.38%	25.29%	26.13%	23.26%	22.91%	29.33%	NR	A
28.07%	26.05%	26.13%	23.71%	23.20%	28.89%	NR	BBB
					28.57%		
28.48%	26.33%	26.13%	24.15%	23.78%	28.57%	NR	A
29.88%	27.64%	26.13%	25.42%	25.04%	30.00%	NR	A
					28.89%		
28.48%	26.33%	26.13%	24.15%	23.78%	28.57%	NR	A
27.38%	25.29%	26.13%	23.26%	22.91%	29.33%	NR	A
34.75%	29.20%	29.20%	29.20%	29.20%	40.00%		NR
					40.00%		
34.75%	29.20%	29.20%	29.20%	29.20%	40.00%		NR
34.75%	29.20%	29.20%	29.20%	29.20%	40.00%		NR
34.75%	29.20%	29.20%	29.20%	29.20%	0.4		NR
34.75%	29.20%	29.20%	29.20%	29.20%	0.4		NR
					0.4		
34.75%	29.20%	29.20%	29.20%	29.20%	0.4		NR
34.75%	0.292	0.292	0.292	0.292	0.4		NR
0.80%	0.82%	0.82%	0.80%	0.77%		NR	BB
0.83%	0.85%	0.82%	0.80%	0.77%	0.4	NR	BBB
0.80%	0.008181546	0.008170726	0.008	0.007712602	0.4	NR	A
0.79%	0.00809984	0.008170726	0.008	0.007712602	0.4	NR	BBB
0.76%	0.78%	0.82%	0.80%	0.77%	40.00%	NR	BBB
0.83%	0.008526147	0.008170726	0.008	0.007712602	0.4	NR	BBB
0.80%	0.82%	0.82%	0.80%	0.77%	40.00%	NR	A
0.80%	0.82%	0.82%	0.80%	0.77%	40.00%	NR	BB
0.80%	0.82%	0.82%	0.80%	0.77%	40.00%	NR	A
0.83%	0.85%	0.82%	0.80%	0.77%	40.00%	NR	BBB
0.80%	0.008181546	0.008170726	0.008	0.007712602	0.4	NR	A
0.79%	0.81%	0.82%	0.80%	0.77%	40.00%	NR	BBB
0.76%	0.78%	0.82%	0.80%	0.77%	40.00%	NR	BBB
1.44%	0.014444746	0.014989235	0.014794015	0.015803333	0.2	NR	BB
1.44%	1.44%	1.50%	1.48%	1.58%	20.00%	NR	A
1.50%	0.01504661	0.014989235	0.014794015	0.016461806	0.2	NR	BBB
1.44%	0.014444746	0.014989235	0.014794015	0.015803333	0.2	NR	A
1.42%	1.43%	1.50%	1.48%	1.56%	20.00%	NR	BBB
					20.00%		
1.50%	1.50%	1.50%	1.48%	1.65%	20.00%	NR	BBB

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	AA	A	A
A	A	A	AA	A	A
A	A	A	AA	A	A
A	A	A	A	A	BBB
A	A	A	AA	A	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	AA	A	A
A	A	A	A	A	BBB
NR	CCC	CCC	NR	NR	NR
NR	B	B	NR	NR	NR
NR	CCC	CCC	NR	NR	NR
NR	CCC	CCC	NR	NR	NR
NR	CCC	CCC	NR	NR	NR
NR	B	B	NR	NR	NR
NR	CCC	CCC	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A

NR	NR	NR	A	11 Health Care
NR	NR	NR	A	11 Health Care
NR	NR	NR	A	11 Health Care
NR	B	NR	A	11 Basic Materials
NR	B	NR	A	11 Basic Materials
NR	B	NR	A	11 Basic Materials
NR	B	NR	A	11 Basic Materials
NR	B	NR	A	11 Basic Materials
NR	B	NR	A	11 Basic Materials
NR	B	NR	A	11 Basic Materials
NR	B	NR	A	11 Basic Materials
NR	B	NR	A	11 Basic Materials
			NR	Basic Materials
NR	B	NR	A	11 Basic Materials
NR	B	NR	A	11 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	3 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	3 Basic Materials
			NR	Basic Materials
NR	BB	BB	A	7 Basic Materials
NR	BB	BB	A	7 Basic Materials
NR	BBB	BBB	A	6 Basic Materials
			NR	Basic Materials
NR	BBB	BBB	A	6 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	BBB	BBB	A	6 Basic Materials
NR	BBB	BBB	A	3 Basic Materials
			NR	Basic Materials
NR	BBB	BBB	A	6 Basic Materials
NR	BBB	BBB	A	3 Basic Materials
NR	BBB	BBB	A	3 Basic Materials
NR	BB	BB	A	7 Basic Materials
			NR	Basic Materials
NR	BBB	BBB	A	6 Basic Materials
NR	BBB	BBB	A	7 Basic Materials
			NR	Basic Materials
NR	BBB	BBB	A	6 Basic Materials
NR	BBB	BBB	A	3 Basic Materials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	BB	BBB	9 Financials
NR	NR	A	BBB	9 Financials
NR	NR	BBB	BBB	9 Financials
NR	NR	A	BBB	9 Financials
NR	NR	BBB	BBB	9 Financials
			NR	Financials
NR	NR	BBB	BBB	9 Financials

N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada		A				
N.Amer	Canada		A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	Canada	CCC	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	CCC	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	CCC	CCC				
N.Amer	Canada	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	CCC	CCC				
N.Amer	Canada	CCC	CCC				
N.Amer	Canada	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	CCC	CCC				
N.Amer	Canada	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	CCC	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	CCC	CCC				
N.Amer	Canada	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	CCC	CCC	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	CCC	CCC				
N.Amer	Canada	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC		Thin	Thin	DocAdj
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC		Thin	Thin	CcyGrp
N.Amer	United States	CCC	CCC		Thin	Thin	DocAdj
N.Amer	United States	CCC	CCC		Thin	Thin	Entity Tier
N.Amer	United States	CCC	CCC		Thin	Thin	DocAdj
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC		Thin	Thin	CcyGrp
N.Amer	United States	CCC	CCC		Thin	Thin	DocAdj
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Thin	Thin	Thin	Thin			
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
DocAdj	Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
Entity Tier	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

Entity Tier
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ACAFPGBPMM	31-Jul-08 ACAFP
ACAFPGBPMR	31-Jul-08 ACAFP
ACAFPHKDMM	31-Jul-08 ACAFP
ACAFPJPYMM	31-Jul-08 ACAFP
ACAFPSGDMM	31-Jul-08 ACAFP
ACAFPUSDCR	31-Jul-08 ACAFP
ACAFPUSDMM	31-Jul-08 ACAFP
ACAFPUSDMR	31-Jul-08 ACAFP
ACAFPUSDXR	31-Jul-08 ACAFP
ACAFP-CRLYONEURCR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONEURMM	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONEURMR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONEURXR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONGBPCR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONGBPMM	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONJPYCR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONJPYMM	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONUSDCR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONUSDMM	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONUSDMR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONUSDXR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONEURCR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONEURMM	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONEURMR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONEURXR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONJPYMM	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONUSDCR	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONUSDMM	31-Jul-08 ACAFP-CRLYON
ACAFP-CRLYONUSDMR	31-Jul-08 ACAFP-CRLYON
ACAFP-CalyonEURCR	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonEURMM	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonEURMR	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonEURXR	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonGBPCR	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonGBPMM	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonUSDCR	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonUSDMM	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonUSDMR	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonUSDXR	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonCHFMM	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonEURCR	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonEURMM	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonEURMR	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonUSDCR	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonUSDMM	31-Jul-08 ACAFP-Calyon
ACAFP-CalyonUSDMR	31-Jul-08 ACAFP-Calyon
ACCENTEURCR	31-Jul-08 ACCENT
ACCENTEURMR	31-Jul-08 ACCENT
ACCENTEURXR	31-Jul-08 ACCENT
ACCENTUSDCR	31-Jul-08 ACCENT
ACCENTUSDMR	31-Jul-08 ACCENT
ACCENTUSDXR	31-Jul-08 ACCENT
ACCORAUDCR	31-Jul-08 ACCOR
ACCORAUDMM	31-Jul-08 ACCOR
ACCORAUDMR	31-Jul-08 ACCOR
ACCORCADMM	31-Jul-08 ACCOR
ACCORCHFCR	31-Jul-08 ACCOR
ACCORCHFMM	31-Jul-08 ACCOR
ACCOREURCR	31-Jul-08 ACCOR
ACCOREURMM	31-Jul-08 ACCOR
ACCOREURMR	31-Jul-08 ACCOR
ACCOREURXR	31-Jul-08 ACCOR
ACCORGBPMM	31-Jul-08 ACCOR
ACCORGBPMR	31-Jul-08 ACCOR
ACCORHKDMM	31-Jul-08 ACCOR
ACCORJPYCR	31-Jul-08 ACCOR
ACCORJPYMM	31-Jul-08 ACCOR
ACCORSEKMM	31-Jul-08 ACCOR
ACCORSGDCR	31-Jul-08 ACCOR
ACCORSGDMM	31-Jul-08 ACCOR
ACCORUSDCR	31-Jul-08 ACCOR
ACCORUSDMM	31-Jul-08 ACCOR
ACCORUSDMR	31-Jul-08 ACCOR
ACCORUSDXR	31-Jul-08 ACCOR

Cr Agricole SA	FH49GG	SUBLT2	GBP
Cr Agricole SA	FH49GG	SUBLT2	GBP
Cr Agricole SA	FH49GG	SUBLT2	HKD
Cr Agricole SA	FH49GG	SUBLT2	JPY
Cr Agricole SA	FH49GG	SUBLT2	SGD
Cr Agricole SA	FH49GG	SUBLT2	USD
Cr Agricole SA	FH49GG	SUBLT2	USD
Cr Agricole SA	FH49GG	SUBLT2	USD
Cr Agricole SA	FH49GG	SUBLT2	USD
Cr LYONNAIS	2E78BD	SNRFOR	EUR
Cr LYONNAIS	2E78BD	SNRFOR	EUR
Cr LYONNAIS	2E78BD	SNRFOR	EUR
Cr LYONNAIS	2E78BD	SNRFOR	EUR
Cr LYONNAIS	2E78BD	SNRFOR	GBP
Cr LYONNAIS	2E78BD	SNRFOR	GBP
Cr LYONNAIS	2E78BD	SNRFOR	JPY
Cr LYONNAIS	2E78BD	SNRFOR	JPY
Cr LYONNAIS	2E78BD	SNRFOR	USD
Cr LYONNAIS	2E78BD	SNRFOR	USD
Cr LYONNAIS	2E78BD	SNRFOR	USD
Cr LYONNAIS	2E78BD	SNRFOR	USD
Cr LYONNAIS	2E78BD	SUBLT2	EUR
Cr LYONNAIS	2E78BD	SUBLT2	EUR
Cr LYONNAIS	2E78BD	SUBLT2	EUR
Cr LYONNAIS	2E78BD	SUBLT2	EUR
Cr LYONNAIS	2E78BD	SUBLT2	JPY
Cr LYONNAIS	2E78BD	SUBLT2	USD
Cr LYONNAIS	2E78BD	SUBLT2	USD
Cr LYONNAIS	2E78BD	SUBLT2	USD
Calyon	FG458L	SNRFOR	EUR
Calyon	FG458L	SNRFOR	EUR
Calyon	FG458L	SNRFOR	EUR
Calyon	FG458L	SNRFOR	EUR
Calyon	FG458L	SNRFOR	GBP
Calyon	FG458L	SNRFOR	GBP
Calyon	FG458L	SNRFOR	USD
Calyon	FG458L	SNRFOR	USD
Calyon	FG458L	SNRFOR	USD
Calyon	FG458L	SNRFOR	USD
Calyon	FG458L	SUBLT2	CHF
Calyon	FG458L	SUBLT2	EUR
Calyon	FG458L	SUBLT2	EUR
Calyon	FG458L	SUBLT2	EUR
Calyon	FG458L	SUBLT2	USD
Calyon	FG458L	SUBLT2	USD
Calyon	FG458L	SUBLT2	USD
Accenture Ltd	GH265G	SNRFOR	EUR
Accenture Ltd	GH265G	SNRFOR	EUR
Accenture Ltd	GH265G	SNRFOR	EUR
Accenture Ltd	GH265G	SNRFOR	USD
Accenture Ltd	GH265G	SNRFOR	USD
Accenture Ltd	GH265G	SNRFOR	USD
ACCOR	0A477B	SNRFOR	AUD
ACCOR	0A477B	SNRFOR	AUD
ACCOR	0A477B	SNRFOR	AUD
ACCOR	0A477B	SNRFOR	CAD
ACCOR	0A477B	SNRFOR	CHF
ACCOR	0A477B	SNRFOR	CHF
ACCOR	0A477B	SNRFOR	EUR
ACCOR	0A477B	SNRFOR	EUR
ACCOR	0A477B	SNRFOR	EUR
ACCOR	0A477B	SNRFOR	EUR
ACCOR	0A477B	SNRFOR	GBP
ACCOR	0A477B	SNRFOR	GBP
ACCOR	0A477B	SNRFOR	HKD
ACCOR	0A477B	SNRFOR	JPY
ACCOR	0A477B	SNRFOR	JPY
ACCOR	0A477B	SNRFOR	SEK
ACCOR	0A477B	SNRFOR	SGD
ACCOR	0A477B	SNRFOR	SGD
ACCOR	0A477B	SNRFOR	USD
ACCOR	0A477B	SNRFOR	USD
ACCOR	0A477B	SNRFOR	USD
ACCOR	0A477B	SNRFOR	USD

MM	Composite	0.90%	0.71%	1.01%	1.17%	1.29%	1.42%
MR	Composite						
MM	Composite	0.90%	0.71%	1.01%	1.17%	1.29%	1.42%
MM	Composite	0.90%	0.71%	1.01%	1.17%	1.30%	1.42%
MM	Composite	0.90%	0.71%	1.01%	1.17%	1.29%	1.42%
CR	Composite	0.90%	0.74%	1.05%	1.21%	1.35%	1.48%
MM	Composite	0.90%	0.71%	1.01%	1.17%	1.29%	1.42%
MR	Composite	0.90%	0.70%	1.00%	1.15%	1.28%	1.41%
XR	Composite						
CR	Composite	0.25%	0.36%	0.53%	0.63%	0.72%	0.83%
MM	Composite	0.002485	0.003492004	0.005247186	0.006040663	0.007060251	0.0078534
MR	Composite	0.25%	0.35%	0.52%	0.60%	0.70%	0.78%
XR	Composite	0.25%	0.33%	0.49%	0.58%	0.67%	0.75%
CR	Composite	0.25%	0.36%	0.53%	0.63%	0.72%	0.83%
MM	Composite	0.25%	0.35%	0.52%	0.60%	0.71%	0.79%
CR	Composite	0.25%	0.35%	0.52%	0.61%	0.71%	0.79%
MM	Composite	0.25%	0.35%	0.52%	0.61%	0.71%	0.79%
CR	Composite	0.25%	0.36%	0.53%	0.63%	0.72%	0.83%
MM	Composite	0.25%	0.35%	0.52%	0.60%	0.71%	0.79%
MR	Composite	0.25%	0.35%	0.52%	0.60%	0.70%	0.78%
XR	Composite						
CR	Composite	0.71%	0.73%	0.97%	1.17%	1.37%	1.50%
MM	Composite	0.71%	0.70%	0.93%	1.13%	1.31%	1.44%
MR	Composite	0.71%	0.69%	0.93%	1.11%	1.29%	1.42%
XR	Composite						
MM	Composite	0.007082371	0.00696331	0.009537789	0.01133249	0.01319511	0.014585367
CR	Composite	0.007082371	0.007253448	0.009666683	0.011699975	0.013678833	0.01496639
MM	Composite	0.71%	0.70%	0.93%	1.13%	1.31%	1.44%
MR	Composite						
CR	Composite	0.33%	0.34%	0.51%	0.67%	0.74%	0.82%
MM	Composite	0.33%	0.35%	0.51%	0.64%	0.70%	0.79%
MR	Composite	0.33%	0.34%	0.51%	0.63%	0.70%	0.78%
XR	Composite	0.33%	0.33%	0.51%	0.61%	0.67%	0.75%
CR	Composite	0.33%	0.34%	0.51%	0.67%	0.74%	0.82%
MM	Composite	0.33%	0.35%	0.51%	0.64%	0.70%	0.79%
CR	Composite	0.33%	0.34%	0.51%	0.67%	0.74%	0.82%
MM	Composite	0.33%	0.35%	0.51%	0.64%	0.70%	0.79%
MR	Composite	0.33%	0.34%	0.51%	0.63%	0.70%	0.78%
XR	Composite	0.003294803	0.003295848	0.0051125	0.006094937	0.006701728	0.007539099
MM	Composite	0.69%	0.77%	1.02%	1.24%	1.37%	1.43%
CR	Composite	0.69%	0.77%	1.07%	1.24%	1.37%	1.50%
MM	Composite	0.69%	0.77%	1.02%	1.24%	1.37%	1.43%
MR	Composite	0.69%	0.77%	1.01%	1.24%	1.37%	1.43%
CR	Composite	0.69%	0.77%	1.07%	1.24%	1.37%	1.50%
MM	Composite	0.69%	0.77%	1.02%	1.24%	1.37%	1.43%
MR	Composite	0.006901098	0.007707811	0.010122584	0.012362467	0.013693326	0.014266104
CR	Composite						
MR	Composite	0.26%	0.26%	0.21%	0.39%	0.41%	0.50%
XR	Composite						
CR	Composite						
MR	Composite	0.26%	0.26%	0.21%	0.39%	0.41%	0.50%
XR	Composite	0.26%	0.26%	0.21%	0.39%	0.41%	0.48%
CR	Composite	0.004230041	0.004451456	0.005976338	0.007285493	0.008225856	0.00922414
MM	Composite	0.42%	0.45%	0.57%	0.70%	0.79%	0.88%
MR	Composite						
MM	Composite	0.42%	0.43%	0.56%	0.68%	0.78%	0.88%
CR	Composite	0.42%	0.46%	0.56%	0.70%	0.81%	0.92%
MM	Composite	0.42%	0.43%	0.56%	0.68%	0.78%	0.88%
CR	Composite	0.42%	0.46%	0.56%	0.70%	0.81%	0.92%
MM	Composite	0.42%	0.43%	0.56%	0.68%	0.78%	0.88%
MR	Composite	0.004142604	0.004347931	0.005457399	0.006737531	0.007722368	0.008748383
XR	Composite						
MM	Composite	0.42%	0.43%	0.56%	0.68%	0.78%	0.88%
MR	Composite						
MM	Composite	0.42%	0.43%	0.56%	0.68%	0.78%	0.88%
CR	Composite	0.42%	0.45%	0.56%	0.69%	0.79%	0.89%
MM	Composite	0.004230041	0.004451456	0.005613603	0.006882291	0.007884102	0.008935934
MM	Composite	0.42%	0.43%	0.56%	0.68%	0.78%	0.88%
CR	Composite	0.42%	0.46%	0.56%	0.70%	0.81%	0.92%
MM	Composite	0.42%	0.43%	0.56%	0.68%	0.78%	0.88%
CR	Composite	0.42%	0.46%	0.56%	0.70%	0.81%	0.92%
MM	Composite	0.42%	0.43%	0.56%	0.68%	0.78%	0.88%
MR	Composite	0.41%	0.43%	0.55%	0.67%	0.77%	0.87%
XR	Composite	0.40%	0.42%	0.53%	0.65%	0.74%	0.84%

1.44%	1.44%	1.50%	1.48%	1.58%	20.00%	NR	A
					20.00%		
1.44%	1.44%	1.50%	1.48%	1.58%	20.00%	NR	A
1.44%	1.44%	1.50%	1.48%	1.58%	0.2	NR	BB
1.44%	1.44%	1.50%	1.48%	1.58%	20.00%	NR	A
1.50%	1.50%	1.50%	1.48%	1.65%	20.00%	NR	BBB
1.44%	1.44%	1.50%	1.48%	1.58%	20.00%	NR	A
1.42%	1.43%	1.50%	1.48%	1.56%	20.00%	NR	BBB
					20.00%		
0.85%	0.87%	0.89%	0.93%	0.97%	40.00%	NR	BBB
0.81%	0.008384081	0.008865328	0.009288	0.00970968	0.4	NR	A
0.81%	0.83%	0.89%	0.93%	0.97%	40.00%	NR	BBB
0.78%	0.80%	0.89%	0.93%	0.97%	40.00%	NR	BBB
0.85%	0.87%	0.89%	0.93%	0.97%	0.4	NR	BBB
0.81%	0.84%	0.89%	0.93%	0.97%	40.00%	NR	A
0.82%	0.84%	0.89%	0.93%	0.97%	40.00%	NR	BB
0.82%	0.84%	0.89%	0.93%	0.97%	40.00%	NR	BB
0.85%	0.87%	0.89%	0.93%	0.97%	40.00%	NR	BBB
0.81%	0.84%	0.89%	0.93%	0.97%	40.00%	NR	A
0.81%	0.83%	0.89%	0.93%	0.97%	40.00%	NR	BBB
					40.00%		
1.49%	1.51%	1.51%	1.65%	1.62%	20.00%	NR	BBB
1.44%	1.45%	1.45%	1.59%	1.62%	20.00%	NR	A
1.42%	1.44%	1.44%	1.57%	1.62%	20.00%	NR	BBB
					20.00%		
1.45%	0.01468547	0.01468547	0.016081	0.016155	0.2	NR	BB
1.49%	0.015138403	0.015138403	0.016534514	0.016155	0.2	NR	BBB
1.44%	1.45%	1.45%	1.59%	1.62%	20.00%	NR	A
					20.00%		
0.84%	0.86%	0.82%	0.82%	0.82%	40.00%	NR	A
0.80%	0.82%	0.82%	0.82%	0.82%	40.00%	NR	A
0.79%	0.81%	0.82%	0.82%	0.82%	40.00%	NR	BBB
0.76%	0.78%	0.82%	0.82%	0.82%	40.00%	NR	BBB
0.84%	0.86%	0.82%	0.82%	0.82%	40.00%	NR	A
0.80%	0.82%	0.82%	0.82%	0.82%	40.00%	NR	A
0.84%	0.86%	0.82%	0.82%	0.82%	40.00%	NR	A
0.80%	0.82%	0.82%	0.82%	0.82%	40.00%	NR	A
0.79%	0.81%	0.82%	0.82%	0.82%	40.00%	NR	BBB
0.76%	0.007812039	0.008207553	0.008207553	0.008207553	0.4	NR	BBB
1.46%	1.48%	1.50%	1.50%	1.50%	20.00%	NR	NR
1.53%	1.55%	1.50%	1.50%	1.50%	20.00%	NR	NR
1.46%	1.48%	1.50%	1.50%	1.50%	20.00%	NR	NR
1.45%	1.47%	1.50%	1.50%	1.50%	20.00%	NR	NR
1.53%	1.55%	1.50%	1.50%	1.50%	20.00%	NR	NR
1.46%	1.48%	1.50%	1.50%	1.50%	20.00%	NR	NR
1.45%	0.014728535	0.01495723	0.01495723	0.01495723	0.2	NR	NR
					40.00%		
0.61%	0.70%	0.70%	0.70%	0.70%	40.00%		NR
					40.00%		
					40.00%		
0.61%	0.70%	0.70%	0.70%	0.70%	40.00%		NR
0.59%	0.70%	0.70%	0.70%	0.70%	40.00%		NR
0.98%	0.010487175	0.011921851	0.014167084	0.014883457	0.384545456	BBB	BBB
0.93%	1.00%	1.19%	1.42%	1.49%	38.45%	BBB	BBB
					38.45%		
0.94%	1.00%	1.19%	1.40%	1.49%	40.00%	AA	AA
0.97%	1.05%	1.19%	1.46%	1.49%	38.00%	A	AA
0.94%	1.00%	1.19%	1.40%	1.49%	40.00%	AA	AA
0.97%	1.05%	1.19%	1.46%	1.49%	38.00%	A	AA
0.94%	1.00%	1.19%	1.40%	1.49%	40.00%	AA	AA
0.93%	0.009946314	0.011921851	0.013835337	0.014883457	0.384545456	A	A
					38.45%		
0.94%	1.00%	1.19%	1.40%	1.49%	40.00%	AA	AA
					0.384545456		
0.94%	1.00%	1.19%	1.40%	1.49%	40.00%	AA	AA
0.95%	1.01%	1.19%	1.42%	1.49%	38.45%	BBB	BBB
0.95%	0.010141217	0.011921851	0.014167084	0.014883457	0.384545456	BBB	BBB
0.94%	1.00%	1.19%	1.40%	1.49%	40.00%	AA	AA
0.97%	1.05%	1.19%	1.46%	1.49%	38.00%	A	AA
0.94%	1.00%	1.19%	1.40%	1.49%	40.00%	AA	AA
0.97%	1.05%	1.19%	1.46%	1.49%	38.00%	A	AA
0.94%	1.00%	1.19%	1.40%	1.49%	40.00%	AA	AA
0.93%	0.99%	1.19%	1.38%	1.49%	38.45%	A	A
0.89%	0.96%	1.19%	1.33%	1.49%	38.45%	A	A

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AAA	AAA	AA	AA
A	A	AA	AA	A	A
A	A	AA	AA	A	A
A	A	A	A	A	A
A	AA	AAA	AAA	AA	AA
BBB	BBB	A	A	BBB	BBB
BBB	BBB	A	A	BBB	BBB
A	A	A	A	A	A
A	AA	AAA	AAA	AA	AA
A	A	AA	AA	A	A
A	A	A	A	A	A
AA	AA	AA	AA	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	A	A
NR	BBB	A	A	A	A
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	A	A	A	A
NR	A	A	A	A	A
NR	BBB	A	A	A	A
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
B	NR	NR	BB	BB	BB
B	NR	NR	B	B	B
B	NR	NR	BB	BB	BB
B	NR	NR	B	B	B
B	NR	NR	B	B	B
B	NR	NR	BB	BB	BB
B	NR	NR	B	B	B
NR	NR	NR	BBB	A	NR
NR	NR	NR	BBB	A	NR
NR	NR	NR	BB	BBB	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	AA	AA	AA	A
AA	AAA	AA	AAA	AA	AA
A	AA	AA	AA	AA	A
AA	AAA	AA	AAA	AA	AA
A	AA	AA	AA	A	AA
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AAA	AA	AAA	AA	AA
A	AA	AA	AA	AA	A
AA	AAA	AA	AAA	AA	AA
A	AA	AA	AA	AA	A
AA	AAA	AA	AAA	AA	AA
A	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA

NR	NR	A	BBB	9 Financials
			NR	Financials
NR	NR	A	BBB	9 Financials
NR	NR	BB	BBB	9 Financials
NR	NR	A	BBB	9 Financials
NR	NR	BBB	BBB	9 Financials
NR	NR	A	BBB	9 Financials
NR	NR	BBB	BBB	9 Financials
			NR	Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	13 Financials
NR	NR	NR	A	13 Financials
NR	NR	NR	A	13 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	13 Financials
NR	NR	NR	A	13 Financials
NR	NR	NR	A	13 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	13 Financials
NR	NR	NR	A	13 Financials
			NR	Financials
	BBB	NR	A	4 Financials
	BBB	NR	A	6 Financials
	BBB	NR	A	8 Financials
			NR	Financials
	BB	NR	A	8 Financials
	BBB	NR	A	4 Financials
	BBB	NR	A	6 Financials
			NR	Financials
NR			A	3 Financials
NR			A	5 Financials
NR			A	5 Financials
NR			A	5 Financials
NR			A	3 Financials
NR			A	5 Financials
NR			A	3 Financials
NR			A	5 Financials
NR			A	5 Financials
NR			A	5 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
			NR	Industrials
			NR	3 Industrials
			NR	Industrials
			NR	Industrials
			NR	3 Industrials
			NR	3 Industrials
NR	B	NR	A	4 Consumer Services
NR	B	NR	A	4 Consumer Services
			NR	Consumer Services
NR	BBB	NR	AA	13 Consumer Services
NR	BB	NR	A	7 Consumer Services
NR	BBB	NR	AA	13 Consumer Services
NR	BB	NR	A	7 Consumer Services
NR	BBB	NR	AA	13 Consumer Services
NR	BB	NR	AA	14 Consumer Services
			NR	Consumer Services
NR	BBB	NR	AA	13 Consumer Services
			NR	Consumer Services
NR	BBB	NR	AA	13 Consumer Services
NR	B	NR	AA	14 Consumer Services
NR	B	NR	AA	14 Consumer Services
NR	BBB	NR	AA	13 Consumer Services
NR	BB	NR	A	7 Consumer Services
NR	BBB	NR	AA	13 Consumer Services
NR	BB	NR	A	7 Consumer Services
NR	BBB	NR	AA	13 Consumer Services
NR	BB	NR	AA	14 Consumer Services
NR	BB	NR	AA	14 Consumer Services

Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	CcyGrp	Thin	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	Thin	DocAdj
Europe	France	AA	AA	Thin	DocAdj	Thin	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	Thin	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	France	AA	AA	Thin	CcyGrp	Thin	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	Thin	DocAdj
Europe	France	AA	AA	Thin	DocAdj	Thin	DocAdj
Europe	France	AA	AA	Thin	Thin	DocAdj	Thin
Europe	France	AA	AA	Thin	Thin	DocAdj	Thin
Europe	France	AA	AA	Thin	Thin	DocAdj	Thin
Europe	France	AA	AA	Thin	Thin	DocAdj	Thin
Europe	France	AA	AA	Thin	Thin	DocAdj	Thin
Europe	France	AA	AA	Thin	Thin	DocAdj	Thin
N.Amer	Bermuda	A	A				
N.Amer	Bermuda	A	A		Thin	Thin	Thin
N.Amer	Bermuda	A	A				
N.Amer	Bermuda	A	A				
N.Amer	Bermuda	A	A		Thin	Thin	Thin
N.Amer	Bermuda	A	A		Thin	Thin	Thin
Europe	France	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	France	BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	France	BBB	A				
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A				
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A				
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj		DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj		DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	CcyGrp	CcyGrp	Thin			
Thin	CcyGrp	CcyGrp	Thin			
Thin	DocAdj	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp
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ACEAUDCR	31-Jul-08 ACE
ACEAUDMR	31-Jul-08 ACE
ACEAUDXR	31-Jul-08 ACE
ACECADMR	31-Jul-08 ACE
ACECHFMR	31-Jul-08 ACE
ACEEURCR	31-Jul-08 ACE
ACEEURMM	31-Jul-08 ACE
ACEEURMR	31-Jul-08 ACE
ACEEURXR	31-Jul-08 ACE
ACEGBPMM	31-Jul-08 ACE
ACEGBPMR	31-Jul-08 ACE
ACEGBPXR	31-Jul-08 ACE
ACEHKDMR	31-Jul-08 ACE
ACEHKDXR	31-Jul-08 ACE
ACEJPYMR	31-Jul-08 ACE
ACEJPYXR	31-Jul-08 ACE
ACESEKCR	31-Jul-08 ACE
ACESEKMR	31-Jul-08 ACE
ACESEKXR	31-Jul-08 ACE
ACESGDMR	31-Jul-08 ACE
ACETWDCR	31-Jul-08 ACE
ACETWDMR	31-Jul-08 ACE
ACEUSDCR	31-Jul-08 ACE
ACEUSDMM	31-Jul-08 ACE
ACEUSDMR	31-Jul-08 ACE
ACEUSDXR	31-Jul-08 ACE
ACE-INAHldgsCADMR	31-Jul-08 ACE-INAHldgs
ACE-INAHldgsUSDCR	31-Jul-08 ACE-INAHldgs
ACE-INAHldgsUSDMR	31-Jul-08 ACE-INAHldgs
ACE-INAHldgsUSDXR	31-Jul-08 ACE-INAHldgs
ACEAEURCR	31-Jul-08 ACEA
ACEAEURMM	31-Jul-08 ACEA
ACEAEURMR	31-Jul-08 ACEA
ACEAUSDMM	31-Jul-08 ACEA
ACEFINUSDCR	31-Jul-08 ACEFIN
ACEFINUSDMR	31-Jul-08 ACEFIN
ACFUSDCR	31-Jul-08 ACF
ACFUSDMR	31-Jul-08 ACF
ACFUSDXR	31-Jul-08 ACF
ACGEURMR	31-Jul-08 ACG
ACGUSDMR	31-Jul-08 ACG
ACHMEA-HldgNVEURCR	31-Jul-08 ACHMEA-HldgNV
ACHMEA-HldgNVEURMM	31-Jul-08 ACHMEA-HldgNV
ACHMEA-HldgNVJPYMM	31-Jul-08 ACHMEA-HldgNV
ACHMEA-HldgNVUSDCR	31-Jul-08 ACHMEA-HldgNV
ACHMEA-HldgNVUSDMM	31-Jul-08 ACHMEA-HldgNV
ACHMEA-HldgNVUSDMR	31-Jul-08 ACHMEA-HldgNV
ACHMEA-HypobkEURCR	31-Jul-08 ACHMEA-Hypobk
ACHMEA-HypobkEURMM	31-Jul-08 ACHMEA-Hypobk
ACHMEA-HypobkUSDMM	31-Jul-08 ACHMEA-Hypobk
ACIUSDMR	31-Jul-08 ACI
ACIUSDXR	31-Jul-08 ACI
ACI-AWFEURMM	31-Jul-08 ACI-AWF
ACI-AWFEURMR	31-Jul-08 ACI-AWF
ACI-AWFUSDCR	31-Jul-08 ACI-AWF
ACI-AWFUSDMM	31-Jul-08 ACI-AWF
ACI-AWFUSDMR	31-Jul-08 ACI-AWF
ACI-AWFUSDXR	31-Jul-08 ACI-AWF
ACI-AWREURMM	31-Jul-08 ACI-AWR
ACI-AWREURMR	31-Jul-08 ACI-AWR
ACI-AWRUSDCR	31-Jul-08 ACI-AWR
ACI-AWRUSDMM	31-Jul-08 ACI-AWR
ACI-AWRUSDMR	31-Jul-08 ACI-AWR
ACI-AWRUSDXR	31-Jul-08 ACI-AWR
ACOMAUDCR	31-Jul-08 ACOM
ACOMEURCR	31-Jul-08 ACOM
ACOMEURMM	31-Jul-08 ACOM
ACOMEURMR	31-Jul-08 ACOM
ACOMHKDCR	31-Jul-08 ACOM
ACOMJPYCR	31-Jul-08 ACOM
ACOMJPYMR	31-Jul-08 ACOM
ACOMJPYXR	31-Jul-08 ACOM
ACOMNOKCR	31-Jul-08 ACOM
ACOMSGDCR	31-Jul-08 ACOM

ACE Ltd	0A4848	SNRFOR	AUD
ACE Ltd	0A4848	SNRFOR	AUD
ACE Ltd	0A4848	SNRFOR	AUD
ACE Ltd	0A4848	SNRFOR	CAD
ACE Ltd	0A4848	SNRFOR	CHF
ACE Ltd	0A4848	SNRFOR	EUR
ACE Ltd	0A4848	SNRFOR	EUR
ACE Ltd	0A4848	SNRFOR	EUR
ACE Ltd	0A4848	SNRFOR	EUR
ACE Ltd	0A4848	SNRFOR	GBP
ACE Ltd	0A4848	SNRFOR	GBP
ACE Ltd	0A4848	SNRFOR	GBP
ACE Ltd	0A4848	SNRFOR	HKD
ACE Ltd	0A4848	SNRFOR	HKD
ACE Ltd	0A4848	SNRFOR	JPY
ACE Ltd	0A4848	SNRFOR	JPY
ACE Ltd	0A4848	SNRFOR	SEK
ACE Ltd	0A4848	SNRFOR	SEK
ACE Ltd	0A4848	SNRFOR	SEK
ACE Ltd	0A4848	SNRFOR	SGD
ACE Ltd	0A4848	SNRFOR	TWD
ACE Ltd	0A4848	SNRFOR	TWD
ACE Ltd	0A4848	SNRFOR	USD
ACE Ltd	0A4848	SNRFOR	USD
ACE Ltd	0A4848	SNRFOR	USD
ACE Ltd	0A4848	SNRFOR	USD
ACE INA Hldgs Inc	0A484E	SNRFOR	CAD
ACE INA Hldgs Inc	0A484E	SNRFOR	USD
ACE INA Hldgs Inc	0A484E	SNRFOR	USD
ACE INA Hldgs Inc	0A484E	SNRFOR	USD
Acea Spa	TT044K	SNRFOR	EUR
Acea Spa	TT044K	SNRFOR	EUR
Acea Spa	TT044K	SNRFOR	EUR
Acea Spa	TT044K	SNRFOR	USD
ACE Finl Services Inc	0A484H	SNRFOR	USD
ACE Finl Services Inc	0A484H	SNRFOR	USD
Americredit Corp	0D366R	SNRFOR	USD
Americredit Corp	0D366R	SNRFOR	USD
Americredit Corp	0D366R	SNRFOR	USD
Arch Cap Group Ltd	GG495A	SNRFOR	EUR
Arch Cap Group Ltd	GG495A	SNRFOR	USD
Achmea Hldg NV	NN0482	SNRFOR	EUR
Achmea Hldg NV	NN0482	SNRFOR	EUR
Achmea Hldg NV	NN0482	SNRFOR	JPY
Achmea Hldg NV	NN0482	SNRFOR	USD
Achmea Hldg NV	NN0482	SNRFOR	USD
Achmea Hldg NV	NN0482	SNRFOR	USD
Achmea Hypbk NV	NN04DS	SNRFOR	EUR
Achmea Hypbk NV	NN04DS	SNRFOR	EUR
Achmea Hypbk NV	NN04DS	SNRFOR	USD
ARCH COAL INC	03CCB8	SNRFOR	USD
ARCH COAL INC	03CCB8	SNRFOR	USD
Arch Westn Fin LLC	03CCC0	SNRFOR	EUR
Arch Westn Fin LLC	03CCC0	SNRFOR	EUR
Arch Westn Fin LLC	03CCC0	SNRFOR	USD
Arch Westn Fin LLC	03CCC0	SNRFOR	USD
Arch Westn Fin LLC	03CCC0	SNRFOR	USD
Arch Westn Fin LLC	03CCC0	SNRFOR	USD
Arch Westn Res LLC	03CCCP	SNRFOR	EUR
Arch Westn Res LLC	03CCCP	SNRFOR	EUR
Arch Westn Res LLC	03CCCP	SNRFOR	USD
Arch Westn Res LLC	03CCCP	SNRFOR	USD
Arch Westn Res LLC	03CCCP	SNRFOR	USD
Arch Westn Res LLC	03CCCP	SNRFOR	USD
ACOM CO LTD	004CC9	SNRFOR	AUD
ACOM CO LTD	004CC9	SNRFOR	EUR
ACOM CO LTD	004CC9	SNRFOR	EUR
ACOM CO LTD	004CC9	SNRFOR	EUR
ACOM CO LTD	004CC9	SNRFOR	HKD
ACOM CO LTD	004CC9	SNRFOR	JPY
ACOM CO LTD	004CC9	SNRFOR	JPY
ACOM CO LTD	004CC9	SNRFOR	JPY
ACOM CO LTD	004CC9	SNRFOR	NOK
ACOM CO LTD	004CC9	SNRFOR	SGD

CR	Composite	0.33%	0.31%	0.47%	0.52%	0.57%	0.62%
MR	Composite	0.33%	0.31%	0.44%	0.49%	0.54%	0.59%
XR	Composite	0.33%	0.31%	0.43%	0.47%	0.52%	0.57%
MR	Composite	0.34%	0.32%	0.43%	0.47%	0.54%	0.59%
MR	Composite	0.34%	0.32%	0.43%	0.47%	0.54%	0.59%
CR	Composite	0.36%	0.34%	0.45%	0.50%	0.58%	0.62%
MM	Composite	0.34%	0.32%	0.43%	0.48%	0.55%	0.59%
MR	Composite	0.34%	0.32%	0.43%	0.47%	0.54%	0.59%
XR	Composite	0.32%	0.32%	0.41%	0.44%	0.53%	0.56%
MM	Composite						
MR	Composite	0.34%	0.32%	0.43%	0.47%	0.54%	0.59%
XR	Composite	0.003191056	0.003169499	0.004113194	0.004436327	0.005282674	0.005614938
MR	Composite	0.00335691	0.003208942	0.00427053	0.004736994	0.005422668	0.005917547
XR	Composite	0.32%	0.32%	0.41%	0.44%	0.53%	0.56%
MR	Composite	0.33%	0.31%	0.43%	0.49%	0.54%	0.60%
XR	Composite	0.33%	0.31%	0.43%	0.47%	0.53%	0.57%
CR	Composite						
MR	Composite	0.34%	0.32%	0.43%	0.47%	0.54%	0.59%
XR	Composite	0.32%	0.32%	0.41%	0.44%	0.53%	0.56%
MR	Composite	0.34%	0.32%	0.43%	0.47%	0.54%	0.59%
CR	Composite	0.36%	0.34%	0.45%	0.50%	0.58%	0.62%
MR	Composite	0.34%	0.32%	0.43%	0.47%	0.54%	0.59%
CR	Composite	0.36%	0.34%	0.45%	0.50%	0.58%	0.62%
MM	Composite						
MR	Composite	0.00335691	0.003208942	0.00427053	0.004736994	0.005422668	0.005917547
XR	Composite	0.32%	0.32%	0.41%	0.44%	0.53%	0.56%
MR	Composite						
CR	Composite						
MR	Composite	0.32%	0.32%	0.41%	0.46%	0.52%	0.58%
XR	Composite	0.32%	0.32%	0.41%	0.46%	0.52%	0.58%
CR	Composite						
MM	Composite	0.26%	0.001801	0.002347	0.002987	0.003544	0.00495
MR	Composite	0.26%	0.18%	0.23%	0.30%	0.35%	0.50%
MM	Composite	0.09%	0.18%	0.23%	0.30%	0.35%	0.50%
CR	Composite	0.26%	0.26%	0.30%	0.38%	0.35%	0.42%
MR	Composite	0.26%	0.26%	0.30%	0.38%	0.35%	0.42%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.29%	0.29%	0.39%	0.50%	0.60%	0.89%
MR	Composite	0.0029026	0.0029026	0.003862	0.00500895	0.00603895	0.0089
CR	Composite	0.57%	0.57%	0.53%	0.53%	0.49%	0.54%
MM	Composite	0.57%	0.57%	0.53%	0.53%	0.49%	0.54%
MM	Composite	0.53%	0.53%	0.53%	0.53%	1.12%	1.12%
CR	Composite	0.57%	0.57%	0.53%	0.53%	0.49%	0.54%
MM	Composite	0.005658905	0.005658905	0.53%	0.53%	0.004888	0.00537
MR	Composite						
CR	Composite	0.008375541	0.008375541	0.008375541	0.008375541	0.008375541	0.008375541
MM	Composite	0.008375541	0.008375541	0.008375541	0.008375541	0.008375541	0.008375541
MM	Composite	0.84%	0.84%	0.84%	0.84%	0.84%	0.84%
MR	Composite	1.91%	1.91%	1.91%	1.91%	1.91%	1.91%
XR	Composite	1.91%	1.91%	1.91%	1.91%	1.91%	1.91%
MM	Composite						
MR	Composite						
CR	Composite	0.31%	0.88%	1.20%	1.53%	1.88%	2.27%
MM	Composite						
MR	Composite	0.30%	0.84%	1.14%	1.45%	1.79%	2.16%
XR	Composite	0.29%	0.81%	1.10%	1.40%	1.72%	2.02%
MM	Composite						
MR	Composite						
CR	Composite	0.77%	0.88%	1.24%	1.57%	1.90%	2.22%
MM	Composite						
MR	Composite	0.77%	0.83%	1.18%	1.49%	1.81%	2.11%
XR	Composite	0.77%	0.80%	1.14%	1.43%	1.79%	2.03%
CR	Composite	0.013171065	0.013069318	0.013625423	0.014136499	0.014751258	0.015037061
CR	Composite	0.013424837	0.013196983	0.013943959	0.014246688	0.014903272	0.01516
MM	Composite	1.29%	1.27%	1.40%	1.43%	1.51%	1.54%
MR	Composite	0.012745262	0.012575334	0.013847185	0.014121808	0.014916397	0.015265322
CR	Composite	0.013424837	0.013196983	0.013943959	0.014246688	0.014903272	0.01516
CR	Composite	1.32%	1.31%	1.34%	1.41%	1.46%	1.50%
MR	Composite	1.32%	1.27%	1.31%	1.41%	1.51%	1.55%
XR	Composite	1.32%	1.01%	1.03%	1.37%	1.41%	1.46%
CR	Composite	0.013424837	0.013196983	0.013943959	0.014246688	0.014903272	0.01516
CR	Composite	0.013424837	0.013196983	0.013943959	0.014246688	0.014903272	0.01516

0.66%	0.71%	0.69%	0.80%	0.89%	40.00%	BBB	BB
0.63%	0.67%	0.69%	0.80%	0.89%	40.00%	BBB	BB
0.60%	0.65%	0.69%	0.80%	0.89%	40.00%	BBB	BB
0.64%	0.67%	0.71%	0.80%	0.89%	40.00%	A	BBB
0.64%	0.67%	0.71%	0.80%	0.89%	40.00%	A	BBB
0.67%	0.71%	0.73%	0.86%	0.89%	40.00%	A	BBB
0.64%	0.68%	0.71%	0.81%	0.89%	40.00%	A	BBB
0.64%	0.67%	0.71%	0.80%	0.89%	40.00%	A	BBB
0.61%	0.64%	0.67%	0.83%	0.89%	40.00%	A	A
					40.00%		
0.64%	0.67%	0.71%	0.80%	0.89%	40.00%	A	BBB
0.61%	0.006444185	0.006721882	0.0082575	0.0088625	0.4	A	A
0.64%	0.006722247	0.007075483	0.008045115	0.0088625	0.4	A	BBB
0.61%	0.64%	0.67%	0.83%	0.89%	0.4	A	A
0.65%	0.67%	0.69%	0.80%	0.89%	0.4	BBB	BB
0.62%	0.65%	0.69%	0.80%	0.89%		BBB	BB
					0.4		
0.64%	0.67%	0.71%	0.80%	0.89%	0.4	A	BBB
0.61%	0.64%	0.67%	0.83%	0.89%	0.4	A	A
0.64%	0.67%	0.71%	0.80%	0.89%	40.00%	A	BBB
0.67%	0.71%	0.73%	0.86%	0.89%	40.00%	A	BBB
0.64%	0.67%	0.71%	0.80%	0.89%	40.00%	A	BBB
0.67%	0.71%	0.73%	0.86%	0.89%	40.00%	A	BBB
					40.00%		
0.64%	0.006722247	0.007075483	0.008045115	0.0088625	0.4	A	BBB
0.61%	0.64%	0.67%	0.83%	0.89%	40.00%	A	A
					40.00%		
					40.00%		
0.64%	0.69%	0.69%	0.69%	0.69%	40.00%		NR
0.62%	0.66%	0.66%	0.66%	0.66%	40.00%		NR
					42.00%		
0.44%	0.005235	0.0058915	0.006063	0.006654	0.4	A	NR
0.44%	0.52%	0.59%	0.60%	0.67%	42.00%	BBB	NR
0.44%	0.52%	0.59%	0.61%	0.67%	40.00%	A	NR
0.54%	0.62%	0.67%	0.73%	0.73%	40.00%		NR
0.52%	0.59%	0.67%	0.73%	0.73%	40.00%		NR
					40.00%		
					40.00%		
					40.00%		
0.90%	1.06%	1.12%	20.56%	1.18%	40.00%		NR
0.90%	0.010551067	1.12%	1.15%	0.0118335	0.4		NR
0.55%	0.57%	1.09%	1.35%	1.61%	40.00%		NR
0.55%	0.57%	1.09%	1.35%	1.61%	40.00%		NR
1.12%	1.12%	1.12%	1.12%	1.12%	40.00%		
0.55%	0.57%	1.09%	1.35%	1.61%	40.00%		NR
0.55%	0.005673	1.09%	1.35%	0.016066708	0.4		NR
					0.4		
0.91%	0.010231307	0.014302806	0.014302806	0.014302806	0.4		
0.91%	0.010231307	0.014302806	0.014302806	0.014302806	0.4		
0.91%	1.02%	1.43%	1.43%	1.43%	40.00%		
1.91%	1.91%	1.91%	1.91%	1.91%	40.00%		
1.91%	1.91%	1.91%	1.91%	1.91%	40.00%		
					41.00%		
					41.00%		
2.45%	2.56%	2.71%	2.73%	2.93%	41.00%	CCC	BBB
					0.41		
2.32%	2.44%	2.57%	2.59%	2.93%	41.00%	CCC	BBB
2.24%	2.35%	2.48%	2.49%	2.93%	40.00%	BBB	A
					40.00%		
					40.00%		
2.37%	2.45%	2.66%	2.63%	2.72%	40.00%	NR	BBB
					40.00%		
2.25%	2.33%	2.66%	2.63%	2.72%	40.00%	NR	BBB
2.25%	2.33%	2.66%	2.63%	2.72%	40.00%	NR	A
1.57%	0.01616969	0.020025	0.0203875	0.018566667	0.36875	BB	BBB
1.58%	0.016218593	0.020025	0.0203875	0.018566667	0.4	A	AA
1.52%	1.56%	1.92%	1.96%	1.86%	0.36875	BBB	A
1.50%	0.015475163	0.01902375	0.019368125	0.018566667	0.36875	BBB	A
1.58%	0.016218593	0.020025	0.0203875	0.018566667	0.4	A	AA
1.56%	1.61%	2.00%	2.04%	1.86%	0.35	BB	AA
1.48%	1.53%	1.90%	1.94%	1.86%	0.36875	BB	A
1.17%	1.20%	1.50%	1.53%	1.86%	0.36875	BB	A
1.58%	0.016218593	0.020025	0.0203875	0.018566667	0.4	A	AA
1.58%	0.016218593	0.020025	0.0203875	0.018566667	0.4	A	AA

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
A	NR	NR	NR	A	NR
BBB	NR	NR	NR	BBB	NR
A	NR	NR	NR	A	NR
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR		
			NR		
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	AA	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AA	A	AA	AA
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	A	A
AA	AA	AA	A	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	A	AA	AA
AA	AA	AA	A	AA	AA

BB	BBB	NR	BBB	5 Financials
BB	BBB	NR	BBB	5 Financials
BB	BBB	NR	BBB	5 Financials
A	A	NR	A	10 Financials
A	A	NR	A	10 Financials
BBB	A	NR	A	11 Financials
BBB	A	NR	A	11 Financials
A	A	NR	A	10 Financials
BBB	A	NR	A	6 Financials
			NR	Financials
A	A	NR	A	10 Financials
BBB	A	NR	A	6 Financials
A	A	NR	A	10 Financials
BBB	A	NR	A	6 Financials
BB	BBB	NR	BBB	4 Financials
BB	BBB	NR	BBB	4 Financials
			NR	Financials
A	A	NR	A	10 Financials
BBB	A	NR	A	6 Financials
A	A	NR	A	10 Financials
BBB	A	NR	A	11 Financials
A	A	NR	A	10 Financials
BBB	A	NR	A	11 Financials
			NR	Financials
A	A	NR	A	10 Financials
BBB	A	NR	A	6 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Utilities
NR	BBB	NR	NR	2 Utilities
NR	BB	NR	NR	2 Utilities
NR	BBB	NR	NR	2 Utilities
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
			NR	Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
			NR	Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
B	BBB	NR	A	6 Basic Materials
			NR	Basic Materials
B	BBB	NR	A	6 Basic Materials
BB	A	NR	A	5 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	A	4 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
BB	BB	NR	AA	9 Financials
A	A	NR	A	5 Financials
BBB	BBB	NR	AA	7 Financials
BBB	BBB	NR	AA	7 Financials
A	A	NR	A	5 Financials
A	A	NR	AA	7 Financials
BBB	BBB	NR	AA	9 Financials
BBB	BBB	NR	A	3 Financials
A	A	NR	A	5 Financials
A	A	NR	A	5 Financials

OffShore	Cayman Islands	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
OffShore	Cayman Islands	A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
OffShore	Cayman Islands	A	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA				
OffShore	Cayman Islands	A	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
OffShore	Cayman Islands	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
OffShore	Cayman Islands	A	AA				
OffShore	Cayman Islands	A	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	AA				
OffShore	Cayman Islands	A	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
Europe	Italy	A	A				
Europe	Italy	A	A	CcyGrp	Thin	CcyGrp	Thin
Europe	Italy	A	A	DocAdj	Thin	DocAdj	Thin
Europe	Italy	A	A	CcyGrp	Thin	CcyGrp	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	Bermuda	BBB	AA		Thin	Thin	Thin
N.Amer	Bermuda	BBB	AA		Thin	Thin	Thin
Europe	Netherlands	A	AA		Thin		
Europe	Netherlands	A	AA		Thin		
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA		Thin		
Europe	Netherlands	A	AA		Thin		
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States		AA				
N.Amer	United States		AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States		AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	Entity Tier	DocAdj	DocAdj	CcyGrp
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Thin	Thin	DocAdj	DocAdj			
Thin	Thin	DocAdj	DocAdj			
Thin	Thin	CcyGrp	Thin	Thin	CcyGrp	Thin
Thin	Thin	DocAdj	Thin	Thin	DocAdj	Thin
Thin	Thin	CcyGrp	Thin	Thin	CcyGrp	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	
Thin	Thin	DocAdj	DocAdj	Thin	Thin	
Thin	Thin	CcyGrp	CcyGrp			Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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ACOMTWDCR	31-Jul-08 ACOM
ACOMUSDCR	31-Jul-08 ACOM
ACOMUSDMR	31-Jul-08 ACOM
ACOMUSDXR	31-Jul-08 ACOM
ACSUSDXR	31-Jul-08 ACS
ACSEURMR	31-Jul-08 ACS
ACSUSDCR	31-Jul-08 ACS
ACSUSDMR	31-Jul-08 ACS
ACSUSDXR	31-Jul-08 ACS
ACSH-SolUSDMR	31-Jul-08 ACSH-Sol
ACSH-SolUSDXR	31-Jul-08 ACSH-Sol
ACTDSEURCR	31-Jul-08 ACTDS
ACTDSEURMM	31-Jul-08 ACTDS
ACTECJPYCR	31-Jul-08 ACTEC
ACTECJPYMR	31-Jul-08 ACTEC
ACURIDUSDMR	31-Jul-08 ACURID
ACURIDUSDXR	31-Jul-08 ACURID
ACVEURCR	31-Jul-08 ACV
ACVEURMM	31-Jul-08 ACV
ACVEURMR	31-Jul-08 ACV
ACVUSDCR	31-Jul-08 ACV
ACVUSDMM	31-Jul-08 ACV
ACVUSDMR	31-Jul-08 ACV
ACVUSDXR	31-Jul-08 ACV
ADAGROUSDCR	31-Jul-08 ADAGRO
ADAGROUSDMR	31-Jul-08 ADAGRO
ADBGAAUDMR	31-Jul-08 ADBGA
ADBGAHKDCR	31-Jul-08 ADBGA
ADBGAHKDMR	31-Jul-08 ADBGA
ADBGAUSDMR	31-Jul-08 ADBGA
ADCBCHFCR	31-Jul-08 ADCB
ADCBCHFMM	31-Jul-08 ADCB
ADCBEURCR	31-Jul-08 ADCB
ADCBEURMM	31-Jul-08 ADCB
ADCBHKDCR	31-Jul-08 ADCB
ADCBHKDMM	31-Jul-08 ADCB
ADCBJPYCR	31-Jul-08 ADCB
ADCBJPYMM	31-Jul-08 ADCB
ADCBUSDCR	31-Jul-08 ADCB
ADCBUSDMM	31-Jul-08 ADCB
ADCBUSDMR	31-Jul-08 ADCB
ADCBEURCR	31-Jul-08 ADCB
ADCBEURMM	31-Jul-08 ADCB
ADCBEURXR	31-Jul-08 ADCB
ADCBUSDCR	31-Jul-08 ADCB
ADCBUSDMM	31-Jul-08 ADCB
ADIEURCR	31-Jul-08 ADI
ADIEURMR	31-Jul-08 ADI
ADIEURXR	31-Jul-08 ADI
ADIUSDCR	31-Jul-08 ADI
ADIUSDMR	31-Jul-08 ADI
ADIUSDXR	31-Jul-08 ADI
ADIEURCR	31-Jul-08 ADI
ADIEURMM	31-Jul-08 ADI
ADIEURMR	31-Jul-08 ADI
ADIEURXR	31-Jul-08 ADI
ADIUSDCR	31-Jul-08 ADI
ADIUSDMM	31-Jul-08 ADI
ADIUSDMR	31-Jul-08 ADI
ADIUSDXR	31-Jul-08 ADI
ADIGEURCR	31-Jul-08 ADIG
ADIGEURMM	31-Jul-08 ADIG
ADIGEURXR	31-Jul-08 ADIG
ADIGJPYMM	31-Jul-08 ADIG
ADIGUSDCR	31-Jul-08 ADIG
ADIGUSDMM	31-Jul-08 ADIG
ADIGUSDMR	31-Jul-08 ADIG
ADLACUSDCR	31-Jul-08 ADLAC
ADLACUSDMM	31-Jul-08 ADLAC
ADLACUSDMR	31-Jul-08 ADLAC
ADLACUSDXR	31-Jul-08 ADLAC
ADLFLEURCR	31-Jul-08 ADLFL
ADLFLEURMM	31-Jul-08 ADLFL
ADLFLEURMR	31-Jul-08 ADLFL

ACOM CO LTD	004CC9	SNRFOR	TWD
ACOM CO LTD	004CC9	SNRFOR	USD
ACOM CO LTD	004CC9	SNRFOR	USD
ACOM CO LTD	004CC9	SNRFOR	USD
Affiliated Computer Svcs Inc	0A89A9	SECDOM	USD
Affiliated Computer Svcs Inc	0A89A9	SNRFOR	EUR
Affiliated Computer Svcs Inc	0A89A9	SNRFOR	USD
Affiliated Computer Svcs Inc	0A89A9	SNRFOR	USD
Affiliated Computer Svcs Inc	0A89A9	SNRFOR	USD
Activant Solutions Inc	0A556Z	SNRFOR	USD
Activant Solutions Inc	0A556Z	SNRFOR	USD
ACS Actividades Construccion y Servicios SA	ELF94Z	SNRFOR	EUR
ACS Actividades Construccion y Servicios SA	ELF94Z	SNRFOR	EUR
TOKYO SEIMITSU CO LTD	JRFG93	SNRFOR	JPY
TOKYO SEIMITSU CO LTD	JRFG93	SNRFOR	JPY
Accuride Corp	0A47CH	SNRFOR	USD
Accuride Corp	0A47CH	SNRFOR	USD
Alberto Culver Co	0B436E	SNRFOR	EUR
Alberto Culver Co	0B436E	SNRFOR	EUR
Alberto Culver Co	0B436E	SNRFOR	EUR
Alberto Culver Co	0B436E	SNRFOR	USD
Alberto Culver Co	0B436E	SNRFOR	USD
Alberto Culver Co	0B436E	SNRFOR	USD
Alberto Culver Co	0B436E	SNRFOR	USD
Advance Agro Pub Co Ltd	YY015C	SNRFOR	USD
Advance Agro Pub Co Ltd	YY015C	SNRFOR	USD
Adelaide Bk Ltd	QQ114R	SNRFOR	AUD
Adelaide Bk Ltd	QQ114R	SNRFOR	HKD
Adelaide Bk Ltd	QQ114R	SNRFOR	HKD
Adelaide Bk Ltd	QQ114R	SNRFOR	USD
Abu Dhabi Coml Bk PJSC	MM167S	SNRFOR	CHF
Abu Dhabi Coml Bk PJSC	MM167S	SNRFOR	CHF
Abu Dhabi Coml Bk PJSC	MM167S	SNRFOR	EUR
Abu Dhabi Coml Bk PJSC	MM167S	SNRFOR	EUR
Abu Dhabi Coml Bk PJSC	MM167S	SNRFOR	HKD
Abu Dhabi Coml Bk PJSC	MM167S	SNRFOR	HKD
Abu Dhabi Coml Bk PJSC	MM167S	SNRFOR	JPY
Abu Dhabi Coml Bk PJSC	MM167S	SNRFOR	JPY
Abu Dhabi Coml Bk PJSC	MM167S	SNRFOR	USD
Abu Dhabi Coml Bk PJSC	MM167S	SNRFOR	USD
Abu Dhabi Coml Bk PJSC	MM167S	SNRFOR	USD
Abu Dhabi Coml Bk PJSC	MM167S	SUBLT2	EUR
Abu Dhabi Coml Bk PJSC	MM167S	SUBLT2	EUR
Abu Dhabi Coml Bk PJSC	MM167S	SUBLT2	EUR
Abu Dhabi Coml Bk PJSC	MM167S	SUBLT2	USD
Abu Dhabi Coml Bk PJSC	MM167S	SUBLT2	USD
Analog Devices Inc	0D58B9	SNRFOR	EUR
Analog Devices Inc	0D58B9	SNRFOR	EUR
Analog Devices Inc	0D58B9	SNRFOR	EUR
Analog Devices Inc	0D58B9	SNRFOR	USD
Analog Devices Inc	0D58B9	SNRFOR	USD
Analog Devices Inc	0D58B9	SNRFOR	USD
Analog Devices Inc	0D58B9	SUBLT2	EUR
Analog Devices Inc	0D58B9	SUBLT2	EUR
Analog Devices Inc	0D58B9	SUBLT2	EUR
Analog Devices Inc	0D58B9	SUBLT2	EUR
Analog Devices Inc	0D58B9	SUBLT2	USD
Analog Devices Inc	0D58B9	SUBLT2	USD
Analog Devices Inc	0D58B9	SUBLT2	USD
adidas AG	DD06CL	SNRFOR	EUR
adidas AG	DD06CL	SNRFOR	EUR
adidas AG	DD06CL	SNRFOR	EUR
adidas AG	DD06CL	SNRFOR	JPY
adidas AG	DD06CL	SNRFOR	USD
adidas AG	DD06CL	SNRFOR	USD
adidas AG	DD06CL	SNRFOR	USD
Adelphia Comms Corp	006ECC	SNRFOR	USD
Adelphia Comms Corp	006ECC	SNRFOR	USD
Adelphia Comms Corp	006ECC	SNRFOR	USD
Adelphia Comms Corp	006ECC	SNRFOR	USD
Adlabs Films Ltd	YY0156	SNRFOR	EUR
Adlabs Films Ltd	YY0156	SNRFOR	EUR
Adlabs Films Ltd	YY0156	SNRFOR	EUR

CR	Composite	1.34%	1.32%	1.39%	1.42%	1.49%	1.52%
CR	Composite	1.34%	1.32%	1.39%	1.42%	1.49%	1.52%
MR	Composite	0.012745262	0.012575334	0.013847185	0.014121808	0.014916397	0.015265322
XR	Composite	1.01%	0.99%	1.09%	1.11%	1.18%	1.21%
XR	Composite	2.45%	2.45%	2.45%	2.45%	2.58%	2.70%
MR	Composite	1.18%	1.57%	2.11%	2.77%	3.26%	3.75%
CR	Composite						
MR	Composite	1.18%	1.57%	2.11%	2.77%	3.26%	3.75%
XR	Composite	1.14%	1.53%	2.20%	2.72%	3.39%	3.64%
MR	Composite	5.79%	5.79%	5.79%	5.79%	5.79%	5.79%
XR	Composite	0.0579	0.0579	0.0579	0.0579	0.0579	0.0579
CR	Composite	1.16%	1.16%	1.02%	1.02%	1.30%	1.30%
MM	Composite	1.16%	1.16%	1.02%	1.02%	1.30%	1.30%
CR	Composite	0.28%	0.25%	0.35%	0.38%	0.45%	0.47%
MR	Composite						
MR	Composite	3.40%	3.40%	3.40%	3.40%	3.40%	3.40%
XR	Composite	3.40%	3.40%	3.40%	3.40%	3.40%	3.40%
CR	Composite						
MM	Composite						
MR	Composite	0.15%	0.18%	0.20%	0.21%	0.27%	0.44%
CR	Composite	0.001525	0.19%	0.21%	0.22%	0.27%	0.46%
MM	Composite						
MR	Composite	0.15%	0.18%	0.20%	0.21%	0.27%	0.44%
XR	Composite						
CR	Composite	6.69%	6.69%	6.78%	6.78%	8.49%	10.21%
MR	Composite	6.35%	6.35%	6.78%	6.78%	8.49%	10.21%
MR	Composite						
CR	Composite						
MR	Composite						
MR	Composite						
CR	Composite	1.05%	0.95%	1.07%	1.13%	1.35%	1.48%
MM	Composite	0.010535	0.009093227	0.010664	0.01097248	0.01307824	0.014387472
CR	Composite	1.05%	0.95%	1.07%	1.13%	1.35%	1.48%
MM	Composite	1.05%	0.91%	1.07%	1.10%	1.31%	1.44%
CR	Composite	1.05%	0.95%	1.07%	1.13%	1.35%	1.48%
MM	Composite	1.05%	0.91%	1.07%	1.10%	1.31%	1.44%
CR	Composite	1.05%	0.93%	1.07%	1.13%	1.35%	1.49%
MM	Composite	1.05%	0.93%	1.07%	1.13%	1.35%	1.49%
CR	Composite	1.05%	0.95%	1.07%	1.13%	1.35%	1.48%
MM	Composite	1.05%	0.91%	1.07%	1.10%	1.31%	1.44%
MR	Composite						
CR	Composite	1.21%	1.62%	1.50%	2.37%	2.45%	2.59%
MM	Composite	1.21%	1.62%	1.50%	2.37%	2.45%	2.59%
XR	Composite	1.21%	1.62%	1.50%	2.37%	2.45%	2.59%
CR	Composite	1.21%	1.62%	1.50%	2.37%	2.45%	2.59%
MM	Composite	1.21%	1.62%	1.50%	2.37%	2.45%	2.59%
CR	Composite						
MR	Composite	0.19%	0.24%	0.30%	0.33%	0.33%	0.38%
XR	Composite	0.19%	0.24%	0.30%	0.33%	0.33%	0.38%
CR	Composite	0.24%	0.24%	0.24%	0.24%	0.24%	0.24%
MR	Composite	0.19%	0.24%	0.30%	0.33%	0.33%	0.38%
XR	Composite	0.19%	0.24%	0.30%	0.33%	0.33%	0.38%
CR	Composite	0.19%	0.19%	0.27%	0.29%	0.43%	0.49%
MM	Composite						
MR	Composite	0.19%	0.19%	0.27%	0.29%	0.41%	0.47%
XR	Composite	0.19%	0.19%	0.27%	0.29%	0.39%	0.45%
CR	Composite	0.19%	0.19%	0.27%	0.29%	0.43%	0.49%
MM	Composite						
MR	Composite	0.19%	0.19%	0.27%	0.29%	0.41%	0.47%
XR	Composite	0.19%	0.19%	0.27%	0.29%	0.39%	0.45%
CR	Composite	0.39%	0.51%	0.75%	0.89%	1.02%	1.14%
MM	Composite	0.39%	0.49%	0.72%	0.86%	0.98%	1.10%
XR	Composite	0.39%	0.47%	0.69%	0.82%	0.93%	1.04%
MM	Composite	0.39%	0.49%	0.72%	0.85%	0.98%	1.10%
CR	Composite	0.39%	0.51%	0.75%	0.89%	1.02%	1.14%
MM	Composite	0.39%	0.49%	0.72%	0.86%	0.98%	1.10%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	2.97%	2.97%	2.97%	2.97%	2.97%	2.97%
MM	Composite	2.97%	2.97%	2.97%	2.97%	2.97%	2.97%
MR	Composite	2.97%	2.97%	2.97%	2.97%	2.97%	2.97%

1.58%	1.62%	2.00%	2.04%	1.86%	0.4	A	AA
1.58%	1.62%	2.00%	2.04%	1.86%	0.4	A	AA
1.50%	0.015475163	0.01902375	0.019368125	0.018566667	0.36875	BBB	A
1.19%	1.22%	1.50%	1.53%	1.86%	36.88%	BBB	A
2.97%	2.97%	2.97%	2.97%	2.97%	72.50%		
3.80%	3.82%	4.16%	3.73%	3.84%	40.00%	A	BB
					40.00%		
3.80%	3.82%	4.16%	3.73%	3.84%	40.00%	A	BB
3.66%	3.68%	4.01%	3.59%	3.70%	40.00%	BBB	B
5.79%	5.79%	5.79%	5.79%	5.79%	35.00%		
0.0579	0.0579	0.0579	0.0579	0.0579	0.35		
1.43%	1.54%	1.54%	1.54%	1.54%	40.00%		NR
1.43%	1.54%	1.54%	1.54%	1.54%	40.00%		NR
0.47%	0.47%	0.47%	0.47%	0.47%	35.00%	NR	NR
					35.00%		
3.40%	3.40%	3.41%	3.41%	3.41%	40.00%		
3.40%	3.40%	3.41%	3.41%	3.41%	40.00%		
					39.00%		
					39.00%		
0.36%	0.50%	0.60%	0.72%	0.76%	40.00%	NR	A
0.38%	0.53%	0.60%	0.72%	0.76%	39.00%	NR	BBB
					39.00%		
0.36%	0.50%	0.60%	0.72%	0.76%	40.00%	NR	A
					39.00%		
6.50%	6.50%	6.50%	6.50%	6.50%	35.00%		BBB
6.50%	6.50%	6.50%	6.50%	6.50%	35.00%		BB
					45.00%		
					45.00%		
					45.00%		
					45.00%		
1.64%	1.78%	2.09%	1.93%	1.83%	25.00%	NR	B
1.59%	0.01718032	0.020919415	0.01925	0.01825	0.33	NR	B
1.64%	1.78%	2.09%	1.93%	1.83%	25.00%	NR	B
1.59%	1.72%	2.09%	1.93%	1.83%	33.00%	NR	B
1.64%	1.78%	2.09%	1.93%	1.83%	25.00%	NR	B
1.59%	1.72%	2.09%	1.93%	1.83%	33.00%	NR	B
1.64%	1.78%	2.09%	1.93%	1.83%	33.00%	NR	CCC
1.64%	1.78%	2.09%	1.93%	1.83%	33.00%	NR	CCC
1.64%	1.78%	2.09%	1.93%	1.83%	25.00%	NR	B
1.59%	1.72%	2.09%	1.93%	1.83%	33.00%	NR	B
					0.33		
2.20%	2.40%	2.75%	2.56%	2.61%	20.00%	NR	NR
2.20%	2.40%	2.75%	2.56%	2.61%	20.00%	NR	NR
2.20%	2.40%	2.75%	2.56%	2.61%	20.00%	NR	NR
2.20%	2.40%	2.75%	2.56%	2.61%	20.00%	NR	NR
2.20%	2.40%	2.75%	2.56%	2.61%	20.00%	NR	NR
					40.00%		
0.70%	0.44%	0.44%	0.44%	0.44%	40.00%	NR	
0.70%	0.44%	0.44%	0.44%	0.44%	40.00%	NR	
0.24%	0.24%	0.24%	0.24%	0.24%	40.00%		
0.70%	0.44%	0.44%	0.44%	0.44%	40.00%	NR	
0.70%	0.44%	0.44%	0.44%	0.44%	40.00%	NR	
0.50%	0.58%	0.66%	0.73%	0.94%	20.00%		NR
					0.2		
0.50%	0.58%	0.66%	0.73%	0.94%	20.00%		NR
0.50%	0.58%	0.66%	0.73%	0.94%	20.00%		NR
0.50%	0.58%	0.66%	0.73%	0.94%	20.00%		NR
					20.00%		
0.50%	0.58%	0.66%	0.73%	0.94%	20.00%		NR
0.50%	0.58%	0.66%	0.73%	0.94%	20.00%		NR
1.23%	1.28%	1.41%	1.68%	1.32%	40.00%	NR	BB
1.19%	1.23%	1.41%	1.68%	1.32%	40.00%	NR	BBB
1.13%	1.17%	1.41%	1.68%	1.32%	0.4	NR	BB
1.19%	1.23%	1.41%	1.68%	1.32%	0.4	NR	B
1.23%	1.28%	1.41%	1.68%	1.32%	0.4	NR	BB
1.19%	1.23%	1.41%	1.68%	1.32%	0.4	NR	BBB
					0.4		
					0.4		
					40.00%		
					40.00%		
					40.00%		
2.97%	2.97%	2.97%	2.97%	2.97%	0.45		
2.97%	2.97%	2.97%	2.97%	2.97%	0.45		
2.97%	2.97%	2.97%	2.97%	2.97%	0.45		

AA	AA	AA	A	AA	AA
AA	AA	AA	A	AA	AA
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	A	A
	NR		BB	NR	
A	BBB	A	A	BBB	BBB
A	BBB	A	A	BBB	BBB
A	BB	A	A	BB	BB
			NR		
			NR		
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	BBB	NR	NR		
NR	NR	NR		NR	NR
NR	NR	NR		NR	NR
A	A	NR	A	A	A
BBB	BBB	NR	BBB	BBB	BBB
A	A	NR	A	A	A
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	BBB	BBB	BB	BBB	BBB
NR	B	BB	B	BBB	BB
NR	BBB	BBB	BB	BBB	BBB
NR	B	BB	B	BBB	BB
NR	BBB	BBB	BB	BBB	BBB
NR	B	BB	B	BBB	BB
NR	CCC	B	CCC	BB	B
NR	CCC	B	CCC	BB	B
NR	BBB	BBB	BB	BBB	BBB
NR	B	BB	B	BBB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR	NR	B	B	NR	
NR	NR	BB	BB	NR	
NR	NR	B	B	NR	
NR	NR	B	B	NR	
NR	NR	BB	BB	NR	
NR	NR	B	B	NR	
BB	BB	B	B	BB	BB
BBB	BBB	BB	BB	BBB	BBB
BB	BB	B	B	BB	BB
B	B	CCC	CCC	B	B
BB	BB	B	B	BB	BB
BBB	BBB	BB	BB	BBB	BBB
			NR		
			NR		
			NR		

A	A	NR	A	5 Financials
A	A	NR	A	5 Financials
BBB	BBB	NR	AA	7 Financials
BBB	BBB	NR	AA	7 Financials
			NR	3 Technology
BBB	A	BBB	BBB	5 Technology
			NR	Technology
BBB	A	BBB	BBB	5 Technology
BB	BBB	BB	BBB	6 Technology
			NR	2 Technology
			NR	2 Technology
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Technology
			NR	Technology
NR			NR	Consumer Goods
NR			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BB	4 Consumer Goods
NR	NR	NR	BB	4 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BB	4 Consumer Goods
			NR	Consumer Goods
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	BB	4 Financials
NR	NR	NR	BB	5 Financials
NR	NR	NR	BB	4 Financials
NR	NR	NR	BB	5 Financials
NR	NR	NR	BB	4 Financials
NR	NR	NR	BB	5 Financials
NR	NR	NR	BB	5 Financials
NR	NR	NR	BB	5 Financials
NR	NR	NR	BB	4 Financials
NR	NR	NR	BB	5 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Technology
			NR	2 Technology
			NR	2 Technology
			NR	Technology
			NR	2 Technology
			NR	2 Technology
NR	NR	NR	NR	4 Technology
			NR	Technology
NR	NR	NR	NR	4 Technology
NR	NR	NR	NR	4 Technology
NR	NR	NR	NR	4 Technology
			NR	Technology
NR	NR	NR	NR	4 Technology
NR	NR	NR	NR	4 Technology
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services

Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	CcyGrp	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Europe	Spain		BBB		Thin		Thin
Europe	Spain		BBB		Thin		Thin
Asia	Japan		AA	Thin	Thin	Thin	CcyGrp
Asia	Japan		AA				
N.Amer	United States	B	BB			Thin	Thin
N.Amer	United States	B	BB			Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
Asia	Thailand	B	B		CcyGrp		Thin
Asia	Thailand	B	B		DocAdj		Thin
Oceania	Australia	A	AA				
Oceania	Australia	A	AA				
Oceania	Australia	A	AA				
Oceania	Australia	A	AA				
MiddleEast	United Arab Emirates	A	A	Thin	DocAdj	Thin	CcyGrp
MiddleEast	United Arab Emirates	A	A	Thin	DocAdj	Thin	DocAdj
MiddleEast	United Arab Emirates	A	A	Thin	DocAdj	Thin	CcyGrp
MiddleEast	United Arab Emirates	A	A	Thin	DocAdj	Thin	DocAdj
MiddleEast	United Arab Emirates	A	A	Thin	DocAdj	Thin	CcyGrp
MiddleEast	United Arab Emirates	A	A	Thin	DocAdj	Thin	DocAdj
MiddleEast	United Arab Emirates	A	A	Thin	Entity Tier	Thin	Entity Tier
MiddleEast	United Arab Emirates	A	A	Thin	Entity Tier	Thin	Entity Tier
MiddleEast	United Arab Emirates	A	A	Thin	DocAdj	Thin	CcyGrp
MiddleEast	United Arab Emirates	A	A	Thin	DocAdj	Thin	DocAdj
MiddleEast	United Arab Emirates	A	A				
MiddleEast	United Arab Emirates	A	A	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	A	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	A	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	A	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin		Thin	
N.Amer	United States	BBB	A	Thin		Thin	
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin		Thin	
N.Amer	United States	BBB	A	Thin		Thin	
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
Europe	Germany		BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany		BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany		BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		BBB				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
India	India		BB				
India	India		BB				
India	India		BB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	CcyGrp	Thin				
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin					
	Thin					
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Thin	Thin					
Thin		Thin	Thin	Thin		
Thin		Thin	Thin	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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Thin	Thin	Thin	Thin			
DocAdj	DocAdj	Thin		Thin	Thin	Thin
CcyGrp	CcyGrp	Thin		Thin	Thin	Thin
DocAdj	DocAdj	Thin		Thin	Thin	Thin
DocAdj	DocAdj	Thin		Thin	Thin	Thin
CcyGrp	CcyGrp	Thin		Thin	Thin	Thin
DocAdj	DocAdj	Thin		Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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ADLFLEURXR	31-Jul-08 ADLFL
ADLFLUSDCR	31-Jul-08 ADLFL
ADLFLUSDMR	31-Jul-08 ADLFL
ADMAUDMR	31-Jul-08 ADM
ADMEURCR	31-Jul-08 ADM
ADMEURMM	31-Jul-08 ADM
ADMEURMR	31-Jul-08 ADM
ADMEURXR	31-Jul-08 ADM
ADMHKDMR	31-Jul-08 ADM
ADMJPYMR	31-Jul-08 ADM
ADMSGDMR	31-Jul-08 ADM
ADMUSDCR	31-Jul-08 ADM
ADMUSDMM	31-Jul-08 ADM
ADMUSDMR	31-Jul-08 ADM
ADMUSDXR	31-Jul-08 ADM
ADOAUDCR	31-Jul-08 ADO
ADOAUDMM	31-Jul-08 ADO
ADOCADMM	31-Jul-08 ADO
ADOCHFCR	31-Jul-08 ADO
ADOCHFMM	31-Jul-08 ADO
ADOCHFMR	31-Jul-08 ADO
ADOEURCR	31-Jul-08 ADO
ADOEURMM	31-Jul-08 ADO
ADOEURMR	31-Jul-08 ADO
ADOEURXR	31-Jul-08 ADO
ADOGBPCR	31-Jul-08 ADO
ADOGBPMM	31-Jul-08 ADO
ADOGBPMR	31-Jul-08 ADO
ADOHKDMM	31-Jul-08 ADO
ADOJPYCR	31-Jul-08 ADO
ADOJPYMM	31-Jul-08 ADO
ADOSEKMM	31-Jul-08 ADO
ADOSGDMM	31-Jul-08 ADO
ADOUSDCR	31-Jul-08 ADO
ADOUSDMM	31-Jul-08 ADO
ADOUSDMR	31-Jul-08 ADO
ADOUSDXR	31-Jul-08 ADO
ADPAUDCR	31-Jul-08 ADP
ADPAUDMM	31-Jul-08 ADP
ADPAUDMR	31-Jul-08 ADP
ADPCHFCR	31-Jul-08 ADP
ADPCHFMM	31-Jul-08 ADP
ADPEURCR	31-Jul-08 ADP
ADPEURMM	31-Jul-08 ADP
ADPEURMR	31-Jul-08 ADP
ADPJPYCR	31-Jul-08 ADP
ADPJPYMM	31-Jul-08 ADP
ADPUSDCR	31-Jul-08 ADP
ADPUSDMM	31-Jul-08 ADP
ADPUSDMR	31-Jul-08 ADP
ADPUSDMR	31-Jul-08 ADP
ADPUSDXR	31-Jul-08 ADP
ADVANSUSDCR	31-Jul-08 ADVANS
ADVANSUSDMR	31-Jul-08 ADVANS
ADVANSUSDXR	31-Jul-08 ADVANS
ADVANTEURCR	31-Jul-08 ADVANT
ADVANTEURMM	31-Jul-08 ADVANT
ADVANTEURMR	31-Jul-08 ADVANT
ADVANTEURXR	31-Jul-08 ADVANT
ADVANTJPYCR	31-Jul-08 ADVANT
ADVANTJPYMR	31-Jul-08 ADVANT
ADVANTJPYXR	31-Jul-08 ADVANT
ADVANTUSDCR	31-Jul-08 ADVANT
ADVANTUSDMM	31-Jul-08 ADVANT
ADVANTUSDMR	31-Jul-08 ADVANT
ADVANTUSDXR	31-Jul-08 ADVANT
AECRSVJPYCR	31-Jul-08 AECRSV
AECRSVJPYXR	31-Jul-08 AECRSV
AECRSVUSDCR	31-Jul-08 AECRSV
AEEAUDMR	31-Jul-08 AEE
AEEAUDXR	31-Jul-08 AEE
AEEEURMM	31-Jul-08 AEE
AEEEURMR	31-Jul-08 AEE
AEEUSDCR	31-Jul-08 AEE

Adlabs Films Ltd	YY0156	SNRFOR	EUR
Adlabs Films Ltd	YY0156	SNRFOR	USD
Adlabs Films Ltd	YY0156	SNRFOR	USD
Archer Daniels Midland Co	03CDCB	SNRFOR	AUD
Archer Daniels Midland Co	03CDCB	SNRFOR	EUR
Archer Daniels Midland Co	03CDCB	SNRFOR	EUR
Archer Daniels Midland Co	03CDCB	SNRFOR	EUR
Archer Daniels Midland Co	03CDCB	SNRFOR	EUR
Archer Daniels Midland Co	03CDCB	SNRFOR	HKD
Archer Daniels Midland Co	03CDCB	SNRFOR	JPY
Archer Daniels Midland Co	03CDCB	SNRFOR	SGD
Archer Daniels Midland Co	03CDCB	SNRFOR	USD
Archer Daniels Midland Co	03CDCB	SNRFOR	USD
Archer Daniels Midland Co	03CDCB	SNRFOR	USD
Archer Daniels Midland Co	03CDCB	SNRFOR	USD
Adecco S A	006DC9	SNRFOR	AUD
Adecco S A	006DC9	SNRFOR	AUD
Adecco S A	006DC9	SNRFOR	CAD
Adecco S A	006DC9	SNRFOR	CHF
Adecco S A	006DC9	SNRFOR	CHF
Adecco S A	006DC9	SNRFOR	CHF
Adecco S A	006DC9	SNRFOR	EUR
Adecco S A	006DC9	SNRFOR	EUR
Adecco S A	006DC9	SNRFOR	EUR
Adecco S A	006DC9	SNRFOR	EUR
Adecco S A	006DC9	SNRFOR	GBP
Adecco S A	006DC9	SNRFOR	GBP
Adecco S A	006DC9	SNRFOR	GBP
Adecco S A	006DC9	SNRFOR	HKD
Adecco S A	006DC9	SNRFOR	JPY
Adecco S A	006DC9	SNRFOR	JPY
Adecco S A	006DC9	SNRFOR	SEK
Adecco S A	006DC9	SNRFOR	SGD
Adecco S A	006DC9	SNRFOR	USD
Adecco S A	006DC9	SNRFOR	USD
Adecco S A	006DC9	SNRFOR	USD
Adecco S A	006DC9	SNRFOR	USD
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	AUD
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	AUD
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	AUD
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	CHF
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	CHF
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	EUR
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	EUR
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	EUR
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	JPY
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	JPY
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	USD
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	USD
AUTOMATIC DATA PROCESSING INC	0F8316	SNRFOR	USD
AUTOMATIC DATA PROCESSING INC	0F8316	SUBLT2	USD
AUTOMATIC DATA PROCESSING INC	0F8316	SUBLT2	USD
Advanstar Comms Inc	007CDZ	SNRFOR	USD
Advanstar Comms Inc	007CDZ	SNRFOR	USD
Advanstar Comms Inc	007CDZ	SNRFOR	USD
Advantest Corp	JJ0231	SNRFOR	EUR
Advantest Corp	JJ0231	SNRFOR	EUR
Advantest Corp	JJ0231	SNRFOR	EUR
Advantest Corp	JJ0231	SNRFOR	EUR
Advantest Corp	JJ0231	SNRFOR	JPY
Advantest Corp	JJ0231	SNRFOR	JPY
Advantest Corp	JJ0231	SNRFOR	JPY
Advantest Corp	JJ0231	SNRFOR	USD
Advantest Corp	JJ0231	SNRFOR	USD
Advantest Corp	JJ0231	SNRFOR	USD
Advantest Corp	JJ0231	SNRFOR	USD
Aeon Cr Svc Co Ltd	JJ023I	SNRFOR	JPY
Aeon Cr Svc Co Ltd	JJ023I	SNRFOR	JPY
Aeon Cr Svc Co Ltd	JJ023I	SNRFOR	USD
Ameren Corp	0C5968	SNRFOR	AUD
Ameren Corp	0C5968	SNRFOR	AUD
Ameren Corp	0C5968	SNRFOR	EUR
Ameren Corp	0C5968	SNRFOR	EUR
Ameren Corp	0C5968	SNRFOR	USD

XR	Composite	2.97%	2.97%	2.97%	2.97%	2.97%	2.97%
CR	Composite	2.97%	2.97%	2.97%	2.97%	2.97%	2.97%
MR	Composite	2.97%	2.97%	2.97%	2.97%	2.97%	2.97%
MR	Composite	0.21%	0.36%	0.52%	0.58%	0.66%	0.73%
CR	Composite	0.00214475	0.003799484	0.005486287	0.006140131	0.006988278	0.007720468
MM	Composite	0.21%	0.36%	0.53%	0.59%	0.67%	0.74%
MR	Composite	0.21%	0.36%	0.52%	0.58%	0.66%	0.73%
XR	Composite						
MR	Composite	0.21%	0.36%	0.52%	0.58%	0.66%	0.73%
MR	Composite	0.21%	0.36%	0.52%	0.58%	0.66%	0.73%
MR	Composite	0.21%	0.36%	0.52%	0.58%	0.66%	0.73%
CR	Composite	0.21%	0.38%	0.55%	0.61%	0.70%	0.77%
MM	Composite						
MR	Composite	0.21%	0.36%	0.52%	0.58%	0.66%	0.73%
XR	Composite	0.00214475	0.003476528	0.005019953	0.00561822	0.006394274	0.007064228
CR	Composite	0.38%	0.48%	0.72%	0.86%	0.93%	1.07%
MM	Composite	0.38%	0.48%	0.69%	0.82%	0.93%	1.02%
MM	Composite	0.38%	0.47%	0.68%	0.82%	0.93%	1.05%
CR	Composite	0.39%	0.50%	0.71%	0.86%	0.94%	1.08%
MM	Composite	0.38%	0.47%	0.68%	0.82%	0.93%	1.05%
MR	Composite						
CR	Composite	0.39%	0.50%	0.71%	0.86%	0.94%	1.08%
MM	Composite	0.38%	0.47%	0.68%	0.82%	0.93%	1.05%
MR	Composite	0.38%	0.47%	0.68%	0.81%	0.92%	1.03%
XR	Composite	0.36%	0.45%	0.65%	0.78%	0.88%	1.00%
CR	Composite	0.003910989	0.004970463	0.00710913	0.008550293	0.009437528	0.010792033
MM	Composite	0.38%	0.47%	0.68%	0.82%	0.93%	1.05%
MR	Composite						
MM	Composite	0.003843777	0.004732636	0.006824765	0.008219425	0.009313609	0.01050084
CR	Composite	0.38%	0.48%	0.69%	0.83%	0.93%	1.05%
MM	Composite	0.38%	0.48%	0.69%	0.83%	0.93%	1.05%
MM	Composite	0.38%	0.47%	0.68%	0.82%	0.93%	1.05%
MM	Composite	0.38%	0.47%	0.68%	0.82%	0.93%	1.05%
CR	Composite	0.39%	0.50%	0.71%	0.86%	0.94%	1.08%
MM	Composite	0.003843777	0.004732636	0.006824765	0.008219425	0.009313609	0.01050084
MR	Composite	0.38%	0.47%	0.68%	0.81%	0.92%	1.03%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.00215	0.001567505	0.002933485	0.003419105	0.00383	0.004296
CR	Composite						
MM	Composite						
CR	Composite	0.00215	0.001650006	0.003087879	0.003599058	0.004031579	0.004522105
MM	Composite						
MR	Composite	0.00215	0.001567505	0.002933485	0.003419105	0.00383	0.004296
CR	Composite						
MM	Composite						
CR	Composite	0.22%	0.17%	0.31%	0.36%	0.40%	0.45%
MM	Composite						
MR	Composite	0.22%	0.16%	0.29%	0.34%	0.38%	0.43%
MR	Composite	0.28%	0.28%	0.28%	0.35%	0.40%	0.43%
XR	Composite						
CR	Composite						
MR	Composite	0.03555	0.03555	0.03555	0.03555	0.03555	0.03555
XR	Composite	3.55%	3.55%	3.55%	3.55%	3.55%	3.55%
CR	Composite	0.14%	0.12%	0.22%	0.25%	0.31%	0.33%
MM	Composite	0.14%	0.12%	0.22%	0.25%	0.31%	0.33%
MR	Composite	0.14%	0.12%	0.22%	0.25%	0.31%	0.33%
XR	Composite	0.14%	0.12%	0.22%	0.25%	0.31%	0.33%
CR	Composite	0.14%	0.12%	0.22%	0.26%	0.31%	0.33%
MR	Composite						
XR	Composite	0.001054491	0.000968421	0.00162	0.001926563	0.00233075	0.002505
CR	Composite	0.001405988	0.001191228	0.00216	0.00249375	0.003107667	0.00334
MM	Composite	0.001405988	0.001191228	0.00216	0.00249375	0.003107667	0.00334
MR	Composite	0.001405988	0.001191228	0.00216	0.00249375	0.003107667	0.00334
XR	Composite	0.14%	0.12%	0.22%	0.25%	0.31%	0.33%
CR	Composite	0.003851882	0.003992321	0.004604057	0.005039109	0.005073304	0.005561423
XR	Composite	0.39%	0.30%	0.35%	0.38%	0.51%	0.56%
CR	Composite	0.39%	0.36%	0.42%	0.45%	0.51%	0.56%
MR	Composite	0.00825	0.009066667	0.010497242	0.01106	0.0122	0.013275
XR	Composite						
MM	Composite						
MR	Composite	0.00825	0.009187796	0.010376691	0.011125	0.0122	0.013233333
CR	Composite						

2.97%	2.97%	2.97%	2.97%	2.97%	0.45		
2.97%	2.97%	2.97%	2.97%	2.97%	0.45		
2.97%	2.97%	2.97%	2.97%	2.97%	0.45		
0.77%	0.81%	0.92%	1.03%	0.89%	40.00%	NR	BBB
0.81%	0.008561193	0.00922	0.011098947	0.008871483	40.00%	NR	A
0.78%	0.82%	0.92%	1.07%	0.89%	0.4	NR	A
0.77%	0.81%	0.92%	1.05%	0.89%	0.4	NR	AA
					0.4		
0.77%	0.81%	0.92%	1.05%	0.89%	40.00%	NR	AA
0.77%	0.81%	0.92%	1.03%	0.89%	40.00%	NR	BBB
0.77%	0.81%	0.92%	1.05%	0.89%	40.00%	NR	AA
0.81%	0.86%	0.92%	1.11%	0.89%	40.00%	NR	A
					0.4		
0.77%	0.81%	0.92%	1.05%	0.89%	40.00%	NR	AA
0.74%	0.007833492	0.00922	0.010155537	0.008871483	40.00%	NR	A
1.15%	1.20%	1.18%	1.19%	1.29%	0.383000001	BBB	BBB
1.10%	1.14%	1.18%	1.19%	1.29%	0.383000001	BBB	BBB
1.11%	1.16%	1.18%	1.19%	1.29%	40.00%	A	AA
1.14%	1.22%	1.18%	1.19%	1.29%	40.00%	A	A
1.11%	1.16%	1.18%	1.19%	1.29%	0.4	A	AA
					0.383000001		
1.14%	1.22%	1.18%	1.19%	1.29%	0.4	A	A
1.11%	1.16%	1.18%	1.19%	1.29%	0.4	A	AA
1.10%	1.15%	1.18%	1.19%	1.29%	38.30%	A	A
1.06%	1.11%	1.18%	1.19%	1.29%	38.30%	A	A
1.14%	0.012178333	0.011781478	0.0119	0.012878233	0.4	A	A
1.11%	1.16%	1.18%	1.19%	1.29%	40.00%	A	AA
					38.30%		
1.11%	0.011609364	0.011781478	0.0119	0.012878233	0.4	A	AA
1.11%	1.17%	1.18%	1.19%	1.29%	0.383000001	BBB	BBB
1.11%	1.17%	1.18%	1.19%	1.29%	0.343333338	BBB	BBB
1.11%	1.16%	1.18%	1.19%	1.29%	0.4	A	AA
1.11%	1.16%	1.18%	1.19%	1.29%	0.4	A	AA
1.14%	1.22%	1.18%	1.19%	1.29%	0.4	A	A
1.11%	0.011609364	0.011781478	0.0119	0.012878233	0.4	A	AA
1.10%	1.15%	1.18%	1.19%	1.29%	0.383000001	A	A
					0.383000001		
					0.400000001		
					0.400000001		
0.46%	0.005029341	0.006496	0.006996		0.400000001	NR	B
					0.400000001		
					0.400000001		
0.49%	0.005294043	0.006496	0.006996		0.400000001	NR	BB
					0.400000001		
0.46%	0.005029341	0.006496	0.006996		0.400000001	NR	BBB
					0.400000001		
					0.400000001		
0.49%	0.53%	0.65%	0.70%		0.400000001	NR	BB
					40.00%		
0.46%	0.50%	0.65%	0.70%		40.00%	NR	BBB
0.48%	0.54%	0.54%	0.54%	0.54%	40.00%		
					0.400000003		
					0.4		
0.03555	0.03555	0.03555	0.03555	0.03555	0.4		
3.55%	3.55%	3.55%	3.55%	3.55%	0.4		
0.36%	0.39%	0.43%	0.42%	0.46%	0.35	BB	BB
0.36%	0.39%	0.43%	0.42%	0.46%	0.35	BB	BB
0.36%	0.39%	0.43%	0.42%	0.46%	0.35	BB	BB
0.36%	0.39%	0.43%	0.42%	0.46%	0.35	BB	BB
0.37%	0.41%	0.44%	0.42%	0.46%	0.3625	A	A
					0.35		
0.28%	0.003093702	0.003382247	0.003273832	0.003582899	0.35	BBB	BBB
0.36%	0.003904937	0.004304663	0.004150109	0.004552199	0.35	BB	BB
0.36%	0.003904937	0.004304663	0.004150109	0.004552199	0.35	BB	BB
0.36%	0.003904937	0.004304663	0.004150109	0.004552199	0.35	BB	BB
0.36%	0.39%	0.43%	0.42%	0.46%	0.35	BB	BB
0.70%	0.0075	0.0075	0.0075	0.0075	0.35	NR	B
0.53%	0.75%	0.75%	0.75%	0.75%	0.35	NR	B
0.64%	0.75%	0.75%	0.75%	0.75%	0.35	NR	B
1.40%	0.014100391	0.0140309	0.014076	0.011823606	0.4	NR	CCC
					0.4		
					0.4		
1.40%	0.014100391	0.0140309	0.014076	0.011823606	0.4	NR	B
					0.4		

			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	A	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AA	AA	AAA	AAA
A	AA	A	A	A	A
AAA	AAA	AA	AA	AAA	AAA
A	AA	A	A	A	A
AAA	AAA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AAA	AAA	AA	AA	AAA	AAA
AAA	AAA	AA	AA	AAA	AAA
A	A	A	A	A	A
A	A	A	A	A	A
AAA	AAA	AA	AA	AAA	AAA
AAA	AAA	AA	AA	AAA	AAA
A	AA	A	A	A	A
AAA	AAA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
BB	B	B	B	B	BB
BBB	BB	BB	BB	BB	BBB
A	BBB	BBB	BBB	BBB	A
BBB	BB	BB	BB	BB	BBB
A	BBB	BBB	BBB	BBB	A
NR	NR	NR	NR	NR	NR
			NR		
			NR		
BB	CCC	BB	BB	BB	BB
BB	CCC	BB	BB	BB	BB
BB	CCC	BB	BB	BB	BB
BB	CCC	BB	BB	BB	BB
A	BB	A	A	A	A
BBB	B	BBB	BBB	BBB	BBB
BB	CCC	BB	BB	BB	BB
BB	CCC	BB	BB	BB	BB
BB	CCC	BB	BB	BB	BB
BB	CCC	BB	BB	BB	BB
BB	B	NR	NR	BB	NR
BB	B	NR	NR	BB	NR
B	B	NR	NR	BB	NR
B	B	B	BB	B	CCC
B	BBB	BBB	A	BBB	BB

			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	BB	NR	A	9 Consumer Goods
NR	BBB	NR	A	9 Consumer Goods
NR	BBB	NR	A	9 Consumer Goods
NR	A	NR	A	9 Consumer Goods
			NR	Consumer Goods
NR	A	NR	A	9 Consumer Goods
NR	BB	NR	A	9 Consumer Goods
NR	A	NR	A	9 Consumer Goods
NR	BBB	NR	A	9 Consumer Goods
			NR	Consumer Goods
NR	A	NR	A	9 Consumer Goods
NR	BBB	NR	A	9 Consumer Goods
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	AA	10 Industrials
NR	NR	NR	A	5 Industrials
NR	NR	NR	AA	10 Industrials
			NR	Industrials
NR	NR	NR	A	5 Industrials
NR	NR	NR	AA	10 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	A	5 Industrials
NR	NR	NR	AA	10 Industrials
			NR	Industrials
NR	NR	NR	AA	10 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	AA	10 Industrials
NR	NR	NR	AA	10 Industrials
NR	NR	NR	A	5 Industrials
NR	NR	NR	AA	10 Industrials
NR	NR	NR	AA	13 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR		BB	4 Industrials
			NR	Industrials
			NR	Industrials
NR	NR		BB	4 Industrials
			NR	Industrials
NR	NR		BB	4 Industrials
			NR	Industrials
			NR	Industrials
NR	NR		BB	4 Industrials
			NR	Industrials
NR	NR		BB	4 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
CCC	B	B	BB	5 Technology
CCC	B	B	BB	5 Technology
CCC	B	B	BB	5 Technology
CCC	B	B	BB	5 Technology
BB	BBB	BBB	BB	5 Technology
			NR	Technology
B	BB	BB	BB	5 Technology
CCC	B	B	BB	5 Technology
CCC	B	B	BB	5 Technology
CCC	B	B	BB	5 Technology
CCC	B	B	BB	5 Technology
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	BBB	4 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	BBB	3 Utilities
			NR	Utilities

India	India		BB				
India	India		BB				
India	India		BB				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB				
Europe	Switzerland	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB				
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB				
N.Amer	United States	AAA	A				
N.Amer	United States	AAA	A				
N.Amer	United States	AAA	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	A				
N.Amer	United States	AAA	A				
N.Amer	United States	AAA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	A				
N.Amer	United States	AAA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	A				
N.Amer	United States	AAA	A				
N.Amer	United States	AAA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	A				
N.Amer	United States	AAA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A			Thin	Thin
N.Amer	United States	AA	A				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				

	Thin					
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	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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Thin	Thin	DocAdj	Thin			
Thin	Thin	Entity Tier	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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AEEUSDMM	31-Jul-08 AEE
AEEUSDMR	31-Jul-08 AEE
AEEUSDXR	31-Jul-08 AEE
AEE-EnergyGenCoEURCR	31-Jul-08 AEE-EnergyGenCo
AEE-EnergyGenCoEURMM	31-Jul-08 AEE-EnergyGenCo
AEE-EnergyGenCoEURMR	31-Jul-08 AEE-EnergyGenCo
AEE-EnergyGenCoEURXR	31-Jul-08 AEE-EnergyGenCo
AEE-EnergyGenCoGBPMR	31-Jul-08 AEE-EnergyGenCo
AEE-EnergyGenCoHKDMR	31-Jul-08 AEE-EnergyGenCo
AEE-EnergyGenCoTWDCR	31-Jul-08 AEE-EnergyGenCo
AEE-EnergyGenCoUSDCR	31-Jul-08 AEE-EnergyGenCo
AEE-EnergyGenCoUSDMM	31-Jul-08 AEE-EnergyGenCo
AEE-EnergyGenCoUSDMR	31-Jul-08 AEE-EnergyGenCo
AEE-EnergyGenCoUSDXR	31-Jul-08 AEE-EnergyGenCo
AEGONAUDCR	31-Jul-08 AEGON
AEGONAUDMM	31-Jul-08 AEGON
AEGONCADMM	31-Jul-08 AEGON
AEGONCHFCR	31-Jul-08 AEGON
AEGONCHFMM	31-Jul-08 AEGON
AEGONEURCR	31-Jul-08 AEGON
AEGONEURMM	31-Jul-08 AEGON
AEGONEURMR	31-Jul-08 AEGON
AEGONEURXR	31-Jul-08 AEGON
AEGONGBPCR	31-Jul-08 AEGON
AEGONGBPMM	31-Jul-08 AEGON
AEGONHKDMM	31-Jul-08 AEGON
AEGONJPYCR	31-Jul-08 AEGON
AEGONJPYMM	31-Jul-08 AEGON
AEGONSEKMM	31-Jul-08 AEGON
AEGONSGDCR	31-Jul-08 AEGON
AEGONSGDMM	31-Jul-08 AEGON
AEGONTWDCR	31-Jul-08 AEGON
AEGONTWDMM	31-Jul-08 AEGON
AEGONUSDCR	31-Jul-08 AEGON
AEGONUSDMM	31-Jul-08 AEGON
AEGONUSDMR	31-Jul-08 AEGON
AEGONUSDXR	31-Jul-08 AEGON
AEGONAUDCR	31-Jul-08 AEGON
AEGONAUDMM	31-Jul-08 AEGON
AEGONCHFCR	31-Jul-08 AEGON
AEGONCHFMM	31-Jul-08 AEGON
AEGONEURCR	31-Jul-08 AEGON
AEGONEURMM	31-Jul-08 AEGON
AEGONEURMR	31-Jul-08 AEGON
AEGONEURXR	31-Jul-08 AEGON
AEGONGBPCR	31-Jul-08 AEGON
AEGONGBPMM	31-Jul-08 AEGON
AEGONHKDCR	31-Jul-08 AEGON
AEGONHKDMM	31-Jul-08 AEGON
AEGONJPYCR	31-Jul-08 AEGON
AEGONJPYMM	31-Jul-08 AEGON
AEGONJPYMR	31-Jul-08 AEGON
AEGONSEKCR	31-Jul-08 AEGON
AEGONSGDCR	31-Jul-08 AEGON
AEGONSGDMM	31-Jul-08 AEGON
AEGONTWDMM	31-Jul-08 AEGON
AEGONUSDCR	31-Jul-08 AEGON
AEGONUSDMM	31-Jul-08 AEGON
AEGONUSDMR	31-Jul-08 AEGON
AEGONUSDXR	31-Jul-08 AEGON
AEGON-TransFinUSDCR	31-Jul-08 AEGON-TransFin
AEGON-TransFinUSDMM	31-Jul-08 AEGON-TransFin
AEGON-TransFinUSDMR	31-Jul-08 AEGON-TransFin
AENUSDCR	31-Jul-08 AEN
AENUSDMR	31-Jul-08 AEN
AENUSDXR	31-Jul-08 AEN
AEPAUDMR	31-Jul-08 AEP
AEPAUDXR	31-Jul-08 AEP
AEPCADMR	31-Jul-08 AEP
AEPCHFMR	31-Jul-08 AEP
AEPEURCR	31-Jul-08 AEP
AEPEURMM	31-Jul-08 AEP
AEPEURMR	31-Jul-08 AEP
AEPEURXR	31-Jul-08 AEP

Ameren Corp	0C5968	SNRFOR	USD
Ameren Corp	0C5968	SNRFOR	USD
Ameren Corp	0C5968	SNRFOR	USD
AmerenEnergy Gen Co	0C596X	SNRFOR	EUR
AmerenEnergy Gen Co	0C596X	SNRFOR	EUR
AmerenEnergy Gen Co	0C596X	SNRFOR	EUR
AmerenEnergy Gen Co	0C596X	SNRFOR	EUR
AmerenEnergy Gen Co	0C596X	SNRFOR	GBP
AmerenEnergy Gen Co	0C596X	SNRFOR	HKD
AmerenEnergy Gen Co	0C596X	SNRFOR	TWD
AmerenEnergy Gen Co	0C596X	SNRFOR	USD
AmerenEnergy Gen Co	0C596X	SNRFOR	USD
AmerenEnergy Gen Co	0C596X	SNRFOR	USD
AmerenEnergy Gen Co	0C596X	SNRFOR	USD
Aegon N.V.	007GB6	SNRFOR	AUD
Aegon N.V.	007GB6	SNRFOR	AUD
Aegon N.V.	007GB6	SNRFOR	CAD
Aegon N.V.	007GB6	SNRFOR	CHF
Aegon N.V.	007GB6	SNRFOR	CHF
Aegon N.V.	007GB6	SNRFOR	EUR
Aegon N.V.	007GB6	SNRFOR	EUR
Aegon N.V.	007GB6	SNRFOR	EUR
Aegon N.V.	007GB6	SNRFOR	EUR
Aegon N.V.	007GB6	SNRFOR	GBP
Aegon N.V.	007GB6	SNRFOR	GBP
Aegon N.V.	007GB6	SNRFOR	HKD
Aegon N.V.	007GB6	SNRFOR	JPY
Aegon N.V.	007GB6	SNRFOR	JPY
Aegon N.V.	007GB6	SNRFOR	SEK
Aegon N.V.	007GB6	SNRFOR	SGD
Aegon N.V.	007GB6	SNRFOR	SGD
Aegon N.V.	007GB6	SNRFOR	TWD
Aegon N.V.	007GB6	SNRFOR	TWD
Aegon N.V.	007GB6	SNRFOR	USD
Aegon N.V.	007GB6	SNRFOR	USD
Aegon N.V.	007GB6	SNRFOR	USD
Aegon N.V.	007GB6	SNRFOR	USD
Aegon N.V.	007GB6	SUBLT2	AUD
Aegon N.V.	007GB6	SUBLT2	AUD
Aegon N.V.	007GB6	SUBLT2	CHF
Aegon N.V.	007GB6	SUBLT2	CHF
Aegon N.V.	007GB6	SUBLT2	EUR
Aegon N.V.	007GB6	SUBLT2	EUR
Aegon N.V.	007GB6	SUBLT2	EUR
Aegon N.V.	007GB6	SUBLT2	EUR
Aegon N.V.	007GB6	SUBLT2	GBP
Aegon N.V.	007GB6	SUBLT2	GBP
Aegon N.V.	007GB6	SUBLT2	HKD
Aegon N.V.	007GB6	SUBLT2	HKD
Aegon N.V.	007GB6	SUBLT2	JPY
Aegon N.V.	007GB6	SUBLT2	JPY
Aegon N.V.	007GB6	SUBLT2	JPY
Aegon N.V.	007GB6	SUBLT2	SEK
Aegon N.V.	007GB6	SUBLT2	SGD
Aegon N.V.	007GB6	SUBLT2	SGD
Aegon N.V.	007GB6	SUBLT2	TWD
Aegon N.V.	007GB6	SUBLT2	USD
Aegon N.V.	007GB6	SUBLT2	USD
Aegon N.V.	007GB6	SUBLT2	USD
Aegon N.V.	007GB6	SUBLT2	USD
Transamerica Fin Corp	8HC852	SNRFOR	USD
Transamerica Fin Corp	8HC852	SNRFOR	USD
Transamerica Fin Corp	8HC852	SNRFOR	USD
AMC Entmt Inc	0A17CF	SNRFOR	USD
AMC Entmt Inc	0A17CF	SNRFOR	USD
AMC Entmt Inc	0A17CF	SNRFOR	USD
Amern Elec Pwr Co Inc	027A8A	SNRFOR	AUD
Amern Elec Pwr Co Inc	027A8A	SNRFOR	AUD
Amern Elec Pwr Co Inc	027A8A	SNRFOR	CAD
Amern Elec Pwr Co Inc	027A8A	SNRFOR	CHF
Amern Elec Pwr Co Inc	027A8A	SNRFOR	EUR
Amern Elec Pwr Co Inc	027A8A	SNRFOR	EUR
Amern Elec Pwr Co Inc	027A8A	SNRFOR	EUR
Amern Elec Pwr Co Inc	027A8A	SNRFOR	EUR

MM	Composite						
MR	Composite	0.00825	0.009187796	0.010376691	0.011125	0.0122	0.013233333
XR	Composite	0.00825	0.008849298	0.01017866	0.010732105	0.011840421	0.012909342
CR	Composite						
MM	Composite						
MR	Composite	1.10%	0.66%	0.72%	0.82%	1.25%	1.32%
XR	Composite						
MR	Composite	1.10%	0.66%	0.72%	0.82%	1.25%	1.32%
MR	Composite	1.10%	0.66%	0.72%	0.82%	1.25%	1.32%
CR	Composite	1.10%	0.70%	0.72%	0.82%	1.36%	1.43%
CR	Composite	1.10%	0.70%	0.72%	0.82%	1.36%	1.43%
MM	Composite	1.10%	0.67%	0.72%	0.82%	1.26%	1.34%
MR	Composite	1.10%	0.66%	0.72%	0.82%	1.25%	1.32%
XR	Composite	1.10%	0.64%	0.72%	0.82%	1.24%	1.31%
CR	Composite	0.004848922	0.005969335	0.008519838	0.010171503	0.011513555	0.012844028
MM	Composite	0.48%	0.60%	0.82%	0.98%	1.11%	1.23%
MM	Composite	0.48%	0.62%	0.79%	0.98%	1.11%	1.24%
CR	Composite	0.005041542	0.00576045	0.008370083	0.01000685	0.011382634	0.01269575
MM	Composite	0.004837614	0.006165241	0.007940123	0.009790518	0.011116774	0.012412815
CR	Composite	0.50%	0.58%	0.84%	1.00%	1.14%	1.27%
MM	Composite	0.48%	0.62%	0.79%	0.98%	1.11%	1.24%
MR	Composite	0.48%	0.61%	0.80%	0.96%	1.09%	1.22%
XR	Composite	0.46%	0.56%	0.77%	0.93%	1.05%	1.18%
CR	Composite	0.50%	0.58%	0.84%	1.00%	1.14%	1.27%
MM	Composite	0.48%	0.62%	0.79%	0.98%	1.11%	1.24%
MM	Composite	0.48%	0.62%	0.79%	0.98%	1.11%	1.24%
CR	Composite	0.005108945	0.006422765	0.008265088	0.010238774	0.011573443	0.012986909
MM	Composite	0.004904588	0.006165855	0.007934484	0.009829223	0.011110506	0.012467432
MM	Composite	0.48%	0.62%	0.79%	0.98%	1.11%	1.24%
CR	Composite						
MM	Composite	0.48%	0.62%	0.79%	0.98%	1.11%	1.24%
CR	Composite	0.50%	0.58%	0.84%	1.00%	1.14%	1.27%
MM	Composite	0.48%	0.62%	0.79%	0.98%	1.11%	1.24%
CR	Composite	0.50%	0.58%	0.84%	1.00%	1.14%	1.27%
MM	Composite	0.004837614	0.006165241	0.007940123	0.009790518	0.011116774	0.012412815
MR	Composite	0.48%	0.61%	0.80%	0.96%	1.09%	1.22%
XR	Composite	0.004613011	0.005610112	0.007719565	0.009262215	0.010520772	0.011756495
CR	Composite	0.81%	0.89%	1.18%	1.45%	1.62%	1.78%
MM	Composite						
CR	Composite	0.77%	0.90%	1.18%	1.46%	1.63%	1.79%
MM	Composite	0.85%	0.87%	1.14%	1.39%	1.59%	1.76%
CR	Composite	0.007668148	0.009015643	0.011845684	0.014585264	0.016277273	0.017874553
MM	Composite	0.85%	0.87%	1.14%	1.39%	1.59%	1.76%
MR	Composite	0.84%	0.86%	1.13%	1.39%	1.56%	1.75%
XR	Composite	0.008101648	0.008275965	0.01090515	0.013376209	0.015044585	0.016618382
CR	Composite	0.77%	0.90%	1.18%	1.46%	1.63%	1.79%
MM	Composite	0.85%	0.87%	1.14%	1.39%	1.59%	1.76%
CR	Composite	0.77%	0.90%	1.18%	1.46%	1.63%	1.79%
MM	Composite	0.008500089	0.008682979	0.011441468	0.013881485	0.015925205	0.0176391
CR	Composite	0.89%	0.89%	1.17%	1.45%	1.61%	1.77%
MM	Composite	0.008533628	0.008946835	0.011750491	0.013932409	0.01586408	0.017441508
MR	Composite						
CR	Composite	0.007668148	0.009015643	0.011845684	0.014585264	0.016277273	0.017874553
CR	Composite	0.007668148	0.009015643	0.011845684	0.014585264	0.016277273	0.017874553
MM	Composite	0.85%	0.87%	1.14%	1.39%	1.59%	1.76%
MM	Composite	0.008500089	0.008682979	0.011441468	0.013881485	0.015925205	0.0176391
CR	Composite	0.77%	0.90%	1.18%	1.46%	1.63%	1.79%
MM	Composite	0.008500089	0.008682979	0.011441468	0.013881485	0.015925205	0.0176391
MR	Composite	0.008411547	0.008592532	0.011322286	0.013887868	0.015620061	0.017455359
XR	Composite						
CR	Composite	0.001491	0.001491	0.001819	0.002147	0.002336	0.002525
MM	Composite			#DIV/0!		#DIV/0!	
MR	Composite	0.001491	0.001491	0.001819	0.002147	0.002336	0.002525
CR	Composite						
MR	Composite	0.0328681	0.029909936	0.029971134	0.03048201	0.034078678	0.03494702
XR	Composite	3.29%	2.99%	3.00%	3.05%	3.28%	3.49%
MR	Composite	0.08%	0.15%	0.23%	0.29%	0.34%	0.39%
XR	Composite	0.08%	0.15%	0.22%	0.28%	0.32%	0.37%
MR	Composite	0.000860102	0.001511188	0.00211455	0.002850372	0.003428963	0.003870882
MR	Composite	0.09%	0.15%	0.21%	0.29%	0.34%	0.39%
CR	Composite	0.09%	0.16%	0.22%	0.30%	0.36%	0.41%
MM	Composite	0.09%	0.15%	0.21%	0.29%	0.34%	0.39%
MR	Composite	0.09%	0.15%	0.21%	0.29%	0.34%	0.39%
XR	Composite	0.08%	0.15%	0.20%	0.27%	0.32%	0.37%

					0.4		
1.40%	0.014100391	0.0140309	0.014076	0.011823606	0.4	NR	B
1.36%	0.013580903	0.0140309	0.014076	0.011823606	0.4	NR	B
					0.4		
					0.4		
1.38%	1.40%	1.88%	2%	2.02%	0.4	NR	BBB
					0.4		
1.38%	1.40%	1.88%	2%	2.02%	40.00%	NR	BBB
1.38%	1.40%	1.88%	2%	2.02%	40.00%	NR	BBB
1.50%	1.48%	1.98%	1.90%	2.13%	40.00%	NR	BB
1.50%	1.48%	1.98%	1.90%	2.13%	40.00%	NR	BB
1.40%	1.42%	1.90%	1.90%	2.05%	40.00%	NR	BB
1.38%	1.40%	1.88%	1.90%	2.02%	40.00%	NR	BBB
1.37%	1.35%	1.81%	1.90%	1.95%	40.00%	NR	BB
1.33%	0.01364991	0.013287538	0.014428607	0.015031903	0.4	BBB	BBB
1.28%	1.31%	1.33%	1.39%	1.44%	40.00%	BBB	BBB
1.26%	1.29%	1.30%	1.41%	1.40%	40.00%	AA	AA
1.30%	0.01323308	0.0134904	0.014514279	0.014565905	0.4	A	A
1.26%	0.012919586	0.012950784	0.014075877	0.013983269	0.4	AA	AA
1.30%	1.32%	1.35%	1.45%	1.46%	40.00%	A	A
1.26%	1.29%	1.30%	1.41%	1.40%	40.00%	AA	AA
1.25%	1.27%	1.28%	1.38%	1.38%	40.00%	A	A
1.20%	1.23%	1.23%	1.33%	1.33%	40.00%	A	A
1.30%	1.32%	1.35%	1.45%	1.46%	40.00%	A	A
1.26%	1.29%	1.30%	1.41%	1.40%	40.00%	AA	AA
1.26%	1.29%	1.30%	1.41%	1.40%	40.00%	AA	AA
1.33%	0.013664254	0.014062899	0.014546476	0.015077269	0.4	BBB	BBB
1.28%	0.013117684	0.013500383	0.013964617	0.014474178	0.4	A	A
1.26%	1.29%	1.30%	1.41%	1.40%	0.4	AA	AA
					0.4		
1.26%	1.29%	1.30%	1.41%	1.40%	0.4	AA	AA
1.30%	1.32%	1.35%	1.45%	1.46%	0.4	A	A
1.26%	1.29%	1.30%	1.41%	1.40%	0.4	AA	AA
1.30%	1.32%	1.35%	1.45%	1.46%	0.4	A	A
1.26%	0.012919586	0.012950784	0.014075877	0.013983269	0.4	AA	AA
1.25%	1.27%	1.28%	1.38%	1.38%	0.4	A	A
1.20%	0.012264787	0.012343716	0.013280566	0.013327803	0.4	A	A
1.80%	1.82%	1.89%	1.95%	1.98%	0.2	BBB	BBB
					0.2		
1.81%	1.84%	1.88%	1.94%	1.96%	0.2	A	AA
1.78%	1.80%	1.84%	1.90%	1.95%	0.2	A	A
1.81%	0.01839239	0.01875555	0.019430905	0.0196461	0.2	A	AA
1.78%	1.80%	1.84%	1.90%	1.95%	0.2	A	A
1.74%	1.76%	1.82%	1.87%	1.92%	0.2	A	A
1.68%	0.016979649	0.017499385	0.018035718	0.018445359	20.00%	A	A
1.81%	1.84%	1.88%	1.94%	1.96%	0.2	A	AA
1.78%	1.80%	1.84%	1.90%	1.95%	0.2	A	A
1.81%	1.84%	1.88%	1.94%	1.96%	0.2	A	AA
1.78%	0.017950533	0.018360011	0.019049976	0.019520451	0.2	A	A
1.79%	1.82%	1.96%	1.98%	1.95%	0.2	BBB	BBB
1.77%	0.017938199	0.018846022	0.019053694	0.019000398	0.2	BBB	BBB
					0.2		
1.81%	0.01839239	0.01875555	0.019430905	0.0196461	0.2	A	AA
1.81%	0.01839239	0.01875555	0.019430905	0.0196461	0.2	A	AA
1.78%	1.80%	1.84%	1.90%	1.95%	0.2	A	A
1.78%	0.017950533	0.018360011	0.019049976	0.019520451	0.2	A	A
1.81%	1.84%	1.88%	1.94%	1.96%	0.2	A	AA
1.78%	0.017950533	0.018360011	0.019049976	0.019520451	0.2	A	A
1.74%	0.017629143	0.018168761	0.018725609	0.019150919	0.2	A	A
					0.2		
0.19%	0.00217	0.00217	0.00217	0.00217	0.4		NR
					0.4		
0.19%	0.00217	0.00217	0.00217	0.00217	0.4		NR
					0.4		
3.30%	0.033700695	0.033700695	0.033700695	0.033700695	0.4	NR	NR
3.30%	3.37%	3.37%	3.37%	3.37%	0.4	NR	NR
0.43%	0.49%	0.60%	0.69%	0.65%	0.4	BB	BBB
0.43%	0.49%	0.60%	0.69%	0.65%	0.4	BB	BBB
0.44%	0.004951329	0.00622625	0.006875	0.006529075	0.4	BBB	AA
0.44%	0.50%	0.62%	0.69%	0.65%	0.4	BBB	AA
0.46%	0.52%	0.64%	0.69%	0.65%	40.00%	BBB	A
0.44%	0.50%	0.62%	0.69%	0.65%	40.00%	BBB	A
0.44%	0.50%	0.62%	0.69%	0.65%	0.4	BBB	AA
0.41%	0.47%	0.59%	0.69%	0.65%	40.00%	BBB	A

B	BBB	BBB	A	BBB	BB
BB	BB	BB	BBB	BB	B
NR	NR	BBB	BBB	BBB	BB
NR	NR	BBB	BBB	BBB	BB
NR	NR	BBB	BBB	BBB	BB
NR	NR	B	BB	BB	BB
NR	NR	B	BB	BB	BB
NR	NR	B	BB	BB	BB
NR	NR	BBB	BBB	BBB	BB
NR	NR	B	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
A	AA	AA	AA	A	A
AA	AA	AA	AAA	AA	AAA
A	AA	AA	AA	A	A
AA	AA	AA	AAA	AA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	AA	AA	AA	A	A
AA	AA	AA	AAA	AA	AAA
A	AA	AA	AA	A	A
AA	AA	AA	AAA	AA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	A	A	A	A
A	BBB	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	NR	B	NR	NR	NR
NR	NR	BB	NR	NR	NR
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A		A	AA	A

			NR	Utilities
NR	NR	NR	BBB	3 Utilities
NR	NR	NR	BBB	4 Utilities
			NR	Utilities
			NR	Utilities
BB	NR	B	BB	4 Utilities
			NR	Utilities
BB	NR	B	BB	4 Utilities
BB	NR	B	BB	4 Utilities
BB	NR	B	BBB	5 Utilities
BB	NR	B	BBB	5 Utilities
BB	NR	B	BB	5 Utilities
BB	NR	B	BB	4 Utilities
BB	NR	B	BB	5 Utilities
BB	BBB	BBB	A	4 Financials
BB	A	A	A	4 Financials
BBB	A	BBB	AA	13 Financials
BBB	BBB	BBB	A	6 Financials
BBB	A	BBB	AA	13 Financials
BBB	BBB	BBB	A	6 Financials
BBB	A	BBB	AA	13 Financials
BBB	BBB	BBB	AA	15 Financials
BBB	BBB	BBB	AA	15 Financials
BBB	BBB	BBB	A	6 Financials
BBB	A	BBB	AA	13 Financials
BBB	A	BBB	AA	13 Financials
BBB	BBB	BBB	A	5 Financials
A	A	A	A	5 Financials
BBB	A	BBB	AA	13 Financials
			NR	Financials
BBB	A	BBB	AA	13 Financials
BBB	BBB	BBB	A	6 Financials
BBB	A	BBB	AA	13 Financials
BBB	BBB	BBB	A	6 Financials
BBB	A	BBB	AA	13 Financials
BBB	BBB	BBB	AA	15 Financials
BBB	BBB	BBB	AA	15 Financials
BB	BBB	BBB	AA	16 Financials
			NR	Financials
A	AA	A	AA	9 Financials
BBB	A	A	AA	9 Financials
A	AA	A	AA	9 Financials
BBB	A	A	AA	9 Financials
BBB	A	BBB	AA	15 Financials
BBB	A	BBB	AA	15 Financials
A	AA	A	AA	9 Financials
BBB	A	A	AA	9 Financials
A	AA	A	AA	9 Financials
BBB	A	A	AA	9 Financials
BBB	A	A	A	4 Financials
BBB	BBB	BBB	A	3 Financials
			NR	Financials
A	AA	A	AA	9 Financials
A	AA	A	AA	9 Financials
BBB	A	A	AA	9 Financials
BBB	A	A	AA	9 Financials
A	AA	A	AA	9 Financials
BBB	A	A	AA	9 Financials
BBB	A	BBB	AA	15 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
BB	NR	NR	A	3 Utilities
BB	NR	NR	A	3 Utilities
A	NR	NR	A	10 Utilities
A	NR	NR	A	10 Utilities
BBB	NR	NR	AA	11 Utilities
BBB	NR	NR	AA	11 Utilities
A	NR	NR	A	10 Utilities
BBB	NR	NR	A	5 Utilities

N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	CcyGrp	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	CcyGrp	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	Thin
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	A	AA	DocAdj	Entity Tier	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	Entity Tier	CcyGrp	DocAdj
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA				
N.Amer	United States	A	AA		Thin		Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin		Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin	Thin	Thin			
	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin			
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin

Entity Tier
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AEPGBPMR	31-Jul-08 AEP
AEPGBPXR	31-Jul-08 AEP
AEPHKDMR	31-Jul-08 AEP
AEPHKDXR	31-Jul-08 AEP
AEPJPYMR	31-Jul-08 AEP
AEPJPYXR	31-Jul-08 AEP
AEPNZDMR	31-Jul-08 AEP
AEPSEKMR	31-Jul-08 AEP
AEPSEKXR	31-Jul-08 AEP
AEPUSDCR	31-Jul-08 AEP
AEPUSDMM	31-Jul-08 AEP
AEPUSDMR	31-Jul-08 AEP
AEPUSDXR	31-Jul-08 AEP
AERO-FinBVEURCR	31-Jul-08 AERO-FinBV
AERO-FinBVEURMM	31-Jul-08 AERO-FinBV
AERO-FinBVEURMR	31-Jul-08 AERO-FinBV
AERO-FinBVEURXR	31-Jul-08 AERO-FinBV
AERO-FinBVUSDCR	31-Jul-08 AERO-FinBV
AERO-FinBVUSDMM	31-Jul-08 AERO-FinBV
AERO-FinBVUSDMR	31-Jul-08 AERO-FinBV
AERO-FinBVUSDXR	31-Jul-08 AERO-FinBV
AESEURMM	31-Jul-08 AES
AESEURMR	31-Jul-08 AES
AESUSDCR	31-Jul-08 AES
AESUSDMM	31-Jul-08 AES
AESUSDMR	31-Jul-08 AES
AESUSDXR	31-Jul-08 AES
AESAUDMR	31-Jul-08 AES
AESAUDXR	31-Jul-08 AES
AESEURCR	31-Jul-08 AES
AESEURMM	31-Jul-08 AES
AESEURMR	31-Jul-08 AES
AESEURXR	31-Jul-08 AES
AESGBPCR	31-Jul-08 AES
AESHKDXR	31-Jul-08 AES
AESILSXR	31-Jul-08 AES
AESUSDCR	31-Jul-08 AES
AESUSDMM	31-Jul-08 AES
AESUSDMR	31-Jul-08 AES
AESUSDXR	31-Jul-08 AES
AES-GenUSDCR	31-Jul-08 AES-Gen
AES-GenUSDMR	31-Jul-08 AES-Gen
AETAUDMR	31-Jul-08 AET
AETAUDXR	31-Jul-08 AET
AETCADMR	31-Jul-08 AET
AETCADXR	31-Jul-08 AET
AETCHFMR	31-Jul-08 AET
AETEURCR	31-Jul-08 AET
AETEURMM	31-Jul-08 AET
AETEURMR	31-Jul-08 AET
AETEURXR	31-Jul-08 AET
AETGBPMR	31-Jul-08 AET
AETGBPXR	31-Jul-08 AET
AETHKDMR	31-Jul-08 AET
AETHKDXR	31-Jul-08 AET
AETINRMR	31-Jul-08 AET
AETJPYMR	31-Jul-08 AET
AETJPYXR	31-Jul-08 AET
AETSEKMR	31-Jul-08 AET
AETSEKXR	31-Jul-08 AET
AETUSDCR	31-Jul-08 AET
AETUSDMM	31-Jul-08 AET
AETUSDMR	31-Jul-08 AET
AETUSDXR	31-Jul-08 AET
AFAUDMM	31-Jul-08 AF
AFCHFCR	31-Jul-08 AF
AFCHFMM	31-Jul-08 AF
AFEURCR	31-Jul-08 AF
AFEURMM	31-Jul-08 AF
AFEURMR	31-Jul-08 AF
AFUSDCR	31-Jul-08 AF
AFUSDMM	31-Jul-08 AF
AFUSDMR	31-Jul-08 AF
AF-AirFranceAUDCR	31-Jul-08 AF-AirFrance

Amern Elec Pwr Co Inc	027A8A	SNRFOR	GBP
Amern Elec Pwr Co Inc	027A8A	SNRFOR	GBP
Amern Elec Pwr Co Inc	027A8A	SNRFOR	HKD
Amern Elec Pwr Co Inc	027A8A	SNRFOR	HKD
Amern Elec Pwr Co Inc	027A8A	SNRFOR	JPY
Amern Elec Pwr Co Inc	027A8A	SNRFOR	JPY
Amern Elec Pwr Co Inc	027A8A	SNRFOR	NZD
Amern Elec Pwr Co Inc	027A8A	SNRFOR	SEK
Amern Elec Pwr Co Inc	027A8A	SNRFOR	SEK
Amern Elec Pwr Co Inc	027A8A	SNRFOR	USD
Amern Elec Pwr Co Inc	027A8A	SNRFOR	USD
Amern Elec Pwr Co Inc	027A8A	SNRFOR	USD
Amern Elec Pwr Co Inc	027A8A	SNRFOR	USD
EADS Fin BV	NPAA5E	SNRFOR	EUR
EADS Fin BV	NPAA5E	SNRFOR	EUR
EADS Fin BV	NPAA5E	SNRFOR	EUR
EADS Fin BV	NPAA5E	SNRFOR	EUR
EADS Fin BV	NPAA5E	SNRFOR	USD
EADS Fin BV	NPAA5E	SNRFOR	USD
EADS Fin BV	NPAA5E	SNRFOR	USD
EADS Fin BV	NPAA5E	SNRFOR	USD
The AES Corp	0A143H	SECDOM	EUR
The AES Corp	0A143H	SECDOM	EUR
The AES Corp	0A143H	SECDOM	USD
The AES Corp	0A143H	SECDOM	USD
The AES Corp	0A143H	SECDOM	USD
The AES Corp	0A143H	SECDOM	USD
The AES Corp	0A143H	SNRFOR	AUD
The AES Corp	0A143H	SNRFOR	AUD
The AES Corp	0A143H	SNRFOR	EUR
The AES Corp	0A143H	SNRFOR	EUR
The AES Corp	0A143H	SNRFOR	EUR
The AES Corp	0A143H	SNRFOR	EUR
The AES Corp	0A143H	SNRFOR	GBP
The AES Corp	0A143H	SNRFOR	HKD
The AES Corp	0A143H	SNRFOR	ILS
The AES Corp	0A143H	SNRFOR	USD
The AES Corp	0A143H	SNRFOR	USD
The AES Corp	0A143H	SNRFOR	USD
The AES Corp	0A143H	SNRFOR	USD
AES Gener SA	PP667Q	SNRFOR	USD
AES Gener SA	PP667Q	SNRFOR	USD
Aetna Inc.	0A8985	SNRFOR	AUD
Aetna Inc.	0A8985	SNRFOR	AUD
Aetna Inc.	0A8985	SNRFOR	CAD
Aetna Inc.	0A8985	SNRFOR	CAD
Aetna Inc.	0A8985	SNRFOR	CHF
Aetna Inc.	0A8985	SNRFOR	EUR
Aetna Inc.	0A8985	SNRFOR	EUR
Aetna Inc.	0A8985	SNRFOR	EUR
Aetna Inc.	0A8985	SNRFOR	EUR
Aetna Inc.	0A8985	SNRFOR	GBP
Aetna Inc.	0A8985	SNRFOR	GBP
Aetna Inc.	0A8985	SNRFOR	HKD
Aetna Inc.	0A8985	SNRFOR	HKD
Aetna Inc.	0A8985	SNRFOR	INR
Aetna Inc.	0A8985	SNRFOR	JPY
Aetna Inc.	0A8985	SNRFOR	JPY
Aetna Inc.	0A8985	SNRFOR	SEK
Aetna Inc.	0A8985	SNRFOR	SEK
Aetna Inc.	0A8985	SNRFOR	USD
Aetna Inc.	0A8985	SNRFOR	USD
Aetna Inc.	0A8985	SNRFOR	USD
Aetna Inc.	0A8985	SNRFOR	USD
AIR FRANCE - KLM	009A2A	SNRFOR	AUD
AIR FRANCE - KLM	009A2A	SNRFOR	CHF
AIR FRANCE - KLM	009A2A	SNRFOR	CHF
AIR FRANCE - KLM	009A2A	SNRFOR	EUR
AIR FRANCE - KLM	009A2A	SNRFOR	EUR
AIR FRANCE - KLM	009A2A	SNRFOR	EUR
AIR FRANCE - KLM	009A2A	SNRFOR	USD
AIR FRANCE - KLM	009A2A	SNRFOR	USD
AIR FRANCE - KLM	009A2A	SNRFOR	USD
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	AUD

MR	Composite	0.09%	0.15%	0.21%	0.29%	0.34%	0.39%
XR	Composite	0.08%	0.15%	0.20%	0.27%	0.32%	0.37%
MR	Composite	0.09%	0.15%	0.21%	0.29%	0.34%	0.39%
XR	Composite	0.08%	0.15%	0.20%	0.27%	0.32%	0.37%
MR	Composite	0.08%	0.15%	0.21%	0.28%	0.33%	0.38%
XR	Composite	0.08%	0.15%	0.21%	0.27%	0.32%	0.36%
MR	Composite	0.09%	0.15%	0.21%	0.29%	0.34%	0.39%
MR	Composite	0.000860102	0.001511188	0.00211455	0.002850372	0.003428963	0.003870882
XR	Composite	0.08%	0.15%	0.20%	0.27%	0.32%	0.37%
CR	Composite	0.09%	0.16%	0.22%	0.30%	0.36%	0.41%
MM	Composite						
MR	Composite	0.09%	0.15%	0.21%	0.29%	0.34%	0.39%
XR	Composite	0.08%	0.15%	0.20%	0.27%	0.32%	0.37%
CR	Composite	0.48%	0.48%	0.61%	0.77%	0.93%	1.02%
MM	Composite	0.0047868	0.0047868	0.00612655	0.00768555	0.008919655	0.009775286
MR	Composite						
XR	Composite	0.48%	0.48%	0.61%	0.77%	0.85%	0.93%
CR	Composite						
MM	Composite						
MR	Composite	0.48%	0.48%	0.61%	0.77%	0.88%	0.97%
XR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.96%	0.96%	1.66%	1.79%	2.05%	2.01%
MM	Composite						
MR	Composite	0.96%	0.96%	1.66%	1.79%	2.05%	2.01%
XR	Composite	0.96%	0.96%	1.66%	1.79%	2.05%	2.01%
MR	Composite	1.28%	1.38%	1.82%	2.68%	3.06%	3.50%
XR	Composite	1.28%	1.38%	1.82%	2.68%	3.06%	3.50%
CR	Composite	1.37%	1.16%	1.94%	2.88%	3.29%	3.76%
MM	Composite	1.31%	1.12%	1.87%	2.76%	3.16%	3.61%
MR	Composite	1.30%	1.11%	1.82%	2.73%	3.05%	3.55%
XR	Composite	0.012916667	0.01064554	0.017479342	0.026625933	0.030501749	0.034725473
CR	Composite	1.37%	1.16%	1.94%	2.88%	3.29%	3.76%
XR	Composite	1.29%	1.06%	1.75%	2.66%	3.05%	3.47%
XR	Composite	0.012916667	0.01064554	0.017479342	0.026625933	0.030501749	0.034725473
CR	Composite	1.37%	1.16%	1.94%	2.88%	3.29%	3.76%
MM	Composite						
MR	Composite	0.012991703	0.011052746	0.018230398	0.027349145	0.030481666	0.035464486
XR	Composite	1.29%	1.06%	1.75%	2.66%	3.05%	3.47%
CR	Composite	1.14%	1.14%	1.14%	1.48%	1.96%	2.12%
MR	Composite	1.14%	1.14%	1.14%	1.48%	1.96%	2.01%
MR	Composite	0.21%	0.24%	0.36%	0.42%	0.48%	0.54%
XR	Composite	0.21%	0.24%	0.35%	0.40%	0.46%	0.52%
MR	Composite	0.002098844	0.002370523	0.003534952	0.004202357	0.00484164	0.005390344
XR	Composite						
MR	Composite	0.21%	0.24%	0.35%	0.42%	0.48%	0.54%
CR	Composite	0.22%	0.25%	0.37%	0.44%	0.50%	0.57%
MM	Composite	0.21%	0.24%	0.36%	0.43%	0.48%	0.54%
MR	Composite	0.21%	0.24%	0.35%	0.42%	0.48%	0.54%
XR	Composite	0.20%	0.23%	0.34%	0.41%	0.46%	0.51%
MR	Composite	0.21%	0.24%	0.35%	0.42%	0.48%	0.54%
XR	Composite	0.20%	0.23%	0.34%	0.41%	0.46%	0.51%
MR	Composite	0.002098844	0.002370523	0.003534952	0.004202357	0.00484164	0.005390344
XR	Composite	0.002042152	0.002277571	0.003427929	0.004088747	0.004576738	0.005110395
MR	Composite						
MR	Composite	0.21%	0.24%	0.35%	0.42%	0.49%	0.55%
XR	Composite	0.21%	0.24%	0.35%	0.41%	0.48%	0.53%
MR	Composite	0.21%	0.24%	0.35%	0.42%	0.48%	0.54%
XR	Composite	0.20%	0.23%	0.34%	0.41%	0.46%	0.51%
CR	Composite	0.22%	0.25%	0.37%	0.44%	0.50%	0.57%
MM	Composite						
MR	Composite	0.21%	0.24%	0.35%	0.42%	0.48%	0.54%
XR	Composite	0.002042152	0.002277571	0.003427929	0.004088747	0.004576738	0.005110395
MM	Composite						
CR	Composite	1.09%	1.36%	1.69%	2.06%	2.25%	2.60%
MM	Composite	0.0108505	0.01356571	0.016254343	0.019815917	0.02249	0.026010365
CR	Composite	1.09%	1.36%	1.69%	2.06%	2.25%	2.60%
MM	Composite	1.09%	1.36%	1.63%	1.98%	2.25%	2.60%
MR	Composite	0.0108505	0.01356571	0.016085027	0.019609501	0.02249	0.026010365
CR	Composite						
MM	Composite	1.09%	1.36%	1.63%	1.98%	2.25%	2.60%
MR	Composite	0.0108505	0.01356571	0.016085027	0.019609501	0.02249	0.026010365
CR	Composite	0.010396441	0.012222981	0.016581276	0.020362873	0.023200721	0.025910914

0.44%	0.50%	0.62%	0.69%	0.65%	40.00%	BBB	AA
0.41%	0.47%	0.59%	0.69%	0.65%	40.00%	BBB	A
0.44%	0.50%	0.62%	0.69%	0.65%	40.00%	BBB	AA
0.41%	0.47%	0.59%	0.69%	0.65%	40.00%	BBB	A
0.43%	0.49%	0.60%	0.69%	0.65%	40.00%	BB	BBB
0.43%	0.49%	0.60%	0.69%	0.65%		BB	BBB
0.44%	0.50%	0.62%	0.69%	0.65%	40.00%	BBB	AA
0.44%	0.004951329	0.00622625	0.006875	0.006529075	40.00%	BBB	AA
0.41%	0.47%	0.59%	0.69%	0.65%	40.00%	BBB	A
0.46%	0.52%	0.64%	0.69%	0.65%	0.4	BBB	A
					0.4		
0.44%	0.50%	0.62%	0.69%	0.65%	0.4	BBB	AA
0.41%	0.47%	0.59%	0.69%	0.65%	0.4	BBB	A
1.06%	1.12%	1.12%	1.12%	1.12%	0.4		NR
1.02%	0.010753969	0.010753969	0.010753969	0.010753969	0.4		NR
					0.4		
0.97%	1.02%	1.02%	1.02%	1.02%	0.4		NR
					0.4		
					40.00%		
1.01%	1.06%	1.06%	1.06%	1.06%	40.00%		NR
					0.4		
					0.45		
					0.45		
2.27%	2.27%	2.27%	2.27%	2.27%	0.45		NR
					0.45		
2.27%	2.27%	2.27%	2.27%	2.27%	0.45		NR
2.27%	2.27%	2.27%	2.27%	2.27%	0.45		NR
3.68%	3.83%	3.75%	3.76%	3.73%		BB	BB
3.68%	3.83%	3.75%	3.76%	3.73%	0.4	BB	BB
3.87%	3.98%	4.06%	4.07%	4.01%	0.4	BBB	BBB
3.72%	3.82%	3.90%	3.90%	3.85%	0.4	BBB	BBB
3.66%	3.76%	3.86%	3.86%	3.81%	0.4	BBB	A
3.61%	0.036958888	0.037405693	0.036998021	0.037028821	0.4	A	BBB
3.87%	3.98%	4.06%	4.07%	4.01%	0.4	BBB	BBB
3.61%	3.70%	3.74%	3.70%	3.70%	0.4	A	BBB
3.61%	0.036958888	0.037405693	0.036998021	0.037028821	0.4	A	BBB
3.87%	3.98%	4.06%	4.07%	4.01%	0.4	BBB	BBB
					0.4		
3.66%	0.037610816	0.038566617	0.038643184	0.038138204	0.4	BBB	A
3.61%	3.70%	3.74%	3.70%	3.70%	0.4	A	BBB
2.25%	2.25%	2.25%	2.25%	2.25%	0.3		
2.13%	2.13%	2.13%	2.13%	2.13%	0.3		
0.57%	0.61%	0.77%	0.67%	0.92%	0.4	BB	BBB
0.55%	0.58%	0.77%	0.67%	0.92%	0.4	BB	BBB
0.57%	0.006064833	0.00769375	0.006749806	0.0091915	0.4	A	AA
					0.4		
0.57%	0.61%	0.77%	0.67%	0.92%	0.4	A	AA
0.60%	0.64%	0.77%	0.71%	0.92%	0.4	BBB	A
0.58%	0.61%	0.77%	0.69%	0.92%	0.4	BBB	A
0.57%	0.61%	0.77%	0.67%	0.92%	0.4	A	AA
0.55%	0.59%	0.77%	0.65%	0.92%	0.4	BBB	A
0.57%	0.61%	0.77%	0.67%	0.92%	0.4	A	AA
0.55%	0.59%	0.77%	0.65%	0.92%	0.4	BBB	A
0.57%	0.006064833	0.00769375	0.006749806	0.0091915	0.4	A	AA
0.55%	0.005877162	0.00769375	0.006530364	0.0091915	0.4	BBB	A
					0.4		
0.58%	0.62%	0.77%	0.67%	0.92%	0.4	BB	BBB
0.56%	0.60%	0.77%	0.67%	0.92%		BB	BBB
0.57%	0.61%	0.77%	0.67%	0.92%	0.4	A	AA
0.55%	0.59%	0.77%	0.65%	0.92%	0.4	BBB	A
0.60%	0.64%	0.77%	0.71%	0.92%	0.4	BBB	A
					0.4		
0.57%	0.61%	0.77%	0.67%	0.92%	0.4	A	AA
0.55%	0.005877162	0.00769375	0.006530364	0.0091915	0.4	BBB	A
					0.4		
2.64%	2.67%	2.80%	2.81%	2.82%	0.4	NR	NR
2.64%	0.026661028	0.028006342	0.028127732	0.028227895	0.4	NR	NR
2.64%	2.67%	2.80%	2.81%	2.82%	0.4	NR	NR
2.64%	2.67%	2.80%	2.81%	2.82%	0.4	NR	NR
2.64%	0.026661028	0.028006342	0.028127732	0.028227895	0.4	NR	NR
					0.4		
2.64%	2.67%	2.80%	2.81%	2.82%	0.4	NR	NR
2.64%	0.026661028	0.028006342	0.028127732	0.028227895	0.4	NR	NR
2.65%	0.027188456	0.028041376	0.028632102	0.02901347	0.4	BB	A

AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
NR	NR	BB	BB	BB	BB
NR	NR	BB	BB	BB	BB
NR	NR	BB	BB	BB	BB
NR	NR	BB	BB	BB	BB
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	AA	AA
AA	AA	AA	AA	A	A
A	A	A	A	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	A	A
A	A	A	A	AA	AA
AA	AA	AA	AA	A	A
NR	NR	NR	B	B	
NR	NR	NR	B	B	
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	AA
A	A	A	A	AA	AA
AA	AA	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	AA	AA
AA	AA	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	NR	NR	NR	NR
A	A	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
A	A	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
A	A	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
A	A	BBB	A	A	A

A	NR	NR	A	10 Utilities
BBB	NR	NR	A	5 Utilities
A	NR	NR	A	10 Utilities
BBB	NR	NR	A	5 Utilities
BB	NR	NR	A	3 Utilities
BB	NR	NR	A	3 Utilities
A	NR	NR	A	10 Utilities
A	NR	NR	A	10 Utilities
BBB	NR	NR	A	5 Utilities
BBB	NR	NR	AA	11 Utilities
			NR	Utilities
A	NR	NR	A	10 Utilities
BBB	NR	NR	A	5 Utilities
			BBB	3 Industrials
			BBB	3 Industrials
			NR	Industrials
			BBB	3 Industrials
			NR	Industrials
			NR	Industrials
			BBB	3 Industrials
			NR	Industrials
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
BBB	BB	BB	AA	9 Utilities
BBB	BB	BB	AA	9 Utilities
A	BBB	BBB	AA	9 Utilities
A	BBB	BBB	AA	9 Utilities
A	BBB	BBB	A	5 Utilities
A	A	A	BBB	6 Utilities
A	BBB	BBB	AA	9 Utilities
A	A	A	BBB	6 Utilities
A	A	A	BBB	6 Utilities
A	BBB	BBB	AA	9 Utilities
			NR	Utilities
A	BBB	BBB	A	5 Utilities
A	A	A	BBB	6 Utilities
			NR	3 Utilities
			NR	3 Utilities
NR	BB	NR	A	3 Health Care
NR	BB	NR	A	3 Health Care
NR	A	NR	AA	11 Health Care
			NR	Health Care
NR	A	NR	AA	11 Health Care
NR	BBB	NR	AA	11 Health Care
NR	BBB	NR	AA	11 Health Care
NR	A	NR	AA	11 Health Care
NR	BBB	NR	A	7 Health Care
NR	A	NR	AA	11 Health Care
NR	BBB	NR	A	7 Health Care
NR	A	NR	AA	11 Health Care
NR	BBB	NR	A	7 Health Care
			NR	Health Care
NR	BB	NR	A	3 Health Care
NR	BB	NR	A	3 Health Care
NR	A	NR	AA	11 Health Care
NR	BBB	NR	A	7 Health Care
NR	BBB	NR	AA	11 Health Care
			NR	Health Care
NR	A	NR	AA	11 Health Care
NR	BBB	NR	A	7 Health Care
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
BB	NR	NR	AA	13 Consumer Services

N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Netherlands	A	BBB		Thin	Thin	Thin
Europe	Netherlands	A	BBB		Thin	Thin	Thin
Europe	Netherlands	A	BBB				
Europe	Netherlands	A	BBB		Thin	Thin	Thin
Europe	Netherlands	A	BBB				
Europe	Netherlands	A	BBB				
Europe	Netherlands	A	BBB		Thin	Thin	Thin
Europe	Netherlands	A	BBB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Chile	BBB	BBB			Thin	Thin
Lat.Amer	Chile	BBB	BBB			Thin	Thin
N.Amer	United States	A	A	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB				
Europe	France		BB	Thin	Thin	DocAdj	DocAdj
Europe	France		BB	Thin	Thin	CcyGrp	CcyGrp
Europe	France		BB	Thin	Thin	DocAdj	DocAdj
Europe	France		BB	Thin	Thin	CcyGrp	CcyGrp
Europe	France		BB	Thin	Thin	DocAdj	DocAdj
Europe	France		BB				
Europe	France		BB	Thin	Thin	CcyGrp	CcyGrp
Europe	France		BB	Thin	Thin	DocAdj	DocAdj
Europe	France		BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
Thin	Thin	Thin				
Thin	Thin	Thin				
Thin	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj				
Thin	DocAdj	DocAdj				
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

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AF-AirFranceAUDMM	31-Jul-08 AF-AirFrance
AF-AirFranceCHFCR	31-Jul-08 AF-AirFrance
AF-AirFranceCHFMM	31-Jul-08 AF-AirFrance
AF-AirFranceEURCR	31-Jul-08 AF-AirFrance
AF-AirFranceEURMM	31-Jul-08 AF-AirFrance
AF-AirFranceEURMR	31-Jul-08 AF-AirFrance
AF-AirFranceEURXR	31-Jul-08 AF-AirFrance
AF-AirFranceJPYCR	31-Jul-08 AF-AirFrance
AF-AirFranceJPYMM	31-Jul-08 AF-AirFrance
AF-AirFranceNZDCR	31-Jul-08 AF-AirFrance
AF-AirFranceNZDMM	31-Jul-08 AF-AirFrance
AF-AirFranceSGDMM	31-Jul-08 AF-AirFrance
AF-AirFranceUSDCR	31-Jul-08 AF-AirFrance
AF-AirFranceUSDMM	31-Jul-08 AF-AirFrance
AF-AirFranceUSDMR	31-Jul-08 AF-AirFrance
AFDBAUDCR	31-Jul-08 AFDB
AFDBEURCR	31-Jul-08 AFDB
AFDBEURMM	31-Jul-08 AFDB
AFDBJPYCR	31-Jul-08 AFDB
AFDBJPYMR	31-Jul-08 AFDB
AFDBUSDCR	31-Jul-08 AFDB
AFDBUSDMM	31-Jul-08 AFDB
AFDBUSDMR	31-Jul-08 AFDB
AFGAUDMR	31-Jul-08 AFG
AFGEURCR	31-Jul-08 AFG
AFGEURMM	31-Jul-08 AFG
AFGEURMR	31-Jul-08 AFG
AFGEURXR	31-Jul-08 AFG
AFGGBPMR	31-Jul-08 AFG
AFGHKDMR	31-Jul-08 AFG
AFGJPYMR	31-Jul-08 AFG
AFGSGDMR	31-Jul-08 AFG
AFGUSDCR	31-Jul-08 AFG
AFGUSDMM	31-Jul-08 AFG
AFGUSDMR	31-Jul-08 AFG
AFGUSDXR	31-Jul-08 AFG
AFLEURMR	31-Jul-08 AFL
AFLJPYCR	31-Jul-08 AFL
AFLJPYMR	31-Jul-08 AFL
AFLUSDCR	31-Jul-08 AFL
AFLUSDMR	31-Jul-08 AFL
AFLUSDXR	31-Jul-08 AFL
AGEURMM	31-Jul-08 AG
AGEURMR	31-Jul-08 AG
AGUSDCR	31-Jul-08 AG
AGUSDMM	31-Jul-08 AG
AGUSDMR	31-Jul-08 AG
AGUSDXR	31-Jul-08 AG
AGEURCR	31-Jul-08 AG
AGEURMM	31-Jul-08 AG
AGEURXR	31-Jul-08 AG
AGUSDCR	31-Jul-08 AG
AGUSDMR	31-Jul-08 AG
AGUSDXR	31-Jul-08 AG
AGFFPEURCR	31-Jul-08 AGFFP
AGFFPEURMM	31-Jul-08 AGFFP
AGFFPEURMR	31-Jul-08 AGFFP
AGFFPUSDCR	31-Jul-08 AGFFP
AGFFPUSDMM	31-Jul-08 AGFFP
AGFFPEURCR	31-Jul-08 AGFFP
AGFFPEURMM	31-Jul-08 AGFFP
AGFFPEURXR	31-Jul-08 AGFFP
AGFFPUSDCR	31-Jul-08 AGFFP
AGFFPUSDMM	31-Jul-08 AGFFP
AGFFPUSDMR	31-Jul-08 AGFFP
AGGLTDEURCR	31-Jul-08 AGGLTD
AGGLTDEURMM	31-Jul-08 AGGLTD
AGGLTDGBPCR	31-Jul-08 AGGLTD
AGGLTDGBPMM	31-Jul-08 AGGLTD
AGILEAUDMR	31-Jul-08 AGILE
AGILEUSDCR	31-Jul-08 AGILE
AGILEUSDMR	31-Jul-08 AGILE
AGILEUSDXR	31-Jul-08 AGILE
AGNAUDCR	31-Jul-08 AGN

SOCIETE AIR FRANCE	FNC9BR	SNRFOR	AUD
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	CHF
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	CHF
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	EUR
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	EUR
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	EUR
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	EUR
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	JPY
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	JPY
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	NZD
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	NZD
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	SGD
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	USD
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	USD
SOCIETE AIR FRANCE	FNC9BR	SNRFOR	USD
African Dev Bk	008AA9	SNRFOR	AUD
African Dev Bk	008AA9	SNRFOR	EUR
African Dev Bk	008AA9	SNRFOR	EUR
African Dev Bk	008AA9	SNRFOR	JPY
African Dev Bk	008AA9	SNRFOR	JPY
African Dev Bk	008AA9	SNRFOR	USD
African Dev Bk	008AA9	SNRFOR	USD
African Dev Bk	008AA9	SNRFOR	USD
Amern Finl Gp Inc	027EC5	SNRFOR	AUD
Amern Finl Gp Inc	027EC5	SNRFOR	EUR
Amern Finl Gp Inc	027EC5	SNRFOR	EUR
Amern Finl Gp Inc	027EC5	SNRFOR	EUR
Amern Finl Gp Inc	027EC5	SNRFOR	EUR
Amern Finl Gp Inc	027EC5	SNRFOR	GBP
Amern Finl Gp Inc	027EC5	SNRFOR	HKD
Amern Finl Gp Inc	027EC5	SNRFOR	JPY
Amern Finl Gp Inc	027EC5	SNRFOR	SGD
Amern Finl Gp Inc	027EC5	SNRFOR	USD
Amern Finl Gp Inc	027EC5	SNRFOR	USD
Amern Finl Gp Inc	027EC5	SNRFOR	USD
Amern Finl Gp Inc	027EC5	SNRFOR	USD
AFLAC Inc	0A115A	SNRFOR	EUR
AFLAC Inc	0A115A	SNRFOR	JPY
AFLAC Inc	0A115A	SNRFOR	JPY
AFLAC Inc	0A115A	SNRFOR	USD
AFLAC Inc	0A115A	SNRFOR	USD
AFLAC Inc	0A115A	SNRFOR	USD
Agco Corp	UU08B8	SNRFOR	EUR
Agco Corp	UU08B8	SNRFOR	EUR
Agco Corp	UU08B8	SNRFOR	USD
Agco Corp	UU08B8	SNRFOR	USD
Agco Corp	UU08B8	SNRFOR	USD
Agco Corp	UU08B8	SNRFOR	USD
Agco Corp	UU08B8	SUBLT2	EUR
Agco Corp	UU08B8	SUBLT2	EUR
Agco Corp	UU08B8	SUBLT2	EUR
Agco Corp	UU08B8	SUBLT2	USD
Agco Corp	UU08B8	SUBLT2	USD
Agco Corp	UU08B8	SUBLT2	USD
Assurns Generales de France	FG5CEE	SNRFOR	EUR
Assurns Generales de France	FG5CEE	SNRFOR	EUR
Assurns Generales de France	FG5CEE	SNRFOR	EUR
Assurns Generales de France	FG5CEE	SNRFOR	USD
Assurns Generales de France	FG5CEE	SNRFOR	USD
Assurns Generales de France	FG5CEE	SUBLT2	EUR
Assurns Generales de France	FG5CEE	SUBLT2	EUR
Assurns Generales de France	FG5CEE	SUBLT2	EUR
Assurns Generales de France	FG5CEE	SUBLT2	USD
Assurns Generales de France	FG5CEE	SUBLT2	USD
Assurns Generales de France	FG5CEE	SUBLT2	USD
AGGREGATE Inds Ltd	GG129N	SNRFOR	EUR
AGGREGATE Inds Ltd	GG129N	SNRFOR	EUR
AGGREGATE Inds Ltd	GG129N	SNRFOR	GBP
AGGREGATE Inds Ltd	GG129N	SNRFOR	GBP
Agile Ppty Hldgs Ltd	GG12AH	SNRFOR	AUD
Agile Ppty Hldgs Ltd	GG12AH	SNRFOR	USD
Agile Ppty Hldgs Ltd	GG12AH	SNRFOR	USD
Agile Ppty Hldgs Ltd	GG12AH	SNRFOR	USD
Allergan Inc	019CD9	SNRFOR	AUD

MM	Composite	1.04%	1.22%	1.66%	2.04%	2.32%	2.59%
CR	Composite	1.08%	1.31%	1.76%	2.12%	2.37%	2.65%
MM	Composite	0.010396441	0.012142334	0.01640984	0.020234924	0.022966366	0.025739984
CR	Composite	0.010829626	0.01314452	0.017629023	0.02120761	0.023708233	0.02646234
MM	Composite	0.010396441	0.012142334	0.01640984	0.020234924	0.022966366	0.025739984
MR	Composite	1.03%	1.20%	1.63%	2.00%	2.27%	2.54%
XR	Composite						
CR	Composite	1.04%	1.22%	1.66%	2.04%	2.32%	2.59%
MM	Composite	1.04%	1.22%	1.66%	2.04%	2.32%	2.59%
CR	Composite	0.010829626	0.01314452	0.017629023	0.02120761	0.023708233	0.02646234
MM	Composite	0.010396441	0.012142334	0.01640984	0.020234924	0.022966366	0.025739984
MM	Composite	0.010396441	0.012142334	0.01640984	0.020234924	0.022966366	0.025739984
CR	Composite	0.010829626	0.01314452	0.017629023	0.02120761	0.023708233	0.02646234
MM	Composite	0.010396441	0.012142334	0.01640984	0.020234924	0.022966366	0.025739984
MR	Composite	0.010288144	0.012037255	0.016290837	0.020018625	0.022659029	0.025399706
CR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
MR	Composite	0.68%	0.68%	0.77%	0.81%	0.93%	0.99%
CR	Composite						
MM	Composite						
MR	Composite	0.68%	0.68%	0.74%	0.81%	0.90%	0.97%
XR	Composite	0.68%	0.68%	0.71%	0.81%	0.86%	0.93%
MR	Composite	0.68%	0.68%	0.74%	0.81%	0.90%	0.97%
MR	Composite	0.68%	0.68%	0.74%	0.81%	0.90%	0.97%
MR	Composite	0.68%	0.68%	0.77%	0.81%	0.93%	0.99%
MR	Composite	0.68%	0.68%	0.74%	0.81%	0.90%	0.97%
CR	Composite	0.68%	0.68%	0.78%	0.81%	0.95%	1.02%
MM	Composite						
MR	Composite	0.68%	0.68%	0.74%	0.81%	0.90%	0.97%
XR	Composite	0.68%	0.68%	0.71%	0.81%	0.86%	0.93%
MR	Composite	0.17%	0.17%	0.27%	0.31%	0.48%	0.48%
CR	Composite	0.17%	0.17%	0.27%	0.31%	0.48%	0.48%
MR	Composite	0.17%	0.17%	0.27%	0.31%	0.48%	0.48%
CR	Composite						
MR	Composite	0.17%	0.17%	0.27%	0.31%	0.48%	0.48%
XR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	1.05%	1.05%	1.18%	1.30%	1.59%	1.80%
MM	Composite						
MR	Composite	1.05%	1.05%	1.18%	1.30%	1.59%	1.80%
XR	Composite	1.05%	1.05%	1.18%	1.30%	1.59%	1.80%
CR	Composite						
MM	Composite	1.58%	1.58%	1.58%	1.58%	2.10%	2.37%
XR	Composite						
CR	Composite						
MR	Composite	1.58%	1.58%	1.58%	1.58%	2.10%	2.37%
XR	Composite	0.015780307	0.015780307	0.015780307	0.015780307	0.02104125	0.023724671
CR	Composite	0.00423251	0.004865189	0.006421452	0.005260517	0.0043375	0.006072844
MM	Composite	0.42%	0.49%	0.64%	0.53%	0.43%	0.61%
MR	Composite						
CR	Composite						
MM	Composite	0.42%	0.49%	0.64%	0.53%	0.43%	0.61%
CR	Composite	0.60%	0.63%	0.76%	0.84%	0.96%	1.04%
MM	Composite	0.00599158	0.006070875	0.00758675	0.008070191	0.009199615	0.01000014
XR	Composite	0.60%	0.58%	0.76%	0.77%	0.88%	0.95%
CR	Composite	0.00599158	0.006323828	0.00758675	0.008406449	0.009582933	0.010416812
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite	4.55%	5.23%	6.09%	7.09%	7.66%	8.10%
CR	Composite	4.39%	5.22%	6.12%	7.09%	7.66%	8.13%
MR	Composite	4.39%	5.00%	5.85%	6.77%	7.33%	7.79%
XR	Composite	4.22%	4.81%	5.63%	6.52%	7.06%	7.50%
CR	Composite	0.15%	0.19%	0.36%	0.39%	0.48%	0.55%

2.65%	2.72%	2.80%	2.86%	2.90%	0.4 BB	A
2.70%	2.78%	2.88%	2.86%	2.90%	0.4 BBB	A
2.64%	0.027074623	0.028446835	0.028632102	0.02901347	0.4 A	AAA
2.70%	0.027768005	0.02878711	0.028632102	0.02901347	0.4 BBB	A
2.64%	0.027074623	0.028446835	0.028632102	0.02901347	0.4 A	AAA
2.60%	2.67%	2.82%	2.86%	2.90%	0.4 BBB	AA
					0.4	
2.65%	2.72%	2.80%	2.86%	2.90%	0.4 BB	A
2.65%	2.72%	2.80%	2.86%	2.90%	0.4 BB	A
2.70%	0.027768005	0.02878711	0.028632102	0.02901347	0.4 BBB	A
2.64%	0.027074623	0.028446835	0.028632102	0.02901347	0.4 A	AAA
2.64%	0.027074623	0.028446835	0.028632102	0.02901347	0.4 A	AAA
2.70%	0.027768005	0.02878711	0.028632102	0.02901347	0.4 BBB	A
2.64%	0.027074623	0.028446835	0.028632102	0.02901347	0.4 A	AAA
2.60%	0.026653046	0.028150513	0.028632102	0.02901347	0.4 BBB	AA
					0.275000006	
					0.275000006	
					0.275000006	
					0.275000006	
					0.275000006	
					0.275000006	
					0.275000006	
					0.275000006	
1.08%	1.21%	1.01%	1.21%	1.33%	0.4 NR	
					0.400000002	
					0.4	
1.06%	1.20%	1.01%	1.21%	1.33%	0.4 NR	
1.02%	1.16%	1.01%	1.21%	1.33%	0.4 NR	
1.06%	1.20%	1.01%	1.21%	1.33%	0.4 NR	
1.06%	1.20%	1.01%	1.21%	1.33%	0.4 NR	
1.08%	1.21%	1.01%	1.21%	1.33%	0.4 NR	
1.06%	1.20%	1.01%	1.21%	1.33%	0.4 NR	
1.12%	1.27%	1.01%	1.21%	1.33%	0.400000002 NR	
					0.4	
1.06%	1.20%	1.01%	1.21%	1.33%	0.4 NR	
1.02%	1.16%	1.01%	1.21%	1.33%	0.4 NR	
0.56%	0.52%	0.52%	0.52%	0.52%	0.379999999	NR
0.56%	0.52%	0.52%	0.52%	0.52%	0.379999999	NR
0.56%	0.52%	0.52%	0.52%	0.52%	0.379999999	NR
					0.379999999	
0.56%	0.52%	0.52%	0.52%	0.52%	0.379999999	NR
					0.379999999	
					0.375	
					0.375	
1.80%	1.80%	1.80%	1.80%	1.80%	0.375	NR
					0.375	
1.80%	1.80%	1.80%	1.80%	1.80%	0.375	NR
1.80%	1.80%	1.80%	1.80%	1.80%	0.375	NR
					0.2	
2.47%	2.41%	2.41%	2.41%	2.69%	0.2	
					0.2	
					0.2	
2.47%	2.41%	2.41%	2.41%	2.66%	0.2	
2.47%	0.024136455	0.024136455	0.024136455	0.025624388	0.2	
0.62%	0.006612918	0.008567104	0.008567104	0.008567104	0.400000001 NR	NR
0.62%	0.66%	0.86%	0.86%	0.86%	40.00% NR	NR
					0.400000001	
					0.400000001	
0.62%	0.66%	0.86%	0.86%	0.86%	40.00% NR	NR
1.07%	1.12%	1.65%	1.71%	0.98%	20.00% NR	BBB
1.03%	0.010739346	0.016456012	0.017072093	0.009774911	0.2 NR	BBB
0.98%	1.02%	1.65%	1.71%	0.98%	20.00% NR	BBB
1.07%	0.011186819	0.016456012	0.017072093	0.009774911	0.2 NR	BBB
					0.2	
					0.2	
					0.4	
					0.4	
					0.4	
					0.4	
8.44%	8.68%	8.63%	8.79%	8.80%	0.4 BB	BBB
8.44%	8.68%	8.63%	8.79%	8.80%	0.4 A	AA
8.02%	8.24%	8.20%	8.35%	8.80%	0.4 BBB	A
7.73%	7.94%	7.90%	8.04%	8.80%	0.4 BBB	A
0.60%	0.64%	0.90%	0.92%	0.77%	0.4 B	B

A	A	BBB	A	A	A
A	A	A	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
A	A	BBB	A	A	A
A	A	A	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
B	NR	BB	BB	BB	BB
BBB	NR	BBB	A	BBB	A
BB	NR	BB	BBB	BB	BBB
BBB	NR	BBB	A	BBB	A
BBB	NR	BBB	A	BBB	A
B	NR	BB	BB	BB	BB
BBB	NR	BBB	A	BBB	A
BB	NR	BB	BBB	BB	BBB
BBB	NR	BBB	A	BBB	A
BB	NR	BB	BBB	BB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
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	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BBB	BBB	BBB	B	BBB
NR	BBB	BBB	BBB	B	BBB
NR	BBB	BBB	BBB	B	BBB
NR	BBB	BBB	BBB	B	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
B	BB	BBB	BBB	BBB	BBB

BB	NR	NR	AA	13 Consumer Services
BBB	NR	NR	A	6 Consumer Services
A	NR	NR	AA	12 Consumer Services
BBB	NR	NR	A	6 Consumer Services
A	NR	NR	AA	12 Consumer Services
BBB	NR	NR	AA	13 Consumer Services
			NR	Consumer Services
BB	NR	NR	AA	13 Consumer Services
BB	NR	NR	AA	13 Consumer Services
BBB	NR	NR	A	6 Consumer Services
A	NR	NR	AA	12 Consumer Services
A	NR	NR	AA	12 Consumer Services
BBB	NR	NR	A	6 Consumer Services
A	NR	NR	AA	12 Consumer Services
BBB	NR	NR	AA	13 Consumer Services
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
NR	NR	NR	BBB	7 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
			NR	Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
		BB	NR	2 Industrials
			NR	Industrials
			NR	Industrials
		BB	NR	2 Industrials
		BB	NR	2 Industrials
NR			NR	2 Financials
NR			NR	2 Financials
			NR	Financials
			NR	Financials
NR			NR	2 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
			NR	Financials
			NR	Financials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
BB	BB	NR	A	9 Financials
A	A	NR	A	7 Financials
BBB	BBB	NR	A	9 Financials
BBB	BBB	NR	A	9 Financials
NR	NR	BB	A	6 Health Care

Europe	France		BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France		BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		BB				
Europe	France		BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France		BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France		BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	DocAdj	DocAdj	DocAdj	DocAdj
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
N.Amer	United States	BBB	AA	Thin		Entity Tier	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin		CcyGrp	Thin
N.Amer	United States	BBB	AA	Thin		DocAdj	Thin
N.Amer	United States	BBB	AA	Thin		CcyGrp	Thin
N.Amer	United States	BBB	AA	Thin		CcyGrp	Thin
N.Amer	United States	BBB	AA	Thin		Entity Tier	Thin
N.Amer	United States	BBB	AA	Thin		CcyGrp	Thin
N.Amer	United States	BBB	AA	Thin		DocAdj	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin		CcyGrp	Thin
N.Amer	United States	BBB	AA	Thin		DocAdj	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA		Thin	Thin	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA		Thin	Thin	Thin
N.Amer	United States	BB	AA		Thin	Thin	Thin
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				Thin
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				Thin
N.Amer	United States	B	AA				Thin
Europe	France	AA	AA	Thin	Thin	Thin	Thin
Europe	France	AA	AA	Thin	Thin	Thin	Thin
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	Thin	Thin	Thin
Europe	France	AA	AA	Thin	DocAdj	Thin	DocAdj
Europe	France	AA	AA	Thin	DocAdj	Thin	DocAdj
Europe	France	AA	AA	Thin	DocAdj	Thin	DocAdj
Europe	France	AA	AA	Thin	DocAdj	Thin	DocAdj
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB				
OffShore	Cayman Islands	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
OffShore	Cayman Islands	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
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Thin	Thin	Thin	Thin			DocAdj
Thin	Thin	Thin	Thin			DocAdj
Thin	Thin	Thin	Thin			DocAdj
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier

Entity Tier
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AGNAUDMR	31-Jul-08 AGN
AGNEURCR	31-Jul-08 AGN
AGNEURMM	31-Jul-08 AGN
AGNEURMR	31-Jul-08 AGN
AGNEURXR	31-Jul-08 AGN
AGNJPYMR	31-Jul-08 AGN
AGNUSDCR	31-Jul-08 AGN
AGNUSDMM	31-Jul-08 AGN
AGNUSDMR	31-Jul-08 AGN
AGNUSDXR	31-Jul-08 AGN
AGNEURCR	31-Jul-08 AGN
AGNEURMM	31-Jul-08 AGN
AGNEURMR	31-Jul-08 AGN
AGNUSDCR	31-Jul-08 AGN
AGNUSDMM	31-Jul-08 AGN
AGNUSDMR	31-Jul-08 AGN
AGNUSDXR	31-Jul-08 AGN
AGOAUDMR	31-Jul-08 AGO
AGOEURMR	31-Jul-08 AGO
AGOJPYMR	31-Jul-08 AGO
AGOUSDMR	31-Jul-08 AGO
AGO-AGCAUDMR	31-Jul-08 AGO-AGC
AGO-AGCEURCR	31-Jul-08 AGO-AGC
AGO-AGCEURMM	31-Jul-08 AGO-AGC
AGO-AGCEURMR	31-Jul-08 AGO-AGC
AGO-AGCJPYMR	31-Jul-08 AGO-AGC
AGO-AGCUSDCR	31-Jul-08 AGO-AGC
AGO-AGCUSDMM	31-Jul-08 AGO-AGC
AGO-AGCUSDMR	31-Jul-08 AGO-AGC
AGO-AGCUSDXR	31-Jul-08 AGO-AGC
AGO-AGUSUSDMR	31-Jul-08 AGO-AGUS
AGRBKEURCR	31-Jul-08 AGRBK
AGRBKEURMM	31-Jul-08 AGRBK
AGRBKUSDCR	31-Jul-08 AGRBK
AGRBKUSDMM	31-Jul-08 AGRBK
AGRBKUSDMR	31-Jul-08 AGRBK
AGSEURCR	31-Jul-08 AGS
AGSEURMM	31-Jul-08 AGS
AGSEURMR	31-Jul-08 AGS
AGSHKDMM	31-Jul-08 AGS
AGSJPYMM	31-Jul-08 AGS
AGSUSDCR	31-Jul-08 AGS
AGSUSDMM	31-Jul-08 AGS
AGSUSDMR	31-Jul-08 AGS
AGS-IntlCHFCR	31-Jul-08 AGS-Intl
AGS-IntlCHFMM	31-Jul-08 AGS-Intl
AGS-IntlEURCR	31-Jul-08 AGS-Intl
AGS-IntlEURMM	31-Jul-08 AGS-Intl
AGS-IntlEURXR	31-Jul-08 AGS-Intl
AGS-IntlJPYMM	31-Jul-08 AGS-Intl
AGS-IntlUSDCR	31-Jul-08 AGS-Intl
AGS-IntlUSDMM	31-Jul-08 AGS-Intl
AGS-IntlUSDMR	31-Jul-08 AGS-Intl
AGS-IntlUSDXR	31-Jul-08 AGS-Intl
AGUCADMR	31-Jul-08 AGU
AGUCHFMR	31-Jul-08 AGU
AGUEURCR	31-Jul-08 AGU
AGUEURMM	31-Jul-08 AGU
AGUEURMR	31-Jul-08 AGU
AGUEURXR	31-Jul-08 AGU
AGUGBPMR	31-Jul-08 AGU
AGUHKDMR	31-Jul-08 AGU
AGUJPYMR	31-Jul-08 AGU
AGUUSDCR	31-Jul-08 AGU
AGUUSDMM	31-Jul-08 AGU
AGUUSDMR	31-Jul-08 AGU
AGUUSDXR	31-Jul-08 AGU
AGYEURXR	31-Jul-08 AGY
AGYSEKMR	31-Jul-08 AGY
AGYUSDMR	31-Jul-08 AGY
AGYUSDXR	31-Jul-08 AGY
AGYUSDMR	31-Jul-08 AGY
AGYUSDXR	31-Jul-08 AGY
AHG-ApriaHCGpEURCR	31-Jul-08 AHG-ApriaHCGp

Allergan Inc	019CD9	SNRFOR	AUD
Allergan Inc	019CD9	SNRFOR	EUR
Allergan Inc	019CD9	SNRFOR	EUR
Allergan Inc	019CD9	SNRFOR	EUR
Allergan Inc	019CD9	SNRFOR	EUR
Allergan Inc	019CD9	SNRFOR	JPY
Allergan Inc	019CD9	SNRFOR	USD
Allergan Inc	019CD9	SNRFOR	USD
Allergan Inc	019CD9	SNRFOR	USD
Allergan Inc	019CD9	SNRFOR	USD
Allergan Inc	019CD9	SUBLT2	EUR
Allergan Inc	019CD9	SUBLT2	EUR
Allergan Inc	019CD9	SUBLT2	EUR
Allergan Inc	019CD9	SUBLT2	USD
Allergan Inc	019CD9	SUBLT2	USD
Allergan Inc	019CD9	SUBLT2	USD
Allergan Inc	019CD9	SUBLT2	USD
Assur Gty Ltd	GG5DDW	SNRFOR	AUD
Assur Gty Ltd	GG5DDW	SNRFOR	EUR
Assur Gty Ltd	GG5DDW	SNRFOR	JPY
Assur Gty Ltd	GG5DDW	SNRFOR	USD
Assur Gty Corp	04A83G	SNRFOR	AUD
Assur Gty Corp	04A83G	SNRFOR	EUR
Assur Gty Corp	04A83G	SNRFOR	EUR
Assur Gty Corp	04A83G	SNRFOR	EUR
Assur Gty Corp	04A83G	SNRFOR	JPY
Assur Gty Corp	04A83G	SNRFOR	USD
Assur Gty Corp	04A83G	SNRFOR	USD
Assur Gty Corp	04A83G	SNRFOR	USD
Assur Gty Corp	04A83G	SNRFOR	USD
Assur Gty Us Hldgs Inc	04A83X	SNRFOR	USD
Agric Bk China	YY028I	SNRFOR	EUR
Agric Bk China	YY028I	SNRFOR	EUR
Agric Bk China	YY028I	SNRFOR	USD
Agric Bk China	YY028I	SNRFOR	USD
Agric Bk China	YY028I	SNRFOR	USD
AGBAR	EJA7AA	SNRFOR	EUR
AGBAR	EJA7AA	SNRFOR	EUR
AGBAR	EJA7AA	SNRFOR	EUR
AGBAR	EJA7AA	SNRFOR	HKD
AGBAR	EJA7AA	SNRFOR	JPY
AGBAR	EJA7AA	SNRFOR	USD
AGBAR	EJA7AA	SNRFOR	USD
AGBAR	EJA7AA	SNRFOR	USD
Agbar Intl BV	NN116Z	SNRFOR	CHF
Agbar Intl BV	NN116Z	SNRFOR	CHF
Agbar Intl BV	NN116Z	SNRFOR	EUR
Agbar Intl BV	NN116Z	SNRFOR	EUR
Agbar Intl BV	NN116Z	SNRFOR	EUR
Agbar Intl BV	NN116Z	SNRFOR	JPY
Agbar Intl BV	NN116Z	SNRFOR	USD
Agbar Intl BV	NN116Z	SNRFOR	USD
Agbar Intl BV	NN116Z	SNRFOR	USD
Agbar Intl BV	NN116Z	SNRFOR	USD
Agrium Inc	008HA7	SNRFOR	CAD
Agrium Inc	008HA7	SNRFOR	CHF
Agrium Inc	008HA7	SNRFOR	EUR
Agrium Inc	008HA7	SNRFOR	EUR
Agrium Inc	008HA7	SNRFOR	EUR
Agrium Inc	008HA7	SNRFOR	EUR
Agrium Inc	008HA7	SNRFOR	GBP
Agrium Inc	008HA7	SNRFOR	HKD
Agrium Inc	008HA7	SNRFOR	JPY
Agrium Inc	008HA7	SNRFOR	USD
Agrium Inc	008HA7	SNRFOR	USD
Agrium Inc	008HA7	SNRFOR	USD
Agrium Inc	008HA7	SNRFOR	USD
Argosy Gaming Co	0E424A	SNRFOR	EUR
Argosy Gaming Co	0E424A	SNRFOR	SEK
Argosy Gaming Co	0E424A	SNRFOR	USD
Argosy Gaming Co	0E424A	SNRFOR	USD
Argosy Gaming Co	0E424A	SUBLT2	USD
Argosy Gaming Co	0E424A	SUBLT2	USD
Apria Healthcare Gp Inc	03AGC6	SNRFOR	EUR

MR	Composite	0.15%	0.19%	0.36%	0.39%	0.48%	0.55%
CR	Composite	0.16%	0.20%	0.38%	0.41%	0.50%	0.58%
MM	Composite						
MR	Composite	0.15%	0.19%	0.36%	0.39%	0.48%	0.55%
XR	Composite						
MR	Composite	0.15%	0.19%	0.36%	0.39%	0.48%	0.55%
CR	Composite	0.16%	0.20%	0.38%	0.41%	0.50%	0.58%
MM	Composite						
MR	Composite	0.15%	0.19%	0.36%	0.39%	0.48%	0.55%
XR	Composite	0.14%	0.19%	0.35%	0.38%	0.46%	0.53%
CR	Composite	0.30%	0.30%	0.40%	0.50%	0.50%	0.50%
MM	Composite			#DIV/0!			
MR	Composite			#DIV/0!			
CR	Composite	0.30%	0.30%	0.40%	0.50%	0.50%	0.50%
MM	Composite			#DIV/0!			
MR	Composite	0.30%	0.30%	0.40%	0.50%	0.50%	0.50%
XR	Composite	0.30%	0.30%	0.40%	0.50%	0.50%	0.50%
MR	Composite	15.41%	13.14%	11.27%	10.65%	10.02%	9.71%
MR	Composite	15.41%	13.14%	11.23%	10.60%	9.80%	9.66%
MR	Composite	15.41%	13.14%	11.27%	10.65%	10.02%	9.71%
MR	Composite	15.41%	13.14%	11.23%	10.60%	9.80%	9.66%
MR	Composite						
CR	Composite						
MM	Composite	13.25%	13.44%	12.35%	11.46%	10.68%	9.73%
MR	Composite	13.11%	13.30%	12.22%	11.34%	10.57%	9.63%
MR	Composite	13.11%	13.30%	12.22%	11.34%	10.57%	9.63%
CR	Composite						
MM	Composite	0.132458955	0.134410837	0.123536589	0.114617757	0.106793507	0.097314783
MR	Composite	13.11%	13.30%	12.22%	11.34%	10.57%	9.63%
XR	Composite						
MR	Composite	0.131695704	0.131905173	0.128768952	0.11180825	0.111132924	0.116073866
CR	Composite						
MM	Composite						
CR	Composite	0.81%	0.82%	0.96%	1.07%	1.14%	1.28%
MM	Composite						
MR	Composite	0.81%	0.82%	0.92%	1.01%	1.14%	1.22%
CR	Composite	0.16%	0.25%	0.29%	0.35%	0.43%	0.48%
MM	Composite	0.16%	0.24%	0.28%	0.34%	0.41%	0.46%
MR	Composite	0.15%	0.24%	0.28%	0.34%	0.41%	0.46%
MM	Composite	0.16%	0.24%	0.28%	0.34%	0.41%	0.46%
MM	Composite	0.001553667	0.002428534	0.002806734	0.003386482	0.004119363	0.004615513
CR	Composite	0.16%	0.25%	0.29%	0.35%	0.43%	0.48%
MM	Composite	0.16%	0.24%	0.28%	0.34%	0.41%	0.46%
MR	Composite	0.001542556	0.002410106	0.002783288	0.003356905	0.004083044	0.004571704
CR	Composite						
MM	Composite	0.16%	0.23%	0.25%	0.31%	0.37%	0.45%
CR	Composite	0.16%	0.24%	0.27%	0.33%	0.38%	0.47%
MM	Composite	0.16%	0.23%	0.25%	0.31%	0.37%	0.45%
XR	Composite	0.16%	0.22%	0.25%	0.30%	0.35%	0.43%
MM	Composite	0.001616667	0.002316667	0.002656518	0.003144088	0.004069674	0.004525833
CR	Composite	0.16%	0.24%	0.27%	0.33%	0.38%	0.47%
MM	Composite	0.001616667	0.002316667	0.002539642	0.003130462	0.003695324	0.004508971
MR	Composite						
XR	Composite						
MR	Composite	0.35%	0.38%	0.48%	0.54%	0.60%	0.68%
MR	Composite	0.35%	0.38%	0.48%	0.54%	0.60%	0.68%
CR	Composite	0.003631119	0.004010232	0.005030326	0.005702529	0.006324815	0.00708182
MM	Composite						
MR	Composite	0.35%	0.38%	0.48%	0.54%	0.60%	0.68%
XR	Composite						
MR	Composite	0.003504153	0.003808612	0.00477881	0.005417402	0.006047467	0.006776098
MR	Composite	0.003504153	0.003808612	0.00477881	0.005417402	0.006047467	0.006776098
MR	Composite	0.003357192	0.003954445	0.00477881	0.005417402	0.005930346	0.006612773
CR	Composite	0.36%	0.40%	0.50%	0.57%	0.63%	0.71%
MM	Composite						
MR	Composite	0.003504153	0.003808612	0.00477881	0.005417402	0.006047467	0.006776098
XR	Composite	0.33%	0.37%	0.46%	0.52%	0.58%	0.65%
XR	Composite						
MR	Composite	0.70%	0.70%	0.69%	0.68%	0.68%	0.79%
MR	Composite	0.70%	0.70%	0.69%	0.68%	0.68%	0.79%
XR	Composite	0.70%	0.70%	0.69%	0.68%	0.68%	0.79%
MR	Composite	0.42%	0.17%	0.54%	0.59%	0.63%	0.65%
XR	Composite	0.42%	0.17%	0.52%	0.57%	0.61%	0.63%
CR	Composite	2.53%	2.53%	2.40%	1.80%	2.63%	3.00%

0.60%	0.64%	0.90%	0.92%	0.77%	0.4 B	B
0.63%	0.68%	0.90%	0.92%	0.82%	0.4 BB	BB
					40.00%	
0.60%	0.64%	0.90%	0.92%	0.78%	40.00% BBB	BBB
					40.00%	
0.60%	0.64%	0.90%	0.92%	0.77%	40.00% B	B
0.63%	0.68%	0.90%	0.92%	0.82%	40.00% BB	BB
					40.00%	
0.60%	0.64%	0.90%	0.92%	0.78%	40.00% BBB	BBB
0.58%	0.62%	0.90%	0.92%	0.75%	40.00% BB	BB
0.50%	0.50%	0.50%	0.50%	0.50%	17.50%	NR
					17.50%	
					17.50%	
0.50%	0.50%	0.50%	0.50%	0.50%	17.50%	NR
					17.50%	
0.50%	0.50%	0.50%	0.50%	0.50%	17.50%	NR
0.50%	0.50%	0.50%	0.50%	0.50%	17.50%	NR
8.48%	7.49%	7.49%	7.11%	7.02%	40.00% NR	NR
8.43%	7.45%	7.45%	7.11%	7.02%	40.00% NR	NR
8.48%	7.49%	7.49%	7.11%	7.02%	40.00% NR	NR
8.43%	7.45%	7.45%	7.11%	7.02%	40.00% NR	NR
					38.83%	
					38.83%	
8.09%	7.26%	6.08%	6.03%	5.99%	38.83% A	A
8.01%	7.19%	6.08%	6.03%	5.99%	0.386 AA	AA
8.01%	7.19%	6.08%	6.03%	5.99%	0.388333333 BBB	BBB
					0.388333333	
8.09%	0.072635503	0.060823079	0.060287079	0.059943854	0.388333333 A	A
8.01%	7.19%	6.08%	6.03%	5.99%	0.386 AA	AA
					0.388333333	
10.63%	0.098424316	0.098424316	0.098424316	0.098424316	0.4 NR	NR
					0.4	
					0.4	
1.33%	1.39%	1.81%	2.00%	2.22%	0.4 NR	NR
					0.4	
1.26%	1.32%	1.72%	1.90%	2.11%	0.4 NR	NR
0.53%	0.60%	0.71%	0.73%	0.75%	0.416666667 BB	BBB
0.51%	0.57%	0.68%	0.73%	0.75%	0.4 BB	BBB
0.50%	0.57%	0.67%	0.007310515	0.75%	0.416666667 BB	BBB
0.51%	0.57%	0.68%	0.007310515	0.75%	0.4 BB	BBB
0.51%	0.005753061	0.006848272	0.007310515	0.00754047	0.416666667 B	BB
0.53%	0.60%	0.71%	0.007310515	0.75%	0.416666667 BB	BBB
0.51%	0.57%	0.68%	0.007310515	0.75%	0.4 BB	BBB
0.50%	0.005674322	0.006729331	0.007310515	0.00754047	0.416666667 BB	BBB
					0.4	
0.47%	0.51%	0.58%	0.62%	0.84%	0.4 NR	A
0.49%	0.53%	0.58%	0.62%	0.84%	0.4 NR	BBB
0.47%	0.51%	0.58%	0.62%	0.84%	0.4 NR	A
0.45%	0.49%	0.58%	0.62%	0.84%	0.4 NR	BBB
0.48%	0.005147537	0.005822468	0.006186	0.008368055	0.4 NR	BB
0.49%	0.53%	0.58%	0.62%	0.84%	0.4 NR	BBB
0.47%	0.00513521	0.005822468	0.006186	0.008368055	0.4 NR	A
					0.4	
					0.4	
0.73%	0.77%	0.76%	0.94%	1.04%	0.4 A	AA
0.73%	0.77%	0.76%	0.94%	1.04%	0.4 A	AA
0.76%	0.008111391	0.008012533	0.009880263	0.010439457	0.4 BBB	A
					0.4	
0.73%	0.77%	0.76%	0.94%	1.04%	0.4 A	AA
					0.4	
0.73%	0.007705822	0.007611906	0.00938625	0.010439457	0.4 A	AA
0.73%	0.007705822	0.007611906	0.00938625	0.010439457	0.4 A	AA
0.71%	0.007705822	0.007611906	0.00938625	0.010439457	0.4 BB	A
0.76%	0.81%	0.80%	0.99%	1.04%	0.4 BBB	A
					0.4	
0.73%	0.007705822	0.007611906	0.00938625	0.010439457	0.4 A	AA
0.70%	0.74%	0.73%	0.90%	1.04%	0.4 BBB	A
					0.4	
0.92%	0.99%	0.99%	0.99%	0.99%	0.4	NR
0.92%	0.99%	0.99%	0.99%	0.99%	0.4	NR
0.92%	0.99%	0.99%	0.99%	0.99%	0.4	NR
0.65%	0.74%	0.74%	0.74%	0.74%	0.4 NR	NR
0.65%	0.71%	0.71%	0.71%	0.71%	0.4 NR	NR
2.82%	2.90%	2.89%	2.89%	2.88%	40.00%	CCC

B	BB	BBB	BBB	BBB	BBB
BB	BBB	A	A	A	A
BBB	A	AA	AA	AA	AA
B	BB	BBB	BBB	BBB	BBB
BB	BBB	A	A	A	A
BBB	A	AA	AA	AA	AA
BB	BBB	A	A	A	A
	NR				
	NR				
	NR				
	NR				
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
NR	NR	NR	NR	NR	NR
A	A	NR	A	A	A
BBB	BBB	NR	BBB	BBB	BBB
BB	BB	BB	BB	BB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
B	B	B	B	B	BB
BB	BB	BB	BB	BB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BBB
A	A	BBB	A	A	A
BB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
BB	BBB	BB	BBB	BBB	BBB
B	BB	CCC	BB	BB	BB
BB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
BBB	BBB	A	A	A	BBB
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
B	B	B	BB	NR	BB
B	B	B	BBB	NR	BB
NR	NR	NR	B	NR	B

NR	NR	BB	A	6 Health Care
NR	NR	BBB	A	6 Health Care
			NR	Health Care
NR	NR	A	A	6 Health Care
			NR	Health Care
NR	NR	BB	A	6 Health Care
NR	NR	BBB	A	6 Health Care
			NR	Health Care
NR	NR	A	A	6 Health Care
NR	NR	BBB	A	6 Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
	NR	NR	A	4 Financials
	NR	NR	A	4 Financials
	NR	NR	A	4 Financials
	NR	NR	A	4 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	AA	12 Financials
			NR	Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	AA	12 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
A	A	A	A	3 Financials
			NR	Financials
BBB	BBB	BBB	A	3 Financials
BB	NR	NR	BBB	5 Utilities
BBB	NR	NR	BBB	4 Utilities
BB	NR	NR	BBB	5 Utilities
BBB	NR	NR	BBB	4 Utilities
B	NR	NR	BBB	5 Utilities
BB	NR	NR	BBB	5 Utilities
BBB	NR	NR	BBB	4 Utilities
BB	NR	NR	BBB	5 Utilities
			NR	Utilities
NR	NR	NR	A	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	A	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
			A	6 Utilities
			NR	Utilities
			NR	Utilities
A	BBB	NR	AA	10 Basic Materials
A	BBB	NR	AA	10 Basic Materials
BBB	BB	NR	AA	11 Basic Materials
			NR	Basic Materials
A	BBB	NR	AA	10 Basic Materials
			NR	Basic Materials
A	BBB	NR	AA	10 Basic Materials
A	BBB	NR	AA	10 Basic Materials
BB	B	NR	A	3 Basic Materials
BBB	BB	NR	AA	11 Basic Materials
			NR	Basic Materials
A	BBB	NR	AA	10 Basic Materials
BBB	BB	NR	AA	11 Basic Materials
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			BB	4 Consumer Services
			BB	3 Consumer Services
		NR	NR	3 Health Care

N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	Bermuda	AA	B	Thin	Thin	Entity Tier	Entity Tier
N.Amer	Bermuda	AA	B	Thin	Thin	CcyGrp	CcyGrp
N.Amer	Bermuda	AA	B	Thin	Thin	Entity Tier	Entity Tier
N.Amer	Bermuda	AA	B	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	AAA	B				
N.Amer	United States	AAA	B				
N.Amer	United States	AAA	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	B				
N.Amer	United States	AAA	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B				
N.Amer	United States		B	Thin	Thin	Thin	Thin
Asia	China	A	AA				
Asia	China	A	AA				
Asia	China	A	AA	Thin	Thin	CcyGrp	CcyGrp
Asia	China	A	AA				
Asia	China	A	AA	Thin	Thin	DocAdj	DocAdj
Europe	Spain	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	A				
Europe	Netherlands	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	A				
Europe	Netherlands	AA	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		Thin		Thin
N.Amer	United States	BB	A		Thin		Thin
N.Amer	United States	BB	A		Thin		Thin
N.Amer	United States	BB	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	BB		DocAdj	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	Thin	DocAdj			
DocAdj	CcyGrp	Thin	DocAdj			
Thin	DocAdj	Thin	DocAdj			Thin

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AHG-AprilaHCGpEURMM	31-Jul-08 AHG-AprilaHCGp
AHG-AprilaHCGpEURMR	31-Jul-08 AHG-AprilaHCGp
AHG-AprilaHCGpEURXR	31-Jul-08 AHG-AprilaHCGp
AHG-AprilaHCGpUSDCR	31-Jul-08 AHG-AprilaHCGp
AHG-AprilaHCGpUSDMM	31-Jul-08 AHG-AprilaHCGp
AHG-AprilaHCGpUSDMR	31-Jul-08 AHG-AprilaHCGp
AHG-AprilaHCGpUSDXR	31-Jul-08 AHG-AprilaHCGp
AHOLDAUDCR	31-Jul-08 AHOLD
AHOLDAUDMM	31-Jul-08 AHOLD
AHOLDCADMM	31-Jul-08 AHOLD
AHOLDCHFCR	31-Jul-08 AHOLD
AHOLDCHFMM	31-Jul-08 AHOLD
AHOLDEURCR	31-Jul-08 AHOLD
AHOLDEURMM	31-Jul-08 AHOLD
AHOLDEURMR	31-Jul-08 AHOLD
AHOLDEURXR	31-Jul-08 AHOLD
AHOLDGBPCR	31-Jul-08 AHOLD
AHOLDGBPMM	31-Jul-08 AHOLD
AHOLDGBPMR	31-Jul-08 AHOLD
AHOLDJPYCR	31-Jul-08 AHOLD
AHOLDJPYMM	31-Jul-08 AHOLD
AHOLDNZDCR	31-Jul-08 AHOLD
AHOLDNZDMM	31-Jul-08 AHOLD
AHOLDSEKMM	31-Jul-08 AHOLD
AHOLDSGDMM	31-Jul-08 AHOLD
AHOLDTWDMM	31-Jul-08 AHOLD
AHOLDUSDCR	31-Jul-08 AHOLD
AHOLDUSDMM	31-Jul-08 AHOLD
AHOLDUSDMR	31-Jul-08 AHOLD
AHOLDUSDXR	31-Jul-08 AHOLD
AHOLDEURCR	31-Jul-08 AHOLD
AHOLDEURMM	31-Jul-08 AHOLD
AHOLDEURMR	31-Jul-08 AHOLD
AHOLDUSDCR	31-Jul-08 AHOLD
AHOLDUSDMM	31-Jul-08 AHOLD
AHOLDUSDMR	31-Jul-08 AHOLD
AHOLD-FinUSAIncEURXR	31-Jul-08 AHOLD-FinUSAInc
AHOLD-FinUSAIncGBPMR	31-Jul-08 AHOLD-FinUSAInc
AHOLD-FinUSAIncUSDCR	31-Jul-08 AHOLD-FinUSAInc
AHOLD-FinUSAIncUSDMM	31-Jul-08 AHOLD-FinUSAInc
AHOLD-FinUSAIncUSDMR	31-Jul-08 AHOLD-FinUSAInc
AHOLD-FinUSAIncUSDXR	31-Jul-08 AHOLD-FinUSAInc
AHOLD-USAIncAUDCR	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncAUDMM	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncCHFCR	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncCHFMM	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncEURCR	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncEURMM	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncEURXR	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncGBPCR	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncGBPMM	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncJPYCR	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncJPYMM	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncNZDCR	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncNZDMM	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncUSDCR	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncUSDMM	31-Jul-08 AHOLD-USAInc
AHOLD-USAIncUSDMR	31-Jul-08 AHOLD-USAInc
AIBCADMM	31-Jul-08 AIB
AIBCHFCR	31-Jul-08 AIB
AIBCHFMM	31-Jul-08 AIB
AIBEURCR	31-Jul-08 AIB
AIBEURMM	31-Jul-08 AIB
AIBEURMR	31-Jul-08 AIB
AIBEURXR	31-Jul-08 AIB
AIBGBPCR	31-Jul-08 AIB
AIBGBPMM	31-Jul-08 AIB
AIBGBPMR	31-Jul-08 AIB
AIBJPYCR	31-Jul-08 AIB
AIBJPYMM	31-Jul-08 AIB
AIBUSDCR	31-Jul-08 AIB
AIBUSDMM	31-Jul-08 AIB
AIBUSDMR	31-Jul-08 AIB
AIBUSDXR	31-Jul-08 AIB

Apria Healthcare Gp Inc	03AGC6	SNRFOR	EUR
Apria Healthcare Gp Inc	03AGC6	SNRFOR	EUR
Apria Healthcare Gp Inc	03AGC6	SNRFOR	EUR
Apria Healthcare Gp Inc	03AGC6	SNRFOR	USD
Apria Healthcare Gp Inc	03AGC6	SNRFOR	USD
Apria Healthcare Gp Inc	03AGC6	SNRFOR	USD
Apria Healthcare Gp Inc	03AGC6	SNRFOR	USD
Koninklijke Ahold N V	5F04AD	SNRFOR	AUD
Koninklijke Ahold N V	5F04AD	SNRFOR	AUD
Koninklijke Ahold N V	5F04AD	SNRFOR	CAD
Koninklijke Ahold N V	5F04AD	SNRFOR	CHF
Koninklijke Ahold N V	5F04AD	SNRFOR	CHF
Koninklijke Ahold N V	5F04AD	SNRFOR	EUR
Koninklijke Ahold N V	5F04AD	SNRFOR	EUR
Koninklijke Ahold N V	5F04AD	SNRFOR	EUR
Koninklijke Ahold N V	5F04AD	SNRFOR	EUR
Koninklijke Ahold N V	5F04AD	SNRFOR	GBP
Koninklijke Ahold N V	5F04AD	SNRFOR	GBP
Koninklijke Ahold N V	5F04AD	SNRFOR	GBP
Koninklijke Ahold N V	5F04AD	SNRFOR	JPY
Koninklijke Ahold N V	5F04AD	SNRFOR	JPY
Koninklijke Ahold N V	5F04AD	SNRFOR	NZD
Koninklijke Ahold N V	5F04AD	SNRFOR	NZD
Koninklijke Ahold N V	5F04AD	SNRFOR	SEK
Koninklijke Ahold N V	5F04AD	SNRFOR	SGD
Koninklijke Ahold N V	5F04AD	SNRFOR	TWD
Koninklijke Ahold N V	5F04AD	SNRFOR	USD
Koninklijke Ahold N V	5F04AD	SNRFOR	USD
Koninklijke Ahold N V	5F04AD	SNRFOR	USD
Koninklijke Ahold N V	5F04AD	SNRFOR	USD
Koninklijke Ahold N V	5F04AD	SUBLT2	EUR
Koninklijke Ahold N V	5F04AD	SUBLT2	EUR
Koninklijke Ahold N V	5F04AD	SUBLT2	EUR
Koninklijke Ahold N V	5F04AD	SUBLT2	USD
Koninklijke Ahold N V	5F04AD	SUBLT2	USD
Koninklijke Ahold N V	5F04AD	SUBLT2	USD
Ahold Fin U S A LLC	008EED	SNRFOR	EUR
Ahold Fin U S A LLC	008EED	SNRFOR	GBP
Ahold Fin U S A LLC	008EED	SNRFOR	USD
Ahold Fin U S A LLC	008EED	SNRFOR	USD
Ahold Fin U S A LLC	008EED	SNRFOR	USD
Ahold Fin U S A LLC	008EED	SNRFOR	USD
Ahold USA Inc	008ELG	SNRFOR	AUD
Ahold USA Inc	008ELG	SNRFOR	AUD
Ahold USA Inc	008ELG	SNRFOR	CHF
Ahold USA Inc	008ELG	SNRFOR	CHF
Ahold USA Inc	008ELG	SNRFOR	EUR
Ahold USA Inc	008ELG	SNRFOR	EUR
Ahold USA Inc	008ELG	SNRFOR	EUR
Ahold USA Inc	008ELG	SNRFOR	GBP
Ahold USA Inc	008ELG	SNRFOR	GBP
Ahold USA Inc	008ELG	SNRFOR	JPY
Ahold USA Inc	008ELG	SNRFOR	JPY
Ahold USA Inc	008ELG	SNRFOR	NZD
Ahold USA Inc	008ELG	SNRFOR	NZD
Ahold USA Inc	008ELG	SNRFOR	USD
Ahold USA Inc	008ELG	SNRFOR	USD
Ahold USA Inc	008ELG	SNRFOR	USD
Allied Irish Bks PLC	01AB4A	SNRFOR	CAD
Allied Irish Bks PLC	01AB4A	SNRFOR	CHF
Allied Irish Bks PLC	01AB4A	SNRFOR	CHF
Allied Irish Bks PLC	01AB4A	SNRFOR	EUR
Allied Irish Bks PLC	01AB4A	SNRFOR	EUR
Allied Irish Bks PLC	01AB4A	SNRFOR	EUR
Allied Irish Bks PLC	01AB4A	SNRFOR	EUR
Allied Irish Bks PLC	01AB4A	SNRFOR	GBP
Allied Irish Bks PLC	01AB4A	SNRFOR	GBP
Allied Irish Bks PLC	01AB4A	SNRFOR	GBP
Allied Irish Bks PLC	01AB4A	SNRFOR	JPY
Allied Irish Bks PLC	01AB4A	SNRFOR	JPY
Allied Irish Bks PLC	01AB4A	SNRFOR	USD
Allied Irish Bks PLC	01AB4A	SNRFOR	USD
Allied Irish Bks PLC	01AB4A	SNRFOR	USD
Allied Irish Bks PLC	01AB4A	SNRFOR	USD

MM	Composite	2.42%	2.42%	2.40%	1.80%	2.63%	2.88%
MR	Composite	2.40%	2.40%	2.40%	1.80%	2.63%	2.85%
XR	Composite	2.31%	2.31%	2.40%	1.80%	2.63%	2.75%
CR	Composite	2.53%	2.53%	2.40%	1.80%	2.63%	3.00%
MM	Composite	2.42%	2.42%	2.40%	1.80%	2.63%	2.88%
MR	Composite	2.40%	2.40%	2.40%	1.80%	2.63%	2.85%
XR	Composite	2.31%	2.31%	2.40%	1.80%	2.63%	2.75%
CR	Composite	0.53%	0.63%	0.82%	0.98%	1.10%	1.24%
MM	Composite	0.53%	0.63%	0.82%	0.98%	1.10%	1.24%
MM	Composite	0.004957396	0.006180077	0.008199286	0.009799108	0.01102865	0.012376667
CR	Composite	0.52%	0.64%	0.87%	1.04%	1.15%	1.31%
MM	Composite	0.50%	0.62%	0.82%	0.98%	1.10%	1.24%
CR	Composite	0.52%	0.64%	0.87%	1.04%	1.15%	1.31%
MM	Composite	0.004957396	0.006180077	0.008199286	0.009799108	0.01102865	0.012376667
MR	Composite	0.52%	0.62%	0.81%	0.97%	1.09%	1.23%
XR	Composite	0.50%	0.60%	0.78%	0.94%	1.05%	1.18%
CR	Composite	0.52%	0.64%	0.87%	1.04%	1.15%	1.31%
MM	Composite	0.50%	0.62%	0.82%	0.98%	1.10%	1.24%
MR	Composite						
CR	Composite	0.005315672	0.006282749	0.008235314	0.009823691	0.011030198	0.012402081
MM	Composite	0.53%	0.63%	0.82%	0.98%	1.10%	1.24%
CR	Composite	0.005163954	0.00643758	0.008685852	0.010351057	0.011488177	0.013096667
MM	Composite	0.50%	0.62%	0.82%	0.98%	1.10%	1.24%
MM	Composite	0.50%	0.62%	0.82%	0.98%	1.10%	1.24%
MM	Composite	0.004957396	0.006180077	0.008199286	0.009799108	0.01102865	0.012376667
MM	Composite						
CR	Composite	0.52%	0.64%	0.87%	1.04%	1.15%	1.31%
MM	Composite	0.50%	0.62%	0.82%	0.98%	1.10%	1.24%
MR	Composite	0.00518134	0.006191625	0.008127361	0.009710342	0.010913768	0.012266084
XR	Composite	0.004990448	0.005963513	0.007827932	0.009352592	0.010511682	0.011814176
CR	Composite	0.80%	0.83%	1.23%	1.59%	1.24%	1.70%
MM	Composite	0.007987784	0.00828125	0.0123	0.015875	0.012402245	0.0170125
MR	Composite	0.80%	0.83%	1.23%	1.59%	1.24%	1.70%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.50%	0.50%	0.74%	0.87%	1.08%	1.23%
CR	Composite	0.0050457	0.0050457	0.0074343	0.00874715	0.01077285	0.01225
MM	Composite	0.50%	0.50%	0.74%	0.87%	1.08%	1.23%
MR	Composite						
XR	Composite	0.50%	0.50%	0.74%	0.87%	1.08%	1.23%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.59%	0.59%	0.80%	1.01%	1.01%	0.93%
MM	Composite			#DIV/0!			
XR	Composite	0.59%	0.59%	0.80%	1.01%	1.01%	0.93%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.00585	0.00585	0.007975	0.0101	0.0097	0.0093
MM	Composite			#DIV/0!		#DIV/0!	
MR	Composite	0.59%	0.59%	0.007975	1.01%	0.0097	0.93%
MM	Composite						
CR	Composite	0.56%	0.75%	0.84%	1.03%	1.13%	1.22%
MM	Composite	0.56%	0.72%	0.80%	0.99%	1.09%	1.19%
CR	Composite	0.005604067	0.007496928	0.008361937	0.010338562	0.01130034	0.012205967
MM	Composite	0.56%	0.72%	0.80%	0.99%	1.09%	1.19%
MR	Composite	0.56%	0.71%	0.79%	0.98%	1.07%	1.18%
XR	Composite	0.005604067	0.006859689	0.007651172	0.009459784	0.010339811	0.011323884
CR	Composite	0.56%	0.75%	0.84%	1.03%	1.13%	1.22%
MM	Composite	0.56%	0.72%	0.80%	0.99%	1.09%	1.19%
MR	Composite						
CR	Composite	0.56%	0.73%	0.80%	0.99%	1.10%	1.20%
MM	Composite	0.56%	0.73%	0.80%	0.99%	1.10%	1.20%
CR	Composite	0.56%	0.75%	0.84%	1.03%	1.13%	1.22%
MM	Composite	0.56%	0.72%	0.80%	0.99%	1.09%	1.19%
MR	Composite						
XR	Composite						

2.82%	2.78%	2.83%	2.83%	2.88%	40.00%	CCC
2.82%	2.64%	2.76%	2.76%	2.88%	40.00%	CCC
2.82%	2.55%	2.71%	2.71%	2.88%	0.4	CCC
2.82%	2.90%	2.89%	2.89%	2.88%	0.4	CCC
2.82%	2.78%	2.83%	2.83%	2.88%	40.00%	CCC
2.82%	2.64%	2.76%	2.76%	2.88%	40.00%	CCC
2.82%	2.55%	2.71%	2.71%	2.88%	0.4	CCC
1.30%	1.36%	1.42%	1.36%	1.39%	0.4 BB	A
1.30%	1.36%	1.42%	1.36%	1.39%	0.4 BB	A
1.29%	0.013546429	0.0142156	0.0135609	0.01389975	0.4 A	AA
1.36%	1.43%	1.42%	1.41%	1.39%	0.4 A	A
1.29%	1.35%	1.42%	1.36%	1.39%	0.4 A	AA
1.36%	1.43%	1.42%	1.41%	1.39%	0.4 A	A
1.29%	0.013546429	0.0142156	0.0135609	0.01389975	0.4 A	AA
1.28%	1.34%	1.42%	1.34%	1.39%	0.4 BBB	AA
1.23%	1.29%	1.42%	1.29%	1.39%	0.4 BBB	AA
1.36%	1.43%	1.42%	1.41%	1.39%	40.00% A	A
1.29%	1.35%	1.42%	1.36%	1.39%	40.00% A	AA
					40.00%	
1.30%	0.013600227	0.0142156	0.0135609	0.01389975	40.00% BB	A
1.30%	1.36%	1.42%	1.36%	1.39%	40.00% BB	A
1.36%	0.014325	0.0142156	0.014125937	0.01389975	0.4 A	A
1.29%	1.35%	1.42%	1.36%	1.39%	0.4 A	AA
1.29%	1.35%	1.42%	1.36%	1.39%	0.4 A	AA
1.29%	0.013546429	0.0142156	0.0135609	0.01389975	0.4 A	AA
					0.4	
1.36%	1.43%	1.42%	1.41%	1.39%	0.4 A	A
1.29%	1.35%	1.42%	1.36%	1.39%	0.4 A	AA
1.28%	0.01342691	0.0142156	0.013419641	0.01389975	0.4 BBB	AA
1.23%	0.012932235	0.0142156	0.012925233	0.01389975	0.4 BBB	AA
1.79%	1.68%	1.68%	1.68%	1.68%	0.16 NR	NR
1.79%	0.01675	0.01675	0.01675	0.01675	0.14 NR	NR
1.79%	1.68%	1.68%	1.68%	1.68%	15.00% NR	NR
					16.00%	
					0.14	
					0.15	
					0.4	
1.38%	1.49%	1.49%	1.49%	1.49%	0.4	NR
1.38%	0.0148957	0.0148957	0.0148957	0.0148957	0.4	NR
1.38%	1.49%	1.49%	1.49%	1.49%	0.4	NR
					0.4	
1.38%	1.49%	1.49%	1.49%	1.49%	0.4	NR
					0.4	
					0.4	
					0.4	
					0.4	
0.93%	0.93%	0.93%	0.93%	0.93%	0.4	NR
					0.4	
0.93%	0.93%	0.93%	0.93%	0.93%	0.4	NR
					0.4	
					0.4	
					40.00%	
					40.00%	
					40.00%	
					40.00%	
0.0093	0.0093	0.0093	0.0093	0.0093	40.00%	NR
					40.00%	
0.93%	0.93%	0.93%	0.93%	0.93%	40.00%	NR
					40.00%	
1.25%	1.28%	1.46%	1.33%	1.53%	0.4 NR	BBB
1.20%	1.23%	1.46%	1.33%	1.46%	0.4 NR	A
1.25%	0.012793144	0.014566075	0.013325	0.015271181	0.4 NR	BBB
1.20%	1.23%	1.46%	1.33%	1.46%	0.4 NR	A
1.19%	1.22%	1.46%	1.33%	1.45%	0.4 NR	BBB
1.14%	0.011705726	0.014566075	0.013325	0.01397313	0.4 NR	BBB
1.25%	1.28%	1.46%	1.33%	1.53%	0.4 NR	BBB
1.20%	1.23%	1.46%	1.33%	1.46%	0.4 NR	A
					0.4	
1.20%	1.23%	1.46%	1.33%	1.48%	0.4 NR	BB
1.20%	1.23%	1.46%	1.33%	1.48%	0.4 NR	BB
1.25%	1.28%	1.46%	1.33%	1.53%	0.4 NR	BBB
1.20%	1.23%	1.46%	1.33%	1.46%	0.4 NR	A
					0.4	
					0.4	

NR	NR	NR	B	NR	B
NR	NR	NR	B	NR	B
NR	NR	NR	B	NR	BB
NR	NR	NR	B	NR	B
NR	NR	NR	B	NR	B
NR	NR	NR	B	NR	B
NR	NR	NR	B	NR	BB
A	A	BBB	A	A	A
A	A	BBB	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
A	A	BBB	A	A	A
A	A	BBB	A	A	A
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
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A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA

		NR	NR	3 Health Care
		NR	NR	3 Health Care
		NR	NR	3 Health Care
		NR	NR	3 Health Care
		NR	NR	3 Health Care
		NR	NR	3 Health Care
		NR	NR	3 Health Care
NR	BB	NR	AA	15 Consumer Services
NR	BB	NR	AA	15 Consumer Services
NR	A	NR	AA	15 Consumer Services
NR	BBB	NR	A	3 Consumer Services
NR	A	NR	AA	15 Consumer Services
NR	BBB	NR	A	3 Consumer Services
NR	A	NR	AA	15 Consumer Services
NR	BBB	NR	AA	15 Consumer Services
NR	BBB	NR	AA	15 Consumer Services
NR	BBB	NR	A	3 Consumer Services
NR	A	NR	AA	15 Consumer Services
			NR	Consumer Services
NR	BB	NR	AA	15 Consumer Services
NR	BB	NR	AA	15 Consumer Services
NR	BBB	NR	A	3 Consumer Services
NR	A	NR	AA	15 Consumer Services
NR	A	NR	AA	15 Consumer Services
NR	A	NR	AA	15 Consumer Services
			NR	Consumer Services
NR	BBB	NR	A	3 Consumer Services
NR	A	NR	AA	15 Consumer Services
NR	BBB	NR	AA	15 Consumer Services
NR	BBB	NR	AA	15 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
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			NR	Consumer Services
			NR	2 Consumer Services
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			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Financials
NR	NR	BBB	A	3 Financials
NR	NR	A	A	9 Financials
NR	NR	BBB	A	3 Financials
NR	NR	A	A	9 Financials
NR	NR	BBB	A	9 Financials
NR	NR	BBB	A	9 Financials
NR	NR	BBB	A	3 Financials
NR	NR	A	A	9 Financials
			NR	Financials
NR	NR	BB	A	10 Financials
NR	NR	BB	A	10 Financials
NR	NR	BBB	A	3 Financials
NR	NR	A	A	9 Financials
			NR	Financials
			NR	Financials

N.Amer	United States	BB	BB		DocAdj	Thin	Thin
N.Amer	United States	BB	BB		DocAdj	Thin	Thin
N.Amer	United States	BB	BB		DocAdj	Thin	Thin
N.Amer	United States	BB	BB		DocAdj	Thin	Thin
N.Amer	United States	BB	BB		DocAdj	Thin	Thin
N.Amer	United States	BB	BB		DocAdj	Thin	Thin
N.Amer	United States	BB	BB		DocAdj	Thin	Thin
Europe	Netherlands	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB				
Europe	Netherlands	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB				
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BB	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	BB	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	BB	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	BB	BBB				
Europe	Netherlands	BB	BBB				
Europe	Netherlands	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB		Thin	Thin	Thin
N.Amer	United States	BB	BBB		Thin	Thin	Thin
N.Amer	United States	BB	BBB		Thin	Thin	Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin		Thin
Europe	Ireland	AA	AA				
Europe	Ireland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	AA				
Europe	Ireland	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	AA				
Europe	Ireland	AA	AA				

Thin	DocAdj	Thin	DocAdj			Thin
Thin	DocAdj	Thin	DocAdj			Thin
Thin	DocAdj	Thin	CcyGrp			Thin
Thin	DocAdj	Thin	DocAdj			Thin
Thin	DocAdj	Thin	DocAdj			Thin
Thin	DocAdj	Thin	DocAdj			Thin
Thin	DocAdj	Thin	CcyGrp			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp

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AIBEURCR	31-Jul-08 AIB
AIBEURMM	31-Jul-08 AIB
AIBEURMR	31-Jul-08 AIB
AIBEURXR	31-Jul-08 AIB
AIBGBPCR	31-Jul-08 AIB
AIBGBPMM	31-Jul-08 AIB
AIBUSDCR	31-Jul-08 AIB
AIBUSDMM	31-Jul-08 AIB
AIBUSDMR	31-Jul-08 AIB
AIBUSDXR	31-Jul-08 AIB
AICHIJPYCR	31-Jul-08 AICHI
AICHIJPYMM	31-Jul-08 AICHI
AICHIJPYMR	31-Jul-08 AICHI
AICHIJPYXR	31-Jul-08 AICHI
AICHIUSDCR	31-Jul-08 AICHI
AICHISJPYCR	31-Jul-08 AICHIS
AICHISJPYXR	31-Jul-08 AICHIS
AIFULAUDCR	31-Jul-08 AIFUL
AIFULCADCR	31-Jul-08 AIFUL
AIFULCHFCR	31-Jul-08 AIFUL
AIFULEURCR	31-Jul-08 AIFUL
AIFULEURMM	31-Jul-08 AIFUL
AIFULEURMR	31-Jul-08 AIFUL
AIFULEURXR	31-Jul-08 AIFUL
AIFULGBPCR	31-Jul-08 AIFUL
AIFULGBPMM	31-Jul-08 AIFUL
AIFULHKDCR	31-Jul-08 AIFUL
AIFULJPYCR	31-Jul-08 AIFUL
AIFULJPYMR	31-Jul-08 AIFUL
AIFULJPYXR	31-Jul-08 AIFUL
AIFULSGDCR	31-Jul-08 AIFUL
AIFULUSDCR	31-Jul-08 AIFUL
AIFULUSDMM	31-Jul-08 AIFUL
AIFULUSDMR	31-Jul-08 AIFUL
AIFULUSDXR	31-Jul-08 AIFUL
AIGAUDCR	31-Jul-08 AIG
AIGAUDMR	31-Jul-08 AIG
AIGAUDXR	31-Jul-08 AIG
AIGCADMR	31-Jul-08 AIG
AIGCHFCR	31-Jul-08 AIG
AIGCHFMM	31-Jul-08 AIG
AIGCHFMR	31-Jul-08 AIG
AIGEURCR	31-Jul-08 AIG
AIGEURMM	31-Jul-08 AIG
AIGEURMR	31-Jul-08 AIG
AIGEURXR	31-Jul-08 AIG
AIGGBPMM	31-Jul-08 AIG
AIGGBPMR	31-Jul-08 AIG
AIGGBPXR	31-Jul-08 AIG
AIGHKDCR	31-Jul-08 AIG
AIGHKDMR	31-Jul-08 AIG
AIGHKDXR	31-Jul-08 AIG
AIGJPYCR	31-Jul-08 AIG
AIGJPYMR	31-Jul-08 AIG
AIGJPYXR	31-Jul-08 AIG
AIGKRWMR	31-Jul-08 AIG
AIGNZDMR	31-Jul-08 AIG
AIGSEKMR	31-Jul-08 AIG
AIGSEKXR	31-Jul-08 AIG
AIGSGDCR	31-Jul-08 AIG
AIGSGDMR	31-Jul-08 AIG
AIGTWDMR	31-Jul-08 AIG
AIGUSDCR	31-Jul-08 AIG
AIGUSDMM	31-Jul-08 AIG
AIGUSDMR	31-Jul-08 AIG
AIGUSDXR	31-Jul-08 AIG
AIGZARMR	31-Jul-08 AIG
AIGEURMR	31-Jul-08 AIG
AIGGBPMR	31-Jul-08 AIG
AIGGBPXR	31-Jul-08 AIG
AIGUSDMR	31-Jul-08 AIG
AIGUSDXR	31-Jul-08 AIG
AIG-AmgenCorpAUDMR	31-Jul-08 AIG-AmgenCorp
AIG-AmgenCorpCHFMR	31-Jul-08 AIG-AmgenCorp

Allied Irish Bks PLC	01AB4A	SUBLT2	EUR
Allied Irish Bks PLC	01AB4A	SUBLT2	EUR
Allied Irish Bks PLC	01AB4A	SUBLT2	EUR
Allied Irish Bks PLC	01AB4A	SUBLT2	EUR
Allied Irish Bks PLC	01AB4A	SUBLT2	GBP
Allied Irish Bks PLC	01AB4A	SUBLT2	GBP
Allied Irish Bks PLC	01AB4A	SUBLT2	USD
Allied Irish Bks PLC	01AB4A	SUBLT2	USD
Allied Irish Bks PLC	01AB4A	SUBLT2	USD
Allied Irish Bks PLC	01AB4A	SUBLT2	USD
Aichi Prefecture	JJ038C	SNRFOR	JPY
Aichi Prefecture	JJ038C	SNRFOR	JPY
Aichi Prefecture	JJ038C	SNRFOR	JPY
Aichi Prefecture	JJ038C	SNRFOR	JPY
Aichi Prefecture	JJ038C	SNRFOR	USD
Aichi Steel Corp	JJ03CV	SNRFOR	JPY
Aichi Steel Corp	JJ03CV	SNRFOR	JPY
Aiful Corp	008FAQ	SNRFOR	AUD
Aiful Corp	008FAQ	SNRFOR	CAD
Aiful Corp	008FAQ	SNRFOR	CHF
Aiful Corp	008FAQ	SNRFOR	EUR
Aiful Corp	008FAQ	SNRFOR	EUR
Aiful Corp	008FAQ	SNRFOR	EUR
Aiful Corp	008FAQ	SNRFOR	EUR
Aiful Corp	008FAQ	SNRFOR	GBP
Aiful Corp	008FAQ	SNRFOR	GBP
Aiful Corp	008FAQ	SNRFOR	HKD
Aiful Corp	008FAQ	SNRFOR	JPY
Aiful Corp	008FAQ	SNRFOR	JPY
Aiful Corp	008FAQ	SNRFOR	JPY
Aiful Corp	008FAQ	SNRFOR	SGD
Aiful Corp	008FAQ	SNRFOR	USD
Aiful Corp	008FAQ	SNRFOR	USD
Aiful Corp	008FAQ	SNRFOR	USD
Aiful Corp	008FAQ	SNRFOR	USD
Amern Intl Gp Inc	028EFB	SNRFOR	AUD
Amern Intl Gp Inc	028EFB	SNRFOR	AUD
Amern Intl Gp Inc	028EFB	SNRFOR	AUD
Amern Intl Gp Inc	028EFB	SNRFOR	CAD
Amern Intl Gp Inc	028EFB	SNRFOR	CHF
Amern Intl Gp Inc	028EFB	SNRFOR	CHF
Amern Intl Gp Inc	028EFB	SNRFOR	CHF
Amern Intl Gp Inc	028EFB	SNRFOR	EUR
Amern Intl Gp Inc	028EFB	SNRFOR	EUR
Amern Intl Gp Inc	028EFB	SNRFOR	EUR
Amern Intl Gp Inc	028EFB	SNRFOR	EUR
Amern Intl Gp Inc	028EFB	SNRFOR	GBP
Amern Intl Gp Inc	028EFB	SNRFOR	GBP
Amern Intl Gp Inc	028EFB	SNRFOR	GBP
Amern Intl Gp Inc	028EFB	SNRFOR	HKD
Amern Intl Gp Inc	028EFB	SNRFOR	HKD
Amern Intl Gp Inc	028EFB	SNRFOR	HKD
Amern Intl Gp Inc	028EFB	SNRFOR	JPY
Amern Intl Gp Inc	028EFB	SNRFOR	JPY
Amern Intl Gp Inc	028EFB	SNRFOR	JPY
Amern Intl Gp Inc	028EFB	SNRFOR	KRW
Amern Intl Gp Inc	028EFB	SNRFOR	NZD
Amern Intl Gp Inc	028EFB	SNRFOR	SEK
Amern Intl Gp Inc	028EFB	SNRFOR	SEK
Amern Intl Gp Inc	028EFB	SNRFOR	SGD
Amern Intl Gp Inc	028EFB	SNRFOR	SGD
Amern Intl Gp Inc	028EFB	SNRFOR	TWD
Amern Intl Gp Inc	028EFB	SNRFOR	USD
Amern Intl Gp Inc	028EFB	SNRFOR	USD
Amern Intl Gp Inc	028EFB	SNRFOR	USD
Amern Intl Gp Inc	028EFB	SNRFOR	USD
Amern Intl Gp Inc	028EFB	SNRFOR	ZAR
Amern Intl Gp Inc	028EFB	SUBLT2	EUR
Amern Intl Gp Inc	028EFB	SUBLT2	GBP
Amern Intl Gp Inc	028EFB	SUBLT2	GBP
Amern Intl Gp Inc	028EFB	SUBLT2	USD
Amern Intl Gp Inc	028EFB	SUBLT2	USD
Amern Gen Corp	027EA6	SNRFOR	AUD
Amern Gen Corp	027EA6	SNRFOR	CHF

CR	Composite	1.05%	1.09%	1.41%	1.73%	1.95%	2.15%
MM	Composite	1.05%	1.05%	1.35%	1.67%	1.87%	2.07%
MR	Composite	1.05%	1.03%	1.34%	1.64%	1.85%	2.05%
XR	Composite						
CR	Composite	1.05%	1.09%	1.41%	1.73%	1.95%	2.15%
MM	Composite	1.05%	1.05%	1.35%	1.67%	1.87%	2.07%
CR	Composite	1.05%	1.09%	1.41%	1.73%	1.95%	2.15%
MM	Composite	1.05%	1.05%	1.35%	1.67%	1.87%	2.07%
MR	Composite						
XR	Composite						
CR	Composite	0.10%	0.05%	0.12%	0.10%	0.15%	0.17%
MM	Composite	0.10%	0.05%	0.12%	0.10%	0.15%	0.17%
MR	Composite						
XR	Composite	0.10%	0.05%	0.09%	0.10%	0.12%	0.13%
CR	Composite	0.10%	0.05%	0.12%	0.10%	0.15%	0.17%
CR	Composite	0.65%	0.65%	0.65%	0.65%	0.65%	0.65%
XR	Composite	0.004837566	0.004837566	0.004837566	0.004837566	0.004837566	0.004837566
CR	Composite	6.59%	6.99%	6.40%	5.95%	5.56%	5.21%
CR	Composite	6.20%	6.52%	6.14%	5.57%	5.47%	5.16%
CR	Composite	6.20%	6.52%	6.14%	5.57%	5.47%	5.16%
CR	Composite	6.20%	6.52%	6.14%	5.57%	5.47%	5.16%
MM	Composite	6.20%	6.27%	5.91%	5.35%	5.26%	4.97%
MR	Composite	0.06136325	0.062080425	0.058498578	0.052925377	0.052064914	0.049150349
XR	Composite	4.84%	4.90%	4.62%	4.18%	4.11%	3.88%
CR	Composite	0.062026	0.065182266	0.06142147	0.055710923	0.05466833	0.051629518
MM	Composite						
CR	Composite	6.20%	6.52%	6.14%	5.57%	5.47%	5.16%
CR	Composite	0.06684011	0.067065151	0.061514327	0.055657798	0.054515403	0.051607139
MR	Composite	6.67%	6.51%	5.91%	5.50%	5.24%	4.95%
XR	Composite	5.27%	5.14%	4.67%	4.34%	4.14%	3.91%
CR	Composite	0.062026	0.065182266	0.06142147	0.055710923	0.05466833	0.051629518
CR	Composite	0.062026	0.065182266	0.06142147	0.055710923	0.05466833	0.051629518
MM	Composite						
MR	Composite	0.06136325	0.062080425	0.058498578	0.052925377	0.052064914	0.049150349
XR	Composite	0.048444671	0.049010862	0.046183088	0.041783192	0.041103879	0.038802907
CR	Composite						
MR	Composite	2.76%	2.73%	2.65%	2.59%	2.53%	2.46%
XR	Composite	0.026143985	0.026068407	0.025768774	0.025013002	0.024470257	0.023840757
MR	Composite	0.026963459	0.026739215	0.026574612	0.025666898	0.025096012	0.024484834
CR	Composite	0.02867236	0.028132913	0.027950381	0.026989949	0.026382642	0.025771097
MM	Composite						
MR	Composite	2.70%	2.67%	2.66%	2.57%	2.51%	2.45%
CR	Composite	0.02867236	0.028132913	0.027950381	0.026989949	0.026382642	0.025771097
MM	Composite	0.027525466	0.027007597	0.026832365	0.025910351	0.025327336	0.024740253
MR	Composite	0.026963459	0.026739215	0.026574612	0.025666898	0.025096012	0.024484834
XR	Composite	2.67%	2.61%	2.56%	2.48%	2.42%	2.37%
MM	Composite	2.75%	2.70%	2.68%	2.59%	2.53%	2.47%
MR	Composite	2.70%	2.67%	2.66%	2.57%	2.51%	2.45%
XR	Composite	0.02670172	0.026063604	0.02564159	0.02483448	0.024192094	0.023663715
CR	Composite	0.02867236	0.028132913	0.027950381	0.026989949	0.026382642	0.025771097
MR	Composite	0.026963459	0.026739215	0.026574612	0.025666898	0.025096012	0.024484834
XR	Composite	0.02670172	0.026063604	0.02564159	0.02483448	0.024192094	0.023663715
CR	Composite						
MR	Composite	2.75%	2.74%	2.65%	2.59%	2.53%	2.45%
XR	Composite	0.026479822	0.02635803	0.025497365	0.024921937	0.02437688	0.023643659
MR	Composite	2.70%	2.67%	2.66%	2.57%	2.51%	2.45%
MR	Composite	2.70%	2.67%	2.66%	2.57%	2.51%	2.45%
MR	Composite	2.70%	2.67%	2.66%	2.57%	2.51%	2.45%
XR	Composite	2.67%	2.61%	2.56%	2.48%	2.42%	2.37%
CR	Composite	2.87%	2.81%	2.80%	2.70%	2.64%	2.58%
MR	Composite	2.70%	2.67%	2.66%	2.57%	2.51%	2.45%
MR	Composite	2.70%	2.67%	2.66%	2.57%	2.51%	2.45%
CR	Composite	2.87%	2.81%	2.80%	2.70%	2.64%	2.58%
MM	Composite	2.75%	2.70%	2.68%	2.59%	2.53%	2.47%
MR	Composite	2.70%	2.67%	2.66%	2.57%	2.51%	2.45%
XR	Composite	2.67%	2.61%	2.56%	2.48%	2.42%	2.37%
MR	Composite	2.70%	2.67%	2.66%	2.57%	2.51%	2.45%
MR	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.026612625	0.026612625	0.026006313	0.0254	0.0249	0.0244
MR	Composite	2.66%	2.66%	0.026006313	2.54%	2.49%	2.44%

2.17%	2.17%	2.24%	2.26%	2.22%	0.2 NR	BBB
2.08%	2.08%	2.15%	2.16%	2.13%	0.2 NR	A
2.06%	2.06%	2.13%	2.15%	2.11%	0.2 NR	BBB
					20.00%	
2.17%	2.17%	2.24%	2.26%	2.22%	20.00% NR	BBB
2.08%	2.08%	2.15%	2.16%	2.13%	20.00% NR	A
2.17%	2.17%	2.24%	2.26%	2.22%	0.2 NR	BBB
2.08%	2.08%	2.15%	2.16%	2.13%	0.2 NR	A
					0.2	
					0.2	
0.19%	0.23%	0.23%	0.23%	0.23%	0.35 NR	NR
0.19%	0.23%	0.23%	0.23%	0.23%	0.35 NR	NR
					0.35	
0.19%	0.23%	0.23%	0.23%	0.23%	0.35 NR	NR
0.19%	0.23%	0.23%	0.23%	0.23%	0.35 NR	NR
0.73%	0.73%	0.81%	0.86%	0.91%	0.3	
0.65%	0.65%	0.008065	0.00864	0.009053	0.3	
5.01%	5.06%	4.63%	5.15%	4.87%	0.36875 BBB	A
5.09%	5.07%	4.71%	5.15%	4.72%	0.36875 A	AA
5.09%	5.07%	4.71%	5.15%	4.72%	0.36875 A	AA
5.09%	5.07%	4.71%	5.15%	4.72%	0.36875 A	AA
4.90%	4.87%	4.52%	5.15%	4.53%	0.36875 A	A
4.85%	0.04817774	0.044748753	0.051543048	0.044819959	0.36875 A	A
3.83%	3.80%	3.53%	5.15%	3.54%	0.36875 A	A
5.09%	0.050713411	0.047103951	0.051543048	0.047178904	0.36875 A	AA
					0.36875	
5.09%	5.07%	4.71%	5.15%	4.72%	0.36875 A	AA
5.08%	0.0502439	0.045512946	0.051543048	0.0455129	0.35 AA	AA
4.88%	4.77%	4.32%	5.15%	4.32%	0.36875 A	A
3.86%	3.77%	3.41%	5.15%	3.41%	0.36875 A	A
5.09%	0.050713411	0.047103951	0.051543048	0.047178904	0.36875 A	AA
5.09%	0.050713411	0.047103951	0.051543048	0.047178904	0.36875 A	AA
					0.36875	
4.85%	0.04817774	0.044748753	0.051543048	0.044819959	0.36875 A	A
3.83%	0.038035058	0.035327963	0.051543048	0.035384178	0.36875 A	A
					0.4	
2.32%	2.17%	2.19%	2.14%	2.14%	0.4 A	A
2.26%	0.021117927	0.021879	0.021433755	0.020601124	0.4 BBB	BBB
2.28%	0.021680775	0.021879	0.021701156	0.021900172	0.4 A	AAA
2.42%	0.02281903	0.023030526	0.022843113	0.023007711	0.4 A	AA
					0.4	
2.28%	2.17%	2.19%	2.17%	2.19%	0.4 A	AAA
2.42%	0.02281903	0.023030526	0.022843113	0.023007711	0.4 A	AA
2.33%	0.021906268	0.022109305	0.021929389	0.022087403	0.4 A	AA
2.28%	0.021680775	0.021879	0.021701156	0.021900172	0.4 A	AAA
2.23%	2.09%	2.11%	2.08%	2.11%	0.4 A	AA
2.33%	2.19%	2.21%	2.19%	2.21%	0.4 A	AA
2.28%	2.17%	2.19%	2.17%	2.19%	0.4 A	AAA
2.23%	0.020934481	0.021072932	0.020841143	0.021052056	0.4 A	AA
2.42%	0.02281903	0.023030526	0.022843113	0.023007711	0.4 A	AA
2.28%	0.021680775	0.021879	0.021701156	0.021900172	0.4 A	AAA
2.23%	0.020934481	0.021072932	0.020841143	0.021052056	0.4 A	AA
					0.4	
2.32%	2.16%	2.19%	2.14%	2.12%	0.4 A	A
2.23%	0.020826838	0.021879	0.020602714	0.020435623	0.4 BBB	BBB
2.28%	2.17%	2.19%	2.17%	2.19%	0.4 A	AAA
2.28%	2.17%	2.19%	2.17%	2.19%	0.4 A	AAA
2.28%	2.17%	2.19%	2.17%	2.19%	0.4 A	AAA
2.23%	2.09%	2.11%	2.08%	2.11%	0.4 A	AA
2.42%	2.28%	2.30%	2.28%	2.30%	0.4 A	AA
2.28%	2.17%	2.19%	2.17%	2.19%	0.4 A	AAA
2.28%	2.17%	2.19%	2.17%	2.19%	0.4 A	AAA
2.42%	2.28%	2.30%	2.28%	2.30%	0.4 A	AA
2.33%	2.19%	2.21%	2.19%	2.21%	0.4 A	AA
2.28%	2.17%	2.19%	2.17%	2.19%	0.4 A	AAA
2.23%	2.09%	2.11%	2.08%	2.11%	0.4 A	AA
2.28%	2.17%	2.19%	2.17%	2.19%	0.4 A	AAA
					0.1	
					0.1	
					0.1	
					0.1	
					0.1	
2.31%	0.021745	0.0246175	0.0246175	0.02749	0.4	NR
2.31%	2.17%	0.0246175	0.0246175	2.75%	0.4	NR

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	NR	A	A	NR	NR
BBB	NR	BBB	BBB	NR	NR
BBB	NR	BBB	BBB	NR	NR
BB	NR	BB	BB	NR	NR
			BB		
			CCC		
A	A	A	A	A	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
AAA	AA	AA	AAA	AAA	AA
AA	BBB	A	AA	AA	A
AA	BBB	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
A	A	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
A	A	A	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
A	A	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
A	A	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR

BBB	A	BBB	A	9 Financials
BBB	AA	A	AA	9 Financials
BBB	A	BBB	AA	9 Financials
			NR	Financials
BBB	A	BBB	A	9 Financials
BBB	AA	A	AA	9 Financials
BBB	A	BBB	A	9 Financials
BBB	AA	A	AA	9 Financials
			NR	Financials
			NR	Financials
			NR	4 Government
			NR	4 Government
			NR	Government
			NR	4 Government
			NR	5 Government
NR	NR	NR	NR	3 Basic Materials
NR	NR	NR	NR	3 Basic Materials
BB	NR	BB	BBB	3 Financials
A	NR	A	AA	13 Financials
A	NR	A	AA	13 Financials
A	NR	A	AA	13 Financials
BBB	NR	BBB	AA	13 Financials
BBB	NR	BBB	AA	13 Financials
BBB	NR	BBB	AA	13 Financials
A	NR	A	AA	13 Financials
			NR	Financials
A	NR	A	AA	13 Financials
A	NR	A	AA	13 Financials
BBB	NR	BBB	AA	13 Financials
BBB	NR	BBB	AA	13 Financials
A	NR	A	AA	13 Financials
A	NR	A	AA	13 Financials
			NR	Financials
BBB	NR	BBB	AA	13 Financials
BBB	NR	BBB	AA	13 Financials
			NR	Financials
BB	BBB	A	A	4 Financials
BB	BBB	BBB	A	5 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	AA	14 Financials
			NR	Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	AA	14 Financials
BBB	A	BBB	AA	14 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	A	6 Financials
BBB	A	BBB	AA	14 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	A	6 Financials
BBB	A	BBB	AA	14 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	A	6 Financials
			NR	Financials
BB	A	A	A	4 Financials
BB	BBB	BBB	A	4 Financials
A	AA	A	AA	14 Financials
A	AA	A	AA	14 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	A	6 Financials
BBB	A	BBB	AA	14 Financials
A	AA	A	AA	14 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	AA	14 Financials
BBB	A	BBB	AA	14 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	A	6 Financials
A	AA	A	AA	14 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
		NR	NR	2 Financials
		NR	NR	2 Financials

Europe	Ireland	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Ireland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AA	AA				
Europe	Ireland	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Ireland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Ireland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	AA				
Europe	Ireland	AA	AA				
Asia	Japan		AA	Thin	Thin	CcyGrp	Thin
Asia	Japan		AA	Thin	Thin	DocAdj	Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	DocAdj	Thin
Asia	Japan		AA	Thin	Thin	Entity Tier	Thin
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan	BBB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B				
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B				
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	AA	BBB		Thin		Thin
N.Amer	United States	AA	BBB		Thin		Thin

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Thin	Thin			
	CcyGrp			Thin	Thin	Thin
	DocAdj			Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin

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AIG-AmgenCorpEURCR	31-Jul-08 AIG-AmgenCorp
AIG-AmgenCorpEURMM	31-Jul-08 AIG-AmgenCorp
AIG-AmgenCorpEURMR	31-Jul-08 AIG-AmgenCorp
AIG-AmgenCorpEURXR	31-Jul-08 AIG-AmgenCorp
AIG-AmgenCorpJPYMR	31-Jul-08 AIG-AmgenCorp
AIG-AmgenCorpNZDMR	31-Jul-08 AIG-AmgenCorp
AIG-AmgenCorpUSDCR	31-Jul-08 AIG-AmgenCorp
AIG-AmgenCorpUSDMM	31-Jul-08 AIG-AmgenCorp
AIG-AmgenCorpUSDMR	31-Jul-08 AIG-AmgenCorp
AIG-AmgenCorpUSDXR	31-Jul-08 AIG-AmgenCorp
AIG-AmgenFinAUDMR	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinCHFMR	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinEURCR	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinEURMM	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinEURMR	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinGBPMM	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinGBPMR	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinJPYMR	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinSGDMR	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinUSDCR	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinUSDMM	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinUSDMR	31-Jul-08 AIG-AmgenFin
AIG-AmgenFinUSDXR	31-Jul-08 AIG-AmgenFin
AIG-IntLeaseFinUSDMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinAUDCR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinAUDMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinAUDXR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinCADMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinCHFMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinEURCR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinEURMM	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinEURMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinEURXR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinGBPMM	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinGBPMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinGBPXR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinHKDMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinHKDXR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinJPYCR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinJPYMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinJPYXR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinNOKMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinSEKMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinSEKXR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinSGDMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinTWDCR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinTWDMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinUSDCR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinUSDMM	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinUSDMR	31-Jul-08 AIG-IntLeaseFin
AIG-IntLeaseFinUSDXR	31-Jul-08 AIG-IntLeaseFin
AIND-BASLHOLDEURMM	31-Jul-08 AIND-BASLHOLD
AIND-BASLHOLDEURMR	31-Jul-08 AIND-BASLHOLD
AIND-BASLHOLDEURXR	31-Jul-08 AIND-BASLHOLD
AIND-BASLHOLDUSDMM	31-Jul-08 AIND-BASLHOLD
AIND-LYONAUDMM	31-Jul-08 AIND-LYON
AIND-LYONCHFMM	31-Jul-08 AIND-LYON
AIND-LYONEURCR	31-Jul-08 AIND-LYON
AIND-LYONEURMM	31-Jul-08 AIND-LYON
AIND-LYONEURMR	31-Jul-08 AIND-LYON
AIND-LYONEURXR	31-Jul-08 AIND-LYON
AIND-LYONGBPCR	31-Jul-08 AIND-LYON
AIND-LYONGBPMM	31-Jul-08 AIND-LYON
AIND-LYONJPYMM	31-Jul-08 AIND-LYON
AIND-LYONUSDCR	31-Jul-08 AIND-LYON
AIND-LYONUSDMM	31-Jul-08 AIND-LYON
AIND-LYONUSDMR	31-Jul-08 AIND-LYON
AIND-LYONUSDXR	31-Jul-08 AIND-LYON
AIQUSDMR	31-Jul-08 AIQ
AIQUSDXR	31-Jul-08 AIQ
AIRLIQAUDMM	31-Jul-08 AIRLIQ
AIRLIQEURCR	31-Jul-08 AIRLIQ
AIRLIQEURMM	31-Jul-08 AIRLIQ
AIRLIQEURMR	31-Jul-08 AIRLIQ

Amern Gen Corp	027EA6	SNRFOR	EUR
Amern Gen Corp	027EA6	SNRFOR	EUR
Amern Gen Corp	027EA6	SNRFOR	EUR
Amern Gen Corp	027EA6	SNRFOR	EUR
Amern Gen Corp	027EA6	SNRFOR	JPY
Amern Gen Corp	027EA6	SNRFOR	NZD
Amern Gen Corp	027EA6	SNRFOR	USD
Amern Gen Corp	027EA6	SNRFOR	USD
Amern Gen Corp	027EA6	SNRFOR	USD
Amern Gen Corp	027EA6	SNRFOR	USD
Amern Gen Fin Corp	0C898P	SNRFOR	AUD
Amern Gen Fin Corp	0C898P	SNRFOR	CHF
Amern Gen Fin Corp	0C898P	SNRFOR	EUR
Amern Gen Fin Corp	0C898P	SNRFOR	EUR
Amern Gen Fin Corp	0C898P	SNRFOR	EUR
Amern Gen Fin Corp	0C898P	SNRFOR	GBP
Amern Gen Fin Corp	0C898P	SNRFOR	GBP
Amern Gen Fin Corp	0C898P	SNRFOR	JPY
Amern Gen Fin Corp	0C898P	SNRFOR	SGD
Amern Gen Fin Corp	0C898P	SNRFOR	USD
Amern Gen Fin Corp	0C898P	SNRFOR	USD
Amern Gen Fin Corp	0C898P	SNRFOR	USD
Amern Gen Fin Corp	0C898P	SNRFOR	USD
Intl Lease Fin Corp	49EGB9	PREFT1	USD
Intl Lease Fin Corp	49EGB9	SNRFOR	AUD
Intl Lease Fin Corp	49EGB9	SNRFOR	AUD
Intl Lease Fin Corp	49EGB9	SNRFOR	AUD
Intl Lease Fin Corp	49EGB9	SNRFOR	CAD
Intl Lease Fin Corp	49EGB9	SNRFOR	CHF
Intl Lease Fin Corp	49EGB9	SNRFOR	EUR
Intl Lease Fin Corp	49EGB9	SNRFOR	EUR
Intl Lease Fin Corp	49EGB9	SNRFOR	EUR
Intl Lease Fin Corp	49EGB9	SNRFOR	EUR
Intl Lease Fin Corp	49EGB9	SNRFOR	GBP
Intl Lease Fin Corp	49EGB9	SNRFOR	GBP
Intl Lease Fin Corp	49EGB9	SNRFOR	GBP
Intl Lease Fin Corp	49EGB9	SNRFOR	HKD
Intl Lease Fin Corp	49EGB9	SNRFOR	HKD
Intl Lease Fin Corp	49EGB9	SNRFOR	JPY
Intl Lease Fin Corp	49EGB9	SNRFOR	JPY
Intl Lease Fin Corp	49EGB9	SNRFOR	JPY
Intl Lease Fin Corp	49EGB9	SNRFOR	NOK
Intl Lease Fin Corp	49EGB9	SNRFOR	SEK
Intl Lease Fin Corp	49EGB9	SNRFOR	SEK
Intl Lease Fin Corp	49EGB9	SNRFOR	SGD
Intl Lease Fin Corp	49EGB9	SNRFOR	TWD
Intl Lease Fin Corp	49EGB9	SNRFOR	TWD
Intl Lease Fin Corp	49EGB9	SNRFOR	USD
Intl Lease Fin Corp	49EGB9	SNRFOR	USD
Intl Lease Fin Corp	49EGB9	SNRFOR	USD
Intl Lease Fin Corp	49EGB9	SNRFOR	USD
Basell Hldgs BV	NN9IDJ	SECDOM	EUR
Basell Hldgs BV	NN9IDJ	SECDOM	EUR
Basell Hldgs BV	NN9IDJ	SECDOM	EUR
Basell Hldgs BV	NN9IDJ	SECDOM	USD
LyondellBasell Inds AF SCA	LR8580	SNRFOR	AUD
LyondellBasell Inds AF SCA	LR8580	SNRFOR	CHF
LyondellBasell Inds AF SCA	LR8580	SNRFOR	EUR
LyondellBasell Inds AF SCA	LR8580	SNRFOR	EUR
LyondellBasell Inds AF SCA	LR8580	SNRFOR	EUR
LyondellBasell Inds AF SCA	LR8580	SNRFOR	EUR
LyondellBasell Inds AF SCA	LR8580	SNRFOR	GBP
LyondellBasell Inds AF SCA	LR8580	SNRFOR	GBP
LyondellBasell Inds AF SCA	LR8580	SNRFOR	JPY
LyondellBasell Inds AF SCA	LR8580	SNRFOR	USD
LyondellBasell Inds AF SCA	LR8580	SNRFOR	USD
LyondellBasell Inds AF SCA	LR8580	SNRFOR	USD
LyondellBasell Inds AF SCA	LR8580	SNRFOR	USD
Alliance Imaging Inc	1.9E+67	SNRFOR	USD
Alliance Imaging Inc	1.9E+67	SNRFOR	USD
L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	AUD
L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	EUR
L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	EUR
L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	EUR

CR	Composite	Composite	Composite	Composite	Composite	Composite	Composite
MM	Composite	Composite	Composite	Composite	Composite	Composite	Composite
MR	Composite	2.66%	2.66%	0.026006313	2.54%	2.49%	2.44%
XR	Composite	Composite	Composite	Composite	Composite	Composite	Composite
MR	Composite	2.66%	2.66%	0.026006313	2.54%	2.49%	2.44%
MR	Composite	2.66%	2.66%	0.026006313	2.54%	2.49%	2.44%
CR	Composite	Composite	Composite	Composite	Composite	Composite	Composite
MM	Composite	Composite	Composite	Composite	Composite	Composite	Composite
MR	Composite	0.026612625	0.026612625	0.026006313	0.0254	0.0249	0.0244
XR	Composite						
MR	Composite	4.60%	6.36%	6.00%	5.48%	5.17%	5.03%
MR	Composite						
CR	Composite						
MM	Composite	4.60%	6.97%	6.06%	5.74%	5.36%	5.19%
MR	Composite	4.60%	6.90%	6.00%	5.68%	5.31%	5.13%
MM	Composite						
MR	Composite	4.60%	6.90%	6.00%	5.68%	5.31%	5.13%
MR	Composite	0.0459994	0.063637907	0.06001475	0.054830902	0.051651416	0.050287245
MR	Composite	4.60%	6.90%	6.00%	5.68%	5.31%	5.13%
CR	Composite						
MM	Composite	4.60%	6.97%	6.06%	5.74%	5.36%	5.19%
MR	Composite	0.0459994	0.069	0.06001475	0.056760666	0.053067	0.051333333
XR	Composite	4.60%	6.65%	5.78%	5.47%	5.11%	4.94%
MR	Composite	2.28%	2.28%	2.28%	2.28%	2.28%	2.28%
CR	Composite	5.95%	5.85%	5.30%	4.79%	4.12%	3.67%
MR	Composite	5.66%	5.85%	5.30%	4.79%	4.12%	3.67%
XR	Composite	5.45%	5.85%	5.30%	4.79%	4.12%	3.67%
MR	Composite	5.73%	5.90%	5.40%	4.89%	4.23%	3.73%
MR	Composite	5.73%	5.90%	5.40%	4.89%	4.23%	3.73%
CR	Composite	6.03%	6.20%	5.67%	5.11%	4.44%	3.93%
MM	Composite						
MR	Composite	0.057290804	0.058995523	0.053977174	0.048858296	0.042264565	0.037262512
XR	Composite	5.51%	5.56%	5.11%	4.62%	4.02%	3.59%
MM	Composite	5.78%	5.96%	5.45%	4.91%	4.27%	3.77%
MR	Composite	5.73%	5.90%	5.40%	4.89%	4.23%	3.73%
XR	Composite	5.51%	5.56%	5.11%	4.62%	4.02%	3.59%
MR	Composite	5.73%	5.90%	5.40%	4.89%	4.23%	3.73%
XR	Composite	5.51%	5.56%	5.11%	4.62%	4.02%	3.59%
CR	Composite						
MR	Composite	0.056893942	0.058459523	0.053048007	0.045839716	0.039595665	0.036236664
XR	Composite	0.056893942	0.058459523	0.053048007	0.044150885	0.038136877	0.035057221
MR	Composite	5.73%	5.90%	5.40%	4.89%	4.23%	3.73%
MR	Composite	5.73%	5.90%	5.40%	4.89%	4.23%	3.73%
XR	Composite	5.51%	5.56%	5.11%	4.62%	4.02%	3.59%
MR	Composite	5.73%	5.90%	5.40%	4.89%	4.23%	3.73%
CR	Composite	6.03%	6.20%	5.67%	5.11%	4.44%	3.93%
MR	Composite	5.73%	5.90%	5.40%	4.89%	4.23%	3.73%
CR	Composite	6.03%	6.20%	5.67%	5.11%	4.44%	3.93%
MM	Composite						
MR	Composite	0.057290804	0.058995523	0.053977174	0.048858296	0.042264565	0.037262512
XR	Composite	5.51%	5.56%	5.11%	4.62%	4.02%	3.59%
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
MM	Composite	0.089633108	0.106549416	0.122008588	0.128931597	0.126049525	0.125659831
MM	Composite	8.93%	10.61%	12.23%	12.91%	12.63%	12.58%
CR	Composite	9.33%	11.07%	12.75%	13.45%	13.16%	13.10%
MM	Composite	8.93%	10.61%	12.23%	12.91%	12.63%	12.58%
MR	Composite	0.088591864	0.105158811	0.12111134	0.127770284	0.124984375	0.12445451
XR	Composite	8.53%	10.13%	11.66%	12.31%	12.04%	11.99%
CR	Composite	9.33%	11.07%	12.75%	13.45%	13.16%	13.10%
MM	Composite	8.93%	10.61%	12.23%	12.91%	12.63%	12.58%
MM	Composite	8.96%	10.65%	12.20%	12.89%	12.60%	12.57%
CR	Composite	0.093254594	0.110693485	0.127485621	0.134495036	0.1315625	0.131004747
MM	Composite	8.93%	10.61%	12.23%	12.91%	12.63%	12.58%
MR	Composite						
XR	Composite	8.53%	10.13%	11.66%	12.31%	12.04%	11.99%
MR	Composite	0.03795	0.03795	0.03795	0.03795	0.03795	0.03795
XR	Composite	0.03795	0.03795	0.03795	0.03795	0.03795	0.03795
MM	Composite	0.17%	0.20%	0.26%	0.33%	0.38%	0.44%
CR	Composite	0.18%	0.20%	0.28%	0.34%	0.39%	0.46%
MM	Composite	0.17%	0.20%	0.26%	0.33%	0.38%	0.44%
MR	Composite	0.17%	0.19%	0.26%	0.33%	0.37%	0.43%

Composite	Composite	Composite	Composite	Composite	0.4		
Composite	Composite	Composite	Composite	Composite	0.4		
2.31%	2.17%	0.0246175	0.0246175	2.75%	0.4		NR
Composite	Composite	Composite	Composite	Composite	0.4		
2.31%	2.17%	0.0246175	0.0246175	2.75%	0.4		NR
2.31%	2.17%	0.0246175	0.0246175	2.75%	0.4		NR
Composite	Composite	Composite	Composite	Composite	0.4		
Composite	Composite	Composite	Composite	Composite	0.4		
2.31%	0.021745	0.0246175	0.0246175	0.02749	0.4		NR
					0.4		
4.73%	4.42%	4.81%	4.70%	4.85%	0.4	NR	B
					0.4		
					0.4		
4.87%	4.58%	4.81%	4.70%	4.85%	0.4	NR	CCC
4.82%	4.53%	4.81%	4.70%	4.85%	0.4	NR	BBB
					0.4		
4.82%	4.53%	4.81%	4.70%	4.85%	0.4	NR	BBB
4.73%	0.044197567	0.04815	0.047	0.0485	0.4	NR	B
4.82%	4.53%	4.81%	4.70%	4.85%	0.4	NR	BBB
					0.4		
4.87%	4.58%	4.81%	4.70%	4.85%	0.4	NR	CCC
4.82%	0.0453	0.04815	0.047	0.0485	0.4	NR	BBB
4.64%	4.36%	4.81%	4.70%	4.85%	0.4	NR	CCC
2.28%	2.28%	2.28%	2.28%	2.28%	0.15		
3.56%	3.27%	2.99%	3.07%	3.21%	0.4	BBB	A
3.39%	3.11%	2.99%	3.07%	3.05%	0.4	A	A
3.26%	3.00%	2.99%	3.07%	2.94%	0.4	BBB	A
3.39%	3.09%	3.00%	3.08%	3.06%	0.4	AA	AAA
3.39%	3.09%	3.00%	3.08%	3.06%	0.4	AA	AAA
3.58%	3.25%	3.16%	3.25%	3.24%	0.4	A	AA
					0.4		
3.39%	0.030860209	0.029991857	0.030792123	0.030604389	0.4	AA	AAA
3.28%	3.07%	2.94%	2.99%	2.98%	0.4	A	AA
3.44%	3.12%	3.04%	3.12%	3.11%	0.4	A	AA
3.39%	3.09%	3.00%	3.08%	3.06%	0.4	AA	AAA
3.28%	3.07%	2.94%	2.99%	2.98%	0.4	A	AA
3.39%	3.09%	3.00%	3.08%	3.06%	0.4	AA	AAA
3.28%	3.07%	2.94%	2.99%	2.98%	0.4	A	AA
					0.4		
3.33%	0.030518867	0.029873669	0.030701052	0.030029872	0.4	BBB	A
3.22%	0.029563259	0.029873669	0.030701052	0.030029872		BBB	A
3.39%	3.09%	3.00%	3.08%	3.06%	0.4	AA	AAA
3.39%	3.09%	3.00%	3.08%	3.06%	0.4	AA	AAA
3.28%	3.07%	2.94%	2.99%	2.98%	0.4	A	AA
3.39%	3.09%	3.00%	3.08%	3.06%	0.4	AA	AAA
3.58%	3.25%	3.16%	3.25%	3.24%	0.4	A	AA
3.39%	3.09%	3.00%	3.08%	3.06%	0.4	AA	AAA
3.58%	3.25%	3.16%	3.25%	3.24%	0.4	A	AA
					0.4		
3.39%	0.030860209	0.029991857	0.030792123	0.030604389	0.4	AA	AAA
3.28%	3.07%	2.94%	2.99%	2.98%	0.4	A	AA
					0.7		
					0.7		
					0.7		
					0.7		
12.12%	0.117605218	0.120598582	0.115363807	0.112996295	0.4	BBB	BBB
12.11%	11.71%	12.06%	11.54%	11.41%	0.4	AA	AA
12.61%	12.30%	12.56%	12.02%	11.88%	0.4	A	A
12.11%	11.71%	12.06%	11.54%	11.41%	0.4	AA	AA
11.98%	0.116861277	0.119342347	0.114162101	0.112885471	0.4	A	A
11.54%	11.26%	11.49%	11.00%	10.87%	0.4	A	A
12.61%	12.30%	12.56%	12.02%	11.88%	0.4	A	A
12.11%	11.71%	12.06%	11.54%	11.41%	0.4	AA	AA
12.12%	11.76%	12.06%	11.54%	11.30%	0.4	BBB	BBB
12.61%	0.12301187	0.125623523	0.120170632	0.118826811	0.4	A	A
12.11%	11.71%	12.06%	11.54%	11.41%	0.4	AA	AA
					0.4		
11.54%	11.26%	11.49%	11.00%	10.87%	0.4	A	A
0.03795	0.03795	0.03795	0.03795	0.03795	0.375		
0.03795	0.03795	0.03795	0.03795	0.03795	0.375		
0.48%	0.53%	0.56%	0.58%	0.58%	0.4	BB	BBB
0.51%	0.54%	0.58%	0.60%	0.58%	0.4	BBB	A
0.48%	0.52%	0.55%	0.57%	0.58%	0.4	A	AA
0.47%	0.52%	0.55%	0.57%	0.58%	0.4	BBB	A

	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
CCC	BBB	BBB	B	BBB	BBB
B	BBB	BBB	BBB	A	BBB
BB	A	A	A	AA	A
BB	A	A	A	AA	A
CCC	BBB	BBB	B	BBB	BBB
BB	A	A	A	AA	A
B	BBB	BBB	BBB	A	BBB
BB	A	A	A	AA	A
B	BBB	BBB	BBB	A	BBB
			NR		
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	A	A
BBB	A	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	AA	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	AA	A	AA	AA	AA
AA	AA	AA	AA	AA	AAA
A	AA	A	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	AA	A	AA	AA	AA
AA	AA	AA	AA	AA	AAA
A	AA	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	AA	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	AA	A	AA	AA	AA
BBB	BBB	BB	BBB	BBB	BBB
AA	AA	A	AA	A	AA
A	A	BBB	A	BBB	A
AA	AA	A	AA	A	AA
A	A	BBB	A	BBB	A
A	A	BBB	A	BBB	A
A	A	BBB	A	BBB	A
AA	AA	A	AA	A	AA
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	BBB	A
AA	AA	A	AA	A	AA
A	A	BBB	A	BBB	A
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

			NR		Financials
			NR		Financials
		NR	NR	2	Financials
			NR		Financials
		NR	NR	2	Financials
		NR	NR	2	Financials
			NR		Financials
			NR		Financials
		NR	NR	2	Financials
			NR		Financials
NR	NR	NR	BBB	7	Financials
			NR		Financials
			NR		Financials
NR	NR	NR	BBB	6	Financials
NR	NR	NR	BBB	6	Financials
			NR		Financials
NR	NR	NR	BBB	6	Financials
NR	NR	NR	BBB	7	Financials
NR	NR	NR	BBB	6	Financials
			NR		Financials
NR	NR	NR	BBB	6	Financials
NR	NR	NR	BBB	6	Financials
NR	NR	NR	BBB	6	Financials
			NR	2	Financials
BBB	BB	BBB	AA	12	Financials
BBB	BB	A	A	12	Financials
BBB	BB	BBB	A	12	Financials
AA	A	A	A	10	Financials
AA	A	A	A	10	Financials
A	BBB	BBB	A	11	Financials
			NR		Financials
AA	A	A	A	10	Financials
A	A	A	A	7	Financials
A	BBB	BBB	A	11	Financials
AA	A	A	A	10	Financials
A	A	A	A	7	Financials
AA	A	A	A	10	Financials
A	A	A	A	7	Financials
			NR		Financials
BBB	BB	BB	BBB	4	Financials
BBB	BB	BB	BBB	4	Financials
AA	A	A	A	10	Financials
AA	A	A	A	10	Financials
A	A	A	A	7	Financials
AA	A	A	A	10	Financials
A	BBB	BBB	A	11	Financials
AA	A	A	A	10	Financials
A	BBB	BBB	A	11	Financials
			NR		Financials
AA	A	A	A	10	Financials
A	A	A	A	7	Financials
			NR		Basic Materials
			NR		Basic Materials
			NR		Basic Materials
			NR		Basic Materials
BB	BB	BB	AA	7	Basic Materials
A	A	BBB	AA	7	Basic Materials
BBB	BBB	BBB	AA	7	Basic Materials
A	A	BBB	AA	7	Basic Materials
BBB	BBB	BBB	AA	7	Basic Materials
BBB	BBB	BBB	AA	7	Basic Materials
BBB	BBB	BBB	AA	7	Basic Materials
A	A	BBB	AA	7	Basic Materials
BB	BB	BB	AA	7	Basic Materials
BBB	BBB	BBB	AA	7	Basic Materials
A	A	BBB	AA	7	Basic Materials
			NR		Basic Materials
BBB	BBB	BBB	AA	7	Basic Materials
			NR	2	Health Care
			NR	2	Health Care
BB	BB	NR	AA	9	Basic Materials
BBB	BBB	NR	A	3	Basic Materials
A	A	NR	AA	9	Basic Materials
BBB	BBB	NR	AA	9	Basic Materials

N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB		Thin		Thin
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB		Thin		Thin
N.Amer	United States	AA	BBB		Thin		Thin
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB		Thin		Thin
N.Amer	United States	AA	BBB				
N.Amer	United States	A	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BB				
N.Amer	United States	A	BB				
N.Amer	United States	A	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB				
N.Amer	United States	A	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB				
N.Amer	United States	A	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BB				
N.Amer	United States	A	BB	DocAdj	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BB	CcyGrp	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BB	DocAdj	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BB				
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB				
N.Amer	United States	A	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BB				
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BB					
Europe	Netherlands	BB					
Europe	Netherlands	BB					
Europe	Netherlands	BB					
Europe	Luxembourg	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Luxembourg	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Luxembourg	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	B	B				
Europe	Luxembourg	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
	Thin					
Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

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AIRLIQHKDMM	31-Jul-08 AIRLIQ
AIRLIQJPYCR	31-Jul-08 AIRLIQ
AIRLIQJPYMM	31-Jul-08 AIRLIQ
AIRLIQSGDMM	31-Jul-08 AIRLIQ
AIRLIQUSDCR	31-Jul-08 AIRLIQ
AIRLIQUSDMM	31-Jul-08 AIRLIQ
AIRLIQUSDMR	31-Jul-08 AIRLIQ
AIRLIQZARMM	31-Jul-08 AIRLIQ
AIRLQDEURCR	31-Jul-08 AIRLQD
AIRLQDEURMM	31-Jul-08 AIRLQD
AIRLQDUSDCR	31-Jul-08 AIRLQD
AIRLQDUSDMM	31-Jul-08 AIRLQD
AISEIJPYCR	31-Jul-08 AISEI
AISEIJPYXR	31-Jul-08 AISEI
AISEIUSDCR	31-Jul-08 AISEI
AJINOMEURCR	31-Jul-08 AJINOM
AJINOMJPYCR	31-Jul-08 AJINOM
AJINOMJPYMR	31-Jul-08 AJINOM
AJINOMJPYXR	31-Jul-08 AJINOM
AJINOMUSDCR	31-Jul-08 AJINOM
AJINOMUSDMR	31-Jul-08 AJINOM
AKBNKUSDCR	31-Jul-08 AKBNK
AKSEURCR	31-Jul-08 AKS
AKSEURMM	31-Jul-08 AKS
AKSEURMR	31-Jul-08 AKS
AKSEURXR	31-Jul-08 AKS
AKSHKDXR	31-Jul-08 AKS
AKSILSXR	31-Jul-08 AKS
AKSUSDMM	31-Jul-08 AKS
AKSUSDMR	31-Jul-08 AKS
AKSUSDXR	31-Jul-08 AKS
AKS-CorpAUDMR	31-Jul-08 AKS-Corp
AKS-CorpAUDXR	31-Jul-08 AKS-Corp
AKS-CorpEURMM	31-Jul-08 AKS-Corp
AKS-CorpEURMR	31-Jul-08 AKS-Corp
AKS-CorpEURXR	31-Jul-08 AKS-Corp
AKS-CorpGBPCR	31-Jul-08 AKS-Corp
AKS-CorpGBPMR	31-Jul-08 AKS-Corp
AKS-CorpHKDXR	31-Jul-08 AKS-Corp
AKS-CorpILSXR	31-Jul-08 AKS-Corp
AKS-CorpJPYMM	31-Jul-08 AKS-Corp
AKS-CorpJPYMR	31-Jul-08 AKS-Corp
AKS-CorpJPYXR	31-Jul-08 AKS-Corp
AKS-CorpUSDCR	31-Jul-08 AKS-Corp
AKS-CorpUSDMM	31-Jul-08 AKS-Corp
AKS-CorpUSDMR	31-Jul-08 AKS-Corp
AKS-CorpUSDXR	31-Jul-08 AKS-Corp
AKTEURCR	31-Jul-08 AKT
AKTEURMM	31-Jul-08 AKT
AKTRUBCR	31-Jul-08 AKT
AKTRUBMM	31-Jul-08 AKT
AKTUSDCR	31-Jul-08 AKT
AKTUSDMM	31-Jul-08 AKT
AKTUSDMR	31-Jul-08 AKT
AKZOAUDCR	31-Jul-08 AKZO
AKZOAUDMM	31-Jul-08 AKZO
AKZOCADMM	31-Jul-08 AKZO
AKZOCHFCR	31-Jul-08 AKZO
AKZOCHFMM	31-Jul-08 AKZO
AKZOEURCR	31-Jul-08 AKZO
AKZOEURMM	31-Jul-08 AKZO
AKZOEURMR	31-Jul-08 AKZO
AKZOEURXR	31-Jul-08 AKZO
AKZOGBPMM	31-Jul-08 AKZO
AKZOHKDMM	31-Jul-08 AKZO
AKZOJPYCR	31-Jul-08 AKZO
AKZOJPYMM	31-Jul-08 AKZO
AKZONOKMM	31-Jul-08 AKZO
AKZOSEKMM	31-Jul-08 AKZO
AKZOSGDMM	31-Jul-08 AKZO
AKZOTWDMM	31-Jul-08 AKZO
AKZOUSDCR	31-Jul-08 AKZO
AKZOUSDMM	31-Jul-08 AKZO
AKZOUSDMR	31-Jul-08 AKZO

L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	HKD
L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	JPY
L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	JPY
L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	SGD
L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	USD
L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	USD
L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	USD
L AIR LIQUIDE SA POUR L ETUDE ET L EXPLOITATION DES PROCEDES GEORGES CLAUDE	FG29CJ	SNRFOR	ZAR
AIR LIQUIDE Deutschland GmbH	DD396F	SNRFOR	EUR
AIR LIQUIDE Deutschland GmbH	DD396F	SNRFOR	EUR
AIR LIQUIDE Deutschland GmbH	DD396F	SNRFOR	USD
AIR LIQUIDE Deutschland GmbH	DD396F	SNRFOR	USD
AISIN SEIKI Co Ltd	JJ0785	SNRFOR	JPY
AISIN SEIKI Co Ltd	JJ0785	SNRFOR	JPY
AISIN SEIKI Co Ltd	JJ0785	SNRFOR	USD
Ajinomoto Co Inc	009G77	SNRFOR	EUR
Ajinomoto Co Inc	009G77	SNRFOR	JPY
Ajinomoto Co Inc	009G77	SNRFOR	JPY
Ajinomoto Co Inc	009G77	SNRFOR	JPY
Ajinomoto Co Inc	009G77	SNRFOR	USD
Ajinomoto Co Inc	009G77	SNRFOR	USD
Akbank TAS	MM3576	SNRFOR	USD
AK Stl Hldg Corp	UU09HB	SNRFOR	EUR
AK Stl Hldg Corp	UU09HB	SNRFOR	EUR
AK Stl Hldg Corp	UU09HB	SNRFOR	EUR
AK Stl Hldg Corp	UU09HB	SNRFOR	EUR
AK Stl Hldg Corp	UU09HB	SNRFOR	HKD
AK Stl Hldg Corp	UU09HB	SNRFOR	ILS
AK Stl Hldg Corp	UU09HB	SNRFOR	USD
AK Stl Hldg Corp	UU09HB	SNRFOR	USD
AK Stl Hldg Corp	UU09HB	SNRFOR	USD
AK Stl Corp	0A169A	SNRFOR	AUD
AK Stl Corp	0A169A	SNRFOR	AUD
AK Stl Corp	0A169A	SNRFOR	EUR
AK Stl Corp	0A169A	SNRFOR	EUR
AK Stl Corp	0A169A	SNRFOR	EUR
AK Stl Corp	0A169A	SNRFOR	GBP
AK Stl Corp	0A169A	SNRFOR	GBP
AK Stl Corp	0A169A	SNRFOR	HKD
AK Stl Corp	0A169A	SNRFOR	ILS
AK Stl Corp	0A169A	SNRFOR	JPY
AK Stl Corp	0A169A	SNRFOR	JPY
AK Stl Corp	0A169A	SNRFOR	JPY
AK Stl Corp	0A169A	SNRFOR	USD
AK Stl Corp	0A169A	SNRFOR	USD
AK Stl Corp	0A169A	SNRFOR	USD
AK Stl Corp	0A169A	SNRFOR	USD
Oil Transporting Jt Stk Co Transneft	X2EA1F	SNRFOR	EUR
Oil Transporting Jt Stk Co Transneft	X2EA1F	SNRFOR	EUR
Oil Transporting Jt Stk Co Transneft	X2EA1F	SNRFOR	RUB
Oil Transporting Jt Stk Co Transneft	X2EA1F	SNRFOR	RUB
Oil Transporting Jt Stk Co Transneft	X2EA1F	SNRFOR	USD
Oil Transporting Jt Stk Co Transneft	X2EA1F	SNRFOR	USD
Oil Transporting Jt Stk Co Transneft	X2EA1F	SNRFOR	USD
AKZO Nobel N V	0B11AI	SNRFOR	AUD
AKZO Nobel N V	0B11AI	SNRFOR	AUD
AKZO Nobel N V	0B11AI	SNRFOR	CAD
AKZO Nobel N V	0B11AI	SNRFOR	CHF
AKZO Nobel N V	0B11AI	SNRFOR	CHF
AKZO Nobel N V	0B11AI	SNRFOR	EUR
AKZO Nobel N V	0B11AI	SNRFOR	EUR
AKZO Nobel N V	0B11AI	SNRFOR	EUR
AKZO Nobel N V	0B11AI	SNRFOR	EUR
AKZO Nobel N V	0B11AI	SNRFOR	GBP
AKZO Nobel N V	0B11AI	SNRFOR	HKD
AKZO Nobel N V	0B11AI	SNRFOR	JPY
AKZO Nobel N V	0B11AI	SNRFOR	JPY
AKZO Nobel N V	0B11AI	SNRFOR	NOK
AKZO Nobel N V	0B11AI	SNRFOR	SEK
AKZO Nobel N V	0B11AI	SNRFOR	SGD
AKZO Nobel N V	0B11AI	SNRFOR	TWD
AKZO Nobel N V	0B11AI	SNRFOR	USD
AKZO Nobel N V	0B11AI	SNRFOR	USD
AKZO Nobel N V	0B11AI	SNRFOR	USD

MM	Composite	0.17%	0.20%	0.26%	0.33%	0.38%	0.44%
CR	Composite	0.001731087	0.002157567	0.002802869	0.003447719	0.003797467	0.004682383
MM	Composite	0.001731087	0.002071264	0.002676853	0.003293009	0.003797467	0.00447101
MM	Composite	0.001719264	0.001956192	0.002638799	0.003298755	0.00378179	0.004369803
CR	Composite	0.18%	0.20%	0.28%	0.34%	0.39%	0.46%
MM	Composite	0.001719264	0.001956192	0.002638799	0.003298755	0.00378179	0.004369803
MR	Composite	0.17%	0.19%	0.26%	0.33%	0.37%	0.43%
MM	Composite	0.17%	0.20%	0.26%	0.33%	0.38%	0.44%
CR	Composite						
MM	Composite	2.43%	2.43%	2.43%	2.45%	2.48%	2.50%
CR	Composite						
MM	Composite						
CR	Composite	0.001748122	0.001548734	0.001795	0.002261874	0.002743594	0.003113774
XR	Composite	0.17%	0.15%	0.18%	0.17%	0.21%	0.23%
CR	Composite	0.17%	0.15%	0.18%	0.23%	0.27%	0.31%
CR	Composite	0.09%	0.11%	0.14%	0.16%	0.19%	0.21%
CR	Composite	0.09%	0.11%	0.14%	0.16%	0.19%	0.21%
MR	Composite						
XR	Composite	0.08%	0.08%	0.11%	0.12%	0.14%	0.16%
CR	Composite	0.09%	0.11%	0.14%	0.16%	0.19%	0.21%
MR	Composite						
CR	Composite	0.007435644	0.009627606	0.015541817	0.020297646	0.023848857	0.027105678
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
XR	Composite						
XR	Composite						
MM	Composite						
MR	Composite	1.44%	1.17%	2.28%	2.19%	2.73%	2.93%
XR	Composite	1.44%	1.17%	2.28%	2.19%	2.62%	2.82%
MR	Composite	0.92%	1.20%	1.65%	1.97%	2.42%	2.80%
XR	Composite	0.009220408	0.01158852	0.015882244	0.019747275	0.024205733	0.027989995
MM	Composite						
MR	Composite	0.95%	1.22%	1.74%	2.04%	2.45%	2.88%
XR	Composite	0.91%	1.18%	1.65%	1.95%	2.40%	2.78%
CR	Composite						
MR	Composite						
XR	Composite	0.91%	1.18%	1.65%	1.95%	2.40%	2.78%
XR	Composite	0.91%	1.18%	1.65%	1.95%	2.40%	2.78%
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.95%	1.22%	1.74%	2.04%	2.45%	2.88%
XR	Composite	0.91%	1.18%	1.65%	1.95%	2.40%	2.78%
CR	Composite	0.94%	1.17%	1.55%	1.91%	2.09%	2.23%
MM	Composite	0.94%	1.13%	1.49%	1.87%	2.05%	2.17%
CR	Composite	0.94%	1.17%	1.55%	1.91%	2.09%	2.23%
MM	Composite	0.94%	1.13%	1.49%	1.87%	2.05%	2.17%
CR	Composite	0.009413	0.011735066	0.015539333	0.019081779	0.020942222	0.022274628
MM	Composite	0.009413	0.011265664	0.01491776	0.01868209	0.020499538	0.021736369
MR	Composite						
CR	Composite	0.17%	0.25%	0.37%	0.46%	0.53%	0.59%
MM	Composite	0.16%	0.24%	0.36%	0.44%	0.51%	0.56%
MM	Composite	0.16%	0.24%	0.37%	0.45%	0.50%	0.56%
CR	Composite	0.17%	0.25%	0.39%	0.46%	0.50%	0.59%
MM	Composite	0.001604716	0.002390264	0.003663905	0.004515846	0.005021669	0.005645141
CR	Composite	0.17%	0.25%	0.39%	0.46%	0.50%	0.59%
MM	Composite	0.16%	0.24%	0.37%	0.45%	0.50%	0.56%
MR	Composite	0.18%	0.24%	0.36%	0.44%	0.49%	0.56%
XR	Composite	0.18%	0.23%	0.35%	0.43%	0.48%	0.54%
MM	Composite	0.16%	0.24%	0.37%	0.45%	0.50%	0.56%
MM	Composite	0.16%	0.24%	0.37%	0.45%	0.50%	0.56%
CR	Composite	0.19%	0.25%	0.36%	0.46%	0.53%	0.59%
MM	Composite	0.19%	0.24%	0.35%	0.44%	0.51%	0.57%
MM	Composite	0.16%	0.24%	0.37%	0.45%	0.50%	0.56%
MM	Composite	0.16%	0.24%	0.37%	0.45%	0.50%	0.56%
MM	Composite	0.001604716	0.002390264	0.003663905	0.004515846	0.005021669	0.005645141
MM	Composite	0.16%	0.24%	0.37%	0.45%	0.50%	0.56%
CR	Composite	0.17%	0.25%	0.39%	0.46%	0.50%	0.59%
MM	Composite	0.16%	0.24%	0.37%	0.45%	0.50%	0.56%
MR	Composite	0.18%	0.24%	0.36%	0.44%	0.49%	0.56%

0.48%	0.52%	0.55%	0.57%	0.58%	0.4 A	AA
0.48%	0.005690357	0.005571962	0.005793959	0.005763949	0.4 BB	BBB
0.48%	0.005434193	0.005571962	0.005793959	0.005763949	0.4 BB	A
0.48%	0.005194511	0.005512836	0.005730636	0.005763949	0.4 A	AA
0.51%	0.54%	0.58%	0.60%	0.58%	0.4 BBB	A
0.48%	0.005194511	0.005512836	0.005730636	0.005763949	0.4 A	AA
0.47%	0.52%	0.55%	0.57%	0.58%	0.4 BBB	A
0.48%	0.52%	0.55%	0.57%	0.58%	0.4 A	AA
					0.4	
2.50%	2.50%	2.50%	2.50%	2.50%	0.4	
					0.4	
					0.4	
0.37%	0.004768378	0.004768378	0.004768378	0.004768378	0.4 NR	NR
0.37%	0.48%	0.48%	0.48%	0.48%	0.4 NR	NR
0.37%	0.48%	0.48%	0.48%	0.48%	0.4 NR	NR
0.25%	0.31%	0.43%	0.47%	0.52%	0.38 BB	BB
0.25%	0.31%	0.43%	0.47%	0.52%	0.38 A	A
					0.38	
0.19%	0.24%	0.43%	0.47%	0.40%	0.38 BBB	BBB
0.25%	0.31%	0.43%	0.47%	0.52%	0.38 BB	BB
					0.38	
3.08%	0.03499244	0.036879205	0.0382424	0.03944008	0.275 NR	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
3.05%	3.15%	3.54%	3.76%		0.4 NR	NR
2.94%	3.04%	3.54%	3.76%		0.4 NR	NR
2.88%	2.97%	3.30%	3.29%	3.23%	BBB	BBB
2.88%	0.029687899	0.0330023	0.0328931	0.03228208	0.4 BBB	BBB
					0.4	
3.00%	3.10%	3.43%	3.29%	3.31%	0.4 A	AA
2.85%	2.94%	3.30%	3.29%	3.19%	0.4 A	AA
					0.4	
					0.4	
2.85%	2.94%	3.30%	3.29%	3.19%	0.4 A	AA
2.85%	2.94%	3.30%	3.29%	3.19%	0.4 A	AA
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
3.00%	3.10%	3.43%	3.29%	3.31%	0.4 A	AA
2.85%	2.94%	3.30%	3.29%	3.19%	0.4 A	AA
2.40%	2.57%	2.61%	2.80%	2.88%	0.4 NR	A
2.34%	2.50%	2.51%	2.69%	2.77%	0.4 NR	BBB
2.40%	2.57%	2.61%	2.80%	2.88%	0.4 NR	A
2.34%	2.50%	2.51%	2.69%	2.77%	0.4 NR	BBB
2.40%	0.025712199	0.026140634	0.028026134	0.028633223	0.4 NR	A
2.34%	0.025019759	0.025095009	0.026905089	0.027679894	0.4 NR	BBB
					0.4	
0.62%	0.68%	0.71%	0.76%	0.76%	0.39409091 BBB	BBB
0.59%	0.66%	0.71%	0.76%	0.76%	0.4 A	A
0.61%	0.66%	0.70%	0.75%	0.76%	0.4 A	AA
0.62%	0.66%	0.73%	0.78%	0.76%	0.382000003 A	A
0.61%	0.006604064	0.007042482	0.007517055	0.00759483	0.4 A	AA
0.62%	0.66%	0.73%	0.78%	0.76%	0.382000003 A	A
0.61%	0.66%	0.70%	0.75%	0.76%	0.4 A	AA
0.60%	0.65%	0.69%	0.74%	0.76%	0.39409091 A	A
0.58%	0.63%	0.67%	0.72%	0.76%	0.39409091 A	A
0.61%	0.66%	0.70%	0.75%	0.76%	0.4 A	AA
0.61%	0.66%	0.70%	0.75%	0.76%	0.4 A	AA
0.64%	0.70%	0.71%	0.76%	0.76%	0.39409091 BBB	BBB
0.61%	0.67%	0.71%	0.76%	0.76%	0.4 BBB	A
0.61%	0.66%	0.70%	0.75%	0.76%	0.4 A	AA
0.61%	0.66%	0.70%	0.75%	0.76%	0.4 A	AA
0.61%	0.006604064	0.007042482	0.007517055	0.00759483	0.4 A	AA
0.61%	0.66%	0.70%	0.75%	0.76%	0.4 A	AA
0.62%	0.66%	0.73%	0.78%	0.76%	0.382000003 A	A
0.61%	0.66%	0.70%	0.75%	0.76%	0.4 A	AA
0.60%	0.65%	0.69%	0.74%	0.76%	0.39409091 A	A

AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	BBB	A	BBB	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BB	BB	BB	NR	NR
BB	BBB	BB	BBB	BB	BB
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	BB
NR	NR	NR	NR	NR	BB

NR	NR	BBB	BBB	BBB	BBB
NR	NR	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	A	A	A	A
A	A	A	A	A	A
BBB	A	A	A	A	A
A	A	A	A	A	A
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA

A	A	NR	AA	9 Basic Materials
BB	BB	NR	A	3 Basic Materials
BB	BB	NR	A	3 Basic Materials
A	A	NR	AA	9 Basic Materials
BBB	BBB	NR	A	3 Basic Materials
A	A	NR	AA	9 Basic Materials
BBB	BBB	NR	AA	9 Basic Materials
A	A	NR	AA	9 Basic Materials
			NR	Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Industrials
			NR	3 Consumer Goods
			NR	3 Consumer Goods
			NR	3 Consumer Goods
NR	NR	BB	A	6 Consumer Goods
NR	NR	A	A	6 Consumer Goods
			NR	Consumer Goods
NR	NR	BBB	A	6 Consumer Goods
NR	NR	BB	A	6 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	2 Financials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR		NR	3 Basic Materials
NR	NR		NR	3 Basic Materials
CCC	NR	BB	A	11 Basic Materials
CCC	NR	BB	A	11 Basic Materials
			NR	Basic Materials
B	NR	BBB	A	4 Basic Materials
BB	NR	BBB	AA	10 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BB	NR	BBB	AA	10 Basic Materials
BB	NR	BBB	AA	10 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
B	NR	BBB	A	4 Basic Materials
BB	NR	BBB	AA	10 Basic Materials
A	A	A	A	5 Government
BBB	BBB	BBB	A	6 Government
A	A	A	A	5 Government
BBB	BBB	BBB	A	6 Government
A	A	A	A	5 Government
BBB	BBB	BBB	A	6 Government
			NR	Government
BB	BB	NR	A	5 Basic Materials
BB	BB	NR	A	5 Basic Materials
A	A	NR	AA	14 Basic Materials
BBB	BBB	NR	A	5 Basic Materials
A	A	NR	AA	14 Basic Materials
BBB	BBB	NR	A	5 Basic Materials
A	A	NR	AA	14 Basic Materials
BBB	BBB	NR	AA	14 Basic Materials
BBB	BBB	NR	AA	14 Basic Materials
A	A	NR	AA	14 Basic Materials
A	A	NR	AA	14 Basic Materials
BB	BB	NR	A	5 Basic Materials
BB	BB	NR	A	5 Basic Materials
A	A	NR	AA	14 Basic Materials
A	A	NR	AA	14 Basic Materials
A	A	NR	AA	14 Basic Materials
A	A	NR	AA	14 Basic Materials
BBB	BBB	NR	A	5 Basic Materials
A	A	NR	AA	14 Basic Materials
BBB	BBB	NR	AA	14 Basic Materials

Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	France	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	BB				
Europe	Germany	B	BB			Thin	Thin
Europe	Germany	B	BB				
Europe	Germany	B	BB				
Asia	Japan	AA	AA	Thin	Thin	Thin	CcyGrp
Asia	Japan	AA	AA	Thin	Thin	Thin	DocAdj
Asia	Japan	AA	AA	Thin	Thin	Thin	Entity Tier
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA				
MiddleEast	Turkey	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Entity Tier	DocAdj	DocAdj	Entity Tier
N.Amer	United States	B	BB	Entity Tier	DocAdj	DocAdj	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	BB				
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj

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AKZOUSDXR	31-Jul-08 AKZO
AKZO-ICILDAUDCR	31-Jul-08 AKZO-ICILD
AKZO-ICILDAUDMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDAUDMR	31-Jul-08 AKZO-ICILD
AKZO-ICILDCADMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDCHFCR	31-Jul-08 AKZO-ICILD
AKZO-ICILDCHFMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDEURCR	31-Jul-08 AKZO-ICILD
AKZO-ICILDEURMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDEURMR	31-Jul-08 AKZO-ICILD
AKZO-ICILDEURXR	31-Jul-08 AKZO-ICILD
AKZO-ICILDGBPCR	31-Jul-08 AKZO-ICILD
AKZO-ICILDGBPMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDGBPMR	31-Jul-08 AKZO-ICILD
AKZO-ICILDHKDMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDJPYCR	31-Jul-08 AKZO-ICILD
AKZO-ICILDJPYMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDNZDCR	31-Jul-08 AKZO-ICILD
AKZO-ICILDNZDMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDSEKMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDSGDCR	31-Jul-08 AKZO-ICILD
AKZO-ICILDSGDMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDTWDCR	31-Jul-08 AKZO-ICILD
AKZO-ICILDTWDMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDUSDCR	31-Jul-08 AKZO-ICILD
AKZO-ICILDUSDMM	31-Jul-08 AKZO-ICILD
AKZO-ICILDUSDMR	31-Jul-08 AKZO-ICILD
AKZO-ICILDUSDXR	31-Jul-08 AKZO-ICILD
ALBGBPMM	31-Jul-08 ALB
ALBJPYCR	31-Jul-08 ALB
ALBUSDCR	31-Jul-08 ALB
ALBUSDMR	31-Jul-08 ALB
ALBLTDAUDCR	31-Jul-08 ALBLTD
ALBLTDAUDMM	31-Jul-08 ALBLTD
ALBLTDAUDMR	31-Jul-08 ALBLTD
ALBLTDCADMM	31-Jul-08 ALBLTD
ALBLTDCADMR	31-Jul-08 ALBLTD
ALBLTDCHFCR	31-Jul-08 ALBLTD
ALBLTDCHFMM	31-Jul-08 ALBLTD
ALBLTDEURCR	31-Jul-08 ALBLTD
ALBLTDEURMM	31-Jul-08 ALBLTD
ALBLTDEURMR	31-Jul-08 ALBLTD
ALBLTDEURXR	31-Jul-08 ALBLTD
ALBLTDGBPCR	31-Jul-08 ALBLTD
ALBLTDGBPMM	31-Jul-08 ALBLTD
ALBLTDGBPMR	31-Jul-08 ALBLTD
ALBLTDHKDMM	31-Jul-08 ALBLTD
ALBLTDJPYCR	31-Jul-08 ALBLTD
ALBLTDJPYMM	31-Jul-08 ALBLTD
ALBLTDNOKMM	31-Jul-08 ALBLTD
ALBLTDSEKMM	31-Jul-08 ALBLTD
ALBLTDSGDMM	31-Jul-08 ALBLTD
ALBLTDUSDCR	31-Jul-08 ALBLTD
ALBLTDUSDMM	31-Jul-08 ALBLTD
ALBLTDUSDMR	31-Jul-08 ALBLTD
ALBLTDUSDXR	31-Jul-08 ALBLTD
ALBLTD-bootsAUDCR	31-Jul-08 ALBLTD-boots
ALBLTD-bootsAUDMM	31-Jul-08 ALBLTD-boots
ALBLTD-bootsCHFCR	31-Jul-08 ALBLTD-boots
ALBLTD-bootsCHFMM	31-Jul-08 ALBLTD-boots
ALBLTD-bootsEURCR	31-Jul-08 ALBLTD-boots
ALBLTD-bootsEURMM	31-Jul-08 ALBLTD-boots
ALBLTD-bootsEURMR	31-Jul-08 ALBLTD-boots
ALBLTD-bootsGBPCR	31-Jul-08 ALBLTD-boots
ALBLTD-bootsGBPMM	31-Jul-08 ALBLTD-boots
ALBLTD-bootsGBPMR	31-Jul-08 ALBLTD-boots
ALBLTD-bootsJPYCR	31-Jul-08 ALBLTD-boots
ALBLTD-bootsJPYMM	31-Jul-08 ALBLTD-boots
ALBLTD-bootsNOKMM	31-Jul-08 ALBLTD-boots
ALBLTD-bootsSGDMM	31-Jul-08 ALBLTD-boots
ALBLTD-bootsUSDCR	31-Jul-08 ALBLTD-boots
ALBLTD-bootsUSDMM	31-Jul-08 ALBLTD-boots
ALBLTD-bootsUSDMR	31-Jul-08 ALBLTD-boots
ALCUSDXR	31-Jul-08 ALC

AKZO Nobel N V	0B11AI	SNRFOR	USD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	AUD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	AUD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	AUD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	CAD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	CHF
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	CHF
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	EUR
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	EUR
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	EUR
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	EUR
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	GBP
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	GBP
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	GBP
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	HKD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	JPY
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	JPY
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	NZD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	NZD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	SEK
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	SGD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	SGD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	TWD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	TWD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	USD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	USD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	USD
IMPERIAL Chem Inds Ltd	GKB89Z	SNRFOR	USD
Albemarle Corp	0B38B8	SNRFOR	GBP
Albemarle Corp	0B38B8	SNRFOR	JPY
Albemarle Corp	0B38B8	SNRFOR	USD
Albemarle Corp	0B38B8	SNRFOR	USD
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	AUD
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	AUD
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	AUD
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	CAD
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	CAD
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	CHF
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	CHF
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	EUR
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	EUR
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	EUR
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	EUR
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	GBP
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	GBP
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	GBP
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	HKD
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	JPY
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	JPY
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	NOK
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	SEK
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	SGD
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	USD
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	USD
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	USD
ALLIANCE BOOTS Ltd	GG26AL	SNRFOR	USD
BOOTS Co PLC	GH36AM	SNRFOR	AUD
BOOTS Co PLC	GH36AM	SNRFOR	AUD
BOOTS Co PLC	GH36AM	SNRFOR	CHF
BOOTS Co PLC	GH36AM	SNRFOR	CHF
BOOTS Co PLC	GH36AM	SNRFOR	EUR
BOOTS Co PLC	GH36AM	SNRFOR	EUR
BOOTS Co PLC	GH36AM	SNRFOR	EUR
BOOTS Co PLC	GH36AM	SNRFOR	GBP
BOOTS Co PLC	GH36AM	SNRFOR	GBP
BOOTS Co PLC	GH36AM	SNRFOR	GBP
BOOTS Co PLC	GH36AM	SNRFOR	JPY
BOOTS Co PLC	GH36AM	SNRFOR	JPY
BOOTS Co PLC	GH36AM	SNRFOR	NOK
BOOTS Co PLC	GH36AM	SNRFOR	SGD
BOOTS Co PLC	GH36AM	SNRFOR	USD
BOOTS Co PLC	GH36AM	SNRFOR	USD
BOOTS Co PLC	GH36AM	SNRFOR	USD
Jarden Corp	4B8219	SECDOM	USD

XR	Composite	0.18%	0.23%	0.35%	0.43%	0.48%	0.54%
CR	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.15%
MM	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.15%
MR	Composite						
MM	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.15%
CR	Composite	0.04%	0.07%	0.09%	0.10%	0.14%	0.16%
MM	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.15%
CR	Composite	0.04%	0.07%	0.09%	0.10%	0.14%	0.16%
MM	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.15%
MR	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.15%
XR	Composite						
CR	Composite	0.04%	0.07%	0.09%	0.10%	0.14%	0.16%
MM	Composite	0.000421846	0.000622424	0.000867956	0.001062969	0.001290375	0.0015
MR	Composite						
MM	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.15%
CR	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.15%
MM	Composite	0.00040441	0.000641415	0.000872527	0.001055086	0.001299519	0.0015442
CR	Composite	0.04%	0.07%	0.09%	0.10%	0.14%	0.16%
MM	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.15%
MM	Composite	0.000421846	0.000622424	0.000867956	0.001062969	0.001290375	0.0015
CR	Composite	0.04%	0.07%	0.09%	0.10%	0.14%	0.16%
MM	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.15%
CR	Composite	0.04%	0.07%	0.09%	0.10%	0.14%	0.16%
MM	Composite	0.000421846	0.000622424	0.000867956	0.001062969	0.001290375	0.0015
CR	Composite	0.04%	0.07%	0.09%	0.10%	0.14%	0.16%
MM	Composite	0.000421846	0.000622424	0.000867956	0.001062969	0.001290375	0.0015
MR	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.15%
XR	Composite						
MM	Composite						
CR	Composite						
CR	Composite						
MR	Composite	0.001705619	0.001705619	0.001705619	0.002529456	0.003256474	0.003960264
CR	Composite	3.19%	3.47%	4.88%	5.85%	6.07%	6.48%
MM	Composite	3.19%	3.47%	4.88%	5.62%	6.07%	6.48%
MR	Composite						
MM	Composite	3.18%	3.37%	4.86%	5.62%	6.06%	6.48%
MR	Composite						
CR	Composite	3.31%	3.51%	4.85%	5.82%	6.23%	6.77%
MM	Composite	3.18%	3.37%	4.86%	5.62%	6.06%	6.48%
CR	Composite	3.31%	3.51%	4.85%	5.82%	6.23%	6.77%
MM	Composite	3.18%	3.37%	4.86%	5.62%	6.06%	6.48%
MR	Composite	0.031459945	0.0340246	0.048201559	0.055717433	0.060138175	0.064285689
XR	Composite						
CR	Composite	3.31%	3.51%	4.85%	5.82%	6.23%	6.77%
MM	Composite	0.031781681	0.033692896	0.048600045	0.056208475	0.06059982	0.064828774
MR	Composite						
MM	Composite	3.18%	3.37%	4.86%	5.62%	6.06%	6.48%
CR	Composite	0.030650734	0.03508498	0.049407158	0.058701661	0.063752881	0.067723325
MM	Composite	2.93%	3.36%	4.72%	5.61%	6.12%	6.50%
MM	Composite	3.18%	3.37%	4.86%	5.62%	6.06%	6.48%
MM	Composite	3.18%	3.37%	4.86%	5.62%	6.06%	6.48%
MM	Composite	3.18%	3.37%	4.86%	5.62%	6.06%	6.48%
CR	Composite	3.31%	3.51%	4.85%	5.82%	6.23%	6.77%
MM	Composite	3.18%	3.37%	4.86%	5.62%	6.06%	6.48%
MR	Composite	3.15%	3.40%	4.82%	5.57%	6.01%	6.43%
XR	Composite	3.03%	3.28%	4.64%	5.37%	5.79%	6.19%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	2.74%	3.39%	4.71%	5.55%	6.01%	6.40%
MM	Composite	2.74%	3.39%	4.71%	5.55%	6.01%	6.40%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite	2.74%	3.39%	4.71%	5.55%	6.01%	6.40%
MM	Composite						
MM	Composite						
CR	Composite	2.74%	3.39%	4.71%	5.55%	6.01%	6.40%
MM	Composite	2.74%	3.39%	4.71%	5.55%	6.01%	6.40%
MR	Composite						
XR	Composite	0.02075	0.02075	0.02075	0.02075	0.02075	0.024500482

0.58%	0.63%	0.67%	0.72%	0.76%	0.39409091	A	A
0.19%	0.22%	0.25%	0.36%		0.4	BB	BBB
0.19%	0.22%	0.25%	0.36%		0.4	BB	BBB
					0.4		
0.18%	0.21%	0.25%	0.36%		0.4	A	AA
0.20%	0.23%	0.25%	0.36%		0.4	A	A
0.18%	0.21%	0.25%	0.36%		0.4	A	AA
0.20%	0.23%	0.25%	0.36%		0.4	A	A
0.18%	0.21%	0.25%	0.36%		0.4	A	AA
0.18%	0.21%	0.25%	0.36%		0.4	BBB	A
					0.4		
0.20%	0.23%	0.25%	0.36%		0.4	A	A
0.18%	0.002143332	0.002521	0.003625		0.4	A	AA
					0.4		
0.18%	0.21%	0.25%	0.36%		0.4	A	AA
0.19%	0.22%	0.25%	0.36%		0.4	BB	BBB
0.19%	0.002173115	0.002521	0.003625		0.4	BB	BBB
0.20%	0.23%	0.25%	0.36%		0.4	A	A
0.18%	0.21%	0.25%	0.36%		0.4	A	AA
0.18%	0.002143332	0.002521	0.003625		0.4	A	AA
0.20%	0.23%	0.25%	0.36%		0.4	A	A
0.18%	0.21%	0.25%	0.36%		0.4	A	AA
0.20%	0.23%	0.25%	0.36%		0.4	A	A
0.18%	0.002143332	0.002521	0.003625		0.4	A	AA
0.20%	0.23%	0.25%	0.36%		0.4	A	A
0.18%	0.002143332	0.002521	0.003625		0.4	A	AA
0.18%	0.21%	0.25%	0.36%		0.4	BBB	A
					0.4		
					0.4		
					0.4		
					0.4		
0.54%	0.007173579	0.007173579	0.007173579	0.007173579	0.4		
6.62%	6.70%	6.75%	6.72%	6.82%	0.400000001	BBB	BBB
6.62%	6.70%	6.75%	6.72%	6.82%	0.400000001	BBB	BBB
					0.400000001		
6.62%	6.67%	6.75%	6.72%	6.82%	0.400000001	AA	A
					0.400000001		
6.91%	6.89%	7.09%	7.00%	6.82%	0.400000001	A	A
6.62%	6.67%	6.75%	6.72%	6.82%	0.400000001	AA	A
6.91%	6.89%	7.09%	7.00%	6.82%	0.400000001	A	A
6.62%	6.67%	6.75%	6.72%	6.82%	0.400000001	AA	A
6.56%	0.066018586	0.067391989	0.066470436	0.0681842	0.400000001	A	A
					0.400000001		
6.91%	6.89%	7.09%	7.00%	6.82%	0.400000001	A	A
6.62%	0.066656218	0.0675031	0.067170125	0.0681842	0.400000001	AA	A
					0.400000001		
6.62%	6.67%	6.75%	6.72%	6.82%	0.400000001	AA	A
6.92%	0.071141509	0.067493905	0.067170125	0.0681842	0.400000001	BBB	BBB
6.64%	6.83%	6.75%	6.72%	6.82%	0.400000001	A	A
6.62%	6.67%	6.75%	6.72%	6.82%	0.400000001	AA	A
6.62%	6.67%	6.75%	6.72%	6.82%	0.400000001	AA	A
6.62%	6.67%	6.75%	6.72%	6.82%	0.400000001	AA	A
6.91%	6.89%	7.09%	7.00%	6.82%	0.400000001	A	A
6.62%	6.67%	6.75%	6.72%	6.82%	0.400000001	AA	A
6.56%	6.60%	6.74%	6.65%	6.82%	0.400000001	A	A
6.32%	6.36%	6.49%	6.40%	6.82%	0.400000001	A	A
					0.4		
					0.4		
					0.4		
					0.4		
6.55%	6.70%	6.70%	6.70%	6.70%	0.4	NR	NR
6.55%	6.70%	6.70%	6.70%	6.70%	0.4	NR	NR
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
6.55%	6.70%	6.70%	6.70%	6.70%	0.4	NR	NR
					0.4		
					0.4		
6.55%	6.70%	6.70%	6.70%	6.70%	0.4	NR	NR
6.55%	6.70%	6.70%	6.70%	6.70%	0.4	NR	NR
					0.4		
0.024500482	0.024500482	0.024500482	0.024500482	0.024500482			

AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
BBB	BBB	A	BBB	BBB	A
BBB	A	A	BBB	BBB	A
AA	AAA	AAA	AA	AA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AA	AA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AA	AA	AAA
A	AA	AA	A	A	AA
A	A	A	A	A	A
AA	AAA	AAA	AA	AA	AAA
AA	AAA	AAA	AA	AA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AA	AA	AAA
AA	AAA	AAA	AA	AA	AAA
AA	AAA	AAA	AA	AA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AA	AA	AAA
A	AA	AA	A	A	AA
A	AA	AA	A	A	AA
BB	BB	BB	NR	BB	NR
BB	BB	BB	NR	BB	NR
BB	BB	BB	NR	BB	NR
BB	BB	BB	NR	BB	NR
BB	BB	BB	NR	BB	NR
	NR		NR		

BBB	BBB	NR	AA	14 Basic Materials
NR	NR		A	10 Basic Materials
NR	NR		A	10 Basic Materials
			NR	Basic Materials
NR	NR		A	8 Basic Materials
NR	NR		A	5 Basic Materials
NR	NR		A	8 Basic Materials
NR	NR		A	5 Basic Materials
NR	NR		A	8 Basic Materials
NR	NR		A	10 Basic Materials
			NR	Basic Materials
NR	NR		A	5 Basic Materials
NR	NR		A	8 Basic Materials
			NR	Basic Materials
NR	NR		A	8 Basic Materials
NR	NR		A	10 Basic Materials
NR	NR		A	10 Basic Materials
NR	NR		A	5 Basic Materials
NR	NR		A	8 Basic Materials
NR	NR		A	8 Basic Materials
NR	NR		A	5 Basic Materials
NR	NR		A	8 Basic Materials
NR	NR		A	5 Basic Materials
NR	NR		A	8 Basic Materials
NR	NR		A	5 Basic Materials
NR	NR		A	8 Basic Materials
NR	NR		A	10 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
BB	BB	NR	AA	10 Consumer Services
BB	BB	NR	AA	10 Consumer Services
			NR	Consumer Services
A	A	NR	AA	10 Consumer Services
			NR	Consumer Services
BBB	BBB	NR	A	10 Consumer Services
A	A	NR	AA	10 Consumer Services
BBB	BBB	NR	A	10 Consumer Services
A	A	NR	AA	10 Consumer Services
BBB	BBB	NR	AA	10 Consumer Services
			NR	Consumer Services
BBB	BBB	NR	A	10 Consumer Services
A	A	NR	AA	10 Consumer Services
			NR	Consumer Services
A	A	NR	AA	10 Consumer Services
BB	BB	NR	A	3 Consumer Services
BB	BB	NR	A	3 Consumer Services
A	A	NR	AA	10 Consumer Services
A	A	NR	AA	10 Consumer Services
A	A	NR	AA	10 Consumer Services
BBB	BBB	NR	A	10 Consumer Services
A	A	NR	AA	10 Consumer Services
BBB	BBB	NR	AA	10 Consumer Services
BBB	BBB	NR	AA	10 Consumer Services
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods

Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A			Thin	Thin
Europe	United Kingdom	BB	B	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	United Kingdom	BB	B	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B	Thin	Thin	Entity Tier	Entity Tier
Europe	United Kingdom	BB	B	Thin	Thin	Entity Tier	Entity Tier
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B	Thin	Thin	Entity Tier	Entity Tier
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B				
Europe	United Kingdom	BB	B	Thin	Thin	Entity Tier	Entity Tier
Europe	United Kingdom	BB	B	Thin	Thin	Entity Tier	Entity Tier
Europe	United Kingdom	BB	B				
N.Amer	United States	BB	BB				Thin

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	

Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Thin	Entity Tier	Thin

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ALCUSDMR	31-Jul-08 ALC
ALCUSDXR	31-Jul-08 ALC
ALCLCTCADMM	31-Jul-08 ALCLCT
ALCLCTCHFMM	31-Jul-08 ALCLCT
ALCLCTEURCR	31-Jul-08 ALCLCT
ALCLCTEURMM	31-Jul-08 ALCLCT
ALCLCTEURMR	31-Jul-08 ALCLCT
ALCLCTEURXR	31-Jul-08 ALCLCT
ALCLCTGBPCR	31-Jul-08 ALCLCT
ALCLCTGBPMM	31-Jul-08 ALCLCT
ALCLCTJPYMM	31-Jul-08 ALCLCT
ALCLCTSGDMM	31-Jul-08 ALCLCT
ALCLCTUSDCR	31-Jul-08 ALCLCT
ALCLCTUSDMM	31-Jul-08 ALCLCT
ALCLCTUSDMR	31-Jul-08 ALCLCT
ALCLCTUSDXR	31-Jul-08 ALCLCT
ALCORAUDMR	31-Jul-08 ALCOR
ALCORAUDXR	31-Jul-08 ALCOR
ALCOREURMM	31-Jul-08 ALCOR
ALCOREURMR	31-Jul-08 ALCOR
ALCORHKDXR	31-Jul-08 ALCOR
ALCORUSDCR	31-Jul-08 ALCOR
ALCORUSDMM	31-Jul-08 ALCOR
ALCORUSDMR	31-Jul-08 ALCOR
ALCORUSDXR	31-Jul-08 ALCOR
ALFARUEURCR	31-Jul-08 ALFARU
ALFARUEURMM	31-Jul-08 ALFARU
ALFARURUBCR	31-Jul-08 ALFARU
ALFARURUBMM	31-Jul-08 ALFARU
ALFARUUSDCR	31-Jul-08 ALFARU
ALFARUUSDMM	31-Jul-08 ALFARU
ALFARUUSDMR	31-Jul-08 ALFARU
ALFARUUSDXR	31-Jul-08 ALFARU
ALGAAUDCR	31-Jul-08 ALGA
ALGAAUDMR	31-Jul-08 ALGA
ALGACHFCR	31-Jul-08 ALGA
ALGACHFMR	31-Jul-08 ALGA
ALGAEURCR	31-Jul-08 ALGA
ALGAEURMM	31-Jul-08 ALGA
ALGAEURMR	31-Jul-08 ALGA
ALGAHKDMR	31-Jul-08 ALGA
ALGAJPYMR	31-Jul-08 ALGA
ALGASGDMR	31-Jul-08 ALGA
ALGAUSDCR	31-Jul-08 ALGA
ALGAUSDMM	31-Jul-08 ALGA
ALGAUSDMR	31-Jul-08 ALGA
ALGAUSDXR	31-Jul-08 ALGA
ALGERIEURCR	31-Jul-08 ALGERI
ALGERIEURMM	31-Jul-08 ALGERI
ALGERIJPYCR	31-Jul-08 ALGERI
ALGERIUSDCR	31-Jul-08 ALGERI
ALGERIUSDMM	31-Jul-08 ALGERI
ALLAUDMR	31-Jul-08 ALL
ALLAUDXR	31-Jul-08 ALL
ALLCADMR	31-Jul-08 ALL
ALLCADXR	31-Jul-08 ALL
ALLCHFMR	31-Jul-08 ALL
ALLEURCR	31-Jul-08 ALL
ALLEURMM	31-Jul-08 ALL
ALLEURMR	31-Jul-08 ALL
ALLEURXR	31-Jul-08 ALL
ALLGBPMR	31-Jul-08 ALL
ALLGBPXR	31-Jul-08 ALL
ALLHKDMR	31-Jul-08 ALL
ALLHKDXR	31-Jul-08 ALL
ALLJPYMR	31-Jul-08 ALL
ALLJPYXR	31-Jul-08 ALL
ALLSEKMR	31-Jul-08 ALL
ALLSEKXR	31-Jul-08 ALL
ALLSGDMR	31-Jul-08 ALL
ALLUSDCR	31-Jul-08 ALL
ALLUSDMM	31-Jul-08 ALL
ALLUSDMR	31-Jul-08 ALL
ALLUSDXR	31-Jul-08 ALL

Jarden Corp	4B8219	SNRFOR	USD
Jarden Corp	4B8219	SNRFOR	USD
Alcatel Lucent	FF1AAK	SNRFOR	CAD
Alcatel Lucent	FF1AAK	SNRFOR	CHF
Alcatel Lucent	FF1AAK	SNRFOR	EUR
Alcatel Lucent	FF1AAK	SNRFOR	EUR
Alcatel Lucent	FF1AAK	SNRFOR	EUR
Alcatel Lucent	FF1AAK	SNRFOR	EUR
Alcatel Lucent	FF1AAK	SNRFOR	GBP
Alcatel Lucent	FF1AAK	SNRFOR	GBP
Alcatel Lucent	FF1AAK	SNRFOR	JPY
Alcatel Lucent	FF1AAK	SNRFOR	SGD
Alcatel Lucent	FF1AAK	SNRFOR	USD
Alcatel Lucent	FF1AAK	SNRFOR	USD
Alcatel Lucent	FF1AAK	SNRFOR	USD
Alcatel Lucent	FF1AAK	SNRFOR	USD
Alcor Acquisition LLC	0B543I	SNRFOR	AUD
Alcor Acquisition LLC	0B543I	SNRFOR	AUD
Alcor Acquisition LLC	0B543I	SNRFOR	EUR
Alcor Acquisition LLC	0B543I	SNRFOR	EUR
Alcor Acquisition LLC	0B543I	SNRFOR	HKD
Alcor Acquisition LLC	0B543I	SNRFOR	USD
Alcor Acquisition LLC	0B543I	SNRFOR	USD
Alcor Acquisition LLC	0B543I	SNRFOR	USD
Alcor Acquisition LLC	0B543I	SNRFOR	USD
Open Jt Stk Co Alfa Bk	XX07EY	SNRFOR	EUR
Open Jt Stk Co Alfa Bk	XX07EY	SNRFOR	EUR
Open Jt Stk Co Alfa Bk	XX07EY	SNRFOR	RUB
Open Jt Stk Co Alfa Bk	XX07EY	SNRFOR	RUB
Open Jt Stk Co Alfa Bk	XX07EY	SNRFOR	USD
Open Jt Stk Co Alfa Bk	XX07EY	SNRFOR	USD
Open Jt Stk Co Alfa Bk	XX07EY	SNRFOR	USD
Open Jt Stk Co Alfa Bk	XX07EY	SNRFOR	USD
ALINTA LGA LTD	QQ1AHN	SNRFOR	AUD
ALINTA LGA LTD	QQ1AHN	SNRFOR	AUD
ALINTA LGA LTD	QQ1AHN	SNRFOR	CHF
ALINTA LGA LTD	QQ1AHN	SNRFOR	CHF
ALINTA LGA LTD	QQ1AHN	SNRFOR	EUR
ALINTA LGA LTD	QQ1AHN	SNRFOR	EUR
ALINTA LGA LTD	QQ1AHN	SNRFOR	EUR
ALINTA LGA LTD	QQ1AHN	SNRFOR	HKD
ALINTA LGA LTD	QQ1AHN	SNRFOR	JPY
ALINTA LGA LTD	QQ1AHN	SNRFOR	SGD
ALINTA LGA LTD	QQ1AHN	SNRFOR	USD
ALINTA LGA LTD	QQ1AHN	SNRFOR	USD
ALINTA LGA LTD	QQ1AHN	SNRFOR	USD
ALINTA LGA LTD	QQ1AHN	SNRFOR	USD
People's Democratic Rep of Algeria	VZ5ACN	SNRFOR	EUR
People's Democratic Rep of Algeria	VZ5ACN	SNRFOR	EUR
People's Democratic Rep of Algeria	VZ5ACN	SNRFOR	JPY
People's Democratic Rep of Algeria	VZ5ACN	SNRFOR	USD
People's Democratic Rep of Algeria	VZ5ACN	SNRFOR	USD
Allstate Corp	0C2002	SNRFOR	AUD
Allstate Corp	0C2002	SNRFOR	AUD
Allstate Corp	0C2002	SNRFOR	CAD
Allstate Corp	0C2002	SNRFOR	CAD
Allstate Corp	0C2002	SNRFOR	CHF
Allstate Corp	0C2002	SNRFOR	EUR
Allstate Corp	0C2002	SNRFOR	EUR
Allstate Corp	0C2002	SNRFOR	EUR
Allstate Corp	0C2002	SNRFOR	EUR
Allstate Corp	0C2002	SNRFOR	GBP
Allstate Corp	0C2002	SNRFOR	GBP
Allstate Corp	0C2002	SNRFOR	HKD
Allstate Corp	0C2002	SNRFOR	HKD
Allstate Corp	0C2002	SNRFOR	JPY
Allstate Corp	0C2002	SNRFOR	JPY
Allstate Corp	0C2002	SNRFOR	SEK
Allstate Corp	0C2002	SNRFOR	SEK
Allstate Corp	0C2002	SNRFOR	SGD
Allstate Corp	0C2002	SNRFOR	USD
Allstate Corp	0C2002	SNRFOR	USD
Allstate Corp	0C2002	SNRFOR	USD
Allstate Corp	0C2002	SNRFOR	USD

MR	Composite	2.68%	2.68%	2.68%	2.68%	2.68%	2.68%
XR	Composite	2.68%	2.68%	2.68%	2.68%	2.68%	2.68%
MM	Composite	1.90%	2.54%	3.70%	4.42%	4.80%	5.12%
MM	Composite	0.019026042	0.025369225	0.037040534	0.044177819	0.047980682	0.051173012
CR	Composite	1.99%	2.64%	3.73%	4.52%	4.94%	5.25%
MM	Composite	1.90%	2.54%	3.70%	4.42%	4.80%	5.12%
MR	Composite	1.89%	2.51%	3.63%	4.37%	4.75%	5.06%
XR	Composite	1.82%	2.42%	3.50%	4.21%	4.57%	4.87%
CR	Composite	1.99%	2.64%	3.73%	4.52%	4.94%	5.25%
MM	Composite	1.90%	2.54%	3.70%	4.42%	4.80%	5.12%
MM	Composite	1.91%	2.54%	3.69%	4.43%	4.81%	5.14%
MM	Composite	1.90%	2.54%	3.70%	4.42%	4.80%	5.12%
CR	Composite	1.99%	2.64%	3.73%	4.52%	4.94%	5.25%
MM	Composite	1.90%	2.54%	3.70%	4.42%	4.80%	5.12%
MR	Composite	0.018875737	0.025104962	0.036296245	0.043704406	0.047466649	0.050564391
XR	Composite	1.82%	2.42%	3.50%	4.21%	4.57%	4.87%
MR	Composite	0.15%	0.24%	0.49%	0.70%	0.86%	0.96%
XR	Composite	0.15%	0.24%	0.49%	0.70%	0.86%	0.96%
MM	Composite						
MR	Composite						
XR	Composite	0.15%	0.24%	0.49%	0.72%	0.86%	0.95%
CR	Composite						
MM	Composite						
MR	Composite	0.15%	0.24%	0.49%	0.73%	0.88%	0.99%
XR	Composite	0.15%	0.24%	0.49%	0.72%	0.86%	0.95%
CR	Composite	0.041097953	0.044154075	0.045878915	0.04438946	0.050608985	0.052922587
MM	Composite	4.11%	4.24%	4.40%	4.26%	4.86%	5.08%
CR	Composite	4.11%	4.42%	4.59%	4.44%	5.06%	5.29%
MM	Composite	4.11%	4.24%	4.40%	4.26%	4.86%	5.08%
CR	Composite	4.11%	4.42%	4.59%	4.44%	5.06%	5.29%
MM	Composite	4.11%	4.24%	4.40%	4.26%	4.86%	5.08%
MR	Composite						
XR	Composite	4.11%	4.04%	4.20%	4.06%	4.63%	4.84%
CR	Composite	0.48%	0.50%	0.70%	0.78%	0.84%	0.89%
MR	Composite	0.48%	0.50%	0.67%	0.74%	0.80%	0.84%
CR	Composite						
MR	Composite	0.004827802	0.004974706	0.006398048	0.007353663	0.007957046	0.008432156
CR	Composite	0.005081896	0.005236533	0.006664256	0.007740698	0.008266359	0.00882696
MM	Composite						
MR	Composite	0.48%	0.50%	0.64%	0.74%	0.80%	0.84%
MR	Composite	0.48%	0.50%	0.64%	0.74%	0.80%	0.84%
MR	Composite	0.48%	0.50%	0.63%	0.74%	0.79%	0.84%
MR	Composite	0.48%	0.50%	0.64%	0.74%	0.80%	0.84%
CR	Composite	0.51%	0.52%	0.67%	0.77%	0.83%	0.88%
MM	Composite						
MR	Composite	0.48%	0.50%	0.64%	0.74%	0.80%	0.84%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite	0.18%	0.75%	0.98%	1.08%	1.20%	1.30%
MM	Composite						
MR	Composite	0.40%	0.48%	0.54%	0.60%	0.67%	0.71%
XR	Composite	0.40%	0.48%	0.54%	0.60%	0.67%	0.71%
MR	Composite	0.00404065	0.00476288	0.005447357	0.006049769	0.006759042	0.007218555
XR	Composite						
MR	Composite	0.40%	0.48%	0.54%	0.60%	0.68%	0.72%
CR	Composite	0.0042782	0.005254613	0.005761254	0.006451241	0.007178802	0.007625169
MM	Composite	0.41%	0.48%	0.55%	0.61%	0.69%	0.73%
MR	Composite	0.00404065	0.00476288	0.005447357	0.006049769	0.006759042	0.007218555
XR	Composite	0.39%	0.49%	0.54%	0.60%	0.66%	0.70%
MR	Composite	0.40%	0.48%	0.54%	0.60%	0.68%	0.72%
XR	Composite	0.39%	0.49%	0.54%	0.60%	0.66%	0.70%
MR	Composite	0.40%	0.48%	0.54%	0.60%	0.68%	0.72%
XR	Composite	0.39%	0.49%	0.54%	0.60%	0.66%	0.70%
MR	Composite	0.40%	0.47%	0.54%	0.60%	0.67%	0.71%
XR	Composite	0.40%	0.45%	0.54%	0.58%	0.67%	0.71%
MR	Composite	0.40%	0.48%	0.54%	0.60%	0.68%	0.72%
XR	Composite	0.39%	0.49%	0.54%	0.60%	0.66%	0.70%
MR	Composite	0.00404065	0.00476288	0.005447357	0.006049769	0.006759042	0.007218555
CR	Composite	0.43%	0.53%	0.58%	0.65%	0.72%	0.76%
MM	Composite	0.004107072	0.004813015	0.005530804	0.006113451	0.00689165	0.007320163
MR	Composite	0.40%	0.48%	0.54%	0.60%	0.68%	0.72%
XR	Composite	0.003914553	0.004872148	0.005385221	0.005995028	0.006634071	0.007011235

2.68%	2.68%	2.68%	2.68%	2.68%	0.675	
2.68%	2.68%	2.68%	2.68%	2.68%	0.675	
5.24%	5.35%	5.71%	5.56%	5.48%	0.4 A	AA
5.24%	0.053509727	0.057062	0.0556195	0.054791589	0.4 A	AA
5.49%	5.57%	5.94%	5.78%	5.77%	0.4 BBB	A
5.24%	5.35%	5.71%	5.56%	5.48%	0.4 A	AA
5.20%	5.30%	5.64%	5.49%	5.44%	0.4 BBB	A
5.01%	5.10%	5.43%	5.29%	5.24%	0.4 BBB	A
5.49%	5.57%	5.94%	5.78%	5.77%	0.4 BBB	A
5.24%	5.35%	5.71%	5.56%	5.48%	0.4 A	AA
5.30%	5.35%	5.74%	5.57%	5.57%	0.4 BB	BBB
5.24%	5.35%	5.71%	5.56%	5.48%	0.4 A	AA
5.49%	5.57%	5.94%	5.78%	5.77%	0.4 BBB	A
5.24%	5.35%	5.71%	5.56%	5.48%	0.4 A	AA
5.20%	0.052952334	0.056416203	0.054933884	0.054387562	0.4 BBB	A
5.01%	5.10%	5.43%	5.29%	5.24%	0.4 BBB	A
1.09%	1.03%	1.62%	1.78%	1.78%	BB	B
1.09%	1.03%	1.62%	1.78%	1.78%	0.4 BB	B
					0.4	
					0.4	
1.12%	1.02%	1.62%	1.75%	1.78%	0.4 A	BBB
					0.4	
					0.4	
1.13%	1.07%	1.62%	1.82%	1.78%	0.4 BBB	BB
1.12%	1.02%	1.62%	1.75%	1.78%	0.4 A	BBB
5.06%	0.05285	0.05285	0.048	0.048	0.374999997 NR	B
5.06%	5.29%	5.29%	4.80%	4.80%	0.374999997 NR	B
5.06%	5.29%	5.29%	4.80%	4.80%	0.374999997 NR	B
5.06%	5.29%	5.29%	4.80%	4.80%	0.374999997 NR	B
5.06%	5.29%	5.29%	4.80%	4.80%	0.374999997 NR	B
5.06%	5.29%	5.29%	4.80%	4.80%	0.374999997 NR	B
					0.374999997	
5.06%	5.29%	5.29%	4.80%	4.80%	0.374999997 NR	B
0.99%	1.07%	1.11%	1.12%	1.12%	0.4 BB	BB
0.94%	1.02%	1.11%	1.06%	1.07%	0.4 BB	BB
					0.4	
0.93%	0.010098662	0.011063698	0.011076125	0.010759674	0.4 A	A
0.97%	0.010552656	0.011509499	0.011659079	0.011325973	0.4 BBB	BBB
					0.4	
0.93%	1.01%	1.11%	1.11%	1.08%	0.4 A	A
0.93%	1.01%	1.11%	1.11%	1.08%	0.4 A	A
0.92%	1.01%	1.11%	1.07%	1.07%	0.4 BB	BB
0.93%	1.01%	1.11%	1.11%	1.08%	0.4 A	A
0.97%	1.06%	1.15%	1.17%	1.13%	0.4 BBB	BBB
					0.4	
0.93%	1.01%	1.11%	1.11%	1.08%	0.4 A	A
					40.00%	
					25.00%	
					0.25	
					0.25	
1.38%	1.53%	1.53%	1.53%	1.53%	0.25 NR	NR
					0.25	
0.75%	0.77%	0.88%	0.87%	0.82%	0.4 BB	BBB
0.75%	0.77%	0.88%	0.87%	0.82%	0.4 BB	BBB
0.75%	0.00775072	0.008771923	0.008682114	0.008210235	0.4 A	A
					0.4	
0.75%	0.78%	0.88%	0.87%	0.82%	0.4 A	A
0.79%	0.008182543	0.008771923	0.009162391	0.008210235	0.4 BBB	A
0.76%	0.79%	0.88%	0.88%	0.82%	0.4 BBB	A
0.75%	0.00775072	0.008771923	0.008682114	0.008210235	0.4 A	A
0.72%	0.75%	0.88%	0.84%	0.82%	40.00% BBB	A
0.75%	0.78%	0.88%	0.87%	0.82%	40.00% A	A
0.72%	0.75%	0.88%	0.84%	0.82%	40.00% BBB	A
0.75%	0.78%	0.88%	0.87%	0.82%	40.00% A	A
0.72%	0.75%	0.88%	0.84%	0.82%	40.00% BBB	A
0.75%	0.77%	0.88%	0.87%	0.82%	40.00% BB	BBB
0.75%	0.77%	0.88%	0.87%	0.82%	BB	BBB
0.75%	0.78%	0.88%	0.87%	0.82%	40.00% A	A
0.72%	0.75%	0.88%	0.84%	0.82%	40.00% BBB	A
0.75%	0.00775072	0.008771923	0.008682114	0.008210235	0.4 A	A
0.79%	0.82%	0.88%	0.92%	0.82%	40.00% BBB	A
0.76%	0.007855241	0.008771923	0.008795895	0.008210235	0.4 BBB	A
0.75%	0.78%	0.88%	0.87%	0.82%	40.00% A	A
0.72%	0.007515036	0.008771923	0.008383587	0.008210235	0.4 BBB	A

			NR		
			NR		
AA	AAA	AAA	AAA	AA	AA
AA	AAA	AAA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AA
A	A	A	A	BBB	BBB
AA	AAA	AAA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
NR	BB	BB	B	B	B
NR	BB	BB	B	B	B
NR	BBB	BB	A	BBB	BBB
NR	BB	B	BB	BB	BB
NR	BBB	BB	A	BBB	BBB
B	A	CCC	CCC	NR	NR
B	BBB	CCC	CCC	NR	NR
B	A	CCC	CCC	NR	NR
B	BBB	CCC	CCC	NR	NR
B	A	CCC	CCC	NR	NR
B	BBB	CCC	CCC	NR	NR
B	BBB	CCC	CCC	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
BBB	BBB	BB	BBB	BBB	BBB
BBB	BBB	BB	BBB	BBB	BBB
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
A	AA	A	A	A	AA
AA	AA	A	AA	AA	AA
A	AA	A	A	A	AA
AA	AA	A	AA	AA	AA
A	AA	A	A	A	AA
BBB	BBB	BB	BBB	BBB	BBB
BBB	BBB	BB	BBB	BBB	BBB
AA	AA	A	AA	AA	AA
A	AA	A	A	A	AA
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
A	AA	A	A	A	AA

			NR	2 Consumer Goods
			NR	2 Consumer Goods
A	A	A	AA	13 Technology
A	A	A	AA	13 Technology
BBB	BBB	A	A	4 Technology
A	A	A	AA	13 Technology
BBB	BBB	BBB	AA	13 Technology
BBB	BBB	BBB	AA	13 Technology
BBB	BBB	A	A	4 Technology
A	A	A	AA	13 Technology
BB	BB	BB	AA	13 Technology
A	A	A	AA	13 Technology
BBB	BBB	A	A	4 Technology
A	A	A	AA	13 Technology
BBB	BBB	BBB	AA	13 Technology
BBB	BBB	BBB	AA	13 Technology
NR	B	NR	BBB	5 Financials
NR	B	NR	BBB	5 Financials
			NR	Financials
			NR	Financials
NR	BBB	NR	BBB	4 Financials
			NR	Financials
			NR	Financials
NR	BB	NR	BBB	5 Financials
NR	BBB	NR	BBB	4 Financials
		NR	BBB	3 Financials
		NR	BBB	3 Financials
		NR	BBB	3 Financials
		NR	BBB	3 Financials
		NR	BBB	3 Financials
		NR	BBB	3 Financials
		NR	NR	Financials
		NR	BBB	3 Financials
BB	BBB	BBB	A	4 Utilities
BB	A	A	A	4 Utilities
			NR	Utilities
A	A	A	AA	7 Utilities
BBB	BBB	BBB	AA	8 Utilities
			NR	Utilities
A	A	A	AA	7 Utilities
A	A	A	AA	7 Utilities
BB	BB	BB	AA	8 Utilities
A	A	A	AA	7 Utilities
BBB	BBB	BBB	AA	8 Utilities
			NR	Utilities
A	A	A	AA	7 Utilities
			NR	Utilities
			NR	Government
			NR	Government
			NR	Government
			NR	2 Government
			NR	Government
NR	BB	NR	A	6 Financials
NR	BB	NR	A	6 Financials
NR	A	NR	A	6 Financials
			NR	Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	6 Financials
NR	BBB	NR	A	6 Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	5 Financials
NR	BB	NR	A	6 Financials
NR	BB	NR	A	6 Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	6 Financials
NR	BBB	NR	A	6 Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	5 Financials

N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	AA	Entity Tier	Entity Tier	Thin	Entity Tier
N.Amer	United States	B	AA	Entity Tier	Entity Tier	Thin	Entity Tier
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States	B	AA	CcyGrp	CcyGrp	Thin	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BB	BB				
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB				
Africa	Algeria		BBB				
Africa	Algeria		BBB				
Africa	Algeria		BBB				
Africa	Algeria		BBB	Thin	Thin	Thin	Thin
Africa	Algeria		BBB				
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	DocAdj	Entity Tier	DocAdj
N.Amer	United States	A	AA	Entity Tier	DocAdj	Entity Tier	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp

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	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin

DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin	Thin			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
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ALLBNKEURCR	31-Jul-08 ALLBNK
ALLBNKEURMM	31-Jul-08 ALLBNK
ALLBNKGBPCR	31-Jul-08 ALLBNK
ALLBNKJPYCR	31-Jul-08 ALLBNK
ALLBNKUSDCR	31-Jul-08 ALLBNK
ALLBNKUSDMM	31-Jul-08 ALLBNK
ALLBNKUSDMR	31-Jul-08 ALLBNK
ALLBNKUSDXR	31-Jul-08 ALLBNK
ALLNCECADCR	31-Jul-08 ALLNCE
ALLNCECADMM	31-Jul-08 ALLNCE
ALLNCEEURCR	31-Jul-08 ALLNCE
ALLNCEEURMM	31-Jul-08 ALLNCE
ALLNCEEURMR	31-Jul-08 ALLNCE
ALLNCEGBPCR	31-Jul-08 ALLNCE
ALLNCEGBPMM	31-Jul-08 ALLNCE
ALLNCEJPYMM	31-Jul-08 ALLNCE
ALLNCEUSDCR	31-Jul-08 ALLNCE
ALLNCEUSDMM	31-Jul-08 ALLNCE
ALLNCEUSDMR	31-Jul-08 ALLNCE
ALLNCEEURCR	31-Jul-08 ALLNCE
ALLNCEEURMM	31-Jul-08 ALLNCE
ALLNCEGBPCR	31-Jul-08 ALLNCE
ALLNCEGBPMM	31-Jul-08 ALLNCE
ALLNCEJPYMM	31-Jul-08 ALLNCE
ALLNCEUSDCR	31-Jul-08 ALLNCE
ALLNCEUSDMM	31-Jul-08 ALLNCE
ALOKUSDCR	31-Jul-08 ALOK
ALOKUSDMM	31-Jul-08 ALOK
ALOKUSDMR	31-Jul-08 ALOK
ALPELCAUDMR	31-Jul-08 ALPELC
ALPELCJPYCR	31-Jul-08 ALPELC
ALPELCJPYMR	31-Jul-08 ALPELC
ALPELCJPYXR	31-Jul-08 ALPELC
ALPELCUSDCR	31-Jul-08 ALPELC
ALPHBKEURCR	31-Jul-08 ALPHBK
ALPHBKEURMM	31-Jul-08 ALPHBK
ALPHBKEURMR	31-Jul-08 ALPHBK
ALPHBKEURXR	31-Jul-08 ALPHBK
ALPHBKUSDCR	31-Jul-08 ALPHBK
ALPHBKUSDMM	31-Jul-08 ALPHBK
ALPHBKUSDMR	31-Jul-08 ALPHBK
ALPHBKEURCR	31-Jul-08 ALPHBK
ALPHBKEURMM	31-Jul-08 ALPHBK
ALPHBKEURMR	31-Jul-08 ALPHBK
ALPHBKEURXR	31-Jul-08 ALPHBK
ALPHBKUSDCR	31-Jul-08 ALPHBK
ALPHBKUSDMM	31-Jul-08 ALPHBK
ALPHBKUSDMR	31-Jul-08 ALPHBK
ALPINEJPYCR	31-Jul-08 ALPINE
ALPINEJPYMR	31-Jul-08 ALPINE
ALPINEJPYXR	31-Jul-08 ALPINE
ALPINEUSDCR	31-Jul-08 ALPINE
ALPINEUSDMR	31-Jul-08 ALPINE
ALROSAEURCR	31-Jul-08 ALROSA
ALROSAEURMM	31-Jul-08 ALROSA
ALROSAEURMR	31-Jul-08 ALROSA
ALROSARUBCR	31-Jul-08 ALROSA
ALROSARUBMM	31-Jul-08 ALROSA
ALROSAUSDCR	31-Jul-08 ALROSA
ALROSAUSDMM	31-Jul-08 ALROSA
ALROSAUSDMR	31-Jul-08 ALROSA
ALROSAUSDXR	31-Jul-08 ALROSA
ALROSA-FinSAEURCR	31-Jul-08 ALROSA-FinSA
ALROSA-FinSAEURMM	31-Jul-08 ALROSA-FinSA
ALROSA-FinSAJPYCR	31-Jul-08 ALROSA-FinSA
ALROSA-FinSAUSDCR	31-Jul-08 ALROSA-FinSA
ALROSA-FinSAUSDXR	31-Jul-08 ALROSA-FinSA
ALSTOMEURCR	31-Jul-08 ALSTOM
ALSTOMEURMM	31-Jul-08 ALSTOM
ALSTOMEURMR	31-Jul-08 ALSTOM
ALSTOMEURXR	31-Jul-08 ALSTOM
ALSTOMGBPMM	31-Jul-08 ALSTOM
ALSTOMSGDMM	31-Jul-08 ALSTOM
ALSTOMUSDCR	31-Jul-08 ALSTOM

JSC Alliance Bk	YY03AE	SNRFOR	EUR
JSC Alliance Bk	YY03AE	SNRFOR	EUR
JSC Alliance Bk	YY03AE	SNRFOR	GBP
JSC Alliance Bk	YY03AE	SNRFOR	JPY
JSC Alliance Bk	YY03AE	SNRFOR	USD
JSC Alliance Bk	YY03AE	SNRFOR	USD
JSC Alliance Bk	YY03AE	SNRFOR	USD
JSC Alliance Bk	YY03AE	SNRFOR	USD
Alliance & Leicester plc	019D8D	SNRFOR	CAD
Alliance & Leicester plc	019D8D	SNRFOR	CAD
Alliance & Leicester plc	019D8D	SNRFOR	EUR
Alliance & Leicester plc	019D8D	SNRFOR	EUR
Alliance & Leicester plc	019D8D	SNRFOR	EUR
Alliance & Leicester plc	019D8D	SNRFOR	GBP
Alliance & Leicester plc	019D8D	SNRFOR	GBP
Alliance & Leicester plc	019D8D	SNRFOR	JPY
Alliance & Leicester plc	019D8D	SNRFOR	USD
Alliance & Leicester plc	019D8D	SNRFOR	USD
Alliance & Leicester plc	019D8D	SNRFOR	USD
Alliance & Leicester plc	019D8D	SUBLT2	EUR
Alliance & Leicester plc	019D8D	SUBLT2	EUR
Alliance & Leicester plc	019D8D	SUBLT2	GBP
Alliance & Leicester plc	019D8D	SUBLT2	GBP
Alliance & Leicester plc	019D8D	SUBLT2	JPY
Alliance & Leicester plc	019D8D	SUBLT2	USD
Alliance & Leicester plc	019D8D	SUBLT2	USD
Alok Inds Ltd	YY09AM	SNRFOR	USD
Alok Inds Ltd	YY09AM	SNRFOR	USD
Alok Inds Ltd	YY09AM	SNRFOR	USD
Alps Elec Co Ltd	JJ128D	SNRFOR	AUD
Alps Elec Co Ltd	JJ128D	SNRFOR	JPY
Alps Elec Co Ltd	JJ128D	SNRFOR	JPY
Alps Elec Co Ltd	JJ128D	SNRFOR	JPY
Alps Elec Co Ltd	JJ128D	SNRFOR	USD
Alpha Bk A E	0C278N	SNRFOR	EUR
Alpha Bk A E	0C278N	SNRFOR	EUR
Alpha Bk A E	0C278N	SNRFOR	EUR
Alpha Bk A E	0C278N	SNRFOR	EUR
Alpha Bk A E	0C278N	SNRFOR	USD
Alpha Bk A E	0C278N	SNRFOR	USD
Alpha Bk A E	0C278N	SNRFOR	USD
Alpha Bk A E	0C278N	SUBLT2	EUR
Alpha Bk A E	0C278N	SUBLT2	EUR
Alpha Bk A E	0C278N	SUBLT2	EUR
Alpha Bk A E	0C278N	SUBLT2	EUR
Alpha Bk A E	0C278N	SUBLT2	USD
Alpha Bk A E	0C278N	SUBLT2	USD
Alpha Bk A E	0C278N	SUBLT2	USD
Alpine Electrs Inc	JJ1247	SNRFOR	JPY
Alpine Electrs Inc	JJ1247	SNRFOR	JPY
Alpine Electrs Inc	JJ1247	SNRFOR	JPY
Alpine Electrs Inc	JJ1247	SNRFOR	USD
Alpine Electrs Inc	JJ1247	SNRFOR	USD
Alrosa Co Ltd	XX08CK	SNRFOR	EUR
Alrosa Co Ltd	XX08CK	SNRFOR	EUR
Alrosa Co Ltd	XX08CK	SNRFOR	EUR
Alrosa Co Ltd	XX08CK	SNRFOR	RUB
Alrosa Co Ltd	XX08CK	SNRFOR	RUB
Alrosa Co Ltd	XX08CK	SNRFOR	USD
Alrosa Co Ltd	XX08CK	SNRFOR	USD
Alrosa Co Ltd	XX08CK	SNRFOR	USD
Alrosa Co Ltd	XX08CK	SNRFOR	USD
Alrosa Fin SA	LL189O	SNRFOR	EUR
Alrosa Fin SA	LL189O	SNRFOR	EUR
Alrosa Fin SA	LL189O	SNRFOR	JPY
Alrosa Fin SA	LL189O	SNRFOR	USD
Alrosa Fin SA	LL189O	SNRFOR	USD
ALSTOM	0C3368	SNRFOR	EUR
ALSTOM	0C3368	SNRFOR	EUR
ALSTOM	0C3368	SNRFOR	EUR
ALSTOM	0C3368	SNRFOR	EUR
ALSTOM	0C3368	SNRFOR	GBP
ALSTOM	0C3368	SNRFOR	SGD
ALSTOM	0C3368	SNRFOR	USD

CR	Composite	9.76%	9.83%	11.84%	11.53%	11.81%	11.49%
MM	Composite	9.37%	9.43%	11.84%	11.53%	11.81%	11.49%
CR	Composite	9.76%	9.83%	11.84%	11.53%	11.81%	11.49%
CR	Composite	9.78%	10.39%	11.84%	11.53%	11.81%	11.49%
CR	Composite	0.0976	0.098266667	0.118361257	0.115330045	0.118079113	0.114863405
MM	Composite	9.37%	9.43%	11.84%	11.53%	11.81%	11.49%
MR	Composite	9.27%	9.34%	11.84%	11.53%	11.81%	11.49%
XR	Composite	8.93%	8.99%	11.84%	11.53%	11.81%	11.49%
CR	Composite	0.40%	0.80%	0.86%	0.87%	0.89%	1.01%
MM	Composite	0.38%	0.80%	0.82%	0.83%	0.89%	0.97%
CR	Composite	0.40%	0.80%	0.86%	0.87%	0.89%	1.01%
MM	Composite	0.38%	0.80%	0.82%	0.83%	0.89%	0.97%
MR	Composite						
CR	Composite	0.40%	0.80%	0.86%	0.87%	0.89%	1.01%
MM	Composite	0.38%	0.80%	0.82%	0.83%	0.89%	0.97%
MM	Composite	0.39%	0.80%	0.82%	0.84%	0.89%	0.98%
CR	Composite	0.004006897	0.008016253	0.008574675	0.00869394	0.00893261	0.010061599
MM	Composite	0.38%	0.80%	0.82%	0.83%	0.89%	0.97%
MR	Composite						
CR	Composite	1.28%	1.38%	1.45%	1.44%	1.42%	1.46%
MM	Composite	1.23%	1.32%	1.39%	1.38%	1.36%	1.40%
CR	Composite	0.012832038	0.013793242	0.014484375	0.014411713	0.014178153	0.014596456
MM	Composite	1.23%	1.32%	1.39%	1.38%	1.36%	1.40%
MM	Composite	1.23%	1.32%	1.39%	1.38%	1.36%	1.41%
CR	Composite	0.012832038	0.013793242	0.014484375	0.014411713	0.014178153	0.014596456
MM	Composite	1.23%	1.32%	1.39%	1.38%	1.36%	1.40%
CR	Composite	10.63%	10.63%	10.63%	3.85%	10.63%	10.42%
MM	Composite	0.10625	0.10625	0.10625	0.0385	0.10625	0.1
MR	Composite	10.63%	10.63%	10.63%	3.85%	10.63%	9.90%
MR	Composite						
CR	Composite	0.22%	0.40%	0.35%	0.39%	0.55%	0.63%
MR	Composite						
XR	Composite	0.22%	0.40%	0.35%	0.39%	0.41%	0.47%
CR	Composite	0.002194225	0.003961382	0.003538	0.0039475	0.0055135	0.006311357
CR	Composite	0.55%	0.67%	0.92%	1.15%	1.30%	1.48%
MM	Composite	0.55%	0.64%	0.88%	1.11%	1.25%	1.42%
MR	Composite						
XR	Composite	0.55%	0.61%	0.84%	1.05%	1.19%	1.35%
CR	Composite	0.55%	0.67%	0.92%	1.15%	1.30%	1.48%
MM	Composite	0.55%	0.64%	0.88%	1.11%	1.25%	1.42%
MR	Composite						
CR	Composite	1.21%	1.02%	1.49%	1.84%	2.22%	2.52%
MM	Composite	1.21%	1.02%	1.49%	1.84%	2.22%	2.38%
MR	Composite						
XR	Composite	1.21%	1.02%	1.49%	1.84%	2.22%	2.31%
CR	Composite	1.21%	1.02%	1.49%	1.84%	2.22%	2.52%
MM	Composite	1.21%	1.02%	1.49%	1.84%	2.22%	2.38%
MR	Composite						
CR	Composite	0.09%	0.09%	0.33%	0.36%	0.45%	0.50%
MR	Composite						
XR	Composite	0.09%	0.09%	0.33%	0.36%	0.45%	0.50%
CR	Composite						
MR	Composite						
CR	Composite	1.72%	1.91%	2.39%	2.65%	3.00%	2.95%
MM	Composite	1.72%	1.83%	2.29%	2.54%	2.88%	2.83%
MR	Composite						
CR	Composite	1.72%	1.91%	2.39%	2.65%	3.00%	2.95%
MM	Composite	1.72%	1.83%	2.29%	2.54%	2.88%	2.83%
CR	Composite	0.01718	0.019066667	0.023894709	0.0264725	0.029991803	0.0295
MM	Composite	0.01718	0.018304	0.02293892	0.0254136	0.028792131	0.02832
MR	Composite						
XR	Composite	0.01718	0.017446	0.021863658	0.024222338	0.0274425	0.0269925
CR	Composite	0.03200515	0.03200515	0.03200515	0.03200515	0.03200515	0.03200515
MM	Composite						
CR	Composite	3.20%	3.20%	3.20%	3.20%	3.20%	3.20%
CR	Composite	0.03200515	0.03200515	0.03200515	0.03200515	0.03200515	0.03200515
XR	Composite						
CR	Composite	0.29%	0.44%	0.56%	0.72%	0.85%	0.95%
MM	Composite	0.002743703	0.004189428	0.005375477	0.006894346	0.008108909	0.009098258
MR	Composite	0.27%	0.42%	0.53%	0.68%	0.80%	0.90%
XR	Composite	0.26%	0.40%	0.51%	0.66%	0.77%	0.87%
MM	Composite	0.27%	0.42%	0.54%	0.69%	0.81%	0.91%
MM	Composite	0.27%	0.42%	0.54%	0.69%	0.81%	0.91%
CR	Composite	0.29%	0.44%	0.56%	0.72%	0.85%	0.95%

11.12%	8.94%	10.07%	10.00%	9.96%	25.00%	BBB	BBB
11.12%	8.94%	10.07%	10.00%	9.96%	25.00%	BB	BB
11.12%	8.94%	10.07%	10.00%	9.96%	25.00%	BBB	BBB
11.12%	8.94%	10.07%	10.00%	9.96%	25.00%	CCC	CCC
11.12%	0.089422938	0.100747986	0.099977247	0.099551047	0.25	BBB	BBB
11.12%	8.94%	10.07%	10.00%	9.96%	25.00%	BB	BB
11.12%	8.94%	10.07%	10.00%	9.96%	25.00%	BB	BB
11.12%	8.94%	10.07%	10.00%	9.96%	25.00%	BB	BB
1.02%	0.89%	0.89%	0.91%	0.94%	41.11%	BB	NR
0.98%	0.92%	0.92%	0.91%	0.94%	40.00%	BBB	NR
1.02%	0.89%	0.89%	0.91%	0.94%	41.11%	BB	NR
0.98%	0.92%	0.92%	0.91%	0.94%	40.00%	BBB	NR
					0.411111111		
1.02%	0.89%	0.89%	0.91%	0.94%	41.11%	BB	NR
0.98%	0.92%	0.92%	0.91%	0.94%	40.00%	BBB	NR
0.98%	0.86%	0.86%	0.91%	0.94%	41.11%	B	NR
1.02%	0.008856823	0.008856823	0.009063427	0.009352076	0.411111111	BB	NR
0.98%	0.92%	0.92%	0.91%	0.94%	40.00%	BBB	NR
					0.411111111		
1.47%	1.50%	10.63%	10.63%	10.63%	40.00%	BBB	BBB
1.41%	1.44%	0.10625	0.10625	0.10625	40.00%	A	A
1.47%	0.014990971	10.63%	10.63%	10.63%	0.4	BBB	BBB
1.41%	1.44%	1.39%	1.39%	1.39%	40.00%	A	A
1.41%	1.44%	1.39%	1.39%	1.39%	40.00%	BB	BB
1.47%	0.014990971	0.013906067	0.013906067	0.013906067	0.4	BBB	BBB
1.41%	1.44%	1.39%	1.39%	1.39%	40.00%	A	A
10.63%	10.63%	10.63%	10.63%	10.63%	15.00%	NR	NR
10.63%	0.10625	0.10625	0.10625	0.10625	15.00%	NR	NR
10.63%	10.63%	10.63%	10.63%	10.63%	0.15	NR	NR
					0.3		
0.80%	0.96%	1.15%	1.15%	1.35%	0.3	NR	NR
					0.3		
0.80%	0.96%	1.15%	1.15%	1.35%	0.3	NR	NR
0.80%	0.009625	0.0115425	0.0115425	0.01351	0.3	NR	NR
1.50%	1.54%	1.56%	1.69%		0.4	NR	BBB
1.44%	1.48%	1.56%	1.62%		0.4	NR	A
					0.4		
1.37%	1.41%	1.56%	1.54%		0.4	NR	BBB
1.50%	1.54%	1.56%	1.69%		0.4	NR	BBB
1.44%	1.48%	1.56%	1.62%		0.4	NR	A
					0.4		
2.54%	2.60%	2.44%	2.48%		0.19	NR	NR
2.43%	2.49%	2.44%	2.48%		0.2	NR	NR
					0.19		
2.32%	2.38%	2.44%	2.48%		0.19	NR	NR
2.54%	2.60%	2.44%	2.48%		0.19	NR	NR
2.43%	2.49%	2.44%	2.48%		0.2	NR	NR
					0.19		
0.50%	0.50%	0.50%	0.50%	0.50%	0.185	NR	
					0.185		
0.50%	0.50%	0.50%	0.50%	0.50%	0.185	NR	
					0.185		
					0.185		
3.06%	3.20%	3.21%	3.21%	3.30%	0.25	NR	BB
2.93%	3.07%	3.21%	3.21%	3.16%	0.25	NR	B
					0.25		
3.06%	3.20%	3.21%	3.21%	3.30%	0.25	NR	BB
2.93%	3.07%	3.21%	3.21%	3.16%	25.00%	NR	B
3.06%	0.032	0.03205	0.03205	0.032966667	0.25	NR	BB
2.93%	0.03072	0.03205	0.03205	0.031648	0.25	NR	B
					25.00%		
2.80%	0.02928	0.03205	0.03205	0.0301645	0.25	NR	B
0.03200515	0.03200515	0.03200515	0.03200515	0.03200515	0.25		
					25.00%		
3.20%	3.20%	3.20%	3.20%	3.20%	25.00%		
0.03200515	0.03200515	0.03200515	0.03200515	0.03200515	0.25		
					0.25		
1.01%	1%	1.04%	1.29%	1.29%	40.00%	BBB	A
0.97%	0.010392714	0.0103921	0.0129145	0.012425	0.4	A	AA
0.96%	1%	1.04%	1.29%	1.23%	38.60%	BBB	A
0.92%	1%	1.04%	1.29%	1.18%	0.386000001	BBB	A
0.97%	1%	1.04%	1.29%	1.24%	40.00%	A	AA
0.97%	1%	1.04%	1.29%	1.24%	40.00%	A	AA
1.01%	1%	1.04%	1.29%	1.29%	40.00%	BBB	A

NR	NR	CCC	BB	BB	NR
NR	NR	CCC	BB	BB	NR
NR	NR	CCC	BB	BB	NR
NR	NR	CCC	BB	BB	NR
NR	NR	CCC	BB	BB	NR
NR	NR	CCC	BB	BB	NR
NR	NR	CCC	BB	BB	NR
NR	NR	CCC	BB	BB	NR
BBB	BBB	NR	A	BBB	BB
A	A	NR	AA	A	A
BBB	BBB	NR	A	BBB	BB
A	A	NR	AA	A	A
BBB	BBB	NR	A	BBB	BB
A	A	NR	AA	A	A
BB	BB	NR	BBB	BB	B
BBB	BBB	NR	A	BBB	BB
A	A	NR	AA	A	A
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
BB	BB	BB	BBB	BB	BB
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	BB	BBB	NR	NR
NR	NR	B	BB	NR	NR
NR	NR	CCC	B	NR	NR
BBB	BBB	BB	BBB	BB	BBB
A	A	BBB	A	BBB	A
BBB	BBB	BB	BBB	BB	BBB
BBB	BBB	BB	BBB	BB	BBB
A	A	BBB	A	BBB	A
NR	NR	NR	CCC	B	CCC
NR	NR	NR	BB	BB	BB
NR	NR	NR	CCC	B	CCC
NR	NR	NR	CCC	B	CCC
NR	NR	NR	BB	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	BBB	A	A	A
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
BBB	BBB	BB	BBB	BBB	BBB
BBB	BBB	BB	BBB	BBB	BBB
			NR		
			NR		
			NR		
AA	A	A	A	A	A
AAA	AA	AA	AA	AA	AA
AA	A	A	A	A	A
AA	A	A	A	A	A
AAA	AA	AA	AA	AA	AA
AAA	AA	AA	AA	AA	AA
AA	A	A	A	A	A

NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
	NR	NR	A	3 Financials
	NR	NR	A	8 Financials
	NR	NR	A	3 Financials
	NR	NR	A	8 Financials
			NR	Financials
	NR	NR	A	3 Financials
	NR	NR	A	8 Financials
	NR	NR	A	8 Financials
	NR	NR	A	3 Financials
	NR	NR	A	8 Financials
			NR	Financials
NR			A	6 Financials
NR			A	6 Financials
NR			A	6 Financials
NR			A	6 Financials
NR			A	6 Financials
NR			A	6 Financials
NR			A	6 Financials
	NR		NR	3 Consumer Goods
	NR		NR	3 Consumer Goods
	NR		NR	3 Consumer Goods
			NR	Industrials
NR		NR	NR	4 Industrials
			NR	Industrials
NR		NR	NR	4 Industrials
NR		NR	NR	4 Industrials
NR	BB		BBB	6 Financials
NR	BB		BBB	6 Financials
			NR	Financials
NR	BB		BBB	6 Financials
NR	BB		BBB	6 Financials
NR	BB		BBB	6 Financials
			NR	Financials
NR	NR		NR	4 Financials
NR	NR		NR	3 Financials
			NR	Financials
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
NR	NR		NR	3 Financials
			NR	Financials
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	BB	A	3 Basic Materials
NR	NR	B	A	3 Basic Materials
			NR	Basic Materials
NR	NR	BB	A	3 Basic Materials
NR	NR	B	A	3 Basic Materials
NR	NR	BB	A	3 Basic Materials
NR	NR	B	A	3 Basic Materials
			NR	Basic Materials
NR	NR	B	A	3 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
NR	NR	CCC	AA	11 Industrials
NR	NR	CCC	AA	11 Industrials
NR	NR	CCC	AA	11 Industrials
NR	NR	CCC	AA	11 Industrials
NR	NR	CCC	AA	11 Industrials
NR	NR	CCC	AA	11 Industrials
NR	NR	CCC	AA	11 Industrials

E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	Thin	Thin
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	Thin	Thin
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	Thin	Thin
E.Eur	Kazakhstan	BB	B	Entity Tier	Entity Tier	Thin	Thin
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	Thin	Thin
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	Thin	Thin
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	Thin	Thin
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	Thin	Thin
Europe	United Kingdom	A	AA	DocAdj	Thin	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	Thin	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	DocAdj	Thin	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	Thin	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	DocAdj	Thin	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India		B	Thin	Thin	Thin	Thin
India	India		B	Thin	Thin	Thin	Thin
India	India		B	Thin	Thin	Thin	Thin
Asia	Japan	BB	A				
Asia	Japan	BB	A	Thin	Thin	Thin	Thin
Asia	Japan	BB	A				
Asia	Japan	BB	A	Thin	Thin	Thin	Thin
Asia	Japan	BB	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Greece	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	A	A				
Europe	Greece	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Greece	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Greece	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	A	A				
Europe	Greece	A	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A				
Europe	Greece	A	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A				
Asia	Japan		AA	Thin		Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin		Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA				
E.Eur	Russian Federation	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BB	BB				
E.Eur	Russian Federation	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BB	BB				
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Luxembourg						
Europe	Luxembourg						
Europe	Luxembourg						
Europe	Luxembourg						
Europe	Luxembourg						
Europe	France		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BBB	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Thin	CcyGrp	DocAdj	DocAdj		Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Thin	CcyGrp	DocAdj	DocAdj		Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Thin	CcyGrp	DocAdj	DocAdj		Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Thin	CcyGrp	DocAdj	DocAdj		Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	Thin	Thin		Thin	
Thin	DocAdj	Thin	Thin		Thin	
Thin	DocAdj	Thin	Thin		Thin	
CcyGrp	CcyGrp	Thin	Thin	Thin		Thin
DocAdj	DocAdj	Thin	Thin	Thin		Thin
Entity Tier	Entity Tier	Thin	Thin	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	Thin					
Thin	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
	Thin					
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

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ALSTOMUSDMM	31-Jul-08 ALSTOM
ALSTOMUSDMR	31-Jul-08 ALSTOM
ALTAUDMM	31-Jul-08 ALT
ALTCADMM	31-Jul-08 ALT
ALTCHFMM	31-Jul-08 ALT
ALTEURCR	31-Jul-08 ALT
ALTEURMM	31-Jul-08 ALT
ALTEURMR	31-Jul-08 ALT
ALTEURXR	31-Jul-08 ALT
ALTGBPCR	31-Jul-08 ALT
ALTGBPMM	31-Jul-08 ALT
ALTGBPMR	31-Jul-08 ALT
ALTHKDMM	31-Jul-08 ALT
ALTJPYCR	31-Jul-08 ALT
ALTJPYMM	31-Jul-08 ALT
ALTNOKMM	31-Jul-08 ALT
ALTSEKMM	31-Jul-08 ALT
ALTSGDMM	31-Jul-08 ALT
ALTTWDMM	31-Jul-08 ALT
ALTUSDCR	31-Jul-08 ALT
ALTUSDMM	31-Jul-08 ALT
ALTUSDMR	31-Jul-08 ALT
ALTUSDXR	31-Jul-08 ALT
ALTELAUDCR	31-Jul-08 ALTEL
ALTELAUDMR	31-Jul-08 ALTEL
ALTELAUDXR	31-Jul-08 ALTEL
ALTELCADMR	31-Jul-08 ALTEL
ALTELCADXR	31-Jul-08 ALTEL
ALTELCHFMR	31-Jul-08 ALTEL
ALTELDKKMR	31-Jul-08 ALTEL
ALTELEURCR	31-Jul-08 ALTEL
ALTELEURMM	31-Jul-08 ALTEL
ALTELEURMR	31-Jul-08 ALTEL
ALTELEURXR	31-Jul-08 ALTEL
ALTELGBPMR	31-Jul-08 ALTEL
ALTELGBPXR	31-Jul-08 ALTEL
ALTELHKDMR	31-Jul-08 ALTEL
ALTELHKDXR	31-Jul-08 ALTEL
ALTELJPYCR	31-Jul-08 ALTEL
ALTELJPYMR	31-Jul-08 ALTEL
ALTELNOKMR	31-Jul-08 ALTEL
ALTELSEKMR	31-Jul-08 ALTEL
ALTELSEKXR	31-Jul-08 ALTEL
ALTELSGDMR	31-Jul-08 ALTEL
ALTELTWDCR	31-Jul-08 ALTEL
ALTELTWDMR	31-Jul-08 ALTEL
ALTELUSDCR	31-Jul-08 ALTEL
ALTELUSDMM	31-Jul-08 ALTEL
ALTELUSDMR	31-Jul-08 ALTEL
ALTELUSDXR	31-Jul-08 ALTEL
ALYDAUDCR	31-Jul-08 ALYD
ALYDAUDMM	31-Jul-08 ALYD
ALYDAUDMR	31-Jul-08 ALYD
ALYDCHFCR	31-Jul-08 ALYD
ALYDCHFMM	31-Jul-08 ALYD
ALYDEURCR	31-Jul-08 ALYD
ALYDEURMM	31-Jul-08 ALYD
ALYDEURMR	31-Jul-08 ALYD
ALYDEURXR	31-Jul-08 ALYD
ALYDGBPCR	31-Jul-08 ALYD
ALYDGBPMM	31-Jul-08 ALYD
ALYDGBPMR	31-Jul-08 ALYD
ALYDGBPXR	31-Jul-08 ALYD
ALYDHKDMM	31-Jul-08 ALYD
ALYDJPYCR	31-Jul-08 ALYD
ALYDJPYMM	31-Jul-08 ALYD
ALYDSGDMM	31-Jul-08 ALYD
ALYDUSDCR	31-Jul-08 ALYD
ALYDUSDMM	31-Jul-08 ALYD
ALYDUSDMR	31-Jul-08 ALYD
ALYDUSDXR	31-Jul-08 ALYD
ALZ-FinBVAUDCR	31-Jul-08 ALZ-FinBV
ALZ-FinBVCHFCR	31-Jul-08 ALZ-FinBV
ALZ-FinBVCHFMM	31-Jul-08 ALZ-FinBV

ALSTOM	0C3368	SNRFOR	USD
ALSTOM	0C3368	SNRFOR	USD
ALTADIS SA	EE475E	SNRFOR	AUD
ALTADIS SA	EE475E	SNRFOR	CAD
ALTADIS SA	EE475E	SNRFOR	CHF
ALTADIS SA	EE475E	SNRFOR	EUR
ALTADIS SA	EE475E	SNRFOR	EUR
ALTADIS SA	EE475E	SNRFOR	EUR
ALTADIS SA	EE475E	SNRFOR	EUR
ALTADIS SA	EE475E	SNRFOR	GBP
ALTADIS SA	EE475E	SNRFOR	GBP
ALTADIS SA	EE475E	SNRFOR	GBP
ALTADIS SA	EE475E	SNRFOR	HKD
ALTADIS SA	EE475E	SNRFOR	JPY
ALTADIS SA	EE475E	SNRFOR	JPY
ALTADIS SA	EE475E	SNRFOR	NOK
ALTADIS SA	EE475E	SNRFOR	SEK
ALTADIS SA	EE475E	SNRFOR	SGD
ALTADIS SA	EE475E	SNRFOR	TWD
ALTADIS SA	EE475E	SNRFOR	USD
ALTADIS SA	EE475E	SNRFOR	USD
ALTADIS SA	EE475E	SNRFOR	USD
ALTADIS SA	EE475E	SNRFOR	USD
ALLTEL Corp	0C204K	SNRFOR	AUD
ALLTEL Corp	0C204K	SNRFOR	AUD
ALLTEL Corp	0C204K	SNRFOR	AUD
ALLTEL Corp	0C204K	SNRFOR	CAD
ALLTEL Corp	0C204K	SNRFOR	CAD
ALLTEL Corp	0C204K	SNRFOR	CHF
ALLTEL Corp	0C204K	SNRFOR	DKK
ALLTEL Corp	0C204K	SNRFOR	EUR
ALLTEL Corp	0C204K	SNRFOR	EUR
ALLTEL Corp	0C204K	SNRFOR	EUR
ALLTEL Corp	0C204K	SNRFOR	EUR
ALLTEL Corp	0C204K	SNRFOR	GBP
ALLTEL Corp	0C204K	SNRFOR	GBP
ALLTEL Corp	0C204K	SNRFOR	HKD
ALLTEL Corp	0C204K	SNRFOR	HKD
ALLTEL Corp	0C204K	SNRFOR	JPY
ALLTEL Corp	0C204K	SNRFOR	JPY
ALLTEL Corp	0C204K	SNRFOR	NOK
ALLTEL Corp	0C204K	SNRFOR	SEK
ALLTEL Corp	0C204K	SNRFOR	SEK
ALLTEL Corp	0C204K	SNRFOR	SGD
ALLTEL Corp	0C204K	SNRFOR	TWD
ALLTEL Corp	0C204K	SNRFOR	TWD
ALLTEL Corp	0C204K	SNRFOR	USD
ALLTEL Corp	0C204K	SNRFOR	USD
ALLTEL Corp	0C204K	SNRFOR	USD
ALLTEL Corp	0C204K	SNRFOR	USD
ALLIED DOMECQ LTD	GG232R	SNRFOR	AUD
ALLIED DOMECQ LTD	GG232R	SNRFOR	AUD
ALLIED DOMECQ LTD	GG232R	SNRFOR	AUD
ALLIED DOMECQ LTD	GG232R	SNRFOR	CHF
ALLIED DOMECQ LTD	GG232R	SNRFOR	CHF
ALLIED DOMECQ LTD	GG232R	SNRFOR	EUR
ALLIED DOMECQ LTD	GG232R	SNRFOR	EUR
ALLIED DOMECQ LTD	GG232R	SNRFOR	EUR
ALLIED DOMECQ LTD	GG232R	SNRFOR	EUR
ALLIED DOMECQ LTD	GG232R	SNRFOR	GBP
ALLIED DOMECQ LTD	GG232R	SNRFOR	GBP
ALLIED DOMECQ LTD	GG232R	SNRFOR	GBP
ALLIED DOMECQ LTD	GG232R	SNRFOR	GBP
ALLIED DOMECQ LTD	GG232R	SNRFOR	HKD
ALLIED DOMECQ LTD	GG232R	SNRFOR	JPY
ALLIED DOMECQ LTD	GG232R	SNRFOR	JPY
ALLIED DOMECQ LTD	GG232R	SNRFOR	SGD
ALLIED DOMECQ LTD	GG232R	SNRFOR	USD
ALLIED DOMECQ LTD	GG232R	SNRFOR	USD
ALLIED DOMECQ LTD	GG232R	SNRFOR	USD
ALLIED DOMECQ LTD	GG232R	SNRFOR	USD
Allianz Fin B V	019G86	SNRFOR	AUD
Allianz Fin B V	019G86	SNRFOR	CHF
Allianz Fin B V	019G86	SNRFOR	CHF

MM	Composite	0.27%	0.42%	0.54%	0.69%	0.81%	0.91%
MR	Composite	0.27%	0.42%	0.53%	0.68%	0.80%	0.90%
MM	Composite	0.28%	0.32%	0.44%	0.52%	0.60%	0.67%
MM	Composite	0.002804419	0.003191761	0.004154146	0.005004619	0.005910037	0.00665459
MM	Composite	0.28%	0.32%	0.42%	0.50%	0.59%	0.67%
CR	Composite	0.29%	0.33%	0.43%	0.52%	0.62%	0.69%
MM	Composite	0.28%	0.32%	0.42%	0.50%	0.59%	0.67%
MR	Composite	0.28%	0.32%	0.41%	0.50%	0.58%	0.66%
XR	Composite						
CR	Composite	0.002935159	0.003324751	0.004336951	0.005233927	0.006152223	0.006942732
MM	Composite	0.002804419	0.003191761	0.004154146	0.005004619	0.005910037	0.00665459
MR	Composite						
MM	Composite	0.28%	0.32%	0.42%	0.50%	0.59%	0.67%
CR	Composite	0.28%	0.32%	0.42%	0.56%	0.59%	0.71%
MM	Composite	0.28%	0.32%	0.42%	0.54%	0.59%	0.68%
MM	Composite	0.28%	0.32%	0.42%	0.50%	0.59%	0.67%
MM	Composite	0.28%	0.32%	0.42%	0.50%	0.59%	0.67%
MM	Composite	0.002804419	0.003191761	0.004154146	0.005004619	0.005910037	0.00665459
MM	Composite						
CR	Composite	0.29%	0.33%	0.43%	0.52%	0.62%	0.69%
MM	Composite	0.28%	0.32%	0.42%	0.50%	0.59%	0.67%
MR	Composite	0.28%	0.32%	0.41%	0.50%	0.58%	0.66%
XR	Composite						
CR	Composite	0.30%	0.26%	0.40%	0.69%	0.78%	0.91%
MR	Composite	0.30%	0.26%	0.40%	0.66%	0.74%	0.86%
XR	Composite	0.30%	0.26%	0.40%	0.63%	0.71%	0.83%
MR	Composite	0.003027	0.002599237	0.004086473	0.00656993	0.00749942	0.008392192
XR	Composite						
MR	Composite	0.30%	0.26%	0.41%	0.66%	0.75%	0.84%
MR	Composite	0.30%	0.26%	0.41%	0.66%	0.75%	0.84%
CR	Composite	0.30%	0.27%	0.43%	0.70%	0.79%	0.89%
MM	Composite	0.30%	0.26%	0.41%	0.67%	0.76%	0.85%
MR	Composite	0.003027	0.002599237	0.004086473	0.00656993	0.00749942	0.008392192
XR	Composite	0.003027	0.002516565	0.003955771	0.0064051	0.007358242	0.008210517
MR	Composite	0.003027	0.002599237	0.004086473	0.00656993	0.00749942	0.008392192
XR	Composite	0.003027	0.002516565	0.003955771	0.0064051	0.007358242	0.008210517
MR	Composite	0.30%	0.26%	0.41%	0.66%	0.75%	0.84%
XR	Composite	0.30%	0.25%	0.40%	0.64%	0.74%	0.82%
CR	Composite						
MR	Composite	0.30%	0.26%	0.40%	0.64%	0.75%	0.86%
MR	Composite	0.003027	0.002599237	0.004086473	0.00656993	0.00749942	0.008392192
MR	Composite	0.003027	0.002599237	0.004086473	0.00656993	0.00749942	0.008392192
XR	Composite	0.30%	0.25%	0.40%	0.64%	0.74%	0.82%
MR	Composite	0.30%	0.26%	0.41%	0.66%	0.75%	0.84%
CR	Composite	0.003027	0.002743358	0.00431216	0.006986251	0.007912537	0.008899179
MR	Composite	0.30%	0.26%	0.41%	0.66%	0.75%	0.84%
CR	Composite	0.30%	0.27%	0.43%	0.70%	0.79%	0.89%
MM	Composite	0.30%	0.26%	0.41%	0.67%	0.76%	0.85%
MR	Composite	0.30%	0.26%	0.41%	0.66%	0.75%	0.84%
XR	Composite	0.30%	0.25%	0.40%	0.64%	0.74%	0.82%
CR	Composite	0.67%	0.77%	0.99%	1.20%	1.35%	1.52%
MM	Composite	0.67%	0.77%	0.99%	1.20%	1.35%	1.52%
MR	Composite						
CR	Composite	0.70%	0.80%	1.02%	1.27%	1.37%	1.56%
MM	Composite	0.006663545	0.007574114	0.009579694	0.011922481	0.013423094	0.015014907
CR	Composite	0.70%	0.80%	1.02%	1.27%	1.37%	1.56%
MM	Composite	0.67%	0.76%	0.96%	1.19%	1.34%	1.50%
MR	Composite	0.65%	0.75%	0.97%	1.18%	1.32%	1.49%
XR	Composite	0.63%	0.73%	0.93%	1.14%	1.28%	1.44%
CR	Composite	0.006962453	0.007970914	0.010215006	0.01268	0.013735168	0.015572635
MM	Composite	0.67%	0.76%	0.96%	1.19%	1.34%	1.50%
MR	Composite						
XR	Composite						
MM	Composite	0.67%	0.76%	0.96%	1.19%	1.34%	1.50%
CR	Composite	0.67%	0.77%	0.99%	1.20%	1.35%	1.52%
MM	Composite	0.006699147	0.007703627	0.009908182	0.012002203	0.013456905	0.015173725
MM	Composite	0.67%	0.76%	0.96%	1.19%	1.34%	1.50%
CR	Composite	0.70%	0.80%	1.02%	1.27%	1.37%	1.56%
MM	Composite	0.006663545	0.007574114	0.009579694	0.011922481	0.013423094	0.015014907
MR	Composite	0.006547336	0.0075349	0.009680026	0.011801439	0.013238281	0.014915331
XR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						

0.97%	1%	1.04%	1.29%	1.24%	40.00%	A	AA
0.96%	1%	1.04%	1.29%	1.23%	38.60%	BBB	A
0.73%	0.80%	0.91%	0.89%	1.06%	0.4	BB	BBB
0.72%	0.007850521	0.009051868	0.008879612	0.0106225	0.4	A	AA
0.72%	0.79%	0.91%	0.89%	1.06%	0.4	A	AA
0.75%	0.82%	0.94%	0.92%	1.06%	0.4	BBB	A
0.72%	0.79%	0.91%	0.89%	1.06%	0.4	A	AA
0.72%	0.78%	0.90%	0.88%	1.06%	0.4	BBB	A
					0.4		
0.75%	0.008195966	0.009429029	0.009249596	0.0106225	0.4	BBB	A
0.72%	0.007850521	0.009051868	0.008879612	0.0106225	0.4	A	AA
					0.4		
0.72%	0.79%	0.91%	0.89%	1.06%	0.4	A	AA
0.73%	0.86%	0.91%	0.89%	1.06%	0.4	BB	BBB
0.73%	0.82%	0.91%	0.89%	1.06%	0.4	BB	BBB
0.72%	0.79%	0.91%	0.89%	1.06%	40.00%	A	AA
0.72%	0.79%	0.91%	0.89%	1.06%	40.00%	A	AA
0.72%	0.007850521	0.009051868	0.008879612	0.0106225	0.4	A	AA
					0.4		
0.75%	0.82%	0.94%	0.92%	1.06%	40.00%	BBB	A
0.72%	0.79%	0.91%	0.89%	1.06%	40.00%	A	AA
0.72%	0.78%	0.90%	0.88%	1.06%	40.00%	BBB	A
					40.00%		
0.91%	0.95%	1.16%	1.16%	0.79%	40.00%	NR	BB
0.87%	0.91%	1.16%	1.16%	0.79%	40.00%	NR	BB
0.84%	0.87%	1.16%	1.16%	0.79%	40.00%	NR	BB
0.88%	0.009019114	0.01160765	0.01160765	0.007906953	0.400000001	NR	A
					40.00%		
0.88%	0.90%	1.16%	1.16%	0.79%	40.00%	NR	A
0.88%	0.90%	1.16%	1.16%	0.79%	0.400000001	NR	A
0.92%	0.95%	1.16%	1.16%	0.79%	0.400000001	NR	BBB
0.89%	0.91%	1.16%	1.16%	0.79%	0.400000001	NR	BBB
0.88%	0.009019114	0.01160765	0.01160765	0.007906953	0.400000001	NR	A
0.84%	0.008737867	0.01160765	0.01160765	0.007906953	0.400000001	NR	A
0.88%	0.009019114	0.01160765	0.01160765	0.007906953	0.400000001	NR	A
0.84%	0.008737867	0.01160765	0.01160765	0.007906953	0.400000001	NR	A
0.88%	0.90%	1.16%	1.16%	0.79%	0.400000001	NR	A
0.84%	0.87%	1.16%	1.16%	0.79%	0.400000001	NR	A
					0.400000001		
0.87%	0.89%	1.16%	1.16%	0.79%	0.400000002	NR	BB
0.88%	0.009019114	0.01160765	0.01160765	0.007906953	0.400000001	NR	A
0.88%	0.009019114	0.01160765	0.01160765	0.007906953	0.400000001	NR	A
0.84%	0.87%	1.16%	1.16%	0.79%	0.400000001	NR	A
0.88%	0.90%	1.16%	1.16%	0.79%	0.400000001	NR	A
0.92%	0.009521983	0.01160765	0.01160765	0.007906953	0.400000001	NR	BBB
0.88%	0.90%	1.16%	1.16%	0.79%	0.400000001	NR	A
0.92%	0.95%	1.16%	1.16%	0.79%	0.400000001	NR	BBB
0.89%	0.91%	1.16%	1.16%	0.79%	0.400000001	NR	BBB
0.88%	0.90%	1.16%	1.16%	0.79%	0.400000001	NR	A
0.84%	0.87%	1.16%	1.16%	0.79%	0.400000001	NR	A
1.57%	1.63%	1.65%	1.72%	1.77%	0.4	BBB	BBB
1.57%	1.63%	1.65%	1.72%	1.77%	0.4	BBB	BBB
					0.4		
1.61%	1.63%	1.70%	1.72%	1.77%	0.4	A	A
1.57%	0.016313089	0.016315434	0.017219801	0.017728635	0.4	A	AA
1.61%	1.63%	1.70%	1.72%	1.77%	0.4	A	A
1.57%	1.63%	1.63%	1.72%	1.77%	0.4	A	AA
1.55%	1.61%	1.61%	1.72%	1.77%	0.4	A	A
1.49%	1.55%	1.56%	1.72%	1.77%	0.4	A	A
1.61%	0.016324973	0.016995244	0.017219801	0.017728635	0.4	A	A
1.57%	1.63%	1.63%	1.72%	1.77%	0.4	A	AA
					0.4		
					0.4		
1.57%	1.63%	1.63%	1.72%	1.77%	0.4	A	AA
1.57%	1.63%	1.65%	1.72%	1.77%	0.4	BBB	BBB
1.57%	0.016314143	0.016546058	0.017219801	0.017728635	0.4	BBB	BBB
1.57%	1.63%	1.63%	1.72%	1.77%	0.4	A	AA
1.61%	1.63%	1.70%	1.72%	1.77%	0.4	A	A
1.57%	0.016313089	0.016315434	0.017219801	0.017728635	0.4	A	AA
1.55%	0.016101935	0.016145482	0.017219801	0.017728635	0.4	A	A
					0.4		
					0.4		
					0.4		
					0.4		

AAA	AA	AA	AA	AA	AA
AA	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	AA	AA	A	AA
AA	AA	AA	AAA	AA	AAA
A	A	AA	AA	A	AA
A	A	AA	AA	A	AA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	BBB	A	BBB	BBB	BBB
A	A	A	A	BBB	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	AA	AA	A	AA
AA	AA	AA	AAA	AA	AAA
A	A	AA	AA	A	AA
BBB	BBB	A	A	BBB	BBB
BBB	A	AA	AA	A	A
BBB	BBB	A	A	BBB	BBB
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AA	AA
BBB	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AA	AA
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A

NR	NR	CCC	AA	11 Industrials
NR	NR	CCC	AA	11 Industrials
BB	BB	NR	A	13 Consumer Goods
A	A	NR	AA	12 Consumer Goods
A	A	NR	AA	12 Consumer Goods
BBB	BBB	NR	AA	13 Consumer Goods
A	A	NR	AA	12 Consumer Goods
BBB	BBB	NR	AA	13 Consumer Goods
			NR	Consumer Goods
BBB	BBB	NR	AA	13 Consumer Goods
A	A	NR	AA	12 Consumer Goods
			NR	Consumer Goods
A	A	NR	AA	12 Consumer Goods
BB	BB	NR	A	3 Consumer Goods
BB	BB	NR	A	3 Consumer Goods
A	A	NR	AA	12 Consumer Goods
A	A	NR	AA	12 Consumer Goods
A	A	NR	AA	12 Consumer Goods
			NR	Consumer Goods
BBB	BBB	NR	AA	13 Consumer Goods
A	A	NR	AA	12 Consumer Goods
BBB	BBB	NR	AA	13 Consumer Goods
			NR	Consumer Goods
NR		NR	BBB	6 Telecommunications
NR		NR	BBB	6 Telecommunications
NR		NR	BBB	6 Telecommunications
NR		NR	A	14 Telecommunications
			NR	Telecommunications
NR		NR	A	14 Telecommunications
NR		NR	A	14 Telecommunications
NR		NR	A	16 Telecommunications
NR		NR	A	16 Telecommunications
NR		NR	A	14 Telecommunications
NR		NR	BBB	12 Telecommunications
NR		NR	A	14 Telecommunications
NR		NR	BBB	12 Telecommunications
NR		NR	A	14 Telecommunications
NR		NR	BBB	12 Telecommunications
			NR	Telecommunications
NR		NR	BBB	5 Telecommunications
NR		NR	A	14 Telecommunications
NR		NR	A	14 Telecommunications
NR		NR	BBB	12 Telecommunications
NR		NR	A	14 Telecommunications
NR		NR	A	16 Telecommunications
NR		NR	A	14 Telecommunications
NR		NR	A	16 Telecommunications
NR		NR	A	16 Telecommunications
NR		NR	A	14 Telecommunications
NR		NR	BBB	12 Telecommunications
BB	NR	NR	AA	11 Consumer Goods
BB	NR	NR	AA	11 Consumer Goods
			NR	Consumer Goods
BBB	NR	NR	A	4 Consumer Goods
BBB	NR	NR	A	9 Consumer Goods
BBB	NR	NR	A	4 Consumer Goods
BBB	NR	NR	A	9 Consumer Goods
BBB	NR	NR	AA	11 Consumer Goods
BBB	NR	NR	AA	11 Consumer Goods
BBB	NR	NR	A	4 Consumer Goods
BBB	NR	NR	A	9 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
BBB	NR	NR	A	9 Consumer Goods
BB	NR	NR	AA	11 Consumer Goods
BB	NR	NR	AA	11 Consumer Goods
BBB	NR	NR	A	9 Consumer Goods
BBB	NR	NR	A	4 Consumer Goods
BBB	NR	NR	A	9 Consumer Goods
BBB	NR	NR	AA	11 Consumer Goods
			NR	Consumer Goods
			NR	Financials
			NR	Financials
			NR	Financials

Europe	France		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	A				
Europe	Spain	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A				
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	Spain	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A				
Europe	Spain	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	A				
N.Amer	United States	B	A	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	B	A	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	B	A	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A				
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A				
N.Amer	United States	B	A	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB				
Europe	Germany	BBB	AA				
Europe	Germany	BBB	AA				
Europe	Germany	BBB	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin
Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
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ALZ-FinBVEURCR	31-Jul-08 ALZ-FinBV
ALZ-FinBVEURMM	31-Jul-08 ALZ-FinBV
ALZ-FinBVEURMR	31-Jul-08 ALZ-FinBV
ALZ-FinBVEURXR	31-Jul-08 ALZ-FinBV
ALZ-FinBVUSDCR	31-Jul-08 ALZ-FinBV
ALZ-FinBVUSDMR	31-Jul-08 ALZ-FinBV
ALZ-FinBVUSDXR	31-Jul-08 ALZ-FinBV
ALZSEAUDCR	31-Jul-08 ALZSE
ALZSEAUDMM	31-Jul-08 ALZSE
ALZSEAUDMR	31-Jul-08 ALZSE
ALZSECADMM	31-Jul-08 ALZSE
ALZSECHFCR	31-Jul-08 ALZSE
ALZSECHFMM	31-Jul-08 ALZSE
ALZSEDKKMM	31-Jul-08 ALZSE
ALZSEEURCR	31-Jul-08 ALZSE
ALZSEEURMM	31-Jul-08 ALZSE
ALZSEEURMR	31-Jul-08 ALZSE
ALZSEEURXR	31-Jul-08 ALZSE
ALZSEGBPCR	31-Jul-08 ALZSE
ALZSEGBPMM	31-Jul-08 ALZSE
ALZSEJPYCR	31-Jul-08 ALZSE
ALZSEJPYMM	31-Jul-08 ALZSE
ALZSESEKMM	31-Jul-08 ALZSE
ALZSESGDMM	31-Jul-08 ALZSE
ALZSEUSDCR	31-Jul-08 ALZSE
ALZSEUSDMM	31-Jul-08 ALZSE
ALZSEUSDMR	31-Jul-08 ALZSE
ALZSEUSDXR	31-Jul-08 ALZSE
ALZSEAUDCR	31-Jul-08 ALZSE
ALZSEAUDMM	31-Jul-08 ALZSE
ALZSECHFCR	31-Jul-08 ALZSE
ALZSECHFMM	31-Jul-08 ALZSE
ALZSEEURCR	31-Jul-08 ALZSE
ALZSEEURMM	31-Jul-08 ALZSE
ALZSEEURMR	31-Jul-08 ALZSE
ALZSEEURXR	31-Jul-08 ALZSE
ALZSEGBPCR	31-Jul-08 ALZSE
ALZSEGBPMM	31-Jul-08 ALZSE
ALZSEHKDCR	31-Jul-08 ALZSE
ALZSEJPYCR	31-Jul-08 ALZSE
ALZSEJPYMM	31-Jul-08 ALZSE
ALZSESEKCR	31-Jul-08 ALZSE
ALZSETWDCR	31-Jul-08 ALZSE
ALZSETWDMM	31-Jul-08 ALZSE
ALZSEUSDCR	31-Jul-08 ALZSE
ALZSEUSDMM	31-Jul-08 ALZSE
ALZSEUSDMR	31-Jul-08 ALZSE
ALZSEZARCR	31-Jul-08 ALZSE
AMEURCR	31-Jul-08 AM
AMEURMM	31-Jul-08 AM
AMEURMR	31-Jul-08 AM
AMEURXR	31-Jul-08 AM
AMUSDCR	31-Jul-08 AM
AMUSDMM	31-Jul-08 AM
AMUSDMR	31-Jul-08 AM
AMUSDXR	31-Jul-08 AM
AMEURCR	31-Jul-08 AM
AMEURMM	31-Jul-08 AM
AMEURMR	31-Jul-08 AM
AMEURXR	31-Jul-08 AM
AMUSDCR	31-Jul-08 AM
AMUSDMM	31-Jul-08 AM
AMUSDMR	31-Jul-08 AM
AMUSDXR	31-Jul-08 AM
AMATAUDMR	31-Jul-08 AMAT
AMATCHFMR	31-Jul-08 AMAT
AMATEURCR	31-Jul-08 AMAT
AMATEURMM	31-Jul-08 AMAT
AMATEURMR	31-Jul-08 AMAT
AMATEURXR	31-Jul-08 AMAT
AMATGBPMR	31-Jul-08 AMAT
AMATJPYMR	31-Jul-08 AMAT
AMATUSDCR	31-Jul-08 AMAT
AMATUSDMM	31-Jul-08 AMAT

Allianz Fin B V	019G86	SNRFOR	EUR
Allianz Fin B V	019G86	SNRFOR	EUR
Allianz Fin B V	019G86	SNRFOR	EUR
Allianz Fin B V	019G86	SNRFOR	EUR
Allianz Fin B V	019G86	SNRFOR	USD
Allianz Fin B V	019G86	SNRFOR	USD
Allianz Fin B V	019G86	SNRFOR	USD
Allianz SE	DD359M	SNRFOR	AUD
Allianz SE	DD359M	SNRFOR	AUD
Allianz SE	DD359M	SNRFOR	AUD
Allianz SE	DD359M	SNRFOR	CAD
Allianz SE	DD359M	SNRFOR	CHF
Allianz SE	DD359M	SNRFOR	CHF
Allianz SE	DD359M	SNRFOR	DKK
Allianz SE	DD359M	SNRFOR	EUR
Allianz SE	DD359M	SNRFOR	EUR
Allianz SE	DD359M	SNRFOR	EUR
Allianz SE	DD359M	SNRFOR	EUR
Allianz SE	DD359M	SNRFOR	GBP
Allianz SE	DD359M	SNRFOR	GBP
Allianz SE	DD359M	SNRFOR	JPY
Allianz SE	DD359M	SNRFOR	JPY
Allianz SE	DD359M	SNRFOR	SEK
Allianz SE	DD359M	SNRFOR	SGD
Allianz SE	DD359M	SNRFOR	USD
Allianz SE	DD359M	SNRFOR	USD
Allianz SE	DD359M	SNRFOR	USD
Allianz SE	DD359M	SNRFOR	USD
Allianz SE	DD359M	SUBLT2	AUD
Allianz SE	DD359M	SUBLT2	AUD
Allianz SE	DD359M	SUBLT2	CHF
Allianz SE	DD359M	SUBLT2	CHF
Allianz SE	DD359M	SUBLT2	EUR
Allianz SE	DD359M	SUBLT2	EUR
Allianz SE	DD359M	SUBLT2	EUR
Allianz SE	DD359M	SUBLT2	EUR
Allianz SE	DD359M	SUBLT2	GBP
Allianz SE	DD359M	SUBLT2	GBP
Allianz SE	DD359M	SUBLT2	HKD
Allianz SE	DD359M	SUBLT2	JPY
Allianz SE	DD359M	SUBLT2	JPY
Allianz SE	DD359M	SUBLT2	SEK
Allianz SE	DD359M	SUBLT2	TWD
Allianz SE	DD359M	SUBLT2	TWD
Allianz SE	DD359M	SUBLT2	USD
Allianz SE	DD359M	SUBLT2	USD
Allianz SE	DD359M	SUBLT2	USD
Allianz SE	DD359M	SUBLT2	ZAR
Amern Greetings Corp	0C89AC	SNRFOR	EUR
Amern Greetings Corp	0C89AC	SNRFOR	EUR
Amern Greetings Corp	0C89AC	SNRFOR	EUR
Amern Greetings Corp	0C89AC	SNRFOR	EUR
Amern Greetings Corp	0C89AC	SNRFOR	USD
Amern Greetings Corp	0C89AC	SNRFOR	USD
Amern Greetings Corp	0C89AC	SNRFOR	USD
Amern Greetings Corp	0C89AC	SNRFOR	USD
Amern Greetings Corp	0C89AC	SUBLT2	EUR
Amern Greetings Corp	0C89AC	SUBLT2	EUR
Amern Greetings Corp	0C89AC	SUBLT2	EUR
Amern Greetings Corp	0C89AC	SUBLT2	EUR
Amern Greetings Corp	0C89AC	SUBLT2	USD
Amern Greetings Corp	0C89AC	SUBLT2	USD
Amern Greetings Corp	0C89AC	SUBLT2	USD
Amern Greetings Corp	0C89AC	SUBLT2	USD
Applied Matls Inc	03BA44	SNRFOR	AUD
Applied Matls Inc	03BA44	SNRFOR	CHF
Applied Matls Inc	03BA44	SNRFOR	EUR
Applied Matls Inc	03BA44	SNRFOR	EUR
Applied Matls Inc	03BA44	SNRFOR	EUR
Applied Matls Inc	03BA44	SNRFOR	EUR
Applied Matls Inc	03BA44	SNRFOR	GBP
Applied Matls Inc	03BA44	SNRFOR	JPY
Applied Matls Inc	03BA44	SNRFOR	USD
Applied Matls Inc	03BA44	SNRFOR	USD

CR	Composite	0.26%	0.26%	0.37%	0.45%	0.51%	0.57%
MM	Composite	0.26%	0.26%	0.37%	0.45%	0.51%	0.57%
MR	Composite	0.26%	0.26%	0.37%	0.45%	0.51%	0.57%
XR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.24%	0.26%	0.36%	0.44%	0.51%	0.57%
MM	Composite	0.24%	0.26%	0.36%	0.44%	0.51%	0.57%
MR	Composite						
MM	Composite	0.26%	0.28%	0.36%	0.44%	0.51%	0.57%
CR	Composite	0.25%	0.24%	0.37%	0.45%	0.52%	0.59%
MM	Composite	0.26%	0.28%	0.36%	0.44%	0.51%	0.57%
MM	Composite	0.26%	0.28%	0.36%	0.44%	0.51%	0.57%
CR	Composite	0.25%	0.24%	0.37%	0.45%	0.52%	0.59%
MM	Composite	0.002565593	0.00284778	0.003566302	0.004407428	0.005117149	0.005676914
MR	Composite	0.25%	0.28%	0.35%	0.44%	0.51%	0.56%
XR	Composite	0.23%	0.27%	0.34%	0.41%	0.48%	0.54%
CR	Composite	0.25%	0.24%	0.37%	0.45%	0.52%	0.59%
MM	Composite	0.26%	0.28%	0.36%	0.44%	0.51%	0.57%
CR	Composite	0.24%	0.26%	0.36%	0.44%	0.51%	0.57%
MM	Composite	0.24%	0.26%	0.36%	0.44%	0.51%	0.57%
MM	Composite	0.26%	0.28%	0.36%	0.44%	0.51%	0.57%
MM	Composite	0.002565593	0.00284778	0.003566302	0.004407428	0.005117149	0.005676914
CR	Composite	0.25%	0.24%	0.37%	0.45%	0.52%	0.59%
MM	Composite	0.26%	0.28%	0.36%	0.44%	0.51%	0.57%
MR	Composite	0.002538868	0.002818115	0.003541008	0.004361517	0.005063845	0.00559999
XR	Composite						
CR	Composite	0.41%	0.48%	0.66%	0.80%	0.91%	1.02%
MM	Composite	0.41%	0.48%	0.66%	0.80%	0.91%	1.02%
CR	Composite	0.40%	0.47%	0.66%	0.80%	0.91%	1.02%
MM	Composite	0.40%	0.49%	0.67%	0.82%	0.91%	1.02%
CR	Composite	0.004021996	0.004743223	0.006587084	0.007970429	0.009077558	0.01022649
MM	Composite	0.40%	0.49%	0.67%	0.82%	0.91%	1.02%
MR	Composite	0.39%	0.48%	0.66%	0.81%	0.90%	1.01%
XR	Composite	0.38%	0.44%	0.62%	0.74%	0.84%	0.95%
CR	Composite	0.40%	0.47%	0.66%	0.80%	0.91%	1.02%
MM	Composite						
CR	Composite	0.40%	0.47%	0.66%	0.80%	0.91%	1.02%
CR	Composite	0.41%	0.48%	0.67%	0.82%	0.91%	1.03%
MM	Composite	0.41%	0.48%	0.65%	0.79%	0.91%	0.99%
CR	Composite	0.004021996	0.004743223	0.006587084	0.007970429	0.009077558	0.01022649
CR	Composite	0.40%	0.47%	0.66%	0.80%	0.91%	1.02%
MM	Composite	0.40%	0.49%	0.67%	0.82%	0.91%	1.02%
CR	Composite	0.40%	0.47%	0.66%	0.80%	0.91%	1.02%
MM	Composite	0.40%	0.49%	0.67%	0.82%	0.91%	1.02%
MR	Composite						
CR	Composite	0.40%	0.47%	0.66%	0.80%	0.91%	1.02%
CR	Composite	0.000827	0.001237	0.003203185	0.005157067	0.00721212	0.009378752
MM	Composite						
MR	Composite	0.08%	0.12%	0.30%	0.48%	0.68%	0.87%
XR	Composite	0.08%	0.12%	0.29%	0.48%	0.66%	0.86%
CR	Composite	0.08%	0.12%	0.32%	0.52%	0.72%	0.94%
MM	Composite						
MR	Composite	0.08%	0.12%	0.30%	0.48%	0.68%	0.87%
XR	Composite	0.000827	0.001237	0.002930914	0.004778592	0.006623794	0.008782423
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	2.48%	2.48%	1.06%	1.11%	1.29%	1.22%
CR	Composite						
MM	Composite						
MR	Composite	2.58%	2.58%	1.06%	1.16%	1.29%	1.27%
XR	Composite	2.48%	2.48%	1.06%	1.11%	1.29%	1.22%
MR	Composite	0.0011305	0.002023571	0.002699	0.003014988	0.004783	0.004934167
MR	Composite	0.11%	0.20%	0.27%	0.30%	0.48%	0.49%
CR	Composite	0.11%	0.21%	0.28%	0.32%	0.50%	0.52%
MM	Composite						
MR	Composite	0.11%	0.20%	0.27%	0.30%	0.48%	0.49%
XR	Composite						
MR	Composite	0.0011305	0.002023571	0.002699	0.003014988	0.004783	0.004934167
MR	Composite	0.11%	0.20%	0.27%	0.30%	0.48%	0.49%
CR	Composite	0.0011305	0.002130075	0.002841053	0.003173671	0.005034737	0.00519386
MM	Composite						

0.59%	0.62%	0.62%	0.62%	0.62%	0.4	NR
0.59%	0.62%	0.62%	0.62%	0.62%	0.4	NR
0.59%	0.62%	0.62%	0.62%	0.62%	0.4	NR
					0.4	
					0.4	
					0.4	
					0.4	
0.59%	0.61%	0.61%	0.64%	0.66%	0.4 BB	BBB
0.59%	0.61%	0.61%	0.64%	0.66%	0.4 BB	BBB
					0.4	
0.58%	0.60%	0.61%	0.63%	0.66%	0.4 A	A
0.60%	0.62%	0.61%	0.66%	0.66%	0.4 BBB	A
0.58%	0.60%	0.61%	0.63%	0.66%	0.4 A	A
0.58%	0.60%	0.61%	0.63%	0.66%	0.4 A	A
0.60%	0.62%	0.61%	0.66%	0.66%	0.4 BBB	A
0.58%	0.00601685	0.00610065	0.006327577	0.006571745	0.4 A	A
0.58%	0.59%	0.61%	0.63%	0.66%	0.4 BBB	A
0.55%	0.57%	0.61%	0.60%	0.66%	0.4 BBB	A
0.60%	0.62%	0.61%	0.66%	0.66%	0.4 BBB	A
0.58%	0.60%	0.61%	0.63%	0.66%	0.4 A	A
0.59%	0.61%	0.61%	0.64%	0.66%	0.4 BB	BBB
0.59%	0.61%	0.61%	0.64%	0.66%	0.4 BB	BBB
0.58%	0.60%	0.61%	0.63%	0.66%	0.4 A	A
0.58%	0.00601685	0.00610065	0.006327577	0.006571745	0.4 A	A
0.60%	0.62%	0.61%	0.66%	0.66%	0.4 BBB	A
0.58%	0.60%	0.61%	0.63%	0.66%	0.4 A	A
0.58%	0.005944979	0.00610065	0.006261664	0.006571745	0.4 BBB	A
					0.4	
1.05%	1.06%	1.09%	1.12%	1.15%	0.165 BB	BBB
1.05%	1.06%	1.09%	1.12%	1.15%	0.165 BB	BBB
1.05%	1.07%	1.10%	1.12%	1.15%	0.2 A	AA
1.05%	1.06%	1.06%	1.08%	1.12%	0.15625 A	AA
1.05%	0.01067872	0.011007345	0.011159018	0.011496082	0.2 A	AA
1.05%	1.06%	1.06%	1.08%	1.12%	0.15625 A	AA
1.03%	1.05%	1.05%	1.07%	1.10%	0.165 BBB	A
0.97%	0.99%	1.01%	1.03%	1.06%	0.165 BBB	A
1.05%	1.07%	1.10%	1.12%	1.15%	0.2 A	AA
					0.15625	
1.05%	1.07%	1.10%	1.12%	1.15%	0.2 A	AA
1.06%	1.08%	1.09%	1.12%	1.15%	0.165 BB	BBB
1.02%	1.04%	1.09%	1.12%	1.15%	0.165 BB	BBB
1.05%	0.01067872	0.011007345	0.011159018	0.011496082	0.2 A	AA
1.05%	1.07%	1.10%	1.12%	1.15%	0.2 A	AA
1.05%	1.06%	1.06%	1.08%	1.12%	0.15625 A	AA
1.05%	1.07%	1.10%	1.12%	1.15%	0.2 A	AA
1.05%	1.06%	1.06%	1.08%	1.12%	0.15625 A	AA
					0.165	
1.05%	1.07%	1.10%	1.12%	1.15%	0.2 A	AA
0.90%	0.013811127	0.011051505	0.021509453	0.012580146	0.366666667 NR	NR
					0.373333333	
0.86%	1.31%	1.11%	2.04%	1.26%	0.36875 NR	NR
0.82%	1.29%	1.11%	1.97%	1.26%	0.4 NR	NR
0.90%	1.38%	1.11%	2.15%	1.26%	0.366666667 NR	NR
					0.373333333	
0.86%	1.31%	1.11%	2.04%	1.26%	0.36875 NR	NR
0.82%	0.012921667	0.011051505	0.01968115	0.012580146	0.4 NR	NR
					0.4	
					0.4	
					0.4	
1.35%	1.43%	1.44%	1.44%	1.44%	40.00%	CCC
					0.4	
					0.4	
1.40%	1.48%	1.44%	1.44%	1.44%	40.00%	CCC
1.35%	1.43%	1.44%	1.44%	1.44%	0.4	CCC
0.55%	0.005777	0.006256333	0.00699975	0.007116667	40.00% NR	BB
0.55%	0.58%	0.63%	0.70%	0.71%	40.00% NR	A
0.58%	0.61%	0.66%	0.74%	0.75%	0.4 NR	BBB
					0.4	
0.55%	0.58%	0.63%	0.70%	0.71%	0.4 NR	A
					0.4	
0.55%	0.005777	0.006256333	0.00699975	0.007116667	0.4 NR	A
0.55%	0.58%	0.63%	0.70%	0.71%	0.4 NR	BB
0.58%	0.006081053	0.006585614	0.007368158	0.007491228	0.4 NR	BBB
					0.4	

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
BB	B	BB	BBB	BB	BB
A	A	A	A	BB	BB
BB	BB	A	A	BB	BB
BB	B	BB	BBB	BB	BB
A	A	A	A	BB	BB
BB	BB	A	A	BB	BB
NR	B	NR	B	B	B
NR	BB	NR	BB	BB	BB
NR	B	NR	B	B	B
BB	BB	B	B	B	B
A	A	BBB	BBB	BBB	BBB
BBB	BBB	BB	BB	BB	BB
A	A	BBB	BBB	BBB	BBB
A	A	BBB	BBB	BBB	BBB
BB	BB	B	B	B	B
BBB	BBB	BB	BB	BB	BB

			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	BB	NR	AA	13 Financials
NR	BB	NR	AA	13 Financials
			NR	Financials
NR	BBB	NR	AA	12 Financials
NR	BBB	NR	BBB	7 Financials
NR	BBB	NR	AA	12 Financials
NR	BBB	NR	AA	12 Financials
NR	BBB	NR	BBB	7 Financials
NR	BBB	NR	AA	12 Financials
NR	BBB	NR	AA	13 Financials
NR	BBB	NR	AA	13 Financials
NR	BBB	NR	BBB	7 Financials
NR	BBB	NR	AA	12 Financials
NR	BB	NR	AA	13 Financials
NR	BB	NR	AA	13 Financials
NR	BBB	NR	AA	12 Financials
NR	BBB	NR	AA	12 Financials
NR	BBB	NR	BBB	7 Financials
NR	BBB	NR	AA	12 Financials
NR	BBB	NR	AA	13 Financials
			NR	Financials
BB	BBB	BB	AA	17 Financials
BB	BBB	BB	AA	17 Financials
A	AA	A	AA	13 Financials
BBB	A	BBB	AA	9 Financials
A	AA	A	AA	13 Financials
BBB	A	BBB	AA	9 Financials
BBB	A	BBB	AA	17 Financials
BBB	A	BBB	AA	17 Financials
A	AA	A	AA	13 Financials
			NR	Financials
A	AA	A	AA	13 Financials
BB	BBB	BB	A	3 Financials
BB	BBB	BB	A	3 Financials
A	AA	A	AA	13 Financials
A	AA	A	AA	13 Financials
BBB	A	BBB	AA	9 Financials
A	AA	A	AA	13 Financials
BBB	A	BBB	AA	9 Financials
			NR	Financials
A	AA	A	AA	13 Financials
NR	BBB	NR	BB	4 Consumer Goods
			NR	Consumer Goods
NR	A	NR	BB	3 Consumer Goods
NR	BBB	NR	BB	3 Consumer Goods
NR	BBB	NR	BB	4 Consumer Goods
			NR	Consumer Goods
NR	A	NR	BB	3 Consumer Goods
NR	BBB	NR	BB	3 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR			CCC	4 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR			B	3 Consumer Goods
NR			CCC	4 Consumer Goods
B	BB	CCC	BBB	9 Technology
BBB	A	BB	BBB	9 Technology
BB	BBB	B	BBB	9 Technology
			NR	Technology
BBB	A	BB	BBB	9 Technology
			NR	Technology
BBB	A	BB	BBB	9 Technology
B	BB	CCC	BBB	9 Technology
BB	BBB	B	BBB	9 Technology
			NR	Technology

Europe	Germany	BBB	AA		Thin	Thin	Thin
Europe	Germany	BBB	AA		Thin	Thin	Thin
Europe	Germany	BBB	AA		Thin	Thin	Thin
Europe	Germany	BBB	AA				
Europe	Germany	BBB	AA				
Europe	Germany	BBB	AA				
Europe	Germany	BBB	AA				
Europe	Germany	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	AA				
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA				
Europe	Germany	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Germany	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	Thin	DocAdj	CcyGrp
N.Amer	United States	BB	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	Thin	DocAdj	CcyGrp
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		DocAdj	Thin	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		DocAdj	Thin	CcyGrp
N.Amer	United States	BB	A		DocAdj	Thin	DocAdj
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	DocAdj	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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AMATUSDMR	31-Jul-08 AMAT
AMATUSDXR	31-Jul-08 AMAT
AMB-PropertyLPEURMM	31-Jul-08 AMB-PropertyLP
AMB-PropertyLPEURMR	31-Jul-08 AMB-PropertyLP
AMB-PropertyLPUSDCR	31-Jul-08 AMB-PropertyLP
AMB-PropertyLPUSDMM	31-Jul-08 AMB-PropertyLP
AMB-PropertyLPUSDMR	31-Jul-08 AMB-PropertyLP
AMBEVEURCR	31-Jul-08 AMBEV
AMBEVUSDCR	31-Jul-08 AMBEV
AMBEVUSDMR	31-Jul-08 AMBEV
AMCORAUDCR	31-Jul-08 AMCOR
AMCORAUDMR	31-Jul-08 AMCOR
AMCORCADMR	31-Jul-08 AMCOR
AMCORCHFCR	31-Jul-08 AMCOR
AMCORCHFMR	31-Jul-08 AMCOR
AMCOREURCR	31-Jul-08 AMCOR
AMCOREURMM	31-Jul-08 AMCOR
AMCOREURMR	31-Jul-08 AMCOR
AMCORGBPMR	31-Jul-08 AMCOR
AMCORHKDMR	31-Jul-08 AMCOR
AMCORJPYMM	31-Jul-08 AMCOR
AMCORJPYMR	31-Jul-08 AMCOR
AMCORSGDMR	31-Jul-08 AMCOR
AMCORTWDCR	31-Jul-08 AMCOR
AMCORTWDMR	31-Jul-08 AMCOR
AMCORUSDCR	31-Jul-08 AMCOR
AMCORUSDMM	31-Jul-08 AMCOR
AMCORUSDMR	31-Jul-08 AMCOR
AMCORUSDXR	31-Jul-08 AMCOR
AMDUSDMR	31-Jul-08 AMD
AMDUSDXR	31-Jul-08 AMD
AMDAUDXR	31-Jul-08 AMD
AMDCADMR	31-Jul-08 AMD
AMDEURMM	31-Jul-08 AMD
AMDEURMR	31-Jul-08 AMD
AMDEURXR	31-Jul-08 AMD
AMDHKDXR	31-Jul-08 AMD
AMDUSDCR	31-Jul-08 AMD
AMDUSDMM	31-Jul-08 AMD
AMDUSDMR	31-Jul-08 AMD
AMDUSDXR	31-Jul-08 AMD
AMERCOUSDCR	31-Jul-08 AMERCO
AMERCOUSDMM	31-Jul-08 AMERCO
AMERCOUSDXR	31-Jul-08 AMERCO
AMFIEURMR	31-Jul-08 AMFI
AMFIUSDMR	31-Jul-08 AMFI
AMFIUSDXR	31-Jul-08 AMFI
AMGUSDCR	31-Jul-08 AMG
AMGUSDMR	31-Jul-08 AMG
AMGUSDXR	31-Jul-08 AMG
AMGNAUDMR	31-Jul-08 AMGN
AMGNAUDXR	31-Jul-08 AMGN
AMGNCADMR	31-Jul-08 AMGN
AMGNCHFMR	31-Jul-08 AMGN
AMGNDKKMR	31-Jul-08 AMGN
AMGNEURCR	31-Jul-08 AMGN
AMGNEURMM	31-Jul-08 AMGN
AMGNEURMR	31-Jul-08 AMGN
AMGNEURXR	31-Jul-08 AMGN
AMGNGBPMR	31-Jul-08 AMGN
AMGNGBPXR	31-Jul-08 AMGN
AMGNHKDMR	31-Jul-08 AMGN
AMGNHKDXR	31-Jul-08 AMGN
AMGNJPYMR	31-Jul-08 AMGN
AMGNJPYXR	31-Jul-08 AMGN
AMGNSEKMR	31-Jul-08 AMGN
AMGNSEKXR	31-Jul-08 AMGN
AMGNSGDMR	31-Jul-08 AMGN
AMGNUSDCR	31-Jul-08 AMGN
AMGNUSDMM	31-Jul-08 AMGN
AMGNUSDMR	31-Jul-08 AMGN
AMGNUSDXR	31-Jul-08 AMGN
AMHEURMM	31-Jul-08 AMH
AMHEURMR	31-Jul-08 AMH

Applied Matls Inc	03BA44	SNRFOR	USD
Applied Matls Inc	03BA44	SNRFOR	USD
AMB Ppty LP	0A179P	SNRFOR	EUR
AMB Ppty LP	0A179P	SNRFOR	EUR
AMB Ppty LP	0A179P	SNRFOR	USD
AMB Ppty LP	0A179P	SNRFOR	USD
AMB Ppty LP	0A179P	SNRFOR	USD
Cia de Bebidas das Amers	PS35D8	SNRFOR	EUR
Cia de Bebidas das Amers	PS35D8	SNRFOR	USD
Cia de Bebidas das Amers	PS35D8	SNRFOR	USD
Amcor Ltd	0C575S	SNRFOR	AUD
Amcor Ltd	0C575S	SNRFOR	AUD
Amcor Ltd	0C575S	SNRFOR	CAD
Amcor Ltd	0C575S	SNRFOR	CHF
Amcor Ltd	0C575S	SNRFOR	CHF
Amcor Ltd	0C575S	SNRFOR	EUR
Amcor Ltd	0C575S	SNRFOR	EUR
Amcor Ltd	0C575S	SNRFOR	EUR
Amcor Ltd	0C575S	SNRFOR	GBP
Amcor Ltd	0C575S	SNRFOR	HKD
Amcor Ltd	0C575S	SNRFOR	JPY
Amcor Ltd	0C575S	SNRFOR	JPY
Amcor Ltd	0C575S	SNRFOR	SGD
Amcor Ltd	0C575S	SNRFOR	TWD
Amcor Ltd	0C575S	SNRFOR	TWD
Amcor Ltd	0C575S	SNRFOR	USD
Amcor Ltd	0C575S	SNRFOR	USD
Amcor Ltd	0C575S	SNRFOR	USD
Amcor Ltd	0C575S	SNRFOR	USD
Advanced Micro Devices Inc	007G93	SECDOM	USD
Advanced Micro Devices Inc	007G93	SECDOM	USD
Advanced Micro Devices Inc	007G93	SNRFOR	AUD
Advanced Micro Devices Inc	007G93	SNRFOR	CAD
Advanced Micro Devices Inc	007G93	SNRFOR	EUR
Advanced Micro Devices Inc	007G93	SNRFOR	EUR
Advanced Micro Devices Inc	007G93	SNRFOR	EUR
Advanced Micro Devices Inc	007G93	SNRFOR	HKD
Advanced Micro Devices Inc	007G93	SNRFOR	USD
Advanced Micro Devices Inc	007G93	SNRFOR	USD
Advanced Micro Devices Inc	007G93	SNRFOR	USD
Advanced Micro Devices Inc	007G93	SNRFOR	USD
Amern Color Graphics Inc	0C767F	SNRFOR	USD
Amern Color Graphics Inc	0C767F	SNRFOR	USD
Amern Color Graphics Inc	0C767F	SNRFOR	USD
AMERIPRISE Finl INC	0D37DI	SNRFOR	EUR
AMERIPRISE Finl INC	0D37DI	SNRFOR	USD
AMERIPRISE Finl INC	0D37DI	SNRFOR	USD
Affiliated Managers Gp Inc	008A77	SNRFOR	USD
Affiliated Managers Gp Inc	008A77	SNRFOR	USD
Affiliated Managers Gp Inc	008A77	SNRFOR	USD
Amgen Inc.	0D4278	SNRFOR	AUD
Amgen Inc.	0D4278	SNRFOR	AUD
Amgen Inc.	0D4278	SNRFOR	CAD
Amgen Inc.	0D4278	SNRFOR	CHF
Amgen Inc.	0D4278	SNRFOR	DKK
Amgen Inc.	0D4278	SNRFOR	EUR
Amgen Inc.	0D4278	SNRFOR	EUR
Amgen Inc.	0D4278	SNRFOR	EUR
Amgen Inc.	0D4278	SNRFOR	EUR
Amgen Inc.	0D4278	SNRFOR	GBP
Amgen Inc.	0D4278	SNRFOR	GBP
Amgen Inc.	0D4278	SNRFOR	HKD
Amgen Inc.	0D4278	SNRFOR	HKD
Amgen Inc.	0D4278	SNRFOR	JPY
Amgen Inc.	0D4278	SNRFOR	JPY
Amgen Inc.	0D4278	SNRFOR	SEK
Amgen Inc.	0D4278	SNRFOR	SEK
Amgen Inc.	0D4278	SNRFOR	SGD
Amgen Inc.	0D4278	SNRFOR	USD
Amgen Inc.	0D4278	SNRFOR	USD
Amgen Inc.	0D4278	SNRFOR	USD
Amgen Inc.	0D4278	SNRFOR	USD
Amerus Gp Co	0D379O	SNRFOR	EUR
Amerus Gp Co	0D379O	SNRFOR	EUR

MR	Composite	0.11%	0.20%	0.27%	0.30%	0.48%	0.49%
XR	Composite	0.0011305	0.001949019	0.002599563	0.002903909	0.004606784	0.004752382
MM	Composite						
MR	Composite	0.39%	0.44%	1.51%	1.61%	1.60%	2.15%
CR	Composite	0.003875681	0.00439	0.0151	0.0161	0.016	0.022578947
MM	Composite						
MR	Composite	0.003875681	0.00439	0.0151	0.0161	0.016	0.02145
CR	Composite	0.00499086	0.0078	0.011902095	0.013693204	0.0130625	0.014525
CR	Composite	0.50%	0.78%	1.19%	1.37%	1.31%	1.45%
MR	Composite	0.50%	0.78%	1.19%	1.37%	1.31%	1.45%
CR	Composite	0.005425015	0.006472213	0.007283663	0.008315789	0.009311115	0.010360422
MR	Composite	0.54%	0.61%	0.69%	0.79%	0.88%	0.98%
MR	Composite	0.54%	0.60%	0.69%	0.79%	0.89%	0.97%
CR	Composite						
MR	Composite	0.005425015	0.005996069	0.006876444	0.007925	0.008907051	0.009734465
CR	Composite	0.54%	0.63%	0.72%	0.83%	0.94%	1.02%
MM	Composite						
MR	Composite	0.54%	0.60%	0.69%	0.79%	0.89%	0.97%
MR	Composite	0.54%	0.60%	0.69%	0.79%	0.89%	0.97%
MR	Composite	0.005425015	0.005996069	0.006876444	0.007925	0.008907051	0.009734465
MM	Composite						
MR	Composite	0.54%	0.60%	0.70%	0.83%	0.90%	0.99%
MR	Composite	0.54%	0.60%	0.69%	0.79%	0.89%	0.97%
CR	Composite	0.005425015	0.006311651	0.007229678	0.008329276	0.009366195	0.010238208
MR	Composite	0.54%	0.60%	0.69%	0.79%	0.89%	0.97%
CR	Composite	0.54%	0.63%	0.72%	0.83%	0.94%	1.02%
MM	Composite	0.005425015	0.006059185	0.006940491	0.007996105	0.008991547	0.009828668
MR	Composite	0.005425015	0.005996069	0.006876444	0.007925	0.008907051	0.009734465
XR	Composite	0.005425015	0.005775161	0.006615155	0.007621288	0.008570068	0.009367961
MR	Composite						
XR	Composite						
XR	Composite	0.105396312	0.118484027	0.15654543	0.158034155	0.157535271	0.157547843
MR	Composite						
MM	Composite						
MR	Composite	10.82%	11.80%	16.14%	16.31%	15.86%	15.84%
XR	Composite	10.30%	11.90%	15.53%	15.69%	15.69%	15.71%
XR	Composite	10.30%	11.90%	15.53%	15.69%	15.69%	15.71%
CR	Composite						
MM	Composite						
MR	Composite	10.82%	11.80%	16.14%	16.31%	15.86%	15.84%
XR	Composite	10.30%	11.90%	15.53%	15.69%	15.69%	15.71%
CR	Composite						
MM	Composite						
XR	Composite						
MR	Composite	0.22%	0.22%	0.27%	0.33%	0.38%	0.46%
MR	Composite	0.22%	0.22%	0.27%	0.33%	0.38%	0.46%
XR	Composite	0.22%	0.22%	0.27%	0.33%	0.36%	0.44%
CR	Composite						
MR	Composite	0.00565	0.0065	0.00815	0.008533333	0.009266667	0.00995
XR	Composite	0.57%	0.65%	0.82%	0.82%	0.89%	0.96%
MR	Composite	0.05%	0.28%	0.36%	0.44%	0.51%	0.56%
XR	Composite	0.05%	0.28%	0.36%	0.44%	0.51%	0.54%
MR	Composite	0.05%	0.28%	0.36%	0.44%	0.52%	0.58%
MR	Composite	0.05%	0.28%	0.36%	0.44%	0.52%	0.58%
MR	Composite	0.05%	0.28%	0.36%	0.44%	0.52%	0.58%
CR	Composite	0.05%	0.30%	0.38%	0.46%	0.54%	0.61%
MM	Composite	0.05%	0.28%	0.36%	0.44%	0.52%	0.59%
MR	Composite	0.05%	0.28%	0.36%	0.44%	0.52%	0.58%
XR	Composite	0.04%	0.27%	0.35%	0.43%	0.50%	0.56%
MR	Composite	0.05%	0.28%	0.36%	0.44%	0.52%	0.58%
XR	Composite	0.00044603	0.002668562	0.003500593	0.004255297	0.004994734	0.005587226
MR	Composite	0.05%	0.28%	0.36%	0.44%	0.52%	0.58%
XR	Composite	0.04%	0.27%	0.35%	0.43%	0.50%	0.56%
MR	Composite	0.05%	0.28%	0.36%	0.44%	0.51%	0.57%
XR	Composite	0.05%	0.28%	0.36%	0.44%	0.51%	0.57%
MR	Composite	0.05%	0.28%	0.36%	0.44%	0.52%	0.58%
XR	Composite	0.04%	0.27%	0.35%	0.43%	0.50%	0.56%
MR	Composite	0.05%	0.28%	0.36%	0.44%	0.52%	0.58%
CR	Composite	0.05%	0.30%	0.38%	0.46%	0.54%	0.61%
MM	Composite						
MR	Composite	0.05%	0.28%	0.36%	0.44%	0.52%	0.58%
XR	Composite	0.04%	0.27%	0.35%	0.43%	0.50%	0.56%
MM	Composite						
MR	Composite						

0.55%	0.58%	0.63%	0.70%	0.71%	0.4 NR	A
0.53%	0.005564163	0.006025837	0.006741864	0.006854474	0.4 NR	BBB
					0.4	
2.30%	2.78%	2.93%	2.96%	2.65%	0.4 NR	NR
2.42%	0.0278	0.029298345	0.029618954	0.0264562	0.4 NR	NR
					0.4	
2.30%	0.0278	0.029298345	0.029618954	0.0264562	0.4 NR	NR
1.51%	0.0174	0.018645835	0.019690653	0.02164529	0.4 NR	NR
1.51%	1.74%	1.86%	1.97%	2.16%	0.4 NR	NR
1.44%	1.74%	1.77%	1.87%	2.06%	0.4 NR	NR
1.11%	0.012134892	0.01252829	0.012784866	0.013151999	0.4 BB	BBB
1.06%	1.15%	1.25%	1.21%	1.25%	0.4 BB	A
1.05%	1.14%	1.25%	1.25%	1.31%	0.4 BB	AA
					0.4	
1.05%	0.011418912	0.012524144	0.012458105	0.013052872	0.4 BB	AA
1.10%	1.20%	1.32%	1.31%	1.37%	0.4 BB	A
					0.4	
1.05%	1.14%	1.25%	1.25%	1.31%	0.4 BB	AA
1.05%	1.14%	1.25%	1.25%	1.31%	0.4 BB	AA
1.05%	0.011418912	0.012524144	0.012458105	0.013052872	0.4 BB	AA
					0.4	
1.06%	1.17%	1.25%	1.25%	1.31%	0.4 A	BBB
1.05%	1.14%	1.25%	1.25%	1.31%	0.4 BB	AA
1.10%	0.012008369	0.013183309	0.013091239	0.013712892	0.4 BB	A
1.05%	1.14%	1.25%	1.25%	1.31%	0.4 BB	AA
1.10%	1.20%	1.32%	1.31%	1.37%	0.4 BB	A
1.06%	0.011528034	0.012655977	0.012567589	0.013164376	0.4 BB	A
1.05%	0.011418912	0.012524144	0.012458105	0.013052872	0.4 BB	AA
1.01%	0.010987658	0.012062728	0.011978483	0.012547296	0.4 BB	A
					0.435	
					0.435	
15.07%	0.143075262	0.13633	0.134679104	0.133455874	0.377 BBB	BBB
					0.377	
					0.377	
15.15%	14.30%	13.95%	13.69%	13.56%	0.377 A	A
15.04%	14.28%	13.25%	13.18%	13.05%	0.377 A	A
15.04%	14.28%	13.25%	13.18%	13.05%	0.377 A	A
					0.377	
					0.377	
15.15%	14.30%	13.95%	13.69%	13.56%	0.377 A	A
15.04%	14.28%	13.25%	13.18%	13.05%	0.377 A	A
					0.4	
					0.4	
					0.4	
0.51%	0.56%	0.56%	0.56%	0.56%	0.4	NR
0.51%	0.56%	0.56%	0.56%	0.56%	0.4	NR
0.51%	0.56%	0.56%	0.56%	0.56%	0.4	NR
					0.4	
1.06%	0.011	0.011	0.011	0.011	0.4 NR	NR
1.02%	1.10%	1.10%	1.10%	1.10%	0.4 NR	NR
0.61%	0.66%	0.75%	0.82%	0.91%	0.4 B	BBB
0.58%	0.63%	0.75%	0.82%	0.91%	0.4 B	BBB
0.63%	0.69%	0.76%	0.82%	0.91%	0.4 BBB	AA
0.63%	0.69%	0.76%	0.82%	0.91%	0.4 BBB	AA
0.63%	0.69%	0.76%	0.82%	0.91%	0.4 BBB	AA
0.65%	0.72%	0.80%	0.86%	0.91%	0.4 BB	A
0.63%	0.69%	0.77%	0.83%	0.91%	0.4 BB	A
0.63%	0.69%	0.76%	0.82%	0.91%	0.4 BBB	AA
0.59%	0.67%	0.73%	0.79%	0.91%	0.4 BBB	A
0.63%	0.69%	0.76%	0.82%	0.91%	0.4 BBB	AA
0.59%	0.006653137	0.007317888	0.007909453	0.009106506	0.4 BBB	A
0.63%	0.69%	0.76%	0.82%	0.91%	0.4 BBB	AA
0.59%	0.67%	0.73%	0.79%	0.91%	0.4 BBB	A
0.61%	0.67%	0.75%	0.82%	0.91%	0.4 B	BBB
0.61%	0.67%	0.75%	0.82%	0.91%	B	BBB
0.63%	0.69%	0.76%	0.82%	0.91%	0.4 BBB	AA
0.59%	0.67%	0.73%	0.79%	0.91%	0.4 BBB	A
0.63%	0.69%	0.76%	0.82%	0.91%	0.4 BBB	AA
0.65%	0.72%	0.80%	0.86%	0.91%	0.4 BB	A
					0.4	
0.63%	0.69%	0.76%	0.82%	0.91%	0.4 BBB	AA
0.59%	0.67%	0.73%	0.79%	0.91%	0.4 BBB	A
					0.4	
					0.4	

A	A	BBB	BBB	BBB	BBB
BBB	BBB	BB	BB	BB	BB
NR	NR	NR	BBB	A	NR
NR	NR	NR	BB	BBB	NR
NR	NR	NR	BBB	A	NR
NR	NR	NR	NR	A	NR
NR	NR	NR	NR	A	NR
NR	NR	NR	NR	BBB	NR
A	BBB	BBB	A	A	BBB
AA	A	A	AA	AA	A
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	A
NR	NR	BBB	BBB	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	BB	BB	NR	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BB	BB	BB	BB	NR
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AAA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AA	AAA
A	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AAA
A	AA	AA	AA	AA	AA

BBB	A	BB	BBB	9 Technology
BB	BBB	B	BBB	9 Technology
			NR	Financials
NR	NR	NR	NR	5 Financials
NR	NR	NR	NR	5 Financials
			NR	Financials
NR	NR	NR	NR	5 Financials
A	A	A	NR	2 Consumer Goods
A	A	A	NR	2 Consumer Goods
BBB	BBB	BBB	NR	2 Consumer Goods
BB	BBB	BBB	A	6 Industrials
BB	A	A	A	6 Industrials
A	AA	AA	AA	15 Industrials
			NR	Industrials
A	AA	AA	AA	15 Industrials
BBB	A	A	AA	15 Industrials
			NR	Industrials
A	AA	AA	AA	15 Industrials
A	AA	AA	AA	15 Industrials
A	AA	AA	AA	15 Industrials
			NR	Industrials
BB	BBB	BBB	A	4 Industrials
A	AA	AA	AA	15 Industrials
BBB	A	A	AA	15 Industrials
A	AA	AA	AA	15 Industrials
BBB	A	A	AA	15 Industrials
BBB	A	A	AA	15 Industrials
A	AA	AA	AA	15 Industrials
BBB	A	A	AA	15 Industrials
			NR	Technology
			NR	Technology
BB	BB	BB	AA	11 Technology
			NR	Technology
			NR	Technology
BBB	BBB	BBB	A	3 Technology
A	A	A	A	9 Technology
A	A	A	A	9 Technology
			NR	Technology
			NR	Technology
BBB	BBB	BBB	A	3 Technology
A	A	A	A	9 Technology
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	3 Financials
			NR	3 Financials
BB	BB	NR	A	3 Health Care
BB	BB	NR	A	3 Health Care
A	A	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	A	6 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	A	6 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	A	6 Health Care
BB	BB	NR	AA	13 Health Care
BB	BB	NR	AA	13 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	A	6 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
			NR	Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	A	6 Health Care
			NR	Financials
			NR	Financials

N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
Lat.Amer	Brazil	B	BBB	Thin	Thin	Thin	Thin
Lat.Amer	Brazil	B	BBB	Thin	Thin	Thin	Thin
Lat.Amer	Brazil	B	BBB	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	AA				
Oceania	Australia	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	AA				
Oceania	Australia	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	AA				
Oceania	Australia	BBB	AA	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Oceania	Australia	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC				
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Thin	Thin	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	DocAdj	Thin	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	Thin			
Entity Tier	CcyGrp	DocAdj	CcyGrp	Entity Tier	Entity Tier	Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin

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AMHUSDMM	31-Jul-08 AMH
AMHUSDMR	31-Jul-08 AMH
AMHUSDXR	31-Jul-08 AMH
AMKRAUDMR	31-Jul-08 AMKR
AMKRAUDXR	31-Jul-08 AMKR
AMKRCADMR	31-Jul-08 AMKR
AMKREURMM	31-Jul-08 AMKR
AMKREURMR	31-Jul-08 AMKR
AMKREURXR	31-Jul-08 AMKR
AMKRHKDXR	31-Jul-08 AMKR
AMKRILSXR	31-Jul-08 AMKR
AMKRUSDCR	31-Jul-08 AMKR
AMKRUSDMM	31-Jul-08 AMKR
AMKRUSDMR	31-Jul-08 AMKR
AMKRUSDXR	31-Jul-08 AMKR
AMKREURMM	31-Jul-08 AMKR
AMKREURMR	31-Jul-08 AMKR
AMKRUSDCR	31-Jul-08 AMKR
AMKRUSDMM	31-Jul-08 AMKR
AMKRUSDMR	31-Jul-08 AMKR
AMKRUSDXR	31-Jul-08 AMKR
AMPAU-BankLtdAUDMR	31-Jul-08 AMPAU-BankLtd
AMPAU-BankLtdEURMR	31-Jul-08 AMPAU-BankLtd
AMPAU-BankLtdUSDCR	31-Jul-08 AMPAU-BankLtd
AMPAU-BankLtdUSDMR	31-Jul-08 AMPAU-BankLtd
AMPAU-GpHldgAUDCR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgAUDMR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgCHFMR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgEURCR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgEURMM	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgEURMR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgGBPCR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgGBPMM	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgGBPMR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgJPYMR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgTWDMR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgUSDCR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgUSDMM	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgUSDMR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgUSDXR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgEURCR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgEURMM	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgEURMR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgGBPMR	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgUSDMM	31-Jul-08 AMPAU-GpHldg
AMPAU-GpHldgUSDMR	31-Jul-08 AMPAU-GpHldg
AMPAU-GroupFSAUDCR	31-Jul-08 AMPAU-GroupFS
AMPAU-GroupFSAUDMR	31-Jul-08 AMPAU-GroupFS
AMPAU-GroupFSEURCR	31-Jul-08 AMPAU-GroupFS
AMPAU-GroupFSEURMM	31-Jul-08 AMPAU-GroupFS
AMPAU-GroupFSEURMR	31-Jul-08 AMPAU-GroupFS
AMPAU-GroupFSGBPCR	31-Jul-08 AMPAU-GroupFS
AMPAU-GroupFSGBPMR	31-Jul-08 AMPAU-GroupFS
AMPAU-GroupFSUSDCR	31-Jul-08 AMPAU-GroupFS
AMPAU-GroupFSUSDMM	31-Jul-08 AMPAU-GroupFS
AMPAU-GroupFSUSDMR	31-Jul-08 AMPAU-GroupFS
AMRAUDMR	31-Jul-08 AMR
AMRAUDXR	31-Jul-08 AMR
AMREURCR	31-Jul-08 AMR
AMREURMM	31-Jul-08 AMR
AMREURMR	31-Jul-08 AMR
AMREURXR	31-Jul-08 AMR
AMRHKDXR	31-Jul-08 AMR
AMRILSXR	31-Jul-08 AMR
AMRJPYXR	31-Jul-08 AMR
AMRUSDCR	31-Jul-08 AMR
AMRUSDMM	31-Jul-08 AMR
AMRUSDMR	31-Jul-08 AMR
AMRUSDXR	31-Jul-08 AMR
AMR-AmAirlinesUSDCR	31-Jul-08 AMR-AmAirlines
AMR-AmAirlinesUSDMR	31-Jul-08 AMR-AmAirlines
AMR-AmAirlinesUSDXR	31-Jul-08 AMR-AmAirlines
AMR-AmAirlinesEURMM	31-Jul-08 AMR-AmAirlines
AMR-AmAirlinesEURMR	31-Jul-08 AMR-AmAirlines

Amerus Gp Co	0D379O	SNRFOR	USD
Amerus Gp Co	0D379O	SNRFOR	USD
Amerus Gp Co	0D379O	SNRFOR	USD
Amkor Tech Inc	0D47B7	SNRFOR	AUD
Amkor Tech Inc	0D47B7	SNRFOR	AUD
Amkor Tech Inc	0D47B7	SNRFOR	CAD
Amkor Tech Inc	0D47B7	SNRFOR	EUR
Amkor Tech Inc	0D47B7	SNRFOR	EUR
Amkor Tech Inc	0D47B7	SNRFOR	EUR
Amkor Tech Inc	0D47B7	SNRFOR	HKD
Amkor Tech Inc	0D47B7	SNRFOR	ILS
Amkor Tech Inc	0D47B7	SNRFOR	USD
Amkor Tech Inc	0D47B7	SNRFOR	USD
Amkor Tech Inc	0D47B7	SNRFOR	USD
Amkor Tech Inc	0D47B7	SNRFOR	USD
Amkor Tech Inc	0D47B7	SUBLT2	EUR
Amkor Tech Inc	0D47B7	SUBLT2	EUR
Amkor Tech Inc	0D47B7	SUBLT2	USD
Amkor Tech Inc	0D47B7	SUBLT2	USD
Amkor Tech Inc	0D47B7	SUBLT2	USD
Amkor Tech Inc	0D47B7	SUBLT2	USD
AMP Bk Ltd	QQ366D	SNRFOR	AUD
AMP Bk Ltd	QQ366D	SNRFOR	EUR
AMP Bk Ltd	QQ366D	SNRFOR	USD
AMP Bk Ltd	QQ366D	SNRFOR	USD
AMP Gp Hldgs Ltd	GG3682	SNRFOR	AUD
AMP Gp Hldgs Ltd	GG3682	SNRFOR	AUD
AMP Gp Hldgs Ltd	GG3682	SNRFOR	CHF
AMP Gp Hldgs Ltd	GG3682	SNRFOR	EUR
AMP Gp Hldgs Ltd	GG3682	SNRFOR	EUR
AMP Gp Hldgs Ltd	GG3682	SNRFOR	EUR
AMP Gp Hldgs Ltd	GG3682	SNRFOR	GBP
AMP Gp Hldgs Ltd	GG3682	SNRFOR	GBP
AMP Gp Hldgs Ltd	GG3682	SNRFOR	GBP
AMP Gp Hldgs Ltd	GG3682	SNRFOR	JPY
AMP Gp Hldgs Ltd	GG3682	SNRFOR	TWD
AMP Gp Hldgs Ltd	GG3682	SNRFOR	USD
AMP Gp Hldgs Ltd	GG3682	SNRFOR	USD
AMP Gp Hldgs Ltd	GG3682	SNRFOR	USD
AMP Gp Hldgs Ltd	GG3682	SNRFOR	USD
AMP Gp Hldgs Ltd	GG3682	SUBLT2	EUR
AMP Gp Hldgs Ltd	GG3682	SUBLT2	EUR
AMP Gp Hldgs Ltd	GG3682	SUBLT2	EUR
AMP Gp Hldgs Ltd	GG3682	SUBLT2	GBP
AMP Gp Hldgs Ltd	GG3682	SUBLT2	USD
AMP Gp Hldgs Ltd	GG3682	SUBLT2	USD
AMP Gp Fin Svcs Ltd	QQ377F	SNRFOR	AUD
AMP Gp Fin Svcs Ltd	QQ377F	SNRFOR	AUD
AMP Gp Fin Svcs Ltd	QQ377F	SNRFOR	EUR
AMP Gp Fin Svcs Ltd	QQ377F	SNRFOR	EUR
AMP Gp Fin Svcs Ltd	QQ377F	SNRFOR	EUR
AMP Gp Fin Svcs Ltd	QQ377F	SNRFOR	GBP
AMP Gp Fin Svcs Ltd	QQ377F	SNRFOR	GBP
AMP Gp Fin Svcs Ltd	QQ377F	SNRFOR	USD
AMP Gp Fin Svcs Ltd	QQ377F	SNRFOR	USD
AMP Gp Fin Svcs Ltd	QQ377F	SNRFOR	USD
AMR Corp	0A18DB	SNRFOR	AUD
AMR Corp	0A18DB	SNRFOR	AUD
AMR Corp	0A18DB	SNRFOR	EUR
AMR Corp	0A18DB	SNRFOR	EUR
AMR Corp	0A18DB	SNRFOR	EUR
AMR Corp	0A18DB	SNRFOR	EUR
AMR Corp	0A18DB	SNRFOR	HKD
AMR Corp	0A18DB	SNRFOR	ILS
AMR Corp	0A18DB	SNRFOR	JPY
AMR Corp	0A18DB	SNRFOR	USD
AMR Corp	0A18DB	SNRFOR	USD
AMR Corp	0A18DB	SNRFOR	USD
AMR Corp	0A18DB	SNRFOR	USD
Amern Airls INC	025AE8	SECDOM	USD
Amern Airls INC	025AE8	SECDOM	USD
Amern Airls INC	025AE8	SECDOM	USD
Amern Airls INC	025AE8	SNRFOR	EUR
Amern Airls INC	025AE8	SNRFOR	EUR

MM	Composite						
MR	Composite	0.00505	0.00505	0.00505	0.00505	0.00505	0.00505
XR	Composite	0.00505	0.00505	0.00505	0.00505	0.00505	0.00505
MR	Composite	0.0266242	0.03175178	0.048567005	0.054370155	0.060118254	0.063627778
XR	Composite	0.0266242	0.03175178	0.048567005	0.054370155	0.060118254	0.063627778
MR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	2.62%	3.14%	4.90%	5.40%	6.01%	6.32%
XR	Composite	0.026217457	0.031367184	0.048993436	0.0540215	0.060079403	0.063194444
XR	Composite	2.62%	3.14%	4.90%	5.40%	6.01%	6.32%
CR	Composite	2.87%	3.43%	5.24%	5.85%	6.47%	6.86%
MM	Composite						
MR	Composite	2.72%	3.28%	4.92%	5.52%	6.06%	6.51%
XR	Composite	0.026217457	0.031367184	0.048993436	0.0540215	0.060079403	0.063194444
MM	Composite						
MR	Composite						
CR	Composite	0.04199398	0.04006415	0.066650029	0.079709833	0.081739998	0.086591108
MM	Composite						
MR	Composite	0.04199398	0.04006415	0.066650029	0.079709833	0.081739998	0.086591108
XR	Composite	4.20%	4.01%	6.67%	7.97%	8.17%	8.66%
MR	Composite	0.55%	0.55%	0.65%	0.76%	0.76%	0.92%
MR	Composite			#DIV/0!			
CR	Composite			#DIV/0!			
MR	Composite	0.55%	0.55%	0.65%	0.76%	0.76%	0.92%
CR	Composite		0.58%	0.64%	0.78%	0.84%	0.90%
MR	Composite		0.55%	0.61%	0.74%	0.80%	0.86%
MR	Composite	0.57%	0.51%	0.61%	0.71%	0.81%	0.86%
CR	Composite		0.53%	0.63%	0.74%	0.85%	0.87%
MM	Composite			#DIV/0!			
MR	Composite	0.57%	0.51%	0.61%	0.71%	0.81%	0.86%
CR	Composite		0.53%	0.63%	0.74%	0.85%	0.87%
MM	Composite	0.57%	0.51%	0.60%	0.71%	0.81%	0.86%
MR	Composite	0.50%	0.51%	0.61%	0.71%	0.81%	0.86%
MR	Composite	0.48%	0.53%	0.61%	0.72%	0.80%	0.86%
MR	Composite	0.50%	0.51%	0.61%	0.71%	0.81%	0.86%
CR	Composite	0.52%	0.53%	0.63%	0.74%	0.85%	0.87%
MM	Composite	0.50%	0.51%	0.60%	0.71%	0.81%	0.86%
MR	Composite	0.50%	0.51%	0.61%	0.71%	0.81%	0.86%
XR	Composite			#DIV/0!			
CR	Composite	0.57%	0.57%	0.69%	0.81%	0.97%	0.97%
MM	Composite			#DIV/0!			
MR	Composite			#DIV/0!			
MR	Composite	0.57%	0.57%	0.69%	0.81%	0.97%	0.97%
MM	Composite			#DIV/0!			
MR	Composite	0.57%	0.57%	0.69%	0.81%	0.97%	0.97%
CR	Composite						
MR	Composite						
CR	Composite	0.004398148	0.005823717	0.006866441	0.007878433	0.00860599	0.009280766
MM	Composite						
MR	Composite	0.44%	0.55%	0.65%	0.75%	0.82%	0.88%
CR	Composite						
MR	Composite						
CR	Composite	0.004398148	0.005823717	0.006866441	0.007878433	0.00860599	0.009280766
MM	Composite						
MR	Composite	0.44%	0.55%	0.65%	0.75%	0.82%	0.88%
MR	Composite	0.204525	0.25218964	0.303977361	0.28873675	0.265945161	0.263272737
XR	Composite	0.204525	0.25218964	0.303977361	0.28873675	0.265945161	0.263272737
CR	Composite						
MM	Composite						
MR	Composite	20.45%	26.13%	31.19%	29.46%	27.28%	26.94%
XR	Composite	20.45%	25.17%	30.38%	28.82%	26.27%	26.23%
XR	Composite	20.45%	25.17%	30.38%	28.82%	26.27%	26.23%
XR	Composite	0.204525	0.251706307	0.303831148	0.288233333	0.262718394	0.262317171
XR	Composite	0.204525	0.25218964	0.303977361	0.28873675	0.265945161	0.263272737
CR	Composite	20.45%	27.51%	32.83%	31.01%	28.71%	28.35%
MM	Composite						
MR	Composite	0.204525	0.261334417	0.311893829	0.294626299	0.272767732	0.269353699
XR	Composite	20.45%	25.17%	30.38%	28.82%	26.27%	26.23%
CR	Composite	0.088	0.088	0.088	0.088	0.088	0.088
MR	Composite	8.80%	8.80%	8.80%	8.80%	8.80%	8.80%
XR	Composite	0.088	0.088	0.088	0.088	0.088	0.088
MM	Composite						
MR	Composite						

					0.4		
0.00505	0.00505	0.00505	0.00505	0.00505	0.4		
0.00505	0.00505	0.00505	0.00505	0.00505	0.4		
6.53%	0.066489118	0.067534826	0.069772581	0.065684657		BB	BBB
6.53%	0.066489118	0.067534826	0.069772581	0.065684657	0.4	BB	BBB
					0.4		
					0.4		
					0.4		
6.50%	6.42%	6.67%	6.91%	6.41%	0.4	BBB	AA
6.50%	0.064181623	0.06673044	0.069147556	0.06409433	0.4	BBB	AA
6.50%	6.42%	6.67%	6.91%	6.41%	0.4	BBB	AA
7.02%	6.99%	7.29%	7.55%	7.00%	0.4	BBB	A
					0.4		
6.56%	6.63%	6.93%	7.18%	6.65%	0.4	BBB	A
6.50%	0.064181623	0.06673044	0.069147556	0.06409433	0.4	BBB	AA
					0.370000002		
					0.370000002		
9.64%	0.098285073	0.098285073	0.098285073	0.098285073	0.370000002	NR	NR
					0.370000002		
9.16%	0.093370819	0.093370819	0.093370819	0.093370819	0.370000002	NR	NR
8.82%	8.99%	8.99%	8.99%	8.99%	0.370000002	NR	NR
1.01%	1.13%	1.13%	1.13%	1.13%	0.424999994		NR
					0.424999994		
					0.424999994		
1.01%	1.13%	1.13%	1.13%	1.13%	0.424999994		NR
0.97%	1.07%	1.11%	1.12%	1.13%	0.4	BBB	BBB
0.93%	1.02%	1.11%	1.07%	1.13%	0.4	A	A
0.94%	1.01%	1.09%	1.07%	1.13%	0.4	A	AA
0.99%	1.06%	1.15%	1.14%	1.13%	0.4	BBB	A
					0.4		
0.94%	1.01%	1.09%	1.07%	1.13%	0.4	A	AA
0.99%	1.06%	1.15%	1.14%	1.13%	0.4	BBB	A
0.95%	1.02%	1.10%	1.08%	1.13%	0.4	BBB	A
0.94%	1.01%	1.09%	1.07%	1.13%	0.4	A	AA
0.94%	1.01%	1.11%	1.10%	1.13%	0.4	BB	BBB
0.94%	1.01%	1.09%	1.07%	1.13%	0.4	A	AA
0.99%	1.06%	1.15%	1.14%	1.13%	0.4	BBB	A
0.95%	1.02%	1.10%	1.08%	1.13%	0.4	BBB	A
0.94%	1.01%	1.09%	1.07%	1.13%	0.4	A	AA
					0.4		
1.18%	1.21%	1.31%	1.42%	1.42%	0.4		NR
		#DIV/0!			0.4		
		#DIV/0!			0.4		
1.18%	1.21%	1.31%	1.42%	1.42%	0.4		NR
		#DIV/0!			0.4		
1.18%	1.21%	1.31%	1.42%	1.42%	0.4		NR
		#DIV/0!			0.400000003		
					0.400000003		
1.01%	0.010504293	0.010043886	0.010205286	0.010515262	0.400000003	NR	BBB
					0.400000003		
0.96%	1.00%	1.00%	1.02%	1.05%	0.400000003	NR	A
					0.400000003		
					0.400000003		
1.01%	0.010504293	0.010043886	0.010205286	0.010515262	0.400000003	NR	BBB
					0.400000003		
0.96%	1.00%	1.00%	1.02%	1.05%	0.400000003	NR	A
23.86%	0.219887874	0.221225	0.217025	0.21355		NR	BB
23.86%	0.219887874	0.221225	0.217025	0.21355	0.238	NR	BB
					0.238		
					0.238		
24.50%	22.58%	22.12%	21.70%	21.36%	0.212	NR	BBB
23.79%	21.91%	22.12%	21.70%	21.36%	0.238	NR	A
23.79%	21.91%	22.12%	21.70%	21.36%	0.238	NR	A
23.79%	0.219147468	0.221225	0.217025	0.21355	0.238	NR	A
23.86%	0.219887874	0.221225	0.217025	0.21355	0.238	NR	BB
25.79%	23.76%	22.12%	21.70%	21.36%	0.238	NR	BBB
					0.238		
24.50%	0.225750201	0.221225	0.217025	0.21355	0.212	NR	BBB
23.79%	21.91%	22.12%	21.70%	21.36%	0.238	NR	A
0.088	0.088	0.088	0.088	0.088	0.725		
8.80%	8.80%	8.80%	8.80%	8.80%	0.725		
0.088	0.088	0.088	0.088	0.088	0.725		
					0.625		
					0.625		

			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	A	AA	AA	A
AA	AA	A	AA	AA	A
AA	AA	A	AA	AA	A
A	A	A	A	A	A
A	AA	A	AA	A	A
AA	AA	A	AA	AA	A
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BB	BB
	NR		NR	NR	NR
	NR		NR	NR	NR
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AAA	AAA
A	A	A	A	AA	AA
A	AA	AA	AA	AAA	AAA
A	A	A	A	AA	AA
A	A	A	A	AA	AA
A	AA	AA	AA	AAA	AAA
BBB	A	BBB	BBB	A	A
A	AA	AA	AA	AAA	AAA
A	A	A	A	AA	AA
A	A	A	A	AA	AA
A	AA	AA	AA	AAA	AAA
	NR	NR		NR	NR
	NR	NR		NR	NR
	NR	NR		NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	BBB	A	A	BBB
A	A	BBB	A	A	BBB
A	A	BBB	A	A	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	BBB	A	A	BBB
			NR		
			NR		
			NR		

			NR		Financials
			NR	2	Financials
			NR	2	Financials
BB	BB	BB	AA	11	Technology
BB	BB	BB	AA	11	Technology
			NR		Technology
			NR		Technology
			NR		Technology
BBB	A	BBB	A	9	Technology
BBB	A	BBB	A	9	Technology
BBB	A	BBB	A	9	Technology
BBB	BBB	BBB	AA	11	Technology
			NR		Technology
BBB	BBB	BBB	A	7	Technology
BBB	A	BBB	A	9	Technology
			NR		Technology
			NR		Technology
			NR	2	Technology
			NR		Technology
			NR	2	Technology
			NR	2	Technology
			NR	2	Financials
			NR		Financials
			NR		Financials
			NR	2	Financials
BB	BBB	NR	A	7	Financials
BB	A	NR	A	7	Financials
BBB	A	NR	AA	10	Financials
BBB	BBB	NR	AA	3	Financials
			NR		Financials
BBB	A	NR	AA	10	Financials
BBB	BBB	NR	AA	3	Financials
BBB	BBB	NR	AA	11	Financials
BBB	A	NR	AA	10	Financials
BB	BB	NR	AA	11	Financials
BBB	A	NR	AA	10	Financials
BBB	BBB	NR	AA	3	Financials
BBB	BBB	NR	AA	11	Financials
BBB	A	NR	AA	10	Financials
			NR		Financials
	NR		NR		Financials
			NR		Financials
			NR		Financials
	NR		NR		Financials
			NR		Financials
	NR		NR		Financials
			NR		Financials
			NR		Financials
NR	NR	NR	A	3	Financials
			NR		Financials
NR	NR	NR	A	3	Financials
			NR		Financials
			NR		Financials
NR	NR	NR	A	3	Financials
			NR		Financials
NR	NR	NR	A	3	Financials
NR	NR	NR	BB	5	Consumer Services
NR	NR	NR	BB	5	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
NR	NR	NR	BB	5	Consumer Services
NR	NR	NR	BB	4	Consumer Services
NR	NR	NR	BB	4	Consumer Services
NR	NR	NR	BB	4	Consumer Services
NR	NR	NR	BB	5	Consumer Services
NR	NR	NR	BB	5	Consumer Services
			NR		Consumer Services
NR	NR	NR	BB	5	Consumer Services
NR	NR	NR	BB	4	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR		Consumer Services
			NR		Consumer Services

N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	B	Thin	Thin	Thin	Thin
Oceania	Australia	A	AA		Thin		Thin
Oceania	Australia	A	AA				
Oceania	Australia	A	AA				
Oceania	Australia	A	AA		Thin		Thin
Oceania	Australia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA				
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA				
Oceania	Australia	A	AA		Thin		Thin
Oceania	Australia	A	AA				
Oceania	Australia	A	AA				
Oceania	Australia	A	AA		Thin		Thin
Oceania	Australia	A	AA				
Oceania	Australia	A	AA		Thin		Thin
Oceania	Australia	A	AA				
Oceania	Australia	A	AA				
Oceania	Australia	A	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA				
Oceania	Australia	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA				
Oceania	Australia	A	AA				
Oceania	Australia	A	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA				
Oceania	Australia	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				

	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
Thin	Thin	DocAdj	DocAdj			
Thin	Thin	DocAdj	DocAdj			
Thin	Thin	DocAdj	DocAdj			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Thin		Thin	Thin		Thin	
Thin		Thin	Thin		Thin	
Thin		Thin	Thin		Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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AMR-AmAirlinesUSDCR	31-Jul-08 AMR-AmAirlines
AMR-AmAirlinesUSDMM	31-Jul-08 AMR-AmAirlines
AMR-AmAirlinesUSDMR	31-Jul-08 AMR-AmAirlines
AMR-AmAirlinesUSDXR	31-Jul-08 AMR-AmAirlines
AMSABEURCR	31-Jul-08 AMSAB
AMSABEURMM	31-Jul-08 AMSAB
AMSABEURMR	31-Jul-08 AMSAB
AMSABHKDCR	31-Jul-08 AMSAB
AMSABUSDCR	31-Jul-08 AMSAB
AMSABUSDMR	31-Jul-08 AMSAB
AMSABUSDXR	31-Jul-08 AMSAB
AMTAUDMR	31-Jul-08 AMT
AMTAUDXR	31-Jul-08 AMT
AMTEURMM	31-Jul-08 AMT
AMTEURMR	31-Jul-08 AMT
AMTEURXR	31-Jul-08 AMT
AMTHKDXR	31-Jul-08 AMT
AMTUSDCR	31-Jul-08 AMT
AMTUSDMM	31-Jul-08 AMT
AMTUSDMR	31-Jul-08 AMT
AMTUSDXR	31-Jul-08 AMT
AMTEKEURMM	31-Jul-08 AMTEK
AMTEKEURMR	31-Jul-08 AMTEK
AMTEKUSDCR	31-Jul-08 AMTEK
AMTEKUSDMM	31-Jul-08 AMTEK
AMTEKUSDMR	31-Jul-08 AMTEK
AMTEKUSDXR	31-Jul-08 AMTEK
AMZNUSDMR	31-Jul-08 AMZN
AMZNUSDXR	31-Jul-08 AMZN
ANEURMR	31-Jul-08 AN
ANUSDCR	31-Jul-08 AN
ANUSDMR	31-Jul-08 AN
ANUSDXR	31-Jul-08 AN
ANAIREURCR	31-Jul-08 ANAIR
ANAIREURMM	31-Jul-08 ANAIR
ANAIREURMR	31-Jul-08 ANAIR
ANAIRJPYCR	31-Jul-08 ANAIR
ANAIRJPYMR	31-Jul-08 ANAIR
ANAIRJPYXR	31-Jul-08 ANAIR
ANAIRUSDCR	31-Jul-08 ANAIR
ANAIRUSDMR	31-Jul-08 ANAIR
ANGIRIAUDMM	31-Jul-08 ANGIRI
ANGIRIEURCR	31-Jul-08 ANGIRI
ANGIRIEURMM	31-Jul-08 ANGIRI
ANGIRIEURMR	31-Jul-08 ANGIRI
ANGIRIGBPCR	31-Jul-08 ANGIRI
ANGIRIGBPMM	31-Jul-08 ANGIRI
ANGIRIGBPMR	31-Jul-08 ANGIRI
ANGIRIJPYMM	31-Jul-08 ANGIRI
ANGIRISGDCR	31-Jul-08 ANGIRI
ANGIRISGDMM	31-Jul-08 ANGIRI
ANGIRIUSDCR	31-Jul-08 ANGIRI
ANGIRIUSDMM	31-Jul-08 ANGIRI
ANGIRIAUDMM	31-Jul-08 ANGIRI
ANGIRIEURCR	31-Jul-08 ANGIRI
ANGIRIEURMM	31-Jul-08 ANGIRI
ANGIRIEURMR	31-Jul-08 ANGIRI
ANGIRIEURXR	31-Jul-08 ANGIRI
ANGIRIGBPMM	31-Jul-08 ANGIRI
ANGIRIHKDMM	31-Jul-08 ANGIRI
ANGIRIJPYMM	31-Jul-08 ANGIRI
ANGIRISGDMM	31-Jul-08 ANGIRI
ANGIRIUSDCR	31-Jul-08 ANGIRI
ANGIRIUSDMM	31-Jul-08 ANGIRI
ANGLIAAUDMM	31-Jul-08 ANGLIA
ANGLIACADMR	31-Jul-08 ANGLIA
ANGLIAEURCR	31-Jul-08 ANGLIA
ANGLIAEURMM	31-Jul-08 ANGLIA
ANGLIAEURMR	31-Jul-08 ANGLIA
ANGLIAGBPCR	31-Jul-08 ANGLIA
ANGLIAGBPMM	31-Jul-08 ANGLIA
ANGLIASEKMM	31-Jul-08 ANGLIA
ANGLIAUSDCR	31-Jul-08 ANGLIA
ANGLIAUSDMM	31-Jul-08 ANGLIA

Amern Airls INC	025AE8	SNRFOR	USD
Amern Airls INC	025AE8	SNRFOR	USD
Amern Airls INC	025AE8	SNRFOR	USD
Amern Airls INC	025AE8	SNRFOR	USD
AMERICA MOVIL S A BURSATIL Cap VARIABLE	0C59A0	SNRFOR	EUR
AMERICA MOVIL S A BURSATIL Cap VARIABLE	0C59A0	SNRFOR	EUR
AMERICA MOVIL S A BURSATIL Cap VARIABLE	0C59A0	SNRFOR	EUR
AMERICA MOVIL S A BURSATIL Cap VARIABLE	0C59A0	SNRFOR	HKD
AMERICA MOVIL S A BURSATIL Cap VARIABLE	0C59A0	SNRFOR	USD
AMERICA MOVIL S A BURSATIL Cap VARIABLE	0C59A0	SNRFOR	USD
AMERICA MOVIL S A BURSATIL Cap VARIABLE	0C59A0	SNRFOR	USD
Amern Tower Corp	02BIA3	SNRFOR	AUD
Amern Tower Corp	02BIA3	SNRFOR	AUD
Amern Tower Corp	02BIA3	SNRFOR	EUR
Amern Tower Corp	02BIA3	SNRFOR	EUR
Amern Tower Corp	02BIA3	SNRFOR	EUR
Amern Tower Corp	02BIA3	SNRFOR	HKD
Amern Tower Corp	02BIA3	SNRFOR	USD
Amern Tower Corp	02BIA3	SNRFOR	USD
Amern Tower Corp	02BIA3	SNRFOR	USD
Amern Tower Corp	02BIA3	SNRFOR	USD
AMTEK AUTO Ltd	YY136I	SNRFOR	EUR
AMTEK AUTO Ltd	YY136I	SNRFOR	EUR
AMTEK AUTO Ltd	YY136I	SNRFOR	USD
AMTEK AUTO Ltd	YY136I	SNRFOR	USD
AMTEK AUTO Ltd	YY136I	SNRFOR	USD
AMTEK AUTO Ltd	YY136I	SNRFOR	USD
Amazon Com Inc	0C5448	SNRFOR	USD
Amazon Com Inc	0C5448	SNRFOR	USD
AutoNation Inc	0F85B0	SNRFOR	EUR
AutoNation Inc	0F85B0	SNRFOR	USD
AutoNation Inc	0F85B0	SNRFOR	USD
AutoNation Inc	0F85B0	SNRFOR	USD
All Nippon Awys Co Ltd	017C93	SNRFOR	EUR
All Nippon Awys Co Ltd	017C93	SNRFOR	EUR
All Nippon Awys Co Ltd	017C93	SNRFOR	EUR
All Nippon Awys Co Ltd	017C93	SNRFOR	JPY
All Nippon Awys Co Ltd	017C93	SNRFOR	JPY
All Nippon Awys Co Ltd	017C93	SNRFOR	JPY
All Nippon Awys Co Ltd	017C93	SNRFOR	USD
All Nippon Awys Co Ltd	017C93	SNRFOR	USD
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	AUD
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	EUR
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	EUR
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	EUR
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	GBP
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	GBP
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	GBP
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	JPY
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	SGD
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	SGD
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	USD
Anglo Irish Bk Corp Plc	0D855D	SNRFOR	USD
Anglo Irish Bk Corp Plc	0D855D	SUBLT2	AUD
Anglo Irish Bk Corp Plc	0D855D	SUBLT2	EUR
Anglo Irish Bk Corp Plc	0D855D	SUBLT2	EUR
Anglo Irish Bk Corp Plc	0D855D	SUBLT2	EUR
Anglo Irish Bk Corp Plc	0D855D	SUBLT2	EUR
Anglo Irish Bk Corp Plc	0D855D	SUBLT2	GBP
Anglo Irish Bk Corp Plc	0D855D	SUBLT2	HKD
Anglo Irish Bk Corp Plc	0D855D	SUBLT2	JPY
Anglo Irish Bk Corp Plc	0D855D	SUBLT2	SGD
Anglo Irish Bk Corp Plc	0D855D	SUBLT2	USD
Anglo Irish Bk Corp Plc	0D855D	SUBLT2	USD
Nationwide Bldg Soc	GM9CH8	SNRFOR	AUD
Nationwide Bldg Soc	GM9CH8	SNRFOR	CAD
Nationwide Bldg Soc	GM9CH8	SNRFOR	EUR
Nationwide Bldg Soc	GM9CH8	SNRFOR	EUR
Nationwide Bldg Soc	GM9CH8	SNRFOR	EUR
Nationwide Bldg Soc	GM9CH8	SNRFOR	GBP
Nationwide Bldg Soc	GM9CH8	SNRFOR	GBP
Nationwide Bldg Soc	GM9CH8	SNRFOR	SEK
Nationwide Bldg Soc	GM9CH8	SNRFOR	USD
Nationwide Bldg Soc	GM9CH8	SNRFOR	USD

CR	Composite						
MM	Composite						
MR	Composite	9.50%	9.50%	9.50%	9.50%	9.50%	9.50%
XR	Composite	9.50%	9.50%	9.50%	9.50%	9.50%	9.50%
CR	Composite	0.30%	0.52%	0.76%	0.91%	1.05%	1.10%
MM	Composite						
MR	Composite	0.00281217	0.005206324	0.007887858	0.009030339	0.0100025	0.010465981
CR	Composite	0.30%	0.52%	0.76%	0.91%	1.05%	1.10%
CR	Composite	0.30%	0.52%	0.76%	0.91%	1.05%	1.10%
MR	Composite	0.28%	0.52%	0.79%	0.90%	1.00%	1.05%
XR	Composite	0.27%	0.50%	0.76%	0.87%	0.96%	1.01%
MR	Composite	0.88%	0.95%	1.20%	1.55%	1.81%	2.00%
XR	Composite	0.88%	0.95%	1.20%	1.55%	1.81%	2.00%
MM	Composite						
MR	Composite	0.91%	0.98%	1.23%	1.61%	1.88%	2.08%
XR	Composite	0.89%	0.95%	1.20%	1.55%	1.81%	2.00%
XR	Composite	0.00887975	0.009520025	0.01200166	0.0155045	0.01807578	0.0200152
CR	Composite	0.96%	1.03%	1.29%	1.69%	1.98%	2.19%
MM	Composite						
MR	Composite	0.00912013	0.009780343	0.012280624	0.016097568	0.018767203	0.020780809
XR	Composite	0.89%	0.95%	1.20%	1.55%	1.81%	2.00%
MM	Composite	0.045	0.045	0.045	0.045	0.051125	0.05725
MR	Composite	4.50%	4.50%	4.50%	4.50%	0.051125	5.73%
CR	Composite	4.50%	4.50%	4.50%	4.50%	0.051125	5.73%
MM	Composite						
MR	Composite	0.045	0.045	0.045	0.045	0.051125	0.05725
XR	Composite	0.045	0.045	0.045	0.045	0.051125	0.05725
MR	Composite	0.72%	0.72%	0.72%	0.72%	0.00949375	1.18%
XR	Composite	0.72%	0.72%	0.72%	0.72%	0.00949375	1.18%
MR	Composite	3.64%	3.64%	3.64%	4.14%	4.74%	5.14%
CR	Composite	3.64%	3.64%	3.64%	4.14%	4.74%	5.14%
MR	Composite	3.64%	3.64%	3.64%	4.14%	4.74%	5.14%
XR	Composite	3.64%	3.64%	3.64%	4.14%	4.74%	5.14%
CR	Composite	0.009702158	0.010860603	0.013057965	0.014171296	0.015592965	0.016276557
MM	Composite	0.93%	1.07%	1.25%	1.39%	1.50%	1.56%
MR	Composite	0.92%	1.06%	1.24%	1.37%	1.48%	1.55%
CR	Composite	1%	1%	1%	1%	2%	2%
MR	Composite						
XR	Composite	1%	1%	1%	1%	1%	1%
CR	Composite	0.009702158	0.010860603	0.013057965	0.014171296	0.015592965	0.016276557
MR	Composite	1%	1%	1%	1%	1%	2%
MM	Composite	4%	4%	3%	3%	3%	3%
CR	Composite	3.56%	3.69%	3.43%	3.28%	2.98%	2.85%
MM	Composite	3.56%	3.54%	3.29%	3.15%	2.84%	2.75%
MR	Composite						
CR	Composite	0.035649567	0.03690782	0.034322381	0.032833325	0.029754256	0.028508418
MM	Composite	3.56%	3.54%	3.29%	3.15%	2.84%	2.75%
MR	Composite	3.56%	3.51%	3.26%	3.12%	2.83%	2.71%
MM	Composite	0.035649567	0.035431508	0.033037196	0.031625867	0.028894139	0.027667051
CR	Composite	3.56%	3.69%	3.43%	3.28%	2.98%	2.85%
MM	Composite	3.56%	3.54%	3.29%	3.15%	2.84%	2.75%
CR	Composite	3.56%	3.69%	3.43%	3.28%	2.98%	2.85%
MM	Composite	3.56%	3.54%	3.29%	3.15%	2.84%	2.75%
MM	Composite	5.97%	6.13%	5.64%	5.31%	4.98%	4.83%
CR	Composite	6.17%	6.33%	5.85%	5.52%	5.03%	5.00%
MM	Composite	5.89%	6.04%	5.61%	5.29%	4.97%	4.79%
MR	Composite	5.86%	6.01%	5.56%	5.24%	4.92%	4.75%
XR	Composite	5.64%	5.79%	5.35%	5.05%	4.69%	4.58%
MM	Composite	5.89%	6.04%	5.61%	5.29%	4.97%	4.79%
MM	Composite	5.89%	6.04%	5.61%	5.29%	4.97%	4.79%
MM	Composite	5.97%	6.13%	5.64%	5.31%	4.98%	4.83%
MM	Composite	0.058944111	0.060439207	0.056145738	0.052935603	0.049740753	0.047869462
CR	Composite	6.17%	6.33%	5.85%	5.52%	5.03%	5.00%
MM	Composite	5.89%	6.04%	5.61%	5.29%	4.97%	4.79%
MM	Composite	0.006998347	0.0073219	0.009308992	0.011672671	0.013215824	0.014237593
MR	Composite	0.70%	0.73%	0.92%	1.15%	1.31%	1.40%
CR	Composite	0.70%	0.73%	0.96%	1.21%	1.36%	1.47%
MM	Composite	0.006998347	0.0073219	0.009249767	0.011627165	0.013258095	0.014213489
MR	Composite	0.70%	0.73%	0.92%	1.15%	1.31%	1.40%
CR	Composite	0.70%	0.73%	0.96%	1.21%	1.36%	1.47%
MM	Composite	0.70%	0.73%	0.92%	1.16%	1.33%	1.42%
MM	Composite	0.006998347	0.0073219	0.009249767	0.011627165	0.013258095	0.014213489
CR	Composite	0.70%	0.73%	0.96%	1.21%	1.36%	1.47%
MM	Composite	0.70%	0.73%	0.92%	1.16%	1.33%	1.42%

					0.625		
					0.625		
9.50%	9.50%	9.50%	9.50%	9.50%	0.625		
9.50%	9.50%	9.50%	9.50%	9.50%	0.625		
1.18%	1.27%	1.33%	1.42%	2.14%	0.4	A	A
					0.4		
1.14%	0.012462088	0.013310139	0.01512228	0.021361025	0.4	BBB	B
1.18%	1.27%	1.33%	1.42%	2.14%	0.4	A	A
1.18%	1.27%	1.33%	1.42%	2.14%	0.4	A	A
1.14%	1.25%	1.33%	1.51%	2.14%	0.4	BBB	B
1.10%	1.20%	1.33%	1.46%	2.14%	0.4	BBB	B
2.15%	2.59%	3.17%	3.49%	3.62%		B	B
2.15%	2.59%	3.17%	3.49%	3.62%	0.4	B	B
					0.4		
2.22%	2.69%	3.17%	3.59%	3.62%	0.4	BB	BB
2.16%	2.59%	3.17%	3.45%	3.62%	0.4	A	A
2.16%	0.02590076	0.031679	0.034500667	0.036199	0.4	A	A
2.34%	2.83%	3.17%	3.78%	3.62%	0.4	BB	BB
					0.4		
2.22%	0.026891499	0.031679	0.035883752	0.036199	0.4	BB	BB
2.16%	2.59%	3.17%	3.45%	3.62%	0.4	A	A
4.50%	4.50%	4.50%	4.50%	4.50%	0.375		
4.50%	4.50%	4.50%	4.50%	4.50%	0.375		
4.50%	4.50%	4.50%	4.50%	4.50%	0.375		
					0.375		
4.50%	4.50%	4.50%	4.50%	4.50%	0.375		
4.50%	4.50%	4.50%	4.50%	4.50%	0.375		
1.18%	1.18%	1.18%	1.18%	1.18%	0.4		
1.18%	1.18%	1.18%	1.18%	1.18%	0.4		
1.74%	1.73%	4.04%	4.25%	4.04%	0.4		
1.74%	1.73%	4.04%	4.25%	4.04%	0.4		
1.74%	1.73%	4.04%	4.25%	4.04%	0.4		
1.74%	1.73%	4.04%	4.25%	4.04%	0.4		
1.70%	0.017237181	0.0201101	0.0220165	0.024185	0.3625	BBB	A
1.64%	1.70%	2.01%	2.20%	2.42%	0.361111111	BBB	BBB
1.63%	1.68%	2.01%	2.20%	2.42%	0.361111111	BBB	BBB
1.69%	1.88%	2.01%	2.20%	2.42%	0.361111111	BB	AA
					0.361111111		
1.69%	1.41%	2.01%	2.20%	2.42%	0.361111111	BB	A
1.70%	0.017237181	0.0201101	0.0220165	0.024185	0.3625	BBB	A
1.63%	1.68%	2.01%	2.20%	2.42%	0.361111111	BBB	BBB
2.65%	2.56%	2.56%	2.71%	2.59%	0.411111111	NR	BB
2.76%	2.64%	2.64%	2.71%	2.59%	0.411111111	NR	BBB
2.65%	2.50%	2.50%	2.71%	2.59%	0.4	NR	A
					0.411111111		
2.76%	0.026404004	0.026404004	0.027134325	0.025902556	0.411111111	NR	BBB
2.65%	2.50%	2.50%	2.71%	2.59%	0.4	NR	A
2.63%	2.49%	2.49%	2.71%	2.59%	0.411111111	NR	BBB
2.65%	0.025589731	0.025589731	0.027134325	0.025902556	0.411111111	NR	BB
2.76%	2.64%	2.64%	2.71%	2.59%	0.411111111	NR	BBB
2.65%	2.50%	2.50%	2.71%	2.59%	0.4	NR	A
2.76%	2.64%	2.64%	2.71%	2.59%	0.411111111	NR	BBB
2.65%	2.50%	2.50%	2.71%	2.59%	0.4	NR	A
4.69%	4.39%	4.35%	4.35%	4.35%	0.2	BB	BB
4.85%	4.48%	4.35%	4.35%	4.35%	0.2	BB	BBB
4.64%	4.30%	4.35%	4.35%	4.35%	0.2	BBB	A
4.61%	4.26%	4.35%	4.35%	4.35%	0.2	BB	BBB
4.44%	4.10%	4.35%	4.35%	4.35%	0.2	BB	BBB
4.64%	4.30%	4.35%	4.35%	4.35%	0.2	BBB	A
4.64%	4.30%	4.35%	4.35%	4.35%	0.2	BBB	A
4.69%	4.39%	4.35%	4.35%	4.35%	0.2	BB	BB
4.64%	0.042999309	0.043509259	0.043509133	0.043509053	0.2	BBB	A
4.85%	4.48%	4.35%	4.35%	4.35%	0.2	BB	BBB
4.64%	4.30%	4.35%	4.35%	4.35%	0.2	BBB	A
1.45%	0.014401363	0.014329861	0.014176912	0.01264361	0.4	NR	NR
1.43%	1.42%	1.40%	1.42%	1.26%	40.00%	NR	NR
1.50%	1.49%	1.47%	1.42%	1.26%	40.00%	NR	NR
1.44%	0.014328523	0.014134348	0.014176912	0.01264361	0.4	NR	NR
1.43%	1.42%	1.40%	1.42%	1.26%	40.00%	NR	NR
1.50%	1.49%	1.47%	1.42%	1.26%	40.00%	NR	NR
1.44%	1.43%	1.41%	1.42%	1.26%	40.00%	NR	NR
1.44%	0.014328523	0.014134348	0.014176912	0.01264361	0.4	NR	NR
1.50%	1.49%	1.47%	1.42%	1.26%	40.00%	NR	NR
1.44%	1.43%	1.41%	1.42%	1.26%	40.00%	NR	NR

				NR	NR
				NR	NR
A	A	A	AA	AA	AA
BB	BBB	BBB	A	A	BBB
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
BB	BBB	BBB	A	A	BBB
BB	BBB	BBB	A	A	BBB
BB	BB	B	BB	BBB	BB
BB	BB	B	BB	BBB	BB
BBB	BBB	BB	BBB	A	BBB
A	A	BBB	A	BBB	A
A	A	BBB	A	BBB	A
BBB	BBB	BB	BBB	A	BBB
BBB	BBB	BB	BBB	A	BBB
A	A	BBB	A	BBB	A
	NR		NR	NR	
	NR		NR	NR	
	NR		NR	NR	
	NR		NR	NR	
	NR		NR	NR	
	NR		NR		
	NR		NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	BBB	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BB	A
BBB	BBB	BBB	BBB	BB	BBB
BBB	A	BBB	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	A
BB	BB	BBB	BBB	BB	BB
BBB	BBB	A	AA	A	BBB
A	A	A	A	BBB	BBB
BBB	BBB	A	A	BBB	BBB
BBB	BBB	A	AA	A	BBB
A	A	A	AA	A	BBB
A	A	A	BBB	BB	BB
BB	BB	BBB	AA	A	BBB
A	A	A	A	BBB	BBB
BBB	BBB	A	AA	A	BBB
A	A	A	BB	B	B
B	BB	BBB	BBB	BB	BB
BB	BBB	A	BBB	BB	BB
BB	BBB	A	A	BBB	BBB
BBB	A	BBB	BBB	BB	BB
BB	BBB	A	BBB	BB	BB
BB	BBB	A	BBB	BBB	BBB
BBB	A	BBB	A	BB	BB
BBB	A	BBB	A	BBB	BBB
BB	BBB	A	BBB	BB	BB
BBB	A	BBB	A	BBB	BBB

			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	Consumer Services
NR	NR	NR	NR	Consumer Services
NR	A	NR	A	8 Telecommunications
			NR	Telecommunications
NR	BB	NR	BBB	8 Telecommunications
NR	A	NR	A	8 Telecommunications
NR	A	NR	A	8 Telecommunications
NR	BB	NR	BBB	8 Telecommunications
NR	BB	NR	BBB	8 Telecommunications
NR	B	NR	BBB	7 Technology
NR	B	NR	BBB	7 Technology
			NR	Technology
NR	BB	NR	BBB	7 Technology
NR	BBB	NR	A	7 Technology
NR	BBB	NR	A	7 Technology
NR	BB	NR	BBB	7 Technology
			NR	Technology
NR	BB	NR	BBB	7 Technology
NR	BBB	NR	A	7 Technology
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	A	3 Consumer Services
NR	NR	NR	A	3 Consumer Services
NR	NR	NR	A	3 Consumer Services
NR	NR	NR	A	4 Consumer Services
			NR	Consumer Services
NR	NR	NR	BB	4 Consumer Services
NR	NR	NR	A	3 Consumer Services
NR	NR	NR	A	3 Consumer Services
	NR	NR	A	5 Financials
	NR	NR	A	5 Financials
	NR	NR	A	4 Financials
			NR	Financials
	NR	NR	A	5 Financials
	NR	NR	A	4 Financials
	NR	NR	A	5 Financials
	NR	NR	A	5 Financials
	NR	NR	A	5 Financials
	NR	NR	A	4 Financials
	NR	NR	A	5 Financials
	NR	NR	A	4 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
BB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	7 Financials
BBB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	7 Financials
BBB	NR	NR	BBB	7 Financials
BBB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	7 Financials

N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB				
Lat.Amer	Mexico	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India		B				Thin
India	India		B				Thin
India	India		B				Thin
India	India		B				
India	India		B				Thin
India	India		B				Thin
N.Amer	United States	BB	BBB				Thin
N.Amer	United States	BB	BBB				Thin
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB			Thin	Thin
Asia	Japan	BB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	BBB				
Europe	Ireland	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	Thin	Entity Tier	Entity Tier
Europe	United Kingdom	AA	A	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	A	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	A	Thin	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	A	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	A	Thin	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	A	Thin	Thin	CcyGrp	CcyGrp

		Thin	Thin	Thin	Thin	Thin
		Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
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DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin

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ANGLIAUSDMR	31-Jul-08 ANGLIA
ANGLIAEURCR	31-Jul-08 ANGLIA
ANGLIAEURMM	31-Jul-08 ANGLIA
ANGLIAGBPCR	31-Jul-08 ANGLIA
ANGLIAGBPMM	31-Jul-08 ANGLIA
ANGLIAUSDCR	31-Jul-08 ANGLIA
ANGLIAUSDMM	31-Jul-08 ANGLIA
ANRITSJPYCR	31-Jul-08 ANRITS
ANRITSJPYXR	31-Jul-08 ANRITS
ANRITSUSDCR	31-Jul-08 ANRITS
ANSCNUSDCR	31-Jul-08 ANSCN
ANSCNUSDMR	31-Jul-08 ANSCN
ANSCNUSDXR	31-Jul-08 ANSCN
ANTHEMAUDMR	31-Jul-08 ANTHEM
ANTHEMEURCR	31-Jul-08 ANTHEM
ANTHEMEURMM	31-Jul-08 ANTHEM
ANTHEMEURMR	31-Jul-08 ANTHEM
ANTHEMEURXR	31-Jul-08 ANTHEM
ANTHEMJPYMR	31-Jul-08 ANTHEM
ANTHEMUSDCR	31-Jul-08 ANTHEM
ANTHEMUSDMM	31-Jul-08 ANTHEM
ANTHEMUSDMR	31-Jul-08 ANTHEM
ANTHEMUSDXR	31-Jul-08 ANTHEM
ANTTENEURCR	31-Jul-08 ANTTEN
ANTTENEURMM	31-Jul-08 ANTTEN
ANZAUDCR	31-Jul-08 ANZ
ANZAUDMR	31-Jul-08 ANZ
ANZCADMM	31-Jul-08 ANZ
ANZCADMR	31-Jul-08 ANZ
ANZCHFCR	31-Jul-08 ANZ
ANZCHFMR	31-Jul-08 ANZ
ANZEURCR	31-Jul-08 ANZ
ANZEURMM	31-Jul-08 ANZ
ANZEURMR	31-Jul-08 ANZ
ANZGBPCR	31-Jul-08 ANZ
ANZGBPMM	31-Jul-08 ANZ
ANZGBPMR	31-Jul-08 ANZ
ANZHKDMR	31-Jul-08 ANZ
ANZJPYMR	31-Jul-08 ANZ
ANZNZDCR	31-Jul-08 ANZ
ANZNZDMR	31-Jul-08 ANZ
ANZUSDCR	31-Jul-08 ANZ
ANZUSDMM	31-Jul-08 ANZ
ANZUSDMR	31-Jul-08 ANZ
ANZUSDXR	31-Jul-08 ANZ
ANZAUDMM	31-Jul-08 ANZ
ANZAUDMR	31-Jul-08 ANZ
ANZEURCR	31-Jul-08 ANZ
ANZEURMM	31-Jul-08 ANZ
ANZEURMR	31-Jul-08 ANZ
ANZGBPCR	31-Jul-08 ANZ
ANZGBPMM	31-Jul-08 ANZ
ANZGBPMR	31-Jul-08 ANZ
ANZUSDCR	31-Jul-08 ANZ
ANZUSDMM	31-Jul-08 ANZ
ANZUSDMR	31-Jul-08 ANZ
ANZUSDXR	31-Jul-08 ANZ
AOCUSDMR	31-Jul-08 AOC
AOCAUDCR	31-Jul-08 AOC
AOCAUDMR	31-Jul-08 AOC
AOCCADMR	31-Jul-08 AOC
AOCCHFMR	31-Jul-08 AOC
AOCEURCR	31-Jul-08 AOC
AOCEURMM	31-Jul-08 AOC
AOCEURMR	31-Jul-08 AOC
AOCEURXR	31-Jul-08 AOC
AOCGBPMR	31-Jul-08 AOC
AOCGBPXR	31-Jul-08 AOC
AOCHKDMR	31-Jul-08 AOC
AOCILSMR	31-Jul-08 AOC
AOCJPYMR	31-Jul-08 AOC
AOCSGDMR	31-Jul-08 AOC
AOCTWDMR	31-Jul-08 AOC
AOCUSDCR	31-Jul-08 AOC

Nationwide Bldg Soc	GM9CH8	SNRFOR	USD
Nationwide Bldg Soc	GM9CH8	SUBLT2	EUR
Nationwide Bldg Soc	GM9CH8	SUBLT2	EUR
Nationwide Bldg Soc	GM9CH8	SUBLT2	GBP
Nationwide Bldg Soc	GM9CH8	SUBLT2	GBP
Nationwide Bldg Soc	GM9CH8	SUBLT2	USD
Nationwide Bldg Soc	GM9CH8	SUBLT2	USD
ANRITSU Corp	JJ16A9	SNRFOR	JPY
ANRITSU Corp	JJ16A9	SNRFOR	JPY
ANRITSU Corp	JJ16A9	SNRFOR	USD
Ainsworth Lmbr Co Ltd	0A993A	SNRFOR	USD
Ainsworth Lmbr Co Ltd	0A993A	SNRFOR	USD
Ainsworth Lmbr Co Ltd	0A993A	SNRFOR	USD
Anthem Ins Cos Inc	039DA7	SNRFOR	AUD
Anthem Ins Cos Inc	039DA7	SNRFOR	EUR
Anthem Ins Cos Inc	039DA7	SNRFOR	EUR
Anthem Ins Cos Inc	039DA7	SNRFOR	EUR
Anthem Ins Cos Inc	039DA7	SNRFOR	EUR
Anthem Ins Cos Inc	039DA7	SNRFOR	JPY
Anthem Ins Cos Inc	039DA7	SNRFOR	USD
Anthem Ins Cos Inc	039DA7	SNRFOR	USD
Anthem Ins Cos Inc	039DA7	SNRFOR	USD
Anthem Ins Cos Inc	039DA7	SNRFOR	USD
Antenna TV SA	XX1785	SNRFOR	EUR
Antenna TV SA	XX1785	SNRFOR	EUR
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	AUD
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	AUD
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	CAD
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	CAD
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	CHF
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	CHF
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	EUR
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	EUR
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	EUR
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	GBP
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	GBP
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	GBP
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	HKD
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	JPY
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	NZD
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	NZD
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	USD
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	USD
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	USD
Aust & New Zld Bkg Gp Ltd	0F777A	SNRFOR	USD
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	AUD
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	AUD
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	EUR
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	EUR
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	EUR
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	GBP
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	GBP
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	GBP
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	USD
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	USD
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	USD
Aust & New Zld Bkg Gp Ltd	0F777A	SUBLT2	USD
Aon Corp	03AABH	PREFT1	USD
Aon Corp	03AABH	SNRFOR	AUD
Aon Corp	03AABH	SNRFOR	AUD
Aon Corp	03AABH	SNRFOR	CAD
Aon Corp	03AABH	SNRFOR	CHF
Aon Corp	03AABH	SNRFOR	EUR
Aon Corp	03AABH	SNRFOR	EUR
Aon Corp	03AABH	SNRFOR	EUR
Aon Corp	03AABH	SNRFOR	EUR
Aon Corp	03AABH	SNRFOR	GBP
Aon Corp	03AABH	SNRFOR	GBP
Aon Corp	03AABH	SNRFOR	HKD
Aon Corp	03AABH	SNRFOR	ILS
Aon Corp	03AABH	SNRFOR	JPY
Aon Corp	03AABH	SNRFOR	SGD
Aon Corp	03AABH	SNRFOR	TWD
Aon Corp	03AABH	SNRFOR	USD

MR	Composite						
CR	Composite	0.008876689	0.01049162	0.01488399	0.018696328	0.020327761	0.022490296
MM	Composite	0.89%	1.05%	1.42%	1.85%	1.94%	2.15%
CR	Composite	0.89%	1.05%	1.49%	1.87%	2.03%	2.25%
MM	Composite	0.89%	1.05%	1.42%	1.85%	1.94%	2.15%
CR	Composite	0.89%	1.05%	1.49%	1.87%	2.03%	2.25%
MM	Composite	0.008876689	0.01049162	0.014243208	0.018454398	0.019414099	0.021522516
CR	Composite	0.24%	0.40%	0.40%	0.43%	0.59%	0.56%
XR	Composite	0.24%	0.40%	0.40%	0.43%	0.59%	0.56%
CR	Composite	0.0024	0.003984087	0.00405	0.0043	0.00592	0.00555
CR	Composite	0.911626851	0.747751919	0.747751919	0.253617179	0.23263181	0.216462257
MR	Composite	0.911626851	0.747751919	0.747751919	0.253617179	0.23263181	0.216462257
XR	Composite	91.16%	74.78%	74.78%	25.36%	23.26%	21.65%
MR	Composite						
CR	Composite	0.002506	0.005901754	0.00607193	0.008536579	0.010274386	0.012267789
MM	Composite						
MR	Composite	0.25%	0.56%	0.58%	0.81%	0.98%	1.17%
XR	Composite						
MR	Composite	0.25%	0.56%	0.58%	0.81%	0.98%	1.17%
CR	Composite	0.002506	0.005901754	0.00607193	0.008536579	0.010274386	0.012267789
MM	Composite						
MR	Composite	0.25%	0.56%	0.58%	0.81%	0.98%	1.17%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite	0.38%	0.47%	0.57%	0.65%	0.73%	0.81%
MM	Composite	0.38%	0.46%	0.57%	0.66%	0.74%	0.82%
MR	Composite	0.38%	0.46%	0.57%	0.66%	0.73%	0.81%
CR	Composite						
MR	Composite	0.38%	0.46%	0.57%	0.66%	0.73%	0.81%
CR	Composite	0.38%	0.47%	0.59%	0.65%	0.74%	0.82%
MM	Composite	0.38%	0.46%	0.57%	0.66%	0.74%	0.82%
MR	Composite	0.003837333	0.00455158	0.0056608	0.006569557	0.007312154	0.008113781
CR	Composite						
MM	Composite	0.38%	0.46%	0.57%	0.66%	0.74%	0.82%
MR	Composite	0.38%	0.46%	0.57%	0.66%	0.73%	0.81%
MR	Composite	0.38%	0.46%	0.57%	0.66%	0.73%	0.81%
MR	Composite	0.38%	0.47%	0.57%	0.65%	0.73%	0.81%
CR	Composite						
MR	Composite	0.38%	0.46%	0.57%	0.66%	0.73%	0.81%
CR	Composite	0.38%	0.47%	0.59%	0.65%	0.74%	0.82%
MM	Composite	0.38%	0.46%	0.57%	0.66%	0.74%	0.82%
MR	Composite	0.38%	0.46%	0.57%	0.66%	0.73%	0.81%
XR	Composite						
MM	Composite	0.85%	0.94%	1.01%	1.12%	1.18%	1.26%
MR	Composite	0.85%	0.94%	1.00%	1.11%	1.17%	1.25%
CR	Composite						
MM	Composite	0.86%	0.95%	1.02%	1.09%	1.19%	1.26%
MR	Composite	0.008475	0.0093607	0.010085241	0.011009901	0.01178854	0.012464453
CR	Composite	0.89%	0.99%	1.06%	1.14%	1.24%	1.31%
MM	Composite						
MR	Composite	0.85%	0.94%	1.01%	1.10%	1.18%	1.25%
CR	Composite	0.89%	0.99%	1.06%	1.14%	1.24%	1.31%
MM	Composite	0.86%	0.95%	1.02%	1.09%	1.19%	1.26%
MR	Composite	0.85%	0.94%	1.01%	1.10%	1.18%	1.25%
XR	Composite						
MR	Composite	1.70%	1.70%	1.70%	1.70%	1.70%	1.70%
CR	Composite	0.27%	0.26%	0.33%	0.39%	0.45%	0.50%
MR	Composite	0.27%	0.26%	0.33%	0.39%	0.45%	0.50%
MR	Composite	0.27%	0.26%	0.33%	0.40%	0.45%	0.50%
MR	Composite	0.27%	0.26%	0.33%	0.40%	0.45%	0.50%
CR	Composite	0.28%	0.27%	0.35%	0.42%	0.47%	0.53%
MM	Composite	0.27%	0.26%	0.33%	0.41%	0.45%	0.51%
MR	Composite	0.27%	0.26%	0.33%	0.40%	0.45%	0.50%
XR	Composite						
MR	Composite	0.27%	0.26%	0.33%	0.40%	0.45%	0.50%
XR	Composite						
MR	Composite	0.27%	0.26%	0.33%	0.40%	0.45%	0.50%
MR	Composite	0.27%	0.26%	0.33%	0.40%	0.45%	0.50%
MR	Composite	0.27%	0.26%	0.33%	0.37%	0.44%	0.50%
MR	Composite	0.27%	0.26%	0.33%	0.40%	0.45%	0.50%
MR	Composite	0.002703	0.002611938	0.003289658	0.004018549	0.004490123	0.0050096
CR	Composite	0.002845263	0.002749408	0.003464728	0.004231609	0.004728575	0.005275297

					40.00%		
2.25%	0.022274061	0.022545038	0.022486032	0.022431805	0.2	NR	NR
2.15%	2.18%	2.16%	2.16%	2.15%	20.00%	NR	NR
2.25%	2.23%	2.25%	2.25%	2.24%	20.00%	NR	NR
2.15%	2.18%	2.16%	2.16%	2.15%	0.2	NR	NR
2.25%	2.23%	2.25%	2.25%	2.24%	0.2	NR	NR
2.15%	0.021825	0.021643237	0.02158659	0.021534533	0.2	NR	NR
0.60%	0.70%	0.70%	0.70%	0.70%	0.4	NR	NR
0.60%	0.70%	0.70%	0.70%	0.70%	0.4	NR	NR
0.60%	0.00702353	0.00702353	0.00702353	0.00702353	0.4	NR	NR
19.37%	0.180672495	0.2802579	0.168404227	0.165803973	0.31	NR	NR
19.37%	0.180672495	0.2802579	0.168404227	0.165803973	0.31	NR	NR
19.37%	18.07%	28.03%	16.84%	16.58%	0.31	NR	NR
					0.4		
1.28%	0.013412368	0.013412368	0.028063	0.028063	0.4	NR	BB
					0.4		
1.21%	1.27%	1.27%	2.81%	2.81%	0.4	NR	BBB
					0.4		
1.21%	1.27%	1.27%	2.81%	2.81%	0.4	NR	B
1.28%	0.013412368	0.013412368	0.028063	0.028063	0.4	NR	BB
					0.4		
1.21%	1.27%	1.27%	2.81%	2.81%	0.4	NR	BBB
					0.4		
					0.4		
					40.00%		
					40.00%		
0.85%	0.90%	0.95%	1.01%	0.99%	40.00%	BB	BBB
0.86%	0.90%	0.94%	1.00%	0.99%	40.00%	BB	A
0.85%	0.90%	0.95%	1.01%	0.99%	40.00%	BB	A
					40.00%		
0.85%	0.90%	0.95%	1.01%	0.99%	40.00%	BB	A
0.86%	0.94%	0.96%	1.04%	0.99%	40.00%	BB	A
0.86%	0.90%	0.94%	1.00%	0.99%	40.00%	BB	A
0.85%	0.008966869	0.009471933	0.010093852	0.009926135	0.4	BB	A
					40.00%		
0.86%	0.90%	0.94%	1.00%	0.99%	40.00%	BB	A
0.85%	0.90%	0.95%	1.01%	0.99%	40.00%	BB	A
0.85%	0.90%	0.95%	1.01%	0.99%	40.00%	BB	A
0.85%	0.90%	0.95%	1.01%	0.99%	40.00%	BB	BBB
					40.00%		
0.85%	0.90%	0.95%	1.01%	0.99%	40.00%	BB	A
0.86%	0.94%	0.96%	1.04%	0.99%	40.00%	BB	A
0.86%	0.90%	0.94%	1.00%	0.99%	40.00%	BB	A
0.85%	0.90%	0.95%	1.01%	0.99%	40.00%	BB	A
					0.4		
1.29%	1.38%	1.43%	1.44%	1.57%	20.00%	BB	BBB
1.28%	1.36%	1.43%	1.44%	1.57%	20.00%	BB	BBB
					20.00%		
1.31%	1.37%	1.43%	1.45%	1.59%	20.00%	BBB	A
1.30%	0.013538764	0.01417296	0.0143935	0.0156907	0.2	A	AA
1.36%	1.43%	1.49%	1.52%	1.65%	20.00%	BBB	A
					20.00%		
1.30%	1.35%	1.42%	1.44%	1.57%	0.2	A	AA
1.36%	1.43%	1.49%	1.52%	1.65%	0.2	BBB	A
1.31%	1.37%	1.43%	1.45%	1.59%	0.2	BBB	A
1.30%	1.35%	1.42%	1.44%	1.57%	0.2	A	AA
					0.2		
1.70%	1.70%	1.70%	1.70%	1.70%	0.15		
0.55%	0.60%	0.63%	0.64%	0.67%	0.400000001	BB	BBB
0.55%	0.60%	0.63%	0.64%	0.67%	0.400000002	BB	BBB
0.55%	0.60%	0.63%	0.64%	0.67%	0.400000001	A	AA
0.55%	0.60%	0.63%	0.64%	0.67%	0.400000001	A	AA
0.58%	0.63%	0.63%	0.67%	0.67%	0.400000001	BBB	A
0.56%	0.60%	0.63%	0.65%	0.67%	40.00%	BBB	A
0.55%	0.60%	0.63%	0.64%	0.67%	0.400000001	A	AA
					40.00%		
0.55%	0.60%	0.63%	0.64%	0.67%	40.00%	A	AA
					40.00%		
0.55%	0.60%	0.63%	0.64%	0.67%	40.00%	A	AA
0.55%	0.60%	0.63%	0.64%	0.67%	40.00%	A	AA
0.55%	0.60%	0.63%	0.64%	0.67%	40.00%	BB	BBB
0.55%	0.60%	0.63%	0.64%	0.67%	40.00%	A	AA
0.55%	0.005981022	0.0062575	0.006399333	0.006695	0.400000001	A	AA
0.58%	0.006287926	0.0062575	0.00673614	0.006695	0.400000001	BBB	A

BB	BB	B	BB	B	B
BBB	BBB	BB	BBB	BB	BB
BB	BB	B	BB	B	B
BBB	BBB	BB	BBB	BB	BB
BB	BB	B	BB	B	B
BBB	BBB	BB	BBB	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AAA
			NR		
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
BBB	A	A	A	BBB	A
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA

			NR		Financials
BBB	BBB	BBB	BBB	5	Financials
A	A	A	BBB	5	Financials
BBB	BBB	BBB	BBB	5	Financials
A	A	A	BBB	5	Financials
BBB	BBB	BBB	BBB	5	Financials
A	A	A	BBB	5	Financials
			NR	2	Technology
			NR	2	Technology
			NR	2	Technology
NR	NR	NR	NR	2	Industrials
NR	NR	NR	NR	2	Industrials
NR	NR	NR	NR	2	Industrials
			NR		Health Care
	NR		A	5	Health Care
			NR		Health Care
	NR		A	5	Health Care
			NR		Health Care
	NR		A	5	Health Care
	NR		A	5	Health Care
			NR		Health Care
	NR		A	5	Health Care
			NR		Health Care
			NR		Consumer Services
			NR		Consumer Services
			NR		Financials
BB	BB	NR	AA	13	Financials
BBB	BBB	NR	AA	13	Financials
A	A	NR	A	11	Financials
			NR		Financials
A	A	NR	A	11	Financials
A	BBB	NR	A	4	Financials
BBB	BBB	NR	AA	13	Financials
A	A	NR	A	11	Financials
			NR		Financials
BBB	BBB	NR	AA	13	Financials
A	A	NR	A	11	Financials
A	A	NR	A	11	Financials
BB	BB	NR	AA	13	Financials
			NR		Financials
A	A	NR	A	11	Financials
A	BBB	NR	A	4	Financials
BBB	BBB	NR	AA	13	Financials
A	A	NR	A	11	Financials
			NR		Financials
BBB	BB	BB	A	4	Financials
BBB	BB	BB	A	4	Financials
			NR		Financials
A	BBB	BBB	AA	11	Financials
AA	A	A	AA	11	Financials
A	BBB	BBB	AA	11	Financials
			NR		Financials
AA	A	A	AA	11	Financials
A	BBB	BBB	AA	11	Financials
A	BBB	BBB	AA	11	Financials
AA	A	A	AA	11	Financials
			NR		Financials
			NR	2	Financials
NR	BB	NR	AA	11	Financials
NR	BB	NR	AA	11	Financials
NR	A	NR	AA	11	Financials
NR	A	NR	AA	11	Financials
NR	BBB	NR	AA	11	Financials
NR	BBB	NR	AA	11	Financials
NR	A	NR	AA	11	Financials
			NR		Financials
NR	A	NR	AA	11	Financials
			NR		Financials
NR	A	NR	AA	11	Financials
NR	A	NR	AA	11	Financials
NR	BB	NR	A	3	Financials
NR	A	NR	AA	11	Financials
NR	A	NR	AA	11	Financials
NR	BBB	NR	AA	11	Financials

Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	A	Thin	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	A	Thin	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
N.Amer	Canada	CCC	CCC	Thin	Thin		Thin
N.Amer	Canada	CCC	CCC	Thin	Thin		Thin
N.Amer	Canada	CCC	CCC	Thin	Thin		Thin
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
Europe	Greece	B	BB				
Europe	Greece	B	BB				
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Entity Tier	CcyGrp	DocAdj	CcyGrp
Oceania	Australia	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Entity Tier	CcyGrp	DocAdj	CcyGrp
Oceania	Australia	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Oceania	Australia	AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj

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AOCUSDMM	31-Jul-08 AOC
AOCUSDMR	31-Jul-08 AOC
AOCUSDXR	31-Jul-08 AOC
AOIUSDCR	31-Jul-08 AOI
AOIUSDMR	31-Jul-08 AOI
AOIUSDXR	31-Jul-08 AOI
AOKIHDJPYCR	31-Jul-08 AOKIHD
AOKIHDJPYMR	31-Jul-08 AOKIHD
AOTAUDMR	31-Jul-08 AOT
AOTEURCR	31-Jul-08 AOT
AOTEURMM	31-Jul-08 AOT
AOTEURMR	31-Jul-08 AOT
AOTEURXR	31-Jul-08 AOT
AOTUSDCR	31-Jul-08 AOT
AOTUSDMM	31-Jul-08 AOT
AOTUSDMR	31-Jul-08 AOT
AOTUSDXR	31-Jul-08 AOT
AOYAMAJPYCR	31-Jul-08 AOYAMA
AOYAMAJPYXR	31-Jul-08 AOYAMA
APAAUDMR	31-Jul-08 APA
APACHFMR	31-Jul-08 APA
APAEURCR	31-Jul-08 APA
APAEURMM	31-Jul-08 APA
APAEURMR	31-Jul-08 APA
APAEURXR	31-Jul-08 APA
APAHKDMR	31-Jul-08 APA
APAJPYMR	31-Jul-08 APA
APASGDMR	31-Jul-08 APA
APAUSDCR	31-Jul-08 APA
APAUSDMM	31-Jul-08 APA
APAUSDMR	31-Jul-08 APA
APAUSDXR	31-Jul-08 APA
APCAUDMR	31-Jul-08 APC
APCAUDXR	31-Jul-08 APC
APCCADMR	31-Jul-08 APC
APCCADXR	31-Jul-08 APC
APCCHFMR	31-Jul-08 APC
APCEURCR	31-Jul-08 APC
APCEURMM	31-Jul-08 APC
APCEURMR	31-Jul-08 APC
APCEURXR	31-Jul-08 APC
APCGBPMR	31-Jul-08 APC
APCGBPXR	31-Jul-08 APC
APCHKDMR	31-Jul-08 APC
APCHKDXR	31-Jul-08 APC
APCJPYMR	31-Jul-08 APC
APCJPYXR	31-Jul-08 APC
APCSEKMR	31-Jul-08 APC
APCSEKXR	31-Jul-08 APC
APCTWDMR	31-Jul-08 APC
APCUSDCR	31-Jul-08 APC
APCUSDMM	31-Jul-08 APC
APCUSDMR	31-Jul-08 APC
APCUSDXR	31-Jul-08 APC
APDAUDMR	31-Jul-08 APD
APDCHFMR	31-Jul-08 APD
APDEURCR	31-Jul-08 APD
APDEURMM	31-Jul-08 APD
APDEURMR	31-Jul-08 APD
APDEURXR	31-Jul-08 APD
APDGBPMM	31-Jul-08 APD
APDGBPMR	31-Jul-08 APD
APDJPYMM	31-Jul-08 APD
APDJPYMR	31-Jul-08 APD
APDUSDCR	31-Jul-08 APD
APDUSDMM	31-Jul-08 APD
APDUSDMR	31-Jul-08 APD
APDUSDXR	31-Jul-08 APD
APPLEEURMM	31-Jul-08 APPLE
APPLEEURMR	31-Jul-08 APPLE
APPLEUSDCR	31-Jul-08 APPLE
APPLEUSDMM	31-Jul-08 APPLE
APPLEUSDMR	31-Jul-08 APPLE
APPLEUSDXR	31-Jul-08 APPLE

Aon Corp	03AABH	SNRFOR	USD
Aon Corp	03AABH	SNRFOR	USD
Aon Corp	03AABH	SNRFOR	USD
Alliance One Intl Inc	019FE9	SNRFOR	USD
Alliance One Intl Inc	019FE9	SNRFOR	USD
Alliance One Intl Inc	019FE9	SNRFOR	USD
AOKI Hldgs Inc	JJ179B	SNRFOR	JPY
AOKI Hldgs Inc	JJ179B	SNRFOR	JPY
Apogent Tech Inc	03AD6A	SNRFOR	AUD
Apogent Tech Inc	03AD6A	SNRFOR	EUR
Apogent Tech Inc	03AD6A	SNRFOR	EUR
Apogent Tech Inc	03AD6A	SNRFOR	EUR
Apogent Tech Inc	03AD6A	SNRFOR	EUR
Apogent Tech Inc	03AD6A	SNRFOR	USD
Apogent Tech Inc	03AD6A	SNRFOR	USD
Apogent Tech Inc	03AD6A	SNRFOR	USD
Apogent Tech Inc	03AD6A	SNRFOR	USD
Aoyama Trading Co Ltd	JJ1894	SNRFOR	JPY
Aoyama Trading Co Ltd	JJ1894	SNRFOR	JPY
Apache Corp	03AB52	SNRFOR	AUD
Apache Corp	03AB52	SNRFOR	CHF
Apache Corp	03AB52	SNRFOR	EUR
Apache Corp	03AB52	SNRFOR	EUR
Apache Corp	03AB52	SNRFOR	EUR
Apache Corp	03AB52	SNRFOR	EUR
Apache Corp	03AB52	SNRFOR	HKD
Apache Corp	03AB52	SNRFOR	JPY
Apache Corp	03AB52	SNRFOR	SGD
Apache Corp	03AB52	SNRFOR	USD
Apache Corp	03AB52	SNRFOR	USD
Apache Corp	03AB52	SNRFOR	USD
Apache Corp	03AB52	SNRFOR	USD
Anadarko Pete Corp	0A3576	SNRFOR	AUD
Anadarko Pete Corp	0A3576	SNRFOR	AUD
Anadarko Pete Corp	0A3576	SNRFOR	CAD
Anadarko Pete Corp	0A3576	SNRFOR	CAD
Anadarko Pete Corp	0A3576	SNRFOR	CHF
Anadarko Pete Corp	0A3576	SNRFOR	EUR
Anadarko Pete Corp	0A3576	SNRFOR	EUR
Anadarko Pete Corp	0A3576	SNRFOR	EUR
Anadarko Pete Corp	0A3576	SNRFOR	EUR
Anadarko Pete Corp	0A3576	SNRFOR	GBP
Anadarko Pete Corp	0A3576	SNRFOR	GBP
Anadarko Pete Corp	0A3576	SNRFOR	HKD
Anadarko Pete Corp	0A3576	SNRFOR	HKD
Anadarko Pete Corp	0A3576	SNRFOR	JPY
Anadarko Pete Corp	0A3576	SNRFOR	JPY
Anadarko Pete Corp	0A3576	SNRFOR	SEK
Anadarko Pete Corp	0A3576	SNRFOR	SEK
Anadarko Pete Corp	0A3576	SNRFOR	TWD
Anadarko Pete Corp	0A3576	SNRFOR	USD
Anadarko Pete Corp	0A3576	SNRFOR	USD
Anadarko Pete Corp	0A3576	SNRFOR	USD
Anadarko Pete Corp	0A3576	SNRFOR	USD
Air Prods & Chems Inc	009A6D	SNRFOR	AUD
Air Prods & Chems Inc	009A6D	SNRFOR	CHF
Air Prods & Chems Inc	009A6D	SNRFOR	EUR
Air Prods & Chems Inc	009A6D	SNRFOR	EUR
Air Prods & Chems Inc	009A6D	SNRFOR	EUR
Air Prods & Chems Inc	009A6D	SNRFOR	EUR
Air Prods & Chems Inc	009A6D	SNRFOR	GBP
Air Prods & Chems Inc	009A6D	SNRFOR	GBP
Air Prods & Chems Inc	009A6D	SNRFOR	JPY
Air Prods & Chems Inc	009A6D	SNRFOR	JPY
Air Prods & Chems Inc	009A6D	SNRFOR	USD
Air Prods & Chems Inc	009A6D	SNRFOR	USD
Air Prods & Chems Inc	009A6D	SNRFOR	USD
Air Prods & Chems Inc	009A6D	SNRFOR	USD
NY City NY	6ADFCL	SNRFOR	EUR
NY City NY	6ADFCL	SNRFOR	EUR
NY City NY	6ADFCL	SNRFOR	USD
NY City NY	6ADFCL	SNRFOR	USD
NY City NY	6ADFCL	SNRFOR	USD
NY City NY	6ADFCL	SNRFOR	USD

MM	Composite						
MR	Composite	0.27%	0.26%	0.33%	0.40%	0.45%	0.50%
XR	Composite	0.26%	0.25%	0.32%	0.39%	0.43%	0.48%
CR	Composite	6.25%	6.25%	6.25%	6.25%	6.25%	6.25%
MR	Composite						
XR	Composite	6.25%	6.25%	6.25%	6.25%	6.25%	6.25%
CR	Composite	0.39%	0.32%	0.37%	0.40%	0.47%	0.52%
MR	Composite						
MR	Composite	0.22%	0.20%	0.30%	0.35%	0.56%	0.63%
CR	Composite						
MM	Composite						
MR	Composite	0.22%	0.20%	0.30%	0.35%	0.56%	0.62%
XR	Composite						
CR	Composite	0.002346316	0.002142105	0.003159158	0.003724474	0.005864211	0.006486737
MM	Composite						
MR	Composite	0.22%	0.20%	0.30%	0.35%	0.56%	0.62%
XR	Composite	0.21%	0.20%	0.29%	0.34%	0.54%	0.59%
CR	Composite						
XR	Composite						
MR	Composite	0.19%	0.22%	0.27%	0.34%	0.38%	0.43%
MR	Composite	0.19%	0.22%	0.28%	0.35%	0.39%	0.44%
CR	Composite	0.20%	0.23%	0.29%	0.36%	0.41%	0.47%
MM	Composite						
MR	Composite	0.001944987	0.002223226	0.002814129	0.003453012	0.003928551	0.004449075
XR	Composite						
MR	Composite	0.19%	0.22%	0.28%	0.35%	0.39%	0.44%
MR	Composite	0.19%	0.22%	0.27%	0.35%	0.40%	0.45%
MR	Composite	0.001944987	0.002223226	0.002814129	0.003453012	0.003928551	0.004449075
CR	Composite	0.20%	0.23%	0.29%	0.36%	0.41%	0.47%
MM	Composite						
MR	Composite	0.001944987	0.002223226	0.002814129	0.003453012	0.003928551	0.004449075
XR	Composite	0.00187333	0.002141065	0.00271045	0.003325796	0.003783815	0.004285161
MR	Composite	0.24%	0.34%	0.43%	0.49%	0.55%	0.60%
XR	Composite	0.002433951	0.003404766	0.004333063	0.004850185	0.005454212	0.005971189
MR	Composite	0.25%	0.34%	0.43%	0.49%	0.55%	0.60%
XR	Composite						
MR	Composite	0.25%	0.34%	0.43%	0.49%	0.55%	0.60%
CR	Composite	0.26%	0.36%	0.45%	0.51%	0.58%	0.63%
MM	Composite						
MR	Composite	0.00245009	0.00342053	0.004310201	0.004877914	0.005526892	0.006039837
XR	Composite	0.24%	0.32%	0.42%	0.46%	0.51%	0.57%
MR	Composite	0.25%	0.34%	0.43%	0.49%	0.55%	0.60%
XR	Composite	0.002358647	0.003222886	0.004151404	0.004621943	0.005128527	0.005748802
MR	Composite	0.25%	0.34%	0.43%	0.49%	0.55%	0.60%
XR	Composite	0.002358647	0.003222886	0.004151404	0.004621943	0.005128527	0.005748802
MR	Composite	0.24%	0.34%	0.44%	0.49%	0.56%	0.61%
XR	Composite	0.002433951	0.003404766	0.0042825	0.004850185	0.005366088	0.005852692
MR	Composite	0.25%	0.34%	0.43%	0.49%	0.55%	0.60%
XR	Composite	0.24%	0.32%	0.42%	0.46%	0.51%	0.57%
MR	Composite	0.00245009	0.00342053	0.004310201	0.004877914	0.005526892	0.006039837
CR	Composite	0.26%	0.36%	0.45%	0.51%	0.58%	0.63%
MM	Composite						
MR	Composite	0.25%	0.34%	0.43%	0.49%	0.55%	0.60%
XR	Composite	0.002358647	0.003222886	0.004151404	0.004621943	0.005128527	0.005748802
MR	Composite	0.001284333	0.002606019	0.0031124	0.003649005	0.004158405	0.004728762
MR	Composite	0.001279917	0.002611936	0.00313925	0.003649375	0.004172361	0.004748152
CR	Composite	0.001347281	0.00273967	0.003269621	0.003837189	0.004373871	0.004976743
MM	Composite	0.001293389	0.002630083	0.003138836	0.003683702	0.004198916	0.004777673
MR	Composite	0.13%	0.26%	0.31%	0.36%	0.42%	0.47%
XR	Composite						
MM	Composite						
MR	Composite	0.13%	0.26%	0.31%	0.36%	0.42%	0.47%
MM	Composite	0.13%	0.26%	0.31%	0.36%	0.42%	0.47%
MR	Composite	0.13%	0.26%	0.31%	0.36%	0.42%	0.47%
CR	Composite	0.13%	0.27%	0.33%	0.38%	0.44%	0.50%
MM	Composite	0.13%	0.26%	0.31%	0.37%	0.42%	0.48%
MR	Composite	0.13%	0.26%	0.31%	0.36%	0.42%	0.47%
XR	Composite	0.12%	0.25%	0.30%	0.35%	0.40%	0.46%
MM	Composite						
MR	Composite						
CR	Composite	0.21%	0.21%	0.21%	0.54%	0.54%	0.62%
MM	Composite						
MR	Composite	0.21%	0.21%	0.21%	0.54%	0.54%	0.57%
XR	Composite	0.21%	0.21%	0.21%	0.54%	0.54%	0.57%

					0.400000001		
0.55%	0.60%	0.63%	0.64%	0.67%	0.400000001	A	AA
0.53%	0.58%	0.63%	0.62%	0.67%	0.400000001	BBB	A
6.25%	6.25%	6.25%	6.25%	6.25%	0.35		
					0.35		
6.25%	6.25%	6.25%	6.25%	6.25%	0.35		
0.52%	0.52%	0.52%	0.52%	0.52%	0.3	NR	NR
					0.3		
0.75%	0.76%	0.82%	0.88%	1.21%	0.4	BB	B
					0.4		
					0.4		
0.75%	0.76%	0.82%	0.88%	1.21%	0.4	A	BBB
					0.4		
0.79%	0.008014316	0.0082125	0.008774	0.012744211	40.00%	BBB	BB
					40.00%		
0.75%	0.76%	0.82%	0.88%	1.21%	40.00%	A	BBB
0.73%	0.73%	0.82%	0.88%	1.17%	40.00%	BBB	BB
					30.00%		
					30.00%		
0.47%	0.54%	0.59%	0.67%	0.61%	40.00%	BB	BBB
0.49%	0.55%	0.59%	0.67%	0.61%	40.00%	A	AA
0.51%	0.58%	0.62%	0.71%	0.61%	40.00%	BBB	A
					0.4		
0.49%	0.005460887	0.005917	0.00673	0.00613113	0.4	A	AA
					0.4		
0.49%	0.55%	0.59%	0.67%	0.61%	0.4	A	AA
0.48%	0.55%	0.59%	0.67%	0.61%	0.4	BB	BBB
0.49%	0.005460887	0.005917	0.00673	0.00613113	0.4	A	AA
0.51%	0.58%	0.62%	0.71%	0.61%	0.4	BBB	A
					0.4		
0.49%	0.005460887	0.005917	0.00673	0.00613113	0.4	A	AA
0.46%	0.005233667	0.005698143	0.006479664	0.00613113	0.4	BBB	A
0.006471801	0.71%	0.94%	0.78%	0.80%	0.4	BB	BBB
0.006471801	0.007103837	0.00942	0.007828571	0.008	0.4	BB	BBB
0.006512685	0.73%	0.94%	0.78%	0.80%	0.4	A	AA
					0.4		
0.006512685	0.73%	0.94%	0.78%	0.80%	0.4	A	AA
0.00685541	0.75%	0.94%	0.78%	0.80%	0.4	BBB	A
					0.4		
0.006512685	0.007321903	0.00942	0.007828571	0.008	0.4	A	AA
0.006209715	0.71%	0.94%	0.78%	0.80%	0.4	BBB	A
0.006512685	0.73%	0.94%	0.78%	0.80%	0.4	A	AA
0.62%	0.007052149	0.00942	0.007828571	0.008	40.00%	BBB	A
0.65%	0.73%	0.94%	0.78%	0.80%	40.00%	A	AA
0.62%	0.007052149	0.00942	0.007828571	0.008	40.00%	BBB	A
0.65%	0.71%	0.94%	0.78%	0.80%	0.4	BB	BBB
0.65%	0.007103837	0.00942	0.007828571	0.008		BB	BBB
0.65%	0.73%	0.94%	0.78%	0.80%	40.00%	A	AA
0.62%	0.71%	0.94%	0.78%	0.80%	0.4	BBB	A
0.65%	0.007321903	0.00942	0.007828571	0.008	0.4	A	AA
0.69%	0.75%	0.94%	0.78%	0.80%	0.4	BBB	A
					0.4		
0.65%	0.73%	0.94%	0.78%	0.80%	40.00%	A	AA
0.62%	0.007052149	0.00942	0.007828571	0.008	0.4	BBB	A
0.005180844	0.005618612	0.0062	0.006572	0.006875734	0.4	BB	BBB
0.005183479	0.005630112	0.0062	0.006572	0.006976333	0.4	BBB	AA
0.005456293	0.005910765	0.0062	0.006917895	0.007343509	0.4	BBB	A
0.005238042	0.005674335	0.0062	0.006641179	0.007049768	0.4	BBB	A
0.52%	0.56%	0.62%	0.66%	0.70%	0.4	BBB	AA
					0.4		
					0.4		
0.52%	0.56%	0.62%	0.66%	0.70%	0.4	BBB	AA
0.52%	0.56%	0.62%	0.66%	0.69%	0.4	BB	BBB
0.52%	0.56%	0.62%	0.66%	0.69%	0.4	BB	BBB
0.55%	0.59%	0.62%	0.69%	0.73%	0.4	BBB	A
0.52%	0.57%	0.62%	0.66%	0.70%	0.4	BBB	A
0.52%	0.56%	0.62%	0.66%	0.70%	0.4	BBB	AA
0.50%	0.54%	0.62%	0.63%	0.67%	0.4	BBB	A
					0.8		
					80.00%		
0.64%	0.66%	0.65%	0.65%	0.65%	0.8		
					0.8		
0.59%	0.62%	0.65%	0.65%	0.65%	80.00%		
0.58%	0.61%	0.65%	0.65%	0.65%	80.00%		

AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
			NR		
			NR		
NR	NR	NR	NR		
B	BB	CCC	BB	B	CCC
BBB	A	BB	BBB	BBB	BB
BB	BBB	B	BB	BB	B
BBB	A	BB	BBB	BBB	BB
BB	BBB	B	BB	BB	B
BBB	BBB	A	A	A	BBB
AA	AA	AA	AA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
BBB	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
BBB	A	BBB	BBB	A	A
BBB	A	BBB	BBB	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AAA	AA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AA	AAA	AA
A	AA	A	AA	AA	AA
BBB	A	BBB	BBB	A	A
BBB	A	BBB	BBB	A	A
AA	AAA	AA	AA	AAA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AA	AAA	AA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AA
A	AA	A	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	A	AA	AA	AA
BBB	A	A	A	A	A
A	AA	A	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	A	AA	AA	AA
BBB	A	A	A	A	A
NR	NR	NR	CCC	B	CCC
NR	NR	NR	B	BB	B
NR	NR	NR	CCC	B	CCC

			NR		Financials
NR	A	NR	AA	11	Financials
NR	BBB	NR	AA	11	Financials
			NR	2	Consumer Goods
			NR		Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR		Consumer Goods
NR	NR	CCC	BBB	6	Health Care
			NR		Health Care
			NR		Health Care
NR	NR	B	BBB	5	Health Care
			NR		Health Care
NR	NR	CCC	BBB	5	Health Care
			NR		Health Care
NR	NR	B	BBB	5	Health Care
NR	NR	CCC	BBB	5	Health Care
			NR		Consumer Goods
			NR		Consumer Goods
BB	BB	NR	A	3	Oil & Gas
A	A	NR	AA	11	Oil & Gas
BBB	BBB	NR	AA	12	Oil & Gas
			NR		Oil & Gas
A	A	NR	AA	11	Oil & Gas
			NR		Oil & Gas
A	A	NR	AA	11	Oil & Gas
BB	BB	NR	A	3	Oil & Gas
A	A	NR	AA	11	Oil & Gas
BBB	BBB	NR	AA	12	Oil & Gas
			NR		Oil & Gas
A	A	NR	AA	11	Oil & Gas
BBB	BBB	NR	A	3	Oil & Gas
NR	NR	NR	AA	11	Oil & Gas
NR	NR	NR	AA	11	Oil & Gas
NR	NR	NR	AA	10	Oil & Gas
			NR		Oil & Gas
NR	NR	NR	AA	10	Oil & Gas
NR	NR	NR	AA	11	Oil & Gas
			NR		Oil & Gas
NR	NR	NR	AA	10	Oil & Gas
NR	NR	NR	A	7	Oil & Gas
NR	NR	NR	AA	10	Oil & Gas
NR	NR	NR	A	7	Oil & Gas
NR	NR	NR	AA	10	Oil & Gas
NR	NR	NR	A	7	Oil & Gas
NR	NR	NR	A	3	Oil & Gas
NR	NR	NR	A	3	Oil & Gas
NR	NR	NR	AA	10	Oil & Gas
NR	NR	NR	A	7	Oil & Gas
NR	NR	NR	AA	10	Oil & Gas
NR	NR	NR	AA	11	Oil & Gas
			NR		Oil & Gas
NR	NR	NR	AA	10	Oil & Gas
NR	NR	NR	A	7	Oil & Gas
NR	BB	BB	A	9	Basic Materials
NR	A	A	A	8	Basic Materials
NR	BBB	BBB	A	9	Basic Materials
NR	BBB	BBB	A	9	Basic Materials
NR	A	A	A	8	Basic Materials
			NR		Basic Materials
			NR		Basic Materials
NR	A	A	A	8	Basic Materials
NR	BB	BB	A	9	Basic Materials
NR	BB	BB	A	9	Basic Materials
NR	BBB	BBB	A	9	Basic Materials
NR	BBB	BBB	A	9	Basic Materials
NR	A	A	A	8	Basic Materials
NR	BBB	BBB	A	9	Basic Materials
			NR		Government
			NR		Government
NR			NR	5	Government
			NR		Government
NR			NR	3	Government
NR			NR	5	Government

N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
Asia	Japan	BB	A	Thin	Thin	Thin	Thin
Asia	Japan	BB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA			Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA			Thin	Thin
N.Amer	United States	A	AA			Thin	Thin

CcyGrp DocAdj	CcyGrp DocAdj Thin	CcyGrp DocAdj	CcyGrp DocAdj	Thin Thin	CcyGrp DocAdj	Thin Thin
Thin	Thin Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	Thin Thin	Thin Thin	CcyGrp DocAdj
CcyGrp CcyGrp DocAdj	CcyGrp CcyGrp DocAdj	CcyGrp CcyGrp DocAdj	Entity Tier CcyGrp DocAdj	Entity Tier CcyGrp DocAdj	Entity Tier CcyGrp DocAdj	Thin Thin Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	Thin Thin	Thin Thin	Thin Thin
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ARABBCEURCR	31-Jul-08 ARABBC
ARABBCUSDCR	31-Jul-08 ARABBC
ARABBCUSDMM	31-Jul-08 ARABBC
ARABBCUSDMR	31-Jul-08 ARABBC
ARAMEURMR	31-Jul-08 ARAM
ARAMUSDMR	31-Jul-08 ARAM
ARAMUSDXR	31-Jul-08 ARAM
ARAMEURCR	31-Jul-08 ARAM
ARAMEURMM	31-Jul-08 ARAM
ARAMEURMR	31-Jul-08 ARAM
ARAMJPYMM	31-Jul-08 ARAM
ARAMJPYMR	31-Jul-08 ARAM
ARAMUSDCR	31-Jul-08 ARAM
ARAMUSDMM	31-Jul-08 ARAM
ARAMUSDMR	31-Jul-08 ARAM
ARAMUSDXR	31-Jul-08 ARAM
ARGUSDMR	31-Jul-08 ARG
ARGUSDXR	31-Jul-08 ARG
ARGENTARSCR	31-Jul-08 ARGENT
ARGENTCHFCR	31-Jul-08 ARGENT
ARGENTEURCR	31-Jul-08 ARGENT
ARGENTEURMM	31-Jul-08 ARGENT
ARGENTEURMR	31-Jul-08 ARGENT
ARGENTGBPCR	31-Jul-08 ARGENT
ARGENTJPYCR	31-Jul-08 ARGENT
ARGENTSEKCR	31-Jul-08 ARGENT
ARGENTUSDCR	31-Jul-08 ARGENT
ARGENTUSDMM	31-Jul-08 ARGENT
ARGENTUSDMR	31-Jul-08 ARGENT
ARGENTUSDXR	31-Jul-08 ARGENT
ARIEURCR	31-Jul-08 ARI
ARIEURMR	31-Jul-08 ARI
ARIUSDCR	31-Jul-08 ARI
ARIUSDMR	31-Jul-08 ARI
ARIUSDXR	31-Jul-08 ARI
ARI-LPEURMR	31-Jul-08 ARI-LP
ARI-LPUSDMR	31-Jul-08 ARI-LP
ARI-LPUSDXR	31-Jul-08 ARI-LP
ARMAUDMR	31-Jul-08 ARM
ARMAUDXR	31-Jul-08 ARM
ARMCHFMR	31-Jul-08 ARM
ARMEURCR	31-Jul-08 ARM
ARMEURMM	31-Jul-08 ARM
ARMEURMR	31-Jul-08 ARM
ARMEURXR	31-Jul-08 ARM
ARMGBPXR	31-Jul-08 ARM
ARMHKDMR	31-Jul-08 ARM
ARMHKDXR	31-Jul-08 ARM
ARMILSXR	31-Jul-08 ARM
ARMJPYMR	31-Jul-08 ARM
ARMNZDMR	31-Jul-08 ARM
ARMSGDMR	31-Jul-08 ARM
ARMUSDCR	31-Jul-08 ARM
ARMUSDMM	31-Jul-08 ARM
ARMUSDMR	31-Jul-08 ARM
ARMUSDXR	31-Jul-08 ARM
ARMLLAUDCR	31-Jul-08 ARMLL
ARMLLAUDMM	31-Jul-08 ARMLL
ARMLLAUDMR	31-Jul-08 ARMLL
ARMLLCHFCR	31-Jul-08 ARMLL
ARMLLCHFMM	31-Jul-08 ARMLL
ARMLLEURCR	31-Jul-08 ARMLL
ARMLLEURMM	31-Jul-08 ARMLL
ARMLLEURMR	31-Jul-08 ARMLL
ARMLLEURXR	31-Jul-08 ARMLL
ARMLLGBPCR	31-Jul-08 ARMLL
ARMLLGBPMM	31-Jul-08 ARMLL
ARMLLGBPMR	31-Jul-08 ARMLL
ARMLLHKDMM	31-Jul-08 ARMLL
ARMLLJPYCR	31-Jul-08 ARMLL
ARMLLJPYMM	31-Jul-08 ARMLL
ARMLLNZDCR	31-Jul-08 ARMLL
ARMLLNZDMM	31-Jul-08 ARMLL
ARMLLSEKMM	31-Jul-08 ARMLL

Arab Bkg Corp BSC	MN46A7	SNRFOR	EUR
Arab Bkg Corp BSC	MN46A7	SNRFOR	USD
Arab Bkg Corp BSC	MN46A7	SNRFOR	USD
Arab Bkg Corp BSC	MN46A7	SNRFOR	USD
ARAMARK Corp	03BD7H	SECDOM	EUR
ARAMARK Corp	03BD7H	SECDOM	USD
ARAMARK Corp	03BD7H	SECDOM	USD
ARAMARK Corp	03BD7H	SNRFOR	EUR
ARAMARK Corp	03BD7H	SNRFOR	EUR
ARAMARK Corp	03BD7H	SNRFOR	EUR
ARAMARK Corp	03BD7H	SNRFOR	JPY
ARAMARK Corp	03BD7H	SNRFOR	JPY
ARAMARK Corp	03BD7H	SNRFOR	USD
ARAMARK Corp	03BD7H	SNRFOR	USD
ARAMARK Corp	03BD7H	SNRFOR	USD
ARAMARK Corp	03BD7H	SNRFOR	USD
Airgas Inc	009C99	SNRFOR	USD
Airgas Inc	009C99	SNRFOR	USD
Argentine Rep	PP7D7E	SNRFOR	ARS
Argentine Rep	PP7D7E	SNRFOR	CHF
Argentine Rep	PP7D7E	SNRFOR	EUR
Argentine Rep	PP7D7E	SNRFOR	EUR
Argentine Rep	PP7D7E	SNRFOR	EUR
Argentine Rep	PP7D7E	SNRFOR	GBP
Argentine Rep	PP7D7E	SNRFOR	JPY
Argentine Rep	PP7D7E	SNRFOR	SEK
Argentine Rep	PP7D7E	SNRFOR	USD
Argentine Rep	PP7D7E	SNRFOR	USD
Argentine Rep	PP7D7E	SNRFOR	USD
Argentine Rep	PP7D7E	SNRFOR	USD
Arden Rlty Inc	03CGGC	SNRFOR	EUR
Arden Rlty Inc	03CGGC	SNRFOR	EUR
Arden Rlty Inc	03CGGC	SNRFOR	USD
Arden Rlty Inc	03CGGC	SNRFOR	USD
Arden Rlty Inc	03CGGC	SNRFOR	USD
ARDEN Rlty Ltd PARTNERSHIP	03CGGP	SNRFOR	EUR
ARDEN Rlty Ltd PARTNERSHIP	03CGGP	SNRFOR	USD
ARDEN Rlty Ltd PARTNERSHIP	03CGGP	SNRFOR	USD
ArvinMeritor Inc	0E7688	SNRFOR	AUD
ArvinMeritor Inc	0E7688	SNRFOR	AUD
ArvinMeritor Inc	0E7688	SNRFOR	CHF
ArvinMeritor Inc	0E7688	SNRFOR	EUR
ArvinMeritor Inc	0E7688	SNRFOR	EUR
ArvinMeritor Inc	0E7688	SNRFOR	EUR
ArvinMeritor Inc	0E7688	SNRFOR	EUR
ArvinMeritor Inc	0E7688	SNRFOR	GBP
ArvinMeritor Inc	0E7688	SNRFOR	HKD
ArvinMeritor Inc	0E7688	SNRFOR	HKD
ArvinMeritor Inc	0E7688	SNRFOR	ILS
ArvinMeritor Inc	0E7688	SNRFOR	JPY
ArvinMeritor Inc	0E7688	SNRFOR	NZD
ArvinMeritor Inc	0E7688	SNRFOR	SGD
ArvinMeritor Inc	0E7688	SNRFOR	USD
ArvinMeritor Inc	0E7688	SNRFOR	USD
ArvinMeritor Inc	0E7688	SNRFOR	USD
ArvinMeritor Inc	0E7688	SNRFOR	USD
ArcelorMittal	LL332J	SNRFOR	AUD
ArcelorMittal	LL332J	SNRFOR	AUD
ArcelorMittal	LL332J	SNRFOR	AUD
ArcelorMittal	LL332J	SNRFOR	CHF
ArcelorMittal	LL332J	SNRFOR	CHF
ArcelorMittal	LL332J	SNRFOR	EUR
ArcelorMittal	LL332J	SNRFOR	EUR
ArcelorMittal	LL332J	SNRFOR	EUR
ArcelorMittal	LL332J	SNRFOR	EUR
ArcelorMittal	LL332J	SNRFOR	GBP
ArcelorMittal	LL332J	SNRFOR	GBP
ArcelorMittal	LL332J	SNRFOR	GBP
ArcelorMittal	LL332J	SNRFOR	HKD
ArcelorMittal	LL332J	SNRFOR	JPY
ArcelorMittal	LL332J	SNRFOR	JPY
ArcelorMittal	LL332J	SNRFOR	NZD
ArcelorMittal	LL332J	SNRFOR	NZD
ArcelorMittal	LL332J	SNRFOR	SEK

CR	Composite	0.67%	0.80%	1.00%	1.43%	1.60%	1.88%
CR	Composite	0.67%	0.80%	1.00%	1.43%	1.60%	1.88%
MM	Composite	0.67%	0.80%	1.00%	1.43%	1.60%	1.81%
MR	Composite						
MR	Composite	0.01725	0.01725	0.02225	0.025983607	0.0255	0.029591968
MR	Composite	0.01725	0.01725	0.02225	0.025983607	0.0255	0.029591968
XR	Composite	1.73%	1.73%	2.23%	2.50%	2.55%	2.85%
CR	Composite						
MM	Composite						
MR	Composite	0.023626454	0.024608449	0.033	0.041743152	0.045787811	0.049666783
MM	Composite						
MR	Composite	2.34%	2.44%	3.26%	4.13%	4.54%	4.92%
CR	Composite	2.48%	2.61%	3.50%	4.42%	4.86%	5.25%
MM	Composite	0.023812746	0.02507685	0.03356429	0.042432638	0.046612762	0.05040688
MR	Composite	2.36%	2.46%	3.30%	4.17%	4.58%	4.97%
XR	Composite	0.022696524	0.02443686	0.032109538	0.041023623	0.044954563	0.048394302
MR	Composite	1.03%	1.03%	1.03%	1.03%	1.03%	1.03%
XR	Composite	1.03%	1.03%	1.03%	1.03%	1.03%	1.03%
CR	Composite	4.72%	5.31%	6.17%	6.49%	6.70%	6.92%
CR	Composite	4.72%	5.31%	6.17%	6.49%	6.70%	6.92%
CR	Composite	0.047208369	0.053108646	0.061683041	0.06490908	0.066982511	0.069231886
MM	Composite						
MR	Composite	4.50%	5.09%	5.91%	6.22%	6.41%	6.63%
CR	Composite	4.72%	5.31%	6.17%	6.49%	6.70%	6.92%
CR	Composite	0.047189426	0.053062781	0.061625492	0.064904157	0.066968991	0.069204229
CR	Composite	0.047208369	0.053108646	0.061683041	0.06490908	0.066982511	0.069231886
CR	Composite	4.72%	5.31%	6.17%	6.49%	6.70%	6.92%
MM	Composite						
MR	Composite	4.50%	5.09%	5.91%	6.22%	6.41%	6.63%
XR	Composite	0.043384091	0.049027831	0.056892305	0.059877895	0.061743918	0.063843742
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	4.41%	5.70%	6.83%	7.49%	7.72%	7.91%
XR	Composite	4.41%	5.70%	6.83%	7.49%	7.72%	7.91%
MR	Composite	4.44%	5.75%	6.84%	7.52%	7.75%	7.98%
CR	Composite	0.046805773	0.060530316	0.072677275	0.079812781	0.081988353	0.084321815
MM	Composite	4.49%	5.81%	6.98%	7.66%	7.87%	8.09%
MR	Composite	4.44%	5.75%	6.84%	7.52%	7.75%	7.98%
XR	Composite	4.28%	5.63%	6.80%	7.41%	7.61%	7.77%
XR	Composite	4.28%	5.63%	6.80%	7.41%	7.61%	7.77%
MR	Composite	4.44%	5.75%	6.84%	7.52%	7.75%	7.98%
XR	Composite	4.28%	5.63%	6.80%	7.41%	7.61%	7.77%
XR	Composite	4.28%	5.63%	6.80%	7.41%	7.61%	7.77%
MR	Composite	4.41%	5.70%	6.83%	7.49%	7.72%	7.91%
MR	Composite	4.44%	5.75%	6.84%	7.52%	7.75%	7.98%
MR	Composite	4.44%	5.75%	6.84%	7.52%	7.75%	7.98%
CR	Composite	4.68%	6.05%	7.27%	7.98%	8.20%	8.43%
MM	Composite						
MR	Composite	4.44%	5.75%	6.84%	7.52%	7.75%	7.98%
XR	Composite	4.28%	5.63%	6.80%	7.41%	7.61%	7.77%
CR	Composite						
MM	Composite	0.008197225	0.009842359	0.012117873	0.014701687	0.016042019	0.017473253
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.85%	1.02%	1.26%	1.52%	1.63%	1.80%
MM	Composite	0.81%	0.98%	1.21%	1.45%	1.60%	1.73%
MR	Composite	0.81%	0.97%	1.20%	1.44%	1.58%	1.71%
XR	Composite	0.78%	0.94%	1.16%	1.39%	1.52%	1.65%
CR	Composite	0.85%	1.02%	1.26%	1.52%	1.63%	1.80%
MM	Composite	0.81%	0.98%	1.21%	1.45%	1.60%	1.73%
MR	Composite						
MM	Composite	0.81%	0.98%	1.21%	1.45%	1.60%	1.73%
CR	Composite						
MM	Composite	0.008197225	0.009842359	0.012117873	0.014701687	0.016042019	0.017473253
CR	Composite						
MM	Composite						
MM	Composite	0.81%	0.98%	1.21%	1.45%	1.60%	1.73%

2.16%	2.30%	2.30%	2.47%	2.47%	25.00%	NR	NR
2.16%	2.30%	2.30%	2.47%	2.47%	25.00%	NR	NR
2.16%	2.30%	2.30%	2.47%	2.47%	25.00%	NR	NR
					25.00%		
3.36%	3.36%	3.36%	3.36%	3.36%	0.7		NR
3.36%	3.36%	3.36%	3.36%	3.36%	0.7		NR
3.24%	3.24%	3.24%	3.24%	3.24%	0.7		NR
					0.4		
					0.4		
5.12%	0.051711353	0.0559157	0.054039092	0.054635592	0.4	A	AA
					0.4		
5.04%	5.10%	5.43%	5.32%	5.38%	40.00%	BB	BBB
5.40%	5.47%	5.82%	5.68%	5.74%	40.00%	BBB	A
5.18%	0.052525881	0.055916221	0.054490888	0.055094785	0.4	BBB	A
5.12%	5.17%	5.59%	5.40%	5.46%	40.00%	A	AA
4.93%	0.050648097	0.053855648	0.051116662	0.051472662	40.00%	BBB	A
1.03%	1.03%	1.03%	1.03%	1.03%	0.4		
1.03%	1.03%	1.03%	1.03%	1.03%	0.4		
7.14%	7.36%	7.64%	7.69%	7.73%	0.235714286	AA	AA
7.14%	7.36%	7.64%	7.69%	7.73%	0.235714286	AA	AA
7.14%	0.073562472	0.076378847	0.076933029	0.077295398	0.235714286	AA	AA
					0.2375		
6.84%	7.04%	7.29%	7.35%	7.39%	0.2375	A	A
7.14%	7.36%	7.64%	7.69%	7.73%	0.235714286	AA	AA
7.14%	0.073532266	0.076293133	0.076833029	0.077195398	0.2375	BBB	BBB
7.14%	0.073562472	0.076378847	0.076933029	0.077295398	0.235714286	AA	AA
7.14%	7.36%	7.64%	7.69%	7.73%	0.235714286	AA	AA
					0.2375		
6.84%	7.04%	7.29%	7.35%	7.39%	0.2375	A	A
6.59%	0.06783532	0.070256288	0.070830071	0.071165039	0.2375	A	A
					0.400000002		
					0.400000002		
					0.400000002		
					0.400000002		
					0.400000002		
					0.4		
					0.4		
					0.4		
7.76%	7.47%	7.56%	7.86%	7.61%	0.387	BB	BBB
7.48%	7.20%	7.56%	7.86%	7.61%	0.387	BB	BBB
7.84%	7.56%	7.62%	7.89%	7.66%	0.387	A	AA
8.28%	0.079883799	0.080453029	0.083446945	0.081086293	0.4	BBB	A
7.95%	7.67%	7.72%	8.01%	7.78%	0.387	BBB	A
7.84%	7.56%	7.62%	7.89%	7.66%	0.387	A	AA
7.72%	7.49%	7.36%	7.64%	7.56%	0.4	BBB	A
7.72%	7.49%	7.36%	7.64%	7.56%	0.4	BBB	A
7.84%	7.56%	7.62%	7.89%	7.66%	0.387	A	AA
7.72%	7.49%	7.36%	7.64%	7.56%	0.4	BBB	A
7.72%	7.49%	7.36%	7.64%	7.56%	0.4	BBB	A
7.78%	7.47%	7.56%	7.86%	7.61%	0.387	BB	BBB
7.84%	7.56%	7.62%	7.89%	7.66%	0.387	A	AA
7.84%	7.56%	7.62%	7.89%	7.66%	0.387	A	AA
8.28%	7.99%	8.05%	8.34%	8.11%	0.4	BBB	A
					0.387		
7.84%	7.56%	7.62%	7.89%	7.66%	0.387	A	AA
7.72%	7.49%	7.36%	7.64%	7.56%	0.4	BBB	A
					0.4		
1.81%	0.018735586	0.019619308	0.0185	0.019327381	0.4	BBB	BBB
					0.4		
					0.4		
					0.4		
1.87%	1.94%	2.03%	1.85%	2.05%	0.4	A	A
1.79%	1.86%	1.94%	1.85%	1.96%	0.4	AA	AA
1.78%	1.84%	1.93%	1.85%	1.94%	0.4	A	A
1.71%	1.77%	1.86%	1.85%	1.87%	0.4	A	A
1.87%	1.94%	2.03%	1.85%	2.05%	0.4	A	A
1.79%	1.86%	1.94%	1.85%	1.96%	0.4	AA	AA
					0.4		
1.79%	1.86%	1.94%	1.85%	1.96%	0.4	AA	AA
					0.4		
1.81%	0.018735586	0.019619308	0.0185	0.019327381	0.4	BBB	BBB
					0.4		
					0.4		
1.79%	1.86%	1.94%	1.85%	1.96%	0.4	AA	AA

NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BB	NR	NR
NR	B	NR	BBB	B	
NR	B	NR	BBB	B	
NR	B	NR	BBB	B	
A	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
			NR		
			NR		
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	AA	AA	AA	A	AA
AA	AA	AAA	AA	AA	AA
BBB	A	A	A	BBB	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA

BBB	A	BBB	A	A	A
BBB	A	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
BBB	A	BBB	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	AA
BBB	A	A	BBB	BBB	BBB

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	A	A	A
A	AA	AA	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA

		NR	NR	3 Government
		NR	NR	3 Government
		NR	NR	3 Government
			NR	Government
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	A	A	A	8 Consumer Services
			NR	Consumer Services
BBB	BB	BB	AA	9 Consumer Services
A	BBB	BBB	AA	9 Consumer Services
A	BBB	BBB	AA	9 Consumer Services
A	A	A	A	8 Consumer Services
A	A	A	A	6 Consumer Services
			NR	2 Utilities
			NR	2 Utilities
AA	AA	AA	AA	11 Government
AA	AA	AA	AA	11 Government
AA	AA	AA	AA	11 Government
			NR	Government
A	A	A	AA	12 Government
AA	AA	AA	AA	11 Government
BBB	BBB	BBB	AA	12 Government
AA	AA	AA	AA	11 Government
AA	AA	AA	AA	11 Government
			NR	Government
A	A	A	AA	12 Government
A	A	A	AA	12 Government
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BB	BB	AA	13 Consumer Goods
BB	BB	BB	AA	13 Consumer Goods
A	A	A	AA	11 Consumer Goods
BBB	BBB	BBB	AA	13 Consumer Goods
BBB	BBB	BBB	AA	13 Consumer Goods
A	A	A	AA	11 Consumer Goods
BBB	BBB	A	A	7 Consumer Goods
BBB	BBB	A	A	7 Consumer Goods
A	A	A	AA	11 Consumer Goods
BBB	BBB	A	A	7 Consumer Goods
BBB	BBB	A	A	7 Consumer Goods
BB	BB	BB	AA	13 Consumer Goods
A	A	A	AA	11 Consumer Goods
A	A	A	AA	11 Consumer Goods
BBB	BBB	BBB	AA	13 Consumer Goods
			NR	Consumer Goods
A	A	A	AA	11 Consumer Goods
BBB	BBB	A	A	7 Consumer Goods
			NR	Basic Materials
BB	NR	BB	AA	10 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BBB	NR	BBB	A	3 Basic Materials
A	NR	A	AA	9 Basic Materials
BBB	NR	BBB	AA	10 Basic Materials
BBB	NR	BBB	AA	10 Basic Materials
BBB	NR	BBB	A	3 Basic Materials
A	NR	A	AA	9 Basic Materials
			NR	Basic Materials
A	NR	A	AA	9 Basic Materials
			NR	Basic Materials
BB	NR	BB	AA	10 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
A	NR	A	AA	9 Basic Materials

Asia	Bahrain	BBB	BB	Thin	Thin	Thin	Thin
Asia	Bahrain	BBB	BB	Thin	Thin	Thin	Thin
Asia	Bahrain	BBB	BB	Thin	Thin	Thin	Thin
Asia	Bahrain	BBB	BB				
N.Amer	United States	BB	BB		Thin	Thin	DocAdj
N.Amer	United States	BB	BB		Thin	Thin	DocAdj
N.Amer	United States	BB	BB		Thin	Thin	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
Lat.Amer	Argentina	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Argentina	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Argentina	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Argentina	B	B				
Lat.Amer	Argentina	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Argentina	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Argentina	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Argentina	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Argentina	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Argentina	B	B				
Lat.Amer	Argentina	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Argentina	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	CcyGrp	Thin	Thin			Thin
Thin	CcyGrp	Thin	Thin			Thin
Thin	DocAdj	Thin	Thin			Thin
Thin	DocAdj	DocAdj				
Thin	DocAdj	DocAdj				
Thin	DocAdj	DocAdj				
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp

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ARMLLSGDMM	31-Jul-08 ARMLL
ARMLLTWDMM	31-Jul-08 ARMLL
ARMLLUSDCR	31-Jul-08 ARMLL
ARMLLUSDMM	31-Jul-08 ARMLL
ARMLLUSDMR	31-Jul-08 ARMLL
ARMLLUSDXR	31-Jul-08 ARMLL
ARMLL-DFSCAUDMR	31-Jul-08 ARMLL-DFSC
ARMLL-DFSCCADCR	31-Jul-08 ARMLL-DFSC
ARMLL-DFSCEURCR	31-Jul-08 ARMLL-DFSC
ARMLL-DFSCEURMR	31-Jul-08 ARMLL-DFSC
ARMLL-DFSCGBPMR	31-Jul-08 ARMLL-DFSC
ARMLL-DFSCJPYMR	31-Jul-08 ARMLL-DFSC
ARMLL-DFSCUSDCR	31-Jul-08 ARMLL-DFSC
ARMLL-DFSCUSDMR	31-Jul-08 ARMLL-DFSC
ARMLL-FinAUDCR	31-Jul-08 ARMLL-Fin
ARMLL-FinAUDMM	31-Jul-08 ARMLL-Fin
ARMLL-FinCADMM	31-Jul-08 ARMLL-Fin
ARMLL-FinCHFCR	31-Jul-08 ARMLL-Fin
ARMLL-FinCHFMM	31-Jul-08 ARMLL-Fin
ARMLL-FinEURCR	31-Jul-08 ARMLL-Fin
ARMLL-FinEURMM	31-Jul-08 ARMLL-Fin
ARMLL-FinEURMR	31-Jul-08 ARMLL-Fin
ARMLL-FinEURXR	31-Jul-08 ARMLL-Fin
ARMLL-FinGBPMM	31-Jul-08 ARMLL-Fin
ARMLL-FinHKDMM	31-Jul-08 ARMLL-Fin
ARMLL-FinJPYCR	31-Jul-08 ARMLL-Fin
ARMLL-FinJPYMM	31-Jul-08 ARMLL-Fin
ARMLL-FinNOKMM	31-Jul-08 ARMLL-Fin
ARMLL-FinSEKMM	31-Jul-08 ARMLL-Fin
ARMLL-FinSGDCR	31-Jul-08 ARMLL-Fin
ARMLL-FinSGDMM	31-Jul-08 ARMLL-Fin
ARMLL-FinTWDMM	31-Jul-08 ARMLL-Fin
ARMLL-FinUSDCR	31-Jul-08 ARMLL-Fin
ARMLL-FinUSDMM	31-Jul-08 ARMLL-Fin
ARMLL-FinUSDMR	31-Jul-08 ARMLL-Fin
ARMLL-UsaEURMM	31-Jul-08 ARMLL-Usa
ARMLL-UsaEURMR	31-Jul-08 ARMLL-Usa
ARMLL-UsaEURXR	31-Jul-08 ARMLL-Usa
ARMLL-UsaGBPMR	31-Jul-08 ARMLL-Usa
ARMLL-UsaSEKMR	31-Jul-08 ARMLL-Usa
ARMLL-UsaUSDMM	31-Jul-08 ARMLL-Usa
ARMLL-UsaUSDMR	31-Jul-08 ARMLL-Usa
ARMLL-UsaUSDXR	31-Jul-08 ARMLL-Usa
ARSEURMR	31-Jul-08 ARS
ARSUSDMR	31-Jul-08 ARS
ARSUSDXR	31-Jul-08 ARS
ARSUSDMR	31-Jul-08 ARS
ARSUSDXR	31-Jul-08 ARS
ARVEEURCR	31-Jul-08 ARVE
ARVEEURMM	31-Jul-08 ARVE
ARVEEURMR	31-Jul-08 ARVE
ARVEEURXR	31-Jul-08 ARVE
ARVEUSDCR	31-Jul-08 ARVE
ARVEUSDMM	31-Jul-08 ARVE
ARVEUSDMR	31-Jul-08 ARVE
ARVEUSDXR	31-Jul-08 ARVE
ARWAUDMR	31-Jul-08 ARW
ARWAUDXR	31-Jul-08 ARW
ARWCADMR	31-Jul-08 ARW
ARWCHFMR	31-Jul-08 ARW
ARWEURCR	31-Jul-08 ARW
ARWEURMM	31-Jul-08 ARW
ARWEURMR	31-Jul-08 ARW
ARWEURXR	31-Jul-08 ARW
ARWGBPMR	31-Jul-08 ARW
ARWGBPXR	31-Jul-08 ARW
ARWHKDMR	31-Jul-08 ARW
ARWHKDXR	31-Jul-08 ARW
ARWJPYCR	31-Jul-08 ARW
ARWJPYMR	31-Jul-08 ARW
ARWJPYXR	31-Jul-08 ARW
ARWNZDMR	31-Jul-08 ARW
ARWSEKMR	31-Jul-08 ARW
ARWSEKXR	31-Jul-08 ARW

ArcelorMittal	LL332J	SNRFOR	SGD
ArcelorMittal	LL332J	SNRFOR	TWD
ArcelorMittal	LL332J	SNRFOR	USD
ArcelorMittal	LL332J	SNRFOR	USD
ArcelorMittal	LL332J	SNRFOR	USD
ArcelorMittal	LL332J	SNRFOR	USD
ArcelorMittal Dofasco Inc	03CCAN	SNRFOR	AUD
ArcelorMittal Dofasco Inc	03CCAN	SNRFOR	CAD
ArcelorMittal Dofasco Inc	03CCAN	SNRFOR	EUR
ArcelorMittal Dofasco Inc	03CCAN	SNRFOR	EUR
ArcelorMittal Dofasco Inc	03CCAN	SNRFOR	GBP
ArcelorMittal Dofasco Inc	03CCAN	SNRFOR	JPY
ArcelorMittal Dofasco Inc	03CCAN	SNRFOR	USD
ArcelorMittal Dofasco Inc	03CCAN	SNRFOR	USD
ArcelorMittal Fin	LL332I	SNRFOR	AUD
ArcelorMittal Fin	LL332I	SNRFOR	AUD
ArcelorMittal Fin	LL332I	SNRFOR	CAD
ArcelorMittal Fin	LL332I	SNRFOR	CHF
ArcelorMittal Fin	LL332I	SNRFOR	CHF
ArcelorMittal Fin	LL332I	SNRFOR	EUR
ArcelorMittal Fin	LL332I	SNRFOR	EUR
ArcelorMittal Fin	LL332I	SNRFOR	EUR
ArcelorMittal Fin	LL332I	SNRFOR	EUR
ArcelorMittal Fin	LL332I	SNRFOR	GBP
ArcelorMittal Fin	LL332I	SNRFOR	HKD
ArcelorMittal Fin	LL332I	SNRFOR	JPY
ArcelorMittal Fin	LL332I	SNRFOR	JPY
ArcelorMittal Fin	LL332I	SNRFOR	NOK
ArcelorMittal Fin	LL332I	SNRFOR	SEK
ArcelorMittal Fin	LL332I	SNRFOR	SGD
ArcelorMittal Fin	LL332I	SNRFOR	SGD
ArcelorMittal Fin	LL332I	SNRFOR	TWD
ArcelorMittal Fin	LL332I	SNRFOR	USD
ArcelorMittal Fin	LL332I	SNRFOR	USD
ArcelorMittal Fin	LL332I	SNRFOR	USD
ArcelorMittal USA Inc	03CCAM	SNRFOR	EUR
ArcelorMittal USA Inc	03CCAM	SNRFOR	EUR
ArcelorMittal USA Inc	03CCAM	SNRFOR	EUR
ArcelorMittal USA Inc	03CCAM	SNRFOR	GBP
ArcelorMittal USA Inc	03CCAM	SNRFOR	SEK
ArcelorMittal USA Inc	03CCAM	SNRFOR	USD
ArcelorMittal USA Inc	03CCAM	SNRFOR	USD
ArcelorMittal USA Inc	03CCAM	SNRFOR	USD
Aleris Intl Inc	0B58BE	SECDOM	EUR
Aleris Intl Inc	0B58BE	SECDOM	USD
Aleris Intl Inc	0B58BE	SECDOM	USD
Aleris Intl Inc	0B58BE	SNRFOR	USD
Aleris Intl Inc	0B58BE	SNRFOR	USD
Aries Vermoegensverwaltungs GmbH	DJB8CY	SNRFOR	EUR
Aries Vermoegensverwaltungs GmbH	DJB8CY	SNRFOR	EUR
Aries Vermoegensverwaltungs GmbH	DJB8CY	SNRFOR	EUR
Aries Vermoegensverwaltungs GmbH	DJB8CY	SNRFOR	EUR
Aries Vermoegensverwaltungs GmbH	DJB8CY	SNRFOR	USD
Aries Vermoegensverwaltungs GmbH	DJB8CY	SNRFOR	USD
Aries Vermoegensverwaltungs GmbH	DJB8CY	SNRFOR	USD
Aries Vermoegensverwaltungs GmbH	DJB8CY	SNRFOR	USD
Arrow Electrs Inc	0E69A8	SNRFOR	AUD
Arrow Electrs Inc	0E69A8	SNRFOR	AUD
Arrow Electrs Inc	0E69A8	SNRFOR	CAD
Arrow Electrs Inc	0E69A8	SNRFOR	CHF
Arrow Electrs Inc	0E69A8	SNRFOR	EUR
Arrow Electrs Inc	0E69A8	SNRFOR	EUR
Arrow Electrs Inc	0E69A8	SNRFOR	EUR
Arrow Electrs Inc	0E69A8	SNRFOR	EUR
Arrow Electrs Inc	0E69A8	SNRFOR	GBP
Arrow Electrs Inc	0E69A8	SNRFOR	GBP
Arrow Electrs Inc	0E69A8	SNRFOR	HKD
Arrow Electrs Inc	0E69A8	SNRFOR	HKD
Arrow Electrs Inc	0E69A8	SNRFOR	JPY
Arrow Electrs Inc	0E69A8	SNRFOR	JPY
Arrow Electrs Inc	0E69A8	SNRFOR	JPY
Arrow Electrs Inc	0E69A8	SNRFOR	NZD
Arrow Electrs Inc	0E69A8	SNRFOR	SEK
Arrow Electrs Inc	0E69A8	SNRFOR	SEK

MM	Composite	0.008147222	0.009838151	0.012119105	0.014542271	0.015995805	0.017327778
MM	Composite	0.008147222	0.009838151	0.012119105	0.014542271	0.015995805	0.017327778
CR	Composite	0.85%	1.02%	1.26%	1.52%	1.63%	1.80%
MM	Composite	0.008147222	0.009838151	0.012119105	0.014542271	0.015995805	0.017327778
MR	Composite	0.81%	0.97%	1.20%	1.44%	1.58%	1.71%
XR	Composite						
MR	Composite						
CR	Composite						
CR	Composite						
MR	Composite	0.002136	0.002975	0.002246125	0.0036	0.003626433	0.004337525
MR	Composite						
MR	Composite						
CR	Composite						
MR	Composite	0.21%	0.30%	0.22%	0.36%	0.36%	0.43%
CR	Composite	0.75%	0.92%	1.13%	1.36%	1.47%	1.62%
MM	Composite	0.007507888	0.009216216	0.011305774	0.013569062	0.014720149	0.016193332
MM	Composite	0.007532285	0.008898008	0.011195835	0.013435721	0.01466694	0.016132351
CR	Composite	0.007773451	0.009268758	0.011702646	0.014002515	0.015151247	0.016657349
MM	Composite	0.75%	0.89%	1.12%	1.34%	1.47%	1.61%
CR	Composite	0.78%	0.93%	1.17%	1.40%	1.52%	1.67%
MM	Composite	0.75%	0.89%	1.12%	1.34%	1.47%	1.61%
MR	Composite	0.74%	0.90%	1.11%	1.33%	1.45%	1.59%
XR	Composite						
MM	Composite	0.007532285	0.008898008	0.011195835	0.013435721	0.01466694	0.016132351
MM	Composite	0.007532285	0.008898008	0.011195835	0.013435721	0.01466694	0.016132351
CR	Composite	0.75%	0.92%	1.14%	1.36%	1.53%	1.62%
MM	Composite	0.007507888	0.009216216	0.010929874	0.013569062	0.014644746	0.016193332
MM	Composite	0.007532285	0.008898008	0.011195835	0.013435721	0.01466694	0.016132351
MM	Composite	0.007532285	0.008898008	0.011195835	0.013435721	0.01466694	0.016132351
CR	Composite	0.78%	0.93%	1.17%	1.40%	1.52%	1.67%
MM	Composite	0.75%	0.89%	1.12%	1.34%	1.47%	1.61%
MM	Composite	0.75%	0.89%	1.12%	1.34%	1.47%	1.61%
CR	Composite	0.78%	0.93%	1.17%	1.40%	1.52%	1.67%
MM	Composite	0.75%	0.89%	1.12%	1.34%	1.47%	1.61%
MR	Composite	0.74%	0.90%	1.11%	1.33%	1.45%	1.59%
MM	Composite	0.004132114	0.006967647	0.014086294	0.01885526	0.018988878	0.019001584
MR	Composite	0.41%	0.70%	1.41%	1.89%	1.92%	1.91%
XR	Composite	0.004132114	0.006967647	0.014086294	0.017972758	0.018259841	0.018107289
MR	Composite	0.41%	0.70%	1.41%	1.89%	1.92%	1.91%
MR	Composite	0.004132114	0.006967647	0.014086294	0.018869132	0.019181235	0.019067341
MM	Composite						
MR	Composite	0.41%	0.70%	1.41%	1.89%	1.92%	1.91%
XR	Composite	0.41%	0.70%	1.41%	1.80%	1.83%	1.81%
MR	Composite	4.98%	4.98%	4.98%	4.98%	6.00%	6.00%
MR	Composite	4.98%	4.98%	4.98%	4.98%	6.00%	6.00%
XR	Composite	4.98%	4.98%	4.98%	4.98%	6.00%	6.00%
MR	Composite	3.63%	3.83%	3.83%	3.87%	3.83%	3.66%
XR	Composite	0.0362625	0.038257959	0.038254207	0.038709509	0.038252238	0.036597622
CR	Composite	0.000198198	0.000198198	0.000198198	0.000198198	0.000198198	0.000198198
MM	Composite	0.000198198	0.000198198	0.000198198	0.000198198	0.000198198	0.000198198
MR	Composite						
XR	Composite	0.02%	0.02%	0.02%	0.02%	0.02%	0.02%
CR	Composite	0.000198198	0.000198198	0.000198198	0.000198198	0.000198198	0.000198198
MM	Composite	0.000198198	0.000198198	0.000198198	0.000198198	0.000198198	0.000198198
MR	Composite						
XR	Composite	0.02%	0.02%	0.02%	0.02%	0.02%	0.02%
MR	Composite	0.17%	0.27%	0.38%	0.52%	0.60%	0.68%
XR	Composite	0.17%	0.27%	0.36%	0.50%	0.57%	0.65%
MR	Composite	0.17%	0.28%	0.39%	0.53%	0.61%	0.68%
MR	Composite	0.17%	0.28%	0.39%	0.53%	0.61%	0.68%
CR	Composite	0.17%	0.28%	0.40%	0.55%	0.64%	0.71%
MM	Composite	0.17%	0.27%	0.38%	0.53%	0.61%	0.68%
MR	Composite	0.17%	0.28%	0.39%	0.53%	0.61%	0.68%
XR	Composite	0.17%	0.27%	0.37%	0.50%	0.58%	0.65%
MR	Composite	0.001729375	0.002818707	0.003880215	0.005269634	0.006051127	0.006761454
XR	Composite	0.17%	0.27%	0.37%	0.50%	0.58%	0.65%
MR	Composite	0.17%	0.28%	0.39%	0.53%	0.61%	0.68%
XR	Composite	0.17%	0.27%	0.37%	0.50%	0.58%	0.65%
CR	Composite						
MR	Composite	0.17%	0.27%	0.37%	0.53%	0.61%	0.69%
XR	Composite	0.17%	0.27%	0.37%	0.51%	0.58%	0.66%
MR	Composite	0.17%	0.28%	0.39%	0.53%	0.61%	0.68%
MR	Composite	0.17%	0.28%	0.39%	0.53%	0.61%	0.68%
XR	Composite	0.17%	0.27%	0.37%	0.50%	0.58%	0.65%

1.79%	0.018618666	0.019380041	0.0185	0.019646254	0.4 AA	AA
1.79%	0.018618666	0.019380041	0.0185	0.019646254	0.4 AA	AA
1.87%	1.94%	2.03%	1.85%	2.05%	0.4 A	A
1.79%	0.018618666	0.019380041	0.0185	0.019646254	0.4 AA	AA
1.78%	1.84%	1.93%	1.85%	1.94%	0.4 A	A
					0.4	
					0.4	
					0.4	
					0.4	
0.58%	0.0055015	0.0052	0.0052		0.4 NR	A
					0.4	
					0.4	
					0.4	
0.58%	0.55%	0.52%	0.52%		0.4 NR	A
1.67%	1.73%	1.70%	1.74%	1.81%	0.394583335 BBB	BBB
1.67%	0.017282787	0.016950033	0.017361763	0.018094201	0.394583335 BBB	BBB
1.67%	0.01726178	0.016862682	0.017361763	0.018058189	0.4 AA	AA
1.72%	0.017741435	0.017574735	0.01808517	0.018810613	0.387142859 A	A
1.67%	1.73%	1.69%	1.74%	1.81%	0.4 AA	AA
1.72%	1.77%	1.76%	1.81%	1.88%	0.387142859 A	A
1.67%	1.73%	1.69%	1.74%	1.81%	0.4 AA	AA
1.65%	1.70%	1.67%	1.72%	1.79%	0.394583335 A	A
					0.394583335	
1.67%	0.01726178	0.016862682	0.017361763	0.018058189	0.4 AA	AA
1.67%	0.01726178	0.016862682	0.017361763	0.018058189	0.4 AA	AA
1.67%	1.73%	1.70%	1.74%	1.81%	0.394583335 BBB	BBB
1.67%	0.017282787	0.016950033	0.017361763	0.018094201	0.4 BBB	BBB
1.67%	0.01726178	0.016862682	0.017361763	0.018058189	0.4 AA	AA
1.67%	0.01726178	0.016862682	0.017361763	0.018058189	0.4 AA	AA
1.72%	1.77%	1.76%	1.81%	1.88%	0.387142859 A	A
1.67%	1.73%	1.69%	1.74%	1.81%	0.4 AA	AA
1.67%	1.73%	1.69%	1.74%	1.81%	0.4 AA	AA
1.72%	1.77%	1.76%	1.81%	1.88%	0.387142859 A	A
1.67%	1.73%	1.69%	1.74%	1.81%	0.4 AA	AA
1.65%	1.70%	1.67%	1.72%	1.79%	0.394583335 A	A
1.91%	0.019480882	0.019927511	0.020146484	0.019337795	0.4 NR	NR
1.91%	1.96%	1.97%	1.99%	1.93%	0.4 NR	NR
1.82%	0.018383168	0.018993409	0.019202117	0.019337795	0.4 NR	NR
1.91%	1.96%	1.97%	1.99%	1.93%	0.4 NR	NR
1.91%	0.019606389	0.019719933	0.019936624	0.019337795	0.4 NR	NR
					0.4	
1.91%	1.96%	1.97%	1.99%	1.93%	0.4 NR	NR
1.82%	1.84%	1.90%	1.92%	1.93%	0.4 NR	NR
5.83%	5.83%	5.83%	5.83%	5.83%	0.675	
5.83%	5.83%	5.83%	5.83%	5.83%	0.675	
5.83%	5.83%	5.83%	5.83%	5.83%	0.675	
3.66%	3.66%	3.66%	3.66%	3.66%	0.675 NR	NR
0.036597622	0.036597622	0.036597622	0.036597622	0.036597622	0.675 NR	NR
0.03%	0.03%	0.03%	0.03%	0.03%	0.200000001	
0.03%	0.03%	0.03%	0.03%	0.03%	0.200000001	
					0.200000001	
0.03%	0.03%	0.03%	0.03%	0.03%	0.200000001	
0.03%	0.03%	0.03%	0.03%	0.03%	0.200000001	
0.03%	0.03%	0.03%	0.03%	0.03%	0.200000001	
					0.200000001	
0.03%	0.03%	0.03%	0.03%	0.03%	0.200000001	
0.71%	0.76%	0.98%	1.24%	1.15%	0.4 NR	BBB
0.68%	0.73%	0.98%	1.24%	1.15%	0.4 NR	BBB
0.70%	0.77%	0.98%	1.26%	1.15%	0.4 NR	AA
0.70%	0.77%	0.98%	1.26%	1.15%	0.4 NR	AA
0.74%	0.81%	0.98%	1.32%	1.15%	0.4 NR	A
0.71%	0.78%	0.98%	1.27%	1.15%	0.4 NR	A
0.70%	0.77%	0.98%	1.26%	1.15%	0.4 NR	AA
0.68%	0.74%	0.98%	1.21%	1.15%	0.4 NR	A
0.70%	0.007695148	0.009783596	0.012553333	0.0115	0.4 NR	AA
0.68%	0.74%	0.98%	1.21%	1.15%	0.4 NR	A
0.70%	0.77%	0.98%	1.26%	1.15%	0.4 NR	AA
0.68%	0.74%	0.98%	1.21%	1.15%	0.4 NR	A
					0.4	
0.71%	0.76%	0.98%	1.24%	1.15%	0.4 NR	BBB
0.68%	0.73%	0.98%	1.24%	1.15%	NR	BBB
0.70%	0.77%	0.98%	1.26%	1.15%	0.4 NR	AA
0.70%	0.77%	0.98%	1.26%	1.15%	0.4 NR	AA
0.68%	0.74%	0.98%	1.21%	1.15%	0.4 NR	A

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	A	A	A
BBB	A	BBB	BBB	BBB	A
BBB	A	BBB	BBB	BBB	A
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
NR	BB	BBB	BBB	BBB	BBB
NR	BBB	A	A	A	A
NR	BBB	A	A	BBB	A
NR	BBB	A	A	A	A
NR	BBB	A	A	A	A
NR	BBB	A	A	A	A
NR	BBB	A	A	BBB	A
	NR		NR	NR	
	NR		NR	NR	
	NR		NR	NR	
NR	NR	NR	NR		
NR	NR	NR	NR		
			NR	NR	
			NR	NR	
			NR	NR	
			NR	NR	
			NR	NR	
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AAA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AAA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	AA	AA	AA	AA	AA

A	NR	A	AA	9 Basic Materials
A	NR	A	AA	9 Basic Materials
BBB	NR	BBB	A	3 Basic Materials
A	NR	A	AA	9 Basic Materials
BBB	NR	BBB	AA	10 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR		BB	4 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR		BB	4 Basic Materials
BB	BB	BB	AA	11 Basic Materials
BB	BB	BB	AA	11 Basic Materials
A	A	BBB	AA	10 Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
A	A	BBB	AA	10 Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
A	A	BBB	AA	10 Basic Materials
BBB	BBB	BBB	AA	11 Basic Materials
			NR	Basic Materials
A	A	BBB	AA	10 Basic Materials
A	A	BBB	AA	10 Basic Materials
BB	BB	BB	AA	11 Basic Materials
BB	BB	BB	AA	11 Basic Materials
A	A	BBB	AA	10 Basic Materials
A	A	BBB	AA	10 Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
A	A	BBB	AA	10 Basic Materials
A	A	BBB	AA	10 Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
A	A	BBB	AA	10 Basic Materials
BBB	BBB	BBB	AA	11 Basic Materials
B	BBB	NR	A	4 Basic Materials
B	BBB	NR	A	3 Basic Materials
B	BBB	NR	A	4 Basic Materials
B	BBB	NR	A	3 Basic Materials
B	BBB	NR	A	3 Basic Materials
			NR	Basic Materials
B	BBB	NR	A	3 Basic Materials
B	BBB	NR	A	4 Basic Materials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
NR	B	NR	A	3 Industrials
NR	B	NR	A	4 Industrials
NR	BBB	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
NR	BB	NR	A	9 Industrials
NR	BB	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
NR	BB	NR	A	6 Industrials
NR	BBB	NR	A	9 Industrials
NR	BB	NR	A	6 Industrials
NR	BBB	NR	A	9 Industrials
NR	BB	NR	A	6 Industrials
			NR	Industrials
NR	B	NR	A	3 Industrials
NR	B	NR	A	3 Industrials
NR	BBB	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
NR	BB	NR	A	6 Industrials

Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BBB	BBB				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Luxembourg	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier
Europe	Luxembourg	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	Thin	Thin	DocAdj
N.Amer	United States	BBB	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
Europe	Germany		AA				
Europe	Germany		AA				
Europe	Germany		AA				
Europe	Germany		AA				
Europe	Germany		AA				
Europe	Germany		AA				
Europe	Germany		AA				
Europe	Germany		AA				
N.Amer	United States	BBB	A	Thin	Entity Tier	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

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ARWSGDMR	31-Jul-08 ARW
ARWTWDCR	31-Jul-08 ARW
ARWUSDCR	31-Jul-08 ARW
ARWUSDMM	31-Jul-08 ARW
ARWUSDMR	31-Jul-08 ARW
ARWUSDXR	31-Jul-08 ARW
ASABREEURCR	31-Jul-08 ASABRE
ASABREEURMM	31-Jul-08 ASABRE
ASABREJPYCR	31-Jul-08 ASABRE
ASABREJPYMR	31-Jul-08 ASABRE
ASABREJPYXR	31-Jul-08 ASABRE
ASABREUSDCR	31-Jul-08 ASABRE
ASABREUSDMM	31-Jul-08 ASABRE
ASABREUSDMR	31-Jul-08 ASABRE
ASACHEEURCR	31-Jul-08 ASACHE
ASACHEEURMM	31-Jul-08 ASACHE
ASACHEJPYCR	31-Jul-08 ASACHE
ASACHEJPYMR	31-Jul-08 ASACHE
ASACHEJPYXR	31-Jul-08 ASACHE
ASACHEUSDCR	31-Jul-08 ASACHE
ASACHEUSDMM	31-Jul-08 ASACHE
ASAGLAEURCR	31-Jul-08 ASAGLA
ASAGLAEURMR	31-Jul-08 ASAGLA
ASAGLAJPYCR	31-Jul-08 ASAGLA
ASAGLAJPYMR	31-Jul-08 ASAGLA
ASAGLAJPYXR	31-Jul-08 ASAGLA
ASAGLAUSDCR	31-Jul-08 ASAGLA
ASAGLAUSDMR	31-Jul-08 ASAGLA
ASHAUDCR	31-Jul-08 ASH
ASHAUDMR	31-Jul-08 ASH
ASHCHFMR	31-Jul-08 ASH
ASHEURCR	31-Jul-08 ASH
ASHEURMM	31-Jul-08 ASH
ASHEURMR	31-Jul-08 ASH
ASHHKDMR	31-Jul-08 ASH
ASHJPYMR	31-Jul-08 ASH
ASHNZDMR	31-Jul-08 ASH
ASHSGDMR	31-Jul-08 ASH
ASHUSDCR	31-Jul-08 ASH
ASHUSDMM	31-Jul-08 ASH
ASHUSDMR	31-Jul-08 ASH
ASHUSDXR	31-Jul-08 ASH
ASIAAUDCR	31-Jul-08 ASIA
ASIAAUDMR	31-Jul-08 ASIA
ASIAEURCR	31-Jul-08 ASIA
ASIAEURMM	31-Jul-08 ASIA
ASIAEURMR	31-Jul-08 ASIA
ASIAGBPMM	31-Jul-08 ASIA
ASIAGBPMR	31-Jul-08 ASIA
ASIAJPYCR	31-Jul-08 ASIA
ASIAJPYMR	31-Jul-08 ASIA
ASIASGDCR	31-Jul-08 ASIA
ASIATRYCR	31-Jul-08 ASIA
ASIATWDCR	31-Jul-08 ASIA
ASIAUSDCR	31-Jul-08 ASIA
ASIAUSDMM	31-Jul-08 ASIA
ASIAUSDMR	31-Jul-08 ASIA
ASIAZARCR	31-Jul-08 ASIA
ASMLEURCR	31-Jul-08 ASML
ASMLEURMM	31-Jul-08 ASML
ASMLUSDCR	31-Jul-08 ASML
ASMLUSDMM	31-Jul-08 ASML
ASNEURCR	31-Jul-08 ASN
ASNEURMM	31-Jul-08 ASN
ASNEURMR	31-Jul-08 ASN
ASNUSDCR	31-Jul-08 ASN
ASNUSDMM	31-Jul-08 ASN
ASNUSDMR	31-Jul-08 ASN
ASNUSDXR	31-Jul-08 ASN
ASN-OpTrustEURMM	31-Jul-08 ASN-OpTrust
ASN-OpTrustEURMR	31-Jul-08 ASN-OpTrust
ASN-OpTrustEURXR	31-Jul-08 ASN-OpTrust
ASN-OpTrustJPYMR	31-Jul-08 ASN-OpTrust
ASN-OpTrustSGDMR	31-Jul-08 ASN-OpTrust

Arrow Electrs Inc	0E69A8	SNRFOR	SGD
Arrow Electrs Inc	0E69A8	SNRFOR	TWD
Arrow Electrs Inc	0E69A8	SNRFOR	USD
Arrow Electrs Inc	0E69A8	SNRFOR	USD
Arrow Electrs Inc	0E69A8	SNRFOR	USD
Arrow Electrs Inc	0E69A8	SNRFOR	USD
Asahi Breweries Ltd	JJ2356	SNRFOR	EUR
Asahi Breweries Ltd	JJ2356	SNRFOR	EUR
Asahi Breweries Ltd	JJ2356	SNRFOR	JPY
Asahi Breweries Ltd	JJ2356	SNRFOR	JPY
Asahi Breweries Ltd	JJ2356	SNRFOR	JPY
Asahi Breweries Ltd	JJ2356	SNRFOR	USD
Asahi Breweries Ltd	JJ2356	SNRFOR	USD
Asahi Breweries Ltd	JJ2356	SNRFOR	USD
Asahi Kasei Corp	0E7740	SNRFOR	EUR
Asahi Kasei Corp	0E7740	SNRFOR	EUR
Asahi Kasei Corp	0E7740	SNRFOR	JPY
Asahi Kasei Corp	0E7740	SNRFOR	JPY
Asahi Kasei Corp	0E7740	SNRFOR	JPY
Asahi Kasei Corp	0E7740	SNRFOR	USD
Asahi Kasei Corp	0E7740	SNRFOR	USD
Asahi Glass Co Ltd	0E76CC	SNRFOR	EUR
Asahi Glass Co Ltd	0E76CC	SNRFOR	EUR
Asahi Glass Co Ltd	0E76CC	SNRFOR	JPY
Asahi Glass Co Ltd	0E76CC	SNRFOR	JPY
Asahi Glass Co Ltd	0E76CC	SNRFOR	JPY
Asahi Glass Co Ltd	0E76CC	SNRFOR	USD
Asahi Glass Co Ltd	0E76CC	SNRFOR	USD
Ashland Inc	0E8624	SNRFOR	AUD
Ashland Inc	0E8624	SNRFOR	AUD
Ashland Inc	0E8624	SNRFOR	CHF
Ashland Inc	0E8624	SNRFOR	EUR
Ashland Inc	0E8624	SNRFOR	EUR
Ashland Inc	0E8624	SNRFOR	EUR
Ashland Inc	0E8624	SNRFOR	HKD
Ashland Inc	0E8624	SNRFOR	JPY
Ashland Inc	0E8624	SNRFOR	NZD
Ashland Inc	0E8624	SNRFOR	SGD
Ashland Inc	0E8624	SNRFOR	USD
Ashland Inc	0E8624	SNRFOR	USD
Ashland Inc	0E8624	SNRFOR	USD
Ashland Inc	0E8624	SNRFOR	USD
Asian Dev Bk	0E967D	SNRFOR	AUD
Asian Dev Bk	0E967D	SNRFOR	AUD
Asian Dev Bk	0E967D	SNRFOR	EUR
Asian Dev Bk	0E967D	SNRFOR	EUR
Asian Dev Bk	0E967D	SNRFOR	EUR
Asian Dev Bk	0E967D	SNRFOR	GBP
Asian Dev Bk	0E967D	SNRFOR	GBP
Asian Dev Bk	0E967D	SNRFOR	JPY
Asian Dev Bk	0E967D	SNRFOR	JPY
Asian Dev Bk	0E967D	SNRFOR	SGD
Asian Dev Bk	0E967D	SNRFOR	TRY
Asian Dev Bk	0E967D	SNRFOR	TWD
Asian Dev Bk	0E967D	SNRFOR	USD
Asian Dev Bk	0E967D	SNRFOR	USD
Asian Dev Bk	0E967D	SNRFOR	USD
Asian Dev Bk	0E967D	SNRFOR	ZAR
ASML Hldg NV	NN775E	SNRFOR	EUR
ASML Hldg NV	NN775E	SNRFOR	EUR
ASML Hldg NV	NN775E	SNRFOR	USD
ASML Hldg NV	NN775E	SNRFOR	USD
ARCHSTONE SMITH Tr	03CEDB	SNRFOR	EUR
ARCHSTONE SMITH Tr	03CEDB	SNRFOR	EUR
ARCHSTONE SMITH Tr	03CEDB	SNRFOR	EUR
ARCHSTONE SMITH Tr	03CEDB	SNRFOR	USD
ARCHSTONE SMITH Tr	03CEDB	SNRFOR	USD
ARCHSTONE SMITH Tr	03CEDB	SNRFOR	USD
ARCHSTONE SMITH Tr	03CEDB	SNRFOR	USD
Archstone Smith Oper Tr	03CEDC	SNRFOR	EUR
Archstone Smith Oper Tr	03CEDC	SNRFOR	EUR
Archstone Smith Oper Tr	03CEDC	SNRFOR	EUR
Archstone Smith Oper Tr	03CEDC	SNRFOR	JPY
Archstone Smith Oper Tr	03CEDC	SNRFOR	SGD

MR	Composite	0.17%	0.28%	0.39%	0.53%	0.61%	0.68%
CR	Composite	0.17%	0.28%	0.40%	0.55%	0.64%	0.71%
CR	Composite	0.17%	0.28%	0.40%	0.55%	0.64%	0.71%
MM	Composite						
MR	Composite	0.17%	0.28%	0.39%	0.53%	0.61%	0.68%
XR	Composite	0.17%	0.27%	0.37%	0.50%	0.58%	0.65%
CR	Composite	0.16%	0.16%	0.19%	0.23%	0.26%	0.29%
MM	Composite						
CR	Composite	0.001594134	0.001634987	0.001939019	0.002252496	0.002631656	0.002930425
MR	Composite						
XR	Composite	0.12%	0.12%	0.15%	0.17%	0.20%	0.23%
CR	Composite	0.16%	0.16%	0.19%	0.23%	0.26%	0.29%
MM	Composite						
MR	Composite						
CR	Composite	0.10%	0.11%	0.17%	0.18%	0.23%	0.25%
MM	Composite						
CR	Composite	0.0010475	0.001006745	0.001594933	0.0018125	0.002202267	0.0025
MR	Composite						
XR	Composite	0.0010475	0.000780564	0.0011962	0.00137571	0.0016517	0.001887366
CR	Composite	0.10%	0.11%	0.17%	0.18%	0.23%	0.25%
MM	Composite						
CR	Composite	0.000495	0.000796015	0.001234415	0.001612543	0.001967555	0.0024
MR	Composite						
CR	Composite	0.05%	0.08%	0.12%	0.16%	0.20%	0.24%
MR	Composite						
XR	Composite	0.04%	0.07%	0.09%	0.13%	0.18%	0.18%
CR	Composite	0.05%	0.08%	0.12%	0.16%	0.20%	0.24%
MR	Composite						
CR	Composite	1.95%	2.13%	2.77%	3.07%	3.64%	4.00%
MR	Composite	1.95%	2.13%	2.77%	3.07%	3.64%	4.00%
MR	Composite	1.96%	2.13%	2.77%	3.09%	3.63%	4.00%
CR	Composite	0.020613173	0.022394221	0.029208948	0.032213714	0.038231128	0.042125735
MM	Composite	1.98%	2.15%	2.80%	3.09%	3.67%	4.04%
MR	Composite	1.96%	2.13%	2.77%	3.09%	3.63%	4.00%
MR	Composite	1.96%	2.13%	2.77%	3.09%	3.63%	4.00%
MR	Composite	1.95%	2.13%	2.77%	3.07%	3.64%	4.00%
MR	Composite	0.019571785	0.021266467	0.0277485	0.030943748	0.036323947	0.040019448
MR	Composite	1.96%	2.13%	2.77%	3.09%	3.63%	4.00%
CR	Composite	2.06%	2.24%	2.92%	3.22%	3.82%	4.21%
MM	Composite	0.019788646	0.021498453	0.02804059	0.030925165	0.036701883	0.040440705
MR	Composite	1.96%	2.13%	2.77%	3.09%	3.63%	4.00%
XR	Composite	0.018861053	0.020490713	0.026726187	0.029475548	0.034981482	0.038545047
CR	Composite	0.08%	0.08%	0.08%	0.08%	0.09%	0.10%
MR	Composite	0.08%	0.08%	0.08%	0.08%	0.09%	0.10%
CR	Composite					#DIV/0!	
MM	Composite	0.08%	0.08%	0.08%	0.08%	0.09%	0.10%
MR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.08%	0.08%	0.08%	0.08%	0.09%	0.10%
MR	Composite					#DIV/0!	
CR	Composite					#DIV/0!	
CR	Composite	0.08%	0.08%	0.08%	0.08%	0.09%	0.10%
CR	Composite					#DIV/0!	
CR	Composite	0.08%	0.08%	0.08%	0.08%	0.09%	0.10%
MM	Composite	0.00075	0.00075	0.00075	0.00075	0.09%	0.001025
MR	Composite	0.00075	0.00075	0.00075	0.00075	0.09%	0.001025
CR	Composite	0.08%	0.08%	0.08%	0.08%	0.09%	0.10%
CR	Composite	0.006101638	0.008123203	0.009751679	0.012715005	0.015719268	0.018305255
MM	Composite	0.61%	0.81%	0.98%	1.27%	1.57%	1.83%
CR	Composite						
MM	Composite						
CR	Composite	0.11011073	0.110566694	0.110566434	0.109347856	0.107768169	0.106311141
MM	Composite						
MR	Composite	10.46%	10.50%	10.50%	10.39%	10.24%	10.10%
CR	Composite	11.01%	11.06%	11.06%	10.93%	10.78%	10.63%
MM	Composite						
MR	Composite	0.104605194	0.105038359	0.105038112	0.103880463	0.102379761	0.100995584
XR	Composite						
MM	Composite						
MR	Composite	10.00%	10.00%	10.22%	10.00%	10.27%	9.85%
XR	Composite						
MR	Composite	9.94%	9.95%	10.26%	9.96%	10.31%	9.85%
MR	Composite	0.100002624	0.1000165	0.102175997	0.099986165	0.1027	0.098474536

0.70%	0.77%	0.98%	1.26%	1.15%	0.4	NR	AA
0.74%	0.81%	0.98%	1.32%	1.15%	0.4	NR	A
0.74%	0.81%	0.98%	1.32%	1.15%	0.4	NR	A
					0.4		
0.70%	0.77%	0.98%	1.26%	1.15%	0.4	NR	AA
0.68%	0.74%	0.98%	1.21%	1.15%	0.4	NR	A
0.35%	0.43%	0.46%	0.47%	0.51%	0.321249999	BB	BB
					0.321249999		
0.35%	0.004289961	0.004595	0.004668333	0.005113333	0.324285713	A	A
					0.321249999		
0.27%	0.33%	0.35%	0.47%	0.40%	0.321249999	BBB	BBB
0.35%	0.43%	0.46%	0.47%	0.51%	32.12%	BB	BB
					32.12%		
					32.12%		
0.31%	0.39%	0.43%	0.60%	0.45%	40.00%	NR	BBB
					32.50%		
0.31%	0.003785323	0.00435	0.005967	0.00447125	0.25	NR	A
					32.50%		
0.31%	0.002891142	0.00435	0.005967	0.00447125	0.325	NR	BBB
0.31%	0.39%	0.43%	0.60%	0.45%	40.00%	NR	BBB
					32.50%		
0.27%	0.003293	0.00332875	0.003668	0.00359	0.38	BB	BB
					0.3625		
0.28%	0.33%	0.33%	0.37%	0.36%	35.00%	A	A
					0.3625		
0.22%	0.26%	0.33%	0.37%	0.36%	36.25%	BBB	BBB
0.27%	0.33%	0.33%	0.37%	0.36%	38.00%	BB	BB
					36.25%		
4.06%	4.24%	4.28%	4.31%	4.29%	0.4	BB	BBB
4.06%	4.24%	4.28%	4.31%	4.29%	40.00%	BB	BBB
4.06%	4.24%	4.26%	4.25%	4.29%	0.4	A	AA
4.28%	0.044616349	0.04496647	0.045311466	0.045132075	40.00%	BBB	A
4.10%	4.28%	4.32%	4.29%	4.33%	40.00%	BBB	A
4.06%	4.24%	4.26%	4.25%	4.29%	40.00%	A	AA
4.06%	4.24%	4.26%	4.25%	4.29%	40.00%	A	AA
4.06%	4.24%	4.28%	4.31%	4.29%	40.00%	BB	BBB
4.06%	0.042385531	0.042613431	0.042475497	0.042875471	0.4	A	AA
4.06%	4.24%	4.26%	4.25%	4.29%	40.00%	A	AA
4.28%	4.46%	4.50%	4.53%	4.51%	40.00%	BBB	A
4.10%	0.042831695	0.043167811	0.042922608	0.043326792	0.4	BBB	A
4.06%	4.24%	4.26%	4.25%	4.29%	0.4	A	AA
3.91%	0.040823959	0.04114432	0.041459991	0.041295849	0.4	BBB	A
0.10%	0.10%	0.10%	0.10%	0.10%	0.4		
0.10%	0.10%	0.10%	0.10%	0.10%	0.4		
					0.4		
0.10%	0.10%	0.10%	0.10%	0.10%	0.4		
					0.4		
					0.4		
					0.4		
0.10%	0.10%	0.10%	0.10%	0.10%	0.4		
					0.4		
					0.4		
0.10%	0.10%	0.10%	0.10%	0.10%	0.4		
					0.4		
0.10%	0.10%	0.10%	0.10%	0.10%	0.4		
0.001025	0.001025	0.001025	0.001025	0.001025	0.4		
0.001025	0.001025	0.001025	0.001025	0.001025	0.4		
0.10%	0.10%	0.10%	0.10%	0.10%	0.4		
1.98%	0.021685175	0.021685175	0.03645	0.03645	0.4	NR	NR
1.98%	2.17%	2.17%	3.65%	3.65%	0.4	NR	NR
					0.4		
					0.4		
9.87%	0.089670788	0.089670788	0.089670788	0.089670788	0.4	B	B
					0.4		
9.38%	8.52%	8.52%	8.52%	8.52%	0.4	BBB	BBB
9.87%	8.97%	8.97%	8.97%	8.97%	0.4	B	B
					0.4		
9.38%	0.085187249	0.085187249	0.085187249	0.085187249	0.4	BBB	BBB
					0.4		
					0.389999999		
9.49%	8.91%	9.43%	9.58%	9.15%	0.387142856	BBB	BBB
					0.389999999		
9.44%	8.83%	8.96%	9.58%	9.15%	0.389999999	B	B
9.49%	0.089064875	0.094255263	0.095829237	0.09154647	0.387142856	BBB	BBB

AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BB	BBB	BBB	A	A	A
BB	A	BB	A	BB	BBB
A	A	A	A	BB	A
BBB	BBB	BBB	BBB	BB	BBB
BB	A	BB	A	BB	BBB
A	BBB	A	A	A	A
A	AA	AA	AA	A	AA
BBB	A	A	A	BBB	A
A	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	BBB	B	B	BB	BB
BBB	A	BBB	BBB	BBB	BBB
B	BBB	B	B	BB	BB
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
B	BB	B	BB	B	B
BBB	A	BBB	BBB	BBB	BBB

NR	BBB	NR	A	9 Industrials
NR	BB	NR	A	9 Industrials
NR	BB	NR	A	9 Industrials
			NR	Industrials
NR	BBB	NR	A	9 Industrials
NR	BB	NR	A	6 Industrials
BB	NR	BB	A	3 Consumer Goods
			NR	Consumer Goods
A	NR	A	A	8 Consumer Goods
			NR	Consumer Goods
BBB	NR	BBB	A	8 Consumer Goods
BB	NR	BB	A	3 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	B	NR	A	3 Basic Materials
			NR	Basic Materials
NR	B	NR	A	4 Basic Materials
			NR	Basic Materials
NR	B	NR	BBB	5 Basic Materials
NR	B	NR	A	3 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	3 Industrials
			NR	Industrials
NR	NR	NR	A	7 Industrials
			NR	Industrials
NR	NR	NR	A	7 Industrials
NR	NR	NR	A	3 Industrials
			NR	Industrials
BB	BB	BB	AA	11 Basic Materials
BB	BB	BB	AA	11 Basic Materials
A	A	A	AA	11 Basic Materials
BBB	BBB	BBB	AA	11 Basic Materials
BBB	BBB	BBB	AA	11 Basic Materials
A	A	A	AA	11 Basic Materials
A	A	A	AA	11 Basic Materials
BB	BB	BB	AA	11 Basic Materials
A	A	A	AA	11 Basic Materials
A	A	A	AA	11 Basic Materials
BBB	BBB	BBB	AA	11 Basic Materials
BBB	BBB	BBB	AA	11 Basic Materials
A	A	A	AA	11 Basic Materials
BBB	BBB	BBB	AA	11 Basic Materials
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	2 Government
			NR	Government
			NR	Government
			NR	Government
			NR	2 Government
			NR	Government
			NR	Government
			NR	2 Government
			NR	Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
		NR	NR	2 Technology
		NR	NR	2 Technology
			NR	Technology
			NR	Technology
			BB	3 Financials
			NR	Financials
			BBB	3 Financials
			BB	3 Financials
			NR	Financials
			BBB	3 Financials
			NR	Financials
			NR	Financials
BBB	NR	NR	BBB	5 Financials
			NR	Financials
B	NR	NR	BBB	6 Financials
BBB	NR	NR	BBB	5 Financials

N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	A	Thin	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	Thin	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	AA	Entity Tier	Entity Tier	CcyGrp	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Entity Tier	Entity Tier	CcyGrp	Entity Tier
Asia	Japan	A	AA				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Supra	Supra National	AAA	AA				Thin
Supra	Supra National	AAA	AA				Thin
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				Thin
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				Thin
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				Thin
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				Thin
Supra	Supra National	AAA	AA				Thin
Supra	Supra National	AAA	AA				Thin
Supra	Supra National	AAA	AA				Thin
Europe	Netherlands	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	BBB	BBB				
Europe	Netherlands	BBB	BBB				
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
Entity Tier	CcyGrp	Entity Tier	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Entity Tier	Thin
Entity Tier	CcyGrp	Entity Tier	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

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ASN-OpTrustTWDCR	31-Jul-08 ASN-OpTrust
ASN-OpTrustUSDCR	31-Jul-08 ASN-OpTrust
ASN-OpTrustUSDMM	31-Jul-08 ASN-OpTrust
ASN-OpTrustUSDMR	31-Jul-08 ASN-OpTrust
ASN-OpTrustUSDXR	31-Jul-08 ASN-OpTrust
ASPHJPYCR	31-Jul-08 ASPH
ASPHJPYMR	31-Jul-08 ASPH
ASPHJPYXR	31-Jul-08 ASPH
ASSAABAUDMM	31-Jul-08 ASSAAB
ASSAABEURCR	31-Jul-08 ASSAAB
ASSAABEURMM	31-Jul-08 ASSAAB
ASSAABEURMR	31-Jul-08 ASSAAB
ASSAABEURXR	31-Jul-08 ASSAAB
ASSAABGBPMM	31-Jul-08 ASSAAB
ASSAABHKDMM	31-Jul-08 ASSAAB
ASSAABJPYMM	31-Jul-08 ASSAAB
ASSAABSEKMM	31-Jul-08 ASSAAB
ASSAABSGDMM	31-Jul-08 ASSAAB
ASSAABUSDCR	31-Jul-08 ASSAAB
ASSAABUSDMM	31-Jul-08 ASSAAB
ASSAABUSDMR	31-Jul-08 ASSAAB
ASSGENAUDCR	31-Jul-08 ASSGEN
ASSGENAUDMM	31-Jul-08 ASSGEN
ASSGENCADMM	31-Jul-08 ASSGEN
ASSGENCHFCR	31-Jul-08 ASSGEN
ASSGENCHFMM	31-Jul-08 ASSGEN
ASSGENEURCR	31-Jul-08 ASSGEN
ASSGENEURMM	31-Jul-08 ASSGEN
ASSGENEURMR	31-Jul-08 ASSGEN
ASSGENEURXR	31-Jul-08 ASSGEN
ASSGENGBPCR	31-Jul-08 ASSGEN
ASSGENGBPMM	31-Jul-08 ASSGEN
ASSGENHKDMM	31-Jul-08 ASSGEN
ASSGENJPYCR	31-Jul-08 ASSGEN
ASSGENJPYMM	31-Jul-08 ASSGEN
ASSGENJPYMR	31-Jul-08 ASSGEN
ASSGENSEKMM	31-Jul-08 ASSGEN
ASSGENSGDMM	31-Jul-08 ASSGEN
ASSGENUSDCR	31-Jul-08 ASSGEN
ASSGENUSDMM	31-Jul-08 ASSGEN
ASSGENUSDMR	31-Jul-08 ASSGEN
ASSGENUSDXR	31-Jul-08 ASSGEN
ASSGENAUDCR	31-Jul-08 ASSGEN
ASSGENCHFCR	31-Jul-08 ASSGEN
ASSGENCHFMM	31-Jul-08 ASSGEN
ASSGENEURCR	31-Jul-08 ASSGEN
ASSGENEURMM	31-Jul-08 ASSGEN
ASSGENEURMR	31-Jul-08 ASSGEN
ASSGENEURXR	31-Jul-08 ASSGEN
ASSGENGBPCR	31-Jul-08 ASSGEN
ASSGENGBPMM	31-Jul-08 ASSGEN
ASSGENHKDCR	31-Jul-08 ASSGEN
ASSGENHKDMM	31-Jul-08 ASSGEN
ASSGENJPYCR	31-Jul-08 ASSGEN
ASSGENJPYMM	31-Jul-08 ASSGEN
ASSGENSEKCR	31-Jul-08 ASSGEN
ASSGENSGDCR	31-Jul-08 ASSGEN
ASSGENSGDMM	31-Jul-08 ASSGEN
ASSGENUSDCR	31-Jul-08 ASSGEN
ASSGENUSDMM	31-Jul-08 ASSGEN
ASSGENUSDMR	31-Jul-08 ASSGEN
ASSGENUSDXR	31-Jul-08 ASSGEN
ASSGENZARCR	31-Jul-08 ASSGEN
ASSMAGJPYCR	31-Jul-08 ASSMAG
ASSMAGJPYXR	31-Jul-08 ASSMAG
ASSMAGUSDCR	31-Jul-08 ASSMAG
ASTBHUSDCR	31-Jul-08 ASTBH
ASTBHUSDXR	31-Jul-08 ASTBH
ASUSUSDCR	31-Jul-08 ASUS
ASUSUSDMR	31-Jul-08 ASUS
ATCOAAUDMM	31-Jul-08 ATCOA
ATCOAEURCR	31-Jul-08 ATCOA
ATCOAEURMM	31-Jul-08 ATCOA
ATCOAEURMR	31-Jul-08 ATCOA

Archstone Smith Oper Tr	03CEDC	SNRFOR	TWD
Archstone Smith Oper Tr	03CEDC	SNRFOR	USD
Archstone Smith Oper Tr	03CEDC	SNRFOR	USD
Archstone Smith Oper Tr	03CEDC	SNRFOR	USD
Archstone Smith Oper Tr	03CEDC	SNRFOR	USD
Astellas Pharma Inc	JJ36CC	SNRFOR	JPY
Astellas Pharma Inc	JJ36CC	SNRFOR	JPY
Astellas Pharma Inc	JJ36CC	SNRFOR	JPY
ASSA ABLOY AB	WW8984	SNRFOR	AUD
ASSA ABLOY AB	WW8984	SNRFOR	EUR
ASSA ABLOY AB	WW8984	SNRFOR	EUR
ASSA ABLOY AB	WW8984	SNRFOR	EUR
ASSA ABLOY AB	WW8984	SNRFOR	EUR
ASSA ABLOY AB	WW8984	SNRFOR	GBP
ASSA ABLOY AB	WW8984	SNRFOR	HKD
ASSA ABLOY AB	WW8984	SNRFOR	JPY
ASSA ABLOY AB	WW8984	SNRFOR	SEK
ASSA ABLOY AB	WW8984	SNRFOR	SGD
ASSA ABLOY AB	WW8984	SNRFOR	USD
ASSA ABLOY AB	WW8984	SNRFOR	USD
ASSA ABLOY AB	WW8984	SNRFOR	USD
Assicurazioni Generali S p A	0E996B	SNRFOR	AUD
Assicurazioni Generali S p A	0E996B	SNRFOR	AUD
Assicurazioni Generali S p A	0E996B	SNRFOR	CAD
Assicurazioni Generali S p A	0E996B	SNRFOR	CHF
Assicurazioni Generali S p A	0E996B	SNRFOR	CHF
Assicurazioni Generali S p A	0E996B	SNRFOR	EUR
Assicurazioni Generali S p A	0E996B	SNRFOR	EUR
Assicurazioni Generali S p A	0E996B	SNRFOR	EUR
Assicurazioni Generali S p A	0E996B	SNRFOR	EUR
Assicurazioni Generali S p A	0E996B	SNRFOR	GBP
Assicurazioni Generali S p A	0E996B	SNRFOR	GBP
Assicurazioni Generali S p A	0E996B	SNRFOR	HKD
Assicurazioni Generali S p A	0E996B	SNRFOR	JPY
Assicurazioni Generali S p A	0E996B	SNRFOR	JPY
Assicurazioni Generali S p A	0E996B	SNRFOR	JPY
Assicurazioni Generali S p A	0E996B	SNRFOR	SEK
Assicurazioni Generali S p A	0E996B	SNRFOR	SGD
Assicurazioni Generali S p A	0E996B	SNRFOR	USD
Assicurazioni Generali S p A	0E996B	SNRFOR	USD
Assicurazioni Generali S p A	0E996B	SNRFOR	USD
Assicurazioni Generali S p A	0E996B	SNRFOR	USD
Assicurazioni Generali S p A	0E996B	SUBLT2	AUD
Assicurazioni Generali S p A	0E996B	SUBLT2	CHF
Assicurazioni Generali S p A	0E996B	SUBLT2	CHF
Assicurazioni Generali S p A	0E996B	SUBLT2	EUR
Assicurazioni Generali S p A	0E996B	SUBLT2	EUR
Assicurazioni Generali S p A	0E996B	SUBLT2	EUR
Assicurazioni Generali S p A	0E996B	SUBLT2	EUR
Assicurazioni Generali S p A	0E996B	SUBLT2	GBP
Assicurazioni Generali S p A	0E996B	SUBLT2	GBP
Assicurazioni Generali S p A	0E996B	SUBLT2	HKD
Assicurazioni Generali S p A	0E996B	SUBLT2	HKD
Assicurazioni Generali S p A	0E996B	SUBLT2	JPY
Assicurazioni Generali S p A	0E996B	SUBLT2	JPY
Assicurazioni Generali S p A	0E996B	SUBLT2	SEK
Assicurazioni Generali S p A	0E996B	SUBLT2	SGD
Assicurazioni Generali S p A	0E996B	SUBLT2	SGD
Assicurazioni Generali S p A	0E996B	SUBLT2	USD
Assicurazioni Generali S p A	0E996B	SUBLT2	USD
Assicurazioni Generali S p A	0E996B	SUBLT2	USD
Assicurazioni Generali S p A	0E996B	SUBLT2	USD
Assicurazioni Generali S p A	0E996B	SUBLT2	ZAR
Asset Managers Co Ltd		SNRFOR	JPY
Asset Managers Co Ltd		SNRFOR	JPY
Asset Managers Co Ltd		SNRFOR	USD
AZ Transpn Brd	0E46B9	SNRFOR	USD
AZ Transpn Brd	0E46B9	SNRFOR	USD
Asustek Computer Inc	YY4759	SNRFOR	USD
Asustek Computer Inc	YY4759	SNRFOR	USD
Atlas Copco AB	04DB7A	SNRFOR	AUD
Atlas Copco AB	04DB7A	SNRFOR	EUR
Atlas Copco AB	04DB7A	SNRFOR	EUR
Atlas Copco AB	04DB7A	SNRFOR	EUR

CR	Composite	10.51%	10.52%	10.79%	10.52%	10.84%	10.46%
CR	Composite	10.51%	10.52%	10.79%	10.52%	10.84%	10.46%
MM	Composite						
MR	Composite	10.00%	10.00%	10.22%	10.00%	10.27%	9.85%
XR	Composite	9.62%	9.62%	9.87%	9.62%	9.92%	9.57%
CR	Composite	0.11%	0.14%	0.18%	0.22%	0.27%	0.30%
MR	Composite						
XR	Composite	0.11%	0.14%	0.18%	0.22%	0.27%	0.30%
MM	Composite	0.29%	0.35%	0.46%	0.56%	0.65%	0.75%
CR	Composite	0.30%	0.35%	0.48%	0.58%	0.67%	0.78%
MM	Composite	0.002906176	0.003319557	0.004564673	0.0055751	0.006459516	0.00745564
MR	Composite						
XR	Composite						
MM	Composite	0.29%	0.33%	0.46%	0.56%	0.65%	0.75%
MM	Composite	0.29%	0.33%	0.46%	0.56%	0.65%	0.75%
MM	Composite	0.29%	0.35%	0.46%	0.56%	0.65%	0.75%
MM	Composite	0.29%	0.33%	0.46%	0.56%	0.65%	0.75%
MM	Composite	0.29%	0.33%	0.46%	0.56%	0.65%	0.75%
CR	Composite	0.30%	0.35%	0.48%	0.58%	0.67%	0.78%
MM	Composite	0.29%	0.33%	0.46%	0.56%	0.65%	0.75%
MR	Composite	0.29%	0.34%	0.45%	0.55%	0.64%	0.74%
CR	Composite	0.27%	0.28%	0.37%	0.45%	0.52%	0.60%
MM	Composite	0.27%	0.28%	0.37%	0.45%	0.52%	0.57%
MM	Composite	0.27%	0.31%	0.37%	0.45%	0.51%	0.58%
CR	Composite	0.28%	0.25%	0.36%	0.45%	0.53%	0.61%
MM	Composite	0.27%	0.31%	0.37%	0.45%	0.51%	0.58%
CR	Composite	0.28%	0.25%	0.36%	0.45%	0.53%	0.61%
MM	Composite	0.27%	0.31%	0.37%	0.45%	0.51%	0.58%
MR	Composite	0.27%	0.31%	0.36%	0.44%	0.51%	0.57%
XR	Composite	0.25%	0.30%	0.35%	0.42%	0.49%	0.55%
CR	Composite	0.28%	0.25%	0.36%	0.45%	0.53%	0.61%
MM	Composite	0.002740011	0.003107752	0.003684528	0.004459848	0.005140629	0.005805692
MM	Composite	0.27%	0.31%	0.37%	0.45%	0.51%	0.58%
CR	Composite	0.27%	0.28%	0.37%	0.45%	0.52%	0.58%
MM	Composite	0.27%	0.28%	0.37%	0.45%	0.52%	0.58%
MR	Composite						
MM	Composite	0.27%	0.31%	0.37%	0.45%	0.51%	0.58%
MM	Composite	0.27%	0.31%	0.37%	0.45%	0.51%	0.58%
CR	Composite	0.28%	0.25%	0.36%	0.45%	0.53%	0.61%
MM	Composite	0.27%	0.31%	0.37%	0.45%	0.51%	0.58%
MR	Composite	0.002711469	0.00307538	0.003636039	0.004386134	0.005061337	0.005732832
XR	Composite	0.25%	0.30%	0.35%	0.42%	0.49%	0.55%
CR	Composite	0.44%	0.50%	0.67%	0.81%	0.93%	1.04%
CR	Composite	0.44%	0.49%	0.65%	0.80%	0.93%	1.04%
MM	Composite	0.44%	0.52%	0.68%	0.82%	0.94%	1.03%
CR	Composite	0.44%	0.49%	0.65%	0.80%	0.93%	1.04%
MM	Composite	0.44%	0.52%	0.68%	0.82%	0.94%	1.03%
MR	Composite	0.44%	0.51%	0.67%	0.81%	0.93%	1.02%
XR	Composite	0.41%	0.47%	0.62%	0.76%	0.87%	0.97%
CR	Composite	0.44%	0.49%	0.65%	0.80%	0.93%	1.04%
MM	Composite	0.44%	0.52%	0.68%	0.82%	0.94%	1.03%
CR	Composite	0.44%	0.49%	0.65%	0.80%	0.93%	1.04%
MM	Composite	0.44%	0.52%	0.68%	0.82%	0.94%	1.03%
CR	Composite	0.44%	0.54%	0.69%	0.84%	0.95%	1.07%
MM	Composite	0.44%	0.51%	0.67%	0.81%	0.92%	1.03%
CR	Composite	0.44%	0.49%	0.65%	0.80%	0.93%	1.04%
CR	Composite	0.44%	0.49%	0.65%	0.80%	0.93%	1.04%
MM	Composite	0.44%	0.52%	0.68%	0.82%	0.94%	1.03%
CR	Composite	0.004423994	0.004928527	0.006529419	0.008000349	0.009250067	0.010417204
MM	Composite	0.44%	0.52%	0.68%	0.82%	0.94%	1.03%
MR	Composite	0.44%	0.51%	0.67%	0.81%	0.93%	1.02%
XR	Composite	0.004122135	0.0047396	0.00624214	0.007595787	0.00868371	0.009716758
CR	Composite	0.004423994	0.004928527	0.006529419	0.008000349	0.009250067	0.010417204
CR	Composite						
XR	Composite						
CR	Composite						
CR	Composite	0.46%	0.46%	0.46%	0.46%	0.46%	0.46%
XR	Composite	0.00465	0.00465	0.00465	0.00465	0.00465	0.00465
CR	Composite	0.56%	0.56%	0.56%	0.56%	0.56%	0.56%
MR	Composite	0.56%	0.56%	0.56%	0.56%	0.56%	0.56%
MM	Composite	0.002787957	0.003385573	0.004521956	0.005448082	0.006193813	0.007054435
CR	Composite	0.27%	0.36%	0.46%	0.57%	0.64%	0.73%
MM	Composite	0.00263575	0.003375046	0.004516393	0.005447421	0.006192687	0.007057028
MR	Composite	0.26%	0.33%	0.45%	0.54%	0.61%	0.70%

9.98%	9.37%	9.50%	9.58%	9.15%	0.389999999 BB	BB
9.98%	9.37%	9.50%	9.58%	9.15%	0.389999999 BB	BB
					0.389999999	
9.49%	8.91%	9.43%	9.58%	9.15%	0.387142856 BBB	BBB
9.13%	8.57%	9.08%	9.58%	9.15%	0.389999999 BB	BB
0.33%	0.43%	0.43%	0.43%	0.43%	0.275 NR	NR
					0.275	
0.33%	0.43%	0.43%	0.43%	0.43%	0.275 NR	NR
0.80%	0.85%	0.92%	0.99%	0.85%	0.4 BB	B
0.83%	0.89%	0.92%	1.02%	0.85%	0.4 BBB	BB
0.80%	0.008530233	0.009195438	0.009888	0.008463122	0.4 A	AA
					0.395555557	
					0.395555557	
0.80%	0.85%	0.92%	0.99%	0.85%	0.4 A	AA
0.80%	0.85%	0.92%	0.99%	0.85%	0.4 A	AA
0.80%	0.85%	0.92%	0.99%	0.85%	0.395555557 BB	B
0.80%	0.85%	0.92%	0.99%	0.85%	40.00% A	AA
0.80%	0.85%	0.92%	0.99%	0.85%	0.4 A	AA
0.83%	0.89%	0.92%	1.02%	0.85%	0.4 BBB	BB
0.80%	0.85%	0.92%	0.99%	0.85%	0.4 A	AA
0.79%	0.84%	0.92%	0.97%	0.85%	0.395555557 BBB	BB
0.60%	0.62%	0.64%	0.67%	0.69%	0.4 BB	BBB
0.60%	0.62%	0.64%	0.67%	0.69%	0.4 BB	BBB
0.60%	0.62%	0.64%	0.67%	0.69%	0.4 A	A
0.63%	0.65%	0.66%	0.67%	0.69%	0.4 BBB	A
0.60%	0.62%	0.64%	0.67%	0.69%	0.4 A	A
0.63%	0.65%	0.66%	0.67%	0.69%	0.4 BBB	A
0.60%	0.62%	0.64%	0.67%	0.69%	0.4 A	A
0.59%	0.61%	0.63%	0.67%	0.69%	0.4 BBB	A
0.57%	0.59%	0.61%	0.67%	0.69%	0.4 BBB	A
0.63%	0.65%	0.66%	0.67%	0.69%	0.4 BBB	A
0.60%	0.006198672	0.006389477	0.006650841	0.006868753	0.4 A	A
0.60%	0.62%	0.64%	0.67%	0.69%	0.4 A	A
0.60%	0.62%	0.64%	0.67%	0.69%	0.4 BB	BBB
0.60%	0.62%	0.64%	0.67%	0.69%	0.4 BB	BBB
					0.4	
0.60%	0.62%	0.64%	0.67%	0.69%	0.4 A	A
0.60%	0.62%	0.64%	0.67%	0.69%	0.4 A	A
0.63%	0.65%	0.66%	0.67%	0.69%	0.4 BBB	A
0.60%	0.62%	0.64%	0.67%	0.69%	0.4 A	A
0.59%	0.006110363	0.006306097	0.006650841	0.006868753	0.4 BBB	A
0.57%	0.59%	0.61%	0.67%	0.69%	0.4 BBB	A
1.06%	1.08%	1.12%	1.14%	1.16%	0.2 BBB	BBB
1.06%	1.08%	1.14%	1.13%	1.16%	0.2 A	A
1.05%	1.08%	1.09%	1.10%	1.13%	0.2 A	AA
1.06%	1.08%	1.14%	1.13%	1.16%	0.2 A	A
1.05%	1.08%	1.09%	1.10%	1.13%	0.2 A	AA
1.04%	1.05%	1.08%	1.09%	1.12%	0.2 A	A
0.99%	1.02%	1.04%	1.05%	1.07%	0.2 A	A
1.06%	1.08%	1.14%	1.13%	1.16%	0.2 A	A
1.05%	1.08%	1.09%	1.10%	1.13%	0.2 A	AA
1.06%	1.08%	1.14%	1.13%	1.16%	0.2 A	A
1.05%	1.08%	1.09%	1.10%	1.13%	0.2 A	AA
1.09%	1.12%	1.12%	1.14%	1.16%	0.2 BBB	BBB
1.05%	1.08%	1.12%	1.14%	1.16%	0.2 BBB	A
1.06%	1.08%	1.14%	1.13%	1.16%	0.2 A	A
1.06%	1.08%	1.14%	1.13%	1.16%	0.2 A	A
1.05%	1.08%	1.09%	1.10%	1.13%	0.2 A	AA
1.06%	0.010842914	0.01139029	0.011305	0.011583333	0.2 A	A
1.05%	1.08%	1.09%	1.10%	1.13%	0.2 A	AA
1.04%	1.05%	1.08%	1.09%	1.12%	0.2 A	A
0.99%	0.010158206	0.010422115	0.010486263	0.010747197	0.2 A	A
1.06%	0.010842914	0.01139029	0.011305	0.011583333	0.2 A	A
					0.3	
					0.3	
					0.3	
0.46%	0.46%	0.46%	0.46%	0.46%	0.8	
0.00465	0.00465	0.00465	0.00465	0.00465	0.8	
0.56%	0.56%	0.56%	0.56%	0.56%	0.5	
0.56%	0.56%	0.56%	0.56%	0.56%	0.5	
0.77%	0.008194188	0.008241578	0.008883667	0.009375	0.4 CCC	BB
0.80%	0.85%	0.85%	0.93%	0.94%	0.4 B	A
0.77%	0.008301452	0.008229078	0.008883667	0.009375	0.4 BB	A
0.76%	0.82%	0.81%	0.88%	0.94%	0.4 B	BBB

BB	BBB	BB	BBB	BB	BB
BB	BBB	BB	BBB	BB	BB
BBB	A	BBB	BBB	BBB	BBB
BB	BBB	BB	BBB	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	BBB	BBB	BBB
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	A	AA	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
			NR		
			NR		
	NR				
	NR				
B	BBB	BBB	B	B	B
BBB	A	A	BB	BB	BB
BBB	AA	AA	BBB	BBB	BBB
BB	A	A	BB	BB	BB

BB	NR	NR	BBB	6 Financials
BB	NR	NR	BBB	6 Financials
			NR	Financials
BBB	NR	NR	BBB	5 Financials
BB	NR	NR	BBB	6 Financials
			NR	2 Health Care
			NR	Health Care
			NR	2 Health Care
NR	B	NR	A	9 Industrials
NR	BB	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
			NR	Industrials
			NR	Industrials
NR	BBB	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
NR	B	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
NR	BB	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
NR	BB	NR	A	9 Industrials
BB	NR	NR	AA	3 Financials
BB	NR	NR	AA	3 Financials
A	NR	NR	A	11 Financials
BBB	NR	NR	BBB	5 Financials
A	NR	NR	A	11 Financials
BBB	NR	NR	BBB	5 Financials
A	NR	NR	A	11 Financials
BBB	NR	NR	AA	12 Financials
BBB	NR	NR	AA	12 Financials
BBB	NR	NR	BBB	5 Financials
A	NR	NR	A	11 Financials
A	NR	NR	A	11 Financials
BB	NR	NR	AA	12 Financials
BB	NR	NR	AA	12 Financials
			NR	Financials
A	NR	NR	A	11 Financials
A	NR	NR	A	11 Financials
BBB	NR	NR	BBB	5 Financials
A	NR	NR	A	11 Financials
BBB	NR	NR	AA	12 Financials
BBB	NR	NR	AA	12 Financials
BB	BB	BB	AA	20 Financials
BBB	A	A	AA	10 Financials
BBB	BBB	BBB	AA	13 Financials
BBB	A	A	AA	10 Financials
BBB	BBB	BBB	AA	13 Financials
BBB	BBB	BBB	AA	20 Financials
BBB	BBB	BBB	AA	20 Financials
BBB	A	A	AA	10 Financials
BBB	BBB	BBB	AA	13 Financials
BBB	A	A	AA	10 Financials
BBB	BBB	BBB	AA	13 Financials
BB	BB	BB	A	4 Financials
BB	BB	BB	A	3 Financials
BBB	A	A	AA	10 Financials
BBB	A	A	AA	10 Financials
BBB	BBB	BBB	AA	13 Financials
BBB	A	A	AA	10 Financials
BBB	BBB	BBB	AA	13 Financials
BBB	BBB	BBB	AA	20 Financials
BBB	BBB	BBB	AA	20 Financials
BBB	A	A	AA	10 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2
			NR	2
			NR	Technology
			NR	Technology
B	BB	NR	A	11 Industrials
BB	BBB	NR	BBB	11 Industrials
BBB	A	NR	A	11 Industrials
BB	BBB	NR	A	11 Industrials

N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	Thin	Thin	Thin
Europe	Sweden	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A				
Europe	Sweden	A	A				
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan						
Asia	Japan						
Asia	Japan						
N.Amer	United States						
N.Amer	United States						
Asia	Taiwan Province of China		BBB				Thin
Asia	Taiwan Province of China		BBB				Thin
Europe	Sweden	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

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Entity Tier

ATCOAHKDMM	31-Jul-08 ATCOA
ATCOAJPYMM	31-Jul-08 ATCOA
ATCOASEKCR	31-Jul-08 ATCOA
ATCOASEKMM	31-Jul-08 ATCOA
ATCOAUSDCR	31-Jul-08 ATCOA
ATCOAUSDMM	31-Jul-08 ATCOA
ATCOAUSDMR	31-Jul-08 ATCOA
ATFJEURCR	31-Jul-08 ATFJ
ATFJUSDCR	31-Jul-08 ATFJ
ATFJUSDMM	31-Jul-08 ATFJ
ATFJUSDMR	31-Jul-08 ATFJ
ATFJUSDXR	31-Jul-08 ATFJ
ATIEURCR	31-Jul-08 ATI
ATIEURMM	31-Jul-08 ATI
ATIEURMR	31-Jul-08 ATI
ATIEURXR	31-Jul-08 ATI
ATIUSDCR	31-Jul-08 ATI
ATIUSDMM	31-Jul-08 ATI
ATIUSDMR	31-Jul-08 ATI
ATIUSDXR	31-Jul-08 ATI
ATKEURCR	31-Jul-08 ATK
ATKEURMM	31-Jul-08 ATK
ATKEURMR	31-Jul-08 ATK
ATKUSDCR	31-Jul-08 ATK
ATKUSDMM	31-Jul-08 ATK
ATKUSDMR	31-Jul-08 ATK
ATKUSDXR	31-Jul-08 ATK
ATKEURMM	31-Jul-08 ATK
ATKEURMR	31-Jul-08 ATK
ATKUSDMM	31-Jul-08 ATK
ATKUSDMR	31-Jul-08 ATK
ATKUSDXR	31-Jul-08 ATK
ATOUSDMR	31-Jul-08 ATO
ATRCOSUSDMR	31-Jul-08 ATRCOS
ATRCOSUSDXR	31-Jul-08 ATRCOS
ATSPAAUDCR	31-Jul-08 ATSPA
ATSPAAUDMM	31-Jul-08 ATSPA
ATSPACADMM	31-Jul-08 ATSPA
ATSPACADMR	31-Jul-08 ATSPA
ATSPACHFCR	31-Jul-08 ATSPA
ATSPACHFMM	31-Jul-08 ATSPA
ATSPAEURCR	31-Jul-08 ATSPA
ATSPAEURMM	31-Jul-08 ATSPA
ATSPAEURMR	31-Jul-08 ATSPA
ATSPAGBPCR	31-Jul-08 ATSPA
ATSPAGBPMM	31-Jul-08 ATSPA
ATSPAHKDMM	31-Jul-08 ATSPA
ATSPAJPYCR	31-Jul-08 ATSPA
ATSPAJPYMM	31-Jul-08 ATSPA
ATSPANOKMM	31-Jul-08 ATSPA
ATSPASGDMM	31-Jul-08 ATSPA
ATSPAUSDCR	31-Jul-08 ATSPA
ATSPAUSDMM	31-Jul-08 ATSPA
ATSPAUSDMR	31-Jul-08 ATSPA
ATSPAUSDXR	31-Jul-08 ATSPA
ATSPAZARMM	31-Jul-08 ATSPA
ATTINCAUDCR	31-Jul-08 ATTINC
ATTINCAUDMR	31-Jul-08 ATTINC
ATTINCAUDXR	31-Jul-08 ATTINC
ATTINCCADMR	31-Jul-08 ATTINC
ATTINCCHFMR	31-Jul-08 ATTINC
ATTINCEURCR	31-Jul-08 ATTINC
ATTINCEURMM	31-Jul-08 ATTINC
ATTINCEURMR	31-Jul-08 ATTINC
ATTINCEURXR	31-Jul-08 ATTINC
ATTINCGBPMM	31-Jul-08 ATTINC
ATTINCGBPMR	31-Jul-08 ATTINC
ATTINCGBPXR	31-Jul-08 ATTINC
ATTINCHKDMR	31-Jul-08 ATTINC
ATTINCHKDXR	31-Jul-08 ATTINC
ATTINCJPYCR	31-Jul-08 ATTINC
ATTINCJPYMR	31-Jul-08 ATTINC
ATTINCJPYXR	31-Jul-08 ATTINC
ATTINCSEKMR	31-Jul-08 ATTINC

Atlas Copco AB	04DB7A	SNRFOR	HKD
Atlas Copco AB	04DB7A	SNRFOR	JPY
Atlas Copco AB	04DB7A	SNRFOR	SEK
Atlas Copco AB	04DB7A	SNRFOR	SEK
Atlas Copco AB	04DB7A	SNRFOR	USD
Atlas Copco AB	04DB7A	SNRFOR	USD
Atlas Copco AB	04DB7A	SNRFOR	USD
JSC Astana Fin	YY476H	SNRFOR	EUR
JSC Astana Fin	YY476H	SNRFOR	USD
JSC Astana Fin	YY476H	SNRFOR	USD
JSC Astana Fin	YY476H	SNRFOR	USD
JSC Astana Fin	YY476H	SNRFOR	USD
Allegheny Tech Inc	018B5S	SNRFOR	EUR
Allegheny Tech Inc	018B5S	SNRFOR	EUR
Allegheny Tech Inc	018B5S	SNRFOR	EUR
Allegheny Tech Inc	018B5S	SNRFOR	EUR
Allegheny Tech Inc	018B5S	SNRFOR	USD
Allegheny Tech Inc	018B5S	SNRFOR	USD
Allegheny Tech Inc	018B5S	SNRFOR	USD
Allegheny Tech Inc	018B5S	SNRFOR	USD
Alliant Techsystems Inc	019G84	SNRFOR	EUR
Alliant Techsystems Inc	019G84	SNRFOR	EUR
Alliant Techsystems Inc	019G84	SNRFOR	EUR
Alliant Techsystems Inc	019G84	SNRFOR	USD
Alliant Techsystems Inc	019G84	SNRFOR	USD
Alliant Techsystems Inc	019G84	SNRFOR	USD
Alliant Techsystems Inc	019G84	SNRFOR	USD
Alliant Techsystems Inc	019G84	SUBLT2	EUR
Alliant Techsystems Inc	019G84	SUBLT2	EUR
Alliant Techsystems Inc	019G84	SUBLT2	USD
Alliant Techsystems Inc	019G84	SUBLT2	USD
Alliant Techsystems Inc	019G84	SUBLT2	USD
Atmos Engy Corp	04DEB6	SNRFOR	USD
Atrium Cos Inc	04DF8X	SECDOM	USD
Atrium Cos Inc	04DF8X	SECDOM	USD
ATLANTIA SPA	TT594F	SNRFOR	AUD
ATLANTIA SPA	TT594F	SNRFOR	AUD
ATLANTIA SPA	TT594F	SNRFOR	CAD
ATLANTIA SPA	TT594F	SNRFOR	CAD
ATLANTIA SPA	TT594F	SNRFOR	CHF
ATLANTIA SPA	TT594F	SNRFOR	CHF
ATLANTIA SPA	TT594F	SNRFOR	EUR
ATLANTIA SPA	TT594F	SNRFOR	EUR
ATLANTIA SPA	TT594F	SNRFOR	EUR
ATLANTIA SPA	TT594F	SNRFOR	GBP
ATLANTIA SPA	TT594F	SNRFOR	GBP
ATLANTIA SPA	TT594F	SNRFOR	HKD
ATLANTIA SPA	TT594F	SNRFOR	JPY
ATLANTIA SPA	TT594F	SNRFOR	JPY
ATLANTIA SPA	TT594F	SNRFOR	NOK
ATLANTIA SPA	TT594F	SNRFOR	SGD
ATLANTIA SPA	TT594F	SNRFOR	USD
ATLANTIA SPA	TT594F	SNRFOR	USD
ATLANTIA SPA	TT594F	SNRFOR	USD
ATLANTIA SPA	TT594F	SNRFOR	USD
ATLANTIA SPA	TT594F	SNRFOR	ZAR
AT&T Inc	0A226X	SNRFOR	AUD
AT&T Inc	0A226X	SNRFOR	AUD
AT&T Inc	0A226X	SNRFOR	AUD
AT&T Inc	0A226X	SNRFOR	CAD
AT&T Inc	0A226X	SNRFOR	CHF
AT&T Inc	0A226X	SNRFOR	EUR
AT&T Inc	0A226X	SNRFOR	EUR
AT&T Inc	0A226X	SNRFOR	EUR
AT&T Inc	0A226X	SNRFOR	EUR
AT&T Inc	0A226X	SNRFOR	GBP
AT&T Inc	0A226X	SNRFOR	GBP
AT&T Inc	0A226X	SNRFOR	GBP
AT&T Inc	0A226X	SNRFOR	HKD
AT&T Inc	0A226X	SNRFOR	HKD
AT&T Inc	0A226X	SNRFOR	JPY
AT&T Inc	0A226X	SNRFOR	JPY
AT&T Inc	0A226X	SNRFOR	JPY
AT&T Inc	0A226X	SNRFOR	SEK

MM	Composite	0.26%	0.34%	0.45%	0.54%	0.62%	0.71%
MM	Composite	0.28%	0.34%	0.45%	0.54%	0.62%	0.71%
CR	Composite						
MM	Composite	0.00263575	0.003375046	0.004516393	0.005447421	0.006192687	0.007057028
CR	Composite	0.27%	0.36%	0.46%	0.57%	0.64%	0.73%
MM	Composite	0.00263575	0.003375046	0.004516393	0.005447421	0.006192687	0.007057028
MR	Composite	0.26%	0.33%	0.45%	0.54%	0.61%	0.70%
CR	Composite	7.21%	8.46%	8.79%	8.72%	8.61%	9.24%
CR	Composite	0.07210303	0.084612652	0.087862652	0.087175935	0.086134764	0.09235
MM	Composite	0.07210303	0.084612652	0.087862652	0.087175935	0.086134764	0.09235
MR	Composite						
XR	Composite	0.07210303	0.084612652	0.087862652	0.087175935	0.086134764	0.09235
CR	Composite	0.36%	0.45%	0.60%	1.21%	1.47%	1.83%
MM	Composite						
MR	Composite	0.003457377	0.004265438	0.006024	0.01153975	0.013981492	0.017377266
XR	Composite	0.00333	0.0041112	0.006024	0.011120004	0.01347875	0.016746749
CR	Composite	0.003639344	0.004489935	0.006024	0.012147105	0.01471736	0.018291859
MM	Composite						
MR	Composite	0.003457377	0.004265438	0.006024	0.01153975	0.013981492	0.017377266
XR	Composite	0.00333	0.0041112	0.006024	0.011120004	0.01347875	0.016746749
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.51%	0.43%	0.86%	1.26%	1.23%	1.89%
XR	Composite	0.50%	0.43%	0.86%	1.26%	1.23%	1.95%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.66%	0.57%	1.04%	1.40%	1.81%	2.15%
XR	Composite	0.66%	0.57%	1.04%	1.40%	1.81%	2.15%
MR	Composite	0.39%	0.39%	0.39%	0.40%	0.62%	0.62%
MR	Composite	3.01%	3.01%	3.01%	3.01%	3.01%	3.01%
XR	Composite	3.01%	3.01%	3.01%	3.01%	3.01%	3.01%
CR	Composite	0.32%	0.36%	0.50%	0.59%	0.68%	0.76%
MM	Composite	0.32%	0.36%	0.50%	0.59%	0.68%	0.76%
MM	Composite						
MR	Composite						
CR	Composite	0.33%	0.38%	0.52%	0.59%	0.71%	0.79%
MM	Composite	0.003165737	0.003629836	0.004955076	0.005861833	0.006785826	0.007609569
CR	Composite	0.33%	0.38%	0.52%	0.59%	0.71%	0.79%
MM	Composite	0.003165737	0.003629836	0.004955076	0.005861833	0.006785826	0.007609569
MR	Composite	0.00313276	0.003597348	0.004904053	0.005755254	0.006714847	0.007529271
CR	Composite	0.003297642	0.003786682	0.005162161	0.005866073	0.00706826	0.007925549
MM	Composite	0.32%	0.36%	0.50%	0.59%	0.68%	0.76%
MM	Composite	0.003165737	0.003629836	0.004955076	0.005861833	0.006785826	0.007609569
CR	Composite	0.00316477	0.003641898	0.00493298	0.00607093	0.007137179	0.007635553
MM	Composite	0.32%	0.36%	0.47%	0.58%	0.68%	0.76%
MM	Composite	0.003165737	0.003629836	0.004955076	0.005861833	0.006785826	0.007609569
MM	Composite	0.32%	0.36%	0.50%	0.59%	0.68%	0.76%
CR	Composite	0.33%	0.38%	0.52%	0.59%	0.71%	0.79%
MM	Composite	0.32%	0.36%	0.50%	0.59%	0.68%	0.76%
MR	Composite						
XR	Composite						
MM	Composite	0.32%	0.36%	0.50%	0.59%	0.68%	0.76%
CR	Composite	0.00280025	0.003192614	0.004218922	0.005399911	0.006083311	0.006243957
MR	Composite	0.00280025	0.003192614	0.004013553	0.005399911	0.005772249	0.006243957
XR	Composite	0.28%	0.32%	0.39%	0.54%	0.56%	0.62%
MR	Composite	0.28%	0.32%	0.39%	0.55%	0.57%	0.63%
MR	Composite	0.28%	0.32%	0.39%	0.55%	0.57%	0.63%
CR	Composite	0.30%	0.34%	0.41%	0.57%	0.60%	0.66%
MM	Composite	0.28%	0.33%	0.39%	0.55%	0.58%	0.63%
MR	Composite	0.002808583	0.003216817	0.003854012	0.005482637	0.005724917	0.006289148
XR	Composite	0.002705109	0.003135332	0.00374384	0.0051974	0.005462469	0.006046383
MM	Composite	0.28%	0.33%	0.39%	0.55%	0.58%	0.63%
MR	Composite	0.28%	0.32%	0.39%	0.55%	0.57%	0.63%
XR	Composite	0.27%	0.31%	0.37%	0.52%	0.55%	0.60%
MR	Composite	0.28%	0.32%	0.39%	0.55%	0.57%	0.63%
XR	Composite	0.27%	0.31%	0.37%	0.52%	0.55%	0.60%
CR	Composite						
MR	Composite	0.28%	0.32%	0.38%	0.55%	0.56%	0.63%
XR	Composite	0.28%	0.31%	0.37%	0.53%	0.54%	0.61%
MR	Composite	0.002808583	0.003216817	0.003854012	0.005482637	0.005724917	0.006289148

0.77%	0.83%	0.82%	0.89%	0.94%	0.4 BB	A
0.77%	0.82%	0.82%	0.89%	0.94%	0.4 CCC	BB
					0.4	
0.77%	0.008301452	0.008229078	0.008883667	0.009375	0.4 BB	A
0.80%	0.85%	0.85%	0.93%	0.94%	0.4 B	A
0.77%	0.008301452	0.008229078	0.008883667	0.009375	0.4 BB	A
0.76%	0.82%	0.81%	0.88%	0.94%	0.4 B	BBB
9.24%	5.63%	5.63%	5.63%	5.63%	0.25 NR	NR
0.09235	0.05625	0.05625	0.05625	0.05625	0.25 NR	NR
0.09235	0.05625	0.05625	0.05625	0.05625	0.25 NR	NR
					0.25	
0.09235	0.05625	0.05625	0.05625	0.05625	0.25 NR	NR
0.01941629	2.17%	2.30%	2.15%	2.10%	0.4 BBB	B
					0.4	
0.018445476	0.02058766	0.021805891	0.021546	0.020956379	0.4 BBB	B
0.017778602	0.019840629	0.021002516	0.021546	0.020956379	0.4 A	BB
0.01941629	0.021671221	0.02295357	0.021546	0.020956379	0.4 BBB	B
					0.4	
1.84%	0.02058766	0.021805891	0.021546	0.020956379	0.4 BBB	B
1.78%	0.019840629	0.021002516	0.021546	0.020956379	0.4 A	BB
					0.42	
					0.42	
					0.42	
					0.42	
					0.42	
2.05%	2.18%	2.45%	2.95%	2.80%	0.42 B	NR
2.05%	2.10%	2.45%	2.95%	2.80%	0.4 BB	NR
					0.4	
					0.4	
					0.4	
2.55%	3.11%	3.11%	3.11%	1.65%	0.4 NR	NR
2.55%	3.11%	3.11%	3.11%	1.65%	0.4 NR	NR
1.16%	1.18%	1.18%	1.18%	1.18%	0.4	
3.01%	3.01%	3.01%	3.01%	3.01%	0.725	
3.01%	3.01%	3.01%	3.01%	3.01%	0.725	
0.80%	0.86%	0.97%	1.02%	1.09%	0.4 B	BBB
0.80%	0.86%	0.97%	1.02%	1.09%	40.00% B	BBB
					40.00%	
					0.4	
0.83%	0.89%	0.99%	1.05%	1.13%	0.4 BB	A
0.80%	0.00856074	0.009553038	0.010098999	0.010817099	0.4 BBB	AA
0.83%	0.89%	0.99%	1.05%	1.13%	0.4 BB	A
0.80%	0.00856074	0.009553038	0.010098999	0.010817099	0.4 BBB	AA
0.79%	0.00845598	0.009445735	0.009986149	0.010692443	0.4 BB	A
0.83%	0.008901031	0.009942878	0.010511736	0.011255203	0.4 BB	A
0.80%	0.86%	0.96%	1.01%	1.08%	0.4 BBB	AA
0.80%	0.00856074	0.009553038	0.010098999	0.010817099	0.4 BBB	AA
0.80%	0.00856699	0.009656693	0.010181613	0.010933695	0.4 B	BBB
0.80%	0.86%	0.97%	1.02%	1.09%	0.4 B	BBB
0.80%	0.00856074	0.009553038	0.010098999	0.010817099	0.4 BBB	AA
0.80%	0.86%	0.96%	1.01%	1.08%	0.4 BBB	AA
0.83%	0.89%	0.99%	1.05%	1.13%	0.4 BB	A
0.80%	0.86%	0.96%	1.01%	1.08%	0.4 BBB	AA
					0.4	
					0.4	
0.80%	0.86%	0.96%	1.01%	1.08%	0.4 BBB	AA
0.65%	0.007441886	0.007406846	0.007389795	0.007762367	0.4 BB	BBB
0.65%	0.007103626	0.007406846	0.007389795	0.007762367	0.4 BB	BBB
0.65%	0.68%	0.74%	0.74%	0.78%	0.4 BB	BBB
0.66%	0.69%	0.74%	0.74%	0.78%	0.4 A	AA
0.66%	0.69%	0.74%	0.74%	0.78%	0.4 A	AA
0.69%	0.72%	0.74%	0.74%	0.78%	0.4 BBB	A
0.67%	0.69%	0.74%	0.74%	0.78%	0.4 BBB	A
0.66%	0.006911481	0.007406846	0.007389795	0.007762367	0.4 A	AA
0.63%	0.006558979	0.007406846	0.007389795	0.007762367	0.4 BBB	A
0.67%	0.69%	0.74%	0.74%	0.78%	0.4 BBB	A
0.66%	0.69%	0.74%	0.74%	0.78%	0.4 A	AA
0.63%	0.66%	0.74%	0.74%	0.78%	0.4 BBB	A
0.66%	0.69%	0.74%	0.74%	0.78%	0.4 A	AA
0.63%	0.66%	0.74%	0.74%	0.78%	0.4 BBB	A
					0.4	
0.66%	0.69%	0.74%	0.74%	0.78%	0.4 BB	A
0.63%	0.67%	0.74%	0.74%	0.78%	BB	BBB
0.66%	0.006911481	0.007406846	0.007389795	0.007762367	0.4 A	AA

BBB	AA	AA	BBB	BBB	BBB
B	BBB	BBB	B	B	B
BBB	AA	AA	BBB	BBB	BBB
BBB	A	A	BB	BB	BB
BBB	AA	AA	BBB	BBB	BBB
BB	A	A	BB	BB	BB
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	BB	BBB	BB	BBB	A
NR	BB	BBB	BB	BBB	A
NR	BBB	A	BBB	A	AA
NR	BB	BBB	BB	BBB	A
NR	BB	BBB	BB	BBB	A
NR	BBB	A	BBB	A	AA
NR	NR	NR	CCC	NR	BBB
NR	NR	NR	BB	NR	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR		NR	NR	NR
			NR		
			NR		
B	B	B	B	B	BBB
B	B	B	B	B	BBB
BB	A	BB	BB	BB	A
BBB	BBB	BBB	BBB	BBB	AA
BB	A	BB	BB	BB	A
BBB	BBB	BBB	BBB	BBB	AA
BB	BB	BB	BB	BB	A
BB	A	BB	BB	BB	A
BBB	BBB	BBB	BBB	BBB	AA
BBB	BBB	BBB	BBB	BBB	AA
B	B	B	B	B	BBB
BB	BB	BB	B	B	BBB
BBB	BBB	BBB	BBB	BBB	AA
BBB	BBB	BBB	BBB	BBB	AA
BB	A	BB	BB	BB	A
BBB	BBB	BBB	BBB	BBB	AA
BBB	BBB	BBB	BBB	BBB	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA

BBB	A	NR	A	11 Industrials
B	BB	NR	A	11 Industrials
			NR	Industrials
BBB	A	NR	A	11 Industrials
BB	BBB	NR	BBB	11 Industrials
BBB	A	NR	A	11 Industrials
BB	BBB	NR	A	11 Industrials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
BBB	NR	NR	BBB	6 Basic Materials
			NR	Basic Materials
BBB	NR	NR	BBB	6 Basic Materials
A	NR	NR	BBB	6 Basic Materials
BBB	NR	NR	BBB	6 Basic Materials
			NR	Basic Materials
BBB	NR	NR	BBB	6 Basic Materials
A	NR	NR	BBB	6 Basic Materials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	NR	5 Industrials
NR	NR	NR	NR	3 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
		NR	NR	2 Industrials
		NR	NR	2 Industrials
			NR	2 Utilities
			NR	2 Industrials
			NR	2 Industrials
CCC	B	CCC	A	10 Industrials
CCC	B	CCC	A	10 Industrials
			NR	Industrials
			NR	Industrials
B	BB	B	A	10 Industrials
BB	BBB	BB	A	10 Industrials
B	BB	B	A	10 Industrials
BB	BBB	BB	A	10 Industrials
B	BB	B	A	10 Industrials
B	BB	B	A	10 Industrials
BB	BBB	BB	A	10 Industrials
BB	BBB	BB	A	10 Industrials
CCC	B	CCC	BBB	10 Industrials
CCC	B	CCC	BBB	10 Industrials
BB	BBB	BB	A	10 Industrials
BB	BBB	BB	A	10 Industrials
B	BB	B	A	10 Industrials
BB	BBB	BB	A	10 Industrials
			NR	Industrials
			NR	Industrials
BB	BBB	BB	A	10 Industrials
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	9 Telecommunications
NR	NR	NR	A	9 Telecommunications
NR	NR	NR	A	10 Telecommunications
NR	NR	NR	A	10 Telecommunications
NR	NR	NR	A	9 Telecommunications
NR	NR	NR	A	7 Telecommunications
NR	NR	NR	A	10 Telecommunications
NR	NR	NR	A	9 Telecommunications
NR	NR	NR	A	7 Telecommunications
NR	NR	NR	A	9 Telecommunications
NR	NR	NR	A	7 Telecommunications
			NR	Telecommunications
NR	NR	NR	A	5 Telecommunications
NR	NR	NR	A	5 Telecommunications
NR	NR	NR	A	9 Telecommunications

Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	A				
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan		B	Thin	Thin	Thin	Thin
E.Eur	Kazakhstan		B	Thin	Thin	Thin	Thin
E.Eur	Kazakhstan		B	Thin	Thin	Thin	Thin
E.Eur	Kazakhstan		B				
E.Eur	Kazakhstan		B	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	Thin	Thin	Thin
N.Amer	United States	BB	AA	CcyGrp	Thin	Thin	Thin
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	Thin	Thin	Thin	Thin
N.Amer	United States	B	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A			Thin	Thin
N.Amer	United States	CCC					
N.Amer	United States	CCC					
Europe	Italy		A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy		A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy		A				
Europe	Italy		A				
Europe	Italy		A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Italy		A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Italy		A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy		A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Italy		A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		A	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Italy		A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Italy		A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Italy		A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		A				
Europe	Italy		A				
Europe	Italy		A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin		Thin			
Thin	Thin		Thin			
Thin	Thin		Thin			
Thin	Thin		Thin			
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin	DocAdj	Thin	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	Thin	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
	Thin	Thin	Thin			
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Entity Tier	Entity Tier	DocAdj	Thin	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	CcyGrp	Thin	Thin	Thin
DocAdj	Entity Tier	Entity Tier	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp
Entity Tier
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ATTINCSEKXR	31-Jul-08 ATTINC
ATTINCSGDMR	31-Jul-08 ATTINC
ATTINCTWDCR	31-Jul-08 ATTINC
ATTINCTWDMR	31-Jul-08 ATTINC
ATTINCUSDCR	31-Jul-08 ATTINC
ATTINCUSDMM	31-Jul-08 ATTINC
ATTINCUSDMR	31-Jul-08 ATTINC
ATTINCUSDXR	31-Jul-08 ATTINC
ATTINCZARMR	31-Jul-08 ATTINC
ATTINC-MLAUDMR	31-Jul-08 ATTINC-ML
ATTINC-MLAUDXR	31-Jul-08 ATTINC-ML
ATTINC-MLCADMR	31-Jul-08 ATTINC-ML
ATTINC-MLCADXR	31-Jul-08 ATTINC-ML
ATTINC-MLCHFMR	31-Jul-08 ATTINC-ML
ATTINC-MLEURCR	31-Jul-08 ATTINC-ML
ATTINC-MLEURMM	31-Jul-08 ATTINC-ML
ATTINC-MLEURMR	31-Jul-08 ATTINC-ML
ATTINC-MLEURXR	31-Jul-08 ATTINC-ML
ATTINC-MLGBPMR	31-Jul-08 ATTINC-ML
ATTINC-MLGBPXR	31-Jul-08 ATTINC-ML
ATTINC-MLHKDMR	31-Jul-08 ATTINC-ML
ATTINC-MLHKDXR	31-Jul-08 ATTINC-ML
ATTINC-MLJPYMR	31-Jul-08 ATTINC-ML
ATTINC-MLSEKMR	31-Jul-08 ATTINC-ML
ATTINC-MLSEKXR	31-Jul-08 ATTINC-ML
ATTINC-MLSGDMR	31-Jul-08 ATTINC-ML
ATTINC-MLTWDMR	31-Jul-08 ATTINC-ML
ATTINC-MLUSDCR	31-Jul-08 ATTINC-ML
ATTINC-MLUSDMM	31-Jul-08 ATTINC-ML
ATTINC-MLUSDMR	31-Jul-08 ATTINC-ML
ATTINC-MLUSDXR	31-Jul-08 ATTINC-ML
AUCHANAUDMM	31-Jul-08 AUCHAN
AUCHANCADMM	31-Jul-08 AUCHAN
AUCHANEURCR	31-Jul-08 AUCHAN
AUCHANEURMM	31-Jul-08 AUCHAN
AUCHANEURMR	31-Jul-08 AUCHAN
AUCHANEURXR	31-Jul-08 AUCHAN
AUCHANGBPMM	31-Jul-08 AUCHAN
AUCHANHKDMM	31-Jul-08 AUCHAN
AUCHANJPYCR	31-Jul-08 AUCHAN
AUCHANJPYMM	31-Jul-08 AUCHAN
AUCHANSEKMM	31-Jul-08 AUCHAN
AUCHANSGDMM	31-Jul-08 AUCHAN
AUCHANUSDCR	31-Jul-08 AUCHAN
AUCHANUSDMM	31-Jul-08 AUCHAN
AUCHANUSDMR	31-Jul-08 AUCHAN
AUCHANUSDXR	31-Jul-08 AUCHAN
AUROEURMM	31-Jul-08 AURO
AUROEURMR	31-Jul-08 AURO
AUROUSDCR	31-Jul-08 AURO
AUROUSDMM	31-Jul-08 AURO
AUROUSDMR	31-Jul-08 AURO
AUROUSDXR	31-Jul-08 AURO
AUSTDKKCR	31-Jul-08 AUST
AUSTEURCR	31-Jul-08 AUST
AUSTEURMM	31-Jul-08 AUST
AUSTEURMR	31-Jul-08 AUST
AUSTJPYCR	31-Jul-08 AUST
AUSTUSDCR	31-Jul-08 AUST
AUSTUSDMM	31-Jul-08 AUST
AUSTUSDMR	31-Jul-08 AUST
AUSTLAAUDMR	31-Jul-08 AUSTLA
AUSTLAEURCR	31-Jul-08 AUSTLA
AUSTLAEURMM	31-Jul-08 AUSTLA
AUSTLAEURMR	31-Jul-08 AUSTLA
AUSTLASGDMR	31-Jul-08 AUSTLA
AUSTLATWDCR	31-Jul-08 AUSTLA
AUSTLAUSDCR	31-Jul-08 AUSTLA
AUSTLAUSDMR	31-Jul-08 AUSTLA
AUTOLIEURMM	31-Jul-08 AUTOLI
AUTOLIEURMR	31-Jul-08 AUTOLI
AUTOLIUSDMR	31-Jul-08 AUTOLI
AUTOLI-ABEURCR	31-Jul-08 AUTOLI-AB
AUTOLI-ABEURMM	31-Jul-08 AUTOLI-AB

AT&T Inc	0A226X	SNRFOR	SEK
AT&T Inc	0A226X	SNRFOR	SGD
AT&T Inc	0A226X	SNRFOR	TWD
AT&T Inc	0A226X	SNRFOR	TWD
AT&T Inc	0A226X	SNRFOR	USD
AT&T Inc	0A226X	SNRFOR	USD
AT&T Inc	0A226X	SNRFOR	USD
AT&T Inc	0A226X	SNRFOR	USD
AT&T Inc	0A226X	SNRFOR	ZAR
AT&T Mobility LLC	0A232K	SNRFOR	AUD
AT&T Mobility LLC	0A232K	SNRFOR	AUD
AT&T Mobility LLC	0A232K	SNRFOR	CAD
AT&T Mobility LLC	0A232K	SNRFOR	CAD
AT&T Mobility LLC	0A232K	SNRFOR	CHF
AT&T Mobility LLC	0A232K	SNRFOR	EUR
AT&T Mobility LLC	0A232K	SNRFOR	EUR
AT&T Mobility LLC	0A232K	SNRFOR	EUR
AT&T Mobility LLC	0A232K	SNRFOR	EUR
AT&T Mobility LLC	0A232K	SNRFOR	GBP
AT&T Mobility LLC	0A232K	SNRFOR	GBP
AT&T Mobility LLC	0A232K	SNRFOR	HKD
AT&T Mobility LLC	0A232K	SNRFOR	HKD
AT&T Mobility LLC	0A232K	SNRFOR	JPY
AT&T Mobility LLC	0A232K	SNRFOR	SEK
AT&T Mobility LLC	0A232K	SNRFOR	SEK
AT&T Mobility LLC	0A232K	SNRFOR	SGD
AT&T Mobility LLC	0A232K	SNRFOR	TWD
AT&T Mobility LLC	0A232K	SNRFOR	USD
AT&T Mobility LLC	0A232K	SNRFOR	USD
AT&T Mobility LLC	0A232K	SNRFOR	USD
AT&T Mobility LLC	0A232K	SNRFOR	USD
GROUPE AUCHAN	FF4D97	SNRFOR	AUD
GROUPE AUCHAN	FF4D97	SNRFOR	CAD
GROUPE AUCHAN	FF4D97	SNRFOR	EUR
GROUPE AUCHAN	FF4D97	SNRFOR	EUR
GROUPE AUCHAN	FF4D97	SNRFOR	EUR
GROUPE AUCHAN	FF4D97	SNRFOR	EUR
GROUPE AUCHAN	FF4D97	SNRFOR	GBP
GROUPE AUCHAN	FF4D97	SNRFOR	HKD
GROUPE AUCHAN	FF4D97	SNRFOR	JPY
GROUPE AUCHAN	FF4D97	SNRFOR	JPY
GROUPE AUCHAN	FF4D97	SNRFOR	SEK
GROUPE AUCHAN	FF4D97	SNRFOR	SGD
GROUPE AUCHAN	FF4D97	SNRFOR	USD
GROUPE AUCHAN	FF4D97	SNRFOR	USD
GROUPE AUCHAN	FF4D97	SNRFOR	USD
GROUPE AUCHAN	FF4D97	SNRFOR	USD
Aurobindo Pharma Ltd	YY4979	SNRFOR	EUR
Aurobindo Pharma Ltd	YY4979	SNRFOR	EUR
Aurobindo Pharma Ltd	YY4979	SNRFOR	USD
Aurobindo Pharma Ltd	YY4979	SNRFOR	USD
Aurobindo Pharma Ltd	YY4979	SNRFOR	USD
Aurobindo Pharma Ltd	YY4979	SNRFOR	USD
Rep Austria	0F77EA	SNRFOR	DKK
Rep Austria	0F77EA	SNRFOR	EUR
Rep Austria	0F77EA	SNRFOR	EUR
Rep Austria	0F77EA	SNRFOR	EUR
Rep Austria	0F77EA	SNRFOR	JPY
Rep Austria	0F77EA	SNRFOR	USD
Rep Austria	0F77EA	SNRFOR	USD
Rep Austria	0F77EA	SNRFOR	USD
Comwlth Aust	QS973P	SNRFOR	AUD
Comwlth Aust	QS973P	SNRFOR	EUR
Comwlth Aust	QS973P	SNRFOR	EUR
Comwlth Aust	QS973P	SNRFOR	EUR
Comwlth Aust	QS973P	SNRFOR	SGD
Comwlth Aust	QS973P	SNRFOR	TWD
Comwlth Aust	QS973P	SNRFOR	USD
Comwlth Aust	QS973P	SNRFOR	USD
Autoliv Inc	057A80	SNRFOR	EUR
Autoliv Inc	057A80	SNRFOR	EUR
Autoliv Inc	057A80	SNRFOR	USD
Autoliv AB	0F79GH	SNRFOR	EUR
Autoliv AB	0F79GH	SNRFOR	EUR

XR	Composite	0.002705109	0.003135332	0.00374384	0.0051974	0.005462469	0.006046383
MR	Composite	0.002808583	0.003216817	0.003854012	0.005482637	0.005724917	0.006289148
CR	Composite	0.30%	0.34%	0.41%	0.57%	0.60%	0.66%
MR	Composite	0.28%	0.32%	0.39%	0.55%	0.57%	0.63%
CR	Composite	0.30%	0.34%	0.41%	0.57%	0.60%	0.66%
MM	Composite						
MR	Composite	0.28%	0.32%	0.39%	0.55%	0.57%	0.63%
XR	Composite	0.27%	0.31%	0.37%	0.52%	0.55%	0.60%
MR	Composite	0.28%	0.32%	0.39%	0.55%	0.57%	0.63%
MR	Composite	0.09%	0.13%	0.17%	0.20%	0.25%	0.27%
XR	Composite	0.09%	0.13%	0.17%	0.20%	0.24%	0.27%
MR	Composite	0.09%	0.13%	0.17%	0.20%	0.23%	0.27%
XR	Composite	0.09%	0.13%	0.16%	0.20%	0.23%	0.26%
MR	Composite	0.09%	0.13%	0.17%	0.20%	0.23%	0.27%
CR	Composite	0.10%	0.13%	0.18%	0.22%	0.24%	0.29%
MM	Composite	0.09%	0.13%	0.17%	0.21%	0.23%	0.27%
MR	Composite	0.000907928	0.001275264	0.001702781	0.002022422	0.002275765	0.002689254
XR	Composite	0.09%	0.13%	0.16%	0.20%	0.23%	0.26%
MR	Composite	0.09%	0.13%	0.17%	0.20%	0.23%	0.27%
XR	Composite	0.09%	0.13%	0.16%	0.20%	0.23%	0.26%
MR	Composite	0.09%	0.13%	0.17%	0.20%	0.23%	0.27%
XR	Composite	0.09%	0.13%	0.16%	0.20%	0.23%	0.26%
MR	Composite	0.09%	0.13%	0.17%	0.20%	0.23%	0.27%
MR	Composite	0.09%	0.13%	0.17%	0.20%	0.23%	0.27%
XR	Composite	0.09%	0.13%	0.16%	0.20%	0.23%	0.26%
MR	Composite	0.09%	0.13%	0.17%	0.20%	0.23%	0.27%
MR	Composite	0.09%	0.13%	0.17%	0.20%	0.23%	0.27%
CR	Composite	0.10%	0.13%	0.18%	0.22%	0.24%	0.29%
MM	Composite	0.09%	0.13%	0.17%	0.21%	0.23%	0.27%
MR	Composite	0.09%	0.13%	0.17%	0.20%	0.23%	0.27%
XR	Composite	0.09%	0.13%	0.16%	0.20%	0.23%	0.26%
MM	Composite	0.16%	0.20%	0.26%	0.31%	0.36%	0.40%
MM	Composite	0.16%	0.20%	0.26%	0.32%	0.36%	0.40%
CR	Composite	0.17%	0.20%	0.27%	0.33%	0.37%	0.42%
MM	Composite	0.16%	0.20%	0.26%	0.32%	0.36%	0.40%
MR	Composite	0.16%	0.20%	0.26%	0.31%	0.36%	0.40%
XR	Composite	0.15%	0.19%	0.25%	0.30%	0.34%	0.38%
MM	Composite	0.16%	0.20%	0.26%	0.32%	0.36%	0.40%
MM	Composite	0.16%	0.20%	0.26%	0.32%	0.36%	0.40%
CR	Composite	0.16%	0.20%	0.26%	0.31%	0.36%	0.40%
MM	Composite	0.16%	0.20%	0.26%	0.31%	0.36%	0.40%
MM	Composite	0.16%	0.20%	0.26%	0.32%	0.36%	0.40%
MM	Composite	0.16%	0.20%	0.26%	0.32%	0.36%	0.40%
CR	Composite	0.17%	0.20%	0.27%	0.33%	0.37%	0.42%
MM	Composite	0.001586514	0.001982457	0.002596718	0.003151487	0.003610718	0.004033782
MR	Composite	0.16%	0.20%	0.26%	0.31%	0.36%	0.40%
XR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.05%	0.05%	0.07%	0.08%	0.10%	0.11%
CR	Composite	0.000483654	0.000532353	0.000701215	0.000783651	0.000958682	0.001138556
MM	Composite	0.05%	0.05%	0.07%	0.08%	0.09%	0.11%
MR	Composite						
CR	Composite	0.05%	0.05%	0.07%	0.08%	0.10%	0.11%
CR	Composite	0.000483654	0.000532353	0.000701215	0.000783651	0.000958682	0.001138556
MM	Composite	0.05%	0.05%	0.07%	0.08%	0.09%	0.11%
MR	Composite	0.05%	0.05%	0.07%	0.08%	0.09%	0.11%
MR	Composite	0.03%	0.10%	0.11%	0.14%	0.17%	0.20%
CR	Composite	0.03%	0.10%	0.11%	0.15%	0.17%	0.21%
MM	Composite						
MR	Composite	0.03%	0.10%	0.11%	0.14%	0.17%	0.20%
MR	Composite	0.03%	0.10%	0.11%	0.14%	0.17%	0.20%
CR	Composite						
CR	Composite	0.03%	0.10%	0.11%	0.15%	0.17%	0.21%
MR	Composite	0.03%	0.10%	0.11%	0.14%	0.17%	0.20%
MM	Composite	0.57%	0.57%	0.57%	0.57%	0.57%	0.73%
MR	Composite	0.0057225	0.0057225	0.0057225	0.0057225	0.0057225	0.007265
MR	Composite	0.57%	0.57%	0.57%	0.57%	0.57%	0.73%
CR	Composite	0.38%	0.38%	0.45%	0.52%	0.50%	0.62%
MM	Composite	0.003786	0.003786	0.45%	0.00516	0.005026	0.00615

0.63%	0.006558979	0.007406846	0.007389795	0.007762367	0.4 BBB	A
0.66%	0.006911481	0.007406846	0.007389795	0.007762367	0.4 A	AA
0.69%	0.72%	0.74%	0.74%	0.78%	0.4 BBB	A
0.66%	0.69%	0.74%	0.74%	0.78%	0.4 A	AA
0.69%	0.72%	0.74%	0.74%	0.78%	0.4 BBB	A
					0.4	
0.66%	0.69%	0.74%	0.74%	0.78%	0.4 A	AA
0.63%	0.66%	0.74%	0.74%	0.78%	0.4 BBB	A
0.66%	0.69%	0.74%	0.74%	0.78%	0.4 A	AA
0.29%	0.33%	0.40%	0.34%	0.43%	0.4 BB	BBB
0.29%	0.33%	0.40%	0.34%	0.43%	0.4 BB	BBB
0.29%	0.33%	0.40%	0.34%	0.43%	0.4 A	AA
0.29%	0.32%	0.40%	0.34%	0.43%	0.4 BBB	A
0.29%	0.33%	0.40%	0.34%	0.43%	0.4 A	AA
0.31%	0.35%	0.40%	0.34%	0.43%	0.4 BBB	A
0.30%	0.34%	0.40%	0.34%	0.43%	0.4 BBB	A
0.29%	0.003345321	0.004028643	0.003365753	0.004272727	0.4 A	AA
0.29%	0.32%	0.40%	0.34%	0.43%	0.4 BBB	A
0.29%	0.33%	0.40%	0.34%	0.43%	0.4 A	AA
0.29%	0.32%	0.40%	0.34%	0.43%	0.4 BBB	A
0.29%	0.33%	0.40%	0.34%	0.43%	0.4 A	AA
0.29%	0.32%	0.40%	0.34%	0.43%	0.4 BBB	A
0.29%	0.33%	0.40%	0.34%	0.43%	0.4 BB	BBB
0.29%	0.33%	0.40%	0.34%	0.43%	0.4 A	AA
0.29%	0.32%	0.40%	0.34%	0.43%	0.4 BBB	A
0.29%	0.33%	0.40%	0.34%	0.43%	0.4 A	AA
0.29%	0.33%	0.40%	0.34%	0.43%	0.4 A	AA
0.31%	0.35%	0.40%	0.34%	0.43%	0.4 BBB	A
0.30%	0.34%	0.40%	0.34%	0.43%	0.4 BBB	A
0.29%	0.33%	0.40%	0.34%	0.43%	0.4 A	AA
0.29%	0.32%	0.40%	0.34%	0.43%	0.4 BBB	A
0.45%	0.51%	0.57%	0.60%	0.63%	0.38909091 BB	BB
0.45%	0.50%	0.57%	0.60%	0.63%	0.4 A	A
0.47%	0.53%	0.57%	0.60%	0.63%	0.370000003 BBB	BBB
0.45%	0.50%	0.57%	0.60%	0.63%	0.4 A	A
0.45%	0.50%	0.57%	0.60%	0.63%	0.38909091 BBB	BBB
0.43%	0.48%	0.57%	0.60%	0.63%	0.38909091 BBB	BBB
0.45%	0.50%	0.57%	0.60%	0.63%	0.4 A	A
0.45%	0.50%	0.57%	0.60%	0.63%	0.4 A	A
0.45%	0.51%	0.57%	0.60%	0.63%	0.38909091 BB	BB
0.45%	0.51%	0.57%	0.60%	0.63%	0.38909091 BB	BB
0.45%	0.50%	0.57%	0.60%	0.63%	0.4 A	A
0.45%	0.50%	0.57%	0.60%	0.63%	0.4 A	A
0.47%	0.53%	0.57%	0.60%	0.63%	0.370000003 BBB	BBB
0.45%	0.005046251	0.005657843	0.005984386	0.006348662	0.4 A	A
0.45%	0.50%	0.57%	0.60%	0.63%	0.38909091 BBB	BBB
					0.38909091	
					0.2	
					0.2	
					0.2	
					0.2	
					0.2	
					0.2	
0.14%	0.16%	0.17%	0.21%	0.24%	0.4 NR	BBB
0.14%	0.00163995	0.00172217	0.00205156	0.002352064	0.4 NR	BBB
0.13%	0.16%	0.17%	0.20%	0.24%	0.4 NR	BB
					0.4	
0.14%	0.16%	0.18%	0.20%	0.24%	0.4 NR	B
0.14%	0.00163995	0.00172217	0.00205156	0.002352064	0.4 NR	BBB
0.13%	0.16%	0.17%	0.20%	0.24%	0.4 NR	BB
0.13%	0.16%	0.17%	0.19%	0.24%	0.4 NR	BB
0.24%	0.28%	0.31%	0.31%	0.36%	0.366666667 NR	NR
0.25%	0.28%	0.31%	0.31%	0.36%	0.366666667 NR	NR
					0.366666667	
0.24%	0.28%	0.31%	0.31%	0.36%	0.4 NR	NR
0.24%	0.28%	0.31%	0.31%	0.36%	0.4 NR	NR
					0.366666667	
0.25%	0.28%	0.31%	0.31%	0.36%	0.366666667 NR	NR
0.24%	0.28%	0.31%	0.31%	0.36%	0.4 NR	NR
0.77%	0.75%	0.75%	0.75%	0.75%		
0.77%	0.0074875	0.0074875	0.0074875	0.0074875		
0.77%	0.75%	0.75%	0.75%	0.75%		
0.59%	0.64%	0.64%	0.64%	0.64%	0.350000006	NR
0.59%	0.0064	0.0064	0.0064	0.0064	0.350000006	NR

AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	A	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	AA	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	A
A	AA	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	AA	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	AA	A	A	A	A
A	A	BBB	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AA	A	AA	A	A
AA	AAA	AA	AA	AA	AA
AA	AA	A	AA	A	A
AA	AA	A	AA	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	BBB	A	A	A
A	A	BBB	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AA	A	AA	A	A
AA	AAA	AA	AA	AA	AA
AA	AA	A	AA	A	A

A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	A	A	A	A
BB	BB	BBB	BBB	BBB	BBB
A	A	A	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
NR	B	B	B	B	NR
NR	BB	BB	BB	BB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BB	BB	BB	BB	NR
NR	BBB	BBB	BBB	BBB	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR

NR	NR	NR	A	7 Telecommunications
NR	NR	NR	A	9 Telecommunications
NR	NR	NR	A	10 Telecommunications
NR	NR	NR	A	9 Telecommunications
NR	NR	NR	A	10 Telecommunications
			NR	Telecommunications
NR	NR	NR	A	9 Telecommunications
NR	NR	NR	A	7 Telecommunications
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NR	NR	NR	A	5 Telecommunications
NR	NR	NR	AA	13 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	AA	12 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	AA	12 Consumer Services
NR	NR	NR	AA	12 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	AA	13 Consumer Services
NR	NR	NR	AA	13 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	AA	12 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	AA	12 Consumer Services
			NR	Consumer Services
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
BBB	BB	NR	BBB	9 Government
BBB	BB	NR	BBB	9 Government
BB	BB	NR	BBB	10 Government
			NR	Government
B	B	NR	BBB	10 Government
BBB	BB	NR	BBB	9 Government
BB	BB	NR	BBB	10 Government
BB	BB	NR	BBB	10 Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
			NR	Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
			NR	Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods

N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A				
India	India		CCC				
India	India		CCC				
India	India		CCC				
India	India		CCC				
India	India		CCC				
India	India		CCC				
Europe	Austria	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	AAA	AA				
Europe	Austria	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Austria	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	AAA	AA	Thin	Thin	Thin	Entity Tier
Oceania	Australia	AAA	AA	Thin	Thin	Thin	DocAdj
Oceania	Australia	AAA	AA				
Oceania	Australia	AAA	AA	Thin	Thin	Thin	CcyGrp
Oceania	Australia	AAA	AA	Thin	Thin	Thin	CcyGrp
Oceania	Australia	AAA	AA				
Oceania	Australia	AAA	AA	Thin	Thin	Thin	DocAdj
Oceania	Australia	AAA	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	A	A				Thin
N.Amer	United States	A	A				Thin
N.Amer	United States	A	A				Thin
Europe	Sweden		A		Thin		Thin
Europe	Sweden		A		Thin		Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
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AUTOLI-ABUSDCR	31-Jul-08 AUTOLI-AB
AUTOLI-ABUSDMM	31-Jul-08 AUTOLI-AB
AUTOLI-ABUSDMR	31-Jul-08 AUTOLI-AB
AUTOROEURCR	31-Jul-08 AUTORO
AUTOROEURMM	31-Jul-08 AUTORO
AUTOROEURMR	31-Jul-08 AUTORO
AUTOSTAUDMM	31-Jul-08 AUTOST
AUTOSTEURMM	31-Jul-08 AUTOST
AUTOSTGBPMM	31-Jul-08 AUTOST
AUTOSTJPYMM	31-Jul-08 AUTOST
AUTOSTSGDMM	31-Jul-08 AUTOST
AUTOSTTWDMM	31-Jul-08 AUTOST
AUTOSTUSDCR	31-Jul-08 AUTOST
AUTOSTUSDMM	31-Jul-08 AUTOST
AUTSCHEURCR	31-Jul-08 AUTSCH
AUTSCHEURMM	31-Jul-08 AUTSCH
AUTSCHUSDCR	31-Jul-08 AUTSCH
AUTSCHUSDMM	31-Jul-08 AUTSCH
AUTSCHUSDMR	31-Jul-08 AUTSCH
AVUSDMR	31-Jul-08 AV
AVUSDXR	31-Jul-08 AV
AVEURMM	31-Jul-08 AV
AVEURMR	31-Jul-08 AV
AVJPYMM	31-Jul-08 AV
AVJPYMR	31-Jul-08 AV
AVUSDMM	31-Jul-08 AV
AVUSDMR	31-Jul-08 AV
AVUSDXR	31-Jul-08 AV
AVBAUDCR	31-Jul-08 AVB
AVBAUDMR	31-Jul-08 AVB
AVBEURCR	31-Jul-08 AVB
AVBEURMM	31-Jul-08 AVB
AVBEURMR	31-Jul-08 AVB
AVBEURXR	31-Jul-08 AVB
AVBGBPMR	31-Jul-08 AVB
AVBJPYMR	31-Jul-08 AVB
AVBSGDMR	31-Jul-08 AVB
AVBTWDCR	31-Jul-08 AVB
AVBTWDMR	31-Jul-08 AVB
AVBUSDCR	31-Jul-08 AVB
AVBUSDMM	31-Jul-08 AVB
AVBUSDMR	31-Jul-08 AVB
AVBUSDXR	31-Jul-08 AVB
AVBDGTAUDCR	31-Jul-08 AVBDGT
AVBDGTAUDMR	31-Jul-08 AVBDGT
AVBDGTAUDXR	31-Jul-08 AVBDGT
AVBDGTCADMR	31-Jul-08 AVBDGT
AVBDGTCHFMR	31-Jul-08 AVBDGT
AVBDGTEURCR	31-Jul-08 AVBDGT
AVBDGTEURMM	31-Jul-08 AVBDGT
AVBDGTEURMR	31-Jul-08 AVBDGT
AVBDGTEURXR	31-Jul-08 AVBDGT
AVBDGTGBPMR	31-Jul-08 AVBDGT
AVBDGTGBPXR	31-Jul-08 AVBDGT
AVBDGTHKDMR	31-Jul-08 AVBDGT
AVBDGTHKDXR	31-Jul-08 AVBDGT
AVBDGTJPYCR	31-Jul-08 AVBDGT
AVBDGTJPYMR	31-Jul-08 AVBDGT
AVBDGTSEKMR	31-Jul-08 AVBDGT
AVBDGTSGDMR	31-Jul-08 AVBDGT
AVBDGTTWDMR	31-Jul-08 AVBDGT
AVBDGTUSDCR	31-Jul-08 AVBDGT
AVBDGTUSDMM	31-Jul-08 AVBDGT
AVBDGTUSDMR	31-Jul-08 AVBDGT
AVBDGTUSDXR	31-Jul-08 AVBDGT
AVCGRPUSDCR	31-Jul-08 AVCGRP
AVCGRPUSDMR	31-Jul-08 AVCGRP
AVCGRPUSDXR	31-Jul-08 AVCGRP
AVHO-AVOEURMM	31-Jul-08 AVHO-AVO
AVHO-AVOEURMR	31-Jul-08 AVHO-AVO
AVHO-AVOEURXR	31-Jul-08 AVHO-AVO
AVHO-AVOUSDMM	31-Jul-08 AVHO-AVO
AVHO-AVOUSDMR	31-Jul-08 AVHO-AVO
AVIAUSDCR	31-Jul-08 AVIA

Autoliv AB	0F79GH	SNRFOR	USD
Autoliv AB	0F79GH	SNRFOR	USD
Autoliv AB	0F79GH	SNRFOR	USD
Autoroutes du Sud la France SA	FF5863	SNRFOR	EUR
Autoroutes du Sud la France SA	FF5863	SNRFOR	EUR
Autoroutes du Sud la France SA	FF5863	SNRFOR	EUR
Autostrade Meridionali Spa	TT775B	SNRFOR	AUD
Autostrade Meridionali Spa	TT775B	SNRFOR	EUR
Autostrade Meridionali Spa	TT775B	SNRFOR	GBP
Autostrade Meridionali Spa	TT775B	SNRFOR	JPY
Autostrade Meridionali Spa	TT775B	SNRFOR	SGD
Autostrade Meridionali Spa	TT775B	SNRFOR	TWD
Autostrade Meridionali Spa	TT775B	SNRFOR	USD
Autostrade Meridionali Spa	TT775B	SNRFOR	USD
Asfinag	AA5AEI	SNRFOR	EUR
Asfinag	AA5AEI	SNRFOR	EUR
Asfinag	AA5AEI	SNRFOR	USD
Asfinag	AA5AEI	SNRFOR	USD
Asfinag	AA5AEI	SNRFOR	USD
Avaya Inc	0F87DI	SECDOM	USD
Avaya Inc	0F87DI	SECDOM	USD
Avaya Inc	0F87DI	SNRFOR	EUR
Avaya Inc	0F87DI	SNRFOR	EUR
Avaya Inc	0F87DI	SNRFOR	JPY
Avaya Inc	0F87DI	SNRFOR	JPY
Avaya Inc	0F87DI	SNRFOR	USD
Avaya Inc	0F87DI	SNRFOR	USD
Avaya Inc	0F87DI	SNRFOR	USD
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	AUD
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	AUD
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	EUR
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	EUR
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	EUR
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	EUR
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	GBP
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	JPY
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	SGD
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	TWD
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	TWD
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	USD
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	USD
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	USD
Avalon Bay Cmntys Inc	0F87CC	SNRFOR	USD
Avis Budget Group Inc	058AEB	SNRFOR	AUD
Avis Budget Group Inc	058AEB	SNRFOR	AUD
Avis Budget Group Inc	058AEB	SNRFOR	AUD
Avis Budget Group Inc	058AEB	SNRFOR	CAD
Avis Budget Group Inc	058AEB	SNRFOR	CHF
Avis Budget Group Inc	058AEB	SNRFOR	EUR
Avis Budget Group Inc	058AEB	SNRFOR	EUR
Avis Budget Group Inc	058AEB	SNRFOR	EUR
Avis Budget Group Inc	058AEB	SNRFOR	EUR
Avis Budget Group Inc	058AEB	SNRFOR	GBP
Avis Budget Group Inc	058AEB	SNRFOR	GBP
Avis Budget Group Inc	058AEB	SNRFOR	HKD
Avis Budget Group Inc	058AEB	SNRFOR	HKD
Avis Budget Group Inc	058AEB	SNRFOR	JPY
Avis Budget Group Inc	058AEB	SNRFOR	JPY
Avis Budget Group Inc	058AEB	SNRFOR	SEK
Avis Budget Group Inc	058AEB	SNRFOR	SGD
Avis Budget Group Inc	058AEB	SNRFOR	TWD
Avis Budget Group Inc	058AEB	SNRFOR	USD
Avis Budget Group Inc	058AEB	SNRFOR	USD
Avis Budget Group Inc	058AEB	SNRFOR	USD
Avis Budget Group Inc	058AEB	SNRFOR	USD
Avecia Gp plc	0F889V	SNRFOR	USD
Avecia Gp plc	0F889V	SNRFOR	USD
Avecia Gp plc	0F889V	SNRFOR	USD
Avio S.P.A.	T2C69L	SECDOM	EUR
Avio S.P.A.	T2C69L	SECDOM	EUR
Avio S.P.A.	T2C69L	SECDOM	EUR
Avio S.P.A.	T2C69L	SECDOM	USD
Avio S.P.A.	T2C69L	SECDOM	USD
AVIALL INC	0F89CH	SNRFOR	USD

CR	Composite						
MM	Composite						
MR	Composite	0.38%	0.38%	0.45%	0.52%	0.50%	0.62%
CR	Composite	1.18%	1.18%	1.18%	1.18%	1.18%	1.18%
MM	Composite	1.18%	1.18%	1.18%	1.18%	1.18%	1.18%
MR	Composite	1.18%	1.18%	1.18%	1.18%	1.18%	1.18%
MM	Composite	0.28%	0.36%	0.48%	0.57%	0.66%	0.74%
MM	Composite	0.28%	0.36%	0.48%	0.57%	0.66%	0.75%
MM	Composite						
MM	Composite	0.002760947	0.003614242	0.004784005	0.005682641	0.006631165	0.007448491
MM	Composite	0.002760947	0.003613834	0.004786368	0.005686197	0.006635975	0.007454758
MM	Composite	0.28%	0.36%	0.48%	0.57%	0.66%	0.75%
CR	Composite						
MM	Composite	0.28%	0.36%	0.48%	0.57%	0.66%	0.75%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	4.54%	3.69%	6.60%	7.61%	7.24%	7.58%
XR	Composite	4.54%	3.69%	6.60%	7.33%	7.24%	7.30%
CR	Composite	1.60%	1.54%	1.61%	1.74%	1.86%	1.92%
MR	Composite	1.60%	1.54%	1.61%	1.74%	1.86%	1.92%
CR	Composite	0.016658897	0.016438138	0.016723491	0.018466872	0.019538131	0.020276082
MM	Composite						
MR	Composite	1.57%	1.56%	1.58%	1.75%	1.85%	1.93%
XR	Composite						
MR	Composite	1.57%	1.56%	1.58%	1.75%	1.85%	1.93%
MR	Composite	1.60%	1.42%	1.61%	1.71%	1.84%	1.89%
MR	Composite	1.57%	1.56%	1.58%	1.75%	1.85%	1.93%
CR	Composite	1.67%	1.64%	1.67%	1.85%	1.95%	2.03%
MR	Composite	1.57%	1.56%	1.58%	1.75%	1.85%	1.93%
CR	Composite	1.67%	1.64%	1.67%	1.85%	1.95%	2.03%
MM	Composite						
MR	Composite	1.57%	1.56%	1.58%	1.75%	1.85%	1.93%
XR	Composite	1.52%	1.50%	1.53%	1.69%	1.79%	1.86%
CR	Composite	7.30%	8.00%	9.38%	9.72%	10.08%	10.25%
MR	Composite	7.30%	8.00%	9.38%	9.72%	10.08%	10.25%
XR	Composite	7.30%	8.00%	9.38%	9.72%	10.08%	10.25%
MR	Composite	7.34%	8.19%	9.44%	9.84%	10.09%	10.29%
MR	Composite						
CR	Composite	7.72%	8.48%	10.06%	10.44%	10.50%	10.61%
MM	Composite	7.42%	8.14%	9.52%	9.90%	10.20%	10.40%
MR	Composite	7.34%	8.19%	9.44%	9.84%	10.09%	10.29%
XR	Composite	0.073537867	0.076984943	0.089501782	0.094903566	0.100656516	0.101987032
MR	Composite	7.34%	8.19%	9.44%	9.84%	10.09%	10.29%
XR	Composite						
MR	Composite	7.34%	8.19%	9.44%	9.84%	10.09%	10.29%
XR	Composite	7.35%	7.70%	8.95%	9.49%	10.07%	10.20%
CR	Composite	7.30%	8.00%	9.38%	9.72%	10.08%	10.25%
MR	Composite	7.30%	8.00%	9.38%	9.72%	10.08%	10.25%
MR	Composite	7.34%	8.19%	9.44%	9.84%	10.09%	10.29%
MR	Composite	7.34%	8.19%	9.44%	9.84%	10.09%	10.29%
MR	Composite	0.07338	0.081911941	0.094374174	0.098419863	0.100897216	0.10287266
CR	Composite	7.72%	8.48%	10.06%	10.44%	10.50%	10.61%
MM	Composite						
MR	Composite	7.34%	8.19%	9.44%	9.84%	10.09%	10.29%
XR	Composite	7.35%	7.70%	8.95%	9.49%	10.07%	10.20%
CR	Composite	4.25%	4.25%	4.25%	4.25%	4.25%	4.25%
MR	Composite	4.25%	4.25%	4.25%	4.25%	4.25%	4.25%
XR	Composite	4.25%	4.25%	4.25%	4.25%	4.25%	4.25%
MM	Composite	4.19%	4.19%	4.19%	4.19%	4.19%	4.19%
MR	Composite	4.19%	4.19%	4.19%	4.19%	4.19%	4.19%
XR	Composite	4.19%	4.19%	4.19%	4.19%	4.19%	4.19%
MM	Composite	4.19%	4.19%	4.19%	4.19%	4.19%	4.19%
MR	Composite	4.19%	4.19%	4.19%	4.19%	4.19%	4.19%
CR	Composite						

					35.00%	
					35.00%	
0.59%	0.64%	0.64%	0.64%	0.64%	35.00%	NR
1.18%	1.18%	1.18%	1.18%	1.18%	0.4	
1.18%	1.18%	1.18%	1.18%	1.18%	0.4	
1.18%	1.18%	1.18%	1.18%	1.18%	0.4	
0.79%	0.85%	0.85%	0.85%	0.85%	0.4 NR	CCC
0.79%	0.85%	0.85%	0.85%	0.85%	0.4 NR	BB
					0.4	
0.79%	0.008477607	0.008477607	0.008477607	0.008477607	0.4 NR	CCC
0.79%	0.008492495	0.008492495	0.008492495	0.008492495	0.4 NR	BB
0.79%	0.85%	0.85%	0.85%	0.85%	0.4 NR	BB
					0.4	
0.79%	0.85%	0.85%	0.85%	0.85%	0.4 NR	BB
					0.350000006	
					0.350000006	
					0.350000006	
					0.350000006	
					0.350000006	
					0.35	
					0.35	
					0.42	
					0.42	
					0.42	
					0.42	
					0.42	
7.80%	8.16%	7.44%	7.44%	7.45%	0.42 NR	NR
7.51%	7.86%	7.44%	7.44%	7.45%	0.4 NR	NR
1.84%	1.72%	1.52%	1.52%	1.54%	0.4 BB	BBB
1.84%	1.72%	1.52%	1.52%	1.54%	0.4 BB	BBB
1.98%	0.018200286	0.01515	0.01515	0.0154	0.4 BBB	A
					0.4	
1.88%	1.73%	1.52%	1.52%	1.54%	0.4 A	AA
					0.4	
1.88%	1.73%	1.52%	1.52%	1.54%	0.4 A	AA
1.80%	1.75%	1.52%	1.52%	1.54%	0.4 BB	A
1.88%	1.73%	1.52%	1.52%	1.54%	0.4 A	AA
1.98%	1.82%	1.52%	1.52%	1.54%	0.4 BBB	A
1.88%	1.73%	1.52%	1.52%	1.54%	0.4 A	AA
1.98%	1.82%	1.52%	1.52%	1.54%	0.4 BBB	A
					0.4	
1.88%	1.73%	1.52%	1.52%	1.54%	0.4 A	AA
1.81%	1.67%	1.52%	1.52%	1.54%	0.4 BBB	A
9.96%	9.56%	9.53%	9.57%	9.50%	0.390909091 BBB	BBB
9.96%	9.56%	9.53%	9.57%	9.50%	0.390909091 BBB	BBB
9.96%	9.56%	9.53%	9.57%	9.50%	0.390909091 BBB	BBB
10.00%	9.60%	9.76%	9.54%	9.54%	0.388888889 AA	AA
					0.388888889	
10.34%	10.02%	10.19%	10.10%	10.09%	0.390909091 A	A
10.10%	9.71%	9.78%	9.69%	9.68%	0.390909091 A	A
10.00%	9.60%	9.76%	9.54%	9.54%	0.388888889 AA	AA
9.94%	0.095224317	0.093833333	0.091410394	0.092355138	0.4 A	A
10.00%	9.60%	9.76%	9.54%	9.54%	0.388888889 AA	AA
					0.4	
10.00%	9.60%	9.76%	9.54%	9.54%	0.388888889 AA	AA
9.94%	9.52%	9.38%	9.14%	9.24%	0.4 A	A
9.96%	9.56%	9.53%	9.57%	9.50%	0.390909091 BBB	BBB
9.96%	9.56%	9.53%	9.57%	9.50%	0.390909091 BBB	BBB
10.00%	9.60%	9.76%	9.54%	9.54%	0.388888889 AA	AA
10.00%	9.60%	9.76%	9.54%	9.54%	0.388888889 AA	AA
10.00%	0.096026603	0.097595346	0.095416492	0.095388678	0.388888889 AA	AA
10.34%	10.02%	10.19%	10.10%	10.09%	0.390909091 A	A
					0.390909091	
10.00%	9.60%	9.76%	9.54%	9.54%	38.89% AA	AA
9.94%	9.52%	9.38%	9.14%	9.24%	40.00% A	A
4.25%	4.25%	4.25%	4.25%	4.25%	0.4	
4.25%	4.25%	4.25%	4.25%	4.25%	0.4	
4.25%	4.25%	4.25%	4.25%	4.25%	0.4	
4.19%	4.19%	4.19%	4.19%	4.19%	0.7	
4.19%	4.19%	4.19%	4.19%	4.19%	0.7	
4.19%	4.19%	4.19%	4.19%	4.19%	0.7	
4.19%	4.19%	4.19%	4.19%	4.19%	0.7	
4.19%	4.19%	4.19%	4.19%	4.19%	0.7	
					0.375	

	NR	NR	NR	NR	NR
B	CCC	CCC	CCC	CCC	CCC
BBB	BB	BB	BB	BB	BB
B	CCC	CCC	CCC	CCC	CCC
BBB	BB	BB	BB	BB	BB
BBB	BB	BB	BB	BB	BB
BBB	BB	BB	BB	BB	BB
NR	BB	NR	CCC	BB	B
NR	BBB	NR	BB	BB	BB
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		

			NR		Consumer Goods
			NR		Consumer Goods
			NR	2	Consumer Goods
		NR	NR		Industrials
		NR	NR		Industrials
		NR	NR		Industrials
			BB	3	Industrials
			BB	3	Industrials
			NR		Industrials
			BB	3	Industrials
			BB	3	Industrials
			BB	3	Industrials
			NR		Industrials
			BB	3	Industrials
			NR		Government
			NR		Government
			NR		Government
			NR		Government
			NR		Government
			NR		Technology
			NR		Technology
			NR		Technology
			NR		Technology
			NR		Technology
			NR		Technology
NR	NR	NR	NR	3	Technology
NR	NR	NR	NR	3	Technology
NR	NR	NR	AA	13	Financials
NR	NR	NR	AA	13	Financials
NR	NR	NR	A	13	Financials
			NR		Financials
NR	NR	NR	A	13	Financials
			NR		Financials
NR	NR	NR	A	13	Financials
NR	NR	NR	BBB	4	Financials
NR	NR	NR	A	13	Financials
NR	NR	NR	A	13	Financials
NR	NR	NR	A	13	Financials
NR	NR	NR	A	13	Financials
			NR		Financials
NR	NR	NR	A	13	Financials
NR	NR	NR	A	13	Financials
BBB	BBB	BBB	AA	15	Financials
BBB	BBB	BBB	AA	15	Financials
BBB	BBB	BBB	AA	15	Financials
AA	AA	AA	AA	15	Financials
			NR		Financials
A	A	A	A	3	Financials
A	A	A	AA	15	Financials
AA	AA	AA	AA	15	Financials
A	A	A	A	6	Financials
AA	AA	AA	AA	15	Financials
			NR		Financials
AA	AA	AA	AA	15	Financials
A	A	A	A	6	Financials
BBB	BBB	BBB	AA	15	Financials
BBB	BBB	BBB	AA	15	Financials
AA	AA	AA	AA	15	Financials
AA	AA	AA	AA	15	Financials
AA	AA	AA	AA	15	Financials
A	A	A	A	3	Financials
			NR		Financials
AA	AA	AA	AA	15	Financials
A	A	A	A	6	Financials
			NR	2	Basic Materials
			NR	2	Basic Materials
			NR	2	Basic Materials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR		Industrials

Europe	Sweden		A				
Europe	Sweden		A				
Europe	Sweden		A		Thin		Thin
Europe	France	BBB	A				
Europe	France	BBB	A				
Europe	France	BBB	A				
Europe	Italy		A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy		A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		A				
Europe	Italy		A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy		A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		A				
Europe	Italy		A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	AAA					
Europe	Austria	AAA					
Europe	Austria	AAA					
Europe	Austria	AAA					
Europe	Austria	AAA					
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	Thin	Thin	DocAdj
N.Amer	United States	B	B	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	CCC					
Europe	United Kingdom	CCC					
Europe	United Kingdom	CCC					
Europe	Italy						
Europe	Italy						
Europe	Italy						
Europe	Italy						
Europe	Italy						
N.Amer	United States	BB	A				

Thin	Thin	Thin	Thin			Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			

Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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AVIAUSDXR	31-Jul-08 AVIA
AVIO-ACAPBVEURMM	31-Jul-08 AVIO-ACAPBV
AVIO-ACAPBVUSDMM	31-Jul-08 AVIO-ACAPBV
AVLNAUDMM	31-Jul-08 AVLN
AVLNCADMM	31-Jul-08 AVLN
AVLNCHFCR	31-Jul-08 AVLN
AVLNCHFMM	31-Jul-08 AVLN
AVLNEURCR	31-Jul-08 AVLN
AVLNEURMM	31-Jul-08 AVLN
AVLNEURMR	31-Jul-08 AVLN
AVLNEURXR	31-Jul-08 AVLN
AVLNGBPCR	31-Jul-08 AVLN
AVLNGBPMM	31-Jul-08 AVLN
AVLNGBPMR	31-Jul-08 AVLN
AVLNJPYCR	31-Jul-08 AVLN
AVLNJPYMM	31-Jul-08 AVLN
AVLNSEKMM	31-Jul-08 AVLN
AVLNSGDMM	31-Jul-08 AVLN
AVLNUSDCR	31-Jul-08 AVLN
AVLNUSDMM	31-Jul-08 AVLN
AVLNUSDMR	31-Jul-08 AVLN
AVLNUSDXR	31-Jul-08 AVLN
AVLNAUDCR	31-Jul-08 AVLN
AVLNAUDMM	31-Jul-08 AVLN
AVLNDKKMM	31-Jul-08 AVLN
AVLNEURCR	31-Jul-08 AVLN
AVLNEURMM	31-Jul-08 AVLN
AVLNEURMR	31-Jul-08 AVLN
AVLNEURXR	31-Jul-08 AVLN
AVLNGBPCR	31-Jul-08 AVLN
AVLNGBPMM	31-Jul-08 AVLN
AVLNHKDCR	31-Jul-08 AVLN
AVLNJPYCR	31-Jul-08 AVLN
AVLNJPYMM	31-Jul-08 AVLN
AVLNSGDCR	31-Jul-08 AVLN
AVLNUSDCR	31-Jul-08 AVLN
AVLNUSDMM	31-Jul-08 AVLN
AVLNUSDMR	31-Jul-08 AVLN
AVLN-AvIntlInsuLtdEURCR	31-Jul-08 AVLN-AvIntlInsuLtd
AVLN-AvIntlInsuLtdEURMM	31-Jul-08 AVLN-AvIntlInsuLtd
AVLN-AvIntlInsuLtdEURMR	31-Jul-08 AVLN-AvIntlInsuLtd
AVLN-AvIntlInsuLtdEURXR	31-Jul-08 AVLN-AvIntlInsuLtd
AVLN-AvIntlInsuLtdUSDCR	31-Jul-08 AVLN-AvIntlInsuLtd
AVLN-AvIntlInsuLtdUSDMM	31-Jul-08 AVLN-AvIntlInsuLtd
AVLN-AvIntlInsuLtdUSDMR	31-Jul-08 AVLN-AvIntlInsuLtd
AVLN-AvIntlInsuLtdUSDXR	31-Jul-08 AVLN-AvIntlInsuLtd
AVPAUDCR	31-Jul-08 AVP
AVPAUDMR	31-Jul-08 AVP
AVPCHFMR	31-Jul-08 AVP
AVPEURCR	31-Jul-08 AVP
AVPEURMM	31-Jul-08 AVP
AVPEURMR	31-Jul-08 AVP
AVPEURXR	31-Jul-08 AVP
AVPGBPCR	31-Jul-08 AVP
AVPGBPMR	31-Jul-08 AVP
AVPHKDMR	31-Jul-08 AVP
AVPJPYCR	31-Jul-08 AVP
AVPJPYMR	31-Jul-08 AVP
AVPSGDMR	31-Jul-08 AVP
AVPUSDCR	31-Jul-08 AVP
AVPUSDMM	31-Jul-08 AVP
AVPUSDMR	31-Jul-08 AVP
AVPUSDXR	31-Jul-08 AVP
AVTAUDMR	31-Jul-08 AVT
AVTCADMR	31-Jul-08 AVT
AVTCHFMR	31-Jul-08 AVT
AVTEURCR	31-Jul-08 AVT
AVTEURMM	31-Jul-08 AVT
AVTEURMR	31-Jul-08 AVT
AVTEURXR	31-Jul-08 AVT
AVTGBPXR	31-Jul-08 AVT
AVTHKDMR	31-Jul-08 AVT
AVTJPYMR	31-Jul-08 AVT
AVTJPYXR	31-Jul-08 AVT

AVIALL INC	0F89CH	SNRFOR	USD
ASPROPULSION Cap BV	NN778K	SNRFOR	EUR
ASPROPULSION Cap BV	NN778K	SNRFOR	USD
Aviva plc	GG6EBT	SNRFOR	AUD
Aviva plc	GG6EBT	SNRFOR	CAD
Aviva plc	GG6EBT	SNRFOR	CHF
Aviva plc	GG6EBT	SNRFOR	CHF
Aviva plc	GG6EBT	SNRFOR	EUR
Aviva plc	GG6EBT	SNRFOR	EUR
Aviva plc	GG6EBT	SNRFOR	EUR
Aviva plc	GG6EBT	SNRFOR	EUR
Aviva plc	GG6EBT	SNRFOR	GBP
Aviva plc	GG6EBT	SNRFOR	GBP
Aviva plc	GG6EBT	SNRFOR	GBP
Aviva plc	GG6EBT	SNRFOR	JPY
Aviva plc	GG6EBT	SNRFOR	JPY
Aviva plc	GG6EBT	SNRFOR	SEK
Aviva plc	GG6EBT	SNRFOR	SGD
Aviva plc	GG6EBT	SNRFOR	USD
Aviva plc	GG6EBT	SNRFOR	USD
Aviva plc	GG6EBT	SNRFOR	USD
Aviva plc	GG6EBT	SNRFOR	USD
Aviva plc	GG6EBT	SUBLT2	AUD
Aviva plc	GG6EBT	SUBLT2	AUD
Aviva plc	GG6EBT	SUBLT2	DKK
Aviva plc	GG6EBT	SUBLT2	EUR
Aviva plc	GG6EBT	SUBLT2	EUR
Aviva plc	GG6EBT	SUBLT2	EUR
Aviva plc	GG6EBT	SUBLT2	EUR
Aviva plc	GG6EBT	SUBLT2	GBP
Aviva plc	GG6EBT	SUBLT2	GBP
Aviva plc	GG6EBT	SUBLT2	HKD
Aviva plc	GG6EBT	SUBLT2	JPY
Aviva plc	GG6EBT	SUBLT2	JPY
Aviva plc	GG6EBT	SUBLT2	SGD
Aviva plc	GG6EBT	SUBLT2	USD
Aviva plc	GG6EBT	SUBLT2	USD
Aviva plc	GG6EBT	SUBLT2	USD
AVIVA Intl Ins Ltd	GG795I	SNRFOR	EUR
AVIVA Intl Ins Ltd	GG795I	SNRFOR	EUR
AVIVA Intl Ins Ltd	GG795I	SNRFOR	EUR
AVIVA Intl Ins Ltd	GG795I	SNRFOR	EUR
AVIVA Intl Ins Ltd	GG795I	SNRFOR	USD
AVIVA Intl Ins Ltd	GG795I	SNRFOR	USD
AVIVA Intl Ins Ltd	GG795I	SNRFOR	USD
AVIVA Intl Ins Ltd	GG795I	SNRFOR	USD
Avon Prods Inc	0F9733	SNRFOR	AUD
Avon Prods Inc	0F9733	SNRFOR	AUD
Avon Prods Inc	0F9733	SNRFOR	CHF
Avon Prods Inc	0F9733	SNRFOR	EUR
Avon Prods Inc	0F9733	SNRFOR	EUR
Avon Prods Inc	0F9733	SNRFOR	EUR
Avon Prods Inc	0F9733	SNRFOR	EUR
Avon Prods Inc	0F9733	SNRFOR	GBP
Avon Prods Inc	0F9733	SNRFOR	GBP
Avon Prods Inc	0F9733	SNRFOR	HKD
Avon Prods Inc	0F9733	SNRFOR	JPY
Avon Prods Inc	0F9733	SNRFOR	JPY
Avon Prods Inc	0F9733	SNRFOR	SGD
Avon Prods Inc	0F9733	SNRFOR	USD
Avon Prods Inc	0F9733	SNRFOR	USD
Avon Prods Inc	0F9733	SNRFOR	USD
Avon Prods Inc	0F9733	SNRFOR	USD
Avnet, Inc.	058B87	SNRFOR	AUD
Avnet, Inc.	058B87	SNRFOR	CAD
Avnet, Inc.	058B87	SNRFOR	CHF
Avnet, Inc.	058B87	SNRFOR	EUR
Avnet, Inc.	058B87	SNRFOR	EUR
Avnet, Inc.	058B87	SNRFOR	EUR
Avnet, Inc.	058B87	SNRFOR	EUR
Avnet, Inc.	058B87	SNRFOR	GBP
Avnet, Inc.	058B87	SNRFOR	HKD
Avnet, Inc.	058B87	SNRFOR	JPY
Avnet, Inc.	058B87	SNRFOR	JPY

XR	Composite						
MM	Composite	1.68%	1.68%	1.68%	1.68%	1.68%	2.24%
MM	Composite	1.68%	1.68%	1.68%	1.68%	1.68%	2.24%
MM	Composite	0.004116356	0.0050477	0.006739855	0.008198454	0.009396348	0.010298207
MM	Composite	0.41%	0.51%	0.67%	0.82%	0.92%	1.03%
CR	Composite	0.43%	0.53%	0.69%	0.84%	0.97%	1.05%
MM	Composite	0.41%	0.51%	0.67%	0.82%	0.92%	1.03%
CR	Composite	0.43%	0.53%	0.69%	0.84%	0.97%	1.05%
MM	Composite	0.41%	0.51%	0.67%	0.82%	0.92%	1.03%
MR	Composite	0.41%	0.50%	0.66%	0.81%	0.92%	1.01%
XR	Composite						
CR	Composite	0.43%	0.53%	0.69%	0.84%	0.97%	1.05%
MM	Composite	0.004110358	0.005062631	0.006701192	0.008202205	0.009248585	0.010266236
MR	Composite						
CR	Composite	0.43%	0.52%	0.73%	0.86%	0.98%	1.09%
MM	Composite	0.41%	0.50%	0.70%	0.83%	0.94%	1.05%
MM	Composite	0.41%	0.51%	0.67%	0.82%	0.92%	1.03%
MM	Composite	0.41%	0.51%	0.67%	0.82%	0.92%	1.03%
CR	Composite	0.43%	0.53%	0.69%	0.84%	0.97%	1.05%
MM	Composite	0.41%	0.51%	0.67%	0.82%	0.92%	1.03%
MR	Composite	0.41%	0.50%	0.66%	0.81%	0.92%	1.01%
XR	Composite						
CR	Composite	0.75%	0.84%	1.10%	1.35%	1.54%	1.70%
MM	Composite	0.75%	0.84%	1.10%	1.35%	1.54%	1.70%
MM	Composite	0.72%	0.86%	1.14%	1.36%	1.57%	1.69%
CR	Composite	0.75%	0.82%	1.07%	1.34%	1.54%	1.71%
MM	Composite	0.72%	0.86%	1.14%	1.36%	1.57%	1.69%
MR	Composite	0.71%	0.85%	1.12%	1.35%	1.55%	1.67%
XR	Composite	0.69%	0.78%	1.08%	1.25%	1.43%	1.59%
CR	Composite	0.75%	0.82%	1.07%	1.34%	1.54%	1.71%
MM	Composite	0.72%	0.86%	1.14%	1.36%	1.57%	1.69%
CR	Composite	0.75%	0.82%	1.07%	1.34%	1.54%	1.71%
CR	Composite	0.75%	0.85%	1.10%	1.35%	1.55%	1.72%
MM	Composite	0.75%	0.82%	1.09%	1.31%	1.50%	1.66%
CR	Composite	0.75%	0.82%	1.07%	1.34%	1.54%	1.71%
CR	Composite	0.75%	0.82%	1.07%	1.34%	1.54%	1.71%
MM	Composite	0.72%	0.86%	1.14%	1.36%	1.57%	1.69%
MR	Composite	0.71%	0.85%	1.12%	1.35%	1.55%	1.67%
CR	Composite	0.44%	0.44%	0.67%	0.84%	1.04%	1.04%
MM	Composite	0.44%	0.44%	0.67%	0.84%	1.04%	1.04%
MR	Composite	0.004373	0.004373	0.006731125	0.008446	0.0104325	0.0104325
XR	Composite	0.004373	0.004373	0.006731125	0.008446	0.0104325	0.0104325
CR	Composite						
MM	Composite						
MR	Composite	0.44%	0.44%	0.67%	0.84%	1.04%	1.04%
XR	Composite	0.44%	0.44%	0.67%	0.84%	1.04%	1.04%
CR	Composite						
MR	Composite	0.30%	0.24%	0.32%	0.37%	0.39%	0.44%
MR	Composite	0.30%	0.24%	0.32%	0.37%	0.39%	0.44%
CR	Composite	0.31%	0.25%	0.34%	0.39%	0.41%	0.46%
MM	Composite	0.30%	0.24%	0.32%	0.37%	0.40%	0.44%
MR	Composite	0.30%	0.24%	0.32%	0.37%	0.39%	0.44%
XR	Composite						
CR	Composite						
MR	Composite						
MR	Composite	0.30%	0.24%	0.32%	0.37%	0.39%	0.44%
CR	Composite						
MR	Composite	0.0029505	0.002350252	0.003203792	0.003652857	0.003920415	0.004386364
MR	Composite	0.30%	0.24%	0.32%	0.37%	0.39%	0.44%
CR	Composite	0.31%	0.25%	0.34%	0.39%	0.41%	0.46%
MM	Composite						
MR	Composite	0.30%	0.24%	0.32%	0.37%	0.39%	0.44%
XR	Composite	0.28%	0.23%	0.31%	0.35%	0.38%	0.42%
MR	Composite	0.20%	0.36%	0.59%	0.88%	0.95%	1.08%
MR	Composite	0.21%	0.37%	0.63%	0.89%	0.99%	1.11%
MR	Composite	0.002075333	0.003651832	0.006307833	0.0089388	0.009923571	0.011074875
CR	Composite	0.22%	0.38%	0.66%	0.94%	1.02%	1.15%
MM	Composite						
MR	Composite	0.21%	0.37%	0.63%	0.89%	0.99%	1.11%
XR	Composite	0.20%	0.36%	0.61%	0.85%	0.92%	1.04%
XR	Composite	0.20%	0.36%	0.61%	0.85%	0.92%	1.04%
MR	Composite	0.21%	0.37%	0.63%	0.89%	0.99%	1.11%
MR	Composite	0.20%	0.36%	0.62%	0.88%	0.96%	1.08%
XR	Composite	0.20%	0.36%	0.62%	0.88%	0.96%	1.08%

					0.375	
2.24%	2.37%	2.37%	2.37%	2.37%	0.380000007	
2.24%	2.37%	2.37%	2.37%	2.37%	0.380000007	
1.05%	0.010813232	0.011256619	0.011527473	0.011235339	0.372222223 BBB	BBB
1.05%	1.07%	1.13%	1.14%	1.12%	0.400000001 A	AA
1.09%	1.12%	1.13%	1.19%	1.12%	0.350000001 BBB	A
1.05%	1.07%	1.13%	1.14%	1.12%	0.400000001 A	AA
1.09%	1.12%	1.13%	1.19%	1.12%	0.350000001 BBB	A
1.05%	1.07%	1.13%	1.14%	1.12%	0.400000001 A	AA
1.04%	1.06%	1.13%	1.13%	1.12%	0.372222223 BBB	A
					0.372222223	
1.09%	1.12%	1.13%	1.19%	1.12%	0.350000001 BBB	A
1.05%	0.010740718	0.011256619	0.011427708	0.011235339	0.400000001 A	AA
					0.372222223	
1.11%	1.11%	1.13%	1.15%	1.12%	0.372222223 BBB	BBB
1.06%	1.07%	1.13%	1.15%	1.12%	0.372222223 A	A
1.05%	1.07%	1.13%	1.14%	1.12%	0.400000001 A	AA
1.05%	1.07%	1.13%	1.14%	1.12%	0.400000001 A	AA
1.09%	1.12%	1.13%	1.19%	1.12%	0.350000001 BBB	A
1.05%	1.07%	1.13%	1.14%	1.12%	0.400000001 A	AA
1.04%	1.06%	1.13%	1.13%	1.12%	0.372222223 BBB	A
					0.372222223	
1.72%	1.75%	1.76%	1.82%	1.84%	0.2 BBB	A
1.72%	1.75%	1.76%	1.82%	1.84%	0.2 BBB	A
1.72%	1.75%	1.71%	1.76%	1.78%	0.2 A	AA
1.72%	1.76%	1.80%	1.82%	1.84%	0.2 AA	AA
1.72%	1.75%	1.71%	1.76%	1.78%	0.2 A	AA
1.70%	1.73%	1.70%	1.74%	1.76%	0.2 A	AA
1.61%	1.63%	1.64%	1.67%	1.69%	0.2 A	AA
1.72%	1.76%	1.80%	1.82%	1.84%	0.2 AA	AA
1.72%	1.75%	1.71%	1.76%	1.78%	0.2 A	AA
1.72%	1.76%	1.80%	1.82%	1.84%	0.2 AA	AA
1.74%	1.77%	1.76%	1.82%	1.84%	0.2 BBB	A
1.68%	1.70%	1.76%	1.82%	1.84%	0.2 BBB	BBB
1.72%	1.76%	1.80%	1.82%	1.84%	0.2 AA	AA
1.72%	1.76%	1.80%	1.82%	1.84%	0.2 AA	AA
1.72%	1.75%	1.71%	1.76%	1.78%	0.2 A	AA
1.70%	1.73%	1.70%	1.74%	1.76%	0.2 A	AA
1.07%	1.10%	1.10%	1.10%	1.10%	0.354166666	NR
1.07%	1.10%	1.10%	1.10%	1.10%	0.354166666	NR
1.07%	0.01100155	0.01100155	0.01100155	0.01100155	35.42%	NR
1.07%	0.01100155	0.01100155	0.01100155	0.01100155	35.42%	NR
					35.42%	
					35.42%	
1.07%	1.10%	1.10%	1.10%	1.10%	35.42%	NR
1.07%	1.10%	1.10%	1.10%	1.10%	35.42%	NR
					40.00%	
0.49%	0.52%	0.64%	0.64%		40.00% BB	BBB
0.49%	0.52%	0.64%	0.64%		40.00% A	AA
0.51%	0.55%	0.68%	0.67%		0.4 BBB	A
0.49%	0.53%	0.65%	0.65%		40.00% BBB	A
0.49%	0.52%	0.64%	0.64%		40.00% A	AA
					40.00%	
					40.00%	
					40.00%	
0.49%	0.52%	0.64%	0.64%		40.00% A	AA
					40.00%	
0.49%	0.005200476	0.006401625	0.006383792		40.00% BB	BBB
0.49%	0.52%	0.64%	0.64%		40.00% A	AA
0.51%	0.55%	0.68%	0.67%		0.4 BBB	A
					0.4	
0.49%	0.52%	0.64%	0.64%		0.4 A	AA
0.47%	0.50%	0.62%	0.62%		0.4 BBB	A
1.12%	1.17%	1.21%	1.60%		0.4 BB	BB
1.15%	1.20%	1.21%	1.61%		0.4 A	A
1.15%	0.011970143	0.012113922	0.01612		0.4 A	A
1.20%	1.25%	1.21%	1.70%		0.4 BB	BBB
					0.4	
1.15%	1.20%	1.21%	1.61%		0.4 A	A
1.09%	1.14%	1.21%	1.55%		0.4 A	A
1.09%	1.14%	1.21%	1.55%		0.4 A	A
1.15%	1.20%	1.21%	1.61%		0.4 A	A
1.12%	1.17%	1.21%	1.60%		0.4 BB	BB
1.12%	1.17%	1.21%	1.60%		0.4 BB	BB

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0038553

		NR		NR	NR
		NR		NR	NR
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AAA	AA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AAA	AA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AAA	AA	AA	AAA
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AAA
AA	AA	AAA	AA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	BBB	A	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB

			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	BB	NR	AA	17 Financials
NR	A	NR	AA	15 Financials
NR	BBB	NR	A	4 Financials
NR	A	NR	AA	15 Financials
NR	BBB	NR	A	4 Financials
NR	A	NR	AA	15 Financials
NR	BBB	NR	AA	17 Financials
			NR	Financials
NR	BBB	NR	A	4 Financials
NR	A	NR	AA	15 Financials
			NR	Financials
NR	BB	NR	A	3 Financials
NR	BB	NR	A	3 Financials
NR	A	NR	AA	15 Financials
NR	A	NR	AA	15 Financials
NR	BBB	NR	A	4 Financials
NR	A	NR	AA	15 Financials
NR	BBB	NR	AA	17 Financials
			NR	Financials
BB	BB	BB	AA	18 Financials
BB	BB	BB	AA	18 Financials
A	BBB	BBB	AA	10 Financials
A	A	A	AA	11 Financials
A	BBB	BBB	AA	10 Financials
BBB	BBB	BBB	AA	18 Financials
BBB	BBB	BBB	AA	18 Financials
A	A	A	AA	11 Financials
A	BBB	BBB	AA	10 Financials
A	A	A	AA	11 Financials
BB	BB	BB	A	3 Financials
BB	BB	BB	A	4 Financials
A	A	A	AA	11 Financials
A	A	A	AA	11 Financials
A	BBB	BBB	AA	10 Financials
BBB	BBB	BBB	AA	18 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Consumer Goods
BB	BB		A	11 Consumer Goods
A	A		A	10 Consumer Goods
BBB	BBB		A	10 Consumer Goods
BBB	BBB		A	10 Consumer Goods
A	A		A	10 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
A	A		A	10 Consumer Goods
			NR	Consumer Goods
BB	BB		A	11 Consumer Goods
A	A		A	10 Consumer Goods
BBB	BBB		A	10 Consumer Goods
			NR	Consumer Goods
A	A		A	10 Consumer Goods
BBB	BBB		A	10 Consumer Goods
NR	BB		A	3 Industrials
NR	A		A	8 Industrials
NR	A		A	8 Industrials
NR	BBB		AA	12 Industrials
			NR	Industrials
NR	A		A	8 Industrials
NR	BBB		A	8 Industrials
NR	BBB		A	8 Industrials
NR	A		A	8 Industrials
NR	BB		AA	12 Industrials
NR	BB		AA	12 Industrials

N.Amer	United States	BB	A				
Europe	Netherlands	B	BB				
Europe	Netherlands	B	BB				
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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AVTNZDMR	31-Jul-08 AVT
AVTTWDCR	31-Jul-08 AVT
AVTUSDCR	31-Jul-08 AVT
AVTUSDMM	31-Jul-08 AVT
AVTUSDMR	31-Jul-08 AVT
AVTUSDXR	31-Jul-08 AVT
AVTFPLUSDCR	31-Jul-08 AVTFPL
AVTFPLUSDMR	31-Jul-08 AVTFPL
AVTFPLUSDXR	31-Jul-08 AVTFPL
AVTORUBCR	31-Jul-08 AVTO
AVTOUSDCR	31-Jul-08 AVTO
AVTOUSDMM	31-Jul-08 AVTO
AVTOUSDMR	31-Jul-08 AVTO
AVYEURCR	31-Jul-08 AVY
AVYEURMM	31-Jul-08 AVY
AVYEURMR	31-Jul-08 AVY
AVYJPYMR	31-Jul-08 AVY
AVYUSDCR	31-Jul-08 AVY
AVYUSDMM	31-Jul-08 AVY
AVYUSDMR	31-Jul-08 AVY
AVYUSDXR	31-Jul-08 AVY
AWEURCR	31-Jul-08 AW
AWEURMR	31-Jul-08 AW
AWEURXR	31-Jul-08 AW
AWUSDCR	31-Jul-08 AW
AWUSDMR	31-Jul-08 AW
AWUSDXR	31-Jul-08 AW
AWUSDCR	31-Jul-08 AW
AWUSDMR	31-Jul-08 AW
AWUSDXR	31-Jul-08 AW
AW-NorthAmericaEURMM	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaEURMR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaEURXR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaUSDCR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaUSDMM	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaUSDMR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaUSDXR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaAUDMR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaAUDXR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaCADMR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaEURCR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaEURMM	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaEURMR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaEURXR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaHKDXR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaILSXR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaJPYCR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaJPYMR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaJPYXR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaUSDCR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaUSDMM	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaUSDMR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaUSDXR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaUSDCR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaUSDMR	31-Jul-08 AW-NorthAmerica
AW-NorthAmericaUSDXR	31-Jul-08 AW-NorthAmerica
AWACOUSDMR	31-Jul-08 AWACO
AWACOUSDXR	31-Jul-08 AWACO
AWBAUDMR	31-Jul-08 AWB
AWBEURMR	31-Jul-08 AWB
AWBUSDMR	31-Jul-08 AWB
AWCAUAUDCR	31-Jul-08 AWCAU
AWCAUAUDMR	31-Jul-08 AWCAU
AWCAUEURCR	31-Jul-08 AWCAU
AWCAUEURMM	31-Jul-08 AWCAU
AWCAUEURMR	31-Jul-08 AWCAU
AWCAUJPYMR	31-Jul-08 AWCAU
AWCAUUSDCR	31-Jul-08 AWCAU
AWCAUUSDMM	31-Jul-08 AWCAU
AWCAUUSDMR	31-Jul-08 AWCAU
AWLNEURCR	31-Jul-08 AWLN
AWLNEURMM	31-Jul-08 AWLN
AWLNEURMR	31-Jul-08 AWLN
AWLNEURXR	31-Jul-08 AWLN

Avnet, Inc.	058B87	SNRFOR	NZD
Avnet, Inc.	058B87	SNRFOR	TWD
Avnet, Inc.	058B87	SNRFOR	USD
Avnet, Inc.	058B87	SNRFOR	USD
Avnet, Inc.	058B87	SNRFOR	USD
Avnet, Inc.	058B87	SNRFOR	USD
AVAGO Tech Fin PTE LTD	YY4CE6	SNRFOR	USD
AVAGO Tech Fin PTE LTD	YY4CE6	SNRFOR	USD
AVAGO Tech Fin PTE LTD	YY4CE6	SNRFOR	USD
JSC AVTOVAZ		SNRFOR	RUB
JSC AVTOVAZ		SNRFOR	USD
JSC AVTOVAZ		SNRFOR	USD
JSC AVTOVAZ		SNRFOR	USD
Avery Dennison Corp	0F8972	SNRFOR	EUR
Avery Dennison Corp	0F8972	SNRFOR	EUR
Avery Dennison Corp	0F8972	SNRFOR	EUR
Avery Dennison Corp	0F8972	SNRFOR	JPY
Avery Dennison Corp	0F8972	SNRFOR	USD
Avery Dennison Corp	0F8972	SNRFOR	USD
Avery Dennison Corp	0F8972	SNRFOR	USD
Avery Dennison Corp	0F8972	SNRFOR	USD
Allied Waste Inds Inc	01AEDH	SNRFOR	EUR
Allied Waste Inds Inc	01AEDH	SNRFOR	EUR
Allied Waste Inds Inc	01AEDH	SNRFOR	EUR
Allied Waste Inds Inc	01AEDH	SNRFOR	USD
Allied Waste Inds Inc	01AEDH	SNRFOR	USD
Allied Waste Inds Inc	01AEDH	SNRFOR	USD
Allied Waste Inds Inc	01AEDH	SUBLT2	USD
Allied Waste Inds Inc	01AEDH	SUBLT2	USD
Allied Waste Inds Inc	01AEDH	SUBLT2	USD
Allied Waste North Amer Inc	01AED5	SECDOM	EUR
Allied Waste North Amer Inc	01AED5	SECDOM	EUR
Allied Waste North Amer Inc	01AED5	SECDOM	EUR
Allied Waste North Amer Inc	01AED5	SECDOM	USD
Allied Waste North Amer Inc	01AED5	SECDOM	USD
Allied Waste North Amer Inc	01AED5	SECDOM	USD
Allied Waste North Amer Inc	01AED5	SECDOM	USD
Allied Waste North Amer Inc	01AED5	SNRFOR	AUD
Allied Waste North Amer Inc	01AED5	SNRFOR	AUD
Allied Waste North Amer Inc	01AED5	SNRFOR	CAD
Allied Waste North Amer Inc	01AED5	SNRFOR	EUR
Allied Waste North Amer Inc	01AED5	SNRFOR	EUR
Allied Waste North Amer Inc	01AED5	SNRFOR	EUR
Allied Waste North Amer Inc	01AED5	SNRFOR	EUR
Allied Waste North Amer Inc	01AED5	SNRFOR	HKD
Allied Waste North Amer Inc	01AED5	SNRFOR	ILS
Allied Waste North Amer Inc	01AED5	SNRFOR	JPY
Allied Waste North Amer Inc	01AED5	SNRFOR	JPY
Allied Waste North Amer Inc	01AED5	SNRFOR	JPY
Allied Waste North Amer Inc	01AED5	SNRFOR	USD
Allied Waste North Amer Inc	01AED5	SNRFOR	USD
Allied Waste North Amer Inc	01AED5	SNRFOR	USD
Allied Waste North Amer Inc	01AED5	SNRFOR	USD
Allied Waste North Amer Inc	01AED5	SUBLT2	USD
Allied Waste North Amer Inc	01AED5	SUBLT2	USD
Allied Waste North Amer Inc	01AED5	SUBLT2	USD
Allied World Assurn Co Hldgs Ltd	GG23AP	SNRFOR	USD
Allied World Assurn Co Hldgs Ltd	GG23AP	SNRFOR	USD
AWB Ltd	QR3565	SNRFOR	AUD
AWB Ltd	QR3565	SNRFOR	EUR
AWB Ltd	QR3565	SNRFOR	USD
Alumina Ltd	0C4425	SNRFOR	AUD
Alumina Ltd	0C4425	SNRFOR	AUD
Alumina Ltd	0C4425	SNRFOR	EUR
Alumina Ltd	0C4425	SNRFOR	EUR
Alumina Ltd	0C4425	SNRFOR	EUR
Alumina Ltd	0C4425	SNRFOR	JPY
Alumina Ltd	0C4425	SNRFOR	USD
Alumina Ltd	0C4425	SNRFOR	USD
Alumina Ltd	0C4425	SNRFOR	USD
AWG PLC	GG6EG5	SNRFOR	EUR
AWG PLC	GG6EG5	SNRFOR	EUR
AWG PLC	GG6EG5	SNRFOR	EUR
AWG PLC	GG6EG5	SNRFOR	EUR

MR	Composite	0.21%	0.37%	0.63%	0.89%	0.99%	1.11%
CR	Composite	0.22%	0.38%	0.66%	0.94%	1.02%	1.15%
CR	Composite	0.22%	0.38%	0.66%	0.94%	1.02%	1.15%
MM	Composite						
MR	Composite	0.21%	0.37%	0.63%	0.89%	0.99%	1.11%
XR	Composite	0.001959556	0.003568099	0.006051799	0.00846579	0.009223879	0.010440543
CR	Composite	1.93%	3.57%	2.85%	3.71%	4.18%	4.29%
MR	Composite	1.93%	3.57%	2.85%	3.71%	3.98%	4.29%
XR	Composite	1.93%	3.57%	2.85%	3.71%	3.83%	4.29%
CR	Composite	0.034855916	0.034855916	0.034855916	0.034855916	0.034855916	0.034855916
CR	Composite	3.49%	3.49%	3.49%	3.49%	3.49%	3.49%
MM	Composite						
MR	Composite						
CR	Composite		0.06%	0.08%	0.12%	0.15%	0.19%
MM	Composite						
MR	Composite		0.06%	0.08%	0.11%	0.15%	0.19%
MR	Composite		0.06%	0.08%	0.11%	0.14%	0.18%
CR	Composite		0.06%	0.08%	0.12%	0.15%	0.19%
MM	Composite						
MR	Composite		0.000582167	0.000793611	0.001118167	0.001539222	0.001883333
XR	Composite		0.06%	0.08%	0.11%	0.15%	0.18%
CR	Composite						
MR	Composite		1.14%	1.55%	1.99%	2.44%	2.69%
XR	Composite						
CR	Composite						
MR	Composite		1.14%	1.55%	1.99%	2.44%	2.69%
XR	Composite		1.14%	1.49%	1.99%	2.35%	2.69%
CR	Composite		0.009283415	0.014129225	0.020144929	0.024408681	0.030815767
MR	Composite		0.93%	1.41%	2.01%	2.44%	2.93%
XR	Composite		0.93%	1.41%	2.01%	2.44%	2.82%
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.88%	1.03%	1.50%	2.12%	2.45%	1.88%
MM	Composite						
MR	Composite	0.88%	1.03%	1.50%	2.02%	2.33%	1.88%
XR	Composite	0.008838	0.01025	0.015	0.019433333	0.022408298	0.01875
MR	Composite	0.96%	1.19%	1.53%	2.01%	2.40%	2.72%
XR	Composite	0.96%	1.19%	1.53%	2.01%	2.40%	2.72%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.96%	1.23%	1.58%	2.08%	2.49%	2.81%
XR	Composite	0.009628	0.011859479	0.015202869	0.020010417	0.023938796	0.026973312
XR	Composite	0.009628	0.011859479	0.015202869	0.020010417	0.023938796	0.026973312
XR	Composite	0.96%	1.19%	1.52%	2.00%	2.39%	2.70%
CR	Composite						
MR	Composite	0.96%	1.19%	1.53%	2.01%	2.40%	2.72%
XR	Composite	0.96%	1.19%	1.53%	2.01%	2.40%	2.72%
CR	Composite						
MM	Composite						
MR	Composite	0.96%	1.23%	1.58%	2.08%	2.49%	2.81%
XR	Composite	0.009628	0.011859479	0.015202869	0.020010417	0.023938796	0.026973312
CR	Composite						
MR	Composite						
XR	Composite	0.015459638	0.01992124	0.01992124	0.0214	0.0245	0.0268
MR	Composite						
XR	Composite						
MR	Composite	0.005175541	0.005175541	0.005175541	0.008570392	0.011958028	0.011958028
MR	Composite	0.52%	0.52%	0.52%	0.86%	1.20%	1.20%
MR	Composite	0.005175541	0.005175541	0.005175541	0.008570392	0.011958028	0.011958028
CR	Composite						
MR	Composite						
CR	Composite						
MM	Composite	0.66%	0.61%	0.84%	1.50%	1.58%	1.68%
MR	Composite	0.66%	0.61%	0.84%	1.48%	1.58%	1.67%
MR	Composite	0.66%	0.61%	0.84%	1.51%	1.58%	1.67%
CR	Composite	0.66%	0.61%	0.84%	1.56%	1.58%	1.76%
MM	Composite	0.66%	0.61%	0.84%	1.50%	1.58%	1.68%
MR	Composite	0.66%	0.61%	0.84%	1.48%	1.58%	1.67%
CR	Composite	0.21%	0.19%	0.22%	0.30%	0.44%	0.57%
MM	Composite	0.0021355	0.001901195	0.002165455	0.002974422	0.00436223	0.005423305
MR	Composite						
XR	Composite	0.21%	0.19%	0.22%	0.30%	0.44%	0.52%

1.15%	1.20%	1.21%	1.61%		0.4 A	A
1.20%	1.25%	1.21%	1.70%		0.4 BB	BBB
1.20%	1.25%	1.21%	1.70%		0.4 BB	BBB
					0.4	
1.15%	1.20%	1.21%	1.61%		0.4 A	A
1.09%	0.01137225	0.012113922	0.015536181		0.4 A	A
4.55%	4.73%	4.73%	4.73%	4.73%	0.358333333 NR	NR
4.55%	4.73%	4.73%	4.73%	4.73%	0.358333333 NR	NR
4.55%	4.73%	4.73%	4.73%	4.73%	0.4 NR	NR
0.034855916	0.034855916	0.034855916	0.034855916	0.034855916	0.225	
3.49%	3.49%	3.49%	3.49%	3.49%	0.225	
					0.225	
					0.225	
0.25%	0.30%	0.35%	0.35%		0.4	BBB
					0.4	
0.24%	0.29%	0.33%	0.35%		0.4	A
0.24%	0.29%	0.33%	0.35%		0.4	BB
0.25%	0.30%	0.35%	0.35%		0.4	BBB
					0.4	
0.24%	0.002886364	0.003300682	0.0034725		0.4	A
0.23%	0.28%	0.32%	0.35%		40.00%	BBB
					40.00%	
2.75%	2.94%	2.88%	2.88%	2.88%	0.4	NR
					40.00%	
					0.4	
2.75%	2.94%	2.88%	2.88%	2.88%	40.00%	NR
2.75%	2.83%	2.77%	2.77%	2.77%	40.00%	NR
2.89%	0.030215858	0.030215858	0.030215858	0.030215858	17.50%	NR
2.89%	3.02%	3.02%	3.02%	3.02%	17.50%	NR
2.89%	3.02%	3.02%	3.02%	3.02%	0.175	NR
					0.4	
					0.4	
					0.4	
1.78%	2.90%	2.72%	2.73%	2.73%	0.4 NR	NR
					0.4	
1.78%	2.90%	2.72%	2.73%	2.73%	0.4 NR	NR
1.78%	0.029	0.02724685	0.02726745	0.027334	0.4 NR	NR
2.79%	2.87%	2.85%	2.81%	2.75%	0.4 NR	BB
2.79%	2.87%	2.85%	2.81%	2.75%	0.4 NR	BB
					0.4	
					0.4	
					0.4	
2.90%	2.96%	2.96%	2.81%	2.75%	0.4 NR	BBB
2.76%	0.028475412	0.028548687	0.028105	0.0275	0.4 NR	A
2.76%	0.028475412	0.028548687	0.028105	0.0275	0.4 NR	A
2.76%	2.85%	2.85%	2.81%	2.75%	0.4 NR	A
					0.4	
2.79%	2.87%	2.85%	2.81%	2.75%	0.4 NR	BB
2.79%	2.87%	2.85%	2.81%	2.75%	0.4 NR	BB
					0.4	
					0.4	
2.90%	2.96%	2.96%	2.81%	2.75%	40.00% NR	BBB
2.76%	0.028475412	0.028548687	0.028105	0.0275	0.4 NR	A
					0.2	
					20.00%	
2.72%	0.0278	0.0278	0.0278	0.0278	0.2 NR	NR
					37.50%	
					0.375	
1.60%	0.0175	0.0175	0.0175	0.0175	0.4	NR
1.60%	1.75%	1.75%	1.75%	1.75%	40.00%	NR
1.60%	0.0175	0.0175	0.0175	0.0175	0.4	NR
					40.00%	
					0.4	
					0.4	
1.73%	1.87%	1.87%	1.02%	1.02%	0.4 NR	NR
1.73%	1.85%	1.85%	1.02%	1.02%	0.4 NR	NR
1.73%	1.85%	1.85%	1.02%	1.02%	0.4 NR	NR
1.73%	1.94%	1.94%	1.02%	1.02%	0.4 NR	NR
1.73%	1.87%	1.87%	1.02%	1.02%	0.4 NR	NR
1.73%	1.85%	1.85%	1.02%	1.02%	0.4 NR	NR
0.62%	0.70%	0.43%	0.74%	0.48%	0.407499999 NR	NR
0.60%	0.00695	0.004252	0.00744525	0.0047525	0.409999998 NR	NR
					0.407499999	
0.57%	0.70%	0.43%	0.74%	0.48%	0.407499999 NR	NR

AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
NR	NR	BBB	NR	NR	NR
NR	NR	BBB	NR	NR	NR
NR	NR	BBB	NR	NR	NR
	NR				
	NR				
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	NR	BBB	NR	NR	BBB
BBB	NR	BBB	NR	NR	BBB
A	NR	A	NR	NR	A
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
NR	CCC	CCC	NR	NR	NR
NR	CCC	CCC	NR	NR	NR
NR	CCC	CCC	NR	NR	NR
BB	BBB	BBB	BBB	BBB	BB
BB	BBB	BBB	BBB	BBB	BB
BBB	A	A	A	BB	BBB
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
BB	BBB	BBB	BBB	BBB	BB
BB	BBB	BBB	BBB	BBB	BB
BBB	A	A	A	BB	BBB
A	AA	AA	AA	AA	A
	NR	NR	NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	BB	NR	BBB	NR	BBB
NR	BB	NR	A	NR	A
NR	B	NR	BB	NR	BB
NR	BB	NR	BBB	NR	BBB
NR	BB	NR	BBB	NR	BBB
NR	BB	NR	A	NR	A
NR	NR	NR	BB	BBB	NR
NR	NR	NR	BBB	BBB	NR
NR	NR	NR	BB	BBB	NR

NR	A		A	8 Industrials
NR	BBB		AA	12 Industrials
NR	BBB		AA	12 Industrials
			NR	Industrials
NR	A		A	8 Industrials
NR	BBB		A	8 Industrials
			NR	2 Technology
			NR	2 Technology
			NR	2 Technology
			NR	
			NR	
			NR	
			NR	
BB	NR		A	4 Basic Materials
			NR	Basic Materials
BBB	NR		A	3 Basic Materials
B	NR		A	4 Basic Materials
BB	NR		A	4 Basic Materials
			NR	Basic Materials
BBB	NR		A	3 Basic Materials
BB	NR		A	4 Basic Materials
			NR	Industrials
BBB			NR	2 Industrials
			NR	Industrials
			NR	Industrials
BBB			NR	2 Industrials
A			NR	2 Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	NR	2 Industrials
			NR	Industrials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
BB	NR	NR	A	6 Industrials
BB	NR	NR	A	6 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
BBB	NR	NR	A	6 Industrials
A	NR	NR	A	6 Industrials
A	NR	NR	A	6 Industrials
A	NR	NR	A	6 Industrials
			NR	Industrials
BB	NR	NR	A	6 Industrials
BB	NR	NR	A	6 Industrials
			NR	Industrials
			NR	Industrials
BBB	NR	NR	A	6 Industrials
A	NR	NR	A	6 Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	Financials
			NR	Financials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
	NR		NR	3 Basic Materials
	NR		NR	3 Basic Materials
	NR		NR	3 Basic Materials
	NR		NR	3 Basic Materials
	NR		NR	3 Basic Materials
	NR		NR	3 Basic Materials
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	3 Utilities
			NR	Utilities
NR	NR	NR	NR	4 Utilities

N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
Asia	Singapore	B	B	Thin	Thin	Thin	Thin
Asia	Singapore	B	B	Thin	Thin	Thin	Thin
Asia	Singapore	B	B	Thin	Thin	Thin	Thin
E.Eur	Russian Federation						Thin
E.Eur	Russian Federation						Thin
E.Eur	Russian Federation						
E.Eur	Russian Federation						
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	DocAdj	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	DocAdj	Thin
N.Amer	United States	B	BB		Thin	CcyGrp	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	BB	Thin	Thin	Thin	DocAdj
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Thin		Thin
N.Amer	Bermuda		BB				
N.Amer	Bermuda		BB				
Oceania	Australia	BBB	BBB		Thin		Thin
Oceania	Australia	BBB	BBB		Thin		Thin
Oceania	Australia	BBB	BBB		Thin		Thin
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	DocAdj
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	DocAdj
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	Entity Tier
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	DocAdj
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	DocAdj
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
DocAdj	Thin	Thin	Thin		
DocAdj	Thin	Thin	Thin		
DocAdj	Thin	Thin	Thin		

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

DocAdj	Thin	Thin	DocAdj	DocAdj

DocAdj	Thin	Thin	DocAdj	DocAdj
CcyGrp	Thin	Thin	CcyGrp	CcyGrp
Thin	DocAdj	Thin	Thin	
Thin	DocAdj	Thin	Thin	
Thin	DocAdj	Thin	Thin	

DocAdj	Thin	Thin	Thin	Thin	Thin	Thin

DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

Thin	Thin	Thin	Thin

	Thin	Thin	Thin
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Thin	CcyGrp	Thin	CcyGrp		Thin	
Thin	Entity Tier	Thin	Entity Tier		Thin	
Thin	DocAdj	Thin	DocAdj		Thin	
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Thin	CcyGrp	Thin	CcyGrp		Thin	
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Thin	CcyGrp	DocAdj	Thin	Thin	Thin	Thin

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AWLNGBPCR	31-Jul-08 AWLN
AWLNGBPMM	31-Jul-08 AWLN
AWLNGBPMR	31-Jul-08 AWLN
AWLNJPYMM	31-Jul-08 AWLN
AWLNUSDCR	31-Jul-08 AWLN
AWLNUSDMM	31-Jul-08 AWLN
AWLNUSDMR	31-Jul-08 AWLN
AWLN-AngWSFinEURCR	31-Jul-08 AWLN-AngWSFin
AWLN-AngWSFinEURMM	31-Jul-08 AWLN-AngWSFin
AWLN-AngWSFinEURMR	31-Jul-08 AWLN-AngWSFin
AWLN-AngWSFinEURXR	31-Jul-08 AWLN-AngWSFin
AWLN-AngWSFinGBPMM	31-Jul-08 AWLN-AngWSFin
AWLN-AngWSFinJPYCR	31-Jul-08 AWLN-AngWSFin
AWLN-AngWSFinJPYMM	31-Jul-08 AWLN-AngWSFin
AWLN-AngWSFinJPYMR	31-Jul-08 AWLN-AngWSFin
AWLN-AngWSFinUSDCR	31-Jul-08 AWLN-AngWSFin
AWLN-AngWSFinUSDMM	31-Jul-08 AWLN-AngWSFin
AWLN-AngWSFinUSDMR	31-Jul-08 AWLN-AngWSFin
AWLN-AngWatServEURCR	31-Jul-08 AWLN-AngWatServ
AWLN-AngWatServEURMM	31-Jul-08 AWLN-AngWatServ
AWLN-AngWatServGBPCR	31-Jul-08 AWLN-AngWatServ
AWLN-AngWatServGBPMM	31-Jul-08 AWLN-AngWatServ
AWLN-AngWatServJPYCR	31-Jul-08 AWLN-AngWatServ
AWLN-AngWatServJPYMM	31-Jul-08 AWLN-AngWatServ
AWLN-AngWatServUSDCR	31-Jul-08 AWLN-AngWatServ
AWLN-AngWatServUSDMM	31-Jul-08 AWLN-AngWatServ
AWLN-AngWatServUSDXR	31-Jul-08 AWLN-AngWatServ
AXAFAUDCR	31-Jul-08 AXAF
AXAFAUDMM	31-Jul-08 AXAF
AXAFCADMM	31-Jul-08 AXAF
AXAFCHFCR	31-Jul-08 AXAF
AXAFCHFMM	31-Jul-08 AXAF
AXAFEURCR	31-Jul-08 AXAF
AXAFEURMM	31-Jul-08 AXAF
AXAFEURMR	31-Jul-08 AXAF
AXAFEURXR	31-Jul-08 AXAF
AXAFGBPCR	31-Jul-08 AXAF
AXAFGBPMM	31-Jul-08 AXAF
AXAFGBPMR	31-Jul-08 AXAF
AXAFHKDCR	31-Jul-08 AXAF
AXAFHKDMM	31-Jul-08 AXAF
AXAFJPYCR	31-Jul-08 AXAF
AXAFJPYMM	31-Jul-08 AXAF
AXAFSEKMM	31-Jul-08 AXAF
AXAFSGDMM	31-Jul-08 AXAF
AXAFUSDCR	31-Jul-08 AXAF
AXAFUSDMM	31-Jul-08 AXAF
AXAFUSDMR	31-Jul-08 AXAF
AXAFUSDXR	31-Jul-08 AXAF
AXAFAUDCR	31-Jul-08 AXAF
AXAFAUDMM	31-Jul-08 AXAF
AXAFCHFCR	31-Jul-08 AXAF
AXAFCHFMM	31-Jul-08 AXAF
AXAFEURCR	31-Jul-08 AXAF
AXAFEURMM	31-Jul-08 AXAF
AXAFEURMR	31-Jul-08 AXAF
AXAFEURXR	31-Jul-08 AXAF
AXAFGBPCR	31-Jul-08 AXAF
AXAFGBPMM	31-Jul-08 AXAF
AXAFHKDCR	31-Jul-08 AXAF
AXAFHKDMM	31-Jul-08 AXAF
AXAFJPYCR	31-Jul-08 AXAF
AXAFJPYMM	31-Jul-08 AXAF
AXAFJPYMR	31-Jul-08 AXAF
AXAFSEKCR	31-Jul-08 AXAF
AXAFSGDCR	31-Jul-08 AXAF
AXAFSGDMM	31-Jul-08 AXAF
AXAFTWDCR	31-Jul-08 AXAF
AXAFUSDCR	31-Jul-08 AXAF
AXAFUSDMM	31-Jul-08 AXAF
AXAFUSDMR	31-Jul-08 AXAF
AXAFUSDXR	31-Jul-08 AXAF
AXAFZARCR	31-Jul-08 AXAF
AXASA-FinAUDMR	31-Jul-08 AXASA-Fin

AWG PLC	GG6EG5	SNRFOR	GBP
AWG PLC	GG6EG5	SNRFOR	GBP
AWG PLC	GG6EG5	SNRFOR	GBP
AWG PLC	GG6EG5	SNRFOR	JPY
AWG PLC	GG6EG5	SNRFOR	USD
AWG PLC	GG6EG5	SNRFOR	USD
AWG PLC	GG6EG5	SNRFOR	USD
Anglian Water Svcs Fin plc	GG3A9X	SNRFOR	EUR
Anglian Water Svcs Fin plc	GG3A9X	SNRFOR	EUR
Anglian Water Svcs Fin plc	GG3A9X	SNRFOR	EUR
Anglian Water Svcs Fin plc	GG3A9X	SNRFOR	EUR
Anglian Water Svcs Fin plc	GG3A9X	SNRFOR	GBP
Anglian Water Svcs Fin plc	GG3A9X	SNRFOR	JPY
Anglian Water Svcs Fin plc	GG3A9X	SNRFOR	JPY
Anglian Water Svcs Fin plc	GG3A9X	SNRFOR	JPY
Anglian Water Svcs Fin plc	GG3A9X	SNRFOR	USD
Anglian Water Svcs Fin plc	GG3A9X	SNRFOR	USD
Anglian Water Svcs Fin plc	GG3A9X	SNRFOR	USD
Anglian Wtr Svcs Ltd	037CNG	SNRFOR	EUR
Anglian Wtr Svcs Ltd	037CNG	SNRFOR	EUR
Anglian Wtr Svcs Ltd	037CNG	SNRFOR	GBP
Anglian Wtr Svcs Ltd	037CNG	SNRFOR	GBP
Anglian Wtr Svcs Ltd	037CNG	SNRFOR	JPY
Anglian Wtr Svcs Ltd	037CNG	SNRFOR	JPY
Anglian Wtr Svcs Ltd	037CNG	SNRFOR	USD
Anglian Wtr Svcs Ltd	037CNG	SNRFOR	USD
Anglian Wtr Svcs Ltd	037CNG	SNRFOR	USD
AXA	FF667M	SNRFOR	AUD
AXA	FF667M	SNRFOR	AUD
AXA	FF667M	SNRFOR	CAD
AXA	FF667M	SNRFOR	CHF
AXA	FF667M	SNRFOR	CHF
AXA	FF667M	SNRFOR	EUR
AXA	FF667M	SNRFOR	EUR
AXA	FF667M	SNRFOR	EUR
AXA	FF667M	SNRFOR	EUR
AXA	FF667M	SNRFOR	GBP
AXA	FF667M	SNRFOR	GBP
AXA	FF667M	SNRFOR	GBP
AXA	FF667M	SNRFOR	HKD
AXA	FF667M	SNRFOR	HKD
AXA	FF667M	SNRFOR	JPY
AXA	FF667M	SNRFOR	JPY
AXA	FF667M	SNRFOR	SEK
AXA	FF667M	SNRFOR	SGD
AXA	FF667M	SNRFOR	USD
AXA	FF667M	SNRFOR	USD
AXA	FF667M	SNRFOR	USD
AXA	FF667M	SNRFOR	USD
AXA	FF667M	SUBLT2	AUD
AXA	FF667M	SUBLT2	AUD
AXA	FF667M	SUBLT2	CHF
AXA	FF667M	SUBLT2	CHF
AXA	FF667M	SUBLT2	EUR
AXA	FF667M	SUBLT2	EUR
AXA	FF667M	SUBLT2	EUR
AXA	FF667M	SUBLT2	EUR
AXA	FF667M	SUBLT2	GBP
AXA	FF667M	SUBLT2	GBP
AXA	FF667M	SUBLT2	HKD
AXA	FF667M	SUBLT2	HKD
AXA	FF667M	SUBLT2	JPY
AXA	FF667M	SUBLT2	JPY
AXA	FF667M	SUBLT2	JPY
AXA	FF667M	SUBLT2	SEK
AXA	FF667M	SUBLT2	SGD
AXA	FF667M	SUBLT2	SGD
AXA	FF667M	SUBLT2	TWD
AXA	FF667M	SUBLT2	USD
AXA	FF667M	SUBLT2	USD
AXA	FF667M	SUBLT2	USD
AXA	FF667M	SUBLT2	USD
AXA	FF667M	SUBLT2	ZAR
AXA Finl INC	0A2696	SNRFOR	AUD

CR	Composite	0.21%	0.19%	0.22%	0.30%	0.44%	0.57%
MM	Composite	0.0021355	0.001901195	0.002165455	0.002974422	0.00436223	0.005423305
MR	Composite						
MM	Composite	0.21%	0.19%	0.22%	0.30%	0.44%	0.56%
CR	Composite	0.21%	0.19%	0.22%	0.30%	0.44%	0.57%
MM	Composite	0.21%	0.19%	0.22%	0.30%	0.44%	0.54%
MR	Composite	0.21%	0.19%	0.22%	0.30%	0.44%	0.54%
CR	Composite	0.0013395	0.002483333	0.003666667	0.004466667	0.004466667	0.005843333
MM	Composite	0.13%	0.25%	0.37%	0.45%	0.45%	0.58%
MR	Composite						
XR	Composite	0.13%	0.25%	0.37%	0.45%	0.45%	0.58%
MM	Composite	0.13%	0.25%	0.37%	0.45%	0.45%	0.58%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.13%	0.25%	0.37%	0.45%	0.45%	0.58%
MM	Composite	0.13%	0.25%	0.37%	0.45%	0.45%	0.58%
MR	Composite						
CR	Composite	0.20%	0.24%	0.38%	0.44%	0.50%	0.59%
MM	Composite	0.19%	0.23%	0.37%	0.46%	0.48%	0.56%
CR	Composite	0.20%	0.24%	0.38%	0.44%	0.50%	0.59%
MM	Composite	0.19%	0.23%	0.37%	0.46%	0.48%	0.56%
CR	Composite						
MM	Composite	0.001982285	0.002346456	0.003676754	0.004468145	0.004772765	0.005666904
CR	Composite	0.20%	0.24%	0.38%	0.44%	0.50%	0.59%
MM	Composite	0.19%	0.23%	0.37%	0.46%	0.48%	0.56%
XR	Composite						
CR	Composite	0.62%	0.51%	0.68%	0.82%	0.93%	1.07%
MM	Composite	0.62%	0.51%	0.68%	0.82%	0.89%	1.02%
MM	Composite	0.62%	0.51%	0.68%	0.82%	0.92%	1.02%
CR	Composite	0.62%	0.53%	0.70%	0.84%	0.97%	1.08%
MM	Composite	0.62%	0.51%	0.68%	0.82%	0.92%	1.02%
CR	Composite	0.62%	0.53%	0.70%	0.84%	0.97%	1.08%
MM	Composite	0.62%	0.51%	0.68%	0.82%	0.92%	1.02%
MR	Composite	0.00618	0.005058298	0.006715202	0.008058045	0.009169663	0.010185394
XR	Composite	0.62%	0.49%	0.67%	0.80%	0.90%	0.99%
CR	Composite	0.00618	0.005324525	0.006994103	0.00842095	0.009672557	0.010824733
MM	Composite	0.62%	0.51%	0.68%	0.82%	0.92%	1.02%
MR	Composite						
CR	Composite	0.62%	0.53%	0.70%	0.84%	0.97%	1.08%
MM	Composite	0.62%	0.51%	0.68%	0.82%	0.92%	1.02%
CR	Composite	0.62%	0.53%	0.72%	0.86%	0.96%	1.08%
MM	Composite	0.62%	0.51%	0.70%	0.82%	0.93%	1.04%
MM	Composite	0.00618	0.005109136	0.006787643	0.008161124	0.009241254	0.010245121
MM	Composite	0.62%	0.51%	0.68%	0.82%	0.92%	1.02%
CR	Composite	0.62%	0.53%	0.70%	0.84%	0.97%	1.08%
MM	Composite	0.00618	0.005109136	0.006787643	0.008161124	0.009241254	0.010245121
MR	Composite	0.00618	0.005058298	0.006715202	0.008058045	0.009169663	0.010185394
XR	Composite	0.00618	0.00487194	0.006650135	0.007960889	0.008981229	0.009944496
CR	Composite	0.007476144	0.008414561	0.010939369	0.013232347	0.014790943	0.016443157
MM	Composite	0.007476144	0.008414561	0.010939369	0.013232347	0.014790943	0.016443157
CR	Composite	0.00713875	0.007961989	0.010776027	0.013196372	0.014981055	0.016617744
MM	Composite	0.007285778	0.008670777	0.011554193	0.013211992	0.014506421	0.016206325
CR	Composite	0.71%	0.80%	1.08%	1.32%	1.50%	1.66%
MM	Composite	0.73%	0.87%	1.16%	1.32%	1.45%	1.62%
MR	Composite	0.72%	0.86%	1.14%	1.31%	1.44%	1.60%
XR	Composite	0.69%	0.79%	1.10%	1.24%	1.39%	1.54%
CR	Composite	0.71%	0.80%	1.08%	1.32%	1.50%	1.66%
MM	Composite	0.73%	0.87%	1.16%	1.32%	1.45%	1.62%
CR	Composite	0.00713875	0.007961989	0.010776027	0.013196372	0.014981055	0.016617744
MM	Composite	0.73%	0.87%	1.16%	1.32%	1.45%	1.62%
CR	Composite	0.75%	0.84%	1.18%	1.31%	1.49%	1.67%
MM	Composite	0.75%	0.84%	1.14%	1.27%	1.44%	1.62%
MR	Composite						
CR	Composite	0.71%	0.80%	1.08%	1.32%	1.50%	1.66%
CR	Composite	0.71%	0.80%	1.08%	1.32%	1.50%	1.66%
MM	Composite	0.007285778	0.008670777	0.011554193	0.013211992	0.014506421	0.016206325
CR	Composite	0.00713875	0.007961989	0.010776027	0.013196372	0.014981055	0.016617744
CR	Composite	0.71%	0.80%	1.08%	1.32%	1.50%	1.66%
MM	Composite	0.73%	0.87%	1.16%	1.32%	1.45%	1.62%
MR	Composite	0.72%	0.86%	1.14%	1.31%	1.44%	1.60%
XR	Composite						
CR	Composite	0.71%	0.80%	1.08%	1.32%	1.50%	1.66%
MR	Composite	0.11%	0.14%	0.33%	0.23%	0.30%	0.35%

0.62%	0.70%	0.43%	0.74%	0.48%	0.407499999	NR	NR
0.60%	0.00695	0.004252	0.00744525	0.0047525	0.409999998	NR	NR
					0.407499999		
0.61%	0.70%	0.43%	0.74%	0.48%	0.407499999	NR	NR
0.62%	0.70%	0.43%	0.74%	0.48%	0.407499999	NR	NR
0.60%	0.70%	0.43%	0.74%	0.48%	41.00%	NR	NR
0.59%	0.70%	0.43%	0.74%	0.48%	40.75%	NR	NR
0.64%	0.00701	0.00701	0.00701	0.00701	40.00%	NR	NR
0.64%	0.70%	0.70%	0.70%	0.70%	40.00%	NR	NR
					0.4		
0.64%	0.70%	0.70%	0.70%	0.70%	40.00%	NR	NR
0.64%	0.70%	0.70%	0.70%	0.70%	40.00%	NR	NR
					40.00%		
					0.4		
					0.4		
0.64%	0.70%	0.70%	0.70%	0.70%	0.4	NR	NR
0.64%	0.70%	0.70%	0.70%	0.70%	0.4	NR	NR
					0.4		
0.64%	0.70%	0.96%	0.76%	0.78%	0.4	BB	BB
0.61%	0.66%	0.96%	0.76%	0.78%	0.4	BB	BBB
0.64%	0.70%	0.96%	0.76%	0.78%	0.4	BB	BB
0.61%	0.66%	0.96%	0.76%	0.78%	0.4	BB	BBB
					0.4		
0.62%	0.006651147	0.009628175	0.007611813	0.007844815	0.4	B	B
0.64%	0.70%	0.96%	0.76%	0.78%	0.4	BB	BB
0.61%	0.66%	0.96%	0.76%	0.78%	0.4	BB	BBB
					0.4		
1.05%	1.10%	1.10%	1.15%	1.14%	0.400000001	NR	BBB
1.05%	1.06%	1.10%	1.15%	1.14%	0.400000002	NR	BBB
1.04%	1.07%	1.10%	1.15%	1.14%	0.400000001	NR	AA
1.11%	1.13%	1.10%	1.19%	1.14%	0.400000001	NR	A
1.04%	1.07%	1.10%	1.15%	1.14%	0.400000001	NR	AA
1.11%	1.13%	1.10%	1.19%	1.14%	0.400000001	NR	A
1.04%	1.07%	1.10%	1.15%	1.14%	0.400000001	NR	AA
1.03%	0.010544516	0.011019427	0.011348096	0.011353375	0.400000001	NR	A
1.00%	1.02%	1.10%	1.09%	1.14%	0.400000001	NR	A
1.11%	0.011269267	0.011019427	0.011945365	0.011353375	0.400000001	NR	A
1.04%	1.07%	1.10%	1.15%	1.14%	0.400000001	NR	AA
					0.400000001		
1.11%	1.13%	1.10%	1.19%	1.14%	0.400000001	NR	A
1.04%	1.07%	1.10%	1.15%	1.14%	0.400000001	NR	AA
1.10%	1.12%	1.10%	1.15%	1.14%	0.400000001	NR	BBB
1.06%	1.08%	1.10%	1.15%	1.14%	0.400000001	NR	A
1.04%	0.010651077	0.011019427	0.0114566	0.011353375	0.400000001	NR	AA
1.04%	1.07%	1.10%	1.15%	1.14%	0.400000001	NR	AA
1.11%	1.13%	1.10%	1.19%	1.14%	0.400000001	NR	A
1.04%	0.010651077	0.011019427	0.0114566	0.011353375	0.400000001	NR	AA
1.03%	0.010544516	0.011019427	0.011348096	0.011353375	0.400000001	NR	A
1.00%	0.010156034	0.011019427	0.010930009	0.011353375	0.400000001	NR	A
1.66%	0.01683388	0.017616205	0.017513333	0.017135518	0.168181818	BBB	A
1.66%	0.01683388	0.017616205	0.017513333	0.017135518	0.168181818	BBB	A
1.67%	0.017167596	0.017764942	0.017513333	0.017135518	0.2	A	A
1.63%	0.01649759	0.017030544	0.0168128	0.017135518	0.15625	A	AA
1.67%	1.72%	1.78%	1.75%	1.71%	0.2	A	A
1.63%	1.65%	1.70%	1.68%	1.71%	0.15625	A	AA
1.61%	1.64%	1.69%	1.66%	1.71%	0.168181818	A	AA
1.55%	1.58%	1.62%	1.60%	1.71%	0.168181818	A	AA
1.67%	1.72%	1.78%	1.75%	1.71%	0.2	A	A
1.63%	1.65%	1.70%	1.68%	1.71%	0.15625	A	AA
1.67%	0.017167596	0.017764942	0.017513333	0.017135518	0.2	A	A
1.63%	1.65%	1.70%	1.68%	1.71%	0.15625	A	AA
1.69%	1.73%	1.76%	1.75%	1.71%	0.168181818	BBB	A
1.63%	1.66%	1.76%	1.75%	1.71%	0.168181818	BBB	A
					0.168181818		
1.67%	1.72%	1.78%	1.75%	1.71%	0.2	A	A
1.67%	1.72%	1.78%	1.75%	1.71%	0.2	A	A
1.63%	0.01649759	0.017030544	0.0168128	0.017135518	0.15625	A	AA
1.67%	0.017167596	0.017764942	0.017513333	0.017135518	0.2	A	A
1.67%	1.72%	1.78%	1.75%	1.71%	0.2	A	A
1.63%	1.65%	1.70%	1.68%	1.71%	0.15625	A	AA
1.61%	1.64%	1.69%	1.66%	1.71%	0.168181818	A	AA
					0.168181818		
1.67%	1.72%	1.78%	1.75%	1.71%	0.2	A	A
0.53%	0.60%	0.59%	0.72%	0.77%		BB	B

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0038571

NR	NR	NR	BB	BBB	NR
NR	NR	NR	BBB	BBB	NR
NR	NR	NR	B	BB	NR
NR	NR	NR	BB	BBB	NR
NR	NR	NR	BBB	BBB	NR
NR	NR	NR	BB	BBB	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
BB	B	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
A	A	BBB	BBB	A	BBB
A	A	A	A	A	A
AAA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
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AA	AA	AA	AA	AA	AA
A	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	AAA	AAA	AAA	AAA	AAA
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BB	B	B	BB	BBB	BB

NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	3 Utilities
			NR	Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	3 Utilities
NR	NR	NR	NR	4 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
NR	NR	NR	BBB	3 Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	3 Utilities
NR	NR	NR	BBB	8 Utilities
			NR	Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	3 Utilities
NR	NR	NR	BBB	8 Utilities
			NR	Utilities
BB	BB	NR	BBB	3 Financials
BB	BB	NR	BBB	3 Financials
BB	A	NR	A	13 Financials
BB	BBB	NR	BBB	3 Financials
BB	A	NR	A	13 Financials
BB	BBB	NR	BBB	3 Financials
BB	A	NR	A	13 Financials
BB	BBB	NR	A	14 Financials
BB	BBB	NR	BBB	3 Financials
BB	BBB	NR	BBB	3 Financials
BB	A	NR	A	13 Financials
			NR	Financials
BB	BBB	NR	BBB	3 Financials
BB	A	NR	A	13 Financials
BB	BB	NR	BBB	3 Financials
BB	BB	NR	BBB	3 Financials
BB	A	NR	A	13 Financials
BB	A	NR	A	13 Financials
BB	BBB	NR	BBB	3 Financials
BB	A	NR	A	13 Financials
BB	BBB	NR	A	14 Financials
BB	BBB	NR	BBB	3 Financials
BB	BB	NR	AA	17 Financials
BB	BB	NR	AA	17 Financials
A	A	NR	A	9 Financials
BBB	BBB	NR	AA	13 Financials
A	A	NR	A	9 Financials
BBB	BBB	NR	AA	13 Financials
BBB	BBB	NR	AA	17 Financials
BBB	BBB	NR	AA	17 Financials
A	A	NR	A	9 Financials
BBB	BBB	NR	AA	13 Financials
A	A	NR	A	9 Financials
BBB	BBB	NR	AA	13 Financials
BB	BB	NR	A	3 Financials
BB	BB	NR	A	4 Financials
			NR	Financials
A	A	NR	A	9 Financials
A	A	NR	A	9 Financials
BBB	BBB	NR	AA	13 Financials
A	A	NR	A	9 Financials
A	A	NR	A	9 Financials
BBB	BBB	NR	AA	13 Financials
BBB	BBB	NR	AA	17 Financials
			NR	Financials
A	A	NR	A	9 Financials
NR	NR	NR	BB	4 Financials

Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom		A	Thin	Thin	Thin	Thin
Europe	United Kingdom		A	Thin	Thin	Thin	Thin
Europe	United Kingdom		A				
Europe	United Kingdom		A	Thin	Thin	Thin	Thin
Europe	United Kingdom		A	Thin	Thin	Thin	Thin
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A	Thin	Thin	Thin	Thin
Europe	United Kingdom		A	Thin	Thin	Thin	Thin
Europe	United Kingdom		A				
Europe	United Kingdom		A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom		A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom		A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		A				
Europe	United Kingdom		A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom		A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom		A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		A				
Europe	France	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA				
Europe	France	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	Entity Tier	Entity Tier	DocAdj	CcyGrp
Europe	France	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	France	A	AA				
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	AA				
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	CcyGrp	DocAdj	Thin	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	CcyGrp	DocAdj	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

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AXASA-FinEURMM	31-Jul-08 AXASA-Fin
AXASA-FinEURMR	31-Jul-08 AXASA-Fin
AXASA-FinGBPMR	31-Jul-08 AXASA-Fin
AXASA-FinJPYMR	31-Jul-08 AXASA-Fin
AXASA-FinUSDCR	31-Jul-08 AXASA-Fin
AXASA-FinUSDMM	31-Jul-08 AXASA-Fin
AXASA-FinUSDMR	31-Jul-08 AXASA-Fin
AXASA-FinUSDXR	31-Jul-08 AXASA-Fin
AXCHAUDMR	31-Jul-08 AXCH
AXCHEURMM	31-Jul-08 AXCH
AXCHEURMR	31-Jul-08 AXCH
AXCHSGDMR	31-Jul-08 AXCH
AXCHUSDCR	31-Jul-08 AXCH
AXCHUSDMR	31-Jul-08 AXCH
AXCHUSDXR	31-Jul-08 AXCH
AXISBUSDCR	31-Jul-08 AXISB
AXISBUSDMR	31-Jul-08 AXISB
AXISBUSDCR	31-Jul-08 AXISB
AXISBUSDMR	31-Jul-08 AXISB
AXLAUDMR	31-Jul-08 AXL
AXLAUDXR	31-Jul-08 AXL
AXLEURCR	31-Jul-08 AXL
AXLEURMM	31-Jul-08 AXL
AXLEURMR	31-Jul-08 AXL
AXLEURXR	31-Jul-08 AXL
AXLGBPMR	31-Jul-08 AXL
AXLJPYMR	31-Jul-08 AXL
AXLJPYXR	31-Jul-08 AXL
AXLUSDCR	31-Jul-08 AXL
AXLUSDMM	31-Jul-08 AXL
AXLUSDMR	31-Jul-08 AXL
AXLUSDXR	31-Jul-08 AXL
AXL-IncAUDMR	31-Jul-08 AXL-Inc
AXL-IncAUDXR	31-Jul-08 AXL-Inc
AXL-IncEURCR	31-Jul-08 AXL-Inc
AXL-IncEURMM	31-Jul-08 AXL-Inc
AXL-IncEURMR	31-Jul-08 AXL-Inc
AXL-IncEURXR	31-Jul-08 AXL-Inc
AXL-IncGBPXR	31-Jul-08 AXL-Inc
AXL-IncHKDMR	31-Jul-08 AXL-Inc
AXL-IncHKDXR	31-Jul-08 AXL-Inc
AXL-IncILSMR	31-Jul-08 AXL-Inc
AXL-IncJPYMR	31-Jul-08 AXL-Inc
AXL-IncSEKMR	31-Jul-08 AXL-Inc
AXL-IncSGDMR	31-Jul-08 AXL-Inc
AXL-IncUSDCR	31-Jul-08 AXL-Inc
AXL-IncUSDMM	31-Jul-08 AXL-Inc
AXL-IncUSDMR	31-Jul-08 AXL-Inc
AXL-IncUSDXR	31-Jul-08 AXL-Inc
AXPAUDMR	31-Jul-08 AXP
AXPAUDXR	31-Jul-08 AXP
AXPCADMR	31-Jul-08 AXP
AXPCHFMR	31-Jul-08 AXP
AXPEURCR	31-Jul-08 AXP
AXPEURMM	31-Jul-08 AXP
AXPEURMR	31-Jul-08 AXP
AXPEURXR	31-Jul-08 AXP
AXPGBPMM	31-Jul-08 AXP
AXPGBPMR	31-Jul-08 AXP
AXPGBPXR	31-Jul-08 AXP
AXPHKDCR	31-Jul-08 AXP
AXPHKDMR	31-Jul-08 AXP
AXPHKDXR	31-Jul-08 AXP
AXPJPYCR	31-Jul-08 AXP
AXPJPYMR	31-Jul-08 AXP
AXPJPYXR	31-Jul-08 AXP
AXPSEKMR	31-Jul-08 AXP
AXPSEKXR	31-Jul-08 AXP
AXPSGDCR	31-Jul-08 AXP
AXPSGDMR	31-Jul-08 AXP
AXPTWDMR	31-Jul-08 AXP
AXPUSDCR	31-Jul-08 AXP
AXPUSDMM	31-Jul-08 AXP
AXPUSDMR	31-Jul-08 AXP

AXA Finl INC	0A2696	SNRFOR	EUR
AXA Finl INC	0A2696	SNRFOR	EUR
AXA Finl INC	0A2696	SNRFOR	GBP
AXA Finl INC	0A2696	SNRFOR	JPY
AXA Finl INC	0A2696	SNRFOR	USD
AXA Finl INC	0A2696	SNRFOR	USD
AXA Finl INC	0A2696	SNRFOR	USD
AXA Finl INC	0A2696	SNRFOR	USD
AXIS Cap Hldgs Ltd	GG6FBW	SNRFOR	AUD
AXIS Cap Hldgs Ltd	GG6FBW	SNRFOR	EUR
AXIS Cap Hldgs Ltd	GG6FBW	SNRFOR	EUR
AXIS Cap Hldgs Ltd	GG6FBW	SNRFOR	SGD
AXIS Cap Hldgs Ltd	GG6FBW	SNRFOR	USD
AXIS Cap Hldgs Ltd	GG6FBW	SNRFOR	USD
AXIS Cap Hldgs Ltd	GG6FBW	SNRFOR	USD
Axis Bk Ltd	YY4CEM	SNRFOR	USD
Axis Bk Ltd	YY4CEM	SNRFOR	USD
Axis Bk Ltd	YY4CEM	SUBLT2	USD
Axis Bk Ltd	YY4CEM	SUBLT2	USD
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	AUD
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	AUD
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	EUR
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	EUR
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	EUR
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	EUR
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	GBP
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	JPY
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	JPY
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	USD
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	USD
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	USD
Amern Axle & Mfg Hldgs Inc	66467	SNRFOR	USD
Amern Axle & Mfg Inc	UU2679	SNRFOR	AUD
Amern Axle & Mfg Inc	UU2679	SNRFOR	AUD
Amern Axle & Mfg Inc	UU2679	SNRFOR	EUR
Amern Axle & Mfg Inc	UU2679	SNRFOR	EUR
Amern Axle & Mfg Inc	UU2679	SNRFOR	EUR
Amern Axle & Mfg Inc	UU2679	SNRFOR	EUR
Amern Axle & Mfg Inc	UU2679	SNRFOR	GBP
Amern Axle & Mfg Inc	UU2679	SNRFOR	HKD
Amern Axle & Mfg Inc	UU2679	SNRFOR	HKD
Amern Axle & Mfg Inc	UU2679	SNRFOR	ILS
Amern Axle & Mfg Inc	UU2679	SNRFOR	JPY
Amern Axle & Mfg Inc	UU2679	SNRFOR	SEK
Amern Axle & Mfg Inc	UU2679	SNRFOR	SGD
Amern Axle & Mfg Inc	UU2679	SNRFOR	USD
Amern Axle & Mfg Inc	UU2679	SNRFOR	USD
Amern Axle & Mfg Inc	UU2679	SNRFOR	USD
Amern Axle & Mfg Inc	UU2679	SNRFOR	USD
Amern Express Co	027D97	SNRFOR	AUD
Amern Express Co	027D97	SNRFOR	AUD
Amern Express Co	027D97	SNRFOR	CAD
Amern Express Co	027D97	SNRFOR	CHF
Amern Express Co	027D97	SNRFOR	EUR
Amern Express Co	027D97	SNRFOR	EUR
Amern Express Co	027D97	SNRFOR	EUR
Amern Express Co	027D97	SNRFOR	EUR
Amern Express Co	027D97	SNRFOR	GBP
Amern Express Co	027D97	SNRFOR	GBP
Amern Express Co	027D97	SNRFOR	GBP
Amern Express Co	027D97	SNRFOR	HKD
Amern Express Co	027D97	SNRFOR	HKD
Amern Express Co	027D97	SNRFOR	HKD
Amern Express Co	027D97	SNRFOR	JPY
Amern Express Co	027D97	SNRFOR	JPY
Amern Express Co	027D97	SNRFOR	JPY
Amern Express Co	027D97	SNRFOR	SEK
Amern Express Co	027D97	SNRFOR	SEK
Amern Express Co	027D97	SNRFOR	SGD
Amern Express Co	027D97	SNRFOR	SGD
Amern Express Co	027D97	SNRFOR	TWD
Amern Express Co	027D97	SNRFOR	USD
Amern Express Co	027D97	SNRFOR	USD
Amern Express Co	027D97	SNRFOR	USD

MM	Composite						
MR	Composite	0.11%	0.14%	0.33%	0.23%	0.30%	0.35%
MR	Composite	0.001100333	0.001431858	0.003283697	0.002297354	0.002967293	0.003499333
MR	Composite	0.11%	0.14%	0.33%	0.23%	0.30%	0.35%
CR	Composite	0.12%	0.15%	0.35%	0.24%	0.31%	0.36%
MM	Composite						
MR	Composite	0.11%	0.14%	0.33%	0.23%	0.30%	0.35%
XR	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.87%	1.68%	1.33%	1.74%	2.01%	2.16%
MR	Composite	0.87%	1.68%	1.33%	1.74%	2.01%	2.16%
CR	Composite						
MR	Composite	0.00865753	0.0168	0.013337196	0.017375399	0.020054829	0.021584298
XR	Composite	0.87%	1.62%	1.33%	1.68%	1.93%	2.08%
CR	Composite	1.87%	0.99%	2.11%	1.41%	2.56%	2.82%
MR	Composite	1.87%	0.99%	2.11%	1.41%	2.56%	2.82%
CR	Composite	3.36%	3.36%	3.36%	3.36%	3.36%	3.36%
MR	Composite	3.36%	3.36%	3.36%	3.36%	3.36%	3.36%
MR	Composite						
XR	Composite	8.50%	10.97%	12.07%	12.15%	11.85%	12.43%
CR	Composite						
MM	Composite						
MR	Composite	8.50%	10.97%	12.07%	12.15%	11.85%	12.43%
XR	Composite	8.50%	10.97%	12.07%	11.70%	11.41%	11.97%
MR	Composite						
MR	Composite	8.50%	10.97%	12.07%	12.15%	11.85%	12.43%
XR	Composite	8.50%	10.97%	12.07%	12.15%	11.85%	12.43%
CR	Composite	0.085042251	0.1097	0.120668421	0.127866482	0.124688817	0.130815789
MM	Composite	8.50%	10.97%	12.07%	12.28%	11.97%	12.56%
MR	Composite	8.50%	10.97%	12.07%	12.15%	11.85%	12.43%
XR	Composite	8.50%	10.97%	12.07%	11.70%	11.41%	11.97%
MR	Composite	8.85%	14.66%	13.36%	13.05%	12.78%	12.92%
XR	Composite	8.85%	14.66%	13.36%	13.05%	12.78%	12.92%
CR	Composite	9.32%	15.47%	14.15%	13.83%	13.51%	13.74%
MM	Composite						
MR	Composite	0.088519716	0.146566168	0.134332237	0.131299235	0.128289403	0.129927486
XR	Composite	8.53%	14.16%	12.95%	13.01%	12.36%	12.67%
XR	Composite	8.53%	14.16%	12.95%	13.01%	12.36%	12.67%
MR	Composite	8.85%	14.66%	13.43%	13.13%	12.83%	12.99%
XR	Composite						
MR	Composite	8.85%	14.66%	13.43%	13.13%	12.83%	12.99%
MR	Composite	8.85%	14.66%	13.36%	13.05%	12.78%	12.92%
MR	Composite	8.85%	14.66%	13.43%	13.13%	12.83%	12.99%
MR	Composite	8.85%	14.66%	13.43%	13.13%	12.83%	12.99%
CR	Composite	9.32%	15.47%	14.15%	13.83%	13.51%	13.74%
MM	Composite						
MR	Composite	8.85%	14.66%	13.43%	13.13%	12.83%	12.99%
XR	Composite	8.53%	14.16%	12.95%	13.01%	12.36%	12.67%
MR	Composite	0.022987719	0.023297203	0.022192912	0.021035436	0.020307317	0.019963028
XR	Composite	2.30%	2.25%	2.14%	2.03%	1.96%	1.93%
MR	Composite	2.30%	2.28%	2.24%	2.16%	2.05%	2.01%
MR	Composite	2.30%	2.28%	2.24%	2.16%	2.05%	2.01%
CR	Composite	2.41%	2.40%	2.36%	2.25%	2.15%	2.11%
MM	Composite						
MR	Composite	2.30%	2.28%	2.24%	2.16%	2.05%	2.01%
XR	Composite	2.21%	2.15%	2.15%	2.05%	1.95%	1.93%
MM	Composite						
MR	Composite	2.30%	2.28%	2.24%	2.16%	2.05%	2.01%
XR	Composite	2.21%	2.15%	2.15%	2.05%	1.95%	1.93%
CR	Composite	2.41%	2.40%	2.36%	2.25%	2.15%	2.11%
MR	Composite	2.30%	2.28%	2.24%	2.16%	2.05%	2.01%
XR	Composite	2.21%	2.15%	2.15%	2.05%	1.95%	1.93%
CR	Composite						
MR	Composite	2.30%	2.27%	2.22%	2.09%	2.02%	2.01%
XR	Composite	2.30%	2.27%	2.22%	2.01%	2.02%	1.95%
MR	Composite	2.30%	2.28%	2.24%	2.16%	2.05%	2.01%
XR	Composite	2.21%	2.15%	2.15%	2.05%	1.95%	1.93%
CR	Composite	2.41%	2.40%	2.36%	2.25%	2.15%	2.11%
MR	Composite	2.30%	2.28%	2.24%	2.16%	2.05%	2.01%
MR	Composite	2.30%	2.28%	2.24%	2.16%	2.05%	2.01%
CR	Composite	2.41%	2.40%	2.36%	2.25%	2.15%	2.11%
MM	Composite						
MR	Composite	2.30%	2.28%	2.24%	2.16%	2.05%	2.01%

					0.400000001		
0.53%	0.61%	0.59%	0.72%	0.77%	0.400000001	A	BBB
0.53%	0.006050486	0.0058636	0.007189	0.007707089	0.400000001	A	BBB
0.53%	0.60%	0.59%	0.72%	0.77%	0.400000001	BB	B
0.55%	0.63%	0.59%	0.72%	0.77%	0.400000001	BBB	BB
					40.00%		
0.53%	0.61%	0.59%	0.72%	0.77%	40.00%	A	BBB
					0.400000001		
					40.00%		
					0.4		
2.26%	2.38%	2.25%	2.69%	2.33%	0.4	NR	BB
2.26%	2.38%	2.25%	2.69%	2.33%	0.4	NR	BB
					0.4		
2.26%	0.0237552	0.0225495	0.026871	0.023276667	0.4	NR	BB
2.18%	2.29%	2.25%	2.69%	2.24%	0.4	NR	B
2.97%	3.11%	2.98%	3.31%	3.24%	0.2	NR	NR
2.97%	3.11%	2.98%	3.31%	3.24%	0.2	NR	NR
3.36%	3.36%	3.36%	3.36%	3.36%	0.225		
3.36%	3.36%	3.36%	3.36%	3.36%	0.225		
					0.361666667		
11.59%	11.06%	11.60%	11.34%		0.361666667	NR	NR
					0.361666667		
					0.361666667		
11.59%	11.06%	11.60%	11.34%		0.361666667	NR	NR
11.59%	10.65%	11.17%	11.34%		0.361666667	NR	NR
					0.361666667		
11.59%	11.06%	11.60%	11.34%		0.361666667	NR	NR
11.59%	11.06%	11.60%	11.34%		0.361666667	NR	NR
11.59%	0.116421053	0.122092794	0.113414479		0.361666667	NR	NR
11.59%	11.18%	11.72%	11.34%		0.361666667	NR	NR
11.59%	11.06%	11.60%	11.34%		0.361666667	NR	NR
11.59%	10.65%	11.17%	11.34%		0.361666667	NR	NR
12.06%	11.40%	11.36%	10.52%	11.03%	0.380625	BB	B
12.06%	11.40%	11.36%	10.52%	11.03%	0.380625	BB	B
12.79%	12.03%	12.05%	11.24%	11.51%	0.380625	BBB	BB
					0.380625		
12.01%	0.114381493	0.111425255	0.106946849	0.109582507	0.4	A	BBB
12.00%	11.01%	11.02%	10.28%	10.53%	0.377857143	BBB	BB
12.00%	11.01%	11.02%	10.28%	10.53%	0.377857143	BBB	BB
12.01%	11.44%	11.14%	10.69%	10.96%	0.4	A	BBB
					0.377857143		
12.01%	11.44%	11.14%	10.69%	10.96%	0.4	A	BBB
12.06%	11.40%	11.36%	10.52%	11.03%	0.380625	BB	B
12.01%	11.44%	11.14%	10.69%	10.96%	0.4	A	BBB
12.01%	11.44%	11.14%	10.69%	10.96%	0.4	A	BBB
12.79%	12.03%	12.05%	11.24%	11.51%	0.380625	BBB	BB
					0.380625		
12.01%	11.44%	11.14%	10.69%	10.96%	0.4	A	BBB
12.00%	11.01%	11.02%	10.28%	10.53%	0.377857143	BBB	BB
1.95%	0.018828068	0.018604935	0.018740625	0.0183765	0.4	BBB	A
1.88%	1.82%	1.86%	1.87%	1.84%	0.4	BBB	BBB
1.94%	1.88%	1.88%	1.88%	1.84%	0.4	AA	AAA
1.94%	1.88%	1.88%	1.88%	1.84%	0.4	AA	AAA
2.05%	1.98%	1.98%	1.98%	1.94%	0.4	A	AA
					0.4		
1.94%	1.88%	1.88%	1.88%	1.84%	0.4	AA	AAA
1.87%	1.81%	1.81%	1.81%	1.78%	0.4	A	A
					0.4		
1.94%	1.88%	1.88%	1.88%	1.84%	0.4	AA	AAA
1.87%	1.81%	1.81%	1.81%	1.78%	0.4	A	A
2.05%	1.98%	1.98%	1.98%	1.94%	0.4	A	AA
1.94%	1.88%	1.88%	1.88%	1.84%	0.4	AA	AAA
1.87%	1.81%	1.81%	1.81%	1.78%	40.00%	A	A
					40.00%		
1.94%	1.87%	1.86%	1.87%	1.84%	0.4	BBB	A
1.88%	1.81%	1.86%	1.87%	1.84%		BBB	A
1.94%	1.88%	1.88%	1.88%	1.84%	0.4	AA	AAA
1.87%	1.81%	1.81%	1.81%	1.78%	0.4	A	A
2.05%	1.98%	1.98%	1.98%	1.94%	0.4	A	AA
1.94%	1.88%	1.88%	1.88%	1.84%	0.4	AA	AAA
1.94%	1.88%	1.88%	1.88%	1.84%	0.4	AA	AAA
2.05%	1.98%	1.98%	1.98%	1.94%	0.4	A	AA
					0.4		
1.94%	1.88%	1.88%	1.88%	1.84%	0.4	AA	AAA

A	BBB	BBB	A	A	A
A	BBB	BBB	A	A	A
BB	B	B	BB	BBB	BB
BBB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
NR	BB	A	BBB	BB	BB
NR	BB	A	BBB	BB	BB
NR	BB	A	BBB	BB	BB
NR	B	BBB	BB	B	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
NR	BB	BB	BB	NR	BB
NR	A	A	A	NR	A
NR	BBB	BBB	BBB	NR	BBB
NR	BB	BB	BB	NR	BB
NR	BB	BB	BB	NR	BB
NR	BBB	BBB	BBB	NR	BBB
NR	BBB	BBB	BBB	NR	BBB
NR	A	A	A	NR	A
NR	BBB	BBB	BBB	NR	BBB
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	BBB	A	BBB	BBB	BBB
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA

			NR	Financials
NR	NR	NR	BB	3 Financials
NR	NR	NR	BB	3 Financials
NR	NR	NR	BB	4 Financials
NR	NR	NR	BB	4 Financials
			NR	Financials
NR	NR	NR	BB	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	BB	B	6 Financials
NR	NR	BB	B	6 Financials
			NR	Financials
NR	NR	BB	B	6 Financials
NR	NR	B	B	6 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Consumer Goods
BB	NR		NR	4 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
A	NR		NR	4 Consumer Goods
BBB	NR		NR	4 Consumer Goods
			NR	Consumer Goods
BB	NR		NR	4 Consumer Goods
BB	NR		NR	4 Consumer Goods
BBB	NR		NR	4 Consumer Goods
BBB	NR		NR	4 Consumer Goods
A	NR		NR	4 Consumer Goods
BBB	NR		NR	4 Consumer Goods
BBB	BB	BB	A	8 Consumer Goods
BBB	BB	BB	A	8 Consumer Goods
A	BBB	BBB	A	8 Consumer Goods
			NR	Consumer Goods
A	A	A	BBB	6 Consumer Goods
A	BBB	BBB	BBB	3 Consumer Goods
A	BBB	BBB	BBB	3 Consumer Goods
A	A	A	BBB	6 Consumer Goods
			NR	Consumer Goods
A	A	A	BBB	6 Consumer Goods
BBB	BB	BB	A	8 Consumer Goods
A	A	A	BBB	6 Consumer Goods
A	A	A	BBB	6 Consumer Goods
A	BBB	BBB	A	8 Consumer Goods
			NR	Consumer Goods
A	A	A	BBB	6 Consumer Goods
A	BBB	BBB	BBB	3 Consumer Goods
BB	BB	BB	A	3 Financials
BB	BB	BB	A	3 Financials
A	A	A	AA	15 Financials
A	A	A	AA	15 Financials
BBB	BBB	BBB	AA	15 Financials
			NR	Financials
A	A	A	AA	15 Financials
A	BBB	BBB	AA	11 Financials
			NR	Financials
A	A	A	AA	15 Financials
A	BBB	BBB	AA	11 Financials
BBB	BBB	BBB	AA	15 Financials
A	A	A	AA	15 Financials
A	BBB	BBB	AA	11 Financials
			NR	Financials
BB	BB	BB	AA	3 Financials
BB	BB	BB	AA	3 Financials
A	A	A	AA	15 Financials
A	BBB	BBB	AA	11 Financials
BBB	BBB	BBB	AA	15 Financials
A	A	A	AA	15 Financials
A	A	A	AA	15 Financials
BBB	BBB	BBB	AA	15 Financials
			NR	Financials
A	A	A	AA	15 Financials

N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	Bermuda	BBB	A				
N.Amer	Bermuda	BBB	A				
N.Amer	Bermuda	BBB	A	Thin	CcyGrp	Thin	CcyGrp
N.Amer	Bermuda	BBB	A	Thin	CcyGrp	Thin	CcyGrp
N.Amer	Bermuda	BBB	A				
N.Amer	Bermuda	BBB	A	Thin	CcyGrp	Thin	CcyGrp
N.Amer	Bermuda	BBB	A	Thin	DocAdj	Thin	DocAdj
India	India	BBB	A	Thin	Thin	Thin	Thin
India	India	BBB	A	Thin	Thin	Thin	Thin
India	India	BB	A				
India	India	BB	A				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	Thin	Thin	Entity Tier
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	Thin	Thin	CcyGrp
N.Amer	United States	B	CCC	Thin	Thin	Thin	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	Thin	Thin	Entity Tier
N.Amer	United States	B	CCC	Thin	Thin	Thin	Entity Tier
N.Amer	United States	B	CCC	Thin	Thin	Thin	DocAdj
N.Amer	United States	B	CCC	Thin	Thin	Thin	DocAdj
N.Amer	United States	B	CCC	Thin	Thin	Thin	CcyGrp
N.Amer	United States	B	CCC	Thin	Thin	Thin	DocAdj
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
	Thin					
	Thin					
Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier	Thin	
CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	Thin	DocAdj	DocAdj	Thin	
Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier	Thin	
Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier	Thin	
DocAdj	DocAdj	Thin	DocAdj	DocAdj	Thin	
DocAdj	DocAdj	Thin	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	Thin	DocAdj	DocAdj	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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AXPUSDXR	31-Jul-08 AXP
AXP-CreditCorpAUDMR	31-Jul-08 AXP-CreditCorp
AXP-CreditCorpEURCR	31-Jul-08 AXP-CreditCorp
AXP-CreditCorpEURMM	31-Jul-08 AXP-CreditCorp
AXP-CreditCorpEURMR	31-Jul-08 AXP-CreditCorp
AXP-CreditCorpGBPMM	31-Jul-08 AXP-CreditCorp
AXP-CreditCorpGBPMR	31-Jul-08 AXP-CreditCorp
AXP-CreditCorpUSDCR	31-Jul-08 AXP-CreditCorp
AXP-CreditCorpUSDMM	31-Jul-08 AXP-CreditCorp
AXP-CreditCorpUSDMR	31-Jul-08 AXP-CreditCorp
AXP-CreditCorpUSDXR	31-Jul-08 AXP-CreditCorp
AYALAEURCR	31-Jul-08 AYALA
AYALAUSDCR	31-Jul-08 AYALA
AYALAUSDMR	31-Jul-08 AYALA
AYECADMR	31-Jul-08 AYE
AYEEURCR	31-Jul-08 AYE
AYEEURMM	31-Jul-08 AYE
AYEEURMR	31-Jul-08 AYE
AYEEURXR	31-Jul-08 AYE
AYEHKDXR	31-Jul-08 AYE
AYEUSDCR	31-Jul-08 AYE
AYEUSDMM	31-Jul-08 AYE
AYEUSDMR	31-Jul-08 AYE
AYEUSDXR	31-Jul-08 AYE
AYE-EnergySuppAUDMR	31-Jul-08 AYE-EnergySupp
AYE-EnergySuppAUDXR	31-Jul-08 AYE-EnergySupp
AYE-EnergySuppEURCR	31-Jul-08 AYE-EnergySupp
AYE-EnergySuppEURMM	31-Jul-08 AYE-EnergySupp
AYE-EnergySuppEURMR	31-Jul-08 AYE-EnergySupp
AYE-EnergySuppEURXR	31-Jul-08 AYE-EnergySupp
AYE-EnergySuppHKDXR	31-Jul-08 AYE-EnergySupp
AYE-EnergySuppJPYXR	31-Jul-08 AYE-EnergySupp
AYE-EnergySuppUSDCR	31-Jul-08 AYE-EnergySupp
AYE-EnergySuppUSDMM	31-Jul-08 AYE-EnergySupp
AYE-EnergySuppUSDMR	31-Jul-08 AYE-EnergySupp
AYE-EnergySuppUSDXR	31-Jul-08 AYE-EnergySupp
AYIEURCR	31-Jul-08 AYI
AYIEURMM	31-Jul-08 AYI
AYIEURMR	31-Jul-08 AYI
AYIEURXR	31-Jul-08 AYI
AYIJPYMR	31-Jul-08 AYI
AYIUSDCR	31-Jul-08 AYI
AYIUSDMR	31-Jul-08 AYI
AYIUSDXR	31-Jul-08 AYI
AYLLAUDCR	31-Jul-08 AYLL
AYLLAUDMM	31-Jul-08 AYLL
AYLLCADMM	31-Jul-08 AYLL
AYLLCHFCR	31-Jul-08 AYLL
AYLLCHFMM	31-Jul-08 AYLL
AYLLEURCR	31-Jul-08 AYLL
AYLLEURMM	31-Jul-08 AYLL
AYLLEURMR	31-Jul-08 AYLL
AYLLEURXR	31-Jul-08 AYLL
AYLLGBPCR	31-Jul-08 AYLL
AYLLGBPMM	31-Jul-08 AYLL
AYLLGBPMR	31-Jul-08 AYLL
AYLLHKDMM	31-Jul-08 AYLL
AYLLJPYCR	31-Jul-08 AYLL
AYLLJPYMM	31-Jul-08 AYLL
AYLLNOKMM	31-Jul-08 AYLL
AYLLNZDCR	31-Jul-08 AYLL
AYLLNZDMM	31-Jul-08 AYLL
AYLLSEKMM	31-Jul-08 AYLL
AYLLSGDCR	31-Jul-08 AYLL
AYLLSGDMM	31-Jul-08 AYLL
AYLLTWDMM	31-Jul-08 AYLL
AYLLUSDCR	31-Jul-08 AYLL
AYLLUSDMM	31-Jul-08 AYLL
AYLLUSDMR	31-Jul-08 AYLL
AYLLUSDXR	31-Jul-08 AYLL
AZAEURCR	31-Jul-08 AZA
AZAEURMM	31-Jul-08 AZA
AZAEURMR	31-Jul-08 AZA
AZAUSDCR	31-Jul-08 AZA

Amern Express Co	027D97	SNRFOR	USD
Amern Express Cr Corp	027D99	SNRFOR	AUD
Amern Express Cr Corp	027D99	SNRFOR	EUR
Amern Express Cr Corp	027D99	SNRFOR	EUR
Amern Express Cr Corp	027D99	SNRFOR	EUR
Amern Express Cr Corp	027D99	SNRFOR	GBP
Amern Express Cr Corp	027D99	SNRFOR	GBP
Amern Express Cr Corp	027D99	SNRFOR	USD
Amern Express Cr Corp	027D99	SNRFOR	USD
Amern Express Cr Corp	027D99	SNRFOR	USD
Amern Express Cr Corp	027D99	SNRFOR	USD
Ayala Corp	YY4CE1	SNRFOR	EUR
Ayala Corp	YY4CE1	SNRFOR	USD
Ayala Corp	YY4CE1	SNRFOR	USD
Allegheny Engy Inc	018A97	SNRFOR	CAD
Allegheny Engy Inc	018A97	SNRFOR	EUR
Allegheny Engy Inc	018A97	SNRFOR	EUR
Allegheny Engy Inc	018A97	SNRFOR	EUR
Allegheny Engy Inc	018A97	SNRFOR	EUR
Allegheny Engy Inc	018A97	SNRFOR	HKD
Allegheny Engy Inc	018A97	SNRFOR	USD
Allegheny Engy Inc	018A97	SNRFOR	USD
Allegheny Engy Inc	018A97	SNRFOR	USD
Allegheny Engy Inc	018A97	SNRFOR	USD
Allegheny Engy Supp Co LLC	018A99	SNRFOR	AUD
Allegheny Engy Supp Co LLC	018A99	SNRFOR	AUD
Allegheny Engy Supp Co LLC	018A99	SNRFOR	EUR
Allegheny Engy Supp Co LLC	018A99	SNRFOR	EUR
Allegheny Engy Supp Co LLC	018A99	SNRFOR	EUR
Allegheny Engy Supp Co LLC	018A99	SNRFOR	EUR
Allegheny Engy Supp Co LLC	018A99	SNRFOR	HKD
Allegheny Engy Supp Co LLC	018A99	SNRFOR	JPY
Allegheny Engy Supp Co LLC	018A99	SNRFOR	USD
Allegheny Engy Supp Co LLC	018A99	SNRFOR	USD
Allegheny Engy Supp Co LLC	018A99	SNRFOR	USD
Allegheny Engy Supp Co LLC	018A99	SNRFOR	USD
Acuity Brands Inc	0A5586	SNRFOR	EUR
Acuity Brands Inc	0A5586	SNRFOR	EUR
Acuity Brands Inc	0A5586	SNRFOR	EUR
Acuity Brands Inc	0A5586	SNRFOR	EUR
Acuity Brands Inc	0A5586	SNRFOR	JPY
Acuity Brands Inc	0A5586	SNRFOR	USD
Acuity Brands Inc	0A5586	SNRFOR	USD
Acuity Brands Inc	0A5586	SNRFOR	USD
SAFEWAY LTD	GNEDEU	SNRFOR	AUD
SAFEWAY LTD	GNEDEU	SNRFOR	AUD
SAFEWAY LTD	GNEDEU	SNRFOR	CAD
SAFEWAY LTD	GNEDEU	SNRFOR	CHF
SAFEWAY LTD	GNEDEU	SNRFOR	CHF
SAFEWAY LTD	GNEDEU	SNRFOR	EUR
SAFEWAY LTD	GNEDEU	SNRFOR	EUR
SAFEWAY LTD	GNEDEU	SNRFOR	EUR
SAFEWAY LTD	GNEDEU	SNRFOR	EUR
SAFEWAY LTD	GNEDEU	SNRFOR	GBP
SAFEWAY LTD	GNEDEU	SNRFOR	GBP
SAFEWAY LTD	GNEDEU	SNRFOR	GBP
SAFEWAY LTD	GNEDEU	SNRFOR	HKD
SAFEWAY LTD	GNEDEU	SNRFOR	JPY
SAFEWAY LTD	GNEDEU	SNRFOR	JPY
SAFEWAY LTD	GNEDEU	SNRFOR	NOK
SAFEWAY LTD	GNEDEU	SNRFOR	NZD
SAFEWAY LTD	GNEDEU	SNRFOR	NZD
SAFEWAY LTD	GNEDEU	SNRFOR	SEK
SAFEWAY LTD	GNEDEU	SNRFOR	SGD
SAFEWAY LTD	GNEDEU	SNRFOR	SGD
SAFEWAY LTD	GNEDEU	SNRFOR	TWD
SAFEWAY LTD	GNEDEU	SNRFOR	USD
SAFEWAY LTD	GNEDEU	SNRFOR	USD
SAFEWAY LTD	GNEDEU	SNRFOR	USD
SAFEWAY LTD	GNEDEU	SNRFOR	USD
Alza Corp	0C4876	SNRFOR	EUR
Alza Corp	0C4876	SNRFOR	EUR
Alza Corp	0C4876	SNRFOR	EUR
Alza Corp	0C4876	SNRFOR	USD

XR	Composite	2.21%	2.15%	2.15%	2.05%	1.95%	1.93%
MR	Composite	2.26%	2.19%	2.20%	2.05%	1.98%	1.95%
CR	Composite	2.26%	2.31%	2.20%	2.16%	2.08%	2.05%
MM	Composite						
MR	Composite	0.0226233	0.021911167	0.022	0.0205166	0.0197986	0.019496
MM	Composite						
MR	Composite	2.26%	2.19%	2.20%	2.05%	1.98%	1.95%
CR	Composite	2.26%	2.31%	2.20%	2.16%	2.08%	2.05%
MM	Composite						
MR	Composite	2.26%	2.19%	2.20%	2.05%	1.98%	1.95%
XR	Composite	2.26%	2.11%	2.20%	1.98%	1.91%	1.88%
CR	Composite						
CR	Composite	1.64%	1.64%	1.64%	1.64%	1.64%	1.64%
MR	Composite	1.64%	1.64%	1.64%	1.64%	1.64%	1.64%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.004186467	0.007252215	0.007252215	0.010533428	0.012490253	0.014805665
XR	Composite						
XR	Composite						
CR	Composite	0.42%	0.73%	0.73%	1.11%	1.31%	1.56%
MM	Composite						
MR	Composite	0.42%	0.73%	0.73%	1.05%	1.25%	1.48%
XR	Composite	0.004186467	0.007252215	0.007252215	0.010127471	0.012009101	0.014260193
MR	Composite	0.00413129	0.005309256	0.008884833	0.010968614	0.012622169	0.014424388
XR	Composite	0.00413129	0.005309256	0.008884833	0.010968614	0.012622169	0.014424388
CR	Composite	0.44%	0.57%	0.94%	1.18%	1.36%	1.55%
MM	Composite	0.004251106	0.005465599	0.009071899	0.011291225	0.013028587	0.014890756
MR	Composite	0.42%	0.55%	0.93%	1.12%	1.28%	1.46%
XR	Composite	0.40%	0.52%	0.86%	1.08%	1.26%	1.44%
XR	Composite	0.40%	0.52%	0.86%	1.08%	1.26%	1.44%
XR	Composite	0.00413129	0.005309256	0.008884833	0.010968614	0.012622169	0.014424388
CR	Composite	0.44%	0.57%	0.94%	1.18%	1.36%	1.55%
MM	Composite	0.43%	0.55%	0.91%	1.13%	1.30%	1.49%
MR	Composite	0.42%	0.55%	0.93%	1.12%	1.28%	1.46%
XR	Composite	0.40%	0.52%	0.86%	1.08%	1.26%	1.44%
CR	Composite						
MM	Composite						
MR	Composite	0.30%	0.30%	0.31%	0.39%	0.62%	0.75%
XR	Composite	0.002861542	0.002861542	0.002983204	0.003874704	0.006009033	0.007214241
MR	Composite	0.30%	0.30%	0.31%	0.40%	0.62%	0.75%
CR	Composite	0.31%	0.31%	0.33%	0.42%	0.66%	0.79%
MR	Composite	0.30%	0.30%	0.31%	0.39%	0.62%	0.75%
XR	Composite	0.002861542	0.002861542	0.002983204	0.003874704	0.006009033	0.007214241
CR	Composite	0.30%	0.36%	0.46%	0.55%	0.63%	0.70%
MM	Composite	0.29%	0.34%	0.44%	0.53%	0.60%	0.67%
MM	Composite	0.27%	0.34%	0.44%	0.53%	0.61%	0.67%
CR	Composite	0.29%	0.36%	0.46%	0.55%	0.64%	0.70%
MM	Composite	0.27%	0.34%	0.44%	0.53%	0.61%	0.67%
CR	Composite	0.29%	0.36%	0.46%	0.55%	0.64%	0.70%
MM	Composite	0.002701042	0.003412233	0.004372086	0.005277037	0.006109312	0.006711285
MR	Composite	0.27%	0.34%	0.43%	0.52%	0.60%	0.67%
XR	Composite	0.26%	0.33%	0.42%	0.50%	0.58%	0.64%
CR	Composite	0.29%	0.36%	0.46%	0.55%	0.64%	0.70%
MM	Composite	0.27%	0.34%	0.44%	0.53%	0.61%	0.67%
MR	Composite	0.27%	0.34%	0.43%	0.52%	0.60%	0.67%
MM	Composite	0.27%	0.34%	0.44%	0.53%	0.61%	0.67%
CR	Composite	0.30%	0.36%	0.46%	0.56%	0.64%	0.70%
MM	Composite	0.29%	0.34%	0.44%	0.54%	0.61%	0.68%
MM	Composite	0.27%	0.34%	0.44%	0.53%	0.61%	0.67%
CR	Composite	0.29%	0.36%	0.46%	0.55%	0.64%	0.70%
MM	Composite	0.27%	0.34%	0.44%	0.53%	0.61%	0.67%
MM	Composite	0.27%	0.34%	0.44%	0.53%	0.61%	0.67%
CR	Composite	0.002877692	0.003601291	0.004636313	0.005463387	0.006364999	0.007037795
MM	Composite	0.27%	0.34%	0.44%	0.53%	0.61%	0.67%
MM	Composite	0.27%	0.34%	0.44%	0.53%	0.61%	0.67%
CR	Composite	0.29%	0.36%	0.46%	0.55%	0.64%	0.70%
MM	Composite	0.27%	0.34%	0.44%	0.53%	0.61%	0.67%
MR	Composite	0.27%	0.34%	0.43%	0.52%	0.60%	0.67%
XR	Composite	0.26%	0.33%	0.42%	0.50%	0.58%	0.64%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						

1.87%	1.81%	1.81%	1.81%	1.78%	0.4 A	A
1.90%	1.88%	1.69%	1.70%		0.4 NR	BBB
2.00%	1.97%	1.69%	1.70%		0.4 NR	A
					0.4	
1.90%	0.01875125	0.016874419	0.017023		0.4 NR	AA
					0.4	
1.90%	1.88%	1.69%	1.70%		0.4 NR	AA
2.00%	1.97%	1.69%	1.70%		0.4 NR	A
					0.4	
1.90%	1.88%	1.69%	1.70%		0.4 NR	AA
1.83%	1.81%	1.69%	1.70%		0.4 NR	A
					0.275	
1.64%	1.64%	1.64%	1.64%	1.64%	0.275	
1.64%	1.64%	1.64%	1.64%	1.64%	0.275	
					0.4	
					0.4	
					0.4	
1.65%	0.016346829	0.016346829	0.016346829	0.016346829	0.4 NR	
					0.4	
					0.4	
1.73%	1.63%	1.63%	1.63%	1.63%	0.4 NR	
					0.4	
1.65%	1.63%	1.63%	1.63%	1.63%	0.4 NR	
1.58%	0.016346829	0.016346829	0.016346829	0.016346829	0.4 NR	
1.55%	0.016108338	0.01801645	0.01892529	0.018144962	0.4 CCC	BB
1.55%	0.016108338	0.01801645	0.01892529	0.018144962	0.4 CCC	BB
1.67%	1.73%	1.94%	2.04%	1.94%	0.4 B	BBB
1.60%	0.016566171	0.018589886	0.019618105	0.018658214	0.4 B	BBB
1.53%	1.63%	1.84%	1.94%	1.85%	0.4 B	BBB
1.55%	1.59%	1.75%	1.88%	1.79%	0.4 BB	BB
1.55%	1.59%	1.75%	1.88%	1.79%	0.4 BB	BB
1.55%	0.016108338	0.01801645	0.01892529	0.018144962	0.4 CCC	BB
1.67%	1.73%	1.94%	2.04%	1.94%	0.4 B	BBB
1.60%	1.66%	1.86%	1.96%	1.87%	0.4 B	BBB
1.53%	1.63%	1.84%	1.94%	1.85%	0.4 B	BBB
1.55%	1.59%	1.75%	1.88%	1.79%	0.4 BB	BB
					0.4	
					0.4	
0.86%	1.02%	0.97%	0.91%	1.02%	0.4	BB
0.83%	0.009793167	0.009715813	0.009069375	0.010191896	0.4	B
0.86%	1.01%	0.97%	0.91%	1.02%	0.4	CCC
0.91%	1.07%	0.97%	0.91%	1.02%	0.4	B
0.86%	1.02%	0.97%	0.91%	1.02%	0.4	BB
0.83%	0.009793167	0.009715813	0.009069375	0.010191896	0.4	B
0.75%	0.81%	0.85%	0.91%	1.06%	0.4 BBB	BBB
0.72%	0.77%	0.85%	0.91%	1.06%	0.4 A	A
0.72%	0.78%	0.85%	0.91%	1.06%	0.4 A	AA
0.76%	0.81%	0.85%	0.91%	1.06%	0.4 A	A
0.72%	0.78%	0.85%	0.91%	1.06%	0.4 A	AA
0.76%	0.81%	0.85%	0.91%	1.06%	0.4 A	A
0.72%	0.007792856	0.008525078	0.009052957	0.010575232	0.4 A	AA
0.72%	0.77%	0.85%	0.91%	1.06%	0.4 A	A
0.69%	0.74%	0.85%	0.91%	1.06%	0.4 A	A
0.76%	0.81%	0.85%	0.91%	1.06%	0.4 A	A
0.72%	0.78%	0.85%	0.91%	1.06%	0.4 A	AA
0.72%	0.77%	0.85%	0.91%	1.06%	0.4 A	A
0.72%	0.78%	0.85%	0.91%	1.06%	0.4 A	AA
0.76%	0.83%	0.85%	0.91%	1.06%	0.4 BBB	BBB
0.73%	0.80%	0.85%	0.91%	1.06%	0.4 A	A
0.72%	0.78%	0.85%	0.91%	1.06%	0.4 A	AA
0.76%	0.81%	0.85%	0.91%	1.06%	0.4 A	A
0.72%	0.78%	0.85%	0.91%	1.06%	0.4 A	AA
0.72%	0.78%	0.85%	0.91%	1.06%	0.4 A	AA
0.76%	0.008123259	0.008525078	0.009052957	0.010575232	0.4 A	A
0.72%	0.78%	0.85%	0.91%	1.06%	0.4 A	AA
0.72%	0.78%	0.85%	0.91%	1.06%	0.4 A	AA
0.76%	0.81%	0.85%	0.91%	1.06%	0.4 A	A
0.72%	0.78%	0.85%	0.91%	1.06%	0.4 A	AA
0.72%	0.77%	0.85%	0.91%	1.06%	0.4 A	A
0.69%	0.74%	0.85%	0.91%	1.06%	0.4 A	A
					0.425	
					0.425	
					0.425	
					0.425	

AA	AA	AA	AA	AA	AA
NR	BB	BB	BB	BBB	BB
NR	BBB	BBB	BBB	A	BBB
NR	A	A	A	AA	A
NR	A	A	A	AA	A
NR	BBB	BBB	BBB	A	BBB
NR	A	A	A	AA	A
NR	BBB	BBB	BBB	A	BBB
			NR		
			NR		
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	A	A	BBB	A	NR
BB	B	B	B	B	BBB
BB	B	B	B	B	BBB
BBB	BB	BB	BB	BB	A
BBB	BB	BB	BB	BB	A
BBB	BBB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	AA
BBB	BBB	BBB	BBB	BBB	AA
BB	B	B	B	B	BBB
BBB	BB	BB	BB	BB	A
BBB	BB	BB	BB	BB	A
BBB	BBB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	AA
A	A	A	BBB	A	BBB
BBB	BBB	BBB	BB	BBB	BB
BB	BB	BB	B	BB	B
BBB	BBB	BBB	BB	BBB	BB
A	A	A	BBB	A	BBB
BBB	BBB	BBB	BB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A

A	BBB	BBB	AA	11 Financials
NR	NR		A	5 Financials
NR	NR		A	5 Financials
			NR	Financials
NR	NR		A	5 Financials
			NR	Financials
NR	NR		A	5 Financials
NR	NR		A	5 Financials
			NR	Financials
NR	NR		A	5 Financials
NR	NR		A	5 Financials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Utilities
			NR	Utilities
			NR	Utilities
			A	3 Utilities
			NR	Utilities
			NR	Utilities
			A	3 Utilities
			NR	Utilities
			A	3 Utilities
			A	3 Utilities
BB	BB	B	A	11 Utilities
BB	BB	B	A	11 Utilities
BBB	BBB	BB	A	11 Utilities
BBB	BBB	BB	A	11 Utilities
BBB	BBB	BB	BBB	5 Utilities
A	A	BBB	A	8 Utilities
A	A	BBB	A	8 Utilities
BB	BB	B	A	11 Utilities
BBB	BBB	BB	A	11 Utilities
BBB	BBB	BB	A	11 Utilities
BBB	BBB	BB	BBB	5 Utilities
A	A	BBB	A	8 Utilities
			NR	Industrials
			NR	Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	AA	10 Consumer Services
NR	NR	NR	AA	10 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	AA	10 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	5 Consumer Services
NR	NR	NR	A	5 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	AA	10 Consumer Services
NR	NR	NR	AA	10 Consumer Services
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care

N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	Thin	DocAdj
Asia	Philippines		BBB				
Asia	Philippines		BBB				
Asia	Philippines		BBB				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin		Thin	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin		Thin	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin		Thin	DocAdj
N.Amer	United States	BB	AA	Thin		Thin	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	Thin			
CcyGrp	DocAdj	CcyGrp	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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AZAUSDMM	31-Jul-08 AZA
AZAUSDMR	31-Jul-08 AZA
AZAUSDXR	31-Jul-08 AZA
AZAEURCR	31-Jul-08 AZA
AZAEURMM	31-Jul-08 AZA
AZAEURMR	31-Jul-08 AZA
AZAUSDCR	31-Jul-08 AZA
AZAUSDMM	31-Jul-08 AZA
AZAUSDMR	31-Jul-08 AZA
AZNAUDCR	31-Jul-08 AZN
AZNAUDMM	31-Jul-08 AZN
AZNCHFCR	31-Jul-08 AZN
AZNCHFMM	31-Jul-08 AZN
AZNEURCR	31-Jul-08 AZN
AZNEURMM	31-Jul-08 AZN
AZNEURMR	31-Jul-08 AZN
AZNGBPCR	31-Jul-08 AZN
AZNGBPMM	31-Jul-08 AZN
AZNGBPMR	31-Jul-08 AZN
AZNHKDMM	31-Jul-08 AZN
AZNJPYCR	31-Jul-08 AZN
AZNJPYMM	31-Jul-08 AZN
AZNJPYMR	31-Jul-08 AZN
AZNNZDCR	31-Jul-08 AZN
AZNNZDMM	31-Jul-08 AZN
AZNSGDMM	31-Jul-08 AZN
AZNUSDCR	31-Jul-08 AZN
AZNUSDMM	31-Jul-08 AZN
AZNUSDMR	31-Jul-08 AZN
AZOAUDCR	31-Jul-08 AZO
AZOAUDMR	31-Jul-08 AZO
AZOAUDXR	31-Jul-08 AZO
AZOCADMR	31-Jul-08 AZO
AZOCADXR	31-Jul-08 AZO
AZOCHFMR	31-Jul-08 AZO
AZOEURCR	31-Jul-08 AZO
AZOEURMM	31-Jul-08 AZO
AZOEURMR	31-Jul-08 AZO
AZOEURXR	31-Jul-08 AZO
AZOGBPXR	31-Jul-08 AZO
AZOHKDMR	31-Jul-08 AZO
AZOHKDXR	31-Jul-08 AZO
AZOILSMR	31-Jul-08 AZO
AZOJPYMR	31-Jul-08 AZO
AZOJPYXR	31-Jul-08 AZO
AZONOKMR	31-Jul-08 AZO
AZOSEKMR	31-Jul-08 AZO
AZOSEKXR	31-Jul-08 AZO
AZOSGDMR	31-Jul-08 AZO
AZOTWDMR	31-Jul-08 AZO
AZOUSDCR	31-Jul-08 AZO
AZOUSDMM	31-Jul-08 AZO
AZOUSDMR	31-Jul-08 AZO
AZOUSDXR	31-Jul-08 AZO
AZRUSDCR	31-Jul-08 AZR
AZRUSDMR	31-Jul-08 AZR
AZRUSDXR	31-Jul-08 AZR
BAAUDCR	31-Jul-08 BA
BAAUDMR	31-Jul-08 BA
BACADMR	31-Jul-08 BA
BACHFMR	31-Jul-08 BA
BAEURCR	31-Jul-08 BA
BAEURMM	31-Jul-08 BA
BAEURMR	31-Jul-08 BA
BAEURXR	31-Jul-08 BA
BAHKDMR	31-Jul-08 BA
BAJPYCR	31-Jul-08 BA
BAJPYMR	31-Jul-08 BA
BANZDMR	31-Jul-08 BA
BASGDCR	31-Jul-08 BA
BASGDMR	31-Jul-08 BA
BATWDCR	31-Jul-08 BA
BATWDMR	31-Jul-08 BA
BAUSDCR	31-Jul-08 BA

Alza Corp	0C4876	SNRFOR	USD
Alza Corp	0C4876	SNRFOR	USD
Alza Corp	0C4876	SNRFOR	USD
Alza Corp	0C4876	SUBLT2	EUR
Alza Corp	0C4876	SUBLT2	EUR
Alza Corp	0C4876	SUBLT2	EUR
Alza Corp	0C4876	SUBLT2	USD
Alza Corp	0C4876	SUBLT2	USD
Alza Corp	0C4876	SUBLT2	USD
Astrazeneca PLC	04A988	SNRFOR	AUD
Astrazeneca PLC	04A988	SNRFOR	AUD
Astrazeneca PLC	04A988	SNRFOR	CHF
Astrazeneca PLC	04A988	SNRFOR	CHF
Astrazeneca PLC	04A988	SNRFOR	EUR
Astrazeneca PLC	04A988	SNRFOR	EUR
Astrazeneca PLC	04A988	SNRFOR	EUR
Astrazeneca PLC	04A988	SNRFOR	GBP
Astrazeneca PLC	04A988	SNRFOR	GBP
Astrazeneca PLC	04A988	SNRFOR	GBP
Astrazeneca PLC	04A988	SNRFOR	HKD
Astrazeneca PLC	04A988	SNRFOR	JPY
Astrazeneca PLC	04A988	SNRFOR	JPY
Astrazeneca PLC	04A988	SNRFOR	JPY
Astrazeneca PLC	04A988	SNRFOR	NZD
Astrazeneca PLC	04A988	SNRFOR	NZD
Astrazeneca PLC	04A988	SNRFOR	SGD
Astrazeneca PLC	04A988	SNRFOR	USD
Astrazeneca PLC	04A988	SNRFOR	USD
Astrazeneca PLC	04A988	SNRFOR	USD
Autozone Inc	0F8665	SNRFOR	AUD
Autozone Inc	0F8665	SNRFOR	AUD
Autozone Inc	0F8665	SNRFOR	AUD
Autozone Inc	0F8665	SNRFOR	CAD
Autozone Inc	0F8665	SNRFOR	CAD
Autozone Inc	0F8665	SNRFOR	CHF
Autozone Inc	0F8665	SNRFOR	EUR
Autozone Inc	0F8665	SNRFOR	EUR
Autozone Inc	0F8665	SNRFOR	EUR
Autozone Inc	0F8665	SNRFOR	EUR
Autozone Inc	0F8665	SNRFOR	GBP
Autozone Inc	0F8665	SNRFOR	HKD
Autozone Inc	0F8665	SNRFOR	HKD
Autozone Inc	0F8665	SNRFOR	ILS
Autozone Inc	0F8665	SNRFOR	JPY
Autozone Inc	0F8665	SNRFOR	JPY
Autozone Inc	0F8665	SNRFOR	NOK
Autozone Inc	0F8665	SNRFOR	SEK
Autozone Inc	0F8665	SNRFOR	SEK
Autozone Inc	0F8665	SNRFOR	SGD
Autozone Inc	0F8665	SNRFOR	TWD
Autozone Inc	0F8665	SNRFOR	USD
Autozone Inc	0F8665	SNRFOR	USD
Autozone Inc	0F8665	SNRFOR	USD
Autozone Inc	0F8665	SNRFOR	USD
Aztar Corp	059C82	SUBLT2	USD
Aztar Corp	059C82	SUBLT2	USD
Aztar Corp	059C82	SUBLT2	USD
Boeing Co	09G725	SNRFOR	AUD
Boeing Co	09G725	SNRFOR	AUD
Boeing Co	09G725	SNRFOR	CAD
Boeing Co	09G725	SNRFOR	CHF
Boeing Co	09G725	SNRFOR	EUR
Boeing Co	09G725	SNRFOR	EUR
Boeing Co	09G725	SNRFOR	EUR
Boeing Co	09G725	SNRFOR	EUR
Boeing Co	09G725	SNRFOR	HKD
Boeing Co	09G725	SNRFOR	JPY
Boeing Co	09G725	SNRFOR	JPY
Boeing Co	09G725	SNRFOR	NZD
Boeing Co	09G725	SNRFOR	SGD
Boeing Co	09G725	SNRFOR	SGD
Boeing Co	09G725	SNRFOR	TWD
Boeing Co	09G725	SNRFOR	TWD
Boeing Co	09G725	SNRFOR	USD

MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.17%	0.20%	0.27%	0.33%	0.38%	0.44%
MM	Composite	0.17%	0.20%	0.27%	0.33%	0.38%	0.44%
CR	Composite	0.17%	0.20%	0.28%	0.35%	0.40%	0.46%
MM	Composite	0.16%	0.20%	0.27%	0.33%	0.38%	0.44%
CR	Composite	0.17%	0.20%	0.28%	0.35%	0.40%	0.46%
MM	Composite	0.001629	0.00195807	0.002662248	0.003334983	0.003821857	0.004413169
MR	Composite	0.16%	0.19%	0.26%	0.33%	0.38%	0.44%
CR	Composite	0.17%	0.20%	0.28%	0.35%	0.40%	0.46%
MM	Composite	0.16%	0.20%	0.27%	0.33%	0.38%	0.44%
MR	Composite						
MM	Composite	0.16%	0.20%	0.27%	0.33%	0.38%	0.44%
CR	Composite	0.17%	0.20%	0.27%	0.33%	0.38%	0.44%
MM	Composite	0.17%	0.20%	0.27%	0.33%	0.38%	0.44%
MR	Composite	0.17%	0.20%	0.27%	0.33%	0.38%	0.44%
CR	Composite	0.17%	0.20%	0.28%	0.35%	0.40%	0.46%
MM	Composite	0.16%	0.20%	0.27%	0.33%	0.38%	0.44%
MM	Composite	0.001629	0.00195807	0.002662248	0.003334983	0.003821857	0.004413169
CR	Composite	0.17%	0.20%	0.28%	0.35%	0.40%	0.46%
MM	Composite	0.16%	0.20%	0.27%	0.33%	0.38%	0.44%
MR	Composite	0.16%	0.19%	0.26%	0.33%	0.38%	0.44%
CR	Composite	0.37%	0.43%	0.56%	0.69%	0.80%	0.93%
MR	Composite	0.003721333	0.00408138	0.00558832	0.006564506	0.007998791	0.009270207
XR	Composite	0.37%	0.39%	0.56%	0.63%	0.80%	0.93%
MR	Composite	0.003801238	0.004198962	0.00558832	0.006870165	0.008003553	0.009361695
XR	Composite						
MR	Composite	0.003801238	0.004198962	0.00558832	0.006870165	0.008003553	0.009361695
CR	Composite	0.40%	0.43%	0.59%	0.73%	0.84%	0.99%
MM	Composite	0.38%	0.41%	0.56%	0.70%	0.81%	0.95%
MR	Composite	0.003801238	0.004198962	0.00558832	0.006870165	0.008003553	0.009361695
XR	Composite	0.003661193	0.003892869	0.005382434	0.006710548	0.007708685	0.009095634
XR	Composite	0.37%	0.39%	0.54%	0.67%	0.77%	0.91%
MR	Composite	0.38%	0.42%	0.56%	0.69%	0.80%	0.94%
XR	Composite	0.003661193	0.003892869	0.005382434	0.006710548	0.007708685	0.009095634
MR	Composite	0.38%	0.42%	0.56%	0.69%	0.80%	0.94%
MR	Composite	0.37%	0.41%	0.56%	0.66%	0.80%	0.94%
XR	Composite	0.003721333	0.00405404	0.00558832	0.00639355	0.007998791	0.009135063
MR	Composite	0.38%	0.42%	0.56%	0.69%	0.80%	0.94%
MR	Composite	0.38%	0.42%	0.56%	0.69%	0.80%	0.94%
XR	Composite	0.003661193	0.003892869	0.005382434	0.006710548	0.007708685	0.009095634
MR	Composite	0.003801238	0.004198962	0.00558832	0.006870165	0.008003553	0.009361695
MR	Composite						
CR	Composite	0.40%	0.43%	0.59%	0.73%	0.84%	0.99%
MM	Composite	0.003841251	0.004143184	0.005647144	0.006986047	0.008087801	0.009461199
MR	Composite	0.38%	0.42%	0.56%	0.69%	0.80%	0.94%
XR	Composite	0.37%	0.39%	0.54%	0.67%	0.77%	0.91%
CR	Composite	0.42%	0.42%	0.45%	0.52%	0.65%	0.80%
MR	Composite	0.42%	0.42%	0.45%	0.49%	0.65%	0.76%
XR	Composite	0.42%	0.42%	0.45%	0.47%	0.65%	0.74%
CR	Composite	0.20%	0.27%	0.35%	0.43%	0.51%	0.58%
MR	Composite	0.20%	0.27%	0.35%	0.43%	0.51%	0.58%
MR	Composite	0.20%	0.27%	0.35%	0.43%	0.52%	0.59%
MR	Composite	0.20%	0.27%	0.35%	0.43%	0.52%	0.59%
CR	Composite	0.21%	0.28%	0.37%	0.46%	0.54%	0.62%
MM	Composite	0.20%	0.27%	0.35%	0.44%	0.52%	0.59%
MR	Composite	0.20%	0.27%	0.35%	0.43%	0.52%	0.59%
XR	Composite	0.19%	0.26%	0.34%	0.42%	0.48%	0.56%
MR	Composite	0.20%	0.27%	0.35%	0.43%	0.52%	0.59%
CR	Composite						
MR	Composite	0.20%	0.27%	0.35%	0.42%	0.51%	0.58%
MR	Composite	0.20%	0.27%	0.35%	0.43%	0.52%	0.59%
CR	Composite	0.00206934	0.00284388	0.003675994	0.004567667	0.005436517	0.006177933
MR	Composite						
CR	Composite	0.21%	0.28%	0.37%	0.46%	0.54%	0.62%
MR	Composite	0.20%	0.27%	0.35%	0.43%	0.52%	0.59%
CR	Composite	0.21%	0.28%	0.37%	0.46%	0.54%	0.62%

					0.425	
					0.425	
					0.425	
					0.3	
					0.3	
					0.3	
					0.3	
					0.3	
					0.3	
0.49%	0.53%	0.56%	0.65%	0.63%	0.4 BB	BBB
0.49%	0.53%	0.56%	0.65%	0.63%	0.4 BB	BBB
0.51%	0.55%	0.58%	0.67%	0.63%	0.4 BBB	A
0.49%	0.53%	0.56%	0.65%	0.63%	0.4 A	AA
0.51%	0.55%	0.58%	0.67%	0.63%	0.4 BBB	A
0.49%	0.005284736	0.005584283	0.00647475	0.0063	0.4 A	AA
0.48%	0.52%	0.55%	0.64%	0.63%	0.4 BBB	A
0.51%	0.55%	0.58%	0.67%	0.63%	0.4 BBB	A
0.49%	0.53%	0.56%	0.65%	0.63%	0.4 A	AA
					0.4	
0.49%	0.53%	0.56%	0.65%	0.63%	0.4 A	AA
0.49%	0.53%	0.56%	0.65%	0.63%	0.4 BB	BBB
0.49%	0.53%	0.56%	0.65%	0.63%	0.4 BB	BBB
0.49%	0.53%	0.56%	0.65%	0.63%	0.4 BB	BBB
0.51%	0.55%	0.58%	0.67%	0.63%	0.4 BBB	A
0.49%	0.53%	0.56%	0.65%	0.63%	0.4 A	AA
0.49%	0.005284736	0.005584283	0.00647475	0.0063	0.4 A	AA
0.51%	0.55%	0.58%	0.67%	0.63%	0.4 BBB	A
0.49%	0.53%	0.56%	0.65%	0.63%	0.4 A	AA
0.48%	0.52%	0.55%	0.64%	0.63%	0.4 BBB	A
0.97%	1.09%	1.23%	1.33%	1.31%	0.4 BB	BBB
0.97%	0.010333633	0.012325833	0.013279188	0.013075	0.4 BB	A
0.97%	1.00%	1.23%	1.33%	1.31%	0.4 BB	BBB
0.97%	0.010285381	0.012433333	0.013507833	0.013075	0.4 BBB	A
					0.4	
0.97%	0.010285381	0.012433333	0.013507833	0.013075	0.4 BBB	A
1.02%	1.08%	1.31%	1.41%	1.31%	0.4 BBB	A
0.98%	1.04%	1.25%	1.36%	1.31%	0.4 BBB	A
0.97%	0.010285381	0.012433333	0.013507833	0.013075	0.4 BBB	A
0.93%	0.009944915	0.011946974	0.012686	0.013075	0.4 BBB	AA
0.93%	0.99%	1.19%	1.27%	1.31%	0.4 BBB	AA
0.97%	1.03%	1.24%	1.35%	1.31%	0.4 BBB	A
0.93%	0.009944915	0.011946974	0.012686	0.013075	0.4 BBB	AA
0.97%	1.03%	1.24%	1.35%	1.31%	0.4 BBB	A
0.97%	1.02%	1.23%	1.33%	1.31%	0.4 BB	BBB
0.97%	0.009807632	0.012325833	0.013279188	0.013075	BB	BBB
0.97%	1.03%	1.24%	1.35%	1.31%	0.4 BBB	A
0.97%	1.03%	1.24%	1.35%	1.31%	0.4 BBB	A
0.93%	0.009944915	0.011946974	0.012686	0.013075	0.4 BBB	AA
0.97%	0.010285381	0.012433333	0.013507833	0.013075	0.4 BBB	A
					0.4	
1.02%	1.08%	1.31%	1.41%	1.31%	0.4 BBB	A
0.98%	0.010401804	0.01253453	0.013560575	0.013075	0.4 BBB	A
0.97%	1.03%	1.24%	1.35%	1.31%	0.4 BBB	A
0.93%	0.99%	1.19%	1.27%	1.31%	0.4 BBB	AA
0.90%	0.94%	0.94%	0.94%	0.94%	0.4	NR
0.86%	0.94%	0.94%	0.94%	0.94%	0.4	NR
0.82%	0.94%	0.94%	0.94%	0.94%	0.4	NR
0.63%	0.67%	0.77%	0.81%	0.93%	0.4 BB	BBB
0.63%	0.67%	0.77%	0.81%	0.93%	0.4 BB	BBB
0.64%	0.69%	0.77%	0.81%	0.93%	0.4 A	AA
0.64%	0.69%	0.77%	0.81%	0.93%	0.4 A	AA
0.67%	0.71%	0.77%	0.81%	0.93%	0.4 BBB	A
0.64%	0.68%	0.77%	0.81%	0.93%	0.4 BBB	A
0.64%	0.69%	0.77%	0.81%	0.93%	0.4 A	AA
0.61%	0.64%	0.77%	0.81%	0.93%	0.4 BBB	A
0.64%	0.69%	0.77%	0.81%	0.93%	0.4 A	AA
					0.4	
0.63%	0.67%	0.77%	0.81%	0.93%	0.4 BB	BBB
0.64%	0.69%	0.77%	0.81%	0.93%	0.4 A	AA
0.67%	0.00710827	0.00769625	0.0080525	0.009335474	0.4 BBB	A
					0.4	
0.67%	0.71%	0.77%	0.81%	0.93%	0.4 BBB	A
0.64%	0.69%	0.77%	0.81%	0.93%	0.4 A	AA
0.67%	0.71%	0.77%	0.81%	0.93%	0.4 BBB	A

BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
BBB	BBB	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	BBB
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
BBB	A	BBB	A	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
NR	BB	NR	BB	BB	NR
NR	BB	NR	BB	BB	NR
NR	BBB	NR	BBB	BB	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	A	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
BB	BB	NR	AA	12 Health Care
BB	BB	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
			NR	Health Care
A	A	NR	AA	12 Health Care
BB	BB	NR	AA	12 Health Care
BB	BB	NR	AA	12 Health Care
BB	BB	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
BB	BB	NR	A	14 Consumer Services
BB	BB	NR	A	14 Consumer Services
BB	BB	NR	A	14 Consumer Services
A	A	NR	AA	13 Consumer Services
			NR	Consumer Services
A	A	NR	AA	13 Consumer Services
BBB	BBB	NR	AA	14 Consumer Services
BBB	BBB	NR	AA	14 Consumer Services
A	A	NR	AA	13 Consumer Services
BBB	A	NR	AA	9 Consumer Services
BBB	A	NR	AA	9 Consumer Services
A	A	NR	AA	13 Consumer Services
BBB	A	NR	AA	9 Consumer Services
A	A	NR	AA	13 Consumer Services
BB	BB	NR	A	3 Consumer Services
BB	BB	NR	A	3 Consumer Services
A	A	NR	AA	13 Consumer Services
A	A	NR	AA	13 Consumer Services
BBB	A	NR	AA	9 Consumer Services
A	A	NR	AA	13 Consumer Services
			NR	Consumer Services
BBB	BBB	NR	AA	14 Consumer Services
BBB	BBB	NR	AA	14 Consumer Services
A	A	NR	AA	13 Consumer Services
BBB	A	NR	AA	9 Consumer Services
			NR	4 Consumer Services
			NR	4 Consumer Services
			NR	3 Consumer Services
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	11 Industrials
			NR	Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
			NR	Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials

N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
Europe	United Kingdom	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Entity Tier	DocAdj	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Entity Tier	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	DocAdj	Entity Tier	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	B		Thin	Thin	DocAdj
N.Amer	United States	BB	B		Thin	Thin	DocAdj
N.Amer	United States	BB	B		Thin	Thin	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin
Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	CcyGrp	Thin
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Thin	DocAdj	DocAdj	Thin			
Thin	CcyGrp	DocAdj	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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BAUSDMM	31-Jul-08 BA
BAUSDMR	31-Jul-08 BA
BAUSDXR	31-Jul-08 BA
BA-CapCorpAUDCR	31-Jul-08 BA-CapCorp
BA-CapCorpAUDMR	31-Jul-08 BA-CapCorp
BA-CapCorpAUDXR	31-Jul-08 BA-CapCorp
BA-CapCorpCADMR	31-Jul-08 BA-CapCorp
BA-CapCorpCHFMR	31-Jul-08 BA-CapCorp
BA-CapCorpEURCR	31-Jul-08 BA-CapCorp
BA-CapCorpEURMM	31-Jul-08 BA-CapCorp
BA-CapCorpEURMR	31-Jul-08 BA-CapCorp
BA-CapCorpEURXR	31-Jul-08 BA-CapCorp
BA-CapCorpGBPMR	31-Jul-08 BA-CapCorp
BA-CapCorpGBPXR	31-Jul-08 BA-CapCorp
BA-CapCorpHKDMR	31-Jul-08 BA-CapCorp
BA-CapCorpHKDXR	31-Jul-08 BA-CapCorp
BA-CapCorpJPYCR	31-Jul-08 BA-CapCorp
BA-CapCorpJPYMR	31-Jul-08 BA-CapCorp
BA-CapCorpJPYXR	31-Jul-08 BA-CapCorp
BA-CapCorpSEKMR	31-Jul-08 BA-CapCorp
BA-CapCorpSEKXR	31-Jul-08 BA-CapCorp
BA-CapCorpUSDCR	31-Jul-08 BA-CapCorp
BA-CapCorpUSDMM	31-Jul-08 BA-CapCorp
BA-CapCorpUSDMR	31-Jul-08 BA-CapCorp
BA-CapCorpUSDXR	31-Jul-08 BA-CapCorp
BAALTDAUDCR	31-Jul-08 BAALTD
BAALTDAUDMM	31-Jul-08 BAALTD
BAALTDCADMM	31-Jul-08 BAALTD
BAALTDCHFCR	31-Jul-08 BAALTD
BAALTDCHFMM	31-Jul-08 BAALTD
BAALTDEURCR	31-Jul-08 BAALTD
BAALTDEURMM	31-Jul-08 BAALTD
BAALTDEURMR	31-Jul-08 BAALTD
BAALTDEURXR	31-Jul-08 BAALTD
BAALTDGBPCR	31-Jul-08 BAALTD
BAALTDGBPMM	31-Jul-08 BAALTD
BAALTDGBPMR	31-Jul-08 BAALTD
BAALTDHKDMM	31-Jul-08 BAALTD
BAALTDJPYCR	31-Jul-08 BAALTD
BAALTDJPYMM	31-Jul-08 BAALTD
BAALTDNOKMM	31-Jul-08 BAALTD
BAALTDSEKMM	31-Jul-08 BAALTD
BAALTDSGDMM	31-Jul-08 BAALTD
BAALTDTWDMM	31-Jul-08 BAALTD
BAALTDUSDCR	31-Jul-08 BAALTD
BAALTDUSDMM	31-Jul-08 BAALTD
BAALTDUSDMR	31-Jul-08 BAALTD
BAALTDUSDXR	31-Jul-08 BAALTD
BABAUDCR	31-Jul-08 BAB
BABAUDMM	31-Jul-08 BAB
BABCHFCR	31-Jul-08 BAB
BABCHFMM	31-Jul-08 BAB
BABEURCR	31-Jul-08 BAB
BABEURMM	31-Jul-08 BAB
BABEURMR	31-Jul-08 BAB
BABEURXR	31-Jul-08 BAB
BABGBPCR	31-Jul-08 BAB
BABGBPMM	31-Jul-08 BAB
BABGBPMR	31-Jul-08 BAB
BABGBPXR	31-Jul-08 BAB
BABHKDMM	31-Jul-08 BAB
BABJPYCR	31-Jul-08 BAB
BABJPYMM	31-Jul-08 BAB
BABNZDCR	31-Jul-08 BAB
BABNZDMM	31-Jul-08 BAB
BABSGDCR	31-Jul-08 BAB
BABSGDMM	31-Jul-08 BAB
BABUSDCR	31-Jul-08 BAB
BABUSDMM	31-Jul-08 BAB
BABUSDMR	31-Jul-08 BAB
BABUSDXR	31-Jul-08 BAB
BACAUAUDMR	31-Jul-08 BACAU
BACF-BankNAEURCR	31-Jul-08 BACF-BankNA
BACF-BankNAEURMM	31-Jul-08 BACF-BankNA

Boeing Co	09G725	SNRFOR	USD
Boeing Co	09G725	SNRFOR	USD
Boeing Co	09G725	SNRFOR	USD
Boeing Cap Corp	09G715	SNRFOR	AUD
Boeing Cap Corp	09G715	SNRFOR	AUD
Boeing Cap Corp	09G715	SNRFOR	AUD
Boeing Cap Corp	09G715	SNRFOR	CAD
Boeing Cap Corp	09G715	SNRFOR	CHF
Boeing Cap Corp	09G715	SNRFOR	EUR
Boeing Cap Corp	09G715	SNRFOR	EUR
Boeing Cap Corp	09G715	SNRFOR	EUR
Boeing Cap Corp	09G715	SNRFOR	EUR
Boeing Cap Corp	09G715	SNRFOR	GBP
Boeing Cap Corp	09G715	SNRFOR	GBP
Boeing Cap Corp	09G715	SNRFOR	HKD
Boeing Cap Corp	09G715	SNRFOR	HKD
Boeing Cap Corp	09G715	SNRFOR	JPY
Boeing Cap Corp	09G715	SNRFOR	JPY
Boeing Cap Corp	09G715	SNRFOR	JPY
Boeing Cap Corp	09G715	SNRFOR	SEK
Boeing Cap Corp	09G715	SNRFOR	SEK
Boeing Cap Corp	09G715	SNRFOR	USD
Boeing Cap Corp	09G715	SNRFOR	USD
Boeing Cap Corp	09G715	SNRFOR	USD
Boeing Cap Corp	09G715	SNRFOR	USD
BAA Ltd	GG6FCJ	SNRFOR	AUD
BAA Ltd	GG6FCJ	SNRFOR	AUD
BAA Ltd	GG6FCJ	SNRFOR	CAD
BAA Ltd	GG6FCJ	SNRFOR	CHF
BAA Ltd	GG6FCJ	SNRFOR	CHF
BAA Ltd	GG6FCJ	SNRFOR	EUR
BAA Ltd	GG6FCJ	SNRFOR	EUR
BAA Ltd	GG6FCJ	SNRFOR	EUR
BAA Ltd	GG6FCJ	SNRFOR	EUR
BAA Ltd	GG6FCJ	SNRFOR	GBP
BAA Ltd	GG6FCJ	SNRFOR	GBP
BAA Ltd	GG6FCJ	SNRFOR	GBP
BAA Ltd	GG6FCJ	SNRFOR	HKD
BAA Ltd	GG6FCJ	SNRFOR	JPY
BAA Ltd	GG6FCJ	SNRFOR	JPY
BAA Ltd	GG6FCJ	SNRFOR	NOK
BAA Ltd	GG6FCJ	SNRFOR	SEK
BAA Ltd	GG6FCJ	SNRFOR	SGD
BAA Ltd	GG6FCJ	SNRFOR	TWD
BAA Ltd	GG6FCJ	SNRFOR	USD
BAA Ltd	GG6FCJ	SNRFOR	USD
BAA Ltd	GG6FCJ	SNRFOR	USD
BAA Ltd	GG6FCJ	SNRFOR	USD
Brit Awys plc	1C145A	SNRFOR	AUD
Brit Awys plc	1C145A	SNRFOR	AUD
Brit Awys plc	1C145A	SNRFOR	CHF
Brit Awys plc	1C145A	SNRFOR	CHF
Brit Awys plc	1C145A	SNRFOR	EUR
Brit Awys plc	1C145A	SNRFOR	EUR
Brit Awys plc	1C145A	SNRFOR	EUR
Brit Awys plc	1C145A	SNRFOR	EUR
Brit Awys plc	1C145A	SNRFOR	GBP
Brit Awys plc	1C145A	SNRFOR	GBP
Brit Awys plc	1C145A	SNRFOR	GBP
Brit Awys plc	1C145A	SNRFOR	GBP
Brit Awys plc	1C145A	SNRFOR	HKD
Brit Awys plc	1C145A	SNRFOR	JPY
Brit Awys plc	1C145A	SNRFOR	JPY
Brit Awys plc	1C145A	SNRFOR	NZD
Brit Awys plc	1C145A	SNRFOR	NZD
Brit Awys plc	1C145A	SNRFOR	SGD
Brit Awys plc	1C145A	SNRFOR	SGD
Brit Awys plc	1C145A	SNRFOR	USD
Brit Awys plc	1C145A	SNRFOR	USD
Brit Awys plc	1C145A	SNRFOR	USD
Brit Awys plc	1C145A	SNRFOR	USD
Brisbane Arpt Corp Ltd		SNRFOR	AUD
Bk of America NA	0G656B	SNRFOR	EUR
Bk of America NA	0G656B	SNRFOR	EUR

MM	Composite	0.20%	0.27%	0.35%	0.44%	0.52%	0.59%
MR	Composite	0.20%	0.27%	0.35%	0.43%	0.52%	0.59%
XR	Composite	0.001893446	0.002602151	0.003363535	0.00418091	0.004840001	0.005647926
CR	Composite	0.25%	0.30%	0.41%	0.50%	0.61%	0.69%
MR	Composite	0.25%	0.29%	0.38%	0.47%	0.57%	0.66%
XR	Composite	0.25%	0.28%	0.37%	0.46%	0.55%	0.63%
MR	Composite	0.002568626	0.003048733	0.003870092	0.005011258	0.005813307	0.006520979
MR	Composite	0.26%	0.30%	0.39%	0.50%	0.58%	0.65%
CR	Composite	0.27%	0.32%	0.41%	0.53%	0.61%	0.69%
MM	Composite	0.002587043	0.003068912	0.003916172	0.005055687	0.005864256	0.006583456
MR	Composite	0.26%	0.30%	0.39%	0.50%	0.58%	0.65%
XR	Composite	0.25%	0.29%	0.37%	0.47%	0.56%	0.63%
MR	Composite	0.26%	0.30%	0.39%	0.50%	0.58%	0.65%
XR	Composite	0.25%	0.29%	0.37%	0.47%	0.56%	0.63%
MR	Composite	0.26%	0.30%	0.39%	0.50%	0.58%	0.65%
XR	Composite	0.25%	0.29%	0.37%	0.47%	0.56%	0.63%
CR	Composite						
MR	Composite	0.25%	0.29%	0.38%	0.47%	0.56%	0.64%
XR	Composite	0.25%	0.28%	0.37%	0.46%	0.54%	0.62%
MR	Composite	0.26%	0.30%	0.39%	0.50%	0.58%	0.65%
XR	Composite	0.25%	0.29%	0.37%	0.47%	0.56%	0.63%
CR	Composite	0.27%	0.32%	0.41%	0.53%	0.61%	0.69%
MM	Composite						
MR	Composite	0.26%	0.30%	0.39%	0.50%	0.58%	0.65%
XR	Composite	0.25%	0.29%	0.37%	0.47%	0.56%	0.63%
CR	Composite	1.89%	2.05%	2.17%	2.28%	2.38%	2.48%
MM	Composite	1.89%	2.05%	2.17%	2.28%	2.38%	2.48%
MM	Composite	1.88%	2.04%	2.17%	2.29%	2.36%	2.47%
CR	Composite	1.96%	2.13%	2.22%	2.30%	2.38%	2.53%
MM	Composite	1.88%	2.04%	2.17%	2.29%	2.36%	2.47%
CR	Composite	1.96%	2.13%	2.22%	2.30%	2.38%	2.53%
MM	Composite	1.88%	2.04%	2.17%	2.29%	2.36%	2.47%
MR	Composite	1.86%	2.02%	2.13%	2.26%	2.33%	2.44%
XR	Composite	1.80%	1.95%	2.05%	2.15%	2.25%	2.35%
CR	Composite	1.96%	2.13%	2.22%	2.30%	2.38%	2.53%
MM	Composite	1.88%	2.04%	2.17%	2.29%	2.36%	2.47%
MR	Composite						
MM	Composite	1.88%	2.04%	2.17%	2.29%	2.36%	2.47%
CR	Composite	0.018943862	0.020473059	0.021717386	0.022785946	0.023767139	0.024830684
MM	Composite	1.89%	2.05%	2.17%	2.28%	2.38%	2.48%
MM	Composite	1.88%	2.04%	2.17%	2.29%	2.36%	2.47%
MM	Composite	1.88%	2.04%	2.17%	2.29%	2.36%	2.47%
MM	Composite	1.88%	2.04%	2.17%	2.29%	2.36%	2.47%
MM	Composite						
CR	Composite	0.019622408	0.021262484	0.022154562	0.023004562	0.023821884	0.025296667
MM	Composite	1.88%	2.04%	2.17%	2.29%	2.36%	2.47%
MR	Composite	1.86%	2.02%	2.13%	2.26%	2.33%	2.44%
XR	Composite						
CR	Composite	0.012857143	0.016838731	0.024453557	0.030261743	0.032650995	0.035352382
MM	Composite	1.29%	1.68%	2.45%	3.03%	3.27%	3.54%
CR	Composite	1.35%	1.74%	2.56%	3.15%	3.32%	3.60%
MM	Composite	1.27%	1.67%	2.50%	3.01%	3.27%	3.53%
CR	Composite	1.35%	1.74%	2.56%	3.15%	3.32%	3.60%
MM	Composite	1.27%	1.67%	2.50%	3.01%	3.27%	3.53%
MR	Composite	0.01282055	0.016673141	0.024598887	0.029937162	0.032459507	0.034998436
XR	Composite	1.23%	1.61%	2.37%	2.88%	3.16%	3.37%
CR	Composite	1.35%	1.74%	2.56%	3.15%	3.32%	3.60%
MM	Composite	1.27%	1.67%	2.50%	3.01%	3.27%	3.53%
MR	Composite						
XR	Composite						
MM	Composite	1.27%	1.67%	2.50%	3.01%	3.27%	3.53%
CR	Composite	1.29%	1.72%	2.42%	3.22%	3.41%	3.66%
MM	Composite	0.012857143	0.016381129	0.023173542	0.030935351	0.032720698	0.03515307
CR	Composite	1.35%	1.74%	2.56%	3.15%	3.32%	3.60%
MM	Composite	1.27%	1.67%	2.50%	3.01%	3.27%	3.53%
CR	Composite	1.35%	1.74%	2.56%	3.15%	3.32%	3.60%
MM	Composite	1.27%	1.67%	2.50%	3.01%	3.27%	3.53%
CR	Composite	1.35%	1.74%	2.56%	3.15%	3.32%	3.60%
MM	Composite	1.27%	1.67%	2.50%	3.01%	3.27%	3.53%
MR	Composite	1.28%	1.67%	2.46%	2.99%	3.25%	3.50%
XR	Composite	0.012348214	0.016058868	0.023692613	0.028834214	0.031579667	0.03370902
MR	Composite						
CR	Composite						
MM	Composite						

0.64%	0.68%	0.77%	0.81%	0.93%	0.4 BBB	A
0.64%	0.69%	0.77%	0.81%	0.93%	0.4 A	AA
0.61%	0.006370309	0.00769625	0.0080525	0.009335474	0.4 BBB	A
0.72%	0.76%	0.85%	0.92%	0.99%	0.4 BB	BBB
0.69%	0.72%	0.85%	0.92%	0.99%	0.4 BB	A
0.66%	0.69%	0.85%	0.92%	0.99%	0.4 BB	BBB
0.68%	0.007274736	0.00854625	0.00920025	0.00985875	0.4 A	AA
0.68%	0.73%	0.85%	0.92%	0.99%	0.4 A	AA
0.72%	0.77%	0.85%	0.92%	0.99%	0.4 BBB	A
0.69%	0.007378026	0.00854625	0.00920025	0.00985875	0.4 BBB	A
0.68%	0.73%	0.85%	0.92%	0.99%	0.4 A	AA
0.65%	0.70%	0.85%	0.92%	0.99%	0.4 BBB	AA
0.68%	0.73%	0.85%	0.92%	0.99%	0.4 A	AA
0.65%	0.70%	0.85%	0.92%	0.99%	0.4 BBB	AA
0.68%	0.73%	0.85%	0.92%	0.99%	0.4 A	AA
0.65%	0.70%	0.85%	0.92%	0.99%	0.4 BBB	AA
					0.4	
0.68%	0.71%	0.85%	0.92%	0.99%	0.4 BB	A
0.65%	0.68%	0.85%	0.92%	0.99%	BB	BBB
0.68%	0.73%	0.85%	0.92%	0.99%	0.4 A	AA
0.65%	0.70%	0.85%	0.92%	0.99%	0.4 BBB	AA
0.72%	0.77%	0.85%	0.92%	0.99%	0.4 BBB	A
					0.4	
0.68%	0.73%	0.85%	0.92%	0.99%	0.4 A	AA
0.65%	0.70%	0.85%	0.92%	0.99%	0.4 BBB	AA
2.54%	2.58%	2.56%	2.58%	2.60%	0.4 BBB	A
2.54%	2.58%	2.56%	2.58%	2.60%	0.4 BBB	A
2.54%	2.57%	2.55%	2.57%	2.59%	0.4 AA	AAA
2.54%	2.60%	2.65%	2.67%	2.69%	0.4 A	AA
2.54%	2.57%	2.55%	2.57%	2.59%	0.4 AA	AAA
2.54%	2.60%	2.65%	2.67%	2.69%	0.4 A	AA
2.54%	2.57%	2.55%	2.57%	2.59%	0.4 AA	AAA
2.52%	2.53%	2.51%	2.53%	2.55%	0.4 A	AA
2.39%	2.44%	2.42%	2.44%	2.46%	0.4 A	AA
2.54%	2.60%	2.65%	2.67%	2.69%	0.4 A	AA
2.54%	2.57%	2.55%	2.57%	2.59%	0.4 AA	AAA
					0.4	
2.54%	2.57%	2.55%	2.57%	2.59%	0.4 AA	AAA
2.54%	0.025775881	0.025555847	0.025759632	0.02596784	0.4 BBB	A
2.54%	2.58%	2.56%	2.58%	2.60%	0.4 BBB	A
2.54%	2.57%	2.55%	2.57%	2.59%	0.4 AA	AAA
2.54%	2.57%	2.55%	2.57%	2.59%	0.4 AA	AAA
2.54%	2.57%	2.55%	2.57%	2.59%	0.4 AA	AAA
					0.4	
2.54%	0.0260275	0.026455172	0.026665358	0.02688032	0.4 A	AA
2.54%	2.57%	2.55%	2.57%	2.59%	0.4 AA	AAA
2.52%	2.53%	2.51%	2.53%	2.55%	0.4 A	AA
					0.4	
3.60%	0.036542848	0.037772731	0.037636202	0.038149428	0.39 BBB	A
3.60%	3.65%	3.78%	3.76%	3.81%	0.39 BBB	A
3.62%	3.81%	3.91%	3.92%	4.08%	0.4 A	A
3.60%	3.65%	3.74%	3.76%	3.80%	0.4 AA	AA
3.62%	3.81%	3.91%	3.92%	4.08%	0.4 A	A
3.60%	3.65%	3.74%	3.76%	3.80%	0.4 AA	AA
3.57%	0.036226314	0.037175825	0.037244158	0.038715811	0.39 A	AA
3.51%	3.55%	3.58%	3.59%	3.73%	0.375 A	AA
3.62%	3.81%	3.91%	3.92%	4.08%	0.4 A	A
3.60%	3.65%	3.74%	3.76%	3.80%	0.4 AA	AA
					0.39	
					0.375	
3.60%	3.65%	3.74%	3.76%	3.80%	40.00% AA	AA
3.75%	3.82%	3.78%	3.76%	3.99%	0.39 BBB	BBB
3.60%	0.036701395	0.037772731	0.037636202	0.03829889	40.00% BBB	A
3.62%	3.81%	3.91%	3.92%	4.08%	40.00% A	A
3.60%	3.65%	3.74%	3.76%	3.80%	40.00% AA	AA
3.62%	3.81%	3.91%	3.92%	4.08%	0.4 A	A
3.60%	3.65%	3.74%	3.76%	3.80%	0.4 AA	AA
3.62%	3.81%	3.91%	3.92%	4.08%	0.4 A	A
3.60%	3.65%	3.74%	3.76%	3.80%	0.4 AA	AA
3.57%	3.62%	3.72%	3.72%	3.87%	0.39 A	AA
3.51%	0.035463333	0.035806189	0.035872005	0.037289439	0.375 A	AA
					0.4	
					0.4	
					0.4	

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	AA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	A	A
A	A	A	A	A	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	AA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	AA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	A	A

NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	A	8 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	A	8 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	A	8 Industrials
			NR	Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	A	8 Industrials
NR	NR	NR	AA	13 Industrials
			NR	Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	A	8 Industrials
BBB	BBB	BBB	AA	11 Industrials
BBB	BBB	BBB	AA	11 Industrials
AA	AA	AA	AA	10 Industrials
A	A	A	AA	3 Industrials
AA	AA	AA	AA	10 Industrials
A	A	A	AA	3 Industrials
AA	AA	AA	AA	10 Industrials
A	A	A	AA	11 Industrials
A	A	A	AA	11 Industrials
A	A	A	AA	3 Industrials
AA	AA	AA	AA	10 Industrials
			NR	Industrials
AA	AA	AA	AA	10 Industrials
BBB	BBB	BBB	AA	11 Industrials
BBB	BBB	BBB	AA	11 Industrials
AA	AA	AA	AA	10 Industrials
AA	AA	AA	AA	10 Industrials
AA	AA	AA	AA	10 Industrials
			NR	Industrials
A	A	A	AA	3 Industrials
AA	AA	AA	AA	10 Industrials
A	A	A	AA	11 Industrials
			NR	Industrials
BB	BBB	BBB	AAA	16 Consumer Services
BB	BBB	BBB	AAA	16 Consumer Services
BBB	A	BBB	A	4 Consumer Services
A	AA	A	AA	15 Consumer Services
BBB	A	BBB	A	4 Consumer Services
A	AA	A	AA	15 Consumer Services
BBB	A	BBB	AA	16 Consumer Services
BBB	A	BBB	AA	16 Consumer Services
BBB	A	BBB	A	4 Consumer Services
A	AA	A	AA	15 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	AA	A	AA	15 Consumer Services
BB	BBB	BBB	A	4 Consumer Services
BB	BBB	A	A	4 Consumer Services
BBB	A	BBB	A	4 Consumer Services
A	AA	A	AA	15 Consumer Services
BBB	A	BBB	A	4 Consumer Services
A	AA	A	AA	15 Consumer Services
BBB	A	BBB	A	4 Consumer Services
A	AA	A	AA	15 Consumer Services
BBB	A	BBB	AA	16 Consumer Services
BBB	A	BBB	AA	16 Consumer Services
			NR	Industrials
			NR	Financials
			NR	Financials

N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A					
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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Entity Tier
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BACF-BankNAEURMR	31-Jul-08 BACF-BankNA
BACF-BankNAJPYCR	31-Jul-08 BACF-BankNA
BACF-BankNAUSDCR	31-Jul-08 BACF-BankNA
BACF-BankNAUSDMM	31-Jul-08 BACF-BankNA
BACF-BankNAUSDMR	31-Jul-08 BACF-BankNA
BACF-BankNAUSDXR	31-Jul-08 BACF-BankNA
BACF-BankNAEURCR	31-Jul-08 BACF-BankNA
BACF-BankNAJPYMR	31-Jul-08 BACF-BankNA
BACF-BankNAUSDCR	31-Jul-08 BACF-BankNA
BACF-BankNAUSDMR	31-Jul-08 BACF-BankNA
BACORPEURMM	31-Jul-08 BACORP
BACORPEURMR	31-Jul-08 BACORP
BACORPUSDMM	31-Jul-08 BACORP
BACORPUSDMR	31-Jul-08 BACORP
BACORPAUDMR	31-Jul-08 BACORP
BACORPAUDXR	31-Jul-08 BACORP
BACORPCADMR	31-Jul-08 BACORP
BACORPCHFMR	31-Jul-08 BACORP
BACORPDKKMR	31-Jul-08 BACORP
BACORPEURCR	31-Jul-08 BACORP
BACORPEURMM	31-Jul-08 BACORP
BACORPEURMR	31-Jul-08 BACORP
BACORPEURXR	31-Jul-08 BACORP
BACORPGBPCR	31-Jul-08 BACORP
BACORPGBPMM	31-Jul-08 BACORP
BACORPGBPMR	31-Jul-08 BACORP
BACORPGBPXR	31-Jul-08 BACORP
BACORPHKDMR	31-Jul-08 BACORP
BACORPHKDXR	31-Jul-08 BACORP
BACORPJPYCR	31-Jul-08 BACORP
BACORPJPYMR	31-Jul-08 BACORP
BACORPNZDMR	31-Jul-08 BACORP
BACORPSEKMR	31-Jul-08 BACORP
BACORPSGDMR	31-Jul-08 BACORP
BACORPTWDCR	31-Jul-08 BACORP
BACORPUSDCR	31-Jul-08 BACORP
BACORPUSDMM	31-Jul-08 BACORP
BACORPUSDMR	31-Jul-08 BACORP
BACORPUSDXR	31-Jul-08 BACORP
BACORPZARMR	31-Jul-08 BACORP
BACORPAUDCR	31-Jul-08 BACORP
BACORPAUDMR	31-Jul-08 BACORP
BACORPCHFMR	31-Jul-08 BACORP
BACORPDKKMR	31-Jul-08 BACORP
BACORPEURCR	31-Jul-08 BACORP
BACORPEURMM	31-Jul-08 BACORP
BACORPEURMR	31-Jul-08 BACORP
BACORPGBPMR	31-Jul-08 BACORP
BACORPHKDCR	31-Jul-08 BACORP
BACORPHKDMR	31-Jul-08 BACORP
BACORPJPYCR	31-Jul-08 BACORP
BACORPJPYMR	31-Jul-08 BACORP
BACORPSGDCR	31-Jul-08 BACORP
BACORPSGDMR	31-Jul-08 BACORP
BACORPTWDMR	31-Jul-08 BACORP
BACORPUSDCR	31-Jul-08 BACORP
BACORPUSDMM	31-Jul-08 BACORP
BACORPUSDMR	31-Jul-08 BACORP
BACORPUSDXR	31-Jul-08 BACORP
BACREURCR	31-Jul-08 BACR
BACREURMM	31-Jul-08 BACR
BACRUSDCR	31-Jul-08 BACR
BACR-BankEURCR	31-Jul-08 BACR-Bank
BACR-BankEURMM	31-Jul-08 BACR-Bank
BACR-BankEURMR	31-Jul-08 BACR-Bank
BACR-BankEURXR	31-Jul-08 BACR-Bank
BACR-BankUSDCR	31-Jul-08 BACR-Bank
BACR-BankUSDMM	31-Jul-08 BACR-Bank
BACR-BankEURCR	31-Jul-08 BACR-Bank
BACR-BankEURMM	31-Jul-08 BACR-Bank
BACR-BankUSDCR	31-Jul-08 BACR-Bank
BACR-BankUSDMM	31-Jul-08 BACR-Bank
BACR-BankUSDMR	31-Jul-08 BACR-Bank
BACR-BankEURCR	31-Jul-08 BACR-Bank

Bk of America NA	0G656B	SNRFOR	EUR
Bk of America NA	0G656B	SNRFOR	JPY
Bk of America NA	0G656B	SNRFOR	USD
Bk of America NA	0G656B	SNRFOR	USD
Bk of America NA	0G656B	SNRFOR	USD
Bk of America NA	0G656B	SNRFOR	USD
Bk of America NA	0G656B	SUBLT2	EUR
Bk of America NA	0G656B	SUBLT2	JPY
Bk of America NA	0G656B	SUBLT2	USD
Bk of America NA	0G656B	SUBLT2	USD
Bk of America Corp	0G655D	PREFT1	EUR
Bk of America Corp	0G655D	PREFT1	EUR
Bk of America Corp	0G655D	PREFT1	USD
Bk of America Corp	0G655D	PREFT1	USD
Bk of America Corp	0G655D	SNRFOR	AUD
Bk of America Corp	0G655D	SNRFOR	AUD
Bk of America Corp	0G655D	SNRFOR	CAD
Bk of America Corp	0G655D	SNRFOR	CHF
Bk of America Corp	0G655D	SNRFOR	DKK
Bk of America Corp	0G655D	SNRFOR	EUR
Bk of America Corp	0G655D	SNRFOR	EUR
Bk of America Corp	0G655D	SNRFOR	EUR
Bk of America Corp	0G655D	SNRFOR	EUR
Bk of America Corp	0G655D	SNRFOR	GBP
Bk of America Corp	0G655D	SNRFOR	GBP
Bk of America Corp	0G655D	SNRFOR	GBP
Bk of America Corp	0G655D	SNRFOR	GBP
Bk of America Corp	0G655D	SNRFOR	HKD
Bk of America Corp	0G655D	SNRFOR	HKD
Bk of America Corp	0G655D	SNRFOR	JPY
Bk of America Corp	0G655D	SNRFOR	JPY
Bk of America Corp	0G655D	SNRFOR	NZD
Bk of America Corp	0G655D	SNRFOR	SEK
Bk of America Corp	0G655D	SNRFOR	SGD
Bk of America Corp	0G655D	SNRFOR	TWD
Bk of America Corp	0G655D	SNRFOR	USD
Bk of America Corp	0G655D	SNRFOR	USD
Bk of America Corp	0G655D	SNRFOR	USD
Bk of America Corp	0G655D	SNRFOR	USD
Bk of America Corp	0G655D	SNRFOR	ZAR
Bk of America Corp	0G655D	SUBLT2	AUD
Bk of America Corp	0G655D	SUBLT2	AUD
Bk of America Corp	0G655D	SUBLT2	CHF
Bk of America Corp	0G655D	SUBLT2	DKK
Bk of America Corp	0G655D	SUBLT2	EUR
Bk of America Corp	0G655D	SUBLT2	EUR
Bk of America Corp	0G655D	SUBLT2	EUR
Bk of America Corp	0G655D	SUBLT2	GBP
Bk of America Corp	0G655D	SUBLT2	HKD
Bk of America Corp	0G655D	SUBLT2	HKD
Bk of America Corp	0G655D	SUBLT2	JPY
Bk of America Corp	0G655D	SUBLT2	JPY
Bk of America Corp	0G655D	SUBLT2	SGD
Bk of America Corp	0G655D	SUBLT2	SGD
Bk of America Corp	0G655D	SUBLT2	TWD
Bk of America Corp	0G655D	SUBLT2	USD
Bk of America Corp	0G655D	SUBLT2	USD
Bk of America Corp	0G655D	SUBLT2	USD
Bk of America Corp	0G655D	SUBLT2	USD
Barclays PLC	GG8839	SUBLT2	EUR
Barclays PLC	GG8839	SUBLT2	EUR
Barclays PLC	GG8839	SUBLT2	USD
Barclays Bk plc	06DABK	JRSUBUT2	EUR
Barclays Bk plc	06DABK	JRSUBUT2	EUR
Barclays Bk plc	06DABK	JRSUBUT2	EUR
Barclays Bk plc	06DABK	JRSUBUT2	EUR
Barclays Bk plc	06DABK	JRSUBUT2	USD
Barclays Bk plc	06DABK	JRSUBUT2	USD
Barclays Bk plc	06DABK	PREFT1	EUR
Barclays Bk plc	06DABK	PREFT1	EUR
Barclays Bk plc	06DABK	PREFT1	USD
Barclays Bk plc	06DABK	PREFT1	USD
Barclays Bk plc	06DABK	PREFT1	USD
Barclays Bk plc	06DABK	SECDOM	EUR

MR	Composite	0.005982609	0.006456351	0.007889358	0.007608564	0.009964416	0.0109625
CR	Composite						
CR	Composite	0.005982609	0.006701569	0.007985941	0.008012508	0.009964416	0.011089359
MM	Composite						
MR	Composite	0.005982609	0.006456351	0.007889358	0.007608564	0.009964416	0.0109625
XR	Composite						
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite	1.18%	1.18%	1.24%	1.34%	1.51%	1.51%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.0075	0.0075	0.0075	0.0075	0.0075	0.0075
MR	Composite	0.005154978	0.006093938	0.007861379	0.008242415	0.009867937	0.010840499
XR	Composite	0.005154978	0.005869425	0.007861379	0.007947663	0.009515951	0.010441112
MR	Composite	0.0052	0.005281737	0.008054417	0.008985538	0.010125934	0.010883219
MR	Composite	0.0052	0.005281737	0.008054417	0.008985538	0.010125934	0.010883219
MR	Composite	0.0052	0.005281737	0.008054417	0.008985538	0.010125934	0.010883219
CR	Composite	0.55%	0.56%	0.85%	0.93%	1.06%	1.14%
MM	Composite	0.005236552	0.005337335	0.008149391	0.008989057	0.010175012	0.01100223
MR	Composite	0.52%	0.53%	0.81%	0.90%	1.01%	1.09%
XR	Composite	0.50%	0.52%	0.77%	0.85%	0.94%	1.06%
CR	Composite	0.005454741	0.005559724	0.008488949	0.00927641	0.010598971	0.011377657
MM	Composite	0.52%	0.53%	0.81%	0.90%	1.02%	1.10%
MR	Composite	0.52%	0.53%	0.81%	0.90%	1.01%	1.09%
XR	Composite	0.004991088	0.005193652	0.00768739	0.00854029	0.009428844	0.010573771
MR	Composite	0.52%	0.53%	0.81%	0.90%	1.01%	1.09%
XR	Composite	0.50%	0.52%	0.77%	0.85%	0.94%	1.06%
CR	Composite						
MR	Composite	0.52%	0.59%	0.70%	0.89%	0.99%	1.09%
MR	Composite	0.52%	0.53%	0.81%	0.90%	1.01%	1.09%
MR	Composite	0.52%	0.53%	0.81%	0.90%	1.01%	1.09%
MR	Composite	0.52%	0.53%	0.81%	0.90%	1.01%	1.09%
CR	Composite	0.55%	0.56%	0.85%	0.93%	1.06%	1.14%
CR	Composite	0.55%	0.56%	0.85%	0.93%	1.06%	1.14%
MM	Composite	0.52%	0.53%	0.81%	0.90%	1.02%	1.10%
MR	Composite	0.52%	0.53%	0.81%	0.90%	1.01%	1.09%
XR	Composite	0.50%	0.52%	0.77%	0.85%	0.94%	1.06%
MR	Composite	0.52%	0.53%	0.81%	0.90%	1.01%	1.09%
CR	Composite	0.80%	1.18%	1.20%	1.31%	1.43%	1.51%
MR	Composite	0.80%	1.18%	1.20%	1.31%	1.43%	1.51%
MR	Composite	0.80%	1.18%	1.22%	1.30%	1.45%	1.52%
MR	Composite	0.80%	1.18%	1.22%	1.30%	1.45%	1.52%
CR	Composite	0.008385965	0.012486521	0.012852475	0.013794881	0.015265685	0.015977002
MM	Composite	0.81%	1.20%	1.23%	1.32%	1.47%	1.53%
MR	Composite	0.80%	1.18%	1.22%	1.30%	1.45%	1.52%
MR	Composite	0.80%	1.18%	1.22%	1.30%	1.45%	1.52%
CR	Composite	0.84%	1.25%	1.29%	1.38%	1.53%	1.60%
MR	Composite	0.80%	1.18%	1.22%	1.30%	1.45%	1.52%
CR	Composite						
MR	Composite	0.80%	1.18%	1.09%	1.23%	1.36%	1.45%
CR	Composite	0.008385965	0.012486521	0.012852475	0.013794881	0.015265685	0.015977002
MR	Composite	0.80%	1.18%	1.22%	1.30%	1.45%	1.52%
MR	Composite	0.80%	1.18%	1.22%	1.30%	1.45%	1.52%
CR	Composite	0.84%	1.25%	1.29%	1.38%	1.53%	1.60%
MM	Composite						
MR	Composite	0.80%	1.18%	1.22%	1.30%	1.45%	1.52%
XR	Composite	0.77%	1.14%	1.18%	1.26%	1.40%	1.46%
CR	Composite	1.59%	1.59%	1.59%	1.59%	1.71%	1.83%
MM	Composite	1.59%	1.59%	1.59%	1.59%	1.71%	1.83%
CR	Composite	1.59%	1.59%	1.59%	1.59%	1.71%	1.83%
CR	Composite						
MM	Composite	1.73%	1.73%	1.73%	1.73%	1.94%	2.16%
MR	Composite						
XR	Composite	1.73%	1.73%	1.73%	1.73%	1.94%	2.16%
CR	Composite	1.73%	1.73%	1.73%	1.73%	1.94%	2.16%
MM	Composite						
CR	Composite	1.83%	1.83%	2.06%	2.25%	2.30%	2.42%
MM	Composite	1.83%	1.83%	2.06%	2.25%	2.30%	2.42%
CR	Composite						
MM	Composite	1.83%	1.83%	2.06%	2.25%	2.30%	2.42%
MR	Composite	1.83%	1.83%	2.06%	2.25%	2.30%	2.42%
CR	Composite	1.01%	1.01%	1.01%	1.01%	1.12%	1.23%

1.10%	0.011019208	0.011019208	0.005194	0.005194	0.4 NR	BBB
					0.4	
1.16%	0.011599166	0.011599166	0.005194	0.005194	0.4 NR	BB
					0.4	
1.10%	0.011019208	0.011019208	0.005194	0.005194	0.4 NR	BBB
					0.4	
					0.225	
					0.225	
					0.225	
1.51%	1.51%	1.51%	1.51%	1.51%	0.225	NR
					0.15	
					0.15	
					0.15	
0.0075	0.0075	0.0075	0.0075	0.0075	0.15	
1.10%	0.010987646	0.012045	0.0123625	0.013246667	0.400000001 BB	A
1.06%	0.010987646	0.012045	0.0123625	0.013246667	0.400000001 BB	BBB
1.10%	0.011013238	0.01198125	0.01225	0.0133	0.400000001 A	BBB
1.10%	0.011013238	0.01198125	0.01225	0.0133	0.400000001 A	BBB
1.10%	0.011013238	0.01198125	0.01225	0.0133	0.400000001 A	BBB
1.16%	1.16%	1.26%	1.29%	1.40%	0.400000001 BBB	BBB
1.11%	0.011132951	0.012107368	0.012378947	0.01344	0.400000001 BBB	BBB
1.10%	1.10%	1.20%	1.23%	1.33%	0.400000001 A	BBB
1.07%	1.10%	1.15%	1.18%	1.28%	0.400000002 BBB	A
1.16%	0.011596824	0.012611842	0.012894737	0.014	0.400000001 BBB	BBB
1.11%	1.11%	1.21%	1.24%	1.34%	0.400000001 BBB	BBB
1.10%	1.10%	1.20%	1.23%	1.33%	0.400000001 A	BBB
1.07%	0.010974	0.011539836	0.011798684	0.01281	0.400000002 BBB	A
1.10%	1.10%	1.20%	1.23%	1.33%	0.400000001 A	BBB
1.07%	1.10%	1.15%	1.18%	1.28%	0.400000002 BBB	A
					0.400000001	
1.08%	1.10%	1.20%	1.24%	1.32%	0.400000002 BB	A
1.10%	1.10%	1.20%	1.23%	1.33%	0.400000001 A	BBB
1.10%	1.10%	1.20%	1.23%	1.33%	0.400000001 A	BBB
1.10%	1.10%	1.20%	1.23%	1.33%	0.400000001 A	BBB
1.16%	1.16%	1.26%	1.29%	1.40%	0.400000001 BBB	BBB
1.16%	1.16%	1.26%	1.29%	1.40%	0.400000001 BBB	BBB
1.11%	1.11%	1.21%	1.24%	1.34%	0.400000001 BBB	BBB
1.10%	1.10%	1.20%	1.23%	1.33%	0.400000001 A	BBB
1.07%	1.10%	1.15%	1.18%	1.28%	0.400000002 BBB	A
1.10%	1.10%	1.20%	1.23%	1.33%	0.400000001 A	BBB
1.50%	1.54%	1.64%	1.78%	1.83%	0.204722223 BB	BBB
1.50%	1.54%	1.64%	1.78%	1.83%	0.204722223 BB	BBB
1.51%	1.55%	1.73%	1.78%	1.83%	0.2 A	AA
1.51%	1.55%	1.73%	1.78%	1.83%	0.2 A	AA
1.59%	0.0161281	0.018254386	0.017825	0.0183375	0.226666668 BBB	A
1.52%	1.55%	1.75%	1.78%	1.83%	0.204722223 BBB	A
1.51%	1.55%	1.73%	1.78%	1.83%	0.2 A	AA
1.51%	1.55%	1.73%	1.78%	1.83%	0.2 A	AA
1.59%	1.61%	1.83%	1.78%	1.83%	0.226666668 BBB	A
1.51%	1.55%	1.73%	1.78%	1.83%	0.2 A	AA
					0.204722223	
1.43%	1.54%	1.64%	1.78%	1.83%	0.204722223 BB	BBB
1.59%	0.0161281	0.018254386	0.017825	0.0183375	0.226666668 BBB	A
1.51%	1.55%	1.73%	1.78%	1.83%	0.2 A	AA
1.51%	1.55%	1.73%	1.78%	1.83%	0.2 A	AA
1.59%	1.61%	1.83%	1.78%	1.83%	0.226666668 BBB	A
					0.204722223	
1.51%	1.55%	1.73%	1.78%	1.83%	0.2 A	AA
1.45%	1.48%	1.67%	1.78%	1.83%	0.204722223 BBB	A
1.85%	1.87%	1.87%	1.87%	1.87%		
1.85%	1.87%	1.87%	1.87%	1.87%		
1.85%	1.87%	1.87%	1.87%	1.87%		
					0.2	
2.17%	2.18%	2.18%	2.18%	2.18%	0.2	
#DIV/0!					0.2	
2.17%	2.18%	2.18%	2.18%	2.18%	0.2	
2.17%	2.18%	2.18%	2.18%	2.18%	0.2	
					0.2	
2.50%	2.59%	2.59%	2.73%	2.78%	0.05 NR	
2.50%	2.59%	2.59%	2.73%	2.78%	0.05 NR	
					0.05	
2.50%	2.59%	2.59%	2.73%	2.78%	0.05 NR	
2.50%	2.59%	2.59%	2.73%	2.78%	0.05 NR	
1.26%	1.28%	1.28%	1.28%	1.28%	0.4	

BBB	A	NR	BBB	BBB	BBB
BB	BBB	NR	BB	BB	BB
BBB	A	NR	BBB	BBB	BBB
NR	A		A	NR	NR
			NR		
A	A	A	BBB	A	A
A	BBB	BBB	BBB	BBB	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	A	AA	A	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	AA	A	A
AA	A	AA	A	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	AA	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	A	AA	A	AA	AA
AA	A	AA	A	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	AA	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	AA	A	AA	BBB
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	NR	NR	A	A
		NR	NR	NR	NR
		NR	NR	NR	NR
			NR		
	NR		NR		NR
			NR		NR
	NR		NR		NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR		NR

	NR		BBB	4 Financials
			NR	Financials
	NR		BBB	5 Financials
			NR	Financials
	NR		BBB	4 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
BB	BB	BB	A	3 Financials
BB	BB	BB	A	3 Financials
A	A	A	AA	14 Financials
A	A	A	AA	14 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	3 Financials
BBB	BBB	BBB	AA	16 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	A	7 Financials
BBB	BBB	BBB	AA	3 Financials
BBB	BBB	BBB	AA	16 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	A	7 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	A	7 Financials
			NR	Financials
BB	BB	BB	A	4 Financials
A	A	A	AA	14 Financials
A	A	A	AA	14 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	3 Financials
BBB	BBB	BBB	AA	3 Financials
BBB	BBB	BBB	AA	16 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	A	7 Financials
A	A	A	AA	14 Financials
BB	NR	NR	AA	15 Financials
BB	NR	NR	AA	15 Financials
A	NR	NR	AA	12 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	AA	13 Financials
BBB	NR	NR	AA	13 Financials
A	NR	NR	AA	12 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	AA	13 Financials
A	NR	NR	AA	12 Financials
			NR	Financials
BB	NR	NR	BBB	5 Financials
BBB	NR	NR	AA	13 Financials
A	NR	NR	AA	12 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	AA	13 Financials
			NR	Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	AA	13 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
	NR	NR	NR	2 Financials
	NR	NR	NR	2 Financials
			NR	Financials
	NR	NR	NR	2 Financials
	NR	NR	NR	2 Financials
			NR	2 Financials

N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj
N.Amer	United States	AA	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		AA				Thin
Europe	United Kingdom		AA				Thin
Europe	United Kingdom		AA				Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				Thin
Europe	United Kingdom	AA	AA				Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Thin		Thin	Thin
Europe	United Kingdom	AA	AA	Thin		Thin	Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Thin		Thin	Thin
Europe	United Kingdom	AA	AA	Thin		Thin	Thin
Europe	United Kingdom	AA	AA				Thin

Thin	CcyGrp	CcyGrp	CcyGrp		Thin	
Thin	DocAdj	DocAdj	DocAdj		Thin	
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	
	CcyGrp	Thin	Thin			
	Thin					
CcyGrp	DocAdj	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
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BACR-BankEURMM	31-Jul-08 BACR-Bank
BACR-BankEURXR	31-Jul-08 BACR-Bank
BACR-BankUSDCR	31-Jul-08 BACR-Bank
BACR-BankUSDXR	31-Jul-08 BACR-Bank
BACR-BankAUDMM	31-Jul-08 BACR-Bank
BACR-BankCADMM	31-Jul-08 BACR-Bank
BACR-BankCHFCR	31-Jul-08 BACR-Bank
BACR-BankCHFMM	31-Jul-08 BACR-Bank
BACR-BankEURCR	31-Jul-08 BACR-Bank
BACR-BankEURMM	31-Jul-08 BACR-Bank
BACR-BankEURMR	31-Jul-08 BACR-Bank
BACR-BankEURXR	31-Jul-08 BACR-Bank
BACR-BankGBPCR	31-Jul-08 BACR-Bank
BACR-BankGBPMM	31-Jul-08 BACR-Bank
BACR-BankGBPMR	31-Jul-08 BACR-Bank
BACR-BankHKDMM	31-Jul-08 BACR-Bank
BACR-BankJPYCR	31-Jul-08 BACR-Bank
BACR-BankJPYMM	31-Jul-08 BACR-Bank
BACR-BankSEKMM	31-Jul-08 BACR-Bank
BACR-BankSGDMM	31-Jul-08 BACR-Bank
BACR-BankUSDCR	31-Jul-08 BACR-Bank
BACR-BankUSDMM	31-Jul-08 BACR-Bank
BACR-BankUSDMR	31-Jul-08 BACR-Bank
BACR-BankUSDXR	31-Jul-08 BACR-Bank
BACR-BankAUDCR	31-Jul-08 BACR-Bank
BACR-BankAUDMM	31-Jul-08 BACR-Bank
BACR-BankBRLMM	31-Jul-08 BACR-Bank
BACR-BankDKKMM	31-Jul-08 BACR-Bank
BACR-BankEURCR	31-Jul-08 BACR-Bank
BACR-BankEURMM	31-Jul-08 BACR-Bank
BACR-BankEURMR	31-Jul-08 BACR-Bank
BACR-BankEURXR	31-Jul-08 BACR-Bank
BACR-BankGBPCR	31-Jul-08 BACR-Bank
BACR-BankGBPMM	31-Jul-08 BACR-Bank
BACR-BankGBPMR	31-Jul-08 BACR-Bank
BACR-BankHKDCR	31-Jul-08 BACR-Bank
BACR-BankHKDMM	31-Jul-08 BACR-Bank
BACR-BankJPYCR	31-Jul-08 BACR-Bank
BACR-BankJPYMM	31-Jul-08 BACR-Bank
BACR-BankSEKMM	31-Jul-08 BACR-Bank
BACR-BankSGDCR	31-Jul-08 BACR-Bank
BACR-BankSGDMM	31-Jul-08 BACR-Bank
BACR-BankTWDMM	31-Jul-08 BACR-Bank
BACR-BankUSDCR	31-Jul-08 BACR-Bank
BACR-BankUSDMM	31-Jul-08 BACR-Bank
BACR-BankUSDMR	31-Jul-08 BACR-Bank
BACR-BankUSDXR	31-Jul-08 BACR-Bank
BACREDAUDCR	31-Jul-08 BACRED
BACREDAUDMM	31-Jul-08 BACRED
BACREDCHFCR	31-Jul-08 BACRED
BACREDCHFMM	31-Jul-08 BACRED
BACREDEURCR	31-Jul-08 BACRED
BACREDEURMM	31-Jul-08 BACRED
BACREDEURMR	31-Jul-08 BACRED
BACREDGBPMM	31-Jul-08 BACRED
BACREDJPYCR	31-Jul-08 BACRED
BACREDJPYMM	31-Jul-08 BACRED
BACREDNZDCR	31-Jul-08 BACRED
BACREDNZDMM	31-Jul-08 BACRED
BACREDUSDCR	31-Jul-08 BACRED
BACREDUSDMM	31-Jul-08 BACRED
BACREDUSDMR	31-Jul-08 BACRED
BACREDEURCR	31-Jul-08 BACRED
BACREDEURMM	31-Jul-08 BACRED
BACREDGBPCR	31-Jul-08 BACRED
BACREDGBPMM	31-Jul-08 BACRED
BACREDUSDCR	31-Jul-08 BACRED
BACREDUSDMM	31-Jul-08 BACRED
BACREDUSDMR	31-Jul-08 BACRED
BACRSAEURCR	31-Jul-08 BACRSA
BACRSAEURMM	31-Jul-08 BACRSA
BACRSAEURXR	31-Jul-08 BACRSA
BACRSAUSDXR	31-Jul-08 BACRSA
BADAUDCR	31-Jul-08 BAD

Barclays Bk plc	06DABK	SECDOM	EUR
Barclays Bk plc	06DABK	SECDOM	EUR
Barclays Bk plc	06DABK	SECDOM	USD
Barclays Bk plc	06DABK	SECDOM	USD
Barclays Bk plc	06DABK	SNRFOR	AUD
Barclays Bk plc	06DABK	SNRFOR	CAD
Barclays Bk plc	06DABK	SNRFOR	CHF
Barclays Bk plc	06DABK	SNRFOR	CHF
Barclays Bk plc	06DABK	SNRFOR	EUR
Barclays Bk plc	06DABK	SNRFOR	EUR
Barclays Bk plc	06DABK	SNRFOR	EUR
Barclays Bk plc	06DABK	SNRFOR	EUR
Barclays Bk plc	06DABK	SNRFOR	GBP
Barclays Bk plc	06DABK	SNRFOR	GBP
Barclays Bk plc	06DABK	SNRFOR	GBP
Barclays Bk plc	06DABK	SNRFOR	HKD
Barclays Bk plc	06DABK	SNRFOR	JPY
Barclays Bk plc	06DABK	SNRFOR	JPY
Barclays Bk plc	06DABK	SNRFOR	SEK
Barclays Bk plc	06DABK	SNRFOR	SGD
Barclays Bk plc	06DABK	SNRFOR	USD
Barclays Bk plc	06DABK	SNRFOR	USD
Barclays Bk plc	06DABK	SNRFOR	USD
Barclays Bk plc	06DABK	SNRFOR	USD
Barclays Bk plc	06DABK	SUBLT2	AUD
Barclays Bk plc	06DABK	SUBLT2	AUD
Barclays Bk plc	06DABK	SUBLT2	BRL
Barclays Bk plc	06DABK	SUBLT2	DKK
Barclays Bk plc	06DABK	SUBLT2	EUR
Barclays Bk plc	06DABK	SUBLT2	EUR
Barclays Bk plc	06DABK	SUBLT2	EUR
Barclays Bk plc	06DABK	SUBLT2	EUR
Barclays Bk plc	06DABK	SUBLT2	GBP
Barclays Bk plc	06DABK	SUBLT2	GBP
Barclays Bk plc	06DABK	SUBLT2	GBP
Barclays Bk plc	06DABK	SUBLT2	HKD
Barclays Bk plc	06DABK	SUBLT2	HKD
Barclays Bk plc	06DABK	SUBLT2	JPY
Barclays Bk plc	06DABK	SUBLT2	JPY
Barclays Bk plc	06DABK	SUBLT2	SEK
Barclays Bk plc	06DABK	SUBLT2	SGD
Barclays Bk plc	06DABK	SUBLT2	SGD
Barclays Bk plc	06DABK	SUBLT2	TWD
Barclays Bk plc	06DABK	SUBLT2	USD
Barclays Bk plc	06DABK	SUBLT2	USD
Barclays Bk plc	06DABK	SUBLT2	USD
Barclays Bk plc	06DABK	SUBLT2	USD
Mediobanca SpA	TZCEH2	SNRFOR	AUD
Mediobanca SpA	TZCEH2	SNRFOR	AUD
Mediobanca SpA	TZCEH2	SNRFOR	CHF
Mediobanca SpA	TZCEH2	SNRFOR	CHF
Mediobanca SpA	TZCEH2	SNRFOR	EUR
Mediobanca SpA	TZCEH2	SNRFOR	EUR
Mediobanca SpA	TZCEH2	SNRFOR	EUR
Mediobanca SpA	TZCEH2	SNRFOR	GBP
Mediobanca SpA	TZCEH2	SNRFOR	JPY
Mediobanca SpA	TZCEH2	SNRFOR	JPY
Mediobanca SpA	TZCEH2	SNRFOR	NZD
Mediobanca SpA	TZCEH2	SNRFOR	NZD
Mediobanca SpA	TZCEH2	SNRFOR	USD
Mediobanca SpA	TZCEH2	SNRFOR	USD
Mediobanca SpA	TZCEH2	SNRFOR	USD
Mediobanca SpA	TZCEH2	SUBLT2	EUR
Mediobanca SpA	TZCEH2	SUBLT2	EUR
Mediobanca SpA	TZCEH2	SUBLT2	GBP
Mediobanca SpA	TZCEH2	SUBLT2	GBP
Mediobanca SpA	TZCEH2	SUBLT2	USD
Mediobanca SpA	TZCEH2	SUBLT2	USD
Mediobanca SpA	TZCEH2	SUBLT2	USD
Bca Comerciala Romana SA	XX369D	SNRFOR	EUR
Bca Comerciala Romana SA	XX369D	SNRFOR	EUR
Bca Comerciala Romana SA	XX369D	SNRFOR	EUR
Bca Comerciala Romana SA	XX369D	SNRFOR	USD
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	AUD

MM	Composite	1.01%	1.01%	1.01%	1.01%	1.12%	1.23%
XR	Composite	1.01%	1.01%	1.01%	1.01%	1.12%	1.23%
CR	Composite	1.01%	1.01%	1.01%	1.01%	1.12%	1.23%
XR	Composite	1.01%	1.01%	1.01%	1.01%	1.12%	1.23%
MM	Composite	0.50%	0.60%	0.84%	1.00%	1.12%	1.24%
MM	Composite	0.49%	0.61%	0.83%	1.00%	1.11%	1.23%
CR	Composite	0.51%	0.57%	0.87%	1.06%	1.19%	1.31%
MM	Composite	0.49%	0.61%	0.83%	1.00%	1.11%	1.23%
CR	Composite	0.51%	0.57%	0.87%	1.06%	1.19%	1.31%
MM	Composite	0.49%	0.61%	0.83%	1.00%	1.11%	1.23%
MR	Composite	0.49%	0.61%	0.82%	0.99%	1.10%	1.23%
XR	Composite	0.47%	0.56%	0.79%	0.95%	1.06%	1.18%
CR	Composite	0.51%	0.57%	0.87%	1.06%	1.19%	1.31%
MM	Composite	0.49%	0.61%	0.83%	1.00%	1.11%	1.23%
MR	Composite						
MM	Composite	0.49%	0.61%	0.83%	1.00%	1.11%	1.23%
CR	Composite	0.004962962	0.00598472	0.009001689	0.010631808	0.011965064	0.012897274
MM	Composite	0.50%	0.60%	0.89%	1.02%	1.14%	1.24%
MM	Composite	0.49%	0.61%	0.83%	1.00%	1.11%	1.23%
MM	Composite	0.004917052	0.00612594	0.008295196	0.009950029	0.011089899	0.012338284
CR	Composite	0.51%	0.57%	0.87%	1.06%	1.19%	1.31%
MM	Composite	0.004917052	0.00612594	0.008295196	0.009950029	0.011089899	0.012338284
MR	Composite						
XR	Composite	0.47%	0.56%	0.79%	0.95%	1.06%	1.18%
CR	Composite	0.008163518	0.009599847	0.013128873	0.015371473	0.017263992	0.019102254
MM	Composite	0.008163518	0.009599847	0.013128873	0.015371473	0.017263992	0.019102254
MM	Composite						
MM	Composite	0.008157072	0.00954756	0.013020674	0.015190313	0.01708833	0.018994341
CR	Composite	0.00841795	0.009945376	0.013569701	0.015949503	0.017976337	0.020401172
MM	Composite	0.008157072	0.00954756	0.013020674	0.015190313	0.01708833	0.018994341
MR	Composite	0.007997053	0.009448107	0.012905695	0.015045586	0.016930282	0.018824605
XR	Composite	0.007702425	0.009100019	0.012430222	0.014491275	0.016306535	0.018131066
CR	Composite	0.00841795	0.009945376	0.013569701	0.015949503	0.017976337	0.020401172
MM	Composite	0.008157072	0.00954756	0.013020674	0.015190313	0.01708833	0.018994341
MR	Composite						
CR	Composite	0.84%	0.99%	1.36%	1.59%	1.80%	2.04%
MM	Composite	0.82%	0.95%	1.30%	1.52%	1.71%	1.90%
CR	Composite	0.008163518	0.010034291	0.013759072	0.01639639	0.018283998	0.020065731
MM	Composite	0.008163518	0.009584896	0.013141597	0.015680861	0.017485571	0.019160288
MM	Composite	0.82%	0.95%	1.30%	1.52%	1.71%	1.90%
CR	Composite	0.00841795	0.009945376	0.013569701	0.015949503	0.017976337	0.020401172
MM	Composite	0.82%	0.95%	1.30%	1.52%	1.71%	1.90%
MM	Composite	0.82%	0.95%	1.30%	1.52%	1.71%	1.90%
CR	Composite	0.84%	0.99%	1.36%	1.59%	1.80%	2.04%
MM	Composite	0.008157072	0.00954756	0.013020674	0.015190313	0.01708833	0.018994341
MR	Composite	0.80%	0.94%	1.29%	1.50%	1.69%	1.88%
XR	Composite						
CR	Composite	0.21%	0.27%	0.37%	0.45%	0.50%	0.57%
MM	Composite	0.21%	0.27%	0.37%	0.45%	0.50%	0.57%
CR	Composite	0.21%	0.25%	0.38%	0.46%	0.52%	0.58%
MM	Composite	0.21%	0.28%	0.36%	0.44%	0.50%	0.56%
CR	Composite	0.21%	0.25%	0.38%	0.46%	0.52%	0.58%
MM	Composite	0.21%	0.28%	0.36%	0.44%	0.50%	0.56%
MR	Composite	0.0021395	0.002723192	0.003656003	0.004393849	0.004965341	0.005590984
MM	Composite	0.21%	0.28%	0.36%	0.44%	0.50%	0.56%
CR	Composite	0.21%	0.27%	0.37%	0.45%	0.50%	0.57%
MM	Composite	0.21%	0.27%	0.37%	0.45%	0.50%	0.57%
CR	Composite	0.21%	0.25%	0.38%	0.46%	0.52%	0.58%
MM	Composite	0.21%	0.28%	0.36%	0.44%	0.50%	0.56%
CR	Composite	0.21%	0.25%	0.38%	0.46%	0.52%	0.58%
MM	Composite	0.21%	0.28%	0.36%	0.44%	0.50%	0.56%
MR	Composite	0.21%	0.27%	0.37%	0.44%	0.50%	0.56%
CR	Composite	0.56%	0.67%	0.79%	0.92%	1.03%	1.12%
MM	Composite	0.54%	0.67%	0.75%	0.88%	0.99%	1.07%
CR	Composite	0.00560384	0.006682201	0.007869714	0.009228855	0.010323542	0.011187169
MM	Composite	0.54%	0.67%	0.75%	0.88%	0.99%	1.07%
CR	Composite	0.00560384	0.006682201	0.007869714	0.009228855	0.010323542	0.011187169
MM	Composite	0.54%	0.67%	0.75%	0.88%	0.99%	1.07%
MR	Composite						
CR	Composite	1.13%	1.13%	1.13%	1.13%	1.13%	1.26%
MM	Composite	1.13%	1.13%	1.13%	1.13%	1.13%	1.26%
XR	Composite	1.13%	1.13%	1.13%	1.13%	1.13%	1.26%
XR	Composite	0.011267495	0.011267495	0.011267495	0.011267495	0.011267495	0.0126
CR	Composite	0.001423372	0.001753582	0.002271345	0.00277746	0.003239366	0.003691433

1.26%	1.28%	1.28%	1.28%	1.28%	0.4		
1.26%	1.28%	1.28%	1.28%	1.28%	0.4		
1.26%	1.28%	1.28%	1.28%	1.28%	0.4		
1.26%	1.28%	1.28%	1.28%	1.28%	0.4		
1.25%	1.27%	1.33%	1.34%	1.44%	0.4	BB	BBB
1.25%	1.27%	1.33%	1.34%	1.44%	0.4	A	AA
1.32%	1.34%	1.38%	1.40%	1.50%	40.00%	BBB	A
1.25%	1.27%	1.33%	1.34%	1.44%	40.00%	A	AA
1.32%	1.34%	1.38%	1.40%	1.50%	40.00%	BBB	A
1.25%	1.27%	1.33%	1.34%	1.44%	40.00%	A	AA
1.24%	1.26%	1.31%	1.33%	1.42%	40.00%	BBB	A
1.20%	1.21%	1.27%	1.28%	1.37%	40.00%	BBB	A
1.32%	1.34%	1.38%	1.40%	1.50%	40.00%	BBB	A
1.25%	1.27%	1.33%	1.34%	1.44%	40.00%	A	AA
					40.00%		
1.25%	1.27%	1.33%	1.34%	1.44%	40.00%	A	AA
1.31%	0.01309204	0.013330525	0.013423014	0.014421524	0.4	BB	BBB
1.26%	1.26%	1.33%	1.34%	1.44%	40.00%	BB	BBB
1.25%	1.27%	1.33%	1.34%	1.44%	40.00%	A	AA
1.25%	0.01265128	0.013328533	0.0134036	0.014388333	0.4	A	AA
1.32%	1.34%	1.38%	1.40%	1.50%	40.00%	BBB	A
1.25%	0.01265128	0.013328533	0.0134036	0.014388333	0.4	A	AA
					0.4		
1.20%	1.21%	1.27%	1.28%	1.37%	40.00%	BBB	A
1.93%	0.019390167	0.01984195	0.019928565	0.02042535	0.2	BB	BBB
1.93%	0.019390167	0.01984195	0.019928565	0.02042535	0.2	BB	BBB
					20.00%		
1.91%	0.019269854	0.019544367	0.019486314	0.02042535	0.2	A	A
2.00%	0.020118246	0.020512691	0.020364555	0.02042535	0.2	BBB	BBB
1.91%	0.019269854	0.019544367	0.019486314	0.02042535	0.2	A	A
1.89%	0.019066218	0.019487057	0.019346327	0.02042535	0.2	BBB	BBB
1.82%	0.018363778	0.018769112	0.018633568	0.02042535	0.2	BBB	BBB
2.00%	0.020118246	0.020512691	0.020364555	0.02042535	0.2	BBB	BBB
1.91%	0.019269854	0.019544367	0.019486314	0.02042535	0.2	A	A
					0.2		
2.00%	2.01%	2.05%	2.04%	2.04%	0.2	BBB	BBB
1.91%	1.93%	1.95%	1.95%	2.04%	0.2	A	A
2.03%	0.020227053	0.01984195	0.019928565	0.02042535	0.2	BB	BBB
1.95%	0.019417971	0.01984195	0.019928565	0.02042535	0.2	BB	A
1.91%	1.93%	1.95%	1.95%	2.04%	0.2	A	A
2.00%	0.020118246	0.020512691	0.020364555	0.02042535	0.2	BBB	BBB
1.91%	1.93%	1.95%	1.95%	2.04%	0.2	A	A
1.91%	1.93%	1.95%	1.95%	2.04%	0.2	A	A
2.00%	2.01%	2.05%	2.04%	2.04%	0.2	BBB	BBB
1.91%	0.019269854	0.019544367	0.019486314	0.02042535	0.2	A	A
1.89%	1.91%	1.95%	1.93%	2.04%	0.2	BBB	BBB
					0.2		
0.59%	0.60%	0.62%	0.61%	0.64%	0.409090908	NR	BBB
0.59%	0.60%	0.62%	0.61%	0.64%	0.409090908	NR	BBB
0.61%	0.63%	0.65%	0.64%	0.64%	0.412499999	NR	A
0.57%	0.59%	0.62%	0.61%	0.64%	0.4	NR	BBB
0.61%	0.63%	0.65%	0.64%	0.64%	0.412499999	NR	A
0.57%	0.59%	0.62%	0.61%	0.64%	0.4	NR	BBB
0.57%	0.005914069	0.006173044	0.006036458	0.00635	0.409090908	NR	A
0.57%	0.59%	0.62%	0.61%	0.64%	0.4	NR	BBB
0.59%	0.60%	0.62%	0.61%	0.64%	0.409090908	NR	BBB
0.59%	0.60%	0.62%	0.61%	0.64%	0.409090908	NR	BBB
0.61%	0.63%	0.65%	0.64%	0.64%	0.412499999	NR	A
0.57%	0.59%	0.62%	0.61%	0.64%	0.4	NR	BBB
0.61%	0.63%	0.65%	0.64%	0.64%	0.412499999	NR	A
0.57%	0.59%	0.62%	0.61%	0.64%	0.4	NR	BBB
0.57%	0.59%	0.62%	0.60%	0.64%	0.409090908	NR	A
1.14%	1.16%	1.16%	1.13%	1.13%	0.2	BBB	NR
1.09%	1.11%	1.11%	1.13%	1.13%	0.2	A	NR
1.14%	0.011561693	0.011561693	0.0112615	0.0112615	0.2	BBB	NR
1.09%	1.11%	1.11%	1.13%	1.13%	0.2	A	NR
1.14%	0.011561693	0.011561693	0.0112615	0.0112615	0.2	BBB	NR
1.09%	1.11%	1.11%	1.13%	1.13%	0.2	A	NR
					0.2		
1.38%	1.50%	1.50%	1.50%	1.50%	0.25		
1.38%	1.50%	1.50%	1.50%	1.50%	0.25		
1.38%	1.50%	1.50%	1.50%	1.50%	0.25		
1.38%	0.015	0.015	0.015	0.015	0.25		
0.42%	0.004696168	0.005257126	0.005664251	0.005844895	0.393	BBB	BB

	NR		NR		NR
	NR		NR		NR
	NR		NR		NR
	NR		NR		NR
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
B	B	B	BB	BB	BB

			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
BB	BB	BB	AA	14 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	A	3 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	A	3 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
BBB	BBB	BBB	A	3 Financials
A	A	A	AA	13 Financials
			NR	Financials
A	A	A	AA	13 Financials
BB	BB	BB	A	4 Financials
BB	BB	BB	A	4 Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	A	3 Financials
A	A	A	AA	13 Financials
			NR	Financials
BBB	BBB	BBB	AA	14 Financials
BB	BBB	BB	AA	14 Financials
BB	BBB	BB	AA	14 Financials
			NR	Financials
A	A	BB	AA	14 Financials
BBB	BBB	BB	A	3 Financials
A	A	BB	AA	14 Financials
BBB	BBB	BB	AA	14 Financials
BBB	BBB	BB	AA	14 Financials
BBB	BBB	BB	A	3 Financials
A	A	BB	AA	14 Financials
			NR	Financials
BBB	BBB	BB	A	3 Financials
A	A	BB	AA	14 Financials
BB	BBB	BB	A	3 Financials
BB	BBB	BB	A	3 Financials
A	A	BB	AA	14 Financials
BBB	BBB	BB	A	3 Financials
A	A	BB	AA	14 Financials
A	A	BB	AA	14 Financials
BBB	BBB	BB	A	3 Financials
A	A	BB	AA	14 Financials
BBB	BBB	BB	AA	14 Financials
			NR	Financials
CCC	BB	NR	A	8 Financials
CCC	BB	NR	A	8 Financials
B	BBB	NR	A	3 Financials
BB	A	NR	A	7 Financials
B	BBB	NR	A	3 Financials
BB	A	NR	A	7 Financials
B	BBB	NR	A	8 Financials
BB	A	NR	A	7 Financials
CCC	BB	NR	A	8 Financials
CCC	BB	NR	A	8 Financials
B	BBB	NR	A	3 Financials
BB	A	NR	A	7 Financials
B	BBB	NR	A	3 Financials
BB	A	NR	A	7 Financials
B	BBB	NR	A	8 Financials
	NR		A	5 Financials
	NR		A	5 Financials
	NR		A	5 Financials
	NR		A	5 Financials
	NR		A	5 Financials
	NR		A	5 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
B	BB	BB	A	11 Utilities

Europe	United Kingdom	AA	AA				Thin
Europe	United Kingdom	AA	AA				Thin
Europe	United Kingdom	AA	AA				Thin
Europe	United Kingdom	AA	AA				Thin
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA				
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	DocAdj	Thin	DocAdj	DocAdj
Europe	Italy	A	AA	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	Italy	A	AA	DocAdj	Thin	DocAdj	DocAdj
Europe	Italy	A	AA	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	Italy	A	AA	DocAdj	Thin	DocAdj	DocAdj
Europe	Italy	A	AA	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	Italy	A	AA				
E.Eur	Romania	BBB	AA				
E.Eur	Romania	BBB	AA				
E.Eur	Romania	BBB	AA				
E.Eur	Romania	BBB	AA				
Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier

	Thin		Thin			
	Thin		Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
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BADAUDMM	31-Jul-08 BAD
BADCADMM	31-Jul-08 BAD
BADCHFCR	31-Jul-08 BAD
BADCHFMM	31-Jul-08 BAD
BADEURCR	31-Jul-08 BAD
BADEURMM	31-Jul-08 BAD
BADEURMR	31-Jul-08 BAD
BADEURXR	31-Jul-08 BAD
BADGBPMM	31-Jul-08 BAD
BADGBPMR	31-Jul-08 BAD
BADJPYCR	31-Jul-08 BAD
BADJPYMM	31-Jul-08 BAD
BADJPYMR	31-Jul-08 BAD
BADNZDCR	31-Jul-08 BAD
BADNZDMM	31-Jul-08 BAD
BADSEKMM	31-Jul-08 BAD
BADUSDCR	31-Jul-08 BAD
BADUSDMM	31-Jul-08 BAD
BADUSDMR	31-Jul-08 BAD
BADZARMM	31-Jul-08 BAD
BADGR-ENBWIntFEURMM	31-Jul-08 BADGR-ENBWIntF
BADGR-ENBWIntFUSDMM	31-Jul-08 BADGR-ENBWIntF
BAJAJHUSDCR	31-Jul-08 BAJAJH
BAJAJHUSDMM	31-Jul-08 BAJAJH
BAJAJHUSDMR	31-Jul-08 BAJAJH
BANBMGBRLCR	31-Jul-08 BANBMG
BANBMGUSDCR	31-Jul-08 BANBMG
BANCITCHFMM	31-Jul-08 BANCIT
BANCITEURCR	31-Jul-08 BANCIT
BANCITEURMM	31-Jul-08 BANCIT
BANCITEURMR	31-Jul-08 BANCIT
BANCITJPYCR	31-Jul-08 BANCIT
BANCITJPYMM	31-Jul-08 BANCIT
BANCITUSDCR	31-Jul-08 BANCIT
BANCITUSDMM	31-Jul-08 BANCIT
BANESTEURCR	31-Jul-08 BANEST
BANESTEURMM	31-Jul-08 BANEST
BANESTEURMR	31-Jul-08 BANEST
BANESTUSDCR	31-Jul-08 BANEST
BANESTUSDMM	31-Jul-08 BANEST
BANESTUSDMR	31-Jul-08 BANEST
BANESTEURCR	31-Jul-08 BANEST
BANESTEURMM	31-Jul-08 BANEST
BANKOKEURCR	31-Jul-08 BANKOK
BANKOKEURMM	31-Jul-08 BANKOK
BANKOKUSDCR	31-Jul-08 BANKOK
BANKOKUSDMM	31-Jul-08 BANKOK
BANKOKUSDMR	31-Jul-08 BANKOK
BANKOKJPYCR	31-Jul-08 BANKOK
BANKOKUSDCR	31-Jul-08 BANKOK
BANKOK-PubCoHKEURCR	31-Jul-08 BANKOK-PubCoHK
BANKOK-PubCoHKEURMM	31-Jul-08 BANKOK-PubCoHK
BANKOK-PubCoHKUSDCR	31-Jul-08 BANKOK-PubCoHK
BANKOK-PubCoHKUSDMM	31-Jul-08 BANKOK-PubCoHK
BANKOK-PubCoHKUSDMR	31-Jul-08 BANKOK-PubCoHK
BANMAREURCR	31-Jul-08 BANMAR
BANMAREURMM	31-Jul-08 BANMAR
BANSABEURCR	31-Jul-08 BANSAB
BANSABEURMM	31-Jul-08 BANSAB
BANSABEURMR	31-Jul-08 BANSAB
BANSABUSDCR	31-Jul-08 BANSAB
BANSABUSDMM	31-Jul-08 BANSAB
BANSABUSDMR	31-Jul-08 BANSAB
BANSABEURCR	31-Jul-08 BANSAB
BANSABEURMM	31-Jul-08 BANSAB
BANSABEURMR	31-Jul-08 BANSAB
BANSABUSDCR	31-Jul-08 BANSAB
BANSABUSDMM	31-Jul-08 BANSAB
BANVORBRLCR	31-Jul-08 BANVOR
BANVORUSDCR	31-Jul-08 BANVOR
BANVORUSDMR	31-Jul-08 BANVOR
BAPLCAUDCR	31-Jul-08 BAPLC
BAPLCAUDMM	31-Jul-08 BAPLC
BAPLCAUDMR	31-Jul-08 BAPLC

EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	AUD
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	CAD
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	CHF
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	CHF
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	EUR
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	EUR
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	EUR
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	EUR
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	GBP
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	GBP
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	JPY
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	JPY
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	JPY
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	NZD
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	NZD
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	SEK
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	USD
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	USD
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	USD
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	ZAR
Enbw Intl Fin B V	NPBF6P	SNRFOR	EUR
Enbw Intl Fin B V	NPBF6P	SNRFOR	USD
Bajaj Hindusthan Ltd	YY59BJ	SNRFOR	USD
Bajaj Hindusthan Ltd	YY59BJ	SNRFOR	USD
Bajaj Hindusthan Ltd	YY59BJ	SNRFOR	USD
Bco BMG SA	PP7EFD	SNRFOR	BRL
Bco BMG SA	PP7EFD	SNRFOR	USD
Bca ITALEASE SPA	TU29C9	SNRFOR	CHF
Bca ITALEASE SPA	TU29C9	SNRFOR	EUR
Bca ITALEASE SPA	TU29C9	SNRFOR	EUR
Bca ITALEASE SPA	TU29C9	SNRFOR	EUR
Bca ITALEASE SPA	TU29C9	SNRFOR	JPY
Bca ITALEASE SPA	TU29C9	SNRFOR	JPY
Bca ITALEASE SPA	TU29C9	SNRFOR	USD
Bca ITALEASE SPA	TU29C9	SNRFOR	USD
Bco Espanol de Cred SA	EG29C3	SNRFOR	EUR
Bco Espanol de Cred SA	EG29C3	SNRFOR	EUR
Bco Espanol de Cred SA	EG29C3	SNRFOR	EUR
Bco Espanol de Cred SA	EG29C3	SNRFOR	USD
Bco Espanol de Cred SA	EG29C3	SNRFOR	USD
Bco Espanol de Cred SA	EG29C3	SNRFOR	USD
Bco Espanol de Cred SA	EG29C3	SUBLT2	EUR
Bco Espanol de Cred SA	EG29C3	SUBLT2	EUR
Bangkok Bk Pub Co Ltd	05EHHE	SNRFOR	EUR
Bangkok Bk Pub Co Ltd	05EHHE	SNRFOR	EUR
Bangkok Bk Pub Co Ltd	05EHHE	SNRFOR	USD
Bangkok Bk Pub Co Ltd	05EHHE	SNRFOR	USD
Bangkok Bk Pub Co Ltd	05EHHE	SNRFOR	USD
Bangkok Bk Pub Co Ltd	05EHHE	SUBLT2	JPY
Bangkok Bk Pub Co Ltd	05EHHE	SUBLT2	USD
Bangkok Bk Pub Co Hong Kong		SNRFOR	EUR
Bangkok Bk Pub Co Hong Kong		SNRFOR	EUR
Bangkok Bk Pub Co Hong Kong		SNRFOR	USD
Bangkok Bk Pub Co Hong Kong		SNRFOR	USD
Bangkok Bk Pub Co Hong Kong		SNRFOR	USD
Bca delle Marche	TA739Q	SNRFOR	EUR
Bca delle Marche	TA739Q	SNRFOR	EUR
Bco de Sabadell S A	EF6D9A	SNRFOR	EUR
Bco de Sabadell S A	EF6D9A	SNRFOR	EUR
Bco de Sabadell S A	EF6D9A	SNRFOR	EUR
Bco de Sabadell S A	EF6D9A	SNRFOR	USD
Bco de Sabadell S A	EF6D9A	SNRFOR	USD
Bco de Sabadell S A	EF6D9A	SNRFOR	USD
Bco de Sabadell S A	EF6D9A	SUBLT2	EUR
Bco de Sabadell S A	EF6D9A	SUBLT2	EUR
Bco de Sabadell S A	EF6D9A	SUBLT2	EUR
Bco de Sabadell S A	EF6D9A	SUBLT2	USD
Bco de Sabadell S A	EF6D9A	SUBLT2	USD
Bco Votorantim S A	PQ667Y	SNRFOR	BRL
Bco Votorantim S A	PQ667Y	SNRFOR	USD
Bco Votorantim S A	PQ667Y	SNRFOR	USD
BAE Sys PLC	05A75U	SNRFOR	AUD
BAE Sys PLC	05A75U	SNRFOR	AUD
BAE Sys PLC	05A75U	SNRFOR	AUD

MM	Composite	0.14%	0.18%	0.23%	0.28%	0.32%	0.37%
MM	Composite	0.14%	0.18%	0.23%	0.28%	0.33%	0.37%
CR	Composite	0.15%	0.18%	0.24%	0.29%	0.34%	0.38%
MM	Composite	0.14%	0.18%	0.23%	0.28%	0.33%	0.37%
CR	Composite	0.15%	0.18%	0.24%	0.29%	0.34%	0.38%
MM	Composite	0.14%	0.18%	0.23%	0.28%	0.33%	0.37%
MR	Composite	0.14%	0.17%	0.22%	0.27%	0.32%	0.36%
XR	Composite	0.14%	0.17%	0.22%	0.26%	0.31%	0.35%
MM	Composite	0.14%	0.18%	0.23%	0.28%	0.33%	0.37%
MR	Composite						
CR	Composite	0.14%	0.18%	0.23%	0.28%	0.32%	0.37%
MM	Composite	0.14%	0.18%	0.23%	0.28%	0.32%	0.37%
MR	Composite						
CR	Composite	0.15%	0.18%	0.24%	0.29%	0.34%	0.38%
MM	Composite	0.001418422	0.001750567	0.002280128	0.002790794	0.003251563	0.003685714
MM	Composite	0.14%	0.18%	0.23%	0.28%	0.33%	0.37%
CR	Composite	0.15%	0.18%	0.24%	0.29%	0.34%	0.38%
MM	Composite	0.14%	0.18%	0.23%	0.28%	0.33%	0.37%
MR	Composite	0.14%	0.17%	0.22%	0.27%	0.32%	0.36%
MM	Composite	0.14%	0.18%	0.23%	0.28%	0.33%	0.37%
MM	Composite	0.00170305	0.00170305	0.002313987	0.002801915	0.003234291	0.003666667
MM	Composite	0.17%	0.17%	0.23%	0.28%	0.003234291	0.37%
CR	Composite	7.78%	7.78%	7.78%	7.78%	7.78%	7.78%
MM	Composite	7.78%	7.78%	7.78%	7.78%	7.78%	7.78%
MR	Composite	0.07775	0.07775	0.07775	0.07775	0.07775	0.07775
CR	Composite	4.42%	4.42%	4.68%	4.80%	4.87%	4.98%
CR	Composite	4.42%	4.42%	4.68%	4.80%	4.87%	4.98%
MM	Composite	0.056281924	0.051638908	0.047870313	0.042034921	0.04109508	0.039298115
CR	Composite	0.056281924	0.053873473	0.04986491	0.043786376	0.042807375	0.040935536
MM	Composite	5.63%	5.16%	4.79%	4.20%	4.11%	3.93%
MR	Composite						
CR	Composite	0.056281924	0.051861746	0.047870313	0.042034921	0.04109508	0.039298115
MM	Composite	5.63%	5.19%	4.79%	4.20%	4.11%	3.93%
CR	Composite	5.63%	5.39%	4.99%	4.38%	4.28%	4.09%
MM	Composite	5.63%	5.16%	4.79%	4.20%	4.11%	3.93%
CR	Composite	0.28%	0.28%	0.46%	0.46%	0.46%	0.46%
MM	Composite	0.28%	0.28%	0.46%	0.46%	0.46%	0.46%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.47%	0.64%	0.84%	1.05%	1.24%	1.40%
MM	Composite						
CR	Composite	0.47%	0.64%	0.84%	1.05%	1.24%	1.40%
MM	Composite						
MR	Composite						
CR	Composite	0.84%	1.15%	1.33%	1.51%	1.51%	1.35%
CR	Composite	0.84%	1.15%	1.33%	1.51%	1.51%	1.35%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.013606215	0.014396564	0.015505173	0.016448218	0.017676868	0.019113602
MM	Composite	0.013061966	0.013820701	0.015148945	0.015482655	0.016896226	0.018738977
MR	Composite	0.012925904	0.013676736	0.014991143	0.015164807	0.016720224	0.018543779
CR	Composite	0.013606215	0.014396564	0.015505173	0.016448218	0.017676868	0.019113602
MM	Composite	1.31%	1.38%	1.51%	1.55%	1.69%	1.87%
MR	Composite						
CR	Composite	0.016894331	0.015427587	0.019808949	0.025060055	0.027354468	0.029247777
MM	Composite	1.69%	1.48%	1.90%	2.40%	2.62%	2.80%
MR	Composite	0.016894331	0.014656207	0.018818501	0.023807052	0.025986745	0.027785388
CR	Composite	1.69%	1.54%	1.98%	2.51%	2.74%	2.92%
MM	Composite	1.69%	1.48%	1.90%	2.40%	2.62%	2.80%
CR	Composite						
CR	Composite	0.70%	0.99%	1.22%	1.45%	1.36%	1.54%
MR	Composite	0.70%	0.99%	1.22%	1.45%	1.36%	1.54%
CR	Composite	0.21%	0.27%	0.36%	0.46%	0.52%	0.59%
MM	Composite	0.002137673	0.002695641	0.003599813	0.004562623	0.00517743	0.005911259
MR	Composite						

0.42%	0.47%	0.53%	0.57%	0.58%	0.393 BBB	BB
0.41%	0.47%	0.51%	0.57%	0.59%	0.4 AA	A
0.43%	0.49%	0.53%	0.59%	0.61%	0.382499999 A	BBB
0.41%	0.47%	0.51%	0.57%	0.59%	40.00% AA	A
0.43%	0.49%	0.53%	0.59%	0.61%	0.382499999 A	BBB
0.41%	0.47%	0.51%	0.57%	0.59%	40.00% AA	A
0.41%	0.46%	0.50%	0.56%	0.58%	39.30% A	BBB
0.39%	0.45%	0.48%	0.54%	0.56%	0.393 A	BBB
0.41%	0.47%	0.51%	0.57%	0.59%	0.4 AA	A
					0.393	
0.42%	0.47%	0.55%	0.57%	0.58%	0.393 BBB	BB
0.42%	0.47%	0.53%	0.57%	0.58%	0.393 BBB	BB
					0.393	
0.43%	0.49%	0.53%	0.59%	0.61%	0.382499999 A	BBB
0.41%	0.004687915	0.005085353	0.005651751	0.005866947	0.4 AA	A
0.41%	0.47%	0.51%	0.57%	0.59%	0.4 AA	A
0.43%	0.49%	0.53%	0.59%	0.61%	0.382499999 A	BBB
0.41%	0.47%	0.51%	0.57%	0.59%	0.4 AA	A
0.41%	0.46%	0.50%	0.56%	0.58%	0.393 A	BBB
0.41%	0.47%	0.51%	0.57%	0.59%	0.4 AA	A
0.41%	0.004685937	0.004685937	0.004685937	0.004685937		NR
0.41%	0.47%	0.47%	0.47%	0.47%		NR
7.78%	7.78%	7.78%	7.78%	7.78%	0.2	
7.78%	7.78%	7.78%	7.78%	7.78%	0.2	
0.07775	0.07775	0.07775	0.07775	0.07775	0.2	
5.08%	5.09%	5.09%	5.09%	5.09%	0.25	NR
5.08%	5.09%	5.09%	5.09%	5.09%	0.25	NR
3.87%	0.036559787	0.03390206	0.033000667	0.033271675	0.4 NR	AA
4.04%	0.036559787	0.03390206	0.034375694	0.033271675	0.4 NR	A
3.87%	3.66%	3.39%	3.30%	3.33%	0.4 NR	AA
					0.4	
3.90%	0.036559787	0.03390206	0.033000667	0.033271675	0.4 NR	BBB
3.90%	3.66%	3.39%	3.30%	3.33%	0.4 NR	BBB
4.04%	3.66%	3.39%	3.44%	3.33%	0.4 NR	A
3.87%	3.66%	3.39%	3.30%	3.33%	0.4 NR	AA
0.46%	0.64%	0.64%	0.64%	0.64%	0.425	NR
0.46%	0.64%	0.64%	0.64%	0.64%	0.425	NR
					0.425	
					0.425	
					0.425	
					0.425	
					0.2	
					0.2	
1.54%	1.69%	1.69%	1.69%	1.69%	0.285 NR	NR
					0.285	
1.54%	1.69%	1.69%	1.69%	1.69%	0.285 NR	NR
					0.285	
					0.285	
1.45%	1.59%	1.96%	2.12%	2.27%	0.2 NR	NR
1.45%	1.59%	1.96%	2.12%	2.27%	0.2 NR	NR
					0.424999994	
					0.424999994	
					0.424999994	
					42.50%	
					0.424999994	
					0.4	
					0.4	
1.86%	0.019249193	0.019249193	0.0182555	0.0182555	0.4 BBB	BBB
1.81%	0.0185515	0.0185515	0.0182555	0.0182555	0.4 BBB	A
1.79%	0.018286733	0.018286733	0.0182555	0.0182555	0.4 BBB	BBB
1.86%	0.019249193	0.019249193	0.0182555	0.0182555	0.4 BBB	BBB
1.81%	1.86%	1.86%	1.83%	1.83%	0.4 BBB	A
					0.4	
2.89%	0.028595112	0.03097757	0.03097757	0.03097757	0.2 NR	BBB
2.77%	2.74%	2.96%	2.96%	2.96%	0.2 NR	A
2.75%	0.027165356	0.029428692	0.029428692	0.029428692	0.2 NR	BBB
2.89%	2.86%	3.10%	3.10%	3.10%	0.2 NR	BBB
2.77%	2.74%	2.96%	2.96%	2.96%	0.2 NR	A
					0.3	
1.73%	1.90%	1.90%	1.90%	1.90%	0.3 NR	NR
1.64%	1.81%	1.81%	1.81%	1.81%	0.3 NR	NR
0.65%	0.71%	0.77%	0.80%	0.86%	0.4 BBB	A
0.65%	0.00710016	0.007679587	0.007970993	0.008575	0.4 BBB	A
					0.4	

B	B	B	BB	BB	BB
A	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
BB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
B	B	B	BB	BB	BB
B	B	B	BB	BB	BB
BB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
A	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	AA	A	NR
BBB	BBB	BBB	A	BBB	NR
A	A	A	AA	A	NR
BB	BB	BB	BBB	BB	NR
BB	BB	BB	BBB	BB	NR
BBB	BBB	BBB	A	BBB	NR
A	A	A	AA	A	NR
					NR
					NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
BBB	A	A	A	A	BBB
A	AA	A	AA	A	A
BBB	A	A	A	A	BBB
BBB	A	A	A	A	BBB
A	AA	A	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
A	A	BBB	A	A	A
A	A	BBB	A	A	A

B	BB	BB	A	11 Utilities
BBB	A	A	A	11 Utilities
BB	BBB	BBB	A	11 Utilities
BBB	A	A	A	11 Utilities
BB	BBB	BBB	A	11 Utilities
BBB	A	A	A	11 Utilities
BB	BBB	BBB	A	11 Utilities
BB	BBB	BBB	A	11 Utilities
BBB	A	A	A	11 Utilities
			NR	Utilities
BBB	BB	BB	A	11 Utilities
A	BB	BB	A	11 Utilities
			NR	Utilities
BB	BBB	BBB	A	11 Utilities
BBB	A	A	A	11 Utilities
BBB	A	A	A	11 Utilities
BB	BBB	BBB	A	11 Utilities
BBB	A	A	A	11 Utilities
BB	BBB	BBB	A	11 Utilities
BBB	A	A	A	11 Utilities
			BB	3 Utilities
			BB	3 Utilities
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Financials
			NR	2 Financials
NR	BBB	NR	A	9 Financials
NR	BB	NR	A	9 Financials
NR	BBB	NR	A	9 Financials
			NR	Financials
NR	B	NR	A	9 Financials
NR	B	NR	A	9 Financials
NR	BB	NR	A	9 Financials
NR	BBB	NR	A	9 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
	NR		A	3 Financials
	NR		A	6 Financials
	NR		A	8 Financials
	NR		A	3 Financials
	NR		A	6 Financials
			NR	Financials
BBB			BBB	4 Financials
A			BBB	4 Financials
BBB			BBB	4 Financials
BBB			BBB	4 Financials
A			BBB	4 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
BB	NR	NR	AA	14 Industrials
BB	NR	NR	AA	14 Industrials
			NR	Industrials

Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A				
Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A				
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA		Thin	CcyGrp	CcyGrp
Europe	Netherlands	A	AA		Thin	CcyGrp	CcyGrp
India	India		B				
India	India		B				
India	India		B				
Lat.Amer	Brazil	BB	BB		Thin	Thin	Thin
Lat.Amer	Brazil	BB	BB		Thin	Thin	Thin
Europe	Italy	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BB	BB				
Europe	Italy	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA		Thin		
Europe	Spain	AA	AA		Thin		
Europe	Spain	AA	AA				
Europe	Spain	AA	AA				
Europe	Spain	AA	AA				
Europe	Spain	AA	AA				
Europe	Spain	AA	AA				
Europe	Spain	AA	AA				
Asia	Thailand	BBB	A	Thin	Thin	Thin	Thin
Asia	Thailand	BBB	A				
Asia	Thailand	BBB	A	Thin	Thin	Thin	Thin
Asia	Thailand	BBB	A				
Asia	Thailand	BBB	A				
Asia	Thailand	BBB	A	Thin	Thin	Thin	Thin
Asia	Thailand	BBB	A	Thin	Thin	Thin	Thin
Asia	Hong Kong	BB	BB				
Asia	Hong Kong	BB	BB				
Asia	Hong Kong	BB	BB				
Asia	Hong Kong	BB	BB				
Asia	Hong Kong	BB	BB				
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Spain	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Spain	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Spain	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A				
Europe	Spain	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BBB	A				
Lat.Amer	Brazil	BBB	A	Thin	Thin	Thin	Thin
Lat.Amer	Brazil	BBB	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A				

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	CcyGrp	CcyGrp	CcyGrp			
	CcyGrp	CcyGrp	CcyGrp			
	Thin					
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Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp	Thin
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	Thin	Thin	Thin	Thin	Thin	Thin
	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp		
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj		
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp		
Thin	Thin	DocAdj	DocAdj			
Thin	Thin	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

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BAPLCCADMM	31-Jul-08 BAPLC
BAPLCCHFCR	31-Jul-08 BAPLC
BAPLCCHFMM	31-Jul-08 BAPLC
BAPLCEURCR	31-Jul-08 BAPLC
BAPLCEURMM	31-Jul-08 BAPLC
BAPLCEURMR	31-Jul-08 BAPLC
BAPLCEURXR	31-Jul-08 BAPLC
BAPLCGBPCR	31-Jul-08 BAPLC
BAPLCGBPMM	31-Jul-08 BAPLC
BAPLCGBPMR	31-Jul-08 BAPLC
BAPLCGBPXR	31-Jul-08 BAPLC
BAPLCHKDMM	31-Jul-08 BAPLC
BAPLCJPYCR	31-Jul-08 BAPLC
BAPLCJPYMM	31-Jul-08 BAPLC
BAPLCSEKMM	31-Jul-08 BAPLC
BAPLCSGDMM	31-Jul-08 BAPLC
BAPLCUSDCR	31-Jul-08 BAPLC
BAPLCUSDMM	31-Jul-08 BAPLC
BAPLCUSDMR	31-Jul-08 BAPLC
BAPLCUSDXR	31-Jul-08 BAPLC
BARBADEURCR	31-Jul-08 BARBAD
BARBADEURMM	31-Jul-08 BARBAD
BARBADUSDCR	31-Jul-08 BARBAD
BARBADUSDMM	31-Jul-08 BARBAD
BASFCTEURCR	31-Jul-08 BASFCT
BASFCTEURMR	31-Jul-08 BASFCT
BASFCTEURXR	31-Jul-08 BASFCT
BASFCTUSDCR	31-Jul-08 BASFCT
BASFCTUSDMR	31-Jul-08 BASFCT
BASFCTUSDXR	31-Jul-08 BASFCT
BASFSEAUDMM	31-Jul-08 BASFSE
BASFSECHFCR	31-Jul-08 BASFSE
BASFSECHFMM	31-Jul-08 BASFSE
BASFSEEURCR	31-Jul-08 BASFSE
BASFSEEURMM	31-Jul-08 BASFSE
BASFSEEURMR	31-Jul-08 BASFSE
BASFSEEURXR	31-Jul-08 BASFSE
BASFSEGBPMM	31-Jul-08 BASFSE
BASFSEGBPMR	31-Jul-08 BASFSE
BASFSEHKDMM	31-Jul-08 BASFSE
BASFSEJPYCR	31-Jul-08 BASFSE
BASFSEJPYMM	31-Jul-08 BASFSE
BASFSENOKMM	31-Jul-08 BASFSE
BASFSESEKMM	31-Jul-08 BASFSE
BASFSESGDMM	31-Jul-08 BASFSE
BASFSETWDMM	31-Jul-08 BASFSE
BASFSEUSDCR	31-Jul-08 BASFSE
BASFSEUSDMM	31-Jul-08 BASFSE
BASFSEUSDMR	31-Jul-08 BASFSE
BASFSEUSDXR	31-Jul-08 BASFSE
BASFSEZARMM	31-Jul-08 BASFSE
BATSLNAUDCR	31-Jul-08 BATSLN
BATSLNAUDMM	31-Jul-08 BATSLN
BATSLNAUDMR	31-Jul-08 BATSLN
BATSLNCADMM	31-Jul-08 BATSLN
BATSLNCHFCR	31-Jul-08 BATSLN
BATSLNCHFMM	31-Jul-08 BATSLN
BATSLNEURCR	31-Jul-08 BATSLN
BATSLNEURMM	31-Jul-08 BATSLN
BATSLNEURMR	31-Jul-08 BATSLN
BATSLNEURXR	31-Jul-08 BATSLN
BATSLNGBPCR	31-Jul-08 BATSLN
BATSLNGBPMM	31-Jul-08 BATSLN
BATSLNGBPMR	31-Jul-08 BATSLN
BATSLNHKDMM	31-Jul-08 BATSLN
BATSLNJPYCR	31-Jul-08 BATSLN
BATSLNJPYMM	31-Jul-08 BATSLN
BATSLNJPYMR	31-Jul-08 BATSLN
BATSLNNOKMM	31-Jul-08 BATSLN
BATSLNNZDCR	31-Jul-08 BATSLN
BATSLNNZDMM	31-Jul-08 BATSLN
BATSLNRUBMM	31-Jul-08 BATSLN
BATSLNSEKMM	31-Jul-08 BATSLN
BATSLNSGDMM	31-Jul-08 BATSLN

BAE Sys PLC	05A75U	SNRFOR	CAD
BAE Sys PLC	05A75U	SNRFOR	CHF
BAE Sys PLC	05A75U	SNRFOR	CHF
BAE Sys PLC	05A75U	SNRFOR	EUR
BAE Sys PLC	05A75U	SNRFOR	EUR
BAE Sys PLC	05A75U	SNRFOR	EUR
BAE Sys PLC	05A75U	SNRFOR	EUR
BAE Sys PLC	05A75U	SNRFOR	GBP
BAE Sys PLC	05A75U	SNRFOR	GBP
BAE Sys PLC	05A75U	SNRFOR	GBP
BAE Sys PLC	05A75U	SNRFOR	GBP
BAE Sys PLC	05A75U	SNRFOR	HKD
BAE Sys PLC	05A75U	SNRFOR	JPY
BAE Sys PLC	05A75U	SNRFOR	JPY
BAE Sys PLC	05A75U	SNRFOR	SEK
BAE Sys PLC	05A75U	SNRFOR	SGD
BAE Sys PLC	05A75U	SNRFOR	USD
BAE Sys PLC	05A75U	SNRFOR	USD
BAE Sys PLC	05A75U	SNRFOR	USD
BAE Sys PLC	05A75U	SNRFOR	USD
Barbados	PTCGEA	SNRFOR	EUR
Barbados	PTCGEA	SNRFOR	EUR
Barbados	PTCGEA	SNRFOR	USD
Barbados	PTCGEA	SNRFOR	USD
BASF Catalysts LLC	06FHAI	SNRFOR	EUR
BASF Catalysts LLC	06FHAI	SNRFOR	EUR
BASF Catalysts LLC	06FHAI	SNRFOR	EUR
BASF Catalysts LLC	06FHAI	SNRFOR	USD
BASF Catalysts LLC	06FHAI	SNRFOR	USD
BASF Catalysts LLC	06FHAI	SNRFOR	USD
BASF SE	DD6837	SNRFOR	AUD
BASF SE	DD6837	SNRFOR	CHF
BASF SE	DD6837	SNRFOR	CHF
BASF SE	DD6837	SNRFOR	EUR
BASF SE	DD6837	SNRFOR	EUR
BASF SE	DD6837	SNRFOR	EUR
BASF SE	DD6837	SNRFOR	EUR
BASF SE	DD6837	SNRFOR	GBP
BASF SE	DD6837	SNRFOR	GBP
BASF SE	DD6837	SNRFOR	HKD
BASF SE	DD6837	SNRFOR	JPY
BASF SE	DD6837	SNRFOR	JPY
BASF SE	DD6837	SNRFOR	NOK
BASF SE	DD6837	SNRFOR	SEK
BASF SE	DD6837	SNRFOR	SGD
BASF SE	DD6837	SNRFOR	TWD
BASF SE	DD6837	SNRFOR	USD
BASF SE	DD6837	SNRFOR	USD
BASF SE	DD6837	SNRFOR	USD
BASF SE	DD6837	SNRFOR	USD
BASF SE	DD6837	SNRFOR	ZAR
Brit Amern Tob plc	1C148C	SNRFOR	AUD
Brit Amern Tob plc	1C148C	SNRFOR	AUD
Brit Amern Tob plc	1C148C	SNRFOR	AUD
Brit Amern Tob plc	1C148C	SNRFOR	CAD
Brit Amern Tob plc	1C148C	SNRFOR	CHF
Brit Amern Tob plc	1C148C	SNRFOR	CHF
Brit Amern Tob plc	1C148C	SNRFOR	EUR
Brit Amern Tob plc	1C148C	SNRFOR	EUR
Brit Amern Tob plc	1C148C	SNRFOR	EUR
Brit Amern Tob plc	1C148C	SNRFOR	EUR
Brit Amern Tob plc	1C148C	SNRFOR	GBP
Brit Amern Tob plc	1C148C	SNRFOR	GBP
Brit Amern Tob plc	1C148C	SNRFOR	GBP
Brit Amern Tob plc	1C148C	SNRFOR	HKD
Brit Amern Tob plc	1C148C	SNRFOR	JPY
Brit Amern Tob plc	1C148C	SNRFOR	JPY
Brit Amern Tob plc	1C148C	SNRFOR	JPY
Brit Amern Tob plc	1C148C	SNRFOR	NOK
Brit Amern Tob plc	1C148C	SNRFOR	NZD
Brit Amern Tob plc	1C148C	SNRFOR	NZD
Brit Amern Tob plc	1C148C	SNRFOR	RUB
Brit Amern Tob plc	1C148C	SNRFOR	SEK
Brit Amern Tob plc	1C148C	SNRFOR	SGD

MM	Composite	0.21%	0.27%	0.36%	0.45%	0.52%	0.59%
CR	Composite	0.22%	0.27%	0.36%	0.46%	0.53%	0.60%
MM	Composite	0.21%	0.27%	0.36%	0.45%	0.52%	0.59%
CR	Composite	0.22%	0.27%	0.36%	0.46%	0.53%	0.60%
MM	Composite	0.21%	0.27%	0.36%	0.45%	0.52%	0.59%
MR	Composite	0.21%	0.27%	0.35%	0.45%	0.51%	0.58%
XR	Composite	0.20%	0.26%	0.34%	0.43%	0.49%	0.56%
CR	Composite	0.22%	0.27%	0.36%	0.46%	0.53%	0.60%
MM	Composite	0.21%	0.27%	0.36%	0.45%	0.52%	0.59%
MR	Composite	0.002089261	0.002677164	0.003535988	0.004488341	0.00509651	0.005815688
XR	Composite	0.20%	0.26%	0.34%	0.43%	0.49%	0.56%
MM	Composite	0.21%	0.27%	0.36%	0.45%	0.52%	0.59%
CR	Composite	0.22%	0.27%	0.37%	0.47%	0.53%	0.60%
MM	Composite	0.21%	0.27%	0.36%	0.45%	0.50%	0.58%
MM	Composite	0.21%	0.27%	0.36%	0.45%	0.52%	0.59%
MM	Composite	0.21%	0.27%	0.36%	0.45%	0.52%	0.59%
CR	Composite	0.22%	0.27%	0.36%	0.46%	0.53%	0.60%
MM	Composite	0.21%	0.27%	0.36%	0.45%	0.52%	0.59%
MR	Composite	0.21%	0.27%	0.35%	0.45%	0.51%	0.58%
XR	Composite	0.20%	0.26%	0.34%	0.43%	0.49%	0.56%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite	0.47%	0.47%	0.51%	0.52%	0.41%	0.42%
XR	Composite						
CR	Composite	0.47%	0.47%	0.51%	0.52%	0.41%	0.44%
MR	Composite	0.47%	0.47%	0.51%	0.52%	0.41%	0.42%
XR	Composite						
MM	Composite	0.17%	0.21%	0.27%	0.32%	0.36%	0.41%
CR	Composite	0.18%	0.22%	0.28%	0.35%	0.37%	0.43%
MM	Composite	0.17%	0.21%	0.26%	0.32%	0.36%	0.41%
CR	Composite	0.18%	0.22%	0.28%	0.35%	0.37%	0.43%
MM	Composite	0.17%	0.21%	0.26%	0.32%	0.36%	0.41%
MR	Composite	0.17%	0.21%	0.27%	0.32%	0.35%	0.41%
XR	Composite	0.16%	0.20%	0.26%	0.31%	0.34%	0.39%
MM	Composite	0.17%	0.21%	0.26%	0.32%	0.36%	0.41%
MR	Composite						
MM	Composite	0.001713333	0.002079877	0.002648857	0.003212906	0.003585991	0.004104696
CR	Composite	0.17%	0.21%	0.27%	0.32%	0.36%	0.43%
MM	Composite	0.17%	0.21%	0.27%	0.32%	0.36%	0.41%
MM	Composite	0.17%	0.21%	0.26%	0.32%	0.36%	0.41%
MM	Composite	0.17%	0.21%	0.26%	0.32%	0.36%	0.41%
MM	Composite	0.17%	0.21%	0.26%	0.32%	0.36%	0.41%
MM	Composite	0.17%	0.21%	0.26%	0.32%	0.36%	0.41%
CR	Composite	0.18%	0.22%	0.28%	0.35%	0.37%	0.43%
MM	Composite	0.17%	0.21%	0.26%	0.32%	0.36%	0.41%
MR	Composite	0.001695486	0.002103245	0.002661018	0.003182903	0.003529469	0.004062764
XR	Composite						
MM	Composite	0.17%	0.21%	0.26%	0.32%	0.36%	0.41%
CR	Composite	0.27%	0.32%	0.47%	0.58%	0.67%	0.75%
MM	Composite	0.27%	0.32%	0.45%	0.56%	0.65%	0.72%
MR	Composite						
MM	Composite	0.28%	0.31%	0.43%	0.55%	0.64%	0.72%
CR	Composite	0.29%	0.33%	0.46%	0.57%	0.66%	0.73%
MM	Composite	0.28%	0.31%	0.43%	0.55%	0.64%	0.72%
CR	Composite	0.29%	0.33%	0.46%	0.57%	0.66%	0.73%
MM	Composite	0.28%	0.31%	0.43%	0.55%	0.64%	0.72%
MR	Composite	0.27%	0.31%	0.43%	0.54%	0.63%	0.71%
XR	Composite	0.26%	0.30%	0.42%	0.52%	0.60%	0.68%
CR	Composite	0.29%	0.33%	0.46%	0.57%	0.66%	0.73%
MM	Composite	0.28%	0.31%	0.43%	0.55%	0.64%	0.72%
MR	Composite						
MM	Composite	0.28%	0.31%	0.43%	0.55%	0.64%	0.72%
CR	Composite	0.29%	0.35%	0.46%	0.58%	0.67%	0.76%
MM	Composite	0.002763864	0.00334345	0.004415078	0.005527993	0.006437351	0.007301253
MR	Composite						
MM	Composite	0.28%	0.31%	0.43%	0.55%	0.64%	0.72%
CR	Composite	0.29%	0.33%	0.46%	0.57%	0.66%	0.73%
MM	Composite	0.28%	0.31%	0.43%	0.55%	0.64%	0.72%
MM	Composite						
MM	Composite	0.28%	0.31%	0.43%	0.55%	0.64%	0.72%
MM	Composite	0.28%	0.31%	0.43%	0.55%	0.64%	0.72%

0.65%	0.71%	0.77%	0.80%	0.86%	0.4 AA	AAA
0.65%	0.71%	0.79%	0.80%	0.86%	0.4 A	AA
0.65%	0.71%	0.77%	0.80%	0.86%	0.4 AA	AAA
0.65%	0.71%	0.79%	0.80%	0.86%	0.4 A	AA
0.65%	0.71%	0.77%	0.80%	0.86%	0.4 AA	AAA
0.64%	0.70%	0.75%	0.80%	0.86%	0.4 A	AA
0.61%	0.67%	0.73%	0.80%	0.86%	0.4 A	AA
0.65%	0.71%	0.79%	0.80%	0.86%	0.4 A	AA
0.65%	0.71%	0.77%	0.80%	0.86%	0.4 AA	AAA
0.64%	0.006979991	0.007546304	0.007970993	0.008575	0.4 A	AA
0.61%	0.67%	0.73%	0.80%	0.86%	0.4 A	AA
0.65%	0.71%	0.77%	0.80%	0.86%	0.4 AA	AAA
0.65%	0.73%	0.77%	0.80%	0.86%	0.4 BBB	A
0.63%	0.70%	0.77%	0.80%	0.86%	0.4 A	A
0.65%	0.71%	0.77%	0.80%	0.86%	0.4 AA	AAA
0.65%	0.71%	0.77%	0.80%	0.86%	0.4 AA	AAA
0.65%	0.71%	0.79%	0.80%	0.86%	0.4 A	AA
0.65%	0.71%	0.77%	0.80%	0.86%	0.4 AA	AAA
0.64%	0.70%	0.75%	0.80%	0.86%	0.4 A	AA
0.61%	0.67%	0.73%	0.80%	0.86%	0.4 A	AA
					0.200000001	
					0.200000001	
					0.200000001	
					0.200000001	
					0.4	
0.68%	0.50%	0.85%	0.88%	0.88%	0.4	NR
					0.4	
0.68%	0.50%	0.85%	0.88%	0.88%	0.4	NR
0.68%	0.50%	0.85%	0.88%	0.88%	0.4	NR
					0.4	
0.45%	0.49%	0.55%	0.57%	0.53%	0.4 BB	BBB
0.47%	0.50%	0.55%	0.57%	0.53%	0.4 BBB	A
0.45%	0.49%	0.55%	0.57%	0.53%	0.4 A	AA
0.47%	0.50%	0.55%	0.57%	0.53%	0.4 BBB	A
0.45%	0.49%	0.55%	0.57%	0.53%	0.4 A	AA
0.44%	0.48%	0.55%	0.57%	0.53%	0.4 BBB	A
0.42%	0.46%	0.55%	0.57%	0.53%	0.4 BBB	A
0.45%	0.49%	0.55%	0.57%	0.53%	0.4 A	AA
					0.4	
0.45%	0.004853946	0.005451569	0.005676203	0.005307202	0.4 A	AA
0.47%	0.51%	0.55%	0.57%	0.53%	0.4 BB	BBB
0.45%	0.49%	0.55%	0.57%	0.53%	0.4 BB	BBB
0.45%	0.49%	0.55%	0.57%	0.53%	0.4 A	AA
0.45%	0.49%	0.55%	0.57%	0.53%	0.4 A	AA
0.45%	0.49%	0.55%	0.57%	0.53%	0.4 A	AA
0.45%	0.49%	0.55%	0.57%	0.53%	0.4 A	AA
0.47%	0.50%	0.55%	0.57%	0.53%	0.4 BBB	A
0.45%	0.49%	0.55%	0.57%	0.53%	0.4 A	AA
0.44%	0.004791546	0.005451569	0.005676203	0.005307202	0.4 BBB	A
					0.4	
0.45%	0.49%	0.55%	0.57%	0.53%	0.4 A	AA
0.83%	0.83%	0.93%	0.85%	1.01%	0.4 BBB	A
0.80%	0.83%	0.93%	0.85%	1.01%	0.4 BBB	A
					0.4	
0.78%	0.83%	0.93%	0.85%	1.01%	0.4 AA	AA
0.81%	0.87%	0.93%	0.85%	1.01%	0.4 A	A
0.78%	0.83%	0.93%	0.85%	1.01%	0.4 AA	AA
0.81%	0.87%	0.93%	0.85%	1.01%	0.4 A	A
0.78%	0.83%	0.93%	0.85%	1.01%	0.4 AA	AA
0.77%	0.83%	0.93%	0.85%	1.01%	0.4 A	A
0.74%	0.79%	0.93%	0.85%	1.01%	0.4 A	A
0.81%	0.87%	0.93%	0.85%	1.01%	0.4 A	A
0.78%	0.83%	0.93%	0.85%	1.01%	0.4 AA	AA
					0.4	
0.78%	0.83%	0.93%	0.85%	1.01%	0.4 AA	AA
0.83%	0.88%	0.93%	0.85%	1.01%	0.4 BBB	BBB
0.80%	0.00848624	0.009281825	0.0085	0.010113866	0.4 A	A
					0.4	
0.78%	0.83%	0.93%	0.85%	1.01%	0.4 AA	AA
0.81%	0.87%	0.93%	0.85%	1.01%	0.4 A	A
0.78%	0.83%	0.93%	0.85%	1.01%	0.4 AA	AA
					0.4	
0.78%	0.83%	0.93%	0.85%	1.01%	0.4 AA	AA
0.78%	0.83%	0.93%	0.85%	1.01%	0.4 AA	AA

AA	AAA	AA	AAA	AA	AAA
A	A	AA	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
A	A	AA	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
A	A	AA	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA

NR	NR	NR	BBB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BBB	NR	NR
BBB	BBB	BBB	BBB	A	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	BBB	BBB	BBB
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	AAA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
BBB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
A	AA	AA	A	A	AA
AA	AAA	AA	AAA	AA	AAA
A	AA	AA	A	A	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	A	A	AA
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
A	AA	AA	A	A	AA
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA

A	NR	NR	AA	14 Industrials
BBB	NR	NR	A	7 Industrials
A	NR	NR	AA	14 Industrials
BBB	NR	NR	A	7 Industrials
A	NR	NR	AA	14 Industrials
BBB	NR	NR	AA	14 Industrials
BBB	NR	NR	AA	14 Industrials
BBB	NR	NR	A	7 Industrials
A	NR	NR	AA	14 Industrials
BBB	NR	NR	AA	14 Industrials
BBB	NR	NR	AA	14 Industrials
A	NR	NR	AA	14 Industrials
BB	NR	NR	A	4 Industrials
BB	NR	NR	A	4 Industrials
A	NR	NR	AA	14 Industrials
A	NR	NR	AA	14 Industrials
BBB	NR	NR	A	7 Industrials
A	NR	NR	AA	14 Industrials
BBB	NR	NR	AA	14 Industrials
BBB	NR	NR	AA	14 Industrials
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Basic Materials
NR	NR		NR	3 Basic Materials
			NR	Basic Materials
NR	NR		NR	3 Basic Materials
NR	NR		NR	3 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	3 Basic Materials
NR	NR	NR	A	3 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	AA	12 Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	AA	12 Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	AA	12 Consumer Goods
NR	NR	NR	AA	15 Consumer Goods
NR	NR	NR	AA	15 Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	AA	12 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	AA	12 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	AA	12 Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	AA	12 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	AA	12 Consumer Goods
NR	NR	NR	AA	12 Consumer Goods

Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	Entity Tier	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Caribbean	Barbados	BBB					
Caribbean	Barbados	BBB					
Caribbean	Barbados	BBB					
Caribbean	Barbados	BBB					
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				
Europe	Germany	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A				
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	A				
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

Thin	CcyGrp	Thin	Thin	Thin	Thin	
Thin	DocAdj	Thin	Thin	Thin	Thin	
Thin	CcyGrp	Thin	Thin	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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BATSLNTWDMM	31-Jul-08 BATSLN
BATSLNUSDCR	31-Jul-08 BATSLN
BATSLNUSDMM	31-Jul-08 BATSLN
BATSLNUSDMR	31-Jul-08 BATSLN
BATSLNUSDXR	31-Jul-08 BATSLN
BATSLN-BATIndsCHFCR	31-Jul-08 BATSLN-BATInds
BATSLN-BATIndsEURCR	31-Jul-08 BATSLN-BATInds
BATSLN-BATIndsEURMM	31-Jul-08 BATSLN-BATInds
BATSLN-BATIndsEURMR	31-Jul-08 BATSLN-BATInds
BATSLN-BATIndsGBPCR	31-Jul-08 BATSLN-BATInds
BATSLN-BATIndsGBPMM	31-Jul-08 BATSLN-BATInds
BATSLN-BATIndsJPYCR	31-Jul-08 BATSLN-BATInds
BATSLN-BATIndsJPYMR	31-Jul-08 BATSLN-BATInds
BATSLN-BATIndsUSDCR	31-Jul-08 BATSLN-BATInds
BATSLN-BATIndsUSDMM	31-Jul-08 BATSLN-BATInds
BATSLN-BATIndsUSDMR	31-Jul-08 BATSLN-BATInds
BAVCOPCR	31-Jul-08 BAV
BAVUSDCR	31-Jul-08 BAV
BAVUSDMR	31-Jul-08 BAV
BAXAUDCR	31-Jul-08 BAX
BAXAUDMR	31-Jul-08 BAX
BAXAUDXR	31-Jul-08 BAX
BAXCADMR	31-Jul-08 BAX
BAXCHFMR	31-Jul-08 BAX
BAXEURCR	31-Jul-08 BAX
BAXEURMM	31-Jul-08 BAX
BAXEURMR	31-Jul-08 BAX
BAXEURXR	31-Jul-08 BAX
BAXGBPMR	31-Jul-08 BAX
BAXGBPXR	31-Jul-08 BAX
BAXHKDMR	31-Jul-08 BAX
BAXHKDXR	31-Jul-08 BAX
BAXJPYMR	31-Jul-08 BAX
BAXJPYXR	31-Jul-08 BAX
BAXSEKMR	31-Jul-08 BAX
BAXSEKXR	31-Jul-08 BAX
BAXTWDCR	31-Jul-08 BAX
BAXUSDCR	31-Jul-08 BAX
BAXUSDMM	31-Jul-08 BAX
BAXUSDMR	31-Jul-08 BAX
BAXUSDXR	31-Jul-08 BAX
BBKBSCEURCR	31-Jul-08 BBKBSC
BBKBSCEURMM	31-Jul-08 BBKBSC
BBKBSCUSDCR	31-Jul-08 BBKBSC
BBKBSCUSDMM	31-Jul-08 BBKBSC
BBMEAEURMM	31-Jul-08 BBMEA
BBTEURCR	31-Jul-08 BBT
BBTEURMM	31-Jul-08 BBT
BBTEURMR	31-Jul-08 BBT
BBTUSDCR	31-Jul-08 BBT
BBTUSDMR	31-Jul-08 BBT
BBTUSDXR	31-Jul-08 BBT
BBTUSDCR	31-Jul-08 BBT
BBTUSDMR	31-Jul-08 BBT
BBVSMAUDMM	31-Jul-08 BBVSM
BBVSMCADMM	31-Jul-08 BBVSM
BBVSMCHFCR	31-Jul-08 BBVSM
BBVSMCHFMM	31-Jul-08 BBVSM
BBVSMEURCR	31-Jul-08 BBVSM
BBVSMEURMM	31-Jul-08 BBVSM
BBVSMEURMR	31-Jul-08 BBVSM
BBVSMEURXR	31-Jul-08 BBVSM
BBVSMGBPCR	31-Jul-08 BBVSM
BBVSMGBPMM	31-Jul-08 BBVSM
BBVSMHKDMM	31-Jul-08 BBVSM
BBVSMJPYCR	31-Jul-08 BBVSM
BBVSMJPYMM	31-Jul-08 BBVSM
BBVSMSEKMM	31-Jul-08 BBVSM
BBVSMUSDCR	31-Jul-08 BBVSM
BBVSMUSDMM	31-Jul-08 BBVSM
BBVSMUSDMR	31-Jul-08 BBVSM
BBVSMUSDXR	31-Jul-08 BBVSM
BBVSMAUDCR	31-Jul-08 BBVSM
BBVSMAUDMM	31-Jul-08 BBVSM

Brit Amern Tob plc	1C148C	SNRFOR	TWD
Brit Amern Tob plc	1C148C	SNRFOR	USD
Brit Amern Tob plc	1C148C	SNRFOR	USD
Brit Amern Tob plc	1C148C	SNRFOR	USD
Brit Amern Tob plc	1C148C	SNRFOR	USD
BAT Inds plc	GG8FGB	SNRFOR	CHF
BAT Inds plc	GG8FGB	SNRFOR	EUR
BAT Inds plc	GG8FGB	SNRFOR	EUR
BAT Inds plc	GG8FGB	SNRFOR	EUR
BAT Inds plc	GG8FGB	SNRFOR	GBP
BAT Inds plc	GG8FGB	SNRFOR	GBP
BAT Inds plc	GG8FGB	SNRFOR	JPY
BAT Inds plc	GG8FGB	SNRFOR	JPY
BAT Inds plc	GG8FGB	SNRFOR	USD
BAT Inds plc	GG8FGB	SNRFOR	USD
BAT Inds plc	GG8FGB	SNRFOR	USD
Bavaria Sa	PQ783D	SNRFOR	COP
Bavaria Sa	PQ783D	SNRFOR	USD
Bavaria Sa	PQ783D	SNRFOR	USD
Baxter Intl Inc	0H8994	SNRFOR	AUD
Baxter Intl Inc	0H8994	SNRFOR	AUD
Baxter Intl Inc	0H8994	SNRFOR	AUD
Baxter Intl Inc	0H8994	SNRFOR	CAD
Baxter Intl Inc	0H8994	SNRFOR	CHF
Baxter Intl Inc	0H8994	SNRFOR	EUR
Baxter Intl Inc	0H8994	SNRFOR	EUR
Baxter Intl Inc	0H8994	SNRFOR	EUR
Baxter Intl Inc	0H8994	SNRFOR	EUR
Baxter Intl Inc	0H8994	SNRFOR	GBP
Baxter Intl Inc	0H8994	SNRFOR	GBP
Baxter Intl Inc	0H8994	SNRFOR	HKD
Baxter Intl Inc	0H8994	SNRFOR	HKD
Baxter Intl Inc	0H8994	SNRFOR	JPY
Baxter Intl Inc	0H8994	SNRFOR	JPY
Baxter Intl Inc	0H8994	SNRFOR	SEK
Baxter Intl Inc	0H8994	SNRFOR	SEK
Baxter Intl Inc	0H8994	SNRFOR	TWD
Baxter Intl Inc	0H8994	SNRFOR	USD
Baxter Intl Inc	0H8994	SNRFOR	USD
Baxter Intl Inc	0H8994	SNRFOR	USD
Baxter Intl Inc	0H8994	SNRFOR	USD
BBK B.S.C	MNAGCK	SNRFOR	EUR
BBK B.S.C	MNAGCK	SNRFOR	EUR
BBK B.S.C	MNAGCK	SNRFOR	USD
BBK B.S.C	MNAGCK	SNRFOR	USD
B Braun Melsungen AG	DE3AG8	SNRFOR	EUR
BB&T Corp	059DCA	SNRFOR	EUR
BB&T Corp	059DCA	SNRFOR	EUR
BB&T Corp	059DCA	SNRFOR	EUR
BB&T Corp	059DCA	SNRFOR	USD
BB&T Corp	059DCA	SNRFOR	USD
BB&T Corp	059DCA	SNRFOR	USD
BB&T Corp	059DCA	SUBLT2	USD
BB&T Corp	059DCA	SUBLT2	USD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	AUD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	CAD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	CHF
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	CHF
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	EUR
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	EUR
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	EUR
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	EUR
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	GBP
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	GBP
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	HKD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	JPY
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	JPY
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	SEK
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	USD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	USD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	USD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	USD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	AUD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	AUD

MM	Composite	0.28%	0.31%	0.43%	0.55%	0.64%	0.72%
CR	Composite	0.29%	0.33%	0.46%	0.57%	0.66%	0.73%
MM	Composite	0.28%	0.31%	0.43%	0.55%	0.64%	0.72%
MR	Composite	0.27%	0.31%	0.43%	0.54%	0.63%	0.71%
XR	Composite	0.26%	0.30%	0.42%	0.52%	0.60%	0.68%
CR	Composite						
CR	Composite	0.27%	0.32%	0.43%	0.57%	0.63%	0.73%
MM	Composite	0.002690522	0.003176446	0.00428424	0.005537016	0.006292649	0.00705361
MR	Composite	0.27%	0.32%	0.43%	0.54%	0.63%	0.69%
CR	Composite	0.27%	0.32%	0.43%	0.57%	0.63%	0.73%
MM	Composite	0.27%	0.32%	0.43%	0.55%	0.63%	0.71%
CR	Composite						
MR	Composite						
CR	Composite	0.27%	0.32%	0.43%	0.57%	0.63%	0.73%
MM	Composite	0.27%	0.32%	0.43%	0.55%	0.63%	0.71%
MR	Composite	0.27%	0.32%	0.43%	0.54%	0.63%	0.69%
CR	Composite	0.55%	0.67%	0.82%	0.91%	1.23%	1.39%
CR	Composite	0.55%	0.67%	0.82%	0.91%	1.23%	1.39%
MR	Composite	0.55%	0.67%	0.82%	0.91%	1.23%	1.32%
CR	Composite	0.12%	0.08%	0.11%	0.13%	0.18%	0.21%
MR	Composite	0.001248589	0.000800814	0.001147259	0.00134721	0.001844007	0.002145337
XR	Composite	0.12%	0.08%	0.11%	0.13%	0.18%	0.21%
MR	Composite	0.13%	0.08%	0.12%	0.14%	0.19%	0.22%
MR	Composite	0.13%	0.08%	0.12%	0.14%	0.19%	0.22%
CR	Composite	0.13%	0.09%	0.12%	0.14%	0.20%	0.23%
MM	Composite	0.13%	0.08%	0.12%	0.14%	0.19%	0.22%
MR	Composite	0.13%	0.08%	0.12%	0.14%	0.19%	0.22%
XR	Composite	0.12%	0.08%	0.11%	0.13%	0.18%	0.21%
MR	Composite	0.13%	0.08%	0.12%	0.14%	0.19%	0.22%
XR	Composite	0.12%	0.08%	0.11%	0.13%	0.18%	0.21%
MR	Composite	0.13%	0.08%	0.12%	0.14%	0.19%	0.22%
XR	Composite	0.12%	0.08%	0.11%	0.13%	0.18%	0.21%
MR	Composite	0.001248589	0.000800814	0.001147259	0.00134721	0.001844007	0.002145337
XR	Composite	0.001248589	0.000800814	0.001147259	0.00134721	0.001844007	0.002145337
MR	Composite	0.001252667	0.000791	0.001166953	0.001372581	0.001892879	0.002188868
XR	Composite	0.12%	0.08%	0.11%	0.13%	0.18%	0.21%
CR	Composite	0.13%	0.09%	0.12%	0.14%	0.20%	0.23%
CR	Composite	0.13%	0.09%	0.12%	0.14%	0.20%	0.23%
MM	Composite	0.001274447	0.000799326	0.001170455	0.001381762	0.001896764	0.002200693
MR	Composite	0.13%	0.08%	0.12%	0.14%	0.19%	0.22%
XR	Composite	0.12%	0.08%	0.11%	0.13%	0.18%	0.21%
CR	Composite	1.45%	0.99%	1.55%	1.60%	1.70%	1.95%
MM	Composite	1.45%	0.99%	1.55%	1.60%	1.70%	1.95%
CR	Composite	1.45%	0.99%	1.55%	1.60%	1.70%	1.95%
MM	Composite	1.45%	0.99%	1.55%	1.60%	1.70%	1.95%
MM	Composite	0.80%	0.80%	1.08%	1.44%	1.44%	1.85%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.11%	0.11%	0.84%	0.84%	0.84%	1.58%
MR	Composite	0.001052236	0.001052236	0.84%	0.008411118	0.008411118	0.01577
XR	Composite	0.11%	0.11%	0.84%	0.84%	0.84%	1.58%
CR	Composite						
MR	Composite	0.01175	0.01175	0.01175	0.013185	0.013185	0.013185
MM	Composite	0.30%	0.36%	0.49%	0.60%	0.67%	0.74%
MM	Composite	0.29%	0.34%	0.47%	0.59%	0.66%	0.73%
CR	Composite	0.31%	0.36%	0.51%	0.61%	0.70%	0.77%
MM	Composite	0.29%	0.34%	0.47%	0.59%	0.66%	0.73%
CR	Composite	0.31%	0.36%	0.51%	0.61%	0.70%	0.77%
MM	Composite	0.29%	0.34%	0.47%	0.59%	0.66%	0.73%
MR	Composite	0.29%	0.36%	0.47%	0.59%	0.66%	0.73%
XR	Composite						
CR	Composite	0.003067138	0.36%	0.51%	0.61%	0.70%	0.77%
MM	Composite	0.29%	0.34%	0.47%	0.59%	0.66%	0.73%
MM	Composite	0.29%	0.003423347	0.004733962	0.005925838	0.006649828	0.007320138
CR	Composite	0.30%	0.36%	0.49%	0.60%	0.67%	0.74%
MM	Composite	0.30%	0.36%	0.49%	0.60%	0.67%	0.74%
MM	Composite	0.29%	0.34%	0.47%	0.59%	0.66%	0.73%
CR	Composite	0.31%	0.36%	0.51%	0.61%	0.70%	0.77%
MM	Composite	0.002944453	0.003423347	0.004733962	0.005925838	0.006649828	0.007320138
MR	Composite	0.29%	0.36%	0.47%	0.59%	0.66%	0.73%
XR	Composite						
CR	Composite	0.57%	0.67%	0.91%	1.08%	1.27%	1.40%
MM	Composite	0.55%	0.64%	0.87%	1.08%	1.22%	1.34%

0.78%	0.83%	0.93%	0.85%	1.01%	0.4 AA	AA
0.81%	0.87%	0.93%	0.85%	1.01%	0.4 A	A
0.78%	0.83%	0.93%	0.85%	1.01%	0.4 AA	AA
0.77%	0.83%	0.93%	0.85%	1.01%	0.4 A	A
0.74%	0.79%	0.93%	0.85%	1.01%	0.4 A	A
					0.4	
0.80%	0.88%	0.90%	0.90%	0.90%	0.4 NR	NR
0.77%	0.008512373	0.009015345	0.009015345	0.009015345	0.4 NR	NR
0.76%	0.84%	0.90%	0.90%	0.90%	0.4 NR	NR
0.80%	0.88%	0.90%	0.90%	0.90%	0.4 NR	NR
0.77%	0.85%	0.90%	0.90%	0.90%	0.4 NR	NR
					0.4	
					0.4	
0.80%	0.88%	0.90%	0.90%	0.90%	0.4 NR	NR
0.77%	0.85%	0.90%	0.90%	0.90%	0.4 NR	NR
0.76%	0.84%	0.90%	0.90%	0.90%	0.4 NR	NR
1.59%	1.76%	1.87%	1.93%		0.3 NR	NR
1.59%	1.76%	1.87%	1.93%		0.3 NR	NR
1.51%	1.68%	1.77%	1.83%		0.3 NR	NR
0.24%	0.28%	0.41%	0.47%	0.52%	0.4 BB	BBB
0.24%	0.002826534	0.004085	0.0047052	0.005204022	0.4 BB	BBB
0.24%	0.28%	0.41%	0.47%	0.52%	0.4 BB	BBB
0.25%	0.29%	0.41%	0.47%	0.52%	0.4 A	AA
0.25%	0.29%	0.41%	0.47%	0.52%	0.4 A	AA
0.26%	0.30%	0.41%	0.50%	0.52%	0.4 BBB	A
0.25%	0.29%	0.41%	0.48%	0.52%	0.4 BBB	A
0.25%	0.29%	0.41%	0.47%	0.52%	0.4 A	AA
0.24%	0.27%	0.41%	0.46%	0.52%	0.4 BBB	A
0.25%	0.29%	0.41%	0.47%	0.52%	0.4 A	AA
0.24%	0.27%	0.41%	0.46%	0.52%	0.4 BBB	A
0.25%	0.29%	0.41%	0.47%	0.52%	0.4 A	AA
0.24%	0.27%	0.41%	0.46%	0.52%	0.4 BBB	A
0.24%	0.002826534	0.004085	0.0047052	0.005204022	40.00% BB	BBB
0.24%	0.002826534	0.004085	0.0047052	0.005204022	BB	BBB
0.25%	0.002866552	0.004085	0.004703778	0.005204022	40.00% A	AA
0.24%	0.27%	0.41%	0.46%	0.52%	40.00% BBB	A
0.26%	0.30%	0.41%	0.50%	0.52%	40.00% BBB	A
0.26%	0.30%	0.41%	0.50%	0.52%	40.00% BBB	A
0.25%	0.002883535	0.004085	0.004778879	0.005204022	0.4 BBB	A
0.25%	0.29%	0.41%	0.47%	0.52%	40.00% A	AA
0.24%	0.27%	0.41%	0.46%	0.52%	40.00% BBB	A
2.05%	2.15%	2.15%	2.15%	2.00%	40.00% NR	NR
2.05%	2.15%	2.15%	2.15%	2.00%	40.00% NR	NR
2.05%	2.15%	2.15%	2.15%	2.00%	40.00% NR	NR
2.05%	2.15%	2.15%	2.15%	2.00%	40.00% NR	NR
2.11%	2.46%	2.46%	2.46%	2.46%	40.00%	NR
					40.00%	
					40.00%	
					40.00%	
1.39%	1.19%	1.19%	1.19%	1.19%	40.00%	NR
1.39%	0.0119377	0.0119377	0.0119377	0.0119377	40.00%	NR
1.39%	1.19%	1.19%	1.19%	1.19%	40.00%	NR
					22.50%	
0.013185	0.0134577	0.0134577	0.0134577	0.01412725	22.50%	NR
0.76%	0.78%	0.80%	0.83%	0.90%	40.00% BB	BBB
0.76%	0.78%	0.80%	0.83%	0.90%	40.00% BBB	A
0.78%	0.80%	0.83%	0.86%	0.94%	0.4 BBB	A
0.76%	0.78%	0.80%	0.83%	0.90%	0.4 BBB	A
0.78%	0.80%	0.83%	0.86%	0.94%	0.4 BBB	A
0.76%	0.78%	0.80%	0.83%	0.90%	0.4 BBB	A
0.75%	0.77%	0.79%	0.82%	0.89%	0.4 BBB	A
					40.00%	
0.78%	0.80%	0.83%	0.86%	0.94%	0.4 BBB	A
0.76%	0.78%	0.80%	0.83%	0.90%	0.4 BBB	A
0.76%	0.007820472	0.008001797	0.00825425	0.009006667	0.4 BBB	A
0.76%	0.78%	0.80%	0.83%	0.90%	0.4 BB	BBB
0.76%	0.78%	0.80%	0.83%	0.90%	0.4 BB	BBB
0.76%	0.78%	0.80%	0.83%	0.90%	0.4 BBB	A
0.78%	0.80%	0.83%	0.86%	0.94%	0.4 BBB	A
0.76%	0.007820472	0.008001797	0.00825425	0.009006667	0.4 BBB	A
0.75%	0.77%	0.79%	0.82%	0.89%	0.4 BBB	A
					0.4	
1.43%	1.45%	1.42%	1.45%	1.38%	0.2 BBB	BBB
1.38%	1.39%	1.42%	1.45%	1.38%	0.2 A	A

AA	AAA	AA	AAA	AA	AAA
A	AA	AA	A	A	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	BBB	NR	BBB	BBB	BBB
NR	A	NR	A	A	A
NR	BBB	NR	BBB	BBB	BBB
NR	BBB	NR	BBB	BBB	BBB
NR	A	NR	A	A	A
NR	BBB	NR	BBB	BBB	BBB
NR	A	NR	A	A	A
NR	BBB	NR	BBB	BBB	BBB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BBB	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
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NR	NR	NR	NR	NR	NR
NR	NR		NR	NR	NR
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			NR		NR
	NR				NR
A	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AA
AA	AAA	AAA	AAA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	A	A

NR	NR	NR	AA	12 Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	AA	12 Consumer Goods
NR	NR	NR	AA	15 Consumer Goods
NR	NR	NR	AA	15 Consumer Goods
			NR	Consumer Goods
NR			NR	4 Consumer Goods
NR			NR	3 Consumer Goods
NR			NR	4 Consumer Goods
NR			NR	4 Consumer Goods
NR			NR	3 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR			NR	4 Consumer Goods
NR			NR	3 Consumer Goods
NR			NR	4 Consumer Goods
BBB	BBB		NR	3 Consumer Goods
BBB	BBB		NR	3 Consumer Goods
BBB	BBB		NR	3 Consumer Goods
NR	BB	NR	A	12 Health Care
NR	BB	NR	A	12 Health Care
NR	BB	NR	A	12 Health Care
NR	A	NR	BBB	11 Health Care
NR	A	NR	BBB	11 Health Care
NR	BBB	NR	A	12 Health Care
NR	BBB	NR	A	12 Health Care
NR	A	NR	BBB	11 Health Care
NR	BBB	NR	BBB	9 Health Care
NR	A	NR	BBB	11 Health Care
NR	BBB	NR	BBB	9 Health Care
NR	A	NR	BBB	11 Health Care
NR	BBB	NR	BBB	9 Health Care
NR	BB	NR	A	12 Health Care
NR	BB	NR	A	12 Health Care
NR	A	NR	BBB	11 Health Care
NR	BBB	NR	BBB	9 Health Care
NR	BBB	NR	A	12 Health Care
NR	BBB	NR	A	12 Health Care
NR	BBB	NR	A	12 Health Care
NR	A	NR	BBB	11 Health Care
NR	BBB	NR	BBB	9 Health Care
		NR	NR	2 Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
			NR	2 Health Care
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
		NR	NR	Financials
BB	BB	BB	AA	14 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	A	5 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	A	5 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
			NR	Financials
BBB	BBB	BBB	A	5 Financials
A	A	A	AA	14 Financials
A	A	A	AA	14 Financials
BB	BB	BB	AA	14 Financials
BB	BB	BB	AA	14 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	A	5 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
			NR	Financials
BB	BB	NR	A	3 Financials
BB	BB	NR	A	3 Financials

Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	A	A	Thin	Thin	Thin	CcyGrp
Europe	United Kingdom	A	A	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	A	A	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	A	A	Thin	Thin	Thin	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	A	A	Thin	Thin	Thin	CcyGrp
Europe	United Kingdom	A	A	Thin	Thin	Thin	DocAdj
Lat.Amer	Colombia	BB	BBB	Thin	Thin	Thin	Thin
Lat.Amer	Colombia	BB	BBB	Thin	Thin	Thin	Thin
Lat.Amer	Colombia	BB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Bahrain	A	A	Thin	Thin	Thin	Thin
Asia	Bahrain	A	A	Thin	Thin	Thin	Thin
Asia	Bahrain	A	A	Thin	Thin	Thin	Thin
Asia	Bahrain	A	A	Thin	Thin	Thin	Thin
Europe	Germany		BBB		Thin	Thin	Thin
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
N.Amer	United States	AA	A		Thin		
N.Amer	United States	AA	A		Thin		
N.Amer	United States	AA	A		Thin		
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin		Thin
Europe	Spain	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	AA				
Europe	Spain	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	AA				
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	Entity Tier
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin

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BBVSMEURCR	31-Jul-08 BBVSM
BBVSMEURMM	31-Jul-08 BBVSM
BBVSMEURMR	31-Jul-08 BBVSM
BBVSMEURXR	31-Jul-08 BBVSM
BBVSMGBPCR	31-Jul-08 BBVSM
BBVSMGBPMM	31-Jul-08 BBVSM
BBVSMGBPMR	31-Jul-08 BBVSM
BBVSMHKDMM	31-Jul-08 BBVSM
BBVSMJPYMM	31-Jul-08 BBVSM
BBVSMSGDMM	31-Jul-08 BBVSM
BBVSMTWDCR	31-Jul-08 BBVSM
BBVSMTWDMM	31-Jul-08 BBVSM
BBVSMUSDCR	31-Jul-08 BBVSM
BBVSMUSDMM	31-Jul-08 BBVSM
BBVSMUSDMR	31-Jul-08 BBVSM
BBVSMZARMM	31-Jul-08 BBVSM
BBYAUDMR	31-Jul-08 BBY
BBYCHFMR	31-Jul-08 BBY
BBYEURCR	31-Jul-08 BBY
BBYEURMM	31-Jul-08 BBY
BBYEURMR	31-Jul-08 BBY
BBYEURXR	31-Jul-08 BBY
BBYJPYCR	31-Jul-08 BBY
BBYJPYMR	31-Jul-08 BBY
BBYUSDCR	31-Jul-08 BBY
BBYUSDMM	31-Jul-08 BBY
BBYUSDMR	31-Jul-08 BBY
BBYUSDXR	31-Jul-08 BBY
BBYEURMM	31-Jul-08 BBY
BBYEURMR	31-Jul-08 BBY
BBYEURXR	31-Jul-08 BBY
BBYJPYXR	31-Jul-08 BBY
BBYUSDCR	31-Jul-08 BBY
BBYUSDMM	31-Jul-08 BBY
BBYUSDMR	31-Jul-08 BBY
BBYUSDXR	31-Jul-08 BBY
BCAUDMR	31-Jul-08 BC
BCAUDXR	31-Jul-08 BC
BCCADMR	31-Jul-08 BC
BCEURCR	31-Jul-08 BC
BCEURMM	31-Jul-08 BC
BCEURMR	31-Jul-08 BC
BCEURXR	31-Jul-08 BC
BCGBPMR	31-Jul-08 BC
BCHKDMR	31-Jul-08 BC
BCJPYMR	31-Jul-08 BC
BCNOKMR	31-Jul-08 BC
BCSGDMR	31-Jul-08 BC
BCTWDMR	31-Jul-08 BC
BCUSDCR	31-Jul-08 BC
BCUSDMM	31-Jul-08 BC
BCUSDMR	31-Jul-08 BC
BCUSDXR	31-Jul-08 BC
BCASUSDXR	31-Jul-08 BCAS
BCASUSDMR	31-Jul-08 BCAS
BCASUSDXR	31-Jul-08 BCAS
BCEAUDMR	31-Jul-08 BCE
BCECADCR	31-Jul-08 BCE
BCECADMR	31-Jul-08 BCE
BCECHFMR	31-Jul-08 BCE
BCEDKKMR	31-Jul-08 BCE
BCEEURCR	31-Jul-08 BCE
BCEEURMM	31-Jul-08 BCE
BCEEURMR	31-Jul-08 BCE
BCEEURXR	31-Jul-08 BCE
BCEJPYMR	31-Jul-08 BCE
BCESGDMR	31-Jul-08 BCE
BCEUSDCR	31-Jul-08 BCE
BCEUSDMM	31-Jul-08 BCE
BCEUSDMR	31-Jul-08 BCE
BCEUSDXR	31-Jul-08 BCE
BCE-BellCanadaJPYMR	31-Jul-08 BCE-BellCanada
BCE-BellCanadaUSDCR	31-Jul-08 BCE-BellCanada
BCE-BellCanadaUSDMR	31-Jul-08 BCE-BellCanada

Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	EUR
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	EUR
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	EUR
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	EUR
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	GBP
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	GBP
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	GBP
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	HKD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	JPY
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	SGD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	TWD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	TWD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	USD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	USD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	USD
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	ZAR
Best Buy Co Inc	08EB67	SNRFOR	AUD
Best Buy Co Inc	08EB67	SNRFOR	CHF
Best Buy Co Inc	08EB67	SNRFOR	EUR
Best Buy Co Inc	08EB67	SNRFOR	EUR
Best Buy Co Inc	08EB67	SNRFOR	EUR
Best Buy Co Inc	08EB67	SNRFOR	EUR
Best Buy Co Inc	08EB67	SNRFOR	JPY
Best Buy Co Inc	08EB67	SNRFOR	JPY
Best Buy Co Inc	08EB67	SNRFOR	USD
Best Buy Co Inc	08EB67	SNRFOR	USD
Best Buy Co Inc	08EB67	SNRFOR	USD
Best Buy Co Inc	08EB67	SNRFOR	USD
Best Buy Co Inc	08EB67	SUBLT2	EUR
Best Buy Co Inc	08EB67	SUBLT2	EUR
Best Buy Co Inc	08EB67	SUBLT2	EUR
Best Buy Co Inc	08EB67	SUBLT2	JPY
Best Buy Co Inc	08EB67	SUBLT2	USD
Best Buy Co Inc	08EB67	SUBLT2	USD
Best Buy Co Inc	08EB67	SUBLT2	USD
Best Buy Co Inc	08EB67	SUBLT2	USD
Brunswick Corp	1C8747	SNRFOR	AUD
Brunswick Corp	1C8747	SNRFOR	AUD
Brunswick Corp	1C8747	SNRFOR	CAD
Brunswick Corp	1C8747	SNRFOR	EUR
Brunswick Corp	1C8747	SNRFOR	EUR
Brunswick Corp	1C8747	SNRFOR	EUR
Brunswick Corp	1C8747	SNRFOR	EUR
Brunswick Corp	1C8747	SNRFOR	GBP
Brunswick Corp	1C8747	SNRFOR	HKD
Brunswick Corp	1C8747	SNRFOR	JPY
Brunswick Corp	1C8747	SNRFOR	NOK
Brunswick Corp	1C8747	SNRFOR	SGD
Brunswick Corp	1C8747	SNRFOR	TWD
Brunswick Corp	1C8747	SNRFOR	USD
Brunswick Corp	1C8747	SNRFOR	USD
Brunswick Corp	1C8747	SNRFOR	USD
Brunswick Corp	1C8747	SNRFOR	USD
Boise Cascade LLC	09GACO	SECDOM	USD
Boise Cascade LLC	09GACO	SNRFOR	USD
Boise Cascade LLC	09GACO	SNRFOR	USD
BCE Inc	05A87F	SNRFOR	AUD
BCE Inc	05A87F	SNRFOR	CAD
BCE Inc	05A87F	SNRFOR	CAD
BCE Inc	05A87F	SNRFOR	CHF
BCE Inc	05A87F	SNRFOR	DKK
BCE Inc	05A87F	SNRFOR	EUR
BCE Inc	05A87F	SNRFOR	EUR
BCE Inc	05A87F	SNRFOR	EUR
BCE Inc	05A87F	SNRFOR	EUR
BCE Inc	05A87F	SNRFOR	JPY
BCE Inc	05A87F	SNRFOR	SGD
BCE Inc	05A87F	SNRFOR	USD
BCE Inc	05A87F	SNRFOR	USD
BCE Inc	05A87F	SNRFOR	USD
BCE Inc	05A87F	SNRFOR	USD
Bell Cda	07EFN4	SNRFOR	JPY
Bell Cda	07EFN4	SNRFOR	USD
Bell Cda	07EFN4	SNRFOR	USD

CR	Composite	0.60%	0.68%	0.93%	1.13%	1.29%	1.43%
MM	Composite	0.005733125	0.006504393	0.008928118	0.010762841	0.012111724	0.013483388
MR	Composite	0.57%	0.64%	0.88%	1.07%	1.20%	1.34%
XR	Composite	0.55%	0.62%	0.85%	1.03%	1.16%	1.29%
CR	Composite	0.60%	0.68%	0.93%	1.13%	1.29%	1.43%
MM	Composite	0.57%	0.65%	0.89%	1.08%	1.21%	1.35%
MR	Composite						
MM	Composite	0.57%	0.65%	0.89%	1.08%	1.21%	1.35%
MM	Composite	0.56%	0.65%	0.90%	1.08%	1.23%	1.36%
MM	Composite	0.005733125	0.006504393	0.008928118	0.010762841	0.012111724	0.013483388
CR	Composite	0.60%	0.68%	0.93%	1.13%	1.29%	1.43%
MM	Composite	0.57%	0.65%	0.89%	1.08%	1.21%	1.35%
CR	Composite	0.60%	0.68%	0.93%	1.13%	1.29%	1.43%
MM	Composite	0.57%	0.65%	0.89%	1.08%	1.21%	1.35%
MR	Composite	0.57%	0.64%	0.88%	1.07%	1.20%	1.34%
MM	Composite	0.57%	0.65%	0.89%	1.08%	1.21%	1.35%
MR	Composite	0.85%	0.85%	1.23%	1.27%	1.60%	1.80%
MR	Composite	0.85%	0.85%	1.23%	1.27%	1.60%	1.80%
CR	Composite	0.0085	0.0085	0.012947368	0.013407729	0.016836075	0.018933131
MM	Composite	0.85%	0.85%	1.24%	1.29%	1.62%	1.82%
MR	Composite	0.85%	0.85%	1.23%	1.27%	1.60%	1.80%
XR	Composite						
CR	Composite						
MR	Composite	0.85%	0.85%	1.23%	1.27%	1.60%	1.80%
CR	Composite	0.85%	0.85%	1.29%	1.34%	1.68%	1.89%
MM	Composite						
MR	Composite	0.85%	0.85%	1.23%	1.27%	1.60%	1.80%
XR	Composite	0.0085	0.0085	0.011846842	0.012268072	0.015405008	0.017323815
MM	Composite						
MR	Composite	1.10%	1.10%	1.52%	1.71%	1.95%	2.19%
XR	Composite	1.10%	1.10%	1.52%	1.65%	1.95%	2.19%
XR	Composite	1.10%	1.10%	1.52%	1.68%	1.95%	2.19%
CR	Composite						
MM	Composite						
MR	Composite	1.10%	1.10%	1.52%	1.71%	1.95%	2.19%
XR	Composite	1.10%	1.10%	1.52%	1.65%	1.95%	2.19%
MR	Composite	0.029832225	0.028627969	0.030217632	0.033109102	0.036440346	0.03804222
XR	Composite						
MR	Composite	3.00%	2.88%	3.02%	3.34%	3.65%	3.83%
CR	Composite	3.15%	3.03%	3.23%	3.52%	3.84%	4.03%
MM	Composite						
MR	Composite	0.030011562	0.028842858	0.030246651	0.033366099	0.036488493	0.038319522
XR	Composite	2.89%	2.83%	3.00%	3.24%	3.49%	3.69%
MR	Composite	3.00%	2.88%	3.02%	3.34%	3.65%	3.83%
MR	Composite	3.00%	2.88%	3.02%	3.34%	3.65%	3.83%
MR	Composite	2.98%	2.86%	3.02%	3.31%	3.70%	3.85%
MR	Composite	3.00%	2.88%	3.02%	3.34%	3.65%	3.83%
MR	Composite	3.00%	2.88%	3.02%	3.34%	3.65%	3.83%
MR	Composite	0.030011562	0.028842858	0.030246651	0.033366099	0.036488493	0.038319522
CR	Composite	3.15%	3.03%	3.23%	3.52%	3.84%	4.03%
MM	Composite						
MR	Composite	3.00%	2.88%	3.02%	3.34%	3.65%	3.83%
XR	Composite	0.028856332	0.02827191	0.029972622	0.032362041	0.034934234	0.036869824
XR	Composite	0.68%	0.68%	0.68%	0.68%	0.81%	0.95%
MR	Composite	0.004412	0.004412	0.0070735	0.0091745	0.96%	0.0100335
XR	Composite	0.44%	0.44%	0.71%	0.92%	0.96%	1.00%
MR	Composite	1.26%	1.10%	2.00%	2.67%	3.03%	3.28%
CR	Composite						
MR	Composite						
MR	Composite	1.26%	1.10%	2.00%	2.67%	3.04%	3.28%
MR	Composite	1.26%	1.10%	2.00%	2.67%	3.04%	3.28%
CR	Composite	1.33%	1.16%	2.11%	2.81%	3.21%	3.46%
MM	Composite						
MR	Composite	1.26%	1.10%	2.00%	2.67%	3.04%	3.28%
XR	Composite						
MR	Composite	1.26%	1.10%	2.00%	2.67%	3.03%	3.28%
MR	Composite	0.012598667	0.01100135	0.019999628	0.026731835	0.030369644	0.032846724
CR	Composite	1.33%	1.16%	2.11%	2.81%	3.21%	3.46%
MM	Composite						
MR	Composite	1.26%	1.10%	2.00%	2.67%	3.04%	3.28%
XR	Composite	1.21%	1.06%	1.93%	2.58%	2.94%	3.16%
MR	Composite						
CR	Composite	0.48%	1.71%	1.66%	2.78%	3.07%	3.36%
MR	Composite	0.00475	0.016208333	0.0166	0.026363333	0.029163333	0.03194375

1.44%	1.46%	1.47%	1.51%	1.38%	0.2 BBB	A
1.36%	0.01394382	0.014111122	0.014482106	0.013759181	0.2 A	AA
1.35%	1.38%	1.40%	1.43%	1.38%	0.2 BBB	A
1.30%	1.33%	1.35%	1.38%	1.38%	0.2 BBB	A
1.44%	1.46%	1.47%	1.51%	1.38%	0.2 BBB	A
1.36%	1.39%	1.41%	1.45%	1.38%	0.2 A	AA
					0.2	
1.36%	1.39%	1.41%	1.45%	1.38%	0.2 A	AA
1.38%	1.40%	1.42%	1.45%	1.38%	0.2 BB	BBB
1.36%	0.01394382	0.014111122	0.014482106	0.013759181	0.2 A	AA
1.44%	1.46%	1.47%	1.51%	1.38%	0.2 BBB	A
1.36%	1.39%	1.41%	1.45%	1.38%	0.2 A	AA
1.44%	1.46%	1.47%	1.51%	1.38%	0.2 BBB	A
1.36%	1.39%	1.41%	1.45%	1.38%	0.2 A	AA
1.35%	1.38%	1.40%	1.43%	1.38%	0.2 BBB	A
1.36%	1.39%	1.41%	1.45%	1.38%	0.2 A	AA
1.85%	1.86%	2.16%	3.31%	2.74%	0.4	NR
1.85%	1.87%	2.16%	3.31%	2.74%	0.4	NR
1.95%	0.019654148	0.02275	0.033079	0.027446	0.4	NR
1.87%	1.89%	2.18%	3.31%	2.74%	0.4	NR
1.85%	1.87%	2.16%	3.31%	2.74%	0.4	NR
					0.4	
					0.4	
1.85%	1.86%	2.16%	3.31%	2.74%	0.4	NR
1.95%	1.97%	2.27%	3.31%	2.74%	0.4	NR
					0.4	
1.85%	1.87%	2.16%	3.31%	2.74%	0.4	NR
1.78%	0.017983546	0.02081625	0.033079	0.027446	0.4	NR
					0.4	
2.23%	2.31%	2.31%	2.31%	2.31%	0.4	NR
2.23%	2.31%	2.31%	2.31%	2.31%	0.4	NR
2.23%	2.31%	2.31%	2.31%	2.31%	0.4	NR
					0.4	
					0.4	
2.23%	2.31%	2.31%	2.31%	2.31%	0.4	NR
2.23%	2.31%	2.31%	2.31%	2.31%	0.4	NR
3.63%	0.03473157	0.035000462	0.035279603	0.034489641	0.4 BB	BBB
					0.4	
3.66%	3.50%	3.52%	3.55%	3.50%	0.4 A	AA
3.87%	3.69%	3.70%	3.73%	3.68%	0.4 BBB	A
					0.4	
3.66%	0.035001347	0.035221157	0.03550863	0.034983613	0.4 A	AA
3.57%	3.35%	3.39%	3.41%	3.55%	0.4 BBB	A
3.66%	3.50%	3.52%	3.55%	3.50%	0.4 A	AA
3.66%	3.50%	3.52%	3.55%	3.50%	0.4 A	AA
3.63%	3.44%	3.50%	3.53%	3.30%	0.4 BB	BBB
3.66%	3.50%	3.52%	3.55%	3.50%	0.4 A	AA
3.66%	3.50%	3.52%	3.55%	3.50%	0.4 A	AA
3.66%	0.035001347	0.035221157	0.03550863	0.034983613	0.4 A	AA
3.87%	3.69%	3.70%	3.73%	3.68%	0.4 BBB	A
					0.4	
3.66%	3.50%	3.52%	3.55%	3.50%	0.4 A	AA
3.57%	0.033547179	0.033856686	0.034132837	0.035453333	0.4 BBB	A
1.22%	1.22%	1.22%	1.22%	1.22%		
0.0100335	0.0100335	0.0100335	0.0100335	0.0100335	0.705	NR
1.00%	1.00%	1.00%	1.00%	1.00%	0.705	NR
3.12%	2.96%	3.14%	3.27%	3.35%	0.4 BB	BBB
					0.4	
					0.4	
3.13%	2.89%	3.15%	3.27%	3.35%	0.4 A	AA
3.13%	2.89%	3.15%	3.27%	3.35%	0.4 A	AA
3.29%	3.08%	3.32%	3.44%	3.35%	0.4 BBB	A
					0.4	
3.13%	2.89%	3.15%	3.27%	3.35%	0.4 A	AA
					0.4	
3.12%	2.96%	3.14%	3.27%	3.35%	0.4 BB	BBB
3.13%	0.028946057	0.03149168	0.032721107	0.033472845	0.4 A	AA
3.29%	3.08%	3.32%	3.44%	3.35%	0.4 BBB	A
					0.4	
3.13%	2.89%	3.15%	3.27%	3.35%	0.4 A	AA
3.01%	2.82%	3.04%	3.15%	3.35%	0.4 BBB	A
					0.4	
3.27%	2.87%	2.97%	3.33%	3.33%	0.4 NR	BB
3.10%	0.028675	0.0297338	0.033275	0.0333	0.4 NR	B

A	A	A	A	A	A
AAA	AAA	AA	AAA	AA	AAA
AA	AA	A	AA	A	AA
AA	AA	A	AA	A	AA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AA	AAA
AAA	AAA	AA	AAA	AA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AA	AAA
AA	AA	A	AA	A	AA
AAA	AAA	AA	AAA	AA	AAA
B	B	BBB	BB	BB	BB
BBB	BBB	AA	A	A	A
BB	BB	A	BBB	BBB	BBB
BB	BB	A	BBB	BBB	BBB
BBB	BBB	AA	A	A	A
B	B	BBB	BB	BB	BB
BB	BB	A	BBB	BBB	BBB
BBB	BBB	AA	A	A	A
BB	BB	A	BBB	BBB	BBB
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
BBB	A	BBB	A	BBB	A
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
BBB	A	A	A	BBB	A
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	A	AA	A	AA
	NR		NR	BBB	
NR	NR		NR		
NR	NR		NR		
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
NR	BBB	BBB	BBB	BBB	NR
NR	A	A	A	A	NR

BBB	BBB	NR	A	4 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	13 Financials
BBB	BBB	NR	AA	13 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	AA	12 Financials
			NR	Financials
A	A	NR	AA	12 Financials
BB	BB	NR	AA	13 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	13 Financials
A	A	NR	AA	12 Financials
BB	NR	NR	BBB	7 Consumer Services
A	NR	NR	BBB	7 Consumer Services
BBB	NR	NR	BBB	7 Consumer Services
BBB	NR	NR	BBB	7 Consumer Services
A	NR	NR	BBB	7 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	NR	NR	BBB	7 Consumer Services
BBB	NR	NR	BBB	7 Consumer Services
			NR	Consumer Services
A	NR	NR	BBB	7 Consumer Services
BBB	NR	NR	BBB	7 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
BBB	BBB	BBB	AA	12 Consumer Goods
			NR	Consumer Goods
AA	AA	AA	AA	12 Consumer Goods
A	A	A	AA	12 Consumer Goods
			NR	Consumer Goods
AA	AA	AA	AA	12 Consumer Goods
A	A	A	AA	6 Consumer Goods
AA	AA	AA	AA	12 Consumer Goods
AA	AA	AA	AA	12 Consumer Goods
BBB	BBB	A	AA	3 Consumer Goods
AA	AA	AA	AA	12 Consumer Goods
AA	AA	AA	AA	12 Consumer Goods
AA	AA	AA	AA	12 Consumer Goods
A	A	A	AA	12 Consumer Goods
			NR	Consumer Goods
AA	AA	AA	AA	12 Consumer Goods
A	A	A	AA	6 Consumer Goods
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
BBB	BB	BB	A	12 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
A	A	BB	A	12 Telecommunications
A	A	BB	A	12 Telecommunications
A	BBB	BB	A	12 Telecommunications
			NR	Telecommunications
A	A	BB	A	12 Telecommunications
			NR	Telecommunications
BBB	BB	BB	A	12 Telecommunications
A	A	BB	A	12 Telecommunications
A	BBB	BB	A	12 Telecommunications
			NR	Telecommunications
A	A	BB	A	12 Telecommunications
A	BBB	BB	A	12 Telecommunications
			NR	Telecommunications
NR	NR	NR	NR	4 Telecommunications
NR	NR	NR	NR	4 Telecommunications

Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA				
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA		Thin	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA		Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA		Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA		Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA		Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA		Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA		Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	Thin	DocAdj
N.Amer	United States	BBB	AA		Thin	Thin	DocAdj
N.Amer	United States	BBB	AA		Thin	Thin	Entity Tier
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	Thin	DocAdj
N.Amer	United States	BBB	AA		Thin	Thin	DocAdj
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB				Thin
N.Amer	United States	B	BBB		Thin	Thin	Thin
N.Amer	United States	B	BBB		Thin	Thin	Thin
N.Amer	Canada	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	Canada	BB	BB	Thin	CcyGrp	Thin	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
	Thin	CcyGrp				
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin

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BCE-BellCanadaUSDXR	31-Jul-08 BCE-BellCanada
BCFWCUSDMR	31-Jul-08 BCFWC
BCFWCUSDXR	31-Jul-08 BCFWC
BCFWCUSDMR	31-Jul-08 BCFWC
BCFWCUSDXR	31-Jul-08 BCFWC
BCHB-CIMBUSDCR	31-Jul-08 BCHB-CIMB
BCHB-CIMBBEURCR	31-Jul-08 BCHB-CIMBB
BCHB-CIMBBEURMM	31-Jul-08 BCHB-CIMBB
BCHB-CIMBBUSDCR	31-Jul-08 BCHB-CIMBB
BCHB-CIMBBUSDMR	31-Jul-08 BCHB-CIMBB
BCHB-CIMBBUSDXR	31-Jul-08 BCHB-CIMBB
BCHB-CIMBBCHFCR	31-Jul-08 BCHB-CIMBB
BCHB-CIMBBEURCR	31-Jul-08 BCHB-CIMBB
BCHB-CIMBBJPYCR	31-Jul-08 BCHB-CIMBB
BCHB-CIMBBUSDCR	31-Jul-08 BCHB-CIMBB
BCHB-CIMBBUSDMR	31-Jul-08 BCHB-CIMBB
BCHINLAUDMR	31-Jul-08 BCHINL
BCHINLEURCR	31-Jul-08 BCHINL
BCHINLEURMM	31-Jul-08 BCHINL
BCHINLEURMR	31-Jul-08 BCHINL
BCHINLGBPCR	31-Jul-08 BCHINL
BCHINLGBPMM	31-Jul-08 BCHINL
BCHINLHKDCR	31-Jul-08 BCHINL
BCHINLJPYCR	31-Jul-08 BCHINL
BCHINLUSDCR	31-Jul-08 BCHINL
BCHINLUSDMM	31-Jul-08 BCHINL
BCHINLUSDMR	31-Jul-08 BCHINL
BCHINLUSDXR	31-Jul-08 BCHINL
BCMIFCHFMM	31-Jul-08 BCMIF
BCMIFEURCR	31-Jul-08 BCMIF
BCMIFEURMM	31-Jul-08 BCMIF
BCMIFEURMR	31-Jul-08 BCMIF
BCMIFEURXR	31-Jul-08 BCMIF
BCMIFGBPMM	31-Jul-08 BCMIF
BCMIFGBPMR	31-Jul-08 BCMIF
BCMIFUSDCR	31-Jul-08 BCMIF
BCMIFUSDMM	31-Jul-08 BCMIF
BCMIFEURMM	31-Jul-08 BCMIF
BCMIFEURMR	31-Jul-08 BCMIF
BCMIHEURMM	31-Jul-08 BCMIH
BCMIHEURMR	31-Jul-08 BCMIH
BCMIHEURXR	31-Jul-08 BCMIH
BCPNAUDMM	31-Jul-08 BCPN
BCPNCADMM	31-Jul-08 BCPN
BCPNCHFCR	31-Jul-08 BCPN
BCPNCHFMM	31-Jul-08 BCPN
BCPNEURCR	31-Jul-08 BCPN
BCPNEURMM	31-Jul-08 BCPN
BCPNEURMR	31-Jul-08 BCPN
BCPNGBPCR	31-Jul-08 BCPN
BCPNGBPMM	31-Jul-08 BCPN
BCPNJPYCR	31-Jul-08 BCPN
BCPNJPYMM	31-Jul-08 BCPN
BCPNSEKMM	31-Jul-08 BCPN
BCPNUSDCR	31-Jul-08 BCPN
BCPNUSDMM	31-Jul-08 BCPN
BCPNUSDMR	31-Jul-08 BCPN
BCPNUSDXR	31-Jul-08 BCPN
BCPNAUDMM	31-Jul-08 BCPN
BCPNEURCR	31-Jul-08 BCPN
BCPNEURMM	31-Jul-08 BCPN
BCPNEURMR	31-Jul-08 BCPN
BCPNHKDMM	31-Jul-08 BCPN
BCPNJPYMM	31-Jul-08 BCPN
BCPNTWDMM	31-Jul-08 BCPN
BCPNUSDCR	31-Jul-08 BCPN
BCPNUSDMM	31-Jul-08 BCPN
BCPNUSDMR	31-Jul-08 BCPN
BCPNUSDXR	31-Jul-08 BCPN
BCPN-FinBankEURCR	31-Jul-08 BCPN-FinBank
BCPN-FinBankEURMM	31-Jul-08 BCPN-FinBank
BCPN-FinBankEURMR	31-Jul-08 BCPN-FinBank
BCPN-FinBankEURXR	31-Jul-08 BCPN-FinBank
BCPN-FinBankUSDCR	31-Jul-08 BCPN-FinBank

Bell Cda	07EFN4	SNRFOR	USD
Burlington Coat Factory Whse Corp	1D36CG	SECDOM	USD
Burlington Coat Factory Whse Corp	1D36CG	SECDOM	USD
Burlington Coat Factory Whse Corp	1D36CG	SNRFOR	USD
Burlington Coat Factory Whse Corp	1D36CG	SNRFOR	USD
CIMB Invt Bk BHD	YZ797U	SUBLT2	USD
CIMB Bk BHD	YZ797J	SNRFOR	EUR
CIMB Bk BHD	YZ797J	SNRFOR	EUR
CIMB Bk BHD	YZ797J	SNRFOR	USD
CIMB Bk BHD	YZ797J	SNRFOR	USD
CIMB Bk BHD	YZ797J	SNRFOR	USD
CIMB Bk BHD	YZ797J	SUBLT2	CHF
CIMB Bk BHD	YZ797J	SUBLT2	EUR
CIMB Bk BHD	YZ797J	SUBLT2	JPY
CIMB Bk BHD	YZ797J	SUBLT2	USD
CIMB Bk BHD	YZ797J	SUBLT2	USD
Bk of China Ltd	YZ4CAG	SNRFOR	AUD
Bk of China Ltd	YZ4CAG	SNRFOR	EUR
Bk of China Ltd	YZ4CAG	SNRFOR	EUR
Bk of China Ltd	YZ4CAG	SNRFOR	EUR
Bk of China Ltd	YZ4CAG	SNRFOR	GBP
Bk of China Ltd	YZ4CAG	SNRFOR	GBP
Bk of China Ltd	YZ4CAG	SNRFOR	HKD
Bk of China Ltd	YZ4CAG	SNRFOR	JPY
Bk of China Ltd	YZ4CAG	SNRFOR	USD
Bk of China Ltd	YZ4CAG	SNRFOR	USD
Bk of China Ltd	YZ4CAG	SNRFOR	USD
Bk of China Ltd	YZ4CAG	SNRFOR	USD
BCM Ireland Fin Ltd	GH19IO	SNRFOR	CHF
BCM Ireland Fin Ltd	GH19IO	SNRFOR	EUR
BCM Ireland Fin Ltd	GH19IO	SNRFOR	EUR
BCM Ireland Fin Ltd	GH19IO	SNRFOR	EUR
BCM Ireland Fin Ltd	GH19IO	SNRFOR	EUR
BCM Ireland Fin Ltd	GH19IO	SNRFOR	GBP
BCM Ireland Fin Ltd	GH19IO	SNRFOR	GBP
BCM Ireland Fin Ltd	GH19IO	SNRFOR	USD
BCM Ireland Fin Ltd	GH19IO	SNRFOR	USD
BCM Ireland Fin Ltd	GH19IO	SUBLT2	EUR
BCM Ireland Fin Ltd	GH19IO	SUBLT2	EUR
BCM IRELAND Hldgs Ltd		SECDOM	EUR
BCM IRELAND Hldgs Ltd		SECDOM	EUR
BCM IRELAND Hldgs Ltd		SECDOM	EUR
Bco Comercial Portugues SA	05EDBG	SNRFOR	AUD
Bco Comercial Portugues SA	05EDBG	SNRFOR	CAD
Bco Comercial Portugues SA	05EDBG	SNRFOR	CHF
Bco Comercial Portugues SA	05EDBG	SNRFOR	CHF
Bco Comercial Portugues SA	05EDBG	SNRFOR	EUR
Bco Comercial Portugues SA	05EDBG	SNRFOR	EUR
Bco Comercial Portugues SA	05EDBG	SNRFOR	EUR
Bco Comercial Portugues SA	05EDBG	SNRFOR	GBP
Bco Comercial Portugues SA	05EDBG	SNRFOR	GBP
Bco Comercial Portugues SA	05EDBG	SNRFOR	JPY
Bco Comercial Portugues SA	05EDBG	SNRFOR	JPY
Bco Comercial Portugues SA	05EDBG	SNRFOR	SEK
Bco Comercial Portugues SA	05EDBG	SNRFOR	USD
Bco Comercial Portugues SA	05EDBG	SNRFOR	USD
Bco Comercial Portugues SA	05EDBG	SNRFOR	USD
Bco Comercial Portugues SA	05EDBG	SNRFOR	USD
Bco Comercial Portugues SA	05EDBG	SUBLT2	AUD
Bco Comercial Portugues SA	05EDBG	SUBLT2	EUR
Bco Comercial Portugues SA	05EDBG	SUBLT2	EUR
Bco Comercial Portugues SA	05EDBG	SUBLT2	EUR
Bco Comercial Portugues SA	05EDBG	SUBLT2	HKD
Bco Comercial Portugues SA	05EDBG	SUBLT2	JPY
Bco Comercial Portugues SA	05EDBG	SUBLT2	TWD
Bco Comercial Portugues SA	05EDBG	SUBLT2	USD
Bco Comercial Portugues SA	05EDBG	SUBLT2	USD
Bco Comercial Portugues SA	05EDBG	SUBLT2	USD
Bco Comercial Portugues SA	05EDBG	SUBLT2	USD
BCP Fin Bk Ltd	GG9949	SNRFOR	EUR
BCP Fin Bk Ltd	GG9949	SNRFOR	EUR
BCP Fin Bk Ltd	GG9949	SNRFOR	EUR
BCP Fin Bk Ltd	GG9949	SNRFOR	EUR
BCP Fin Bk Ltd	GG9949	SNRFOR	USD

XR	Composite	0.00475	0.015611184	0.0166	0.025392053	0.028088895	0.030766875
MR	Composite						
XR	Composite						
MR	Composite	12.33%	13.60%	14.58%	14.63%	14.76%	15.28%
XR	Composite	0.12325	0.135995451	0.140414777	0.140908201	0.141964886	0.146898813
CR	Composite	1.00%	1.18%	1.35%	1.54%	1.75%	1.94%
CR	Composite	0.005310715	0.005296	0.00625	0.00755	0.00895	0.01025
MM	Composite						
CR	Composite	0.53%	0.53%	0.63%	0.76%	0.90%	1.03%
MR	Composite	0.53%	0.53%	0.63%	0.76%	0.90%	1.03%
XR	Composite						
CR	Composite	0.69%	0.88%	0.81%	1.04%	1.05%	1.14%
CR	Composite	0.69%	0.88%	0.81%	1.04%	1.05%	1.14%
CR	Composite						
CR	Composite	0.69%	0.88%	0.81%	1.04%	1.05%	1.14%
MR	Composite	0.006875	0.0088	0.00809375	0.0104	0.0105375	0.011375
MR	Composite	0.51%	0.59%	0.84%	0.98%	1.11%	1.25%
CR	Composite	0.51%	0.60%	0.81%	0.98%	1.12%	1.26%
MM	Composite	0.0051375	0.005747828	0.007785345	0.009411904	0.01075841	0.012098574
MR	Composite						
CR	Composite	0.51%	0.60%	0.81%	0.98%	1.12%	1.26%
MM	Composite						
CR	Composite	0.0051375	0.005987321	0.008109734	0.009804066	0.011206677	0.012602681
CR	Composite	0.51%	0.59%	0.84%	0.98%	1.11%	1.25%
CR	Composite	0.51%	0.60%	0.81%	0.98%	1.12%	1.26%
MM	Composite						
MR	Composite	0.51%	0.57%	0.77%	0.93%	1.06%	1.20%
XR	Composite	0.51%	0.55%	0.74%	0.90%	1.03%	1.15%
MM	Composite	2.79%	2.97%	4.32%	5.37%	5.77%	6.14%
CR	Composite	2.79%	3.09%	4.50%	5.60%	6.01%	6.40%
MM	Composite	2.79%	2.97%	4.32%	5.37%	5.77%	6.14%
MR	Composite						
XR	Composite	2.79%	2.83%	4.12%	5.12%	5.50%	5.86%
MM	Composite	0.027917975	0.029654575	0.043222624	0.053747472	0.057663704	0.061431393
MR	Composite						
CR	Composite	2.79%	3.09%	4.50%	5.60%	6.01%	6.40%
MM	Composite	2.79%	2.97%	4.32%	5.37%	5.77%	6.14%
MM	Composite	2.52%	3.20%	4.56%	5.40%	5.90%	6.20%
MR	Composite						
MM	Composite	3.50%	3.50%	3.50%	3.50%	3.50%	3.50%
MR	Composite	3.50%	3.50%	3.50%	3.50%	3.50%	3.50%
XR	Composite	3.50%	3.50%	3.50%	3.50%	3.50%	3.50%
MM	Composite	0.35%	0.38%	0.49%	0.60%	0.68%	0.76%
MM	Composite	0.00346756	0.003671162	0.004872124	0.005971054	0.006723145	0.007553201
CR	Composite	0.35%	0.38%	0.52%	0.62%	0.71%	0.79%
MM	Composite	0.35%	0.37%	0.49%	0.60%	0.67%	0.76%
CR	Composite	0.35%	0.38%	0.52%	0.62%	0.71%	0.79%
MM	Composite	0.35%	0.37%	0.49%	0.60%	0.67%	0.76%
MR	Composite	0.35%	0.37%	0.48%	0.59%	0.67%	0.75%
CR	Composite	0.35%	0.38%	0.52%	0.62%	0.71%	0.79%
MM	Composite	0.35%	0.37%	0.49%	0.60%	0.67%	0.76%
CR	Composite	0.35%	0.38%	0.49%	0.60%	0.68%	0.76%
MM	Composite	0.00346756	0.003784179	0.004933967	0.006016398	0.00679681	0.00761984
MM	Composite	0.35%	0.37%	0.49%	0.60%	0.67%	0.76%
CR	Composite	0.35%	0.38%	0.52%	0.62%	0.71%	0.79%
MM	Composite	0.35%	0.37%	0.49%	0.60%	0.67%	0.76%
MR	Composite	0.35%	0.37%	0.48%	0.59%	0.67%	0.75%
XR	Composite						
MM	Composite	0.73%	0.78%	1.00%	1.19%	1.35%	1.51%
CR	Composite	0.76%	0.79%	1.05%	1.24%	1.40%	1.57%
MM	Composite	0.72%	0.75%	0.98%	1.19%	1.34%	1.50%
MR	Composite	0.72%	0.75%	0.98%	1.18%	1.33%	1.48%
MM	Composite	0.72%	0.75%	0.98%	1.19%	1.34%	1.50%
MM	Composite	0.73%	0.78%	1.00%	1.19%	1.35%	1.51%
MM	Composite	0.72%	0.75%	0.98%	1.19%	1.34%	1.50%
CR	Composite	0.76%	0.79%	1.05%	1.24%	1.40%	1.57%
MM	Composite	0.72%	0.75%	0.98%	1.19%	1.34%	1.50%
MR	Composite	0.72%	0.75%	0.98%	1.18%	1.33%	1.48%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						

2.99%	0.028675	0.0297338	0.033275	0.0333	0.4 NR	BB
					0.4	
					0.4	
14.10%	13.84%	12.23%	13.49%	13.53%	0.4 NR	NR
13.55%	0.133285543	0.12225	0.129956561	0.13525	0.4 NR	NR
2.05%	2.15%	2.21%	2.22%	2.42%	0.225 NR	NR
1.09%	0.01166	0.014278883	0.0179755	0.019528	0.399999997 NR	NR
					0.399999997	
1.09%	1.17%	1.43%	1.80%	1.95%	0.399999997 NR	NR
1.09%	1.17%	1.43%	1.80%	1.95%	0.399999997 NR	NR
					0.399999997	
1.51%	1.29%	2.12%	2.13%	2.26%	0.2 NR	NR
1.51%	1.29%	2.12%	2.13%	2.26%	0.2 NR	NR
					0.2	
1.51%	1.29%	2.12%	2.13%	2.26%	0.2 NR	NR
1.51%	0.01291085	0.021220924	0.021312577	0.022625	0.2 NR	NR
1.32%	1.43%	1.69%	1.55%	1.62%	0.328 NR	BB
1.33%	1.43%	1.69%	1.55%	1.62%	0.3475 NR	A
1.28%	0.013689325	0.01618861	0.014875795	0.0155904	0.328 NR	BBB
					0.328	
1.33%	1.43%	1.69%	1.55%	1.62%	0.3475 NR	A
					0.328	
1.33%	0.014259714	0.016863135	0.015495619	0.01624	0.3475 NR	A
1.32%	1.43%	1.69%	1.55%	1.62%	0.328 NR	BB
1.33%	1.43%	1.69%	1.55%	1.62%	0.3475 NR	A
					0.328	
1.27%	1.35%	1.60%	1.47%	1.54%	32.80% NR	BBB
1.22%	1.30%	1.54%	1.42%	1.49%	0.328 NR	BBB
6.29%	6.45%	6.50%	6.47%	6.53%	0.4 NR	AA
6.55%	6.72%	6.50%	6.74%	6.53%	0.4 NR	A
6.29%	6.45%	6.50%	6.47%	6.53%	0.4 NR	AA
					0.4	
5.99%	6.15%	6.50%	6.17%	6.53%	0.4 NR	A
6.29%	0.064477318	0.065023975	0.064736575	0.0652559	0.4 NR	AA
					0.4	
6.55%	6.72%	6.50%	6.74%	6.53%	0.4 NR	A
6.29%	6.45%	6.50%	6.47%	6.53%	0.4 NR	AA
6.35%	6.50%	6.50%	6.50%	6.50%	0.4 NR	NR
					0.4	
3.50%	3.50%	3.50%	3.50%	3.50%	0.7	
3.50%	3.50%	3.50%	3.50%	3.50%	0.7	
3.50%	3.50%	3.50%	3.50%	3.50%	0.7	
0.78%	0.79%	0.79%	0.78%	1.02%	0.4 NR	BBB
0.77%	0.00785902	0.007898381	0.00784111	0.010190083	0.4 NR	AA
0.81%	0.83%	0.82%	0.78%	1.02%	0.4 NR	A
0.77%	0.79%	0.79%	0.78%	1.02%	0.4 NR	AA
0.81%	0.83%	0.82%	0.78%	1.02%	0.4 NR	A
0.77%	0.79%	0.79%	0.78%	1.02%	0.4 NR	AA
0.76%	0.78%	0.78%	0.78%	1.02%	0.4 NR	A
0.81%	0.83%	0.82%	0.78%	1.02%	0.4 NR	A
0.77%	0.79%	0.79%	0.78%	1.02%	0.4 NR	AA
0.78%	0.79%	0.79%	0.78%	1.02%	0.4 NR	BBB
0.78%	0.007937946	0.00789171	0.00784111	0.010190083	0.4 NR	BBB
0.77%	0.79%	0.79%	0.78%	1.02%	0.4 NR	AA
0.81%	0.83%	0.82%	0.78%	1.02%	0.4 NR	A
0.77%	0.79%	0.79%	0.78%	1.02%	0.4 NR	AA
0.76%	0.78%	0.78%	0.78%	1.02%	0.4 NR	A
					0.4	
1.52%	1.53%	1.52%	1.47%	1.63%	0.2 BB	BBB
1.60%	1.62%	1.57%	1.47%	1.63%	0.2 BBB	A
1.51%	1.52%	1.50%	1.47%	1.63%	0.2 A	A
1.50%	1.51%	1.49%	1.47%	1.63%	0.2 BBB	A
1.51%	1.52%	1.50%	1.47%	1.63%	0.2 A	A
1.52%	1.53%	1.52%	1.47%	1.63%	0.2 BB	BBB
1.51%	1.52%	1.50%	1.47%	1.63%	0.2 A	A
1.60%	1.62%	1.57%	1.47%	1.63%	20.00% BBB	A
1.51%	1.52%	1.50%	1.47%	1.63%	20.00% A	A
1.50%	1.51%	1.49%	1.47%	1.63%	0.2 BBB	A
					0.2	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	

NR	BBB	BBB	BBB	BBB	NR
B	B	BB	B	B	B
BBB	BBB	BBB	BB	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	NR	A	NR	NR	NR
			NR		
			NR		
			NR		
BBB	BBB	A	BBB	A	A
AA	AA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
BBB	BBB	A	BBB	A	A
BBB	BBB	A	BBB	A	A
AA	AA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
A	A	A	A	AA	AA
BBB	BBB	BBB	BBB	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
A	A	A	A	AA	AA
AA	AA	AA	AA	AAA	AAA
BBB	BBB	BBB	BBB	A	A
AA	AA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
A	A	A	A	AA	AA

NR	NR	NR	NR	4 Telecommunications
			NR	Consumer Services
			NR	Consumer Services
NR	B	NR	BBB	3 Consumer Services
NR	BB	NR	BBB	3 Consumer Services
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
BB	BB	BB	A	8 Financials
A	A	A	A	8 Financials
BBB	BBB	BBB	A	8 Financials
			NR	Financials
A	A	A	A	8 Financials
			NR	Financials
A	A	A	A	8 Financials
BB	BB	BB	A	8 Financials
A	A	A	A	8 Financials
			NR	Financials
BBB	BBB	BBB	A	8 Financials
BBB	BBB	BBB	A	8 Financials
NR	A	NR	A	11 Telecommunications
NR	BBB	NR	A	11 Telecommunications
NR	A	NR	A	11 Telecommunications
			NR	Telecommunications
NR	BBB	NR	A	11 Telecommunications
NR	A	NR	A	11 Telecommunications
			NR	Telecommunications
NR	BBB	NR	A	11 Telecommunications
NR	A	NR	A	11 Telecommunications
			NR	2 Telecommunications
			NR	Telecommunications
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
BB	NR	NR	AA	10 Financials
A	NR	NR	AA	10 Financials
BBB	NR	NR	A	4 Financials
A	NR	NR	AA	10 Financials
BBB	NR	NR	A	4 Financials
A	NR	NR	AA	10 Financials
BBB	NR	NR	AA	10 Financials
BBB	NR	NR	A	4 Financials
A	NR	NR	AA	10 Financials
BB	NR	NR	AA	10 Financials
BB	NR	NR	AA	10 Financials
A	NR	NR	AA	10 Financials
BBB	NR	NR	A	4 Financials
A	NR	NR	AA	10 Financials
BBB	NR	NR	AA	10 Financials
			NR	Financials
BB	BB	NR	AA	10 Financials
BBB	BB	NR	A	3 Financials
A	BB	NR	AA	9 Financials
BBB	BB	NR	AA	10 Financials
A	BB	NR	AA	9 Financials
BB	BB	NR	AA	10 Financials
A	BB	NR	AA	9 Financials
BBB	BB	NR	A	3 Financials
A	BB	NR	AA	9 Financials
BBB	BB	NR	AA	10 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials

N.Amer	Canada	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	B	CCC	Thin	Thin	CcyGrp	CcyGrp
Asia	Malaysia	BBB		Thin	Thin	Thin	Thin
Asia	Malaysia	BBB	AA	Thin	Thin	Thin	Thin
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA	Thin	Thin	Thin	Thin
Asia	Malaysia	BBB	AA	Thin	Thin	Thin	Thin
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA	Thin	Thin	Thin	Thin
Asia	Malaysia	BBB	AA	Thin	Thin	Thin	Thin
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA	Thin	Thin	Thin	Thin
Asia	Malaysia	BBB	AA	Thin	Thin	Thin	Thin
Asia	China	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	China	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	China	A	AA				
Asia	China	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	AA				
Asia	China	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	China	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	AA				
Asia	China	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	China	A	AA	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	B	B	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	B	B				
OffShore	Cayman Islands	B	B	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	B	B				
OffShore	Cayman Islands	B	B	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	B	B	Thin	Thin	CcyGrp	Thin
OffShore	Cayman Islands	B	B				
Europe	Ireland	BB					
Europe	Ireland	BB					
Europe	Ireland	BB					
Europe	Portugal	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Portugal	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	AA				
Europe	Portugal	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Portugal	A	AA	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Portugal	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Portugal	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Portugal	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	AA				
OffShore	Cayman Islands	A	A				
OffShore	Cayman Islands	A	A				
OffShore	Cayman Islands	A	A				
OffShore	Cayman Islands	A	A				
OffShore	Cayman Islands	A	A				

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	Thin	Thin	Thin			
	Thin					
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin

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BCPN-FinBankUSDMM	31-Jul-08 BCPN-FinBank
BCPN-FinBankUSDMR	31-Jul-08 BCPN-FinBank
BCPN-FinBankEURCR	31-Jul-08 BCPN-FinBank
BCPN-FinBankEURMM	31-Jul-08 BCPN-FinBank
BCPN-FinBankEURMR	31-Jul-08 BCPN-FinBank
BCPN-FinBankEURXR	31-Jul-08 BCPN-FinBank
BCPN-FinBankUSDCR	31-Jul-08 BCPN-FinBank
BCPN-FinBankUSDMM	31-Jul-08 BCPN-FinBank
BCREURMR	31-Jul-08 BCR
BCRUSDMR	31-Jul-08 BCR
BDKAUDMR	31-Jul-08 BDK
BDKAUDXR	31-Jul-08 BDK
BDKCADMR	31-Jul-08 BDK
BDKCHFMR	31-Jul-08 BDK
BDKEURCR	31-Jul-08 BDK
BDKEURMM	31-Jul-08 BDK
BDKEURMR	31-Jul-08 BDK
BDKEURXR	31-Jul-08 BDK
BDKHKDMR	31-Jul-08 BDK
BDKJPYMR	31-Jul-08 BDK
BDKSGDMR	31-Jul-08 BDK
BDKTWDMR	31-Jul-08 BDK
BDKUSDCR	31-Jul-08 BDK
BDKUSDMM	31-Jul-08 BDK
BDKUSDMR	31-Jul-08 BDK
BDKUSDXR	31-Jul-08 BDK
BDOUUSDCR	31-Jul-08 BDOU
BDOUUSDMR	31-Jul-08 BDOU
BDXEURMM	31-Jul-08 BDX
BDXEURMR	31-Jul-08 BDX
BDXUSDCR	31-Jul-08 BDX
BDXUSDMM	31-Jul-08 BDX
BDXUSDMR	31-Jul-08 BDX
BDXUSDXR	31-Jul-08 BDX
BEAVEURMM	31-Jul-08 BEAV
BEAVEURMR	31-Jul-08 BEAV
BEAVUSDCR	31-Jul-08 BEAV
BEAVUSDMM	31-Jul-08 BEAV
BEAVUSDMR	31-Jul-08 BEAV
BEAVUSDXR	31-Jul-08 BEAV
BEAVUSDCR	31-Jul-08 BEAV
BEAVUSDMR	31-Jul-08 BEAV
BEAVUSDXR	31-Jul-08 BEAV
BECEURMM	31-Jul-08 BEC
BECEURMR	31-Jul-08 BEC
BECEURXR	31-Jul-08 BEC
BECUSDCR	31-Jul-08 BEC
BECUSDMM	31-Jul-08 BEC
BECUSDMR	31-Jul-08 BEC
BECUSDXR	31-Jul-08 BEC
BEG-BebfCHFMM	31-Jul-08 BEG-Bebf
BEG-BebfEURCR	31-Jul-08 BEG-Bebf
BEG-BebfEURMM	31-Jul-08 BEG-Bebf
BEG-BebfEURMR	31-Jul-08 BEG-Bebf
BEG-BebfGBPCR	31-Jul-08 BEG-Bebf
BEG-BebfGBPMM	31-Jul-08 BEG-Bebf
BEG-BebfUSDCR	31-Jul-08 BEG-Bebf
BEG-BebfUSDMM	31-Jul-08 BEG-Bebf
BELGCHFCR	31-Jul-08 BELG
BELGEURCR	31-Jul-08 BELG
BELGEURMM	31-Jul-08 BELG
BELGEURMR	31-Jul-08 BELG
BELGHKDCR	31-Jul-08 BELG
BELGSGDCR	31-Jul-08 BELG
BELGUSDCR	31-Jul-08 BELG
BELGUSDMM	31-Jul-08 BELG
BELGUSDMR	31-Jul-08 BELG
BELUNAJPYCR	31-Jul-08 BELUNA
BELUNAJPYXR	31-Jul-08 BELUNA
BELUNAUSDCR	31-Jul-08 BELUNA
BENEURCR	31-Jul-08 BEN
BENEURMM	31-Jul-08 BEN
BENEURMR	31-Jul-08 BEN
BENJPYMR	31-Jul-08 BEN

BCP Fin Bk Ltd	GG9949	SNRFOR	USD
BCP Fin Bk Ltd	GG9949	SNRFOR	USD
BCP Fin Bk Ltd	GG9949	SUBLT2	EUR
BCP Fin Bk Ltd	GG9949	SUBLT2	EUR
BCP Fin Bk Ltd	GG9949	SUBLT2	EUR
BCP Fin Bk Ltd	GG9949	SUBLT2	EUR
BCP Fin Bk Ltd	GG9949	SUBLT2	USD
BCP Fin Bk Ltd	GG9949	SUBLT2	USD
C R Bard Inc	06DABB	SNRFOR	EUR
C R Bard Inc	06DABB	SNRFOR	USD
Black & Decker Corp	09A8GG	SNRFOR	AUD
Black & Decker Corp	09A8GG	SNRFOR	AUD
Black & Decker Corp	09A8GG	SNRFOR	CAD
Black & Decker Corp	09A8GG	SNRFOR	CHF
Black & Decker Corp	09A8GG	SNRFOR	EUR
Black & Decker Corp	09A8GG	SNRFOR	EUR
Black & Decker Corp	09A8GG	SNRFOR	EUR
Black & Decker Corp	09A8GG	SNRFOR	EUR
Black & Decker Corp	09A8GG	SNRFOR	HKD
Black & Decker Corp	09A8GG	SNRFOR	JPY
Black & Decker Corp	09A8GG	SNRFOR	SGD
Black & Decker Corp	09A8GG	SNRFOR	TWD
Black & Decker Corp	09A8GG	SNRFOR	USD
Black & Decker Corp	09A8GG	SNRFOR	USD
Black & Decker Corp	09A8GG	SNRFOR	USD
Black & Decker Corp	09A8GG	SNRFOR	USD
Bco De Oro Unibank Inc	05EEAA	SNRFOR	USD
Bco De Oro Unibank Inc	05EEAA	SNRFOR	USD
Becton Dickinson & Co	07CDGF	SNRFOR	EUR
Becton Dickinson & Co	07CDGF	SNRFOR	EUR
Becton Dickinson & Co	07CDGF	SNRFOR	USD
Becton Dickinson & Co	07CDGF	SNRFOR	USD
Becton Dickinson & Co	07CDGF	SNRFOR	USD
Becton Dickinson & Co	07CDGF	SNRFOR	USD
BE Aerospace Inc	05A8B9	SNRFOR	EUR
BE Aerospace Inc	05A8B9	SNRFOR	EUR
BE Aerospace Inc	05A8B9	SNRFOR	USD
BE Aerospace Inc	05A8B9	SNRFOR	USD
BE Aerospace Inc	05A8B9	SNRFOR	USD
BE Aerospace Inc	05A8B9	SNRFOR	USD
BE Aerospace Inc	05A8B9	SUBLT2	USD
BE Aerospace Inc	05A8B9	SUBLT2	USD
BE Aerospace Inc	05A8B9	SUBLT2	USD
BECKMAN COULTER INC	07CD92	SNRFOR	EUR
BECKMAN COULTER INC	07CD92	SNRFOR	EUR
BECKMAN COULTER INC	07CD92	SNRFOR	EUR
BECKMAN COULTER INC	07CD92	SNRFOR	USD
BECKMAN COULTER INC	07CD92	SNRFOR	USD
BECKMAN COULTER INC	07CD92	SNRFOR	USD
BECKMAN COULTER INC	07CD92	SNRFOR	USD
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	CHF
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	EUR
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	EUR
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	EUR
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	GBP
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	GBP
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	USD
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	USD
Kdom Belgium	BC236K	SNRFOR	CHF
Kdom Belgium	BC236K	SNRFOR	EUR
Kdom Belgium	BC236K	SNRFOR	EUR
Kdom Belgium	BC236K	SNRFOR	EUR
Kdom Belgium	BC236K	SNRFOR	HKD
Kdom Belgium	BC236K	SNRFOR	SGD
Kdom Belgium	BC236K	SNRFOR	USD
Kdom Belgium	BC236K	SNRFOR	USD
Kdom Belgium	BC236K	SNRFOR	USD
BELLUNA CO LTD	JJ46A4	SNRFOR	JPY
BELLUNA CO LTD	JJ46A4	SNRFOR	JPY
BELLUNA CO LTD	JJ46A4	SNRFOR	USD
Franklin Res Inc	389A74	SNRFOR	EUR
Franklin Res Inc	389A74	SNRFOR	EUR
Franklin Res Inc	389A74	SNRFOR	EUR
Franklin Res Inc	389A74	SNRFOR	JPY

MM	Composite						
MR	Composite						
CR	Composite	0.69%	0.69%	0.97%	1.21%	1.37%	1.49%
MM	Composite	0.69%	0.69%	0.97%	1.21%	1.37%	1.49%
MR	Composite	0.69%	0.69%	0.97%	1.21%	1.37%	1.49%
XR	Composite	0.69%	0.69%	0.97%	1.21%	1.37%	1.49%
CR	Composite						
MM	Composite						
MR	Composite	0.00165	0.00165	0.00215	0.00265	0.00315	0.00365
MR	Composite	0.17%	0.17%	0.22%	0.27%	0.32%	0.37%
MR	Composite	0.00959125	0.010787708	0.010424912	0.011870474	0.013071688	0.014249087
XR	Composite						
MR	Composite	0.94%	1.10%	1.05%	1.18%	1.32%	1.44%
MR	Composite	0.94%	1.10%	1.05%	1.18%	1.32%	1.44%
CR	Composite	1.02%	1.15%	1.10%	1.23%	1.39%	1.51%
MM	Composite						
MR	Composite	0.94%	1.10%	1.05%	1.18%	1.32%	1.44%
XR	Composite	0.93%	1.05%	1.00%	1.16%	1.28%	1.39%
MR	Composite	0.94%	1.10%	1.05%	1.18%	1.32%	1.44%
MR	Composite	0.96%	1.08%	1.04%	1.18%	1.30%	1.42%
MR	Composite	0.94%	1.10%	1.05%	1.18%	1.32%	1.44%
MR	Composite						
CR	Composite	1.02%	1.15%	1.10%	1.23%	1.39%	1.51%
MM	Composite						
MR	Composite	0.94%	1.10%	1.05%	1.18%	1.32%	1.44%
XR	Composite	0.93%	1.05%	1.00%	1.16%	1.28%	1.39%
CR	Composite	0.008215109	0.01052	0.01506	0.0196	0.022752326	0.02565
MR	Composite						
MM	Composite						
MR	Composite	0.12%	0.12%	0.18%	0.22%	0.28%	0.31%
CR	Composite						
MM	Composite						
MR	Composite	0.12%	0.12%	0.18%	0.22%	0.28%	0.31%
XR	Composite	0.11%	0.11%	0.18%	0.21%	0.27%	0.30%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	1.79%	1.79%	1.94%	2.11%	2.28%	2.46%
XR	Composite	0.017858592	0.017858592	0.01944149	0.02108492	2.24%	0.023690751
CR	Composite						
MR	Composite	2.43%	2.43%	2.43%	2.43%	2.43%	2.99%
XR	Composite	2.43%	2.43%	2.43%	2.43%	2.43%	2.88%
MM	Composite						
MR	Composite	0.35%	0.35%	0.47%	0.55%	0.64%	0.80%
XR	Composite	0.0034995	0.0034995	0.004526842	0.0055	0.006164211	0.007754386
CR	Composite						
MM	Composite						
MR	Composite	0.35%	0.35%	0.47%	0.55%	0.64%	0.80%
XR	Composite	0.35%	0.35%	0.45%	0.55%	0.62%	0.78%
MM	Composite	0.48%	1.00%	0.82%	1.07%	1.23%	1.30%
CR	Composite	0.50%	1.00%	0.86%	1.12%	1.29%	1.36%
MM	Composite	0.48%	1.00%	0.82%	1.07%	1.23%	1.30%
MR	Composite						
CR	Composite	0.00504792	0.01	0.008555639	0.011152535	0.01285099	0.013592594
MM	Composite	0.004825441	0.01	0.008213413	0.010706433	0.01233695	0.01304889
CR	Composite	0.00504792	0.01	0.008555639	0.011152535	0.01285099	0.013592594
MM	Composite	0.48%	1.00%	0.82%	1.07%	1.23%	1.30%
CR	Composite	0.05%	0.06%	0.09%	0.12%	0.15%	0.19%
CR	Composite	0.05%	0.06%	0.09%	0.12%	0.15%	0.19%
MM	Composite	0.04%	0.06%	0.09%	0.11%	0.14%	0.18%
MR	Composite	0.04%	0.06%	0.08%	0.11%	0.14%	0.18%
CR	Composite	0.05%	0.06%	0.09%	0.12%	0.15%	0.19%
CR	Composite	0.05%	0.06%	0.09%	0.12%	0.15%	0.19%
CR	Composite	0.05%	0.06%	0.09%	0.12%	0.15%	0.19%
MM	Composite	0.04%	0.06%	0.09%	0.11%	0.14%	0.18%
MR	Composite	0.04%	0.06%	0.08%	0.11%	0.14%	0.18%
CR	Composite	2.03%	2.03%	2.25%	2.35%	2.43%	2.43%
XR	Composite	2.03%	2.03%	2.25%	2.35%	2.43%	2.43%
CR	Composite	2.03%	2.03%	2.25%	2.35%	2.43%	2.43%
CR	Composite	0.14%	0.09%	0.18%	0.18%	0.22%	0.27%
MM	Composite						
MR	Composite	0.13%	0.09%	0.17%	0.17%	0.21%	0.26%
MR	Composite	0.13%	0.09%	0.17%	0.17%	0.21%	0.26%

					0.4	
					0.4	
1.57%	1.62%	1.62%	1.62%	1.62%	0.4	NR
1.57%	1.62%	1.62%	1.62%	1.62%	0.4	NR
1.57%	1.62%	1.62%	1.62%	1.62%	0.4	NR
1.57%	1.62%	1.62%	1.62%	1.62%	0.4	NR
					0.4	
					0.4	
0.00365	0.00365	0.00365	0.00365	0.00365	0.4	NR
0.37%	0.37%	0.37%	0.37%	0.37%	0.4	NR
1.40%	0.014153423	0.017891667	0.018986	0.0195025	0.4 BB	BBB
					0.4	
1.43%	1.44%	1.81%	1.90%	1.95%	0.4 A	A
1.43%	1.44%	1.81%	1.90%	1.95%	0.4 A	A
1.50%	1.51%	1.91%	2.01%	1.95%	0.4 BBB	A
					0.4	
1.43%	1.44%	1.81%	1.90%	1.95%	0.4 A	A
1.36%	1.37%	1.74%	1.84%	1.95%	0.4 BBB	A
1.43%	1.44%	1.81%	1.90%	1.95%	0.4 A	A
1.40%	1.42%	1.79%	1.90%	1.95%	0.4 BB	BBB
1.43%	1.44%	1.81%	1.90%	1.95%	0.4 A	A
					0.4	
1.50%	1.51%	1.91%	2.01%	1.95%	0.4 BBB	A
					0.4	
1.43%	1.44%	1.81%	1.90%	1.95%	0.4 A	A
1.36%	1.37%	1.74%	1.84%	1.95%	0.4 BBB	A
2.77%	0.031	0.032706194	0.034362611	0.036425	0.2 NR	NR
					0.2	
					0.373999999	
0.38%	0.47%	0.50%	0.52%	0.55%	0.363999999	BBB
					0.373999999	
					0.373999999	
0.38%	0.47%	0.50%	0.52%	0.55%	0.363999999	BBB
0.37%	0.45%	0.48%	0.52%	0.53%	0.373999999	BB
					0.4	
					0.4	
					0.4	
					0.4	
2.49%	2.60%	2.56%	2.56%	2.56%	0.4	NR
2.49%	0.02601474	0.02562765	0.02562765	0.02562765	0.4	NR
					20.00%	
3.20%	3.36%	3.36%	3.36%	3.36%	0.2	
3.08%	3.36%	3.36%	3.36%	3.36%	0.2	
					0.4	
1.01%	1.32%	1.43%	1.47%	1.56%	0.4	NR
0.97%	0.012713684	0.01429375	0.01475	0.01555	0.4	NR
					0.4	
					0.4	
1.01%	1.32%	1.43%	1.47%	1.56%	0.4	NR
0.97%	1.27%	1.43%	1.47%	1.56%	0.4	NR
1.39%	1.45%	1.42%	1.51%	1.60%	0.4 BBB	NR
1.45%	1.51%	1.47%	1.51%	1.60%	0.4 BB	NR
1.39%	1.45%	1.42%	1.51%	1.60%	0.4 BBB	NR
					0.4	
1.45%	0.015133929	0.014742205	0.0150705	0.01596	0.4 BB	NR
1.39%	0.014528571	0.014152517	0.0150705	0.01596	0.4 BBB	NR
1.45%	0.015133929	0.014742205	0.0150705	0.01596	0.4 BB	NR
1.39%	1.45%	1.42%	1.51%	1.60%	0.4 BBB	NR
0.21%	0.25%	0.30%	0.32%	0.34%	A	A
0.21%	0.25%	0.30%	0.32%	0.34%	0.4 A	A
0.22%	0.26%	0.29%	0.30%	0.34%	0.25 BBB	A
0.20%	0.24%	0.28%	0.30%	0.34%	0.335714286 BBB	A
0.21%	0.25%	0.30%	0.32%	0.34%	0.4 A	A
0.21%	0.25%	0.30%	0.32%	0.34%	0.4 A	A
0.21%	0.25%	0.30%	0.32%	0.34%	0.4 A	A
0.22%	0.26%	0.29%	0.30%	0.34%	0.25 BBB	A
0.20%	0.24%	0.28%	0.30%	0.34%	0.335714286 BBB	A
2.43%	2.43%	2.43%	2.43%	2.43%	0.375	NR
2.43%	2.43%	2.43%	2.43%	2.43%	0.375	NR
2.43%	2.43%	2.43%	2.43%	2.43%	0.375	NR
0.35%	0.53%	0.41%	0.61%	0.48%	0.400000001 BBB	B
					0.400000001	
0.34%	0.51%	0.41%	0.61%	0.48%	0.400000001 A	BB
0.34%	0.48%	0.41%	0.61%	0.48%	0.400000001 BB	CCC

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	A	BBB	A	BBB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	AA	A	AA	A	A
AA	AA	AA	AA	A	AA
A	AA	AA	AA	A	A
AA	AA	AA	AA	A	AA
BBB	A	A	A	BBB	BBB
AA	AA	AA	AA	A	AA
A	AA	A	AA	A	A
AA	AA	AA	AA	A	AA
A	AA	AA	AA	A	A
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
NR	NR		BB	NR	NR
NR	NR		BB	NR	NR
	NR		B	B	NR
	NR		B	B	NR
A	NR	BBB	A	BBB	A
BBB	NR	BB	BBB	BB	BBB
A	NR	BBB	A	BBB	A
BBB	NR	BB	BBB	BB	BBB
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BB	A	A	A	A	A
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BB	A	A	A	A	A
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
BBB	BB	BBB	BB	BB	BBB
A	BBB	A	BBB	BBB	A
BB	B	BB	B	B	BB

			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Health Care
			NR	2 Health Care
BB	BB	NR	A	3 Consumer Goods
			NR	Consumer Goods
A	A	NR	A	10 Consumer Goods
A	A	NR	A	10 Consumer Goods
BBB	BBB	NR	AA	12 Consumer Goods
			NR	Consumer Goods
A	A	NR	A	10 Consumer Goods
BBB	BBB	NR	A	8 Consumer Goods
A	A	NR	A	10 Consumer Goods
BB	BB	NR	A	3 Consumer Goods
A	A	NR	A	10 Consumer Goods
			NR	Consumer Goods
BBB	BBB	NR	AA	12 Consumer Goods
			NR	Consumer Goods
A	A	NR	A	10 Consumer Goods
BBB	BBB	NR	A	8 Consumer Goods
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	Health Care
BBB	NR	BBB	BBB	5 Health Care
			NR	Health Care
			NR	Health Care
BBB	NR	BBB	BBB	5 Health Care
BB	NR	BB	BBB	5 Health Care
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR			NR	3 Industrials
NR			NR	3 Industrials
			NR	Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	Health Care
NR	NR	NR	NR	3 Health Care
NR	NR	NR	NR	3 Health Care
			NR	Health Care
			NR	Health Care
NR	NR	NR	NR	3 Health Care
NR	NR	NR	NR	3 Health Care
A	NR	NR	BB	10 Utilities
BBB	NR	NR	BB	10 Utilities
A	NR	NR	BB	10 Utilities
			NR	Utilities
BBB	NR	NR	BB	10 Utilities
A	NR	NR	BB	10 Utilities
BBB	NR	NR	BB	10 Utilities
A	NR	NR	BB	10 Utilities
A	A	NR	A	8 Government
A	A	NR	A	8 Government
BBB	BBB	NR	A	9 Government
BBB	BBB	NR	AA	9 Government
A	A	NR	A	8 Government
A	A	NR	A	8 Government
A	A	NR	A	8 Government
BBB	BBB	NR	A	9 Government
BBB	BBB	NR	AA	9 Government
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	NR	NR	BB	5 Financials
			NR	Financials
NR	NR	NR	BB	5 Financials
NR	NR	NR	B	5 Financials

OffShore	Cayman Islands	A	A				
OffShore	Cayman Islands	A	A				
OffShore	Cayman Islands	A	A		Thin	Thin	Thin
OffShore	Cayman Islands	A	A		Thin	Thin	Thin
OffShore	Cayman Islands	A	A		Thin	Thin	Thin
OffShore	Cayman Islands	A	A		Thin	Thin	Thin
OffShore	Cayman Islands	A	A				
OffShore	Cayman Islands	A	A				
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Philippines	BB	BBB	Thin	Thin	Thin	Thin
Asia	Philippines	BB	BBB				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA		Thin	Thin	Thin
N.Amer	United States	BB	AA		Thin	Thin	Thin
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				Thin
N.Amer	United States	B	AA				Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	CcyGrp	Thin
N.Amer	United States	BBB	BBB		Thin	DocAdj	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	CcyGrp	Thin
N.Amer	United States	BBB	BBB		Thin	DocAdj	Thin
Europe	United Kingdom		BBB	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	DocAdj	Thin	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB	DocAdj	Thin	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	United Kingdom		BBB	DocAdj	Thin	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	Belgium	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Belgium	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Belgium	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Belgium	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan		B		Thin	Thin	Thin
Asia	Japan		B		Thin	Thin	Thin
Asia	Japan		B		Thin	Thin	Thin
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
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Thin	Thin	Thin	Thin			
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Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
	DocAdj	Thin	Thin	Thin		
	DocAdj	Thin	Thin	Thin		
	DocAdj	DocAdj	Thin			
	DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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Thin	Thin		Thin			
Thin	Thin		Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

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BENUSDCR	31-Jul-08 BEN
BENUSDMM	31-Jul-08 BEN
BENUSDMR	31-Jul-08 BEN
BENUSDXR	31-Jul-08 BEN
BENETTEURCR	31-Jul-08 BENETT
BENETTEURMM	31-Jul-08 BENETT
BENETTEURMR	31-Jul-08 BENETT
BENETTUSDCR	31-Jul-08 BENETT
BENETTUSDMM	31-Jul-08 BENETT
BENETTUSDMR	31-Jul-08 BENETT
BERRYPUSDMR	31-Jul-08 BERRYP
BERRYPUSDXR	31-Jul-08 BERRYP
BERRYPUSDMR	31-Jul-08 BERRYP
BERRYPUSDXR	31-Jul-08 BERRYP
BERTELAUDCR	31-Jul-08 BERTEL
BERTELAUDMM	31-Jul-08 BERTEL
BERTELAUDMR	31-Jul-08 BERTEL
BERTELCADMM	31-Jul-08 BERTEL
BERTELCHFCR	31-Jul-08 BERTEL
BERTELCHFMM	31-Jul-08 BERTEL
BERTELEURCR	31-Jul-08 BERTEL
BERTELEURMM	31-Jul-08 BERTEL
BERTELEURMR	31-Jul-08 BERTEL
BERTELEURXR	31-Jul-08 BERTEL
BERTELGBPCR	31-Jul-08 BERTEL
BERTELGBPMM	31-Jul-08 BERTEL
BERTELHKDMM	31-Jul-08 BERTEL
BERTELJPYCR	31-Jul-08 BERTEL
BERTELJPYMM	31-Jul-08 BERTEL
BERTELNOKMM	31-Jul-08 BERTEL
BERTELSEKMM	31-Jul-08 BERTEL
BERTELSGDMM	31-Jul-08 BERTEL
BERTELUSDCR	31-Jul-08 BERTEL
BERTELUSDMM	31-Jul-08 BERTEL
BERTELUSDMR	31-Jul-08 BERTEL
BERTELUSDXR	31-Jul-08 BERTEL
BERTINUSDCR	31-Jul-08 BERTIN
BERTINUSDMR	31-Jul-08 BERTIN
BERTINUSDXR	31-Jul-08 BERTIN
BESTJPYCR	31-Jul-08 BEST
BESTJPYXR	31-Jul-08 BEST
BEVEURCR	31-Jul-08 BEV
BEVEURMM	31-Jul-08 BEV
BEVEURMR	31-Jul-08 BEV
BEVEURXR	31-Jul-08 BEV
BEVUSDCR	31-Jul-08 BEV
BEVUSDMM	31-Jul-08 BEV
BEVUSDMR	31-Jul-08 BEV
BEVUSDXR	31-Jul-08 BEV
BEZQITEURCR	31-Jul-08 BEZQIT
BEZQITEURMM	31-Jul-08 BEZQIT
BEZQITUSDCR	31-Jul-08 BEZQIT
BEZQITUSDMM	31-Jul-08 BEZQIT
BEZQITUSDMR	31-Jul-08 BEZQIT
BFCMCHFCR	31-Jul-08 BFCM
BFCMCHFMM	31-Jul-08 BFCM
BFCMEURCR	31-Jul-08 BFCM
BFCMEURMM	31-Jul-08 BFCM
BFCMGBPCR	31-Jul-08 BFCM
BFCMGBPMM	31-Jul-08 BFCM
BFCMUSDCR	31-Jul-08 BFCM
BFCMUSDMM	31-Jul-08 BFCM
BFCMUSDMR	31-Jul-08 BFCM
BFCMUSDXR	31-Jul-08 BFCM
BFCMEURCR	31-Jul-08 BFCM
BFCMEURMM	31-Jul-08 BFCM
BFCMUSDCR	31-Jul-08 BFCM
BFCMUSDMM	31-Jul-08 BFCM
BFLEURMR	31-Jul-08 BFL
BFLUSDCR	31-Jul-08 BFL
BFLUSDMM	31-Jul-08 BFL
BFLUSDMR	31-Jul-08 BFL
BFLUSDXR	31-Jul-08 BFL
BFTEURMR	31-Jul-08 BFT

Franklin Res Inc	389A74	SNRFOR	USD
Franklin Res Inc	389A74	SNRFOR	USD
Franklin Res Inc	389A74	SNRFOR	USD
Franklin Res Inc	389A74	SNRFOR	USD
Benetton Gp S p A	0I98GE	SNRFOR	EUR
Benetton Gp S p A	0I98GE	SNRFOR	EUR
Benetton Gp S p A	0I98GE	SNRFOR	EUR
Benetton Gp S p A	0I98GE	SNRFOR	USD
Benetton Gp S p A	0I98GE	SNRFOR	USD
Benetton Gp S p A	0I98GE	SNRFOR	USD
Berry Plastics Corp	08DCGQ	SECDOM	USD
Berry Plastics Corp	08DCGQ	SECDOM	USD
Berry Plastics Corp	08DCGQ	SNRFOR	USD
Berry Plastics Corp	08DCGQ	SNRFOR	USD
Bertelsmann AG	DE1088	SNRFOR	AUD
Bertelsmann AG	DE1088	SNRFOR	AUD
Bertelsmann AG	DE1088	SNRFOR	AUD
Bertelsmann AG	DE1088	SNRFOR	CAD
Bertelsmann AG	DE1088	SNRFOR	CHF
Bertelsmann AG	DE1088	SNRFOR	CHF
Bertelsmann AG	DE1088	SNRFOR	EUR
Bertelsmann AG	DE1088	SNRFOR	EUR
Bertelsmann AG	DE1088	SNRFOR	EUR
Bertelsmann AG	DE1088	SNRFOR	EUR
Bertelsmann AG	DE1088	SNRFOR	GBP
Bertelsmann AG	DE1088	SNRFOR	GBP
Bertelsmann AG	DE1088	SNRFOR	HKD
Bertelsmann AG	DE1088	SNRFOR	JPY
Bertelsmann AG	DE1088	SNRFOR	JPY
Bertelsmann AG	DE1088	SNRFOR	NOK
Bertelsmann AG	DE1088	SNRFOR	SEK
Bertelsmann AG	DE1088	SNRFOR	SGD
Bertelsmann AG	DE1088	SNRFOR	USD
Bertelsmann AG	DE1088	SNRFOR	USD
Bertelsmann AG	DE1088	SNRFOR	USD
Bertelsmann AG	DE1088	SNRFOR	USD
Bertin Ltda	PQ7BAU	SNRFOR	USD
Bertin Ltda	PQ7BAU	SNRFOR	USD
Bertin Ltda	PQ7BAU	SNRFOR	USD
Best Denki Co Ltd	JJ4758	SNRFOR	JPY
Best Denki Co Ltd	JJ4758	SNRFOR	JPY
Beverly Entpers Inc	08FFD6	SNRFOR	EUR
Beverly Entpers Inc	08FFD6	SNRFOR	EUR
Beverly Entpers Inc	08FFD6	SNRFOR	EUR
Beverly Entpers Inc	08FFD6	SNRFOR	EUR
Beverly Entpers Inc	08FFD6	SNRFOR	USD
Beverly Entpers Inc	08FFD6	SNRFOR	USD
Beverly Entpers Inc	08FFD6	SNRFOR	USD
Beverly Entpers Inc	08FFD6	SNRFOR	USD
Bezeq The Israel Telecom Corp Ltd	MO213S	SNRFOR	EUR
Bezeq The Israel Telecom Corp Ltd	MO213S	SNRFOR	EUR
Bezeq The Israel Telecom Corp Ltd	MO213S	SNRFOR	USD
Bezeq The Israel Telecom Corp Ltd	MO213S	SNRFOR	USD
Bezeq The Israel Telecom Corp Ltd	MO213S	SNRFOR	USD
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	CHF
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	CHF
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	EUR
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	EUR
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	GBP
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	GBP
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	USD
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	USD
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	USD
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	USD
Bqe Federative Du Cr Mutuel	FF7A5B	SUBLT2	EUR
Bqe Federative Du Cr Mutuel	FF7A5B	SUBLT2	EUR
Bqe Federative Du Cr Mutuel	FF7A5B	SUBLT2	USD
Bqe Federative Du Cr Mutuel	FF7A5B	SUBLT2	USD
BHARAT FORGE Ltd	YY8GA7	SNRFOR	EUR
BHARAT FORGE Ltd	YY8GA7	SNRFOR	USD
BHARAT FORGE Ltd	YY8GA7	SNRFOR	USD
BHARAT FORGE Ltd	YY8GA7	SNRFOR	USD
BHARAT FORGE Ltd	YY8GA7	SNRFOR	USD
Bally Total Fitness Hldg Corp	05DFAN	SNRFOR	EUR

CR	Composite	0.001375088	0.000919789	0.001789474	0.001764788	0.00223251	0.002747368
MM	Composite						
MR	Composite	0.13%	0.09%	0.17%	0.17%	0.21%	0.26%
XR	Composite	0.13%	0.08%	0.16%	0.16%	0.20%	0.25%
CR	Composite	1.66%	1.66%	1.66%	1.66%	1.66%	1.50%
MM	Composite	1.66%	1.66%	1.66%	1.66%	1.66%	1.50%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
MR	Composite	0.0395	0.0395	0.0395	0.0395	0.0395	0.04375
XR	Composite	0.0395	0.0395	0.0395	0.0395	0.0395	0.04375
MR	Composite	0.030155	0.030155	0.030155	0.0351475	0.03764375	0.04014
XR	Composite	3.02%	3.02%	3.02%	0.0351475	0.03764375	4.01%
CR	Composite	0.21%	0.28%	0.39%	0.48%	0.57%	0.66%
MM	Composite	0.002147584	0.002773154	0.003870532	0.004644348	0.005656035	0.006335214
MR	Composite						
MM	Composite	0.22%	0.28%	0.38%	0.48%	0.57%	0.64%
CR	Composite	0.22%	0.29%	0.40%	0.48%	0.57%	0.67%
MM	Composite	0.22%	0.28%	0.38%	0.48%	0.57%	0.64%
CR	Composite	0.22%	0.29%	0.40%	0.48%	0.57%	0.67%
MM	Composite	0.002150574	0.002759378	0.003787467	0.004805745	0.005658706	0.006408943
MR	Composite	0.002122919	0.002733471	0.00377683	0.004707555	0.005543931	0.006345652
XR	Composite	0.002044707	0.002632764	0.003637684	0.004534119	0.005339681	0.006111865
CR	Composite	0.002234652	0.002916667	0.004033948	0.0048431	0.005741436	0.006672999
MM	Composite	0.002150574	0.002759378	0.003787467	0.004805745	0.005658706	0.006408943
MM	Composite	0.22%	0.28%	0.38%	0.48%	0.57%	0.64%
CR	Composite	0.21%	0.28%	0.40%	0.50%	0.60%	0.67%
MM	Composite	0.21%	0.28%	0.39%	0.48%	0.57%	0.65%
MM	Composite	0.22%	0.28%	0.38%	0.48%	0.57%	0.64%
MM	Composite	0.002150574	0.002759378	0.003787467	0.004805745	0.005658706	0.006408943
MM	Composite	0.22%	0.28%	0.38%	0.48%	0.57%	0.64%
CR	Composite	0.002234652	0.002916667	0.004033948	0.0048431	0.005741436	0.006672999
MM	Composite	0.002150574	0.002759378	0.003787467	0.004805745	0.005658706	0.006408943
MR	Composite	0.002122919	0.002733471	0.00377683	0.004707555	0.005543931	0.006345652
XR	Composite						
CR	Composite	3.11%	3.11%	3.99%	4.49%	4.88%	5.74%
MR	Composite						
XR	Composite	3.11%	3.11%	3.99%	4.49%	4.88%	5.74%
CR	Composite	0.97%	0.97%	0.97%	1.59%	1.59%	1.59%
XR	Composite	0.97%	0.97%	0.97%	1.59%	1.59%	1.59%
CR	Composite	0.68%	0.75%	0.98%	1.18%	1.53%	1.49%
MM	Composite	0.006837851	0.007477353	0.009762047	0.011756448	0.015341392	0.014852531
MR	Composite	0.68%	0.75%	0.98%	1.18%	1.53%	1.49%
XR	Composite	0.68%	0.75%	0.98%	1.18%	1.53%	1.49%
CR	Composite	0.68%	0.75%	0.98%	1.18%	1.53%	1.49%
MM	Composite	0.68%	0.75%	0.98%	1.18%	1.53%	1.49%
MR	Composite	0.68%	0.75%	0.98%	1.18%	1.53%	1.49%
XR	Composite	0.68%	0.75%	0.98%	1.18%	1.53%	1.49%
CR	Composite	0.21%	0.31%	0.43%	0.56%	0.68%	0.76%
MM	Composite						
CR	Composite	0.21%	0.31%	0.43%	0.56%	0.68%	0.76%
MM	Composite	0.21%	0.31%	0.43%	0.56%	0.68%	0.76%
MR	Composite	0.21%	0.31%	0.43%	0.56%	0.68%	0.76%
CR	Composite	0.48%	0.53%	0.62%	0.71%	0.84%	0.92%
MM	Composite	0.48%	0.51%	0.60%	0.68%	0.80%	0.88%
CR	Composite	0.004798	0.005308745	0.006234681	0.007108368	0.008380948	0.009182856
MM	Composite	0.004798	0.005096395	0.005985293	0.006824033	0.00804571	0.008815542
CR	Composite	0.48%	0.53%	0.62%	0.71%	0.84%	0.92%
MM	Composite	0.48%	0.51%	0.60%	0.68%	0.80%	0.88%
CR	Composite	0.48%	0.53%	0.62%	0.71%	0.84%	0.92%
MM	Composite	0.48%	0.51%	0.60%	0.68%	0.80%	0.88%
MR	Composite	0.48%	0.50%	0.59%	0.68%	0.80%	0.87%
XR	Composite	0.48%	0.49%	0.57%	0.65%	0.77%	0.84%
CR	Composite	0.86%	0.95%	1.09%	1.17%	1.28%	1.38%
MM	Composite	0.008636119	0.00951856	0.010436106	0.011680009	0.01276465	0.013758674
CR	Composite						
MM	Composite	0.86%	0.95%	1.04%	1.17%	1.28%	1.38%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite	7.85%	7.85%	7.86%	7.86%	8.86%	7.96%

0.35%	0.005315789	0.00409882	0.006145	0.004819594	0.400000001 BBB	B
					0.400000001	
0.34%	0.51%	0.41%	0.61%	0.48%	0.400000001 A	BB
0.32%	0.49%	0.41%	0.61%	0.48%	0.400000001 BBB	B
1.78%	1.78%	1.78%	1.78%	1.78%	0.4	
1.78%	1.78%	1.78%	1.78%	1.78%	0.4	
					0.4	
					0.4	
					0.4	
					0.4	
5.05%	5.05%	5.05%	5.05%	5.05%	0.675	
5.05%	5.05%	5.05%	5.05%	5.05%	0.675	
0.04014	0.04014	0.04014	0.04014	0.04014	0.675	NR
4.01%	4.01%	4.01%	4.01%	4.01%	0.675	NR
0.73%	0.82%	0.82%	0.88%	0.83%	0.4 BB	A
0.70%	0.007797183	0.008239702	0.00881559	0.0083198	0.4 BB	A
					0.4	
0.70%	0.78%	0.82%	0.88%	0.83%	0.4 A	AAA
0.73%	0.80%	0.85%	0.92%	0.83%	0.4 BBB	A
0.70%	0.78%	0.82%	0.88%	0.83%	0.4 A	AAA
0.73%	0.80%	0.85%	0.92%	0.83%	0.4 BBB	A
0.70%	0.007798605	0.008184101	0.008800514	0.0083198	0.4 A	AAA
0.70%	0.007715772	0.008091849	0.008708842	0.0083198	0.4 BBB	AA
0.67%	0.007431507	0.007793728	0.00838799	0.0083198	0.4 BBB	AA
0.73%	0.008013446	0.008517736	0.009167202	0.0083198	0.4 BBB	A
0.70%	0.007798605	0.008184101	0.008800514	0.0083198	0.4 A	AAA
0.70%	0.78%	0.82%	0.88%	0.83%	0.4 A	AAA
0.71%	0.82%	0.82%	0.88%	0.83%	0.4 BB	A
0.71%	0.78%	0.82%	0.88%	0.83%	0.4 BB	A
0.70%	0.78%	0.82%	0.88%	0.83%	0.4 A	AAA
0.70%	0.007798605	0.008184101	0.008800514	0.0083198	0.4 A	AAA
0.70%	0.78%	0.82%	0.88%	0.83%	0.4 A	AAA
0.73%	0.008013446	0.008517736	0.009167202	0.0083198	0.4 BBB	A
0.70%	0.007798605	0.008184101	0.008800514	0.0083198	0.4 A	AAA
0.70%	0.007715772	0.008091849	0.008708842	0.0083198	0.4 BBB	AA
					0.4	
5.93%	6.22%	5.32%	5.37%	5.47%	0.225	NR
					0.225	
5.93%	6.22%	5.32%	5.37%	5.47%	0.225	NR
1.70%	1.85%	1.85%	1.85%	1.85%	0.3 NR	
1.70%	1.85%	1.85%	1.85%	1.85%	0.3 NR	
1.49%	1.49%	1.49%	1.49%	1.49%	0.4 NR	NR
0.014852531	0.014852531	0.014852531	0.014852531	0.014852531	0.4 NR	NR
1.49%	1.49%	1.49%	1.49%	1.49%	0.4 NR	NR
1.49%	1.49%	1.49%	1.49%	1.49%	0.4 NR	NR
1.49%	1.49%	1.49%	1.49%	1.49%	0.4 NR	NR
1.49%	1.49%	1.49%	1.49%	1.49%	0.4 NR	NR
1.49%	1.49%	1.49%	1.49%	1.49%	0.4 NR	NR
1.49%	1.49%	1.49%	1.49%	1.49%	0.4 NR	NR
0.85%	0.93%	0.93%	1.04%	1.04%	0.4 NR	NR
					0.4	
0.85%	0.93%	0.93%	1.04%	1.04%	0.4 NR	NR
0.85%	0.93%	0.93%	1.04%	1.04%	0.4 NR	NR
0.85%	0.93%	0.93%	1.04%	1.04%	0.4 NR	NR
0.98%	1.00%	1.00%	1.00%	1.00%	0.4 NR	BBB
0.94%	0.96%	0.96%	0.96%	0.96%	0.4 NR	A
0.98%	0.009973293	0.009973293	0.009973293	0.009973293	0.4 NR	BBB
0.94%	0.009574362	0.009574362	0.009574362	0.009574362	0.4 NR	A
0.98%	1.00%	1.00%	1.00%	1.00%	0.4 NR	BBB
0.94%	0.96%	0.96%	0.96%	0.96%	0.4 NR	A
0.98%	1.00%	1.00%	1.00%	1.00%	0.4 NR	BBB
0.94%	0.96%	0.96%	0.96%	0.96%	0.4 NR	A
0.93%	0.95%	0.95%	0.95%	0.95%	0.4 NR	BBB
0.90%	0.91%	0.91%	0.91%	0.91%	0.4 NR	BBB
1.45%	1.48%	1.48%	1.48%	1.48%	0.2 NR	NR
1.45%	0.014775	0.014775	0.014775	0.014775	0.2 NR	NR
					0.2	
1.45%	1.48%	1.48%	1.48%	1.48%	0.2 NR	NR
					0.425	
					0.425	
					0.425	
					0.425	
					0.425	
8.86%	8.86%	8.86%	8.86%	8.86%	0.4	NR

BBB	BB	BBB	BB	BB	BBB
A	BBB	A	BBB	BBB	A
BBB	BB	BBB	BB	BB	BBB
		NR	NR	NR	
		NR	NR	NR	
	NR		NR	NR	
	NR		NR	NR	
NR			NR		
NR			NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	A	BBB
BBB	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
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NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BB	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR	NR	NR	BB	5 Financials
			NR	Financials
NR	NR	NR	BB	5 Financials
NR	NR	NR	B	5 Financials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
BB	BB	NR	A	3 Consumer Services
BB	BB	NR	A	3 Consumer Services
			NR	Consumer Services
A	BBB	NR	AA	14 Consumer Services
BBB	BBB	NR	A	4 Consumer Services
A	BBB	NR	AA	14 Consumer Services
BBB	BBB	NR	A	4 Consumer Services
A	BBB	NR	AA	14 Consumer Services
BBB	BBB	NR	AA	14 Consumer Services
BBB	BBB	NR	AA	14 Consumer Services
BBB	BBB	NR	A	4 Consumer Services
A	BBB	NR	AA	14 Consumer Services
A	BBB	NR	AA	14 Consumer Services
BB	BB	NR	A	3 Consumer Services
BB	BB	NR	A	3 Consumer Services
A	BBB	NR	AA	14 Consumer Services
A	BBB	NR	AA	14 Consumer Services
A	BBB	NR	AA	14 Consumer Services
BBB	BBB	NR	A	4 Consumer Services
A	BBB	NR	AA	14 Consumer Services
BBB	BBB	NR	AA	14 Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	2 Consumer Goods
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
	NR		NR	2 Telecommunications
			NR	Telecommunications
	NR		NR	2 Telecommunications
	NR		NR	2 Telecommunications
	NR		NR	2 Telecommunications
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	2 Consumer Services

N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy		BBB				
Europe	Italy		BBB				
Europe	Italy		BBB				
Europe	Italy		BBB				
Europe	Italy		BBB				
Europe	Italy		BBB				
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	B	BB		Thin	Thin	
N.Amer	United States	B	BB		Thin	Thin	
Europe	Germany	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	Germany	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	Germany	BBB	A				
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Germany	BBB	A	Entity Tier	Entity Tier	DocAdj	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A				
Lat.Amer	Brazil	B	B		Thin	Thin	Thin
Lat.Amer	Brazil	B	B				
Lat.Amer	Brazil	B	B		Thin	Thin	Thin
Asia	Japan		BBB	Thin			
Asia	Japan		BBB	Thin			
N.Amer	United States	B	AA	Thin	Thin	Thin	Thin
N.Amer	United States	B	AA	Thin	Thin	Thin	Thin
N.Amer	United States	B	AA	Thin	Thin	Thin	Thin
N.Amer	United States	B	AA	Thin	Thin	Thin	Thin
N.Amer	United States	B	AA	Thin	Thin	Thin	Thin
N.Amer	United States	B	AA	Thin	Thin	Thin	Thin
N.Amer	United States	B	AA	Thin	Thin	Thin	Thin
N.Amer	United States	B	AA	Thin	Thin	Thin	Thin
MiddleEast	Israel	BBB	A	Thin	Thin	Thin	Thin
MiddleEast	Israel	BBB	A				
MiddleEast	Israel	BBB	A	Thin	Thin	Thin	Thin
MiddleEast	Israel	BBB	A	Thin	Thin	Thin	Thin
MiddleEast	Israel	BBB	A	Thin	Thin	Thin	Thin
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	Thin	Thin	DocAdj	Thin
Europe	France	A	AA	Thin	Thin	CcyGrp	Thin
Europe	France	A	AA				
Europe	France	A	AA	Thin	Thin	CcyGrp	Thin
India	India		BB				
India	India		BB				
India	India		BB				
India	India		BB				
India	India		BB				
N.Amer	United States	CCC	B		Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin				
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	Thin	Thin				
	Thin	Thin				
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Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
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DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
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CcyGrp	CcyGrp	CcyGrp	CcyGrp			
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BFTEURXR	31-Jul-08 BFT
BFTUSDCR	31-Jul-08 BFT
BFTUSDMR	31-Jul-08 BFT
BFTUSDXR	31-Jul-08 BFT
BGEURCR	31-Jul-08 BG
BGEURMM	31-Jul-08 BG
BGEURMR	31-Jul-08 BG
BGUSDCR	31-Jul-08 BG
BGUSDMM	31-Jul-08 BG
BGUSDMR	31-Jul-08 BG
BG-FinCorpEURMM	31-Jul-08 BG-FinCorp
BG-FinCorpEURMR	31-Jul-08 BG-FinCorp
BG-FinCorpEURXR	31-Jul-08 BG-FinCorp
BG-FinCorpJPYMR	31-Jul-08 BG-FinCorp
BG-FinCorpUSDMR	31-Jul-08 BG-FinCorp
BG-FinCorpUSDXR	31-Jul-08 BG-FinCorp
BGARIAAUDCR	31-Jul-08 BGARIA
BGARIAEURCR	31-Jul-08 BGARIA
BGARIAEURMM	31-Jul-08 BGARIA
BGARIAEURMR	31-Jul-08 BGARIA
BGARIAGBPCR	31-Jul-08 BGARIA
BGARIAUSDCR	31-Jul-08 BGARIA
BGARIAUSDMM	31-Jul-08 BGARIA
BGARIAUSDMR	31-Jul-08 BGARIA
BGARIAUSDXR	31-Jul-08 BGARIA
BGGEURMR	31-Jul-08 BGG
BGGEURXR	31-Jul-08 BGG
BGGUSDCR	31-Jul-08 BGG
BGGUSDMR	31-Jul-08 BGG
BGGUSDXR	31-Jul-08 BGG
BGGRP-EnHldgsEURCR	31-Jul-08 BGGRP-EnHldgs
BGGRP-EnHldgsEURMM	31-Jul-08 BGGRP-EnHldgs
BGGRP-EnHldgsEURMR	31-Jul-08 BGGRP-EnHldgs
BGGRP-EnHldgsEURXR	31-Jul-08 BGGRP-EnHldgs
BGGRP-EnHldgsGBPCR	31-Jul-08 BGGRP-EnHldgs
BGGRP-EnHldgsGBPMM	31-Jul-08 BGGRP-EnHldgs
BGGRP-EnHldgsUSDCR	31-Jul-08 BGGRP-EnHldgs
BGGRP-EnHldgsUSDMM	31-Jul-08 BGGRP-EnHldgs
BGGRP-EnHldgsUSDMR	31-Jul-08 BGGRP-EnHldgs
BGGRP-EnHldgsUSDXR	31-Jul-08 BGGRP-EnHldgs
BGYLEURCR	31-Jul-08 BGYL
BGYLEURMM	31-Jul-08 BGYL
BGYLEURMR	31-Jul-08 BGYL
BGYLGBPCR	31-Jul-08 BGYL
BGYLGBPMM	31-Jul-08 BGYL
BGYLGBPMR	31-Jul-08 BGYL
BGYLUSDCR	31-Jul-08 BGYL
BGYLUSDMM	31-Jul-08 BGYL
BGYLUSDMR	31-Jul-08 BGYL
BHARTI-LTDEURCR	31-Jul-08 BHARTI-LTD
BHARTI-LTDEURMM	31-Jul-08 BHARTI-LTD
BHARTI-LTDUSDCR	31-Jul-08 BHARTI-LTD
BHARTI-LTDUSDMM	31-Jul-08 BHARTI-LTD
BHARTI-LTDUSDMR	31-Jul-08 BHARTI-LTD
BHGEURMM	31-Jul-08 BHG
BHGGBPMM	31-Jul-08 BHG
BHGUSDMM	31-Jul-08 BHG
BHGUSDXR	31-Jul-08 BHG
BHIAUDMR	31-Jul-08 BHI
BHICHFMR	31-Jul-08 BHI
BHIEURCR	31-Jul-08 BHI
BHIEURMM	31-Jul-08 BHI
BHIEURMR	31-Jul-08 BHI
BHIEURXR	31-Jul-08 BHI
BHIHKDMR	31-Jul-08 BHI
BHIJPYCR	31-Jul-08 BHI
BHIJPYMM	31-Jul-08 BHI
BHIJPYMR	31-Jul-08 BHI
BHIUSDCR	31-Jul-08 BHI
BHIUSDMM	31-Jul-08 BHI
BHIUSDMR	31-Jul-08 BHI
BHIUSDXR	31-Jul-08 BHI
BHIPEURCR	31-Jul-08 BHIP
BHIPUSDCR	31-Jul-08 BHIP

Bally Total Fitness Hldg Corp	05DFAN	SNRFOR	EUR
Bally Total Fitness Hldg Corp	05DFAN	SNRFOR	USD
Bally Total Fitness Hldg Corp	05DFAN	SNRFOR	USD
Bally Total Fitness Hldg Corp	05DFAN	SNRFOR	USD
Bunge Ltd	GH7FF8	SNRFOR	EUR
Bunge Ltd	GH7FF8	SNRFOR	EUR
Bunge Ltd	GH7FF8	SNRFOR	EUR
Bunge Ltd	GH7FF8	SNRFOR	USD
Bunge Ltd	GH7FF8	SNRFOR	USD
Bunge Ltd	GH7FF8	SNRFOR	USD
Bunge Ltd Fin Corp	1D25BE	SNRFOR	EUR
Bunge Ltd Fin Corp	1D25BE	SNRFOR	EUR
Bunge Ltd Fin Corp	1D25BE	SNRFOR	EUR
Bunge Ltd Fin Corp	1D25BE	SNRFOR	JPY
Bunge Ltd Fin Corp	1D25BE	SNRFOR	USD
Bunge Ltd Fin Corp	1D25BE	SNRFOR	USD
Rep Bulgaria	1D216P	SNRFOR	AUD
Rep Bulgaria	1D216P	SNRFOR	EUR
Rep Bulgaria	1D216P	SNRFOR	EUR
Rep Bulgaria	1D216P	SNRFOR	EUR
Rep Bulgaria	1D216P	SNRFOR	GBP
Rep Bulgaria	1D216P	SNRFOR	USD
Rep Bulgaria	1D216P	SNRFOR	USD
Rep Bulgaria	1D216P	SNRFOR	USD
Rep Bulgaria	1D216P	SNRFOR	USD
Briggs & Stratton Corp	1B9947	SNRFOR	EUR
Briggs & Stratton Corp	1B9947	SNRFOR	EUR
Briggs & Stratton Corp	1B9947	SNRFOR	USD
Briggs & Stratton Corp	1B9947	SNRFOR	USD
Briggs & Stratton Corp	1B9947	SNRFOR	USD
BG Energy Hldgs Ltd	GH36AL	SNRFOR	EUR
BG Energy Hldgs Ltd	GH36AL	SNRFOR	EUR
BG Energy Hldgs Ltd	GH36AL	SNRFOR	EUR
BG Energy Hldgs Ltd	GH36AL	SNRFOR	EUR
BG Energy Hldgs Ltd	GH36AL	SNRFOR	GBP
BG Energy Hldgs Ltd	GH36AL	SNRFOR	GBP
BG Energy Hldgs Ltd	GH36AL	SNRFOR	USD
BG Energy Hldgs Ltd	GH36AL	SNRFOR	USD
BG Energy Hldgs Ltd	GH36AL	SNRFOR	USD
BG Energy Hldgs Ltd	GH36AL	SNRFOR	USD
BRIT ENERGY LTD	GH684G	SNRFOR	EUR
BRIT ENERGY LTD	GH684G	SNRFOR	EUR
BRIT ENERGY LTD	GH684G	SNRFOR	EUR
BRIT ENERGY LTD	GH684G	SNRFOR	GBP
BRIT ENERGY LTD	GH684G	SNRFOR	GBP
BRIT ENERGY LTD	GH684G	SNRFOR	GBP
BRIT ENERGY LTD	GH684G	SNRFOR	USD
BRIT ENERGY LTD	GH684G	SNRFOR	USD
BRIT ENERGY LTD	GH684G	SNRFOR	USD
Bharti Airtel Ltd	YY8GFK	SNRFOR	EUR
Bharti Airtel Ltd	YY8GFK	SNRFOR	EUR
Bharti Airtel Ltd	YY8GFK	SNRFOR	USD
Bharti Airtel Ltd	YY8GFK	SNRFOR	USD
Bharti Airtel Ltd	YY8GFK	SNRFOR	USD
Brenntag Hldg GmbH	DE4C9F	SECDOM	EUR
Brenntag Hldg GmbH	DE4C9F	SECDOM	GBP
Brenntag Hldg GmbH	DE4C9F	SECDOM	USD
Brenntag Hldg GmbH	DE4C9F	SECDOM	USD
Baker Hughes Inc	05C946	SNRFOR	AUD
Baker Hughes Inc	05C946	SNRFOR	CHF
Baker Hughes Inc	05C946	SNRFOR	EUR
Baker Hughes Inc	05C946	SNRFOR	EUR
Baker Hughes Inc	05C946	SNRFOR	EUR
Baker Hughes Inc	05C946	SNRFOR	EUR
Baker Hughes Inc	05C946	SNRFOR	HKD
Baker Hughes Inc	05C946	SNRFOR	JPY
Baker Hughes Inc	05C946	SNRFOR	JPY
Baker Hughes Inc	05C946	SNRFOR	JPY
Baker Hughes Inc	05C946	SNRFOR	USD
Baker Hughes Inc	05C946	SNRFOR	USD
Baker Hughes Inc	05C946	SNRFOR	USD
Baker Hughes Inc	05C946	SNRFOR	USD
Bco Hip S A	PQ463H	SNRFOR	EUR
Bco Hip S A	PQ463H	SNRFOR	USD

XR	Composite	0.078529236	0.078529236	0.078564991	0.078589684	0.088575803	0.079589132
CR	Composite						
MR	Composite	7.85%	7.85%	7.86%	7.86%	8.86%	7.96%
XR	Composite	7.85%	7.85%	7.86%	7.86%	8.86%	7.96%
CR	Composite						
MM	Composite	1.39%	1.19%	1.47%	1.60%	1.74%	1.88%
MR	Composite	1.39%	1.19%	1.46%	1.58%	1.72%	1.86%
CR	Composite						
MM	Composite						
MR	Composite	1.39%	1.19%	1.46%	1.58%	1.72%	1.86%
MM	Composite	1.29%	1.63%	1.70%	1.71%	1.69%	1.77%
MR	Composite	1.29%	1.66%	1.74%	1.70%	1.67%	1.74%
XR	Composite	1.29%	1.55%	1.62%	1.63%	1.61%	1.69%
MR	Composite	1.29%	1.54%	1.62%	1.65%	1.67%	1.74%
MR	Composite	1.29%	1.66%	1.74%	1.70%	1.67%	1.74%
XR	Composite	1.29%	1.55%	1.62%	1.63%	1.61%	1.69%
CR	Composite	0.54%	0.51%	0.91%	1.20%	1.42%	1.59%
CR	Composite	0.54%	0.51%	0.91%	1.20%	1.42%	1.59%
MM	Composite	0.54%	0.50%	0.87%	1.15%	1.36%	1.52%
MR	Composite	0.54%	0.49%	0.86%	1.14%	1.35%	1.51%
CR	Composite	0.54%	0.51%	0.91%	1.20%	1.42%	1.59%
CR	Composite	0.54%	0.51%	0.91%	1.20%	1.42%	1.59%
MM	Composite	0.54%	0.50%	0.87%	1.15%	1.36%	1.52%
MR	Composite	0.54%	0.49%	0.86%	1.14%	1.35%	1.51%
XR	Composite						
MR	Composite	3.31%	3.31%	3.75%	3.68%	4.05%	4.61%
XR	Composite	3.31%	3.31%	3.61%	3.68%	4.05%	4.61%
CR	Composite	3.31%	3.31%	3.95%	3.68%	4.05%	4.61%
MR	Composite	3.31%	3.31%	3.75%	3.68%	4.05%	4.61%
XR	Composite	3.31%	3.31%	3.61%	3.68%	4.05%	4.61%
CR	Composite	0.45%	0.45%	0.52%	0.52%	0.60%	0.60%
MM	Composite	0.45%	0.45%	0.52%	0.52%	0.60%	0.60%
MR	Composite	0.45%	0.45%	0.52%	0.52%	0.60%	0.60%
XR	Composite	0.004542875	0.004542875	0.005230646	0.005230646	0.005976562	0.005976562
CR	Composite	0.45%	0.45%	0.52%	0.52%	0.60%	0.60%
MM	Composite	0.004542875	0.004542875	0.005230646	0.005230646	0.005976562	0.005976562
CR	Composite	0.45%	0.45%	0.52%	0.52%	0.60%	0.60%
MM	Composite	0.45%	0.45%	0.52%	0.52%	0.60%	0.60%
MR	Composite	0.45%	0.45%	0.52%	0.52%	0.60%	0.60%
XR	Composite	0.45%	0.45%	0.52%	0.52%	0.60%	0.60%
CR	Composite	0.59%	0.82%	1.03%	1.01%	1.08%	1.15%
MM	Composite	0.59%	0.82%	1.03%	1.01%	1.08%	1.15%
MR	Composite						
CR	Composite	0.59%	0.82%	1.03%	1.01%	1.08%	1.15%
MM	Composite	0.59%	0.82%	1.03%	1.01%	1.08%	1.15%
MR	Composite						
CR	Composite	0.0058645	0.0081555	0.0103005	0.010129288	0.010833333	0.0115
MM	Composite						
MR	Composite	0.0058645	0.0081555	0.0103005	0.010129288	0.010833333	0.0115
CR	Composite						
MM	Composite						
CR	Composite	1.10%	1.10%	1.59%	1.81%	2.11%	2.47%
MM	Composite	0.010996459	0.010996459	0.01591173	0.018143786	0.021066467	0.02470357
MR	Composite	0.010996459	0.010996459	0.01591173	0.018143786	0.021066467	0.02470357
MM	Composite	0.0257145	0.0257145	0.0257145	0.0257145	0.0257145	0.0257145
MM	Composite	0.0257145	0.0257145	0.0257145	0.0257145	0.0257145	0.0257145
MM	Composite						
XR	Composite						
MR	Composite	0.002451	0.0029295	0.003241903	0.0035809	0.004125009	0.004341875
MR	Composite	0.25%	0.29%	0.32%	0.36%	0.41%	0.43%
CR	Composite	0.25%	0.31%	0.34%	0.38%	0.44%	0.46%
MM	Composite						
MR	Composite	0.25%	0.29%	0.32%	0.36%	0.41%	0.43%
XR	Composite						
MR	Composite	0.002451	0.00293725	0.003248398	0.0035809	0.004134551	0.004348058
CR	Composite	0.002451	0.0029295	0.003241903	0.0035809	0.004125009	0.004341875
MM	Composite	0.002451	0.0029295	0.003241903	0.0035809	0.004125009	0.004341875
MR	Composite	0.002451	0.0029295	0.003241903	0.0035809	0.004125009	0.004341875
CR	Composite	0.002451	0.003091093	0.003418742	0.003769368	0.004351242	0.004578905
MM	Composite						
MR	Composite	0.25%	0.29%	0.32%	0.36%	0.41%	0.43%
XR	Composite	0.002451	0.00282835	0.003128148	0.003448972	0.003981386	0.004189698
CR	Composite						
CR	Composite	6.85%	7.25%	7.72%	7.91%	8.02%	8%

8.86%	0.088573305	0.088573011	0.088572908	0.088572703	0.4	NR
					0.4	
8.86%	8.86%	8.86%	8.86%	8.86%	0.4	NR
8.86%	8.86%	8.86%	8.86%	8.86%	0.4	NR
					0.380000002	
1.84%	1.87%	2.01%	2.01%	2.01%	0.380000002 NR	NR
1.82%	1.85%	1.99%	1.99%	1.99%	0.4 NR	NR
					0.380000002	
					0.380000002	
1.82%	1.85%	1.99%	1.99%	1.99%	0.4 NR	NR
1.87%	1.92%	2.14%	2.31%	2.53%	0.4 NR	CCC
1.85%	1.90%	2.14%	2.31%	2.51%	0.4 NR	B
1.78%	1.83%	2.14%	2.31%	2.41%	0.4 NR	CCC
1.84%	1.89%	2.14%	2.31%	2.49%	0.4 NR	CCC
1.85%	1.90%	2.14%	2.31%	2.51%	0.4 NR	B
1.78%	1.83%	2.14%	2.31%	2.41%	0.4 NR	CCC
1.74%	1.90%	2.01%	2.07%	2.21%	0.25 NR	BBB
1.74%	1.90%	2.01%	2.07%	2.21%	0.25 NR	A
1.67%	1.82%	1.93%	1.99%	2.21%	0.25 NR	A
1.65%	1.80%	1.91%	1.97%	2.21%	0.25 NR	A
1.74%	1.90%	2.01%	2.07%	2.21%	0.25 NR	A
1.74%	1.90%	2.01%	2.07%	2.21%	0.25 NR	A
1.67%	1.82%	1.93%	1.99%	2.21%	0.25 NR	A
1.65%	1.80%	1.91%	1.97%	2.21%	0.25 NR	A
					0.25	
4.49%	4.39%	4.42%	4.42%	4.42%	0.4	NR
4.49%	4.39%	4.42%	4.42%	4.42%	0.4	NR
4.49%	4.39%	4.42%	4.42%	4.42%	0.4	NR
4.49%	4.39%	4.42%	4.42%	4.42%	0.4	NR
4.49%	4.39%	4.42%	4.42%	4.42%	0.4	NR
0.60%	0.60%	0.60%	0.60%	0.60%	0.4 NR	
0.60%	0.60%	0.60%	0.60%	0.60%	0.4 NR	
0.60%	0.60%	0.60%	0.60%	0.60%	0.4 NR	
0.005976562	0.005976562	0.005976562	0.005976562	0.005976562	0.4 NR	
0.60%	0.60%	0.60%	0.60%	0.60%	0.4 NR	
0.005976562	0.005976562	0.005976562	0.005976562	0.005976562	0.4 NR	
0.60%	0.60%	0.60%	0.60%	0.60%	0.4 NR	
0.60%	0.60%	0.60%	0.60%	0.60%	0.4 NR	
0.60%	0.60%	0.60%	0.60%	0.60%	0.4 NR	
0.60%	0.60%	0.60%	0.60%	0.60%	0.4 NR	
1.23%	1.33%	1.33%	1.33%	1.33%	0.4 NR	NR
1.23%	1.33%	1.33%	1.33%	1.33%	0.4 NR	NR
					0.4	
1.23%	1.33%	1.33%	1.33%	1.33%	0.4 NR	NR
1.23%	1.33%	1.33%	1.33%	1.33%	0.4 NR	NR
					0.4	
1.23%	0.0133	0.0133	0.0133	0.0133	0.4 NR	NR
					0.4	
1.23%	0.0133	0.0133	0.0133	0.0133	0.4 NR	NR
					0.4	
					0.3375	
2.60%	2.47%	2.61%	2.71%	2.86%	0.4	NR
2.60%	0.0247	0.026129905	0.0271372	0.028647158	0.3375	NR
2.60%	0.0247	0.026129905	0.0271372	0.028647158	0.3375	NR
0.0257145	0.0257145	0.0257145	0.0257145	0.0257145	70.00%	
0.0257145	0.0257145	0.0257145	0.0257145	0.0257145	70.00%	
					0.7	
					0.7	
0.48%	0.005159534	0.006181667	0.006798	0.007327706	0.4 NR	BB
0.48%	0.53%	0.62%	0.68%	0.73%	0.4 NR	A
0.51%	0.55%	0.62%	0.72%	0.77%	0.4 NR	BBB
					0.4	
0.48%	0.53%	0.62%	0.68%	0.73%	0.4 NR	A
					0.4	
0.48%	0.005254629	0.006181667	0.006798	0.007333333	0.4 NR	A
0.48%	0.005159534	0.006181667	0.006798	0.007327706	0.4 NR	BB
0.48%	0.005159534	0.006181667	0.006798	0.007327706	0.4 NR	BB
0.48%	0.005159534	0.006181667	0.006798	0.007327706	0.4 NR	BB
0.51%	0.005452963	0.006181667	0.007155789	0.007719298	0.4 NR	BBB
					0.4	
0.48%	0.53%	0.62%	0.68%	0.73%	0.4 NR	A
0.47%	0.004989461	0.006181667	0.006547547	0.007063158	0.4 NR	BBB
					0.4	
8.47%	8.82%	8.82%	8.82%	8.82%	0.4 NR	NR

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
B	B	B	BBB	BB	BB
BB	BB	BB	BBB	BBB	BBB
B	B	B	BBB	BB	BB
CCC	CCC	CCC	BB	B	B
BB	BB	BB	BBB	BBB	BBB
B	B	B	BBB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
NR		NR			
NR		NR			
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NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR				
	NR				
BB	BB	BB	BBB	BB	BBB
A	A	A	AA	A	AA
BBB	BBB	BBB	A	BBB	A
A	A	A	AA	A	AA
A	A	A	AA	A	AA
BB	BB	BB	BBB	BB	BBB
BB	BB	BB	BBB	BB	BBB
BB	BB	BB	BBB	BB	BBB
BBB	BBB	BBB	A	BBB	A
A	A	A	AA	A	AA
BBB	BBB	BBB	A	BBB	A
NR	NR	NR	NR	NR	NR

NR	NR	NR	NR	2 Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	Consumer Goods
B			BBB	4 Consumer Goods
BB			BBB	4 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
BB			BBB	4 Consumer Goods
NR	NR	B	BB	6 Consumer Goods
NR	NR	BB	BB	5 Consumer Goods
NR	NR	B	BB	6 Consumer Goods
NR	NR	CCC	BB	6 Consumer Goods
NR	NR	BB	BB	5 Consumer Goods
NR	NR	B	BB	6 Consumer Goods
BB	BB	NR	A	8 Government
A	A	NR	A	8 Government
BBB	BBB	NR	BBB	8 Government
BBB	BBB	NR	BBB	8 Government
A	A	NR	A	8 Government
A	A	NR	A	8 Government
BBB	BBB	NR	BBB	8 Government
BBB	BBB	NR	BBB	8 Government
			NR	Government
NR			NR	2 Consumer Goods
NR			NR	2 Consumer Goods
NR			NR	2 Consumer Goods
NR			NR	2 Consumer Goods
NR			NR	2 Consumer Goods
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Telecommunications
			NR	Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	BB	B	A	8 Oil & Gas
NR	A	BBB	A	8 Oil & Gas
NR	BBB	BB	A	8 Oil & Gas
			NR	Oil & Gas
NR	A	BBB	A	8 Oil & Gas
			NR	Oil & Gas
NR	A	BBB	A	8 Oil & Gas
NR	BB	B	A	8 Oil & Gas
NR	BB	B	A	8 Oil & Gas
NR	BB	B	A	8 Oil & Gas
NR	BBB	BB	A	8 Oil & Gas
			NR	Oil & Gas
NR	A	BBB	A	8 Oil & Gas
NR	BBB	BB	A	8 Oil & Gas
			NR	Financials
			NR	2 Financials

N.Amer	United States	CCC	B		Thin	Thin	Thin
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B		Thin	Thin	Thin
N.Amer	United States	CCC	B		Thin	Thin	Thin
N.Amer	Bermuda	BBB	AA				
N.Amer	Bermuda	BBB	AA	Thin	Thin	DocAdj	DocAdj
N.Amer	Bermuda	BBB	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	AA				
N.Amer	Bermuda	BBB	AA				
N.Amer	Bermuda	BBB	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Bulgaria	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
E.Eur	Bulgaria	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Bulgaria	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Bulgaria	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Bulgaria	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Bulgaria	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Bulgaria	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Bulgaria	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Bulgaria	BBB	BBB				
N.Amer	United States	BB	BB		Thin	DocAdj	Thin
N.Amer	United States	BB	BB		Thin	DocAdj	Thin
N.Amer	United States	BB	BB		Thin	DocAdj	Thin
N.Amer	United States	BB	BB		Thin	DocAdj	Thin
N.Amer	United States	BB	BB		Thin	DocAdj	Thin
Europe	United Kingdom	A	A	Thin		Thin	
Europe	United Kingdom	A	A	Thin		Thin	
Europe	United Kingdom	A	A	Thin		Thin	
Europe	United Kingdom	A	A	Thin		Thin	
Europe	United Kingdom	A	A	Thin		Thin	
Europe	United Kingdom	A	A	Thin		Thin	
Europe	United Kingdom	A	A	Thin		Thin	
Europe	United Kingdom	A	A	Thin		Thin	
Europe	United Kingdom	A	A	Thin		Thin	
Europe	United Kingdom	A	A	Thin		Thin	
Europe	United Kingdom	BB	BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom	BB	BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom	BB	BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB	Thin	Thin	Thin	Thin
India	India	BBB	BB				
India	India	BBB	BB				
India	India	BBB	BB		Thin	Thin	Thin
India	India	BBB	BB		Thin	Thin	Thin
India	India	BBB	BB		Thin	Thin	Thin
Europe	Germany	B					Thin
Europe	Germany	B					Thin
Europe	Germany	B					
Europe	Germany	B					
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
Lat.Amer	Argentina	BB	B				
Lat.Amer	Argentina	BB	B	Thin	Thin	Thin	Thin

Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp		
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	Thin	Thin	Thin			

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BHIPUSDMM	31-Jul-08 BHIP
BHIPUSDMR	31-Jul-08 BHIP
BHPAUDCR	31-Jul-08 BHP
BHPAUDMM	31-Jul-08 BHP
BHPAUDMR	31-Jul-08 BHP
BHPCADMR	31-Jul-08 BHP
BHPCHFCR	31-Jul-08 BHP
BHPCHFMR	31-Jul-08 BHP
BHPEURCR	31-Jul-08 BHP
BHPEURMM	31-Jul-08 BHP
BHPEURMR	31-Jul-08 BHP
BHPGBPMM	31-Jul-08 BHP
BHPGBPMR	31-Jul-08 BHP
BHPHKDMR	31-Jul-08 BHP
BHPJPYCR	31-Jul-08 BHP
BHPJPYMM	31-Jul-08 BHP
BHPJPYMR	31-Jul-08 BHP
BHPSGDMR	31-Jul-08 BHP
BHPUSDCR	31-Jul-08 BHP
BHPUSDMM	31-Jul-08 BHP
BHPUSDMR	31-Jul-08 BHP
BHPUSDXR	31-Jul-08 BHP
BHPZARMR	31-Jul-08 BHP
BHP-NIKWESAUDMR	31-Jul-08 BHP-NIKWES
BHP-NIKWESCHFMR	31-Jul-08 BHP-NIKWES
BHP-NIKWESEURCR	31-Jul-08 BHP-NIKWES
BHP-NIKWESEURMM	31-Jul-08 BHP-NIKWES
BHP-NIKWESEURMR	31-Jul-08 BHP-NIKWES
BHP-NIKWESGBPMR	31-Jul-08 BHP-NIKWES
BHP-NIKWESJPYMR	31-Jul-08 BHP-NIKWES
BHP-NIKWESUSDCR	31-Jul-08 BHP-NIKWES
BHP-NIKWESUSDMM	31-Jul-08 BHP-NIKWES
BHP-NIKWESUSDMR	31-Jul-08 BHP-NIKWES
BHP-NIKWESUSDXR	31-Jul-08 BHP-NIKWES
BHREINEURCR	31-Jul-08 BHREIN
BHREINEURMM	31-Jul-08 BHREIN
BHREINUSDCR	31-Jul-08 BHREIN
BHREINUSDMM	31-Jul-08 BHREIN
BHREINUSDMR	31-Jul-08 BHREIN
BHSHLUSDCR	31-Jul-08 BHSHL
BHSHLUSDMM	31-Jul-08 BHSHL
BHSHLUSDMR	31-Jul-08 BHSHL
BHSHLUSDXR	31-Jul-08 BHSHL
BILLOAUDMR	31-Jul-08 BILLO
BILLOCADMR	31-Jul-08 BILLO
BILLOEURCR	31-Jul-08 BILLO
BILLOEURMM	31-Jul-08 BILLO
BILLOEURMR	31-Jul-08 BILLO
BILLOEURXR	31-Jul-08 BILLO
BILLOGBPXR	31-Jul-08 BILLO
BILLOHKDMR	31-Jul-08 BILLO
BILLOJPYMR	31-Jul-08 BILLO
BILLOSEKXR	31-Jul-08 BILLO
BILLOSGDMR	31-Jul-08 BILLO
BILLOUSDCR	31-Jul-08 BILLO
BILLOUSDMM	31-Jul-08 BILLO
BILLOUSDMR	31-Jul-08 BILLO
BILLOUSDXR	31-Jul-08 BILLO
BILTUSDCR	31-Jul-08 BILT
BILTUSDMM	31-Jul-08 BILT
BILTUSDMR	31-Jul-08 BILT
BIOGNEURCR	31-Jul-08 BIOGN
BIOGNEURMM	31-Jul-08 BIOGN
BIOGNEURMR	31-Jul-08 BIOGN
BIOGNUSDCR	31-Jul-08 BIOGN
BIOGNUSDMM	31-Jul-08 BIOGN
BIOGNUSDMR	31-Jul-08 BIOGN
BIOGNUSDXR	31-Jul-08 BIOGN
BIOMETEURMR	31-Jul-08 BIOMET
BIOMETUSDMR	31-Jul-08 BIOMET
BIOMETUSDXR	31-Jul-08 BIOMET
BJSEURCR	31-Jul-08 BJS
BJSEURMM	31-Jul-08 BJS
BJSEURMR	31-Jul-08 BJS

Bco Hip S A	PQ463H	SNRFOR	USD
Bco Hip S A	PQ463H	SNRFOR	USD
BHP Billiton Ltd	08GE66	SNRFOR	AUD
BHP Billiton Ltd	08GE66	SNRFOR	AUD
BHP Billiton Ltd	08GE66	SNRFOR	AUD
BHP Billiton Ltd	08GE66	SNRFOR	CAD
BHP Billiton Ltd	08GE66	SNRFOR	CHF
BHP Billiton Ltd	08GE66	SNRFOR	CHF
BHP Billiton Ltd	08GE66	SNRFOR	EUR
BHP Billiton Ltd	08GE66	SNRFOR	EUR
BHP Billiton Ltd	08GE66	SNRFOR	EUR
BHP Billiton Ltd	08GE66	SNRFOR	GBP
BHP Billiton Ltd	08GE66	SNRFOR	GBP
BHP Billiton Ltd	08GE66	SNRFOR	HKD
BHP Billiton Ltd	08GE66	SNRFOR	JPY
BHP Billiton Ltd	08GE66	SNRFOR	JPY
BHP Billiton Ltd	08GE66	SNRFOR	JPY
BHP Billiton Ltd	08GE66	SNRFOR	SGD
BHP Billiton Ltd	08GE66	SNRFOR	USD
BHP Billiton Ltd	08GE66	SNRFOR	USD
BHP Billiton Ltd	08GE66	SNRFOR	USD
BHP Billiton Ltd	08GE66	SNRFOR	USD
BHP Billiton Ltd	08GE66	SNRFOR	ZAR
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	AUD
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	CHF
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	EUR
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	EUR
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	EUR
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	GBP
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	JPY
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	USD
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	USD
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	USD
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	USD
Kdom Bahrain	MS9996	SNRFOR	EUR
Kdom Bahrain	MS9996	SNRFOR	EUR
Kdom Bahrain	MS9996	SNRFOR	USD
Kdom Bahrain	MS9996	SNRFOR	USD
Kdom Bahrain	MS9996	SNRFOR	USD
Bharati Shipyard Ltd	YY8GD2	SNRFOR	USD
Bharati Shipyard Ltd	YY8GD2	SNRFOR	USD
Bharati Shipyard Ltd	YY8GD2	SNRFOR	USD
Bharati Shipyard Ltd	YY8GD2	SNRFOR	USD
Belo Corp.	0I85AL	SNRFOR	AUD
Belo Corp.	0I85AL	SNRFOR	CAD
Belo Corp.	0I85AL	SNRFOR	EUR
Belo Corp.	0I85AL	SNRFOR	EUR
Belo Corp.	0I85AL	SNRFOR	EUR
Belo Corp.	0I85AL	SNRFOR	EUR
Belo Corp.	0I85AL	SNRFOR	GBP
Belo Corp.	0I85AL	SNRFOR	HKD
Belo Corp.	0I85AL	SNRFOR	JPY
Belo Corp.	0I85AL	SNRFOR	SEK
Belo Corp.	0I85AL	SNRFOR	SGD
Belo Corp.	0I85AL	SNRFOR	USD
Belo Corp.	0I85AL	SNRFOR	USD
Belo Corp.	0I85AL	SNRFOR	USD
Belo Corp.	0I85AL	SNRFOR	USD
Ballarpur Inds Ltd	YY5A8K	SNRFOR	USD
Ballarpur Inds Ltd	YY5A8K	SNRFOR	USD
Ballarpur Inds Ltd	YY5A8K	SNRFOR	USD
Biogen Idec Inc	0J968Z	SNRFOR	EUR
Biogen Idec Inc	0J968Z	SNRFOR	EUR
Biogen Idec Inc	0J968Z	SNRFOR	EUR
Biogen Idec Inc	0J968Z	SNRFOR	USD
Biogen Idec Inc	0J968Z	SNRFOR	USD
Biogen Idec Inc	0J968Z	SNRFOR	USD
Biogen Idec Inc	0J968Z	SNRFOR	USD
Biomet Inc	0J9674	SNRFOR	EUR
Biomet Inc	0J9674	SNRFOR	USD
Biomet Inc	0J9674	SNRFOR	USD
BJ Svcs Co	05A9CA	SNRFOR	EUR
BJ Svcs Co	05A9CA	SNRFOR	EUR
BJ Svcs Co	05A9CA	SNRFOR	EUR

MM	Composite	6.85%	7.25%	7.72%	7.91%	8.02%	8.12%
MR	Composite						
CR	Composite	0.32%	0.56%	0.63%	0.66%	0.75%	0.81%
MM	Composite	0.32%	0.54%	0.60%	0.66%	0.72%	0.78%
MR	Composite	0.32%	0.53%	0.60%	0.66%	0.72%	0.77%
MR	Composite						
CR	Composite	0.34%	0.57%	0.61%	0.69%	0.76%	0.82%
MR	Composite	0.32%	0.54%	0.58%	0.66%	0.72%	0.78%
CR	Composite	0.003357895	0.005677754	0.006076142	0.006929112	0.00761112	0.008213679
MM	Composite	0.32%	0.55%	0.58%	0.67%	0.73%	0.79%
MR	Composite	0.32%	0.54%	0.58%	0.66%	0.72%	0.78%
MM	Composite						
MR	Composite	0.00319	0.00539467	0.005817139	0.006628267	0.007235668	0.007807775
MR	Composite	0.32%	0.54%	0.58%	0.66%	0.72%	0.78%
CR	Composite						
MM	Composite	0.32%	0.54%	0.60%	0.66%	0.71%	0.78%
MR	Composite	0.32%	0.54%	0.60%	0.66%	0.71%	0.77%
MR	Composite	0.32%	0.54%	0.58%	0.66%	0.72%	0.78%
CR	Composite	0.34%	0.57%	0.61%	0.69%	0.76%	0.82%
MM	Composite	0.003223579	0.005450644	0.005833096	0.006651948	0.007306675	0.007885132
MR	Composite	0.32%	0.54%	0.58%	0.66%	0.72%	0.78%
XR	Composite						
MR	Composite	0.32%	0.54%	0.58%	0.66%	0.72%	0.78%
MR	Composite	0.63%	0.59%	0.57%	0.64%	0.71%	0.77%
MR	Composite	0.63%	0.52%	0.57%	0.64%	0.71%	0.77%
CR	Composite						
MM	Composite						
MR	Composite	0.63%	0.52%	0.57%	0.64%	0.71%	0.77%
MR	Composite						
MR	Composite	0.63%	0.55%	0.57%	0.64%	0.71%	0.77%
CR	Composite	0.63%	0.54%	0.60%	0.66%	0.75%	0.81%
MM	Composite						
MR	Composite	0.63%	0.52%	0.57%	0.64%	0.71%	0.77%
XR	Composite						
CR	Composite	0.51%	0.44%	0.77%	0.98%	1.15%	1.28%
MM	Composite						
CR	Composite	0.51%	0.44%	0.77%	0.98%	1.15%	1.28%
MM	Composite	0.51%	0.44%	0.74%	0.94%	1.10%	1.23%
MR	Composite	0.51%	0.44%	0.73%	0.93%	1.09%	1.22%
CR	Composite	3.25%	3.25%	3.25%	3.25%	3.25%	3.25%
MM	Composite	3.25%	3.25%	3.25%	3.25%	3.25%	3.25%
MR	Composite	3.25%	3.25%	3.25%	3.25%	3.25%	3.25%
XR	Composite	0.0325	0.0325	0.0325	0.0325	0.0325	0.0325
MR	Composite	1.68%	2.16%	2.98%	3.53%	3.62%	3.79%
MR	Composite	1.69%	2.39%	3.08%	3.67%	3.75%	3.84%
CR	Composite	0.01776427	0.023119335	0.032439065	0.038502721	0.039077006	0.040346677
MM	Composite	1.71%	2.22%	3.11%	3.70%	3.75%	3.87%
MR	Composite	0.016944108	0.0239328	0.030797605	0.036716906	0.03747638	0.038417125
XR	Composite	0.016165553	0.023051065	0.029876	0.034971552	0.035495444	0.036690276
XR	Composite	1.62%	2.31%	2.99%	3.50%	3.55%	3.67%
MR	Composite	1.69%	2.39%	3.08%	3.67%	3.75%	3.84%
MR	Composite	0.016845798	0.021604689	0.029815941	0.035287728	0.036242634	0.037932667
XR	Composite	1.62%	2.31%	2.99%	3.50%	3.55%	3.67%
MR	Composite	0.016944108	0.0239328	0.030797605	0.036716906	0.03747638	0.038417125
CR	Composite	0.01776427	0.023119335	0.032439065	0.038502721	0.039077006	0.040346677
MM	Composite						
MR	Composite	1.69%	2.39%	3.08%	3.67%	3.75%	3.84%
XR	Composite	1.62%	2.31%	2.99%	3.50%	3.55%	3.67%
CR	Composite	2.25%	2.25%	2.25%	2.25%	2.25%	2.25%
MM	Composite	0.0225	0.0225	0.0225	0.0225	0.0225	0.0225
MR	Composite	2.25%	2.25%	2.25%	2.25%	2.25%	2.25%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite	1.70%	1.70%	2.57%	3.27%	2.56%	3.96%
MR	Composite	1.70%	1.70%	2.57%	3.27%	2.56%	3.96%
XR	Composite	1.70%	1.70%	2.57%	3.27%	2.56%	3.96%
CR	Composite						
MM	Composite						
MR	Composite	0.42%	0.44%	0.42%	0.49%	0.52%	0.59%

8.47%	8.82%	8.82%	8.82%	8.82%	0.4 NR	NR
					0.4	
0.86%	0.93%	0.99%	1.05%	1.10%	0.4 BB	A
0.82%	0.90%	0.99%	1.05%	1.10%	0.4 BB	A
0.82%	0.89%	0.99%	1.05%	1.10%	0.4 BB	AA
					0.4	
0.87%	0.93%	1.04%	1.10%	1.16%	0.4 BBB	AA
0.83%	0.88%	0.99%	1.04%	1.10%	0.4 A	AAA
0.87%	0.009292012	0.010357751	0.010977785	0.011577916	0.4 BBB	AA
0.83%	0.89%	0.99%	1.05%	1.11%	0.4 BBB	AA
0.83%	0.88%	0.99%	1.04%	1.10%	0.4 A	AAA
					0.4	
0.83%	0.008835	0.009888175	0.010414029	0.01099902	0.4 A	AAA
0.83%	0.88%	0.99%	1.04%	1.10%	0.4 A	AAA
					0.4	
0.82%	0.90%	0.99%	1.05%	1.10%	0.4 BB	A
0.82%	0.89%	0.99%	1.05%	1.10%	0.4 BB	A
0.83%	0.88%	0.99%	1.04%	1.10%	0.4 A	AAA
0.87%	0.93%	1.04%	1.10%	1.16%	0.4 BBB	AA
0.83%	0.008920331	0.009943441	0.010538674	0.011114799	0.4 BBB	AA
0.83%	0.88%	0.99%	1.04%	1.10%	0.4 A	AAA
					0.4	
0.83%	0.88%	0.99%	1.04%	1.10%	0.4 A	AAA
0.83%	0.91%	1.05%	1.02%	1.08%	0.4 NR	A
0.83%	0.91%	1.05%	1.02%	1.08%	0.4 NR	A
					0.4	
					0.4	
0.83%	0.91%	1.05%	1.02%	1.08%	0.4 NR	A
					0.4	
0.83%	0.91%	1.05%	1.02%	1.08%	0.4 NR	BBB
0.87%	0.95%	1.10%	1.07%	1.14%	0.4 NR	A
					0.4	
0.83%	0.91%	1.05%	1.02%	1.08%	0.4 NR	A
					0.4	
1.38%	1.46%	1.46%	1.52%	1.56%	0.4 NR	NR
					0.4	
1.38%	1.46%	1.46%	1.52%	1.56%	0.4 NR	NR
1.33%	1.41%	1.46%	1.52%	1.56%	0.4 NR	NR
1.31%	1.39%	1.46%	1.52%	1.56%	0.4 NR	NR
3.25%	3.25%	3.25%	3.25%	3.25%	0.15	
3.25%	3.25%	3.25%	3.25%	3.25%	0.15	
3.25%	3.25%	3.25%	3.25%	3.25%	0.15	
0.0325	0.0325	0.0325	0.0325	0.0325	0.15	
3.63%	3.56%	3.56%	3.57%	3.58%	0.394444444 BB	BB
3.70%	3.60%	3.62%	3.62%	3.64%	0.4 A	A
3.87%	0.037758458	0.037800518	0.037913644	0.038122609	39.44% BBB	A
3.72%	3.62%	3.63%	3.64%	3.66%	39.44% BBB	A
3.70%	0.03604898	0.036227613	0.03618171	0.036380473	40.00% A	A
3.52%	0.034142739	0.034213599	0.034139232	0.034329774	40.00% A	A
3.52%	3.41%	3.42%	3.41%	3.43%	40.00% A	A
3.70%	3.60%	3.62%	3.62%	3.64%	40.00% A	A
3.63%	0.035586055	0.035569074	0.0356639	0.035796375	0.394444444 BB	BB
3.52%	3.41%	3.42%	3.41%	3.43%	0.4 A	A
3.70%	0.03604898	0.036227613	0.03618171	0.036380473	0.4 A	A
3.87%	0.037758458	0.037800518	0.037913644	0.038122609	0.394444444 BBB	A
					0.394444444	
3.70%	3.60%	3.62%	3.62%	3.64%	0.4 A	A
3.52%	3.41%	3.42%	3.41%	3.43%	0.4 A	A
2.25%	2.25%	2.25%	2.25%	2.25%	0.425	
0.0225	0.0225	0.0225	0.0225	0.0225	0.425	
2.25%	2.25%	2.25%	2.25%	2.25%	0.425	
					0.319999996	
					0.319999996	
					0.319999996	
					0.319999996	
					0.319999996	
					0.319999996	
					0.319999996	
4.40%	4.58%	4.58%	4.58%	4.58%	0.4	NR
4.40%	4.58%	4.58%	4.58%	4.58%	0.4	NR
4.40%	4.58%	4.58%	4.58%	4.58%	0.4	NR
					0.3975	
					0.3975	
0.66%	0.71%	0.87%	0.87%	0.87%	0.4 NR	NR

NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
A	BBB	A	AA	A	AA
A	A	AA	AA	A	AA
AA	AA	AAA	AAA	AA	AAA
A	A	AA	AA	A	AA
A	A	AA	AA	A	AA
AA	AA	AAA	AAA	AA	AAA
AA	AA	AAA	AAA	AA	AAA
AA	AA	AAA	AAA	AA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	BBB	A
AA	AA	AAA	AAA	AA	AAA
A	A	AA	AA	A	AA
A	A	AA	AA	A	AA
AA	AA	AAA	AAA	AA	AAA
AA	AA	AAA	AAA	AA	AAA
BB	BB	BB	BB	BBB	BBB
A	A	A	A	A	AA
A	A	A	A	A	AA
BB	BB	BB	BB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
			NR		
			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	A	AA	A
A	AA	AA	A	AA	A
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	A	AA	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	A	AA	A
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BBB	NR	BBB	BBB	BBB

			NR		2 Financials
			NR		Financials
BBB	BBB	BB	AA		7 Basic Materials
BBB	BBB	BB	AA		7 Basic Materials
BBB	BBB	BB	AA		7 Basic Materials
			NR		Basic Materials
A	A	BBB	AA		17 Basic Materials
A	AA	A	AA		17 Basic Materials
A	A	BBB	AA		17 Basic Materials
A	A	BBB	AA		17 Basic Materials
A	AA	A	AA		17 Basic Materials
			NR		Basic Materials
A	AA	A	AA		17 Basic Materials
A	AA	A	AA		17 Basic Materials
			NR		Basic Materials
BBB	BBB	BB	AA		3 Basic Materials
BBB	BBB	BB	AA		3 Basic Materials
A	AA	A	AA		17 Basic Materials
A	A	BBB	AA		17 Basic Materials
A	A	BBB	AA		17 Basic Materials
A	AA	A	AA		17 Basic Materials
			NR		Basic Materials
A	AA	A	AA		17 Basic Materials
BB	BB	BB	A		4 Basic Materials
A	A	A	BBB		4 Basic Materials
			NR		Basic Materials
			NR		Basic Materials
A	A	A	BBB		4 Basic Materials
			NR		Basic Materials
BB	BB	BB	A		4 Basic Materials
BBB	BBB	BBB	BBB		4 Basic Materials
			NR		Basic Materials
A	A	A	BBB		4 Basic Materials
			NR		Basic Materials
NR	NR	NR	BB		5 Government
			NR		Government
NR	NR	NR	BB		5 Government
NR	NR	NR	BB		5 Government
NR	NR	NR	BB		5 Government
			NR		2 Industrials
			NR		2 Industrials
			NR		2 Industrials
			NR		2 Industrials
BB	BB	BBB	AA		8 Consumer Services
A	A	AA	AA		7 Consumer Services
BBB	BBB	A	AA		7 Consumer Services
BBB	BBB	A	AA		7 Consumer Services
A	A	AA	AA		7 Consumer Services
A	A	A	A		5 Consumer Services
A	A	A	A		5 Consumer Services
A	A	AA	AA		7 Consumer Services
BB	BB	BBB	AA		8 Consumer Services
A	A	A	A		5 Consumer Services
A	A	AA	AA		7 Consumer Services
BBB	BBB	A	AA		7 Consumer Services
			NR		Consumer Services
A	A	AA	AA		7 Consumer Services
A	A	A	A		5 Consumer Services
			NR		2 Basic Materials
			NR		2 Basic Materials
			NR		2 Basic Materials
			NR		Health Care
			NR		Health Care
			NR		Health Care
			NR		Health Care
			NR		Health Care
			NR		Health Care
			NR		Health Care
			NR		2 Health Care
			NR		2 Health Care
			NR		2 Health Care
			NR		Oil & Gas
			NR		Oil & Gas
NR			NR		4 Oil & Gas

Lat.Amer	Argentina	BB	B	Thin	Thin	Thin	Thin
Lat.Amer	Argentina	BB	B				
Oceania	Australia	A	A	Entity Tier	DocAdj	DocAdj	Entity Tier
Oceania	Australia	A	A	Entity Tier	DocAdj	DocAdj	Entity Tier
Oceania	Australia	A	A	Entity Tier	CcyGrp	CcyGrp	Entity Tier
Oceania	Australia	A	A				
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	Entity Tier	Entity Tier	DocAdj	Entity Tier
Oceania	Australia	A	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		A	Thin	CcyGrp	Entity Tier	Entity Tier
Oceania	Australia		A	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		A				
Oceania	Australia		A				
Oceania	Australia		A	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		A				
Oceania	Australia		A	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia		A	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia		A				
Oceania	Australia		A	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		A				
Asia	Bahrain	A	BBB	Thin	Thin	CcyGrp	CcyGrp
Asia	Bahrain	A	BBB				
Asia	Bahrain	A	BBB	Thin	Thin	CcyGrp	CcyGrp
Asia	Bahrain	A	BBB	Thin	Thin	DocAdj	DocAdj
Asia	Bahrain	A	BBB	Thin	Thin	DocAdj	DocAdj
India	India		BB				
India	India		BB				
India	India		BB				
India	India		BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BB	BB				
India	India	BB	BB				
India	India	BB	BB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	CcyGrp

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BJSUSDCR	31-Jul-08 BJS
BJSUSDMM	31-Jul-08 BJS
BJSUSDMR	31-Jul-08 BJS
BJSUSDXR	31-Jul-08 BJS
BKCCJPYCR	31-Jul-08 BKCC
BKCCUSDCR	31-Jul-08 BKCC
BKCCUSDMM	31-Jul-08 BKCC
BKCCUSDMR	31-Jul-08 BKCC
BKCCUSDXR	31-Jul-08 BKCC
BKECONEURCR	31-Jul-08 BKECON
BKECONUSDCR	31-Jul-08 BKECON
BKFUKAJPYCR	31-Jul-08 BKFUKA
BKFUKAJPYMR	31-Jul-08 BKFUKA
BKFUKAUSDCR	31-Jul-08 BKFUKA
BKFUKAUSDMR	31-Jul-08 BKFUKA
BKFUKAJPYCR	31-Jul-08 BKFUKA
BKFUKAJPYXR	31-Jul-08 BKFUKA
BKFUKAUSDCR	31-Jul-08 BKFUKA
BKFUKAUSDMR	31-Jul-08 BKFUKA
BKHAUDCR	31-Jul-08 BKH
BKHAUDMR	31-Jul-08 BKH
BKHEURMR	31-Jul-08 BKH
BKHTWDCR	31-Jul-08 BKH
BKHUSDCR	31-Jul-08 BKH
BKHUSDMR	31-Jul-08 BKH
BKIREURCR	31-Jul-08 BKIR
BKIREURMM	31-Jul-08 BKIR
BKIREURMR	31-Jul-08 BKIR
BKIRGBPCR	31-Jul-08 BKIR
BKIRGBPMM	31-Jul-08 BKIR
BKIRGBPMR	31-Jul-08 BKIR
BKIRHKDCR	31-Jul-08 BKIR
BKIRHKDMM	31-Jul-08 BKIR
BKIRJPYCR	31-Jul-08 BKIR
BKIRJPYMM	31-Jul-08 BKIR
BKIRUSDCR	31-Jul-08 BKIR
BKIRUSDMM	31-Jul-08 BKIR
BKIRUSDMR	31-Jul-08 BKIR
BKIREURCR	31-Jul-08 BKIR
BKIREURMM	31-Jul-08 BKIR
BKIREURMR	31-Jul-08 BKIR
BKIRGBPCR	31-Jul-08 BKIR
BKIRGBPMM	31-Jul-08 BKIR
BKIRJPYMM	31-Jul-08 BKIR
BKIRUSDCR	31-Jul-08 BKIR
BKIRUSDMM	31-Jul-08 BKIR
BKIRUSDMR	31-Jul-08 BKIR
BKKYOTJPYCR	31-Jul-08 BKKYOT
BKKYOTJPYXR	31-Jul-08 BKKYOT
BKKYOTUSDCR	31-Jul-08 BKKYOT
BKLYEURCR	31-Jul-08 BKLY
BKLYEURMM	31-Jul-08 BKLY
BKLYEURMR	31-Jul-08 BKLY
BKLYUSDCR	31-Jul-08 BKLY
BKLYUSDMR	31-Jul-08 BKLY
BKLYUSDXR	31-Jul-08 BKLY
BKS-GSUSDMR	31-Jul-08 BKS-GS
BKS-GSUSDXR	31-Jul-08 BKS-GS
BKTSMEURCR	31-Jul-08 BKTSM
BKTSMEURMM	31-Jul-08 BKTSM
BKTSMEURMR	31-Jul-08 BKTSM
BKTSMUSDCR	31-Jul-08 BKTSM
BKTSMUSDMM	31-Jul-08 BKTSM
BKTSMUSDMR	31-Jul-08 BKTSM
BKTWUSDCR	31-Jul-08 BKTW
BKTWUSDMM	31-Jul-08 BKTW
BKTWUSDXR	31-Jul-08 BKTW
BKYOKOEURCR	31-Jul-08 BKYOKO
BKYOKOJPYCR	31-Jul-08 BKYOKO
BKYOKOJPYMR	31-Jul-08 BKYOKO
BKYOKOJPYXR	31-Jul-08 BKYOKO
BKYOKOUSDCR	31-Jul-08 BKYOKO
BKYOKOUSDMR	31-Jul-08 BKYOKO
BKYOKOJPYCR	31-Jul-08 BKYOKO

BJ Svcs Co	05A9CA	SNRFOR	USD
BJ Svcs Co	05A9CA	SNRFOR	USD
BJ Svcs Co	05A9CA	SNRFOR	USD
BJ Svcs Co	05A9CA	SNRFOR	USD
JSC Bk CenterCredit	YY6B7Y	SNRFOR	JPY
JSC Bk CenterCredit	YY6B7Y	SNRFOR	USD
JSC Bk CenterCredit	YY6B7Y	SNRFOR	USD
JSC Bk CenterCredit	YY6B7Y	SNRFOR	USD
JSC Bk CenterCredit	YY6B7Y	SNRFOR	USD
Vnesheconombank	X6GGIH	SNRFOR	EUR
Vnesheconombank	X6GGIH	SNRFOR	USD
Bk of Fukuoka Ltd	0G8436	SNRFOR	JPY
Bk of Fukuoka Ltd	0G8436	SNRFOR	JPY
Bk of Fukuoka Ltd	0G8436	SNRFOR	USD
Bk of Fukuoka Ltd	0G8436	SNRFOR	USD
Bk of Fukuoka Ltd	0G8436	SUBLT2	JPY
Bk of Fukuoka Ltd	0G8436	SUBLT2	JPY
Bk of Fukuoka Ltd	0G8436	SUBLT2	USD
Bk of Fukuoka Ltd	0G8436	SUBLT2	USD
Black Hills Corp	09B324	SNRFOR	AUD
Black Hills Corp	09B324	SNRFOR	AUD
Black Hills Corp	09B324	SNRFOR	EUR
Black Hills Corp	09B324	SNRFOR	TWD
Black Hills Corp	09B324	SNRFOR	USD
Black Hills Corp	09B324	SNRFOR	USD
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	EUR
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	EUR
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	EUR
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	GBP
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	GBP
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	GBP
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	HKD
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	HKD
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	JPY
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	JPY
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	USD
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	USD
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	USD
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	EUR
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	EUR
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	EUR
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	GBP
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	GBP
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	JPY
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	USD
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	USD
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	USD
Bk Kyoto Ltd	JJ3CI9	SUBLT2	JPY
Bk Kyoto Ltd	JJ3CI9	SUBLT2	JPY
Bk Kyoto Ltd	JJ3CI9	SUBLT2	USD
WR BERKLEY Corp	08C865	SNRFOR	EUR
WR BERKLEY Corp	08C865	SNRFOR	EUR
WR BERKLEY Corp	08C865	SNRFOR	EUR
WR BERKLEY Corp	08C865	SNRFOR	USD
WR BERKLEY Corp	08C865	SNRFOR	USD
WR BERKLEY Corp	08C865	SNRFOR	USD
GameStop Corp	39AACX	SNRFOR	USD
GameStop Corp	39AACX	SNRFOR	USD
Bankinter S A	06CAA6	SNRFOR	EUR
Bankinter S A	06CAA6	SNRFOR	EUR
Bankinter S A	06CAA6	SNRFOR	EUR
Bankinter S A	06CAA6	SNRFOR	USD
Bankinter S A	06CAA6	SNRFOR	USD
Bankinter S A	06CAA6	SNRFOR	USD
Bk of Taiwan	YY771G	SNRFOR	USD
Bk of Taiwan	YY771G	SNRFOR	USD
Bk of Taiwan	YY771G	SNRFOR	USD
Bk Yokohama Ltd	JJ4666	SNRFOR	EUR
Bk Yokohama Ltd	JJ4666	SNRFOR	JPY
Bk Yokohama Ltd	JJ4666	SNRFOR	JPY
Bk Yokohama Ltd	JJ4666	SNRFOR	JPY
Bk Yokohama Ltd	JJ4666	SNRFOR	USD
Bk Yokohama Ltd	JJ4666	SNRFOR	USD
Bk Yokohama Ltd	JJ4666	SUBLT2	JPY

CR	Composite	0.42%	0.44%	0.42%	0.51%	0.52%	0.62%
MM	Composite						
MR	Composite	0.00423865	0.004392676	0.0042	0.004887559	0.0052	0.005863861
XR	Composite	0.42%	0.44%	0.42%	0.47%	0.52%	0.56%
CR	Composite	4.36%	4.92%	5.34%	5.62%	5.82%	5.92%
CR	Composite	0.043649888	0.049188687	0.053444998	0.055963344	0.060095456	0.059233754
MM	Composite	4.36%	4.92%	5.34%	5.37%	5.77%	5.92%
MR	Composite						
XR	Composite	4.36%	4.92%	5.34%	5.12%	5.50%	5.92%
CR	Composite	1.53%	1.74%	2.31%	2.67%	2.81%	2.95%
CR	Composite	1.53%	1.74%	2.31%	2.67%	2.81%	2.95%
CR	Composite	0.47%	0.47%	0.47%	0.51%	0.56%	0.61%
MR	Composite						
CR	Composite	0.47%	0.47%	0.47%	0.51%	0.56%	0.61%
MR	Composite						
CR	Composite	0.83%	0.77%	0.83%	1.00%	0.97%	1.02%
XR	Composite	0.83%	0.77%	0.83%	1.00%	0.73%	0.76%
CR	Composite	0.83%	0.77%	0.83%	1.00%	0.99%	1.02%
MR	Composite						
CR	Composite	0.74%	0.81%	0.98%	1.16%	1.29%	1.56%
MR	Composite	0.74%	0.81%	0.98%	1.16%	1.29%	1.56%
MR	Composite	0.74%	0.81%	0.98%	1.16%	1.29%	1.53%
CR	Composite	0.74%	0.81%	0.98%	1.16%	1.29%	1.61%
CR	Composite	0.74%	0.81%	0.98%	1.16%	1.29%	1.61%
MR	Composite	0.74%	0.81%	0.98%	1.16%	1.29%	1.53%
CR	Composite	0.74%	0.82%	1.12%	1.37%	1.56%	1.71%
MM	Composite	0.74%	0.78%	1.07%	1.36%	1.49%	1.63%
MR	Composite						
CR	Composite	0.74%	0.82%	1.12%	1.37%	1.56%	1.71%
MM	Composite	0.74%	0.78%	1.07%	1.36%	1.49%	1.63%
MR	Composite	0.007361875	0.007785473	0.010597308	0.013414168	0.014786895	0.016208997
CR	Composite	0.74%	0.82%	1.12%	1.37%	1.56%	1.71%
MM	Composite	0.74%	0.78%	1.07%	1.36%	1.49%	1.63%
CR	Composite	0.74%	0.79%	1.08%	1.37%	1.50%	1.65%
MM	Composite	0.74%	0.79%	1.08%	1.37%	1.50%	1.65%
CR	Composite	0.74%	0.82%	1.12%	1.37%	1.56%	1.71%
MM	Composite	0.74%	0.78%	1.07%	1.36%	1.49%	1.63%
MR	Composite	0.74%	0.78%	1.06%	1.34%	1.48%	1.62%
CR	Composite	1.40%	1.32%	2.05%	2.51%	2.76%	2.93%
MM	Composite	0.01401946	0.012682977	0.019266418	0.02346163	0.026174324	0.028157072
MR	Composite	0.01401946	0.012550863	0.019460559	0.02320777	0.025893411	0.027859786
CR	Composite	0.01401946	0.013211435	0.020484798	0.02505102	0.02757307	0.029330256
MM	Composite	0.01401946	0.012682977	0.019266418	0.02346163	0.026174324	0.028157072
MM	Composite	1.40%	1.27%	1.99%	2.36%	2.65%	2.84%
CR	Composite	1.40%	1.32%	2.05%	2.51%	2.76%	2.93%
MM	Composite	1.40%	1.27%	1.93%	2.35%	2.62%	2.82%
MR	Composite	0.01401946	0.012550863	0.019460559	0.02320777	0.025893411	0.027859786
CR	Composite	0.95%	1.05%	0.77%	1.20%	0.97%	1.25%
XR	Composite	0.95%	1.05%	0.77%	1.20%	0.97%	1.25%
CR	Composite	0.95%	1.05%	0.77%	1.20%	0.97%	1.25%
CR	Composite	0.72%	0.72%	0.84%	0.96%	1.07%	1.20%
MM	Composite						
MR	Composite	0.72%	0.72%	0.84%	0.96%	1.01%	1.14%
CR	Composite	0.72%	0.72%	0.84%	0.96%	1.07%	1.20%
MR	Composite	0.72%	0.72%	0.84%	0.96%	1.01%	1.14%
XR	Composite	0.72%	0.72%	0.84%	0.96%	0.97%	1.10%
MR	Composite	1.14%	1.31%	1.60%	1.98%	2.17%	2.43%
XR	Composite	1.14%	1.31%	1.60%	1.98%	2.17%	2.43%
CR	Composite	1.11%	1.11%	1.02%	1.19%	1.36%	1.52%
MM	Composite	1.11%	1.11%	1.02%	1.19%	1.36%	1.52%
MR	Composite	1.11%	1.11%	1.02%	1.19%	1.36%	1.52%
CR	Composite						
MM	Composite	1.11%	1.11%	1.02%	1.19%	1.36%	1.52%
MR	Composite						
CR	Composite	1.24%	0.61%	1.28%	0.79%	1.34%	1.21%
MM	Composite						
XR	Composite	1.24%	0.61%	1.28%	0.79%	1.34%	1.21%
CR	Composite	0.29%	0.29%	0.49%	0.57%	0.67%	0.80%
CR	Composite	0.29%	0.29%	0.48%	0.55%	0.64%	0.80%
MR	Composite						
XR	Composite	0.29%	0.29%	0.36%	0.41%	0.48%	0.80%
CR	Composite	0.29%	0.29%	0.49%	0.57%	0.67%	0.80%
MR	Composite	0.29%	0.29%	0.49%	0.57%	0.67%	0.80%
CR	Composite	0.94%	0.94%	0.90%	0.92%	1.05%	1.25%

0.70%	0.75%	0.87%	0.87%	0.87%	0.3975 NR	NR
					0.3975	
0.66%	0.007111566	0.008696477	0.008696477	0.008696477	0.4 NR	NR
0.64%	0.68%	0.87%	0.87%	0.87%	0.4 NR	NR
5.96%	6.01%	5.88%	6.20%	6.12%	0.25 NR	BB
5.95%	0.060096205	0.058810443	0.061952762	0.061601319	0.25 NR	BB
5.71%	6.01%	5.65%	6.20%	5.91%	0.25 NR	BB
					0.25	
5.44%	6.01%	5.38%	6.20%	5.64%	0.25 NR	BB
3.09%	3.23%	3.23%	3.23%	3.23%	0.200000001 NR	NR
3.09%	3.23%	3.23%	3.23%	3.23%	0.200000001 NR	NR
0.66%	0.72%	0.72%	0.72%	0.72%	0.3	
					0.3	
0.66%	0.72%	0.72%	0.72%	0.72%	0.3	
					0.3	
1.02%	1.02%	1.02%	1.02%	1.02%	0.2 NR	NR
0.76%	0.76%	0.76%	0.76%	0.76%	0.2 NR	NR
1.02%	1.02%	1.02%	1.02%	1.02%	0.2 NR	NR
					20.00%	
1.63%	1.48%	1.48%	1.48%	1.48%	40.00% NR	NR
1.63%	1.48%	1.48%	1.48%	1.48%	40.00% NR	NR
1.61%	1.48%	1.48%	1.48%	1.48%	40.00% NR	NR
1.69%	1.48%	1.48%	1.48%	1.48%	40.00% NR	NR
1.69%	1.48%	1.48%	1.48%	1.48%	0.4 NR	NR
1.61%	1.48%	1.48%	1.48%	1.48%	40.00% NR	NR
1.70%	1.72%	1.78%	1.90%	2.43%	0.4 NR	BBB
1.66%	1.69%	1.71%	1.90%	2.43%	0.4 NR	A
					0.4	
1.70%	1.72%	1.78%	1.90%	2.43%	0.4 NR	BBB
1.66%	1.69%	1.71%	1.90%	2.43%	0.4 NR	A
1.63%	0.016672251	0.016883376	0.019016	0.024266054	0.4 NR	BBB
1.70%	1.72%	1.78%	1.90%	2.43%	0.4 NR	BBB
1.66%	1.69%	1.71%	1.90%	2.43%	0.4 NR	A
1.67%	1.70%	1.73%	1.90%	2.43%	0.4 NR	BB
1.67%	1.70%	1.73%	1.90%	2.43%	0.4 NR	BB
1.70%	1.72%	1.78%	1.90%	2.43%	0.4 NR	BBB
1.66%	1.69%	1.71%	1.90%	2.43%	0.4 NR	A
1.63%	1.67%	1.69%	1.90%	2.43%	0.4 NR	BBB
2.94%	2.92%	2.93%	3.03%	3.00%	0.2 NR	BBB
2.83%	0.028135858	0.02814626	0.02909581	0.028765843	0.2 NR	A
2.80%	0.027832963	0.027826972	0.028818128	0.028485248	0.2 NR	BBB
2.94%	0.029212793	0.029291549	0.030334871	0.029984472	0.2 NR	BBB
2.83%	0.028135858	0.02814626	0.02909581	0.028765843	0.2 NR	A
2.85%	2.84%	2.83%	2.93%	2.89%	0.2 NR	BB
2.94%	2.92%	2.93%	3.03%	3.00%	0.2 NR	BBB
2.83%	2.81%	2.81%	2.91%	2.88%	0.2 NR	A
2.80%	0.027832963	0.027826972	0.028818128	0.028485248	0.2 NR	BBB
1.08%	1.13%	1.14%	1.14%	1.14%	0.2 NR	NR
1.08%	1.13%	1.14%	1.14%	1.14%	0.2 NR	NR
1.08%	1.13%	1.14%	1.14%	1.14%	0.2 NR	NR
1.24%	1.33%	1.32%	1.42%	1.70%	0.4	NR
					0.4	
1.24%	1.33%	1.32%	1.42%	1.62%	0.4	NR
1.24%	1.33%	1.32%	1.42%	1.70%	0.4	NR
1.24%	1.33%	1.32%	1.42%	1.62%	0.4	NR
1.24%	1.33%	1.32%	1.42%	1.56%	0.4	NR
2.70%	2.99%	2.99%	2.99%	2.99%	0.4 NR	NR
2.70%	2.99%	2.99%	2.99%	2.99%	0.4 NR	NR
1.75%	1.75%	1.75%	1.75%	1.75%	0.4	NR
1.75%	1.75%	1.75%	1.75%	1.75%	0.4	NR
1.75%	1.75%	1.75%	1.75%	1.75%	0.4	NR
					0.4	
1.75%	1.75%	1.75%	1.75%	1.75%	0.4	NR
					0.4	
1.46%	1.55%	1.55%	1.55%	1.55%	0.4 NR	NR
					0.4	
1.46%	1.55%	1.55%	1.55%	1.55%	0.4 NR	NR
0.77%	0.72%	0.60%	0.63%	0.66%		NR
0.77%	0.72%	0.60%	0.63%	0.66%	0.3	NR
					0.3	
0.77%	0.72%	0.60%	0.63%	0.66%	0.3	NR
0.77%	0.72%	0.60%	0.63%	0.66%	0.3	NR
0.77%	0.72%	0.60%	0.63%	0.66%	0.3	NR
1.23%	1.38%	1.29%	1.29%	1.29%	0.2 NR	BB

NR	BB	NR	BB	BB	BB
NR	BBB	NR	BBB	BBB	BBB
NR	BB	NR	BB	BB	BB
NR	BB	CCC	NR	BB	NR
NR	A	B	NR	A	NR
NR	BBB	B	NR	BBB	NR
NR	BBB	B	NR	BBB	NR
NR	A	NR	A	A	A
NR	A	NR	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	A	A		
NR	NR	BBB	BBB		
NR	NR	BB	BB		
NR	NR	NR	B	B	NR
NR	NR	NR	B	B	NR
NR	NR	NR	BB	BB	NR
NR	NR	NR	BB	BB	NR
NR	NR	NR	BB	BB	NR
NR	NR	NR	BB	BB	NR
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
BBB	A	A	A	A	A
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
BBB	A	A	A	A	A
A	AA	A	AA	AA	AA
BB	BBB	BB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	B	B	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	B	B	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	B	B	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	BB	B	B	B	NR
BBB	A	BBB	B	B	NR
BBB	BBB	BB	B	B	NR
B	BB	B	B	B	NR
B	BB	B	B	B	NR
BBB	A	BB	BBB	NR	NR

NR			NR	4 Oil & Gas
			NR	Oil & Gas
NR			NR	4 Oil & Gas
NR			NR	4 Oil & Gas
CCC	NR	BB	A	2 Financials
BB	NR	A	A	2 Financials
B	NR	BBB	A	2 Financials
			NR	Financials
B	NR	BBB	A	2 Financials
			NR	3 Financials
			NR	3 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	3 Utilities
			NR	3 Utilities
			NR	3 Utilities
			NR	3 Utilities
			NR	3 Utilities
			NR	3 Utilities
BBB	NR	NR	A	8 Financials
BBB	NR	NR	A	8 Financials
			NR	Financials
BBB	NR	NR	A	8 Financials
BBB	NR	NR	A	8 Financials
BBB	NR	NR	A	8 Financials
BBB	NR	NR	A	8 Financials
BBB	NR	NR	A	8 Financials
BB	NR	NR	A	8 Financials
BB	NR	NR	A	8 Financials
BBB	NR	NR	A	8 Financials
BBB	NR	NR	A	8 Financials
BBB	NR	NR	A	8 Financials
BBB	BBB	BBB	BBB	3 Financials
A	A	A	BBB	6 Financials
BBB	BBB	BBB	BBB	6 Financials
BBB	BBB	BBB	BBB	3 Financials
A	A	A	BBB	6 Financials
BB	BB	BB	BBB	6 Financials
BBB	BBB	BBB	BBB	3 Financials
A	A	A	BBB	6 Financials
BBB	BBB	BBB	BBB	6 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR	NR	B	NR	3 Financials
			NR	Financials
NR	NR	BB	NR	3 Financials
NR	NR	B	NR	3 Financials
NR	NR	BB	NR	3 Financials
NR	NR	B	NR	3 Financials
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Government
			NR	Government
			NR	2 Government
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR			A	3 Financials

N.Amer	United States	BBB	A	Thin	Thin	Thin	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	A	Thin	Thin	Thin	DocAdj
E.Eur	Kazakhstan	BB	B	Thin	Entity Tier	Thin	Entity Tier
E.Eur	Kazakhstan	BB	B	Thin	Entity Tier	Thin	CcyGrp
E.Eur	Kazakhstan	BB	B	Thin	Entity Tier	Thin	DocAdj
E.Eur	Kazakhstan	BB	B				
E.Eur	Kazakhstan	BB	B	Thin	Entity Tier	Thin	DocAdj
E.Eur	Russian Federation	BBB	BB	Thin	Thin	Thin	CcyGrp
E.Eur	Russian Federation	BBB	BB	Thin	Thin	Thin	CcyGrp
Asia	Japan	BBB	AA			Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA			Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
Europe	Ireland	AA	A	Thin	DocAdj	DocAdj	CcyGrp
Europe	Ireland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	A				
Europe	Ireland	AA	A	Thin	DocAdj	DocAdj	CcyGrp
Europe	Ireland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AA	A	Thin	DocAdj	DocAdj	CcyGrp
Europe	Ireland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	AA	A	Thin	DocAdj	DocAdj	CcyGrp
Europe	Ireland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AA	A	Thin	DocAdj	DocAdj	CcyGrp
Europe	Ireland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AA	A	Thin	DocAdj	DocAdj	CcyGrp
Europe	Ireland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	AA	A	Thin	DocAdj	DocAdj	CcyGrp
Europe	Ireland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	AA	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB		Thin	Thin	Thin	Thin
Asia	Japan	BBB		Thin	Thin	Thin	Thin
Asia	Japan	BBB		Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
Europe	Spain	A	A		Thin	Thin	Thin
Europe	Spain	A	A		Thin	Thin	Thin
Europe	Spain	A	A		Thin	Thin	Thin
Europe	Spain	A	A				
Europe	Spain	A	A		Thin	Thin	Thin
Europe	Spain	A	A				
Asia	Taiwan Province of China	A	BBB	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	A	BBB				
Asia	Taiwan Province of China	A	BBB	Thin	Thin	Thin	Thin
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA		Thin	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA		Thin	DocAdj	DocAdj
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA	Thin	Entity Tier	DocAdj	CcyGrp

Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Thin	Entity Tier	Thin	Entity Tier	Thin	Entity Tier
DocAdj	Thin	CcyGrp	Thin	CcyGrp	Thin	CcyGrp
DocAdj	Thin	DocAdj	Thin	DocAdj	Thin	DocAdj
DocAdj	Thin	DocAdj	Thin	DocAdj	Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp					
DocAdj	DocAdj					
Entity Tier	Entity Tier					
Thin	Entity Tier	Entity Tier	Thin			
Thin	Entity Tier	Entity Tier	Thin			
Thin	DocAdj	DocAdj	Thin			
Thin	DocAdj	DocAdj	Thin			
Thin	DocAdj	DocAdj	Thin			
Thin	DocAdj	DocAdj	Thin			
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
DocAdj	DocAdj	Thin	Thin	Thin	Thin	DocAdj
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	CcyGrp
DocAdj	DocAdj	Thin	Thin	Thin	Thin	DocAdj
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	CcyGrp
DocAdj	DocAdj	Thin	Thin	Thin	Thin	DocAdj
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Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	DocAdj	Thin	Thin	Thin		

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BKYOKOJPYXR	31-Jul-08 BKYOKO
BKYOKOUSDCR	31-Jul-08 BKYOKO
BLADEXEURCR	31-Jul-08 BLADEX
BLADEXEURMR	31-Jul-08 BLADEX
BLADEXUSDCR	31-Jul-08 BLADEX
BLADEXUSDMR	31-Jul-08 BLADEX
BLDGMTUSDMR	31-Jul-08 BLDGMT
BLDGMTUSDXR	31-Jul-08 BLDGMT
BLKRKUSDMR	31-Jul-08 BLKRK
BLKRKUSDXR	31-Jul-08 BLKRK
BLLEURCR	31-Jul-08 BLL
BLLEURMM	31-Jul-08 BLL
BLLEURMR	31-Jul-08 BLL
BLLEURXR	31-Jul-08 BLL
BLLJPYMR	31-Jul-08 BLL
BLLJPYXR	31-Jul-08 BLL
BLLUSDCR	31-Jul-08 BLL
BLLUSDMM	31-Jul-08 BLL
BLLUSDMR	31-Jul-08 BLL
BLLUSDXR	31-Jul-08 BLL
BLSAUDCR	31-Jul-08 BLS
BLSAUDMR	31-Jul-08 BLS
BLSAUDXR	31-Jul-08 BLS
BLSCHFMR	31-Jul-08 BLS
BLSEURCR	31-Jul-08 BLS
BLSEURMM	31-Jul-08 BLS
BLSEURMR	31-Jul-08 BLS
BLSEURXR	31-Jul-08 BLS
BLSGBPMR	31-Jul-08 BLS
BLSGBPXR	31-Jul-08 BLS
BLSHKDMR	31-Jul-08 BLS
BLSHKDXR	31-Jul-08 BLS
BLSJPYCR	31-Jul-08 BLS
BLSJPYMR	31-Jul-08 BLS
BLSSEKMR	31-Jul-08 BLS
BLSSGDMR	31-Jul-08 BLS
BLSTWDCR	31-Jul-08 BLS
BLSTWDMR	31-Jul-08 BLS
BLSUSDCR	31-Jul-08 BLS
BLSUSDMM	31-Jul-08 BLS
BLSUSDMR	31-Jul-08 BLS
BLSUSDXR	31-Jul-08 BLS
BLTFUSDCR	31-Jul-08 BLTF
BLTFUSDMR	31-Jul-08 BLTF
BMOCADMR	31-Jul-08 BMO
BMOUSDCR	31-Jul-08 BMO
BMOUSDMR	31-Jul-08 BMO
BMOUSDXR	31-Jul-08 BMO
BMSEURCR	31-Jul-08 BMS
BMSEURMR	31-Jul-08 BMS
BMSUSDCR	31-Jul-08 BMS
BMSUSDMR	31-Jul-08 BMS
BMWAUDMM	31-Jul-08 BMW
BMWCADMM	31-Jul-08 BMW
BMWCHFCR	31-Jul-08 BMW
BMWCHFMM	31-Jul-08 BMW
BMWEURCR	31-Jul-08 BMW
BMWEURMM	31-Jul-08 BMW
BMWEURMR	31-Jul-08 BMW
BMWEURXR	31-Jul-08 BMW
BMWGBPCR	31-Jul-08 BMW
BMWGBPMM	31-Jul-08 BMW
BMWGBPMR	31-Jul-08 BMW
BMWHKDCR	31-Jul-08 BMW
BMWHKDMM	31-Jul-08 BMW
BMWJPYCR	31-Jul-08 BMW
BMWJPYMM	31-Jul-08 BMW
BMWSEKMM	31-Jul-08 BMW
BMWSGDCR	31-Jul-08 BMW
BMWSGDMM	31-Jul-08 BMW
BMWTWDMM	31-Jul-08 BMW
BMWUSDCR	31-Jul-08 BMW
BMWUSDMM	31-Jul-08 BMW
BMWUSDMR	31-Jul-08 BMW

Bk Yokohama Ltd	JJ4666	SUBLT2	JPY
Bk Yokohama Ltd	JJ4666	SUBLT2	USD
Bco Latinoamericano Exportaciones SA	05EF66	SNRFOR	EUR
Bco Latinoamericano Exportaciones SA	05EF66	SNRFOR	EUR
Bco Latinoamericano Exportaciones SA	05EF66	SNRFOR	USD
Bco Latinoamericano Exportaciones SA	05EF66	SNRFOR	USD
Bldg Matls Corp Amer	1D2122	SNRFOR	USD
Bldg Matls Corp Amer	1D2122	SNRFOR	USD
BlackRock Inc	09B6B4	SNRFOR	USD
BlackRock Inc	09B6B4	SNRFOR	USD
Ball Corp	05DCDH	SNRFOR	EUR
Ball Corp	05DCDH	SNRFOR	EUR
Ball Corp	05DCDH	SNRFOR	EUR
Ball Corp	05DCDH	SNRFOR	EUR
Ball Corp	05DCDH	SNRFOR	JPY
Ball Corp	05DCDH	SNRFOR	JPY
Ball Corp	05DCDH	SNRFOR	USD
Ball Corp	05DCDH	SNRFOR	USD
Ball Corp	05DCDH	SNRFOR	USD
Ball Corp	05DCDH	SNRFOR	USD
BellSouth Corp	07GHE6	SNRFOR	AUD
BellSouth Corp	07GHE6	SNRFOR	AUD
BellSouth Corp	07GHE6	SNRFOR	AUD
BellSouth Corp	07GHE6	SNRFOR	CHF
BellSouth Corp	07GHE6	SNRFOR	EUR
BellSouth Corp	07GHE6	SNRFOR	EUR
BellSouth Corp	07GHE6	SNRFOR	EUR
BellSouth Corp	07GHE6	SNRFOR	EUR
BellSouth Corp	07GHE6	SNRFOR	GBP
BellSouth Corp	07GHE6	SNRFOR	GBP
BellSouth Corp	07GHE6	SNRFOR	HKD
BellSouth Corp	07GHE6	SNRFOR	HKD
BellSouth Corp	07GHE6	SNRFOR	JPY
BellSouth Corp	07GHE6	SNRFOR	JPY
BellSouth Corp	07GHE6	SNRFOR	SEK
BellSouth Corp	07GHE6	SNRFOR	SGD
BellSouth Corp	07GHE6	SNRFOR	TWD
BellSouth Corp	07GHE6	SNRFOR	TWD
BellSouth Corp	07GHE6	SNRFOR	USD
BellSouth Corp	07GHE6	SNRFOR	USD
BellSouth Corp	07GHE6	SNRFOR	USD
BellSouth Corp	07GHE6	SNRFOR	USD
BLT Fin BV		SNRFOR	USD
BLT Fin BV		SNRFOR	USD
Bk Montreal	CC676B	SNRFOR	CAD
Bk Montreal	CC676B	SNRFOR	USD
Bk Montreal	CC676B	SNRFOR	USD
Bk Montreal	CC676B	SNRFOR	USD
Bemis Co Inc	0I9577	SNRFOR	EUR
Bemis Co Inc	0I9577	SNRFOR	EUR
Bemis Co Inc	0I9577	SNRFOR	USD
Bemis Co Inc	0I9577	SNRFOR	USD
Bay Motoren Werke AG	0H99B7	SNRFOR	AUD
Bay Motoren Werke AG	0H99B7	SNRFOR	CAD
Bay Motoren Werke AG	0H99B7	SNRFOR	CHF
Bay Motoren Werke AG	0H99B7	SNRFOR	CHF
Bay Motoren Werke AG	0H99B7	SNRFOR	EUR
Bay Motoren Werke AG	0H99B7	SNRFOR	EUR
Bay Motoren Werke AG	0H99B7	SNRFOR	EUR
Bay Motoren Werke AG	0H99B7	SNRFOR	EUR
Bay Motoren Werke AG	0H99B7	SNRFOR	GBP
Bay Motoren Werke AG	0H99B7	SNRFOR	GBP
Bay Motoren Werke AG	0H99B7	SNRFOR	GBP
Bay Motoren Werke AG	0H99B7	SNRFOR	HKD
Bay Motoren Werke AG	0H99B7	SNRFOR	HKD
Bay Motoren Werke AG	0H99B7	SNRFOR	JPY
Bay Motoren Werke AG	0H99B7	SNRFOR	JPY
Bay Motoren Werke AG	0H99B7	SNRFOR	SEK
Bay Motoren Werke AG	0H99B7	SNRFOR	SGD
Bay Motoren Werke AG	0H99B7	SNRFOR	SGD
Bay Motoren Werke AG	0H99B7	SNRFOR	TWD
Bay Motoren Werke AG	0H99B7	SNRFOR	USD
Bay Motoren Werke AG	0H99B7	SNRFOR	USD
Bay Motoren Werke AG	0H99B7	SNRFOR	USD

XR	Composite	0.94%	0.94%	0.67%	0.74%	1.05%	0.94%
CR	Composite	0.94%	0.94%	0.82%	0.92%	1.05%	1.12%
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
MR	Composite	2.29%	2.29%	2.29%	2.29%	2.29%	2.29%
XR	Composite	2.29%	2.29%	2.29%	2.29%	2.29%	2.29%
MR	Composite						
XR	Composite						
CR	Composite	0.44%	0.48%	0.77%	1.28%	1.41%	1.81%
MM	Composite						
MR	Composite	0.43%	0.46%	0.73%	1.21%	1.34%	1.74%
XR	Composite	0.40%	0.42%	0.71%	1.18%	1.29%	1.64%
MR	Composite	0.004088513	0.004429417	0.007175782	0.0117688	0.013065313	0.016895562
XR	Composite	0.41%	0.44%	0.72%	1.18%	1.31%	1.69%
CR	Composite	0.44%	0.48%	0.77%	1.28%	1.41%	1.81%
MM	Composite						
MR	Composite	0.0042544	0.004550565	0.007325321	0.012126511	0.013436085	0.017401333
XR	Composite	0.0040446	0.0042406	0.00705544	0.0117526	0.012893875	0.016392167
CR	Composite	0.000806633	0.001103008	0.001407201	0.002359131	0.002423901	0.002800957
MR	Composite	0.000806633	0.001103008	0.001407201	0.002241174	0.002423901	0.002800957
XR	Composite	0.000806633	0.001103008	0.001407201	0.002158605	0.002423901	0.002800957
MR	Composite	0.000833875	0.001113714	0.001418612	0.002112006	0.002399168	0.002810313
CR	Composite	0.000877684	0.001171863	0.001493623	0.002231146	0.002565057	0.002972754
MM	Composite	0.000842577	0.001124989	0.001433878	0.002141901	0.002424422	0.002853844
MR	Composite	0.08%	0.11%	0.14%	0.21%	0.24%	0.28%
XR	Composite	0.000803081	0.00106866	0.001412703	0.002184928	0.002374052	0.002724381
MR	Composite	0.08%	0.11%	0.14%	0.21%	0.24%	0.28%
XR	Composite						
MR	Composite	0.000833875	0.001113714	0.001418612	0.002112006	0.002399168	0.002810313
XR	Composite	0.000803081	0.00106866	0.001412703	0.002184928	0.002374052	0.002724381
CR	Composite						
MR	Composite	0.000806633	0.001103008	0.001407201	0.002171507	0.002674813	0.002984251
MR	Composite	0.08%	0.11%	0.14%	0.21%	0.24%	0.28%
MR	Composite	0.08%	0.11%	0.14%	0.21%	0.24%	0.28%
CR	Composite	0.09%	0.12%	0.15%	0.22%	0.26%	0.30%
MR	Composite	0.08%	0.11%	0.14%	0.21%	0.24%	0.28%
CR	Composite	0.09%	0.12%	0.15%	0.22%	0.26%	0.30%
MM	Composite						
MR	Composite	0.000833875	0.001113714	0.001418612	0.002112006	0.002399168	0.002810313
XR	Composite	0.08%	0.11%	0.14%	0.22%	0.24%	0.27%
CR	Composite						
MR	Composite						
MR	Composite	0.52%	0.52%	0.52%	0.73%	0.79%	0.90%
CR	Composite						
MR	Composite	0.00515	0.00515	0.00515	0.0073	0.0079	0.00895
XR	Composite						
CR	Composite	0.18%	0.18%	0.18%	0.22%	0.27%	0.36%
MR	Composite	0.18%	0.18%	0.18%	0.22%	0.27%	0.36%
CR	Composite	0.0018	0.0018	0.0018	0.002225	0.00270835	0.00355
MR	Composite	0.0018	0.0018	0.0018	0.002225	0.00270835	0.00355
MM	Composite	0.38%	0.44%	0.54%	0.66%	0.79%	0.87%
MM	Composite	0.37%	0.43%	0.53%	0.66%	0.77%	0.87%
CR	Composite	0.38%	0.45%	0.56%	0.68%	0.80%	0.90%
MM	Composite	0.37%	0.43%	0.53%	0.66%	0.77%	0.87%
CR	Composite	0.38%	0.45%	0.56%	0.68%	0.80%	0.90%
MM	Composite	0.37%	0.43%	0.53%	0.66%	0.77%	0.87%
MR	Composite	0.36%	0.43%	0.53%	0.65%	0.76%	0.86%
XR	Composite						
CR	Composite	0.38%	0.45%	0.56%	0.68%	0.80%	0.90%
MM	Composite	0.37%	0.43%	0.53%	0.66%	0.77%	0.87%
MR	Composite						
CR	Composite	0.38%	0.45%	0.56%	0.68%	0.80%	0.90%
MM	Composite	0.37%	0.43%	0.53%	0.66%	0.77%	0.87%
CR	Composite	0.003910367	0.004562227	0.005576271	0.006954488	0.008151886	0.00913861
MM	Composite	0.38%	0.43%	0.53%	0.67%	0.78%	0.87%
MM	Composite	0.37%	0.43%	0.53%	0.66%	0.77%	0.87%
CR	Composite	0.38%	0.45%	0.56%	0.68%	0.80%	0.90%
MM	Composite	0.37%	0.43%	0.53%	0.66%	0.77%	0.87%
MM	Composite	0.37%	0.43%	0.53%	0.66%	0.77%	0.87%
CR	Composite	0.38%	0.45%	0.56%	0.68%	0.80%	0.90%
MM	Composite	0.37%	0.43%	0.53%	0.66%	0.77%	0.87%
MR	Composite	0.36%	0.43%	0.53%	0.65%	0.76%	0.86%

1.23%	1.38%	1.29%	1.29%	1.29%	0.2 NR	BB
1.23%	1.38%	1.29%	1.29%	1.29%	0.2 NR	BB
					0.4	
					0.4	
					0.4	
					0.4	
2.29%	2.29%	2.29%	2.29%	2.29%	0.4	
2.29%	2.29%	2.29%	2.29%	2.29%	0.4	
					0.4	
					0.4	
1.83%	2.38%	2.38%	1.94%	2.30%	0.4 BB	B
					0.4	
1.74%	2.28%	2.28%	1.94%	2.30%	40.00% BBB	B
1.66%	2.17%	2.17%	1.94%	2.30%	40.00% BBB	BB
1.69%	0.022036808	0.022036808	0.019408083	0.023037475	40.00% B	CCC
1.69%	2.20%	2.20%	1.94%	2.30%	0.4 B	CCC
1.83%	2.38%	2.38%	1.94%	2.30%	0.4 BB	B
					0.4	
1.74%	0.022836983	0.022836983	0.019408083	0.023037475	0.4 BBB	B
1.66%	0.021709875	0.021709875	0.019408083	0.023037475	0.4 BBB	BB
0.30%	0.003699162	0.003985937	0.004061667	0.004463281	0.4 B	BBB
0.30%	0.003699162	0.003985937	0.004061667	0.004463281	0.4 B	BBB
0.30%	0.003699162	0.003985937	0.004061667	0.004463281	0.4 B	BBB
0.30%	0.003745864	0.003985937	0.004061667	0.004463281	0.4 BBB	AA
0.32%	0.003925584	0.003985937	0.004293495	0.004463281	0.4 BB	A
0.31%	0.00376856	0.003985937	0.004121755	0.004463281	0.4 BB	A
0.30%	0.37%	0.40%	0.41%	0.45%	0.4 BBB	AA
0.30%	0.003584544	0.003985937	0.003928548	0.004463281	0.4 BB	A
0.30%	0.37%	0.40%	0.41%	0.45%	0.4 BBB	AA
					0.4	
0.30%	0.003745864	0.003985937	0.004061667	0.004463281	0.4 BBB	AA
0.30%	0.003584544	0.003985937	0.003928548	0.004463281	0.4 BB	A
					0.4	
0.33%	0.003694107	0.003985937	0.004061667	0.004463281	0.4 B	BBB
0.30%	0.37%	0.40%	0.41%	0.45%	0.4 BBB	AA
0.30%	0.37%	0.40%	0.41%	0.45%	0.4 BBB	AA
0.32%	0.39%	0.40%	0.43%	0.45%	0.4 BB	A
0.30%	0.37%	0.40%	0.41%	0.45%	0.4 BBB	AA
0.32%	0.39%	0.40%	0.43%	0.45%	0.4 BB	A
					0.4	
0.30%	0.003745864	0.003985937	0.004061667	0.004463281	0.4 BBB	AA
0.30%	0.36%	0.40%	0.39%	0.45%	0.4 BB	A
					0.375	
					0.375	
0.95%	1.04%	1.04%	1.04%	1.04%	0.4	
					0.4	
0.95%	0.010400667	0.010400667	0.010400667	0.010400667	0.4	
					0.4	
0.52%	0.60%	0.60%	0.60%	0.60%	0.375	
0.52%	0.60%	0.60%	0.60%	0.60%	0.375	
0.52%	0.00595	0.00595	0.00595	0.00595	0.375	
0.52%	0.00595	0.00595	0.00595	0.00595	0.375	
0.91%	0.96%	1.04%	1.05%	1.03%	0.392500001 A	A
0.92%	0.97%	1.05%	1.04%	1.03%	0.4 A	AAA
0.94%	0.99%	1.09%	1.09%	1.07%	0.382000003 BBB	AA
0.92%	0.97%	1.05%	1.04%	1.03%	0.4 A	AAA
0.94%	0.99%	1.09%	1.09%	1.07%	0.382000003 BBB	AA
0.92%	0.97%	1.05%	1.04%	1.03%	0.4 A	AAA
0.90%	0.96%	1.03%	1.03%	1.02%	0.392500001 BBB	AA
					0.392500001	
0.94%	0.99%	1.09%	1.09%	1.07%	0.382000003 BBB	AA
0.92%	0.97%	1.05%	1.04%	1.03%	0.4 A	AAA
					0.392500001	
0.94%	0.99%	1.09%	1.09%	1.07%	0.382000003 BBB	AA
0.92%	0.97%	1.05%	1.04%	1.03%	0.4 A	AAA
0.96%	0.010182532	0.011229888	0.010467746	0.01027879	0.392500001 BBB	BBB
0.92%	0.97%	1.08%	1.05%	1.03%	0.377500004 A	A
0.92%	0.97%	1.05%	1.04%	1.03%	0.4 A	AAA
0.94%	0.99%	1.09%	1.09%	1.07%	0.382000003 BBB	AA
0.92%	0.97%	1.05%	1.04%	1.03%	0.4 A	AAA
0.92%	0.97%	1.05%	1.04%	1.03%	0.4 A	AAA
0.94%	0.99%	1.09%	1.09%	1.07%	0.382000003 BBB	AA
0.92%	0.97%	1.05%	1.04%	1.03%	0.4 A	AAA
0.90%	0.96%	1.03%	1.03%	1.02%	0.392500001 BBB	AA

BBB	BBB	BB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
			NR		
			NR		
BBB	B	B	BB	BBB	BB
BBB	B	B	A	BBB	BB
BBB	BB	BB	BBB	A	BBB
BB	CCC	CCC	B	BB	B
BB	CCC	CCC	B	BB	B
BBB	B	B	BB	BBB	BB
BBB	B	B	A	BBB	BB
BBB	BB	BB	BBB	A	BBB
BBB	BBB	A	A	A	BBB
BBB	A	A	A	A	BBB
BBB	BBB	A	A	A	BBB
AA	AA	AA	AAA	AA	AA
A	A	AA	AA	AA	A
A	A	AA	AA	AA	A
AA	AA	AA	AAA	AA	AA
AA	A	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	A	AA	AA	AA	AA
BBB	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	AA	AA	AA	A
AA	AA	AA	AAA	AA	AA
A	A	AA	AA	AA	A
AA	AA	AA	AAA	AA	AA
AA	A	AA	AA	AA	AA
NR	NR	BBB	BBB	NR	BBB
NR	NR	BBB	BBB	NR	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA

NR			BB	3 Financials
NR			A	4 Financials
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	2 Industrials
			NR	2 Industrials
			NR	Financials
			NR	Financials
	NR	NR	BBB	4 Industrials
			NR	Industrials
	NR	NR	BBB	3 Industrials
	NR	NR	BBB	3 Industrials
	NR	NR	BBB	4 Industrials
	NR	NR	BBB	4 Industrials
	NR	NR	BBB	4 Industrials
			NR	Industrials
	NR	NR	BBB	3 Industrials
	NR	NR	BBB	3 Industrials
NR	BB	NR	AA	13 Telecommunications
NR	BB	NR	AA	13 Telecommunications
NR	BB	NR	AA	13 Telecommunications
NR	A	NR	AA	12 Telecommunications
NR	BBB	NR	AA	13 Telecommunications
NR	BBB	NR	AA	13 Telecommunications
NR	A	NR	AA	12 Telecommunications
NR	BBB	NR	A	8 Telecommunications
NR	A	NR	AA	12 Telecommunications
			NR	Telecommunications
NR	A	NR	AA	12 Telecommunications
NR	BBB	NR	A	8 Telecommunications
			NR	Telecommunications
NR	BB	NR	A	3 Telecommunications
NR	A	NR	AA	12 Telecommunications
NR	A	NR	AA	12 Telecommunications
NR	BBB	NR	AA	13 Telecommunications
NR	A	NR	AA	12 Telecommunications
NR	BBB	NR	AA	13 Telecommunications
			NR	Telecommunications
NR	A	NR	AA	12 Telecommunications
NR	BBB	NR	A	8 Telecommunications
			NR	Financials
			NR	Financials
			NR	3 Financials
			NR	Financials
			NR	3 Financials
			NR	Financials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
BB	BB	BB	A	4 Consumer Goods
A	A	A	AA	16 Consumer Goods
BBB	BBB	BBB	AA	7 Consumer Goods
A	A	A	AA	16 Consumer Goods
BBB	BBB	BBB	AA	7 Consumer Goods
A	A	A	AA	16 Consumer Goods
BBB	BBB	BBB	AA	17 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	AA	7 Consumer Goods
A	A	A	AA	16 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	AA	7 Consumer Goods
A	A	A	AA	16 Consumer Goods
BBB	BB	BB	A	6 Consumer Goods
A	BB	BB	A	6 Consumer Goods
A	A	A	AA	16 Consumer Goods
BBB	BBB	BBB	AA	7 Consumer Goods
A	A	A	AA	16 Consumer Goods
A	A	A	AA	16 Consumer Goods
BBB	BBB	BBB	AA	7 Consumer Goods
A	A	A	AA	16 Consumer Goods
BBB	BBB	BBB	AA	17 Consumer Goods

Asia	Japan	A	AA	Thin	Entity Tier	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Panama	BBB	A				
Lat.Amer	Panama	BBB	A				
Lat.Amer	Panama	BBB	A				
Lat.Amer	Panama	BBB	A				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	A					
N.Amer	United States	A					
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands						
Europe	Netherlands						
N.Amer	Canada	AA	AA			Thin	Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA			Thin	Thin
N.Amer	Canada	AA	AA				
N.Amer	United States	A	AA			Thin	Thin
N.Amer	United States	A	AA			Thin	Thin
N.Amer	United States	A	AA			Thin	Thin
N.Amer	United States	A	AA			Thin	Thin
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB				
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB				
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	DocAdj	Thin	Thin	Thin		
Entity Tier	Entity Tier	Thin	Thin	Thin		
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	Thin	CcyGrp			
CcyGrp	CcyGrp	Thin	CcyGrp			
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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BMWUSDXR	31-Jul-08 BMW
BMW-USCapitalEURCR	31-Jul-08 BMW-USCapital
BMW-USCapitalEURMM	31-Jul-08 BMW-USCapital
BMW-USCapitalEURMR	31-Jul-08 BMW-USCapital
BMW-USCapitalEURXR	31-Jul-08 BMW-USCapital
BMW-USCapitalGBPMR	31-Jul-08 BMW-USCapital
BMW-USCapitalUSDCR	31-Jul-08 BMW-USCapital
BMW-USCapitalUSDMM	31-Jul-08 BMW-USCapital
BMW-USCapitalUSDMR	31-Jul-08 BMW-USCapital
BMW-USCapitalUSDXR	31-Jul-08 BMW-USCapital
BMYAUDCR	31-Jul-08 BMY
BMYAUDMR	31-Jul-08 BMY
BMYAUDXR	31-Jul-08 BMY
BMYCADMR	31-Jul-08 BMY
BMYCHFMR	31-Jul-08 BMY
BMYEURCR	31-Jul-08 BMY
BMYEURMM	31-Jul-08 BMY
BMYEURMR	31-Jul-08 BMY
BMYEURXR	31-Jul-08 BMY
BMYGBPMR	31-Jul-08 BMY
BMYGBPXR	31-Jul-08 BMY
BMYHKDMR	31-Jul-08 BMY
BMYHKDXR	31-Jul-08 BMY
BMYJPYMR	31-Jul-08 BMY
BMYJPYXR	31-Jul-08 BMY
BMYNZDMR	31-Jul-08 BMY
BMYSEKMR	31-Jul-08 BMY
BMYSEKXR	31-Jul-08 BMY
BMYSGDMR	31-Jul-08 BMY
BMYTWDCR	31-Jul-08 BMY
BMYTWDMR	31-Jul-08 BMY
BMYUSDCR	31-Jul-08 BMY
BMYUSDMM	31-Jul-08 BMY
BMYUSDMR	31-Jul-08 BMY
BMYUSDXR	31-Jul-08 BMY
BMZIJ-CIUSDCR	31-Jul-08 BMZIJ-CI
BMZIJ-CIUSDMR	31-Jul-08 BMZIJ-CI
BMZIJ-CIUSDXR	31-Jul-08 BMZIJ-CI
BNAGRIEURCR	31-Jul-08 BNAGRI
BNAGRIEURMM	31-Jul-08 BNAGRI
BNAGRIUSDCR	31-Jul-08 BNAGRI
BNAGRIUSDMM	31-Jul-08 BNAGRI
BNCANTEURCR	31-Jul-08 BNCANT
BNCANTEURMM	31-Jul-08 BNCANT
BNCANTEURMR	31-Jul-08 BNCANT
BNCANTEURXR	31-Jul-08 BNCANT
BNCANTUSDCR	31-Jul-08 BNCANT
BNCANTUSDMM	31-Jul-08 BNCANT
BNCANTEURCR	31-Jul-08 BNCANT
BNCANTEURMM	31-Jul-08 BNCANT
BNCBPIEURCR	31-Jul-08 BNCBPI
BNCBPIEURMM	31-Jul-08 BNCBPI
BNCBPIJPYCR	31-Jul-08 BNCBPI
BNCBPIJPYMM	31-Jul-08 BNCBPI
BNCBPIUSDCR	31-Jul-08 BNCBPI
BNCBPIUSDMM	31-Jul-08 BNCBPI
BNCBPIAUDMM	31-Jul-08 BNCBPI
BNCBPICHFCR	31-Jul-08 BNCBPI
BNCBPICHFMM	31-Jul-08 BNCBPI
BNCBPIEURCR	31-Jul-08 BNCBPI
BNCBPIEURMM	31-Jul-08 BNCBPI
BNCBPIJPYCR	31-Jul-08 BNCBPI
BNCBPIJPYMM	31-Jul-08 BNCBPI
BNCBPIUSDCR	31-Jul-08 BNCBPI
BNCBPIUSDMM	31-Jul-08 BNCBPI
BNCEEURCR	31-Jul-08 BNCE
BNCEEURMM	31-Jul-08 BNCE
BNCEUSDCR	31-Jul-08 BNCE
BNCEUSDMM	31-Jul-08 BNCE
BNCEUSDMR	31-Jul-08 BNCE
BNCEUSDXR	31-Jul-08 BNCE
BNDCYJPYCR	31-Jul-08 BNDCY
BNDCYJPYXR	31-Jul-08 BNDCY
BNDESEURCR	31-Jul-08 BNDES

Bay Motoren Werke AG	0H99B7	SNRFOR	USD
BMW US Cap LLC	05ABBJ	SNRFOR	EUR
BMW US Cap LLC	05ABBJ	SNRFOR	EUR
BMW US Cap LLC	05ABBJ	SNRFOR	EUR
BMW US Cap LLC	05ABBJ	SNRFOR	EUR
BMW US Cap LLC	05ABBJ	SNRFOR	GBP
BMW US Cap LLC	05ABBJ	SNRFOR	USD
BMW US Cap LLC	05ABBJ	SNRFOR	USD
BMW US Cap LLC	05ABBJ	SNRFOR	USD
BMW US Cap LLC	05ABBJ	SNRFOR	USD
Bristol Myers Squibb Co	1C1134	SNRFOR	AUD
Bristol Myers Squibb Co	1C1134	SNRFOR	AUD
Bristol Myers Squibb Co	1C1134	SNRFOR	AUD
Bristol Myers Squibb Co	1C1134	SNRFOR	CAD
Bristol Myers Squibb Co	1C1134	SNRFOR	CHF
Bristol Myers Squibb Co	1C1134	SNRFOR	EUR
Bristol Myers Squibb Co	1C1134	SNRFOR	EUR
Bristol Myers Squibb Co	1C1134	SNRFOR	EUR
Bristol Myers Squibb Co	1C1134	SNRFOR	EUR
Bristol Myers Squibb Co	1C1134	SNRFOR	GBP
Bristol Myers Squibb Co	1C1134	SNRFOR	GBP
Bristol Myers Squibb Co	1C1134	SNRFOR	HKD
Bristol Myers Squibb Co	1C1134	SNRFOR	HKD
Bristol Myers Squibb Co	1C1134	SNRFOR	JPY
Bristol Myers Squibb Co	1C1134	SNRFOR	JPY
Bristol Myers Squibb Co	1C1134	SNRFOR	NZD
Bristol Myers Squibb Co	1C1134	SNRFOR	SEK
Bristol Myers Squibb Co	1C1134	SNRFOR	SEK
Bristol Myers Squibb Co	1C1134	SNRFOR	SGD
Bristol Myers Squibb Co	1C1134	SNRFOR	TWD
Bristol Myers Squibb Co	1C1134	SNRFOR	TWD
Bristol Myers Squibb Co	1C1134	SNRFOR	USD
Bristol Myers Squibb Co	1C1134	SNRFOR	USD
Bristol Myers Squibb Co	1C1134	SNRFOR	USD
Bristol Myers Squibb Co	1C1134	SNRFOR	USD
Perusahaan Perseroan Persero PT Bk Mandiri Tbk	YF835V	SNRFOR	USD
Perusahaan Perseroan Persero PT Bk Mandiri Tbk	YF835V	SNRFOR	USD
Perusahaan Perseroan Persero PT Bk Mandiri Tbk	YF835V	SNRFOR	USD
Bca Agrileasing SpA	TT8B7F	SNRFOR	EUR
Bca Agrileasing SpA	TT8B7F	SNRFOR	EUR
Bca Agrileasing SpA	TT8B7F	SNRFOR	USD
Bca Agrileasing SpA	TT8B7F	SNRFOR	USD
Bca Antonveneta SpA	TT8C4L	SNRFOR	EUR
Bca Antonveneta SpA	TT8C4L	SNRFOR	EUR
Bca Antonveneta SpA	TT8C4L	SNRFOR	EUR
Bca Antonveneta SpA	TT8C4L	SNRFOR	EUR
Bca Antonveneta SpA	TT8C4L	SNRFOR	USD
Bca Antonveneta SpA	TT8C4L	SNRFOR	USD
Bca Antonveneta SpA	TT8C4L	SUBLT2	EUR
Bca Antonveneta SpA	TT8C4L	SUBLT2	EUR
Bco BPI SA	XX347E	SNRFOR	EUR
Bco BPI SA	XX347E	SNRFOR	EUR
Bco BPI SA	XX347E	SNRFOR	JPY
Bco BPI SA	XX347E	SNRFOR	JPY
Bco BPI SA	XX347E	SNRFOR	USD
Bco BPI SA	XX347E	SNRFOR	USD
Bco BPI SA	XX347E	SUBLT2	AUD
Bco BPI SA	XX347E	SUBLT2	CHF
Bco BPI SA	XX347E	SUBLT2	CHF
Bco BPI SA	XX347E	SUBLT2	EUR
Bco BPI SA	XX347E	SUBLT2	EUR
Bco BPI SA	XX347E	SUBLT2	JPY
Bco BPI SA	XX347E	SUBLT2	JPY
Bco BPI SA	XX347E	SUBLT2	USD
Bco BPI SA	XX347E	SUBLT2	USD
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	EUR
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	EUR
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	USD
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	USD
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	USD
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	USD
Bandai Co Ltd	JJ3AAB	SNRFOR	JPY
Bandai Co Ltd	JJ3AAB	SNRFOR	JPY
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	EUR

XR	Composite	0.35%	0.41%	0.51%	0.63%	0.73%	0.83%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.11%	0.15%	0.17%	0.23%	0.28%	0.32%
MR	Composite	0.11%	0.15%	0.17%	0.23%	0.28%	0.32%
XR	Composite	0.11%	0.15%	0.17%	0.23%	0.28%	0.32%
MR	Composite	0.11%	0.15%	0.17%	0.23%	0.29%	0.32%
MR	Composite	0.001064714	0.00151775	0.001680599	0.002273125	0.002854002	0.003224667
CR	Composite	0.001125401	0.001595329	0.001770669	0.002396847	0.002957782	0.003365536
MM	Composite	0.11%	0.15%	0.17%	0.23%	0.28%	0.32%
MR	Composite	0.11%	0.15%	0.17%	0.23%	0.29%	0.32%
XR	Composite	0.10%	0.15%	0.17%	0.22%	0.27%	0.31%
MR	Composite	0.11%	0.15%	0.17%	0.23%	0.29%	0.32%
XR	Composite	0.10%	0.15%	0.17%	0.22%	0.27%	0.31%
MR	Composite	0.11%	0.15%	0.17%	0.23%	0.29%	0.32%
XR	Composite	0.001029742	0.001459726	0.001654065	0.002201533	0.00267545	0.0030548
MR	Composite	0.11%	0.15%	0.17%	0.23%	0.28%	0.32%
XR	Composite	0.11%	0.15%	0.17%	0.23%	0.28%	0.32%
MR	Composite	0.11%	0.15%	0.17%	0.23%	0.29%	0.32%
MR	Composite	0.11%	0.15%	0.17%	0.23%	0.29%	0.32%
XR	Composite	0.10%	0.15%	0.17%	0.22%	0.27%	0.31%
MR	Composite	0.001064714	0.00151775	0.001680599	0.002273125	0.002854002	0.003224667
CR	Composite	0.11%	0.16%	0.18%	0.24%	0.30%	0.34%
MR	Composite	0.11%	0.15%	0.17%	0.23%	0.29%	0.32%
CR	Composite	0.001125401	0.001595329	0.001770669	0.002396847	0.002957782	0.003365536
MM	Composite	0.11%	0.15%	0.17%	0.23%	0.28%	0.32%
MR	Composite	0.11%	0.15%	0.17%	0.23%	0.29%	0.32%
XR	Composite	0.10%	0.15%	0.17%	0.22%	0.27%	0.31%
CR	Composite	1.12%	1.20%	1.53%	1.79%	2.07%	2.36%
MR	Composite	1.12%	1.20%	1.53%	1.70%	1.97%	2.24%
XR	Composite						
CR	Composite	0.0046	0.0046	0.008323031	0.011097242	0.012488887	0.014268975
MM	Composite	0.46%	0.46%	0.83%	1.11%	1.25%	1.43%
CR	Composite						
MM	Composite						
CR	Composite	0.000998666	0.002827097	0.00413	0.005181216	0.005947348	0.006739774
MM	Composite	0.000998666	0.002714013	0.00413	0.004973967	0.005697849	0.006470183
MR	Composite						
XR	Composite	0.000998666	0.002586794	0.00413	0.004740813	0.005441824	0.006166893
CR	Composite						
MM	Composite						
CR	Composite	0.00931168	0.00931168	0.011142539	0.01247665	0.014881146	0.01647665
MM	Composite	0.89%	0.89%	1.06%	1.19%	1.42%	1.57%
CR	Composite	0.006203721	0.006203721	0.008043481	0.007854004	0.008745878	0.00982691
MM	Composite	0.006203721	0.006203721	0.008043481	0.007854004	0.008745878	0.00982691
CR	Composite	0.006203721	0.006203721	0.008043481	0.007854004	0.008745878	0.00982691
MM	Composite	0.006203721	0.006203721	0.008043481	0.007854004	0.008745878	0.00982691
CR	Composite	0.006203721	0.006203721	0.008043481	0.007854004	0.008745878	0.00982691
MM	Composite	0.006203721	0.006203721	0.008043481	0.007854004	0.008745878	0.00982691
MM	Composite	0.008718942	0.010560065	0.014421792	0.017382986	0.0187647	0.019780498
CR	Composite	0.008718942	0.010560065	0.014421792	0.017382986	0.0187647	0.019780498
MM	Composite	0.87%	1.06%	1.44%	1.74%	1.88%	1.98%
CR	Composite	0.87%	1.06%	1.44%	1.74%	1.88%	1.98%
MM	Composite	0.87%	1.06%	1.44%	1.74%	1.88%	1.98%
CR	Composite	0.008718942	0.010560065	0.014421792	0.017382986	0.0187647	0.019780498
MM	Composite	0.008718942	0.010560065	0.014421792	0.017382986	0.0187647	0.019780498
CR	Composite	0.87%	1.06%	1.44%	1.74%	1.88%	1.98%
MM	Composite	0.87%	1.06%	1.44%	1.74%	1.88%	1.98%
CR	Composite						
MM	Composite	0.00329	0.0043	0.00576	0.007734737	0.0104825	0.010809263
CR	Composite	0.33%	0.43%	0.60%	0.81%	1.05%	1.13%
MM	Composite	0.33%	0.43%	0.58%	0.77%	1.05%	1.08%
MR	Composite	0.00329	0.0043	0.0057	0.007654167	0.0104825	0.010696667
XR	Composite						
CR	Composite	0.52%	0.52%	0.52%	0.52%	0.59%	0.66%
XR	Composite	0.52%	0.52%	0.52%	0.52%	0.59%	0.66%
CR	Composite	0.003055724	0.004354911	0.00759804	0.009322604	0.011943466	0.013178803

0.87%	0.92%	0.99%	0.99%	0.98%	0.392500001	BBB	AA
					0.4		
					0.4		
					0.4		
					0.4		
					40.00%		
					0.4		
					40.00%		
					40.00%		
					40.00%		
0.36%	0.40%	0.41%	0.44%	0.43%	0.4	BB	BB
0.36%	0.40%	0.41%	0.44%	0.43%	0.4	BB	BB
0.36%	0.40%	0.41%	0.44%	0.43%	0.4	BB	BB
0.36%	0.40%	0.41%	0.44%	0.43%	40.00%	A	A
0.36%	0.004006047	0.004134125	0.004364883	0.004262338	0.4	A	A
0.38%	0.004176428	0.004357431	0.004594614	0.004262338	0.4	BBB	BBB
0.36%	0.40%	0.42%	0.44%	0.43%	0.4	BBB	BBB
0.36%	0.40%	0.41%	0.44%	0.43%	0.4	A	A
0.35%	0.38%	0.40%	0.42%	0.43%	0.4	BBB	BBB
0.36%	0.40%	0.41%	0.44%	0.43%	0.4	A	A
0.35%	0.38%	0.40%	0.42%	0.43%	0.4	BBB	BBB
0.36%	0.40%	0.41%	0.44%	0.43%	0.4	A	A
0.35%	0.003843125	0.003987049	0.004204072	0.004262338	0.4	BBB	BBB
0.36%	0.40%	0.41%	0.44%	0.43%	0.4	BB	BB
0.36%	0.40%	0.41%	0.44%	0.43%		BB	BB
0.36%	0.40%	0.41%	0.44%	0.43%	0.4	A	A
0.36%	0.40%	0.41%	0.44%	0.43%	0.4	A	A
0.35%	0.38%	0.40%	0.42%	0.43%	0.4	BBB	BBB
0.36%	0.004006047	0.004134125	0.004364883	0.004262338	0.4	A	A
0.38%	0.42%	0.44%	0.46%	0.43%	0.4	BBB	BBB
0.36%	0.40%	0.41%	0.44%	0.43%	0.4	A	A
0.38%	0.004176428	0.004357431	0.004594614	0.004262338	0.4	BBB	BBB
0.36%	0.40%	0.42%	0.44%	0.43%	0.4	BBB	BBB
0.36%	0.40%	0.41%	0.44%	0.43%	0.4	A	A
0.35%	0.38%	0.40%	0.42%	0.43%	0.4	BBB	BBB
2.60%	2.96%	3.19%	3.30%	3.11%	0.3	NR	NR
2.47%	2.96%	3.19%	3.30%	3.11%	0.3	NR	NR
					0.3		
1.48%	0.015162325	0.015473875	0.01565305	0.0158291	0.4		NR
1.48%	1.52%	1.55%	1.57%	1.58%	0.4		NR
					0.4		
					0.4		
0.69%	0.007122015	0.0071	0.006503	0.0069	0.4	NR	BBB
0.66%	0.006837135	0.0071	0.006503	0.0069	0.4	NR	BBB
					0.4		
0.63%	0.006516644	0.0071	0.006503	0.0069	0.4	NR	BBB
					0.4		
					0.4		
1.66%	0.016758758	0.016758758	0.016758758	0.016758758	20.00%		B
1.58%	1.60%	1.60%	1.60%	1.60%	20.00%		B
1.41%	0.01422	0.01422	0.01422	0.01422	0.4		NR
1.41%	0.01422	0.01422	0.01422	0.01422	0.4		NR
1.41%	0.01422	0.01422	0.01422	0.01422	0.4		NR
1.41%	0.01422	0.01422	0.01422	0.01422	0.4		NR
1.41%	0.01422	0.01422	0.01422	0.01422	0.4		NR
1.41%	0.01422	0.01422	0.01422	0.01422	0.4		NR
1.87%	0.018774043	0.01705641	0.01705641	0.01705641	0.215000002	NR	NR
1.87%	0.018774043	0.01705641	0.01705641	0.01705641	0.215000002	NR	NR
1.87%	1.88%	1.71%	1.71%	1.71%	0.215000002	NR	NR
1.87%	1.88%	1.71%	1.71%	1.71%	0.215000002	NR	NR
1.87%	1.88%	1.71%	1.71%	1.71%	0.215000002	NR	NR
1.87%	0.018774043	0.01705641	0.01705641	0.01705641	0.215000002	NR	NR
1.87%	0.018774043	0.01705641	0.01705641	0.01705641	0.215000002	NR	NR
1.87%	1.88%	1.71%	1.71%	1.71%	0.215000002	NR	NR
1.87%	1.88%	1.71%	1.71%	1.71%	0.215000002	NR	NR
					0.337499999		
1.21%	0.013232	0.01575	0.016825815	0.017	0.337499999	NR	NR
1.26%	1.38%	1.58%	1.75%	1.70%	0.337499999	NR	NR
1.21%	1.32%	1.58%	1.68%	1.70%	0.337499999	NR	NR
1.20%	0.013094167	0.01575	0.016650546	0.017	0.337499999	NR	NR
					0.337499999		
0.72%	0.85%	0.85%	0.85%	0.85%	0.3		
0.72%	0.85%	0.85%	0.85%	0.85%	0.3		
1.43%	0.015942139	0.018946359	0.019202222	0.0179719	0.220000001	BBB	AA

AA	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	A
BB	BBB	BBB	BBB	BBB	A
BB	BBB	BBB	BBB	BBB	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	AA
BBB	A	A	A	A	AA
A	AA	AA	AA	AA	AA
A	AA	A	A	A	AA
A	AA	AA	AA	AA	AA
A	AA	A	A	A	AA
A	AA	AA	AA	AA	AA
A	AA	A	A	A	AA
BB	BBB	BBB	BBB	BBB	A
BB	BBB	BBB	BBB	BBB	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	A	A	A	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	AA
BBB	A	A	A	A	AA
A	AA	AA	AA	AA	AA
A	AA	A	A	A	AA
NR	A	A	A	A	NR
NR	BBB	BBB	BBB	BBB	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BB	BB	BB	BB	BB
NR	BB	BBB	BB	BB	BB
NR	BB	BB	BB	BB	BB
BB	BBB	BB	BB	BB	BB
BBB	A	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	BBB	NR	BBB	BBB	BBB
BB	BBB	NR	BBB	BBB	BBB
B	BBB	NR	BBB	BBB	BBB
B	BBB	NR	BBB	BBB	BBB
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
A	A	A	AA	A	A

BBB	BBB	BBB	AA	17 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
BB	BB	NR	A	10 Health Care
BB	BB	NR	A	10 Health Care
BB	BB	NR	A	10 Health Care
A	A	NR	A	9 Health Care
A	A	NR	A	9 Health Care
BBB	BBB	NR	A	10 Health Care
BBB	BBB	NR	A	10 Health Care
A	A	NR	A	9 Health Care
BBB	BBB	NR	A	5 Health Care
A	A	NR	A	9 Health Care
BBB	BBB	NR	A	5 Health Care
A	A	NR	A	9 Health Care
BBB	BBB	NR	A	5 Health Care
BB	BB	NR	A	10 Health Care
BB	BB	NR	A	10 Health Care
A	A	NR	A	9 Health Care
A	A	NR	A	9 Health Care
BBB	BBB	NR	A	5 Health Care
A	A	NR	A	9 Health Care
BBB	BBB	NR	A	10 Health Care
A	A	NR	A	9 Health Care
BBB	BBB	NR	A	10 Health Care
BBB	BBB	NR	A	10 Health Care
A	A	NR	A	9 Health Care
BBB	BBB	NR	A	5 Health Care
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
			NR	Financials
NR	NR	NR	BBB	3 Financials
			NR	Financials
			NR	Financials
			BBB	3 Financials
			BBB	3 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
			NR	Government
NR	CCC	NR	BB	3 Government
NR	CCC	NR	BB	3 Government
NR	CCC	NR	BB	3 Government
NR	CCC	NR	BB	3 Government
			NR	Government
			NR	2 Consumer Goods
			NR	2 Consumer Goods
A	NR	A	A	7 Government

Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Indonesia	BB	BBB	Thin	Thin	Thin	CcyGrp
Asia	Indonesia	BB	BBB	Thin	Thin	Thin	DocAdj
Asia	Indonesia	BB	BBB				
Europe	Italy	A	A		Thin	Thin	Thin
Europe	Italy	A	A		Thin	Thin	Thin
Europe	Italy	A	A				
Europe	Italy	A	A				
Europe	Italy	A	AA	Thin	DocAdj	Thin	DocAdj
Europe	Italy	A	AA	Thin	DocAdj	Thin	DocAdj
Europe	Italy	A	AA				
Europe	Italy	A	AA	Thin	DocAdj	Thin	DocAdj
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA		DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA		DocAdj	CcyGrp	CcyGrp
Europe	Portugal	A	AA		Thin	Thin	Thin
Europe	Portugal	A	AA		Thin	Thin	Thin
Europe	Portugal	A	AA		Thin	Thin	Thin
Europe	Portugal	A	AA		Thin	Thin	Thin
Europe	Portugal	A	AA		Thin	Thin	Thin
Europe	Portugal	A	AA		Thin	Thin	Thin
Europe	Portugal	A	AA	Thin	Thin	Thin	Thin
Europe	Portugal	A	AA	Thin	Thin	Thin	Thin
Europe	Portugal	A	AA	Thin	Thin	Thin	Thin
Europe	Portugal	A	AA	Thin	Thin	Thin	Thin
Europe	Portugal	A	AA	Thin	Thin	Thin	Thin
Europe	Portugal	A	AA	Thin	Thin	Thin	Thin
Europe	Portugal	A	AA	Thin	Thin	Thin	Thin
Europe	Portugal	A	AA	Thin	Thin	Thin	Thin
Europe	Portugal	A	AA	Thin	Thin	Thin	Thin
Lat.Amer	Mexico	A	A				
Lat.Amer	Mexico	A	A	Thin	Thin	DocAdj	DocAdj
Lat.Amer	Mexico	A	A	Thin	Thin	CcyGrp	DocAdj
Lat.Amer	Mexico	A	A	Thin	Thin	DocAdj	DocAdj
Lat.Amer	Mexico	A	A	Thin	Thin	DocAdj	DocAdj
Lat.Amer	Mexico	A	A				
Asia	Japan		A				Thin
Asia	Japan		A				Thin
Lat.Amer	Brazil	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
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Thin	Thin	Thin	Thin	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp

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BNDESEURMM	31-Jul-08 BNDES
BNDESEURMR	31-Jul-08 BNDES
BNDESJPYCR	31-Jul-08 BNDES
BNDESJPYMR	31-Jul-08 BNDES
BNDESUSDCR	31-Jul-08 BNDES
BNDESUSDMM	31-Jul-08 BNDES
BNDESUSDMR	31-Jul-08 BNDES
BNDESUSDXR	31-Jul-08 BNDES
BNGAUDCR	31-Jul-08 BNG
BNGAUDMM	31-Jul-08 BNG
BNGCADCR	31-Jul-08 BNG
BNGCADMM	31-Jul-08 BNG
BNGCHFCR	31-Jul-08 BNG
BNGCHFMM	31-Jul-08 BNG
BNGEURCR	31-Jul-08 BNG
BNGEURMM	31-Jul-08 BNG
BNGGBPCR	31-Jul-08 BNG
BNGGBPMM	31-Jul-08 BNG
BNGJPYMM	31-Jul-08 BNG
BNGNZDCR	31-Jul-08 BNG
BNGNZDMM	31-Jul-08 BNG
BNGUSDCR	31-Jul-08 BNG
BNGUSDMM	31-Jul-08 BNG
BNIAUDMR	31-Jul-08 BNI
BNIAUDXR	31-Jul-08 BNI
BNICADMR	31-Jul-08 BNI
BNICADXR	31-Jul-08 BNI
BNICHFMR	31-Jul-08 BNI
BNIEURCR	31-Jul-08 BNI
BNIEURMM	31-Jul-08 BNI
BNIEURMR	31-Jul-08 BNI
BNIEURXR	31-Jul-08 BNI
BNIGBPMR	31-Jul-08 BNI
BNIGBPXR	31-Jul-08 BNI
BNIHKDMR	31-Jul-08 BNI
BNIHKDXR	31-Jul-08 BNI
BNIJPYMR	31-Jul-08 BNI
BNIJPYXR	31-Jul-08 BNI
BNINZDMR	31-Jul-08 BNI
BNISEKMR	31-Jul-08 BNI
BNISEKXR	31-Jul-08 BNI
BNIUSDCR	31-Jul-08 BNI
BNIUSDMM	31-Jul-08 BNI
BNIUSDMR	31-Jul-08 BNI
BNIUSDXR	31-Jul-08 BNI
BNKEAAUDCR	31-Jul-08 BNKEA
BNKEAEURCR	31-Jul-08 BNKEA
BNKEAEURMM	31-Jul-08 BNKEA
BNKEAEURMR	31-Jul-08 BNKEA
BNKEAHKDCR	31-Jul-08 BNKEA
BNKEAJPYCR	31-Jul-08 BNKEA
BNKEAUSDCR	31-Jul-08 BNKEA
BNKEAUSDMM	31-Jul-08 BNKEA
BNKEAUSDMR	31-Jul-08 BNKEA
BNKEAUSDXR	31-Jul-08 BNKEA
BNKEAEURCR	31-Jul-08 BNKEA
BNKEAEURMM	31-Jul-08 BNKEA
BNKEAEURMR	31-Jul-08 BNKEA
BNKEAHKDCR	31-Jul-08 BNKEA
BNKEAUSDCR	31-Jul-08 BNKEA
BNKEAUSDMM	31-Jul-08 BNKEA
BNKEAUSDMR	31-Jul-08 BNKEA
BNKINDEURCR	31-Jul-08 BNKIND
BNKINDEURMM	31-Jul-08 BNKIND
BNKINDUSDCR	31-Jul-08 BNKIND
BNKINDUSDMR	31-Jul-08 BNKIND
BNKINDUSDCR	31-Jul-08 BNKIND
BNKINDUSDMR	31-Jul-08 BNKIND
BNPEURCR	31-Jul-08 BNP
BNPEURMM	31-Jul-08 BNP
BNPUSDCR	31-Jul-08 BNP
BNPUSDMM	31-Jul-08 BNP
BNPUSDMR	31-Jul-08 BNP
BNPAUDCR	31-Jul-08 BNP

Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	EUR
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	EUR
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	JPY
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	JPY
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	USD
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	USD
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	USD
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	USD
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	AUD
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	AUD
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	CAD
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	CAD
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	CHF
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	CHF
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	EUR
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	EUR
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	GBP
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	GBP
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	JPY
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	NZD
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	NZD
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	USD
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	USD
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	AUD
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	AUD
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	CAD
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	CAD
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	CHF
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	EUR
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	EUR
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	EUR
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	EUR
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	GBP
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	GBP
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	HKD
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	HKD
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	JPY
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	JPY
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	NZD
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	SEK
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	SEK
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	USD
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	USD
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	USD
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	USD
Bk East Asia Ltd	0G79FB	SNRFOR	AUD
Bk East Asia Ltd	0G79FB	SNRFOR	EUR
Bk East Asia Ltd	0G79FB	SNRFOR	EUR
Bk East Asia Ltd	0G79FB	SNRFOR	EUR
Bk East Asia Ltd	0G79FB	SNRFOR	HKD
Bk East Asia Ltd	0G79FB	SNRFOR	JPY
Bk East Asia Ltd	0G79FB	SNRFOR	USD
Bk East Asia Ltd	0G79FB	SNRFOR	USD
Bk East Asia Ltd	0G79FB	SNRFOR	USD
Bk East Asia Ltd	0G79FB	SNRFOR	USD
Bk East Asia Ltd	0G79FB	SUBLT2	EUR
Bk East Asia Ltd	0G79FB	SUBLT2	EUR
Bk East Asia Ltd	0G79FB	SUBLT2	EUR
Bk East Asia Ltd	0G79FB	SUBLT2	HKD
Bk East Asia Ltd	0G79FB	SUBLT2	USD
Bk East Asia Ltd	0G79FB	SUBLT2	USD
Bk East Asia Ltd	0G79FB	SUBLT2	USD
Bk of India	YY6FDD	SNRFOR	EUR
Bk of India	YY6FDD	SNRFOR	EUR
Bk of India	YY6FDD	SNRFOR	USD
Bk of India	YY6FDD	SNRFOR	USD
Bk of India	YY6FDD	SUBLT2	USD
Bk of India	YY6FDD	SUBLT2	USD
BNP Paribas	05ABBF	PREFT1	EUR
BNP Paribas	05ABBF	PREFT1	EUR
BNP Paribas	05ABBF	PREFT1	USD
BNP Paribas	05ABBF	PREFT1	USD
BNP Paribas	05ABBF	PREFT1	USD
BNP Paribas	05ABBF	SNRFOR	AUD

MM	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	0.31%	0.44%	0.76%	0.93%	1.19%	1.32%
MM	Composite						
MR	Composite	0.002902938	0.004161824	0.007218138	0.008856474	0.011346293	0.012690187
XR	Composite	0.28%	0.40%	0.70%	0.85%	1.09%	1.22%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.13%	0.16%	0.27%	0.32%	0.39%	0.45%
XR	Composite	0.13%	0.16%	0.27%	0.32%	0.39%	0.45%
MR	Composite	0.13%	0.16%	0.26%	0.32%	0.39%	0.46%
XR	Composite						
MR	Composite	0.13%	0.16%	0.26%	0.32%	0.39%	0.46%
CR	Composite	0.00138943	0.001749543	0.00270852	0.003398868	0.004168079	0.004817135
MM	Composite	0.13%	0.17%	0.26%	0.32%	0.40%	0.46%
MR	Composite	0.13%	0.16%	0.26%	0.32%	0.39%	0.46%
XR	Composite	0.13%	0.16%	0.29%	0.33%	0.40%	0.44%
MR	Composite	0.13%	0.16%	0.26%	0.32%	0.39%	0.46%
XR	Composite	0.001271328	0.001600832	0.002872829	0.003296219	0.004042364	0.004416566
MR	Composite	0.13%	0.16%	0.26%	0.32%	0.39%	0.46%
XR	Composite	0.001271328	0.001600832	0.002872829	0.003296219	0.004042364	0.004416566
MR	Composite	0.001311796	0.001646185	0.002686275	0.003191463	0.00391526	0.004525886
XR	Composite	0.001311796	0.001646185	0.002686275	0.003191463	0.00391526	0.004525886
MR	Composite						
MR	Composite	0.001324474	0.001647222	0.002573094	0.003166122	0.003920672	0.004573669
XR	Composite	0.13%	0.16%	0.29%	0.33%	0.40%	0.44%
CR	Composite	0.00138943	0.001749543	0.00270852	0.003398868	0.004168079	0.004817135
MM	Composite	0.13%	0.17%	0.26%	0.32%	0.40%	0.46%
MR	Composite	0.13%	0.16%	0.26%	0.32%	0.39%	0.46%
XR	Composite	0.13%	0.16%	0.29%	0.33%	0.40%	0.44%
CR	Composite	0.42%	0.42%	0.55%	0.66%	1.20%	0.90%
CR	Composite	0.42%	0.42%	0.55%	0.66%	1.20%	0.90%
MM	Composite						
MR	Composite	0.42%	0.42%	0.55%	0.66%	1.20%	0.90%
CR	Composite	0.0042125	0.0042125	0.00550435	0.00665	0.012000917	0.00895
CR	Composite	0.42%	0.42%	0.55%	0.66%	1.20%	0.90%
CR	Composite	0.0042125	0.0042125	0.00550435	0.00665	0.012000917	0.00895
MM	Composite						
MR	Composite	0.42%	0.42%	0.55%	0.66%	1.20%	0.90%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.0054	0.011495	0.0113744	0.013323218	0.014451337	0.015919103
CR	Composite						
CR	Composite	0.54%	1.21%	1.14%	1.40%	1.52%	1.68%
MM	Composite						
MR	Composite	0.54%	1.15%	1.14%	1.33%	1.45%	1.59%
CR	Composite	0.95%	1.13%	1.41%	1.61%	1.85%	2.06%
MM	Composite	1.01%	1.12%	1.39%	1.61%	1.81%	1.99%
CR	Composite	0.95%	1.13%	1.41%	1.61%	1.85%	2.06%
MR	Composite	1.00%	1.11%	1.38%	1.59%	1.79%	1.97%
CR	Composite	2.13%	2.13%	2.13%	2.13%	2.13%	2.13%
MR	Composite	0.02125	0.02125	0.02125	0.02125	0.02125	0.02125
CR	Composite	0.012175	0.012175	0.012175	0.012175	0.012175	0.012175
MM	Composite	0.012175	0.012175	0.012175	0.012175	0.012175	0.012175
CR	Composite						
MM	Composite	1.22%	1.22%	1.22%	1.22%	1.22%	1.22%
MR	Composite						
CR	Composite	0.15%	0.22%	0.30%	0.37%	0.43%	0.48%

					0.220000001		
					0.220000001		
					0.220000001		
					0.220000001		
0.014254233	1.59%	1.89%	1.92%	1.80%	0.220000001	BBB	AA
					0.220000001		
0.013541521	0.015145032	0.017999041	0.019202222	0.017073305	0.220000001	BBB	A
0.013042623	1.46%	1.73%	1.92%	1.64%	0.220000001	BBB	A
					0.4		
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					0.4		
0.004959116	0.55%	1.02%	1.30%	0.95%	0.4	BBB	BBB
0.004959116	0.55%	1.02%	1.30%	0.95%	0.4	BBB	BBB
0.005050522	0.55%	1.02%	1.33%	0.95%	0.4	AA	A
					0.4		
0.51%	0.55%	1.02%	1.33%	0.95%	0.4	AA	A
0.53%	0.005839228	0.010204615	0.013964539	0.010053197	0.4	A	A
0.51%	0.56%	1.02%	1.34%	0.97%	0.4	A	A
0.51%	0.55%	1.02%	1.33%	0.95%	0.4	AA	A
0.48%	0.53%	1.02%	1.28%	0.92%	0.4	A	A
0.51%	0.55%	1.02%	1.33%	0.95%	0.4	AA	A
0.48%	0.005317216	0.010204615	0.012777553	0.009198675	0.4	A	A
0.51%	0.55%	1.02%	1.33%	0.95%	0.4	AA	A
0.48%	0.005317216	0.010204615	0.012777553	0.009198675	0.4	A	A
0.50%	0.005492393	0.010204615	0.013004207	0.009513569	0.4	BBB	BBB
0.50%	0.005492393	0.010204615	0.013004207	0.009513569		BBB	BBB
					0.4		
0.51%	0.0055495	0.010204615	0.013266312	0.00954	0.4	AA	A
0.48%	0.53%	1.02%	1.28%	0.92%	0.4	A	A
0.53%	0.005839228	0.010204615	0.013964539	0.010053197	0.4	A	A
0.51%	0.56%	1.02%	1.34%	0.97%	0.4	A	A
0.51%	0.55%	1.02%	1.33%	0.95%	0.4	AA	A
0.48%	0.53%	1.02%	1.28%	0.92%	0.4	A	A
0.96%	1.27%	0.92%	1.19%	1.33%	0.4		NR
0.96%	1.27%	0.92%	1.19%	1.33%	0.4		NR
					0.4		
0.96%	1.27%	0.92%	1.13%	1.33%	0.4		NR
0.96%	0.012709007	0.00921085	0.011889195	0.0132925	0.4		NR
0.96%	1.27%	0.92%	1.19%	1.33%	0.4		NR
0.96%	0.012709007	0.00921085	0.011889195	0.0132925	0.4		NR
					0.4		
0.96%	1.27%	0.92%	1.13%	1.33%	0.4		NR
					0.4		
					0.4		
					0.2		
					0.237499999		
1.64%	0.017509355	0.01736745	0.0183952	0.01930095	0.237499999	NR	BBB
					0.2		
1.72%	1.84%	1.74%	1.84%	1.93%	0.2	NR	A
					0.237499999		
1.64%	1.75%	1.74%	1.84%	1.93%	0.237499999	NR	BBB
2.20%	2.40%	2.53%	2.78%	2.95%		A	AA
2.14%	2.31%	2.43%	2.67%	2.83%	0.4	BB	BBB
2.20%	2.40%	2.53%	2.78%	2.95%	0.4	A	AA
2.12%	2.29%	2.41%	2.65%	2.80%	0.4	BB	BBB
2.13%	2.13%	2.13%	2.13%	2.13%	0.225		
0.02125	0.02125	0.02125	0.02125	0.02125	0.225		
0.012175	0.012175	0.012175	0.012175	0.012175	0.1		
0.012175	0.012175	0.012175	0.012175	0.012175	0.1		
					0.1		
1.22%	1.22%	1.22%	1.22%	1.22%	0.1		
					0.1		
0.49%	0.52%	0.54%	0.50%	0.53%	0.4	BB	BBB

A	A	A	AA	A	A
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
AA	A	AA	AA	A	AA
A	A	A	AA	BBB	A
AA	A	AA	AA	A	AA
A	A	A	AA	BBB	A
			NR		
			NR		
			NR		
			NR		
			NR		
A	A	A	A	A	BBB

			NR	Government
			NR	Government
			NR	Government
			NR	Government
A	NR	A	A	7 Government
			NR	Government
BBB	NR	BBB	A	8 Government
BBB	NR	BBB	A	8 Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
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			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
NR	CCC	B	AA	10 Industrials
NR	CCC	B	AA	10 Industrials
NR	CCC	BBB	A	10 Industrials
			NR	Industrials
NR	CCC	BBB	A	10 Industrials
NR	CCC	BB	A	10 Industrials
NR	CCC	BB	A	10 Industrials
NR	CCC	BBB	A	10 Industrials
NR	CCC	BB	A	6 Industrials
NR	CCC	BBB	A	10 Industrials
NR	CCC	BB	A	6 Industrials
NR	CCC	BBB	A	10 Industrials
NR	CCC	BB	A	6 Industrials
NR	CCC	B	AA	10 Industrials
NR	CCC	B	AA	10 Industrials
			NR	Industrials
NR	CCC	BBB	A	10 Industrials
NR	CCC	BB	A	6 Industrials
NR	CCC	BB	A	10 Industrials
NR	CCC	BB	A	10 Industrials
NR	CCC	BBB	A	10 Industrials
NR	CCC	BB	A	6 Industrials
NR	CCC	NR	NR	2 Financials
NR	BB	NR	NR	2 Financials
			NR	Financials
NR	B	NR	NR	2 Financials
NR	BB	NR	NR	2 Financials
NR	CCC	NR	NR	2 Financials
NR	BB	NR	NR	2 Financials
			NR	Financials
NR	B	NR	NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	4 Financials
			NR	Financials
NR	NR	NR	BBB	4 Financials
			NR	Financials
NR	NR	NR	A	4 Financials
A	A	A	A	11 Financials
BBB	BBB	BBB	AA	13 Financials
A	A	A	A	11 Financials
BBB	BBB	BBB	AA	13 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
BB	NR	NR	AA	16 Financials

Lat.Amer	Brazil	BBB	BBB				
Lat.Amer	Brazil	BBB	BBB				
Lat.Amer	Brazil	BBB	BBB				
Lat.Amer	Brazil	BBB	BBB				
Lat.Amer	Brazil	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BBB	BBB				
Lat.Amer	Brazil	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Hong Kong	A	AA		Thin	Thin	Thin
Asia	Hong Kong	A	AA		Thin	Thin	Thin
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA		Thin	Thin	Thin
Asia	Hong Kong	A	AA		Thin	Thin	Thin
Asia	Hong Kong	A	AA		Thin	Thin	Thin
Asia	Hong Kong	A	AA		Thin	Thin	Thin
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA		Thin	Thin	Thin
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA	Thin	DocAdj	Thin	DocAdj
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA	Thin	CcyGrp	Thin	CcyGrp
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA	Thin	DocAdj	Thin	DocAdj
India	India	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	A				
India	India	BBB	A				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	Entity Tier	Thin
Thin	Thin	Thin	Thin	Thin	CcyGrp	Thin
Thin	Thin	Thin	Thin	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	CcyGrp	Thin
Thin	Thin	Thin	Thin	Thin	Entity Tier	Thin
Thin	Thin	Thin	Thin	Thin	CcyGrp	Thin
Thin	Thin	Thin	Thin	Thin	DocAdj	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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BNPAUDMM	31-Jul-08 BNP
BNPCADMM	31-Jul-08 BNP
BNPCHFCR	31-Jul-08 BNP
BNPCHFMM	31-Jul-08 BNP
BNPEURCR	31-Jul-08 BNP
BNPEURMM	31-Jul-08 BNP
BNPEURMR	31-Jul-08 BNP
BNPEURXR	31-Jul-08 BNP
BNPGBPCR	31-Jul-08 BNP
BNPGBPMM	31-Jul-08 BNP
BNPHKDCR	31-Jul-08 BNP
BNPHKDMM	31-Jul-08 BNP
BNPHUFCR	31-Jul-08 BNP
BNPHUFMM	31-Jul-08 BNP
BNPJPYCR	31-Jul-08 BNP
BNPJPYMM	31-Jul-08 BNP
BNPNZDCR	31-Jul-08 BNP
BNPNZDMM	31-Jul-08 BNP
BNPSEKCR	31-Jul-08 BNP
BNPSEKMM	31-Jul-08 BNP
BNPSGDCR	31-Jul-08 BNP
BNPSGDMM	31-Jul-08 BNP
BNPUSDCR	31-Jul-08 BNP
BNPUSDMM	31-Jul-08 BNP
BNPUSDMR	31-Jul-08 BNP
BNPUSDXR	31-Jul-08 BNP
BNPAUDMM	31-Jul-08 BNP
BNPCHFCR	31-Jul-08 BNP
BNPCHFMM	31-Jul-08 BNP
BNPEURCR	31-Jul-08 BNP
BNPEURMM	31-Jul-08 BNP
BNPEURMR	31-Jul-08 BNP
BNPEURXR	31-Jul-08 BNP
BNPGBPCR	31-Jul-08 BNP
BNPGBPMM	31-Jul-08 BNP
BNPHKDMM	31-Jul-08 BNP
BNPJPYCR	31-Jul-08 BNP
BNPJPYMM	31-Jul-08 BNP
BNPSEKMM	31-Jul-08 BNP
BNPSGDCR	31-Jul-08 BNP
BNPSGDMM	31-Jul-08 BNP
BNPUSDCR	31-Jul-08 BNP
BNPUSDMM	31-Jul-08 BNP
BNPUSDMR	31-Jul-08 BNP
BNSCHFCR	31-Jul-08 BNS
BNSCHFMM	31-Jul-08 BNS
BNSEURCR	31-Jul-08 BNS
BNSEURMM	31-Jul-08 BNS
BNSEURMR	31-Jul-08 BNS
BNSEURXR	31-Jul-08 BNS
BNSGBPCR	31-Jul-08 BNS
BNSGBPMM	31-Jul-08 BNS
BNSGBPMR	31-Jul-08 BNS
BNSHKDCR	31-Jul-08 BNS
BNSHKDMM	31-Jul-08 BNS
BNSUSDCR	31-Jul-08 BNS
BNSUSDMM	31-Jul-08 BNS
BNSUSDMR	31-Jul-08 BNS
BNSUSDXR	31-Jul-08 BNS
BNTSAEURCR	31-Jul-08 BNTSA
BNTSAEURMM	31-Jul-08 BNTSA
BNTSAUSDCR	31-Jul-08 BNTSA
BNTSAUSDMM	31-Jul-08 BNTSA
BNYMELEURCR	31-Jul-08 BNYMEL
BNYMELEURMR	31-Jul-08 BNYMEL
BNYMELGBPMR	31-Jul-08 BNYMEL
BNYMELJPYMR	31-Jul-08 BNYMEL
BNYMELUSDCR	31-Jul-08 BNYMEL
BNYMELUSDMR	31-Jul-08 BNYMEL
BNYMELUSDXR	31-Jul-08 BNYMEL
BNYMELEURCR	31-Jul-08 BNYMEL
BNYMELUSDCR	31-Jul-08 BNYMEL
BNYMELUSDMR	31-Jul-08 BNYMEL
BNYMELUSDXR	31-Jul-08 BNYMEL

BNP Paribas	05ABBF	SNRFOR	AUD
BNP Paribas	05ABBF	SNRFOR	CAD
BNP Paribas	05ABBF	SNRFOR	CHF
BNP Paribas	05ABBF	SNRFOR	CHF
BNP Paribas	05ABBF	SNRFOR	EUR
BNP Paribas	05ABBF	SNRFOR	EUR
BNP Paribas	05ABBF	SNRFOR	EUR
BNP Paribas	05ABBF	SNRFOR	EUR
BNP Paribas	05ABBF	SNRFOR	GBP
BNP Paribas	05ABBF	SNRFOR	GBP
BNP Paribas	05ABBF	SNRFOR	HKD
BNP Paribas	05ABBF	SNRFOR	HKD
BNP Paribas	05ABBF	SNRFOR	HUF
BNP Paribas	05ABBF	SNRFOR	HUF
BNP Paribas	05ABBF	SNRFOR	JPY
BNP Paribas	05ABBF	SNRFOR	JPY
BNP Paribas	05ABBF	SNRFOR	NZD
BNP Paribas	05ABBF	SNRFOR	NZD
BNP Paribas	05ABBF	SNRFOR	SEK
BNP Paribas	05ABBF	SNRFOR	SEK
BNP Paribas	05ABBF	SNRFOR	SGD
BNP Paribas	05ABBF	SNRFOR	SGD
BNP Paribas	05ABBF	SNRFOR	USD
BNP Paribas	05ABBF	SNRFOR	USD
BNP Paribas	05ABBF	SNRFOR	USD
BNP Paribas	05ABBF	SNRFOR	USD
BNP Paribas	05ABBF	SUBLT2	AUD
BNP Paribas	05ABBF	SUBLT2	CHF
BNP Paribas	05ABBF	SUBLT2	CHF
BNP Paribas	05ABBF	SUBLT2	EUR
BNP Paribas	05ABBF	SUBLT2	EUR
BNP Paribas	05ABBF	SUBLT2	EUR
BNP Paribas	05ABBF	SUBLT2	EUR
BNP Paribas	05ABBF	SUBLT2	GBP
BNP Paribas	05ABBF	SUBLT2	GBP
BNP Paribas	05ABBF	SUBLT2	HKD
BNP Paribas	05ABBF	SUBLT2	JPY
BNP Paribas	05ABBF	SUBLT2	JPY
BNP Paribas	05ABBF	SUBLT2	SEK
BNP Paribas	05ABBF	SUBLT2	SGD
BNP Paribas	05ABBF	SUBLT2	SGD
BNP Paribas	05ABBF	SUBLT2	USD
BNP Paribas	05ABBF	SUBLT2	USD
BNP Paribas	05ABBF	SUBLT2	USD
Bk Nova Scotia	CC6EHY	SNRFOR	CHF
Bk Nova Scotia	CC6EHY	SNRFOR	CHF
Bk Nova Scotia	CC6EHY	SNRFOR	EUR
Bk Nova Scotia	CC6EHY	SNRFOR	EUR
Bk Nova Scotia	CC6EHY	SNRFOR	EUR
Bk Nova Scotia	CC6EHY	SNRFOR	EUR
Bk Nova Scotia	CC6EHY	SNRFOR	GBP
Bk Nova Scotia	CC6EHY	SNRFOR	GBP
Bk Nova Scotia	CC6EHY	SNRFOR	GBP
Bk Nova Scotia	CC6EHY	SNRFOR	HKD
Bk Nova Scotia	CC6EHY	SNRFOR	HKD
Bk Nova Scotia	CC6EHY	SNRFOR	USD
Bk Nova Scotia	CC6EHY	SNRFOR	USD
Bk Nova Scotia	CC6EHY	SNRFOR	USD
Bk Nova Scotia	CC6EHY	SNRFOR	USD
Bco SANTANDER TOTTA SA	XX4C80	SNRFOR	EUR
Bco SANTANDER TOTTA SA	XX4C80	SNRFOR	EUR
Bco SANTANDER TOTTA SA	XX4C80	SNRFOR	USD
Bco SANTANDER TOTTA SA	XX4C80	SNRFOR	USD
Bk of NY Mellon Corp	06A45D	SNRFOR	EUR
Bk of NY Mellon Corp	06A45D	SNRFOR	EUR
Bk of NY Mellon Corp	06A45D	SNRFOR	GBP
Bk of NY Mellon Corp	06A45D	SNRFOR	JPY
Bk of NY Mellon Corp	06A45D	SNRFOR	USD
Bk of NY Mellon Corp	06A45D	SNRFOR	USD
Bk of NY Mellon Corp	06A45D	SNRFOR	USD
Bk of NY Mellon Corp	06A45D	SUBLT2	EUR
Bk of NY Mellon Corp	06A45D	SUBLT2	USD
Bk of NY Mellon Corp	06A45D	SUBLT2	USD
Bk of NY Mellon Corp	06A45D	SUBLT2	USD

MM	Composite	0.15%	0.22%	0.30%	0.37%	0.43%	0.48%
MM	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.48%
CR	Composite	0.15%	0.22%	0.32%	0.37%	0.45%	0.50%
MM	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.48%
CR	Composite	0.15%	0.22%	0.32%	0.37%	0.45%	0.50%
MM	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.48%
MR	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.47%
XR	Composite	0.15%	0.21%	0.29%	0.35%	0.41%	0.45%
CR	Composite	0.15%	0.22%	0.32%	0.37%	0.45%	0.50%
MM	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.48%
CR	Composite	0.15%	0.22%	0.32%	0.37%	0.45%	0.50%
MM	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.48%
CR	Composite	0.001474674	0.00222512	0.003195012	0.003744688	0.004484633	0.005028604
MM	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.48%
CR	Composite	0.15%	0.22%	0.30%	0.37%	0.43%	0.48%
MM	Composite	0.15%	0.22%	0.30%	0.37%	0.43%	0.48%
CR	Composite	0.15%	0.22%	0.32%	0.37%	0.45%	0.50%
MM	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.48%
CR	Composite	0.15%	0.22%	0.32%	0.37%	0.45%	0.50%
MM	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.48%
CR	Composite	0.15%	0.22%	0.32%	0.37%	0.45%	0.50%
MM	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.48%
CR	Composite	0.15%	0.22%	0.32%	0.37%	0.45%	0.50%
MM	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.48%
MR	Composite	0.15%	0.22%	0.30%	0.37%	0.42%	0.47%
XR	Composite						
MM	Composite	0.37%	0.46%	0.64%	0.77%	0.88%	0.98%
CR	Composite	0.38%	0.44%	0.63%	0.79%	0.91%	1.02%
MM	Composite	0.36%	0.47%	0.63%	0.77%	0.87%	0.97%
CR	Composite	0.38%	0.44%	0.63%	0.79%	0.91%	1.02%
MM	Composite	0.36%	0.47%	0.63%	0.77%	0.87%	0.97%
MR	Composite	0.36%	0.47%	0.63%	0.75%	0.86%	0.96%
XR	Composite	0.35%	0.43%	0.60%	0.73%	0.83%	0.93%
CR	Composite	0.003807195	0.00437461	0.00634308	0.007934348	0.009083462	0.010163324
MM	Composite	0.36%	0.47%	0.63%	0.77%	0.87%	0.97%
MM	Composite	0.36%	0.47%	0.63%	0.77%	0.87%	0.97%
CR	Composite	0.37%	0.46%	0.64%	0.77%	0.88%	0.98%
MM	Composite	0.37%	0.46%	0.64%	0.77%	0.88%	0.98%
MM	Composite	0.36%	0.47%	0.63%	0.77%	0.87%	0.97%
CR	Composite	0.003807195	0.00437461	0.00634308	0.007934348	0.009083462	0.010163324
MM	Composite	0.36%	0.47%	0.63%	0.77%	0.87%	0.97%
CR	Composite	0.38%	0.44%	0.63%	0.79%	0.91%	1.02%
MM	Composite	0.00363542	0.0047275	0.006311693	0.007689818	0.008697174	0.009735185
MR	Composite	0.003616835	0.004678255	0.006254111	0.007537631	0.008629289	0.009645405
CR	Composite	0.18%	0.64%	0.46%	0.63%	0.70%	0.76%
MM	Composite	0.18%	0.64%	0.46%	0.63%	0.70%	0.76%
CR	Composite	0.18%	0.64%	0.46%	0.63%	0.70%	0.76%
MM	Composite	0.00175	0.006413858	0.00465	0.006302783	0.006952321	0.007614332
MR	Composite	0.18%	0.64%	0.46%	0.63%	0.70%	0.76%
XR	Composite						
CR	Composite	0.00175	0.006413858	0.00465	0.006302783	0.006952321	0.007614332
MM	Composite	0.00175	0.006413858	0.00465	0.006302783	0.006952321	0.007614332
MR	Composite	0.00175	0.006413858	0.00465	0.006302783	0.006952321	0.007614332
CR	Composite	0.18%	0.64%	0.46%	0.63%	0.70%	0.76%
MM	Composite	0.18%	0.64%	0.46%	0.63%	0.70%	0.76%
CR	Composite	0.18%	0.64%	0.46%	0.63%	0.70%	0.76%
MM	Composite	0.18%	0.64%	0.46%	0.63%	0.70%	0.76%
MR	Composite	0.00175	0.006413858	0.00465	0.006302783	0.006952321	0.007614332
XR	Composite	0.18%	0.64%	0.46%	0.63%	0.70%	0.76%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.0056	0.0056	0.00505	0.006125	0.009544575	0.00975
MR	Composite	0.56%	0.56%	0.51%	0.61%	0.95%	0.98%
MR	Composite	0.56%	0.56%	0.51%	0.61%	0.95%	0.98%
MR	Composite	0.56%	0.56%	0.51%	0.61%	0.95%	0.98%
CR	Composite	0.0056	0.0056	0.00505	0.006125	0.009544575	0.00975
MR	Composite	0.56%	0.56%	0.51%	0.61%	0.95%	0.98%
XR	Composite	0.56%	0.56%	0.51%	0.61%	0.95%	0.98%
CR	Composite	0.37%	0.37%	0.37%	0.37%	0.37%	0.37%
CR	Composite	0.37%	0.37%	0.37%	0.37%	0.37%	0.37%
MR	Composite	0.37%	0.37%	0.37%	0.37%	0.37%	0.37%
XR	Composite						

0.49%	0.52%	0.54%	0.50%	0.53%	0.4 BB	BBB
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	AA
0.53%	0.55%	0.56%	0.50%	0.53%	0.4 BB	A
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	AA
0.53%	0.55%	0.56%	0.50%	0.53%	0.4 BB	A
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	AA
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	A
0.47%	0.49%	0.52%	0.50%	0.53%	0.4 BB	A
0.53%	0.55%	0.56%	0.50%	0.53%	0.4 BB	A
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	AA
0.53%	0.55%	0.56%	0.50%	0.53%	0.4 BB	A
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	AA
0.53%	0.005475949	0.005642348	0.005	0.005345064	0.4 BB	A
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	AA
0.49%	0.53%	0.54%	0.50%	0.53%	0.4 BB	BBB
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	BBB
0.53%	0.55%	0.56%	0.50%	0.53%	0.4 BB	A
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	AA
0.53%	0.55%	0.56%	0.50%	0.53%	0.4 BB	A
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	AA
0.53%	0.55%	0.56%	0.50%	0.53%	0.4 BB	A
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	AA
0.53%	0.55%	0.56%	0.50%	0.53%	0.4 BB	A
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	AA
0.49%	0.51%	0.54%	0.50%	0.53%	0.4 BB	A
					0.4	
0.99%	1.01%	1.03%	1.12%	1.05%	0.2 BB	BBB
1.03%	1.05%	1.03%	1.12%	1.05%	0.2 BBB	A
0.99%	1.01%	1.03%	1.12%	1.05%	20.00% A	AA
1.03%	1.05%	1.03%	1.12%	1.05%	0.2 BBB	A
0.99%	1.01%	1.03%	1.12%	1.05%	0.2 A	AA
0.98%	1.00%	1.03%	1.12%	1.05%	0.2 BBB	A
0.94%	0.96%	1.03%	1.12%	1.05%	20.00% BBB	A
1.03%	0.010509233	0.0103	0.011197	0.010525019	0.2 BBB	A
0.99%	1.01%	1.03%	1.12%	1.05%	20.00% A	AA
0.99%	1.01%	1.03%	1.12%	1.05%	20.00% A	AA
0.99%	1.01%	1.03%	1.12%	1.10%	20.00% BB	BBB
0.99%	1.01%	1.03%	1.12%	1.05%	20.00% BB	BBB
0.99%	1.01%	1.03%	1.12%	1.05%	20.00% A	AA
1.03%	0.010509233	0.0103	0.011197	0.010525019	0.2 BBB	A
0.99%	1.01%	1.03%	1.12%	1.05%	0.2 A	AA
1.03%	1.05%	1.03%	1.12%	1.05%	0.2 BBB	A
0.99%	0.010088863	0.0103	0.011197	0.010525019	0.2 A	AA
0.98%	0.009983771	0.0103	0.011197	0.010525019	0.2 BBB	A
0.84%	0.93%	0.84%	0.84%	0.84%	0.4 NR	NR
0.84%	0.93%	0.84%	0.84%	0.84%	0.4 NR	NR
0.84%	0.93%	0.84%	0.84%	0.84%	0.4 NR	NR
0.84%	0.009259207	0.008365467	0.008365467	0.008365467	0.4 NR	NR
0.84%	0.93%	0.84%	0.84%	0.84%	0.4 NR	NR
					0.4	
0.84%	0.009259207	0.008365467	0.008365467	0.008365467	0.4 NR	NR
0.84%	0.009259207	0.008365467	0.008365467	0.008365467	0.4 NR	NR
0.84%	0.009259207	0.008365467	0.008365467	0.008365467	0.4 NR	NR
0.84%	0.93%	0.84%	0.84%	0.84%	0.4 NR	NR
0.84%	0.93%	0.84%	0.84%	0.84%	0.4 NR	NR
0.84%	0.93%	0.84%	0.84%	0.84%	0.4 NR	NR
0.84%	0.93%	0.84%	0.84%	0.84%	0.4 NR	NR
0.84%	0.009259207	0.008365467	0.008365467	0.008365467	0.4 NR	NR
0.84%	0.93%	0.84%	0.84%	0.84%	0.4 NR	NR
					0.4	
					0.4	
					0.4	
					0.4	
1.00%	0.01	0.01	0.01	0.01	0.435714284	NR
1.00%	1.00%	1.00%	1.00%	1.00%	0.441666665	NR
1.00%	1.00%	1.00%	1.00%	1.00%	0.441666665	NR
1.00%	1.00%	1.00%	1.00%	1.00%	0.435714284	NR
1.00%	0.01	0.01	0.01	0.01	0.435714284	NR
1.00%	1.00%	1.00%	1.00%	1.00%	0.441666665	NR
1.00%	1.00%	1.00%	1.00%	1.00%	0.435714284	NR
0.37%	0.43%	0.43%	0.43%	0.43%	0.190000002	
0.37%	0.43%	0.43%	0.43%	0.43%	0.190000002	
0.37%	0.43%	0.43%	0.43%	0.43%	0.190000002	
					0.190000002	

A	A	A	A	A	BBB
AAA	AAA	AA	AAA	AAA	AA
A	A	AA	AA	A	A
AAA	AAA	AA	AAA	AAA	AA
A	A	AA	AA	A	A
AAA	AAA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	A	AA	AA	A	A
AAA	AAA	AA	AAA	AAA	AA
A	A	AA	AA	A	A
AAA	AAA	AA	AAA	AAA	AA
A	A	AA	AA	A	A
AAA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	BBB
A	A	A	A	A	A
A	A	AA	AA	A	A
AAA	AAA	AA	AAA	AAA	AA
A	A	AA	AA	A	A
AAA	AAA	AA	AAA	AAA	AA
A	A	AA	AA	A	A
AAA	AAA	AA	AAA	AAA	AA
A	A	AA	AA	A	A
AAA	AAA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
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				NR	NR
				NR	NR

BB	NR	NR	AA	16 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	A	6 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	A	6 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	AA	15 Financials
BBB	NR	NR	AA	15 Financials
BBB	NR	NR	A	6 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	A	6 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	A	6 Financials
A	NR	NR	AA	12 Financials
BB	NR	NR	AA	16 Financials
BB	NR	NR	AA	16 Financials
BBB	NR	NR	A	6 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	A	6 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	A	6 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	AA	15 Financials
			NR	Financials
NR	NR	B	AA	11 Financials
NR	NR	B	A	3 Financials
NR	NR	B	A	11 Financials
NR	NR	B	A	3 Financials
NR	NR	B	A	11 Financials
NR	NR	B	AA	11 Financials
NR	NR	B	AA	11 Financials
NR	NR	B	A	3 Financials
NR	NR	B	A	11 Financials
NR	NR	B	A	11 Financials
NR	NR	BB	AA	11 Financials
NR	NR	BBB	AA	11 Financials
NR	NR	B	A	11 Financials
NR	NR	B	A	3 Financials
NR	NR	B	A	11 Financials
NR	NR	B	A	3 Financials
NR	NR	B	A	11 Financials
NR	NR	B	AA	11 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
			NR	Financials
NR			NR	2 Financials
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			NR	Financials
			NR	Financials

Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA				
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
Europe	France	AA	A				
Europe	France	AA	A				
Europe	France	AA	A				
Europe	France	AA	A				
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
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BOCAUDMM	31-Jul-08 BOC
BOCEURCR	31-Jul-08 BOC
BOCEURMM	31-Jul-08 BOC
BOCEURMR	31-Jul-08 BOC
BOCGBPCR	31-Jul-08 BOC
BOCGBPMM	31-Jul-08 BOC
BOCGBPXR	31-Jul-08 BOC
BOCJPYCR	31-Jul-08 BOC
BOCJPYMM	31-Jul-08 BOC
BOCUSDCR	31-Jul-08 BOC
BOCUSDMM	31-Jul-08 BOC
BOCUSDMR	31-Jul-08 BOC
BOLEURMR	31-Jul-08 BOL
BOLUSDMR	31-Jul-08 BOL
BOLUSDXR	31-Jul-08 BOL
BOLAUDMR	31-Jul-08 BOL
BOLEURCR	31-Jul-08 BOL
BOLEURMM	31-Jul-08 BOL
BOLEURMR	31-Jul-08 BOL
BOLHKDMR	31-Jul-08 BOL
BOLJPYMR	31-Jul-08 BOL
BOLSGDMR	31-Jul-08 BOL
BOLUSDCR	31-Jul-08 BOL
BOLUSDMM	31-Jul-08 BOL
BOLUSDMR	31-Jul-08 BOL
BOLUSDXR	31-Jul-08 BOL
BOMCHFCR	31-Jul-08 BOM
BOMEURCR	31-Jul-08 BOM
BOMJPYCR	31-Jul-08 BOM
BOMRUBCR	31-Jul-08 BOM
BOMUSDCR	31-Jul-08 BOM
BOMUSDMM	31-Jul-08 BOM
BOMUSDMR	31-Jul-08 BOM
BOMUSDXR	31-Jul-08 BOM
BOMUSDCR	31-Jul-08 BOM
BOMUSDXR	31-Jul-08 BOM
BOMBAUDMR	31-Jul-08 BOMB
BOMBAUDXR	31-Jul-08 BOMB
BOMBCADMR	31-Jul-08 BOMB
BOMBCADXR	31-Jul-08 BOMB
BOMBCHFMR	31-Jul-08 BOMB
BOMBEURCR	31-Jul-08 BOMB
BOMBEURMM	31-Jul-08 BOMB
BOMBEURMR	31-Jul-08 BOMB
BOMBEURXR	31-Jul-08 BOMB
BOMBGBPMM	31-Jul-08 BOMB
BOMBGBPMR	31-Jul-08 BOMB
BOMBGBPXR	31-Jul-08 BOMB
BOMBHKDMR	31-Jul-08 BOMB
BOMBHKDXR	31-Jul-08 BOMB
BOMBJPYMM	31-Jul-08 BOMB
BOMBJPYMR	31-Jul-08 BOMB
BOMBNZDMR	31-Jul-08 BOMB
BOMBSEKMR	31-Jul-08 BOMB
BOMBSGDMR	31-Jul-08 BOMB
BOMBTWDMR	31-Jul-08 BOMB
BOMBUSDCR	31-Jul-08 BOMB
BOMBUSDMM	31-Jul-08 BOMB
BOMBUSDMR	31-Jul-08 BOMB
BOMBUSDXR	31-Jul-08 BOMB
BOMB-CapIncAUDMR	31-Jul-08 BOMB-CapInc
BOMB-CapIncCADMR	31-Jul-08 BOMB-CapInc
BOMB-CapIncCHFMR	31-Jul-08 BOMB-CapInc
BOMB-CapIncEURCR	31-Jul-08 BOMB-CapInc
BOMB-CapIncEURMM	31-Jul-08 BOMB-CapInc
BOMB-CapIncEURMR	31-Jul-08 BOMB-CapInc
BOMB-CapIncEURXR	31-Jul-08 BOMB-CapInc
BOMB-CapIncGBPMR	31-Jul-08 BOMB-CapInc
BOMB-CapIncGBPXR	31-Jul-08 BOMB-CapInc
BOMB-CapIncHKDMR	31-Jul-08 BOMB-CapInc
BOMB-CapIncJPYMR	31-Jul-08 BOMB-CapInc
BOMB-CapIncNZDMR	31-Jul-08 BOMB-CapInc
BOMB-CapIncSGDMR	31-Jul-08 BOMB-CapInc
BOMB-CapIncTWDCR	31-Jul-08 BOMB-CapInc

BOC Gp plc	05AB78	SNRFOR	AUD
BOC Gp plc	05AB78	SNRFOR	EUR
BOC Gp plc	05AB78	SNRFOR	EUR
BOC Gp plc	05AB78	SNRFOR	EUR
BOC Gp plc	05AB78	SNRFOR	GBP
BOC Gp plc	05AB78	SNRFOR	GBP
BOC Gp plc	05AB78	SNRFOR	GBP
BOC Gp plc	05AB78	SNRFOR	JPY
BOC Gp plc	05AB78	SNRFOR	JPY
BOC Gp plc	05AB78	SNRFOR	USD
BOC Gp plc	05AB78	SNRFOR	USD
BOC Gp plc	05AB78	SNRFOR	USD
Bausch & Lomb Inc	0H8877	SECDOM	EUR
Bausch & Lomb Inc	0H8877	SECDOM	USD
Bausch & Lomb Inc	0H8877	SECDOM	USD
Bausch & Lomb Inc	0H8877	SNRFOR	AUD
Bausch & Lomb Inc	0H8877	SNRFOR	EUR
Bausch & Lomb Inc	0H8877	SNRFOR	EUR
Bausch & Lomb Inc	0H8877	SNRFOR	EUR
Bausch & Lomb Inc	0H8877	SNRFOR	HKD
Bausch & Lomb Inc	0H8877	SNRFOR	JPY
Bausch & Lomb Inc	0H8877	SNRFOR	SGD
Bausch & Lomb Inc	0H8877	SNRFOR	USD
Bausch & Lomb Inc	0H8877	SNRFOR	USD
Bausch & Lomb Inc	0H8877	SNRFOR	USD
Bausch & Lomb Inc	0H8877	SNRFOR	USD
Bk of Moscow	XB525J	SNRFOR	CHF
Bk of Moscow	XB525J	SNRFOR	EUR
Bk of Moscow	XB525J	SNRFOR	JPY
Bk of Moscow	XB525J	SNRFOR	RUB
Bk of Moscow	XB525J	SNRFOR	USD
Bk of Moscow	XB525J	SNRFOR	USD
Bk of Moscow	XB525J	SNRFOR	USD
Bk of Moscow	XB525J	SNRFOR	USD
Bk of Moscow	XB525J	SUBLT2	USD
Bk of Moscow	XB525J	SUBLT2	USD
Bombardier Inc	09GEC6	SNRFOR	AUD
Bombardier Inc	09GEC6	SNRFOR	AUD
Bombardier Inc	09GEC6	SNRFOR	CAD
Bombardier Inc	09GEC6	SNRFOR	CAD
Bombardier Inc	09GEC6	SNRFOR	CHF
Bombardier Inc	09GEC6	SNRFOR	EUR
Bombardier Inc	09GEC6	SNRFOR	EUR
Bombardier Inc	09GEC6	SNRFOR	EUR
Bombardier Inc	09GEC6	SNRFOR	EUR
Bombardier Inc	09GEC6	SNRFOR	GBP
Bombardier Inc	09GEC6	SNRFOR	GBP
Bombardier Inc	09GEC6	SNRFOR	GBP
Bombardier Inc	09GEC6	SNRFOR	HKD
Bombardier Inc	09GEC6	SNRFOR	HKD
Bombardier Inc	09GEC6	SNRFOR	JPY
Bombardier Inc	09GEC6	SNRFOR	JPY
Bombardier Inc	09GEC6	SNRFOR	NZD
Bombardier Inc	09GEC6	SNRFOR	SEK
Bombardier Inc	09GEC6	SNRFOR	SGD
Bombardier Inc	09GEC6	SNRFOR	TWD
Bombardier Inc	09GEC6	SNRFOR	USD
Bombardier Inc	09GEC6	SNRFOR	USD
Bombardier Inc	09GEC6	SNRFOR	USD
Bombardier Inc	09GEC6	SNRFOR	USD
Bombardier Cap Inc	09GEBU	SNRFOR	AUD
Bombardier Cap Inc	09GEBU	SNRFOR	CAD
Bombardier Cap Inc	09GEBU	SNRFOR	CHF
Bombardier Cap Inc	09GEBU	SNRFOR	EUR
Bombardier Cap Inc	09GEBU	SNRFOR	EUR
Bombardier Cap Inc	09GEBU	SNRFOR	EUR
Bombardier Cap Inc	09GEBU	SNRFOR	EUR
Bombardier Cap Inc	09GEBU	SNRFOR	GBP
Bombardier Cap Inc	09GEBU	SNRFOR	GBP
Bombardier Cap Inc	09GEBU	SNRFOR	HKD
Bombardier Cap Inc	09GEBU	SNRFOR	JPY
Bombardier Cap Inc	09GEBU	SNRFOR	NZD
Bombardier Cap Inc	09GEBU	SNRFOR	SGD
Bombardier Cap Inc	09GEBU	SNRFOR	TWD

MM	Composite	0.20%	0.23%	0.28%	0.33%	0.33%	0.37%
CR	Composite	0.21%	0.24%	0.29%	0.35%	0.34%	0.39%
MM	Composite	0.20%	0.23%	0.28%	0.33%	0.33%	0.37%
MR	Composite						
CR	Composite	0.21%	0.24%	0.29%	0.35%	0.34%	0.39%
MM	Composite	0.20%	0.23%	0.28%	0.33%	0.33%	0.37%
XR	Composite	0.19%	0.22%	0.27%	0.32%	0.31%	0.35%
CR	Composite	0.20%	0.23%	0.28%	0.33%	0.33%	0.37%
MM	Composite	0.20%	0.23%	0.28%	0.33%	0.33%	0.37%
CR	Composite	0.21%	0.24%	0.29%	0.35%	0.34%	0.39%
MM	Composite	0.20%	0.23%	0.28%	0.33%	0.33%	0.37%
MR	Composite	0.20%	0.22%	0.28%	0.33%	0.33%	0.37%
MR	Composite	1.60%	1.60%	1.60%	1.90%	2.36%	2.81%
MR	Composite	1.60%	1.60%	1.60%	1.90%	2.36%	2.81%
XR	Composite	1.60%	1.60%	1.60%	1.90%	2.36%	2.70%
MR	Composite	1.36%	1.76%	2.43%	3.19%	3.74%	4.09%
CR	Composite	1.44%	1.85%	2.56%	3.35%	3.94%	4.31%
MM	Composite	1.38%	1.78%	2.46%	3.22%	3.78%	4.13%
MR	Composite	1.40%	1.76%	2.43%	3.19%	3.74%	4.09%
MR	Composite	1.40%	1.76%	2.43%	3.19%	3.74%	4.09%
MR	Composite	1.36%	1.76%	2.43%	3.19%	3.74%	4.09%
MR	Composite	1.40%	1.76%	2.43%	3.19%	3.74%	4.09%
CR	Composite	1.44%	1.85%	2.56%	3.35%	3.94%	4.31%
MM	Composite						
MR	Composite	1.40%	1.76%	2.43%	3.19%	3.74%	4.09%
XR	Composite	1.32%	1.70%	2.34%	3.07%	3.60%	3.94%
CR	Composite	2.51%	2.36%	3.35%	3.69%	3.97%	4.13%
CR	Composite	2.51%	2.36%	3.35%	3.69%	3.97%	4.13%
CR	Composite	2.51%	2.48%	3.35%	3.69%	3.97%	4.13%
CR	Composite	2.51%	2.36%	3.35%	3.69%	3.97%	4.13%
CR	Composite	0.02506757	0.023642	0.033537	0.036937298	0.039728278	0.041298759
MM	Composite	2.41%	2.27%	3.22%	3.55%	3.81%	3.96%
MR	Composite	2.38%	2.25%	3.19%	3.51%	3.77%	3.92%
XR	Composite	0.022936827	0.02163243	0.030686355	0.033797628	0.036351374	0.037788364
CR	Composite	4.08%	4.21%	4.72%	4.91%	5.33%	5.33%
XR	Composite	4.08%	4.21%	4.72%	4.91%	5.33%	5.33%
MR	Composite	1.00%	1.13%	1.40%	1.72%	1.99%	2.18%
XR	Composite	1.00%	1.13%	1.40%	1.72%	1.99%	2.18%
MR	Composite	1.03%	1.14%	1.40%	1.72%	2.00%	2.20%
XR	Composite						
MR	Composite						
CR	Composite	1.07%	1.20%	1.49%	1.84%	2.12%	2.34%
MM	Composite	1.03%	1.16%	1.43%	1.74%	2.04%	2.22%
MR	Composite	1.03%	1.14%	1.40%	1.72%	2.00%	2.20%
XR	Composite	0.96%	1.12%	1.37%	1.69%	1.94%	2.16%
MM	Composite						
MR	Composite	1.03%	1.14%	1.40%	1.72%	2.00%	2.20%
XR	Composite	0.96%	1.12%	1.37%	1.69%	1.94%	2.16%
MR	Composite	1.03%	1.14%	1.40%	1.72%	2.00%	2.20%
XR	Composite	0.96%	1.12%	1.37%	1.69%	1.94%	2.16%
MM	Composite	0.99%	1.18%	1.44%	1.72%	2.01%	2.18%
MR	Composite	0.98%	1.17%	1.43%	1.72%	1.99%	2.18%
MR	Composite						
MR	Composite	1.03%	1.14%	1.40%	1.72%	2.00%	2.20%
MR	Composite						
MR	Composite	1.03%	1.14%	1.40%	1.72%	2.00%	2.20%
CR	Composite	1.07%	1.20%	1.49%	1.84%	2.12%	2.34%
MM	Composite						
MR	Composite	0.01026401	0.01137706	0.014037851	0.017217869	0.019999017	0.022003028
XR	Composite	0.96%	1.12%	1.37%	1.69%	1.94%	2.16%
MR	Composite	0.22%	0.31%	0.57%	0.54%	0.60%	0.85%
MR	Composite						
MR	Composite						
CR	Composite	0.24%	0.33%	0.57%	0.54%	0.63%	0.90%
MM	Composite						
MR	Composite	0.22%	0.31%	0.57%	0.54%	0.60%	0.85%
XR	Composite	0.22%	0.30%	0.57%	0.54%	0.58%	0.82%
MR	Composite	0.22%	0.31%	0.57%	0.54%	0.60%	0.85%
XR	Composite						
MR	Composite	0.22%	0.31%	0.57%	0.54%	0.60%	0.85%
MR	Composite	0.22%	0.31%	0.57%	0.54%	0.60%	0.85%
MR	Composite						
MR	Composite						
CR	Composite	0.002368111	0.003298828	0.005707788	0.005371017	0.006315145	0.00898693

0.42%	0.49%	0.54%	0.47%	0.58%	0.4 BB	BB
0.44%	0.52%	0.54%	0.47%	0.58%	0.4 BBB	BBB
0.42%	0.50%	0.54%	0.47%	0.58%	0.4 A	A
					0.4	
0.44%	0.52%	0.54%	0.47%	0.58%	0.4 BBB	BBB
0.42%	0.50%	0.54%	0.47%	0.58%	0.4 A	A
0.40%	0.47%	0.54%	0.47%	0.58%	0.4 BBB	BBB
0.42%	0.49%	0.54%	0.47%	0.58%	0.4 BB	BB
0.42%	0.49%	0.54%	0.47%	0.58%	0.4 BB	BB
0.44%	0.52%	0.54%	0.47%	0.58%	0.4 BBB	BBB
0.42%	0.50%	0.54%	0.47%	0.58%	0.4 A	A
0.42%	0.49%	0.54%	0.47%	0.58%	0.4 BBB	BBB
2.68%	2.70%	2.70%	2.70%	2.70%	0.675	NR
2.68%	2.70%	2.70%	2.70%	2.70%	0.675	NR
2.68%	2.70%	2.70%	2.70%	2.70%	0.675	NR
4.17%	4.23%	4.27%	4.24%	4.32%	0.4 BB	BBB
4.39%	4.46%	4.54%	4.46%	4.55%	0.4 BBB	A
4.21%	4.28%	4.23%	4.28%	4.36%	0.4 BBB	A
4.17%	4.23%	4.19%	4.24%	4.32%	0.4 A	AA
4.17%	4.23%	4.19%	4.24%	4.32%	0.4 A	AA
4.17%	4.23%	4.27%	4.24%	4.32%	0.4 BB	BBB
4.17%	4.23%	4.19%	4.24%	4.32%	0.4 A	AA
4.39%	4.46%	4.54%	4.46%	4.55%	0.4 BBB	A
					0.4	
4.17%	4.23%	4.19%	4.24%	4.32%	0.4 A	AA
4.01%	4.08%	4.15%	4.08%	4.16%	0.4 BBB	A
4.27%	4.48%	4.61%	4.69%	4.75%	0.4 A	A
4.27%	4.48%	4.61%	4.69%	4.75%	0.4 A	A
4.27%	4.48%	4.61%	4.69%	4.62%	0.4 BB	BB
4.27%	4.48%	4.61%	4.69%	4.75%	0.4 A	A
4.27%	0.044830293	0.046102408	0.046864935	0.047488374	0.4 A	A
4.10%	4.30%	4.43%	4.69%	4.56%	0.4 BBB	BBB
4.06%	4.26%	4.38%	4.69%	4.51%	0.4 BBB	BBB
3.91%	0.041019718	0.042183703	0.046864935	0.043451862	0.4 BBB	BBB
5.45%	5.58%	5.58%	5.58%	5.58%	0.25 NR	NR
5.45%	5.58%	5.58%	5.58%	5.58%	0.25 NR	NR
2.29%	2.43%	2.69%	2.56%	2.46%	0.4 BBB	A
2.29%	2.43%	2.69%	2.56%	2.46%	0.4 BBB	A
2.30%	2.44%	2.71%	2.58%	2.46%	0.4 AA	AAA
					0.4	
					0.4	
2.44%	2.58%	2.87%	2.73%	2.46%	0.4 A	AA
2.35%	2.48%	2.75%	2.62%	2.46%	0.4 A	AA
2.30%	2.44%	2.71%	2.58%	2.46%	0.4 AA	AAA
2.26%	2.40%	2.65%	2.51%	2.46%	0.4 A	AA
					0.4	
2.30%	2.44%	2.71%	2.58%	2.46%	0.4 AA	AAA
2.26%	2.40%	2.65%	2.51%	2.46%	0.4 A	AA
2.30%	2.44%	2.71%	2.58%	2.46%	0.4 AA	AAA
2.26%	2.40%	2.65%	2.51%	2.46%	0.4 A	AA
2.35%	2.48%	2.69%	2.56%	2.46%	0.4 BBB	BBB
2.32%	2.45%	2.69%	2.56%	2.46%	0.4 A	A
					0.4	
2.30%	2.44%	2.71%	2.58%	2.46%	0.4 AA	AAA
					0.4	
2.30%	2.44%	2.71%	2.58%	2.46%	0.4 AA	AAA
2.44%	2.58%	2.87%	2.73%	2.46%	0.4 A	AA
					0.4	
2.30%	0.024436409	0.02706381	0.025824302	0.024600106	0.4 AA	AAA
2.26%	2.40%	2.65%	2.51%	2.46%	0.4 A	AA
0.89%	0.94%	0.88%	0.85%	0.72%	0.4 CCC	B
					0.4	
					0.4	
0.94%	1.00%	0.92%	0.85%	0.72%	0.4 B	BB
					0.4	
0.89%	0.93%	0.88%	0.85%	0.72%	0.4 BB	BBB
0.86%	0.92%	0.84%	0.85%	0.72%	0.4 B	BB
0.89%	0.93%	0.88%	0.85%	0.72%	0.4 BB	BBB
					0.4	
0.89%	0.93%	0.88%	0.85%	0.72%	0.4 BB	BBB
0.89%	0.94%	0.88%	0.85%	0.72%	0.4 CCC	B
					0.4	
					0.4	
0.94%	0.010032598	0.00921535	0.008467689	0.00723918	0.4 B	BB

BB	BB	BB	B	BB	B
BBB	BBB	BBB	BB	BBB	BB
A	A	A	BBB	A	BBB
BBB	BBB	BBB	BB	BBB	BB
A	A	A	BBB	A	BBB
BBB	BBB	BBB	BB	BBB	BB
BB	BB	BB	B	BB	B
BB	BB	BB	B	BB	B
BBB	BBB	BBB	BB	BBB	BB
A	A	A	BBB	A	BBB
BBB	BBB	BBB	BB	BBB	BB
	NR	NR	BB	NR	NR
	NR	NR	BB	NR	NR
	NR	NR	BB	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
A	A	A	A	BBB	A
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
A	A	A	BBB	A	A
A	A	A	BBB	A	A
AAA	AAA	AAA	AA	AAA	AAA
AA	AA	AA	A	AA	AA
AA	AA	AA	A	AA	AA
AAA	AAA	AAA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
A	A	A	BBB	A	A
AAA	AAA	AAA	AA	AAA	AAA
AAA	AAA	AAA	AA	AAA	AAA
AA	AA	AA	A	AA	AA
AAA	AAA	AAA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
NR	NR	CCC	B	BB	B
NR	NR	B	BB	BB	BB
NR	NR	BB	BBB	BBB	BB
NR	NR	B	BB	BB	BB
NR	NR	BB	BBB	BBB	BB
NR	NR	BB	BBB	BBB	BB
NR	NR	CCC	B	BB	B
NR	NR	B	BB	BB	BB

NR	NR	NR	BBB	5 Basic Materials
NR	NR	NR	BBB	5 Basic Materials
NR	NR	NR	BBB	5 Basic Materials
			NR	Basic Materials
NR	NR	NR	BBB	5 Basic Materials
NR	NR	NR	BBB	5 Basic Materials
NR	NR	NR	BBB	5 Basic Materials
NR	NR	NR	BBB	5 Basic Materials
NR	NR	NR	BBB	5 Basic Materials
NR	NR	NR	BBB	5 Basic Materials
NR	NR	NR	BBB	5 Basic Materials
NR	NR	NR	BBB	5 Basic Materials
			NR	3 Health Care
			NR	3 Health Care
			NR	3 Health Care
CCC	BB	BB	AA	9 Health Care
B	BBB	BBB	AA	9 Health Care
B	BBB	BBB	AA	9 Health Care
A	A	A	AA	9 Health Care
A	A	A	AA	9 Health Care
CCC	BB	BB	AA	9 Health Care
A	A	A	AA	9 Health Care
B	BBB	BBB	AA	9 Health Care
			NR	Health Care
A	A	A	AA	9 Health Care
B	BBB	BBB	AA	9 Health Care
A	NR	A	BBB	8 Government
A	NR	A	BBB	8 Government
BB	NR	BB	A	8 Government
A	NR	A	BBB	8 Government
A	NR	A	BBB	8 Government
BBB	NR	BBB	BBB	8 Government
BBB	NR	BBB	BBB	8 Government
BBB	NR	BBB	BBB	8 Government
			NR	2 Government
			NR	2 Government
BBB	BB	NR	AA	10 Industrials
BBB	BB	NR	AA	10 Industrials
A	A	NR	AA	6 Industrials
			NR	Industrials
			NR	Industrials
A	BBB	NR	AA	10 Industrials
A	BBB	NR	AA	10 Industrials
A	A	NR	AA	6 Industrials
A	A	NR	AA	7 Industrials
			NR	Industrials
A	A	NR	AA	6 Industrials
A	A	NR	AA	7 Industrials
A	A	NR	AA	6 Industrials
A	A	NR	AA	7 Industrials
BBB	BB	NR	A	10 Industrials
BBB	BB	NR	A	10 Industrials
			NR	Industrials
A	A	NR	AA	6 Industrials
			NR	Industrials
A	A	NR	AA	6 Industrials
A	BBB	NR	AA	10 Industrials
			NR	Industrials
A	A	NR	AA	6 Industrials
A	A	NR	AA	7 Industrials
BB	NR	NR	B	7 Industrials
			NR	Industrials
			NR	Industrials
BBB	NR	NR	B	7 Industrials
			NR	Industrials
A	NR	NR	B	7 Industrials
BBB	NR	NR	B	7 Industrials
A	NR	NR	B	7 Industrials
			NR	Industrials
A	NR	NR	B	7 Industrials
BB	NR	NR	B	7 Industrials
			NR	Industrials
			NR	Industrials
BBB	NR	NR	B	7 Industrials

Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB		Thin		Thin
N.Amer	United States	BB	BB		Thin		Thin
N.Amer	United States	BB	BB		Thin		Thin
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation		BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Russian Federation		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation		BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation		BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation		BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation		BB	Thin	Thin	Thin	Thin
E.Eur	Russian Federation		BB	Thin	Thin	Thin	Thin
N.Amer	Canada	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA				
N.Amer	Canada	BB	AA				
N.Amer	Canada	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA				
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA	DocAdj	DocAdj	DocAdj	Entity Tier
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	Entity Tier
N.Amer	Canada	BB	AA				
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA				
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	AA				
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	Entity Tier	Entity Tier	Thin	Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	DocAdj	DocAdj	Thin	Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	Thin	Thin
N.Amer	United States	BB	BBB	DocAdj	DocAdj	Thin	Thin
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	Thin	Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	Thin	Thin
N.Amer	United States	BB	BBB	Entity Tier	Entity Tier	Thin	Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	DocAdj	DocAdj	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

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BOMB-CapIncUSDCR	31-Jul-08 BOMB-CapInc
BOMB-CapIncUSDMM	31-Jul-08 BOMB-CapInc
BOMB-CapIncUSDMR	31-Jul-08 BOMB-CapInc
BOMB-CapIncUSDXR	31-Jul-08 BOMB-CapInc
BORALAUDMR	31-Jul-08 BORAL
BORALEURMR	31-Jul-08 BORAL
BORALUSDCR	31-Jul-08 BORAL
BORALUSDMR	31-Jul-08 BORAL
BORAUAUDMR	31-Jul-08 BORAU
BORAUEURMR	31-Jul-08 BORAU
BORAUUSDCR	31-Jul-08 BORAU
BORAUUSDMR	31-Jul-08 BORAU
BOSGUSDXR	31-Jul-08 BOSG
BOUYAUDCR	31-Jul-08 BOUY
BOUYAUDMM	31-Jul-08 BOUY
BOUYCADMM	31-Jul-08 BOUY
BOUYCHFCR	31-Jul-08 BOUY
BOUYCHFMM	31-Jul-08 BOUY
BOUYEURCR	31-Jul-08 BOUY
BOUYEURMM	31-Jul-08 BOUY
BOUYEURMR	31-Jul-08 BOUY
BOUYEURXR	31-Jul-08 BOUY
BOUYGBPMM	31-Jul-08 BOUY
BOUYJPYCR	31-Jul-08 BOUY
BOUYJPYMM	31-Jul-08 BOUY
BOUYUSDCR	31-Jul-08 BOUY
BOUYUSDMM	31-Jul-08 BOUY
BOUYUSDMR	31-Jul-08 BOUY
BOUYUSDXR	31-Jul-08 BOUY
BOWAUDMR	31-Jul-08 BOW
BOWAUDXR	31-Jul-08 BOW
BOWCADMR	31-Jul-08 BOW
BOWCHFMR	31-Jul-08 BOW
BOWDKKMR	31-Jul-08 BOW
BOWEURCR	31-Jul-08 BOW
BOWEURMM	31-Jul-08 BOW
BOWEURMR	31-Jul-08 BOW
BOWEURXR	31-Jul-08 BOW
BOWGBPMR	31-Jul-08 BOW
BOWHKDMR	31-Jul-08 BOW
BOWHKDXR	31-Jul-08 BOW
BOWILSXR	31-Jul-08 BOW
BOWJPYMR	31-Jul-08 BOW
BOWNZDMR	31-Jul-08 BOW
BOWSGDMR	31-Jul-08 BOW
BOWUSDCR	31-Jul-08 BOW
BOWUSDMM	31-Jul-08 BOW
BOWUSDMR	31-Jul-08 BOW
BOWUSDXR	31-Jul-08 BOW
BPBLAUDCR	31-Jul-08 BPBL
BPBLAUDMM	31-Jul-08 BPBL
BPBLAUDMR	31-Jul-08 BPBL
BPBLCHFCR	31-Jul-08 BPBL
BPBLCHFMM	31-Jul-08 BPBL
BPBLEURCR	31-Jul-08 BPBL
BPBLEURMM	31-Jul-08 BPBL
BPBLEURMR	31-Jul-08 BPBL
BPBLGBPCR	31-Jul-08 BPBL
BPBLJPYCR	31-Jul-08 BPBL
BPBLJPYMM	31-Jul-08 BPBL
BPBLUSDCR	31-Jul-08 BPBL
BPBLUSDMM	31-Jul-08 BPBL
BPBLUSDMR	31-Jul-08 BPBL
BPESPEURCR	31-Jul-08 BPESP
BPESPEURMM	31-Jul-08 BPESP
BPESPUSDCR	31-Jul-08 BPESP
BPESPUSDMM	31-Jul-08 BPESP
BPESPEURCR	31-Jul-08 BPESP
BPESPEURMM	31-Jul-08 BPESP
BPLEURMR	31-Jul-08 BPL
BPLUSDMR	31-Jul-08 BPL
BPLNAUDCR	31-Jul-08 BPLN
BPLNAUDMM	31-Jul-08 BPLN
BPLNCHFCR	31-Jul-08 BPLN

Bombardier Cap Inc	09GEBU	SNRFOR	USD
Bombardier Cap Inc	09GEBU	SNRFOR	USD
Bombardier Cap Inc	09GEBU	SNRFOR	USD
Bombardier Cap Inc	09GEBU	SNRFOR	USD
Boral Ltd	QR7FDB	SNRFOR	AUD
Boral Ltd	QR7FDB	SNRFOR	EUR
Boral Ltd	QR7FDB	SNRFOR	USD
Boral Ltd	QR7FDB	SNRFOR	USD
Origin Engy Ltd	QX8771	SNRFOR	AUD
Origin Engy Ltd	QX8771	SNRFOR	EUR
Origin Engy Ltd	QX8771	SNRFOR	USD
Origin Engy Ltd	QX8771	SNRFOR	USD
Boston Gen LLC	1B07CK	SECDOM	USD
BOUYGUES	FG25BN	SNRFOR	AUD
BOUYGUES	FG25BN	SNRFOR	AUD
BOUYGUES	FG25BN	SNRFOR	CAD
BOUYGUES	FG25BN	SNRFOR	CHF
BOUYGUES	FG25BN	SNRFOR	CHF
BOUYGUES	FG25BN	SNRFOR	EUR
BOUYGUES	FG25BN	SNRFOR	EUR
BOUYGUES	FG25BN	SNRFOR	EUR
BOUYGUES	FG25BN	SNRFOR	EUR
BOUYGUES	FG25BN	SNRFOR	GBP
BOUYGUES	FG25BN	SNRFOR	JPY
BOUYGUES	FG25BN	SNRFOR	JPY
BOUYGUES	FG25BN	SNRFOR	USD
BOUYGUES	FG25BN	SNRFOR	USD
BOUYGUES	FG25BN	SNRFOR	USD
BOUYGUES	FG25BN	SNRFOR	USD
Bowater Inc	1B239B	SNRFOR	AUD
Bowater Inc	1B239B	SNRFOR	AUD
Bowater Inc	1B239B	SNRFOR	CAD
Bowater Inc	1B239B	SNRFOR	CHF
Bowater Inc	1B239B	SNRFOR	DKK
Bowater Inc	1B239B	SNRFOR	EUR
Bowater Inc	1B239B	SNRFOR	EUR
Bowater Inc	1B239B	SNRFOR	EUR
Bowater Inc	1B239B	SNRFOR	EUR
Bowater Inc	1B239B	SNRFOR	GBP
Bowater Inc	1B239B	SNRFOR	HKD
Bowater Inc	1B239B	SNRFOR	HKD
Bowater Inc	1B239B	SNRFOR	ILS
Bowater Inc	1B239B	SNRFOR	JPY
Bowater Inc	1B239B	SNRFOR	NZD
Bowater Inc	1B239B	SNRFOR	SGD
Bowater Inc	1B239B	SNRFOR	USD
Bowater Inc	1B239B	SNRFOR	USD
Bowater Inc	1B239B	SNRFOR	USD
Bowater Inc	1B239B	SNRFOR	USD
BPB Ltd	GMEHBP	SNRFOR	AUD
BPB Ltd	GMEHBP	SNRFOR	AUD
BPB Ltd	GMEHBP	SNRFOR	AUD
BPB Ltd	GMEHBP	SNRFOR	CHF
BPB Ltd	GMEHBP	SNRFOR	CHF
BPB Ltd	GMEHBP	SNRFOR	EUR
BPB Ltd	GMEHBP	SNRFOR	EUR
BPB Ltd	GMEHBP	SNRFOR	EUR
BPB Ltd	GMEHBP	SNRFOR	GBP
BPB Ltd	GMEHBP	SNRFOR	JPY
BPB Ltd	GMEHBP	SNRFOR	JPY
BPB Ltd	GMEHBP	SNRFOR	USD
BPB Ltd	GMEHBP	SNRFOR	USD
BPB Ltd	GMEHBP	SNRFOR	USD
Bco Pop Espanol	EFAEA5	SNRFOR	EUR
Bco Pop Espanol	EFAEA5	SNRFOR	EUR
Bco Pop Espanol	EFAEA5	SNRFOR	USD
Bco Pop Espanol	EFAEA5	SNRFOR	USD
Bco Pop Espanol	EFAEA5	SUBLT2	EUR
Bco Pop Espanol	EFAEA5	SUBLT2	EUR
Buckeye Partners L P	129A53	SNRFOR	EUR
Buckeye Partners L P	129A53	SNRFOR	USD
BP P.L.C.	05AB84	SNRFOR	AUD
BP P.L.C.	05AB84	SNRFOR	AUD
BP P.L.C.	05AB84	SNRFOR	CHF

CR	Composite	0.24%	0.33%	0.57%	0.54%	0.63%	0.90%
MM	Composite						
MR	Composite	0.002249706	0.003131186	0.005707788	0.005371017	0.005993028	0.008527143
XR	Composite	0.22%	0.30%	0.57%	0.54%	0.58%	0.82%
MR	Composite						
MR	Composite	0.003375	0.00675	0.011225	0.0125	0.013775	0.01505
CR	Composite	0.34%	0.68%	1.12%	1.25%	1.38%	1.51%
MR	Composite	0.34%	0.68%	1.12%	1.25%	1.38%	1.51%
MR	Composite	0.003485521	0.004220773	0.005065781	0.007213968	0.007807105	0.008884567
MR	Composite	0.35%	0.42%	0.51%	0.72%	0.78%	0.89%
CR	Composite	0.35%	0.42%	0.51%	0.72%	0.78%	0.89%
MR	Composite	0.003485521	0.004220773	0.005065781	0.007213968	0.007807105	0.008884567
XR	Composite	3.18%	3.18%	3.18%	3.18%	3.95%	3.95%
CR	Composite	0.27%	0.37%	0.51%	0.61%	0.70%	0.79%
MM	Composite	0.002553274	0.003517782	0.004860739	0.005864502	0.006703685	0.007627565
MM	Composite	0.002627007	0.003534964	0.004892792	0.0059126	0.006685544	0.007599241
CR	Composite	0.27%	0.37%	0.51%	0.62%	0.71%	0.80%
MM	Composite	0.26%	0.35%	0.49%	0.59%	0.67%	0.76%
CR	Composite	0.27%	0.37%	0.51%	0.62%	0.71%	0.80%
MM	Composite	0.26%	0.35%	0.49%	0.59%	0.67%	0.76%
MR	Composite	0.26%	0.35%	0.49%	0.59%	0.67%	0.76%
XR	Composite	0.002503866	0.003371857	0.004674976	0.005681214	0.00644819	0.007279362
MM	Composite	0.26%	0.35%	0.49%	0.59%	0.67%	0.76%
CR	Composite	0.002792967	0.003751616	0.00519015	0.006400573	0.00734016	0.008147512
MM	Composite	0.27%	0.36%	0.51%	0.61%	0.70%	0.78%
CR	Composite	0.27%	0.37%	0.51%	0.62%	0.71%	0.80%
MM	Composite	0.26%	0.35%	0.49%	0.59%	0.67%	0.76%
MR	Composite	0.26%	0.35%	0.49%	0.59%	0.67%	0.76%
XR	Composite						
MR	Composite	10.12%	12.25%	15.91%	16.87%	16.76%	16.70%
XR	Composite	10.12%	12.25%	15.91%	16.87%	16.76%	16.70%
MR	Composite						
MR	Composite						
MR	Composite	10.20%	12.26%	15.77%	16.73%	16.63%	16.77%
CR	Composite						
MM	Composite						
MR	Composite	0.101951833	0.12258473	0.15766416	0.16729489	0.1662536	0.167695639
XR	Composite	0.0990325	0.118446337	0.152396528	0.16114345	0.16000526	0.167326442
MR	Composite						
MR	Composite	10.20%	12.26%	15.77%	16.73%	16.63%	16.77%
XR	Composite	9.90%	11.84%	15.24%	16.11%	16.00%	16.73%
XR	Composite	9.90%	11.84%	15.24%	16.11%	16.00%	16.73%
MR	Composite	10.12%	0.12254083	16.27%	16.85%	16.69%	16.70%
MR	Composite						
MR	Composite	10.20%	12.26%	15.77%	16.73%	16.63%	16.77%
CR	Composite	0.107741796	0.129449549	0.166553582	0.177120881	0.176061373	0.17734963
MM	Composite						
MR	Composite	0.101951833	0.12258473	0.15766416	0.16729489	0.1662536	0.167695639
XR	Composite	0.0990325	0.118446337	0.152396528	0.16114345	0.16000526	0.167326442
CR	Composite	0.001040889	0.001340632	0.002044224	0.002774506	0.003340158	0.003859056
MM	Composite	0.001040889	0.001340632	0.002044224	0.002774506	0.003340158	0.003859056
MR	Composite	0.10%	0.13%	0.20%	0.28%	0.33%	0.39%
CR	Composite	0.11%	0.14%	0.21%	0.28%	0.35%	0.40%
MM	Composite	0.001038	0.00133132	0.002035949	0.002744199	0.003325258	0.003842167
CR	Composite	0.11%	0.14%	0.21%	0.28%	0.35%	0.40%
MM	Composite	0.001038	0.00133132	0.002035949	0.002744199	0.003325258	0.003842167
MR	Composite	0.10%	0.13%	0.20%	0.27%	0.33%	0.38%
CR	Composite						
CR	Composite	0.001040889	0.001340632	0.002044224	0.002774506	0.003340158	0.003859056
MM	Composite	0.10%	0.13%	0.20%	0.28%	0.33%	0.39%
CR	Composite	0.11%	0.14%	0.21%	0.28%	0.35%	0.40%
MM	Composite	0.10%	0.13%	0.20%	0.27%	0.33%	0.38%
MR	Composite	0.10%	0.13%	0.20%	0.27%	0.33%	0.38%
CR	Composite	0.94%	0.88%	1.37%	1.78%	1.99%	2.15%
MM	Composite	0.90%	0.84%	1.31%	1.70%	1.85%	1.99%
CR	Composite	0.94%	0.88%	1.37%	1.78%	1.99%	2.15%
MM	Composite	0.90%	0.84%	1.31%	1.70%	1.85%	1.99%
CR	Composite	2.32%	2.32%	2.32%	2.74%	2.99%	3.26%
MM	Composite	0.023183137	0.023183137	0.023183137	0.027387359	0.029855433	0.032619328
MR	Composite	0.46%	0.59%	0.76%	0.83%	0.94%	1.01%
MR	Composite	0.004594624	0.005920879	0.007584385	0.008342186	0.00940941	0.010097782
CR	Composite	0.12%	0.15%	0.20%	0.25%	0.30%	0.33%
MM	Composite	0.12%	0.15%	0.20%	0.25%	0.30%	0.33%
CR	Composite	0.13%	0.15%	0.21%	0.27%	0.31%	0.35%

0.94%	1.00%	0.92%	0.85%	0.72%	0.4 B	BB
					0.4	
0.89%	0.0092562	0.008754583	0.008467689	0.00723918	0.4 BB	BBB
0.86%	0.92%	0.84%	0.85%	0.72%	40.00% B	BB
					0.4	
1.06%	0.01255	0.0164	0.01735	0.0181	0.4 NR	NR
1.06%	1.26%	1.64%	1.74%	1.81%	0.4 NR	NR
1.06%	1.26%	1.64%	1.74%	1.81%	0.4 NR	NR
0.99%	0.011767382	0.011767382	0.011767382	0.011767382	0.4 NR	NR
0.99%	1.18%	1.18%	1.18%	1.18%	0.4 NR	NR
0.99%	1.18%	1.18%	1.18%	1.18%	0.4 NR	NR
0.99%	0.011767382	0.011767382	0.011767382	0.011767382	0.4 NR	NR
4.49%	4.49%	4.49%	4.49%	4.49%	0.7	
0.86%	0.93%	0.93%	0.83%	1.04%	0.4 BBB	BBB
0.83%	0.008900973	0.009265446	0.0083	0.009941751	0.4 A	A
0.82%	0.008917467	0.009029258	0.0083	0.010414281	0.4 AA	AAA
0.85%	0.90%	0.93%	0.83%	1.09%	0.4 A	A
0.82%	0.89%	0.90%	0.83%	1.04%	0.4 AA	AAA
0.85%	0.90%	0.93%	0.83%	1.09%	0.4 A	A
0.82%	0.89%	0.90%	0.83%	1.04%	0.4 AA	AAA
0.81%	0.88%	0.89%	0.83%	1.03%	0.4 A	AA
0.78%	0.008437643	0.008561475	0.0083	0.009944376	0.4 A	AA
0.82%	0.89%	0.90%	0.83%	1.04%	0.4 AA	AAA
0.88%	0.009490182	0.010145004	0.0083	0.010913626	0.4 BBB	BBB
0.84%	0.91%	0.97%	0.83%	1.05%	0.4 A	A
0.85%	0.90%	0.93%	0.83%	1.09%	0.4 A	A
0.82%	0.89%	0.90%	0.83%	1.04%	0.4 AA	AAA
0.81%	0.88%	0.89%	0.83%	1.03%	0.4 A	AA
					0.4	
15.70%	15.04%	14.04%	13.57%	14.52%	0.41875 BBB	BBB
15.70%	15.04%	14.04%	13.57%	14.52%	0.41875 BBB	BBB
					0.4221875	
					0.4221875	
15.83%	15.26%	14.61%	13.57%	14.78%	0.4221875 AA	AA
					0.41875	
					0.41875	
15.83%	0.152601439	0.146146737	0.135714683	0.14779753	0.4221875 AA	AA
15.40%	0.15016157	0.140762384	0.135714683	0.142215186	0.427916667 A	A
					0.4221875	
15.83%	15.26%	14.61%	13.57%	14.78%	0.4221875 AA	AA
15.40%	15.02%	14.08%	13.57%	14.22%	0.427916667 A	A
15.40%	15.02%	14.08%	13.57%	14.22%	0.427916667 A	A
15.70%	14.51%	14.04%	13.34%	14.52%	0.41875 BBB	BBB
					0.4221875	
15.83%	15.26%	14.61%	13.57%	14.78%	0.4221875 AA	AA
16.72%	0.161153146	0.153838671	0.135714683	0.155426433	0.41875 A	A
					0.41875	
15.83%	0.152601439	0.146146737	0.135714683	0.14779753	0.4221875 AA	AA
15.40%	0.15016157	0.140762384	0.135714683	0.142215186	0.427916667 A	A
0.45%	0.005690665	0.006300442	0.007299844	0.007674897	0.4 B	BB
0.45%	0.005690665	0.006300442	0.007299844	0.007674897	0.4 B	BB
0.45%	0.57%	0.63%	0.73%	0.77%	0.4 B	BB
0.47%	0.55%	0.66%	0.76%	0.80%	0.4 BB	BBB
0.46%	0.0054686	0.006295137	0.007275623	0.007667918	0.4 BBB	A
0.47%	0.55%	0.66%	0.76%	0.80%	0.4 BB	BBB
0.46%	0.0054686	0.006295137	0.007275623	0.007667918	0.4 BBB	A
0.45%	0.54%	0.62%	0.72%	0.76%	0.4 BB	BBB
					40.00%	
0.45%	0.005690665	0.006300442	0.007299844	0.007674897	0.4 B	BB
0.45%	0.57%	0.63%	0.73%	0.77%	0.4 B	BB
0.47%	0.55%	0.66%	0.76%	0.80%	0.4 BB	BBB
0.46%	0.55%	0.63%	0.73%	0.77%	0.4 BBB	A
0.45%	0.54%	0.62%	0.72%	0.76%	0.4 BB	BBB
2.10%	2.11%	2.09%	1.98%		0.385714285 BBB	BBB
2.02%	2.03%	2.02%	1.98%		0.385714285 BBB	A
0.021035526	2.11%	2.09%	1.98%		0.385714285 BBB	BBB
0.020181728	2.03%	2.02%	1.98%		0.385714285 BBB	A
0.032452129	3.23%	3.23%	3.23%	3.23%	0.2	
0.032452129	0.032342948	0.032342948	0.032342948	0.032342948	0.2	
1.14%	1.23%	1.15%	1.56%		0.4 BBB	BBB
1.14%	0.012320349	0.0114625	0.015566		0.4 BBB	BBB
0.36%	0.39%	0.43%	0.46%	0.49%	0.4 BB	BB
0.36%	0.39%	0.43%	0.46%	0.47%	0.4 BB	BB
0.38%	0.41%	0.43%	0.47%	0.49%	0.4 BBB	A

NR	NR	B	BB	BB	BB
NR	NR	BB	BBB	BBB	BB
NR	NR	B	BB	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
	NR		NR	NR	
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	A	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	AA	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	AA	A	AA	AA	AA
B	BB	BBB	BBB	BBB	BB
B	BB	BBB	BBB	BBB	BB
B	BB	BBB	BBB	BBB	BB
BBB	BBB	A	A	A	A
BBB	A	AA	AA	A	BBB
BBB	BBB	A	A	A	A
BBB	A	AA	AA	A	BBB
BB	BBB	A	A	A	BBB
B	BB	BBB	BBB	BBB	BB
B	BB	BBB	BBB	BBB	BB
BBB	BBB	A	A	A	A
BBB	A	AA	AA	A	BBB
BB	BBB	A	A	A	BBB
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BB	BBB	BB	BB	BB
BB	BB	BBB	BB	BB	BB
BBB	B	B	BBB	B	BBB
BBB	B	B	BBB	B	BBB
A	A	A	A	A	A

BBB	NR	NR	B	7 Industrials
			NR	Industrials
A	NR	NR	B	7 Industrials
BBB	NR	NR	B	7 Industrials
			NR	Industrials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
			NR	2 Utilities
BBB	NR	BBB	A	5 Industrials
BBB	NR	A	A	5 Industrials
A	NR	A	AA	13 Industrials
A	NR	BBB	A	7 Industrials
A	NR	A	AA	13 Industrials
A	NR	BBB	A	7 Industrials
A	NR	A	AA	13 Industrials
BBB	NR	BBB	AA	14 Industrials
BBB	NR	BBB	AA	14 Industrials
A	NR	A	AA	13 Industrials
BBB	NR	BBB	A	5 Industrials
A	NR	A	A	5 Industrials
A	NR	BBB	A	7 Industrials
A	NR	A	AA	13 Industrials
BBB	NR	BBB	AA	14 Industrials
			NR	Industrials
BB	BB	BB	AA	13 Basic Materials
BB	BB	BB	AA	13 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BBB	BB	A	AA	12 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BBB	BB	A	AA	12 Basic Materials
BBB	BB	BBB	AA	6 Basic Materials
			NR	Basic Materials
BBB	BB	A	AA	12 Basic Materials
BBB	BB	BBB	AA	6 Basic Materials
BBB	BB	BBB	AA	6 Basic Materials
BB	A	BB	AA	13 Basic Materials
			NR	Basic Materials
BBB	BB	A	AA	12 Basic Materials
BBB	BB	BBB	AA	13 Basic Materials
			NR	Basic Materials
BBB	BB	A	AA	12 Basic Materials
BBB	BB	BBB	AA	6 Basic Materials
BB	B	BB	A	6 Industrials
BB	B	BB	A	6 Industrials
BB	B	BB	A	6 Industrials
BBB	BB	BBB	A	6 Industrials
A	BBB	A	BBB	6 Industrials
BBB	BB	A	BBB	6 Industrials
A	BBB	A	BBB	6 Industrials
BBB	BB	BBB	A	6 Industrials
			NR	Industrials
BB	B	BB	A	6 Industrials
BB	B	BB	A	6 Industrials
BBB	BB	BBB	A	6 Industrials
A	BBB	A	BBB	6 Industrials
BBB	BB	BBB	A	6 Industrials
BBB	NR		BBB	3 Financials
A	NR		BBB	7 Financials
BBB	NR		BBB	3 Financials
A	NR		BBB	7 Financials
			NR	2 Financials
			NR	2 Financials
NR	BBB		BBB	4 Oil & Gas
NR	BBB		BBB	4 Oil & Gas
NR	B	BBB	A	9 Oil & Gas
NR	B	A	A	9 Oil & Gas
NR	BB	BB	A	3 Oil & Gas

N.Amer	United States	BB	BBB	DocAdj	DocAdj	Thin	Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	Thin	Thin
N.Amer	United States	BB	BBB	DocAdj	DocAdj	Thin	Thin
Oceania	Australia	BBB	AA				
Oceania	Australia	BBB	AA	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	AA	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	AA	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	AA	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	AA	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	AA	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States		BB				Thin
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB				
N.Amer	United States	CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	CcyGrp	DocAdj	DocAdj	CcyGrp
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	CcyGrp	DocAdj	DocAdj	CcyGrp
N.Amer	United States	CCC	CCC	CcyGrp	DocAdj	DocAdj	CcyGrp
N.Amer	United States	CCC	CCC	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	A			Thin	Thin
Europe	Spain	AA	A			Thin	Thin
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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Thin	Thin	Thin		Thin		
Thin	Thin	Thin		Thin		
Thin	Thin	Thin		Thin		
	Thin	Thin				
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj
CcyGrp	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier

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BPLNCHFMM	31-Jul-08 BPLN
BPLNEURCR	31-Jul-08 BPLN
BPLNEURMM	31-Jul-08 BPLN
BPLNEURMR	31-Jul-08 BPLN
BPLNEURXR	31-Jul-08 BPLN
BPLNGBPCR	31-Jul-08 BPLN
BPLNGBPMM	31-Jul-08 BPLN
BPLNGBPMR	31-Jul-08 BPLN
BPLNHKDMM	31-Jul-08 BPLN
BPLNJPYCR	31-Jul-08 BPLN
BPLNJPYMM	31-Jul-08 BPLN
BPLNJPYMR	31-Jul-08 BPLN
BPLNNZDCR	31-Jul-08 BPLN
BPLNNZDMM	31-Jul-08 BPLN
BPLNSEKMM	31-Jul-08 BPLN
BPLNSGDMM	31-Jul-08 BPLN
BPLNUSDCR	31-Jul-08 BPLN
BPLNUSDMM	31-Jul-08 BPLN
BPLNUSDMR	31-Jul-08 BPLN
BPLNUSDXR	31-Jul-08 BPLN
BPLNZARMM	31-Jul-08 BPLN
BPLPAUDMR	31-Jul-08 BPLP
BPLPEURCR	31-Jul-08 BPLP
BPLPEURMM	31-Jul-08 BPLP
BPLPEURMR	31-Jul-08 BPLP
BPLPGBPMR	31-Jul-08 BPLP
BPLPJPYMR	31-Jul-08 BPLP
BPLPSGDMR	31-Jul-08 BPLP
BPLPUSDCR	31-Jul-08 BPLP
BPLPUSDMM	31-Jul-08 BPLP
BPLPUSDMR	31-Jul-08 BPLP
BPOPAUDMR	31-Jul-08 BPOP
BPOPEURCR	31-Jul-08 BPOP
BPOPEURMM	31-Jul-08 BPOP
BPOPEURMR	31-Jul-08 BPOP
BPOPEURXR	31-Jul-08 BPOP
BPOPUSDCR	31-Jul-08 BPOP
BPOPUSDMM	31-Jul-08 BPOP
BPOPUSDMR	31-Jul-08 BPOP
BPOPUSDXR	31-Jul-08 BPOP
BPSCAUDMM	31-Jul-08 BPSC
BPSCEURCR	31-Jul-08 BPSC
BPSCEURMM	31-Jul-08 BPSC
BPSCEURMR	31-Jul-08 BPSC
BPSCEURXR	31-Jul-08 BPSC
BPSCGBPMM	31-Jul-08 BPSC
BPSCJPYCR	31-Jul-08 BPSC
BPSCJPYMM	31-Jul-08 BPSC
BPSCNOKMM	31-Jul-08 BPSC
BPSCSEKMM	31-Jul-08 BPSC
BPSCUSDCR	31-Jul-08 BPSC
BPSCUSDMM	31-Jul-08 BPSC
BPSCUSDMR	31-Jul-08 BPSC
BPSCDKKMM	31-Jul-08 BPSC
BPSCEURCR	31-Jul-08 BPSC
BPSCEURMM	31-Jul-08 BPSC
BPSCEURMR	31-Jul-08 BPSC
BPSCGBPMM	31-Jul-08 BPSC
BPSCJPYMM	31-Jul-08 BPSC
BPSCUSDCR	31-Jul-08 BPSC
BPSCUSDMM	31-Jul-08 BPSC
BPSCUSDMR	31-Jul-08 BPSC
BRAUDMR	31-Jul-08 BR
BRCHFCR	31-Jul-08 BR
BRCHFMR	31-Jul-08 BR
BREURCR	31-Jul-08 BR
BREURMM	31-Jul-08 BR
BREURMR	31-Jul-08 BR
BREURXR	31-Jul-08 BR
BRJPYMR	31-Jul-08 BR
BRSGDMR	31-Jul-08 BR
BRUSDCR	31-Jul-08 BR
BRUSDMM	31-Jul-08 BR
BRUSDMR	31-Jul-08 BR

BP P.L.C.	05AB84	SNRFOR	CHF
BP P.L.C.	05AB84	SNRFOR	EUR
BP P.L.C.	05AB84	SNRFOR	EUR
BP P.L.C.	05AB84	SNRFOR	EUR
BP P.L.C.	05AB84	SNRFOR	EUR
BP P.L.C.	05AB84	SNRFOR	GBP
BP P.L.C.	05AB84	SNRFOR	GBP
BP P.L.C.	05AB84	SNRFOR	GBP
BP P.L.C.	05AB84	SNRFOR	HKD
BP P.L.C.	05AB84	SNRFOR	JPY
BP P.L.C.	05AB84	SNRFOR	JPY
BP P.L.C.	05AB84	SNRFOR	JPY
BP P.L.C.	05AB84	SNRFOR	NZD
BP P.L.C.	05AB84	SNRFOR	NZD
BP P.L.C.	05AB84	SNRFOR	SEK
BP P.L.C.	05AB84	SNRFOR	SGD
BP P.L.C.	05AB84	SNRFOR	USD
BP P.L.C.	05AB84	SNRFOR	USD
BP P.L.C.	05AB84	SNRFOR	USD
BP P.L.C.	05AB84	SNRFOR	USD
BP P.L.C.	05AB84	SNRFOR	ZAR
Boston Pptys Ltd Partnership	1B123T	SNRFOR	AUD
Boston Pptys Ltd Partnership	1B123T	SNRFOR	EUR
Boston Pptys Ltd Partnership	1B123T	SNRFOR	EUR
Boston Pptys Ltd Partnership	1B123T	SNRFOR	EUR
Boston Pptys Ltd Partnership	1B123T	SNRFOR	GBP
Boston Pptys Ltd Partnership	1B123T	SNRFOR	JPY
Boston Pptys Ltd Partnership	1B123T	SNRFOR	SGD
Boston Pptys Ltd Partnership	1B123T	SNRFOR	USD
Boston Pptys Ltd Partnership	1B123T	SNRFOR	USD
Boston Pptys Ltd Partnership	1B123T	SNRFOR	USD
Pop Inc	7A648B	SNRFOR	AUD
Pop Inc	7A648B	SNRFOR	EUR
Pop Inc	7A648B	SNRFOR	EUR
Pop Inc	7A648B	SNRFOR	EUR
Pop Inc	7A648B	SNRFOR	EUR
Pop Inc	7A648B	SNRFOR	USD
Pop Inc	7A648B	SNRFOR	USD
Pop Inc	7A648B	SNRFOR	USD
Pop Inc	7A648B	SNRFOR	USD
Bco Pop S C	TU9F9X	SNRFOR	AUD
Bco Pop S C	TU9F9X	SNRFOR	EUR
Bco Pop S C	TU9F9X	SNRFOR	EUR
Bco Pop S C	TU9F9X	SNRFOR	EUR
Bco Pop S C	TU9F9X	SNRFOR	EUR
Bco Pop S C	TU9F9X	SNRFOR	GBP
Bco Pop S C	TU9F9X	SNRFOR	JPY
Bco Pop S C	TU9F9X	SNRFOR	JPY
Bco Pop S C	TU9F9X	SNRFOR	NOK
Bco Pop S C	TU9F9X	SNRFOR	SEK
Bco Pop S C	TU9F9X	SNRFOR	USD
Bco Pop S C	TU9F9X	SNRFOR	USD
Bco Pop S C	TU9F9X	SNRFOR	USD
Bco Pop S C	TU9F9X	SUBLT2	DKK
Bco Pop S C	TU9F9X	SUBLT2	EUR
Bco Pop S C	TU9F9X	SUBLT2	EUR
Bco Pop S C	TU9F9X	SUBLT2	EUR
Bco Pop S C	TU9F9X	SUBLT2	GBP
Bco Pop S C	TU9F9X	SUBLT2	JPY
Bco Pop S C	TU9F9X	SUBLT2	USD
Bco Pop S C	TU9F9X	SUBLT2	USD
Bco Pop S C	TU9F9X	SUBLT2	USD
Burlington Res Inc	1D4215	SNRFOR	AUD
Burlington Res Inc	1D4215	SNRFOR	CHF
Burlington Res Inc	1D4215	SNRFOR	CHF
Burlington Res Inc	1D4215	SNRFOR	EUR
Burlington Res Inc	1D4215	SNRFOR	EUR
Burlington Res Inc	1D4215	SNRFOR	EUR
Burlington Res Inc	1D4215	SNRFOR	EUR
Burlington Res Inc	1D4215	SNRFOR	JPY
Burlington Res Inc	1D4215	SNRFOR	SGD
Burlington Res Inc	1D4215	SNRFOR	USD
Burlington Res Inc	1D4215	SNRFOR	USD
Burlington Res Inc	1D4215	SNRFOR	USD

MM	Composite	0.001230667	0.001465396	0.002029226	0.00255519	0.003013891	0.003239889
CR	Composite	0.13%	0.15%	0.21%	0.27%	0.31%	0.35%
MM	Composite	0.12%	0.15%	0.20%	0.26%	0.30%	0.32%
MR	Composite	0.12%	0.15%	0.20%	0.25%	0.30%	0.32%
XR	Composite						
CR	Composite	0.13%	0.15%	0.21%	0.27%	0.31%	0.35%
MM	Composite	0.001230667	0.001465396	0.002029226	0.00255519	0.003013891	0.003239889
MR	Composite						
MM	Composite	0.001230667	0.001465396	0.002029226	0.00255519	0.003013891	0.003239889
CR	Composite	0.12%	0.16%	0.20%	0.25%	0.30%	0.33%
MM	Composite	0.12%	0.15%	0.20%	0.24%	0.29%	0.33%
MR	Composite						
CR	Composite	0.13%	0.15%	0.21%	0.27%	0.31%	0.35%
MM	Composite	0.12%	0.15%	0.20%	0.26%	0.30%	0.32%
MM	Composite	0.12%	0.15%	0.20%	0.26%	0.30%	0.32%
MM	Composite	0.12%	0.15%	0.20%	0.26%	0.30%	0.32%
CR	Composite	0.13%	0.15%	0.21%	0.27%	0.31%	0.35%
MM	Composite	0.001230667	0.001465396	0.002029226	0.00255519	0.003013891	0.003239889
MR	Composite	0.001224476	0.001453631	0.002009156	0.002529623	0.002984532	0.003208879
XR	Composite						
MM	Composite	0.12%	0.15%	0.20%	0.26%	0.30%	0.32%
MR	Composite	1.19%	1.22%	1.16%	1.28%	1.38%	1.47%
CR	Composite						
MM	Composite						
MR	Composite	1.19%	1.22%	1.16%	1.28%	1.38%	1.47%
MR	Composite	0.011893	0.0121984	0.011555953	0.01278007	0.013786418	0.014679172
MR	Composite	0.011893	0.0121984	0.011556749	0.012779955	0.013945276	0.014679172
MR	Composite	1.19%	1.22%	1.16%	1.28%	1.38%	1.47%
CR	Composite						
MM	Composite						
MR	Composite	1.19%	1.22%	1.16%	1.28%	1.38%	1.47%
MR	Composite	1.06%	1.08%	1.12%	1.15%	1.18%	1.21%
CR	Composite	1.06%	1.08%	1.12%	1.15%	1.18%	1.21%
MM	Composite	1.06%	1.08%	1.12%	1.15%	1.18%	1.21%
MR	Composite	0.010637862	0.01076274	0.01116559	0.011513894	0.011808267	0.012104421
XR	Composite	1.06%	1.08%	1.12%	1.15%	1.18%	1.21%
CR	Composite	1.06%	1.08%	1.12%	1.15%	1.18%	1.21%
MM	Composite	1.06%	1.08%	1.12%	1.15%	1.18%	1.21%
MR	Composite	1.06%	1.08%	1.12%	1.15%	1.18%	1.21%
XR	Composite	1.06%	1.08%	1.12%	1.15%	1.18%	1.21%
MM	Composite	0.29%	0.34%	0.46%	0.52%	0.63%	0.71%
CR	Composite	0.29%	0.36%	0.48%	0.54%	0.65%	0.73%
MM	Composite	0.002887412	0.003424511	0.004632468	0.005214634	0.006237979	0.006985281
MR	Composite						
XR	Composite						
MM	Composite	0.002887412	0.003424511	0.004632468	0.005214634	0.006237979	0.006985281
CR	Composite	0.002887412	0.003431178	0.004632468	0.005237764	0.006268538	0.007076662
MM	Composite	0.002887412	0.003431178	0.004632468	0.005237764	0.006268538	0.007076662
MM	Composite	0.002887412	0.003424511	0.004632468	0.005214634	0.006237979	0.006985281
MM	Composite	0.002887412	0.003424511	0.004632468	0.005214634	0.006237979	0.006985281
CR	Composite	0.002887412	0.003568311	0.004825487	0.005439084	0.006508104	0.00729048
MM	Composite	0.002887412	0.003424511	0.004632468	0.005214634	0.006237979	0.006985281
MR	Composite						
MM	Composite	0.54%	0.67%	0.90%	1.09%	1.24%	1.38%
CR	Composite	0.005382915	0.006911173	0.009262182	0.011307322	0.012908221	0.014360852
MM	Composite	0.54%	0.67%	0.90%	1.09%	1.24%	1.38%
MR	Composite						
MM	Composite	0.54%	0.67%	0.90%	1.09%	1.24%	1.38%
MM	Composite	0.54%	0.67%	0.89%	1.09%	1.24%	1.38%
CR	Composite	0.54%	0.69%	0.93%	1.13%	1.29%	1.44%
MM	Composite	0.54%	0.67%	0.90%	1.09%	1.24%	1.38%
MR	Composite						
MR	Composite	0.12%	0.16%	0.31%	0.36%	0.38%	0.44%
CR	Composite						
MR	Composite	0.12%	0.16%	0.31%	0.36%	0.38%	0.43%
CR	Composite	0.13%	0.17%	0.33%	0.38%	0.40%	0.45%
MM	Composite	0.12%	0.16%	0.31%	0.36%	0.38%	0.43%
MR	Composite	0.12%	0.16%	0.31%	0.36%	0.38%	0.43%
XR	Composite						
MR	Composite	0.12%	0.16%	0.31%	0.36%	0.38%	0.45%
MR	Composite	0.12%	0.16%	0.31%	0.36%	0.38%	0.43%
CR	Composite	0.13%	0.17%	0.33%	0.38%	0.40%	0.45%
MM	Composite						
MR	Composite	0.12%	0.16%	0.31%	0.36%	0.38%	0.43%

0.36%	0.003848727	0.004347047	0.004532538	0.004873509	0.4 A	A
0.38%	0.41%	0.43%	0.47%	0.49%	0.4 BBB	A
0.36%	0.38%	0.43%	0.45%	0.49%	0.4 A	A
0.36%	0.38%	0.43%	0.45%	0.49%	0.4 BBB	BBB
					0.4	
0.38%	0.41%	0.43%	0.47%	0.49%	0.4 BBB	A
0.36%	0.003848727	0.004347047	0.004532538	0.004873509	0.4 A	A
					0.4	
0.36%	0.003848727	0.004347047	0.004532538	0.004873509	0.4 A	A
0.38%	0.39%	0.43%	0.46%	0.51%	0.4 BB	BB
0.36%	0.38%	0.43%	0.46%	0.49%	0.4 BB	BBB
					0.4	
0.38%	0.41%	0.43%	0.47%	0.49%	0.4 BBB	A
0.36%	0.38%	0.43%	0.45%	0.49%	0.4 A	A
0.36%	0.38%	0.43%	0.45%	0.49%	0.4 A	A
0.36%	0.38%	0.43%	0.45%	0.49%	0.4 A	A
0.38%	0.41%	0.43%	0.47%	0.49%	0.4 BBB	A
0.36%	0.003848727	0.004347047	0.004532538	0.004873509	0.4 A	A
0.36%	0.003811266	0.004347047	0.004485325	0.004873509	0.4 BBB	BBB
					0.4	
0.36%	0.38%	0.43%	0.45%	0.49%	0.4 A	A
1.40%	1.29%	1.21%	1.74%	1.14%	0.388888888 BB	BB
					0.388888888	
					0.388888888	
1.40%	1.30%	1.21%	1.74%	1.14%	0.387499999 A	A
1.40%	0.012957444	0.012125	0.017391	0.011379572	0.387499999 A	A
1.40%	0.012936303	0.012125	0.017391	0.011379572	0.388888888 BB	BB
1.40%	1.30%	1.21%	1.74%	1.14%	0.387499999 A	A
					0.388888888	
					0.388888888	
1.40%	1.30%	1.21%	1.74%	1.14%	0.387499999 A	A
1.27%	1.32%	0.51%	1.30%	1.35%	0.4 NR	NR
1.27%	1.32%	0.51%	1.30%	1.35%	0.4 NR	NR
1.27%	1.32%	0.51%	1.30%	1.35%	0.4 NR	NR
1.27%	0.01318519	0.0051415	0.01295	0.0135	0.4 NR	NR
1.27%	1.32%	0.51%	1.30%	1.35%	0.4 NR	NR
1.27%	1.32%	0.51%	1.30%	1.35%	0.4 NR	NR
0.012702715	1.32%	0.51%	1.30%	1.35%	0.4 NR	NR
0.012702715	1.32%	0.51%	1.30%	1.35%	0.4 NR	NR
0.012702715	1.32%	0.51%	1.30%	1.35%	0.4 NR	NR
0.007307051	0.74%	0.78%	0.71%	0.74%	0.4 NR	BBB
0.007581721	0.77%	0.78%	0.71%	0.74%	0.4 NR	A
0.73%	0.007367216	0.007818275	0.007121005	0.007442095	0.4 NR	AA
					0.4	
					0.4	
0.73%	0.007367216	0.007818275	0.007121005	0.007442095	0.4 NR	AA
0.73%	0.007370077	0.007818275	0.007121005	0.007442095	0.4 NR	BBB
0.73%	0.007370077	0.007818275	0.007121005	0.007442095	0.4 NR	BBB
0.73%	0.007367216	0.007818275	0.007121005	0.007442095	0.4 NR	AA
0.73%	0.007367216	0.007818275	0.007121005	0.007442095	0.4 NR	AA
0.76%	0.007674183	0.007818275	0.007121005	0.007442095	0.4 NR	A
0.73%	0.007367216	0.007818275	0.007121005	0.007442095	0.4 NR	AA
					0.4	
1.41%	1.42%	1.35%	1.43%	1.66%	0.2125 NR	AA
1.47%	0.014778375	0.01354506	0.0143	0.016582622	0.2125 NR	A
1.41%	1.42%	1.35%	1.43%	1.66%	0.2125 NR	AA
					0.2125	
1.41%	1.42%	1.35%	1.43%	1.66%	0.2125 NR	AA
1.40%	1.41%	1.35%	1.43%	1.66%	0.2125 NR	BBB
1.47%	1.48%	1.35%	1.43%	1.66%	0.2125 NR	A
1.41%	1.42%	1.35%	1.43%	1.66%	0.2125 NR	AA
					0.2125	
0.46%	0.50%	0.74%	0.73%	0.61%	0.4 BB	BB
					0.4	
0.46%	0.50%	0.74%	0.73%	0.61%	0.4 A	A
0.49%	0.53%	0.74%	0.76%	0.61%	0.4 BBB	BBB
0.47%	0.50%	0.74%	0.73%	0.61%	0.4 BBB	BBB
0.46%	0.50%	0.74%	0.73%	0.61%	0.4 A	A
					0.4	
0.46%	0.50%	0.74%	0.73%	0.61%	0.4 BB	BB
0.46%	0.50%	0.74%	0.73%	0.61%	0.4 A	A
0.49%	0.53%	0.74%	0.76%	0.61%	0.4 BBB	BBB
					0.4	
0.46%	0.50%	0.74%	0.73%	0.61%	0.4 A	A

AA	BBB	AA	AA	BBB	AA
A	A	A	A	A	A
AA	BBB	AA	AA	BBB	AA
A	BB	A	A	BB	A
A	A	A	A	A	A
AA	BBB	AA	AA	BBB	AA
AA	BBB	AA	AA	BBB	AA
BBB	B	B	BBB	BB	BBB
BBB	BB	BB	BBB	BBB	A
A	A	A	A	A	A
AA	BBB	AA	AA	BBB	AA
AA	BBB	AA	AA	BBB	AA
AA	BBB	AA	AA	BBB	AA
A	A	A	A	A	A
AA	BBB	AA	AA	BBB	AA
A	BB	A	A	BB	A
AA	BBB	AA	AA	BBB	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BB	BBB	B	BBB	BBB
AA	A	AA	AA	AA	AA
A	BBB	A	A	A	A
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA
BBB	BB	BBB	BB	BBB	BBB
AA	A	AA	AA	AA	AA
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA

NR	BB	BB	A	9 Oil & Gas
NR	BB	BB	A	3 Oil & Gas
NR	BB	BB	A	9 Oil & Gas
NR	BB	BB	A	9 Oil & Gas
			NR	Oil & Gas
NR	BB	BB	A	3 Oil & Gas
NR	BB	BB	A	9 Oil & Gas
			NR	Oil & Gas
NR	BB	BB	A	9 Oil & Gas
NR	B	BBB	BBB	9 Oil & Gas
NR	B	A	BBB	9 Oil & Gas
			NR	Oil & Gas
NR	BB	BB	A	3 Oil & Gas
NR	BB	BB	A	9 Oil & Gas
NR	BB	BB	A	9 Oil & Gas
NR	BB	BB	A	9 Oil & Gas
NR	BB	BB	A	3 Oil & Gas
NR	BB	BB	A	9 Oil & Gas
NR	BB	BB	A	9 Oil & Gas
			NR	Oil & Gas
NR	BB	BB	A	9 Oil & Gas
NR	NR	NR	A	10 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	9 Financials
NR	NR	NR	A	9 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	9 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	9 Financials
NR	NR	NR	A	9 Financials
NR	NR	NR	A	9 Financials
NR	NR	NR	A	9 Financials
			NR	Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
NR	B	NR	A	8 Oil & Gas
			NR	Oil & Gas
NR	BBB	NR	A	7 Oil & Gas
NR	BB	NR	A	7 Oil & Gas
NR	BB	NR	A	7 Oil & Gas
NR	BBB	NR	A	7 Oil & Gas
			NR	Oil & Gas
NR	B	NR	A	3 Oil & Gas
NR	BBB	NR	A	7 Oil & Gas
NR	BB	NR	A	7 Oil & Gas
			NR	Oil & Gas
NR	BBB	NR	A	7 Oil & Gas

Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj
Europe	United Kingdom	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Caribbean	Puerto Rico	A	AA	Thin	Thin	Thin	Thin
Caribbean	Puerto Rico	A	AA	Thin	Thin	Thin	Thin
Caribbean	Puerto Rico	A	AA	Thin	Thin	Thin	Thin
Caribbean	Puerto Rico	A	AA	Thin	Thin	Thin	Thin
Caribbean	Puerto Rico	A	AA	Thin	Thin	Thin	Thin
Caribbean	Puerto Rico	A	AA	Thin	Thin	Thin	Thin
Caribbean	Puerto Rico	A	AA	Thin	Thin	Thin	Thin
Caribbean	Puerto Rico	A	AA	Thin	Thin	Thin	Thin
Caribbean	Puerto Rico	A	AA	Thin	Thin	Thin	Thin
Europe	Italy	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA				
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA				
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
DocAdj	Entity Tier	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	Entity Tier	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

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BRUSDXR	31-Jul-08 BR
BRADBICHFCR	31-Jul-08 BRADBI
BRADBICHFMM	31-Jul-08 BRADBI
BRADBIEURCR	31-Jul-08 BRADBI
BRADBIEURMM	31-Jul-08 BRADBI
BRADBIGBPCR	31-Jul-08 BRADBI
BRADBIGBPMM	31-Jul-08 BRADBI
BRADBIGBPMR	31-Jul-08 BRADBI
BRADBIUSDCR	31-Jul-08 BRADBI
BRADBIUSDMM	31-Jul-08 BRADBI
BRADBIUSDMR	31-Jul-08 BRADBI
BRADBIUSDXR	31-Jul-08 BRADBI
BRADBIEURCR	31-Jul-08 BRADBI
BRADBIEURMM	31-Jul-08 BRADBI
BRADBIEURXR	31-Jul-08 BRADBI
BRADBIGBPCR	31-Jul-08 BRADBI
BRADBIGBPMM	31-Jul-08 BRADBI
BRADBIGBPXR	31-Jul-08 BRADBI
BRADBIUSDCR	31-Jul-08 BRADBI
BRADBIUSDMM	31-Jul-08 BRADBI
BRADBIUSDXR	31-Jul-08 BRADBI
BRADESEURCR	31-Jul-08 BRADES
BRADESEURMM	31-Jul-08 BRADES
BRADESUSDCR	31-Jul-08 BRADES
BRADESUSDMM	31-Jul-08 BRADES
BRADESUSDMR	31-Jul-08 BRADES
BRADESUSDXR	31-Jul-08 BRADES
BRAMIAUDMR	31-Jul-08 BRAMI
BRAMICHFMR	31-Jul-08 BRAMI
BRAMIEURCR	31-Jul-08 BRAMI
BRAMIEURMM	31-Jul-08 BRAMI
BRAMIEURMR	31-Jul-08 BRAMI
BRAMIGBPMR	31-Jul-08 BRAMI
BRAMIJPYMR	31-Jul-08 BRAMI
BRAMIUSDCR	31-Jul-08 BRAMI
BRAMIUSDMM	31-Jul-08 BRAMI
BRAMIUSDMR	31-Jul-08 BRAMI
BRAMIUSDXR	31-Jul-08 BRAMI
BRANDYEURMR	31-Jul-08 BRANDY
BRANDYUSDMR	31-Jul-08 BRANDY
BRANDYUSDXR	31-Jul-08 BRANDY
BRAZILEURCR	31-Jul-08 BRAZIL
BRAZILGBPCR	31-Jul-08 BRAZIL
BRAZILUSDCR	31-Jul-08 BRAZIL
BRAZILUSDMR	31-Jul-08 BRAZIL
BRAZILUSDXR	31-Jul-08 BRAZIL
BRAZILAUDCR	31-Jul-08 BRAZIL
BRAZILBRLCR	31-Jul-08 BRAZIL
BRAZILEURCR	31-Jul-08 BRAZIL
BRAZILEURMM	31-Jul-08 BRAZIL
BRAZILEURMR	31-Jul-08 BRAZIL
BRAZILEURXR	31-Jul-08 BRAZIL
BRAZILGBPCR	31-Jul-08 BRAZIL
BRAZILGBPMR	31-Jul-08 BRAZIL
BRAZILJPYCR	31-Jul-08 BRAZIL
BRAZILSEKCR	31-Jul-08 BRAZIL
BRAZILUSDCR	31-Jul-08 BRAZIL
BRAZILUSDMM	31-Jul-08 BRAZIL
BRAZILUSDMR	31-Jul-08 BRAZIL
BRAZILUSDXR	31-Jul-08 BRAZIL
BREEURMM	31-Jul-08 BRE
BREEURMR	31-Jul-08 BRE
BREJPYMR	31-Jul-08 BRE
BREUSDCR	31-Jul-08 BRE
BREUSDMM	31-Jul-08 BRE
BREUSDMR	31-Jul-08 BRE
BREUSDXR	31-Jul-08 BRE
BREMLBEURCR	31-Jul-08 BREMLB
BREMLBEURMM	31-Jul-08 BREMLB
BREMLBEURMR	31-Jul-08 BREMLB
BREMLBUSDCR	31-Jul-08 BREMLB
BREMLBUSDMM	31-Jul-08 BREMLB
BREMLBUSDMR	31-Jul-08 BREMLB
BRISAEURCR	31-Jul-08 BRISA

Burlington Res Inc	1D4215	SNRFOR	USD
Bradford & Bingley PLC	1B4634	SNRFOR	CHF
Bradford & Bingley PLC	1B4634	SNRFOR	CHF
Bradford & Bingley PLC	1B4634	SNRFOR	EUR
Bradford & Bingley PLC	1B4634	SNRFOR	EUR
Bradford & Bingley PLC	1B4634	SNRFOR	GBP
Bradford & Bingley PLC	1B4634	SNRFOR	GBP
Bradford & Bingley PLC	1B4634	SNRFOR	GBP
Bradford & Bingley PLC	1B4634	SNRFOR	USD
Bradford & Bingley PLC	1B4634	SNRFOR	USD
Bradford & Bingley PLC	1B4634	SNRFOR	USD
Bradford & Bingley PLC	1B4634	SNRFOR	USD
Bradford & Bingley PLC	1B4634	SUBLT2	EUR
Bradford & Bingley PLC	1B4634	SUBLT2	EUR
Bradford & Bingley PLC	1B4634	SUBLT2	EUR
Bradford & Bingley PLC	1B4634	SUBLT2	GBP
Bradford & Bingley PLC	1B4634	SUBLT2	GBP
Bradford & Bingley PLC	1B4634	SUBLT2	GBP
Bradford & Bingley PLC	1B4634	SUBLT2	USD
Bradford & Bingley PLC	1B4634	SUBLT2	USD
Bradford & Bingley PLC	1B4634	SUBLT2	USD
Bco Bradesco SA	PQ988V	SNRFOR	EUR
Bco Bradesco SA	PQ988V	SNRFOR	EUR
Bco Bradesco SA	PQ988V	SNRFOR	USD
Bco Bradesco SA	PQ988V	SNRFOR	USD
Bco Bradesco SA	PQ988V	SNRFOR	USD
Bco Bradesco SA	PQ988V	SNRFOR	USD
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	AUD
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	CHF
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	EUR
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	EUR
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	EUR
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	GBP
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	JPY
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	USD
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	USD
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	USD
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	USD
BRANDYWINE Oper PARTNERSHIP LP	1B5874	SNRFOR	EUR
BRANDYWINE Oper PARTNERSHIP LP	1B5874	SNRFOR	USD
BRANDYWINE Oper PARTNERSHIP LP	1B5874	SNRFOR	USD
Federative Rep Brazil	115CCB	SECDOM	EUR
Federative Rep Brazil	115CCB	SECDOM	GBP
Federative Rep Brazil	115CCB	SECDOM	USD
Federative Rep Brazil	115CCB	SECDOM	USD
Federative Rep Brazil	115CCB	SECDOM	USD
Federative Rep Brazil	115CCB	SNRFOR	AUD
Federative Rep Brazil	115CCB	SNRFOR	BRL
Federative Rep Brazil	115CCB	SNRFOR	EUR
Federative Rep Brazil	115CCB	SNRFOR	EUR
Federative Rep Brazil	115CCB	SNRFOR	EUR
Federative Rep Brazil	115CCB	SNRFOR	EUR
Federative Rep Brazil	115CCB	SNRFOR	GBP
Federative Rep Brazil	115CCB	SNRFOR	GBP
Federative Rep Brazil	115CCB	SNRFOR	JPY
Federative Rep Brazil	115CCB	SNRFOR	SEK
Federative Rep Brazil	115CCB	SNRFOR	USD
Federative Rep Brazil	115CCB	SNRFOR	USD
Federative Rep Brazil	115CCB	SNRFOR	USD
Federative Rep Brazil	115CCB	SNRFOR	USD
BRE Pptys Inc	05ABAI	SNRFOR	EUR
BRE Pptys Inc	05ABAI	SNRFOR	EUR
BRE Pptys Inc	05ABAI	SNRFOR	JPY
BRE Pptys Inc	05ABAI	SNRFOR	USD
BRE Pptys Inc	05ABAI	SNRFOR	USD
BRE Pptys Inc	05ABAI	SNRFOR	USD
BRE Pptys Inc	05ABAI	SNRFOR	USD
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	EUR
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	EUR
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	EUR
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	USD
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	USD
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	USD
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	EUR

XR	Composite						
CR	Composite	5.32%	5.33%	4.93%	4.58%	4.06%	3.96%
MM	Composite	5.21%	5.12%	4.73%	4.39%	3.89%	3.79%
CR	Composite	5.32%	5.33%	4.93%	4.58%	4.06%	3.96%
MM	Composite	5.21%	5.12%	4.73%	4.39%	3.89%	3.79%
CR	Composite	5.32%	5.33%	4.93%	4.58%	4.06%	3.96%
MM	Composite	5.21%	5.12%	4.73%	4.39%	3.89%	3.79%
MR	Composite						
CR	Composite	5.32%	5.33%	4.93%	4.58%	4.06%	3.96%
MM	Composite	0.052114013	0.05120367	0.047289	0.043923682	0.038919209	0.037877237
MR	Composite						
XR	Composite	4.87%	4.88%	4.51%	4.19%	3.72%	3.62%
CR	Composite	8.37%	8.11%	7.58%	7.15%	6.59%	6.18%
MM	Composite	8.37%	7.99%	7.25%	6.84%	6.29%	5.91%
XR	Composite	8.37%	7.42%	6.93%	6.54%	6.03%	5.65%
CR	Composite	8.37%	8.11%	7.58%	7.15%	6.59%	6.18%
MM	Composite	8.37%	7.99%	7.25%	6.84%	6.29%	5.91%
XR	Composite	8.37%	7.42%	6.93%	6.54%	6.03%	5.65%
CR	Composite						
MM	Composite	8.37%	7.99%	7.25%	6.84%	6.29%	5.91%
XR	Composite	8.37%	7.42%	6.93%	6.54%	6.03%	5.65%
CR	Composite	0.48%	0.52%	0.93%	1.11%	1.27%	1.42%
MM	Composite	0.48%	0.52%	0.89%	1.11%	1.27%	1.36%
CR	Composite	0.48%	0.52%	0.93%	1.11%	1.27%	1.42%
MM	Composite						
MR	Composite	0.48%	0.52%	0.88%	1.11%	1.27%	1.34%
XR	Composite						
MR	Composite	0.78%	1.00%	1.25%	1.53%	1.66%	1.91%
MR	Composite	0.78%	1.00%	1.25%	1.53%	1.73%	1.99%
CR	Composite	0.82%	1.05%	1.32%	1.61%	1.82%	2.09%
MM	Composite						
MR	Composite	0.0078124	0.010018842	0.012526872	0.0152808	0.017278946	0.019872586
MR	Composite	0.78%	1.00%	1.25%	1.53%	1.73%	1.99%
MR	Composite	0.78%	1.00%	1.25%	1.53%	1.70%	1.95%
CR	Composite	0.82%	1.05%	1.32%	1.61%	1.82%	2.09%
MM	Composite						
MR	Composite	0.78%	1.00%	1.25%	1.53%	1.73%	1.99%
XR	Composite	0.75%	0.96%	1.21%	1.47%	1.66%	1.92%
MR	Composite	2.80%	2.97%	3.00%	3.15%	3.15%	3.28%
MR	Composite	2.80%	2.97%	3.00%	3.15%	3.15%	3.28%
XR	Composite	2.69%	2.86%	2.89%	3.15%	3.15%	3.15%
CR	Composite	1.01%	1.01%	1.01%	1.01%	1.01%	1.47%
CR	Composite	1.01%	1.01%	1.01%	1.01%	1.01%	1.47%
CR	Composite	1.01%	1.01%	1.01%	1.01%	1.01%	1.47%
MR	Composite	1.01%	1.01%	1.01%	1.01%	1.01%	1.47%
XR	Composite	1.01%	1.01%	1.01%	1.01%	1.01%	1.47%
CR	Composite	0.33%	0.41%	0.65%	0.85%	1.01%	1.17%
CR	Composite	0.33%	0.42%	0.66%	0.85%	1.01%	1.17%
CR	Composite	0.33%	0.42%	0.66%	0.85%	1.01%	1.17%
MM	Composite						
MR	Composite	0.32%	0.40%	0.63%	0.81%	0.97%	1.12%
XR	Composite	0.30%	0.39%	0.61%	0.78%	0.93%	1.08%
CR	Composite	0.33%	0.42%	0.66%	0.85%	1.01%	1.17%
MR	Composite						
CR	Composite	0.33%	0.41%	0.65%	0.85%	1.01%	1.17%
CR	Composite	0.33%	0.42%	0.66%	0.85%	1.01%	1.17%
CR	Composite	0.33%	0.42%	0.66%	0.85%	1.01%	1.17%
MM	Composite						
MR	Composite	0.32%	0.40%	0.63%	0.81%	0.97%	1.12%
XR	Composite	0.003049917	0.003852512	0.006067114	0.007829161	0.009333483	0.010820394
MM	Composite						
MR	Composite	1.88%	1.98%	2.08%	2.22%	2.32%	2.44%
MR	Composite	1.88%	1.98%	2.07%	2.24%	2.33%	2.44%
CR	Composite						
MM	Composite						
MR	Composite	1.88%	1.98%	2.08%	2.22%	2.32%	2.44%
XR	Composite	1.88%	1.91%	2.00%	2.17%	2.25%	2.35%
CR	Composite	0.41%	0.41%	0.41%	0.51%	0.61%	0.68%
MM	Composite	0.41%	0.41%	0.41%	0.51%	0.61%	0.68%
MR	Composite						
CR	Composite						
MM	Composite	0.004145282	0.004145282	0.004145282	0.005137391	0.006142697	0.006772914
MR	Composite						
CR	Composite	0.39%	0.52%	0.79%	1.04%	1.12%	1.25%

					0.4	
3.69%	3.47%	3.50%	3.36%	3.30%	0.4 BBB	A
3.56%	3.34%	3.36%	3.23%	3.18%	0.4 A	AA
3.69%	3.47%	3.50%	3.36%	3.30%	0.4 BBB	A
3.56%	3.34%	3.36%	3.23%	3.18%	0.4 A	AA
3.69%	3.47%	3.50%	3.36%	3.30%	0.4 BBB	A
3.56%	3.34%	3.36%	3.23%	3.18%	0.4 A	AA
					0.4	
3.69%	3.47%	3.50%	3.36%	3.30%	0.4 BBB	A
3.56%	0.033374966	0.033574815	0.032343498	0.03182758	0.4 A	AA
					0.4	
3.38%	3.18%	3.20%	3.07%	3.02%	0.4 BBB	A
5.91%	6.08%	5.86%	5.24%	5.82%	0.2 NR	BBB
5.91%	5.82%	5.59%	5.24%	5.58%	0.2 NR	A
5.91%	5.57%	5.36%	5.24%	5.32%	0.2 NR	BBB
5.91%	6.08%	5.86%	5.24%	5.82%	0.2 NR	BBB
5.91%	5.82%	5.59%	5.24%	5.58%	0.2 NR	A
5.91%	5.57%	5.36%	5.24%	5.32%	0.2 NR	BBB
					0.2	
5.91%	5.82%	5.59%	5.24%	5.58%	0.2 NR	A
5.91%	5.57%	5.36%	5.24%	5.32%	0.2 NR	BBB
1.59%	1.78%	2.03%	2.27%	2.12%	0.4 NR	NR
1.59%	1.78%	1.95%	2.27%	2.12%	0.4 NR	NR
1.59%	1.78%	2.03%	2.27%	2.12%	0.4 NR	NR
					0.4	
1.59%	1.78%	1.93%	2.27%	2.12%	0.4 NR	NR
					0.4	
1.95%	2.08%	2.43%	2.52%	2.58%	0.4 BB	B
2.08%	2.09%	2.43%	2.52%	2.58%	0.400000001 A	BBB
2.19%	2.20%	2.43%	2.65%	2.72%	0.400000001 BBB	BB
					0.400000001	
2.08%	0.020927965	0.024287	0.0252045	0.025807333	0.400000001 A	BBB
2.08%	2.09%	2.43%	2.52%	2.58%	0.400000001 A	BBB
2.04%	2.08%	2.43%	2.52%	2.58%	0.400000001 BB	B
2.19%	2.20%	2.43%	2.65%	2.72%	0.400000001 BBB	BB
					0.400000001	
2.08%	2.09%	2.43%	2.52%	2.58%	40.00% A	BBB
2.00%	2.02%	2.43%	2.43%	2.49%	0.400000001 BBB	BB
3.18%	2.84%	2.72%	2.60%	2.55%	0.4 BBB	BBB
3.18%	2.84%	2.72%	2.60%	2.55%	0.4 BBB	BBB
3.18%	2.74%	2.72%	2.51%	2.55%	0.4 BB	BB
1.47%	1.47%	1.47%	1.47%	1.47%	0.275	
1.47%	1.47%	1.47%	1.47%	1.47%	0.275	
1.47%	1.47%	1.47%	1.47%	1.47%	0.275	
1.47%	1.47%	1.47%	1.47%	1.47%	0.275	
1.47%	1.47%	1.47%	1.47%	1.47%	0.275	
1.33%	1.52%	1.59%	1.64%	1.67%	0.25 BBB	BBB
1.33%	1.52%	1.59%	1.64%	1.66%	0.25 A	AA
1.33%	1.52%	1.59%	1.64%	1.66%	0.25 A	AA
					0.25	
1.28%	1.46%	1.53%	1.59%	1.61%	0.25 A	A
1.23%	1.41%	1.47%	1.53%	1.55%	0.25 A	A
1.33%	1.52%	1.59%	1.64%	1.66%	0.25 A	AA
					0.25	
1.33%	1.52%	1.59%	1.64%	1.67%	0.25 BBB	BBB
1.33%	1.52%	1.59%	1.64%	1.66%	0.25 A	AA
1.33%	1.52%	1.59%	1.64%	1.66%	0.25 A	AA
					0.25	
1.28%	1.46%	1.53%	1.59%	1.61%	0.25 A	A
1.23%	0.014085398	0.014744907	0.015277339	0.015513026	0.25 A	A
					0.4	
2.28%	2.14%	2.27%	2.24%	2.27%	0.4 NR	A
2.27%	2.14%	2.27%	2.24%	2.27%	0.4 NR	BB
					0.4	
					0.4	
2.28%	2.14%	2.27%	2.24%	2.27%	0.4 NR	A
2.20%	2.07%	2.27%	2.24%	2.27%	0.4 NR	BBB
0.69%	0.72%	0.72%	0.72%	0.72%	0.4	
0.69%	0.72%	0.72%	0.72%	0.72%	0.4	
					0.4	
					0.4	
0.69%	0.007177847	0.007177847	0.007177847	0.007177847	0.4	
					0.4	
1.31%	1.37%	1.32%	1.34%	1.16%	0.4 NR	BBB

BBB	A	A	BB	BB	BB
A	AA	AA	BBB	BBB	BBB
BBB	A	A	BB	BB	BB
A	AA	AA	BBB	BBB	BBB
BBB	A	A	BB	BB	BB
A	AA	AA	BBB	BBB	BBB
BBB	A	A	BB	BB	BB
A	AA	AA	BBB	BBB	BBB
BBB	A	A	BB	BB	BB
BBB	BBB	BBB	B	NR	BBB
A	A	A	BB	NR	A
BBB	BBB	BBB	B	NR	BBB
BBB	BBB	BBB	B	NR	BBB
A	A	A	BB	NR	A
BBB	BBB	BBB	B	NR	BBB
A	A	A	BB	NR	A
BBB	BBB	BBB	B	NR	BBB
A	NR	NR	A	NR	NR
BBB	NR	NR	BBB	NR	NR
A	NR	NR	A	NR	NR
BBB	NR	NR	BBB	NR	NR
BBB	B	BB	BB	BB	CCC
AA	BBB	BBB	AA	A	BB
A	BB	BB	A	BBB	B
AA	BBB	BBB	AA	A	BB
AA	BBB	BBB	AA	A	BB
BBB	B	B	B	B	CCC
A	BB	BB	A	BBB	B
AA	BBB	BBB	AA	A	BB
A	BB	BB	A	BBB	B
BBB	NR	NR	A	NR	BBB
BBB	NR	NR	A	NR	BBB
BB	NR	NR	BBB	NR	BB
		NR	NR		
		NR	NR		
		NR	NR		
		NR	NR		
		NR	NR		
A	A	A	A	A	A
AA	AAA	AAA	AA	AAA	AA
AA	AAA	AAA	AA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AA	AAA	AA
A	A	A	A	A	A
AA	AAA	AAA	AA	AAA	AA
AA	AAA	AAA	AA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BBB	BBB	BBB	BBB	BBB

			NR	Oil & Gas
BBB	BB	BB	A	7 Financials
A	BBB	BBB	A	7 Financials
BBB	BB	BB	A	7 Financials
A	BBB	BBB	A	7 Financials
BBB	BB	BB	A	7 Financials
A	BBB	BBB	A	7 Financials
			NR	Financials
BBB	BB	BB	A	7 Financials
A	BBB	BBB	A	7 Financials
			NR	Financials
BBB	BB	BB	A	7 Financials
B	NR	B	BBB	4 Financials
BB	NR	BB	BBB	4 Financials
B	NR	B	BBB	4 Financials
B	NR	B	BBB	4 Financials
BB	NR	BB	BBB	4 Financials
B	NR	B	BBB	4 Financials
			NR	Financials
BB	NR	BB	BBB	4 Financials
B	NR	B	BBB	4 Financials
A	NR	NR	NR	3 Financials
BBB	NR	NR	NR	3 Financials
A	NR	NR	NR	3 Financials
			NR	Financials
BBB	NR	NR	NR	3 Financials
			NR	Financials
NR	CCC	B	BBB	3 Financials
NR	BB	BBB	BBB	6 Financials
NR	B	BB	BBB	6 Financials
			NR	Financials
NR	BB	BBB	BBB	6 Financials
NR	BB	BBB	BBB	6 Financials
NR	CCC	B	BBB	8 Financials
NR	B	BB	BBB	6 Financials
			NR	Financials
NR	BB	BBB	BBB	6 Financials
NR	B	BB	BBB	6 Financials
NR	BB	NR	A	4 Financials
NR	BB	NR	A	4 Financials
NR	BB	NR	A	4 Financials
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
BBB	BBB	BBB	AAA	13 Government
AA	AA	A	AA	11 Government
AA	AA	A	AA	11 Government
			NR	Government
A	A	A	AAA	13 Government
A	A	A	AAA	13 Government
AA	AA	A	AA	11 Government
			NR	Government
BBB	BBB	BBB	AAA	13 Government
AA	AA	A	AA	11 Government
AA	AA	A	AA	11 Government
			NR	Government
A	A	A	AAA	13 Government
A	A	A	AAA	13 Government
			NR	Financials
NR	NR	NR	BBB	11 Financials
NR	NR	NR	BBB	11 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	BBB	11 Financials
NR	NR	NR	BBB	11 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
NR	NR	NR	A	3 Industrials

N.Amer	United States	A	A				
Europe	United Kingdom	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BB				
Europe	United Kingdom	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BB				
Europe	United Kingdom	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	A	A	Thin	Thin	CcyGrp	Thin
Lat.Amer	Brazil	A	A	Thin	Thin	DocAdj	Thin
Lat.Amer	Brazil	A	A	Thin	Thin	CcyGrp	Thin
Lat.Amer	Brazil	A	A				
Lat.Amer	Brazil	A	A	Thin	Thin	DocAdj	Thin
Lat.Amer	Brazil	A	A				
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	Thin
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	Thin
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	Thin
Lat.Amer	Brazil	BB	BBB				
Lat.Amer	Brazil	BB	BBB				
Lat.Amer	Brazil	BB	BBB				
Lat.Amer	Brazil	BB	BBB				
Lat.Amer	Brazil	BB	BBB				
Lat.Amer	Brazil	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Brazil	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BB	BBB				
Lat.Amer	Brazil	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BB	BBB				
Lat.Amer	Brazil	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Brazil	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BB	BBB				
Lat.Amer	Brazil	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA			Thin	Thin
Europe	Germany	A	AA			Thin	Thin
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA			Thin	Thin
Europe	Germany	A	AA				
Europe	Portugal	A	BBB	Thin	DocAdj	Thin	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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Thin	CcyGrp	Thin	Thin	CcyGrp	Thin	Thin
Thin	DocAdj	Thin	Thin	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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BRISAEURMM	31-Jul-08 BRISA
BRISAEURMR	31-Jul-08 BRISA
BRISAEURXR	31-Jul-08 BRISA
BRISAJPYMM	31-Jul-08 BRISA
BRISAUSDCR	31-Jul-08 BRISA
BRISAUSDMM	31-Jul-08 BRISA
BRISAUSDMR	31-Jul-08 BRISA
BRISAUSDXR	31-Jul-08 BRISA
BRISA-FinEURCR	31-Jul-08 BRISA-Fin
BRISA-FinEURMM	31-Jul-08 BRISA-Fin
BRISA-FinEURXR	31-Jul-08 BRISA-Fin
BRISA-FinUSDCR	31-Jul-08 BRISA-Fin
BRISA-FinUSDMM	31-Jul-08 BRISA-Fin
BRITELCADMR	31-Jul-08 BRITEL
BRITELEURCR	31-Jul-08 BRITEL
BRITELEURMM	31-Jul-08 BRITEL
BRITELEURMR	31-Jul-08 BRITEL
BRITELEURXR	31-Jul-08 BRITEL
BRITELUSDCR	31-Jul-08 BRITEL
BRITELUSDMM	31-Jul-08 BRITEL
BRITELUSDMR	31-Jul-08 BRITEL
BRITEL-BritTelAUDCR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelAUDMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelCADMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelCHFCR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelCHFMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelEURCR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelEURMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelEURMR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelEURXR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelGBPCR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelGBPMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelGBPMR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelGBPXR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelHKDMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelILSMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelJPYCR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelJPYMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelJPYMR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelNOKMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelSEKMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelSGDMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelTWDCR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelTWDMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelUSDCR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelUSDMM	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelUSDMR	31-Jul-08 BRITEL-BritTel
BRITEL-BritTelUSDXR	31-Jul-08 BRITEL-BritTel
BRITLDEURCR	31-Jul-08 BRITLD
BRITLDEURMM	31-Jul-08 BRITLD
BRITLDEURMR	31-Jul-08 BRITLD
BRITLDGBPCR	31-Jul-08 BRITLD
BRITLDGBPMM	31-Jul-08 BRITLD
BRITLDGBPMR	31-Jul-08 BRITLD
BRITLDUSDCR	31-Jul-08 BRITLD
BRITLDUSDMM	31-Jul-08 BRITLD
BRITLDUSDMR	31-Jul-08 BRITLD
BRITNAEURCR	31-Jul-08 BRITNA
BRITNAEURMM	31-Jul-08 BRITNA
BRITNAEURMR	31-Jul-08 BRITNA
BRITNAGBPCR	31-Jul-08 BRITNA
BRITNAGBPMM	31-Jul-08 BRITNA
BRITNAUSDCR	31-Jul-08 BRITNA
BRITNAUSDMM	31-Jul-08 BRITNA
BRITNAEURCR	31-Jul-08 BRITNA
BRITNAEURMM	31-Jul-08 BRITNA
BRITNAGBPCR	31-Jul-08 BRITNA
BRITNAGBPMM	31-Jul-08 BRITNA
BRITNAGBPXR	31-Jul-08 BRITNA
BRITNAUSDCR	31-Jul-08 BRITNA
BRITNAUSDMM	31-Jul-08 BRITNA
BRKAUDMR	31-Jul-08 BRK
BRKCADMR	31-Jul-08 BRK
BRKEURCR	31-Jul-08 BRK

Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	EUR
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	EUR
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	EUR
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	JPY
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	USD
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	USD
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	USD
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	USD
BRISA Fin BV	NO772E	SNRFOR	EUR
BRISA Fin BV	NO772E	SNRFOR	EUR
BRISA Fin BV	NO772E	SNRFOR	EUR
BRISA Fin BV	NO772E	SNRFOR	USD
BRISA Fin BV	NO772E	SNRFOR	USD
BT Gp PLC	GH7C73	SNRFOR	CAD
BT Gp PLC	GH7C73	SNRFOR	EUR
BT Gp PLC	GH7C73	SNRFOR	EUR
BT Gp PLC	GH7C73	SNRFOR	EUR
BT Gp PLC	GH7C73	SNRFOR	EUR
BT Gp PLC	GH7C73	SNRFOR	USD
BT Gp PLC	GH7C73	SNRFOR	USD
BT Gp PLC	GH7C73	SNRFOR	USD
Brit Telecom PLC	GH6DA2	SNRFOR	AUD
Brit Telecom PLC	GH6DA2	SNRFOR	AUD
Brit Telecom PLC	GH6DA2	SNRFOR	CAD
Brit Telecom PLC	GH6DA2	SNRFOR	CHF
Brit Telecom PLC	GH6DA2	SNRFOR	CHF
Brit Telecom PLC	GH6DA2	SNRFOR	EUR
Brit Telecom PLC	GH6DA2	SNRFOR	EUR
Brit Telecom PLC	GH6DA2	SNRFOR	EUR
Brit Telecom PLC	GH6DA2	SNRFOR	EUR
Brit Telecom PLC	GH6DA2	SNRFOR	GBP
Brit Telecom PLC	GH6DA2	SNRFOR	GBP
Brit Telecom PLC	GH6DA2	SNRFOR	GBP
Brit Telecom PLC	GH6DA2	SNRFOR	GBP
Brit Telecom PLC	GH6DA2	SNRFOR	HKD
Brit Telecom PLC	GH6DA2	SNRFOR	ILS
Brit Telecom PLC	GH6DA2	SNRFOR	JPY
Brit Telecom PLC	GH6DA2	SNRFOR	JPY
Brit Telecom PLC	GH6DA2	SNRFOR	JPY
Brit Telecom PLC	GH6DA2	SNRFOR	NOK
Brit Telecom PLC	GH6DA2	SNRFOR	SEK
Brit Telecom PLC	GH6DA2	SNRFOR	SGD
Brit Telecom PLC	GH6DA2	SNRFOR	TWD
Brit Telecom PLC	GH6DA2	SNRFOR	TWD
Brit Telecom PLC	GH6DA2	SNRFOR	USD
Brit Telecom PLC	GH6DA2	SNRFOR	USD
Brit Telecom PLC	GH6DA2	SNRFOR	USD
Brit Telecom PLC	GH6DA2	SNRFOR	USD
Brit Ld Co plc	GH6A94	SNRFOR	EUR
Brit Ld Co plc	GH6A94	SNRFOR	EUR
Brit Ld Co plc	GH6A94	SNRFOR	EUR
Brit Ld Co plc	GH6A94	SNRFOR	GBP
Brit Ld Co plc	GH6A94	SNRFOR	GBP
Brit Ld Co plc	GH6A94	SNRFOR	GBP
Brit Ld Co plc	GH6A94	SNRFOR	USD
Brit Ld Co plc	GH6A94	SNRFOR	USD
Brit Ld Co plc	GH6A94	SNRFOR	USD
Britannia Bldg Soc	GH542A	SNRFOR	EUR
Britannia Bldg Soc	GH542A	SNRFOR	EUR
Britannia Bldg Soc	GH542A	SNRFOR	EUR
Britannia Bldg Soc	GH542A	SNRFOR	GBP
Britannia Bldg Soc	GH542A	SNRFOR	GBP
Britannia Bldg Soc	GH542A	SNRFOR	USD
Britannia Bldg Soc	GH542A	SNRFOR	USD
Britannia Bldg Soc	GH542A	SUBLT2	EUR
Britannia Bldg Soc	GH542A	SUBLT2	EUR
Britannia Bldg Soc	GH542A	SUBLT2	GBP
Britannia Bldg Soc	GH542A	SUBLT2	GBP
Britannia Bldg Soc	GH542A	SUBLT2	GBP
Britannia Bldg Soc	GH542A	SUBLT2	USD
Britannia Bldg Soc	GH542A	SUBLT2	USD
Berkshire Hathaway Inc	08CAD7	SNRFOR	AUD
Berkshire Hathaway Inc	08CAD7	SNRFOR	CAD
Berkshire Hathaway Inc	08CAD7	SNRFOR	EUR

MM	Composite	0.39%	0.50%	0.79%	1.00%	1.08%	1.20%
MR	Composite						
XR	Composite						
MM	Composite	0.39%	0.50%	0.79%	1.01%	1.08%	1.21%
CR	Composite						
MM	Composite	0.39%	0.50%	0.79%	1.00%	1.08%	1.20%
MR	Composite						
XR	Composite						
CR	Composite	0.69%	0.77%	0.90%	1.04%	1.16%	1.25%
MM	Composite	0.66%	0.74%	0.87%	1.00%	1.11%	1.20%
XR	Composite						
CR	Composite						
MM	Composite	0.006604333	0.007403474	0.008705657	0.009966263	0.011125772	0.011980833
MR	Composite						
CR	Composite						
MM	Composite	0.004364	0.004364	0.00466	0.008456	0.010562	0.010562
MR	Composite						
XR	Composite						
CR	Composite	0.44%	0.44%	0.47%	0.85%	1.06%	1.06%
MM	Composite	0.004364	0.004364	0.00466	0.008456	0.010562	0.010562
MR	Composite						
CR	Composite	0.32%	0.41%	0.57%	0.75%	0.87%	0.97%
MM	Composite	0.003054685	0.003918285	0.005464627	0.007158569	0.008343279	0.009333386
MM	Composite	0.002662203	0.003784714	0.005715098	0.007368808	0.008362041	0.009388987
CR	Composite	0.28%	0.37%	0.57%	0.74%	0.86%	0.97%
MM	Composite	0.27%	0.38%	0.57%	0.74%	0.84%	0.94%
CR	Composite	0.002773128	0.003733149	0.005711631	0.007366183	0.008557973	0.009667345
MM	Composite	0.27%	0.38%	0.57%	0.74%	0.84%	0.94%
MR	Composite	0.28%	0.37%	0.57%	0.72%	0.82%	0.93%
XR	Composite						
CR	Composite	0.28%	0.37%	0.57%	0.74%	0.86%	0.97%
MM	Composite	0.27%	0.38%	0.57%	0.74%	0.84%	0.94%
MR	Composite	0.002756799	0.00374529	0.005655566	0.00722818	0.008229607	0.00929048
XR	Composite	0.002655232	0.003522871	0.005346634	0.006961878	0.007926411	0.008948199
MM	Composite	0.27%	0.38%	0.57%	0.74%	0.84%	0.94%
MM	Composite	0.27%	0.38%	0.57%	0.74%	0.84%	0.94%
CR	Composite	0.32%	0.38%	0.59%	0.77%	0.88%	0.99%
MM	Composite	0.31%	0.37%	0.58%	0.74%	0.84%	0.95%
MR	Composite						
MM	Composite	0.27%	0.38%	0.57%	0.74%	0.84%	0.94%
MM	Composite	0.27%	0.38%	0.57%	0.74%	0.84%	0.94%
MM	Composite	0.27%	0.38%	0.57%	0.74%	0.84%	0.94%
CR	Composite	0.28%	0.37%	0.57%	0.74%	0.86%	0.97%
MM	Composite	0.27%	0.38%	0.57%	0.74%	0.84%	0.94%
CR	Composite	0.28%	0.37%	0.57%	0.74%	0.86%	0.97%
MM	Composite	0.002662203	0.003784714	0.005715098	0.007368808	0.008362041	0.009388987
MR	Composite	0.28%	0.37%	0.57%	0.72%	0.82%	0.93%
XR	Composite	0.002655232	0.003522871	0.005346634	0.006961878	0.007926411	0.008948199
CR	Composite	0.80%	1.58%	1.96%	2.86%	3.40%	3.78%
MM	Composite	0.80%	1.58%	1.89%	2.75%	3.27%	3.63%
MR	Composite	0.008001112	0.015636315	0.018605941	0.027188283	0.032276331	0.035866953
CR	Composite						
MM	Composite	0.80%	1.58%	1.89%	2.75%	3.27%	3.63%
MR	Composite						
CR	Composite	0.80%	1.58%	1.96%	2.86%	3.40%	4%
MM	Composite	0.008001112	0.015800908	0.01890246	0.027540346	0.032676153	0.036326
MR	Composite	0.80%	1.56%	1.86%	2.72%	3.23%	3.59%
CR	Composite	2.55%	2.56%	2.51%	2.66%	2.78%	2.83%
MM	Composite	0.02548473	0.02557383	0.02514	0.025501532	0.026680354	0.027105032
MR	Composite						
CR	Composite	0.02548473	0.02557383	0.02514	0.026564095	0.027792035	0.028323571
MM	Composite	0.02548473	0.02557383	0.02514	0.025501532	0.026680354	0.027105032
CR	Composite	2.55%	2.56%	2.51%	2.66%	2.78%	2.83%
MM	Composite	2.55%	2.56%	2.51%	2.55%	2.67%	2.71%
CR	Composite	0.033557925	0.036415122	0.039399569	0.046794481	0.046033121	0.046413935
MM	Composite	0.033557925	0.036415122	0.039399569	0.044686544	0.043959836	0.044314844
CR	Composite	0.033557925	0.036415122	0.039399569	0.046794481	0.046033121	0.046413935
MM	Composite	0.033557925	0.036415122	0.039399569	0.044686544	0.043959836	0.044314844
XR	Composite	0.033557925	0.036415122	0.039399569	0.04281695	0.042120306	0.042468751
CR	Composite						
MM	Composite						
MR	Composite	0.007000605	0.007563081	0.008381531	0.008723294	0.009385134	0.010225541
MR	Composite	0.70%	0.76%	0.84%	0.91%	0.96%	1.02%
CR	Composite	0.74%	0.80%	0.88%	0.96%	1.01%	1.08%

1.26%	1.31%	1.32%	1.34%	1.16%	0.4	NR	A
					0.4		
					0.4		
1.26%	1.32%	1.32%	1.34%	1.16%	0.4	NR	BB
					0.4		
1.26%	1.31%	1.32%	1.34%	1.16%	0.4	NR	A
					0.4		
					0.4		
1.30%	1.36%	1.45%	1.59%	1.54%	0.4	BBB	BBB
1.25%	1.31%	1.40%	1.59%	1.54%	0.4	A	A
					0.4		
					0.4		
1.25%	0.013126582	0.01403377	0.01592	0.01538277	0.4	A	A
					0.4		
					0.4		
1.14%	0.012518	0.012518	0.012518	0.012518	0.4		NR
					0.4		
					0.4		
1.14%	1.25%	1.25%	1.25%	1.25%	0.4		NR
1.14%	0.012518	0.012518	0.012518	0.012518	0.4		NR
					0.4		
1.03%	1.11%	1.20%	1.22%	1.38%	0.392500001	BBB	BBB
0.99%	0.010658562	0.011493448	0.012223995	0.013759893	0.4	A	A
1.00%	0.010726663	0.011517773	0.011905479	0.0143375	0.4	AA	AA
1.04%	1.11%	1.14%	1.24%	1.48%	0.382000003	A	AA
1.00%	1.07%	1.15%	1.19%	1.43%	0.4	AA	AA
1.04%	0.011117153	0.011421259	0.01240154	0.014819815	0.382000003	A	AA
1.00%	1.07%	1.15%	1.19%	1.43%	0.4	AA	AA
0.99%	1.06%	1.15%	1.18%	1.41%	0.392500001	A	AA
					0.392500001		
1.04%	1.11%	1.14%	1.24%	1.48%	0.382000003	A	AA
1.00%	1.07%	1.15%	1.19%	1.43%	0.4	AA	AA
0.99%	0.010610454	0.011488187	0.011781463	0.014078824	0.392500001	A	AA
0.95%	0.010219543	0.011064938	0.01134741	0.013560131	0.392500001	A	AA
1.00%	1.07%	1.15%	1.19%	1.43%	0.4	AA	AA
1.00%	1.07%	1.15%	1.19%	1.43%	0.4	AA	AA
1.04%	1.13%	1.24%	1.29%	1.39%	0.392500001	BBB	A
1.00%	1.09%	1.22%	1.24%	1.34%	0.392500001	A	AA
					0.392500001		
1.00%	1.07%	1.15%	1.19%	1.43%	0.4	AA	AA
1.00%	1.07%	1.15%	1.19%	1.43%	0.4	AA	AA
1.00%	1.07%	1.15%	1.19%	1.43%	0.4	AA	AA
1.04%	1.11%	1.14%	1.24%	1.48%	0.382000003	A	AA
1.00%	1.07%	1.15%	1.19%	1.43%	0.4	AA	AA
1.04%	1.11%	1.14%	1.24%	1.48%	0.382000003	A	AA
1.00%	0.010726663	0.011517773	0.011905479	0.0143375	0.4	AA	AA
0.99%	1.06%	1.15%	1.18%	1.41%	0.392500001	A	AA
0.95%	0.010219543	0.011064938	0.01134741	0.013560131	0.392500001	A	AA
3.90%	3.92%	3.76%	3.93%	3.80%	0.400000001	NR	B
3.75%	3.77%	3.76%	3.79%	3.80%	0.400000001	NR	BBB
3.70%	0.037213765	0.037575	0.037334032	0.038025	0.400000001	NR	B
					0.400000001		
3.75%	3.77%	3.76%	3.79%	3.80%	0.400000001	NR	BBB
					0.400000001		
3.90%	3.92%	3.76%	3.93%	3.80%	0.400000001	NR	B
3.75%	0.037719489	0.037575	0.037902522	0.038025	0.400000001	NR	BBB
3.70%	3.72%	3.76%	3.73%	3.80%	0.400000001	NR	B
2.82%	2.76%	2.56%	2.76%	3.89%	0.42	NR	NR
2.71%	0.026462341	0.025554247	0.027568197	0.038875	40.00%	NR	NR
					0.42		
2.82%	0.027564938	0.025554247	0.027568197	0.038875	42.00%	NR	NR
2.71%	0.026462341	0.025554247	0.027568197	0.038875	40.00%	NR	NR
2.82%	2.76%	2.56%	2.76%	3.89%	42.00%	NR	NR
2.71%	2.65%	2.56%	2.76%	3.89%	40.00%	NR	NR
4.55%	0.045652036	0.04573761	0.045490982	0.045421619	0.225	NR	NR
4.55%	0.043588421	0.043671385	0.043671343	0.043604754	22.50%	NR	NR
4.55%	0.045652036	0.04573761	0.045490982	0.045421619	22.50%	NR	NR
4.55%	0.043588421	0.043671385	0.043671343	0.043604754	0.225	NR	NR
4.55%	0.041771613	0.041849913	0.041624249	0.041560781	0.225	NR	NR
					0.225		
					0.225		
1.05%	0.010842489	0.010841667	0.01140175	0.011483333	0.4	BB	BBB
1.05%	1.08%	1.08%	1.16%	1.15%	0.4	A	AA
1.11%	1.14%	1.14%	1.22%	1.21%	0.4	BBB	A

NR	A	A	A	A	A
NR	BB	BB	BB	BB	BB
NR	A	A	A	A	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
A	A	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BB	B
NR	BB	A	BB	BBB	BB
NR	B	BBB	B	BB	B
NR	BB	A	BB	BBB	BB
NR	BB	BB	BB	NR	BB
NR	BBB	BBB	BBB	NR	BBB
NR	BB	BB	BB	NR	BB
NR	BBB	BBB	BBB	NR	BBB
NR	BB	BB	BB	NR	BB
BBB	A	A	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A

NR	NR	NR	A	3 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	A	3 Industrials
			NR	Industrials
NR	NR	NR	A	3 Industrials
			NR	Industrials
			NR	Industrials
B	NR	NR	A	6 Industrials
BB	NR	NR	A	6 Industrials
			NR	Industrials
			NR	Industrials
BB	NR	NR	A	6 Industrials
			NR	Telecommunications
			NR	Telecommunications
			NR	2 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	Telecommunications
BBB	BB	BB	A	5 Telecommunications
A	BB	BB	A	5 Telecommunications
AA	A	A	AA	19 Telecommunications
A	BBB	BBB	AA	7 Telecommunications
AA	A	A	AA	19 Telecommunications
A	BBB	BBB	AA	7 Telecommunications
AA	A	A	AA	19 Telecommunications
A	BBB	BBB	AA	19 Telecommunications
			NR	Telecommunications
A	BBB	BBB	AA	7 Telecommunications
AA	A	A	AA	19 Telecommunications
A	BBB	BBB	AA	19 Telecommunications
A	BBB	BBB	AA	19 Telecommunications
AA	A	A	AA	19 Telecommunications
AA	A	A	AA	19 Telecommunications
BBB	BBB	BBB	AA	7 Telecommunications
A	A	A	A	6 Telecommunications
			NR	Telecommunications
AA	A	A	AA	19 Telecommunications
AA	A	A	AA	19 Telecommunications
AA	A	A	AA	19 Telecommunications
A	BBB	BBB	AA	7 Telecommunications
AA	A	A	AA	19 Telecommunications
A	BBB	BBB	AA	7 Telecommunications
AA	A	A	AA	19 Telecommunications
A	BBB	BBB	AA	19 Telecommunications
A	BBB	BBB	AA	19 Telecommunications
NR	BB	NR	BBB	8 Financials
NR	BBB	NR	BBB	8 Financials
NR	BB	NR	BBB	8 Financials
			NR	Financials
NR	BBB	NR	BBB	8 Financials
			NR	Financials
NR	BB	NR	BBB	8 Financials
NR	BBB	NR	BBB	8 Financials
NR	BB	NR	BBB	8 Financials
NR	NR	NR	NR	5 Financials
NR	NR	NR	NR	5 Financials
			NR	Financials
NR	NR	NR	NR	5 Financials
NR	NR	NR	NR	5 Financials
NR	NR	NR	NR	5 Financials
NR	NR	NR	NR	5 Financials
BB	BB	BB	BBB	3 Financials
BBB	BBB	BBB	BBB	3 Financials
BB	BB	BB	BBB	3 Financials
BBB	BBB	BBB	BBB	3 Financials
BB	BB	BB	BBB	3 Financials
			NR	Financials
			NR	Financials
BB	BB	BB	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials

Europe	Portugal	A	BBB	Thin	CcyGrp	Thin	CcyGrp
Europe	Portugal	A	BBB				
Europe	Portugal	A	BBB				
Europe	Portugal	A	BBB	Thin	Entity Tier	Thin	Entity Tier
Europe	Portugal	A	BBB				
Europe	Portugal	A	BBB	Thin	CcyGrp	Thin	CcyGrp
Europe	Portugal	A	BBB				
Europe	Portugal	A	BBB				
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB				
Europe	Netherlands	BBB	BBB				
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB		Thin	Thin	Thin
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB		Thin	Thin	Thin
Europe	United Kingdom	BBB	BBB		Thin	Thin	Thin
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		BB				
Europe	United Kingdom		BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB				
Europe	United Kingdom		BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	A	BBB	Thin	Thin	Thin	CcyGrp
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	A	BBB	Thin	Thin	Thin	CcyGrp
Europe	United Kingdom	A	BBB	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	A	BBB	Thin	Thin	Thin	CcyGrp
Europe	United Kingdom	A	BBB	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	A	BBB	Thin	Thin	Thin	CcyGrp
Europe	United Kingdom	A	BBB	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	A	BBB	Thin	Thin	Thin	CcyGrp
Europe	United Kingdom	A	BBB	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB				
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp
Entity Tier
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CcyGrp
Entity Tier

BRKEURMM	31-Jul-08 BRK
BRKEURMR	31-Jul-08 BRK
BRKEURXR	31-Jul-08 BRK
BRKGBPMR	31-Jul-08 BRK
BRKHKDMR	31-Jul-08 BRK
BRKJPYMR	31-Jul-08 BRK
BRKNOKMR	31-Jul-08 BRK
BRKSGDMR	31-Jul-08 BRK
BRKTWDMR	31-Jul-08 BRK
BRKUSDCR	31-Jul-08 BRK
BRKUSDMM	31-Jul-08 BRK
BRKUSDMR	31-Jul-08 BRK
BRKUSDXR	31-Jul-08 BRK
BRKZARMR	31-Jul-08 BRK
BRK-FINEURMR	31-Jul-08 BRK-FIN
BRK-FINUSDCR	31-Jul-08 BRK-FIN
BRK-FINUSDMR	31-Jul-08 BRK-FIN
BRK-FINUSDXR	31-Jul-08 BRK-FIN
BRK-GenReCorpUSDCR	31-Jul-08 BRK-GenReCorp
BRK-GenReCorpUSDMR	31-Jul-08 BRK-GenReCorp
BRK-MidAmEngyEURMM	31-Jul-08 BRK-MidAmEngy
BRK-MidAmEngyEURMR	31-Jul-08 BRK-MidAmEngy
BRK-MidAmEngyUSDMM	31-Jul-08 BRK-MidAmEngy
BRK-MidAmEngyUSDMR	31-Jul-08 BRK-MidAmEngy
BRK-MidAmEngyUSDXR	31-Jul-08 BRK-MidAmEngy
BRP-BTUSDCR	31-Jul-08 BRP-BT
BRP-BTUSDMR	31-Jul-08 BRP-BT
BRTHJPYCR	31-Jul-08 BRTH
BRTHJPYMR	31-Jul-08 BRTH
BRTHJPYXR	31-Jul-08 BRTH
BRTTEURCR	31-Jul-08 BRTT
BRTTEURMM	31-Jul-08 BRTT
BRTTEURMR	31-Jul-08 BRTT
BRTTUSDCR	31-Jul-08 BRTT
BRTTUSDMM	31-Jul-08 BRTT
BRTTUSDMR	31-Jul-08 BRTT
BRWNEUSDMR	31-Jul-08 BRWNE
BRWNEUSDXR	31-Jul-08 BRWNE
BRYBDCAUDCR	31-Jul-08 BRYBDC
BRYBDCAUDMM	31-Jul-08 BRYBDC
BRYBDCCHFCR	31-Jul-08 BRYBDC
BRYBDCCHFMM	31-Jul-08 BRYBDC
BRYBDCEURCR	31-Jul-08 BRYBDC
BRYBDCEURMM	31-Jul-08 BRYBDC
BRYBDCEURMR	31-Jul-08 BRYBDC
BRYBDCGBPCR	31-Jul-08 BRYBDC
BRYBDCGBPMM	31-Jul-08 BRYBDC
BRYBDCJPYCR	31-Jul-08 BRYBDC
BRYBDCJPYMM	31-Jul-08 BRYBDC
BRYBDCUSDCR	31-Jul-08 BRYBDC
BRYBDCUSDMM	31-Jul-08 BRYBDC
BRYBDC-BrewAUDCR	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewAUDMM	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewCHFCR	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewCHFMM	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewEURCR	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewEURMM	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewEURMR	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewGBPCR	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewGBPMM	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewGBPMR	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewJPYCR	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewJPYMM	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewSGDMM	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewUSDCR	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewUSDMM	31-Jul-08 BRYBDC-Brew
BRYBDC-BrewUSDMR	31-Jul-08 BRYBDC-Brew
BSCAUDCR	31-Jul-08 BSC
BSCAUDMR	31-Jul-08 BSC
BSCCADMR	31-Jul-08 BSC
BSCCHFMR	31-Jul-08 BSC
BSCDKKMR	31-Jul-08 BSC
BSCEURCR	31-Jul-08 BSC
BSCEURMM	31-Jul-08 BSC

Berkshire Hathaway Inc	08CAD7	SNRFOR	EUR
Berkshire Hathaway Inc	08CAD7	SNRFOR	EUR
Berkshire Hathaway Inc	08CAD7	SNRFOR	EUR
Berkshire Hathaway Inc	08CAD7	SNRFOR	GBP
Berkshire Hathaway Inc	08CAD7	SNRFOR	HKD
Berkshire Hathaway Inc	08CAD7	SNRFOR	JPY
Berkshire Hathaway Inc	08CAD7	SNRFOR	NOK
Berkshire Hathaway Inc	08CAD7	SNRFOR	SGD
Berkshire Hathaway Inc	08CAD7	SNRFOR	TWD
Berkshire Hathaway Inc	08CAD7	SNRFOR	USD
Berkshire Hathaway Inc	08CAD7	SNRFOR	USD
Berkshire Hathaway Inc	08CAD7	SNRFOR	USD
Berkshire Hathaway Inc	08CAD7	SNRFOR	USD
Berkshire Hathaway Inc	08CAD7	SNRFOR	ZAR
BERKSHIRE HATHAWAY Fin Corp	08CACA	SNRFOR	EUR
BERKSHIRE HATHAWAY Fin Corp	08CACA	SNRFOR	USD
BERKSHIRE HATHAWAY Fin Corp	08CACA	SNRFOR	USD
BERKSHIRE HATHAWAY Fin Corp	08CACA	SNRFOR	USD
Gen RE Corp	3A75B9	SNRFOR	USD
Gen RE Corp	3A75B9	SNRFOR	USD
Midamerican Engy Hldgs Co	5EEB8X	SNRFOR	EUR
Midamerican Engy Hldgs Co	5EEB8X	SNRFOR	EUR
Midamerican Engy Hldgs Co	5EEB8X	SNRFOR	USD
Midamerican Engy Hldgs Co	5EEB8X	SNRFOR	USD
Midamerican Engy Hldgs Co	5EEB8X	SNRFOR	USD
Brasil Telecom SA	PQ9C89	SNRFOR	USD
Brasil Telecom SA	PQ9C89	SNRFOR	USD
Brother Inds Ltd	JJ4AC8	SNRFOR	JPY
Brother Inds Ltd	JJ4AC8	SNRFOR	JPY
Brother Inds Ltd	JJ4AC8	SNRFOR	JPY
BELGACOM	BC1455	SNRFOR	EUR
BELGACOM	BC1455	SNRFOR	EUR
BELGACOM	BC1455	SNRFOR	EUR
BELGACOM	BC1455	SNRFOR	USD
BELGACOM	BC1455	SNRFOR	USD
BELGACOM	BC1455	SNRFOR	USD
Brandywine Rlty Tr	1B589E	SNRFOR	USD
Brandywine Rlty Tr	1B589E	SNRFOR	USD
Carlsberg A S	KN9C8A	SNRFOR	AUD
Carlsberg A S	KN9C8A	SNRFOR	AUD
Carlsberg A S	KN9C8A	SNRFOR	CHF
Carlsberg A S	KN9C8A	SNRFOR	CHF
Carlsberg A S	KN9C8A	SNRFOR	EUR
Carlsberg A S	KN9C8A	SNRFOR	EUR
Carlsberg A S	KN9C8A	SNRFOR	EUR
Carlsberg A S	KN9C8A	SNRFOR	GBP
Carlsberg A S	KN9C8A	SNRFOR	GBP
Carlsberg A S	KN9C8A	SNRFOR	JPY
Carlsberg A S	KN9C8A	SNRFOR	JPY
Carlsberg A S	KN9C8A	SNRFOR	USD
Carlsberg A S	KN9C8A	SNRFOR	USD
Carlsberg Breweries A S	KN9C8H	SNRFOR	AUD
Carlsberg Breweries A S	KN9C8H	SNRFOR	AUD
Carlsberg Breweries A S	KN9C8H	SNRFOR	CHF
Carlsberg Breweries A S	KN9C8H	SNRFOR	CHF
Carlsberg Breweries A S	KN9C8H	SNRFOR	EUR
Carlsberg Breweries A S	KN9C8H	SNRFOR	EUR
Carlsberg Breweries A S	KN9C8H	SNRFOR	EUR
Carlsberg Breweries A S	KN9C8H	SNRFOR	GBP
Carlsberg Breweries A S	KN9C8H	SNRFOR	GBP
Carlsberg Breweries A S	KN9C8H	SNRFOR	GBP
Carlsberg Breweries A S	KN9C8H	SNRFOR	JPY
Carlsberg Breweries A S	KN9C8H	SNRFOR	JPY
Carlsberg Breweries A S	KN9C8H	SNRFOR	SGD
Carlsberg Breweries A S	KN9C8H	SNRFOR	USD
Carlsberg Breweries A S	KN9C8H	SNRFOR	USD
Carlsberg Breweries A S	KN9C8H	SNRFOR	USD
Bear Stearns Cos Inc	07AC92	SNRFOR	AUD
Bear Stearns Cos Inc	07AC92	SNRFOR	AUD
Bear Stearns Cos Inc	07AC92	SNRFOR	CAD
Bear Stearns Cos Inc	07AC92	SNRFOR	CHF
Bear Stearns Cos Inc	07AC92	SNRFOR	DKK
Bear Stearns Cos Inc	07AC92	SNRFOR	EUR
Bear Stearns Cos Inc	07AC92	SNRFOR	EUR

MM	Composite	0.007074295	0.007642692	0.008469758	0.009185519	0.00970531	0.010333178
MR	Composite	0.007000605	0.007563081	0.008381531	0.009085667	0.009601297	0.010225541
XR	Composite	0.67%	0.73%	0.81%	0.88%	0.93%	0.98%
MR	Composite	0.70%	0.76%	0.84%	0.91%	0.96%	1.02%
MR	Composite	0.70%	0.76%	0.84%	0.91%	0.96%	1.02%
MR	Composite	0.70%	0.76%	0.84%	0.91%	0.95%	1.02%
MR	Composite	0.70%	0.76%	0.84%	0.91%	0.96%	1.02%
MR	Composite	0.70%	0.76%	0.84%	0.91%	0.96%	1.02%
MR	Composite	0.70%	0.76%	0.84%	0.91%	0.96%	1.02%
CR	Composite	0.007369058	0.007961138	0.008822665	0.009568249	0.010109697	0.010763727
MM	Composite	0.71%	0.76%	0.85%	0.92%	0.97%	1.03%
MR	Composite	0.70%	0.76%	0.84%	0.91%	0.96%	1.02%
XR	Composite	0.67%	0.73%	0.81%	0.88%	0.93%	0.98%
MR	Composite	0.007000605	0.007563081	0.008381531	0.009085667	0.009601297	0.010225541
MR	Composite	0.71%	0.71%	0.89%	0.91%	1.06%	1.07%
CR	Composite	0.71%	0.71%	0.89%	0.91%	1.06%	1.07%
MR	Composite	0.71%	0.71%	0.89%	0.91%	1.06%	1.07%
XR	Composite						
CR	Composite						
MR	Composite	0.0027	0.0027	0.0027	0.0027	0.0027	0.0027
MM	Composite						
MR	Composite	0.15%	0.15%	0.15%	0.22%	0.28%	0.75%
MM	Composite						
MR	Composite	0.15%	0.15%	0.15%	0.22%	0.28%	0.75%
XR	Composite	0.15%	0.15%	0.15%	0.22%	0.28%	0.75%
CR	Composite	1.89%	1.89%	1.89%	1.89%	1.89%	1.89%
MR	Composite	1.89%	1.89%	1.89%	1.89%	1.89%	1.89%
CR	Composite	0.14%	0.14%	0.22%	0.26%	0.31%	0.36%
MR	Composite						
XR	Composite	0.14%	0.14%	0.22%	0.20%	0.24%	0.28%
CR	Composite	0.16%	0.18%	0.25%	0.36%	0.43%	0.48%
MM	Composite	0.15%	0.18%	0.24%	0.35%	0.41%	0.46%
MR	Composite						
CR	Composite	0.001596944	0.001824618	0.002529306	0.003606042	0.004308872	0.004753271
MM	Composite	0.001525195	0.001751633	0.002428133	0.0034618	0.004136517	0.00456314
MR	Composite						
MR	Composite	2.80%	2.81%	2.94%	3.08%	3.29%	3.29%
XR	Composite	2.80%	2.81%	2.94%	3.08%	3.17%	3.16%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.75%	0.75%	0.97%	1.18%	1.44%	1.46%
MM	Composite	0.0075105	0.0075105	0.009677	0.0118155	0.013856236	0.0145975
MR	Composite						
CR	Composite						
MM	Composite	0.75%	0.75%	0.97%	1.18%	1.39%	1.46%
CR	Composite						
MM	Composite						
CR	Composite	0.75%	0.75%	0.97%	1.18%	1.44%	1.46%
MM	Composite	0.0075105	0.0075105	0.009677	0.0118155	0.013856236	0.0145975
CR	Composite	0.60%	0.70%	0.93%	1.14%	1.30%	1.45%
MM	Composite	0.60%	0.70%	0.93%	1.14%	1.30%	1.45%
CR	Composite	0.62%	0.73%	0.96%	1.19%	1.35%	1.51%
MM	Composite	0.59%	0.70%	0.93%	1.14%	1.30%	1.45%
CR	Composite	0.006174313	0.007292167	0.009646001	0.011898203	0.013489799	0.01506266
MM	Composite	0.59%	0.70%	0.93%	1.14%	1.30%	1.45%
MR	Composite						
CR	Composite	0.62%	0.73%	0.96%	1.19%	1.35%	1.51%
MM	Composite	0.59%	0.70%	0.93%	1.14%	1.30%	1.45%
MR	Composite						
CR	Composite	0.60%	0.70%	0.93%	1.14%	1.30%	1.45%
MM	Composite	0.60%	0.70%	0.93%	1.14%	1.30%	1.45%
MM	Composite	0.59%	0.70%	0.93%	1.14%	1.30%	1.45%
CR	Composite	0.62%	0.73%	0.96%	1.19%	1.35%	1.51%
MM	Composite	0.59%	0.70%	0.93%	1.14%	1.30%	1.45%
MR	Composite						
CR	Composite	0.78%	0.73%	0.84%	0.90%	0.96%	1.02%
MR	Composite	0.74%	0.73%	0.80%	0.85%	0.91%	0.97%
MR	Composite	0.69%	0.73%	0.80%	0.85%	0.93%	0.97%
MR	Composite	0.69%	0.73%	0.80%	0.85%	0.93%	0.97%
MR	Composite	0.69%	0.73%	0.80%	0.85%	0.93%	0.97%
CR	Composite	0.71%	0.77%	0.84%	0.89%	0.98%	1.02%
MM	Composite	0.68%	0.74%	0.80%	0.86%	0.94%	0.98%

1.06%	0.010956621	0.010955789	0.011690779	0.011604211	0.4 BBB	A
1.05%	0.010842489	0.010841667	0.011569	0.011483333	0.4 A	AA
1.01%	1.04%	1.04%	1.11%	1.11%	0.4 BBB	A
1.05%	1.08%	1.08%	1.16%	1.15%	0.4 A	AA
1.05%	1.08%	1.08%	1.16%	1.15%	0.4 A	AA
1.04%	1.08%	1.08%	1.14%	1.15%	0.4 BB	BBB
1.05%	1.08%	1.08%	1.16%	1.15%	0.4 A	AA
1.05%	1.08%	1.08%	1.16%	1.15%	0.4 A	AA
1.05%	1.08%	1.08%	1.16%	1.15%	0.4 A	AA
1.11%	0.011413147	0.011412281	0.012177895	0.012087719	0.4 BBB	A
1.06%	1.10%	1.10%	1.17%	1.16%	0.4 BBB	A
1.05%	1.08%	1.08%	1.16%	1.15%	0.4 A	AA
1.01%	1.04%	1.04%	1.11%	1.11%	0.4 BBB	A
1.05%	0.010842489	0.010841667	0.011569	0.011483333	0.4 A	AA
1.08%	1.14%	1.14%	1.14%	1.14%	0.4	NR
1.14%	1.20%	1.20%	1.20%	1.20%	0.4	NR
1.08%	1.14%	1.14%	1.14%	1.14%	0.4	NR
					0.4	
					0.4	
0.0027	0.0027	0.0027	0.0027	0.0027	0.4	
					0.4	
0.43%	0.53%	0.53%	0.53%	0.81%	0.4	
					0.4	
0.43%	0.53%	0.53%	0.53%	0.81%	0.4	
0.43%	0.53%	0.53%	0.53%	0.81%	0.4	
1.89%	1.89%	1.99%	2.05%	2.05%	0.45	
1.89%	1.89%	1.99%	2.05%	2.05%	0.45	
0.41%	0.43%	0.43%	0.43%	0.43%	0.375	NR
					0.375	
0.41%	0.43%	0.43%	0.43%	0.43%	0.375	NR
0.54%	0.65%	0.66%	0.83%	0.87%	0.4125 BB	BB
0.52%	0.62%	0.66%	0.83%	0.87%	0.4 BBB	BBB
					0.4125	
0.54%	0.006466927	0.0065839	0.00825	0.0087	0.4125 BB	BB
0.52%	0.00620825	0.0065839	0.00825	0.0087	0.4 BBB	BBB
					0.4125	
2.89%	2.89%	2.89%	2.89%	2.89%	0.4 NR	NR
2.89%	2.89%	2.89%	2.89%	2.89%	0.4 NR	NR
					0.358333333	
					0.358333333	
					0.358333333	
					0.4	
1.53%	1.60%	1.60%	1.60%	1.60%	0.358333333	NR
1.53%	0.0160195	0.0160195	0.0160195	0.0160195	0.4	NR
					0.358333333	
					0.358333333	
1.53%	1.60%	1.60%	1.60%	1.60%	0.4	NR
					0.358333333	
					0.358333333	
1.53%	1.60%	1.60%	1.60%	1.60%	0.358333333	NR
1.53%	0.0160195	0.0160195	0.0160195	0.0160195	0.4	NR
1.50%	1.55%	1.70%	1.70%	1.94%	0.4 BB	BBB
1.50%	1.55%	1.70%	1.70%	1.94%	0.4 BB	BBB
1.56%	1.62%	1.76%	1.70%	1.94%	0.4 BBB	A
1.50%	1.55%	1.68%	1.70%	1.94%	0.4 A	AA
1.56%	0.016192744	0.017618884	0.017028679	0.019416034	0.4 BBB	A
1.50%	1.55%	1.68%	1.70%	1.94%	0.4 A	AA
					0.4	
1.56%	1.62%	1.76%	1.70%	1.94%	0.4 BBB	A
1.50%	1.55%	1.68%	1.70%	1.94%	0.4 A	AA
					0.4	
1.50%	1.55%	1.70%	1.70%	1.94%	0.4 BB	BBB
1.50%	1.55%	1.70%	1.70%	1.94%	0.4 BB	BBB
1.50%	1.55%	1.68%	1.70%	1.94%	0.4 A	AA
1.56%	1.62%	1.76%	1.70%	1.94%	0.4 BBB	A
1.50%	1.55%	1.68%	1.70%	1.94%	0.4 A	AA
					0.4	
1.02%	1.03%	0.91%	0.91%	0.91%	0.4 BBB	BBB
0.97%	0.98%	0.91%	0.91%	0.91%	0.4 A	BBB
0.97%	0.99%	0.91%	0.91%	0.91%	0.4 A	AA
0.97%	0.99%	0.91%	0.91%	0.91%	0.4 A	AA
0.97%	0.99%	0.91%	0.91%	0.91%	0.4 A	AA
1.03%	1.03%	0.91%	0.91%	0.91%	0.4 A	A
0.99%	0.99%	0.91%	0.91%	0.91%	0.4 A	A

A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
NR	NR	NR	NR	A	A
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	A	A
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
					NR
					NR
NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
B	BB	BBB	BB	BB	B
A	BBB	A	BBB	BBB	BB
B	BB	BBB	BB	BB	B
A	BBB	A	BBB	BBB	BB
NR	NR	BB	BB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	B	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	B	NR	NR	NR
NR	NR	BB	NR	NR	NR
BBB	BB	BB	BB	BBB	BBB
BBB	BB	BB	BB	BBB	BBB
A	BBB	BBB	BBB	A	A
AA	A	A	A	AA	AA
A	BBB	BBB	BBB	A	A
AA	A	A	A	AA	AA
A	BBB	BBB	BBB	A	A
AA	A	A	A	AA	AA
BBB	BB	BB	BB	BBB	BBB
BBB	BB	BB	BB	BBB	BBB
AA	A	A	A	AA	AA
A	BBB	BBB	BBB	A	A
AA	A	A	A	AA	AA
BBB	BBB	A	A	BBB	BBB
A	A	AA	AA	A	A
AA	AA	AAA	AAA	AA	AA
AA	AA	AAA	AAA	AA	AA
AA	AA	AAA	AAA	AA	AA
A	A	AA	AA	A	A
A	A	AA	AA	A	A

BBB	BBB	BBB	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
BB	BB	BB	A	3 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials
A	A	A	AA	12 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Utilities
		NR	NR	2 Utilities
			NR	Utilities
		NR	NR	2 Utilities
		NR	NR	2 Utilities
NR	NR		NR	Telecommunications
NR	NR		NR	Telecommunications
			NR	3 Technology
			NR	Technology
			NR	4 Technology
NR	NR	NR	BBB	5 Telecommunications
NR	NR	NR	BBB	5 Telecommunications
			NR	Telecommunications
NR	NR	NR	BBB	5 Telecommunications
NR	NR	NR	BBB	5 Telecommunications
			NR	Telecommunications
			NR	3 Financials
			NR	3 Financials
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BB	NR	NR	A	4 Consumer Goods
BB	NR	NR	A	4 Consumer Goods
BBB	NR	NR	A	4 Consumer Goods
A	NR	NR	A	4 Consumer Goods
BBB	NR	NR	A	4 Consumer Goods
A	NR	NR	A	4 Consumer Goods
			NR	Consumer Goods
BBB	NR	NR	A	4 Consumer Goods
A	NR	NR	A	4 Consumer Goods
			NR	Consumer Goods
BB	NR	NR	A	4 Consumer Goods
BB	NR	NR	A	4 Consumer Goods
A	NR	NR	A	4 Consumer Goods
BBB	NR	NR	A	4 Consumer Goods
A	NR	NR	A	4 Consumer Goods
			NR	Consumer Goods
NR			A	6 Financials
NR			A	6 Financials
NR			AA	15 Financials
NR			AA	15 Financials
NR			AA	15 Financials
NR			AA	16 Financials
NR			AA	16 Financials

N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB			Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB			Thin	Thin
N.Amer	United States	BBB	BBB			Thin	Thin
Lat.Amer	Brazil		BB				
Lat.Amer	Brazil		BB				
Asia	Japan	BBB	A		Thin	Thin	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A		Thin	Thin	DocAdj
Europe	Belgium	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Belgium	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A				
Europe	Belgium	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Belgium	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A				
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Denmark		BBB				
Europe	Denmark		BBB				
Europe	Denmark		BBB				
Europe	Denmark		BBB				
Europe	Denmark		BBB		Thin	Thin	Thin
Europe	Denmark		BBB		Thin	Thin	Thin
Europe	Denmark		BBB				
Europe	Denmark		BBB				
Europe	Denmark		BBB		Thin	Thin	Thin
Europe	Denmark		BBB				
Europe	Denmark		BBB				
Europe	Denmark		BBB		Thin	Thin	Thin
Europe	Denmark		BBB		Thin	Thin	Thin
Europe	Denmark		BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark		BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark		BBB				
Europe	Denmark		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark		BBB				
Europe	Denmark		BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark		BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark		BBB				
N.Amer	United States	AA	AA	DocAdj	Entity Tier	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	CcyGrp	CcyGrp			
Thin	Thin	DocAdj	DocAdj			
Thin	Thin	CcyGrp	CcyGrp			

	Thin					
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
			Thin	Thin	Thin	
			Thin	Thin	Thin	
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			

DocAdj	Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin			

DocAdj	Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
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BSCEURMR	31-Jul-08 BSC
BSCEURXR	31-Jul-08 BSC
BSCGBPMM	31-Jul-08 BSC
BSCGBPMR	31-Jul-08 BSC
BSCHKDMR	31-Jul-08 BSC
BSCJPYCR	31-Jul-08 BSC
BSCJPYMR	31-Jul-08 BSC
BSCSEKMR	31-Jul-08 BSC
BSCSGDMR	31-Jul-08 BSC
BSCTWDCR	31-Jul-08 BSC
BSCTWDMR	31-Jul-08 BSC
BSCUSDCR	31-Jul-08 BSC
BSCUSDMM	31-Jul-08 BSC
BSCUSDMR	31-Jul-08 BSC
BSCUSDXR	31-Jul-08 BSC
BSCZARMR	31-Jul-08 BSC
BSCAUDCR	31-Jul-08 BSC
BSCAUDMR	31-Jul-08 BSC
BSCGBPMR	31-Jul-08 BSC
BSCUSDCR	31-Jul-08 BSC
BSCUSDMR	31-Jul-08 BSC
BSCUSDXR	31-Jul-08 BSC
BSLFINEURCR	31-Jul-08 BSLFIN
BSLFINEURMM	31-Jul-08 BSLFIN
BSLFINEURMR	31-Jul-08 BSLFIN
BSLFINUSDCR	31-Jul-08 BSLFIN
BSLFINUSDMM	31-Jul-08 BSLFIN
BSLFINUSDMR	31-Jul-08 BSLFIN
BSNSAAUDMM	31-Jul-08 BSNSA
BSNSACADMM	31-Jul-08 BSNSA
BSNSACHFCR	31-Jul-08 BSNSA
BSNSACHFMM	31-Jul-08 BSNSA
BSNSAEURCR	31-Jul-08 BSNSA
BSNSAEURMM	31-Jul-08 BSNSA
BSNSAEURMR	31-Jul-08 BSNSA
BSNSAGBPMM	31-Jul-08 BSNSA
BSNSAHKDMM	31-Jul-08 BSNSA
BSNSAJPYCR	31-Jul-08 BSNSA
BSNSAJPYMM	31-Jul-08 BSNSA
BSNSASEKMM	31-Jul-08 BSNSA
BSNSASGDMM	31-Jul-08 BSNSA
BSNSAUSDCR	31-Jul-08 BSNSA
BSNSAUSDMM	31-Jul-08 BSNSA
BSNSAUSDMR	31-Jul-08 BSNSA
BSNSAZARMM	31-Jul-08 BSNSA
BSNZPMEURCR	31-Jul-08 BSNZPM
BSNZPMEURMM	31-Jul-08 BSNZPM
BSNZPMUSDCR	31-Jul-08 BSNZPM
BSNZPMUSDMM	31-Jul-08 BSNZPM
BSNZPMUSDMR	31-Jul-08 BSNZPM
BSTONEEURCR	31-Jul-08 BSTONE
BSTONEEURMM	31-Jul-08 BSTONE
BSTONEJPYCR	31-Jul-08 BSTONE
BSTONEJPYMM	31-Jul-08 BSTONE
BSTONEJPYMR	31-Jul-08 BSTONE
BSTONEJPYXR	31-Jul-08 BSTONE
BSTONEUSDCR	31-Jul-08 BSTONE
BSTONEUSDMM	31-Jul-08 BSTONE
BSTONEUSDMR	31-Jul-08 BSTONE
BSXAUDMR	31-Jul-08 BSX
BSXAUDXR	31-Jul-08 BSX
BSXCADMR	31-Jul-08 BSX
BSXCHFMR	31-Jul-08 BSX
BSXEURCR	31-Jul-08 BSX
BSXEURMM	31-Jul-08 BSX
BSXEURMR	31-Jul-08 BSX
BSXEURXR	31-Jul-08 BSX
BSXGBPMR	31-Jul-08 BSX
BSXHKDMR	31-Jul-08 BSX
BSXJPYMR	31-Jul-08 BSX
BSXNOKMR	31-Jul-08 BSX
BSXSGDMR	31-Jul-08 BSX
BSXTWDMR	31-Jul-08 BSX
BSXUSDCR	31-Jul-08 BSX

Bear Stearns Cos Inc	07AC92	SNRFOR	EUR
Bear Stearns Cos Inc	07AC92	SNRFOR	EUR
Bear Stearns Cos Inc	07AC92	SNRFOR	GBP
Bear Stearns Cos Inc	07AC92	SNRFOR	GBP
Bear Stearns Cos Inc	07AC92	SNRFOR	HKD
Bear Stearns Cos Inc	07AC92	SNRFOR	JPY
Bear Stearns Cos Inc	07AC92	SNRFOR	JPY
Bear Stearns Cos Inc	07AC92	SNRFOR	SEK
Bear Stearns Cos Inc	07AC92	SNRFOR	SGD
Bear Stearns Cos Inc	07AC92	SNRFOR	TWD
Bear Stearns Cos Inc	07AC92	SNRFOR	TWD
Bear Stearns Cos Inc	07AC92	SNRFOR	USD
Bear Stearns Cos Inc	07AC92	SNRFOR	USD
Bear Stearns Cos Inc	07AC92	SNRFOR	USD
Bear Stearns Cos Inc	07AC92	SNRFOR	USD
Bear Stearns Cos Inc	07AC92	SNRFOR	ZAR
Bear Stearns Cos Inc	07AC92	SUBLT2	AUD
Bear Stearns Cos Inc	07AC92	SUBLT2	AUD
Bear Stearns Cos Inc	07AC92	SUBLT2	GBP
Bear Stearns Cos Inc	07AC92	SUBLT2	USD
Bear Stearns Cos Inc	07AC92	SUBLT2	USD
Bear Stearns Cos Inc	07AC92	SUBLT2	USD
BASELL Fin USA INC	06FHAH	SNRFOR	EUR
BASELL Fin USA INC	06FHAH	SNRFOR	EUR
BASELL Fin USA INC	06FHAH	SNRFOR	EUR
BASELL Fin USA INC	06FHAH	SNRFOR	USD
BASELL Fin USA INC	06FHAH	SNRFOR	USD
BASELL Fin USA INC	06FHAH	SNRFOR	USD
Groupe Danone	3CID8D	SNRFOR	AUD
Groupe Danone	3CID8D	SNRFOR	CAD
Groupe Danone	3CID8D	SNRFOR	CHF
Groupe Danone	3CID8D	SNRFOR	CHF
Groupe Danone	3CID8D	SNRFOR	EUR
Groupe Danone	3CID8D	SNRFOR	EUR
Groupe Danone	3CID8D	SNRFOR	EUR
Groupe Danone	3CID8D	SNRFOR	GBP
Groupe Danone	3CID8D	SNRFOR	HKD
Groupe Danone	3CID8D	SNRFOR	JPY
Groupe Danone	3CID8D	SNRFOR	JPY
Groupe Danone	3CID8D	SNRFOR	SEK
Groupe Danone	3CID8D	SNRFOR	SGD
Groupe Danone	3CID8D	SNRFOR	USD
Groupe Danone	3CID8D	SNRFOR	USD
Groupe Danone	3CID8D	SNRFOR	USD
Groupe Danone	3CID8D	SNRFOR	ZAR
Bangko Sentral ng Pilipinas	05EHHA	SNRFOR	EUR
Bangko Sentral ng Pilipinas	05EHHA	SNRFOR	EUR
Bangko Sentral ng Pilipinas	05EHHA	SNRFOR	USD
Bangko Sentral ng Pilipinas	05EHHA	SNRFOR	USD
Bangko Sentral ng Pilipinas	05EHHA	SNRFOR	USD
Bridgestone Corp	118C85	SNRFOR	EUR
Bridgestone Corp	118C85	SNRFOR	EUR
Bridgestone Corp	118C85	SNRFOR	JPY
Bridgestone Corp	118C85	SNRFOR	JPY
Bridgestone Corp	118C85	SNRFOR	JPY
Bridgestone Corp	118C85	SNRFOR	JPY
Bridgestone Corp	118C85	SNRFOR	USD
Bridgestone Corp	118C85	SNRFOR	USD
Bridgestone Corp	118C85	SNRFOR	USD
Boston Scientific Corp	1B124A	SNRFOR	AUD
Boston Scientific Corp	1B124A	SNRFOR	AUD
Boston Scientific Corp	1B124A	SNRFOR	CAD
Boston Scientific Corp	1B124A	SNRFOR	CHF
Boston Scientific Corp	1B124A	SNRFOR	EUR
Boston Scientific Corp	1B124A	SNRFOR	EUR
Boston Scientific Corp	1B124A	SNRFOR	EUR
Boston Scientific Corp	1B124A	SNRFOR	EUR
Boston Scientific Corp	1B124A	SNRFOR	GBP
Boston Scientific Corp	1B124A	SNRFOR	HKD
Boston Scientific Corp	1B124A	SNRFOR	JPY
Boston Scientific Corp	1B124A	SNRFOR	NOK
Boston Scientific Corp	1B124A	SNRFOR	SGD
Boston Scientific Corp	1B124A	SNRFOR	TWD
Boston Scientific Corp	1B124A	SNRFOR	USD

MR	Composite	0.69%	0.73%	0.80%	0.85%	0.93%	0.97%
XR	Composite						
MM	Composite	0.68%	0.74%	0.80%	0.86%	0.94%	0.98%
MR	Composite	0.69%	0.73%	0.80%	0.85%	0.93%	0.97%
MR	Composite	0.00685693	0.007330247	0.007975997	0.008469845	0.009266565	0.009712255
CR	Composite						
MR	Composite	0.76%	0.74%	0.80%	0.85%	0.90%	0.97%
MR	Composite	0.00685693	0.007330247	0.007975997	0.008469845	0.009266565	0.009712255
MR	Composite	0.00685693	0.007330247	0.007975997	0.008469845	0.009266565	0.009712255
CR	Composite	0.71%	0.77%	0.84%	0.89%	0.98%	1.02%
MR	Composite	0.69%	0.73%	0.80%	0.85%	0.93%	0.97%
CR	Composite	0.007127482	0.007665834	0.008351612	0.008928255	0.00975434	0.01024703
MM	Composite						
MR	Composite	0.69%	0.73%	0.80%	0.85%	0.93%	0.97%
XR	Composite	0.65%	0.70%	0.76%	0.82%	0.89%	0.94%
MR	Composite	0.69%	0.73%	0.80%	0.85%	0.93%	0.97%
CR	Composite	0.0115	0.0115	0.0121	0.01305	0.014033333	0.014337126
MR	Composite	1.15%	1.15%	1.21%	1.31%	1.40%	1.43%
MR	Composite	1.15%	1.15%	1.21%	1.31%	1.40%	1.43%
CR	Composite						
MR	Composite	1.15%	1.15%	1.21%	1.31%	1.40%	1.43%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
MM	Composite	0.25%	0.26%	0.34%	0.41%	0.46%	0.53%
MM	Composite	0.25%	0.25%	0.34%	0.41%	0.46%	0.53%
CR	Composite	0.26%	0.27%	0.35%	0.41%	0.48%	0.55%
MM	Composite	0.25%	0.25%	0.34%	0.41%	0.46%	0.53%
CR	Composite	0.26%	0.27%	0.35%	0.41%	0.48%	0.55%
MM	Composite	0.25%	0.25%	0.34%	0.41%	0.46%	0.53%
MR	Composite	0.25%	0.25%	0.34%	0.40%	0.46%	0.52%
MM	Composite	0.25%	0.25%	0.34%	0.41%	0.46%	0.53%
MM	Composite	0.25%	0.25%	0.34%	0.41%	0.46%	0.53%
CR	Composite	0.25%	0.26%	0.34%	0.41%	0.46%	0.53%
MM	Composite	0.25%	0.26%	0.34%	0.41%	0.46%	0.53%
MM	Composite	0.25%	0.25%	0.34%	0.41%	0.46%	0.53%
MM	Composite	0.25%	0.25%	0.34%	0.41%	0.46%	0.53%
CR	Composite	0.26%	0.27%	0.35%	0.41%	0.48%	0.55%
MM	Composite	0.25%	0.25%	0.34%	0.41%	0.46%	0.53%
MR	Composite	0.002469629	0.002505142	0.003359818	0.004036754	0.004575084	0.005186527
MM	Composite	0.25%	0.25%	0.34%	0.41%	0.46%	0.53%
CR	Composite						
MM	Composite						
CR	Composite	0.65%	0.77%	1.20%	1.68%	1.96%	2.29%
MM	Composite						
MR	Composite						
CR	Composite	0.000895333	0.001180225	0.001855231	0.002276128	0.002695549	0.003013042
MM	Composite	0.09%	0.12%	0.18%	0.22%	0.26%	0.29%
CR	Composite	0.09%	0.12%	0.18%	0.23%	0.27%	0.31%
MM	Composite	0.09%	0.12%	0.18%	0.22%	0.26%	0.30%
MR	Composite	0.09%	0.12%	0.18%	0.22%	0.26%	0.29%
XR	Composite	0.07%	0.09%	0.14%	0.17%	0.20%	0.23%
CR	Composite	0.09%	0.12%	0.19%	0.23%	0.27%	0.30%
MM	Composite	0.09%	0.12%	0.18%	0.22%	0.26%	0.29%
MR	Composite	0.000850567	0.001180225	0.001762469	0.002162322	0.002560772	0.00286239
MR	Composite	1.25%	1.23%	1.30%	1.41%	1.43%	1.48%
XR	Composite						
MR	Composite	1.25%	1.24%	1.34%	1.40%	1.43%	1.49%
MR	Composite	1.25%	1.24%	1.34%	1.40%	1.43%	1.49%
CR	Composite	1.31%	1.30%	1.41%	1.50%	1.51%	1.58%
MM	Composite						
MR	Composite	1.25%	1.24%	1.34%	1.40%	1.43%	1.49%
XR	Composite	1.20%	1.19%	1.29%	1.43%	1.38%	1.45%
MR	Composite						
MR	Composite	0.012473667	0.012397963	0.013414458	0.014037462	0.014255142	0.0148745
MR	Composite	1.25%	1.23%	1.30%	1.41%	1.43%	1.48%
MR	Composite	1.25%	1.24%	1.34%	1.40%	1.43%	1.49%
MR	Composite	1.25%	1.24%	1.34%	1.40%	1.43%	1.49%
MR	Composite						
CR	Composite	1.31%	1.30%	1.41%	1.50%	1.51%	1.58%

0.97%	0.99%	0.91%	0.91%	0.91%	0.4 A	AA
					0.4	
0.99%	0.99%	0.91%	0.91%	0.91%	0.4 A	A
0.97%	0.99%	0.91%	0.91%	0.91%	0.4 A	AA
0.97%	0.009869552	0.009069827	0.009069827	0.009069827	0.4 A	AA
					0.4	
0.97%	0.98%	0.91%	0.91%	0.91%	0.4 A	A
0.97%	0.009869552	0.009069827	0.009069827	0.009069827	0.4 A	AA
0.97%	0.009869552	0.009069827	0.009069827	0.009069827	0.4 A	AA
1.03%	1.03%	0.91%	0.91%	0.91%	0.4 A	A
0.97%	0.99%	0.91%	0.91%	0.91%	0.4 A	AA
1.03%	0.010281522	0.009069827	0.009069827	0.009069827	0.4 A	A
					0.4	
0.97%	0.99%	0.91%	0.91%	0.91%	0.4 A	AA
0.94%	0.94%	0.91%	0.91%	0.91%	0.4 A	A
0.97%	0.99%	0.91%	0.91%	0.91%	0.4 A	AA
1.41%	0.014370259	0.014370259	0.014370259	0.014370259	0.4	NR
1.41%	1.44%	1.44%	1.44%	1.44%	0.4	NR
1.41%	1.44%	1.44%	1.44%	1.44%	0.4	NR
					0.4	
1.41%	1.44%	1.44%	1.44%	1.44%	0.4	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.57%	0.63%	0.68%	0.77%	0.72%	0.38909091 BB	BBB
0.57%	0.62%	0.68%	0.76%	0.72%	0.4 A	AA
0.61%	0.66%	0.71%	0.79%	0.72%	0.380000002 BBB	A
0.57%	0.62%	0.68%	0.76%	0.72%	0.4 A	AA
0.61%	0.66%	0.71%	0.79%	0.72%	0.380000002 BBB	A
0.57%	0.62%	0.68%	0.76%	0.72%	0.4 A	AA
0.56%	0.62%	0.67%	0.75%	0.72%	0.38909091 BBB	A
0.57%	0.62%	0.68%	0.76%	0.72%	0.4 A	AA
0.57%	0.62%	0.68%	0.76%	0.72%	0.4 A	AA
0.57%	0.63%	0.68%	0.77%	0.72%	0.38909091 BB	BBB
0.57%	0.63%	0.68%	0.77%	0.72%	0.4 BB	BBB
0.57%	0.62%	0.68%	0.76%	0.72%	0.4 A	AA
0.57%	0.62%	0.68%	0.76%	0.72%	0.4 A	AA
0.61%	0.66%	0.71%	0.79%	0.72%	0.380000002 BBB	A
0.57%	0.62%	0.68%	0.76%	0.72%	0.4 A	AA
0.56%	0.006191714	0.006745325	0.007518198	0.007188333	0.38909091 BBB	A
0.57%	0.62%	0.68%	0.76%	0.72%	0.4 A	AA
					0.25	
					0.25	
2.49%	2.83%	3.02%	3.27%	3.32%	0.25 NR	NR
					0.25	
					0.25	
0.35%	0.004400914	0.004508333	0.004512167	0.004945	0.35 A	BB
0.34%	0.42%	0.45%	0.45%	0.49%	0.355555556 BBB	BB
0.35%	0.43%	0.45%	0.45%	0.49%	0.35 A	A
0.35%	0.42%	0.45%	0.45%	0.49%	BBB	BBB
0.34%	0.42%	0.45%	0.45%	0.49%	0.355555556 BBB	BBB
0.27%	0.33%	0.45%	0.45%	0.49%	0.355555556 BBB	BBB
0.35%	0.44%	0.45%	0.45%	0.49%	0.35 A	BB
0.34%	0.42%	0.45%	0.45%	0.49%	0.355555556 BBB	BB
0.33%	0.004180869	0.004508333	0.004512167	0.004945	0.355555556 BBB	BB
1.45%	1.46%	1.83%	1.92%	1.99%	0.4 BB	BBB
					0.4	
1.46%	1.47%	1.83%	1.94%	1.99%	0.4 A	AA
1.46%	1.47%	1.83%	1.94%	1.99%	0.4 A	AA
1.53%	1.54%	1.83%	2.04%	1.99%	0.4 BBB	A
					0.4	
1.46%	1.47%	1.83%	1.94%	1.99%	0.4 A	AA
1.38%	1.37%	1.83%	1.87%	1.99%	0.4 BBB	A
					0.4	
1.46%	0.014672011	0.01828975	0.019387333	0.01994475	0.4 A	AA
1.45%	1.46%	1.83%	1.92%	1.99%	0.4 BB	BBB
1.46%	1.47%	1.83%	1.94%	1.99%	0.4 A	AA
1.46%	1.47%	1.83%	1.94%	1.99%	0.4 A	AA
					0.4	
1.53%	1.54%	1.83%	2.04%	1.99%	0.4 BBB	A

AA	AA	AAA	AAA	AA	AA
A	A	AA	AA	A	A
AA	AA	AAA	AAA	AA	AA
AA	AA	AAA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AAA	AA	AA
AA	AA	AAA	AAA	AA	AA
A	A	AA	AA	A	A
AA	AA	AAA	AAA	AA	AA
A	A	AA	AA	A	A
AA	AA	AAA	AAA	AA	AA
NR	NR	BB	B	NR	B
NR	NR	BB	B	NR	B
NR	NR	A	BBB	NR	BBB
NR	NR	A	BBB	NR	BBB

BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A

NR			AA	15 Financials
			NR	Financials
NR			AA	16 Financials
NR			AA	15 Financials
NR			AA	15 Financials
			NR	Financials
NR			A	5 Financials
NR			AA	15 Financials
NR			AA	15 Financials
NR			AA	16 Financials
NR			AA	15 Financials
NR			AA	16 Financials
			NR	Financials
NR			AA	15 Financials
NR			AA	16 Financials
NR			AA	15 Financials
			NR	4 Financials
			NR	4 Financials
			NR	4 Financials
			NR	Financials
			NR	4 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BB	NR	AA	10 Consumer Goods
A	A	NR	AA	9 Consumer Goods
BBB	BBB	NR	A	4 Consumer Goods
A	A	NR	AA	9 Consumer Goods
BBB	BBB	NR	A	4 Consumer Goods
A	A	NR	AA	9 Consumer Goods
BBB	BBB	NR	AA	10 Consumer Goods
A	A	NR	AA	9 Consumer Goods
A	A	NR	AA	9 Consumer Goods
BB	BB	NR	AA	10 Consumer Goods
BB	BB	NR	AA	10 Consumer Goods
A	A	NR	AA	9 Consumer Goods
A	A	NR	AA	9 Consumer Goods
BBB	BBB	NR	A	4 Consumer Goods
A	A	NR	AA	9 Consumer Goods
BBB	BBB	NR	AA	10 Consumer Goods
A	A	NR	AA	9 Consumer Goods
			NR	Government
			NR	Government
A	A	A	A	3 Government
			NR	Government
			NR	Government
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	A	9 Consumer Goods
NR	NR	NR	A	10 Consumer Goods
NR	NR	NR	A	10 Consumer Goods
NR	NR	NR	A	10 Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	BB	NR	AA	12 Health Care
			NR	Health Care
NR	BBB	NR	A	10 Health Care
NR	BBB	NR	A	10 Health Care
NR	BBB	NR	AA	12 Health Care
			NR	Health Care
NR	BBB	NR	A	10 Health Care
NR	BBB	NR	A	6 Health Care
			NR	Health Care
NR	BBB	NR	A	10 Health Care
NR	BB	NR	AA	12 Health Care
NR	BBB	NR	A	10 Health Care
NR	BBB	NR	A	10 Health Care
			NR	Health Care
NR	BBB	NR	AA	12 Health Care

N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States		BB				
N.Amer	United States		BB				
N.Amer	United States		BB				
N.Amer	United States		BB				
N.Amer	United States		BB				
N.Amer	United States		BB				
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Philippines	B	BB				
Asia	Philippines	B	BB				
Asia	Philippines	B	BB	Thin	Thin	CcyGrp	CcyGrp
Asia	Philippines	B	BB				
Asia	Philippines	B	BB				
Asia	Japan	A	AA	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	Entity Tier	DocAdj	DocAdj
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	Entity Tier	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	
Entity Tier	Entity Tier	Thin	Entity Tier	
CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	Thin	CcyGrp	

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp
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Entity Tier

BSXUSDMM	31-Jul-08 BSX
BSXUSDMR	31-Jul-08 BSX
BSXUSDXR	31-Jul-08 BSX
BSYAUDMM	31-Jul-08 BSY
BSYCHFMM	31-Jul-08 BSY
BSYEURCR	31-Jul-08 BSY
BSYEURMM	31-Jul-08 BSY
BSYEURMR	31-Jul-08 BSY
BSYGBPCR	31-Jul-08 BSY
BSYGBPMM	31-Jul-08 BSY
BSYGBPMR	31-Jul-08 BSY
BSYJPYMM	31-Jul-08 BSY
BSYNOKMM	31-Jul-08 BSY
BSYUSDCR	31-Jul-08 BSY
BSYUSDMM	31-Jul-08 BSY
BSYUSDMR	31-Jul-08 BSY
BSYUSDXR	31-Jul-08 BSY
BTABAUDCR	31-Jul-08 BTAB
BTABEURCR	31-Jul-08 BTAB
BTABEURMM	31-Jul-08 BTAB
BTABEURMR	31-Jul-08 BTAB
BTABGBPCR	31-Jul-08 BTAB
BTABHKDCR	31-Jul-08 BTAB
BTABJPYCR	31-Jul-08 BTAB
BTABSGDCR	31-Jul-08 BTAB
BTABUSDCR	31-Jul-08 BTAB
BTABUSDMM	31-Jul-08 BTAB
BTABUSDMR	31-Jul-08 BTAB
BTABUSDXR	31-Jul-08 BTAB
BTASCHFCR	31-Jul-08 BTAS
BTASEURCR	31-Jul-08 BTAS
BTASGBPCR	31-Jul-08 BTAS
BTASJPYCR	31-Jul-08 BTAS
BTASUSDCR	31-Jul-08 BTAS
BTSIEURXR	31-Jul-08 BTSI
BTSIUSDMR	31-Jul-08 BTSI
BTSIUSDXR	31-Jul-08 BTSI
BTSI-BTDEPUSDMR	31-Jul-08 BTSI-BTDEP
BTSI-BTDEPUSDXR	31-Jul-08 BTSI-BTDEP
BTUNEURCR	31-Jul-08 BTUN
BTUNEURMM	31-Jul-08 BTUN
BTUNEURXR	31-Jul-08 BTUN
BTUNUSDCR	31-Jul-08 BTUN
BTUNUSDMR	31-Jul-08 BTUN
BTUN-CentBankAUDCR	31-Jul-08 BTUN-CentBank
BTUN-CentBankEURCR	31-Jul-08 BTUN-CentBank
BTUN-CentBankEURMM	31-Jul-08 BTUN-CentBank
BTUN-CentBankEURMR	31-Jul-08 BTUN-CentBank
BTUN-CentBankEURXR	31-Jul-08 BTUN-CentBank
BTUN-CentBankGBPCR	31-Jul-08 BTUN-CentBank
BTUN-CentBankJPYCR	31-Jul-08 BTUN-CentBank
BTUN-CentBankJPYMR	31-Jul-08 BTUN-CentBank
BTUN-CentBankTWDCR	31-Jul-08 BTUN-CentBank
BTUN-CentBankUSDCR	31-Jul-08 BTUN-CentBank
BTUN-CentBankUSDMM	31-Jul-08 BTUN-CentBank
BTUN-CentBankUSDMR	31-Jul-08 BTUN-CentBank
BUDAUDMR	31-Jul-08 BUD
BUDEURCR	31-Jul-08 BUD
BUDEURMM	31-Jul-08 BUD
BUDEURMR	31-Jul-08 BUD
BUDHKDMR	31-Jul-08 BUD
BUDJPYMR	31-Jul-08 BUD
BUDSGDMR	31-Jul-08 BUD
BUDUSDCR	31-Jul-08 BUD
BUDUSDMM	31-Jul-08 BUD
BUDUSDMR	31-Jul-08 BUD
BUDUSDXR	31-Jul-08 BUD
BUDZARMR	31-Jul-08 BUD
BUENOSEURCR	31-Jul-08 BUENOS
BUENOSEURMM	31-Jul-08 BUENOS
BUENOSUSDCR	31-Jul-08 BUENOS
BUENOSUSDMM	31-Jul-08 BUENOS
BUENOSUSDMR	31-Jul-08 BUENOS
BUFUSDCR	31-Jul-08 BUF

Boston Scientific Corp	1B124A	SNRFOR	USD
Boston Scientific Corp	1B124A	SNRFOR	USD
Boston Scientific Corp	1B124A	SNRFOR	USD
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	AUD
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	CHF
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	EUR
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	EUR
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	EUR
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	GBP
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	GBP
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	GBP
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	JPY
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	NOK
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	USD
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	USD
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	USD
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	USD
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	AUD
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	EUR
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	EUR
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	EUR
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	GBP
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	HKD
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	JPY
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	SGD
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	USD
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	USD
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	USD
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	USD
Turanalem Fin BV	NVH96B	SNRFOR	CHF
Turanalem Fin BV	NVH96B	SNRFOR	EUR
Turanalem Fin BV	NVH96B	SNRFOR	GBP
Turanalem Fin BV	NVH96B	SNRFOR	JPY
Turanalem Fin BV	NVH96B	SNRFOR	USD
Bon Ton Stores Inc	09GEDP	SNRFOR	EUR
Bon Ton Stores Inc	09GEDP	SNRFOR	USD
Bon Ton Stores Inc	09GEDP	SNRFOR	USD
Bon Ton Dept Stores Inc	09GEDT	SNRFOR	USD
Bon Ton Dept Stores Inc	09GEDT	SNRFOR	USD
Rep Tunisia	8HIGDE	SNRFOR	EUR
Rep Tunisia	8HIGDE	SNRFOR	EUR
Rep Tunisia	8HIGDE	SNRFOR	EUR
Rep Tunisia	8HIGDE	SNRFOR	USD
Rep Tunisia	8HIGDE	SNRFOR	USD
Bqe Cen de Tunisie	06CD87	SNRFOR	AUD
Bqe Cen de Tunisie	06CD87	SNRFOR	EUR
Bqe Cen de Tunisie	06CD87	SNRFOR	EUR
Bqe Cen de Tunisie	06CD87	SNRFOR	EUR
Bqe Cen de Tunisie	06CD87	SNRFOR	EUR
Bqe Cen de Tunisie	06CD87	SNRFOR	GBP
Bqe Cen de Tunisie	06CD87	SNRFOR	JPY
Bqe Cen de Tunisie	06CD87	SNRFOR	JPY
Bqe Cen de Tunisie	06CD87	SNRFOR	TWD
Bqe Cen de Tunisie	06CD87	SNRFOR	USD
Bqe Cen de Tunisie	06CD87	SNRFOR	USD
Bqe Cen de Tunisie	06CD87	SNRFOR	USD
Anheuser Busch Cos Inc	0D874B	SNRFOR	AUD
Anheuser Busch Cos Inc	0D874B	SNRFOR	EUR
Anheuser Busch Cos Inc	0D874B	SNRFOR	EUR
Anheuser Busch Cos Inc	0D874B	SNRFOR	EUR
Anheuser Busch Cos Inc	0D874B	SNRFOR	HKD
Anheuser Busch Cos Inc	0D874B	SNRFOR	JPY
Anheuser Busch Cos Inc	0D874B	SNRFOR	SGD
Anheuser Busch Cos Inc	0D874B	SNRFOR	USD
Anheuser Busch Cos Inc	0D874B	SNRFOR	USD
Anheuser Busch Cos Inc	0D874B	SNRFOR	USD
Anheuser Busch Cos Inc	0D874B	SNRFOR	USD
Anheuser Busch Cos Inc	0D874B	SNRFOR	ZAR
Buenos Aires Prov	PQAA21	SNRFOR	EUR
Buenos Aires Prov	PQAA21	SNRFOR	EUR
Buenos Aires Prov	PQAA21	SNRFOR	USD
Buenos Aires Prov	PQAA21	SNRFOR	USD
Buenos Aires Prov	PQAA21	SNRFOR	USD
Buffets Inc	12AHGB	SNRFOR	USD

MM	Composite						
MR	Composite	1.25%	1.24%	1.34%	1.40%	1.43%	1.49%
XR	Composite	1.20%	1.19%	1.29%	1.43%	1.38%	1.45%
MM	Composite	0.004243149	0.004554477	0.00625991	0.007793624	0.008954248	0.010096131
MM	Composite	0.42%	0.45%	0.62%	0.78%	0.89%	1.01%
CR	Composite	0.42%	0.45%	0.62%	0.79%	0.91%	1.03%
MM	Composite	0.004243149	0.004543574	0.006240431	0.00778728	0.008926441	0.010056166
MR	Composite						
CR	Composite	0.42%	0.45%	0.62%	0.79%	0.91%	1.03%
MM	Composite	0.42%	0.45%	0.62%	0.78%	0.89%	1.01%
MR	Composite						
MM	Composite	0.42%	0.47%	0.62%	0.78%	0.90%	1.01%
MM	Composite	0.42%	0.45%	0.62%	0.78%	0.89%	1.01%
CR	Composite	0.42%	0.45%	0.62%	0.79%	0.91%	1.03%
MM	Composite	0.42%	0.45%	0.62%	0.78%	0.89%	1.01%
MR	Composite	0.42%	0.45%	0.62%	0.76%	0.88%	0.99%
XR	Composite	0.42%	0.43%	0.59%	0.74%	0.85%	0.96%
CR	Composite	8.77%	8.93%	8.92%	8.90%	8.89%	8.90%
CR	Composite	8.99%	8.92%	8.90%	8.89%	8.88%	8.89%
MM	Composite	8.64%	8.57%	8.61%	8.59%	8.58%	8.61%
MR	Composite						
CR	Composite						
CR	Composite	8.99%	8.92%	8.90%	8.89%	8.88%	8.89%
CR	Composite	0.087681623	0.089304234	0.089212529	0.089037791	0.088889303	0.088954638
CR	Composite	8.99%	8.92%	8.90%	8.89%	8.88%	8.89%
CR	Composite	8.99%	8.92%	8.90%	8.89%	8.88%	8.89%
MM	Composite	8.64%	8.57%	8.61%	8.59%	8.58%	8.61%
MR	Composite						
XR	Composite	8.23%	8.16%	8.20%	8.19%	8.18%	8.21%
CR	Composite	8.72%	8.72%	8.72%	8.72%	8.72%	8.72%
CR	Composite	8.72%	8.72%	8.72%	8.72%	8.72%	8.72%
CR	Composite	8.72%	8.72%	8.72%	8.72%	8.72%	8.72%
CR	Composite	8.72%	8.72%	8.72%	8.72%	8.72%	8.72%
CR	Composite	8.72%	8.72%	8.72%	8.72%	8.72%	8.72%
XR	Composite						
MR	Composite	24.22%	14.20%	15.08%	26.52%	22.74%	22.50%
XR	Composite	24.22%	14.20%	15.08%	26.52%	22.74%	22.50%
MR	Composite	21.26%	23.74%	26.06%	16.98%	16.98%	15.35%
XR	Composite	21.26%	23.74%	26.06%	16.98%	16.98%	15.35%
CR	Composite	0.15%	0.27%	0.56%	0.78%	0.94%	1.06%
MM	Composite						
XR	Composite	0.15%	0.27%	0.56%	0.78%	0.94%	1.06%
CR	Composite	0.001464567	0.002706475	0.005590075	0.007819677	0.009398997	0.010571115
MR	Composite						
CR	Composite	0.49%	0.54%	0.75%	0.88%	1.07%	1.25%
CR	Composite	0.004932123	0.005340234	0.007476639	0.008828361	0.010761969	0.012540618
MM	Composite	0.49%	0.52%	0.72%	0.85%	1.04%	1.21%
MR	Composite						
XR	Composite	0.49%	0.50%	0.69%	0.81%	0.99%	1.15%
CR	Composite	0.49%	0.53%	0.75%	0.88%	1.08%	1.25%
CR	Composite						
MR	Composite						
CR	Composite	0.49%	0.53%	0.75%	0.88%	1.08%	1.25%
CR	Composite	0.004932123	0.005340234	0.007476639	0.008828361	0.010761969	0.012540618
MM	Composite	0.49%	0.52%	0.72%	0.85%	1.04%	1.21%
MR	Composite	0.49%	0.52%	0.71%	0.84%	1.03%	1.20%
MR	Composite	0.45%	0.40%	0.63%	0.73%	0.83%	0.94%
CR	Composite	0.45%	0.40%	0.66%	0.77%	0.87%	0.99%
MM	Composite	0.45%	0.38%	0.64%	0.74%	0.84%	0.95%
MR	Composite	0.45%	0.38%	0.63%	0.73%	0.83%	0.94%
MR	Composite	0.45%	0.38%	0.63%	0.73%	0.83%	0.94%
MR	Composite	0.45%	0.40%	0.63%	0.73%	0.83%	0.94%
MR	Composite	0.45%	0.38%	0.63%	0.73%	0.83%	0.94%
CR	Composite	0.45%	0.40%	0.66%	0.77%	0.87%	0.99%
MM	Composite						
MR	Composite	0.004475	0.003804286	0.006311322	0.007286537	0.008294551	0.009421687
XR	Composite	0.004475	0.004014303	0.006078799	0.007018086	0.007988962	0.009074572
MR	Composite	0.45%	0.38%	0.63%	0.73%	0.83%	0.94%
CR	Composite	5.40%	6.28%	7.35%	7.78%	8.13%	8.34%
MM	Composite	0.054	0.06275	0.0735	0.0778	0.08129325	0.0834
CR	Composite	0.054	0.06275	0.0735	0.0778	0.08129325	0.0834
MM	Composite	5.40%	6.28%	7.35%	7.78%	8.13%	8.34%
MR	Composite						
CR	Composite						

					0.4	
1.46%	1.47%	1.83%	1.94%	1.99%	0.4 A	AA
1.38%	1.37%	1.83%	1.87%	1.99%	0.4 BBB	A
1.08%	0.011796655	0.012983909	0.01274856	0.013403239	0.4 NR	BBB
1.08%	1.17%	1.32%	1.30%	1.34%	0.4 NR	AA
1.09%	1.21%	1.37%	1.35%	1.34%	0.4 NR	A
1.08%	0.01173224	0.013178672	0.012956129	0.013403239	0.4 NR	AA
					0.4	
1.09%	1.21%	1.37%	1.35%	1.34%	0.4 NR	A
1.08%	1.17%	1.32%	1.30%	1.34%	0.4 NR	AA
					0.4	
1.08%	1.19%	1.30%	1.27%	1.34%	0.4 NR	A
1.08%	1.17%	1.32%	1.30%	1.34%	0.4 NR	AA
1.09%	1.21%	1.37%	1.35%	1.34%	0.4 NR	A
1.08%	1.17%	1.32%	1.30%	1.34%	0.4 NR	AA
1.06%	1.16%	1.30%	1.28%	1.34%	0.4 NR	A
1.02%	1.12%	1.26%	1.23%	1.34%	0.4 NR	A
8.90%	8.95%	8.81%	8.92%	8.76%	0.25 BBB	BBB
8.89%	8.93%	8.81%	9.19%	9.19%	0.25 A	AA
8.63%	8.65%	8.81%	8.82%	8.82%	0.25 BBB	A
					0.25	
					0.25	
8.89%	8.93%	8.81%	9.19%	9.19%	0.25 A	AA
8.90%	0.08947765	0.088090334	0.089204392	0.087634603	0.25 BBB	BBB
8.89%	8.93%	8.81%	9.19%	9.19%	0.25 A	AA
8.89%	8.93%	8.81%	9.19%	9.19%	0.25 A	AA
8.63%	8.65%	8.81%	8.82%	8.82%	0.25 BBB	A
					0.25	
8.22%	8.24%	8.81%	8.41%	8.41%	0.25 BBB	A
8.72%	8.72%	8.72%	8.72%	8.72%		NR
8.72%	8.72%	8.72%	8.72%	8.72%		NR
8.72%	8.72%	8.72%	8.72%	8.72%		NR
8.72%	8.72%	8.72%	8.72%	8.72%		NR
8.72%	8.72%	8.72%	8.72%	8.72%		NR
					0.4	
15.23%	15.05%	15.00%	15.00%	15.00%	0.41 NR	NR
15.23%	15.05%	15.00%	15.00%	15.00%	0.4 NR	NR
14.65%	14.08%	16.01%	18.60%	18.60%	0.4 NR	NR
14.65%	14.08%	16.01%	18.60%	18.60%	0.4 NR	NR
1.21%	1.30%	1.30%	1.44%	1.44%	0.25 NR	NR
					0.25	
1.21%	1.30%	1.30%	1.44%	1.44%	0.25 NR	NR
1.21%	0.013024975	0.013024975	0.014353513	0.014353513	0.25 NR	NR
					0.25	
1.35%	1.46%	1.74%	1.70%	1.72%	0.235714286 NR	CCC
1.35%	0.014641857	0.01743713	0.017039112	0.017194852	0.235714286 NR	BB
1.31%	1.42%	1.74%	1.64%	1.72%	0.235714286 NR	B
					0.235714286	
1.25%	1.35%	1.74%	1.56%	1.72%	0.235714286 NR	B
1.35%	1.46%	1.74%	1.70%	1.72%	0.235714286 NR	BB
					0.235714286	
					0.235714286	
1.35%	1.46%	1.74%	1.70%	1.72%	0.235714286 NR	BB
1.35%	0.014641857	0.01743713	0.017039112	0.017194852	0.235714286 NR	BB
1.31%	1.42%	1.74%	1.64%	1.72%	0.235714286 NR	B
1.30%	1.40%	1.74%	1.62%	1.72%	0.235714286 NR	B
0.96%	1.03%	1.09%	1.15%	1.18%	0.389999999 NR	BBB
1.01%	1.08%	1.15%	1.21%	1.26%	0.389999999 NR	BBB
0.97%	1.04%	1.10%	1.16%	1.21%	0.389999999 NR	BBB
0.96%	1.03%	1.09%	1.15%	1.19%	0.4 NR	A
0.96%	1.03%	1.09%	1.15%	1.19%	0.4 NR	A
0.96%	1.03%	1.09%	1.15%	1.18%	0.354999998 NR	BBB
0.96%	1.03%	1.09%	1.15%	1.19%	0.4 NR	A
1.01%	1.08%	1.15%	1.21%	1.26%	0.389999999 NR	BBB
					0.389999999	
0.96%	0.010264801	0.01089	0.01151575	0.0119274	0.4 NR	A
0.93%	0.009886624	0.010488789	0.011091486	0.011487969	0.389999999 NR	BBB
0.96%	1.03%	1.09%	1.15%	1.19%	40.00% NR	A
8.34%	8.95%	8.95%	9.42%	9.45%	40.00% NR	NR
8.01%	0.085936589	0.085936589	0.09423592	0.09447592	40.00% NR	NR
8.34%	0.08951728	0.08951728	0.09423592	0.09447592	40.00% NR	NR
8.01%	8.59%	8.59%	9.42%	9.45%	40.00% NR	NR
					40.00%	
					40.00%	

AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
BBB	A	A	A	A	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	A
A	A	A	A	BBB	A
	NR				
	NR				
	NR				
	NR				
	NR				
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	B	B	BB	B	B
BB	BBB	BB	BBB	BBB	BBB
BB	BB	BB	BBB	BB	BB
BB	BB	BB	BBB	BB	BB
BB	BBB	BB	BBB	BBB	BBB
BB	BBB	BB	BBB	BBB	BBB
BB	BBB	BB	BBB	BBB	BBB
BB	BB	BB	BBB	BB	BB
BB	BB	BB	BBB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	B	B
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	B	B

			NR	Health Care
NR	BBB	NR	A	10 Health Care
NR	BBB	NR	A	6 Health Care
BB	BB	NR	AA	13 Consumer Services
BBB	BBB	NR	AA	12 Consumer Services
BBB	BBB	NR	A	5 Consumer Services
BBB	BBB	NR	AA	12 Consumer Services
			NR	Consumer Services
BBB	BBB	NR	A	5 Consumer Services
BBB	BBB	NR	AA	12 Consumer Services
			NR	Consumer Services
BB	BB	NR	A	3 Consumer Services
BBB	BBB	NR	AA	12 Consumer Services
BBB	BBB	NR	A	5 Consumer Services
BBB	BBB	NR	AA	12 Consumer Services
BBB	BBB	NR	AA	13 Consumer Services
BBB	BBB	NR	AA	13 Consumer Services
NR	BB	BB	AA	8 Financials
NR	BBB	BBB	A	7 Financials
NR	BBB	BBB	A	8 Financials
			NR	Financials
			NR	Financials
NR	BBB	BBB	A	7 Financials
NR	BB	BB	AA	8 Financials
NR	BBB	BBB	A	7 Financials
NR	BBB	BBB	A	7 Financials
NR	BBB	BBB	A	8 Financials
			NR	Financials
NR	BBB	BBB	A	8 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Consumer Services
NR			NR	2 Consumer Services
NR			NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
	NR		NR	2 Government
			NR	Government
	NR		NR	2 Government
	NR		NR	2 Government
			NR	Government
NR	BB	NR	BBB	7 Government
NR	A	NR	BBB	6 Government
NR	BBB	NR	BBB	7 Government
			NR	Government
NR	BBB	NR	BBB	7 Government
NR	A	NR	BBB	6 Government
			NR	Government
			NR	Government
NR	A	NR	BBB	6 Government
NR	A	NR	BBB	6 Government
NR	BBB	NR	BBB	7 Government
NR	BBB	NR	BBB	7 Government
BB	BB	BB	A	11 Consumer Goods
BBB	BBB	BBB	A	11 Consumer Goods
BBB	BBB	BBB	BBB	11 Consumer Goods
A	A	A	BBB	11 Consumer Goods
A	A	A	BBB	11 Consumer Goods
BB	BB	BB	A	11 Consumer Goods
A	A	A	BBB	11 Consumer Goods
BBB	BBB	BBB	A	11 Consumer Goods
			NR	Consumer Goods
A	A	A	BBB	11 Consumer Goods
BBB	BBB	BBB	BBB	11 Consumer Goods
A	A	A	BBB	11 Consumer Goods
	NR	NR	NR	2 Government
	NR	NR	NR	2 Government
	NR	NR	NR	2 Government
	NR	NR	NR	2 Government
			NR	Government
			NR	Consumer Services

N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BB	B				
E.Eur	Kazakhstan	BB	B				
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BB	B				
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BB	B		Thin		Thin
Europe	Netherlands	BB	B		Thin		Thin
Europe	Netherlands	BB	B		Thin		Thin
Europe	Netherlands	BB	B		Thin		Thin
Europe	Netherlands	BB	B		Thin		Thin
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	Thin	Thin	Thin
N.Amer	United States	B	CCC	Thin	Thin	Thin	Thin
N.Amer	United States		CCC	Thin	Thin	Thin	Thin
N.Amer	United States		CCC	Thin	Thin	Thin	Thin
Africa	Tunisia	BBB	A	Thin	Thin	Thin	Thin
Africa	Tunisia	BBB	A				
Africa	Tunisia	BBB	A	Thin	Thin	Thin	Thin
Africa	Tunisia	BBB	A	Thin	Thin	Thin	Thin
Africa	Tunisia	BBB	A				
Africa	Tunisia	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Africa	Tunisia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Africa	Tunisia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Africa	Tunisia	BBB	BBB				
Africa	Tunisia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Africa	Tunisia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Africa	Tunisia	BBB	BBB				
Africa	Tunisia	BBB	BBB				
Africa	Tunisia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Africa	Tunisia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Africa	Tunisia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Africa	Tunisia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Argentina	B	B	Thin	Thin	Thin	Thin
Lat.Amer	Argentina	B	B	Thin	Thin	Thin	Thin
Lat.Amer	Argentina	B	B	Thin	Thin	Thin	Thin
Lat.Amer	Argentina	B	B	Thin	Thin	Thin	Thin
Lat.Amer	Argentina	B	B				
N.Amer	United States	D	CCC				

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BUFUSDMR	31-Jul-08 BUF
BUFUSDXR	31-Jul-08 BUF
BUKH-BKCUSDMR	31-Jul-08 BUKH-BKC
BUKH-BKCUSDXR	31-Jul-08 BUKH-BKC
BUKH-BKCUSDMR	31-Jul-08 BUKH-BKC
BUKH-BKCUSDXR	31-Jul-08 BUKH-BKC
BVFCADMR	31-Jul-08 BVF
BVFEURXR	31-Jul-08 BVF
BVFUSDMR	31-Jul-08 BVF
BVFUSDXR	31-Jul-08 BVF
BVFAUDMR	31-Jul-08 BVF
BVFEURXR	31-Jul-08 BVF
BVFUSDMR	31-Jul-08 BVF
BVFUSDXR	31-Jul-08 BVF
BVITAEURMM	31-Jul-08 BVITA
BVITAEURMR	31-Jul-08 BVITA
BVITAGBPMR	31-Jul-08 BVITA
BWAAUDCR	31-Jul-08 BWA
BWAAUDMR	31-Jul-08 BWA
BWACHFMR	31-Jul-08 BWA
BWAEURCR	31-Jul-08 BWA
BWAEURMM	31-Jul-08 BWA
BWAEURMR	31-Jul-08 BWA
BWAEURXR	31-Jul-08 BWA
BWAGBPMR	31-Jul-08 BWA
BWAGBPXR	31-Jul-08 BWA
BWAHKDMR	31-Jul-08 BWA
BWAJPYMR	31-Jul-08 BWA
BWANOKMR	31-Jul-08 BWA
BWASGDMR	31-Jul-08 BWA
BWAUSDCR	31-Jul-08 BWA
BWAUSDMM	31-Jul-08 BWA
BWAUSDMR	31-Jul-08 BWA
BWAUSDXR	31-Jul-08 BWA
BWGPSKCHFCR	31-Jul-08 BWGPSK
BWGPSKCHFMM	31-Jul-08 BWGPSK
BWGPSKEURCR	31-Jul-08 BWGPSK
BWGPSKEURMM	31-Jul-08 BWGPSK
BWGPSKEURMR	31-Jul-08 BWGPSK
BWGPSKUSDCR	31-Jul-08 BWGPSK
BWGPSKUSDMM	31-Jul-08 BWGPSK
BWGPSKUSDMR	31-Jul-08 BWGPSK
BWGPSKEURCR	31-Jul-08 BWGPSK
BWGPSKEURMM	31-Jul-08 BWGPSK
BWGPSKUSDCR	31-Jul-08 BWGPSK
BWGPSKUSDMM	31-Jul-08 BWGPSK
BXPAUDMR	31-Jul-08 BXP
BXPEURCR	31-Jul-08 BXP
BXPEURMM	31-Jul-08 BXP
BXPEURMR	31-Jul-08 BXP
BXPGBPMR	31-Jul-08 BXP
BXPUSDCR	31-Jul-08 BXP
BXPUSDMM	31-Jul-08 BXP
BXPUSDMR	31-Jul-08 BXP
BXPUSDXR	31-Jul-08 BXP
BXTNEURMM	31-Jul-08 BXTN
BXTNGBPCR	31-Jul-08 BXTN
BXTNGBPMM	31-Jul-08 BXTN
BYDUSDMR	31-Jul-08 BYD
BYDUSDXR	31-Jul-08 BYD
BYDAUDXR	31-Jul-08 BYD
BYDEURCR	31-Jul-08 BYD
BYDEURMM	31-Jul-08 BYD
BYDEURXR	31-Jul-08 BYD
BYDUSDCR	31-Jul-08 BYD
BYDUSDMR	31-Jul-08 BYD
BYDUSDXR	31-Jul-08 BYD
BYDAUDXR	31-Jul-08 BYD
BYDEURXR	31-Jul-08 BYD
BYDHKDXR	31-Jul-08 BYD
BYDJPYXR	31-Jul-08 BYD
BYDUSDMR	31-Jul-08 BYD
BYDUSDXR	31-Jul-08 BYD
BYIFAUDCR	31-Jul-08 BYIF

Buffets Inc	12AHGB	SNRFOR	USD
Buffets Inc	12AHGB	SNRFOR	USD
BURGER KING Corp	1D332F	SECDOM	USD
BURGER KING Corp	1D332F	SECDOM	USD
BURGER KING Corp	1D332F	SNRFOR	USD
BURGER KING Corp	1D332F	SNRFOR	USD
Biovail Corp	0J96DQ	SNRFOR	CAD
Biovail Corp	0J96DQ	SNRFOR	EUR
Biovail Corp	0J96DQ	SNRFOR	USD
Biovail Corp	0J96DQ	SNRFOR	USD
Biovail Corp	0J96DQ	SUBLT2	AUD
Biovail Corp	0J96DQ	SUBLT2	EUR
Biovail Corp	0J96DQ	SUBLT2	USD
Biovail Corp	0J96DQ	SUBLT2	USD
Brit VITA UK Ltd	GH6DFN	SECDOM	EUR
Brit VITA UK Ltd	GH6DFN	SECDOM	EUR
Brit VITA UK Ltd	GH6DFN	SECDOM	GBP
BorgWarner Inc	09IG96	SNRFOR	AUD
BorgWarner Inc	09IG96	SNRFOR	AUD
BorgWarner Inc	09IG96	SNRFOR	CHF
BorgWarner Inc	09IG96	SNRFOR	EUR
BorgWarner Inc	09IG96	SNRFOR	EUR
BorgWarner Inc	09IG96	SNRFOR	EUR
BorgWarner Inc	09IG96	SNRFOR	EUR
BorgWarner Inc	09IG96	SNRFOR	GBP
BorgWarner Inc	09IG96	SNRFOR	GBP
BorgWarner Inc	09IG96	SNRFOR	HKD
BorgWarner Inc	09IG96	SNRFOR	JPY
BorgWarner Inc	09IG96	SNRFOR	NOK
BorgWarner Inc	09IG96	SNRFOR	SGD
BorgWarner Inc	09IG96	SNRFOR	USD
BorgWarner Inc	09IG96	SNRFOR	USD
BorgWarner Inc	09IG96	SNRFOR	USD
BorgWarner Inc	09IG96	SNRFOR	USD
BAWAG P.S.K	AB15AY	SNRFOR	CHF
BAWAG P.S.K	AB15AY	SNRFOR	CHF
BAWAG P.S.K	AB15AY	SNRFOR	EUR
BAWAG P.S.K	AB15AY	SNRFOR	EUR
BAWAG P.S.K	AB15AY	SNRFOR	EUR
BAWAG P.S.K	AB15AY	SNRFOR	USD
BAWAG P.S.K	AB15AY	SNRFOR	USD
BAWAG P.S.K	AB15AY	SNRFOR	USD
BAWAG P.S.K	AB15AY	SUBLT2	EUR
BAWAG P.S.K	AB15AY	SUBLT2	EUR
BAWAG P.S.K	AB15AY	SUBLT2	USD
BAWAG P.S.K	AB15AY	SUBLT2	USD
Boston Pptys Inc	1B1233	SNRFOR	AUD
Boston Pptys Inc	1B1233	SNRFOR	EUR
Boston Pptys Inc	1B1233	SNRFOR	EUR
Boston Pptys Inc	1B1233	SNRFOR	EUR
Boston Pptys Inc	1B1233	SNRFOR	GBP
Boston Pptys Inc	1B1233	SNRFOR	USD
Boston Pptys Inc	1B1233	SNRFOR	USD
Boston Pptys Inc	1B1233	SNRFOR	USD
Boston Pptys Inc	1B1233	SNRFOR	USD
Brixton Plc	GH6EC5	SNRFOR	EUR
Brixton Plc	GH6EC5	SNRFOR	GBP
Brixton Plc	GH6EC5	SNRFOR	GBP
Boyd Gaming Corp	1B3634	SECDOM	USD
Boyd Gaming Corp	1B3634	SECDOM	USD
Boyd Gaming Corp	1B3634	SNRFOR	AUD
Boyd Gaming Corp	1B3634	SNRFOR	EUR
Boyd Gaming Corp	1B3634	SNRFOR	EUR
Boyd Gaming Corp	1B3634	SNRFOR	EUR
Boyd Gaming Corp	1B3634	SNRFOR	USD
Boyd Gaming Corp	1B3634	SNRFOR	USD
Boyd Gaming Corp	1B3634	SNRFOR	USD
Boyd Gaming Corp	1B3634	SUBLT2	AUD
Boyd Gaming Corp	1B3634	SUBLT2	EUR
Boyd Gaming Corp	1B3634	SUBLT2	HKD
Boyd Gaming Corp	1B3634	SUBLT2	JPY
Boyd Gaming Corp	1B3634	SUBLT2	USD
Boyd Gaming Corp	1B3634	SUBLT2	USD
Bayer AG	0H99A3	SNRFOR	AUD

MR	Composite						
XR	Composite						
MR	Composite	0.014254138	0.014254138	0.014254138	0.014254138	0.014254138	0.014254138
XR	Composite	1.43%	1.43%	1.43%	1.43%	1.43%	1.43%
MR	Composite	0.012367	0.012367	0.012367	0.012367	0.012367	0.012367
XR	Composite	1.24%	1.24%	1.24%	1.24%	1.24%	1.24%
MR	Composite						
XR	Composite						
MR	Composite	0.014777371	0.01565	0.014466342	0.017477724	0.019052761	0.019943056
XR	Composite	1.48%	1.57%	1.45%	1.75%	1.84%	1.92%
MR	Composite	0.60%	0.80%	1.31%	1.82%	1.83%	2.08%
XR	Composite						
MR	Composite	0.60%	0.80%	1.31%	1.82%	1.83%	2.08%
XR	Composite	0.60%	0.80%	1.31%	1.82%	1.83%	2.08%
MM	Composite						
MR	Composite						
MR	Composite						
CR	Composite	0.45%	0.35%	0.51%	0.62%	0.69%	0.80%
MR	Composite	0.45%	0.35%	0.51%	0.59%	0.69%	0.76%
MR	Composite	0.45%	0.35%	0.52%	0.60%	0.69%	0.79%
CR	Composite	0.48%	0.37%	0.54%	0.64%	0.72%	0.83%
MM	Composite						
MR	Composite	0.45%	0.35%	0.52%	0.60%	0.69%	0.79%
XR	Composite	0.004357316	0.003400436	0.004967084	0.006089523	0.006888709	0.007534662
MR	Composite	0.00453	0.003530507	0.005153691	0.005993261	0.006889329	0.007925474
XR	Composite						
MR	Composite	0.00453	0.003530507	0.005153691	0.005993261	0.006889329	0.007925474
MR	Composite	0.004508	0.003530507	0.00514419	0.006026581	0.00687481	0.007947627
MR	Composite	0.00453	0.003530507	0.005153691	0.005993261	0.006889329	0.007925474
MR	Composite	0.45%	0.35%	0.52%	0.60%	0.69%	0.79%
CR	Composite	0.48%	0.37%	0.54%	0.64%	0.72%	0.83%
MM	Composite						
MR	Composite	0.00453	0.003530507	0.005153691	0.005993261	0.006889329	0.007925474
XR	Composite	0.44%	0.34%	0.50%	0.61%	0.69%	0.75%
CR	Composite						
MM	Composite	0.46%	0.70%	0.91%	1.12%	1.27%	1.34%
CR	Composite	0.004639228	0.007324767	0.009502359	0.011671857	0.013239409	0.013923769
MM	Composite	0.004639228	0.007009344	0.009122265	0.011248667	0.012709832	0.013363248
MR	Composite						
CR	Composite	0.46%	0.73%	0.95%	1.17%	1.32%	1.39%
MM	Composite	0.004639228	0.007009344	0.009122265	0.011248667	0.012709832	0.013363248
MR	Composite						
CR	Composite						
MM	Composite	0.91%	0.91%	1.42%	1.67%	1.90%	2.12%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.92%	1.20%	1.05%	1.25%	1.38%	1.58%
MM	Composite	0.92%	1.20%	1.01%	1.20%	1.33%	1.52%
MR	Composite	0.92%	1.20%	0.99%	1.18%	1.31%	1.50%
MR	Composite	0.92%	1.20%	0.99%	1.18%	1.31%	1.50%
CR	Composite	0.92%	1.20%	1.05%	1.25%	1.38%	1.58%
MM	Composite	0.92%	1.20%	1.01%	1.20%	1.33%	1.52%
MR	Composite	0.92%	1.20%	0.99%	1.18%	1.31%	1.50%
XR	Composite	0.92%	1.20%	0.96%	1.14%	1.26%	1.45%
MM	Composite	2.51%	2.19%	3.19%	2.62%	3.16%	3.48%
CR	Composite	2.51%	2.19%	3.19%	2.62%	3.16%	3.63%
MM	Composite	2.51%	2.19%	3.19%	2.62%	3.16%	3.48%
MR	Composite	5.06%	5.06%	5.06%	5.06%	5.50%	5.94%
XR	Composite	5.06%	5.06%	5.06%	5.06%	5.50%	5.94%
XR	Composite	6.74%	5.80%	10.52%	11.63%	11.91%	10.96%
CR	Composite						
MM	Composite						
XR	Composite	6.74%	5.80%	10.52%	11.63%	11.91%	10.45%
CR	Composite	6.74%	5.80%	10.52%	11.63%	11.91%	11.42%
MR	Composite	6.74%	5.80%	10.52%	11.63%	11.91%	10.85%
XR	Composite	6.74%	5.80%	10.52%	11.63%	11.91%	10.45%
XR	Composite	6.63%	6.36%	9.91%	10.55%	11.21%	10.99%
XR	Composite	6.63%	6.22%	9.86%	10.61%	11.14%	11.41%
XR	Composite	6.63%	6.22%	9.86%	10.61%	11.14%	11.41%
XR	Composite	6.63%	6.36%	9.91%	10.55%	11.21%	10.99%
MR	Composite	0.066319388	0.064711677	0.102550812	0.109043387	0.115765438	0.112575142
XR	Composite	6.63%	6.22%	9.86%	10.61%	11.14%	11.41%
CR	Composite	0.14%	0.22%	0.30%	0.38%	0.43%	0.49%

					40.00%	
					40.00%	
1.63%	1.63%	1.63%	1.63%	1.63%	0.725	
1.63%	1.63%	1.63%	1.63%	1.63%	0.725	
0.012367	0.012367	0.012367	0.012367	0.012367	0.705	
1.24%	1.24%	1.24%	1.24%	1.24%	0.705	
					0.4	
					0.4	
2.38%	0.02825	0.02825	0.02825	0.02825	0.4 NR	NR
2.38%	2.83%	2.83%	2.83%	2.83%	0.4 NR	NR
2.34%	2.64%	2.06%	2.15%	2.07%	0.2 NR	NR
					0.2	
2.34%	2.64%	2.06%	2.15%	2.07%	0.2 NR	NR
2.34%	2.64%	2.06%	2.15%	2.07%	0.2 NR	NR
					0.7	
					0.7	
					0.7	
0.84%	0.88%	0.92%	1.09%	1.15%	0.4 BB	BBB
0.79%	0.83%	0.92%	1.09%	1.15%	0.4 BB	BBB
0.83%	0.87%	0.90%	1.09%	1.15%	0.4 A	AA
0.87%	0.92%	0.98%	1.09%	1.15%	0.4 BBB	A
					0.4	
0.83%	0.87%	0.90%	1.09%	1.15%	0.4 A	AA
0.79%	0.00836145	0.009178	0.010948242	0.011466882	0.4 BBB	A
0.83%	0.008721108	0.0089853	0.010948242	0.011466882	0.4 A	AA
					0.4	
0.83%	0.008721108	0.0089853	0.010948242	0.011466882	0.4 A	AA
0.82%	0.008689329	0.009153359	0.010948242	0.011466882	0.4 BB	BBB
0.83%	0.008721108	0.0089853	0.010948242	0.011466882	0.4 A	AA
0.83%	0.87%	0.90%	1.09%	1.15%	0.4 A	AA
0.87%	0.92%	0.98%	1.09%	1.15%	0.4 BBB	A
					0.4	
0.83%	0.008721108	0.0089853	0.010948242	0.011466882	0.4 A	AA
0.79%	0.84%	0.92%	1.09%	1.15%	0.4 BBB	A
					0.4	
1.36%	1.44%	1.25%	1.25%	1.40%	0.4 NR	BBB
1.42%	0.01466029	0.012536475	0.01249595	0.01404376	0.4 NR	BB
1.36%	0.01443606	0.012536475	0.01249595	0.01404376	0.4 NR	BBB
					0.4	
1.42%	1.47%	1.25%	1.25%	1.40%	0.4 NR	BB
1.36%	0.01443606	0.012536475	0.01249595	0.01404376	0.4 NR	BBB
					0.4	
					0.2	
2.13%	2.16%	2.16%	2.16%	2.16%	0.2	NR
					0.2	
					0.2	
					0.4	
1.52%	1.30%	1.52%	1.52%	1.52%	0.4 NR	NR
1.46%	1.30%	1.52%	1.52%	1.52%	0.4 NR	NR
1.45%	1.30%	1.52%	1.52%	1.52%	0.4 NR	NR
1.45%	1.30%	1.52%	1.52%	1.52%	0.4 NR	NR
1.52%	1.30%	1.52%	1.52%	1.52%	0.4 NR	NR
1.46%	1.30%	1.52%	1.52%	1.52%	0.4 NR	NR
1.45%	1.30%	1.52%	1.52%	1.52%	0.4 NR	NR
1.39%	1.30%	1.52%	1.52%	1.52%	0.4 NR	NR
3.42%	3.52%	3.52%	3.60%	3.60%	0.4 NR	NR
3.42%	3.52%	3.52%	3.60%	3.60%	0.4 NR	NR
3.42%	3.52%	3.52%	3.60%	3.60%	0.4 NR	NR
5.64%	5.64%	5.64%	5.64%	5.64%		
5.64%	5.64%	5.64%	5.64%	5.64%		
9.85%	10.60%	9.26%	9.37%	9.30%	0.4 NR	NR
					0.4	
					0.4	
9.85%	10.60%	9.26%	9.37%	9.30%	0.4 NR	NR
9.85%	10.60%	9.26%	9.37%	9.30%	0.4 NR	NR
9.85%	10.60%	9.26%	9.37%	9.30%	0.4 NR	NR
9.85%	10.60%	9.26%	9.37%	9.30%	0.4 NR	NR
10.78%	10.47%	9.13%	10.08%	9.73%	0.4 BB	BBB
11.02%	10.51%	9.13%	10.08%	9.73%	0.4 BB	A
11.02%	10.51%	9.13%	10.08%	9.73%	0.4 BB	A
10.78%	10.47%	9.13%	10.08%	9.73%	0.4 BB	BBB
11.18%	0.1078707	0.09126575	0.100815573	0.097251008	0.4 BB	BBB
11.02%	10.51%	9.13%	10.08%	9.73%	0.4 BB	A
0.54%	0.58%	0.61%	0.62%	0.64%	0.392500001 B	A

			NR	NR	
			NR	NR	
			NR		
			NR		
NR	NR	BB	BB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	BBB	BBB	BBB
BB	A	BBB	A	A	A
A	AA	AA	AAA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AAA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AAA	AA	AA
A	AA	AA	AAA	AA	AA
BB	BBB	BBB	A	BBB	BBB
A	AA	AA	AAA	AA	AA
A	AA	AA	AAA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AAA	AA	AA
BBB	A	A	A	A	A
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	B
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	B
BBB	A	BBB	A	BBB	BBB
NR	NR		BBB	BBB	BBB
B	BBB	BBB	BBB	BBB	NR
B	BBB	BBB	BBB	BBB	NR
BB	A	A	A	A	NR
BB	A	A	A	A	NR
B	BBB	BBB	BBB	BBB	NR
B	BBB	BBB	BBB	BBB	NR
BB	A	A	A	A	NR
B	BBB	BBB	BBB	BBB	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BBB	NR	NR
	NR		NR	NR	
	NR		NR	NR	
B	NR	B	B	NR	NR
B	NR	B	BB	NR	NR
B	NR	B	BB	NR	NR
B	NR	B	BB	NR	NR
B	NR	B	BB	NR	NR
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	A	A	A
AA	AA	AA	A	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	BBB	BBB	BBB
AA	AA	AA	A	A	A
A	A	BBB	A	A	A

			NR		Consumer Services
			NR		Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR		Health Care
			NR		Health Care
			NR	3	Health Care
			NR	3	Health Care
NR	NR	NR	NR	2	Health Care
			NR		Health Care
NR	NR	NR	NR	2	Health Care
NR	NR	NR	NR	2	Health Care
			NR		Basic Materials
			NR		Basic Materials
			NR		Basic Materials
BB	NR	NR	BBB	3	Consumer Goods
BB	NR	NR	BBB	3	Consumer Goods
A	NR	NR	BBB	12	Consumer Goods
BBB	NR	NR	BBB	13	Consumer Goods
			NR		Consumer Goods
A	NR	NR	BBB	12	Consumer Goods
A	NR	NR	BBB	4	Consumer Goods
A	NR	NR	BBB	12	Consumer Goods
			NR		Consumer Goods
A	NR	NR	BBB	12	Consumer Goods
BB	NR	NR	BBB	3	Consumer Goods
A	NR	NR	BBB	12	Consumer Goods
A	NR	NR	BBB	12	Consumer Goods
BBB	NR	NR	BBB	13	Consumer Goods
			NR		Consumer Goods
A	NR	NR	BBB	12	Consumer Goods
A	NR	NR	BBB	4	Consumer Goods
			NR		Financials
NR	NR	NR	BBB	9	Financials
NR	NR	NR	BBB	9	Financials
NR	NR	NR	BBB	9	Financials
			NR		Financials
NR	NR	NR	BBB	9	Financials
NR	NR	NR	BBB	9	Financials
			NR		Financials
			NR		Financials
			NR	3	Financials
			NR		Financials
			NR		Financials
			NR		Financials
NR			BB	4	Financials
NR			BB	4	Financials
NR			BB	4	Financials
NR			BB	4	Financials
NR			BB	4	Financials
NR			BB	4	Financials
NR			BB	4	Financials
NR			BB	4	Financials
	NR		NR	3	Financials
	NR		NR	3	Financials
	NR		NR	3	Financials
			NR	2	Consumer Services
			NR	2	Consumer Services
NR	NR	NR	NR	4	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
NR	NR	NR	NR	3	Consumer Services
NR	NR	NR	NR	3	Consumer Services
NR	NR	NR	NR	3	Consumer Services
NR	NR	NR	NR	3	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	3	Consumer Services
NR	NR	NR	BBB	3	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	A	5	Consumer Services
NR	NR	NR	BBB	3	Consumer Services
BB	NR	NR	AA	14	Health Care

N.Amer	United States	D	CCC				
N.Amer	United States	D	CCC				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	Canada	BB	AA				
N.Amer	Canada	BB	AA				
N.Amer	Canada	BB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	B	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	B	AA				
N.Amer	Canada	B	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	B	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom						
Europe	United Kingdom						
Europe	United Kingdom						
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Austria	BBB	A				
Europe	Austria	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A				
Europe	Austria	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A				
Europe	Austria	BBB	A				
Europe	Austria	BBB	A		Thin	Thin	Thin
Europe	Austria	BBB	A				
Europe	Austria	BBB	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	BB	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	B				Thin
N.Amer	United States	BB	B				Thin
N.Amer	United States	BB	B	Thin	Thin	Entity Tier	Thin
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	Thin	Entity Tier	Thin
N.Amer	United States	BB	B	Thin	Thin	Entity Tier	Thin
N.Amer	United States	BB	B	Thin	Thin	Entity Tier	Thin
N.Amer	United States	BB	B	Thin	Thin	Entity Tier	Thin
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier

	Thin	Thin				
	Thin	Thin				
	Thin					
	Thin					
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	Thin	Thin		
DocAdj	DocAdj	DocAdj	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin	Thin		
DocAdj	DocAdj	DocAdj	Thin	Thin		
DocAdj	DocAdj	DocAdj	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin	Thin		
DocAdj	DocAdj	DocAdj	Thin	Thin		
Thin	CcyGrp	Thin	Thin		Thin	
Thin	DocAdj	Thin	Thin		Thin	
Thin	CcyGrp	Thin	Thin		Thin	
	Thin	Thin				
	Thin	Thin				
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin	Thin
Entity Tier	DocAdj	Thin	Thin	Thin	Thin	Thin
Entity Tier	DocAdj	Thin	Thin	Thin	Thin	Thin
Entity Tier	DocAdj	Thin	Thin	Thin	Thin	Thin
Entity Tier	DocAdj	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

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BYIFAUDMM	31-Jul-08 BYIF
BYIFAUDMR	31-Jul-08 BYIF
BYIFCADMM	31-Jul-08 BYIF
BYIFCHFCR	31-Jul-08 BYIF
BYIFCHFMM	31-Jul-08 BYIF
BYIFEURCR	31-Jul-08 BYIF
BYIFEURMM	31-Jul-08 BYIF
BYIFEURMR	31-Jul-08 BYIF
BYIFEURXR	31-Jul-08 BYIF
BYIFGBPCR	31-Jul-08 BYIF
BYIFGBPMM	31-Jul-08 BYIF
BYIFHKDMM	31-Jul-08 BYIF
BYIFJPYCR	31-Jul-08 BYIF
BYIFJPYMM	31-Jul-08 BYIF
BYIFJPYMR	31-Jul-08 BYIF
BYIFNOKMM	31-Jul-08 BYIF
BYIFNZDCR	31-Jul-08 BYIF
BYIFNZDMM	31-Jul-08 BYIF
BYIFSEKMM	31-Jul-08 BYIF
BYIFSGDCR	31-Jul-08 BYIF
BYIFSGDMM	31-Jul-08 BYIF
BYIFUSDCR	31-Jul-08 BYIF
BYIFUSDMM	31-Jul-08 BYIF
BYIFUSDMR	31-Jul-08 BYIF
BYIFUSDXR	31-Jul-08 BYIF
BYIFZARMM	31-Jul-08 BYIF
BYLANAUDCR	31-Jul-08 BYLAN
BYLANAUDMM	31-Jul-08 BYLAN
BYLANCADMM	31-Jul-08 BYLAN
BYLANCHFCR	31-Jul-08 BYLAN
BYLANCHFMM	31-Jul-08 BYLAN
BYLANEURCR	31-Jul-08 BYLAN
BYLANEURMM	31-Jul-08 BYLAN
BYLANEURMR	31-Jul-08 BYLAN
BYLANEURXR	31-Jul-08 BYLAN
BYLANGBPCR	31-Jul-08 BYLAN
BYLANGBPMM	31-Jul-08 BYLAN
BYLANHKDCR	31-Jul-08 BYLAN
BYLANHKDMM	31-Jul-08 BYLAN
BYLANJPYCR	31-Jul-08 BYLAN
BYLANJPYMM	31-Jul-08 BYLAN
BYLANUSDCR	31-Jul-08 BYLAN
BYLANUSDMM	31-Jul-08 BYLAN
BYLANUSDMR	31-Jul-08 BYLAN
BYLANUSDXR	31-Jul-08 BYLAN
BYLANEURCR	31-Jul-08 BYLAN
BYLANEURMM	31-Jul-08 BYLAN
BYLANEURMR	31-Jul-08 BYLAN
BYLANJPYMM	31-Jul-08 BYLAN
BYLANUSDCR	31-Jul-08 BYLAN
BYLANUSDMM	31-Jul-08 BYLAN
BZHAUDMR	31-Jul-08 BZH
BZHAUDXR	31-Jul-08 BZH
BZHEURCR	31-Jul-08 BZH
BZHEURMM	31-Jul-08 BZH
BZHEURMR	31-Jul-08 BZH
BZHEURXR	31-Jul-08 BZH
BZHGBPXR	31-Jul-08 BZH
BZHHKDXR	31-Jul-08 BZH
BZHJPYMR	31-Jul-08 BZH
BZHJPYXR	31-Jul-08 BZH
BZHSGDMR	31-Jul-08 BZH
BZHSGDXR	31-Jul-08 BZH
BZHUSDCR	31-Jul-08 BZH
BZHUSDMM	31-Jul-08 BZH
BZHUSDMR	31-Jul-08 BZH
BZHUSDXR	31-Jul-08 BZH
CEURMM	31-Jul-08 C
CEURMR	31-Jul-08 C
CUSDCR	31-Jul-08 C
CUSDMR	31-Jul-08 C
CAUDMM	31-Jul-08 C
CAUDMR	31-Jul-08 C
CCHFCR	31-Jul-08 C

Bayer AG	0H99A3	SNRFOR	AUD
Bayer AG	0H99A3	SNRFOR	AUD
Bayer AG	0H99A3	SNRFOR	CAD
Bayer AG	0H99A3	SNRFOR	CHF
Bayer AG	0H99A3	SNRFOR	CHF
Bayer AG	0H99A3	SNRFOR	EUR
Bayer AG	0H99A3	SNRFOR	EUR
Bayer AG	0H99A3	SNRFOR	EUR
Bayer AG	0H99A3	SNRFOR	EUR
Bayer AG	0H99A3	SNRFOR	GBP
Bayer AG	0H99A3	SNRFOR	GBP
Bayer AG	0H99A3	SNRFOR	HKD
Bayer AG	0H99A3	SNRFOR	JPY
Bayer AG	0H99A3	SNRFOR	JPY
Bayer AG	0H99A3	SNRFOR	JPY
Bayer AG	0H99A3	SNRFOR	NOK
Bayer AG	0H99A3	SNRFOR	NZD
Bayer AG	0H99A3	SNRFOR	NZD
Bayer AG	0H99A3	SNRFOR	SEK
Bayer AG	0H99A3	SNRFOR	SGD
Bayer AG	0H99A3	SNRFOR	SGD
Bayer AG	0H99A3	SNRFOR	USD
Bayer AG	0H99A3	SNRFOR	USD
Bayer AG	0H99A3	SNRFOR	USD
Bayer AG	0H99A3	SNRFOR	USD
Bayer AG	0H99A3	SNRFOR	ZAR
Bay Landbk Giroz	DD7E9A	SNRFOR	AUD
Bay Landbk Giroz	DD7E9A	SNRFOR	AUD
Bay Landbk Giroz	DD7E9A	SNRFOR	CAD
Bay Landbk Giroz	DD7E9A	SNRFOR	CHF
Bay Landbk Giroz	DD7E9A	SNRFOR	CHF
Bay Landbk Giroz	DD7E9A	SNRFOR	EUR
Bay Landbk Giroz	DD7E9A	SNRFOR	EUR
Bay Landbk Giroz	DD7E9A	SNRFOR	EUR
Bay Landbk Giroz	DD7E9A	SNRFOR	EUR
Bay Landbk Giroz	DD7E9A	SNRFOR	GBP
Bay Landbk Giroz	DD7E9A	SNRFOR	GBP
Bay Landbk Giroz	DD7E9A	SNRFOR	HKD
Bay Landbk Giroz	DD7E9A	SNRFOR	HKD
Bay Landbk Giroz	DD7E9A	SNRFOR	JPY
Bay Landbk Giroz	DD7E9A	SNRFOR	JPY
Bay Landbk Giroz	DD7E9A	SNRFOR	USD
Bay Landbk Giroz	DD7E9A	SNRFOR	USD
Bay Landbk Giroz	DD7E9A	SNRFOR	USD
Bay Landbk Giroz	DD7E9A	SNRFOR	USD
Bay Landbk Giroz	DD7E9A	SUBLT2	EUR
Bay Landbk Giroz	DD7E9A	SUBLT2	EUR
Bay Landbk Giroz	DD7E9A	SUBLT2	EUR
Bay Landbk Giroz	DD7E9A	SUBLT2	JPY
Bay Landbk Giroz	DD7E9A	SUBLT2	USD
Bay Landbk Giroz	DD7E9A	SUBLT2	USD
Beazer Homes USA Inc	07CABW	SNRFOR	AUD
Beazer Homes USA Inc	07CABW	SNRFOR	AUD
Beazer Homes USA Inc	07CABW	SNRFOR	EUR
Beazer Homes USA Inc	07CABW	SNRFOR	EUR
Beazer Homes USA Inc	07CABW	SNRFOR	EUR
Beazer Homes USA Inc	07CABW	SNRFOR	EUR
Beazer Homes USA Inc	07CABW	SNRFOR	GBP
Beazer Homes USA Inc	07CABW	SNRFOR	HKD
Beazer Homes USA Inc	07CABW	SNRFOR	JPY
Beazer Homes USA Inc	07CABW	SNRFOR	JPY
Beazer Homes USA Inc	07CABW	SNRFOR	SGD
Beazer Homes USA Inc	07CABW	SNRFOR	SGD
Beazer Homes USA Inc	07CABW	SNRFOR	USD
Beazer Homes USA Inc	07CABW	SNRFOR	USD
Beazer Homes USA Inc	07CABW	SNRFOR	USD
Beazer Homes USA Inc	07CABW	SNRFOR	USD
Citigroup Inc	189BFD	PREFT1	EUR
Citigroup Inc	189BFD	PREFT1	EUR
Citigroup Inc	189BFD	PREFT1	USD
Citigroup Inc	189BFD	PREFT1	USD
Citigroup Inc	189BFD	SNRFOR	AUD
Citigroup Inc	189BFD	SNRFOR	AUD
Citigroup Inc	189BFD	SNRFOR	CHF

MM	Composite	0.14%	0.22%	0.30%	0.38%	0.43%	0.49%
MR	Composite						
MM	Composite	0.14%	0.22%	0.30%	0.37%	0.43%	0.49%
CR	Composite	0.15%	0.23%	0.32%	0.39%	0.45%	0.51%
MM	Composite	0.14%	0.22%	0.30%	0.37%	0.43%	0.49%
CR	Composite	0.15%	0.23%	0.32%	0.39%	0.45%	0.51%
MM	Composite	0.14%	0.22%	0.30%	0.37%	0.43%	0.49%
MR	Composite	0.00139726	0.002154689	0.002970449	0.003702391	0.00425359	0.004871731
XR	Composite	0.13%	0.21%	0.29%	0.36%	0.41%	0.47%
CR	Composite	0.15%	0.23%	0.32%	0.39%	0.45%	0.51%
MM	Composite	0.14%	0.22%	0.30%	0.37%	0.43%	0.49%
MM	Composite	0.001411967	0.002176139	0.002976031	0.003710763	0.004323564	0.004919286
CR	Composite	0.14%	0.22%	0.30%	0.38%	0.43%	0.49%
MM	Composite	0.14%	0.22%	0.30%	0.38%	0.43%	0.49%
MR	Composite						
MM	Composite	0.001411967	0.002176139	0.002976031	0.003710763	0.004323564	0.004919286
CR	Composite	0.15%	0.23%	0.32%	0.39%	0.45%	0.51%
MM	Composite	0.14%	0.22%	0.30%	0.37%	0.43%	0.49%
MM	Composite	0.14%	0.22%	0.30%	0.37%	0.43%	0.49%
CR	Composite	0.15%	0.23%	0.32%	0.39%	0.45%	0.51%
MM	Composite	0.14%	0.22%	0.30%	0.37%	0.43%	0.49%
CR	Composite	0.15%	0.23%	0.32%	0.39%	0.45%	0.51%
MM	Composite	0.14%	0.22%	0.30%	0.37%	0.43%	0.49%
MR	Composite	0.14%	0.22%	0.30%	0.37%	0.43%	0.49%
XR	Composite	0.13%	0.21%	0.29%	0.36%	0.41%	0.47%
MM	Composite	0.14%	0.22%	0.30%	0.37%	0.43%	0.49%
CR	Composite	0.28%	0.34%	0.45%	0.54%	0.62%	0.68%
MM	Composite	0.28%	0.34%	0.45%	0.54%	0.62%	0.68%
MM	Composite	0.28%	0.34%	0.45%	0.54%	0.62%	0.67%
CR	Composite	0.28%	0.36%	0.47%	0.56%	0.65%	0.70%
MM	Composite	0.28%	0.34%	0.45%	0.54%	0.62%	0.67%
CR	Composite	0.28%	0.36%	0.47%	0.56%	0.65%	0.70%
MM	Composite	0.28%	0.34%	0.45%	0.54%	0.62%	0.67%
MR	Composite	0.002753219	0.003381804	0.004450548	0.005336252	0.00614475	0.006620181
XR	Composite						
CR	Composite	0.28%	0.36%	0.47%	0.56%	0.65%	0.70%
MM	Composite	0.28%	0.34%	0.45%	0.54%	0.62%	0.67%
CR	Composite	0.28%	0.36%	0.47%	0.56%	0.65%	0.70%
MM	Composite	0.28%	0.34%	0.45%	0.54%	0.62%	0.67%
CR	Composite	0.28%	0.34%	0.45%	0.54%	0.62%	0.68%
MM	Composite	0.28%	0.34%	0.45%	0.54%	0.62%	0.68%
CR	Composite	0.28%	0.36%	0.47%	0.56%	0.65%	0.70%
MM	Composite	0.28%	0.34%	0.45%	0.54%	0.62%	0.67%
MR	Composite						
XR	Composite	0.28%	0.33%	0.43%	0.51%	0.59%	0.64%
CR	Composite	0.64%	0.70%	0.87%	1.10%	1.31%	1.38%
MM	Composite	0.61%	0.67%	0.83%	1.05%	1.25%	1.33%
MR	Composite	0.61%	0.66%	0.83%	1.05%	1.24%	1.31%
MM	Composite	0.006181641	0.006690839	0.008651958	0.010854679	0.012628884	0.013287333
CR	Composite	0.64%	0.70%	0.87%	1.10%	1.31%	1.38%
MM	Composite	0.61%	0.67%	0.83%	1.05%	1.25%	1.33%
MR	Composite	9.32%	9.10%	11.86%	11.82%	11.44%	11.51%
XR	Composite	9.32%	9.10%	11.86%	11.82%	11.44%	11.51%
CR	Composite	9.32%	9.84%	12.89%	12.93%	12.50%	12.55%
MM	Composite						
MR	Composite	0.093218112	0.093475542	0.122489484	0.122796253	0.118779815	0.119245676
XR	Composite	9.32%	9.25%	11.81%	11.83%	11.44%	11.49%
XR	Composite	9.32%	9.25%	11.81%	11.83%	11.44%	11.49%
XR	Composite	0.093218112	0.09249385	0.11808712	0.11827218	0.114403717	0.114852414
MR	Composite	9.32%	9.10%	11.86%	11.82%	11.44%	11.51%
XR	Composite	0.093218112	0.091008109	0.118641199	0.118155092	0.114403717	0.115113426
MR	Composite	9.32%	9.35%	12.25%	12.28%	11.88%	11.92%
XR	Composite	9.32%	9.25%	11.81%	11.83%	11.44%	11.49%
CR	Composite	9.32%	9.84%	12.89%	12.93%	12.50%	12.55%
MM	Composite						
MR	Composite	0.093218112	0.093475542	0.122489484	0.122796253	0.118779815	0.119245676
XR	Composite	9.32%	9.25%	11.81%	11.83%	11.44%	11.49%
MM	Composite	0.0207	0.0207	0.0207	0.0207	0.0207	0.0207
MR	Composite						
CR	Composite	2.07%	2.07%	2.07%	2.07%	2.07%	2.07%
MR	Composite	2.07%	2.07%	2.07%	2.07%	2.07%	2.07%
MM	Composite	0.92%	1.03%	1.14%	1.28%	1.34%	1.42%
MR	Composite	0.91%	1.02%	1.13%	1.26%	1.33%	1.40%
CR	Composite						

0.54%	0.58%	0.61%	0.62%	0.64%	0.392500001 B	A
					0.392500001	
0.54%	0.58%	0.61%	0.62%	0.64%	0.4 BBB	AA
0.55%	0.60%	0.63%	0.62%	0.64%	0.385000002 BB	A
0.54%	0.58%	0.61%	0.62%	0.64%	0.4 BBB	AA
0.55%	0.60%	0.63%	0.62%	0.64%	0.385000002 BB	A
0.54%	0.58%	0.61%	0.62%	0.64%	0.4 BBB	AA
0.53%	0.005753546	0.006001644	0.006171974	0.006386445	0.392500001 BB	A
0.51%	0.55%	0.58%	0.62%	0.64%	0.4 BB	A
0.55%	0.60%	0.63%	0.62%	0.64%	0.385000002 BB	A
0.54%	0.58%	0.61%	0.62%	0.64%	0.4 BBB	AA
0.54%	0.005817806	0.006089486	0.006171974	0.006386445	0.4 BBB	AA
0.54%	0.58%	0.61%	0.62%	0.64%	0.392500001 B	A
0.54%	0.58%	0.61%	0.62%	0.64%	0.392500001 B	A
					0.392500001	
0.54%	0.005817806	0.006089486	0.006171974	0.006386445	0.4 BBB	AA
0.55%	0.60%	0.63%	0.62%	0.64%	0.385000002 BB	A
0.54%	0.58%	0.61%	0.62%	0.64%	0.4 BBB	AA
0.54%	0.58%	0.61%	0.62%	0.64%	0.4 BBB	AA
0.55%	0.60%	0.63%	0.62%	0.64%	0.385000002 BB	A
0.54%	0.58%	0.61%	0.62%	0.64%	0.4 BBB	AA
0.55%	0.60%	0.63%	0.62%	0.64%	0.385000002 BB	A
0.54%	0.58%	0.61%	0.62%	0.64%	0.4 BBB	AA
0.53%	0.58%	0.60%	0.62%	0.64%	0.392500001 BB	A
0.51%	0.55%	0.58%	0.62%	0.64%	0.4 BB	A
0.54%	0.58%	0.61%	0.62%	0.64%	0.4 BBB	AA
0.68%	0.70%	0.70%	0.81%	0.81%	0.4 NR	CCC
0.68%	0.70%	0.70%	0.81%	0.81%	0.4 NR	CCC
0.67%	0.68%	0.68%	0.81%	0.81%	0.4 NR	BB
0.70%	0.71%	0.71%	0.84%	0.84%	0.4 NR	B
0.67%	0.68%	0.68%	0.81%	0.81%	0.4 NR	BB
0.70%	0.71%	0.71%	0.84%	0.84%	0.4 NR	B
0.67%	0.68%	0.68%	0.81%	0.81%	0.4 NR	BB
0.66%	0.006776299	0.006776299	0.007975637	0.007975637	0.4 NR	B
					0.4	
0.70%	0.71%	0.71%	0.84%	0.84%	0.4 NR	B
0.67%	0.68%	0.68%	0.81%	0.81%	0.4 NR	BB
0.70%	0.71%	0.71%	0.84%	0.84%	0.4 NR	B
0.67%	0.68%	0.68%	0.81%	0.81%	0.4 NR	BB
0.68%	0.70%	0.70%	0.81%	0.81%	0.4 NR	CCC
0.68%	0.70%	0.70%	0.81%	0.81%	0.4 NR	CCC
0.70%	0.71%	0.71%	0.84%	0.84%	0.4 NR	B
0.67%	0.68%	0.68%	0.81%	0.81%	0.4 NR	BB
					0.4	
0.64%	0.65%	0.65%	0.77%	0.77%	0.4 NR	B
1.39%	1.41%	1.42%	1.60%	1.29%	0.2 BBB	BBB
1.33%	1.35%	1.42%	1.60%	1.29%	20.00% A	A
1.32%	1.34%	1.42%	1.60%	1.29%	20.00% BBB	BBB
1.36%	0.013824908	0.014176928	0.016025	0.012949695	20.00% BB	BB
1.39%	1.41%	1.42%	1.60%	1.29%	20.00% BBB	BBB
1.33%	1.35%	1.42%	1.60%	1.29%	20.00% A	A
10.74%	10.02%	9.90%	9.75%	9.89%	51.94% NR	BBB
10.74%	10.02%	9.90%	9.75%	9.89%	51.94% NR	BBB
11.72%	10.94%	10.77%	10.73%	10.73%	0.519444446 NR	A
					0.519444446	
11.14%	0.103919101	0.102306327	0.101946969	0.101968443	0.501 NR	A
10.73%	10.01%	9.83%	9.82%	9.92%	0.519444446 NR	AA
10.73%	10.01%	9.83%	9.82%	9.92%	0.519444446 NR	AA
10.73%	0.100090503	0.098304852	0.098191028	0.099167271	0.519444446 NR	AA
10.74%	10.02%	9.90%	9.75%	9.89%	0.519444446 NR	BBB
10.74%	0.100209678	0.098970219	0.097452312	0.098933816	0.519444446 NR	BBB
11.14%	10.39%	10.23%	10.19%	10.20%	0.501 NR	A
10.73%	10.01%	9.83%	9.82%	9.92%	0.519444446 NR	AA
11.72%	10.94%	10.77%	10.73%	10.73%	0.519444446 NR	A
					0.519444446	
11.14%	0.103919101	0.102306327	0.101946969	0.101968443	0.501 NR	A
10.73%	10.01%	9.83%	9.82%	9.92%	0.519444446 NR	AA
0.0207	0.0224	0.0224	0.0224	0.0224	0.075	
					0.075	
2.07%	2.24%	2.24%	2.24%	2.24%	0.075	
2.07%	2.24%	2.24%	2.24%	2.24%	0.075	
1.41%	1.44%	1.47%	1.45%	1.51%	0.4 BBB	BBB
1.40%	1.43%	1.47%	1.45%	1.51%	0.4 A	A
					0.4	

A	A	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	BBB	A	A	A
A	A	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
BB	BBB	BBB	BB	BB	BB
BB	BBB	BBB	BB	BB	BB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BB	BBB	BBB	BB	BB	BB
BB	BBB	BBB	BB	BB	BB
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BBB	A	BBB	BB	B	B
A	A	A	BBB	BB	BB
BBB	BBB	BBB	BB	B	B
BBB	BB	BB	B	B	B
BBB	BBB	BBB	BB	B	B
A	A	A	BBB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
	NR		NR		NR
	NR		NR		NR
	NR		NR		NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A

BB	NR	NR	AA	14 Health Care
			NR	Health Care
A	NR	NR	AA	14 Health Care
BBB	NR	NR	A	5 Health Care
A	NR	NR	AA	14 Health Care
BBB	NR	NR	A	5 Health Care
A	NR	NR	AA	14 Health Care
BBB	NR	NR	AA	14 Health Care
BBB	NR	NR	AA	14 Health Care
BBB	NR	NR	A	5 Health Care
A	NR	NR	AA	14 Health Care
A	NR	NR	AA	14 Health Care
BB	NR	NR	AA	14 Health Care
BB	NR	NR	AA	14 Health Care
			NR	Health Care
A	NR	NR	AA	14 Health Care
BBB	NR	NR	A	5 Health Care
A	NR	NR	AA	14 Health Care
A	NR	NR	AA	14 Health Care
BBB	NR	NR	A	5 Health Care
A	NR	NR	AA	14 Health Care
BBB	NR	NR	A	5 Health Care
A	NR	NR	AA	14 Health Care
BBB	NR	NR	AA	14 Health Care
BBB	NR	NR	AA	14 Health Care
A	NR	NR	AA	14 Health Care
	B		A	9 Financials
	B		A	9 Financials
	BBB		A	8 Financials
	BB		A	8 Financials
	BBB		A	8 Financials
	BB		A	8 Financials
	BBB		A	8 Financials
	BB		A	8 Financials
			NR	Financials
	BB		A	8 Financials
	BBB		A	8 Financials
	BB		A	8 Financials
	BBB		A	8 Financials
	B		A	9 Financials
	B		A	9 Financials
	BB		A	8 Financials
	BBB		A	8 Financials
			NR	Financials
	BB		A	8 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
BBB	BB	BB	AA	8 Consumer Goods
BBB	BB	BB	AA	8 Consumer Goods
A	BBB	BBB	AA	7 Consumer Goods
			NR	Consumer Goods
A	BBB	BBB	AA	7 Consumer Goods
AA	A	A	AA	7 Consumer Goods
AA	A	A	AA	7 Consumer Goods
AA	A	A	AA	7 Consumer Goods
BBB	BB	BB	AA	8 Consumer Goods
BBB	BB	BB	AA	8 Consumer Goods
A	BBB	BBB	AA	7 Consumer Goods
AA	A	A	AA	7 Consumer Goods
A	BBB	BBB	AA	7 Consumer Goods
			NR	Consumer Goods
A	BBB	BBB	AA	7 Consumer Goods
AA	A	A	AA	7 Consumer Goods
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
BBB	BB	BB	A	5 Financials
BBB	BB	BB	A	5 Financials
			NR	Financials

Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A				
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A				
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				Thin
N.Amer	United States	A	A				Thin
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	
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DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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	Thin		Thin			
	Thin		Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier

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CCHFMR	31-Jul-08 C
CEURCR	31-Jul-08 C
CEURMM	31-Jul-08 C
CEURMR	31-Jul-08 C
CEURXR	31-Jul-08 C
CGBPMM	31-Jul-08 C
CGBPMR	31-Jul-08 C
CGBPXR	31-Jul-08 C
CHKDCR	31-Jul-08 C
CHKDMR	31-Jul-08 C
CJPYCR	31-Jul-08 C
CJPYMR	31-Jul-08 C
CNZDMR	31-Jul-08 C
CSGDMR	31-Jul-08 C
CTWDMR	31-Jul-08 C
CUSDCR	31-Jul-08 C
CUSDMM	31-Jul-08 C
CUSDMR	31-Jul-08 C
CUSDXR	31-Jul-08 C
CAUDCR	31-Jul-08 C
CAUDMR	31-Jul-08 C
CCHFMR	31-Jul-08 C
CDKKMR	31-Jul-08 C
CEURCR	31-Jul-08 C
CEURMM	31-Jul-08 C
CEURMR	31-Jul-08 C
CGBPMR	31-Jul-08 C
CHKDCR	31-Jul-08 C
CHKDMR	31-Jul-08 C
CJPYMR	31-Jul-08 C
CSEKMR	31-Jul-08 C
CSGDCR	31-Jul-08 C
CSGDMR	31-Jul-08 C
CTWDMR	31-Jul-08 C
CUSDCR	31-Jul-08 C
CUSDMM	31-Jul-08 C
CUSDMR	31-Jul-08 C
CUSDXR	31-Jul-08 C
C-AssCorpNACHFCR	31-Jul-08 C-AssCorpNA
C-AssCorpNACHFMR	31-Jul-08 C-AssCorpNA
C-AssCorpNAEURCR	31-Jul-08 C-AssCorpNA
C-AssCorpNAEURMM	31-Jul-08 C-AssCorpNA
C-AssCorpNAEURMR	31-Jul-08 C-AssCorpNA
C-AssCorpNAGBPCR	31-Jul-08 C-AssCorpNA
C-AssCorpNAGBPMR	31-Jul-08 C-AssCorpNA
C-AssCorpNAJPYCR	31-Jul-08 C-AssCorpNA
C-AssCorpNAJPYMR	31-Jul-08 C-AssCorpNA
C-AssCorpNAUSDCR	31-Jul-08 C-AssCorpNA
C-AssCorpNAUSDMM	31-Jul-08 C-AssCorpNA
C-AssCorpNAUSDMR	31-Jul-08 C-AssCorpNA
C-AssCorpNAUSDXR	31-Jul-08 C-AssCorpNA
C-Assoc1stCapCpCHFMR	31-Jul-08 C-Assoc1stCapCp
C-Assoc1stCapCpEURMM	31-Jul-08 C-Assoc1stCapCp
C-Assoc1stCapCpEURMR	31-Jul-08 C-Assoc1stCapCp
C-Assoc1stCapCpEURXR	31-Jul-08 C-Assoc1stCapCp
C-Assoc1stCapCpJPYMR	31-Jul-08 C-Assoc1stCapCp
C-Assoc1stCapCpUSDCR	31-Jul-08 C-Assoc1stCapCp
C-Assoc1stCapCpUSDMM	31-Jul-08 C-Assoc1stCapCp
C-Assoc1stCapCpUSDMR	31-Jul-08 C-Assoc1stCapCp
C-Assoc1stCapCpUSDXR	31-Jul-08 C-Assoc1stCapCp
C-CitibankEURCR	31-Jul-08 C-Citibank
C-CitibankEURMM	31-Jul-08 C-Citibank
C-CitibankEURMR	31-Jul-08 C-Citibank
C-CitibankGBPMR	31-Jul-08 C-Citibank
C-CitibankJPYCR	31-Jul-08 C-Citibank
C-CitibankJPYMR	31-Jul-08 C-Citibank
C-CitibankTWDXR	31-Jul-08 C-Citibank
C-CitibankUSDCR	31-Jul-08 C-Citibank
C-CitibankUSDMR	31-Jul-08 C-Citibank
C-CitibankUSDXR	31-Jul-08 C-Citibank
C-NikCitEURCR	31-Jul-08 C-NikCit
C-NikCitEURMR	31-Jul-08 C-NikCit
C-NikCitJPYCR	31-Jul-08 C-NikCit
C-NikCitJPYMR	31-Jul-08 C-NikCit

Citigroup Inc	189BFD	SNRFOR	CHF
Citigroup Inc	189BFD	SNRFOR	EUR
Citigroup Inc	189BFD	SNRFOR	EUR
Citigroup Inc	189BFD	SNRFOR	EUR
Citigroup Inc	189BFD	SNRFOR	EUR
Citigroup Inc	189BFD	SNRFOR	GBP
Citigroup Inc	189BFD	SNRFOR	GBP
Citigroup Inc	189BFD	SNRFOR	GBP
Citigroup Inc	189BFD	SNRFOR	HKD
Citigroup Inc	189BFD	SNRFOR	HKD
Citigroup Inc	189BFD	SNRFOR	JPY
Citigroup Inc	189BFD	SNRFOR	JPY
Citigroup Inc	189BFD	SNRFOR	NZD
Citigroup Inc	189BFD	SNRFOR	SGD
Citigroup Inc	189BFD	SNRFOR	TWD
Citigroup Inc	189BFD	SNRFOR	USD
Citigroup Inc	189BFD	SNRFOR	USD
Citigroup Inc	189BFD	SNRFOR	USD
Citigroup Inc	189BFD	SNRFOR	USD
Citigroup Inc	189BFD	SUBLT2	AUD
Citigroup Inc	189BFD	SUBLT2	AUD
Citigroup Inc	189BFD	SUBLT2	CHF
Citigroup Inc	189BFD	SUBLT2	DKK
Citigroup Inc	189BFD	SUBLT2	EUR
Citigroup Inc	189BFD	SUBLT2	EUR
Citigroup Inc	189BFD	SUBLT2	EUR
Citigroup Inc	189BFD	SUBLT2	GBP
Citigroup Inc	189BFD	SUBLT2	HKD
Citigroup Inc	189BFD	SUBLT2	HKD
Citigroup Inc	189BFD	SUBLT2	JPY
Citigroup Inc	189BFD	SUBLT2	SEK
Citigroup Inc	189BFD	SUBLT2	SGD
Citigroup Inc	189BFD	SUBLT2	SGD
Citigroup Inc	189BFD	SUBLT2	TWD
Citigroup Inc	189BFD	SUBLT2	USD
Citigroup Inc	189BFD	SUBLT2	USD
Citigroup Inc	189BFD	SUBLT2	USD
Citigroup Inc	189BFD	SUBLT2	USD
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	CHF
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	CHF
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	EUR
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	EUR
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	EUR
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	GBP
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	GBP
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	JPY
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	JPY
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	USD
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	USD
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	USD
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	USD
Assoc First Cap Corp	04A608	SNRFOR	CHF
Assoc First Cap Corp	04A608	SNRFOR	EUR
Assoc First Cap Corp	04A608	SNRFOR	EUR
Assoc First Cap Corp	04A608	SNRFOR	EUR
Assoc First Cap Corp	04A608	SNRFOR	JPY
Assoc First Cap Corp	04A608	SNRFOR	USD
Assoc First Cap Corp	04A608	SNRFOR	USD
Assoc First Cap Corp	04A608	SNRFOR	USD
Assoc First Cap Corp	04A608	SNRFOR	USD
Citibank N A	PR9D89	SNRFOR	EUR
Citibank N A	PR9D89	SNRFOR	EUR
Citibank N A	PR9D89	SNRFOR	EUR
Citibank N A	PR9D89	SNRFOR	GBP
Citibank N A	PR9D89	SNRFOR	JPY
Citibank N A	PR9D89	SNRFOR	JPY
Citibank N A	PR9D89	SNRFOR	TWD
Citibank N A	PR9D89	SNRFOR	USD
Citibank N A	PR9D89	SNRFOR	USD
Citibank N A	PR9D89	SNRFOR	USD
Nikko Citi Hldgs Inc	JO66E6	SNRFOR	EUR
Nikko Citi Hldgs Inc	JO66E6	SNRFOR	EUR
Nikko Citi Hldgs Inc	JO66E6	SNRFOR	JPY
Nikko Citi Hldgs Inc	JO66E6	SNRFOR	JPY

MR	Composite	0.93%	1.12%	1.14%	1.26%	1.33%	1.42%
CR	Composite	0.009300329	0.011435013	0.01209126	0.013219057	0.014039076	0.014922363
MM	Composite	0.93%	1.10%	1.16%	1.27%	1.35%	1.43%
MR	Composite	0.93%	1.12%	1.14%	1.26%	1.33%	1.42%
XR	Composite	0.009300329	0.010463037	0.011063503	0.011880882	0.012858667	0.013593333
MM	Composite	0.93%	1.10%	1.16%	1.27%	1.35%	1.43%
MR	Composite	0.93%	1.12%	1.14%	1.26%	1.33%	1.42%
XR	Composite						
CR	Composite	0.93%	1.14%	1.21%	1.32%	1.40%	1.49%
MR	Composite	0.93%	1.12%	1.14%	1.26%	1.33%	1.42%
CR	Composite	0.93%	1.12%	1.20%	1.33%	1.40%	1.49%
MR	Composite	0.93%	1.06%	1.14%	1.26%	1.33%	1.42%
MR	Composite	0.93%	1.12%	1.14%	1.26%	1.33%	1.42%
MR	Composite	0.93%	1.12%	1.14%	1.26%	1.33%	1.42%
MR	Composite	0.93%	1.12%	1.14%	1.26%	1.33%	1.42%
CR	Composite	0.93%	1.14%	1.21%	1.32%	1.40%	1.49%
MM	Composite	0.93%	1.10%	1.16%	1.27%	1.35%	1.43%
MR	Composite	0.93%	1.12%	1.14%	1.26%	1.33%	1.42%
XR	Composite	0.93%	1.05%	1.11%	1.19%	1.29%	1.36%
CR	Composite	0.011680842	0.011594546	0.013560465	0.016178969	0.017259997	0.018699318
MR	Composite	1.17%	1.16%	1.36%	1.62%	1.73%	1.87%
MR	Composite	1.13%	1.17%	1.36%	1.62%	1.77%	1.87%
MR	Composite	1.13%	1.17%	1.36%	1.62%	1.77%	1.87%
CR	Composite	1.19%	1.24%	1.43%	1.70%	1.86%	1.96%
MM	Composite	1.14%	1.19%	1.37%	1.63%	1.79%	1.89%
MR	Composite	1.13%	1.17%	1.36%	1.62%	1.77%	1.87%
MR	Composite	1.13%	1.17%	1.36%	1.62%	1.77%	1.87%
CR	Composite	1.19%	1.24%	1.43%	1.70%	1.86%	1.96%
MR	Composite	0.011274456	0.011735512	0.013560465	0.016178969	0.01768125	0.018659825
MR	Composite	1.18%	1.16%	1.36%	1.62%	1.59%	1.87%
MR	Composite	1.13%	1.17%	1.36%	1.62%	1.77%	1.87%
CR	Composite	1.19%	1.24%	1.43%	1.70%	1.86%	1.96%
MR	Composite	1.13%	1.17%	1.36%	1.62%	1.77%	1.87%
MR	Composite	1.13%	1.17%	1.36%	1.62%	1.77%	1.87%
CR	Composite	1.19%	1.24%	1.43%	1.70%	1.86%	1.96%
MM	Composite	1.14%	1.19%	1.37%	1.63%	1.79%	1.89%
MR	Composite	1.13%	1.17%	1.36%	1.62%	1.77%	1.87%
XR	Composite	1.09%	1.13%	1.31%	1.56%	1.70%	1.80%
CR	Composite						
MR	Composite	0.011005477	0.011005477	0.010875	0.011982488	0.012692	0.01392925
CR	Composite						
MM	Composite						
MR	Composite	1.10%	1.10%	1.09%	1.20%	1.27%	1.39%
CR	Composite						
MR	Composite						
CR	Composite	1.10%	1.10%	1.10%	1.19%	1.27%	1.38%
MR	Composite	1.10%	1.10%	1.10%	1.19%	1.27%	1.38%
CR	Composite	1.16%	1.16%	1.16%	1.26%	1.34%	1.46%
MM	Composite						
MR	Composite	1.10%	1.10%	1.09%	1.20%	1.27%	1.39%
XR	Composite	1.06%	1.06%	1.06%	1.15%	1.22%	1.34%
MR	Composite	0.07%	0.09%	0.10%	0.13%	0.16%	0.19%
MM	Composite						
MR	Composite	0.000706544	0.000867465	0.001037187	0.0013	0.001574731	0.001871902
XR	Composite	0.000706544	0.000835506	0.000998975	0.0013	0.001574731	0.001871902
MR	Composite	0.07%	0.09%	0.10%	0.13%	0.16%	0.19%
CR	Composite	0.07%	0.09%	0.11%	0.13%	0.16%	0.19%
MM	Composite						
MR	Composite	0.07%	0.09%	0.10%	0.13%	0.16%	0.19%
XR	Composite	0.07%	0.08%	0.10%	0.13%	0.16%	0.19%
CR	Composite						
MM	Composite						
MR	Composite	0.51%	0.51%	0.55%	0.59%	0.70%	0.70%
MR	Composite	0.51%	0.51%	0.55%	0.59%	0.70%	0.70%
CR	Composite			#DIV/0!			
MR	Composite			#DIV/0!			
XR	Composite			#DIV/0!			
CR	Composite			#DIV/0!			
MR	Composite	0.51%	0.51%	0.55%	0.59%	0.70%	0.70%
XR	Composite			#DIV/0!			
CR	Composite	0.50%	0.61%	0.81%	0.94%	1.00%	1.07%
MR	Composite			#DIV/0!			
CR	Composite	0.50%	0.62%	0.76%	0.92%	0.96%	1.04%
MR	Composite			#DIV/0!			

1.41%	1.45%	1.46%	1.46%	1.53%	40.00%	BB	A
1.49%	0.015261604	0.01542345	0.015392501	0.01617308	0.4	BB	A
1.43%	1.47%	1.48%	1.48%	1.55%	40.00%	BB	A
1.41%	1.45%	1.46%	1.46%	1.53%	40.00%	BB	A
1.36%	0.013964367	0.014112456	0.014084138	0.014798368	40.00%	BB	A
1.43%	1.47%	1.48%	1.48%	1.55%	0.4	BB	A
1.41%	1.45%	1.46%	1.46%	1.53%	40.00%	BB	A
					40.00%		
1.49%	1.53%	1.54%	1.54%	1.62%	0.4	BB	A
1.41%	1.45%	1.46%	1.46%	1.53%	0.4	BB	A
1.49%	1.52%	1.47%	1.45%	1.51%	0.4	BB	BBB
1.41%	1.44%	1.47%	1.45%	1.51%	40.00%	BB	A
1.41%	1.45%	1.46%	1.46%	1.53%	40.00%	BB	A
1.41%	1.45%	1.46%	1.46%	1.53%	40.00%	BB	A
1.41%	1.45%	1.46%	1.46%	1.53%	40.00%	BB	A
1.49%	1.53%	1.54%	1.54%	1.62%	40.00%	BB	A
1.43%	1.47%	1.48%	1.48%	1.55%	40.00%	BB	A
1.41%	1.45%	1.46%	1.46%	1.53%	0.4	BB	A
1.36%	1.40%	1.41%	1.41%	1.48%	40.00%	BB	A
1.85%	0.018778324	0.019265039	0.020013333	0.019916862	20.61%	BB	BBB
1.85%	1.88%	1.93%	2.00%	1.99%	0.206111112	BB	BBB
1.85%	1.87%	1.93%	2.00%	1.99%	0.2	A	AA
1.85%	1.87%	1.93%	2.00%	1.99%	0.2	A	AA
1.94%	1.97%	2.03%	2.11%	2.10%	0.2	BBB	A
1.87%	1.89%	1.95%	2.02%	2.01%	0.206111112	BBB	A
1.85%	1.87%	1.93%	2.00%	1.99%	0.2	A	AA
1.85%	1.87%	1.93%	2.00%	1.99%	0.2	A	AA
1.94%	1.97%	2.03%	2.11%	2.10%	0.2	BBB	A
1.85%	0.018746074	0.01926248	0.020013333	0.019916862	0.2	A	AA
1.83%	1.88%	1.93%	2.00%	1.99%	0.226666668	A	A
1.85%	1.87%	1.93%	2.00%	1.99%	0.2	A	AA
1.94%	1.97%	2.03%	2.11%	2.10%	0.2	BBB	A
1.85%	1.87%	1.93%	2.00%	1.99%	0.2	A	AA
1.85%	1.87%	1.93%	2.00%	1.99%	0.2	A	AA
1.94%	1.97%	2.03%	2.11%	2.10%	0.2	BBB	A
1.87%	1.89%	1.95%	2.02%	2.01%	0.206111112	BBB	A
1.85%	1.87%	1.93%	2.00%	1.99%	0.2	A	AA
1.78%	1.81%	1.86%	1.93%	1.92%	0.206111112	BBB	A
					0.4		
1.30%	0.0142695	0.01335935	0.0123	0.0123	0.4		BBB
					0.4		
					0.4		
1.30%	1.43%	1.34%	1.23%	1.23%	0.4		BBB
					0.4		
					0.4		
1.33%	1.41%	1.34%	1.23%	1.23%	0.4		B
1.33%	1.41%	1.34%	1.23%	1.23%	0.4		B
1.39%	1.50%	1.34%	1.23%	1.23%	0.4		BB
					0.4		
1.30%	1.43%	1.34%	1.23%	1.23%	0.4		BBB
1.27%	1.37%	1.34%	1.23%	1.23%	0.4		BB
0.25%	0.32%	0.33%	0.35%		0.4	NR	A
					0.4		
0.25%	0.003166732	0.00325	0.0035		0.4	NR	A
0.25%	0.003166732	0.00325	0.0035		0.4	NR	BBB
0.25%	0.32%	0.33%	0.35%		0.4	NR	BB
0.25%	0.32%	0.33%	0.35%		0.4	NR	BBB
					0.4		
0.25%	0.32%	0.33%	0.35%		0.4	NR	A
0.25%	0.32%	0.33%	0.35%		0.4	NR	BBB
					0.4		
					0.4		
0.71%	0.77%	0.77%	0.77%	0.77%	0.4		NR
0.71%	0.77%	0.77%	0.77%	0.77%	0.4		NR
					0.4		
					0.4		
					0.4		
					0.4		
0.71%	0.77%	0.77%	0.77%	0.77%	0.4		NR
					0.4		
1.15%	1.12%	1.23%	1.51%	1.42%	0.4	BB	A
					0.358333335		
1.15%	1.27%	1.37%	1.46%	1.42%	0.350000004	A	A
					0.358333335		

AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
BBB	BBB	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
BBB	A	BB	BBB	A	A
BBB	A	BB	BBB	A	A
CCC	BB	CCC	B	B	BB
CCC	BB	CCC	B	B	BB
B	BBB	B	BB	BB	BBB
BBB	A	BB	BBB	A	A
B	BBB	B	BB	BB	BBB
A	NR	NR	NR	NR	NR
A	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
A	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
A	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A

AA	A	A	AA	12 Financials
A	BBB	BBB	AA	12 Financials
A	BBB	BBB	AA	12 Financials
AA	A	A	AA	12 Financials
A	BBB	BBB	A	3 Financials
A	BBB	BBB	AA	12 Financials
AA	A	A	AA	12 Financials
			NR	Financials
A	BBB	BBB	AA	12 Financials
AA	A	A	AA	12 Financials
BBB	BB	BB	A	5 Financials
BBB	BB	BB	A	5 Financials
AA	A	A	AA	12 Financials
AA	A	A	AA	12 Financials
AA	A	A	AA	12 Financials
A	BBB	BBB	AA	12 Financials
A	BBB	BBB	AA	12 Financials
AA	A	A	AA	12 Financials
A	BBB	BBB	A	3 Financials
BB	BB	BB	AA	13 Financials
BB	BB	BB	AA	13 Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	AA	13 Financials
BBB	BBB	BBB	AA	13 Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	AA	13 Financials
A	A	A	AA	13 Financials
BB	BB	BB	A	13 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	AA	13 Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	AA	13 Financials
BBB	BBB	BBB	AA	13 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	AA	13 Financials
			NR	Financials
NR	NR		A	4 Financials
			NR	Financials
			NR	Financials
NR	NR		A	4 Financials
			NR	Financials
			NR	Financials
NR	NR		BBB	4 Financials
NR	NR		BBB	4 Financials
NR	NR		BBB	4 Financials
			NR	Financials
NR	NR		A	4 Financials
NR	NR		BBB	4 Financials
NR	NR		NR	2 Financials
			NR	Financials
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
			NR	Financials
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
BB	A	BB	A	7 Financials
			NR	Financials
BBB	A	A	A	7 Financials
			NR	Financials

N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A				
N.Amer	United States	AA	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
N.Amer	United States	AA	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
N.Amer	United States	AA	A		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A				
N.Amer	United States	AA	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	Thin
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	AA	AA	Thin	Entity Tier	Entity Tier	Thin
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	Thin
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin		Thin
N.Amer	United States	AA	AA		Thin		Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin		Thin
N.Amer	United States	AA	AA				
Asia	Japan	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
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	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp

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Entity Tier

C-NikCitJPYXR	31-Jul-08 C-NikCit
C-NikCitUSDCR	31-Jul-08 C-NikCit
CABCOLEURCR	31-Jul-08 CABCOL
CABCOLEURMM	31-Jul-08 CABCOL
CABCOLEURMR	31-Jul-08 CABCOL
CABCOLEURXR	31-Jul-08 CABCOL
CABCOLGBPMM	31-Jul-08 CABCOL
CABCOLJPYMM	31-Jul-08 CABCOL
CABCOLUSDCR	31-Jul-08 CABCOL
CABCOLUSDMM	31-Jul-08 CABCOL
CABCOLUSDMR	31-Jul-08 CABCOL
CAFAUDCR	31-Jul-08 CAF
CAFAUDMR	31-Jul-08 CAF
CAFEURCR	31-Jul-08 CAF
CAFEURMM	31-Jul-08 CAF
CAFEURMR	31-Jul-08 CAF
CAFGBPCR	31-Jul-08 CAF
CAFJPYCR	31-Jul-08 CAF
CAFJPYMR	31-Jul-08 CAF
CAFUSDCR	31-Jul-08 CAF
CAFUSDMM	31-Jul-08 CAF
CAFUSDMR	31-Jul-08 CAF
CAFUSDXR	31-Jul-08 CAF
CAGAUDMR	31-Jul-08 CAG
CAGAUDXR	31-Jul-08 CAG
CAGCADMR	31-Jul-08 CAG
CAGCHFMR	31-Jul-08 CAG
CAGEURCR	31-Jul-08 CAG
CAGEURMM	31-Jul-08 CAG
CAGEURMR	31-Jul-08 CAG
CAGEURXR	31-Jul-08 CAG
CAGGBPMR	31-Jul-08 CAG
CAGGBPXR	31-Jul-08 CAG
CAGHKDMR	31-Jul-08 CAG
CAGHKDXR	31-Jul-08 CAG
CAGJPYMR	31-Jul-08 CAG
CAGJPYXR	31-Jul-08 CAG
CAGNOKMR	31-Jul-08 CAG
CAGSEKMR	31-Jul-08 CAG
CAGSEKXR	31-Jul-08 CAG
CAGUSDCR	31-Jul-08 CAG
CAGUSDMM	31-Jul-08 CAG
CAGUSDMR	31-Jul-08 CAG
CAGUSDXR	31-Jul-08 CAG
CAGALIEURCR	31-Jul-08 CAGALI
CAGALIEURMM	31-Jul-08 CAGALI
CAHAUDMR	31-Jul-08 CAH
CAHAUDXR	31-Jul-08 CAH
CAHCADMR	31-Jul-08 CAH
CAHCHFMR	31-Jul-08 CAH
CAHEURCR	31-Jul-08 CAH
CAHEURMM	31-Jul-08 CAH
CAHEURMR	31-Jul-08 CAH
CAHEURXR	31-Jul-08 CAH
CAHGBPMR	31-Jul-08 CAH
CAHGBPXR	31-Jul-08 CAH
CAHHKDMR	31-Jul-08 CAH
CAHHKDXR	31-Jul-08 CAH
CAHILSMR	31-Jul-08 CAH
CAHJPYMR	31-Jul-08 CAH
CAHJPYXR	31-Jul-08 CAH
CAHSEKMR	31-Jul-08 CAH
CAHSEKXR	31-Jul-08 CAH
CAHSGDMR	31-Jul-08 CAH
CAHTWDCR	31-Jul-08 CAH
CAHUSDCR	31-Jul-08 CAH
CAHUSDMM	31-Jul-08 CAH
CAHUSDMR	31-Jul-08 CAH
CAHUSDXR	31-Jul-08 CAH
CAINCAUDMR	31-Jul-08 CAINC
CAINCAUDXR	31-Jul-08 CAINC
CAINCCHFMR	31-Jul-08 CAINC
CAINCCHFXR	31-Jul-08 CAINC
CAINCEURCR	31-Jul-08 CAINC

Nikko Citi Hldgs Inc	JO66E6	SNRFOR	JPY
Nikko Citi Hldgs Inc	JO66E6	SNRFOR	USD
Cablecom Luxembourg Sca	LM49F3	SNRFOR	EUR
Cablecom Luxembourg Sca	LM49F3	SNRFOR	EUR
Cablecom Luxembourg Sca	LM49F3	SNRFOR	EUR
Cablecom Luxembourg Sca	LM49F3	SNRFOR	EUR
Cablecom Luxembourg Sca	LM49F3	SNRFOR	GBP
Cablecom Luxembourg Sca	LM49F3	SNRFOR	JPY
Cablecom Luxembourg Sca	LM49F3	SNRFOR	USD
Cablecom Luxembourg Sca	LM49F3	SNRFOR	USD
Cablecom Luxembourg Sca	LM49F3	SNRFOR	USD
Corp Andina de Fomento	23AHEE	SNRFOR	AUD
Corp Andina de Fomento	23AHEE	SNRFOR	AUD
Corp Andina de Fomento	23AHEE	SNRFOR	EUR
Corp Andina de Fomento	23AHEE	SNRFOR	EUR
Corp Andina de Fomento	23AHEE	SNRFOR	EUR
Corp Andina de Fomento	23AHEE	SNRFOR	GBP
Corp Andina de Fomento	23AHEE	SNRFOR	JPY
Corp Andina de Fomento	23AHEE	SNRFOR	JPY
Corp Andina de Fomento	23AHEE	SNRFOR	USD
Corp Andina de Fomento	23AHEE	SNRFOR	USD
Corp Andina de Fomento	23AHEE	SNRFOR	USD
Corp Andina de Fomento	23AHEE	SNRFOR	USD
ConAgra Foods Inc	225DGF	SNRFOR	AUD
ConAgra Foods Inc	225DGF	SNRFOR	AUD
ConAgra Foods Inc	225DGF	SNRFOR	CAD
ConAgra Foods Inc	225DGF	SNRFOR	CHF
ConAgra Foods Inc	225DGF	SNRFOR	EUR
ConAgra Foods Inc	225DGF	SNRFOR	EUR
ConAgra Foods Inc	225DGF	SNRFOR	EUR
ConAgra Foods Inc	225DGF	SNRFOR	EUR
ConAgra Foods Inc	225DGF	SNRFOR	GBP
ConAgra Foods Inc	225DGF	SNRFOR	GBP
ConAgra Foods Inc	225DGF	SNRFOR	HKD
ConAgra Foods Inc	225DGF	SNRFOR	HKD
ConAgra Foods Inc	225DGF	SNRFOR	JPY
ConAgra Foods Inc	225DGF	SNRFOR	JPY
ConAgra Foods Inc	225DGF	SNRFOR	NOK
ConAgra Foods Inc	225DGF	SNRFOR	SEK
ConAgra Foods Inc	225DGF	SNRFOR	SEK
ConAgra Foods Inc	225DGF	SNRFOR	USD
ConAgra Foods Inc	225DGF	SNRFOR	USD
ConAgra Foods Inc	225DGF	SNRFOR	USD
ConAgra Foods Inc	225DGF	SNRFOR	USD
CAJA AHORROS GALICIA	EG6573	SNRFOR	EUR
CAJA AHORROS GALICIA	EG6573	SNRFOR	EUR
Cardinal Health Inc	1F55D7	SNRFOR	AUD
Cardinal Health Inc	1F55D7	SNRFOR	AUD
Cardinal Health Inc	1F55D7	SNRFOR	CAD
Cardinal Health Inc	1F55D7	SNRFOR	CHF
Cardinal Health Inc	1F55D7	SNRFOR	EUR
Cardinal Health Inc	1F55D7	SNRFOR	EUR
Cardinal Health Inc	1F55D7	SNRFOR	EUR
Cardinal Health Inc	1F55D7	SNRFOR	EUR
Cardinal Health Inc	1F55D7	SNRFOR	GBP
Cardinal Health Inc	1F55D7	SNRFOR	GBP
Cardinal Health Inc	1F55D7	SNRFOR	HKD
Cardinal Health Inc	1F55D7	SNRFOR	HKD
Cardinal Health Inc	1F55D7	SNRFOR	ILS
Cardinal Health Inc	1F55D7	SNRFOR	JPY
Cardinal Health Inc	1F55D7	SNRFOR	JPY
Cardinal Health Inc	1F55D7	SNRFOR	SEK
Cardinal Health Inc	1F55D7	SNRFOR	SEK
Cardinal Health Inc	1F55D7	SNRFOR	SGD
Cardinal Health Inc	1F55D7	SNRFOR	TWD
Cardinal Health Inc	1F55D7	SNRFOR	USD
Cardinal Health Inc	1F55D7	SNRFOR	USD
Cardinal Health Inc	1F55D7	SNRFOR	USD
Cardinal Health Inc	1F55D7	SNRFOR	USD
CA, Inc.	138DAS	SNRFOR	AUD
CA, Inc.	138DAS	SNRFOR	AUD
CA, Inc.	138DAS	SNRFOR	CHF
CA, Inc.	138DAS	SNRFOR	CHF
CA, Inc.	138DAS	SNRFOR	EUR

XR	Composite	0.004210938	0.004872383	0.005831521	0.007039125	0.007331779	0.007951786
CR	Composite	0.50%	0.61%	0.81%	0.94%	1.00%	1.07%
CR	Composite	2.67%	2.67%	3.78%	4.53%	4.99%	5.48%
MM	Composite	0.02562695	0.025675667	0.03783	0.0435	0.047859333	0.0526295
MR	Composite			#DIV/0!			
XR	Composite			#DIV/0!			
MM	Composite	2.56%	2.57%	3.78%	4.35%	4.79%	5.26%
MM	Composite	2.56%	2.57%	3.78%	4.10%	4.65%	5.24%
CR	Composite	2.67%	2.67%	3.78%	4.53%	4.99%	5.48%
MM	Composite	2.56%	2.57%	3.78%	4.35%	4.79%	5.26%
MR	Composite			#DIV/0!			
CR	Composite	0.85%	0.72%	0.93%	1.30%	1.52%	1.71%
MR	Composite	0.85%	0.72%	0.93%	1.30%	1.52%	1.71%
CR	Composite	0.0085	0.007151135	0.009276269	0.012963174	0.015213094	0.01741711
MM	Composite	0.85%	0.72%	0.93%	1.30%	1.52%	1.67%
MR	Composite	0.85%	0.72%	0.93%	1.30%	1.52%	1.65%
CR	Composite			#DIV/0!			
CR	Composite	0.0085	0.007151135	0.009276269	0.012963174	0.015213094	0.017094303
MR	Composite	0.85%	0.72%	0.93%	1.30%	1.52%	1.71%
CR	Composite	0.0085	0.007151135	0.009276269	0.012963174	0.015213094	0.01741711
MM	Composite			#DIV/0!			
MR	Composite	0.85%	0.72%	0.93%	1.30%	1.52%	1.65%
XR	Composite	0.85%	0.72%	0.93%	1.30%	1.52%	1.59%
MR	Composite	0.002296812	0.002270777	0.003146991	0.003860101	0.004436129	0.00501409
XR	Composite	0.23%	0.23%	0.31%	0.39%	0.44%	0.50%
MR	Composite	0.23%	0.22%	0.32%	0.39%	0.45%	0.51%
MR	Composite	0.23%	0.22%	0.32%	0.39%	0.45%	0.51%
CR	Composite	0.23%	0.24%	0.33%	0.41%	0.47%	0.53%
MM	Composite	0.23%	0.22%	0.32%	0.39%	0.45%	0.51%
MR	Composite	0.23%	0.22%	0.32%	0.39%	0.45%	0.51%
XR	Composite	0.002296812	0.002452667	0.00298175	0.003897851	0.004320136	0.004883577
MR	Composite	0.002296812	0.002218143	0.003179148	0.0038741	0.0044838	0.005068309
XR	Composite	0.002296812	0.002452667	0.00298175	0.003897851	0.004320136	0.004883577
MR	Composite	0.002296812	0.002218143	0.003179148	0.0038741	0.0044838	0.005068309
XR	Composite	0.002296812	0.002452667	0.00298175	0.003897851	0.004320136	0.004883577
MR	Composite	0.23%	0.23%	0.31%	0.39%	0.44%	0.52%
XR	Composite	0.23%	0.23%	0.31%	0.39%	0.43%	0.50%
MR	Composite	0.002296812	0.002218143	0.003179148	0.0038741	0.0044838	0.005068309
MR	Composite	0.002296812	0.002218143	0.003179148	0.0038741	0.0044838	0.005068309
XR	Composite	0.23%	0.25%	0.30%	0.39%	0.43%	0.49%
CR	Composite	0.23%	0.24%	0.33%	0.41%	0.47%	0.53%
MM	Composite			#DIV/0!			
MR	Composite	0.23%	0.22%	0.32%	0.39%	0.45%	0.51%
XR	Composite	0.23%	0.25%	0.30%	0.39%	0.43%	0.49%
CR	Composite	1.21%	1.28%	1.36%	1.42%	1.52%	1.53%
MM	Composite	1.21%	1.28%	1.36%	1.36%	1.45%	1.53%
MR	Composite	0.11%	0.19%	0.23%	0.30%	0.36%	0.42%
XR	Composite	0.11%	0.19%	0.23%	0.30%	0.36%	0.42%
MR	Composite	0.001073333	0.001941405	0.002337807	0.002897354	0.003644226	0.004225072
MR	Composite	0.001073333	0.001941405	0.002337807	0.002897354	0.003644226	0.004225072
CR	Composite	0.001129675	0.002038665	0.002424485	0.003197229	0.003845953	0.004429455
MM	Composite			#DIV/0!			
MR	Composite	0.11%	0.19%	0.23%	0.29%	0.36%	0.42%
XR	Composite	0.10%	0.18%	0.22%	0.30%	0.36%	0.40%
MR	Composite	0.11%	0.19%	0.23%	0.29%	0.36%	0.42%
XR	Composite	0.10%	0.18%	0.22%	0.30%	0.36%	0.40%
MR	Composite	0.11%	0.19%	0.23%	0.29%	0.36%	0.42%
XR	Composite	0.001033653	0.001842496	0.00223964	0.00297937	0.003559952	0.00404362
MR	Composite	0.11%	0.19%	0.23%	0.29%	0.36%	0.42%
MR	Composite	0.11%	0.19%	0.23%	0.30%	0.36%	0.42%
XR	Composite	0.11%	0.19%	0.23%	0.30%	0.36%	0.42%
MR	Composite	0.11%	0.19%	0.23%	0.29%	0.36%	0.42%
XR	Composite	0.10%	0.18%	0.22%	0.30%	0.36%	0.40%
MR	Composite	0.11%	0.19%	0.23%	0.29%	0.36%	0.42%
CR	Composite	0.11%	0.20%	0.24%	0.32%	0.38%	0.44%
CR	Composite	0.11%	0.20%	0.24%	0.32%	0.38%	0.44%
MM	Composite			#DIV/0!			
MR	Composite	0.11%	0.19%	0.23%	0.29%	0.36%	0.42%
XR	Composite	0.10%	0.18%	0.22%	0.30%	0.36%	0.40%
MR	Composite	0.006270931	0.007479296	0.011186489	0.015161712	0.017045323	0.019284091
XR	Composite	0.63%	0.75%	1.12%	1.52%	1.70%	1.93%
MR	Composite	0.64%	0.76%	1.13%	1.54%	1.73%	1.96%
XR	Composite	0.60%	0.73%	1.06%	1.47%	1.65%	1.89%
CR	Composite	0.67%	0.80%	1.19%	1.61%	1.81%	2.06%

0.88%	0.0098075	0.010306667	0.011255167	0.010964833	35.83%	BBB	A
1.15%	1.12%	1.23%	1.51%	1.42%	0.4	BB	A
5.76%	6.24%	6.08%	6.12%	6.02%	40.00%	BB	B
5.53%	0.05986875	0.0607914	0.061180025	0.06017585	40.00%	BBB	BB
					0.4		
					0.4		
5.53%	5.99%	6.08%	6.12%	6.02%	0.4	BBB	BB
5.51%	5.96%	6.08%	6.12%	6.02%	0.4	B	CCC
5.76%	6.24%	6.08%	6.12%	6.02%	0.4	BB	B
5.53%	5.99%	6.08%	6.12%	6.02%	0.4	BBB	BB
					0.4		
1.87%	2.03%	2.19%	2.19%	2.19%	0.25	NR	NR
1.87%	2.03%	2.19%	2.19%	2.19%	0.25	NR	NR
1.91%	0.020301337	0.0219068	0.0219068	0.0219068	0.25	NR	NR
1.83%	2.03%	2.19%	2.19%	2.19%	0.25	NR	NR
1.81%	2.03%	2.19%	2.19%	2.19%	0.25	NR	NR
					0.25		
1.87%	0.020301337	0.0219068	0.0219068	0.0219068	0.25	NR	NR
1.87%	2.03%	2.19%	2.19%	2.19%	0.25	NR	NR
1.91%	0.020301337	0.0219068	0.0219068	0.0219068	25.00%	NR	NR
					25.00%		
1.81%	2.03%	2.19%	2.19%	2.19%	25.00%	NR	NR
1.75%	2.03%	2.19%	2.19%	2.19%	0.25	NR	NR
0.53%	0.005864805	0.008406703	0.008429	0.010411827	40.00%	NR	BBB
0.53%	0.59%	0.84%	0.84%	1.04%	0.4	NR	BBB
0.54%	0.59%	0.84%	0.84%	1.04%	0.4	NR	AA
0.54%	0.59%	0.84%	0.84%	1.04%	0.4	NR	AA
0.57%	0.62%	0.89%	0.84%	1.04%	0.4	NR	A
0.55%	0.60%	0.85%	0.84%	1.04%	0.4	NR	A
0.54%	0.59%	0.84%	0.84%	1.04%	0.4	NR	AA
0.52%	0.005684451	0.008125469	0.008429	0.010411827	0.4	NR	A
0.54%	0.005928818	0.00842337	0.008429	0.010411827	0.4	NR	AA
0.52%	0.005684451	0.008125469	0.008429	0.010411827	0.4	NR	A
0.54%	0.005928818	0.00842337	0.008429	0.010411827	0.4	NR	AA
0.52%	0.005684451	0.008125469	0.008429	0.010411827	40.00%	NR	A
0.55%	0.59%	0.84%	0.84%	1.04%	40.00%	NR	BBB
0.53%	0.57%	0.84%	0.84%	1.04%		NR	BBB
0.54%	0.005928818	0.00842337	0.008429	0.010411827	40.00%	NR	AA
0.54%	0.005928818	0.00842337	0.008429	0.010411827	0.4	NR	AA
0.52%	0.57%	0.81%	0.84%	1.04%	0.4	NR	A
0.57%	0.62%	0.89%	0.84%	1.04%	0.4	NR	A
					0.4		
0.54%	0.59%	0.84%	0.84%	1.04%	0.4	NR	AA
0.52%	0.57%	0.81%	0.84%	1.04%	0.4	NR	A
1.60%	1.62%	1.62%	1.62%	1.62%	0.4	NR	NR
1.60%	1.62%	1.62%	1.62%	1.62%	0.4	NR	NR
0.47%	0.52%	0.58%	0.69%	0.83%	0.4	BB	BBB
0.47%	0.52%	0.58%	0.69%	0.83%	0.4	BB	BBB
0.47%	0.005276901	0.005826775	0.00687275	0.008332547	0.4	A	AA
0.47%	0.005276901	0.005826775	0.00687275	0.008332547	0.4	A	AA
0.50%	0.005538814	0.005826775	0.00687275	0.008332547	0.4	BBB	A
					0.4		
0.47%	0.53%	0.58%	0.69%	0.83%	0.4	A	AA
0.46%	0.50%	0.58%	0.69%	0.83%	0.4	BBB	A
0.47%	0.53%	0.58%	0.69%	0.83%	0.4	A	AA
0.46%	0.50%	0.58%	0.69%	0.83%	0.4	BBB	A
0.47%	0.53%	0.58%	0.69%	0.83%	0.4	A	AA
0.46%	0.005011665	0.005826775	0.00687275	0.008332547	0.4	BBB	A
0.47%	0.53%	0.58%	0.69%	0.83%	0.4	A	AA
0.47%	0.52%	0.58%	0.69%	0.83%	0.4	BB	BBB
0.47%	0.52%	0.58%	0.69%	0.83%		BB	BBB
0.47%	0.53%	0.58%	0.69%	0.83%	0.4	A	AA
0.46%	0.50%	0.58%	0.69%	0.83%	0.4	BBB	A
0.47%	0.53%	0.58%	0.69%	0.83%	0.4	A	AA
0.50%	0.55%	0.58%	0.69%	0.83%	0.4	BBB	A
0.50%	0.55%	0.58%	0.69%	0.83%	0.4	BBB	A
					0.4		
0.47%	0.53%	0.58%	0.69%	0.83%	0.4	A	AA
0.46%	0.50%	0.58%	0.69%	0.83%	0.4	BBB	A
1.99%	0.020455066	0.021649027	0.021504444	0.023321667	0.4	BBB	BBB
1.99%	2.05%	2.16%	2.15%	2.33%	0.4	BBB	BBB
2.01%	2.06%	2.18%	2.16%	2.33%	0.4	AA	AA
1.93%	2.01%	2.10%	2.08%	2.33%	0.4	A	A
2.11%	2.18%	2.29%	2.27%	2.33%	0.4	A	A

A	A	A	A	A	BBB
A	AA	AA	AA	AA	A
NR	BBB	BBB	B	BBB	B
NR	A	A	BB	A	BB
NR	A	A	BB	A	BB
NR	BB	BB	CCC	BB	CCC
NR	BBB	BBB	B	BBB	B
NR	A	A	BB	A	BB
NR	NR	NR	B	B	NR
NR	NR	NR	B	B	NR
NR	NR	NR	BB	BB	NR
NR	NR	NR	BB	BB	NR
NR	NR	NR	BB	BB	NR
NR	NR	NR	B	B	NR
NR	NR	NR	B	B	NR
NR	NR	NR	BB	BB	NR
NR	NR	NR	BB	BB	NR
NR	NR	NR	BB	BB	NR
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
NR	BB	BB	NR	NR	NR
NR	BBB	BBB	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	AA	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	A	A	A	A

BBB	BBB	BBB	AA	7 Financials
BB	A	BB	A	7 Financials
NR	NR	NR	BBB	4 Consumer Services
NR	NR	NR	BBB	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	4 Consumer Services
NR	NR	NR	BBB	4 Consumer Services
NR	NR	NR	BBB	4 Consumer Services
NR	NR	NR	BBB	4 Consumer Services
			NR	Consumer Services
NR			NR	3 Government
NR			NR	3 Government
NR			NR	3 Government
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			NR	Government
NR			NR	3 Government
NR			NR	3 Government
NR			NR	3 Government
			NR	Government
NR			NR	3 Government
NR			NR	3 Government
BB	NR	NR	A	12 Consumer Goods
BB	NR	NR	A	12 Consumer Goods
A	NR	NR	A	12 Consumer Goods
A	NR	NR	A	12 Consumer Goods
BBB	NR	NR	A	12 Consumer Goods
BBB	NR	NR	A	12 Consumer Goods
A	NR	NR	A	12 Consumer Goods
BBB	NR	NR	A	7 Consumer Goods
A	NR	NR	A	12 Consumer Goods
BBB	NR	NR	A	7 Consumer Goods
A	NR	NR	A	12 Consumer Goods
BBB	NR	NR	A	7 Consumer Goods
BB	NR	NR	A	3 Consumer Goods
BB	NR	NR	A	3 Consumer Goods
A	NR	NR	A	12 Consumer Goods
A	NR	NR	A	12 Consumer Goods
BBB	NR	NR	A	7 Consumer Goods
BBB	NR	NR	A	12 Consumer Goods
			NR	Consumer Goods
A	NR	NR	A	12 Consumer Goods
BBB	NR	NR	A	7 Consumer Goods
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	A	9 Health Care
NR	NR	NR	A	9 Health Care
NR	NR	NR	A	8 Health Care
NR	NR	NR	A	8 Health Care
NR	NR	NR	A	9 Health Care
			NR	Health Care
NR	NR	NR	A	8 Health Care
NR	NR	NR	A	5 Health Care
NR	NR	NR	A	8 Health Care
NR	NR	NR	A	5 Health Care
NR	NR	NR	A	8 Health Care
NR	NR	NR	A	5 Health Care
NR	NR	NR	A	8 Health Care
NR	NR	NR	A	9 Health Care
NR	NR	NR	A	9 Health Care
NR	NR	NR	A	8 Health Care
NR	NR	NR	A	5 Health Care
NR	NR	NR	A	8 Health Care
NR	NR	NR	A	9 Health Care
NR	NR	NR	A	9 Health Care
			NR	Health Care
NR	NR	NR	A	8 Health Care
NR	NR	NR	A	5 Health Care
B	BB	NR	AA	11 Technology
B	BB	NR	AA	11 Technology
BBB	A	NR	AA	8 Technology
BB	BBB	NR	A	8 Technology
BB	BBB	NR	AA	11 Technology

Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	B	CCC	DocAdj	DocAdj	Thin	DocAdj
Europe	Luxembourg	B	CCC	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	Luxembourg	B	CCC				
Europe	Luxembourg	B	CCC				
Europe	Luxembourg	B	CCC	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	Luxembourg	B	CCC	Entity Tier	Entity Tier	Thin	Entity Tier
Europe	Luxembourg	B	CCC	DocAdj	DocAdj	Thin	DocAdj
Europe	Luxembourg	B	CCC	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	Luxembourg	B	CCC				
Supra	Supra National	A	BBB	Thin	Thin	Thin	Thin
Supra	Supra National	A	BBB	Thin	Thin	Thin	Thin
Supra	Supra National	A	BBB	Thin	Thin	Thin	Thin
Supra	Supra National	A	BBB	Thin	Thin	Thin	Thin
Supra	Supra National	A	BBB	Thin	Thin	Thin	Thin
Supra	Supra National	A	BBB				
Supra	Supra National	A	BBB	Thin	Thin	Thin	Thin
Supra	Supra National	A	BBB	Thin	Thin	Thin	Thin
Supra	Supra National	A	BBB	Thin	Thin	Thin	Thin
Supra	Supra National	A	BBB				
Supra	Supra National	A	BBB	Thin	Thin	Thin	Thin
Supra	Supra National	A	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	Thin	Thin	Thin	DocAdj
Europe	Spain	A	A	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Thin	Thin		
Thin	Entity Tier	Entity Tier	Thin	Thin		
Thin	DocAdj	DocAdj	Thin	Thin		
Thin	DocAdj	DocAdj	Thin	Thin		
Thin	DocAdj	DocAdj	Thin	Thin		
Thin	Entity Tier	Entity Tier	Thin	Thin		
Thin	Entity Tier	Entity Tier	Thin	Thin		
Thin	DocAdj	DocAdj	Thin	Thin		
Thin	DocAdj	DocAdj	Thin	Thin		
Thin	DocAdj	DocAdj	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

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CAINCEURMM	31-Jul-08 CAINC
CAINCEURMR	31-Jul-08 CAINC
CAINCEURXR	31-Jul-08 CAINC
CAINCGBPMR	31-Jul-08 CAINC
CAINCHKDMR	31-Jul-08 CAINC
CAINCJPYMR	31-Jul-08 CAINC
CAINCJPYXR	31-Jul-08 CAINC
CAINCNZDMR	31-Jul-08 CAINC
CAINCNZDXR	31-Jul-08 CAINC
CAINCSGDMR	31-Jul-08 CAINC
CAINCSGDXR	31-Jul-08 CAINC
CAINCUSDCR	31-Jul-08 CAINC
CAINCUSDMM	31-Jul-08 CAINC
CAINCUSDMR	31-Jul-08 CAINC
CAINCUSDXR	31-Jul-08 CAINC
CAIXABAUDMM	31-Jul-08 CAIXAB
CAIXABEURCR	31-Jul-08 CAIXAB
CAIXABEURMM	31-Jul-08 CAIXAB
CAIXABEURMR	31-Jul-08 CAIXAB
CAIXABUSDCR	31-Jul-08 CAIXAB
CAIXABUSDMM	31-Jul-08 CAIXAB
CAIXABEURMM	31-Jul-08 CAIXAB
CAIXACEURCR	31-Jul-08 CAIXAC
CAIXACEURMM	31-Jul-08 CAIXAC
CAIXACEURXR	31-Jul-08 CAIXAC
CAIXACUSDCR	31-Jul-08 CAIXAC
CAIXACUSDMM	31-Jul-08 CAIXAC
CAJAMEEURCR	31-Jul-08 CAJAME
CAJAMEEURMM	31-Jul-08 CAJAME
CAJAMEGBPCR	31-Jul-08 CAJAME
CAJAMEGBPMM	31-Jul-08 CAJAME
CAJAMEUSDCR	31-Jul-08 CAJAME
CAJAMEUSDMM	31-Jul-08 CAJAME
CAJAMEAUDMM	31-Jul-08 CAJAME
CAJAMECHFCR	31-Jul-08 CAJAME
CAJAMECHFMM	31-Jul-08 CAJAME
CAJAMEEURCR	31-Jul-08 CAJAME
CAJAMEEURMM	31-Jul-08 CAJAME
CAJAMEJPYCR	31-Jul-08 CAJAME
CAJAMEJPYMM	31-Jul-08 CAJAME
CAJAMEUSDCR	31-Jul-08 CAJAME
CAJAMEUSDMM	31-Jul-08 CAJAME
CAJAMMCHFCR	31-Jul-08 CAJAMM
CAJAMMCHFMM	31-Jul-08 CAJAMM
CAJAMMEURCR	31-Jul-08 CAJAMM
CAJAMMEURMM	31-Jul-08 CAJAMM
CAJAMMEURMR	31-Jul-08 CAJAMM
CAJAMMJPYCR	31-Jul-08 CAJAMM
CAJAMMJPYMM	31-Jul-08 CAJAMM
CAJAMMUSDCR	31-Jul-08 CAJAMM
CAJAMMUSDMM	31-Jul-08 CAJAMM
CAJAMMUSDMR	31-Jul-08 CAJAMM
CAJAMMEURCR	31-Jul-08 CAJAMM
CAJAMMEURMM	31-Jul-08 CAJAMM
CAJAMMEURMR	31-Jul-08 CAJAMM
CAJAMMEURXR	31-Jul-08 CAJAMM
CAJAMMTWDMM	31-Jul-08 CAJAMM
CAJAMMUSDCR	31-Jul-08 CAJAMM
CAJAMMUSDMM	31-Jul-08 CAJAMM
CAJAMMUSDMR	31-Jul-08 CAJAMM
CAJAMMUSDXR	31-Jul-08 CAJAMM
CALAUDXR	31-Jul-08 CAL
CALEURCR	31-Jul-08 CAL
CALEURMM	31-Jul-08 CAL
CALEURMR	31-Jul-08 CAL
CALEURXR	31-Jul-08 CAL
CALILSXR	31-Jul-08 CAL
CALUSDCR	31-Jul-08 CAL
CALUSDMM	31-Jul-08 CAL
CALUSDMR	31-Jul-08 CAL
CALUSDXR	31-Jul-08 CAL
CALSONJPYCR	31-Jul-08 CALSON
CALSONJPYXR	31-Jul-08 CALSON
CALSONUSDCR	31-Jul-08 CALSON

CA, Inc.	138DAS	SNRFOR	EUR
CA, Inc.	138DAS	SNRFOR	EUR
CA, Inc.	138DAS	SNRFOR	EUR
CA, Inc.	138DAS	SNRFOR	GBP
CA, Inc.	138DAS	SNRFOR	HKD
CA, Inc.	138DAS	SNRFOR	JPY
CA, Inc.	138DAS	SNRFOR	JPY
CA, Inc.	138DAS	SNRFOR	NZD
CA, Inc.	138DAS	SNRFOR	NZD
CA, Inc.	138DAS	SNRFOR	SGD
CA, Inc.	138DAS	SNRFOR	SGD
CA, Inc.	138DAS	SNRFOR	USD
CA, Inc.	138DAS	SNRFOR	USD
CA, Inc.	138DAS	SNRFOR	USD
CA, Inc.	138DAS	SNRFOR	USD
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	AUD
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	EUR
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	EUR
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	EUR
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	USD
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	USD
La C de Aho y Pensiones de Barcelona	EG662D	SUBLT2	EUR
Caixa de Catalunya	13A8FG	SNRFOR	EUR
Caixa de Catalunya	13A8FG	SNRFOR	EUR
Caixa de Catalunya	13A8FG	SNRFOR	EUR
Caixa de Catalunya	13A8FG	SNRFOR	USD
Caixa de Catalunya	13A8FG	SNRFOR	USD
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	EUR
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	EUR
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	GBP
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	GBP
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	USD
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	USD
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	AUD
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	CHF
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	CHF
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	EUR
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	EUR
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	JPY
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	JPY
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	USD
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	USD
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	CHF
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	CHF
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	EUR
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	EUR
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	EUR
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	JPY
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	JPY
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	USD
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	USD
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	USD
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	EUR
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	EUR
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	EUR
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	EUR
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	TWD
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	USD
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	USD
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	USD
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	USD
Contl Airls Inc	2D17GE	SNRFOR	AUD
Contl Airls Inc	2D17GE	SNRFOR	EUR
Contl Airls Inc	2D17GE	SNRFOR	EUR
Contl Airls Inc	2D17GE	SNRFOR	EUR
Contl Airls Inc	2D17GE	SNRFOR	EUR
Contl Airls Inc	2D17GE	SNRFOR	ILS
Contl Airls Inc	2D17GE	SNRFOR	USD
Contl Airls Inc	2D17GE	SNRFOR	USD
Contl Airls Inc	2D17GE	SNRFOR	USD
Contl Airls Inc	2D17GE	SNRFOR	USD
CalsonicKansei Corp	JO57CU	SNRFOR	JPY
CalsonicKansei Corp	JO57CU	SNRFOR	JPY
CalsonicKansei Corp	JO57CU	SNRFOR	USD

MM	Composite	0.64%	0.76%	1.14%	1.55%	1.74%	1.98%
MR	Composite	0.64%	0.76%	1.13%	1.54%	1.73%	1.96%
XR	Composite	0.60%	0.73%	1.06%	1.47%	1.65%	1.89%
MR	Composite	0.006410162	0.007577277	0.01129414	0.015352807	0.017309997	0.019578437
MR	Composite	0.64%	0.76%	1.13%	1.54%	1.73%	1.96%
MR	Composite	0.63%	0.75%	1.12%	1.52%	1.73%	1.93%
XR	Composite	0.63%	0.75%	1.12%	1.46%	1.66%	1.93%
MR	Composite	0.64%	0.76%	1.13%	1.54%	1.73%	1.96%
XR	Composite	0.005955241	0.007311199	0.010635673	0.01467284	0.016460304	0.018873422
MR	Composite	0.64%	0.76%	1.13%	1.54%	1.73%	1.96%
XR	Composite	0.60%	0.73%	1.06%	1.47%	1.65%	1.89%
CR	Composite	0.67%	0.80%	1.19%	1.61%	1.81%	2.06%
MM	Composite			#DIV/0!			
MR	Composite	0.64%	0.76%	1.13%	1.54%	1.73%	1.96%
XR	Composite	0.005955241	0.007311199	0.010635673	0.01467284	0.016460304	0.018873422
MM	Composite	1.03%	0.82%	1.13%	1.67%	1.74%	1.75%
CR	Composite	1.03%	0.82%	1.13%	1.73%	1.80%	1.81%
MM	Composite	1.03%	0.82%	1.13%	1.65%	1.72%	1.73%
MR	Composite	1.03%	0.82%	1.13%	1.65%	1.71%	1.72%
CR	Composite						
MM	Composite	1.03%	0.82%	1.13%	1.65%	1.72%	1.73%
MM	Composite	1.32%	1.32%	1.93%	2.39%	2.68%	3.06%
CR	Composite	1.02%	1.22%	1.49%	1.80%	1.93%	2.17%
MM	Composite	1.02%	1.22%	1.42%	1.80%	1.84%	2.07%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	3.78%	3.73%	3.85%	3.78%	3.74%	3.72%
MM	Composite	3.62%	3.59%	3.68%	3.62%	3.58%	3.56%
CR	Composite	3.78%	3.73%	3.85%	3.78%	3.74%	3.72%
MM	Composite	3.62%	3.59%	3.68%	3.62%	3.58%	3.56%
CR	Composite	3.78%	3.73%	3.85%	3.78%	3.74%	3.72%
MM	Composite	3.62%	3.59%	3.68%	3.62%	3.58%	3.56%
MM	Composite	6.48%	6.37%	6.20%	5.93%	5.62%	5.57%
CR	Composite	6.48%	6.37%	6.20%	5.93%	5.82%	5.77%
MM	Composite	0.064768426	0.063696264	0.062004299	0.05932248	0.05554861	0.055074787
CR	Composite	6.48%	6.37%	6.20%	5.93%	5.82%	5.77%
MM	Composite	6.48%	6.37%	6.20%	5.93%	5.55%	5.51%
CR	Composite	6.48%	6.37%	6.20%	5.93%	5.62%	5.57%
MM	Composite	6.48%	6.37%	6.20%	5.93%	5.62%	5.57%
CR	Composite	6.48%	6.37%	6.20%	5.93%	5.82%	5.77%
MM	Composite	6.48%	6.37%	6.20%	5.93%	5.55%	5.51%
CR	Composite	0.92%	0.74%	1.20%	1.46%	1.71%	1.83%
MM	Composite	0.008801825	0.007145333	0.011467655	0.014013673	0.016314751	0.017508455
CR	Composite	0.92%	0.74%	1.20%	1.46%	1.71%	1.83%
MM	Composite	0.88%	0.71%	1.15%	1.40%	1.63%	1.75%
MR	Composite	0.87%	0.71%	1.14%	1.39%	1.62%	1.74%
CR	Composite	0.88%	0.71%	1.15%	1.42%	1.65%	1.77%
MM	Composite	0.88%	0.71%	1.15%	1.42%	1.65%	1.77%
CR	Composite	0.009168568	0.007443056	0.011956462	0.014597576	0.017089249	0.018287569
MM	Composite	0.008801825	0.007145333	0.011467655	0.014013673	0.016314751	0.017508455
MR	Composite						
CR	Composite	1.34%	1.97%	2.15%	2.43%	2.70%	3.04%
MM	Composite	1.28%	1.89%	2.09%	2.33%	2.59%	2.86%
MR	Composite	0.012734656	0.018737501	0.020774089	0.02306973	0.025605779	0.028406935
XR	Composite	0.012265485	0.018047172	0.020008728	0.022219792	0.024662408	0.027360364
MM	Composite	1.28%	1.89%	2.09%	2.33%	2.59%	2.86%
CR	Composite	0.013404901	0.019723685	0.021475592	0.024283926	0.026953451	0.030351002
MM	Composite	1.28%	1.89%	2.09%	2.33%	2.59%	2.86%
MR	Composite						
XR	Composite	1.23%	1.80%	2.00%	2.22%	2.47%	2.74%
XR	Composite						
CR	Composite	13.16%	24.66%	21.88%	23.85%	24.65%	22.93%
MM	Composite						
MR	Composite	13.16%	23.42%	21.88%	22.66%	23.42%	21.78%
XR	Composite	13.16%	22.58%	21.88%	21.82%	21.89%	21.09%
XR	Composite	13.16%	22.58%	21.88%	21.82%	21.89%	21.09%
CR	Composite	13.16%	24.66%	21.88%	23.85%	24.65%	22.93%
MM	Composite						
MR	Composite	13.16%	23.42%	21.88%	22.66%	23.42%	21.78%
XR	Composite	13.16%	22.58%	21.88%	21.82%	21.89%	21.09%
CR	Composite	0.27%	0.46%	0.51%	0.56%	0.64%	0.70%
XR	Composite	0.27%	0.36%	0.39%	0.43%	0.51%	0.56%
CR	Composite	0.27%	0.45%	0.51%	0.56%	0.62%	0.67%

2.03%	2.09%	2.20%	2.18%	2.33%	0.4 A	A
2.01%	2.06%	2.18%	2.16%	2.33%	0.4 AA	AA
1.93%	2.01%	2.10%	2.08%	2.33%	0.4 A	A
2.01%	0.020624926	0.021753333	0.021612667	0.023321667	0.4 AA	AA
2.01%	2.06%	2.18%	2.16%	2.33%	0.4 AA	AA
1.97%	2.01%	2.16%	2.15%	2.33%	0.4 BBB	BBB
1.89%	1.93%	2.16%	2.15%	2.33%	0.4 BBB	BBB
2.01%	2.06%	2.18%	2.16%	2.33%	0.4 AA	AA
1.93%	0.020070967	0.02097664	0.020796671	0.023321667	0.4 A	A
2.01%	2.06%	2.18%	2.16%	2.33%	0.4 AA	AA
1.93%	2.01%	2.10%	2.08%	2.33%	0.4 A	A
2.11%	2.18%	2.29%	2.27%	2.33%	0.4 A	A
					0.4	
2.01%	2.06%	2.18%	2.16%	2.33%	0.4 AA	AA
1.93%	0.020070967	0.02097664	0.020796671	0.023321667	0.4 A	A
1.72%	1.66%	1.66%	1.66%	1.66%	0.4 NR	NR
1.72%	1.73%	1.73%	1.73%	1.73%	0.4 NR	NR
1.72%	1.66%	1.66%	1.66%	1.66%	0.4 NR	NR
1.72%	1.64%	1.64%	1.64%	1.64%	0.4 NR	NR
					0.4	
1.72%	1.66%	1.66%	1.66%	1.66%	0.4 NR	NR
3.06%	3.06%	3.09%	3.07%	3.07%	0.4	NR
2.16%	2.16%	2.01%	2.01%	2.01%	0.4 NR	NR
2.07%	2.07%	2.01%	2.01%	2.01%	0.4 NR	NR
					0.4	
					0.4	
					0.4	
3.68%	3.44%	3.58%	3.44%	3.47%	0.4 BBB	BBB
3.52%	3.29%	3.42%	3.30%	3.47%	0.4 A	A
3.68%	3.44%	3.58%	3.44%	3.47%	0.4 BBB	BBB
3.52%	3.29%	3.42%	3.30%	3.47%	0.4 A	A
3.68%	3.44%	3.58%	3.44%	3.47%	0.4 BBB	BBB
3.52%	3.29%	3.42%	3.30%	3.47%	0.4 A	A
5.60%	5.11%	5.25%	5.16%	5.16%	0.2 NR	NR
5.60%	5.29%	5.25%	5.16%	5.16%	0.2 NR	NR
5.60%	0.050555191	0.05254949	0.051645714	0.051587824	0.2 NR	NR
5.60%	5.29%	5.25%	5.16%	5.16%	0.2 NR	NR
5.60%	5.06%	5.25%	5.16%	5.16%	0.2 NR	NR
5.60%	5.11%	5.25%	5.16%	5.16%	0.2 NR	NR
5.60%	5.11%	5.25%	5.16%	5.16%	0.2 NR	NR
5.60%	5.29%	5.25%	5.16%	5.16%	0.2 NR	NR
5.60%	5.06%	5.25%	5.16%	5.16%	0.2 NR	NR
1.77%	1.76%	1.99%	1.84%	2.04%	0.414285714 BBB	BBB
1.69%	0.016917484	0.019059933	0.018447	0.02044	0.4 A	A
1.77%	1.76%	1.99%	1.84%	2.04%	0.414285714 BBB	BBB
1.69%	1.69%	1.91%	1.84%	2.04%	0.4 A	A
1.68%	1.68%	1.89%	1.84%	2.04%	0.414285714 BBB	BBB
1.71%	1.72%	1.94%	1.84%	2%	0.414285714 BB	BB
1.71%	1.72%	1.94%	1.84%	2.04%	0.414285714 BB	BB
1.77%	0.017622379	0.019854097	0.018447	0.02044	0.414285714 BBB	BBB
1.69%	0.016917484	0.019059933	0.018447	0.02044	0.4 A	A
					0.414285714	
2.97%	2.92%	3.01%	2.89%	2.96%	0.2 BBB	BBB
2.97%	2.79%	2.89%	2.77%	2.96%	0.2 A	A
2.97%	0.027716676	0.028570545	0.027457891	0.0296422	0.2 BBB	BBB
2.97%	0.026695536	0.027517946	0.026446285	0.0296422	0.2 BBB	BBB
2.97%	2.79%	2.89%	2.77%	2.96%	0.2 A	A
2.97%	0.029175449	0.030074258	0.028903043	0.0296422	0.2 BBB	BBB
2.97%	2.79%	2.89%	2.77%	2.96%	0.2 A	A
					20.00%	
2.97%	2.67%	2.75%	2.64%	2.96%	0.2 BBB	BBB
					0.25	
21.82%	20.39%	19.66%	19.85%	19.71%	0.25 NR	BB
					0.25	
20.73%	19.37%	18.68%	18.86%	18.72%	0.25 NR	BB
20.00%	19.05%	17.99%	18.09%	18.03%	0.25 NR	BBB
20.00%	19.05%	17.99%	18.09%	18.03%	0.25 NR	BBB
21.82%	20.39%	19.66%	19.85%	19.71%	0.25 NR	BB
					0.25	
20.73%	19.37%	18.68%	18.86%	18.72%	0.25 NR	BB
20.00%	19.05%	17.99%	18.09%	18.03%	0.25 NR	BBB
0.74%	0.82%	0.81%	0.81%	1.69%	0.25 NR	BBB
0.57%	0.63%	0.81%	0.81%	1.69%	0.25 NR	B
0.77%	0.85%	0.81%	0.81%	1.69%	0.25 NR	B

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	BBB	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
NR	BB	BB	B	NR	B
NR	BBB	BBB	BB	NR	BB
NR	A	A	BBB	NR	BBB
NR	BBB	BBB	BB	NR	BB
NR	A	A	BBB	NR	BBB
NR	NR	NR	BB	BB	BB
BB	NR	BB	B	B	B
BBB	NR	BBB	BB	BB	BB

BBB	A	A	A	BBB	A
A	AA	AA	AA	A	AA
BBB	A	A	A	BBB	A
A	AA	AA	AA	A	AA
BBB	A	A	A	BBB	A
A	AA	AA	AA	A	AA
NR	NR	BB	BB	NR	CCC
NR	NR	BBB	BBB	NR	B
NR	NR	A	A	NR	BB
NR	NR	BBB	BBB	NR	B
NR	NR	A	A	NR	BB
NR	NR	BB	BB	NR	CCC
NR	NR	BB	BB	NR	CCC
NR	NR	BBB	BBB	NR	B
NR	NR	A	A	NR	BB
BBB	A	A	A	BBB	A
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	A
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BB	BBB	BBB	BBB	BB	BB
BB	BBB	BBB	BBB	BB	BB
BBB	A	A	A	BBB	A
A	AA	AA	AA	A	A
A	BBB	BBB	A	NR	BBB
A	A	A	A	NR	A
BBB	BBB	BBB	BBB	NR	BBB
BBB	BBB	BBB	BBB	NR	BBB
A	A	A	A	NR	A
A	BBB	BBB	A	NR	BBB
A	A	A	A	NR	A
BBB	BBB	BBB	BBB	NR	BBB
NR	BBB	BBB	BBB	A	A
NR	BBB	BBB	BBB	A	A
NR	A	A	A	AA	A
NR	A	A	A	AA	A
NR	BBB	BBB	BBB	A	A
NR	BBB	BBB	BBB	A	A
NR	A	A	A	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
B	B	B	B	B	B

BB	BBB	NR	AA	11 Technology
BBB	A	NR	AA	8 Technology
BB	BBB	NR	A	8 Technology
BBB	A	NR	AA	8 Technology
BBB	A	NR	AA	8 Technology
B	BB	NR	A	11 Technology
B	BB	NR	A	11 Technology
BBB	A	NR	AA	8 Technology
BB	BBB	NR	A	8 Technology
BBB	A	NR	AA	8 Technology
BB	BBB	NR	A	8 Technology
BB	BBB	NR	AA	11 Technology
			NR	Technology
BBB	A	NR	AA	8 Technology
BB	BBB	NR	A	8 Technology
			BB	6 Financials
			BB	6 Financials
			BB	6 Financials
			BB	6 Financials
			NR	Financials
			BB	6 Financials
NR	BB	BB	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	A	6 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
BBB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	8 Financials
BB	NR	NR	BBB	8 Financials
BB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	8 Financials
BBB	NR	NR	BBB	8 Financials
			NR	Financials
BBB	BBB	NR	A	3 Financials
BBB	A	NR	A	5 Financials
BBB	BBB	NR	A	5 Financials
BBB	BBB	NR	A	5 Financials
BBB	A	NR	A	5 Financials
BBB	BBB	NR	A	3 Financials
BBB	A	NR	A	5 Financials
			NR	Financials
BBB	BBB	NR	A	5 Financials
			NR	Consumer Services
BB	BBB	BBB	BB	4 Consumer Services
			NR	Consumer Services
BB	BBB	BBB	BBB	4 Consumer Services
BB	A	BBB	BBB	4 Consumer Services
BB	A	BBB	BBB	4 Consumer Services
BB	BBB	BBB	BB	4 Consumer Services
			NR	Consumer Services
BB	BBB	BBB	BBB	4 Consumer Services
BB	A	BBB	BBB	4 Consumer Services
NR		NR	BBB	3 Consumer Goods
NR		NR	BBB	3 Consumer Goods
NR		NR	BBB	3 Consumer Goods

N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	A	Thin	Thin	Thin	Entity Tier
Europe	Spain	AA	A	Thin	Thin	Thin	DocAdj
Europe	Spain	AA	A	Thin	Thin	Thin	CcyGrp
Europe	Spain	AA	A	Thin	Thin	Thin	DocAdj
Europe	Spain	AA	A				
Europe	Spain	AA	A	Thin	Thin	Thin	CcyGrp
Europe	Spain	AA	A		Thin	Thin	Thin
Europe	Spain	A	A	Thin	Thin	DocAdj	Thin
Europe	Spain	A	A	Thin	Thin	CcyGrp	Thin
Europe	Spain	A	A				
Europe	Spain	A	A				
Europe	Spain	A	A				
Europe	Spain	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BB	Thin	Thin	Thin	Thin
Europe	Spain	A	BB	Thin	Thin	Thin	Thin
Europe	Spain	A	BB	Thin	Thin	Thin	Thin
Europe	Spain	A	BB	Thin	Thin	Thin	Thin
Europe	Spain	A	BB	Thin	Thin	Thin	Thin
Europe	Spain	A	BB	Thin	Thin	Thin	Thin
Europe	Spain	A	BB	Thin	Thin	Thin	Thin
Europe	Spain	A	BB	Thin	Thin	Thin	Thin
Europe	Spain	AA	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Spain	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Spain	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AA	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Spain	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	A				
Europe	Spain	AA	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Spain	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Spain	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	A				
Europe	Spain	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	CCC	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	B	CCC	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	B	CCC	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	CCC	Thin	CcyGrp	Thin	CcyGrp
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	Entity Tier	CcyGrp	DocAdj	Entity Tier	Entity Tier	Thin
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Thin	Entity Tier			
DocAdj	DocAdj	Thin	DocAdj			
CcyGrp	CcyGrp	Thin	CcyGrp			
DocAdj	DocAdj	Thin	DocAdj			
CcyGrp	CcyGrp	Thin	CcyGrp			
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	CcyGrp	Thin	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj	Thin
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CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	CcyGrp	Thin	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin

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CAMPEURCR	31-Jul-08 CAMP
CAMPUSDCR	31-Jul-08 CAMP
CAMPUSDMR	31-Jul-08 CAMP
CANCADCR	31-Jul-08 CAN
CANEURCR	31-Jul-08 CAN
CANEURMM	31-Jul-08 CAN
CANUSDCR	31-Jul-08 CAN
CANUSDMR	31-Jul-08 CAN
CANARAUSDCR	31-Jul-08 CANARA
CANARAUSDMR	31-Jul-08 CANARA
CANNYEURCR	31-Jul-08 CANNY
CANNYEURMR	31-Jul-08 CANNY
CANNYJPYCR	31-Jul-08 CANNY
CANNYJPYMR	31-Jul-08 CANNY
CANNYJPYXR	31-Jul-08 CANNY
CANNYSGDCR	31-Jul-08 CANNY
CANNYUSDCR	31-Jul-08 CANNY
CANNYUSDMM	31-Jul-08 CANNY
CANNYUSDMR	31-Jul-08 CANNY
CANNYUSDXR	31-Jul-08 CANNY
CANNY-MARKTJPYCR	31-Jul-08 CANNY-MARKT
CANNY-MARKTJPYXR	31-Jul-08 CANNY-MARKT
CANOIL-LtdEURCR	31-Jul-08 CANOIL-Ltd
CANOIL-LtdEURMM	31-Jul-08 CANOIL-Ltd
CANOIL-LtdEURMR	31-Jul-08 CANOIL-Ltd
CANOIL-LtdUSDCR	31-Jul-08 CANOIL-Ltd
CANOIL-LtdUSDMM	31-Jul-08 CANOIL-Ltd
CANOIL-LtdUSDMR	31-Jul-08 CANOIL-Ltd
CANOIL-LtdUSDXR	31-Jul-08 CANOIL-Ltd
CAO-IncUSDMR	31-Jul-08 CAO-Inc
CAO-IncUSDXR	31-Jul-08 CAO-Inc
CAPCOMJPYCR	31-Jul-08 CAPCOM
CAPCOMJPYMR	31-Jul-08 CAPCOM
CAPCOMJPYXR	31-Jul-08 CAPCOM
CAPCOMUSDCR	31-Jul-08 CAPCOM
CAPCRJPYCR	31-Jul-08 CAPCR
CAPCRJPYXR	31-Jul-08 CAPCR
CAPCRUSDCR	31-Jul-08 CAPCR
CAPFINEURMM	31-Jul-08 CAPFIN
CAPFINEURMR	31-Jul-08 CAPFIN
CAPFINUSDMR	31-Jul-08 CAPFIN
CAPFINUSDXR	31-Jul-08 CAPFIN
CAPLSPEURCR	31-Jul-08 CAPLSP
CAPLSPEURMM	31-Jul-08 CAPLSP
CAPLSPSGDCR	31-Jul-08 CAPLSP
CAPLSPSGDMR	31-Jul-08 CAPLSP
CAPLSPUSDCR	31-Jul-08 CAPLSP
CAPLSPUSDMM	31-Jul-08 CAPLSP
CAPLSPUSDMR	31-Jul-08 CAPLSP
CAPLSPUSDXR	31-Jul-08 CAPLSP
CAPPAUDMM	31-Jul-08 CAPP
CAPPEURCR	31-Jul-08 CAPP
CAPPEURMM	31-Jul-08 CAPP
CAPPEURMR	31-Jul-08 CAPP
CAPPEURXR	31-Jul-08 CAPP
CAPPGBPMM	31-Jul-08 CAPP
CAPPJPYCR	31-Jul-08 CAPP
CAPPJPYMM	31-Jul-08 CAPP
CAPPJPYMR	31-Jul-08 CAPP
CAPPTWDMM	31-Jul-08 CAPP
CAPPUSDCR	31-Jul-08 CAPP
CAPPUSDMM	31-Jul-08 CAPP
CAPPUSDMR	31-Jul-08 CAPP
CARGILAUDMR	31-Jul-08 CARGIL
CARGILCHFMR	31-Jul-08 CARGIL
CARGILEURCR	31-Jul-08 CARGIL
CARGILEURMM	31-Jul-08 CARGIL
CARGILEURMR	31-Jul-08 CARGIL
CARGILEURXR	31-Jul-08 CARGIL
CARGILGBPMM	31-Jul-08 CARGIL
CARGILGBPMR	31-Jul-08 CARGIL
CARGILHKDMR	31-Jul-08 CARGIL
CARGILJPYCR	31-Jul-08 CARGIL
CARGILJPYMR	31-Jul-08 CARGIL

Region of Campania	TV646C	SNRFOR	EUR
Region of Campania	TV646C	SNRFOR	USD
Region of Campania	TV646C	SNRFOR	USD
Canada	27CBJG	SNRFOR	CAD
Canada	27CBJG	SNRFOR	EUR
Canada	27CBJG	SNRFOR	EUR
Canada	27CBJG	SNRFOR	USD
Canada	27CBJG	SNRFOR	USD
Canara Bk	YZ189G	JRSUBUT2	USD
Canara Bk	YZ189G	JRSUBUT2	USD
Canon Inc.	14B806	SNRFOR	EUR
Canon Inc.	14B806	SNRFOR	EUR
Canon Inc.	14B806	SNRFOR	JPY
Canon Inc.	14B806	SNRFOR	JPY
Canon Inc.	14B806	SNRFOR	JPY
Canon Inc.	14B806	SNRFOR	SGD
Canon Inc.	14B806	SNRFOR	USD
Canon Inc.	14B806	SNRFOR	USD
Canon Inc.	14B806	SNRFOR	USD
Canon Inc.	14B806	SNRFOR	USD
Canon Marketing Japan Inc	JJ567C	SNRFOR	JPY
Canon Marketing Japan Inc	JJ567C	SNRFOR	JPY
Cdn Oil Sands Ltd	149A7I	SNRFOR	EUR
Cdn Oil Sands Ltd	149A7I	SNRFOR	EUR
Cdn Oil Sands Ltd	149A7I	SNRFOR	EUR
Cdn Oil Sands Ltd	149A7I	SNRFOR	USD
Cdn Oil Sands Ltd	149A7I	SNRFOR	USD
Cdn Oil Sands Ltd	149A7I	SNRFOR	USD
Cdn Oil Sands Ltd	149A7I	SNRFOR	USD
CSK Auto Inc	1D89AR	SNRFOR	USD
CSK Auto Inc	1D89AR	SNRFOR	USD
Capcom Co Ltd	JJ569F	SNRFOR	JPY
Capcom Co Ltd	JJ569F	SNRFOR	JPY
Capcom Co Ltd	JJ569F	SNRFOR	JPY
Capcom Co Ltd	JJ569F	SNRFOR	USD
Kappa Create Co Ltd	JM36DC	SNRFOR	JPY
Kappa Create Co Ltd	JM36DC	SNRFOR	JPY
Kappa Create Co Ltd	JM36DC	SNRFOR	USD
CAPMARK Finl GROUP INC	1F46C7	SNRFOR	EUR
CAPMARK Finl GROUP INC	1F46C7	SNRFOR	EUR
CAPMARK Finl GROUP INC	1F46C7	SNRFOR	USD
CAPMARK Finl GROUP INC	1F46C7	SNRFOR	USD
CapitaLand Ltd	1F459B	SNRFOR	EUR
CapitaLand Ltd	1F459B	SNRFOR	EUR
CapitaLand Ltd	1F459B	SNRFOR	SGD
CapitaLand Ltd	1F459B	SNRFOR	SGD
CapitaLand Ltd	1F459B	SNRFOR	USD
CapitaLand Ltd	1F459B	SNRFOR	USD
CapitaLand Ltd	1F459B	SNRFOR	USD
CapitaLand Ltd	1F459B	SNRFOR	USD
Cap Gemini	14C99H	SNRFOR	AUD
Cap Gemini	14C99H	SNRFOR	EUR
Cap Gemini	14C99H	SNRFOR	EUR
Cap Gemini	14C99H	SNRFOR	EUR
Cap Gemini	14C99H	SNRFOR	EUR
Cap Gemini	14C99H	SNRFOR	GBP
Cap Gemini	14C99H	SNRFOR	JPY
Cap Gemini	14C99H	SNRFOR	JPY
Cap Gemini	14C99H	SNRFOR	JPY
Cap Gemini	14C99H	SNRFOR	TWD
Cap Gemini	14C99H	SNRFOR	USD
Cap Gemini	14C99H	SNRFOR	USD
Cap Gemini	14C99H	SNRFOR	USD
Cargill Inc	1F58F9	SNRFOR	AUD
Cargill Inc	1F58F9	SNRFOR	CHF
Cargill Inc	1F58F9	SNRFOR	EUR
Cargill Inc	1F58F9	SNRFOR	EUR
Cargill Inc	1F58F9	SNRFOR	EUR
Cargill Inc	1F58F9	SNRFOR	EUR
Cargill Inc	1F58F9	SNRFOR	GBP
Cargill Inc	1F58F9	SNRFOR	GBP
Cargill Inc	1F58F9	SNRFOR	HKD
Cargill Inc	1F58F9	SNRFOR	JPY
Cargill Inc	1F58F9	SNRFOR	JPY

CR	Composite	0.28%	0.28%	0.34%	0.40%	0.47%	0.55%
CR	Composite	0.28%	0.28%	0.34%	0.40%	0.47%	0.55%
MR	Composite						
CR	Composite	0.001250058	0.001250058	0.001250058	0.001250058	0.001250058	0.001250058
CR	Composite	0.13%	0.13%	0.13%	0.13%	0.13%	0.13%
MM	Composite						
CR	Composite	0.13%	0.13%	0.13%	0.13%	0.13%	0.13%
MR	Composite	0.13%	0.13%	0.13%	0.13%	0.13%	0.13%
CR	Composite	2.28%	2.28%	2.28%	2.28%	2.28%	2.28%
MR	Composite	2.28%	2.28%	2.28%	2.28%	2.28%	2.28%
CR	Composite	0.08%	0.08%	0.12%	0.17%	0.19%	0.23%
MR	Composite						
CR	Composite	0.07%	0.08%	0.13%	0.15%	0.19%	0.21%
MR	Composite						
XR	Composite	0.06%	0.06%	0.10%	0.12%	0.14%	0.16%
CR	Composite						
CR	Composite	0.000751108	0.000770631	0.001236546	0.001685876	0.001871224	0.002283725
MM	Composite						
MR	Composite	0.08%	0.07%	0.12%	0.16%	0.19%	0.22%
XR	Composite						
CR	Composite	0.14%	0.14%	0.16%	0.16%	0.19%	0.21%
XR	Composite	0.14%	0.14%	0.16%	0.16%	0.19%	0.21%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.20%	0.25%	0.30%	0.49%	0.59%	0.72%
XR	Composite						
MR	Composite	2.94%	2.94%	2.94%	2.94%	2.94%	2.94%
XR	Composite	2.94%	2.94%	2.94%	2.94%	2.94%	2.94%
CR	Composite	0.005772425	0.005772425	0.006621052	0.007988621	0.0093075	0.009223107
MR	Composite						
XR	Composite	0.58%	0.58%	0.66%	0.62%	0.93%	0.92%
CR	Composite	0.58%	0.58%	0.66%	0.78%	0.93%	0.92%
CR	Composite	0.85%	0.85%	0.95%	1.01%	1.10%	1.17%
XR	Composite	0.85%	0.85%	0.95%	1.01%	1.10%	1.17%
CR	Composite	0.008490561	0.008490561	0.009542632	0.010121321	0.011014941	0.011723131
MM	Composite						
MR	Composite	0.131386189	0.136386411	0.138546933	0.142544697	0.133776046	0.128538672
MR	Composite	0.131386189	0.136386411	0.138546933	0.142544697	0.133776046	0.128538672
XR	Composite	12.65%	13.14%	13.34%	13.73%	12.88%	12.38%
CR	Composite						
MM	Composite						
CR	Composite	1.11%	1.30%	1.57%	1.60%	2.02%	2.33%
MR	Composite	0.0111	0.013	0.0157	0.016020474	0.01984328	0.02287
CR	Composite	0.0111	0.013	0.0157	0.016020474	0.020188526	0.02325
MM	Composite	1.11%	1.30%	1.57%	1.60%	2.01%	2.31%
MR	Composite	1.11%	1.30%	1.57%	1.60%	1.98%	2.29%
XR	Composite						
MM	Composite	0.53%	0.57%	0.81%	0.98%	1.12%	1.24%
CR	Composite	0.55%	0.60%	0.84%	1.02%	1.17%	1.29%
MM	Composite	0.53%	0.57%	0.81%	0.98%	1.12%	1.24%
MR	Composite	0.53%	0.57%	0.80%	0.97%	1.11%	1.23%
XR	Composite						
MM	Composite	0.53%	0.57%	0.81%	0.98%	1.12%	1.24%
CR	Composite						
MM	Composite	0.53%	0.57%	0.81%	0.98%	1.12%	1.24%
MR	Composite						
MM	Composite	0.53%	0.57%	0.81%	0.98%	1.12%	1.24%
CR	Composite	0.55%	0.60%	0.84%	1.02%	1.17%	1.29%
MM	Composite	0.53%	0.57%	0.81%	0.98%	1.12%	1.24%
MR	Composite	0.53%	0.57%	0.80%	0.97%	1.11%	1.23%
MR	Composite	0.31%	0.36%	0.49%	0.56%	0.64%	0.75%
MR	Composite	0.31%	0.36%	0.50%	0.57%	0.66%	0.74%
CR	Composite	0.31%	0.40%	0.53%	0.60%	0.70%	0.78%
MM	Composite	0.31%	0.37%	0.51%	0.57%	0.67%	0.74%
MR	Composite	0.31%	0.36%	0.50%	0.57%	0.66%	0.74%
XR	Composite	0.0031055	0.003552156	0.004922156	0.005657913	0.006465447	0.007372909
MM	Composite						
MR	Composite	0.31%	0.36%	0.50%	0.57%	0.66%	0.74%
MR	Composite	0.31%	0.36%	0.50%	0.57%	0.66%	0.74%
CR	Composite						
MR	Composite	0.31%	0.36%	0.49%	0.56%	0.64%	0.75%

0.59%	0.75%	0.75%	0.75%	0.75%	0.4	NR
0.59%	0.75%	0.75%	0.75%	0.75%	0.4	NR
					0.4	
0.001250058	0.001250058	0.001250058	0.001250058	0.001250058	0.4	
0.13%	0.13%	0.13%	0.13%	0.13%	0.4	
					0.4	
0.13%	0.13%	0.13%	0.13%	0.13%	0.4	
0.13%	0.13%	0.13%	0.13%	0.13%	0.4	
2.28%	2.28%	2.28%	2.28%	2.28%	0.125	
2.28%	2.28%	2.28%	2.28%	2.28%	0.125	
0.26%	0.33%	0.43%	0.43%	0.52%	0.290000002 BB	A
					0.291666669	
0.25%	0.27%	0.43%	0.43%	0.52%	0.275000003 A	A
					0.291666669	
0.19%	0.22%	0.43%	0.43%	0.52%	0.291666669 BBB	BBB
					0.290000002	
0.26%	0.003343347	0.004275	0.004275	0.00516	0.290000002 BB	A
					0.291666669	
0.25%	0.32%	0.43%	0.43%	0.52%	0.291666669 BB	BBB
					0.291666669	
0.21%	0.21%	0.21%	0.21%	0.21%	0.275 NR	
0.21%	0.21%	0.21%	0.21%	0.21%	0.275 NR	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.79%	0.86%	0.88%	0.88%	0.88%	0.4 NR	NR
					0.4	
2.94%	2.94%	2.94%	2.94%	2.94%		
2.94%	2.94%	2.94%	2.94%	2.94%		
1.78%	0.020025	0.02127	0.02127	0.02296	0.3	NR
					0.3	
1.78%	2.00%	2.13%	2.13%	2.30%	0.3	NR
1.78%	2.00%	2.13%	2.13%	2.30%	0.3	NR
1.17%	1.17%	1.17%	1.17%	1.17%	0.325	NR
1.17%	1.17%	1.17%	1.17%	1.17%	0.325	NR
0.011723131	0.011723131	0.011723131	0.011723131	0.011723131	0.325	NR
					0.4	
11.49%	0.096988819	0.105378667	0.086679294	0.107296	0.4 A	AA
11.49%	0.096988819	0.105378667	0.086679294	0.107296	0.4 A	AA
11.06%	9.34%	10.15%	8.67%	10.73%	0.4 BBB	A
					0.4	
					0.4	
2.48%	2.79%	3.17%	3.29%	3.08%	0.4 NR	NR
2.36%	0.027890625	0.031689631	0.032939109	0.029301368	0.4 NR	NR
2.48%	0.027916667	0.031689631	0.032939109	0.030843545	0.4 NR	NR
2.38%	2.82%	3.17%	3.29%	2.96%	0.4 NR	NR
2.36%	2.79%	3.17%	3.29%	2.93%	0.4 NR	NR
					0.4	
1.32%	1.43%	1.44%	1.46%	1.47%	0.4 BB	A
1.38%	1.49%	1.44%	1.46%	1.47%	0.4 BBB	AA
1.32%	1.43%	1.44%	1.46%	1.47%	0.4 A	AAA
1.31%	1.41%	1.44%	1.46%	1.47%	0.4 BBB	AA
					0.4	
1.32%	1.43%	1.44%	1.46%	1.47%	0.4 A	AAA
					0.4	
1.32%	1.43%	1.44%	1.46%	1.47%	0.4 BB	A
					40.00%	
1.32%	1.43%	1.44%	1.46%	1.47%	40.00% A	AAA
1.38%	1.49%	1.44%	1.46%	1.47%	40.00% BBB	AA
1.32%	1.43%	1.44%	1.46%	1.47%	0.4 A	AAA
1.31%	1.41%	1.44%	1.46%	1.47%	40.00% BBB	AA
0.80%	0.85%	0.87%	0.95%	0.94%	40.00% NR	A
0.81%	0.86%	0.87%	0.95%	0.99%	0.4 NR	AA
0.85%	0.91%	0.87%	0.95%	1.04%	0.4 NR	A
0.82%	0.87%	0.87%	0.95%	1.00%	0.4 NR	A
0.81%	0.86%	0.87%	0.95%	0.99%	0.4 NR	AA
0.79%	0.008466719	0.008686664	0.009453	0.00954362	0.4 NR	A
					0.4	
0.81%	0.86%	0.87%	0.95%	0.99%	0.4 NR	AA
0.81%	0.86%	0.87%	0.95%	0.99%	0.4 NR	AA
					0.4	
0.80%	0.86%	0.87%	0.95%	0.94%	0.4 NR	A

	NR		NR	BBB	NR
	NR		NR	BBB	NR
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
A	A	BB	A	A	A
AA	AA	A	AA	A	A
A	A	BBB	A	A	BBB
A	A	BB	A	A	A
BBB	BBB	BB	BBB	BBB	BBB
	NR	NR	NR		
	NR	NR	NR		

NR	NR	NR	BBB	NR	NR
			NR		
			NR		
NR	BB	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
NR	CCC	NR	NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
NR	NR	A	A	A	A
NR	NR	BBB	BBB	BBB	BBB
NR	NR	A	A	A	A
NR	NR	BBB	BBB	BBB	BBB
NR	NR	BBB	BBB	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AA	AA
BBB	A	BBB	A	BBB	BBB
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

			NR	2	Government
			NR	2	Government
			NR		Government
			NR	2	Government
			NR	2	Government
			NR		Government
			NR	2	Government
			NR	2	Government
			NR	2	Financials
			NR	2	Financials
NR		NR	A	5	Technology
			NR		Technology
NR		NR	A	6	Technology
			NR		Technology
NR		NR	A	6	Technology
			NR		Technology
NR		NR	A	5	Technology
			NR		Technology
NR		NR	A	5	Technology
			NR		Technology
			NR	2	Technology
			NR	2	Technology
			NR		Oil & Gas
			NR		Oil & Gas
			NR		Oil & Gas
			NR		Oil & Gas
			NR		Oil & Gas
A			NR	3	Oil & Gas
			NR		Oil & Gas
			NR	2	Consumer Services
			NR	2	Consumer Services
NR		NR	NR	2	Technology
			NR		Technology
NR		NR	NR	2	Technology
NR		NR	NR	2	Technology
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR		Financials
A	NR	NR	A	9	Financials
A	NR	NR	A	9	Financials
BBB	NR	NR	A	9	Financials
			NR		Financials
			NR		Financials
NR	NR	BB	NR	4	Financials
NR	NR	B	NR	5	Financials
NR	NR	BB	NR	4	Financials
NR	NR	B	NR	5	Financials
NR	NR	B	NR	5	Financials
			NR		Financials
NR	NR	NR	AA	14	Technology
NR	NR	NR	AA	14	Technology
NR	NR	NR	AA	14	Technology
NR	NR	NR	AA	14	Technology
			NR		Technology
NR	NR	NR	AA	14	Technology
			NR		Technology
NR	NR	NR	AA	14	Technology
			NR		Technology
NR	NR	NR	AA	14	Technology
NR	NR	NR	AA	14	Technology
NR	NR	NR	AA	14	Technology
NR	NR	NR	AA	14	Technology
BB	NR	B	A	3	Consumer Goods
BB	NR	BBB	A	9	Consumer Goods
BB	NR	BB	A	11	Consumer Goods
BB	NR	BB	A	11	Consumer Goods
BB	NR	BBB	A	9	Consumer Goods
BB	NR	BB	A	4	Consumer Goods
			NR		Consumer Goods
BB	NR	BBB	A	9	Consumer Goods
BB	NR	BBB	A	9	Consumer Goods
			NR		Consumer Goods
BB	NR	B	A	3	Consumer Goods

Europe	Italy	A	AA		Thin		Thin
Europe	Italy	A	AA		Thin		Thin
Europe	Italy	A	AA				
N.Amer	Canada	AAA	AA				
N.Amer	Canada	AAA	AA				
N.Amer	Canada	AAA	AA				
N.Amer	Canada	AAA	AA				
N.Amer	Canada	AAA	AA				
India	India	BB	BBB				
India	India	BB	BBB				
Asia	Japan	AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A				
Asia	Japan	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A				
Asia	Japan	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	A				
Asia	Japan	AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A				
Asia	Japan	AA	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	A				
Asia	Japan		A	Thin			Thin
Asia	Japan		A	Thin			Thin
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	BBB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Asia	Japan	BBB	BBB		Thin	Thin	CcyGrp
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB		Thin	Thin	DocAdj
Asia	Japan	BBB	BBB		Thin	Thin	Entity Tier
Asia	Japan		BBB		Thin	Thin	Thin
Asia	Japan		BBB		Thin	Thin	Thin
Asia	Japan		BBB		Thin	Thin	Thin
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Singapore		BBB				
Asia	Singapore		BBB				
Asia	Singapore		BBB	Thin	Thin	Thin	Thin
Asia	Singapore		BBB	Thin	Thin	Thin	Thin
Asia	Singapore		BBB	Thin	Thin	Thin	Thin
Asia	Singapore		BBB	Thin	Thin	Thin	Thin
Asia	Singapore		BBB	Thin	Thin	Thin	Thin
Asia	Singapore		BBB				
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp

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	Thin	CcyGrp	Thin			
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Entity Tier	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Thin		Thin
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Thin	Thin					
Thin	CcyGrp	Thin	Thin	CcyGrp		
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier

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CARGILSGDMR	31-Jul-08 CARGIL
CARGILTWDMR	31-Jul-08 CARGIL
CARGILUSDCR	31-Jul-08 CARGIL
CARGILUSDMM	31-Jul-08 CARGIL
CARGILUSDMR	31-Jul-08 CARGIL
CARGILUSDXR	31-Jul-08 CARGIL
CARRAUDCR	31-Jul-08 CARR
CARRAUDMM	31-Jul-08 CARR
CARRAUDMR	31-Jul-08 CARR
CARRCADMM	31-Jul-08 CARR
CARRCHFCR	31-Jul-08 CARR
CARRCHFMM	31-Jul-08 CARR
CARREURCR	31-Jul-08 CARR
CARREURMM	31-Jul-08 CARR
CARREURMR	31-Jul-08 CARR
CARREURXR	31-Jul-08 CARR
CARRGBPCR	31-Jul-08 CARR
CARRGBPMM	31-Jul-08 CARR
CARRGBPMR	31-Jul-08 CARR
CARRHKDMM	31-Jul-08 CARR
CARRJPYCR	31-Jul-08 CARR
CARRJPYMM	31-Jul-08 CARR
CARRSEKMM	31-Jul-08 CARR
CARRSGDCR	31-Jul-08 CARR
CARRSGDMM	31-Jul-08 CARR
CARRUSDCR	31-Jul-08 CARR
CARRUSDMM	31-Jul-08 CARR
CARRUSDMR	31-Jul-08 CARR
CARRUSDXR	31-Jul-08 CARR
CARRZARMM	31-Jul-08 CARR
CARROLUSDMR	31-Jul-08 CARROL
CARROLUSDXR	31-Jul-08 CARROL
CARROPEURCR	31-Jul-08 CARROP
CARROPEURMM	31-Jul-08 CARROP
CARROPEURMR	31-Jul-08 CARROP
CARROPUSDCR	31-Jul-08 CARROP
CARROPUSDMM	31-Jul-08 CARROP
CARROPUSDMR	31-Jul-08 CARROP
CARROPUSDXR	31-Jul-08 CARROP
CARSO-TELMAUDCR	31-Jul-08 CARSO-TELM
CARSO-TELMAUDMR	31-Jul-08 CARSO-TELM
CARSO-TELMCADCR	31-Jul-08 CARSO-TELM
CARSO-TELMEURCR	31-Jul-08 CARSO-TELM
CARSO-TELMEURMM	31-Jul-08 CARSO-TELM
CARSO-TELMEURMR	31-Jul-08 CARSO-TELM
CARSO-TELMHKDCR	31-Jul-08 CARSO-TELM
CARSO-TELMJPYCR	31-Jul-08 CARSO-TELM
CARSO-TELMSGDCR	31-Jul-08 CARSO-TELM
CARSO-TELMTWDCR	31-Jul-08 CARSO-TELM
CARSO-TELMUSDCR	31-Jul-08 CARSO-TELM
CARSO-TELMUSDMM	31-Jul-08 CARSO-TELM
CARSO-TELMUSDMR	31-Jul-08 CARSO-TELM
CARSO-TELMUSDXR	31-Jul-08 CARSO-TELM
CARSO-TELMZARCR	31-Jul-08 CARSO-TELM
CARTEREURMM	31-Jul-08 CARTER
CARTEREURMR	31-Jul-08 CARTER
CARTERUSDCR	31-Jul-08 CARTER
CARTERUSDMR	31-Jul-08 CARTER
CASCNUSDCR	31-Jul-08 CASCN
CASCNUSDMR	31-Jul-08 CASCN
CASCNUSDXR	31-Jul-08 CASCN
CASIOJPYCR	31-Jul-08 CASIO
CASIOJPYMM	31-Jul-08 CASIO
CASIOJPYMR	31-Jul-08 CASIO
CASIOJPYXR	31-Jul-08 CASIO
CASIOUSDCR	31-Jul-08 CASIO
CASIOUSDMR	31-Jul-08 CASIO
CASIOUSDXR	31-Jul-08 CASIO
CATAUDMR	31-Jul-08 CAT
CATAUDXR	31-Jul-08 CAT
CATCADMR	31-Jul-08 CAT
CATCHFMR	31-Jul-08 CAT
CATEURCR	31-Jul-08 CAT
CATEURMM	31-Jul-08 CAT

Cargill Inc	1F58F9	SNRFOR	SGD
Cargill Inc	1F58F9	SNRFOR	TWD
Cargill Inc	1F58F9	SNRFOR	USD
Cargill Inc	1F58F9	SNRFOR	USD
Cargill Inc	1F58F9	SNRFOR	USD
Cargill Inc	1F58F9	SNRFOR	USD
Carrefour	FG4CAM	SNRFOR	AUD
Carrefour	FG4CAM	SNRFOR	AUD
Carrefour	FG4CAM	SNRFOR	AUD
Carrefour	FG4CAM	SNRFOR	CAD
Carrefour	FG4CAM	SNRFOR	CHF
Carrefour	FG4CAM	SNRFOR	CHF
Carrefour	FG4CAM	SNRFOR	EUR
Carrefour	FG4CAM	SNRFOR	EUR
Carrefour	FG4CAM	SNRFOR	EUR
Carrefour	FG4CAM	SNRFOR	EUR
Carrefour	FG4CAM	SNRFOR	GBP
Carrefour	FG4CAM	SNRFOR	GBP
Carrefour	FG4CAM	SNRFOR	GBP
Carrefour	FG4CAM	SNRFOR	HKD
Carrefour	FG4CAM	SNRFOR	JPY
Carrefour	FG4CAM	SNRFOR	JPY
Carrefour	FG4CAM	SNRFOR	SEK
Carrefour	FG4CAM	SNRFOR	SGD
Carrefour	FG4CAM	SNRFOR	SGD
Carrefour	FG4CAM	SNRFOR	USD
Carrefour	FG4CAM	SNRFOR	USD
Carrefour	FG4CAM	SNRFOR	USD
Carrefour	FG4CAM	SNRFOR	USD
Carrefour	FG4CAM	SNRFOR	ZAR
Carrols Corp	159CBD	SNRFOR	USD
Carrols Corp	159CBD	SNRFOR	USD
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	EUR
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	EUR
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	EUR
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	USD
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	USD
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	USD
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	USD
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	AUD
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	AUD
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	CAD
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	EUR
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	EUR
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	EUR
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	HKD
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	JPY
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	SGD
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	TWD
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	USD
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	USD
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	USD
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	USD
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	ZAR
Carter Holt Harvey Ltd	QS34CG	SNRFOR	EUR
Carter Holt Harvey Ltd	QS34CG	SNRFOR	EUR
Carter Holt Harvey Ltd	QS34CG	SNRFOR	USD
Carter Holt Harvey Ltd	QS34CG	SNRFOR	USD
Cascades Inc	CE38BI	SNRFOR	USD
Cascades Inc	CE38BI	SNRFOR	USD
Cascades Inc	CE38BI	SNRFOR	USD
CASIO COMPUTER CO LTD	15BD79	SNRFOR	JPY
CASIO COMPUTER CO LTD	15BD79	SNRFOR	JPY
CASIO COMPUTER CO LTD	15BD79	SNRFOR	JPY
CASIO COMPUTER CO LTD	15BD79	SNRFOR	JPY
CASIO COMPUTER CO LTD	15BD79	SNRFOR	USD
CASIO COMPUTER CO LTD	15BD79	SNRFOR	USD
CASIO COMPUTER CO LTD	15BD79	SNRFOR	USD
Caterpillar Inc	15DA35	SNRFOR	AUD
Caterpillar Inc	15DA35	SNRFOR	AUD
Caterpillar Inc	15DA35	SNRFOR	CAD
Caterpillar Inc	15DA35	SNRFOR	CHF
Caterpillar Inc	15DA35	SNRFOR	EUR
Caterpillar Inc	15DA35	SNRFOR	EUR

MR	Composite	0.31%	0.36%	0.50%	0.57%	0.66%	0.74%
MR	Composite	0.31%	0.36%	0.50%	0.57%	0.66%	0.74%
CR	Composite	0.31%	0.40%	0.53%	0.60%	0.70%	0.78%
MM	Composite	0.31%	0.37%	0.51%	0.57%	0.67%	0.74%
MR	Composite	0.31%	0.36%	0.50%	0.57%	0.66%	0.74%
XR	Composite	0.0031055	0.003552156	0.004922156	0.005657913	0.006465447	0.007372909
CR	Composite	0.002388476	0.002855989	0.003751488	0.004614706	0.005401982	0.006118146
MM	Composite	0.002292937	0.002741749	0.003601428	0.004430118	0.005185902	0.005873421
MR	Composite	0.23%	0.27%	0.36%	0.44%	0.51%	0.58%
MM	Composite	0.23%	0.27%	0.37%	0.45%	0.53%	0.60%
CR	Composite	0.24%	0.29%	0.39%	0.47%	0.56%	0.63%
MM	Composite	0.23%	0.27%	0.37%	0.45%	0.53%	0.60%
CR	Composite	0.24%	0.29%	0.39%	0.47%	0.56%	0.63%
MM	Composite	0.23%	0.27%	0.37%	0.45%	0.53%	0.60%
MR	Composite	0.23%	0.27%	0.37%	0.45%	0.52%	0.59%
XR	Composite	0.22%	0.26%	0.36%	0.43%	0.50%	0.57%
CR	Composite	0.002411772	0.002875406	0.003890058	0.004658788	0.005646557	0.006275
MM	Composite	0.002348505	0.002733737	0.003734456	0.004472436	0.00530053	0.005973076
MR	Composite						
MM	Composite	0.23%	0.27%	0.37%	0.45%	0.53%	0.60%
CR	Composite	0.002477262	0.002841288	0.003759254	0.004676424	0.005516973	0.006224851
MM	Composite	0.24%	0.27%	0.36%	0.45%	0.53%	0.60%
MM	Composite	0.23%	0.27%	0.37%	0.45%	0.53%	0.60%
CR	Composite						
MM	Composite	0.23%	0.27%	0.37%	0.45%	0.53%	0.60%
CR	Composite	0.24%	0.29%	0.39%	0.47%	0.56%	0.63%
MM	Composite	0.23%	0.27%	0.37%	0.45%	0.53%	0.60%
MR	Composite	0.23%	0.27%	0.37%	0.45%	0.52%	0.59%
XR	Composite	0.22%	0.26%	0.36%	0.43%	0.50%	0.57%
MM	Composite	0.002348505	0.002733737	0.003734456	0.004472436	0.00530053	0.005973076
MR	Composite	0.0525	0.0525	0.0525	0.0525	0.0525	0.0525
XR	Composite	0.0525	0.0525	0.0525	0.0525	0.0525	0.0525
CR	Composite						
MM	Composite						
MR	Composite	0.09%	0.15%	0.34%	0.38%	0.46%	0.66%
CR	Composite						
MM	Composite						
MR	Composite	0.09%	0.15%	0.34%	0.38%	0.46%	0.66%
XR	Composite	0.08%	0.14%	0.32%	0.37%	0.50%	0.65%
CR	Composite	0.29%	0.52%	0.62%	0.81%	0.99%	1.13%
MR	Composite						
CR	Composite	0.29%	0.52%	0.62%	0.81%	0.99%	1.13%
CR	Composite	0.0029	0.005238424	0.006192205	0.008066494	0.00991254	0.01132543
MM	Composite						
MR	Composite	0.29%	0.52%	0.59%	0.77%	0.94%	1.08%
CR	Composite	0.29%	0.52%	0.62%	0.81%	0.99%	1.13%
CR	Composite	0.0029	0.005238424	0.006191943	0.008066243	0.009908708	0.011320373
CR	Composite	0.0029	0.005238424	0.006192205	0.008066494	0.00991254	0.01132543
CR	Composite	0.0029	0.005238424	0.006192205	0.008066494	0.00991254	0.01132543
CR	Composite	0.0029	0.005238424	0.006192205	0.008066494	0.00991254	0.01132543
MM	Composite						
MR	Composite	0.29%	0.52%	0.59%	0.77%	0.94%	1.08%
XR	Composite	0.29%	0.52%	0.57%	0.74%	0.91%	1.04%
CR	Composite	0.29%	0.52%	0.62%	0.81%	0.99%	1.13%
MM	Composite	0.61%	0.61%	0.61%	0.90%	0.90%	1.20%
MR	Composite	Composite	Composite	Composite	Composite	Composite	Composite
CR	Composite	Composite	Composite	Composite	Composite	Composite	Composite
MR	Composite	0.61%	0.61%	0.61%	0.90%	0.90%	1.20%
CR	Composite	6.81%	6.81%	6.81%	6.81%	6.81%	6.81%
MR	Composite						
XR	Composite	6.81%	6.81%	6.81%	6.81%	6.81%	6.81%
CR	Composite	0.21%	0.29%	0.33%	0.35%	0.42%	0.46%
MM	Composite						
MR	Composite	0.20%	0.28%	0.32%	0.33%	0.40%	0.45%
XR	Composite	0.16%	0.22%	0.25%	0.26%	0.32%	0.39%
CR	Composite	0.001901667	0.002907603	0.003214184	0.003517075	0.004253566	0.004643333
MR	Composite						
XR	Composite	0.001901667	0.002907603	0.003214184	0.003517075	0.004253566	0.0034825
MR	Composite	0.000784564	0.001847092	0.002344783	0.002933331	0.003491064	0.003980798
XR	Composite	0.08%	0.18%	0.23%	0.29%	0.35%	0.40%
MR	Composite	0.08%	0.21%	0.24%	0.30%	0.35%	0.41%
MR	Composite	0.000787837	0.002084197	0.002352803	0.003033557	0.003522538	0.004069502
CR	Composite	0.00083011	0.002158184	0.002472589	0.003108992	0.003700901	0.004229691
MM	Composite	0.08%	0.21%	0.24%	0.30%	0.36%	0.41%

0.81%	0.86%	0.87%	0.95%	0.99%	0.4	NR	AA
0.81%	0.86%	0.87%	0.95%	0.99%	0.4	NR	AA
0.85%	0.91%	0.87%	0.95%	1.04%	0.4	NR	A
0.82%	0.87%	0.87%	0.95%	1.00%	0.4	NR	A
0.81%	0.86%	0.87%	0.95%	0.99%	0.4	NR	AA
0.79%	0.008466719	0.008686664	0.009453	0.00954362	0.4	NR	A
0.66%	0.007124875	0.007950672	0.0069	0.008262037	0.4	BBB	BBB
0.63%	0.00683988	0.007950672	0.0069	0.008262037	0.4	A	A
0.63%	0.68%	0.80%	0.69%	0.83%	0.4	BBB	BBB
0.64%	0.70%	0.79%	0.69%	0.83%	0.4	A	AAA
0.68%	0.73%	0.82%	0.69%	0.83%	0.4	A	A
0.64%	0.70%	0.79%	0.69%	0.83%	0.4	A	AAA
0.68%	0.73%	0.82%	0.69%	0.83%	0.4	A	A
0.64%	0.70%	0.79%	0.69%	0.83%	0.4	A	AAA
0.64%	0.69%	0.78%	0.69%	0.83%	0.4	A	AA
0.61%	0.67%	0.75%	0.69%	0.83%	0.4	A	AA
0.68%	0.007328	0.008206627	0.0069	0.008262037	0.4	A	A
0.64%	0.006988044	0.007915362	0.0069	0.008262037	40.00%	A	AAA
					0.4		
0.64%	0.70%	0.79%	0.69%	0.83%	40.00%	A	AAA
0.67%	0.007293434	0.007950672	0.0069	0.008262037	40.00%	BBB	BBB
0.64%	0.70%	0.80%	0.69%	0.83%	40.00%	A	A
0.64%	0.70%	0.79%	0.69%	0.83%	40.00%	A	AAA
					40.00%		
0.64%	0.70%	0.79%	0.69%	0.83%	40.00%	A	AAA
0.68%	0.73%	0.82%	0.69%	0.83%	40.00%	A	A
0.64%	0.70%	0.79%	0.69%	0.83%	40.00%	A	AAA
0.64%	0.69%	0.78%	0.69%	0.83%	0.4	A	AA
0.61%	0.67%	0.75%	0.69%	0.83%	0.4	A	AA
0.64%	0.006988044	0.007915362	0.0069	0.008262037	0.4	A	AAA
0.0525	0.0525	0.0525	0.0525	0.0525	0.4		
0.0525	0.0525	0.0525	0.0525	0.0525	0.4		
					0.4		
					0.4		
0.75%	0.77%	1.13%	0.96%	1.27%	0.4	BBB	AA
					0.4		
					0.4		
0.75%	0.77%	1.13%	0.96%	1.27%	0.4	BBB	AA
0.74%	0.78%	1.13%	0.96%	1.27%	0.4	BB	A
1.22%	1.33%	1.41%	1.48%	1.47%	0.327777778	NR	NR
					0.327777778		
1.22%	1.33%	1.41%	1.48%	1.47%	0.328571429	NR	NR
1.22%	0.013312846	0.014124282	0.014826131	0.01471323	0.328571429	NR	NR
					0.327777778		
1.17%	1.27%	1.34%	1.41%	1.47%	0.327777778	NR	NR
1.22%	1.33%	1.41%	1.48%	1.47%	0.328571429	NR	NR
1.22%	0.013297887	0.014124282	0.014826131	0.01471323	0.327777778	NR	NR
1.22%	0.013312846	0.014124282	0.014826131	0.01471323	0.328571429	NR	NR
1.22%	0.013312846	0.014124282	0.014826131	0.01471323	0.328571429	NR	NR
1.22%	0.013312846	0.014124282	0.014826131	0.01471323	0.328571429	NR	NR
					0.327777778		
1.17%	1.27%	1.34%	1.41%	1.47%	0.327777778	NR	NR
1.12%	1.22%	1.29%	1.36%	1.47%	0.327777778	NR	NR
1.22%	1.33%	1.41%	1.48%	1.47%	0.328571429	NR	NR
1.23%	1.27%	1.27%	1.27%	1.27%	0.4		
Composite	Composite	Composite	Composite	Composite	0.4		
Composite	Composite	Composite	Composite	Composite	0.4		
1.23%	1.27%	1.27%	1.27%	1.27%	0.4		
6.81%	6.81%	6.81%	6.81%	6.81%	0.4		
					40.00%		
6.81%	6.81%	6.81%	6.81%	6.81%	40.00%		
0.54%	0.69%	0.71%	0.71%	0.79%	35.80%	BBB	A
					35.57%		
0.51%	0.65%	0.71%	0.71%	0.79%	35.57%	BBB	BBB
0.40%	0.52%	0.71%	0.71%	0.79%	0.355714286	BBB	BBB
0.54%	0.00694	0.00705	0.00705	0.007913333	0.363333335	BB	BB
					0.355714286		
0.54%	0.00694	0.00705	0.00705	0.007913333	0.355714286	BB	BB
0.42%	0.004439508	0.004971442	0.005349818	0.007216743	0.4	BB	A
0.42%	0.44%	0.50%	0.53%	0.72%	0.4	BB	A
0.42%	0.45%	0.50%	0.53%	0.74%	0.4	A	AA
0.42%	0.004487626	0.004971442	0.005349818	0.0074	0.4	A	AA
0.44%	0.004714136	0.004971442	0.005349818	0.00778762	0.4	BBB	A
0.43%	0.45%	0.50%	0.53%	0.75%	0.4	BBB	A

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AAA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AAA	AA	AAA	AAA	AAA	AAA
AAA	AA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AA	AAA	AAA	AAA	AAA
AAA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
			NR		
			NR		
BBB	A	A	BBB	A	BBB
BBB	A	A	BBB	A	BBB
BB	BBB	BBB	BBB	BBB	BB
BB	BB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
A	A	AA	AA	AA	AA
BB	BB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
A	A	AA	AA	AA	AA
NR			NR	NR	NR
NR			NR	NR	NR
			NR		
AA	A	AA	AA	AA	A
A	BBB	A	A	A	BBB
A	BBB	A	A	A	BBB
BBB	BB	BBB	A	BBB	BB
BBB	BB	BBB	BBB	BBB	BB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA

BB	NR	BBB	A	9 Consumer Goods
BB	NR	BBB	A	9 Consumer Goods
BB	NR	BB	A	11 Consumer Goods
BB	NR	BB	A	11 Consumer Goods
BB	NR	BBB	A	9 Consumer Goods
BB	NR	BB	A	4 Consumer Goods
CCC	NR	NR	A	3 Consumer Services
CCC	NR	NR	A	3 Consumer Services
CCC	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	16 Consumer Services
B	NR	NR	A	4 Consumer Services
BB	NR	NR	AA	16 Consumer Services
B	NR	NR	A	4 Consumer Services
BB	NR	NR	AA	16 Consumer Services
B	NR	NR	AA	16 Consumer Services
B	NR	NR	AA	16 Consumer Services
B	NR	NR	A	4 Consumer Services
BB	NR	NR	AA	16 Consumer Services
			NR	Consumer Services
BB	NR	NR	AA	16 Consumer Services
CCC	NR	NR	A	4 Consumer Services
CCC	NR	NR	A	4 Consumer Services
BB	NR	NR	AA	16 Consumer Services
			NR	Consumer Services
BB	NR	NR	AA	16 Consumer Services
B	NR	NR	A	4 Consumer Services
BB	NR	NR	AA	16 Consumer Services
B	NR	NR	AA	16 Consumer Services
B	NR	NR	AA	16 Consumer Services
BB	NR	NR	AA	16 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Financials
			NR	Financials
NR	NR	NR	A	5 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	6 Financials
BB	BB	NR	A	9 Telecommunications
			NR	Telecommunications
A	A	NR	A	9 Telecommunications
A	A	NR	A	9 Telecommunications
			NR	Telecommunications
BBB	BBB	NR	A	9 Telecommunications
A	A	NR	A	9 Telecommunications
BB	BB	NR	A	9 Telecommunications
A	A	NR	A	9 Telecommunications
A	A	NR	A	9 Telecommunications
A	A	NR	A	9 Telecommunications
			NR	Telecommunications
BBB	BBB	NR	A	9 Telecommunications
BBB	BBB	NR	A	9 Telecommunications
A	A	NR	A	9 Telecommunications
			NR	2 Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
NR		NR	A	7 Consumer Goods
			NR	Consumer Goods
NR		NR	A	8 Consumer Goods
NR		NR	A	3 Consumer Goods
NR		NR	A	3 Consumer Goods
			NR	Consumer Goods
NR		NR	BB	3 Consumer Goods
NR	NR	B	AA	14 Industrials
NR	NR	B	AA	14 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BB	AA	14 Industrials
NR	NR	BB	AA	14 Industrials

N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A				
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A				
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	A	BBB	Thin	Thin	Entity Tier	Entity Tier
Lat.Amer	Mexico	A	BBB				
Lat.Amer	Mexico	A	BBB	Thin	Thin	CcyGrp	CcyGrp
Lat.Amer	Mexico	A	BBB	Thin	Thin	CcyGrp	CcyGrp
Lat.Amer	Mexico	A	BBB				
Lat.Amer	Mexico	A	BBB	Thin	Thin	DocAdj	DocAdj
Lat.Amer	Mexico	A	BBB	Thin	Thin	CcyGrp	CcyGrp
Lat.Amer	Mexico	A	BBB	Thin	Thin	Entity Tier	Entity Tier
Lat.Amer	Mexico	A	BBB	Thin	Thin	CcyGrp	CcyGrp
Lat.Amer	Mexico	A	BBB	Thin	Thin	CcyGrp	CcyGrp
Lat.Amer	Mexico	A	BBB	Thin	Thin	CcyGrp	CcyGrp
Lat.Amer	Mexico	A	BBB				
Lat.Amer	Mexico	A	BBB	Thin	Thin	DocAdj	DocAdj
Lat.Amer	Mexico	A	BBB	Thin	Thin	DocAdj	DocAdj
Lat.Amer	Mexico	A	BBB	Thin	Thin	CcyGrp	CcyGrp
Oceania	New Zealand	BB	BBB			Thin	
Oceania	New Zealand	BB	BBB				
Oceania	New Zealand	BB	BBB				
Oceania	New Zealand	BB	BBB			Thin	
N.Amer	Canada	BB	B				
N.Amer	Canada	BB	B				
N.Amer	Canada	BB	B				
Asia	Japan	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
	Thin					
	Thin					

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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin		Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin		Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

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CATEURMR	31-Jul-08 CAT
CATEURXR	31-Jul-08 CAT
CATGBPMR	31-Jul-08 CAT
CATGBPXR	31-Jul-08 CAT
CATHKDMR	31-Jul-08 CAT
CATHKDXR	31-Jul-08 CAT
CATJPYCR	31-Jul-08 CAT
CATJPYMR	31-Jul-08 CAT
CATJPYXR	31-Jul-08 CAT
CATSEKMR	31-Jul-08 CAT
CATSEKXR	31-Jul-08 CAT
CATUSDCR	31-Jul-08 CAT
CATUSDMM	31-Jul-08 CAT
CATUSDMR	31-Jul-08 CAT
CATUSDXR	31-Jul-08 CAT
CAT-FinServAUDMR	31-Jul-08 CAT-FinServ
CAT-FinServEURCR	31-Jul-08 CAT-FinServ
CAT-FinServEURMM	31-Jul-08 CAT-FinServ
CAT-FinServEURMR	31-Jul-08 CAT-FinServ
CAT-FinServGBPMR	31-Jul-08 CAT-FinServ
CAT-FinServHKDMR	31-Jul-08 CAT-FinServ
CAT-FinServJPYCR	31-Jul-08 CAT-FinServ
CAT-FinServJPYMR	31-Jul-08 CAT-FinServ
CAT-FinServUSDCR	31-Jul-08 CAT-FinServ
CAT-FinServUSDMM	31-Jul-08 CAT-FinServ
CAT-FinServUSDMR	31-Jul-08 CAT-FinServ
CAT-FinServUSDXR	31-Jul-08 CAT-FinServ
CAT-FinServZARMR	31-Jul-08 CAT-FinServ
CATFINAUDCR	31-Jul-08 CATFIN
CATFINAUDMR	31-Jul-08 CATFIN
CATFINCHFCR	31-Jul-08 CATFIN
CATFINEURCR	31-Jul-08 CATFIN
CATFINEURMM	31-Jul-08 CATFIN
CATFINEURMR	31-Jul-08 CATFIN
CATFINHKDCR	31-Jul-08 CATFIN
CATFINHKDMR	31-Jul-08 CATFIN
CATFINJPYCR	31-Jul-08 CATFIN
CATFINTWDMM	31-Jul-08 CATFIN
CATFINUSDCR	31-Jul-08 CATFIN
CATFINUSDMM	31-Jul-08 CATFIN
CATFINUSDMR	31-Jul-08 CATFIN
CATFINUSDXR	31-Jul-08 CATFIN
CATFINAUDCR	31-Jul-08 CATFIN
CATFINEURCR	31-Jul-08 CATFIN
CATFINHKDCR	31-Jul-08 CATFIN
CATFINSGDCR	31-Jul-08 CATFIN
CATFINUSDCR	31-Jul-08 CATFIN
CATFIN-CUBUSDCR	31-Jul-08 CATFIN-CUB
CATFIN-CUBUSDMR	31-Jul-08 CATFIN-CUB
CAVALEEURCR	31-Jul-08 CAVALE
CAVALEEURMM	31-Jul-08 CAVALE
CAVALEEURMR	31-Jul-08 CAVALE
CAVALEGBPCR	31-Jul-08 CAVALE
CAVALEGBPMM	31-Jul-08 CAVALE
CAVALEUSDCR	31-Jul-08 CAVALE
CAVALEUSDMM	31-Jul-08 CAVALE
CAVALEEURCR	31-Jul-08 CAVALE
CAVALEEURMM	31-Jul-08 CAVALE
CAVALEUSDCR	31-Jul-08 CAVALE
CAVALEUSDMM	31-Jul-08 CAVALE
CAZAREURCR	31-Jul-08 CAZAR
CAZAREURMM	31-Jul-08 CAZAR
CAZAREURCR	31-Jul-08 CAZAR
CAZAREURMM	31-Jul-08 CAZAR
CBAUDMR	31-Jul-08 CB
CBAUDXR	31-Jul-08 CB
CBCADMR	31-Jul-08 CB
CBCHFMR	31-Jul-08 CB
CBEURCR	31-Jul-08 CB
CBEURMM	31-Jul-08 CB
CBEURMR	31-Jul-08 CB
CBEURXR	31-Jul-08 CB
CBGBPMR	31-Jul-08 CB
CBGBPXR	31-Jul-08 CB

Caterpillar Inc	15DA35	SNRFOR	EUR
Caterpillar Inc	15DA35	SNRFOR	EUR
Caterpillar Inc	15DA35	SNRFOR	GBP
Caterpillar Inc	15DA35	SNRFOR	GBP
Caterpillar Inc	15DA35	SNRFOR	HKD
Caterpillar Inc	15DA35	SNRFOR	HKD
Caterpillar Inc	15DA35	SNRFOR	JPY
Caterpillar Inc	15DA35	SNRFOR	JPY
Caterpillar Inc	15DA35	SNRFOR	JPY
Caterpillar Inc	15DA35	SNRFOR	SEK
Caterpillar Inc	15DA35	SNRFOR	SEK
Caterpillar Inc	15DA35	SNRFOR	USD
Caterpillar Inc	15DA35	SNRFOR	USD
Caterpillar Inc	15DA35	SNRFOR	USD
Caterpillar Inc	15DA35	SNRFOR	USD
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	AUD
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	EUR
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	EUR
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	EUR
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	GBP
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	HKD
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	JPY
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	JPY
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	USD
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	USD
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	USD
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	USD
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	ZAR
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	AUD
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	AUD
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	CHF
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	EUR
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	EUR
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	EUR
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	HKD
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	HKD
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	JPY
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	TWD
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	USD
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	USD
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	USD
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	USD
Cathay Finl Hldg Co Ltd	15DA60	SUBLT2	AUD
Cathay Finl Hldg Co Ltd	15DA60	SUBLT2	EUR
Cathay Finl Hldg Co Ltd	15DA60	SUBLT2	HKD
Cathay Finl Hldg Co Ltd	15DA60	SUBLT2	SGD
Cathay Finl Hldg Co Ltd	15DA60	SUBLT2	USD
Cathay Utd Bk Co Ltd	YZ2AD7	SUBLT2	USD
Cathay Utd Bk Co Ltd	YZ2AD7	SUBLT2	USD
C de Aho VIncia CastIIn Alicnte Bcaja	EG65AV	SNRFOR	EUR
C de Aho VIncia CastIIn Alicnte Bcaja	EG65AV	SNRFOR	EUR
C de Aho VIncia CastIIn Alicnte Bcaja	EG65AV	SNRFOR	EUR
C de Aho VIncia CastIIn Alicnte Bcaja	EG65AV	SNRFOR	GBP
C de Aho VIncia CastIIn Alicnte Bcaja	EG65AV	SNRFOR	GBP
C de Aho VIncia CastIIn Alicnte Bcaja	EG65AV	SNRFOR	USD
C de Aho VIncia CastIIn Alicnte Bcaja	EG65AV	SNRFOR	USD
C de Aho VIncia CastIIn Alicnte Bcaja	EG65AV	SUBLT2	EUR
C de Aho VIncia CastIIn Alicnte Bcaja	EG65AV	SUBLT2	EUR
C de Aho VIncia CastIIn Alicnte Bcaja	EG65AV	SUBLT2	USD
C de Aho VIncia CastIIn Alicnte Bcaja	EG65AV	SUBLT2	USD
CAJA AHORROS Y MONTE PIEDAD ZARAGOZA ARAGON Y RIOJA	EG6623	SNRFOR	EUR
CAJA AHORROS Y MONTE PIEDAD ZARAGOZA ARAGON Y RIOJA	EG6623	SNRFOR	EUR
CAJA AHORROS Y MONTE PIEDAD ZARAGOZA ARAGON Y RIOJA	EG6623	SUBLT2	EUR
CAJA AHORROS Y MONTE PIEDAD ZARAGOZA ARAGON Y RIOJA	EG6623	SUBLT2	EUR
Chubb Corp	1I8355	SNRFOR	AUD
Chubb Corp	1I8355	SNRFOR	AUD
Chubb Corp	1I8355	SNRFOR	CAD
Chubb Corp	1I8355	SNRFOR	CHF
Chubb Corp	1I8355	SNRFOR	EUR
Chubb Corp	1I8355	SNRFOR	EUR
Chubb Corp	1I8355	SNRFOR	EUR
Chubb Corp	1I8355	SNRFOR	EUR
Chubb Corp	1I8355	SNRFOR	GBP
Chubb Corp	1I8355	SNRFOR	GBP

MR	Composite	0.000787837	0.002084197	0.002352803	0.003033557	0.003522538	0.004069502
XR	Composite	0.00075955	0.00200741	0.002262419	0.002921794	0.003308941	0.003919573
MR	Composite	0.08%	0.21%	0.24%	0.30%	0.35%	0.41%
XR	Composite	0.00075955	0.00200741	0.002262419	0.002921794	0.003308941	0.003919573
MR	Composite	0.08%	0.21%	0.24%	0.30%	0.35%	0.41%
XR	Composite	0.08%	0.20%	0.23%	0.29%	0.33%	0.39%
CR	Composite						
MR	Composite	0.08%	0.13%	0.23%	0.29%	0.34%	0.40%
XR	Composite	0.08%	0.12%	0.23%	0.29%	0.33%	0.38%
MR	Composite	0.08%	0.21%	0.24%	0.30%	0.35%	0.41%
XR	Composite	0.08%	0.20%	0.23%	0.29%	0.33%	0.39%
CR	Composite	0.00083011	0.002158184	0.002472589	0.003108992	0.003700901	0.004229691
MM	Composite	0.000796905	0.002071857	0.002373685	0.002984632	0.003552865	0.004060503
MR	Composite	0.08%	0.21%	0.24%	0.30%	0.35%	0.41%
XR	Composite	0.08%	0.20%	0.23%	0.29%	0.33%	0.39%
MR	Composite	0.001176663	0.002226286	0.00367731	0.004139611	0.004389601	0.005061588
CR	Composite	0.001176663	0.002377458	0.003870853	0.004371466	0.004740394	0.005444641
MM	Composite	0.12%	0.22%	0.37%	0.42%	0.46%	0.52%
MR	Composite	0.001176663	0.002185381	0.00367731	0.004147945	0.004501509	0.005170493
MR	Composite	0.12%	0.22%	0.37%	0.41%	0.45%	0.52%
MR	Composite	0.12%	0.22%	0.37%	0.41%	0.45%	0.52%
CR	Composite						
MR	Composite	0.12%	0.22%	0.37%	0.41%	0.44%	0.51%
CR	Composite	0.12%	0.24%	0.39%	0.44%	0.47%	0.54%
MM	Composite	0.12%	0.22%	0.37%	0.42%	0.46%	0.52%
MR	Composite	0.12%	0.22%	0.37%	0.41%	0.45%	0.52%
XR	Composite	0.12%	0.22%	0.35%	0.40%	0.43%	0.49%
MR	Composite	0.12%	0.22%	0.37%	0.41%	0.45%	0.52%
CR	Composite	0.56%	0.60%	0.76%	1.03%	1.22%	1.36%
MR	Composite	0.56%	0.60%	0.76%	1.03%	1.22%	1.36%
CR	Composite	0.56%	0.60%	0.76%	1.03%	1.22%	1.36%
CR	Composite	0.56%	0.60%	0.76%	1.03%	1.22%	1.36%
MM	Composite						
MR	Composite	0.56%	0.57%	0.72%	0.97%	1.17%	1.29%
CR	Composite	0.56%	0.60%	0.76%	1.03%	1.22%	1.36%
MR	Composite	0.56%	0.57%	0.72%	0.97%	1.17%	1.29%
CR	Composite	0.005625	0.0060204	0.00758202	0.010251347	0.012237529	0.013605263
MM	Composite						
CR	Composite	0.56%	0.60%	0.76%	1.03%	1.22%	1.36%
MM	Composite						
MR	Composite	0.005625	0.00571938	0.007202919	0.00973878	0.011678986	0.012925
XR	Composite						
CR	Composite	1.54%	1.54%	1.54%	2.25%	2.25%	2.25%
CR	Composite	1.54%	1.54%	1.54%	2.25%	2.25%	2.25%
CR	Composite	0.015378131	0.015378131	0.015378131	0.022533675	0.022533675	0.022533675
CR	Composite	1.54%	1.54%	1.54%	2.25%	2.25%	2.25%
CR	Composite	1.54%	1.54%	1.54%	2.25%	2.25%	2.25%
CR	Composite	1.85%	1.85%	1.85%	1.85%	1.99%	2.13%
MR	Composite	1.85%	1.85%	1.85%	1.85%	1.99%	2.13%
CR	Composite	4.50%	4.69%	4.69%	4.63%	4.60%	4.59%
MM	Composite	4.50%	4.50%	4.50%	4.44%	4.41%	4.41%
MR	Composite	4.50%	4.45%	4.45%	4.40%	4.37%	4.36%
CR	Composite	4.50%	4.69%	4.69%	4.63%	4.60%	4.59%
MM	Composite	4.50%	4.50%	4.50%	4.44%	4.41%	4.41%
CR	Composite	4.50%	4.69%	4.69%	4.63%	4.60%	4.59%
MM	Composite	0.045	0.045018502	0.045008906	0.044445188	0.044126481	0.044082907
CR	Composite	7.36%	7.36%	7.07%	6.80%	6.68%	6.90%
MM	Composite	7.02%	7.02%	7.07%	6.80%	6.68%	6.59%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.30%	0.34%	0.41%	0.47%	0.52%	0.58%
XR	Composite	0.30%	0.34%	0.41%	0.47%	0.52%	0.58%
MR	Composite	0.30%	0.34%	0.41%	0.47%	0.53%	0.59%
MR	Composite	0.30%	0.34%	0.41%	0.47%	0.53%	0.59%
CR	Composite	0.32%	0.36%	0.43%	0.50%	0.56%	0.62%
MM	Composite	0.31%	0.34%	0.42%	0.48%	0.53%	0.59%
MR	Composite	0.003020374	0.003363401	0.004116164	0.004745546	0.005281001	0.005877265
XR	Composite	0.29%	0.34%	0.40%	0.47%	0.51%	0.57%
MR	Composite	0.30%	0.34%	0.41%	0.47%	0.53%	0.59%
XR	Composite	0.29%	0.34%	0.40%	0.47%	0.51%	0.57%

0.42%	0.004487626	0.004971442	0.005349818	0.0074	0.4	A	AA
0.41%	0.004218487	0.004971442	0.005349818	0.007125673	0.4	BBB	A
0.42%	0.45%	0.50%	0.53%	0.74%	0.4	A	AA
0.41%	0.004218487	0.004971442	0.005349818	0.007125673	0.4	BBB	A
0.42%	0.45%	0.50%	0.53%	0.74%	0.4	A	AA
0.41%	0.42%	0.50%	0.53%	0.71%	0.4	BBB	A
					40.00%		
0.41%	0.44%	0.50%	0.53%	0.72%	0.4	BB	A
0.39%	0.42%	0.50%	0.53%	0.72%		BB	BBB
0.42%	0.45%	0.50%	0.53%	0.74%	0.4	A	AA
0.41%	0.42%	0.50%	0.53%	0.71%	0.4	BBB	A
0.44%	0.004714136	0.004971442	0.005349818	0.00778762	0.4	BBB	A
0.43%	0.00452557	0.004971442	0.005349818	0.007476115	0.4	BBB	A
0.42%	0.45%	0.50%	0.53%	0.74%	0.4	A	AA
0.41%	0.42%	0.50%	0.53%	0.71%	0.4	BBB	A
0.55%	0.005968143	0.0065625	0.00553705	0.0056125	0.4	NR	BB
0.58%	0.006282256	0.0065625	0.00553705	0.0056125	0.4	NR	BBB
0.55%	0.60%	0.66%	0.55%	0.56%	0.4	NR	BBB
0.55%	0.005968143	0.0065625	0.00553705	0.0056125	0.4	NR	A
0.55%	0.60%	0.66%	0.55%	0.56%	40.00%	NR	A
0.55%	0.60%	0.66%	0.55%	0.56%	40.00%	NR	A
					40.00%		
0.55%	0.60%	0.66%	0.55%	0.56%	40.00%	NR	BB
0.58%	0.63%	0.66%	0.55%	0.56%	40.00%	NR	BBB
0.55%	0.60%	0.66%	0.55%	0.56%	40.00%	NR	BBB
0.55%	0.60%	0.66%	0.55%	0.56%	40.00%	NR	A
0.53%	0.57%	0.66%	0.55%	0.56%	40.00%	NR	BBB
0.55%	0.60%	0.66%	0.55%	0.56%	40.00%	NR	A
1.51%	1.50%	1.56%	1.68%	1.77%	28.75%	NR	BB
1.51%	1.50%	1.56%	1.68%	1.77%	28.75%	NR	BB
1.51%	1.50%	1.56%	1.68%	1.77%	28.75%	NR	A
1.51%	1.50%	1.56%	1.68%	1.77%	28.75%	NR	A
					28.75%		
1.43%	1.42%	1.48%	1.59%	1.77%	28.75%	NR	BBB
1.51%	1.50%	1.56%	1.68%	1.77%	28.75%	NR	A
1.43%	1.42%	1.48%	1.59%	1.77%	28.75%	NR	BBB
1.51%	0.014950019	0.015592704	0.016775037	0.017675	0.287500003	NR	BB
					0.287500003		
1.51%	1.50%	1.56%	1.68%	1.77%	0.287500003	NR	A
					0.287500003		
1.43%	0.014202518	0.014813069	0.015936285	0.017675	0.287500003	NR	BBB
					0.287500003		
2.25%	2.25%	2.25%	2.25%	2.25%	0.2		NR
2.25%	2.25%	2.25%	2.25%	2.25%	0.2		NR
0.022533675	0.022533675	0.022533675	0.022533675	0.022533675	0.2		NR
2.25%	2.25%	2.25%	2.25%	2.25%	0.2		NR
2.25%	2.25%	2.25%	2.25%	2.25%	0.2		NR
2.23%	2.33%	2.33%	2.33%	2.33%	0.125		
2.23%	2.33%	2.33%	2.33%	2.33%	0.125		
4.48%	4.25%	4.37%	4.41%	4.36%	0.4125	NR	BBB
4.30%	4.08%	4.19%	4.24%	4.19%	0.4	NR	A
4.25%	4.04%	4.15%	4.19%	4.14%	0.4125	NR	BBB
4.48%	4.25%	4.37%	4.41%	4.36%	0.4125	NR	BBB
4.30%	4.08%	4.19%	4.24%	4.19%	0.4	NR	A
4.48%	4.25%	4.37%	4.41%	4.36%	0.4125	NR	BBB
4.30%	0.040839371	0.041930584	0.042355552	0.041873455	0.4	NR	A
6.73%	6.46%	6.27%	6.09%	6.09%	0.4		BB
6.46%	6.16%	6.13%	6.09%	6.09%	0.4		BBB
					0.4		
					0.4		
					0.4		
					0.4		
					0.2		
					0.2		
0.61%	0.64%	0.67%	0.75%	0.59%	0.4	BB	BBB
0.61%	0.64%	0.67%	0.75%	0.59%	0.4	BB	BBB
0.61%	0.65%	0.67%	0.75%	0.59%	0.4	A	AA
0.61%	0.65%	0.67%	0.75%	0.59%	0.4	A	AA
0.64%	0.67%	0.67%	0.79%	0.59%	0.4	BBB	A
0.62%	0.65%	0.67%	0.76%	0.59%	0.4	BBB	A
0.61%	0.006492391	0.006667812	0.007500873	0.005936662	0.4	A	AA
0.60%	0.62%	0.67%	0.72%	0.59%	0.4	BBB	A
0.61%	0.65%	0.67%	0.75%	0.59%	0.4	A	AA
0.60%	0.62%	0.67%	0.72%	0.59%	0.4	BBB	A

AA	AAA	AAA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BB	BBB	BB	BBB	BB	BBB
BB	BBB	BB	BBB	BB	BBB
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
BBB	A	BBB	A	BBB	A
A	AA	A	AA	A	AA
BBB	A	BBB	A	BBB	A
BB	BBB	BB	BBB	BB	BBB
A	AA	A	AA	A	AA
BBB	A	BBB	A	BBB	A
	NR				
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	NR				
	NR				
	NR				
	NR		NR		NR
	NR		NR		NR
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
NR	NR	NR	BB	BB	BB
NR	NR	NR	BBB	BB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A

NR	NR	BBB	AA	12 Industrials
NR	NR	BB	A	7 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BB	A	7 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BB	A	7 Industrials
			NR	Industrials
NR	NR	B	A	4 Industrials
NR	NR	B	A	4 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BB	A	7 Industrials
NR	NR	BB	AA	14 Industrials
NR	NR	BB	AA	14 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BB	A	7 Industrials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	10 Financials
CCC	B	NR	A	6 Financials
CCC	B	NR	A	6 Financials
BB	BBB	NR	A	6 Financials
BB	BBB	NR	A	6 Financials
			NR	Financials
B	BB	NR	A	6 Financials
BB	BBB	NR	A	6 Financials
B	BB	NR	A	6 Financials
CCC	B	NR	A	6 Financials
			NR	Financials
BB	BBB	NR	A	6 Financials
			NR	Financials
B	BB	NR	A	6 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
BBB	BBB	BBB	A	6 Financials
A	A	A	A	6 Financials
BBB	BBB	BBB	A	6 Financials
BBB	BBB	BBB	A	6 Financials
A	A	A	A	6 Financials
BBB	BBB	BBB	A	6 Financials
A	A	A	A	6 Financials
	NR		NR	3 Financials
	NR		NR	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	BB	NR	A	10 Financials
NR	BB	NR	A	10 Financials
NR	A	NR	A	8 Financials
NR	A	NR	A	8 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	10 Financials
NR	A	NR	A	8 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	A	8 Financials
NR	BBB	NR	A	5 Financials

N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Entity Tier	CcyGrp	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	DocAdj	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Taiwan Province of China	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Taiwan Province of China	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	A	A				
Asia	Taiwan Province of China	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Taiwan Province of China	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Taiwan Province of China	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Taiwan Province of China	A	A				
Asia	Taiwan Province of China	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	A	A				
Asia	Taiwan Province of China	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Taiwan Province of China	A	A				
Asia	Taiwan Province of China	BBB	A		Thin		Thin
Asia	Taiwan Province of China	BBB	A		Thin		Thin
Asia	Taiwan Province of China	BBB	A		Thin		Thin
Asia	Taiwan Province of China	BBB	A		Thin		Thin
Asia	Taiwan Province of China	BBB	A		Thin		Thin
Asia	Taiwan Province of China	A					Thin
Asia	Taiwan Province of China	A					Thin
Europe	Spain	A	CCC	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	A	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	CCC	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	A	CCC	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	A	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	CCC	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	A	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	CCC		DocAdj	Thin	Thin
Europe	Spain	A	CCC		CcyGrp	Thin	Thin
Europe	Spain	A	CCC				
Europe	Spain	A	CCC				
Europe	Spain	A	BB				
Europe	Spain	A	BB				
Europe	Spain	A	BB				
Europe	Spain	A	BB				
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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Thin	DocAdj	DocAdj	DocAdj		Thin	
Thin	CcyGrp	DocAdj	CcyGrp		Thin	

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

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CBHKDMR	31-Jul-08 CB
CBHKDXR	31-Jul-08 CB
CBJPYMR	31-Jul-08 CB
CBJPYXR	31-Jul-08 CB
CBSEKMR	31-Jul-08 CB
CBSEKXR	31-Jul-08 CB
CBSGDMR	31-Jul-08 CB
CBUSDCR	31-Jul-08 CB
CBUSDMM	31-Jul-08 CB
CBUSDMR	31-Jul-08 CB
CBUSDXR	31-Jul-08 CB
CBAAUDCR	31-Jul-08 CBA
CBAAUDMR	31-Jul-08 CBA
CBACADMR	31-Jul-08 CBA
CBACADXR	31-Jul-08 CBA
CBACHFMR	31-Jul-08 CBA
CBACHFXR	31-Jul-08 CBA
CBAEURCR	31-Jul-08 CBA
CBAEURMM	31-Jul-08 CBA
CBAEURMR	31-Jul-08 CBA
CBAEURXR	31-Jul-08 CBA
CBAGBPMR	31-Jul-08 CBA
CBAHKDMR	31-Jul-08 CBA
CBAJPYMR	31-Jul-08 CBA
CBASGDMR	31-Jul-08 CBA
CBATWDCR	31-Jul-08 CBA
CBAUSDCR	31-Jul-08 CBA
CBAUSDMM	31-Jul-08 CBA
CBAUSDMR	31-Jul-08 CBA
CBAAUDCR	31-Jul-08 CBA
CBAAUDMR	31-Jul-08 CBA
CBAEURCR	31-Jul-08 CBA
CBAEURMM	31-Jul-08 CBA
CBAEURMR	31-Jul-08 CBA
CBAGBPMM	31-Jul-08 CBA
CBAGBPMR	31-Jul-08 CBA
CBAHKDMR	31-Jul-08 CBA
CBAJPYMR	31-Jul-08 CBA
CBASGDMR	31-Jul-08 CBA
CBAUSDCR	31-Jul-08 CBA
CBAUSDMM	31-Jul-08 CBA
CBAUSDMR	31-Jul-08 CBA
CBC-CFEURCR	31-Jul-08 CBC-CF
CBC-CFEURMM	31-Jul-08 CBC-CF
CBC-CFEURMR	31-Jul-08 CBC-CF
CBC-CFEURXR	31-Jul-08 CBC-CF
CBC-CFUSDXR	31-Jul-08 CBC-CF
CBEAUDMR	31-Jul-08 CBE
CBEEURCR	31-Jul-08 CBE
CBEEURMM	31-Jul-08 CBE
CBEEURMR	31-Jul-08 CBE
CBEHKDMR	31-Jul-08 CBE
CBEJPYMR	31-Jul-08 CBE
CBESGDMR	31-Jul-08 CBE
CBEUSDCR	31-Jul-08 CBE
CBEUSDMM	31-Jul-08 CBE
CBEUSDMR	31-Jul-08 CBE
CBEUSDXR	31-Jul-08 CBE
CBE-CoopIndLlcCHFMR	31-Jul-08 CBE-CoopIndLlc
CBE-CoopIndLlcEURCR	31-Jul-08 CBE-CoopIndLlc
CBE-CoopIndLlcEURMM	31-Jul-08 CBE-CoopIndLlc
CBE-CoopIndLlcEURMR	31-Jul-08 CBE-CoopIndLlc
CBE-CoopIndLlcUSDCR	31-Jul-08 CBE-CoopIndLlc
CBE-CoopIndLlcUSDMM	31-Jul-08 CBE-CoopIndLlc
CBE-CoopIndLlcUSDMR	31-Jul-08 CBE-CoopIndLlc
CBE-CoopIndLlcUSDXR	31-Jul-08 CBE-CoopIndLlc
CBQEURCR	31-Jul-08 CBQ
CBQUSDCR	31-Jul-08 CBQ
CBQUSDMM	31-Jul-08 CBQ
CBRANDUSDMR	31-Jul-08 CBRAND
CBRANDUSDXR	31-Jul-08 CBRAND
CBRLEURMM	31-Jul-08 CBRL
CBRLEURMR	31-Jul-08 CBRL
CBRLUSDMM	31-Jul-08 CBRL

Chubb Corp	1I8355	SNRFOR	HKD
Chubb Corp	1I8355	SNRFOR	HKD
Chubb Corp	1I8355	SNRFOR	JPY
Chubb Corp	1I8355	SNRFOR	JPY
Chubb Corp	1I8355	SNRFOR	SEK
Chubb Corp	1I8355	SNRFOR	SEK
Chubb Corp	1I8355	SNRFOR	SGD
Chubb Corp	1I8355	SNRFOR	USD
Chubb Corp	1I8355	SNRFOR	USD
Chubb Corp	1I8355	SNRFOR	USD
Chubb Corp	1I8355	SNRFOR	USD
Comwlth Bk Aust	2C2983	SNRFOR	AUD
Comwlth Bk Aust	2C2983	SNRFOR	AUD
Comwlth Bk Aust	2C2983	SNRFOR	CAD
Comwlth Bk Aust	2C2983	SNRFOR	CAD
Comwlth Bk Aust	2C2983	SNRFOR	CHF
Comwlth Bk Aust	2C2983	SNRFOR	CHF
Comwlth Bk Aust	2C2983	SNRFOR	EUR
Comwlth Bk Aust	2C2983	SNRFOR	EUR
Comwlth Bk Aust	2C2983	SNRFOR	EUR
Comwlth Bk Aust	2C2983	SNRFOR	EUR
Comwlth Bk Aust	2C2983	SNRFOR	GBP
Comwlth Bk Aust	2C2983	SNRFOR	HKD
Comwlth Bk Aust	2C2983	SNRFOR	JPY
Comwlth Bk Aust	2C2983	SNRFOR	SGD
Comwlth Bk Aust	2C2983	SNRFOR	TWD
Comwlth Bk Aust	2C2983	SNRFOR	USD
Comwlth Bk Aust	2C2983	SNRFOR	USD
Comwlth Bk Aust	2C2983	SNRFOR	USD
Comwlth Bk Aust	2C2983	SUBLT2	AUD
Comwlth Bk Aust	2C2983	SUBLT2	AUD
Comwlth Bk Aust	2C2983	SUBLT2	EUR
Comwlth Bk Aust	2C2983	SUBLT2	EUR
Comwlth Bk Aust	2C2983	SUBLT2	EUR
Comwlth Bk Aust	2C2983	SUBLT2	GBP
Comwlth Bk Aust	2C2983	SUBLT2	GBP
Comwlth Bk Aust	2C2983	SUBLT2	HKD
Comwlth Bk Aust	2C2983	SUBLT2	JPY
Comwlth Bk Aust	2C2983	SUBLT2	SGD
Comwlth Bk Aust	2C2983	SUBLT2	USD
Comwlth Bk Aust	2C2983	SUBLT2	USD
Comwlth Bk Aust	2C2983	SUBLT2	USD
Cirsa Fin Luxembourg Sa	LM7D8C	SNRFOR	EUR
Cirsa Fin Luxembourg Sa	LM7D8C	SNRFOR	EUR
Cirsa Fin Luxembourg Sa	LM7D8C	SNRFOR	EUR
Cirsa Fin Luxembourg Sa	LM7D8C	SNRFOR	EUR
Cirsa Fin Luxembourg Sa	LM7D8C	SNRFOR	USD
Cooper Inds Ltd	GI659A	SNRFOR	AUD
Cooper Inds Ltd	GI659A	SNRFOR	EUR
Cooper Inds Ltd	GI659A	SNRFOR	EUR
Cooper Inds Ltd	GI659A	SNRFOR	EUR
Cooper Inds Ltd	GI659A	SNRFOR	HKD
Cooper Inds Ltd	GI659A	SNRFOR	JPY
Cooper Inds Ltd	GI659A	SNRFOR	SGD
Cooper Inds Ltd	GI659A	SNRFOR	USD
Cooper Inds Ltd	GI659A	SNRFOR	USD
Cooper Inds Ltd	GI659A	SNRFOR	USD
Cooper Inds Ltd	GI659A	SNRFOR	USD
Cooper Inds LLC	237CDK	SNRFOR	CHF
Cooper Inds LLC	237CDK	SNRFOR	EUR
Cooper Inds LLC	237CDK	SNRFOR	EUR
Cooper Inds LLC	237CDK	SNRFOR	EUR
Cooper Inds LLC	237CDK	SNRFOR	USD
Cooper Inds LLC	237CDK	SNRFOR	USD
Cooper Inds LLC	237CDK	SNRFOR	USD
Cooper Inds LLC	237CDK	SNRFOR	USD
Coml Bk of Qatar QSC	MO7889	SNRFOR	EUR
Coml Bk of Qatar QSC	MO7889	SNRFOR	USD
Coml Bk of Qatar QSC	MO7889	SNRFOR	USD
Collective Brands Inc	1AD63X	SNRFOR	USD
Collective Brands Inc	1AD63X	SNRFOR	USD
CBRL Gp Inc	136CH4	SNRFOR	EUR
CBRL Gp Inc	136CH4	SNRFOR	EUR
CBRL Gp Inc	136CH4	SNRFOR	USD

MR	Composite	0.30%	0.34%	0.41%	0.47%	0.53%	0.59%
XR	Composite	0.29%	0.34%	0.40%	0.47%	0.51%	0.57%
MR	Composite	0.003003103	0.003367622	0.00406821	0.004805685	0.005268428	0.005830401
XR	Composite	0.30%	0.34%	0.41%	0.46%	0.51%	0.58%
MR	Composite	0.30%	0.34%	0.41%	0.47%	0.53%	0.59%
XR	Composite	0.29%	0.34%	0.40%	0.47%	0.51%	0.57%
MR	Composite	0.30%	0.34%	0.41%	0.47%	0.53%	0.59%
CR	Composite	0.003183904	0.003579237	0.004334975	0.005040095	0.005556144	0.006167257
MM	Composite						
MR	Composite	0.30%	0.34%	0.41%	0.47%	0.53%	0.59%
XR	Composite	0.29%	0.34%	0.40%	0.47%	0.51%	0.57%
CR	Composite	0.32%	0.42%	0.53%	0.64%	0.74%	0.81%
MR	Composite	0.32%	0.40%	0.51%	0.61%	0.70%	0.77%
MR	Composite						
XR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.003380933	0.00428574	0.005574318	0.00653232	0.007357317	0.008113368
MM	Composite						
MR	Composite	0.003211887	0.0040815	0.005320065	0.006212327	0.006981447	0.007708599
XR	Composite						
MR	Composite	0.003211887	0.0040815	0.005320065	0.006212327	0.006981447	0.007708599
MR	Composite	0.32%	0.41%	0.53%	0.62%	0.70%	0.77%
MR	Composite	0.32%	0.41%	0.53%	0.62%	0.70%	0.77%
MR	Composite						
CR	Composite						
CR	Composite	0.34%	0.43%	0.56%	0.65%	0.74%	0.81%
MM	Composite						
MR	Composite	0.32%	0.41%	0.53%	0.62%	0.70%	0.77%
CR	Composite	0.0088	0.009002018	0.010103399	0.010964321	0.011762846	0.01256458
MR	Composite	0.88%	0.87%	0.99%	1.06%	1.13%	1.21%
CR	Composite	0.0088	0.008957225	0.010038691	0.011020098	0.011829511	0.012697175
MM	Composite	0.88%	0.86%	0.96%	1.06%	1.14%	1.22%
MR	Composite	0.0088	0.008512405	0.00956573	0.010495566	0.011318309	0.012093088
MM	Composite						
MR	Composite	0.88%	0.85%	0.96%	1.05%	1.13%	1.21%
MR	Composite	0.88%	0.85%	0.96%	1.05%	1.13%	1.21%
MR	Composite	0.88%	0.85%	0.96%	1.05%	1.13%	1.21%
MR	Composite	0.88%	0.85%	0.96%	1.05%	1.13%	1.21%
CR	Composite	0.88%	0.90%	1.00%	1.10%	1.18%	1.27%
MM	Composite						
MR	Composite	0.88%	0.85%	0.96%	1.05%	1.13%	1.21%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
XR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.02%	0.27%	0.32%	0.38%	0.43%	0.47%
MR	Composite	0.02%	0.27%	0.32%	0.38%	0.43%	0.47%
MR	Composite						
MR	Composite	0.02%	0.27%	0.32%	0.38%	0.43%	0.47%
CR	Composite	0.02%	0.28%	0.34%	0.38%	0.45%	0.50%
MM	Composite						
MR	Composite	0.02%	0.27%	0.32%	0.38%	0.43%	0.47%
XR	Composite	0.02%	0.26%	0.31%	0.37%	0.41%	0.46%
MR	Composite	0.05%	0.10%	0.34%	0.35%	0.41%	0.48%
CR	Composite	0.05%	0.11%	0.35%	0.37%	0.43%	0.51%
MM	Composite	0.00051725	0.001060042	0.00340684	0.003548418	0.004107385	0.0048926
MR	Composite	0.05%	0.10%	0.34%	0.35%	0.41%	0.48%
CR	Composite	0.05%	0.11%	0.35%	0.37%	0.43%	0.51%
MM	Composite						
MR	Composite	0.05%	0.10%	0.34%	0.35%	0.41%	0.48%
XR	Composite	0.05%	0.10%	0.32%	0.34%	0.39%	0.47%
CR	Composite	0.52%	0.52%	0.57%	0.84%	1.26%	1.36%
CR	Composite	0.52%	0.52%	0.57%	0.84%	1.26%	1.36%
MM	Composite	0.52%	0.52%	0.57%	0.84%	1.26%	1.36%
MR	Composite	3.51%	3.51%	3.51%	3.51%	3.51%	3.51%
XR	Composite	0.035101353	0.035101353	0.035101353	0.035101353	0.035101353	0.035101353
MM	Composite						
MR	Composite	0.14%	0.14%	0.14%	0.24%	0.34%	0.44%
MM	Composite						

0.61%	0.65%	0.67%	0.75%	0.59%	0.4 A	AA
0.60%	0.62%	0.67%	0.72%	0.59%	0.4 BBB	A
0.60%	0.006365583	0.006667812	0.007460073	0.005936662	0.4 BB	BBB
0.58%	0.64%	0.67%	0.75%	0.59%	BB	BBB
0.61%	0.65%	0.67%	0.75%	0.59%	0.4 A	AA
0.60%	0.62%	0.67%	0.72%	0.59%	0.4 BBB	A
0.61%	0.65%	0.67%	0.75%	0.59%	0.4 A	AA
0.64%	0.006735074	0.006667812	0.007892098	0.005936662	0.4 BBB	A
					0.4	
0.61%	0.65%	0.67%	0.75%	0.59%	0.4 A	AA
0.60%	0.62%	0.67%	0.72%	0.59%	0.4 BBB	A
0.86%	0.90%	0.98%	0.96%	1.00%	0.4 BB	BBB
0.82%	0.85%	0.93%	0.96%	0.95%	0.4 BB	BBB
					0.4	
					0.4	
					0.4	
					0.4	
0.86%	0.009016135	0.009552649	0.010021992	0.010549104	0.4 BBB	A
					0.4	
0.82%	0.008566926	0.00911012	0.00958416	0.010021649	0.4 A	AA
					0.4	
0.82%	0.008566926	0.00911012	0.00958416	0.010021649	0.4 A	AA
0.82%	0.86%	0.91%	0.96%	1.00%	0.4 A	AA
0.82%	0.86%	0.91%	0.96%	0.99%	0.4 BB	BBB
					0.4	
					0.4	
0.86%	0.90%	0.96%	1.00%	1.05%	0.4 BBB	A
					0.4	
0.82%	0.86%	0.91%	0.96%	1.00%	0.4 A	AA
1.31%	0.013717829	0.013634558	0.014220967	0.014070614	0.2 NR	A
1.26%	1.32%	1.36%	1.37%	1.41%	0.2 NR	A
1.32%	0.013877175	0.014293012	0.014324628	0.014709389	0.2 NR	AA
1.26%	1.33%	1.37%	1.38%	1.41%	0.2 NR	AA
1.25%	0.013183317	0.013627829	0.013675655	0.014085824	0.2 NR	AA
					0.2	
1.25%	1.32%	1.36%	1.37%	1.41%	0.2 NR	AA
1.25%	1.32%	1.36%	1.37%	1.41%	0.2 NR	AA
1.25%	1.31%	1.36%	1.37%	1.41%	0.2 NR	A
1.25%	1.32%	1.36%	1.37%	1.41%	0.2 NR	AA
1.32%	1.39%	1.43%	1.43%	1.47%	0.2 NR	AA
					0.2	
1.25%	1.32%	1.36%	1.37%	1.41%	0.2 NR	AA
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4125	
					0.4125	
					0.4125	
0.51%	0.58%	0.60%	0.66%	0.67%	0.4 NR	A
0.51%	0.58%	0.60%	0.66%	0.67%	0.4 NR	A
					0.4125	
0.51%	0.58%	0.60%	0.66%	0.67%	0.4 NR	A
0.54%	0.61%	0.63%	0.69%	0.71%	0.4125 NR	BBB
					0.4125	
0.51%	0.58%	0.60%	0.66%	0.67%	0.4 NR	A
0.49%	0.56%	0.58%	0.64%	0.65%	0.4125 NR	BBB
0.52%	0.56%	0.67%	0.74%	0.77%	0.4 NR	BBB
0.55%	0.59%	0.67%	0.77%	0.77%	0.4 NR	BB
0.53%	0.005673798	0.006664	0.007431747	0.007744	0.4 NR	BB
0.52%	0.56%	0.67%	0.74%	0.77%	0.4 NR	BBB
0.55%	0.59%	0.67%	0.77%	0.77%	0.4 NR	BB
					0.4	
0.52%	0.56%	0.67%	0.74%	0.77%	0.4 NR	BBB
0.51%	0.54%	0.67%	0.71%	0.77%	0.4 NR	BB
1.25%	1.48%	1.48%	1.57%	1.55%	0.4	NR
1.25%	1.48%	1.48%	1.57%	1.55%	0.4	NR
1.25%	1.42%	1.42%	1.57%	1.55%	0.4	NR
3.51%	3.51%	3.51%	3.51%	3.51%	0.4	
0.035101353	0.035101353	0.035101353	0.035101353	0.035101353	0.4	
					0.359999996	
0.62%	0.72%	0.72%	0.72%	0.72%	0.359999996	
					0.359999996	

A	AA	AA	AA	AA	AA
A	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	BBB	AA	AA	A	A
AA	BBB	AA	AA	A	A
AA	BBB	AA	AA	A	A
A	BBB	A	A	BBB	BBB
AA	BBB	AA	AA	A	A
A	BBB	A	A	BBB	BBB
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
A	A	BBB	BBB	BBB	BBB
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	BBB
NR	NR	NR	NR	NR	BBB
NR	NR	NR	NR	NR	BB
			NR		
			NR		
NR	NR	NR	NR	NR	NR

NR	A	NR	A	8 Financials
NR	BBB	NR	A	5 Financials
NR	BB	NR	A	10 Financials
NR	BB	NR	A	10 Financials
NR	A	NR	A	8 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	A	8 Financials
NR	BBB	NR	A	10 Financials
			NR	Financials
NR	A	NR	A	8 Financials
NR	BBB	NR	A	5 Financials
BBB	BBB	BBB	A	5 Financials
BBB	BBB	BBB	A	4 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
A	A	BBB	AA	14 Financials
			NR	Financials
AA	AA	A	AA	13 Financials
			NR	Financials
AA	AA	A	AA	13 Financials
AA	AA	A	AA	13 Financials
BBB	BBB	BB	AA	14 Financials
			NR	Financials
			NR	Financials
A	A	BBB	AA	14 Financials
			NR	Financials
AA	AA	A	AA	13 Financials
BBB	BBB	BB	A	5 Financials
BBB	A	BB	A	4 Financials
A	BBB	BBB	AA	10 Financials
A	BBB	BBB	AA	10 Financials
AA	A	A	AA	10 Financials
			NR	Financials
AA	A	A	AA	10 Financials
AA	A	A	AA	10 Financials
BBB	BB	BB	AA	10 Financials
AA	A	A	AA	10 Financials
A	BBB	BBB	AA	10 Financials
			NR	Financials
AA	A	A	AA	10 Financials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Industrials
			NR	Industrials
			NR	Industrials
BB	BBB	BB	BBB	7 Industrials
BB	BBB	BB	BBB	7 Industrials
			NR	Industrials
BB	BBB	BB	BBB	7 Industrials
B	BB	B	BBB	7 Industrials
			NR	Industrials
BB	BBB	BB	BBB	7 Industrials
B	BB	B	BBB	7 Industrials
NR	A	NR	A	5 Industrials
NR	BBB	NR	A	5 Industrials
NR	BBB	NR	A	5 Industrials
NR	A	NR	A	5 Industrials
NR	BBB	NR	A	5 Industrials
			NR	Industrials
NR	A	NR	A	5 Industrials
NR	BBB	NR	A	5 Industrials
	NR	NR	NR	2 Financials
	NR	NR	NR	2 Financials
	NR	NR	NR	2 Financials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services

N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	Entity Tier	DocAdj	DocAdj	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	B	B				
Europe	Luxembourg	B	B				
Europe	Luxembourg	B	B				
Europe	Luxembourg	B	B				
Europe	Luxembourg	B	B				
N.Amer	Bermuda	A	A				
N.Amer	Bermuda	A	A				
N.Amer	Bermuda	A	A				
N.Amer	Bermuda	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	A				
N.Amer	Bermuda	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	A	A				
N.Amer	Bermuda	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
MiddleEast	Qatar	A	A		Thin	Thin	Thin
MiddleEast	Qatar	A	A		Thin	Thin	Thin
MiddleEast	Qatar	A	A		Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A			Thin	Thin
N.Amer	United States	BB	A				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Thin
DocAdj	Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	Thin
Thin	Thin	Thin	CcyGrp		Thin	Thin
Thin	Thin	Thin	CcyGrp		Thin	Thin
Thin	Thin	Thin	DocAdj		Thin	Thin
	Thin					
	Thin					
Thin	Thin	Thin	Thin			

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CBRLUSDMR	31-Jul-08 CBRL
CBRLUSDXR	31-Jul-08 CBRL
CBRY-FinEURCR	31-Jul-08 CBRY-Fin
CBRY-FinEURMM	31-Jul-08 CBRY-Fin
CBRY-FinEURMR	31-Jul-08 CBRY-Fin
CBRY-FinGBPMM	31-Jul-08 CBRY-Fin
CBRY-FinGBPXR	31-Jul-08 CBRY-Fin
CBRY-FinJPYCR	31-Jul-08 CBRY-Fin
CBRY-FinUSDCR	31-Jul-08 CBRY-Fin
CBRY-FinUSDMM	31-Jul-08 CBRY-Fin
CBRY-FinUSDMR	31-Jul-08 CBRY-Fin
CBRY-FinUSDXR	31-Jul-08 CBRY-Fin
CBSCORAUDCR	31-Jul-08 CBSCOR
CBSCORAUDMR	31-Jul-08 CBSCOR
CBSCORAUDXR	31-Jul-08 CBSCOR
CBSCORCADMR	31-Jul-08 CBSCOR
CBSCORCHFMR	31-Jul-08 CBSCOR
CBSCOREURCR	31-Jul-08 CBSCOR
CBSCOREURMM	31-Jul-08 CBSCOR
CBSCOREURMR	31-Jul-08 CBSCOR
CBSCOREURXR	31-Jul-08 CBSCOR
CBSCORGBPMR	31-Jul-08 CBSCOR
CBSCORGBPXR	31-Jul-08 CBSCOR
CBSCORHKDMR	31-Jul-08 CBSCOR
CBSCORHKDXR	31-Jul-08 CBSCOR
CBSCORJPYCR	31-Jul-08 CBSCOR
CBSCORJPYMM	31-Jul-08 CBSCOR
CBSCORJPYMR	31-Jul-08 CBSCOR
CBSCORNOKMR	31-Jul-08 CBSCOR
CBSCORSEKMR	31-Jul-08 CBSCOR
CBSCORSEKXR	31-Jul-08 CBSCOR
CBSCORSGDMR	31-Jul-08 CBSCOR
CBSCORTWDCR	31-Jul-08 CBSCOR
CBSCORTWDMR	31-Jul-08 CBSCOR
CBSCORUSDCR	31-Jul-08 CBSCOR
CBSCORUSDMM	31-Jul-08 CBSCOR
CBSCORUSDMR	31-Jul-08 CBSCOR
CBSCORUSDXR	31-Jul-08 CBSCOR
CBSCOR-RadioAUDMR	31-Jul-08 CBSCOR-Radio
CBSCOR-RadioEURCR	31-Jul-08 CBSCOR-Radio
CBSCOR-RadioEURMM	31-Jul-08 CBSCOR-Radio
CBSCOR-RadioEURMR	31-Jul-08 CBSCOR-Radio
CBSCOR-RadioJPYMR	31-Jul-08 CBSCOR-Radio
CBSCOR-RadioUSDCR	31-Jul-08 CBSCOR-Radio
CBSCOR-RadioUSDMM	31-Jul-08 CBSCOR-Radio
CBSCOR-RadioUSDMR	31-Jul-08 CBSCOR-Radio
CBSCOR-RadioUSDXR	31-Jul-08 CBSCOR-Radio
CBTAUDMR	31-Jul-08 CBT
CBTEURCR	31-Jul-08 CBT
CBTEURMM	31-Jul-08 CBT
CBTEURMR	31-Jul-08 CBT
CBTEURXR	31-Jul-08 CBT
CBTUSDCR	31-Jul-08 CBT
CBTUSDMM	31-Jul-08 CBT
CBTUSDMR	31-Jul-08 CBT
CBTUSDXR	31-Jul-08 CBT
CCBCEURCR	31-Jul-08 CCBC
CCBCEURMM	31-Jul-08 CCBC
CCBCHKDCR	31-Jul-08 CCBC
CCBCUSDCR	31-Jul-08 CCBC
CCBCUSDMM	31-Jul-08 CCBC
CCBCUSDXR	31-Jul-08 CCBC
CCBP-NATIXICHFCR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXICHFMM	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIEURCR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIEURMM	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIEURMR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIEURXR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIGBPCR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIGBPMM	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIGBPMR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIHKDCR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIJPYCR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIJPYMM	31-Jul-08 CCBP-NATIXI

CBRL Gp Inc	136CH4	SNRFOR	USD
CBRL Gp Inc	136CH4	SNRFOR	USD
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	EUR
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	EUR
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	EUR
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	GBP
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	GBP
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	JPY
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	USD
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	USD
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	USD
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	USD
CBS Corp	136CDC	SNRFOR	AUD
CBS Corp	136CDC	SNRFOR	AUD
CBS Corp	136CDC	SNRFOR	AUD
CBS Corp	136CDC	SNRFOR	CAD
CBS Corp	136CDC	SNRFOR	CHF
CBS Corp	136CDC	SNRFOR	EUR
CBS Corp	136CDC	SNRFOR	EUR
CBS Corp	136CDC	SNRFOR	EUR
CBS Corp	136CDC	SNRFOR	EUR
CBS Corp	136CDC	SNRFOR	GBP
CBS Corp	136CDC	SNRFOR	GBP
CBS Corp	136CDC	SNRFOR	HKD
CBS Corp	136CDC	SNRFOR	HKD
CBS Corp	136CDC	SNRFOR	JPY
CBS Corp	136CDC	SNRFOR	JPY
CBS Corp	136CDC	SNRFOR	JPY
CBS Corp	136CDC	SNRFOR	NOK
CBS Corp	136CDC	SNRFOR	SEK
CBS Corp	136CDC	SNRFOR	SEK
CBS Corp	136CDC	SNRFOR	SGD
CBS Corp	136CDC	SNRFOR	TWD
CBS Corp	136CDC	SNRFOR	TWD
CBS Corp	136CDC	SNRFOR	USD
CBS Corp	136CDC	SNRFOR	USD
CBS Corp	136CDC	SNRFOR	USD
CBS Corp	136CDC	SNRFOR	USD
CBS Radio Media Corp	136CD6	SNRFOR	AUD
CBS Radio Media Corp	136CD6	SNRFOR	EUR
CBS Radio Media Corp	136CD6	SNRFOR	EUR
CBS Radio Media Corp	136CD6	SNRFOR	EUR
CBS Radio Media Corp	136CD6	SNRFOR	JPY
CBS Radio Media Corp	136CD6	SNRFOR	USD
CBS Radio Media Corp	136CD6	SNRFOR	USD
CBS Radio Media Corp	136CD6	SNRFOR	USD
CBS Radio Media Corp	136CD6	SNRFOR	USD
Cabot Corp	1D975A	SNRFOR	AUD
Cabot Corp	1D975A	SNRFOR	EUR
Cabot Corp	1D975A	SNRFOR	EUR
Cabot Corp	1D975A	SNRFOR	EUR
Cabot Corp	1D975A	SNRFOR	EUR
Cabot Corp	1D975A	SNRFOR	USD
Cabot Corp	1D975A	SNRFOR	USD
Cabot Corp	1D975A	SNRFOR	USD
Cabot Corp	1D975A	SNRFOR	USD
China Constr Bk Corp	YZ4CGW	SNRFOR	EUR
China Constr Bk Corp	YZ4CGW	SNRFOR	EUR
China Constr Bk Corp	YZ4CGW	SNRFOR	HKD
China Constr Bk Corp	YZ4CGW	SNRFOR	USD
China Constr Bk Corp	YZ4CGW	SNRFOR	USD
China Constr Bk Corp	YZ4CGW	SNRFOR	USD
NATIXIS	FLACBO	SNRFOR	CHF
NATIXIS	FLACBO	SNRFOR	CHF
NATIXIS	FLACBO	SNRFOR	EUR
NATIXIS	FLACBO	SNRFOR	EUR
NATIXIS	FLACBO	SNRFOR	EUR
NATIXIS	FLACBO	SNRFOR	EUR
NATIXIS	FLACBO	SNRFOR	GBP
NATIXIS	FLACBO	SNRFOR	GBP
NATIXIS	FLACBO	SNRFOR	GBP
NATIXIS	FLACBO	SNRFOR	HKD
NATIXIS	FLACBO	SNRFOR	JPY
NATIXIS	FLACBO	SNRFOR	JPY

MR	Composite	0.14%	0.14%	0.14%	0.24%	0.34%	0.44%
XR	Composite	0.14%	0.14%	0.14%	0.24%	0.34%	0.44%
CR	Composite						
MM	Composite						
MR	Composite						
MM	Composite						
XR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.32%	1.04%	1.42%	1.68%	1.81%	1.82%
MR	Composite	0.003243982	0.010415974	0.013532324	0.015986548	0.01717481	0.0181931
XR	Composite	0.32%	1.04%	1.30%	1.54%	1.65%	1.82%
MR	Composite	0.32%	1.02%	1.33%	1.60%	1.72%	1.84%
MR	Composite	0.003243982	0.010246877	0.013304505	0.016033813	0.017225285	0.018416667
CR	Composite	0.003243982	0.010838516	0.01385427	0.016936903	0.018074168	0.019455589
MM	Composite	0.32%	1.04%	1.33%	1.63%	1.74%	1.87%
MR	Composite	0.32%	1.02%	1.33%	1.60%	1.72%	1.84%
XR	Composite	0.32%	1.00%	1.26%	1.55%	1.66%	1.79%
MR	Composite	0.32%	1.02%	1.33%	1.60%	1.72%	1.84%
XR	Composite	0.32%	1.00%	1.26%	1.55%	1.66%	1.79%
MR	Composite	0.003243982	0.010246877	0.013304505	0.016033813	0.017225285	0.018416667
XR	Composite	0.32%	1.00%	1.26%	1.55%	1.66%	1.79%
CR	Composite						
MM	Composite						
MR	Composite	0.32%	1.19%	1.39%	1.62%	1.74%	1.86%
MR	Composite	0.32%	1.02%	1.33%	1.60%	1.72%	1.84%
MR	Composite	0.32%	1.02%	1.33%	1.60%	1.72%	1.84%
XR	Composite	0.003243982	0.010044619	0.012617769	0.015508914	0.01662778	0.017862343
MR	Composite	0.003243982	0.010246877	0.013304505	0.016033813	0.017225285	0.018416667
CR	Composite	0.003243982	0.010838516	0.01385427	0.016936903	0.018074168	0.019455589
MR	Composite						
CR	Composite	0.003243982	0.010838516	0.01385427	0.016936903	0.018074168	0.019455589
MM	Composite	0.003243982	0.010404976	0.013300099	0.016259427	0.017351201	0.018677365
MR	Composite	0.003243982	0.010246877	0.013304505	0.016033813	0.017225285	0.018416667
XR	Composite	0.32%	1.00%	1.26%	1.55%	1.66%	1.79%
MR	Composite						
CR	Composite	0.53%	0.53%	0.53%	0.53%	0.53%	0.53%
MM	Composite						
MR	Composite	0.53%	0.53%	0.53%	0.53%	0.53%	0.53%
MR	Composite						
CR	Composite	0.53%	0.53%	0.53%	0.53%	0.53%	0.53%
MM	Composite						
MR	Composite	0.53%	0.53%	0.53%	0.53%	0.53%	0.53%
XR	Composite						
MR	Composite	0.30%	0.19%	0.20%	0.38%	0.50%	0.62%
CR	Composite	0.31%	0.20%	0.21%	0.40%	0.53%	0.65%
MM	Composite	0.30%	0.19%	0.20%	0.38%	0.51%	0.62%
MR	Composite	0.30%	0.20%	0.20%	0.38%	0.50%	0.62%
XR	Composite	0.29%	0.19%	0.19%	0.36%	0.48%	0.59%
CR	Composite	0.31%	0.20%	0.21%	0.40%	0.53%	0.65%
MM	Composite	0.30%	0.19%	0.20%	0.38%	0.51%	0.62%
MR	Composite	0.30%	0.20%	0.20%	0.38%	0.50%	0.62%
XR	Composite	0.29%	0.19%	0.19%	0.36%	0.48%	0.59%
CR	Composite						
MM	Composite						
CR	Composite	0.83%	0.83%	0.99%	1.17%	1.32%	1.34%
CR	Composite	0.83%	0.83%	0.99%	1.17%	1.32%	1.34%
MM	Composite						
XR	Composite						
CR	Composite	1.09%	0.81%	1.12%	1.29%	1.41%	1.53%
MM	Composite	1.09%	0.80%	1.07%	1.23%	1.35%	1.47%
CR	Composite	1.09%	0.81%	1.12%	1.29%	1.41%	1.53%
MM	Composite	1.09%	0.80%	1.07%	1.23%	1.35%	1.47%
MR	Composite	0.010875	0.007946284	0.010594014	0.012296079	0.013409745	0.014561645
XR	Composite	1.09%	0.75%	1.02%	1.18%	1.29%	1.40%
CR	Composite	1.09%	0.81%	1.12%	1.29%	1.41%	1.53%
MM	Composite	0.010875	0.008029929	0.010699722	0.0123275	0.013541101	0.014702778
MR	Composite						
CR	Composite	1.09%	0.81%	1.12%	1.29%	1.41%	1.53%
CR	Composite	1.09%	0.79%	1.07%	1.25%	1.36%	1.48%
MM	Composite	1.09%	0.79%	1.07%	1.25%	1.36%	1.48%

0.62%	0.72%	0.72%	0.72%	0.72%	0.359999996	
0.62%	0.72%	0.72%	0.72%	0.72%	0.359999996	
					0.350000006	
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					0.350000006	
1.85%	1.90%	1.97%	2.19%	2.47%	0.4 NR	BB
1.85%	0.019041263	0.019734266	0.0218748	0.02465	0.4 NR	BB
1.85%	1.90%	1.97%	2.19%	2.47%	0.4 NR	BB
1.88%	1.92%	1.99%	2.20%	2.47%	0.4 NR	AA
1.88%	0.019217	0.019894512	0.021997	0.02465	0.4 NR	AA
1.97%	0.020254567	0.020960193	0.023169834	0.02465	0.4 NR	A
1.89%	1.94%	2.01%	2.22%	2.47%	0.4 NR	A
1.88%	1.92%	1.99%	2.20%	2.47%	0.4 NR	AA
1.81%	1.84%	1.92%	2.12%	2.47%	0.4 NR	AA
1.88%	1.92%	1.99%	2.20%	2.47%	0.4 NR	AA
1.81%	1.84%	1.92%	2.12%	2.47%	0.4 NR	AA
1.88%	0.019217	0.019894512	0.021997	0.02465	0.4 NR	AA
1.81%	1.84%	1.92%	2.12%	2.47%	0.4 NR	AA
					0.4	
					0.4	
1.88%	1.93%	1.97%	2.19%	2.47%	0.4 NR	A
1.88%	1.92%	1.99%	2.20%	2.47%	0.4 NR	AA
1.88%	1.92%	1.99%	2.20%	2.47%	0.4 NR	AA
1.81%	0.018432673	0.019178576	0.021200398	0.02465	0.4 NR	AA
1.88%	0.019217	0.019894512	0.021997	0.02465	0.4 NR	AA
1.97%	0.020254567	0.020960193	0.023169834	0.02465	0.4 NR	A
					0.4	
1.97%	0.020254567	0.020960193	0.023169834	0.02465	0.4 NR	A
1.89%	0.019444385	0.020121785	0.02224304	0.02465	0.4 NR	A
1.88%	0.019217	0.019894512	0.021997	0.02465	0.4 NR	AA
1.81%	1.84%	1.92%	2.12%	2.47%	0.4 NR	AA
					0.4	
0.53%	0.53%	0.53%	0.53%	0.53%	0.4	
					0.4	
0.53%	0.53%	0.53%	0.53%	0.53%	0.4	
					0.4	
0.53%	0.53%	0.53%	0.53%	0.53%	0.4	
					0.4	
0.53%	0.53%	0.53%	0.53%	0.53%	0.4	
					0.4	
0.73%	0.78%	1.11%	1.22%	1.31%	0.4 BB	BB
0.77%	0.82%	1.11%	1.22%	1.31%	0.4 BBB	BBB
0.74%	0.79%	1.11%	1.22%	1.31%	0.4 BBB	BBB
0.73%	0.78%	1.11%	1.22%	1.31%	0.4 A	A
0.70%	0.75%	1.11%	1.22%	1.31%	0.4 BBB	BBB
0.77%	0.82%	1.11%	1.22%	1.31%	0.4 BBB	BBB
0.74%	0.79%	1.11%	1.22%	1.31%	0.4 BBB	BBB
0.73%	0.78%	1.11%	1.22%	1.31%	0.4 A	A
0.70%	0.75%	1.11%	1.22%	1.31%	0.4 BBB	BBB
					0.35	
					0.35	
1.39%	1.46%	1.70%	1.96%	2.54%	0.35	A
1.39%	1.46%	1.70%	1.96%	2.54%	0.35	A
					0.35	
					0.35	
1.58%	1.61%	1.50%	1.71%	1.58%	0.4 NR	BB
1.52%	1.55%	1.50%	1.71%	1.58%	0.4 NR	BBB
1.58%	1.61%	1.50%	1.71%	1.58%	0.4 NR	BB
1.52%	1.55%	1.50%	1.71%	1.58%	0.4 NR	BBB
1.50%	0.015306621	0.015017363	0.01706	0.015829165	0.4 NR	BB
1.45%	1.47%	1.50%	1.71%	1.58%	0.4 NR	BB
1.58%	1.61%	1.50%	1.71%	1.58%	0.4 NR	BB
1.52%	0.01545601	0.015017363	0.01706	0.015829165	0.4 NR	BBB
					0.4	
1.58%	1.61%	1.50%	1.71%	1.58%	0.4 NR	BB
1.52%	1.55%	1.50%	1.71%	1.58%	0.4 NR	B
1.52%	1.55%	1.50%	1.71%	1.58%	0.4 NR	B

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
			NR		
			NR		
			NR		
			NR		
BB	BB	BB	BB	BB	B
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
BBB	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
BBB	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB

			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Financials
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			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BB	NR	A	9 Consumer Services
BB	BB	NR	A	9 Consumer Services
BB	BB	NR	A	9 Consumer Services
A	A	NR	A	6 Consumer Services
A	A	NR	A	6 Consumer Services
BBB	BBB	NR	A	8 Consumer Services
BBB	BBB	NR	A	8 Consumer Services
A	A	NR	A	6 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
A	A	NR	A	6 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
A	A	NR	A	6 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	BB	NR	A	4 Consumer Services
A	A	NR	A	6 Consumer Services
A	A	NR	A	6 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
A	A	NR	A	6 Consumer Services
BBB	BBB	NR	A	8 Consumer Services
			NR	Consumer Services
BBB	BBB	NR	A	8 Consumer Services
BBB	BBB	NR	A	8 Consumer Services
A	A	NR	A	6 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
			NR	Government
			NR	Government
A	NR	NR	A	3 Government
A	NR	NR	A	3 Government
			NR	Government
			NR	Government
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	9 Financials
			NR	Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	9 Financials

N.Amer	United States	BB	A			Thin	Thin
N.Amer	United States	BB	A			Thin	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
N.Amer	United States	BBB	AA	Thin	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	China	A	BBB				
Asia	China	A	BBB				
Asia	China	A	BBB		CcyGrp	CcyGrp	CcyGrp
Asia	China	A	BBB		CcyGrp	CcyGrp	CcyGrp
Asia	China	A	BBB				
Asia	China	A	BBB				
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A				
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier

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DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
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DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin

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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CCBP-NATIXIUSDCR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIUSDMM	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIUSDMR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIUSDXR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIEURCR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIEURMM	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIEURMR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIJPYMM	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIUSDCR	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIUSDMM	31-Jul-08 CCBP-NATIXI
CCBP-NATIXIUSDMR	31-Jul-08 CCBP-NATIXI
CCCI-CaisseCenEURCR	31-Jul-08 CCCI-CaisseCen
CCCI-CaisseCenEURMM	31-Jul-08 CCCI-CaisseCen
CCCI-CaisseCenEURMR	31-Jul-08 CCCI-CaisseCen
CCCI-CaisseCenGBPCR	31-Jul-08 CCCI-CaisseCen
CCCI-CaisseCenGBPMM	31-Jul-08 CCCI-CaisseCen
CCCI-CaisseCenUSDCR	31-Jul-08 CCCI-CaisseCen
CCCI-CaisseCenUSDMM	31-Jul-08 CCCI-CaisseCen
CCCI-CaisseCenUSDMR	31-Jul-08 CCCI-CaisseCen
CCEAUDMR	31-Jul-08 CCE
CCECHFMR	31-Jul-08 CCE
CCEEURCR	31-Jul-08 CCE
CCEEURMM	31-Jul-08 CCE
CCEEURMR	31-Jul-08 CCE
CCEEURXR	31-Jul-08 CCE
CCEGBPMM	31-Jul-08 CCE
CCEGBPMR	31-Jul-08 CCE
CCEHKDCR	31-Jul-08 CCE
CCEHKDMR	31-Jul-08 CCE
CCEJPYMR	31-Jul-08 CCE
CCESGDMR	31-Jul-08 CCE
CCEUSDCR	31-Jul-08 CCE
CCEUSDMM	31-Jul-08 CCE
CCEUSDMR	31-Jul-08 CCE
CCEUSDXR	31-Jul-08 CCE
CCIAUDMR	31-Jul-08 CCI
CCIAUDXR	31-Jul-08 CCI
CCIEURMM	31-Jul-08 CCI
CCIEURMR	31-Jul-08 CCI
CCIEURXR	31-Jul-08 CCI
CCIJPYMR	31-Jul-08 CCI
CCIUSDCR	31-Jul-08 CCI
CCIUSDMM	31-Jul-08 CCI
CCIUSDMR	31-Jul-08 CCI
CCIUSDXR	31-Jul-08 CCI
CCKEURMM	31-Jul-08 CCK
CCKEURMR	31-Jul-08 CCK
CCKEURXR	31-Jul-08 CCK
CCKHKDXR	31-Jul-08 CCK
CCKILSXR	31-Jul-08 CCK
CCKUSDCR	31-Jul-08 CCK
CCKUSDMM	31-Jul-08 CCK
CCKUSDMR	31-Jul-08 CCK
CCKUSDXR	31-Jul-08 CCK
CCK-CEHEURXR	31-Jul-08 CCK-CEH
CCK-CEHUSDMR	31-Jul-08 CCK-CEH
CCK-CEHUSDXR	31-Jul-08 CCK-CEH
CCK-CEHAUDMR	31-Jul-08 CCK-CEH
CCK-CEHAUDXR	31-Jul-08 CCK-CEH
CCK-CEHCADMR	31-Jul-08 CCK-CEH
CCK-CEHEURCR	31-Jul-08 CCK-CEH
CCK-CEHEURMM	31-Jul-08 CCK-CEH
CCK-CEHEURMR	31-Jul-08 CCK-CEH
CCK-CEHEURXR	31-Jul-08 CCK-CEH
CCK-CEHHKDXR	31-Jul-08 CCK-CEH
CCK-CEHILSXR	31-Jul-08 CCK-CEH
CCK-CEHJPYCR	31-Jul-08 CCK-CEH
CCK-CEHJPYMM	31-Jul-08 CCK-CEH
CCK-CEHJPYMR	31-Jul-08 CCK-CEH
CCK-CEHUSDCR	31-Jul-08 CCK-CEH
CCK-CEHUSDMM	31-Jul-08 CCK-CEH
CCK-CEHUSDMR	31-Jul-08 CCK-CEH
CCK-CEHUSDXR	31-Jul-08 CCK-CEH
CCLAUDCR	31-Jul-08 CCL

NATIXIS	FLACBO	SNRFOR	USD
NATIXIS	FLACBO	SNRFOR	USD
NATIXIS	FLACBO	SNRFOR	USD
NATIXIS	FLACBO	SNRFOR	USD
NATIXIS	FLACBO	SUBLT2	EUR
NATIXIS	FLACBO	SUBLT2	EUR
NATIXIS	FLACBO	SUBLT2	EUR
NATIXIS	FLACBO	SUBLT2	JPY
NATIXIS	FLACBO	SUBLT2	USD
NATIXIS	FLACBO	SUBLT2	USD
NATIXIS	FLACBO	SUBLT2	USD
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	EUR
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	EUR
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	EUR
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	GBP
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	GBP
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	USD
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	USD
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	USD
Coca Cola Entpers Inc	1AA33A	SNRFOR	AUD
Coca Cola Entpers Inc	1AA33A	SNRFOR	CHF
Coca Cola Entpers Inc	1AA33A	SNRFOR	EUR
Coca Cola Entpers Inc	1AA33A	SNRFOR	EUR
Coca Cola Entpers Inc	1AA33A	SNRFOR	EUR
Coca Cola Entpers Inc	1AA33A	SNRFOR	EUR
Coca Cola Entpers Inc	1AA33A	SNRFOR	GBP
Coca Cola Entpers Inc	1AA33A	SNRFOR	GBP
Coca Cola Entpers Inc	1AA33A	SNRFOR	HKD
Coca Cola Entpers Inc	1AA33A	SNRFOR	HKD
Coca Cola Entpers Inc	1AA33A	SNRFOR	JPY
Coca Cola Entpers Inc	1AA33A	SNRFOR	SGD
Coca Cola Entpers Inc	1AA33A	SNRFOR	USD
Coca Cola Entpers Inc	1AA33A	SNRFOR	USD
Coca Cola Entpers Inc	1AA33A	SNRFOR	USD
Coca Cola Entpers Inc	1AA33A	SNRFOR	USD
Crown Castle Intl Corp	24AA49	SNRFOR	AUD
Crown Castle Intl Corp	24AA49	SNRFOR	AUD
Crown Castle Intl Corp	24AA49	SNRFOR	EUR
Crown Castle Intl Corp	24AA49	SNRFOR	EUR
Crown Castle Intl Corp	24AA49	SNRFOR	EUR
Crown Castle Intl Corp	24AA49	SNRFOR	JPY
Crown Castle Intl Corp	24AA49	SNRFOR	USD
Crown Castle Intl Corp	24AA49	SNRFOR	USD
Crown Castle Intl Corp	24AA49	SNRFOR	USD
Crown Castle Intl Corp	24AA49	SNRFOR	USD
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	EUR
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	EUR
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	EUR
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	HKD
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	ILS
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	USD
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	USD
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	USD
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	USD
Crown Euro Hldgs	FH5CHZ	SECDOM	EUR
Crown Euro Hldgs	FH5CHZ	SECDOM	USD
Crown Euro Hldgs	FH5CHZ	SECDOM	USD
Crown Euro Hldgs	FH5CHZ	SNRFOR	AUD
Crown Euro Hldgs	FH5CHZ	SNRFOR	AUD
Crown Euro Hldgs	FH5CHZ	SNRFOR	CAD
Crown Euro Hldgs	FH5CHZ	SNRFOR	EUR
Crown Euro Hldgs	FH5CHZ	SNRFOR	EUR
Crown Euro Hldgs	FH5CHZ	SNRFOR	EUR
Crown Euro Hldgs	FH5CHZ	SNRFOR	EUR
Crown Euro Hldgs	FH5CHZ	SNRFOR	HKD
Crown Euro Hldgs	FH5CHZ	SNRFOR	ILS
Crown Euro Hldgs	FH5CHZ	SNRFOR	JPY
Crown Euro Hldgs	FH5CHZ	SNRFOR	JPY
Crown Euro Hldgs	FH5CHZ	SNRFOR	JPY
Crown Euro Hldgs	FH5CHZ	SNRFOR	USD
Crown Euro Hldgs	FH5CHZ	SNRFOR	USD
Crown Euro Hldgs	FH5CHZ	SNRFOR	USD
Crown Euro Hldgs	FH5CHZ	SNRFOR	USD
Carnival Corp	1F79BD	SNRFOR	AUD

CR	Composite	1.09%	0.81%	1.12%	1.29%	1.41%	1.53%
MM	Composite	1.09%	0.80%	1.07%	1.23%	1.35%	1.47%
MR	Composite	1.09%	0.79%	1.06%	1.23%	1.34%	1.46%
XR	Composite						
CR	Composite	0.007891715	0.009897132	0.015597396	0.017981278	0.020838247	0.02353275
MM	Composite	0.007891715	0.009512	0.015037083	0.017605	0.020021071	0.022628571
MR	Composite	0.007891715	0.009402275	0.014817526	0.017421615	0.019796335	0.022356113
MM	Composite	0.007891715	0.009602792	0.015060357	0.01749225	0.020108313	0.02270775
CR	Composite	0.007891715	0.009897132	0.015597396	0.017981278	0.020838247	0.02353275
MM	Composite	0.007891715	0.009512	0.015037083	0.017605	0.020021071	0.022628571
MR	Composite	0.79%	0.94%	1.48%	1.74%	1.98%	2.24%
CR	Composite	0.29%	0.38%	0.54%	0.62%	0.69%	0.79%
MM	Composite	0.002795341	0.003678582	0.005345667	0.005964856	0.00662954	0.007559817
MR	Composite	0.002780104	0.003649001	0.005289983	0.005920669	0.006595989	0.007481069
CR	Composite	0.29%	0.38%	0.54%	0.62%	0.69%	0.79%
MM	Composite	0.002795341	0.003678582	0.005345667	0.005964856	0.00662954	0.007559817
CR	Composite	0.002926425	0.003841053	0.005412257	0.006232283	0.006943147	0.007874809
MM	Composite	0.28%	0.37%	0.53%	0.60%	0.66%	0.76%
MR	Composite						
MR	Composite	0.21%	0.22%	0.32%	0.33%	0.38%	0.45%
MR	Composite	0.21%	0.22%	0.32%	0.33%	0.38%	0.45%
CR	Composite	0.22%	0.24%	0.34%	0.35%	0.40%	0.48%
MM	Composite	0.21%	0.23%	0.33%	0.34%	0.39%	0.46%
MR	Composite	0.21%	0.22%	0.32%	0.33%	0.38%	0.45%
XR	Composite						
MM	Composite						
MR	Composite	0.21%	0.22%	0.32%	0.33%	0.38%	0.45%
CR	Composite	0.22%	0.24%	0.34%	0.35%	0.40%	0.48%
MR	Composite	0.002080627	0.002244329	0.003224438	0.003318187	0.003830033	0.004540798
MR	Composite	0.21%	0.21%	0.32%	0.33%	0.38%	0.45%
MR	Composite	0.21%	0.22%	0.32%	0.33%	0.38%	0.45%
CR	Composite	0.22%	0.24%	0.34%	0.35%	0.40%	0.48%
MM	Composite	0.21%	0.23%	0.33%	0.34%	0.39%	0.46%
MR	Composite	0.21%	0.22%	0.32%	0.33%	0.38%	0.45%
XR	Composite	0.002001048	0.002195905	0.003103943	0.003223946	0.003689652	0.004370984
MR	Composite	0.19%	0.29%	0.50%	0.56%	0.73%	0.85%
XR	Composite	0.19%	0.29%	0.50%	0.56%	0.73%	0.85%
MM	Composite						
MR	Composite						
XR	Composite	0.19%	0.29%	0.50%	0.57%	0.74%	0.85%
MR	Composite						
CR	Composite	0.21%	0.29%	0.50%	0.61%	0.80%	0.93%
MM	Composite						
MR	Composite	0.20%	0.29%	0.50%	0.58%	0.76%	0.89%
XR	Composite	0.001947697	0.002869482	0.005028	0.005664596	0.007352793	0.008529672
MM	Composite						
MR	Composite						
XR	Composite						
XR	Composite						
XR	Composite						
CR	Composite	0.60%	0.60%	0.89%	1.78%	2.37%	3.01%
MM	Composite	0.60%	0.60%	0.89%	1.78%	2.37%	3.01%
MR	Composite	0.60%	0.60%	0.89%	1.78%	2.37%	3.01%
XR	Composite	0.60%	0.60%	0.89%	1.78%	2.37%	3.01%
XR	Composite	0.32%	0.32%	0.37%	0.37%	0.87%	0.87%
MR	Composite	0.32%	0.32%	0.37%	0.37%	0.87%	0.87%
XR	Composite	0.32%	0.32%	0.37%	0.37%	0.87%	0.87%
MR	Composite	0.007492	0.009048667	0.013307667	0.015181478	0.022508401	0.023677782
XR	Composite	0.75%	0.90%	1.33%	1.52%	2.25%	2.37%
MR	Composite						
CR	Composite						
MM	Composite	0.75%	0.94%	1.39%	1.59%	2.30%	2.41%
MR	Composite	0.75%	0.93%	1.37%	1.58%	2.28%	2.38%
XR	Composite	0.75%	0.90%	1.32%	1.52%	2.16%	2.31%
XR	Composite	0.75%	0.90%	1.32%	1.52%	2.16%	2.31%
XR	Composite	0.75%	0.90%	1.32%	1.52%	2.16%	2.31%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.75%	0.98%	1.45%	1.66%	2.40%	2.51%
MM	Composite	0.75%	0.94%	1.39%	1.59%	2.30%	2.41%
MR	Composite	0.75%	0.93%	1.37%	1.58%	2.28%	2.38%
XR	Composite	0.75%	0.90%	1.32%	1.52%	2.16%	2.31%
CR	Composite	0.34%	0.67%	0.81%	1.05%	1.23%	1.36%

1.58%	1.61%	1.50%	1.71%	1.58%	0.4	NR	BB
1.52%	1.55%	1.50%	1.71%	1.58%	0.4	NR	BBB
1.50%	1.53%	1.50%	1.71%	1.58%	0.4	NR	BB
					0.4		
2.36%	0.023634565	0.02317585	0.023521604	0.023823676	0.2	NR	A
2.26%	0.022689183	0.02317585	0.02258074	0.022870728	0.2	NR	A
2.24%	0.022452837	0.02317585	0.022345524	0.022632492	0.2	NR	A
2.27%	0.022689183	0.02317585	0.02258074	0.022870728	0.2	NR	BBB
2.36%	0.023634565	0.02317585	0.023521604	0.023823676	0.2	NR	A
2.26%	0.022689183	0.02317585	0.02258074	0.022870728	0.2	NR	A
2.24%	2.25%	2.32%	2.23%	2.26%	0.2	NR	A
0.82%	0.88%	1.10%	1.06%	1.21%	0.4	BBB	BBB
0.79%	0.008424131	0.0109585	0.0106025	0.0120845	0.4	A	A
0.78%	0.00836869	0.0109585	0.0106025	0.0120845	0.4	BBB	BBB
0.82%	0.88%	1.10%	1.06%	1.21%	0.4	BBB	BBB
0.79%	0.008424131	0.0109585	0.0106025	0.0120845	0.4	A	A
0.82%	0.008809147	0.0109585	0.0106025	0.0120845	0.4	BBB	BBB
0.79%	0.84%	1.10%	1.06%	1.21%	0.4	A	A
					0.4		
0.49%	0.53%	0.66%	0.72%	1.00%	0.4	BB	A
0.49%	0.54%	0.66%	0.72%	1.00%	0.4	A	AA
0.52%	0.57%	0.66%	0.72%	1.00%	0.4	BBB	A
0.50%	0.54%	0.66%	0.72%	1.00%	0.4	BBB	A
0.49%	0.54%	0.66%	0.72%	1.00%	0.4	A	AA
					0.4		
					0.4		
0.49%	0.54%	0.66%	0.72%	1.00%	0.4	A	AA
0.52%	0.57%	0.66%	0.72%	1.00%	0.4	BBB	A
0.49%	0.005377152	0.006585417	0.007170167	0.009984369	0.4	A	AA
0.48%	0.54%	0.66%	0.72%	1.00%	0.4	BB	A
0.49%	0.54%	0.66%	0.72%	1.00%	0.4	A	AA
0.52%	0.57%	0.66%	0.72%	1.00%	0.4	BBB	A
0.50%	0.54%	0.66%	0.72%	1.00%	0.4	BBB	A
0.49%	0.54%	0.66%	0.72%	1.00%	0.4	A	AA
0.47%	0.00517614	0.006585417	0.007170167	0.009984369	0.4	BBB	A
0.96%	1.19%	3.46%	3.96%	3.70%		CCC	NR
0.96%	1.19%	3.46%	3.96%	3.70%	0.387499999	CCC	NR
					0.387499999		
					0.4		
0.98%	1.19%	3.46%	3.96%	3.70%	0.379999999	BB	NR
					0.387499999		
1.05%	1.19%	3.46%	3.96%	3.70%	0.387499999	B	NR
					0.387499999		
0.99%	1.19%	3.46%	3.96%	3.70%	0.4	B	NR
0.98%	0.011894158	0.034625	0.039570833	0.037025	0.379999999	BB	NR
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
2.75%	4.15%	4.29%	4.12%	3.60%	0.4		NR
2.75%	4.15%	4.12%	3.95%	3.60%	0.4		NR
2.75%	4.15%	4.07%	3.91%	3.60%	0.4		NR
2.75%	4.15%	3.92%	3.77%	3.60%	0.4		NR
1.04%	1.09%	1.09%	1.09%	1.09%			NR
1.04%	1.09%	1.09%	1.09%	1.09%			NR
1.04%	1.09%	1.09%	1.09%	1.09%			NR
2.46%	0.024818823	0.026138055	0.026428082	0.027281693		NR	BB
2.46%	2.48%	2.61%	2.64%	2.73%	0.4	NR	BB
					0.4		
					0.4		
2.53%	2.54%	2.61%	2.77%	2.73%	0.4	NR	BBB
2.50%	2.52%	2.61%	2.74%	2.73%	0.4	NR	BBB
2.49%	2.59%	2.61%	2.64%	2.73%	0.4	NR	A
2.49%	2.59%	2.61%	2.64%	2.73%	0.4	NR	A
2.49%	2.59%	2.61%	2.64%	2.73%	0.4	NR	A
					0.4		
					40.00%		
					40.00%		
2.63%	2.65%	2.61%	2.89%	2.73%	40.00%	NR	BBB
2.53%	2.54%	2.61%	2.77%	2.73%	40.00%	NR	BBB
2.50%	2.52%	2.61%	2.74%	2.73%	40.00%	NR	BBB
2.49%	2.59%	2.61%	2.64%	2.73%	0.4	NR	A
1.38%	1.43%	1.41%	1.42%	1.44%	0.4	B	BBB

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	BBB	A
AA	A	AA	AA	A	AA
A	A	A	A	BBB	A
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BBB	A
AA	A	AA	AA	A	AA
A	A	A	A	BBB	A
BBB	B	BB	BB	BB	BBB
A	BB	BBB	BBB	BBB	A
BBB	B	BB	BB	BB	BBB
BBB	B	BB	BB	BB	BBB
A	BB	BBB	BBB	BBB	A
BBB	B	BB	BB	BB	BBB
A	BB	BBB	BBB	BBB	A
BBB	BBB	A	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
NR	BB	B	B	B	B
NR	BB	B	B	B	B
NR	A	BBB	BBB	BB	B
NR	BBB	BB	BB	BB	B
NR	BBB	BB	BB	BB	B
NR	A	BBB	BBB	BB	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
B	B	CCC	B	B	B
B	B	CCC	B	B	B
BB	BB	B	BB	BB	BB
BB	BB	B	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	B	BB	BB	BB
BB	BB	B	BB	BB	BB
BB	BB	B	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB

NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	9 Financials
			NR	Financials
NR	B	BB	A	8 Financials
NR	BB	BBB	A	7 Financials
NR	B	BB	A	8 Financials
NR	CCC	B	A	8 Financials
NR	B	BB	A	8 Financials
NR	BB	BBB	A	7 Financials
NR	B	BB	A	8 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
			NR	Financials
NR	BB	NR	AA	9 Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
NR	BB	NR	A	5 Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
NR	BB	NR	AA	8 Consumer Goods
NR	NR	NR	BB	5 Technology
NR	NR	NR	BB	5 Technology
			NR	Technology
			NR	Technology
NR	NR	NR	BB	5 Technology
			NR	Technology
NR	NR	NR	BB	5 Technology
			NR	Technology
NR	NR	NR	BB	5 Technology
NR	NR	NR	BB	5 Technology
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
BB	BBB	NR	NR	2 Industrials
BB	BBB	NR	NR	2 Industrials
BB	BBB	NR	NR	2 Industrials
BBB	A	NR	NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
NR	B	NR	BBB	5 Industrials
NR	B	NR	BBB	5 Industrials
			NR	Industrials
			NR	Industrials
NR	BB	NR	BBB	4 Industrials
NR	BB	NR	BBB	4 Industrials
NR	BBB	NR	BBB	3 Industrials
NR	BBB	NR	BBB	3 Industrials
NR	BBB	NR	BBB	3 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	BB	NR	BBB	4 Industrials
NR	BB	NR	BBB	4 Industrials
NR	BB	NR	BBB	4 Industrials
NR	BBB	NR	BBB	3 Industrials
BB	BB	BB	A	3 Consumer Services

Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A				
Europe	France	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BBB	Entity Tier	Thin	Thin	Entity Tier
N.Amer	United States	B	BBB	Entity Tier	Thin	Thin	Entity Tier
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB	CcyGrp	Thin	Thin	CcyGrp
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB	DocAdj	Thin	Thin	DocAdj
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB	DocAdj	Thin	Thin	DocAdj
N.Amer	United States	B	BBB	CcyGrp	Thin	Thin	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
Europe	France	BBB	BB		Thin		Thin
Europe	France	BBB	BB		Thin		Thin
Europe	France	BBB	BB		Thin		Thin
Europe	France	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	B	BB				
Europe	France	B	BB				
Europe	France	B	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	B	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	B	BB				
Europe	France	B	BB				
Europe	France	B	BB				
Europe	France	B	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	B	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	B	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
Thin	Thin	Thin	Thin	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	DocAdj	DocAdj	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier

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CCLAUDMR	31-Jul-08 CCL
CCLAUDXR	31-Jul-08 CCL
CCLCADMR	31-Jul-08 CCL
CCLCHFMR	31-Jul-08 CCL
CCLEURCR	31-Jul-08 CCL
CCLEURMM	31-Jul-08 CCL
CCLEURMR	31-Jul-08 CCL
CCLEURXR	31-Jul-08 CCL
CCLGBPMM	31-Jul-08 CCL
CCLGBPMR	31-Jul-08 CCL
CCLGBPXR	31-Jul-08 CCL
CCLHKDMR	31-Jul-08 CCL
CCLHKDXR	31-Jul-08 CCL
CCLJPYMR	31-Jul-08 CCL
CCLJPYXR	31-Jul-08 CCL
CCLNOKMR	31-Jul-08 CCL
CCLNZDMR	31-Jul-08 CCL
CCLSEKMR	31-Jul-08 CCL
CCLSEKXR	31-Jul-08 CCL
CCLSGDMR	31-Jul-08 CCL
CCLTWDCR	31-Jul-08 CCL
CCLTWDMR	31-Jul-08 CCL
CCLUSDCR	31-Jul-08 CCL
CCLUSDMM	31-Jul-08 CCL
CCLUSDMR	31-Jul-08 CCL
CCLUSDXR	31-Jul-08 CCL
CCLLCHFCR	31-Jul-08 CCLL
CCLLCHFMM	31-Jul-08 CCLL
CCLLEURCR	31-Jul-08 CCLL
CCLLEURMM	31-Jul-08 CCLL
CCLLEURMR	31-Jul-08 CCLL
CCLLGBPCR	31-Jul-08 CCLL
CCLLGBPMM	31-Jul-08 CCLL
CCLLGBPXR	31-Jul-08 CCLL
CCLLJPYCR	31-Jul-08 CCLL
CCLLJPYMM	31-Jul-08 CCLL
CCLLUSDCR	31-Jul-08 CCLL
CCLLUSDMM	31-Jul-08 CCLL
CCLLUSDMR	31-Jul-08 CCLL
CCLLUSDXR	31-Jul-08 CCLL
CCNUSDCR	31-Jul-08 CCN
CCNUSDMR	31-Jul-08 CCN
CCNUSDXR	31-Jul-08 CCN
CCOAUDMR	31-Jul-08 CCO
CCOEURCR	31-Jul-08 CCO
CCOEURMR	31-Jul-08 CCO
CCOUSDCR	31-Jul-08 CCO
CCOUSDMR	31-Jul-08 CCO
CCRAUDMR	31-Jul-08 CCR
CCREURCR	31-Jul-08 CCR
CCREURMM	31-Jul-08 CCR
CCREURMR	31-Jul-08 CCR
CCREURXR	31-Jul-08 CCR
CCRGBPMR	31-Jul-08 CCR
CCRHKDMR	31-Jul-08 CCR
CCRJPYMR	31-Jul-08 CCR
CCRSEKMR	31-Jul-08 CCR
CCRSGDMR	31-Jul-08 CCR
CCRUSDCR	31-Jul-08 CCR
CCRUSDMM	31-Jul-08 CCR
CCRUSDMR	31-Jul-08 CCR
CCRUSDXR	31-Jul-08 CCR
CCRUSDMR	31-Jul-08 CCR
CCRUSDXR	31-Jul-08 CCR
CCR-HomeLoansAUDCR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansAUDMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansAUDXR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansCADMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansCHFMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansEURCR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansEURMM	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansEURMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansEURXR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansGBPMM	31-Jul-08 CCR-HomeLoans

Carnival Corp	1F79BD	SNRFOR	AUD
Carnival Corp	1F79BD	SNRFOR	AUD
Carnival Corp	1F79BD	SNRFOR	CAD
Carnival Corp	1F79BD	SNRFOR	CHF
Carnival Corp	1F79BD	SNRFOR	EUR
Carnival Corp	1F79BD	SNRFOR	EUR
Carnival Corp	1F79BD	SNRFOR	EUR
Carnival Corp	1F79BD	SNRFOR	EUR
Carnival Corp	1F79BD	SNRFOR	GBP
Carnival Corp	1F79BD	SNRFOR	GBP
Carnival Corp	1F79BD	SNRFOR	GBP
Carnival Corp	1F79BD	SNRFOR	HKD
Carnival Corp	1F79BD	SNRFOR	HKD
Carnival Corp	1F79BD	SNRFOR	JPY
Carnival Corp	1F79BD	SNRFOR	JPY
Carnival Corp	1F79BD	SNRFOR	NOK
Carnival Corp	1F79BD	SNRFOR	NZD
Carnival Corp	1F79BD	SNRFOR	SEK
Carnival Corp	1F79BD	SNRFOR	SEK
Carnival Corp	1F79BD	SNRFOR	SGD
Carnival Corp	1F79BD	SNRFOR	TWD
Carnival Corp	1F79BD	SNRFOR	TWD
Carnival Corp	1F79BD	SNRFOR	USD
Carnival Corp	1F79BD	SNRFOR	USD
Carnival Corp	1F79BD	SNRFOR	USD
Carnival Corp	1F79BD	SNRFOR	USD
Carnival Plc	1F79BH	SNRFOR	CHF
Carnival Plc	1F79BH	SNRFOR	CHF
Carnival Plc	1F79BH	SNRFOR	EUR
Carnival Plc	1F79BH	SNRFOR	EUR
Carnival Plc	1F79BH	SNRFOR	EUR
Carnival Plc	1F79BH	SNRFOR	GBP
Carnival Plc	1F79BH	SNRFOR	GBP
Carnival Plc	1F79BH	SNRFOR	GBP
Carnival Plc	1F79BH	SNRFOR	JPY
Carnival Plc	1F79BH	SNRFOR	JPY
Carnival Plc	1F79BH	SNRFOR	USD
Carnival Plc	1F79BH	SNRFOR	USD
Carnival Plc	1F79BH	SNRFOR	USD
Carnival Plc	1F79BH	SNRFOR	USD
CLARK Cnty NV	1J915E	SNRFOR	USD
CLARK Cnty NV	1J915E	SNRFOR	USD
CLARK Cnty NV	1J915E	SNRFOR	USD
Cameco Corp	1E653M	SNRFOR	AUD
Cameco Corp	1E653M	SNRFOR	EUR
Cameco Corp	1E653M	SNRFOR	EUR
Cameco Corp	1E653M	SNRFOR	USD
Cameco Corp	1E653M	SNRFOR	USD
Ctrywde Finl Corp	2E45A9	SNRFOR	AUD
Ctrywde Finl Corp	2E45A9	SNRFOR	EUR
Ctrywde Finl Corp	2E45A9	SNRFOR	EUR
Ctrywde Finl Corp	2E45A9	SNRFOR	EUR
Ctrywde Finl Corp	2E45A9	SNRFOR	EUR
Ctrywde Finl Corp	2E45A9	SNRFOR	GBP
Ctrywde Finl Corp	2E45A9	SNRFOR	HKD
Ctrywde Finl Corp	2E45A9	SNRFOR	JPY
Ctrywde Finl Corp	2E45A9	SNRFOR	SEK
Ctrywde Finl Corp	2E45A9	SNRFOR	SGD
Ctrywde Finl Corp	2E45A9	SNRFOR	USD
Ctrywde Finl Corp	2E45A9	SNRFOR	USD
Ctrywde Finl Corp	2E45A9	SNRFOR	USD
Ctrywde Finl Corp	2E45A9	SNRFOR	USD
Ctrywde Finl Corp	2E45A9	SUBLT2	USD
Ctrywde Finl Corp	2E45A9	SUBLT2	USD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	AUD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	AUD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	AUD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	CAD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	CHF
Ctrywde Home Lns Inc	2E45A1	SNRFOR	EUR
Ctrywde Home Lns Inc	2E45A1	SNRFOR	EUR
Ctrywde Home Lns Inc	2E45A1	SNRFOR	EUR
Ctrywde Home Lns Inc	2E45A1	SNRFOR	EUR
Ctrywde Home Lns Inc	2E45A1	SNRFOR	GBP

MR	Composite	0.34%	0.64%	0.77%	1.00%	1.16%	1.29%
XR	Composite	0.34%	0.62%	0.74%	0.96%	1.12%	1.24%
MR	Composite	0.35%	0.65%	0.77%	0.99%	1.19%	1.28%
MR	Composite	0.35%	0.65%	0.77%	0.99%	1.19%	1.28%
CR	Composite	0.37%	0.69%	0.81%	1.07%	1.24%	1.36%
MM	Composite	0.35%	0.66%	0.78%	1.00%	1.19%	1.29%
MR	Composite	0.35%	0.65%	0.77%	0.99%	1.19%	1.28%
XR	Composite	0.34%	0.64%	0.82%	0.98%	1.13%	1.26%
MM	Composite	0.35%	0.66%	0.78%	1.00%	1.19%	1.29%
MR	Composite	0.35%	0.65%	0.77%	0.99%	1.19%	1.28%
XR	Composite	0.34%	0.64%	0.82%	0.98%	1.13%	1.26%
MR	Composite	0.35%	0.65%	0.77%	0.99%	1.19%	1.28%
XR	Composite	0.34%	0.64%	0.82%	0.98%	1.13%	1.26%
MR	Composite	0.34%	0.64%	0.76%	1.01%	1.19%	1.32%
XR	Composite	0.34%	0.61%	0.73%	0.97%	1.15%	1.27%
MR	Composite	0.003495945	0.006495339	0.007686583	0.009887298	0.011888903	0.012793756
MR	Composite	0.35%	0.65%	0.77%	0.99%	1.19%	1.28%
MR	Composite	0.35%	0.65%	0.77%	0.99%	1.19%	1.28%
XR	Composite	0.34%	0.64%	0.82%	0.98%	1.13%	1.26%
MR	Composite	0.35%	0.65%	0.77%	0.99%	1.19%	1.28%
CR	Composite	0.37%	0.69%	0.81%	1.07%	1.24%	1.36%
MR	Composite	0.35%	0.65%	0.77%	0.99%	1.19%	1.28%
CR	Composite	0.37%	0.69%	0.81%	1.07%	1.24%	1.36%
MM	Composite	0.003532745	0.00656371	0.007767495	0.009991375	0.011898075	0.012928428
MR	Composite	0.003495945	0.006495339	0.007686583	0.009887298	0.011888903	0.012793756
XR	Composite	0.003367147	0.006356619	0.008200062	0.00982504	0.011313301	0.012609282
CR	Composite	0.00365	0.006647789	0.008748958	0.010851302	0.012483073	0.013689844
MM	Composite	0.00365	0.006413878	0.008766667	0.01046675	0.01204175	0.01320625
CR	Composite	0.37%	0.66%	0.87%	1.09%	1.25%	1.37%
MM	Composite	0.37%	0.64%	0.88%	1.05%	1.20%	1.32%
MR	Composite						
CR	Composite	0.00365	0.006647789	0.008748958	0.010851302	0.012483073	0.013689844
MM	Composite	0.37%	0.64%	0.88%	1.05%	1.20%	1.32%
XR	Composite	0.37%	0.61%	0.80%	0.99%	1.14%	1.25%
CR	Composite	0.00365	0.006413878	0.008475	0.01046675	0.01204175	0.01320625
MM	Composite	0.37%	0.64%	0.85%	1.05%	1.20%	1.32%
CR	Composite	0.37%	0.66%	0.87%	1.09%	1.25%	1.37%
MM	Composite	0.00365	0.006413878	0.008766667	0.01046675	0.01204175	0.01320625
MR	Composite						
XR	Composite						
CR	Composite	0.0055	0.0055	0.0055	0.0055	0.00685	0.00685
MR	Composite	0.0055	0.0055	0.0055	0.0055	0.00685	0.00685
XR	Composite	0.55%	0.55%	0.55%	0.55%	0.69%	0.69%
MR	Composite	0.11%	0.23%	0.36%	0.38%	0.43%	0.50%
CR	Composite						
MR	Composite	0.11%	0.23%	0.36%	0.38%	0.44%	0.50%
CR	Composite	0.11%	0.24%	0.38%	0.40%	0.47%	0.52%
MR	Composite	0.11%	0.23%	0.36%	0.38%	0.44%	0.50%
MR	Composite	2.54%	2.70%	2.59%	2.54%	2.62%	2.70%
CR	Composite	2.68%	2.85%	2.73%	2.68%	2.77%	2.82%
MM	Composite	2.57%	2.73%	2.62%	2.57%	2.65%	2.71%
MR	Composite	2.55%	2.71%	2.60%	2.55%	2.63%	2.73%
XR	Composite	2.45%	2.61%	2.50%	2.45%	2.53%	2.63%
MR	Composite	2.55%	2.71%	2.60%	2.55%	2.63%	2.73%
MR	Composite	2.55%	2.71%	2.60%	2.55%	2.63%	2.73%
MR	Composite	2.54%	2.70%	2.59%	2.54%	2.62%	2.70%
MR	Composite	0.025495238	0.02708	0.025952083	0.025457143	0.026290617	0.027285714
MR	Composite	2.55%	2.71%	2.60%	2.55%	2.63%	2.73%
CR	Composite	2.68%	2.85%	2.73%	2.68%	2.77%	2.82%
MM	Composite						
MR	Composite	2.55%	2.71%	2.60%	2.55%	2.63%	2.73%
XR	Composite	0.024532716	0.026065434	0.024975633	0.024496024	0.025305446	0.026280451
MR	Composite	2.85%	2.97%	2.85%	2.86%	2.92%	2.97%
XR	Composite	2.85%	2.97%	2.85%	2.86%	2.92%	2.97%
CR	Composite	2.55%	2.64%	2.57%	2.57%	2.59%	2.66%
MR	Composite	2.42%	2.50%	2.44%	2.44%	2.46%	2.53%
XR	Composite	2.33%	2.41%	2.36%	2.35%	2.37%	2.44%
MR	Composite	2.41%	2.58%	2.42%	2.44%	2.47%	2.54%
MR	Composite	2.41%	2.58%	2.42%	2.44%	2.47%	2.54%
CR	Composite	2.54%	2.72%	2.55%	2.57%	2.61%	2.67%
MM	Composite	2.43%	2.61%	2.45%	2.46%	2.51%	2.57%
MR	Composite	0.024111578	0.025772459	0.024213337	0.024362294	0.024747471	0.025372708
XR	Composite	0.023195694	0.024788619	0.02364715	0.0233342	0.023800225	0.02448288
MM	Composite	2.43%	2.61%	2.45%	2.46%	2.51%	2.57%

1.31%	1.36%	1.41%	1.42%	1.44%	0.4 B	A
1.26%	1.31%	1.41%	1.42%	1.44%	0.4 B	BBB
1.32%	1.37%	1.44%	1.46%	1.44%	0.4 BB	AA
1.32%	1.37%	1.44%	1.46%	1.44%	0.4 BB	AA
1.40%	1.46%	1.52%	1.53%	1.51%	0.4 BB	A
1.34%	1.38%	1.46%	1.47%	1.45%	0.4 BB	A
1.32%	1.37%	1.44%	1.46%	1.44%	0.4 BB	AA
1.27%	1.35%	1.39%	1.40%	1.38%	0.4 BBB	AA
1.34%	1.38%	1.46%	1.47%	1.45%	0.4 BB	A
1.32%	1.37%	1.44%	1.46%	1.44%	0.4 BB	AA
1.27%	1.35%	1.39%	1.40%	1.38%	0.4 BBB	AA
1.32%	1.37%	1.44%	1.46%	1.44%	0.4 BB	AA
1.27%	1.35%	1.39%	1.40%	1.38%	0.4 BBB	AA
1.34%	1.38%	1.41%	1.42%	1.44%	0.4 B	A
1.29%	1.33%	1.41%	1.42%	1.44%	B	BBB
1.32%	0.013684385	0.014370544	0.014624702	0.014413691	0.4 BB	AA
1.32%	1.37%	1.44%	1.46%	1.44%	0.4 BB	AA
1.32%	1.37%	1.44%	1.46%	1.44%	0.4 BB	AA
1.27%	1.35%	1.39%	1.40%	1.38%	0.4 BBB	AA
1.32%	1.37%	1.44%	1.46%	1.44%	0.4 BB	AA
1.40%	1.46%	1.52%	1.53%	1.51%	0.4 BB	A
1.32%	1.37%	1.44%	1.46%	1.44%	0.4 BB	AA
1.40%	1.46%	1.52%	1.53%	1.51%	0.4 BB	A
1.34%	0.013828431	0.014589932	0.014662673	0.014488504	0.4 BB	A
1.32%	0.013684385	0.014370544	0.014624702	0.014413691	0.4 BB	AA
1.27%	0.013540356	0.013906029	0.01397536	0.013809355	0.4 BBB	AA
1.41%	0.014539063	0.019993328	0.020898008	0.021571078	0.4 NR	B
1.36%	0.014025	0.019095639	0.020062088	0.020708235	0.4 NR	BB
1.41%	1.45%	2.00%	2.09%	2.16%	0.4 NR	B
1.36%	1.40%	1.91%	2.01%	2.07%	0.4 NR	BB
					0.4	
1.41%	0.014539063	0.019993328	0.020898008	0.021571078	0.4 NR	B
1.36%	1.40%	1.91%	2.01%	2.07%	0.4 NR	BB
1.29%	1.33%	1.83%	1.91%	1.97%	0.4 NR	B
1.36%	0.014025	0.019324085	0.020330383	0.020508482	0.4 NR	CCC
1.36%	1.40%	1.93%	2.03%	2.05%	0.4 NR	CCC
1.41%	1.45%	2.00%	2.09%	2.16%	0.4 NR	B
1.36%	0.014025	0.019095639	0.020062088	0.020708235	0.4 NR	BB
					0.4	
					0.4	
0.0073	0.0073	0.0073	0.0073	0.0073	0.8	
0.0073	0.0073	0.0073	0.0073	0.0073	0.8	
0.73%	0.73%	0.73%	0.73%	0.73%	0.8	
0.55%	0.65%	0.86%	0.77%	1.02%	0.4 NR	BB
					0.4	
0.55%	0.62%	0.86%	0.77%	1.02%	0.4 NR	A
0.58%	0.66%	0.86%	0.77%	1.02%	40.00% NR	BBB
0.55%	0.62%	0.86%	0.77%	1.02%	40.00% NR	A
2.48%	2.35%	2.34%	2.31%	2.10%	45.33% BBB	BBB
2.62%	2.48%	2.46%	2.31%	2.10%	45.33% A	A
2.52%	2.39%	2.36%	2.31%	2.10%	0.453333333 A	A
2.49%	2.34%	2.34%	2.31%	2.10%	0.45 AA	AA
2.40%	2.31%	2.25%	2.31%	2.10%	0.453333333 A	A
2.49%	2.34%	2.34%	2.31%	2.10%	0.45 AA	AA
2.49%	2.34%	2.34%	2.31%	2.10%	0.45 AA	AA
2.48%	2.35%	2.34%	2.31%	2.10%	0.453333333 BBB	BBB
2.49%	0.023380981	0.023401244	0.02312325	0.021016734	0.45 AA	AA
2.49%	2.34%	2.34%	2.31%	2.10%	0.45 AA	AA
2.62%	2.48%	2.46%	2.31%	2.10%	0.453333333 A	A
					0.453333333	
2.49%	2.34%	2.34%	2.31%	2.10%	0.45 AA	AA
2.40%	0.023132927	0.022539093	0.02312325	0.021016734	0.453333333 A	A
2.90%	2.85%	2.75%	3.31%	2.63%	0.2 NR	NR
2.90%	2.85%	2.75%	3.31%	2.63%	0.2 NR	NR
2.53%	2.45%	2.45%	2.43%	2.33%	0.417499999 BBB	BBB
2.40%	2.33%	2.33%	2.31%	2.22%	0.412499999 A	A
2.31%	2.25%	2.24%	2.22%	2.13%	0.417499999 BBB	BBB
2.42%	2.29%	2.27%	2.30%	2.20%	0.45 AA	AA
2.42%	2.29%	2.27%	2.30%	2.20%	0.45 AA	AA
2.55%	2.41%	2.40%	2.30%	2.30%	0.45 A	A
2.44%	2.31%	2.30%	2.30%	2.21%	0.417499999 A	A
2.42%	0.02290245	0.022735589	0.022987933	0.021998016	0.45 AA	AA
2.30%	0.02152825	0.021946462	0.022987933	0.02105041	0.43 A	A
2.44%	2.31%	2.30%	2.30%	2.21%	0.417499999 A	A

A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	AA
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A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
B	B	B	B	BB	BB
B	B	B	B	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
	NR		NR		NR
	NR		NR		NR
	NR		NR		NR
BB	B	BB	B	CCC	CCC
A	BBB	BBB	BBB	BB	BB
BBB	BB	BB	BB	B	B
A	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
A	A	A	AA	AA	A

BB	BB	BB	A	3 Consumer Services
BB	BB	BB	A	3 Consumer Services
A	A	A	AA	9 Consumer Services
A	A	A	AA	9 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
A	A	A	AA	9 Consumer Services
BBB	BBB	BBB	AA	6 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
A	A	A	AA	9 Consumer Services
BBB	BBB	BBB	AA	6 Consumer Services
A	A	A	AA	9 Consumer Services
BBB	BBB	BBB	AA	6 Consumer Services
BB	BB	BB	A	4 Consumer Services
BB	BB	BB	A	4 Consumer Services
A	A	A	AA	9 Consumer Services
A	A	A	AA	9 Consumer Services
A	A	A	AA	9 Consumer Services
BBB	BBB	BBB	AA	6 Consumer Services
A	A	A	AA	9 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
A	A	A	AA	9 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
A	A	A	AA	9 Consumer Services
BBB	BBB	BBB	AA	6 Consumer Services
CCC	B	B	BBB	4 Consumer Services
B	B	B	BBB	4 Consumer Services
CCC	B	B	BBB	4 Consumer Services
B	B	B	BBB	4 Consumer Services
			NR	Consumer Services
CCC	B	B	BBB	4 Consumer Services
B	B	B	BBB	4 Consumer Services
CCC	B	B	BBB	4 Consumer Services
CCC	CCC	CCC	BB	4 Consumer Services
CCC	CCC	CCC	BB	4 Consumer Services
CCC	B	B	BBB	4 Consumer Services
B	B	B	BBB	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2
			NR	2
			NR	2
NR	NR	NR	BBB	6 Basic Materials
			NR	Basic Materials
NR	NR	NR	BBB	6 Basic Materials
NR	NR	NR	BBB	6 Basic Materials
NR	NR	NR	BBB	6 Basic Materials
BB	NR	NR	AA	10 Financials
BBB	NR	NR	AA	9 Financials
BBB	NR	NR	AA	9 Financials
A	NR	NR	AA	7 Financials
BBB	NR	NR	A	3 Financials
A	NR	NR	AA	7 Financials
A	NR	NR	AA	7 Financials
BB	NR	NR	AA	10 Financials
A	NR	NR	AA	7 Financials
A	NR	NR	AA	7 Financials
BBB	NR	NR	AA	9 Financials
			NR	Financials
A	NR	NR	AA	7 Financials
BBB	NR	NR	A	3 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
BBB	BBB	BBB	A	5 Financials
A	A	A	A	5 Financials
BBB	BBB	BBB	A	5 Financials
A	BB	A	AA	12 Financials
A	BB	A	AA	12 Financials
A	BB	BBB	AA	12 Financials
A	BB	BBB	AA	12 Financials
A	BB	A	AA	12 Financials
A	BB	BBB	A	5 Financials
A	BB	BBB	AA	12 Financials

Lat.Amer	Panama	A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Lat.Amer	Panama	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Panama	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Panama	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Panama	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Lat.Amer	Panama	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Panama	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Panama	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Panama	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
N.Amer	United States						Thin
N.Amer	United States						Thin
N.Amer	United States						Thin
N.Amer	Canada	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	AA	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj

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CCR-HomeLoansGBPMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansGBPXR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansHKDMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansHKDXR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansJPYCR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansJPYMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansJPYXR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansNOKMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansNZDMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansSEKMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansSEKXR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansSGDMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansTWDMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansUSDCR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansUSDMM	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansUSDMR	31-Jul-08 CCR-HomeLoans
CCR-HomeLoansUSDXR	31-Jul-08 CCR-HomeLoans
CCSLLCUSDXR	31-Jul-08 CCSLLC
CCUAUDMR	31-Jul-08 CCU
CCUAUDXR	31-Jul-08 CCU
CCUCADMR	31-Jul-08 CCU
CCUCHFMR	31-Jul-08 CCU
CCUEURCR	31-Jul-08 CCU
CCUEURMM	31-Jul-08 CCU
CCUEURMR	31-Jul-08 CCU
CCUEURXR	31-Jul-08 CCU
CCUGBPMR	31-Jul-08 CCU
CCUGBPXR	31-Jul-08 CCU
CCUHKDMR	31-Jul-08 CCU
CCUHKDXR	31-Jul-08 CCU
CCUILSMR	31-Jul-08 CCU
CCUJPYMR	31-Jul-08 CCU
CCUSEKMR	31-Jul-08 CCU
CCUSGDMR	31-Jul-08 CCU
CCUTWDMR	31-Jul-08 CCU
CCUUSDCR	31-Jul-08 CCU
CCUUSDMM	31-Jul-08 CCU
CCUUSDMR	31-Jul-08 CCU
CCUUSDXR	31-Jul-08 CCU
CD-AvisBdgtUSDMR	31-Jul-08 CD-AvisBdgt
CD-AvisBdgtUSDXR	31-Jul-08 CD-AvisBdgt
CD-AvisBdgtAUDXR	31-Jul-08 CD-AvisBdgt
CD-AvisBdgtEURMM	31-Jul-08 CD-AvisBdgt
CD-AvisBdgtEURMR	31-Jul-08 CD-AvisBdgt
CD-AvisBdgtEURXR	31-Jul-08 CD-AvisBdgt
CD-AvisBdgtJPYMR	31-Jul-08 CD-AvisBdgt
CD-AvisBdgtJPYXR	31-Jul-08 CD-AvisBdgt
CD-AvisBdgtUSDMR	31-Jul-08 CD-AvisBdgt
CD-AvisBdgtUSDXR	31-Jul-08 CD-AvisBdgt
CDBRYHAUDCR	31-Jul-08 CDBRYH
CDBRYHAUDMM	31-Jul-08 CDBRYH
CDBRYHCADMM	31-Jul-08 CDBRYH
CDBRYHCHFCR	31-Jul-08 CDBRYH
CDBRYHCHFMM	31-Jul-08 CDBRYH
CDBRYHEURCR	31-Jul-08 CDBRYH
CDBRYHEURMM	31-Jul-08 CDBRYH
CDBRYHEURMR	31-Jul-08 CDBRYH
CDBRYHGBPCR	31-Jul-08 CDBRYH
CDBRYHGBPMM	31-Jul-08 CDBRYH
CDBRYHGBPMR	31-Jul-08 CDBRYH
CDBRYHHKDMM	31-Jul-08 CDBRYH
CDBRYHJPYCR	31-Jul-08 CDBRYH
CDBRYHJPYMM	31-Jul-08 CDBRYH
CDBRYHSEKMM	31-Jul-08 CDBRYH
CDBRYHSGDCR	31-Jul-08 CDBRYH
CDBRYHSGDMM	31-Jul-08 CDBRYH
CDBRYHUSDCR	31-Jul-08 CDBRYH
CDBRYHUSDMM	31-Jul-08 CDBRYH
CDBRYHUSDMR	31-Jul-08 CDBRYH
CDBRYHUSDXR	31-Jul-08 CDBRYH
CDELEURCR	31-Jul-08 CDEL
CDELEURMM	31-Jul-08 CDEL
CDELEURMR	31-Jul-08 CDEL
CDELUSDCR	31-Jul-08 CDEL

Ctrywde Home Lns Inc	2E45A1	SNRFOR	GBP
Ctrywde Home Lns Inc	2E45A1	SNRFOR	GBP
Ctrywde Home Lns Inc	2E45A1	SNRFOR	HKD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	HKD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	JPY
Ctrywde Home Lns Inc	2E45A1	SNRFOR	JPY
Ctrywde Home Lns Inc	2E45A1	SNRFOR	JPY
Ctrywde Home Lns Inc	2E45A1	SNRFOR	NOK
Ctrywde Home Lns Inc	2E45A1	SNRFOR	NZD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	SEK
Ctrywde Home Lns Inc	2E45A1	SNRFOR	SEK
Ctrywde Home Lns Inc	2E45A1	SNRFOR	SGD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	TWD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	USD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	USD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	USD
Ctrywde Home Lns Inc	2E45A1	SNRFOR	USD
CEQUEL Comms LLC	16BD9H	SECDOM	USD
Clear Channel Comms Inc	19C952	SNRFOR	AUD
Clear Channel Comms Inc	19C952	SNRFOR	AUD
Clear Channel Comms Inc	19C952	SNRFOR	CAD
Clear Channel Comms Inc	19C952	SNRFOR	CHF
Clear Channel Comms Inc	19C952	SNRFOR	EUR
Clear Channel Comms Inc	19C952	SNRFOR	EUR
Clear Channel Comms Inc	19C952	SNRFOR	EUR
Clear Channel Comms Inc	19C952	SNRFOR	EUR
Clear Channel Comms Inc	19C952	SNRFOR	GBP
Clear Channel Comms Inc	19C952	SNRFOR	GBP
Clear Channel Comms Inc	19C952	SNRFOR	HKD
Clear Channel Comms Inc	19C952	SNRFOR	HKD
Clear Channel Comms Inc	19C952	SNRFOR	ILS
Clear Channel Comms Inc	19C952	SNRFOR	JPY
Clear Channel Comms Inc	19C952	SNRFOR	SEK
Clear Channel Comms Inc	19C952	SNRFOR	SGD
Clear Channel Comms Inc	19C952	SNRFOR	TWD
Clear Channel Comms Inc	19C952	SNRFOR	USD
Clear Channel Comms Inc	19C952	SNRFOR	USD
Clear Channel Comms Inc	19C952	SNRFOR	USD
Clear Channel Comms Inc	19C952	SNRFOR	USD
AVIS BUDGET CAR Rent LLC	058AEM	SECDOM	USD
AVIS BUDGET CAR Rent LLC	058AEM	SECDOM	USD
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	AUD
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	EUR
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	EUR
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	EUR
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	JPY
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	JPY
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	USD
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	USD
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	AUD
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	AUD
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	CAD
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	CHF
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	CHF
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	EUR
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	EUR
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	EUR
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	GBP
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	GBP
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	GBP
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	HKD
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	JPY
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	JPY
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	SEK
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	SGD
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	SGD
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	USD
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	USD
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	USD
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	USD
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	EUR
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	EUR
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	EUR
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	USD

MR	Composite	0.024111578	0.025772459	0.024213337	0.024362294	0.024747471	0.025372708
XR	Composite	2.32%	2.48%	2.36%	2.33%	2.38%	2.45%
MR	Composite	2.41%	2.58%	2.42%	2.44%	2.47%	2.54%
XR	Composite	0.023195694	0.024788619	0.02364715	0.0233342	0.023800225	0.02448288
CR	Composite						
MR	Composite	2.40%	2.52%	2.43%	2.43%	2.46%	2.50%
XR	Composite	2.31%	2.42%	2.34%	2.34%	2.36%	2.41%
MR	Composite	2.41%	2.58%	2.42%	2.44%	2.47%	2.54%
MR	Composite	2.41%	2.58%	2.42%	2.44%	2.47%	2.54%
MR	Composite	2.41%	2.58%	2.42%	2.44%	2.47%	2.54%
XR	Composite	2.32%	2.48%	2.36%	2.33%	2.38%	2.45%
MR	Composite	2.41%	2.58%	2.42%	2.44%	2.47%	2.54%
MR	Composite	2.41%	2.58%	2.42%	2.44%	2.47%	2.54%
CR	Composite	2.54%	2.72%	2.55%	2.57%	2.61%	2.67%
MM	Composite						
MR	Composite	0.024111578	0.025772459	0.024213337	0.024362294	0.024747471	0.025372708
XR	Composite	2.32%	2.48%	2.36%	2.33%	2.38%	2.45%
XR	Composite	2.95%	2.95%	2.95%	2.95%	3.49%	4.02%
MR	Composite	5.35%	5.12%	7.89%	11.24%	12.76%	13.35%
XR	Composite	5.35%	5.12%	7.89%	11.24%	12.29%	12.87%
MR	Composite	5.35%	5.19%	7.92%	11.35%	12.37%	13.10%
MR	Composite						
CR	Composite	5.64%	5.45%	8.34%	11.93%	13.03%	13.89%
MM	Composite	5.41%	5.23%	8.00%	11.45%	12.51%	13.33%
MR	Composite	5.35%	5.19%	7.92%	11.35%	12.37%	13.10%
XR	Composite	5.16%	5.01%	7.55%	11.13%	12.11%	12.79%
MR	Composite	5.35%	5.19%	7.92%	11.35%	12.37%	13.10%
XR	Composite	5.16%	5.01%	7.55%	11.13%	12.11%	12.79%
MR	Composite	5.35%	5.19%	7.92%	11.35%	12.37%	13.10%
XR	Composite	5.16%	5.01%	7.55%	11.13%	12.11%	12.79%
MR	Composite	5.35%	5.19%	7.92%	11.35%	12.37%	13.10%
MR	Composite	5.35%	5.12%	7.89%	11.24%	12.26%	13.06%
MR	Composite	5.35%	5.19%	7.92%	11.35%	12.37%	13.10%
MR	Composite	0.053538408	0.051853594	0.079164097	0.113486508	0.123743426	0.131030729
MR	Composite	5.35%	5.19%	7.92%	11.35%	12.37%	13.10%
CR	Composite	5.64%	5.45%	8.34%	11.93%	13.03%	13.89%
MM	Composite	5.41%	5.23%	8.00%	11.45%	12.51%	13.33%
MR	Composite	5.35%	5.19%	7.92%	11.35%	12.37%	13.10%
XR	Composite	5.16%	5.01%	7.55%	11.13%	12.11%	12.79%
MR	Composite						
XR	Composite						
XR	Composite	0.073528359	0.074629667	0.099248146	0.100332112	0.102554898	0.105121215
MM	Composite						
MR	Composite	7.17%	7.18%	9.94%	10.50%	10.33%	10.57%
XR	Composite	7.33%	7.22%	9.88%	9.94%	10.15%	10.42%
MR	Composite	7.35%	7.46%	9.92%	10.03%	10.26%	10.51%
XR	Composite	7.35%	7.46%	9.92%	10.03%	10.26%	10.51%
MR	Composite	7.17%	7.18%	9.94%	10.50%	10.33%	10.57%
XR	Composite	7.33%	7.22%	9.88%	9.94%	10.15%	10.42%
CR	Composite	0.002688432	0.003455499	0.004433102	0.005611103	0.006342112	0.007242726
MM	Composite	0.27%	0.35%	0.44%	0.54%	0.63%	0.69%
MM	Composite	0.27%	0.34%	0.45%	0.54%	0.63%	0.70%
CR	Composite	0.27%	0.35%	0.45%	0.55%	0.65%	0.73%
MM	Composite	0.27%	0.34%	0.45%	0.54%	0.63%	0.70%
CR	Composite	0.27%	0.35%	0.45%	0.55%	0.65%	0.73%
MM	Composite	0.27%	0.34%	0.45%	0.54%	0.63%	0.70%
MR	Composite	0.26%	0.34%	0.44%	0.54%	0.62%	0.69%
CR	Composite	0.27%	0.35%	0.45%	0.55%	0.65%	0.73%
MM	Composite	0.27%	0.34%	0.45%	0.54%	0.63%	0.70%
MR	Composite						
MM	Composite	0.27%	0.34%	0.45%	0.54%	0.63%	0.70%
CR	Composite	0.27%	0.35%	0.44%	0.56%	0.66%	0.73%
MM	Composite	0.27%	0.35%	0.42%	0.54%	0.63%	0.70%
MM	Composite	0.27%	0.34%	0.45%	0.54%	0.63%	0.70%
CR	Composite	0.27%	0.35%	0.45%	0.55%	0.65%	0.73%
MM	Composite	0.27%	0.34%	0.45%	0.54%	0.63%	0.70%
CR	Composite	0.27%	0.35%	0.45%	0.55%	0.65%	0.73%
MM	Composite	0.27%	0.34%	0.45%	0.54%	0.63%	0.70%
MR	Composite	0.002630586	0.003379342	0.004438124	0.005373619	0.006200593	0.006916183
XR	Composite	0.25%	0.33%	0.42%	0.51%	0.60%	0.67%
CR	Composite	0.17%	0.28%	0.43%	0.53%	0.62%	0.74%
MM	Composite						
MR	Composite						
CR	Composite	0.17%	0.28%	0.43%	0.53%	0.62%	0.74%

2.42%	0.02290245	0.022735589	0.022987933	0.021998016	0.45 AA	AA
2.30%	2.15%	2.19%	2.30%	2.11%	0.43 A	A
2.42%	2.29%	2.27%	2.30%	2.20%	0.45 AA	AA
2.30%	0.02152825	0.021946462	0.022987933	0.02105041	0.43 A	A
					0.417499999	
2.41%	2.30%	2.29%	2.36%	2.21%	0.417499999 A	A
2.32%	2.22%	2.29%	2.28%	2.13%	BBB	BBB
2.42%	2.29%	2.27%	2.30%	2.20%	0.45 AA	AA
2.42%	2.29%	2.27%	2.30%	2.20%	0.45 AA	AA
2.42%	2.29%	2.27%	2.30%	2.20%	0.45 AA	AA
2.30%	2.15%	2.19%	2.30%	2.11%	0.43 A	A
2.42%	2.29%	2.27%	2.30%	2.20%	0.45 AA	AA
2.42%	2.29%	2.27%	2.30%	2.20%	0.45 AA	AA
2.55%	2.41%	2.40%	2.30%	2.30%	0.45 A	A
					0.417499999	
2.42%	0.02290245	0.022735589	0.022987933	0.021998016	0.45 AA	AA
2.30%	2.15%	2.19%	2.30%	2.11%	0.43 A	A
3.77%	3.77%	3.77%	3.77%	3.77%		
12.68%	12.20%	11.28%	11.14%	11.01%	0.2875 BBB	BBB
12.23%	11.76%	11.28%	11.14%	11.01%	0.2875 BBB	BBB
12.39%	11.86%	11.45%	11.10%	11.07%	0.2875 AA	AA
					0.2875	
13.07%	12.51%	12.03%	11.70%	11.54%	0.2875 A	A
12.54%	12.01%	11.55%	11.23%	11.08%	0.2875 A	A
12.39%	11.86%	11.45%	11.10%	11.07%	0.2875 AA	AA
12.04%	11.57%	11.01%	10.70%	10.56%	0.3 A	A
12.39%	11.86%	11.45%	11.10%	11.07%	0.2875 AA	AA
12.04%	11.57%	11.01%	10.70%	10.56%	0.3 A	A
12.39%	11.86%	11.45%	11.10%	11.07%	0.2875 AA	AA
12.04%	11.57%	11.01%	10.70%	10.56%	0.3 A	A
12.39%	11.86%	11.45%	11.10%	11.07%	0.2875 AA	AA
12.25%	11.61%	11.28%	11.14%	11.01%	0.2875 BBB	BBB
12.39%	11.86%	11.45%	11.10%	11.07%	0.2875 AA	AA
12.39%	0.118576648	0.114480171	0.111009589	0.110749916	0.2875 AA	AA
12.39%	11.86%	11.45%	11.10%	11.07%	0.2875 AA	AA
13.07%	12.51%	12.03%	11.70%	11.54%	0.2875 A	A
12.54%	12.01%	11.55%	11.23%	11.08%	0.2875 A	A
12.39%	11.86%	11.45%	11.10%	11.07%	0.2875 AA	AA
12.04%	11.57%	11.01%	10.70%	10.56%	0.3 A	A
					0.725	
					0.725	
10.22%	0.09927461	0.101477575	0.099647444	0.09934183	0.4 BBB	BBB
					0.4	
10.17%	9.83%	10.44%	9.69%	9.28%	0.4 A	BBB
10.19%	9.93%	10.34%	9.89%	10.43%	0.4 AA	AA
10.22%	9.93%	10.15%	9.96%	9.93%	0.4 BBB	BBB
10.22%	9.93%	10.15%	9.96%	9.93%	0.4 BBB	BBB
10.17%	9.83%	10.44%	9.69%	9.28%	0.4 A	BBB
10.19%	9.93%	10.34%	9.89%	10.43%	0.4 AA	AA
0.78%	0.008424673	0.00919984	0.009092932	0.010267928	0.4 BB	BBB
0.75%	0.81%	0.92%	0.91%	1.03%	0.4 BB	BBB
0.76%	0.81%	0.92%	0.90%	1.02%	0.4 A	AA
0.79%	0.85%	0.96%	0.94%	1.06%	0.4 A	AA
0.76%	0.81%	0.92%	0.90%	1.02%	0.4 A	AA
0.79%	0.85%	0.96%	0.94%	1.06%	0.4 A	AA
0.76%	0.81%	0.92%	0.90%	1.02%	0.4 A	AA
0.75%	0.81%	0.91%	0.90%	1.01%	0.4 BBB	A
0.79%	0.85%	0.96%	0.94%	1.06%	0.4 A	AA
0.76%	0.81%	0.92%	0.90%	1.02%	0.4 A	AA
					0.4	
0.76%	0.81%	0.92%	0.90%	1.02%	0.4 A	AA
0.79%	0.82%	0.92%	0.91%	1.03%	0.4 BB	BBB
0.76%	0.82%	0.92%	0.91%	1.03%	0.4 BB	BBB
0.76%	0.81%	0.92%	0.90%	1.02%	0.4 A	AA
0.79%	0.85%	0.96%	0.94%	1.06%	0.4 A	AA
0.76%	0.81%	0.92%	0.90%	1.02%	0.4 A	AA
0.79%	0.85%	0.96%	0.94%	1.06%	0.4 A	AA
0.76%	0.81%	0.92%	0.90%	1.02%	0.4 A	AA
0.75%	0.008057503	0.009104008	0.008973455	0.010115173	0.4 BBB	A
0.72%	0.78%	0.88%	0.86%	0.97%	0.4 BBB	A
0.82%	0.93%	0.92%	0.95%	1.07%	0.36 NR	NR
					0.36	
					0.36	
0.82%	0.93%	0.92%	0.95%	1.07%	0.36 NR	NR

AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
	NR		NR	NR	
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	BBB	BBB	BBB	BBB	BBB
A	A	BBB	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
NR	A	A	A	A	A
NR	A	A	A	A	A

A	BB	A	AA	12 Financials
A	BB	BBB	A	5 Financials
A	BB	A	AA	12 Financials
A	BB	BBB	A	5 Financials
			NR	Financials
BBB	A	A	A	4 Financials
BBB	BBB	BBB	A	4 Financials
A	BB	A	AA	12 Financials
A	BB	A	AA	12 Financials
A	BB	A	AA	12 Financials
A	BB	BBB	A	5 Financials
A	BB	A	AA	12 Financials
A	BB	A	AA	12 Financials
A	BB	BBB	AA	12 Financials
			NR	Financials
A	BB	A	AA	12 Financials
A	BB	BBB	A	5 Financials
			NR	2 Telecommunications
BBB	BB	BB	A	3 Consumer Services
BBB	BB	BB	A	3 Consumer Services
A	A	A	AA	6 Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
A	A	A	AA	6 Consumer Services
BBB	BBB	BBB	A	5 Consumer Services
A	A	A	AA	6 Consumer Services
BBB	BBB	BBB	A	5 Consumer Services
A	A	A	AA	6 Consumer Services
BBB	BBB	BBB	A	5 Consumer Services
A	A	A	AA	6 Consumer Services
BBB	BB	BB	AA	3 Consumer Services
A	A	A	AA	6 Consumer Services
A	A	A	AA	6 Consumer Services
A	A	A	AA	6 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
A	A	A	AA	6 Consumer Services
BBB	BBB	BBB	A	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	BBB	BBB	AA	13 Consumer Services
			NR	Consumer Services
BBB	A	A	A	8 Consumer Services
A	AA	A	AA	11 Consumer Services
BB	BBB	BBB	AA	13 Consumer Services
BB	BBB	BBB	AA	13 Consumer Services
BBB	A	A	A	8 Consumer Services
A	AA	A	AA	11 Consumer Services
BB	BB	BB	A	3
BB	BB	BB	A	3
A	A	A	AA	8
BBB	BBB	BBB	AA	6
A	A	A	AA	8
BBB	BBB	BBB	AA	6
A	A	A	AA	8
BBB	BBB	BBB	AA	10
BBB	BBB	BBB	AA	6
A	A	A	AA	8
			NR	
A	A	A	AA	8
BB	BB	BB	A	3
BB	BB	BB	A	3
A	A	A	AA	8
BBB	BBB	BBB	AA	6
A	A	A	AA	8
BBB	BBB	BBB	AA	6
A	A	A	AA	8
BBB	BBB	BBB	AA	10
BBB	BBB	BBB	AA	10
A	A	NR	A	5 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
A	A	NR	A	5 Basic Materials

N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB					Thin
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB		CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB		CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB		DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Chile	A	A	Thin	Thin	Thin	CcyGrp
Lat.Amer	Chile	A	A				
Lat.Amer	Chile	A	A				
Lat.Amer	Chile	A	A	Thin	Thin	Thin	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj
	Thin	Thin				
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

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CDELUSDMM	31-Jul-08 CDEL
CDELUSDMR	31-Jul-08 CDEL
CDELUSDXR	31-Jul-08 CDEL
CDOEURMR	31-Jul-08 CDO
CDOEURXR	31-Jul-08 CDO
CDOUSDCR	31-Jul-08 CDO
CDOUSDMR	31-Jul-08 CDO
CDOUSDXR	31-Jul-08 CDO
CDSIEURCR	31-Jul-08 CDSI
CDSIEURMM	31-Jul-08 CDSI
CDSIUSDCR	31-Jul-08 CDSI
CDSIUSDXR	31-Jul-08 CDSI
CDWRUSDCR	31-Jul-08 CDWR
CDWRUSDMR	31-Jul-08 CDWR
CEDARUSDMR	31-Jul-08 CEDAR
CEDARUSDXR	31-Jul-08 CEDAR
CEELEC-FundingAUDCR	31-Jul-08 CEELEC-Funding
CEELEC-FundingAUDMM	31-Jul-08 CEELEC-Funding
CEELEC-FundingEURCR	31-Jul-08 CEELEC-Funding
CEELEC-FundingEURMM	31-Jul-08 CEELEC-Funding
CEELEC-FundingEURMR	31-Jul-08 CEELEC-Funding
CEELEC-FundingGBPMM	31-Jul-08 CEELEC-Funding
CEELEC-FundingGBPMR	31-Jul-08 CEELEC-Funding
CEELEC-FundingHKDMM	31-Jul-08 CEELEC-Funding
CEELEC-FundingJPYCR	31-Jul-08 CEELEC-Funding
CEELEC-FundingJPYMM	31-Jul-08 CEELEC-Funding
CEELEC-FundingJPYMR	31-Jul-08 CEELEC-Funding
CEELEC-FundingUSDCR	31-Jul-08 CEELEC-Funding
CEELEC-FundingUSDMM	31-Jul-08 CEELEC-Funding
CEELEC-FundingUSDMR	31-Jul-08 CEELEC-Funding
CEGAUDCR	31-Jul-08 CEG
CEGAUDMR	31-Jul-08 CEG
CEGAUDXR	31-Jul-08 CEG
CEGCADMR	31-Jul-08 CEG
CEGCHFMR	31-Jul-08 CEG
CEGEURCR	31-Jul-08 CEG
CEGEURMM	31-Jul-08 CEG
CEGEURMR	31-Jul-08 CEG
CEGEURXR	31-Jul-08 CEG
CEGGBPMR	31-Jul-08 CEG
CEGGBPXR	31-Jul-08 CEG
CEGHKDMR	31-Jul-08 CEG
CEGHKDXR	31-Jul-08 CEG
CEGJPYMR	31-Jul-08 CEG
CEGJPYXR	31-Jul-08 CEG
CEGSEKMR	31-Jul-08 CEG
CEGSEKXR	31-Jul-08 CEG
CEGTWDCR	31-Jul-08 CEG
CEGTWDMR	31-Jul-08 CEG
CEGUSDCR	31-Jul-08 CEG
CEGUSDMM	31-Jul-08 CEG
CEGUSDMR	31-Jul-08 CEG
CEGUSDXR	31-Jul-08 CEG
CELANEURMR	31-Jul-08 CELAN
CELANUSDMR	31-Jul-08 CELAN
CELANUSDXR	31-Jul-08 CELAN
CELANEURCR	31-Jul-08 CELAN
CELANEURMM	31-Jul-08 CELAN
CELANEURMR	31-Jul-08 CELAN
CELANEURXR	31-Jul-08 CELAN
CELANUSDCR	31-Jul-08 CELAN
CELANUSDMM	31-Jul-08 CELAN
CELANUSDMR	31-Jul-08 CELAN
CELANUSDXR	31-Jul-08 CELAN
CELANEURCR	31-Jul-08 CELAN
CELANEURMM	31-Jul-08 CELAN
CELANEURMR	31-Jul-08 CELAN
CELANEURXR	31-Jul-08 CELAN
CELANUSDCR	31-Jul-08 CELAN
CELANUSDMM	31-Jul-08 CELAN
CELARAAUDCR	31-Jul-08 CELARA
CELARAEURCR	31-Jul-08 CELARA
CELARAEURMM	31-Jul-08 CELARA
CELARAEURMR	31-Jul-08 CELARA

Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	USD
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	USD
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	USD
Comdisco Inc	2C0369	SNRFOR	EUR
Comdisco Inc	2C0369	SNRFOR	EUR
Comdisco Inc	2C0369	SNRFOR	USD
Comdisco Inc	2C0369	SNRFOR	USD
Comdisco Inc	2C0369	SNRFOR	USD
CADENCE DESIGN Sys INC	139ABF	SNRFOR	EUR
CADENCE DESIGN Sys INC	139ABF	SNRFOR	EUR
CADENCE DESIGN Sys INC	139ABF	SNRFOR	USD
CADENCE DESIGN Sys INC	139ABF	SNRFOR	USD
CA Dept of Water Res	1E36C4	SNRFOR	USD
CA Dept of Water Res	1E36C4	SNRFOR	USD
Cedar Fair LP	1G519D	SECDOM	USD
Cedar Fair LP	1G519D	SECDOM	USD
CE Elec UK Fdg Co	1D765C	SNRFOR	AUD
CE Elec UK Fdg Co	1D765C	SNRFOR	AUD
CE Elec UK Fdg Co	1D765C	SNRFOR	EUR
CE Elec UK Fdg Co	1D765C	SNRFOR	EUR
CE Elec UK Fdg Co	1D765C	SNRFOR	EUR
CE Elec UK Fdg Co	1D765C	SNRFOR	GBP
CE Elec UK Fdg Co	1D765C	SNRFOR	GBP
CE Elec UK Fdg Co	1D765C	SNRFOR	HKD
CE Elec UK Fdg Co	1D765C	SNRFOR	JPY
CE Elec UK Fdg Co	1D765C	SNRFOR	JPY
CE Elec UK Fdg Co	1D765C	SNRFOR	JPY
CE Elec UK Fdg Co	1D765C	SNRFOR	USD
CE Elec UK Fdg Co	1D765C	SNRFOR	USD
CE Elec UK Fdg Co	1D765C	SNRFOR	USD
Constellation Engy Gp Inc	2D13A8	SNRFOR	AUD
Constellation Engy Gp Inc	2D13A8	SNRFOR	AUD
Constellation Engy Gp Inc	2D13A8	SNRFOR	AUD
Constellation Engy Gp Inc	2D13A8	SNRFOR	CAD
Constellation Engy Gp Inc	2D13A8	SNRFOR	CHF
Constellation Engy Gp Inc	2D13A8	SNRFOR	EUR
Constellation Engy Gp Inc	2D13A8	SNRFOR	EUR
Constellation Engy Gp Inc	2D13A8	SNRFOR	EUR
Constellation Engy Gp Inc	2D13A8	SNRFOR	EUR
Constellation Engy Gp Inc	2D13A8	SNRFOR	GBP
Constellation Engy Gp Inc	2D13A8	SNRFOR	GBP
Constellation Engy Gp Inc	2D13A8	SNRFOR	HKD
Constellation Engy Gp Inc	2D13A8	SNRFOR	HKD
Constellation Engy Gp Inc	2D13A8	SNRFOR	JPY
Constellation Engy Gp Inc	2D13A8	SNRFOR	JPY
Constellation Engy Gp Inc	2D13A8	SNRFOR	SEK
Constellation Engy Gp Inc	2D13A8	SNRFOR	SEK
Constellation Engy Gp Inc	2D13A8	SNRFOR	TWD
Constellation Engy Gp Inc	2D13A8	SNRFOR	TWD
Constellation Engy Gp Inc	2D13A8	SNRFOR	USD
Constellation Engy Gp Inc	2D13A8	SNRFOR	USD
Constellation Engy Gp Inc	2D13A8	SNRFOR	USD
Constellation Engy Gp Inc	2D13A8	SNRFOR	USD
Celanese US Hldgs LLC	1G58HO	SECDOM	EUR
Celanese US Hldgs LLC	1G58HO	SECDOM	USD
Celanese US Hldgs LLC	1G58HO	SECDOM	USD
Celanese US Hldgs LLC	1G58HO	SNRFOR	EUR
Celanese US Hldgs LLC	1G58HO	SNRFOR	EUR
Celanese US Hldgs LLC	1G58HO	SNRFOR	EUR
Celanese US Hldgs LLC	1G58HO	SNRFOR	EUR
Celanese US Hldgs LLC	1G58HO	SNRFOR	USD
Celanese US Hldgs LLC	1G58HO	SNRFOR	USD
Celanese US Hldgs LLC	1G58HO	SNRFOR	USD
Celanese US Hldgs LLC	1G58HO	SNRFOR	USD
Celanese US Hldgs LLC	1G58HO	SUBLT2	EUR
Celanese US Hldgs LLC	1G58HO	SUBLT2	EUR
Celanese US Hldgs LLC	1G58HO	SUBLT2	EUR
Celanese US Hldgs LLC	1G58HO	SUBLT2	EUR
Celanese US Hldgs LLC	1G58HO	SUBLT2	USD
Celanese US Hldgs LLC	1G58HO	SUBLT2	USD
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	AUD
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	EUR
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	EUR
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	EUR

MM	Composite	0.17%	0.28%	0.43%	0.51%	0.60%	0.71%
MR	Composite	0.17%	0.28%	0.43%	0.50%	0.59%	0.70%
XR	Composite	0.17%	0.28%	0.43%	0.48%	0.57%	0.67%
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
XR	Composite	0.57%	0.57%	0.57%	0.92%	1.10%	1.43%
CR	Composite						
MR	Composite	0.53%	0.53%	0.53%	0.53%	0.53%	0.53%
MR	Composite	0.0195	0.0195	0.024791667	0.02875	0.032	0.036
XR	Composite	1.95%	1.95%	2.48%	2.88%	3.20%	3.60%
CR	Composite	0.00269317	0.001919536	0.002293365	0.003712887	0.006125574	0.007869174
MM	Composite	0.27%	0.19%	0.23%	0.37%	0.61%	0.79%
CR	Composite	0.27%	0.20%	0.23%	0.39%	0.61%	0.81%
MM	Composite	0.27%	0.19%	0.23%	0.37%	0.61%	0.77%
MR	Composite	0.27%	0.19%	0.23%	0.37%	0.61%	0.77%
MM	Composite	0.27%	0.19%	0.23%	0.37%	0.61%	0.77%
MR	Composite	0.27%	0.19%	0.23%	0.37%	0.61%	0.77%
MM	Composite	0.27%	0.19%	0.23%	0.37%	0.61%	0.77%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.27%	0.20%	0.23%	0.39%	0.61%	0.81%
MM	Composite	0.27%	0.19%	0.23%	0.37%	0.61%	0.77%
MR	Composite	0.27%	0.19%	0.23%	0.37%	0.61%	0.77%
CR	Composite	0.74%	0.80%	1.07%	1.07%	1.29%	1.46%
MR	Composite	0.74%	0.80%	1.07%	1.07%	1.29%	1.38%
XR	Composite	0.74%	0.80%	1.07%	1.07%	1.29%	1.34%
MR	Composite	0.74%	0.84%	1.07%	1.09%	1.29%	1.39%
MR	Composite	0.74%	0.84%	1.07%	1.09%	1.29%	1.39%
CR	Composite	0.78%	0.86%	1.12%	1.14%	1.36%	1.47%
MM	Composite	0.74%	0.82%	1.08%	1.10%	1.31%	1.41%
MR	Composite	0.74%	0.84%	1.07%	1.09%	1.29%	1.39%
XR	Composite	0.71%	0.81%	1.03%	1.03%	1.25%	1.34%
MR	Composite	0.74%	0.84%	1.07%	1.09%	1.29%	1.39%
XR	Composite	0.71%	0.81%	1.03%	1.03%	1.25%	1.34%
MR	Composite	0.74%	0.84%	1.07%	1.09%	1.29%	1.39%
XR	Composite	0.007099867	0.008095458	0.010279809	0.010340099	0.012464149	0.013427628
MR	Composite	0.007371447	0.008035552	0.010673026	0.010706402	0.012709393	0.013930592
XR	Composite	0.74%	0.80%	1.07%	1.07%	1.23%	1.35%
MR	Composite	0.74%	0.84%	1.07%	1.09%	1.29%	1.39%
XR	Composite	0.71%	0.81%	1.03%	1.03%	1.25%	1.34%
CR	Composite	0.78%	0.86%	1.12%	1.14%	1.36%	1.47%
MR	Composite	0.74%	0.84%	1.07%	1.09%	1.29%	1.39%
CR	Composite	0.78%	0.86%	1.12%	1.14%	1.36%	1.47%
MM	Composite						
MR	Composite	0.74%	0.84%	1.07%	1.09%	1.29%	1.39%
XR	Composite	0.71%	0.81%	1.03%	1.03%	1.25%	1.34%
MR	Composite	3.15%	3.15%	3.15%	3.15%	3.15%	3.15%
MR	Composite	3.15%	3.15%	3.15%	3.15%	3.15%	3.15%
XR	Composite	0.03146	0.03146	0.03146	0.03146	0.03146	0.03146
CR	Composite	0.60%	1.07%	1.41%	1.70%	2.13%	2.40%
MM	Composite	0.006041	0.010668833	0.01412715	0.016987407	0.020475536	0.023060572
MR	Composite						
XR	Composite	0.006041	0.010668833	0.01412715	0.016987407	0.019515745	0.021979608
CR	Composite	0.60%	1.07%	1.41%	1.70%	2.13%	2.40%
MM	Composite	0.006041	0.010668833	0.01412715	0.016987407	0.020475536	0.023060572
MR	Composite	0.60%	1.07%	1.41%	1.70%	2.03%	2.28%
XR	Composite	0.006041	0.010668833	0.01412715	0.016987407	0.019515745	0.021979608
CR	Composite						
MM	Composite	0.16%	0.26%	0.55%	0.88%	1.27%	1.59%
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite	0.16%	0.26%	0.55%	0.88%	1.27%	1.59%
CR	Composite	0.46%	0.82%	0.92%	0.92%	1.10%	1.21%
CR	Composite	0.46%	0.82%	0.92%	0.92%	1.10%	1.21%
MM	Composite						
MR	Composite						

0.78%	0.89%	0.88%	0.92%	1.07%	0.36	NR	NR
0.77%	0.88%	0.87%	0.91%	1.07%	0.36	NR	NR
0.75%	0.85%	0.84%	0.87%	1.07%	0.36	NR	NR
					0.4		
					0.4		
					0.4		
					0.4		
					40.00%		
					40.00%		
					40.00%		
					40.00%		
1.55%	1.68%	1.68%	1.68%	1.68%	40.00%		
					45.00%		
0.55%	0.62%	0.62%	0.62%	0.62%	0.45		
3.95%	0.038855661	0.038855661	0.038855661	0.038855661	67.50%		NR
3.80%	3.89%	3.89%	3.89%	3.89%	67.50%		NR
0.87%	0.010281751	0.011898247	0.011851023	0.012381854	40.00%	NR	B
0.87%	1.03%	1.19%	1.19%	1.24%	40.00%	NR	B
0.89%	1.03%	1.19%	1.24%	1.29%	40.00%	NR	BB
0.85%	1.03%	1.19%	1.19%	1.24%	0.4	NR	BB
0.84%	1.03%	1.19%	1.18%	1.23%	40.00%	NR	BB
0.85%	1.03%	1.19%	1.19%	1.24%	40.00%	NR	BB
0.84%	1.03%	1.19%	1.18%	1.23%	0.4	NR	BB
0.85%	1.03%	1.19%	1.19%	1.24%	0.4	NR	BB
					0.4		
					0.4		
					0.4		
0.89%	1.03%	1.19%	1.24%	1.29%	0.4	NR	BB
0.85%	1.03%	1.19%	1.19%	1.24%	0.4	NR	BB
0.84%	1.03%	1.19%	1.18%	1.23%	0.4	NR	BB
1.50%	1.55%	1.52%	1.60%	1.56%	0.4	BB	BBB
1.43%	1.47%	1.52%	1.60%	1.56%	0.4	BB	BBB
1.38%	1.42%	1.52%	1.60%	1.56%	0.4	BB	BBB
1.44%	1.49%	1.52%	1.60%	1.56%	0.4	A	AA
1.44%	1.49%	1.52%	1.60%	1.56%	0.4	A	AA
1.51%	1.57%	1.52%	1.69%	1.56%	0.4	BBB	A
1.45%	1.50%	1.52%	1.62%	1.56%	0.4	BBB	A
1.44%	1.49%	1.52%	1.60%	1.56%	0.4	A	AA
1.38%	1.43%	1.52%	1.54%	1.56%	0.4	BBB	A
1.44%	1.49%	1.52%	1.60%	1.56%	0.4	A	AA
1.38%	1.43%	1.52%	1.54%	1.56%	0.4	BBB	A
1.44%	1.49%	1.52%	1.60%	1.56%	0.4	A	AA
1.38%	0.014336748	0.015224006	0.015449852	0.015556757	0.4	BBB	A
1.43%	0.014762786	0.015224006	0.01604083	0.015556757	0.4	BB	BBB
1.39%	1.43%	1.52%	1.60%	1.56%		BB	BBB
1.44%	1.49%	1.52%	1.60%	1.56%	0.4	A	AA
1.38%	1.43%	1.52%	1.54%	1.56%	0.4	BBB	A
1.51%	1.57%	1.52%	1.69%	1.56%	0.4	BBB	A
1.44%	1.49%	1.52%	1.60%	1.56%	0.4	A	AA
1.51%	1.57%	1.52%	1.69%	1.56%	0.4	BBB	A
					0.4		
1.44%	1.49%	1.52%	1.60%	1.56%	0.4	A	AA
1.38%	1.43%	1.52%	1.54%	1.56%	0.4	BBB	A
3.15%	3.15%	3.15%	3.15%	3.15%	0.7		
3.15%	3.15%	3.15%	3.15%	3.15%	0.7		
0.03146	0.03146	0.03146	0.03146	0.03146	0.7		
2.52%	2.40%	2.40%	2.57%	2.57%	70.50%	NR	NR
2.42%	0.02400822	0.02400822	0.02567622	0.02567622	0.705	NR	NR
					0.705		
2.31%	0.02400822	0.02400822	0.02567622	0.02567622	70.50%	NR	NR
2.52%	2.40%	2.40%	2.57%	2.57%	0.705	NR	NR
2.42%	0.02400822	0.02400822	0.02567622	0.02567622	0.705	NR	NR
2.39%	2.40%	2.40%	2.57%	2.57%	0.705	NR	NR
2.31%	0.02400822	0.02400822	0.02567622	0.02567622	0.705	NR	NR
					0.2		
1.84%	2.26%	2.26%	2.09%	2.09%	0.2	NR	NR
					0.2		
					0.2		
					0.2		
1.84%	2.26%	2.26%	2.09%	2.09%	0.2	NR	NR
1.35%	1.47%	1.54%	1.60%	1.62%		NR	NR
1.35%	1.47%	1.54%	1.60%	1.62%	0.4	NR	NR
					0.4		
					0.4		

NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
			BBB	NR	NR
NR	NR	NR	NR	BB	NR
NR	NR	NR	NR	BBB	NR
NR	B	NR	CCC	CCC	NR
NR	B	NR	CCC	CCC	NR
NR	BB	NR	B	B	NR
NR	BBB	NR	B	B	NR
NR	BB	NR	B	B	NR
NR	BBB	NR	B	B	NR
NR	BB	NR	B	B	NR
NR	BBB	NR	B	B	NR
NR	BB	NR	B	B	NR
NR	BBB	NR	B	B	NR
NR	BB	NR	B	B	NR
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	A	A	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	A	AA	AA	AA
			NR		
			NR		
			NR		
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
A	NR	A	A	A	BBB
A	NR	A	A	A	BBB
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR

BBB	BBB	NR	A	5 Basic Materials
BBB	BBB	NR	A	5 Basic Materials
BBB	BBB	NR	A	5 Basic Materials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Technology
			NR	Technology
			NR	Technology
			NR	2 Technology
			NR	Government
			NR	3 Government
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	B	B	BBB	3 Utilities
NR	B	B	BBB	3 Utilities
NR	BB	BB	BBB	3 Utilities
NR	BBB	BBB	BB	3 Utilities
NR	BB	BB	BB	3 Utilities
NR	BBB	BBB	BB	3 Utilities
NR	BB	BB	BB	3 Utilities
NR	BBB	BBB	BB	3 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR	BB	BB	BBB	3 Utilities
NR	BBB	BBB	BB	3 Utilities
NR	BB	BB	BB	3 Utilities
BB	BB	BB	A	4 Utilities
BB	BB	BB	A	4 Utilities
BB	BB	BB	A	3 Utilities
BB	A	BB	AA	10 Utilities
BB	A	BB	AA	10 Utilities
BB	BBB	BB	AA	11 Utilities
BB	BBB	BB	AA	11 Utilities
BB	A	BB	AA	10 Utilities
BB	BBB	BB	A	7 Utilities
BB	A	BB	AA	10 Utilities
BB	BBB	BB	A	7 Utilities
BB	A	BB	AA	10 Utilities
BB	BBB	BB	A	7 Utilities
BB	BB	BB	A	3 Utilities
BB	BB	BB	A	3 Utilities
BB	A	BB	AA	10 Utilities
BB	BBB	BB	A	7 Utilities
BB	BBB	BB	AA	11 Utilities
BB	A	BB	AA	10 Utilities
BB	BBB	BB	AA	11 Utilities
			NR	Utilities
BB	A	BB	AA	10 Utilities
BB	BBB	BB	A	7 Utilities
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
	NR		NR	3 Basic Materials
	NR		NR	3 Basic Materials
			NR	Basic Materials
	NR		NR	3 Basic Materials
	NR		NR	3 Basic Materials
	NR		NR	3 Basic Materials
	NR		NR	3 Basic Materials
	NR		NR	3 Basic Materials
			NR	Basic Materials
	NR		A	3 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
	NR		A	3 Basic Materials
NR	NR	NR	NR	2 Basic Materials
NR	NR	NR	NR	2 Basic Materials
			NR	Basic Materials
			NR	Basic Materials

Lat.Amer	Chile	A	A	Thin	Thin	Thin	DocAdj
Lat.Amer	Chile	A	A	Thin	Thin	Thin	DocAdj
Lat.Amer	Chile	A	A	Thin	Thin	Thin	DocAdj
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA			Thin	Thin
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States	BB			Thin	Thin	Thin
N.Amer	United States	BB			Thin	Thin	Thin
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Thin	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Thin	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	Thin	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	Thin	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	Thin	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	Thin	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Thin	CcyGrp	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Thin	CcyGrp	Thin
Lat.Amer	Chile	BBB	BBB	Thin	Thin		Thin
Lat.Amer	Chile	BBB	BBB	Thin	Thin		Thin
Lat.Amer	Chile	BBB	BBB				
Lat.Amer	Chile	BBB	BBB				

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

Thin	Thin	Thin	Thin			
	CcyGrp	Thin	Thin			
Thin	Thin	DocAdj	Thin			
Thin	Thin	CcyGrp	Thin			
Thin	Entity Tier	Entity Tier	Thin	Thin	Entity Tier	Entity Tier
Thin	Entity Tier	Entity Tier	Thin	Thin	Entity Tier	Entity Tier
Thin	DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj
Thin	DocAdj	DocAdj	Thin	Thin	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj
Thin	DocAdj	DocAdj	Thin	Thin	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj
Thin	DocAdj	DocAdj	Thin	Thin	CcyGrp	CcyGrp

Thin	DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj
Thin	DocAdj	DocAdj	Thin	Thin	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Entity Tier
	Thin					
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	DocAdj	Thin		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	

CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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CELARAUSDCR	31-Jul-08 CELARA
CELARAUSDMM	31-Jul-08 CELARA
CELARAUSDMR	31-Jul-08 CELARA
CELARAUSDXR	31-Jul-08 CELARA
CELESIEURCR	31-Jul-08 CELESI
CELESIEURMM	31-Jul-08 CELESI
CELESIEURXR	31-Jul-08 CELESI
CEMAUDMR	31-Jul-08 CEM
CEMAUDXR	31-Jul-08 CEM
CEMEURCR	31-Jul-08 CEM
CEMEURMM	31-Jul-08 CEM
CEMEURMR	31-Jul-08 CEM
CEMEURXR	31-Jul-08 CEM
CEMHKDMR	31-Jul-08 CEM
CEMHKDXR	31-Jul-08 CEM
CEMJPYCR	31-Jul-08 CEM
CEMJPYMR	31-Jul-08 CEM
CEMJPYXR	31-Jul-08 CEM
CEMSGDXR	31-Jul-08 CEM
CEMUSDCR	31-Jul-08 CEM
CEMUSDMM	31-Jul-08 CEM
CEMUSDMR	31-Jul-08 CEM
CEMUSDXR	31-Jul-08 CEM
CEMSABAUDCR	31-Jul-08 CEMSAB
CEMSABAUDMR	31-Jul-08 CEMSAB
CEMSABEURCR	31-Jul-08 CEMSAB
CEMSABEURMM	31-Jul-08 CEMSAB
CEMSABEURMR	31-Jul-08 CEMSAB
CEMSABJPYCR	31-Jul-08 CEMSAB
CEMSABJPYMR	31-Jul-08 CEMSAB
CEMSABMXNCR	31-Jul-08 CEMSAB
CEMSABUSDCR	31-Jul-08 CEMSAB
CEMSABUSDMM	31-Jul-08 CEMSAB
CEMSABUSDMR	31-Jul-08 CEMSAB
CEMSABUSDXR	31-Jul-08 CEMSAB
CENTRIAUDCR	31-Jul-08 CENTRI
CENTRIAUDMM	31-Jul-08 CENTRI
CENTRIAUDMR	31-Jul-08 CENTRI
CENTRICADMM	31-Jul-08 CENTRI
CENTRICHFCR	31-Jul-08 CENTRI
CENTRICHFMM	31-Jul-08 CENTRI
CENTRIEURCR	31-Jul-08 CENTRI
CENTRIEURMM	31-Jul-08 CENTRI
CENTRIEURMR	31-Jul-08 CENTRI
CENTRIEURXR	31-Jul-08 CENTRI
CENTRIGBPCR	31-Jul-08 CENTRI
CENTRIGBPMM	31-Jul-08 CENTRI
CENTRIGBPMR	31-Jul-08 CENTRI
CENTRIHKDMM	31-Jul-08 CENTRI
CENTRIJPYCR	31-Jul-08 CENTRI
CENTRIJPYMM	31-Jul-08 CENTRI
CENTRINOKMM	31-Jul-08 CENTRI
CENTRISEKMM	31-Jul-08 CENTRI
CENTRISGDMM	31-Jul-08 CENTRI
CENTRITWDCR	31-Jul-08 CENTRI
CENTRITWDMM	31-Jul-08 CENTRI
CENTRIUSDCR	31-Jul-08 CENTRI
CENTRIUSDMM	31-Jul-08 CENTRI
CENTRIUSDMR	31-Jul-08 CENTRI
CENTRIUSDXR	31-Jul-08 CENTRI
CENTROEURMM	31-Jul-08 CENTRO
CENTROEURMR	31-Jul-08 CENTRO
CENTROUSDMM	31-Jul-08 CENTRO
CENTROUSDMR	31-Jul-08 CENTRO
CENTROUSDXR	31-Jul-08 CENTRO
CESKAEURCR	31-Jul-08 CESKA
CESKAEURMM	31-Jul-08 CESKA
CESKAEURMR	31-Jul-08 CESKA
CESKAUSDCR	31-Jul-08 CESKA
CESKAUSDMM	31-Jul-08 CESKA
CESKAUSDMR	31-Jul-08 CESKA
CESPBZUSDCR	31-Jul-08 CESPBZ
CESPBZUSDMR	31-Jul-08 CESPBZ
CETVEURCR	31-Jul-08 CETV

Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	USD
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	USD
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	USD
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	USD
Celesio AG	DE5DGY	SNRFOR	EUR
Celesio AG	DE5DGY	SNRFOR	EUR
Celesio AG	DE5DGY	SNRFOR	EUR
Chemtura Corp	179BHC	SNRFOR	AUD
Chemtura Corp	179BHC	SNRFOR	AUD
Chemtura Corp	179BHC	SNRFOR	EUR
Chemtura Corp	179BHC	SNRFOR	EUR
Chemtura Corp	179BHC	SNRFOR	EUR
Chemtura Corp	179BHC	SNRFOR	EUR
Chemtura Corp	179BHC	SNRFOR	HKD
Chemtura Corp	179BHC	SNRFOR	HKD
Chemtura Corp	179BHC	SNRFOR	JPY
Chemtura Corp	179BHC	SNRFOR	JPY
Chemtura Corp	179BHC	SNRFOR	JPY
Chemtura Corp	179BHC	SNRFOR	SGD
Chemtura Corp	179BHC	SNRFOR	USD
Chemtura Corp	179BHC	SNRFOR	USD
Chemtura Corp	179BHC	SNRFOR	USD
Chemtura Corp	179BHC	SNRFOR	USD
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	AUD
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	AUD
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	EUR
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	EUR
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	EUR
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	JPY
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	JPY
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	MXN
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	USD
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	USD
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	USD
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	USD
Centrica plc	16B9CT	SNRFOR	AUD
Centrica plc	16B9CT	SNRFOR	AUD
Centrica plc	16B9CT	SNRFOR	AUD
Centrica plc	16B9CT	SNRFOR	CAD
Centrica plc	16B9CT	SNRFOR	CHF
Centrica plc	16B9CT	SNRFOR	CHF
Centrica plc	16B9CT	SNRFOR	EUR
Centrica plc	16B9CT	SNRFOR	EUR
Centrica plc	16B9CT	SNRFOR	EUR
Centrica plc	16B9CT	SNRFOR	EUR
Centrica plc	16B9CT	SNRFOR	GBP
Centrica plc	16B9CT	SNRFOR	GBP
Centrica plc	16B9CT	SNRFOR	GBP
Centrica plc	16B9CT	SNRFOR	HKD
Centrica plc	16B9CT	SNRFOR	JPY
Centrica plc	16B9CT	SNRFOR	JPY
Centrica plc	16B9CT	SNRFOR	NOK
Centrica plc	16B9CT	SNRFOR	SEK
Centrica plc	16B9CT	SNRFOR	SGD
Centrica plc	16B9CT	SNRFOR	TWD
Centrica plc	16B9CT	SNRFOR	TWD
Centrica plc	16B9CT	SNRFOR	USD
Centrica plc	16B9CT	SNRFOR	USD
Centrica plc	16B9CT	SNRFOR	USD
Centrica plc	16B9CT	SNRFOR	USD
Centro Saturn MergerSub LLC	16BA4K	SNRFOR	EUR
Centro Saturn MergerSub LLC	16BA4K	SNRFOR	EUR
Centro Saturn MergerSub LLC	16BA4K	SNRFOR	USD
Centro Saturn MergerSub LLC	16BA4K	SNRFOR	USD
Centro Saturn MergerSub LLC	16BA4K	SNRFOR	USD
Czech Expt Bk a s	16C8GG	SNRFOR	EUR
Czech Expt Bk a s	16C8GG	SNRFOR	EUR
Czech Expt Bk a s	16C8GG	SNRFOR	EUR
Czech Expt Bk a s	16C8GG	SNRFOR	USD
Czech Expt Bk a s	16C8GG	SNRFOR	USD
Czech Expt Bk a s	16C8GG	SNRFOR	USD
Cia Energetica de Sao Paulo		SNRFOR	USD
Cia Energetica de Sao Paulo		SNRFOR	USD
Cen Eurpn Media Entpers Ltd	GI2049	SNRFOR	EUR

CR	Composite	0.46%	0.82%	0.92%	0.92%	1.10%	1.21%
MM	Composite	0.00463	0.008212	0.00925	0.00925	0.0109625	0.012125
MR	Composite	0.46%	0.82%	0.92%	0.92%	1.10%	1.21%
XR	Composite	0.46%	0.82%	0.92%	0.92%	1.10%	1.21%
CR	Composite	0.64%	0.64%	0.77%	0.92%	1.15%	1.15%
MM	Composite	0.64%	0.64%	0.77%	0.92%	1.15%	1.15%
XR	Composite	0.64%	0.64%	0.77%	0.92%	1.15%	1.15%
MR	Composite	2.63%	3.52%	5.13%	5.56%	6.03%	6.24%
XR	Composite	0.026285	0.035212781	0.05126672	0.055579555	0.060262783	0.06241297
CR	Composite	2.63%	3.80%	5.53%	6.01%	6.47%	6.69%
MM	Composite						
MR	Composite	0.026285	0.034468467	0.051832571	0.05727662	0.061023722	0.063001
XR	Composite	2.63%	3.54%	5.12%	5.57%	5.94%	6.21%
MR	Composite	2.63%	3.45%	5.18%	5.73%	6.10%	6.30%
XR	Composite	0.026285	0.035385457	0.051172983	0.055658113	0.0594258	0.062051317
CR	Composite						
MR	Composite	2.63%	3.52%	5.13%	5.56%	6.03%	6.24%
XR	Composite	0.026285	0.035212781	0.05126672	0.055579555	0.060262783	0.06241297
XR	Composite	2.63%	3.54%	5.12%	5.57%	5.94%	6.21%
CR	Composite	0.026285	0.038024953	0.055300308	0.060058533	0.064674093	0.066893773
MM	Composite						
MR	Composite	2.63%	3.45%	5.18%	5.73%	6.10%	6.30%
XR	Composite	2.63%	3.54%	5.12%	5.57%	5.94%	6.21%
CR	Composite	1.54%	1.99%	2.22%	2.55%	2.80%	3.06%
MR	Composite	1.54%	1.99%	2.22%	2.55%	2.80%	3.06%
CR	Composite	0.01536169	0.020299085	0.022324075	0.025625333	0.028326667	0.030699429
MM	Composite						
MR	Composite	0.014593606	0.019424893	0.021369869	0.024365919	0.026911608	0.029164457
CR	Composite	0.01536169	0.019767223	0.022285314	0.025811056	0.028266524	0.030629413
MR	Composite	0.01536169	0.018908647	0.021129439	0.024520503	0.026853198	0.030629413
CR	Composite	1.54%	2.03%	2.23%	2.56%	2.83%	3.07%
CR	Composite	0.01536169	0.020299085	0.022324075	0.025625333	0.028326667	0.030699429
MM	Composite						
MR	Composite	0.014593606	0.019424893	0.021369869	0.024365919	0.026911608	0.029164457
XR	Composite	0.014055946	0.018709239	0.020582558	0.023468228	0.025920128	0.028089977
CR	Composite	0.32%	0.44%	0.53%	0.61%	0.73%	0.81%
MM	Composite	0.32%	0.44%	0.51%	0.61%	0.70%	0.77%
MR	Composite						
MM	Composite	0.00315	0.004432676	0.004936111	0.006070016	0.006986132	0.007632313
CR	Composite	0.00328125	0.004617371	0.005127717	0.006322933	0.007236565	0.007950326
MM	Composite	0.32%	0.44%	0.49%	0.61%	0.70%	0.76%
CR	Composite	0.33%	0.46%	0.51%	0.63%	0.72%	0.80%
MM	Composite	0.00315	0.004432676	0.004936111	0.006070016	0.006986132	0.007632313
MR	Composite	0.003117188	0.004386502	0.004871331	0.006006786	0.006874736	0.007552809
XR	Composite						
CR	Composite	0.00328125	0.004617371	0.005127717	0.006322933	0.007236565	0.007950326
MM	Composite	0.32%	0.44%	0.49%	0.61%	0.70%	0.76%
MR	Composite						
MM	Composite	0.32%	0.44%	0.49%	0.61%	0.70%	0.76%
CR	Composite	0.32%	0.44%	0.50%	0.61%	0.70%	0.76%
MM	Composite	0.32%	0.44%	0.50%	0.61%	0.70%	0.76%
MM	Composite	0.32%	0.44%	0.49%	0.61%	0.70%	0.76%
MM	Composite	0.32%	0.44%	0.49%	0.61%	0.70%	0.76%
MM	Composite	0.32%	0.44%	0.49%	0.61%	0.70%	0.76%
CR	Composite	0.33%	0.46%	0.51%	0.63%	0.72%	0.80%
MM	Composite	0.00315	0.004432676	0.004936111	0.006070016	0.006986132	0.007632313
CR	Composite	0.00328125	0.004617371	0.005127717	0.006322933	0.007236565	0.007950326
MM	Composite	0.00315	0.004432676	0.004936111	0.006070016	0.006986132	0.007632313
MR	Composite						
XR	Composite						
MM	Composite	0.60%	0.60%	0.60%	0.60%	0.60%	0.60%
MR	Composite						
MM	Composite						
MR	Composite	0.006	0.006	0.006	0.006	0.006	0.006
XR	Composite						
CR	Composite	0.003	0.003	0.003675	0.002879623	0.003713622	0.004148252
MM	Composite						
MR	Composite	0.003	0.003	0.003675	0.002879623	0.003713622	0.004148252
CR	Composite	0.30%	0.30%	0.37%	0.29%	0.37%	0.41%
MM	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	3.48%	3.53%	3.68%	3.73%	3.25%	3.68%

1.35%	1.47%	1.54%	1.60%	1.62%	0.4 NR	NR
1.35%	0.0147	0.0153875	0.01605	0.016225	0.4 NR	NR
1.35%	1.47%	1.54%	1.60%	1.62%	0.4 NR	NR
1.35%	1.47%	1.54%	1.60%	1.62%	0.4 NR	NR
1.31%	1.53%	1.53%	1.53%	1.53%	0.4	NR
1.31%	1.53%	1.53%	1.53%	1.53%	0.4	NR
1.31%	1.53%	1.53%	1.53%	1.53%	0.4	NR
6.24%	6.25%	6.08%	6.24%	6.37%	0.4 NR	BBB
6.24%	0.062478262	0.060797867	0.06238421	0.063740618	0.4 NR	BBB
6.66%	6.79%	6.56%	6.74%	6.85%	0.4 NR	A
					0.4	
6.27%	0.064423333	0.062362272	0.064068548	0.06501504	0.4 NR	A
6.21%	6.22%	6.14%	6.27%	6.33%	0.4 NR	AA
6.27%	6.44%	6.24%	6.41%	6.50%	0.4 NR	A
6.21%	0.0621513	0.0613646	0.062733525	0.0633176	0.4 NR	AA
					0.4	
6.24%	6.25%	6.08%	6.24%	6.37%	0.4 NR	BBB
6.24%	0.062478262	0.060797867	0.06238421	0.063740618	0.4 NR	BBB
6.21%	6.22%	6.14%	6.27%	6.33%	0.4 NR	AA
6.66%	0.067911685	0.065644497	0.067440577	0.068481594	0.4 NR	A
					0.4	
6.27%	6.44%	6.24%	6.41%	6.50%	0.4 NR	A
6.21%	6.22%	6.14%	6.27%	6.33%	0.4 NR	AA
3.14%	3.19%	3.33%	3.26%	3.41%	0.4 B	BBB
3.14%	3.19%	3.33%	3.26%	3.41%	0.4 B	BBB
3.15%	0.032150143	0.0331	0.033466667	0.0341	0.4 BBB	AA
					0.4	
2.99%	0.030542079	0.031445	0.031631	0.032395	0.4 BB	A
3.14%	0.032211835	0.033296907	0.0325508	0.0341	0.4 B	A
3.14%	0.030601243	0.033296907	0.0325508	0.0341	0.4 B	BBB
3.15%	3.22%	3.31%	3.35%	3.41%	0.4 BBB	AA
3.15%	0.032150143	0.0331	0.033466667	0.0341	0.4 BBB	AA
					0.4	
2.99%	0.030542079	0.031445	0.031631	0.032395	0.4 BB	A
2.88%	0.029416844	0.0302865	0.030465647	0.0312015	0.4 BB	A
0.86%	0.92%	1.04%	0.98%	1.07%	0.4 BB	BBB
0.83%	0.88%	0.99%	0.98%	1.07%	0.4 BB	BBB
					0.4	
0.80%	0.00853906	0.009617471	0.00984775	0.010766667	0.4 A	AA
0.83%	0.008894854	0.010018199	0.010258073	0.011215278	0.4 BBB	A
0.80%	0.85%	0.96%	0.98%	1.08%	0.4 A	AA
0.83%	0.89%	1.00%	1.03%	1.12%	0.4 BBB	A
0.80%	0.00853906	0.009617471	0.00984775	0.010766667	0.4 A	AA
0.79%	0.008450112	0.009517289	0.009745169	0.010654514	0.4 BBB	A
					0.4	
0.83%	0.008894854	0.010018199	0.010258073	0.011215278	0.4 BBB	A
0.80%	0.85%	0.96%	0.98%	1.08%	0.4 A	AA
					0.4	
0.80%	0.85%	0.96%	0.98%	1.08%	0.4 A	AA
0.81%	0.86%	0.98%	0.98%	1.07%	0.4 BB	BBB
0.81%	0.86%	0.98%	0.98%	1.07%	0.4 BB	BBB
0.80%	0.85%	0.96%	0.98%	1.08%	0.4 A	AA
0.80%	0.85%	0.96%	0.98%	1.08%	0.4 A	AA
0.80%	0.85%	0.96%	0.98%	1.08%	0.4 A	AA
0.83%	0.89%	1.00%	1.03%	1.12%	0.4 BBB	A
0.80%	0.00853906	0.009617471	0.00984775	0.010766667	0.4 A	AA
0.83%	0.008894854	0.010018199	0.010258073	0.011215278	0.4 BBB	A
0.80%	0.00853906	0.009617471	0.00984775	0.010766667	0.4 A	AA
					40.00%	
					0.4	
0.60%	0.60%	0.60%	0.60%	0.60%	40.00%	
					0.4	
					0.4	
0.006	0.006	0.006	0.006	0.006	0.4	
					0.4	
0.46%	0.004980015	0.004980015	0.004980015	0.004980015	0.225000001	NR
					0.225000001	
0.46%	0.004980015	0.004980015	0.004980015	0.004980015	0.225000001	NR
0.46%	0.50%	0.50%	0.50%	0.50%	0.225000001	NR
					0.225000001	
					0.225000001	
					0.45	
					0.45	
3.25%	3.25%	3.25%	3.25%	3.25%	0.4 NR	NR

	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	AA	AA	AA	A
AA	AA	A	AA	A	AA
A	A	AA	AA	AA	A
AA	AA	A	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	A	AA	A	AA
A	A	A	A	A	A
A	A	AA	AA	AA	A
AA	AA	A	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
A	AA	AA	AAA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AAA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AAA	AA	AA
BBB	A	A	AA	A	A
BBB	A	A	AA	A	A
A	AA	AA	AAA	AA	AA
A	AA	AA	AAA	AA	AA
BBB	BBB	A	A	BBB	BBB
BBB	BBB	A	A	BBB	BBB
A	AA	AA	AAA	AA	AA
A	AA	AA	AAA	AA	AA
A	AA	AA	AAA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AAA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AAA	AA	AA
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR	NR	NR	NR	2 Basic Materials
NR	NR	NR	NR	2 Basic Materials
NR	NR	NR	NR	2 Basic Materials
NR	NR	NR	NR	2 Basic Materials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
BB	BB	BB	AA	9 Basic Materials
BB	BB	BB	AA	9 Basic Materials
BBB	BBB	BBB	AA	8 Basic Materials
			NR	Basic Materials
BBB	BBB	A	A	6 Basic Materials
A	A	A	A	6 Basic Materials
BBB	BBB	A	A	6 Basic Materials
A	A	A	A	6 Basic Materials
			NR	Basic Materials
BB	BB	BB	AA	9 Basic Materials
BB	BB	BB	AA	9 Basic Materials
A	A	A	A	6 Basic Materials
BBB	BBB	BBB	AA	8 Basic Materials
			NR	Basic Materials
BBB	BBB	A	A	6 Basic Materials
A	A	A	A	6 Basic Materials
BBB	BB	BB	AA	8 Industrials
BBB	BB	BB	AA	8 Industrials
A	A	A	AA	7 Industrials
			NR	Industrials
BBB	BBB	BBB	AA	7 Industrials
BBB	BB	BB	A	8 Industrials
BBB	BB	BB	A	8 Industrials
A	A	A	AA	7 Industrials
A	A	A	AA	7 Industrials
			NR	Industrials
BBB	BBB	BBB	AA	7 Industrials
BBB	BBB	BBB	AA	7 Industrials
BBB	BB	BB	A	3 Utilities
A	BB	BB	A	3 Utilities
			NR	Utilities
A	A	A	AA	12 Utilities
BBB	BBB	BBB	AA	12 Utilities
A	A	A	AA	12 Utilities
BBB	BBB	BBB	AA	12 Utilities
A	A	A	AA	12 Utilities
BBB	BBB	BBB	AA	12 Utilities
			NR	Utilities
BBB	BBB	BBB	AA	12 Utilities
A	A	A	AA	12 Utilities
			NR	Utilities
A	A	A	AA	12 Utilities
BB	BB	BB	AA	12 Utilities
BB	BB	BB	AA	12 Utilities
A	A	A	AA	12 Utilities
A	A	A	AA	12 Utilities
A	A	A	AA	12 Utilities
BBB	BBB	BBB	AA	12 Utilities
A	A	A	AA	12 Utilities
BBB	BBB	BBB	AA	12 Utilities
A	A	A	AA	12 Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Government
			NR	Government
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	Government
			NR	Utilities
			NR	Utilities
NR	NR	NR	NR	2 Consumer Services

Lat.Amer	Chile	BBB	BBB	Thin	Thin		Thin
Lat.Amer	Chile	BBB	BBB	Thin	Thin		Thin
Lat.Amer	Chile	BBB	BBB	Thin	Thin		Thin
Lat.Amer	Chile	BBB	BBB	Thin	Thin		Thin
Europe	Germany		BBB		Thin	Thin	Thin
Europe	Germany		BBB		Thin	Thin	Thin
Europe	Germany		BBB		Thin	Thin	Thin
N.Amer	United States	BB	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Mexico	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Mexico	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BB				
Lat.Amer	Mexico	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BB	Entity Tier	CcyGrp	CcyGrp	DocAdj
Lat.Amer	Mexico	BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BB				
Lat.Amer	Mexico	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier
Europe	United Kingdom	A	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
E.Eur	Czech Republic	BBB	AA		Thin	Thin	Thin
E.Eur	Czech Republic	BBB	AA				
E.Eur	Czech Republic	BBB	AA		Thin	Thin	Thin
E.Eur	Czech Republic	BBB	AA		Thin	Thin	Thin
E.Eur	Czech Republic	BBB	AA				
E.Eur	Czech Republic	BBB	AA				
Lat.Amer	Brazil	B	BB				
Lat.Amer	Brazil	B	BB				
N.Amer	Bermuda	BB		Thin	Thin	Thin	Thin

Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CETVEURMM	31-Jul-08 CETV
CETVEURMR	31-Jul-08 CETV
CEZ-FinBVEURCR	31-Jul-08 CEZ-FinBV
CEZ-FinBVEURMM	31-Jul-08 CEZ-FinBV
CEZ-FinBVEURMR	31-Jul-08 CEZ-FinBV
CEZ-FinBVUSDCR	31-Jul-08 CEZ-FinBV
CEZ-FinBVUSDMM	31-Jul-08 CEZ-FinBV
CEZ-FinBVUSDMR	31-Jul-08 CEZ-FinBV
CEZCOEURCR	31-Jul-08 CEZCO
CEZCOEURMM	31-Jul-08 CEZCO
CEZCOEURMR	31-Jul-08 CEZCO
CEZCOUSDCR	31-Jul-08 CEZCO
CEZCOUSDMM	31-Jul-08 CEZCO
CEZCOUSDMR	31-Jul-08 CEZCO
CFELECUSDCR	31-Jul-08 CFELEC
CFF-ComFinFonEURCR	31-Jul-08 CFF-ComFinFon
CFF-ComFinFonEURMM	31-Jul-08 CFF-ComFinFon
CFF-ComFinFonEURMR	31-Jul-08 CFF-ComFinFon
CFF-ComFinFonEURXR	31-Jul-08 CFF-ComFinFon
CFF-ComFinFonGBPCR	31-Jul-08 CFF-ComFinFon
CFF-ComFinFonGBPMM	31-Jul-08 CFF-ComFinFon
CFF-ComFinFonHKDCR	31-Jul-08 CFF-ComFinFon
CFF-ComFinFonHKDMM	31-Jul-08 CFF-ComFinFon
CFF-ComFinFonJPYCR	31-Jul-08 CFF-ComFinFon
CFF-ComFinFonJPYMM	31-Jul-08 CFF-ComFinFon
CFF-ComFinFonUSDCR	31-Jul-08 CFF-ComFinFon
CFF-ComFinFonUSDMM	31-Jul-08 CFF-ComFinFon
CFGLUSDCR	31-Jul-08 CFGL
CFSAUAUDCR	31-Jul-08 CFSAU
CFSAUAUDMR	31-Jul-08 CFSAU
CFSAUUSDMR	31-Jul-08 CFSAU
CGJAUDCR	31-Jul-08 CGJ
CGJAUDMR	31-Jul-08 CGJ
CGJCHFCR	31-Jul-08 CGJ
CGJCHFMR	31-Jul-08 CGJ
CGJEURCR	31-Jul-08 CGJ
CGJEURMM	31-Jul-08 CGJ
CGJEURMR	31-Jul-08 CGJ
CGJGBPMR	31-Jul-08 CGJ
CGJHKDMR	31-Jul-08 CGJ
CGJJPYCR	31-Jul-08 CGJ
CGJJPYMR	31-Jul-08 CGJ
CGJSGDMR	31-Jul-08 CGJ
CGJUSDCR	31-Jul-08 CGJ
CGJUSDMM	31-Jul-08 CGJ
CGJUSDMR	31-Jul-08 CGJ
CGJUSDXR	31-Jul-08 CGJ
CGJ-CGFLAUDMR	31-Jul-08 CGJ-CGFL
CGJ-CGFLEURCR	31-Jul-08 CGJ-CGFL
CGJ-CGFLEURMM	31-Jul-08 CGJ-CGFL
CGJ-CGFLEURMR	31-Jul-08 CGJ-CGFL
CGJ-CGFLUSDCR	31-Jul-08 CGJ-CGFL
CGJ-CGFLUSDMR	31-Jul-08 CGJ-CGFL
CGVEURMM	31-Jul-08 CGV
CGVUSDCR	31-Jul-08 CGV
CGVUSDXR	31-Jul-08 CGV
CHEURCR	31-Jul-08 CH
CHEURMM	31-Jul-08 CH
CHEURMR	31-Jul-08 CH
CHEURXR	31-Jul-08 CH
CHUSDMR	31-Jul-08 CH
CHUSDXR	31-Jul-08 CH
CH-CrownAmeUSDMR	31-Jul-08 CH-CrownAme
CH-CrownAmeUSDXR	31-Jul-08 CH-CrownAme
CHEUNGEURCR	31-Jul-08 CHEUNG
CHEUNGEURMM	31-Jul-08 CHEUNG
CHEUNGHKDCR	31-Jul-08 CHEUNG
CHEUNGHKDMR	31-Jul-08 CHEUNG
CHEUNGJPYCR	31-Jul-08 CHEUNG
CHEUNGUSDCR	31-Jul-08 CHEUNG
CHEUNGUSDMR	31-Jul-08 CHEUNG
CHEVEUSDCR	31-Jul-08 CHEVE
CHGNFUSDCR	31-Jul-08 CHGNF
CHGNFUSDMR	31-Jul-08 CHGNF

Cen Eurpn Media Entpers Ltd	GI2049	SNRFOR	EUR
Cen Eurpn Media Entpers Ltd	GI2049	SNRFOR	EUR
CEZ Fin BV	1D769I	SNRFOR	EUR
CEZ Fin BV	1D769I	SNRFOR	EUR
CEZ Fin BV	1D769I	SNRFOR	EUR
CEZ Fin BV	1D769I	SNRFOR	USD
CEZ Fin BV	1D769I	SNRFOR	USD
CEZ Fin BV	1D769I	SNRFOR	USD
CEZ, a.s.	16C935	SNRFOR	EUR
CEZ, a.s.	16C935	SNRFOR	EUR
CEZ, a.s.	16C935	SNRFOR	EUR
CEZ, a.s.	16C935	SNRFOR	USD
CEZ, a.s.	16C935	SNRFOR	USD
CEZ, a.s.	16C935	SNRFOR	USD
Comision Fed Elec	2C048B	SNRFOR	USD
CIE de Financement Foncier	FH2031	SNRFOR	EUR
CIE de Financement Foncier	FH2031	SNRFOR	EUR
CIE de Financement Foncier	FH2031	SNRFOR	EUR
CIE de Financement Foncier	FH2031	SNRFOR	EUR
CIE de Financement Foncier	FH2031	SNRFOR	GBP
CIE de Financement Foncier	FH2031	SNRFOR	GBP
CIE de Financement Foncier	FH2031	SNRFOR	HKD
CIE de Financement Foncier	FH2031	SNRFOR	HKD
CIE de Financement Foncier	FH2031	SNRFOR	JPY
CIE de Financement Foncier	FH2031	SNRFOR	JPY
CIE de Financement Foncier	FH2031	SNRFOR	USD
CIE de Financement Foncier	FH2031	SNRFOR	USD
China Fishery Group Ltd	GI3210	SNRFOR	USD
CFS RETAIL Ppty Tr	QS4887	SNRFOR	AUD
CFS RETAIL Ppty Tr	QS4887	SNRFOR	AUD
CFS RETAIL Ppty Tr	QS4887	SNRFOR	USD
COLES GROUP Ltd	QS8823	SNRFOR	AUD
COLES GROUP Ltd	QS8823	SNRFOR	AUD
COLES GROUP Ltd	QS8823	SNRFOR	CHF
COLES GROUP Ltd	QS8823	SNRFOR	CHF
COLES GROUP Ltd	QS8823	SNRFOR	EUR
COLES GROUP Ltd	QS8823	SNRFOR	EUR
COLES GROUP Ltd	QS8823	SNRFOR	EUR
COLES GROUP Ltd	QS8823	SNRFOR	GBP
COLES GROUP Ltd	QS8823	SNRFOR	HKD
COLES GROUP Ltd	QS8823	SNRFOR	JPY
COLES GROUP Ltd	QS8823	SNRFOR	JPY
COLES GROUP Ltd	QS8823	SNRFOR	SGD
COLES GROUP Ltd	QS8823	SNRFOR	USD
COLES GROUP Ltd	QS8823	SNRFOR	USD
COLES GROUP Ltd	QS8823	SNRFOR	USD
COLES GROUP Ltd	QS8823	SNRFOR	USD
COLES GROUP Fin Ltd	QS869N	SNRFOR	AUD
COLES GROUP Fin Ltd	QS869N	SNRFOR	EUR
COLES GROUP Fin Ltd	QS869N	SNRFOR	EUR
COLES GROUP Fin Ltd	QS869N	SNRFOR	EUR
COLES GROUP Fin Ltd	QS869N	SNRFOR	USD
COLES GROUP Fin Ltd	QS869N	SNRFOR	USD
CIE Generale Geophysique Veritas	FH57D1	SNRFOR	EUR
CIE Generale Geophysique Veritas	FH57D1	SNRFOR	USD
CIE Generale Geophysique Veritas	FH57D1	SNRFOR	USD
Crown Hldgs Inc	24AB9E	SNRFOR	EUR
Crown Hldgs Inc	24AB9E	SNRFOR	EUR
Crown Hldgs Inc	24AB9E	SNRFOR	EUR
Crown Hldgs Inc	24AB9E	SNRFOR	EUR
Crown Hldgs Inc	24AB9E	SNRFOR	USD
Crown Hldgs Inc	24AB9E	SNRFOR	USD
CROWN AMERICAS LLC	24A99N	SNRFOR	USD
CROWN AMERICAS LLC	24A99N	SNRFOR	USD
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	EUR
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	EUR
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	HKD
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	HKD
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	JPY
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	USD
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	USD
China Everbright Bk Co Ltd	YZ5BE0	SNRFOR	USD
AES China Gen Co	GG119F	SNRFOR	USD
AES China Gen Co	GG119F	SNRFOR	USD

MM	Composite	3.48%	3.53%	3.68%	3.73%	3.25%	3.68%
MR	Composite						
CR	Composite	0.32%	0.32%	0.32%	0.32%	0.32%	0.32%
MM	Composite	0.32%	0.32%	0.32%	0.32%	0.32%	0.32%
MR	Composite						
CR	Composite	0.32%	0.32%	0.32%	0.32%	0.32%	0.32%
MM	Composite	0.32%	0.32%	0.32%	0.32%	0.32%	0.32%
MR	Composite	0.32%	0.32%	0.32%	0.32%	0.32%	0.32%
CR	Composite	0.00305	0.00365	0.00485	0.00637875	0.0068275	0.007670833
MM	Composite	0.31%	0.37%	0.49%	0.64%	0.68%	0.74%
MR	Composite	0.31%	0.37%	0.49%	0.64%	0.68%	0.73%
CR	Composite	0.31%	0.37%	0.49%	0.64%	0.68%	0.77%
MM	Composite	0.31%	0.37%	0.49%	0.64%	0.68%	0.74%
MR	Composite						
CR	Composite	0.0069	0.0069	0.012655	0.012655	0.014155	0.015655
CR	Composite	0.38%	0.38%	0.38%	0.38%	0.38%	0.38%
MM	Composite	0.003787362	0.003787362	0.003787362	0.003787362	0.003787362	0.003787362
MR	Composite	0.003787362	0.003787362	0.003787362	0.003787362	0.003787362	0.003787362
XR	Composite	0.003787362	0.003787362	0.003787362	0.003787362	0.003787362	0.003787362
CR	Composite	0.38%	0.38%	0.38%	0.38%	0.38%	0.38%
MM	Composite	0.38%	0.38%	0.38%	0.38%	0.38%	0.38%
CR	Composite	0.38%	0.38%	0.38%	0.38%	0.38%	0.38%
MM	Composite	0.38%	0.38%	0.38%	0.38%	0.38%	0.38%
CR	Composite	0.38%	0.38%	0.38%	0.38%	0.38%	0.38%
MM	Composite	0.003787362	0.003787362	0.003787362	0.003787362	0.003787362	0.003787362
CR	Composite	0.38%	0.38%	0.38%	0.38%	0.38%	0.38%
MM	Composite	0.003787362	0.003787362	0.003787362	0.003787362	0.003787362	0.003787362
CR	Composite	3.24%	2.97%	3.91%	3.75%	4.65%	4.90%
CR	Composite	0.88%	1.26%	1.48%	1.80%	1.99%	2.09%
MR	Composite	0.88%	1.26%	1.48%	1.80%	1.99%	2.09%
MR	Composite	0.008837712	0.01255	0.014817695	0.017990657	0.019924186	0.02094025
CR	Composite	0.32%	0.37%	0.60%	0.68%	0.76%	0.90%
MR	Composite	0.32%	0.35%	0.57%	0.65%	0.73%	0.85%
CR	Composite						
MR	Composite	0.33%	0.38%	0.58%	0.71%	0.76%	0.86%
CR	Composite	0.34%	0.40%	0.61%	0.73%	0.80%	0.91%
MM	Composite	0.003284827	0.003795981	0.005823302	0.007033123	0.007689472	0.008697592
MR	Composite	0.33%	0.38%	0.58%	0.71%	0.76%	0.86%
MR	Composite	0.33%	0.38%	0.58%	0.71%	0.76%	0.86%
MR	Composite	0.33%	0.38%	0.58%	0.71%	0.76%	0.86%
CR	Composite						
MR	Composite	0.32%	0.38%	0.58%	0.64%	0.77%	0.85%
MR	Composite	0.33%	0.38%	0.58%	0.71%	0.76%	0.86%
CR	Composite	0.34%	0.40%	0.61%	0.73%	0.80%	0.91%
MM	Composite	0.003284827	0.003795981	0.005823302	0.007033123	0.007689472	0.008697592
MR	Composite	0.33%	0.38%	0.58%	0.71%	0.76%	0.86%
XR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MR	Composite	0.49%	0.49%	0.73%	0.73%	0.88%	0.88%
MM	Composite	2.81%	2.81%	2.81%	2.81%	2.81%	2.81%
CR	Composite	2.81%	2.81%	2.81%	2.81%	2.81%	2.81%
XR	Composite	2.81%	2.81%	2.81%	2.81%	2.81%	2.81%
CR	Composite	2.15%	2.15%	2.15%	2.15%	2.15%	2.15%
MM	Composite	0.021456768	0.021456768	0.021456768	0.021456768	0.021456768	0.021456768
MR	Composite	0.021456768	0.021456768	0.021456768	0.021456768	0.021456768	0.021456768
XR	Composite	0.021456768	0.021456768	0.021456768	0.021456768	0.021456768	0.021456768
MR	Composite	2.15%	2.15%	2.15%	2.15%	2.15%	2.15%
XR	Composite	2.15%	2.15%	2.15%	2.15%	2.15%	2.15%
MR	Composite	0.93%	0.93%	1.24%	1.49%	1.66%	1.78%
XR	Composite	0.0092975	0.0092975	0.0124275	0.014875	0.0165725	0.01775
CR	Composite	0.00483368	0.006076077	0.006843742	0.009088443	0.010781123	0.012205143
MM	Composite						
CR	Composite	0.48%	0.61%	0.68%	0.91%	1.08%	1.22%
MR	Composite	0.48%	0.61%	0.68%	0.91%	1.02%	1.14%
CR	Composite	0.48%	0.61%	0.68%	0.91%	1.05%	1.16%
CR	Composite	0.48%	0.61%	0.68%	0.91%	1.08%	1.22%
MR	Composite	0.48%	0.61%	0.68%	0.91%	1.02%	1.14%
CR	Composite	1.72%	1.72%	1.72%	1.72%	1.72%	1.72%
CR	Composite	0.028745	0.028745	0.028745	0.028745	0.028745	0.028745
MR	Composite	2.87%	2.87%	2.87%	2.87%	2.87%	2.87%

3.25%	3.25%	3.25%	3.25%	3.25%	0.4 NR	NR
					0.4	
0.37%	0.42%	0.42%	0.42%	0.42%	0.376666665	
0.37%	0.42%	0.42%	0.42%	0.42%	0.376666665	
					0.376666665	
0.37%	0.42%	0.42%	0.42%	0.42%	0.376666665	
0.37%	0.42%	0.42%	0.42%	0.42%	0.376666665	
0.37%	0.42%	0.42%	0.42%	0.42%	0.376666665	
0.80%	0.009225417	0.009225417	0.009225417	0.009225417	0.4 NR	NR
0.80%	0.89%	0.89%	0.89%	0.89%	0.4 NR	NR
0.80%	0.88%	0.88%	0.88%	0.88%	0.4 NR	NR
0.80%	0.92%	0.92%	0.92%	0.92%	0.4 NR	NR
0.80%	0.89%	0.89%	0.89%	0.89%	0.4 NR	NR
					0.4	
1.71%	0.01798	0.01798	0.01798	0.01798	0.25	NR
0.38%	0.38%	0.38%	0.38%	0.38%	0.4	
0.003787362	0.003787362	0.003787362	0.003787362	0.003787362	0.4	
0.003787362	0.003787362	0.003787362	0.003787362	0.003787362	0.4	
0.003787362	0.003787362	0.003787362	0.003787362	0.003787362	0.4	
0.38%	0.38%	0.38%	0.38%	0.38%	0.4	
0.38%	0.38%	0.38%	0.38%	0.38%	0.4	
0.38%	0.38%	0.38%	0.38%	0.38%	0.4	
0.38%	0.38%	0.38%	0.38%	0.38%	0.4	
0.38%	0.38%	0.38%	0.38%	0.38%	0.4	
0.003787362	0.003787362	0.003787362	0.003787362	0.003787362	0.4	
0.38%	0.38%	0.38%	0.38%	0.38%	0.4	
0.003787362	0.003787362	0.003787362	0.003787362	0.003787362	0.4	
5.29%	5.59%	5.72%	5.76%	5.87%	0.4 NR	NR
2.14%	2.22%	2.29%	2.84%	2.54%	0.4 NR	NR
2.14%	2.22%	2.29%	2.84%	2.54%	0.4 NR	NR
2.14%	0.022246971	0.022935696	0.028365025	0.025409634	0.4 NR	NR
0.96%	1.03%	1.02%	1.14%	1.21%	0.4 BB	BBB
0.91%	1.03%	1.02%	1.14%	1.21%	0.4 BB	A
					0.4	
0.94%	1.03%	1.02%	1.14%	1.21%	0.4 A	AA
0.98%	1.09%	1.02%	1.20%	1.27%	0.4 BBB	A
0.95%	0.010439359	0.010244747	0.011530554	0.012223129	0.4 BBB	A
0.94%	1.03%	1.02%	1.14%	1.21%	0.4 A	AA
0.94%	1.03%	1.02%	1.14%	1.21%	0.4 A	AA
0.94%	1.03%	1.02%	1.14%	1.21%	0.4 A	AA
					0.4	
0.93%	1.03%	1.02%	1.14%	1.21%	0.4 BB	BBB
0.94%	1.03%	1.02%	1.14%	1.21%	0.4 A	AA
0.98%	1.09%	1.02%	1.20%	1.27%	0.4 BBB	A
0.95%	0.010439359	0.010244747	0.011530554	0.012223129	0.4 BBB	A
0.94%	1.03%	1.02%	1.14%	1.21%	0.4 A	AA
					0.4	
					0.350000006	
					0.350000006	
					0.350000006	
					0.350000006	
					0.350000006	
0.95%	1.04%	1.04%	1.04%	1.04%	0.350000006	NR
2.81%	2.81%	2.81%	2.81%	2.81%	0.375	
2.81%	2.81%	2.81%	2.81%	2.81%	0.375	
2.81%	2.81%	2.81%	2.81%	2.81%	0.375	
2.15%	2.15%	2.15%	2.15%	2.15%	0.4	
0.021456768	0.021456768	0.021456768	0.021456768	0.021456768	0.4	
0.021456768	0.021456768	0.021456768	0.021456768	0.021456768	0.4	
0.021456768	0.021456768	0.021456768	0.021456768	0.021456768	0.4	
2.15%	2.15%	2.15%	2.15%	2.15%	0.4	
2.15%	2.15%	2.15%	2.15%	2.15%	0.4	
1.78%	1.78%	1.78%	1.78%	1.78%	0.4	NR
0.01775	0.01775	0.01775	0.01775	0.01775	0.4	NR
1.30%	0.013807825	0.014027001	0.014241099	0.01462975	0.25 NR	NR
					0.25	
1.30%	1.38%	1.40%	1.42%	1.46%	0.25 NR	NR
1.23%	1.31%	1.40%	1.42%	1.46%	0.25 NR	NR
1.27%	1.34%	1.40%	1.42%	1.46%	0.25 NR	NR
1.30%	1.38%	1.40%	1.42%	1.46%	0.25 NR	NR
1.23%	1.31%	1.40%	1.42%	1.46%	0.25 NR	NR
1.72%	1.72%	1.72%	1.72%	1.72%	0.375	
0.028745	0.028745	0.028745	0.028745	0.028745	0.4	
2.87%	2.87%	2.87%	2.87%	2.87%	0.4	

NR	NR	NR	NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
NR	NR	NR	BB	NR	CCC
NR	NR	NR	BB	NR	CCC
NR	NR	NR	BB	NR	CCC
NR	NR	NR	BB	NR	CCC
NR	NR	NR	BB	NR	CCC
	NR		NR	NR	NR
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
NR	A	A	BB	NR	NR
B	B	B	B	NR	NR
B	B	B	B	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AA	AA	AAA	AAA	AAA	AA
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
AA	AA	AAA	AAA	AAA	AA
AA	AA	AAA	AAA	AAA	AA
AA	AA	AAA	AAA	AAA	AA
BBB	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AA
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
AA	AA	AAA	AAA	AAA	AA
	NR		NR	NR	NR
			NR		
			NR		
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			NR		
			NR		
			NR		
			NR		
			NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	A	A	A	A
NR	NR	A	A	A	A
NR	NR	BBB	BBB	BBB	BBB
NR	NR	BB	BB	BB	BB
NR	NR	A	A	A	A
NR	NR	BBB	BBB	BBB	BBB
			NR		
			NR		
			NR		

NR	NR	NR	NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	3 Utilities
			NR	3 Utilities
			NR	3 Utilities
			NR	3 Utilities
			NR	3 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	BB	NR	NR	4 Consumer Goods
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	BBB	BB	A	4 Consumer Services
NR	BBB	BB	A	4 Consumer Services
			NR	Consumer Services
NR	AA	A	AA	14 Consumer Services
NR	A	BBB	AA	14 Consumer Services
NR	A	BBB	AA	14 Consumer Services
NR	AA	A	AA	14 Consumer Services
NR	AA	A	AA	14 Consumer Services
NR	AA	A	AA	14 Consumer Services
			NR	Consumer Services
NR	BBB	BB	A	4 Consumer Services
NR	AA	A	AA	14 Consumer Services
NR	A	BBB	AA	14 Consumer Services
NR	A	BBB	AA	14 Consumer Services
NR	AA	A	AA	14 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
NR	NR	NR	NR	3 Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	4 Financials
			NR	2 Government
			NR	2 Utilities
			NR	2 Utilities

N.Amer	Bermuda	BB		Thin	Thin	Thin	Thin
N.Amer	Bermuda	BB					
Europe	Netherlands	BBB	AA				
Europe	Netherlands	BBB	AA				
Europe	Netherlands	BBB	AA				
Europe	Netherlands	BBB	AA				
Europe	Netherlands	BBB	AA				
Europe	Netherlands	BBB	AA				
E.Eur	Czech Republic	A	BBB	Thin	Thin	Thin	Thin
E.Eur	Czech Republic	A	BBB	Thin	Thin	Thin	Thin
E.Eur	Czech Republic	A	BBB	Thin	Thin	Thin	Thin
E.Eur	Czech Republic	A	BBB	Thin	Thin	Thin	Thin
E.Eur	Czech Republic	A	BBB	Thin	Thin	Thin	Thin
E.Eur	Czech Republic	A	BBB				
Lat.Amer	Mexico	BBB	BBB		Thin		Thin
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
OffShore	Cayman Islands		BB	Thin	Thin	Thin	CcyGrp
Oceania	Australia	A	A	Thin	Thin	Entity Tier	Entity Tier
Oceania	Australia	A	A	Thin	Thin	Entity Tier	Entity Tier
Oceania	Australia	A	A	Thin	Thin	CcyGrp	CcyGrp
Oceania	Australia	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	A				
Oceania	Australia	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	A				
Oceania	Australia	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Oceania	Australia	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	A				
Oceania	Australia	BBB	A				
Oceania	Australia	BBB	A				
Oceania	Australia	BBB	A				
Oceania	Australia	BBB	A				
Oceania	Australia	BBB	A				
Oceania	Australia	BBB	A		Thin		Thin
Europe	France	BB	BB				
Europe	France	BB	BB				
Europe	France	BB	BB				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	B	AA		Thin	Thin	Thin
N.Amer	United States	B	AA		Thin	Thin	Thin
Asia	Hong Kong	A	AA	Thin	Thin	Thin	Thin
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA	Thin	Thin	Thin	Thin
Asia	Hong Kong	A	AA	Thin	Thin	Thin	Thin
Asia	Hong Kong	A	AA	Thin	Thin	Thin	Thin
Asia	Hong Kong	A	AA	Thin	Thin	Thin	Thin
Asia	Hong Kong	A	AA	Thin	Thin	Thin	Thin
Asia	Hong Kong		BB				
N.Amer	Bermuda	B					
N.Amer	Bermuda	B					

Thin	Thin	Thin	Thin	Thin	Thin	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Thin	DocAdj	Thin	DocAdj			
Thin	DocAdj	Thin	DocAdj			
Thin	DocAdj	Thin	DocAdj			
Thin	DocAdj	Thin	DocAdj			
Thin	DocAdj	Thin	DocAdj			
	Thin	Thin	Thin			
	Thin					
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	Thin					
	Thin					
	Thin					
	Thin					
	Thin					
CcyGrp	CcyGrp	Thin	Thin	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
	Thin	Thin	Thin			
	Thin					
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	Thin					
	Thin					
	Thin					
Thin	Thin					
Thin	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
	Thin					
	Thin					
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CHIBAJPYCR	31-Jul-08 CHIBA
CHIBAJPYMM	31-Jul-08 CHIBA
CHIBAJPYMR	31-Jul-08 CHIBA
CHIBABEURCR	31-Jul-08 CHIBAB
CHIBABEURMM	31-Jul-08 CHIBAB
CHIBABJPYCR	31-Jul-08 CHIBAB
CHIBABJPYMR	31-Jul-08 CHIBAB
CHIBABJPYXR	31-Jul-08 CHIBAB
CHIBABUSDCR	31-Jul-08 CHIBAB
CHIDEVTWDCR	31-Jul-08 CHIDEV
CHIDEVUSDCR	31-Jul-08 CHIDEV
CHIDEVUSDMR	31-Jul-08 CHIDEV
CHIDEVUSDXR	31-Jul-08 CHIDEV
CHIFINEURCR	31-Jul-08 CHIFIN
CHIFINEURMM	31-Jul-08 CHIFIN
CHIFINEURMR	31-Jul-08 CHIFIN
CHIFINTWDCR	31-Jul-08 CHIFIN
CHIFINUSDCR	31-Jul-08 CHIFIN
CHIFINUSDMM	31-Jul-08 CHIFIN
CHIFINUSDMR	31-Jul-08 CHIFIN
CHILEAUDCR	31-Jul-08 CHILE
CHILECLPCR	31-Jul-08 CHILE
CHILEEURCR	31-Jul-08 CHILE
CHILEEURMM	31-Jul-08 CHILE
CHILEEURMR	31-Jul-08 CHILE
CHILEGBPCR	31-Jul-08 CHILE
CHILEHKDCR	31-Jul-08 CHILE
CHILEJPYCR	31-Jul-08 CHILE
CHILEJPYMM	31-Jul-08 CHILE
CHILEUSDCR	31-Jul-08 CHILE
CHILEUSDMM	31-Jul-08 CHILE
CHILEUSDMR	31-Jul-08 CHILE
CHILEUSDXR	31-Jul-08 CHILE
CHIMEIUSDCR	31-Jul-08 CHIMEI
CHIMEIUSDMR	31-Jul-08 CHIMEI
CHINAEURCR	31-Jul-08 CHINA
CHINAEURMM	31-Jul-08 CHINA
CHINAGBPCR	31-Jul-08 CHINA
CHINAHKDCR	31-Jul-08 CHINA
CHINAJPYCR	31-Jul-08 CHINA
CHINAJPYMR	31-Jul-08 CHINA
CHINASGDCR	31-Jul-08 CHINA
CHINAUSDCR	31-Jul-08 CHINA
CHINAUSDMM	31-Jul-08 CHINA
CHINAUSDMR	31-Jul-08 CHINA
CHINAUSDXR	31-Jul-08 CHINA
CHINA-HKAAHKDCR	31-Jul-08 CHINA-HKAA
CHINA-HKAAUSDCR	31-Jul-08 CHINA-HKAA
CHINA-HKAAUSDMR	31-Jul-08 CHINA-HKAA
CHINA-HongKongEURCR	31-Jul-08 CHINA-HongKong
CHINA-HongKongEURMM	31-Jul-08 CHINA-HongKong
CHINA-HongKongHKDCR	31-Jul-08 CHINA-HongKong
CHINA-HongKongJPYCR	31-Jul-08 CHINA-HongKong
CHINA-HongKongSGDCR	31-Jul-08 CHINA-HongKong
CHINA-HongKongTWDCR	31-Jul-08 CHINA-HongKong
CHINA-HongKongUSDCR	31-Jul-08 CHINA-HongKong
CHINA-HongKongUSDMM	31-Jul-08 CHINA-HongKong
CHINA-HongKongUSDMR	31-Jul-08 CHINA-HongKong
CHINA-HongKongUSDXR	31-Jul-08 CHINA-HongKong
CHINAMEURCR	31-Jul-08 CHINAM
CHINAMUSDCR	31-Jul-08 CHINAM
CHINLPEURCR	31-Jul-08 CHINLP
CHINLPEURMM	31-Jul-08 CHINLP
CHINLPEURXR	31-Jul-08 CHINLP
CHINLPHKDCR	31-Jul-08 CHINLP
CHINLPJPYCR	31-Jul-08 CHINLP
CHINLPUSDCR	31-Jul-08 CHINLP
CHINLPUSDMM	31-Jul-08 CHINLP
CHINLPUSDMR	31-Jul-08 CHINLP
CHINLPUSDXR	31-Jul-08 CHINLP
CHINLP-PowerHKAUDCR	31-Jul-08 CHINLP-PowerHK
CHINLP-PowerHKEURCR	31-Jul-08 CHINLP-PowerHK
CHINLP-PowerHKEURMM	31-Jul-08 CHINLP-PowerHK
CHINLP-PowerHKEURXR	31-Jul-08 CHINLP-PowerHK

Chiba Prefecture	JJ898C	SNRFOR	JPY
Chiba Prefecture	JJ898C	SNRFOR	JPY
Chiba Prefecture	JJ898C	SNRFOR	JPY
Chiba Bk Ltd	JJ5BD7	SNRFOR	EUR
Chiba Bk Ltd	JJ5BD7	SNRFOR	EUR
Chiba Bk Ltd	JJ5BD7	SNRFOR	JPY
Chiba Bk Ltd	JJ5BD7	SNRFOR	JPY
Chiba Bk Ltd	JJ5BD7	SNRFOR	JPY
Chiba Bk Ltd	JJ5BD7	SNRFOR	USD
China Dev Finl Hldg Corp	17EH98	SNRFOR	TWD
China Dev Finl Hldg Corp	17EH98	SNRFOR	USD
China Dev Finl Hldg Corp	17EH98	SNRFOR	USD
China Dev Finl Hldg Corp	17EH98	SNRFOR	USD
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	EUR
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	EUR
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	EUR
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	TWD
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	USD
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	USD
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	USD
Rep Chile	17EGE9	SNRFOR	AUD
Rep Chile	17EGE9	SNRFOR	CLP
Rep Chile	17EGE9	SNRFOR	EUR
Rep Chile	17EGE9	SNRFOR	EUR
Rep Chile	17EGE9	SNRFOR	EUR
Rep Chile	17EGE9	SNRFOR	GBP
Rep Chile	17EGE9	SNRFOR	HKD
Rep Chile	17EGE9	SNRFOR	JPY
Rep Chile	17EGE9	SNRFOR	JPY
Rep Chile	17EGE9	SNRFOR	USD
Rep Chile	17EGE9	SNRFOR	USD
Rep Chile	17EGE9	SNRFOR	USD
Rep Chile	17EGE9	SNRFOR	USD
Chi Mei Corp	YZ4A8R	SNRFOR	USD
Chi Mei Corp	YZ4A8R	SNRFOR	USD
Peoples Rep China	7I343A	SNRFOR	EUR
Peoples Rep China	7I343A	SNRFOR	EUR
Peoples Rep China	7I343A	SNRFOR	GBP
Peoples Rep China	7I343A	SNRFOR	HKD
Peoples Rep China	7I343A	SNRFOR	JPY
Peoples Rep China	7I343A	SNRFOR	JPY
Peoples Rep China	7I343A	SNRFOR	SGD
Peoples Rep China	7I343A	SNRFOR	USD
Peoples Rep China	7I343A	SNRFOR	USD
Peoples Rep China	7I343A	SNRFOR	USD
Peoples Rep China	7I343A	SNRFOR	USD
Arpt Auth HKAA	YY02AC	SNRFOR	HKD
Arpt Auth HKAA	YY02AC	SNRFOR	USD
Arpt Auth HKAA	YY02AC	SNRFOR	USD
Hong Kong Spl Admin Region	YB764X	SNRFOR	EUR
Hong Kong Spl Admin Region	YB764X	SNRFOR	EUR
Hong Kong Spl Admin Region	YB764X	SNRFOR	HKD
Hong Kong Spl Admin Region	YB764X	SNRFOR	JPY
Hong Kong Spl Admin Region	YB764X	SNRFOR	SGD
Hong Kong Spl Admin Region	YB764X	SNRFOR	TWD
Hong Kong Spl Admin Region	YB764X	SNRFOR	USD
Hong Kong Spl Admin Region	YB764X	SNRFOR	USD
Hong Kong Spl Admin Region	YB764X	SNRFOR	USD
Hong Kong Spl Admin Region	YB764X	SNRFOR	USD
China Merchant Hldgs Co Ltd	YZ5CHZ	SNRFOR	EUR
China Merchant Hldgs Co Ltd	YZ5CHZ	SNRFOR	USD
CLP Hldgs Ltd	19HDAW	SNRFOR	EUR
CLP Hldgs Ltd	19HDAW	SNRFOR	EUR
CLP Hldgs Ltd	19HDAW	SNRFOR	EUR
CLP Hldgs Ltd	19HDAW	SNRFOR	HKD
CLP Hldgs Ltd	19HDAW	SNRFOR	JPY
CLP Hldgs Ltd	19HDAW	SNRFOR	USD
CLP Hldgs Ltd	19HDAW	SNRFOR	USD
CLP Hldgs Ltd	19HDAW	SNRFOR	USD
CLP Hldgs Ltd	19HDAW	SNRFOR	USD
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	AUD
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	EUR
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	EUR
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	EUR

CR	Composite	0.17%	0.17%	0.17%	0.17%	0.17%	0.17%
MM	Composite	0.17%	0.17%	0.17%	0.17%	0.17%	0.17%
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.53%	0.53%	0.53%	0.59%	0.67%	0.73%
MR	Composite						
XR	Composite	0.53%	0.53%	0.53%	0.59%	0.67%	0.73%
CR	Composite	0.005313204	0.005313204	0.005313204	0.005891857	0.006711311	0.007310141
CR	Composite	1.05%	0.63%	1.19%	0.87%	1.37%	1.51%
CR	Composite	0.010509798	0.0063	0.011852956	0.0087	0.013670855	0.015053188
MR	Composite	1.05%	0.63%	1.19%	0.87%	1.37%	1.51%
XR	Composite						
CR	Composite	0.94%	0.51%	1.13%	1.23%	1.32%	1.47%
MM	Composite	0.94%	0.51%	1.09%	1.18%	1.27%	1.41%
MR	Composite						
CR	Composite	0.0094	0.005098359	0.011333333	0.012337056	0.01324944	0.014704629
CR	Composite	0.94%	0.51%	1.13%	1.23%	1.32%	1.47%
MM	Composite						
MR	Composite	0.94%	0.51%	1.08%	1.17%	1.26%	1.40%
CR	Composite	0.12%	0.20%	0.29%	0.37%	0.48%	0.59%
CR	Composite	0.001173	0.001973137	0.002926995	0.00374884	0.004932271	0.005882797
CR	Composite	0.12%	0.20%	0.29%	0.37%	0.49%	0.59%
MM	Composite						
MR	Composite	0.00111435	0.00187448	0.002780645	0.003561398	0.004685657	0.005588657
CR	Composite	0.001173	0.001973137	0.002926995	0.00374884	0.004932271	0.005882797
CR	Composite	0.12%	0.20%	0.29%	0.37%	0.49%	0.59%
CR	Composite	0.12%	0.20%	0.29%	0.37%	0.48%	0.59%
MM	Composite						
CR	Composite	0.12%	0.20%	0.29%	0.37%	0.49%	0.59%
MM	Composite						
MR	Composite	0.11%	0.19%	0.28%	0.36%	0.47%	0.56%
XR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	0.23%	0.30%	0.34%	0.40%	0.48%	0.55%
MM	Composite	0.22%	0.29%	0.32%	0.38%	0.46%	0.53%
CR	Composite	0.23%	0.30%	0.34%	0.40%	0.48%	0.55%
CR	Composite	0.23%	0.30%	0.34%	0.40%	0.48%	0.55%
CR	Composite	0.22%	0.30%	0.34%	0.40%	0.49%	0.55%
MR	Composite						
CR	Composite	0.23%	0.30%	0.34%	0.40%	0.48%	0.55%
CR	Composite	0.23%	0.30%	0.34%	0.40%	0.48%	0.55%
MM	Composite						
MR	Composite	0.22%	0.28%	0.32%	0.38%	0.46%	0.53%
XR	Composite	0.21%	0.27%	0.31%	0.36%	0.44%	0.51%
CR	Composite	0.10%	0.14%	0.18%	0.27%	0.35%	0.41%
CR	Composite	0.10%	0.14%	0.18%	0.27%	0.35%	0.41%
MR	Composite	0.10%	0.13%	0.17%	0.27%	0.33%	0.39%
CR	Composite	0.11%	0.19%	0.22%	0.28%	0.34%	0.40%
MM	Composite						
CR	Composite	0.11%	0.19%	0.22%	0.28%	0.34%	0.40%
CR	Composite						
CR	Composite	0.11%	0.19%	0.22%	0.28%	0.34%	0.40%
CR	Composite						
CR	Composite	0.11%	0.19%	0.22%	0.28%	0.34%	0.40%
MM	Composite						
MR	Composite	0.11%	0.18%	0.21%	0.27%	0.32%	0.38%
XR	Composite						
CR	Composite	1.49%	1.49%	1.49%	1.49%	1.49%	1.49%
CR	Composite	1.49%	1.49%	1.49%	1.49%	1.49%	1.49%
CR	Composite	0.001746008	0.001746008	0.0033817	0.00358106	0.004784698	0.005607088
MM	Composite	0.001746008	0.001746008	0.0033817	0.003659322	0.00459331	0.005327776
XR	Composite						
CR	Composite	0.17%	0.17%	0.34%	0.36%	0.48%	0.56%
CR	Composite						
CR	Composite	0.17%	0.17%	0.34%	0.36%	0.48%	0.56%
MM	Composite						
MR	Composite	0.17%	0.17%	0.34%	0.36%	0.45%	0.53%
XR	Composite						
CR	Composite	0.23%	0.34%	0.39%	0.36%	0.48%	0.56%
CR	Composite	0.23%	0.34%	0.39%	0.36%	0.48%	0.56%
MM	Composite						
XR	Composite						

0.17%	0.17%	0.17%	0.17%	0.17%	0.275		
0.17%	0.17%	0.17%	0.17%	0.17%	0.275		
					0.275		
					0.5		
					0.5		
0.77%	0.87%	1.02%	1.03%	1.04%	0.5		
					50.00%		
0.77%	0.87%	1.02%	1.03%	1.04%	0.5		
0.77%	0.008724337	0.0101752	0.01031095	0.01039235	0.5		
1.59%	1.70%	1.70%	1.70%	1.70%	0.4	NR	NR
1.59%	0.016983372	0.016983372	0.016983372	0.016983372	0.4	NR	NR
1.59%	1.70%	1.70%	1.70%	1.70%	0.4	NR	NR
					0.4		
1.55%	1.63%	1.79%	2.41%	2.64%	0.449999998	NR	NR
1.48%	1.57%	1.71%	2.41%	2.64%	0.449999998	NR	NR
					0.449999998		
1.55%	0.016304823	0.017861665	0.0241083	0.02641625	0.449999998	NR	NR
1.55%	1.63%	1.79%	2.41%	2.64%	0.449999998	NR	NR
					0.449999998		
1.47%	1.55%	1.70%	2.41%	2.64%	0.449999998	NR	NR
0.66%	0.72%	0.84%	0.83%	0.94%	0.284375	BB	B
0.66%	0.007247127	0.007803896	0.008279803	0.009378881	0.289285714	A	BBB
0.66%	0.72%	0.78%	0.83%	0.94%	0.289285714	A	BBB
					0.284375		
0.62%	0.00688477	0.007413701	0.007865813	0.009378881	0.284375	BBB	BB
0.66%	0.007247127	0.007803896	0.008279803	0.009378881	0.289285714	A	BBB
0.66%	0.72%	0.78%	0.83%	0.94%	0.289285714	A	BBB
0.66%	0.72%	0.84%	0.83%	0.94%	0.284375	BB	B
					0.284375		
0.66%	0.72%	0.78%	0.83%	0.94%	0.289285714	A	BBB
					28.44%		
0.62%	0.69%	0.74%	0.79%	0.94%	0.284375	BBB	BB
					28.44%		
					0.4		
					40.00%		
0.59%	0.65%	0.69%	0.67%	0.69%	25.71%	A	AA
0.56%	0.63%	0.67%	0.67%	0.67%	0.257142857	BBB	A
0.59%	0.65%	0.69%	0.67%	0.69%	25.71%	A	AA
0.59%	0.65%	0.69%	0.67%	0.69%	25.71%	A	AA
0.60%	0.66%	0.69%	0.67%	0.69%	0.257142857	BBB	BBB
					0.257142857		
0.59%	0.65%	0.69%	0.67%	0.69%	0.257142857	A	AA
0.59%	0.65%	0.69%	0.67%	0.69%	0.257142857	A	AA
					0.257142857		
0.56%	0.62%	0.66%	0.67%	0.66%	0.257142857	BBB	A
0.54%	0.60%	0.64%	0.67%	0.64%	0.257142857	BBB	A
0.46%	0.50%	0.53%	0.71%	0.86%	0.375	A	A
0.46%	0.50%	0.53%	0.71%	0.86%	0.375	A	A
0.44%	0.48%	0.53%	0.71%	0.86%	0.375	BBB	BBB
0.43%	0.50%	0.55%	0.54%	0.84%	0.400000001	NR	AA
					0.400000001		
0.43%	0.50%	0.55%	0.54%	0.84%	0.400000001	NR	AA
					0.400000001		
0.43%	0.50%	0.55%	0.54%	0.84%	0.400000001	NR	AA
					0.400000001		
0.43%	0.50%	0.55%	0.54%	0.84%	0.400000001	NR	AA
					0.400000001		
0.41%	0.47%	0.52%	0.54%	0.84%	0.400000001	NR	A
					0.400000001		
1.49%	1.49%	1.49%	1.49%	1.49%	0.45		
1.49%	1.49%	1.49%	1.49%	1.49%	0.45		
0.55%	0.0062	0.00781757	0.0090875	0.0105875	0.4		NR
0.55%	0.006004211	0.00781757	0.0090875	0.0105875	0.4		NR
					0.4		
0.55%	0.62%	0.78%	0.91%	1.06%	0.4		NR
					0.4		
0.55%	0.62%	0.78%	0.91%	1.06%	0.4		NR
					0.4		
0.55%	0.59%	0.78%	0.91%	1.06%	0.4		NR
					0.4		
0.60%	0.70%	0.70%	1.02%	1.12%	0.374999999	NR	CCC
0.60%	0.70%	0.70%	1.02%	1.12%	0.374999999	NR	BB
					0.374999999		
					0.374999999		

			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	A	BBB	A	A
BB	BBB	BBB	BB	BBB	BBB
BBB	A	A	BBB	A	A
BBB	A	A	BBB	A	A
BB	BBB	BBB	BB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	B
A	AA	AA	AA	AA	BBB
A	AA	AA	AA	AA	BBB
BBB	A	A	A	A	BB
A	AA	AA	AA	AA	BBB
A	AA	AA	AA	AA	BBB
BBB	BBB	BBB	BBB	BBB	B
A	AA	AA	AA	AA	BBB
BBB	A	A	A	A	BB
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	NR	A	A	A	A
A	NR	A	A	A	A
BBB	NR	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
			NR		
			NR		
NR	A	BB	BB	NR	BB
NR	BB	B	BB	NR	B
NR	A	BB	BB	NR	BB
NR	A	BB	BB	NR	BB
NR	BB	B	BB	NR	B
NR	BB	BB	BB	BB	NR
NR	A	A	A	A	NR

			NR	2	Government
			NR	2	Government
			NR		Government
			NR		Financials
			NR		Financials
NR	NR	NR	NR	2	Financials
			NR		Financials
NR	NR	NR	NR	2	Financials
NR	NR	NR	NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR		Financials
A	NR	NR	BB	7	Financials
BBB	NR	NR	BB	7	Financials
			NR		Financials
A	NR	NR	BB	7	Financials
A	NR	NR	BB	7	Financials
			NR		Financials
BBB	NR	NR	BB	7	Financials
B	BB	NR	A	8	Government
A	A	NR	A	8	Government
A	A	NR	A	8	Government
			NR		Government
BBB	BBB	NR	A	8	Government
A	A	NR	A	8	Government
A	A	NR	A	8	Government
B	BB	NR	A	8	Government
			NR		Government
A	A	NR	A	8	Government
			NR		Government
BBB	BBB	NR	A	8	Government
			NR		Government
			NR		Basic Materials
			NR		Basic Materials
A	NR	A	AA	15	Government
BBB	NR	BBB	AA	15	Government
A	NR	A	AA	15	Government
A	NR	A	AA	15	Government
BB	NR	BB	A	3	Government
			NR		Government
A	NR	A	AA	15	Government
A	NR	A	AA	15	Government
			NR		Government
BBB	NR	BBB	AA	15	Government
BBB	NR	BBB	AA	15	Government
NR	NR	NR	A	5	Government
NR	NR	NR	A	5	Government
NR	NR	NR	A	5	Government
A	NR	NR	A	7	Government
			NR		Government
A	NR	NR	A	7	Government
			NR		Government
A	NR	NR	A	7	Government
			NR		Government
A	NR	NR	A	7	Government
			NR		Government
BBB	NR	NR	A	7	Government
			NR		Government
			NR	2	Financials
			NR	2	Financials
NR	NR	NR	NR	5	Utilities
NR	NR	NR	NR	6	Utilities
			NR		Utilities
NR	NR	NR	NR	5	Utilities
			NR		Utilities
NR	NR	NR	NR	5	Utilities
			NR		Utilities
NR	NR	NR	NR	6	Utilities
			NR		Utilities
NR	BB	NR	BB	4	Utilities
NR	A	NR	BB	4	Utilities
			NR		Utilities
			NR		Utilities

Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA			Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA			Thin	Thin
Asia	Japan	A	AA			Thin	Thin
Asia	Taiwan Province of China	BBB	A	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	A	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	A	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	A				
Asia	Taiwan Province of China	BBB	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Taiwan Province of China	BBB	A	Thin	Thin	DocAdj	DocAdj
Asia	Taiwan Province of China	BBB	A				
Asia	Taiwan Province of China	BBB	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Taiwan Province of China	BBB	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Taiwan Province of China	BBB	A				
Asia	Taiwan Province of China	BBB	A	Thin	Thin	DocAdj	DocAdj
Lat.Amer	Chile	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Chile	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Chile	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Chile	A	AA				
Lat.Amer	Chile	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Chile	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Chile	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Chile	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Chile	A	AA				
Lat.Amer	Chile	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Chile	A	AA				
Lat.Amer	Chile	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Chile	A	AA				
Asia	Taiwan Province of China		AA				
Asia	Taiwan Province of China		AA				
Asia	China	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	China	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	China	A	AA				
Asia	China	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	AA				
Asia	China	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	China	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	AA	AA	CcyGrp	CcyGrp	CcyGrp	Thin
Asia	Hong Kong	AA	AA	CcyGrp	CcyGrp	CcyGrp	Thin
Asia	Hong Kong	AA	AA	DocAdj	DocAdj	DocAdj	Thin
Asia	Hong Kong	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	AA				
Asia	Hong Kong	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	AA				
Asia	Hong Kong	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	AA				
Asia	Hong Kong	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	AA				
Asia	Hong Kong	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	AA	AA				
Asia	Hong Kong		A				
Asia	Hong Kong		A				
Asia	Hong Kong	A	A		Thin	Thin	CcyGrp
Asia	Hong Kong	A	A		Thin	Thin	DocAdj
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A		Thin	Thin	CcyGrp
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A		Thin	Thin	CcyGrp
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A		Thin	Thin	DocAdj
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A	Thin	Entity Tier	Thin	Entity Tier
Asia	Hong Kong	A	A	Thin	CcyGrp	Thin	CcyGrp
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A				

	Thin Thin					
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin Thin Thin Thin Thin	Thin Thin Thin Thin Thin	Thin Thin Thin Thin Thin	Thin Thin Thin Thin Thin	Thin Thin	Thin Thin	Thin Thin
CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	Thin Thin	Thin Thin
CcyGrp CcyGrp	CcyGrp CcyGrp	CcyGrp CcyGrp	CcyGrp CcyGrp	CcyGrp CcyGrp	Thin Thin	Thin Thin
DocAdj Entity Tier CcyGrp CcyGrp	DocAdj Entity Tier CcyGrp CcyGrp	DocAdj Entity Tier CcyGrp CcyGrp	DocAdj Entity Tier CcyGrp CcyGrp	DocAdj Entity Tier CcyGrp CcyGrp	Thin Entity Tier CcyGrp CcyGrp	Thin Thin Thin Thin
DocAdj CcyGrp CcyGrp Entity Tier	DocAdj CcyGrp CcyGrp Entity Tier	DocAdj CcyGrp CcyGrp Entity Tier	DocAdj CcyGrp CcyGrp Entity Tier	DocAdj CcyGrp CcyGrp Entity Tier	DocAdj CcyGrp CcyGrp Entity Tier	Thin Thin Thin Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp DocAdj CcyGrp CcyGrp CcyGrp	CcyGrp DocAdj CcyGrp CcyGrp CcyGrp	CcyGrp DocAdj CcyGrp CcyGrp CcyGrp	CcyGrp DocAdj CcyGrp CcyGrp CcyGrp	CcyGrp DocAdj CcyGrp CcyGrp Entity Tier	Thin Thin Thin Thin Thin	CcyGrp DocAdj CcyGrp CcyGrp Entity Tier
CcyGrp CcyGrp	CcyGrp CcyGrp	CcyGrp CcyGrp	CcyGrp CcyGrp	CcyGrp CcyGrp	Thin Thin	CcyGrp CcyGrp
DocAdj DocAdj CcyGrp CcyGrp DocAdj CcyGrp	DocAdj DocAdj CcyGrp CcyGrp DocAdj CcyGrp	DocAdj DocAdj CcyGrp CcyGrp DocAdj CcyGrp	DocAdj DocAdj CcyGrp CcyGrp DocAdj CcyGrp	DocAdj DocAdj Thin Thin Thin CcyGrp	Thin Thin Thin Thin Thin Thin	DocAdj DocAdj Thin Thin Thin Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
	Thin Thin					
CcyGrp DocAdj	CcyGrp DocAdj	Thin Thin	CcyGrp DocAdj	Thin Thin	Thin Thin	Thin Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	Thin
Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Thin Thin	Thin Thin	Entity Tier CcyGrp	Thin Thin

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CHINLP-PowerHKGBPCR	31-Jul-08 CHINLP-PowerHK
CHINLP-PowerHKUSDCR	31-Jul-08 CHINLP-PowerHK
CHINLP-PowerHKUSDMM	31-Jul-08 CHINLP-PowerHK
CHINLP-PowerHKUSDMR	31-Jul-08 CHINLP-PowerHK
CHINLP-PowerHKUSDXR	31-Jul-08 CHINLP-PowerHK
CHITEL-CMLCHFCR	31-Jul-08 CHITEL-CML
CHITEL-CMLEURCR	31-Jul-08 CHITEL-CML
CHITEL-CMLEURMM	31-Jul-08 CHITEL-CML
CHITEL-CMLEURMR	31-Jul-08 CHITEL-CML
CHITEL-CMLHKDMM	31-Jul-08 CHITEL-CML
CHITEL-CMLHKDMR	31-Jul-08 CHITEL-CML
CHITEL-CMLJPYCR	31-Jul-08 CHITEL-CML
CHITEL-CMLJPYMR	31-Jul-08 CHITEL-CML
CHITEL-CMLUSDCR	31-Jul-08 CHITEL-CML
CHITEL-CMLUSDMM	31-Jul-08 CHITEL-CML
CHITEL-CMLUSDMR	31-Jul-08 CHITEL-CML
CHITEL-CMLUSDXR	31-Jul-08 CHITEL-CML
CHKAUDMR	31-Jul-08 CHK
CHKAUDXR	31-Jul-08 CHK
CHKEURCR	31-Jul-08 CHK
CHKEURMM	31-Jul-08 CHK
CHKEURMR	31-Jul-08 CHK
CHKEURXR	31-Jul-08 CHK
CHKHKDXR	31-Jul-08 CHK
CHKJPYXR	31-Jul-08 CHK
CHKUSDCR	31-Jul-08 CHK
CHKUSDMM	31-Jul-08 CHK
CHKUSDMR	31-Jul-08 CHK
CHKUSDXR	31-Jul-08 CHK
CHPGUSDCR	31-Jul-08 CHPG
CHPGUSDMR	31-Jul-08 CHPG
CHRBNGEURCR	31-Jul-08 CHRBNG
CHRBNGEURMM	31-Jul-08 CHRBNG
CHRBNGUSDMR	31-Jul-08 CHRBNG
CHRESEURCR	31-Jul-08 CHRES
CHRESEURMM	31-Jul-08 CHRES
CHRESUSDCR	31-Jul-08 CHRES
CHRESUSDMM	31-Jul-08 CHRES
CHRESUSDMR	31-Jul-08 CHRES
CHRESUSDXR	31-Jul-08 CHRES
CHTREURXR	31-Jul-08 CHTR
CHTRHKDXR	31-Jul-08 CHTR
CHTRILSXR	31-Jul-08 CHTR
CHTRUSDCR	31-Jul-08 CHTR
CHTRUSDMR	31-Jul-08 CHTR
CHTRUSDXR	31-Jul-08 CHTR
CHTR-C2USDXR	31-Jul-08 CHTR-C2
CHTR-HoldingsAUDMR	31-Jul-08 CHTR-Holdings
CHTR-HoldingsAUDXR	31-Jul-08 CHTR-Holdings
CHTR-HoldingsEURMM	31-Jul-08 CHTR-Holdings
CHTR-HoldingsEURMR	31-Jul-08 CHTR-Holdings
CHTR-HoldingsEURXR	31-Jul-08 CHTR-Holdings
CHTR-HoldingsHKDXR	31-Jul-08 CHTR-Holdings
CHTR-HoldingsILSXR	31-Jul-08 CHTR-Holdings
CHTR-HoldingsUSDCR	31-Jul-08 CHTR-Holdings
CHTR-HoldingsUSDMM	31-Jul-08 CHTR-Holdings
CHTR-HoldingsUSDMR	31-Jul-08 CHTR-Holdings
CHTR-HoldingsUSDXR	31-Jul-08 CHTR-Holdings
CHTR-OperatingUSDCR	31-Jul-08 CHTR-Operating
CHTR-OperatingUSDXR	31-Jul-08 CHTR-Operating
CHTR-OperatingEURXR	31-Jul-08 CHTR-Operating
CHTR-OperatingHKDXR	31-Jul-08 CHTR-Operating
CHTR-OperatingILSXR	31-Jul-08 CHTR-Operating
CHTR-OperatingUSDCR	31-Jul-08 CHTR-Operating
CHTR-OperatingUSDMR	31-Jul-08 CHTR-Operating
CHTR-OperatingUSDXR	31-Jul-08 CHTR-Operating
CHUBEPEURCR	31-Jul-08 CHUBEP
CHUBEPEURMM	31-Jul-08 CHUBEP
CHUBEPJPYCR	31-Jul-08 CHUBEP
CHUBEPJPYMR	31-Jul-08 CHUBEP
CHUBEPJPYXR	31-Jul-08 CHUBEP
CHUBEPUSDCR	31-Jul-08 CHUBEP
CHUBEPUSDMR	31-Jul-08 CHUBEP
CHUGAIJPYCR	31-Jul-08 CHUGAI

CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	GBP
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	USD
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	USD
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	USD
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	USD
China Mobile Ltd	YZ5DFB	SNRFOR	CHF
China Mobile Ltd	YZ5DFB	SNRFOR	EUR
China Mobile Ltd	YZ5DFB	SNRFOR	EUR
China Mobile Ltd	YZ5DFB	SNRFOR	EUR
China Mobile Ltd	YZ5DFB	SNRFOR	HKD
China Mobile Ltd	YZ5DFB	SNRFOR	HKD
China Mobile Ltd	YZ5DFB	SNRFOR	JPY
China Mobile Ltd	YZ5DFB	SNRFOR	JPY
China Mobile Ltd	YZ5DFB	SNRFOR	USD
China Mobile Ltd	YZ5DFB	SNRFOR	USD
China Mobile Ltd	YZ5DFB	SNRFOR	USD
China Mobile Ltd	YZ5DFB	SNRFOR	USD
Chesapeake Engy Corp	17B67D	SNRFOR	AUD
Chesapeake Engy Corp	17B67D	SNRFOR	AUD
Chesapeake Engy Corp	17B67D	SNRFOR	EUR
Chesapeake Engy Corp	17B67D	SNRFOR	EUR
Chesapeake Engy Corp	17B67D	SNRFOR	EUR
Chesapeake Engy Corp	17B67D	SNRFOR	EUR
Chesapeake Engy Corp	17B67D	SNRFOR	HKD
Chesapeake Engy Corp	17B67D	SNRFOR	JPY
Chesapeake Engy Corp	17B67D	SNRFOR	USD
Chesapeake Engy Corp	17B67D	SNRFOR	USD
Chesapeake Engy Corp	17B67D	SNRFOR	USD
Chesapeake Engy Corp	17B67D	SNRFOR	USD
China Pptys Group Ltd	GI36EJ	SNRFOR	USD
China Pptys Group Ltd	GI36EJ	SNRFOR	USD
Charbonnages de France	FG768E	SNRFOR	EUR
Charbonnages de France	FG768E	SNRFOR	EUR
Charbonnages de France	FG768E	SNRFOR	USD
China Res Enterprise Ltd	17FD4R	SNRFOR	EUR
China Res Enterprise Ltd	17FD4R	SNRFOR	EUR
China Res Enterprise Ltd	17FD4R	SNRFOR	USD
China Res Enterprise Ltd	17FD4R	SNRFOR	USD
China Res Enterprise Ltd	17FD4R	SNRFOR	USD
China Res Enterprise Ltd	17FD4R	SNRFOR	USD
Charter Comms Inc	1H728T	SNRFOR	EUR
Charter Comms Inc	1H728T	SNRFOR	HKD
Charter Comms Inc	1H728T	SNRFOR	ILS
Charter Comms Inc	1H728T	SNRFOR	USD
Charter Comms Inc	1H728T	SNRFOR	USD
Charter Comms Inc	1H728T	SNRFOR	USD
CCH II LLC	1D752S	SNRFOR	USD
Charter Comms Hldgs LLC	1H728W	SNRFOR	AUD
Charter Comms Hldgs LLC	1H728W	SNRFOR	AUD
Charter Comms Hldgs LLC	1H728W	SNRFOR	EUR
Charter Comms Hldgs LLC	1H728W	SNRFOR	EUR
Charter Comms Hldgs LLC	1H728W	SNRFOR	EUR
Charter Comms Hldgs LLC	1H728W	SNRFOR	HKD
Charter Comms Hldgs LLC	1H728W	SNRFOR	ILS
Charter Comms Hldgs LLC	1H728W	SNRFOR	USD
Charter Comms Hldgs LLC	1H728W	SNRFOR	USD
Charter Comms Hldgs LLC	1H728W	SNRFOR	USD
Charter Comms Hldgs LLC	1H728W	SNRFOR	USD
Charter Comms Oper LLC	1H728M	SECDOM	USD
Charter Comms Oper LLC	1H728M	SECDOM	USD
Charter Comms Oper LLC	1H728M	SNRFOR	EUR
Charter Comms Oper LLC	1H728M	SNRFOR	HKD
Charter Comms Oper LLC	1H728M	SNRFOR	ILS
Charter Comms Oper LLC	1H728M	SNRFOR	USD
Charter Comms Oper LLC	1H728M	SNRFOR	USD
Charter Comms Oper LLC	1H728M	SNRFOR	USD
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	EUR
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	EUR
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	JPY
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	JPY
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	JPY
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	USD
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	USD
Chugai Pharmaceutical Co Ltd	JJ6FC3	SNRFOR	JPY

CR	Composite	0.23%	0.34%	0.39%	0.36%	0.48%	0.56%
CR	Composite	0.23%	0.34%	0.39%	0.36%	0.48%	0.56%
MM	Composite						
MR	Composite	0.23%	0.32%	0.39%	0.34%	0.46%	0.53%
XR	Composite	0.23%	0.31%	0.39%	0.33%	0.44%	0.51%
CR	Composite	0.25%	0.34%	0.38%	0.41%	0.49%	0.58%
CR	Composite	0.25%	0.34%	0.38%	0.41%	0.49%	0.58%
MM	Composite						
MR	Composite	0.25%	0.32%	0.36%	0.39%	0.47%	0.55%
MM	Composite						
MR	Composite	0.25%	0.32%	0.36%	0.39%	0.47%	0.55%
CR	Composite	0.25%	0.33%	0.38%	0.41%	0.50%	0.58%
MR	Composite	0.25%	0.33%	0.38%	0.41%	0.50%	0.58%
CR	Composite	0.002507701	0.003378611	0.00375002	0.004117019	0.004896496	0.005775666
MM	Composite						
MR	Composite	0.25%	0.32%	0.36%	0.39%	0.47%	0.55%
XR	Composite						
MR	Composite	0.73%	0.88%	1.34%	1.55%	1.82%	2.13%
XR	Composite	0.007340466	0.008769052	0.013362577	0.015488307	0.018235963	0.021267543
CR	Composite	0.79%	0.95%	1.45%	1.67%	1.97%	2.30%
MM	Composite	0.76%	0.91%	1.39%	1.61%	1.89%	2.21%
MR	Composite	0.72%	0.90%	1.34%	1.54%	1.81%	2.15%
XR	Composite	0.72%	0.87%	1.33%	1.54%	1.82%	2.12%
XR	Composite	0.72%	0.87%	1.33%	1.54%	1.82%	2.12%
XR	Composite	0.73%	0.88%	1.34%	1.55%	1.82%	2.13%
CR	Composite	0.007896325	0.00946213	0.014453534	0.016749876	0.019682004	0.023004377
MM	Composite						
MR	Composite	0.72%	0.90%	1.34%	1.54%	1.81%	2.15%
XR	Composite	0.007175818	0.008678206	0.013328741	0.015419901	0.018241635	0.021159333
CR	Composite						
MR	Composite						
CR	Composite	0.03%	0.03%	0.05%	0.05%	0.08%	0.08%
MM	Composite	0.03%	0.03%	0.05%	0.05%	0.08%	0.08%
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.50%	0.50%	0.50%	0.50%	0.50%	0.50%
MM	Composite						
MR	Composite	0.50%	0.50%	0.50%	0.50%	0.50%	0.50%
XR	Composite						
XR	Composite						
XR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	0.088771621	0.12425	0.1556	0.2061	0.2061	0.22495
XR	Composite	8.88%	12.43%	15.56%	20.61%	20.61%	22.50%
XR	Composite	0.0275	0.0275	0.0565	0.0565	0.0565	0.0565
MR	Composite	13.34%	13.34%	22.26%	23.93%	25.79%	25.79%
XR	Composite	13.34%	13.34%	22.26%	23.93%	25.79%	25.79%
MM	Composite						
MR	Composite	0.133405847	0.133405847	0.222557957	0.239273564	0.267727975	0.267727975
XR	Composite	0.133405847	0.133405847	0.222557957	0.239273564	0.257864313	0.257864313
XR	Composite	13.34%	13.34%	22.26%	23.93%	25.79%	25.79%
XR	Composite	0.133405847	0.133405847	0.222557957	0.239273564	0.257864313	0.257864313
CR	Composite						
MM	Composite						
MR	Composite	13.34%	13.34%	22.26%	23.93%	26.77%	26.77%
XR	Composite	13.34%	13.34%	22.26%	23.93%	25.79%	25.79%
CR	Composite						
XR	Composite	5.05%	5.05%	5.05%	5.05%	5.93%	5.93%
XR	Composite						
XR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	5.13%	5.13%	5.38%	3.03%	3.03%	3.59%
XR	Composite	5.13%	5.13%	5.38%	3.03%	3.03%	3.59%
CR	Composite	0.06%	0.08%	0.10%	0.12%	0.15%	0.17%
MM	Composite						
CR	Composite	0.06%	0.07%	0.10%	0.12%	0.15%	0.17%
MR	Composite	0.06%	0.08%	0.10%	0.12%	0.15%	0.17%
XR	Composite	0.05%	0.06%	0.08%	0.09%	0.12%	0.13%
CR	Composite	0.06%	0.08%	0.10%	0.12%	0.15%	0.17%
MR	Composite						
CR	Composite	0.11%	0.13%	0.19%	0.19%	0.22%	0.26%

0.60%	0.70%	0.70%	1.02%	1.12%	0.374999999	NR	BB
0.60%	0.70%	0.70%	1.02%	1.12%	0.374999999	NR	BB
					0.374999999		
0.57%	0.70%	0.70%	0.97%	1.12%	0.374999999	NR	B
0.55%	0.70%	0.70%	0.93%	1.12%	0.374999999	NR	B
0.62%	0.70%	0.74%	0.77%	0.84%	0.275	NR	AA
0.62%	0.70%	0.74%	0.77%	0.84%	0.275	NR	AA
					0.328571429		
0.60%	0.67%	0.71%	0.77%	0.84%	0.328571429	NR	A
					0.328571429		
0.60%	0.67%	0.71%	0.77%	0.84%	0.328571429	NR	A
0.62%	0.70%	0.74%	0.77%	0.84%	0.328571429	NR	BBB
0.62%	0.70%	0.74%	0.77%	0.84%	0.328571429	NR	BBB
0.62%	0.007041326	0.007446518	0.007661523	0.008365	0.275	NR	AA
					0.328571429		
0.60%	0.67%	0.71%	0.77%	0.84%	0.328571429	NR	A
					0.328571429		
2.20%	2.31%	2.32%	2.42%	2.35%		BBB	BBB
2.20%	0.023061996	0.023223599	0.024170486	0.023480272	0.4	BBB	BBB
2.37%	2.49%	2.53%	2.60%	2.56%	0.4	A	A
2.28%	2.39%	2.43%	2.50%	2.46%	0.4	A	A
2.22%	2.32%	2.41%	2.47%	2.43%	0.4	A	A
2.18%	2.29%	2.31%	2.40%	2.34%	0.4	A	AA
2.18%	2.29%	2.31%	2.40%	2.34%	0.4	A	AA
2.20%	2.31%	2.32%	2.42%	2.35%	0.4	BBB	BBB
2.37%	0.024885418	0.02531872	0.026022978	0.025609613	0.4	A	A
					0.4		
2.22%	2.32%	2.41%	2.47%	2.43%	0.4	A	A
2.18%	0.022855177	0.023149964	0.02402281	0.023418909	0.4	A	AA
					0.45		
					0.45		
0.11%	0.12%	0.12%	0.12%	0.12%	0.4		NR
0.11%	0.12%	0.12%	0.12%	0.12%	0.4		NR
					0.4		
					0.35		
					0.35		
0.50%	0.50%	0.50%	0.50%	0.50%	0.35		
					0.35		
0.50%	0.50%	0.50%	0.50%	0.50%	0.35		
					0.35		
					0.125		
					0.125		
					0.125		
					0.125		
21.07%	0.19925	0.19925	0.19925	0.19925	0.125	NR	NR
21.07%	19.93%	19.93%	19.93%	19.93%	0.125	NR	NR
0.0565	0.0565	0.0565	0.0565	0.0565			NR
24.53%	23.40%	23.40%	23.40%	23.40%			NR
24.53%	23.40%	23.40%	23.40%	23.40%	0.2		NR
					0.2		
25.47%	0.242966155	0.242966155	0.242966155	0.242966155	0.2		NR
24.53%	0.23401477	0.23401477	0.23401477	0.23401477	0.2		NR
24.53%	23.40%	23.40%	23.40%	23.40%	0.2		NR
24.53%	0.23401477	0.23401477	0.23401477	0.23401477	0.2		NR
					0.2		
					0.2		
25.47%	24.30%	24.30%	24.30%	24.30%	0.2		NR
24.53%	23.40%	23.40%	23.40%	23.40%	0.2		NR
					0.675		
6.05%	6.05%	6.05%	6.05%	6.05%	0.675		
					0.625		
					0.625		
					0.625		
					0.625		
3.68%	3.98%	3.98%	3.98%	4.05%	0.625		NR
3.68%	3.83%	3.83%	3.83%	4.05%	0.625		NR
0.21%	0.21%	0.25%	0.25%	0.27%	0.384000001	BB	BB
					0.377500001		
0.22%	0.20%	0.25%	0.25%	0.27%	0.367500001	A	A
0.21%	0.21%	0.25%	0.25%	0.27%	0.377500001	BBB	BBB
0.17%	0.17%	0.25%	0.25%	0.27%	0.377500001	BBB	BBB
0.21%	0.21%	0.25%	0.25%	0.27%	0.384000001	BB	BB
					0.377500001		
0.30%	0.38%	0.38%	0.38%	0.38%	0.3	NR	CCC

NR	A	A	A	A	NR
NR	A	A	A	A	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	BBB	BBB	NR
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	BBB	A	A
BBB	A	A	BBB	A	A
A	AA	AA	A	AA	AA
A	AA	AA	A	AA	AA
A	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	BBB	A	A
A	AA	AA	A	AA	AA
A	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
	NR			NR	NR
	NR			NR	NR
	NR				
	NR				
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
	NR				
NR	NR		BB	BB	BB
NR	NR		BB	BB	BB
NR	NR		BBB	BBB	BBB
NR	NR		A	A	A
NR	NR		A	A	A
NR	NR		A	A	A
NR	NR		BBB	BBB	BBB
NR	NR		A	A	A
	NR		BB	BB	
NR		NR	NR	NR	B
NR		NR	NR	NR	B
BB	BB	BB	BB	BB	B
A	A	BBB	BBB	BB	BBB
BBB	BBB	BB	BB	BB	BB
BBB	BBB	BB	BB	BB	BB
BB	BB	BB	BB	BB	B
NR	NR	NR	CCC	NR	NR

NR	A	NR	BB	4 Utilities
NR	A	NR	BB	4 Utilities
			NR	Utilities
NR	BBB	NR	BB	4 Utilities
NR	BBB	NR	BB	4 Utilities
A	NR	NR	A	9 Telecommunications
A	NR	NR	A	9 Telecommunications
			NR	Telecommunications
BBB	NR	NR	A	10 Telecommunications
			NR	Telecommunications
BBB	NR	NR	A	10 Telecommunications
BB	NR	NR	A	10 Telecommunications
BB	NR	NR	A	10 Telecommunications
A	NR	NR	A	9 Telecommunications
			NR	Telecommunications
BBB	NR	NR	A	10 Telecommunications
			NR	Telecommunications
BB	BB	BBB	AA	10 Oil & Gas
BB	BB	BBB	AA	10 Oil & Gas
BBB	BBB	A	AA	10 Oil & Gas
BBB	BBB	A	AA	10 Oil & Gas
BBB	BBB	A	A	4 Oil & Gas
A	A	AA	AA	9 Oil & Gas
A	A	AA	AA	9 Oil & Gas
BB	BB	BBB	AA	10 Oil & Gas
BBB	BBB	A	AA	10 Oil & Gas
			NR	Oil & Gas
BBB	BBB	A	A	4 Oil & Gas
A	A	AA	AA	9 Oil & Gas
			NR	Financials
			NR	Financials
			NR	Government
			NR	Government
			NR	Government
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	Consumer Services
			BB	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
		NR	NR	2 Consumer Services
		NR	NR	2 Consumer Services
BB	NR	BB	BBB	6 Utilities
			NR	Utilities
BB	NR	BB	BBB	5 Utilities
BB	NR	BB	BBB	5 Utilities
BB	NR	BB	BBB	5 Utilities
BB	NR	BB	BBB	6 Utilities
			NR	Utilities
			NR	3 Health Care

Asia	Hong Kong	A	A	Thin	CcyGrp	Thin	CcyGrp
Asia	Hong Kong	A	A	Thin	CcyGrp	Thin	CcyGrp
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A	Thin	DocAdj	Thin	DocAdj
Asia	Hong Kong	A	A	Thin	DocAdj	Thin	DocAdj
Asia	Hong Kong	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A				
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	B	B				
OffShore	Cayman Islands	B	B				
Europe	France	AAA	AA		Thin		Thin
Europe	France	AAA	AA		Thin		Thin
Europe	France	AAA	AA				
Asia	Hong Kong		A				
Asia	Hong Kong		A				
Asia	Hong Kong		A				Thin
Asia	Hong Kong		A				
Asia	Hong Kong		A				Thin
Asia	Hong Kong		A				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	CCC	Thin	Thin	Thin	Thin
N.Amer	United States	CCC			Thin		Thin
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				Thin
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB		Thin	Thin	
N.Amer	United States	CCC	BB		Thin	Thin	
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA				
Asia	Japan	A	AA	Thin	Entity Tier	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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	Entity Tier	Entity Tier	Entity Tier			
	Entity Tier	Entity Tier	Entity Tier			
	DocAdj	DocAdj	DocAdj			
	CcyGrp	CcyGrp	CcyGrp			
	CcyGrp	CcyGrp	CcyGrp			
	CcyGrp	CcyGrp	CcyGrp			
	DocAdj	DocAdj	DocAdj			
	CcyGrp	CcyGrp	CcyGrp			
	CcyGrp	CcyGrp				

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Thin	Thin	Thin	DocAdj			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
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CHUGAIJPYMR	31-Jul-08 CHUGAI
CHUGAIJPYXR	31-Jul-08 CHUGAI
CHUGAIUSDCR	31-Jul-08 CHUGAI
CHUGASJPYCR	31-Jul-08 CHUGAS
CHUGASJPYXR	31-Jul-08 CHUGAS
CHUGEPEURCR	31-Jul-08 CHUGEP
CHUGEPJPYCR	31-Jul-08 CHUGEP
CHUGEPJPYMR	31-Jul-08 CHUGEP
CHUGEPJPYXR	31-Jul-08 CHUGEP
CHUGEPUSDCR	31-Jul-08 CHUGEP
CHVRNEURMR	31-Jul-08 CHVRN
CHVRNUSDMR	31-Jul-08 CHVRN
CHVRNUSDXR	31-Jul-08 CHVRN
CHXUSDCR	31-Jul-08 CHX
CHXUSDMR	31-Jul-08 CHX
CHXUSDXR	31-Jul-08 CHX
CIAUDCR	31-Jul-08 CI
CIAUDMR	31-Jul-08 CI
CIAUDXR	31-Jul-08 CI
CICADMR	31-Jul-08 CI
CICHFMR	31-Jul-08 CI
CIEURCR	31-Jul-08 CI
CIEURMM	31-Jul-08 CI
CIEURMR	31-Jul-08 CI
CIEURXR	31-Jul-08 CI
CIGBPMR	31-Jul-08 CI
CIGBPXR	31-Jul-08 CI
CIHKDMR	31-Jul-08 CI
CIHKDXR	31-Jul-08 CI
CIJPYMR	31-Jul-08 CI
CIJPYXR	31-Jul-08 CI
CINZDMR	31-Jul-08 CI
CISEKMR	31-Jul-08 CI
CISEKXR	31-Jul-08 CI
CIUSDCR	31-Jul-08 CI
CIUSDMM	31-Jul-08 CI
CIUSDMR	31-Jul-08 CI
CIUSDXR	31-Jul-08 CI
CIBUSDCR	31-Jul-08 CIB
CIBUSDMM	31-Jul-08 CIB
CIBUSDMR	31-Jul-08 CIB
CIBIUSDMR	31-Jul-08 CIBI
CIBIUSDXR	31-Jul-08 CIBI
CIBIUSDMR	31-Jul-08 CIBI
CIBIUSDXR	31-Jul-08 CIBI
CIBIEURMR	31-Jul-08 CIBI
CIBIUSDCR	31-Jul-08 CIBI
CIBIUSDMR	31-Jul-08 CIBI
CIBIUSDXR	31-Jul-08 CIBI
CIBNAUDMM	31-Jul-08 CIBN
CIBNCADMM	31-Jul-08 CIBN
CIBNCHFCR	31-Jul-08 CIBN
CIBNCHFMM	31-Jul-08 CIBN
CIBNEURCR	31-Jul-08 CIBN
CIBNEURMM	31-Jul-08 CIBN
CIBNEURMR	31-Jul-08 CIBN
CIBNEURXR	31-Jul-08 CIBN
CIBNGBPCR	31-Jul-08 CIBN
CIBNGBPMM	31-Jul-08 CIBN
CIBNGBPMR	31-Jul-08 CIBN
CIBNHKDMM	31-Jul-08 CIBN
CIBNJPYCR	31-Jul-08 CIBN
CIBNJPYMM	31-Jul-08 CIBN
CIBNNOKMM	31-Jul-08 CIBN
CIBNSEKMM	31-Jul-08 CIBN
CIBNSGDMM	31-Jul-08 CIBN
CIBNUSDCR	31-Jul-08 CIBN
CIBNUSDMM	31-Jul-08 CIBN
CIBNUSDMR	31-Jul-08 CIBN
CIBNUSDXR	31-Jul-08 CIBN
CIBN-CINAUDMM	31-Jul-08 CIBN-CIN
CIBN-CINCHFCR	31-Jul-08 CIBN-CIN
CIBN-CINCHFMM	31-Jul-08 CIBN-CIN
CIBN-CINEURCR	31-Jul-08 CIBN-CIN

Chugai Pharmaceutical Co Ltd	JJ6FC3	SNRFOR	JPY
Chugai Pharmaceutical Co Ltd	JJ6FC3	SNRFOR	JPY
Chugai Pharmaceutical Co Ltd	JJ6FC3	SNRFOR	USD
Chubu Gas Co Ltd	JJ6BA7	SNRFOR	JPY
Chubu Gas Co Ltd	JJ6BA7	SNRFOR	JPY
Chugoku Elec Pwr Co Inc	1I8398	SNRFOR	EUR
Chugoku Elec Pwr Co Inc	1I8398	SNRFOR	JPY
Chugoku Elec Pwr Co Inc	1I8398	SNRFOR	JPY
Chugoku Elec Pwr Co Inc	1I8398	SNRFOR	JPY
Chugoku Elec Pwr Co Inc	1I8398	SNRFOR	USD
CHEVRON CANADA Fdg Co	17CE8A	SNRFOR	EUR
CHEVRON CANADA Fdg Co	17CE8A	SNRFOR	USD
CHEVRON CANADA Fdg Co	17CE8A	SNRFOR	USD
Pilgrims Pride Corp	7J35AD	SNRFOR	USD
Pilgrims Pride Corp	7J35AD	SNRFOR	USD
Pilgrims Pride Corp	7J35AD	SNRFOR	USD
Cigna Corp	137A59	SNRFOR	AUD
Cigna Corp	137A59	SNRFOR	AUD
Cigna Corp	137A59	SNRFOR	AUD
Cigna Corp	137A59	SNRFOR	CAD
Cigna Corp	137A59	SNRFOR	CHF
Cigna Corp	137A59	SNRFOR	EUR
Cigna Corp	137A59	SNRFOR	EUR
Cigna Corp	137A59	SNRFOR	EUR
Cigna Corp	137A59	SNRFOR	EUR
Cigna Corp	137A59	SNRFOR	GBP
Cigna Corp	137A59	SNRFOR	GBP
Cigna Corp	137A59	SNRFOR	HKD
Cigna Corp	137A59	SNRFOR	HKD
Cigna Corp	137A59	SNRFOR	JPY
Cigna Corp	137A59	SNRFOR	JPY
Cigna Corp	137A59	SNRFOR	NZD
Cigna Corp	137A59	SNRFOR	SEK
Cigna Corp	137A59	SNRFOR	SEK
Cigna Corp	137A59	SNRFOR	USD
Cigna Corp	137A59	SNRFOR	USD
Cigna Corp	137A59	SNRFOR	USD
Cigna Corp	137A59	SNRFOR	USD
Bancolombia SA	PQ45BY	SUBLT2	USD
Bancolombia SA	PQ45BY	SUBLT2	USD
Bancolombia SA	PQ45BY	SUBLT2	USD
CINCINNATI BELL INC	1I89F8	SECDOM	USD
CINCINNATI BELL INC	1I89F8	SECDOM	USD
CINCINNATI BELL INC	1I89F8	SNRFOR	USD
CINCINNATI BELL INC	1I89F8	SNRFOR	USD
CINCINNATI BELL INC	1I89F8	SUBLT2	EUR
CINCINNATI BELL INC	1I89F8	SUBLT2	USD
CINCINNATI BELL INC	1I89F8	SUBLT2	USD
CINCINNATI BELL INC	1I89F8	SUBLT2	USD
Ciba Hldg Inc	HI57CO	SNRFOR	AUD
Ciba Hldg Inc	HI57CO	SNRFOR	CAD
Ciba Hldg Inc	HI57CO	SNRFOR	CHF
Ciba Hldg Inc	HI57CO	SNRFOR	CHF
Ciba Hldg Inc	HI57CO	SNRFOR	EUR
Ciba Hldg Inc	HI57CO	SNRFOR	EUR
Ciba Hldg Inc	HI57CO	SNRFOR	EUR
Ciba Hldg Inc	HI57CO	SNRFOR	EUR
Ciba Hldg Inc	HI57CO	SNRFOR	GBP
Ciba Hldg Inc	HI57CO	SNRFOR	GBP
Ciba Hldg Inc	HI57CO	SNRFOR	GBP
Ciba Hldg Inc	HI57CO	SNRFOR	HKD
Ciba Hldg Inc	HI57CO	SNRFOR	JPY
Ciba Hldg Inc	HI57CO	SNRFOR	JPY
Ciba Hldg Inc	HI57CO	SNRFOR	NOK
Ciba Hldg Inc	HI57CO	SNRFOR	SEK
Ciba Hldg Inc	HI57CO	SNRFOR	SGD
Ciba Hldg Inc	HI57CO	SNRFOR	USD
Ciba Hldg Inc	HI57CO	SNRFOR	USD
Ciba Hldg Inc	HI57CO	SNRFOR	USD
Ciba Hldg Inc	HI57CO	SNRFOR	USD
Ciba Inc.	HI57CP	SNRFOR	AUD
Ciba Inc.	HI57CP	SNRFOR	CHF
Ciba Inc.	HI57CP	SNRFOR	CHF
Ciba Inc.	HI57CP	SNRFOR	EUR

MR	Composite						
XR	Composite	0.11%	0.13%	0.19%	0.19%	0.22%	0.26%
CR	Composite	0.00112	0.001301915	0.001855	0.001946233	0.00220963	0.002582429
CR	Composite	0.13%	0.15%	0.18%	0.19%	0.23%	0.26%
XR	Composite	0.13%	0.15%	0.18%	0.19%	0.23%	0.26%
CR	Composite	0.000673333	0.00079856	0.00104924	0.00126876	0.0015095	0.00172325
CR	Composite	0.000673333	0.0008132	0.00107405	0.00130845	0.0015474	0.0017619
MR	Composite						
XR	Composite	0.000673333	0.000613025	0.000814913	0.000987588	0.00116805	0.001333925
CR	Composite	0.000673333	0.00079856	0.00104924	0.00126876	0.0015095	0.00172325
MR	Composite	0.19%	0.19%	0.22%	0.25%	0.28%	0.31%
MR	Composite	0.19%	0.19%	0.22%	0.25%	0.28%	0.31%
XR	Composite	0.19%	0.19%	0.22%	0.25%	0.28%	0.31%
CR	Composite	2.26%	2.03%	4.25%	5.19%	6.41%	7.49%
MR	Composite						
XR	Composite	2.26%	2.03%	4.25%	5.19%	6.41%	7.49%
CR	Composite	0.32%	0.34%	0.41%	0.49%	0.56%	0.61%
MR	Composite	0.32%	0.34%	0.41%	0.49%	0.56%	0.61%
XR	Composite	0.32%	0.34%	0.41%	0.49%	0.56%	0.61%
MR	Composite	0.32%	0.35%	0.41%	0.50%	0.56%	0.61%
MR	Composite	0.32%	0.35%	0.41%	0.50%	0.56%	0.61%
CR	Composite	0.34%	0.37%	0.44%	0.52%	0.59%	0.64%
MM	Composite						
MR	Composite	0.00321	0.003527775	0.004130546	0.004963064	0.005618405	0.006123764
XR	Composite	0.31%	0.34%	0.40%	0.48%	0.55%	0.59%
MR	Composite	0.32%	0.35%	0.41%	0.50%	0.56%	0.61%
XR	Composite	0.31%	0.34%	0.40%	0.48%	0.55%	0.59%
MR	Composite	0.00321	0.003527775	0.004130546	0.004963064	0.005618405	0.006123764
XR	Composite	0.003098466	0.003431667	0.003982363	0.004772371	0.005492749	0.00592291
MR	Composite	0.32%	0.34%	0.41%	0.49%	0.56%	0.61%
XR	Composite	0.32%	0.34%	0.41%	0.49%	0.56%	0.61%
MR	Composite	0.00321	0.003527775	0.004130546	0.004963064	0.005618405	0.006123764
MR	Composite	0.32%	0.35%	0.41%	0.50%	0.56%	0.61%
XR	Composite	0.31%	0.34%	0.40%	0.48%	0.55%	0.59%
CR	Composite	0.34%	0.37%	0.44%	0.52%	0.59%	0.64%
MM	Composite						
MR	Composite	0.32%	0.35%	0.41%	0.50%	0.56%	0.61%
XR	Composite	0.31%	0.34%	0.40%	0.48%	0.55%	0.59%
CR	Composite	1.79%	1.79%	1.79%	1.79%	1.79%	1.79%
MM	Composite	1.79%	1.79%	1.79%	1.79%	1.79%	1.79%
MR	Composite	0.017892833	0.017892833	0.017892833	0.017892833	0.017892833	0.017892833
MR	Composite	1.98%	1.98%	1.98%	1.98%	1.98%	1.98%
XR	Composite	1.98%	1.98%	1.98%	1.98%	1.98%	1.98%
MR	Composite	0.0129879	0.018195304	0.021109026	0.023627717	0.026767397	0.028373229
XR	Composite	1.30%	1.82%	2.03%	2.36%	2.57%	2.84%
MR	Composite						
CR	Composite						
MR	Composite	2.09%	2.07%	3.50%	4.40%	4.55%	5.08%
XR	Composite	0.0209	0.02067725	0.034999	0.042391333	0.045499	0.048958
MM	Composite	0.93%	1.12%	1.56%	1.94%	2.11%	2.29%
MM	Composite	0.92%	1.16%	1.60%	1.96%	2.14%	2.32%
CR	Composite	0.96%	1.21%	1.66%	2.04%	2.24%	2.42%
MM	Composite	0.92%	1.16%	1.60%	1.96%	2.14%	2.32%
CR	Composite	0.009623794	0.012064321	0.01658609	0.020439222	0.022397485	0.024161021
MM	Composite	0.009227115	0.011567265	0.01596394	0.019615781	0.021352906	0.02319458
MR	Composite	0.91%	1.15%	1.58%	1.94%	2.12%	2.30%
XR	Composite						
CR	Composite	0.009623794	0.012064321	0.01658609	0.020439222	0.022397485	0.024161021
MM	Composite	0.009227115	0.011567265	0.01596394	0.019615781	0.021352906	0.02319458
MR	Composite						
MM	Composite	0.009227115	0.011567265	0.01596394	0.019615781	0.021352906	0.02319458
CR	Composite	0.93%	1.18%	1.64%	2.04%	2.23%	2.32%
MM	Composite	0.93%	1.13%	1.56%	1.95%	2.13%	2.32%
MM	Composite	0.009227115	0.011567265	0.01596394	0.019615781	0.021352906	0.02319458
MM	Composite	0.92%	1.16%	1.60%	1.96%	2.14%	2.32%
MM	Composite	0.009227115	0.011567265	0.01596394	0.019615781	0.021352906	0.02319458
CR	Composite	0.009623794	0.012064321	0.01658609	0.020439222	0.022397485	0.024161021
MM	Composite	0.009227115	0.011567265	0.01596394	0.019615781	0.021352906	0.02319458
MR	Composite						
XR	Composite	0.88%	1.10%	1.52%	1.87%	2.04%	2.21%
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						

					0.3		
0.30%	0.38%	0.38%	0.38%	0.38%	0.3	NR	CCC
0.30%	0.003827342	0.003827342	0.003827342	0.003827342	0.3	NR	CCC
0.25%	0.31%	0.31%	0.31%	0.31%	0.3	NR	NR
0.25%	0.31%	0.31%	0.31%	0.31%	0.3	NR	NR
0.20%	0.002506075	0.002506075	0.0026625	0.00287	0.34	BB	B
0.21%	0.0026881	0.0026881	0.0026625	0.00287	0.35	BB	BBB
					0.34		
0.16%	0.002036908	0.002036908	0.0026625	0.00287	0.34	BB	BB
0.20%	0.002506075	0.002506075	0.0026625	0.00287	0.34	BB	B
0.34%	0.39%	7.99%	0.39%	0.39%	0.4		NR
0.34%	0.39%	0.39%	0.39%	0.39%	0.4		NR
0.34%	0.39%	0.39%	0.39%	0.39%	40.00%		NR
7.75%	7.99%	7.99%	6.82%	8.11%	40.00%	NR	NR
					0.4		
7.75%	7.99%	7.99%	6.82%	8.11%	40.00%	NR	NR
0.64%	0.68%	0.98%	0.93%	0.89%	0.4	BB	BBB
0.64%	0.68%	0.98%	0.93%	0.89%	0.4	BB	BBB
0.64%	0.68%	0.98%	0.93%	0.89%	0.4	BB	BBB
0.66%	0.70%	0.98%	0.94%	0.89%	0.4	A	A
0.66%	0.70%	0.98%	0.94%	0.89%	0.4	A	A
0.69%	0.73%	0.98%	0.99%	0.89%	0.4	BBB	A
					0.4		
0.66%	0.006977044	0.009766832	0.009435337	0.008877413	0.4	A	A
0.63%	0.67%	0.98%	0.90%	0.89%	0.4	BBB	A
0.66%	0.70%	0.98%	0.94%	0.89%	0.4	A	A
0.63%	0.67%	0.98%	0.90%	0.89%	0.4	BBB	A
0.66%	0.006977044	0.009766832	0.009435337	0.008877413	0.4	A	A
0.63%	0.006742892	0.009766832	0.00902818	0.008877413	0.4	BBB	A
0.64%	0.68%	0.98%	0.93%	0.89%	0.4	BB	BBB
0.64%	0.68%	0.98%	0.93%	0.89%		BB	BBB
0.66%	0.006977044	0.009766832	0.009435337	0.008877413	40.00%	A	A
0.66%	0.70%	0.98%	0.94%	0.89%	40.00%	A	A
0.63%	0.67%	0.98%	0.90%	0.89%	0.4	BBB	A
0.69%	0.73%	0.98%	0.99%	0.89%	0.4	BBB	A
					0.4		
0.66%	0.70%	0.98%	0.94%	0.89%	0.4	A	A
0.63%	0.67%	0.98%	0.90%	0.89%	0.4	BBB	A
1.79%	1.79%	1.79%	1.79%	1.79%	0.25		
1.79%	1.79%	1.79%	1.79%	1.79%	0.25		
0.017892833	0.017892833	0.017892833	0.017892833	0.017892833	0.25		
1.98%	1.98%	1.98%	1.98%	1.98%	0.7		
1.98%	1.98%	1.98%	1.98%	1.98%	0.7		
2.89%	0.031762329	0.027605693	0.027605693	0.028804777	0.4	NR	NR
2.89%	3.05%	2.76%	2.76%	2.88%	0.4	NR	NR
					0.4		
					0.4		
5.19%	5.29%	4.50%	5.05%	5.03%	0.4	NR	NR
5.00%	0.050978	0.045	0.0504575	0.050272	0.4	NR	NR
2.35%	2.41%	2.52%	2.41%	2.43%	0.4	BB	A
2.36%	2.41%	2.52%	2.40%	2.47%	0.4	A	AA
2.46%	2.51%	2.45%	2.50%	2.56%	0.4	BBB	A
2.36%	2.41%	2.52%	2.40%	2.47%	0.4	A	AA
2.46%	0.025065385	0.024475933	0.025023042	0.025560694	0.4	BBB	A
2.36%	0.0240725	0.025191048	0.024	0.024684007	0.4	A	AA
2.34%	2.39%	2.49%	2.38%	2.43%	0.4	BBB	A
					0.4		
2.46%	0.025065385	0.024475933	0.025023042	0.025560694	40.00%	BBB	A
2.36%	0.0240725	0.025191048	0.024	0.024684007	40.00%	A	AA
					40.00%		
2.36%	0.0240725	0.025191048	0.024	0.024684007	40.00%	A	AA
2.48%	2.54%	2.52%	2.41%	2.45%	40.00%	BB	BBB
2.37%	2.43%	2.52%	2.41%	2.45%	0.4	BB	BBB
2.36%	0.0240725	0.025191048	0.024	0.024684007	0.4	A	AA
2.36%	2.41%	2.52%	2.40%	2.47%	0.4	A	AA
2.36%	0.0240725	0.025191048	0.024	0.024684007	0.4	A	AA
2.46%	0.025065385	0.024475933	0.025023042	0.025560694	0.4	BBB	A
2.36%	0.0240725	0.025191048	0.024	0.024684007	0.4	A	AA
					0.4		
2.26%	2.30%	2.38%	2.29%	2.34%	0.4	BBB	A
					0.4		
					0.4		
					0.4		
					0.4		

NR	NR	NR	CCC	NR	NR
NR	NR	NR	CCC	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	B	BB	BB	B	B
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
B	B	BB	BB	B	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	A	A
A	A	AA	AA	A	A
BBB	BBB	A	A	BBB	A
A	A	AA	AA	A	A
A	A	A	A	A	A
A	A	AA	AA	A	A
A	A	A	A	A	A
A	A	AA	AA	A	A
A	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	A	A
A	A	AA	AA	A	A
A	A	A	A	A	A
BBB	BBB	A	A	BBB	A
A	A	AA	AA	A	A
A	A	A	A	A	A
			NR		
			NR		
			NR		
			NR		
			NR		
B	NR	B	NR	NR	B
BB	NR	BB	NR	NR	BB
NR	BB	NR	BB	BB	BB
NR	BBB	NR	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	BBB	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

			NR	Health Care
			NR	3 Health Care
			NR	3 Health Care
			NR	2 Utilities
			NR	2 Utilities
	NR	NR	BBB	6 Utilities
	NR	NR	BBB	5 Utilities
			NR	Utilities
	NR	NR	BB	5 Utilities
	NR	NR	BBB	6 Utilities
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
	NR	NR	NR	2 Consumer Goods
NR	BB	NR	A	9 Health Care
NR	BB	NR	A	9 Health Care
NR	BB	NR	A	9 Health Care
NR	A	NR	A	8 Health Care
NR	A	NR	A	8 Health Care
NR	BBB	NR	A	8 Health Care
			NR	Health Care
NR	A	NR	A	8 Health Care
NR	BBB	NR	A	5 Health Care
NR	A	NR	A	8 Health Care
NR	BBB	NR	A	5 Health Care
NR	A	NR	A	8 Health Care
NR	BBB	NR	A	5 Health Care
NR	BB	NR	A	9 Health Care
NR	BB	NR	A	9 Health Care
NR	A	NR	A	8 Health Care
NR	A	NR	A	8 Health Care
NR	BBB	NR	A	5 Health Care
NR	BBB	NR	A	8 Health Care
			NR	Health Care
NR	A	NR	A	8 Health Care
NR	BBB	NR	A	5 Health Care
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Telecommunications
			NR	2 Telecommunications
NR		NR	NR	2 Telecommunications
NR		NR	NR	2 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	NR	NR	3 Telecommunications
NR	NR	NR	NR	3 Telecommunications
BBB	BB	A	A	3 Basic Materials
A	A	A	AA	10 Basic Materials
A	BBB	BBB	A	10 Basic Materials
A	A	A	AA	10 Basic Materials
A	BBB	BBB	A	10 Basic Materials
A	A	A	AA	10 Basic Materials
A	BBB	BBB	AA	10 Basic Materials
			NR	Basic Materials
A	BBB	BBB	A	10 Basic Materials
A	A	A	AA	10 Basic Materials
			NR	Basic Materials
A	A	A	AA	10 Basic Materials
BBB	BB	BB	A	10 Basic Materials
BBB	BB	BB	A	10 Basic Materials
A	A	A	AA	10 Basic Materials
A	A	A	AA	10 Basic Materials
A	A	A	AA	10 Basic Materials
A	BBB	BBB	A	10 Basic Materials
A	A	A	AA	10 Basic Materials
			NR	Basic Materials
A	BBB	BBB	AA	10 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials

Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Entity Tier	Thin	Thin
Asia	Japan	A	AA	Thin	Entity Tier	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	AA	AA		Thin	Thin	Thin
N.Amer	Canada	AA	AA		Thin	Thin	Thin
N.Amer	Canada	AA	AA		Thin	Thin	Thin
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB					
N.Amer	United States	BBB					
N.Amer	United States	BBB					
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Thin	DocAdj	Thin
N.Amer	United States	B	BB	Thin	Thin	CcyGrp	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Thin	Thin	DocAdj
N.Amer	United States	B	BB	Thin	Thin	Thin	CcyGrp
Europe	Switzerland	BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BB	Entity Tier	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB				

Thin	Entity Tier	Thin	Thin			
Thin	Entity Tier	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Thin	Thin	Thin	Thin			
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Thin	Thin	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
	Thin					
	Thin					
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	Thin					
	Thin					
DocAdj	Thin	Thin	DocAdj	Thin		Thin
CcyGrp	Thin	Thin	CcyGrp	Thin		Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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CIBN-CINEURMM	31-Jul-08 CIBN-CIN
CIBN-CINEURMR	31-Jul-08 CIBN-CIN
CIBN-CINEURXR	31-Jul-08 CIBN-CIN
CIBN-CINGBPCR	31-Jul-08 CIBN-CIN
CIBN-CINGBPMM	31-Jul-08 CIBN-CIN
CIBN-CINJPYCR	31-Jul-08 CIBN-CIN
CIBN-CINJPYMM	31-Jul-08 CIBN-CIN
CIBN-CINNOKMM	31-Jul-08 CIBN-CIN
CIBN-CINSGDMM	31-Jul-08 CIBN-CIN
CIBN-CINUSDCR	31-Jul-08 CIBN-CIN
CIBN-CINUSDMM	31-Jul-08 CIBN-CIN
CIBN-CINUSDMR	31-Jul-08 CIBN-CIN
CIBN-CSCPEURCR	31-Jul-08 CIBN-CSCP
CIBN-CSCPEURMM	31-Jul-08 CIBN-CSCP
CIBN-CSCPEURMR	31-Jul-08 CIBN-CSCP
CIBN-CSCPEURXR	31-Jul-08 CIBN-CSCP
CIBN-CSCPUSDMR	31-Jul-08 CIBN-CSCP
CIBN-CSCPUSDXR	31-Jul-08 CIBN-CSCP
CICFPEURCR	31-Jul-08 CICFP
CICFPEURMM	31-Jul-08 CICFP
CICFPUSDCR	31-Jul-08 CICFP
CICFPUSDMM	31-Jul-08 CICFP
CIESABUSDCR	31-Jul-08 CIESAB
CIESABUSDMR	31-Jul-08 CIESAB
CIFGNAEURMM	31-Jul-08 CIFGNA
CIFGNAEURMR	31-Jul-08 CIFGNA
CIFGNAUSDMR	31-Jul-08 CIFGNA
CIFGNAUSDXR	31-Jul-08 CIFGNA
CIIHHKDCR	31-Jul-08 CIIH
CIIHUSDCR	31-Jul-08 CIIH
CIIHUSDMR	31-Jul-08 CIIH
CIMPPLAUDMM	31-Jul-08 CIMPPL
CIMPPLEURCR	31-Jul-08 CIMPPL
CIMPPLEURMM	31-Jul-08 CIMPPL
CIMPPLEURMR	31-Jul-08 CIMPPL
CIMPPLJPYMM	31-Jul-08 CIMPPL
CIMPPLUSDCR	31-Jul-08 CIMPPL
CIMPPLUSDMM	31-Jul-08 CIMPPL
CIMPPL-CiFiEURCR	31-Jul-08 CIMPPL-CiFi
CIMPPL-CiFiEURMM	31-Jul-08 CIMPPL-CiFi
CIMPPL-CiFiEURMR	31-Jul-08 CIMPPL-CiFi
CIMPPL-CiFiJPYMM	31-Jul-08 CIMPPL-CiFi
CIMPPL-CiFiUSDCR	31-Jul-08 CIMPPL-CiFi
CIMPPL-CiFiUSDMM	31-Jul-08 CIMPPL-CiFi
CIMPPL-CiFiUSDMR	31-Jul-08 CIMPPL-CiFi
CINAUDCR	31-Jul-08 CIN
CINAUDMR	31-Jul-08 CIN
CINEURCR	31-Jul-08 CIN
CINEURMM	31-Jul-08 CIN
CINEURMR	31-Jul-08 CIN
CINJPYCR	31-Jul-08 CIN
CINJPYMR	31-Jul-08 CIN
CINUSDCR	31-Jul-08 CIN
CINUSDMM	31-Jul-08 CIN
CINUSDMR	31-Jul-08 CIN
CINUSDXR	31-Jul-08 CIN
CIRINTAUDCR	31-Jul-08 CIRINT
CIRINTAUDMM	31-Jul-08 CIRINT
CIRINTCHFMM	31-Jul-08 CIRINT
CIRINTEURCR	31-Jul-08 CIRINT
CIRINTEURMM	31-Jul-08 CIRINT
CIRINTEURMR	31-Jul-08 CIRINT
CIRINTEURXR	31-Jul-08 CIRINT
CIRINTILSMM	31-Jul-08 CIRINT
CIRINTJPYCR	31-Jul-08 CIRINT
CIRINTJPYMM	31-Jul-08 CIRINT
CIRINTUSDCR	31-Jul-08 CIRINT
CIRINTUSDMM	31-Jul-08 CIRINT
CIRINTUSDMR	31-Jul-08 CIRINT
CIRINT-GrpEdtEspEURMM	31-Jul-08 CIRINT-GrpEdtEsp
CIRINT-GrpEdtEspEURMR	31-Jul-08 CIRINT-GrpEdtEsp
CIRINT-IntSAAUDMM	31-Jul-08 CIRINT-IntSA
CIRINT-IntSAEURMM	31-Jul-08 CIRINT-IntSA
CIRINT-IntSAEURXR	31-Jul-08 CIRINT-IntSA

Ciba Inc.	HI57CP	SNRFOR	EUR
Ciba Inc.	HI57CP	SNRFOR	EUR
Ciba Inc.	HI57CP	SNRFOR	EUR
Ciba Inc.	HI57CP	SNRFOR	GBP
Ciba Inc.	HI57CP	SNRFOR	GBP
Ciba Inc.	HI57CP	SNRFOR	JPY
Ciba Inc.	HI57CP	SNRFOR	JPY
Ciba Inc.	HI57CP	SNRFOR	NOK
Ciba Inc.	HI57CP	SNRFOR	SGD
Ciba Inc.	HI57CP	SNRFOR	USD
Ciba Inc.	HI57CP	SNRFOR	USD
Ciba Inc.	HI57CP	SNRFOR	USD
Ciba UK plc	GI346P	SNRFOR	EUR
Ciba UK plc	GI346P	SNRFOR	EUR
Ciba UK plc	GI346P	SNRFOR	EUR
Ciba UK plc	GI346P	SNRFOR	EUR
Ciba UK plc	GI346P	SNRFOR	USD
Ciba UK plc	GI346P	SNRFOR	USD
Cr Industriel et Coml	FH56AA	SNRFOR	EUR
Cr Industriel et Coml	FH56AA	SNRFOR	EUR
Cr Industriel et Coml	FH56AA	SNRFOR	USD
Cr Industriel et Coml	FH56AA	SNRFOR	USD
Corporacion Interamericana Entretenimiento SAB CV	PS456N	SNRFOR	USD
Corporacion Interamericana Entretenimiento SAB CV	PS456N	SNRFOR	USD
CIFG Assurn North America Inc	1D79BM	SNRFOR	EUR
CIFG Assurn North America Inc	1D79BM	SNRFOR	EUR
CIFG Assurn North America Inc	1D79BM	SNRFOR	USD
CIFG Assurn North America Inc	1D79BM	SNRFOR	USD
CHINA Ins Intl Hldgs BVI LTD	GI3569	SNRFOR	HKD
CHINA Ins Intl Hldgs BVI LTD	GI3569	SNRFOR	USD
CHINA Ins Intl Hldgs BVI LTD	GI3569	SNRFOR	USD
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	AUD
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	EUR
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	EUR
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	EUR
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	JPY
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	USD
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	USD
Cimpor Finl Operations BV	NP214A	SNRFOR	EUR
Cimpor Finl Operations BV	NP214A	SNRFOR	EUR
Cimpor Finl Operations BV	NP214A	SNRFOR	EUR
Cimpor Finl Operations BV	NP214A	SNRFOR	JPY
Cimpor Finl Operations BV	NP214A	SNRFOR	USD
Cimpor Finl Operations BV	NP214A	SNRFOR	USD
Cimpor Finl Operations BV	NP214A	SNRFOR	USD
Cinergy Corp	1I96BB	SNRFOR	AUD
Cinergy Corp	1I96BB	SNRFOR	AUD
Cinergy Corp	1I96BB	SNRFOR	EUR
Cinergy Corp	1I96BB	SNRFOR	EUR
Cinergy Corp	1I96BB	SNRFOR	EUR
Cinergy Corp	1I96BB	SNRFOR	JPY
Cinergy Corp	1I96BB	SNRFOR	JPY
Cinergy Corp	1I96BB	SNRFOR	USD
Cinergy Corp	1I96BB	SNRFOR	USD
Cinergy Corp	1I96BB	SNRFOR	USD
Cinergy Corp	1I96BB	SNRFOR	USD
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	AUD
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	AUD
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	CHF
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	EUR
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	EUR
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	EUR
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	EUR
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	ILS
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	JPY
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	JPY
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	USD
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	USD
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	USD
Gruppo Editoriale L Espresso SPA	TY7697	SNRFOR	EUR
Gruppo Editoriale L Espresso SPA	TY7697	SNRFOR	EUR
CIR Intl SA	LM7B89	SNRFOR	AUD
CIR Intl SA	LM7B89	SNRFOR	EUR
CIR Intl SA	LM7B89	SNRFOR	EUR

MM	Composite	1.35%	1.35%	1.61%	1.97%	2.21%	2.38%
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MM	Composite						
MM	Composite						
CR	Composite						
MM	Composite	1.35%	1.35%	1.61%	1.97%	2.21%	2.38%
MR	Composite						
CR	Composite						
MM	Composite	0.00835	0.0113775	0.0153905	0.019017	0.0207775	0.02275
MR	Composite						
XR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.33%	0.33%	0.47%	0.47%	0.56%	0.56%
MM	Composite	0.33%	0.33%	0.47%	0.47%	0.56%	0.56%
CR	Composite						
MM	Composite						
CR	Composite	2.74%	2.74%	2.87%	2.96%	3.46%	4.00%
MR	Composite	2.74%	2.74%	2.87%	2.81%	3.46%	4.00%
MM	Composite	69.77%	65.39%	48.54%	40.81%	36.13%	32.66%
MR	Composite	0.69775	0.65385	0.4854	0.4081	0.36125	0.3266
MR	Composite	69.77%	65.39%	48.54%	40.81%	36.13%	32.66%
XR	Composite						
CR	Composite	1.19%	1.61%	1.86%	1.12%	1.60%	1.27%
CR	Composite	1.19%	1.61%	1.86%	1.12%	1.60%	1.27%
MR	Composite						
MM	Composite	0.72%	0.94%	1.21%	1.41%	1.47%	1.66%
CR	Composite	0.72%	0.97%	1.21%	1.41%	1.53%	1.66%
MM	Composite	0.72%	0.94%	1.21%	1.41%	1.47%	1.66%
MR	Composite						
MM	Composite	0.72%	0.94%	1.21%	1.41%	1.47%	1.66%
CR	Composite	0.72%	0.97%	1.21%	1.41%	1.53%	1.66%
MM	Composite	0.72%	0.94%	1.21%	1.41%	1.47%	1.66%
CR	Composite	0.98%	0.93%	1.64%	1.81%	2.07%	2.25%
MM	Composite	0.98%	0.93%	1.57%	1.73%	1.98%	2.25%
MR	Composite						
MM	Composite	0.98%	0.93%	1.57%	1.73%	1.98%	2.25%
CR	Composite	0.00984781	0.009268	0.016383845	0.018064236	0.020655208	0.0224945
MM	Composite	0.98%	0.93%	1.57%	1.73%	1.98%	2.25%
MR	Composite						
CR	Composite	0.13%	0.18%	0.29%	0.42%	0.47%	0.50%
MR	Composite	0.00132775	0.001784333	0.0029102	0.004153875	0.00468038	0.005026857
CR	Composite	0.14%	0.19%	0.31%	0.45%	0.49%	0.53%
MM	Composite						
MR	Composite	0.13%	0.18%	0.29%	0.42%	0.47%	0.50%
CR	Composite						
MR	Composite	0.13%	0.18%	0.29%	0.42%	0.47%	0.50%
CR	Composite	0.14%	0.19%	0.31%	0.45%	0.49%	0.53%
MM	Composite						
MR	Composite	0.13%	0.18%	0.29%	0.42%	0.47%	0.50%
XR	Composite	0.13%	0.17%	0.28%	0.41%	0.45%	0.48%
CR	Composite	1.39%	1.50%	2.28%	2.93%	3.31%	3.54%
MM	Composite	1.39%	1.50%	2.28%	2.93%	3.31%	3.54%
MM	Composite	1.39%	1.50%	2.30%	2.95%	3.31%	3.53%
CR	Composite	1.39%	1.57%	2.36%	3.04%	3.45%	3.67%
MM	Composite	0.013942829	0.015028296	0.02295967	0.029500133	0.033092566	0.035345126
MR	Composite	1.39%	1.49%	2.27%	2.92%	3.27%	3.49%
XR	Composite						
MM	Composite	1.39%	1.50%	2.30%	2.95%	3.31%	3.53%
CR	Composite	1.39%	1.50%	2.28%	2.93%	3.31%	3.54%
MM	Composite	1.39%	1.50%	2.28%	2.93%	3.31%	3.54%
CR	Composite	1.39%	1.57%	2.36%	3.04%	3.45%	3.67%
MM	Composite	0.013942829	0.015028296	0.02295967	0.029500133	0.033092566	0.035345126
MR	Composite	1.39%	1.49%	2.27%	2.92%	3.27%	3.49%
MM	Composite	0.83%	0.83%	0.83%	0.83%	0.83%	0.83%
MR	Composite						
MM	Composite	0.010011779	0.009571079	0.015358607	0.018956975	0.021455776	0.022950402
MM	Composite	1.00%	0.96%	1.54%	1.90%	2.15%	2.30%
XR	Composite						

2.41%	2.44%	2.44%	2.44%	2.44%	0.4	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
2.41%	2.44%	2.44%	2.44%	2.44%	0.4	NR
					0.4	
					0.4	
2.32%	0.02355	0.02355	0.02355	0.02355	0.4 NR	NR
					0.4	
					0.4	
					0.4	
					0.4	
0.66%	0.78%	0.78%	0.78%	0.78%	0.4	NR
0.66%	0.78%	0.78%	0.78%	0.78%	0.4	NR
					0.4	
					0.4	
4.00%	4.00%	4.00%	4.00%	4.00%	0.3	NR
4.00%	4.00%	4.00%	4.00%	4.00%	0.3	NR
28.35%	24.92%	24.92%	24.92%	24.92%	0.3 NR	NR
28.35%	0.2492	0.2492	0.2492	0.2492	0.3 NR	NR
28.35%	24.92%	24.92%	24.92%	24.92%	0.3 NR	NR
					0.3	
1.37%	1.44%	1.44%	1.44%	1.44%	0.275 NR	NR
1.37%	1.44%	1.44%	1.44%	1.44%	0.275 NR	NR
					0.275	
1.76%	1.83%	1.81%	1.35%	1.42%	0.4 NR	BB
1.76%	1.83%	1.81%	1.35%	1.42%	0.4 NR	BBB
1.76%	1.83%	1.81%	1.35%	1.42%	0.4 NR	BBB
					0.4	
1.76%	1.83%	1.81%	1.35%	1.42%	0.4 NR	BB
1.76%	1.83%	1.81%	1.35%	1.42%	0.4 NR	BBB
1.76%	1.83%	1.81%	1.35%	1.42%	0.4 NR	BBB
2.34%	2.40%	1.95%	1.99%	2.12%	0.4 NR	NR
2.25%	2.40%	1.95%	1.91%	2.12%	0.4 NR	NR
					0.4	
2.25%	2.40%	1.95%	1.91%	2.12%	0.4 NR	NR
2.34%	0.023955	0.019454	0.019891319	0.021151654	0.4 NR	NR
2.25%	2.40%	1.95%	1.91%	2.12%	0.4 NR	NR
					0.4	
0.56%	0.62%	0.70%	0.67%	0.62%	0.4 BB	BB
0.56%	0.006189375	0.006993735	0.006703147	0.006203	0.4 BB	BB
0.59%	0.64%	0.70%	0.71%	0.62%	0.4 BBB	BBB
					0.4	
0.56%	0.63%	0.70%	0.67%	0.62%	0.4 A	A
					0.4	
0.56%	0.62%	0.70%	0.67%	0.62%	0.4 BB	BB
0.59%	0.64%	0.70%	0.71%	0.62%	0.4 BBB	BBB
					0.4	
0.56%	0.63%	0.70%	0.67%	0.62%	0.4 A	A
0.54%	0.59%	0.70%	0.65%	0.62%	0.4 BBB	BBB
3.73%	3.62%	3.60%	3.95%	3.30%	0.4 NR	BB
3.73%	3.62%	3.60%	3.95%	3.30%	0.4 NR	BB
3.74%	3.61%	3.60%	3.95%	3.30%	0.4 NR	A
3.87%	3.76%	3.75%	4.11%	3.44%	0.4 NR	BBB
3.74%	0.036106899	0.036001224	0.039502	0.033047876	0.4 NR	A
3.67%	3.57%	3.56%	3.91%	3.27%	0.4 NR	BBB
					0.4	
3.74%	3.61%	3.60%	3.95%	3.30%	0.4 NR	A
3.73%	3.62%	3.60%	3.95%	3.30%	0.4 NR	BB
3.73%	3.62%	3.60%	3.95%	3.30%	0.4 NR	BB
3.87%	3.76%	3.75%	4.11%	3.44%	0.4 NR	BBB
3.74%	0.036106899	0.036001224	0.039502	0.033047876	0.4 NR	A
3.67%	3.57%	3.56%	3.91%	3.27%	0.4 NR	BBB
0.83%	0.83%	0.83%	0.83%	0.83%	0.4	
					0.4	
2.45%	0.026004548	0.029360071	0.03003559	0.03088752	0.370000005 NR	NR
2.45%	2.60%	2.94%	3.00%	3.09%	0.370000005 NR	NR
					0.370000005	

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	B	NR	NR		
NR	B	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	B	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BBB	NR	NR	NR
NR	NR	B	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BBB	NR	NR	NR
BBB	B	B	NR	BBB	NR
A	BB	BB	NR	A	NR
BB	CCC	CCC	NR	BB	NR
BBB	B	B	NR	BBB	NR
A	BB	BB	NR	A	NR
B	BB	BB	BB	BB	BB
B	BB	BB	BB	BB	BB
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
B	BB	BB	BB	BB	BB
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
AA	A	AA	AA	AA	AA
A	A	A	AA	A	AA
AA	A	AA	AA	AA	AA
A	A	A	AA	A	AA
AA	A	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
A	A	A	AA	A	AA
AA	A	AA	AA	AA	AA
A	A	A	AA	A	AA
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR	NR	NR	NR	2 Basic Materials
NR	NR	NR	NR	Basic Materials
NR	NR	NR	NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
			NR	Industrials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
NR	B	NR	NR	2 Industrials
NR	BB	NR	NR	2 Industrials
			NR	Industrials
NR	CCC	NR	NR	2 Industrials
NR	B	NR	NR	2 Industrials
NR	BB	NR	NR	2 Industrials
			NR	Industrials
NR	BB	NR	BBB	7 Utilities
NR	BB	NR	BBB	7 Utilities
NR	BBB	NR	BBB	7 Utilities
			NR	Utilities
NR	A	NR	BBB	7 Utilities
			NR	Utilities
NR	BB	NR	BBB	7 Utilities
NR	BBB	NR	BBB	7 Utilities
			NR	Utilities
NR	A	NR	BBB	7 Utilities
NR	BBB	NR	BBB	7 Utilities
BB	BB	BB	AA	12 Utilities
BB	BB	BB	AA	12 Utilities
A	A	A	A	11 Utilities
BBB	BBB	BBB	AA	12 Utilities
A	A	A	A	11 Utilities
BBB	BBB	BBB	AA	12 Utilities
			NR	Utilities
A	A	A	A	11 Utilities
BB	BB	BB	AA	12 Utilities
BB	BB	BB	AA	12 Utilities
BBB	BBB	BBB	AA	12 Utilities
A	A	A	A	11 Utilities
BBB	BBB	BBB	AA	12 Utilities
			NR	2 Utilities
			NR	Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
			NR	Utilities

Europe	Switzerland	BBB	BB		Thin	Thin	Thin
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB		Thin	Thin	Thin
Europe	Switzerland	BBB	BB				
Europe	United Kingdom	A	BB				
Europe	United Kingdom	A	BB	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	BB				
Europe	United Kingdom	A	BB				
Europe	United Kingdom	A	BB				
Europe	United Kingdom	A	BB				
Europe	France	AA	AA		Thin		Thin
Europe	France	AA	AA		Thin		Thin
Europe	France	AA	AA				
Europe	France	AA	AA				
Lat.Amer	Mexico	BB	BB		Thin	Thin	DocAdj
Lat.Amer	Mexico	BB	BB		Thin	Thin	DocAdj
N.Amer	United States	A	CCC	Thin	Thin	Thin	Thin
N.Amer	United States	A	CCC	Thin	Thin	Thin	Thin
N.Amer	United States	A	CCC	Thin	Thin	Thin	Thin
N.Amer	United States	A	CCC				
Asia	Hong Kong		AA	Thin	Thin	Thin	Thin
Asia	Hong Kong		AA	Thin	Thin	Thin	Thin
Asia	Hong Kong		AA				
Europe	Portugal	BBB	BBB	Thin	Entity Tier	Thin	Thin
Europe	Portugal	BBB	BBB	Thin	DocAdj	Thin	Thin
Europe	Portugal	BBB	BBB	Thin	CcyGrp	Thin	Thin
Europe	Portugal	BBB	BBB				
Europe	Portugal	BBB	BBB	Thin	Entity Tier	Thin	Thin
Europe	Portugal	BBB	BBB	Thin	DocAdj	Thin	Thin
Europe	Portugal	BBB	BBB	Thin	CcyGrp	Thin	Thin
Europe	Netherlands		BB	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands		BB	Thin	Thin	CcyGrp	CcyGrp
Europe	Netherlands		BB				
Europe	Netherlands		BB	Thin	Thin	Entity Tier	Entity Tier
Europe	Netherlands		BB	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands		BB	Thin	Thin	CcyGrp	CcyGrp
Europe	Netherlands		BB				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB				
Europe	Italy	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BBB				
Europe	Italy	BBB	BBB				
Europe	Luxembourg		BB	Thin	Thin	Thin	Thin
Europe	Luxembourg		BB	Thin	Thin	Thin	Thin
Europe	Luxembourg		BB				

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Entity Tier	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	DocAdj	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	CcyGrp	Thin
Entity Tier	Thin	Entity Tier	Thin	Thin	Entity Tier	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CIRINT-IntSAJPYMM	31-Jul-08 CIRINT-IntSA
CIRINT-IntSAUSDMM	31-Jul-08 CIRINT-IntSA
CITAUDCR	31-Jul-08 CIT
CITAUDMR	31-Jul-08 CIT
CITAUDXR	31-Jul-08 CIT
CITCADMR	31-Jul-08 CIT
CITCHFCR	31-Jul-08 CIT
CITCHFMR	31-Jul-08 CIT
CITEURCR	31-Jul-08 CIT
CITEURMM	31-Jul-08 CIT
CITEURMR	31-Jul-08 CIT
CITEURXR	31-Jul-08 CIT
CITGBPCR	31-Jul-08 CIT
CITGBPMM	31-Jul-08 CIT
CITGBPMR	31-Jul-08 CIT
CITGBPXR	31-Jul-08 CIT
CITHKDMR	31-Jul-08 CIT
CITHKDXR	31-Jul-08 CIT
CITJPYCR	31-Jul-08 CIT
CITJPYMR	31-Jul-08 CIT
CITJPYXR	31-Jul-08 CIT
CITSEKMR	31-Jul-08 CIT
CITSEKXR	31-Jul-08 CIT
CITSGDMR	31-Jul-08 CIT
CITTWDMR	31-Jul-08 CIT
CITUSDCR	31-Jul-08 CIT
CITUSDMM	31-Jul-08 CIT
CITUSDMR	31-Jul-08 CIT
CITUSDXR	31-Jul-08 CIT
CITZARMR	31-Jul-08 CIT
CITICGEURCR	31-Jul-08 CITICG
CITICGEURMM	31-Jul-08 CITICG
CITICGJPYCR	31-Jul-08 CITICG
CITICGUSDCR	31-Jul-08 CITICG
CITICGUSDMM	31-Jul-08 CITICG
CITICGUSDMR	31-Jul-08 CITICG
CITICGUSDXR	31-Jul-08 CITICG
CITICG-ResHoldUSDCR	31-Jul-08 CITICG-ResHold
CITICG-ResHoldUSDMR	31-Jul-08 CITICG-ResHold
CITKOREURCR	31-Jul-08 CITKOR
CITKOREURMM	31-Jul-08 CITKOR
CITKORKRWCR	31-Jul-08 CITKOR
CITKORUSDCR	31-Jul-08 CITKOR
CITKORUSDMM	31-Jul-08 CITKOR
CITMOSEURCR	31-Jul-08 CITMOS
CITMOSEURMM	31-Jul-08 CITMOS
CITMOSRUBCR	31-Jul-08 CITMOS
CITMOSSEKCR	31-Jul-08 CITMOS
CITMOSUSDCR	31-Jul-08 CITMOS
CITMOSUSDMM	31-Jul-08 CITMOS
CITMOSUSDMR	31-Jul-08 CITMOS
CITNATAUDCR	31-Jul-08 CITNAT
CITNATAUDMR	31-Jul-08 CITNAT
CITNATCHFCR	31-Jul-08 CITNAT
CITNATEURCR	31-Jul-08 CITNAT
CITNATEURMM	31-Jul-08 CITNAT
CITNATEURMR	31-Jul-08 CITNAT
CITNATHKDCR	31-Jul-08 CITNAT
CITNATJPYCR	31-Jul-08 CITNAT
CITNATKRWCR	31-Jul-08 CITNAT
CITNATKRWMM	31-Jul-08 CITNAT
CITNATSGDCR	31-Jul-08 CITNAT
CITNATUSDCR	31-Jul-08 CITNAT
CITNATUSDMM	31-Jul-08 CITNAT
CITNATUSDMR	31-Jul-08 CITNAT
CITNATUSDXR	31-Jul-08 CITNAT
CITNATEURCR	31-Jul-08 CITNAT
CITNATEURMM	31-Jul-08 CITNAT
CITNATUSDCR	31-Jul-08 CITNAT
CITNATUSDMM	31-Jul-08 CITNAT
CITNATUSDMR	31-Jul-08 CITNAT
CITOHAUDCR	31-Jul-08 CITOH
CITOHEURCR	31-Jul-08 CITOH
CITOHEURMM	31-Jul-08 CITOH

CIR Intl SA	LM7B89	SNRFOR	JPY
CIR Intl SA	LM7B89	SNRFOR	USD
CIT Gp Inc	137AD9	SNRFOR	AUD
CIT Gp Inc	137AD9	SNRFOR	AUD
CIT Gp Inc	137AD9	SNRFOR	AUD
CIT Gp Inc	137AD9	SNRFOR	CAD
CIT Gp Inc	137AD9	SNRFOR	CHF
CIT Gp Inc	137AD9	SNRFOR	CHF
CIT Gp Inc	137AD9	SNRFOR	EUR
CIT Gp Inc	137AD9	SNRFOR	EUR
CIT Gp Inc	137AD9	SNRFOR	EUR
CIT Gp Inc	137AD9	SNRFOR	EUR
CIT Gp Inc	137AD9	SNRFOR	GBP
CIT Gp Inc	137AD9	SNRFOR	GBP
CIT Gp Inc	137AD9	SNRFOR	GBP
CIT Gp Inc	137AD9	SNRFOR	GBP
CIT Gp Inc	137AD9	SNRFOR	HKD
CIT Gp Inc	137AD9	SNRFOR	HKD
CIT Gp Inc	137AD9	SNRFOR	JPY
CIT Gp Inc	137AD9	SNRFOR	JPY
CIT Gp Inc	137AD9	SNRFOR	JPY
CIT Gp Inc	137AD9	SNRFOR	SEK
CIT Gp Inc	137AD9	SNRFOR	SEK
CIT Gp Inc	137AD9	SNRFOR	SGD
CIT Gp Inc	137AD9	SNRFOR	TWD
CIT Gp Inc	137AD9	SNRFOR	USD
CIT Gp Inc	137AD9	SNRFOR	USD
CIT Gp Inc	137AD9	SNRFOR	USD
CIT Gp Inc	137AD9	SNRFOR	USD
CIT Gp Inc	137AD9	SNRFOR	ZAR
Citic Group	YZ79DA	SNRFOR	EUR
Citic Group	YZ79DA	SNRFOR	EUR
Citic Group	YZ79DA	SNRFOR	JPY
Citic Group	YZ79DA	SNRFOR	USD
Citic Group	YZ79DA	SNRFOR	USD
Citic Group	YZ79DA	SNRFOR	USD
Citic Group	YZ79DA	SNRFOR	USD
CITIC Res Hldgs Ltd	GI36A3	SNRFOR	USD
CITIC Res Hldgs Ltd	GI36A3	SNRFOR	USD
Citibank Korea Inc	YZ799I	SNRFOR	EUR
Citibank Korea Inc	YZ799I	SNRFOR	EUR
Citibank Korea Inc	YZ799I	SNRFOR	KRW
Citibank Korea Inc	YZ799I	SNRFOR	USD
Citibank Korea Inc	YZ799I	SNRFOR	USD
City Moscow	67ADA9	SNRFOR	EUR
City Moscow	67ADA9	SNRFOR	EUR
City Moscow	67ADA9	SNRFOR	RUB
City Moscow	67ADA9	SNRFOR	SEK
City Moscow	67ADA9	SNRFOR	USD
City Moscow	67ADA9	SNRFOR	USD
City Moscow	67ADA9	SNRFOR	USD
Kookmin Bk	5F04DH	SNRFOR	AUD
Kookmin Bk	5F04DH	SNRFOR	AUD
Kookmin Bk	5F04DH	SNRFOR	CHF
Kookmin Bk	5F04DH	SNRFOR	EUR
Kookmin Bk	5F04DH	SNRFOR	EUR
Kookmin Bk	5F04DH	SNRFOR	EUR
Kookmin Bk	5F04DH	SNRFOR	HKD
Kookmin Bk	5F04DH	SNRFOR	JPY
Kookmin Bk	5F04DH	SNRFOR	KRW
Kookmin Bk	5F04DH	SNRFOR	KRW
Kookmin Bk	5F04DH	SNRFOR	SGD
Kookmin Bk	5F04DH	SNRFOR	USD
Kookmin Bk	5F04DH	SNRFOR	USD
Kookmin Bk	5F04DH	SNRFOR	USD
Kookmin Bk	5F04DH	SNRFOR	USD
Kookmin Bk	5F04DH	SUBLT2	EUR
Kookmin Bk	5F04DH	SUBLT2	EUR
Kookmin Bk	5F04DH	SUBLT2	USD
Kookmin Bk	5F04DH	SUBLT2	USD
Kookmin Bk	5F04DH	SUBLT2	USD
ITOCHU Corp	4ABC88	SNRFOR	AUD
ITOCHU Corp	4ABC88	SNRFOR	EUR
ITOCHU Corp	4ABC88	SNRFOR	EUR

MM	Composite	0.010011779	0.009571079	0.015358607	0.018956975	0.021455776	0.022950402
MM	Composite	0.010011779	0.009571079	0.015358607	0.018956975	0.021455776	0.022950402
CR	Composite	12.22%	12.10%	10.98%	10.03%	8.95%	8.18%
MR	Composite	0.115862924	0.114815308	0.104136729	0.095185586	0.084879625	0.077517885
XR	Composite	11.18%	11.07%	10.04%	9.18%	8.19%	7.48%
MR	Composite	11.42%	11.54%	10.35%	9.51%	8.42%	7.77%
CR	Composite	0.120266719	0.12201389	0.109511706	0.100023609	0.088995529	0.081941572
MR	Composite	0.114194269	0.115425978	0.103462277	0.095117786	0.084234834	0.077726131
CR	Composite	12.03%	12.20%	10.95%	10.00%	8.90%	8.19%
MM	Composite	11.55%	11.71%	10.51%	9.60%	8.54%	7.87%
MR	Composite	0.114194269	0.115425978	0.103462277	0.095117786	0.084234834	0.077726131
XR	Composite	0.110044048	0.111936833	0.101175433	0.0912667	0.082467333	0.074943333
CR	Composite	0.120266719	0.12201389	0.109511706	0.100023609	0.088995529	0.081941572
MM	Composite	11.55%	11.71%	10.51%	9.60%	8.54%	7.87%
MR	Composite	11.42%	11.54%	10.35%	9.51%	8.42%	7.77%
XR	Composite	11.00%	11.19%	10.12%	9.13%	8.25%	7.49%
MR	Composite	11.42%	11.54%	10.35%	9.51%	8.42%	7.77%
XR	Composite	11.00%	11.19%	10.12%	9.13%	8.25%	7.49%
CR	Composite						
MR	Composite	11.54%	11.42%	10.41%	9.44%	8.37%	7.73%
XR	Composite	0.11113347	0.110034815	0.100250709	0.090938622	0.080604811	0.077337405
MR	Composite	11.42%	11.54%	10.35%	9.51%	8.42%	7.77%
XR	Composite	0.110044048	0.111936833	0.101175433	0.0912667	0.082467333	0.074943333
MR	Composite	11.42%	11.54%	10.35%	9.51%	8.42%	7.77%
MR	Composite	11.42%	11.54%	10.35%	9.51%	8.42%	7.77%
CR	Composite	12.03%	12.20%	10.95%	10.00%	8.90%	8.19%
MM	Composite	0.11545605	0.117133334	0.105131238	0.096022665	0.085435708	0.078663909
MR	Composite	11.42%	11.54%	10.35%	9.51%	8.42%	7.77%
XR	Composite	11.00%	11.19%	10.12%	9.13%	8.25%	7.49%
MR	Composite	11.42%	11.54%	10.35%	9.51%	8.42%	7.77%
CR	Composite	1.09%	1.09%	1.11%	1.31%	1.55%	1.75%
MM	Composite						
CR	Composite						
CR	Composite	1.09%	1.09%	1.11%	1.31%	1.55%	1.75%
MM	Composite						
MR	Composite	1.09%	1.09%	1.11%	1.31%	1.55%	1.75%
XR	Composite						
CR	Composite	1.30%	1.21%	1.82%	2.61%	2.85%	3.23%
MR	Composite	0.0130495	0.012125	0.018154	0.024782413	0.027075	0.030675975
CR	Composite						
MM	Composite						
CR	Composite	0.91%	1.04%	1.23%	1.45%	0.92%	1.05%
CR	Composite	0.91%	1.04%	1.23%	1.45%	0.92%	1.05%
MM	Composite						
CR	Composite	0.99%	1.02%	1.10%	1.28%	1.45%	1.57%
MM	Composite	0.0098995	0.0102365	0.011028964	0.012307593	0.013945252	0.01506477
CR	Composite	0.99%	1.02%	1.10%	1.28%	1.45%	1.57%
CR	Composite	0.99%	1.02%	1.10%	1.28%	1.45%	1.57%
CR	Composite	0.99%	1.02%	1.10%	1.28%	1.45%	1.57%
MM	Composite	0.99%	1.02%	1.10%	1.23%	1.39%	1.51%
MR	Composite						
CR	Composite	0.006608951	0.0068096	0.01126003	0.0134053	0.015118101	0.017157045
MR	Composite	0.006608951	0.0068096	0.01126003	0.0134053	0.015118101	0.016299193
CR	Composite	0.006608951	0.0068096	0.01127663	0.013376745	0.015149911	0.016916367
CR	Composite	0.006608951	0.0068096	0.01127663	0.013376745	0.015149911	0.016916367
MM	Composite	0.006608951	0.006537216	0.010861136	0.012932815	0.014581358	0.016311961
MR	Composite	0.006608951	0.00646912	0.010747999	0.012798098	0.014429469	0.016142045
CR	Composite	0.006608951	0.0068096	0.01127663	0.013376745	0.015149911	0.016916367
CR	Composite	0.006608951	0.0068096	0.01126003	0.0134053	0.015118101	0.016918878
CR	Composite	0.66%	0.68%	1.13%	1.34%	1.51%	1.69%
MM	Composite						
CR	Composite	0.006608951	0.0068096	0.01127663	0.013376745	0.015149911	0.016916367
CR	Composite	0.66%	0.68%	1.13%	1.34%	1.51%	1.69%
MM	Composite	0.66%	0.65%	1.09%	1.29%	1.46%	1.63%
MR	Composite	0.006608951	0.00646912	0.010747999	0.012798098	0.014429469	0.016142045
XR	Composite	0.66%	0.62%	1.04%	1.23%	1.39%	1.55%
CR	Composite	0.0146	0.01143575	0.0153234	0.0167429	0.0234015	0.02145
MM	Composite						
CR	Composite	1.46%	1.14%	1.53%	1.67%	2.34%	2.15%
MM	Composite						
MR	Composite	1.46%	1.14%	1.53%	1.67%	2.34%	2.15%
CR	Composite	0.38%	0.45%	0.64%	0.73%	0.81%	0.88%
CR	Composite	0.38%	0.45%	0.60%	0.74%	0.81%	0.88%
MM	Composite	0.38%	0.43%	0.60%	0.71%	0.78%	0.85%

2.45%	0.026004548	0.029360071	0.03003559	0.03088752	0.370000005	NR	NR
2.45%	0.026004548	0.029360071	0.03003559	0.03088752	0.370000005	NR	NR
7.47%	6.98%	6.37%	6.28%	4.87%	0.4	BBB	BBB
7.08%	0.066198596	0.060385013	0.06277522	0.048725558	0.4	A	A
6.83%	6.38%	5.83%	6.28%	4.87%	0.4	BBB	BBB
7.09%	6.55%	6.39%	6.31%	4.87%	0.4	AA	AA
7.48%	0.069182824	0.067459874	0.066353888	0.048725558	0.4	A	A
7.09%	0.065516365	0.063884081	0.063057647	0.048725558	0.4	AA	AA
7.48%	6.92%	6.75%	6.64%	4.87%	0.4	A	A
7.18%	6.64%	6.48%	6.37%	4.87%	0.4	A	A
7.09%	0.065516365	0.063884081	0.063057647	0.048725558	0.4	AA	AA
6.84%	0.063302284	0.061725784	0.060401583	0.048725558	0.4	A	A
7.48%	0.069182824	0.067459874	0.066353888	0.048725558	0.4	A	A
7.18%	6.64%	6.48%	6.37%	4.87%	0.4	A	A
7.09%	6.55%	6.39%	6.31%	4.87%	0.4	AA	AA
6.84%	6.33%	6.17%	6.04%	4.87%	0.4	A	A
7.09%	6.55%	6.39%	6.31%	4.87%	0.4	AA	AA
6.84%	6.33%	6.17%	6.04%	4.87%	0.4	A	A
					0.4		
6.92%	6.40%	5.86%	6.28%	4.87%	0.4	A	A
6.67%	0.06163013	0.056482032	0.06277522	0.048725558		BBB	BBB
7.09%	6.55%	6.39%	6.31%	4.87%	0.4	AA	AA
6.84%	0.063302284	0.061725784	0.060401583	0.048725558	0.4	A	A
7.09%	6.55%	6.39%	6.31%	4.87%	0.4	AA	AA
7.09%	6.55%	6.39%	6.31%	4.87%	0.4	AA	AA
7.48%	6.92%	6.75%	6.64%	4.87%	0.4	A	A
7.18%	0.066415511	0.064761479	0.063699733	0.048725558	0.4	A	A
7.09%	6.55%	6.39%	6.31%	4.87%	0.4	AA	AA
6.84%	6.33%	6.17%	6.04%	4.87%	0.4	A	A
7.09%	6.55%	6.39%	6.31%	4.87%	0.4	AA	AA
1.75%	1.47%	1.47%	1.47%	1.47%	0.400000002	NR	
					0.400000002		
					0.400000002		
1.75%	1.47%	1.47%	1.47%	1.47%	0.400000002	NR	
					0.400000002		
1.75%	1.47%	1.47%	1.47%	1.47%	0.400000002	NR	
					0.400000002		
3.52%	3.68%	3.92%	3.91%	4.16%	0.4	NR	NR
3.35%	0.034941633	0.039164936	0.039078627	0.04156	0.4	NR	NR
					0.4		
					0.4		
1.09%	1.17%	1.19%	1.20%		0.4	NR	NR
1.09%	1.17%	1.19%	1.20%		0.4	NR	NR
					0.4		
1.67%	1.82%	2.03%	2.07%	2.12%	0.25	NR	NR
1.61%	0.01742848	0.020292509	0.019828298	0.021161389	0.25	NR	NR
1.67%	1.82%	2.03%	2.07%	2.12%	0.25	NR	NR
1.67%	1.82%	2.03%	2.07%	2.12%	25.00%	NR	NR
1.67%	1.82%	2.03%	2.07%	2.12%	0.25	NR	NR
1.61%	1.74%	2.03%	1.98%	2.12%	0.25	NR	NR
					0.25		
1.81%	0.018854364	0.019356223	0.019685988	0.020604194	0.358333335	NR	BB
1.72%	0.017911645	0.019356223	0.019685988	0.020604194	0.358333335	NR	BB
1.79%	0.018717427	0.019367974	0.018893825	0.01934625	0.350000002	NR	A
1.79%	0.018717427	0.019367974	0.018893825	0.01934625	0.350000002	NR	A
1.72%	0.017997984	0.018737677	0.018138072	0.0185724	0.358333335	NR	BBB
1.70%	0.017810505	0.018542493	0.017949134	0.018378938	0.358333335	NR	BBB
1.79%	0.018717427	0.019367974	0.018893825	0.01934625	0.350000002	NR	A
1.78%	0.018661297	0.019356223	0.019685988	0.020604194	35.83%	NR	BB
1.79%	1.87%	1.94%	1.89%	1.93%	0.350000002	NR	A
					0.358333335		
1.79%	0.018717427	0.019367974	0.018893825	0.01934625	0.350000002	NR	A
1.79%	1.87%	1.94%	1.89%	1.93%	0.350000002	NR	A
1.72%	1.80%	1.87%	1.81%	1.86%	0.358333335	NR	BBB
1.70%	0.017810505	0.018542493	0.017949134	0.018378938	0.358333335	NR	BBB
1.64%	1.72%	1.79%	1.73%	1.77%	0.358333335	NR	BBB
2.37%	0.0248057	0.02479555	0.024724		0.2	NR	NR
					0.2		
2.37%	2.48%	2.48%	2.47%		0.2	NR	NR
					0.2		
2.37%	2.48%	2.48%	2.47%		0.2	NR	NR
0.96%	1.01%	1.17%	1.22%	1.28%	0.358333333	BB	BB
0.95%	1.02%	1.17%	1.22%	1.28%	0.358333333	BB	A
0.92%	0.98%	1.17%	1.22%	1.28%	0.358333333	BB	BBB

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	A	A	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	BB	BBB	BBB	BB	BB
NR	B	BB	BB	B	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	A	BB	BB	BB	BB
NR	BBB	B	B	B	B
NR	A	BB	BB	BB	BB
NR	A	BB	BB	BB	BB
NR	A	BB	BB	BB	BB
NR	BBB	B	B	B	B
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
A	A	A	AA	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A

NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
BBB	BBB	NR	A	4 Financials
A	BBB	NR	A	4 Financials
BBB	BBB	NR	A	4 Financials
AA	AA	NR	AA	8 Financials
A	A	NR	AA	10 Financials
AA	AA	NR	AA	8 Financials
A	A	NR	AA	10 Financials
A	A	NR	AA	10 Financials
AA	AA	NR	AA	8 Financials
A	A	NR	A	3 Financials
A	A	NR	AA	10 Financials
A	A	NR	AA	10 Financials
AA	AA	NR	AA	8 Financials
A	A	NR	A	3 Financials
AA	AA	NR	AA	8 Financials
A	A	NR	A	3 Financials
			NR	Financials
A	BBB	NR	A	10 Financials
BBB	BBB	NR	A	10 Financials
AA	AA	NR	AA	8 Financials
A	A	NR	A	3 Financials
AA	AA	NR	AA	8 Financials
AA	AA	NR	AA	8 Financials
A	A	NR	AA	10 Financials
A	A	NR	AA	10 Financials
AA	AA	NR	AA	8 Financials
A	A	NR	A	3 Financials
AA	AA	NR	AA	8 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
			NR	Financials
			NR	Financials
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
			NR	Financials
NR	BB	NR	BBB	5 Government
NR	B	NR	BBB	5 Government
NR	BB	NR	BBB	5 Government
NR	BB	NR	BBB	5 Government
NR	BB	NR	BBB	5 Government
NR	B	NR	BBB	5 Government
			NR	Government
BBB	BBB	B	A	3 Financials
BBB	BBB	B	A	3 Financials
AA	A	A	AA	12 Financials
AA	A	A	AA	12 Financials
A	BBB	BBB	AA	13 Financials
A	BBB	BBB	AA	13 Financials
AA	A	A	AA	12 Financials
BBB	BBB	B	AA	13 Financials
AA	A	A	AA	12 Financials
			NR	Financials
AA	A	A	AA	12 Financials
AA	A	A	AA	12 Financials
A	BBB	BBB	AA	13 Financials
A	BBB	BBB	AA	13 Financials
A	BBB	BBB	A	13 Financials
NR	NR		NR	2 Financials
			NR	Financials
NR	NR		NR	2 Financials
			NR	Financials
NR	NR		NR	2 Financials
BB	NR	BB	A	10 Industrials
BB	NR	BB	A	7 Industrials
BB	NR	BB	A	7 Industrials

Europe	Luxembourg		BB	Thin	Thin	Thin	Thin
Europe	Luxembourg		BB	Thin	Thin	Thin	Thin
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B				
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	China	BBB	A	Thin		Thin	Thin
Asia	China	BBB	A				
Asia	China	BBB	A				
Asia	China	BBB	A	Thin		Thin	Thin
Asia	China	BBB	A				
Asia	China	BBB	A	Thin		Thin	Thin
Asia	China	BBB	A				
N.Amer	Bermuda	BB	BB	Thin	Thin	Thin	CcyGrp
N.Amer	Bermuda	BB	BB	Thin	Thin	Thin	DocAdj
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	A				
E.Eur	Russian Federation	BBB	BBB	Thin	Thin	Thin	CcyGrp
E.Eur	Russian Federation	BBB	BBB	Thin	Thin	Thin	DocAdj
E.Eur	Russian Federation	BBB	BBB	Thin	Thin	Thin	CcyGrp
E.Eur	Russian Federation	BBB	BBB	Thin	Thin	Thin	CcyGrp
E.Eur	Russian Federation	BBB	BBB	Thin	Thin	Thin	CcyGrp
E.Eur	Russian Federation	BBB	BBB	Thin	Thin	Thin	DocAdj
E.Eur	Russian Federation	BBB	BBB				
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Asia	Japan	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp	Thin

CcyGrp	Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	Thin		Thin			

Thin	Thin		Thin			
Thin	Thin		Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	Thin	

Thin	Thin	Thin	Thin	Thin	Thin	

Thin	Thin	Thin	Thin	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier

Entity Tier
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CITOHEURMR	31-Jul-08 CITOH
CITOHJPYCR	31-Jul-08 CITOH
CITOHJPYMM	31-Jul-08 CITOH
CITOHJPYMR	31-Jul-08 CITOH
CITOHJPYXR	31-Jul-08 CITOH
CITOHSGDCR	31-Jul-08 CITOH
CITOHUSDCR	31-Jul-08 CITOH
CITOHUSDMR	31-Jul-08 CITOH
CITOHUSDXR	31-Jul-08 CITOH
CITPACAUDCR	31-Jul-08 CITPAC
CITPACCHFCR	31-Jul-08 CITPAC
CITPACEURCR	31-Jul-08 CITPAC
CITPACEURMM	31-Jul-08 CITPAC
CITPACEURMR	31-Jul-08 CITPAC
CITPACGBPCR	31-Jul-08 CITPAC
CITPACJPYCR	31-Jul-08 CITPAC
CITPACJPYMR	31-Jul-08 CITPAC
CITPACSEKCR	31-Jul-08 CITPAC
CITPACUSDCR	31-Jul-08 CITPAC
CITPACUSDMM	31-Jul-08 CITPAC
CITPACUSDMR	31-Jul-08 CITPAC
CITPACUSDXR	31-Jul-08 CITPAC
CITPETEURMR	31-Jul-08 CITPET
CITPETEURXR	31-Jul-08 CITPET
CITPETUSDCR	31-Jul-08 CITPET
CITPETUSDMR	31-Jul-08 CITPET
CITPETUSDXR	31-Jul-08 CITPET
CIZHLDEURCR	31-Jul-08 CIZHLD
CIZHLDEURMM	31-Jul-08 CIZHLD
CIZHLDJPYCR	31-Jul-08 CIZHLD
CIZHLDJPYMR	31-Jul-08 CIZHLD
CIZHLDJPYXR	31-Jul-08 CIZHLD
CIZHLDUSDCR	31-Jul-08 CIZHLD
CIZHLDUSDMM	31-Jul-08 CIZHLD
CIZHLDUSDMR	31-Jul-08 CIZHLD
CJAPRRJPYCR	31-Jul-08 CJAPRR
CJAPRRJPYMR	31-Jul-08 CJAPRR
CJAPRRJPYXR	31-Jul-08 CJAPRR
CJAPRRUSDCR	31-Jul-08 CJAPRR
CJAPRRUSDMR	31-Jul-08 CJAPRR
CKHNEURMM	31-Jul-08 CKHN
CKHNEURMR	31-Jul-08 CKHN
CKHNUSDMM	31-Jul-08 CKHN
CKHNUSDMR	31-Jul-08 CKHN
CKHNUSDXR	31-Jul-08 CKHN
CLAUDMR	31-Jul-08 CL
CLEURCR	31-Jul-08 CL
CLEURMM	31-Jul-08 CL
CLEURMR	31-Jul-08 CL
CLEURXR	31-Jul-08 CL
CLHKDMR	31-Jul-08 CL
CLJPYMR	31-Jul-08 CL
CLSGDMR	31-Jul-08 CL
CLUSDCR	31-Jul-08 CL
CLUSDMM	31-Jul-08 CL
CLUSDMR	31-Jul-08 CL
CLUSDXR	31-Jul-08 CL
CLAGUSDCR	31-Jul-08 CLAG
CLAGUSDXR	31-Jul-08 CLAG
CLARAUDMM	31-Jul-08 CLAR
CLARCADMM	31-Jul-08 CLAR
CLARCHFCR	31-Jul-08 CLAR
CLARCHFMM	31-Jul-08 CLAR
CLARDKKMM	31-Jul-08 CLAR
CLAREURCR	31-Jul-08 CLAR
CLAREURMM	31-Jul-08 CLAR
CLAREURMR	31-Jul-08 CLAR
CLARGBPMM	31-Jul-08 CLAR
CLARHKDMM	31-Jul-08 CLAR
CLARJPYCR	31-Jul-08 CLAR
CLARJPYMM	31-Jul-08 CLAR
CLARNOKMM	31-Jul-08 CLAR
CLARSEKMM	31-Jul-08 CLAR
CLARSGDMM	31-Jul-08 CLAR

ITOCHU Corp	4ABC88	SNRFOR	EUR
ITOCHU Corp	4ABC88	SNRFOR	JPY
ITOCHU Corp	4ABC88	SNRFOR	JPY
ITOCHU Corp	4ABC88	SNRFOR	JPY
ITOCHU Corp	4ABC88	SNRFOR	JPY
ITOCHU Corp	4ABC88	SNRFOR	SGD
ITOCHU Corp	4ABC88	SNRFOR	USD
ITOCHU Corp	4ABC88	SNRFOR	USD
ITOCHU Corp	4ABC88	SNRFOR	USD
CITIC Pac Ltd	18A34O	SNRFOR	AUD
CITIC Pac Ltd	18A34O	SNRFOR	CHF
CITIC Pac Ltd	18A34O	SNRFOR	EUR
CITIC Pac Ltd	18A34O	SNRFOR	EUR
CITIC Pac Ltd	18A34O	SNRFOR	EUR
CITIC Pac Ltd	18A34O	SNRFOR	GBP
CITIC Pac Ltd	18A34O	SNRFOR	JPY
CITIC Pac Ltd	18A34O	SNRFOR	JPY
CITIC Pac Ltd	18A34O	SNRFOR	SEK
CITIC Pac Ltd	18A34O	SNRFOR	USD
CITIC Pac Ltd	18A34O	SNRFOR	USD
CITIC Pac Ltd	18A34O	SNRFOR	USD
CITIC Pac Ltd	18A34O	SNRFOR	USD
Citgo Pete Corp	18A32Z	SNRFOR	EUR
Citgo Pete Corp	18A32Z	SNRFOR	EUR
Citgo Pete Corp	18A32Z	SNRFOR	USD
Citgo Pete Corp	18A32Z	SNRFOR	USD
Citgo Pete Corp	18A32Z	SNRFOR	USD
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	EUR
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	EUR
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	JPY
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	JPY
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	JPY
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	USD
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	USD
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	USD
Cen Japan Rwy Co	JJ5A98	SNRFOR	JPY
Cen Japan Rwy Co	JJ5A98	SNRFOR	JPY
Cen Japan Rwy Co	JJ5A98	SNRFOR	JPY
Cen Japan Rwy Co	JJ5A98	SNRFOR	USD
Cen Japan Rwy Co	JJ5A98	SNRFOR	USD
SEACOR Hldgs Inc	UC92A9	SNRFOR	EUR
SEACOR Hldgs Inc	UC92A9	SNRFOR	EUR
SEACOR Hldgs Inc	UC92A9	SNRFOR	USD
SEACOR Hldgs Inc	UC92A9	SNRFOR	USD
SEACOR Hldgs Inc	UC92A9	SNRFOR	USD
Colgate Palmolive Co	1AD578	SNRFOR	AUD
Colgate Palmolive Co	1AD578	SNRFOR	EUR
Colgate Palmolive Co	1AD578	SNRFOR	EUR
Colgate Palmolive Co	1AD578	SNRFOR	EUR
Colgate Palmolive Co	1AD578	SNRFOR	EUR
Colgate Palmolive Co	1AD578	SNRFOR	HKD
Colgate Palmolive Co	1AD578	SNRFOR	JPY
Colgate Palmolive Co	1AD578	SNRFOR	SGD
Colgate Palmolive Co	1AD578	SNRFOR	USD
Colgate Palmolive Co	1AD578	SNRFOR	USD
Colgate Palmolive Co	1AD578	SNRFOR	USD
Colgate Palmolive Co	1AD578	SNRFOR	USD
City of Los Angeles	5J8786	SNRFOR	USD
City of Los Angeles	5J8786	SNRFOR	USD
Clariant AG	HI5CC7	SNRFOR	AUD
Clariant AG	HI5CC7	SNRFOR	CAD
Clariant AG	HI5CC7	SNRFOR	CHF
Clariant AG	HI5CC7	SNRFOR	CHF
Clariant AG	HI5CC7	SNRFOR	DKK
Clariant AG	HI5CC7	SNRFOR	EUR
Clariant AG	HI5CC7	SNRFOR	EUR
Clariant AG	HI5CC7	SNRFOR	EUR
Clariant AG	HI5CC7	SNRFOR	GBP
Clariant AG	HI5CC7	SNRFOR	HKD
Clariant AG	HI5CC7	SNRFOR	JPY
Clariant AG	HI5CC7	SNRFOR	JPY
Clariant AG	HI5CC7	SNRFOR	NOK
Clariant AG	HI5CC7	SNRFOR	SEK
Clariant AG	HI5CC7	SNRFOR	SGD

MR	Composite	0.38%	0.42%	0.60%	0.70%	0.77%	0.84%
CR	Composite	0.39%	0.45%	0.66%	0.74%	0.80%	0.88%
MM	Composite						
MR	Composite	0.38%	0.44%	0.63%	0.72%	0.76%	0.83%
XR	Composite	0.30%	0.35%	0.50%	0.62%	0.60%	0.66%
CR	Composite	0.38%	0.45%	0.60%	0.74%	0.81%	0.88%
CR	Composite	0.38%	0.45%	0.60%	0.74%	0.81%	0.88%
MR	Composite	0.38%	0.42%	0.60%	0.70%	0.77%	0.84%
XR	Composite						
CR	Composite	1.07%	1.28%	1.70%	1.74%	1.95%	2.06%
CR	Composite	1.07%	1.28%	1.70%	1.63%	1.95%	2.06%
CR	Composite	1.07%	1.28%	1.70%	1.63%	1.95%	2.06%
MM	Composite						
MR	Composite	1.02%	1.21%	1.70%	1.55%	1.85%	1.96%
CR	Composite	1.07%	1.28%	1.70%	1.63%	1.95%	2.06%
CR	Composite	1.07%	1.28%	1.70%	1.74%	1.95%	2.06%
MR	Composite						
CR	Composite	1.07%	1.28%	1.70%	1.63%	1.95%	2.06%
CR	Composite	1.07%	1.28%	1.70%	1.63%	1.95%	2.06%
MM	Composite						
MR	Composite	0.010173179	0.012114292	0.017008	0.015527407	0.01849673	0.019579658
XR	Composite						
MR	Composite						
XR	Composite	0.61%	0.61%	0.61%	0.72%	0.77%	0.85%
CR	Composite	0.61%	0.61%	0.61%	0.72%	0.77%	0.85%
MR	Composite	0.006081262	0.006081262	0.006081262	0.007171844	0.007722314	0.008481485
XR	Composite	0.61%	0.61%	0.61%	0.72%	0.77%	0.85%
CR	Composite						
MM	Composite						
CR	Composite	0.001486667	0.002035315	0.002306864	0.00254598	0.00304042	0.0034
MR	Composite						
XR	Composite	0.11%	0.20%	0.17%	0.19%	0.23%	0.26%
CR	Composite	0.15%	0.20%	0.23%	0.25%	0.30%	0.34%
MM	Composite						
MR	Composite						
CR	Composite	0.11%	0.14%	0.17%	0.19%	0.23%	0.26%
MR	Composite	0.10%	0.13%	0.16%	0.18%	0.22%	0.24%
XR	Composite	0.08%	0.10%	0.13%	0.15%	0.17%	0.19%
CR	Composite	0.11%	0.14%	0.17%	0.19%	0.23%	0.26%
MR	Composite						
MM	Composite						
MR	Composite	0.00595	0.00595	0.00595	0.00595	0.00835	0.00835
MM	Composite						
MR	Composite	0.60%	0.60%	0.60%	0.60%	0.84%	0.84%
XR	Composite	0.60%	0.60%	0.60%	0.60%	0.84%	0.84%
MR	Composite	0.15%	0.20%	0.25%	0.29%	0.35%	0.40%
CR	Composite	0.15%	0.21%	0.26%	0.31%	0.38%	0.42%
MM	Composite						
MR	Composite	0.15%	0.20%	0.25%	0.29%	0.36%	0.40%
XR	Composite						
MR	Composite	0.15%	0.20%	0.25%	0.29%	0.36%	0.40%
MR	Composite	0.15%	0.20%	0.25%	0.29%	0.35%	0.40%
MR	Composite	0.15%	0.20%	0.25%	0.29%	0.36%	0.40%
CR	Composite	0.15%	0.21%	0.26%	0.31%	0.38%	0.42%
MM	Composite						
MR	Composite	0.15%	0.20%	0.25%	0.29%	0.36%	0.40%
XR	Composite	0.14%	0.19%	0.24%	0.28%	0.34%	0.39%
CR	Composite	0.53%	0.53%	0.53%	0.53%	0.53%	0.53%
XR	Composite	0.0053	0.0053	0.0053	0.0053	0.0053	0.0053
MM	Composite	0.91%	1.12%	1.52%	1.88%	2.02%	2.20%
MM	Composite	0.90%	1.12%	1.53%	1.88%	2.05%	2.22%
CR	Composite	0.009407056	0.011647303	0.015991878	0.019608515	0.021269317	0.023144816
MM	Composite	0.90%	1.12%	1.53%	1.88%	2.05%	2.22%
MM	Composite	0.90%	1.12%	1.53%	1.88%	2.05%	2.22%
CR	Composite	0.94%	1.16%	1.60%	1.96%	2.13%	2.31%
MM	Composite	0.90%	1.12%	1.53%	1.88%	2.05%	2.22%
MR	Composite	0.89%	1.12%	1.51%	1.86%	2.02%	2.20%
MM	Composite	0.90%	1.12%	1.53%	1.88%	2.05%	2.22%
MM	Composite	0.90%	1.12%	1.53%	1.88%	2.05%	2.22%
CR	Composite	0.94%	1.19%	1.59%	1.95%	2.17%	2.32%
MM	Composite	0.00895433	0.011345505	0.015202335	0.018740791	0.020807588	0.022319491
MM	Composite	0.90%	1.12%	1.53%	1.88%	2.05%	2.22%
MM	Composite	0.009012909	0.011181411	0.015299202	0.018820295	0.020481583	0.022219024
MM	Composite	0.009012909	0.011181411	0.015299202	0.018820295	0.020481583	0.022219024

0.91%	0.97%	1.17%	1.22%	1.28%	0.358333333 BB	BBB
0.95%	1.02%	1.16%	1.22%	1.27%	0.358333333 A	A
					0.358333333	
0.91%	1.02%	1.11%	1.22%	1.20%	0.358333333 BBB	BBB
0.72%	0.80%	0.87%	1.22%	0.95%	35.83% BBB	BBB
0.95%	1.02%	1.17%	1.22%	1.28%	35.83% BB	A
0.95%	1.02%	1.17%	1.22%	1.28%	0.358333333 BB	A
0.91%	0.97%	1.17%	1.22%	1.28%	35.83% BB	BBB
					35.83%	
2.22%	2.56%	2.57%	2.34%	2.56%	0.4 BB	B
2.22%	2.56%	2.57%	2.34%	2.56%	0.4 A	BBB
2.22%	2.56%	2.57%	2.34%	2.56%	0.4 A	BBB
					0.4	
2.10%	2.43%	2.57%	2.34%	2.56%	0.4 BBB	BB
2.22%	2.56%	2.57%	2.34%	2.56%	0.4 A	BBB
2.22%	2.56%	2.57%	2.34%	2.56%	0.4 BB	B
					0.4	
2.22%	2.56%	2.57%	2.34%	2.56%	0.4 A	BBB
2.22%	2.56%	2.57%	2.34%	2.56%	0.4 A	BBB
					0.4	
2.10%	0.024348932	0.025701174	0.0233968	0.025619175	0.4 BBB	BB
					0.4	
					0.35	
1.03%	1.21%	1.21%	1.21%	1.21%	0.35	
1.03%	1.21%	1.21%	1.21%	1.21%	0.35	
1.03%	0.012104685	0.012104685	0.012104685	0.012104685	0.35	
1.03%	1.21%	1.21%	1.21%	1.21%	0.35	
					0.35	
					0.35	
0.43%	0.004948147	0.00697	0.0074375	0.00816	0.35 A	BB
					0.35	
0.32%	0.37%	0.70%	0.74%	0.82%	0.35 BBB	BB
0.43%	0.50%	0.70%	0.74%	0.82%	0.35 BB	BB
					0.35	
					0.35	
0.30%	0.38%	0.44%	0.52%	0.49%	0.4 A	A
0.28%	0.36%	0.44%	0.52%	0.49%	0.387499999 BBB	BBB
0.22%	0.28%	0.44%	0.52%	0.49%	0.387499999 BBB	BBB
0.30%	0.38%	0.44%	0.52%	0.49%	0.387499999 BB	BB
					0.387499999	
					0.4	
0.95%	0.01075	0.01075	0.01075	0.01075	0.4	
					0.4	
0.95%	1.08%	1.08%	1.08%	1.08%	0.4	
0.95%	1.08%	1.08%	1.08%	1.08%	0.4	
0.44%	0.49%	0.50%	0.49%	0.57%	0.4 BB	B
0.47%	0.52%	0.53%	0.52%	0.57%	0.4 BBB	BB
					0.4	
0.45%	0.49%	0.50%	0.49%	0.57%	0.4 A	BBB
					0.4	
0.45%	0.49%	0.50%	0.49%	0.57%	0.4 A	BBB
0.44%	0.49%	0.50%	0.49%	0.57%	0.4 BB	B
0.45%	0.49%	0.50%	0.49%	0.57%	0.4 A	BBB
0.47%	0.52%	0.53%	0.52%	0.57%	0.4 BBB	BB
					0.4	
0.45%	0.49%	0.50%	0.49%	0.57%	0.4 A	BBB
0.43%	0.47%	0.48%	0.47%	0.57%	0.4 BBB	BB
0.53%	0.53%	0.53%	0.53%	0.53%	0.8	
0.0053	0.0053	0.0053	0.0053	0.0053	0.8	
2.24%	2.28%	2.43%	2.31%	2.40%	0.4 BBB	A
2.27%	2.32%	2.45%	2.28%	2.41%	0.4 AA	AA
2.36%	0.024200115	0.025511156	0.023791667	0.025147282	0.4 A	A
2.27%	2.32%	2.45%	2.28%	2.41%	0.4 AA	AA
2.27%	2.32%	2.45%	2.28%	2.41%	0.4 AA	AA
2.36%	2.42%	2.55%	2.38%	2.51%	0.4 A	A
2.27%	2.32%	2.45%	2.28%	2.41%	0.4 AA	AA
2.24%	2.29%	2.42%	2.26%	2.39%	0.4 A	AA
2.27%	2.32%	2.45%	2.28%	2.41%	0.4 AA	AA
2.27%	2.32%	2.45%	2.28%	2.41%	0.4 AA	AA
2.37%	2.46%	2.43%	2.31%	2.40%	0.4 BBB	BBB
2.28%	0.023509681	0.024330805	0.023137405	0.023976158	0.4 A	A
2.27%	2.32%	2.45%	2.28%	2.41%	0.4 AA	AA
2.27%	0.023185972	0.02449071	0.02284	0.024141391	0.4 AA	AA
2.27%	0.023185972	0.02449071	0.02284	0.024141391	0.4 AA	AA

BBB	A	A	A	A	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
NR	BB	B	B	CCC	B
NR	A	BBB	BBB	BB	BBB
NR	A	BBB	BBB	BB	BBB
NR	BBB	BB	BB	B	BB
NR	A	BBB	BBB	BB	BBB
NR	BB	B	B	CCC	B
NR	A	BBB	BBB	BB	BBB
NR	A	BBB	BBB	BB	BBB
NR	BBB	BB	BB	B	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	BB
A	A	BBB	AA	AA	A
BBB	BBB	BB	A	A	BBB
BBB	BBB	BB	A	A	BBB
BB	BB	B	BBB	BBB	BB
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
B	BB	BB	BB	BB	BB
BB	BBB	A	BBB	A	A
BBB	A	AA	BBB	AA	AA
BBB	A	AA	BBB	AA	AA
B	BB	BB	BB	BB	BB
BBB	A	AA	BBB	AA	AA
BB	BBB	A	BBB	A	A
BBB	A	AA	BBB	AA	AA
BB	BBB	A	BBB	A	A
			NR		
			NR		
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	A
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	A
AA	AA	AAA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA

BB	NR	BB	A	7 Industrials
A	NR	A	A	10 Industrials
			NR	Industrials
BBB	NR	BBB	A	10 Industrials
BBB	NR	BBB	A	10 Industrials
BB	NR	BB	A	7 Industrials
BB	NR	BB	A	7 Industrials
BB	NR	BB	A	7 Industrials
			NR	Industrials
NR	NR	NR	BBB	6 Industrials
NR	NR	NR	BBB	6 Industrials
NR	NR	NR	BBB	6 Industrials
			NR	Industrials
NR	NR	NR	B	6 Industrials
NR	NR	NR	BBB	6 Industrials
NR	NR	NR	BBB	6 Industrials
			NR	Industrials
NR	NR	NR	BBB	6 Industrials
NR	NR	NR	BBB	6 Industrials
			NR	Industrials
NR	NR	NR	B	6 Industrials
			NR	Industrials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	6 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
NR	NR	NR	A	6 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	A	7 Consumer Services
			NR	Consumer Services
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
B	B	NR	BBB	11 Consumer Goods
BB	BB	NR	BBB	11 Consumer Goods
			NR	Consumer Goods
BBB	BBB	NR	BBB	10 Consumer Goods
			NR	Consumer Goods
BBB	BBB	NR	BBB	10 Consumer Goods
B	B	NR	BBB	11 Consumer Goods
BBB	BBB	NR	BBB	10 Consumer Goods
BB	BB	NR	BBB	11 Consumer Goods
			NR	Consumer Goods
BBB	BBB	NR	BBB	10 Consumer Goods
BB	BB	NR	BBB	11 Consumer Goods
			NR	2
			NR	2
BBB	BBB	BBB	A	3 Basic Materials
AA	A	A	AA	15 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
AA	A	A	AA	15 Basic Materials
AA	A	A	AA	15 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
AA	A	A	AA	15 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
AA	A	A	AA	15 Basic Materials
AA	A	A	AA	15 Basic Materials
BBB	BBB	BBB	A	4 Basic Materials
BBB	BBB	BBB	A	4 Basic Materials
AA	A	A	AA	15 Basic Materials
AA	A	A	AA	15 Basic Materials
AA	A	A	AA	15 Basic Materials

Asia	Japan	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Asia	Japan	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	BBB				
Asia	Hong Kong	BBB	BB	Entity Tier	Entity Tier	Thin	Entity Tier
Asia	Hong Kong	BBB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Asia	Hong Kong	BBB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Asia	Hong Kong	BBB	BB				
Asia	Hong Kong	BBB	BB	DocAdj	DocAdj	Thin	DocAdj
Asia	Hong Kong	BBB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Asia	Hong Kong	BBB	BB	Entity Tier	Entity Tier	Thin	Entity Tier
Asia	Hong Kong	BBB	BB				
Asia	Hong Kong	BBB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Asia	Hong Kong	BBB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Asia	Hong Kong	BBB	BB				
Asia	Hong Kong	BBB	BB	DocAdj	DocAdj	Thin	DocAdj
Asia	Hong Kong	BBB	BB				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A			Thin	Thin
N.Amer	United States	BB	A			Thin	Thin
N.Amer	United States	BB	A			Thin	Thin
N.Amer	United States	BB	A			Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	Entity Tier	DocAdj	DocAdj
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				Thin
N.Amer	United States	BB	BBB				Thin
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States						
N.Amer	United States						
Europe	Switzerland	BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
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CLARUSDCR	31-Jul-08 CLAR
CLARUSDMM	31-Jul-08 CLAR
CLARUSDMR	31-Jul-08 CLAR
CLGENEEURCR	31-Jul-08 CLGENE
CLGENEEURMR	31-Jul-08 CLGENE
CLGENEEURXR	31-Jul-08 CLGENE
CLGENEUSDCR	31-Jul-08 CLGENE
CLGENEUSDMR	31-Jul-08 CLGENE
CLGENEUSDXR	31-Jul-08 CLGENE
CLIEURCR	31-Jul-08 CLI
CLIEURMR	31-Jul-08 CLI
CLIUSDCR	31-Jul-08 CLI
CLIUSDMR	31-Jul-08 CLI
CLIUSDXR	31-Jul-08 CLI
CLI-LPEURMM	31-Jul-08 CLI-LP
CLI-LPEURMR	31-Jul-08 CLI-LP
CLI-LPJPYMR	31-Jul-08 CLI-LP
CLI-LPUSDCR	31-Jul-08 CLI-LP
CLI-LPUSDMM	31-Jul-08 CLI-LP
CLI-LPUSDMR	31-Jul-08 CLI-LP
CLI-LPUSDXR	31-Jul-08 CLI-LP
CLMDEURCR	31-Jul-08 CLMD
CLMDEURMM	31-Jul-08 CLMD
CLMDGBPCR	31-Jul-08 CLMD
CLMDGBPMM	31-Jul-08 CLMD
CLNHLDEURCR	31-Jul-08 CLNHLD
CLNHLDEURMM	31-Jul-08 CLNHLD
CLNHLDUSDMM	31-Jul-08 CLNHLD
CLNHLDUSDXR	31-Jul-08 CLNHLD
CLNHLDEURMM	31-Jul-08 CLNHLD
CLNHLDEURXR	31-Jul-08 CLNHLD
CLNHLDUSDMM	31-Jul-08 CLNHLD
CLP-RealtyLPEURMM	31-Jul-08 CLP-RealtyLP
CLP-RealtyLPEURMR	31-Jul-08 CLP-RealtyLP
CLP-RealtyLPUSDCR	31-Jul-08 CLP-RealtyLP
CLP-RealtyLPUSDMM	31-Jul-08 CLP-RealtyLP
CLP-RealtyLPUSDMR	31-Jul-08 CLP-RealtyLP
CLP-RealtyLPUSDXR	31-Jul-08 CLP-RealtyLP
CLSAUDMR	31-Jul-08 CLS
CLSCADMR	31-Jul-08 CLS
CLSEURCR	31-Jul-08 CLS
CLSEURMM	31-Jul-08 CLS
CLSEURMR	31-Jul-08 CLS
CLSEURXR	31-Jul-08 CLS
CLSUSDCR	31-Jul-08 CLS
CLSUSDMM	31-Jul-08 CLS
CLSUSDMR	31-Jul-08 CLS
CLSUSDXR	31-Jul-08 CLS
CLSAUDMR	31-Jul-08 CLS
CLSAUDXR	31-Jul-08 CLS
CLSEURCR	31-Jul-08 CLS
CLSEURMM	31-Jul-08 CLS
CLSEURMR	31-Jul-08 CLS
CLSEURXR	31-Jul-08 CLS
CLSHKDXR	31-Jul-08 CLS
CLSILSXR	31-Jul-08 CLS
CLSJPYXR	31-Jul-08 CLS
CLSSGDXR	31-Jul-08 CLS
CLSUSDCR	31-Jul-08 CLS
CLSUSDMM	31-Jul-08 CLS
CLSUSDMR	31-Jul-08 CLS
CLSUSDXR	31-Jul-08 CLS
CLSAEURCR	31-Jul-08 CLSA
CLSAEURMM	31-Jul-08 CLSA
CLSTUSDMR	31-Jul-08 CLST
CLSTUSDXR	31-Jul-08 CLST
CLSTUSDXR	31-Jul-08 CLST
CLXAUDCR	31-Jul-08 CLX
CLXAUDMR	31-Jul-08 CLX
CLXEURCR	31-Jul-08 CLX
CLXEURMM	31-Jul-08 CLX
CLXEURMR	31-Jul-08 CLX
CLXJPYMR	31-Jul-08 CLX
CLXSGDMR	31-Jul-08 CLX

Clariant AG	HI5CC7	SNRFOR	USD
Clariant AG	HI5CC7	SNRFOR	USD
Clariant AG	HI5CC7	SNRFOR	USD
Celgene Corp	1G6122	SNRFOR	EUR
Celgene Corp	1G6122	SNRFOR	EUR
Celgene Corp	1G6122	SNRFOR	EUR
Celgene Corp	1G6122	SNRFOR	USD
Celgene Corp	1G6122	SNRFOR	USD
Celgene Corp	1G6122	SNRFOR	USD
MACK CALI Rlty Corp	5A98CH	SNRFOR	EUR
MACK CALI Rlty Corp	5A98CH	SNRFOR	EUR
MACK CALI Rlty Corp	5A98CH	SNRFOR	USD
MACK CALI Rlty Corp	5A98CH	SNRFOR	USD
MACK CALI Rlty Corp	5A98CH	SNRFOR	USD
Mack Cali Rlty LP	5A98CY	SNRFOR	EUR
Mack Cali Rlty LP	5A98CY	SNRFOR	EUR
Mack Cali Rlty LP	5A98CY	SNRFOR	JPY
Mack Cali Rlty LP	5A98CY	SNRFOR	USD
Mack Cali Rlty LP	5A98CY	SNRFOR	USD
Mack Cali Rlty LP	5A98CY	SNRFOR	USD
Mack Cali Rlty LP	5A98CY	SNRFOR	USD
Clerical Med Fin Plc	GJ7428	SUBLT2	EUR
Clerical Med Fin Plc	GJ7428	SUBLT2	EUR
Clerical Med Fin Plc	GJ7428	SUBLT2	GBP
Clerical Med Fin Plc	GJ7428	SUBLT2	GBP
Celanese Caylux Hldgs Luxembourg	LM674H	SNRFOR	EUR
Celanese Caylux Hldgs Luxembourg	LM674H	SNRFOR	EUR
Celanese Caylux Hldgs Luxembourg	LM674H	SNRFOR	USD
Celanese Caylux Hldgs Luxembourg	LM674H	SNRFOR	USD
Celanese Caylux Hldgs Luxembourg	LM674H	SUBLT2	EUR
Celanese Caylux Hldgs Luxembourg	LM674H	SUBLT2	EUR
Celanese Caylux Hldgs Luxembourg	LM674H	SUBLT2	USD
Colonial Rlty LP	1AEDGN	SNRFOR	EUR
Colonial Rlty LP	1AEDGN	SNRFOR	EUR
Colonial Rlty LP	1AEDGN	SNRFOR	USD
Colonial Rlty LP	1AEDGN	SNRFOR	USD
Colonial Rlty LP	1AEDGN	SNRFOR	USD
Colonial Rlty LP	1AEDGN	SNRFOR	USD
Celestica Inc	1G611R	SNRFOR	AUD
Celestica Inc	1G611R	SNRFOR	CAD
Celestica Inc	1G611R	SNRFOR	EUR
Celestica Inc	1G611R	SNRFOR	EUR
Celestica Inc	1G611R	SNRFOR	EUR
Celestica Inc	1G611R	SNRFOR	EUR
Celestica Inc	1G611R	SNRFOR	USD
Celestica Inc	1G611R	SNRFOR	USD
Celestica Inc	1G611R	SNRFOR	USD
Celestica Inc	1G611R	SNRFOR	USD
Celestica Inc	1G611R	SUBLT2	AUD
Celestica Inc	1G611R	SUBLT2	AUD
Celestica Inc	1G611R	SUBLT2	EUR
Celestica Inc	1G611R	SUBLT2	EUR
Celestica Inc	1G611R	SUBLT2	EUR
Celestica Inc	1G611R	SUBLT2	EUR
Celestica Inc	1G611R	SUBLT2	HKD
Celestica Inc	1G611R	SUBLT2	ILS
Celestica Inc	1G611R	SUBLT2	JPY
Celestica Inc	1G611R	SUBLT2	SGD
Celestica Inc	1G611R	SUBLT2	USD
Celestica Inc	1G611R	SUBLT2	USD
Celestica Inc	1G611R	SUBLT2	USD
Celestica Inc	1G611R	SUBLT2	USD
Cr Logement	FL722Y	SUBLT2	EUR
Cr Logement	FL722Y	SUBLT2	EUR
Claire s Stores Inc	18GEDC	SECDOM	USD
Claire s Stores Inc	18GEDC	SECDOM	USD
Claire s Stores Inc	18GEDC	SNRFOR	USD
Clorox Co	19H959	SNRFOR	AUD
Clorox Co	19H959	SNRFOR	AUD
Clorox Co	19H959	SNRFOR	EUR
Clorox Co	19H959	SNRFOR	EUR
Clorox Co	19H959	SNRFOR	EUR
Clorox Co	19H959	SNRFOR	JPY
Clorox Co	19H959	SNRFOR	SGD

CR	Composite	0.009407056	0.011647303	0.015991878	0.019608515	0.021269317	0.023144816
MM	Composite	0.009012909	0.011181411	0.015299202	0.018820295	0.020481583	0.022219024
MR	Composite	0.89%	1.12%	1.51%	1.86%	2.02%	2.20%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite		0.0015	0.003	0.0045375	0.006	0.0082
XR	Composite		0.0015	0.003	0.0045375	0.006	0.0082
CR	Composite	0.0192625	0.0197625	0.02219375	0.0238525	0.025164912	0.0255
MR	Composite	0.0192625	0.0197625	0.02219375	0.0238525	0.023906667	0.0255
CR	Composite						
MR	Composite	1.93%	1.98%	2.22%	2.39%	2.39%	2.55%
XR	Composite						
MM	Composite						
MR	Composite	0.01731	0.018404648	0.02086887	0.022858605	0.024099467	0.025216275
MR	Composite	0.01731	0.018362916	0.020823687	0.022819777	0.024051194	0.025172694
CR	Composite	0.01731	0.019386804	0.021980883	0.024073012	0.025381076	0.026555492
MM	Composite						
MR	Composite	0.01731	0.018404648	0.02086887	0.022858605	0.024099467	0.025216275
XR	Composite	1.73%	1.77%	2.01%	2.20%	2.32%	2.43%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.73%	0.91%	1.38%	1.71%	1.91%	1.98%
MM	Composite	0.73%	0.91%	1.38%	1.71%	1.84%	1.98%
MM	Composite	0.73%	0.91%	1.38%	1.71%	1.84%	1.98%
XR	Composite	0.73%	0.91%	1.38%	1.71%	1.75%	1.98%
MM	Composite	0.74%	0.85%	1.09%	1.32%	1.26%	1.69%
XR	Composite	0.74%	0.85%	1.09%	1.32%	1.26%	1.69%
MM	Composite	0.74%	0.85%	1.09%	1.32%	1.26%	1.69%
MM	Composite						
MR	Composite	0.010562	0.01249	0.013183	0.014302	0.01513	0.0157508
CR	Composite						
MM	Composite						
MR	Composite	1.06%	1.25%	1.32%	1.43%	1.51%	1.58%
XR	Composite	1.06%	1.20%	1.32%	1.38%	1.51%	1.52%
MR	Composite	1.82%	2.27%	2.80%	3.86%	4.28%	4.59%
MR	Composite						
CR	Composite	1.82%	2.46%	3.06%	4.22%	4.28%	4.99%
MM	Composite						
MR	Composite	1.82%	2.34%	2.91%	4.01%	4.28%	4.74%
XR	Composite	1.82%	2.25%	2.80%	3.86%	4.28%	4.55%
CR	Composite	1.82%	2.46%	3.06%	4.22%	4.28%	4.99%
MM	Composite						
MR	Composite	1.82%	2.34%	2.91%	4.01%	4.28%	4.74%
XR	Composite	1.82%	2.25%	2.80%	3.86%	4.28%	4.55%
MR	Composite	1.52%	2.22%	3.09%	3.90%	4.27%	4.65%
XR	Composite	1.52%	2.22%	3.09%	3.90%	4.27%	4.65%
CR	Composite	1.63%	2.38%	3.32%	4.19%	4.58%	4.99%
MM	Composite						
MR	Composite	1.55%	2.08%	3.16%	3.97%	4.39%	4.75%
XR	Composite	1.49%	2.32%	3.07%	3.89%	4.25%	4.64%
XR	Composite	1.49%	2.32%	3.07%	3.89%	4.25%	4.64%
XR	Composite	0.014876187	2.32%	3.07%	3.89%	4.25%	4.64%
XR	Composite	1.52%	2.22%	3.09%	3.90%	4.27%	4.65%
XR	Composite	1.49%	2.32%	3.07%	3.89%	4.25%	4.64%
CR	Composite	1.63%	2.38%	3.32%	4.19%	4.58%	4.99%
MM	Composite						
MR	Composite	1.55%	2.08%	3.16%	3.97%	4.39%	4.75%
XR	Composite	1.49%	2.32%	3.07%	3.89%	4.25%	4.64%
CR	Composite						
MM	Composite						
MR	Composite	2.70%	2.70%	2.70%	2.70%	2.70%	2.70%
XR	Composite	2.70%	2.70%	2.70%	2.70%	2.70%	2.70%
XR	Composite	3.16%	3.16%	3.16%	3.16%	3.39%	3.55%
CR	Composite						
MR	Composite	0.46%	0.55%	0.60%	0.68%	0.77%	0.85%
CR	Composite	0.46%	0.60%	0.62%	0.71%	0.81%	0.89%
MM	Composite						
MR	Composite	0.46%	0.55%	0.57%	0.68%	0.77%	0.85%
MR	Composite	0.46%	0.55%	0.60%	0.68%	0.77%	0.85%
MR	Composite	0.46%	0.55%	0.57%	0.68%	0.77%	0.85%

2.36%	0.024200115	0.025511156	0.023791667	0.025147282	0.4 A	A
2.27%	0.023185972	0.02449071	0.02284	0.024141391	0.4 AA	AA
2.24%	2.29%	2.42%	2.26%	2.39%	0.4 A	AA
					0.4	
					0.4	
					0.4	
					0.4	
0.89%	0.010140255	0.0103335	0.0103335	0.0103335	0.4	NR
0.85%	0.009766667	0.0103335	0.0103335	0.0103335	0.4	NR
2.44%	0.02308	0.02463325	0.024640707	0.02539139	0.4 NR	NR
2.44%	0.02308	0.023401588	0.023408672	0.024121821	0.4 NR	NR
					0.4	
2.44%	2.31%	2.34%	2.34%	2.41%	0.4 NR	NR
					0.4	
					0.4	
2.43%	0.023598283	0.021439621	0.023754193	0.025847734	0.4 NR	BBB
2.42%	0.023501381	0.021439621	0.023754193	0.02558941	0.4 NR	B
2.56%	0.024857257	0.022568022	0.025004414	0.027238334	0.4 NR	BB
					0.4	
2.43%	0.023598283	0.021439621	0.023754193	0.025847734	0.4 NR	BBB
2.34%	2.27%	2.06%	2.29%	2.49%	0.4 NR	BB
					0.125	
					0.125	
					0.125	
					0.125	
2.23%	2.43%	2.59%	2.65%	2.70%	0.425 NR	NR
2.14%	2.33%	2.49%	2.55%	2.59%	0.4 NR	NR
2.14%	2.33%	2.49%	2.55%	2.59%	0.4 NR	NR
2.04%	2.22%	2.37%	2.43%	2.47%	0.425 NR	NR
1.76%	1.85%	1.85%	2.52%	2.42%	0.1 NR	NR
1.76%	1.85%	1.85%	2.52%	2.30%	0.1 NR	NR
1.76%	1.85%	1.85%	2.52%	2.42%	0.1 NR	NR
					0.400000001	
1.53%	0.01502985	0.0164845	0.015219	0.020285	0.400000001 NR	BBB
					0.400000001	
					0.400000001	
1.53%	1.50%	1.65%	1.52%	2.03%	0.400000001 NR	BBB
1.48%	1.45%	1.65%	1.52%	2.03%	0.400000001 NR	BB
4.79%	4.91%	4.59%	5.27%	4.85%	0.4 NR	BB
					0.4	
5.21%	5.35%	4.59%	5.27%	4.85%	0.4 NR	BBB
					0.4	
4.95%	5.08%	4.59%	5.27%	4.85%	0.4 NR	BBB
4.75%	4.87%	4.59%	5.27%	4.85%	0.4 NR	A
5.21%	5.35%	4.59%	5.27%	4.85%	0.4 NR	BBB
					0.4	
4.95%	5.08%	4.59%	5.27%	4.85%	0.4 NR	BBB
4.75%	4.87%	4.59%	5.27%	4.85%	0.4 NR	A
4.74%	4.84%	4.81%	4.87%	4.85%	0.385 BB	BBB
4.74%	4.84%	4.81%	4.87%	4.85%	0.385 BB	BBB
5.07%	5.18%	5.20%	4.87%	5.24%	0.385 BBB	A
					0.385	
4.85%	4.96%	4.94%	4.87%	4.99%	0.39 A	A
4.72%	4.83%	4.75%	4.87%	4.79%	0.385 BBB	A
4.72%	4.83%	4.75%	4.87%	4.79%	0.385 BBB	A
4.72%	4.83%	4.75%	4.87%	4.79%	0.385 BBB	A
4.74%	4.84%	4.81%	4.87%	4.85%	0.385 BB	BBB
4.72%	4.83%	4.75%	4.87%	4.79%	0.385 BBB	A
5.07%	5.18%	5.20%	4.87%	5.24%	0.385 BBB	A
					0.385	
4.85%	4.96%	4.94%	4.87%	4.99%	0.39 A	A
4.72%	4.83%	4.75%	4.87%	4.79%	0.385 BBB	A
					0.225	
					0.225	
2.70%	2.70%	2.70%	2.70%	2.70%	0.435	
2.70%	2.70%	2.70%	2.70%	2.70%	0.435	
3.67%	3.75%	3.75%	3.75%	3.75%	0.4	
					0.4	
0.90%	0.94%	1.18%	1.22%	1.26%	0.4 NR	BBB
0.93%	0.98%	1.24%	1.22%	1.32%	0.4 NR	BB
					0.4	
0.89%	0.94%	1.18%	1.22%	1.25%	0.4 NR	BB
0.90%	0.94%	1.18%	1.22%	1.26%	0.4 NR	BBB
0.89%	0.94%	1.18%	1.22%	1.25%	0.4 NR	BB

A	A	AA	AA	AA	A
AA	AA	AAA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BBB	BBB
NR	NR	BBB	NR	NR	NR
NR	NR	A	NR	NR	NR
NR	NR	A	NR	NR	NR
A	A	A	A	BBB	BBB
BB	BB	BB	BB	B	B
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
NR	NR	BB	NR	B	B
NR	NR	BBB	NR	BB	BB
NR	NR	BBB	NR	BB	BB
NR	NR	BB	NR	B	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BBB	NR	BBB	BB	B
NR	BBB	NR	BBB	BB	B
NR	B	NR	B	B	CCC
BB	BB	NR	BB	BB	BB
BBB	BBB	NR	BBB	BBB	BBB
BBB	BBB	NR	BBB	BBB	BBB
A	A	NR	A	A	A
BBB	BBB	NR	BBB	BBB	BBB
BBB	BBB	NR	BBB	BBB	BBB
A	A	NR	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	A	AA	AA	AA
			NR		
			NR		
	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA

A	BBB	BBB	AA	15 Basic Materials
AA	A	A	AA	15 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
NR			NR	2 Health Care
NR			NR	2 Health Care
BB	BB	B	NR	2 Financials
BBB	BBB	BB	NR	2 Financials
			NR	Financials
BBB	BBB	BB	NR	2 Financials
			NR	Financials
			NR	Financials
A	BBB	BBB	BBB	8 Financials
BB	B	B	BBB	8 Financials
BBB	BB	BB	BBB	8 Financials
			NR	Financials
A	BBB	BBB	BBB	8 Financials
BBB	BB	BB	BBB	8 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
B	B	B	BBB	2 Basic Materials
BB	BB	BB	BBB	2 Basic Materials
BB	BB	BB	BBB	2 Basic Materials
B	B	B	BBB	2 Basic Materials
	NR	BB	NR	2 Basic Materials
	NR	BB	NR	2 Basic Materials
	NR	BB	NR	2 Basic Materials
			NR	Financials
NR	NR	NR	NR	5 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	5 Financials
NR	NR	NR	NR	5 Financials
NR	NR	NR	A	4 Industrials
			NR	Industrials
NR	NR	NR	A	4 Industrials
			NR	Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
			NR	Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
BB	NR	BB	AA	10 Industrials
BB	NR	BB	AA	10 Industrials
BBB	NR	BBB	AA	10 Industrials
			NR	Industrials
BBB	NR	A	A	5 Industrials
BBB	NR	BBB	A	7 Industrials
BBB	NR	BBB	A	7 Industrials
BBB	NR	BBB	A	7 Industrials
BB	NR	BB	AA	10 Industrials
BBB	NR	BBB	A	7 Industrials
BBB	NR	BBB	AA	10 Industrials
			NR	Industrials
BBB	NR	A	A	5 Industrials
BBB	NR	BBB	A	7 Industrials
			NR	Financials
			NR	Financials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Goods
BB	BB	BB	AA	8 Consumer Goods
BBB	BB	BBB	AA	7 Consumer Goods
			NR	Consumer Goods
A	BB	A	A	7 Consumer Goods
BB	BB	BB	AA	8 Consumer Goods
A	BB	A	A	7 Consumer Goods

Europe	Switzerland	BBB	BB	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB		Thin	Thin	Thin
N.Amer	United States	B	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	Luxembourg	B	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	B	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	B	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	B	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	B	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	B	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	B	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	Thin	DocAdj
N.Amer	Canada	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	BB				
N.Amer	Canada	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	BB				
N.Amer	Canada	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	BB				
N.Amer	Canada	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	BB				
N.Amer	Canada	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	BB				
N.Amer	Canada	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA					
Europe	France	AA					
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	DocAdj	DocAdj	Thin		
Thin	Thin	CcyGrp	CcyGrp	Thin		
DocAdj	Thin	Thin	Thin	DocAdj	DocAdj	DocAdj
CcyGrp	Thin	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Thin	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin		Thin	DocAdj
Thin	Thin	Thin	Thin		Thin	DocAdj
Thin	Thin	Thin	Thin		Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
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	Thin					
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CLXUSDCR	31-Jul-08 CLX
CLXUSDMM	31-Jul-08 CLX
CLXUSDMR	31-Jul-08 CLX
CLXUSDXR	31-Jul-08 CLX
CLtd-GlassEURCR	31-Jul-08 CLtd-Glass
CLtd-GlassEURMM	31-Jul-08 CLtd-Glass
CLtd-GlassUSDCR	31-Jul-08 CLtd-Glass
CLtd-GlassZARMM	31-Jul-08 CLtd-Glass
CMAUDMR	31-Jul-08 CM
CMEURCR	31-Jul-08 CM
CMEURMM	31-Jul-08 CM
CMEURMR	31-Jul-08 CM
CMEURXR	31-Jul-08 CM
CMGBPCR	31-Jul-08 CM
CMGBPMM	31-Jul-08 CM
CMGBPMR	31-Jul-08 CM
CMUSDCR	31-Jul-08 CM
CMUSDMM	31-Jul-08 CM
CMUSDMR	31-Jul-08 CM
CMUSDXR	31-Jul-08 CM
CMA-BankEURMR	31-Jul-08 CMA-Bank
CMA-BankTWDCR	31-Jul-08 CMA-Bank
CMA-BankUSDCR	31-Jul-08 CMA-Bank
CMA-BankUSDMR	31-Jul-08 CMA-Bank
CMACGMEURCR	31-Jul-08 CMACGM
CMACGMEURMM	31-Jul-08 CMACGM
CMACGMEURMR	31-Jul-08 CMACGM
CMACGMEURXR	31-Jul-08 CMACGM
CMACGMUSDCR	31-Jul-08 CMACGM
CMACGMUSDMM	31-Jul-08 CMACGM
CMACGMUSDXR	31-Jul-08 CMACGM
CMAGEURCR	31-Jul-08 CMAG
CMAGEURMM	31-Jul-08 CMAG
CMAGHKDCR	31-Jul-08 CMAG
CMAGUSDCR	31-Jul-08 CMAG
CMAGUSDMM	31-Jul-08 CMAG
CMAGUSDMR	31-Jul-08 CMAG
CMBKKOAUDCR	31-Jul-08 CMBKKO
CMBKKOAUDMR	31-Jul-08 CMBKKO
CMBKKOEURCR	31-Jul-08 CMBKKO
CMBKKOEURMM	31-Jul-08 CMBKKO
CMBKKOEURMR	31-Jul-08 CMBKKO
CMBKKOJPYCR	31-Jul-08 CMBKKO
CMBKKOJPYMR	31-Jul-08 CMBKKO
CMBKKOKRWCR	31-Jul-08 CMBKKO
CMBKKONOKCR	31-Jul-08 CMBKKO
CMBKKOSEKCR	31-Jul-08 CMBKKO
CMBKKOUSDCR	31-Jul-08 CMBKKO
CMBKKOUSDMM	31-Jul-08 CMBKKO
CMBKKOUSDMR	31-Jul-08 CMBKKO
CMBKKOUSDXR	31-Jul-08 CMBKKO
CMBKKOCHFCR	31-Jul-08 CMBKKO
CMBKKOEURCR	31-Jul-08 CMBKKO
CMBKKOEURMM	31-Jul-08 CMBKKO
CMBKKOEURMR	31-Jul-08 CMBKKO
CMBKKOHKDCR	31-Jul-08 CMBKKO
CMBKKOJPYCR	31-Jul-08 CMBKKO
CMBKKOSGDCR	31-Jul-08 CMBKKO
CMBKKOTWDCR	31-Jul-08 CMBKKO
CMBKKOUSDCR	31-Jul-08 CMBKKO
CMBKKOUSDMM	31-Jul-08 CMBKKO
CMBKKOUSDMR	31-Jul-08 CMBKKO
CMBKKOUSDXR	31-Jul-08 CMBKKO
CMCAUDMR	31-Jul-08 CMC
CMCCHFMR	31-Jul-08 CMC
CMCEURCR	31-Jul-08 CMC
CMCEURMM	31-Jul-08 CMC
CMCEURMR	31-Jul-08 CMC
CMCJPYMR	31-Jul-08 CMC
CMCSGDMR	31-Jul-08 CMC
CMCUSDCR	31-Jul-08 CMC
CMCUSDMM	31-Jul-08 CMC
CMCUSDMR	31-Jul-08 CMC
CMCUSDXR	31-Jul-08 CMC

Clorox Co	19H959	SNRFOR	USD
Clorox Co	19H959	SNRFOR	USD
Clorox Co	19H959	SNRFOR	USD
Clorox Co	19H959	SNRFOR	USD
Consol Speciality Glass Pty Ltd		SNRFOR	EUR
Consol Speciality Glass Pty Ltd		SNRFOR	EUR
Consol Speciality Glass Pty Ltd		SNRFOR	USD
Consol Speciality Glass Pty Ltd		SNRFOR	ZAR
Cdn Imperial Bk Comm	1E966F	SNRFOR	AUD
Cdn Imperial Bk Comm	1E966F	SNRFOR	EUR
Cdn Imperial Bk Comm	1E966F	SNRFOR	EUR
Cdn Imperial Bk Comm	1E966F	SNRFOR	EUR
Cdn Imperial Bk Comm	1E966F	SNRFOR	EUR
Cdn Imperial Bk Comm	1E966F	SNRFOR	GBP
Cdn Imperial Bk Comm	1E966F	SNRFOR	GBP
Cdn Imperial Bk Comm	1E966F	SNRFOR	GBP
Cdn Imperial Bk Comm	1E966F	SNRFOR	USD
Cdn Imperial Bk Comm	1E966F	SNRFOR	USD
Cdn Imperial Bk Comm	1E966F	SNRFOR	USD
Cdn Imperial Bk Comm	1E966F	SNRFOR	USD
Comerica Bk	UW2044	SNRFOR	EUR
Comerica Bk	UW2044	SNRFOR	TWD
Comerica Bk	UW2044	SNRFOR	USD
Comerica Bk	UW2044	SNRFOR	USD
CMA CGM S A		SNRFOR	EUR
CMA CGM S A		SNRFOR	EUR
CMA CGM S A		SNRFOR	EUR
CMA CGM S A		SNRFOR	EUR
CMA CGM S A		SNRFOR	USD
CMA CGM S A		SNRFOR	USD
CMA CGM S A		SNRFOR	USD
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	EUR
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	EUR
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	HKD
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	USD
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	USD
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	USD
Woori Bk	Y7FFES	SNRFOR	AUD
Woori Bk	Y7FFES	SNRFOR	AUD
Woori Bk	Y7FFES	SNRFOR	EUR
Woori Bk	Y7FFES	SNRFOR	EUR
Woori Bk	Y7FFES	SNRFOR	EUR
Woori Bk	Y7FFES	SNRFOR	JPY
Woori Bk	Y7FFES	SNRFOR	JPY
Woori Bk	Y7FFES	SNRFOR	KRW
Woori Bk	Y7FFES	SNRFOR	NOK
Woori Bk	Y7FFES	SNRFOR	SEK
Woori Bk	Y7FFES	SNRFOR	USD
Woori Bk	Y7FFES	SNRFOR	USD
Woori Bk	Y7FFES	SNRFOR	USD
Woori Bk	Y7FFES	SNRFOR	USD
Woori Bk	Y7FFES	SUBLT2	CHF
Woori Bk	Y7FFES	SUBLT2	EUR
Woori Bk	Y7FFES	SUBLT2	EUR
Woori Bk	Y7FFES	SUBLT2	EUR
Woori Bk	Y7FFES	SUBLT2	HKD
Woori Bk	Y7FFES	SUBLT2	JPY
Woori Bk	Y7FFES	SUBLT2	SGD
Woori Bk	Y7FFES	SUBLT2	TWD
Woori Bk	Y7FFES	SUBLT2	USD
Woori Bk	Y7FFES	SUBLT2	USD
Woori Bk	Y7FFES	SUBLT2	USD
Woori Bk	Y7FFES	SUBLT2	USD
Coml Metals Co	2C1895	SNRFOR	AUD
Coml Metals Co	2C1895	SNRFOR	CHF
Coml Metals Co	2C1895	SNRFOR	EUR
Coml Metals Co	2C1895	SNRFOR	EUR
Coml Metals Co	2C1895	SNRFOR	EUR
Coml Metals Co	2C1895	SNRFOR	JPY
Coml Metals Co	2C1895	SNRFOR	SGD
Coml Metals Co	2C1895	SNRFOR	USD
Coml Metals Co	2C1895	SNRFOR	USD
Coml Metals Co	2C1895	SNRFOR	USD
Coml Metals Co	2C1895	SNRFOR	USD

CR	Composite	0.46%	0.60%	0.62%	0.71%	0.81%	0.89%
MM	Composite						
MR	Composite	0.46%	0.55%	0.57%	0.68%	0.77%	0.85%
XR	Composite	0.46%	0.55%	0.57%	0.65%	0.74%	0.82%
CR	Composite	8.02%	8.00%	8.00%	7.14%	7.33%	7.50%
MM	Composite	0.080175	0.08	0.08005	0.07135	0.0733	0.075
CR	Composite	8.02%	8.00%	8.00%	7.14%	7.33%	7.50%
MM	Composite	8.02%	8.00%	8.00%	7.14%	7.33%	7.50%
MR	Composite						
CR	Composite	0.003378996	0.0058	0.008	0.0110695	0.01185	0.006794288
MM	Composite	0.003378996	0.0058	0.008	0.0110695	0.01185	0.006794288
MR	Composite	0.34%	0.58%	0.80%	1.11%	1.19%	0.68%
XR	Composite						
CR	Composite	0.003378996	0.0058	0.008	0.0110695	0.01185	0.006794288
MM	Composite	0.34%	0.58%	0.80%	1.11%	1.19%	0.68%
MR	Composite	0.34%	0.58%	0.80%	1.11%	1.19%	0.68%
CR	Composite	0.34%	0.58%	0.80%	1.11%	1.19%	0.68%
MM	Composite	0.34%	0.58%	0.80%	1.11%	1.19%	0.68%
MR	Composite	0.34%	0.58%	0.80%	1.11%	1.19%	0.68%
XR	Composite						
MR	Composite	0.0155	0.0155	0.0155	0.0155	0.0155	0.0155
CR	Composite	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%
CR	Composite	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%
MR	Composite	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	4.25%	4.25%	3.95%	5.00%	4.68%	5.38%
CR	Composite	0.04253703	0.04253703	0.039467848	0.05	0.046787365	0.053754371
MM	Composite						
MR	Composite	4.25%	4.25%	3.95%	5.00%	4.68%	5.11%
CR	Composite						
MR	Composite	0.70%	0.97%	1.15%	1.37%	1.57%	1.73%
CR	Composite	0.70%	0.97%	1.15%	1.37%	1.57%	1.73%
MM	Composite	0.70%	0.93%	1.11%	1.32%	1.51%	1.66%
MR	Composite	0.70%	0.92%	1.09%	1.30%	1.49%	1.65%
CR	Composite	0.70%	0.97%	1.15%	1.37%	1.57%	1.75%
MR	Composite	0.70%	0.97%	1.15%	1.37%	1.57%	1.66%
CR	Composite	0.70%	0.97%	1.15%	1.37%	1.57%	1.73%
CR	Composite	0.70%	0.97%	1.15%	1.37%	1.57%	1.73%
CR	Composite	0.70%	0.97%	1.15%	1.37%	1.57%	1.73%
CR	Composite	0.007003595	0.009723095	0.011520316	0.01371963	0.015722808	0.017331801
MM	Composite						
MR	Composite	0.70%	0.92%	1.09%	1.30%	1.49%	1.65%
XR	Composite						
CR	Composite	0.010639117	0.010780598	0.0172435	0.017136891	0.020802487	0.023456676
CR	Composite	1.06%	1.08%	1.72%	1.71%	2.08%	2.35%
MM	Composite						
MR	Composite						
CR	Composite	1.06%	1.08%	1.72%	1.71%	2.08%	2.35%
CR	Composite	1.05%	1.13%	1.64%	1.76%	2.08%	2.35%
CR	Composite	0.010639117	0.010780598	0.0172435	0.017136891	0.020802487	0.023456676
CR	Composite	1.06%	1.08%	1.72%	1.71%	2.08%	2.35%
CR	Composite	1.06%	1.08%	1.72%	1.71%	2.08%	2.35%
MM	Composite						
MR	Composite	1.01%	1.02%	1.64%	1.63%	1.98%	2.23%
XR	Composite	0.97%	0.99%	1.58%	1.57%	1.90%	2.15%
MR	Composite	0.76%	0.52%	0.72%	0.83%	0.93%	1.06%
MR	Composite	0.007575	0.005189212	0.007231785	0.008289724	0.009327278	0.010568721
CR	Composite						
MM	Composite	0.76%	0.52%	0.73%	0.84%	0.94%	1.07%
MR	Composite	0.007575	0.005189212	0.007231785	0.008289724	0.009327278	0.010568721
MR	Composite	0.76%	0.52%	0.72%	0.83%	0.93%	1.06%
MR	Composite	0.007575	0.005189212	0.007231785	0.008289724	0.009327278	0.010568721
CR	Composite	0.76%	0.55%	0.76%	0.87%	0.98%	1.11%
MM	Composite						
MR	Composite	0.76%	0.52%	0.72%	0.83%	0.93%	1.06%
XR	Composite	0.007575	0.005000099	0.006965351	0.007987599	0.008983642	0.010183702

0.93%	0.98%	1.24%	1.22%	1.32%	0.4 NR	BB
					0.4	
0.89%	0.94%	1.18%	1.22%	1.25%	0.4 NR	BB
0.85%	0.90%	1.13%	1.22%	1.20%	0.4 NR	BB
7.55%	8.24%	7.64%	7.65%	7.65%	0.4 NR	NR
7.55%	0.079133333	0.076431325	0.0765071	0.0765443	0.4 NR	NR
7.55%	8.24%	7.64%	7.65%	7.65%	0.4 NR	NR
7.55%	7.91%	7.64%	7.65%	7.65%	0.4 NR	NR
					0.400000001	
1.28%	0.013752105	0.013212	0.0138245	0.014502	0.400000001 NR	NR
1.28%	0.013202021	0.013212	0.0138245	0.014502	0.400000001 NR	NR
1.28%	1.31%	1.32%	1.38%	1.45%	0.400000001 NR	NR
					0.400000001	
1.28%	0.013752105	0.013212	0.0138245	0.014502	0.400000001 NR	NR
1.28%	1.32%	1.32%	1.38%	1.45%	0.400000001 NR	NR
1.28%	1.31%	1.32%	1.38%	1.45%	0.400000001 NR	NR
1.28%	1.38%	1.32%	1.38%	1.45%	0.400000001 NR	NR
1.28%	1.32%	1.32%	1.38%	1.45%	0.400000001 NR	NR
1.28%	1.31%	1.32%	1.38%	1.45%	0.400000001 NR	NR
					0.400000001	
0.0155	0.0155	0.0155	0.0155	0.0155	0.4	
1.55%	1.55%	1.55%	1.55%	1.55%	0.4	
1.55%	1.55%	1.55%	1.55%	1.55%	0.4	
1.55%	1.55%	1.55%	1.55%	1.55%	0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.15	
					0.15	
5.49%	6.05%	5.95%	6.32%	6.51%	0.15	NR
5.49%	0.060486963	0.059482132	0.063192698	0.065140047	0.15	NR
					0.15	
5.21%	6.05%	5.65%	6.32%	6.51%	0.15	NR
					0.383333332	
1.82%	1.92%	2.05%	1.91%	2.12%	0.383333332 NR	BBB
1.82%	1.92%	1.95%	1.96%	2.12%	0.383333332 NR	AA
1.75%	1.85%	1.87%	1.89%	2.12%	0.383333332 NR	A
1.73%	1.83%	1.85%	1.87%	2.12%	0.383333332 NR	A
1.82%	1.92%	2.05%	1.91%	2.12%	0.383333332 NR	BBB
1.82%	1.92%	2.05%	1.91%	2.12%	0.383333332 NR	BBB
1.82%	1.92%	1.95%	1.96%	2.12%	0.383333332 NR	AA
1.82%	1.92%	1.95%	1.96%	2.12%	0.383333332 NR	AA
1.82%	1.92%	1.95%	1.96%	2.12%	0.383333332 NR	AA
1.82%	0.019232183	0.019522633	0.019648547	0.02118	0.383333332 NR	AA
					0.383333332	
1.73%	1.83%	1.85%	1.87%	2.12%	0.383333332 NR	A
					0.383333332	
2.42%	0.02488013	0.025206424	0.025691353	0.025897058	0.221428571 AA	AA
2.42%	2.49%	2.52%	2.57%	2.59%	0.221428571 AA	AA
					0.21875	
					0.21875	
2.42%	2.49%	2.52%	2.57%	2.59%	0.221428571 AA	AA
2.42%	2.49%	2.52%	2.57%	2.59%	0.21875 BB	BB
2.42%	0.02488013	0.025206424	0.025691353	0.025897058	0.221428571 AA	AA
2.42%	2.49%	2.52%	2.57%	2.59%	0.221428571 AA	AA
2.42%	2.49%	2.52%	2.57%	2.59%	0.221428571 AA	AA
					0.21875	
2.30%	2.36%	2.39%	2.44%	2.46%	0.21875 A	A
2.22%	2.28%	2.31%	2.35%	2.37%	0.21875 A	A
1.20%	1.35%	1.48%	1.55%	1.56%	0.4 NR	BBB
1.20%	0.013458333	0.0147991	0.0154755	0.0156464	0.4 NR	AA
					0.4	
1.21%	1.36%	1.50%	1.56%	1.58%	0.4 NR	A
1.20%	0.013458333	0.0147991	0.0154755	0.0156464	0.4 NR	AA
1.20%	1.35%	1.48%	1.55%	1.56%	0.4 NR	BBB
1.20%	0.013458333	0.0147991	0.0154755	0.0156464	0.4 NR	AA
1.26%	1.42%	1.56%	1.63%	1.65%	0.4 NR	A
					0.4	
1.20%	1.35%	1.48%	1.55%	1.56%	0.4 NR	AA
1.15%	0.0129625	0.01425387	0.01490535	0.015069954	0.4 NR	A

A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	BB
			NR		
			NR		
			NR		
			NR		

NR	NR	NR	BBB	BB	NR
NR	NR	NR	BBB	BB	NR
NR	NR	NR	BB	B	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

BBB	BB	BBB	AA	7 Consumer Goods
			NR	Consumer Goods
A	BB	A	A	7 Consumer Goods
BBB	BB	BBB	AA	7 Consumer Goods
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Industrials
			NR	Industrials
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			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Consumer Goods
			NR	Consumer Goods
BB	NR	NR	NR	4 Consumer Goods
BB	NR	NR	NR	4 Consumer Goods
			NR	Consumer Goods
B	NR	NR	NR	4 Consumer Goods
			NR	Financials
B	BBB	NR	AA	11 Financials
A	A	NR	A	11 Financials
BBB	BBB	NR	A	11 Financials
BBB	BBB	NR	A	11 Financials
B	BBB	NR	A	3 Financials
B	BBB	NR	A	3 Financials
A	A	NR	A	11 Financials
A	A	NR	A	11 Financials
A	A	NR	A	11 Financials
A	A	NR	A	11 Financials
			NR	Financials
BBB	BBB	NR	A	11 Financials
			NR	Financials
A	AA	A	AA	8 Financials
A	AA	A	AA	8 Financials
			NR	Financials
			NR	Financials
A	AA	A	AA	8 Financials
BB	BBB	BB	AA	8 Financials
A	AA	A	AA	8 Financials
A	AA	A	AA	8 Financials
A	AA	A	AA	8 Financials
			NR	Financials
BBB	A	BBB	AA	8 Financials
BBB	A	BBB	AA	8 Financials
BB	BB	BB	BBB	9 Basic Materials
A	A	A	A	9 Basic Materials
			NR	Basic Materials
BBB	BBB	BBB	A	9 Basic Materials
A	A	A	A	9 Basic Materials
BB	BB	BB	A	9 Basic Materials
A	A	A	A	9 Basic Materials
BBB	BBB	BBB	A	9 Basic Materials
			NR	Basic Materials
A	A	A	A	9 Basic Materials
BBB	BBB	BBB	A	9 Basic Materials

N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Africa	South Africa		B	Thin	Thin	Thin	Thin
Africa	South Africa		B	Thin	Thin	Thin	Thin
Africa	South Africa		B	Thin	Thin	Thin	Thin
Africa	South Africa		B	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
Europe	France	BBB	AA				
Europe	France	BBB	AA				
Europe	France	BBB	AA				
Europe	France	BBB	AA				
Europe	France	BBB	AA				
Europe	France	BBB	AA				
Europe	France	BBB	AA				
OffShore	Cayman Islands	BB	BB				
OffShore	Cayman Islands	BB	BB				
OffShore	Cayman Islands	BB	BB		Thin	Thin	Thin
OffShore	Cayman Islands	BB	BB		Thin	Thin	Thin
OffShore	Cayman Islands	BB	BB				
OffShore	Cayman Islands	BB	BB		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj

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CMCMAGEURCR	31-Jul-08 CMCMAG
CMCMAGEURMM	31-Jul-08 CMCMAG
CMCMAGUSDCR	31-Jul-08 CMCMAG
CMCMAGUSDMM	31-Jul-08 CMCMAG
CMCMAGUSDMR	31-Jul-08 CMCMAG
CMCOMPUSDCR	31-Jul-08 CMCOMP
CMCSAAUDMR	31-Jul-08 CMCSA
CMCSAAUDXR	31-Jul-08 CMCSA
CMCSAEURCR	31-Jul-08 CMCSA
CMCSAEURMM	31-Jul-08 CMCSA
CMCSAEURMR	31-Jul-08 CMCSA
CMCSAEURXR	31-Jul-08 CMCSA
CMCSAGBPMR	31-Jul-08 CMCSA
CMCSAJPYMR	31-Jul-08 CMCSA
CMCSAUSDCR	31-Jul-08 CMCSA
CMCSAUSDMM	31-Jul-08 CMCSA
CMCSAUSDMR	31-Jul-08 CMCSA
CMCSAUSDXR	31-Jul-08 CMCSA
CMCSA-CableLLCAUDCR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCAUDMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCAUDXR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCCADMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCCHFMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCEURCR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCEURMM	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCEURMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCEURXR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCGBPMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCGBPXR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCHKDMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCHKDXR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCJPYMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCJPYXR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCNOKMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCNZDMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCSEKMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCSEKXR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCSGDMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCTWDMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCUSDCR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCUSDMM	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCUSDMR	31-Jul-08 CMCSA-CableLLC
CMCSA-CableLLCUSDXR	31-Jul-08 CMCSA-CableLLC
CMFLUSDCR	31-Jul-08 CMFL
CMFLUSDMR	31-Jul-08 CMFL
CMFPDKKMM	31-Jul-08 CMFP
CMFPEURCR	31-Jul-08 CMFP
CMFPEURMM	31-Jul-08 CMFP
CMFPEURMR	31-Jul-08 CMFP
CMFPJPYCR	31-Jul-08 CMFP
CMFPJPYMM	31-Jul-08 CMFP
CMFPUSDCR	31-Jul-08 CMFP
CMFPUSDMM	31-Jul-08 CMFP
CMFPUSDMR	31-Jul-08 CMFP
CMHLDGAUDCR	31-Jul-08 CMHLDG
CMHLDGAUDMR	31-Jul-08 CMHLDG
CMHLDGAUDXR	31-Jul-08 CMHLDG
CMHLDGCHFCR	31-Jul-08 CMHLDG
CMHLDGCHFMR	31-Jul-08 CMHLDG
CMHLDGEURCR	31-Jul-08 CMHLDG
CMHLDGEURMM	31-Jul-08 CMHLDG
CMHLDGEURMR	31-Jul-08 CMHLDG
CMHLDGGBPMR	31-Jul-08 CMHLDG
CMHLDGHKDMR	31-Jul-08 CMHLDG
CMHLDGJPYCR	31-Jul-08 CMHLDG
CMHLDGJPYMR	31-Jul-08 CMHLDG
CMHLDGNOKMR	31-Jul-08 CMHLDG
CMHLDGSGDMR	31-Jul-08 CMHLDG
CMHLDGUSDCR	31-Jul-08 CMHLDG
CMHLDGUSDMM	31-Jul-08 CMHLDG
CMHLDGUSDMR	31-Jul-08 CMHLDG
CMHLDGUSDXR	31-Jul-08 CMHLDG
CMICAUDMR	31-Jul-08 CMIC
CMICEURCR	31-Jul-08 CMIC

CMC Magnetics Corp	137C82	SNRFOR	EUR
CMC Magnetics Corp	137C82	SNRFOR	EUR
CMC Magnetics Corp	137C82	SNRFOR	USD
CMC Magnetics Corp	137C82	SNRFOR	USD
CMC Magnetics Corp	137C82	SNRFOR	USD
C&M Co Ltd	YZ7C7O	SNRFOR	USD
Comcast Corp	2C033N	SNRFOR	AUD
Comcast Corp	2C033N	SNRFOR	AUD
Comcast Corp	2C033N	SNRFOR	EUR
Comcast Corp	2C033N	SNRFOR	EUR
Comcast Corp	2C033N	SNRFOR	EUR
Comcast Corp	2C033N	SNRFOR	EUR
Comcast Corp	2C033N	SNRFOR	GBP
Comcast Corp	2C033N	SNRFOR	JPY
Comcast Corp	2C033N	SNRFOR	USD
Comcast Corp	2C033N	SNRFOR	USD
Comcast Corp	2C033N	SNRFOR	USD
Comcast Corp	2C033N	SNRFOR	USD
Comcast Cable Comms LLC	2C02BL	SNRFOR	AUD
Comcast Cable Comms LLC	2C02BL	SNRFOR	AUD
Comcast Cable Comms LLC	2C02BL	SNRFOR	AUD
Comcast Cable Comms LLC	2C02BL	SNRFOR	CAD
Comcast Cable Comms LLC	2C02BL	SNRFOR	CHF
Comcast Cable Comms LLC	2C02BL	SNRFOR	EUR
Comcast Cable Comms LLC	2C02BL	SNRFOR	EUR
Comcast Cable Comms LLC	2C02BL	SNRFOR	EUR
Comcast Cable Comms LLC	2C02BL	SNRFOR	EUR
Comcast Cable Comms LLC	2C02BL	SNRFOR	GBP
Comcast Cable Comms LLC	2C02BL	SNRFOR	GBP
Comcast Cable Comms LLC	2C02BL	SNRFOR	HKD
Comcast Cable Comms LLC	2C02BL	SNRFOR	HKD
Comcast Cable Comms LLC	2C02BL	SNRFOR	JPY
Comcast Cable Comms LLC	2C02BL	SNRFOR	JPY
Comcast Cable Comms LLC	2C02BL	SNRFOR	NOK
Comcast Cable Comms LLC	2C02BL	SNRFOR	NZD
Comcast Cable Comms LLC	2C02BL	SNRFOR	SEK
Comcast Cable Comms LLC	2C02BL	SNRFOR	SEK
Comcast Cable Comms LLC	2C02BL	SNRFOR	SGD
Comcast Cable Comms LLC	2C02BL	SNRFOR	TWD
Comcast Cable Comms LLC	2C02BL	SNRFOR	USD
Comcast Cable Comms LLC	2C02BL	SNRFOR	USD
Comcast Cable Comms LLC	2C02BL	SNRFOR	USD
Comcast Cable Comms LLC	2C02BL	SNRFOR	USD
C Fin Ltd	GI4561	SNRFOR	USD
C Fin Ltd	GI4561	SNRFOR	USD
Ciments Francais	1I89DL	SNRFOR	DKK
Ciments Francais	1I89DL	SNRFOR	EUR
Ciments Francais	1I89DL	SNRFOR	EUR
Ciments Francais	1I89DL	SNRFOR	EUR
Ciments Francais	1I89DL	SNRFOR	JPY
Ciments Francais	1I89DL	SNRFOR	JPY
Ciments Francais	1I89DL	SNRFOR	USD
Ciments Francais	1I89DL	SNRFOR	USD
Ciments Francais	1I89DL	SNRFOR	USD
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	AUD
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	AUD
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	AUD
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	CHF
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	CHF
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	EUR
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	EUR
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	EUR
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	GBP
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	HKD
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	JPY
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	JPY
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	NOK
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	SGD
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	USD
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	USD
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	USD
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	USD
Cameron Intl Corp	1E676D	SNRFOR	AUD
Cameron Intl Corp	1E676D	SNRFOR	EUR

CR	Composite						
MM	Composite						
CR	Composite	2.93%	2.93%	2.93%	2.93%	2.93%	2.93%
MM	Composite						
MR	Composite						
CR	Composite	0.01315	0.01315	0.01825	0.01825	0.029428181	0.0225
MR	Composite						
XR	Composite						
CR	Composite	0.29%	0.50%	0.72%	0.90%	1.00%	1.07%
MM	Composite						
MR	Composite	0.28%	0.47%	0.70%	0.85%	0.94%	1.02%
XR	Composite	0.27%	0.47%	0.67%	0.83%	0.91%	0.98%
MR	Composite	0.28%	0.47%	0.70%	0.85%	0.94%	1.02%
MR	Composite	0.28%	0.47%	0.69%	0.85%	0.94%	1.02%
CR	Composite	0.002943158	0.004990358	0.007238588	0.009001071	0.009979655	0.010732715
MM	Composite						
MR	Composite	0.28%	0.47%	0.70%	0.85%	0.94%	1.02%
XR	Composite	0.27%	0.47%	0.67%	0.83%	0.91%	0.98%
CR	Composite	0.16%	0.19%	0.30%	0.37%	0.40%	0.45%
MR	Composite	0.16%	0.19%	0.30%	0.37%	0.40%	0.45%
XR	Composite	0.16%	0.19%	0.30%	0.37%	0.40%	0.45%
MR	Composite	0.001597667	0.001888363	0.003097076	0.003880666	0.004134486	0.004593331
MR	Composite	0.16%	0.19%	0.31%	0.39%	0.41%	0.46%
CR	Composite	0.001724119	0.00198775	0.003245484	0.004024866	0.004317427	0.004832361
MM	Composite	0.16%	0.19%	0.31%	0.39%	0.41%	0.46%
MR	Composite	0.16%	0.19%	0.31%	0.39%	0.41%	0.46%
XR	Composite	0.001577569	0.001818792	0.002933291	0.003678366	0.00394756	0.004419742
MR	Composite	0.16%	0.19%	0.31%	0.39%	0.41%	0.46%
XR	Composite	0.16%	0.18%	0.29%	0.37%	0.39%	0.44%
MR	Composite	0.16%	0.19%	0.31%	0.39%	0.41%	0.46%
XR	Composite	0.16%	0.18%	0.29%	0.37%	0.39%	0.44%
MR	Composite	0.00162325	0.001885314	0.003039155	0.00373658	0.003991304	0.004520015
XR	Composite	0.16%	0.19%	0.30%	0.37%	0.40%	0.45%
MR	Composite	0.16%	0.19%	0.31%	0.39%	0.41%	0.46%
MR	Composite	0.16%	0.19%	0.31%	0.39%	0.41%	0.46%
MR	Composite	0.16%	0.19%	0.31%	0.39%	0.41%	0.46%
XR	Composite	0.16%	0.18%	0.29%	0.37%	0.39%	0.44%
MR	Composite	0.16%	0.19%	0.31%	0.39%	0.41%	0.46%
MR	Composite	0.16%	0.19%	0.31%	0.39%	0.41%	0.46%
CR	Composite	0.001724119	0.00198775	0.003245484	0.004024866	0.004317427	0.004832361
MM	Composite						
MR	Composite	0.16%	0.19%	0.31%	0.39%	0.41%	0.46%
XR	Composite	0.16%	0.18%	0.29%	0.37%	0.39%	0.44%
CR	Composite	1.30%	1.30%	1.69%	2.09%	2.45%	3.05%
MR	Composite	1.30%	1.30%	1.69%	2.09%	2.45%	3.05%
MM	Composite	0.31%	0.48%	0.67%	0.79%	0.88%	0.94%
CR	Composite	0.0031	0.004770613	0.00672325	0.00785225	0.00875825	0.00983125
MM	Composite	0.0031	0.004770613	0.00672325	0.00785225	0.00875825	0.009438
MR	Composite						
CR	Composite						
MM	Composite	0.0031	0.004770613	0.00672325	0.00785225	0.00875825	0.009438
CR	Composite						
MM	Composite	0.31%	0.48%	0.67%	0.79%	0.88%	0.94%
MR	Composite						
CR	Composite						
MR	Composite	0.64%	1.21%	1.41%	1.62%	1.79%	1.95%
XR	Composite						
CR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.64%	1.21%	1.41%	1.62%	1.79%	1.98%
MR	Composite	0.64%	1.21%	1.41%	1.62%	1.79%	1.98%
MR	Composite						
CR	Composite						
MR	Composite	0.64%	1.21%	1.41%	1.62%	1.79%	1.95%
MR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.64%	1.21%	1.41%	1.62%	1.79%	1.98%
XR	Composite	0.64%	1.21%	1.41%	1.62%	1.79%	1.90%
MR	Composite	0.15%	0.22%	0.50%	0.54%	0.60%	0.65%
CR	Composite	0.16%	0.23%	0.53%	0.57%	0.63%	0.69%

					0.4		
					0.4		
2.93%	2.93%	2.93%	2.93%	2.93%	0.4		NR
					0.4		
					0.4		
2.59%	0.039	0.04	0.04	0.04	0.4		NR
					0.4		
					0.4		
1.12%	1.15%	1.13%	1.25%	1.25%	0.4	BBB	A
					0.4		
1.06%	1.10%	1.13%	1.25%	1.25%	0.4	A	AA
1.04%	1.04%	1.13%	1.25%	1.25%	0.4	BBB	A
1.06%	1.10%	1.13%	1.25%	1.25%	0.4	A	AA
1.06%	1.08%	1.13%	1.25%	1.25%	0.4	BB	BBB
1.12%	0.011469676	0.011288117	0.012543	0.012479	0.4	BBB	A
					0.4		
1.06%	1.10%	1.13%	1.25%	1.25%	0.4	A	AA
1.04%	1.04%	1.13%	1.25%	1.25%	0.4	BBB	A
0.48%	0.52%	0.68%	0.56%	0.75%	0.4	BB	BB
0.48%	0.52%	0.68%	0.56%	0.75%	0.4	BB	BB
0.48%	0.52%	0.68%	0.56%	0.75%	0.4	BB	BB
0.50%	0.005216652	0.006844865	0.0056375	0.007535776	0.4	A	A
0.50%	0.52%	0.68%	0.56%	0.75%	0.4	A	A
0.52%	0.005513361	0.006844865	0.0056375	0.007535776	0.4	BBB	BBB
0.50%	0.53%	0.68%	0.56%	0.75%	0.4	BBB	BBB
0.50%	0.52%	0.68%	0.56%	0.75%	0.4	A	A
0.47%	0.005020558	0.006844865	0.0056375	0.007535776	0.4	BBB	BBB
0.50%	0.52%	0.68%	0.56%	0.75%	0.4	A	A
0.47%	0.50%	0.68%	0.56%	0.75%	0.4	BBB	BBB
0.50%	0.52%	0.68%	0.56%	0.75%	0.4	A	A
0.47%	0.50%	0.68%	0.56%	0.75%	0.4	BBB	BBB
0.48%	0.005156174	0.006844865	0.0056375	0.007535776	0.4	BB	BB
0.48%	0.52%	0.68%	0.56%	0.75%		BB	BB
0.50%	0.52%	0.68%	0.56%	0.75%	0.4	A	A
0.50%	0.52%	0.68%	0.56%	0.75%	0.4	A	A
0.50%	0.52%	0.68%	0.56%	0.75%	0.4	A	A
0.47%	0.50%	0.68%	0.56%	0.75%	0.4	BBB	BBB
0.50%	0.52%	0.68%	0.56%	0.75%	0.4	A	A
0.50%	0.52%	0.68%	0.56%	0.75%	0.4	A	A
0.52%	0.005513361	0.006844865	0.0056375	0.007535776	0.4	BBB	BBB
					0.4		
0.50%	0.52%	0.68%	0.56%	0.75%	0.4	A	A
0.47%	0.50%	0.68%	0.56%	0.75%	0.4	BBB	BBB
3.06%	3.24%	3.24%	3.24%	3.24%	0.374999997		NR
3.06%	3.24%	3.24%	3.24%	3.24%	0.374999997		NR
1.00%	1.09%	1.21%	1.24%		0.4	NR	NR
1.00%	0.011345486	0.012142935	0.012390167		0.4	NR	NR
1.00%	0.010891667	0.012142935	0.012390167		0.4	NR	NR
					0.4		
					0.4		
1.00%	0.010891667	0.012142935	0.012390167		0.4	NR	NR
					0.4		
1.00%	1.09%	1.21%	1.24%		0.4	NR	NR
					0.4		
					0.4		
2.09%	2.25%	2.25%	2.25%	2.25%	0.4	NR	NR
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
2.12%	2.28%	2.28%	2.28%	2.28%	0.4	NR	NR
2.12%	2.28%	2.28%	2.28%	2.28%	0.4	NR	NR
					0.4		
					0.4		
2.09%	2.25%	2.25%	2.25%	2.25%	0.4	NR	NR
					0.4		
					0.4		
					0.4		
					0.4		
2.12%	2.28%	2.28%	2.28%	2.28%	0.4	NR	NR
2.04%	2.19%	2.19%	2.19%	2.19%	0.4	NR	NR
0.72%	0.81%	0.86%	0.96%	1.00%	0.39	BB	BB
0.76%	0.85%	0.90%	1.01%	1.00%	0.39	BBB	BBB

	NR				
	NR	NR	NR	NR	NR
A	AA	AA	AA	AA	A
AA	AAA	AA	AAA	AA	A
A	A	A	A	AA	A
AA	AAA	AA	AAA	AA	A
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
AA	AAA	AA	AAA	AA	A
A	A	A	A	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
A	A	A	A	A	A
AA	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	BB	NR	BB
NR	NR	NR	B	NR	B
NR	NR	NR	BB	NR	BB
NR	NR	NR	CCC	NR	CCC
NR	NR	NR	BB	NR	BB
NR	NR	NR	BB	BB	BB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BB	BB	BB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BBB	BBB	BBB
BBB	BB	BBB	BB	BBB	BB
A	BBB	A	BBB	A	BBB

			NR		Technology
			NR		Technology
			NR		Technology
			NR		Technology
			NR		Technology
	NR		NR	2	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
NR	NR	NR	AA	14	Consumer Services
			NR		Consumer Services
NR	NR	NR	A	14	Consumer Services
NR	NR	NR	A	5	Consumer Services
NR	NR	NR	A	14	Consumer Services
NR	NR	NR	AA	14	Consumer Services
NR	NR	NR	AA	14	Consumer Services
			NR		Consumer Services
NR	NR	NR	A	14	Consumer Services
NR	NR	NR	A	5	Consumer Services
NR	NR	NR	A	10	Consumer Services
NR	NR	NR	A	10	Consumer Services
NR	NR	NR	A	10	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	10	Consumer Services
NR	NR	NR	A	10	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	8	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	8	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	8	Consumer Services
NR	NR	NR	A	10	Consumer Services
NR	NR	NR	A	10	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	8	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	10	Consumer Services
			NR		Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	8	Consumer Services
			NR	2	Financials
			NR	2	Financials
NR	NR		NR	3	Industrials
NR	NR		NR	3	Industrials
NR	NR		NR	3	Industrials
			NR		Industrials
			NR		Industrials
NR	NR		NR	3	Industrials
			NR		Industrials
NR	NR		NR	3	Industrials
			NR		Industrials
			NR		Consumer Services
			NR	3	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR	3	Consumer Services
			NR	3	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR	3	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR	3	Consumer Services
			NR	3	Consumer Services
BB	BB	NR	AA	11	Oil & Gas
BBB	BBB	NR	AA	11	Oil & Gas

Asia	Taiwan Province of China	B	BB				
Asia	Taiwan Province of China	B	BB				
Asia	Taiwan Province of China	B	BB		Thin		Thin
Asia	Taiwan Province of China	B	BB				
Asia	Taiwan Province of China	B	BB				
Asia	Korea (Republic of)	B	BB		Thin		Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
OffShore	Cayman Islands		BBB		Thin	Thin	Thin
OffShore	Cayman Islands		BBB		Thin	Thin	Thin
Europe	France	BBB	BBB	Thin	Thin	Thin	Thin
Europe	France	BBB	BBB	Thin	Thin	Thin	Thin
Europe	France	BBB	BBB	Thin	Thin	Thin	Thin
Europe	France	BBB	BBB				
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	Thin	Thin	Thin	Thin
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	Thin	Thin	Thin	Thin
Europe	France	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	Thin
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin	Thin		Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Thin	CcyGrp	Thin	CcyGrp	Thin	Thin	
Thin	DocAdj	Thin	DocAdj	Thin	Thin	
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Thin	Entity Tier	Entity Tier	Entity Tier			
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CMICEURMM	31-Jul-08 CMIC
CMICEURMR	31-Jul-08 CMIC
CMICGBPCR	31-Jul-08 CMIC
CMICJPYMR	31-Jul-08 CMIC
CMICUSDCR	31-Jul-08 CMIC
CMICUSDMM	31-Jul-08 CMIC
CMICUSDMR	31-Jul-08 CMIC
CMICUSDXR	31-Jul-08 CMIC
CMNWPRUSDCR	31-Jul-08 CMNWPR
CMNWPRUSDMR	31-Jul-08 CMNWPR
CMNWPRUSDXR	31-Jul-08 CMNWPR
CMOCUSDCR	31-Jul-08 CMOC
CMOCUSDMR	31-Jul-08 CMOC
CMSAUDMR	31-Jul-08 CMS
CMSAUDXR	31-Jul-08 CMS
CMSEURCR	31-Jul-08 CMS
CMSEURMM	31-Jul-08 CMS
CMSEURMR	31-Jul-08 CMS
CMSEURXR	31-Jul-08 CMS
CMSHKDXR	31-Jul-08 CMS
CMSILSXR	31-Jul-08 CMS
CMSJPYMM	31-Jul-08 CMS
CMSJPYMR	31-Jul-08 CMS
CMSJPYXR	31-Jul-08 CMS
CMSUSDCR	31-Jul-08 CMS
CMSUSDMM	31-Jul-08 CMS
CMSUSDMR	31-Jul-08 CMS
CMSUSDXR	31-Jul-08 CMS
CMS-ConsumersEURMR	31-Jul-08 CMS-Consumers
CMS-ConsumersUSDMR	31-Jul-08 CMS-Consumers
CMS-ConsumersUSDXR	31-Jul-08 CMS-Consumers
CMVTEURCR	31-Jul-08 CMVT
CMVTEURMM	31-Jul-08 CMVT
CMVTEURMR	31-Jul-08 CMVT
CMVTUSDCR	31-Jul-08 CMVT
CMVTUSDMM	31-Jul-08 CMVT
CMVTUSDMR	31-Jul-08 CMVT
CMVTUSDXR	31-Jul-08 CMVT
CMZBEURCR	31-Jul-08 CMZB
CMZBEURMM	31-Jul-08 CMZB
CMZBUSDCR	31-Jul-08 CMZB
CMZBAUDCR	31-Jul-08 CMZB
CMZBAUDMM	31-Jul-08 CMZB
CMZBCADMM	31-Jul-08 CMZB
CMZBCHFCR	31-Jul-08 CMZB
CMZBCHFMM	31-Jul-08 CMZB
CMZBEURCR	31-Jul-08 CMZB
CMZBEURMM	31-Jul-08 CMZB
CMZBEURMR	31-Jul-08 CMZB
CMZBEURXR	31-Jul-08 CMZB
CMZBGBPCR	31-Jul-08 CMZB
CMZBGBPMM	31-Jul-08 CMZB
CMZBGBPMR	31-Jul-08 CMZB
CMZBHKDCR	31-Jul-08 CMZB
CMZBHKDMM	31-Jul-08 CMZB
CMZBJPYCR	31-Jul-08 CMZB
CMZBJPYMM	31-Jul-08 CMZB
CMZBSEKMM	31-Jul-08 CMZB
CMZBUSDCR	31-Jul-08 CMZB
CMZBUSDMM	31-Jul-08 CMZB
CMZBUSDMR	31-Jul-08 CMZB
CMZBUSDXR	31-Jul-08 CMZB
CMZBAUDCR	31-Jul-08 CMZB
CMZBAUDMM	31-Jul-08 CMZB
CMZBCHFCR	31-Jul-08 CMZB
CMZBCHFMM	31-Jul-08 CMZB
CMZBEURCR	31-Jul-08 CMZB
CMZBEURMM	31-Jul-08 CMZB
CMZBEURMR	31-Jul-08 CMZB
CMZBEURXR	31-Jul-08 CMZB
CMZBGBPCR	31-Jul-08 CMZB
CMZBGBPMM	31-Jul-08 CMZB
CMZBGBPMR	31-Jul-08 CMZB
CMZBGBPXR	31-Jul-08 CMZB

Cameron Intl Corp	1E676D	SNRFOR	EUR
Cameron Intl Corp	1E676D	SNRFOR	EUR
Cameron Intl Corp	1E676D	SNRFOR	GBP
Cameron Intl Corp	1E676D	SNRFOR	JPY
Cameron Intl Corp	1E676D	SNRFOR	USD
Cameron Intl Corp	1E676D	SNRFOR	USD
Cameron Intl Corp	1E676D	SNRFOR	USD
Cameron Intl Corp	1E676D	SNRFOR	USD
Comwlth of Puerto Rico	7B965P	SNRFOR	USD
Comwlth of Puerto Rico	7B965P	SNRFOR	USD
Comwlth of Puerto Rico	7B965P	SNRFOR	USD
Chi Mei Optoelectronic Corp	YZ4A8U	SNRFOR	USD
Chi Mei Optoelectronic Corp	YZ4A8U	SNRFOR	USD
CMS Engy Corp	137DHF	SNRFOR	AUD
CMS Engy Corp	137DHF	SNRFOR	AUD
CMS Engy Corp	137DHF	SNRFOR	EUR
CMS Engy Corp	137DHF	SNRFOR	EUR
CMS Engy Corp	137DHF	SNRFOR	EUR
CMS Engy Corp	137DHF	SNRFOR	EUR
CMS Engy Corp	137DHF	SNRFOR	HKD
CMS Engy Corp	137DHF	SNRFOR	ILS
CMS Engy Corp	137DHF	SNRFOR	JPY
CMS Engy Corp	137DHF	SNRFOR	JPY
CMS Engy Corp	137DHF	SNRFOR	JPY
CMS Engy Corp	137DHF	SNRFOR	USD
CMS Engy Corp	137DHF	SNRFOR	USD
CMS Engy Corp	137DHF	SNRFOR	USD
CMS Engy Corp	137DHF	SNRFOR	USD
Consumers Energy Co	2D1569	SNRFOR	EUR
Consumers Energy Co	2D1569	SNRFOR	USD
Consumers Energy Co	2D1569	SNRFOR	USD
Comverse Tech Inc	225DE8	SNRFOR	EUR
Comverse Tech Inc	225DE8	SNRFOR	EUR
Comverse Tech Inc	225DE8	SNRFOR	EUR
Comverse Tech Inc	225DE8	SNRFOR	USD
Comverse Tech Inc	225DE8	SNRFOR	USD
Comverse Tech Inc	225DE8	SNRFOR	USD
Comverse Tech Inc	225DE8	SNRFOR	USD
Commerzbank AG	2C27EG	PREFT1	EUR
Commerzbank AG	2C27EG	PREFT1	EUR
Commerzbank AG	2C27EG	PREFT1	USD
Commerzbank AG	2C27EG	SNRFOR	AUD
Commerzbank AG	2C27EG	SNRFOR	AUD
Commerzbank AG	2C27EG	SNRFOR	CAD
Commerzbank AG	2C27EG	SNRFOR	CHF
Commerzbank AG	2C27EG	SNRFOR	CHF
Commerzbank AG	2C27EG	SNRFOR	EUR
Commerzbank AG	2C27EG	SNRFOR	EUR
Commerzbank AG	2C27EG	SNRFOR	EUR
Commerzbank AG	2C27EG	SNRFOR	EUR
Commerzbank AG	2C27EG	SNRFOR	GBP
Commerzbank AG	2C27EG	SNRFOR	GBP
Commerzbank AG	2C27EG	SNRFOR	GBP
Commerzbank AG	2C27EG	SNRFOR	HKD
Commerzbank AG	2C27EG	SNRFOR	HKD
Commerzbank AG	2C27EG	SNRFOR	JPY
Commerzbank AG	2C27EG	SNRFOR	JPY
Commerzbank AG	2C27EG	SNRFOR	SEK
Commerzbank AG	2C27EG	SNRFOR	USD
Commerzbank AG	2C27EG	SNRFOR	USD
Commerzbank AG	2C27EG	SNRFOR	USD
Commerzbank AG	2C27EG	SNRFOR	USD
Commerzbank AG	2C27EG	SUBLT2	AUD
Commerzbank AG	2C27EG	SUBLT2	AUD
Commerzbank AG	2C27EG	SUBLT2	CHF
Commerzbank AG	2C27EG	SUBLT2	CHF
Commerzbank AG	2C27EG	SUBLT2	EUR
Commerzbank AG	2C27EG	SUBLT2	EUR
Commerzbank AG	2C27EG	SUBLT2	EUR
Commerzbank AG	2C27EG	SUBLT2	EUR
Commerzbank AG	2C27EG	SUBLT2	GBP
Commerzbank AG	2C27EG	SUBLT2	GBP
Commerzbank AG	2C27EG	SUBLT2	GBP
Commerzbank AG	2C27EG	SUBLT2	GBP

MM	Composite	0.16%	0.22%	0.51%	0.55%	0.60%	0.66%
MR	Composite	0.0015392	0.002181143	0.005007667	0.005431714	0.0059586	0.006536909
CR	Composite	0.16%	0.23%	0.53%	0.57%	0.63%	0.69%
MR	Composite	0.15%	0.22%	0.50%	0.54%	0.60%	0.65%
CR	Composite	0.16%	0.23%	0.53%	0.57%	0.63%	0.69%
MM	Composite						
MR	Composite	0.15%	0.22%	0.50%	0.54%	0.60%	0.65%
XR	Composite	0.15%	0.21%	0.48%	0.52%	0.57%	0.63%
CR	Composite	1.70%	1.70%	1.70%	1.70%	1.70%	1.87%
MR	Composite	1.70%	1.70%	1.70%	1.70%	1.70%	1.77%
XR	Composite	1.70%	1.70%	1.70%	1.70%	1.70%	1.71%
CR	Composite	1.19%	1.19%	1.19%	1.19%	1.19%	1.81%
MR	Composite	1.19%	1.19%	1.19%	1.19%	1.19%	1.81%
MR	Composite	0.69%	0.77%	0.95%	1.23%	1.45%	1.54%
XR	Composite	0.69%	0.77%	0.95%	1.23%	1.40%	1.54%
CR	Composite	0.74%	0.83%	1.02%	1.32%	1.50%	1.66%
MM	Composite						
MR	Composite	0.69%	0.75%	0.93%	1.25%	1.42%	1.56%
XR	Composite	0.69%	0.78%	0.96%	1.22%	1.38%	1.54%
XR	Composite	0.006898138	0.007798439	0.009592057	0.012217455	0.013844694	0.015410995
XR	Composite	0.006898138	0.007798439	0.009592057	0.012217455	0.013844694	0.015410995
MM	Composite						
MR	Composite	0.69%	0.77%	0.95%	1.23%	1.39%	1.54%
XR	Composite						
CR	Composite	0.74%	0.83%	1.02%	1.32%	1.50%	1.66%
MM	Composite						
MR	Composite	0.69%	0.75%	0.93%	1.25%	1.42%	1.56%
XR	Composite	0.69%	0.78%	0.96%	1.22%	1.38%	1.54%
MR	Composite	0.002675	0.002675	0.003475	0.003975	0.00445	0.004100207
MR	Composite	0.002675	0.002675	0.003475	0.003975	0.00445	0.004100207
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	1.14%	1.14%	1.14%	1.14%	1.14%	1.14%
XR	Composite	0.01135	0.01135	0.01135	0.01135	0.01135	0.01135
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite	0.27%	0.36%	0.45%	0.50%	0.61%	0.66%
MM	Composite	0.002654805	0.003481841	0.004300542	0.005042483	0.00585085	0.006588556
MM	Composite	0.26%	0.33%	0.42%	0.50%	0.58%	0.65%
CR	Composite	0.002744988	0.003404962	0.004380775	0.005186145	0.006119313	0.006840113
MM	Composite	0.002620463	0.00326803	0.004244162	0.005011902	0.005781319	0.006537181
CR	Composite	0.27%	0.34%	0.44%	0.52%	0.61%	0.68%
MM	Composite	0.002620463	0.00326803	0.004244162	0.005011902	0.005781319	0.006537181
MR	Composite	0.26%	0.32%	0.42%	0.50%	0.57%	0.65%
XR	Composite	0.002511664	0.00311554	0.004045936	0.004770527	0.005510527	0.006220983
CR	Composite	0.27%	0.34%	0.44%	0.52%	0.61%	0.68%
MM	Composite	0.26%	0.33%	0.42%	0.50%	0.58%	0.65%
MR	Composite						
CR	Composite						
MM	Composite	0.26%	0.33%	0.42%	0.50%	0.58%	0.65%
CR	Composite	0.27%	0.33%	0.43%	0.50%	0.58%	0.66%
MM	Composite	0.002654805	0.003328436	0.004274155	0.005042483	0.005837009	0.006588556
MM	Composite	0.26%	0.33%	0.42%	0.50%	0.58%	0.65%
CR	Composite	0.27%	0.34%	0.44%	0.52%	0.61%	0.68%
MM	Composite	0.26%	0.33%	0.42%	0.50%	0.58%	0.65%
MR	Composite	0.002607739	0.003234714	0.004200699	0.004953006	0.005721312	0.006458944
XR	Composite	0.25%	0.31%	0.40%	0.48%	0.55%	0.62%
CR	Composite	0.62%	0.72%	0.97%	1.17%	1.34%	1.49%
MM	Composite	0.006183342	0.007201891	0.009662428	0.011677863	0.013446575	0.014943689
CR	Composite	0.62%	0.75%	0.93%	1.22%	1.42%	1.60%
MM	Composite	0.006183342	0.00717076	0.009791533	0.011577414	0.013343366	0.014851703
CR	Composite	0.62%	0.75%	0.93%	1.22%	1.42%	1.60%
MM	Composite	0.62%	0.72%	0.98%	1.16%	1.33%	1.49%
MR	Composite	0.62%	0.71%	0.97%	1.15%	1.32%	1.47%
XR	Composite	0.006183342	0.006846935	0.009135018	0.011062592	0.012711029	0.014183405
CR	Composite	0.62%	0.75%	0.93%	1.22%	1.42%	1.60%
MM	Composite	0.62%	0.72%	0.98%	1.16%	1.33%	1.49%
MR	Composite						
XR	Composite						

0.73%	0.81%	0.86%	0.97%	1.00%	0.39 BBB	BBB
0.72%	0.008058286	0.008553043	0.009563	0.009966	0.388888889 A	A
0.76%	0.85%	0.90%	1.01%	1.00%	0.39 BBB	BBB
0.72%	0.81%	0.86%	0.96%	1.00%	0.39 BB	BB
0.76%	0.85%	0.90%	1.01%	1.00%	0.39 BBB	BBB
					0.39	
0.72%	0.81%	0.86%	0.96%	1.00%	0.388888889 A	A
0.69%	0.78%	0.82%	0.92%	1.00%	0.39 BBB	BBB
1.94%	1.90%	1.90%	1.90%	1.90%	0.8	
1.84%	1.90%	1.90%	1.90%	1.90%	0.8	
1.77%	1.90%	1.90%	1.90%	1.90%	0.8	
1.81%	1.81%	1.81%	1.81%	1.81%	0.45	
1.81%	1.81%	1.81%	1.81%	1.81%	0.45	
1.62%	1.70%	1.81%	2.28%	2.41%	0.4 BB	BB
1.62%	1.70%	1.81%	2.28%	2.41%	0.4 BB	BB
1.75%	1.84%	1.81%	2.28%	2.41%	0.4 BBB	BBB
					0.4	
1.61%	1.70%	1.81%	2.28%	2.41%	0.4 BBB	BBB
1.62%	1.69%	1.81%	2.28%	2.41%	0.4 BBB	BBB
1.62%	0.01693125	0.018110563	0.02280285	0.0241045	0.4 BBB	BBB
1.62%	0.01693125	0.018110563	0.02280285	0.0241045	0.4 BBB	BBB
					0.4	
1.62%	1.70%	1.81%	2.28%	2.41%	0.4 BB	BB
					0.4	
1.75%	1.84%	1.81%	2.28%	2.41%	0.4 BBB	BBB
					0.4	
1.61%	1.70%	1.81%	2.28%	2.41%	0.4 BBB	BBB
1.62%	1.69%	1.81%	2.28%	2.41%	0.4 BBB	BBB
0.54%	0.005925	0.005925	0.005925	0.005925	0.4	NR
0.54%	0.005925	0.005925	0.005925	0.005925	0.4	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
1.14%	1.14%	1.14%	1.14%	1.14%	0.4	
0.01135	0.01135	0.01135	0.01135	0.01135	0.4	
					0.05	
					0.05	
					0.05	
0.70%	0.71%	0.72%	0.76%	0.81%	0.4 BB	BBB
0.67%	0.006835584	0.007188743	0.0076	0.0080725	0.4 BB	A
0.67%	0.69%	0.71%	0.76%	0.81%	0.4 A	AA
0.71%	0.007240412	0.007457248	0.0076	0.0080725	0.4 BBB	A
0.67%	0.006858229	0.007136599	0.0076	0.0080725	0.4 A	AA
0.71%	0.72%	0.75%	0.76%	0.81%	0.4 BBB	A
0.67%	0.006858229	0.007136599	0.0076	0.0080725	0.4 A	AA
0.66%	0.68%	0.71%	0.76%	0.81%	0.4 BBB	A
0.64%	0.006554455	0.006823382	0.0076	0.0080725	0.4 BBB	A
0.71%	0.72%	0.75%	0.76%	0.81%	0.4 BBB	A
0.67%	0.69%	0.71%	0.76%	0.81%	0.4 A	AA
					0.4	
					0.4	
0.67%	0.69%	0.71%	0.76%	0.81%	0.4 A	AA
0.67%	0.69%	0.72%	0.76%	0.81%	0.4 BB	BBB
0.67%	0.006925997	0.007188743	0.0076	0.0080725	0.4 BB	BBB
0.67%	0.69%	0.71%	0.76%	0.81%	0.4 A	AA
0.71%	0.72%	0.75%	0.76%	0.81%	0.4 BBB	A
0.67%	0.69%	0.71%	0.76%	0.81%	0.4 A	AA
0.66%	0.006805172	0.007084385	0.0076	0.0080725	0.4 BBB	A
0.64%	0.66%	0.68%	0.76%	0.81%	0.4 BBB	A
1.51%	1.54%	1.60%	1.59%	1.69%	0.2 NR	BBB
1.51%	0.015367196	0.015969425	0.0158692	0.016913333	0.2 NR	BBB
1.62%	1.65%	1.65%	1.65%	1.76%	0.2 NR	A
1.50%	0.015264487	0.015818336	0.01582	0.016913333	0.2 NR	AA
1.62%	1.65%	1.65%	1.65%	1.76%	0.2 NR	A
1.50%	1.53%	1.58%	1.58%	1.69%	0.2 NR	AA
1.49%	1.51%	1.57%	1.57%	1.67%	0.2 NR	A
1.44%	0.014577654	0.015136566	0.015087816	0.016120521	0.2 NR	A
1.62%	1.65%	1.65%	1.65%	1.76%	0.2 NR	A
1.50%	1.53%	1.58%	1.58%	1.69%	0.2 NR	AA
					0.2	
					0.2	

A	BBB	A	BBB	A	BBB
AA	A	AA	A	AA	A
A	BBB	A	BBB	A	BBB
BBB	BB	BBB	BB	BBB	BB
A	BBB	A	BBB	A	BBB
AA	A	AA	A	AA	A
A	BBB	A	BBB	A	BBB
	NR		B	B	NR
	NR		B	B	NR
	NR		B	B	NR
	NR		NR		
	NR		NR		
BB	BB	B	BBB	BBB	BBB
BB	BB	B	BBB	BBB	BBB
BBB	BBB	A	A	A	A
BBB	A	A	A	A	A
A	A	A	A	AA	AA
A	A	A	A	AA	AA
A	A	A	A	AA	AA
BB	BB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
BBB	A	A	A	A	A
A	A	A	A	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR
NR

BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	BBB	A	A
AAA	AA	AAA	AA	AA	AAA
A	A	AA	A	A	A
AAA	AA	AAA	AA	AA	AAA
A	A	AA	A	A	A
AAA	AA	AAA	AA	AA	AAA
AA	A	AA	A	A	AA
AA	A	AA	A	A	AA
A	A	AA	A	A	A
AAA	AA	AAA	AA	AA	AAA
AAA	AA	AAA	AA	AA	AAA
A	BBB	A	BBB	A	A
A	BBB	A	BBB	A	A
AAA	AA	AAA	AA	AA	AAA
A	A	AA	A	A	A
AAA	AA	AAA	AA	AA	AAA
AA	A	AA	A	A	AA
AA	A	AA	A	A	AA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA

BBB	BBB	NR	AA	11 Oil & Gas
A	A	NR	AA	11 Oil & Gas
BBB	BBB	NR	AA	11 Oil & Gas
BB	BB	NR	AA	11 Oil & Gas
BBB	BBB	NR	AA	11 Oil & Gas
			NR	Oil & Gas
A	A	NR	AA	11 Oil & Gas
BBB	BBB	NR	AA	11 Oil & Gas
			NR	3
			NR	3
			NR	3
			NR	2 Technology
			NR	2 Technology
NR	NR	NR	A	13 Utilities
NR	NR	NR	A	13 Utilities
NR	NR	NR	A	13 Utilities
			NR	Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	10 Utilities
NR	NR	NR	BBB	10 Utilities
NR	NR	NR	BBB	10 Utilities
			NR	Utilities
NR	NR	NR	A	13 Utilities
			NR	Utilities
NR	NR	NR	A	13 Utilities
			NR	Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	10 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Technology
			NR	Technology
			NR	Technology
			NR	Technology
			NR	Technology
			NR	2 Technology
			NR	2 Technology
			NR	Financials
			NR	Financials
			NR	Financials
BB	NR	NR	A	10 Financials
BB	NR	NR	A	10 Financials
A	NR	NR	AA	9 Financials
BBB	NR	NR	A	4 Financials
A	NR	NR	AA	9 Financials
BBB	NR	NR	A	4 Financials
A	NR	NR	AA	9 Financials
BBB	NR	NR	AA	10 Financials
BBB	NR	NR	AA	10 Financials
BBB	NR	NR	A	4 Financials
A	NR	NR	AA	9 Financials
			NR	Financials
			NR	Financials
A	NR	NR	AA	9 Financials
BB	NR	NR	AA	10 Financials
BB	NR	NR	AA	10 Financials
A	NR	NR	AA	9 Financials
BBB	NR	NR	A	4 Financials
A	NR	NR	AA	9 Financials
BBB	NR	NR	AA	10 Financials
BBB	NR	NR	AA	10 Financials
BB	BB	BB	AA	12 Financials
BB	BB	BB	AA	12 Financials
BBB	BBB	BBB	A	3 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	A	3 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials
BBB	BBB	BBB	A	3 Financials
A	A	A	AA	12 Financials
			NR	Financials
			NR	Financials

N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Caribbean	Puerto Rico						Thin
Caribbean	Puerto Rico						Thin
Caribbean	Puerto Rico						Thin
Asia	Taiwan Province of China		BB				Thin
Asia	Taiwan Province of China		BB				Thin
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA	Entity Tier	DocAdj	DocAdj	Entity Tier
Europe	Germany	A	AA	Entity Tier	CcyGrp	CcyGrp	Entity Tier
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA				

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	DocAdj	DocAdj	Thin			
	DocAdj	DocAdj	Thin			
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DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			

	Thin					
	Thin					
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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CMZBHKDMM	31-Jul-08 CMZB
CMZBJPYCR	31-Jul-08 CMZB
CMZBJPYMM	31-Jul-08 CMZB
CMZBSEKMM	31-Jul-08 CMZB
CMZBSGDCR	31-Jul-08 CMZB
CMZBSGDMM	31-Jul-08 CMZB
CMZBTWDMM	31-Jul-08 CMZB
CMZBUSDCR	31-Jul-08 CMZB
CMZBUSDMM	31-Jul-08 CMZB
CMZBUSDMR	31-Jul-08 CMZB
CMZBZARMM	31-Jul-08 CMZB
CNAFNLAUDCR	31-Jul-08 CNAFNL
CNAFNLAUDMR	31-Jul-08 CNAFNL
CNAFNLCADMR	31-Jul-08 CNAFNL
CNAFNLCHFMR	31-Jul-08 CNAFNL
CNAFNLEURCR	31-Jul-08 CNAFNL
CNAFNLEURMM	31-Jul-08 CNAFNL
CNAFNLEURMR	31-Jul-08 CNAFNL
CNAFNLEURXR	31-Jul-08 CNAFNL
CNAFNLHKDMR	31-Jul-08 CNAFNL
CNAFNLJPYMR	31-Jul-08 CNAFNL
CNAFNLNZDMR	31-Jul-08 CNAFNL
CNAFNLUSDCR	31-Jul-08 CNAFNL
CNAFNLUSDMM	31-Jul-08 CNAFNL
CNAFNLUSDMR	31-Jul-08 CNAFNL
CNAFNLUSDXR	31-Jul-08 CNAFNL
CNCEURMR	31-Jul-08 CNC
CNCUSDCR	31-Jul-08 CNC
CNCUSDMR	31-Jul-08 CNC
CNCUSDXR	31-Jul-08 CNC
CNCECHFMM	31-Jul-08 CNCE
CNCEEURCR	31-Jul-08 CNCE
CNCEEURMM	31-Jul-08 CNCE
CNCEEURMR	31-Jul-08 CNCE
CNCEHKDCR	31-Jul-08 CNCE
CNCEHKDMM	31-Jul-08 CNCE
CNCEJPYCR	31-Jul-08 CNCE
CNCEJPYMM	31-Jul-08 CNCE
CNCEUSDCR	31-Jul-08 CNCE
CNCEUSDMM	31-Jul-08 CNCE
CNG-AWEAUDCR	31-Jul-08 CNG-AWE
CNG-AWEAUDMR	31-Jul-08 CNG-AWE
CNG-AWECHFMR	31-Jul-08 CNG-AWE
CNG-AWEEURCR	31-Jul-08 CNG-AWE
CNG-AWEEURMM	31-Jul-08 CNG-AWE
CNG-AWEEURMR	31-Jul-08 CNG-AWE
CNG-AWEEURXR	31-Jul-08 CNG-AWE
CNG-AWEGBPMR	31-Jul-08 CNG-AWE
CNG-AWEHKDMR	31-Jul-08 CNG-AWE
CNG-AWEJPYMR	31-Jul-08 CNG-AWE
CNG-AWEJPYXR	31-Jul-08 CNG-AWE
CNG-AWESGDMR	31-Jul-08 CNG-AWE
CNG-AWETWDMR	31-Jul-08 CNG-AWE
CNG-AWEUSDCR	31-Jul-08 CNG-AWE
CNG-AWEUSDMM	31-Jul-08 CNG-AWE
CNG-AWEUSDMR	31-Jul-08 CNG-AWE
CNG-AWEUSDXR	31-Jul-08 CNG-AWE
CNHAUDMR	31-Jul-08 CNH
CNHEURCR	31-Jul-08 CNH
CNHEURMM	31-Jul-08 CNH
CNHEURMR	31-Jul-08 CNH
CNHEURXR	31-Jul-08 CNH
CNHHKDXR	31-Jul-08 CNH
CNHILSXR	31-Jul-08 CNH
CNHUSDCR	31-Jul-08 CNH
CNHUSDMM	31-Jul-08 CNH
CNHUSDMR	31-Jul-08 CNH
CNHUSDXR	31-Jul-08 CNH
CNH-AmLLCEURMR	31-Jul-08 CNH-AmLLC
CNH-AmLLCEURXR	31-Jul-08 CNH-AmLLC
CNH-AmLLCGBPMR	31-Jul-08 CNH-AmLLC
CNH-AmLLCUSDCR	31-Jul-08 CNH-AmLLC
CNH-AmLLCUSDMR	31-Jul-08 CNH-AmLLC
CNH-AmLLCUSDXR	31-Jul-08 CNH-AmLLC

Commerzbank AG	2C27EG	SUBLT2	HKD
Commerzbank AG	2C27EG	SUBLT2	JPY
Commerzbank AG	2C27EG	SUBLT2	JPY
Commerzbank AG	2C27EG	SUBLT2	SEK
Commerzbank AG	2C27EG	SUBLT2	SGD
Commerzbank AG	2C27EG	SUBLT2	SGD
Commerzbank AG	2C27EG	SUBLT2	TWD
Commerzbank AG	2C27EG	SUBLT2	USD
Commerzbank AG	2C27EG	SUBLT2	USD
Commerzbank AG	2C27EG	SUBLT2	USD
Commerzbank AG	2C27EG	SUBLT2	ZAR
CNA Finl Corp	1D8728	SNRFOR	AUD
CNA Finl Corp	1D8728	SNRFOR	AUD
CNA Finl Corp	1D8728	SNRFOR	CAD
CNA Finl Corp	1D8728	SNRFOR	CHF
CNA Finl Corp	1D8728	SNRFOR	EUR
CNA Finl Corp	1D8728	SNRFOR	EUR
CNA Finl Corp	1D8728	SNRFOR	EUR
CNA Finl Corp	1D8728	SNRFOR	EUR
CNA Finl Corp	1D8728	SNRFOR	HKD
CNA Finl Corp	1D8728	SNRFOR	JPY
CNA Finl Corp	1D8728	SNRFOR	NZD
CNA Finl Corp	1D8728	SNRFOR	USD
CNA Finl Corp	1D8728	SNRFOR	USD
CNA Finl Corp	1D8728	SNRFOR	USD
CNA Finl Corp	1D8728	SNRFOR	USD
Conseco Inc	228CAA	SNRFOR	EUR
Conseco Inc	228CAA	SNRFOR	USD
Conseco Inc	228CAA	SNRFOR	USD
Conseco Inc	228CAA	SNRFOR	USD
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	CHF
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	EUR
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	EUR
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	EUR
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	HKD
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	HKD
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	JPY
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	JPY
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	USD
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	USD
New Cingular Wireless Services Inc	6A78DN	SNRFOR	AUD
New Cingular Wireless Services Inc	6A78DN	SNRFOR	AUD
New Cingular Wireless Services Inc	6A78DN	SNRFOR	CHF
New Cingular Wireless Services Inc	6A78DN	SNRFOR	EUR
New Cingular Wireless Services Inc	6A78DN	SNRFOR	EUR
New Cingular Wireless Services Inc	6A78DN	SNRFOR	EUR
New Cingular Wireless Services Inc	6A78DN	SNRFOR	EUR
New Cingular Wireless Services Inc	6A78DN	SNRFOR	GBP
New Cingular Wireless Services Inc	6A78DN	SNRFOR	HKD
New Cingular Wireless Services Inc	6A78DN	SNRFOR	JPY
New Cingular Wireless Services Inc	6A78DN	SNRFOR	JPY
New Cingular Wireless Services Inc	6A78DN	SNRFOR	SGD
New Cingular Wireless Services Inc	6A78DN	SNRFOR	TWD
New Cingular Wireless Services Inc	6A78DN	SNRFOR	USD
New Cingular Wireless Services Inc	6A78DN	SNRFOR	USD
New Cingular Wireless Services Inc	6A78DN	SNRFOR	USD
New Cingular Wireless Services Inc	6A78DN	SNRFOR	USD
CNH Glob NV	NP29C8	SNRFOR	AUD
CNH Glob NV	NP29C8	SNRFOR	EUR
CNH Glob NV	NP29C8	SNRFOR	EUR
CNH Glob NV	NP29C8	SNRFOR	EUR
CNH Glob NV	NP29C8	SNRFOR	EUR
CNH Glob NV	NP29C8	SNRFOR	HKD
CNH Glob NV	NP29C8	SNRFOR	ILS
CNH Glob NV	NP29C8	SNRFOR	USD
CNH Glob NV	NP29C8	SNRFOR	USD
CNH Glob NV	NP29C8	SNRFOR	USD
CNH Glob NV	NP29C8	SNRFOR	USD
CNH America LLC	1D874I	SNRFOR	EUR
CNH America LLC	1D874I	SNRFOR	EUR
CNH America LLC	1D874I	SNRFOR	GBP
CNH America LLC	1D874I	SNRFOR	USD
CNH America LLC	1D874I	SNRFOR	USD
CNH America LLC	1D874I	SNRFOR	USD

MM	Composite	0.006183342	0.00717076	0.009791533	0.011577414	0.013343366	0.014851703
CR	Composite	0.62%	0.72%	0.97%	1.17%	1.34%	1.49%
MM	Composite	0.62%	0.72%	0.97%	1.17%	1.34%	1.49%
MM	Composite	0.62%	0.72%	0.98%	1.16%	1.33%	1.49%
CR	Composite	0.62%	0.75%	0.93%	1.22%	1.42%	1.60%
MM	Composite	0.62%	0.72%	0.98%	1.16%	1.33%	1.49%
MM	Composite	0.62%	0.72%	0.98%	1.16%	1.33%	1.49%
CR	Composite	0.62%	0.75%	0.93%	1.22%	1.42%	1.60%
MM	Composite	0.006183342	0.00717076	0.009791533	0.011577414	0.013343366	0.014851703
MR	Composite	0.62%	0.71%	0.97%	1.15%	1.32%	1.47%
MM	Composite	0.62%	0.72%	0.98%	1.16%	1.33%	1.49%
CR	Composite	0.67%	0.76%	0.86%	0.97%	1.07%	1.15%
MR	Composite	0.67%	0.76%	0.86%	0.97%	1.07%	1.15%
MR	Composite	0.67%	0.76%	0.86%	0.97%	1.07%	1.15%
MR	Composite	0.67%	0.76%	0.86%	0.97%	1.07%	1.15%
CR	Composite	0.71%	0.80%	0.90%	1.02%	1.13%	1.21%
MM	Composite						
MR	Composite	0.67%	0.76%	0.86%	0.97%	1.07%	1.15%
XR	Composite	0.65%	0.73%	0.83%	0.94%	1.03%	1.11%
MR	Composite	0.67%	0.76%	0.86%	0.97%	1.07%	1.15%
MR	Composite	0.67%	0.76%	0.86%	0.97%	1.07%	1.19%
MR	Composite	0.67%	0.76%	0.86%	0.97%	1.07%	1.15%
CR	Composite	0.71%	0.80%	0.90%	1.02%	1.13%	1.21%
MM	Composite						
MR	Composite	0.67%	0.76%	0.86%	0.97%	1.07%	1.15%
XR	Composite	0.65%	0.73%	0.83%	0.94%	1.03%	1.11%
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MM	Composite	0.27%	0.34%	0.47%	0.57%	0.67%	0.78%
CR	Composite	0.27%	0.35%	0.47%	0.57%	0.70%	0.78%
MM	Composite	0.27%	0.34%	0.47%	0.57%	0.67%	0.78%
MR	Composite						
CR	Composite	0.27%	0.35%	0.47%	0.57%	0.70%	0.78%
MM	Composite	0.27%	0.34%	0.47%	0.57%	0.67%	0.78%
CR	Composite	0.27%	0.34%	0.47%	0.57%	0.68%	0.78%
MM	Composite	0.27%	0.34%	0.47%	0.57%	0.68%	0.78%
CR	Composite	0.27%	0.35%	0.47%	0.57%	0.70%	0.78%
MM	Composite	0.002691002	0.003370592	0.004726925	0.005654445	0.006681752	0.007770038
CR	Composite	0.00117	0.001299143	0.001709842	0.00208449	0.002562896	0.002933086
MR	Composite	0.12%	0.13%	0.17%	0.21%	0.24%	0.28%
MR	Composite	0.00117	0.001311587	0.00172828	0.002130567	0.002325839	0.002752391
CR	Composite	0.12%	0.14%	0.18%	0.22%	0.24%	0.29%
MM	Composite	0.12%	0.13%	0.17%	0.22%	0.23%	0.28%
MR	Composite	0.00117	0.001311587	0.00172828	0.002130567	0.002325839	0.002752391
XR	Composite	0.12%	0.13%	0.16%	0.20%	0.22%	0.27%
MR	Composite	0.12%	0.13%	0.17%	0.21%	0.23%	0.28%
MR	Composite	0.12%	0.13%	0.17%	0.21%	0.23%	0.28%
MR	Composite	0.00117	0.001299143	0.001709842	0.002085337	0.002458331	0.002820977
XR	Composite	0.00117	0.001299143	0.001709842	0.002008508	0.002367761	0.002717046
MR	Composite	0.00117	0.001311587	0.00172828	0.002130567	0.002325839	0.002752391
MR	Composite	0.12%	0.13%	0.17%	0.21%	0.23%	0.28%
CR	Composite	0.12%	0.14%	0.18%	0.22%	0.24%	0.29%
MM	Composite						
MR	Composite	0.12%	0.13%	0.17%	0.21%	0.23%	0.28%
XR	Composite	0.12%	0.13%	0.16%	0.20%	0.22%	0.27%
MR	Composite						
CR	Composite	0.43%	0.43%	0.97%	1.34%	1.58%	1.61%
MM	Composite	0.43%	0.43%	0.97%	1.34%	1.58%	1.61%
MR	Composite	0.43%	0.43%	0.97%	1.34%	1.58%	1.61%
XR	Composite	0.43%	0.43%	0.97%	1.34%	1.58%	1.61%
XR	Composite						
XR	Composite						
CR	Composite	0.004315287	0.004315287	0.009687349	0.013376695	0.015797386	0.016079574
MM	Composite	0.43%	0.43%	0.97%	1.34%	1.58%	1.61%
MR	Composite	0.43%	0.43%	0.97%	1.34%	1.58%	1.61%
XR	Composite	0.43%	0.43%	0.97%	1.34%	1.58%	1.61%
MR	Composite	1.31%	1.31%	1.32%	1.32%	1.70%	1.70%
XR	Composite						
MR	Composite						
CR	Composite						
MR	Composite	0.013057654	0.013057654	0.013224199	0.013224199	0.016988031	0.016988031
XR	Composite	0.013057654	0.013057654	0.013224199	0.013224199	0.016362156	0.016362156

1.50%	0.015264487	0.015818336	0.01582	0.016913333	0.2 NR	AA
1.51%	1.54%	1.60%	1.59%	1.69%	0.2 NR	BBB
1.51%	1.54%	1.60%	1.59%	1.69%	0.2 NR	BBB
1.50%	1.53%	1.58%	1.58%	1.69%	0.2 NR	AA
1.62%	1.65%	1.65%	1.65%	1.76%	0.2 NR	A
1.50%	1.53%	1.58%	1.58%	1.69%	0.2 NR	AA
1.50%	1.53%	1.58%	1.58%	1.69%	0.2 NR	AA
1.62%	1.65%	1.65%	1.65%	1.76%	0.2 NR	A
1.50%	0.015264487	0.015818336	0.01582	0.016913333	0.2 NR	AA
1.49%	1.51%	1.57%	1.57%	1.67%	0.2 NR	A
1.50%	1.53%	1.58%	1.58%	1.69%	0.2 NR	AA
1.24%	1.30%	1.41%	1.44%	1.38%	0.4 BBB	BBB
1.24%	1.30%	1.41%	1.44%	1.38%	0.400000001 BBB	BBB
1.24%	1.31%	1.41%	1.47%	1.43%	0.4 AA	AA
1.24%	1.31%	1.41%	1.47%	1.43%	0.4 AA	AA
1.31%	1.37%	1.48%	1.51%	1.51%	0.400000001 A	A
					0.4	
1.24%	1.31%	1.41%	1.47%	1.43%	0.4 AA	AA
1.19%	1.26%	1.35%	1.38%	1.38%	0.400000001 A	A
1.24%	1.31%	1.41%	1.47%	1.43%	0.4 AA	AA
1.24%	1.30%	1.41%	1.44%	1.38%	0.400000001 BBB	BBB
1.24%	1.31%	1.41%	1.47%	1.43%	0.4 AA	AA
1.31%	1.37%	1.48%	1.51%	1.51%	0.400000001 A	A
					0.4	
1.24%	1.31%	1.41%	1.47%	1.43%	0.4 AA	AA
1.19%	1.26%	1.35%	1.38%	1.38%	0.400000001 A	A
					0.4	
					0.4	
					0.4	
					0.4	
0.78%	0.78%	0.78%	0.78%	0.75%	0.4 NR	A
0.81%	0.81%	0.81%	0.81%	0.75%	0.4 NR	BBB
0.78%	0.78%	0.78%	0.78%	0.75%	0.4 NR	A
					0.4	
0.81%	0.81%	0.81%	0.81%	0.75%	0.4 NR	BBB
0.78%	0.78%	0.78%	0.78%	0.75%	0.4 NR	A
0.79%	0.79%	0.79%	0.79%	0.75%	0.4 NR	BB
0.79%	0.79%	0.79%	0.79%	0.75%	0.4 NR	BB
0.81%	0.81%	0.81%	0.81%	0.75%	0.4 NR	BBB
0.78%	0.007770882	0.007770882	0.007770882	0.007531879	0.4 NR	A
0.30%	0.003447516	0.004014788	0.004494	0.009875	0.4 NR	BBB
0.30%	0.34%	0.40%	0.45%	0.99%	0.4 NR	BBB
0.30%	0.003481567	0.004014788	0.004494	0.009875	0.4 NR	AA
0.31%	0.37%	0.40%	0.47%	0.99%	0.4 NR	A
0.30%	0.35%	0.40%	0.45%	0.99%	0.4 NR	A
0.30%	0.003481567	0.004014788	0.004494	0.009875	0.4 NR	AA
0.28%	0.34%	0.40%	0.43%	0.99%	0.4 NR	A
0.30%	0.35%	0.40%	0.45%	0.99%	0.4 NR	AA
0.30%	0.35%	0.40%	0.45%	0.99%	0.4 NR	AA
0.31%	0.003438919	0.004014788	0.004494	0.009875	0.4 NR	BBB
0.30%	0.003312222	0.004014788	0.004494	0.009875	NR	BBB
0.30%	0.003481567	0.004014788	0.004494	0.009875	0.4 NR	AA
0.30%	0.35%	0.40%	0.45%	0.99%	0.4 NR	AA
0.31%	0.37%	0.40%	0.47%	0.99%	0.4 NR	A
					0.4	
0.30%	0.35%	0.40%	0.45%	0.99%	0.4 NR	AA
0.28%	0.34%	0.40%	0.43%	0.99%	0.4 NR	A
					0.4	
1.93%	2.05%	2.05%	2.05%	2.05%	0.4	NR
1.93%	2.05%	2.05%	2.05%	2.05%	0.4	NR
1.93%	2.05%	2.05%	2.05%	2.05%	0.4	NR
1.93%	2.05%	2.05%	2.05%	2.05%	0.4	NR
					0.4	
					0.4	
1.93%	0.020477953	0.020477953	0.020477953	0.020477953	0.4	NR
1.93%	2.05%	2.05%	2.05%	2.05%	0.4	NR
1.93%	2.05%	2.05%	2.05%	2.05%	0.4	NR
1.93%	2.05%	2.05%	2.05%	2.05%	0.4	NR
1.86%	1.88%	1.88%	1.88%	1.88%	0.4	NR
					0.4	
					0.4	
					0.4	
1.86%	0.018788823	0.018788823	0.018788823	0.018788823	0.4	NR
1.79%	0.018096604	0.018096604	0.018096604	0.018096604	0.4	NR

AA	AA	AA	AAA	AAA	AAA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
NR	NR	BBB	NR	BBB	BBB
NR	NR	BBB	NR	BBB	BBB
NR	NR	BBB	NR	BBB	BBB
NR	NR	BBB	NR	BBB	BBB
NR	NR	BBB	NR	BBB	BBB
NR	NR	BB	NR	BB	BB
NR	NR	BB	NR	BB	BB
NR	NR	BBB	NR	BBB	BBB
NR	NR	BBB	NR	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		BB	BB	BB
	NR		BB	BB	BB
	NR		BB	BB	BB

A	A	A	AA	12 Financials
BB	BB	BB	AA	12 Financials
BB	BB	BB	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	A	3 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	A	3 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials
A	A	A	AA	12 Financials
BB	BBB	BB	AA	13 Financials
BB	BBB	BB	AA	13 Financials
A	AA	BBB	AA	13 Financials
A	AA	BBB	AA	13 Financials
BBB	A	BBB	AA	13 Financials
			NR	Financials
A	AA	BBB	AA	13 Financials
BBB	A	BBB	AA	13 Financials
A	AA	BBB	AA	13 Financials
BB	BBB	BB	AA	3 Financials
A	AA	BBB	AA	13 Financials
BBB	A	BBB	AA	13 Financials
			NR	Financials
A	AA	BBB	AA	13 Financials
BBB	A	BBB	AA	13 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
			NR	Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
NR	BB	NR	A	3 Telecommunications
NR	BB	NR	A	3 Telecommunications
NR	A	NR	A	11 Telecommunications
NR	BBB	NR	A	12 Telecommunications
NR	BBB	NR	A	12 Telecommunications
NR	A	NR	A	11 Telecommunications
NR	BBB	NR	A	8 Telecommunications
NR	A	NR	A	11 Telecommunications
NR	A	NR	A	11 Telecommunications
NR	BB	NR	A	3 Telecommunications
NR	BB	NR	A	3 Telecommunications
NR	A	NR	A	11 Telecommunications
NR	A	NR	A	11 Telecommunications
NR	BBB	NR	A	12 Telecommunications
			NR	Telecommunications
NR	A	NR	A	11 Telecommunications
NR	BBB	NR	A	8 Telecommunications
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			BBB	3 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			BBB	3 Industrials
			BBB	3 Industrials

Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB					
N.Amer	United States	BB					
N.Amer	United States	BB					
N.Amer	United States	BB					
Europe	France	AA	AA	Thin	CcyGrp	Thin	Thin
Europe	France	AA	AA	Thin	DocAdj	Thin	Thin
Europe	France	AA	AA	Thin	CcyGrp	Thin	Thin
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	DocAdj	Thin	Thin
Europe	France	AA	AA	Thin	CcyGrp	Thin	Thin
Europe	France	AA	AA	Thin	Entity Tier	Thin	Thin
Europe	France	AA	AA	Thin	Entity Tier	Thin	Thin
Europe	France	AA	AA	Thin	DocAdj	Thin	Thin
Europe	France	AA	AA	Thin	CcyGrp	Thin	Thin
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BB	BBB				
Europe	Netherlands	BB	BBB		Thin	Thin	Thin
Europe	Netherlands	BB	BBB		Thin	Thin	Thin
Europe	Netherlands	BB	BBB		Thin	Thin	Thin
Europe	Netherlands	BB	BBB		Thin	Thin	Thin
Europe	Netherlands	BB	BBB				
Europe	Netherlands	BB	BBB				
Europe	Netherlands	BB	BBB		Thin	Thin	Thin
Europe	Netherlands	BB	BBB		Thin	Thin	Thin
Europe	Netherlands	BB	BBB		Thin	Thin	Thin
Europe	Netherlands	BB	BBB		Thin	Thin	Thin
N.Amer	United States	BB	AA		Thin		Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA		Thin		Thin
N.Amer	United States	BB	AA		Thin		Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	Thin	DocAdj	DocAdj			Thin
DocAdj	Thin	DocAdj	DocAdj			Thin
DocAdj	Thin	DocAdj	DocAdj			Thin
DocAdj	Thin	DocAdj	DocAdj			Thin
DocAdj	Thin	DocAdj	DocAdj			Thin
Entity Tier	Thin	Entity Tier	Entity Tier			Thin
Entity Tier	Thin	Entity Tier	Entity Tier			Thin
DocAdj	Thin	DocAdj	DocAdj			Thin
DocAdj	Thin	DocAdj	DocAdj			Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

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	DocAdj	DocAdj	DocAdj
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CNH-CNHAUDMM	31-Jul-08 CNH-CNH
CNH-CNHAUDMR	31-Jul-08 CNH-CNH
CNH-CNHAUDXR	31-Jul-08 CNH-CNH
CNH-CNHEURMM	31-Jul-08 CNH-CNH
CNH-CNHEURMR	31-Jul-08 CNH-CNH
CNH-CNHEURXR	31-Jul-08 CNH-CNH
CNH-CNHHKDXR	31-Jul-08 CNH-CNH
CNH-CNHILSXR	31-Jul-08 CNH-CNH
CNH-CNHJPYXR	31-Jul-08 CNH-CNH
CNH-CNHUSDCR	31-Jul-08 CNH-CNH
CNH-CNHUSDMM	31-Jul-08 CNH-CNH
CNH-CNHUSDMR	31-Jul-08 CNH-CNH
CNH-CNHUSDXR	31-Jul-08 CNH-CNH
CNH-CapAmerLLCUSDCR	31-Jul-08 CNH-CapAmerLLC
CNH-CapAmerLLCUSDMR	31-Jul-08 CNH-CapAmerLLC
CNH-CapAmerLLCUSDXR	31-Jul-08 CNH-CapAmerLLC
CNNCTUSDCR	31-Jul-08 CNNCT
CNNCTUSDMR	31-Jul-08 CNNCT
CNNCTUSDXR	31-Jul-08 CNNCT
CNOOCAUDMR	31-Jul-08 CNOOC
CNOOCEURCR	31-Jul-08 CNOOC
CNOOCEURMM	31-Jul-08 CNOOC
CNOOCEURMR	31-Jul-08 CNOOC
CNOOCHKDCR	31-Jul-08 CNOOC
CNOOCHKDMR	31-Jul-08 CNOOC
CNOOCJPYCR	31-Jul-08 CNOOC
CNOOCUSDCR	31-Jul-08 CNOOC
CNOOCUSDMM	31-Jul-08 CNOOC
CNOOCUSDMR	31-Jul-08 CNOOC
CNOOCUSDXR	31-Jul-08 CNOOC
CNPAUDMR	31-Jul-08 CNP
CNPAUDXR	31-Jul-08 CNP
CNPCADMR	31-Jul-08 CNP
CNPCHFMR	31-Jul-08 CNP
CNPEURCR	31-Jul-08 CNP
CNPEURMM	31-Jul-08 CNP
CNPEURMR	31-Jul-08 CNP
CNPEURXR	31-Jul-08 CNP
CNPGBPMR	31-Jul-08 CNP
CNPHKDMR	31-Jul-08 CNP
CNPILSXR	31-Jul-08 CNP
CNPJPYMR	31-Jul-08 CNP
CNPJPYXR	31-Jul-08 CNP
CNPNOKMR	31-Jul-08 CNP
CNPNZDMR	31-Jul-08 CNP
CNPSGDMR	31-Jul-08 CNP
CNPTWDCR	31-Jul-08 CNP
CNPUSDCR	31-Jul-08 CNP
CNPUSDMM	31-Jul-08 CNP
CNPUSDMR	31-Jul-08 CNP
CNPUSDXR	31-Jul-08 CNP
CNP-EnHouElecEURMM	31-Jul-08 CNP-EnHouElec
CNP-EnHouElecEURMR	31-Jul-08 CNP-EnHouElec
CNP-EnHouElecUSDMM	31-Jul-08 CNP-EnHouElec
CNP-EnHouElecUSDMR	31-Jul-08 CNP-EnHouElec
CNP-EnHouElecUSDXR	31-Jul-08 CNP-EnHouElec
CNP-EnResAUDMR	31-Jul-08 CNP-EnRes
CNP-EnResEURCR	31-Jul-08 CNP-EnRes
CNP-EnResEURMM	31-Jul-08 CNP-EnRes
CNP-EnResEURMR	31-Jul-08 CNP-EnRes
CNP-EnResEURXR	31-Jul-08 CNP-EnRes
CNP-EnResGBPMR	31-Jul-08 CNP-EnRes
CNP-EnResJPYMR	31-Jul-08 CNP-EnRes
CNP-EnResUSDCR	31-Jul-08 CNP-EnRes
CNP-EnResUSDMM	31-Jul-08 CNP-EnRes
CNP-EnResUSDMR	31-Jul-08 CNP-EnRes
CNP-EnResUSDXR	31-Jul-08 CNP-EnRes
CNPASSEURCR	31-Jul-08 CNPASS
CNPASSEURMM	31-Jul-08 CNPASS
CNQAUDMR	31-Jul-08 CNQ
CNQCADMR	31-Jul-08 CNQ
CNQCHFMR	31-Jul-08 CNQ
CNQEURCR	31-Jul-08 CNQ
CNQEURMM	31-Jul-08 CNQ

CASE NEW HOLLAND INC	15BB8A	SNRFOR	AUD
CASE NEW HOLLAND INC	15BB8A	SNRFOR	AUD
CASE NEW HOLLAND INC	15BB8A	SNRFOR	AUD
CASE NEW HOLLAND INC	15BB8A	SNRFOR	EUR
CASE NEW HOLLAND INC	15BB8A	SNRFOR	EUR
CASE NEW HOLLAND INC	15BB8A	SNRFOR	EUR
CASE NEW HOLLAND INC	15BB8A	SNRFOR	HKD
CASE NEW HOLLAND INC	15BB8A	SNRFOR	ILS
CASE NEW HOLLAND INC	15BB8A	SNRFOR	JPY
CASE NEW HOLLAND INC	15BB8A	SNRFOR	USD
CASE NEW HOLLAND INC	15BB8A	SNRFOR	USD
CASE NEW HOLLAND INC	15BB8A	SNRFOR	USD
CASE NEW HOLLAND INC	15BB8A	SNRFOR	USD
CNH Cap America LLC	19HGDL	SNRFOR	USD
CNH Cap America LLC	19HGDL	SNRFOR	USD
CNH Cap America LLC	19HGDL	SNRFOR	USD
St of CT	2.27E+100	SNRFOR	USD
St of CT	2.27E+100	SNRFOR	USD
St of CT	2.27E+100	SNRFOR	USD
CNOOC Ltd	1D8745	SNRFOR	AUD
CNOOC Ltd	1D8745	SNRFOR	EUR
CNOOC Ltd	1D8745	SNRFOR	EUR
CNOOC Ltd	1D8745	SNRFOR	EUR
CNOOC Ltd	1D8745	SNRFOR	HKD
CNOOC Ltd	1D8745	SNRFOR	HKD
CNOOC Ltd	1D8745	SNRFOR	JPY
CNOOC Ltd	1D8745	SNRFOR	USD
CNOOC Ltd	1D8745	SNRFOR	USD
CNOOC Ltd	1D8745	SNRFOR	USD
CNOOC Ltd	1D8745	SNRFOR	USD
Centerpoint Engy Inc	1G69H2	SNRFOR	AUD
Centerpoint Engy Inc	1G69H2	SNRFOR	AUD
Centerpoint Engy Inc	1G69H2	SNRFOR	CAD
Centerpoint Engy Inc	1G69H2	SNRFOR	CHF
Centerpoint Engy Inc	1G69H2	SNRFOR	EUR
Centerpoint Engy Inc	1G69H2	SNRFOR	EUR
Centerpoint Engy Inc	1G69H2	SNRFOR	EUR
Centerpoint Engy Inc	1G69H2	SNRFOR	EUR
Centerpoint Engy Inc	1G69H2	SNRFOR	GBP
Centerpoint Engy Inc	1G69H2	SNRFOR	HKD
Centerpoint Engy Inc	1G69H2	SNRFOR	ILS
Centerpoint Engy Inc	1G69H2	SNRFOR	JPY
Centerpoint Engy Inc	1G69H2	SNRFOR	JPY
Centerpoint Engy Inc	1G69H2	SNRFOR	NOK
Centerpoint Engy Inc	1G69H2	SNRFOR	NZD
Centerpoint Engy Inc	1G69H2	SNRFOR	SGD
Centerpoint Engy Inc	1G69H2	SNRFOR	TWD
Centerpoint Engy Inc	1G69H2	SNRFOR	USD
Centerpoint Engy Inc	1G69H2	SNRFOR	USD
Centerpoint Engy Inc	1G69H2	SNRFOR	USD
Centerpoint Engy Inc	1G69H2	SNRFOR	USD
CENTERPOINT ENERGY HOUSTON Elec LLC	1G69H6	SNRFOR	EUR
CENTERPOINT ENERGY HOUSTON Elec LLC	1G69H6	SNRFOR	EUR
CENTERPOINT ENERGY HOUSTON Elec LLC	1G69H6	SNRFOR	USD
CENTERPOINT ENERGY HOUSTON Elec LLC	1G69H6	SNRFOR	USD
CENTERPOINT ENERGY HOUSTON Elec LLC	1G69H6	SNRFOR	USD
Centerpoint Engy Res Corp	1G69H7	SNRFOR	AUD
Centerpoint Engy Res Corp	1G69H7	SNRFOR	EUR
Centerpoint Engy Res Corp	1G69H7	SNRFOR	EUR
Centerpoint Engy Res Corp	1G69H7	SNRFOR	EUR
Centerpoint Engy Res Corp	1G69H7	SNRFOR	EUR
Centerpoint Engy Res Corp	1G69H7	SNRFOR	GBP
Centerpoint Engy Res Corp	1G69H7	SNRFOR	JPY
Centerpoint Engy Res Corp	1G69H7	SNRFOR	USD
Centerpoint Engy Res Corp	1G69H7	SNRFOR	USD
Centerpoint Engy Res Corp	1G69H7	SNRFOR	USD
Centerpoint Engy Res Corp	1G69H7	SNRFOR	USD
CNP Assurns	FG9FDT	SUBLT2	EUR
CNP Assurns	FG9FDT	SUBLT2	EUR
Cdn Nat Res Ltd	1E99BD	SNRFOR	AUD
Cdn Nat Res Ltd	1E99BD	SNRFOR	CAD
Cdn Nat Res Ltd	1E99BD	SNRFOR	CHF
Cdn Nat Res Ltd	1E99BD	SNRFOR	EUR
Cdn Nat Res Ltd	1E99BD	SNRFOR	EUR

MM	Composite						
MR	Composite	0.51%	0.59%	1.06%	1.26%	1.46%	1.63%
XR	Composite	0.51%	0.59%	1.06%	1.26%	1.46%	1.63%
MM	Composite						
MR	Composite	0.51%	0.61%	1.05%	1.32%	1.49%	1.68%
XR	Composite	0.51%	0.59%	1.02%	1.24%	1.44%	1.61%
XR	Composite	0.51%	0.59%	1.02%	1.24%	1.44%	1.61%
XR	Composite	0.005066345	0.00592125	0.010157698	0.012411979	0.014439455	0.0160738
XR	Composite	0.005066345	0.005908083	0.0106088	0.012558364	0.014589029	0.016310458
CR	Composite	0.005066345	0.006471311	0.0114379	0.013587052	0.015747534	0.017670524
MM	Composite	0.51%	0.62%	1.10%	1.30%	1.51%	1.70%
MR	Composite	0.005066345	0.006147746	0.010546243	0.013157543	0.01487147	0.016786998
XR	Composite	0.51%	0.59%	1.02%	1.24%	1.44%	1.61%
CR	Composite						
MR	Composite	1.16%	1.16%	1.32%	1.56%	1.84%	2.05%
XR	Composite	1.16%	1.16%	1.32%	1.56%	1.84%	2.05%
CR	Composite	0.40%	0.40%	0.40%	0.40%	0.40%	0.40%
MR	Composite	0.40%	0.40%	0.40%	0.40%	0.40%	0.40%
XR	Composite	0.00405	0.00405	0.00405	0.00405	0.00405	0.00405
MR	Composite	0.33%	0.33%	0.41%	0.48%	0.50%	0.59%
CR	Composite	0.33%	0.33%	0.41%	0.48%	0.50%	0.59%
MM	Composite	0.0032	0.003162685	0.003902387	0.004621728	0.004795376	0.005672917
MR	Composite	0.32%	0.31%	0.39%	0.46%	0.47%	0.56%
CR	Composite	0.33%	0.33%	0.41%	0.48%	0.50%	0.59%
MR	Composite	0.32%	0.31%	0.39%	0.46%	0.47%	0.56%
CR	Composite	0.33%	0.33%	0.41%	0.48%	0.50%	0.59%
CR	Composite	0.33%	0.33%	0.41%	0.48%	0.50%	0.59%
MM	Composite						
MR	Composite	0.32%	0.31%	0.39%	0.46%	0.47%	0.56%
XR	Composite						
MR	Composite	0.35%	0.43%	0.64%	0.81%	0.98%	1.11%
XR	Composite	0.34%	0.43%	0.64%	0.81%	0.98%	1.07%
MR	Composite	0.36%	0.43%	0.66%	0.78%	0.98%	1.14%
MR	Composite	0.36%	0.43%	0.66%	0.78%	0.98%	1.14%
CR	Composite	0.37%	0.46%	0.69%	0.88%	1.05%	1.21%
MM	Composite	0.36%	0.44%	0.66%	0.84%	1.00%	1.16%
MR	Composite	0.36%	0.43%	0.66%	0.78%	0.98%	1.14%
XR	Composite	0.34%	0.42%	0.63%	0.86%	0.97%	1.11%
MR	Composite	0.36%	0.43%	0.66%	0.78%	0.98%	1.14%
MR	Composite	0.36%	0.43%	0.66%	0.78%	0.98%	1.14%
XR	Composite	0.34%	0.42%	0.63%	0.86%	0.97%	1.11%
MR	Composite	0.35%	0.43%	0.64%	0.81%	0.97%	1.12%
XR	Composite	0.35%	0.43%	0.64%	0.81%	0.94%	1.08%
MR	Composite	0.36%	0.43%	0.66%	0.78%	0.98%	1.14%
MR	Composite	0.36%	0.43%	0.66%	0.78%	0.98%	1.14%
MR	Composite	0.36%	0.43%	0.66%	0.78%	0.98%	1.14%
CR	Composite	0.37%	0.46%	0.69%	0.88%	1.05%	1.21%
CR	Composite	0.37%	0.46%	0.69%	0.88%	1.05%	1.21%
MM	Composite	0.36%	0.44%	0.66%	0.84%	1.00%	1.16%
MR	Composite	0.36%	0.43%	0.66%	0.78%	0.98%	1.14%
XR	Composite	0.003424799	0.004207522	0.006285356	0.008619364	0.009733406	0.011118077
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.72%	0.72%	0.72%	0.72%	0.72%	0.72%
XR	Composite						
MR	Composite	0.44%	0.51%	0.63%	0.76%	0.85%	0.96%
CR	Composite	0.46%	0.54%	0.67%	0.81%	0.91%	1.02%
MM	Composite						
MR	Composite	0.44%	0.51%	0.63%	0.75%	0.83%	0.96%
XR	Composite						
MR	Composite	0.44%	0.51%	0.63%	0.75%	0.83%	0.96%
MR	Composite	0.44%	0.51%	0.63%	0.76%	0.85%	0.96%
CR	Composite	0.46%	0.54%	0.67%	0.81%	0.91%	1.02%
MM	Composite						
MR	Composite	0.44%	0.51%	0.63%	0.75%	0.83%	0.96%
XR	Composite	0.42%	0.49%	0.61%	0.76%	0.86%	0.94%
CR	Composite	0.24%	0.24%	0.24%	0.24%	0.24%	0.24%
MM	Composite	0.00235	0.00235	0.00235	0.00235	0.00235	0.00235
MR	Composite	0.005172464	0.005946573	0.006713906	0.007648292	0.008439879	0.009401861
MR	Composite	0.005181571	0.0059645	0.006736875	0.007672875	0.0085053	0.009473364
MR	Composite	0.005181571	0.0059645	0.006736875	0.007672875	0.0085053	0.009473364
CR	Composite	0.55%	0.63%	0.71%	0.81%	0.89%	0.99%
MM	Composite	0.52%	0.60%	0.68%	0.77%	0.86%	0.95%

					0.4		
1.97%	1.68%	2.06%	1.96%	2.15%	0.4	NR	BB
1.90%	1.68%	2.06%	1.96%	2.15%	0.4	NR	BB
					0.4		
1.85%	1.75%	2.06%	2.01%	2.24%	0.4	NR	BBB
0.017826446	1.68%	2.06%	1.93%	2.15%	0.4	NR	A
0.017826446	1.68%	2.06%	1.93%	2.15%	0.4	NR	A
0.017826446	0.01682825	0.0206015	0.019336211	0.021545421	0.4	NR	A
0.01861328	0.01683125	0.0206015	0.019574343	0.021472093	0.4	NR	BB
0.02020173	0.01839153	0.0206015	0.021132471	0.023546908	0.4	NR	BBB
1.94%	1.77%	2.06%	2.03%	2.26%	0.4	NR	BBB
1.85%	0.017471954	0.0206015	0.020075848	0.022369563	0.4	NR	BBB
1.78%	1.68%	2.06%	1.93%	2.15%	0.4	NR	A
					0.4		
2.10%	2.15%	2.15%	2.15%	2.15%	0.4		NR
2.10%	2.15%	2.15%	2.15%	2.15%	0.4		NR
0.40%	0.40%	0.40%	0.40%	0.40%	0.83		
0.40%	0.40%	0.40%	0.40%	0.40%	0.83		
0.00405	0.00405	0.00405	0.00405	0.00405	0.83		
0.006284993	0.69%	0.75%	1.11%	1.37%	0.396250001	BB	BBB
0.006286925	0.69%	0.75%	1.11%	1.37%	0.4	A	AA
0.006048998	0.00662063	0.007513598	0.0110915	0.013675	0.396250001	BBB	A
0.005985988	0.66%	0.75%	1.11%	1.37%	0.396250001	BBB	A
0.63%	0.69%	0.75%	1.11%	1.37%	0.4	A	AA
0.60%	0.66%	0.75%	1.11%	1.37%	0.396250001	BBB	A
0.63%	0.69%	0.75%	1.11%	1.37%	0.396250001	BB	BBB
0.63%	0.69%	0.75%	1.11%	1.37%	0.4	A	AA
					0.396250001		
0.60%	0.66%	0.75%	1.11%	1.37%	0.396250001	BBB	A
					0.396250001		
1.20%	1.28%	1.35%	1.39%	1.55%	0.4	BBB	BBB
1.16%	1.28%	1.35%	1.39%	1.55%	0.4	BBB	BBB
1.20%	1.30%	1.35%	1.40%	1.55%	0.4	BBB	A
1.20%	1.30%	1.35%	1.40%	1.55%	0.4	BBB	A
1.27%	1.37%	1.35%	1.47%	1.55%	0.4	BB	A
1.22%	1.31%	1.35%	1.41%	1.55%	0.4	BB	A
1.20%	1.30%	1.35%	1.40%	1.55%	0.4	BBB	A
1.16%	1.25%	1.35%	1.34%	1.55%	0.4	BBB	A
1.20%	1.30%	1.35%	1.40%	1.55%	0.4	BBB	A
1.20%	1.30%	1.35%	1.40%	1.55%	0.4	BBB	A
1.16%	1.25%	1.35%	1.34%	1.55%	0.4	BBB	A
1.21%	1.33%	1.35%	1.39%	1.55%	0.4	B	BBB
1.17%	1.28%	1.35%	1.39%	1.55%	0.4	B	BBB
1.20%	1.30%	1.35%	1.40%	1.55%	0.4	BBB	A
1.20%	1.30%	1.35%	1.40%	1.55%	0.4	BBB	A
1.20%	1.30%	1.35%	1.40%	1.55%	0.4	BBB	A
1.27%	1.37%	1.35%	1.47%	1.55%	0.4	BB	A
1.27%	1.37%	1.35%	1.47%	1.55%	0.4	BB	A
1.22%	1.31%	1.35%	1.41%	1.55%	0.4	BB	A
1.20%	1.30%	1.35%	1.40%	1.55%	0.4	BBB	A
1.16%	0.012542491	0.013521263	0.013448506	0.015515058	0.4	BBB	A
					0.4		
					0.4		
					0.4		
0.72%	0.72%	0.72%	0.72%	0.72%	0.4		
					0.4		
1.02%	1.10%	1.18%	1.23%	1.28%	0.4	BB	BB
1.08%	1.17%	1.25%	1.32%	1.28%	0.4	BBB	BBB
					0.4		
1.03%	1.11%	1.19%	1.25%	1.28%	0.4	A	A
					0.4		
1.03%	1.11%	1.19%	1.25%	1.28%	0.4	A	A
1.02%	1.10%	1.18%	1.23%	1.28%	0.4	BB	BB
1.08%	1.17%	1.25%	1.32%	1.28%	0.4	BBB	BBB
					0.4		
1.03%	1.11%	1.19%	1.25%	1.28%	0.4	A	A
0.99%	1.07%	1.14%	1.21%	1.28%	0.4	BBB	BBB
0.36%	0.36%	0.36%	0.36%	0.36%	0.2		
0.00355	0.00355	0.00355	0.00355	0.00355	0.2		
1.01%	0.010408392	0.010655	0.011167	0.0112	40.00%	BBB	BBB
1.01%	0.0104348	0.0107	0.011167	0.0112	40.00%	AA	AA
1.01%	0.0104348	0.0107	0.011167	0.0112	0.4	AA	AA
1.06%	1.10%	1.13%	1.12%	1.12%	0.4	A	A
1.02%	1.05%	1.08%	1.12%	1.12%	0.4	A	A

BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
AA	AA	AA	A	AA	A
AA	AA	AA	A	AA	A
AA	AA	AA	A	AA	A
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	A	AA	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	AA	AA	A	A
A	A	AA	AA	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
A	A	AA	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
			NR		
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	A	A
			NR		NR
			NR		NR
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A

			NR	Industrials
NR	BB	B	A	7 Industrials
NR	BB	B	A	7 Industrials
			NR	Industrials
NR	BBB	BB	A	6 Industrials
NR	BBB	BB	A	5 Industrials
NR	BBB	BB	A	5 Industrials
NR	BBB	BB	A	5 Industrials
NR	BB	B	A	7 Industrials
NR	BBB	BB	A	6 Industrials
NR	BBB	BB	A	6 Industrials
NR	BBB	BB	A	6 Industrials
NR	BBB	BB	A	5 Industrials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2
			NR	2
			NR	2
NR	NR	NR	BBB	10 Oil & Gas
NR	NR	NR	BBB	10 Oil & Gas
NR	NR	NR	BBB	10 Oil & Gas
NR	NR	NR	BBB	10 Oil & Gas
NR	NR	NR	BBB	10 Oil & Gas
NR	NR	NR	BBB	10 Oil & Gas
NR	NR	NR	BBB	10 Oil & Gas
NR	NR	NR	BBB	10 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	BBB	10 Oil & Gas
			NR	Oil & Gas
NR	BB	NR	A	3 Utilities
NR	BB	NR	A	3 Utilities
NR	BBB	NR	A	7 Utilities
NR	BBB	NR	A	7 Utilities
NR	BBB	NR	AA	13 Utilities
NR	BBB	NR	AA	13 Utilities
NR	BBB	NR	A	7 Utilities
NR	BBB	NR	A	11 Utilities
NR	BBB	NR	A	7 Utilities
NR	BBB	NR	A	7 Utilities
NR	BBB	NR	A	11 Utilities
NR	BB	NR	A	3 Utilities
NR	BB	NR	A	3 Utilities
NR	BBB	NR	A	7 Utilities
NR	BBB	NR	A	7 Utilities
NR	BBB	NR	A	7 Utilities
NR	BBB	NR	AA	13 Utilities
NR	BBB	NR	AA	13 Utilities
NR	BBB	NR	AA	13 Utilities
NR	BBB	NR	A	7 Utilities
NR	BBB	NR	A	11 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
BB	BB	NR	AA	14 Utilities
BBB	BBB	NR	AA	14 Utilities
			NR	Utilities
A	BBB	NR	AA	12 Utilities
			NR	Utilities
A	BBB	NR	AA	12 Utilities
BB	BB	NR	AA	14 Utilities
BBB	BBB	NR	AA	14 Utilities
			NR	Utilities
A	BBB	NR	AA	12 Utilities
BBB	BBB	NR	A	7 Utilities
			NR	2 Financials
			NR	2 Financials
BB	NR	NR	AA	12 Oil & Gas
A	NR	NR	AA	11 Oil & Gas
A	NR	NR	AA	11 Oil & Gas
BBB	NR	NR	AA	12 Oil & Gas
BBB	NR	NR	AA	12 Oil & Gas

N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
Asia	Hong Kong	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A				
N.Amer	United States	BB	BBB	DocAdj	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BBB	DocAdj	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	France	AA					
Europe	France	AA					
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
	Thin		Thin			
	Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

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CNQEURMR	31-Jul-08 CNQ
CNQGBPMR	31-Jul-08 CNQ
CNQJPYMR	31-Jul-08 CNQ
CNQUSDCR	31-Jul-08 CNQ
CNQUSDMM	31-Jul-08 CNQ
CNQUSDMR	31-Jul-08 CNQ
CNQUSDXR	31-Jul-08 CNQ
CNRCNCADCR	31-Jul-08 CNRCN
CNRCNCADMR	31-Jul-08 CNRCN
CNRCNEURCR	31-Jul-08 CNRCN
CNRCNEURMM	31-Jul-08 CNRCN
CNRCNEURMR	31-Jul-08 CNRCN
CNRCNEURXR	31-Jul-08 CNRCN
CNRCNJPYMR	31-Jul-08 CNRCN
CNRCNUSDCR	31-Jul-08 CNRCN
CNRCNUSDMM	31-Jul-08 CNRCN
CNRCNUSDMR	31-Jul-08 CNRCN
CNRCNUSDXR	31-Jul-08 CNRCN
CNT-CTEURMM	31-Jul-08 CNT-CT
CNT-CTEURMR	31-Jul-08 CNT-CT
CNT-CTUSDMM	31-Jul-08 CNT-CT
CNT-CTUSDMR	31-Jul-08 CNT-CT
CNTNPLEURCR	31-Jul-08 CNTNPL
CNTNPLEURMM	31-Jul-08 CNTNPL
CNTNPLEURMR	31-Jul-08 CNTNPL
CNTNPLEURXR	31-Jul-08 CNTNPL
CNTNPLUSDCR	31-Jul-08 CNTNPL
CNTNPLUSDMM	31-Jul-08 CNTNPL
CNTNPLUSDMR	31-Jul-08 CNTNPL
CNTNPLUSDXR	31-Jul-08 CNTNPL
CNXUSDCR	31-Jul-08 CNX
CNXUSDMR	31-Jul-08 CNX
CNXUSDXR	31-Jul-08 CNX
COCAAUDMR	31-Jul-08 COCA
COCAEURCR	31-Jul-08 COCA
COCAEURMM	31-Jul-08 COCA
COCAEURMR	31-Jul-08 COCA
COCAJPYCR	31-Jul-08 COCA
COCAJPYMR	31-Jul-08 COCA
COCAUSDCR	31-Jul-08 COCA
COCAUSDMM	31-Jul-08 COCA
COCAUSDMR	31-Jul-08 COCA
CODSAEURCR	31-Jul-08 CODSA
CODSAEURMM	31-Jul-08 CODSA
CODSAUSDCR	31-Jul-08 CODSA
CODSAUSDMM	31-Jul-08 CODSA
CODSAUSDXR	31-Jul-08 CODSA
CODSA-FinCHFMM	31-Jul-08 CODSA-Fin
CODSA-FinEURCR	31-Jul-08 CODSA-Fin
CODSA-FinEURMM	31-Jul-08 CODSA-Fin
CODSA-FinEURMR	31-Jul-08 CODSA-Fin
CODSA-FinUSDCR	31-Jul-08 CODSA-Fin
CODSA-FinUSDMM	31-Jul-08 CODSA-Fin
CODSA-FinUSDMR	31-Jul-08 CODSA-Fin
COFAUDMR	31-Jul-08 COF
COFCHFMR	31-Jul-08 COF
COFDKKMR	31-Jul-08 COF
COFEURCR	31-Jul-08 COF
COFEURMM	31-Jul-08 COF
COFEURMR	31-Jul-08 COF
COFEURXR	31-Jul-08 COF
COFHKDMR	31-Jul-08 COF
COFJPYMR	31-Jul-08 COF
COFSGDMR	31-Jul-08 COF
COFTWDMR	31-Jul-08 COF
COFUSDCR	31-Jul-08 COF
COFUSDMM	31-Jul-08 COF
COFUSDMR	31-Jul-08 COF
COFUSDXR	31-Jul-08 COF
COF-BNKNAAUDMR	31-Jul-08 COF-BNKNA
COF-BNKNAAUDXR	31-Jul-08 COF-BNKNA
COF-BNKNACADMR	31-Jul-08 COF-BNKNA
COF-BNKNACHFMR	31-Jul-08 COF-BNKNA
COF-BNKNADKKMR	31-Jul-08 COF-BNKNA

Cdn Nat Res Ltd	1E99BD	SNRFOR	EUR
Cdn Nat Res Ltd	1E99BD	SNRFOR	GBP
Cdn Nat Res Ltd	1E99BD	SNRFOR	JPY
Cdn Nat Res Ltd	1E99BD	SNRFOR	USD
Cdn Nat Res Ltd	1E99BD	SNRFOR	USD
Cdn Nat Res Ltd	1E99BD	SNRFOR	USD
Cdn Nat Res Ltd	1E99BD	SNRFOR	USD
Cdn Natl Rwy Co	1E99AC	SNRFOR	CAD
Cdn Natl Rwy Co	1E99AC	SNRFOR	CAD
Cdn Natl Rwy Co	1E99AC	SNRFOR	EUR
Cdn Natl Rwy Co	1E99AC	SNRFOR	EUR
Cdn Natl Rwy Co	1E99AC	SNRFOR	EUR
Cdn Natl Rwy Co	1E99AC	SNRFOR	EUR
Cdn Natl Rwy Co	1E99AC	SNRFOR	JPY
Cdn Natl Rwy Co	1E99AC	SNRFOR	USD
Cdn Natl Rwy Co	1E99AC	SNRFOR	USD
Cdn Natl Rwy Co	1E99AC	SNRFOR	USD
Cdn Natl Rwy Co	1E99AC	SNRFOR	USD
CENTERPOINT Pptys Tr	1G69HE	SNRFOR	EUR
CENTERPOINT Pptys Tr	1G69HE	SNRFOR	EUR
CENTERPOINT Pptys Tr	1G69HE	SNRFOR	USD
CENTERPOINT Pptys Tr	1G69HE	SNRFOR	USD
Centro NP LLC	16BA4U	SNRFOR	EUR
Centro NP LLC	16BA4U	SNRFOR	EUR
Centro NP LLC	16BA4U	SNRFOR	EUR
Centro NP LLC	16BA4U	SNRFOR	EUR
Centro NP LLC	16BA4U	SNRFOR	USD
Centro NP LLC	16BA4U	SNRFOR	USD
Centro NP LLC	16BA4U	SNRFOR	USD
Centro NP LLC	16BA4U	SNRFOR	USD
CONSOL Energy Inc	228D9T	SNRFOR	USD
CONSOL Energy Inc	228D9T	SNRFOR	USD
CONSOL Energy Inc	228D9T	SNRFOR	USD
Coca Cola Amatil Ltd	1AA18D	SNRFOR	AUD
Coca Cola Amatil Ltd	1AA18D	SNRFOR	EUR
Coca Cola Amatil Ltd	1AA18D	SNRFOR	EUR
Coca Cola Amatil Ltd	1AA18D	SNRFOR	EUR
Coca Cola Amatil Ltd	1AA18D	SNRFOR	JPY
Coca Cola Amatil Ltd	1AA18D	SNRFOR	JPY
Coca Cola Amatil Ltd	1AA18D	SNRFOR	USD
Coca Cola Amatil Ltd	1AA18D	SNRFOR	USD
Coca Cola Amatil Ltd	1AA18D	SNRFOR	USD
Codere, S.A.	EH974W	SNRFOR	EUR
Codere, S.A.	EH974W	SNRFOR	EUR
Codere, S.A.	EH974W	SNRFOR	USD
Codere, S.A.	EH974W	SNRFOR	USD
Codere, S.A.	EH974W	SNRFOR	USD
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	CHF
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	EUR
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	EUR
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	EUR
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	USD
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	USD
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	USD
Cap One Finl Corp	1F444H	SNRFOR	AUD
Cap One Finl Corp	1F444H	SNRFOR	CHF
Cap One Finl Corp	1F444H	SNRFOR	DKK
Cap One Finl Corp	1F444H	SNRFOR	EUR
Cap One Finl Corp	1F444H	SNRFOR	EUR
Cap One Finl Corp	1F444H	SNRFOR	EUR
Cap One Finl Corp	1F444H	SNRFOR	EUR
Cap One Finl Corp	1F444H	SNRFOR	HKD
Cap One Finl Corp	1F444H	SNRFOR	JPY
Cap One Finl Corp	1F444H	SNRFOR	SGD
Cap One Finl Corp	1F444H	SNRFOR	TWD
Cap One Finl Corp	1F444H	SNRFOR	USD
Cap One Finl Corp	1F444H	SNRFOR	USD
Cap One Finl Corp	1F444H	SNRFOR	USD
Cap One Finl Corp	1F444H	SNRFOR	USD
Cap One Bk USA Natl Assn	1F445B	SNRFOR	AUD
Cap One Bk USA Natl Assn	1F445B	SNRFOR	AUD
Cap One Bk USA Natl Assn	1F445B	SNRFOR	CAD
Cap One Bk USA Natl Assn	1F445B	SNRFOR	CHF
Cap One Bk USA Natl Assn	1F445B	SNRFOR	DKK

MR	Composite	0.005181571	0.0059645	0.006736875	0.007672875	0.0085053	0.009473364
MR	Composite						
MR	Composite	0.52%	0.59%	0.67%	0.76%	0.84%	0.94%
CR	Composite	0.55%	0.63%	0.71%	0.81%	0.89%	0.99%
MM	Composite						
MR	Composite	0.52%	0.60%	0.67%	0.77%	0.85%	0.95%
XR	Composite	0.50%	0.57%	0.65%	0.74%	0.82%	0.91%
CR	Composite						
MR	Composite	0.18%	0.23%	0.28%	0.32%	0.38%	0.41%
CR	Composite	0.001889474	0.002380741	0.002935051	0.003359595	0.003904211	0.00430759
MM	Composite						
MR	Composite	0.18%	0.23%	0.28%	0.32%	0.38%	0.41%
XR	Composite						
MR	Composite	0.18%	0.23%	0.28%	0.32%	0.37%	0.41%
CR	Composite	0.001889474	0.002380741	0.002935051	0.003359595	0.003904211	0.00430759
MM	Composite	0.18%	0.23%	0.28%	0.32%	0.37%	0.41%
MR	Composite	0.001795	0.002261615	0.002830518	0.003220875	0.003756	0.004089336
XR	Composite	0.17%	0.22%	0.27%	0.31%	0.36%	0.39%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.85%	0.85%	0.85%	0.85%	1.00%	1.00%
CR	Composite						
MM	Composite						
MR	Composite	0.08365	0.094833333	0.0885	0.08455	0.0801	0.07665
XR	Composite						
CR	Composite	8.37%	9.98%	8.85%	8.46%	8.43%	8.07%
MM	Composite						
MR	Composite	8.37%	9.48%	8.85%	8.46%	8.01%	7.66%
XR	Composite	8.37%	9.13%	8.85%	8.46%	7.71%	7.38%
CR	Composite	0.008689105	0.008689105	0.008689105	0.013367735	0.013367735	0.013367735
MR	Composite	0.008689105	0.008689105	0.008689105	0.013367735	0.013367735	0.013367735
XR	Composite	0.008689105	0.008689105	0.008689105	0.013367735	0.013367735	0.013367735
MR	Composite	0.004116992	0.004375851	0.005128049	0.005749324	0.006535607	0.007037682
CR	Composite	0.004310545	0.004567966	0.005374882	0.006011536	0.006854862	0.007384867
MM	Composite						
MR	Composite	0.004115936	0.004500368	0.00512792	0.005866079	0.006536004	0.007038067
CR	Composite						
MR	Composite	0.004116992	0.004375851	0.005128049	0.005749324	0.006535607	0.007037682
CR	Composite	0.43%	0.46%	0.54%	0.60%	0.69%	0.74%
MM	Composite						
MR	Composite	0.004115936	0.004500368	0.00512792	0.005866079	0.006536004	0.007038067
CR	Composite	3.24%	3.24%	4.39%	5.56%	5.99%	6.43%
MM	Composite	3.11%	3.11%	4.39%	5.34%	5.75%	6.17%
CR	Composite	0.03235523	0.03235523	0.04386445	0.055574728	0.059929283	0.064278843
MM	Composite	0.031061021	0.031061021	0.04386445	0.053351738	0.057532112	0.061707689
XR	Composite	2.96%	2.96%	4.39%	5.09%	5.48%	5.88%
MM	Composite	0.029878406	0.029134111	0.044508571	0.052831429	0.056932222	0.061022727
CR	Composite	0.031123339	0.030304528	0.046363095	0.053528646	0.059304398	0.063565341
MM	Composite	2.99%	2.91%	4.45%	5.28%	5.69%	6.10%
MR	Composite	2.96%	2.88%	4.40%	5.23%	5.63%	6.04%
CR	Composite						
MM	Composite	2.99%	2.91%	4.45%	5.28%	5.69%	6.10%
MR	Composite						
MR	Composite	0.04817102	0.046503751	0.0440775	0.041949921	0.039742161	0.036942987
MR	Composite	4.55%	4.65%	4.41%	4.18%	3.99%	3.71%
MR	Composite	4.55%	4.65%	4.41%	4.18%	3.99%	3.71%
CR	Composite						
MM	Composite	4.60%	4.70%	4.45%	4.26%	4.04%	3.75%
MR	Composite	0.045491667	0.046518182	0.0440775	0.041830818	0.039893624	0.037087882
XR	Composite						
MR	Composite	0.045491667	0.046518182	0.0440775	0.041830818	0.039893624	0.037087882
MR	Composite	4.82%	4.68%	4.41%	4.19%	3.90%	3.67%
MR	Composite	0.045491667	0.046518182	0.0440775	0.041830818	0.039893624	0.037087882
MR	Composite	4.55%	4.65%	4.41%	4.18%	3.99%	3.71%
CR	Composite	4.79%	4.90%	4.64%	4.44%	4.21%	3.90%
MM	Composite						
MR	Composite	4.55%	4.65%	4.41%	4.18%	3.99%	3.71%
XR	Composite	4.66%	4.48%	4.25%	4.11%	3.88%	3.54%
MR	Composite	3.08%	3.25%	3.07%	2.93%	2.78%	2.68%
XR	Composite	3.08%	3.25%	3.07%	2.82%	2.68%	2.58%
MR	Composite	0.030802759	0.032086589	0.031087247	0.029569158	0.028502544	0.026987661
MR	Composite	3.08%	3.21%	3.11%	2.96%	2.85%	2.70%
MR	Composite	3.08%	3.21%	3.11%	2.96%	2.85%	2.70%

1.01%	0.0104348	0.0107	0.011167	0.0112	0.4 AA	AA
					0.4	
1.01%	1.04%	1.07%	1.12%	1.12%	0.4 BBB	BBB
1.06%	1.10%	1.13%	1.12%	1.12%	0.4 A	A
					0.4	
1.01%	1.04%	1.07%	1.12%	1.12%	0.4 AA	AA
0.97%	1.00%	1.03%	1.12%	1.12%	0.4 A	A
					0.4	
0.45%	0.50%	0.58%	0.63%	0.61%	0.4 A	AA
0.47%	0.005236893	0.005778644	0.006638596	0.00605	0.4 BBB	A
					0.4	
0.45%	0.50%	0.58%	0.63%	0.61%	0.4 A	AA
					0.4	
0.45%	0.50%	0.58%	0.63%	0.61%	0.4 BB	BBB
0.47%	0.005236893	0.005778644	0.006638596	0.00605	0.4 BBB	A
0.45%	0.50%	0.58%	0.64%	0.61%	0.4 BBB	A
0.45%	0.004969584	0.005778644	0.006306667	0.00605	0.4 A	AA
0.43%	0.48%	0.58%	0.61%	0.61%	0.4 BBB	A
					0.400000003	
					0.400000003	
					40.00%	
1.19%	1.19%	1.19%	1.19%	1.19%	40.00%	
					0.4	
					0.4	
7.77%	0.085860792	0.0562032	0.0830136	0.0565548	0.4 NR	BBB
					0.4	
8.18%	8.59%	5.62%	8.30%	5.66%	0.4 NR	BB
					0.4	
7.77%	8.59%	5.62%	8.30%	5.66%	0.4 NR	BBB
7.48%	8.59%	5.62%	8.30%	5.66%	0.4 NR	BB
0.013367735	0.013367735	0.013367735	0.013367735	0.013367735	0.4	NR
0.013367735	0.013367735	0.013367735	0.013367735	0.013367735	0.4	NR
0.013367735	0.013367735	0.013367735	0.013367735	0.013367735	0.4	NR
0.76%	0.008214066	0.008508177	0.008854967	0.008853338	0.4 BB	BBB
0.79%	0.008619423	0.00887982	0.009242844	0.008853338	0.4 BBB	A
					0.4	
0.76%	0.008213894	0.008506197	0.008852	0.008853338	0.4 A	AA
					0.4	
0.76%	0.008214066	0.008508177	0.008854967	0.008853338	0.4 BB	BBB
0.79%	0.86%	0.89%	0.92%	0.89%	0.4 BBB	A
					0.4	
0.76%	0.008213894	0.008506197	0.008852	0.008853338	0.4 A	AA
6.60%	6.77%	6.48%	6.48%	6.48%	0.4	BBB
6.33%	6.50%	6.48%	6.48%	6.48%	0.4	BBB
6.60%	0.067694563	0.06484375	0.06484375	0.06484375	0.4	BBB
6.33%	0.06498678	0.06484375	0.06484375	0.06484375	0.4	BBB
6.04%	6.19%	6.48%	6.48%	6.48%	0.4	BBB
6.26%	0.064105	0.0648533	0.066	0.06549785	0.4 A	AA
6.52%	0.066776042	0.067555521	0.066	0.06549785	0.4 BBB	A
6.26%	6.41%	6.49%	6.60%	6.55%	0.4 A	AA
6.20%	6.34%	6.42%	6.60%	6.55%	0.4 BBB	A
					0.4	
6.26%	6.41%	6.49%	6.60%	6.55%	0.4 A	AA
					0.4	
3.31%	0.029227561	0.0295463	0.028852746	0.02935303	0.4 BB	BBB
3.34%	2.94%	2.97%	2.89%	3.01%	0.4 A	AA
3.34%	2.94%	2.97%	2.89%	3.01%	0.4 A	AA
					0.4	
3.35%	2.96%	2.99%	2.92%	3.00%	0.4 BBB	A
3.34%	0.029362333	0.029660012	0.028908437	0.030142857	0.4 A	AA
					0.4	
3.34%	0.029362333	0.029660012	0.028908437	0.030142857	0.4 A	AA
3.28%	2.92%	2.95%	2.89%	2.92%	0.4 BB	A
3.34%	0.029362333	0.029660012	0.028908437	0.030142857	0.4 A	AA
3.34%	2.94%	2.97%	2.89%	3.01%	0.4 A	AA
3.49%	3.09%	3.12%	3.04%	3.13%	0.4 BBB	A
					0.4	
3.34%	2.94%	2.97%	2.89%	3.01%	0.4 A	AA
3.13%	2.83%	2.85%	2.78%	2.90%	0.4 BBB	A
2.39%	2.16%	2.23%	2.15%	2.25%	0.4 BBB	A
2.30%	2.08%	2.23%	2.15%	2.25%	0.4 BBB	A
2.45%	0.021745867	0.02238622	0.021497322	0.022445133	0.4 A	AA
2.45%	2.17%	2.24%	2.15%	2.24%	0.4 A	AA
2.45%	2.17%	2.24%	2.15%	2.24%	0.4 A	AA

AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	AA	AA	AA	AA	AA
BB	A	A	A	A	A
A	AA	AA	AA	AA	AA
B	BBB	BBB	BBB	BBB	BBB
BB	A	A	A	A	A
BB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BB	A	A	A	A	A
	NR		NR		NR
NR	NR	BBB	BB	BBB	NR
NR	NR	BB	B	BB	NR
NR	NR	BBB	BB	BBB	NR
NR	NR	BB	B	BB	NR
	NR				
	NR				
	NR				
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
A	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
BBB	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA

A	NR	NR	AA	11 Oil & Gas
			NR	Oil & Gas
BB	NR	NR	AA	12 Oil & Gas
BBB	NR	NR	AA	12 Oil & Gas
			NR	Oil & Gas
A	NR	NR	AA	11 Oil & Gas
BBB	NR	NR	AA	12 Oil & Gas
			NR	Industrials
NR	A	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
			NR	Industrials
NR	A	NR	A	9 Industrials
			NR	Industrials
NR	BB	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
NR	A	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	5 Financials
			NR	Financials
NR	NR	NR	NR	5 Financials
			NR	Financials
NR	NR	NR	NR	5 Financials
NR	NR	NR	NR	5 Financials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BB	BB	NR	AA	8 Consumer Goods
BBB	BBB	NR	AA	8 Consumer Goods
			NR	Consumer Goods
A	A	NR	AA	8 Consumer Goods
			NR	Consumer Goods
BB	BB	NR	AA	8 Consumer Goods
BBB	BBB	NR	AA	8 Consumer Goods
			NR	Consumer Goods
A	A	NR	AA	8 Consumer Goods
NR			A	3 Industrials
NR			A	3 Industrials
NR			A	3 Industrials
NR			A	3 Industrials
NR			A	3 Industrials
A	NR	NR	A	11 Financials
BBB	NR	NR	A	11 Financials
A	NR	NR	A	11 Financials
BBB	NR	NR	A	11 Financials
			NR	Financials
A	NR	NR	A	11 Financials
			NR	Financials
BB	BBB	BBB	AA	17 Financials
A	AA	AA	AA	17 Financials
A	AA	AA	AA	17 Financials
			NR	Financials
BBB	A	A	AA	17 Financials
A	AA	AA	AA	17 Financials
			NR	Financials
A	AA	AA	AA	17 Financials
BB	BBB	A	AA	3 Financials
A	AA	AA	AA	17 Financials
A	AA	AA	AA	17 Financials
BBB	A	A	AA	17 Financials
			NR	Financials
A	AA	AA	AA	17 Financials
BBB	A	A	A	4 Financials
BB	BBB	BB	A	3 Financials
BB	BBB	BB	A	3 Financials
A	AA	A	AA	14 Financials
A	AA	A	AA	14 Financials
A	AA	A	AA	14 Financials

N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	AA				
N.Amer	Canada	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	AA				
N.Amer	Canada	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	AA				
N.Amer	Canada	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				Thin
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	Thin	CcyGrp	Thin	Thin
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	Thin	DocAdj	Thin	Thin
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	Thin	CcyGrp	Thin	Thin
N.Amer	United States	CCC	B	Thin	DocAdj	Thin	Thin
N.Amer	United States	BB	AA		Thin		Thin
N.Amer	United States	BB	AA		Thin		Thin
N.Amer	United States	BB	AA		Thin		Thin
Oceania	Australia	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BB	CCC		DocAdj	Thin	DocAdj
Europe	Spain	BB	CCC		DocAdj	Thin	DocAdj
Europe	Spain	BB	CCC		DocAdj	Thin	DocAdj
Europe	Spain	BB	CCC		DocAdj	Thin	DocAdj
Europe	Spain	BB	CCC		DocAdj	Thin	DocAdj
Europe	Luxembourg		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg		B				
Europe	Luxembourg		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg		B				
N.Amer	United States	A	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB				
N.Amer	United States	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB				
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	Entity Tier	CcyGrp	Entity Tier	Entity Tier
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BB				
N.Amer	United States	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

	Thin		Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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COF-BNKNAEURCR	31-Jul-08 COF-BNKNA
COF-BNKNAEURMM	31-Jul-08 COF-BNKNA
COF-BNKNAEURMR	31-Jul-08 COF-BNKNA
COF-BNKNAEURXR	31-Jul-08 COF-BNKNA
COF-BNKNAGBPMM	31-Jul-08 COF-BNKNA
COF-BNKNAGBPMR	31-Jul-08 COF-BNKNA
COF-BNKNAGBPXR	31-Jul-08 COF-BNKNA
COF-BNKNAHKDMR	31-Jul-08 COF-BNKNA
COF-BNKNAHKDXR	31-Jul-08 COF-BNKNA
COF-BNKNAJPYCR	31-Jul-08 COF-BNKNA
COF-BNKNAJPYMR	31-Jul-08 COF-BNKNA
COF-BNKNAJPYXR	31-Jul-08 COF-BNKNA
COF-BNKNANZDMR	31-Jul-08 COF-BNKNA
COF-BNKNASEKMR	31-Jul-08 COF-BNKNA
COF-BNKNASEKXR	31-Jul-08 COF-BNKNA
COF-BNKNASGDMR	31-Jul-08 COF-BNKNA
COF-BNKNAUSDCR	31-Jul-08 COF-BNKNA
COF-BNKNAUSDMM	31-Jul-08 COF-BNKNA
COF-BNKNAUSDMR	31-Jul-08 COF-BNKNA
COF-BNKNAUSDXR	31-Jul-08 COF-BNKNA
COF-BNKNAEURMM	31-Jul-08 COF-BNKNA
COF-BNKNAEURMR	31-Jul-08 COF-BNKNA
COF-BNKNAUSDCR	31-Jul-08 COF-BNKNA
COF-BNKNAUSDMR	31-Jul-08 COF-BNKNA
COFIRTEURCR	31-Jul-08 COFIRT
COFIRTEURMM	31-Jul-08 COFIRT
COFIRTEURMR	31-Jul-08 COFIRT
COFIRTJPYMM	31-Jul-08 COFIRT
COFIRTUSDCR	31-Jul-08 COFIRT
COFIRTUSDMM	31-Jul-08 COFIRT
COFIRTUSDMR	31-Jul-08 COFIRT
COGNEURMM	31-Jul-08 COGN
COGNEURMR	31-Jul-08 COGN
COGNEURXR	31-Jul-08 COGN
COGNUSDMM	31-Jul-08 COGN
COGNUSDMR	31-Jul-08 COGN
COGNAUDMM	31-Jul-08 COGN
COGNCHFMM	31-Jul-08 COGN
COGNEURCR	31-Jul-08 COGN
COGNEURMM	31-Jul-08 COGN
COGNEURMR	31-Jul-08 COGN
COGNEURXR	31-Jul-08 COGN
COGNGBPCR	31-Jul-08 COGN
COGNGBPMM	31-Jul-08 COGN
COGNGBPMR	31-Jul-08 COGN
COGNJPYMM	31-Jul-08 COGN
COGNUSDCR	31-Jul-08 COGN
COGNUSDMM	31-Jul-08 COGN
COGNUSDMR	31-Jul-08 COGN
COGNUSDXR	31-Jul-08 COGN
COHLUSDCR	31-Jul-08 COHL
COKEEURMM	31-Jul-08 COKE
COKEEURMR	31-Jul-08 COKE
COKEUSDMM	31-Jul-08 COKE
COKEUSDMR	31-Jul-08 COKE
COLIUSDCR	31-Jul-08 COLI
COLIUSDMR	31-Jul-08 COLI
COLOMCOPCR	31-Jul-08 COLOM
COLOMEURCR	31-Jul-08 COLOM
COLOMEURMM	31-Jul-08 COLOM
COLOMEURMR	31-Jul-08 COLOM
COLOMEURXR	31-Jul-08 COLOM
COLOMGBPCR	31-Jul-08 COLOM
COLOMJPYCR	31-Jul-08 COLOM
COLOMJPYMM	31-Jul-08 COLOM
COLOMUSDCR	31-Jul-08 COLOM
COLOMUSDMM	31-Jul-08 COLOM
COLOMUSDMR	31-Jul-08 COLOM
COLOMUSDXR	31-Jul-08 COLOM
COLTLTDCHFMM	31-Jul-08 COLTLTD
COLTLTDEURCR	31-Jul-08 COLTLTD
COLTLTDEURMM	31-Jul-08 COLTLTD
COLTLTDEURMR	31-Jul-08 COLTLTD
COLTLTDEURXR	31-Jul-08 COLTLTD

Cap One Bk USA Natl Assn	1F445B	SNRFOR	EUR
Cap One Bk USA Natl Assn	1F445B	SNRFOR	EUR
Cap One Bk USA Natl Assn	1F445B	SNRFOR	EUR
Cap One Bk USA Natl Assn	1F445B	SNRFOR	EUR
Cap One Bk USA Natl Assn	1F445B	SNRFOR	GBP
Cap One Bk USA Natl Assn	1F445B	SNRFOR	GBP
Cap One Bk USA Natl Assn	1F445B	SNRFOR	GBP
Cap One Bk USA Natl Assn	1F445B	SNRFOR	HKD
Cap One Bk USA Natl Assn	1F445B	SNRFOR	HKD
Cap One Bk USA Natl Assn	1F445B	SNRFOR	JPY
Cap One Bk USA Natl Assn	1F445B	SNRFOR	JPY
Cap One Bk USA Natl Assn	1F445B	SNRFOR	JPY
Cap One Bk USA Natl Assn	1F445B	SNRFOR	NZD
Cap One Bk USA Natl Assn	1F445B	SNRFOR	SEK
Cap One Bk USA Natl Assn	1F445B	SNRFOR	SEK
Cap One Bk USA Natl Assn	1F445B	SNRFOR	SGD
Cap One Bk USA Natl Assn	1F445B	SNRFOR	USD
Cap One Bk USA Natl Assn	1F445B	SNRFOR	USD
Cap One Bk USA Natl Assn	1F445B	SNRFOR	USD
Cap One Bk USA Natl Assn	1F445B	SNRFOR	USD
Cap One Bk USA Natl Assn	1F445B	SUBLT2	EUR
Cap One Bk USA Natl Assn	1F445B	SUBLT2	EUR
Cap One Bk USA Natl Assn	1F445B	SUBLT2	USD
Cap One Bk USA Natl Assn	1F445B	SUBLT2	USD
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	EUR
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	EUR
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	EUR
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	JPY
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	USD
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	USD
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	USD
Cognis GmbH	DE69AI	SECDOM	EUR
Cognis GmbH	DE69AI	SECDOM	EUR
Cognis GmbH	DE69AI	SECDOM	EUR
Cognis GmbH	DE69AI	SECDOM	USD
Cognis GmbH	DE69AI	SECDOM	USD
Cognis GmbH	DE69AI	SNRFOR	AUD
Cognis GmbH	DE69AI	SNRFOR	CHF
Cognis GmbH	DE69AI	SNRFOR	EUR
Cognis GmbH	DE69AI	SNRFOR	EUR
Cognis GmbH	DE69AI	SNRFOR	EUR
Cognis GmbH	DE69AI	SNRFOR	EUR
Cognis GmbH	DE69AI	SNRFOR	GBP
Cognis GmbH	DE69AI	SNRFOR	GBP
Cognis GmbH	DE69AI	SNRFOR	GBP
Cognis GmbH	DE69AI	SNRFOR	JPY
Cognis GmbH	DE69AI	SNRFOR	USD
Cognis GmbH	DE69AI	SNRFOR	USD
Cognis GmbH	DE69AI	SNRFOR	USD
Cognis GmbH	DE69AI	SNRFOR	USD
China Overseas Hldgs Ltd	YZ650F	SNRFOR	USD
COCA COLA BOTTLING CO CONSOLIDATED	1AA19H	SNRFOR	EUR
COCA COLA BOTTLING CO CONSOLIDATED	1AA19H	SNRFOR	EUR
COCA COLA BOTTLING CO CONSOLIDATED	1AA19H	SNRFOR	USD
COCA COLA BOTTLING CO CONSOLIDATED	1AA19H	SNRFOR	USD
China Overseas Ld & Invt Ltd	YZ6504	SNRFOR	USD
China Overseas Ld & Invt Ltd	YZ6504	SNRFOR	USD
Rep Colombia	1AE857	SNRFOR	COP
Rep Colombia	1AE857	SNRFOR	EUR
Rep Colombia	1AE857	SNRFOR	EUR
Rep Colombia	1AE857	SNRFOR	EUR
Rep Colombia	1AE857	SNRFOR	EUR
Rep Colombia	1AE857	SNRFOR	GBP
Rep Colombia	1AE857	SNRFOR	JPY
Rep Colombia	1AE857	SNRFOR	JPY
Rep Colombia	1AE857	SNRFOR	USD
Rep Colombia	1AE857	SNRFOR	USD
Rep Colombia	1AE857	SNRFOR	USD
Rep Colombia	1AE857	SNRFOR	USD
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	CHF
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	EUR
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	EUR
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	EUR
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	EUR

CR	Composite	3.26%	3.46%	3.25%	3.12%	3.00%	2.84%
MM	Composite	3.13%	3.24%	3.12%	3.00%	2.88%	2.73%
MR	Composite	3.08%	3.21%	3.11%	2.96%	2.85%	2.70%
XR	Composite	2.99%	3.25%	2.91%	2.83%	2.72%	2.61%
MM	Composite						
MR	Composite						
XR	Composite	2.99%	3.25%	2.91%	2.83%	2.72%	2.61%
MR	Composite	3.08%	3.21%	3.11%	2.96%	2.85%	2.70%
XR	Composite	0.029883429	0.032452034	0.0290784	0.028308943	0.02715944	0.026119844
CR	Composite						
MR	Composite	0.031095124	0.032118426	0.030870759	0.029528665	0.028238725	0.026791282
XR	Composite	2.99%	3.09%	2.97%	2.84%	2.82%	2.58%
MR	Composite	3.08%	3.21%	3.11%	2.96%	2.85%	2.70%
MR	Composite	0.030802759	0.032086589	0.031087247	0.029569158	0.028502544	0.026987661
XR	Composite	2.99%	3.25%	2.91%	2.83%	2.72%	2.61%
MR	Composite	3.08%	3.21%	3.11%	2.96%	2.85%	2.70%
CR	Composite	0.032598356	0.03464913	0.032529002	0.031232326	0.029978474	0.028438841
MM	Composite						
MR	Composite	3.08%	3.21%	3.11%	2.96%	2.85%	2.70%
XR	Composite	2.99%	3.25%	2.91%	2.83%	2.72%	2.61%
MM	Composite	3.71%	3.72%	3.52%	3.18%	3.06%	2.96%
MR	Composite	0.0370983	0.0367782	0.035658	0.031467	0.03029375	0.02925
CR	Composite	0.0370983	0.038704816	0.036682303	0.033115	0.031878289	0.030783114
MR	Composite	3.71%	3.68%	3.57%	3.15%	3.03%	2.93%
CR	Composite	0.35%	0.47%	0.67%	0.90%	1.07%	1.23%
MM	Composite	0.35%	0.47%	0.67%	0.90%	1.03%	1.19%
MR	Composite						
MM	Composite	0.35%	0.47%	0.67%	0.90%	1.03%	1.19%
CR	Composite	0.35%	0.47%	0.67%	0.90%	1.07%	1.23%
MM	Composite	0.35%	0.47%	0.67%	0.90%	1.03%	1.19%
MR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite						
MM	Composite	1.58%	2.20%	3.35%	4.31%	4.65%	4.99%
MM	Composite	0.015755042	0.02202	0.03353522	0.043083418	0.04648589	0.049904609
CR	Composite	1.64%	2.29%	3.48%	4.49%	4.84%	5.20%
MM	Composite	1.58%	2.20%	3.35%	4.31%	4.65%	4.99%
MR	Composite	1.56%	2.18%	3.30%	4.26%	4.60%	4.94%
XR	Composite	1.50%	2.10%	3.18%	4.11%	4.43%	4.76%
CR	Composite						
MM	Composite	1.58%	2.20%	3.35%	4.31%	4.65%	4.99%
MR	Composite						
MM	Composite	1.58%	2.20%	3.35%	4.31%	4.65%	4.99%
CR	Composite	1.64%	2.29%	3.48%	4.49%	4.84%	5.20%
MM	Composite	0.015755042	0.02202	0.03353522	0.043083418	0.04648589	0.049904609
MR	Composite						
XR	Composite	0.015016524	0.020987813	0.031804193	0.041063883	0.044306864	0.04756533
CR	Composite	0.024375	0.024375	0.024375	0.024375	0.0325	0.0325
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.11%	0.11%	0.19%	0.19%	0.28%	0.28%
CR	Composite	1.67%	1.67%	1.71%	1.93%	2.12%	2.24%
MR	Composite	1.67%	1.67%	1.71%	1.93%	2.12%	2.24%
CR	Composite	0.005119578	0.006217441	0.00837236	0.010656133	0.012598127	0.014678376
CR	Composite	0.51%	0.62%	0.84%	1.07%	1.26%	1.47%
MM	Composite						
MR	Composite	0.49%	0.59%	0.81%	1.02%	1.22%	1.45%
XR	Composite						
CR	Composite						
CR	Composite	0.005119578	0.006175697	0.008304689	0.010556685	0.01252908	0.014629517
MM	Composite						
CR	Composite	0.51%	0.62%	0.84%	1.07%	1.26%	1.47%
MM	Composite						
MR	Composite	0.49%	0.59%	0.81%	1.02%	1.22%	1.45%
XR	Composite						
MM	Composite	1.07%	1.25%	1.81%	2.22%	2.55%	2.80%
CR	Composite	1.09%	1.31%	1.89%	2.32%	2.66%	2.92%
MM	Composite	1.07%	1.25%	1.81%	2.22%	2.55%	2.80%
MR	Composite	0.010571887	0.012407253	0.01796134	0.022019785	0.025272288	0.027731451
XR	Composite						

2.56%	2.30%	2.35%	2.26%	2.36%	0.4	A	AA
2.45%	2.21%	2.26%	2.17%	2.27%	0.4	A	AA
2.45%	2.17%	2.24%	2.15%	2.24%	0.4	A	AA
2.32%	2.11%	2.15%	2.07%	2.16%	0.4	A	AA
					0.4		
					40.00%		
2.32%	2.11%	2.15%	2.07%	2.16%	40.00%	A	AA
2.45%	2.17%	2.24%	2.15%	2.24%	0.4	A	AA
2.32%	0.02106744	0.021512701	0.020705315	0.021588758	0.4	A	AA
					0.4		
2.39%	0.021476116	0.022275947	0.021004251	0.022453856	0.4	A	A
2.30%	2.07%	2.23%	2.02%	2.25%		BBB	BBB
2.45%	2.17%	2.24%	2.15%	2.24%	0.4	A	AA
2.45%	0.021745867	0.02238622	0.021497322	0.022445133	0.4	A	AA
2.32%	2.11%	2.15%	2.07%	2.16%	0.4	A	AA
2.45%	2.17%	2.24%	2.15%	2.24%	0.4	A	AA
2.56%	0.023033975	0.023511148	0.022600519	0.023594271	0.4	A	AA
					0.4		
2.45%	2.17%	2.24%	2.15%	2.24%	0.4	A	AA
2.32%	2.11%	2.15%	2.07%	2.16%	0.4	A	AA
3.23%	2.60%	2.60%	2.63%	2.55%	0.24	NR	BBB
3.32%	0.026	0.025733333	0.026020667	0.0255	0.2	NR	A
3.36%	0.027088816	0.027087719	0.027390175	0.0255	0.24	NR	BBB
3.32%	2.60%	2.57%	2.60%	2.55%	0.2	NR	A
1.31%	1.37%	1.37%	1.37%	1.37%	0.44	NR	NR
1.26%	1.31%	1.31%	1.31%	1.31%	0.4	NR	NR
					0.44		
1.26%	1.31%	1.31%	1.31%	1.31%	0.44	NR	NR
1.31%	1.37%	1.37%	1.37%	1.37%	0.44	NR	NR
1.26%	1.31%	1.31%	1.31%	1.31%	0.4	NR	NR
					0.44		
					0.671666667		
					0.671666667		
					0.671666667		
					0.671666667		
					0.671666667		
5.08%	5.21%	5.35%	5.12%	5.31%	40.00%	BBB	BB
5.08%	0.052158909	0.053495733	0.051241467	0.053456986	0.4	AA	A
5.30%	5.43%	5.57%	5.34%	5.57%	0.4	A	BBB
5.08%	5.22%	5.35%	5.12%	5.35%	0.4	AA	A
5.03%	5.16%	5.29%	5.07%	5.29%	0.4	A	BBB
4.85%	4.97%	5.10%	4.88%	5.10%	0.4	A	BBB
					0.4		
5.08%	5.22%	5.35%	5.12%	5.35%	0.4	AA	A
					0.4		
5.08%	5.21%	5.35%	5.12%	5.31%	0.4	BBB	BB
5.30%	5.43%	5.57%	5.34%	5.57%	0.4	A	BBB
5.08%	0.052158909	0.053495733	0.051241467	0.053456986	0.4	AA	A
					0.4		
4.85%	0.049713961	0.050988121	0.048839523	0.05095119	0.4	A	BBB
3.26%	0.0441	0.0441	0.0441	0.0441	25.00%		
					0.4		
					0.4		
					0.4		
0.28%	0.28%	0.28%	0.28%	0.28%	0.4		NR
2.39%	2.58%	2.58%	2.58%	2.58%	0.4		NR
2.39%	2.58%	2.58%	2.58%	2.58%	0.4		NR
1.64%	0.018521122	0.019533883	0.020059926	0.020414081	0.261111111	AA	AA
1.64%	1.85%	1.95%	2.01%	2.04%	0.261111111	AA	AA
					0.261111111		
1.57%	1.86%	1.87%	1.91%	1.94%	0.261111111	A	A
					0.261111111		
					0.261111111		
1.64%	0.018533306	0.019601323	0.020059926	0.02079982	0.261111111	BBB	BBB
					0.261111111		
1.64%	1.85%	1.95%	2.01%	2.04%	0.261111111	AA	AA
					0.261111111		
1.57%	1.86%	1.87%	1.91%	1.94%	0.261111111	A	A
					0.261111111		
2.93%	3.05%	3.06%	3.14%	3.15%	0.4	A	AA
3.06%	3.18%	3.20%	3.27%	3.26%	0.4	A	A
2.93%	3.05%	3.06%	3.14%	3.15%	0.4	A	AA
2.90%	0.030212232	0.030364092	0.031034377	0.030925132	0.4	A	A
					0.4		

A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	AA	AA
A	A	BBB	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
NR	NR	BB	B	BB	BB
NR	NR	BBB	BB	BBB	BBB
NR	NR	B	CCC	B	B
NR	NR	BB	B	BB	BB
NR	NR	BBB	BB	BBB	BBB

A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
	NR		NR	NR	NR
	NR		NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	AA	A
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	AA	A
AAA	AA	AAA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA

BBB	A	BBB	A	14 Financials
BBB	A	BBB	A	14 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	BBB	9 Financials
			NR	Financials
			NR	Financials
BBB	A	BBB	BBB	9 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	BBB	9 Financials
			NR	Financials
BB	A	BB	A	4 Financials
BB	BBB	BB	A	4 Financials
A	AA	A	AA	14 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	BBB	9 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	A	14 Financials
			NR	Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	BBB	9 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	A	6 Financials
			NR	3 Industrials
			NR	3 Industrials
			NR	Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	Industrials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BB	BB	BBB	AA	17 Basic Materials
A	A	AA	AA	17 Basic Materials
BBB	BBB	A	AA	17 Basic Materials
A	A	AA	AA	17 Basic Materials
BBB	BBB	A	AA	17 Basic Materials
BBB	BBB	A	AA	17 Basic Materials
			NR	Basic Materials
A	A	AA	AA	17 Basic Materials
			NR	Basic Materials
BB	BB	BBB	AA	17 Basic Materials
BBB	BBB	A	AA	17 Basic Materials
A	A	AA	AA	17 Basic Materials
			NR	Basic Materials
BBB	BBB	A	AA	17 Basic Materials
			NR	2
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Financials
			NR	2 Financials
AA	AA	AA	AA	14 Government
AA	AA	AA	AA	14 Government
			NR	Government
A	A	A	AA	3 Government
			NR	Government
			NR	Government
BBB	BBB	BBB	AAA	16 Government
			NR	Government
AA	AA	AA	AA	14 Government
			NR	Government
A	A	A	AA	3 Government
			NR	Government
A	A	A	AA	17 Telecommunications
BBB	BBB	BBB	AA	17 Telecommunications
A	A	A	AA	17 Telecommunications
BBB	BBB	BBB	AA	17 Telecommunications
			NR	Telecommunications

N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France		BBB	Thin	Thin	Thin	Thin
Europe	France		BBB	Thin	Thin	Thin	Thin
Europe	France		BBB				
Europe	France		BBB	Thin	Thin	Thin	Thin
Europe	France		BBB	Thin	Thin	Thin	Thin
Europe	France		BBB	Thin	Thin	Thin	Thin
Europe	France		BBB				
Europe	Germany	CCC	CCC				
Europe	Germany	CCC	CCC				
Europe	Germany	CCC	CCC				
Europe	Germany	CCC	CCC				
Europe	Germany	CCC	CCC				
Europe	Germany	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC				
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC				
Europe	Germany	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC				
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong						Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin		Thin
Asia	Hong Kong	BBB	A		Thin	Thin	Thin
Asia	Hong Kong	BBB	A		Thin	Thin	Thin
Lat.Amer	Colombia	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Colombia	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Colombia	BB	BBB				
Lat.Amer	Colombia	BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Lat.Amer	Colombia	BB	BBB				
Lat.Amer	Colombia	BB	BBB				
Lat.Amer	Colombia	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Colombia	BB	BBB				
Lat.Amer	Colombia	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Colombia	BB	BBB				
Lat.Amer	Colombia	BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Lat.Amer	Colombia	BB	BBB				
Europe	United Kingdom	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	BB				

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COLTLTDGBPMM	31-Jul-08 COLTLTD
COLTLTDGBPXR	31-Jul-08 COLTLTD
COLTLTDUSDCR	31-Jul-08 COLTLTD
COLTLTDUSDMM	31-Jul-08 COLTLTD
COLTLTDUSDMR	31-Jul-08 COLTLTD
COLTLTDUSDXR	31-Jul-08 COLTLTD
COMERCEURMM	31-Jul-08 COMERC
COMERCEURMR	31-Jul-08 COMERC
COMERCUSDCR	31-Jul-08 COMERC
COMERCUSDMM	31-Jul-08 COMERC
COMERCUSDMR	31-Jul-08 COMERC
COMERCUSDXR	31-Jul-08 COMERC
COMETGBPCR	31-Jul-08 COMET
COMETGBPMM	31-Jul-08 COMET
COMETUSDMR	31-Jul-08 COMET
COMETUSDXR	31-Jul-08 COMET
COMMHSUSDMR	31-Jul-08 COMMHS
COMMHSUSDXR	31-Jul-08 COMMHS
COMPALEURCR	31-Jul-08 COMPAL
COMPALEURMM	31-Jul-08 COMPAL
COMPALUSDCR	31-Jul-08 COMPAL
COMPALUSDMR	31-Jul-08 COMPAL
CONTIAUDCR	31-Jul-08 CONTI
CONTIAUDMM	31-Jul-08 CONTI
CONTICADMM	31-Jul-08 CONTI
CONTICHFCR	31-Jul-08 CONTI
CONTICHFMM	31-Jul-08 CONTI
CONTIEURCR	31-Jul-08 CONTI
CONTIEURMM	31-Jul-08 CONTI
CONTIEURMR	31-Jul-08 CONTI
CONTIEURXR	31-Jul-08 CONTI
CONTIGBPCR	31-Jul-08 CONTI
CONTIGBPMM	31-Jul-08 CONTI
CONTIHKDMM	31-Jul-08 CONTI
CONTIJPYCR	31-Jul-08 CONTI
CONTIJPYMM	31-Jul-08 CONTI
CONTINOKMM	31-Jul-08 CONTI
CONTISEKMM	31-Jul-08 CONTI
CONTISGDMM	31-Jul-08 CONTI
CONTIUSDCR	31-Jul-08 CONTI
CONTIUSDMM	31-Jul-08 CONTI
CONTIUSDMR	31-Jul-08 CONTI
CONWAYAUDMR	31-Jul-08 CONWAY
CONWAYEURCR	31-Jul-08 CONWAY
CONWAYEURMM	31-Jul-08 CONWAY
CONWAYEURMR	31-Jul-08 CONWAY
CONWAYEURXR	31-Jul-08 CONWAY
CONWAYGBPMM	31-Jul-08 CONWAY
CONWAYGBPMR	31-Jul-08 CONWAY
CONWAYHKDMR	31-Jul-08 CONWAY
CONWAYJPYMR	31-Jul-08 CONWAY
CONWAYSGDMR	31-Jul-08 CONWAY
CONWAYUSDCR	31-Jul-08 CONWAY
CONWAYUSDMM	31-Jul-08 CONWAY
CONWAYUSDMR	31-Jul-08 CONWAY
CONWAYUSDXR	31-Jul-08 CONWAY
COOPERAUDCR	31-Jul-08 COOPER
COOPERAUDMR	31-Jul-08 COOPER
COOPERCADMR	31-Jul-08 COOPER
COOPERCHFMR	31-Jul-08 COOPER
COOPEREURCR	31-Jul-08 COOPER
COOPEREURMM	31-Jul-08 COOPER
COOPEREURMR	31-Jul-08 COOPER
COOPEREURXR	31-Jul-08 COOPER
COOPERGBPMR	31-Jul-08 COOPER
COOPERHKDMR	31-Jul-08 COOPER
COOPERJPYMR	31-Jul-08 COOPER
COOPERUSDCR	31-Jul-08 COOPER
COOPERUSDMM	31-Jul-08 COOPER
COOPERUSDMR	31-Jul-08 COOPER
COOPERUSDXR	31-Jul-08 COOPER
COPAUDMR	31-Jul-08 COP
COPAUDXR	31-Jul-08 COP
COPCADMR	31-Jul-08 COP

COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	GBP
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	GBP
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	USD
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	USD
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	USD
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	USD
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	EUR
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	EUR
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	USD
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	USD
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	USD
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	USD
Cap One Multi Asset Execution Tr	1F445O	SNRFOR	GBP
Cap One Multi Asset Execution Tr	1F445O	SNRFOR	GBP
Cap One Multi Asset Execution Tr	1F445O	SNRFOR	USD
Cap One Multi Asset Execution Tr	1F445O	SNRFOR	USD
CHS Cmnty Health Sys Inc	1D795K	SNRFOR	USD
CHS Cmnty Health Sys Inc	1D795K	SNRFOR	USD
Compal Electrs Inc	YZ7F97	SNRFOR	EUR
Compal Electrs Inc	YZ7F97	SNRFOR	EUR
Compal Electrs Inc	YZ7F97	SNRFOR	USD
Compal Electrs Inc	YZ7F97	SNRFOR	USD
Contl AG	2D17E8	SNRFOR	AUD
Contl AG	2D17E8	SNRFOR	AUD
Contl AG	2D17E8	SNRFOR	CAD
Contl AG	2D17E8	SNRFOR	CHF
Contl AG	2D17E8	SNRFOR	CHF
Contl AG	2D17E8	SNRFOR	EUR
Contl AG	2D17E8	SNRFOR	EUR
Contl AG	2D17E8	SNRFOR	EUR
Contl AG	2D17E8	SNRFOR	EUR
Contl AG	2D17E8	SNRFOR	GBP
Contl AG	2D17E8	SNRFOR	GBP
Contl AG	2D17E8	SNRFOR	HKD
Contl AG	2D17E8	SNRFOR	JPY
Contl AG	2D17E8	SNRFOR	JPY
Contl AG	2D17E8	SNRFOR	NOK
Contl AG	2D17E8	SNRFOR	SEK
Contl AG	2D17E8	SNRFOR	SGD
Contl AG	2D17E8	SNRFOR	USD
Contl AG	2D17E8	SNRFOR	USD
Contl AG	2D17E8	SNRFOR	USD
Con way Inc	225ED8	SNRFOR	AUD
Con way Inc	225ED8	SNRFOR	EUR
Con way Inc	225ED8	SNRFOR	EUR
Con way Inc	225ED8	SNRFOR	EUR
Con way Inc	225ED8	SNRFOR	EUR
Con way Inc	225ED8	SNRFOR	GBP
Con way Inc	225ED8	SNRFOR	GBP
Con way Inc	225ED8	SNRFOR	HKD
Con way Inc	225ED8	SNRFOR	JPY
Con way Inc	225ED8	SNRFOR	SGD
Con way Inc	225ED8	SNRFOR	USD
Con way Inc	225ED8	SNRFOR	USD
Con way Inc	225ED8	SNRFOR	USD
Con way Inc	225ED8	SNRFOR	USD
Cooper Tire & Rubr Co	237EB4	SNRFOR	AUD
Cooper Tire & Rubr Co	237EB4	SNRFOR	AUD
Cooper Tire & Rubr Co	237EB4	SNRFOR	CAD
Cooper Tire & Rubr Co	237EB4	SNRFOR	CHF
Cooper Tire & Rubr Co	237EB4	SNRFOR	EUR
Cooper Tire & Rubr Co	237EB4	SNRFOR	EUR
Cooper Tire & Rubr Co	237EB4	SNRFOR	EUR
Cooper Tire & Rubr Co	237EB4	SNRFOR	EUR
Cooper Tire & Rubr Co	237EB4	SNRFOR	GBP
Cooper Tire & Rubr Co	237EB4	SNRFOR	HKD
Cooper Tire & Rubr Co	237EB4	SNRFOR	JPY
Cooper Tire & Rubr Co	237EB4	SNRFOR	USD
Cooper Tire & Rubr Co	237EB4	SNRFOR	USD
Cooper Tire & Rubr Co	237EB4	SNRFOR	USD
Cooper Tire & Rubr Co	237EB4	SNRFOR	USD
ConocoPhillips	228A7H	SNRFOR	AUD
ConocoPhillips	228A7H	SNRFOR	AUD
ConocoPhillips	228A7H	SNRFOR	CAD

MM	Composite	1.07%	1.25%	1.81%	2.22%	2.55%	2.80%
XR	Composite						
CR	Composite	1.09%	1.31%	1.89%	2.32%	2.66%	2.92%
MM	Composite	1.07%	1.25%	1.81%	2.22%	2.55%	2.80%
MR	Composite	1.06%	1.24%	1.80%	2.20%	2.53%	2.77%
XR	Composite	0.99%	1.20%	1.73%	2.12%	2.43%	2.67%
MM	Composite	0.64%	0.64%	1.06%	1.06%	1.27%	1.27%
MR	Composite	0.64%	0.64%	1.06%	1.06%	1.26%	1.26%
CR	Composite	0.64%	0.64%	1.06%	1.06%	1.33%	1.33%
MM	Composite	0.006367011	0.006367011	0.010609279	0.010609279	0.012743588	0.012743588
MR	Composite	0.64%	0.64%	1.06%	1.06%	1.26%	1.26%
XR	Composite						
CR	Composite	1.17%	1.17%	1.17%	1.17%	1.17%	1.17%
MM	Composite	1.17%	1.17%	1.17%	1.17%	1.17%	1.17%
MR	Composite	1.17%	1.17%	1.17%	1.17%	1.17%	1.17%
XR	Composite	1.17%	1.17%	1.17%	1.17%	1.17%	1.17%
MR	Composite	1.76%	2.49%	3.20%	4.24%	4.60%	5.00%
XR	Composite	1.76%	2.40%	3.20%	4.08%	4.60%	5.00%
CR	Composite	1.08%	1.08%	1.08%	1.08%	1.08%	1.08%
MM	Composite						
CR	Composite	1.08%	1.08%	1.08%	1.08%	1.08%	1.08%
MR	Composite	1.08%	1.08%	1.08%	1.08%	1.08%	1.08%
CR	Composite	1.10%	1.30%	1.75%	2.12%	2.37%	2.59%
MM	Composite	0.010490842	0.012963719	0.016943009	0.020333483	0.022788281	0.024863222
MM	Composite	1.09%	1.29%	1.71%	2.06%	2.29%	2.52%
CR	Composite	0.010405268	0.013247862	0.017355738	0.021533407	0.023276121	0.0262875
MM	Composite	1.09%	1.29%	1.71%	2.06%	2.29%	2.52%
CR	Composite	1.04%	1.32%	1.74%	2.15%	2.33%	2.63%
MM	Composite	1.09%	1.29%	1.71%	2.06%	2.29%	2.52%
MR	Composite	1.07%	1.27%	1.68%	2.04%	2.25%	2.49%
XR	Composite	1.01%	1.22%	1.62%	1.97%	2.17%	2.40%
CR	Composite	1.04%	1.32%	1.74%	2.15%	2.33%	2.63%
MM	Composite	1.09%	1.29%	1.71%	2.06%	2.29%	2.52%
MM	Composite	1.09%	1.29%	1.71%	2.06%	2.29%	2.52%
CR	Composite	1.12%	1.33%	1.78%	2.13%	2.42%	2.63%
MM	Composite	1.07%	1.28%	1.72%	2.05%	2.32%	2.52%
MM	Composite	1.09%	1.29%	1.71%	2.06%	2.29%	2.52%
MM	Composite	1.09%	1.29%	1.71%	2.06%	2.29%	2.52%
MM	Composite	1.09%	1.29%	1.71%	2.06%	2.29%	2.52%
CR	Composite	1.04%	1.32%	1.74%	2.15%	2.33%	2.63%
MM	Composite	1.09%	1.29%	1.71%	2.06%	2.29%	2.52%
MR	Composite	0.010747106	0.012716365	0.01682838	0.020425874	0.022479178	0.024947897
MR	Composite	1.06%	1.35%	1.50%	1.71%	1.85%	1.96%
CR	Composite	0.011172642	0.014227389	0.015889323	0.01798984	0.019516392	0.020597723
MM	Composite						
MR	Composite	1.08%	1.34%	1.51%	1.71%	1.85%	1.96%
XR	Composite	1.02%	1.30%	1.45%	1.65%	1.79%	1.88%
MM	Composite						
MR	Composite	1.08%	1.34%	1.51%	1.71%	1.85%	1.96%
MR	Composite	0.010795	0.013432672	0.015084357	0.017090348	0.01852904	0.019621636
MR	Composite	1.06%	1.35%	1.50%	1.71%	1.85%	1.96%
MR	Composite	1.08%	1.34%	1.51%	1.71%	1.85%	1.96%
CR	Composite	0.011172642	0.014227389	0.015889323	0.01798984	0.019516392	0.020597723
MM	Composite						
MR	Composite	0.010795	0.013432672	0.015084357	0.017090348	0.01852904	0.019621636
XR	Composite	0.010222967	0.013018061	0.014538731	0.016460703	0.017857499	0.018846916
CR	Composite	0.042666689	0.049456032	0.060330632	0.07146307	0.074016526	0.076971477
MR	Composite	4.27%	4.70%	6.03%	6.79%	7.03%	7.31%
MR	Composite	4.36%	4.94%	6.09%	6.72%	7.01%	7.36%
MR	Composite	4.36%	4.94%	6.09%	6.72%	7.01%	7.36%
CR	Composite	0.045853237	0.051319479	0.06403198	0.070883666	0.07391317	0.077643201
MM	Composite						
MR	Composite	4.36%	4.94%	6.09%	6.72%	7.01%	7.36%
XR	Composite	4.11%	4.76%	5.76%	6.52%	6.96%	7.28%
MR	Composite	4.36%	4.94%	6.09%	6.72%	7.01%	7.36%
MR	Composite	4.36%	4.94%	6.09%	6.72%	7.01%	7.36%
MR	Composite	4.27%	4.67%	5.94%	6.74%	7.06%	7.33%
CR	Composite	0.045853237	0.051319479	0.06403198	0.070883666	0.07391317	0.077643201
MM	Composite						
MR	Composite	4.36%	4.94%	6.09%	6.72%	7.01%	7.36%
XR	Composite	4.11%	4.76%	5.76%	6.52%	6.96%	7.28%
MR	Composite	0.22%	0.22%	0.27%	0.32%	0.36%	0.40%
XR	Composite	0.22%	0.22%	0.27%	0.32%	0.34%	0.40%
MR	Composite	0.002237864	0.002252268	0.002710442	0.003234368	0.003648413	0.004054681

2.93%	3.05%	3.06%	3.14%	3.15%	0.4 A	AA
					0.4	
3.06%	3.18%	3.20%	3.27%	3.26%	0.4 A	A
2.93%	3.05%	3.06%	3.14%	3.15%	0.4 A	AA
2.90%	3.02%	3.04%	3.10%	3.09%	0.4 A	A
2.80%	2.91%	2.92%	2.99%	2.98%	0.4 A	A
1.41%	1.51%	1.51%	1.51%	1.51%	0.4	NR
1.41%	1.51%	1.51%	1.51%	1.51%	0.4	NR
1.41%	1.51%	1.51%	1.51%	1.51%	0.4	NR
1.41%	0.015121	0.015121	0.015121	0.015121	0.4	NR
1.41%	1.51%	1.51%	1.51%	1.51%	0.4	NR
					0.4	
1.17%	1.17%	1.17%	1.17%	1.17%	0.4	
1.17%	1.17%	1.17%	1.17%	1.17%	0.4	
1.17%	1.17%	1.17%	1.17%	1.17%	0.4	
1.17%	1.17%	1.17%	1.17%	1.17%	0.4	
5.10%	5.45%	5.45%	5.45%	5.45%	0.4 NR	BBB
5.10%	5.25%	5.25%	5.25%	5.25%	0.4 NR	A
1.08%	1.08%	1.08%	1.08%	1.08%	0.4	
					0.4	
1.08%	1.08%	1.08%	1.08%	1.08%	0.4	
1.08%	1.08%	1.08%	1.08%	1.08%	0.4	
2.67%	2.72%	2.68%	2.72%	2.71%	0.393500001 BBB	BBB
2.56%	0.026100901	0.026790546	0.027240354	0.026032725	0.393500001 A	BBB
2.60%	2.66%	2.71%	2.74%	2.71%	0.4 AA	AA
2.71%	0.02713	0.027688603	0.028371855	0.028033016	0.382000003 A	A
2.60%	2.66%	2.71%	2.74%	2.71%	0.4 AA	AA
2.71%	2.71%	2.77%	2.84%	2.80%	0.382000003 A	A
2.60%	2.66%	2.71%	2.74%	2.71%	0.4 AA	AA
2.57%	2.62%	2.68%	2.70%	2.66%	0.393500001 A	A
2.48%	2.52%	2.53%	2.60%	2.57%	0.393500001 A	A
2.71%	2.71%	2.77%	2.84%	2.80%	0.382000003 A	A
2.60%	2.66%	2.71%	2.74%	2.71%	40.00% AA	AA
2.60%	2.66%	2.71%	2.74%	2.71%	40.00% AA	AA
2.72%	2.76%	2.68%	2.79%	2.76%	39.35% BBB	BBB
2.61%	2.65%	2.68%	2.68%	2.65%	0.4 A	A
2.60%	2.66%	2.71%	2.74%	2.71%	40.00% AA	AA
2.60%	2.66%	2.71%	2.74%	2.71%	0.4 AA	AA
2.60%	2.66%	2.71%	2.74%	2.71%	0.4 AA	AA
2.71%	2.71%	2.77%	2.84%	2.80%	0.382000003 A	A
2.60%	2.66%	2.71%	2.74%	2.71%	0.4 AA	AA
2.57%	0.026204088	0.026813654	0.026953262	0.026631365	0.393500001 A	A
1.93%	1.87%	2.10%	2.30%	2.40%	0.4 BB	BBB
2.04%	0.019715498	0.022165899	0.024158947	0.025471813	0.4 BBB	A
					0.4	
1.94%	1.87%	2.10%	2.30%	2.42%	0.4 A	AA
1.87%	1.80%	2.03%	2.21%	2.33%	0.4 BBB	A
					0.4	
1.94%	1.87%	2.10%	2.30%	2.42%	0.4 A	AA
0.019382242	0.018722785	0.021044065	0.022951	0.024169333	0.4 A	AA
0.019316069	1.87%	2.10%	2.30%	2.40%	0.4 BB	BBB
0.019382242	1.87%	2.10%	2.30%	2.42%	0.4 A	AA
2.04%	0.019715498	0.022165899	0.024158947	0.025471813	0.4 BBB	A
					0.4	
1.94%	0.018722785	0.021044065	0.022951	0.024169333	0.4 A	AA
1.87%	0.018039681	0.020281798	0.022105437	0.023306709	0.4 BBB	A
7.73%	0.077516449	0.073975	0.074269781	0.077356361	0.4375 BBB	BBB
7.35%	7.36%	7.40%	7.43%	7.35%	0.4375 BBB	A
7.38%	7.42%	7.42%	7.47%	7.47%	0.4575 AA	AA
7.38%	7.42%	7.42%	7.47%	7.47%	0.4575 AA	AA
7.79%	0.07836428	0.078653796	0.079165056	0.079084915	0.4375 A	A
					0.4375	
7.38%	7.42%	7.42%	7.47%	7.47%	0.4575 AA	AA
7.23%	7.54%	7.35%	7.54%	7.54%	0.4375 A	A
7.38%	7.42%	7.42%	7.47%	7.47%	0.4575 AA	AA
7.38%	7.42%	7.42%	7.47%	7.47%	0.4575 AA	AA
7.35%	7.39%	7.40%	7.43%	7.41%	0.4375 BBB	A
7.79%	0.07836428	0.078653796	0.079165056	0.079084915	0.4375 A	A
					0.4375	
7.38%	7.42%	7.42%	7.47%	7.47%	0.4575 AA	AA
7.23%	7.54%	7.35%	7.54%	7.54%	0.4375 A	A
0.45%	0.47%	0.58%	0.69%	0.53%	0.4 NR	BB
0.43%	0.45%	0.58%	0.69%	0.53%	0.4 NR	BB
0.44%	0.004756001	0.005893986	0.0070035	0.005257029	0.4 NR	A

AAA	AA	AAA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
	NR		BBB	NR	NR
	NR		BBB	NR	NR
	NR		A	NR	NR
	NR		BBB	NR	NR
	NR		BBB	NR	NR
			NR		
			NR		
			NR		
			NR		
NR	BBB	NR	NR	NR	BBB
NR	A	NR	NR	NR	A
			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	A	BBB	A	A
BBB	A	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA

A	A	A	AA	17 Telecommunications
			NR	Telecommunications
BBB	BBB	BBB	AA	17 Telecommunications
A	A	A	AA	17 Telecommunications
BBB	BBB	BBB	AA	17 Telecommunications
BBB	BBB	BBB	AA	17 Telecommunications
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	Consumer Services
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Technology
			NR	Technology
			NR	2 Technology
			NR	2 Technology
BB	BB	BBB	A	3 Consumer Goods
BB	BB	A	A	3 Consumer Goods
A	A	A	AA	13 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
A	A	A	AA	13 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
A	A	A	AA	13 Consumer Goods
BBB	BBB	BBB	AA	13 Consumer Goods
BBB	BBB	BBB	AA	13 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
A	A	A	AA	13 Consumer Goods
A	A	A	AA	13 Consumer Goods
BB	BBB	BBB	A	4 Consumer Goods
BB	A	A	A	4 Consumer Goods
A	A	A	AA	13 Consumer Goods
A	A	A	AA	13 Consumer Goods
A	A	A	AA	13 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
A	A	A	AA	13 Consumer Goods
BBB	BBB	BBB	AA	13 Consumer Goods
BB	BB	BB	AA	12 Industrials
BBB	BBB	BBB	AA	12 Industrials
			NR	Industrials
A	A	A	AA	11 Industrials
BBB	BBB	BBB	AA	12 Industrials
			NR	Industrials
A	A	A	AA	11 Industrials
A	A	A	AA	11 Industrials
BB	BB	BB	AA	12 Industrials
A	A	A	AA	11 Industrials
BBB	BBB	BBB	AA	12 Industrials
			NR	Industrials
A	A	A	AA	11 Industrials
BBB	BBB	BBB	AA	12 Industrials
BB	BBB	BBB	A	4 Consumer Goods
BB	BBB	A	A	4 Consumer Goods
A	A	AA	AA	11 Consumer Goods
A	A	AA	AA	11 Consumer Goods
BBB	BBB	A	AA	11 Consumer Goods
			NR	Consumer Goods
A	A	AA	AA	11 Consumer Goods
A	A	A	A	4 Consumer Goods
A	A	AA	AA	11 Consumer Goods
A	A	AA	AA	11 Consumer Goods
BB	BBB	BBB	A	3 Consumer Goods
BBB	BBB	A	AA	11 Consumer Goods
			NR	Consumer Goods
A	A	AA	AA	11 Consumer Goods
A	A	A	A	4 Consumer Goods
BB	B	BB	A	8 Oil & Gas
BB	B	BB	A	8 Oil & Gas
A	BBB	BB	A	6 Oil & Gas

Europe	United Kingdom	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB				
Europe	United Kingdom	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB		Thin		Thin
Lat.Amer	Mexico	BBB	BBB		Thin		Thin
Lat.Amer	Mexico	BBB	BBB		Thin		Thin
Lat.Amer	Mexico	BBB	BBB		Thin		Thin
Lat.Amer	Mexico	BBB	BBB		Thin		Thin
Lat.Amer	Mexico	BBB	BBB				
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States		BB	Thin	CcyGrp	Thin	CcyGrp
Asia	Taiwan Province of China	BBB	BBB				
Asia	Taiwan Province of China	BBB	BBB				
Asia	Taiwan Province of China	BBB	BBB				
Asia	Taiwan Province of China	BBB	BBB				
Europe	Germany	BBB	BB	DocAdj	Entity Tier	DocAdj	DocAdj
Europe	Germany	BBB	BB	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	Entity Tier	DocAdj	Entity Tier	DocAdj
N.Amer	United States	B	B	Entity Tier	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	DocAdj	Thin	Thin			
	DocAdj	Thin	Thin			
	CcyGrp	Thin	Thin			
	DocAdj	Thin	Thin			
	DocAdj	Thin	Thin			
	Thin					
	Thin					
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	Thin					
Thin	Thin	Thin	DocAdj			
Thin	Thin	Thin	CcyGrp			
	Thin					
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier

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COPCHFMR	31-Jul-08 COP
COPEURCR	31-Jul-08 COP
COPEURMM	31-Jul-08 COP
COPEURMR	31-Jul-08 COP
COPEURXR	31-Jul-08 COP
COPGBPMR	31-Jul-08 COP
COPGBPXR	31-Jul-08 COP
COPHKDMR	31-Jul-08 COP
COPHKDXR	31-Jul-08 COP
COPJPYMR	31-Jul-08 COP
COPJPYXR	31-Jul-08 COP
COPSEKMR	31-Jul-08 COP
COPSEKXR	31-Jul-08 COP
COPSGDMR	31-Jul-08 COP
COPUSDCR	31-Jul-08 COP
COPUSDMM	31-Jul-08 COP
COPUSDMR	31-Jul-08 COP
COPUSDXR	31-Jul-08 COP
COP-CoPhHoldCoAUDMR	31-Jul-08 COP-CoPhHoldCo
COP-CoPhHoldCoCHFMR	31-Jul-08 COP-CoPhHoldCo
COP-CoPhHoldCoEURCR	31-Jul-08 COP-CoPhHoldCo
COP-CoPhHoldCoEURMM	31-Jul-08 COP-CoPhHoldCo
COP-CoPhHoldCoEURMR	31-Jul-08 COP-CoPhHoldCo
COP-CoPhHoldCoEURXR	31-Jul-08 COP-CoPhHoldCo
COP-CoPhHoldCoJPYMR	31-Jul-08 COP-CoPhHoldCo
COP-CoPhHoldCoUSDCR	31-Jul-08 COP-CoPhHoldCo
COP-CoPhHoldCoUSDMM	31-Jul-08 COP-CoPhHoldCo
COP-CoPhHoldCoUSDMR	31-Jul-08 COP-CoPhHoldCo
COP-CoPhHoldCoUSDXR	31-Jul-08 COP-CoPhHoldCo
COP-PhillipsPetEURCR	31-Jul-08 COP-PhillipsPet
COP-PhillipsPetEURMM	31-Jul-08 COP-PhillipsPet
COP-PhillipsPetEURMR	31-Jul-08 COP-PhillipsPet
COP-PhillipsPetEURXR	31-Jul-08 COP-PhillipsPet
COP-PhillipsPetUSDCR	31-Jul-08 COP-PhillipsPet
COP-PhillipsPetUSDMM	31-Jul-08 COP-PhillipsPet
COP-PhillipsPetUSDMR	31-Jul-08 COP-PhillipsPet
COP-PhillipsPetUSDXR	31-Jul-08 COP-PhillipsPet
COPENEUSDCR	31-Jul-08 COPENE
COPENEUSDMR	31-Jul-08 COPENE
COPENEUSDXR	31-Jul-08 COPENE
COREURCR	31-Jul-08 COR
COREURMM	31-Jul-08 COR
COREURMR	31-Jul-08 COR
CORUSDCR	31-Jul-08 COR
CORUSDMM	31-Jul-08 COR
CORUS-UKLtdEURCR	31-Jul-08 CORUS-UKLtd
CORUS-UKLtdEURMM	31-Jul-08 CORUS-UKLtd
CORUS-UKLtdUSDMM	31-Jul-08 CORUS-UKLtd
COSAUSDMR	31-Jul-08 COSA
COSAUSDXR	31-Jul-08 COSA
COSCO-CPLUSDCR	31-Jul-08 COSCO-CPL
COSCO-CPLUSDMM	31-Jul-08 COSCO-CPL
COSCO-CPLUSDMR	31-Jul-08 COSCO-CPL
COSIPAUSDCR	31-Jul-08 COSIPA
COSIPAUSDMR	31-Jul-08 COSIPA
COSTAUDCR	31-Jul-08 COST
COSTAUDMR	31-Jul-08 COST
COSTCHFMR	31-Jul-08 COST
COSTEURCR	31-Jul-08 COST
COSTEURMM	31-Jul-08 COST
COSTEURMR	31-Jul-08 COST
COSTHKDMR	31-Jul-08 COST
COSTJPYMR	31-Jul-08 COST
COSTSGDMR	31-Jul-08 COST
COSTUSDCR	31-Jul-08 COST
COSTUSDMM	31-Jul-08 COST
COSTUSDMR	31-Jul-08 COST
COSTUSDXR	31-Jul-08 COST
COSTAREURCR	31-Jul-08 COSTAR
COSTARJPYCR	31-Jul-08 COSTAR
COSTARUSDCR	31-Jul-08 COSTAR
COSTARUSDMR	31-Jul-08 COSTAR
COSTARUSDXR	31-Jul-08 COSTAR
COVLTDAUDMR	31-Jul-08 COVLTD

ConocoPhillips	228A7H	SNRFOR	CHF
ConocoPhillips	228A7H	SNRFOR	EUR
ConocoPhillips	228A7H	SNRFOR	EUR
ConocoPhillips	228A7H	SNRFOR	EUR
ConocoPhillips	228A7H	SNRFOR	EUR
ConocoPhillips	228A7H	SNRFOR	GBP
ConocoPhillips	228A7H	SNRFOR	GBP
ConocoPhillips	228A7H	SNRFOR	HKD
ConocoPhillips	228A7H	SNRFOR	HKD
ConocoPhillips	228A7H	SNRFOR	JPY
ConocoPhillips	228A7H	SNRFOR	JPY
ConocoPhillips	228A7H	SNRFOR	SEK
ConocoPhillips	228A7H	SNRFOR	SEK
ConocoPhillips	228A7H	SNRFOR	SGD
ConocoPhillips	228A7H	SNRFOR	USD
ConocoPhillips	228A7H	SNRFOR	USD
ConocoPhillips	228A7H	SNRFOR	USD
ConocoPhillips	228A7H	SNRFOR	USD
ConocoPhillips Hldg Co	228A7K	SNRFOR	AUD
ConocoPhillips Hldg Co	228A7K	SNRFOR	CHF
ConocoPhillips Hldg Co	228A7K	SNRFOR	EUR
ConocoPhillips Hldg Co	228A7K	SNRFOR	EUR
ConocoPhillips Hldg Co	228A7K	SNRFOR	EUR
ConocoPhillips Hldg Co	228A7K	SNRFOR	EUR
ConocoPhillips Hldg Co	228A7K	SNRFOR	JPY
ConocoPhillips Hldg Co	228A7K	SNRFOR	USD
ConocoPhillips Hldg Co	228A7K	SNRFOR	USD
ConocoPhillips Hldg Co	228A7K	SNRFOR	USD
ConocoPhillips Hldg Co	228A7K	SNRFOR	USD
ConocoPhillips Co	789D57	SNRFOR	EUR
ConocoPhillips Co	789D57	SNRFOR	EUR
ConocoPhillips Co	789D57	SNRFOR	EUR
ConocoPhillips Co	789D57	SNRFOR	EUR
ConocoPhillips Co	789D57	SNRFOR	USD
ConocoPhillips Co	789D57	SNRFOR	USD
ConocoPhillips Co	789D57	SNRFOR	USD
ConocoPhillips Co	789D57	SNRFOR	USD
Braskem SA	PQ9D86	SNRFOR	USD
Braskem SA	PQ9D86	SNRFOR	USD
Braskem SA	PQ9D86	SNRFOR	USD
COREALCREDIT Bk AG	DE79BL	SNRFOR	EUR
COREALCREDIT Bk AG	DE79BL	SNRFOR	EUR
COREALCREDIT Bk AG	DE79BL	SNRFOR	EUR
COREALCREDIT Bk AG	DE79BL	SNRFOR	USD
COREALCREDIT Bk AG	DE79BL	SNRFOR	USD
Corus UK Ltd	GH6BE8	SNRFOR	EUR
Corus UK Ltd	GH6BE8	SNRFOR	EUR
Corus UK Ltd	GH6BE8	SNRFOR	USD
Cooper Standard Automotive Inc	237DD8	SNRFOR	USD
Cooper Standard Automotive Inc	237DD8	SNRFOR	USD
COSCO Pac Ltd	GI686P	SNRFOR	USD
COSCO Pac Ltd	GI686P	SNRFOR	USD
COSCO Pac Ltd	GI686P	SNRFOR	USD
Usiminas	PYF95G	SNRFOR	USD
Usiminas	PYF95G	SNRFOR	USD
Costco Whsl Corp	2E376K	SNRFOR	AUD
Costco Whsl Corp	2E376K	SNRFOR	AUD
Costco Whsl Corp	2E376K	SNRFOR	CHF
Costco Whsl Corp	2E376K	SNRFOR	EUR
Costco Whsl Corp	2E376K	SNRFOR	EUR
Costco Whsl Corp	2E376K	SNRFOR	EUR
Costco Whsl Corp	2E376K	SNRFOR	HKD
Costco Whsl Corp	2E376K	SNRFOR	JPY
Costco Whsl Corp	2E376K	SNRFOR	SGD
Costco Whsl Corp	2E376K	SNRFOR	USD
Costco Whsl Corp	2E376K	SNRFOR	USD
Costco Whsl Corp	2E376K	SNRFOR	USD
Costco Whsl Corp	2E376K	SNRFOR	USD
Rep Costa Rica	2E36EG	SNRFOR	EUR
Rep Costa Rica	2E36EG	SNRFOR	JPY
Rep Costa Rica	2E36EG	SNRFOR	USD
Rep Costa Rica	2E36EG	SNRFOR	USD
Rep Costa Rica	2E36EG	SNRFOR	USD
Covidien Ltd	GI7A7Z	SNRFOR	AUD

MR	Composite	0.22%	0.23%	0.27%	0.32%	0.36%	0.41%
CR	Composite	0.22%	0.24%	0.29%	0.34%	0.39%	0.43%
MM	Composite	0.002237864	0.00227385	0.002738973	0.003268414	0.003686818	0.004096149
MR	Composite	0.22%	0.23%	0.27%	0.32%	0.36%	0.41%
XR	Composite	0.002237864	0.002111212	0.002640833	0.003154113	0.003571935	0.003956831
MR	Composite	0.22%	0.23%	0.27%	0.32%	0.36%	0.41%
XR	Composite	0.22%	0.21%	0.26%	0.32%	0.36%	0.40%
MR	Composite	0.22%	0.23%	0.27%	0.32%	0.36%	0.41%
XR	Composite	0.22%	0.21%	0.26%	0.32%	0.36%	0.40%
MR	Composite	0.002237864	0.002229779	0.002703659	0.003153516	0.003595414	0.004153631
XR	Composite	0.22%	0.22%	0.27%	0.30%	0.35%	0.40%
MR	Composite	0.22%	0.23%	0.27%	0.32%	0.36%	0.41%
XR	Composite	0.22%	0.21%	0.26%	0.32%	0.36%	0.40%
MR	Composite	0.22%	0.23%	0.27%	0.32%	0.36%	0.41%
CR	Composite	0.22%	0.24%	0.29%	0.34%	0.39%	0.43%
MM	Composite						
MR	Composite	0.002237864	0.002252268	0.002710442	0.003234368	0.003648413	0.004054681
XR	Composite	0.22%	0.21%	0.26%	0.32%	0.36%	0.40%
MR	Composite						
MR	Composite						
CR	Composite	0.26%	0.26%	0.30%	0.35%	0.36%	0.43%
MM	Composite						
MR	Composite	0.26%	0.26%	0.30%	0.33%	0.36%	0.41%
XR	Composite						
MR	Composite						
CR	Composite	0.002630362	0.002630362	0.002995388	0.003469393	0.00355445	0.004303736
MM	Composite						
MR	Composite	0.002630362	0.002630362	0.002995388	0.003294883	0.00355445	0.004087333
XR	Composite	0.26%	0.26%	0.30%	0.32%	0.36%	0.39%
CR	Composite						
MM	Composite						
MR	Composite	0.32%	0.33%	0.35%	0.34%	0.35%	0.44%
XR	Composite	0.0032	0.0033	0.003475	0.003292075	0.003376992	0.00420685
CR	Composite	0.0032	0.0033	0.003475	0.003597896	0.003690702	0.004597651
MM	Composite						
MR	Composite	0.0032	0.0033	0.003475	0.003418001	0.003506167	0.004367768
XR	Composite	0.32%	0.33%	0.35%	0.33%	0.34%	0.42%
CR	Composite	1.20%	1.31%	1.20%	1.64%	2.41%	2.06%
MR	Composite	1.20%	1.24%	1.20%	1.56%	2.41%	1.96%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	1.83%	1.83%	1.83%	1.83%	1.83%	1.83%
MM	Composite	1.83%	1.83%	1.83%	1.83%	1.83%	1.83%
MM	Composite	1.83%	1.83%	1.83%	1.83%	1.83%	1.83%
MR	Composite	5.53%	5.53%	6.06%	6.36%	6.64%	6.82%
XR	Composite	5.53%	5.53%	6.06%	6.36%	6.64%	6.82%
CR	Composite	0.43%	0.43%	0.49%	0.46%	0.66%	1.00%
MM	Composite	0.43%	0.43%	0.49%	0.46%	0.66%	1.00%
MR	Composite	0.43%	0.43%	0.49%	0.46%	0.66%	1.00%
CR	Composite	0.89%	0.89%	0.89%	1.12%	1.31%	1.48%
MR	Composite	0.89%	0.89%	0.89%	1.12%	1.31%	1.48%
CR	Composite	0.11%	0.17%	0.22%	0.26%	0.32%	0.37%
MR	Composite	0.11%	0.17%	0.22%	0.26%	0.32%	0.37%
MR	Composite	0.12%	0.17%	0.22%	0.26%	0.32%	0.37%
CR	Composite						
MM	Composite						
MR	Composite	0.12%	0.17%	0.22%	0.26%	0.32%	0.37%
MR	Composite	0.12%	0.17%	0.22%	0.26%	0.32%	0.37%
MR	Composite	0.0010866	0.001720143	0.00215491	0.002567569	0.003151579	0.003687226
MR	Composite	0.00115348	0.001720143	0.00215491	0.002568248	0.003152144	0.003687518
CR	Composite	0.12%	0.18%	0.23%	0.27%	0.33%	0.39%
MM	Composite						
MR	Composite	0.12%	0.17%	0.22%	0.26%	0.32%	0.37%
XR	Composite	0.11%	0.17%	0.21%	0.25%	0.30%	0.36%
CR	Composite	0.60%	0.72%	0.85%	0.97%	1.16%	1.30%
CR	Composite	0.61%	0.68%	0.85%	0.98%	1.16%	1.30%
CR	Composite	0.60%	0.72%	0.85%	0.97%	1.16%	1.30%
MR	Composite	0.00591778	0.006641407	0.008150888	0.00938868	0.011121241	0.012468356
XR	Composite	0.57%	0.64%	0.79%	0.90%	1.07%	1.20%
MR	Composite	0.28%	0.28%	0.32%	0.37%	0.42%	0.49%

0.44%	0.48%	0.59%	0.70%	0.53%	0.4 NR	A
0.47%	0.50%	0.62%	0.74%	0.53%	0.4 NR	BBB
0.45%	0.004817071	0.005957445	0.007067809	0.005257029	0.4 NR	BBB
0.44%	0.48%	0.59%	0.70%	0.53%	0.4 NR	A
0.43%	0.004614765	0.005678189	0.006736505	0.005257029	0.4 NR	A
0.44%	0.48%	0.59%	0.70%	0.53%	0.4 NR	A
0.43%	0.46%	0.57%	0.67%	0.53%	0.4 NR	A
0.44%	0.48%	0.59%	0.70%	0.53%	0.4 NR	A
0.43%	0.46%	0.57%	0.67%	0.53%	0.4 NR	A
0.45%	0.004712598	0.005824053	0.006943338	0.005257029	0.4 NR	BB
0.43%	0.45%	0.58%	0.69%	0.53%	NR	BB
0.44%	0.48%	0.59%	0.70%	0.53%	0.4 NR	A
0.43%	0.46%	0.57%	0.67%	0.53%	0.4 NR	A
0.44%	0.48%	0.59%	0.70%	0.53%	0.4 NR	A
0.47%	0.50%	0.62%	0.74%	0.53%	0.4 NR	BBB
					0.4	
0.44%	0.004756001	0.005893986	0.0070035	0.005257029	0.4 NR	A
0.43%	0.46%	0.57%	0.67%	0.53%	0.4 NR	A
					0.4	
					0.4	
0.46%	0.50%	0.57%	0.66%	0.66%	0.4	NR
					0.4	
0.44%	0.47%	0.57%	0.66%	0.66%	0.4	NR
					0.4	
					0.4	
0.46%	0.004957539	0.005675	0.006564	0.006564	0.4	NR
					0.4	
0.44%	0.0047082	0.005675	0.006564	0.006564	0.4	NR
0.42%	0.45%	0.57%	0.66%	0.66%	0.4	NR
					0.4	
					0.4	
0.41%	0.54%	0.54%	0.67%	0.67%	0.4 NR	NR
0.41%	0.005186147	0.005186147	0.0067	0.0067	0.4 NR	NR
0.41%	0.00566792	0.00566792	0.0067	0.0067	0.4 NR	NR
					0.4	
0.41%	0.005384524	0.005384524	0.0067	0.0067	0.4 NR	NR
0.41%	0.52%	0.52%	0.67%	0.67%	0.4 NR	NR
2.27%	2.45%	3.07%	3.16%	3.18%	0.4 NR	BBB
2.16%	2.32%	3.07%	3.16%	3.18%	0.4 NR	BB
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
1.83%	1.83%	1.83%	1.83%	1.83%	0.4	
1.83%	1.83%	1.83%	1.83%	1.83%	0.4	
1.83%	1.83%	1.83%	1.83%	1.83%	0.4	
6.58%	6.84%	6.98%	6.98%	6.98%	0.4	NR
6.58%	6.84%	6.98%	6.98%	6.98%	0.4	NR
1.09%	0.94%	1.85%	1.85%	1.85%	0.4	NR
1.09%	0.94%	1.85%	1.85%	1.85%	0.4	NR
1.09%	0.94%	1.85%	1.85%	1.85%	40.00%	NR
1.70%	1.94%	1.94%	1.94%	1.94%	0.3	
1.70%	1.94%	1.94%	1.94%	1.94%	0.3	
0.40%	0.42%	0.56%	0.64%	0.74%	40.00% B	BBB
0.40%	0.42%	0.56%	0.64%	0.74%	40.00% B	BBB
0.40%	0.42%	0.56%	0.63%	0.74%	0.4 BBB	AA
					0.4	
					0.4	
0.40%	0.42%	0.56%	0.63%	0.74%	0.4 BBB	AA
0.40%	0.42%	0.56%	0.63%	0.74%	0.4 BBB	AA
0.40%	0.004230228	0.005550833	0.006372125	0.007361299	0.4 B	BBB
0.40%	0.004230385	0.005584167	0.006342833	0.007361299	0.4 BBB	AA
0.42%	0.45%	0.59%	0.68%	0.74%	0.4 BB	A
					0.4	
0.40%	0.42%	0.56%	0.63%	0.74%	0.4 BBB	AA
0.38%	0.41%	0.54%	0.62%	0.74%	0.4 BB	A
1.48%	1.64%	1.73%	1.78%	1.83%	0.25 BB	A
1.47%	1.64%	1.77%	1.85%	1.83%	0.25 CCC	BBB
1.48%	1.64%	1.73%	1.78%	1.83%	0.25 BB	A
1.42%	0.015700068	0.017033118	0.017804952	0.018320717	0.25 B	A
1.37%	1.51%	1.64%	1.71%	1.83%	0.25 B	A
0.54%	0.58%	0.78%	0.81%	0.82%	0.389999999 B	B

A	AA	AA	AA	AA	AA
A	AA	A	A	AA	A
A	AA	A	A	AA	A
A	AA	AA	AA	AA	AA
A	AA	AA	A	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	A	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	A	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	A	AA	AA
A	AA	AA	AA	AA	AA
A	AA	A	A	AA	A
A	AA	AA	AA	AA	AA
A	AA	AA	A	AA	AA
NR	B	NR	B	B	B
NR	BB	NR	BB	BB	BB
NR	B	NR	B	B	B
NR	BB	NR	BB	BB	BB
NR	B	NR	B	B	B
NR	A	A	A	NR	A
NR	BBB	BBB	BBB	NR	BBB
NR	BBB	BBB	BBB	NR	BBB
NR	A	A	A	NR	A
NR	BBB	BBB	BBB	NR	BBB
NR	A	NR	A	A	A
NR	BBB	NR	BBB	BBB	BBB
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	A	A	A	A	A
BB	BB	BBB	BB	BB	BBB
A	A	A	A	A	A
BBB	BBB	A	BBB	BBB	A
BBB	BBB	A	BBB	BBB	A
BB	BBB	BBB	B	BBB	BBB

A	BBB	BB	A	6 Oil & Gas
BBB	BB	BB	AA	8 Oil & Gas
BBB	BB	BB	AA	8 Oil & Gas
A	BBB	BB	A	6 Oil & Gas
BBB	BB	BB	A	5 Oil & Gas
A	BBB	BB	A	6 Oil & Gas
BBB	BB	BB	A	5 Oil & Gas
A	BBB	BB	A	6 Oil & Gas
BBB	BB	BB	A	5 Oil & Gas
BB	B	BB	A	3 Oil & Gas
BB	B	BB	A	3 Oil & Gas
A	BBB	BB	A	6 Oil & Gas
BBB	BB	BB	A	5 Oil & Gas
A	BBB	BB	A	6 Oil & Gas
BBB	BB	BB	AA	8 Oil & Gas
			NR	Oil & Gas
A	BBB	BB	A	6 Oil & Gas
BBB	BB	BB	A	5 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	NR		NR	3 Oil & Gas
			NR	Oil & Gas
NR	NR		NR	3 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	NR		NR	3 Oil & Gas
			NR	Oil & Gas
NR	NR		NR	3 Oil & Gas
NR	NR		NR	3 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
			NR	Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
NR	NR	NR	NR	3 Basic Materials
NR	NR	NR	NR	3 Basic Materials
			NR	Basic Materials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
	NR		NR	2 Consumer Goods
	NR		NR	2 Consumer Goods
	NR		NR	2 Industrials
	NR		NR	2 Industrials
	NR		NR	2 Industrials
			NR	2 Basic Materials
			NR	2 Basic Materials
BB	B	NR	AA	10 Consumer Services
BB	B	NR	AA	10 Consumer Services
A	BB	NR	AA	10 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	BB	NR	AA	10 Consumer Services
A	BB	NR	AA	10 Consumer Services
BB	B	NR	AA	10 Consumer Services
A	BB	NR	AA	10 Consumer Services
BBB	BB	NR	AA	10 Consumer Services
			NR	Consumer Services
A	BB	NR	AA	10 Consumer Services
BBB	BB	NR	AA	10 Consumer Services
A	A	NR	A	3 Government
BB	BB	NR	A	4 Government
A	A	NR	A	3 Government
BBB	BBB	NR	A	4 Government
BBB	BBB	NR	A	4 Government
NR	NR	NR	BBB	6 Health Care

N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	CcyGrp
N.Amer	United States	A	AA		Thin	Thin	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	CcyGrp
N.Amer	United States	A	A	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	A	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	CcyGrp
N.Amer	United States	A	A	Thin	Thin	Thin	DocAdj
Lat.Amer	Brazil	BB	BBB	Thin	CcyGrp	Thin	CcyGrp
Lat.Amer	Brazil	BB	BBB	Thin	DocAdj	Thin	DocAdj
Lat.Amer	Brazil	BB	BBB				
Europe	Germany	BB	AA				
Europe	Germany	BB	AA				
Europe	Germany	BB	AA				
Europe	Germany	BB	AA				
Europe	Germany	BB	AA				
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB				
N.Amer	United States	B	B		Thin	Thin	Thin
N.Amer	United States	B	B		Thin	Thin	Thin
N.Amer	Bermuda		BBB		Thin	Thin	Thin
N.Amer	Bermuda		BBB		Thin	Thin	Thin
N.Amer	Bermuda		BBB		Thin	Thin	Thin
Lat.Amer	Brazil	BB	BBB			Thin	Thin
Lat.Amer	Brazil	BB	BBB			Thin	Thin
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Costa Rica	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Costa Rica	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Costa Rica	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Costa Rica	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Costa Rica	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	Thin	CcyGrp		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
CcyGrp	CcyGrp	Thin	CcyGrp		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

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COVLTDEURCR	31-Jul-08 COVLTD
COVLTDEURMR	31-Jul-08 COVLTD
COVLTDEURXR	31-Jul-08 COVLTD
COVLTDGBPMR	31-Jul-08 COVLTD
COVLTDHKDMR	31-Jul-08 COVLTD
COVLTDJPYMR	31-Jul-08 COVLTD
COVLTDSGDMR	31-Jul-08 COVLTD
COVLTDUSDCR	31-Jul-08 COVLTD
COVLTDUSDMR	31-Jul-08 COVLTD
COVLTDUSDXR	31-Jul-08 COVLTD
COVLTD-CIFSAEURMR	31-Jul-08 COVLTD-CIFSA
COVLTD-CIFSAJPYMM	31-Jul-08 COVLTD-CIFSA
COVLTD-CIFSAJPYMR	31-Jul-08 COVLTD-CIFSA
COVLTD-CIFSAUSDCR	31-Jul-08 COVLTD-CIFSA
COVLTD-CIFSAUSDMM	31-Jul-08 COVLTD-CIFSA
COVLTD-CIFSAUSDMR	31-Jul-08 COVLTD-CIFSA
COVLTD-CIFSAUSDXR	31-Jul-08 COVLTD-CIFSA
COVNUSDCR	31-Jul-08 COVN
COVNUSDMR	31-Jul-08 COVN
COVNUSDXR	31-Jul-08 COVN
COXAUDMR	31-Jul-08 COX
COXCHFMR	31-Jul-08 COX
COXEURCR	31-Jul-08 COX
COXEURMM	31-Jul-08 COX
COXEURMR	31-Jul-08 COX
COXJPYMR	31-Jul-08 COX
COXUSDCR	31-Jul-08 COX
COXUSDMM	31-Jul-08 COX
COXUSDMR	31-Jul-08 COX
COXUSDXR	31-Jul-08 COX
COX-CommIncAUDMR	31-Jul-08 COX-CommInc
COX-CommIncAUDXR	31-Jul-08 COX-CommInc
COX-CommIncCADMR	31-Jul-08 COX-CommInc
COX-CommIncCHFMR	31-Jul-08 COX-CommInc
COX-CommIncEURCR	31-Jul-08 COX-CommInc
COX-CommIncEURMM	31-Jul-08 COX-CommInc
COX-CommIncEURMR	31-Jul-08 COX-CommInc
COX-CommIncEURXR	31-Jul-08 COX-CommInc
COX-CommIncGBPMR	31-Jul-08 COX-CommInc
COX-CommIncGBPXR	31-Jul-08 COX-CommInc
COX-CommIncHKDMR	31-Jul-08 COX-CommInc
COX-CommIncHKDXR	31-Jul-08 COX-CommInc
COX-CommIncJPYMR	31-Jul-08 COX-CommInc
COX-CommIncJPYXR	31-Jul-08 COX-CommInc
COX-CommIncSEKMR	31-Jul-08 COX-CommInc
COX-CommIncSEKXR	31-Jul-08 COX-CommInc
COX-CommIncUSDCR	31-Jul-08 COX-CommInc
COX-CommIncUSDMM	31-Jul-08 COX-CommInc
COX-CommIncUSDMR	31-Jul-08 COX-CommInc
COX-CommIncUSDXR	31-Jul-08 COX-CommInc
COX-CommIncCHFMR	31-Jul-08 COX-CommInc
COX-CommIncEURCR	31-Jul-08 COX-CommInc
COX-CommIncEURMM	31-Jul-08 COX-CommInc
COX-CommIncEURMR	31-Jul-08 COX-CommInc
COX-CommIncEURXR	31-Jul-08 COX-CommInc
COX-CommIncUSDCR	31-Jul-08 COX-CommInc
COX-CommIncUSDMM	31-Jul-08 COX-CommInc
COX-CommIncUSDMR	31-Jul-08 COX-CommInc
COX-CommIncUSDXR	31-Jul-08 COX-CommInc
CP-RailwayCADMR	31-Jul-08 CP-Railway
CP-RailwayEURCR	31-Jul-08 CP-Railway
CP-RailwayEURMM	31-Jul-08 CP-Railway
CP-RailwayEURMR	31-Jul-08 CP-Railway
CP-RailwayEURXR	31-Jul-08 CP-Railway
CP-RailwayHKDXR	31-Jul-08 CP-Railway
CP-RailwayUSDCR	31-Jul-08 CP-Railway
CP-RailwayUSDMM	31-Jul-08 CP-Railway
CP-RailwayUSDMR	31-Jul-08 CP-Railway
CP-RailwayUSDXR	31-Jul-08 CP-Railway
CPBAUDMR	31-Jul-08 CPB
CPBAUDXR	31-Jul-08 CPB
CPBCADMR	31-Jul-08 CPB
CPBCHFMR	31-Jul-08 CPB
CPBEURCR	31-Jul-08 CPB

Covidien Ltd	GI7A7Z	SNRFOR	EUR
Covidien Ltd	GI7A7Z	SNRFOR	EUR
Covidien Ltd	GI7A7Z	SNRFOR	EUR
Covidien Ltd	GI7A7Z	SNRFOR	GBP
Covidien Ltd	GI7A7Z	SNRFOR	HKD
Covidien Ltd	GI7A7Z	SNRFOR	JPY
Covidien Ltd	GI7A7Z	SNRFOR	SGD
Covidien Ltd	GI7A7Z	SNRFOR	USD
Covidien Ltd	GI7A7Z	SNRFOR	USD
Covidien Ltd	GI7A7Z	SNRFOR	USD
Covidien Intl Fin SA	LO9E8F	SNRFOR	EUR
Covidien Intl Fin SA	LO9E8F	SNRFOR	JPY
Covidien Intl Fin SA	LO9E8F	SNRFOR	JPY
Covidien Intl Fin SA	LO9E8F	SNRFOR	USD
Covidien Intl Fin SA	LO9E8F	SNRFOR	USD
Covidien Intl Fin SA	LO9E8F	SNRFOR	USD
Covidien Intl Fin SA	LO9E8F	SNRFOR	USD
Comwlth of Va	9BA919	SNRFOR	USD
Comwlth of Va	9BA919	SNRFOR	USD
Comwlth of Va	9BA919	SNRFOR	USD
Cox Entpers Inc	2E6455	SNRFOR	AUD
Cox Entpers Inc	2E6455	SNRFOR	CHF
Cox Entpers Inc	2E6455	SNRFOR	EUR
Cox Entpers Inc	2E6455	SNRFOR	EUR
Cox Entpers Inc	2E6455	SNRFOR	EUR
Cox Entpers Inc	2E6455	SNRFOR	JPY
Cox Entpers Inc	2E6455	SNRFOR	USD
Cox Entpers Inc	2E6455	SNRFOR	USD
Cox Entpers Inc	2E6455	SNRFOR	USD
Cox Entpers Inc	2E6455	SNRFOR	USD
Cox Comms Inc	2E6448	SNRFOR	AUD
Cox Comms Inc	2E6448	SNRFOR	AUD
Cox Comms Inc	2E6448	SNRFOR	CAD
Cox Comms Inc	2E6448	SNRFOR	CHF
Cox Comms Inc	2E6448	SNRFOR	EUR
Cox Comms Inc	2E6448	SNRFOR	EUR
Cox Comms Inc	2E6448	SNRFOR	EUR
Cox Comms Inc	2E6448	SNRFOR	EUR
Cox Comms Inc	2E6448	SNRFOR	GBP
Cox Comms Inc	2E6448	SNRFOR	GBP
Cox Comms Inc	2E6448	SNRFOR	HKD
Cox Comms Inc	2E6448	SNRFOR	HKD
Cox Comms Inc	2E6448	SNRFOR	JPY
Cox Comms Inc	2E6448	SNRFOR	JPY
Cox Comms Inc	2E6448	SNRFOR	SEK
Cox Comms Inc	2E6448	SNRFOR	SEK
Cox Comms Inc	2E6448	SNRFOR	USD
Cox Comms Inc	2E6448	SNRFOR	USD
Cox Comms Inc	2E6448	SNRFOR	USD
Cox Comms Inc	2E6448	SNRFOR	USD
Cox Comms Inc	2E6448	SUBLT2	CHF
Cox Comms Inc	2E6448	SUBLT2	EUR
Cox Comms Inc	2E6448	SUBLT2	EUR
Cox Comms Inc	2E6448	SUBLT2	EUR
Cox Comms Inc	2E6448	SUBLT2	EUR
Cox Comms Inc	2E6448	SUBLT2	USD
Cox Comms Inc	2E6448	SUBLT2	USD
Cox Comms Inc	2E6448	SUBLT2	USD
Cox Comms Inc	2E6448	SUBLT2	USD
Cdn Pac Rwy Co	CDAF7X	SNRFOR	CAD
Cdn Pac Rwy Co	CDAF7X	SNRFOR	EUR
Cdn Pac Rwy Co	CDAF7X	SNRFOR	EUR
Cdn Pac Rwy Co	CDAF7X	SNRFOR	EUR
Cdn Pac Rwy Co	CDAF7X	SNRFOR	EUR
Cdn Pac Rwy Co	CDAF7X	SNRFOR	HKD
Cdn Pac Rwy Co	CDAF7X	SNRFOR	USD
Cdn Pac Rwy Co	CDAF7X	SNRFOR	USD
Cdn Pac Rwy Co	CDAF7X	SNRFOR	USD
Cdn Pac Rwy Co	CDAF7X	SNRFOR	USD
Campbell Soup Co	1E786B	SNRFOR	AUD
Campbell Soup Co	1E786B	SNRFOR	AUD
Campbell Soup Co	1E786B	SNRFOR	CAD
Campbell Soup Co	1E786B	SNRFOR	CHF
Campbell Soup Co	1E786B	SNRFOR	EUR

CR	Composite	0.002950002	0.002931941	0.003363612	0.003862704	0.004415565	0.005205886
MR	Composite	0.002806	0.002788933	0.003199071	0.003665314	0.004193443	0.0049465
XR	Composite	0.002699252	0.002682726	0.003077705	0.003534374	0.004213127	0.004742585
MR	Composite	0.002806	0.002788933	0.003199071	0.003665314	0.004193443	0.0049465
MR	Composite	0.002806	0.002788933	0.003199071	0.003665314	0.004193443	0.0049465
MR	Composite	0.28%	0.28%	0.32%	0.37%	0.42%	0.49%
MR	Composite	0.28%	0.28%	0.32%	0.37%	0.42%	0.49%
CR	Composite	0.30%	0.29%	0.34%	0.39%	0.44%	0.52%
MR	Composite	0.28%	0.28%	0.32%	0.37%	0.42%	0.49%
XR	Composite	0.27%	0.27%	0.31%	0.35%	0.42%	0.47%
MR	Composite	0.30%	0.30%	0.33%	0.40%	0.46%	0.53%
MM	Composite	0.30%	0.30%	0.33%	0.40%	0.46%	0.53%
MR	Composite	0.30%	0.30%	0.33%	0.40%	0.46%	0.53%
CR	Composite	0.30%	0.30%	0.33%	0.40%	0.46%	0.53%
MM	Composite	0.30%	0.30%	0.33%	0.40%	0.46%	0.53%
MR	Composite	0.0029798	0.0029798	0.00334575	0.0039681	0.00463405	0.00525
XR	Composite	0.30%	0.30%	0.33%	0.40%	0.46%	0.53%
CR	Composite	0.19%	0.19%	0.19%	0.19%	0.21%	0.21%
MR	Composite	0.19%	0.19%	0.19%	0.19%	0.21%	0.21%
XR	Composite	0.19%	0.19%	0.19%	0.19%	0.21%	0.21%
MR	Composite	0.27%	0.29%	0.46%	0.62%	0.69%	0.73%
MR	Composite						
CR	Composite	0.28%	0.26%	0.48%	0.65%	0.73%	0.77%
MM	Composite	0.27%	0.25%	0.46%	0.62%	0.70%	0.74%
MR	Composite	0.002683167	0.002494667	0.0045531	0.006185667	0.0069775	0.00733004
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.27%	0.25%	0.46%	0.62%	0.70%	0.73%
XR	Composite	0.26%	0.27%	0.44%	0.60%	0.67%	0.71%
MR	Composite	0.10%	0.22%	0.38%	0.52%	0.58%	0.65%
XR	Composite	0.10%	0.22%	0.38%	0.52%	0.58%	0.65%
MR	Composite	0.10%	0.22%	0.39%	0.53%	0.59%	0.66%
MR	Composite	0.10%	0.22%	0.39%	0.53%	0.59%	0.66%
CR	Composite	0.10%	0.23%	0.41%	0.55%	0.62%	0.69%
MM	Composite	0.10%	0.22%	0.39%	0.53%	0.59%	0.67%
MR	Composite	0.10%	0.22%	0.39%	0.53%	0.59%	0.66%
XR	Composite	0.10%	0.21%	0.37%	0.50%	0.57%	0.63%
MR	Composite	0.001025167	0.002192875	0.003883812	0.005252469	0.005860496	0.006606923
XR	Composite	0.001025167	0.002061824	0.0037418	0.005007413	0.00570061	0.00631881
MR	Composite	0.10%	0.22%	0.39%	0.53%	0.59%	0.66%
XR	Composite	0.10%	0.21%	0.37%	0.50%	0.57%	0.63%
MR	Composite	0.10%	0.22%	0.38%	0.52%	0.58%	0.65%
XR	Composite	0.10%	0.22%	0.38%	0.52%	0.58%	0.65%
MR	Composite	0.10%	0.22%	0.39%	0.53%	0.59%	0.66%
XR	Composite	0.10%	0.21%	0.37%	0.50%	0.57%	0.63%
CR	Composite	0.10%	0.23%	0.41%	0.55%	0.62%	0.69%
MM	Composite						
MR	Composite	0.10%	0.22%	0.39%	0.53%	0.59%	0.66%
XR	Composite	0.10%	0.21%	0.37%	0.50%	0.57%	0.63%
MR	Composite	0.33%	0.33%	0.43%	0.46%	0.64%	0.66%
CR	Composite						
MM	Composite						
MR	Composite	0.33%	0.33%	0.43%	0.46%	0.64%	0.66%
XR	Composite						
CR	Composite	0.33%	0.33%	0.43%	0.46%	0.64%	0.69%
MM	Composite						
MR	Composite	0.33%	0.33%	0.43%	0.46%	0.64%	0.66%
XR	Composite	0.00325952	0.00325952	0.004323036	0.00464	0.006388574	0.006335088
MR	Composite	0.006588333	0.008228225	0.009090825	0.00840975	0.009263333	0.010481667
CR	Composite						
MM	Composite						
MR	Composite	0.66%	0.82%	0.91%	0.84%	0.93%	1.05%
XR	Composite	0.63%	0.79%	0.91%	0.81%	0.89%	1.01%
XR	Composite	0.63%	0.79%	0.91%	0.81%	0.89%	1.01%
CR	Composite						
MM	Composite						
MR	Composite	0.66%	0.82%	0.91%	0.84%	0.93%	1.05%
XR	Composite	0.63%	0.79%	0.91%	0.81%	0.89%	1.01%
MR	Composite	0.15%	0.15%	0.18%	0.20%	0.22%	0.26%
XR	Composite	0.15%	0.15%	0.18%	0.20%	0.22%	0.26%
MR	Composite	0.15%	0.15%	0.18%	0.20%	0.23%	0.26%
MR	Composite	0.0014678	0.0014678	0.001791	0.0020426	0.00226323	0.002622712
CR	Composite	0.15%	0.15%	0.19%	0.22%	0.24%	0.28%

0.57%	0.006102818	0.007822	0.00807	0.008223898	0.4 BB	BB
0.54%	0.0057997	0.007822	0.00807	0.008223898	0.388888888 BBB	BBB
0.52%	0.005562784	0.007822	0.00807	0.008223898	0.4 BB	BB
0.54%	0.0057997	0.007822	0.00807	0.008223898	0.388888888 BBB	BBB
0.54%	0.0057997	0.007822	0.00807	0.008223898	0.388888888 BBB	BBB
0.54%	0.58%	0.78%	0.81%	0.82%	0.389999999 B	B
0.54%	0.58%	0.78%	0.81%	0.82%	0.388888888 BBB	BBB
0.57%	0.61%	0.78%	0.81%	0.82%	0.4 BB	BB
0.54%	0.58%	0.78%	0.81%	0.82%	0.388888888 BBB	BBB
0.52%	0.56%	0.78%	0.81%	0.82%	0.4 BB	BB
0.57%	0.60%	0.60%	0.60%	0.60%	0.4	NR
0.57%	0.60%	0.60%	0.60%	0.60%	0.4	NR
0.57%	0.60%	0.60%	0.60%	0.60%	0.4	NR
0.57%	0.60%	0.60%	0.60%	0.60%	0.4	NR
0.57%	0.60%	0.60%	0.60%	0.60%	0.4	NR
0.57%	0.00601595	0.00601595	0.00601595	0.00601595	0.4	NR
0.57%	0.60%	0.60%	0.60%	0.60%	0.4	NR
0.24%	0.24%	0.24%	0.24%	0.24%	0.83	
0.24%	0.24%	0.24%	0.24%	0.24%	0.83	
0.24%	0.24%	0.24%	0.24%	0.24%	0.83	
0.76%	0.79%	0.87%	1.26%		0.4 BB	BB
					0.4	
0.80%	0.84%	0.87%	1.26%		0.4 BBB	BBB
0.77%	0.80%	0.87%	1.26%		0.4 BBB	BBB
0.76%	0.007887064	0.008741492	0.012646		0.4 A	A
					0.4	
					0.4	
					0.4	
0.76%	0.79%	0.87%	1.26%		0.4 A	A
0.73%	0.76%	0.87%	1.26%		0.4 BBB	BBB
0.68%	0.71%	0.76%	0.75%		0.4 NR	BBB
0.68%	0.71%	0.76%	0.75%		0.4 NR	BBB
0.69%	0.72%	0.76%	0.75%		0.4 NR	AA
0.69%	0.72%	0.76%	0.75%		0.4 NR	AA
0.72%	0.76%	0.76%	0.75%		0.4 NR	A
0.69%	0.73%	0.76%	0.75%		0.4 NR	A
0.69%	0.72%	0.76%	0.75%		0.4 NR	AA
0.66%	0.70%	0.76%	0.75%		0.4 NR	A
0.69%	0.0072022	0.007611727	0.007524938		0.4 NR	AA
0.66%	0.00695464	0.007611727	0.007524938		0.4 NR	A
0.69%	0.72%	0.76%	0.75%		0.4 NR	AA
0.66%	0.70%	0.76%	0.75%		0.4 NR	A
0.68%	0.71%	0.76%	0.75%		0.4 NR	BBB
0.68%	0.71%	0.76%	0.75%		NR	BBB
0.69%	0.72%	0.76%	0.75%		0.4 NR	AA
0.66%	0.70%	0.76%	0.75%		0.4 NR	A
0.72%	0.76%	0.76%	0.75%		0.4 NR	A
					0.4	
0.69%	0.72%	0.76%	0.75%		0.4 NR	AA
0.66%	0.70%	0.76%	0.75%		0.4 NR	A
0.68%	0.71%	0.79%	0.79%	0.79%	0.349999997	NR
					0.349999997	
					0.349999997	
0.68%	0.71%	0.79%	0.79%	0.79%	0.349999997	NR
					0.349999997	
0.72%	0.76%	0.79%	0.79%	0.79%	0.349999997	NR
					0.349999997	
0.68%	0.71%	0.79%	0.79%	0.79%	0.349999997	NR
0.66%	0.006983395	0.007899717	0.007899717	0.007899717	0.349999997	NR
1.15%	0.012014683	0.012862475	0.0169555	0.0166705	0.4 A	A
					0.4	
					0.4	
1.15%	1.20%	1.29%	1.70%	1.67%	0.4 A	A
1.11%	1.16%	1.29%	1.70%	1.67%	0.4 BBB	BBB
1.11%	1.16%	1.29%	1.70%	1.67%	0.4 BBB	BBB
					0.4	
					0.4	
1.15%	1.20%	1.29%	1.70%	1.67%	0.4 A	A
1.11%	1.16%	1.29%	1.70%	1.67%	0.4 BBB	BBB
0.29%	0.35%	0.29%	0.47%	0.75%	0.4	BB
0.29%	0.35%	0.29%	0.47%	0.75%	0.4	BB
0.29%	0.36%	0.29%	0.47%	0.75%	0.4	A
0.29%	0.003575	0.002939857	0.00471457	0.007485833	0.4	A
0.31%	0.38%	0.29%	0.47%	0.75%	0.4	BBB

BBB	A	A	BB	A	A
A	AA	AA	BBB	AA	AA
BBB	A	BB	BB	BB	BB
A	AA	AA	BBB	AA	AA
A	AA	AA	BBB	AA	AA
BB	BBB	BBB	B	BBB	BBB
A	AA	AA	BBB	AA	AA
BBB	A	A	BB	A	A
A	AA	AA	BBB	AA	AA
BBB	A	BB	BB	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR		NR
	NR		NR		NR
	NR		NR		NR
BBB	BB	BB	BB	BBB	BBB
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	A	A
A	A	A	A	AA	A
A	A	A	A	AA	A
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	AA
NR	NR	NR	BB	A	A
NR	NR	NR	BB	A	A
NR	NR	NR	B	BBB	BBB
NR	NR	NR	BB	A	A
NR	NR	NR	B	BBB	BBB
NR	A	A	A	A	A
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	A	A	A	A	A

NR	NR	NR	BBB	6 Health Care
NR	NR	NR	BBB	6 Health Care
NR	NR	NR	BBB	3 Health Care
NR	NR	NR	BBB	6 Health Care
NR	NR	NR	BBB	6 Health Care
NR	NR	NR	BBB	6 Health Care
NR	NR	NR	BBB	6 Health Care
NR	NR	NR	BBB	6 Health Care
NR	NR	NR	BBB	6 Health Care
NR	NR	NR	BBB	3 Health Care
			NR	2
			NR	2
			NR	2
			NR	2
			NR	2
			NR	2
			NR	2
			NR	2 Government
			NR	2 Government
			NR	2 Government
NR	NR		A	5 Consumer Services
			NR	Consumer Services
NR	NR		A	5 Consumer Services
NR	NR		A	5 Consumer Services
NR	NR		BBB	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR		BBB	5 Consumer Services
NR	NR		A	5 Consumer Services
NR	NR		AA	13 Consumer Services
NR	NR		AA	13 Consumer Services
NR	NR		A	13 Consumer Services
NR	NR		A	13 Consumer Services
NR	NR		AA	13 Consumer Services
NR	NR		AA	13 Consumer Services
NR	NR		A	13 Consumer Services
NR	NR		A	8 Consumer Services
NR	NR		A	13 Consumer Services
NR	NR		A	8 Consumer Services
NR	NR		A	13 Consumer Services
NR	NR		A	8 Consumer Services
NR	NR		AA	13 Consumer Services
NR	NR		AA	13 Consumer Services
NR	NR		A	13 Consumer Services
NR	NR		A	8 Consumer Services
NR	NR		AA	13 Consumer Services
			NR	Consumer Services
NR	NR		A	13 Consumer Services
NR	NR		A	8 Consumer Services
NR			NR	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR			NR	5 Consumer Services
			NR	Consumer Services
NR			NR	5 Consumer Services
			NR	Consumer Services
NR			NR	5 Consumer Services
NR			NR	5 Consumer Services
NR	NR	NR	A	3 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	BB	3 Industrials
NR	NR	NR	BB	3 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	BB	3 Industrials
NR	NR	NR	A	9 Consumer Goods
NR	NR	NR	A	9 Consumer Goods
NR	NR	NR	A	8 Consumer Goods
NR	NR	NR	A	8 Consumer Goods
NR	NR	NR	A	9 Consumer Goods

N.Amer	Bermuda	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	A			Thin	Thin	Thin
Europe	Luxembourg	A			Thin	Thin	Thin
Europe	Luxembourg	A			Thin	Thin	Thin
Europe	Luxembourg	A			Thin	Thin	Thin
Europe	Luxembourg	A			Thin	Thin	Thin
Europe	Luxembourg	A			Thin	Thin	Thin
Europe	Luxembourg	A			Thin	Thin	Thin
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	Thin	DocAdj
N.Amer	Canada	BBB	A	DocAdj	DocAdj	Thin	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States	A	AA		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin		Thin			
	Thin		Thin			
	Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp
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CPBEURMM	31-Jul-08 CPB
CPBEURMR	31-Jul-08 CPB
CPBEURXR	31-Jul-08 CPB
CPBGBPMR	31-Jul-08 CPB
CPBGBPXR	31-Jul-08 CPB
CPBHKDMR	31-Jul-08 CPB
CPBHKDXR	31-Jul-08 CPB
CPBJPYCR	31-Jul-08 CPB
CPBJPYMR	31-Jul-08 CPB
CPBJPYXR	31-Jul-08 CPB
CPBSEKMR	31-Jul-08 CPB
CPBSEKXR	31-Jul-08 CPB
CPBUSDCR	31-Jul-08 CPB
CPBUSDMM	31-Jul-08 CPB
CPBUSDMR	31-Jul-08 CPB
CPBUSDXR	31-Jul-08 CPB
CPGAUDMR	31-Jul-08 CPG
CPGEURCR	31-Jul-08 CPG
CPGEURMR	31-Jul-08 CPG
CPGUSDCR	31-Jul-08 CPG
CPGUSDMR	31-Jul-08 CPG
CPG-PartnersLPEURMM	31-Jul-08 CPG-PartnersLP
CPG-PartnersLPEURMR	31-Jul-08 CPG-PartnersLP
CPG-PartnersLPEURXR	31-Jul-08 CPG-PartnersLP
CPG-PartnersLPJPYMR	31-Jul-08 CPG-PartnersLP
CPG-PartnersLPUSDCR	31-Jul-08 CPG-PartnersLP
CPG-PartnersLPUSDMM	31-Jul-08 CPG-PartnersLP
CPG-PartnersLPUSDMR	31-Jul-08 CPG-PartnersLP
CPG-PartnersLPUSDXR	31-Jul-08 CPG-PartnersLP
CPGLNAUDMM	31-Jul-08 CPGLN
CPGLNCADMM	31-Jul-08 CPGLN
CPGLNCHFCR	31-Jul-08 CPGLN
CPGLNCHFMM	31-Jul-08 CPGLN
CPGLNDKKMM	31-Jul-08 CPGLN
CPGLNEURCR	31-Jul-08 CPGLN
CPGLNEURMM	31-Jul-08 CPGLN
CPGLNEURMR	31-Jul-08 CPGLN
CPGLNEURXR	31-Jul-08 CPGLN
CPGLNGBPCR	31-Jul-08 CPGLN
CPGLNGBPMM	31-Jul-08 CPGLN
CPGLNGBPMR	31-Jul-08 CPGLN
CPGLNGBPXR	31-Jul-08 CPGLN
CPGLNHKDMM	31-Jul-08 CPGLN
CPGLNJPYCR	31-Jul-08 CPGLN
CPGLNJPYMM	31-Jul-08 CPGLN
CPGLNJPYMR	31-Jul-08 CPGLN
CPGLNNOKMM	31-Jul-08 CPGLN
CPGLNSEKMM	31-Jul-08 CPGLN
CPGLNSGDMM	31-Jul-08 CPGLN
CPGLNTWDMM	31-Jul-08 CPGLN
CPGLNUSDCR	31-Jul-08 CPGLN
CPGLNUSDMM	31-Jul-08 CPGLN
CPGLNUSDMR	31-Jul-08 CPGLN
CPGLNUSDXR	31-Jul-08 CPGLN
CPNEURMM	31-Jul-08 CPN
CPNEURMR	31-Jul-08 CPN
CPNUSDCR	31-Jul-08 CPN
CPNUSDMM	31-Jul-08 CPN
CPNUSDMR	31-Jul-08 CPN
CPNUSDXR	31-Jul-08 CPN
CPNEURCR	31-Jul-08 CPN
CPNEURMM	31-Jul-08 CPN
CPNEURMR	31-Jul-08 CPN
CPNEURXR	31-Jul-08 CPN
CPNHKDXR	31-Jul-08 CPN
CPNUSDCR	31-Jul-08 CPN
CPNUSDMM	31-Jul-08 CPN
CPNUSDMR	31-Jul-08 CPN
CPNUSDXR	31-Jul-08 CPN
CPOEURCR	31-Jul-08 CPO
CPOEURMM	31-Jul-08 CPO
CPOEURMR	31-Jul-08 CPO
CPOUSDCR	31-Jul-08 CPO
CPOUSDMR	31-Jul-08 CPO

Campbell Soup Co	1E786B	SNRFOR	EUR
Campbell Soup Co	1E786B	SNRFOR	EUR
Campbell Soup Co	1E786B	SNRFOR	EUR
Campbell Soup Co	1E786B	SNRFOR	GBP
Campbell Soup Co	1E786B	SNRFOR	GBP
Campbell Soup Co	1E786B	SNRFOR	HKD
Campbell Soup Co	1E786B	SNRFOR	HKD
Campbell Soup Co	1E786B	SNRFOR	JPY
Campbell Soup Co	1E786B	SNRFOR	JPY
Campbell Soup Co	1E786B	SNRFOR	JPY
Campbell Soup Co	1E786B	SNRFOR	SEK
Campbell Soup Co	1E786B	SNRFOR	SEK
Campbell Soup Co	1E786B	SNRFOR	USD
Campbell Soup Co	1E786B	SNRFOR	USD
Campbell Soup Co	1E786B	SNRFOR	USD
Campbell Soup Co	1E786B	SNRFOR	USD
Chelsea Ppty Gp Inc	1H9763	SNRFOR	AUD
Chelsea Ppty Gp Inc	1H9763	SNRFOR	EUR
Chelsea Ppty Gp Inc	1H9763	SNRFOR	EUR
Chelsea Ppty Gp Inc	1H9763	SNRFOR	USD
Chelsea Ppty Gp Inc	1H9763	SNRFOR	USD
CPG Partners L P	1D877L	SNRFOR	EUR
CPG Partners L P	1D877L	SNRFOR	EUR
CPG Partners L P	1D877L	SNRFOR	EUR
CPG Partners L P	1D877L	SNRFOR	JPY
CPG Partners L P	1D877L	SNRFOR	USD
CPG Partners L P	1D877L	SNRFOR	USD
CPG Partners L P	1D877L	SNRFOR	USD
CPG Partners L P	1D877L	SNRFOR	USD
Compass Gp PLC	2C48D6	SNRFOR	AUD
Compass Gp PLC	2C48D6	SNRFOR	CAD
Compass Gp PLC	2C48D6	SNRFOR	CHF
Compass Gp PLC	2C48D6	SNRFOR	CHF
Compass Gp PLC	2C48D6	SNRFOR	DKK
Compass Gp PLC	2C48D6	SNRFOR	EUR
Compass Gp PLC	2C48D6	SNRFOR	EUR
Compass Gp PLC	2C48D6	SNRFOR	EUR
Compass Gp PLC	2C48D6	SNRFOR	EUR
Compass Gp PLC	2C48D6	SNRFOR	GBP
Compass Gp PLC	2C48D6	SNRFOR	GBP
Compass Gp PLC	2C48D6	SNRFOR	GBP
Compass Gp PLC	2C48D6	SNRFOR	GBP
Compass Gp PLC	2C48D6	SNRFOR	HKD
Compass Gp PLC	2C48D6	SNRFOR	JPY
Compass Gp PLC	2C48D6	SNRFOR	JPY
Compass Gp PLC	2C48D6	SNRFOR	JPY
Compass Gp PLC	2C48D6	SNRFOR	NOK
Compass Gp PLC	2C48D6	SNRFOR	SEK
Compass Gp PLC	2C48D6	SNRFOR	SGD
Compass Gp PLC	2C48D6	SNRFOR	TWD
Compass Gp PLC	2C48D6	SNRFOR	USD
Compass Gp PLC	2C48D6	SNRFOR	USD
Compass Gp PLC	2C48D6	SNRFOR	USD
Compass Gp PLC	2C48D6	SNRFOR	USD
Calpine Corp	1E447B	SECDOM	EUR
Calpine Corp	1E447B	SECDOM	EUR
Calpine Corp	1E447B	SECDOM	USD
Calpine Corp	1E447B	SECDOM	USD
Calpine Corp	1E447B	SECDOM	USD
Calpine Corp	1E447B	SECDOM	USD
Calpine Corp	1E447B	SNRFOR	EUR
Calpine Corp	1E447B	SNRFOR	EUR
Calpine Corp	1E447B	SNRFOR	EUR
Calpine Corp	1E447B	SNRFOR	EUR
Calpine Corp	1E447B	SNRFOR	HKD
Calpine Corp	1E447B	SNRFOR	USD
Calpine Corp	1E447B	SNRFOR	USD
Calpine Corp	1E447B	SNRFOR	USD
Calpine Corp	1E447B	SNRFOR	USD
Corn Prods Intl Inc	23A925	SNRFOR	EUR
Corn Prods Intl Inc	23A925	SNRFOR	EUR
Corn Prods Intl Inc	23A925	SNRFOR	EUR
Corn Prods Intl Inc	23A925	SNRFOR	USD
Corn Prods Intl Inc	23A925	SNRFOR	USD

MM	Composite	0.001483251	0.001483251	0.001813167	0.002082063	0.002283793	0.002663109
MR	Composite	0.15%	0.15%	0.18%	0.20%	0.23%	0.26%
XR	Composite	0.14%	0.14%	0.17%	0.20%	0.22%	0.25%
MR	Composite	0.0014678	0.0014678	0.001791	0.0020426	0.00226323	0.002622712
XR	Composite	0.001413723	0.001413723	0.001723773	0.001984285	0.002187431	0.002533316
MR	Composite	0.15%	0.15%	0.18%	0.20%	0.23%	0.26%
XR	Composite	0.001413723	0.001413723	0.001723773	0.001984285	0.002187431	0.002533316
CR	Composite						
MR	Composite	0.0014678	0.0014678	0.001764499	0.002024901	0.002238245	0.002601609
XR	Composite	0.15%	0.15%	0.18%	0.20%	0.22%	0.26%
MR	Composite	0.0014678	0.0014678	0.001791	0.0020426	0.00226323	0.002622712
XR	Composite	0.14%	0.14%	0.17%	0.20%	0.22%	0.25%
CR	Composite	0.15%	0.15%	0.19%	0.22%	0.24%	0.28%
MM	Composite						
MR	Composite	0.15%	0.15%	0.18%	0.20%	0.23%	0.26%
XR	Composite	0.001413723	0.001413723	0.001723773	0.001984285	0.002187431	0.002533316
MR	Composite						
CR	Composite						
MR	Composite	0.89%	0.90%	1.07%	1.19%	1.35%	1.44%
CR	Composite	0.89%	0.90%	1.12%	1.26%	1.42%	1.52%
MR	Composite	0.89%	0.90%	1.07%	1.19%	1.35%	1.44%
MM	Composite						
MR	Composite	0.69%	1.10%	0.64%	1.33%	1.45%	1.44%
XR	Composite						
MR	Composite	0.69%	1.10%	0.64%	1.33%	1.45%	1.46%
CR	Composite	0.006871831	0.010952552	0.00635	0.013317734	0.014507042	0.015174671
MM	Composite						
MR	Composite	0.69%	1.10%	0.64%	1.33%	1.45%	1.44%
XR	Composite						
MM	Composite	0.21%	0.24%	0.32%	0.42%	0.48%	0.51%
MM	Composite	0.21%	0.24%	0.31%	0.40%	0.46%	0.51%
CR	Composite	0.21%	0.25%	0.32%	0.40%	0.46%	0.53%
MM	Composite	0.21%	0.24%	0.31%	0.40%	0.46%	0.51%
MM	Composite	0.21%	0.24%	0.31%	0.40%	0.46%	0.51%
CR	Composite	0.21%	0.25%	0.32%	0.40%	0.46%	0.53%
MM	Composite	0.21%	0.24%	0.31%	0.40%	0.46%	0.51%
MR	Composite	0.20%	0.23%	0.32%	0.39%	0.46%	0.51%
XR	Composite	0.20%	0.22%	0.30%	0.38%	0.43%	0.49%
CR	Composite	0.21%	0.25%	0.32%	0.40%	0.46%	0.53%
MM	Composite	0.21%	0.24%	0.31%	0.40%	0.46%	0.51%
MR	Composite						
XR	Composite	0.001966331	0.002241505	0.003034098	0.003784663	0.004334459	0.004891681
MM	Composite	0.21%	0.24%	0.31%	0.40%	0.46%	0.51%
CR	Composite	0.21%	0.24%	0.33%	0.43%	0.48%	0.54%
MM	Composite	0.21%	0.24%	0.32%	0.41%	0.47%	0.52%
MR	Composite						
MM	Composite	0.002063407	0.002357404	0.003109148	0.003973855	0.004624084	0.005135786
MM	Composite	0.21%	0.24%	0.31%	0.40%	0.46%	0.51%
MM	Composite	0.21%	0.24%	0.31%	0.40%	0.46%	0.51%
MM	Composite	0.21%	0.24%	0.31%	0.40%	0.46%	0.51%
CR	Composite	0.21%	0.25%	0.32%	0.40%	0.46%	0.53%
MM	Composite	0.21%	0.24%	0.31%	0.40%	0.46%	0.51%
MR	Composite	0.20%	0.23%	0.32%	0.39%	0.46%	0.51%
XR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	2.93%	2.93%	2.93%	2.93%	3.70%	3.70%
XR	Composite	2.93%	2.93%	2.93%	2.93%	3.70%	3.70%
CR	Composite						
MM	Composite						
MR	Composite	5.53%	5.53%	5.53%	5.53%	5.53%	5.53%
XR	Composite						
XR	Composite						
CR	Composite	5.53%	5.53%	5.53%	5.53%	5.53%	5.53%
MM	Composite						
MR	Composite	5.53%	5.53%	5.53%	5.53%	5.53%	5.53%
XR	Composite	5.53%	5.53%	5.53%	5.53%	5.53%	5.53%
CR	Composite						
MM	Composite						
MR	Composite	0.26%	0.26%	0.36%	0.47%	0.59%	0.66%
CR	Composite	0.26%	0.26%	0.36%	0.47%	0.59%	0.66%
MR	Composite	0.26%	0.26%	0.36%	0.47%	0.59%	0.66%

0.30%	0.003607084	0.002939857	0.00471457	0.007485833	0.4	BBB
0.29%	0.36%	0.29%	0.47%	0.75%	0.4	A
0.28%	0.34%	0.29%	0.47%	0.75%	0.4	BBB
0.29%	0.003575	0.002939857	0.00471457	0.007485833	0.4	A
0.28%	0.00335199	0.002939857	0.00471457	0.007485833	0.4	BBB
0.29%	0.36%	0.29%	0.47%	0.75%	0.4	A
0.28%	0.00335199	0.002939857	0.00471457	0.007485833	0.4	BBB
					0.4	
0.29%	0.00353412	0.002939857	0.00471457	0.007485833	0.4	BB
0.29%	0.35%	0.29%	0.47%	0.75%		BB
0.29%	0.003575	0.002939857	0.00471457	0.007485833	0.4	A
0.28%	0.34%	0.29%	0.47%	0.75%	0.4	BBB
0.31%	0.38%	0.29%	0.47%	0.75%	0.4	BBB
					0.4	
0.29%	0.36%	0.29%	0.47%	0.75%	0.4	A
0.28%	0.00335199	0.002939857	0.00471457	0.007485833	0.4	BBB
					0.4	
					0.4	
1.38%	1.30%	1.30%	1.30%	1.30%	0.4 NR	NR
1.45%	1.37%	1.37%	1.37%	1.37%	0.4 NR	NR
1.38%	1.30%	1.30%	1.30%	1.30%	40.00% NR	NR
					0.4	
1.42%	1.44%	1.75%	1.87%		0.4 NR	NR
					0.4	
1.43%	1.45%	1.75%	1.87%		0.4 NR	NR
1.49%	0.015104679	0.017494872	0.018709615		0.4 NR	NR
					0.4	
1.42%	1.44%	1.75%	1.87%		0.4 NR	NR
					0.4	
0.57%	0.63%	0.72%	0.70%	0.78%	0.4 BB	BBB
0.57%	0.62%	0.72%	0.70%	0.78%	0.4 A	AA
0.58%	0.64%	0.72%	0.73%	0.78%	0.4 BBB	A
0.57%	0.62%	0.72%	0.70%	0.78%	0.4 A	AA
0.57%	0.62%	0.72%	0.70%	0.78%	0.4 A	AA
0.58%	0.64%	0.72%	0.73%	0.78%	0.4 BBB	A
0.57%	0.62%	0.72%	0.70%	0.78%	0.4 A	AA
0.56%	0.62%	0.72%	0.69%	0.78%	0.4 BBB	A
0.54%	0.59%	0.72%	0.67%	0.78%	0.4 BBB	A
0.58%	0.64%	0.72%	0.73%	0.78%	0.4 BBB	A
0.57%	0.62%	0.72%	0.70%	0.78%	0.4 A	AA
					0.4	
0.54%	0.005936308	0.007209349	0.006670609	0.007825372	0.4 BBB	A
0.57%	0.62%	0.72%	0.70%	0.78%	0.4 A	AA
0.60%	0.67%	0.72%	0.70%	0.78%	0.4 BB	BBB
0.58%	0.64%	0.72%	0.70%	0.78%	0.4 BB	BBB
					0.4	
0.57%	0.006209338	0.007209349	0.006999445	0.007825372	0.4 A	AA
0.57%	0.62%	0.72%	0.70%	0.78%	0.4 A	AA
0.57%	0.62%	0.72%	0.70%	0.78%	0.4 A	AA
0.57%	0.62%	0.72%	0.70%	0.78%	0.4 A	AA
0.58%	0.64%	0.72%	0.73%	0.78%	0.4 BBB	A
0.57%	0.62%	0.72%	0.70%	0.78%	0.4 A	AA
0.56%	0.62%	0.72%	0.69%	0.78%	0.4 BBB	A
					0.4	
					0.675	
					0.675	
					0.675	
					0.675	
3.70%	3.70%	3.70%	3.70%	3.70%	0.675	
3.70%	3.70%	3.70%	3.70%	3.70%	0.675	
					0.4	
					0.4	
5.53%	5.53%	5.53%	5.53%	5.53%	0.4	
					0.4	
					0.4	
5.53%	5.53%	5.53%	5.53%	5.53%	0.4	
					0.4	
5.53%	5.53%	5.53%	5.53%	5.53%	0.4	
5.53%	5.53%	5.53%	5.53%	5.53%	0.4	
					0.4	
					0.4	
0.61%	0.73%	0.73%	0.73%	0.73%	0.4	NR
0.61%	0.73%	0.73%	0.73%	0.73%	0.4	NR
0.61%	0.73%	0.73%	0.73%	0.73%	0.4	NR

BBB	A	A	A	A	A
A	A	AA	AA	AA	AA
A	A	A	AA	AA	A
A	A	AA	AA	AA	AA
A	A	A	AA	AA	A
A	A	AA	AA	AA	AA
A	A	A	AA	AA	A
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
A	A	A	AA	AA	A
BBB	A	A	A	A	A
A	A	AA	AA	AA	AA
A	A	A	AA	AA	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
NR	NR	NR	A	A	BB
NR	NR	NR	BB	BB	CCC
NR	NR	NR	BBB	BBB	B
NR	NR	NR	A	A	BB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
	NR		NR		
	NR		NR		
			NR		
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR	NR	NR	A	9 Consumer Goods
NR	NR	NR	A	8 Consumer Goods
NR	NR	NR	A	6 Consumer Goods
NR	NR	NR	A	8 Consumer Goods
NR	NR	NR	A	6 Consumer Goods
NR	NR	NR	A	8 Consumer Goods
NR	NR	NR	A	6 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	9 Consumer Goods
NR	NR	NR	A	9 Consumer Goods
NR	NR	NR	A	8 Consumer Goods
NR	NR	NR	A	6 Consumer Goods
NR	NR	NR	A	9 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	8 Consumer Goods
NR	NR	NR	A	6 Consumer Goods
			NR	Financials
			NR	Financials
			A	5 Financials
			A	5 Financials
			A	5 Financials
			NR	Financials
NR	NR		NR	3 Financials
			NR	Financials
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
			NR	Financials
NR	NR		NR	3 Financials
			NR	Financials
NR	BB	NR	A	4 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BBB	NR	A	4 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BBB	NR	A	4 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BBB	NR	AA	12 Consumer Services
NR	BBB	NR	AA	12 Consumer Services
NR	BBB	NR	A	4 Consumer Services
NR	A	NR	AA	12 Consumer Services
			NR	Consumer Services
NR	BBB	NR	AA	12 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BB	NR	A	5 Consumer Services
NR	BB	NR	A	5 Consumer Services
			NR	Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BBB	NR	A	4 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BBB	NR	AA	12 Consumer Services
			NR	Consumer Services
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods

N.Amer	United States	A	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A				
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

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CPOUSDXR	31-Jul-08 CPO
CPQCHFMR	31-Jul-08 CPQ
CPQEURCR	31-Jul-08 CPQ
CPQEURMM	31-Jul-08 CPQ
CPQEURMR	31-Jul-08 CPQ
CPQEURXR	31-Jul-08 CPQ
CPQJPYMR	31-Jul-08 CPQ
CPQUSDCR	31-Jul-08 CPQ
CPQUSDMR	31-Jul-08 CPQ
CPQUSDXR	31-Jul-08 CPQ
CPTEURCR	31-Jul-08 CPT
CPTEURMM	31-Jul-08 CPT
CPTEURMR	31-Jul-08 CPT
CPTJPYMR	31-Jul-08 CPT
CPTUSDCR	31-Jul-08 CPT
CPTUSDMM	31-Jul-08 CPT
CPTUSDMR	31-Jul-08 CPT
CPTAUTUSDXR	31-Jul-08 CPTAUT
CPXUSDCR	31-Jul-08 CPX
CPXUSDXR	31-Jul-08 CPX
CQBUSDCR	31-Jul-08 CQB
CQBUSDMM	31-Jul-08 CQB
CQBUSDMR	31-Jul-08 CQB
CQBUSDXR	31-Jul-08 CQB
CREURMR	31-Jul-08 CR
CRUSDCR	31-Jul-08 CR
CRUSDMR	31-Jul-08 CR
CRDSAIJPYCR	31-Jul-08 CRDSAI
CRDSAIJPYMR	31-Jul-08 CRDSAI
CRDSAIJPYXR	31-Jul-08 CRDSAI
CRDSAIUSDCR	31-Jul-08 CRDSAI
CRDSAIUSDMR	31-Jul-08 CRDSAI
CRDSUI-CSCHFCR	31-Jul-08 CRDSUI-CS
CRDSUI-CSCHFMM	31-Jul-08 CRDSUI-CS
CRDSUI-CSEURCR	31-Jul-08 CRDSUI-CS
CRDSUI-CSEURMM	31-Jul-08 CRDSUI-CS
CRDSUI-CSJPYCR	31-Jul-08 CRDSUI-CS
CRDSUI-CSJPYMM	31-Jul-08 CRDSUI-CS
CRDSUI-CSUSDCR	31-Jul-08 CRDSUI-CS
CRDSUI-CSUSDMM	31-Jul-08 CRDSUI-CS
CRDSUI-CSUSDMR	31-Jul-08 CRDSUI-CS
CRDSUI-CSUSDXR	31-Jul-08 CRDSUI-CS
CRDSUI-GalaLtdEURCR	31-Jul-08 CRDSUI-GalaLtd
CRDSUI-GalaLtdEURMM	31-Jul-08 CRDSUI-GalaLtd
CRDSUI-GalaLtdEURXR	31-Jul-08 CRDSUI-GalaLtd
CRDSUI-GalaLtdGBPMM	31-Jul-08 CRDSUI-GalaLtd
CRDSUI-GalaLtdEURMM	31-Jul-08 CRDSUI-GalaLtd
CRDSUI-GalaLtdUSDMR	31-Jul-08 CRDSUI-GalaLtd
CRDSUI-HldUSAEURCR	31-Jul-08 CRDSUI-HldUSA
CRDSUI-HldUSAEURMM	31-Jul-08 CRDSUI-HldUSA
CRDSUI-HldUSAEURMR	31-Jul-08 CRDSUI-HldUSA
CRDSUI-HldUSAGBPMM	31-Jul-08 CRDSUI-HldUSA
CRDSUI-HldUSAUSDCR	31-Jul-08 CRDSUI-HldUSA
CRDSUI-HldUSAUSDMM	31-Jul-08 CRDSUI-HldUSA
CRDSUI-HldUSAUSDMR	31-Jul-08 CRDSUI-HldUSA
CRDSUI-HldUSAUSDXR	31-Jul-08 CRDSUI-HldUSA
CRDSUI-USAIncCADMR	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncCHFCR	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncCHFMM	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncEURCR	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncEURMM	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncEURMR	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncEURXR	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncJPYCR	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncJPYMR	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncUSDCR	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncUSDMM	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncUSDMR	31-Jul-08 CRDSUI-USAInc
CRDSUI-USAIncUSDXR	31-Jul-08 CRDSUI-USAInc
CRFONEURCR	31-Jul-08 CRFON
CRFONEURMM	31-Jul-08 CRFON
CRFONJPYMM	31-Jul-08 CRFON
CRFONUSDCR	31-Jul-08 CRFON
CRFONUSDMM	31-Jul-08 CRFON

Corn Prods Intl Inc	23A925	SNRFOR	USD
Compaq Computer Corp	UW239K	SNRFOR	CHF
Compaq Computer Corp	UW239K	SNRFOR	EUR
Compaq Computer Corp	UW239K	SNRFOR	EUR
Compaq Computer Corp	UW239K	SNRFOR	EUR
Compaq Computer Corp	UW239K	SNRFOR	EUR
Compaq Computer Corp	UW239K	SNRFOR	JPY
Compaq Computer Corp	UW239K	SNRFOR	USD
Compaq Computer Corp	UW239K	SNRFOR	USD
Compaq Computer Corp	UW239K	SNRFOR	USD
CAMDEN Ppty Tr	1E6444	SNRFOR	EUR
CAMDEN Ppty Tr	1E6444	SNRFOR	EUR
CAMDEN Ppty Tr	1E6444	SNRFOR	EUR
CAMDEN Ppty Tr	1E6444	SNRFOR	JPY
CAMDEN Ppty Tr	1E6444	SNRFOR	USD
CAMDEN Ppty Tr	1E6444	SNRFOR	USD
CAMDEN Ppty Tr	1E6444	SNRFOR	USD
Cap Automotive LP	14CGAW	SECDOM	USD
City of Phoenix	789G95	SNRFOR	USD
City of Phoenix	789G95	SNRFOR	USD
Chiquita Brands Intl Inc	1I7035	SNRFOR	USD
Chiquita Brands Intl Inc	1I7035	SNRFOR	USD
Chiquita Brands Intl Inc	1I7035	SNRFOR	USD
Chiquita Brands Intl Inc	1I7035	SNRFOR	USD
CRANE CO.	2E67CI	SNRFOR	EUR
CRANE CO.	2E67CI	SNRFOR	USD
CRANE CO.	2E67CI	SNRFOR	USD
Cr Saison Co Ltd	JJ8C9E	SNRFOR	JPY
Cr Saison Co Ltd	JJ8C9E	SNRFOR	JPY
Cr Saison Co Ltd	JJ8C9E	SNRFOR	JPY
Cr Saison Co Ltd	JJ8C9E	SNRFOR	USD
Cr Saison Co Ltd	JJ8C9E	SNRFOR	USD
Cr Suisse	HH8G9U	SNRFOR	CHF
Cr Suisse	HH8G9U	SNRFOR	CHF
Cr Suisse	HH8G9U	SNRFOR	EUR
Cr Suisse	HH8G9U	SNRFOR	EUR
Cr Suisse	HH8G9U	SNRFOR	JPY
Cr Suisse	HH8G9U	SNRFOR	JPY
Cr Suisse	HH8G9U	SNRFOR	USD
Cr Suisse	HH8G9U	SNRFOR	USD
Cr Suisse	HH8G9U	SNRFOR	USD
Cr Suisse	HH8G9U	SNRFOR	USD
Gala Gp Ltd	GK633H	SECDOM	EUR
Gala Gp Ltd	GK633H	SECDOM	EUR
Gala Gp Ltd	GK633H	SECDOM	EUR
Gala Gp Ltd	GK633H	SECDOM	GBP
Gala Gp Ltd	GK633H	SNRFOR	EUR
Gala Gp Ltd	GK633H	SNRFOR	USD
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	EUR
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	EUR
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	EUR
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	GBP
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	USD
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	USD
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	USD
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	USD
Cr Suisse USA Inc	2E7977	SNRFOR	CAD
Cr Suisse USA Inc	2E7977	SNRFOR	CHF
Cr Suisse USA Inc	2E7977	SNRFOR	CHF
Cr Suisse USA Inc	2E7977	SNRFOR	EUR
Cr Suisse USA Inc	2E7977	SNRFOR	EUR
Cr Suisse USA Inc	2E7977	SNRFOR	EUR
Cr Suisse USA Inc	2E7977	SNRFOR	EUR
Cr Suisse USA Inc	2E7977	SNRFOR	JPY
Cr Suisse USA Inc	2E7977	SNRFOR	JPY
Cr Suisse USA Inc	2E7977	SNRFOR	USD
Cr Suisse USA Inc	2E7977	SNRFOR	USD
Cr Suisse USA Inc	2E7977	SNRFOR	USD
Cr Suisse USA Inc	2E7977	SNRFOR	USD
Cr Foncier De France	2E7859	SNRFOR	EUR
Cr Foncier De France	2E7859	SNRFOR	EUR
Cr Foncier De France	2E7859	SNRFOR	JPY
Cr Foncier De France	2E7859	SNRFOR	USD
Cr Foncier De France	2E7859	SNRFOR	USD

XR	Composite						
MR	Composite	0.08%	0.15%	0.20%	0.29%	0.33%	0.37%
CR	Composite	0.000761	0.001547092	0.002104478	0.003048516	0.003503927	0.003947335
MM	Composite						
MR	Composite	0.08%	0.15%	0.20%	0.29%	0.33%	0.37%
XR	Composite						
MR	Composite	0.08%	0.15%	0.20%	0.29%	0.33%	0.37%
CR	Composite	0.000761	0.001547092	0.002104478	0.003048516	0.003503927	0.003947335
MR	Composite	0.000761	0.00147332	0.002002404	0.002904283	0.00333932	0.003690739
XR	Composite	0.000761	0.001415589	0.001925598	0.002789392	0.003206093	0.003611811
CR	Composite						
MM	Composite						
MR	Composite	1.34%	1.44%	1.72%	2.51%	2.50%	2.43%
MR	Composite	1.34%	1.55%	1.72%	2.51%	2.50%	2.43%
CR	Composite						
MM	Composite						
MR	Composite	0.013384349	0.014416173	0.017167439	0.025126667	0.025	0.024342584
XR	Composite	3.14%	3.14%	3.14%	3.14%	3.50%	3.50%
CR	Composite	0.49%	0.49%	0.49%	0.49%	0.49%	0.49%
XR	Composite	0.0049	0.0049	0.0049	0.0049	0.0049	0.0049
CR	Composite						
MM	Composite	2.05%	2.05%	3.11%	4.11%	5.73%	6.07%
MR	Composite	2.05%	2.05%	3.11%	4.11%	5.73%	6.07%
XR	Composite	2.05%	2.05%	3.11%	4.11%	5.73%	6.07%
MR	Composite	0.0044	0.004071	0.004800222	0.005716667	0.0069085	0.00759375
CR	Composite	0.0044	0.004285263	0.005052865	0.006017544	0.0069085	0.007993421
MR	Composite	0.0044	0.004071	0.004800222	0.005716667	0.0069085	0.00759375
CR	Composite	0.00185	0.0025	0.00515	0.00468	0.00567	0.006016667
MR	Composite						
XR	Composite	0.19%	0.25%	0.52%	0.47%	0.43%	0.46%
CR	Composite	0.19%	0.25%	0.52%	0.47%	0.56%	0.60%
MR	Composite	0.00185	0.0025	0.00515	0.00468	0.005616	0.005966667
CR	Composite						
MM	Composite						
CR	Composite	0.18%	0.18%	0.18%	0.18%	0.18%	0.18%
MM	Composite	0.0018	0.0018	0.0018	0.0018	0.0018	0.0018
CR	Composite						
MM	Composite						
CR	Composite	0.0018	0.0018	0.0018	0.0018	0.0018	0.0018
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
XR	Composite						
MM	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.79%	0.79%	0.79%	0.79%	0.79%	0.79%
MM	Composite	0.79%	0.79%	0.79%	0.79%	0.79%	0.79%
MR	Composite	0.79%	0.79%	0.79%	0.79%	0.79%	0.79%
MM	Composite						
CR	Composite	0.79%	0.79%	0.79%	0.79%	0.79%	0.79%
MM	Composite						
MR	Composite	0.79%	0.79%	0.79%	0.79%	0.79%	0.79%
XR	Composite	0.79%	0.79%	0.79%	0.79%	0.79%	0.79%
MR	Composite	0.65%	0.55%	0.37%	0.47%	0.62%	0.72%
CR	Composite						
MM	Composite						
CR	Composite	0.65%	0.55%	0.38%	0.49%	0.66%	0.77%
MM	Composite	0.65%	0.55%	0.37%	0.47%	0.64%	0.73%
MR	Composite	0.65%	0.55%	0.37%	0.47%	0.62%	0.72%
XR	Composite						
CR	Composite	0.65%	0.55%	0.37%	0.47%	0.64%	0.74%
MR	Composite	0.65%	0.55%	0.37%	0.47%	0.64%	0.74%
CR	Composite	0.65%	0.55%	0.38%	0.49%	0.66%	0.77%
MM	Composite	0.65%	0.55%	0.37%	0.47%	0.64%	0.73%
MR	Composite	0.65%	0.55%	0.37%	0.47%	0.62%	0.72%
XR	Composite	0.006541667	0.0055	0.003515789	0.004514747	0.006068321	0.007053639
CR	Composite	0.20%	0.20%	0.20%	0.20%	0.20%	0.20%
MM	Composite	0.20%	0.20%	0.20%	0.20%	0.20%	0.20%
MM	Composite	0.20%	0.20%	0.20%	0.20%	0.20%	0.20%
CR	Composite	0.20%	0.20%	0.20%	0.20%	0.20%	0.20%
MM	Composite						

					0.4	
0.40%	0.44%	0.59%	0.65%		0.381666667 NR	A
0.42%	0.004641098	0.00617031	0.006525		0.381666667 NR	BBB
					0.381666667	
0.40%	0.44%	0.59%	0.65%		0.381666667 NR	A
					0.381666667	
0.40%	0.44%	0.58%	0.65%		0.381666667 NR	BB
0.42%	0.004641098	0.00617031	0.006525		0.381666667 NR	BBB
0.40%	0.004422351	0.005875	0.006525		0.381666667 NR	A
0.39%	0.004246605	0.005645833	0.006525		0.381666667 NR	BBB
					0.4	
					0.4	
2.31%	2.22%	2.95%	2.87%	2.94%	0.4 NR	B
2.31%	2.21%	2.95%	2.87%	2.94%	0.4 NR	CCC
					0.4	
					0.4	
2.31%	0.02215	0.029519705	0.028679839	0.029414785	0.4 NR	B
3.60%	3.60%	3.60%	3.60%	3.60%	0.75	
0.49%	0.49%	0.49%	0.49%	0.49%	0.8	
0.0049	0.0049	0.0049	0.0049	0.0049	0.8	
					0.4	
7.45%	7.13%	7.13%	7.13%	7.13%	0.4	NR
7.45%	7.13%	7.13%	7.13%	7.13%	0.4	NR
7.45%	7.13%	7.13%	7.13%	7.13%	0.4	NR
0.77%	0.0084	0.010362333	0.011353	0.012885	0.379999999 NR	BB
0.81%	0.0084	0.010907719	0.011950526	0.013563158	0.379999999 NR	B
0.77%	0.0084	0.010362333	0.011353	0.012885	0.379999999 NR	BB
0.67%	0.00738	0.007785	0.0078975	0.0082625	0.350000001 NR	NR
					0.350000001	
0.52%	0.56%	0.78%	0.79%	0.83%	0.350000001 NR	NR
0.67%	0.73%	0.78%	0.79%	0.83%	0.350000001 NR	NR
0.67%	0.007308	0.007785	0.0078975	0.0082625	0.350000001 NR	NR
					0.4	
					0.4	
0.23%	0.23%	0.23%	0.23%	0.23%	0.4	
0.0023	0.0023	0.0023	0.0023	0.0023	0.4	
					0.4	
					0.4	
0.0023	0.0023	0.0023	0.0023	0.0023	0.4	
					0.4	
					0.4	
					0.4	
					0.7	
					0.7	
					0.7	
					0.7	
					0.45	
					0.45	
0.79%	0.79%	0.79%	0.79%	0.79%	0.4	
0.79%	0.79%	0.79%	0.79%	0.79%	0.4	
0.79%	0.79%	0.79%	0.79%	0.79%	0.4	
					0.4	
0.79%	0.79%	0.79%	0.79%	0.79%	0.4	
					0.4	
0.79%	0.79%	0.79%	0.79%	0.79%	0.4	
0.79%	0.79%	0.79%	0.79%	0.79%	0.4	
0.73%	0.77%	0.94%	0.97%		0.4 NR	NR
					0.4	
					0.4	
0.73%	0.83%	0.94%	0.97%		0.4 NR	NR
0.73%	0.78%	0.94%	0.97%		0.4 NR	NR
0.73%	0.77%	0.94%	0.97%		0.4 NR	NR
					0.4	
0.73%	0.79%	0.94%	0.97%		0.4 NR	NR
0.73%	0.79%	0.94%	0.97%		0.4 NR	NR
0.73%	0.83%	0.94%	0.97%		40.00% NR	NR
0.73%	0.78%	0.94%	0.97%		40.00% NR	NR
0.73%	0.77%	0.94%	0.97%		40.00% NR	NR
0.73%	0.007551147	0.009425167	0.009670167		0.4 NR	NR
0.20%	0.20%	0.20%	0.20%	0.20%	0.4	
0.20%	0.20%	0.20%	0.20%	0.20%	0.4	
0.20%	0.20%	0.20%	0.20%	0.20%		
0.20%	0.20%	0.20%	0.20%	0.20%	40.00%	
					0.4	

A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
BB	BBB	BB	BB	BB	BB
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
NR	BBB	NR	BBB	BBB	BBB
NR	B	NR	B	B	B
NR	BBB	NR	BBB	BBB	BBB
	NR		NR	NR	
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BB	NR	BB	BB	NR
B	B	NR	B	B	NR
BB	BB	NR	BB	BB	NR
NR	NR	A	AA	A	A
NR	NR	BBB	A	BBB	BBB
NR	NR	BB	BBB	BB	BB
NR	NR	BB	BBB	BB	BB
			NR		NR
			NR		NR
			NR		NR
			NR		
			NR		
			NR		
			NR		
BBB	A	A	A	NR	A
BB	BBB	BBB	BBB	NR	BBB
BB	BBB	BBB	BBB	NR	BBB
BBB	A	A	A	NR	A
B	BB	BB	BB	NR	BB
B	BB	BB	BB	NR	BB
BB	BBB	BBB	BBB	NR	BBB
BB	BBB	BBB	BBB	NR	BBB
BBB	A	A	A	NR	A
BB	BBB	BBB	BBB	NR	BBB
			NR		
			NR		
			NR		
			NR		

			NR	Consumer Goods
BBB	NR		A	4 Technology
BB	NR		A	5 Technology
			NR	Technology
BBB	NR		A	4 Technology
			NR	Technology
B	NR		A	5 Technology
BB	NR		A	5 Technology
BBB	NR		A	4 Technology
BB	NR		A	5 Technology
			NR	Financials
			NR	Financials
NR	BB	BB	BBB	6 Financials
NR	CCC	CCC	BBB	6 Financials
			NR	Financials
			NR	Financials
NR	BB	BB	BBB	6 Financials
			NR	2 Financials
			NR	2
			NR	2
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BBB	BBB	BBB	BBB	4 Industrials
BB	BB	BB	BBB	4 Industrials
BBB	BBB	BBB	BBB	4 Industrials
NR	NR	NR	NR	6 Financials
			NR	Financials
NR	NR	NR	NR	6 Financials
NR	NR	NR	NR	6 Financials
NR	NR	NR	NR	6 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
NR	NR		NR	4 Financials
			NR	Financials
			NR	Financials
NR	NR		NR	5 Financials
NR	NR		NR	5 Financials
NR	NR		NR	4 Financials
			NR	Financials
NR	NR		NR	5 Financials
NR	NR		NR	5 Financials
NR	NR		NR	5 Financials
NR	NR		NR	5 Financials
NR	NR		NR	4 Financials
NR	NR		NR	5 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials

N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB					Thin
N.Amer	United States						
N.Amer	United States						
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B		Thin	Thin	Thin
N.Amer	United States	CCC	B		Thin	Thin	Thin
N.Amer	United States	CCC	B		Thin	Thin	Thin
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	United Kingdom						
Europe	United Kingdom						
Europe	United Kingdom						
Europe	United Kingdom						
Europe	United Kingdom						
Europe	United Kingdom						
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	Thin	DocAdj	DocAdj
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
	Thin	Thin				
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj
Thin	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	
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CRFONUSDMR	31-Jul-08 CRFON
CRHIDEURMM	31-Jul-08 CRHID
CRHIDEURMR	31-Jul-08 CRHID
CRHIDGBPMM	31-Jul-08 CRHID
CRHIDUSDCR	31-Jul-08 CRHID
CRHIDUSDMM	31-Jul-08 CRHID
CRHLNEURCR	31-Jul-08 CRHLN
CRHLNEURMM	31-Jul-08 CRHLN
CRHLNEURMR	31-Jul-08 CRHLN
CRHLNUSDMM	31-Jul-08 CRHLN
CRHLNUSDMR	31-Jul-08 CRHLN
CRHLNUSDXR	31-Jul-08 CRHLN
CRLY-WillJPYCR	31-Jul-08 CRLY-Will
CRLY-WillJPYXR	31-Jul-08 CRLY-Will
CRLY-WillUSDMR	31-Jul-08 CRLY-Will
CROATIAUDCR	31-Jul-08 CROATI
CROATIEURCR	31-Jul-08 CROATI
CROATIEURMM	31-Jul-08 CROATI
CROATIEURMR	31-Jul-08 CROATI
CROATIEURXR	31-Jul-08 CROATI
CROATIGBPMR	31-Jul-08 CROATI
CROATIJPYCR	31-Jul-08 CROATI
CROATIJPYMM	31-Jul-08 CROATI
CROATIJPYMR	31-Jul-08 CROATI
CROATISEKCR	31-Jul-08 CROATI
CROATIUSDCR	31-Jul-08 CROATI
CROATIUSDMM	31-Jul-08 CROATI
CROATIUSDMR	31-Jul-08 CROATI
CROATIUSDXR	31-Jul-08 CROATI
CROWNLAUDCR	31-Jul-08 CROWNL
CROWNLAUDMR	31-Jul-08 CROWNL
CROWNLCHFMR	31-Jul-08 CROWNL
CROWNLEURCR	31-Jul-08 CROWNL
CROWNLEURMR	31-Jul-08 CROWNL
CROWNLGBPMR	31-Jul-08 CROWNL
CROWNLHKDMR	31-Jul-08 CROWNL
CROWNLJPYMR	31-Jul-08 CROWNL
CROWNLNOKMR	31-Jul-08 CROWNL
CROWNLSGDMR	31-Jul-08 CROWNL
CROWNLUSDCR	31-Jul-08 CROWNL
CROWNLUSDMM	31-Jul-08 CROWNL
CROWNLUSDMR	31-Jul-08 CROWNL
CROWNLUSDXR	31-Jul-08 CROWNL
CRSEURCR	31-Jul-08 CRS
CRSEURMM	31-Jul-08 CRS
CRSEURMR	31-Jul-08 CRS
CRSUSDCR	31-Jul-08 CRS
CRSUSDMM	31-Jul-08 CRS
CRSUSDMR	31-Jul-08 CRS
CRSUSDXR	31-Jul-08 CRS
CSAREURCR	31-Jul-08 CSAR
CSAREURMM	31-Jul-08 CSAR
CSAREURMR	31-Jul-08 CSAR
CSARUSDCR	31-Jul-08 CSAR
CSARUSDMM	31-Jul-08 CSAR
CSARUSDMR	31-Jul-08 CSAR
CSARUSDXR	31-Jul-08 CSAR
CSCAUDCR	31-Jul-08 CSC
CSCAUDMR	31-Jul-08 CSC
CSCAUDXR	31-Jul-08 CSC
CSCCADMR	31-Jul-08 CSC
CSCCHFMR	31-Jul-08 CSC
CSCEURCR	31-Jul-08 CSC
CSCEURMM	31-Jul-08 CSC
CSCEURMR	31-Jul-08 CSC
CSCEURXR	31-Jul-08 CSC
CSCGBPMM	31-Jul-08 CSC
CSCGBPMR	31-Jul-08 CSC
CSCGBPXR	31-Jul-08 CSC
CSCHKDMR	31-Jul-08 CSC
CSCHKDXR	31-Jul-08 CSC
CSCJPYMR	31-Jul-08 CSC
CSCJPYXR	31-Jul-08 CSC
CSCNOKMR	31-Jul-08 CSC

Cr Foncier De France	2E7859	SNRFOR	USD
CRH plc	1D888Q	SNRFOR	EUR
CRH plc	1D888Q	SNRFOR	EUR
CRH plc	1D888Q	SNRFOR	GBP
CRH plc	1D888Q	SNRFOR	USD
CRH plc	1D888Q	SNRFOR	USD
CRH Amer Inc	1D888V	SNRFOR	EUR
CRH Amer Inc	1D888V	SNRFOR	EUR
CRH Amer Inc	1D888V	SNRFOR	EUR
CRH Amer Inc	1D888V	SNRFOR	USD
CRH Amer Inc	1D888V	SNRFOR	USD
CRH Amer Inc	1D888V	SNRFOR	USD
WILLCOM Inc	JSE66L	SNRFOR	JPY
WILLCOM Inc	JSE66L	SNRFOR	JPY
WILLCOM Inc	JSE66L	SNRFOR	USD
Rep Croatia	248DEC	SNRFOR	AUD
Rep Croatia	248DEC	SNRFOR	EUR
Rep Croatia	248DEC	SNRFOR	EUR
Rep Croatia	248DEC	SNRFOR	EUR
Rep Croatia	248DEC	SNRFOR	EUR
Rep Croatia	248DEC	SNRFOR	GBP
Rep Croatia	248DEC	SNRFOR	JPY
Rep Croatia	248DEC	SNRFOR	JPY
Rep Croatia	248DEC	SNRFOR	JPY
Rep Croatia	248DEC	SNRFOR	SEK
Rep Croatia	248DEC	SNRFOR	USD
Rep Croatia	248DEC	SNRFOR	USD
Rep Croatia	248DEC	SNRFOR	USD
Rep Croatia	248DEC	SNRFOR	USD
Crown Ltd	QT304P	SNRFOR	AUD
Crown Ltd	QT304P	SNRFOR	AUD
Crown Ltd	QT304P	SNRFOR	CHF
Crown Ltd	QT304P	SNRFOR	EUR
Crown Ltd	QT304P	SNRFOR	EUR
Crown Ltd	QT304P	SNRFOR	GBP
Crown Ltd	QT304P	SNRFOR	HKD
Crown Ltd	QT304P	SNRFOR	JPY
Crown Ltd	QT304P	SNRFOR	NOK
Crown Ltd	QT304P	SNRFOR	SGD
Crown Ltd	QT304P	SNRFOR	USD
Crown Ltd	QT304P	SNRFOR	USD
Crown Ltd	QT304P	SNRFOR	USD
Crown Ltd	QT304P	SNRFOR	USD
Carpenter Tech Corp	1F86AD	SNRFOR	EUR
Carpenter Tech Corp	1F86AD	SNRFOR	EUR
Carpenter Tech Corp	1F86AD	SNRFOR	EUR
Carpenter Tech Corp	1F86AD	SNRFOR	USD
Carpenter Tech Corp	1F86AD	SNRFOR	USD
Carpenter Tech Corp	1F86AD	SNRFOR	USD
Carpenter Tech Corp	1F86AD	SNRFOR	USD
Caraustar Inds Inc	UV4BB4	SNRFOR	EUR
Caraustar Inds Inc	UV4BB4	SNRFOR	EUR
Caraustar Inds Inc	UV4BB4	SNRFOR	EUR
Caraustar Inds Inc	UV4BB4	SNRFOR	USD
Caraustar Inds Inc	UV4BB4	SNRFOR	USD
Caraustar Inds Inc	UV4BB4	SNRFOR	USD
Caraustar Inds Inc	UV4BB4	SNRFOR	USD
Computer Sciences Corp	2C5899	SNRFOR	AUD
Computer Sciences Corp	2C5899	SNRFOR	AUD
Computer Sciences Corp	2C5899	SNRFOR	AUD
Computer Sciences Corp	2C5899	SNRFOR	CAD
Computer Sciences Corp	2C5899	SNRFOR	CHF
Computer Sciences Corp	2C5899	SNRFOR	EUR
Computer Sciences Corp	2C5899	SNRFOR	EUR
Computer Sciences Corp	2C5899	SNRFOR	EUR
Computer Sciences Corp	2C5899	SNRFOR	EUR
Computer Sciences Corp	2C5899	SNRFOR	GBP
Computer Sciences Corp	2C5899	SNRFOR	GBP
Computer Sciences Corp	2C5899	SNRFOR	GBP
Computer Sciences Corp	2C5899	SNRFOR	HKD
Computer Sciences Corp	2C5899	SNRFOR	HKD
Computer Sciences Corp	2C5899	SNRFOR	JPY
Computer Sciences Corp	2C5899	SNRFOR	JPY
Computer Sciences Corp	2C5899	SNRFOR	NOK

MR	Composite						
MM	Composite	1.02%	1.02%	1.21%	1.38%	1.60%	1.85%
MR	Composite	0.0102	0.0102	0.01205	0.0138	0.015975	0.0185
MM	Composite	1.02%	1.02%	1.21%	1.38%	1.60%	1.85%
CR	Composite						
MM	Composite	1.02%	1.02%	1.21%	1.38%	1.60%	1.85%
CR	Composite	0.53%	0.74%	1.71%	1.70%	1.89%	2.67%
MM	Composite	0.53%	0.74%	1.71%	1.70%	1.89%	2.56%
MR	Composite	0.005335996	0.007394835	0.0171	0.017	0.0189356	0.025344596
MM	Composite	0.53%	0.74%	1.71%	1.70%	1.89%	2.56%
MR	Composite	0.53%	0.74%	1.71%	1.70%	1.89%	2.53%
XR	Composite						
CR	Composite	0.90%	0.90%	1.09%	1.09%	1.09%	1.09%
XR	Composite	0.90%	0.90%	1.09%	1.09%	1.09%	1.09%
MR	Composite						
CR	Composite	0.24%	0.26%	0.42%	0.55%	0.70%	0.81%
CR	Composite	0.24%	0.26%	0.42%	0.55%	0.70%	0.82%
MM	Composite	0.23%	0.25%	0.41%	0.53%	0.68%	0.78%
MR	Composite						
XR	Composite						
MR	Composite						
CR	Composite	0.24%	0.26%	0.42%	0.55%	0.70%	0.81%
MM	Composite	0.24%	0.26%	0.42%	0.55%	0.70%	0.78%
MR	Composite						
CR	Composite	0.24%	0.26%	0.42%	0.55%	0.70%	0.82%
CR	Composite	0.24%	0.26%	0.42%	0.55%	0.70%	0.82%
MM	Composite	0.23%	0.25%	0.41%	0.53%	0.68%	0.78%
MR	Composite						
XR	Composite						
CR	Composite	0.01085	0.011544554	0.013337654	0.016701713	1.85%	0.020447799
MR	Composite	1.09%	1.10%	1.33%	1.59%	1.76%	1.94%
MR	Composite	1.09%	1.12%	1.33%	1.58%	1.76%	1.93%
CR	Composite	1.09%	1.18%	1.40%	1.66%	1.85%	2.03%
MR	Composite	1.09%	1.12%	1.33%	1.58%	1.76%	1.93%
MR	Composite	1.09%	1.12%	1.33%	1.58%	1.76%	1.93%
MR	Composite	1.09%	1.12%	1.33%	1.58%	1.76%	1.93%
MR	Composite	1.09%	1.10%	1.33%	1.58%	1.75%	1.94%
MR	Composite	1.09%	1.12%	1.33%	1.58%	1.76%	1.93%
MR	Composite	1.09%	1.12%	1.33%	1.58%	1.76%	1.93%
CR	Composite	1.09%	1.18%	1.40%	1.66%	1.85%	2.03%
MM	Composite	1.09%	1.13%	1.35%	1.59%	1.77%	1.95%
MR	Composite	1.09%	1.12%	1.33%	1.58%	1.76%	1.93%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.29%	0.30%	0.33%	0.48%	0.56%	0.66%
CR	Composite	0.29%	0.32%	0.34%	0.51%	0.59%	0.70%
MM	Composite						
MR	Composite	0.29%	0.30%	0.33%	0.48%	0.56%	0.66%
XR	Composite	0.29%	0.29%	0.31%	0.47%	0.54%	0.64%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.09%	0.23%	0.38%	0.50%	0.57%	0.64%
MR	Composite	0.000862	0.002179047	0.00359723	0.004731564	0.005412279	0.006097541
XR	Composite	0.09%	0.21%	0.35%	0.46%	0.52%	0.59%
MR	Composite	0.09%	0.21%	0.35%	0.46%	0.54%	0.62%
MR	Composite	0.000862	0.002116687	0.003496622	0.004561298	0.005372107	0.006183329
CR	Composite	0.000907368	0.002189483	0.003664677	0.004859804	0.005653142	0.006494212
MM	Composite	0.09%	0.21%	0.35%	0.46%	0.54%	0.62%
MR	Composite	0.000862	0.002116687	0.003496622	0.004561298	0.005372107	0.006183329
XR	Composite	0.08%	0.21%	0.32%	0.45%	0.51%	0.59%
MM	Composite						
MR	Composite	0.000862	0.002116687	0.003496622	0.004561298	0.005372107	0.006183329
XR	Composite	0.08%	0.21%	0.32%	0.45%	0.51%	0.59%
MR	Composite	0.000862	0.002116687	0.003496622	0.004561298	0.005372107	0.006183329
XR	Composite	0.08%	0.21%	0.32%	0.45%	0.51%	0.59%
MR	Composite	0.09%	0.21%	0.36%	0.46%	0.55%	0.62%
XR	Composite	0.000862	0.002077898	0.003482213	0.004599209	0.00525466	0.005963146
MR	Composite	0.000862	0.002116687	0.003496622	0.004561298	0.005372107	0.006183329

					0.4		
1.91%	1.98%	1.98%	1.98%	1.98%	0.4		NR
1.91%	0.01975	0.01975	0.01975	0.01975	0.4		NR
1.91%	1.98%	1.98%	1.98%	1.98%	0.4		NR
					0.4		
1.91%	1.98%	1.98%	1.98%	1.98%	0.4		NR
2.24%	2.50%	2.15%	2.58%	2.62%	0.4	NR	NR
2.15%	2.40%	2.15%	2.47%	2.51%	0.4	NR	NR
2.13%	0.023804697	0.021453181	0.024475713	0.02486174	0.4	NR	NR
2.15%	2.40%	2.15%	2.47%	2.51%	0.4	NR	NR
2.13%	2.38%	2.15%	2.45%	2.49%	0.4	NR	NR
					0.4		
1.09%	1.09%	1.09%	1.09%	1.09%	0.275		NR
1.09%	1.09%	1.09%	1.09%	1.09%	0.275		NR
					0.275		
0.93%	1.08%	1.16%	1.25%	1.29%	0.25	BB	BBB
0.94%	1.07%	1.16%	1.26%	1.30%	0.25	A	AA
0.90%	1.03%	1.12%	1.21%	1.24%	0.25	BBB	A
					0.25		
					0.25		
					25.00%		
0.92%	1.08%	1.16%	1.25%	1.29%	25.00%	BB	BBB
0.88%	1.03%	1.16%	1.25%	1.29%	25.00%	BB	BBB
					25.00%		
0.94%	1.07%	1.16%	1.26%	1.30%	25.00%	A	AA
0.94%	1.07%	1.16%	1.26%	1.30%	25.00%	A	AA
0.90%	1.03%	1.12%	1.21%	1.24%	25.00%	BBB	A
					0.25		
					0.25		
2.16%	0.022799423	0.02537132	0.024153573	0.022840282	0.4	NR	BBB
2.05%	2.17%	2.54%	2.42%	2.28%	0.4	NR	A
2.06%	2.17%	2.54%	2.53%	2.28%	0.4	NR	A
2.17%	2.28%	2.67%	2.66%	2.28%	0.4	NR	BBB
2.06%	2.17%	2.54%	2.53%	2.28%	0.4	NR	A
2.06%	2.17%	2.54%	2.53%	2.28%	0.4	NR	A
2.06%	2.17%	2.54%	2.53%	2.28%	40.00%	NR	A
2.06%	2.16%	2.54%	2.42%	2.28%	40.00%	NR	BB
2.06%	2.17%	2.54%	2.53%	2.28%	40.00%	NR	A
2.06%	2.17%	2.54%	2.53%	2.28%	40.00%	NR	A
2.17%	2.28%	2.67%	2.66%	2.28%	40.00%	NR	BBB
2.09%	2.19%	2.56%	2.56%	2.28%	40.00%	NR	BBB
2.06%	2.17%	2.54%	2.53%	2.28%	40.00%	NR	A
					40.00%		
					0.4		
					40.00%		
0.80%	1.02%	1.03%	1.04%		40.00%	NR	BBB
0.84%	1.08%	1.03%	1.10%		0.4	NR	BB
					0.4		
0.80%	1.02%	1.03%	1.04%		0.4	NR	BBB
0.77%	0.99%	1.03%	1.00%		0.4	NR	BB
					0.349999997		
					0.349999997		
					0.349999997		
					0.349999997		
					35.00%		
					35.00%		
					0.349999997		
0.65%	0.73%	0.90%	0.92%	1.04%	0.4	BB	BBB
0.62%	0.006950416	0.008960431	0.009190925	0.010425	0.4	BB	A
0.60%	0.67%	0.90%	0.92%	1.04%	0.4	BB	BBB
0.66%	0.71%	0.91%	0.93%	1.04%	0.4	A	A
0.66%	0.00711786	0.009105045	0.00930875	0.010425	0.4	A	A
0.69%	0.007483786	0.00959475	0.00976464	0.010425	0.4	BBB	A
0.66%	0.72%	0.92%	0.94%	1.04%	0.4	BBB	A
0.66%	0.00711786	0.009105045	0.00930875	0.010425	0.4	A	A
0.62%	0.68%	0.90%	0.89%	1.04%	0.4	BBB	A
					0.4		
0.66%	0.00711786	0.009105045	0.00930875	0.010425	0.4	A	A
0.62%	0.68%	0.90%	0.89%	1.04%	0.4	BBB	A
0.66%	0.00711786	0.009105045	0.00930875	0.010425	0.4	A	A
0.62%	0.68%	0.90%	0.89%	1.04%	0.4	BBB	A
0.63%	0.71%	0.90%	0.92%	1.04%	0.4	BB	BBB
0.61%	0.00683474	0.008960431	0.009190925	0.010425		BB	BBB
0.66%	0.00711786	0.009105045	0.00930875	0.010425	40.00%	A	A

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	CCC	BB	B
NR	NR	NR	CCC	BB	B
NR	NR	NR	B	BBB	BB
NR	NR	NR	CCC	BB	B
NR	NR	NR	B	BBB	BB
	NR				
	NR				
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
B	BB	BB	BB	BB	BB
BB	BBB	BBB	BBB	BBB	BBB
B	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AAA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AAA
A	AA	AA	AA	AA	AA
A	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AAA

			NR	Financials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
NR	BB	BB	NR	5 Financials
NR	BB	BB	NR	5 Financials
NR	BBB	BBB	NR	3 Financials
NR	BB	BB	NR	5 Financials
NR	BBB	BBB	NR	3 Financials
			NR	Financials
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
BB	BB	BB	AA	9 Government
A	A	A	AA	8 Government
BBB	BBB	BBB	AA	8 Government
			NR	Government
			NR	Government
			NR	Government
BB	BB	BB	A	3 Government
BB	BB	BB	A	3 Government
			NR	Government
A	A	A	AA	8 Government
A	A	A	AA	8 Government
BBB	BBB	BBB	AA	8 Government
			NR	Government
			NR	Government
BB	BB	NR	A	4 Consumer Services
BB	BB	NR	A	4 Consumer Services
A	A	NR	A	7 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
A	A	NR	A	7 Consumer Services
A	A	NR	A	7 Consumer Services
A	A	NR	A	7 Consumer Services
BB	BB	NR	A	8 Consumer Services
A	A	NR	A	7 Consumer Services
A	A	NR	A	7 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
A	A	NR	A	7 Consumer Services
			NR	Consumer Services
			NR	Basic Materials
			NR	Basic Materials
NR	A		BBB	5 Basic Materials
NR	BBB		BBB	5 Basic Materials
			NR	Basic Materials
NR	A		BBB	5 Basic Materials
NR	BBB		BBB	5 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BB	BB	NR	A	3 Technology
BB	BB	NR	A	3 Technology
BB	BB	NR	A	3 Technology
A	A	NR	AA	10 Technology
A	A	NR	AA	10 Technology
BBB	BBB	NR	AA	10 Technology
BBB	BBB	NR	AA	10 Technology
A	A	NR	AA	10 Technology
A	BBB	NR	A	7 Technology
			NR	Technology
A	A	NR	AA	10 Technology
A	BBB	NR	A	7 Technology
A	A	NR	AA	10 Technology
A	BBB	NR	A	7 Technology
BB	BB	NR	A	3 Technology
BB	BB	NR	A	3 Technology
A	A	NR	AA	10 Technology

Europe	France	AA	AA				
Europe	Ireland	BBB	BBB		Thin	Thin	Thin
Europe	Ireland	BBB	BBB		Thin	Thin	Thin
Europe	Ireland	BBB	BBB		Thin	Thin	Thin
Europe	Ireland	BBB	BBB				
Europe	Ireland	BBB	BBB		Thin	Thin	Thin
Europe	Ireland	BBB	A	Thin	Thin	Thin	Thin
Europe	Ireland	BBB	A	Thin	Thin	Thin	Thin
Europe	Ireland	BBB	A	Thin	Thin	Thin	Thin
Europe	Ireland	BBB	A	Thin	Thin	Thin	Thin
Europe	Ireland	BBB	A	Thin	Thin	Thin	Thin
Europe	Ireland	BBB	A				
Asia	Japan		BBB		Thin		Thin
Asia	Japan		BBB		Thin		Thin
Asia	Japan		BBB				
E.Eur	Croatia	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Croatia	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Croatia	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Croatia	BBB	AA				
E.Eur	Croatia	BBB	AA				
E.Eur	Croatia	BBB	AA				
E.Eur	Croatia	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Croatia	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Croatia	BBB	AA				
E.Eur	Croatia	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Croatia	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Croatia	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Croatia	BBB	AA				
E.Eur	Croatia	BBB	AA				
Oceania	Australia		BBB	Thin	DocAdj	Entity Tier	DocAdj
Oceania	Australia		BBB	Thin	CcyGrp	Entity Tier	CcyGrp
Oceania	Australia		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia		BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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Thin DocAdj DocAdj DocAdj Thin DocAdj DocAdj
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Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
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Entity Tier CcyGrp CcyGrp CcyGrp Entity Tier Entity Tier Entity Tier
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CSCSEKMR	31-Jul-08 CSC
CSCSEKXR	31-Jul-08 CSC
CSCSGDMR	31-Jul-08 CSC
CSCTWDCR	31-Jul-08 CSC
CSCTWDMR	31-Jul-08 CSC
CSCUSDCR	31-Jul-08 CSC
CSCUSDMM	31-Jul-08 CSC
CSCUSDMR	31-Jul-08 CSC
CSCUSDXR	31-Jul-08 CSC
CSCOAUDMR	31-Jul-08 CSCO
CSCOEURMR	31-Jul-08 CSCO
CSCOHKDMR	31-Jul-08 CSCO
CSCOJPYMR	31-Jul-08 CSCO
CSCOSGDMR	31-Jul-08 CSCO
CSCOUSDCR	31-Jul-08 CSCO
CSCOUSDMM	31-Jul-08 CSCO
CSCOUSDMR	31-Jul-08 CSCO
CSGAGAUDMM	31-Jul-08 CSGAG
CSGAGCHFCR	31-Jul-08 CSGAG
CSGAGCHFMM	31-Jul-08 CSGAG
CSGAGEURCR	31-Jul-08 CSGAG
CSGAGEURMM	31-Jul-08 CSGAG
CSGAGEURMR	31-Jul-08 CSGAG
CSGAGEURXR	31-Jul-08 CSGAG
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CSGAGGBPMM	31-Jul-08 CSGAG
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CSGAGHKDMM	31-Jul-08 CSGAG
CSGAGJPYCR	31-Jul-08 CSGAG
CSGAGJPYMM	31-Jul-08 CSGAG
CSGAGSEKMM	31-Jul-08 CSGAG
CSGAGSGDMM	31-Jul-08 CSGAG
CSGAGUSDCR	31-Jul-08 CSGAG
CSGAGUSDMM	31-Jul-08 CSGAG
CSGAGUSDMR	31-Jul-08 CSGAG
CSGAGUSDXR	31-Jul-08 CSGAG
CSGAGAUDCR	31-Jul-08 CSGAG
CSGAGAUDMM	31-Jul-08 CSGAG
CSGAGCHFCR	31-Jul-08 CSGAG
CSGAGCHFMM	31-Jul-08 CSGAG
CSGAGDKKMM	31-Jul-08 CSGAG
CSGAGEURCR	31-Jul-08 CSGAG
CSGAGEURMM	31-Jul-08 CSGAG
CSGAGEURMR	31-Jul-08 CSGAG
CSGAGEURXR	31-Jul-08 CSGAG
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CSGAGGBPMM	31-Jul-08 CSGAG
CSGAGGBPMR	31-Jul-08 CSGAG
CSGAGHKDCR	31-Jul-08 CSGAG
CSGAGHKDMM	31-Jul-08 CSGAG
CSGAGJPYCR	31-Jul-08 CSGAG
CSGAGJPYMM	31-Jul-08 CSGAG
CSGAGSGDCR	31-Jul-08 CSGAG
CSGAGSGDMM	31-Jul-08 CSGAG
CSGAGUSDCR	31-Jul-08 CSGAG
CSGAGUSDMM	31-Jul-08 CSGAG
CSGAGUSDMR	31-Jul-08 CSGAG
CSICUSDCR	31-Jul-08 CSIC
CSICUSDMR	31-Jul-08 CSIC
CSICUSDXR	31-Jul-08 CSIC
CSKHOLEURCR	31-Jul-08 CSKHOL
CSKHOLEURMM	31-Jul-08 CSKHOL
CSKHOLJPYCR	31-Jul-08 CSKHOL
CSKHOLJPYMR	31-Jul-08 CSKHOL
CSKHOLJPYXR	31-Jul-08 CSKHOL
CSKHOLUSDCR	31-Jul-08 CSKHOL
CSKHOLUSDMM	31-Jul-08 CSKHOL
CSLUSDCR	31-Jul-08 CSL
CSLUSDMR	31-Jul-08 CSL
CSLUSDXR	31-Jul-08 CSL
CSMOILJPYCR	31-Jul-08 CSMOIL
CSMOILJPYXR	31-Jul-08 CSMOIL
CSMSPAUDCR	31-Jul-08 CSMSP
CSMSPAUDMM	31-Jul-08 CSMSP

Computer Sciences Corp	2C5899	SNRFOR	SEK
Computer Sciences Corp	2C5899	SNRFOR	SEK
Computer Sciences Corp	2C5899	SNRFOR	SGD
Computer Sciences Corp	2C5899	SNRFOR	TWD
Computer Sciences Corp	2C5899	SNRFOR	TWD
Computer Sciences Corp	2C5899	SNRFOR	USD
Computer Sciences Corp	2C5899	SNRFOR	USD
Computer Sciences Corp	2C5899	SNRFOR	USD
Computer Sciences Corp	2C5899	SNRFOR	USD
Cisco Sys Inc	1I99CW	SNRFOR	AUD
Cisco Sys Inc	1I99CW	SNRFOR	EUR
Cisco Sys Inc	1I99CW	SNRFOR	HKD
Cisco Sys Inc	1I99CW	SNRFOR	JPY
Cisco Sys Inc	1I99CW	SNRFOR	SGD
Cisco Sys Inc	1I99CW	SNRFOR	USD
Cisco Sys Inc	1I99CW	SNRFOR	USD
Cisco Sys Inc	1I99CW	SNRFOR	USD
Cr Suisse Group AG	HK9FHL	SNRFOR	AUD
Cr Suisse Group AG	HK9FHL	SNRFOR	CHF
Cr Suisse Group AG	HK9FHL	SNRFOR	CHF
Cr Suisse Group AG	HK9FHL	SNRFOR	EUR
Cr Suisse Group AG	HK9FHL	SNRFOR	EUR
Cr Suisse Group AG	HK9FHL	SNRFOR	EUR
Cr Suisse Group AG	HK9FHL	SNRFOR	EUR
Cr Suisse Group AG	HK9FHL	SNRFOR	GBP
Cr Suisse Group AG	HK9FHL	SNRFOR	GBP
Cr Suisse Group AG	HK9FHL	SNRFOR	HKD
Cr Suisse Group AG	HK9FHL	SNRFOR	HKD
Cr Suisse Group AG	HK9FHL	SNRFOR	JPY
Cr Suisse Group AG	HK9FHL	SNRFOR	JPY
Cr Suisse Group AG	HK9FHL	SNRFOR	SEK
Cr Suisse Group AG	HK9FHL	SNRFOR	SGD
Cr Suisse Group AG	HK9FHL	SNRFOR	USD
Cr Suisse Group AG	HK9FHL	SNRFOR	USD
Cr Suisse Group AG	HK9FHL	SNRFOR	USD
Cr Suisse Group AG	HK9FHL	SNRFOR	USD
Cr Suisse Group AG	HK9FHL	SUBLT2	AUD
Cr Suisse Group AG	HK9FHL	SUBLT2	AUD
Cr Suisse Group AG	HK9FHL	SUBLT2	CHF
Cr Suisse Group AG	HK9FHL	SUBLT2	CHF
Cr Suisse Group AG	HK9FHL	SUBLT2	DKK
Cr Suisse Group AG	HK9FHL	SUBLT2	EUR
Cr Suisse Group AG	HK9FHL	SUBLT2	EUR
Cr Suisse Group AG	HK9FHL	SUBLT2	EUR
Cr Suisse Group AG	HK9FHL	SUBLT2	EUR
Cr Suisse Group AG	HK9FHL	SUBLT2	GBP
Cr Suisse Group AG	HK9FHL	SUBLT2	GBP
Cr Suisse Group AG	HK9FHL	SUBLT2	GBP
Cr Suisse Group AG	HK9FHL	SUBLT2	HKD
Cr Suisse Group AG	HK9FHL	SUBLT2	HKD
Cr Suisse Group AG	HK9FHL	SUBLT2	JPY
Cr Suisse Group AG	HK9FHL	SUBLT2	JPY
Cr Suisse Group AG	HK9FHL	SUBLT2	SGD
Cr Suisse Group AG	HK9FHL	SUBLT2	SGD
Cr Suisse Group AG	HK9FHL	SUBLT2	USD
Cr Suisse Group AG	HK9FHL	SUBLT2	USD
Cr Suisse Group AG	HK9FHL	SUBLT2	USD
Cosan SA Ind e Comercio	PS46CA	SNRFOR	USD
Cosan SA Ind e Comercio	PS46CA	SNRFOR	USD
Cosan SA Ind e Comercio	PS46CA	SNRFOR	USD
CSK Hldgs Corp	1D89AC	SNRFOR	EUR
CSK Hldgs Corp	1D89AC	SNRFOR	EUR
CSK Hldgs Corp	1D89AC	SNRFOR	JPY
CSK Hldgs Corp	1D89AC	SNRFOR	JPY
CSK Hldgs Corp	1D89AC	SNRFOR	JPY
CSK Hldgs Corp	1D89AC	SNRFOR	USD
CSK Hldgs Corp	1D89AC	SNRFOR	USD
Carlisle Cos Inc	1F656C	SNRFOR	USD
Carlisle Cos Inc	1F656C	SNRFOR	USD
Carlisle Cos Inc	1F656C	SNRFOR	USD
COSMO OIL Co Ltd	JJ8B47	SNRFOR	JPY
COSMO OIL Co Ltd	JJ8B47	SNRFOR	JPY
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	AUD
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	AUD

MR	Composite	0.000862	0.002116687	0.003496622	0.004561298	0.005372107	0.006183329
XR	Composite	0.000830242	0.002064133	0.003249686	0.004458896	0.00511761	0.005884816
MR	Composite	0.09%	0.21%	0.35%	0.46%	0.54%	0.62%
CR	Composite	0.000907368	0.002189483	0.003664677	0.004859804	0.005653142	0.006494212
MR	Composite						
CR	Composite	0.09%	0.22%	0.37%	0.49%	0.57%	0.65%
MM	Composite	0.000871074	0.002101904	0.00351809	0.004609312	0.005427016	0.006234443
MR	Composite	0.09%	0.21%	0.35%	0.46%	0.54%	0.62%
XR	Composite	0.08%	0.21%	0.32%	0.45%	0.51%	0.59%
MR	Composite	0.14%	0.25%	0.31%	0.41%	0.47%	0.53%
MR	Composite	0.14%	0.25%	0.30%	0.41%	0.47%	0.53%
MR	Composite	0.001379	0.002494312	0.003013224	0.004090277	0.004744856	0.005281124
MR	Composite	0.14%	0.25%	0.31%	0.41%	0.47%	0.53%
MR	Composite	0.14%	0.25%	0.30%	0.41%	0.47%	0.53%
CR	Composite	0.14%	0.26%	0.33%	0.43%	0.50%	0.55%
MM	Composite	0.14%	0.25%	0.30%	0.41%	0.48%	0.53%
MR	Composite	0.14%	0.25%	0.30%	0.41%	0.47%	0.53%
MM	Composite	0.20%	0.40%	0.55%	0.65%	0.74%	0.83%
CR	Composite	0.20%	0.41%	0.55%	0.68%	0.77%	0.86%
MM	Composite	0.002017455	0.004062518	0.0055275	0.006510703	0.007313344	0.008201223
CR	Composite	0.20%	0.41%	0.55%	0.68%	0.77%	0.86%
MM	Composite	0.002017455	0.004062518	0.0055275	0.006510703	0.007313344	0.008201223
MR	Composite	0.20%	0.40%	0.54%	0.64%	0.73%	0.81%
XR	Composite	0.20%	0.38%	0.52%	0.62%	0.70%	0.78%
CR	Composite	0.20%	0.41%	0.55%	0.68%	0.77%	0.86%
MM	Composite	0.20%	0.41%	0.55%	0.65%	0.73%	0.82%
CR	Composite						
MM	Composite	0.20%	0.41%	0.55%	0.65%	0.73%	0.82%
CR	Composite	0.20%	0.40%	0.55%	0.65%	0.74%	0.83%
MM	Composite	0.002017455	0.004007803	0.005537378	0.006542416	0.007436365	0.008277331
MM	Composite	0.20%	0.41%	0.55%	0.65%	0.73%	0.82%
MM	Composite	0.002017455	0.004062518	0.0055275	0.006510703	0.007313344	0.008201223
CR	Composite	0.002017455	0.004133431	0.005507539	0.006786374	0.007719238	0.008609985
MM	Composite	0.002017455	0.004062518	0.0055275	0.006510703	0.007313344	0.008201223
MR	Composite	0.002017455	0.0040202	0.005431947	0.006447055	0.007283424	0.008120646
XR	Composite	0.002017455	0.00378209	0.005231822	0.006209532	0.007015087	0.007821464
CR	Composite	0.55%	0.66%	0.94%	1.12%	1.28%	1.42%
MM	Composite	0.55%	0.66%	0.94%	1.12%	1.28%	1.42%
CR	Composite	0.005744609	0.006844802	0.009724217	0.011606688	0.013221438	0.014722538
MM	Composite	0.005490541	0.006561698	0.009477083	0.011121539	0.012670357	0.014137859
MM	Composite	0.55%	0.66%	0.95%	1.11%	1.27%	1.41%
CR	Composite	0.005744609	0.006844802	0.009724217	0.011606688	0.013221438	0.014722538
MM	Composite	0.005490541	0.006561698	0.009477083	0.011121539	0.012670357	0.014137859
MR	Composite	0.005457378	0.006502562	0.009378364	0.011026353	0.012560366	0.013986411
XR	Composite	0.005256317	0.006262994	0.008897659	0.010620119	0.012097616	0.013471122
CR	Composite	0.57%	0.68%	0.97%	1.16%	1.32%	1.47%
MM	Composite	0.55%	0.66%	0.95%	1.11%	1.27%	1.41%
MR	Composite						
CR	Composite	0.57%	0.68%	0.97%	1.16%	1.32%	1.47%
MM	Composite	0.55%	0.66%	0.95%	1.11%	1.27%	1.41%
CR	Composite						
MM	Composite	0.55%	0.66%	0.94%	1.12%	1.28%	1.42%
CR	Composite	0.57%	0.68%	0.97%	1.16%	1.32%	1.47%
MM	Composite	0.55%	0.66%	0.95%	1.11%	1.27%	1.41%
CR	Composite	0.57%	0.68%	0.97%	1.16%	1.32%	1.47%
MM	Composite	0.55%	0.66%	0.95%	1.11%	1.27%	1.41%
MR	Composite	0.55%	0.65%	0.94%	1.10%	1.26%	1.40%
CR	Composite	1.71%	1.71%	2.01%	2.31%	2.58%	2.11%
MR	Composite	1.71%	1.71%	2.01%	2.31%	2.58%	2.11%
XR	Composite	1.71%	1.71%	2.01%	2.31%	2.58%	2.11%
CR	Composite						
MM	Composite						
CR	Composite	1.01%	1.01%	1.01%	1.23%	1.23%	1.33%
MR	Composite						
XR	Composite	1.01%	1.01%	1.01%	1.23%	1.23%	1.33%
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.35%	0.39%	0.54%	0.59%	0.69%	0.74%
XR	Composite	0.27%	0.29%	0.40%	0.44%	0.51%	0.55%
CR	Composite	0.66%	0.91%	1.20%	1.48%	1.77%	2.04%
MM	Composite						

0.66%	0.00711786	0.009105045	0.00930875	0.010425	40.00%	A	A
0.62%	0.006827969	0.009040667	0.008934645	0.010425	40.00%	BBB	A
0.66%	0.71%	0.91%	0.93%	1.04%	0.4	A	A
0.69%	0.007483786	0.00959475	0.00976464	0.010425	0.4	BBB	A
					0.4		
0.69%	0.75%	0.96%	0.98%	1.04%	0.4	BBB	A
0.66%	0.007184435	0.00921096	0.009374054	0.010425	0.4	BBB	A
0.66%	0.71%	0.91%	0.93%	1.04%	0.4	A	A
0.62%	0.68%	0.90%	0.89%	1.04%	0.4	BBB	A
0.57%	0.62%	0.68%	0.69%	0.87%	0.4	NR	BB
0.57%	0.62%	0.68%	0.69%	0.87%	0.4	NR	BBB
0.57%	0.006247394	0.00675	0.006935667	0.00865	0.4	NR	BBB
0.57%	0.62%	0.68%	0.69%	0.87%	0.4	NR	BB
0.57%	0.62%	0.68%	0.69%	0.87%	0.4	NR	BBB
0.60%	0.65%	0.68%	0.73%	0.87%	0.4	NR	BBB
0.57%	0.63%	0.68%	0.70%	0.87%		NR	BBB
0.57%	0.62%	0.68%	0.69%	0.87%	0.4	NR	BBB
0.84%	0.86%	0.91%	0.91%	0.97%	0.4	NR	BB
0.87%	0.89%	0.94%	0.95%	0.97%	0.4	NR	BBB
0.83%	0.008531072	0.009024135	0.009123167	0.009745458	0.4	NR	A
0.87%	0.89%	0.94%	0.95%	0.97%	0.4	NR	BBB
0.83%	0.008531072	0.009024135	0.009123167	0.009745458	0.4	NR	A
0.83%	0.85%	0.90%	0.90%	0.97%	0.4	NR	BBB
0.80%	0.81%	0.86%	0.87%	0.97%	0.4	NR	BBB
0.87%	0.89%	0.94%	0.95%	0.97%	0.4	NR	BBB
0.83%	0.85%	0.90%	0.91%	0.97%	0.4	NR	A
					0.4		
0.83%	0.85%	0.90%	0.91%	0.97%	0.4	NR	A
0.84%	0.86%	0.91%	0.91%	0.97%	0.4	NR	BB
0.84%	0.008612379	0.009122555	0.009148556	0.009745458	0.4	NR	BB
0.83%	0.85%	0.90%	0.91%	0.97%	0.4	NR	A
0.83%	0.008531072	0.009024135	0.009123167	0.009745458	0.4	NR	A
0.87%	0.008895	0.009442531	0.009509646	0.009745458	0.4	NR	BBB
0.83%	0.008531072	0.009024135	0.009123167	0.009745458	0.4	NR	A
0.83%	0.008454153	0.008970404	0.009034164	0.009745458	0.4	NR	BBB
0.80%	0.008142684	0.008639916	0.008701326	0.009745458	0.4	NR	BBB
1.43%	1.44%	1.48%	1.47%	1.73%	0.2	BB	BBB
1.43%	1.44%	1.48%	1.47%	1.73%	0.2	BB	BBB
1.49%	0.01499256	0.015294584	0.01524838	0.017279542	0.2	BBB	A
1.43%	0.014392857	0.014604606	0.014616667	0.017279542	0.2	A	AA
1.43%	1.44%	1.46%	1.46%	1.73%	0.2	A	AA
1.49%	0.01499256	0.015294584	0.01524838	0.017279542	0.2	BBB	A
1.43%	0.014392857	0.014604606	0.014616667	0.017279542	0.2	A	AA
1.41%	0.014242932	0.014529855	0.014485961	0.017279542	0.2	BBB	A
1.36%	0.013718192	0.013994544	0.013952267	0.017279542	0.2	BBB	A
1.49%	1.50%	1.53%	1.52%	1.73%	0.2	BBB	A
1.43%	1.44%	1.46%	1.46%	1.73%	0.2	A	AA
					0.2		
1.49%	1.50%	1.53%	1.52%	1.73%	0.2	BBB	A
1.43%	1.44%	1.46%	1.46%	1.73%	0.2	A	AA
					0.2		
1.43%	1.44%	1.48%	1.47%	1.73%	0.2	BB	BBB
1.49%	1.50%	1.53%	1.52%	1.73%	0.2	BBB	A
1.43%	1.44%	1.46%	1.46%	1.73%	0.2	A	AA
1.49%	1.50%	1.53%	1.52%	1.73%	0.2	BBB	A
1.43%	1.44%	1.46%	1.46%	1.73%	0.2	A	AA
1.41%	1.42%	1.45%	1.45%	1.73%	0.2	BBB	A
2.33%	3.29%	3.27%	3.27%	3.27%	0.4		NR
2.33%	3.29%	3.27%	3.27%	3.27%	0.4		NR
2.33%	3.29%	3.27%	3.27%	3.27%	0.4		NR
					0.3		
					0.3		
1.49%	0.58%	0.58%	0.58%	0.58%	0.3		
					30.00%		
1.49%	0.58%	0.58%	0.58%	0.58%	30.00%		
					0.3		
					0.3		
					0.4		
					0.4		
					0.4		
0.81%	0.86%	0.85%	0.85%	0.85%	0.3625	BBB	BBB
0.60%	0.66%	0.85%	0.85%	0.85%	0.314	BBB	BBB
2.24%	2.41%	2.46%	2.51%	2.55%	0.381249999	NR	BB
					0.381249999		

AA	AA	AA	AA	AA	AAA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
A	A	A	A	A	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BB	BBB	BBB
A	A	AA	A	A	AA
A	A	AA	A	A	AA
BB	BBB	BBB	BB	BBB	BBB
A	A	AA	A	A	AA
BBB	A	A	BBB	A	A
BBB	A	A	BBB	A	A
A	A	AA	A	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB

A	A	NR	AA	10 Technology
A	BBB	NR	A	7 Technology
A	A	NR	AA	10 Technology
BBB	BBB	NR	AA	10 Technology
			NR	Technology
BBB	BBB	NR	AA	10 Technology
BBB	BBB	NR	AA	10 Technology
A	A	NR	AA	10 Technology
A	BBB	NR	A	7 Technology
NR	B	NR	A	9 Technology
NR	BBB	NR	A	8 Technology
NR	BBB	NR	A	8 Technology
NR	B	NR	A	9 Technology
NR	BBB	NR	A	8 Technology
NR	BB	NR	A	9 Technology
NR	BB	NR	A	9 Technology
NR	BBB	NR	A	8 Technology
BB	BB	NR	A	10 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	A	9 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	A	9 Financials
BBB	BBB	NR	A	10 Financials
BBB	BBB	NR	A	10 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	A	9 Financials
			NR	Financials
A	A	NR	A	9 Financials
BB	BB	NR	A	10 Financials
BB	BB	NR	A	10 Financials
A	A	NR	A	9 Financials
A	A	NR	A	9 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	A	9 Financials
BBB	BBB	NR	A	10 Financials
BBB	BBB	NR	A	10 Financials
BB	BB	NR	AA	9 Financials
BB	BB	NR	AA	9 Financials
BBB	BBB	NR	AA	9 Financials
A	A	NR	AA	9 Financials
A	A	NR	AA	9 Financials
BBB	BBB	NR	AA	9 Financials
A	A	NR	AA	9 Financials
BBB	BBB	NR	AA	9 Financials
BBB	BBB	NR	AA	9 Financials
BBB	BBB	NR	AA	9 Financials
A	A	NR	AA	9 Financials
			NR	Financials
BBB	BBB	NR	AA	9 Financials
A	A	NR	AA	9 Financials
			NR	Financials
BB	BB	NR	AA	9 Financials
BBB	BBB	NR	AA	9 Financials
A	A	NR	AA	9 Financials
BBB	BBB	NR	AA	9 Financials
A	A	NR	AA	9 Financials
BBB	BBB	NR	AA	9 Financials
NR			NR	2 Consumer Goods
NR			NR	2 Consumer Goods
NR			NR	2 Consumer Goods
			NR	Technology
			NR	Technology
			NR	2 Technology
			NR	Technology
			NR	2 Technology
			NR	Technology
			NR	Technology
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR			A	3 Oil & Gas
NR			A	3 Oil & Gas
BB	BB	BB	A	10 Technology
			NR	Technology

N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BB	BBB		Thin	Thin	Thin
Lat.Amer	Brazil	BB	BBB		Thin	Thin	Thin
Lat.Amer	Brazil	BB	BBB		Thin	Thin	Thin
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB			Thin	
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB			Thin	
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
Asia	Japan	BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Singapore	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	BBB	BB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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CSMSPAUDMR	31-Jul-08 CSMSP
CSMSPCHFCR	31-Jul-08 CSMSP
CSMSPEURCR	31-Jul-08 CSMSP
CSMSPEURMM	31-Jul-08 CSMSP
CSMSPEURMR	31-Jul-08 CSMSP
CSMSPILSMM	31-Jul-08 CSMSP
CSMSPJPYCR	31-Jul-08 CSMSP
CSMSPJPYMR	31-Jul-08 CSMSP
CSMSPSGDCR	31-Jul-08 CSMSP
CSMSPUSDCR	31-Jul-08 CSMSP
CSMSPUSDMM	31-Jul-08 CSMSP
CSMSPUSDMR	31-Jul-08 CSMSP
CSMSPUSDXR	31-Jul-08 CSMSP
CSNEURCR	31-Jul-08 CSN
CSNEURMM	31-Jul-08 CSN
CSNUSDCR	31-Jul-08 CSN
CSNUSDMM	31-Jul-08 CSN
CSNUSDMR	31-Jul-08 CSN
CSRLTDAUDCR	31-Jul-08 CSRLTD
CSRLTDAUDMR	31-Jul-08 CSRLTD
CSRLTDCADMR	31-Jul-08 CSRLTD
CSRLTDCHFMR	31-Jul-08 CSRLTD
CSRLTDEURCR	31-Jul-08 CSRLTD
CSRLTDEURMM	31-Jul-08 CSRLTD
CSRLTDEURMR	31-Jul-08 CSRLTD
CSRLTDHKDMR	31-Jul-08 CSRLTD
CSRLTDJPYMR	31-Jul-08 CSRLTD
CSRLTDSGDMR	31-Jul-08 CSRLTD
CSRLTDTWDCR	31-Jul-08 CSRLTD
CSRLTDUSDCR	31-Jul-08 CSRLTD
CSRLTDUSDMM	31-Jul-08 CSRLTD
CSRLTDUSDMR	31-Jul-08 CSRLTD
CSWINVEURCR	31-Jul-08 CSWINV
CSWINVEURMM	31-Jul-08 CSWINV
CSWINVEURMR	31-Jul-08 CSWINV
CSWINVGBPCR	31-Jul-08 CSWINV
CSWINVGBPMM	31-Jul-08 CSWINV
CSWINVGBPMR	31-Jul-08 CSWINV
CSWINVJPYMM	31-Jul-08 CSWINV
CSWINVUSDCR	31-Jul-08 CSWINV
CSWINVUSDMM	31-Jul-08 CSWINV
CSWINVUSDMR	31-Jul-08 CSWINV
CSWINVUSDXR	31-Jul-08 CSWINV
CSXAUDMR	31-Jul-08 CSX
CSXAUDXR	31-Jul-08 CSX
CSXCADMR	31-Jul-08 CSX
CSXCHFMR	31-Jul-08 CSX
CSXEURCR	31-Jul-08 CSX
CSXEURMM	31-Jul-08 CSX
CSXEURMR	31-Jul-08 CSX
CSXEURXR	31-Jul-08 CSX
CSXGBPMR	31-Jul-08 CSX
CSXGBPXR	31-Jul-08 CSX
CSXHKDMR	31-Jul-08 CSX
CSXHKDXR	31-Jul-08 CSX
CSXJPYMR	31-Jul-08 CSX
CSXJPYXR	31-Jul-08 CSX
CSXSEKMR	31-Jul-08 CSX
CSXSEKXR	31-Jul-08 CSX
CSXUSDCR	31-Jul-08 CSX
CSXUSDMM	31-Jul-08 CSX
CSXUSDMR	31-Jul-08 CSX
CSXUSDXR	31-Jul-08 CSX
CTASEURCR	31-Jul-08 CTAS
CTASEURMR	31-Jul-08 CTAS
CTASUSDCR	31-Jul-08 CTAS
CTASUSDMR	31-Jul-08 CTAS
CTFINLAUDMR	31-Jul-08 CTFINL
CTFINLEURMM	31-Jul-08 CTFINL
CTFINLEURMR	31-Jul-08 CTFINL
CTFINLHKDMR	31-Jul-08 CTFINL
CTFINLJPYMR	31-Jul-08 CTFINL
CTFINLSGDMR	31-Jul-08 CTFINL
CTFINLUSDCR	31-Jul-08 CTFINL

Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	AUD
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	CHF
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	EUR
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	EUR
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	EUR
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	ILS
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	JPY
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	JPY
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	SGD
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	USD
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	USD
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	USD
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	USD
Companhia Siderurgica Nacional	2C484W	SNRFOR	EUR
Companhia Siderurgica Nacional	2C484W	SNRFOR	EUR
Companhia Siderurgica Nacional	2C484W	SNRFOR	USD
Companhia Siderurgica Nacional	2C484W	SNRFOR	USD
Companhia Siderurgica Nacional	2C484W	SNRFOR	USD
CSR Ltd	1D89CF	SNRFOR	AUD
CSR Ltd	1D89CF	SNRFOR	AUD
CSR Ltd	1D89CF	SNRFOR	CAD
CSR Ltd	1D89CF	SNRFOR	CHF
CSR Ltd	1D89CF	SNRFOR	EUR
CSR Ltd	1D89CF	SNRFOR	EUR
CSR Ltd	1D89CF	SNRFOR	EUR
CSR Ltd	1D89CF	SNRFOR	HKD
CSR Ltd	1D89CF	SNRFOR	JPY
CSR Ltd	1D89CF	SNRFOR	SGD
CSR Ltd	1D89CF	SNRFOR	TWD
CSR Ltd	1D89CF	SNRFOR	USD
CSR Ltd	1D89CF	SNRFOR	USD
CSR Ltd	1D89CF	SNRFOR	USD
CSW Invts	138A44	SNRFOR	EUR
CSW Invts	138A44	SNRFOR	EUR
CSW Invts	138A44	SNRFOR	EUR
CSW Invts	138A44	SNRFOR	GBP
CSW Invts	138A44	SNRFOR	GBP
CSW Invts	138A44	SNRFOR	GBP
CSW Invts	138A44	SNRFOR	JPY
CSW Invts	138A44	SNRFOR	USD
CSW Invts	138A44	SNRFOR	USD
CSW Invts	138A44	SNRFOR	USD
CSW Invts	138A44	SNRFOR	USD
CSX Corp	138A48	SNRFOR	AUD
CSX Corp	138A48	SNRFOR	AUD
CSX Corp	138A48	SNRFOR	CAD
CSX Corp	138A48	SNRFOR	CHF
CSX Corp	138A48	SNRFOR	EUR
CSX Corp	138A48	SNRFOR	EUR
CSX Corp	138A48	SNRFOR	EUR
CSX Corp	138A48	SNRFOR	EUR
CSX Corp	138A48	SNRFOR	GBP
CSX Corp	138A48	SNRFOR	GBP
CSX Corp	138A48	SNRFOR	HKD
CSX Corp	138A48	SNRFOR	HKD
CSX Corp	138A48	SNRFOR	JPY
CSX Corp	138A48	SNRFOR	JPY
CSX Corp	138A48	SNRFOR	SEK
CSX Corp	138A48	SNRFOR	SEK
CSX Corp	138A48	SNRFOR	USD
CSX Corp	138A48	SNRFOR	USD
CSX Corp	138A48	SNRFOR	USD
CSX Corp	138A48	SNRFOR	USD
Cintas Corp	189B98	SNRFOR	EUR
Cintas Corp	189B98	SNRFOR	EUR
Cintas Corp	189B98	SNRFOR	USD
Cintas Corp	189B98	SNRFOR	USD
CITADEL Fin Ltd	GI4202	SNRFOR	AUD
CITADEL Fin Ltd	GI4202	SNRFOR	EUR
CITADEL Fin Ltd	GI4202	SNRFOR	EUR
CITADEL Fin Ltd	GI4202	SNRFOR	HKD
CITADEL Fin Ltd	GI4202	SNRFOR	JPY
CITADEL Fin Ltd	GI4202	SNRFOR	SGD
CITADEL Fin Ltd	GI4202	SNRFOR	USD

MR	Composite	0.66%	0.91%	1.20%	1.48%	1.77%	2.04%
CR	Composite	0.66%	0.91%	1.20%	1.48%	1.77%	2.04%
CR	Composite	0.66%	0.91%	1.20%	1.48%	1.77%	2.04%
MM	Composite	0.66%	0.87%	1.16%	1.43%	1.70%	1.96%
MR	Composite	0.66%	0.87%	1.15%	1.41%	1.68%	1.94%
MM	Composite	0.66%	0.87%	1.16%	1.43%	1.70%	1.96%
CR	Composite	0.66%	0.91%	1.20%	1.48%	1.77%	2.04%
MR	Composite						
CR	Composite	0.66%	0.91%	1.20%	1.48%	1.77%	2.04%
CR	Composite	0.006568978	0.009082	0.01203991	0.014832734	0.017675038	0.020404647
MM	Composite	0.66%	0.87%	1.16%	1.43%	1.70%	1.96%
MR	Composite	0.66%	0.87%	1.15%	1.41%	1.68%	1.94%
XR	Composite	0.66%	0.83%	1.10%	1.36%	1.62%	1.87%
CR	Composite						
MM	Composite						
CR	Composite	0.50%	1.26%	1.49%	1.67%	2.04%	2.23%
MM	Composite						
MR	Composite	0.48%	1.26%	1.41%	1.59%	1.94%	2.12%
CR	Composite	0.39%	0.57%	0.76%	0.89%	1.02%	1.14%
MR	Composite	0.39%	0.54%	0.72%	0.89%	0.97%	1.09%
MR	Composite	0.39%	0.65%	0.78%	0.89%	1.00%	1.09%
MR	Composite	0.39%	0.65%	0.78%	0.89%	1.00%	1.09%
CR	Composite	0.39%	0.67%	0.82%	0.94%	1.05%	1.15%
MM	Composite						
MR	Composite	0.39%	0.65%	0.78%	0.89%	1.00%	1.09%
MR	Composite	0.39%	0.65%	0.78%	0.89%	1.00%	1.09%
MR	Composite	0.39%	0.62%	0.77%	0.89%	1.00%	1.09%
MR	Composite	0.39%	0.65%	0.78%	0.89%	1.00%	1.09%
CR	Composite	0.39%	0.67%	0.82%	0.94%	1.05%	1.15%
CR	Composite	0.39%	0.67%	0.82%	0.94%	1.05%	1.15%
MM	Composite						
MR	Composite	0.39%	0.65%	0.78%	0.89%	1.00%	1.09%
CR	Composite						
MM	Composite	0.09%	0.11%	0.15%	0.16%	0.16%	0.16%
MR	Composite	0.09%	0.11%	0.15%	0.16%	0.16%	0.16%
CR	Composite						
MM	Composite						
MR	Composite						
MM	Composite	0.09%	0.11%	0.15%	0.17%	0.17%	0.18%
CR	Composite						
MM	Composite	0.09%	0.11%	0.15%	0.16%	0.16%	0.16%
MR	Composite	0.09%	0.11%	0.15%	0.16%	0.16%	0.16%
XR	Composite						
MR	Composite	0.67%	0.76%	0.84%	1.04%	1.17%	1.29%
XR	Composite	0.67%	0.76%	0.84%	1.00%	1.12%	1.29%
MR	Composite	0.67%	0.76%	0.85%	1.04%	1.17%	1.30%
MR	Composite	0.67%	0.76%	0.85%	1.04%	1.17%	1.30%
CR	Composite	0.70%	0.80%	0.90%	1.11%	1.23%	1.37%
MM	Composite						
MR	Composite	0.67%	0.76%	0.85%	1.04%	1.17%	1.30%
XR	Composite	0.006446804	0.007488751	0.008340534	0.01031492	0.011400869	0.012626029
MR	Composite	0.67%	0.76%	0.85%	1.04%	1.17%	1.30%
XR	Composite	0.006446804	0.007488751	0.008340534	0.01031492	0.011400869	0.012626029
MR	Composite	0.006682976	0.007597642	0.008530959	0.01038081	0.011685116	0.0129925
XR	Composite	0.64%	0.75%	0.83%	1.03%	1.14%	1.26%
MR	Composite	0.67%	0.76%	0.84%	1.05%	1.18%	1.32%
XR	Composite	0.67%	0.76%	0.84%	1.01%	1.14%	1.27%
MR	Composite	0.67%	0.76%	0.85%	1.04%	1.17%	1.30%
XR	Composite	0.64%	0.75%	0.83%	1.03%	1.14%	1.26%
CR	Composite	0.70%	0.80%	0.90%	1.11%	1.23%	1.37%
MM	Composite						
MR	Composite	0.67%	0.76%	0.85%	1.04%	1.17%	1.30%
XR	Composite	0.64%	0.75%	0.83%	1.03%	1.14%	1.26%
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
MR	Composite	3.65%	3.74%	3.36%	3.18%	3.04%	3.02%
MM	Composite	0.036853019	0.037792	0.033947621	0.032165811	0.030755368	0.030517895
MR	Composite	3.65%	3.74%	3.36%	3.18%	3.04%	3.02%
MR	Composite	3.65%	3.74%	3.36%	3.18%	3.04%	3.02%
MR	Composite	0.036469133	0.037398333	0.033594	0.03183075	0.030435	0.0302
MR	Composite	3.65%	3.74%	3.36%	3.18%	3.04%	3.02%
CR	Composite						

2.24%	2.41%	2.46%	2.51%	2.55%	0.381249999	NR	BB
2.24%	2.41%	2.46%	2.51%	2.55%	0.378571428	NR	A
2.24%	2.41%	2.46%	2.51%	2.55%	0.378571428	NR	A
2.15%	2.32%	2.36%	2.41%	2.45%	0.381249999	NR	BBB
2.13%	2.30%	2.34%	2.38%	2.42%	0.381249999	NR	BBB
2.15%	2.32%	2.36%	2.41%	2.45%	0.381249999	NR	BBB
2.24%	2.41%	2.46%	2.51%	2.55%	0.381249999	NR	BB
					0.381249999		
2.24%	2.41%	2.46%	2.51%	2.55%	0.378571428	NR	A
2.24%	0.024088505	0.02458865	0.025100055	0.0255	0.378571428	NR	A
2.15%	2.32%	2.36%	2.41%	2.45%	0.381249999	NR	BBB
2.13%	2.30%	2.34%	2.38%	2.42%	0.381249999	NR	BBB
2.05%	2.21%	2.25%	2.30%	2.33%	0.381249999	NR	BBB
					0.35		
					0.35		
2.43%	2.67%	2.78%	2.89%	2.80%	0.35	A	NR
					0.35		
2.31%	2.54%	2.78%	2.89%	2.80%	0.35	BBB	NR
1.18%	1.26%	1.36%	1.49%	1.47%	0.4	NR	BBB
1.18%	1.26%	1.36%	1.41%	1.47%	0.4	NR	A
1.18%	1.26%	1.36%	1.39%	1.47%	0.4	NR	AA
1.18%	1.26%	1.36%	1.39%	1.47%	0.4	NR	AA
1.24%	1.33%	1.43%	1.46%	1.55%	0.4	NR	A
					0.4		
1.18%	1.26%	1.36%	1.39%	1.47%	0.4	NR	AA
1.18%	1.26%	1.36%	1.39%	1.47%	0.4	NR	AA
1.18%	1.26%	1.36%	1.40%	1.47%	0.4	NR	A
1.18%	1.26%	1.36%	1.39%	1.47%	0.4	NR	AA
1.24%	1.33%	1.43%	1.46%	1.55%	0.4	NR	A
1.24%	1.33%	1.43%	1.46%	1.55%	0.4	NR	A
					40.00%		
1.18%	1.26%	1.36%	1.39%	1.47%	0.4	NR	AA
					0.4		
0.22%	0.27%	0.35%	0.38%	0.33%	40.00%	A	A
0.22%	0.27%	0.35%	0.38%	0.33%	40.00%	BBB	BBB
					0.4		
					0.4		
					0.4		
0.23%	0.27%	0.35%	0.38%	0.33%	0.4	BB	BB
					0.4		
0.22%	0.27%	0.35%	0.38%	0.33%	0.4	A	A
0.22%	0.27%	0.35%	0.38%	0.33%	0.4	BBB	BBB
					0.4		
1.35%	1.40%	1.65%	1.43%	1.57%	0.4	BB	BBB
1.35%	1.40%	1.65%	1.43%	1.57%	0.4	BB	BBB
1.36%	1.42%	1.65%	1.43%	1.57%	0.4	A	A
1.36%	1.42%	1.65%	1.43%	1.57%	0.4	A	A
1.43%	1.48%	1.65%	1.43%	1.57%	0.4	BBB	A
					0.4		
1.36%	1.42%	1.65%	1.43%	1.57%	0.4	A	A
1.33%	0.01359216	0.016525	0.014284875	0.015724123	0.4	BBB	A
1.36%	1.42%	1.65%	1.43%	1.57%	0.4	A	A
1.33%	0.01359216	0.016525	0.014284875	0.015724123	0.4	BBB	A
1.36%	0.014177161	0.016525	0.014284875	0.015724123	0.4	A	A
1.33%	1.36%	1.65%	1.43%	1.57%	0.4	BBB	A
1.38%	1.43%	1.65%	1.43%	1.57%	0.4	BB	BBB
1.33%	1.37%	1.65%	1.43%	1.57%		BB	BBB
1.36%	1.42%	1.65%	1.43%	1.57%	0.4	A	A
1.33%	1.36%	1.65%	1.43%	1.57%	0.4	BBB	A
1.43%	1.48%	1.65%	1.43%	1.57%	0.4	BBB	A
					0.4		
1.36%	1.42%	1.65%	1.43%	1.57%	0.4	A	A
1.33%	1.36%	1.65%	1.43%	1.57%	0.4	BBB	A
					0.374999997		
					0.374999997		
					0.374999997		
					0.374999997		
2.92%	2.74%	2.66%	2.61%	2.70%	0.4	BB	BB
2.95%	0.027674947	0.02655825	0.026345735	0.027301457	0.4	BBB	BBB
2.92%	2.74%	2.66%	2.61%	2.70%	0.4	A	A
2.92%	2.74%	2.66%	2.61%	2.70%	0.4	A	A
2.92%	0.027386667	0.02655825	0.0260713	0.027017067	0.4	BB	BB
2.92%	2.74%	2.66%	2.61%	2.70%	0.4	A	A
					0.4		

BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	AA	AA
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	BBB	BBB
AAA	AA	AA	AAA	AA	AA
AAA	AA	AA	AAA	AA	AA
AA	A	A	AA	A	A
AAA	AA	AA	AAA	AA	AA
AAA	AA	AA	AAA	AA	AA
A	BBB	BBB	A	BBB	BBB
AAA	AA	AA	AAA	AA	AA
AA	A	A	AA	A	A
AA	A	A	AA	A	A
AAA	AA	AA	AAA	AA	AA
A	BBB	BBB	BBB	BBB	BBB
BBB	BB	BB	BB	BB	BB
BB	CCC	B	B	B	B
A	BBB	BBB	BBB	BBB	BBB
BBB	BB	BB	BB	BB	BB
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
A	AA	A	AA	AA	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
CCC	CCC	CCC	B	CCC	B
B	B	B	BB	B	BB
BB	BB	BB	BBB	BB	BBB
BB	BB	BB	BBB	BB	BBB
CCC	CCC	CCC	B	CCC	B
BB	BB	BB	BBB	BB	BBB

BB	BB	BB	A	10 Technology
A	A	A	A	10 Technology
A	A	A	A	10 Technology
BBB	BBB	BBB	A	10 Technology
BBB	BBB	BBB	A	10 Technology
BBB	BBB	BBB	A	10 Technology
BB	BB	BB	A	10 Technology
			NR	Technology
A	A	A	A	10 Technology
A	A	A	A	10 Technology
BBB	BBB	BBB	A	10 Technology
BBB	BBB	BBB	A	10 Technology
BBB	BBB	BBB	A	10 Technology
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	A	5 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	5 Basic Materials
BB	BBB	BB	A	4 Industrials
BB	A	BB	A	4 Industrials
A	AA	A	AA	12 Industrials
A	AA	A	AA	12 Industrials
BBB	A	BBB	AA	12 Industrials
			NR	Industrials
A	AA	A	AA	12 Industrials
A	AA	A	AA	12 Industrials
BB	BBB	BB	AA	12 Industrials
A	AA	A	AA	12 Industrials
BBB	A	BBB	AA	12 Industrials
BBB	A	BBB	AA	12 Industrials
			NR	Industrials
A	AA	A	AA	12 Industrials
			NR	Utilities
NR	NR	NR	BBB	3 Utilities
NR	NR	NR	BBB	3 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	BBB	4 Utilities
			NR	Utilities
NR	NR	NR	BBB	3 Utilities
NR	NR	NR	BBB	3 Utilities
			NR	Utilities
NR	NR	NR	A	12 Industrials
NR	NR	NR	A	12 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	AA	12 Industrials
			NR	Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	7 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	7 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	7 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	7 Industrials
NR	NR	NR	AA	12 Industrials
			NR	Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	7 Industrials
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	CCC	CCC	BB	6 Financials
NR	B	B	BB	6 Financials
NR	BB	BB	BB	6 Financials
NR	BB	BB	BB	6 Financials
NR	CCC	CCC	BB	6 Financials
NR	BB	BB	BB	6 Financials
			NR	Financials

Asia	Singapore	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	BBB	BB				
Asia	Singapore	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BB	BB				
Lat.Amer	Brazil	BB	BB				
Lat.Amer	Brazil	BB	BB	CcyGrp	Thin	CcyGrp	CcyGrp
Lat.Amer	Brazil	BB	BB				
Lat.Amer	Brazil	BB	BB	DocAdj	Thin	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	Entity Tier
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	Entity Tier
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
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CTFINLUSDMM	31-Jul-08 CTFINL
CTFINLUSDMR	31-Jul-08 CTFINL
CTFINLUSDXR	31-Jul-08 CTFINL
CTGLASJPYCR	31-Jul-08 CTGLAS
CTGLASJPYMR	31-Jul-08 CTGLAS
CTGLASJPYXR	31-Jul-08 CTGLAS
CTHKUSDCR	31-Jul-08 CTHK
CTHKUSDMR	31-Jul-08 CTHK
CTLAUDCR	31-Jul-08 CTL
CTLAUDMR	31-Jul-08 CTL
CTLAUDXR	31-Jul-08 CTL
CTLCADMR	31-Jul-08 CTL
CTLCADXR	31-Jul-08 CTL
CTLCHFMR	31-Jul-08 CTL
CTLEURCR	31-Jul-08 CTL
CTLEURMM	31-Jul-08 CTL
CTLEURMR	31-Jul-08 CTL
CTLEURXR	31-Jul-08 CTL
CTLGBPMR	31-Jul-08 CTL
CTLGBPXR	31-Jul-08 CTL
CTLHKDMR	31-Jul-08 CTL
CTLHKDXR	31-Jul-08 CTL
CTLJPYMR	31-Jul-08 CTL
CTLJPYXR	31-Jul-08 CTL
CTLSEKMR	31-Jul-08 CTL
CTLSEKXR	31-Jul-08 CTL
CTLSGDMR	31-Jul-08 CTL
CTLTWDCR	31-Jul-08 CTL
CTLTWDMR	31-Jul-08 CTL
CTLUSDCR	31-Jul-08 CTL
CTLUSDMM	31-Jul-08 CTL
CTLUSDMR	31-Jul-08 CTL
CTLUSDXR	31-Jul-08 CTL
CTRCNEURCR	31-Jul-08 CTRCN
CTRCNEURMM	31-Jul-08 CTRCN
CTRCNUSDCR	31-Jul-08 CTRCN
CTRCNUSDMM	31-Jul-08 CTRCN
CTRCNUSDMR	31-Jul-08 CTRCN
CTXAUDCR	31-Jul-08 CTX
CTXAUDMR	31-Jul-08 CTX
CTXAUDXR	31-Jul-08 CTX
CTXCADMR	31-Jul-08 CTX
CTXCHFMR	31-Jul-08 CTX
CTXEURCR	31-Jul-08 CTX
CTXEURMM	31-Jul-08 CTX
CTXEURMR	31-Jul-08 CTX
CTXEURXR	31-Jul-08 CTX
CTXGBPMR	31-Jul-08 CTX
CTXGBPXR	31-Jul-08 CTX
CTXHKDMR	31-Jul-08 CTX
CTXHKDXR	31-Jul-08 CTX
CTXJPYMR	31-Jul-08 CTX
CTXJPYXR	31-Jul-08 CTX
CTXNOKMR	31-Jul-08 CTX
CTXSEKMR	31-Jul-08 CTX
CTXSEKXR	31-Jul-08 CTX
CTXSGDMR	31-Jul-08 CTX
CTXTWDCR	31-Jul-08 CTX
CTXTWDMR	31-Jul-08 CTX
CTXUSDCR	31-Jul-08 CTX
CTXUSDMM	31-Jul-08 CTX
CTXUSDMR	31-Jul-08 CTX
CTXUSDXR	31-Jul-08 CTX
CTXAUAUDCR	31-Jul-08 CTXAU
CTXAUAUDMR	31-Jul-08 CTXAU
CTXAUEURCR	31-Jul-08 CTXAU
CTXAUEURMM	31-Jul-08 CTXAU
CTXAUEURMR	31-Jul-08 CTXAU
CTXAUJPYMR	31-Jul-08 CTXAU
CTXAUUSDCR	31-Jul-08 CTXAU
CTXAUUSDMM	31-Jul-08 CTXAU
CTXAUUSDMR	31-Jul-08 CTXAU
CTXAUUSDXR	31-Jul-08 CTXAU
CUAUDCR	31-Jul-08 CU

CITADEL Fin Ltd	GI4202	SNRFOR	USD
CITADEL Fin Ltd	GI4202	SNRFOR	USD
CITADEL Fin Ltd	GI4202	SNRFOR	USD
Cen Glass Co Ltd	JJ5A52	SNRFOR	JPY
Cen Glass Co Ltd	JJ5A52	SNRFOR	JPY
Cen Glass Co Ltd	JJ5A52	SNRFOR	JPY
City Telecom HK Ltd	YZ7BEI	SNRFOR	USD
City Telecom HK Ltd	YZ7BEI	SNRFOR	USD
CenturyTel Inc	16BD70	SNRFOR	AUD
CenturyTel Inc	16BD70	SNRFOR	AUD
CenturyTel Inc	16BD70	SNRFOR	AUD
CenturyTel Inc	16BD70	SNRFOR	CAD
CenturyTel Inc	16BD70	SNRFOR	CAD
CenturyTel Inc	16BD70	SNRFOR	CHF
CenturyTel Inc	16BD70	SNRFOR	EUR
CenturyTel Inc	16BD70	SNRFOR	EUR
CenturyTel Inc	16BD70	SNRFOR	EUR
CenturyTel Inc	16BD70	SNRFOR	EUR
CenturyTel Inc	16BD70	SNRFOR	GBP
CenturyTel Inc	16BD70	SNRFOR	GBP
CenturyTel Inc	16BD70	SNRFOR	HKD
CenturyTel Inc	16BD70	SNRFOR	HKD
CenturyTel Inc	16BD70	SNRFOR	JPY
CenturyTel Inc	16BD70	SNRFOR	JPY
CenturyTel Inc	16BD70	SNRFOR	SEK
CenturyTel Inc	16BD70	SNRFOR	SEK
CenturyTel Inc	16BD70	SNRFOR	SGD
CenturyTel Inc	16BD70	SNRFOR	TWD
CenturyTel Inc	16BD70	SNRFOR	TWD
CenturyTel Inc	16BD70	SNRFOR	USD
CenturyTel Inc	16BD70	SNRFOR	USD
CenturyTel Inc	16BD70	SNRFOR	USD
CenturyTel Inc	16BD70	SNRFOR	USD
Cdn Tire Corp Ltd	149CE9	SNRFOR	EUR
Cdn Tire Corp Ltd	149CE9	SNRFOR	EUR
Cdn Tire Corp Ltd	149CE9	SNRFOR	USD
Cdn Tire Corp Ltd	149CE9	SNRFOR	USD
Cdn Tire Corp Ltd	149CE9	SNRFOR	USD
Centex Corp	1G7543	SNRFOR	AUD
Centex Corp	1G7543	SNRFOR	AUD
Centex Corp	1G7543	SNRFOR	AUD
Centex Corp	1G7543	SNRFOR	CAD
Centex Corp	1G7543	SNRFOR	CHF
Centex Corp	1G7543	SNRFOR	EUR
Centex Corp	1G7543	SNRFOR	EUR
Centex Corp	1G7543	SNRFOR	EUR
Centex Corp	1G7543	SNRFOR	EUR
Centex Corp	1G7543	SNRFOR	GBP
Centex Corp	1G7543	SNRFOR	GBP
Centex Corp	1G7543	SNRFOR	HKD
Centex Corp	1G7543	SNRFOR	HKD
Centex Corp	1G7543	SNRFOR	JPY
Centex Corp	1G7543	SNRFOR	JPY
Centex Corp	1G7543	SNRFOR	NOK
Centex Corp	1G7543	SNRFOR	SEK
Centex Corp	1G7543	SNRFOR	SEK
Centex Corp	1G7543	SNRFOR	SGD
Centex Corp	1G7543	SNRFOR	TWD
Centex Corp	1G7543	SNRFOR	TWD
Centex Corp	1G7543	SNRFOR	USD
Centex Corp	1G7543	SNRFOR	USD
Centex Corp	1G7543	SNRFOR	USD
Centex Corp	1G7543	SNRFOR	USD
Caltex Aust Ltd	QRAHGC	SNRFOR	AUD
Caltex Aust Ltd	QRAHGC	SNRFOR	AUD
Caltex Aust Ltd	QRAHGC	SNRFOR	EUR
Caltex Aust Ltd	QRAHGC	SNRFOR	EUR
Caltex Aust Ltd	QRAHGC	SNRFOR	EUR
Caltex Aust Ltd	QRAHGC	SNRFOR	JPY
Caltex Aust Ltd	QRAHGC	SNRFOR	USD
Caltex Aust Ltd	QRAHGC	SNRFOR	USD
Caltex Aust Ltd	QRAHGC	SNRFOR	USD
Caltex Aust Ltd	QRAHGC	SNRFOR	USD
CA St	1E368V	SNRFOR	AUD

MM	Composite						
MR	Composite	3.65%	3.74%	3.36%	3.18%	3.04%	3.02%
XR	Composite	3.51%	3.60%	3.24%	3.07%	2.93%	2.91%
CR	Composite	0.24%	0.36%	0.41%	0.45%	0.49%	0.54%
MR	Composite						
XR	Composite	0.24%	0.27%	0.31%	0.34%	0.40%	0.44%
CR	Composite	3.37%	3.37%	3.83%	3.83%	3.88%	3.88%
MR	Composite	0.033696513	0.033696513	0.038335084	0.038335084	0.03875	0.03875
CR	Composite	0.42%	0.68%	1.19%	1.47%	1.59%	1.80%
MR	Composite	0.42%	0.68%	1.13%	1.40%	1.51%	1.72%
XR	Composite	0.42%	0.68%	1.09%	1.34%	1.45%	1.64%
MR	Composite	0.42%	0.68%	1.08%	1.41%	1.51%	1.72%
XR	Composite						
MR	Composite	0.42%	0.68%	1.08%	1.41%	1.51%	1.72%
CR	Composite	0.004527535	0.007196323	0.011364057	0.014722324	0.016120007	0.018048526
MM	Composite	0.43%	0.69%	1.09%	1.41%	1.52%	1.73%
MR	Composite	0.42%	0.68%	1.08%	1.41%	1.51%	1.72%
XR	Composite	0.004156934	0.00682056	0.010334011	0.013456825	0.014799642	0.016499915
MR	Composite	0.42%	0.68%	1.08%	1.41%	1.51%	1.72%
XR	Composite	0.004156934	0.00682056	0.010334011	0.013456825	0.014799642	0.016499915
MR	Composite	0.00422932	0.006840467	0.010764313	0.014061642	0.015052298	0.01716329
XR	Composite	0.42%	0.68%	1.03%	1.35%	1.48%	1.65%
MR	Composite	0.42%	0.68%	1.08%	1.38%	1.50%	1.72%
XR	Composite	0.004235829	0.006766243	0.010385089	0.013323661	0.014466629	0.016634945
MR	Composite	0.00422932	0.006840467	0.010764313	0.014061642	0.015052298	0.01716329
XR	Composite	0.004156934	0.00682056	0.010334011	0.013456825	0.014799642	0.016499915
MR	Composite	0.00422932	0.006840467	0.010764313	0.014061642	0.015052298	0.01716329
CR	Composite	0.004527535	0.007196323	0.011364057	0.014722324	0.016120007	0.018048526
MR	Composite	0.00422932	0.006840467	0.010764313	0.014061642	0.015052298	0.01716329
CR	Composite	0.004527535	0.007196323	0.011364057	0.014722324	0.016120007	0.018048526
MM	Composite						
MR	Composite	0.42%	0.68%	1.08%	1.41%	1.51%	1.72%
XR	Composite	0.42%	0.68%	1.03%	1.35%	1.48%	1.65%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.52%	0.52%	0.52%	0.52%	0.52%	0.52%
CR	Composite	5.63%	5.56%	5.47%	5.36%	5.15%	5.01%
MR	Composite	5.35%	5.29%	5.20%	5.10%	4.90%	4.76%
XR	Composite	5.15%	5.09%	5.01%	4.91%	4.71%	4.58%
MR	Composite	5.12%	5.06%	5.11%	5.04%	4.85%	4.74%
MR	Composite	0.051217278	0.050614738	0.051120182	0.050359336	0.048543901	0.047357514
CR	Composite	5.38%	5.32%	5.37%	5.30%	5.10%	4.97%
MM	Composite	5.17%	5.11%	5.15%	5.08%	4.90%	4.77%
MR	Composite	5.12%	5.06%	5.11%	5.04%	4.85%	4.74%
XR	Composite	4.78%	4.87%	4.88%	4.85%	4.64%	4.50%
MR	Composite	5.12%	5.06%	5.11%	5.04%	4.85%	4.74%
XR	Composite	4.78%	4.87%	4.88%	4.85%	4.64%	4.50%
MR	Composite	5.12%	5.06%	5.11%	5.04%	4.85%	4.74%
XR	Composite	0.04778301	0.048731598	0.048755752	0.048475113	0.04638253	0.045035062
MR	Composite	5.30%	5.25%	5.21%	5.08%	4.90%	4.67%
XR	Composite	5.12%	5.08%	5.03%	4.91%	4.73%	4.67%
MR	Composite	5.12%	5.06%	5.11%	5.04%	4.85%	4.74%
MR	Composite	5.12%	5.06%	5.11%	5.04%	4.85%	4.74%
XR	Composite	4.78%	4.87%	4.88%	4.85%	4.64%	4.50%
MR	Composite	5.12%	5.06%	5.11%	5.04%	4.85%	4.74%
CR	Composite	5.38%	5.32%	5.37%	5.30%	5.10%	4.97%
MR	Composite	5.12%	5.06%	5.11%	5.04%	4.85%	4.74%
CR	Composite	5.38%	5.32%	5.37%	5.30%	5.10%	4.97%
MM	Composite						
MR	Composite	5.12%	5.06%	5.11%	5.04%	4.85%	4.74%
XR	Composite	0.04778301	0.048731598	0.048755752	0.048475113	0.04638253	0.045035062
CR	Composite	0.54%	0.68%	0.83%	0.97%	1.10%	1.05%
MR	Composite	0.54%	0.68%	0.83%	0.97%	1.10%	1.05%
CR	Composite						
MM	Composite						
MR	Composite	0.005380168	0.007161333	0.008255	0.0097	0.011	0.0113
MR	Composite	0.54%	0.68%	0.83%	0.97%	1.10%	1.05%
CR	Composite						
MM	Composite						
MR	Composite	0.54%	0.72%	0.83%	0.97%	1.10%	1.13%
XR	Composite						
CR	Composite	0.00445	0.00445	0.00765	0.0086	0.00815	0.00858

					0.4		
2.92%	2.74%	2.66%	2.61%	2.70%	0.4	A	A
2.81%	2.64%	2.66%	2.51%	2.60%	0.4	BBB	BBB
0.58%	0.66%	0.68%	0.68%	0.68%	0.3	NR	A
					0.3		
0.44%	0.49%	0.68%	0.68%	0.68%	0.3	NR	BBB
4.34%	4.41%	4.41%	4.41%	4.41%	0.4		NR
4.34%	0.044121331	0.044121331	0.044121331	0.044121331	0.4		NR
1.82%	1.87%	2.26%	2.20%	2.28%	0.4	BB	BB
1.74%	1.78%	2.26%	2.20%	2.28%	0.4	BB	BB
1.66%	1.71%	2.26%	2.20%	2.28%	0.4	BB	BB
1.74%	1.78%	2.26%	2.20%	2.28%	0.4	A	A
					0.4		
1.74%	1.78%	2.26%	2.20%	2.28%	0.4	A	A
1.83%	0.018748471	0.02261	0.02319836	0.02280625	0.4	BBB	BBB
1.76%	1.80%	2.26%	2.23%	2.28%	0.4	BBB	BBB
1.74%	1.78%	2.26%	2.20%	2.28%	0.4	A	A
1.67%	0.017160951	0.02261	0.021226499	0.02280625	0.4	A	A
1.74%	1.78%	2.26%	2.20%	2.28%	0.4	A	A
1.67%	0.017160951	0.02261	0.021226499	0.02280625	0.4	A	A
1.74%	0.017818621	0.02261	0.021997321	0.02280625	0.4	A	A
1.67%	1.72%	2.26%	2.12%	2.28%	0.4	A	A
1.74%	1.78%	2.26%	2.20%	2.28%	0.4	BB	BB
1.68%	0.017183668	0.02261	0.021997321	0.02280625		BB	BB
1.74%	0.017818621	0.02261	0.021997321	0.02280625	0.4	A	A
1.67%	0.017160951	0.02261	0.021226499	0.02280625	0.4	A	A
1.74%	0.017818621	0.02261	0.021997321	0.02280625	0.4	A	A
1.83%	0.018748471	0.02261	0.02319836	0.02280625	0.4	BBB	BBB
1.74%	0.017818621	0.02261	0.021997321	0.02280625	0.4	A	A
1.83%	0.018748471	0.02261	0.02319836	0.02280625	0.4	BBB	BBB
					0.4		
1.74%	1.78%	2.26%	2.20%	2.28%	0.4	A	A
1.67%	1.72%	2.26%	2.12%	2.28%	0.4	A	A
					0.4		
					0.4		
					0.4		
					0.4		
0.52%	0.52%	0.52%	0.52%	0.52%	0.4		
4.64%	4.26%	4.07%	3.91%	3.95%	0.46	BBB	BBB
4.41%	4.05%	4.07%	3.91%	3.95%	0.46	A	A
4.24%	3.90%	4.07%	3.91%	3.95%	0.46	BBB	BBB
4.38%	4.06%	4.07%	4.03%	4.03%	0.46	AA	AAA
4.38%	0.040570418	0.040679918	0.04030365	0.040274438	0.46	AA	AAA
4.60%	4.26%	4.28%	4.18%	4.23%	0.46	A	AA
4.42%	4.09%	4.11%	4.02%	4.06%	0.46	A	AA
4.38%	4.06%	4.07%	4.03%	4.03%	0.46	AA	AAA
4.17%	3.86%	3.92%	3.76%	3.85%	0.5	A	AA
4.38%	4.06%	4.07%	4.03%	4.03%	0.46	AA	AAA
4.17%	3.86%	3.92%	3.76%	3.85%	0.5	A	AA
4.38%	4.06%	4.07%	4.03%	4.03%	0.46	AA	AAA
4.17%	0.038611917	0.039181184	0.037627567	0.03849075	0.5	A	AA
4.40%	4.02%	4.07%	3.91%	3.95%	0.46	A	A
4.25%	3.88%	4.07%	3.91%	3.95%		BBB	BBB
4.38%	4.06%	4.07%	4.03%	4.03%	0.46	AA	AAA
4.38%	4.06%	4.07%	4.03%	4.03%	0.46	AA	AAA
4.17%	3.86%	3.92%	3.76%	3.85%	0.5	A	AA
4.38%	4.06%	4.07%	4.03%	4.03%	0.46	AA	AAA
4.60%	4.26%	4.28%	4.18%	4.23%	0.46	A	AA
4.38%	4.06%	4.07%	4.03%	4.03%	0.46	AA	AAA
4.60%	4.26%	4.28%	4.18%	4.23%	0.46	A	AA
					0.46		
4.38%	4.06%	4.07%	4.03%	4.03%	0.46	AA	AAA
4.17%	0.038611917	0.039181184	0.037627567	0.03849075	0.5	A	AA
1.14%	1.16%	1.16%	1.02%	0.97%	0.4	NR	CCC
1.14%	1.16%	1.16%	1.02%	0.97%	0.4	NR	CCC
					0.4		
					0.4		
1.14%	0.0116	0.0116	0.010218521	0.00971711	0.4	NR	B
1.14%	1.16%	1.16%	1.02%	0.97%	0.4	NR	CCC
					0.4		
					0.4		
1.14%	1.16%	1.16%	1.02%	0.97%	0.4	NR	B
					0.4		
0.89%	0.008925	0.009	0.00875	0.0086309	0.8		NR

BB	BB	BB	BBB	BB	BBB
B	B	B	BB	B	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
	NR		NR	NR	NR
	NR		NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	AA	AA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

			NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AAA	AAA
AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AAA	AAA
AA	AAA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
NR	CCC	NR	CCC	NR	NR
NR	CCC	NR	CCC	NR	NR
NR	B	NR	CCC	NR	NR
NR	CCC	NR	CCC	NR	NR
NR	B	NR	CCC	NR	NR
NR	NR	NR	BB	BB	BB

			NR	Financials
NR	BB	BB	BB	6 Financials
NR	B	B	BB	6 Financials
NR			A	3 Industrials
			NR	Industrials
NR			A	4 Industrials
			NR	2 Telecommunications
			NR	2 Telecommunications
NR	BB	NR	A	4 Telecommunications
NR	BB	NR	A	3 Telecommunications
NR	BB	NR	A	4 Telecommunications
NR	A	NR	A	8 Telecommunications
			NR	Telecommunications
NR	A	NR	A	8 Telecommunications
NR	BBB	NR	AA	11 Telecommunications
NR	BBB	NR	AA	11 Telecommunications
NR	A	NR	A	8 Telecommunications
NR	BBB	NR	A	11 Telecommunications
NR	A	NR	A	8 Telecommunications
NR	BBB	NR	A	11 Telecommunications
NR	BB	NR	A	4 Telecommunications
NR	BB	NR	A	4 Telecommunications
NR	A	NR	A	8 Telecommunications
NR	BBB	NR	A	11 Telecommunications
NR	A	NR	A	8 Telecommunications
NR	BBB	NR	AA	11 Telecommunications
NR	A	NR	A	8 Telecommunications
NR	BBB	NR	AA	11 Telecommunications
			NR	Telecommunications
NR	A	NR	A	8 Telecommunications
NR	BBB	NR	A	11 Telecommunications
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
BB	BBB	BBB	A	3 Consumer Goods
BB	BBB	BBB	A	3 Consumer Goods
BB	BBB	BBB	A	3 Consumer Goods
A	A	A	AA	10 Consumer Goods
A	A	A	AA	10 Consumer Goods
BBB	A	A	AA	11 Consumer Goods
BBB	A	A	AA	11 Consumer Goods
A	A	A	AA	10 Consumer Goods
BBB	A	A	AA	7 Consumer Goods
A	A	A	AA	10 Consumer Goods
BBB	A	A	AA	7 Consumer Goods
A	A	A	AA	10 Consumer Goods
BBB	A	A	AA	7 Consumer Goods
BB	BBB	BBB	A	11 Consumer Goods
BB	BBB	BBB	A	11 Consumer Goods
A	A	A	AA	10 Consumer Goods
A	A	A	AA	10 Consumer Goods
BBB	A	A	AA	7 Consumer Goods
A	A	A	AA	10 Consumer Goods
BBB	A	A	AA	11 Consumer Goods
A	A	A	AA	10 Consumer Goods
BBB	A	A	AA	11 Consumer Goods
			NR	Consumer Goods
A	A	A	AA	10 Consumer Goods
BBB	A	A	AA	7 Consumer Goods
	NR	NR	NR	4 Oil & Gas
	NR	NR	NR	4 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
	NR	NR	NR	3 Oil & Gas
	NR	NR	NR	4 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
	NR	NR	NR	3 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	NR	5 Government

Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	B	B		Thin		Thin
Asia	Hong Kong	B	B		Thin		Thin
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	Entity Tier	Thin	Entity Tier
Oceania	Australia	BBB	BBB	Thin	Entity Tier	Thin	Entity Tier
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	CcyGrp	Thin	CcyGrp
Oceania	Australia	BBB	BBB	Thin	Entity Tier	Thin	Entity Tier
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	CcyGrp	Thin	CcyGrp
Oceania	Australia	BBB	BBB				
N.Amer	United States		AA		Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
	Thin	Thin	Thin			
	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
Thin	Entity Tier	Thin	Thin		Thin	Thin
Thin	Entity Tier	Thin	Thin		Thin	Thin
Thin	CcyGrp	Thin	Thin		Thin	Thin
Thin	Entity Tier	Thin	Thin		Thin	Thin
Thin	CcyGrp	Thin	Thin		Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

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CUAUDMR	31-Jul-08 CU
CUEURMM	31-Jul-08 CU
CUEURMR	31-Jul-08 CU
CUUSDCR	31-Jul-08 CU
CUUSDMM	31-Jul-08 CU
CUUSDMR	31-Jul-08 CU
CUUSDXR	31-Jul-08 CU
CUMAUDMR	31-Jul-08 CUM
CUMAUDXR	31-Jul-08 CUM
CUMCHFMR	31-Jul-08 CUM
CUMEURCR	31-Jul-08 CUM
CUMEURMM	31-Jul-08 CUM
CUMEURMR	31-Jul-08 CUM
CUMEURXR	31-Jul-08 CUM
CUMHKDMR	31-Jul-08 CUM
CUMHKDXR	31-Jul-08 CUM
CUMILSXR	31-Jul-08 CUM
CUMJPYMM	31-Jul-08 CUM
CUMJPYMR	31-Jul-08 CUM
CUMJPYXR	31-Jul-08 CUM
CUMNZDMR	31-Jul-08 CUM
CUMUSDCR	31-Jul-08 CUM
CUMUSDMM	31-Jul-08 CUM
CUMUSDMR	31-Jul-08 CUM
CUMUSDXR	31-Jul-08 CUM
CVCAUDXR	31-Jul-08 CVC
CVCEURMM	31-Jul-08 CVC
CVCEURMR	31-Jul-08 CVC
CVCEURXR	31-Jul-08 CVC
CVCHKDXR	31-Jul-08 CVC
CVCILSXR	31-Jul-08 CVC
CVCJPYXR	31-Jul-08 CVC
CVCUSDCR	31-Jul-08 CVC
CVCUSDMM	31-Jul-08 CVC
CVCUSDMR	31-Jul-08 CVC
CVCUSDXR	31-Jul-08 CVC
CVCCSCUSDMR	31-Jul-08 CVCCSC
CVCCSCUSDXR	31-Jul-08 CVCCSC
CVCCSCAUDMR	31-Jul-08 CVCCSC
CVCCSCAUDXR	31-Jul-08 CVCCSC
CVCCSCEURCR	31-Jul-08 CVCCSC
CVCCSCEURMM	31-Jul-08 CVCCSC
CVCCSCEURMR	31-Jul-08 CVCCSC
CVCCSCEURXR	31-Jul-08 CVCCSC
CVCCSCGBPCR	31-Jul-08 CVCCSC
CVCCSCGBPMR	31-Jul-08 CVCCSC
CVCCSCHKDXR	31-Jul-08 CVCCSC
CVCCSCILSXR	31-Jul-08 CVCCSC
CVCCSCJPYMR	31-Jul-08 CVCCSC
CVCCSCJPYXR	31-Jul-08 CVCCSC
CVCCSCUSDCR	31-Jul-08 CVCCSC
CVCCSCUSDMM	31-Jul-08 CVCCSC
CVCCSCUSDMR	31-Jul-08 CVCCSC
CVCCSCUSDXR	31-Jul-08 CVCCSC
CVGEURMR	31-Jul-08 CVG
CVGUSDCR	31-Jul-08 CVG
CVGUSDMM	31-Jul-08 CVG
CVGUSDMR	31-Jul-08 CVG
CVHEURMR	31-Jul-08 CVH
CVHJPYMR	31-Jul-08 CVH
CVHTWDMR	31-Jul-08 CVH
CVHUSDCR	31-Jul-08 CVH
CVHUSDMR	31-Jul-08 CVH
CVHUSDXR	31-Jul-08 CVH
CVRDAUDCR	31-Jul-08 CVRD
CVRDEURCR	31-Jul-08 CVRD
CVRDEURMM	31-Jul-08 CVRD
CVRDEURMR	31-Jul-08 CVRD
CVRDGBPCR	31-Jul-08 CVRD
CVRDJPYCR	31-Jul-08 CVRD
CVRDSEKCR	31-Jul-08 CVRD
CVRDSGDCR	31-Jul-08 CVRD
CVRDTWDCR	31-Jul-08 CVRD
CVRDUSDCR	31-Jul-08 CVRD

CA St	1E368V	SNRFOR	AUD
CA St	1E368V	SNRFOR	EUR
CA St	1E368V	SNRFOR	EUR
CA St	1E368V	SNRFOR	USD
CA St	1E368V	SNRFOR	USD
CA St	1E368V	SNRFOR	USD
CA St	1E368V	SNRFOR	USD
Cummins Inc	2F4123	SNRFOR	AUD
Cummins Inc	2F4123	SNRFOR	AUD
Cummins Inc	2F4123	SNRFOR	CHF
Cummins Inc	2F4123	SNRFOR	EUR
Cummins Inc	2F4123	SNRFOR	EUR
Cummins Inc	2F4123	SNRFOR	EUR
Cummins Inc	2F4123	SNRFOR	EUR
Cummins Inc	2F4123	SNRFOR	HKD
Cummins Inc	2F4123	SNRFOR	HKD
Cummins Inc	2F4123	SNRFOR	ILS
Cummins Inc	2F4123	SNRFOR	JPY
Cummins Inc	2F4123	SNRFOR	JPY
Cummins Inc	2F4123	SNRFOR	JPY
Cummins Inc	2F4123	SNRFOR	NZD
Cummins Inc	2F4123	SNRFOR	USD
Cummins Inc	2F4123	SNRFOR	USD
Cummins Inc	2F4123	SNRFOR	USD
Cummins Inc	2F4123	SNRFOR	USD
Cablevision Sys Corp	138EEI	SNRFOR	AUD
Cablevision Sys Corp	138EEI	SNRFOR	EUR
Cablevision Sys Corp	138EEI	SNRFOR	EUR
Cablevision Sys Corp	138EEI	SNRFOR	EUR
Cablevision Sys Corp	138EEI	SNRFOR	HKD
Cablevision Sys Corp	138EEI	SNRFOR	ILS
Cablevision Sys Corp	138EEI	SNRFOR	JPY
Cablevision Sys Corp	138EEI	SNRFOR	USD
Cablevision Sys Corp	138EEI	SNRFOR	USD
Cablevision Sys Corp	138EEI	SNRFOR	USD
Cablevision Sys Corp	138EEI	SNRFOR	USD
CSC Hldgs Inc	1D8934	SECDOM	USD
CSC Hldgs Inc	1D8934	SECDOM	USD
CSC Hldgs Inc	1D8934	SNRFOR	AUD
CSC Hldgs Inc	1D8934	SNRFOR	AUD
CSC Hldgs Inc	1D8934	SNRFOR	EUR
CSC Hldgs Inc	1D8934	SNRFOR	EUR
CSC Hldgs Inc	1D8934	SNRFOR	EUR
CSC Hldgs Inc	1D8934	SNRFOR	EUR
CSC Hldgs Inc	1D8934	SNRFOR	GBP
CSC Hldgs Inc	1D8934	SNRFOR	GBP
CSC Hldgs Inc	1D8934	SNRFOR	HKD
CSC Hldgs Inc	1D8934	SNRFOR	ILS
CSC Hldgs Inc	1D8934	SNRFOR	JPY
CSC Hldgs Inc	1D8934	SNRFOR	JPY
CSC Hldgs Inc	1D8934	SNRFOR	USD
CSC Hldgs Inc	1D8934	SNRFOR	USD
CSC Hldgs Inc	1D8934	SNRFOR	USD
CSC Hldgs Inc	1D8934	SNRFOR	USD
CONVERGYS Corp	2D36CD	SNRFOR	EUR
CONVERGYS Corp	2D36CD	SNRFOR	USD
CONVERGYS Corp	2D36CD	SNRFOR	USD
CONVERGYS Corp	2D36CD	SNRFOR	USD
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	EUR
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	JPY
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	TWD
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	USD
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	USD
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	USD
Companhia Vale do Rio Doce	PS35AU	SNRFOR	AUD
Companhia Vale do Rio Doce	PS35AU	SNRFOR	EUR
Companhia Vale do Rio Doce	PS35AU	SNRFOR	EUR
Companhia Vale do Rio Doce	PS35AU	SNRFOR	EUR
Companhia Vale do Rio Doce	PS35AU	SNRFOR	GBP
Companhia Vale do Rio Doce	PS35AU	SNRFOR	JPY
Companhia Vale do Rio Doce	PS35AU	SNRFOR	SEK
Companhia Vale do Rio Doce	PS35AU	SNRFOR	SGD
Companhia Vale do Rio Doce	PS35AU	SNRFOR	TWD
Companhia Vale do Rio Doce	PS35AU	SNRFOR	USD

MR	Composite	0.00445	0.00445	0.00765	0.0086	0.00815	0.00858
MM	Composite						
MR	Composite						
CR	Composite	0.00445	0.00445	0.00765	0.0086	0.00815	0.009104861
MM	Composite						
MR	Composite	0.45%	0.45%	0.77%	0.86%	0.82%	0.85%
XR	Composite	0.45%	0.45%	0.77%	0.86%	0.82%	0.83%
MR	Composite	0.15%	0.33%	0.47%	0.56%	0.66%	0.74%
XR	Composite	0.15%	0.33%	0.47%	0.56%	0.66%	0.74%
MR	Composite	0.16%	0.34%	0.47%	0.57%	0.67%	0.76%
CR	Composite	0.16%	0.35%	0.50%	0.59%	0.71%	0.79%
MM	Composite						
MR	Composite	0.001559667	0.003364333	0.00466694	0.005661482	0.006725086	0.007564668
XR	Composite	0.15%	0.33%	0.45%	0.55%	0.65%	0.73%
MR	Composite						
XR	Composite	0.15%	0.33%	0.45%	0.55%	0.65%	0.73%
XR	Composite	0.15%	0.33%	0.45%	0.55%	0.65%	0.73%
MM	Composite	0.15%	0.33%	0.47%	0.56%	0.66%	0.74%
MR	Composite	0.15%	0.33%	0.47%	0.56%	0.66%	0.74%
XR	Composite	0.15%	0.33%	0.47%	0.56%	0.66%	0.74%
MR	Composite	0.16%	0.34%	0.47%	0.57%	0.67%	0.76%
CR	Composite	0.16%	0.35%	0.50%	0.59%	0.71%	0.79%
MM	Composite						
MR	Composite	0.001559667	0.003364333	0.00466694	0.005661482	0.006725086	0.007564668
XR	Composite	0.15%	0.33%	0.45%	0.55%	0.65%	0.73%
XR	Composite	3.12%	3.17%	4.18%	5.10%	5.61%	5.87%
MM	Composite						
MR	Composite						
XR	Composite	3.12%	3.16%	4.20%	5.17%	5.62%	5.94%
XR	Composite	3.12%	3.16%	4.20%	5.17%	5.62%	5.94%
XR	Composite	3.12%	3.16%	4.20%	5.17%	5.62%	5.94%
XR	Composite	3.12%	3.17%	4.18%	5.10%	5.61%	5.87%
CR	Composite						
MM	Composite						
MR	Composite	0.032429053	0.032685863	0.043159471	0.049719523	0.058389699	0.057078837
XR	Composite	3.12%	3.16%	4.20%	5.17%	5.62%	5.94%
MR	Composite	1.47%	1.47%	1.81%	2.24%	2.41%	2.76%
XR	Composite	1.47%	1.47%	1.81%	2.24%	2.41%	2.76%
MR	Composite	2.39%	2.89%	3.57%	4.36%	4.77%	5.03%
XR	Composite	2.39%	2.89%	3.57%	4.19%	4.59%	4.85%
CR	Composite						
MM	Composite						
MR	Composite	2.49%	2.88%	3.68%	4.28%	4.72%	4.96%
XR	Composite	2.40%	2.77%	3.53%	4.21%	4.70%	5.00%
CR	Composite						
MR	Composite						
XR	Composite						
XR	Composite						
MR	Composite	2.39%	2.89%	3.57%	4.20%	4.65%	4.94%
XR	Composite	2.39%	2.89%	3.57%	4.20%	4.65%	4.94%
CR	Composite	2.62%	3.13%	3.86%	4.56%	5.06%	5.32%
MM	Composite						
MR	Composite	2.49%	2.88%	3.68%	4.28%	4.72%	4.96%
XR	Composite	2.40%	2.77%	3.53%	4.21%	4.70%	5.00%
MR	Composite	0.21%	0.38%	0.56%	0.51%	0.62%	0.74%
CR	Composite						
MM	Composite						
MR	Composite	0.21%	0.38%	0.56%	0.51%	0.62%	0.74%
MR	Composite	1.11%	1.35%	0.98%	1.53%	1.59%	1.75%
MR	Composite						
MR	Composite						
CR	Composite	1.11%	1.48%	0.98%	1.53%	1.74%	1.90%
MR	Composite	1.11%	1.35%	0.98%	1.53%	1.59%	1.75%
XR	Composite	1.11%	1.36%	0.98%	1.53%	1.59%	1.74%
CR	Composite						
CR	Composite	0.53%	0.65%	0.88%	1.07%	1.23%	1.39%
MM	Composite						
MR	Composite	0.50%	0.62%	0.84%	1.02%	1.17%	1.32%
CR	Composite	0.53%	0.65%	0.88%	1.07%	1.23%	1.39%
CR	Composite	0.53%	0.65%	0.88%	1.07%	1.23%	1.39%
CR	Composite	0.53%	0.65%	0.88%	1.07%	1.23%	1.39%
CR	Composite						
CR	Composite	0.53%	0.65%	0.88%	1.07%	1.23%	1.39%
CR	Composite	0.53%	0.65%	0.88%	1.07%	1.23%	1.39%

0.89%	0.008925	0.009	0.00875	0.0086309	0.8	NR
					0.8	
					0.8	
0.94%	0.009488352	0.009	0.00875	0.0086309	0.8	NR
					0.8	
0.87%	0.88%	0.90%	0.88%	0.86%	0.8	NR
0.86%	0.87%	0.90%	0.88%	0.86%	0.8	NR
0.78%	0.85%	1.09%	1.23%	1.32%	0.4 B	BBB
0.78%	0.85%	1.09%	1.23%	1.32%	0.4 B	BBB
0.79%	0.85%	1.09%	1.23%	1.32%	0.4 A	AA
0.84%	0.91%	1.09%	1.23%	1.32%	0.4 BB	A
					0.4	
0.79%	0.008480691	0.010860833	0.012335083	0.013225833	0.4 A	AA
0.77%	0.84%	1.09%	1.23%	1.32%	0.4 A	AA
					0.4	
0.77%	0.84%	1.09%	1.23%	1.32%	0.4 A	AA
0.77%	0.84%	1.09%	1.23%	1.32%	0.4 A	AA
0.78%	0.85%	1.09%	1.23%	1.32%	0.4 B	BBB
0.78%	0.85%	1.09%	1.23%	1.32%	0.4 B	BBB
0.78%	0.85%	1.09%	1.23%	1.32%	0.4 B	BBB
0.79%	0.85%	1.09%	1.23%	1.32%	0.4 A	AA
0.84%	0.91%	1.09%	1.23%	1.32%	0.4 BB	A
					0.4	
0.79%	0.008480691	0.010860833	0.012335083	0.013225833	0.4 A	AA
0.77%	0.84%	1.09%	1.23%	1.32%	0.4 A	AA
5.96%	6.03%	6.29%	5.94%	6.13%	0.4 BB	BBB
					0.4	
					0.4	
6.04%	6.13%	6.29%	5.94%	6.13%	0.4 A	A
6.04%	6.13%	6.29%	5.94%	6.13%	0.4 A	A
6.04%	6.13%	6.29%	5.94%	6.13%	0.4 A	A
5.96%	6.03%	6.29%	5.94%	6.13%	0.4 BB	BBB
					0.4	
					0.4	
5.79%	0.058617417	0.062896791	0.059399	0.06131675	0.4 BBB	A
6.04%	6.13%	6.29%	5.94%	6.13%	0.4 A	A
2.78%	2.93%	2.93%	2.76%	2.76%	0.75	NR
2.78%	2.93%	2.93%	2.76%	2.76%	0.75	NR
5.09%	5.08%	5.13%	5.12%	5.15%	0.4 BB	BB
4.90%	5.08%	5.13%	5.12%	5.15%	0.4 BB	BB
					0.4	
					0.4	
5.08%	5.10%	5.25%	5.30%	5.31%	0.4 BBB	A
5.02%	5.09%	5.10%	5.11%	5.15%	0.4 A	A
					0.4	
					0.4	
					0.4	
					0.4	
4.99%	5.08%	5.13%	5.12%	5.15%	BB	BB
4.99%	5.08%	5.13%	5.12%	5.15%	40.00% BB	BB
5.42%	5.51%	5.52%	5.58%	5.59%	0.4 BBB	A
					40.00%	
5.08%	5.10%	5.25%	5.30%	5.31%	40.00% BBB	A
5.02%	5.09%	5.10%	5.11%	5.15%	40.00% A	A
0.82%	0.95%	1.29%	1.44%		40.00% NR	BB
					0.4	
					0.4	
0.82%	0.95%	1.29%	1.44%		0.4 NR	BB
1.83%	1.93%	1.93%	2.03%	2.03%	0.4 NR	BB
					40.00%	
					40.00%	
1.93%	2.03%	2.03%	2.03%	2.03%	40.00% NR	B
1.83%	1.93%	1.93%	2.03%	2.03%	40.00% NR	BB
1.77%	1.86%	1.86%	2.03%	2.03%	40.00% NR	B
					32.81%	
1.53%	1.70%	1.82%	1.83%	2.00%	27.00% A	A
					32.81%	
1.45%	1.62%	1.73%	1.83%	2.00%	0.328125 BBB	BBB
1.53%	1.70%	1.82%	1.83%	2.00%	0.27 A	A
1.53%	1.70%	1.82%	1.83%	2.00%	0.328125 BB	BB
1.53%	1.70%	1.82%	1.83%	2.00%	0.27 A	A
					0.27	
1.53%	1.70%	1.82%	1.83%	2.00%	0.27 A	A
1.53%	1.70%	1.82%	1.83%	2.00%	0.27 A	A

NR	NR	NR	BB	BB	BB
NR	NR	NR	BBB	BB	BBB
NR	NR	NR	A	A	A
NR	NR	NR	BBB	BB	BBB
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	AA
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	AA
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	BBB	BB	BBB	BBB	BBB
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	A	AA	AA
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	BBB	A	A
A	A	A	A	A	A
AA	AA	AA	A	AA	AA
NR	NR	BBB	BB	BB	BB
NR	NR	BBB	BB	BB	BB
NR	NR	BBB	A	BB	BB
NR	NR	BB	BB	B	B
NR	NR	BBB	A	BB	BB
NR	NR	BB	BB	B	B
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

NR	NR	NR	NR	5 Government
			NR	Government
			NR	Government
NR	NR	NR	NR	5 Government
			NR	Government
NR	NR	NR	NR	4 Government
NR	NR	NR	NR	5 Government
NR	NR	NR	AA	13 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	AA	13 Industrials
			NR	Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	A	9 Industrials
			NR	Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	AA	13 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	AA	13 Industrials
			NR	Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	A	10 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	10 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	A	3 Consumer Services
NR	NR	NR	A	8 Consumer Services
	NR		NR	2 Consumer Services
	NR		NR	2 Consumer Services
BB	BBB	BB	A	3 Consumer Services
BB	BBB	BB	A	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	A	BBB	A	3 Consumer Services
A	AA	A	AA	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	BBB	BB	AA	7 Consumer Services
BB	BBB	BB	AA	7 Consumer Services
BBB	A	BBB	AA	5 Consumer Services
			NR	Consumer Services
BBB	A	BBB	A	3 Consumer Services
A	AA	A	AA	3 Consumer Services
BBB	NR		B	3 Industrials
			NR	Industrials
			NR	Industrials
BBB	NR		B	3 Industrials
	NR		B	3 Health Care
			NR	Health Care
			NR	Health Care
	NR		B	4 Health Care
	NR		B	3 Health Care
	NR		B	4 Health Care
			NR	Basic Materials
A	NR	NR	A	7 Basic Materials
			NR	Basic Materials
BBB	NR	NR	A	7 Basic Materials
A	NR	NR	A	7 Basic Materials
BB	NR	NR	A	7 Basic Materials
A	NR	NR	A	7 Basic Materials
			NR	Basic Materials
A	NR	NR	A	7 Basic Materials
A	NR	NR	A	7 Basic Materials

N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA				
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	Thin	Thin
N.Amer	United States	BBB	AA	Thin	CcyGrp	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	DocAdj	Thin	Thin
N.Amer	United States	BBB	AA	Thin	CcyGrp	Thin	Thin
N.Amer	United States	BBB	AA	Thin	DocAdj	Thin	Thin
Lat.Amer	Brazil	BBB	BBB				
Lat.Amer	Brazil	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BBB	BBB				
Lat.Amer	Brazil	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Brazil	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BBB	BBB				
Lat.Amer	Brazil	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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CVRDUSDMM	31-Jul-08 CVRD
CVRDUSDMR	31-Jul-08 CVRD
CVRDUSDXR	31-Jul-08 CVRD
CVRD-ValOvseasEURCR	31-Jul-08 CVRD-ValOvseas
CVRD-ValOvseasSEKCR	31-Jul-08 CVRD-ValOvseas
CVRD-ValOvseasUSDCR	31-Jul-08 CVRD-ValOvseas
CVRD-ValOvseasUSDMR	31-Jul-08 CVRD-ValOvseas
CVRD-ValOvseasUSDXR	31-Jul-08 CVRD-ValOvseas
CVRD-ValeInltdAUDMR	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdEURCR	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdEURMM	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdEURMR	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdEURXR	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdGBPCR	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdGBPMR	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdGBPXR	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdJPYMR	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdUSDCR	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdUSDMM	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdUSDMR	31-Jul-08 CVRD-ValeInltd
CVRD-ValeInltdUSDXR	31-Jul-08 CVRD-ValeInltd
CVSCRMAUDMR	31-Jul-08 CVSCRM
CVSCRMAUDXR	31-Jul-08 CVSCRM
CVSCRMCADMR	31-Jul-08 CVSCRM
CVSCRMCHFMR	31-Jul-08 CVSCRM
CVSCRMEURCR	31-Jul-08 CVSCRM
CVSCRMEURMM	31-Jul-08 CVSCRM
CVSCRMEURMR	31-Jul-08 CVSCRM
CVSCRMEURXR	31-Jul-08 CVSCRM
CVSCRMGBPMR	31-Jul-08 CVSCRM
CVSCRMGBPXR	31-Jul-08 CVSCRM
CVSCRMHKDMR	31-Jul-08 CVSCRM
CVSCRMHKDXR	31-Jul-08 CVSCRM
CVSCRMJPYMR	31-Jul-08 CVSCRM
CVSCRMSEKXR	31-Jul-08 CVSCRM
CVSCRMUSDCR	31-Jul-08 CVSCRM
CVSCRMUSDMM	31-Jul-08 CVSCRM
CVSCRMUSDMR	31-Jul-08 CVSCRM
CVSCRMUSDXR	31-Jul-08 CVSCRM
CVXAUDMR	31-Jul-08 CVX
CVXCHFMR	31-Jul-08 CVX
CVXEURCR	31-Jul-08 CVX
CVXEURMM	31-Jul-08 CVX
CVXEURMR	31-Jul-08 CVX
CVXEURXR	31-Jul-08 CVX
CVXGBPMR	31-Jul-08 CVX
CVXHKDMR	31-Jul-08 CVX
CVXJPYMR	31-Jul-08 CVX
CVXSGDMR	31-Jul-08 CVX
CVXTWDMR	31-Jul-08 CVX
CVXUSDCR	31-Jul-08 CVX
CVXUSDMM	31-Jul-08 CVX
CVXUSDMR	31-Jul-08 CVX
CVXUSDXR	31-Jul-08 CVX
CWLNAUDCR	31-Jul-08 CWLN
CWLNAUDMM	31-Jul-08 CWLN
CWLNCHFCR	31-Jul-08 CWLN
CWLNCHFMM	31-Jul-08 CWLN
CWLNEURCR	31-Jul-08 CWLN
CWLNEURMM	31-Jul-08 CWLN
CWLNEURMR	31-Jul-08 CWLN
CWLNGBPCR	31-Jul-08 CWLN
CWLNGBPMM	31-Jul-08 CWLN
CWLNGBPMR	31-Jul-08 CWLN
CWLNGBPXR	31-Jul-08 CWLN
CWLNHKDMM	31-Jul-08 CWLN
CWLNJPYCR	31-Jul-08 CWLN
CWLNJPYMM	31-Jul-08 CWLN
CWLNNZDCR	31-Jul-08 CWLN
CWLNNZDMM	31-Jul-08 CWLN
CWLNSEKMM	31-Jul-08 CWLN
CWLNSGDCR	31-Jul-08 CWLN
CWLNSGDMM	31-Jul-08 CWLN
CWLNUSDCR	31-Jul-08 CWLN

Companhia Vale do Rio Doce	PS35AU	SNRFOR	USD
Companhia Vale do Rio Doce	PS35AU	SNRFOR	USD
Companhia Vale do Rio Doce	PS35AU	SNRFOR	USD
VALE OVERSEAS Ltd	GPC481	SNRFOR	EUR
VALE OVERSEAS Ltd	GPC481	SNRFOR	SEK
VALE OVERSEAS Ltd	GPC481	SNRFOR	USD
VALE OVERSEAS Ltd	GPC481	SNRFOR	USD
VALE OVERSEAS Ltd	GPC481	SNRFOR	USD
Vale Inco Ltd	9AAA2G	SNRFOR	AUD
Vale Inco Ltd	9AAA2G	SNRFOR	EUR
Vale Inco Ltd	9AAA2G	SNRFOR	EUR
Vale Inco Ltd	9AAA2G	SNRFOR	EUR
Vale Inco Ltd	9AAA2G	SNRFOR	EUR
Vale Inco Ltd	9AAA2G	SNRFOR	GBP
Vale Inco Ltd	9AAA2G	SNRFOR	GBP
Vale Inco Ltd	9AAA2G	SNRFOR	GBP
Vale Inco Ltd	9AAA2G	SNRFOR	JPY
Vale Inco Ltd	9AAA2G	SNRFOR	USD
Vale Inco Ltd	9AAA2G	SNRFOR	USD
Vale Inco Ltd	9AAA2G	SNRFOR	USD
Vale Inco Ltd	9AAA2G	SNRFOR	USD
CVS Caremark Corp	138CAK	SNRFOR	AUD
CVS Caremark Corp	138CAK	SNRFOR	AUD
CVS Caremark Corp	138CAK	SNRFOR	CAD
CVS Caremark Corp	138CAK	SNRFOR	CHF
CVS Caremark Corp	138CAK	SNRFOR	EUR
CVS Caremark Corp	138CAK	SNRFOR	EUR
CVS Caremark Corp	138CAK	SNRFOR	EUR
CVS Caremark Corp	138CAK	SNRFOR	EUR
CVS Caremark Corp	138CAK	SNRFOR	GBP
CVS Caremark Corp	138CAK	SNRFOR	GBP
CVS Caremark Corp	138CAK	SNRFOR	HKD
CVS Caremark Corp	138CAK	SNRFOR	HKD
CVS Caremark Corp	138CAK	SNRFOR	JPY
CVS Caremark Corp	138CAK	SNRFOR	SEK
CVS Caremark Corp	138CAK	SNRFOR	USD
CVS Caremark Corp	138CAK	SNRFOR	USD
CVS Caremark Corp	138CAK	SNRFOR	USD
CVS Caremark Corp	138CAK	SNRFOR	USD
Chevron Corp	17CDCH	SNRFOR	AUD
Chevron Corp	17CDCH	SNRFOR	CHF
Chevron Corp	17CDCH	SNRFOR	EUR
Chevron Corp	17CDCH	SNRFOR	EUR
Chevron Corp	17CDCH	SNRFOR	EUR
Chevron Corp	17CDCH	SNRFOR	EUR
Chevron Corp	17CDCH	SNRFOR	GBP
Chevron Corp	17CDCH	SNRFOR	HKD
Chevron Corp	17CDCH	SNRFOR	JPY
Chevron Corp	17CDCH	SNRFOR	SGD
Chevron Corp	17CDCH	SNRFOR	TWD
Chevron Corp	17CDCH	SNRFOR	USD
Chevron Corp	17CDCH	SNRFOR	USD
Chevron Corp	17CDCH	SNRFOR	USD
Chevron Corp	17CDCH	SNRFOR	USD
Cable & Wireless PLC	138EB3	SNRFOR	AUD
Cable & Wireless PLC	138EB3	SNRFOR	AUD
Cable & Wireless PLC	138EB3	SNRFOR	CHF
Cable & Wireless PLC	138EB3	SNRFOR	CHF
Cable & Wireless PLC	138EB3	SNRFOR	EUR
Cable & Wireless PLC	138EB3	SNRFOR	EUR
Cable & Wireless PLC	138EB3	SNRFOR	EUR
Cable & Wireless PLC	138EB3	SNRFOR	GBP
Cable & Wireless PLC	138EB3	SNRFOR	GBP
Cable & Wireless PLC	138EB3	SNRFOR	GBP
Cable & Wireless PLC	138EB3	SNRFOR	GBP
Cable & Wireless PLC	138EB3	SNRFOR	HKD
Cable & Wireless PLC	138EB3	SNRFOR	JPY
Cable & Wireless PLC	138EB3	SNRFOR	JPY
Cable & Wireless PLC	138EB3	SNRFOR	NZD
Cable & Wireless PLC	138EB3	SNRFOR	NZD
Cable & Wireless PLC	138EB3	SNRFOR	SEK
Cable & Wireless PLC	138EB3	SNRFOR	SGD
Cable & Wireless PLC	138EB3	SNRFOR	SGD
Cable & Wireless PLC	138EB3	SNRFOR	USD

MM	Composite	0.51%	0.63%	0.85%	1.03%	1.18%	1.34%
MR	Composite	0.50%	0.62%	0.84%	1.02%	1.17%	1.32%
XR	Composite	0.48%	0.60%	0.81%	0.98%	1.13%	1.27%
CR	Composite	0.41%	0.41%	0.97%	1.16%	1.19%	1.40%
CR	Composite	0.41%	0.41%	0.97%	1.16%	1.19%	1.40%
CR	Composite	0.41%	0.41%	0.97%	1.16%	1.19%	1.40%
MR	Composite	0.41%	0.41%	0.97%	1.16%	1.19%	1.40%
XR	Composite						
MR	Composite	0.28%	0.52%	0.58%	0.67%	0.74%	0.80%
CR	Composite	0.29%	0.54%	0.61%	0.70%	0.78%	0.85%
MM	Composite	0.002814567	0.00519537	0.005828294	0.006723417	0.007476259	0.008123016
MR	Composite	0.28%	0.52%	0.58%	0.67%	0.74%	0.80%
XR	Composite						
CR	Composite	0.29%	0.54%	0.61%	0.70%	0.78%	0.85%
MR	Composite						
XR	Composite						
MR	Composite	0.28%	0.52%	0.58%	0.67%	0.74%	0.80%
CR	Composite	0.00293184	0.005411844	0.00607114	0.007003559	0.007787769	0.008461475
MM	Composite						
MR	Composite	0.002782549	0.005154347	0.00578425	0.006668857	0.007415762	0.008040429
XR	Composite	0.27%	0.50%	0.56%	0.64%	0.71%	0.77%
MR	Composite	0.29%	0.34%	0.40%	0.45%	0.51%	0.57%
XR	Composite						
MR	Composite	0.002893468	0.003450104	0.003932851	0.004420335	0.005140224	0.005739912
MR	Composite	0.29%	0.35%	0.39%	0.44%	0.51%	0.57%
CR	Composite	0.29%	0.36%	0.43%	0.48%	0.55%	0.60%
MM	Composite						
MR	Composite	0.002893468	0.003450104	0.003932851	0.004420335	0.005140224	0.005739912
XR	Composite	0.002893468	0.003322995	0.004030235	0.004407988	0.005045356	0.005515045
MR	Composite	0.002893468	0.003450104	0.003932851	0.004420335	0.005140224	0.005739912
XR	Composite	0.29%	0.33%	0.40%	0.44%	0.50%	0.55%
MR	Composite	0.29%	0.35%	0.39%	0.44%	0.51%	0.57%
XR	Composite	0.29%	0.33%	0.40%	0.44%	0.50%	0.55%
MR	Composite	0.29%	0.34%	0.40%	0.45%	0.51%	0.57%
XR	Composite	0.29%	0.33%	0.40%	0.44%	0.50%	0.55%
CR	Composite	0.29%	0.36%	0.43%	0.48%	0.55%	0.60%
MM	Composite						
MR	Composite	0.002893468	0.003450104	0.003932851	0.004420335	0.005140224	0.005739912
XR	Composite	0.29%	0.33%	0.40%	0.44%	0.50%	0.55%
MR	Composite	0.0017994	0.002212776	0.00231622	0.002555781	0.002897024	0.003335926
MR	Composite	0.18%	0.22%	0.23%	0.26%	0.29%	0.33%
CR	Composite	0.19%	0.23%	0.24%	0.27%	0.30%	0.35%
MM	Composite	0.001818341	0.002234767	0.002346504	0.002581486	0.002926054	0.003352767
MR	Composite	0.18%	0.22%	0.23%	0.26%	0.29%	0.33%
XR	Composite						
MR	Composite	0.18%	0.22%	0.23%	0.26%	0.29%	0.33%
MR	Composite	0.18%	0.22%	0.23%	0.26%	0.29%	0.33%
MR	Composite	0.18%	0.22%	0.23%	0.26%	0.29%	0.33%
MR	Composite	0.18%	0.22%	0.23%	0.26%	0.29%	0.33%
MR	Composite	0.18%	0.22%	0.23%	0.26%	0.29%	0.33%
CR	Composite	0.19%	0.23%	0.24%	0.27%	0.30%	0.35%
MM	Composite						
MR	Composite	0.18%	0.22%	0.23%	0.26%	0.29%	0.33%
XR	Composite	0.17%	0.21%	0.22%	0.25%	0.28%	0.32%
CR	Composite	1.12%	1.34%	1.75%	2.18%	2.52%	2.76%
MM	Composite	1.12%	1.34%	1.75%	2.18%	2.52%	2.76%
CR	Composite	1.12%	1.38%	1.77%	2.26%	2.60%	2.89%
MM	Composite	1.12%	1.34%	1.73%	2.16%	2.51%	2.73%
CR	Composite	1.12%	1.38%	1.77%	2.26%	2.60%	2.89%
MM	Composite	1.12%	1.34%	1.73%	2.16%	2.51%	2.73%
MR	Composite	1.12%	1.33%	1.72%	2.14%	2.48%	2.71%
CR	Composite	1.12%	1.38%	1.77%	2.26%	2.60%	2.89%
MM	Composite	1.12%	1.34%	1.73%	2.16%	2.51%	2.73%
MR	Composite						
XR	Composite						
MM	Composite	1.12%	1.34%	1.73%	2.16%	2.51%	2.73%
CR	Composite	0.011223088	0.013381085	0.017481064	0.021799517	0.025202569	0.027579967
MM	Composite	1.12%	1.34%	1.75%	2.18%	2.52%	2.76%
CR	Composite	1.12%	1.38%	1.77%	2.26%	2.60%	2.89%
MM	Composite	1.12%	1.34%	1.73%	2.16%	2.51%	2.73%
MM	Composite	0.011223088	0.013449316	0.017311027	0.02161252	0.025093828	0.027312577
CR	Composite	1.12%	1.38%	1.77%	2.26%	2.60%	2.89%
MM	Composite	1.12%	1.34%	1.73%	2.16%	2.51%	2.73%
CR	Composite	1.12%	1.38%	1.77%	2.26%	2.60%	2.89%

1.47%	1.64%	1.75%	1.83%	2.00%	0.328125 BBB	BBB
1.45%	1.62%	1.73%	1.83%	2.00%	0.328125 BBB	BBB
1.40%	1.56%	1.67%	1.83%	2.00%	0.328125 BBB	BBB
1.60%	1.76%	1.76%	1.76%	1.76%	0.4 NR	
1.60%	1.76%	1.76%	1.76%	1.76%	0.4 NR	
1.60%	1.76%	1.76%	1.76%	1.76%	0.4 NR	
1.52%	1.67%	1.67%	1.67%	1.67%	0.4 NR	
					0.4	
0.87%	0.94%	1.21%	1.01%	1.36%	0.4 B	BB
0.91%	0.98%	1.21%	1.01%	1.36%	0.4 BB	BBB
0.87%	0.009434869	0.01208526	0.0101275	0.013588773	0.4 BB	BBB
0.87%	0.93%	1.21%	1.01%	1.36%	0.4 BBB	A
					0.4	
0.91%	0.98%	1.21%	1.01%	1.36%	0.4 BB	BBB
					0.4	
					0.4	
0.87%	0.94%	1.21%	1.01%	1.36%	0.4 B	BB
0.91%	0.009827989	0.01208526	0.0101275	0.013588773	0.4 BB	BBB
					0.4	
0.87%	0.009336833	0.01208526	0.0101275	0.013588773	0.4 BBB	A
0.83%	0.90%	1.21%	1.01%	1.36%	0.4 BB	BBB
0.60%	0.68%	1.00%	1.10%	1.09%	0.4 NR	BBB
					0.4	
0.61%	0.006871176	0.010031111	0.011071074	0.0106	40.00% NR	AA
0.61%	0.69%	1.00%	1.11%	1.06%	40.00% NR	AA
0.64%	0.72%	1.05%	1.17%	1.16%	0.4 NR	A
					40.00%	
0.61%	0.006871176	0.010031111	0.011071074	0.0106	0.4 NR	AA
0.57%	0.006576636	0.009646047	0.010685465	0.010649605	40.00% NR	A
0.61%	0.006871176	0.010031111	0.011071074	0.0106	40.00% NR	AA
0.57%	0.66%	0.96%	1.07%	1.06%	0.4 NR	A
0.61%	0.69%	1.00%	1.11%	1.06%	0.4 NR	AA
0.57%	0.66%	0.96%	1.07%	1.06%	0.4 NR	A
0.60%	0.68%	1.00%	1.10%	1.09%	0.4 NR	BBB
0.57%	0.66%	0.96%	1.07%	1.06%	0.4 NR	A
0.64%	0.72%	1.05%	1.17%	1.16%	0.4 NR	A
					0.4	
0.61%	0.006871176	0.010031111	0.011071074	0.0106	0.4 NR	AA
0.57%	0.66%	0.96%	1.07%	1.06%	0.4 NR	A
0.36%	0.003952407	0.004394917	0.004746	0.005050767	0.4 CCC	BBB
0.36%	0.40%	0.44%	0.47%	0.51%	0.4 BB	AA
0.38%	0.42%	0.46%	0.47%	0.51%	0.4 B	A
0.36%	0.004002444	0.004413407	0.004746	0.005050767	0.4 B	A
0.36%	0.40%	0.44%	0.47%	0.51%	0.4 BB	AA
					0.4	
0.36%	0.40%	0.44%	0.47%	0.51%	40.00% BB	AA
0.36%	0.40%	0.44%	0.47%	0.51%	40.00% BB	AA
0.36%	0.40%	0.44%	0.47%	0.51%	40.00% CCC	BBB
0.36%	0.40%	0.44%	0.47%	0.51%	40.00% BB	AA
0.36%	0.40%	0.44%	0.47%	0.51%	40.00% BB	AA
0.38%	0.42%	0.46%	0.47%	0.51%	40.00% B	A
					40.00%	
0.36%	0.40%	0.44%	0.47%	0.51%	40.00% BB	AA
0.34%	0.38%	0.42%	0.47%	0.51%	40.00% B	A
2.93%	3.05%	2.97%	3.02%	3.08%	40.00% NR	BBB
2.93%	3.05%	2.97%	3.02%	3.08%	40.00% NR	BBB
3.05%	3.10%	3.09%	3.13%	3.20%	40.00% NR	A
2.88%	2.98%	2.97%	3.01%	3.08%	40.00% NR	AA
3.05%	3.10%	3.09%	3.13%	3.20%	40.00% NR	A
2.88%	2.98%	2.97%	3.01%	3.08%	40.00% NR	AA
2.87%	2.99%	2.93%	2.98%	3.04%	40.00% NR	A
3.05%	3.10%	3.09%	3.13%	3.20%	40.00% NR	A
2.88%	2.98%	2.97%	3.01%	3.08%	40.00% NR	AA
					40.00%	
					40.00%	
2.88%	2.98%	2.97%	3.01%	3.08%	40.00% NR	AA
2.93%	0.030497645	0.029745581	0.030165742	0.030836476	0.4 NR	BBB
2.93%	3.05%	2.97%	3.02%	3.08%	40.00% NR	BBB
3.05%	3.10%	3.09%	3.13%	3.20%	40.00% NR	A
2.88%	2.98%	2.97%	3.01%	3.08%	40.00% NR	AA
2.88%	0.02980269	0.029684581	0.030116942	0.030775476	0.4 NR	AA
3.05%	3.10%	3.09%	3.13%	3.20%	40.00% NR	A
2.88%	2.98%	2.97%	3.01%	3.08%	40.00% NR	AA
3.05%	3.10%	3.09%	3.13%	3.20%	40.00% NR	A

A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
B	B	BB	BB	BB	BB
BB	BB	BBB	BBB	BBB	BBB
BB	BB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	BBB
BB	BB	BBB	BBB	BBB	BBB
B	B	BB	BB	BB	BB
BB	BB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	BBB
BB	BB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	A	A	A
A	AA	A	AA	AA	AA
A	A	AA	AA	A	A
A	AA	A	AA	AA	AA
A	A	AA	AA	A	A
A	AA	A	AA	AA	AA
A	A	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	A	A
A	A	A	A	A	A
A	AA	A	AA	AA	AA
A	A	AA	AA	A	A
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	AA	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	AA	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	A	AA	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	AA	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	A	AA	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	AA	A

BBB	NR	NR	A	7 Basic Materials
BBB	NR	NR	A	7 Basic Materials
BBB	NR	NR	A	7 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
NR	NR	NR	BBB	8 Basic Materials
NR	NR	NR	BBB	8 Basic Materials
NR	NR	NR	BBB	8 Basic Materials
NR	NR	NR	BBB	7 Basic Materials
			NR	Basic Materials
NR	NR	NR	BBB	8 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	BBB	8 Basic Materials
NR	NR	NR	BBB	8 Basic Materials
			NR	Basic Materials
NR	NR	NR	BBB	7 Basic Materials
NR	NR	NR	BBB	8 Basic Materials
BB	BB	BB	AA	11 Consumer Services
			NR	Consumer Services
A	BBB	A	A	11 Consumer Services
A	BBB	A	A	11 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
			NR	Consumer Services
A	BBB	A	A	11 Consumer Services
BBB	BBB	BBB	A	7 Consumer Services
A	BBB	A	A	11 Consumer Services
BBB	BBB	BBB	A	7 Consumer Services
A	BBB	A	A	11 Consumer Services
BBB	BBB	BBB	A	7 Consumer Services
BB	BB	BB	AA	11 Consumer Services
BBB	BBB	BBB	A	7 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
			NR	Consumer Services
A	BBB	A	A	11 Consumer Services
BBB	BBB	BBB	A	7 Consumer Services
B	NR	NR	A	9 Oil & Gas
BBB	NR	NR	A	8 Oil & Gas
BB	NR	NR	A	9 Oil & Gas
BB	NR	NR	A	9 Oil & Gas
BBB	NR	NR	A	8 Oil & Gas
			NR	Oil & Gas
BBB	NR	NR	A	8 Oil & Gas
BBB	NR	NR	A	8 Oil & Gas
B	NR	NR	A	9 Oil & Gas
BBB	NR	NR	A	8 Oil & Gas
BBB	NR	NR	A	8 Oil & Gas
BB	NR	NR	A	9 Oil & Gas
			NR	Oil & Gas
BBB	NR	NR	A	8 Oil & Gas
BB	NR	NR	A	9 Oil & Gas
BB	BB	BB	AA	12 Telecommunications
BB	BB	BB	AA	12 Telecommunications
BBB	BBB	BBB	A	5 Telecommunications
A	A	A	AA	12 Telecommunications
BBB	BBB	BBB	A	5 Telecommunications
A	A	A	AA	12 Telecommunications
BBB	BBB	BBB	AA	12 Telecommunications
BBB	BBB	BBB	A	5 Telecommunications
A	A	A	AA	12 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
A	A	A	AA	12 Telecommunications
BB	BB	BB	AA	12 Telecommunications
BB	BB	BB	AA	12 Telecommunications
BBB	BBB	BBB	A	5 Telecommunications
A	A	A	AA	12 Telecommunications
A	A	A	AA	12 Telecommunications
BBB	BBB	BBB	A	5 Telecommunications
A	A	A	AA	12 Telecommunications
BBB	BBB	BBB	A	5 Telecommunications

Lat.Amer	Brazil	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BBB	BBB	Thin		Thin	Thin
OffShore	Cayman Islands	BBB	BBB	Thin		Thin	Thin
OffShore	Cayman Islands	BBB	BBB	Thin		Thin	Thin
OffShore	Cayman Islands	BBB	BBB	Thin		Thin	Thin
OffShore	Cayman Islands	BBB	BBB				
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB				
Europe	United Kingdom	B	BB				
Europe	United Kingdom	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	DocAdj	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	DocAdj	DocAdj			
Thin	Thin	DocAdj	DocAdj			
Thin	Thin	DocAdj	DocAdj			
Thin	Thin	DocAdj	DocAdj			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CWLNUSDMM	31-Jul-08 CWLN
CWLNUSDMR	31-Jul-08 CWLN
CWLNUSDXR	31-Jul-08 CWLN
CWTENEURMR	31-Jul-08 CWTEN
CWTENUSDMR	31-Jul-08 CWTEN
CWTENUSDXR	31-Jul-08 CWTEN
CXGDEURCR	31-Jul-08 CXGD
CXGDEURMM	31-Jul-08 CXGD
CXGDEURMR	31-Jul-08 CXGD
CXGDGBPMM	31-Jul-08 CXGD
CXGDJPYCR	31-Jul-08 CXGD
CXGDJPYMM	31-Jul-08 CXGD
CXGDUSDCR	31-Jul-08 CXGD
CXGDUSDMM	31-Jul-08 CXGD
CXGDEURCR	31-Jul-08 CXGD
CXGDEURMM	31-Jul-08 CXGD
CXGDUSDCR	31-Jul-08 CXGD
CXGDUSDMM	31-Jul-08 CXGD
CXREURCR	31-Jul-08 CXR
CXREURMR	31-Jul-08 CXR
CXRUSDCR	31-Jul-08 CXR
CXRUSDMR	31-Jul-08 CXR
CXRUSDXR	31-Jul-08 CXR
CYCLUSDCR	31-Jul-08 CYCL
CYCLUSDMR	31-Jul-08 CYCL
CYCLUSDXR	31-Jul-08 CYCL
CYHUSDMR	31-Jul-08 CYH
CYHUSDXR	31-Jul-08 CYH
CYHEURMM	31-Jul-08 CYH
CYHEURMR	31-Jul-08 CYH
CYHEURXR	31-Jul-08 CYH
CYHUSDCR	31-Jul-08 CYH
CYHUSDMM	31-Jul-08 CYH
CYHUSDMR	31-Jul-08 CYH
CYHUSDXR	31-Jul-08 CYH
CYPRUSEURCR	31-Jul-08 CYPRUS
CYPRUSEURMM	31-Jul-08 CYPRUS
CYPRUSEURMR	31-Jul-08 CYPRUS
CYPRUSEURXR	31-Jul-08 CYPRUS
CYPRUSUSDCR	31-Jul-08 CYPRUS
CYPRUSUSDMM	31-Jul-08 CYPRUS
CYPRUSUSDMR	31-Jul-08 CYPRUS
CYTAUDMR	31-Jul-08 CYT
CYTCADMR	31-Jul-08 CYT
CYTCHFMR	31-Jul-08 CYT
CYTEURCR	31-Jul-08 CYT
CYTEURMM	31-Jul-08 CYT
CYTEURMR	31-Jul-08 CYT
CYTEURXR	31-Jul-08 CYT
CYTJPYMR	31-Jul-08 CYT
CYTUSDCR	31-Jul-08 CYT
CYTUSDMM	31-Jul-08 CYT
CYTUSDMR	31-Jul-08 CYT
CYTUSDXR	31-Jul-08 CYT
CZECHCZKCR	31-Jul-08 CZECH
CZECHEURCR	31-Jul-08 CZECH
CZECHEURMM	31-Jul-08 CZECH
CZECHEURMR	31-Jul-08 CZECH
CZECHUSDCR	31-Jul-08 CZECH
CZECHUSDMM	31-Jul-08 CZECH
CZECHUSDMR	31-Jul-08 CZECH
CZECHUSDXR	31-Jul-08 CZECH
CZNAUDMR	31-Jul-08 CZN
CZNAUDXR	31-Jul-08 CZN
CZNCADMR	31-Jul-08 CZN
CZNCHFMR	31-Jul-08 CZN
CZNEURCR	31-Jul-08 CZN
CZNEURMM	31-Jul-08 CZN
CZNEURMR	31-Jul-08 CZN
CZNEURXR	31-Jul-08 CZN
CZNGBPMM	31-Jul-08 CZN
CZNGBPMR	31-Jul-08 CZN
CZNGBPXR	31-Jul-08 CZN
CZNHKDMR	31-Jul-08 CZN

Cable & Wireless PLC	138EB3	SNRFOR	USD
Cable & Wireless PLC	138EB3	SNRFOR	USD
Cable & Wireless PLC	138EB3	SNRFOR	USD
Comwlth Tel Enterprises Inc	2C367D	SNRFOR	EUR
Comwlth Tel Enterprises Inc	2C367D	SNRFOR	USD
Comwlth Tel Enterprises Inc	2C367D	SNRFOR	USD
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	EUR
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	EUR
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	EUR
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	GBP
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	JPY
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	JPY
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	USD
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	USD
Caixa Geral de Depositos S A	XX8GF7	SUBLT2	EUR
Caixa Geral de Depositos S A	XX8GF7	SUBLT2	EUR
Caixa Geral de Depositos S A	XX8GF7	SUBLT2	USD
Caixa Geral de Depositos S A	XX8GF7	SUBLT2	USD
COX RADIO INC	2E6456	SNRFOR	EUR
COX RADIO INC	2E6456	SNRFOR	EUR
COX RADIO INC	2E6456	SNRFOR	USD
COX RADIO INC	2E6456	SNRFOR	USD
COX RADIO INC	2E6456	SNRFOR	USD
Centennial Comms Corp	1G646Y	SNRFOR	USD
Centennial Comms Corp	1G646Y	SNRFOR	USD
Centennial Comms Corp	1G646Y	SNRFOR	USD
Cmnty Health Sys Inc	2C39CC	SECDOM	USD
Cmnty Health Sys Inc	2C39CC	SECDOM	USD
Cmnty Health Sys Inc	2C39CC	SNRFOR	EUR
Cmnty Health Sys Inc	2C39CC	SNRFOR	EUR
Cmnty Health Sys Inc	2C39CC	SNRFOR	EUR
Cmnty Health Sys Inc	2C39CC	SNRFOR	USD
Cmnty Health Sys Inc	2C39CC	SNRFOR	USD
Cmnty Health Sys Inc	2C39CC	SNRFOR	USD
Cmnty Health Sys Inc	2C39CC	SNRFOR	USD
Rep Cyprus	MUA36B	SNRFOR	EUR
Rep Cyprus	MUA36B	SNRFOR	EUR
Rep Cyprus	MUA36B	SNRFOR	EUR
Rep Cyprus	MUA36B	SNRFOR	EUR
Rep Cyprus	MUA36B	SNRFOR	USD
Rep Cyprus	MUA36B	SNRFOR	USD
Rep Cyprus	MUA36B	SNRFOR	USD
Cytec Inds Inc	255AA2	SNRFOR	AUD
Cytec Inds Inc	255AA2	SNRFOR	CAD
Cytec Inds Inc	255AA2	SNRFOR	CHF
Cytec Inds Inc	255AA2	SNRFOR	EUR
Cytec Inds Inc	255AA2	SNRFOR	EUR
Cytec Inds Inc	255AA2	SNRFOR	EUR
Cytec Inds Inc	255AA2	SNRFOR	EUR
Cytec Inds Inc	255AA2	SNRFOR	JPY
Cytec Inds Inc	255AA2	SNRFOR	USD
Cytec Inds Inc	255AA2	SNRFOR	USD
Cytec Inds Inc	255AA2	SNRFOR	USD
Cytec Inds Inc	255AA2	SNRFOR	USD
Czech Rep	255AD5	SNRFOR	CZK
Czech Rep	255AD5	SNRFOR	EUR
Czech Rep	255AD5	SNRFOR	EUR
Czech Rep	255AD5	SNRFOR	EUR
Czech Rep	255AD5	SNRFOR	USD
Czech Rep	255AD5	SNRFOR	USD
Czech Rep	255AD5	SNRFOR	USD
Czech Rep	255AD5	SNRFOR	USD
Ctzns Comms Co	18B98E	SNRFOR	AUD
Ctzns Comms Co	18B98E	SNRFOR	AUD
Ctzns Comms Co	18B98E	SNRFOR	CAD
Ctzns Comms Co	18B98E	SNRFOR	CHF
Ctzns Comms Co	18B98E	SNRFOR	EUR
Ctzns Comms Co	18B98E	SNRFOR	EUR
Ctzns Comms Co	18B98E	SNRFOR	EUR
Ctzns Comms Co	18B98E	SNRFOR	EUR
Ctzns Comms Co	18B98E	SNRFOR	GBP
Ctzns Comms Co	18B98E	SNRFOR	GBP
Ctzns Comms Co	18B98E	SNRFOR	GBP
Ctzns Comms Co	18B98E	SNRFOR	HKD

MM	Composite	1.12%	1.34%	1.73%	2.16%	2.51%	2.73%
MR	Composite	1.12%	1.33%	1.72%	2.14%	2.48%	2.71%
XR	Composite	1.12%	1.27%	1.65%	2.06%	2.38%	2.61%
MR	Composite						
MR	Composite	0.015776	0.015	0.0205	0.0275	0.02975	0.02975
XR	Composite	0.015776	0.015	0.0205	0.0275	0.02975	0.02975
CR	Composite	0.32%	0.32%	0.57%	0.75%	0.78%	0.80%
MM	Composite	0.32%	0.32%	0.57%	0.75%	0.74%	0.80%
MR	Composite	0.003173465	0.003173465	0.005696875	0.007536636	0.007368027	0.008
MM	Composite						
CR	Composite	0.003173465	0.003173465	0.005696875	0.007536636	0.007839921	0.008
MM	Composite	0.003173465	0.003173465	0.005696875	0.007536636	0.007839921	0.008
CR	Composite	0.32%	0.32%	0.57%	0.75%	0.78%	0.80%
MM	Composite	0.32%	0.32%	0.57%	0.75%	0.74%	0.80%
CR	Composite	0.84%	0.71%	1.00%	1.32%	1.35%	1.47%
MM	Composite	0.84%	0.71%	1.00%	1.26%	1.35%	1.47%
CR	Composite						
MM	Composite						
CR	Composite	0.33%	0.33%	0.49%	0.68%	0.70%	0.81%
MR	Composite	0.33%	0.33%	0.49%	0.65%	0.70%	0.77%
CR	Composite	0.33%	0.33%	0.49%	0.68%	0.70%	0.81%
MR	Composite	0.33%	0.33%	0.49%	0.65%	0.70%	0.77%
XR	Composite						
CR	Composite	0.0366	0.0366	0.0366	0.0366	0.0366	0.0366
MR	Composite	3.66%	3.66%	3.66%	3.66%	3.66%	3.66%
XR	Composite	3.66%	3.66%	3.66%	3.66%	3.66%	3.66%
MR	Composite	1.30%	1.30%	1.77%	2.10%	2.33%	2.73%
XR	Composite	0.013011909	0.013011909	0.017678576	0.021011909	0.023261909	0.02725
MM	Composite						
MR	Composite						
XR	Composite	2.21%	2.27%	3.22%	4.09%	4.58%	5.02%
CR	Composite						
MM	Composite						
MR	Composite	2.21%	0.023869635	0.033349231	0.042513112	0.047029023	0.051644102
XR	Composite	2.21%	2.27%	3.22%	4.09%	4.58%	5.02%
CR	Composite	0.17%	0.17%	0.18%	0.22%	0.27%	0.32%
MM	Composite	0.17%	0.17%	0.18%	0.22%	0.26%	0.31%
MR	Composite						
XR	Composite	0.001584983	0.001584983	0.001808	0.00210816	0.002448426	0.002980826
CR	Composite	0.17%	0.17%	0.18%	0.22%	0.27%	0.32%
MM	Composite						
MR	Composite						
MR	Composite	0.004533767	0.004635041	0.00517826	0.006115997	0.006985	0.007776045
MR	Composite	0.45%	0.48%	0.53%	0.61%	0.70%	0.78%
MR	Composite	0.004533767	0.004790339	0.005294917	0.006115997	0.006985	0.007776045
CR	Composite	0.004772386	0.004889203	0.00546316	0.006437892	0.007352632	0.008185311
MM	Composite	0.004581491	0.004693635	0.005244634	0.006180376	0.007058526	0.007857899
MR	Composite	0.45%	0.48%	0.53%	0.61%	0.70%	0.78%
XR	Composite						
MR	Composite	0.45%	0.46%	0.52%	0.61%	0.70%	0.78%
CR	Composite	0.48%	0.49%	0.55%	0.64%	0.74%	0.82%
MM	Composite						
MR	Composite	0.45%	0.48%	0.53%	0.61%	0.70%	0.78%
XR	Composite	0.44%	0.45%	0.50%	0.59%	0.67%	0.75%
CR	Composite						
CR	Composite	0.13%	0.14%	0.22%	0.26%	0.31%	0.36%
MM	Composite	0.001237534	0.001387411	0.002127007	0.002497643	0.003017156	0.003471437
MR	Composite						
CR	Composite	0.13%	0.14%	0.22%	0.26%	0.31%	0.36%
MM	Composite	0.12%	0.14%	0.21%	0.25%	0.30%	0.35%
MR	Composite						
XR	Composite	0.12%	0.13%	0.20%	0.24%	0.29%	0.33%
MR	Composite	1.39%	1.42%	2.05%	2.57%	2.93%	3.22%
XR	Composite	1.39%	1.42%	1.97%	2.57%	2.82%	3.07%
MR	Composite	1.40%	1.44%	2.02%	2.59%	2.90%	3.17%
MR	Composite	1.40%	1.44%	2.02%	2.59%	2.90%	3.17%
CR	Composite	1.48%	1.52%	2.13%	2.74%	3.06%	3.34%
MM	Composite						
MR	Composite	1.40%	1.44%	2.02%	2.59%	2.90%	3.17%
XR	Composite	1.35%	1.40%	1.95%	2.52%	2.82%	3.06%
MM	Composite						
MR	Composite	1.40%	1.44%	2.02%	2.59%	2.90%	3.17%
XR	Composite	1.35%	1.40%	1.95%	2.52%	2.82%	3.06%
MR	Composite	1.40%	1.44%	2.02%	2.59%	2.90%	3.17%

2.88%	2.98%	2.97%	3.01%	3.08%	0.4	NR	AA
2.87%	2.99%	2.93%	2.98%	3.04%	0.4	NR	A
2.76%	2.88%	2.82%	2.87%	2.93%	0.4	NR	A
					0.4		
3.30%	0.034	0.034	0.034	0.034	0.4	NR	NR
3.30%	0.034	0.034	0.034	0.034	0.4	NR	NR
0.90%	1.43%	0.97%	0.97%	0.97%	0.4		NR
0.86%	1.43%	0.97%	0.97%	0.97%	0.4		NR
0.85%	0.0142595	0.00968146	0.00968146	0.00968146	0.4		NR
					0.4		
0.86%	0.0142595	0.00968146	0.00968146	0.00968146	0.4		NR
0.86%	0.0142595	0.00968146	0.00968146	0.00968146	0.4		NR
0.90%	1.43%	0.97%	0.97%	0.97%	40.00%		NR
0.86%	1.43%	0.97%	0.97%	0.97%	40.00%		NR
1.51%	1.51%	1.56%	1.56%	1.56%	20.00%	NR	NR
1.51%	1.51%	1.50%	1.50%	1.50%	20.00%	NR	NR
					20.00%		
					20.00%		
0.83%	0.88%	0.92%	0.92%	0.92%	40.00%		NR
0.79%	0.84%	0.92%	0.92%	0.92%	40.00%		NR
0.83%	0.88%	0.92%	0.92%	0.92%	40.00%		NR
0.79%	0.84%	0.92%	0.92%	0.92%	40.00%		NR
					40.00%		
0.0366	0.0366	0.0366	0.0366	0.0366	0.4		
3.66%	3.66%	3.66%	3.66%	3.66%	40.00%		
3.66%	3.66%	3.66%	3.66%	3.66%	40.00%		
2.67%	2.80%	2.80%	2.80%	2.80%	72.50%		NR
2.67%	0.028011909	0.028011909	0.028011909	0.028011909	0.725		NR
					39.29%		
					39.29%		
5.13%	5.25%	5.30%	5.33%	5.36%	40.00%	NR	A
					0.392857143		
					0.392857143		
5.27%	0.053889698	0.055006217	0.055352301	0.055698385	0.392857143	NR	A
5.13%	5.25%	5.30%	5.33%	5.36%	0.4	NR	A
0.37%	0.43%	0.44%	0.45%	0.39%	0.4		BBB
0.36%	0.41%	0.44%	0.45%	0.39%	0.4		BBB
					0.4		
0.34%	0.003879855	0.0044	0.0045	0.003928585	0.4		BBB
0.37%	0.43%	0.44%	0.45%	0.39%	0.4		BBB
					0.4		
					0.4		
0.82%	0.008568204	0.009102381	0.009979214	0.01239386	0.4	BB	BBB
0.82%	0.86%	0.91%	1.00%	1.24%		A	AA
0.82%	0.008569909	0.009102381	0.009979214	0.01239386	0.4	A	AA
0.86%	0.009020957	0.009581454	0.010504436	0.01239386	0.4	BBB	A
0.83%	0.008660119	0.009198195	0.010084259	0.01239386	0.4	BBB	A
0.82%	0.86%	0.91%	1.00%	1.24%	0.4	A	AA
					0.4		
0.82%	0.86%	0.91%	1.00%	1.24%	0.4	BB	BBB
0.86%	0.90%	0.96%	1.05%	1.24%	0.4	BBB	A
					0.4		
0.82%	0.86%	0.91%	1.00%	1.24%	0.4	A	AA
0.79%	0.83%	0.88%	0.96%	1.24%	0.4	BBB	A
					0.25		
0.43%	0.49%	0.54%	0.57%	0.60%	0.25	A	AA
0.41%	0.00473152	0.005229058	0.005493459	0.005781312	0.25	BBB	A
					0.25		
0.43%	0.49%	0.54%	0.57%	0.60%	0.25	A	AA
0.41%	0.47%	0.52%	0.55%	0.58%	0.25	BBB	A
					0.25		
0.40%	0.45%	0.50%	0.52%	0.55%	0.25	BBB	A
3.21%	3.26%	3.31%	3.25%	3.27%	0.4	BB	BBB
3.21%	3.14%	3.31%	3.25%	3.27%	0.4	BB	BBB
3.23%	3.29%	3.34%	3.28%	3.30%	0.4	A	AA
3.23%	3.29%	3.34%	3.28%	3.30%	0.4	A	AA
3.40%	3.47%	3.53%	3.45%	3.47%	0.4	BBB	A
					0.4		
3.23%	3.29%	3.34%	3.28%	3.30%	0.4	A	AA
3.12%	3.18%	3.24%	3.15%	3.18%	0.4	A	A
					0.4		
3.23%	3.29%	3.34%	3.28%	3.30%	0.4	A	AA
3.12%	3.18%	3.24%	3.15%	3.18%	0.4	A	A
3.23%	3.29%	3.34%	3.28%	3.30%	0.4	A	AA

AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
NR	NR	NR		NR	NR
NR	NR	NR		NR	NR
NR	NR	BB	NR	BB	NR
NR	NR	BBB	NR	BBB	NR
NR	NR	BB	NR	BB	NR
NR	NR	CCC	NR	B	NR
NR	NR	CCC	NR	B	NR
NR	NR	BB	NR	BB	NR
NR	NR	BBB	NR	BBB	NR
NR	B	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BBB	NR	BBB	BBB	BBB
NR	A	NR	A	A	A
NR	BBB	NR	BBB	BBB	BBB
NR	A	NR	A	A	A
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	AA	A	A
A	BBB	A	A	A	A
A	A	A	AA	A	A
NR	BBB	BB	BBB	BBB	BB
NR	BB	BB	BB	BB	B
NR	BB	BB	BB	BB	B
NR	BBB	BB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BB	A	A	BBB
BB	BB	B	BBB	BBB	BB
BBB	BBB	BB	A	A	BBB
BB	BB	B	BBB	BBB	BB
BB	BB	B	BBB	BBB	BB
A	BBB	A	A	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	A	A
AA	AA	AA	AA	AA	AA

A	A	A	AA	12 Telecommunications
BBB	BBB	BBB	AA	12 Telecommunications
BBB	BBB	BBB	AA	12 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
			NR	Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
BB			NR	2 Financials
BBB			NR	2 Financials
			NR	Financials
			NR	Financials
NR			NR	3 Consumer Services
NR			NR	3 Consumer Services
NR			NR	3 Consumer Services
NR			NR	3 Consumer Services
			NR	Consumer Services
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	2 Health Care
			NR	2 Health Care
			NR	Health Care
			NR	Health Care
A	A	A	A	6 Health Care
			NR	Health Care
			NR	Health Care
BBB	BBB	BBB	A	8 Health Care
A	A	A	A	6 Health Care
NR	NR	NR	BBB	3 Government
NR	NR	NR	BBB	5 Government
			NR	Government
NR	NR	NR	BBB	5 Government
NR	NR	NR	BBB	3 Government
			NR	Government
			NR	Government
BB	BB	NR	AA	11 Basic Materials
A	A	NR	AA	11 Basic Materials
A	A	NR	AA	11 Basic Materials
BBB	BBB	NR	AA	11 Basic Materials
BBB	BBB	NR	AA	11 Basic Materials
A	A	NR	AA	11 Basic Materials
			NR	Basic Materials
BB	BB	NR	AA	11 Basic Materials
BBB	BBB	NR	AA	11 Basic Materials
			NR	Basic Materials
A	A	NR	AA	11 Basic Materials
BBB	BBB	NR	AA	11 Basic Materials
			NR	Government
BB	BB	BB	BBB	8 Government
B	B	B	BBB	8 Government
			NR	Government
BB	BB	BB	BBB	8 Government
B	B	B	BBB	8 Government
			NR	Government
B	B	B	BBB	8 Government
BBB	BB	BB	A	3 Telecommunications
BBB	BB	BB	A	4 Telecommunications
A	A	A	AA	11 Telecommunications
A	A	A	AA	11 Telecommunications
A	BBB	BBB	AA	12 Telecommunications
			NR	Telecommunications
A	A	A	AA	11 Telecommunications
A	BBB	BBB	A	6 Telecommunications
			NR	Telecommunications
A	A	A	AA	11 Telecommunications
A	BBB	BBB	A	6 Telecommunications
A	A	A	AA	11 Telecommunications

Europe	United Kingdom	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BBB	Thin	Thin	Thin	Thin
Europe	Portugal	AA	AA		Thin	Thin	Thin
Europe	Portugal	AA	AA		Thin	Thin	Thin
Europe	Portugal	AA	AA		Thin	Thin	Thin
Europe	Portugal	AA	AA				
Europe	Portugal	AA	AA		Thin	Thin	Thin
Europe	Portugal	AA	AA		Thin	Thin	Thin
Europe	Portugal	AA	AA		Thin	Thin	Thin
Europe	Portugal	AA	AA		Thin	Thin	Thin
Europe	Portugal	AA	AA	Thin	Thin	Thin	DocAdj
Europe	Portugal	AA	AA	Thin	Thin	Thin	CcyGrp
Europe	Portugal	AA	AA				
Europe	Portugal	AA	AA				
N.Amer	United States	BBB	A		Thin	Thin	DocAdj
N.Amer	United States	BBB	A		Thin	Thin	CcyGrp
N.Amer	United States	BBB	A		Thin	Thin	DocAdj
N.Amer	United States	BBB	A		Thin	Thin	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Cyprus	AA	AA		DocAdj	Thin	CcyGrp
Europe	Cyprus	AA	AA		DocAdj	Thin	DocAdj
Europe	Cyprus	AA	AA				
Europe	Cyprus	AA	AA		DocAdj	Thin	DocAdj
Europe	Cyprus	AA	AA		DocAdj	Thin	CcyGrp
Europe	Cyprus	AA	AA				
Europe	Cyprus	AA	AA				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Czech Republic	A	AA				
E.Eur	Czech Republic	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Czech Republic	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Czech Republic	A	AA				
E.Eur	Czech Republic	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Czech Republic	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Czech Republic	A	AA				
E.Eur	Czech Republic	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin		Thin	Thin	
Thin		Thin	Thin	
DocAdj	Thin	DocAdj	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin

Entity Tier	Thin	Entity Tier	Thin	Thin
Entity Tier	Thin	Entity Tier	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin
Thin	Thin	Thin	Thin	DocAdj
Thin	Thin	Thin	Thin	CcyGrp

Thin	DocAdj	DocAdj	DocAdj	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin

	Thin			
	Thin			
	Thin			
Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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CZNHKDXR	31-Jul-08 CZN
CZNILSXR	31-Jul-08 CZN
CZNJPYCR	31-Jul-08 CZN
CZNJPYMR	31-Jul-08 CZN
CZNJPYXR	31-Jul-08 CZN
CZNTWDMR	31-Jul-08 CZN
CZNUSDCR	31-Jul-08 CZN
CZNUSDMM	31-Jul-08 CZN
CZNUSDMR	31-Jul-08 CZN
CZNUSDXR	31-Jul-08 CZN
CZZGREURCR	31-Jul-08 CZZGR
CZZGREURMM	31-Jul-08 CZZGR
CZZGREURXR	31-Jul-08 CZZGR
CZZGRUSDCR	31-Jul-08 CZZGR
CZZGRUSDMM	31-Jul-08 CZZGR
CZZGRUSDMR	31-Jul-08 CZZGR
CZZGRUSDXR	31-Jul-08 CZZGR
DAUDCR	31-Jul-08 D
DAUDMR	31-Jul-08 D
DAUDXR	31-Jul-08 D
DCADMR	31-Jul-08 D
DCHFMR	31-Jul-08 D
DEURCR	31-Jul-08 D
DEURMM	31-Jul-08 D
DEURMR	31-Jul-08 D
DEURXR	31-Jul-08 D
DGBPMR	31-Jul-08 D
DGBPXR	31-Jul-08 D
DHKDMR	31-Jul-08 D
DHKDXR	31-Jul-08 D
DJPYCR	31-Jul-08 D
DJPYMR	31-Jul-08 D
DJPYXR	31-Jul-08 D
DSEKMR	31-Jul-08 D
DSEKXR	31-Jul-08 D
DUSDCR	31-Jul-08 D
DUSDMM	31-Jul-08 D
DUSDMR	31-Jul-08 D
DUSDXR	31-Jul-08 D
DZARMR	31-Jul-08 D
D-VirgEI+PwrUSDMR	31-Jul-08 D-VirgEI+Pwr
D-VirgEI+PwrUSDXR	31-Jul-08 D-VirgEI+Pwr
DAAEURCR	31-Jul-08 DAA
DAAEURMM	31-Jul-08 DAA
DAAFinAUDCR	31-Jul-08 DAAFin
DAAFinEURCR	31-Jul-08 DAAFin
DAAFinEURMM	31-Jul-08 DAAFin
DAAFinUSDCR	31-Jul-08 DAAFin
DAAFinUSDMM	31-Jul-08 DAAFin
DAHSIN-BkUSDCR	31-Jul-08 DAHSIN-Bk
DAHSIN-BkUSDCR	31-Jul-08 DAHSIN-Bk
DAIBIRJPYCR	31-Jul-08 DAIBIR
DAIBIRJPYXR	31-Jul-08 DAIBIR
DAIDSTJPYCR	31-Jul-08 DAIDST
DAIDSTJPYXR	31-Jul-08 DAIDST
DAIFKUJPYCR	31-Jul-08 DAIFKU
DAIFKUJPYXR	31-Jul-08 DAIFKU
DAIICHEURCR	31-Jul-08 DAIICH
DAIICHEURMM	31-Jul-08 DAIICH
DAIICHJPYCR	31-Jul-08 DAIICH
DAIICHJPYXR	31-Jul-08 DAIICH
DAIICHUSDCR	31-Jul-08 DAIICH
DAIICHUSDMM	31-Jul-08 DAIICH
DAIICHEURCR	31-Jul-08 DAIICH
DAIICHEURMM	31-Jul-08 DAIICH
DAIICHJPYCR	31-Jul-08 DAIICH
DAIICHJPYXR	31-Jul-08 DAIICH
DAIICHUSDCR	31-Jul-08 DAIICH
DAIICHUSDMR	31-Jul-08 DAIICH
DAIKIJPYCR	31-Jul-08 DAIKI
DAIKIJPYXR	31-Jul-08 DAIKI
DAIKINEURCR	31-Jul-08 DAIKIN
DAIKINJPYCR	31-Jul-08 DAIKIN
DAIKINJPYXR	31-Jul-08 DAIKIN

Ctzns Comms Co	18B98E	SNRFOR	HKD
Ctzns Comms Co	18B98E	SNRFOR	ILS
Ctzns Comms Co	18B98E	SNRFOR	JPY
Ctzns Comms Co	18B98E	SNRFOR	JPY
Ctzns Comms Co	18B98E	SNRFOR	JPY
Ctzns Comms Co	18B98E	SNRFOR	TWD
Ctzns Comms Co	18B98E	SNRFOR	USD
Ctzns Comms Co	18B98E	SNRFOR	USD
Ctzns Comms Co	18B98E	SNRFOR	USD
Ctzns Comms Co	18B98E	SNRFOR	USD
Celanese AG	DE5DGH	SNRFOR	EUR
Celanese AG	DE5DGH	SNRFOR	EUR
Celanese AG	DE5DGH	SNRFOR	EUR
Celanese AG	DE5DGH	SNRFOR	USD
Celanese AG	DE5DGH	SNRFOR	USD
Celanese AG	DE5DGH	SNRFOR	USD
Celanese AG	DE5DGH	SNRFOR	USD
Dominion Res Inc	27CBAF	SNRFOR	AUD
Dominion Res Inc	27CBAF	SNRFOR	AUD
Dominion Res Inc	27CBAF	SNRFOR	AUD
Dominion Res Inc	27CBAF	SNRFOR	CAD
Dominion Res Inc	27CBAF	SNRFOR	CHF
Dominion Res Inc	27CBAF	SNRFOR	EUR
Dominion Res Inc	27CBAF	SNRFOR	EUR
Dominion Res Inc	27CBAF	SNRFOR	EUR
Dominion Res Inc	27CBAF	SNRFOR	EUR
Dominion Res Inc	27CBAF	SNRFOR	GBP
Dominion Res Inc	27CBAF	SNRFOR	GBP
Dominion Res Inc	27CBAF	SNRFOR	HKD
Dominion Res Inc	27CBAF	SNRFOR	HKD
Dominion Res Inc	27CBAF	SNRFOR	JPY
Dominion Res Inc	27CBAF	SNRFOR	JPY
Dominion Res Inc	27CBAF	SNRFOR	JPY
Dominion Res Inc	27CBAF	SNRFOR	SEK
Dominion Res Inc	27CBAF	SNRFOR	SEK
Dominion Res Inc	27CBAF	SNRFOR	USD
Dominion Res Inc	27CBAF	SNRFOR	USD
Dominion Res Inc	27CBAF	SNRFOR	USD
Dominion Res Inc	27CBAF	SNRFOR	USD
Dominion Res Inc	27CBAF	SNRFOR	ZAR
Va Elec & Pwr Co	9B9F84	SNRFOR	USD
Va Elec & Pwr Co	9B9F84	SNRFOR	USD
Deutsche Apotheker Und Aerz	DE8EC6	SNRFOR	EUR
Deutsche Apotheker Und Aerz	DE8EC6	SNRFOR	EUR
DAA Fin PLC	GI875E	SNRFOR	AUD
DAA Fin PLC	GI875E	SNRFOR	EUR
DAA Fin PLC	GI875E	SNRFOR	EUR
DAA Fin PLC	GI875E	SNRFOR	USD
DAA Fin PLC	GI875E	SNRFOR	USD
Dah Sing Bk Ltd	YZAA86	SNRFOR	USD
Dah Sing Bk Ltd	YZAA86	SUBLT2	USD
Daibiru Corp	JP8315	SNRFOR	JPY
Daibiru Corp	JP8315	SNRFOR	JPY
Daido Stl Co Ltd	JJ8FEF	SNRFOR	JPY
Daido Stl Co Ltd	JJ8FEF	SNRFOR	JPY
Daifuku Co Ltd	JJ8HHG	SNRFOR	JPY
Daifuku Co Ltd	JJ8HHG	SNRFOR	JPY
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	EUR
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	EUR
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	JPY
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	JPY
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	USD
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	USD
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	EUR
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	EUR
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	JPY
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	JPY
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	USD
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	USD
DAIKI Co Ltd	JJ9IGC	SNRFOR	JPY
DAIKI Co Ltd	JJ9IGC	SNRFOR	JPY
Daikin Inds Ltd	JK103B	SNRFOR	EUR
Daikin Inds Ltd	JK103B	SNRFOR	JPY
Daikin Inds Ltd	JK103B	SNRFOR	JPY

XR	Composite	1.35%	1.40%	1.95%	2.52%	2.82%	3.06%
XR	Composite	1.35%	1.40%	1.95%	2.52%	2.82%	3.06%
CR	Composite						
MR	Composite	0.013858517	0.014232376	0.020545696	0.025656072	0.029066354	0.032015653
XR	Composite	1.39%	1.42%	2.17%	2.57%	2.91%	3.09%
MR	Composite	1.40%	1.44%	2.02%	2.59%	2.90%	3.17%
CR	Composite	0.014778392	0.015195221	0.021334821	0.027396526	0.030639468	0.033421103
MM	Composite						
MR	Composite	1.40%	1.44%	2.02%	2.59%	2.90%	3.17%
XR	Composite	1.35%	1.40%	1.95%	2.52%	2.82%	3.06%
CR	Composite						
MM	Composite	1.83%	1.83%	1.83%	1.83%	1.83%	1.83%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	1.83%	1.83%	1.83%	1.83%	1.83%	1.83%
XR	Composite	0.01825	0.01825	0.01825	0.01825	0.01825	0.01825
CR	Composite	0.08%	0.14%	0.18%	0.26%	0.34%	0.39%
MR	Composite	0.000786765	0.001351286	0.001760311	0.00255667	0.003246381	0.003671118
XR	Composite	0.08%	0.14%	0.18%	0.26%	0.31%	0.35%
MR	Composite	0.08%	0.14%	0.18%	0.25%	0.31%	0.38%
MR	Composite	0.08%	0.14%	0.18%	0.25%	0.31%	0.38%
CR	Composite	0.000830796	0.001422406	0.001859771	0.002715979	0.003314234	0.003960893
MM	Composite	0.000797564	0.00136551	0.00178538	0.00254127	0.003181665	0.003802457
MR	Composite	0.08%	0.14%	0.18%	0.25%	0.31%	0.38%
XR	Composite	0.08%	0.13%	0.17%	0.26%	0.30%	0.37%
MR	Composite	0.08%	0.14%	0.18%	0.25%	0.31%	0.38%
XR	Composite	0.08%	0.13%	0.17%	0.26%	0.30%	0.37%
MR	Composite	0.08%	0.14%	0.18%	0.25%	0.31%	0.38%
XR	Composite	0.08%	0.13%	0.17%	0.26%	0.30%	0.37%
CR	Composite						
MR	Composite	0.08%	0.14%	0.18%	0.26%	0.32%	0.37%
XR	Composite	0.08%	0.14%	0.18%	0.26%	0.32%	0.37%
MR	Composite	0.08%	0.14%	0.18%	0.25%	0.31%	0.38%
XR	Composite	0.08%	0.13%	0.17%	0.26%	0.30%	0.37%
CR	Composite	0.08%	0.14%	0.19%	0.27%	0.33%	0.40%
MM	Composite						
MR	Composite	0.000791283	0.14%	0.18%	0.25%	0.31%	0.38%
XR	Composite	0.08%	0.13%	0.17%	0.26%	0.30%	0.37%
MR	Composite						
MR	Composite	0.00225	0.00225	0.003	0.00285	0.0035	0.00475
XR	Composite	0.00225	0.00225	0.003	0.00285	0.0035	0.00475
CR	Composite	0.00696775	0.00696775	0.011968834	0.013530342	0.014652294	0.014652294
MM	Composite	0.70%	0.70%	1.20%	1.29%	1.47%	1.47%
CR	Composite	0.92%	0.92%	0.92%	0.92%	0.92%	0.92%
CR	Composite	0.92%	0.92%	0.92%	0.92%	0.92%	0.92%
MM	Composite	0.92%	0.92%	0.92%	0.92%	0.92%	0.92%
CR	Composite						
MM	Composite	0.00925	0.00925	0.00925	0.00925	0.00925	0.00925
CR	Composite	0.63%	0.63%	0.63%	0.69%	0.76%	0.80%
CR	Composite	1.66%	1.66%	1.73%	1.80%	1.87%	1.96%
CR	Composite	0.30%	0.36%	0.43%	0.43%	0.50%	0.56%
XR	Composite	0.30%	0.00357705	0.004281803	0.004281803	0.004957467	0.00423632
CR	Composite	0.14%	0.20%	0.26%	0.31%	0.30%	0.35%
XR	Composite	0.10%	0.16%	0.26%	0.31%	0.27%	0.35%
CR	Composite	0.30%	0.30%	0.36%	0.41%	0.48%	0.55%
XR	Composite	0.30%	0.30%	0.36%	0.41%	0.36%	0.41%
CR	Composite						
MM	Composite						
CR	Composite	0.006570916	0.006570916	0.006570916	0.006570916	0.006570916	0.006570916
XR	Composite	0.66%	0.66%	0.66%	0.66%	0.66%	0.66%
CR	Composite	0.006570916	0.006570916	0.006570916	0.006570916	0.006570916	0.006570916
MM	Composite	0.66%	0.66%	0.66%	0.66%	0.66%	0.66%
CR	Composite	0.00530735	0.00530735	0.008587971	0.009229549	0.010198208	0.010663255
MM	Composite	0.53%	0.53%	0.86%	0.92%	0.99%	1.07%
CR	Composite	0.53%	0.53%	0.86%	0.92%	1.01%	1.07%
XR	Composite	0.00530735	0.00530735	0.008587971	0.009229549	0.010140562	0.010663255
CR	Composite	0.00530735	0.00530735	0.008587971	0.009229549	0.010198208	0.010663255
MR	Composite	0.00530735	0.00530735	0.008587971	0.009229549	0.009767465	0.010663255
CR	Composite						
XR	Composite						
CR	Composite	0.12%	0.12%	0.14%	0.23%	0.27%	0.30%
CR	Composite	0.12%	0.12%	0.14%	0.23%	0.27%	0.30%
XR	Composite	0.12%	0.12%	0.14%	0.23%	0.27%	0.30%

3.12%	3.18%	3.24%	3.15%	3.18%	0.4	A	A
3.12%	3.18%	3.24%	3.15%	3.18%	0.4	A	A
					0.4		
3.23%	0.03283743	0.033105097	0.032516293	0.032701481	0.4	BB	BBB
3.12%	3.17%	3.31%	3.25%	3.27%	0.4	BB	BBB
3.23%	3.29%	3.34%	3.28%	3.30%	0.4	A	AA
3.40%	0.034673253	0.035347486	0.034461975	0.034736873	0.4	BBB	A
					0.4		
3.23%	3.29%	3.34%	3.28%	3.30%	0.4	A	AA
3.12%	3.18%	3.24%	3.15%	3.18%	0.4	A	A
					0.4		
1.83%	1.83%	1.83%	1.83%	1.83%	0.4		
					0.4		
					0.4		
					0.4		
1.83%	1.83%	1.83%	1.83%	1.83%	0.4		
0.01825	0.01825	0.01825	0.01825	0.01825	0.4		
0.43%	0.49%	0.63%	0.68%	0.94%	0.4	BB	BBB
0.43%	0.004895082	0.006300917	0.0067865	0.00936	0.4	BB	BBB
0.43%	0.49%	0.63%	0.68%	0.94%	0.4	BB	BBB
0.43%	0.49%	0.64%	0.68%	0.94%	0.4	A	AA
0.43%	0.49%	0.64%	0.68%	0.94%	0.4	A	AA
0.46%	0.005214387	0.006714466	0.0067865	0.00936	0.4	BBB	A
0.44%	0.005005812	0.006445887	0.0067865	0.00936	0.4	BBB	A
0.43%	0.49%	0.64%	0.68%	0.94%	0.4	A	AA
0.41%	0.48%	0.61%	0.68%	0.94%	0.4	BBB	A
0.43%	0.49%	0.64%	0.68%	0.94%	0.4	A	AA
0.41%	0.48%	0.61%	0.68%	0.94%	0.4	BBB	A
0.43%	0.49%	0.64%	0.68%	0.94%	0.4	A	AA
0.41%	0.48%	0.61%	0.68%	0.94%	0.4	BBB	A
					0.4		
0.43%	0.49%	0.63%	0.68%	0.94%	0.4	BB	BBB
0.43%	0.49%	0.63%	0.68%	0.94%		BB	BBB
0.43%	0.49%	0.64%	0.68%	0.94%	0.4	A	AA
0.41%	0.48%	0.61%	0.68%	0.94%	0.4	BBB	A
0.46%	0.52%	0.67%	0.68%	0.94%	0.4	BBB	A
					0.4		
0.43%	0.49%	0.64%	0.68%	0.94%	0.4	A	AA
0.41%	0.48%	0.61%	0.68%	0.94%	0.4	BBB	A
					0.4		
0.57%	0.00508375	0.00508375	0.00508375	0.00508375	0.4		NR
0.57%	0.00508375	0.00508375	0.00508375	0.00508375	0.4		NR
1.61%	0.016375	0.016375	0.016375	0.016375	0.4		NR
1.61%	1.64%	1.64%	1.64%	1.64%	0.4		NR
0.92%	0.92%	0.92%	0.92%	0.92%	40.00%		
0.92%	0.92%	0.92%	0.92%	0.92%	40.00%		
0.92%	0.92%	0.92%	0.92%	0.92%	40.00%		
					40.00%		
0.00925	0.00925	0.00925	0.00925	0.00925	40.00%		
0.84%	0.90%	1.00%	1.00%	1.00%	40.00%		
2.02%	2.10%	1.92%	1.92%	2.09%	20.00%		NR
0.56%	0.56%	0.56%	0.56%	0.56%	0.35	NR	NR
0.00423632	0.00423632	0.00423632	0.00423632	0.00423632	0.35	NR	NR
0.48%	0.61%	0.61%	0.61%	0.61%	32.50%	A	A
0.48%	0.45%	0.45%	0.45%	0.45%	0.325	BBB	BBB
0.63%	0.74%	0.74%	0.74%	0.74%	0.275		NR
0.48%	0.55%	0.55%	0.55%	0.55%	0.275		NR
					0.325		
					0.325		
0.006570916	0.006570916	0.006570916	0.006570916	0.006570916	0.325		
0.66%	0.66%	0.66%	0.66%	0.66%	0.325		
0.006570916	0.006570916	0.006570916	0.006570916	0.006570916	0.325		
0.66%	0.66%	0.66%	0.66%	0.66%	0.325		
1.11%	0.010723644	0.0105875	0.010875	0.0113	0.1875		NR
1.11%	1.07%	1.06%	1.09%	1.13%	0.1875		NR
1.11%	1.07%	1.06%	1.09%	1.13%	0.1875		NR
1.11%	0.010723644	0.0105875	0.010875	0.0113	0.1875		NR
1.11%	0.010723644	0.0105875	0.010875	0.0113	0.1875		NR
1.11%	0.010723644	0.0105875	0.010875	0.0113	0.1875		NR
					0.4		
					0.4		
0.31%	0.37%	0.37%	0.37%	0.37%			NR
0.31%	0.41%	0.41%	0.41%	0.41%	0.324999997		NR
0.31%	0.31%	0.31%	0.31%	0.31%	0.324999997		NR

AA	AA	A	AA	A	A
AA	AA	A	AA	A	A
A	BBB	BBB	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	A	A
			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	A	A	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	B		NR	NR	NR
NR	BB		NR	NR	NR
			NR		
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	BBB		
	NR	NR	BB		
NR	NR	A	NR	NR	BB
NR	NR	BB	NR	NR	BB
NR	NR	BB	BB	BB	BB
NR	NR	B	B	B	B
		NR			
		NR			
		NR			
		NR			
BB	BB	A	NR	NR	NR
BB	BB	BBB	NR	NR	NR
BB	BB	BB	NR	NR	NR
BB	BB	BB	NR	NR	NR
BB	BB	A	NR	NR	NR
BB	BB	BBB	NR	NR	NR
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	BB

A	BBB	BBB	A	6 Telecommunications
A	BBB	BBB	A	6 Telecommunications
			NR	Telecommunications
BBB	BB	BB	A	4 Telecommunications
BBB	BB	BB	A	4 Telecommunications
A	A	A	AA	11 Telecommunications
A	BBB	BBB	AA	12 Telecommunications
			NR	Telecommunications
A	A	A	AA	11 Telecommunications
A	BBB	BBB	A	6 Telecommunications
			NR	Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
BB	NR	NR	A	3 Utilities
BB	NR	NR	A	3 Utilities
BB	NR	NR	A	3 Utilities
A	NR	NR	A	8 Utilities
A	NR	NR	A	8 Utilities
BBB	NR	NR	A	9 Utilities
BBB	NR	NR	A	9 Utilities
A	NR	NR	A	8 Utilities
BBB	NR	NR	A	4 Utilities
A	NR	NR	A	8 Utilities
BBB	NR	NR	A	4 Utilities
A	NR	NR	A	8 Utilities
BBB	NR	NR	A	4 Utilities
			NR	Utilities
BB	NR	NR	AA	10 Utilities
BB	NR	NR	AA	10 Utilities
A	NR	NR	A	8 Utilities
BBB	NR	NR	A	4 Utilities
BBB	NR	NR	A	9 Utilities
			NR	Utilities
A	NR	NR	A	8 Utilities
BBB	NR	NR	A	4 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Financials
			NR	2 Financials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
NR			NR	2 Financials
	NR	NR	NR	2 Financials
			NR	3 Financials
			NR	3 Financials
			NR	2 Basic Materials
			NR	2 Basic Materials
			BBB	3 Industrials
			B	3 Industrials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials

N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	BBB				
Europe	Germany	B	BBB				
Europe	Germany	B	BBB				
Europe	Germany	B	BBB				
Europe	Germany	B	BBB				
Europe	Germany	B	BBB				
Europe	Germany	B	BBB				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
Europe	Germany	A	A		Thin	Thin	DocAdj
Europe	Germany	A	A		Thin	Thin	CcyGrp
Europe	Ireland		BBB				
Europe	Ireland		BBB				
Europe	Ireland		BBB				
Europe	Ireland		BBB				
Europe	Ireland		BBB				
Asia	Hong Kong	A	AA			Thin	Thin
Asia	Hong Kong	BBB	AA		Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin		Thin
Asia	Japan		AA	Thin	Thin		Thin
Asia	Japan	BB	A	CcyGrp	CcyGrp	Thin	Thin
Asia	Japan	BB	A	DocAdj	DocAdj	Thin	Thin
Asia	Japan	BB	A		Thin	Thin	Thin
Asia	Japan	BB	A		Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan		A				
Asia	Japan		A				
Asia	Japan	A	AA		Thin	Thin	Thin
Asia	Japan	A	AA		Thin	Thin	Thin
Asia	Japan	A	AA		Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
	Thin					
	Thin					
	Thin					
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
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Thin	CcyGrp					
Thin	DocAdj					
CcyGrp	Thin	Thin	DocAdj			
DocAdj	Thin	Thin	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
Thin						
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CcyGrp	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Entity Tier			
Thin	Thin	Thin	DocAdj			
Thin	Thin	Thin	DocAdj			

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DAIKINUSDCR	31-Jul-08 DAIKIN
DAIMARUJPYCR	31-Jul-08 DAIMARU
DAIMARUJPYMR	31-Jul-08 DAIMARU
DAIMARUJPYXR	31-Jul-08 DAIMARU
DAINISJPYCR	31-Jul-08 DAINIS
DAINISJPYMR	31-Jul-08 DAINIS
DAINISJPYXR	31-Jul-08 DAINIS
DAINPJPYCR	31-Jul-08 DAINP
DAINPJPYMR	31-Jul-08 DAINP
DAINPJPYXR	31-Jul-08 DAINP
DAINPUSDCR	31-Jul-08 DAINP
DAIOJPYCR	31-Jul-08 DAIO
DAIOJPYMR	31-Jul-08 DAIO
DAIOJPYXR	31-Jul-08 DAIO
DAIWAEURCR	31-Jul-08 DAIWA
DAIWAEURMM	31-Jul-08 DAIWA
DAIWAEURMR	31-Jul-08 DAIWA
DAIWAJPYCR	31-Jul-08 DAIWA
DAIWAJPYMR	31-Jul-08 DAIWA
DAIWAJPYXR	31-Jul-08 DAIWA
DAIWAUSDCR	31-Jul-08 DAIWA
DAIWAUSDMM	31-Jul-08 DAIWA
DAIWAUSDMR	31-Jul-08 DAIWA
DAIWAUSDXR	31-Jul-08 DAIWA
DAIWA-SecSMBCJPYCR	31-Jul-08 DAIWA-SecSMBC
DAIWA-SecSMBCJPYMR	31-Jul-08 DAIWA-SecSMBC
DAIWA-SecSMBCUSDCR	31-Jul-08 DAIWA-SecSMBC
DAIWA-SecSMBCUSDMR	31-Jul-08 DAIWA-SecSMBC
DAIWAHJPYCR	31-Jul-08 DAIWAH
DAIWAHJPYXR	31-Jul-08 DAIWAH
DALUSDMR	31-Jul-08 DAL
DALUSDXR	31-Jul-08 DAL
DALEURCR	31-Jul-08 DAL
DALEURMM	31-Jul-08 DAL
DALEURMR	31-Jul-08 DAL
DALEURXR	31-Jul-08 DAL
DALUSDCR	31-Jul-08 DAL
DALUSDMM	31-Jul-08 DAL
DALUSDMR	31-Jul-08 DAL
DALUSDXR	31-Jul-08 DAL
DAMLRAUDCR	31-Jul-08 DAMLR
DAMLRAUDMM	31-Jul-08 DAMLR
DAMLRCADCR	31-Jul-08 DAMLR
DAMLRCADMM	31-Jul-08 DAMLR
DAMLRCADMR	31-Jul-08 DAMLR
DAMLRCHFCR	31-Jul-08 DAMLR
DAMLRCHFMM	31-Jul-08 DAMLR
DAMLREURCR	31-Jul-08 DAMLR
DAMLREURMM	31-Jul-08 DAMLR
DAMLREURMR	31-Jul-08 DAMLR
DAMLREURXR	31-Jul-08 DAMLR
DAMLRGBPCR	31-Jul-08 DAMLR
DAMLRGBPMM	31-Jul-08 DAMLR
DAMLRGBPMR	31-Jul-08 DAMLR
DAMLRHKDMM	31-Jul-08 DAMLR
DAMLRJPYCR	31-Jul-08 DAMLR
DAMLRJPYMM	31-Jul-08 DAMLR
DAMLRJPYMR	31-Jul-08 DAMLR
DAMLRJPYXR	31-Jul-08 DAMLR
DAMLRNOKMM	31-Jul-08 DAMLR
DAMLRNZDCR	31-Jul-08 DAMLR
DAMLRNZDMM	31-Jul-08 DAMLR
DAMLRSEKMM	31-Jul-08 DAMLR
DAMLRSGDCR	31-Jul-08 DAMLR
DAMLRSGDMM	31-Jul-08 DAMLR
DAMLRTWDCR	31-Jul-08 DAMLR
DAMLRTWDMM	31-Jul-08 DAMLR
DAMLRUSDCR	31-Jul-08 DAMLR
DAMLRUSDMM	31-Jul-08 DAMLR
DAMLRUSDMR	31-Jul-08 DAMLR
DAMLRUSDXR	31-Jul-08 DAMLR
DAMLRZARMM	31-Jul-08 DAMLR
DAMLR-DNACorpEURCR	31-Jul-08 DAMLR-DNACorp
DAMLR-DNACorpEURMM	31-Jul-08 DAMLR-DNACorp

Daikin Inds Ltd	JK103B	SNRFOR	USD
Daimaru Inc	JK126C	SNRFOR	JPY
Daimaru Inc	JK126C	SNRFOR	JPY
Daimaru Inc	JK126C	SNRFOR	JPY
Dainippon Screen Mfg Co Ltd	JK1688	SNRFOR	JPY
Dainippon Screen Mfg Co Ltd	JK1688	SNRFOR	JPY
Dainippon Screen Mfg Co Ltd	JK1688	SNRFOR	JPY
Dai Nippon Prtg Co Ltd	256B86	SNRFOR	JPY
Dai Nippon Prtg Co Ltd	256B86	SNRFOR	JPY
Dai Nippon Prtg Co Ltd	256B86	SNRFOR	JPY
Dai Nippon Prtg Co Ltd	256B86	SNRFOR	USD
Daio Paper Corp	JQGE8P	SNRFOR	JPY
Daio Paper Corp	JQGE8P	SNRFOR	JPY
Daio Paper Corp	JQGE8P	SNRFOR	JPY
Daiwa Secs Gp Inc	2F746C	SNRFOR	EUR
Daiwa Secs Gp Inc	2F746C	SNRFOR	EUR
Daiwa Secs Gp Inc	2F746C	SNRFOR	EUR
Daiwa Secs Gp Inc	2F746C	SNRFOR	JPY
Daiwa Secs Gp Inc	2F746C	SNRFOR	JPY
Daiwa Secs Gp Inc	2F746C	SNRFOR	JPY
Daiwa Secs Gp Inc	2F746C	SNRFOR	USD
Daiwa Secs Gp Inc	2F746C	SNRFOR	USD
Daiwa Secs Gp Inc	2F746C	SNRFOR	USD
Daiwa Secs Gp Inc	2F746C	SNRFOR	USD
Daiwa Secs SMBC Co Ltd	JK28BX	SNRFOR	JPY
Daiwa Secs SMBC Co Ltd	JK28BX	SNRFOR	JPY
Daiwa Secs SMBC Co Ltd	JK28BX	SNRFOR	USD
Daiwa Secs SMBC Co Ltd	JK28BX	SNRFOR	USD
Daiwa House Ind Co Ltd	JK2658	SNRFOR	JPY
Daiwa House Ind Co Ltd	JK2658	SNRFOR	JPY
Delta Air Lines Inc	26BA97	SECDOM	USD
Delta Air Lines Inc	26BA97	SECDOM	USD
Delta Air Lines Inc	26BA97	SNRFOR	EUR
Delta Air Lines Inc	26BA97	SNRFOR	EUR
Delta Air Lines Inc	26BA97	SNRFOR	EUR
Delta Air Lines Inc	26BA97	SNRFOR	EUR
Delta Air Lines Inc	26BA97	SNRFOR	USD
Delta Air Lines Inc	26BA97	SNRFOR	USD
Delta Air Lines Inc	26BA97	SNRFOR	USD
Delta Air Lines Inc	26BA97	SNRFOR	USD
Daimler AG	DE7C9Q	SNRFOR	AUD
Daimler AG	DE7C9Q	SNRFOR	AUD
Daimler AG	DE7C9Q	SNRFOR	CAD
Daimler AG	DE7C9Q	SNRFOR	CAD
Daimler AG	DE7C9Q	SNRFOR	CAD
Daimler AG	DE7C9Q	SNRFOR	CHF
Daimler AG	DE7C9Q	SNRFOR	CHF
Daimler AG	DE7C9Q	SNRFOR	EUR
Daimler AG	DE7C9Q	SNRFOR	EUR
Daimler AG	DE7C9Q	SNRFOR	EUR
Daimler AG	DE7C9Q	SNRFOR	EUR
Daimler AG	DE7C9Q	SNRFOR	GBP
Daimler AG	DE7C9Q	SNRFOR	GBP
Daimler AG	DE7C9Q	SNRFOR	GBP
Daimler AG	DE7C9Q	SNRFOR	HKD
Daimler AG	DE7C9Q	SNRFOR	JPY
Daimler AG	DE7C9Q	SNRFOR	JPY
Daimler AG	DE7C9Q	SNRFOR	JPY
Daimler AG	DE7C9Q	SNRFOR	JPY
Daimler AG	DE7C9Q	SNRFOR	NOK
Daimler AG	DE7C9Q	SNRFOR	NZD
Daimler AG	DE7C9Q	SNRFOR	NZD
Daimler AG	DE7C9Q	SNRFOR	SEK
Daimler AG	DE7C9Q	SNRFOR	SGD
Daimler AG	DE7C9Q	SNRFOR	SGD
Daimler AG	DE7C9Q	SNRFOR	TWD
Daimler AG	DE7C9Q	SNRFOR	TWD
Daimler AG	DE7C9Q	SNRFOR	USD
Daimler AG	DE7C9Q	SNRFOR	USD
Daimler AG	DE7C9Q	SNRFOR	USD
Daimler AG	DE7C9Q	SNRFOR	USD
Daimler AG	DE7C9Q	SNRFOR	ZAR
Daimler North America Corp	256BBN	SNRFOR	EUR
Daimler North America Corp	256BBN	SNRFOR	EUR

CR	Composite	0.12%	0.12%	0.14%	0.23%	0.27%	0.30%
CR	Composite	0.16%	0.22%	0.28%	0.29%	0.37%	0.39%
MR	Composite						
XR	Composite	0.16%	0.22%	0.28%	0.29%	0.29%	0.39%
CR	Composite	0.19%	0.26%	0.34%	0.50%	0.61%	0.71%
MR	Composite						
XR	Composite	0.00195	0.0026	0.003425	0.00495	0.006065	0.005370833
CR	Composite	0.001	0.001	0.0017766	0.00193	0.00238145	0.002666667
MR	Composite						
XR	Composite	0.10%	0.10%	0.18%	0.19%	0.24%	0.27%
CR	Composite	0.10%	0.10%	0.18%	0.19%	0.24%	0.27%
CR	Composite	0.71%	0.71%	0.80%	0.84%	0.93%	1.00%
MR	Composite						
XR	Composite	0.007147839	0.007147839	0.007970302	0.008431898	0.009307879	0.009973345
CR	Composite	0.002764444	0.004138726	0.004940648	0.005370143	0.00627058	0.006589717
MM	Composite	0.002764444	0.004053177	0.004901267	0.005251337	0.006131757	0.006490128
MR	Composite	0.28%	0.40%	0.49%	0.52%	0.61%	0.64%
CR	Composite	0.28%	0.39%	0.48%	0.53%	0.62%	0.67%
MR	Composite	0.29%	0.39%	0.48%	0.53%	0.61%	0.66%
XR	Composite	0.23%	0.37%	0.43%	0.49%	0.53%	0.58%
CR	Composite	0.28%	0.41%	0.49%	0.54%	0.63%	0.66%
MM	Composite						
MR	Composite	0.28%	0.40%	0.49%	0.52%	0.61%	0.64%
XR	Composite	0.28%	0.32%	0.38%	0.41%	0.48%	0.51%
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	0.18%	0.21%	0.24%	0.27%	0.33%	0.37%
XR	Composite	0.18%	0.21%	0.24%	0.27%	0.33%	0.37%
MR	Composite	11.43%	11.43%	11.43%	11.43%	11.43%	11.43%
XR	Composite	11.43%	11.43%	11.43%	11.43%	11.43%	11.43%
CR	Composite						
MM	Composite						
MR	Composite	15.07%	16.97%	15.49%	15.06%	15.07%	15.29%
XR	Composite						
CR	Composite	15.07%	16.97%	16.31%	15.86%	15.86%	16.10%
MM	Composite						
MR	Composite	15.07%	16.97%	15.49%	15.06%	15.07%	15.29%
XR	Composite	0.150690532	0.169655225	0.149192238	0.145084265	0.145139842	0.147271455
CR	Composite	0.44%	0.48%	0.57%	0.71%	0.80%	0.90%
MM	Composite	0.42%	0.46%	0.57%	0.71%	0.80%	0.90%
CR	Composite	0.36%	0.47%	0.59%	0.74%	0.82%	0.93%
MM	Composite	0.38%	0.45%	0.57%	0.71%	0.80%	0.90%
MR	Composite						
CR	Composite	0.003570667	0.004683376	0.005911848	0.007355021	0.008174167	0.009263333
MM	Composite	0.38%	0.45%	0.57%	0.71%	0.80%	0.90%
CR	Composite	0.36%	0.47%	0.59%	0.74%	0.82%	0.93%
MM	Composite	0.003843188	0.004459129	0.005687354	0.007081803	0.007962154	0.008955556
MR	Composite	0.003803155	0.004449207	0.005616255	0.006993041	0.007892943	0.008884955
XR	Composite	0.003663038	0.004285289	0.005409341	0.006735403	0.00760215	0.008557614
CR	Composite	0.003570667	0.004683376	0.005911848	0.007355021	0.008174167	0.009263333
MM	Composite	0.38%	0.45%	0.57%	0.71%	0.80%	0.90%
MR	Composite						
MM	Composite	0.003843188	0.004459129	0.005687354	0.007081803	0.007962154	0.008955556
CR	Composite	0.44%	0.47%	0.60%	0.74%	0.84%	0.93%
MM	Composite	0.42%	0.45%	0.58%	0.70%	0.80%	0.89%
MR	Composite	0.004133118	0.004467159	0.005706189	0.007021396	0.007981055	0.008867839
XR	Composite						
MM	Composite	0.38%	0.45%	0.57%	0.71%	0.80%	0.90%
CR	Composite	0.003570667	0.004683376	0.005911848	0.007355021	0.008174167	0.009263333
MM	Composite	0.38%	0.45%	0.57%	0.71%	0.80%	0.90%
MM	Composite	0.003843188	0.004459129	0.005687354	0.007081803	0.007962154	0.008955556
CR	Composite	0.003570667	0.004683376	0.005911848	0.007355021	0.008174167	0.009263333
MM	Composite	0.38%	0.45%	0.57%	0.71%	0.80%	0.90%
CR	Composite	0.36%	0.47%	0.59%	0.74%	0.82%	0.93%
MM	Composite	0.38%	0.45%	0.57%	0.71%	0.80%	0.90%
CR	Composite	0.36%	0.47%	0.59%	0.74%	0.82%	0.93%
MM	Composite	0.38%	0.45%	0.57%	0.71%	0.80%	0.90%
MR	Composite	0.003803155	0.004449207	0.005616255	0.006993041	0.007892943	0.008884955
XR	Composite	0.37%	0.43%	0.54%	0.67%	0.76%	0.86%
MM	Composite	0.38%	0.45%	0.57%	0.71%	0.80%	0.90%
CR	Composite	0.49%	0.49%	0.62%	0.75%	0.86%	0.96%
MM	Composite	0.46%	0.46%	0.60%	0.72%	0.83%	0.90%

0.31%	0.37%	0.37%	0.37%	0.37%	0.324999997	NR
0.39%	0.39%	0.39%	0.39%	0.39%	0.35 NR	NR
					0.35	
0.39%	0.39%	0.39%	0.39%	0.39%	0.35 NR	NR
0.71%	0.71%	0.71%	0.71%	0.71%	0.25 NR	NR
					0.25	
0.005370833	0.005370833	0.005370833	0.005370833	0.005370833	0.25 NR	NR
0.32%	0.003905223	0.003905223	0.003905223	0.003905223	0.300000004	NR
					0.312500003	
0.32%	0.39%	0.39%	0.39%	0.39%	0.312500003	NR
0.32%	0.39%	0.39%	0.39%	0.39%	0.312500003	NR
1.00%	1.00%	1.00%	1.00%	1.00%	0.4	NR
					0.4	
0.009973345	0.009973345	0.009973345	0.009973345	0.009973345	0.4	NR
0.72%	0.007842302	0.010076667	0.010311667	0.011355556	0.25 BB	A
0.70%	0.00766461	0.010076667	0.010311667	0.011355556	0.25 BB	BBB
0.69%	0.76%	1.01%	1.03%	1.14%	0.25 BB	BBB
0.70%	0.75%	1.01%	1.03%	1.13%	0.25 A	AA
0.68%	0.71%	0.99%	1.03%	1.11%	0.25 BBB	A
0.53%	0.56%	0.78%	1.03%	0.88%	0.25 BBB	A
0.72%	0.78%	1.01%	1.03%	1.14%	0.25 BB	A
					0.25	
0.69%	0.76%	1.01%	1.03%	1.14%	0.25 BB	BBB
0.55%	0.60%	1.01%	1.03%	1.14%	0.25 BB	BBB
					0.275000006	
					0.275000006	
					27.50%	
					27.50%	
0.37%	0.37%	0.37%	0.37%	0.37%	0.3 NR	NR
0.37%	0.37%	0.37%	0.37%	0.37%	30.00% NR	NR
11.43%	11.43%	11.43%	11.43%	11.43%		
11.43%	11.43%	11.43%	11.43%	11.43%		
					37.60%	
					37.60%	
14.58%	13.55%	12.49%	12.46%	12.44%	0.376 NR	NR
					37.60%	
15.34%	14.26%	12.49%	12.46%	12.44%	0.376 NR	NR
					37.60%	
14.58%	13.55%	12.49%	12.46%	12.44%	37.60% NR	NR
14.04%	0.130535333	0.1248795	0.1245738	0.12443925	37.60% NR	NR
0.94%	0.99%	1.06%	1.34%	1.20%	0.394583335 BBB	BBB
0.94%	0.99%	1.06%	1.34%	1.20%	0.394583335 A	A
0.98%	1.03%	1.09%	1.38%	1.20%	0.387142859 A	AA
0.94%	0.99%	1.05%	1.32%	1.20%	0.4 BBB	AA
					0.394583335	
0.98%	0.010329106	0.010946165	0.013799306	0.012033325	0.387142859 A	AA
0.94%	0.99%	1.05%	1.32%	1.20%	0.4 BBB	AA
0.98%	1.03%	1.09%	1.38%	1.20%	0.387142859 A	AA
0.94%	0.009904316	0.010543818	0.013247333	0.012033325	0.4 BBB	AA
0.93%	0.00981265	0.010398857	0.01310934	0.012033325	0.394583335 BBB	AA
0.90%	0.009451132	0.010015741	0.012626365	0.012033325	0.394583335 BBB	AA
0.98%	0.010329106	0.010946165	0.013799306	0.012033325	0.387142859 A	AA
0.94%	0.99%	1.05%	1.32%	1.20%	0.4 BBB	AA
					0.394583335	
0.94%	0.009904316	0.010543818	0.013247333	0.012033325	0.4 BBB	AA
0.97%	1.02%	1.06%	1.34%	1.20%	0.394583335 BBB	BBB
0.94%	0.98%	1.06%	1.34%	1.20%	0.4 A	A
0.93%	0.009681424	0.010562568	0.013425333	0.012033325	0.394583335 BBB	BBB
					0.394583335	
0.94%	0.99%	1.05%	1.32%	1.20%	0.4 BBB	AA
0.98%	0.010329106	0.010946165	0.013799306	0.012033325	0.387142859 A	AA
0.94%	0.99%	1.05%	1.32%	1.20%	0.4 BBB	AA
0.94%	0.009904316	0.010543818	0.013247333	0.012033325	0.4 BBB	AA
0.98%	0.010329106	0.010946165	0.013799306	0.012033325	0.387142859 A	AA
0.94%	0.99%	1.05%	1.32%	1.20%	0.4 BBB	AA
0.98%	1.03%	1.09%	1.38%	1.20%	0.387142859 A	AA
0.94%	0.99%	1.05%	1.32%	1.20%	0.4 BBB	AA
0.98%	1.03%	1.09%	1.38%	1.20%	0.387142859 A	AA
0.94%	0.99%	1.05%	1.32%	1.20%	0.4 BBB	AA
0.93%	0.00981265	0.010398857	0.01310934	0.012033325	0.394583335 BBB	AA
0.90%	0.95%	1.00%	1.26%	1.20%	0.394583335 BBB	AA
0.94%	0.99%	1.05%	1.32%	1.20%	0.4 BBB	AA
1.01%	0.97%	1.21%	1.22%	1.22%	0.4	BBB
0.97%	0.97%	1.21%	1.22%	1.22%	0.4	A

NR	NR	NR	NR	NR	B
NR	NR	A	NR		
NR	NR	BBB	NR		
NR	NR	NR	BB		
NR	NR	NR	B		
NR	NR	NR	CCC	NR	B
NR	NR	NR	CCC	NR	B
NR	NR	NR	CCC	NR	B
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	A	AA	AA
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	A	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
A	A	A	A	AA	AA
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	A	A
NR	NR	NR	NR		
NR	NR	NR	NR		
			NR		
			NR		
B	BBB	BBB	B	BBB	BBB
B	BBB	BBB	B	BBB	BBB
B	BBB	BBB	B	BBB	BBB
BB	A	A	BB	A	A
BBB	A	A	BBB	BBB	BBB
BBB	A	A	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	A	BBB	NR

			NR	2 Industrials
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	3 Technology
			NR	Technology
			NR	3 Technology
			NR	3 Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
BB	NR	B	A	4 Financials
BB	NR	B	A	4 Financials
BB	NR	B	A	4 Financials
A	NR	BBB	A	7 Financials
BBB	NR	BB	A	7 Financials
BBB	NR	BB	A	3 Financials
BB	NR	B	A	4 Financials
			NR	Financials
BB	NR	B	A	4 Financials
BB	NR	B	A	4 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	BB	5 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	5 Consumer Services
			NR	Consumer Services
NR	NR	NR	BB	5 Consumer Services
NR	NR	NR	BB	5 Consumer Services
BB	B	NR	AA	10 Consumer Goods
BB	B	NR	AA	10 Consumer Goods
BBB	BB	NR	A	3 Consumer Goods
A	BB	NR	AA	9 Consumer Goods
			NR	Consumer Goods
BBB	BB	NR	A	3 Consumer Goods
A	BB	NR	AA	9 Consumer Goods
BBB	BB	NR	A	3 Consumer Goods
A	BB	NR	AA	9 Consumer Goods
BBB	BB	NR	AA	10 Consumer Goods
BBB	BB	NR	AA	10 Consumer Goods
BBB	BB	NR	A	3 Consumer Goods
A	BB	NR	AA	9 Consumer Goods
			NR	Consumer Goods
A	BB	NR	AA	9 Consumer Goods
BB	B	NR	A	4 Consumer Goods
BB	B	NR	A	3 Consumer Goods
BB	B	NR	A	4 Consumer Goods
			NR	Consumer Goods
A	BB	NR	AA	9 Consumer Goods
BBB	BB	NR	A	3 Consumer Goods
A	BB	NR	AA	9 Consumer Goods
A	BB	NR	AA	9 Consumer Goods
BBB	BB	NR	A	3 Consumer Goods
A	BB	NR	AA	9 Consumer Goods
BBB	BB	NR	A	3 Consumer Goods
A	BB	NR	AA	9 Consumer Goods
BBB	BB	NR	A	3 Consumer Goods
A	BB	NR	AA	9 Consumer Goods
BBB	BB	NR	AA	10 Consumer Goods
BBB	BB	NR	AA	10 Consumer Goods
A	BB	NR	AA	9 Consumer Goods
NR	NR		A	4 Consumer Goods
NR	NR		A	3 Consumer Goods

Asia	Japan	A	AA		Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan	BB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BB	AA				
Asia	Japan	BB	AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	BB	BBB		Thin	Thin	Thin
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB		Thin	Thin	Thin
Asia	Japan	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A					
N.Amer	United States	A					
N.Amer	United States	A					
N.Amer	United States	A					
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	CCC	CCC	Thin	Thin	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	DocAdj	Entity Tier	Entity Tier
Europe	Germany	A	BBB	CcyGrp	CcyGrp	Entity Tier	Entity Tier
Europe	Germany	A	BBB	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB				
Europe	Germany	A	BBB	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB				
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB				
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB		DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB		CcyGrp	DocAdj	DocAdj

Thin	Thin	Thin	Entity Tier			
CcyGrp	Thin					
DocAdj	Thin					
Thin	CcyGrp					
Thin	DocAdj					
Thin	Entity Tier	Thin	Entity Tier			
Thin	Entity Tier	Thin	Entity Tier			
Thin	Entity Tier	Thin	Entity Tier			
Thin	Thin					
Thin	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
Thin	Thin					
Thin	Thin					
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	
DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin	

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DAMLR-DNACorpEURMR	31-Jul-08 DAMLR-DNACorp
DAMLR-DNACorpEURXR	31-Jul-08 DAMLR-DNACorp
DAMLR-DNACorpGBPMR	31-Jul-08 DAMLR-DNACorp
DAMLR-DNACorpUSDCR	31-Jul-08 DAMLR-DNACorp
DAMLR-DNACorpUSDMM	31-Jul-08 DAMLR-DNACorp
DAMLR-DNACorpUSDMR	31-Jul-08 DAMLR-DNACorp
DAMLR-DNACorpUSDXR	31-Jul-08 DAMLR-DNACorp
DANAHAUDMR	31-Jul-08 DANAH
DANAHAUDXR	31-Jul-08 DANAH
DANAHCHFMR	31-Jul-08 DANAH
DANAHCHFXR	31-Jul-08 DANAH
DANAHEURCR	31-Jul-08 DANAH
DANAHEURMM	31-Jul-08 DANAH
DANAHEURMR	31-Jul-08 DANAH
DANAHEURXR	31-Jul-08 DANAH
DANAHGBPMR	31-Jul-08 DANAH
DANAHHKDXR	31-Jul-08 DANAH
DANAHJPYMR	31-Jul-08 DANAH
DANAHJPYXR	31-Jul-08 DANAH
DANAHNZDMR	31-Jul-08 DANAH
DANAHNZDXR	31-Jul-08 DANAH
DANAHSGDXR	31-Jul-08 DANAH
DANAHUSDCR	31-Jul-08 DANAH
DANAHUSDMM	31-Jul-08 DANAH
DANAHUSDMR	31-Jul-08 DANAH
DANAHUSDXR	31-Jul-08 DANAH
DANBNKCHFCR	31-Jul-08 DANBNK
DANBNKCHFMM	31-Jul-08 DANBNK
DANBNKEURCR	31-Jul-08 DANBNK
DANBNKEURMM	31-Jul-08 DANBNK
DANBNKEURMR	31-Jul-08 DANBNK
DANBNKEURXR	31-Jul-08 DANBNK
DANBNKGBPCR	31-Jul-08 DANBNK
DANBNKGBPMM	31-Jul-08 DANBNK
DANBNKJPYCR	31-Jul-08 DANBNK
DANBNKJPYMM	31-Jul-08 DANBNK
DANBNKSGDCR	31-Jul-08 DANBNK
DANBNKSGDMM	31-Jul-08 DANBNK
DANBNKUSDCR	31-Jul-08 DANBNK
DANBNKUSDMM	31-Jul-08 DANBNK
DANBNKUSDMR	31-Jul-08 DANBNK
DANBNKUSDXR	31-Jul-08 DANBNK
DANBNKEURCR	31-Jul-08 DANBNK
DANBNKEURMM	31-Jul-08 DANBNK
DANBNKEURMR	31-Jul-08 DANBNK
DANBNKGBPCR	31-Jul-08 DANBNK
DANBNKGBPMM	31-Jul-08 DANBNK
DANBNKJPYMM	31-Jul-08 DANBNK
DANBNKUSDCR	31-Jul-08 DANBNK
DANBNKUSDMM	31-Jul-08 DANBNK
DANBNKUSDMR	31-Jul-08 DANBNK
DANKAUSDCR	31-Jul-08 DANKA
DANKAUSDMM	31-Jul-08 DANKA
DANKAUSDXR	31-Jul-08 DANKA
DBAUDCR	31-Jul-08 DB
DBAUDMM	31-Jul-08 DB
DBAUDMR	31-Jul-08 DB
DBCADMM	31-Jul-08 DB
DBCHFCR	31-Jul-08 DB
DBCHFMM	31-Jul-08 DB
DBEURCR	31-Jul-08 DB
DBEURMM	31-Jul-08 DB
DBEURMR	31-Jul-08 DB
DBEURXR	31-Jul-08 DB
DBGBPCR	31-Jul-08 DB
DBGBPMM	31-Jul-08 DB
DBHKDCR	31-Jul-08 DB
DBHKDMM	31-Jul-08 DB
DBJPYCR	31-Jul-08 DB
DBJPYMM	31-Jul-08 DB
DBNZDMR	31-Jul-08 DB
DBSEKMM	31-Jul-08 DB
DBSGDMM	31-Jul-08 DB
DBTWDCR	31-Jul-08 DB

Daimler North America Corp	256BBN	SNRFOR	EUR
Daimler North America Corp	256BBN	SNRFOR	EUR
Daimler North America Corp	256BBN	SNRFOR	GBP
Daimler North America Corp	256BBN	SNRFOR	USD
Daimler North America Corp	256BBN	SNRFOR	USD
Daimler North America Corp	256BBN	SNRFOR	USD
Daimler North America Corp	256BBN	SNRFOR	USD
Dana Hold Co	258DA7	SNRFOR	AUD
Dana Hold Co	258DA7	SNRFOR	AUD
Dana Hold Co	258DA7	SNRFOR	CHF
Dana Hold Co	258DA7	SNRFOR	CHF
Dana Hold Co	258DA7	SNRFOR	EUR
Dana Hold Co	258DA7	SNRFOR	EUR
Dana Hold Co	258DA7	SNRFOR	EUR
Dana Hold Co	258DA7	SNRFOR	EUR
Dana Hold Co	258DA7	SNRFOR	GBP
Dana Hold Co	258DA7	SNRFOR	HKD
Dana Hold Co	258DA7	SNRFOR	JPY
Dana Hold Co	258DA7	SNRFOR	JPY
Dana Hold Co	258DA7	SNRFOR	NZD
Dana Hold Co	258DA7	SNRFOR	NZD
Dana Hold Co	258DA7	SNRFOR	SGD
Dana Hold Co	258DA7	SNRFOR	USD
Dana Hold Co	258DA7	SNRFOR	USD
Dana Hold Co	258DA7	SNRFOR	USD
Dana Hold Co	258DA7	SNRFOR	USD
Danske Bk A S	2F9999	SNRFOR	CHF
Danske Bk A S	2F9999	SNRFOR	CHF
Danske Bk A S	2F9999	SNRFOR	EUR
Danske Bk A S	2F9999	SNRFOR	EUR
Danske Bk A S	2F9999	SNRFOR	EUR
Danske Bk A S	2F9999	SNRFOR	EUR
Danske Bk A S	2F9999	SNRFOR	GBP
Danske Bk A S	2F9999	SNRFOR	GBP
Danske Bk A S	2F9999	SNRFOR	JPY
Danske Bk A S	2F9999	SNRFOR	JPY
Danske Bk A S	2F9999	SNRFOR	SGD
Danske Bk A S	2F9999	SNRFOR	SGD
Danske Bk A S	2F9999	SNRFOR	USD
Danske Bk A S	2F9999	SNRFOR	USD
Danske Bk A S	2F9999	SNRFOR	USD
Danske Bk A S	2F9999	SNRFOR	USD
Danske Bk A S	2F9999	SUBLT2	EUR
Danske Bk A S	2F9999	SUBLT2	EUR
Danske Bk A S	2F9999	SUBLT2	EUR
Danske Bk A S	2F9999	SUBLT2	GBP
Danske Bk A S	2F9999	SUBLT2	GBP
Danske Bk A S	2F9999	SUBLT2	JPY
Danske Bk A S	2F9999	SUBLT2	USD
Danske Bk A S	2F9999	SUBLT2	USD
Danske Bk A S	2F9999	SUBLT2	USD
Danka Business Sys Plc	GI8B7P	SNRFOR	USD
Danka Business Sys Plc	GI8B7P	SNRFOR	USD
Danka Business Sys Plc	GI8B7P	SNRFOR	USD
Deutsche Bk AG	2H6677	SNRFOR	AUD
Deutsche Bk AG	2H6677	SNRFOR	AUD
Deutsche Bk AG	2H6677	SNRFOR	AUD
Deutsche Bk AG	2H6677	SNRFOR	CAD
Deutsche Bk AG	2H6677	SNRFOR	CHF
Deutsche Bk AG	2H6677	SNRFOR	CHF
Deutsche Bk AG	2H6677	SNRFOR	EUR
Deutsche Bk AG	2H6677	SNRFOR	EUR
Deutsche Bk AG	2H6677	SNRFOR	EUR
Deutsche Bk AG	2H6677	SNRFOR	EUR
Deutsche Bk AG	2H6677	SNRFOR	GBP
Deutsche Bk AG	2H6677	SNRFOR	GBP
Deutsche Bk AG	2H6677	SNRFOR	HKD
Deutsche Bk AG	2H6677	SNRFOR	HKD
Deutsche Bk AG	2H6677	SNRFOR	JPY
Deutsche Bk AG	2H6677	SNRFOR	JPY
Deutsche Bk AG	2H6677	SNRFOR	NZD
Deutsche Bk AG	2H6677	SNRFOR	SEK
Deutsche Bk AG	2H6677	SNRFOR	SGD
Deutsche Bk AG	2H6677	SNRFOR	TWD

MR	Composite	0.46%	0.46%	0.59%	0.71%	0.82%	0.92%
XR	Composite						
MR	Composite						
CR	Composite	0.49%	0.49%	0.62%	0.75%	0.86%	0.96%
MM	Composite	0.004597333	0.004597333	0.005975201	0.007185846	0.008273769	0.008966667
MR	Composite	0.46%	0.46%	0.59%	0.71%	0.82%	0.92%
XR	Composite	0.45%	0.45%	0.57%	0.68%	0.79%	0.88%
MR	Composite						
XR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
XR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.17%	0.24%	0.35%	0.45%	0.53%	0.59%
MM	Composite	0.17%	0.27%	0.36%	0.44%	0.50%	0.56%
CR	Composite	0.17%	0.24%	0.35%	0.45%	0.53%	0.59%
MM	Composite	0.17%	0.27%	0.36%	0.44%	0.50%	0.56%
MR	Composite	0.17%	0.27%	0.36%	0.44%	0.50%	0.56%
XR	Composite	0.17%	0.25%	0.34%	0.42%	0.48%	0.54%
CR	Composite	0.001738585	0.002363378	0.003523883	0.004536394	0.005303264	0.005914277
MM	Composite	0.17%	0.27%	0.36%	0.44%	0.50%	0.56%
CR	Composite	0.17%	0.26%	0.36%	0.44%	0.51%	0.57%
MM	Composite	0.17%	0.26%	0.36%	0.44%	0.51%	0.57%
CR	Composite	0.17%	0.24%	0.35%	0.45%	0.53%	0.59%
MM	Composite	0.17%	0.27%	0.36%	0.44%	0.50%	0.56%
CR	Composite	0.17%	0.24%	0.35%	0.45%	0.53%	0.59%
MM	Composite	0.17%	0.27%	0.36%	0.44%	0.50%	0.56%
MR	Composite	0.17%	0.27%	0.36%	0.44%	0.50%	0.56%
XR	Composite	0.17%	0.25%	0.34%	0.42%	0.48%	0.54%
CR	Composite	0.47%	0.51%	0.63%	0.74%	0.84%	0.94%
MM	Composite	0.45%	0.49%	0.61%	0.71%	0.81%	0.90%
MR	Composite	0.45%	0.49%	0.60%	0.71%	0.80%	0.89%
CR	Composite	0.47%	0.51%	0.63%	0.74%	0.84%	0.94%
MM	Composite	0.004517172	0.004901824	0.00608281	0.007134498	0.008090282	0.009040111
MM	Composite	0.45%	0.49%	0.61%	0.71%	0.81%	0.90%
CR	Composite	0.47%	0.51%	0.63%	0.74%	0.84%	0.94%
MM	Composite	0.45%	0.49%	0.61%	0.71%	0.81%	0.90%
MR	Composite						
CR	Composite						
MM	Composite						
XR	Composite						
CR	Composite						
MM	Composite	0.30%	0.33%	0.48%	0.55%	0.61%	0.69%
MR	Composite						
MM	Composite	0.30%	0.32%	0.46%	0.54%	0.62%	0.69%
CR	Composite	0.30%	0.33%	0.47%	0.56%	0.64%	0.72%
MM	Composite	0.30%	0.32%	0.46%	0.54%	0.62%	0.69%
CR	Composite	0.30%	0.33%	0.47%	0.56%	0.64%	0.72%
MM	Composite	0.30%	0.32%	0.46%	0.54%	0.62%	0.69%
MR	Composite	0.30%	0.32%	0.46%	0.54%	0.61%	0.68%
XR	Composite						
CR	Composite	0.30%	0.33%	0.47%	0.56%	0.64%	0.72%
MM	Composite	0.003009413	0.003217562	0.0045846	0.005423117	0.006152351	0.006938142
CR	Composite	0.30%	0.33%	0.47%	0.56%	0.64%	0.72%
MM	Composite	0.30%	0.32%	0.46%	0.54%	0.62%	0.69%
CR	Composite	0.30%	0.34%	0.48%	0.56%	0.64%	0.73%
MM	Composite	0.30%	0.34%	0.46%	0.54%	0.61%	0.69%
MR	Composite	0.30%	0.32%	0.46%	0.54%	0.61%	0.68%
MM	Composite	0.30%	0.32%	0.46%	0.54%	0.62%	0.69%
MM	Composite	0.30%	0.32%	0.46%	0.54%	0.62%	0.69%
CR	Composite						

0.96%	0.97%	1.21%	1.22%	1.22%	0.4	BBB
					0.4	
					0.4	
1.01%	0.97%	1.21%	1.22%	1.22%	0.4	BBB
0.97%	0.009663462	0.01206585	0.01218	0.01218	0.4	A
0.96%	0.97%	1.21%	1.22%	1.22%	0.4	BBB
0.92%	0.97%	1.21%	1.22%	1.22%	0.4	BBB
					0.75	
					0.75	
					0.75	
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					0.75	
					0.75	
					0.75	
					0.75	
					0.75	
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					0.75	
					0.75	
					0.75	
					0.75	
0.60%	0.64%	0.66%	0.63%	0.70%	0.4 NR	BB
0.58%	0.60%	0.66%	0.61%	0.67%	0.4 NR	A
0.60%	0.64%	0.66%	0.63%	0.70%	0.4 NR	BB
0.58%	0.60%	0.66%	0.61%	0.67%	0.4 NR	A
0.57%	0.60%	0.66%	0.60%	0.67%	0.4 NR	BBB
0.55%	0.57%	0.66%	0.58%	0.64%	0.4 NR	BBB
0.60%	0.00635962	0.006622293	0.006349647	0.00702409	0.4 NR	BB
0.58%	0.60%	0.66%	0.61%	0.67%	0.4 NR	A
0.58%	0.61%	0.66%	0.61%	0.67%	0.4 NR	BB
0.58%	0.61%	0.66%	0.61%	0.67%	0.4 NR	BB
0.60%	0.64%	0.66%	0.63%	0.70%	0.4 NR	BB
0.58%	0.60%	0.66%	0.61%	0.67%	0.4 NR	A
0.60%	0.64%	0.66%	0.63%	0.70%	0.4 NR	BB
0.58%	0.60%	0.66%	0.61%	0.67%	0.4 NR	A
0.57%	0.60%	0.66%	0.60%	0.67%	0.4 NR	BBB
0.55%	0.57%	0.66%	0.58%	0.64%	0.4 NR	BBB
0.96%	0.98%	1.03%	0.95%	1.00%	0.2 BB	BBB
0.92%	0.94%	0.99%	0.95%	1.00%	0.2 BBB	A
0.91%	0.93%	0.97%	0.95%	1.00%	0.2 BB	BBB
0.96%	0.98%	1.03%	0.95%	1.00%	0.2 BB	BBB
0.92%	0.009381174	0.009875898	0.0095	0.010004461	0.2 BBB	A
0.92%	0.94%	0.99%	0.95%	1.00%	0.2 B	BB
0.96%	0.98%	1.03%	0.95%	1.00%	0.2 BB	BBB
0.92%	0.94%	0.99%	0.95%	1.00%	0.2 BBB	A
					0.2	
					0.349999998	
					0.349999998	
					0.349999998	
					0.4	
0.74%	0.76%	0.75%	0.76%	0.87%	0.4 NR	A
					0.4	
0.71%	0.73%	0.73%	0.74%	0.87%	0.4 NR	A
0.75%	0.76%	0.76%	0.77%	0.87%	0.4 NR	AA
0.71%	0.73%	0.73%	0.74%	0.87%	0.4 NR	A
0.75%	0.76%	0.76%	0.77%	0.87%	0.4 NR	AA
0.71%	0.73%	0.73%	0.74%	0.87%	0.4 NR	A
0.70%	0.72%	0.73%	0.73%	0.87%	0.4 NR	A
					0.4	
0.75%	0.76%	0.76%	0.77%	0.87%	0.4 NR	AA
0.71%	0.00725665	0.007340316	0.007391298	0.0087125	0.4 NR	A
0.75%	0.76%	0.76%	0.77%	0.87%	0.4 NR	AA
0.71%	0.73%	0.73%	0.74%	0.87%	0.4 NR	A
0.73%	0.76%	0.75%	0.76%	0.87%	0.4 NR	BBB
0.70%	0.72%	0.75%	0.76%	0.87%	0.4 NR	A
0.70%	0.72%	0.73%	0.73%	0.87%	0.4 NR	A
0.71%	0.73%	0.73%	0.74%	0.87%	0.4 NR	A
0.71%	0.73%	0.73%	0.74%	0.87%	0.4 NR	A
					0.4	

BBB	BBB	BBB	A	BBB	NR
BBB	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	A	BBB	NR
BBB	BBB	BBB	A	BBB	NR
BBB	BBB	BBB	BBB	BBB	NR

A	BBB	BBB	BBB	BB	BB
A	A	A	A	A	A
A	BBB	BBB	BBB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	BBB	BBB	BB	BB
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
A	BBB	BBB	BBB	BB	BB
A	A	A	A	A	A
A	BBB	BBB	BBB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BB	BBB	BBB	BB	BB	BB
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A

A	BBB	A	A	A	A
A	A	AA	AA	AA	AA
A	A	AA	AA	A	A
A	A	AA	AA	AA	AA
A	A	AA	AA	A	A
A	A	AA	AA	AA	AA
A	A	A	A	A	A
A	A	AA	AA	A	A
A	A	AA	AA	AA	AA
A	A	AA	AA	A	A
A	A	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA

NR	NR		A	3 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR		A	4 Consumer Goods
NR	NR		A	3 Consumer Goods
NR	NR		A	3 Consumer Goods
NR	NR		A	4 Consumer Goods
			NR	
			NR	
			NR	
			NR	
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			NR	
			NR	
			NR	
			NR	
NR	B	BBB	BBB	4 Financials
NR	BB	A	BBB	10 Financials
NR	B	BBB	BBB	4 Financials
NR	BB	A	BBB	10 Financials
NR	B	BBB	BBB	11 Financials
NR	B	BBB	BBB	11 Financials
NR	B	BBB	BBB	4 Financials
NR	BB	A	BBB	10 Financials
NR	CCC	BB	BBB	11 Financials
NR	CCC	BB	BBB	11 Financials
NR	B	BBB	BBB	4 Financials
NR	BB	A	BBB	10 Financials
NR	B	BBB	BBB	4 Financials
NR	BB	A	BBB	10 Financials
NR	B	BBB	BBB	11 Financials
NR	B	BBB	BBB	11 Financials
BBB	NR	NR	A	9 Financials
A	NR	NR	A	9 Financials
BBB	NR	NR	A	9 Financials
BBB	NR	NR	A	9 Financials
A	NR	NR	A	9 Financials
BB	NR	NR	A	9 Financials
BBB	NR	NR	A	9 Financials
A	NR	NR	A	9 Financials
			NR	Financials
			NR	Technology
			NR	Technology
			NR	Technology
			NR	Financials
BB	BB	NR	A	4 Financials
			NR	Financials
BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	10 Financials
			NR	Financials
BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
BB	BB	NR	A	4 Financials
BB	BB	NR	A	4 Financials
BBB	BBB	NR	A	10 Financials
BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
			NR	Financials

N.Amer	United States	A	BBB		DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB		DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB		CcyGrp	DocAdj	DocAdj
N.Amer	United States	A	BBB		DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB		DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
Europe	Denmark	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Denmark	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Denmark	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Denmark	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Denmark	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA				
Europe	United Kingdom	B					
Europe	United Kingdom	B					
Europe	United Kingdom	B					
Europe	Germany	AA	AA				
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	Entity Tier
Europe	Germany	AA	AA				
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA				
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA				

DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
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DBUSDCR	31-Jul-08 DB
DBUSDMM	31-Jul-08 DB
DBUSDMR	31-Jul-08 DB
DBUSDXR	31-Jul-08 DB
DBAUDMM	31-Jul-08 DB
DBAUDMR	31-Jul-08 DB
DBCHFCR	31-Jul-08 DB
DBCHFMM	31-Jul-08 DB
DBDKKMM	31-Jul-08 DB
DBEURCR	31-Jul-08 DB
DBEURMM	31-Jul-08 DB
DBEURMR	31-Jul-08 DB
DBGBPCR	31-Jul-08 DB
DBGBPMM	31-Jul-08 DB
DBGBPMR	31-Jul-08 DB
DBHKDCR	31-Jul-08 DB
DBHKDMM	31-Jul-08 DB
DBJPYCR	31-Jul-08 DB
DBJPYMM	31-Jul-08 DB
DBSEKMM	31-Jul-08 DB
DBSGDCR	31-Jul-08 DB
DBSGDMM	31-Jul-08 DB
DBUSDCR	31-Jul-08 DB
DBUSDMM	31-Jul-08 DB
DBUSDMR	31-Jul-08 DB
DBZARMM	31-Jul-08 DB
DBBAUDCR	31-Jul-08 DBB
DBBAUDMM	31-Jul-08 DBB
DBBCHFCR	31-Jul-08 DBB
DBBCHFMM	31-Jul-08 DBB
DBBEURCR	31-Jul-08 DBB
DBBEURMM	31-Jul-08 DBB
DBBEURMR	31-Jul-08 DBB
DBBEURXR	31-Jul-08 DBB
DBBGBPCR	31-Jul-08 DBB
DBBGBPMM	31-Jul-08 DBB
DBBJPYCR	31-Jul-08 DBB
DBBJPYMM	31-Jul-08 DBB
DBBNZDCR	31-Jul-08 DBB
DBBNZDMM	31-Jul-08 DBB
DBBUSDCR	31-Jul-08 DBB
DBBUSDMM	31-Jul-08 DBB
DBBUSDMR	31-Jul-08 DBB
DBBUSDXR	31-Jul-08 DBB
DBJJPAUDCR	31-Jul-08 DBJJP
DBJJPEURCR	31-Jul-08 DBJJP
DBJJPEURMM	31-Jul-08 DBJJP
DBJJPJPYCR	31-Jul-08 DBJJP
DBJJPJPYMR	31-Jul-08 DBJJP
DBJJPUSDCR	31-Jul-08 DBJJP
DBJJPUSDMM	31-Jul-08 DBJJP
DBJJPUSDMR	31-Jul-08 DBJJP
DBOERSEURCR	31-Jul-08 DBOERS
DBOERSEURMM	31-Jul-08 DBOERS
DBOERSUSDMM	31-Jul-08 DBOERS
DBOERS-DBSEURMM	31-Jul-08 DBOERS-DBS
DBOERS-DBSUSDMM	31-Jul-08 DBOERS-DBS
DBREURCR	31-Jul-08 DBR
DBREURMM	31-Jul-08 DBR
DBREURMR	31-Jul-08 DBR
DBREURXR	31-Jul-08 DBR
DBRGBPCR	31-Jul-08 DBR
DBRGBPMM	31-Jul-08 DBR
DBRSEKCR	31-Jul-08 DBR
DBRSEKMM	31-Jul-08 DBR
DBRSGDCR	31-Jul-08 DBR
DBRUSDCR	31-Jul-08 DBR
DBRUSDMM	31-Jul-08 DBR
DBRUSDMR	31-Jul-08 DBR
DBRUSDXR	31-Jul-08 DBR
DBSSP-DBSBankAUDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankEURCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankHKDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankJPYCR	31-Jul-08 DBSSP-DBSBank

Deutsche Bk AG	2H6677	SNRFOR	USD
Deutsche Bk AG	2H6677	SNRFOR	USD
Deutsche Bk AG	2H6677	SNRFOR	USD
Deutsche Bk AG	2H6677	SNRFOR	USD
Deutsche Bk AG	2H6677	SUBLT2	AUD
Deutsche Bk AG	2H6677	SUBLT2	AUD
Deutsche Bk AG	2H6677	SUBLT2	CHF
Deutsche Bk AG	2H6677	SUBLT2	CHF
Deutsche Bk AG	2H6677	SUBLT2	DKK
Deutsche Bk AG	2H6677	SUBLT2	EUR
Deutsche Bk AG	2H6677	SUBLT2	EUR
Deutsche Bk AG	2H6677	SUBLT2	EUR
Deutsche Bk AG	2H6677	SUBLT2	GBP
Deutsche Bk AG	2H6677	SUBLT2	GBP
Deutsche Bk AG	2H6677	SUBLT2	GBP
Deutsche Bk AG	2H6677	SUBLT2	HKD
Deutsche Bk AG	2H6677	SUBLT2	HKD
Deutsche Bk AG	2H6677	SUBLT2	JPY
Deutsche Bk AG	2H6677	SUBLT2	JPY
Deutsche Bk AG	2H6677	SUBLT2	SEK
Deutsche Bk AG	2H6677	SUBLT2	SGD
Deutsche Bk AG	2H6677	SUBLT2	SGD
Deutsche Bk AG	2H6677	SUBLT2	USD
Deutsche Bk AG	2H6677	SUBLT2	USD
Deutsche Bk AG	2H6677	SUBLT2	USD
Deutsche Bk AG	2H6677	SUBLT2	ZAR
Deutsche Bahn AG	DE8FFT	SNRFOR	AUD
Deutsche Bahn AG	DE8FFT	SNRFOR	AUD
Deutsche Bahn AG	DE8FFT	SNRFOR	CHF
Deutsche Bahn AG	DE8FFT	SNRFOR	CHF
Deutsche Bahn AG	DE8FFT	SNRFOR	EUR
Deutsche Bahn AG	DE8FFT	SNRFOR	EUR
Deutsche Bahn AG	DE8FFT	SNRFOR	EUR
Deutsche Bahn AG	DE8FFT	SNRFOR	EUR
Deutsche Bahn AG	DE8FFT	SNRFOR	GBP
Deutsche Bahn AG	DE8FFT	SNRFOR	GBP
Deutsche Bahn AG	DE8FFT	SNRFOR	JPY
Deutsche Bahn AG	DE8FFT	SNRFOR	JPY
Deutsche Bahn AG	DE8FFT	SNRFOR	NZD
Deutsche Bahn AG	DE8FFT	SNRFOR	NZD
Deutsche Bahn AG	DE8FFT	SNRFOR	USD
Deutsche Bahn AG	DE8FFT	SNRFOR	USD
Deutsche Bahn AG	DE8FFT	SNRFOR	USD
Deutsche Bahn AG	DE8FFT	SNRFOR	USD
Dev Bk Japan	2H66EV	SNRFOR	AUD
Dev Bk Japan	2H66EV	SNRFOR	EUR
Dev Bk Japan	2H66EV	SNRFOR	EUR
Dev Bk Japan	2H66EV	SNRFOR	JPY
Dev Bk Japan	2H66EV	SNRFOR	JPY
Dev Bk Japan	2H66EV	SNRFOR	USD
Dev Bk Japan	2H66EV	SNRFOR	USD
Dev Bk Japan	2H66EV	SNRFOR	USD
Deutsche Boerse AG	DE9GAI	SNRFOR	EUR
Deutsche Boerse AG	DE9GAI	SNRFOR	EUR
Deutsche Boerse AG	DE9GAI	SNRFOR	USD
Deutsche Boerse Fin SA	LN642Y	SNRFOR	EUR
Deutsche Boerse Fin SA	LN642Y	SNRFOR	USD
Fed Rep Germany	3AB549	SNRFOR	EUR
Fed Rep Germany	3AB549	SNRFOR	EUR
Fed Rep Germany	3AB549	SNRFOR	EUR
Fed Rep Germany	3AB549	SNRFOR	EUR
Fed Rep Germany	3AB549	SNRFOR	GBP
Fed Rep Germany	3AB549	SNRFOR	GBP
Fed Rep Germany	3AB549	SNRFOR	SEK
Fed Rep Germany	3AB549	SNRFOR	SEK
Fed Rep Germany	3AB549	SNRFOR	SGD
Fed Rep Germany	3AB549	SNRFOR	USD
Fed Rep Germany	3AB549	SNRFOR	USD
Fed Rep Germany	3AB549	SNRFOR	USD
Fed Rep Germany	3AB549	SNRFOR	USD
DBS Bk Ltd	YA225M	JRSUBUT2	AUD
DBS Bk Ltd	YA225M	JRSUBUT2	EUR
DBS Bk Ltd	YA225M	JRSUBUT2	HKD
DBS Bk Ltd	YA225M	JRSUBUT2	JPY

CR	Composite	0.30%	0.33%	0.47%	0.56%	0.64%	0.72%
MM	Composite	0.003009413	0.003217562	0.0045846	0.005423117	0.006152351	0.006938142
MR	Composite	0.30%	0.32%	0.46%	0.54%	0.61%	0.68%
XR	Composite	0.30%	0.31%	0.44%	0.52%	0.59%	0.66%
MM	Composite	0.006806911	0.00756863	0.009741603	0.011407684	0.012794044	0.014500579
MR	Composite						
CR	Composite	0.68%	0.74%	0.99%	1.22%	1.37%	1.54%
MM	Composite	0.68%	0.71%	0.98%	1.15%	1.30%	1.45%
MM	Composite	0.68%	0.71%	0.98%	1.15%	1.30%	1.45%
CR	Composite	0.68%	0.74%	0.99%	1.22%	1.37%	1.54%
MM	Composite	0.006806911	0.007147727	0.00981237	0.011477979	0.012973179	0.014521226
MR	Composite	0.68%	0.71%	0.97%	1.14%	1.29%	1.44%
CR	Composite	0.68%	0.74%	0.99%	1.22%	1.37%	1.54%
MM	Composite	0.006806911	0.007147727	0.00981237	0.011477979	0.012973179	0.014521226
MR	Composite						
CR	Composite	0.68%	0.74%	0.99%	1.22%	1.37%	1.54%
MM	Composite	0.68%	0.71%	0.98%	1.15%	1.30%	1.45%
CR	Composite	0.70%	0.79%	1.02%	1.20%	1.34%	1.51%
MM	Composite	0.67%	0.76%	0.97%	1.14%	1.29%	1.45%
MM	Composite	0.006806911	0.007147727	0.00981237	0.011477979	0.012973179	0.014521226
CR	Composite	0.68%	0.74%	0.99%	1.22%	1.37%	1.54%
MM	Composite	0.68%	0.71%	0.98%	1.15%	1.30%	1.45%
CR	Composite	0.68%	0.74%	0.99%	1.22%	1.37%	1.54%
MM	Composite	0.68%	0.71%	0.98%	1.15%	1.30%	1.45%
MR	Composite	0.006806911	0.007075442	0.009710157	0.011397166	0.012873065	0.014382318
MM	Composite	0.68%	0.71%	0.98%	1.15%	1.30%	1.45%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.10%	0.17%	0.25%	0.32%	0.39%	0.47%
MM	Composite	0.000972	0.00165546	0.002444248	0.003051357	0.00376533	0.004550743
MR	Composite	0.10%	0.16%	0.24%	0.30%	0.37%	0.45%
XR	Composite	0.09%	0.16%	0.23%	0.29%	0.36%	0.43%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite	0.10%	0.17%	0.24%	0.31%	0.38%	0.46%
CR	Composite						
MM	Composite						
CR	Composite	0.10%	0.17%	0.25%	0.32%	0.39%	0.47%
MM	Composite	0.10%	0.17%	0.24%	0.31%	0.38%	0.46%
MR	Composite	0.000961875	0.001640771	0.002418787	0.003023334	0.003729496	0.004507082
XR	Composite	0.09%	0.16%	0.23%	0.29%	0.36%	0.43%
CR	Composite	0.24%	0.21%	0.24%	0.34%	0.40%	0.37%
CR	Composite	0.24%	0.21%	0.24%	0.35%	0.40%	0.37%
MM	Composite						
CR	Composite	0.24%	0.21%	0.24%	0.34%	0.40%	0.37%
MR	Composite						
CR	Composite	0.24%	0.21%	0.24%	0.35%	0.40%	0.37%
MM	Composite						
MR	Composite	0.24%	0.21%	0.24%	0.34%	0.40%	0.37%
CR	Composite	0.34%	0.23%	0.25%	0.25%	0.29%	0.31%
MM	Composite	0.34%	0.23%	0.24%	0.24%	0.29%	0.30%
MM	Composite	0.34%	0.23%	0.24%	0.24%	0.29%	0.30%
MM	Composite	0.05%	0.05%	0.05%	0.05%	0.06%	0.08%
MM	Composite	0.05%	0.05%	0.05%	0.05%	0.06%	0.08%
CR	Composite	0.02%	0.04%	0.05%	0.05%	0.06%	0.07%
MM	Composite	0.02%	0.04%	0.05%	0.05%	0.06%	0.07%
MR	Composite	0.02%	0.03%	0.04%	0.05%	0.06%	0.07%
XR	Composite	0.000171056	0.000329691	0.000431182	0.00047994	0.000563423	0.000649703
CR	Composite	0.02%	0.04%	0.05%	0.05%	0.06%	0.07%
MM	Composite						
CR	Composite	0.02%	0.04%	0.05%	0.05%	0.06%	0.07%
MM	Composite						
CR	Composite	0.02%	0.04%	0.05%	0.05%	0.06%	0.07%
CR	Composite	0.02%	0.04%	0.05%	0.05%	0.06%	0.07%
MM	Composite	0.02%	0.04%	0.05%	0.05%	0.06%	0.07%
MR	Composite	0.02%	0.03%	0.04%	0.05%	0.06%	0.07%
XR	Composite	0.02%	0.03%	0.04%	0.05%	0.06%	0.06%
CR	Composite	0.53%	0.53%	0.58%	0.71%	0.83%	1.01%
CR	Composite	0.00525	0.00525	0.00582575	0.0070572	0.0083448	0.010050833
CR	Composite	0.53%	0.53%	0.58%	0.71%	0.83%	1.01%
CR	Composite	0.53%	0.53%	0.58%	0.71%	0.83%	1.01%

0.75%	0.76%	0.76%	0.77%	0.87%	0.4 NR	AA
0.71%	0.00725665	0.007340316	0.007391298	0.0087125	40.00% NR	A
0.70%	0.72%	0.73%	0.73%	0.87%	0.4 NR	A
0.68%	0.69%	0.70%	0.70%	0.87%	40.00% NR	A
1.46%	0.014802546	0.014935596	0.014688722	0.016088382	20.00% BB	A
					0.205555556	
1.55%	1.56%	1.49%	1.47%	1.67%	0.2 BB	A
1.45%	1.48%	1.49%	1.47%	1.58%	0.207142857 BB	AA
1.45%	1.48%	1.49%	1.47%	1.58%	0.207142857 BB	AA
1.55%	1.56%	1.49%	1.47%	1.67%	0.2 BB	A
1.45%	0.014774486	0.014935596	0.014688722	0.015811032	0.207142857 BB	AA
1.44%	1.46%	1.49%	1.47%	1.59%	0.205555556 BB	A
1.55%	1.56%	1.49%	1.47%	1.67%	0.2 BB	A
1.45%	0.014774486	0.014935596	0.014688722	0.015811032	0.207142857 BB	AA
					0.205555556	
1.55%	1.56%	1.49%	1.47%	1.67%	0.2 BB	A
1.45%	1.48%	1.49%	1.47%	1.58%	0.207142857 BB	AA
1.53%	1.55%	1.49%	1.47%	1.67%	0.205555556 BBB	BBB
1.46%	1.48%	1.49%	1.47%	1.60%	0.205555556 BBB	A
1.45%	0.014774486	0.014935596	0.014688722	0.015811032	0.207142857 BB	AA
1.55%	1.56%	1.49%	1.47%	1.67%	0.2 BB	A
1.45%	1.48%	1.49%	1.47%	1.58%	0.207142857 BB	AA
1.55%	1.56%	1.49%	1.47%	1.67%	0.2 BB	A
1.45%	1.48%	1.49%	1.47%	1.58%	0.207142857 BB	AA
1.44%	0.014605782	0.014935596	0.014688722	0.015855975	0.205555556 BB	A
1.45%	1.48%	1.49%	1.47%	1.58%	0.207142857 BB	AA
					0.4	
					40.00%	
					40.00%	
					0.4	
0.50%	0.54%	0.71%	0.74%	0.85%	0.4 BBB	A
0.48%	0.005168785	0.007074694	0.007358	0.008450131	0.4 A	AA
0.48%	0.51%	0.71%	0.74%	0.85%	0.4 BBB	A
0.46%	0.49%	0.71%	0.74%	0.85%	0.4 BBB	A
					0.4	
					0.4	
					0.4	
0.49%	0.52%	0.71%	0.74%	0.85%	0.4 BB	BBB
					0.4	
					0.4	
0.50%	0.54%	0.71%	0.74%	0.85%	0.4 BBB	A
0.48%	0.52%	0.71%	0.74%	0.85%	0.4 A	AA
0.48%	0.005109684	0.007074694	0.007358	0.008450131	0.4 BBB	A
0.46%	0.49%	0.71%	0.74%	0.85%	0.4 BBB	A
0.45%	0.56%	0.62%	0.61%	0.65%	0.333333333 NR	NR
0.47%	0.55%	0.62%	0.61%	0.65%	0.3375 NR	NR
					0.333333333	
0.45%	0.55%	0.62%	0.61%	0.65%	0.3375 NR	NR
					0.333333333	
0.47%	0.55%	0.62%	0.61%	0.65%	0.3375 NR	NR
					0.333333333	
0.45%	0.54%	0.62%	0.61%	0.65%	0.333333333 NR	NR
0.29%	0.34%	0.34%	0.41%	0.41%	0.400000001 NR	B
0.28%	0.33%	0.33%	0.41%	0.41%	0.400000001 NR	BB
0.28%	0.33%	0.33%	0.41%	0.41%	0.400000001 NR	BB
0.09%	0.11%	0.11%	0.11%	0.11%		
0.09%	0.11%	0.11%	0.11%	0.11%		
0.09%	0.11%	0.14%	0.16%	0.18%	0.4 BBB	BBB
0.08%	0.10%	0.14%	0.16%	0.18%	0.4 BB	BBB
0.08%	0.10%	0.14%	0.16%	0.18%	0.4 BB	BBB
0.08%	0.000965789	0.001375629	0.00155147	0.001761304	0.4 BB	BBB
0.09%	0.11%	0.14%	0.16%	0.18%	0.4 BBB	BBB
					0.4	
0.09%	0.11%	0.14%	0.16%	0.18%	0.4 BBB	BBB
					0.4	
0.09%	0.11%	0.14%	0.16%	0.18%	0.4 BBB	BBB
0.09%	0.11%	0.14%	0.16%	0.18%	40.00% BBB	BBB
0.08%	0.10%	0.14%	0.16%	0.18%	40.00% BB	BBB
0.08%	0.10%	0.14%	0.16%	0.18%	40.00% BB	BBB
0.08%	0.10%	0.14%	0.16%	0.18%	40.00% BB	BBB
1.05%	1.11%	1.19%	1.26%	1.35%	0.2	NR
1.05%	0.011141767	0.011951733	0.012555167	0.013457844	20.00%	NR
1.05%	1.11%	1.20%	1.26%	1.35%	20.00%	NR
1.05%	1.11%	1.19%	1.26%	1.35%	0.2	NR

A	A	AA	AA	A	A
A	A	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AAA	AA	AAA	AAA
AA	AA	AAA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AA	AAA	AAA
A	A	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AA	AAA	AAA
A	A	BBB	BBB	BBB	BBB
AA	AA	A	A	A	A
AA	AA	AAA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AA	AAA	AAA
A	A	AA	AA	AA	AA
AA	AA	AAA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
NR	BB	NR	B	CCC	CCC
NR	BBB	NR	B	BB	BB
NR	BB	NR	B	CCC	BB
NR	BBB	NR	B	BB	BB
NR	BBB	NR	B	B	B
BB	BB	NR	BBB	B	BBB
BBB	BBB	NR	A	BB	A
BBB	BBB	NR	A	BB	A
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
BBB	AA	A	BBB	A	A
BB	BBB	BBB	BB	BBB	BBB
BB	BBB	BBB	BB	BBB	BBB
BB	BBB	BBB	BB	BBB	BBB
BBB	AA	A	BBB	A	A
BBB	AA	A	BBB	A	A
BBB	AA	A	BBB	A	A
BBB	AA	A	BBB	A	A
BB	BBB	BBB	BB	BBB	BBB
BB	BBB	BBB	BB	BBB	BBB
BB	BBB	BBB	BB	BBB	BBB
NR	NR	NR	BB	BB	BB
NR	NR	NR	A	A	A
NR	NR	NR	A	A	A
NR	NR	NR	BB	BB	BB

BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	10 Financials
BBB	BBB	NR	A	10 Financials
NR	NR	BB	A	3 Financials
			NR	Financials
NR	NR	BBB	A	4 Financials
NR	NR	A	AA	11 Financials
NR	NR	A	AA	11 Financials
NR	NR	BBB	A	4 Financials
NR	NR	A	AA	11 Financials
NR	NR	BBB	AA	12 Financials
NR	NR	BBB	A	4 Financials
NR	NR	A	AA	11 Financials
			NR	Financials
NR	NR	BBB	A	4 Financials
NR	NR	A	AA	11 Financials
NR	NR	BBB	A	5 Financials
NR	NR	A	A	5 Financials
NR	NR	A	AA	11 Financials
NR	NR	BBB	A	4 Financials
NR	NR	A	AA	11 Financials
NR	NR	BBB	A	4 Financials
NR	NR	A	AA	11 Financials
NR	NR	BBB	AA	12 Financials
NR	NR	A	AA	11 Financials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	A	7 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	A	7 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
			NR	Government
NR	NR	NR	NR	3 Government
			NR	Government
NR	NR	NR	NR	3 Government
			NR	Government
NR	NR	NR	NR	3 Government
	NR		BB	3 Financials
	NR		BB	3 Financials
	NR		BB	3 Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	BBB	7 Government
NR	NR	NR	BBB	8 Government
NR	NR	NR	BBB	8 Government
NR	NR	NR	BBB	8 Government
NR	NR	NR	BBB	7 Government
			NR	Government
NR	NR	NR	BBB	7 Government
			NR	Government
NR	NR	NR	BBB	7 Government
NR	NR	NR	BBB	7 Government
NR	NR	NR	BBB	8 Government
NR	NR	NR	BBB	8 Government
NR	NR	NR	BBB	8 Government
B	BB	B	A	3 Financials
BBB	A	B	A	3 Financials
BBB	A	B	A	3 Financials
B	BB	B	A	3 Financials

Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA				
Europe	Germany	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA				
Europe	Germany	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A				
Europe	Germany	AA	A				
Europe	Germany	AA	A				
Europe	Germany	AA	A				
Europe	Germany	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	A				
Europe	Germany	AA	A				
Europe	Germany	AA	A				
Europe	Germany	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	A				
Europe	Germany	AA	A				
Europe	Germany	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	Thin	Thin	Entity Tier
Asia	Japan	AA	AA	Thin	Thin	Thin	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	Thin	Thin	Entity Tier
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	Thin	Thin	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	Thin	Thin	DocAdj
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg		AA				Thin
Europe	Luxembourg		AA				Thin
Europe	Germany	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA		Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Entity Tier	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	CcyGrp	Thin	Thin	Thin
Thin	Entity Tier	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Entity Tier	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj		Thin	
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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DBSSP-DBSBankSGDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankUSDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankUSDMR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankUSDXR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankAUDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankEURCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankEURMM	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankEURMR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankHKDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankSGDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankSGDMR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankUSDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankUSDMM	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankUSDMR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankUSDXR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankAUDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankEURCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankEURMM	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankEURMR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankHKDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankJPYCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankSGDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankTWDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankUSDCR	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankUSDMM	31-Jul-08 DBSSP-DBSBank
DBSSP-DBSBankUSDMR	31-Jul-08 DBSSP-DBSBank
DCELEURMM	31-Jul-08 DCEL
DCELEURMR	31-Jul-08 DCEL
DCELUSDCR	31-Jul-08 DCEL
DCELUSDMM	31-Jul-08 DCEL
DCELUSDMR	31-Jul-08 DCEL
DCELUSDXR	31-Jul-08 DCEL
DCPMEURMM	31-Jul-08 DCPM
DCPMEURMR	31-Jul-08 DCPM
DCPMUSDMM	31-Jul-08 DCPM
DCPMUSDMR	31-Jul-08 DCPM
DCPMUSDXR	31-Jul-08 DCPM
DCX-FinSerAmerUSDMR	31-Jul-08 DCX-FinSerAmer
DCX-FinSerAmerUSDXR	31-Jul-08 DCX-FinSerAmer
DDAUDMR	31-Jul-08 DD
DDAUDXR	31-Jul-08 DD
DDCADMR	31-Jul-08 DD
DDCHFMR	31-Jul-08 DD
DDEURCR	31-Jul-08 DD
DDEURMM	31-Jul-08 DD
DDEURMR	31-Jul-08 DD
DDEURXR	31-Jul-08 DD
DDGBPMR	31-Jul-08 DD
DDGBPXR	31-Jul-08 DD
DDHKDMR	31-Jul-08 DD
DDHKDXR	31-Jul-08 DD
DDJPYMR	31-Jul-08 DD
DDJPYXR	31-Jul-08 DD
DDSEKMR	31-Jul-08 DD
DDSEKXR	31-Jul-08 DD
DDSGDMR	31-Jul-08 DD
DDUSDCR	31-Jul-08 DD
DDUSDMM	31-Jul-08 DD
DDUSDMR	31-Jul-08 DD
DDUSDXR	31-Jul-08 DD
DDIEURCR	31-Jul-08 DDI
DDIEURMM	31-Jul-08 DDI
DDIEURMR	31-Jul-08 DDI
DDIJPYCR	31-Jul-08 DDI
DDIJPYMR	31-Jul-08 DDI
DDIJPYXR	31-Jul-08 DDI
DDIUSDCR	31-Jul-08 DDI
DDIUSDMM	31-Jul-08 DDI
DDIUSDMR	31-Jul-08 DDI
DDREURCR	31-Jul-08 DDR
DDREURMM	31-Jul-08 DDR
DDREURMR	31-Jul-08 DDR
DDRJPYMR	31-Jul-08 DDR
DDRUSDCR	31-Jul-08 DDR

DBS Bk Ltd	YA225M	JRSUBUT2	SGD
DBS Bk Ltd	YA225M	JRSUBUT2	USD
DBS Bk Ltd	YA225M	JRSUBUT2	USD
DBS Bk Ltd	YA225M	JRSUBUT2	USD
DBS Bk Ltd	YA225M	SNRFOR	AUD
DBS Bk Ltd	YA225M	SNRFOR	EUR
DBS Bk Ltd	YA225M	SNRFOR	EUR
DBS Bk Ltd	YA225M	SNRFOR	EUR
DBS Bk Ltd	YA225M	SNRFOR	HKD
DBS Bk Ltd	YA225M	SNRFOR	SGD
DBS Bk Ltd	YA225M	SNRFOR	SGD
DBS Bk Ltd	YA225M	SNRFOR	USD
DBS Bk Ltd	YA225M	SNRFOR	USD
DBS Bk Ltd	YA225M	SNRFOR	USD
DBS Bk Ltd	YA225M	SNRFOR	USD
DBS Bk Ltd	YA225M	SUBLT2	AUD
DBS Bk Ltd	YA225M	SUBLT2	EUR
DBS Bk Ltd	YA225M	SUBLT2	EUR
DBS Bk Ltd	YA225M	SUBLT2	EUR
DBS Bk Ltd	YA225M	SUBLT2	HKD
DBS Bk Ltd	YA225M	SUBLT2	JPY
DBS Bk Ltd	YA225M	SUBLT2	SGD
DBS Bk Ltd	YA225M	SUBLT2	TWD
DBS Bk Ltd	YA225M	SUBLT2	USD
DBS Bk Ltd	YA225M	SUBLT2	USD
DBS Bk Ltd	YA225M	SUBLT2	USD
Dobson Comms Corp	27B66F	SNRFOR	EUR
Dobson Comms Corp	27B66F	SNRFOR	EUR
Dobson Comms Corp	27B66F	SNRFOR	USD
Dobson Comms Corp	27B66F	SNRFOR	USD
Dobson Comms Corp	27B66F	SNRFOR	USD
Dobson Comms Corp	27B66F	SNRFOR	USD
DCP Midstream LLC	2F642S	SNRFOR	EUR
DCP Midstream LLC	2F642S	SNRFOR	EUR
DCP Midstream LLC	2F642S	SNRFOR	USD
DCP Midstream LLC	2F642S	SNRFOR	USD
DCP Midstream LLC	2F642S	SNRFOR	USD
DaimlerChrysler Finl Services Americas LLC	256BHP	SECDOM	USD
DaimlerChrysler Finl Services Americas LLC	256BHP	SECDOM	USD
E I du Pont de Nemours & Co	2I9887	SNRFOR	AUD
E I du Pont de Nemours & Co	2I9887	SNRFOR	AUD
E I du Pont de Nemours & Co	2I9887	SNRFOR	CAD
E I du Pont de Nemours & Co	2I9887	SNRFOR	CHF
E I du Pont de Nemours & Co	2I9887	SNRFOR	EUR
E I du Pont de Nemours & Co	2I9887	SNRFOR	EUR
E I du Pont de Nemours & Co	2I9887	SNRFOR	EUR
E I du Pont de Nemours & Co	2I9887	SNRFOR	EUR
E I du Pont de Nemours & Co	2I9887	SNRFOR	GBP
E I du Pont de Nemours & Co	2I9887	SNRFOR	GBP
E I du Pont de Nemours & Co	2I9887	SNRFOR	HKD
E I du Pont de Nemours & Co	2I9887	SNRFOR	HKD
E I du Pont de Nemours & Co	2I9887	SNRFOR	JPY
E I du Pont de Nemours & Co	2I9887	SNRFOR	JPY
E I du Pont de Nemours & Co	2I9887	SNRFOR	SEK
E I du Pont de Nemours & Co	2I9887	SNRFOR	SEK
E I du Pont de Nemours & Co	2I9887	SNRFOR	SGD
E I du Pont de Nemours & Co	2I9887	SNRFOR	USD
E I du Pont de Nemours & Co	2I9887	SNRFOR	USD
E I du Pont de Nemours & Co	2I9887	SNRFOR	USD
E I du Pont de Nemours & Co	2I9887	SNRFOR	USD
KDDI Corp	JM49C7	SNRFOR	EUR
KDDI Corp	JM49C7	SNRFOR	EUR
KDDI Corp	JM49C7	SNRFOR	EUR
KDDI Corp	JM49C7	SNRFOR	JPY
KDDI Corp	JM49C7	SNRFOR	JPY
KDDI Corp	JM49C7	SNRFOR	JPY
KDDI Corp	JM49C7	SNRFOR	USD
KDDI Corp	JM49C7	SNRFOR	USD
KDDI Corp	JM49C7	SNRFOR	USD
Developers Diversified Rlty Corp	2H66EA	SNRFOR	EUR
Developers Diversified Rlty Corp	2H66EA	SNRFOR	EUR
Developers Diversified Rlty Corp	2H66EA	SNRFOR	EUR
Developers Diversified Rlty Corp	2H66EA	SNRFOR	JPY
Developers Diversified Rlty Corp	2H66EA	SNRFOR	USD

CR	Composite	0.00525	0.00525	0.00582575	0.0070572	0.0083448	0.010050833
CR	Composite	0.53%	0.53%	0.58%	0.71%	0.83%	1.01%
MR	Composite						
XR	Composite						
CR	Composite	0.0007025	0.003105	0.004930867	0.00530172	0.006556527	0.005675
CR	Composite	0.07%	0.31%	0.49%	0.53%	0.66%	0.51%
MM	Composite						
MR	Composite						
CR	Composite	0.0007025	0.003105	0.004930867	0.00530172	0.006556527	0.005066667
CR	Composite						
MR	Composite						
CR	Composite	0.07%	0.31%	0.49%	0.53%	0.66%	0.51%
MM	Composite	0.0007025	0.003105	0.004733632	0.005089651	0.006294266	0.004864
MR	Composite						
XR	Composite	0.07%	0.31%	0.45%	0.49%	0.60%	0.46%
CR	Composite	0.49%	0.49%	0.60%	0.75%	0.86%	0.99%
CR	Composite	0.49%	0.48%	0.58%	0.75%	0.86%	0.99%
MM	Composite						
MR	Composite						
CR	Composite	0.49%	0.48%	0.58%	0.75%	0.86%	0.99%
CR	Composite	0.49%	0.49%	0.60%	0.75%	0.86%	0.99%
CR	Composite	0.49%	0.48%	0.58%	0.75%	0.86%	0.99%
CR	Composite						
CR	Composite	0.49%	0.48%	0.58%	0.75%	0.86%	0.99%
MM	Composite						
MR	Composite	0.46%	0.45%	0.55%	0.72%	0.82%	0.94%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.50%	0.50%	0.33%	0.54%	0.50%	0.62%
XR	Composite	0.50%	0.50%	0.33%	0.54%	0.50%	0.60%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.006094358	0.0060005	0.003849	0.0079925	0.009310132	0.009967514
XR	Composite	0.006094358	0.0060005	0.003849	0.0079925	0.008967127	0.00960029
MR	Composite	13.80%	13.80%	13.80%	13.80%	14.15%	14.15%
XR	Composite	13.80%	13.80%	13.80%	13.80%	14.15%	14.15%
MR	Composite	0.29%	0.27%	0.32%	0.33%	0.41%	0.45%
XR	Composite	0.29%	0.27%	0.32%	0.33%	0.41%	0.45%
MR	Composite	0.002905467	0.002614655	0.003223808	0.003253798	0.004153567	0.00455686
MR	Composite	0.002905467	0.002614655	0.003223808	0.003253798	0.004153567	0.00455686
CR	Composite	0.31%	0.28%	0.34%	0.36%	0.43%	0.48%
MM	Composite	0.29%	0.26%	0.32%	0.33%	0.42%	0.46%
MR	Composite	0.002905467	0.002614655	0.003223808	0.003253798	0.004153567	0.00455686
XR	Composite	0.28%	0.28%	0.31%	0.34%	0.40%	0.44%
MR	Composite	0.29%	0.26%	0.32%	0.33%	0.42%	0.46%
XR	Composite	0.28%	0.28%	0.31%	0.34%	0.40%	0.44%
MR	Composite	0.002905467	0.002614655	0.003223808	0.003253798	0.004153567	0.00455686
XR	Composite	0.28%	0.28%	0.31%	0.34%	0.40%	0.44%
MR	Composite	0.29%	0.27%	0.32%	0.33%	0.41%	0.45%
XR	Composite	0.002880467	0.00266711	0.003185118	0.003322183	0.004055525	0.004506306
MR	Composite	0.002905467	0.002614655	0.003223808	0.003253798	0.004153567	0.00455686
XR	Composite	0.002791844	0.002810285	0.00314324	0.003353309	0.00395182	0.004405113
MR	Composite	0.002905467	0.002614655	0.003223808	0.003253798	0.004153567	0.00455686
CR	Composite	0.003051196	0.002832511	0.003380873	0.003555876	0.004347328	0.004788892
MM	Composite						
MR	Composite	0.29%	0.26%	0.32%	0.33%	0.42%	0.46%
XR	Composite	0.002791844	0.002810285	0.00314324	0.003353309	0.00395182	0.004405113
CR	Composite	0.001806851	0.001235	0.002205139	0.002531974	0.002902079	0.00351127
MM	Composite						
MR	Composite						
CR	Composite	0.18%	0.12%	0.22%	0.25%	0.29%	0.34%
MR	Composite						
XR	Composite	0.18%	0.12%	0.17%	0.20%	0.22%	0.29%
CR	Composite	0.18%	0.12%	0.22%	0.25%	0.29%	0.35%
MM	Composite						
MR	Composite	0.18%	0.12%	0.22%	0.24%	0.29%	0.33%
CR	Composite	2.76%	2.74%	3.09%	3.33%	3.50%	3.56%
MM	Composite						
MR	Composite	2.62%	2.60%	3.00%	3.25%	3.35%	3.39%
MR	Composite	0.026200115	0.026342946	0.031707235	0.03273916	0.033500667	0.034035153
CR	Composite	2.76%	2.74%	3.09%	3.33%	3.50%	3.56%

1.05%	0.011141767	0.011951733	0.012555167	0.013457844	0.2		NR
1.05%	1.11%	1.20%	1.26%	1.35%	0.2		NR
					0.2		
					0.2		
0.53%	0.0061834	0.008671286	0.008809229	0.008868067	0.364285714	NR	NR
0.53%	0.56%	0.87%	0.88%	0.89%	0.4	NR	NR
					36.43%		
					36.43%		
0.53%	0.00562925	0.008671286	0.008809229	0.008868067	40.00%	NR	NR
					0.4		
					0.364285714		
0.53%	0.56%	0.87%	0.88%	0.89%	0.4	NR	NR
0.50%	0.00540408	0.008671286	0.008809229	0.008513344	0.364285714	NR	NR
					0.364285714		
0.48%	0.52%	0.87%	0.88%	0.81%	0.364285714	NR	NR
1.04%	1.10%	1.17%	1.25%	1.29%	0.2	BB	BBB
1.04%	1.10%	1.17%	1.25%	1.29%	0.2	A	AA
					0.2		
					0.2		
1.04%	1.10%	1.17%	1.25%	1.29%	0.2	A	AA
1.04%	1.10%	1.17%	1.25%	1.29%	0.2	BB	BBB
1.04%	1.10%	1.17%	1.25%	1.29%	0.2	A	AA
					0.2		
1.04%	1.10%	1.17%	1.25%	1.29%	0.2	A	AA
					0.2		
0.99%	1.05%	1.11%	1.19%	1.22%	0.2	BBB	A
					0.4		
					0.4		
					0.4		
					0.4		
0.77%	0.71%	0.71%	0.71%	0.71%	0.4		NR
0.77%	0.69%	0.69%	0.69%	0.69%	0.4		NR
					0.4		
					0.4		
					0.4		
1.09%	0.012001415	0.014167325	0.0142743	0.013870633	0.4	NR	NR
1.05%	0.011559258	0.014167325	0.0142743	0.013326595	0.4	NR	NR
14.52%	14.52%	14.52%	14.52%	14.52%	0.65		
14.52%	14.52%	14.52%	14.52%	14.52%	0.65		
0.49%	0.52%	0.61%	0.64%	0.72%	0.4	BB	A
0.49%	0.52%	0.61%	0.64%	0.72%	0.4	BB	A
0.49%	0.005274625	0.006141667	0.0065209	0.007266667	0.4	A	AA
0.49%	0.005274625	0.006141667	0.0065209	0.007266667	0.4	A	AA
0.52%	0.55%	0.65%	0.69%	0.76%	0.4	BBB	AA
0.49%	0.53%	0.62%	0.66%	0.73%	0.4	BBB	AA
0.49%	0.005274625	0.006141667	0.0065209	0.007266667	0.4	A	AA
0.48%	0.51%	0.59%	0.63%	0.70%	0.4	BBB	A
0.49%	0.53%	0.61%	0.65%	0.73%	0.4	A	AA
0.48%	0.51%	0.59%	0.63%	0.70%	0.4	BBB	A
0.49%	0.005274625	0.006141667	0.0065209	0.007266667	0.4	A	AA
0.48%	0.51%	0.59%	0.63%	0.70%	0.4	BBB	A
0.49%	0.52%	0.61%	0.64%	0.72%	0.4	BB	A
0.49%	0.005196532	0.00605	0.006421375	0.007203333		BB	A
0.49%	0.005274625	0.006141667	0.0065209	0.007266667	0.4	A	AA
0.48%	0.005078387	0.005906491	0.0063035	0.006982281	0.4	BBB	A
0.49%	0.005274625	0.006141667	0.0065209	0.007266667	0.4	A	AA
0.52%	0.005535615	0.006455182	0.006876007	0.007630908	0.4	BBB	AA
					0.4		
0.49%	0.53%	0.61%	0.65%	0.73%	0.4	A	AA
0.48%	0.005078387	0.005906491	0.0063035	0.006982281	0.4	BBB	A
0.37%	0.004576978	0.0052425	0.005099167	0.0053825	0.3625	NR	NR
					0.372222222		
					0.372222222		
0.38%	0.46%	0.52%	0.51%	0.54%	0.4	NR	NR
					0.372222222		
0.28%	0.35%	0.52%	0.51%	0.54%	0.372222222	NR	NR
0.37%	0.46%	0.52%	0.51%	0.54%	0.3625	NR	NR
					0.372222222		
0.37%	0.46%	0.52%	0.51%	0.54%	0.372222222	NR	NR
3.40%	3.17%	3.02%	3.19%	3.24%	0.41	BBB	B
					0.41		
3.25%	2.99%	3.02%	3.03%	3.08%	0.41	A	BBB
3.26%	0.030556708	0.030175595	0.03030164	0.030783413	0.41	BB	CCC
3.40%	3.17%	3.02%	3.19%	3.24%	0.41	BBB	B

NR	NR	NR	A	A	A
NR	NR	NR	A	A	A
B	B	B	BB	BB	BB
BBB	BBB	BB	A	A	A
BBB	BBB	BB	A	A	A
BBB	BBB	BB	A	A	A
BB	BB	BB	BBB	BBB	BBB
BB	BB	BB	BBB	BBB	BBB
BB	BBB	BBB	BBB	A	A
A	AA	AA	AA	AAA	AAA
A	AA	AA	AA	AAA	AAA
BB	BBB	BBB	BBB	A	A
A	AA	AA	AA	AAA	AAA
A	AA	AA	AA	AAA	AAA
BBB	A	A	A	AA	AA
NR	NR	NR	B	NR	B
NR	NR	NR	BB	NR	B
NR	NR	BBB	BB	BB	BB
NR	NR	BB	B	B	B
	NR		NR	NR	
	NR		NR	NR	
BBB	A	BBB	BBB	A	BBB
BBB	A	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	A	AA	A
A	AA	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	A	BBB
BBB	A	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BB	BBB	BB	BB
A	A	A	A	A	A
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	BB
BB	BBB	BB	BBB	BB	BB
BB	BB	BBB	A	BBB	A
BBB	A	A	A	A	A
CCC	B	BB	BBB	BB	BBB
BB	BB	BBB	A	BBB	A

BBB	A	B	A	3 Financials
BBB	A	B	A	3 Financials
			NR	Financials
			NR	Financials
NR	NR	BB	BB	4 Financials
NR	NR	A	BB	3 Financials
			NR	Financials
			NR	Financials
NR	NR	A	BB	3 Financials
			NR	Financials
			NR	Financials
NR	NR	A	BB	3 Financials
NR	NR	BBB	BB	3 Financials
			NR	Financials
NR	NR	BBB	BB	3 Financials
BB	BB	BB	AA	11 Financials
A	A	A	AA	11 Financials
			NR	Financials
			NR	Financials
A	A	A	AA	11 Financials
BB	BB	BB	AA	11 Financials
A	A	A	AA	11 Financials
			NR	Financials
A	A	A	AA	11 Financials
			NR	Financials
BBB	BBB	BBB	AA	11 Financials
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	5 Telecommunications
			NR	4 Telecommunications
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	NR	BB	NR	3 Oil & Gas
NR	NR	B	NR	3 Oil & Gas
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BB	BB	BB	A	10 Basic Materials
BB	BB	BB	A	10 Basic Materials
A	A	A	A	10 Basic Materials
A	A	A	A	10 Basic Materials
BBB	BBB	BBB	A	10 Basic Materials
BBB	BBB	BBB	A	10 Basic Materials
A	A	A	A	10 Basic Materials
BBB	A	BBB	A	6 Basic Materials
A	A	A	A	10 Basic Materials
BBB	A	BBB	A	6 Basic Materials
A	A	A	A	10 Basic Materials
BBB	A	BBB	A	6 Basic Materials
BB	BB	BB	A	10 Basic Materials
BB	BB	BB	A	10 Basic Materials
A	A	A	A	10 Basic Materials
BBB	A	BBB	A	6 Basic Materials
A	A	A	A	10 Basic Materials
BBB	BBB	BBB	A	10 Basic Materials
			NR	Basic Materials
A	A	A	A	10 Basic Materials
BBB	A	BBB	A	6 Basic Materials
NR	NR	NR	BBB	3 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	NR	BBB	5 Telecommunications
			NR	Telecommunications
NR	NR	NR	BBB	3 Telecommunications
NR	NR	NR	BBB	3 Telecommunications
			NR	Telecommunications
NR	NR	NR	BBB	3 Telecommunications
NR	BB	BB	BBB	6 Financials
			NR	Financials
NR	BBB	BBB	BBB	5 Financials
NR	B	B	BBB	6 Financials
NR	BB	BB	BBB	6 Financials

Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA	Thin	Thin	Entity Tier	Entity Tier
Asia	Singapore	AA	AA	Thin	Thin	CcyGrp	CcyGrp
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA	Thin	Thin	CcyGrp	CcyGrp
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA	Thin	Thin	CcyGrp	CcyGrp
Asia	Singapore	AA	AA	Thin	Thin	DocAdj	DocAdj
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA	Thin	Thin	DocAdj	DocAdj
Asia	Singapore	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A				
N.Amer	United States	B	A				
N.Amer	United States	B	A				
N.Amer	United States	B	A				
N.Amer	United States	B	A		Thin	Thin	Thin
N.Amer	United States	B	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States						Thin
N.Amer	United States						Thin
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Thin	Thin	Entity Tier	DocAdj
Asia	Japan	A	A				
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	Thin	DocAdj	CcyGrp
Asia	Japan	A	A	Thin	Thin	Entity Tier	DocAdj
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	Thin	Entity Tier	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj

Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	DocAdj	Thin	DocAdj			
Thin	CcyGrp	Thin	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
	Thin	Thin				
	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

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DDRUSDMM	31-Jul-08 DDR
DDRUSDMR	31-Jul-08 DDR
DDRUSDXR	31-Jul-08 DDR
DDSAUDMR	31-Jul-08 DDS
DDSAUDXR	31-Jul-08 DDS
DDSCHFMR	31-Jul-08 DDS
DDSCHFXR	31-Jul-08 DDS
DDSEURCR	31-Jul-08 DDS
DDSEURMM	31-Jul-08 DDS
DDSEURMR	31-Jul-08 DDS
DDSEURXR	31-Jul-08 DDS
DDSHKDXR	31-Jul-08 DDS
DDSILSXR	31-Jul-08 DDS
DDSJPYMR	31-Jul-08 DDS
DDSJPYXR	31-Jul-08 DDS
DDSNZDMR	31-Jul-08 DDS
DDSNZDXR	31-Jul-08 DDS
DDSUSDCR	31-Jul-08 DDS
DDSUSDMM	31-Jul-08 DDS
DDSUSDMR	31-Jul-08 DDS
DDSUSDXR	31-Jul-08 DDS
DEAUDMR	31-Jul-08 DE
DEAUDXR	31-Jul-08 DE
DECADMR	31-Jul-08 DE
DECHFMR	31-Jul-08 DE
DEEURCR	31-Jul-08 DE
DEEURMM	31-Jul-08 DE
DEEURMR	31-Jul-08 DE
DEEURXR	31-Jul-08 DE
DEGBPMR	31-Jul-08 DE
DEGBPXR	31-Jul-08 DE
DEHKDMR	31-Jul-08 DE
DEHKDXR	31-Jul-08 DE
DEJPYMR	31-Jul-08 DE
DEJPYXR	31-Jul-08 DE
DESEKMR	31-Jul-08 DE
DESEKXR	31-Jul-08 DE
DEUSDCR	31-Jul-08 DE
DEUSDMM	31-Jul-08 DE
DEUSDMR	31-Jul-08 DE
DEUSDXR	31-Jul-08 DE
DE-JohnDeCapAUDMR	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapCADMR	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapEURCR	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapEURMM	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapEURMR	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapGBPMR	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapHKDMR	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapJPYMR	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapSGDMR	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapUSDCR	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapUSDMM	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapUSDMR	31-Jul-08 DE-JohnDeCap
DE-JohnDeCapUSDXR	31-Jul-08 DE-JohnDeCap
DELBBEURMM	31-Jul-08 DELBB
DELBBEURMR	31-Jul-08 DELBB
DELBBUSDCR	31-Jul-08 DELBB
DELBBUSDMM	31-Jul-08 DELBB
DELBBUSDMR	31-Jul-08 DELBB
DELBBUSDXR	31-Jul-08 DELBB
DELBB-AmericaAUDMR	31-Jul-08 DELBB-America
DELBB-AmericaAUDXR	31-Jul-08 DELBB-America
DELBB-AmericaEURCR	31-Jul-08 DELBB-America
DELBB-AmericaEURMM	31-Jul-08 DELBB-America
DELBB-AmericaEURMR	31-Jul-08 DELBB-America
DELBB-AmericaEURXR	31-Jul-08 DELBB-America
DELBB-AmericaGBPXR	31-Jul-08 DELBB-America
DELBB-AmericaHKDXR	31-Jul-08 DELBB-America
DELBB-AmericaILSXR	31-Jul-08 DELBB-America
DELBB-AmericaJPYMR	31-Jul-08 DELBB-America
DELBB-AmericaUSDCR	31-Jul-08 DELBB-America
DELBB-AmericaUSDMM	31-Jul-08 DELBB-America
DELBB-AmericaUSDMR	31-Jul-08 DELBB-America
DELBB-AmericaUSDXR	31-Jul-08 DELBB-America

Developers Diversified Rlty Corp	2H66EA	SNRFOR	USD
Developers Diversified Rlty Corp	2H66EA	SNRFOR	USD
Developers Diversified Rlty Corp	2H66EA	SNRFOR	USD
Dillards Inc	2H946D	SNRFOR	AUD
Dillards Inc	2H946D	SNRFOR	AUD
Dillards Inc	2H946D	SNRFOR	CHF
Dillards Inc	2H946D	SNRFOR	CHF
Dillards Inc	2H946D	SNRFOR	EUR
Dillards Inc	2H946D	SNRFOR	EUR
Dillards Inc	2H946D	SNRFOR	EUR
Dillards Inc	2H946D	SNRFOR	EUR
Dillards Inc	2H946D	SNRFOR	HKD
Dillards Inc	2H946D	SNRFOR	ILS
Dillards Inc	2H946D	SNRFOR	JPY
Dillards Inc	2H946D	SNRFOR	JPY
Dillards Inc	2H946D	SNRFOR	NZD
Dillards Inc	2H946D	SNRFOR	NZD
Dillards Inc	2H946D	SNRFOR	USD
Dillards Inc	2H946D	SNRFOR	USD
Dillards Inc	2H946D	SNRFOR	USD
Dillards Inc	2H946D	SNRFOR	USD
Deere & Co	2G85AI	SNRFOR	AUD
Deere & Co	2G85AI	SNRFOR	AUD
Deere & Co	2G85AI	SNRFOR	CAD
Deere & Co	2G85AI	SNRFOR	CHF
Deere & Co	2G85AI	SNRFOR	EUR
Deere & Co	2G85AI	SNRFOR	EUR
Deere & Co	2G85AI	SNRFOR	EUR
Deere & Co	2G85AI	SNRFOR	EUR
Deere & Co	2G85AI	SNRFOR	GBP
Deere & Co	2G85AI	SNRFOR	GBP
Deere & Co	2G85AI	SNRFOR	HKD
Deere & Co	2G85AI	SNRFOR	HKD
Deere & Co	2G85AI	SNRFOR	JPY
Deere & Co	2G85AI	SNRFOR	JPY
Deere & Co	2G85AI	SNRFOR	SEK
Deere & Co	2G85AI	SNRFOR	SEK
Deere & Co	2G85AI	SNRFOR	USD
Deere & Co	2G85AI	SNRFOR	USD
Deere & Co	2G85AI	SNRFOR	USD
Deere & Co	2G85AI	SNRFOR	USD
John Deere Cap Corp	UW6863	SNRFOR	AUD
John Deere Cap Corp	UW6863	SNRFOR	CAD
John Deere Cap Corp	UW6863	SNRFOR	EUR
John Deere Cap Corp	UW6863	SNRFOR	EUR
John Deere Cap Corp	UW6863	SNRFOR	EUR
John Deere Cap Corp	UW6863	SNRFOR	GBP
John Deere Cap Corp	UW6863	SNRFOR	HKD
John Deere Cap Corp	UW6863	SNRFOR	JPY
John Deere Cap Corp	UW6863	SNRFOR	SGD
John Deere Cap Corp	UW6863	SNRFOR	USD
John Deere Cap Corp	UW6863	SNRFOR	USD
John Deere Cap Corp	UW6863	SNRFOR	USD
John Deere Cap Corp	UW6863	SNRFOR	USD
Delhaize Gp	26ACLG	SNRFOR	EUR
Delhaize Gp	26ACLG	SNRFOR	EUR
Delhaize Gp	26ACLG	SNRFOR	USD
Delhaize Gp	26ACLG	SNRFOR	USD
Delhaize Gp	26ACLG	SNRFOR	USD
Delhaize Gp	26ACLG	SNRFOR	USD
Delhaize Amer Inc	26ACEG	SNRFOR	AUD
Delhaize Amer Inc	26ACEG	SNRFOR	AUD
Delhaize Amer Inc	26ACEG	SNRFOR	EUR
Delhaize Amer Inc	26ACEG	SNRFOR	EUR
Delhaize Amer Inc	26ACEG	SNRFOR	EUR
Delhaize Amer Inc	26ACEG	SNRFOR	EUR
Delhaize Amer Inc	26ACEG	SNRFOR	GBP
Delhaize Amer Inc	26ACEG	SNRFOR	HKD
Delhaize Amer Inc	26ACEG	SNRFOR	ILS
Delhaize Amer Inc	26ACEG	SNRFOR	JPY
Delhaize Amer Inc	26ACEG	SNRFOR	USD
Delhaize Amer Inc	26ACEG	SNRFOR	USD
Delhaize Amer Inc	26ACEG	SNRFOR	USD
Delhaize Amer Inc	26ACEG	SNRFOR	USD

MM	Composite						
MR	Composite	2.62%	2.60%	3.00%	3.25%	3.35%	3.39%
XR	Composite	2.52%	2.50%	2.83%	3.05%	3.21%	3.25%
MR	Composite	2.81%	4.29%	5.46%	6.55%	7.13%	7.61%
XR	Composite	2.81%	4.29%	5.46%	6.55%	6.86%	7.29%
MR	Composite	2.85%	4.06%	5.50%	6.50%	6.89%	7.44%
XR	Composite	2.75%	4.39%	5.49%	6.59%	6.82%	7.27%
CR	Composite	0.030027012	0.046040949	0.058451921	0.070584562	0.073447739	0.078386531
MM	Composite	0.028825932	0.044199311	0.056113844	0.06776118	0.070509829	0.07525107
MR	Composite	0.028525	0.040573072	0.054979409	0.064993833	0.068887972	0.074442372
XR	Composite	0.027474716	0.043884375	0.0548624	0.065881625	0.068190459	0.072688764
XR	Composite	0.027474716	0.043884375	0.0548624	0.065881625	0.068190459	0.072688764
XR	Composite	2.75%	4.39%	5.49%	6.59%	6.82%	7.27%
MR	Composite	2.81%	4.29%	5.46%	6.55%	6.90%	7.29%
XR	Composite	2.81%	4.29%	5.46%	6.55%	6.90%	7.29%
MR	Composite	2.85%	4.06%	5.50%	6.50%	6.89%	7.44%
XR	Composite	2.75%	4.39%	5.49%	6.59%	6.82%	7.27%
CR	Composite	3.00%	4.60%	5.85%	7.06%	7.34%	7.84%
MM	Composite						
MR	Composite	2.85%	4.06%	5.50%	6.50%	6.89%	7.44%
XR	Composite	2.75%	4.39%	5.49%	6.59%	6.82%	7.27%
MR	Composite	0.19%	0.22%	0.26%	0.29%	0.34%	0.39%
XR	Composite	0.19%	0.22%	0.26%	0.28%	0.34%	0.39%
MR	Composite	0.19%	0.22%	0.27%	0.30%	0.34%	0.40%
MR	Composite	0.19%	0.22%	0.27%	0.30%	0.34%	0.40%
CR	Composite	0.21%	0.23%	0.27%	0.32%	0.36%	0.42%
MM	Composite	0.20%	0.22%	0.26%	0.30%	0.35%	0.40%
MR	Composite	0.19%	0.22%	0.27%	0.30%	0.34%	0.40%
XR	Composite	0.001876963	0.002097497	0.002638362	0.002887383	0.003304238	0.003775193
MR	Composite	0.00194876	0.002183463	0.002739282	0.003013225	0.003439011	0.003978786
XR	Composite	0.19%	0.21%	0.26%	0.29%	0.33%	0.38%
MR	Composite	0.00194876	0.002183463	0.002739282	0.003013225	0.003439011	0.003978786
XR	Composite	0.19%	0.21%	0.26%	0.29%	0.33%	0.38%
MR	Composite	0.19%	0.22%	0.23%	0.28%	0.33%	0.39%
XR	Composite	0.19%	0.22%	0.23%	0.28%	0.33%	0.38%
MR	Composite	0.19%	0.22%	0.27%	0.30%	0.34%	0.40%
XR	Composite	0.19%	0.21%	0.26%	0.29%	0.33%	0.38%
CR	Composite	0.002051326	0.002300639	0.002717696	0.003170127	0.003618387	0.004186034
MM	Composite	0.20%	0.22%	0.26%	0.30%	0.35%	0.40%
MR	Composite	0.19%	0.22%	0.27%	0.30%	0.34%	0.40%
XR	Composite	0.19%	0.21%	0.26%	0.29%	0.33%	0.38%
MR	Composite	0.12%	0.25%	0.37%	0.40%	0.47%	0.53%
MR	Composite						
CR	Composite	0.12%	0.26%	0.39%	0.42%	0.49%	0.56%
MM	Composite	0.12%	0.25%	0.37%	0.40%	0.47%	0.53%
MR	Composite	0.12%	0.25%	0.37%	0.40%	0.47%	0.53%
MR	Composite						
MR	Composite	0.12%	0.25%	0.37%	0.40%	0.47%	0.53%
MR	Composite	0.12%	0.25%	0.37%	0.40%	0.47%	0.53%
MR	Composite	0.12%	0.25%	0.37%	0.40%	0.47%	0.53%
CR	Composite	0.12%	0.26%	0.39%	0.42%	0.49%	0.56%
MM	Composite						
MR	Composite	0.12%	0.25%	0.37%	0.40%	0.47%	0.53%
XR	Composite	0.12%	0.24%	0.35%	0.38%	0.45%	0.51%
MM	Composite						
MR	Composite	0.22%	0.22%	0.33%	0.58%	0.85%	0.85%
CR	Composite						
MM	Composite	0.22%	0.22%	0.33%	0.58%	0.85%	0.85%
MR	Composite	0.22%	0.22%	0.33%	0.58%	0.85%	0.85%
XR	Composite	0.22%	0.22%	0.33%	0.58%	0.85%	0.85%
MR	Composite	0.44%	0.44%	0.55%	0.65%	0.75%	0.86%
XR	Composite	0.44%	0.44%	0.55%	0.65%	0.75%	0.86%
CR	Composite	0.47%	0.47%	0.58%	0.69%	0.80%	0.92%
MM	Composite	0.45%	0.45%	0.56%	0.66%	0.77%	0.88%
MR	Composite	0.45%	0.44%	0.55%	0.64%	0.76%	0.86%
XR	Composite	0.43%	0.42%	0.55%	0.65%	0.76%	0.84%
XR	Composite	0.43%	0.42%	0.55%	0.65%	0.76%	0.84%
XR	Composite	0.43%	0.42%	0.55%	0.65%	0.76%	0.84%
XR	Composite	0.004321339	0.00423582	0.005534871	0.006545419	0.00758446	0.008441644
MR	Composite	0.004394203	0.004382032	0.005453747	0.00645645	0.007546698	0.008553199
CR	Composite	0.47%	0.47%	0.58%	0.69%	0.80%	0.92%
MM	Composite						
MR	Composite	0.45%	0.44%	0.55%	0.64%	0.76%	0.86%
XR	Composite	0.43%	0.42%	0.55%	0.65%	0.76%	0.84%

					0.41	
3.25%	2.99%	3.02%	3.03%	3.08%	0.41 A	BBB
3.11%	2.90%	3.02%	2.92%	2.96%	0.41 BBB	B
7.81%	8.05%	7.67%	7.90%	7.79%	0.390909091 BB	A
7.48%	7.74%	7.67%	7.90%	7.79%	0.390909091 BB	A
7.55%	7.54%	7.72%	8.03%	7.95%	0.4 A	AA
7.37%	7.37%	7.50%	7.75%	7.56%	0.388888889 BBB	AA
7.95%	0.079729952	0.081927404	0.084034599	0.082953894	0.390909091 BBB	AA
7.63%	0.076540753	0.078650308	0.080673215	0.079635738	0.390909091 BBB	AA
7.55%	0.075408177	0.07717156	0.080304747	0.079518414	0.4 A	AA
7.37%	0.073745372	0.074976126	0.0774828	0.075614757	0.388888889 BBB	AA
7.37%	0.073745372	0.074976126	0.0774828	0.075614757	0.388888889 BBB	AA
7.37%	7.37%	7.50%	7.75%	7.56%	0.388888889 BBB	AA
7.43%	7.60%	7.67%	7.90%	7.79%	0.390909091 BB	A
7.43%	7.60%	7.67%	7.90%	7.79%	0.4 BB	A
7.55%	7.54%	7.72%	8.03%	7.95%	0.4 A	AA
7.37%	7.37%	7.50%	7.75%	7.56%	0.388888889 BBB	AA
7.95%	7.97%	8.19%	8.40%	8.30%	0.390909091 BBB	AA
					0.390909091	
7.55%	7.54%	7.72%	8.03%	7.95%	0.4 A	AA
7.37%	7.37%	7.50%	7.75%	7.56%	0.388888889 BBB	AA
0.42%	0.46%	0.56%	0.65%	0.76%	0.4 BB	BBB
0.42%	0.46%	0.56%	0.65%	0.76%	0.4 BB	BBB
0.42%	0.46%	0.56%	0.66%	0.76%	0.4 A	AA
0.42%	0.46%	0.56%	0.66%	0.76%	0.4 A	AA
0.45%	0.48%	0.59%	0.70%	0.76%	0.4 BBB	A
0.43%	0.47%	0.57%	0.67%	0.76%	0.4 BBB	A
0.42%	0.46%	0.56%	0.66%	0.76%	0.4 A	AA
0.40%	0.004434478	0.005415401	0.006378346	0.007633416	0.4 BBB	A
0.42%	0.004604103	0.005631807	0.006581333	0.007633416	0.4 A	AA
0.40%	0.44%	0.54%	0.64%	0.76%	0.4 BBB	A
0.42%	0.004604103	0.005631807	0.006581333	0.007633416	0.4 A	AA
0.40%	0.44%	0.54%	0.64%	0.76%	0.4 BBB	A
0.42%	0.46%	0.56%	0.65%	0.76%	0.4 BB	BBB
0.40%	0.44%	0.56%	0.65%	0.76%	BB	BBB
0.42%	0.46%	0.56%	0.66%	0.76%	0.4 A	AA
0.40%	0.44%	0.54%	0.64%	0.76%	0.4 BBB	A
0.45%	0.004848083	0.005918471	0.00697087	0.007633416	0.4 BBB	A
0.43%	0.47%	0.57%	0.67%	0.76%	0.4 BBB	A
0.42%	0.46%	0.56%	0.66%	0.76%	0.4 A	AA
0.40%	0.44%	0.54%	0.64%	0.76%	0.4 BBB	A
0.55%	0.58%	0.72%	0.78%	0.87%	0.4 NR	BB
					0.4	
0.58%	0.61%	0.72%	0.82%	0.92%	0.4 NR	BBB
0.55%	0.59%	0.72%	0.79%	0.88%	0.4 NR	BBB
0.55%	0.59%	0.72%	0.78%	0.87%	0.4 NR	A
					0.4	
0.55%	0.59%	0.72%	0.78%	0.87%	0.4 NR	A
0.55%	0.58%	0.72%	0.78%	0.87%	0.4 NR	BB
0.55%	0.59%	0.72%	0.78%	0.87%	0.4 NR	A
0.58%	0.61%	0.72%	0.82%	0.92%	0.4 NR	BBB
					0.4	
0.55%	0.59%	0.72%	0.78%	0.87%	0.4 NR	A
0.53%	0.56%	0.72%	0.75%	0.84%	0.4 NR	BBB
					0.4	
0.85%	0.85%	0.85%	0.85%	0.85%	0.4	NR
					0.4	
0.85%	0.85%	0.85%	0.85%	0.85%	0.4	NR
0.85%	0.85%	0.85%	0.85%	0.85%	0.4	NR
0.85%	0.85%	0.85%	0.85%	0.85%	0.4	NR
0.89%	0.95%	1.28%	1.39%	0.84%	0.4 BB	BBB
0.89%	0.95%	1.28%	1.39%	0.84%	0.4 BB	BBB
0.95%	1.02%	1.39%	1.50%	0.84%	0.4 BBB	A
0.92%	0.98%	1.33%	1.44%	0.84%	0.4 BBB	A
0.90%	0.94%	1.32%	1.42%	0.84%	0.4 BBB	A
0.89%	0.95%	1.27%	1.38%	0.84%	0.4 BBB	A
0.89%	0.95%	1.27%	1.38%	0.84%	0.4 BBB	A
0.89%	0.95%	1.27%	1.38%	0.84%	0.4 BBB	A
0.89%	0.00945419	0.012726667	0.0137811	0.00841745	0.4 BBB	A
0.89%	0.009486711	0.012838333	0.0138961	0.00841745	0.4 BB	BBB
0.95%	1.02%	1.39%	1.50%	0.84%	0.4 BBB	A
					0.4	
0.90%	0.94%	1.32%	1.42%	0.84%	0.4 BBB	A
0.89%	0.95%	1.27%	1.38%	0.84%	0.4 BBB	A

BBB	A	A	A	A	A
BB	BB	BBB	A	BBB	A
BBB	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	AA	AA	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	BBB	A	A	A	A
A	BBB	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
B	B	B	B	BBB	B
B	B	B	B	BBB	B
BB	BB	BB	BB	A	BB
BB	BB	BB	BB	A	BB
A	A	A	BBB	AA	BBB
A	BBB	BB	BBB	AA	BBB
A	BBB	BB	BBB	AA	BBB
A	BBB	BB	BBB	AA	BBB
A	BBB	BB	BBB	AA	BBB
B	B	B	B	BBB	B
BB	BB	BB	BB	A	BB
A	A	A	BBB	AA	BBB
A	BBB	BB	BBB	AA	BBB

			NR	Financials
NR	BBB	BBB	BBB	5 Financials
NR	BB	BB	BBB	6 Financials
BBB	BBB	BB	AA	3 Consumer Services
BBB	BBB	BB	AA	3 Consumer Services
A	A	A	AA	9 Consumer Services
A	A	A	AA	10 Consumer Services
A	BBB	BBB	AA	13 Consumer Services
A	BBB	BBB	AA	13 Consumer Services
A	A	A	AA	9 Consumer Services
A	A	A	AA	10 Consumer Services
A	A	A	AA	10 Consumer Services
A	A	A	AA	10 Consumer Services
BBB	BBB	BB	AA	13 Consumer Services
BBB	BBB	BB	AA	13 Consumer Services
A	A	A	AA	9 Consumer Services
A	A	A	AA	10 Consumer Services
A	BBB	BBB	AA	13 Consumer Services
			NR	Consumer Services
A	A	A	AA	9 Consumer Services
A	A	A	AA	10 Consumer Services
BB	B	NR	AA	13 Industrials
BB	B	NR	AA	13 Industrials
A	BBB	NR	AA	13 Industrials
A	BBB	NR	AA	13 Industrials
BBB	BB	NR	AA	13 Industrials
BBB	BB	NR	AA	13 Industrials
A	BBB	NR	AA	13 Industrials
BBB	BB	NR	A	7 Industrials
A	BBB	NR	AA	13 Industrials
BBB	BB	NR	A	7 Industrials
A	BBB	NR	AA	13 Industrials
BBB	BB	NR	A	7 Industrials
BB	B	NR	A	3 Industrials
BB	B	NR	A	4 Industrials
A	BBB	NR	AA	13 Industrials
BBB	BB	NR	A	7 Industrials
BBB	BB	NR	AA	13 Industrials
BBB	BB	NR	AA	13 Industrials
A	BBB	NR	AA	13 Industrials
BBB	BB	NR	A	7 Industrials
NR	BB	BB	A	8 Industrials
			NR	Industrials
NR	BBB	BBB	A	8 Industrials
NR	BBB	BBB	A	8 Industrials
NR	A	A	A	8 Industrials
			NR	Industrials
NR	A	A	A	8 Industrials
NR	BB	BB	A	8 Industrials
NR	A	A	A	8 Industrials
NR	BBB	BBB	A	8 Industrials
			NR	Industrials
NR	A	A	A	8 Industrials
NR	BBB	BBB	A	8 Industrials
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
BB	B	NR	A	9 Consumer Services
BB	B	NR	A	9 Consumer Services
BBB	BB	NR	A	9 Consumer Services
BBB	BB	NR	A	9 Consumer Services
BBB	BB	NR	BBB	8 Consumer Services
BBB	BBB	NR	BBB	9 Consumer Services
BBB	BBB	NR	BBB	9 Consumer Services
BBB	BBB	NR	BBB	9 Consumer Services
BBB	BBB	NR	BBB	9 Consumer Services
BB	B	NR	A	9 Consumer Services
BBB	BB	NR	A	9 Consumer Services
			NR	Consumer Services
BBB	BB	NR	BBB	8 Consumer Services
BBB	BBB	NR	BBB	9 Consumer Services

N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Belgium	BBB	A				
Europe	Belgium	BBB	A		Thin	Thin	Thin
Europe	Belgium	BBB	A				
Europe	Belgium	BBB	A		Thin	Thin	Thin
Europe	Belgium	BBB	A		Thin	Thin	Thin
Europe	Belgium	BBB	A		Thin	Thin	Thin
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
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DELELEJPYCR	31-Jul-08 DELELE
DELELEUSDCR	31-Jul-08 DELELE
DELELEUSDMR	31-Jul-08 DELELE
DELLNAUDMR	31-Jul-08 DELLN
DELLNEURCR	31-Jul-08 DELLN
DELLNEURMM	31-Jul-08 DELLN
DELLNEURMR	31-Jul-08 DELLN
DELLNEURXR	31-Jul-08 DELLN
DELLNHKDMR	31-Jul-08 DELLN
DELLNJPYCR	31-Jul-08 DELLN
DELLNJPYMR	31-Jul-08 DELLN
DELLNSGDMR	31-Jul-08 DELLN
DELLNUSDCR	31-Jul-08 DELLN
DELLNUSDMM	31-Jul-08 DELLN
DELLNUSDMR	31-Jul-08 DELLN
DELLNUSDXR	31-Jul-08 DELLN
DELOCNYCR	31-Jul-08 DELO
DELOUSDCR	31-Jul-08 DELO
DELOUSDMR	31-Jul-08 DELO
DELWRAUSDCR	31-Jul-08 DELWRA
DELWRAUSDMR	31-Jul-08 DELWRA
DELWRAUSDXR	31-Jul-08 DELWRA
DENKAUDCR	31-Jul-08 DENK
DENKEURCR	31-Jul-08 DENK
DENKEURMM	31-Jul-08 DENK
DENKUSDCR	31-Jul-08 DENK
DENKUSDMM	31-Jul-08 DENK
DENKUSDMR	31-Jul-08 DENK
DENKIJPYCR	31-Jul-08 DENKI
DENKIJPYMR	31-Jul-08 DENKI
DENKIJPYXR	31-Jul-08 DENKI
DENTJPYCR	31-Jul-08 DENT
DENTUSDCR	31-Jul-08 DENT
DEPFACHFCR	31-Jul-08 DEPFA
DEPFACHFMM	31-Jul-08 DEPFA
DEPFAEURCR	31-Jul-08 DEPFA
DEPFAEURMM	31-Jul-08 DEPFA
DEPFAEURMR	31-Jul-08 DEPFA
DEPFAGBPCR	31-Jul-08 DEPFA
DEPFAGBPMM	31-Jul-08 DEPFA
DEPFAHKDCR	31-Jul-08 DEPFA
DEPFAHKDMM	31-Jul-08 DEPFA
DEPFAHUFMM	31-Jul-08 DEPFA
DEPFAMXNMR	31-Jul-08 DEPFA
DEPFAUSDCR	31-Jul-08 DEPFA
DEPFAUSDMM	31-Jul-08 DEPFA
DEPFAUSDMR	31-Jul-08 DEPFA
DEPFA-BankAUDCR	31-Jul-08 DEPFA-Bank
DEPFA-BankAUDMM	31-Jul-08 DEPFA-Bank
DEPFA-BankCHFCR	31-Jul-08 DEPFA-Bank
DEPFA-BankCHFMM	31-Jul-08 DEPFA-Bank
DEPFA-BankEURCR	31-Jul-08 DEPFA-Bank
DEPFA-BankEURMM	31-Jul-08 DEPFA-Bank
DEPFA-BankGBPCR	31-Jul-08 DEPFA-Bank
DEPFA-BankGBPMM	31-Jul-08 DEPFA-Bank
DEPFA-BankMXNXR	31-Jul-08 DEPFA-Bank
DEPFA-BankSGDCR	31-Jul-08 DEPFA-Bank
DEPFA-BankSGDMM	31-Jul-08 DEPFA-Bank
DEPFA-BankUSDCR	31-Jul-08 DEPFA-Bank
DEPFA-BankUSDMM	31-Jul-08 DEPFA-Bank
DEPFA-BankUSDXR	31-Jul-08 DEPFA-Bank
DEPFA-BankACSEURMM	31-Jul-08 DEPFA-BankACS
DEPFA-BankACSUSDCR	31-Jul-08 DEPFA-BankACS
DEXBB-FSAHldgCHFMR	31-Jul-08 DEXBB-FSAHldg
DEXBB-FSAHldgEURCR	31-Jul-08 DEXBB-FSAHldg
DEXBB-FSAHldgEURMM	31-Jul-08 DEXBB-FSAHldg
DEXBB-FSAHldgEURMR	31-Jul-08 DEXBB-FSAHldg
DEXBB-FSAHldgEURXR	31-Jul-08 DEXBB-FSAHldg
DEXBB-FSAHldgJPYMR	31-Jul-08 DEXBB-FSAHldg
DEXBB-FSAHldgUSDCR	31-Jul-08 DEXBB-FSAHldg
DEXBB-FSAHldgUSDMM	31-Jul-08 DEXBB-FSAHldg
DEXBB-FSAHldgUSDMR	31-Jul-08 DEXBB-FSAHldg
DEXBB-FSAHldgUSDXR	31-Jul-08 DEXBB-FSAHldg
DEXBB-FSAIncAUDMR	31-Jul-08 DEXBB-FSAInc

Delta Electrs Inc	YA2282	SNRFOR	JPY
Delta Electrs Inc	YA2282	SNRFOR	USD
Delta Electrs Inc	YA2282	SNRFOR	USD
Dell Inc	26B72T	SNRFOR	AUD
Dell Inc	26B72T	SNRFOR	EUR
Dell Inc	26B72T	SNRFOR	EUR
Dell Inc	26B72T	SNRFOR	EUR
Dell Inc	26B72T	SNRFOR	EUR
Dell Inc	26B72T	SNRFOR	HKD
Dell Inc	26B72T	SNRFOR	JPY
Dell Inc	26B72T	SNRFOR	JPY
Dell Inc	26B72T	SNRFOR	SGD
Dell Inc	26B72T	SNRFOR	USD
Dell Inc	26B72T	SNRFOR	USD
Dell Inc	26B72T	SNRFOR	USD
Dell Inc	26B72T	SNRFOR	USD
DELONG Hldgs Ltd	YA229X	SNRFOR	CNY
DELONG Hldgs Ltd	YA229X	SNRFOR	USD
DELONG Hldgs Ltd	YA229X	SNRFOR	USD
St of DE	26A9B8	SNRFOR	USD
St of DE	26A9B8	SNRFOR	USD
St of DE	26A9B8	SNRFOR	USD
Kdom Denmark	KPBDCX	SNRFOR	AUD
Kdom Denmark	KPBDCX	SNRFOR	EUR
Kdom Denmark	KPBDCX	SNRFOR	EUR
Kdom Denmark	KPBDCX	SNRFOR	USD
Kdom Denmark	KPBDCX	SNRFOR	USD
Kdom Denmark	KPBDCX	SNRFOR	USD
Denki Kagaku Kogyo K K	JK3BC9	SNRFOR	JPY
Denki Kagaku Kogyo K K	JK3BC9	SNRFOR	JPY
Denki Kagaku Kogyo K K	JK3BC9	SNRFOR	JPY
Dentsu Inc	JK327U	SNRFOR	JPY
Dentsu Inc	JK327U	SNRFOR	USD
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	CHF
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	CHF
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	EUR
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	EUR
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	EUR
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	GBP
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	GBP
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	HKD
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	HKD
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	HUF
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	MXN
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	USD
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	USD
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	USD
DEPFA Bk Plc	GI9953	SNRFOR	AUD
DEPFA Bk Plc	GI9953	SNRFOR	AUD
DEPFA Bk Plc	GI9953	SNRFOR	CHF
DEPFA Bk Plc	GI9953	SNRFOR	CHF
DEPFA Bk Plc	GI9953	SNRFOR	EUR
DEPFA Bk Plc	GI9953	SNRFOR	EUR
DEPFA Bk Plc	GI9953	SNRFOR	GBP
DEPFA Bk Plc	GI9953	SNRFOR	GBP
DEPFA Bk Plc	GI9953	SNRFOR	MXN
DEPFA Bk Plc	GI9953	SNRFOR	SGD
DEPFA Bk Plc	GI9953	SNRFOR	SGD
DEPFA Bk Plc	GI9953	SNRFOR	USD
DEPFA Bk Plc	GI9953	SNRFOR	USD
DEPFA Bk Plc	GI9953	SNRFOR	USD
Depfa ACS	GI994V	SNRFOR	EUR
Depfa ACS	GI994V	SNRFOR	USD
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	CHF
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	EUR
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	EUR
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	EUR
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	EUR
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	JPY
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	USD
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	USD
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	USD
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	USD
Finl Sec Assurn Inc	348DFY	SNRFOR	AUD

CR	Composite						
CR	Composite						
MR	Composite						
MR	Composite	0.003133667	0.003698043	0.004525539	0.00549516	0.006253124	0.006972462
CR	Composite	0.33%	0.39%	0.48%	0.58%	0.66%	0.74%
MM	Composite	0.32%	0.37%	0.46%	0.56%	0.64%	0.71%
MR	Composite	0.003152	0.003711623	0.004542453	0.005512698	0.006318813	0.007016917
XR	Composite	0.30%	0.36%	0.44%	0.53%	0.59%	0.66%
MR	Composite	0.32%	0.37%	0.45%	0.55%	0.63%	0.70%
CR	Composite	0.31%	0.39%	0.49%	0.59%	0.65%	0.72%
MR	Composite	0.31%	0.37%	0.46%	0.56%	0.61%	0.69%
MR	Composite	0.32%	0.37%	0.45%	0.55%	0.63%	0.70%
CR	Composite	0.33%	0.39%	0.48%	0.58%	0.66%	0.74%
MM	Composite						
MR	Composite	0.32%	0.37%	0.45%	0.55%	0.63%	0.70%
XR	Composite	0.30%	0.36%	0.44%	0.53%	0.59%	0.66%
CR	Composite	6.13%	6.13%	6.13%	6.13%	6.13%	6.13%
CR	Composite	0.06125	0.06125	0.06125	0.06125	0.06125	0.06125
MR	Composite	6.13%	6.13%	6.13%	6.13%	6.13%	6.13%
CR	Composite	0.17%	0.17%	0.17%	0.17%	0.21%	0.21%
MR	Composite	0.17%	0.17%	0.17%	0.17%	0.20%	0.20%
XR	Composite	0.00165	0.00165	0.00165	0.00165	0.001954939	0.001954939
CR	Composite	0.03%	0.05%	0.06%	0.07%	0.09%	0.10%
CR	Composite	0.00032992	0.000519518	0.000620771	0.000718476	0.000861244	0.000980939
MM	Composite	0.000314505	0.000497224	0.000594131	0.000687492	0.000824049	0.000938627
CR	Composite	0.00032992	0.000519518	0.000620771	0.000718476	0.000861244	0.000980939
MM	Composite	0.000314505	0.000497224	0.000594131	0.000687492	0.000824049	0.000938627
MR	Composite	0.000311229	0.000492044	0.000587942	0.00068033	0.000815465	0.00092885
CR	Composite	0.00133	0.00133	0.002397908	0.002643663	0.003111174	0.003470451
MR	Composite						
XR	Composite	0.00133	0.00133	0.002397908	0.002643663	0.003111174	0.003470451
CR	Composite	0.000913496	0.000913496	0.000975	0.000975	0.001467778	0.001726987
CR	Composite						
CR	Composite	0.000774852	0.000774852	0.0012485	0.00130897	0.00130897	0.00130897
MM	Composite	0.000774852	0.000774852	0.0012485	0.00130897	0.00130897	0.00130897
CR	Composite	0.000774852	0.000774852	0.0012485	0.00130897	0.00130897	0.00130897
MM	Composite	0.000774852	0.000774852	0.0012485	0.00130897	0.00130897	0.00130897
MR	Composite						
CR	Composite	0.000774852	0.000774852	0.0012485	0.00130897	0.00130897	0.00130897
MM	Composite	0.000774852	0.000774852	0.0012485	0.00130897	0.00130897	0.00130897
CR	Composite	0.000774852	0.000774852	0.0012485	0.00130897	0.00130897	0.00130897
MM	Composite	0.000774852	0.000774852	0.0012485	0.00130897	0.00130897	0.00130897
MM	Composite	0.000774852	0.000774852	0.0012485	0.00130897	0.00130897	0.00130897
MR	Composite						
CR	Composite	0.08%	0.08%	0.12%	0.13%	0.13%	0.13%
MM	Composite	0.08%	0.08%	0.12%	0.13%	0.13%	0.13%
MR	Composite						
CR	Composite	4.83%	3.07%	4.04%	3.68%	3.39%	3.03%
MM	Composite	4.83%	3.07%	4.04%	3.68%	3.39%	3.03%
CR	Composite	4.83%	3.07%	4.04%	3.68%	3.39%	3.16%
MM	Composite	4.83%	3.07%	4.04%	3.68%	3.39%	3.03%
CR	Composite	4.83%	3.07%	4.04%	3.68%	3.39%	3.16%
MM	Composite	4.83%	3.07%	4.04%	3.68%	3.39%	3.03%
CR	Composite	4.83%	3.07%	4.04%	3.68%	3.39%	3.16%
MM	Composite	0.048317006	0.0306875	0.040390891	0.036756345	0.033923824	0.030309464
XR	Composite						
CR	Composite	4.83%	3.07%	4.04%	3.68%	3.39%	3.16%
MM	Composite	0.048317006	0.0306875	0.040390891	0.036756345	0.033923824	0.030309464
CR	Composite	0.048317006	0.0306875	0.040390891	0.036756345	0.033923824	0.031572359
MM	Composite	0.048317006	0.0306875	0.040390891	0.036756345	0.033923824	0.030309464
XR	Composite						
MM	Composite						
CR	Composite						
MR	Composite	10.01%	9.96%	9.70%	9.51%	8.87%	8.04%
CR	Composite	10.01%	9.96%	10.20%	10.00%	9.33%	8.46%
MM	Composite	10.01%	9.96%	9.79%	9.60%	8.96%	8.12%
MR	Composite	10.01%	9.96%	9.70%	9.51%	8.87%	8.04%
XR	Composite	10.01%	9.96%	9.34%	9.15%	8.54%	7.74%
MR	Composite	10.01%	9.96%	9.65%	9.47%	8.84%	8.02%
CR	Composite	10.01%	9.96%	10.20%	10.00%	9.33%	8.46%
MM	Composite	10.01%	9.96%	9.79%	9.60%	8.96%	8.12%
MR	Composite	10.01%	9.96%	9.70%	9.51%	8.87%	8.04%
XR	Composite	10.01%	9.96%	9.34%	9.15%	8.54%	7.74%
MR	Composite	11.26%	11.05%	10.14%	9.25%	8.43%	7.62%

					0.45	
					0.45	
					0.45	
0.74%	0.007827718	0.00896396	0.00839475	0.009243125	0.4 BB	BBB
0.78%	0.82%	0.90%	0.87%	0.92%	0.4 BBB	A
0.75%	0.79%	0.90%	0.83%	0.92%	0.4 BBB	A
0.74%	0.007802966	0.00896396	0.008225505	0.009243125	0.4 A	AA
0.70%	0.73%	0.90%	0.79%	0.92%	0.4 BBB	A
0.74%	0.78%	0.90%	0.82%	0.92%	0.4 A	AA
0.77%	0.82%	0.90%	0.84%	0.92%	0.4 BB	BBB
0.75%	0.79%	0.90%	0.84%	0.92%	0.4 BB	BBB
0.74%	0.78%	0.90%	0.82%	0.92%	0.4 A	AA
0.78%	0.82%	0.90%	0.87%	0.92%	0.4 BBB	A
					0.4	
0.74%	0.78%	0.90%	0.82%	0.92%	0.4 A	AA
0.70%	0.73%	0.90%	0.79%	0.92%	0.4 BBB	A
6.13%	6.13%	6.13%	6.13%	6.13%	0.425	
0.06125	0.06125	0.06125	0.06125	0.06125	0.425	
6.13%	6.13%	6.13%	6.13%	6.13%	0.425	
0.24%	0.24%	0.24%	0.24%	0.24%	0.8	
0.23%	0.23%	0.23%	0.23%	0.23%	0.8	
0.002212254	0.002212254	0.002212254	0.002212254	0.002212254	0.8	
0.11%	0.15%	0.19%	0.22%	0.21%	0.366666667 B	B
0.11%	0.001515023	0.001946432	0.002159248	0.00208585	0.4 BBB	BBB
0.11%	0.001448564	0.001946432	0.002159248	0.00208585	0.366666667 BB	BB
0.11%	0.001515023	0.001946432	0.002159248	0.00208585	0.4 BBB	BBB
0.11%	0.001448564	0.001946432	0.002159248	0.00208585	0.366666667 BB	BB
0.11%	0.001433475	0.001946432	0.002159248	0.00208585	0.366666667 BB	BB
0.003470451	0.003470451	0.003470451	0.003470451	0.003470451	0.275 NR	
					0.275	
0.003470451	0.003470451	0.003470451	0.003470451	0.003470451	0.275 NR	
0.26%	0.003300289	0.003300289	0.003300289	0.003300289	0.4	NR
					0.4	
0.00130897	0.00130897	0.00130897	0.00130897	0.00130897	0.400000001	NR
0.00130897	0.00130897	0.00130897	0.00130897	0.00130897	0.400000001	NR
0.00130897	0.00130897	0.00130897	0.00130897	0.00130897	0.400000001	NR
0.00130897	0.00130897	0.00130897	0.00130897	0.00130897	0.400000001	NR
					0.400000001	
0.00130897	0.00130897	0.00130897	0.00130897	0.00130897	0.400000001	NR
0.00130897	0.00130897	0.00130897	0.00130897	0.00130897	0.400000001	NR
0.00130897	0.00130897	0.00130897	0.00130897	0.00130897	0.400000001	NR
0.00130897	0.00130897	0.00130897	0.00130897	0.00130897	0.400000001	NR
0.00130897	0.00130897	0.00130897	0.00130897	0.00130897	0.400000001	NR
					0.400000001	
0.13%	0.13%	0.13%	0.13%	0.13%	0.400000001	NR
0.13%	0.13%	0.13%	0.13%	0.13%	0.400000001	NR
					0.400000001	
3.06%	3.07%	3.09%	3.11%	3.12%	0.4 NR	NR
3.06%	3.07%	3.09%	3.11%	3.12%	0.4 NR	NR
3.15%	3.16%	3.09%	3.11%	3.12%	0.4 NR	NR
3.02%	3.03%	3.09%	3.11%	3.12%	0.4 NR	NR
3.15%	3.16%	3.09%	3.11%	3.12%	0.4 NR	NR
3.02%	3.03%	3.09%	3.11%	3.12%	0.4 NR	NR
3.15%	3.16%	3.09%	3.11%	3.12%	0.4 NR	NR
3.02%	0.03026675	0.030916095	0.031083911	0.031248187	0.4 NR	NR
					0.4	
3.15%	3.16%	3.09%	3.11%	3.12%	0.4 NR	NR
3.02%	0.03026675	0.030916095	0.031083911	0.031248187	0.4 NR	NR
3.15%	0.031552565	0.030916095	0.031083911	0.031248187	0.4 NR	NR
3.02%	0.03026675	0.030916095	0.031083911	0.031248187	0.4 NR	NR
					0.4	
					0.424999994	
					0.424999994	
6.81%	7.39%	7.54%	7.18%	5.66%	0.363333332 NR	NR
7.16%	7.39%	7.54%	7.18%	5.66%	0.363333332 NR	NR
6.87%	7.39%	7.54%	7.18%	5.66%	0.363333332 NR	NR
6.81%	7.39%	7.54%	7.18%	5.66%	0.363333332 NR	NR
6.55%	7.39%	7.54%	7.18%	5.66%	0.363333332 NR	NR
6.78%	7.39%	7.54%	7.18%	5.66%	0.363333332 NR	NR
7.16%	7.39%	7.54%	7.18%	5.66%	0.363333332 NR	NR
6.87%	7.39%	7.54%	7.18%	5.66%	0.363333332 NR	NR
6.81%	7.39%	7.54%	7.18%	5.66%	0.363333332 NR	NR
6.55%	7.39%	7.54%	7.18%	5.66%	0.363333332 NR	NR
6.69%	5.86%	5.80%	5.40%	5.31%	0.4 A	A

BBB	BBB	BBB	A	A	A
A	A	A	AA	A	AA
A	A	A	AA	A	AA
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	AA
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
			NR		
			NR		
			NR		
	NR		BB		BB
	NR		BB		BB
	NR		BB		BB
B	B	B	B	BB	BB
BBB	BBB	BBB	BBB	A	A
BB	BB	BB	BB	BBB	BBB
BBB	BBB	BBB	BBB	A	A
BB	BB	BB	BB	BBB	BBB
BB	BB	BB	BB	BBB	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR	NR	NR	NR	NR
NR			NR		
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NR			NR		
NR			NR		
NR			NR		
NR			NR		
NR	NR	NR	CCC	B	CCC
NR	NR	NR	CCC	B	CCC
NR	NR	NR	B	BB	BB
NR	NR	NR	BB	BBB	BBB
NR	NR	NR	B	BB	BB
NR	NR	NR	BB	BBB	BBB
NR	NR	NR	B	BB	BB
NR	NR	NR	BB	BBB	BBB
NR	NR	NR	B	BB	BB
NR	NR	NR	BB	BBB	BBB
NR	NR	NR	B	BB	BB
NR	NR	NR	BB	BBB	BBB
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
BB	BB	BB	BB	BB	NR
BBB	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	A

			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	BB	NR	AA	12 Technology
NR	BBB	NR	AA	12 Technology
NR	BBB	NR	AA	12 Technology
NR	BBB	NR	AA	12 Technology
NR	BBB	NR	A	4 Technology
NR	BBB	NR	AA	12 Technology
NR	BB	NR	A	4 Technology
NR	BB	NR	A	3 Technology
NR	BBB	NR	AA	12 Technology
NR	BBB	NR	AA	12 Technology
			NR	Technology
NR	BBB	NR	AA	12 Technology
NR	BBB	NR	A	4 Technology
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			BBB	3 Government
			BBB	3 Government
			BBB	3 Government
NR	NR	NR	BBB	5 Government
NR	NR	NR	BBB	5 Government
NR	NR	NR	BBB	5 Government
NR	NR	NR	BBB	5 Government
NR	NR	NR	BBB	5 Government
NR	NR	NR	BBB	5 Government
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
B	B	B	B	5 Financials
B	B	B	B	5 Financials
B	B	B	B	5 Financials
B	B	B	B	5 Financials
B	B	B	B	5 Financials
B	B	B	B	5 Financials
B	B	B	B	5 Financials
B	B	B	B	5 Financials
			NR	Financials
B	B	B	B	5 Financials
B	B	B	B	5 Financials
B	B	B	B	5 Financials
B	B	B	B	5 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
A	BBB	BB	A	5 Financials

Asia	Taiwan Province of China		BB				
Asia	Taiwan Province of China		BB				
Asia	Taiwan Province of China		BB				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Singapore		B				
Asia	Singapore		B				
Asia	Singapore		B				
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
Europe	Denmark	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	A	Thin		Thin	Thin
Asia	Japan	BB	A				
Asia	Japan	BB	A	Thin		Thin	Thin
Asia	Japan	AA	AA		Thin		Thin
Asia	Japan	AA	AA				
Europe	Germany	A	AA		Thin	Thin	
Europe	Germany	A	AA		Thin	Thin	
Europe	Germany	A	AA		Thin	Thin	
Europe	Germany	A	AA		Thin	Thin	
Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin	Thin	
Europe	Germany	A	AA		Thin	Thin	
Europe	Germany	A	AA		Thin	Thin	
Europe	Germany	A	AA		Thin	Thin	
Europe	Germany	A	AA		Thin	Thin	
Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin	Thin	
Europe	Germany	A	AA		Thin	Thin	
Europe	Germany	A	AA				
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB				
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB	Thin	Thin	Thin	Thin
Europe	Ireland	A	BBB				
Europe	Ireland	A					
Europe	Ireland	A					
N.Amer	United States	AA	B	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	AA	B	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	AA	B	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	AA	B	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	AA	B	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	AA	B	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	AA	B	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	AA	B	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	AA	B	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	AA	B	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
	Thin					
	Thin					
	Thin					
	DocAdj		DocAdj			
	DocAdj		DocAdj			
	DocAdj		DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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Thin	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Thin	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Thin	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Thin	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
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Thin	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
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Thin	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Thin	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Thin	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier

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DEXBB-FSAIncCHFCR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncCHFMR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncDKKMR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncEURCR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncEURMM	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncEURMR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncEURXR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncGBPMM	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncGBPMR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncHKDMR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncJPYCR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncJPYMR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncNZDMR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncSGDMR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncTWDMR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncUSDCR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncUSDMM	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncUSDMR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncUSDXR	31-Jul-08 DEXBB-FSAInc
DEXBB-FSAIncZARMR	31-Jul-08 DEXBB-FSAInc
DEXGRP-CredLocAUDCR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocAUDMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocCADCR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocCADMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocCHFCR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocCHFMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocEURCR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocEURMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocEURMR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocEURXR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocGBPCR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocGBPMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocHKDMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocJPYCR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocJPYMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocSGDCR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocSGDMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDCR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDMR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDXR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocEURCR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocEURMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocEURMR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocHKDMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDCR	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDMM	31-Jul-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDMR	31-Jul-08 DEXGRP-CredLoc
DEXMACHFCR	31-Jul-08 DEXMA
DEXMACHFMM	31-Jul-08 DEXMA
DEXMAEURCR	31-Jul-08 DEXMA
DEXMAEURMM	31-Jul-08 DEXMA
DEXMAGBPCR	31-Jul-08 DEXMA
DEXMAGBPMM	31-Jul-08 DEXMA
DEXMAJPYMM	31-Jul-08 DEXMA
DEXMATRYCR	31-Jul-08 DEXMA
DEXMAUSDCR	31-Jul-08 DEXMA
DEXMAUSDMM	31-Jul-08 DEXMA
DEXMAUSDMR	31-Jul-08 DEXMA
DEXOAUDCR	31-Jul-08 DEXO
DEXOAUDMM	31-Jul-08 DEXO
DEXOAUDMR	31-Jul-08 DEXO
DEXOCADMM	31-Jul-08 DEXO
DEXOCHFCR	31-Jul-08 DEXO
DEXOCHFMM	31-Jul-08 DEXO
DEXOEURCR	31-Jul-08 DEXO
DEXOEURMM	31-Jul-08 DEXO
DEXOEURMR	31-Jul-08 DEXO
DEXOEURXR	31-Jul-08 DEXO
DEXOGBPMM	31-Jul-08 DEXO
DEXOHKDMM	31-Jul-08 DEXO
DEXOJPYCR	31-Jul-08 DEXO
DEXOJPYMM	31-Jul-08 DEXO
DEXONOKMM	31-Jul-08 DEXO

Finl Sec Assurn Inc	348DFY	SNRFOR	CHF
Finl Sec Assurn Inc	348DFY	SNRFOR	CHF
Finl Sec Assurn Inc	348DFY	SNRFOR	DKK
Finl Sec Assurn Inc	348DFY	SNRFOR	EUR
Finl Sec Assurn Inc	348DFY	SNRFOR	EUR
Finl Sec Assurn Inc	348DFY	SNRFOR	EUR
Finl Sec Assurn Inc	348DFY	SNRFOR	EUR
Finl Sec Assurn Inc	348DFY	SNRFOR	GBP
Finl Sec Assurn Inc	348DFY	SNRFOR	GBP
Finl Sec Assurn Inc	348DFY	SNRFOR	HKD
Finl Sec Assurn Inc	348DFY	SNRFOR	JPY
Finl Sec Assurn Inc	348DFY	SNRFOR	JPY
Finl Sec Assurn Inc	348DFY	SNRFOR	NZD
Finl Sec Assurn Inc	348DFY	SNRFOR	SGD
Finl Sec Assurn Inc	348DFY	SNRFOR	TWD
Finl Sec Assurn Inc	348DFY	SNRFOR	USD
Finl Sec Assurn Inc	348DFY	SNRFOR	USD
Finl Sec Assurn Inc	348DFY	SNRFOR	USD
Finl Sec Assurn Inc	348DFY	SNRFOR	USD
Finl Sec Assurn Inc	348DFY	SNRFOR	ZAR
Dexia Cr Loc	FHAAAC	SNRFOR	AUD
Dexia Cr Loc	FHAAAC	SNRFOR	AUD
Dexia Cr Loc	FHAAAC	SNRFOR	CAD
Dexia Cr Loc	FHAAAC	SNRFOR	CAD
Dexia Cr Loc	FHAAAC	SNRFOR	CHF
Dexia Cr Loc	FHAAAC	SNRFOR	CHF
Dexia Cr Loc	FHAAAC	SNRFOR	EUR
Dexia Cr Loc	FHAAAC	SNRFOR	EUR
Dexia Cr Loc	FHAAAC	SNRFOR	EUR
Dexia Cr Loc	FHAAAC	SNRFOR	EUR
Dexia Cr Loc	FHAAAC	SNRFOR	GBP
Dexia Cr Loc	FHAAAC	SNRFOR	GBP
Dexia Cr Loc	FHAAAC	SNRFOR	HKD
Dexia Cr Loc	FHAAAC	SNRFOR	JPY
Dexia Cr Loc	FHAAAC	SNRFOR	JPY
Dexia Cr Loc	FHAAAC	SNRFOR	SGD
Dexia Cr Loc	FHAAAC	SNRFOR	SGD
Dexia Cr Loc	FHAAAC	SNRFOR	USD
Dexia Cr Loc	FHAAAC	SNRFOR	USD
Dexia Cr Loc	FHAAAC	SNRFOR	USD
Dexia Cr Loc	FHAAAC	SNRFOR	USD
Dexia Cr Loc	FHAAAC	SUBLT2	EUR
Dexia Cr Loc	FHAAAC	SUBLT2	EUR
Dexia Cr Loc	FHAAAC	SUBLT2	EUR
Dexia Cr Loc	FHAAAC	SUBLT2	HKD
Dexia Cr Loc	FHAAAC	SUBLT2	USD
Dexia Cr Loc	FHAAAC	SUBLT2	USD
Dexia Cr Loc	FHAAAC	SUBLT2	USD
Dexia Mun Agy	FJ78BE	SNRFOR	CHF
Dexia Mun Agy	FJ78BE	SNRFOR	CHF
Dexia Mun Agy	FJ78BE	SNRFOR	EUR
Dexia Mun Agy	FJ78BE	SNRFOR	EUR
Dexia Mun Agy	FJ78BE	SNRFOR	GBP
Dexia Mun Agy	FJ78BE	SNRFOR	GBP
Dexia Mun Agy	FJ78BE	SNRFOR	JPY
Dexia Mun Agy	FJ78BE	SNRFOR	TRY
Dexia Mun Agy	FJ78BE	SNRFOR	USD
Dexia Mun Agy	FJ78BE	SNRFOR	USD
Dexia Mun Agy	FJ78BE	SNRFOR	USD
SODEXO	FND50F	SNRFOR	AUD
SODEXO	FND50F	SNRFOR	AUD
SODEXO	FND50F	SNRFOR	AUD
SODEXO	FND50F	SNRFOR	CAD
SODEXO	FND50F	SNRFOR	CHF
SODEXO	FND50F	SNRFOR	CHF
SODEXO	FND50F	SNRFOR	EUR
SODEXO	FND50F	SNRFOR	EUR
SODEXO	FND50F	SNRFOR	EUR
SODEXO	FND50F	SNRFOR	EUR
SODEXO	FND50F	SNRFOR	GBP
SODEXO	FND50F	SNRFOR	HKD
SODEXO	FND50F	SNRFOR	JPY
SODEXO	FND50F	SNRFOR	JPY
SODEXO	FND50F	SNRFOR	NOK

CR	Composite						
MR	Composite	10.71%	10.83%	10.07%	9.18%	8.40%	7.57%
MR	Composite	10.71%	10.83%	10.07%	9.18%	8.40%	7.57%
CR	Composite	11.27%	11.33%	10.60%	9.67%	8.83%	7.97%
MM	Composite						
MR	Composite	10.71%	10.83%	10.07%	9.18%	8.40%	7.57%
XR	Composite	10.19%	10.62%	9.91%	9.02%	8.17%	7.38%
MM	Composite	10.82%	10.88%	10.17%	9.28%	8.47%	7.65%
MR	Composite	10.71%	10.83%	10.07%	9.18%	8.40%	7.57%
MR	Composite	10.71%	10.83%	10.07%	9.18%	8.40%	7.57%
CR	Composite						
MR	Composite	11.23%	11.14%	10.14%	9.12%	8.36%	7.53%
MR	Composite	0.107082871	0.108298278	0.100697975	0.091761895	0.084042426	0.075707701
MR	Composite	10.71%	10.83%	10.07%	9.18%	8.40%	7.57%
MR	Composite	10.71%	10.83%	10.07%	9.18%	8.40%	7.57%
CR	Composite	11.27%	11.33%	10.60%	9.67%	8.83%	7.97%
MM	Composite						
MR	Composite	10.71%	10.83%	10.07%	9.18%	8.40%	7.57%
XR	Composite	10.19%	10.62%	9.91%	9.02%	8.17%	7.38%
MR	Composite	10.71%	10.83%	10.07%	9.18%	8.40%	7.57%
CR	Composite	0.007928612	0.008353571	0.013232253	0.015209271	0.017085866	0.019204202
MM	Composite	0.79%	0.84%	1.32%	1.52%	1.71%	1.92%
CR	Composite	0.79%	0.87%	1.37%	1.58%	1.77%	1.97%
MM	Composite	0.007928612	0.008323571	0.01311764	0.015209271	0.016978062	0.018868678
CR	Composite	0.79%	0.87%	1.37%	1.58%	1.77%	1.97%
MM	Composite	0.007928612	0.008323571	0.01311764	0.015209271	0.016978062	0.018868678
CR	Composite	0.79%	0.87%	1.37%	1.58%	1.77%	1.97%
MM	Composite	0.79%	0.83%	1.31%	1.52%	1.70%	1.89%
MR	Composite	0.79%	0.82%	1.30%	1.51%	1.68%	1.89%
XR	Composite	0.79%	0.79%	1.25%	1.45%	1.62%	1.82%
CR	Composite	0.007928612	0.008676949	0.013701674	0.01584299	0.017722578	0.019655082
MM	Composite	0.79%	0.83%	1.31%	1.52%	1.70%	1.89%
MM	Composite	0.79%	0.83%	1.31%	1.52%	1.70%	1.89%
CR	Composite						
MM	Composite	0.79%	0.84%	1.32%	1.52%	1.71%	1.92%
CR	Composite	0.79%	0.87%	1.37%	1.58%	1.77%	1.97%
MM	Composite	0.79%	0.83%	1.31%	1.52%	1.70%	1.89%
CR	Composite	0.79%	0.87%	1.37%	1.58%	1.77%	1.97%
MM	Composite	0.79%	0.83%	1.31%	1.52%	1.70%	1.89%
MR	Composite	0.007928612	0.008243102	0.01301659	0.015050841	0.016836449	0.018866667
XR	Composite	0.007928612	0.007939409	0.012537032	0.014496336	0.016216159	0.018171579
CR	Composite	1.18%	1.93%	1.94%	2.49%	2.78%	3.11%
MM	Composite	1.13%	1.93%	1.86%	2.36%	2.65%	2.91%
MR	Composite	0.011230516	0.019309	0.018912914	0.023612933	0.026390367	0.028921122
MM	Composite	0.011312288	0.019309	0.018610398	0.023611917	0.0264775	0.029060902
CR	Composite	1.18%	1.93%	1.94%	2.49%	2.78%	3.11%
MM	Composite	0.011312288	0.019309	0.018610398	0.023611917	0.0264775	0.029060902
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MM	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.001768041	0.00249987	0.003186845	0.003897489	0.004438632	0.005129513
MM	Composite	0.18%	0.25%	0.32%	0.39%	0.44%	0.51%
MR	Composite						
MM	Composite	0.17%	0.24%	0.30%	0.39%	0.44%	0.50%
CR	Composite	0.001814369	0.002604492	0.003176481	0.004130157	0.004577413	0.005344162
MM	Composite	0.001741794	0.002408519	0.003049422	0.003864944	0.00444138	0.005025595
CR	Composite	0.001814369	0.002604492	0.003176481	0.004130157	0.004577413	0.005344162
MM	Composite	0.17%	0.24%	0.30%	0.39%	0.44%	0.50%
MR	Composite	0.17%	0.24%	0.31%	0.38%	0.44%	0.50%
XR	Composite						
MM	Composite	0.17%	0.24%	0.30%	0.39%	0.44%	0.50%
MM	Composite	0.17%	0.24%	0.30%	0.39%	0.44%	0.50%
CR	Composite	0.18%	0.25%	0.33%	0.40%	0.47%	0.53%
MM	Composite	0.17%	0.25%	0.31%	0.39%	0.45%	0.51%
MM	Composite	0.001741794	0.002408519	0.003049422	0.003864944	0.00444138	0.005025595

					0.38	
6.55%	5.69%	5.59%	5.44%	5.54%	0.381111111 AA	AA
6.55%	5.69%	5.59%	5.44%	5.54%	0.381111111 AA	AA
6.89%	6.00%	5.88%	5.72%	5.63%	0.38 A	AA
					0.38	
6.55%	5.69%	5.59%	5.44%	5.54%	0.381111111 AA	AA
6.37%	5.64%	5.38%	5.24%	5.33%	0.3725 AA	AA
6.62%	5.76%	5.64%	5.49%	5.41%	0.38 A	AA
6.55%	5.69%	5.59%	5.44%	5.54%	0.381111111 AA	AA
6.55%	5.69%	5.59%	5.44%	5.54%	0.381111111 AA	AA
					0.38	
6.54%	5.68%	5.62%	5.40%	5.31%	0.4 A	A
6.55%	0.056929992	0.055880309	0.054367763	0.055365812	0.381111111 AA	AA
6.55%	5.69%	5.59%	5.44%	5.54%	0.381111111 AA	AA
6.55%	5.69%	5.59%	5.44%	5.54%	0.381111111 AA	AA
6.89%	6.00%	5.88%	5.72%	5.63%	0.38 A	AA
					0.38	
6.55%	5.69%	5.59%	5.44%	5.54%	0.381111111 AA	AA
6.37%	5.64%	5.38%	5.24%	5.33%	0.3725 AA	AA
6.55%	5.69%	5.59%	5.44%	5.54%	0.381111111 AA	AA
1.89%	0.019172117	0.020286767	0.02075979	0.02216625	0.4 NR	BBB
1.89%	1.92%	2.03%	2.08%	2.22%	0.4 NR	BBB
1.97%	2.00%	2.08%	2.12%	2.22%	0.4 NR	A
1.89%	0.019172117	0.019997629	0.020338522	0.02216625	0.4 NR	AA
1.97%	2.00%	2.08%	2.12%	2.22%	0.4 NR	A
1.89%	0.019172117	0.019997629	0.020338522	0.02216625	0.4 NR	AA
1.97%	2.00%	2.08%	2.12%	2.22%	0.4 NR	A
1.89%	1.92%	2.00%	2.03%	2.22%	0.4 NR	AA
1.87%	1.90%	1.98%	2.01%	2.22%	0.4 NR	A
1.80%	1.83%	1.91%	1.94%	2.22%	0.4 NR	A
1.97%	0.019970955	0.020830864	0.021185961	0.02216625	0.4 NR	A
1.89%	1.92%	2.00%	2.03%	2.22%	0.4 NR	AA
1.89%	1.92%	2.00%	2.03%	2.22%	0.4 NR	AA
					0.4	
1.89%	1.92%	2.03%	2.08%	2.22%	0.4 NR	BBB
1.97%	2.00%	2.08%	2.12%	2.22%	0.4 NR	A
1.89%	1.92%	2.00%	2.03%	2.22%	0.4 NR	AA
1.97%	2.00%	2.08%	2.12%	2.22%	0.4 NR	A
1.89%	1.92%	2.00%	2.03%	2.22%	0.4 NR	AA
1.87%	0.018972407	0.019789321	0.020126663	0.02216625	0.4 NR	A
1.80%	0.018273424	0.01906024	0.019385154	0.02216625	0.4 NR	A
3.04%	3.03%	3.11%	3.11%	3.12%	0.2 BBB	NR
2.91%	2.90%	2.99%	2.97%	2.99%	0.2 A	NR
2.89%	0.028782414	0.029565258	0.02938421	0.029713405	0.2 BBB	NR
2.91%	0.02895984	0.029876472	0.029693517	0.029931156	0.2 A	NR
3.04%	3.03%	3.11%	3.11%	3.12%	0.2 BBB	NR
2.91%	0.02895984	0.029876472	0.029693517	0.029931156	0.2 A	NR
					0.2	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.57%	0.006152171	0.007607344	0.008000578	0.008696456	0.4 BB	BBB
0.57%	0.62%	0.76%	0.80%	0.87%	0.4 BB	BBB
					0.4	
0.56%	0.61%	0.75%	0.80%	0.87%	0.4 BBB	AA
0.58%	0.006396539	0.007832172	0.008000578	0.008957819	0.4 BBB	A
0.56%	0.006094258	0.007482699	0.008000578	0.008670966	0.4 BBB	AA
0.58%	0.006396539	0.007832172	0.008000578	0.008957819	0.4 BBB	A
0.56%	0.61%	0.75%	0.80%	0.87%	0.4 BBB	AA
0.55%	0.60%	0.74%	0.80%	0.85%	0.4 BBB	A
					0.4	
0.56%	0.61%	0.75%	0.80%	0.87%	0.4 BBB	AA
0.56%	0.61%	0.75%	0.80%	0.87%	0.4 BBB	AA
0.59%	0.64%	0.76%	0.80%	0.87%	0.4 BBB	BBB
0.56%	0.62%	0.76%	0.80%	0.87%	0.4 A	BBB
0.56%	0.006094258	0.007482699	0.008000578	0.008670966	0.4 BBB	AA

AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	A	AA	AA
A	AA	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	A	AA	AA
AA	AA	AA	AAA	AAA	AAA
BBB	BB	BBB	A	BBB	BBB
BBB	BB	BBB	A	BBB	BBB
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA
A	BBB	A	AA	A	A
A	BBB	A	AA	A	A
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
BBB	BB	BBB	A	BBB	BBB
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA
A	BBB	A	AA	A	A
A	BBB	A	AA	A	A
A	A	BBB	A	A	A
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
A	A	BBB	A	A	A
A	AA	A	AA	AA	AA

BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA

			NR	Financials
A	AA	AA	AA	14 Financials
A	AA	AA	AA	14 Financials
BBB	A	A	AA	14 Financials
			NR	Financials
A	AA	AA	AA	14 Financials
BBB	A	A	A	4 Financials
BBB	A	A	AA	14 Financials
A	AA	AA	AA	14 Financials
A	AA	AA	AA	14 Financials
			NR	Financials
BBB	BBB	BB	AA	4 Financials
A	AA	AA	AA	14 Financials
A	AA	AA	AA	14 Financials
A	AA	AA	AA	14 Financials
BBB	A	A	AA	14 Financials
			NR	Financials
A	AA	AA	AA	14 Financials
BBB	A	A	A	4 Financials
A	AA	AA	AA	14 Financials
BB	CCC	NR	A	12 Financials
BB	CCC	NR	A	12 Financials
BBB	B	NR	A	3 Financials
BBB	B	NR	A	11 Financials
BBB	B	NR	A	3 Financials
BBB	B	NR	A	11 Financials
BBB	B	NR	A	3 Financials
BBB	B	NR	A	11 Financials
BBB	B	NR	A	12 Financials
BBB	B	NR	A	12 Financials
BBB	B	NR	A	3 Financials
BBB	B	NR	A	11 Financials
BBB	B	NR	A	11 Financials
			NR	Financials
BB	CCC	NR	A	12 Financials
BBB	B	NR	A	3 Financials
BBB	B	NR	A	11 Financials
BBB	B	NR	A	3 Financials
BBB	B	NR	A	11 Financials
BBB	B	NR	A	12 Financials
BBB	B	NR	A	12 Financials
BBB	A	A	A	3 Financials
BBB	BBB	A	BBB	6 Financials
BBB	BBB	BBB	A	7 Financials
BBB	BBB	A	BBB	6 Financials
BBB	A	A	A	3 Financials
BBB	BBB	A	BBB	6 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	NR	BB	AA	9 Consumer Services
BB	NR	BB	AA	9 Consumer Services
			NR	Consumer Services
A	NR	BBB	AA	7 Consumer Services
BBB	NR	BBB	A	4 Consumer Services
A	NR	BBB	AA	7 Consumer Services
BBB	NR	BBB	A	4 Consumer Services
A	NR	BBB	AA	7 Consumer Services
BBB	NR	BBB	AA	9 Consumer Services
			NR	Consumer Services
A	NR	BBB	AA	7 Consumer Services
A	NR	BBB	AA	7 Consumer Services
BB	NR	BB	A	3 Consumer Services
BB	NR	BB	A	3 Consumer Services
A	NR	BBB	AA	7 Consumer Services

N.Amer	United States	AAA	B				
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	B				
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B				
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	B				
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A				
Europe	France	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	DocAdj	Thin	CcyGrp	DocAdj
Europe	France	AA	A	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	France	AA	A	DocAdj	Thin	DocAdj	DocAdj
Europe	France	AA	A	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	France	AA	A	DocAdj	Thin	CcyGrp	DocAdj
Europe	France	AA	A	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	France	AA	A				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	A				
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A				
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	Entity Tier	DocAdj	DocAdj
Europe	France	BBB	A	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp

Entity Tier
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DEXOSEKMM	31-Jul-08 DEXO
DEXOSGDCR	31-Jul-08 DEXO
DEXOSGDMM	31-Jul-08 DEXO
DEXOUSDCR	31-Jul-08 DEXO
DEXOUSDMM	31-Jul-08 DEXO
DEXOUSDMR	31-Jul-08 DEXO
DEXOUSDXR	31-Jul-08 DEXO
DFHHEURCR	31-Jul-08 DFHH
DFHHEURMM	31-Jul-08 DFHH
DFHHEURMR	31-Jul-08 DFHH
DFHHEURXR	31-Jul-08 DFHH
DFHHGBPCR	31-Jul-08 DFHH
DFHHGBPMM	31-Jul-08 DFHH
DFHHUSDCR	31-Jul-08 DFHH
DFHHUSDMM	31-Jul-08 DFHH
DFHHUSDMR	31-Jul-08 DFHH
DGUSDCR	31-Jul-08 DG
DGUSDMR	31-Jul-08 DG
DGUSDXR	31-Jul-08 DG
DGHYPEURCR	31-Jul-08 DGHYP
DGHYPEURMM	31-Jul-08 DGHYP
DGHYPUSDCR	31-Jul-08 DGHYP
DGXAUDMR	31-Jul-08 DGX
DGXEURMM	31-Jul-08 DGX
DGXEURMR	31-Jul-08 DGX
DGXEURXR	31-Jul-08 DGX
DGXGBPMR	31-Jul-08 DGX
DGXGBPXR	31-Jul-08 DGX
DGXJPYMR	31-Jul-08 DGX
DGXSEKXR	31-Jul-08 DGX
DGXUSDCR	31-Jul-08 DGX
DGXUSDMM	31-Jul-08 DGX
DGXUSDMR	31-Jul-08 DGX
DGXUSDXR	31-Jul-08 DGX
DHCOGEURCR	31-Jul-08 DHCOG
DHCOGEURMM	31-Jul-08 DHCOG
DHCOGEURMR	31-Jul-08 DHCOG
DHCOGGBPCR	31-Jul-08 DHCOG
DHCOGGBPMM	31-Jul-08 DHCOG
DHCOGUSDCR	31-Jul-08 DHCOG
DHCOGUSDMM	31-Jul-08 DHCOG
DHCOGUSDMR	31-Jul-08 DHCOG
DHIAUDMR	31-Jul-08 DHI
DHIAUDXR	31-Jul-08 DHI
DHICADXR	31-Jul-08 DHI
DHIEURCR	31-Jul-08 DHI
DHIEURMM	31-Jul-08 DHI
DHIEURMR	31-Jul-08 DHI
DHIEURXR	31-Jul-08 DHI
DHIGBPXR	31-Jul-08 DHI
DHIHKDMR	31-Jul-08 DHI
DHIHKDXR	31-Jul-08 DHI
DHIJPYMR	31-Jul-08 DHI
DHIJPYXR	31-Jul-08 DHI
DHISGDXR	31-Jul-08 DHI
DHITWDXR	31-Jul-08 DHI
DHIUSDCR	31-Jul-08 DHI
DHIUSDMM	31-Jul-08 DHI
DHIUSDMR	31-Jul-08 DHI
DHIUSDXR	31-Jul-08 DHI
DHIUSDCR	31-Jul-08 DHI
DHIUSDMR	31-Jul-08 DHI
DHIUSDXR	31-Jul-08 DHI
DHRAUDMR	31-Jul-08 DHR
DHRCHFMR	31-Jul-08 DHR
DHREURCR	31-Jul-08 DHR
DHREURMM	31-Jul-08 DHR
DHREURMR	31-Jul-08 DHR
DHREURXR	31-Jul-08 DHR
DHRGBPMR	31-Jul-08 DHR
DHRHKDMR	31-Jul-08 DHR
DHRJPYMR	31-Jul-08 DHR
DHRNOKMR	31-Jul-08 DHR
DHRUSDCR	31-Jul-08 DHR

SODEXO	FND50F	SNRFOR	SEK
SODEXO	FND50F	SNRFOR	SGD
SODEXO	FND50F	SNRFOR	SGD
SODEXO	FND50F	SNRFOR	USD
SODEXO	FND50F	SNRFOR	USD
SODEXO	FND50F	SNRFOR	USD
SODEXO	FND50F	SNRFOR	USD
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	EUR
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	EUR
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	EUR
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	EUR
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	GBP
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	GBP
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	USD
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	USD
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	USD
$ Gen Corp	27BCCF	SNRFOR	USD
$ Gen Corp	27BCCF	SNRFOR	USD
$ Gen Corp	27BCCF	SNRFOR	USD
Deutsche Genossenschafts Hypbk AG	DE9E66	SNRFOR	EUR
Deutsche Genossenschafts Hypbk AG	DE9E66	SNRFOR	EUR
Deutsche Genossenschafts Hypbk AG	DE9E66	SNRFOR	USD
Quest Diagnostics Inc	7BCB7P	SNRFOR	AUD
Quest Diagnostics Inc	7BCB7P	SNRFOR	EUR
Quest Diagnostics Inc	7BCB7P	SNRFOR	EUR
Quest Diagnostics Inc	7BCB7P	SNRFOR	EUR
Quest Diagnostics Inc	7BCB7P	SNRFOR	GBP
Quest Diagnostics Inc	7BCB7P	SNRFOR	GBP
Quest Diagnostics Inc	7BCB7P	SNRFOR	JPY
Quest Diagnostics Inc	7BCB7P	SNRFOR	SEK
Quest Diagnostics Inc	7BCB7P	SNRFOR	USD
Quest Diagnostics Inc	7BCB7P	SNRFOR	USD
Quest Diagnostics Inc	7BCB7P	SNRFOR	USD
Quest Diagnostics Inc	7BCB7P	SNRFOR	USD
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	EUR
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	EUR
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	EUR
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	GBP
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	GBP
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	USD
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	USD
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	USD
D R Horton Inc	2F664B	SNRFOR	AUD
D R Horton Inc	2F664B	SNRFOR	AUD
D R Horton Inc	2F664B	SNRFOR	CAD
D R Horton Inc	2F664B	SNRFOR	EUR
D R Horton Inc	2F664B	SNRFOR	EUR
D R Horton Inc	2F664B	SNRFOR	EUR
D R Horton Inc	2F664B	SNRFOR	EUR
D R Horton Inc	2F664B	SNRFOR	GBP
D R Horton Inc	2F664B	SNRFOR	HKD
D R Horton Inc	2F664B	SNRFOR	HKD
D R Horton Inc	2F664B	SNRFOR	JPY
D R Horton Inc	2F664B	SNRFOR	JPY
D R Horton Inc	2F664B	SNRFOR	SGD
D R Horton Inc	2F664B	SNRFOR	TWD
D R Horton Inc	2F664B	SNRFOR	USD
D R Horton Inc	2F664B	SNRFOR	USD
D R Horton Inc	2F664B	SNRFOR	USD
D R Horton Inc	2F664B	SNRFOR	USD
D R Horton Inc	2F664B	SUBLT2	USD
D R Horton Inc	2F664B	SUBLT2	USD
D R Horton Inc	2F664B	SUBLT2	USD
Danaher Corp	258DD6	SNRFOR	AUD
Danaher Corp	258DD6	SNRFOR	CHF
Danaher Corp	258DD6	SNRFOR	EUR
Danaher Corp	258DD6	SNRFOR	EUR
Danaher Corp	258DD6	SNRFOR	EUR
Danaher Corp	258DD6	SNRFOR	EUR
Danaher Corp	258DD6	SNRFOR	GBP
Danaher Corp	258DD6	SNRFOR	HKD
Danaher Corp	258DD6	SNRFOR	JPY
Danaher Corp	258DD6	SNRFOR	NOK
Danaher Corp	258DD6	SNRFOR	USD

MM	Composite	0.17%	0.24%	0.30%	0.39%	0.44%	0.50%
CR	Composite	0.18%	0.26%	0.32%	0.41%	0.46%	0.53%
MM	Composite	0.17%	0.24%	0.30%	0.39%	0.44%	0.50%
CR	Composite	0.001814369	0.002604492	0.003176481	0.004130157	0.004577413	0.005344162
MM	Composite	0.001741794	0.002408519	0.003049422	0.003864944	0.00444138	0.005025595
MR	Composite	0.17%	0.24%	0.31%	0.38%	0.44%	0.50%
XR	Composite						
CR	Composite	0.44%	0.52%	0.93%	1.25%	1.58%	1.79%
MM	Composite	0.42%	0.52%	0.89%	1.20%	1.52%	1.72%
MR	Composite						
XR	Composite						
CR	Composite	0.44%	0.52%	0.93%	1.25%	1.58%	1.79%
MM	Composite	0.42%	0.52%	0.89%	1.20%	1.52%	1.72%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MR	Composite	8.29%	8.36%	8.42%	8.52%	8.35%	8.93%
XR	Composite	8.29%	8.36%	8.42%	8.20%	8.35%	8.60%
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite	0.41%	0.78%	0.91%	0.94%	1.09%	1.19%
MM	Composite						
MR	Composite	0.41%	0.76%	0.88%	0.92%	1.09%	1.21%
XR	Composite	0.40%	0.80%	0.94%	0.95%	1.11%	1.17%
MR	Composite	0.41%	0.76%	0.88%	0.92%	1.09%	1.21%
XR	Composite	0.40%	0.80%	0.94%	0.95%	1.11%	1.17%
MR	Composite	0.41%	0.78%	0.91%	0.94%	1.09%	1.19%
XR	Composite	0.40%	0.80%	0.94%	0.95%	1.11%	1.17%
CR	Composite						
MM	Composite						
MR	Composite	0.41%	0.76%	0.88%	0.92%	1.09%	1.21%
XR	Composite	0.40%	0.80%	0.94%	0.95%	1.11%	1.17%
CR	Composite	0.91%	1.20%	1.59%	1.78%	2.26%	2.63%
MM	Composite	0.91%	1.20%	1.59%	1.78%	2.26%	2.63%
MR	Composite	0.91%	1.20%	1.59%	1.78%	2.26%	2.63%
CR	Composite	0.91%	1.20%	1.59%	1.78%	2.26%	2.63%
MM	Composite	0.91%	1.20%	1.59%	1.78%	2.26%	2.63%
CR	Composite	0.91%	1.20%	1.59%	1.78%	2.26%	2.63%
MM	Composite	0.91%	1.20%	1.59%	1.78%	2.26%	2.63%
MR	Composite	0.91%	1.20%	1.59%	1.78%	2.26%	2.63%
MR	Composite	5.45%	5.67%	5.62%	5.49%	5.39%	5.29%
XR	Composite	5.45%	5.46%	5.41%	5.29%	5.20%	5.09%
XR	Composite	5.41%	5.38%	5.45%	5.36%	5.24%	5.14%
CR	Composite	5.85%	5.84%	5.91%	5.78%	5.68%	5.56%
MM	Composite	5.62%	5.61%	5.68%	5.55%	5.45%	5.34%
MR	Composite	5.46%	5.49%	5.59%	5.43%	5.36%	5.23%
XR	Composite	5.41%	5.38%	5.45%	5.36%	5.24%	5.14%
XR	Composite	5.41%	5.38%	5.45%	5.36%	5.24%	5.14%
MR	Composite	5.46%	5.49%	5.59%	5.43%	5.36%	5.23%
XR	Composite	5.41%	5.38%	5.45%	5.36%	5.24%	5.14%
MR	Composite	0.056207599	0.05606377	0.05559521	0.05431938	0.053130519	0.05223338
XR	Composite	5.41%	5.40%	5.35%	5.23%	5.12%	5.03%
XR	Composite	5.41%	5.38%	5.45%	5.36%	5.24%	5.14%
XR	Composite	0.054070538	0.053849761	0.054462163	0.05355543	0.052406902	0.051410015
CR	Composite	5.85%	5.84%	5.91%	5.78%	5.68%	5.56%
MM	Composite						
MR	Composite	5.46%	5.49%	5.59%	5.43%	5.36%	5.23%
XR	Composite	5.41%	5.38%	5.45%	5.36%	5.24%	5.14%
CR	Composite						
MR	Composite						
XR	Composite	4.91%	5.60%	5.62%	5.53%	5.47%	5.34%
MR	Composite	0.19%	0.18%	0.24%	0.30%	0.35%	0.42%
MR	Composite	0.19%	0.18%	0.24%	0.32%	0.35%	0.42%
CR	Composite	0.20%	0.19%	0.26%	0.32%	0.37%	0.44%
MM	Composite						
MR	Composite	0.19%	0.18%	0.24%	0.32%	0.35%	0.42%
XR	Composite	0.18%	0.17%	0.24%	0.31%	0.34%	0.41%
MR	Composite	0.19%	0.18%	0.24%	0.32%	0.35%	0.42%
MR	Composite	0.19%	0.18%	0.24%	0.32%	0.35%	0.42%
MR	Composite	0.001873725	0.001803221	0.002431468	0.00299558	0.003529263	0.004180946
MR	Composite	0.19%	0.18%	0.24%	0.32%	0.35%	0.42%
CR	Composite	0.20%	0.19%	0.26%	0.32%	0.37%	0.44%

0.56%	0.61%	0.75%	0.80%	0.87%	0.4	BBB	AA
0.58%	0.64%	0.78%	0.80%	0.90%	0.4	BBB	A
0.56%	0.61%	0.75%	0.80%	0.87%	0.4	BBB	AA
0.58%	0.006396539	0.007832172	0.008000578	0.008957819	0.4	BBB	A
0.56%	0.006094258	0.007482699	0.008000578	0.008670966	0.4	BBB	AA
0.55%	0.60%	0.74%	0.80%	0.85%	0.4	BBB	A
					0.4		
2.10%	2.29%	2.24%	2.39%	2.35%	0.4	B	NR
2.02%	2.19%	2.24%	2.30%	2.35%	0.4	BB	NR
					0.4		
					0.4		
2.10%	2.29%	2.24%	2.39%	2.35%	0.4	B	NR
2.02%	2.19%	2.24%	2.30%	2.35%	0.4	BB	NR
					0.4		
					0.4		
					0.4		
					0.4125		
9.01%	9.08%	9.08%	8.89%	8.89%	0.4125	NR	NR
8.67%	8.75%	8.75%	8.89%	8.89%	0.4	NR	NR
					0.4		
					0.4		
					0.4		
1.26%	1.30%	1.78%	1.80%	1.60%		B	BBB
					0.4		
1.27%	1.30%	1.78%	1.81%	1.60%	0.4	BBB	AA
1.23%	1.29%	1.78%	1.74%	1.60%	0.4	BBB	A
1.27%	1.30%	1.78%	1.81%	1.60%	0.4	BBB	AA
1.23%	1.29%	1.78%	1.74%	1.60%	0.4	BBB	A
1.26%	1.30%	1.78%	1.80%	1.60%	0.4	B	BBB
1.23%	1.29%	1.78%	1.74%	1.60%	0.4	BBB	A
					0.4		
					0.4		
1.27%	1.30%	1.78%	1.81%	1.60%	0.4	BBB	AA
1.23%	1.29%	1.78%	1.74%	1.60%	0.4	BBB	A
2.79%	2.95%	2.73%	2.82%	3.00%	0.4	NR	NR
2.79%	2.95%	2.73%	2.82%	3.00%	0.4	NR	NR
2.79%	2.95%	2.73%	2.82%	3.00%	0.4	NR	NR
2.79%	2.95%	2.73%	2.82%	3.00%	0.4	NR	NR
2.79%	2.95%	2.73%	2.82%	3.00%	0.4	NR	NR
2.79%	2.95%	2.73%	2.82%	3.00%	0.4	NR	NR
2.79%	2.95%	2.73%	2.82%	3.00%	0.4	NR	NR
2.79%	2.95%	2.73%	2.82%	3.00%	0.4	NR	NR
5.02%	4.66%	4.51%	4.32%	4.56%	0.484999999	BBB	BBB
4.83%	4.49%	4.51%	4.32%	4.56%	0.484999999	BBB	BBB
4.86%	4.51%	4.37%	4.29%	4.50%	0.484999999	AA	AAA
5.26%	4.90%	4.86%	4.67%	4.96%	0.484999999	A	AA
5.05%	4.70%	4.67%	4.48%	4.77%	0.484999999	A	AA
4.96%	4.63%	4.62%	4.40%	4.67%	0.484166665	AA	AA
4.86%	4.51%	4.37%	4.29%	4.50%	0.484999999	AA	AAA
4.86%	4.51%	4.37%	4.29%	4.50%	0.484999999	AA	AAA
4.96%	4.63%	4.62%	4.40%	4.67%	0.484166665	AA	AA
4.86%	4.51%	4.37%	4.29%	4.50%	0.484999999	AA	AAA
4.94%	0.045452144	0.045059839	0.043162733	0.045634648	0.484999999	BBB	BBB
4.76%	4.55%	4.51%	4.32%	4.56%	0.484999999	BBB	BBB
4.86%	4.51%	4.37%	4.29%	4.50%	0.484999999	AA	AAA
4.86%	0.045144654	0.04374715	0.042929702	0.044982776	0.484999999	AA	AAA
5.26%	4.90%	4.86%	4.67%	4.96%	0.484999999	A	AA
					0.484999999		
4.96%	4.63%	4.62%	4.40%	4.67%	0.484166665	AA	AA
4.86%	4.51%	4.37%	4.29%	4.50%	0.484999999	AA	AAA
					0.175		
					0.175		
5.07%	4.74%	4.61%	4.47%	4.52%	0.175	NR	A
0.45%	0.50%	0.54%	0.55%	0.71%	0.4	B	BBB
0.45%	0.51%	0.54%	0.56%	0.71%	0.4	BBB	AA
0.47%	0.52%	0.54%	0.59%	0.71%	0.4	BB	A
					0.4		
0.45%	0.51%	0.54%	0.56%	0.71%	0.4	BBB	AA
0.43%	0.47%	0.54%	0.54%	0.71%	0.4	BBB	A
0.45%	0.51%	0.54%	0.56%	0.71%	0.4	BBB	AA
0.45%	0.51%	0.54%	0.56%	0.71%	0.4	BBB	AA
0.45%	0.004953429	0.0053775	0.005546333	0.007057264	0.4	B	BBB
0.45%	0.51%	0.54%	0.56%	0.71%	0.4	BBB	AA
0.47%	0.52%	0.54%	0.59%	0.71%	0.4	BB	A

AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
B	BBB	BBB	BBB	B	BBB
BB	A	A	A	BB	A
B	BBB	BBB	BBB	B	BBB
BB	A	A	A	BB	A
NR	BB	NR	B	BB	BB
NR	BB	NR	B	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
A	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	A	A
A	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	AA

A	NR	BBB	AA	7 Consumer Services
BBB	NR	BBB	A	4 Consumer Services
A	NR	BBB	AA	7 Consumer Services
BBB	NR	BBB	A	4 Consumer Services
A	NR	BBB	AA	7 Consumer Services
BBB	NR	BBB	AA	9 Consumer Services
			NR	Consumer Services
NR	B	NR	BBB	4 Consumer Services
NR	BB	NR	BBB	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	B	NR	BBB	4 Consumer Services
NR	BB	NR	BBB	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
	NR		NR	3 Consumer Services
	NR		NR	3 Consumer Services
			NR	Financials
			NR	Financials
			NR	Financials
NR	B	NR	A	11 Health Care
			NR	Health Care
NR	BBB	NR	A	8 Health Care
NR	BB	NR	A	7 Health Care
NR	BBB	NR	A	8 Health Care
NR	BB	NR	A	7 Health Care
NR	B	NR	A	11 Health Care
NR	BB	NR	A	7 Health Care
			NR	Health Care
			NR	Health Care
NR	BBB	NR	A	8 Health Care
NR	BB	NR	A	7 Health Care
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
BB	BBB	BBB	A	3 Consumer Goods
BB	BBB	BBB	A	3 Consumer Goods
A	AA	AA	AA	15 Consumer Goods
BBB	A	A	AAA	19 Consumer Goods
BBB	A	A	AAA	19 Consumer Goods
BBB	A	A	AA	11 Consumer Goods
A	AA	AA	AA	15 Consumer Goods
A	AA	AA	AA	15 Consumer Goods
BBB	A	A	AA	11 Consumer Goods
A	AA	AA	AA	15 Consumer Goods
BB	BBB	BBB	A	3 Consumer Goods
BB	BBB	BBB	A	3 Consumer Goods
A	AA	AA	AA	15 Consumer Goods
A	AA	AA	AA	15 Consumer Goods
BBB	A	A	AAA	19 Consumer Goods
			NR	Consumer Goods
BBB	A	A	AA	11 Consumer Goods
A	AA	AA	AA	15 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
A	A	NR	A	5 Consumer Goods
NR	B	NR	AA	9 Industrials
NR	BBB	NR	A	7 Industrials
NR	BB	NR	AA	9 Industrials
			NR	Industrials
NR	BBB	NR	A	7 Industrials
NR	BB	NR	A	6 Industrials
NR	BBB	NR	A	7 Industrials
NR	BBB	NR	A	7 Industrials
NR	B	NR	AA	9 Industrials
NR	BBB	NR	A	7 Industrials
NR	BB	NR	AA	9 Industrials

Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A				
Europe	United Kingdom		BBB	DocAdj	Thin	DocAdj	DocAdj
Europe	United Kingdom		BBB	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB	DocAdj	Thin	DocAdj	DocAdj
Europe	United Kingdom		BBB	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	B	Thin	Thin	Thin	DocAdj
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	United Arab Emirates	A	BB	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BB	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BB	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BB	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BB	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BB	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BB	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Thin	DocAdj	DocAdj	DocAdj		Thin	
Thin	DocAdj	DocAdj	DocAdj		Thin	

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

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Entity Tier

DHRUSDMM	31-Jul-08 DHR
DHRUSDMR	31-Jul-08 DHR
DHRUSDXR	31-Jul-08 DHR
DHYEURCR	31-Jul-08 DHY
DHYEURMM	31-Jul-08 DHY
DIAGAUDCR	31-Jul-08 DIAG
DIAGAUDMM	31-Jul-08 DIAG
DIAGCADMM	31-Jul-08 DIAG
DIAGCHFCR	31-Jul-08 DIAG
DIAGCHFMM	31-Jul-08 DIAG
DIAGEURCR	31-Jul-08 DIAG
DIAGEURMM	31-Jul-08 DIAG
DIAGEURMR	31-Jul-08 DIAG
DIAGEURXR	31-Jul-08 DIAG
DIAGGBPCR	31-Jul-08 DIAG
DIAGGBPMM	31-Jul-08 DIAG
DIAGHKDMM	31-Jul-08 DIAG
DIAGJPYCR	31-Jul-08 DIAG
DIAGJPYMM	31-Jul-08 DIAG
DIAGJPYMR	31-Jul-08 DIAG
DIAGSEKMM	31-Jul-08 DIAG
DIAGSGDMM	31-Jul-08 DIAG
DIAGUSDCR	31-Jul-08 DIAG
DIAGUSDMM	31-Jul-08 DIAG
DIAGUSDMR	31-Jul-08 DIAG
DIAGZARMM	31-Jul-08 DIAG
DIAG-CapEURCR	31-Jul-08 DIAG-Cap
DIAG-CapEURMM	31-Jul-08 DIAG-Cap
DIAG-CapEURMR	31-Jul-08 DIAG-Cap
DIAG-CapEURXR	31-Jul-08 DIAG-Cap
DIAG-CapGBPCR	31-Jul-08 DIAG-Cap
DIAG-CapGBPMM	31-Jul-08 DIAG-Cap
DIAG-CapUSDCR	31-Jul-08 DIAG-Cap
DIAG-CapUSDMM	31-Jul-08 DIAG-Cap
DIAG-CapUSDMR	31-Jul-08 DIAG-Cap
DICCJPYCR	31-Jul-08 DICC
DICCJPYMR	31-Jul-08 DICC
DICCJPYXR	31-Jul-08 DICC
DICCUSDCR	31-Jul-08 DICC
DINEUSDCR	31-Jul-08 DINE
DINEUSDXR	31-Jul-08 DINE
DISAUDCR	31-Jul-08 DIS
DISAUDMR	31-Jul-08 DIS
DISAUDXR	31-Jul-08 DIS
DISCADMR	31-Jul-08 DIS
DISCHFMR	31-Jul-08 DIS
DISEURCR	31-Jul-08 DIS
DISEURMM	31-Jul-08 DIS
DISEURMR	31-Jul-08 DIS
DISEURXR	31-Jul-08 DIS
DISGBPMR	31-Jul-08 DIS
DISGBPXR	31-Jul-08 DIS
DISHKDMR	31-Jul-08 DIS
DISHKDXR	31-Jul-08 DIS
DISJPYCR	31-Jul-08 DIS
DISJPYMR	31-Jul-08 DIS
DISJPYXR	31-Jul-08 DIS
DISSEKMR	31-Jul-08 DIS
DISSEKXR	31-Jul-08 DIS
DISTWDCR	31-Jul-08 DIS
DISUSDCR	31-Jul-08 DIS
DISUSDMM	31-Jul-08 DIS
DISUSDMR	31-Jul-08 DIS
DISUSDXR	31-Jul-08 DIS
DISH-ESDBSAUDMR	31-Jul-08 DISH-ESDBS
DISH-ESDBSAUDXR	31-Jul-08 DISH-ESDBS
DISH-ESDBSEURCR	31-Jul-08 DISH-ESDBS
DISH-ESDBSEURMM	31-Jul-08 DISH-ESDBS
DISH-ESDBSEURMR	31-Jul-08 DISH-ESDBS
DISH-ESDBSEURXR	31-Jul-08 DISH-ESDBS
DISH-ESDBSGBPXR	31-Jul-08 DISH-ESDBS
DISH-ESDBSHKDXR	31-Jul-08 DISH-ESDBS
DISH-ESDBSILSXR	31-Jul-08 DISH-ESDBS
DISH-ESDBSJPYCR	31-Jul-08 DISH-ESDBS

Danaher Corp	258DD6	SNRFOR	USD
Danaher Corp	258DD6	SNRFOR	USD
Danaher Corp	258DD6	SNRFOR	USD
Deutsche Hypbk AG	DE9HDC	SNRFOR	EUR
Deutsche Hypbk AG	DE9HDC	SNRFOR	EUR
Diageo PLC	2H767T	SNRFOR	AUD
Diageo PLC	2H767T	SNRFOR	AUD
Diageo PLC	2H767T	SNRFOR	CAD
Diageo PLC	2H767T	SNRFOR	CHF
Diageo PLC	2H767T	SNRFOR	CHF
Diageo PLC	2H767T	SNRFOR	EUR
Diageo PLC	2H767T	SNRFOR	EUR
Diageo PLC	2H767T	SNRFOR	EUR
Diageo PLC	2H767T	SNRFOR	EUR
Diageo PLC	2H767T	SNRFOR	GBP
Diageo PLC	2H767T	SNRFOR	GBP
Diageo PLC	2H767T	SNRFOR	HKD
Diageo PLC	2H767T	SNRFOR	JPY
Diageo PLC	2H767T	SNRFOR	JPY
Diageo PLC	2H767T	SNRFOR	JPY
Diageo PLC	2H767T	SNRFOR	SEK
Diageo PLC	2H767T	SNRFOR	SGD
Diageo PLC	2H767T	SNRFOR	USD
Diageo PLC	2H767T	SNRFOR	USD
Diageo PLC	2H767T	SNRFOR	USD
Diageo PLC	2H767T	SNRFOR	ZAR
Diageo Cap plc	2H7671	SNRFOR	EUR
Diageo Cap plc	2H7671	SNRFOR	EUR
Diageo Cap plc	2H7671	SNRFOR	EUR
Diageo Cap plc	2H7671	SNRFOR	EUR
Diageo Cap plc	2H7671	SNRFOR	GBP
Diageo Cap plc	2H7671	SNRFOR	GBP
Diageo Cap plc	2H7671	SNRFOR	USD
Diageo Cap plc	2H7671	SNRFOR	USD
Diageo Cap plc	2H7671	SNRFOR	USD
DIC Corp	JK3A8G	SNRFOR	JPY
DIC Corp	JK3A8G	SNRFOR	JPY
DIC Corp	JK3A8G	SNRFOR	JPY
DIC Corp	JK3A8G	SNRFOR	USD
DENNY S Corp	26CEFY	SNRFOR	USD
DENNY S Corp	26CEFY	SNRFOR	USD
Walt Disney Co	279AEF	SNRFOR	AUD
Walt Disney Co	279AEF	SNRFOR	AUD
Walt Disney Co	279AEF	SNRFOR	AUD
Walt Disney Co	279AEF	SNRFOR	CAD
Walt Disney Co	279AEF	SNRFOR	CHF
Walt Disney Co	279AEF	SNRFOR	EUR
Walt Disney Co	279AEF	SNRFOR	EUR
Walt Disney Co	279AEF	SNRFOR	EUR
Walt Disney Co	279AEF	SNRFOR	EUR
Walt Disney Co	279AEF	SNRFOR	GBP
Walt Disney Co	279AEF	SNRFOR	GBP
Walt Disney Co	279AEF	SNRFOR	HKD
Walt Disney Co	279AEF	SNRFOR	HKD
Walt Disney Co	279AEF	SNRFOR	JPY
Walt Disney Co	279AEF	SNRFOR	JPY
Walt Disney Co	279AEF	SNRFOR	JPY
Walt Disney Co	279AEF	SNRFOR	SEK
Walt Disney Co	279AEF	SNRFOR	SEK
Walt Disney Co	279AEF	SNRFOR	TWD
Walt Disney Co	279AEF	SNRFOR	USD
Walt Disney Co	279AEF	SNRFOR	USD
Walt Disney Co	279AEF	SNRFOR	USD
Walt Disney Co	279AEF	SNRFOR	USD
EchoStar DBS Corp	29FFDM	SNRFOR	AUD
EchoStar DBS Corp	29FFDM	SNRFOR	AUD
EchoStar DBS Corp	29FFDM	SNRFOR	EUR
EchoStar DBS Corp	29FFDM	SNRFOR	EUR
EchoStar DBS Corp	29FFDM	SNRFOR	EUR
EchoStar DBS Corp	29FFDM	SNRFOR	EUR
EchoStar DBS Corp	29FFDM	SNRFOR	GBP
EchoStar DBS Corp	29FFDM	SNRFOR	HKD
EchoStar DBS Corp	29FFDM	SNRFOR	ILS
EchoStar DBS Corp	29FFDM	SNRFOR	JPY

MM	Composite						
MR	Composite	0.19%	0.18%	0.24%	0.32%	0.35%	0.42%
XR	Composite	0.18%	0.17%	0.24%	0.31%	0.34%	0.41%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite	0.001819364	0.001858566	0.002473359	0.002975724	0.003499588	0.003959962
MM	Composite	0.001811475	0.001840423	0.002453701	0.002950482	0.003483368	0.003939949
CR	Composite	0.19%	0.19%	0.26%	0.31%	0.36%	0.41%
MM	Composite	0.18%	0.18%	0.25%	0.30%	0.35%	0.39%
CR	Composite	0.19%	0.19%	0.26%	0.31%	0.36%	0.41%
MM	Composite	0.001811475	0.001840423	0.002453701	0.002950482	0.003483368	0.003939949
MR	Composite	0.001790268	0.001822966	0.002419933	0.002911041	0.003427612	0.003879048
XR	Composite						
CR	Composite	0.19%	0.19%	0.26%	0.31%	0.36%	0.41%
MM	Composite	0.001811475	0.001840423	0.002453701	0.002950482	0.003483368	0.003939949
MM	Composite	0.001811475	0.001840423	0.002453701	0.002950482	0.003483368	0.003939949
CR	Composite	0.18%	0.19%	0.25%	0.31%	0.35%	0.41%
MM	Composite	0.001819364	0.001858566	0.002412055	0.002944113	0.003499588	0.003953473
MR	Composite						
MM	Composite	0.18%	0.18%	0.25%	0.30%	0.35%	0.39%
MM	Composite	0.18%	0.18%	0.25%	0.30%	0.35%	0.39%
CR	Composite	0.19%	0.19%	0.26%	0.31%	0.36%	0.41%
MM	Composite	0.001811475	0.001840423	0.002453701	0.002950482	0.003483368	0.003939949
MR	Composite	0.001790268	0.001822966	0.002419933	0.002911041	0.003427612	0.003879048
MM	Composite	0.18%	0.18%	0.25%	0.30%	0.35%	0.39%
CR	Composite	0.001003932	0.001003932	0.001490629	0.0020694	0.002648929	0.0037
MM	Composite	0.10%	0.10%	0.15%	0.21%	0.26%	0.37%
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.001003932	0.001003932	0.001490629	0.0020694	0.002648929	0.0037
MM	Composite	0.001003932	0.001003932	0.001490629	0.0020694	0.002648929	0.0037
MR	Composite						
CR	Composite	0.23%	0.29%	0.46%	0.52%	0.59%	0.65%
MR	Composite						
XR	Composite	0.23%	0.29%	0.35%	0.39%	0.46%	0.50%
CR	Composite	0.0023425	0.0029	0.004494598	0.005193927	0.006315701	0.006932584
CR	Composite	0.024005974	0.024005974	0.024005974	0.024005974	0.029833003	0.034459325
XR	Composite	2.40%	2.40%	2.40%	2.40%	2.98%	3.45%
CR	Composite	0.07%	0.17%	0.21%	0.27%	0.33%	0.37%
MR	Composite	0.07%	0.17%	0.21%	0.27%	0.33%	0.37%
XR	Composite	0.000680719	0.001685624	0.002135902	0.002698965	0.003305316	0.003666146
MR	Composite	0.07%	0.17%	0.22%	0.27%	0.33%	0.37%
MR	Composite	0.000682855	0.001719136	0.002164775	0.002728284	0.003313636	0.003695455
CR	Composite	0.07%	0.18%	0.23%	0.29%	0.35%	0.39%
MM	Composite	0.07%	0.17%	0.22%	0.28%	0.34%	0.37%
MR	Composite	0.07%	0.17%	0.22%	0.27%	0.33%	0.37%
XR	Composite	0.07%	0.16%	0.21%	0.26%	0.33%	0.35%
MR	Composite	0.07%	0.17%	0.22%	0.27%	0.33%	0.37%
XR	Composite	0.07%	0.16%	0.21%	0.26%	0.33%	0.35%
MR	Composite	0.07%	0.17%	0.22%	0.27%	0.33%	0.37%
XR	Composite	0.000658166	0.001645875	0.0020815	0.002599571	0.003299905	0.003507469
CR	Composite						
MR	Composite	0.07%	0.17%	0.21%	0.27%	0.33%	0.37%
XR	Composite	0.07%	0.17%	0.21%	0.27%	0.32%	0.36%
MR	Composite	0.07%	0.17%	0.22%	0.27%	0.33%	0.37%
XR	Composite	0.000658166	0.001645875	0.0020815	0.002599571	0.003299905	0.003507469
CR	Composite	0.07%	0.18%	0.23%	0.29%	0.35%	0.39%
CR	Composite	0.07%	0.18%	0.23%	0.29%	0.35%	0.39%
MM	Composite						
MR	Composite	0.07%	0.17%	0.22%	0.27%	0.33%	0.37%
XR	Composite	0.07%	0.16%	0.21%	0.26%	0.33%	0.35%
MR	Composite	1.25%	1.38%	1.89%	2.33%	2.66%	3.00%
XR	Composite	0.012528522	0.013761821	0.018869709	0.023310248	0.026623641	0.030043415
CR	Composite	0.012852268	0.014720433	0.020303644	0.025011506	0.02876657	0.032189204
MM	Composite						
MR	Composite	1.21%	1.41%	1.93%	2.36%	2.66%	3.05%
XR	Composite	1.18%	1.35%	1.88%	2.33%	2.66%	2.96%
XR	Composite	1.18%	1.35%	1.88%	2.33%	2.66%	2.96%
XR	Composite	1.18%	1.35%	1.88%	2.33%	2.66%	2.96%
XR	Composite	1.18%	1.35%	1.88%	2.33%	2.66%	2.96%
CR	Composite						

					0.4		
0.45%	0.51%	0.54%	0.56%	0.71%	0.4	BBB	AA
0.43%	0.47%	0.54%	0.54%	0.71%	0.4	BBB	A
					0.4		
					0.4		
					0.38909091		
0.44%	0.004889615	0.005577597	0.006001217	0.006335453	0.38909091	BB	BBB
0.43%	0.004870816	0.0055657	0.005990236	0.006321522	0.4	A	AA
0.43%	0.50%	0.58%	0.62%	0.66%	0.370000003	BBB	A
0.43%	0.49%	0.56%	0.60%	0.63%	0.4	A	AA
0.43%	0.50%	0.58%	0.62%	0.66%	0.370000003	BBB	A
0.43%	0.004870816	0.0055657	0.005990236	0.006321522	0.4	A	AA
0.43%	0.004806353	0.005482736	0.005909273	0.00623823	0.38909091	BBB	A
					0.38909091		
0.43%	0.50%	0.58%	0.62%	0.66%	0.370000003	BBB	A
0.43%	0.004870816	0.0055657	0.005990236	0.006321522	0.4	A	AA
0.43%	0.004870816	0.0055657	0.005990236	0.006321522	0.4	A	AA
0.46%	0.51%	0.56%	0.60%	0.63%	0.38909091	BB	BBB
0.44%	0.004943777	0.005577597	0.006001217	0.006335453	0.4	BB	BBB
					0.38909091		
0.43%	0.49%	0.56%	0.60%	0.63%	0.4	A	AA
0.43%	0.49%	0.56%	0.60%	0.63%	0.4	A	AA
0.43%	0.50%	0.58%	0.62%	0.66%	0.370000003	BBB	A
0.43%	0.004870816	0.0055657	0.005990236	0.006321522	0.4	A	AA
0.43%	0.004806353	0.005482736	0.005909273	0.00623823	0.38909091	BBB	A
0.43%	0.49%	0.56%	0.60%	0.63%	0.4	A	AA
0.37%	0.00505	0.00505	0.00505	0.00505	0.4		NR
0.37%	0.51%	0.51%	0.51%	0.51%	0.4		NR
					0.4		
					0.4		
					0.4		
					0.4		
0.37%	0.00505	0.00505	0.00505	0.00505	0.4		NR
0.37%	0.00505	0.00505	0.00505	0.00505	0.4		NR
					0.4		
0.71%	0.79%	1.07%	1.13%	1.18%	0.35	NR	NR
					0.286666667		
0.53%	0.59%	1.07%	1.13%	1.18%	0.286666667	NR	NR
0.76%	0.008456765	0.0107325	0.0112825	0.01183	0.286666667	NR	NR
3.66%	0.040504048	0.041179111	0.04146834	0.041675853	0.309999996		
3.66%	4.05%	4.12%	4.15%	4.17%	0.309999996		
0.40%	0.44%	0.58%	0.68%	0.71%	0.4	BB	A
0.40%	0.44%	0.58%	0.68%	0.71%	0.4	BB	A
0.40%	0.004434863	0.00576	0.0068145	0.007106372	0.4	BB	A
0.40%	0.45%	0.58%	0.67%	0.72%	0.4	A	AA
0.40%	0.004472877	0.005833333	0.006741667	0.007166667	0.4	A	AA
0.43%	0.47%	0.61%	0.73%	0.75%	0.4	BBB	AA
0.41%	0.45%	0.59%	0.68%	0.72%	0.4	BBB	AA
0.40%	0.45%	0.58%	0.67%	0.72%	0.4	A	AA
0.39%	0.43%	0.56%	0.68%	0.69%	0.4	BBB	AA
0.40%	0.45%	0.58%	0.67%	0.72%	0.4	A	AA
0.39%	0.43%	0.56%	0.68%	0.69%	0.4	BBB	AA
0.40%	0.45%	0.58%	0.67%	0.72%	0.4	A	AA
0.39%	0.00426082	0.005597003	0.006783333	0.006899325	0.4	BBB	AA
					0.4		
0.40%	0.45%	0.58%	0.68%	0.71%	0.4	BB	A
0.39%	0.43%	0.58%	0.68%	0.71%		BB	A
0.40%	0.45%	0.58%	0.67%	0.72%	0.4	A	AA
0.39%	0.00426082	0.005597003	0.006783333	0.006899325	0.4	BBB	AA
0.00426401	0.47%	0.61%	0.73%	0.75%	0.4	BBB	AA
0.00426401	0.47%	0.61%	0.73%	0.75%	0.4	BBB	AA
					0.4		
0.004049764	0.45%	0.58%	0.67%	0.72%	0.4	A	AA
0.003905552	0.43%	0.56%	0.68%	0.69%	0.4	BBB	AA
3.11%	3.20%	3.16%	3.17%	3.15%	0.4	BB	BBB
3.11%	0.031980463	0.031647087	0.031741288	0.031496116	0.4	BB	BBB
3.36%	0.034300969	0.034269897	0.034689932	0.033999207	0.4	BBB	A
					0.4		
3.20%	3.25%	3.26%	3.30%	3.23%	0.4	A	A
3.07%	3.17%	3.17%	3.17%	3.11%	0.4	A	AA
3.07%	3.17%	3.17%	3.17%	3.11%	0.4	A	AA
3.07%	3.17%	3.17%	3.17%	3.11%	0.4	A	AA
3.07%	3.17%	3.17%	3.17%	3.11%	0.4	A	AA
					0.4		

AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	A	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	B	B	BB	BB
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	AA	A	AA	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

			NR		Industrials
NR	BBB	NR	A	7	Industrials
NR	BB	NR	A	6	Industrials
			NR		Financials
			NR		Financials
			NR		Consumer Goods
BB	BB	BB	AA	13	Consumer Goods
A	A	A	AA	12	Consumer Goods
BBB	BBB	BBB	A	6	Consumer Goods
A	A	A	AA	12	Consumer Goods
BBB	BBB	BBB	A	6	Consumer Goods
A	A	A	AA	12	Consumer Goods
BBB	BBB	BBB	AA	13	Consumer Goods
			NR		Consumer Goods
BBB	BBB	BBB	A	6	Consumer Goods
A	A	A	AA	12	Consumer Goods
A	A	A	AA	12	Consumer Goods
BB	BB	BB	A	3	Consumer Goods
BB	BB	BB	A	3	Consumer Goods
			NR		Consumer Goods
A	A	A	AA	12	Consumer Goods
A	A	A	AA	12	Consumer Goods
BBB	BBB	BBB	A	6	Consumer Goods
A	A	A	AA	12	Consumer Goods
BBB	BBB	BBB	AA	13	Consumer Goods
A	A	A	AA	12	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR		Consumer Goods
NR	NR	NR	A	3	Basic Materials
			NR		Basic Materials
NR	NR	NR	A	3	Basic Materials
NR	NR	NR	A	4	Basic Materials
NR	NR	NR	NR	2	Consumer Services
NR	NR	NR	NR	2	Consumer Services
BB	BB	BB	AA	11	Consumer Services
BB	BB	BB	AA	11	Consumer Services
BB	BB	BB	AA	11	Consumer Services
A	A	BBB	AA	11	Consumer Services
A	A	BBB	AA	11	Consumer Services
BBB	BBB	BB	AA	11	Consumer Services
BBB	BBB	BB	AA	11	Consumer Services
A	A	BBB	AA	11	Consumer Services
BBB	A	BB	AA	7	Consumer Services
A	A	BBB	AA	11	Consumer Services
BBB	A	BB	AA	7	Consumer Services
A	A	BBB	AA	11	Consumer Services
BBB	A	BB	AA	7	Consumer Services
			NR		Consumer Services
BB	BB	BB	A	3	Consumer Services
BB	BB	BB	A	3	Consumer Services
A	A	BBB	AA	11	Consumer Services
BBB	A	BB	AA	7	Consumer Services
BBB	BBB	BB	AA	11	Consumer Services
BBB	BBB	BB	AA	11	Consumer Services
			NR		Consumer Services
A	A	BBB	AA	11	Consumer Services
BBB	A	BB	AA	7	Consumer Services
BB	BBB	BB	AA	13	Consumer Services
BB	BBB	BB	AA	13	Consumer Services
BBB	A	BBB	AA	13	Consumer Services
			NR		Consumer Services
BBB	A	BBB	AA	8	Consumer Services
A	AA	BBB	AA	7	Consumer Services
A	AA	BBB	AA	7	Consumer Services
A	AA	BBB	AA	7	Consumer Services
A	AA	BBB	AA	7	Consumer Services
			NR		Consumer Services

N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA					
Europe	Germany	AA					
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA				
Asia	Japan	BB	AA	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan	BB	AA				
Asia	Japan	BB	AA	Thin	Thin	DocAdj	DocAdj
Asia	Japan	BB	AA	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	CCC	BB				Thin
N.Amer	United States	CCC	BB				Thin
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Thin	Thin	Thin	Thin			

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj

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DISH-ESDBSJPYMR	31-Jul-08 DISH-ESDBS
DISH-ESDBSJPYXR	31-Jul-08 DISH-ESDBS
DISH-ESDBSUSDCR	31-Jul-08 DISH-ESDBS
DISH-ESDBSUSDMM	31-Jul-08 DISH-ESDBS
DISH-ESDBSUSDMR	31-Jul-08 DISH-ESDBS
DISH-ESDBSUSDXR	31-Jul-08 DISH-ESDBS
DISH-ESDBSHKDXR	31-Jul-08 DISH-ESDBS
DISH-ESDBSUSDMR	31-Jul-08 DISH-ESDBS
DISH-ESDBSUSDXR	31-Jul-08 DISH-ESDBS
DISHNEURCR	31-Jul-08 DISHN
DISHNEURMM	31-Jul-08 DISHN
DISHNEURMR	31-Jul-08 DISHN
DISHNEURXR	31-Jul-08 DISHN
DISHNHKDXR	31-Jul-08 DISHN
DISHNILSXR	31-Jul-08 DISHN
DISHNUSDCR	31-Jul-08 DISHN
DISHNUSDMM	31-Jul-08 DISHN
DISHNUSDMR	31-Jul-08 DISHN
DISHNUSDXR	31-Jul-08 DISHN
DISHNEURMR	31-Jul-08 DISHN
DISHNHKDXR	31-Jul-08 DISHN
DISHNUSDMR	31-Jul-08 DISHN
DISHNUSDXR	31-Jul-08 DISHN
DJEURCR	31-Jul-08 DJ
DJEURMM	31-Jul-08 DJ
DJEURMR	31-Jul-08 DJ
DJUSDCR	31-Jul-08 DJ
DJUSDMR	31-Jul-08 DJ
DJUSDXR	31-Jul-08 DJ
DLHUSDMR	31-Jul-08 DLH
DLM-corpEURCR	31-Jul-08 DLM-corp
DLM-corpEURMM	31-Jul-08 DLM-corp
DLM-corpEURXR	31-Jul-08 DLM-corp
DLM-corpUSDMR	31-Jul-08 DLM-corp
DLM-corpUSDXR	31-Jul-08 DLM-corp
DLXAUDMR	31-Jul-08 DLX
DLXEURMR	31-Jul-08 DLX
DLXJPYMR	31-Jul-08 DLX
DLXSEKMR	31-Jul-08 DLX
DLXTWDMR	31-Jul-08 DLX
DLXUSDCR	31-Jul-08 DLX
DLXUSDMR	31-Jul-08 DLX
DLXUSDXR	31-Jul-08 DLX
DMGOLNAUDMM	31-Jul-08 DMGOLN
DMGOLNCHFCR	31-Jul-08 DMGOLN
DMGOLNCHFMM	31-Jul-08 DMGOLN
DMGOLNEURCR	31-Jul-08 DMGOLN
DMGOLNEURMM	31-Jul-08 DMGOLN
DMGOLNGBPCR	31-Jul-08 DMGOLN
DMGOLNGBPMM	31-Jul-08 DMGOLN
DMGOLNGBPXR	31-Jul-08 DMGOLN
DMGOLNJPYCR	31-Jul-08 DMGOLN
DMGOLNJPYMM	31-Jul-08 DMGOLN
DMGOLNUSDCR	31-Jul-08 DMGOLN
DMGOLNUSDMM	31-Jul-08 DMGOLN
DMGOLNUSDMR	31-Jul-08 DMGOLN
DMGOLNUSDXR	31-Jul-08 DMGOLN
DNAEURMM	31-Jul-08 DNA
DNAEURMR	31-Jul-08 DNA
DNAUSDMR	31-Jul-08 DNA
DNAUSDXR	31-Jul-08 DNA
DNBUSDCR	31-Jul-08 DNB
DNBUSDMR	31-Jul-08 DNB
DNBNORCADMM	31-Jul-08 DNBNOR
DNBNOREURCR	31-Jul-08 DNBNOR
DNBNOREURMM	31-Jul-08 DNBNOR
DNBNORGBPMM	31-Jul-08 DNBNOR
DNBNORUSDCR	31-Jul-08 DNBNOR
DNBNORUSDMM	31-Jul-08 DNBNOR
DNBNORUSDMR	31-Jul-08 DNBNOR
DNBNOREURCR	31-Jul-08 DNBNOR
DNBNOREURMM	31-Jul-08 DNBNOR
DNBNORGBPMM	31-Jul-08 DNBNOR
DNBNORUSDCR	31-Jul-08 DNBNOR

EchoStar DBS Corp	29FFDM	SNRFOR	JPY
EchoStar DBS Corp	29FFDM	SNRFOR	JPY
EchoStar DBS Corp	29FFDM	SNRFOR	USD
EchoStar DBS Corp	29FFDM	SNRFOR	USD
EchoStar DBS Corp	29FFDM	SNRFOR	USD
EchoStar DBS Corp	29FFDM	SNRFOR	USD
EchoStar DBS Corp	29FFDM	SUBLT2	HKD
EchoStar DBS Corp	29FFDM	SUBLT2	USD
EchoStar DBS Corp	29FFDM	SUBLT2	USD
DISH Network Corp	279B7M	SNRFOR	EUR
DISH Network Corp	279B7M	SNRFOR	EUR
DISH Network Corp	279B7M	SNRFOR	EUR
DISH Network Corp	279B7M	SNRFOR	EUR
DISH Network Corp	279B7M	SNRFOR	HKD
DISH Network Corp	279B7M	SNRFOR	ILS
DISH Network Corp	279B7M	SNRFOR	USD
DISH Network Corp	279B7M	SNRFOR	USD
DISH Network Corp	279B7M	SNRFOR	USD
DISH Network Corp	279B7M	SNRFOR	USD
DISH Network Corp	279B7M	SUBLT2	EUR
DISH Network Corp	279B7M	SUBLT2	HKD
DISH Network Corp	279B7M	SUBLT2	USD
DISH Network Corp	279B7M	SUBLT2	USD
DOW JONES & Co INC	2I65B7	SNRFOR	EUR
DOW JONES & Co INC	2I65B7	SNRFOR	EUR
DOW JONES & Co INC	2I65B7	SNRFOR	EUR
DOW JONES & Co INC	2I65B7	SNRFOR	USD
DOW JONES & Co INC	2I65B7	SNRFOR	USD
DOW JONES & Co INC	2I65B7	SNRFOR	USD
Duquesne Light Hldgs Inc	28C856	SNRFOR	USD
DEL MONTE Corp	UW6B9A	SNRFOR	EUR
DEL MONTE Corp	UW6B9A	SNRFOR	EUR
DEL MONTE Corp	UW6B9A	SNRFOR	EUR
DEL MONTE Corp	UW6B9A	SNRFOR	USD
DEL MONTE Corp	UW6B9A	SNRFOR	USD
Deluxe Corp	UW6BFH	SNRFOR	AUD
Deluxe Corp	UW6BFH	SNRFOR	EUR
Deluxe Corp	UW6BFH	SNRFOR	JPY
Deluxe Corp	UW6BFH	SNRFOR	SEK
Deluxe Corp	UW6BFH	SNRFOR	TWD
Deluxe Corp	UW6BFH	SNRFOR	USD
Deluxe Corp	UW6BFH	SNRFOR	USD
Deluxe Corp	UW6BFH	SNRFOR	USD
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	AUD
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	CHF
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	CHF
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	EUR
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	EUR
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	GBP
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	GBP
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	GBP
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	JPY
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	JPY
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	USD
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	USD
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	USD
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	USD
Genentech Inc	39EF81	SNRFOR	EUR
Genentech Inc	39EF81	SNRFOR	EUR
Genentech Inc	39EF81	SNRFOR	USD
Genentech Inc	39EF81	SNRFOR	USD
Dun & Bradstreet Corp	UW8ACB	SNRFOR	USD
Dun & Bradstreet Corp	UW8ACB	SNRFOR	USD
DNB NOR ASA	RS993U	SNRFOR	CAD
DNB NOR ASA	RS993U	SNRFOR	EUR
DNB NOR ASA	RS993U	SNRFOR	EUR
DNB NOR ASA	RS993U	SNRFOR	GBP
DNB NOR ASA	RS993U	SNRFOR	USD
DNB NOR ASA	RS993U	SNRFOR	USD
DNB NOR ASA	RS993U	SNRFOR	USD
DNB NOR ASA	RS993U	SUBLT2	EUR
DNB NOR ASA	RS993U	SUBLT2	EUR
DNB NOR ASA	RS993U	SUBLT2	GBP
DNB NOR ASA	RS993U	SUBLT2	USD

MR	Composite						
XR	Composite						
CR	Composite	1.29%	1.47%	2.03%	2.50%	2.88%	3.22%
MM	Composite						
MR	Composite	1.21%	1.41%	1.93%	2.36%	2.66%	3.05%
XR	Composite	1.18%	1.35%	1.88%	2.33%	2.66%	2.96%
XR	Composite	1.40%	1.21%	1.87%	2.30%	2.64%	3.03%
MR	Composite						
XR	Composite	1.40%	1.21%	1.87%	2.30%	2.64%	3.03%
CR	Composite	1.19%	1.83%	2.17%	2.50%	2.92%	3.21%
MM	Composite	1.19%	1.83%	2.08%	2.40%	2.80%	3.08%
MR	Composite	1.19%	1.83%	2.06%	2.37%	2.77%	3.05%
XR	Composite	0.01194564	0.0183455	0.019830199	0.022860307	0.026705227	0.029399103
XR	Composite						
XR	Composite						
CR	Composite	1.19%	1.83%	2.17%	2.50%	2.92%	3.21%
MM	Composite	1.19%	1.83%	2.08%	2.40%	2.80%	3.08%
MR	Composite	1.19%	1.83%	2.06%	2.37%	2.77%	3.05%
XR	Composite	0.01194564	0.0183455	0.019830199	0.022860307	0.026705227	0.029399103
MR	Composite						
XR	Composite						
MR	Composite	0.026488383	0.026488383	0.01925	0.02325	0.02625	0.02925
XR	Composite	2.55%	2.55%	1.93%	2.33%	2.63%	2.93%
CR	Composite						
MM	Composite						
MR	Composite	0.15%	0.15%	0.15%	0.21%	0.28%	0.34%
CR	Composite						
MR	Composite	0.15%	0.15%	0.15%	0.21%	0.28%	0.34%
XR	Composite	0.001461559	0.001461559	0.001461559	0.002102786	0.0027851	0.003441171
MR	Composite						
CR	Composite	0.01625	0.01625	0.01625	0.02525	0.03689	0.03689
MM	Composite	0.01625	0.01625	0.01625	0.02525	0.03689	0.03689
XR	Composite						
MR	Composite	1.63%	1.63%	1.63%	2.53%	3.69%	3.69%
XR	Composite	1.63%	1.63%	1.63%	2.53%	3.69%	3.69%
MR	Composite	2.40%	3.04%	3.44%	3.95%	4.10%	4.56%
MR	Composite	0.024159439	0.030529982	0.034468139	0.039591615	0.041086436	0.045771991
MR	Composite	0.02396462	0.030400791	0.03435006	0.039469649	0.041026225	0.045583994
MR	Composite	0.024159439	0.030529982	0.034468139	0.039591615	0.041086436	0.045771991
MR	Composite						
CR	Composite						
MR	Composite	0.024159439	0.030529982	0.034468139	0.039591615	0.041086436	0.045771991
XR	Composite	2.32%	2.94%	3.32%	3.81%	3.96%	4.41%
MM	Composite	0.64%	0.70%	0.86%	0.97%	1.19%	1.29%
CR	Composite	0.67%	0.73%	0.89%	1.01%	1.24%	1.34%
MM	Composite	0.64%	0.70%	0.86%	0.97%	1.19%	1.28%
CR	Composite	0.006686791	0.007323723	0.008911725	0.010100322	0.012350473	0.013379686
MM	Composite	0.64%	0.70%	0.86%	0.97%	1.19%	1.28%
CR	Composite	0.006686791	0.007323723	0.008911725	0.010100322	0.012350473	0.013379686
MM	Composite	0.64%	0.70%	0.86%	0.97%	1.19%	1.28%
XR	Composite	0.61%	0.67%	0.82%	0.92%	1.13%	1.22%
CR	Composite	0.64%	0.70%	0.86%	0.97%	1.19%	1.29%
MM	Composite	0.64%	0.70%	0.86%	0.97%	1.19%	1.29%
CR	Composite	0.67%	0.73%	0.89%	1.01%	1.24%	1.34%
MM	Composite	0.64%	0.70%	0.86%	0.97%	1.19%	1.28%
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite	0.42%	0.43%	0.49%	0.57%	0.58%	0.62%
MR	Composite	0.42%	0.43%	0.49%	0.57%	0.58%	0.62%
XR	Composite						
CR	Composite						
MR	Composite						
MM	Composite	0.26%	0.26%	0.31%	0.40%	0.48%	0.55%
CR	Composite	0.26%	0.26%	0.31%	0.40%	0.50%	0.55%
MM	Composite	0.002591215	0.002591215	0.003075	0.004	0.00477543	0.005549715
MM	Composite	0.26%	0.26%	0.31%	0.40%	0.48%	0.55%
CR	Composite						
MM	Composite	0.26%	0.26%	0.31%	0.40%	0.48%	0.55%
MR	Composite						
CR	Composite						
MM	Composite	0.00435047	0.0037825	0.00484125	0.006455667	0.007454433	0.008315667
MM	Composite	0.44%	0.38%	0.48%	0.65%	0.75%	0.83%
CR	Composite	0.44%	0.38%	0.48%	0.67%	0.78%	0.87%

					0.4	
					0.4	
3.36%	3.43%	3.43%	3.47%	3.40%	0.4 BBB	A
					0.4	
3.20%	3.25%	3.26%	3.30%	3.23%	0.4 A	A
3.07%	3.17%	3.17%	3.17%	3.11%	0.4 A	AA
3.15%	3.23%	3.23%	3.12%	3.30%	0.1 NR	NR
					0.1	
3.15%	3.23%	3.23%	3.12%	3.30%	0.1 NR	NR
3.12%	3.22%	3.38%	3.44%	3.53%	0.4 NR	NR
3.12%	3.22%	3.25%	3.30%	3.39%	0.4 NR	NR
3.12%	3.22%	3.21%	3.26%	3.36%	0.4 NR	NR
3.12%	0.032159029	0.030954719	0.03146625	0.032314888	0.4 NR	NR
					0.4	
					0.4	
3.12%	3.22%	3.38%	3.44%	3.53%	0.4 NR	NR
3.12%	3.22%	3.25%	3.30%	3.39%	0.4 NR	NR
3.12%	3.22%	3.21%	3.26%	3.36%	0.4 NR	NR
3.12%	0.032159029	0.030954719	0.03146625	0.032314888	0.4 NR	NR
					0.2	
					0.2	
3.03%	0.03125	0.034196553	0.034245753	0.034286303	0.2	CCC
3.03%	3.13%	3.42%	3.42%	3.43%	0.2	B
					0.4	
					0.4	
0.35%	0.42%	0.55%	0.57%	0.59%	0.4	
					0.4	
0.35%	0.42%	0.55%	0.57%	0.59%	0.4	
0.35%	0.004212863	0.005546809	0.005723984	0.005873178	0.4	
					0.4	
4.83%	0.05	0.05	0.05	0.05	0.675	
4.83%	0.05	0.05	0.05	0.05	0.675	
					0.675	
4.83%	5.00%	5.00%	5.00%	5.00%	0.675	
4.83%	5.00%	5.00%	5.00%	5.00%	0.675	
4.48%	4.41%	4.87%	5.08%	4.99%	0.388888888 BB	BBB
4.51%	0.044280537	0.050541667	0.052742	0.050718	0.387499999 A	AA
4.48%	0.044091607	0.048675265	0.050808812	0.049899434	0.388888888 BB	BBB
4.51%	0.044280537	0.050541667	0.052742	0.050718	0.387499999 A	AA
					0.387499999	
					0.388888888	
4.51%	0.044280537	0.050541667	0.052742	0.050718	0.387499999 A	AA
4.34%	4.26%	4.73%	4.93%	4.88%	0.4 BBB	A
1.37%	1.47%	1.41%	1.61%	1.65%	0.4 B	B
1.43%	1.53%	1.41%	1.61%	1.65%	0.4 BB	BB
1.37%	1.47%	1.41%	1.61%	1.65%	0.4 BBB	BBB
1.43%	0.015310819	0.01414869	0.016061944	0.016487587	0.4 BB	BB
1.37%	1.47%	1.41%	1.61%	1.65%	0.4 BBB	BBB
1.43%	0.015310819	0.01414869	0.016061944	0.016487587	0.4 BB	BB
1.37%	1.47%	1.41%	1.61%	1.65%	0.4 BBB	BBB
1.31%	1.40%	1.41%	1.61%	1.65%	0.4 BB	BB
1.37%	1.47%	1.41%	1.61%	1.65%	0.4 B	B
1.37%	1.47%	1.41%	1.61%	1.65%	0.4 B	B
1.43%	1.53%	1.41%	1.61%	1.65%	0.4 BB	BB
1.37%	1.47%	1.41%	1.61%	1.65%	0.4 BBB	BBB
					0.4	
					0.4	
					0.4	
0.68%	0.74%	0.74%	0.74%	0.74%	0.4 NR	BBB
0.68%	0.74%	0.74%	0.74%	0.74%	0.4 NR	BBB
					0.4	
					0.349999997	
					0.349999997	
0.60%	0.62%	0.62%	0.62%	0.62%	0.4	NR
0.60%	0.62%	0.62%	0.62%	0.62%	0.4	NR
0.60%	0.00618769	0.00618769	0.00618769	0.00618769	0.4	NR
0.60%	0.62%	0.62%	0.62%	0.62%	0.4	NR
					0.4	
0.60%	0.62%	0.62%	0.62%	0.62%	0.4	NR
					0.4	
					0.2	
0.88%	0.008833	0.008833	0.008833	0.008833	0.2 NR	NR
0.88%	0.88%	0.88%	0.88%	0.88%	0.2 NR	NR
0.92%	0.88%	0.88%	0.88%	0.88%	0.2 NR	NR

A	AA	A	AA	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	AA	AA
NR	NR	NR	BB	BB	BB
NR	NR	NR	BB	BB	BB
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	A	BBB	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	A	BBB	A	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BB	B	B	BB	BB	BB
BBB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
BBB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
BBB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
BBB	BB	BB	BBB	BBB	BBB
BB	B	B	BB	BB	BB
BB	B	B	BB	BB	BB
BBB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
BBB	BB	BB	BB	BBB	BB
BBB	BB	BB	BB	BBB	BB
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	BB	BB	BB	BB	NR
NR	BB	BB	BB	BB	NR
NR	BB	BB	BB	BB	NR

			NR		Consumer Services
			NR		Consumer Services
BBB	A	BBB	AA	13	Consumer Services
			NR		Consumer Services
BBB	A	BBB	AA	8	Consumer Services
A	AA	BBB	AA	7	Consumer Services
	NR	BB	NR	3	Consumer Services
			NR		Consumer Services
	NR	BB	NR	3	Consumer Services
B	BBB	BBB	A	3	Consumer Services
B	BBB	BBB	A	3	Consumer Services
B	A	BBB	A	3	Consumer Services
B	BBB	BBB	A	3	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
B	BBB	BBB	A	3	Consumer Services
B	BBB	BBB	A	3	Consumer Services
B	A	BBB	A	3	Consumer Services
B	BBB	BBB	A	3	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
NR	NR	NR	NR	2	Consumer Services
NR	NR	NR	NR	2	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
NR	NR	NR	NR	2	Consumer Services
			NR		Consumer Services
NR	NR	NR	NR	2	Consumer Services
NR	NR	NR	NR	2	Consumer Services
			NR		Utilities
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR		Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
BB	BB	BB	AA	9	Industrials
A	A	A	AA	9	Industrials
BB	BB	BB	AA	9	Industrials
A	A	A	AA	9	Industrials
			NR		Industrials
			NR		Industrials
A	A	A	AA	9	Industrials
BBB	BBB	BBB	AA	9	Industrials
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
NR	NR	NR	BBB	6	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Health Care
			BB	4	Health Care
			BB	4	Health Care
			NR		Health Care
			NR		Consumer Services
			NR		Consumer Services
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR		Financials
			NR	2	Financials
			NR		Financials
			NR		Financials
			NR	3	Financials
			NR	3	Financials
			NR	3	Financials

N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	Thin	DocAdj	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	Thin	DocAdj	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		DocAdj	Thin	Thin
N.Amer	United States	B	BB		CcyGrp	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A			DocAdj	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A			DocAdj	Thin
N.Amer	United States	BBB	A			DocAdj	Thin
N.Amer	United States	BB					
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
Europe	Norway	A	AA		Thin	Thin	Thin
Europe	Norway	A	AA		Thin	Thin	Thin
Europe	Norway	A	AA		Thin	Thin	Thin
Europe	Norway	A	AA		Thin	Thin	Thin
Europe	Norway	A	AA				
Europe	Norway	A	AA		Thin	Thin	Thin
Europe	Norway	A	AA				
Europe	Norway	A	AA				
Europe	Norway	A	AA	Thin	Thin	Thin	DocAdj
Europe	Norway	A	AA	Thin	Thin	Thin	DocAdj
Europe	Norway	A	AA	Thin	Thin	Thin	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	CcyGrp
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	CcyGrp
DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	Thin	DocAdj	CcyGrp	DocAdj
DocAdj	CcyGrp	Thin	Thin	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	Thin	DocAdj	CcyGrp	DocAdj
DocAdj	CcyGrp	Thin	Thin	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	Thin	Thin	Thin			
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DNBNORUSDMM	31-Jul-08 DNBNOR
DNBNOR-BankCADMM	31-Jul-08 DNBNOR-Bank
DNBNOR-BankEURCR	31-Jul-08 DNBNOR-Bank
DNBNOR-BankEURMM	31-Jul-08 DNBNOR-Bank
DNBNOR-BankGBPCR	31-Jul-08 DNBNOR-Bank
DNBNOR-BankGBPMM	31-Jul-08 DNBNOR-Bank
DNBNOR-BankHKDCR	31-Jul-08 DNBNOR-Bank
DNBNOR-BankHKDMM	31-Jul-08 DNBNOR-Bank
DNBNOR-BankJPYMM	31-Jul-08 DNBNOR-Bank
DNBNOR-BankUSDCR	31-Jul-08 DNBNOR-Bank
DNBNOR-BankUSDMM	31-Jul-08 DNBNOR-Bank
DNBNOR-BankUSDMR	31-Jul-08 DNBNOR-Bank
DNBNOR-BankUSDXR	31-Jul-08 DNBNOR-Bank
DNBNOR-BankEURCR	31-Jul-08 DNBNOR-Bank
DNBNOR-BankEURMM	31-Jul-08 DNBNOR-Bank
DNBNOR-BankEURMR	31-Jul-08 DNBNOR-Bank
DNBNOR-BankGBPCR	31-Jul-08 DNBNOR-Bank
DNBNOR-BankGBPMM	31-Jul-08 DNBNOR-Bank
DNBNOR-BankUSDCR	31-Jul-08 DNBNOR-Bank
DNBNOR-BankUSDMM	31-Jul-08 DNBNOR-Bank
DNBNOR-BankUSDMR	31-Jul-08 DNBNOR-Bank
DNHOLDEURMM	31-Jul-08 DNHOLD
DNHOLDEURMR	31-Jul-08 DNHOLD
DNHOLDEURXR	31-Jul-08 DNHOLD
DNHOLDJPYXR	31-Jul-08 DNHOLD
DNHOLDUSDCR	31-Jul-08 DNHOLD
DNHOLDUSDMM	31-Jul-08 DNHOLD
DNHOLDUSDMR	31-Jul-08 DNHOLD
DNHOLDUSDXR	31-Jul-08 DNHOLD
DNSFDSEURMR	31-Jul-08 DNSFDS
DNSFDSEURXR	31-Jul-08 DNSFDS
DNSFDSUSDCR	31-Jul-08 DNSFDS
DNSFDSUSDMR	31-Jul-08 DNSFDS
DNSFDSUSDXR	31-Jul-08 DNSFDS
DNYAUDMR	31-Jul-08 DNY
DNYAUDXR	31-Jul-08 DNY
DNYCADMR	31-Jul-08 DNY
DNYEURMM	31-Jul-08 DNY
DNYEURMR	31-Jul-08 DNY
DNYEURXR	31-Jul-08 DNY
DNYGBPMR	31-Jul-08 DNY
DNYGBPXR	31-Jul-08 DNY
DNYHKDMR	31-Jul-08 DNY
DNYJPYMR	31-Jul-08 DNY
DNYSEKXR	31-Jul-08 DNY
DNYSGDMR	31-Jul-08 DNY
DNYTWDMR	31-Jul-08 DNY
DNYUSDCR	31-Jul-08 DNY
DNYUSDMR	31-Jul-08 DNY
DNYUSDXR	31-Jul-08 DNY
DOAUDMR	31-Jul-08 DO
DOCHFMR	31-Jul-08 DO
DOEURCR	31-Jul-08 DO
DOEURMM	31-Jul-08 DO
DOEURMR	31-Jul-08 DO
DOEURXR	31-Jul-08 DO
DOGBPMR	31-Jul-08 DO
DOJPYMR	31-Jul-08 DO
DOUSDCR	31-Jul-08 DO
DOUSDMM	31-Jul-08 DO
DOUSDMR	31-Jul-08 DO
DOUSDXR	31-Jul-08 DO
DOLUSDXR	31-Jul-08 DOL
DOLAUDMR	31-Jul-08 DOL
DOLAUDXR	31-Jul-08 DOL
DOLCADMR	31-Jul-08 DOL
DOLCHFMR	31-Jul-08 DOL
DOLCHFXR	31-Jul-08 DOL
DOLEURCR	31-Jul-08 DOL
DOLEURMM	31-Jul-08 DOL
DOLEURMR	31-Jul-08 DOL
DOLEURXR	31-Jul-08 DOL
DOLHKDXR	31-Jul-08 DOL
DOLILSXR	31-Jul-08 DOL

DNB NOR ASA	RS993U	SUBLT2	USD
DNB NOR Bk ASA	RS994I	SNRFOR	CAD
DNB NOR Bk ASA	RS994I	SNRFOR	EUR
DNB NOR Bk ASA	RS994I	SNRFOR	EUR
DNB NOR Bk ASA	RS994I	SNRFOR	GBP
DNB NOR Bk ASA	RS994I	SNRFOR	GBP
DNB NOR Bk ASA	RS994I	SNRFOR	HKD
DNB NOR Bk ASA	RS994I	SNRFOR	HKD
DNB NOR Bk ASA	RS994I	SNRFOR	JPY
DNB NOR Bk ASA	RS994I	SNRFOR	USD
DNB NOR Bk ASA	RS994I	SNRFOR	USD
DNB NOR Bk ASA	RS994I	SNRFOR	USD
DNB NOR Bk ASA	RS994I	SNRFOR	USD
DNB NOR Bk ASA	RS994I	SUBLT2	EUR
DNB NOR Bk ASA	RS994I	SUBLT2	EUR
DNB NOR Bk ASA	RS994I	SUBLT2	EUR
DNB NOR Bk ASA	RS994I	SUBLT2	GBP
DNB NOR Bk ASA	RS994I	SUBLT2	GBP
DNB NOR Bk ASA	RS994I	SUBLT2	USD
DNB NOR Bk ASA	RS994I	SUBLT2	USD
DNB NOR Bk ASA	RS994I	SUBLT2	USD
Dean Hldg Co	2G65AM	SNRFOR	EUR
Dean Hldg Co	2G65AM	SNRFOR	EUR
Dean Hldg Co	2G65AM	SNRFOR	EUR
Dean Hldg Co	2G65AM	SNRFOR	JPY
Dean Hldg Co	2G65AM	SNRFOR	USD
Dean Hldg Co	2G65AM	SNRFOR	USD
Dean Hldg Co	2G65AM	SNRFOR	USD
Dean Hldg Co	2G65AM	SNRFOR	USD
Dean Foods Co	2G6597	SNRFOR	EUR
Dean Foods Co	2G6597	SNRFOR	EUR
Dean Foods Co	2G6597	SNRFOR	USD
Dean Foods Co	2G6597	SNRFOR	USD
Dean Foods Co	2G6597	SNRFOR	USD
R R Donnelley & Sons Co	27CFED	SNRFOR	AUD
R R Donnelley & Sons Co	27CFED	SNRFOR	AUD
R R Donnelley & Sons Co	27CFED	SNRFOR	CAD
R R Donnelley & Sons Co	27CFED	SNRFOR	EUR
R R Donnelley & Sons Co	27CFED	SNRFOR	EUR
R R Donnelley & Sons Co	27CFED	SNRFOR	EUR
R R Donnelley & Sons Co	27CFED	SNRFOR	GBP
R R Donnelley & Sons Co	27CFED	SNRFOR	GBP
R R Donnelley & Sons Co	27CFED	SNRFOR	HKD
R R Donnelley & Sons Co	27CFED	SNRFOR	JPY
R R Donnelley & Sons Co	27CFED	SNRFOR	SEK
R R Donnelley & Sons Co	27CFED	SNRFOR	SGD
R R Donnelley & Sons Co	27CFED	SNRFOR	TWD
R R Donnelley & Sons Co	27CFED	SNRFOR	USD
R R Donnelley & Sons Co	27CFED	SNRFOR	USD
R R Donnelley & Sons Co	27CFED	SNRFOR	USD
Diamond Offshore Drilling Inc	2H798D	SNRFOR	AUD
Diamond Offshore Drilling Inc	2H798D	SNRFOR	CHF
Diamond Offshore Drilling Inc	2H798D	SNRFOR	EUR
Diamond Offshore Drilling Inc	2H798D	SNRFOR	EUR
Diamond Offshore Drilling Inc	2H798D	SNRFOR	EUR
Diamond Offshore Drilling Inc	2H798D	SNRFOR	EUR
Diamond Offshore Drilling Inc	2H798D	SNRFOR	GBP
Diamond Offshore Drilling Inc	2H798D	SNRFOR	JPY
Diamond Offshore Drilling Inc	2H798D	SNRFOR	USD
Diamond Offshore Drilling Inc	2H798D	SNRFOR	USD
Diamond Offshore Drilling Inc	2H798D	SNRFOR	USD
Diamond Offshore Drilling Inc	2H798D	SNRFOR	USD
Dole Food Co Inc	27BC65	SECDOM	USD
Dole Food Co Inc	27BC65	SNRFOR	AUD
Dole Food Co Inc	27BC65	SNRFOR	AUD
Dole Food Co Inc	27BC65	SNRFOR	CAD
Dole Food Co Inc	27BC65	SNRFOR	CHF
Dole Food Co Inc	27BC65	SNRFOR	CHF
Dole Food Co Inc	27BC65	SNRFOR	EUR
Dole Food Co Inc	27BC65	SNRFOR	EUR
Dole Food Co Inc	27BC65	SNRFOR	EUR
Dole Food Co Inc	27BC65	SNRFOR	EUR
Dole Food Co Inc	27BC65	SNRFOR	HKD
Dole Food Co Inc	27BC65	SNRFOR	ILS

MM	Composite	0.44%	0.38%	0.48%	0.65%	0.75%	0.83%
MM	Composite	0.24%	0.24%	0.36%	0.44%	0.50%	0.55%
CR	Composite	0.25%	0.25%	0.37%	0.46%	0.53%	0.57%
MM	Composite	0.24%	0.24%	0.36%	0.44%	0.50%	0.55%
CR	Composite	0.25%	0.25%	0.37%	0.46%	0.53%	0.57%
MM	Composite	0.24%	0.24%	0.36%	0.44%	0.50%	0.55%
CR	Composite	0.002538165	0.002538165	0.003746294	0.004558755	0.005266172	0.005745043
MM	Composite	0.24%	0.24%	0.36%	0.44%	0.50%	0.55%
MM	Composite	0.24%	0.24%	0.36%	0.44%	0.51%	0.56%
CR	Composite	0.25%	0.25%	0.37%	0.46%	0.53%	0.57%
MM	Composite	0.24%	0.24%	0.36%	0.44%	0.50%	0.55%
MR	Composite						
XR	Composite						
CR	Composite	0.53%	0.53%	0.65%	0.74%	0.82%	0.92%
MM	Composite	0.53%	0.53%	0.62%	0.71%	0.78%	0.88%
MR	Composite						
CR	Composite	0.53%	0.53%	0.65%	0.74%	0.82%	0.92%
MM	Composite	0.53%	0.53%	0.62%	0.71%	0.78%	0.88%
CR	Composite						
MM	Composite	0.53%	0.53%	0.62%	0.71%	0.78%	0.88%
MR	Composite						
MM	Composite						
MR	Composite	2.57%	2.96%	3.63%	4.18%	4.57%	4.86%
XR	Composite	0.025673	0.028508971	0.034602533	0.039716667	0.044383333	0.0474748
XR	Composite	2.57%	2.91%	3.51%	4.09%	4.46%	4.81%
CR	Composite						
MM	Composite						
MR	Composite	0.025673	0.029599478	0.036298737	0.041815893	0.045736486	0.048612904
XR	Composite	0.025673	0.028508971	0.034602533	0.039716667	0.044383333	0.0474748
MR	Composite	0.019237833	0.028034389	0.032546667	0.04178886	0.044486667	0.04885
XR	Composite	1.92%	2.64%	3.17%	4.16%	4.28%	4.75%
CR	Composite	1.92%	2.91%	3.46%	4.44%	4.68%	5.14%
MR	Composite	0.019237833	0.028034389	0.032546667	0.04178886	0.044486667	0.04885
XR	Composite	1.92%	2.64%	3.17%	4.16%	4.28%	4.75%
MR	Composite	1.03%	0.72%	0.98%	1.39%	1.49%	1.62%
XR	Composite	1.03%	0.72%	0.98%	1.39%	1.44%	1.56%
MR	Composite	1.03%	0.72%	0.98%	1.41%	1.52%	1.64%
MM	Composite	1.04%	0.73%	0.99%	1.42%	1.54%	1.66%
MR	Composite	1.03%	0.72%	0.98%	1.41%	1.52%	1.64%
XR	Composite	0.99%	0.70%	0.94%	1.36%	1.47%	1.59%
MR	Composite	1.03%	0.72%	0.98%	1.41%	1.52%	1.64%
XR	Composite	0.99%	0.70%	0.94%	1.36%	1.47%	1.59%
MR	Composite	1.03%	0.72%	0.98%	1.41%	1.52%	1.64%
MR	Composite	1.03%	0.72%	0.98%	1.39%	1.51%	1.64%
XR	Composite	0.99%	0.70%	0.94%	1.36%	1.47%	1.59%
MR	Composite	1.03%	0.72%	0.98%	1.41%	1.52%	1.64%
MR	Composite	1.03%	0.72%	0.98%	1.41%	1.52%	1.64%
CR	Composite	1.08%	0.76%	1.03%	1.48%	1.60%	1.73%
MR	Composite	1.03%	0.72%	0.98%	1.41%	1.52%	1.64%
XR	Composite	0.99%	0.70%	0.94%	1.36%	1.47%	1.59%
MR	Composite	0.25%	0.29%	0.36%	0.40%	0.47%	0.54%
MR	Composite	0.25%	0.29%	0.36%	0.41%	0.48%	0.54%
CR	Composite	0.27%	0.31%	0.38%	0.43%	0.51%	0.57%
MM	Composite						
MR	Composite	0.25%	0.29%	0.36%	0.41%	0.48%	0.54%
XR	Composite	0.25%	0.28%	0.34%	0.39%	0.47%	0.52%
MR	Composite	0.25%	0.29%	0.36%	0.41%	0.48%	0.54%
MR	Composite	0.25%	0.29%	0.36%	0.40%	0.46%	0.54%
CR	Composite	0.27%	0.31%	0.38%	0.43%	0.51%	0.57%
MM	Composite						
MR	Composite	0.25%	0.29%	0.36%	0.41%	0.48%	0.54%
XR	Composite	0.25%	0.28%	0.34%	0.39%	0.47%	0.52%
XR	Composite	4.38%	4.38%	4.38%	4.38%	4.60%	4.87%
MR	Composite	8.76%	9.96%	11.18%	11.04%	11.03%	10.85%
XR	Composite	8.76%	9.96%	11.18%	11.04%	11.03%	10.85%
MR	Composite						
MR	Composite	9.04%	10.07%	11.46%	10.81%	11.10%	10.88%
XR	Composite	8.69%	10.05%	10.99%	10.98%	10.80%	10.66%
CR	Composite						
MM	Composite						
MR	Composite	9.04%	10.07%	11.46%	10.81%	11.10%	10.88%
XR	Composite	8.69%	10.05%	10.99%	10.98%	10.80%	10.66%
XR	Composite	8.69%	10.05%	10.99%	10.98%	10.80%	10.66%
XR	Composite	8.69%	10.05%	10.99%	10.98%	10.80%	10.66%

0.88%	0.88%	0.88%	0.88%	0.88%	0.2 NR	NR
0.57%	0.60%	0.64%	0.86%	0.72%	0.4	BBB
0.59%	0.62%	0.64%	0.86%	0.72%	0.4	BB
0.57%	0.60%	0.64%	0.86%	0.72%	0.4	BBB
0.59%	0.62%	0.64%	0.86%	0.72%	0.4	BB
0.57%	0.60%	0.64%	0.86%	0.72%	0.4	BBB
0.59%	0.006247941	0.00636165	0.0085534	0.00716875	0.4	BB
0.57%	0.60%	0.64%	0.86%	0.72%	0.4	BBB
0.57%	0.61%	0.64%	0.86%	0.72%	0.4	B
0.59%	0.62%	0.64%	0.86%	0.72%	0.4	BB
0.57%	0.60%	0.64%	0.86%	0.72%	0.4	BBB
					0.4	
					0.4	
0.92%	0.94%	0.96%	0.96%	0.96%	0.2	NR
0.88%	0.90%	0.96%	0.96%	0.96%	0.2	NR
					0.2	
0.92%	0.94%	0.96%	0.96%	0.96%	0.2	NR
0.88%	0.90%	0.96%	0.96%	0.96%	0.2	NR
					0.2	
0.88%	0.90%	0.96%	0.96%	0.96%	0.2	NR
					0.2	
					0.379999998	
4.84%	5.08%	5.08%	5.48%	5.14%	0.4 NR	BBB
4.84%	0.0493	0.0508459	0.054810333	0.051446125	0.4 NR	BBB
4.84%	4.96%	5.08%	5.48%	5.14%	0.379999998 NR	BB
					0.379999998	
					0.379999998	
4.84%	0.050814236	0.0508459	0.054810333	0.051446125	0.4 NR	BBB
4.84%	0.0493	0.0508459	0.054810333	0.051446125	0.4 NR	BBB
4.94%	0.049688158	0.05119935	0.049870628	0.051232684	0.4 NR	A
4.80%	4.88%	4.93%	4.83%	4.93%	0.4 NR	AA
5.20%	5.27%	5.39%	5.25%	5.39%	0.4 NR	A
4.94%	0.049688158	0.05119935	0.049870628	0.051232684	0.4 NR	A
4.80%	4.88%	4.93%	4.83%	4.93%	0.4 NR	AA
1.63%	1.66%	1.61%	1.79%	1.70%	0.4 BB	BBB
1.63%	1.66%	1.61%	1.79%	1.70%	0.4 BB	BBB
1.63%	1.67%	1.61%	1.79%	1.70%	0.4 A	AA
1.65%	1.69%	1.61%	1.79%	1.70%	0.4 BBB	A
1.63%	1.67%	1.61%	1.79%	1.70%	0.4 A	AA
1.57%	1.63%	1.61%	1.79%	1.70%	0.4 BBB	A
1.63%	1.67%	1.61%	1.79%	1.70%	0.4 A	AA
1.57%	1.63%	1.61%	1.79%	1.70%	0.4 BBB	A
1.63%	1.67%	1.61%	1.79%	1.70%	0.4 A	AA
1.63%	1.66%	1.61%	1.79%	1.70%	0.4 BB	BBB
1.57%	1.63%	1.61%	1.79%	1.70%	0.4 BBB	A
1.63%	1.67%	1.61%	1.79%	1.70%	0.4 A	AA
1.63%	1.67%	1.61%	1.79%	1.70%	0.4 A	AA
1.72%	1.76%	1.61%	1.79%	1.70%	0.4 BBB	A
1.63%	1.67%	1.61%	1.79%	1.70%	0.4 A	AA
1.57%	1.63%	1.61%	1.79%	1.70%	0.4 BBB	A
0.57%	0.62%	0.71%	0.75%	0.86%	0.4 B	BBB
0.58%	0.62%	0.70%	0.73%	0.87%	0.4 BB	AA
0.61%	0.66%	0.76%	0.77%	0.92%	0.4 BB	A
					0.4	
0.58%	0.62%	0.70%	0.73%	0.87%	0.4 BB	AA
0.56%	0.62%	0.69%	0.70%	0.84%	0.4 BB	A
0.58%	0.62%	0.70%	0.73%	0.87%	0.4 BB	AA
0.56%	0.59%	0.71%	0.75%	0.86%	0.4 B	BBB
0.61%	0.66%	0.76%	0.77%	0.92%	0.4 BB	A
					0.4	
0.58%	0.62%	0.70%	0.73%	0.87%	0.4 BB	AA
0.56%	0.62%	0.69%	0.70%	0.84%	0.4 BB	A
5.10%	5.10%	5.10%	5.10%	5.10%	0.7	
10.25%	9.84%	9.63%	10.01%	9.98%	0.4 CCC	BB
10.25%	9.84%	9.63%	10.01%	9.98%	0.4 CCC	BB
					0.4	
10.26%	9.86%	9.94%	10.45%	10.45%	0.4 B	A
10.11%	9.71%	9.55%	10.04%	10.04%	0.4 BB	A
					0.4	
					0.4	
10.26%	9.86%	9.94%	10.45%	10.45%	0.4 B	A
10.11%	9.71%	9.55%	10.04%	10.04%	0.4 BB	A
10.11%	9.71%	9.55%	10.04%	10.04%	0.4 BB	A
10.11%	9.71%	9.55%	10.04%	10.04%	0.4 BB	A

NR	BB	BB	BB	BB	NR
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
B	B	B	B	B	B
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BBB	BB	BBB	BBB
BBB	BBB	A	BBB	A	A
BB	BB	BBB	BB	BBB	BBB
BBB	BBB	A	BBB	A	A
BBB	BBB	A	BBB	A	A
A	A	BBB	A	NR	BBB
A	A	A	A	NR	A
BB	BB	BB	BB	NR	BB
A	A	BBB	A	NR	BBB
A	A	A	A	NR	A
A	AA	A	A	A	A
BBB	A	BBB	A	A	A
BBB	A	BBB	BBB	A	A
A	AA	A	A	A	A
BBB	A	BBB	A	A	A
BB	A	A	A	BBB	BBB
BB	A	BBB	BBB	BBB	BBB
A	AA	AA	AAA	AA	AA
BBB	AA	AA	AA	A	A
A	AA	AA	AAA	AA	AA
BBB	AA	AA	AA	A	A
A	AA	AA	AAA	AA	AA
BBB	AA	AA	AA	A	A
A	AA	AA	AAA	AA	AA
BB	A	A	A	BBB	A
BBB	AA	AA	AA	A	A
A	AA	AA	AAA	AA	AA
A	AA	AA	AAA	AA	AA
BBB	AA	AA	AA	A	A
A	AA	AA	AAA	AA	AA
BBB	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	A	A	BBB	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
	NR	NR	NR	NR	
BB	BBB	BB	BBB	B	B
BB	BBB	BB	BBB	B	B
BBB	A	A	A	A	A
A	A	BBB	AA	BBB	BBB
BBB	A	A	A	A	A
A	A	BBB	AA	BBB	BBB
A	A	BBB	AA	BBB	BBB
A	A	BBB	AA	BBB	BBB

			NR	3 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	4 Financials
			NR	Financials
			NR	Financials
	NR		BBB	5 Financials
	NR		BBB	5 Financials
			NR	Financials
	NR		BBB	5 Financials
	NR		BBB	5 Financials
			NR	Financials
	NR		BBB	5 Financials
			NR	Financials
			NR	Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
BBB	A	BBB	A	3 Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
BBB	A	BBB	A	3 Consumer Goods
NR	NR	NR	BBB	3 Industrials
NR	NR	NR	BBB	3 Industrials
NR	NR	NR	BBB	14 Industrials
NR	NR	NR	A	15 Industrials
NR	NR	NR	BBB	14 Industrials
NR	NR	NR	BBB	7 Industrials
NR	NR	NR	BBB	14 Industrials
NR	NR	NR	BBB	7 Industrials
NR	NR	NR	BBB	14 Industrials
NR	NR	NR	BBB	4 Industrials
NR	NR	NR	BBB	7 Industrials
NR	NR	NR	BBB	14 Industrials
NR	NR	NR	BBB	14 Industrials
NR	NR	NR	A	15 Industrials
NR	NR	NR	BBB	14 Industrials
NR	NR	NR	BBB	7 Industrials
BB	B	BB	AA	7 Oil & Gas
A	BBB	A	AA	7 Oil & Gas
BBB	BB	BBB	AA	7 Oil & Gas
			NR	Oil & Gas
A	BBB	A	AA	7 Oil & Gas
BBB	BB	BBB	A	7 Oil & Gas
A	BBB	A	AA	7 Oil & Gas
BB	B	BB	A	7 Oil & Gas
BBB	BB	BBB	AA	7 Oil & Gas
			NR	Oil & Gas
A	BBB	A	AA	7 Oil & Gas
BBB	BB	BBB	A	7 Oil & Gas
			NR	2 Consumer Goods
BB	CCC	CCC	BBB	7 Consumer Goods
BB	CCC	CCC	BBB	7 Consumer Goods
			NR	Consumer Goods
BBB	B	B	BBB	5 Consumer Goods
A	BB	BB	BBB	6 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
BBB	B	B	BBB	5 Consumer Goods
A	BB	BB	BBB	6 Consumer Goods
A	BB	BB	BBB	6 Consumer Goods
A	BB	BB	BBB	6 Consumer Goods

Europe	Norway	A	AA	Thin	Thin	Thin	DocAdj
Europe	Norway	AA	AA		CcyGrp	CcyGrp	CcyGrp
Europe	Norway	AA	AA		DocAdj	DocAdj	DocAdj
Europe	Norway	AA	AA		CcyGrp	CcyGrp	CcyGrp
Europe	Norway	AA	AA		DocAdj	DocAdj	DocAdj
Europe	Norway	AA	AA		CcyGrp	CcyGrp	CcyGrp
Europe	Norway	AA	AA		DocAdj	DocAdj	DocAdj
Europe	Norway	AA	AA		CcyGrp	CcyGrp	CcyGrp
Europe	Norway	AA	AA		Entity Tier	Entity Tier	Entity Tier
Europe	Norway	AA	AA		DocAdj	DocAdj	DocAdj
Europe	Norway	AA	AA		CcyGrp	CcyGrp	CcyGrp
Europe	Norway	AA	AA				
Europe	Norway	AA	AA				
Europe	Norway	AA	AA		Thin	DocAdj	DocAdj
Europe	Norway	AA	AA		Thin	CcyGrp	CcyGrp
Europe	Norway	AA	AA				
Europe	Norway	AA	AA		Thin	DocAdj	DocAdj
Europe	Norway	AA	AA		Thin	CcyGrp	CcyGrp
Europe	Norway	AA	AA				
Europe	Norway	AA	AA		Thin	CcyGrp	CcyGrp
Europe	Norway	AA	AA				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States		BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States		BB	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States		BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States		BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States		BB	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				Thin
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	

DocAdj	CcyGrp	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin

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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
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CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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DOLJPYMR	31-Jul-08 DOL
DOLJPYXR	31-Jul-08 DOL
DOLNZDMR	31-Jul-08 DOL
DOLNZDXR	31-Jul-08 DOL
DOLUSDCR	31-Jul-08 DOL
DOLUSDMM	31-Jul-08 DOL
DOLUSDMR	31-Jul-08 DOL
DOLUSDXR	31-Jul-08 DOL
DOMCJPYMR	31-Jul-08 DOMC
DOMCUSDMR	31-Jul-08 DOMC
DOMCUSDXR	31-Jul-08 DOMC
DOMCAUDMR	31-Jul-08 DOMC
DOMCEURMR	31-Jul-08 DOMC
DOMCJPYMR	31-Jul-08 DOMC
DOMCUSDCR	31-Jul-08 DOMC
DOMCUSDMR	31-Jul-08 DOMC
DOMCUSDXR	31-Jul-08 DOMC
DOMREPEURCR	31-Jul-08 DOMREP
DOMREPEURMM	31-Jul-08 DOMREP
DOMREPEURMR	31-Jul-08 DOMREP
DOMREPUSDCR	31-Jul-08 DOMREP
DOMREPUSDMM	31-Jul-08 DOMREP
DOMREPUSDMR	31-Jul-08 DOMREP
DOMREPUSDXR	31-Jul-08 DOMREP
DONEAGDKKMM	31-Jul-08 DONEAG
DONEAGEURCR	31-Jul-08 DONEAG
DONEAGEURMM	31-Jul-08 DONEAG
DONEAGEURMR	31-Jul-08 DONEAG
DONEAGUSDCR	31-Jul-08 DONEAG
DONEAGUSDMM	31-Jul-08 DONEAG
DONKIJPYCR	31-Jul-08 DONKI
DONKIJPYXR	31-Jul-08 DONKI
DONKIUSDCR	31-Jul-08 DONKI
DORLUSDCR	31-Jul-08 DORL
DORLUSDMR	31-Jul-08 DORL
DORLUSDXR	31-Jul-08 DORL
DOUTORJPYCR	31-Jul-08 DOUTOR
DOUTORJPYMR	31-Jul-08 DOUTOR
DOUTORJPYXR	31-Jul-08 DOUTOR
DOVAUDMR	31-Jul-08 DOV
DOVCHFMR	31-Jul-08 DOV
DOVEURCR	31-Jul-08 DOV
DOVEURMM	31-Jul-08 DOV
DOVEURMR	31-Jul-08 DOV
DOVHKDMR	31-Jul-08 DOV
DOVJPYMR	31-Jul-08 DOV
DOVSGDMR	31-Jul-08 DOV
DOVUSDCR	31-Jul-08 DOV
DOVUSDMR	31-Jul-08 DOV
DOVUSDXR	31-Jul-08 DOV
DOWAUDCR	31-Jul-08 DOW
DOWAUDMR	31-Jul-08 DOW
DOWAUDXR	31-Jul-08 DOW
DOWCADMR	31-Jul-08 DOW
DOWCHFCR	31-Jul-08 DOW
DOWCHFMR	31-Jul-08 DOW
DOWEURCR	31-Jul-08 DOW
DOWEURMM	31-Jul-08 DOW
DOWEURMR	31-Jul-08 DOW
DOWEURXR	31-Jul-08 DOW
DOWGBPMR	31-Jul-08 DOW
DOWGBPXR	31-Jul-08 DOW
DOWHKDMR	31-Jul-08 DOW
DOWHKDXR	31-Jul-08 DOW
DOWJPYCR	31-Jul-08 DOW
DOWJPYMR	31-Jul-08 DOW
DOWJPYXR	31-Jul-08 DOW
DOWNOKMR	31-Jul-08 DOW
DOWNZDMR	31-Jul-08 DOW
DOWSEKMR	31-Jul-08 DOW
DOWSEKXR	31-Jul-08 DOW
DOWSGDMR	31-Jul-08 DOW
DOWTWDCR	31-Jul-08 DOW
DOWTWDMR	31-Jul-08 DOW

Dole Food Co Inc	27BC65	SNRFOR	JPY
Dole Food Co Inc	27BC65	SNRFOR	JPY
Dole Food Co Inc	27BC65	SNRFOR	NZD
Dole Food Co Inc	27BC65	SNRFOR	NZD
Dole Food Co Inc	27BC65	SNRFOR	USD
Dole Food Co Inc	27BC65	SNRFOR	USD
Dole Food Co Inc	27BC65	SNRFOR	USD
Dole Food Co Inc	27BC65	SNRFOR	USD
Domtar Corp	27CCAE	SECDOM	JPY
Domtar Corp	27CCAE	SECDOM	USD
Domtar Corp	27CCAE	SECDOM	USD
Domtar Corp	27CCAE	SNRFOR	AUD
Domtar Corp	27CCAE	SNRFOR	EUR
Domtar Corp	27CCAE	SNRFOR	JPY
Domtar Corp	27CCAE	SNRFOR	USD
Domtar Corp	27CCAE	SNRFOR	USD
Domtar Corp	27CCAE	SNRFOR	USD
Dominican Rep	27C85T	SNRFOR	EUR
Dominican Rep	27C85T	SNRFOR	EUR
Dominican Rep	27C85T	SNRFOR	EUR
Dominican Rep	27C85T	SNRFOR	USD
Dominican Rep	27C85T	SNRFOR	USD
Dominican Rep	27C85T	SNRFOR	USD
Dominican Rep	27C85T	SNRFOR	USD
DONG ENERGY A S	KN4ABH	SNRFOR	DKK
DONG ENERGY A S	KN4ABH	SNRFOR	EUR
DONG ENERGY A S	KN4ABH	SNRFOR	EUR
DONG ENERGY A S	KN4ABH	SNRFOR	EUR
DONG ENERGY A S	KN4ABH	SNRFOR	USD
DONG ENERGY A S	KN4ABH	SNRFOR	USD
Don Quijote Co Ltd	JK358Q	SNRFOR	JPY
Don Quijote Co Ltd	JK358Q	SNRFOR	JPY
Don Quijote Co Ltd	JK358Q	SNRFOR	USD
Doral Finl Corp	UW7D80	SNRFOR	USD
Doral Finl Corp	UW7D80	SNRFOR	USD
Doral Finl Corp	UW7D80	SNRFOR	USD
Doutor Coffee Co Ltd		SNRFOR	JPY
Doutor Coffee Co Ltd		SNRFOR	JPY
Doutor Coffee Co Ltd		SNRFOR	JPY
Dover Corp	2I6003	SNRFOR	AUD
Dover Corp	2I6003	SNRFOR	CHF
Dover Corp	2I6003	SNRFOR	EUR
Dover Corp	2I6003	SNRFOR	EUR
Dover Corp	2I6003	SNRFOR	EUR
Dover Corp	2I6003	SNRFOR	HKD
Dover Corp	2I6003	SNRFOR	JPY
Dover Corp	2I6003	SNRFOR	SGD
Dover Corp	2I6003	SNRFOR	USD
Dover Corp	2I6003	SNRFOR	USD
Dover Corp	2I6003	SNRFOR	USD
Dow Chem Co	2I6597	SNRFOR	AUD
Dow Chem Co	2I6597	SNRFOR	AUD
Dow Chem Co	2I6597	SNRFOR	AUD
Dow Chem Co	2I6597	SNRFOR	CAD
Dow Chem Co	2I6597	SNRFOR	CHF
Dow Chem Co	2I6597	SNRFOR	CHF
Dow Chem Co	2I6597	SNRFOR	EUR
Dow Chem Co	2I6597	SNRFOR	EUR
Dow Chem Co	2I6597	SNRFOR	EUR
Dow Chem Co	2I6597	SNRFOR	EUR
Dow Chem Co	2I6597	SNRFOR	GBP
Dow Chem Co	2I6597	SNRFOR	GBP
Dow Chem Co	2I6597	SNRFOR	HKD
Dow Chem Co	2I6597	SNRFOR	HKD
Dow Chem Co	2I6597	SNRFOR	JPY
Dow Chem Co	2I6597	SNRFOR	JPY
Dow Chem Co	2I6597	SNRFOR	JPY
Dow Chem Co	2I6597	SNRFOR	NOK
Dow Chem Co	2I6597	SNRFOR	NZD
Dow Chem Co	2I6597	SNRFOR	SEK
Dow Chem Co	2I6597	SNRFOR	SEK
Dow Chem Co	2I6597	SNRFOR	SGD
Dow Chem Co	2I6597	SNRFOR	TWD
Dow Chem Co	2I6597	SNRFOR	TWD

MR	Composite						
XR	Composite	8.76%	9.96%	11.18%	11.04%	11.03%	10.85%
MR	Composite	9.04%	10.07%	11.46%	10.81%	11.10%	10.88%
XR	Composite	8.69%	10.05%	10.99%	10.98%	10.80%	10.66%
CR	Composite	9.52%	10.69%	12.06%	11.75%	11.81%	11.66%
MM	Composite						
MR	Composite	0.090409365	0.100656856	0.114572338	0.108058443	0.110992702	0.108770563
XR	Composite	8.69%	10.05%	10.99%	10.98%	10.80%	10.66%
MR	Composite	0.0194	0.0194	0.0194	0.0194	0.0204	0.0204
MR	Composite	1.94%	1.94%	1.94%	1.94%	2.04%	2.04%
XR	Composite	1.94%	1.94%	1.94%	1.94%	2.04%	2.04%
MR	Composite						
MR	Composite	0.77%	1.70%	2.60%	3.27%	3.55%	3.81%
MR	Composite	0.76%	1.71%	2.51%	3.20%	3.54%	3.78%
CR	Composite						
MR	Composite	0.77%	1.70%	2.60%	3.27%	3.55%	3.81%
XR	Composite	0.74%	1.71%	2.46%	3.09%	3.49%	3.73%
CR	Composite	1.85%	2.35%	2.80%	3.25%	3.36%	3.64%
MM	Composite						
MR	Composite						
CR	Composite	1.85%	2.35%	2.80%	3.25%	3.36%	3.64%
MM	Composite						
MR	Composite	0.016957858	0.0235	0.026435375	0.0325	0.03242504	0.03503455
XR	Composite	1.63%	2.35%	2.55%	3.25%	3.12%	3.37%
MM	Composite	0.21%	0.25%	0.32%	0.40%	0.45%	0.51%
CR	Composite	0.22%	0.26%	0.33%	0.42%	0.47%	0.53%
MM	Composite	0.002130263	0.002451152	0.003186893	0.004027216	0.004529619	0.005081773
MR	Composite						
CR	Composite	0.22%	0.26%	0.33%	0.42%	0.47%	0.53%
MM	Composite	0.21%	0.25%	0.32%	0.40%	0.45%	0.51%
CR	Composite	1.25%	1.27%	1.28%	1.41%	1.56%	1.56%
XR	Composite	1.25%	1.27%	1.28%	1.41%	1.56%	1.56%
CR	Composite	1.25%	1.27%	1.28%	1.41%	1.56%	1.56%
CR	Composite	5.88%	5.88%	5.88%	5.88%	5.88%	5.88%
MR	Composite	5.88%	5.88%	5.88%	5.88%	5.88%	5.88%
XR	Composite	5.88%	5.88%	5.88%	5.88%	5.88%	5.88%
CR	Composite	0.31%	0.47%	0.55%	0.49%	0.61%	0.70%
MR	Composite						
XR	Composite	0.31%	0.35%	0.55%	0.49%	0.61%	0.70%
MR	Composite	0.16%	0.17%	0.31%	0.35%	0.40%	0.44%
MR	Composite	0.16%	0.17%	0.32%	0.37%	0.40%	0.44%
CR	Composite	0.0016225	0.001794627	0.003333895	0.003919098	0.00421249	0.004610254
MM	Composite						
MR	Composite	0.0016225	0.001704896	0.0031672	0.003723143	0.004001866	0.004434889
MR	Composite	0.16%	0.17%	0.32%	0.37%	0.40%	0.44%
MR	Composite	0.0016225	0.001704709	0.003057228	0.003534858	0.004001866	0.004415741
MR	Composite	0.16%	0.17%	0.32%	0.37%	0.40%	0.44%
CR	Composite	0.16%	0.18%	0.33%	0.39%	0.42%	0.46%
MR	Composite	0.0016225	0.001704896	0.0031672	0.003723143	0.004001866	0.004434889
XR	Composite						
CR	Composite	0.004580533	0.004715061	0.005288984	0.005967245	0.006804964	0.00749713
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.68%	0.75%
XR	Composite	0.004580533	0.004715061	0.005288984	0.005967245	0.006804964	0.00749713
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.69%	0.76%
CR	Composite						
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.69%	0.76%
CR	Composite	0.004859753	0.004975759	0.005611128	0.006312494	0.007228428	0.00796114
MM	Composite	0.47%	0.48%	0.54%	0.61%	0.69%	0.76%
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.69%	0.76%
XR	Composite	0.44%	0.48%	0.51%	0.58%	0.65%	0.72%
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.69%	0.76%
XR	Composite	0.44%	0.48%	0.51%	0.58%	0.65%	0.72%
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.69%	0.76%
XR	Composite	0.44%	0.48%	0.51%	0.58%	0.65%	0.72%
CR	Composite						
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.68%	0.75%
XR	Composite	0.46%	0.47%	0.53%	0.60%	0.68%	0.75%
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.69%	0.76%
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.69%	0.76%
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.69%	0.76%
XR	Composite	0.44%	0.48%	0.51%	0.58%	0.65%	0.72%
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.69%	0.76%
CR	Composite	0.49%	0.50%	0.56%	0.63%	0.72%	0.80%
MR	Composite	0.46%	0.47%	0.53%	0.60%	0.69%	0.76%

					0.4	
10.25%	9.84%	9.63%	10.01%	9.98%	0.4 CCC	BB
10.26%	9.86%	9.94%	10.45%	10.45%	0.4 B	A
10.11%	9.71%	9.55%	10.04%	10.04%	0.4 BB	A
11.06%	10.62%	10.46%	11.00%	10.99%	0.4 B	BBB
					0.4	
10.26%	0.098588077	0.099372928	0.104493401	0.104450453	0.4 B	A
10.11%	9.71%	9.55%	10.04%	10.04%	0.4 BB	A
2.11%	2.11%	2.11%	2.11%	2.11%	0.435	
2.11%	2.11%	2.11%	2.11%	2.11%	0.435	
2.11%	2.11%	2.11%	2.11%	2.11%	0.435	
					0.4	
3.88%	3.91%	4.15%	4.26%	4.32%	0.4 BB	A
3.85%	3.91%	4.11%	4.24%	4.28%	0.4 B	BBB
					0.4	
3.88%	3.91%	4.15%	4.26%	4.32%	0.4 BB	A
3.78%	3.91%	4.03%	4.13%	4.15%	0.4 BB	A
3.90%	4.19%	4.43%	4.23%	4.30%	0.28 BB	NR
					0.316666667	
					0.316666667	
3.90%	4.19%	4.43%	4.23%	4.30%	0.28 BB	NR
					0.316666667	
3.76%	0.040275783	0.042087388	0.04225	0.04085	0.316666667 B	NR
3.62%	3.88%	4.05%	4.23%	3.93%	0.316666667 B	NR
0.55%	0.61%	0.65%	0.67%	0.66%	0.4 BBB	A
0.57%	0.63%	0.65%	0.67%	0.66%	0.411111111 BB	BBB
0.55%	0.006055748	0.006514781	0.006678228	0.006623997	0.4 BBB	A
					0.411111111	
0.57%	0.63%	0.65%	0.67%	0.66%	0.411111111 BB	BBB
0.55%	0.61%	0.65%	0.67%	0.66%	0.4 BBB	A
1.65%	2.30%	2.30%	2.30%	2.30%	0.4 NR	NR
1.65%	2.30%	2.30%	2.30%	2.30%	0.4 NR	NR
1.65%	2.30%	2.30%	2.30%	2.30%	0.4 NR	NR
5.88%	5.88%	5.88%	5.88%	5.88%	0.4	
5.88%	5.88%	5.88%	5.88%	5.88%	0.4	
5.88%	5.88%	5.88%	5.88%	5.88%	0.4	
0.70%	0.70%	0.70%	0.70%	0.70%	0.185 NR	B
					0.185	
0.70%	0.70%	0.70%	0.70%	0.70%	0.185 NR	B
0.50%	0.55%	0.56%	0.61%	0.65%	0.4 NR	BBB
0.51%	0.56%	0.59%	0.64%	0.65%	0.4 NR	AA
0.53%	0.005787368	0.006199298	0.006748421	0.0065	0.4 NR	A
					0.4	
0.51%	0.005606833	0.005889333	0.006411	0.0065	0.4 NR	AA
0.51%	0.56%	0.59%	0.64%	0.65%	0.4 NR	AA
0.50%	0.005491088	0.005602054	0.006123852	0.0065	0.4 NR	BBB
0.51%	0.56%	0.59%	0.64%	0.65%	0.4 NR	AA
0.53%	0.58%	0.62%	0.67%	0.65%	0.4 NR	A
0.51%	0.005606833	0.005889333	0.006411	0.0065	0.4 NR	AA
					0.4	
0.79%	0.008319123	0.008402446	0.008707265	0.008753871	0.4 BB	BBB
0.79%	0.83%	0.84%	0.87%	0.88%	0.4 BB	BBB
0.79%	0.008319123	0.008402446	0.008707265	0.008753871	0.4 BB	BBB
0.80%	0.84%	0.85%	0.89%	0.88%	0.4 A	AA
					0.4	
0.80%	0.84%	0.85%	0.89%	0.88%	0.4 A	AA
0.84%	0.008819219	0.008885131	0.009310455	0.008753871	0.4 BBB	A
0.81%	0.85%	0.85%	0.89%	0.88%	0.4 BBB	A
0.80%	0.84%	0.85%	0.89%	0.88%	0.4 A	AA
0.77%	0.82%	0.83%	0.87%	0.88%	0.4 A	A
0.80%	0.84%	0.85%	0.89%	0.88%	0.4 A	AA
0.77%	0.82%	0.83%	0.87%	0.88%	0.4 A	A
0.80%	0.84%	0.85%	0.89%	0.88%	0.4 A	AA
0.77%	0.82%	0.83%	0.87%	0.88%	0.4 A	A
					0.4	
0.79%	0.83%	0.84%	0.87%	0.88%	0.4 BB	BBB
0.79%	0.83%	0.84%	0.87%	0.88%	0.4 BB	BBB
0.80%	0.84%	0.85%	0.89%	0.88%	0.4 A	AA
0.80%	0.84%	0.85%	0.89%	0.88%	0.4 A	AA
0.80%	0.84%	0.85%	0.89%	0.88%	0.4 A	AA
0.77%	0.82%	0.83%	0.87%	0.88%	0.4 A	A
0.80%	0.84%	0.85%	0.89%	0.88%	0.4 A	AA
0.84%	0.88%	0.89%	0.93%	0.88%	0.4 BBB	A
0.80%	0.84%	0.85%	0.89%	0.88%	0.4 A	AA

BB	BBB	BB	BBB	B	B
BBB	A	A	A	A	A
A	A	BBB	AA	BBB	BBB
BBB	A	BBB	A	BB	BB
BBB	A	A	A	A	A
A	A	BBB	AA	BBB	BBB
	NR		NR	NR	
	NR		NR	NR	
	NR		NR	NR	
AA	BBB	A	AA	AA	A
BBB	BB	BBB	BBB	BBB	BBB
AA	BBB	A	AA	AA	A
A	A	A	AA	A	A
A	NR	A	BB	A	A
A	NR	A	BB	A	A
BBB	NR	BBB	BB	A	A
BBB	NR	BBB	BB	A	A
BBB	BBB	BBB	AA	AA	AA
BB	BB	BB	A	A	A
BBB	BBB	BBB	AA	AA	AA
BB	BB	BB	A	A	A
BBB	BBB	BBB	AA	AA	AA
NR	BB	NR	BB	BB	NR
NR	BB	NR	BB	BB	NR
NR	BB	NR	BB	BB	NR
			NR		
			NR		
			NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	A	AA	AA
BBB	A	A	A	A	A
A	AA	AA	A	AA	AA
A	AA	AA	A	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	A	AA	AA
BBB	A	A	A	A	A
A	AA	AA	A	AA	AA
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	AA	A	A
A	AA	A	AA	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	AA	A	A
AA	AAA	AA	AA	AA	AA

			NR	Consumer Goods
BB	CCC	CCC	BBB	7 Consumer Goods
BBB	B	B	BBB	5 Consumer Goods
A	BB	BB	BBB	6 Consumer Goods
BBB	B	B	BBB	7 Consumer Goods
			NR	Consumer Goods
BBB	B	B	BBB	5 Consumer Goods
A	BB	BB	BBB	6 Consumer Goods
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
A	AA	A	A	6 Basic Materials
BB	BBB	BB	AA	9 Basic Materials
			NR	Basic Materials
A	AA	A	A	6 Basic Materials
A	A	A	A	6 Basic Materials
BB	NR	A	BBB	5 Government
			NR	Government
			NR	Government
BB	NR	A	BBB	5 Government
			NR	Government
B	NR	BBB	BBB	6 Government
B	NR	BBB	BBB	6 Government
NR	NR	NR	BBB	9 Government
NR	NR	NR	BBB	9 Government
NR	NR	NR	BBB	9 Government
			NR	Government
NR	NR	NR	BBB	9 Government
NR	NR	NR	BBB	9 Government
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
CCC	B	NR	A	6 Industrials
BB	BBB	NR	A	5 Industrials
B	BB	NR	A	6 Industrials
			NR	Industrials
BB	BBB	NR	A	5 Industrials
BB	BBB	NR	A	5 Industrials
CCC	B	NR	A	6 Industrials
BB	BBB	NR	A	5 Industrials
B	BB	NR	A	6 Industrials
BB	BBB	NR	A	5 Industrials
			NR	Industrials
BB	BB	BB	AA	12 Basic Materials
BB	BB	BB	AA	12 Basic Materials
BB	BB	BB	AA	12 Basic Materials
A	A	BB	AA	11 Basic Materials
			NR	Basic Materials
A	A	BB	AA	11 Basic Materials
BBB	BBB	BB	AA	12 Basic Materials
BBB	BBB	BB	AA	12 Basic Materials
A	A	BB	AA	11 Basic Materials
A	A	BB	A	5 Basic Materials
A	A	BB	AA	11 Basic Materials
A	A	BB	A	5 Basic Materials
A	A	BB	AA	11 Basic Materials
A	A	BB	A	5 Basic Materials
			NR	Basic Materials
BB	BB	BB	AA	12 Basic Materials
BB	BB	BB	AA	12 Basic Materials
A	A	BB	AA	11 Basic Materials
A	A	BB	AA	11 Basic Materials
A	A	BB	AA	11 Basic Materials
A	A	BB	A	5 Basic Materials
A	A	BB	AA	11 Basic Materials
BBB	BBB	BB	AA	12 Basic Materials
A	A	BB	AA	11 Basic Materials

N.Amer	United States	B	B				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Caribbean	Dominican Republic	B	BB	CcyGrp	Thin	CcyGrp	Thin
Caribbean	Dominican Republic	B	BB				
Caribbean	Dominican Republic	B	BB				
Caribbean	Dominican Republic	B	BB	CcyGrp	Thin	CcyGrp	Thin
Caribbean	Dominican Republic	B	BB				
Caribbean	Dominican Republic	B	BB	DocAdj	Thin	DocAdj	Thin
Caribbean	Dominican Republic	B	BB	DocAdj	Thin	DocAdj	Thin
Europe	Denmark	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BBB	AA				
Europe	Denmark	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan		BBB	Thin	Thin	Thin	Entity Tier
Asia	Japan		BBB	Thin	Thin	Thin	Entity Tier
Asia	Japan		BBB	Thin	Thin	Thin	Entity Tier
Caribbean	Puerto Rico	B	B				
Caribbean	Puerto Rico	B	B				
Caribbean	Puerto Rico	B	B				
Asia	Japan		A	Thin	DocAdj	Thin	Thin
Asia	Japan		A				
Asia	Japan		A	Thin	DocAdj	Thin	Thin
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	Thin	Thin				
	Thin	Thin				
	Thin	Thin				
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Thin			
Thin	Entity Tier	Entity Tier	Thin			
Thin	Entity Tier	Entity Tier	Thin			
	Thin					
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
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DOWUSDCR	31-Jul-08 DOW
DOWUSDMM	31-Jul-08 DOW
DOWUSDMR	31-Jul-08 DOW
DOWUSDXR	31-Jul-08 DOW
DOWAHJPYCR	31-Jul-08 DOWAH
DOWAHJPYXR	31-Jul-08 DOWAH
DOXEURCR	31-Jul-08 DOX
DOXEURMM	31-Jul-08 DOX
DOXEURMR	31-Jul-08 DOX
DOXEURXR	31-Jul-08 DOX
DOXUSDCR	31-Jul-08 DOX
DOXUSDMM	31-Jul-08 DOX
DOXUSDMR	31-Jul-08 DOX
DOXUSDXR	31-Jul-08 DOX
DPBEURCR	31-Jul-08 DPB
DPBEURMM	31-Jul-08 DPB
DPBGBPCR	31-Jul-08 DPB
DPBGBPMM	31-Jul-08 DPB
DPBUSDCR	31-Jul-08 DPB
DPBUSDMM	31-Jul-08 DPB
DPBEURCR	31-Jul-08 DPB
DPBEURMM	31-Jul-08 DPB
DPBEURMR	31-Jul-08 DPB
DPBUSDCR	31-Jul-08 DPB
DPBUSDMM	31-Jul-08 DPB
DPBUSDMR	31-Jul-08 DPB
DPHAUDMR	31-Jul-08 DPH
DPHCADMR	31-Jul-08 DPH
DPHCHFMR	31-Jul-08 DPH
DPHEURCR	31-Jul-08 DPH
DPHEURMM	31-Jul-08 DPH
DPHEURMR	31-Jul-08 DPH
DPHEURXR	31-Jul-08 DPH
DPHGBPMR	31-Jul-08 DPH
DPHHKDMR	31-Jul-08 DPH
DPHHKDXR	31-Jul-08 DPH
DPHJPYCR	31-Jul-08 DPH
DPHJPYMR	31-Jul-08 DPH
DPHNZDMR	31-Jul-08 DPH
DPHTWDCR	31-Jul-08 DPH
DPHUSDCR	31-Jul-08 DPH
DPHUSDMM	31-Jul-08 DPH
DPHUSDMR	31-Jul-08 DPH
DPHUSDXR	31-Jul-08 DPH
DPLEURMM	31-Jul-08 DPL
DPLEURMR	31-Jul-08 DPL
DPLEURXR	31-Jul-08 DPL
DPLUSDCR	31-Jul-08 DPL
DPLUSDMM	31-Jul-08 DPL
DPLUSDMR	31-Jul-08 DPL
DPLUSDXR	31-Jul-08 DPL
DPWAUDMM	31-Jul-08 DPW
DPWCHFCR	31-Jul-08 DPW
DPWCHFMM	31-Jul-08 DPW
DPWEURCR	31-Jul-08 DPW
DPWEURMM	31-Jul-08 DPW
DPWEURMR	31-Jul-08 DPW
DPWEURXR	31-Jul-08 DPW
DPWGBPMM	31-Jul-08 DPW
DPWHKDMM	31-Jul-08 DPW
DPWJPYCR	31-Jul-08 DPW
DPWJPYMM	31-Jul-08 DPW
DPWSEKMM	31-Jul-08 DPW
DPWSGDMM	31-Jul-08 DPW
DPWUSDCR	31-Jul-08 DPW
DPWUSDMM	31-Jul-08 DPW
DPWUSDMR	31-Jul-08 DPW
DPWZARMM	31-Jul-08 DPW
DPW-FinBVEURCR	31-Jul-08 DPW-FinBV
DPW-FinBVEURMM	31-Jul-08 DPW-FinBV
DPW-FinBVEURMR	31-Jul-08 DPW-FinBV
DPW-FinBVEURXR	31-Jul-08 DPW-FinBV
DPW-FinBVUSDCR	31-Jul-08 DPW-FinBV
DPW-FinBVUSDMM	31-Jul-08 DPW-FinBV

Dow Chem Co	2I6597	SNRFOR	USD
Dow Chem Co	2I6597	SNRFOR	USD
Dow Chem Co	2I6597	SNRFOR	USD
Dow Chem Co	2I6597	SNRFOR	USD
DOWA Hldgs Co Ltd	JK35CO	SNRFOR	JPY
DOWA Hldgs Co Ltd	JK35CO	SNRFOR	JPY
Amdocs Ltd	GG2862	SNRFOR	EUR
Amdocs Ltd	GG2862	SNRFOR	EUR
Amdocs Ltd	GG2862	SNRFOR	EUR
Amdocs Ltd	GG2862	SNRFOR	EUR
Amdocs Ltd	GG2862	SNRFOR	USD
Amdocs Ltd	GG2862	SNRFOR	USD
Amdocs Ltd	GG2862	SNRFOR	USD
Amdocs Ltd	GG2862	SNRFOR	USD
Deutsche Postbank AG	DEAB4T	SNRFOR	EUR
Deutsche Postbank AG	DEAB4T	SNRFOR	EUR
Deutsche Postbank AG	DEAB4T	SNRFOR	GBP
Deutsche Postbank AG	DEAB4T	SNRFOR	GBP
Deutsche Postbank AG	DEAB4T	SNRFOR	USD
Deutsche Postbank AG	DEAB4T	SNRFOR	USD
Deutsche Postbank AG	DEAB4T	SUBLT2	EUR
Deutsche Postbank AG	DEAB4T	SUBLT2	EUR
Deutsche Postbank AG	DEAB4T	SUBLT2	EUR
Deutsche Postbank AG	DEAB4T	SUBLT2	USD
Deutsche Postbank AG	DEAB4T	SUBLT2	USD
Deutsche Postbank AG	DEAB4T	SUBLT2	USD
Delphi Corp	26AF99	SNRFOR	AUD
Delphi Corp	26AF99	SNRFOR	CAD
Delphi Corp	26AF99	SNRFOR	CHF
Delphi Corp	26AF99	SNRFOR	EUR
Delphi Corp	26AF99	SNRFOR	EUR
Delphi Corp	26AF99	SNRFOR	EUR
Delphi Corp	26AF99	SNRFOR	EUR
Delphi Corp	26AF99	SNRFOR	GBP
Delphi Corp	26AF99	SNRFOR	HKD
Delphi Corp	26AF99	SNRFOR	HKD
Delphi Corp	26AF99	SNRFOR	JPY
Delphi Corp	26AF99	SNRFOR	JPY
Delphi Corp	26AF99	SNRFOR	NZD
Delphi Corp	26AF99	SNRFOR	TWD
Delphi Corp	26AF99	SNRFOR	USD
Delphi Corp	26AF99	SNRFOR	USD
Delphi Corp	26AF99	SNRFOR	USD
Delphi Corp	26AF99	SNRFOR	USD
DPL Inc	2F65BC	SNRFOR	EUR
DPL Inc	2F65BC	SNRFOR	EUR
DPL Inc	2F65BC	SNRFOR	EUR
DPL Inc	2F65BC	SNRFOR	USD
DPL Inc	2F65BC	SNRFOR	USD
DPL Inc	2F65BC	SNRFOR	USD
DPL Inc	2F65BC	SNRFOR	USD
Deutsche Post AG	DEAB47	SNRFOR	AUD
Deutsche Post AG	DEAB47	SNRFOR	CHF
Deutsche Post AG	DEAB47	SNRFOR	CHF
Deutsche Post AG	DEAB47	SNRFOR	EUR
Deutsche Post AG	DEAB47	SNRFOR	EUR
Deutsche Post AG	DEAB47	SNRFOR	EUR
Deutsche Post AG	DEAB47	SNRFOR	EUR
Deutsche Post AG	DEAB47	SNRFOR	GBP
Deutsche Post AG	DEAB47	SNRFOR	HKD
Deutsche Post AG	DEAB47	SNRFOR	JPY
Deutsche Post AG	DEAB47	SNRFOR	JPY
Deutsche Post AG	DEAB47	SNRFOR	SEK
Deutsche Post AG	DEAB47	SNRFOR	SGD
Deutsche Post AG	DEAB47	SNRFOR	USD
Deutsche Post AG	DEAB47	SNRFOR	USD
Deutsche Post AG	DEAB47	SNRFOR	USD
Deutsche Post AG	DEAB47	SNRFOR	ZAR
Deutsche Post Fin BV	NP8DEM	SNRFOR	EUR
Deutsche Post Fin BV	NP8DEM	SNRFOR	EUR
Deutsche Post Fin BV	NP8DEM	SNRFOR	EUR
Deutsche Post Fin BV	NP8DEM	SNRFOR	EUR
Deutsche Post Fin BV	NP8DEM	SNRFOR	USD
Deutsche Post Fin BV	NP8DEM	SNRFOR	USD

CR	Composite	0.49%	0.50%	0.56%	0.63%	0.72%	0.80%
MM	Composite	0.47%	0.48%	0.54%	0.61%	0.69%	0.76%
MR	Composite	0.0046192	0.004707809	0.005332268	0.005975258	0.006935333	0.007612364
XR	Composite	0.44%	0.48%	0.51%	0.58%	0.65%	0.72%
CR	Composite	0.28%	0.28%	0.31%	0.45%	0.55%	0.62%
XR	Composite	0.002762577	0.002762577	0.003054313	0.0045	0.00545	0.006175
CR	Composite						
MM	Composite	0.22%	0.12%	0.16%	0.30%	0.26%	0.36%
MR	Composite	0.002199	0.001154619	0.001585428	0.002956	0.0025505	0.00354985
XR	Composite						
CR	Composite	0.22%	0.12%	0.17%	0.30%	0.26%	0.37%
MM	Composite	0.002199	0.001167744	0.001603574	0.002956	0.0025505	0.003589807
MR	Composite	0.002199	0.001154619	0.001585428	0.002956	0.0025505	0.00354985
XR	Composite	0.002199	0.001113006	0.001528406	0.002956	0.0025505	0.003421534
CR	Composite	0.004050525	0.004050525	0.005854055	0.00680979	0.007226697	0.00749375
MM	Composite	0.004050525	0.004050525	0.005854055	0.00680979	0.007226697	0.00749375
CR	Composite	0.004050525	0.004050525	0.005854055	0.00680979	0.007226697	0.00749375
MM	Composite	0.004050525	0.004050525	0.005854055	0.00680979	0.007226697	0.00749375
CR	Composite	0.41%	0.41%	0.59%	0.68%	0.72%	0.75%
MM	Composite	0.41%	0.41%	0.59%	0.68%	0.72%	0.75%
CR	Composite	0.36%	0.36%	0.52%	0.52%	0.58%	0.62%
MM	Composite	0.36%	0.36%	0.52%	0.52%	0.58%	0.62%
MR	Composite						
CR	Composite						
MM	Composite	0.003587009	0.003587009	0.005168389	0.005168389	0.005840504	0.00622639
MR	Composite						
MR	Composite						
MR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite						
MR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite	0.27%	0.33%	0.41%	0.48%	0.54%	0.62%
XR	Composite	0.26%	0.32%	0.40%	0.48%	0.55%	0.61%
CR	Composite	0.28%	0.35%	0.43%	0.50%	0.58%	0.66%
MM	Composite	0.27%	0.33%	0.41%	0.48%	0.56%	0.63%
MR	Composite	0.27%	0.33%	0.41%	0.48%	0.54%	0.62%
XR	Composite	0.26%	0.32%	0.40%	0.48%	0.55%	0.61%
MM	Composite	0.18%	0.25%	0.33%	0.41%	0.48%	0.53%
CR	Composite	0.001828	0.002563297	0.003593625	0.004224884	0.004966089	0.005758798
MM	Composite	0.001828	0.002460018	0.00344988	0.004054841	0.004780242	0.005527202
CR	Composite	0.001828	0.002563297	0.003593625	0.004224884	0.004966089	0.005758798
MM	Composite	0.001828	0.002460018	0.00344988	0.004054841	0.004780242	0.005527202
MR	Composite	0.001828	0.002435132	0.003413943	0.00401364	0.004717784	0.005470858
XR	Composite	0.001828	0.002345416	0.003288167	0.003865769	0.004543971	0.0052693
MM	Composite	0.001828	0.002460018	0.00344988	0.004054841	0.004780242	0.005527202
MM	Composite	0.001828	0.002460018	0.00344988	0.004054841	0.004780242	0.005527202
CR	Composite	0.001828	0.002457369	0.003439852	0.004276612	0.005056603	0.005763197
MM	Composite	0.001828	0.002457369	0.003439852	0.004105548	0.004854339	0.005532669
MM	Composite	0.001828	0.002460018	0.00344988	0.004054841	0.004780242	0.005527202
MM	Composite	0.001828	0.002460018	0.00344988	0.004054841	0.004780242	0.005527202
CR	Composite	0.18%	0.26%	0.36%	0.42%	0.50%	0.58%
MM	Composite	0.18%	0.25%	0.34%	0.41%	0.48%	0.55%
MR	Composite						
MM	Composite	0.001828	0.002460018	0.00344988	0.004054841	0.004780242	0.005527202
CR	Composite	0.002931	0.002931	0.00404	0.004573602	0.005225467	0.005964877
MM	Composite	0.002931	0.002931	0.00404	0.004390658	0.005016448	0.005726282
MR	Composite						
XR	Composite	0.29%	0.29%	0.40%	0.42%	0.48%	0.55%
CR	Composite						
MM	Composite	0.002931	0.002931	0.00404	0.004390658	0.005016448	0.005726282

0.84%	0.88%	0.89%	0.93%	0.88%	0.4 BBB	A
0.81%	0.85%	0.85%	0.89%	0.88%	0.4 BBB	A
0.80%	0.008378573	0.008514525	0.008866289	0.008753871	0.4 A	AA
0.77%	0.82%	0.83%	0.87%	0.88%	0.4 A	A
0.62%	0.62%	0.62%	0.62%	0.62%	0.35 NR	
0.006175	0.006175	0.006175	0.006175	0.006175	0.35 NR	
					0.366666667	
0.42%	0.60%	0.60%	0.60%	0.60%	0.366666667 NR	BBB
0.42%	0.005943523	0.005943523	0.005943523	0.005943523	0.4 NR	A
					0.4	
0.44%	0.63%	0.63%	0.63%	0.63%	0.366666667 NR	BBB
0.42%	0.006013487	0.006013487	0.006013487	0.006013487	0.366666667 NR	BBB
0.42%	0.005943523	0.005943523	0.005943523	0.005943523	0.4 NR	A
0.40%	0.005731604	0.005731604	0.005731604	0.005731604	0.4 NR	BBB
0.75%	0.007562215	0.007562215	0.007562215	0.007562215	0.374999997	NR
0.75%	0.007562215	0.007562215	0.007562215	0.007562215	0.374999997	NR
0.75%	0.007562215	0.007562215	0.007562215	0.007562215	0.374999997	NR
0.75%	0.007562215	0.007562215	0.007562215	0.007562215	0.374999997	NR
0.75%	0.76%	0.76%	0.76%	0.76%	0.374999997	NR
0.75%	0.76%	0.76%	0.76%	0.76%	0.374999997	NR
0.68%	0.67%	0.67%	0.67%	0.67%	0.2	NR
0.68%	0.67%	0.67%	0.67%	0.67%	0.2	NR
					0.2	
					0.2	
0.68%	0.00668954	0.00668954	0.00668954	0.00668954	0.2	NR
					0.2	
					0.552222223	
					0.550000001	
					0.550000001	
					0.552222223	
					0.552222223	
					0.550000001	
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					0.552222223	
					0.552222223	
					0.552222223	
					0.550000001	
					0.552222223	
					0.4	
0.69%	0.76%	0.79%	0.80%	0.85%	0.4 BB	BBB
0.67%	0.74%	0.79%	0.80%	0.85%	0.4 BB	BBB
0.72%	0.80%	0.79%	0.80%	0.85%	0.4 BB	BBB
0.70%	0.77%	0.79%	0.80%	0.85%	0.4 BB	BBB
0.69%	0.76%	0.79%	0.80%	0.85%	0.4 BB	BBB
0.67%	0.74%	0.79%	0.80%	0.85%	0.4 BB	BBB
0.57%	0.64%	0.77%	0.92%	0.75%	0.392083334 NR	BBB
0.61%	0.006687727	0.007978201	0.009167631	0.00753715	0.376000003 NR	A
0.59%	0.006420218	0.00763439	0.009167631	0.00753715	0.4 NR	AA
0.61%	0.006687727	0.007978201	0.009167631	0.00753715	0.376000003 NR	A
0.59%	0.006420218	0.00763439	0.009167631	0.00753715	0.4 NR	AA
0.58%	0.006353341	0.007579291	0.009167631	0.00753715	0.392083334 NR	A
0.56%	0.00611927	0.007300054	0.009167631	0.00753715	0.392083334 NR	A
0.59%	0.006420218	0.00763439	0.009167631	0.00753715	0.4 NR	AA
0.59%	0.006420218	0.00763439	0.009167631	0.00753715	0.4 NR	AA
0.62%	0.006813824	0.007668027	0.009167631	0.00753715	0.392083334 NR	BBB
0.60%	0.006541271	0.007668027	0.009167631	0.00753715	0.392083334 NR	BBB
0.59%	0.006420218	0.00763439	0.009167631	0.00753715	0.4 NR	AA
0.59%	0.006420218	0.00763439	0.009167631	0.00753715	0.4 NR	AA
0.61%	0.67%	0.80%	0.92%	0.75%	0.376000003 NR	A
0.59%	0.64%	0.76%	0.92%	0.75%	0.4 NR	AA
					0.392083334	
0.59%	0.006420218	0.00763439	0.009167631	0.00753715	0.4 NR	AA
0.65%	0.00691987	0.00691987	0.00691987	0.00691987	0.4	NR
0.62%	0.006643075	0.006643075	0.006643075	0.006643075	0.4	NR
					0.4	
0.59%	0.63%	0.63%	0.63%	0.63%	0.4	NR
					0.4	
0.62%	0.006643075	0.006643075	0.006643075	0.006643075	0.4	NR

A	AA	A	AA	A	A
A	AA	A	AA	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	NR	NR	BBB	BB	BBB
A	NR	NR	A	BBB	A
BBB	NR	NR	BBB	BB	BBB
BBB	NR	NR	BBB	BB	BBB
A	NR	NR	A	BBB	A
BBB	NR	NR	BBB	BB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR

BBB	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BB	BB	BB
BBB	BBB	BBB	BB	BB	BB
BBB	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
NR	BB	BB	BB	BB	BB
NR	BB	BB	BB	BB	BB
NR	BB	BB	BB	BB	BB
NR	BB	BB	BB	BB	BB

BBB	BBB	BB	AA	12 Basic Materials
BBB	BBB	BB	AA	12 Basic Materials
A	A	BB	AA	11 Basic Materials
A	A	BB	A	5 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Technology
			BB	5 Technology
			BB	5 Technology
			NR	Technology
			BB	5 Technology
			BB	5 Technology
			BB	5 Technology
			BB	5 Technology
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
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			NR	Consumer Goods
			NR	Consumer Goods
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			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
BB	NR	NR	A	3 Industrials
BBB	NR	NR	A	12 Industrials
A	NR	NR	A	12 Industrials
BBB	NR	NR	A	12 Industrials
A	NR	NR	A	12 Industrials
BBB	NR	NR	A	12 Industrials
BBB	NR	NR	A	12 Industrials
A	NR	NR	A	12 Industrials
A	NR	NR	A	12 Industrials
BB	NR	NR	A	3 Industrials
BB	NR	NR	A	3 Industrials
A	NR	NR	A	12 Industrials
A	NR	NR	A	12 Industrials
BBB	NR	NR	A	12 Industrials
A	NR	NR	A	12 Industrials
			NR	Industrials
A	NR	NR	A	12 Industrials
			BBB	3 Industrials
			BBB	3 Industrials
			NR	Industrials
			BBB	3 Industrials
			NR	Industrials
			BBB	3 Industrials

N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan		AA	Thin		Thin	Thin
Asia	Japan		AA	Thin		Thin	Thin
OffShore	Channel Isl	BBB	A				
OffShore	Channel Isl	BBB	A	Thin	DocAdj	DocAdj	Thin
OffShore	Channel Isl	BBB	A	Thin	CcyGrp	CcyGrp	Thin
OffShore	Channel Isl	BBB	A				
OffShore	Channel Isl	BBB	A	Thin	DocAdj	DocAdj	Thin
OffShore	Channel Isl	BBB	A	Thin	DocAdj	DocAdj	Thin
OffShore	Channel Isl	BBB	A	Thin	CcyGrp	CcyGrp	Thin
OffShore	Channel Isl	BBB	A	Thin	DocAdj	DocAdj	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin		Thin
Europe	Germany	AA	AA		Thin		Thin
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA		Thin		Thin
Europe	Germany	AA	AA				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	Thin	Entity Tier	CcyGrp	CcyGrp
Europe	Germany	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	Thin	Entity Tier	Entity Tier	DocAdj
Europe	Germany	BBB	A	Thin	Entity Tier	Entity Tier	CcyGrp
Europe	Germany	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A				
Europe	Germany	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands		A		Thin	Thin	DocAdj
Europe	Netherlands		A		Thin	Thin	DocAdj
Europe	Netherlands		A				
Europe	Netherlands		A		Thin	Thin	DocAdj
Europe	Netherlands		A				
Europe	Netherlands		A		Thin	Thin	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
Thin	Thin					
Thin	Thin					

Thin	DocAdj	DocAdj	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp

Thin	DocAdj	DocAdj	DocAdj
Thin	DocAdj	DocAdj	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin
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Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin

Thin	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			

DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
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DPW-FinBVUSDMR	31-Jul-08 DPW-FinBV
DPW-FinBVUSDXR	31-Jul-08 DPW-FinBV
DPWUAEAUDCR	31-Jul-08 DPWUAE
DPWUAEEURCR	31-Jul-08 DPWUAE
DPWUAEEURMM	31-Jul-08 DPWUAE
DPWUAEJPYCR	31-Jul-08 DPWUAE
DPWUAEJPYMM	31-Jul-08 DPWUAE
DPWUAEUSDCR	31-Jul-08 DPWUAE
DPWUAEUSDMM	31-Jul-08 DPWUAE
DRDEURMM	31-Jul-08 DRD
DRDEURMR	31-Jul-08 DRD
DRDUSDMM	31-Jul-08 DRD
DRDUSDMR	31-Jul-08 DRD
DRDUSDXR	31-Jul-08 DRD
DRECHFMR	31-Jul-08 DRE
DREEURMR	31-Jul-08 DRE
DREEURXR	31-Jul-08 DRE
DREUSDCR	31-Jul-08 DRE
DREUSDMR	31-Jul-08 DRE
DREUSDXR	31-Jul-08 DRE
DRE-DukeRtyLPAUDMR	31-Jul-08 DRE-DukeRtyLP
DRE-DukeRtyLPEURMM	31-Jul-08 DRE-DukeRtyLP
DRE-DukeRtyLPEURMR	31-Jul-08 DRE-DukeRtyLP
DRE-DukeRtyLPJPYMR	31-Jul-08 DRE-DukeRtyLP
DRE-DukeRtyLPUSDCR	31-Jul-08 DRE-DukeRtyLP
DRE-DukeRtyLPUSDMM	31-Jul-08 DRE-DukeRtyLP
DRE-DukeRtyLPUSDMR	31-Jul-08 DRE-DukeRtyLP
DRE-DukeRtyLPUSDXR	31-Jul-08 DRE-DukeRtyLP
DRESSRUSDCR	31-Jul-08 DRESSR
DRESSRUSDMR	31-Jul-08 DRESSR
DRESSRUSDXR	31-Jul-08 DRESSR
DRESSRUSDMR	31-Jul-08 DRESSR
DRESSRUSDXR	31-Jul-08 DRESSR
DRIAUDMR	31-Jul-08 DRI
DRIAUDXR	31-Jul-08 DRI
DRICADMR	31-Jul-08 DRI
DRIEURCR	31-Jul-08 DRI
DRIEURMM	31-Jul-08 DRI
DRIEURMR	31-Jul-08 DRI
DRIEURXR	31-Jul-08 DRI
DRIGBPXR	31-Jul-08 DRI
DRIHKDMR	31-Jul-08 DRI
DRIJPYMM	31-Jul-08 DRI
DRIJPYMR	31-Jul-08 DRI
DRISGDMR	31-Jul-08 DRI
DRITWDMR	31-Jul-08 DRI
DRIUSDCR	31-Jul-08 DRI
DRIUSDMM	31-Jul-08 DRI
DRIUSDMR	31-Jul-08 DRI
DRIUSDXR	31-Jul-08 DRI
DRRA-OpCoEURCR	31-Jul-08 DRRA-OpCo
DRRA-OpCoEURMM	31-Jul-08 DRRA-OpCo
DRRA-OpCoEURMR	31-Jul-08 DRRA-OpCo
DRRA-OpCoJPYCR	31-Jul-08 DRRA-OpCo
DRRA-OpCoJPYMR	31-Jul-08 DRRA-OpCo
DRRA-OpCoUSDCR	31-Jul-08 DRRA-OpCo
DRRA-OpCoUSDMM	31-Jul-08 DRRA-OpCo
DRRA-OpCoUSDMR	31-Jul-08 DRRA-OpCo
DRRA-OpCoUSDXR	31-Jul-08 DRRA-OpCo
DRRA-OpCoEURCR	31-Jul-08 DRRA-OpCo
DRRA-OpCoEURMM	31-Jul-08 DRRA-OpCo
DRRA-OpCoEURMR	31-Jul-08 DRRA-OpCo
DRRA-OpCoEURXR	31-Jul-08 DRRA-OpCo
DRRA-OpCoHKDXR	31-Jul-08 DRRA-OpCo
DRRA-OpCoILSXR	31-Jul-08 DRRA-OpCo
DRRA-OpCoJPYCR	31-Jul-08 DRRA-OpCo
DRRA-OpCoJPYMR	31-Jul-08 DRRA-OpCo
DRRA-OpCoUSDCR	31-Jul-08 DRRA-OpCo
DRRA-OpCoUSDMM	31-Jul-08 DRRA-OpCo
DRRA-OpCoUSDMR	31-Jul-08 DRRA-OpCo
DRRA-OpCoUSDXR	31-Jul-08 DRRA-OpCo
DRSDNREURCR	31-Jul-08 DRSDNR
DRSDNREURMM	31-Jul-08 DRSDNR
DRSDNREURMR	31-Jul-08 DRSDNR

Deutsche Post Fin BV	NP8DEM	SNRFOR	USD
Deutsche Post Fin BV	NP8DEM	SNRFOR	USD
DP World Ltd	MOAD55	SNRFOR	AUD
DP World Ltd	MOAD55	SNRFOR	EUR
DP World Ltd	MOAD55	SNRFOR	EUR
DP World Ltd	MOAD55	SNRFOR	JPY
DP World Ltd	MOAD55	SNRFOR	JPY
DP World Ltd	MOAD55	SNRFOR	USD
DP World Ltd	MOAD55	SNRFOR	USD
DUANE READE INC	2I98CF	SNRFOR	EUR
DUANE READE INC	2I98CF	SNRFOR	EUR
DUANE READE INC	2I98CF	SNRFOR	USD
DUANE READE INC	2I98CF	SNRFOR	USD
DUANE READE INC	2I98CF	SNRFOR	USD
Duke Rlty Corp	28A852	SNRFOR	CHF
Duke Rlty Corp	28A852	SNRFOR	EUR
Duke Rlty Corp	28A852	SNRFOR	EUR
Duke Rlty Corp	28A852	SNRFOR	USD
Duke Rlty Corp	28A852	SNRFOR	USD
Duke Rlty Corp	28A852	SNRFOR	USD
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	AUD
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	EUR
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	EUR
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	JPY
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	USD
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	USD
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	USD
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	USD
Dresser Inc	2I76C2	SECDOM	USD
Dresser Inc	2I76C2	SECDOM	USD
Dresser Inc	2I76C2	SECDOM	USD
Dresser Inc	2I76C2	SNRFOR	USD
Dresser Inc	2I76C2	SNRFOR	USD
Darden Restaurants Inc	25A8AD	SNRFOR	AUD
Darden Restaurants Inc	25A8AD	SNRFOR	AUD
Darden Restaurants Inc	25A8AD	SNRFOR	CAD
Darden Restaurants Inc	25A8AD	SNRFOR	EUR
Darden Restaurants Inc	25A8AD	SNRFOR	EUR
Darden Restaurants Inc	25A8AD	SNRFOR	EUR
Darden Restaurants Inc	25A8AD	SNRFOR	EUR
Darden Restaurants Inc	25A8AD	SNRFOR	GBP
Darden Restaurants Inc	25A8AD	SNRFOR	HKD
Darden Restaurants Inc	25A8AD	SNRFOR	JPY
Darden Restaurants Inc	25A8AD	SNRFOR	JPY
Darden Restaurants Inc	25A8AD	SNRFOR	SGD
Darden Restaurants Inc	25A8AD	SNRFOR	TWD
Darden Restaurants Inc	25A8AD	SNRFOR	USD
Darden Restaurants Inc	25A8AD	SNRFOR	USD
Darden Restaurants Inc	25A8AD	SNRFOR	USD
Darden Restaurants Inc	25A8AD	SNRFOR	USD
Dura Oper Corp	28C95S	SNRFOR	EUR
Dura Oper Corp	28C95S	SNRFOR	EUR
Dura Oper Corp	28C95S	SNRFOR	EUR
Dura Oper Corp	28C95S	SNRFOR	JPY
Dura Oper Corp	28C95S	SNRFOR	JPY
Dura Oper Corp	28C95S	SNRFOR	USD
Dura Oper Corp	28C95S	SNRFOR	USD
Dura Oper Corp	28C95S	SNRFOR	USD
Dura Oper Corp	28C95S	SNRFOR	USD
Dura Oper Corp	28C95S	SUBLT2	EUR
Dura Oper Corp	28C95S	SUBLT2	EUR
Dura Oper Corp	28C95S	SUBLT2	EUR
Dura Oper Corp	28C95S	SUBLT2	EUR
Dura Oper Corp	28C95S	SUBLT2	HKD
Dura Oper Corp	28C95S	SUBLT2	ILS
Dura Oper Corp	28C95S	SUBLT2	JPY
Dura Oper Corp	28C95S	SUBLT2	JPY
Dura Oper Corp	28C95S	SUBLT2	USD
Dura Oper Corp	28C95S	SUBLT2	USD
Dura Oper Corp	28C95S	SUBLT2	USD
Dura Oper Corp	28C95S	SUBLT2	USD
Dresdner Bk AG	2I76B7	JRSUBUT2	EUR
Dresdner Bk AG	2I76B7	JRSUBUT2	EUR
Dresdner Bk AG	2I76B7	JRSUBUT2	EUR

MR	Composite						
XR	Composite						
CR	Composite	1.45%	1.21%	1.75%	1.71%	1.97%	2.09%
CR	Composite	1.45%	1.21%	1.75%	1.66%	1.99%	2.07%
MM	Composite	1.45%	1.21%	1.75%	1.65%	1.91%	1.99%
CR	Composite	1.45%	1.21%	1.75%	1.71%	1.97%	2.09%
MM	Composite	1.45%	1.21%	1.75%	1.71%	1.97%	2.09%
CR	Composite	0.0145	0.012056	0.017527351	0.016632333	0.019883333	0.020696875
MM	Composite	1.45%	1.21%	1.75%	1.65%	1.91%	1.99%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	10.51%	10.51%	10.51%	10.51%	10.51%	10.51%
XR	Composite	0.10505	0.10505	0.10505	0.10505	0.10505	0.10505
MR	Composite	2.82%	2.82%	2.58%	2.83%	2.72%	2.79%
MR	Composite	2.82%	2.82%	2.58%	2.83%	2.72%	2.79%
XR	Composite						
CR	Composite						
MR	Composite	2.82%	2.82%	2.58%	2.83%	2.72%	2.79%
XR	Composite	2.82%	2.82%	2.58%	2.83%	2.72%	2.68%
MR	Composite	2.48%	2.54%	2.53%	2.84%	2.79%	2.88%
MM	Composite						
MR	Composite	0.024755525	0.0254678	0.025277282	0.028852333	0.027944857	0.028813556
MR	Composite	0.024755525	0.02543659	0.025260615	0.02843505	0.027904128	0.028778625
CR	Composite						
MM	Composite						
MR	Composite	0.024755525	0.0254678	0.025277282	0.028852333	0.027944857	0.028813556
XR	Composite	2.38%	2.46%	2.44%	2.75%	2.70%	2.78%
CR	Composite						
MR	Composite	2.57%	2.57%	2.57%	2.57%	2.57%	2.57%
XR	Composite	2.57%	2.57%	2.57%	2.57%	2.57%	2.57%
MR	Composite						
XR	Composite						
MR	Composite	0.77%	0.92%	1.06%	1.30%	1.44%	1.56%
XR	Composite						
MR	Composite	0.77%	0.94%	1.08%	1.31%	1.45%	1.57%
CR	Composite	0.81%	0.99%	1.13%	1.37%	1.53%	1.65%
MM	Composite	0.78%	0.95%	1.09%	1.32%	1.46%	1.59%
MR	Composite	0.007738073	0.009441136	0.010758164	0.013051736	0.014496078	0.015729376
XR	Composite	0.75%	0.89%	1.04%	1.29%	1.40%	1.51%
XR	Composite	0.75%	0.89%	1.04%	1.29%	1.40%	1.51%
MR	Composite	0.77%	0.94%	1.08%	1.31%	1.45%	1.57%
MM	Composite						
MR	Composite	0.77%	0.92%	1.06%	1.32%	1.45%	1.58%
MR	Composite	0.77%	0.94%	1.08%	1.31%	1.45%	1.57%
MR	Composite						
CR	Composite	0.81%	0.99%	1.13%	1.37%	1.53%	1.65%
MM	Composite						
MR	Composite	0.77%	0.94%	1.08%	1.31%	1.45%	1.57%
XR	Composite	0.75%	0.89%	1.04%	1.29%	1.40%	1.51%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
XR	Composite						
XR	Composite						
CR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.61%	0.61%	0.94%	1.16%	1.30%	1.45%
MM	Composite	0.0061279	0.0061279	0.0094094	0.01158085	0.01302845	0.01447605
MR	Composite						

					0.4	
					0.4	
2.25%	2.47%	2.47%	2.55%	2.60%	0.4 NR	NR
2.25%	2.47%	2.47%	2.57%	2.66%	0.4 NR	NR
2.16%	2.40%	2.40%	2.47%	2.55%	0.4 NR	NR
2.25%	2.47%	2.47%	2.55%	2.60%	0.4 NR	NR
2.25%	2.47%	2.47%	2.55%	2.60%	0.4 NR	NR
2.25%	0.02465	0.02465	0.025708681	0.026577778	0.4 NR	NR
2.16%	2.40%	2.40%	2.47%	2.55%	0.4 NR	NR
					0.309999996	
					0.309999996	
					0.309999996	
10.51%	10.51%	10.51%	10.51%	10.51%	0.309999996	
0.10505	0.10505	0.10505	0.10505	0.10505	0.309999996	
2.64%	2.54%	2.54%	2.54%	2.54%	0.400000002	NR
2.64%	2.54%	2.54%	2.54%	2.54%	0.400000002	NR
					0.400000002	
					0.400000002	
2.64%	2.54%	2.54%	2.54%	2.54%	0.400000002	NR
2.54%	2.45%	2.45%	2.45%	2.45%	0.400000002	NR
2.75%	2.57%	2.55%	2.55%	2.66%	0.400000001 B	CCC
					0.400000001	
2.75%	0.025766857	0.0255	0.025484448	0.026569342	0.400000001 BBB	BB
2.75%	0.025689342	0.0255	0.025484448	0.026569342	0.400000001 B	CCC
					0.400000001	
					0.400000001	
2.75%	0.025766857	0.0255	0.025484448	0.026569342	0.400000001 BBB	BB
2.66%	2.49%	2.55%	2.45%	2.56%	0.400000001 BB	B
					0.7	
3.30%	3.30%	3.30%	3.30%	3.30%	0.7	
3.30%	3.30%	3.30%	3.30%	3.30%	0.7	
					0.4	
					0.4	
1.59%	1.63%	1.78%	1.93%	2.11%	0.4 BB	BBB
					0.4	
1.60%	1.64%	1.75%	1.94%	2.11%	0.4 A	A
1.68%	1.72%	1.89%	2.05%	2.11%	0.4 BBB	A
1.61%	1.66%	1.77%	1.96%	2.11%	0.4 BBB	A
1.60%	0.01639876	0.017480221	0.019403912	0.02113375	0.4 A	A
1.53%	1.56%	1.73%	1.93%	2.11%	0.4 BBB	A
1.53%	1.56%	1.73%	1.93%	2.11%	0.4 BBB	A
1.60%	1.64%	1.75%	1.94%	2.11%	0.4 A	A
					0.4	
1.60%	1.63%	1.78%	1.93%	2.11%	0.4 BB	BBB
1.60%	1.64%	1.75%	1.94%	2.11%	0.4 A	A
					0.4	
1.68%	1.72%	1.89%	2.05%	2.11%	0.4 BBB	A
					0.4	
1.60%	1.64%	1.75%	1.94%	2.11%	0.4 A	A
1.53%	1.56%	1.73%	1.93%	2.11%	0.4 BBB	A
					0.0175	
					0.0175	
					0.0175	
					0.0175	
					0.0175	
					0.0175	
					0.0175	
					0.0175	
					0.0175	
					0.035	
					0.035	
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					0.035	
					0.035	
					0.035	
					0.035	
1.46%	1.47%	1.82%	1.82%	1.82%	0.055	NR
1.46%	0.01468705	0.01820725	0.01820725	0.01820725	0.055	NR
					0.055	

NR	BB	B	CCC	CCC	CCC
NR	A	BB	BBB	BBB	BB
NR	BBB	BB	BBB	BBB	B
NR	BB	B	CCC	CCC	CCC
NR	BB	B	CCC	CCC	CCC
NR	A	BB	BBB	BBB	BB
NR	BBB	BB	BBB	BBB	B
			NR		
			NR		
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BB	BB	BB
BB	B	BBB	B	BBB	BBB
A	BBB	AA	BBB	AA	AA
BB	B	BBB	B	BBB	BBB
A	BBB	AA	BBB	AA	AA
BBB	BB	A	BB	A	A
			NR	NR	
			NR	NR	
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
BBB	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

			NR		Industrials
			NR		Industrials
	B	B	BB	4	
	BB	BB	B	3	
	BB	BB	B	3	
	B	B	BB	4	
	B	B	BB	4	
	BB	BB	B	3	
	BB	BB	B	3	
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	3	Financials
			NR	3	Financials
			NR		Financials
			NR		Financials
			NR	3	Financials
			NR	3	Financials
NR	B	B	BBB	9	Financials
			NR		Financials
NR	BBB	BBB	BBB	9	Financials
NR	B	B	BBB	9	Financials
			NR		Financials
			NR		Financials
NR	BBB	BBB	BBB	9	Financials
NR	BB	BB	BBB	9	Financials
			NR		Oil & Gas
			NR	2	Oil & Gas
			NR	2	Oil & Gas
			NR		Oil & Gas
			NR		Oil & Gas
BB	BBB	NR	AA	11	Consumer Services
			NR		Consumer Services
A	AA	NR	AA	11	Consumer Services
BBB	A	NR	AA	11	Consumer Services
BBB	A	NR	AA	11	Consumer Services
A	AA	NR	AA	11	Consumer Services
BBB	A	NR	A	5	Consumer Services
BBB	A	NR	A	5	Consumer Services
A	AA	NR	AA	11	Consumer Services
			NR		Consumer Services
BB	BBB	NR	A	4	Consumer Services
A	AA	NR	AA	11	Consumer Services
			NR		Consumer Services
BBB	A	NR	AA	11	Consumer Services
			NR		Consumer Services
A	AA	NR	AA	11	Consumer Services
BBB	A	NR	A	5	Consumer Services
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
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			NR		Consumer Goods
NR			NR	2	Financials
NR			NR	2	Financials
			NR		Financials

Europe	Netherlands		A				
Europe	Netherlands		A				
MiddleEast	United Arab Emirates			Thin	Thin	Thin	Entity Tier
MiddleEast	United Arab Emirates			Thin	Thin	Thin	CcyGrp
MiddleEast	United Arab Emirates			Thin	Thin	Thin	DocAdj
MiddleEast	United Arab Emirates			Thin	Thin	Thin	Entity Tier
MiddleEast	United Arab Emirates			Thin	Thin	Thin	Entity Tier
MiddleEast	United Arab Emirates			Thin	Thin	Thin	CcyGrp
MiddleEast	United Arab Emirates			Thin	Thin	Thin	DocAdj
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA				

Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	CcyGrp		DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	CcyGrp		DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	DocAdj

	Thin					
	Thin					
Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	CcyGrp	CcyGrp	CcyGrp			

Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
	Thin	Thin				
	Thin	Thin				

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin

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DRSDNRUSDCR	31-Jul-08 DRSDNR
DRSDNRUSDXR	31-Jul-08 DRSDNR
DRSDNREURCR	31-Jul-08 DRSDNR
DRSDNREURMM	31-Jul-08 DRSDNR
DRSDNRUSDCR	31-Jul-08 DRSDNR
DRSDNRUSDMM	31-Jul-08 DRSDNR
DRSDNRUSDMR	31-Jul-08 DRSDNR
DRSDNRAUDMM	31-Jul-08 DRSDNR
DRSDNRCHFCR	31-Jul-08 DRSDNR
DRSDNRCHFMM	31-Jul-08 DRSDNR
DRSDNREURCR	31-Jul-08 DRSDNR
DRSDNREURMM	31-Jul-08 DRSDNR
DRSDNREURMR	31-Jul-08 DRSDNR
DRSDNREURXR	31-Jul-08 DRSDNR
DRSDNRGBPCR	31-Jul-08 DRSDNR
DRSDNRGBPMM	31-Jul-08 DRSDNR
DRSDNRGBPMR	31-Jul-08 DRSDNR
DRSDNRHUFCR	31-Jul-08 DRSDNR
DRSDNRJPYCR	31-Jul-08 DRSDNR
DRSDNRJPYMM	31-Jul-08 DRSDNR
DRSDNRNOKCR	31-Jul-08 DRSDNR
DRSDNRNOKMM	31-Jul-08 DRSDNR
DRSDNRSEKMM	31-Jul-08 DRSDNR
DRSDNRSGDCR	31-Jul-08 DRSDNR
DRSDNRSGDMM	31-Jul-08 DRSDNR
DRSDNRUSDCR	31-Jul-08 DRSDNR
DRSDNRUSDMM	31-Jul-08 DRSDNR
DRSDNRUSDMR	31-Jul-08 DRSDNR
DRSDNRUSDXR	31-Jul-08 DRSDNR
DRSDNRAUDCR	31-Jul-08 DRSDNR
DRSDNRAUDMM	31-Jul-08 DRSDNR
DRSDNRCHFCR	31-Jul-08 DRSDNR
DRSDNRCHFMM	31-Jul-08 DRSDNR
DRSDNREURCR	31-Jul-08 DRSDNR
DRSDNREURMM	31-Jul-08 DRSDNR
DRSDNREURMR	31-Jul-08 DRSDNR
DRSDNRGBPCR	31-Jul-08 DRSDNR
DRSDNRGBPMM	31-Jul-08 DRSDNR
DRSDNRGBPMR	31-Jul-08 DRSDNR
DRSDNRJPYCR	31-Jul-08 DRSDNR
DRSDNRJPYMM	31-Jul-08 DRSDNR
DRSDNRSEKMM	31-Jul-08 DRSDNR
DRSDNRSGDCR	31-Jul-08 DRSDNR
DRSDNRSGDMM	31-Jul-08 DRSDNR
DRSDNRTWDMM	31-Jul-08 DRSDNR
DRSDNRUSDCR	31-Jul-08 DRSDNR
DRSDNRUSDMM	31-Jul-08 DRSDNR
DRSDNRUSDMR	31-Jul-08 DRSDNR
DSFEURMR	31-Jul-08 DSF
DSFEURXR	31-Jul-08 DSF
DSFUSDMR	31-Jul-08 DSF
DSFUSDXR	31-Jul-08 DSF
DSGIAUDCR	31-Jul-08 DSGI
DSGIAUDMM	31-Jul-08 DSGI
DSGICADMM	31-Jul-08 DSGI
DSGICHFCR	31-Jul-08 DSGI
DSGICHFMM	31-Jul-08 DSGI
DSGIEURCR	31-Jul-08 DSGI
DSGIEURMM	31-Jul-08 DSGI
DSGIEURMR	31-Jul-08 DSGI
DSGIEURXR	31-Jul-08 DSGI
DSGIGBPCR	31-Jul-08 DSGI
DSGIGBPMM	31-Jul-08 DSGI
DSGIGBPMR	31-Jul-08 DSGI
DSGIGBPXR	31-Jul-08 DSGI
DSGIHKDMM	31-Jul-08 DSGI
DSGIJPYCR	31-Jul-08 DSGI
DSGIJPYMM	31-Jul-08 DSGI
DSGINOKMM	31-Jul-08 DSGI
DSGISEKMM	31-Jul-08 DSGI
DSGISGDMM	31-Jul-08 DSGI
DSGIUSDCR	31-Jul-08 DSGI
DSGIUSDMM	31-Jul-08 DSGI
DSGIUSDMR	31-Jul-08 DSGI

Dresdner Bk AG	2I76B7	JRSUBUT2	USD
Dresdner Bk AG	2I76B7	JRSUBUT2	USD
Dresdner Bk AG	2I76B7	PREFT1	EUR
Dresdner Bk AG	2I76B7	PREFT1	EUR
Dresdner Bk AG	2I76B7	PREFT1	USD
Dresdner Bk AG	2I76B7	PREFT1	USD
Dresdner Bk AG	2I76B7	PREFT1	USD
Dresdner Bk AG	2I76B7	SNRFOR	AUD
Dresdner Bk AG	2I76B7	SNRFOR	CHF
Dresdner Bk AG	2I76B7	SNRFOR	CHF
Dresdner Bk AG	2I76B7	SNRFOR	EUR
Dresdner Bk AG	2I76B7	SNRFOR	EUR
Dresdner Bk AG	2I76B7	SNRFOR	EUR
Dresdner Bk AG	2I76B7	SNRFOR	EUR
Dresdner Bk AG	2I76B7	SNRFOR	GBP
Dresdner Bk AG	2I76B7	SNRFOR	GBP
Dresdner Bk AG	2I76B7	SNRFOR	GBP
Dresdner Bk AG	2I76B7	SNRFOR	HUF
Dresdner Bk AG	2I76B7	SNRFOR	JPY
Dresdner Bk AG	2I76B7	SNRFOR	JPY
Dresdner Bk AG	2I76B7	SNRFOR	NOK
Dresdner Bk AG	2I76B7	SNRFOR	NOK
Dresdner Bk AG	2I76B7	SNRFOR	SEK
Dresdner Bk AG	2I76B7	SNRFOR	SGD
Dresdner Bk AG	2I76B7	SNRFOR	SGD
Dresdner Bk AG	2I76B7	SNRFOR	USD
Dresdner Bk AG	2I76B7	SNRFOR	USD
Dresdner Bk AG	2I76B7	SNRFOR	USD
Dresdner Bk AG	2I76B7	SNRFOR	USD
Dresdner Bk AG	2I76B7	SUBLT2	AUD
Dresdner Bk AG	2I76B7	SUBLT2	AUD
Dresdner Bk AG	2I76B7	SUBLT2	CHF
Dresdner Bk AG	2I76B7	SUBLT2	CHF
Dresdner Bk AG	2I76B7	SUBLT2	EUR
Dresdner Bk AG	2I76B7	SUBLT2	EUR
Dresdner Bk AG	2I76B7	SUBLT2	EUR
Dresdner Bk AG	2I76B7	SUBLT2	GBP
Dresdner Bk AG	2I76B7	SUBLT2	GBP
Dresdner Bk AG	2I76B7	SUBLT2	GBP
Dresdner Bk AG	2I76B7	SUBLT2	JPY
Dresdner Bk AG	2I76B7	SUBLT2	JPY
Dresdner Bk AG	2I76B7	SUBLT2	SEK
Dresdner Bk AG	2I76B7	SUBLT2	SGD
Dresdner Bk AG	2I76B7	SUBLT2	SGD
Dresdner Bk AG	2I76B7	SUBLT2	TWD
Dresdner Bk AG	2I76B7	SUBLT2	USD
Dresdner Bk AG	2I76B7	SUBLT2	USD
Dresdner Bk AG	2I76B7	SUBLT2	USD
Discover Finl Services	279B79	SNRFOR	EUR
Discover Finl Services	279B79	SNRFOR	EUR
Discover Finl Services	279B79	SNRFOR	USD
Discover Finl Services	279B79	SNRFOR	USD
DSG Intl PLC	GIACBA	SNRFOR	AUD
DSG Intl PLC	GIACBA	SNRFOR	AUD
DSG Intl PLC	GIACBA	SNRFOR	CAD
DSG Intl PLC	GIACBA	SNRFOR	CHF
DSG Intl PLC	GIACBA	SNRFOR	CHF
DSG Intl PLC	GIACBA	SNRFOR	EUR
DSG Intl PLC	GIACBA	SNRFOR	EUR
DSG Intl PLC	GIACBA	SNRFOR	EUR
DSG Intl PLC	GIACBA	SNRFOR	EUR
DSG Intl PLC	GIACBA	SNRFOR	GBP
DSG Intl PLC	GIACBA	SNRFOR	GBP
DSG Intl PLC	GIACBA	SNRFOR	GBP
DSG Intl PLC	GIACBA	SNRFOR	GBP
DSG Intl PLC	GIACBA	SNRFOR	HKD
DSG Intl PLC	GIACBA	SNRFOR	JPY
DSG Intl PLC	GIACBA	SNRFOR	JPY
DSG Intl PLC	GIACBA	SNRFOR	NOK
DSG Intl PLC	GIACBA	SNRFOR	SEK
DSG Intl PLC	GIACBA	SNRFOR	SGD
DSG Intl PLC	GIACBA	SNRFOR	USD
DSG Intl PLC	GIACBA	SNRFOR	USD
DSG Intl PLC	GIACBA	SNRFOR	USD

CR	Composite						
XR	Composite	0.0061279	0.0061279	0.0094094	0.01158085	0.01302845	0.01447605
CR	Composite	0.0054058	0.0054058	0.00809065	0.0101641	0.0114693	0.0127745
MM	Composite	0.54%	0.54%	0.81%	1.02%	1.15%	1.28%
CR	Composite	0.54%	0.54%	0.81%	1.02%	1.15%	1.28%
MM	Composite	0.54%	0.54%	0.81%	1.02%	1.15%	1.28%
MR	Composite	0.54%	0.54%	0.81%	1.02%	1.15%	1.28%
MM	Composite	0.35%	0.34%	0.46%	0.58%	0.65%	0.72%
CR	Composite	0.35%	0.33%	0.47%	0.58%	0.67%	0.74%
MM	Composite	0.003469754	0.00334559	0.004495024	0.005723023	0.006466003	0.007126861
CR	Composite	0.003469754	0.003325614	0.004659845	0.00584794	0.00666599	0.007395766
MM	Composite	0.35%	0.33%	0.45%	0.57%	0.65%	0.71%
MR	Composite	0.35%	0.33%	0.45%	0.57%	0.64%	0.71%
XR	Composite	0.35%	0.32%	0.43%	0.55%	0.62%	0.68%
CR	Composite	0.35%	0.33%	0.47%	0.58%	0.67%	0.74%
MM	Composite	0.003469754	0.00334559	0.004495024	0.005723023	0.006466003	0.007126861
MR	Composite						
CR	Composite	0.35%	0.33%	0.47%	0.58%	0.67%	0.74%
CR	Composite	0.35%	0.34%	0.46%	0.58%	0.65%	0.72%
MM	Composite	0.35%	0.34%	0.46%	0.58%	0.65%	0.72%
CR	Composite	0.35%	0.33%	0.47%	0.58%	0.67%	0.74%
MM	Composite	0.35%	0.33%	0.45%	0.57%	0.65%	0.71%
MM	Composite	0.35%	0.33%	0.45%	0.57%	0.65%	0.71%
CR	Composite	0.003469754	0.003325614	0.004659845	0.00584794	0.00666599	0.007395766
MM	Composite	0.35%	0.33%	0.45%	0.57%	0.65%	0.71%
CR	Composite	0.003469754	0.003325614	0.004659845	0.00584794	0.00666599	0.007395766
MM	Composite	0.003469754	0.00334559	0.004495024	0.005723023	0.006466003	0.007126861
MR	Composite	0.35%	0.33%	0.45%	0.57%	0.64%	0.71%
XR	Composite						
CR	Composite						
MM	Composite	0.60%	0.67%	0.87%	1.06%	1.20%	1.36%
CR	Composite	0.60%	0.70%	0.91%	1.08%	1.25%	1.42%
MM	Composite	0.60%	0.67%	0.87%	1.05%	1.20%	1.36%
CR	Composite	0.60%	0.70%	0.91%	1.08%	1.25%	1.42%
MM	Composite	0.60%	0.67%	0.87%	1.05%	1.20%	1.36%
MR	Composite	0.60%	0.66%	0.86%	1.04%	1.18%	1.35%
CR	Composite	0.60%	0.70%	0.91%	1.08%	1.25%	1.42%
MM	Composite	0.60%	0.67%	0.87%	1.05%	1.20%	1.36%
MR	Composite						
CR	Composite						
MM	Composite	0.60%	0.67%	0.87%	1.06%	1.20%	1.36%
MM	Composite	0.006019646	0.006700143	0.008743923	0.010544478	0.011960301	0.013626512
CR	Composite	0.006019646	0.00699536	0.009082213	0.010844015	0.01246279	0.01419713
MM	Composite	0.60%	0.67%	0.87%	1.05%	1.20%	1.36%
MM	Composite	0.60%	0.67%	0.87%	1.05%	1.20%	1.36%
CR	Composite	0.006019646	0.00699536	0.009082213	0.010844015	0.01246279	0.01419713
MM	Composite	0.60%	0.67%	0.87%	1.05%	1.20%	1.36%
MR	Composite	0.60%	0.66%	0.86%	1.04%	1.18%	1.35%
MR	Composite	0.0316	0.0316	0.0316	0.0316	0.0335	0.0575
XR	Composite	3.16%	3.16%	3.16%	3.16%	3.35%	5.75%
MR	Composite	0.0316	0.0316	0.0316	0.0316	0.0335	0.0575
XR	Composite	0.0316	0.0316	0.0316	0.0316	0.0335	0.0575
CR	Composite	0.020598995	0.023824997	0.031537797	0.037888184	0.041122999	0.043290181
MM	Composite	0.019775035	0.022799986	0.030180254	0.036258081	0.039353224	0.041558574
MM	Composite	0.019447861	0.023221766	0.030646307	0.037154499	0.039819475	0.042075677
CR	Composite	2.05%	2.42%	3.28%	3.89%	4.14%	4.40%
MM	Composite	1.94%	2.32%	3.06%	3.72%	3.98%	4.21%
CR	Composite	2.05%	2.42%	3.28%	3.89%	4.14%	4.40%
MM	Composite	1.94%	2.32%	3.06%	3.72%	3.98%	4.21%
MR	Composite	0.019284037	0.022991058	0.030563371	0.036758638	0.039400326	0.04166354
XR	Composite	1.86%	2.21%	2.94%	3.54%	3.79%	4.01%
CR	Composite	2.05%	2.42%	3.28%	3.89%	4.14%	4.40%
MM	Composite	0.019447861	0.023221766	0.030646307	0.037154499	0.039819475	0.042075677
MR	Composite						
XR	Composite						
MM	Composite	1.94%	2.32%	3.06%	3.72%	3.98%	4.21%
CR	Composite	2.04%	2.40%	3.17%	3.83%	4.16%	4.41%
MM	Composite	1.96%	2.30%	3.03%	3.67%	3.98%	4.23%
MM	Composite	0.019447861	0.023221766	0.030646307	0.037154499	0.039819475	0.042075677
MM	Composite	1.94%	2.32%	3.06%	3.72%	3.98%	4.21%
MM	Composite	1.94%	2.32%	3.06%	3.72%	3.98%	4.21%
CR	Composite	2.05%	2.42%	3.28%	3.89%	4.14%	4.40%
MM	Composite	1.94%	2.32%	3.06%	3.72%	3.98%	4.21%
MR	Composite	0.019284037	0.022991058	0.030563371	0.036758638	0.039400326	0.04166354

					0.055	
1.46%	0.01468705	0.01820725	0.01820725	0.01820725	0.055	NR
0.0127745	0.0127745	0.0127745	0.0127745	0.0127745	0.1	NR
1.28%	1.28%	1.28%	1.28%	1.28%	0.1	NR
1.28%	1.28%	1.28%	1.28%	1.28%	0.1	NR
1.28%	1.28%	1.28%	1.28%	1.28%	0.1	NR
1.28%	1.28%	1.28%	1.28%	1.28%	0.1	NR
0.74%	0.76%	0.76%	0.76%		0.4 NR	BBB
0.75%	0.77%	0.76%	0.76%		0.4 NR	A
0.73%	0.007495244	0.007586563	0.0076		0.4 NR	AA
0.75%	0.007686493	0.007586563	0.0076		0.4 NR	A
0.73%	0.75%	0.76%	0.76%		0.4 NR	AA
0.72%	0.74%	0.76%	0.76%		0.4 NR	A
0.69%	0.71%	0.76%	0.76%		0.4 NR	A
0.75%	0.77%	0.76%	0.76%		0.4 NR	A
0.73%	0.007495244	0.007586563	0.0076		0.4 NR	AA
					0.4	
0.75%	0.77%	0.76%	0.76%		0.4 NR	A
0.74%	0.76%	0.76%	0.76%		0.4 NR	BBB
0.74%	0.76%	0.76%	0.76%		0.4 NR	BBB
0.75%	0.77%	0.76%	0.76%		0.4 NR	A
0.73%	0.75%	0.76%	0.76%		0.4 NR	AA
0.73%	0.75%	0.76%	0.76%		0.4 NR	AA
0.75%	0.007686493	0.007586563	0.0076		0.4 NR	A
0.73%	0.75%	0.76%	0.76%		0.4 NR	AA
0.75%	0.007686493	0.007586563	0.0076		0.4 NR	A
0.73%	0.007495244	0.007586563	0.0076		0.4 NR	AA
0.72%	0.74%	0.76%	0.76%		0.4 NR	A
					0.4	
					0.2	
1.38%	1.41%	1.41%	1.41%	1.44%	0.2 NR	BBB
1.44%	1.47%	1.46%	1.41%	1.44%	0.2 NR	A
1.38%	1.41%	1.41%	1.41%	1.44%	0.2 NR	AA
1.44%	1.47%	1.46%	1.41%	1.44%	0.2 NR	A
1.38%	1.41%	1.41%	1.41%	1.44%	0.2 NR	AA
1.37%	1.39%	1.38%	1.41%	1.44%	0.2 NR	A
1.44%	1.47%	1.46%	1.41%	1.44%	0.2 NR	A
1.38%	1.41%	1.41%	1.41%	1.44%	0.2 NR	AA
					0.2	
					0.2	
1.38%	1.41%	1.41%	1.41%	1.44%	0.2 NR	BBB
1.38%	0.014073023	0.014131975	0.01405	0.014433789	0.2 NR	AA
1.44%	0.014663199	0.014572036	0.01405	0.014433789	0.2 NR	A
1.38%	1.41%	1.41%	1.41%	1.44%	0.2 NR	AA
1.38%	1.41%	1.41%	1.41%	1.44%	0.2 NR	AA
1.44%	0.014663199	0.014572036	0.01405	0.014433789	0.2 NR	A
1.38%	1.41%	1.41%	1.41%	1.44%	0.2 NR	AA
1.37%	1.39%	1.38%	1.41%	1.44%	0.2 NR	A
5.66%	0.056	0.056	0.056	0.056	0.4	
5.66%	5.60%	5.60%	5.60%	5.60%	0.4	
5.66%	0.056	0.056	0.056	0.056	0.4	
5.66%	0.056	0.056	0.056	0.056	0.4	
4.39%	0.045023252	0.046466307	0.044837367	0.047413624	0.4 BBB	BBB
4.22%	0.043222322	0.044607655	0.044837367	0.045517079	0.4 A	A
4.26%	0.043113081	0.044904834	0.044819151	0.046691534	0.4 AA	AAA
4.49%	4.51%	4.68%	4.68%	4.86%	0.4 A	AA
4.26%	4.31%	4.49%	4.48%	4.67%	0.4 AA	AAA
4.49%	4.51%	4.68%	4.68%	4.86%	0.4 A	AA
4.26%	4.31%	4.49%	4.48%	4.67%	0.4 AA	AAA
4.22%	0.042713941	0.044421421	0.044433734	0.046200553	0.4 A	AA
4.07%	4.11%	4.28%	4.28%	4.45%	0.4 A	AA
4.49%	4.51%	4.68%	4.68%	4.86%	0.4 A	AA
4.26%	0.043113081	0.044904834	0.044819151	0.046691534	0.4 AA	AAA
					0.4	
					0.4	
4.26%	4.31%	4.49%	4.48%	4.67%	0.4 AA	AAA
4.45%	4.52%	4.72%	4.76%	4.84%	0.4 BBB	A
4.27%	4.34%	4.53%	4.55%	4.65%	0.4 A	AA
4.26%	0.043113081	0.044904834	0.044819151	0.046691534	0.4 AA	AAA
4.26%	4.31%	4.49%	4.48%	4.67%	0.4 AA	AAA
4.26%	4.31%	4.49%	4.48%	4.67%	0.4 AA	AAA
4.49%	4.51%	4.68%	4.68%	4.86%	0.4 A	AA
4.26%	4.31%	4.49%	4.48%	4.67%	0.4 AA	AAA
4.22%	0.042713941	0.044421421	0.044433734	0.046200553	0.4 A	AA

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	A	A	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	A	BBB
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	A	AA	A	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	A	AA	A	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	A	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	BBB	A	A
AA	AA	AA	A	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	A	AA	A	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA

			NR	Financials
NR			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	NR		A	10 Financials
NR	NR		A	5 Financials
NR	NR		A	10 Financials
NR	NR		A	5 Financials
NR	NR		A	10 Financials
NR	NR		A	10 Financials
NR	NR		BBB	10 Financials
NR	NR		A	5 Financials
NR	NR		A	10 Financials
			NR	Financials
NR	NR		A	5 Financials
NR	NR		A	10 Financials
NR	NR		A	10 Financials
NR	NR		A	5 Financials
NR	NR		A	10 Financials
NR	NR		A	10 Financials
NR	NR		A	5 Financials
NR	NR		A	10 Financials
NR	NR		A	5 Financials
NR	NR		A	10 Financials
NR	NR		A	10 Financials
			NR	Financials
			NR	Financials
BB	NR	NR	AA	13 Financials
BBB	NR	NR	A	13 Financials
A	NR	NR	AA	13 Financials
BBB	NR	NR	A	13 Financials
A	NR	NR	AA	13 Financials
BBB	NR	NR	AA	13 Financials
BBB	NR	NR	A	13 Financials
A	NR	NR	AA	13 Financials
			NR	Financials
			NR	Financials
BB	NR	NR	AA	13 Financials
A	NR	NR	AA	13 Financials
BBB	NR	NR	A	13 Financials
A	NR	NR	AA	13 Financials
A	NR	NR	AA	13 Financials
BBB	NR	NR	A	13 Financials
A	NR	NR	AA	13 Financials
BBB	NR	NR	AA	13 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
BBB	BBB	BBB	A	5 Consumer Services
A	BBB	A	A	5 Consumer Services
A	AA	AA	AAA	18 Consumer Services
BBB	A	A	AA	6 Consumer Services
A	AA	AA	AAA	18 Consumer Services
BBB	A	A	AA	6 Consumer Services
A	AA	AA	AAA	18 Consumer Services
BBB	A	A	AAA	18 Consumer Services
BBB	A	A	AAA	18 Consumer Services
BBB	A	A	AA	6 Consumer Services
A	AA	AA	AAA	18 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	AA	AA	AAA	18 Consumer Services
BBB	BBB	BBB	AA	5 Consumer Services
A	A	A	AA	5 Consumer Services
A	AA	AA	AAA	18 Consumer Services
A	AA	AA	AAA	18 Consumer Services
A	AA	AA	AAA	18 Consumer Services
BBB	A	A	AA	6 Consumer Services
A	AA	AA	AAA	18 Consumer Services
BBB	A	A	AAA	18 Consumer Services

Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States		BB				Thin
N.Amer	United States		BB				Thin
N.Amer	United States		BB				Thin
N.Amer	United States		BB				Thin
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin	Thin	Thin		
Thin	Thin					
Thin	Thin					
Thin	Thin					
Thin	Thin					
Thin	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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DSGIUSDXR	31-Jul-08 DSGI
DSTSEURMR	31-Jul-08 DSTS
DSTSEURXR	31-Jul-08 DSTS
DSTSUSDMR	31-Jul-08 DSTS
DSTSUSDXR	31-Jul-08 DSTS
DSUKCLEURCR	31-Jul-08 DSUKCL
DSUKCLUSDCR	31-Jul-08 DSUKCL
DTAUDCR	31-Jul-08 DT
DTAUDMM	31-Jul-08 DT
DTAUDMR	31-Jul-08 DT
DTCADMM	31-Jul-08 DT
DTCHFCR	31-Jul-08 DT
DTCHFMM	31-Jul-08 DT
DTDKKMM	31-Jul-08 DT
DTEURCR	31-Jul-08 DT
DTEURMM	31-Jul-08 DT
DTEURMR	31-Jul-08 DT
DTEURXR	31-Jul-08 DT
DTGBPCR	31-Jul-08 DT
DTGBPMM	31-Jul-08 DT
DTGBPMR	31-Jul-08 DT
DTHKDMM	31-Jul-08 DT
DTJPYCR	31-Jul-08 DT
DTJPYMM	31-Jul-08 DT
DTJPYMR	31-Jul-08 DT
DTNOKMM	31-Jul-08 DT
DTNZDCR	31-Jul-08 DT
DTNZDMM	31-Jul-08 DT
DTSEKMM	31-Jul-08 DT
DTSGDMM	31-Jul-08 DT
DTTWDCR	31-Jul-08 DT
DTTWDMM	31-Jul-08 DT
DTUSDCR	31-Jul-08 DT
DTUSDMM	31-Jul-08 DT
DTUSDMR	31-Jul-08 DT
DTUSDXR	31-Jul-08 DT
DTZARMM	31-Jul-08 DT
DTCUSDMR	31-Jul-08 DTC
DTCUSDXR	31-Jul-08 DTC
DTCAUDCR	31-Jul-08 DTC
DTCAUDMR	31-Jul-08 DTC
DTCCADMR	31-Jul-08 DTC
DTCCADXR	31-Jul-08 DTC
DTCCHFMR	31-Jul-08 DTC
DTCEURCR	31-Jul-08 DTC
DTCEURMM	31-Jul-08 DTC
DTCEURMR	31-Jul-08 DTC
DTCEURXR	31-Jul-08 DTC
DTCGBPMR	31-Jul-08 DTC
DTCHKDMR	31-Jul-08 DTC
DTCJPYMR	31-Jul-08 DTC
DTCNZDMR	31-Jul-08 DTC
DTCUSDCR	31-Jul-08 DTC
DTCUSDMM	31-Jul-08 DTC
DTCUSDMR	31-Jul-08 DTC
DTCUSDXR	31-Jul-08 DTC
DTEAUDCR	31-Jul-08 DTE
DTEAUDMR	31-Jul-08 DTE
DTECHFMR	31-Jul-08 DTE
DTEEURCR	31-Jul-08 DTE
DTEEURMM	31-Jul-08 DTE
DTEEURMR	31-Jul-08 DTE
DTEGBPMR	31-Jul-08 DTE
DTEJPYCR	31-Jul-08 DTE
DTEJPYMR	31-Jul-08 DTE
DTENZDMR	31-Jul-08 DTE
DTEUSDCR	31-Jul-08 DTE
DTEUSDMM	31-Jul-08 DTE
DTEUSDMR	31-Jul-08 DTE
DTEUSDXR	31-Jul-08 DTE
DTE-DetEdisonEURCR	31-Jul-08 DTE-DetEdison
DTE-DetEdisonEURMR	31-Jul-08 DTE-DetEdison
DTE-DetEdisonUSDCR	31-Jul-08 DTE-DetEdison
DTE-DetEdisonUSDMR	31-Jul-08 DTE-DetEdison

DSG Intl PLC	GIACBA	SNRFOR	USD
DST Sys INC	2F6658	SNRFOR	EUR
DST Sys INC	2F6658	SNRFOR	EUR
DST Sys INC	2F6658	SNRFOR	USD
DST Sys INC	2F6658	SNRFOR	USD
Dubai Sukuk Centre Ltd	MOAGGV	SNRFOR	EUR
Dubai Sukuk Centre Ltd	MOAGGV	SNRFOR	USD
Deutsche Telekom AG	2H66BC	SNRFOR	AUD
Deutsche Telekom AG	2H66BC	SNRFOR	AUD
Deutsche Telekom AG	2H66BC	SNRFOR	AUD
Deutsche Telekom AG	2H66BC	SNRFOR	CAD
Deutsche Telekom AG	2H66BC	SNRFOR	CHF
Deutsche Telekom AG	2H66BC	SNRFOR	CHF
Deutsche Telekom AG	2H66BC	SNRFOR	DKK
Deutsche Telekom AG	2H66BC	SNRFOR	EUR
Deutsche Telekom AG	2H66BC	SNRFOR	EUR
Deutsche Telekom AG	2H66BC	SNRFOR	EUR
Deutsche Telekom AG	2H66BC	SNRFOR	EUR
Deutsche Telekom AG	2H66BC	SNRFOR	GBP
Deutsche Telekom AG	2H66BC	SNRFOR	GBP
Deutsche Telekom AG	2H66BC	SNRFOR	GBP
Deutsche Telekom AG	2H66BC	SNRFOR	HKD
Deutsche Telekom AG	2H66BC	SNRFOR	JPY
Deutsche Telekom AG	2H66BC	SNRFOR	JPY
Deutsche Telekom AG	2H66BC	SNRFOR	JPY
Deutsche Telekom AG	2H66BC	SNRFOR	NOK
Deutsche Telekom AG	2H66BC	SNRFOR	NZD
Deutsche Telekom AG	2H66BC	SNRFOR	NZD
Deutsche Telekom AG	2H66BC	SNRFOR	SEK
Deutsche Telekom AG	2H66BC	SNRFOR	SGD
Deutsche Telekom AG	2H66BC	SNRFOR	TWD
Deutsche Telekom AG	2H66BC	SNRFOR	TWD
Deutsche Telekom AG	2H66BC	SNRFOR	USD
Deutsche Telekom AG	2H66BC	SNRFOR	USD
Deutsche Telekom AG	2H66BC	SNRFOR	USD
Deutsche Telekom AG	2H66BC	SNRFOR	USD
Deutsche Telekom AG	2H66BC	SNRFOR	ZAR
Domtar Inc	27CCB7	SECDOM	USD
Domtar Inc	27CCB7	SECDOM	USD
Domtar Inc	27CCB7	SNRFOR	AUD
Domtar Inc	27CCB7	SNRFOR	AUD
Domtar Inc	27CCB7	SNRFOR	CAD
Domtar Inc	27CCB7	SNRFOR	CAD
Domtar Inc	27CCB7	SNRFOR	CHF
Domtar Inc	27CCB7	SNRFOR	EUR
Domtar Inc	27CCB7	SNRFOR	EUR
Domtar Inc	27CCB7	SNRFOR	EUR
Domtar Inc	27CCB7	SNRFOR	EUR
Domtar Inc	27CCB7	SNRFOR	GBP
Domtar Inc	27CCB7	SNRFOR	HKD
Domtar Inc	27CCB7	SNRFOR	JPY
Domtar Inc	27CCB7	SNRFOR	NZD
Domtar Inc	27CCB7	SNRFOR	USD
Domtar Inc	27CCB7	SNRFOR	USD
Domtar Inc	27CCB7	SNRFOR	USD
Domtar Inc	27CCB7	SNRFOR	USD
D T E Engy Co	2F6664	SNRFOR	AUD
D T E Engy Co	2F6664	SNRFOR	AUD
D T E Engy Co	2F6664	SNRFOR	CHF
D T E Engy Co	2F6664	SNRFOR	EUR
D T E Engy Co	2F6664	SNRFOR	EUR
D T E Engy Co	2F6664	SNRFOR	EUR
D T E Engy Co	2F6664	SNRFOR	GBP
D T E Engy Co	2F6664	SNRFOR	JPY
D T E Engy Co	2F6664	SNRFOR	JPY
D T E Engy Co	2F6664	SNRFOR	NZD
D T E Engy Co	2F6664	SNRFOR	USD
D T E Engy Co	2F6664	SNRFOR	USD
D T E Engy Co	2F6664	SNRFOR	USD
D T E Engy Co	2F6664	SNRFOR	USD
Detroit Edison Co	2H58CB	SNRFOR	EUR
Detroit Edison Co	2H58CB	SNRFOR	EUR
Detroit Edison Co	2H58CB	SNRFOR	USD
Detroit Edison Co	2H58CB	SNRFOR	USD

XR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.003962765	0.003962765	0.0153638	0.0153638	0.01445	0.018756
XR	Composite	0.003962765	0.003962765	0.0153638	0.0153638	0.01445	0.018756
CR	Composite	1.56%	1.56%	1.89%	1.89%	1.89%	1.89%
CR	Composite	0.01555	0.01555	0.01887	0.01887	0.01887	0.01887
CR	Composite	0.40%	0.50%	0.62%	0.77%	0.89%	0.98%
MM	Composite	0.40%	0.48%	0.59%	0.74%	0.85%	0.94%
MR	Composite						
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
CR	Composite	0.41%	0.42%	0.63%	0.79%	0.88%	0.99%
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
CR	Composite	0.41%	0.42%	0.63%	0.79%	0.88%	0.99%
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
MR	Composite	0.39%	0.45%	0.60%	0.75%	0.84%	0.94%
XR	Composite	0.38%	0.43%	0.58%	0.72%	0.81%	0.90%
CR	Composite	0.41%	0.42%	0.63%	0.79%	0.88%	0.99%
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
MR	Composite						
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
CR	Composite	0.003993867	0.004666906	0.006317424	0.007751386	0.008815641	0.009793783
MM	Composite	0.40%	0.47%	0.61%	0.75%	0.85%	0.95%
MR	Composite						
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
CR	Composite	0.41%	0.42%	0.63%	0.79%	0.88%	0.99%
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
MM	Composite	0.0039572	0.004043505	0.006036746	0.007449836	0.00852191	0.009451662
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
CR	Composite	0.41%	0.42%	0.63%	0.79%	0.88%	0.99%
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
CR	Composite	0.41%	0.42%	0.63%	0.79%	0.88%	0.99%
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
MR	Composite	0.39%	0.45%	0.60%	0.75%	0.84%	0.94%
XR	Composite	0.003770279	0.004331167	0.00576925	0.007179424	0.008129498	0.009013781
MM	Composite	0.40%	0.40%	0.60%	0.74%	0.85%	0.95%
MR	Composite	2.73%	2.73%	2.73%	2.73%	2.73%	2.73%
XR	Composite	0.02725	0.02725	0.02725	0.02725	0.02725	0.02725
CR	Composite	1.48%	1.67%	2.34%	3.02%	3.42%	3.74%
MR	Composite	1.48%	1.67%	2.34%	3.02%	3.42%	3.74%
MR	Composite	1.49%	1.67%	2.35%	3.05%	3.44%	3.76%
XR	Composite						
MR	Composite						
CR	Composite	1.56%	1.77%	2.49%	3.22%	3.64%	3.97%
MM	Composite	1.50%	1.70%	2.39%	3.09%	3.50%	3.82%
MR	Composite	0.014884333	0.016715779	0.023524857	0.030516283	0.034444434	0.037605979
XR	Composite	0.014160667	0.016908933	0.023449571	0.02961667	0.033694957	0.0367662
MR	Composite	1.49%	1.67%	2.35%	3.05%	3.44%	3.76%
MR	Composite	1.49%	1.67%	2.35%	3.05%	3.44%	3.76%
MR	Composite	1.48%	1.67%	2.34%	3.02%	3.42%	3.74%
MR	Composite						
CR	Composite	1.56%	1.77%	2.49%	3.22%	3.64%	3.97%
MM	Composite						
MR	Composite	1.49%	1.67%	2.35%	3.05%	3.44%	3.76%
XR	Composite	0.014160667	0.016908933	0.023449571	0.02961667	0.033694957	0.0367662
CR	Composite	0.65%	0.49%	0.53%	0.68%	0.78%	0.91%
MR	Composite	0.00645	0.0048624	0.005274	0.006484902	0.007802641	0.008624748
MR	Composite	0.65%	0.49%	0.53%	0.66%	0.78%	0.88%
CR	Composite						
MM	Composite						
MR	Composite	0.65%	0.49%	0.53%	0.66%	0.78%	0.88%
MR	Composite	0.65%	0.49%	0.53%	0.66%	0.78%	0.88%
CR	Composite						
MR	Composite	0.65%	0.49%	0.53%	0.66%	0.78%	0.88%
MR	Composite	0.65%	0.49%	0.53%	0.66%	0.78%	0.88%
CR	Composite	0.00645	0.005118316	0.005551579	0.006961309	0.008211155	0.009238453
MM	Composite						
MR	Composite	0.65%	0.49%	0.53%	0.66%	0.78%	0.88%
XR	Composite	0.65%	0.47%	0.51%	0.64%	0.75%	0.85%
CR	Composite	0.34%	0.34%	0.71%	0.78%	0.82%	0.64%
MR	Composite						
CR	Composite	0.34%	0.34%	0.71%	0.78%	0.82%	0.64%
MR	Composite	0.00335	0.00335	0.007108333	0.00775	0.00815	0.0063845

					0.4	
					0.4	
					0.4	
1.81%	0.019475	0.020568	0.020568	0.020568	0.4	NR
1.81%	0.019475	0.020568	0.020568	0.020568	0.4	NR
1.89%	1.89%	1.89%	1.89%	1.89%	0.4	NR
0.01887	0.01887	0.01887	0.01887	0.01887	0.4	NR
1.02%	1.10%	1.07%	1.23%	1.10%	0.4 BB	BBB
0.99%	1.06%	1.07%	1.23%	1.10%	0.4 BB	BBB
					0.4	
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
1.05%	1.11%	1.07%	1.30%	1.10%	0.4 A	AA
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
1.05%	1.11%	1.07%	1.30%	1.10%	0.4 A	AA
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
1.00%	1.06%	1.07%	1.24%	1.10%	0.4 BBB	A
0.96%	1.02%	1.07%	1.19%	1.10%	0.4 BBB	A
1.05%	1.11%	1.07%	1.30%	1.10%	0.4 A	AA
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
					0.4	
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
1.05%	0.011060966	0.010741157	0.01229687	0.010998429	0.4 BB	A
1.01%	1.06%	1.07%	1.23%	1.10%	0.4 BB	A
					0.4	
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
1.05%	1.11%	1.07%	1.30%	1.10%	0.4 A	AA
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
1.00%	0.010701439	0.010741157	0.012489928	0.010998429	0.4 A	A
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
1.05%	1.11%	1.07%	1.30%	1.10%	0.4 A	AA
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
1.05%	1.11%	1.07%	1.30%	1.10%	0.4 A	AA
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
1.00%	1.06%	1.07%	1.24%	1.10%	0.4 BBB	A
0.96%	0.010200288	0.010741157	0.011904463	0.010998429	0.4 BBB	A
1.00%	1.07%	1.07%	1.25%	1.10%	0.4 A	A
2.73%	2.73%	2.73%	2.73%	2.73%	0.75	
0.02725	0.02725	0.02725	0.02725	0.02725	0.75	
3.78%	3.87%	4.01%	4.21%	4.01%	0.4 BBB	BBB
3.78%	3.87%	4.01%	4.21%	4.01%	0.4 BBB	BBB
3.83%	3.90%	4.10%	4.23%	4.12%	AA	AA
					0.4	
					0.4	
4.06%	4.13%	4.32%	4.47%	4.25%	0.4 A	A
3.90%	3.96%	4.15%	4.29%	4.08%	0.4 A	A
3.83%	0.038978688	0.041031268	0.0422762	0.041230714	0.4 AA	AA
3.75%	0.038032589	0.040377667	0.0413135	0.040561	0.4 A	A
3.83%	3.90%	4.10%	4.23%	4.12%	0.4 AA	AA
3.83%	3.90%	4.10%	4.23%	4.12%	0.4 AA	AA
3.78%	3.87%	4.01%	4.21%	4.01%	0.4 BBB	BBB
					0.4	
4.06%	4.13%	4.32%	4.47%	4.25%	0.4 A	A
					0.4	
3.83%	3.90%	4.10%	4.23%	4.12%	0.4 AA	AA
3.75%	0.038032589	0.040377667	0.0413135	0.040561	0.4 A	A
1.01%	1.07%	1.13%	1.17%	1.21%	0.4 NR	BB
0.96%	0.010195287	0.011299125	0.011659358	0.012053969	0.4 NR	BB
0.97%	1.02%	1.13%	1.17%	1.21%	0.4 NR	A
					0.4	
					0.4	
0.97%	1.02%	1.13%	1.17%	1.21%	0.4 NR	A
0.97%	1.02%	1.13%	1.17%	1.21%	0.4 NR	A
					0.4	
0.97%	1.02%	1.13%	1.17%	1.21%	0.4 NR	BB
0.97%	1.02%	1.13%	1.17%	1.21%	0.4 NR	A
1.02%	0.010769719	0.011893816	0.012273009	0.012688389	0.4 NR	BBB
					0.4	
0.97%	1.02%	1.13%	1.17%	1.21%	0.4 NR	A
0.93%	0.99%	1.09%	1.12%	1.16%	0.4 NR	BBB
0.66%	0.70%	0.70%	0.70%	0.70%	0.475	NR
					0.475	
0.66%	0.70%	0.70%	0.70%	0.70%	0.475	NR
0.66%	0.00695	0.00695	0.00695	0.00695	0.475	NR

	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR				
	NR				
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	A	A	A	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AA	AA	AA
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AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
			NR		
			NR		
A	A	A	A	A	A
A	A	A	A	A	A
AAA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AA	AA	AAA	AA	AA
AAA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AAA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
BB	BBB	B	BBB	BBB	BBB
BB	A	B	A	A	A
A	AA	BBB	AA	AA	AA
A	AA	BBB	AA	AA	AA
A	AA	BBB	AA	AA	AA
BB	BBB	B	BBB	BBB	BBB
A	AA	BBB	AA	AA	AA
BBB	A	BB	A	A	A
A	AA	BBB	AA	AA	AA
BBB	A	BB	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

			NR		Consumer Services
			NR		Technology
			NR		Technology
	NR		NR	2	Technology
	NR		NR	2	Technology
			NR		
			NR		
NR	BB	NR	A	5	Telecommunications
NR	BB	NR	A	4	Telecommunications
			NR		Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	A	7	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	A	7	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	A	7	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
			NR		Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BB	NR	A	6	Telecommunications
NR	BB	NR	A	5	Telecommunications
			NR		Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	A	7	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	A	7	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	A	7	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
NR	BBB	NR	AA	18	Telecommunications
			NR	2	Basic Materials
			NR	2	Basic Materials
BB	BB	BBB	AA	15	Basic Materials
BB	BB	BBB	AA	15	Basic Materials
BBB	A	A	AA	14	Basic Materials
			NR		Basic Materials
			NR		Basic Materials
BBB	BBB	A	AA	15	Basic Materials
BBB	BBB	A	AA	15	Basic Materials
BBB	A	A	AA	14	Basic Materials
A	A	A	AA	9	Basic Materials
BBB	A	A	AA	14	Basic Materials
BBB	A	A	AA	14	Basic Materials
BB	BB	BBB	AA	15	Basic Materials
			NR		Basic Materials
BBB	BBB	A	AA	15	Basic Materials
			NR		Basic Materials
BBB	A	A	AA	14	Basic Materials
A	A	A	AA	9	Basic Materials
BB	BB	BB	BBB	3	Utilities
BB	BB	BB	BBB	3	Utilities
A	A	A	BBB	8	Utilities
			NR		Utilities
			NR		Utilities
A	A	A	BBB	8	Utilities
A	A	A	BBB	8	Utilities
			NR		Utilities
BB	BB	BB	BBB	8	Utilities
A	A	A	BBB	8	Utilities
BBB	BBB	BBB	BBB	8	Utilities
			NR		Utilities
A	A	A	BBB	8	Utilities
BBB	BBB	BBB	BBB	8	Utilities
			NR	2	Utilities
			NR		Utilities
			NR	2	Utilities
			NR	2	Utilities

Europe	United Kingdom	BBB	BB				
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA		Thin		Thin
N.Amer	United States		AA		Thin		Thin
MiddleEast	United Arab Emirates				Thin		Thin
MiddleEast	United Arab Emirates				Thin		Thin
Europe	Germany	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	Entity Tier	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB				
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB				
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB				
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB				
N.Amer	Canada	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB				
N.Amer	Canada	B	BB				
N.Amer	Canada	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	BB				
N.Amer	Canada	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	BB				
N.Amer	Canada	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin

Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			

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DTFMEURCR	31-Jul-08 DTFM
DTFMEURMM	31-Jul-08 DTFM
DTFMJPYCR	31-Jul-08 DTFM
DTFMJPYXR	31-Jul-08 DTFM
DTFMUSDCR	31-Jul-08 DTFM
DTFMUSDMR	31-Jul-08 DTFM
DTV-HldgsUSDMR	31-Jul-08 DTV-Hldgs
DTV-HldgsUSDXR	31-Jul-08 DTV-Hldgs
DTV-HldgsAUDXR	31-Jul-08 DTV-Hldgs
DTV-HldgsEURMM	31-Jul-08 DTV-Hldgs
DTV-HldgsEURMR	31-Jul-08 DTV-Hldgs
DTV-HldgsEURXR	31-Jul-08 DTV-Hldgs
DTV-HldgsHKDXR	31-Jul-08 DTV-Hldgs
DTV-HldgsJPYXR	31-Jul-08 DTV-Hldgs
DTV-HldgsUSDCR	31-Jul-08 DTV-Hldgs
DTV-HldgsUSDMM	31-Jul-08 DTV-Hldgs
DTV-HldgsUSDMR	31-Jul-08 DTV-Hldgs
DTV-HldgsUSDXR	31-Jul-08 DTV-Hldgs
DUBGOVEURCR	31-Jul-08 DUBGOV
DUBGOVUSDCR	31-Jul-08 DUBGOV
DUBGOVUSDMR	31-Jul-08 DUBGOV
DUK-TEPPCOPtrLPEURMM	31-Jul-08 DUK-TEPPCOPtrLP
DUK-TEPPCOPtrLPEURMR	31-Jul-08 DUK-TEPPCOPtrLP
DUK-TEPPCOPtrLPUSDCR	31-Jul-08 DUK-TEPPCOPtrLP
DUK-TEPPCOPtrLPUSDMM	31-Jul-08 DUK-TEPPCOPtrLP
DUK-TEPPCOPtrLPUSDMR	31-Jul-08 DUK-TEPPCOPtrLP
DUKECOAUDMR	31-Jul-08 DUKECO
DUKECOAUDXR	31-Jul-08 DUKECO
DUKECOCADMR	31-Jul-08 DUKECO
DUKECOCHFMR	31-Jul-08 DUKECO
DUKECOEURCR	31-Jul-08 DUKECO
DUKECOEURMM	31-Jul-08 DUKECO
DUKECOEURMR	31-Jul-08 DUKECO
DUKECOEURXR	31-Jul-08 DUKECO
DUKECOGBPMR	31-Jul-08 DUKECO
DUKECOGBPXR	31-Jul-08 DUKECO
DUKECOHKDMR	31-Jul-08 DUKECO
DUKECOHKDXR	31-Jul-08 DUKECO
DUKECOJPYMR	31-Jul-08 DUKECO
DUKECOSEKMR	31-Jul-08 DUKECO
DUKECOSEKXR	31-Jul-08 DUKECO
DUKECOTWDMR	31-Jul-08 DUKECO
DUKECOUSDCR	31-Jul-08 DUKECO
DUKECOUSDMM	31-Jul-08 DUKECO
DUKECOUSDMR	31-Jul-08 DUKECO
DUKECOUSDXR	31-Jul-08 DUKECO
DUKENOEURMM	31-Jul-08 DUKENO
DUKENOEURMR	31-Jul-08 DUKENO
DUKENOUSDCR	31-Jul-08 DUKENO
DUKENOUSDMM	31-Jul-08 DUKENO
DUKENOUSDMR	31-Jul-08 DUKENO
DUNEUSDMR	31-Jul-08 DUNE
DUNEUSDXR	31-Jul-08 DUNE
DVAUSDMR	31-Jul-08 DVA
DVAUSDXR	31-Jul-08 DVA
DVAUSDCR	31-Jul-08 DVA
DVAUSDMR	31-Jul-08 DVA
DVAUSDXR	31-Jul-08 DVA
DVNAUDMR	31-Jul-08 DVN
DVNAUDXR	31-Jul-08 DVN
DVNCADMR	31-Jul-08 DVN
DVNCHFMR	31-Jul-08 DVN
DVNEURCR	31-Jul-08 DVN
DVNEURMM	31-Jul-08 DVN
DVNEURMR	31-Jul-08 DVN
DVNEURXR	31-Jul-08 DVN
DVNGBPMR	31-Jul-08 DVN
DVNGBPXR	31-Jul-08 DVN
DVNHKDMR	31-Jul-08 DVN
DVNHKDXR	31-Jul-08 DVN
DVNJPYMR	31-Jul-08 DVN
DVNJPYXR	31-Jul-08 DVN
DVNSEKMR	31-Jul-08 DVN
DVNSEKXR	31-Jul-08 DVN

Aioi Ins Co Ltd	JJ0667	SNRFOR	EUR
Aioi Ins Co Ltd	JJ0667	SNRFOR	EUR
Aioi Ins Co Ltd	JJ0667	SNRFOR	JPY
Aioi Ins Co Ltd	JJ0667	SNRFOR	JPY
Aioi Ins Co Ltd	JJ0667	SNRFOR	USD
Aioi Ins Co Ltd	JJ0667	SNRFOR	USD
DIRECTV Hldgs LLC	2H99EY	SECDOM	USD
DIRECTV Hldgs LLC	2H99EY	SECDOM	USD
DIRECTV Hldgs LLC	2H99EY	SNRFOR	AUD
DIRECTV Hldgs LLC	2H99EY	SNRFOR	EUR
DIRECTV Hldgs LLC	2H99EY	SNRFOR	EUR
DIRECTV Hldgs LLC	2H99EY	SNRFOR	EUR
DIRECTV Hldgs LLC	2H99EY	SNRFOR	HKD
DIRECTV Hldgs LLC	2H99EY	SNRFOR	JPY
DIRECTV Hldgs LLC	2H99EY	SNRFOR	USD
DIRECTV Hldgs LLC	2H99EY	SNRFOR	USD
DIRECTV Hldgs LLC	2H99EY	SNRFOR	USD
DIRECTV Hldgs LLC	2H99EY	SNRFOR	USD
Dubai Govt	MOAGBN	SNRFOR	EUR
Dubai Govt	MOAGBN	SNRFOR	USD
Dubai Govt	MOAGBN	SNRFOR	USD
TEPPCO Partners L P	8F95BC	SNRFOR	EUR
TEPPCO Partners L P	8F95BC	SNRFOR	EUR
TEPPCO Partners L P	8F95BC	SNRFOR	USD
TEPPCO Partners L P	8F95BC	SNRFOR	USD
TEPPCO Partners L P	8F95BC	SNRFOR	USD
Duke Energy Carolinas LLC	28A85G	SNRFOR	AUD
Duke Energy Carolinas LLC	28A85G	SNRFOR	AUD
Duke Energy Carolinas LLC	28A85G	SNRFOR	CAD
Duke Energy Carolinas LLC	28A85G	SNRFOR	CHF
Duke Energy Carolinas LLC	28A85G	SNRFOR	EUR
Duke Energy Carolinas LLC	28A85G	SNRFOR	EUR
Duke Energy Carolinas LLC	28A85G	SNRFOR	EUR
Duke Energy Carolinas LLC	28A85G	SNRFOR	EUR
Duke Energy Carolinas LLC	28A85G	SNRFOR	GBP
Duke Energy Carolinas LLC	28A85G	SNRFOR	GBP
Duke Energy Carolinas LLC	28A85G	SNRFOR	HKD
Duke Energy Carolinas LLC	28A85G	SNRFOR	HKD
Duke Energy Carolinas LLC	28A85G	SNRFOR	JPY
Duke Energy Carolinas LLC	28A85G	SNRFOR	SEK
Duke Energy Carolinas LLC	28A85G	SNRFOR	SEK
Duke Energy Carolinas LLC	28A85G	SNRFOR	TWD
Duke Energy Carolinas LLC	28A85G	SNRFOR	USD
Duke Energy Carolinas LLC	28A85G	SNRFOR	USD
Duke Energy Carolinas LLC	28A85G	SNRFOR	USD
Duke Energy Carolinas LLC	28A85G	SNRFOR	USD
Duke Energy OH Inc	28A85H	SNRFOR	EUR
Duke Energy OH Inc	28A85H	SNRFOR	EUR
Duke Energy OH Inc	28A85H	SNRFOR	USD
Duke Energy OH Inc	28A85H	SNRFOR	USD
Duke Energy OH Inc	28A85H	SNRFOR	USD
Dune Energy Inc	28B86B	SNRFOR	USD
Dune Energy Inc	28B86B	SNRFOR	USD
DaVita Inc	25CA9S	SECDOM	USD
DaVita Inc	25CA9S	SECDOM	USD
DaVita Inc	25CA9S	SNRFOR	USD
DaVita Inc	25CA9S	SNRFOR	USD
DaVita Inc	25CA9S	SNRFOR	USD
Devon Engy Corp	2H68GV	SNRFOR	AUD
Devon Engy Corp	2H68GV	SNRFOR	AUD
Devon Engy Corp	2H68GV	SNRFOR	CAD
Devon Engy Corp	2H68GV	SNRFOR	CHF
Devon Engy Corp	2H68GV	SNRFOR	EUR
Devon Engy Corp	2H68GV	SNRFOR	EUR
Devon Engy Corp	2H68GV	SNRFOR	EUR
Devon Engy Corp	2H68GV	SNRFOR	EUR
Devon Engy Corp	2H68GV	SNRFOR	GBP
Devon Engy Corp	2H68GV	SNRFOR	GBP
Devon Engy Corp	2H68GV	SNRFOR	HKD
Devon Engy Corp	2H68GV	SNRFOR	HKD
Devon Engy Corp	2H68GV	SNRFOR	JPY
Devon Engy Corp	2H68GV	SNRFOR	JPY
Devon Engy Corp	2H68GV	SNRFOR	SEK
Devon Engy Corp	2H68GV	SNRFOR	SEK

CR	Composite	0.74%	0.66%	0.73%	0.75%	0.84%	0.94%
MM	Composite	0.74%	0.66%	0.73%	0.75%	0.84%	0.94%
CR	Composite	0.74%	0.66%	0.73%	0.75%	0.84%	0.89%
XR	Composite	0.74%	0.66%	0.73%	0.56%	0.84%	0.74%
CR	Composite	0.007383192	0.006623496	0.007256831	0.007453215	0.008436559	0.009393292
MR	Composite	0.74%	0.66%	0.73%	0.75%	0.84%	0.94%
MR	Composite	0.92%	0.92%	1.17%	1.37%	1.55%	1.83%
XR	Composite	0.92%	0.92%	1.17%	1.37%	1.55%	1.83%
XR	Composite	0.99%	1.12%	1.65%	2.12%	2.49%	2.78%
MM	Composite						
MR	Composite	0.99%	1.09%	1.61%	2.13%	2.48%	2.81%
XR	Composite	0.009932333	0.0112228	0.016674318	0.021118219	0.024934048	0.027637653
XR	Composite	0.99%	1.12%	1.67%	2.11%	2.49%	2.76%
XR	Composite	0.99%	1.12%	1.65%	2.12%	2.49%	2.78%
CR	Composite	0.99%	1.21%	1.78%	2.29%	2.69%	2.99%
MM	Composite						
MR	Composite	0.009932333	0.010935667	0.016086764	0.02131744	0.024766171	0.028121597
XR	Composite	0.99%	1.12%	1.67%	2.11%	2.49%	2.76%
CR	Composite	0.69%	1.10%	1.15%	1.19%	1.47%	1.61%
CR	Composite	0.69%	1.10%	1.15%	1.19%	1.47%	1.61%
MR	Composite						
MM	Composite						
MR	Composite	0.28%	0.82%	0.92%	0.84%	1.00%	1.16%
CR	Composite						
MM	Composite						
MR	Composite	0.28%	0.82%	0.92%	0.84%	1.00%	1.16%
MR	Composite	0.001013086	0.001571689	0.00230096	0.002828466	0.003284039	0.004003917
XR	Composite	0.10%	0.16%	0.23%	0.28%	0.32%	0.39%
MR	Composite	0.10%	0.16%	0.25%	0.29%	0.34%	0.38%
MR	Composite	0.10%	0.16%	0.25%	0.29%	0.34%	0.38%
CR	Composite	0.10%	0.17%	0.25%	0.30%	0.36%	0.40%
MM	Composite	0.10%	0.16%	0.24%	0.29%	0.34%	0.39%
MR	Composite	0.10%	0.16%	0.25%	0.29%	0.34%	0.38%
XR	Composite	0.10%	0.15%	0.24%	0.27%	0.33%	0.37%
MR	Composite	0.10%	0.16%	0.25%	0.29%	0.34%	0.38%
XR	Composite	0.10%	0.15%	0.24%	0.27%	0.33%	0.37%
MR	Composite	0.10%	0.16%	0.25%	0.29%	0.34%	0.38%
XR	Composite	0.10%	0.15%	0.24%	0.27%	0.33%	0.37%
MR	Composite	0.10%	0.16%	0.23%	0.28%	0.33%	0.38%
MR	Composite	0.10%	0.16%	0.25%	0.29%	0.34%	0.38%
XR	Composite	0.001013086	0.001525437	0.002392243	0.002719324	0.003252318	0.003743236
MR	Composite	0.001013086	0.00159	0.00248375	0.002888571	0.003406736	0.003848747
CR	Composite	0.10%	0.17%	0.25%	0.30%	0.36%	0.40%
MM	Composite						
MR	Composite	0.10%	0.16%	0.25%	0.29%	0.34%	0.38%
XR	Composite	0.10%	0.15%	0.24%	0.27%	0.33%	0.37%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.11%	0.11%	0.19%	0.26%	0.37%	0.43%
MR	Composite	5.96%	5.96%	5.96%	5.96%	5.96%	5.96%
XR	Composite	5.96%	5.96%	5.96%	5.96%	5.96%	5.96%
MR	Composite	1.63%	1.63%	1.63%	1.63%	1.97%	1.97%
XR	Composite	1.63%	1.63%	1.63%	1.63%	1.97%	1.97%
CR	Composite						
MR	Composite	3.01%	3.01%	3.01%	3.01%	3.01%	3.21%
XR	Composite	3.01%	3.01%	3.01%	3.01%	3.01%	3.21%
MR	Composite	0.20%	0.21%	0.26%	0.30%	0.35%	0.40%
XR	Composite	0.20%	0.21%	0.26%	0.29%	0.34%	0.38%
MR	Composite	0.20%	0.21%	0.26%	0.30%	0.35%	0.40%
MR	Composite	0.20%	0.21%	0.26%	0.30%	0.35%	0.40%
CR	Composite	0.21%	0.22%	0.27%	0.32%	0.36%	0.42%
MM	Composite	0.20%	0.21%	0.26%	0.30%	0.35%	0.41%
MR	Composite	0.20%	0.21%	0.26%	0.30%	0.35%	0.40%
XR	Composite	0.20%	0.20%	0.24%	0.29%	0.33%	0.38%
MR	Composite	0.002027	0.002097472	0.002582694	0.003011379	0.003463255	0.004031422
XR	Composite	0.001952321	0.001994381	0.002438106	0.002875274	0.003272444	0.003831478
MR	Composite	0.20%	0.21%	0.26%	0.30%	0.35%	0.40%
XR	Composite	0.20%	0.20%	0.24%	0.29%	0.33%	0.38%
MR	Composite	0.20%	0.21%	0.26%	0.30%	0.34%	0.40%
XR	Composite	0.20%	0.21%	0.26%	0.30%	0.34%	0.39%
MR	Composite	0.20%	0.21%	0.26%	0.30%	0.35%	0.40%
XR	Composite	0.20%	0.20%	0.24%	0.29%	0.33%	0.38%

1.02%	1.08%	1.19%	1.11%	1.17%	0.4 NR	NR
1.02%	1.08%	1.19%	1.11%	1.17%	0.4 NR	NR
0.96%	1.01%	1.19%	1.11%	1.17%	0.4 NR	NR
0.81%	0.86%	1.19%	1.11%	1.17%	0.4 NR	NR
1.02%	0.010817676	0.011885	0.011133333	0.01165	0.4 NR	NR
1.02%	1.08%	1.19%	1.11%	1.17%	0.4 NR	NR
1.23%	1.38%	1.38%	1.38%	1.38%	0.75	NR
1.23%	1.38%	1.38%	1.38%	1.38%	0.75	NR
2.90%	2.97%	2.93%	2.98%	2.96%	0.4 BB	BBB
					0.4	
2.94%	3.02%	3.02%	3.06%	3.07%	0.4 BB	A
2.88%	0.029554964	0.029477936	0.02949292	0.02954828	0.4 BB	A
2.88%	2.96%	2.95%	2.95%	2.95%	0.4 BB	A
2.90%	2.97%	2.93%	2.98%	2.96%	0.4 BB	BBB
3.13%	3.21%	3.18%	3.22%	3.23%	0.4 BB	A
					0.4	
2.94%	0.030178423	0.030175482	0.03059609	0.030682768	0.4 BB	A
2.88%	2.96%	2.95%	2.95%	2.95%	0.4 BB	A
1.70%	1.80%	1.80%	1.80%	1.93%	0.25 NR	NR
1.70%	1.80%	1.80%	1.80%	1.93%	0.25 NR	NR
					0.25	
					0.4	
1.25%	1.32%	1.40%	1.38%	1.60%	0.4 BB	A
					0.4	
					0.4	
1.25%	1.32%	1.40%	1.38%	1.60%	0.4 BB	A
0.43%	0.004952511	0.005285833	0.005737667	0.0061975	0.4 NR	BB
0.42%	0.49%	0.53%	0.57%	0.62%	0.4 NR	BB
0.43%	0.49%	0.53%	0.55%	0.62%	0.4 NR	A
0.43%	0.49%	0.53%	0.55%	0.62%	0.4 NR	A
0.46%	0.52%	0.56%	0.58%	0.62%	0.4 NR	BBB
0.44%	0.50%	0.54%	0.55%	0.62%	0.4 NR	BBB
0.43%	0.49%	0.53%	0.55%	0.62%	0.4 NR	A
0.41%	0.47%	0.51%	0.56%	0.62%	0.4 NR	BBB
0.43%	0.49%	0.53%	0.55%	0.62%	0.4 NR	A
0.41%	0.47%	0.51%	0.56%	0.62%	0.4 NR	BBB
0.43%	0.49%	0.53%	0.55%	0.62%	0.4 NR	A
0.41%	0.47%	0.51%	0.56%	0.62%	0.4 NR	BBB
0.43%	0.49%	0.53%	0.57%	0.62%	0.4 NR	BB
0.43%	0.49%	0.53%	0.55%	0.62%	0.4 NR	A
0.41%	0.004739505	0.005124342	0.005586654	0.0061975	0.4 NR	BBB
0.43%	0.00493576	0.005333333	0.005465222	0.0061975	0.4 NR	A
0.46%	0.52%	0.56%	0.58%	0.62%	0.4 NR	BBB
					0.4	
0.43%	0.49%	0.53%	0.55%	0.62%	0.4 NR	A
0.41%	0.47%	0.51%	0.56%	0.62%	0.4 NR	BBB
					0.4	
					0.4	
					0.4	
					0.4	
0.39%	0.45%	0.45%	0.45%	0.45%	0.4	NR
5.96%	5.96%	5.96%	5.96%	5.96%	0.4	
5.96%	5.96%	5.96%	5.96%	5.96%	0.4	
2.43%	2.43%	2.43%	2.43%	2.43%	0.675	
2.43%	2.43%	2.43%	2.43%	2.43%	0.675	
					0.4	
3.21%	3.21%	3.21%	3.21%	3.21%	0.4	
3.21%	3.21%	3.21%	3.21%	3.21%	0.4	
0.45%	0.51%	0.67%	0.59%	0.71%	0.4 BB	BBB
0.45%	0.51%	0.67%	0.59%	0.71%	0.4 BB	BBB
0.46%	0.51%	0.65%	0.60%	0.71%	0.4 A	AA
0.46%	0.51%	0.65%	0.60%	0.71%	0.4 A	AA
0.48%	0.54%	0.69%	0.63%	0.71%	0.4 BBB	A
0.46%	0.52%	0.66%	0.60%	0.71%	0.4 BBB	A
0.46%	0.51%	0.65%	0.60%	0.71%	0.4 A	AA
0.43%	0.48%	0.66%	0.57%	0.71%	0.4 BBB	A
0.46%	0.005101567	0.006533333	0.005967798	0.007085537	0.4 A	AA
0.43%	0.004804315	0.006616961	0.005745876	0.007085537	0.4 BBB	A
0.46%	0.51%	0.65%	0.60%	0.71%	0.4 A	AA
0.43%	0.48%	0.66%	0.57%	0.71%	0.4 BBB	A
0.45%	0.51%	0.67%	0.59%	0.71%	0.4 BB	BBB
0.45%	0.51%	0.67%	0.59%	0.71%	BB	BBB
0.46%	0.51%	0.65%	0.60%	0.71%	0.4 A	AA
0.43%	0.48%	0.66%	0.57%	0.71%	0.4 BBB	A

NR	BB	NR	B	B	B
NR	BB	NR	B	B	B
NR	A	NR	A	A	A
NR	BBB	NR	BB	BB	BB
NR	BB	NR	B	B	B
NR	BB	NR	B	B	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	NR	A	A	A	A
A	NR	A	A	A	A
NR	BB	BB	BBB	BB	A
NR	BB	BB	BBB	BB	A
BBB	BBB	A	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
			NR		
			NR		
	NR		NR	NR	
	NR		NR	NR	
		NR	NR		
		NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

NR	CCC	CCC	BB	5 Financials
NR	CCC	CCC	BB	5 Financials
NR	CCC	CCC	BB	4 Financials
NR	CCC	CCC	B	5 Financials
NR	CCC	CCC	BB	5 Financials
NR	CCC	CCC	BB	5 Financials
			NR	2 Consumer Services
			NR	2 Consumer Services
BBB	BB	BBB	AA	12 Consumer Services
			NR	Consumer Services
A	BBB	A	AA	7 Consumer Services
A	A	AA	AA	9 Consumer Services
A	A	AA	AA	9 Consumer Services
BBB	BB	BBB	AA	12 Consumer Services
A	BBB	A	AA	12 Consumer Services
			NR	Consumer Services
A	BBB	A	AA	7 Consumer Services
A	A	AA	AA	9 Consumer Services
		NR	A	3 Government
		NR	A	3 Government
			NR	Government
			NR	Oil & Gas
NR	BBB	BBB	BBB	6 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	BBB	BBB	BBB	6 Oil & Gas
BB	BB	NR	A	3 Oil & Gas
BB	BB	NR	A	3 Oil & Gas
A	A	NR	AA	13 Oil & Gas
A	A	NR	AA	13 Oil & Gas
BBB	BBB	NR	AA	13 Oil & Gas
BBB	BBB	NR	AA	13 Oil & Gas
A	A	NR	AA	13 Oil & Gas
BBB	BBB	NR	A	6 Oil & Gas
A	A	NR	AA	13 Oil & Gas
BBB	BBB	NR	A	6 Oil & Gas
A	A	NR	AA	13 Oil & Gas
BBB	BBB	NR	A	6 Oil & Gas
BB	BB	NR	AA	13 Oil & Gas
A	A	NR	AA	13 Oil & Gas
BBB	BBB	NR	A	6 Oil & Gas
A	A	NR	AA	13 Oil & Gas
BBB	BBB	NR	AA	13 Oil & Gas
			NR	Oil & Gas
A	A	NR	AA	13 Oil & Gas
BBB	BBB	NR	A	6 Oil & Gas
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Health Care
			NR	2 Health Care
			NR	Health Care
			NR	2 Health Care
			NR	2 Health Care
B	BB	NR	A	4 Oil & Gas
B	BB	NR	A	3 Oil & Gas
A	A	NR	AA	9 Oil & Gas
A	A	NR	AA	9 Oil & Gas
BB	BBB	NR	AA	9 Oil & Gas
BB	BBB	NR	AA	9 Oil & Gas
A	A	NR	AA	9 Oil & Gas
BB	BBB	NR	A	5 Oil & Gas
A	A	NR	AA	9 Oil & Gas
BB	BBB	NR	A	5 Oil & Gas
A	A	NR	AA	9 Oil & Gas
BB	BBB	NR	A	5 Oil & Gas
B	BB	NR	A	3 Oil & Gas
B	BB	NR	A	3 Oil & Gas
A	A	NR	AA	9 Oil & Gas
BB	BBB	NR	A	5 Oil & Gas

Asia	Japan	A	AA	Thin	Thin	Thin	Entity Tier
Asia	Japan	A	AA	Thin	Thin	Thin	Entity Tier
Asia	Japan	A	AA	Thin	Thin	Thin	CcyGrp
Asia	Japan	A	AA	Thin	Thin	Thin	DocAdj
Asia	Japan	A	AA	Thin	Thin	Thin	Entity Tier
Asia	Japan	A	AA	Thin	Thin	Thin	Entity Tier
N.Amer	United States	BBB	BB		Thin	Thin	Thin
N.Amer	United States	BBB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
MiddleEast	United Arab Emirates		BBB	Thin	Thin	CcyGrp	Thin
MiddleEast	United Arab Emirates		BBB	Thin	Thin	CcyGrp	Thin
MiddleEast	United Arab Emirates		BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp

Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
Thin	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin

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DocAdj	DocAdj	Entity Tier	Entity Tier
DocAdj	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Entity Tier	DocAdj	Entity Tier	Entity Tier
Entity Tier	DocAdj	Entity Tier	Entity Tier
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Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
Thin	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
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Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin

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DocAdj	DocAdj	Entity Tier	Entity Tier
DocAdj	CcyGrp	Entity Tier	Entity Tier
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Entity Tier	DocAdj	Entity Tier	Entity Tier
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DVNUSDCR	31-Jul-08 DVN
DVNUSDMM	31-Jul-08 DVN
DVNUSDMR	31-Jul-08 DVN
DVNUSDXR	31-Jul-08 DVN
DVN-OEIEURMM	31-Jul-08 DVN-OEI
DVN-OEIEURMR	31-Jul-08 DVN-OEI
DVN-OEIUSDCR	31-Jul-08 DVN-OEI
DVN-OEIUSDMM	31-Jul-08 DVN-OEI
DVN-OEIUSDMR	31-Jul-08 DVN-OEI
DVN-OEIUSDXR	31-Jul-08 DVN-OEI
DXMUSDMR	31-Jul-08 DXM
DXMUSDXR	31-Jul-08 DXM
DXMUSDXR	31-Jul-08 DXM
DXMEEURCR	31-Jul-08 DXME
DXMEEURMM	31-Jul-08 DXME
DXMEEURMR	31-Jul-08 DXME
DXMEEURXR	31-Jul-08 DXME
DXMEJPYMR	31-Jul-08 DXME
DXMEUSDCR	31-Jul-08 DXME
DXMEUSDMM	31-Jul-08 DXME
DXMEUSDMR	31-Jul-08 DXME
DXMEUSDXR	31-Jul-08 DXME
DXMEUSDXR	31-Jul-08 DXME
DXMWUSDXR	31-Jul-08 DXMW
DXMWUSDXR	31-Jul-08 DXMW
DYKEURCR	31-Jul-08 DYK
DYKEURMM	31-Jul-08 DYK
DYKEURMR	31-Jul-08 DYK
DYKUSDCR	31-Jul-08 DYK
DYKUSDMM	31-Jul-08 DYK
DYKUSDMR	31-Jul-08 DYK
DYKUSDXR	31-Jul-08 DYK
DYNEURCR	31-Jul-08 DYN
DYNEURMM	31-Jul-08 DYN
DYNEURMR	31-Jul-08 DYN
DYNEURXR	31-Jul-08 DYN
DYNUSDCR	31-Jul-08 DYN
DYNUSDMM	31-Jul-08 DYN
DYNUSDMR	31-Jul-08 DYN
DYNUSDXR	31-Jul-08 DYN
DYN-HoldingsUSDMR	31-Jul-08 DYN-Holdings
DYN-HoldingsUSDXR	31-Jul-08 DYN-Holdings
DYN-HoldingsAUDMR	31-Jul-08 DYN-Holdings
DYN-HoldingsAUDXR	31-Jul-08 DYN-Holdings
DYN-HoldingsEURMM	31-Jul-08 DYN-Holdings
DYN-HoldingsEURMR	31-Jul-08 DYN-Holdings
DYN-HoldingsEURXR	31-Jul-08 DYN-Holdings
DYN-HoldingsHKDXR	31-Jul-08 DYN-Holdings
DYN-HoldingsILSXR	31-Jul-08 DYN-Holdings
DYN-HoldingsUSDCR	31-Jul-08 DYN-Holdings
DYN-HoldingsUSDMM	31-Jul-08 DYN-Holdings
DYN-HoldingsUSDMR	31-Jul-08 DYN-Holdings
DYN-HoldingsUSDXR	31-Jul-08 DYN-Holdings
DZBKEURCR	31-Jul-08 DZBK
DZBKEURMM	31-Jul-08 DZBK
DZBKEURMR	31-Jul-08 DZBK
DZBKUSDCR	31-Jul-08 DZBK
DZBKUSDMM	31-Jul-08 DZBK
DZBKUSDMR	31-Jul-08 DZBK
DZBKEURCR	31-Jul-08 DZBK
DZBKEURMM	31-Jul-08 DZBK
DZBKUSDCR	31-Jul-08 DZBK
DZBKUSDMM	31-Jul-08 DZBK
DZBKUSDMR	31-Jul-08 DZBK
EACCJPYCR	31-Jul-08 EACC
EACCJPYXR	31-Jul-08 EACC
EACCUSDCR	31-Jul-08 EACC
EADAUDCR	31-Jul-08 EAD
EADAUDMM	31-Jul-08 EAD
EADAUDMR	31-Jul-08 EAD
EADCADMM	31-Jul-08 EAD
EADCHFCR	31-Jul-08 EAD
EADCHFMM	31-Jul-08 EAD
EADEURCR	31-Jul-08 EAD

Devon Engy Corp	2H68GV	SNRFOR	USD
Devon Engy Corp	2H68GV	SNRFOR	USD
Devon Engy Corp	2H68GV	SNRFOR	USD
Devon Engy Corp	2H68GV	SNRFOR	USD
Devon OEI Oper Inc	2H698F	SNRFOR	EUR
Devon OEI Oper Inc	2H698F	SNRFOR	EUR
Devon OEI Oper Inc	2H698F	SNRFOR	USD
Devon OEI Oper Inc	2H698F	SNRFOR	USD
Devon OEI Oper Inc	2H698F	SNRFOR	USD
Devon OEI Oper Inc	2H698F	SNRFOR	USD
Dex Media Inc	2H733G	SNRFOR	USD
Dex Media Inc	2H733G	SNRFOR	USD
Dex Media Inc	2H733G	SUBLT2	USD
Dex Media East LLC	2H733I	SNRFOR	EUR
Dex Media East LLC	2H733I	SNRFOR	EUR
Dex Media East LLC	2H733I	SNRFOR	EUR
Dex Media East LLC	2H733I	SNRFOR	EUR
Dex Media East LLC	2H733I	SNRFOR	JPY
Dex Media East LLC	2H733I	SNRFOR	USD
Dex Media East LLC	2H733I	SNRFOR	USD
Dex Media East LLC	2H733I	SNRFOR	USD
Dex Media East LLC	2H733I	SNRFOR	USD
Dex Media East LLC	2H733I	SUBLT2	USD
Dex Media West LLC	2H733J	SECDOM	USD
Dex Media West LLC	2H733J	SUBLT2	USD
Dyckerhoff AG	DF5984	SNRFOR	EUR
Dyckerhoff AG	DF5984	SNRFOR	EUR
Dyckerhoff AG	DF5984	SNRFOR	EUR
Dyckerhoff AG	DF5984	SNRFOR	USD
Dyckerhoff AG	DF5984	SNRFOR	USD
Dyckerhoff AG	DF5984	SNRFOR	USD
Dyckerhoff AG	DF5984	SNRFOR	USD
Dynegy Inc.	28E97W	SNRFOR	EUR
Dynegy Inc.	28E97W	SNRFOR	EUR
Dynegy Inc.	28E97W	SNRFOR	EUR
Dynegy Inc.	28E97W	SNRFOR	EUR
Dynegy Inc.	28E97W	SNRFOR	USD
Dynegy Inc.	28E97W	SNRFOR	USD
Dynegy Inc.	28E97W	SNRFOR	USD
Dynegy Inc.	28E97W	SNRFOR	USD
Dynegy Hldgs Inc	28E97R	SECDOM	USD
Dynegy Hldgs Inc	28E97R	SECDOM	USD
Dynegy Hldgs Inc	28E97R	SNRFOR	AUD
Dynegy Hldgs Inc	28E97R	SNRFOR	AUD
Dynegy Hldgs Inc	28E97R	SNRFOR	EUR
Dynegy Hldgs Inc	28E97R	SNRFOR	EUR
Dynegy Hldgs Inc	28E97R	SNRFOR	EUR
Dynegy Hldgs Inc	28E97R	SNRFOR	HKD
Dynegy Hldgs Inc	28E97R	SNRFOR	ILS
Dynegy Hldgs Inc	28E97R	SNRFOR	USD
Dynegy Hldgs Inc	28E97R	SNRFOR	USD
Dynegy Hldgs Inc	28E97R	SNRFOR	USD
Dynegy Hldgs Inc	28E97R	SNRFOR	USD
DZ Bk AG	DF59F6	SNRFOR	EUR
DZ Bk AG	DF59F6	SNRFOR	EUR
DZ Bk AG	DF59F6	SNRFOR	EUR
DZ Bk AG	DF59F6	SNRFOR	USD
DZ Bk AG	DF59F6	SNRFOR	USD
DZ Bk AG	DF59F6	SNRFOR	USD
DZ Bk AG	DF59F6	SUBLT2	EUR
DZ Bk AG	DF59F6	SUBLT2	EUR
DZ Bk AG	DF59F6	SUBLT2	USD
DZ Bk AG	DF59F6	SUBLT2	USD
DZ Bk AG	DF59F6	SUBLT2	USD
Eaccess Ltd	JK379C	SNRFOR	JPY
Eaccess Ltd	JK379C	SNRFOR	JPY
Eaccess Ltd	JK379C	SNRFOR	USD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	AUD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	AUD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	AUD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	CAD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	CHF
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	CHF
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	EUR

CR	Composite	0.21%	0.22%	0.27%	0.32%	0.36%	0.42%
MM	Composite						
MR	Composite	0.20%	0.21%	0.26%	0.30%	0.35%	0.40%
XR	Composite	0.20%	0.20%	0.24%	0.29%	0.33%	0.38%
MM	Composite						
MR	Composite	0.22%	0.22%	0.22%	0.29%	0.32%	0.37%
CR	Composite	0.22%	0.22%	0.22%	0.29%	0.32%	0.37%
MM	Composite						
MR	Composite	0.22%	0.22%	0.22%	0.29%	0.32%	0.37%
XR	Composite	0.002186027	0.002186027	0.002186027	0.002901704	0.003228396	0.003672461
MR	Composite	18.17%	17.30%	18.04%	19.35%	16.73%	16.49%
XR	Composite	18.17%	16.66%	17.38%	19.35%	16.73%	16.49%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	2.97%	2.40%	3.72%	3.89%	4.10%	4.21%
XR	Composite	0.029693813	0.0239725	0.037231119	0.038902612	0.039516869	0.040544072
XR	Composite	0.0088625	0.0088625	0.0296625	0.0296625	0.0296625	0.0296625
XR	Composite						
XR	Composite						
CR	Composite	0.63%	0.64%	0.83%	1.12%	1.40%	1.65%
MM	Composite	0.63%	0.64%	0.83%	1.12%	1.40%	1.58%
MR	Composite	0.63%	0.64%	0.83%	1.12%	1.40%	1.57%
CR	Composite	0.63%	0.64%	0.83%	1.12%	1.40%	1.65%
MM	Composite	0.63%	0.64%	0.83%	1.12%	1.40%	1.58%
MR	Composite	0.63%	0.64%	0.83%	1.12%	1.40%	1.57%
XR	Composite						
CR	Composite	0.0149244	0.0149244	0.0241163	0.034283783	0.039960775	0.047030034
MM	Composite						
MR	Composite	1.49%	1.49%	2.41%	3.43%	4.00%	4.47%
XR	Composite	1.49%	1.49%	2.41%	3.43%	4.00%	4.32%
CR	Composite	1.49%	1.49%	2.41%	3.43%	4.00%	4.70%
MM	Composite						
MR	Composite	1.49%	1.49%	2.41%	3.43%	4.00%	4.47%
XR	Composite	1.49%	1.49%	2.41%	3.43%	4.00%	4.32%
MR	Composite						
XR	Composite	0.0170909	0.0170909	0.0170909	0.02190625	0.0245682	0.026333333
MR	Composite	1.41%	1.67%	2.77%	3.48%	3.87%	4.29%
XR	Composite	1.41%	1.67%	2.77%	3.48%	3.87%	4.29%
MM	Composite						
MR	Composite	0.014284534	0.015209872	0.028217755	0.035613097	0.039559417	0.043597542
XR	Composite	1.39%	1.78%	2.70%	3.39%	3.80%	4.24%
XR	Composite	1.39%	1.78%	2.70%	3.39%	3.80%	4.24%
XR	Composite	1.39%	1.78%	2.70%	3.39%	3.80%	4.24%
CR	Composite	1.52%	1.80%	2.98%	3.72%	4.16%	4.60%
MM	Composite						
MR	Composite	1.43%	1.52%	2.82%	3.56%	3.96%	4.36%
XR	Composite	1.39%	1.78%	2.70%	3.39%	3.80%	4.24%
CR	Composite	0.47%	0.54%	0.68%	0.81%	0.92%	1.01%
MM	Composite	0.47%	0.50%	0.65%	0.77%	0.88%	0.97%
MR	Composite	0.47%	0.52%	0.65%	0.77%	0.87%	0.96%
CR	Composite	0.47%	0.54%	0.68%	0.81%	0.92%	1.01%
MM	Composite	0.004736215	0.0050275	0.00653201	0.00774465	0.008804084	0.009670787
MR	Composite						
CR	Composite						
MM	Composite	0.73%	0.73%	1.12%	1.12%	1.46%	1.46%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	1.85%	1.78%	2.03%	2.43%	2.62%	2.85%
XR	Composite	1.39%	1.49%	2.03%	1.88%	2.02%	2.18%
CR	Composite	1.74%	1.85%	2.03%	2.42%	2.60%	2.83%
CR	Composite	0.40%	0.48%	0.63%	0.81%	0.93%	1.01%
MM	Composite	0.003968116	0.004814043	0.00631301	0.007803685	0.008913753	0.00972771
MR	Composite						
MM	Composite	0.003981238	0.004834452	0.006260164	0.007799008	0.008949446	0.009880855
CR	Composite	0.41%	0.50%	0.67%	0.84%	0.92%	1.02%
MM	Composite	0.40%	0.48%	0.63%	0.78%	0.89%	0.99%
CR	Composite	0.0041461	0.005016052	0.006670614	0.008390997	0.009192135	0.0101975

0.48%	0.54%	0.69%	0.63%	0.71%	0.4 BBB	A
					0.4	
0.46%	0.51%	0.65%	0.60%	0.71%	0.4 A	AA
0.43%	0.48%	0.66%	0.57%	0.71%	0.4 BBB	A
					0.4	
0.41%	0.45%	0.59%	0.59%	0.59%	0.4	
0.41%	0.45%	0.59%	0.59%	0.59%	0.4	
					0.4	
0.41%	0.45%	0.59%	0.59%	0.59%	0.4	
0.41%	0.004492107	0.00585	0.00585	0.00585	0.4	
15.66%	15.24%	15.24%	15.24%	15.24%	0.4 NR	BB
15.66%	15.24%	15.24%	15.24%	15.24%	0.4 NR	BB
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
4.40%	4.71%	7.63%	5.14%		0.4 NR	NR
4.40%	0.047053951	0.076346	0.051377		0.4 NR	NR
0.0296625	0.0296625	0.0296625	0.0296625	0.0296625	0.2	NR
					0.435	
					0.2	
1.75%	1.82%	1.83%	1.88%	1.92%	0.377500004 NR	NR
1.75%	1.82%	1.83%	1.88%	1.92%	0.377500004 NR	NR
1.75%	1.82%	1.83%	1.88%	1.92%	0.377500004 NR	NR
1.75%	1.82%	1.83%	1.88%	1.92%	0.377500004 NR	NR
1.75%	1.82%	1.83%	1.88%	1.92%	0.377500004 NR	NR
1.75%	1.82%	1.83%	1.88%	1.92%	0.377500004 NR	NR
					0.377500004	
4.43%	0.046036183	0.0458579	0.04644945	0.0470116	0.4	NR
					0.4	
4.43%	4.60%	4.59%	4.64%	4.70%	0.4	NR
4.43%	4.60%	4.59%	4.64%	4.70%	0.4	NR
4.43%	4.60%	4.59%	4.64%	4.70%	0.4	NR
					0.4	
4.43%	4.60%	4.59%	4.64%	4.70%	0.4	NR
4.43%	4.60%	4.59%	4.64%	4.70%	0.4	NR
					0.6	
2.79%	0.03003125	0.031407527	0.031503057	0.031571083	0.6	
4.51%	4.71%	4.64%	4.65%	4.63%	0.4 BB	BBB
4.51%	4.71%	4.64%	4.65%	4.63%	0.4 BB	BBB
					0.4	
4.57%	0.047343879	0.047521192	0.046918278	0.046819123	0.4 A	A
4.38%	4.63%	4.57%	4.62%	4.60%	0.4 A	A
4.38%	4.63%	4.57%	4.62%	4.60%	0.4 A	A
4.38%	4.63%	4.57%	4.62%	4.60%	0.4 A	A
4.81%	5.06%	5.00%	5.01%	4.99%	0.4 BBB	A
					0.4	
4.57%	4.73%	4.75%	4.69%	4.68%	0.4 A	A
4.38%	4.63%	4.57%	4.62%	4.60%	0.4 A	A
1.01%	1.04%	1.04%	1.66%	1.75%	0.4 NR	BB
0.95%	1.00%	1.00%	1.66%	1.75%	0.4 NR	BBB
0.96%	0.99%	0.99%	1.66%	1.75%	0.4 NR	BB
1.01%	1.04%	1.04%	1.66%	1.75%	0.4 NR	BB
0.95%	0.009976405	0.009976405	0.0165983	0.01751	0.4 NR	BBB
					0.4	
					0.2	
1.49%	1.51%	1.51%	1.51%	1.51%	0.2	NR
					0.2	
					0.2	
					0.2	
3.01%	3.24%	3.81%	3.69%	3.75%	0.287499999 BB	BB
3.01%	3.24%	3.81%	2.77%	2.81%	0.287499999 BB	B
3.01%	3.24%	3.81%	3.69%	3.75%	0.287499999 B	B
1.09%	1.11%	1.15%	1.15%	1.25%	0.4 BB	BBB
1.05%	0.011140619	0.011483606	0.011549751	0.012453176	0.4 BB	BBB
					0.4	
1.04%	0.010974507	0.011483606	0.011564277	0.012453176	0.4 A	AA
1.06%	1.12%	1.15%	1.20%	1.25%	0.4 BBB	A
1.04%	1.10%	1.15%	1.16%	1.25%	0.4 A	AA
1.06%	0.0111625	0.011483606	0.011991762	0.012453176	0.4 BBB	A

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
NR	NR	B	BBB	NR	NR
NR	NR	B	BBB	NR	NR
	NR				
NR	NR	NR	BB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	BBB	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	AA	A
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
A	A	A	A	A	A
A	AA	A	AA	AA	A
A	AA	A	AA	A	AA
BB	BBB	BB	BB	BBB	BBB
BBB	A	BBB	BBB	BBB	A
BB	BBB	BB	BB	BBB	BBB
BB	BBB	BB	BB	BBB	BBB
BBB	A	BBB	BBB	BBB	A
	BBB		BBB	BBB	BBB
NR	BB	BB	BB	NR	NR
NR	B	B	B	NR	NR
NR	CCC	CCC	CCC	NR	NR
BBB	BBB	BBB	BBB	BBB	A
BBB	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

BB	BBB	NR	AA	9 Oil & Gas
			NR	Oil & Gas
A	A	NR	AA	9 Oil & Gas
BB	BBB	NR	A	5 Oil & Gas
			NR	Oil & Gas
NR			NR	2 Oil & Gas
NR			NR	2 Oil & Gas
			NR	Oil & Gas
NR			NR	2 Oil & Gas
NR			NR	2 Oil & Gas
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR		NR	3 Consumer Services
NR	NR		NR	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
			NR	Industrials
NR	NR	NR	NR	3 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	NR	3 Oil & Gas
NR	NR	NR	NR	3 Oil & Gas
NR	NR	NR	NR	3 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	NR	3 Oil & Gas
NR	NR	NR	NR	3 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	NR	3 Oil & Gas
CCC	BBB	BB	AA	9 Oil & Gas
CCC	BBB	BB	AA	9 Oil & Gas
			NR	Oil & Gas
B	BBB	BBB	A	7 Oil & Gas
BB	AA	BBB	A	6 Oil & Gas
BB	AA	BBB	A	6 Oil & Gas
BB	AA	BBB	A	6 Oil & Gas
B	A	BBB	AA	9 Oil & Gas
			NR	Oil & Gas
B	BBB	BBB	A	7 Oil & Gas
BB	AA	BBB	A	6 Oil & Gas
	NR	NR	A	5 Financials
	NR	NR	BBB	5 Financials
	NR	NR	A	5 Financials
	NR	NR	A	5 Financials
	NR	NR	BBB	5 Financials
			NR	Financials
			NR	Financials
			BBB	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	BBB	BBB	BBB	5 Technology
NR	BB	BB	B	5 Technology
NR	B	B	BBB	5 Technology
NR	BB	NR	A	3 Industrials
NR	BB	NR	A	3 Industrials
			NR	Industrials
NR	A	NR	A	10 Industrials
NR	BBB	NR	A	4 Industrials
NR	A	NR	A	10 Industrials
NR	BBB	NR	A	4 Industrials

N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA			Thin	Thin
N.Amer	United States	BBB	AA			Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA			Thin	Thin
N.Amer	United States	BBB	AA			Thin	Thin
N.Amer	United States	B	CCC	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	B	CCC	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	B	CCC				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB		Thin		Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	B	BBB				
Europe	Germany	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Germany	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Germany	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Germany	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Germany	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Germany	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Germany	BBB	BBB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin		CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Asia	Japan		BB	CcyGrp	CcyGrp	Thin	CcyGrp
Asia	Japan		BB	DocAdj	DocAdj	Thin	DocAdj
Asia	Japan		BB	Entity Tier	Entity Tier	Thin	Entity Tier
Europe	Netherlands	A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	Netherlands	A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	Netherlands	A	BBB				
Europe	Netherlands	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			

DocAdj	DocAdj	Thin	Thin	Thin	Thin	
DocAdj	DocAdj	Thin	Thin	Thin	Thin	

Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin

	CcyGrp	CcyGrp	CcyGrp			

CcyGrp	CcyGrp	Thin	Thin	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	Thin	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Thin	Thin	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

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EADEURMM	31-Jul-08 EAD
EADEURMR	31-Jul-08 EAD
EADEURXR	31-Jul-08 EAD
EADGBPMM	31-Jul-08 EAD
EADHKDMM	31-Jul-08 EAD
EADJPYCR	31-Jul-08 EAD
EADJPYMM	31-Jul-08 EAD
EADSEKMM	31-Jul-08 EAD
EADSGDMM	31-Jul-08 EAD
EADTWDCR	31-Jul-08 EAD
EADTWDMM	31-Jul-08 EAD
EADUSDCR	31-Jul-08 EAD
EADUSDMM	31-Jul-08 EAD
EADUSDMR	31-Jul-08 EAD
EADUSDXR	31-Jul-08 EAD
EADZARMM	31-Jul-08 EAD
EASEURCR	31-Jul-08 EAS
EASEURMM	31-Jul-08 EAS
EASEURMR	31-Jul-08 EAS
EASHKDMR	31-Jul-08 EAS
EASUSDCR	31-Jul-08 EAS
EASUSDMM	31-Jul-08 EAS
EASUSDMR	31-Jul-08 EAS
EASUSDXR	31-Jul-08 EAS
EATEURMM	31-Jul-08 EAT
EATEURMR	31-Jul-08 EAT
EATUSDCR	31-Jul-08 EAT
EATUSDMM	31-Jul-08 EAT
EATUSDMR	31-Jul-08 EAT
EATUSDXR	31-Jul-08 EAT
EBARAEURCR	31-Jul-08 EBARA
EBARAEURMM	31-Jul-08 EBARA
EBARAEURMR	31-Jul-08 EBARA
EBARAJPYCR	31-Jul-08 EBARA
EBARAJPYMM	31-Jul-08 EBARA
EBARAJPYMR	31-Jul-08 EBARA
EBARAJPYXR	31-Jul-08 EBARA
EBARAUSDCR	31-Jul-08 EBARA
EBARAUSDMM	31-Jul-08 EBARA
EBHEURCR	31-Jul-08 EBH
EBHEURMM	31-Jul-08 EBH
EBHEURMR	31-Jul-08 EBH
EBHEURXR	31-Jul-08 EBH
EBHUSDCR	31-Jul-08 EBH
EBPJSCEURCR	31-Jul-08 EBPJSC
EBPJSCEURMM	31-Jul-08 EBPJSC
EBPJSCHKDCR	31-Jul-08 EBPJSC
EBPJSCHKDMM	31-Jul-08 EBPJSC
EBPJSCUSDCR	31-Jul-08 EBPJSC
EBPJSCUSDMM	31-Jul-08 EBPJSC
EBPJSCUSDMR	31-Jul-08 EBPJSC
EBPJSCUSDCR	31-Jul-08 EBPJSC
EBPJSCUSDMM	31-Jul-08 EBPJSC
EBRDAUDCR	31-Jul-08 EBRD
EBRDCADMM	31-Jul-08 EBRD
EBRDEURCR	31-Jul-08 EBRD
EBRDEURMM	31-Jul-08 EBRD
EBRDEURMR	31-Jul-08 EBRD
EBRDJPYCR	31-Jul-08 EBRD
EBRDMXNCR	31-Jul-08 EBRD
EBRDNZDCR	31-Jul-08 EBRD
EBRDNZDMR	31-Jul-08 EBRD
EBRDSGDMM	31-Jul-08 EBRD
EBRDTWDMM	31-Jul-08 EBRD
EBRDUSDCR	31-Jul-08 EBRD
EBRDUSDMM	31-Jul-08 EBRD
EBRDUSDMR	31-Jul-08 EBRD
EBRDZARCR	31-Jul-08 EBRD
EBSBSEURCR	31-Jul-08 EBSBS
EBSBSEURMM	31-Jul-08 EBSBS
EBSBSEURMR	31-Jul-08 EBSBS
ECACNAUDCR	31-Jul-08 ECACN
ECACNAUDMR	31-Jul-08 ECACN
ECACNCHFMR	31-Jul-08 ECACN

Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	EUR
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	EUR
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	EUR
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	GBP
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	HKD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	JPY
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	JPY
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	SEK
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	SGD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	TWD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	TWD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	USD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	USD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	USD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	USD
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	ZAR
Engy East Corp	2BB8CS	SNRFOR	EUR
Engy East Corp	2BB8CS	SNRFOR	EUR
Engy East Corp	2BB8CS	SNRFOR	EUR
Engy East Corp	2BB8CS	SNRFOR	HKD
Engy East Corp	2BB8CS	SNRFOR	USD
Engy East Corp	2BB8CS	SNRFOR	USD
Engy East Corp	2BB8CS	SNRFOR	USD
Engy East Corp	2BB8CS	SNRFOR	USD
Brinker Intl Inc	119FA5	SNRFOR	EUR
Brinker Intl Inc	119FA5	SNRFOR	EUR
Brinker Intl Inc	119FA5	SNRFOR	USD
Brinker Intl Inc	119FA5	SNRFOR	USD
Brinker Intl Inc	119FA5	SNRFOR	USD
Brinker Intl Inc	119FA5	SNRFOR	USD
Ebara Corp	29FE75	SNRFOR	EUR
Ebara Corp	29FE75	SNRFOR	EUR
Ebara Corp	29FE75	SNRFOR	EUR
Ebara Corp	29FE75	SNRFOR	JPY
Ebara Corp	29FE75	SNRFOR	JPY
Ebara Corp	29FE75	SNRFOR	JPY
Ebara Corp	29FE75	SNRFOR	JPY
Ebara Corp	29FE75	SNRFOR	USD
Ebara Corp	29FE75	SNRFOR	USD
EB Hldgs Inc		SNRFOR	EUR
EB Hldgs Inc		SNRFOR	EUR
EB Hldgs Inc		SNRFOR	EUR
EB Hldgs Inc		SNRFOR	EUR
EB Hldgs Inc		SNRFOR	USD
Emirates Bk Intl PJSC	MQ434G	SNRFOR	EUR
Emirates Bk Intl PJSC	MQ434G	SNRFOR	EUR
Emirates Bk Intl PJSC	MQ434G	SNRFOR	HKD
Emirates Bk Intl PJSC	MQ434G	SNRFOR	HKD
Emirates Bk Intl PJSC	MQ434G	SNRFOR	USD
Emirates Bk Intl PJSC	MQ434G	SNRFOR	USD
Emirates Bk Intl PJSC	MQ434G	SNRFOR	USD
Emirates Bk Intl PJSC	MQ434G	SUBLT2	USD
Emirates Bk Intl PJSC	MQ434G	SUBLT2	USD
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	AUD
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	CAD
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	EUR
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	EUR
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	EUR
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	JPY
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	MXN
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	NZD
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	NZD
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	SGD
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	TWD
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	USD
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	USD
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	USD
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	ZAR
EBS Bldg Soc	GIBA9U	SNRFOR	EUR
EBS Bldg Soc	GIBA9U	SNRFOR	EUR
EBS Bldg Soc	GIBA9U	SNRFOR	EUR
EnCana Corp	2BB755	SNRFOR	AUD
EnCana Corp	2BB755	SNRFOR	AUD
EnCana Corp	2BB755	SNRFOR	CHF

MM	Composite	0.003981238	0.004834452	0.006260164	0.007799008	0.008949446	0.009880855
MR	Composite	0.003938795	0.00476525	0.006213188	0.007738994	0.008773233	0.009766606
XR	Composite	0.38%	0.46%	0.60%	0.75%	0.85%	0.94%
MM	Composite	0.40%	0.48%	0.63%	0.78%	0.89%	0.99%
MM	Composite	0.40%	0.48%	0.63%	0.78%	0.89%	0.99%
CR	Composite	0.40%	0.48%	0.63%	0.83%	0.94%	0.99%
MM	Composite	0.40%	0.48%	0.63%	0.79%	0.90%	0.99%
MM	Composite	0.40%	0.48%	0.63%	0.78%	0.89%	0.99%
MM	Composite	0.003981238	0.004834452	0.006260164	0.007799008	0.008949446	0.009880855
CR	Composite						
MM	Composite	0.40%	0.48%	0.63%	0.78%	0.89%	0.99%
CR	Composite	0.41%	0.50%	0.67%	0.84%	0.92%	1.02%
MM	Composite	0.40%	0.48%	0.63%	0.78%	0.89%	0.99%
MR	Composite	0.39%	0.48%	0.62%	0.77%	0.88%	0.98%
XR	Composite						
MM	Composite	0.40%	0.48%	0.63%	0.78%	0.89%	0.99%
CR	Composite						
MM	Composite						
MR	Composite	0.15%	0.20%	0.32%	0.52%	0.68%	0.79%
MR	Composite	0.15%	0.20%	0.32%	0.52%	0.68%	0.79%
CR	Composite	0.16%	0.21%	0.34%	0.55%	0.72%	0.83%
MM	Composite						
MR	Composite	0.15%	0.20%	0.32%	0.52%	0.68%	0.79%
XR	Composite	0.15%	0.19%	0.31%	0.50%	0.66%	0.76%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.92%	1.32%	1.45%	1.65%	1.73%	1.83%
MM	Composite	0.92%	1.32%	1.45%	1.58%	1.66%	1.76%
MR	Composite						
CR	Composite	0.92%	1.32%	1.47%	1.63%	1.73%	1.82%
MM	Composite						
MR	Composite						
XR	Composite	0.0092	0.009890498	0.011477426	0.01251926	0.013283242	0.013964412
CR	Composite	0.92%	1.32%	1.45%	1.65%	1.73%	1.83%
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
CR	Composite	0.90%	0.90%	0.95%	1.12%	1.17%	1.34%
MM	Composite	0.90%	0.90%	0.95%	1.12%	1.17%	1.34%
CR	Composite	0.008984354	0.008984354	0.009523823	0.0111629	0.011691104	0.013441809
MM	Composite	0.008984354	0.008984354	0.009523823	0.0111629	0.011691104	0.013441809
CR	Composite	0.90%	0.90%	0.95%	1.12%	1.17%	1.34%
MM	Composite	0.90%	0.90%	0.95%	1.12%	1.17%	1.34%
MR	Composite						
CR	Composite	2.57%	2.57%	2.57%	2.57%	2.57%	2.57%
MM	Composite	2.57%	2.57%	2.57%	2.57%	2.57%	2.57%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
CR	Composite						
CR	Composite						
MR	Composite						
MM	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.00279259	0.003455639	0.00554605	0.00638454	0.007507296	0.008207951
MR	Composite	0.00279259	0.003455639	0.00554605	0.00638454	0.007507296	0.008207951
MR	Composite	0.002792945	0.003455639	0.00554605	0.00638454	0.007507296	0.008207951

1.04%	0.010974507	0.011483606	0.011564277	0.012453176	0.4 A	AA
1.03%	0.010853063	0.011483606	0.011392174	0.012453176	0.4 BBB	A
0.99%	1.05%	1.15%	1.10%	1.25%	0.4 BBB	A
1.04%	1.10%	1.15%	1.16%	1.25%	0.4 A	AA
0.010417143	1.10%	1.15%	0.011564277	1.25%	0.4 A	AA
0.011123493	1.20%	1.15%	0.011549751	1.25%	0.4 BB	BBB
1.07%	1.15%	1.15%	1.15%	1.25%	0.4 BB	BBB
1.04%	1.10%	1.15%	1.16%	1.25%	0.4 A	AA
1.04%	0.010974507	0.011483606	0.011564277	0.012453176	0.4 A	AA
					0.4	
1.04%	1.10%	1.15%	1.16%	1.25%	0.4 A	AA
1.06%	1.12%	1.15%	1.20%	1.25%	0.4 BBB	A
1.04%	1.10%	1.15%	1.16%	1.25%	0.4 A	AA
1.03%	1.09%	1.15%	1.14%	1.25%	0.4 BBB	A
					0.4	
1.04%	1.10%	1.15%	1.16%	1.25%	0.4 A	AA
					0.4	
					0.4	
0.85%	0.92%	0.84%	0.98%	1.33%	0.4 BBB	BBB
0.85%	0.92%	0.84%	0.98%	1.33%	0.4 BBB	BBB
0.89%	0.96%	0.84%	1.04%	1.40%	0.4 BB	BB
					0.4	
0.85%	0.92%	0.84%	0.98%	1.33%	0.4 BBB	BBB
0.82%	0.88%	0.84%	0.95%	1.28%	0.4 BB	BB
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
1.91%	2.09%	2.19%	2.19%	2.30%	0.362499999 NR	BBB
1.84%	2.09%	2.19%	2.19%	2.30%	0.357142856 NR	BBB
					0.357142856	
1.97%	2.10%	2.19%	2.19%	2.30%	0.349999999 NR	AA
					0.357142856	
					0.357142856	
1.50%	0.015718714	0.0218546	0.016423251	0.017275425	0.357142856 NR	A
1.91%	2.09%	2.19%	2.19%	2.30%	0.362499999 NR	BBB
					0.357142856	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
1.42%	1.48%	1.48%	1.48%	1.51%	0.4	NR
1.42%	1.48%	1.48%	1.48%	1.51%	0.4	NR
1.42%	0.014789489	0.014789489	0.014789489	0.015137915	0.4	NR
1.42%	0.014789489	0.014789489	0.014789489	0.015137915	0.4	NR
1.42%	1.48%	1.48%	1.48%	1.51%	0.4	NR
1.42%	1.48%	1.48%	1.48%	1.51%	0.4	NR
					0.4	
2.54%	2.54%	2.54%	2.54%	2.54%	0.2	
2.54%	2.54%	2.54%	2.54%	2.54%	0.2	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
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					0.4	
					0.4	
					0.4	
0.87%	0.009221663	0.010501411	0.010520578	0.011609177	0.4 BB	BB
0.87%	0.009221663	0.010501411	0.010520578	0.011609177	0.4 BB	BB
0.87%	0.009221663	0.010501411	0.010806	0.011609177	0.4 A	A

AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	BBB	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	BBB	BBB	A
A	A	A	BBB	BBB	A
BB	BBB	BBB	BB	BB	BBB
A	A	A	BBB	BBB	A
BB	BBB	BBB	BB	BB	BBB

BBB	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	A	A	A	BBB

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		NR
			NR		NR

BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA

NR	A	NR	A	10	Industrials
NR	BBB	NR	AA	11	Industrials
NR	BBB	NR	AA	11	Industrials
NR	A	NR	A	10	Industrials
NR	A	NR	A	10	Industrials
NR	BB	NR	A	11	Industrials
NR	BB	NR	A	11	Industrials
NR	A	NR	A	10	Industrials
NR	A	NR	A	10	Industrials
			NR		Industrials
NR	A	NR	A	10	Industrials
NR	BBB	NR	A	4	Industrials
NR	A	NR	A	10	Industrials
NR	BBB	NR	AA	11	Industrials
			NR		Industrials
NR	A	NR	A	10	Industrials
			NR		Utilities
			NR		Utilities
NR	BBB	CCC	BBB	7	Utilities
NR	BBB	CCC	BBB	7	Utilities
NR	BB	CCC	BBB	7	Utilities
			NR		Utilities
NR	BBB	CCC	BBB	7	Utilities
NR	BB	CCC	BBB	7	Utilities
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
NR	BB	BB	A	4	Industrials
NR	BB	BB	A	4	Industrials
			NR		Industrials
NR	A	A	A	10	Industrials
			NR		Industrials
			NR		Industrials
NR	BBB	BBB	A	10	Industrials
NR	BB	BB	A	4	Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
		NR	NR	2	Government
		NR	NR	2	Government
		NR	NR	2	Government
		NR	NR	2	Government
		NR	NR	2	Government
		NR	NR	2	Government
			NR		Government
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			NR		Government
			NR		Financials
			NR		Financials
			NR		Financials
BB	BB	NR	A	11	Oil & Gas
BB	BB	NR	A	11	Oil & Gas
A	A	NR	A	11	Oil & Gas

Europe	Netherlands	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	Netherlands	A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	Netherlands	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB				
Europe	Netherlands	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	BBB				
Europe	Netherlands	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
Asia	Japan	BB	BB	Thin	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	BB	BB	Thin	Entity Tier	Entity Tier	DocAdj
Asia	Japan	BB	BB				
Asia	Japan	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BB				
Asia	Japan	BB	BB				
Asia	Japan	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BB	Thin	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	BB	BB				
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
MiddleEast	United Arab Emirates	A	BBB		Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BBB		Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BBB		Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BBB		Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BBB		Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BBB		Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	BBB				
MiddleEast	United Arab Emirates	A	BBB				
MiddleEast	United Arab Emirates	A	BBB				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Europe	Ireland	A					
Europe	Ireland	A					
Europe	Ireland	A					
N.Amer	Canada	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	Entity Tier	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Entity Tier

Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
	Thin		Thin			
	Thin		Thin			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

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CcyGrp

ECACNEURCR	31-Jul-08 ECACN
ECACNEURMM	31-Jul-08 ECACN
ECACNEURMR	31-Jul-08 ECACN
ECACNHKDMR	31-Jul-08 ECACN
ECACNJPYMR	31-Jul-08 ECACN
ECACNNOKMR	31-Jul-08 ECACN
ECACNSGDMR	31-Jul-08 ECACN
ECACNUSDCR	31-Jul-08 ECACN
ECACNUSDMM	31-Jul-08 ECACN
ECACNUSDMR	31-Jul-08 ECACN
ECACNUSDXR	31-Jul-08 ECACN
ECACN-ESHUSDCR	31-Jul-08 ECACN-ESH
ECACN-ESHUSDMR	31-Jul-08 ECACN-ESH
ECACN-ESHUSDXR	31-Jul-08 ECACN-ESH
ECLEURCR	31-Jul-08 ECL
ECLEURMM	31-Jul-08 ECL
ECLEURMR	31-Jul-08 ECL
ECLUSDCR	31-Jul-08 ECL
ECLUSDMR	31-Jul-08 ECL
ECRCEURCR	31-Jul-08 ECRC
ECRCEURMM	31-Jul-08 ECRC
ECRCEURMR	31-Jul-08 ECRC
ECRCEURXR	31-Jul-08 ECRC
ECRCGBPMR	31-Jul-08 ECRC
ECRCGBPXR	31-Jul-08 ECRC
ECRCJPYCR	31-Jul-08 ECRC
ECRCJPYMR	31-Jul-08 ECRC
ECRCUSDCR	31-Jul-08 ECRC
ECRCUSDMR	31-Jul-08 ECRC
ECRCUSDXR	31-Jul-08 ECRC
ECUAEURCR	31-Jul-08 ECUA
ECUAEURMM	31-Jul-08 ECUA
ECUAEURMR	31-Jul-08 ECUA
ECUAJPYCR	31-Jul-08 ECUA
ECUAUSDCR	31-Jul-08 ECUA
ECUAUSDMM	31-Jul-08 ECUA
ECUAUSDMR	31-Jul-08 ECUA
ECUAUSDXR	31-Jul-08 ECUA
EDEURCR	31-Jul-08 ED
EDEURMM	31-Jul-08 ED
EDEURMR	31-Jul-08 ED
EDJPYMR	31-Jul-08 ED
EDUSDCR	31-Jul-08 ED
EDUSDMM	31-Jul-08 ED
EDUSDMR	31-Jul-08 ED
EDUSDXR	31-Jul-08 ED
ED-NewYorkAUDMR	31-Jul-08 ED-NewYork
ED-NewYorkEURCR	31-Jul-08 ED-NewYork
ED-NewYorkEURMM	31-Jul-08 ED-NewYork
ED-NewYorkEURMR	31-Jul-08 ED-NewYork
ED-NewYorkEURXR	31-Jul-08 ED-NewYork
ED-NewYorkHKDMR	31-Jul-08 ED-NewYork
ED-NewYorkJPYMR	31-Jul-08 ED-NewYork
ED-NewYorkSGDMR	31-Jul-08 ED-NewYork
ED-NewYorkUSDCR	31-Jul-08 ED-NewYork
ED-NewYorkUSDMM	31-Jul-08 ED-NewYork
ED-NewYorkUSDMR	31-Jul-08 ED-NewYork
ED-NewYorkUSDXR	31-Jul-08 ED-NewYork
EDCAUDCR	31-Jul-08 EDC
EDCCADCR	31-Jul-08 EDC
EDCEURCR	31-Jul-08 EDC
EDCGBPCR	31-Jul-08 EDC
EDCHKDCR	31-Jul-08 EDC
EDCNZDCR	31-Jul-08 EDC
EDCUSDCR	31-Jul-08 EDC
EDCUSDMR	31-Jul-08 EDC
EDFAUDCR	31-Jul-08 EDF
EDFAUDMM	31-Jul-08 EDF
EDFAUDMR	31-Jul-08 EDF
EDFCADMM	31-Jul-08 EDF
EDFCHFCR	31-Jul-08 EDF
EDFCHFMM	31-Jul-08 EDF
EDFDKKMM	31-Jul-08 EDF
EDFEURCR	31-Jul-08 EDF

EnCana Corp	2BB755	SNRFOR	EUR
EnCana Corp	2BB755	SNRFOR	EUR
EnCana Corp	2BB755	SNRFOR	EUR
EnCana Corp	2BB755	SNRFOR	HKD
EnCana Corp	2BB755	SNRFOR	JPY
EnCana Corp	2BB755	SNRFOR	NOK
EnCana Corp	2BB755	SNRFOR	SGD
EnCana Corp	2BB755	SNRFOR	USD
EnCana Corp	2BB755	SNRFOR	USD
EnCana Corp	2BB755	SNRFOR	USD
EnCana Corp	2BB755	SNRFOR	USD
Endurance Specialty Hldgs Ltd	GJ33CG	SNRFOR	USD
Endurance Specialty Hldgs Ltd	GJ33CG	SNRFOR	USD
Endurance Specialty Hldgs Ltd	GJ33CG	SNRFOR	USD
Ecolab Inc	29FGEB	SNRFOR	EUR
Ecolab Inc	29FGEB	SNRFOR	EUR
Ecolab Inc	29FGEB	SNRFOR	EUR
Ecolab Inc	29FGEB	SNRFOR	USD
Ecolab Inc	29FGEB	SNRFOR	USD
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	EUR
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	EUR
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	EUR
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	EUR
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	GBP
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	GBP
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	JPY
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	JPY
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	USD
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	USD
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	USD
Rep of Ecuador	PX85AV	SNRFOR	EUR
Rep of Ecuador	PX85AV	SNRFOR	EUR
Rep of Ecuador	PX85AV	SNRFOR	EUR
Rep of Ecuador	PX85AV	SNRFOR	JPY
Rep of Ecuador	PX85AV	SNRFOR	USD
Rep of Ecuador	PX85AV	SNRFOR	USD
Rep of Ecuador	PX85AV	SNRFOR	USD
Rep of Ecuador	PX85AV	SNRFOR	USD
Consol Edison Inc	229A26	SNRFOR	EUR
Consol Edison Inc	229A26	SNRFOR	EUR
Consol Edison Inc	229A26	SNRFOR	EUR
Consol Edison Inc	229A26	SNRFOR	JPY
Consol Edison Inc	229A26	SNRFOR	USD
Consol Edison Inc	229A26	SNRFOR	USD
Consol Edison Inc	229A26	SNRFOR	USD
Consol Edison Inc	229A26	SNRFOR	USD
Consol Edison Co NY Inc	229A22	SNRFOR	AUD
Consol Edison Co NY Inc	229A22	SNRFOR	EUR
Consol Edison Co NY Inc	229A22	SNRFOR	EUR
Consol Edison Co NY Inc	229A22	SNRFOR	EUR
Consol Edison Co NY Inc	229A22	SNRFOR	EUR
Consol Edison Co NY Inc	229A22	SNRFOR	HKD
Consol Edison Co NY Inc	229A22	SNRFOR	JPY
Consol Edison Co NY Inc	229A22	SNRFOR	SGD
Consol Edison Co NY Inc	229A22	SNRFOR	USD
Consol Edison Co NY Inc	229A22	SNRFOR	USD
Consol Edison Co NY Inc	229A22	SNRFOR	USD
Consol Edison Co NY Inc	229A22	SNRFOR	USD
Expt Dev Cda	CF554N	SNRFOR	AUD
Expt Dev Cda	CF554N	SNRFOR	CAD
Expt Dev Cda	CF554N	SNRFOR	EUR
Expt Dev Cda	CF554N	SNRFOR	GBP
Expt Dev Cda	CF554N	SNRFOR	HKD
Expt Dev Cda	CF554N	SNRFOR	NZD
Expt Dev Cda	CF554N	SNRFOR	USD
Expt Dev Cda	CF554N	SNRFOR	USD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	AUD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	AUD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	AUD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	CAD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	CHF
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	CHF
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	DKK
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	EUR

CR	Composite	0.002939942	0.003637515	0.005837948	0.006720569	0.007902417	0.008639948
MM	Composite						
MR	Composite	0.002792945	0.003455639	0.00554605	0.00638454	0.007507296	0.008207951
MR	Composite	0.002792945	0.003455639	0.00554605	0.00638454	0.007507296	0.008207951
MR	Composite	0.00279259	0.003455639	0.00554605	0.00638454	0.007507296	0.008207951
MR	Composite	0.002792945	0.003455639	0.00554605	0.00638454	0.007507296	0.008207951
MR	Composite	0.002792945	0.003455639	0.00554605	0.00638454	0.007507296	0.008207951
CR	Composite	0.002939942	0.003637515	0.005837948	0.006720569	0.007902417	0.008639948
MM	Composite						
MR	Composite	0.28%	0.35%	0.55%	0.64%	0.75%	0.82%
XR	Composite	0.27%	0.33%	0.53%	0.61%	0.72%	0.79%
CR	Composite						
MR	Composite	0.61%	0.61%	0.61%	0.75%	0.92%	1.09%
XR	Composite						
CR	Composite	0.33%	0.33%	0.33%	0.33%	0.33%	0.33%
MM	Composite						
MR	Composite	0.003275	0.003275	0.003275	0.003275	0.003275	0.003275
CR	Composite	0.33%	0.33%	0.33%	0.33%	0.33%	0.33%
MR	Composite	0.33%	0.33%	0.33%	0.33%	0.33%	0.33%
CR	Composite						
MM	Composite						
MR	Composite	0.99%	0.99%	0.99%	0.99%	0.99%	0.99%
XR	Composite	0.99%	0.99%	0.99%	0.99%	0.99%	0.99%
MR	Composite	0.99%	0.99%	0.99%	0.99%	0.99%	0.99%
XR	Composite	0.99%	0.99%	0.99%	0.99%	0.99%	0.99%
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite	0.99%	0.99%	0.99%	0.99%	0.99%	0.99%
XR	Composite	0.99%	0.99%	0.99%	0.99%	0.99%	0.99%
CR	Composite	0.060887975	0.063966683	0.065627095	0.066710702	0.067758449	0.068587454
MM	Composite						
MR	Composite	5.79%	6.08%	6.26%	6.36%	6.46%	6.54%
CR	Composite						
CR	Composite	0.060887975	0.063966683	0.065627095	0.066710702	0.067758449	0.068587454
MM	Composite						
MR	Composite	5.79%	6.08%	6.26%	6.36%	6.46%	6.54%
XR	Composite	5.57%	5.86%	6.03%	6.13%	6.22%	6.30%
CR	Composite	0.27%	0.33%	0.39%	0.45%	0.52%	0.59%
MM	Composite	0.27%	0.32%	0.37%	0.43%	0.50%	0.57%
MR	Composite	0.27%	0.31%	0.37%	0.43%	0.50%	0.56%
MR	Composite	0.27%	0.31%	0.37%	0.43%	0.50%	0.56%
CR	Composite	0.002692	0.003305263	0.003856316	0.004511762	0.005241108	0.005945463
MM	Composite						
MR	Composite	0.27%	0.31%	0.37%	0.43%	0.50%	0.56%
XR	Composite						
MR	Composite	0.00345	0.003167333	0.00368475	0.004287831	0.004966981	0.005685385
CR	Composite						
MM	Composite						
MR	Composite	0.35%	0.32%	0.37%	0.43%	0.50%	0.57%
XR	Composite						
MR	Composite	0.35%	0.32%	0.37%	0.43%	0.50%	0.57%
MR	Composite	0.35%	0.32%	0.37%	0.43%	0.50%	0.57%
MR	Composite	0.35%	0.32%	0.37%	0.43%	0.50%	0.57%
CR	Composite	0.35%	0.33%	0.39%	0.45%	0.52%	0.60%
MM	Composite						
MR	Composite	0.35%	0.32%	0.37%	0.43%	0.50%	0.57%
XR	Composite	0.35%	0.31%	0.35%	0.41%	0.48%	0.55%
CR	Composite	0.11%	0.11%	0.11%	0.11%	0.50%	0.50%
CR	Composite	0.11%	0.11%	0.11%	0.11%	0.50%	0.50%
CR	Composite	0.11%	0.11%	0.11%	0.11%	0.50%	0.50%
CR	Composite	0.11%	0.11%	0.11%	0.11%	0.50%	0.50%
CR	Composite	0.11%	0.11%	0.11%	0.11%	0.50%	0.50%
CR	Composite	0.11%	0.11%	0.11%	0.11%	0.50%	0.50%
CR	Composite	0.11%	0.11%	0.11%	0.11%	0.50%	0.50%
MR	Composite	0.11%	0.11%	0.11%	0.11%	0.50%	0.50%
CR	Composite	0.001611307	0.001768853	0.002396282	0.002990074	0.003437985	0.003830577
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
MR	Composite						
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
CR	Composite	0.16%	0.18%	0.25%	0.31%	0.35%	0.39%
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
CR	Composite	0.16%	0.18%	0.25%	0.31%	0.35%	0.39%

0.92%	0.009707013	0.011054117	0.011374737	0.011609177	0.4 BBB	BBB
					0.4	
0.87%	0.009221663	0.010501411	0.010806	0.011609177	0.4 A	A
0.87%	0.009221663	0.010501411	0.010806	0.011609177	0.4 A	A
0.87%	0.009221663	0.010501411	0.010520578	0.011609177	0.4 BB	BB
0.87%	0.009221663	0.010501411	0.010806	0.011609177	0.4 A	A
0.87%	0.009221663	0.010501411	0.010806	0.011609177	0.4 A	A
0.92%	0.009707013	0.011054117	0.011374737	0.011609177	0.4 BBB	BBB
					0.4	
0.87%	0.92%	1.05%	1.08%	1.16%	0.4 A	A
0.84%	0.89%	1.01%	1.04%	1.16%	0.4 BBB	BBB
					0.4	
1.49%	1.66%	2.06%	2.06%	2.06%	0.4	
					0.4	
0.33%	0.33%	0.33%	0.33%	0.33%	0.349999997	
					0.349999997	
0.003275	0.003275	0.003275	0.003275	0.003275	0.349999997	
0.33%	0.33%	0.33%	0.33%	0.33%	0.349999997	
0.33%	0.33%	0.33%	0.33%	0.33%	0.349999997	
					0.4	
					0.4	
0.99%	0.99%	0.99%	0.99%	0.99%	0.4	
0.99%	0.99%	0.99%	0.99%	0.99%	0.4	
0.99%	0.99%	0.99%	0.99%	0.99%	0.4	
0.99%	0.99%	0.99%	0.99%	0.99%	0.4	
					0.4	
					0.4	
					0.4	
0.99%	0.99%	0.99%	0.99%	0.99%	0.4	
0.99%	0.99%	0.99%	0.99%	0.99%	0.4	
6.97%	0.071034665	0.07095981	0.072155001	0.072382881	0.4 AA	AA
					0.4	
6.64%	6.77%	6.81%	6.93%	6.97%	0.4 A	A
					0.4	
6.97%	0.071034665	0.07095981	0.072155001	0.072382881	0.4 AA	AA
					0.4	
6.64%	6.77%	6.81%	6.93%	6.97%	0.4 A	A
6.39%	6.52%	6.56%	6.67%	6.71%	0.4 A	A
0.64%	0.69%	0.77%	0.79%	0.82%	0.4 NR	BBB
0.61%	0.66%	0.74%	0.79%	0.82%	0.4 NR	BBB
0.61%	0.65%	0.73%	0.79%	0.82%	0.4 NR	A
0.61%	0.65%	0.73%	0.79%	0.82%	0.4 NR	BB
0.64%	0.006884713	0.007684807	0.007915	0.00815	0.4 NR	BBB
					0.4	
0.61%	0.65%	0.73%	0.79%	0.82%	0.4 NR	A
					0.4	
0.61%	0.006520238	0.007405975	0.007977192	0.008223139	0.4 NR	BB
					0.4	
					0.4	
0.61%	0.65%	0.75%	0.80%	0.82%	0.4 NR	A
					0.4	
0.61%	0.65%	0.75%	0.80%	0.82%	0.4 NR	A
0.61%	0.65%	0.74%	0.80%	0.82%	0.4 NR	BB
0.61%	0.65%	0.75%	0.80%	0.82%	0.4 NR	A
0.64%	0.69%	0.77%	0.80%	0.82%	0.4 NR	BBB
					0.4	
0.61%	0.65%	0.75%	0.80%	0.82%	0.4 NR	A
0.59%	0.63%	0.71%	0.80%	0.82%	0.4 NR	BBB
0.50%	0.50%	0.50%	0.50%	0.50%	0.4	
0.50%	0.50%	0.50%	0.50%	0.50%	0.4	
0.50%	0.50%	0.50%	0.50%	0.50%	0.4	
0.50%	0.50%	0.50%	0.50%	0.50%	0.4	
0.50%	0.50%	0.50%	0.50%	0.50%	0.4	
0.50%	0.50%	0.50%	0.50%	0.50%	0.4	
0.50%	0.50%	0.50%	0.50%	0.50%	0.4	
0.50%	0.50%	0.50%	0.50%	0.50%	0.4	
0.42%	0.00464298	0.005134842	0.005103368	0.006234236	0.4 NR	BBB
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	BBB
					0.4	
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.44%	0.48%	0.51%	0.53%	0.62%	0.4 NR	A
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.44%	0.48%	0.51%	0.53%	0.62%	0.4 NR	A

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
A	A	A	AA	A	AA
BB	BB	BB	BBB	BB	BBB
BBB	BBB	BBB	A	BBB	A
A	A	A	AA	A	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A

BBB	BBB	NR	A	11	Oil & Gas
			NR		Oil & Gas
A	A	NR	A	11	Oil & Gas
A	A	NR	A	11	Oil & Gas
BB	BB	NR	A	11	Oil & Gas
A	A	NR	A	11	Oil & Gas
A	A	NR	A	11	Oil & Gas
BBB	BBB	NR	A	11	Oil & Gas
			NR		Oil & Gas
A	A	NR	A	11	Oil & Gas
BBB	BBB	NR	A	11	Oil & Gas
			NR		Financials
		NR	NR	2	Financials
			NR		Financials
			NR	2	Industrials
			NR		Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR		Utilities
			NR		Utilities
			NR	2	Utilities
			NR	2	Utilities
			NR	2	Utilities
			NR	2	Utilities
			NR		Utilities
			NR		Utilities
			NR		Utilities
			NR	2	Utilities
			NR	2	Utilities
A	A	A	AA	9	Government
			NR		Government
BBB	BBB	BBB	AA	10	Government
			NR		Government
A	A	A	AA	9	Government
			NR		Government
BBB	BBB	BBB	AA	10	Government
BBB	BBB	BBB	AA	10	Government
BBB	NR	NR	A	6	Utilities
BBB	NR	NR	A	6	Utilities
A	NR	NR	A	6	Utilities
BB	NR	NR	A	6	Utilities
BBB	NR	NR	A	6	Utilities
			NR		Utilities
A	NR	NR	A	6	Utilities
			NR		Utilities
BB	NR	NR	A	8	Utilities
			NR		Utilities
			NR		Utilities
A	NR	NR	A	8	Utilities
			NR		Utilities
A	NR	NR	A	8	Utilities
BB	NR	NR	A	8	Utilities
A	NR	NR	A	8	Utilities
BBB	NR	NR	A	8	Utilities
			NR		Utilities
A	NR	NR	A	8	Utilities
BBB	NR	NR	BBB	8	Utilities
			NR	2	Government
			NR	2	Government
			NR	2	Government
			NR	2	Government
			NR	2	Government
			NR	2	Government
			NR	2	Government
			NR	2	Government
NR	BB	NR	AA	13	Government
NR	BB	NR	AA	13	Government
			NR		Government
NR	A	NR	AA	13	Government
NR	BBB	NR	A	5	Government
NR	A	NR	AA	13	Government
NR	A	NR	AA	13	Government
NR	BBB	NR	A	5	Government

N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BBB	AA				
N.Amer	Bermuda	BBB	AA			Thin	Thin
N.Amer	Bermuda	BBB	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	CCC	A				
N.Amer	United States	CCC	A				
N.Amer	United States	CCC	A				
N.Amer	United States	CCC	A				
N.Amer	United States	CCC	A				
N.Amer	United States	CCC	A				
N.Amer	United States	CCC	A				
N.Amer	United States	CCC	A				
N.Amer	United States	CCC	A				
N.Amer	United States	CCC	A				
Lat.Amer	Ecuador	CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Ecuador	CCC	B				
Lat.Amer	Ecuador	CCC	B	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Ecuador	CCC	B				
Lat.Amer	Ecuador	CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Ecuador	CCC	B				
Lat.Amer	Ecuador	CCC	B	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Ecuador	CCC	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	AAA	AA				Thin
N.Amer	Canada	AAA	AA				Thin
N.Amer	Canada	AAA	AA				Thin
N.Amer	Canada	AAA	AA				Thin
N.Amer	Canada	AAA	AA				Thin
N.Amer	Canada	AAA	AA				Thin
N.Amer	Canada	AAA	AA				Thin
N.Amer	Canada	AAA	AA				Thin
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin			Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

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EDFEURMM	31-Jul-08 EDF
EDFEURMR	31-Jul-08 EDF
EDFEURXR	31-Jul-08 EDF
EDFGBPCR	31-Jul-08 EDF
EDFGBPMM	31-Jul-08 EDF
EDFHKDMM	31-Jul-08 EDF
EDFJPYCR	31-Jul-08 EDF
EDFJPYMM	31-Jul-08 EDF
EDFJPYMR	31-Jul-08 EDF
EDFNZDCR	31-Jul-08 EDF
EDFNZDMM	31-Jul-08 EDF
EDFSEKMM	31-Jul-08 EDF
EDFSGDCR	31-Jul-08 EDF
EDFSGDMM	31-Jul-08 EDF
EDFTWDMM	31-Jul-08 EDF
EDFUSDCR	31-Jul-08 EDF
EDFUSDMM	31-Jul-08 EDF
EDFUSDMR	31-Jul-08 EDF
EDFUSDXR	31-Jul-08 EDF
EDFZARMM	31-Jul-08 EDF
EDF-EngyPlcEURCR	31-Jul-08 EDF-EngyPlc
EDF-EngyPlcEURMM	31-Jul-08 EDF-EngyPlc
EDF-EngyPlcEURMR	31-Jul-08 EDF-EngyPlc
EDF-EngyPlcGBPCR	31-Jul-08 EDF-EngyPlc
EDF-EngyPlcGBPMM	31-Jul-08 EDF-EngyPlc
EDF-EngyPlcJPYMM	31-Jul-08 EDF-EngyPlc
EDF-EngyPlcSEKMM	31-Jul-08 EDF-EngyPlc
EDF-EngyPlcUSDCR	31-Jul-08 EDF-EngyPlc
EDF-EngyPlcUSDMM	31-Jul-08 EDF-EngyPlc
EDF-EngyPlcUSDMR	31-Jul-08 EDF-EngyPlc
EDF-NetEURCR	31-Jul-08 EDF-Net
EDF-NetEURMM	31-Jul-08 EDF-Net
EDF-NetGBPCR	31-Jul-08 EDF-Net
EDF-NetGBPMM	31-Jul-08 EDF-Net
EDF-NetUSDCR	31-Jul-08 EDF-Net
EDF-NetUSDMM	31-Jul-08 EDF-Net
EDF-NetUSDMR	31-Jul-08 EDF-Net
EDHPLDEURCR	31-Jul-08 EDHPLD
EDHPLDEURMM	31-Jul-08 EDHPLD
EDIZIM-AutgrillEURCR	31-Jul-08 EDIZIM-Autgrill
EDIZIM-AutgrillEURMM	31-Jul-08 EDIZIM-Autgrill
EDIZIM-AutgrillEURMR	31-Jul-08 EDIZIM-Autgrill
EDIZIM-AutgrillUSDCR	31-Jul-08 EDIZIM-Autgrill
EDMC-MgmtUSDMR	31-Jul-08 EDMC-Mgmt
EDMC-MgmtUSDXR	31-Jul-08 EDMC-Mgmt
EDPAUDCR	31-Jul-08 EDP
EDPAUDMM	31-Jul-08 EDP
EDPAUDMR	31-Jul-08 EDP
EDPCADMM	31-Jul-08 EDP
EDPCHFCR	31-Jul-08 EDP
EDPCHFMM	31-Jul-08 EDP
EDPEURCR	31-Jul-08 EDP
EDPEURMM	31-Jul-08 EDP
EDPEURMR	31-Jul-08 EDP
EDPEURXR	31-Jul-08 EDP
EDPGBPCR	31-Jul-08 EDP
EDPGBPMM	31-Jul-08 EDP
EDPHKDMM	31-Jul-08 EDP
EDPJPYCR	31-Jul-08 EDP
EDPJPYMM	31-Jul-08 EDP
EDPJPYMR	31-Jul-08 EDP
EDPSEKMM	31-Jul-08 EDP
EDPSGDMM	31-Jul-08 EDP
EDPUSDCR	31-Jul-08 EDP
EDPUSDMM	31-Jul-08 EDP
EDPUSDMR	31-Jul-08 EDP
EDPUSDXR	31-Jul-08 EDP
EDP-FinBVEURCR	31-Jul-08 EDP-FinBV
EDP-FinBVEURMM	31-Jul-08 EDP-FinBV
EDP-FinBVEURMR	31-Jul-08 EDP-FinBV
EDP-FinBVGBPCR	31-Jul-08 EDP-FinBV
EDP-FinBVGBPMM	31-Jul-08 EDP-FinBV
EDP-FinBVUSDCR	31-Jul-08 EDP-FinBV
EDP-FinBVUSDMM	31-Jul-08 EDP-FinBV

ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	EUR
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	EUR
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	EUR
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	GBP
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	GBP
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	HKD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	JPY
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	JPY
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	JPY
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	NZD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	NZD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	SEK
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	SGD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	SGD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	TWD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	USD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	USD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	USD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	USD
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	ZAR
EDF Engy Plc	GIBC76	SNRFOR	EUR
EDF Engy Plc	GIBC76	SNRFOR	EUR
EDF Engy Plc	GIBC76	SNRFOR	EUR
EDF Engy Plc	GIBC76	SNRFOR	GBP
EDF Engy Plc	GIBC76	SNRFOR	GBP
EDF Engy Plc	GIBC76	SNRFOR	JPY
EDF Engy Plc	GIBC76	SNRFOR	SEK
EDF Engy Plc	GIBC76	SNRFOR	USD
EDF Engy Plc	GIBC76	SNRFOR	USD
EDF Engy Plc	GIBC76	SNRFOR	USD
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	EUR
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	EUR
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	GBP
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	GBP
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	USD
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	USD
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	USD
Edcon Hldgs Proprietary Ltd	SU6DG8	SNRFOR	EUR
Edcon Hldgs Proprietary Ltd	SU6DG8	SNRFOR	EUR
AUTOGRILL SpA	T1B7B2	SNRFOR	EUR
AUTOGRILL SpA	T1B7B2	SNRFOR	EUR
AUTOGRILL SpA	T1B7B2	SNRFOR	EUR
AUTOGRILL SpA	T1B7B2	SNRFOR	USD
Ed Mgmt LLC	2A954F	SNRFOR	USD
Ed Mgmt LLC	2A954F	SNRFOR	USD
EDP Energias de Portugal SA	X3DGB7	SNRFOR	AUD
EDP Energias de Portugal SA	X3DGB7	SNRFOR	AUD
EDP Energias de Portugal SA	X3DGB7	SNRFOR	AUD
EDP Energias de Portugal SA	X3DGB7	SNRFOR	CAD
EDP Energias de Portugal SA	X3DGB7	SNRFOR	CHF
EDP Energias de Portugal SA	X3DGB7	SNRFOR	CHF
EDP Energias de Portugal SA	X3DGB7	SNRFOR	EUR
EDP Energias de Portugal SA	X3DGB7	SNRFOR	EUR
EDP Energias de Portugal SA	X3DGB7	SNRFOR	EUR
EDP Energias de Portugal SA	X3DGB7	SNRFOR	EUR
EDP Energias de Portugal SA	X3DGB7	SNRFOR	GBP
EDP Energias de Portugal SA	X3DGB7	SNRFOR	GBP
EDP Energias de Portugal SA	X3DGB7	SNRFOR	HKD
EDP Energias de Portugal SA	X3DGB7	SNRFOR	JPY
EDP Energias de Portugal SA	X3DGB7	SNRFOR	JPY
EDP Energias de Portugal SA	X3DGB7	SNRFOR	JPY
EDP Energias de Portugal SA	X3DGB7	SNRFOR	SEK
EDP Energias de Portugal SA	X3DGB7	SNRFOR	SGD
EDP Energias de Portugal SA	X3DGB7	SNRFOR	USD
EDP Energias de Portugal SA	X3DGB7	SNRFOR	USD
EDP Energias de Portugal SA	X3DGB7	SNRFOR	USD
EDP Energias de Portugal SA	X3DGB7	SNRFOR	USD
EDP Fin BV	NPAGFW	SNRFOR	EUR
EDP Fin BV	NPAGFW	SNRFOR	EUR
EDP Fin BV	NPAGFW	SNRFOR	EUR
EDP Fin BV	NPAGFW	SNRFOR	GBP
EDP Fin BV	NPAGFW	SNRFOR	GBP
EDP Fin BV	NPAGFW	SNRFOR	USD
EDP Fin BV	NPAGFW	SNRFOR	USD

MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
MR	Composite	0.16%	0.17%	0.24%	0.29%	0.34%	0.38%
XR	Composite	0.16%	0.17%	0.23%	0.28%	0.33%	0.36%
CR	Composite	0.16%	0.18%	0.25%	0.31%	0.35%	0.39%
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
CR	Composite	0.001611307	0.001768853	0.002396282	0.002990074	0.003437985	0.003830577
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
MR	Composite						
CR	Composite	0.16%	0.18%	0.25%	0.31%	0.35%	0.39%
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
CR	Composite	0.16%	0.18%	0.25%	0.31%	0.35%	0.39%
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
CR	Composite	0.001611307	0.001837198	0.002488149	0.003071204	0.003477102	0.00391266
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
MR	Composite	0.16%	0.17%	0.24%	0.29%	0.34%	0.38%
XR	Composite						
MM	Composite	0.16%	0.18%	0.24%	0.30%	0.34%	0.38%
CR	Composite	0.13%	0.16%	0.25%	0.30%	0.34%	0.38%
MM	Composite	0.00125	0.00155	0.0024	0.003	0.0034	0.0038
MR	Composite	0.13%	0.16%	0.24%	0.30%	0.34%	0.38%
CR	Composite	0.13%	0.16%	0.25%	0.30%	0.34%	0.38%
MM	Composite	0.13%	0.16%	0.24%	0.30%	0.34%	0.38%
MM	Composite	0.13%	0.16%	0.24%	0.30%	0.34%	0.38%
MM	Composite	0.13%	0.16%	0.24%	0.30%	0.34%	0.38%
CR	Composite						
MM	Composite	0.13%	0.16%	0.24%	0.30%	0.34%	0.38%
MR	Composite						
CR	Composite						
MM	Composite	0.87%	0.87%	0.87%	0.87%	0.87%	0.87%
CR	Composite	0.87%	0.87%	0.87%	0.87%	0.87%	0.87%
MM	Composite	0.87%	0.87%	0.87%	0.87%	0.87%	0.87%
CR	Composite	0.87%	0.87%	0.87%	0.87%	0.87%	0.87%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.93%	0.93%	0.93%	0.93%	0.93%	0.93%
MM	Composite	0.009346717	0.009346717	0.009346717	0.009346717	0.009346717	0.009346717
MR	Composite						
CR	Composite						
MR	Composite	0.03789	0.03789	0.03789	0.03789	0.03789	0.03789
XR	Composite	3.79%	3.79%	3.79%	3.79%	3.79%	3.79%
CR	Composite	0.22%	0.26%	0.34%	0.41%	0.47%	0.52%
MM	Composite	0.002223015	0.002495944	0.003284793	0.003964118	0.004452732	0.004938606
MR	Composite						
MM	Composite	0.21%	0.25%	0.33%	0.39%	0.45%	0.49%
CR	Composite	0.22%	0.25%	0.35%	0.41%	0.46%	0.51%
MM	Composite	0.002136064	0.002457799	0.003296907	0.003938232	0.004492877	0.004914647
CR	Composite	0.22%	0.25%	0.35%	0.41%	0.46%	0.51%
MM	Composite	0.21%	0.25%	0.33%	0.39%	0.45%	0.49%
MR	Composite	0.21%	0.24%	0.33%	0.39%	0.44%	0.49%
XR	Composite	0.20%	0.23%	0.31%	0.38%	0.43%	0.47%
CR	Composite	0.22%	0.25%	0.35%	0.41%	0.46%	0.51%
MM	Composite	0.21%	0.25%	0.33%	0.39%	0.45%	0.49%
MM	Composite	0.21%	0.25%	0.33%	0.39%	0.45%	0.49%
CR	Composite	0.22%	0.26%	0.34%	0.42%	0.47%	0.52%
MM	Composite	0.22%	0.25%	0.33%	0.40%	0.45%	0.49%
MR	Composite						
MM	Composite	0.21%	0.25%	0.33%	0.39%	0.45%	0.49%
MM	Composite	0.21%	0.25%	0.33%	0.39%	0.45%	0.49%
CR	Composite	0.22%	0.25%	0.35%	0.41%	0.46%	0.51%
MM	Composite	0.21%	0.25%	0.33%	0.39%	0.45%	0.49%
MR	Composite	0.21%	0.24%	0.33%	0.39%	0.44%	0.49%
XR	Composite						
CR	Composite	0.0021	0.0029	0.003593056	0.004384722	0.005159722	0.005241667
MM	Composite	0.21%	0.29%	0.34%	0.42%	0.50%	0.50%
MR	Composite						
CR	Composite	0.21%	0.29%	0.36%	0.44%	0.52%	0.52%
MM	Composite	0.21%	0.29%	0.34%	0.42%	0.50%	0.50%
CR	Composite						
MM	Composite	0.21%	0.29%	0.34%	0.42%	0.50%	0.50%

0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.42%	0.46%	0.51%	0.50%	0.62%	0.4 NR	A
0.40%	0.44%	0.51%	0.49%	0.62%	0.4 NR	A
0.44%	0.48%	0.51%	0.53%	0.62%	0.4 NR	A
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.42%	0.00464298	0.005134842	0.005103368	0.006234236	0.4 NR	BBB
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	BBB
					0.4	
0.44%	0.48%	0.51%	0.53%	0.62%	0.4 NR	A
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.44%	0.48%	0.51%	0.53%	0.62%	0.4 NR	A
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.44%	0.00484134	0.005134842	0.005308622	0.006234236	0.4 NR	A
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.42%	0.46%	0.51%	0.50%	0.62%	0.4 NR	A
					0.4	
0.42%	0.46%	0.51%	0.51%	0.62%	0.4 NR	AA
0.45%	0.50%	0.55%	0.52%		0.4 NR	NR
0.44%	0.005	0.005484487	0.005209373		0.4 NR	NR
0.43%	0.50%	0.55%	0.52%		0.4 NR	NR
0.45%	0.50%	0.55%	0.52%		0.4 NR	NR
0.44%	0.50%	0.55%	0.52%		0.4 NR	NR
0.44%	0.50%	0.55%	0.52%		0.4 NR	NR
0.44%	0.50%	0.55%	0.52%		0.4 NR	NR
					0.4	
0.44%	0.50%	0.55%	0.52%		0.4 NR	NR
					0.4	
					0.389999998	
0.87%	0.87%	0.87%	0.87%	0.87%	0.389999998	
0.87%	0.87%	0.87%	0.87%	0.87%	0.389999998	
0.87%	0.87%	0.87%	0.87%	0.87%	0.389999998	
0.87%	0.87%	0.87%	0.87%	0.87%	0.389999998	
					0.389999998	
					0.389999998	
					0.225	
					0.225	
0.93%	0.93%	0.93%	0.93%	0.93%	0.4	
0.009346717	0.009346717	0.009346717	0.009346717	0.009346717	0.4	
					0.4	
					0.4	
0.03789	0.03789	0.03789	0.03789	0.03789	0.675	
3.79%	3.79%	3.79%	3.79%	3.79%	0.675	
0.57%	0.62%	0.68%	0.69%	0.77%	0.4 CCC	BBB
0.55%	0.005889903	0.00684007	0.006916546	0.007726993	0.4 CCC	A
					0.4	
0.55%	0.59%	0.68%	0.69%	0.77%	0.4 BB	AA
0.56%	0.61%	0.68%	0.69%	0.77%	0.4 BB	A
0.55%	0.005886868	0.00684007	0.006916546	0.007726993	0.4 BB	AA
0.56%	0.61%	0.68%	0.69%	0.77%	0.4 BB	A
0.55%	0.59%	0.68%	0.69%	0.77%	0.4 BB	AA
0.54%	0.58%	0.68%	0.69%	0.77%	0.4 BB	A
0.52%	0.56%	0.68%	0.69%	0.77%	0.4 BB	A
0.56%	0.61%	0.68%	0.69%	0.77%	0.4 BB	A
0.55%	0.59%	0.68%	0.69%	0.77%	0.4 BB	AA
0.55%	0.59%	0.68%	0.69%	0.77%	0.4 BB	AA
0.57%	0.62%	0.71%	0.69%	0.77%	0.4 CCC	BBB
0.55%	0.59%	0.68%	0.69%	0.77%	0.4 CCC	A
					0.4	
0.55%	0.59%	0.68%	0.69%	0.77%	0.4 BB	AA
0.55%	0.59%	0.68%	0.69%	0.77%	0.4 BB	AA
0.56%	0.61%	0.68%	0.69%	0.77%	0.4 BB	A
0.55%	0.59%	0.68%	0.69%	0.77%	0.4 BB	AA
0.54%	0.58%	0.68%	0.69%	0.77%	0.4 BB	A
					0.4	
0.59%	0.006476389	0.006476389	0.006476389	0.006476389	0.4 NR	NR
0.56%	0.62%	0.62%	0.62%	0.62%	0.4 NR	NR
					0.4	
0.59%	0.65%	0.65%	0.65%	0.65%	0.4 NR	NR
0.56%	0.62%	0.62%	0.62%	0.62%	0.4 NR	NR
					0.4	
0.56%	0.62%	0.62%	0.62%	0.62%	0.4 NR	NR

AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
BB	NR	NR	NR	BB	NR
BBB	NR	NR	NR	BBB	NR
BB	NR	NR	NR	BB	NR
BB	NR	NR	NR	BB	NR
BBB	NR	NR	NR	BBB	NR
B	NR	NR	NR	B	NR
BBB	NR	NR	NR	BBB	NR
BBB	NR	NR	NR	BBB	NR
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
BBB	BBB	BB	BBB	BBB	BBB
BBB	BBB	BB	BBB	BBB	BBB
BBB	BBB	BB	BBB	BBB	BBB
BBB	BBB	BB	BBB	BBB	BBB
BBB	BBB	BB	BBB	BBB	BBB

NR	A	NR	AA	13 Government
NR	BBB	NR	AA	13 Government
NR	BBB	NR	AA	13 Government
NR	BBB	NR	A	5 Government
NR	A	NR	AA	13 Government
NR	A	NR	AA	13 Government
NR	BB	NR	AA	13 Government
NR	BB	NR	AA	13 Government
			NR	Government
NR	BBB	NR	A	5 Government
NR	A	NR	AA	13 Government
NR	A	NR	AA	13 Government
NR	BBB	NR	A	5 Government
NR	A	NR	AA	13 Government
NR	A	NR	AA	13 Government
NR	BBB	NR	A	5 Government
NR	A	NR	AA	13 Government
NR	BBB	NR	AA	13 Government
			NR	Government
NR	A	NR	AA	13 Government
NR	NR		NR	2 Government
NR	NR		NR	2 Government
NR	NR		NR	2 Government
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			NR	Government
			NR	Government
			NR	
			NR	
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
BB	NR	CCC	A	4 Utilities
BB	NR	CCC	A	4 Utilities
			NR	Utilities
BB	NR	CCC	AA	9 Utilities
BB	NR	CCC	A	5 Utilities
BB	NR	CCC	AA	9 Utilities
BB	NR	CCC	A	5 Utilities
BB	NR	CCC	AA	9 Utilities
BB	NR	CCC	AA	9 Utilities
BB	NR	CCC	AA	9 Utilities
BB	NR	CCC	A	5 Utilities
BB	NR	CCC	AA	9 Utilities
BB	NR	CCC	AA	9 Utilities
BBB	NR	CCC	A	3 Utilities
A	NR	CCC	A	3 Utilities
			NR	Utilities
BB	NR	CCC	AA	9 Utilities
BB	NR	CCC	AA	9 Utilities
BB	NR	CCC	A	5 Utilities
BB	NR	CCC	AA	9 Utilities
BB	NR	CCC	AA	9 Utilities
			NR	Utilities
			A	3 Utilities
			A	3 Utilities
			NR	Utilities
			A	3 Utilities
			A	3 Utilities
			NR	Utilities
			A	3 Utilities

Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	Thin	DocAdj	Thin
Europe	United Kingdom	A	AA	Thin	Thin	CcyGrp	Thin
Europe	United Kingdom	A	AA	Thin	Thin	DocAdj	Thin
Europe	United Kingdom	A	AA	Thin	Thin	DocAdj	Thin
Europe	United Kingdom	A	AA	Thin	Thin	CcyGrp	Thin
Europe	United Kingdom	A	AA	Thin	Thin	Entity Tier	Thin
Europe	United Kingdom	A	AA	Thin	Thin	CcyGrp	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	Thin	CcyGrp	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Africa	South Africa						
Africa	South Africa						
Europe	Italy		A				
Europe	Italy		A				
Europe	Italy		A				
Europe	Italy		A				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Europe	Portugal	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A				
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A				
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	A				
Europe	Netherlands	A	A	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands	A	A	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands	A	A				
Europe	Netherlands	A	A	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands	A	A	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands	A	A				
Europe	Netherlands	A	A	Thin	Thin	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Thin	Thin	DocAdj	Thin	Thin	Thin	
Thin	Thin	CcyGrp	Thin	Thin	Thin	
Thin	Thin	DocAdj	Thin	Thin	Thin	
Thin	Thin	DocAdj	Thin	Thin	Thin	
Thin	Thin	CcyGrp	Thin	Thin	Thin	
Thin	Thin	Entity Tier	Thin	Thin	Thin	
Thin	Thin	CcyGrp	Thin	Thin	Thin	
Thin	Thin	CcyGrp	Thin	Thin	Thin	
	Thin					
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	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			

CcyGrp
Entity Tier
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EDP-FinBVUSDMR	31-Jul-08 EDP-FinBV
EDSAUDCR	31-Jul-08 EDS
EDSAUDMR	31-Jul-08 EDS
EDSCADMR	31-Jul-08 EDS
EDSCHFMR	31-Jul-08 EDS
EDSEURCR	31-Jul-08 EDS
EDSEURMM	31-Jul-08 EDS
EDSEURMR	31-Jul-08 EDS
EDSEURXR	31-Jul-08 EDS
EDSGBPMM	31-Jul-08 EDS
EDSGBPMR	31-Jul-08 EDS
EDSGBPXR	31-Jul-08 EDS
EDSHKDMR	31-Jul-08 EDS
EDSILSMR	31-Jul-08 EDS
EDSJPYCR	31-Jul-08 EDS
EDSJPYMR	31-Jul-08 EDS
EDSJPYXR	31-Jul-08 EDS
EDSNZDMR	31-Jul-08 EDS
EDSSGDMR	31-Jul-08 EDS
EDSUSDCR	31-Jul-08 EDS
EDSUSDMM	31-Jul-08 EDS
EDSUSDMR	31-Jul-08 EDS
EDSUSDXR	31-Jul-08 EDS
EEEKGAEURCR	31-Jul-08 EEEKGA
EEEKGAEURMM	31-Jul-08 EEEKGA
EEEKGAEURMR	31-Jul-08 EEEKGA
EEEKGAUSDCR	31-Jul-08 EEEKGA
EEEKGAUSDMM	31-Jul-08 EEEKGA
EEEKGAUSDMR	31-Jul-08 EEEKGA
EEEKGAUSDXR	31-Jul-08 EEEKGA
EEEKGA-FinBVEURCR	31-Jul-08 EEEKGA-FinBV
EEEKGA-FinBVEURMM	31-Jul-08 EEEKGA-FinBV
EEEKGA-FinBVUSDCR	31-Jul-08 EEEKGA-FinBV
EEEKGA-FinBVUSDMR	31-Jul-08 EEEKGA-FinBV
EEPAUDCR	31-Jul-08 EEP
EEPAUDMR	31-Jul-08 EEP
EEPEURCR	31-Jul-08 EEP
EEPEURMR	31-Jul-08 EEP
EEPEURXR	31-Jul-08 EEP
EEPJPYMR	31-Jul-08 EEP
EEPSGDMR	31-Jul-08 EEP
EEPUSDCR	31-Jul-08 EEP
EEPUSDMR	31-Jul-08 EEP
EEPUSDXR	31-Jul-08 EEP
EFGHEY-EurbkErgEURCR	31-Jul-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURMM	31-Jul-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURMR	31-Jul-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURXR	31-Jul-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgUSDCR	31-Jul-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgUSDMM	31-Jul-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURCR	31-Jul-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURMM	31-Jul-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURXR	31-Jul-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgUSDMM	31-Jul-08 EFGHEY-EurbkErg
EFHCAUDMR	31-Jul-08 EFHC
EFHCCADMR	31-Jul-08 EFHC
EFHCCHFMR	31-Jul-08 EFHC
EFHCEURCR	31-Jul-08 EFHC
EFHCEURMM	31-Jul-08 EFHC
EFHCEURMR	31-Jul-08 EFHC
EFHCEURXR	31-Jul-08 EFHC
EFHCGBPMR	31-Jul-08 EFHC
EFHCGBPXR	31-Jul-08 EFHC
EFHCILSMR	31-Jul-08 EFHC
EFHCJPYMR	31-Jul-08 EFHC
EFHCNZDMR	31-Jul-08 EFHC
EFHCSGDMR	31-Jul-08 EFHC
EFHCUSDCR	31-Jul-08 EFHC
EFHCUSDMM	31-Jul-08 EFHC
EFHCUSDMR	31-Jul-08 EFHC
EFHCUSDXR	31-Jul-08 EFHC
EFHC-OncorAUDMR	31-Jul-08 EFHC-Oncor
EFHC-OncorEURMM	31-Jul-08 EFHC-Oncor
EFHC-OncorEURMR	31-Jul-08 EFHC-Oncor

EDP Fin BV	NPAGFW	SNRFOR	USD
Electr Data Sys Corp	2ADBC7	SNRFOR	AUD
Electr Data Sys Corp	2ADBC7	SNRFOR	AUD
Electr Data Sys Corp	2ADBC7	SNRFOR	CAD
Electr Data Sys Corp	2ADBC7	SNRFOR	CHF
Electr Data Sys Corp	2ADBC7	SNRFOR	EUR
Electr Data Sys Corp	2ADBC7	SNRFOR	EUR
Electr Data Sys Corp	2ADBC7	SNRFOR	EUR
Electr Data Sys Corp	2ADBC7	SNRFOR	EUR
Electr Data Sys Corp	2ADBC7	SNRFOR	GBP
Electr Data Sys Corp	2ADBC7	SNRFOR	GBP
Electr Data Sys Corp	2ADBC7	SNRFOR	GBP
Electr Data Sys Corp	2ADBC7	SNRFOR	HKD
Electr Data Sys Corp	2ADBC7	SNRFOR	ILS
Electr Data Sys Corp	2ADBC7	SNRFOR	JPY
Electr Data Sys Corp	2ADBC7	SNRFOR	JPY
Electr Data Sys Corp	2ADBC7	SNRFOR	JPY
Electr Data Sys Corp	2ADBC7	SNRFOR	NZD
Electr Data Sys Corp	2ADBC7	SNRFOR	SGD
Electr Data Sys Corp	2ADBC7	SNRFOR	USD
Electr Data Sys Corp	2ADBC7	SNRFOR	USD
Electr Data Sys Corp	2ADBC7	SNRFOR	USD
Electr Data Sys Corp	2ADBC7	SNRFOR	USD
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	EUR
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	EUR
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	EUR
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	USD
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	USD
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	USD
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	USD
Coca Cola HBC Fin BV	NP29EE	SNRFOR	EUR
Coca Cola HBC Fin BV	NP29EE	SNRFOR	EUR
Coca Cola HBC Fin BV	NP29EE	SNRFOR	USD
Coca Cola HBC Fin BV	NP29EE	SNRFOR	USD
Enbridge Engy Partners LP	2BB75R	SNRFOR	AUD
Enbridge Engy Partners LP	2BB75R	SNRFOR	AUD
Enbridge Engy Partners LP	2BB75R	SNRFOR	EUR
Enbridge Engy Partners LP	2BB75R	SNRFOR	EUR
Enbridge Engy Partners LP	2BB75R	SNRFOR	EUR
Enbridge Engy Partners LP	2BB75R	SNRFOR	JPY
Enbridge Engy Partners LP	2BB75R	SNRFOR	SGD
Enbridge Engy Partners LP	2BB75R	SNRFOR	USD
Enbridge Engy Partners LP	2BB75R	SNRFOR	USD
Enbridge Engy Partners LP	2BB75R	SNRFOR	USD
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	EUR
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	EUR
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	EUR
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	EUR
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	USD
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	USD
EFG Eurobank Ergasias SA	XY9HHX	SUBLT2	EUR
EFG Eurobank Ergasias SA	XY9HHX	SUBLT2	EUR
EFG Eurobank Ergasias SA	XY9HHX	SUBLT2	EUR
EFG Eurobank Ergasias SA	XY9HHX	SUBLT2	USD
Energy Future Hldgs Corp	2BB8E8	SNRFOR	AUD
Energy Future Hldgs Corp	2BB8E8	SNRFOR	CAD
Energy Future Hldgs Corp	2BB8E8	SNRFOR	CHF
Energy Future Hldgs Corp	2BB8E8	SNRFOR	EUR
Energy Future Hldgs Corp	2BB8E8	SNRFOR	EUR
Energy Future Hldgs Corp	2BB8E8	SNRFOR	EUR
Energy Future Hldgs Corp	2BB8E8	SNRFOR	EUR
Energy Future Hldgs Corp	2BB8E8	SNRFOR	GBP
Energy Future Hldgs Corp	2BB8E8	SNRFOR	GBP
Energy Future Hldgs Corp	2BB8E8	SNRFOR	ILS
Energy Future Hldgs Corp	2BB8E8	SNRFOR	JPY
Energy Future Hldgs Corp	2BB8E8	SNRFOR	NZD
Energy Future Hldgs Corp	2BB8E8	SNRFOR	SGD
Energy Future Hldgs Corp	2BB8E8	SNRFOR	USD
Energy Future Hldgs Corp	2BB8E8	SNRFOR	USD
Energy Future Hldgs Corp	2BB8E8	SNRFOR	USD
Energy Future Hldgs Corp	2BB8E8	SNRFOR	USD
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	AUD
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	EUR
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	EUR

MR	Composite						
CR	Composite	0.001504839	0.001923122	0.002609261	0.003048057	0.003367626	0.004107803
MR	Composite	0.15%	0.19%	0.26%	0.30%	0.34%	0.41%
MR	Composite	0.15%	0.19%	0.26%	0.31%	0.34%	0.42%
MR	Composite	0.15%	0.19%	0.26%	0.31%	0.34%	0.42%
CR	Composite	0.16%	0.20%	0.28%	0.33%	0.36%	0.44%
MM	Composite	0.001527625	0.001967657	0.002657775	0.003140187	0.003407737	0.004186236
MR	Composite	0.001510134	0.00194014	0.002626929	0.003114615	0.003372239	0.004157892
XR	Composite	0.15%	0.19%	0.25%	0.29%	0.33%	0.39%
MM	Composite	0.15%	0.20%	0.27%	0.31%	0.34%	0.42%
MR	Composite	0.15%	0.19%	0.26%	0.31%	0.34%	0.42%
XR	Composite	0.001456018	0.001875389	0.002540465	0.002909143	0.003276997	0.003872603
MR	Composite	0.001510134	0.00194014	0.002626929	0.003114615	0.003372239	0.004157892
MR	Composite	0.15%	0.19%	0.26%	0.31%	0.34%	0.42%
CR	Composite						
MR	Composite	0.15%	0.19%	0.26%	0.30%	0.34%	0.41%
XR	Composite	0.15%	0.19%	0.26%	0.29%	0.33%	0.39%
MR	Composite	0.15%	0.19%	0.26%	0.31%	0.34%	0.42%
MR	Composite	0.15%	0.19%	0.26%	0.31%	0.34%	0.42%
CR	Composite	0.16%	0.20%	0.28%	0.33%	0.36%	0.44%
MM	Composite	0.001527625	0.001967657	0.002657775	0.003140187	0.003407737	0.004186236
MR	Composite	0.15%	0.19%	0.26%	0.31%	0.34%	0.42%
XR	Composite	0.001456018	0.001875389	0.002540465	0.002909143	0.003276997	0.003872603
CR	Composite	0.31%	0.28%	0.30%	0.32%	0.34%	0.37%
MM	Composite	0.31%	0.28%	0.30%	0.32%	0.34%	0.37%
MR	Composite	0.31%	0.28%	0.30%	0.32%	0.34%	0.37%
CR	Composite	0.31%	0.28%	0.30%	0.32%	0.34%	0.37%
MM	Composite	0.31%	0.28%	0.30%	0.32%	0.34%	0.37%
MR	Composite	0.31%	0.28%	0.30%	0.32%	0.34%	0.37%
XR	Composite						
CR	Composite						
MM	Composite	0.22%	0.25%	0.28%	0.31%	0.35%	0.38%
CR	Composite	0.22%	0.25%	0.28%	0.31%	0.35%	0.38%
MR	Composite	0.00223628	0.002478986	0.002764792	0.003074778	0.003468594	0.003848665
CR	Composite	0.62%	0.76%	0.82%	0.92%	1.02%	1.13%
MR	Composite	0.62%	0.76%	0.82%	0.92%	1.02%	1.13%
CR	Composite						
MR	Composite	0.62%	0.76%	0.82%	0.92%	1.02%	1.13%
XR	Composite						
MR	Composite	0.62%	0.76%	0.82%	0.92%	1.02%	1.13%
MR	Composite	0.62%	0.76%	0.82%	0.92%	1.02%	1.13%
CR	Composite	0.006222	0.007971872	0.008634474	0.009723746	0.01071	0.01186408
MR	Composite	0.006222	0.007573278	0.00820275	0.009237559	0.0101745	0.011270876
XR	Composite						
CR	Composite	0.006448	0.004986992	0.010153273	0.010230833	0.012293403	0.013272569
MM	Composite	0.006448	0.004986992	0.009747142	0.010230833	0.011801667	0.012741667
MR	Composite						
XR	Composite	0.64%	0.50%	0.93%	1.02%	1.21%	1.31%
CR	Composite						
MM	Composite	0.64%	0.50%	0.97%	1.02%	1.18%	1.27%
CR	Composite	0.0136	0.01375	0.01769375	0.0215375	0.02230625	0.023375
MM	Composite	0.0136	0.01375	0.01769375	0.0215375	0.02230625	0.023375
XR	Composite	1.36%	1.38%	1.77%	2.15%	2.23%	2.34%
MM	Composite	1.36%	1.38%	1.77%	2.15%	2.23%	2.34%
MR	Composite	0.024982351	0.025088271	0.037092789	0.048140938	0.052446164	0.056236818
MR	Composite						
MR	Composite						
CR	Composite	0.026302997	0.026407676	0.039610443	0.051295506	0.055758757	0.060091872
MM	Composite	2.53%	2.54%	3.80%	4.92%	5.35%	5.77%
MR	Composite	2.50%	2.51%	3.81%	4.85%	5.30%	5.72%
XR	Composite	2.41%	2.42%	3.57%	4.67%	5.11%	5.47%
MR	Composite						
XR	Composite	2.41%	2.42%	3.57%	4.67%	5.11%	5.47%
MR	Composite	2.50%	2.51%	3.81%	4.85%	5.30%	5.72%
MR	Composite	2.50%	2.51%	3.71%	4.81%	5.24%	5.62%
MR	Composite						
MR	Composite						
CR	Composite	0.026302997	0.026407676	0.039610443	0.051295506	0.055758757	0.060091872
MM	Composite						
MR	Composite	0.024987848	0.025087292	0.038093436	0.048531533	0.053006129	0.057239371
XR	Composite	2.41%	2.42%	3.57%	4.67%	5.11%	5.47%
MR	Composite						
MM	Composite						
MR	Composite	0.29%	0.52%	0.61%	0.67%	0.73%	0.77%

					0.4		
0.44%	0.004659798	0.00529156	0.007961833	0.005754677	0.400000001	BB	BB
0.44%	0.47%	0.53%	0.80%	0.58%	0.400000001	BB	BB
0.45%	0.47%	0.53%	0.80%	0.58%	0.400000001	A	A
0.45%	0.47%	0.53%	0.80%	0.58%	0.400000001	A	A
0.47%	0.50%	0.56%	0.85%	0.58%	0.400000002	BBB	BBB
0.45%	0.004757115	0.005396319	0.008132229	0.005754677	0.400000001	BBB	BBB
0.45%	0.004721883	0.005332292	0.008032667	0.005754677	0.400000001	A	A
0.43%	0.44%	0.51%	0.78%	0.58%	0.400000001	BBB	A
0.45%	0.48%	0.54%	0.81%	0.58%	0.400000001	BBB	BBB
0.45%	0.47%	0.53%	0.80%	0.58%	0.400000001	A	A
0.43%	0.004425184	0.005143366	0.007751031	0.005754677	0.400000001	BBB	A
0.45%	0.004721883	0.005332292	0.008032667	0.005754677	0.400000001	A	A
0.45%	0.47%	0.53%	0.80%	0.58%	0.400000001	A	A
					0.400000001		
0.43%	0.46%	0.53%	0.80%	0.58%	0.400000001	BB	BB
0.41%	0.44%	0.53%	0.80%	0.58%	0.400000001	BB	BB
0.45%	0.47%	0.53%	0.80%	0.58%	0.400000001	A	A
0.45%	0.47%	0.53%	0.80%	0.58%	0.400000001	A	A
0.47%	0.50%	0.56%	0.85%	0.58%	0.400000002	BBB	BBB
0.45%	0.004757115	0.005396319	0.008132229	0.005754677	0.400000001	BBB	BBB
0.45%	0.47%	0.53%	0.80%	0.58%	0.400000001	A	A
0.43%	0.004425184	0.005143366	0.007751031	0.005754677	0.400000001	BBB	A
0.41%	0.59%	0.59%	0.59%	0.59%	0.4	NR	NR
0.41%	0.59%	0.59%	0.59%	0.59%	0.4	NR	NR
0.41%	0.59%	0.59%	0.59%	0.59%	0.4	NR	NR
0.41%	0.59%	0.59%	0.59%	0.59%	0.4	NR	NR
0.41%	0.59%	0.59%	0.59%	0.59%	0.4	NR	NR
0.41%	0.59%	0.59%	0.59%	0.59%	0.4	NR	NR
					0.4		
					0.4		
0.42%	0.48%	0.48%	0.48%	0.48%	0.4	NR	NR
0.42%	0.48%	0.48%	0.48%	0.48%	0.4	NR	NR
0.42%	0.004795478	0.004795478	0.004795478	0.004795478	0.4	NR	NR
1.20%	1.29%	1.57%	1.36%	1.39%	0.4	NR	BB
1.20%	1.29%	1.57%	1.36%	1.39%	0.4	NR	BB
					0.4		
1.20%	1.29%	1.57%	1.36%	1.39%	0.4	NR	A
					0.4		
1.20%	1.29%	1.57%	1.36%	1.39%	0.4	NR	BB
1.20%	1.29%	1.57%	1.36%	1.39%	0.4	NR	A
1.27%	0.01354967	0.015665	0.013604	0.013886063	0.4	NR	BBB
1.20%	0.012872187	0.015665	0.013604	0.013886063	0.4	NR	A
					0.4		
1.30%	0.013255	0.01479781	0.015798884	0.0146	0.425	NR	NR
1.30%	0.013255	0.014205897	0.015166929	0.0146	0.4	NR	NR
					0.425		
1.30%	1.33%	1.35%	1.45%	1.46%	0.425	NR	NR
					0.425		
1.30%	1.33%	1.42%	1.52%	1.46%	0.4	NR	NR
2.36%	0.0236	0.025025	0.025025	0.025025	0.2	NR	NR
2.36%	0.0236	0.025025	0.025025	0.025025	0.2	NR	NR
2.36%	2.36%	2.50%	2.50%	2.50%	0.2	NR	NR
2.36%	2.36%	2.50%	2.50%	2.50%	0.2	NR	NR
5.71%	0.058742352	0.058375491	0.05877791	0.059291765	0.4	BB	BB
					0.4		
					0.4		
6.10%	0.062462303	0.062520997	0.063536636	0.063212302	0.4	BBB	BBB
5.86%	6.00%	6.00%	6.10%	6.07%	0.4	BBB	BBB
5.82%	5.93%	5.94%	5.98%	6.02%	0.4	A	A
5.57%	5.75%	5.70%	5.79%	5.78%	0.4	BBB	BBB
					0.4		
5.57%	5.75%	5.70%	5.79%	5.78%	0.4	BBB	BBB
5.82%	5.93%	5.94%	5.98%	6.02%	0.4	A	A
5.71%	5.87%	5.84%	5.88%	5.93%	0.4	BB	BB
					0.4		
					0.4		
6.10%	0.062462303	0.062520997	0.063536636	0.063212302	0.4	BBB	BBB
					0.4		
5.82%	0.059266679	0.059370015	0.05975	0.060183346	0.4	A	A
5.57%	5.75%	5.70%	5.79%	5.78%	0.4	BBB	BBB
					0.4		
					0.4		
0.85%	0.96%	0.96%	0.96%	0.96%	0.4	NR	NR

BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	AA	AA	AA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BB	NR	B	CCC	NR	NR
BB	NR	BB	BB	NR	NR
BB	NR	B	CCC	NR	NR
BB	NR	BB	BB	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	A	A	AA	AA	AA
NR	NR	NR	B	B	B

			NR	Utilities
BB	B	NR	AA	12 Technology
BB	B	NR	AA	12 Technology
A	BBB	NR	AA	12 Technology
A	BBB	NR	AA	12 Technology
BBB	BB	NR	AA	12 Technology
BBB	BB	NR	AA	12 Technology
A	BBB	NR	AA	12 Technology
BBB	BB	NR	A	8 Technology
BBB	BB	NR	AA	12 Technology
A	BBB	NR	AA	12 Technology
BBB	BB	NR	A	8 Technology
A	BBB	NR	AA	12 Technology
A	BBB	NR	AA	12 Technology
			NR	Technology
BB	B	NR	A	3 Technology
BB	B	NR	A	3 Technology
A	BBB	NR	AA	12 Technology
A	BBB	NR	AA	12 Technology
BBB	BB	NR	AA	12 Technology
BBB	BB	NR	AA	12 Technology
A	BBB	NR	AA	12 Technology
BBB	BB	NR	A	8 Technology
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
NR	NR	NR	A	9 Oil & Gas
NR	NR	NR	A	9 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	A	9 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	A	9 Oil & Gas
NR	NR	NR	A	9 Oil & Gas
NR	NR	NR	A	9 Oil & Gas
NR	NR	NR	A	9 Oil & Gas
			NR	Oil & Gas
CCC	B	NR	NR	4 Financials
CCC	B	NR	NR	3 Financials
			NR	Financials
CCC	B	NR	NR	4 Financials
			NR	Financials
CCC	B	NR	NR	3 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
BBB	BBB	BBB	AA	9 Utilities
			NR	Utilities
			NR	Utilities
A	A	A	AA	9 Utilities
A	A	A	AA	9 Utilities
A	A	AA	AA	7 Utilities
A	AA	A	AA	6 Utilities
			NR	Utilities
A	AA	A	AA	6 Utilities
A	A	AA	AA	7 Utilities
BBB	BBB	BBB	AA	9 Utilities
			NR	Utilities
			NR	Utilities
A	A	A	AA	9 Utilities
			NR	Utilities
A	A	AA	AA	7 Utilities
A	AA	A	AA	6 Utilities
			NR	Utilities
			NR	Utilities
			NR	3 Utilities

Europe	Netherlands	A	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	A	AA	Thin	Thin	Thin	Thin
Europe	Greece	A	AA	Thin	Thin	Thin	Thin
Europe	Greece	A	AA	Thin	Thin	Thin	Thin
Europe	Greece	A	AA	Thin	Thin	Thin	Thin
Europe	Greece	A	AA	Thin	Thin	Thin	Thin
Europe	Greece	A	AA	Thin	Thin	Thin	Thin
Europe	Greece	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	Thin	Thin	Thin	Thin
Europe	Netherlands	A	AA	Thin	Thin	Thin	Thin
Europe	Netherlands	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
Europe	Greece	A	AA	Thin	Thin	DocAdj	Thin
Europe	Greece	A	AA	Thin	Thin	DocAdj	Thin
Europe	Greece	A	AA				
Europe	Greece	A	AA	Thin	Thin	DocAdj	Thin
Europe	Greece	A	AA				
Europe	Greece	A	AA	Thin	Thin	DocAdj	Thin
Europe	Greece	A	AA	Thin	Thin	Thin	Thin
Europe	Greece	A	AA	Thin	Thin	Thin	Thin
Europe	Greece	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	Thin	Thin	DocAdj	DocAdj	Thin
DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	Thin	Thin	DocAdj	DocAdj	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Thin	DocAdj	DocAdj	DocAdj			

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EFHC-OncorJPYMR	31-Jul-08 EFHC-Oncor
EFHC-OncorUSDMM	31-Jul-08 EFHC-Oncor
EFHC-OncorUSDMR	31-Jul-08 EFHC-Oncor
EFHC-OncorUSDXR	31-Jul-08 EFHC-Oncor
EFXEURMR	31-Jul-08 EFX
EFXJPYMR	31-Jul-08 EFX
EFXUSDCR	31-Jul-08 EFX
EFXUSDMR	31-Jul-08 EFX
EFXUSDXR	31-Jul-08 EFX
EGATEURCR	31-Jul-08 EGAT
EGATEURMM	31-Jul-08 EGAT
EGATUSDCR	31-Jul-08 EGAT
EGATUSDMM	31-Jul-08 EGAT
EGATUSDMR	31-Jul-08 EGAT
EGYPTEURCR	31-Jul-08 EGYPT
EGYPTEURMM	31-Jul-08 EGYPT
EGYPTGBPCR	31-Jul-08 EGYPT
EGYPTSEKCR	31-Jul-08 EGYPT
EGYPTUSDCR	31-Jul-08 EGYPT
EGYPTUSDMM	31-Jul-08 EGYPT
EGYPTUSDMR	31-Jul-08 EGYPT
EIBAUDCR	31-Jul-08 EIB
EIBCHFCR	31-Jul-08 EIB
EIBEURCR	31-Jul-08 EIB
EIBEURMM	31-Jul-08 EIB
EIBEURMR	31-Jul-08 EIB
EIBGBPCR	31-Jul-08 EIB
EIBGBPMM	31-Jul-08 EIB
EIBHKDCR	31-Jul-08 EIB
EIBHUFCR	31-Jul-08 EIB
EIBJPYCR	31-Jul-08 EIB
EIBJPYMR	31-Jul-08 EIB
EIBMXNCR	31-Jul-08 EIB
EIBNZDCR	31-Jul-08 EIB
EIBUSDCR	31-Jul-08 EIB
EIBUSDMM	31-Jul-08 EIB
EIBUSDMR	31-Jul-08 EIB
EIBZARCR	31-Jul-08 EIB
EIBCEURCR	31-Jul-08 EIBC
EIBCEURMM	31-Jul-08 EIBC
EIBCJPYCR	31-Jul-08 EIBC
EIBCSGDCR	31-Jul-08 EIBC
EIBCTWDCR	31-Jul-08 EIBC
EIBCUSDCR	31-Jul-08 EIBC
EIBCUSDMM	31-Jul-08 EIBC
EIBCUSDMR	31-Jul-08 EIBC
EIBCUSDXR	31-Jul-08 EIBC
EIBKORAUDCR	31-Jul-08 EIBKOR
EIBKORAUDMR	31-Jul-08 EIBKOR
EIBKORCHFCR	31-Jul-08 EIBKOR
EIBKOREURCR	31-Jul-08 EIBKOR
EIBKOREURMM	31-Jul-08 EIBKOR
EIBKOREURMR	31-Jul-08 EIBKOR
EIBKORGBPCR	31-Jul-08 EIBKOR
EIBKORHKDCR	31-Jul-08 EIBKOR
EIBKORHKDMR	31-Jul-08 EIBKOR
EIBKORJPYCR	31-Jul-08 EIBKOR
EIBKORKRWCR	31-Jul-08 EIBKOR
EIBKORSGDCR	31-Jul-08 EIBKOR
EIBKORSGDMR	31-Jul-08 EIBKOR
EIBKORTRYCR	31-Jul-08 EIBKOR
EIBKORTWDMR	31-Jul-08 EIBKOR
EIBKORUSDCR	31-Jul-08 EIBKOR
EIBKORUSDMM	31-Jul-08 EIBKOR
EIBKORUSDMR	31-Jul-08 EIBKOR
EIBKORUSDXR	31-Jul-08 EIBKOR
EISAIJPYCR	31-Jul-08 EISAI
EIXEURMM	31-Jul-08 EIX
EIXEURMR	31-Jul-08 EIX
EIXUSDCR	31-Jul-08 EIX
EIXUSDMM	31-Jul-08 EIX
EIXUSDMR	31-Jul-08 EIX
EIXUSDXR	31-Jul-08 EIX
EIX-EdMisEnergyUSDXR	31-Jul-08 EIX-EdMisEnergy

Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	JPY
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	USD
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	USD
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	USD
Equifax Inc	2BD86B	SNRFOR	EUR
Equifax Inc	2BD86B	SNRFOR	JPY
Equifax Inc	2BD86B	SNRFOR	USD
Equifax Inc	2BD86B	SNRFOR	USD
Equifax Inc	2BD86B	SNRFOR	USD
Elec Gen Auth Thailand	Y04AB4	SNRFOR	EUR
Elec Gen Auth Thailand	Y04AB4	SNRFOR	EUR
Elec Gen Auth Thailand	Y04AB4	SNRFOR	USD
Elec Gen Auth Thailand	Y04AB4	SNRFOR	USD
Elec Gen Auth Thailand	Y04AB4	SNRFOR	USD
Arab Rep Egypt	MN5AC8	SNRFOR	EUR
Arab Rep Egypt	MN5AC8	SNRFOR	EUR
Arab Rep Egypt	MN5AC8	SNRFOR	GBP
Arab Rep Egypt	MN5AC8	SNRFOR	SEK
Arab Rep Egypt	MN5AC8	SNRFOR	USD
Arab Rep Egypt	MN5AC8	SNRFOR	USD
Arab Rep Egypt	MN5AC8	SNRFOR	USD
Eurpn Invt Bk	2BHFFD	SNRFOR	AUD
Eurpn Invt Bk	2BHFFD	SNRFOR	CHF
Eurpn Invt Bk	2BHFFD	SNRFOR	EUR
Eurpn Invt Bk	2BHFFD	SNRFOR	EUR
Eurpn Invt Bk	2BHFFD	SNRFOR	EUR
Eurpn Invt Bk	2BHFFD	SNRFOR	GBP
Eurpn Invt Bk	2BHFFD	SNRFOR	GBP
Eurpn Invt Bk	2BHFFD	SNRFOR	HKD
Eurpn Invt Bk	2BHFFD	SNRFOR	HUF
Eurpn Invt Bk	2BHFFD	SNRFOR	JPY
Eurpn Invt Bk	2BHFFD	SNRFOR	JPY
Eurpn Invt Bk	2BHFFD	SNRFOR	MXN
Eurpn Invt Bk	2BHFFD	SNRFOR	NZD
Eurpn Invt Bk	2BHFFD	SNRFOR	USD
Eurpn Invt Bk	2BHFFD	SNRFOR	USD
Eurpn Invt Bk	2BHFFD	SNRFOR	USD
Eurpn Invt Bk	2BHFFD	SNRFOR	ZAR
Expt Import Bk of China	Y05BE8	SNRFOR	EUR
Expt Import Bk of China	Y05BE8	SNRFOR	EUR
Expt Import Bk of China	Y05BE8	SNRFOR	JPY
Expt Import Bk of China	Y05BE8	SNRFOR	SGD
Expt Import Bk of China	Y05BE8	SNRFOR	TWD
Expt Import Bk of China	Y05BE8	SNRFOR	USD
Expt Import Bk of China	Y05BE8	SNRFOR	USD
Expt Import Bk of China	Y05BE8	SNRFOR	USD
Expt Import Bk of China	Y05BE8	SNRFOR	USD
Expt Import Bk Korea	3D2369	SNRFOR	AUD
Expt Import Bk Korea	3D2369	SNRFOR	AUD
Expt Import Bk Korea	3D2369	SNRFOR	CHF
Expt Import Bk Korea	3D2369	SNRFOR	EUR
Expt Import Bk Korea	3D2369	SNRFOR	EUR
Expt Import Bk Korea	3D2369	SNRFOR	EUR
Expt Import Bk Korea	3D2369	SNRFOR	GBP
Expt Import Bk Korea	3D2369	SNRFOR	HKD
Expt Import Bk Korea	3D2369	SNRFOR	HKD
Expt Import Bk Korea	3D2369	SNRFOR	JPY
Expt Import Bk Korea	3D2369	SNRFOR	KRW
Expt Import Bk Korea	3D2369	SNRFOR	SGD
Expt Import Bk Korea	3D2369	SNRFOR	SGD
Expt Import Bk Korea	3D2369	SNRFOR	TRY
Expt Import Bk Korea	3D2369	SNRFOR	TWD
Expt Import Bk Korea	3D2369	SNRFOR	USD
Expt Import Bk Korea	3D2369	SNRFOR	USD
Expt Import Bk Korea	3D2369	SNRFOR	USD
Expt Import Bk Korea	3D2369	SNRFOR	USD
Eisai Co Ltd	JK3AD7	SNRFOR	JPY
Edison Intl	2A9122	SNRFOR	EUR
Edison Intl	2A9122	SNRFOR	EUR
Edison Intl	2A9122	SNRFOR	USD
Edison Intl	2A9122	SNRFOR	USD
Edison Intl	2A9122	SNRFOR	USD
Edison Intl	2A9122	SNRFOR	USD
Edison Mission Engy	2A9125	SECDOM	USD

MR	Composite						
MM	Composite						
MR	Composite	0.29%	0.52%	0.61%	0.67%	0.73%	0.77%
XR	Composite	0.29%	0.52%	0.61%	0.67%	0.73%	0.75%
MR	Composite	0.00165	0.00165	0.002187273	0.002672656	0.0033	0.00395
MR	Composite	0.17%	0.17%	0.22%	0.27%	0.33%	0.40%
CR	Composite	0.17%	0.17%	0.22%	0.27%	0.33%	0.40%
MR	Composite	0.17%	0.17%	0.22%	0.27%	0.33%	0.40%
XR	Composite	0.17%	0.17%	0.22%	0.27%	0.33%	0.40%
CR	Composite						
MM	Composite						
CR	Composite	1.00%	1.00%	1.00%	1.00%	1.00%	1.00%
MM	Composite						
MR	Composite	1.00%	1.00%	1.00%	1.00%	1.00%	1.00%
CR	Composite	0.98%	1.11%	1.45%	1.86%	2.38%	2.69%
MM	Composite	0.0097831	0.010695936	0.013949629	0.017873232	0.022873718	0.025805486
CR	Composite	0.0097831	0.0111416	0.014530863	0.01861795	0.02382679	0.026880714
CR	Composite	0.98%	1.11%	1.45%	1.86%	2.38%	2.69%
CR	Composite	0.98%	1.11%	1.45%	1.86%	2.38%	2.69%
MM	Composite	0.98%	1.07%	1.39%	1.79%	2.29%	2.58%
MR	Composite						
CR	Composite	0.07%	0.07%	0.07%	0.07%	0.07%	0.08%
CR	Composite	0.07%	0.07%	0.07%	0.07%	0.07%	0.08%
CR	Composite	0.07%	0.07%	0.07%	0.07%	0.07%	0.08%
MM	Composite	0.000694259	0.000694259	0.000694259	0.000694259	0.000694259	0.000769253
MR	Composite						
CR	Composite	0.000694259	0.000694259	0.000694259	0.000694259	0.000694259	0.000769253
MM	Composite	0.07%	0.07%	0.07%	0.07%	0.07%	0.08%
CR	Composite	0.000694259	0.000694259	0.000694259	0.000694259	0.000694259	0.000769253
CR	Composite	0.07%	0.07%	0.07%	0.07%	0.07%	0.08%
CR	Composite	0.000694259	0.000694259	0.000694259	0.000694259	0.000694259	0.000769253
MR	Composite						
CR	Composite	0.07%	0.07%	0.07%	0.07%	0.07%	0.08%
CR	Composite	0.07%	0.07%	0.07%	0.07%	0.07%	0.08%
CR	Composite	0.000694259	0.000694259	0.000694259	0.000694259	0.000694259	0.000769253
MM	Composite	0.000694259	0.000694259	0.000694259	0.000694259	0.000694259	0.000769253
MR	Composite						
CR	Composite	0.07%	0.07%	0.07%	0.07%	0.07%	0.08%
CR	Composite	0.42%	0.52%	0.74%	0.94%	1.08%	1.18%
MM	Composite						
CR	Composite						
CR	Composite	0.42%	0.52%	0.74%	0.94%	1.08%	1.18%
CR	Composite						
CR	Composite	0.42%	0.52%	0.74%	0.94%	1.08%	1.18%
MM	Composite						
MR	Composite	0.42%	0.49%	0.70%	0.89%	1.02%	1.12%
XR	Composite						
CR	Composite	0.48%	0.61%	0.61%	0.92%	1.07%	1.20%
MR	Composite	0.48%	0.61%	0.61%	0.92%	1.07%	1.20%
CR	Composite	0.48%	0.61%	0.61%	0.92%	1.07%	1.20%
CR	Composite	0.48%	0.61%	0.61%	0.92%	1.07%	1.20%
MM	Composite						
MR	Composite	0.46%	0.58%	0.58%	0.87%	1.02%	1.14%
CR	Composite	0.48%	0.61%	0.61%	0.92%	1.07%	1.20%
CR	Composite	0.004824242	0.006096089	0.00609914	0.009158893	0.010693597	0.011983333
MR	Composite	0.46%	0.58%	0.58%	0.87%	1.02%	1.14%
CR	Composite	0.48%	0.61%	0.61%	0.92%	1.07%	1.20%
CR	Composite	0.48%	0.61%	0.61%	0.92%	1.07%	1.20%
CR	Composite	0.48%	0.61%	0.61%	0.92%	1.07%	1.20%
MR	Composite	0.00458303	0.005791285	0.005794183	0.008720564	0.010187554	0.011414167
CR	Composite	0.48%	0.61%	0.61%	0.92%	1.07%	1.20%
MR	Composite	0.46%	0.58%	0.58%	0.87%	1.02%	1.14%
CR	Composite	0.004824242	0.006096089	0.00609914	0.009158893	0.010693597	0.011983333
MM	Composite						
MR	Composite	0.46%	0.58%	0.58%	0.87%	1.02%	1.14%
XR	Composite	0.44%	0.56%	0.56%	0.84%	0.98%	1.10%
CR	Composite	0.12%	0.11%	0.13%	0.14%	0.18%	0.25%
MM	Composite	0.69%	0.69%	0.73%	0.78%	0.86%	0.89%
MR	Composite						
CR	Composite	0.69%	0.69%	0.73%	0.78%	0.89%	0.89%
MM	Composite						
MR	Composite	0.69%	0.69%	0.73%	0.78%	0.85%	0.89%
XR	Composite	0.69%	0.69%	0.73%	0.78%	0.82%	0.89%
XR	Composite	2.65%	2.65%	2.65%	2.65%	2.65%	2.65%

					0.4	
					0.4	
0.85%	0.96%	0.96%	0.96%	0.96%	0.4 NR	NR
0.82%	0.92%	0.92%	0.92%	0.92%	0.4 NR	NR
0.46%	0.0052564	0.0052564	0.0052564	0.0052564	0.400000002	NR
0.46%	0.53%	0.53%	0.53%	0.53%	0.400000002	NR
0.46%	0.53%	0.53%	0.53%	0.53%	0.400000002	NR
0.46%	0.53%	0.53%	0.53%	0.53%	0.400000002	NR
0.46%	0.53%	0.53%	0.53%	0.53%	0.400000002	NR
					0.36	
					0.36	
1.00%	1.00%	1.00%	1.00%	1.00%	0.36	
					0.36	
1.00%	1.00%	1.00%	1.00%	1.00%	0.36	
2.87%	3.00%	3.15%	3.19%	3.21%	0.25 NR	BB
2.76%	0.028838784	0.03150159	0.03063872	0.03081856	0.25 NR	B
2.87%	0.0300404	0.03150159	0.031915333	0.032102667	0.25 NR	BB
2.87%	3.00%	3.15%	3.19%	3.21%	0.25 NR	BB
2.87%	3.00%	3.15%	3.19%	3.21%	0.25 NR	BB
2.76%	2.88%	3.15%	3.06%	3.08%	0.25 NR	B
					0.25	
0.10%	0.15%	0.14%	0.17%	0.21%	0.4	
0.10%	0.15%	0.14%	0.17%	0.21%	0.4	
0.10%	0.15%	0.14%	0.17%	0.21%	0.4	
0.10%	0.00145005	0.001449655	0.00173964	0.002079681	0.4	
					0.4	
0.10%	0.00145005	0.001449655	0.00173964	0.002079681	0.4	
0.10%	0.15%	0.14%	0.17%	0.21%	0.4	
0.10%	0.00145005	0.001449655	0.00173964	0.002079681	0.4	
0.10%	0.15%	0.14%	0.17%	0.21%	0.4	
0.10%	0.00145005	0.001449655	0.00173964	0.002079681	0.4	
					0.4	
0.10%	0.15%	0.14%	0.17%	0.21%	0.4	
0.10%	0.15%	0.14%	0.17%	0.21%	0.4	
0.10%	0.00145005	0.001449655	0.00173964	0.002079681	0.4	
0.10%	0.00145005	0.001449655	0.00173964	0.002079681	0.4	
					0.4	
0.10%	0.15%	0.14%	0.17%	0.21%	0.4	
1.25%	1.30%	1.51%	1.42%	1.46%	0.4 NR	A
					0.4	
					0.4	
1.25%	1.30%	1.51%	1.42%	1.46%	0.4 NR	A
					0.4	
1.25%	1.30%	1.51%	1.42%	1.46%	0.4 NR	A
					0.4	
1.19%	1.24%	1.43%	1.42%	1.39%	0.4 NR	BBB
					0.4	
1.25%	1.33%	1.32%	1.38%	1.41%	0.3425 BB	BBB
1.25%	1.33%	1.32%	1.38%	1.41%	0.3425 BB	BBB
1.25%	1.33%	1.33%	1.38%	1.41%	0.336111111 A	AA
1.25%	1.33%	1.33%	1.38%	1.41%	0.336111111 A	AA
					0.3425	
1.19%	1.27%	1.26%	1.31%	1.34%	0.3425 BBB	A
1.25%	1.33%	1.33%	1.38%	1.41%	0.336111111 A	AA
1.25%	0.013281364	0.013252931	0.013803299	0.0141166	0.336111111 A	AA
1.19%	1.27%	1.26%	1.31%	1.34%	0.3425 BBB	A
1.25%	1.33%	1.32%	1.38%	1.41%	0.3425 BB	BBB
1.25%	1.33%	1.33%	1.38%	1.41%	0.336111111 A	AA
1.25%	1.33%	1.33%	1.38%	1.41%	0.336111111 A	AA
1.19%	0.01265275	0.012590284	0.013113134	0.01341077	0.3425 BBB	A
1.25%	1.33%	1.33%	1.38%	1.41%	0.336111111 A	AA
1.19%	1.27%	1.26%	1.31%	1.34%	0.3425 BBB	A
1.25%	0.013281364	0.013252931	0.013803299	0.0141166	0.336111111 A	AA
					0.3425	
1.19%	1.27%	1.26%	1.31%	1.34%	0.3425 BBB	A
1.15%	1.22%	1.21%	1.26%	1.29%	0.3425 BBB	A
0.24%	0.24%	0.24%	0.24%	0.24%	0.275 NR	NR
0.92%	1.01%	1.01%	1.01%	1.01%	0.45	NR
					0.45	
0.92%	1.01%	1.01%	1.01%	1.01%	0.45	NR
					0.45	
0.92%	1.01%	1.01%	1.01%	1.01%	0.45	NR
0.92%	1.01%	1.01%	1.01%	1.01%	0.45	NR
2.93%	2.93%	2.93%	2.93%	2.93%	0.625	

NR	NR	NR	B	B	B
NR	NR	NR	B	B	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
BB	A	BBB	BBB	A	BB
B	BBB	BB	BB	BBB	B
BB	A	BBB	BBB	A	BB
BB	A	BBB	BBB	A	BB
BB	A	BBB	BBB	A	BB
B	BBB	BB	BB	BBB	B
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
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		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
A	AA	AA	AA	AA	A
BB	A	BBB	A	BBB	BBB
BB	A	BBB	A	BBB	BBB
A	AAA	AA	AAA	AA	AA
A	AAA	AA	AAA	AA	AA
BBB	AA	A	AA	A	A
A	AAA	AA	AAA	AA	AA
A	AAA	AA	AAA	AA	AA
BBB	AA	A	AA	A	A
BB	A	BBB	A	BBB	BBB
A	AAA	AA	AAA	AA	AA
A	AAA	AA	AAA	AA	AA
BBB	AA	A	AA	A	A
A	AAA	AA	AAA	AA	AA
BBB	AA	A	AA	A	A
A	AAA	AA	AAA	AA	AA
BBB	AA	A	AA	A	A
BBB	AA	A	AA	A	A
NR	NR	NR	NR	NR	
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BBB	NR	NR	NR
NR	NR	BB	NR	NR	NR
			NR	NR	

			NR		Utilities
			NR		Utilities
			NR	3	Utilities
			NR	3	Utilities
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR		Government
			NR		Government
			NR	2	Government
			NR		Government
			NR	2	Government
NR	BBB	BB	BBB	7	Government
NR	BB	B	BBB	7	Government
NR	BBB	BB	BBB	7	Government
NR	BBB	BB	BBB	7	Government
NR	BBB	BB	BBB	7	Government
NR	BB	B	BBB	7	Government
			NR		Government
NR	NR	NR	NR	2	Government
NR	NR	NR	NR	2	Government
NR	NR	NR	NR	2	Government
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NR	NR	NR	NR	2	Government
NR	NR	NR	NR	2	Government
			NR		Government
NR	NR	NR	NR	2	Government
AA	NR	A	AA	13	Government
			NR		Government
			NR		Government
AA	NR	A	AA	13	Government
			NR		Government
AA	NR	A	AA	13	Government
			NR		Government
A	NR	BBB	AA	13	Government
			NR		Government
BB	BB	BB	AA	12	Government
BB	BB	BB	AA	12	Government
A	A	A	AA	12	Government
A	A	A	AA	12	Government
			NR		Government
BBB	BBB	BBB	AA	12	Government
A	A	A	AA	12	Government
A	A	A	AA	12	Government
BBB	BBB	BBB	AA	12	Government
BB	BB	BB	AA	12	Government
A	A	A	AA	12	Government
A	A	A	AA	12	Government
BBB	BBB	BBB	AA	12	Government
A	A	A	AA	12	Government
BBB	BBB	BBB	AA	12	Government
A	A	A	AA	12	Government
			NR		Government
BBB	BBB	BBB	AA	12	Government
BBB	BBB	BBB	AA	12	Government
			NR	2	Health Care
			NR	2	Utilities
			NR		Utilities
			NR	2	Utilities
			NR		Utilities
			NR	2	Utilities
			NR	2	Utilities
			NR	2	Utilities

N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
Asia	Thailand	BBB	A				
Asia	Thailand	BBB	A				
Asia	Thailand	BBB	A				
Asia	Thailand	BBB	A				
Asia	Thailand	BBB	A				
Africa	Egypt	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Africa	Egypt	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Africa	Egypt	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Africa	Egypt	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Africa	Egypt	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Africa	Egypt	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Africa	Egypt	BB	BB				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Asia	China	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	BBB				
Asia	China	A	BBB				
Asia	China	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	BBB				
Asia	China	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	BBB				
Asia	China	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	China	A	BBB				
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BB	BB				

Thin	DocAdj	DocAdj	DocAdj
Thin	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
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Thin	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin				
DocAdj	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
	Thin	Thin				

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EIX-EdMisEnergyEURCR	31-Jul-08 EIX-EdMisEnergy
EIX-EdMisEnergyEURMM	31-Jul-08 EIX-EdMisEnergy
EIX-EdMisEnergyEURMR	31-Jul-08 EIX-EdMisEnergy
EIX-EdMisEnergyEURXR	31-Jul-08 EIX-EdMisEnergy
EIX-EdMisEnergyUSDCR	31-Jul-08 EIX-EdMisEnergy
EIX-EdMisEnergyUSDMM	31-Jul-08 EIX-EdMisEnergy
EIX-EdMisEnergyUSDMR	31-Jul-08 EIX-EdMisEnergy
EIX-EdMisEnergyUSDXR	31-Jul-08 EIX-EdMisEnergy
EIX-MidwGenUSDMR	31-Jul-08 EIX-MidwGen
EIX-MidwGenUSDXR	31-Jul-08 EIX-MidwGen
EIX-MidwGenUSDMR	31-Jul-08 EIX-MidwGen
EIX-MidwGenUSDXR	31-Jul-08 EIX-MidwGen
EIX-SouCalEdEURMM	31-Jul-08 EIX-SouCalEd
EIX-SouCalEdEURMR	31-Jul-08 EIX-SouCalEd
EIX-SouCalEdUSDCR	31-Jul-08 EIX-SouCalEd
EIX-SouCalEdUSDMM	31-Jul-08 EIX-SouCalEd
EIX-SouCalEdUSDMR	31-Jul-08 EIX-SouCalEd
EIX-SouCalEdUSDXR	31-Jul-08 EIX-SouCalEd
EJRAILCHFCR	31-Jul-08 EJRAIL
EJRAILEURCR	31-Jul-08 EJRAIL
EJRAILEURMR	31-Jul-08 EJRAIL
EJRAILGBPCR	31-Jul-08 EJRAIL
EJRAILGBPMM	31-Jul-08 EJRAIL
EJRAILJPYCR	31-Jul-08 EJRAIL
EJRAILJPYMM	31-Jul-08 EJRAIL
EJRAILJPYMR	31-Jul-08 EJRAIL
EJRAILJPYXR	31-Jul-08 EJRAIL
EJRAILUSDCR	31-Jul-08 EJRAIL
EJRAILUSDMR	31-Jul-08 EJRAIL
EKUSDMR	31-Jul-08 EK
EKUSDXR	31-Jul-08 EK
EKAUDMR	31-Jul-08 EK
EKAUDXR	31-Jul-08 EK
EKCADMR	31-Jul-08 EK
EKCHFCR	31-Jul-08 EK
EKCHFMR	31-Jul-08 EK
EKEURCR	31-Jul-08 EK
EKEURMM	31-Jul-08 EK
EKEURMR	31-Jul-08 EK
EKEURXR	31-Jul-08 EK
EKGBPMR	31-Jul-08 EK
EKHKDMR	31-Jul-08 EK
EKHKDXR	31-Jul-08 EK
EKJPYCR	31-Jul-08 EK
EKJPYMR	31-Jul-08 EK
EKNZDMR	31-Jul-08 EK
EKTWDCR	31-Jul-08 EK
EKUSDCR	31-Jul-08 EK
EKUSDMM	31-Jul-08 EK
EKUSDMR	31-Jul-08 EK
EKUSDXR	31-Jul-08 EK
ELEURCR	31-Jul-08 EL
ELEURMR	31-Jul-08 EL
ELUSDCR	31-Jul-08 EL
ELUSDMR	31-Jul-08 EL
ELUSDXR	31-Jul-08 EL
ELCASTUSDCR	31-Jul-08 ELCAST
ELCASTUSDMM	31-Jul-08 ELCAST
ELCASTUSDMR	31-Jul-08 ELCAST
ELEBELEURCR	31-Jul-08 ELEBEL
ELEBELEURMM	31-Jul-08 ELEBEL
ELEBELUSDMM	31-Jul-08 ELEBEL
ELESMAUDCR	31-Jul-08 ELESM
ELESMAUDMM	31-Jul-08 ELESM
ELESMAUDMR	31-Jul-08 ELESM
ELESMCADMM	31-Jul-08 ELESM
ELESMCHFCR	31-Jul-08 ELESM
ELESMCHFMM	31-Jul-08 ELESM
ELESMEURCR	31-Jul-08 ELESM
ELESMEURMM	31-Jul-08 ELESM
ELESMEURMR	31-Jul-08 ELESM
ELESMEURXR	31-Jul-08 ELESM
ELESMGBPCR	31-Jul-08 ELESM
ELESMGBPMM	31-Jul-08 ELESM

Edison Mission Engy	2A9125	SNRFOR	EUR
Edison Mission Engy	2A9125	SNRFOR	EUR
Edison Mission Engy	2A9125	SNRFOR	EUR
Edison Mission Engy	2A9125	SNRFOR	EUR
Edison Mission Engy	2A9125	SNRFOR	USD
Edison Mission Engy	2A9125	SNRFOR	USD
Edison Mission Engy	2A9125	SNRFOR	USD
Edison Mission Engy	2A9125	SNRFOR	USD
Midwest Generation LLC	5EHB5Y	SECDOM	USD
Midwest Generation LLC	5EHB5Y	SECDOM	USD
Midwest Generation LLC	5EHB5Y	SNRFOR	USD
Midwest Generation LLC	5EHB5Y	SNRFOR	USD
Sthn CA Edison Co	8C6640	SNRFOR	EUR
Sthn CA Edison Co	8C6640	SNRFOR	EUR
Sthn CA Edison Co	8C6640	SNRFOR	USD
Sthn CA Edison Co	8C6640	SNRFOR	USD
Sthn CA Edison Co	8C6640	SNRFOR	USD
Sthn CA Edison Co	8C6640	SNRFOR	USD
East Japan Rwy Co	JK37DG	SNRFOR	CHF
East Japan Rwy Co	JK37DG	SNRFOR	EUR
East Japan Rwy Co	JK37DG	SNRFOR	EUR
East Japan Rwy Co	JK37DG	SNRFOR	GBP
East Japan Rwy Co	JK37DG	SNRFOR	GBP
East Japan Rwy Co	JK37DG	SNRFOR	JPY
East Japan Rwy Co	JK37DG	SNRFOR	JPY
East Japan Rwy Co	JK37DG	SNRFOR	JPY
East Japan Rwy Co	JK37DG	SNRFOR	JPY
East Japan Rwy Co	JK37DG	SNRFOR	USD
East Japan Rwy Co	JK37DG	SNRFOR	USD
Eastman Kodak Co	29EBA7	SECDOM	USD
Eastman Kodak Co	29EBA7	SECDOM	USD
Eastman Kodak Co	29EBA7	SNRFOR	AUD
Eastman Kodak Co	29EBA7	SNRFOR	AUD
Eastman Kodak Co	29EBA7	SNRFOR	CAD
Eastman Kodak Co	29EBA7	SNRFOR	CHF
Eastman Kodak Co	29EBA7	SNRFOR	CHF
Eastman Kodak Co	29EBA7	SNRFOR	EUR
Eastman Kodak Co	29EBA7	SNRFOR	EUR
Eastman Kodak Co	29EBA7	SNRFOR	EUR
Eastman Kodak Co	29EBA7	SNRFOR	EUR
Eastman Kodak Co	29EBA7	SNRFOR	GBP
Eastman Kodak Co	29EBA7	SNRFOR	HKD
Eastman Kodak Co	29EBA7	SNRFOR	HKD
Eastman Kodak Co	29EBA7	SNRFOR	JPY
Eastman Kodak Co	29EBA7	SNRFOR	JPY
Eastman Kodak Co	29EBA7	SNRFOR	NZD
Eastman Kodak Co	29EBA7	SNRFOR	TWD
Eastman Kodak Co	29EBA7	SNRFOR	USD
Eastman Kodak Co	29EBA7	SNRFOR	USD
Eastman Kodak Co	29EBA7	SNRFOR	USD
Eastman Kodak Co	29EBA7	SNRFOR	USD
Estee Lauder Cos Inc	569C7C	SNRFOR	EUR
Estee Lauder Cos Inc	569C7C	SNRFOR	EUR
Estee Lauder Cos Inc	569C7C	SNRFOR	USD
Estee Lauder Cos Inc	569C7C	SNRFOR	USD
Estee Lauder Cos Inc	569C7C	SNRFOR	USD
Electrosteel Castings Ltd	Y04ADZ	SNRFOR	USD
Electrosteel Castings Ltd	Y04ADZ	SNRFOR	USD
Electrosteel Castings Ltd	Y04ADZ	SNRFOR	USD
Electrabel	BE79DP	SNRFOR	EUR
Electrabel	BE79DP	SNRFOR	EUR
Electrabel	BE79DP	SNRFOR	USD
Endesa S A	2BB7DV	SNRFOR	AUD
Endesa S A	2BB7DV	SNRFOR	AUD
Endesa S A	2BB7DV	SNRFOR	AUD
Endesa S A	2BB7DV	SNRFOR	CAD
Endesa S A	2BB7DV	SNRFOR	CHF
Endesa S A	2BB7DV	SNRFOR	CHF
Endesa S A	2BB7DV	SNRFOR	EUR
Endesa S A	2BB7DV	SNRFOR	EUR
Endesa S A	2BB7DV	SNRFOR	EUR
Endesa S A	2BB7DV	SNRFOR	EUR
Endesa S A	2BB7DV	SNRFOR	GBP
Endesa S A	2BB7DV	SNRFOR	GBP

CR	Composite						
MM	Composite						
MR	Composite	1.03%	1.21%	1.87%	2.50%	2.86%	3.32%
XR	Composite	0.99%	1.12%	1.80%	2.40%	2.75%	3.09%
CR	Composite	1.15%	1.27%	1.97%	2.63%	3.01%	3.39%
MM	Composite						
MR	Composite	1.03%	1.21%	1.87%	2.50%	2.86%	3.32%
XR	Composite	0.0099	0.0112362	0.017981	0.0240258	0.027502333	0.030858333
MR	Composite	0.93%	0.93%	1.42%	1.60%	1.91%	2.44%
XR	Composite	0.93%	0.93%	1.42%	1.54%	1.91%	2.35%
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite	0.005614681	0.006052	0.0062995	0.0075804	0.00825875	0.009354
CR	Composite						
MM	Composite						
MR	Composite	0.56%	0.61%	0.63%	0.76%	0.83%	0.94%
XR	Composite	0.54%	0.58%	0.61%	0.73%	0.80%	0.91%
CR	Composite	0.000776	0.000921584	0.001170003	0.001437	0.001752667	0.001761991
CR	Composite	0.08%	0.09%	0.12%	0.14%	0.18%	0.18%
MR	Composite						
CR	Composite	0.08%	0.09%	0.12%	0.14%	0.18%	0.18%
MM	Composite	0.08%	0.09%	0.11%	0.13%	0.17%	0.17%
CR	Composite	0.08%	0.09%	0.12%	0.14%	0.17%	0.18%
MM	Composite						
MR	Composite	0.08%	0.09%	0.12%	0.14%	0.17%	0.17%
XR	Composite	0.06%	0.07%	0.09%	0.11%	0.13%	0.14%
CR	Composite	0.08%	0.09%	0.12%	0.14%	0.18%	0.18%
MR	Composite	0.08%	0.09%	0.11%	0.13%	0.17%	0.17%
MR	Composite	1.37%	1.37%	1.37%	1.37%	1.37%	1.37%
XR	Composite	1.37%	1.37%	1.37%	1.37%	1.37%	1.37%
MR	Composite	1.69%	1.88%	2.54%	3.17%	3.56%	4.00%
XR	Composite	1.69%	1.78%	2.43%	3.06%	3.43%	3.85%
MR	Composite	1.70%	1.85%	2.46%	3.13%	3.57%	4.06%
CR	Composite						
MR	Composite						
CR	Composite	1.79%	1.97%	2.59%	3.35%	3.80%	4.27%
MM	Composite	0.017165483	0.01866774	0.024822093	0.031642353	0.036457087	0.040995779
MR	Composite	1.70%	1.85%	2.46%	3.13%	3.57%	4.06%
XR	Composite	1.64%	1.80%	2.40%	3.14%	3.52%	3.87%
MR	Composite	0.016961812	0.018473285	0.024605405	0.031312745	0.035726887	0.040638033
MR	Composite	1.70%	1.85%	2.46%	3.13%	3.57%	4.06%
XR	Composite	0.016360851	0.018016416	0.024021293	0.031372857	0.03515197	0.038748603
CR	Composite						
MR	Composite	1.69%	1.85%	2.46%	3.15%	3.55%	4.01%
MR	Composite						
CR	Composite	1.79%	1.97%	2.59%	3.35%	3.80%	4.27%
CR	Composite	1.79%	1.97%	2.59%	3.35%	3.80%	4.27%
MM	Composite	0.017165483	0.01866774	0.024822093	0.031642353	0.036457087	0.040995779
MR	Composite	0.016961812	0.018473285	0.024605405	0.031312745	0.035726887	0.040638033
XR	Composite	0.016360851	0.018016416	0.024021293	0.031372857	0.03515197	0.038748603
CR	Composite	0.001861597	0.001861597	0.001861597	0.001861597	0.002433503	0.003190424
MR	Composite	0.001861597	0.001861597	0.001861597	0.001861597	0.002433503	0.003190424
CR	Composite	0.001861597	0.001861597	0.001861597	0.001861597	0.002433503	0.003190424
MR	Composite	0.001861597	0.001861597	0.001861597	0.001861597	0.002433503	0.003190424
XR	Composite	0.001861597	0.001861597	0.001861597	0.001861597	0.002433503	0.003190424
CR	Composite	0.0535	0.0535	0.0535	0.0535	0.0535	0.0535
MM	Composite	0.0535	0.0535	0.0535	0.0535	0.0535	0.0535
MR	Composite	0.0535	0.0535	0.0535	0.0535	0.0535	0.0535
CR	Composite	0.07%	0.24%	0.32%	0.38%	0.43%	0.49%
MM	Composite	0.07%	0.24%	0.30%	0.36%	0.42%	0.48%
MM	Composite	0.00071768	0.0024	0.003033333	0.36%	0.004174638	0.00475
CR	Composite	0.002459135	0.003166179	0.004585338	0.005492614	0.006022714	0.006874892
MM	Composite	0.002459135	0.003166179	0.004401925	0.005261472	0.005772484	0.006589088
MR	Composite						
MM	Composite	0.24%	0.31%	0.40%	0.51%	0.58%	0.64%
CR	Composite	0.26%	0.33%	0.42%	0.55%	0.62%	0.69%
MM	Composite	0.24%	0.31%	0.40%	0.51%	0.58%	0.64%
CR	Composite	0.26%	0.33%	0.42%	0.55%	0.62%	0.69%
MM	Composite	0.24%	0.31%	0.40%	0.51%	0.58%	0.64%
MR	Composite	0.24%	0.31%	0.40%	0.50%	0.57%	0.64%
XR	Composite	0.23%	0.30%	0.38%	0.49%	0.55%	0.61%
CR	Composite	0.26%	0.33%	0.42%	0.55%	0.62%	0.69%
MM	Composite	0.24%	0.31%	0.40%	0.51%	0.58%	0.64%

					0.4	
					0.4	
3.42%	3.51%	3.53%	3.63%	3.59%	0.4 BBB	A
3.27%	3.47%	3.40%	3.50%	3.49%	0.4 A	A
3.58%	3.78%	3.71%	3.82%	3.76%	0.4 BBB	A
					0.4	
3.42%	3.51%	3.53%	3.63%	3.59%	0.4 BBB	A
3.27%	0.034745333	0.033951588	0.035008	0.034866667	0.4 A	A
2.45%	2.57%	2.57%	2.57%	2.57%		NR
2.45%	2.57%	2.57%	2.57%	2.57%		NR
					0.4	
					0.4	
					0.4	
0.99%	0.0104788	0.0109675	0.0122815	0.0122765	0.4 BBB	BB
					0.4	
					0.4	
0.99%	1.05%	1.10%	1.23%	1.23%	0.4 BBB	BB
0.93%	1.01%	1.10%	1.23%	1.23%	0.4 BBB	B
0.21%	0.002733281	0.002708244	0.003159302	0.003540405	0.3375 BB	BBB
0.21%	0.27%	0.27%	0.32%	0.35%	0.3375 BB	BBB
					0.355555556	
0.21%	0.27%	0.27%	0.32%	0.35%	0.3375 BB	BBB
0.21%	0.27%	0.27%	0.32%	0.35%	0.355555556 BB	BBB
0.21%	0.28%	0.27%	0.32%	0.35%	0.36 A	A
					0.355555556	
0.20%	0.26%	0.27%	0.31%	0.33%	0.355555556 BBB	BBB
0.16%	0.21%	0.27%	0.25%	0.26%	0.355555556 BBB	BBB
0.21%	0.27%	0.27%	0.32%	0.35%	0.3375 BB	BBB
0.21%	0.27%	0.27%	0.32%	0.35%	0.355555556 BB	BBB
1.37%	1.37%	1.37%	1.37%	1.37%	0.7	
1.37%	1.37%	1.37%	1.37%	1.37%	0.7	
4.06%	4.04%	4.08%	4.06%	4.08%	0.39 BB	A
0.039103524	4.04%	4.08%	4.06%	4.08%	0.39 BB	BBB
0.040805161	4.10%	4.13%	4.06%	4.14%	0.4 A	AA
					0.4	
					0.4	
0.042864726	4.30%	4.33%	4.27%	4.33%	0.4 BBB	A
0.041150137	0.041298223	0.041608456	0.0409984	0.041546996	0.39 BBB	A
0.040805161	4.10%	4.13%	4.06%	4.14%	0.4 A	AA
3.86%	3.95%	3.97%	3.91%	3.96%	0.3875 BBB	A
4.08%	0.040977714	0.0412625	0.040571333	0.0413875	0.4 A	AA
4.08%	4.10%	4.13%	4.06%	4.14%	0.4 A	AA
3.86%	0.039502	0.039658059	0.0390766	0.039599481	0.3875 BBB	A
					0.39	
4.03%	4.04%	4.08%	4.06%	4.08%	0.39 BB	BBB
					0.4	
4.29%	4.30%	4.33%	4.27%	4.33%	0.4 BBB	A
4.29%	4.30%	4.33%	4.27%	4.33%	0.4 BBB	A
4.12%	0.041298223	0.041608456	0.0409984	0.041546996	0.39 BBB	A
4.08%	0.040977714	0.0412625	0.040571333	0.0413875	0.4 A	AA
3.86%	0.039502	0.039658059	0.0390766	0.039599481	0.3875 BBB	A
0.34%	0.004523493	0.004523493	0.004523493	0.004523493	0.4	
0.34%	0.004523493	0.004523493	0.004523493	0.004523493	0.4	
0.34%	0.004523493	0.004523493	0.004523493	0.004523493	0.4	
0.34%	0.004523493	0.004523493	0.004523493	0.004523493	0.4	
0.34%	0.004523493	0.004523493	0.004523493	0.004523493	0.4	
0.0535	0.0535	0.0535	0.0535	0.0535	0.375	
0.0535	0.0535	0.0535	0.0535	0.0535	0.375	
0.0535	0.0535	0.0535	0.0535	0.0535	0.375	
0.53%	0.57%	0.68%	0.68%	0.68%	0.4 NR	NR
0.51%	0.55%	0.68%	0.68%	0.68%	0.4 NR	NR
0.51%	0.005483333	0.006825	0.006825	0.006825	0.4 NR	NR
0.74%	0.008011411	0.009084993	0.008966733	0.010283082	0.4 BB	BBB
0.71%	0.007678452	0.009084993	0.008966733	0.010283082	0.4 BB	BBB
					0.4	
0.69%	0.75%	0.90%	0.90%	1.03%	0.4 A	AA
0.75%	0.80%	0.94%	0.93%	1.03%	0.4 A	A
0.69%	0.75%	0.90%	0.90%	1.03%	0.4 A	AA
0.75%	0.80%	0.94%	0.93%	1.03%	0.4 A	A
0.69%	0.75%	0.90%	0.90%	1.03%	0.4 A	AA
0.69%	0.74%	0.90%	0.89%	1.03%	0.4 BBB	A
0.66%	0.72%	0.86%	0.85%	1.03%	0.4 BBB	A
0.75%	0.80%	0.94%	0.93%	1.03%	0.4 A	A
0.69%	0.75%	0.90%	0.90%	1.03%	0.4 A	AA

BBB	BBB	A	A	A	A
A	A	AA	AA	A	AA
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
A	A	AA	AA	A	AA
NR	BBB	NR	BB	NR	NR
NR	A	NR	BB	NR	NR
BBB	BBB	BBB	BB	BBB	BBB
BBB	BBB	BBB	BB	BBB	BBB
BB	BB	BB	BB	BBB	BB
BB	BBB	BBB	A	A	A
BB	BBB	BBB	A	A	A
BB	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
A	A	BB	AA	AA	A
BBB	BBB	B	A	A	BBB
BBB	BBB	B	A	A	BBB
BB	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
			NR		
			NR		
A	A	BBB	BBB	BBB	B
BBB	BBB	BBB	BBB	BBB	B
AA	AA	AA	AA	AA	BBB
A	AA	A	A	A	BB
A	AA	A	A	A	BB
AA	AA	AA	AA	AA	BBB
A	AA	AA	AA	A	BB
AA	AA	AA	AA	AA	BBB
AA	AA	AA	AA	AA	BBB
A	AA	AA	AA	A	BB
BBB	A	BBB	BBB	BBB	B
A	AA	A	A	A	BB
A	AA	A	A	A	BB
A	AA	A	A	A	BB
AA	AA	AA	AA	AA	BBB
A	AA	AA	AA	A	BB
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
			NR		
			NR		
			NR		
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA

			NR		Utilities
			NR		Utilities
BB	BBB	BBB	A	3	Utilities
BB	A	BBB	A	6	Utilities
BB	BBB	BB	A	7	Utilities
			NR		Utilities
BB	BBB	BBB	A	3	Utilities
BB	A	BBB	A	6	Utilities
			NR	3	Utilities
			NR	3	Utilities
			NR		Utilities
			NR		Utilities
			NR		Utilities
NR	NR	NR	BBB	5	Utilities
			NR		Utilities
			NR		Utilities
NR	NR	NR	BBB	5	Utilities
NR	NR	NR	BBB	6	Utilities
NR	B	CCC	BBB	4	Consumer Services
NR	B	CCC	BBB	4	Consumer Services
			NR		Consumer Services
NR	B	CCC	BBB	4	Consumer Services
NR	B	CCC	BBB	5	Consumer Services
NR	BBB	BB	BBB	7	Consumer Services
			NR		Consumer Services
NR	BB	B	BBB	7	Consumer Services
NR	BB	B	BBB	7	Consumer Services
NR	B	CCC	BBB	4	Consumer Services
NR	B	CCC	BBB	5	Consumer Services
			NR	2	Consumer Goods
			NR	2	Consumer Goods
BB	B	BB	A	3	Consumer Goods
BB	B	BB	A	3	Consumer Goods
A	BBB	A	AA	10	Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
BBB	BB	BBB	AA	10	Consumer Goods
BBB	BB	BBB	AA	10	Consumer Goods
A	BBB	A	AA	10	Consumer Goods
BBB	BB	BBB	A	6	Consumer Goods
A	BBB	A	AA	10	Consumer Goods
A	BBB	A	AA	10	Consumer Goods
BBB	BB	BBB	A	6	Consumer Goods
			NR		Consumer Goods
BB	B	BB	AA	10	Consumer Goods
			NR		Consumer Goods
BBB	BB	BBB	AA	10	Consumer Goods
BBB	BB	BBB	AA	10	Consumer Goods
BBB	BB	BBB	AA	10	Consumer Goods
A	BBB	A	AA	10	Consumer Goods
BBB	BB	BBB	A	6	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
NR			BBB	3	Utilities
NR			BBB	3	Utilities
NR			BBB	3	Utilities
B	BB	NR	A	4	Utilities
B	BB	NR	A	4	Utilities
			NR		Utilities
BBB	A	NR	AA	14	Utilities
BB	BBB	NR	A	5	Utilities
BBB	A	NR	AA	14	Utilities
BB	BBB	NR	A	5	Utilities
BBB	A	NR	AA	14	Utilities
BB	BBB	NR	AA	15	Utilities
BB	BBB	NR	AA	15	Utilities
BB	BBB	NR	A	5	Utilities
BBB	A	NR	AA	14	Utilities

N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB		Thin	Thin	DocAdj
N.Amer	United States	BBB	BB		Thin	Thin	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	A	A				
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	B	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				Thin
N.Amer	United States	A	AA				Thin
N.Amer	United States	A	AA				Thin
N.Amer	United States	A	AA				Thin
N.Amer	United States	A	AA				Thin
India	India		B				
India	India		B				
India	India		B				
Europe	Belgium		A	Thin	Thin	DocAdj	DocAdj
Europe	Belgium		A	Thin	Thin	CcyGrp	CcyGrp
Europe	Belgium		A	Thin	Thin	CcyGrp	CcyGrp
Europe	Spain	A	A	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Spain	A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Spain	A	A				
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
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ELESMGBPMR	31-Jul-08 ELESM
ELESMHKDMM	31-Jul-08 ELESM
ELESMJPYCR	31-Jul-08 ELESM
ELESMJPYMM	31-Jul-08 ELESM
ELESMJPYMR	31-Jul-08 ELESM
ELESMSEKMM	31-Jul-08 ELESM
ELESMSGDMM	31-Jul-08 ELESM
ELESMUSDCR	31-Jul-08 ELESM
ELESMUSDMM	31-Jul-08 ELESM
ELESMUSDMR	31-Jul-08 ELESM
ELESMUSDXR	31-Jul-08 ELESM
ELIAEURCR	31-Jul-08 ELIA
ELIAEURMM	31-Jul-08 ELIA
ELIAEURMR	31-Jul-08 ELIA
ELIAUSDCR	31-Jul-08 ELIA
ELIAUSDMM	31-Jul-08 ELIA
ELIACAUDMM	31-Jul-08 ELIAC
ELIACEURCR	31-Jul-08 ELIAC
ELIACEURMM	31-Jul-08 ELIAC
ELIACEURMR	31-Jul-08 ELIAC
ELIACHKDMM	31-Jul-08 ELIAC
ELIACJPYMM	31-Jul-08 ELIAC
ELIACSEKMM	31-Jul-08 ELIAC
ELIACUSDCR	31-Jul-08 ELIAC
ELIACUSDMM	31-Jul-08 ELIAC
ELIACUSDMR	31-Jul-08 ELIAC
ELNEURCR	31-Jul-08 ELN
ELNEURMM	31-Jul-08 ELN
ELNEURXR	31-Jul-08 ELN
ELNUSDCR	31-Jul-08 ELN
ELNUSDMM	31-Jul-08 ELN
ELNUSDMR	31-Jul-08 ELN
ELNUSDXR	31-Jul-08 ELN
ELNEURCR	31-Jul-08 ELN
ELNEURMM	31-Jul-08 ELN
ELNUSDCR	31-Jul-08 ELN
ELNUSDMM	31-Jul-08 ELN
ELNUSDMR	31-Jul-08 ELN
ELSALVEURCR	31-Jul-08 ELSALV
ELSALVEURMM	31-Jul-08 ELSALV
ELSALVJPYCR	31-Jul-08 ELSALV
ELSALVUSDCR	31-Jul-08 ELSALV
ELSALVUSDMM	31-Jul-08 ELSALV
ELSALVUSDMR	31-Jul-08 ELSALV
ELSALVUSDXR	31-Jul-08 ELSALV
ELSAMEURCR	31-Jul-08 ELSAM
ELSAMEURMM	31-Jul-08 ELSAM
ELTLXAUDMM	31-Jul-08 ELTLX
ELTLXCADMM	31-Jul-08 ELTLX
ELTLXCHFCR	31-Jul-08 ELTLX
ELTLXCHFMM	31-Jul-08 ELTLX
ELTLXEURCR	31-Jul-08 ELTLX
ELTLXEURMM	31-Jul-08 ELTLX
ELTLXEURMR	31-Jul-08 ELTLX
ELTLXEURXR	31-Jul-08 ELTLX
ELTLXGBPMM	31-Jul-08 ELTLX
ELTLXHKDMM	31-Jul-08 ELTLX
ELTLXJPYCR	31-Jul-08 ELTLX
ELTLXJPYMM	31-Jul-08 ELTLX
ELTLXNOKMM	31-Jul-08 ELTLX
ELTLXSEKMM	31-Jul-08 ELTLX
ELTLXSGDMM	31-Jul-08 ELTLX
ELTLXUSDCR	31-Jul-08 ELTLX
ELTLXUSDMM	31-Jul-08 ELTLX
ELTLXUSDMR	31-Jul-08 ELTLX
ELTLXUSDXR	31-Jul-08 ELTLX
EMALNEURCR	31-Jul-08 EMALN
EMALNEURMM	31-Jul-08 EMALN
EMALNGBPCR	31-Jul-08 EMALN
EMALNGBPMM	31-Jul-08 EMALN
EMALNUSDMM	31-Jul-08 EMALN
EMBRAERUSDCR	31-Jul-08 EMBRAER
EMBRAERUSDMR	31-Jul-08 EMBRAER
EMBRQAUDMR	31-Jul-08 EMBRQ

Endesa S A	2BB7DV	SNRFOR	GBP
Endesa S A	2BB7DV	SNRFOR	HKD
Endesa S A	2BB7DV	SNRFOR	JPY
Endesa S A	2BB7DV	SNRFOR	JPY
Endesa S A	2BB7DV	SNRFOR	JPY
Endesa S A	2BB7DV	SNRFOR	SEK
Endesa S A	2BB7DV	SNRFOR	SGD
Endesa S A	2BB7DV	SNRFOR	USD
Endesa S A	2BB7DV	SNRFOR	USD
Endesa S A	2BB7DV	SNRFOR	USD
Endesa S A	2BB7DV	SNRFOR	USD
Elia Sys Operator SA NV	BE8BBB	SNRFOR	EUR
Elia Sys Operator SA NV	BE8BBB	SNRFOR	EUR
Elia Sys Operator SA NV	BE8BBB	SNRFOR	EUR
Elia Sys Operator SA NV	BE8BBB	SNRFOR	USD
Elia Sys Operator SA NV	BE8BBB	SNRFOR	USD
Elisa Oyj	XYAE5F	SNRFOR	AUD
Elisa Oyj	XYAE5F	SNRFOR	EUR
Elisa Oyj	XYAE5F	SNRFOR	EUR
Elisa Oyj	XYAE5F	SNRFOR	EUR
Elisa Oyj	XYAE5F	SNRFOR	HKD
Elisa Oyj	XYAE5F	SNRFOR	JPY
Elisa Oyj	XYAE5F	SNRFOR	SEK
Elisa Oyj	XYAE5F	SNRFOR	USD
Elisa Oyj	XYAE5F	SNRFOR	USD
Elisa Oyj	XYAE5F	SNRFOR	USD
Elan Corp plc	2AC544	SNRFOR	EUR
Elan Corp plc	2AC544	SNRFOR	EUR
Elan Corp plc	2AC544	SNRFOR	EUR
Elan Corp plc	2AC544	SNRFOR	USD
Elan Corp plc	2AC544	SNRFOR	USD
Elan Corp plc	2AC544	SNRFOR	USD
Elan Corp plc	2AC544	SNRFOR	USD
Elan Corp plc	2AC544	SUBLT2	EUR
Elan Corp plc	2AC544	SUBLT2	EUR
Elan Corp plc	2AC544	SUBLT2	USD
Elan Corp plc	2AC544	SUBLT2	USD
Elan Corp plc	2AC544	SUBLT2	USD
Rep El Salvador	2ABBFC	SNRFOR	EUR
Rep El Salvador	2ABBFC	SNRFOR	EUR
Rep El Salvador	2ABBFC	SNRFOR	JPY
Rep El Salvador	2ABBFC	SNRFOR	USD
Rep El Salvador	2ABBFC	SNRFOR	USD
Rep El Salvador	2ABBFC	SNRFOR	USD
Rep El Salvador	2ABBFC	SNRFOR	USD
Elsam I/S		SNRFOR	EUR
Elsam I/S		SNRFOR	EUR
AB Electrolux	0B11AH	SNRFOR	AUD
AB Electrolux	0B11AH	SNRFOR	CAD
AB Electrolux	0B11AH	SNRFOR	CHF
AB Electrolux	0B11AH	SNRFOR	CHF
AB Electrolux	0B11AH	SNRFOR	EUR
AB Electrolux	0B11AH	SNRFOR	EUR
AB Electrolux	0B11AH	SNRFOR	EUR
AB Electrolux	0B11AH	SNRFOR	EUR
AB Electrolux	0B11AH	SNRFOR	GBP
AB Electrolux	0B11AH	SNRFOR	HKD
AB Electrolux	0B11AH	SNRFOR	JPY
AB Electrolux	0B11AH	SNRFOR	JPY
AB Electrolux	0B11AH	SNRFOR	NOK
AB Electrolux	0B11AH	SNRFOR	SEK
AB Electrolux	0B11AH	SNRFOR	SGD
AB Electrolux	0B11AH	SNRFOR	USD
AB Electrolux	0B11AH	SNRFOR	USD
AB Electrolux	0B11AH	SNRFOR	USD
AB Electrolux	0B11AH	SNRFOR	USD
Emap plc	GJ328E	SNRFOR	EUR
Emap plc	GJ328E	SNRFOR	EUR
Emap plc	GJ328E	SNRFOR	GBP
Emap plc	GJ328E	SNRFOR	GBP
Emap plc	GJ328E	SNRFOR	USD
Embraer Empresa Brasileira Aeronautica Sa	PSA70E	SNRFOR	USD
Embraer Empresa Brasileira Aeronautica Sa	PSA70E	SNRFOR	USD
Embarq Corp	2B97FM	SNRFOR	AUD

MR	Composite						
MM	Composite	0.24%	0.31%	0.40%	0.51%	0.58%	0.64%
CR	Composite	0.002459135	0.003166179	0.00409207	0.005136401	0.005929591	0.006805412
MM	Composite	0.25%	0.32%	0.41%	0.51%	0.57%	0.65%
MR	Composite						
MM	Composite	0.24%	0.31%	0.40%	0.51%	0.58%	0.64%
MM	Composite	0.002417072	0.003136207	0.004023588	0.005093527	0.005788014	0.006402786
CR	Composite	0.26%	0.33%	0.42%	0.55%	0.62%	0.69%
MM	Composite	0.24%	0.31%	0.40%	0.51%	0.58%	0.64%
MR	Composite	0.002399226	0.003112876	0.003984728	0.005049064	0.00573337	0.006369611
XR	Composite						
CR	Composite	0.0013	0.001675	0.00204394	0.00295063	0.003576149	0.0037
MM	Composite	0.13%	0.17%	0.20%	0.30%	0.34%	0.37%
MR	Composite						
CR	Composite						
MM	Composite						
MM	Composite	0.73%	0.87%	1.12%	1.43%	1.65%	1.78%
CR	Composite	0.76%	0.90%	1.16%	1.48%	1.71%	1.85%
MM	Composite	0.73%	0.86%	1.12%	1.43%	1.65%	1.78%
MR	Composite	0.72%	0.85%	1.10%	1.41%	1.62%	1.75%
MM	Composite	0.73%	0.86%	1.12%	1.43%	1.65%	1.78%
MM	Composite						
MM	Composite	0.73%	0.86%	1.12%	1.43%	1.65%	1.78%
CR	Composite	0.007579861	0.00904662	0.011588373	0.01481479	0.017089097	0.018466667
MM	Composite	0.73%	0.86%	1.12%	1.43%	1.65%	1.78%
MR	Composite	0.007200868	0.008486268	0.011008955	0.01407405	0.016234642	0.017543333
CR	Composite	2.65%	2.74%	3.13%	4.56%	4.80%	5.11%
MM	Composite	2.65%	2.63%	3.13%	4.38%	4.80%	4.94%
XR	Composite	0.02655	0.025106771	0.031275	0.041766667	0.048	0.046791562
CR	Composite	0.02655	0.027439094	0.031275	0.04564663	0.048	0.05113832
MM	Composite	3%	3%	3%	4%	5%	5%
MR	Composite	0.02655	0.026067139	0.031275	0.043364299	0.048	0.048581404
XR	Composite	3%	3%	3%	4%	5%	5%
CR	Composite						
MM	Composite	3.12%	3.42%	3.96%	4.51%	4.91%	5.25%
CR	Composite						
MM	Composite	3.12%	3.42%	3.96%	4.51%	4.91%	5.25%
MR	Composite	3.12%	3.42%	3.96%	4.51%	4.91%	5.25%
CR	Composite	0.85%	1.51%	1.77%	1.82%	2.08%	2.29%
MM	Composite						
CR	Composite	0.85%	1.51%	1.71%	1.84%	2.09%	2.29%
CR	Composite	0.85%	1.51%	1.77%	1.82%	2.08%	2.29%
MM	Composite						
MR	Composite	0.81%	1.43%	1.71%	1.76%	2.00%	2.19%
XR	Composite						
CR	Composite						
MM	Composite						
MM	Composite	0.56%	0.64%	0.79%	0.95%	1.08%	1.20%
MM	Composite	0.52%	0.64%	0.79%	0.95%	1.07%	1.21%
CR	Composite	0.54%	0.66%	0.81%	0.97%	1.12%	1.26%
MM	Composite	0.52%	0.64%	0.79%	0.95%	1.07%	1.21%
CR	Composite	0.54%	0.66%	0.81%	0.97%	1.12%	1.26%
MM	Composite	0.52%	0.64%	0.79%	0.95%	1.07%	1.21%
MR	Composite	0.52%	0.63%	0.77%	0.93%	1.06%	1.19%
XR	Composite						
MM	Composite	0.52%	0.64%	0.79%	0.95%	1.07%	1.21%
MM	Composite	0.52%	0.64%	0.79%	0.95%	1.07%	1.21%
CR	Composite	0.57%	0.66%	0.83%	1.02%	1.13%	1.27%
MM	Composite	0.55%	0.64%	0.79%	0.97%	1.09%	1.21%
MM	Composite	0.52%	0.64%	0.79%	0.95%	1.07%	1.21%
MM	Composite	0.005226127	0.006359075	0.007883321	0.009464909	0.010735008	0.01212602
MM	Composite	0.52%	0.64%	0.79%	0.95%	1.07%	1.21%
CR	Composite	0.54%	0.66%	0.81%	0.97%	1.12%	1.26%
MM	Composite	0.52%	0.64%	0.79%	0.95%	1.07%	1.21%
MR	Composite	0.52%	0.63%	0.77%	0.93%	1.06%	1.19%
XR	Composite						
CR	Composite	2.22%	2.22%	2.42%	2.61%	2.77%	2.90%
MM	Composite	2.22%	2.22%	2.42%	2.61%	2.77%	2.90%
CR	Composite	2.22%	2.22%	2.42%	2.61%	2.77%	2.90%
MM	Composite	2.22%	2.22%	2.42%	2.61%	2.77%	2.90%
MM	Composite	2.22%	2.22%	2.42%	2.61%	2.77%	2.90%
CR	Composite	0.33%	0.41%	0.67%	0.85%	1.02%	1.19%
MR	Composite	0.33%	0.39%	0.63%	0.81%	0.97%	1.13%
MR	Composite	0.95%	1.08%	1.59%	2.00%	2.22%	2.45%

					0.4	
0.69%	0.75%	0.90%	0.90%	1.03%	0.4 A	AA
0.74%	0.007973548	0.009084993	0.008966733	0.010283082	0.4 BB	BBB
0.71%	0.76%	0.91%	0.90%	1.03%	0.4 BB	BBB
					0.4	
0.69%	0.75%	0.90%	0.90%	1.03%	0.4 A	AA
0.69%	0.007524054	0.00903305	0.008966733	0.010283082	0.4 A	AA
0.75%	0.80%	0.94%	0.93%	1.03%	0.4 A	A
0.69%	0.75%	0.90%	0.90%	1.03%	0.4 A	AA
0.69%	0.007447457	0.008955926	0.00887333	0.010283082	0.4 BBB	A
					0.4	
0.41%	0.004574813	0.0049816	0.005429645		0.4 NR	NR
0.39%	0.44%	0.50%	0.54%		0.4 NR	NR
					0.4	
					0.4	
					0.4	
1.90%	1.99%	2.06%	2.09%	2.12%	0.4 B	BB
1.97%	2.06%	2.06%	2.09%	2.12%	0.4 BB	BBB
1.89%	1.98%	2.06%	2.09%	2.12%	0.4 BBB	A
1.87%	1.96%	2.06%	2.09%	2.12%	0.4 BB	BBB
1.89%	1.98%	2.06%	2.09%	2.12%	0.4 BBB	A
					0.4	
1.89%	1.98%	2.06%	2.09%	2.12%	0.4 BBB	A
1.97%	0.020584444	0.0205883	0.02092955	0.02118405	0.4 BB	BBB
1.89%	1.98%	2.06%	2.09%	2.12%	0.4 BBB	A
1.87%	0.019555222	0.0205883	0.02092955	0.02118405	0.4 BB	BBB
5.76%	5.35%	4.43%	4.46%		0.4 NR	BB
5.53%	5.35%	4.43%	4.46%		0.4 NR	BB
5.27%	0.0535	0.044267528	0.04456038		0.4 NR	BB
5.76%	0.0535	0.044267528	0.04456038		0.4 NR	BB
5.53%	5%	4%	4%		0.4 NR	BB
5.48%	0.0535	0.044267528	0.04456038		0.4 NR	BB
5.27%	5%	4%	4%		0.4 NR	BB
					0.2	
3.07%	3.61%	3.61%	3.61%	3.61%	0.2 NR	NR
					0.2	
3.07%	3.61%	3.61%	3.61%	3.61%	0.2 NR	NR
3.07%	3.61%	3.61%	3.61%	3.61%	0.2 NR	NR
2.52%	2.72%	2.73%	2.78%	2.87%	0.242857143 A	BBB
					0.253571429	
2.51%	2.72%	2.77%	2.83%	2.93%	0.253571429 BB	B
2.52%	2.72%	2.73%	2.78%	2.87%	0.242857143 A	BBB
					0.253571429	
2.40%	2.60%	2.66%	2.72%	2.82%	0.253571429 BBB	BB
					0.253571429	
					0.389999998	
					0.389999998	
1.25%	1.33%	1.42%	1.40%	1.46%	0.4 A	A
1.27%	1.33%	1.42%	1.40%	1.48%	0.4 AA	AA
1.32%	1.39%	1.48%	1.45%	1.48%	0.4 A	A
1.27%	1.33%	1.42%	1.40%	1.48%	0.4 AA	AA
1.32%	1.39%	1.48%	1.45%	1.48%	0.4 A	A
1.27%	1.33%	1.42%	1.40%	1.48%	0.4 AA	AA
1.26%	1.32%	1.41%	1.38%	1.48%	0.4 A	A
					0.4	
1.27%	1.33%	1.42%	1.40%	1.48%	0.4 AA	AA
1.27%	1.33%	1.42%	1.40%	1.48%	0.4 AA	AA
1.32%	1.40%	1.42%	1.40%	1.48%	0.4 BBB	BBB
1.27%	1.35%	1.42%	1.40%	1.48%	0.4 BBB	A
1.27%	1.33%	1.42%	1.40%	1.48%	0.4 AA	AA
1.27%	0.013314836	0.014214955	0.013964289	0.014820752	0.4 AA	AA
1.27%	1.33%	1.42%	1.40%	1.48%	0.4 AA	AA
1.32%	1.39%	1.48%	1.45%	1.48%	0.4 A	A
1.27%	1.33%	1.42%	1.40%	1.48%	0.4 AA	AA
1.26%	1.32%	1.41%	1.38%	1.48%	0.4 A	A
					0.4	
3.02%	3.14%	3.14%	3.14%	3.14%	0.4	NR
3.02%	3.14%	3.14%	3.14%	3.14%	0.4	NR
3.02%	3.14%	3.14%	3.14%	3.14%	0.4	NR
3.02%	3.14%	3.14%	3.14%	3.14%	0.4	NR
3.02%	3.14%	3.14%	3.14%	3.14%	0.4	NR
1.37%	1.54%	1.66%	1.71%	2.03%	0.225000001 NR	BBB
1.30%	1.47%	1.66%	1.71%	2.03%	0.225000001 NR	BBB
2.50%	2.58%	2.59%	2.57%	2.62%	0.4 BBB	BBB

AA	AAA	AA	AAA	AAA	AAA
A	A	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
NR	NR	BB	NR	BB	BB
NR	NR	BBB	NR	BB	BBB
B	CCC	BB	CCC	BB	BB
BB	B	BBB	B	BBB	BBB
BBB	BB	A	BB	A	A
BB	B	BBB	B	BBB	BBB
BBB	BB	A	BB	A	A
BBB	BB	A	BB	A	A
BB	B	BBB	B	BBB	BBB
BBB	BB	A	BB	A	A
BB	B	BBB	B	BBB	BBB
NR	B	NR	B	B	NR
NR	B	NR	BBB	B	NR
NR	B	NR	B	B	NR
NR	B	NR	B	B	NR
NR	B	NR	BBB	B	NR
NR	B	NR	B	B	NR
NR	B	NR	B	B	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	AA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A

			NR		Utilities
BBB	A	NR	AA	14	Utilities
B	BB	NR	A	3	Utilities
B	BB	NR	A	3	Utilities
			NR		Utilities
BBB	A	NR	AA	14	Utilities
BBB	A	NR	AA	14	Utilities
BB	BBB	NR	A	5	Utilities
BBB	A	NR	AA	14	Utilities
BB	BBB	NR	AA	15	Utilities
			NR		Utilities
NR	NR		NR	2	Utilities
NR	NR		NR	2	Utilities
			NR		Utilities
			NR		Utilities
			NR		Utilities
NR	NR	NR	BBB	5	Telecommunications
NR	NR	NR	BBB	5	Telecommunications
NR	NR	NR	BBB	5	Telecommunications
NR	NR	NR	BBB	5	Telecommunications
NR	NR	NR	BBB	5	Telecommunications
			NR		Telecommunications
NR	NR	NR	BBB	5	Telecommunications
NR	NR	NR	BBB	5	Telecommunications
NR	NR	NR	BBB	5	Telecommunications
NR	NR	NR	BBB	5	Telecommunications
NR	NR		NR	5	Health Care
NR	NR		NR	3	Health Care
NR	NR		NR	5	Health Care
NR	NR		NR	5	Health Care
NR	NR		NR	3	Health Care
NR	NR		NR	5	Health Care
NR	NR		NR	5	Health Care
			NR		Health Care
			NR	2	Health Care
			NR		Health Care
			NR	2	Health Care
			NR	2	Health Care
A	A	A	A	8	Government
			NR		Government
BB	BB	BB	AA	9	Government
A	A	A	A	8	Government
			NR		Government
BBB	BBB	BBB	AA	9	Government
			NR		Government
			NR		
			NR		
BB	BB	A	A	4	Consumer Goods
A	A	BB	AA	11	Consumer Goods
BBB	BBB	BB	A	3	Consumer Goods
A	A	BB	AA	11	Consumer Goods
BBB	BBB	BB	A	3	Consumer Goods
A	A	BB	AA	11	Consumer Goods
BBB	BBB	BB	AA	12	Consumer Goods
			NR		Consumer Goods
A	A	BB	AA	11	Consumer Goods
A	A	BB	AA	11	Consumer Goods
BB	BB	BB	A	4	Consumer Goods
BB	BB	BB	A	4	Consumer Goods
A	A	BB	AA	11	Consumer Goods
A	A	BB	AA	11	Consumer Goods
A	A	BB	AA	11	Consumer Goods
BBB	BBB	BB	A	3	Consumer Goods
A	A	BB	AA	11	Consumer Goods
BBB	BBB	BB	AA	12	Consumer Goods
			NR		Consumer Goods
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
NR	NR	NR	A	3	Industrials
NR	NR	NR	A	3	Industrials
BB	BB	BB	A	3	Telecommunications

Europe	Spain	A	A				
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	A	A				
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	A				
Europe	Belgium	A	A	Thin	Thin	Thin	Thin
Europe	Belgium	A	A	Thin	Thin	Thin	Thin
Europe	Belgium	A	A				
Europe	Belgium	A	A				
Europe	Belgium	A	A				
Europe	Finland	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	BBB	BBB	DocAdj	CcyGrp	DocAdj	DocAdj
Europe	Finland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB				
Europe	Finland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB	DocAdj	CcyGrp	DocAdj	DocAdj
Europe	Finland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	B	CCC	Thin	DocAdj	Thin	DocAdj
Europe	Ireland	B	CCC	Thin	DocAdj	Thin	DocAdj
Europe	Ireland	B	CCC	Thin	DocAdj	Thin	DocAdj
Europe	Ireland	B	CCC	Thin	DocAdj	Thin	DocAdj
Europe	Ireland	B	CCC	Thin	DocAdj	Thin	DocAdj
Europe	Ireland	B	CCC	Thin	DocAdj	Thin	DocAdj
Europe	Ireland	B	CCC	Thin	DocAdj	Thin	DocAdj
Europe	Ireland	B	CCC				
Europe	Ireland	B	CCC	Thin	Thin	Thin	Thin
Europe	Ireland	B	CCC				
Europe	Ireland	B	CCC	Thin	Thin	Thin	Thin
Europe	Ireland	B	CCC	Thin	Thin	Thin	Thin
Lat.Amer	El Salvador	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	El Salvador	BB	BB				
Lat.Amer	El Salvador	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	El Salvador	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	El Salvador	BB	BB				
Lat.Amer	El Salvador	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	El Salvador	BB	BB				
N.Amer	United States						
N.Amer	United States						
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	BBB				
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	BBB				
Europe	United Kingdom	BB	BB		Thin	Thin	Thin
Europe	United Kingdom	BB	BB		Thin	Thin	Thin
Europe	United Kingdom	BB	BB		Thin	Thin	Thin
Europe	United Kingdom	BB	BB		Thin	Thin	Thin
Europe	United Kingdom	BB	BB		Thin	Thin	Thin
Lat.Amer	Brazil	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	Thin	DocAdj	DocAdj	Thin	Thin	
CcyGrp	Thin	DocAdj	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	
Thin	CcyGrp	DocAdj	Thin	Thin	Thin	
Thin	DocAdj	DocAdj	Thin	Thin	Thin	
Thin	DocAdj	DocAdj	Thin	Thin	Thin	
Thin	CcyGrp	DocAdj	Thin	Thin	Thin	
Thin	DocAdj	DocAdj	Thin	Thin	Thin	
Thin	DocAdj	DocAdj	Thin	Thin	Thin	
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier

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EMBRQAUDXR	31-Jul-08 EMBRQ
EMBRQCADMR	31-Jul-08 EMBRQ
EMBRQEURMR	31-Jul-08 EMBRQ
EMBRQEURXR	31-Jul-08 EMBRQ
EMBRQGBPMR	31-Jul-08 EMBRQ
EMBRQGBPXR	31-Jul-08 EMBRQ
EMBRQJPYMR	31-Jul-08 EMBRQ
EMBRQSEKMR	31-Jul-08 EMBRQ
EMBRQSEKXR	31-Jul-08 EMBRQ
EMBRQSGDMR	31-Jul-08 EMBRQ
EMBRQTWDMR	31-Jul-08 EMBRQ
EMBRQUSDCR	31-Jul-08 EMBRQ
EMBRQUSDMR	31-Jul-08 EMBRQ
EMBRQUSDXR	31-Jul-08 EMBRQ
EMCOEURMR	31-Jul-08 EMCO
EMCOUSDMR	31-Jul-08 EMCO
EMCOUSDXR	31-Jul-08 EMCO
EMGLNAUDMM	31-Jul-08 EMGLN
EMGLNCADMM	31-Jul-08 EMGLN
EMGLNEURCR	31-Jul-08 EMGLN
EMGLNEURMM	31-Jul-08 EMGLN
EMGLNEURMR	31-Jul-08 EMGLN
EMGLNEURXR	31-Jul-08 EMGLN
EMGLNGBPCR	31-Jul-08 EMGLN
EMGLNGBPMM	31-Jul-08 EMGLN
EMGLNHKDMM	31-Jul-08 EMGLN
EMGLNJPYCR	31-Jul-08 EMGLN
EMGLNJPYMM	31-Jul-08 EMGLN
EMGLNSGDMM	31-Jul-08 EMGLN
EMGLNTWDMM	31-Jul-08 EMGLN
EMGLNUSDCR	31-Jul-08 EMGLN
EMGLNUSDMM	31-Jul-08 EMGLN
EMGLNUSDMR	31-Jul-08 EMGLN
EMGLNDKKMM	31-Jul-08 EMGLN
EMGLNEURCR	31-Jul-08 EMGLN
EMGLNEURMM	31-Jul-08 EMGLN
EMGLNGBPMM	31-Jul-08 EMGLN
EMGLNHKDMM	31-Jul-08 EMGLN
EMGLNSGDMM	31-Jul-08 EMGLN
EMGLNUSDCR	31-Jul-08 EMGLN
EMGLNUSDMM	31-Jul-08 EMGLN
EMGLNUSDMR	31-Jul-08 EMGLN
EMGLNUSDXR	31-Jul-08 EMGLN
EMGLN-ForesterEURCR	31-Jul-08 EMGLN-Forester
EMGLN-ForesterEURMM	31-Jul-08 EMGLN-Forester
EMGLN-ForesterEURMR	31-Jul-08 EMGLN-Forester
EMGLN-ForesterEURXR	31-Jul-08 EMGLN-Forester
EMGLN-ForesterUSDCR	31-Jul-08 EMGLN-Forester
EMGLN-ForesterUSDMM	31-Jul-08 EMGLN-Forester
EMGLN-ForesterUSDMR	31-Jul-08 EMGLN-Forester
EMIABDEURCR	31-Jul-08 EMIABD
EMIABDUSDCR	31-Jul-08 EMIABD
EMIABDUSDMM	31-Jul-08 EMIABD
EMIGAUDCR	31-Jul-08 EMIG
EMIGAUDMM	31-Jul-08 EMIG
EMIGCADMM	31-Jul-08 EMIG
EMIGCHFCR	31-Jul-08 EMIG
EMIGCHFMM	31-Jul-08 EMIG
EMIGEURCR	31-Jul-08 EMIG
EMIGEURMM	31-Jul-08 EMIG
EMIGEURMR	31-Jul-08 EMIG
EMIGEURXR	31-Jul-08 EMIG
EMIGGBPCR	31-Jul-08 EMIG
EMIGGBPMM	31-Jul-08 EMIG
EMIGGBPMR	31-Jul-08 EMIG
EMIGGBPXR	31-Jul-08 EMIG
EMIGHKDMM	31-Jul-08 EMIG
EMIGJPYCR	31-Jul-08 EMIG
EMIGJPYMM	31-Jul-08 EMIG
EMIGNZDCR	31-Jul-08 EMIG
EMIGNZDMM	31-Jul-08 EMIG
EMIGTWDCR	31-Jul-08 EMIG
EMIGUSDCR	31-Jul-08 EMIG
EMIGUSDMM	31-Jul-08 EMIG

Embarq Corp	2B97FM	SNRFOR	AUD
Embarq Corp	2B97FM	SNRFOR	CAD
Embarq Corp	2B97FM	SNRFOR	EUR
Embarq Corp	2B97FM	SNRFOR	EUR
Embarq Corp	2B97FM	SNRFOR	GBP
Embarq Corp	2B97FM	SNRFOR	GBP
Embarq Corp	2B97FM	SNRFOR	JPY
Embarq Corp	2B97FM	SNRFOR	SEK
Embarq Corp	2B97FM	SNRFOR	SEK
Embarq Corp	2B97FM	SNRFOR	SGD
Embarq Corp	2B97FM	SNRFOR	TWD
Embarq Corp	2B97FM	SNRFOR	USD
Embarq Corp	2B97FM	SNRFOR	USD
Embarq Corp	2B97FM	SNRFOR	USD
Emc Corp	28EEAC	SNRFOR	EUR
Emc Corp	28EEAC	SNRFOR	USD
Emc Corp	28EEAC	SNRFOR	USD
Man Gp plc	GLCG9V	SNRFOR	AUD
Man Gp plc	GLCG9V	SNRFOR	CAD
Man Gp plc	GLCG9V	SNRFOR	EUR
Man Gp plc	GLCG9V	SNRFOR	EUR
Man Gp plc	GLCG9V	SNRFOR	EUR
Man Gp plc	GLCG9V	SNRFOR	EUR
Man Gp plc	GLCG9V	SNRFOR	GBP
Man Gp plc	GLCG9V	SNRFOR	GBP
Man Gp plc	GLCG9V	SNRFOR	HKD
Man Gp plc	GLCG9V	SNRFOR	JPY
Man Gp plc	GLCG9V	SNRFOR	JPY
Man Gp plc	GLCG9V	SNRFOR	SGD
Man Gp plc	GLCG9V	SNRFOR	TWD
Man Gp plc	GLCG9V	SNRFOR	USD
Man Gp plc	GLCG9V	SNRFOR	USD
Man Gp plc	GLCG9V	SNRFOR	USD
Man Gp plc	GLCG9V	SUBLT2	DKK
Man Gp plc	GLCG9V	SUBLT2	EUR
Man Gp plc	GLCG9V	SUBLT2	EUR
Man Gp plc	GLCG9V	SUBLT2	GBP
Man Gp plc	GLCG9V	SUBLT2	HKD
Man Gp plc	GLCG9V	SUBLT2	SGD
Man Gp plc	GLCG9V	SUBLT2	USD
Man Gp plc	GLCG9V	SUBLT2	USD
Man Gp plc	GLCG9V	SUBLT2	USD
Man Gp plc	GLCG9V	SUBLT2	USD
Forester Ltd	GJ98B2	SNRFOR	EUR
Forester Ltd	GJ98B2	SNRFOR	EUR
Forester Ltd	GJ98B2	SNRFOR	EUR
Forester Ltd	GJ98B2	SNRFOR	EUR
Forester Ltd	GJ98B2	SNRFOR	USD
Forester Ltd	GJ98B2	SNRFOR	USD
Forester Ltd	GJ98B2	SNRFOR	USD
Emirate of Abu Dhabi	MM167Y	SNRFOR	EUR
Emirate of Abu Dhabi	MM167Y	SNRFOR	USD
Emirate of Abu Dhabi	MM167Y	SNRFOR	USD
EMI Group Ltd	GJ338L	SNRFOR	AUD
EMI Group Ltd	GJ338L	SNRFOR	AUD
EMI Group Ltd	GJ338L	SNRFOR	CAD
EMI Group Ltd	GJ338L	SNRFOR	CHF
EMI Group Ltd	GJ338L	SNRFOR	CHF
EMI Group Ltd	GJ338L	SNRFOR	EUR
EMI Group Ltd	GJ338L	SNRFOR	EUR
EMI Group Ltd	GJ338L	SNRFOR	EUR
EMI Group Ltd	GJ338L	SNRFOR	EUR
EMI Group Ltd	GJ338L	SNRFOR	GBP
EMI Group Ltd	GJ338L	SNRFOR	GBP
EMI Group Ltd	GJ338L	SNRFOR	GBP
EMI Group Ltd	GJ338L	SNRFOR	GBP
EMI Group Ltd	GJ338L	SNRFOR	HKD
EMI Group Ltd	GJ338L	SNRFOR	JPY
EMI Group Ltd	GJ338L	SNRFOR	JPY
EMI Group Ltd	GJ338L	SNRFOR	NZD
EMI Group Ltd	GJ338L	SNRFOR	NZD
EMI Group Ltd	GJ338L	SNRFOR	TWD
EMI Group Ltd	GJ338L	SNRFOR	USD
EMI Group Ltd	GJ338L	SNRFOR	USD

XR	Composite						
MR	Composite	1.02%	1.10%	1.61%	2.09%	2.28%	2.47%
MR	Composite	1.02%	1.10%	1.61%	2.09%	2.28%	2.47%
XR	Composite	0.99%	1.03%	1.52%	1.99%	2.17%	2.38%
MR	Composite	1.02%	1.10%	1.61%	2.09%	2.28%	2.47%
XR	Composite	0.99%	1.03%	1.52%	1.99%	2.17%	2.38%
MR	Composite	0.95%	1.08%	1.59%	2.06%	2.23%	2.44%
MR	Composite	1.02%	1.10%	1.61%	2.09%	2.28%	2.47%
XR	Composite	0.99%	1.03%	1.52%	1.99%	2.17%	2.38%
MR	Composite	1.02%	1.10%	1.61%	2.09%	2.28%	2.47%
MR	Composite	0.010233439	0.011000875	0.016091375	0.020927094	0.022847052	0.024739278
CR	Composite						
MR	Composite	1.02%	1.10%	1.61%	2.09%	2.28%	2.47%
XR	Composite	0.99%	1.03%	1.52%	1.99%	2.17%	2.38%
MR	Composite	0.002852884	0.003160353	0.003693804	0.004193953	0.0034	0.004199878
MR	Composite	0.29%	0.32%	0.37%	0.42%	0.34%	0.42%
XR	Composite	0.29%	0.32%	0.37%	0.42%	0.34%	0.42%
MM	Composite	0.00718475	0.006118951	0.00880205	0.010058179	0.011246684	0.011437901
MM	Composite	0.007229333	0.006118992	0.008812584	0.009941486	0.011300469	0.01201555
CR	Composite	0.007503443	0.00637395	0.009183327	0.010380989	0.011638544	0.012356544
MM	Composite	0.007229333	0.006118992	0.008812584	0.009941486	0.011300469	0.01201555
MR	Composite	0.007128271	0.006055253	0.008724161	0.00986194	0.011182755	0.011890388
XR	Composite						
CR	Composite	0.007503443	0.00637395	0.009183327	0.010380989	0.011638544	0.012356544
MM	Composite	0.007229333	0.006118992	0.008812584	0.009941486	0.011300469	0.01201555
MM	Composite	0.72%	0.61%	0.88%	0.99%	1.13%	1.20%
CR	Composite	0.72%	0.61%	0.92%	1.06%	1.12%	1.22%
MM	Composite	0.72%	0.61%	0.88%	1.02%	1.12%	1.17%
MM	Composite	0.72%	0.61%	0.88%	0.99%	1.13%	1.20%
MM	Composite	0.72%	0.61%	0.88%	0.99%	1.13%	1.20%
CR	Composite	0.007503443	0.00637395	0.009183327	0.010380989	0.011638544	0.012356544
MM	Composite	0.72%	0.61%	0.88%	0.99%	1.13%	1.20%
MR	Composite	0.71%	0.61%	0.87%	0.99%	1.12%	1.19%
MM	Composite	0.52%	0.65%	1.36%	1.50%	1.64%	1.76%
CR	Composite	0.52%	0.67%	1.41%	1.56%	1.71%	1.77%
MM	Composite	0.00520596	0.006468286	0.013555233	0.014995858	0.016426552	0.017647758
MM	Composite						
MM	Composite	0.00520596	0.006468286	0.013555233	0.014995858	0.016426552	0.017647758
MM	Composite	0.52%	0.65%	1.36%	1.50%	1.64%	1.76%
CR	Composite	0.00520596	0.006691965	0.014133953	0.015645298	0.017120389	0.017669593
MM	Composite	0.52%	0.65%	1.36%	1.50%	1.64%	1.76%
MR	Composite	0.52%	0.64%	1.34%	1.49%	1.63%	1.75%
XR	Composite						
CR	Composite						
MM	Composite	0.63%	0.63%	0.89%	1.00%	1.15%	1.35%
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite	0.0062622	0.0062622	0.008856302	0.010023	0.01153425	0.0134775
MR	Composite	0.0062622	0.0062622	0.008764049	0.010023	0.01153425	0.0134775
CR	Composite	0.00239731	0.00305021	0.00435	0.004397695	0.005560217	0.005833333
CR	Composite	0.24%	0.31%	0.43%	0.44%	0.56%	0.58%
MM	Composite	0.24%	0.29%	0.43%	0.44%	0.56%	0.56%
CR	Composite	6.01%	5.81%	7.31%	7.78%	7.97%	8.10%
MM	Composite	6.01%	5.81%	7.31%	7.78%	7.97%	8.10%
MM	Composite	6.06%	5.82%	7.25%	7.75%	8.04%	8.08%
CR	Composite	0.063115332	0.060400651	0.076578436	0.080917657	0.083890428	0.084497102
MM	Composite	6.06%	5.82%	7.25%	7.75%	8.04%	8.08%
CR	Composite	6.31%	6.04%	7.66%	8.09%	8.39%	8.45%
MM	Composite	6.06%	5.82%	7.25%	7.75%	8.04%	8.08%
MR	Composite	6.00%	5.74%	7.27%	7.69%	7.97%	8.03%
XR	Composite	5.78%	5.53%	7.01%	7.40%	7.68%	7.73%
CR	Composite	0.063115332	0.060400651	0.076578436	0.080917657	0.083890428	0.084497102
MM	Composite	6.06%	5.82%	7.25%	7.75%	8.04%	8.08%
MR	Composite						
XR	Composite						
MM	Composite	0.060590719	0.05824776	0.072489459	0.077517975	0.080363656	0.080758278
CR	Composite	6.01%	5.81%	7.31%	7.78%	7.97%	8.10%
MM	Composite	6.01%	5.81%	7.31%	7.78%	7.97%	8.10%
CR	Composite	6.31%	6.04%	7.66%	8.09%	8.39%	8.45%
MM	Composite	6.06%	5.82%	7.25%	7.75%	8.04%	8.08%
CR	Composite	6.31%	6.04%	7.66%	8.09%	8.39%	8.45%
CR	Composite	6.31%	6.04%	7.66%	8.09%	8.39%	8.45%
MM	Composite	0.060590719	0.05824776	0.072489459	0.077517975	0.080363656	0.080758278

					0.4	
2.52%	2.60%	2.64%	2.66%	2.66%	0.4 A	AA
2.52%	2.60%	2.64%	2.66%	2.66%	0.4 A	AA
2.43%	2.49%	2.53%	2.56%	2.50%	0.4 A	AA
2.52%	2.60%	2.64%	2.66%	2.66%	0.4 A	AA
2.43%	2.49%	2.53%	2.56%	2.50%	0.4 A	AA
2.51%	2.59%	2.59%	2.57%	2.62%	0.4 BBB	BBB
2.52%	2.60%	2.64%	2.66%	2.66%	0.4 A	AA
2.43%	2.49%	2.53%	2.56%	2.50%	0.4 A	AA
2.52%	2.60%	2.64%	2.66%	2.66%	0.4 A	AA
2.52%	0.025988	0.0263842	0.0265741	0.02663558	0.4 A	AA
					0.4	
2.52%	2.60%	2.64%	2.66%	2.66%	0.4 A	AA
2.43%	2.49%	2.53%	2.56%	2.50%	0.4 A	AA
0.44%	0.0051	0.0051	0.0051	0.0051	0.4 NR	NR
0.44%	0.51%	0.51%	0.51%	0.51%	0.4 NR	NR
0.44%	0.51%	0.51%	0.51%	0.51%	0.4 NR	NR
1.15%	0.012677976	0.013079997	0.013377767	0.013610709	0.4 BB	BB
1.22%	0.012677011	0.013079997	0.013377767	0.013610709	A	A
1.27%	0.013205219	0.013079997	0.013377767	0.013610709	0.4 BBB	BBB
1.22%	0.012677011	0.013079997	0.013377767	0.013610709	0.4 A	A
1.21%	0.012544958	0.013079997	0.013377767	0.013610709	0.4 BBB	BBB
					0.4	
1.27%	0.013205219	0.013079997	0.013377767	0.013610709	0.4 BBB	BBB
1.22%	0.012677011	0.013079997	0.013377767	0.013610709	0.4 A	A
1.22%	1.27%	1.31%	1.34%	1.36%	0.4 A	A
1.20%	1.27%	1.31%	1.34%	1.36%	0.4 BB	BB
1.20%	1.27%	1.31%	1.34%	1.36%	0.4 BB	BB
1.22%	1.27%	1.31%	1.34%	1.36%	0.4 A	A
1.22%	1.27%	1.31%	1.34%	1.36%	0.4 A	A
1.27%	0.013205219	0.013079997	0.013377767	0.013610709	0.4 BBB	BBB
1.22%	1.27%	1.31%	1.34%	1.36%	0.4 A	A
1.21%	1.25%	1.31%	1.34%	1.36%	0.4 BBB	BBB
1.84%	1.85%	2.13%	1.88%	2.41%	0.178571429 NR	BBB
1.91%	1.93%	2.13%	1.88%	2.41%	0.185714286 NR	BB
1.84%	0.018526398	0.021316216	0.01878485	0.024128683	0.178571429 NR	BBB
					0.178571429	
1.84%	0.018526398	0.021316216	0.01878485	0.024128683	0.178571429 NR	BBB
1.84%	1.85%	2.13%	1.88%	2.41%	0.178571429 NR	BBB
1.91%	0.019257093	0.021316216	0.01878485	0.024128683	0.185714286 NR	BB
1.84%	1.85%	2.13%	1.88%	2.41%	0.178571429 NR	BBB
1.81%	1.83%	2.13%	1.88%	2.41%	0.185714286 NR	BB
					0.185714286	
					0.4	
1.31%	1.32%	1.32%	1.32%	1.32%	0.4	NR
					0.4	
					0.4	
					0.4	
1.31%	0.0132	0.0132	0.0132	0.0132	0.4	NR
1.31%	0.0132	0.0132	0.0132	0.0132	0.4	NR
0.68%	0.007733333	0.007733333	0.008271124	0.0089	0.275 NR	BBB
0.68%	0.77%	0.77%	0.83%	0.89%	0.275 NR	BBB
0.65%	0.74%	0.74%	0.83%	0.89%	0.275 NR	BB
8.00%	7.93%	7.83%	8.14%	8.27%	0.4 BB	BBB
8.00%	7.93%	7.83%	8.14%	8.27%	0.4 BB	BBB
7.98%	7.90%	7.83%	8.15%	8.32%	0.4 BBB	AA
8.33%	0.082429577	0.08176491	0.084595856	0.085862773	0.4 BBB	A
7.98%	7.90%	7.83%	8.15%	8.32%	0.4 BBB	AA
8.33%	8.24%	8.18%	8.46%	8.59%	0.4 BBB	A
7.98%	7.90%	7.83%	8.15%	8.32%	0.4 BBB	AA
7.91%	7.83%	7.77%	8.04%	8.16%	0.4 BBB	A
7.62%	7.54%	7.48%	7.74%	7.86%	0.4 BBB	A
8.33%	0.082429577	0.08176491	0.084595856	0.085862773	0.4 BBB	A
7.98%	7.90%	7.83%	8.15%	8.32%	0.4 BBB	AA
					0.4	
					0.4	
7.98%	0.078961538	0.078328662	0.081461018	0.083213573	0.4 BBB	AA
8.00%	7.93%	7.83%	8.14%	8.27%	0.4 BB	BBB
8.00%	7.93%	7.83%	8.14%	8.27%	0.4 BB	BBB
8.33%	8.24%	8.18%	8.46%	8.59%	0.4 BBB	A
7.98%	7.90%	7.83%	8.15%	8.32%	0.4 BBB	AA
8.33%	8.24%	8.18%	8.46%	8.59%	0.4 BBB	A
8.33%	8.24%	8.18%	8.46%	8.59%	0.4 BBB	A
7.98%	0.078961538	0.078328662	0.081461018	0.083213573	0.4 BBB	AA

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
BBB	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	BBB	A	A	BB
AA	A	A	AA	AA	A
A	A	A	A	A	BBB
AA	A	A	AA	AA	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	A	A	AA	AA	A
AA	A	A	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BB
A	A	BBB	BBB	BBB	BB
AA	A	A	AA	AA	A
AA	A	A	AA	AA	A
A	A	A	A	A	BBB
AA	A	A	AA	AA	A
A	A	A	A	A	BBB
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA

			NR	Telecommunications
A	A	A	AA	11 Telecommunications
A	A	A	AA	11 Telecommunications
BBB	A	A	A	9 Telecommunications
A	A	A	AA	11 Telecommunications
BBB	A	A	A	9 Telecommunications
BB	BB	BB	AA	12 Telecommunications
A	A	A	AA	11 Telecommunications
BBB	A	A	A	9 Telecommunications
A	A	A	AA	11 Telecommunications
A	A	A	AA	11 Telecommunications
			NR	Telecommunications
A	A	A	AA	11 Telecommunications
BBB	A	A	A	9 Telecommunications
			NR	2 Technology
			NR	2 Technology
			NR	2 Technology
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	9 Financials
			NR	Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
	NR	NR	NR	3
	NR	NR	NR	3
	NR	NR	NR	3
BB	BB	BB	AA	10 Consumer Services
BB	BB	BB	AA	10 Consumer Services
A	A	A	A	10 Consumer Services
BBB	BBB	BBB	A	10 Consumer Services
A	A	A	A	10 Consumer Services
BBB	BBB	BBB	A	10 Consumer Services
A	A	A	A	10 Consumer Services
BBB	BBB	BBB	A	10 Consumer Services
BBB	BBB	BBB	A	10 Consumer Services
BBB	BBB	BBB	A	10 Consumer Services
A	A	A	A	10 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	A	A	A	10 Consumer Services
BB	BB	BB	AA	10 Consumer Services
BB	BB	BB	AA	10 Consumer Services
BBB	BBB	BBB	A	10 Consumer Services
A	A	A	A	10 Consumer Services
BBB	BBB	BBB	A	10 Consumer Services
BBB	BBB	BBB	A	10 Consumer Services
A	A	A	A	10 Consumer Services

N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA				
OffShore	Channel Isl		A				
OffShore	Channel Isl		A		Thin	DocAdj	Thin
OffShore	Channel Isl		A				
OffShore	Channel Isl		A				
OffShore	Channel Isl		A				
OffShore	Channel Isl		A		Thin	DocAdj	Thin
OffShore	Channel Isl		A		Thin	DocAdj	Thin
MiddleEast	United Arab Emirates			Thin	CcyGrp	Thin	Thin
MiddleEast	United Arab Emirates			Thin	CcyGrp	Thin	Thin
MiddleEast	United Arab Emirates			Thin	DocAdj	Thin	Thin
Europe	United Kingdom	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B				
Europe	United Kingdom	B	B				
Europe	United Kingdom	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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Thin	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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EMIGUSDMR	31-Jul-08 EMIG
EMIGUSDXR	31-Jul-08 EMIG
EMILNUSDMR	31-Jul-08 EMILN
EMILNUSDXR	31-Jul-08 EMILN
EMMISUSDXR	31-Jul-08 EMMIS
EMMSUSDMR	31-Jul-08 EMMS
EMMSUSDXR	31-Jul-08 EMMS
EMNAUDMR	31-Jul-08 EMN
EMNAUDXR	31-Jul-08 EMN
EMNCADMR	31-Jul-08 EMN
EMNCHFMR	31-Jul-08 EMN
EMNEURCR	31-Jul-08 EMN
EMNEURMM	31-Jul-08 EMN
EMNEURMR	31-Jul-08 EMN
EMNEURXR	31-Jul-08 EMN
EMNGBPMR	31-Jul-08 EMN
EMNGBPXR	31-Jul-08 EMN
EMNHKDMR	31-Jul-08 EMN
EMNHKDXR	31-Jul-08 EMN
EMNJPYCR	31-Jul-08 EMN
EMNJPYMR	31-Jul-08 EMN
EMNJPYXR	31-Jul-08 EMN
EMNNOKMR	31-Jul-08 EMN
EMNSEKMR	31-Jul-08 EMN
EMNSEKXR	31-Jul-08 EMN
EMNSGDMR	31-Jul-08 EMN
EMNTWDCR	31-Jul-08 EMN
EMNTWDMR	31-Jul-08 EMN
EMNUSDCR	31-Jul-08 EMN
EMNUSDMM	31-Jul-08 EMN
EMNUSDMR	31-Jul-08 EMN
EMNUSDXR	31-Jul-08 EMN
EMRAUDMR	31-Jul-08 EMR
EMRCHFMR	31-Jul-08 EMR
EMREURCR	31-Jul-08 EMR
EMREURMM	31-Jul-08 EMR
EMREURMR	31-Jul-08 EMR
EMREURXR	31-Jul-08 EMR
EMRHKDMR	31-Jul-08 EMR
EMRJPYCR	31-Jul-08 EMR
EMRJPYMR	31-Jul-08 EMR
EMRUSDCR	31-Jul-08 EMR
EMRUSDMM	31-Jul-08 EMR
EMRUSDMR	31-Jul-08 EMR
EMRUSDXR	31-Jul-08 EMR
EMRTSEURCR	31-Jul-08 EMRTS
EMRTSEURMM	31-Jul-08 EMRTS
EMRTSUSDCR	31-Jul-08 EMRTS
EMRTSUSDMM	31-Jul-08 EMRTS
EMUEURMM	31-Jul-08 EMU
EMUEURMR	31-Jul-08 EMU
EMUUSDMM	31-Jul-08 EMU
EMUUSDMR	31-Jul-08 EMU
EMUUSDXR	31-Jul-08 EMU
ENBAUDMR	31-Jul-08 ENB
ENBCHFMR	31-Jul-08 ENB
ENBEURCR	31-Jul-08 ENB
ENBEURMM	31-Jul-08 ENB
ENBEURMR	31-Jul-08 ENB
ENBGBPMR	31-Jul-08 ENB
ENBHKDMR	31-Jul-08 ENB
ENBJPYMR	31-Jul-08 ENB
ENBSGDMR	31-Jul-08 ENB
ENBTWDMR	31-Jul-08 ENB
ENBUSDCR	31-Jul-08 ENB
ENBUSDMM	31-Jul-08 ENB
ENBUSDMR	31-Jul-08 ENB
ENBUSDXR	31-Jul-08 ENB
ENDESAEURCR	31-Jul-08 ENDESA
ENDESAEURMM	31-Jul-08 ENDESA
ENDESAEURMR	31-Jul-08 ENDESA
ENDESAUSDCR	31-Jul-08 ENDESA
ENDESAUSDMM	31-Jul-08 ENDESA
ENDESAUSDMR	31-Jul-08 ENDESA

EMI Group Ltd	GJ338L	SNRFOR	USD
EMI Group Ltd	GJ338L	SNRFOR	USD
Capitol Records Inc	1F469U	SNRFOR	USD
Capitol Records Inc	1F469U	SNRFOR	USD
Emmis Oper Co	2BA684	SECDOM	USD
EMMIS Comms Corp	2BA677	SNRFOR	USD
EMMIS Comms Corp	2BA677	SNRFOR	USD
Eastman Chem Co	29EB75	SNRFOR	AUD
Eastman Chem Co	29EB75	SNRFOR	AUD
Eastman Chem Co	29EB75	SNRFOR	CAD
Eastman Chem Co	29EB75	SNRFOR	CHF
Eastman Chem Co	29EB75	SNRFOR	EUR
Eastman Chem Co	29EB75	SNRFOR	EUR
Eastman Chem Co	29EB75	SNRFOR	EUR
Eastman Chem Co	29EB75	SNRFOR	EUR
Eastman Chem Co	29EB75	SNRFOR	GBP
Eastman Chem Co	29EB75	SNRFOR	GBP
Eastman Chem Co	29EB75	SNRFOR	HKD
Eastman Chem Co	29EB75	SNRFOR	HKD
Eastman Chem Co	29EB75	SNRFOR	JPY
Eastman Chem Co	29EB75	SNRFOR	JPY
Eastman Chem Co	29EB75	SNRFOR	JPY
Eastman Chem Co	29EB75	SNRFOR	NOK
Eastman Chem Co	29EB75	SNRFOR	SEK
Eastman Chem Co	29EB75	SNRFOR	SEK
Eastman Chem Co	29EB75	SNRFOR	SGD
Eastman Chem Co	29EB75	SNRFOR	TWD
Eastman Chem Co	29EB75	SNRFOR	TWD
Eastman Chem Co	29EB75	SNRFOR	USD
Eastman Chem Co	29EB75	SNRFOR	USD
Eastman Chem Co	29EB75	SNRFOR	USD
Eastman Chem Co	29EB75	SNRFOR	USD
Emerson Elec Co	2BA112	SNRFOR	AUD
Emerson Elec Co	2BA112	SNRFOR	CHF
Emerson Elec Co	2BA112	SNRFOR	EUR
Emerson Elec Co	2BA112	SNRFOR	EUR
Emerson Elec Co	2BA112	SNRFOR	EUR
Emerson Elec Co	2BA112	SNRFOR	EUR
Emerson Elec Co	2BA112	SNRFOR	HKD
Emerson Elec Co	2BA112	SNRFOR	JPY
Emerson Elec Co	2BA112	SNRFOR	JPY
Emerson Elec Co	2BA112	SNRFOR	USD
Emerson Elec Co	2BA112	SNRFOR	USD
Emerson Elec Co	2BA112	SNRFOR	USD
Emerson Elec Co	2BA112	SNRFOR	USD
Emirates	MQ433T	SNRFOR	EUR
Emirates	MQ433T	SNRFOR	EUR
Emirates	MQ433T	SNRFOR	USD
Emirates	MQ433T	SNRFOR	USD
Emulex Corp	2BB6BC	SNRFOR	EUR
Emulex Corp	2BB6BC	SNRFOR	EUR
Emulex Corp	2BB6BC	SNRFOR	USD
Emulex Corp	2BB6BC	SNRFOR	USD
Emulex Corp	2BB6BC	SNRFOR	USD
Enbridge Inc	2BB75N	SNRFOR	AUD
Enbridge Inc	2BB75N	SNRFOR	CHF
Enbridge Inc	2BB75N	SNRFOR	EUR
Enbridge Inc	2BB75N	SNRFOR	EUR
Enbridge Inc	2BB75N	SNRFOR	EUR
Enbridge Inc	2BB75N	SNRFOR	GBP
Enbridge Inc	2BB75N	SNRFOR	HKD
Enbridge Inc	2BB75N	SNRFOR	JPY
Enbridge Inc	2BB75N	SNRFOR	SGD
Enbridge Inc	2BB75N	SNRFOR	TWD
Enbridge Inc	2BB75N	SNRFOR	USD
Enbridge Inc	2BB75N	SNRFOR	USD
Enbridge Inc	2BB75N	SNRFOR	USD
Enbridge Inc	2BB75N	SNRFOR	USD
Empresa Nacional Elec SA	PSA81M	SNRFOR	EUR
Empresa Nacional Elec SA	PSA81M	SNRFOR	EUR
Empresa Nacional Elec SA	PSA81M	SNRFOR	EUR
Empresa Nacional Elec SA	PSA81M	SNRFOR	USD
Empresa Nacional Elec SA	PSA81M	SNRFOR	USD
Empresa Nacional Elec SA	PSA81M	SNRFOR	USD

MR	Composite	6.00%	5.74%	7.27%	7.69%	7.97%	8.03%
XR	Composite	5.78%	5.53%	7.01%	7.40%	7.68%	7.73%
MR	Composite	2.20%	2.20%	3.33%	3.33%	4.08%	4.08%
XR	Composite	2.20%	2.20%	3.33%	3.33%	4.08%	4.08%
XR	Composite	4.20%	4.20%	4.20%	4.20%	4.70%	4.70%
MR	Composite						
XR	Composite						
MR	Composite	0.25%	0.31%	0.42%	0.46%	0.55%	0.61%
XR	Composite	0.25%	0.31%	0.42%	0.46%	0.53%	0.59%
MR	Composite	0.25%	0.30%	0.42%	0.47%	0.54%	0.62%
MR	Composite	0.002510378	0.003001898	0.004219731	0.004667901	0.005428331	0.006185571
CR	Composite	0.26%	0.33%	0.44%	0.49%	0.57%	0.65%
MM	Composite	0.25%	0.30%	0.43%	0.47%	0.55%	0.62%
MR	Composite	0.25%	0.30%	0.42%	0.47%	0.54%	0.62%
XR	Composite	0.24%	0.32%	0.41%	0.45%	0.54%	0.60%
MR	Composite	0.25%	0.30%	0.42%	0.47%	0.54%	0.62%
XR	Composite	0.24%	0.32%	0.41%	0.45%	0.54%	0.60%
MR	Composite	0.25%	0.30%	0.42%	0.47%	0.54%	0.62%
XR	Composite	0.24%	0.32%	0.41%	0.45%	0.54%	0.60%
CR	Composite						
MR	Composite	0.25%	0.31%	0.42%	0.46%	0.56%	0.62%
XR	Composite	0.25%	0.31%	0.42%	0.46%	0.54%	0.60%
MR	Composite	0.25%	0.30%	0.42%	0.47%	0.54%	0.62%
MR	Composite	0.25%	0.30%	0.42%	0.47%	0.54%	0.62%
XR	Composite	0.24%	0.32%	0.41%	0.45%	0.54%	0.60%
MR	Composite	0.002510378	0.003001898	0.004219731	0.004667901	0.005428331	0.006185571
CR	Composite	0.26%	0.33%	0.44%	0.49%	0.57%	0.65%
MR	Composite						
CR	Composite	0.002639268	0.003305498	0.004431402	0.004910691	0.005702044	0.006502684
MM	Composite	0.25%	0.30%	0.43%	0.47%	0.55%	0.62%
MR	Composite	0.25%	0.30%	0.42%	0.47%	0.54%	0.62%
XR	Composite	0.24%	0.32%	0.41%	0.45%	0.54%	0.60%
MR	Composite	0.25%	0.27%	0.30%	0.34%	0.37%	0.43%
MR	Composite	0.25%	0.28%	0.30%	0.35%	0.37%	0.43%
CR	Composite	0.25%	0.29%	0.31%	0.36%	0.39%	0.45%
MM	Composite	0.25%	0.28%	0.30%	0.35%	0.37%	0.43%
MR	Composite	0.25%	0.28%	0.30%	0.35%	0.37%	0.43%
XR	Composite	0.25%	0.27%	0.29%	0.33%	0.35%	0.41%
MR	Composite	0.25%	0.28%	0.30%	0.35%	0.37%	0.43%
CR	Composite						
MR	Composite	0.25%	0.27%	0.30%	0.34%	0.37%	0.43%
CR	Composite	0.25%	0.29%	0.31%	0.36%	0.39%	0.45%
MM	Composite						
MR	Composite	0.002511	0.002841	0.0030484	0.0035084	0.003678563	0.0042735
XR	Composite	0.25%	0.27%	0.29%	0.33%	0.35%	0.41%
CR	Composite	1.11%	1.11%	1.20%	1.38%	1.60%	1.73%
MM	Composite						
CR	Composite	1.11%	1.11%	1.20%	1.38%	1.60%	1.73%
MM	Composite						
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.40%	0.40%	0.61%	0.81%	1.01%	1.21%
XR	Composite	0.40%	0.40%	0.61%	0.81%	1.01%	1.21%
MR	Composite	0.004940584	0.52%	0.69%	0.76%	0.90%	1.00%
MR	Composite	0.004940584	0.52%	0.69%	0.76%	0.90%	1.01%
CR	Composite	0.52%	0.55%	0.73%	0.80%	0.94%	1.06%
MM	Composite						
MR	Composite	0.004940584	0.005241211	0.006912862	0.007626446	0.008951945	0.010050406
MR	Composite	0.49%	0.52%	0.69%	0.76%	0.90%	1.01%
MR	Composite	0.004940584	0.005241211	0.006912862	0.007626446	0.008951945	0.010050406
MR	Composite	0.49%	0.52%	0.69%	0.75%	0.90%	1.00%
MR	Composite	0.49%	0.52%	0.69%	0.76%	0.90%	1.01%
MR	Composite	0.49%	0.52%	0.69%	0.76%	0.90%	1.01%
CR	Composite	0.52%	0.55%	0.73%	0.80%	0.94%	1.06%
MM	Composite						
MR	Composite	0.49%	0.52%	0.69%	0.76%	0.90%	1.01%
XR	Composite						
CR	Composite	0.29%	0.58%	0.79%	1.09%	1.33%	1.44%
MM	Composite						
MR	Composite	0.002901	0.005501242	0.007610987	0.010689523	0.012427184	0.014333269
CR	Composite	0.002901	0.005790781	0.00793488	0.010907787	0.013261333	0.014442578
MM	Composite						
MR	Composite	0.29%	0.55%	0.76%	1.07%	1.24%	1.43%

7.91%	7.83%	7.77%	8.04%	8.16%	0.4 BBB	A
7.62%	7.54%	7.48%	7.74%	7.86%	0.4 BBB	A
4.49%	4.84%	4.84%	4.84%	4.84%	0.4	NR
4.49%	4.84%	4.84%	4.84%	4.84%	0.4	NR
4.98%	4.98%	4.98%	4.98%	4.98%		
					0.3	
					0.3	
0.64%	0.67%	0.69%	0.70%	0.64%	0.4 BB	BBB
0.61%	0.65%	0.69%	0.70%	0.64%	0.4 BB	BBB
0.64%	0.68%	0.69%	0.70%	0.64%	0.4 A	AA
0.64%	0.006794124	0.006940733	0.007040805	0.00635	0.4 A	AA
0.68%	0.71%	0.73%	0.70%	0.64%	0.4 BBB	A
0.65%	0.69%	0.70%	0.70%	0.64%	0.4 BBB	A
0.64%	0.68%	0.69%	0.70%	0.64%	0.4 A	AA
0.63%	0.66%	0.67%	0.70%	0.64%	0.4 BBB	A
0.64%	0.68%	0.69%	0.70%	0.64%	0.4 A	AA
0.63%	0.66%	0.67%	0.70%	0.64%	0.4 BBB	A
0.64%	0.68%	0.69%	0.70%	0.64%	0.4 A	AA
0.63%	0.66%	0.67%	0.70%	0.64%	0.4 BBB	A
					0.4	
0.65%	0.68%	0.69%	0.70%	0.64%	0.4 BB	BBB
0.62%	0.66%	0.69%	0.70%	0.64%	BB	BBB
0.64%	0.68%	0.69%	0.70%	0.64%	0.4 A	AA
0.64%	0.68%	0.69%	0.70%	0.64%	0.4 A	AA
0.63%	0.66%	0.67%	0.70%	0.64%	0.4 BBB	A
0.64%	0.006794124	0.006940733	0.007040805	0.00635	0.4 A	AA
0.68%	0.71%	0.73%	0.70%	0.64%	0.4 BBB	A
					0.4	
0.68%	0.00714498	0.007319073	0.007040805	0.00635	0.4 BBB	A
0.65%	0.69%	0.70%	0.70%	0.64%	0.4 BBB	A
0.64%	0.68%	0.69%	0.70%	0.64%	0.4 A	AA
0.63%	0.66%	0.67%	0.70%	0.64%	0.4 BBB	A
0.46%	0.52%	0.54%	0.83%	0.87%	0.39 NR	CCC
0.46%	0.52%	0.54%	0.83%	0.87%	0.3875 NR	BB
0.49%	0.55%	0.54%	0.83%	0.87%	0.39 NR	B
0.47%	0.53%	0.54%	0.83%	0.87%	0.39 NR	B
0.46%	0.52%	0.54%	0.83%	0.87%	0.3875 NR	BB
0.45%	0.50%	0.54%	0.83%	0.87%	0.39 NR	B
0.46%	0.52%	0.54%	0.83%	0.87%	0.3875 NR	BB
					0.39	
0.46%	0.52%	0.54%	0.83%	0.87%	0.39 NR	CCC
0.49%	0.55%	0.54%	0.83%	0.87%	0.39 NR	B
					0.39	
0.46%	0.005212625	0.00538	0.008322	0.008668258	0.3875 NR	BB
0.45%	0.50%	0.54%	0.83%	0.87%	0.39 NR	B
1.73%	1.73%	1.73%	1.73%	1.73%	0.275	NR
					0.275	
1.73%	1.73%	1.73%	1.73%	1.73%	0.275	NR
					0.275	
					0.4	
					0.4	
					0.4	
1.42%	1.59%	1.59%	1.59%	1.59%	0.4	NR
1.42%	1.59%	1.59%	1.59%	1.59%	0.4	NR
1.06%	1.11%	1.40%	1.33%	1.37%	0.4 BB	BBB
1.06%	1.11%	1.40%	1.33%	1.37%	0.4 A	AA
1.12%	1.17%	1.40%	1.40%	1.45%	0.4 BBB	A
					0.4	
1.06%	0.011080348	0.013984	0.013266755	0.013733	0.4 A	AA
1.06%	1.11%	1.40%	1.33%	1.37%	0.4 A	AA
1.06%	0.011080348	0.013984	0.013266755	0.013733	0.4 A	AA
1.06%	1.11%	1.40%	1.33%	1.37%	0.4 BB	BBB
1.06%	1.11%	1.40%	1.33%	1.37%	0.4 A	AA
1.06%	1.11%	1.40%	1.33%	1.37%	0.4 A	AA
1.12%	1.17%	1.40%	1.40%	1.45%	0.4 BBB	A
					0.4	
1.06%	1.11%	1.40%	1.33%	1.37%	0.4 A	AA
					0.4	
1.58%	1.70%	1.93%	1.79%	1.89%	0.4 NR	B
					0.4	
1.51%	0.017116697	0.019252414	0.0179	0.018893042	0.4 NR	B
1.58%	0.016950665	0.019252414	0.0179	0.018893042	0.4 NR	B
					0.4	
1.51%	1.71%	1.93%	1.79%	1.89%	0.4 NR	B

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

A	A	A	A	A	A
A	A	A	A	A	A
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	
BBB	BBB	A	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AAA
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AAA
A	A	A	A	AA	A
BBB	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
A	A	A	A	A	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	A	A	A	AA	A
BBB	BBB	BBB	BB	BBB	B
A	A	AA	A	AA	BBB
A	A	A	BBB	A	BB
A	A	A	BBB	A	BB
A	A	AA	A	AA	BBB
A	A	A	BBB	A	BB
A	A	AA	A	AA	BBB
BBB	BBB	BBB	BB	BBB	B
A	A	A	BBB	A	BB
A	A	AA	A	AA	BBB
A	A	A	BBB	A	BB
NR	BB	NR	NR		
NR	BB	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	A	BBB	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BB	BB	BB	BB	BB	BB
B	B	B	BB	B	CCC
BB	BB	BB	BB	BB	BB
B	B	B	BB	B	CCC

BBB	BBB	BBB	A	10 Consumer Services
BBB	BBB	BBB	A	10 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	NR	NR	A	3 Basic Materials
BB	NR	NR	A	3 Basic Materials
A	NR	NR	AA	11 Basic Materials
A	NR	NR	AA	11 Basic Materials
BBB	NR	NR	AA	11 Basic Materials
BBB	NR	NR	AA	11 Basic Materials
A	NR	NR	AA	11 Basic Materials
BBB	NR	NR	A	5 Basic Materials
A	NR	NR	AA	11 Basic Materials
BBB	NR	NR	A	5 Basic Materials
A	NR	NR	AA	11 Basic Materials
BBB	NR	NR	A	5 Basic Materials
			NR	Basic Materials
BB	NR	NR	A	3 Basic Materials
BB	NR	NR	A	3 Basic Materials
A	NR	NR	AA	11 Basic Materials
A	NR	NR	AA	11 Basic Materials
BBB	NR	NR	A	5 Basic Materials
A	NR	NR	AA	11 Basic Materials
BBB	NR	NR	AA	11 Basic Materials
			NR	Basic Materials
BBB	NR	NR	AA	11 Basic Materials
BBB	NR	NR	AA	11 Basic Materials
A	NR	NR	AA	11 Basic Materials
BBB	NR	NR	A	5 Basic Materials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
			NR	Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
			NR	Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Technology
			NR	Technology
			NR	Technology
			NR	2 Technology
			NR	2 Technology
NR	CCC	BB	AA	9 Utilities
NR	BB	A	AA	8 Utilities
NR	B	BBB	AA	8 Utilities
			NR	Utilities
NR	BB	A	AA	8 Utilities
NR	BB	A	AA	8 Utilities
NR	BB	A	AA	8 Utilities
NR	CCC	BB	A	3 Utilities
NR	BB	A	AA	8 Utilities
NR	BB	A	AA	8 Utilities
NR	B	BBB	AA	8 Utilities
			NR	Utilities
NR	BB	A	AA	8 Utilities
			NR	Utilities
NR	NR	NR	BBB	5 Utilities
			NR	Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	5 Utilities
			NR	Utilities
NR	NR	NR	BBB	6 Utilities

Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB		Thin		Thin
N.Amer	United States	BBB	BB		Thin		Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
MiddleEast	United Arab Emirates		BBB		Thin	Thin	CcyGrp
MiddleEast	United Arab Emirates		BBB				
MiddleEast	United Arab Emirates		BBB		Thin	Thin	CcyGrp
MiddleEast	United Arab Emirates		BBB				
N.Amer	United States		BBB				
N.Amer	United States		BBB				
N.Amer	United States		BBB				
N.Amer	United States		BBB		Thin	Thin	Thin
N.Amer	United States		BBB		Thin	Thin	Thin
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A				
Lat.Amer	Chile	BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp
Lat.Amer	Chile	BBB	BBB				
Lat.Amer	Chile	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Lat.Amer	Chile	BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp
Lat.Amer	Chile	BBB	BBB				
Lat.Amer	Chile	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin				
CcyGrp	DocAdj	DocAdj	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin					
Thin	Thin					
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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ENDESAUSDXR	31-Jul-08 ENDESA
ENDPEURCR	31-Jul-08 ENDP
ENDPUSDCR	31-Jul-08 ENDP
ENDPUSDMR	31-Jul-08 ENDP
ENECHAUDMM	31-Jul-08 ENECH
ENECHEURCR	31-Jul-08 ENECH
ENECHEURMM	31-Jul-08 ENECH
ENECHEURMR	31-Jul-08 ENECH
ENECHGBPMM	31-Jul-08 ENECH
ENECHHKDMM	31-Jul-08 ENECH
ENECHJPYCR	31-Jul-08 ENECH
ENECHJPYMM	31-Jul-08 ENECH
ENECHNOKMM	31-Jul-08 ENECH
ENECHSGDMM	31-Jul-08 ENECH
ENECHUSDCR	31-Jul-08 ENECH
ENECHUSDMM	31-Jul-08 ENECH
ENECHUSDMR	31-Jul-08 ENECH
ENELAUDCR	31-Jul-08 ENEL
ENELAUDMM	31-Jul-08 ENEL
ENELCADMM	31-Jul-08 ENEL
ENELCHFCR	31-Jul-08 ENEL
ENELCHFMM	31-Jul-08 ENEL
ENELDKKMM	31-Jul-08 ENEL
ENELEURCR	31-Jul-08 ENEL
ENELEURMM	31-Jul-08 ENEL
ENELEURMR	31-Jul-08 ENEL
ENELEURXR	31-Jul-08 ENEL
ENELGBPCR	31-Jul-08 ENEL
ENELGBPMM	31-Jul-08 ENEL
ENELHKDMM	31-Jul-08 ENEL
ENELJPYCR	31-Jul-08 ENEL
ENELJPYMM	31-Jul-08 ENEL
ENELJPYMR	31-Jul-08 ENEL
ENELNOKMM	31-Jul-08 ENEL
ENELSEKMM	31-Jul-08 ENEL
ENELSGDMM	31-Jul-08 ENEL
ENELTWDMM	31-Jul-08 ENEL
ENELUSDCR	31-Jul-08 ENEL
ENELUSDMM	31-Jul-08 ENEL
ENELUSDMR	31-Jul-08 ENEL
ENELUSDXR	31-Jul-08 ENEL
ENELZARMM	31-Jul-08 ENEL
ENIAUDMM	31-Jul-08 ENI
ENICHFCR	31-Jul-08 ENI
ENICHFMM	31-Jul-08 ENI
ENIEURCR	31-Jul-08 ENI
ENIEURMM	31-Jul-08 ENI
ENIEURMR	31-Jul-08 ENI
ENIGBPCR	31-Jul-08 ENI
ENIGBPMM	31-Jul-08 ENI
ENIGBPMR	31-Jul-08 ENI
ENIHKDMM	31-Jul-08 ENI
ENIJPYCR	31-Jul-08 ENI
ENIJPYMM	31-Jul-08 ENI
ENISGDMM	31-Jul-08 ENI
ENITWDMM	31-Jul-08 ENI
ENIUSDCR	31-Jul-08 ENI
ENIUSDMM	31-Jul-08 ENI
ENIUSDMR	31-Jul-08 ENI
ENIUSDXR	31-Jul-08 ENI
ENIZARMM	31-Jul-08 ENI
ENI-LASMOEURCR	31-Jul-08 ENI-LASMO
ENI-LASMOEURMM	31-Jul-08 ENI-LASMO
ENI-LASMOEURMR	31-Jul-08 ENI-LASMO
ENI-LASMOGBPCR	31-Jul-08 ENI-LASMO
ENI-LASMOJPYCR	31-Jul-08 ENI-LASMO
ENI-LASMOJPYMM	31-Jul-08 ENI-LASMO
ENI-LASMOJPYMR	31-Jul-08 ENI-LASMO
ENI-LASMOUSDCR	31-Jul-08 ENI-LASMO
ENI-LASMOUSDMM	31-Jul-08 ENI-LASMO
ENI-LASMOUSDMR	31-Jul-08 ENI-LASMO
ENQ-OpIncUSDXR	31-Jul-08 ENQ-OpInc
ENRSISAUDCR	31-Jul-08 ENRSIS
ENRSISCHFCR	31-Jul-08 ENRSIS

Empresa Nacional Elec SA	PSA81M	SNRFOR	USD
Empresa Nacional de Petroleos	PSA821	SNRFOR	EUR
Empresa Nacional de Petroleos	PSA821	SNRFOR	USD
Empresa Nacional de Petroleos	PSA821	SNRFOR	USD
Eneco Hldg N V	NPBF8H	SNRFOR	AUD
Eneco Hldg N V	NPBF8H	SNRFOR	EUR
Eneco Hldg N V	NPBF8H	SNRFOR	EUR
Eneco Hldg N V	NPBF8H	SNRFOR	EUR
Eneco Hldg N V	NPBF8H	SNRFOR	GBP
Eneco Hldg N V	NPBF8H	SNRFOR	HKD
Eneco Hldg N V	NPBF8H	SNRFOR	JPY
Eneco Hldg N V	NPBF8H	SNRFOR	JPY
Eneco Hldg N V	NPBF8H	SNRFOR	NOK
Eneco Hldg N V	NPBF8H	SNRFOR	SGD
Eneco Hldg N V	NPBF8H	SNRFOR	USD
Eneco Hldg N V	NPBF8H	SNRFOR	USD
Eneco Hldg N V	NPBF8H	SNRFOR	USD
ENEL S p A	2BB8B1	SNRFOR	AUD
ENEL S p A	2BB8B1	SNRFOR	AUD
ENEL S p A	2BB8B1	SNRFOR	CAD
ENEL S p A	2BB8B1	SNRFOR	CHF
ENEL S p A	2BB8B1	SNRFOR	CHF
ENEL S p A	2BB8B1	SNRFOR	DKK
ENEL S p A	2BB8B1	SNRFOR	EUR
ENEL S p A	2BB8B1	SNRFOR	EUR
ENEL S p A	2BB8B1	SNRFOR	EUR
ENEL S p A	2BB8B1	SNRFOR	EUR
ENEL S p A	2BB8B1	SNRFOR	GBP
ENEL S p A	2BB8B1	SNRFOR	GBP
ENEL S p A	2BB8B1	SNRFOR	HKD
ENEL S p A	2BB8B1	SNRFOR	JPY
ENEL S p A	2BB8B1	SNRFOR	JPY
ENEL S p A	2BB8B1	SNRFOR	JPY
ENEL S p A	2BB8B1	SNRFOR	NOK
ENEL S p A	2BB8B1	SNRFOR	SEK
ENEL S p A	2BB8B1	SNRFOR	SGD
ENEL S p A	2BB8B1	SNRFOR	TWD
ENEL S p A	2BB8B1	SNRFOR	USD
ENEL S p A	2BB8B1	SNRFOR	USD
ENEL S p A	2BB8B1	SNRFOR	USD
ENEL S p A	2BB8B1	SNRFOR	USD
ENEL S p A	2BB8B1	SNRFOR	ZAR
ENI S.p.A.	28EFBV	SNRFOR	AUD
ENI S.p.A.	28EFBV	SNRFOR	CHF
ENI S.p.A.	28EFBV	SNRFOR	CHF
ENI S.p.A.	28EFBV	SNRFOR	EUR
ENI S.p.A.	28EFBV	SNRFOR	EUR
ENI S.p.A.	28EFBV	SNRFOR	EUR
ENI S.p.A.	28EFBV	SNRFOR	GBP
ENI S.p.A.	28EFBV	SNRFOR	GBP
ENI S.p.A.	28EFBV	SNRFOR	GBP
ENI S.p.A.	28EFBV	SNRFOR	HKD
ENI S.p.A.	28EFBV	SNRFOR	JPY
ENI S.p.A.	28EFBV	SNRFOR	JPY
ENI S.p.A.	28EFBV	SNRFOR	SGD
ENI S.p.A.	28EFBV	SNRFOR	TWD
ENI S.p.A.	28EFBV	SNRFOR	USD
ENI S.p.A.	28EFBV	SNRFOR	USD
ENI S.p.A.	28EFBV	SNRFOR	USD
ENI S.p.A.	28EFBV	SNRFOR	USD
ENI S.p.A.	28EFBV	SNRFOR	ZAR
ENI LASMO PLC	GJ36BI	SNRFOR	EUR
ENI LASMO PLC	GJ36BI	SNRFOR	EUR
ENI LASMO PLC	GJ36BI	SNRFOR	EUR
ENI LASMO PLC	GJ36BI	SNRFOR	GBP
ENI LASMO PLC	GJ36BI	SNRFOR	JPY
ENI LASMO PLC	GJ36BI	SNRFOR	JPY
ENI LASMO PLC	GJ36BI	SNRFOR	JPY
ENI LASMO PLC	GJ36BI	SNRFOR	USD
ENI LASMO PLC	GJ36BI	SNRFOR	USD
ENI LASMO PLC	GJ36BI	SNRFOR	USD
Amern Media Operations Inc	029B8V	SUBLT2	USD
ENERSIS SA	PSA89E	SNRFOR	AUD
ENERSIS SA	PSA89E	SNRFOR	CHF

XR	Composite	0.29%	0.53%	0.73%	1.03%	1.20%	1.38%
CR	Composite	0.0023965	0.0030625	0.004763	0.006387	0.007882	0.009335
CR	Composite	0.24%	0.31%	0.48%	0.64%	0.79%	0.93%
MR	Composite	0.24%	0.31%	0.48%	0.64%	0.79%	0.93%
MM	Composite	0.13%	0.24%	0.25%	0.30%	0.34%	0.39%
CR	Composite	0.13%	0.25%	0.26%	0.31%	0.36%	0.41%
MM	Composite	0.001288	0.002436138	0.002525234	0.003022221	0.003420347	0.003933207
MR	Composite						
MM	Composite	0.13%	0.24%	0.25%	0.30%	0.34%	0.39%
MM	Composite	0.001288	0.002436138	0.002525234	0.003022221	0.003420347	0.003933207
CR	Composite						
MM	Composite	0.001288	0.002436191	0.002535229	0.003022287	0.003420563	0.003933487
MM	Composite	0.13%	0.24%	0.25%	0.30%	0.34%	0.39%
MM	Composite	0.13%	0.24%	0.25%	0.30%	0.34%	0.39%
CR	Composite	0.13%	0.25%	0.26%	0.31%	0.36%	0.41%
MM	Composite	0.13%	0.24%	0.25%	0.30%	0.34%	0.39%
MR	Composite						
CR	Composite						
MM	Composite	0.002315555	0.003792259	0.00502261	0.006351436	0.007231622	0.007880045
MM	Composite	0.23%	0.40%	0.50%	0.64%	0.72%	0.79%
CR	Composite	0.23%	0.41%	0.52%	0.68%	0.77%	0.83%
MM	Composite	0.23%	0.40%	0.50%	0.64%	0.72%	0.79%
MM	Composite	0.23%	0.40%	0.50%	0.64%	0.72%	0.79%
CR	Composite	0.002315555	0.004058869	0.00523542	0.006768343	0.007704974	0.008349271
MM	Composite	0.23%	0.40%	0.50%	0.64%	0.72%	0.79%
MR	Composite	0.23%	0.39%	0.50%	0.64%	0.72%	0.78%
XR	Composite	0.23%	0.37%	0.48%	0.62%	0.69%	0.75%
CR	Composite	0.002315555	0.004058869	0.00523542	0.006768343	0.007704974	0.008349271
MM	Composite	0.23%	0.40%	0.50%	0.64%	0.72%	0.79%
MM	Composite	0.23%	0.40%	0.50%	0.64%	0.72%	0.79%
CR	Composite	0.23%	0.38%	0.53%	0.66%	0.76%	0.83%
MM	Composite	0.23%	0.37%	0.50%	0.64%	0.73%	0.80%
MR	Composite						
MM	Composite	0.23%	0.40%	0.50%	0.64%	0.72%	0.79%
MM	Composite	0.23%	0.40%	0.50%	0.64%	0.72%	0.79%
MM	Composite	0.002315555	0.003982505	0.005022208	0.006448092	0.007194757	0.007874437
MM	Composite	0.23%	0.40%	0.50%	0.64%	0.72%	0.79%
CR	Composite	0.002315555	0.004058869	0.00523542	0.006768343	0.007704974	0.008349271
MM	Composite	0.23%	0.40%	0.50%	0.64%	0.72%	0.79%
MR	Composite						
XR	Composite	0.23%	0.37%	0.48%	0.62%	0.69%	0.75%
MM	Composite	0.23%	0.40%	0.50%	0.64%	0.72%	0.79%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.41%
CR	Composite	0.17%	0.19%	0.26%	0.32%	0.38%	0.43%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
CR	Composite	0.17%	0.19%	0.26%	0.32%	0.38%	0.43%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
MR	Composite						
CR	Composite	0.001674675	0.001932373	0.002554847	0.003204395	0.003757734	0.004275686
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
MR	Composite						
MM	Composite	0.001605661	0.001855078	0.002452654	0.003090001	0.003550233	0.00403539
CR	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.41%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.41%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
CR	Composite	0.17%	0.19%	0.26%	0.32%	0.38%	0.43%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
MR	Composite	0.16%	0.18%	0.24%	0.31%	0.35%	0.40%
XR	Composite						
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
CR	Composite	0.13%	0.13%	0.18%	0.27%	0.27%	0.31%
MM	Composite	0.13%	0.13%	0.18%	0.27%	0.27%	0.31%
MR	Composite	0.13%	0.13%	0.18%	0.27%	0.27%	0.31%
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.13%	0.13%	0.18%	0.27%	0.27%	0.31%
XR	Composite	4.00%	4.00%	4.00%	6.20%	6.50%	6.85%
CR	Composite	0.00715	0.00715	0.0094985	0.010873152	0.011936915	0.01317169
CR	Composite						

1.45%	1.65%	1.93%	1.79%	1.89%	0.4 NR	B
1.09%	0.013048	0.013048	0.017416	0.017416	0.25 NR	NR
1.09%	1.30%	1.30%	1.74%	1.74%	0.25 NR	NR
1.09%	1.30%	1.30%	1.74%	1.74%	0.25 NR	NR
0.44%	0.48%	0.48%	0.95%	1.07%	0.4 BB	BB
0.46%	0.50%	0.50%	0.95%	1.07%	0.4 BBB	BBB
0.44%	0.004823307	0.004823307	0.009494	0.010739	0.4 A	A
					0.4	
0.44%	0.48%	0.48%	0.95%	1.07%	0.4 A	A
0.44%	0.004823307	0.004823307	0.009494	0.010739	0.4 A	A
					0.4	
0.44%	0.004825201	0.004825201	0.009494	0.010739	0.4 BB	BB
0.44%	0.48%	0.48%	0.95%	1.07%	0.4 A	A
0.44%	0.48%	0.48%	0.95%	1.07%	0.4 A	A
0.46%	0.50%	0.50%	0.95%	1.07%	0.4 BBB	BBB
0.44%	0.48%	0.48%	0.95%	1.07%	0.4 A	A
					0.4	
					0.4	
0.83%	0.008893031	0.009398676	0.010037448	0.010949038	0.4 NR	BBB
0.85%	0.90%	0.94%	1.00%	1.09%	0.4 NR	A
0.89%	0.94%	0.98%	1.00%	1.09%	0.4 NR	BBB
0.85%	0.90%	0.94%	1.00%	1.09%	0.4 NR	A
0.85%	0.90%	0.94%	1.00%	1.09%	0.4 NR	A
0.89%	0.009439862	0.009781395	0.010037448	0.010949038	0.4 NR	BBB
0.85%	0.90%	0.94%	1.00%	1.09%	0.4 NR	A
0.84%	0.89%	0.93%	1.00%	1.09%	0.4 NR	BBB
0.81%	0.86%	0.89%	1.00%	1.09%	0.4 NR	BBB
0.89%	0.009439862	0.009781395	0.010037448	0.010949038	0.4 NR	BBB
0.85%	0.90%	0.94%	1.00%	1.09%	0.4 NR	A
0.85%	0.90%	0.94%	1.00%	1.09%	0.4 NR	A
0.88%	0.93%	0.98%	1.04%	1.09%	0.4 NR	BBB
0.85%	0.90%	0.94%	0.99%	1.09%	0.4 NR	A
					0.4	
0.85%	0.90%	0.94%	1.00%	1.09%	0.4 NR	A
0.85%	0.90%	0.94%	1.00%	1.09%	0.4 NR	A
0.85%	0.009005062	0.009390139	0.010037448	0.010949038	0.4 NR	A
0.85%	0.90%	0.94%	1.00%	1.09%	0.4 NR	A
0.89%	0.009439862	0.009781395	0.010037448	0.010949038	0.4 NR	BBB
0.85%	0.90%	0.94%	1.00%	1.09%	0.4 NR	A
					0.4	
0.81%	0.86%	0.89%	1.00%	1.09%	0.4 NR	BBB
0.85%	0.90%	0.94%	1.00%	1.09%	0.4 NR	A
0.44%	0.47%	0.55%	0.50%	0.57%	0.4 BB	BB
0.46%	0.49%	0.57%	0.50%	0.58%	0.4 BBB	BBB
0.43%	0.47%	0.54%	0.50%	0.57%	0.4 A	A
0.46%	0.49%	0.57%	0.50%	0.58%	0.4 BBB	BBB
0.43%	0.47%	0.54%	0.50%	0.57%	0.4 A	A
					0.4	
0.46%	0.004934033	0.005669597	0.004993	0.005803925	0.4 BBB	BBB
0.43%	0.47%	0.54%	0.50%	0.57%	0.4 A	A
					0.4	
0.43%	0.004656222	0.005431069	0.004993	0.005678925	0.4 A	A
0.44%	0.47%	0.55%	0.50%	0.57%	0.4 BB	BB
0.44%	0.47%	0.55%	0.50%	0.57%	0.4 BB	BB
0.43%	0.47%	0.54%	0.50%	0.57%	0.4 A	A
0.43%	0.47%	0.54%	0.50%	0.57%	0.4 A	A
0.46%	0.49%	0.57%	0.50%	0.58%	0.4 BBB	BBB
0.43%	0.47%	0.54%	0.50%	0.57%	0.4 A	A
0.43%	0.46%	0.54%	0.50%	0.56%	0.4 BBB	BBB
					0.4	
0.43%	0.47%	0.54%	0.50%	0.57%	0.4 A	A
0.36%	0.41%	0.41%	0.41%	0.41%	0.4	NR
0.36%	0.41%	0.41%	0.41%	0.41%	0.4	NR
0.36%	0.41%	0.41%	0.41%	0.41%	0.4	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.36%	0.41%	0.41%	0.41%	0.41%	0.4	NR
7.00%	7.25%	7.32%	7.32%	7.32%	0.4	
1.57%	0.017569927	0.018061247	0.01774337	0.01880037	0.4	NR
					0.4	

B	B	B	BB	B	CCC
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	BB	BB	B	BB	BB
BB	BBB	BBB	BB	BBB	BBB
BBB	A	A	BBB	A	A
BBB	A	A	BBB	A	A
BBB	A	A	BBB	A	A
B	BB	BB	B	BB	BB
BBB	A	A	BBB	A	A
BBB	A	A	BBB	A	A
BB	BBB	BBB	BB	BBB	BBB
BBB	A	A	BBB	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
A	A	A	A	A	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
BBB	BBB	BBB	A	BBB	A
A	A	A	AA	A	AA
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	CCC	CCC	BB	CCC	CCC

NR	NR	NR	BBB	6 Utilities
	NR		NR	2 Oil & Gas
	NR		NR	2 Oil & Gas
	NR		NR	2 Oil & Gas
	NR	NR	BB	8 Utilities
	NR	NR	BB	8 Utilities
	NR	NR	BB	8 Utilities
			NR	Utilities
	NR	NR	BB	8 Utilities
	NR	NR	BB	8 Utilities
			NR	Utilities
	NR	NR	BB	8 Utilities
	NR	NR	BB	8 Utilities
	NR	NR	BB	8 Utilities
	NR	NR	BB	8 Utilities
	NR	NR	BB	8 Utilities
			NR	Utilities
			NR	Utilities
BB	BB	NR	A	4 Utilities
BBB	BB	NR	A	10 Utilities
BBB	BB	NR	A	4 Utilities
BBB	BB	NR	A	10 Utilities
BBB	BB	NR	A	10 Utilities
BBB	BB	NR	A	4 Utilities
BBB	BB	NR	A	10 Utilities
BBB	BB	NR	A	11 Utilities
BBB	BB	NR	A	11 Utilities
BBB	BB	NR	A	4 Utilities
BBB	BB	NR	A	10 Utilities
BBB	BB	NR	A	10 Utilities
BBB	BBB	NR	A	6 Utilities
A	A	NR	A	6 Utilities
			NR	Utilities
BBB	BB	NR	A	10 Utilities
BBB	BB	NR	A	10 Utilities
BBB	BB	NR	A	10 Utilities
BBB	BB	NR	A	10 Utilities
BBB	BB	NR	A	4 Utilities
BBB	BB	NR	A	10 Utilities
			NR	Utilities
BBB	BB	NR	A	11 Utilities
BBB	BB	NR	A	10 Utilities
BB	NR	BB	A	11 Oil & Gas
BBB	NR	BBB	A	5 Oil & Gas
A	NR	A	A	11 Oil & Gas
BBB	NR	BBB	A	5 Oil & Gas
A	NR	A	A	11 Oil & Gas
			NR	Oil & Gas
BBB	NR	BBB	A	5 Oil & Gas
A	NR	A	A	11 Oil & Gas
			NR	Oil & Gas
A	NR	A	A	11 Oil & Gas
BB	NR	BB	A	11 Oil & Gas
BB	NR	BB	A	11 Oil & Gas
A	NR	A	A	11 Oil & Gas
A	NR	A	A	11 Oil & Gas
BBB	NR	BBB	A	5 Oil & Gas
A	NR	A	A	11 Oil & Gas
BBB	NR	BBB	A	11 Oil & Gas
			NR	Oil & Gas
A	NR	A	A	11 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
	NR	NR	NR	2 Consumer Services
CCC	NR	NR	BBB	4 Utilities
			NR	Utilities

Lat.Amer	Chile	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	A		Thin	Thin	Thin	Thin
Europe	Spain	A		Thin	Thin	Thin	Thin
Europe	Spain	A		Thin	Thin	Thin	Thin
Europe	Netherlands	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A				
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A				
Europe	Netherlands	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A				
Europe	Italy	A	BBB				
Europe	Italy	A	BBB	Thin	Entity Tier	CcyGrp	CcyGrp
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB	Thin	DocAdj	DocAdj	CcyGrp
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB	Thin	DocAdj	DocAdj	CcyGrp
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	BBB	Thin	DocAdj	DocAdj	CcyGrp
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB				
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB	Thin	DocAdj	DocAdj	CcyGrp
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	BBB				
Europe	Italy	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
N.Amer	United States	CCC				Thin	Thin
Lat.Amer	Chile	BBB	BBB		Thin	Thin	Entity Tier
Lat.Amer	Chile	BBB	BBB				

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
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Thin	Thin	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

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ENRSISCHFMM	31-Jul-08 ENRSIS
ENRSISEURCR	31-Jul-08 ENRSIS
ENRSISEURMM	31-Jul-08 ENRSIS
ENRSISEURMR	31-Jul-08 ENRSIS
ENRSISJPYCR	31-Jul-08 ENRSIS
ENRSISJPYMM	31-Jul-08 ENRSIS
ENRSISSGDCR	31-Jul-08 ENRSIS
ENRSISUSDCR	31-Jul-08 ENRSIS
ENRSISUSDMM	31-Jul-08 ENRSIS
ENRSISUSDMR	31-Jul-08 ENRSIS
ENRSISUSDXR	31-Jul-08 ENRSIS
ENTERPEURCR	31-Jul-08 ENTERP
ENTERPEURMR	31-Jul-08 ENTERP
ENTERPUSDCR	31-Jul-08 ENTERP
ENTERPUSDMR	31-Jul-08 ENTERP
ENTERPUSDXR	31-Jul-08 ENTERP
ENTERP-ERACUSFiAUDMR	31-Jul-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiCADMR	31-Jul-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiCHFMR	31-Jul-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiEURCR	31-Jul-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiEURMM	31-Jul-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiEURMR	31-Jul-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiEURXR	31-Jul-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiJPYMR	31-Jul-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiUSDCR	31-Jul-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiUSDMM	31-Jul-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiUSDMR	31-Jul-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiUSDXR	31-Jul-08 ENTERP-ERACUSFi
ENTINNEURMM	31-Jul-08 ENTINN
ENTINNGBPCR	31-Jul-08 ENTINN
ENTINNGBPMM	31-Jul-08 ENTINN
ENTOILEURCR	31-Jul-08 ENTOIL
ENTOILEURMM	31-Jul-08 ENTOIL
ENTOILEURMR	31-Jul-08 ENTOIL
ENTOILGBPCR	31-Jul-08 ENTOIL
ENTOILGBPMM	31-Jul-08 ENTOIL
ENTOILGBPMR	31-Jul-08 ENTOIL
ENTOILUSDCR	31-Jul-08 ENTOIL
ENTOILUSDMM	31-Jul-08 ENTOIL
ENTOILUSDMR	31-Jul-08 ENTOIL
ENTOILUSDXR	31-Jul-08 ENTOIL
ENTRPAEURMM	31-Jul-08 ENTRPA
ENTRPAEURMR	31-Jul-08 ENTRPA
ENTRPAJPYMR	31-Jul-08 ENTRPA
ENTRPAUSDMM	31-Jul-08 ENTRPA
ENTRPAUSDMR	31-Jul-08 ENTRPA
ENTRPAUSDXR	31-Jul-08 ENTRPA
ENWUSDCR	31-Jul-08 ENW
ENWUSDMR	31-Jul-08 ENW
ENWLTDEURCR	31-Jul-08 ENWLTD
ENWLTDEURMM	31-Jul-08 ENWLTD
ENWLTDEURMR	31-Jul-08 ENWLTD
ENWLTDGBPCR	31-Jul-08 ENWLTD
ENWLTDGBPMM	31-Jul-08 ENWLTD
ENWLTDGBPMR	31-Jul-08 ENWLTD
ENWLTDUSDCR	31-Jul-08 ENWLTD
ENWLTDUSDMR	31-Jul-08 ENWLTD
ENWLTDUSDXR	31-Jul-08 ENWLTD
EOGEURMR	31-Jul-08 EOG
EOGEURXR	31-Jul-08 EOG
EOGUSDCR	31-Jul-08 EOG
EOGUSDMR	31-Jul-08 EOG
EOGUSDXR	31-Jul-08 EOG
EONAUDCR	31-Jul-08 EON
EONAUDMM	31-Jul-08 EON
EONCADMM	31-Jul-08 EON
EONCHFCR	31-Jul-08 EON
EONCHFMM	31-Jul-08 EON
EONEURCR	31-Jul-08 EON
EONEURMM	31-Jul-08 EON
EONEURMR	31-Jul-08 EON
EONEURXR	31-Jul-08 EON
EONGBPCR	31-Jul-08 EON
EONGBPMM	31-Jul-08 EON

ENERSIS SA	PSA89E	SNRFOR	CHF
ENERSIS SA	PSA89E	SNRFOR	EUR
ENERSIS SA	PSA89E	SNRFOR	EUR
ENERSIS SA	PSA89E	SNRFOR	EUR
ENERSIS SA	PSA89E	SNRFOR	JPY
ENERSIS SA	PSA89E	SNRFOR	JPY
ENERSIS SA	PSA89E	SNRFOR	SGD
ENERSIS SA	PSA89E	SNRFOR	USD
ENERSIS SA	PSA89E	SNRFOR	USD
ENERSIS SA	PSA89E	SNRFOR	USD
ENERSIS SA	PSA89E	SNRFOR	USD
Enterprise Rent A Car Co Inc	2BCAMG	SNRFOR	EUR
Enterprise Rent A Car Co Inc	2BCAMG	SNRFOR	EUR
Enterprise Rent A Car Co Inc	2BCAMG	SNRFOR	USD
Enterprise Rent A Car Co Inc	2BCAMG	SNRFOR	USD
Enterprise Rent A Car Co Inc	2BCAMG	SNRFOR	USD
ERAC USA Fin Co	28EGAR	SNRFOR	AUD
ERAC USA Fin Co	28EGAR	SNRFOR	CAD
ERAC USA Fin Co	28EGAR	SNRFOR	CHF
ERAC USA Fin Co	28EGAR	SNRFOR	EUR
ERAC USA Fin Co	28EGAR	SNRFOR	EUR
ERAC USA Fin Co	28EGAR	SNRFOR	EUR
ERAC USA Fin Co	28EGAR	SNRFOR	EUR
ERAC USA Fin Co	28EGAR	SNRFOR	JPY
ERAC USA Fin Co	28EGAR	SNRFOR	USD
ERAC USA Fin Co	28EGAR	SNRFOR	USD
ERAC USA Fin Co	28EGAR	SNRFOR	USD
ERAC USA Fin Co	28EGAR	SNRFOR	USD
Enterprise Inns plc	GJ377Z	SNRFOR	EUR
Enterprise Inns plc	GJ377Z	SNRFOR	GBP
Enterprise Inns plc	GJ377Z	SNRFOR	GBP
Enterprise Oil Ltd	2BCAEG	SNRFOR	EUR
Enterprise Oil Ltd	2BCAEG	SNRFOR	EUR
Enterprise Oil Ltd	2BCAEG	SNRFOR	EUR
Enterprise Oil Ltd	2BCAEG	SNRFOR	GBP
Enterprise Oil Ltd	2BCAEG	SNRFOR	GBP
Enterprise Oil Ltd	2BCAEG	SNRFOR	GBP
Enterprise Oil Ltd	2BCAEG	SNRFOR	USD
Enterprise Oil Ltd	2BCAEG	SNRFOR	USD
Enterprise Oil Ltd	2BCAEG	SNRFOR	USD
Enterprise Oil Ltd	2BCAEG	SNRFOR	USD
Energy Transfer Partners LP	2BB9AU	SNRFOR	EUR
Energy Transfer Partners LP	2BB9AU	SNRFOR	EUR
Energy Transfer Partners LP	2BB9AU	SNRFOR	JPY
Energy Transfer Partners LP	2BB9AU	SNRFOR	USD
Energy Transfer Partners LP	2BB9AU	SNRFOR	USD
Energy Transfer Partners LP	2BB9AU	SNRFOR	USD
Energy Northwest	2BB97C	SNRFOR	USD
Energy Northwest	2BB97C	SNRFOR	USD
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	EUR
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	EUR
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	EUR
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	GBP
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	GBP
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	GBP
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	USD
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	USD
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	USD
EOG Res Inc	28EFCU	SNRFOR	EUR
EOG Res Inc	28EFCU	SNRFOR	EUR
EOG Res Inc	28EFCU	SNRFOR	USD
EOG Res Inc	28EFCU	SNRFOR	USD
EOG Res Inc	28EFCU	SNRFOR	USD
E.ON AG	28EFF8	SNRFOR	AUD
E.ON AG	28EFF8	SNRFOR	AUD
E.ON AG	28EFF8	SNRFOR	CAD
E.ON AG	28EFF8	SNRFOR	CHF
E.ON AG	28EFF8	SNRFOR	CHF
E.ON AG	28EFF8	SNRFOR	EUR
E.ON AG	28EFF8	SNRFOR	EUR
E.ON AG	28EFF8	SNRFOR	EUR
E.ON AG	28EFF8	SNRFOR	EUR
E.ON AG	28EFF8	SNRFOR	GBP
E.ON AG	28EFF8	SNRFOR	GBP

MM	Composite						
CR	Composite	0.72%	0.72%	0.95%	1.11%	1.21%	1.32%
MM	Composite	0.72%	0.72%	0.95%	1.06%	1.16%	1.29%
MR	Composite	0.00715	0.00715	0.0094985	0.010459806	0.011527691	0.012720708
CR	Composite	0.72%	0.72%	0.95%	1.09%	1.19%	1.32%
MM	Composite						
CR	Composite	0.72%	0.72%	0.95%	1.11%	1.21%	1.32%
CR	Composite	0.72%	0.72%	0.95%	1.11%	1.21%	1.32%
MM	Composite						
MR	Composite	0.72%	0.72%	0.95%	1.05%	1.15%	1.27%
XR	Composite	0.72%	0.72%	0.95%	1.01%	1.11%	1.23%
CR	Composite	2.13%	2.18%	2.72%	2.97%	3.19%	3.39%
MR	Composite	2.13%	2.18%	2.58%	2.82%	3.03%	3.22%
CR	Composite	0.0212899	0.02175	0.027192982	0.029694737	0.031947368	0.033859649
MR	Composite	2.13%	2.18%	2.58%	2.82%	3.03%	3.22%
XR	Composite	2.13%	2.18%	2.49%	2.72%	2.92%	3.10%
MR	Composite	1.55%	2.04%	2.54%	2.81%	2.90%	3.29%
MR	Composite	0.0155	0.02041075	0.02545337	0.028112871	0.029004716	0.032917857
MR	Composite	1.55%	2.04%	2.55%	2.81%	2.90%	3.29%
CR	Composite	1.62%	2.15%	2.67%	2.95%	3.05%	3.47%
MM	Composite	1.56%	2.06%	2.57%	2.84%	2.93%	3.33%
MR	Composite	1.55%	2.04%	2.55%	2.81%	2.90%	3.29%
XR	Composite						
MR	Composite	0.01546375	0.02041075	0.025422933	0.028090792	0.029017323	0.032917857
CR	Composite	0.01623554	0.021485	0.026733406	0.029541473	0.030517909	0.034650376
MM	Composite	1.56%	2.06%	2.57%	2.84%	2.93%	3.33%
MR	Composite	1.55%	2.04%	2.55%	2.81%	2.90%	3.29%
XR	Composite	1.49%	1.97%	2.45%	2.70%	2.79%	3.17%
MM	Composite	0.91%	0.91%	0.91%	0.91%	0.91%	0.91%
CR	Composite	0.91%	0.91%	0.91%	0.91%	0.91%	0.91%
MM	Composite	0.009085364	0.009085364	0.009085364	0.009085364	0.009085364	0.009085364
CR	Composite	0.14%	0.21%	0.23%	0.27%	0.33%	0.37%
MM	Composite	0.14%	0.21%	0.23%	0.27%	0.31%	0.36%
MR	Composite	0.001376599	0.002089753	0.002275	0.002725	0.003102213	0.00355563
CR	Composite	0.14%	0.21%	0.23%	0.27%	0.33%	0.37%
MM	Composite	0.14%	0.21%	0.23%	0.27%	0.31%	0.36%
MR	Composite						
CR	Composite	0.14%	0.21%	0.23%	0.27%	0.33%	0.37%
MM	Composite	0.14%	0.21%	0.23%	0.27%	0.31%	0.36%
MR	Composite	0.001376599	0.002089753	0.002275	0.002725	0.003102213	0.00355563
XR	Composite	0.001325883	0.002089753	0.002275	0.002725	0.002987921	0.003424633
MM	Composite						
MR	Composite	0.56%	0.70%	0.88%	0.99%	1.13%	1.25%
MR	Composite						
MM	Composite						
MR	Composite	0.56%	0.70%	0.88%	0.99%	1.13%	1.25%
XR	Composite	0.54%	0.67%	0.85%	0.94%	1.09%	1.21%
CR	Composite	0.63%	0.63%	0.63%	0.63%	0.63%	0.63%
MR	Composite	0.63%	0.63%	0.63%	0.63%	0.63%	0.63%
CR	Composite	0.00225	0.00225	0.00225	0.00225	0.00225	0.00225
MM	Composite	0.22%	0.22%	0.22%	0.22%	0.22%	0.22%
MR	Composite						
CR	Composite	0.22%	0.22%	0.22%	0.22%	0.22%	0.22%
MM	Composite	0.22%	0.22%	0.22%	0.22%	0.22%	0.22%
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.14%	0.18%	0.26%	0.39%	0.45%	0.50%
XR	Composite						
CR	Composite						
MR	Composite	0.14%	0.18%	0.26%	0.39%	0.45%	0.50%
XR	Composite	0.001362271	0.001722482	0.002507462	0.00372156	0.004358608	0.004796608
CR	Composite	0.14%	0.22%	0.31%	0.38%	0.43%	0.49%
MM	Composite	0.14%	0.22%	0.31%	0.38%	0.43%	0.49%
MM	Composite	0.14%	0.21%	0.30%	0.38%	0.43%	0.48%
CR	Composite	0.0014	0.002206829	0.003080097	0.003911534	0.004550478	0.00521355
MM	Composite	0.0014	0.002118555	0.002956893	0.003755073	0.004262244	0.004842429
CR	Composite	0.14%	0.22%	0.31%	0.39%	0.46%	0.52%
MM	Composite	0.14%	0.21%	0.30%	0.38%	0.43%	0.48%
MR	Composite	0.14%	0.22%	0.30%	0.37%	0.42%	0.48%
XR	Composite	0.14%	0.21%	0.29%	0.36%	0.41%	0.46%
CR	Composite	0.0014	0.002206829	0.003080097	0.003911534	0.004550478	0.00521355
MM	Composite	0.14%	0.21%	0.30%	0.38%	0.43%	0.48%

					0.4	
1.58%	1.76%	1.81%	1.77%	1.88%	0.4	NR
1.53%	1.72%	1.75%	1.77%	1.88%	0.4	NR
1.51%	0.016973319	0.017316168	0.01774337	0.01880037	0.4	NR
1.57%	1.76%	1.81%	1.77%	1.88%	0.4	NR
					0.4	
1.58%	1.76%	1.81%	1.77%	1.88%	0.4	NR
1.58%	1.76%	1.81%	1.77%	1.88%	0.4	NR
					0.4	
1.51%	1.70%	1.73%	1.77%	1.88%	0.4	NR
1.46%	1.63%	1.67%	1.77%	1.88%	0.4	NR
3.36%	3.48%	3.70%	3.52%	3.75%	0.4 NR	NR
3.36%	3.48%	3.50%	3.33%	3.55%	0.4 NR	NR
3.36%	0.03475	0.036964953	0.035205909	0.037498367	0.4 NR	NR
3.36%	3.48%	3.50%	3.33%	3.55%	0.4 NR	NR
3.36%	3.48%	3.38%	3.22%	3.43%	0.4 NR	NR
3.37%	3.44%	3.58%	3.41%	3.57%	0.4 B	BB
3.38%	0.034486611	0.03579954	0.034463704	0.036949897	0.4 A	A
3.38%	3.45%	3.58%	3.45%	3.69%	0.4 A	A
3.54%	3.62%	3.77%	3.63%	3.89%	0.4 BB	BBB
3.40%	3.47%	3.62%	3.48%	3.73%	0.4 BB	BBB
3.38%	3.45%	3.58%	3.45%	3.69%	0.4 A	A
					0.4	
3.37%	0.034394282	0.03579954	0.034070963	0.035712423	0.4 B	BB
3.54%	0.036171143	0.037683726	0.036277583	0.038894629	0.4 BB	BBB
3.40%	3.47%	3.62%	3.48%	3.73%	0.4 BB	BBB
3.38%	3.45%	3.58%	3.45%	3.69%	0.4 A	A
3.24%	3.31%	3.45%	3.32%	3.56%	0.4 BB	BBB
1.05%	1.22%	1.22%	1.22%	1.22%	0.365000007	
1.05%	1.22%	1.22%	1.22%	1.22%	0.365000007	
1.05%	0.012220324	0.012220324	0.012220324	0.012220324	0.365000007	
0.38%	0.45%	0.45%	0.33%	0.33%	0.4 BB	NR
0.38%	0.45%	0.45%	0.33%	0.33%	0.4 BB	NR
0.38%	0.004527319	0.004527319	0.003252318	0.003252318	0.4 BB	NR
0.38%	0.45%	0.45%	0.33%	0.33%	0.4 BB	NR
0.38%	0.45%	0.45%	0.33%	0.33%	0.4 BB	NR
					0.4	
0.38%	0.45%	0.45%	0.33%	0.33%	0.4 BB	NR
0.38%	0.45%	0.45%	0.33%	0.33%	0.4 BB	NR
0.38%	0.004527319	0.004527319	0.003252318	0.003252318	0.4 BB	NR
0.38%	0.004527319	0.004527319	0.003252318	0.003252318	0.4 BB	NR
					0.4	
1.33%	1.40%	1.45%	1.39%	1.80%	0.4 A	AA
					0.4	
					0.4	
1.33%	1.40%	1.45%	1.39%	1.80%	0.4 A	AA
1.28%	1.35%	1.45%	1.34%	1.80%	0.4 BBB	A
0.63%	0.63%	0.63%	0.63%	0.63%		
0.63%	0.63%	0.63%	0.63%	0.63%		
0.36%	0.0039	0.0039	0.0039	0.0039	0.45	
0.36%	0.39%	0.39%	0.39%	0.39%	0.45	
					0.45	
0.36%	0.39%	0.39%	0.39%	0.39%	0.45	
0.36%	0.39%	0.39%	0.39%	0.39%	0.45	
					0.45	
					0.45	
					0.45	
					0.45	
0.56%	0.60%	0.62%	0.66%	0.68%	0.3875 BBB	A
					0.3875	
					0.3875	
0.56%	0.60%	0.62%	0.66%	0.68%	0.3875 BBB	A
0.54%	0.005747412	0.006003328	0.006320259	0.006822108	0.3875 BB	BBB
0.53%	0.60%	0.64%	0.65%	0.71%	0.4 NR	A
0.53%	0.60%	0.64%	0.65%	0.71%	0.4 NR	A
0.53%	0.59%	0.64%	0.65%	0.71%	0.4 NR	AA
0.57%	0.006235	0.006438838	0.00672059	0.007083162	0.4 NR	A
0.53%	0.0059146	0.006438838	0.006461267	0.007083162	0.4 NR	AA
0.57%	0.62%	0.64%	0.67%	0.71%	0.4 NR	A
0.53%	0.59%	0.64%	0.65%	0.71%	0.4 NR	AA
0.52%	0.59%	0.64%	0.64%	0.71%	0.4 NR	AA
0.50%	0.56%	0.64%	0.61%	0.71%	0.4 NR	AA
0.57%	0.006235	0.006438838	0.00672059	0.007083162	0.4 NR	A
0.53%	0.59%	0.64%	0.65%	0.71%	0.4 NR	AA

NR	BB	BB	A	BB	BB
NR	B	B	BBB	B	B
NR	B	B	BBB	B	B
NR	CCC	CCC	BB	CCC	CCC
NR	BB	BB	A	BB	BB
NR	BB	BB	A	BB	BB
NR	B	B	BBB	B	B
NR	B	B	BBB	B	B
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	A	BBB	BBB	BBB
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
NR	NR	BB	B	NR	NR
NR	NR	BB	B	NR	NR
NR	NR	BB	B	NR	NR
NR	NR	BB	B	NR	NR
NR	NR	BB	B	NR	NR
NR	NR	BB	B	NR	NR
NR	NR	BB	B	NR	NR
NR	NR	BB	B	NR	NR
NR	NR	BB	B	NR	NR
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
			NR		
			NR		
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
A	A	BBB	A	A	A
A	A	BBB	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA

			NR	Utilities
BB	NR	NR	BBB	3 Utilities
B	NR	NR	BBB	4 Utilities
B	NR	NR	BBB	4 Utilities
CCC	NR	NR	BBB	4 Utilities
			NR	Utilities
BB	NR	NR	BBB	3 Utilities
BB	NR	NR	BBB	3 Utilities
			NR	Utilities
B	NR	NR	BBB	4 Utilities
B	NR	NR	BBB	4 Utilities
BB	B	BB	A	3 Consumer Services
BBB	BB	BBB	A	3 Consumer Services
BB	B	BB	A	3 Consumer Services
BBB	BB	BBB	A	3 Consumer Services
BB	B	BB	A	3 Consumer Services
BB	BB	BB	AA	7 Consumer Services
A	A	A	AA	7 Consumer Services
A	A	A	AA	7 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
A	A	A	AA	7 Consumer Services
			NR	Consumer Services
BB	BB	BB	AA	7 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
A	A	A	AA	7 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
			NR	Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
			NR	Oil & Gas
NR	BBB	NR	A	8 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	BBB	NR	A	8 Oil & Gas
NR	BB	NR	A	8 Oil & Gas
			NR	2
			NR	2
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
A	A	NR	A	9 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
A	A	NR	A	9 Oil & Gas
BBB	BBB	NR	A	9 Oil & Gas
NR	BB	NR	AA	14 Utilities
NR	BB	NR	AA	14 Utilities
NR	A	NR	AA	14 Utilities
NR	BBB	NR	A	4 Utilities
NR	A	NR	AA	14 Utilities
NR	BBB	NR	A	4 Utilities
NR	A	NR	AA	14 Utilities
NR	BBB	NR	AA	14 Utilities
NR	BBB	NR	AA	14 Utilities
NR	BBB	NR	A	4 Utilities
NR	A	NR	AA	14 Utilities

Lat.Amer	Chile	BBB	BBB				
Lat.Amer	Chile	BBB	BBB		Thin	Thin	CcyGrp
Lat.Amer	Chile	BBB	BBB		Thin	Thin	DocAdj
Lat.Amer	Chile	BBB	BBB		Thin	Thin	DocAdj
Lat.Amer	Chile	BBB	BBB		Thin	Thin	Entity Tier
Lat.Amer	Chile	BBB	BBB				
Lat.Amer	Chile	BBB	BBB		Thin	Thin	CcyGrp
Lat.Amer	Chile	BBB	BBB		Thin	Thin	CcyGrp
Lat.Amer	Chile	BBB	BBB				
Lat.Amer	Chile	BBB	BBB		Thin	Thin	DocAdj
Lat.Amer	Chile	BBB	BBB		Thin	Thin	DocAdj
N.Amer	United States	BBB	BB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	AAA	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	AAA	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	AAA	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	AAA	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	AAA	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	AAA	AA				
Europe	United Kingdom	AAA	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	AAA	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	AAA	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	AAA	AA	DocAdj	Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States						
N.Amer	United States						
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	Thin	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
DocAdj	DocAdj	Thin	Thin		Thin	
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DocAdj	DocAdj	Thin	Thin		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
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	Thin	Thin	Thin			
	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
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EONHKDMM	31-Jul-08 EON
EONJPYCR	31-Jul-08 EON
EONJPYMM	31-Jul-08 EON
EONJPYMR	31-Jul-08 EON
EONNOKMM	31-Jul-08 EON
EONNZDCR	31-Jul-08 EON
EONNZDMM	31-Jul-08 EON
EONSEKMM	31-Jul-08 EON
EONSGDMM	31-Jul-08 EON
EONTWDMM	31-Jul-08 EON
EONUSDCR	31-Jul-08 EON
EONUSDMM	31-Jul-08 EON
EONUSDMR	31-Jul-08 EON
EONUSDXR	31-Jul-08 EON
EONZARMM	31-Jul-08 EON
EON-CenNetEURCR	31-Jul-08 EON-CenNet
EON-CenNetEURMM	31-Jul-08 EON-CenNet
EON-CenNetGBPCR	31-Jul-08 EON-CenNet
EON-CenNetGBPMM	31-Jul-08 EON-CenNet
EON-CenNetUSDCR	31-Jul-08 EON-CenNet
EON-CenNetUSDMM	31-Jul-08 EON-CenNet
EON-CenNetUSDMR	31-Jul-08 EON-CenNet
EON-PWGLNCHFCR	31-Jul-08 EON-PWGLN
EON-PWGLNCHFMM	31-Jul-08 EON-PWGLN
EON-PWGLNEURCR	31-Jul-08 EON-PWGLN
EON-PWGLNEURMM	31-Jul-08 EON-PWGLN
EON-PWGLNEURMR	31-Jul-08 EON-PWGLN
EON-PWGLNGBPCR	31-Jul-08 EON-PWGLN
EON-PWGLNJPYCR	31-Jul-08 EON-PWGLN
EON-PWGLNJPYMM	31-Jul-08 EON-PWGLN
EON-PWGLNUSDCR	31-Jul-08 EON-PWGLN
EON-PWGLNUSDMM	31-Jul-08 EON-PWGLN
EON-PWGLNUSDMR	31-Jul-08 EON-PWGLN
EON-SvgEURCR	31-Jul-08 EON-Svg
EON-SvgEURMM	31-Jul-08 EON-Svg
EON-SvgEURMR	31-Jul-08 EON-Svg
EON-SvgUSDCR	31-Jul-08 EON-Svg
EON-SvgUSDMM	31-Jul-08 EON-Svg
EON-SvgUSDMR	31-Jul-08 EON-Svg
EON-UKAUDMM	31-Jul-08 EON-UK
EON-UKCHFCR	31-Jul-08 EON-UK
EON-UKCHFMM	31-Jul-08 EON-UK
EON-UKEURCR	31-Jul-08 EON-UK
EON-UKEURMM	31-Jul-08 EON-UK
EON-UKEURMR	31-Jul-08 EON-UK
EON-UKEURXR	31-Jul-08 EON-UK
EON-UKGBPCR	31-Jul-08 EON-UK
EON-UKGBPMM	31-Jul-08 EON-UK
EON-UKGBPMR	31-Jul-08 EON-UK
EON-UKJPYCR	31-Jul-08 EON-UK
EON-UKJPYMM	31-Jul-08 EON-UK
EON-UKJPYMR	31-Jul-08 EON-UK
EON-UKUSDCR	31-Jul-08 EON-UK
EON-UKUSDMM	31-Jul-08 EON-UK
EON-UKUSDMR	31-Jul-08 EON-UK
EON-UKUSDXR	31-Jul-08 EON-UK
EONB-BKJPYCR	31-Jul-08 EONB-BK
EONB-BKUSDCR	31-Jul-08 EONB-BK
EONB-BKUSDMR	31-Jul-08 EONB-BK
EOPCADMR	31-Jul-08 EOP
EOPCHFMR	31-Jul-08 EOP
EOPEURCR	31-Jul-08 EOP
EOPEURMM	31-Jul-08 EOP
EOPEURMR	31-Jul-08 EOP
EOPEURXR	31-Jul-08 EOP
EOPJPYMR	31-Jul-08 EOP
EOPUSDCR	31-Jul-08 EOP
EOPUSDMR	31-Jul-08 EOP
EOPUSDXR	31-Jul-08 EOP
EOP-EOPOpLPAUDCR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPAUDMR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPAUDXR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPCADMR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPCHFMR	31-Jul-08 EOP-EOPOpLP

E.ON AG	28EFF8	SNRFOR	HKD
E.ON AG	28EFF8	SNRFOR	JPY
E.ON AG	28EFF8	SNRFOR	JPY
E.ON AG	28EFF8	SNRFOR	JPY
E.ON AG	28EFF8	SNRFOR	NOK
E.ON AG	28EFF8	SNRFOR	NZD
E.ON AG	28EFF8	SNRFOR	NZD
E.ON AG	28EFF8	SNRFOR	SEK
E.ON AG	28EFF8	SNRFOR	SGD
E.ON AG	28EFF8	SNRFOR	TWD
E.ON AG	28EFF8	SNRFOR	USD
E.ON AG	28EFF8	SNRFOR	USD
E.ON AG	28EFF8	SNRFOR	USD
E.ON AG	28EFF8	SNRFOR	USD
E.ON AG	28EFF8	SNRFOR	ZAR
Cen Networks Plc	GI212N	SNRFOR	EUR
Cen Networks Plc	GI212N	SNRFOR	EUR
Cen Networks Plc	GI212N	SNRFOR	GBP
Cen Networks Plc	GI212N	SNRFOR	GBP
Cen Networks Plc	GI212N	SNRFOR	USD
Cen Networks Plc	GI212N	SNRFOR	USD
Cen Networks Plc	GI212N	SNRFOR	USD
POWERGEN Ltd	7ABH95	SNRFOR	CHF
POWERGEN Ltd	7ABH95	SNRFOR	CHF
POWERGEN Ltd	7ABH95	SNRFOR	EUR
POWERGEN Ltd	7ABH95	SNRFOR	EUR
POWERGEN Ltd	7ABH95	SNRFOR	EUR
POWERGEN Ltd	7ABH95	SNRFOR	GBP
POWERGEN Ltd	7ABH95	SNRFOR	JPY
POWERGEN Ltd	7ABH95	SNRFOR	JPY
POWERGEN Ltd	7ABH95	SNRFOR	USD
POWERGEN Ltd	7ABH95	SNRFOR	USD
POWERGEN Ltd	7ABH95	SNRFOR	USD
EON Sverige AB	WY7E9H	SNRFOR	EUR
EON Sverige AB	WY7E9H	SNRFOR	EUR
EON Sverige AB	WY7E9H	SNRFOR	EUR
EON Sverige AB	WY7E9H	SNRFOR	USD
EON Sverige AB	WY7E9H	SNRFOR	USD
EON Sverige AB	WY7E9H	SNRFOR	USD
EON UK PLC	GJ37G2	SNRFOR	AUD
EON UK PLC	GJ37G2	SNRFOR	CHF
EON UK PLC	GJ37G2	SNRFOR	CHF
EON UK PLC	GJ37G2	SNRFOR	EUR
EON UK PLC	GJ37G2	SNRFOR	EUR
EON UK PLC	GJ37G2	SNRFOR	EUR
EON UK PLC	GJ37G2	SNRFOR	EUR
EON UK PLC	GJ37G2	SNRFOR	GBP
EON UK PLC	GJ37G2	SNRFOR	GBP
EON UK PLC	GJ37G2	SNRFOR	GBP
EON UK PLC	GJ37G2	SNRFOR	JPY
EON UK PLC	GJ37G2	SNRFOR	JPY
EON UK PLC	GJ37G2	SNRFOR	JPY
EON UK PLC	GJ37G2	SNRFOR	USD
EON UK PLC	GJ37G2	SNRFOR	USD
EON UK PLC	GJ37G2	SNRFOR	USD
EON UK PLC	GJ37G2	SNRFOR	USD
EON Bk BHD	Y04BH9	SUBLT2	JPY
EON Bk BHD	Y04BH9	SUBLT2	USD
EON Bk BHD	Y04BH9	SUBLT2	USD
Equity Office Pptys Tr	2BDBB5	SNRFOR	CAD
Equity Office Pptys Tr	2BDBB5	SNRFOR	CHF
Equity Office Pptys Tr	2BDBB5	SNRFOR	EUR
Equity Office Pptys Tr	2BDBB5	SNRFOR	EUR
Equity Office Pptys Tr	2BDBB5	SNRFOR	EUR
Equity Office Pptys Tr	2BDBB5	SNRFOR	EUR
Equity Office Pptys Tr	2BDBB5	SNRFOR	JPY
Equity Office Pptys Tr	2BDBB5	SNRFOR	USD
Equity Office Pptys Tr	2BDBB5	SNRFOR	USD
Equity Office Pptys Tr	2BDBB5	SNRFOR	USD
EOP Oper Ltd Pship	28EFDC	SNRFOR	AUD
EOP Oper Ltd Pship	28EFDC	SNRFOR	AUD
EOP Oper Ltd Pship	28EFDC	SNRFOR	AUD
EOP Oper Ltd Pship	28EFDC	SNRFOR	CAD
EOP Oper Ltd Pship	28EFDC	SNRFOR	CHF

MM	Composite	0.14%	0.21%	0.30%	0.38%	0.43%	0.48%
CR	Composite	0.14%	0.22%	0.31%	0.38%	0.43%	0.49%
MM	Composite	0.0014	0.002219134	0.003057892	0.003771469	0.004286679	0.004870111
MR	Composite						
MM	Composite	0.14%	0.21%	0.30%	0.38%	0.43%	0.48%
CR	Composite	0.0014	0.002206829	0.003080097	0.003911534	0.004550478	0.00521355
MM	Composite	0.14%	0.21%	0.30%	0.38%	0.43%	0.48%
MM	Composite	0.14%	0.21%	0.30%	0.38%	0.43%	0.48%
MM	Composite	0.14%	0.21%	0.30%	0.38%	0.43%	0.48%
MM	Composite	0.14%	0.21%	0.30%	0.38%	0.43%	0.48%
CR	Composite	0.0014	0.002206829	0.003080097	0.003911534	0.004550478	0.00521355
MM	Composite	0.14%	0.21%	0.30%	0.38%	0.43%	0.48%
MR	Composite	0.0014	0.002172478	0.002990305	0.00371874	0.004207744	0.004795333
XR	Composite	0.0014	0.002092439	0.002880136	0.003581734	0.004052722	0.004618663
MM	Composite	0.14%	0.21%	0.30%	0.38%	0.43%	0.48%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.15%	0.15%	0.32%	0.33%	0.37%	0.42%
MM	Composite	0.00151	0.00151	0.003165	0.0032	0.003566667	0.004016667
CR	Composite	0.15%	0.15%	0.32%	0.33%	0.37%	0.42%
MM	Composite	0.15%	0.15%	0.32%	0.32%	0.36%	0.40%
MR	Composite						
CR	Composite						
CR	Composite	0.15%	0.15%	0.32%	0.34%	0.38%	0.43%
MM	Composite	0.00151	0.00151	0.003165	0.003395039	0.003832917	0.0042925
CR	Composite	0.00151	0.00151	0.003165	0.003333333	0.003715278	0.004184028
MM	Composite	0.15%	0.15%	0.32%	0.32%	0.36%	0.40%
MR	Composite						
CR	Composite	0.45%	0.45%	0.45%	0.54%	0.59%	0.63%
MM	Composite	0.00451875	0.00451875	0.00451875	0.005373014	0.005878125	0.00633125
MR	Composite						
CR	Composite						
MM	Composite	0.45%	0.45%	0.45%	0.54%	0.59%	0.63%
MR	Composite	0.45%	0.45%	0.45%	0.54%	0.59%	0.63%
MM	Composite	0.12%	0.21%	0.24%	0.39%	0.45%	0.50%
CR	Composite	0.0012375	0.00212	0.0024	0.003908411	0.0044825	0.004975
MM	Composite	0.0012375	0.00212	0.0024	0.003908411	0.0044825	0.004975
CR	Composite	0.0012375	0.00212	0.0024	0.003908411	0.0044825	0.004975
MM	Composite	0.0012375	0.00212	0.0024	0.003908411	0.0044825	0.004975
MR	Composite	0.0012375	0.00212	0.0024	0.003908411	0.0044825	0.004975
XR	Composite	0.0012375	0.00212	0.0024	0.003908411	0.0044825	0.004975
CR	Composite	0.12%	0.21%	0.24%	0.39%	0.45%	0.50%
MM	Composite	0.12%	0.21%	0.24%	0.39%	0.45%	0.50%
MR	Composite						
CR	Composite	0.12%	0.21%	0.24%	0.39%	0.45%	0.50%
MM	Composite	0.12%	0.21%	0.24%	0.39%	0.45%	0.50%
MR	Composite						
CR	Composite	0.0012375	0.00212	0.0024	0.003908411	0.0044825	0.004975
MM	Composite	0.12%	0.21%	0.24%	0.39%	0.45%	0.50%
MR	Composite						
XR	Composite						
CR	Composite						
CR	Composite	0.98%	0.91%	1.34%	1.21%	1.75%	1.58%
MR	Composite						
MR	Composite	0.15%	0.60%	0.66%	0.82%	0.89%	0.95%
MR	Composite	0.15%	0.60%	0.66%	0.82%	0.89%	0.95%
CR	Composite	0.15%	0.60%	0.69%	0.86%	0.93%	1.00%
MM	Composite						
MR	Composite	0.15%	0.60%	0.66%	0.82%	0.89%	0.95%
XR	Composite						
MR	Composite	0.15%	0.60%	0.66%	0.82%	0.89%	0.95%
CR	Composite	0.001497253	0.006	0.00692281	0.008634674	0.009335958	0.009997644
MR	Composite	0.001497253	0.006	0.006576669	0.00820294	0.00886916	0.009497762
XR	Composite	0.15%	0.60%	0.63%	0.79%	0.85%	0.91%
CR	Composite	0.54%	0.63%	0.63%	0.90%	0.97%	1.03%
MR	Composite	0.54%	0.60%	0.63%	0.86%	0.92%	0.98%
XR	Composite	0.54%	0.58%	0.63%	0.83%	0.89%	0.94%
MR	Composite	0.0054164	0.005935122	0.006378873	0.008288134	0.009070058	0.009755194
MR	Composite	0.0054164	0.005935122	0.006378873	0.008288134	0.009070058	0.009755194

0.53%	0.59%	0.64%	0.65%	0.71%	0.4 NR	AA
0.53%	0.60%	0.64%	0.65%	0.71%	0.4 NR	A
0.53%	0.00595335	0.006438838	0.006489432	0.007083162	0.4 NR	A
					0.4	
0.53%	0.59%	0.64%	0.65%	0.71%	0.4 NR	AA
0.57%	0.006235	0.006438838	0.00672059	0.007083162	0.4 NR	A
0.53%	0.59%	0.64%	0.65%	0.71%	0.4 NR	AA
0.53%	0.59%	0.64%	0.65%	0.71%	0.4 NR	AA
0.53%	0.59%	0.64%	0.65%	0.71%	0.4 NR	AA
0.53%	0.59%	0.64%	0.65%	0.71%	0.4 NR	AA
0.57%	0.006235	0.006438838	0.00672059	0.007083162	0.4 NR	A
0.53%	0.59%	0.64%	0.65%	0.71%	0.4 NR	AA
0.52%	0.005857805	0.006438838	0.006384561	0.007083162	0.4 NR	AA
0.50%	0.005641991	0.006438838	0.00614934	0.007083162	0.4 NR	AA
0.53%	0.59%	0.64%	0.65%	0.71%	0.4 NR	AA
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.46%	0.51%	0.53%	0.51%	0.53%	0.4	NR
0.44%	0.005118333	0.0052855	0.00505	0.0053	0.4	NR
0.46%	0.51%	0.53%	0.51%	0.53%	0.4	NR
0.44%	0.51%	0.53%	0.51%	0.53%	0.4	NR
					0.4	
					0.4	
0.47%	0.51%	0.53%	0.51%	0.53%	0.4	NR
0.47%	0.005118333	0.0052855	0.00505	0.0053	0.4	NR
0.46%	0.005118333	0.0052855	0.00505	0.0053	0.4	NR
0.44%	0.51%	0.53%	0.51%	0.53%	0.4	NR
					0.4	
0.69%	0.76%	0.76%	0.76%	0.76%	0.4	
0.69%	0.00760625	0.00760625	0.00760625	0.00760625	0.4	
					0.4	
					0.4	
					0.4	
0.69%	0.76%	0.76%	0.76%	0.76%	0.4	
0.69%	0.76%	0.76%	0.76%	0.76%	0.4	
0.54%	0.60%	0.60%	0.60%	0.60%	0.4 NR	NR
0.54%	0.005975	0.005975	0.005975	0.005975	0.4 NR	NR
0.54%	0.005975	0.005975	0.005975	0.005975	0.4 NR	NR
0.54%	0.005975	0.005975	0.005975	0.005975	0.4 NR	NR
0.54%	0.005975	0.005975	0.005975	0.005975	0.4 NR	NR
0.54%	0.005975	0.005975	0.005975	0.005975	0.4 NR	NR
0.54%	0.005975	0.005975	0.005975	0.005975	0.4 NR	NR
0.54%	0.60%	0.60%	0.60%	0.60%	0.4 NR	NR
0.54%	0.60%	0.60%	0.60%	0.60%	0.4 NR	NR
					0.4	
0.54%	0.60%	0.60%	0.60%	0.60%	0.4 NR	NR
0.54%	0.60%	0.60%	0.60%	0.60%	0.4 NR	NR
					0.4	
0.54%	0.005975	0.005975	0.005975	0.005975	0.4 NR	NR
0.54%	0.60%	0.60%	0.60%	0.60%	0.4 NR	NR
					0.4	
					0.4	
					0.25	
2.05%	2.16%	2.21%	2.27%	2.47%	0.25 NR	NR
					0.25	
0.99%	1.02%	1.02%	1.02%	1.02%	0.4 NR	NR
0.99%	1.02%	1.02%	1.02%	1.02%	0.4 NR	NR
0.99%	1.02%	1.02%	1.02%	1.02%	0.4 NR	NR
					0.4	
0.99%	1.02%	1.02%	1.02%	1.02%	0.4 NR	NR
					0.4	
0.99%	1.02%	1.02%	1.02%	1.02%	0.4 NR	NR
0.99%	0.01023564	0.01023564	0.01023564	0.01023564	0.4 NR	NR
0.99%	0.01023564	0.01023564	0.01023564	0.01023564	0.4 NR	NR
0.99%	1.02%	1.02%	1.02%	1.02%	0.4 NR	NR
0.97%	0.97%	1.03%	1.06%	1.27%	0.400000001 NR	B
0.97%	0.97%	1.03%	1.06%	1.27%	0.400000002 NR	BB
0.97%	0.97%	1.03%	1.06%	1.27%	0.400000001 NR	B
0.98%	0.00994028	0.010314308	0.010932486	0.012660949	0.400000001 NR	BB
0.98%	0.00994028	0.010314308	0.010932486	0.012660949	0.400000001 NR	BB

AA	AAA	AA	AAA	AAA	AAA
A	A	BBB	A	A	A
A	A	BBB	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
NR	BB	BB	BB	BB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BB	BB	BB	BB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	B	B	B	B	NR
NR	B	B	B	B	NR
NR	BB	BB	BB	BB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
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NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	A	A	NR	NR
BBB	A	A	A	NR	NR
BB	BBB	BBB	BBB	NR	NR
BBB	A	A	A	NR	NR
B	BB	BB	BB	NR	NR
BB	BBB	BBB	BBB	NR	NR
BBB	A	A	A	NR	NR
BB	BBB	BBB	BBB	NR	NR
BB	BBB	BBB	B	B	BBB
BB	A	A	BB	B	BBB
BB	BBB	BBB	B	B	BBB
A	AA	A	AA	AA	A
A	AA	A	AA	AA	A

NR	A	NR	AA	14 Utilities
NR	BB	NR	AA	14 Utilities
NR	BB	NR	AA	14 Utilities
			NR	Utilities
NR	A	NR	AA	14 Utilities
NR	BBB	NR	A	4 Utilities
NR	A	NR	AA	14 Utilities
NR	A	NR	AA	14 Utilities
NR	A	NR	AA	14 Utilities
NR	A	NR	AA	14 Utilities
NR	BBB	NR	A	4 Utilities
NR	A	NR	AA	14 Utilities
NR	BBB	NR	AA	14 Utilities
NR	BBB	NR	AA	14 Utilities
NR	A	NR	AA	14 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	3 Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	3 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	3 Utilities
			NR	Utilities
			NR	2
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			NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	3 Financials
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
NR	CCC	NR	BBB	4 Financials
NR	CCC	NR	BBB	4 Financials
NR	CCC	NR	BBB	4 Financials
NR	B	NR	A	10 Financials
NR	B	NR	A	10 Financials

Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A				
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	A	A		Thin	Thin	DocAdj
Europe	United Kingdom	A	A		Thin	Thin	CcyGrp
Europe	United Kingdom	A	A		Thin	Thin	DocAdj
Europe	United Kingdom	A	A		Thin	Thin	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A		Thin	Thin	Entity Tier
Europe	United Kingdom	A	A		Thin	Thin	Entity Tier
Europe	United Kingdom	A	A		Thin	Thin	DocAdj
Europe	United Kingdom	A	A		Thin	Thin	CcyGrp
Europe	United Kingdom	A	A				
Europe	Sweden	A	AA			Thin	Thin
Europe	Sweden	A	AA			Thin	Thin
Europe	Sweden	A	AA				
Europe	Sweden	A	AA				
Europe	Sweden	A	AA			Thin	Thin
Europe	Sweden	A	AA			Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Asia	Malaysia	BBB					
Asia	Malaysia	BBB		Thin	Thin	Thin	Thin
Asia	Malaysia	BBB					
N.Amer	United States		AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States		AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States		AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States		AA				
N.Amer	United States		AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States		AA				
N.Amer	United States		AA	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States		AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States		AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States		AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	DocAdj	Entity Tier	DocAdj
N.Amer	United States	BB	AA	Thin	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BB	AA	Thin	DocAdj	Entity Tier	DocAdj
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin

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CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	Thin	Thin

CcyGrp	CcyGrp	Thin	Thin

Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	Thin	Thin

DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

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EOP-EOPOpLPEURCR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPEURMM	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPEURMR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPEURXR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPGBPMR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPGBPXR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPHKDMR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPHKDXR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPJPYMR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPNOKMR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPSEKMR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPSGDMR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPTWDCR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPTWDMR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPUSDCR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPUSDMM	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPUSDMR	31-Jul-08 EOP-EOPOpLP
EOP-EOPOpLPUSDXR	31-Jul-08 EOP-EOPOpLP
EPAUDMR	31-Jul-08 EP
EPAUDXR	31-Jul-08 EP
EPCADMR	31-Jul-08 EP
EPEURCR	31-Jul-08 EP
EPEURMM	31-Jul-08 EP
EPEURMR	31-Jul-08 EP
EPEURXR	31-Jul-08 EP
EPGBPMR	31-Jul-08 EP
EPHKDXR	31-Jul-08 EP
EPJPYCR	31-Jul-08 EP
EPJPYMR	31-Jul-08 EP
EPJPYXR	31-Jul-08 EP
EPUSDCR	31-Jul-08 EP
EPUSDMM	31-Jul-08 EP
EPUSDMR	31-Jul-08 EP
EPUSDXR	31-Jul-08 EP
EP-CGPLLCEURMR	31-Jul-08 EP-CGPLLC
EP-CGPLLCUSDCR	31-Jul-08 EP-CGPLLC
EP-CGPLLCUSDMR	31-Jul-08 EP-CGPLLC
EP-CGPLLCUSDXR	31-Jul-08 EP-CGPLLC
EP-COIntstatGasUSDMR	31-Jul-08 EP-COIntstatGas
EP-COIntstatGasUSDXR	31-Jul-08 EP-COIntstatGas
EP-ExpEURMM	31-Jul-08 EP-Exp
EP-ExpEURMR	31-Jul-08 EP-Exp
EP-ExpUSDMM	31-Jul-08 EP-Exp
EP-ExpUSDMR	31-Jul-08 EP-Exp
EP-ExpUSDXR	31-Jul-08 EP-Exp
EP-NatGasUSDMR	31-Jul-08 EP-NatGas
EP-NatGasUSDXR	31-Jul-08 EP-NatGas
EP-TNGasPipeUSDMM	31-Jul-08 EP-TNGasPipe
EP-TNGasPipeUSDMR	31-Jul-08 EP-TNGasPipe
EP-TNGasPipeUSDXR	31-Jul-08 EP-TNGasPipe
EPDEURCR	31-Jul-08 EPD
EPDEURMM	31-Jul-08 EPD
EPDEURMR	31-Jul-08 EPD
EPDEURXR	31-Jul-08 EPD
EPDJPYMR	31-Jul-08 EPD
EPDUSDCR	31-Jul-08 EPD
EPDUSDMM	31-Jul-08 EPD
EPDUSDMR	31-Jul-08 EPD
EPDUSDXR	31-Jul-08 EPD
EPD-OperLLCEURCR	31-Jul-08 EPD-OperLLC
EPD-OperLLCEURMM	31-Jul-08 EPD-OperLLC
EPD-OperLLCEURMR	31-Jul-08 EPD-OperLLC
EPD-OperLLCEURXR	31-Jul-08 EPD-OperLLC
EPD-OperLLCUSDCR	31-Jul-08 EPD-OperLLC
EPD-OperLLCUSDMR	31-Jul-08 EPD-OperLLC
EPD-OperLLCUSDXR	31-Jul-08 EPD-OperLLC
EQCHEMEURCR	31-Jul-08 EQCHEM
EQCHEMEURMM	31-Jul-08 EQCHEM
EQCHEMEURMR	31-Jul-08 EQCHEM
EQCHEMEURXR	31-Jul-08 EQCHEM
EQCHEMUSDCR	31-Jul-08 EQCHEM
EQCHEMUSDMM	31-Jul-08 EQCHEM
EQCHEMUSDMR	31-Jul-08 EQCHEM
EQCHEMUSDXR	31-Jul-08 EQCHEM

EOP Oper Ltd Pship	28EFDC	SNRFOR	EUR
EOP Oper Ltd Pship	28EFDC	SNRFOR	EUR
EOP Oper Ltd Pship	28EFDC	SNRFOR	EUR
EOP Oper Ltd Pship	28EFDC	SNRFOR	EUR
EOP Oper Ltd Pship	28EFDC	SNRFOR	GBP
EOP Oper Ltd Pship	28EFDC	SNRFOR	GBP
EOP Oper Ltd Pship	28EFDC	SNRFOR	HKD
EOP Oper Ltd Pship	28EFDC	SNRFOR	HKD
EOP Oper Ltd Pship	28EFDC	SNRFOR	JPY
EOP Oper Ltd Pship	28EFDC	SNRFOR	NOK
EOP Oper Ltd Pship	28EFDC	SNRFOR	SEK
EOP Oper Ltd Pship	28EFDC	SNRFOR	SGD
EOP Oper Ltd Pship	28EFDC	SNRFOR	TWD
EOP Oper Ltd Pship	28EFDC	SNRFOR	TWD
EOP Oper Ltd Pship	28EFDC	SNRFOR	USD
EOP Oper Ltd Pship	28EFDC	SNRFOR	USD
EOP Oper Ltd Pship	28EFDC	SNRFOR	USD
EOP Oper Ltd Pship	28EFDC	SNRFOR	USD
El Paso Corp	2AB69R	SNRFOR	AUD
El Paso Corp	2AB69R	SNRFOR	AUD
El Paso Corp	2AB69R	SNRFOR	CAD
El Paso Corp	2AB69R	SNRFOR	EUR
El Paso Corp	2AB69R	SNRFOR	EUR
El Paso Corp	2AB69R	SNRFOR	EUR
El Paso Corp	2AB69R	SNRFOR	EUR
El Paso Corp	2AB69R	SNRFOR	GBP
El Paso Corp	2AB69R	SNRFOR	HKD
El Paso Corp	2AB69R	SNRFOR	JPY
El Paso Corp	2AB69R	SNRFOR	JPY
El Paso Corp	2AB69R	SNRFOR	JPY
El Paso Corp	2AB69R	SNRFOR	USD
El Paso Corp	2AB69R	SNRFOR	USD
El Paso Corp	2AB69R	SNRFOR	USD
El Paso Corp	2AB69R	SNRFOR	USD
El Paso CGP Co LLC	2AB68V	SNRFOR	EUR
El Paso CGP Co LLC	2AB68V	SNRFOR	USD
El Paso CGP Co LLC	2AB68V	SNRFOR	USD
El Paso CGP Co LLC	2AB68V	SNRFOR	USD
Colo Intst Gas Co	1AFB74	SNRFOR	USD
Colo Intst Gas Co	1AFB74	SNRFOR	USD
El Paso Expl & Prodtn Co	2AB9FO	SNRFOR	EUR
El Paso Expl & Prodtn Co	2AB9FO	SNRFOR	EUR
El Paso Expl & Prodtn Co	2AB9FO	SNRFOR	USD
El Paso Expl & Prodtn Co	2AB9FO	SNRFOR	USD
El Paso Expl & Prodtn Co	2AB9FO	SNRFOR	USD
El Paso Nat Gas Co	2AB9FE	SNRFOR	USD
El Paso Nat Gas Co	2AB9FE	SNRFOR	USD
TN Gas Pipeline Co	8G8496	SNRFOR	USD
TN Gas Pipeline Co	8G8496	SNRFOR	USD
TN Gas Pipeline Co	8G8496	SNRFOR	USD
Entpers Prods Partners L P	2BCAGB	SNRFOR	EUR
Entpers Prods Partners L P	2BCAGB	SNRFOR	EUR
Entpers Prods Partners L P	2BCAGB	SNRFOR	EUR
Entpers Prods Partners L P	2BCAGB	SNRFOR	EUR
Entpers Prods Partners L P	2BCAGB	SNRFOR	JPY
Entpers Prods Partners L P	2BCAGB	SNRFOR	USD
Entpers Prods Partners L P	2BCAGB	SNRFOR	USD
Entpers Prods Partners L P	2BCAGB	SNRFOR	USD
Entpers Prods Partners L P	2BCAGB	SNRFOR	USD
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	EUR
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	EUR
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	EUR
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	EUR
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	USD
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	USD
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	USD
Equistar Chems L P	2BD88Z	SNRFOR	EUR
Equistar Chems L P	2BD88Z	SNRFOR	EUR
Equistar Chems L P	2BD88Z	SNRFOR	EUR
Equistar Chems L P	2BD88Z	SNRFOR	EUR
Equistar Chems L P	2BD88Z	SNRFOR	USD
Equistar Chems L P	2BD88Z	SNRFOR	USD
Equistar Chems L P	2BD88Z	SNRFOR	USD
Equistar Chems L P	2BD88Z	SNRFOR	USD

CR	Composite	0.0054164	0.006247796	0.006711255	0.008737631	0.009556676	0.010324981
MM	Composite	0.54%	0.60%	0.64%	0.84%	0.92%	0.99%
MR	Composite	0.54%	0.59%	0.64%	0.83%	0.91%	0.98%
XR	Composite	0.0054164	0.005695815	0.006140798	0.007993963	0.008732622	0.00956316
MR	Composite	0.0054164	0.005935122	0.006378873	0.008288134	0.009070058	0.009755194
XR	Composite	0.0054164	0.005695815	0.006140798	0.007993963	0.008732622	0.00956316
MR	Composite	0.0054164	0.005935122	0.006378873	0.008288134	0.009070058	0.009755194
XR	Composite	0.54%	0.57%	0.61%	0.80%	0.87%	0.96%
MR	Composite	0.54%	0.62%	0.63%	0.86%	0.92%	0.98%
MR	Composite	0.54%	0.59%	0.64%	0.83%	0.91%	0.98%
MR	Composite	0.0054164	0.005935122	0.006378873	0.008288134	0.009070058	0.009755194
MR	Composite	0.54%	0.59%	0.64%	0.83%	0.91%	0.98%
CR	Composite	0.54%	0.62%	0.67%	0.87%	0.96%	1.03%
MR	Composite	0.54%	0.59%	0.64%	0.83%	0.91%	0.98%
CR	Composite	0.54%	0.62%	0.67%	0.87%	0.96%	1.03%
MM	Composite						
MR	Composite	0.0054164	0.005935122	0.006378873	0.008288134	0.009070058	0.009755194
XR	Composite	0.54%	0.57%	0.61%	0.80%	0.87%	0.96%
MR	Composite	1.01%	1.02%	1.54%	1.95%	2.21%	2.49%
XR	Composite	1.01%	1.02%	1.54%	1.95%	2.21%	2.49%
MR	Composite	1.03%	1.04%	1.58%	2.01%	2.28%	2.52%
CR	Composite	1.08%	1.10%	1.66%	2.11%	2.40%	2.69%
MM	Composite	1.04%	1.05%	1.60%	2.03%	2.30%	2.59%
MR	Composite	1.03%	1.04%	1.58%	2.01%	2.28%	2.52%
XR	Composite	0.99%	1.01%	1.51%	1.93%	2.20%	2.48%
MR	Composite						
XR	Composite	0.99%	1.01%	1.51%	1.93%	2.20%	2.48%
CR	Composite						
MR	Composite	1.01%	1.02%	1.54%	1.95%	2.21%	2.49%
XR	Composite	1.01%	1.02%	1.54%	1.95%	2.21%	2.49%
CR	Composite	1.08%	1.10%	1.66%	2.11%	2.40%	2.69%
MM	Composite						
MR	Composite	0.010278232	0.01036576	0.015769032	0.020084948	0.022786101	0.025229984
XR	Composite	0.009911231	0.010052212	0.015117382	0.019343074	0.021983569	0.024783961
MR	Composite						
CR	Composite	1.34%	1.34%	1.70%	2.06%	2.30%	2.53%
MR	Composite	0.013375	0.013375	0.0170325	0.0205625	0.02297	0.02525
XR	Composite	1.34%	1.34%	1.70%	2.06%	2.30%	2.53%
MR	Composite	0.38%	0.38%	0.38%	0.60%	0.63%	0.78%
XR	Composite	0.38%	0.38%	0.38%	0.60%	0.63%	0.78%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.036131579	0.036131579	0.036131579	0.036131579	0.036131579	0.036131579
XR	Composite	3.61%	3.61%	3.61%	3.61%	3.61%	3.61%
MR	Composite	0.00362855	0.00362855	0.00464525	0.0054595	0.00775	0.0096
XR	Composite	0.36%	0.36%	0.46%	0.55%	0.78%	0.96%
MM	Composite	0.005287417	0.005287417	0.005640792	0.006144537	0.007571099	0.008014145
MR	Composite	0.53%	0.53%	0.56%	0.61%	0.76%	0.79%
XR	Composite	0.53%	0.53%	0.56%	0.61%	0.76%	0.76%
CR	Composite	0.006299117	0.005945965	0.008482818	0.009400662	0.010151368	0.011300328
MM	Composite						
MR	Composite	0.60%	0.56%	0.81%	0.89%	0.96%	1.07%
XR	Composite						
MR	Composite	0.005984161	0.005916	0.008058677	0.00890342	0.0096438	0.010707495
CR	Composite	0.006299117	0.005945965	0.008482818	0.009400662	0.010151368	0.011300328
MM	Composite						
MR	Composite	0.60%	0.56%	0.81%	0.89%	0.96%	1.07%
XR	Composite	0.005763692	0.005759918	0.007761779	0.008601606	0.009288502	0.0103398
CR	Composite						
MM	Composite						
MR	Composite	0.63%	0.69%	0.80%	0.87%	0.95%	1.06%
XR	Composite	0.61%	0.65%	0.77%	0.84%	0.92%	1.02%
CR	Composite						
MR	Composite	0.006304111	0.0069124	0.007954128	0.008737676	0.009543547	0.010626572
XR	Composite	0.61%	0.65%	0.77%	0.84%	0.92%	1.02%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	4.49%	3.68%	5.09%	6.25%	6.57%	7.00%
CR	Composite	4.49%	4.03%	5.51%	6.80%	7.08%	7.64%
MM	Composite						
MR	Composite	4.49%	3.82%	5.24%	6.37%	6.64%	7.28%
XR	Composite	4.49%	3.68%	5.09%	6.25%	6.57%	7.00%

1.03%	0.010300495	0.010314308	0.01150788	0.012660949	0.400000001	NR	B
0.99%	0.99%	1.03%	1.10%	1.27%	0.400000001	NR	B
0.98%	0.99%	1.03%	1.09%	1.27%	0.400000001	NR	BB
0.95%	0.009313667	0.010314308	0.010529711	0.012660949	0.400000001	NR	BB
0.98%	0.00994028	0.010314308	0.010932486	0.012660949	0.400000001	NR	BB
0.95%	0.009313667	0.010314308	0.010529711	0.012660949	0.400000001	NR	BB
0.98%	0.00994028	0.010314308	0.010932486	0.012660949	0.400000001	NR	BB
0.95%	0.93%	1.03%	1.05%	1.27%	0.400000001	NR	BB
0.97%	0.97%	1.03%	1.06%	1.27%	0.400000002	NR	A
0.98%	0.99%	1.03%	1.09%	1.27%	0.400000001	NR	BB
0.98%	0.00994028	0.010314308	0.010932486	0.012660949	0.400000001	NR	BB
0.98%	0.99%	1.03%	1.09%	1.27%	0.400000001	NR	BB
1.03%	1.03%	1.03%	1.15%	1.27%	0.400000001	NR	B
0.98%	0.99%	1.03%	1.09%	1.27%	0.400000001	NR	BB
1.03%	1.03%	1.03%	1.15%	1.27%	0.400000001	NR	B
					0.400000001		
0.98%	0.00994028	0.010314308	0.010932486	0.012660949	0.400000001	NR	BB
0.95%	0.93%	1.03%	1.05%	1.27%	0.400000001	NR	BB
2.58%	2.67%	2.74%	2.72%	2.69%		BB	BB
2.58%	2.67%	2.74%	2.72%	2.69%	0.4	BB	BB
2.64%	2.72%	2.83%	2.80%	2.79%	0.4	BBB	A
2.78%	2.87%	2.98%	2.95%	2.93%	0.4	BBB	BBB
2.67%	2.75%	2.86%	2.83%	2.82%	0.4	BBB	BBB
2.64%	2.72%	2.83%	2.80%	2.79%	0.4	BBB	A
2.55%	2.67%	2.73%	2.69%	2.68%	0.4	A	A
					0.4		
2.55%	2.67%	2.73%	2.69%	2.68%	0.4	A	A
					0.4		
2.58%	2.67%	2.74%	2.72%	2.69%	0.4	BB	BB
2.58%	2.67%	2.74%	2.72%	2.69%	0.4	BB	BB
2.78%	2.87%	2.98%	2.95%	2.93%	0.4	BBB	BBB
					0.4		
2.64%	0.02715281	0.028292716	0.028023319	0.027941148	0.4	BBB	A
2.55%	0.026700269	0.027250357	0.026925326	0.026800304	0.4	A	A
					0.360000002		
2.66%	2.75%	2.75%	2.75%	2.75%	0.360000002		NR
2.66%	0.02753	0.02753	0.02753	0.02753	0.360000002		NR
2.66%	2.75%	2.75%	2.75%	2.75%	0.360000002		NR
0.84%	0.90%	0.90%	0.90%	0.90%	0.4		
0.84%	0.90%	0.90%	0.90%	0.90%	0.4		
					0.4		
					0.4		
					0.4		
0.036131579	0.036131579	0.036131579	0.036131579	0.036131579	0.4		
3.61%	3.61%	3.61%	3.61%	3.61%	0.4		
1.04%	0.01181665	0.01181665	0.01181665	0.0134772	0.375		NR
1.04%	1.18%	1.18%	1.18%	1.35%	0.375		NR
0.80%	0.008709308	0.0119	0.0119	0.01315	0.4		NR
0.80%	0.87%	1.19%	1.19%	1.32%	0.4		NR
0.80%	0.87%	1.19%	1.19%	1.32%	0.4		NR
1.21%	0.012871866	0.0124551	0.013189921	0.0126377	0.4	BB	BBB
					0.4		
1.15%	1.22%	1.25%	1.25%	1.26%	0.4	BBB	A
					0.4		
1.14%	0.012196759	0.0124551	0.012530425	0.0126377	0.4	B	BB
1.21%	0.012871866	0.0124551	0.013189921	0.0126377	0.4	BB	BBB
					0.4		
1.15%	1.22%	1.25%	1.25%	1.26%	0.4	BBB	A
1.10%	0.011777757	0.0124551	0.012068778	0.0126377	0.4	BB	BBB
					0.4		
					0.4		
1.12%	1.22%	1.23%	1.26%	1.33%	0.4	BB	BB
1.09%	1.17%	1.23%	1.21%	1.28%	0.4	B	BB
					0.4		
1.12%	0.012172131	0.012291525	0.012584233	0.013311467	0.4	BB	BB
1.09%	1.17%	1.23%	1.21%	1.28%	0.4	B	BB
					0.4		
					0.4		
					0.4		
6.65%	6.51%	8.53%	7.29%	6.80%	0.4	NR	BBB
7.25%	7.16%	8.53%	7.98%	7.43%	0.4	NR	BBB
					0.4		
6.90%	6.93%	8.53%	7.58%	7.06%	0.4	NR	BBB
6.65%	6.51%	8.53%	7.29%	6.80%	0.4	NR	BBB

BBB	A	BBB	BB	BB	A
BBB	A	BBB	BB	BB	A
A	AA	A	AA	AA	A
BBB	AA	A	BBB	BB	A
A	AA	A	AA	AA	A
BBB	AA	A	BBB	BB	A
A	AA	A	AA	AA	A
BBB	AA	A	BBB	BB	A
BB	A	A	A	B	BBB
A	AA	A	AA	AA	A
A	AA	A	AA	AA	A
A	AA	A	AA	AA	A
BBB	A	BBB	BB	BB	A
A	AA	A	AA	AA	A
BBB	A	BBB	BB	BB	A
A	AA	A	AA	AA	A
BBB	AA	A	BBB	BB	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
BBB	BB	BBB	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB

NR	B	NR	BBB	11 Financials
NR	B	NR	BBB	11 Financials
NR	B	NR	A	10 Financials
NR	B	NR	BBB	7 Financials
NR	B	NR	A	10 Financials
NR	B	NR	BBB	7 Financials
NR	B	NR	A	10 Financials
NR	B	NR	BBB	7 Financials
NR	CCC	NR	A	3 Financials
NR	B	NR	A	10 Financials
NR	B	NR	A	10 Financials
NR	B	NR	A	10 Financials
NR	B	NR	BBB	11 Financials
NR	B	NR	A	10 Financials
NR	B	NR	BBB	11 Financials
			NR	Financials
NR	B	NR	A	10 Financials
NR	B	NR	BBB	7 Financials
BB	BB	BB	AA	10 Oil & Gas
BB	BB	BB	AA	10 Oil & Gas
BBB	BBB	A	A	4 Oil & Gas
BBB	BBB	BBB	AA	9 Oil & Gas
BBB	BBB	BBB	AA	9 Oil & Gas
BBB	BBB	A	A	4 Oil & Gas
A	A	A	A	8 Oil & Gas
			NR	Oil & Gas
A	A	A	A	8 Oil & Gas
			NR	Oil & Gas
BB	BB	BB	AA	10 Oil & Gas
BB	BB	BB	AA	10 Oil & Gas
BBB	BBB	BBB	AA	9 Oil & Gas
			NR	Oil & Gas
BBB	BBB	A	A	4 Oil & Gas
A	A	A	A	8 Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
		NR	NR	2 Oil & Gas
		NR	NR	2 Oil & Gas
	NR	NR	NR	3 Oil & Gas
	NR	NR	NR	3 Oil & Gas
	NR	NR	NR	3 Oil & Gas
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			NR	Oil & Gas
NR	BBB	NR	BBB	7 Oil & Gas
			NR	Oil & Gas
NR	B	NR	A	7 Oil & Gas
NR	BB	NR	A	7 Oil & Gas
			NR	Oil & Gas
NR	BBB	NR	BBB	7 Oil & Gas
NR	BB	NR	A	7 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	BBB	A	BBB	8 Oil & Gas
NR	BB	BBB	BBB	3 Oil & Gas
			NR	Oil & Gas
NR	BBB	A	BBB	8 Oil & Gas
NR	BB	BBB	BBB	3 Oil & Gas
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	BBB	BBB	BB	7 Basic Materials
NR	BB	BBB	BB	7 Basic Materials
			NR	Basic Materials
NR	BB	BBB	BB	3 Basic Materials
NR	BBB	BBB	BB	7 Basic Materials

N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BBB			Thin	Thin
N.Amer	United States	BB	BBB			Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	BBB		Thin	Thin	Thin
N.Amer	United States	BB	BBB		Thin	Thin	Thin
N.Amer	United States	BB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	B	Thin	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Thin	DocAdj	Thin	Thin		Thin	Thin
Thin	DocAdj	Thin	Thin		Thin	Thin
Thin	DocAdj	Thin	Thin		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj

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EQR-ERPOperLPAUDMR	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPEURCR	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPEURMM	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPEURMR	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPEURXR	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPGBPMR	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPHKDMR	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPJPYMR	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPSGDMR	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPTWDMR	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPUSDCR	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPUSDMM	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPUSDMR	31-Jul-08 EQR-ERPOperLP
EQR-ERPOperLPUSDXR	31-Jul-08 EQR-ERPOperLP
EQTEURCR	31-Jul-08 EQT
EQTEURMM	31-Jul-08 EQT
EQTEURMR	31-Jul-08 EQT
EQTUSDCR	31-Jul-08 EQT
EQTUSDMR	31-Jul-08 EQT
EQTUSDXR	31-Jul-08 EQT
EQYUSDMR	31-Jul-08 EQY
ERSTBKCHFCR	31-Jul-08 ERSTBK
ERSTBKCHFMM	31-Jul-08 ERSTBK
ERSTBKEURCR	31-Jul-08 ERSTBK
ERSTBKEURMM	31-Jul-08 ERSTBK
ERSTBKEURMR	31-Jul-08 ERSTBK
ERSTBKEURXR	31-Jul-08 ERSTBK
ERSTBKUSDCR	31-Jul-08 ERSTBK
ERSTBKUSDMM	31-Jul-08 ERSTBK
ERSTBKUSDMR	31-Jul-08 ERSTBK
ERSTBKUSDXR	31-Jul-08 ERSTBK
ERSTBKEURCR	31-Jul-08 ERSTBK
ERSTBKEURMM	31-Jul-08 ERSTBK
ERSTBKEURMR	31-Jul-08 ERSTBK
ERSTBKUSDCR	31-Jul-08 ERSTBK
ERSTBKUSDMM	31-Jul-08 ERSTBK
ESFEURCR	31-Jul-08 ESF
ESFEURMM	31-Jul-08 ESF
ESFEURMR	31-Jul-08 ESF
ESFJPYMM	31-Jul-08 ESF
ESFUSDCR	31-Jul-08 ESF
ESFUSDMM	31-Jul-08 ESF
ESFUSDMR	31-Jul-08 ESF
ESKHLEURCR	31-Jul-08 ESKHL
ESKHLEURMM	31-Jul-08 ESKHL
ESKHLEURMR	31-Jul-08 ESKHL
ESKHLUSDCR	31-Jul-08 ESKHL
ESKHLUSDMR	31-Jul-08 ESKHL
ESKOMEURMM	31-Jul-08 ESKOM
ESKOMUSDCR	31-Jul-08 ESKOM
ESKOMUSDMM	31-Jul-08 ESKOM
ESPSANAUDMM	31-Jul-08 ESPSAN
ESPSANCADMM	31-Jul-08 ESPSAN
ESPSANCHFCR	31-Jul-08 ESPSAN
ESPSANCHFMM	31-Jul-08 ESPSAN
ESPSANEURCR	31-Jul-08 ESPSAN
ESPSANEURMM	31-Jul-08 ESPSAN
ESPSANEURMR	31-Jul-08 ESPSAN
ESPSANEURXR	31-Jul-08 ESPSAN
ESPSANGBPCR	31-Jul-08 ESPSAN
ESPSANGBPMM	31-Jul-08 ESPSAN
ESPSANJPYMM	31-Jul-08 ESPSAN
ESPSANSEKMM	31-Jul-08 ESPSAN
ESPSANUSDCR	31-Jul-08 ESPSAN
ESPSANUSDMM	31-Jul-08 ESPSAN
ESPSANUSDMR	31-Jul-08 ESPSAN
ESPSANUSDXR	31-Jul-08 ESPSAN
ESPSANAUDMM	31-Jul-08 ESPSAN
ESPSANEURCR	31-Jul-08 ESPSAN
ESPSANEURMM	31-Jul-08 ESPSAN
ESPSANEURMR	31-Jul-08 ESPSAN
ESPSANGBPMM	31-Jul-08 ESPSAN
ESPSANJPYMM	31-Jul-08 ESPSAN
ESPSANTWDMM	31-Jul-08 ESPSAN

ERP Oper Ltd Pship	28EGCE	SNRFOR	AUD
ERP Oper Ltd Pship	28EGCE	SNRFOR	EUR
ERP Oper Ltd Pship	28EGCE	SNRFOR	EUR
ERP Oper Ltd Pship	28EGCE	SNRFOR	EUR
ERP Oper Ltd Pship	28EGCE	SNRFOR	EUR
ERP Oper Ltd Pship	28EGCE	SNRFOR	GBP
ERP Oper Ltd Pship	28EGCE	SNRFOR	HKD
ERP Oper Ltd Pship	28EGCE	SNRFOR	JPY
ERP Oper Ltd Pship	28EGCE	SNRFOR	SGD
ERP Oper Ltd Pship	28EGCE	SNRFOR	TWD
ERP Oper Ltd Pship	28EGCE	SNRFOR	USD
ERP Oper Ltd Pship	28EGCE	SNRFOR	USD
ERP Oper Ltd Pship	28EGCE	SNRFOR	USD
ERP Oper Ltd Pship	28EGCE	SNRFOR	USD
EQUITABLE Res INC	2BD99D	SNRFOR	EUR
EQUITABLE Res INC	2BD99D	SNRFOR	EUR
EQUITABLE Res INC	2BD99D	SNRFOR	EUR
EQUITABLE Res INC	2BD99D	SNRFOR	USD
EQUITABLE Res INC	2BD99D	SNRFOR	USD
EQUITABLE Res INC	2BD99D	SNRFOR	USD
Equity One Inc	2BDBC7	SNRFOR	USD
Erste Bk Der Ost Sparkassen AG	2BF639	SNRFOR	CHF
Erste Bk Der Ost Sparkassen AG	2BF639	SNRFOR	CHF
Erste Bk Der Ost Sparkassen AG	2BF639	SNRFOR	EUR
Erste Bk Der Ost Sparkassen AG	2BF639	SNRFOR	EUR
Erste Bk Der Ost Sparkassen AG	2BF639	SNRFOR	EUR
Erste Bk Der Ost Sparkassen AG	2BF639	SNRFOR	EUR
Erste Bk Der Ost Sparkassen AG	2BF639	SNRFOR	USD
Erste Bk Der Ost Sparkassen AG	2BF639	SNRFOR	USD
Erste Bk Der Ost Sparkassen AG	2BF639	SNRFOR	USD
Erste Bk Der Ost Sparkassen AG	2BF639	SNRFOR	USD
Erste Bk Der Ost Sparkassen AG	2BF639	SUBLT2	EUR
Erste Bk Der Ost Sparkassen AG	2BF639	SUBLT2	EUR
Erste Bk Der Ost Sparkassen AG	2BF639	SUBLT2	EUR
Erste Bk Der Ost Sparkassen AG	2BF639	SUBLT2	USD
Erste Bk Der Ost Sparkassen AG	2BF639	SUBLT2	USD
Espirito Santo Finl Gp SA	LO3462	SNRFOR	EUR
Espirito Santo Finl Gp SA	LO3462	SNRFOR	EUR
Espirito Santo Finl Gp SA	LO3462	SNRFOR	EUR
Espirito Santo Finl Gp SA	LO3462	SNRFOR	JPY
Espirito Santo Finl Gp SA	LO3462	SNRFOR	USD
Espirito Santo Finl Gp SA	LO3462	SNRFOR	USD
Espirito Santo Finl Gp SA	LO3462	SNRFOR	USD
Eskom Hldgs Ltd	SU8FIF	SNRFOR	EUR
Eskom Hldgs Ltd	SU8FIF	SNRFOR	EUR
Eskom Hldgs Ltd	SU8FIF	SNRFOR	EUR
Eskom Hldgs Ltd	SU8FIF	SNRFOR	USD
Eskom Hldgs Ltd	SU8FIF	SNRFOR	USD
Eskom Ltd		SNRFOR	EUR
Eskom Ltd		SNRFOR	USD
Eskom Ltd		SNRFOR	USD
Bco Espirito Santo S A	XX37B2	SNRFOR	AUD
Bco Espirito Santo S A	XX37B2	SNRFOR	CAD
Bco Espirito Santo S A	XX37B2	SNRFOR	CHF
Bco Espirito Santo S A	XX37B2	SNRFOR	CHF
Bco Espirito Santo S A	XX37B2	SNRFOR	EUR
Bco Espirito Santo S A	XX37B2	SNRFOR	EUR
Bco Espirito Santo S A	XX37B2	SNRFOR	EUR
Bco Espirito Santo S A	XX37B2	SNRFOR	EUR
Bco Espirito Santo S A	XX37B2	SNRFOR	GBP
Bco Espirito Santo S A	XX37B2	SNRFOR	GBP
Bco Espirito Santo S A	XX37B2	SNRFOR	JPY
Bco Espirito Santo S A	XX37B2	SNRFOR	SEK
Bco Espirito Santo S A	XX37B2	SNRFOR	USD
Bco Espirito Santo S A	XX37B2	SNRFOR	USD
Bco Espirito Santo S A	XX37B2	SNRFOR	USD
Bco Espirito Santo S A	XX37B2	SNRFOR	USD
Bco Espirito Santo S A	XX37B2	SUBLT2	AUD
Bco Espirito Santo S A	XX37B2	SUBLT2	EUR
Bco Espirito Santo S A	XX37B2	SUBLT2	EUR
Bco Espirito Santo S A	XX37B2	SUBLT2	EUR
Bco Espirito Santo S A	XX37B2	SUBLT2	GBP
Bco Espirito Santo S A	XX37B2	SUBLT2	JPY
Bco Espirito Santo S A	XX37B2	SUBLT2	TWD

MR	Composite	1.54%	1.43%	1.59%	1.68%	1.83%	1.90%
CR	Composite						
MM	Composite						
MR	Composite	1.54%	1.43%	1.59%	1.68%	1.84%	1.90%
XR	Composite						
MR	Composite	0.015420333	0.014268442	0.015906178	0.016795368	0.0183646	0.018967578
MR	Composite	1.54%	1.43%	1.59%	1.68%	1.84%	1.90%
MR	Composite	1.54%	1.43%	1.59%	1.68%	1.81%	1.88%
MR	Composite	0.015420333	0.014268442	0.015906178	0.016795368	0.0183646	0.018967578
MR	Composite	0.015420333	0.014268442	0.015906178	0.016795368	0.0183646	0.018967578
CR	Composite	1.62%	1.50%	1.67%	1.77%	1.93%	1.99%
MM	Composite						
MR	Composite	1.54%	1.43%	1.59%	1.68%	1.84%	1.90%
XR	Composite	1.49%	1.37%	1.53%	1.62%	1.77%	1.82%
CR	Composite						
MM	Composite						
MR	Composite	0.36%	0.36%	0.58%	0.72%	0.84%	0.96%
CR	Composite						
MR	Composite	0.36%	0.36%	0.58%	0.72%	0.84%	0.96%
XR	Composite	0.36%	0.36%	0.58%	0.72%	0.84%	0.96%
MR	Composite	3.33%	3.33%	3.33%	3.33%	3.33%	3.33%
CR	Composite	0.46%	0.59%	0.79%	0.96%	1.08%	1.20%
MM	Composite	0.44%	0.57%	0.76%	0.93%	1.03%	1.16%
CR	Composite	0.46%	0.59%	0.79%	0.96%	1.08%	1.20%
MM	Composite	0.44%	0.57%	0.76%	0.93%	1.03%	1.16%
MR	Composite	0.46%	0.56%	0.75%	0.92%	1.02%	1.14%
XR	Composite	0.45%	0.54%	0.72%	0.88%	0.99%	1.10%
CR	Composite	0.46%	0.59%	0.79%	0.96%	1.08%	1.20%
MM	Composite	0.44%	0.57%	0.76%	0.93%	1.03%	1.16%
MR	Composite						
XR	Composite						
CR	Composite	0.88%	0.86%	1.20%	1.35%	1.67%	1.74%
MM	Composite	0.88%	0.83%	1.15%	1.29%	1.60%	1.67%
MR	Composite	0.88%	0.82%	1.14%	1.28%	1.59%	1.66%
CR	Composite	0.88%	0.86%	1.20%	1.35%	1.67%	1.74%
MM	Composite	0.88%	0.83%	1.15%	1.29%	1.60%	1.67%
CR	Composite	0.77%	1.01%	1.44%	1.84%	2.11%	2.27%
MM	Composite	0.77%	0.97%	1.38%	1.77%	2.03%	2.17%
MR	Composite						
MM	Composite	0.0076845	0.009680389	0.01384985	0.017235315	0.019683208	0.021303423
CR	Composite	0.0076845	0.010086194	0.014426455	0.018409859	0.02111226	0.022652908
MM	Composite	0.77%	0.97%	1.38%	1.77%	2.03%	2.17%
MR	Composite						
CR	Composite	0.02425	0.02425	0.02425	0.02425	0.02425	0.02425
MM	Composite	2.43%	2.43%	2.43%	2.43%	2.43%	2.43%
MR	Composite						
CR	Composite	0.02425	0.02425	0.02425	0.02425	0.02425	0.02425
MR	Composite						
MM	Composite	1.73%	1.73%	1.73%	1.73%	2.50%	2.50%
CR	Composite	0.017282	0.017282	0.017282	0.017282	0.02495	0.02495
MM	Composite						
MM	Composite	0.45%	0.49%	0.68%	0.82%	0.94%	1.04%
MM	Composite	0.45%	0.48%	0.67%	0.82%	0.93%	1.02%
CR	Composite	0.45%	0.50%	0.69%	0.87%	0.99%	1.10%
MM	Composite	0.45%	0.48%	0.67%	0.82%	0.93%	1.02%
CR	Composite	0.004547725	0.005030806	0.006924569	0.008737631	0.009875695	0.010953189
MM	Composite	0.45%	0.48%	0.67%	0.82%	0.93%	1.02%
MR	Composite	0.004547725	0.004779266	0.006690825	0.008091358	0.009231179	0.010240644
XR	Composite	0.45%	0.46%	0.64%	0.78%	0.89%	0.99%
CR	Composite	0.45%	0.50%	0.69%	0.87%	0.99%	1.10%
MM	Composite	0.45%	0.48%	0.67%	0.82%	0.93%	1.02%
MM	Composite	0.45%	0.50%	0.68%	0.82%	0.94%	1.04%
MM	Composite	0.45%	0.48%	0.67%	0.82%	0.93%	1.02%
CR	Composite	0.45%	0.50%	0.69%	0.87%	0.99%	1.10%
MM	Composite	0.45%	0.48%	0.67%	0.82%	0.93%	1.02%
MR	Composite	0.45%	0.48%	0.67%	0.81%	0.92%	1.02%
XR	Composite						
MM	Composite	0.84%	1.00%	1.36%	1.64%	1.85%	2.04%
CR	Composite	0.87%	1.04%	1.36%	1.71%	1.91%	2.14%
MM	Composite	0.0083252	0.009983879	0.013488184	0.016296731	0.0184273	0.020258282
MR	Composite	0.82%	0.99%	1.34%	1.61%	1.82%	2.01%
MM	Composite	0.83%	1.00%	1.35%	1.63%	1.84%	2.03%
MM	Composite	0.84%	1.00%	1.36%	1.64%	1.85%	2.04%
MM	Composite	0.83%	1.00%	1.35%	1.63%	1.84%	2.03%

1.78%	1.68%	1.60%	1.74%	1.70%	0.4 B	BBB
					0.4	
					0.4	
1.79%	1.68%	1.60%	1.74%	1.72%	0.4 BBB	AA
					0.4	
1.79%	0.016816006	0.015963578	0.017429124	0.01723528	0.4 BBB	AA
1.79%	1.68%	1.60%	1.74%	1.72%	0.4 BBB	AA
1.76%	1.64%	1.60%	1.74%	1.70%	0.4 B	A
1.79%	0.016816006	0.015963578	0.017429124	0.01723528	0.4 BBB	AA
1.79%	0.016816006	0.015963578	0.017429124	0.01723528	0.4 BBB	AA
1.88%	1.77%	1.60%	1.83%	1.81%	0.4 BB	A
					0.4	
1.79%	1.68%	1.60%	1.74%	1.72%	0.4 BBB	AA
1.72%	1.62%	1.60%	1.68%	1.66%	0.4 BB	A
					0.4	
					0.4	
1.06%	1.16%	1.16%	1.16%	1.16%	0.4	NR
					0.4	
1.06%	1.16%	1.16%	1.16%	1.16%	0.4	NR
1.06%	1.16%	1.16%	1.16%	1.16%	0.4	NR
3.33%	3.33%	3.33%	3.33%	3.33%	0.4	
1.24%	1.26%	1.24%	1.22%	1.15%	0.4 BBB	A
1.19%	1.21%	1.17%	1.17%	1.15%	0.4 A	AA
1.24%	1.26%	1.24%	1.22%	1.15%	0.4 BBB	A
1.19%	1.21%	1.17%	1.17%	1.15%	0.4 A	AA
1.18%	1.19%	1.17%	1.15%	1.15%	0.4 BBB	A
1.13%	1.15%	1.13%	1.11%	1.15%	0.4 BBB	A
1.24%	1.26%	1.24%	1.22%	1.15%	0.4 BBB	A
1.19%	1.21%	1.17%	1.17%	1.15%	0.4 A	AA
					0.4	
					0.4	
1.77%	1.80%	1.74%	1.71%	1.64%	0.4 NR	BB
1.69%	1.72%	1.74%	1.71%	1.64%	0.4 NR	BBB
1.68%	1.71%	1.74%	1.71%	1.64%	0.4 NR	BB
1.77%	1.80%	1.74%	1.71%	1.64%	0.4 NR	BB
1.69%	1.72%	1.74%	1.71%	1.64%	0.4 NR	BBB
2.29%	2.32%	2.13%	2.26%	0.78%	0.4 NR	BBB
2.20%	2.23%	2.13%	2.26%	0.78%	0.4 NR	A
					0.4	
2.14%	0.021657304	0.021277533	0.0226335	0.0077855	0.4 NR	BB
2.29%	0.02324454	0.021277533	0.0226335	0.0077855	0.4 NR	BBB
2.20%	2.23%	2.13%	2.26%	0.78%	0.4 NR	A
					0.4	
0.02425	0.02425	0.02425	0.02425	0.02425	0.4	
2.43%	2.43%	2.43%	2.43%	2.43%	0.4	
					0.4	
0.02425	0.02425	0.02425	0.02425	0.02425	0.4	
					0.4	
2.50%	2.50%	2.50%	2.50%	2.50%	0.25	
0.02495	0.02495	0.02495	0.02495	0.02495	0.25	
					0.25	
1.05%	1.07%	1.09%	1.13%	1.21%	0.399999999 NR	BB
1.05%	1.06%	1.09%	1.13%	1.21%	0.4 NR	A
1.09%	1.12%	1.09%	1.13%	1.21%	0.399999998 NR	BBB
1.05%	1.06%	1.09%	1.13%	1.21%	0.4 NR	A
1.09%	0.011185038	0.0108875	0.011334875	0.012115344	0.399999998 NR	BBB
1.05%	1.06%	1.09%	1.13%	1.21%	0.4 NR	A
1.04%	0.010559735	0.0108875	0.011334875	0.012115344	0.399999999 NR	BBB
1.00%	1.02%	1.09%	1.13%	1.21%	0.399999999 NR	BBB
1.09%	1.12%	1.09%	1.13%	1.21%	0.399999998 NR	BBB
1.05%	1.06%	1.09%	1.13%	1.21%	0.4 NR	A
1.05%	1.07%	1.09%	1.13%	1.21%	0.399999999 NR	A
1.05%	1.06%	1.09%	1.13%	1.21%	0.4 NR	A
1.09%	1.12%	1.09%	1.13%	1.21%	0.399999998 NR	BBB
1.05%	1.06%	1.09%	1.13%	1.21%	0.4 NR	A
1.04%	1.06%	1.09%	1.13%	1.21%	0.399999999 NR	BBB
					0.399999999	
2.05%	2.07%	2.07%	2.10%	2.09%	0.2 BB	BBB
2.15%	2.17%	2.16%	2.18%	2.17%	0.2 BBB	A
2.04%	0.02060295	0.020732062	0.020968177	0.020856394	0.2 A	AA
2.02%	2.04%	2.05%	2.07%	2.06%	0.2 BBB	A
2.04%	2.06%	2.07%	2.10%	2.09%	0.2 A	AA
2.05%	2.07%	2.07%	2.10%	2.09%	0.2 BB	BBB
2.04%	2.06%	2.07%	2.10%	2.09%	0.2 A	AA

B	CCC	B	BBB	B	B
BBB	BB	BBB	AA	BBB	BBB
BBB	BB	BBB	AA	BBB	BBB
BBB	BB	BBB	AA	BBB	BBB
B	CCC	A	A	A	A
BBB	BB	BBB	AA	BBB	BBB
BBB	BB	BBB	AA	BBB	BBB
BB	B	BB	A	BB	BB
BBB	BB	BBB	AA	BBB	BBB
BB	B	BB	A	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BB	A	BB	A	BBB	BBB
BBB	AA	BB	AA	A	A
BB	A	BB	A	BBB	BBB
BB	A	BB	A	BBB	BBB
BBB	AA	BB	AA	A	A
BBB	BB	BB	BB	BB	BB
A	BBB	BBB	BBB	BBB	BBB
BB	B	B	B	B	B
BBB	BB	BB	BB	BB	BB
A	BBB	BBB	BBB	BBB	BBB
			NR		
			NR		
			NR		
	NR		NR		
	NR		NR		
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	BBB	BBB	A	A	A
A	A	A	A	A	A
AAA	AA	AA	AAA	AAA	AAA
AA	A	A	AA	AA	AA
AAA	AA	AA	AAA	AAA	AAA
A	BBB	BBB	A	A	A
AAA	AA	AA	AAA	AAA	AAA

NR	B	CCC	BB	10 Financials
			NR	Financials
			NR	Financials
NR	BBB	BB	BB	9 Financials
			NR	Financials
NR	BBB	BB	BB	9 Financials
NR	BBB	BB	BB	9 Financials
NR	B	CCC	BB	4 Financials
NR	BBB	BB	BB	9 Financials
NR	BBB	BB	BB	9 Financials
NR	BB	B	BB	10 Financials
			NR	Financials
NR	BBB	BB	BB	9 Financials
NR	BB	B	BB	10 Financials
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Financials
BBB	BBB	NR	AA	7 Financials
A	A	NR	AA	7 Financials
BBB	BBB	NR	AA	7 Financials
A	A	NR	AA	7 Financials
BBB	BBB	NR	AA	7 Financials
BBB	BBB	NR	AA	7 Financials
BBB	BBB	NR	AA	7 Financials
A	A	NR	AA	7 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
			NR	Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
			NR	Financials
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	2 Government
			NR	Government
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
NR	NR	NR	A	9 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	9 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
BB	BBB	BB	AA	13 Financials
BBB	A	BBB	A	3 Financials
A	AA	A	AA	13 Financials
BBB	A	BBB	AA	13 Financials
A	AA	A	AA	13 Financials
BB	BBB	BB	AA	13 Financials
A	AA	A	AA	13 Financials

N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
Europe	Austria	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Austria	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Austria	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Austria	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Austria	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Austria	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	A	AA				
Europe	Austria	A	AA				
Europe	Austria	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	A	A				
Europe	Luxembourg	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Luxembourg	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	A	A				
Africa	South Africa		BB				
Africa	South Africa		BB				
Africa	South Africa		BB				
Africa	South Africa		BB				
Africa	South Africa		BB				
Africa	South Africa	BBB	BB				Thin
Africa	South Africa	BBB	BB				Thin
Africa	South Africa	BBB	BB				
Europe	Portugal	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	Entity Tier	Entity Tier
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	AA				
Europe	Portugal	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Portugal	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Portugal	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Portugal	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Portugal	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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ESPSANUSDCR	31-Jul-08 ESPSAN
ESPSANUSDMM	31-Jul-08 ESPSAN
ESPSANUSDMR	31-Jul-08 ESPSAN
ESPSANUSDXR	31-Jul-08 ESPSAN
ESPSAN-BESFinEURCR	31-Jul-08 ESPSAN-BESFin
ESPSAN-BESFinEURMM	31-Jul-08 ESPSAN-BESFin
ESPSAN-BESFinEURMR	31-Jul-08 ESPSAN-BESFin
ESPSAN-BESFinEURXR	31-Jul-08 ESPSAN-BESFin
ESPSAN-BESFinUSDCR	31-Jul-08 ESPSAN-BESFin
ESPSAN-BESFinUSDMM	31-Jul-08 ESPSAN-BESFin
ESPSAN-BESFinUSDMR	31-Jul-08 ESPSAN-BESFin
ESPSAN-BESFinUSDXR	31-Jul-08 ESPSAN-BESFin
ESRXUSDCR	31-Jul-08 ESRX
ESRXUSDMR	31-Jul-08 ESRX
ESRXUSDXR	31-Jul-08 ESRX
ESSAUDMM	31-Jul-08 ESS
ESSCHFCR	31-Jul-08 ESS
ESSCHFMM	31-Jul-08 ESS
ESSEURCR	31-Jul-08 ESS
ESSEURMM	31-Jul-08 ESS
ESSEURMR	31-Jul-08 ESS
ESSEURXR	31-Jul-08 ESS
ESSGBPCR	31-Jul-08 ESS
ESSGBPMM	31-Jul-08 ESS
ESSGBPMR	31-Jul-08 ESS
ESSHKDMM	31-Jul-08 ESS
ESSJPYCR	31-Jul-08 ESS
ESSJPYMM	31-Jul-08 ESS
ESSNOKMM	31-Jul-08 ESS
ESSSGDMM	31-Jul-08 ESS
ESSUSDCR	31-Jul-08 ESS
ESSUSDMM	31-Jul-08 ESS
ESSUSDMR	31-Jul-08 ESS
ESS-BVCHFCR	31-Jul-08 ESS-BV
ESS-BVCHFMM	31-Jul-08 ESS-BV
ESS-BVEURCR	31-Jul-08 ESS-BV
ESS-BVEURMM	31-Jul-08 ESS-BV
ESS-BVJPYCR	31-Jul-08 ESS-BV
ESS-BVJPYMM	31-Jul-08 ESS-BV
ESS-BVSGDMM	31-Jul-08 ESS-BV
ESS-BVUSDCR	31-Jul-08 ESS-BV
ESS-BVUSDMM	31-Jul-08 ESS-BV
ESS-BVUSDMR	31-Jul-08 ESS-BV
ESTONIEURCR	31-Jul-08 ESTONI
ESTONIEURMM	31-Jul-08 ESTONI
ESTONIJPYCR	31-Jul-08 ESTONI
ESTONIUSDCR	31-Jul-08 ESTONI
ESTONIUSDMR	31-Jul-08 ESTONI
ESUNEURCR	31-Jul-08 ESUN
ESUNUSDCR	31-Jul-08 ESUN
ESUNUSDMM	31-Jul-08 ESUN
ESUNUSDMR	31-Jul-08 ESUN
ESVEURMM	31-Jul-08 ESV
ESVEURMR	31-Jul-08 ESV
ESVUSDCR	31-Jul-08 ESV
ESVUSDMM	31-Jul-08 ESV
ESVUSDMR	31-Jul-08 ESV
ET-FincorpUSDCR	31-Jul-08 ET-Fincorp
ET-FincorpUSDMR	31-Jul-08 ET-Fincorp
ET-FincorpUSDXR	31-Jul-08 ET-Fincorp
ETLEURCR	31-Jul-08 ETL
ETLEURMM	31-Jul-08 ETL
ETLEURMR	31-Jul-08 ETL
ETLUSDCR	31-Jul-08 ETL
ETLUSDMM	31-Jul-08 ETL
ETNAUDMR	31-Jul-08 ETN
ETNCHFMR	31-Jul-08 ETN
ETNEURCR	31-Jul-08 ETN
ETNEURMM	31-Jul-08 ETN
ETNEURMR	31-Jul-08 ETN
ETNEURXR	31-Jul-08 ETN
ETNHKDMR	31-Jul-08 ETN
ETNJPYMR	31-Jul-08 ETN
ETNSGDMR	31-Jul-08 ETN

Bco Espirito Santo S A	XX37B2	SUBLT2	USD
Bco Espirito Santo S A	XX37B2	SUBLT2	USD
Bco Espirito Santo S A	XX37B2	SUBLT2	USD
Bco Espirito Santo S A	XX37B2	SUBLT2	USD
BES Fin Ltd	GH169A	SUBLT2	EUR
BES Fin Ltd	GH169A	SUBLT2	EUR
BES Fin Ltd	GH169A	SUBLT2	EUR
BES Fin Ltd	GH169A	SUBLT2	EUR
BES Fin Ltd	GH169A	SUBLT2	USD
BES Fin Ltd	GH169A	SUBLT2	USD
BES Fin Ltd	GH169A	SUBLT2	USD
BES Fin Ltd	GH169A	SUBLT2	USD
Express Scripts Inc	3D239A	SNRFOR	USD
Express Scripts Inc	3D239A	SNRFOR	USD
Express Scripts Inc	3D239A	SNRFOR	USD
Essent N V	NQ37E9	SNRFOR	AUD
Essent N V	NQ37E9	SNRFOR	CHF
Essent N V	NQ37E9	SNRFOR	CHF
Essent N V	NQ37E9	SNRFOR	EUR
Essent N V	NQ37E9	SNRFOR	EUR
Essent N V	NQ37E9	SNRFOR	EUR
Essent N V	NQ37E9	SNRFOR	EUR
Essent N V	NQ37E9	SNRFOR	GBP
Essent N V	NQ37E9	SNRFOR	GBP
Essent N V	NQ37E9	SNRFOR	GBP
Essent N V	NQ37E9	SNRFOR	HKD
Essent N V	NQ37E9	SNRFOR	JPY
Essent N V	NQ37E9	SNRFOR	JPY
Essent N V	NQ37E9	SNRFOR	NOK
Essent N V	NQ37E9	SNRFOR	SGD
Essent N V	NQ37E9	SNRFOR	USD
Essent N V	NQ37E9	SNRFOR	USD
Essent N V	NQ37E9	SNRFOR	USD
Essent Ned B V	NQ379F	SNRFOR	CHF
Essent Ned B V	NQ379F	SNRFOR	CHF
Essent Ned B V	NQ379F	SNRFOR	EUR
Essent Ned B V	NQ379F	SNRFOR	EUR
Essent Ned B V	NQ379F	SNRFOR	JPY
Essent Ned B V	NQ379F	SNRFOR	JPY
Essent Ned B V	NQ379F	SNRFOR	SGD
Essent Ned B V	NQ379F	SNRFOR	USD
Essent Ned B V	NQ379F	SNRFOR	USD
Essent Ned B V	NQ379F	SNRFOR	USD
Rep Estonia	2BGCDG	SNRFOR	EUR
Rep Estonia	2BGCDG	SNRFOR	EUR
Rep Estonia	2BGCDG	SNRFOR	JPY
Rep Estonia	2BGCDG	SNRFOR	USD
Rep Estonia	2BGCDG	SNRFOR	USD
E Sun Finl Hldg Co Ltd	YA57AF	SNRFOR	EUR
E Sun Finl Hldg Co Ltd	YA57AF	SNRFOR	USD
E Sun Finl Hldg Co Ltd	YA57AF	SNRFOR	USD
E Sun Finl Hldg Co Ltd	YA57AF	SNRFOR	USD
ENSCO Intl Inc	28EFBU	SNRFOR	EUR
ENSCO Intl Inc	28EFBU	SNRFOR	EUR
ENSCO Intl Inc	28EFBU	SNRFOR	USD
ENSCO Intl Inc	28EFBU	SNRFOR	USD
ENSCO Intl Inc	28EFBU	SNRFOR	USD
E Trade Finl Corp	28FB6A	SNRFOR	USD
E Trade Finl Corp	28FB6A	SNRFOR	USD
E Trade Finl Corp	28FB6A	SNRFOR	USD
Fixed Link Fin B V		SNRFOR	EUR
Fixed Link Fin B V		SNRFOR	EUR
Fixed Link Fin B V		SNRFOR	EUR
Fixed Link Fin B V		SNRFOR	USD
Fixed Link Fin B V		SNRFOR	USD
Eaton Corp	29F85D	SNRFOR	AUD
Eaton Corp	29F85D	SNRFOR	CHF
Eaton Corp	29F85D	SNRFOR	EUR
Eaton Corp	29F85D	SNRFOR	EUR
Eaton Corp	29F85D	SNRFOR	EUR
Eaton Corp	29F85D	SNRFOR	EUR
Eaton Corp	29F85D	SNRFOR	HKD
Eaton Corp	29F85D	SNRFOR	JPY
Eaton Corp	29F85D	SNRFOR	SGD

CR	Composite	0.87%	1.04%	1.36%	1.71%	1.91%	2.14%
MM	Composite	0.83%	1.00%	1.35%	1.63%	1.84%	2.03%
MR	Composite						
XR	Composite						
CR	Composite	1.09%	1.09%	1.40%	1.70%	1.88%	2.05%
MM	Composite						
MR	Composite	1.09%	1.09%	1.40%	1.70%	1.88%	2.05%
XR	Composite	1.09%	1.09%	1.40%	1.70%	1.88%	2.05%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.27%	0.27%	0.46%	0.46%	1.02%	1.02%
MR	Composite	0.27%	0.27%	0.46%	0.46%	1.02%	1.02%
XR	Composite	0.27%	0.27%	0.46%	0.46%	1.02%	1.02%
MM	Composite	0.15%	0.19%	0.24%	0.29%	0.34%	0.39%
CR	Composite	0.17%	0.20%	0.25%	0.30%	0.35%	0.41%
MM	Composite	0.16%	0.19%	0.24%	0.29%	0.34%	0.39%
CR	Composite	0.001676042	0.001965799	0.002543557	0.003046409	0.003535905	0.00406605
MM	Composite	0.16%	0.19%	0.24%	0.29%	0.34%	0.39%
MR	Composite	0.16%	0.19%	0.24%	0.29%	0.34%	0.39%
XR	Composite	0.15%	0.18%	0.23%	0.28%	0.32%	0.37%
CR	Composite						
MM	Composite	0.16%	0.19%	0.24%	0.29%	0.34%	0.39%
MR	Composite						
MM	Composite	0.16%	0.19%	0.24%	0.29%	0.34%	0.39%
CR	Composite	0.15%	0.19%	0.24%	0.29%	0.34%	0.39%
MM	Composite	0.15%	0.19%	0.24%	0.29%	0.34%	0.39%
MM	Composite	0.16%	0.19%	0.24%	0.29%	0.34%	0.39%
MM	Composite	0.001609	0.001885833	0.002442111	0.002924132	0.003394469	0.0039028
CR	Composite	0.17%	0.20%	0.25%	0.30%	0.35%	0.41%
MM	Composite	0.16%	0.19%	0.24%	0.29%	0.34%	0.39%
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.22%	0.22%	0.25%	0.22%	0.25%	0.35%
MM	Composite	0.22%	0.22%	0.25%	0.22%	0.25%	0.35%
CR	Composite						
MM	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.49%	0.51%	0.82%	0.99%	1.21%	1.39%
MM	Composite	0.47%	0.49%	0.78%	0.95%	1.16%	1.34%
CR	Composite	0.005193495	0.005320286	0.008158691	0.009870782	0.012113386	0.013932343
CR	Composite	0.49%	0.51%	0.82%	0.99%	1.21%	1.39%
MR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.0036	0.0036	0.00345	0.00345	0.004	0.61%
CR	Composite	5.18%	5.74%	5.40%	5.97%	5.59%	9.44%
MR	Composite	0.051775	0.0573925	0.05398	0.0596675	0.05587	0.0944
XR	Composite	5.18%	5.74%	5.40%	5.97%	5.59%	9.44%
CR	Composite						
MM	Composite	0.92%	0.92%	0.92%	0.92%	0.92%	0.92%
MR	Composite	0.92%	0.92%	0.92%	0.92%	0.92%	0.92%
CR	Composite						
MM	Composite						
MR	Composite	0.35%	0.39%	0.47%	0.56%	0.62%	0.73%
MR	Composite	0.0035325	0.003895167	0.0046652	0.00561	0.006235833	0.0073223
CR	Composite	0.003763808	0.004100175	0.004910737	0.00594129	0.006605239	0.007696007
MM	Composite	0.003569684	0.003936168	0.004714307	0.005703639	0.006341029	0.007388167
MR	Composite	0.35%	0.39%	0.47%	0.56%	0.62%	0.73%
XR	Composite						
MR	Composite	0.0035325	0.003895167	0.0046652	0.00561	0.006235833	0.0073223
MR	Composite	0.003548	0.003895167	0.0046652	0.00562	0.006240714	0.007287091
MR	Composite	0.0035325	0.003895167	0.0046652	0.00561	0.006235833	0.0073223

2.15%	2.17%	2.16%	2.18%	2.17%	0.2 BBB	A
2.04%	2.06%	2.07%	2.10%	2.09%	0.2 A	AA
					0.2	
					0.2	
2.07%	2.09%	2.09%	2.09%	2.09%	0.2	NR
					0.2	
2.07%	2.09%	2.09%	2.09%	2.09%	0.2	NR
2.07%	2.09%	2.09%	2.09%	2.09%	0.2	NR
					0.2	
					0.2	
					0.2	
					0.2	
1.02%	1.15%	1.15%	1.15%	1.15%	0.4	NR
1.02%	1.15%	1.15%	1.15%	1.15%	0.4	NR
1.02%	1.15%	1.15%	1.15%	1.15%	0.4	NR
0.43%	0.47%	0.52%	0.56%	0.54%	0.4 BB	BB
0.45%	0.49%	0.52%	0.56%	0.54%	0.4 BB	BBB
0.43%	0.47%	0.52%	0.56%	0.54%	0.4 BBB	A
0.45%	0.00489395	0.005228	0.005625	0.005381122	0.4 BB	BBB
0.43%	0.47%	0.52%	0.56%	0.54%	0.4 BBB	A
0.43%	0.46%	0.52%	0.56%	0.54%	0.4 BB	BBB
0.41%	0.45%	0.52%	0.56%	0.54%	0.4 BB	BBB
					0.4	
0.43%	0.47%	0.52%	0.56%	0.54%	0.4 BBB	A
					0.4	
0.43%	0.47%	0.52%	0.56%	0.54%	0.4 BBB	A
0.43%	0.47%	0.52%	0.56%	0.54%	0.4 BB	BB
0.43%	0.47%	0.52%	0.56%	0.54%	0.4 BB	BB
0.43%	0.47%	0.52%	0.56%	0.54%	0.4 BBB	A
0.43%	0.004697523	0.005228	0.005625	0.005381122	0.4 BBB	A
0.45%	0.49%	0.52%	0.56%	0.54%	0.4 BB	BBB
0.43%	0.47%	0.52%	0.56%	0.54%	0.4 BBB	A
					0.4	
					0.4	
					0.4	
0.40%	0.47%	0.47%	0.47%	0.47%	0.4	NR
0.40%	0.47%	0.47%	0.47%	0.47%	0.4	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
1.50%	1.63%	1.73%	1.81%	1.80%	0.25 A	AA
1.44%	1.57%	1.73%	1.73%	1.73%	0.25 BBB	A
1.50%	0.016387352	0.01729515	0.017812934	0.017843541	0.25 BB	BBB
1.50%	1.63%	1.73%	1.81%	1.80%	0.25 A	AA
					0.25	
					0.450000003	
					0.450000003	
					0.450000003	
					0.450000003	
					0.399999998	
					0.399999998	
					0.399999998	
					0.399999998	
0.61%	0.00735	0.00735	0.00735	0.00735	0.399999998	NR
5.97%	5.72%	5.72%	5.72%	5.27%	0.4 NR	NR
5.97%	0.0572475	0.0572475	0.0572475	0.05275	0.4 NR	NR
5.97%	5.72%	5.72%	5.72%	5.27%	0.4 NR	NR
					0.325	
0.92%	0.92%	0.92%	0.92%	0.92%	0.325	
0.92%	0.92%	0.92%	0.92%	0.92%	0.325	
					0.325	
					0.325	
0.78%	0.84%	0.87%	0.89%	0.99%	0.4 BB	BBB
0.78%	0.008488667	0.008749881	0.009098	0.01	0.4 A	AA
0.82%	0.008903643	0.00921791	0.009466785	0.010538529	0.4 BBB	A
0.79%	0.008547498	0.008849194	0.009088113	0.010116988	0.4 BBB	A
0.78%	0.85%	0.87%	0.91%	1.00%	0.4 A	AA
					0.4	
0.78%	0.008488667	0.008749881	0.009098	0.01	0.4 A	AA
0.78%	0.0084283	0.008676161	0.0089135	0.009948095	0.4 BB	BBB
0.78%	0.008488667	0.008749881	0.009098	0.01	0.4 A	AA

A	A	A	A	A	A
AAA	AA	AA	AAA	AAA	AAA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR			NR	NR
	NR			NR	NR
	NR			NR	NR
BB	BB	BB	B	B	BB
BBB	BBB	BBB	BB	BB	BBB
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BB	BB	BBB
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BB	BB	BBB
BBB	BBB	BBB	BB	BB	BBB
A	A	A	BBB	BBB	A
A	A	A	BBB	BBB	A
BB	BB	BB	B	B	BB
BB	BB	BB	B	B	BB
A	A	A	BBB	BBB	A
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BB	BB	BBB
A	A	A	BBB	BBB	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
	NR	NR		NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
BB	BBB	BBB	B	BBB	BBB
A	AA	BBB	BBB	AA	AA
BBB	A	A	BB	A	A
BBB	A	A	BB	A	A
A	AA	BBB	BBB	AA	AA
A	AA	BBB	BBB	AA	AA
BB	BBB	BBB	B	BBB	BBB
A	AA	BBB	BBB	AA	AA

BBB	A	BBB	A	3 Financials
A	AA	A	AA	13 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
			NR	Government
NR	NR	NR	BBB	10 Government
			NR	Government
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
NR	NR	NR	BBB	10 Government
			NR	Government
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR	B	A	AA	6 Government
NR	B	BBB	AA	6 Government
NR	CCC	BB	AA	6 Government
NR	B	A	AA	6 Government
			NR	Government
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
		NR	NR	2 Financials
		NR	NR	2 Financials
		NR	NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
B	B	CCC	A	11 Industrials
BBB	BBB	BB	A	10 Industrials
BB	BB	B	A	11 Industrials
BB	BB	B	A	11 Industrials
BBB	BBB	BB	A	10 Industrials
			NR	Industrials
BBB	BBB	BB	A	10 Industrials
B	B	CCC	A	11 Industrials
BBB	BBB	BB	A	10 Industrials

Europe	Portugal	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Portugal	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	A	AA				
Europe	Portugal	A	AA				
OffShore	Cayman Islands	A	AA		Thin	Thin	Thin
OffShore	Cayman Islands	A	AA				
OffShore	Cayman Islands	A	AA		Thin	Thin	Thin
OffShore	Cayman Islands	A	AA		Thin	Thin	Thin
OffShore	Cayman Islands	A	AA				
OffShore	Cayman Islands	A	AA				
OffShore	Cayman Islands	A	AA				
OffShore	Cayman Islands	A	AA				
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A		Thin		Thin
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA		Thin	Thin	Thin
Europe	Netherlands	A	AA		Thin	Thin	Thin
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
E.Eur	Estonia	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Estonia	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Estonia	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Estonia	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Estonia	A	BBB				
Asia	Taiwan Province of China		A				
Asia	Taiwan Province of China		A				
Asia	Taiwan Province of China		A				
Asia	Taiwan Province of China		A				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin		Thin
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
Europe	United Kingdom	AAA	AA				
Europe	United Kingdom	AAA	AA				
Europe	United Kingdom	AAA	AA				
Europe	United Kingdom	AAA	AA				
Europe	United Kingdom	AAA	AA				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
		Thin	Thin			
		Thin	Thin			
		Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
Thin		Thin	Thin			
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
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ETNUSDCR	31-Jul-08 ETN
ETNUSDMM	31-Jul-08 ETN
ETNUSDMR	31-Jul-08 ETN
ETNUSDXR	31-Jul-08 ETN
ETRAUDMR	31-Jul-08 ETR
ETRCHFMR	31-Jul-08 ETR
ETREURMM	31-Jul-08 ETR
ETREURMR	31-Jul-08 ETR
ETRHKDMR	31-Jul-08 ETR
ETRJPYMR	31-Jul-08 ETR
ETRSGDMR	31-Jul-08 ETR
ETRUSDCR	31-Jul-08 ETR
ETRUSDMM	31-Jul-08 ETR
ETRUSDMR	31-Jul-08 ETR
ETRUSDXR	31-Jul-08 ETR
EUREKOEURCR	31-Jul-08 EUREKO
EUREKOEURMM	31-Jul-08 EUREKO
EUREKOUSDCR	31-Jul-08 EUREKO
EUREKOEURCR	31-Jul-08 EUREKO
EUREKOEURMM	31-Jul-08 EUREKO
EUREKOEURXR	31-Jul-08 EUREKO
EURHYPCHFCR	31-Jul-08 EURHYP
EURHYPCHFMM	31-Jul-08 EURHYP
EURHYPEURCR	31-Jul-08 EURHYP
EURHYPEURMM	31-Jul-08 EURHYP
EURHYPEURMR	31-Jul-08 EURHYP
EURHYPGBPCR	31-Jul-08 EURHYP
EURHYPGBPMM	31-Jul-08 EURHYP
EURHYPUSDCR	31-Jul-08 EURHYP
EURHYPUSDMM	31-Jul-08 EURHYP
EUROFAUDCR	31-Jul-08 EUROF
EUROFAUDMM	31-Jul-08 EUROF
EUROFEURCR	31-Jul-08 EUROF
EUROFEURMM	31-Jul-08 EUROF
EUROFJPYMR	31-Jul-08 EUROF
EUROFUSDCR	31-Jul-08 EUROF
EUROFUSDMM	31-Jul-08 EUROF
EUROPEURCR	31-Jul-08 EUROP
EUROPEURMM	31-Jul-08 EUROP
EUROPEURMR	31-Jul-08 EUROP
EUROPEURXR	31-Jul-08 EUROP
EUROPEURCR	31-Jul-08 EUROP
EUROPEURMM	31-Jul-08 EUROP
EVC-INEOSEURMM	31-Jul-08 EVC-INEOS
EVC-INEOSEURXR	31-Jul-08 EVC-INEOS
EVNEURCR	31-Jul-08 EVN
EVNEURMM	31-Jul-08 EVN
EVNUSDCR	31-Jul-08 EVN
EVNUSDMM	31-Jul-08 EVN
EVNUSDMR	31-Jul-08 EVN
EVRGSAEURCR	31-Jul-08 EVRGSA
EVRGSAEURMR	31-Jul-08 EVRGSA
EVRGSAUSDCR	31-Jul-08 EVRGSA
EVRGSAUSDMM	31-Jul-08 EVRGSA
EVRGSAUSDMR	31-Jul-08 EVRGSA
EVRGSAUSDXR	31-Jul-08 EVRGSA
EWEEURCR	31-Jul-08 EWE
EWEEURMM	31-Jul-08 EWE
EWEEURMR	31-Jul-08 EWE
EXCAUDCR	31-Jul-08 EXC
EXCAUDMR	31-Jul-08 EXC
EXCCADMR	31-Jul-08 EXC
EXCCHFMR	31-Jul-08 EXC
EXCEURCR	31-Jul-08 EXC
EXCEURMM	31-Jul-08 EXC
EXCEURMR	31-Jul-08 EXC
EXCEURXR	31-Jul-08 EXC
EXCGBPMR	31-Jul-08 EXC
EXCHKDMR	31-Jul-08 EXC
EXCJPYMR	31-Jul-08 EXC
EXCSGDMR	31-Jul-08 EXC
EXCTWDCR	31-Jul-08 EXC
EXCUSDCR	31-Jul-08 EXC
EXCUSDMM	31-Jul-08 EXC

Eaton Corp	29F85D	SNRFOR	USD
Eaton Corp	29F85D	SNRFOR	USD
Eaton Corp	29F85D	SNRFOR	USD
Eaton Corp	29F85D	SNRFOR	USD
Entergy Corp	2BC9AK	SNRFOR	AUD
Entergy Corp	2BC9AK	SNRFOR	CHF
Entergy Corp	2BC9AK	SNRFOR	EUR
Entergy Corp	2BC9AK	SNRFOR	EUR
Entergy Corp	2BC9AK	SNRFOR	HKD
Entergy Corp	2BC9AK	SNRFOR	JPY
Entergy Corp	2BC9AK	SNRFOR	SGD
Entergy Corp	2BC9AK	SNRFOR	USD
Entergy Corp	2BC9AK	SNRFOR	USD
Entergy Corp	2BC9AK	SNRFOR	USD
Entergy Corp	2BC9AK	SNRFOR	USD
Eureko B.V.	NQ413V	SNRFOR	EUR
Eureko B.V.	NQ413V	SNRFOR	EUR
Eureko B.V.	NQ413V	SNRFOR	USD
Eureko B.V.	NQ413V	SUBLT2	EUR
Eureko B.V.	NQ413V	SUBLT2	EUR
Eureko B.V.	NQ413V	SUBLT2	EUR
Eurohypo AG	DJCBB0	SNRFOR	CHF
Eurohypo AG	DJCBB0	SNRFOR	CHF
Eurohypo AG	DJCBB0	SNRFOR	EUR
Eurohypo AG	DJCBB0	SNRFOR	EUR
Eurohypo AG	DJCBB0	SNRFOR	EUR
Eurohypo AG	DJCBB0	SNRFOR	GBP
Eurohypo AG	DJCBB0	SNRFOR	GBP
Eurohypo AG	DJCBB0	SNRFOR	USD
Eurohypo AG	DJCBB0	SNRFOR	USD
Eurofima	2BHF84	SNRFOR	AUD
Eurofima	2BHF84	SNRFOR	AUD
Eurofima	2BHF84	SNRFOR	EUR
Eurofima	2BHF84	SNRFOR	EUR
Eurofima	2BHF84	SNRFOR	JPY
Eurofima	2BHF84	SNRFOR	USD
Eurofima	2BHF84	SNRFOR	USD
Europcar Groupe SA	FI9677	SNRFOR	EUR
Europcar Groupe SA	FI9677	SNRFOR	EUR
Europcar Groupe SA	FI9677	SNRFOR	EUR
Europcar Groupe SA	FI9677	SNRFOR	EUR
Europcar Groupe SA	FI9677	SUBLT2	EUR
Europcar Groupe SA	FI9677	SUBLT2	EUR
INEOS VINYLS Fin PLC	GKBDFO	SNRFOR	EUR
INEOS VINYLS Fin PLC	GKBDFO	SNRFOR	EUR
EVN AG	ABAHB6	SNRFOR	EUR
EVN AG	ABAHB6	SNRFOR	EUR
EVN AG	ABAHB6	SNRFOR	USD
EVN AG	ABAHB6	SNRFOR	USD
EVN AG	ABAHB6	SNRFOR	USD
Evraz Group SA	LO6997	SNRFOR	EUR
Evraz Group SA	LO6997	SNRFOR	EUR
Evraz Group SA	LO6997	SNRFOR	USD
Evraz Group SA	LO6997	SNRFOR	USD
Evraz Group SA	LO6997	SNRFOR	USD
Evraz Group SA	LO6997	SNRFOR	USD
Ewe Ag	DF8FBS	SNRFOR	EUR
Ewe Ag	DF8FBS	SNRFOR	EUR
Ewe Ag	DF8FBS	SNRFOR	EUR
Exelon Corp	3D177O	SNRFOR	AUD
Exelon Corp	3D177O	SNRFOR	AUD
Exelon Corp	3D177O	SNRFOR	CAD
Exelon Corp	3D177O	SNRFOR	CHF
Exelon Corp	3D177O	SNRFOR	EUR
Exelon Corp	3D177O	SNRFOR	EUR
Exelon Corp	3D177O	SNRFOR	EUR
Exelon Corp	3D177O	SNRFOR	EUR
Exelon Corp	3D177O	SNRFOR	GBP
Exelon Corp	3D177O	SNRFOR	HKD
Exelon Corp	3D177O	SNRFOR	JPY
Exelon Corp	3D177O	SNRFOR	SGD
Exelon Corp	3D177O	SNRFOR	TWD
Exelon Corp	3D177O	SNRFOR	USD
Exelon Corp	3D177O	SNRFOR	USD

CR	Composite	0.003763808	0.004100175	0.004910737	0.00594129	0.006605239	0.007696007
MM	Composite						
MR	Composite	0.0035325	0.003895167	0.0046652	0.00561	0.006235833	0.0073223
XR	Composite	0.34%	0.38%	0.45%	0.54%	0.60%	0.70%
MR	Composite	0.77%	0.94%	1.30%	1.70%	1.91%	2.11%
MR	Composite	0.77%	0.95%	1.30%	1.71%	1.91%	2.12%
MM	Composite						
MR	Composite	0.77%	0.95%	1.30%	1.71%	1.91%	2.12%
MR	Composite	0.77%	0.95%	1.30%	1.71%	1.91%	2.12%
MR	Composite	0.77%	0.94%	1.30%	1.70%	1.91%	2.11%
MR	Composite	0.0077245	0.009468513	0.013038732	0.01705466	0.01907192	0.021162455
CR	Composite	0.77%	0.99%	1.37%	1.80%	2.01%	2.23%
MM	Composite						
MR	Composite	0.77%	0.95%	1.30%	1.71%	1.91%	2.12%
XR	Composite	0.0077245	0.009100806	0.012563735	0.016432931	0.018375736	0.020702032
CR	Composite	0.006354167	0.006354167	0.0090125	0.0086	0.0120875	0.014675
MM	Composite	0.0061	0.0061	0.0090125	0.0086	0.0120875	0.014675
CR	Composite						
CR	Composite	0.00225	0.00225	0.00225	0.00225	0.00225	0.00225
MM	Composite	0.00225	0.00225	0.00225	0.00225	0.00225	0.00225
XR	Composite	0.00225	0.00225	0.00225	0.00225	0.00225	0.00225
CR	Composite	0.29%	0.37%	0.34%	0.41%	0.49%	0.50%
MM	Composite	0.29%	0.37%	0.34%	0.41%	0.47%	0.50%
CR	Composite	0.29%	0.37%	0.34%	0.41%	0.49%	0.50%
MM	Composite	0.29%	0.37%	0.34%	0.41%	0.47%	0.50%
MR	Composite						
CR	Composite	0.29%	0.37%	0.34%	0.41%	0.49%	0.50%
MM	Composite	0.29%	0.37%	0.34%	0.41%	0.47%	0.50%
CR	Composite	0.29%	0.37%	0.34%	0.41%	0.49%	0.50%
MM	Composite	0.29%	0.37%	0.34%	0.41%	0.47%	0.50%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.66%	0.66%	1.25%	1.58%	2.23%	2.77%
MM	Composite	0.00665	0.00665	0.0125	0.01575	0.02225	0.02765
MR	Composite						
XR	Composite	0.66%	0.66%	1.25%	1.58%	2.23%	2.77%
CR	Composite	2.65%	2.65%	2.65%	4.93%	4.93%	4.93%
MM	Composite	2.65%	2.65%	2.65%	4.93%	4.93%	4.93%
MM	Composite	2.54%	2.54%	2.54%	2.54%	2.54%	2.54%
XR	Composite	2.54%	2.54%	2.54%	2.54%	2.54%	2.54%
CR	Composite	0.11%	0.21%	0.27%	0.36%	0.43%	0.52%
MM	Composite	0.11%	0.21%	0.27%	0.36%	0.43%	0.52%
CR	Composite						
MM	Composite	0.11%	0.21%	0.27%	0.36%	0.43%	0.52%
MR	Composite						
CR	Composite	2.75%	3.05%	3.72%	4.06%	4.25%	4.53%
MR	Composite						
CR	Composite	0.027465787	0.0305	0.037161383	0.040563273	0.042505173	0.045347544
MM	Composite	2.75%	3.05%	3.62%	3.92%	4.11%	4.35%
MR	Composite						
XR	Composite	2.75%	3.05%	3.45%	3.73%	3.92%	4.15%
CR	Composite	0.18%	0.19%	0.23%	0.29%	0.34%	0.38%
MM	Composite	0.00175	0.0019	0.002305	0.00294	0.0033825	0.003825
MR	Composite						
CR	Composite	0.005324975	0.005760777	0.007514917	0.00893592	0.00991947	0.010988476
MR	Composite	0.005324975	0.005760777	0.007514917	0.00893592	0.00991947	0.010988476
MR	Composite	0.0053	0.005771465	0.007533667	0.00893592	0.009921886	0.011006809
MR	Composite	0.0053	0.005771465	0.007533667	0.00893592	0.009921886	0.011006809
CR	Composite	0.005598647	0.00607789	0.00793485	0.009406231	0.010448284	0.011590684
MM	Composite	0.005374701	0.005834774	0.007617456	0.009029982	0.010030353	0.011127057
MR	Composite	0.0053	0.005771465	0.007533667	0.00893592	0.009921886	0.011006809
XR	Composite	0.005122762	0.005561269	0.007260387	0.008606702	0.00956018	0.010605476
MR	Composite	0.0053	0.005771465	0.007533667	0.00893592	0.009921886	0.011006809
MR	Composite	0.0053	0.005771465	0.007533667	0.00893592	0.009921886	0.011006809
MR	Composite	0.005324975	0.005760777	0.007514917	0.00893592	0.009952019	0.010988476
MR	Composite	0.0053	0.005771465	0.007533667	0.00893592	0.009921886	0.011006809
CR	Composite	0.005598647	0.00607789	0.00793485	0.009406231	0.010448284	0.011590684
CR	Composite	0.005598647	0.00607789	0.00793485	0.009406231	0.010448284	0.011590684
MM	Composite						

0.82%	0.008903643	0.00921791	0.009466785	0.010538529	0.4 BBB	A
					0.4	
0.78%	0.008488667	0.008749881	0.009098	0.01	0.4 A	AA
0.75%	0.81%	0.84%	0.87%	0.96%	0.4 BBB	A
2.19%	2.28%	2.51%	2.30%	2.30%	0.4 NR	BB
2.20%	2.29%	2.51%	2.30%	2.31%	0.4 NR	A
					0.4	
2.20%	2.29%	2.51%	2.30%	2.31%	0.4 NR	A
2.20%	2.29%	2.51%	2.30%	2.31%	0.4 NR	A
2.19%	2.28%	2.51%	2.30%	2.30%	0.4 NR	BB
2.20%	0.022889027	0.0251	0.02304285	0.0230646	0.4 NR	A
2.31%	2.41%	2.64%	2.30%	2.43%	0.4 NR	BBB
					0.4	
2.20%	2.29%	2.51%	2.30%	2.31%	0.4 NR	A
2.12%	0.022053913	0.024175263	0.02304285	0.022228251	0.4 NR	BBB
1.11%	0.01145	0.01145	0.01145	0.01145	0.4	BBB
1.11%	0.01145	0.01145	0.01145	0.01145	0.4	A
					0.4	
0.00225	0.00225	0.00225	0.00225	0.00225	0.2	
0.00225	0.00225	0.00225	0.00225	0.00225	0.2	
0.00225	0.00225	0.00225	0.00225	0.00225	0.2	
0.55%	0.59%	0.74%	0.59%	0.76%	0.4 NR	NR
0.55%	0.59%	0.74%	0.59%	0.76%	0.4 NR	NR
0.55%	0.59%	0.74%	0.59%	0.76%	0.4 NR	NR
0.55%	0.59%	0.74%	0.59%	0.76%	0.4 NR	NR
					0.4	
0.55%	0.59%	0.74%	0.59%	0.76%	0.4 NR	NR
0.55%	0.59%	0.74%	0.59%	0.76%	0.4 NR	NR
0.55%	0.59%	0.74%	0.59%	0.76%	0.4 NR	NR
0.55%	0.59%	0.74%	0.59%	0.76%	0.4 NR	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
3.48%	3.82%	3.82%	3.82%	3.82%	0.374999997	NR
3.48%	0.03825	0.03825	0.03825	0.03825	0.374999997	NR
					0.374999997	
3.48%	3.82%	3.82%	3.82%	3.82%	0.374999997	NR
5.70%	7.07%	7.07%	7.07%	7.07%	0.4	
5.70%	7.07%	7.07%	7.07%	7.07%	0.4	
2.54%	2.54%	2.54%	2.54%	2.54%	0.380000007	
2.54%	2.54%	2.54%	2.54%	2.54%	0.380000007	
0.56%	0.59%	0.63%	0.65%	0.67%	0.4 NR	NR
0.54%	0.57%	0.63%	0.65%	0.65%	0.4 NR	NR
					0.4	
0.54%	0.57%	0.63%	0.65%	0.65%	0.4 NR	NR
					0.4	
4.62%	4.82%	5.00%	5.07%	5.14%	0.4 NR	NR
					0.4	
4.62%	0.048163852	0.050023908	0.050704203	0.051351266	0.4 NR	NR
4.50%	4.67%	5.00%	4.87%	4.93%	0.4 NR	NR
					0.4	
4.29%	4.46%	5.00%	4.64%	4.70%	0.4 NR	NR
0.43%	0.48%	0.49%	0.52%	0.56%	0.425 NR	NR
0.43%	0.004825	0.00490104	0.00523127	0.005624	0.4 NR	NR
					0.425	
1.15%	0.0122953	0.01308311	0.012753563	0.013400164	0.4 BB	BBB
1.15%	0.0122953	0.01308311	0.012753563	0.013400164	0.4 BB	BBB
1.15%	0.0122953	0.01308311	0.012753563	0.013400164	0.4 A	AA
1.15%	0.0122953	0.01308311	0.012753563	0.013400164	0.4 A	AA
1.21%	0.012942421	0.013771695	0.013424804	0.013400164	0.4 BBB	A
1.16%	0.012424725	0.013220827	0.012887811	0.013400164	0.4 BBB	A
1.15%	0.0122953	0.01308311	0.012753563	0.013400164	0.4 A	AA
1.11%	0.011842316	0.012601101	0.012283695	0.013400164	0.4 BBB	A
1.15%	0.0122953	0.01308311	0.012753563	0.013400164	0.4 A	AA
1.15%	0.0122953	0.01308311	0.012753563	0.013400164	0.4 A	AA
1.15%	0.0122953	0.01308311	0.012753563	0.013400164	0.4 BB	BBB
1.15%	0.0122953	0.01308311	0.012753563	0.013400164	0.4 A	AA
1.21%	0.012942421	0.013771695	0.013424804	0.013400164	0.4 BBB	A
1.21%	0.012942421	0.013771695	0.013424804	0.013400164	0.4 BBB	A
					0.4	

BBB	A	A	BB	A	A
A	AA	BBB	BBB	AA	AA
BBB	A	A	BB	A	A
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
			NR		
NR	NR	BB	NR	NR	NR
NR	NR	BBB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BBB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BBB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BBB	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR			NR	NR	NR
NR			NR	NR	NR
			NR		
			NR		
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
A	A	A	BBB	A	A
A	A	A	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A

BB	BB	B	A	11 Industrials
			NR	Industrials
BBB	BBB	BB	A	10 Industrials
BB	BB	B	A	11 Industrials
BB	NR	BBB	AA	12 Utilities
A	NR	AA	A	11 Utilities
			NR	Utilities
A	NR	AA	A	11 Utilities
A	NR	AA	A	11 Utilities
BB	NR	BBB	AA	12 Utilities
A	NR	AA	A	11 Utilities
BBB	NR	A	AA	12 Utilities
			NR	Utilities
A	NR	AA	A	11 Utilities
BBB	NR	A	A	3 Utilities
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Government
			NR	Government
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			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Basic Materials
			NR	2 Basic Materials
NR	NR	BB	NR	2 Utilities
NR	NR	BBB	NR	2 Utilities
			NR	Utilities
NR	NR	BBB	NR	2 Utilities
			NR	Utilities
NR	A	A	A	3 Basic Materials
			NR	Basic Materials
NR	A	A	A	3 Basic Materials
NR	BBB	BBB	A	3 Basic Materials
			NR	Basic Materials
NR	BBB	BBB	A	3 Basic Materials
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
			NR	Utilities
BB	BB	NR	AA	9 Utilities
BB	BB	NR	AA	9 Utilities
A	A	NR	AA	9 Utilities
A	A	NR	AA	9 Utilities
BBB	BBB	NR	AA	9 Utilities
BBB	BBB	NR	AA	9 Utilities
A	A	NR	AA	9 Utilities
BBB	BBB	NR	AA	9 Utilities
A	A	NR	AA	9 Utilities
A	A	NR	AA	9 Utilities
BB	BB	NR	A	9 Utilities
A	A	NR	AA	9 Utilities
BBB	BBB	NR	AA	9 Utilities
BBB	BBB	NR	AA	9 Utilities
			NR	Utilities

N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A		DocAdj	Thin	Thin
Europe	Netherlands	A	A		CcyGrp	Thin	Thin
Europe	Netherlands	A	A				
Europe	Netherlands	BBB	A				
Europe	Netherlands	BBB	A				
Europe	Netherlands	BBB	A				
Europe	United Kingdom	A	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	AA	Thin	Thin	Thin	Thin
Supra	Supra National	AAA					
Supra	Supra National	AAA					
Supra	Supra National	AAA					
Supra	Supra National	AAA					
Supra	Supra National	AAA					
Supra	Supra National	AAA					
Supra	Supra National	AAA					
Europe	France	BB	BB		Thin	Thin	Thin
Europe	France	BB	BB		Thin	Thin	Thin
Europe	France	BB	BB				
Europe	France	BB	BB		Thin	Thin	Thin
Europe	France	B	BB			Thin	
Europe	France	B	BB			Thin	
Europe	United Kingdom	B	BB				
Europe	United Kingdom	B	BB				
Europe	Austria	A	A	Thin	Thin	Thin	Thin
Europe	Austria	A	A	Thin	Thin	Thin	Thin
Europe	Austria	A	A				
Europe	Austria	A	A	Thin	Thin	Thin	Thin
Europe	Austria	A	A				
Europe	Luxembourg	BB	CCC	Thin	Thin	CcyGrp	CcyGrp
Europe	Luxembourg	BB	CCC				
Europe	Luxembourg	BB	CCC	Thin	Thin	CcyGrp	CcyGrp
Europe	Luxembourg	BB	CCC	Thin	Thin	DocAdj	DocAdj
Europe	Luxembourg	BB	CCC				
Europe	Luxembourg	BB	CCC	Thin	Thin	DocAdj	DocAdj
Europe	Germany	A	A	Thin	Thin	Thin	Thin
Europe	Germany	A	A	Thin	Thin	Thin	Thin
Europe	Germany	A	A				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin					
	Thin					
	Thin					
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
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Thin	Thin	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
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EXCUSDMR	31-Jul-08 EXC
EXCUSDXR	31-Jul-08 EXC
EXC-CommEdEURCR	31-Jul-08 EXC-CommEd
EXC-CommEdEURMR	31-Jul-08 EXC-CommEd
EXC-CommEdUSDCR	31-Jul-08 EXC-CommEd
EXC-CommEdUSDMR	31-Jul-08 EXC-CommEd
EXC-CommEdUSDXR	31-Jul-08 EXC-CommEd
EXC-ExelonGenAUDMR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenCADMR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenCHFMR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenDKKMR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenEURCR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenEURMM	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenEURMR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenGBPMR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenHKDMR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenJPYMR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenSGDMR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenTWDMR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenUSDCR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenUSDMM	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenUSDMR	31-Jul-08 EXC-ExelonGen
EXC-ExelonGenUSDXR	31-Jul-08 EXC-ExelonGen
EXC-PecoEnergyEURMM	31-Jul-08 EXC-PecoEnergy
EXC-PecoEnergyEURMR	31-Jul-08 EXC-PecoEnergy
EXC-PecoEnergyUSDCR	31-Jul-08 EXC-PecoEnergy
EXC-PecoEnergyUSDMM	31-Jul-08 EXC-PecoEnergy
EXC-PecoEnergyUSDMR	31-Jul-08 EXC-PecoEnergy
EXCELPEURCR	31-Jul-08 EXCELP
EXCELPEURMM	31-Jul-08 EXCELP
EXCELPEURMR	31-Jul-08 EXCELP
EXCELPIDRCR	31-Jul-08 EXCELP
EXCELPUSDCR	31-Jul-08 EXCELP
EXCELPUSDMM	31-Jul-08 EXCELP
EXCELPUSDMR	31-Jul-08 EXCELP
EXCELPUSDXR	31-Jul-08 EXCELP
EXCELP-FINEURCR	31-Jul-08 EXCELP-FIN
EXCELP-FINEURMM	31-Jul-08 EXCELP-FIN
EXCELP-FINUSDCR	31-Jul-08 EXCELP-FIN
EXIMEURCR	31-Jul-08 EXIM
EXIMEURMM	31-Jul-08 EXIM
EXIMEURMR	31-Jul-08 EXIM
EXIMINRCR	31-Jul-08 EXIM
EXIMJPYCR	31-Jul-08 EXIM
EXIMJPYXR	31-Jul-08 EXIM
EXIMUSDCR	31-Jul-08 EXIM
EXIMUSDMM	31-Jul-08 EXIM
EXIMUSDMR	31-Jul-08 EXIM
EXIMUSDXR	31-Jul-08 EXIM
EXPDAUDMR	31-Jul-08 EXPD
EXPDAUDXR	31-Jul-08 EXPD
EXPDCADMR	31-Jul-08 EXPD
EXPDEURCR	31-Jul-08 EXPD
EXPDEURMM	31-Jul-08 EXPD
EXPDEURMR	31-Jul-08 EXPD
EXPDEURXR	31-Jul-08 EXPD
EXPDGBPXR	31-Jul-08 EXPD
EXPDHKDMR	31-Jul-08 EXPD
EXPDJPYMR	31-Jul-08 EXPD
EXPDSEKXR	31-Jul-08 EXPD
EXPDSGDMR	31-Jul-08 EXPD
EXPDUSDCR	31-Jul-08 EXPD
EXPDUSDMR	31-Jul-08 EXPD
EXPDUSDXR	31-Jul-08 EXPD
EXPGRL-EXPFINAUDMM	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINCADMM	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINCHFCR	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINCHFMM	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINEURCR	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINEURMM	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINEURMR	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINEURXR	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINGBPCR	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINGBPMM	31-Jul-08 EXPGRL-EXPFIN

Exelon Corp	3D177O	SNRFOR	USD
Exelon Corp	3D177O	SNRFOR	USD
Comwlth Edison Co	2C29GE	SNRFOR	EUR
Comwlth Edison Co	2C29GE	SNRFOR	EUR
Comwlth Edison Co	2C29GE	SNRFOR	USD
Comwlth Edison Co	2C29GE	SNRFOR	USD
Comwlth Edison Co	2C29GE	SNRFOR	USD
Exelon Generation Co LLC	3D177N	SNRFOR	AUD
Exelon Generation Co LLC	3D177N	SNRFOR	CAD
Exelon Generation Co LLC	3D177N	SNRFOR	CHF
Exelon Generation Co LLC	3D177N	SNRFOR	DKK
Exelon Generation Co LLC	3D177N	SNRFOR	EUR
Exelon Generation Co LLC	3D177N	SNRFOR	EUR
Exelon Generation Co LLC	3D177N	SNRFOR	EUR
Exelon Generation Co LLC	3D177N	SNRFOR	GBP
Exelon Generation Co LLC	3D177N	SNRFOR	HKD
Exelon Generation Co LLC	3D177N	SNRFOR	JPY
Exelon Generation Co LLC	3D177N	SNRFOR	SGD
Exelon Generation Co LLC	3D177N	SNRFOR	TWD
Exelon Generation Co LLC	3D177N	SNRFOR	USD
Exelon Generation Co LLC	3D177N	SNRFOR	USD
Exelon Generation Co LLC	3D177N	SNRFOR	USD
Exelon Generation Co LLC	3D177N	SNRFOR	USD
Peco Engy Co	6FC634	SNRFOR	EUR
Peco Engy Co	6FC634	SNRFOR	EUR
Peco Engy Co	6FC634	SNRFOR	USD
Peco Engy Co	6FC634	SNRFOR	USD
Peco Engy Co	6FC634	SNRFOR	USD
PT Excelcomindo Pratama	YF837S	SNRFOR	EUR
PT Excelcomindo Pratama	YF837S	SNRFOR	EUR
PT Excelcomindo Pratama	YF837S	SNRFOR	EUR
PT Excelcomindo Pratama	YF837S	SNRFOR	IDR
PT Excelcomindo Pratama	YF837S	SNRFOR	USD
PT Excelcomindo Pratama	YF837S	SNRFOR	USD
PT Excelcomindo Pratama	YF837S	SNRFOR	USD
PT Excelcomindo Pratama	YF837S	SNRFOR	USD
EXCELCOMINDO Fin Co	NQ44AC	SNRFOR	EUR
EXCELCOMINDO Fin Co	NQ44AC	SNRFOR	EUR
EXCELCOMINDO Fin Co	NQ44AC	SNRFOR	USD
Exim Bank	Y05BFB	SNRFOR	EUR
Exim Bank	Y05BFB	SNRFOR	EUR
Exim Bank	Y05BFB	SNRFOR	EUR
Exim Bank	Y05BFB	SNRFOR	INR
Exim Bank	Y05BFB	SNRFOR	JPY
Exim Bank	Y05BFB	SNRFOR	JPY
Exim Bank	Y05BFB	SNRFOR	USD
Exim Bank	Y05BFB	SNRFOR	USD
Exim Bank	Y05BFB	SNRFOR	USD
Exim Bank	Y05BFB	SNRFOR	USD
EXPEDIA INC	3D233R	SNRFOR	AUD
EXPEDIA INC	3D233R	SNRFOR	AUD
EXPEDIA INC	3D233R	SNRFOR	CAD
EXPEDIA INC	3D233R	SNRFOR	EUR
EXPEDIA INC	3D233R	SNRFOR	EUR
EXPEDIA INC	3D233R	SNRFOR	EUR
EXPEDIA INC	3D233R	SNRFOR	EUR
EXPEDIA INC	3D233R	SNRFOR	GBP
EXPEDIA INC	3D233R	SNRFOR	HKD
EXPEDIA INC	3D233R	SNRFOR	JPY
EXPEDIA INC	3D233R	SNRFOR	SEK
EXPEDIA INC	3D233R	SNRFOR	SGD
EXPEDIA INC	3D233R	SNRFOR	USD
EXPEDIA INC	3D233R	SNRFOR	USD
EXPEDIA INC	3D233R	SNRFOR	USD
EXPERIAN Fin PLC	GJ57CT	SNRFOR	AUD
EXPERIAN Fin PLC	GJ57CT	SNRFOR	CAD
EXPERIAN Fin PLC	GJ57CT	SNRFOR	CHF
EXPERIAN Fin PLC	GJ57CT	SNRFOR	CHF
EXPERIAN Fin PLC	GJ57CT	SNRFOR	EUR
EXPERIAN Fin PLC	GJ57CT	SNRFOR	EUR
EXPERIAN Fin PLC	GJ57CT	SNRFOR	EUR
EXPERIAN Fin PLC	GJ57CT	SNRFOR	EUR
EXPERIAN Fin PLC	GJ57CT	SNRFOR	GBP
EXPERIAN Fin PLC	GJ57CT	SNRFOR	GBP

MR	Composite	0.53%	0.58%	0.75%	0.89%	0.99%	1.10%
XR	Composite	0.51%	0.56%	0.73%	0.86%	0.96%	1.06%
CR	Composite						
MR	Composite	0.79%	0.99%	1.36%	2.02%	1.83%	1.86%
CR	Composite	0.007912868	0.009906121	0.013586785	0.020184615	0.018256174	0.018612667
MR	Composite	0.79%	0.99%	1.36%	2.02%	1.83%	1.86%
XR	Composite	0.79%	0.99%	1.36%	2.02%	1.83%	1.86%
MR	Composite	0.65%	0.74%	0.90%	1.04%	1.14%	1.24%
MR	Composite						
MR	Composite	0.65%	0.74%	0.90%	1.04%	1.14%	1.24%
MR	Composite	0.006466667	0.007434926	0.008956152	0.010353783	0.011389047	0.012430852
CR	Composite	0.68%	0.78%	0.94%	1.09%	1.20%	1.31%
MM	Composite						
MR	Composite	0.65%	0.74%	0.90%	1.04%	1.14%	1.24%
MR	Composite	0.65%	0.74%	0.90%	1.04%	1.14%	1.24%
MR	Composite	0.006466667	0.007434926	0.008956152	0.010353783	0.011389047	0.012430852
MR	Composite	0.65%	0.74%	0.90%	1.04%	1.14%	1.24%
MR	Composite	0.65%	0.74%	0.90%	1.04%	1.14%	1.24%
MR	Composite	0.65%	0.74%	0.90%	1.04%	1.14%	1.24%
CR	Composite	0.68%	0.78%	0.94%	1.09%	1.20%	1.31%
MM	Composite						
MR	Composite	0.65%	0.74%	0.90%	1.04%	1.14%	1.24%
XR	Composite	0.62%	0.72%	0.86%	1.00%	1.10%	1.20%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.0164875	0.0164875	0.024975	0.024975	0.0275	0.0275
MM	Composite						
MR	Composite						
CR	Composite						
CR	Composite	1.65%	1.65%	2.50%	2.50%	2.75%	2.75%
MM	Composite						
MR	Composite	0.0164875	0.0164875	0.024975	0.024975	0.0275	0.0275
XR	Composite						
CR	Composite	2.00%	2.00%	2.43%	2.72%	2.99%	3.24%
MM	Composite	2.00%	2.00%	2.43%	2.72%	2.99%	3.24%
CR	Composite	2.00%	2.00%	2.43%	2.72%	2.99%	3.24%
CR	Composite	0.010902385	0.011263159	0.013395663	0.015733224	0.018263628	0.020643658
MM	Composite						
MR	Composite	0.010357266	0.010700001	0.013123004	0.015396945	0.017644841	0.019750327
CR	Composite	1.09%	1.13%	1.34%	1.57%	1.83%	2.06%
CR	Composite	1.09%	1.13%	1.37%	1.61%	1.85%	2.07%
XR	Composite						
CR	Composite	1.09%	1.13%	1.34%	1.57%	1.83%	2.06%
MM	Composite						
MR	Composite	1.04%	1.07%	1.31%	1.54%	1.76%	1.98%
XR	Composite						
MR	Composite	1.52%	1.58%	2.18%	2.48%	2.71%	2.90%
XR	Composite	1.52%	1.58%	2.10%	2.39%	2.61%	2.79%
MR	Composite	1.55%	1.61%	2.14%	2.49%	2.73%	2.91%
CR	Composite	1.62%	1.69%	2.24%	2.61%	2.88%	3.09%
MM	Composite	1.56%	1.63%	2.15%	2.51%	2.76%	2.97%
MR	Composite	1.55%	1.61%	2.14%	2.49%	2.73%	2.91%
XR	Composite	1.49%	1.54%	2.03%	2.38%	2.64%	2.84%
XR	Composite	1.49%	1.54%	2.03%	2.38%	2.64%	2.84%
MR	Composite	1.55%	1.61%	2.14%	2.49%	2.73%	2.91%
MR	Composite	1.52%	1.58%	2.11%	2.44%	2.70%	2.89%
XR	Composite	0.014878572	0.015433402	0.020274336	0.023769608	0.026426734	0.028393271
MR	Composite	1.55%	1.61%	2.14%	2.49%	2.73%	2.91%
CR	Composite						
MR	Composite	1.55%	1.61%	2.14%	2.49%	2.73%	2.91%
XR	Composite	1.49%	1.54%	2.03%	2.38%	2.64%	2.84%
MM	Composite	0.30%	0.36%	0.44%	0.52%	0.63%	0.72%
MM	Composite	0.30%	0.35%	0.44%	0.53%	0.64%	0.72%
CR	Composite	0.31%	0.37%	0.46%	0.54%	0.66%	0.75%
MM	Composite	0.30%	0.35%	0.44%	0.53%	0.64%	0.72%
CR	Composite	0.003149979	0.003688313	0.00461126	0.005370114	0.006581981	0.007453276
MM	Composite	0.30%	0.35%	0.44%	0.53%	0.64%	0.72%
MR	Composite	0.30%	0.35%	0.44%	0.53%	0.63%	0.71%
XR	Composite	0.29%	0.34%	0.42%	0.51%	0.60%	0.68%
CR	Composite	0.31%	0.37%	0.46%	0.54%	0.66%	0.75%
MM	Composite	0.30%	0.35%	0.44%	0.53%	0.64%	0.72%

1.15%	1.23%	1.31%	1.28%	1.34%	0.4 A	AA
1.11%	1.18%	1.26%	1.23%	1.34%	0.4 BBB	A
					0.4	
2.48%	1.87%	1.87%	1.87%	1.87%	0.4 NR	NR
2.48%	0.01865	0.01865	0.01865	0.01865	0.4 NR	NR
2.48%	1.87%	1.87%	1.87%	1.87%	0.4 NR	NR
2.48%	1.87%	1.87%	1.87%	1.87%	0.4 NR	NR
1.29%	1.36%	1.45%	1.53%		0.4 BB	BB
					0.4	
1.29%	1.36%	1.46%	1.54%		0.4 A	A
1.29%	0.013583283	0.014625667	0.015380633		0.4 A	A
1.35%	1.43%	1.54%	1.62%		0.4 BBB	BBB
					0.4	
1.29%	1.36%	1.46%	1.54%		0.4 A	A
1.29%	1.36%	1.46%	1.54%		0.4 A	A
1.29%	0.013583283	0.014625667	0.015380633		0.4 A	A
1.26%	1.33%	1.45%	1.53%		0.4 BB	BB
1.29%	1.36%	1.46%	1.54%		0.4 A	A
1.29%	1.36%	1.46%	1.54%		0.4 A	A
1.35%	1.43%	1.54%	1.62%		0.4 BBB	BBB
					0.4	
1.29%	1.36%	1.46%	1.54%		0.4 A	A
1.24%	1.31%	1.41%	1.48%		0.4 BBB	BBB
					0.425	
					0.425	
					0.425	
					0.425	
					0.425	
2.96%	0.0323	0.0323	0.0323	0.0323	0.275	NR
					0.275	
					0.275	
					0.275	
2.96%	3.23%	3.23%	3.23%	3.23%	0.275	NR
					0.275	
2.96%	0.0323	0.0323	0.0323	0.0323	0.275	NR
					0.275	
3.24%	3.24%	3.24%	3.24%	3.24%	0.4	NR
3.24%	3.24%	3.24%	3.24%	3.24%	0.4	NR
3.24%	3.24%	3.24%	3.24%	3.24%	0.4	NR
2.15%	0.022882451	0.024461402	0.024773843	0.02498184	0.4 A	AA
					0.392857143	
2.06%	0.021921037	0.023238332	0.023535151	0.02498184	0.392857143 BBB	A
2.15%	2.29%	2.45%	2.48%	2.50%	0.4 A	AA
2.15%	2.29%	2.45%	2.48%	2.50%	0.392857143 BB	BBB
					0.392857143	
2.15%	2.29%	2.45%	2.48%	2.50%	0.4 A	AA
					0.392857143	
2.06%	2.19%	2.32%	2.35%	2.50%	0.392857143 BBB	A
					0.392857143	
2.87%	2.87%	2.92%	2.91%	2.91%	0.4 BBB	BBB
2.76%	2.76%	2.92%	2.91%	2.91%	0.4 BBB	BBB
2.93%	2.93%	2.96%	2.96%	2.95%	0.4 AA	AA
3.10%	3.11%	3.10%	3.11%	3.10%	0.4 A	A
2.97%	2.98%	2.98%	2.98%	2.97%	0.4 A	A
2.93%	2.93%	2.96%	2.96%	2.95%	0.4 AA	AA
2.84%	2.85%	2.87%	2.84%	2.83%	0.4 A	AA
2.84%	2.85%	2.87%	2.84%	2.83%	0.4 A	AA
2.93%	2.93%	2.96%	2.96%	2.95%	0.4 AA	AA
2.89%	2.90%	2.92%	2.91%	2.91%	0.4 BBB	BBB
2.84%	0.028524498	0.028715999	0.02842333	0.028311795	0.4 A	AA
2.93%	2.93%	2.96%	2.96%	2.95%	0.4 AA	AA
					0.4	
2.93%	2.93%	2.96%	2.96%	2.95%	0.4 AA	AA
2.84%	2.85%	2.87%	2.84%	2.83%	0.4 A	AA
0.77%	0.82%	0.87%	0.78%	0.96%	0.4 A	A
0.77%	0.82%	0.87%	0.78%	0.96%	0.4 AA	AA
0.80%	0.84%	0.87%	0.78%	0.96%	0.4 A	A
0.77%	0.82%	0.87%	0.78%	0.96%	0.4 AA	AA
0.80%	0.008433085	0.008659491	0.0078	0.009574659	0.4 A	A
0.77%	0.82%	0.87%	0.78%	0.96%	0.4 AA	AA
0.76%	0.81%	0.87%	0.78%	0.96%	0.4 A	A
0.74%	0.78%	0.87%	0.78%	0.96%	0.4 A	A
0.80%	0.84%	0.87%	0.78%	0.96%	0.4 A	A
0.77%	0.82%	0.87%	0.78%	0.96%	0.4 AA	AA

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
AA	AA	AA	AA	AA	AA
BBB	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
BBB	BBB	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	BBB	BBB	BBB	A
AAA	AAA	AA	AA	AA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AA	AA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AA	AA	AAA
AA	AA	A	A	A	AA
AA	AA	A	A	A	AA
A	A	A	A	A	A
AAA	AAA	AA	AA	AA	AAA

A	A	NR	AA	9 Utilities
BBB	BBB	NR	AA	9 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
BB	B		A	7 Utilities
			NR	Utilities
A	BBB		A	7 Utilities
A	BBB		A	7 Utilities
BBB	BB		A	7 Utilities
			NR	Utilities
A	BBB		A	7 Utilities
A	BBB		A	7 Utilities
A	BBB		A	7 Utilities
BB	B		A	3 Utilities
A	BBB		A	7 Utilities
A	BBB		A	7 Utilities
BBB	BB		A	7 Utilities
			NR	Utilities
A	BBB		A	7 Utilities
BBB	BB		A	7 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	2 Telecommunications
			NR	Telecommunications
			NR	2 Telecommunications
			NR	Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
AA	AA	NR	AA	9 Government
			NR	Government
A	A	NR	AA	10 Government
AA	AA	NR	AA	9 Government
BBB	BBB	NR	AA	10 Government
			NR	Government
AA	AA	NR	AA	9 Government
			NR	Government
A	A	NR	AA	10 Government
			NR	Government
BB	BBB	BBB	A	3 Consumer Services
BB	BBB	BBB	A	3 Consumer Services
A	AA	AA	AA	11 Consumer Services
BBB	A	A	AA	13 Consumer Services
BBB	A	A	AA	13 Consumer Services
A	AA	AA	AA	11 Consumer Services
A	AA	A	AA	10 Consumer Services
A	AA	A	AA	10 Consumer Services
A	AA	AA	AA	11 Consumer Services
BB	BBB	BBB	AA	13 Consumer Services
A	AA	A	AA	10 Consumer Services
A	AA	AA	AA	11 Consumer Services
			NR	Consumer Services
A	AA	AA	AA	11 Consumer Services
A	AA	A	AA	10 Consumer Services
NR	NR	NR	A	9 Consumer Services
NR	NR	NR	AA	9 Consumer Services
NR	NR	NR	A	9 Consumer Services
NR	NR	NR	AA	9 Consumer Services
NR	NR	NR	A	9 Consumer Services
NR	NR	NR	AA	9 Consumer Services
NR	NR	NR	AA	9 Consumer Services
NR	NR	NR	AA	9 Consumer Services
NR	NR	NR	A	9 Consumer Services
NR	NR	NR	AA	9 Consumer Services

N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
Asia	Indonesia	BB	BB		Thin		Thin
Asia	Indonesia	BB	BB				
Asia	Indonesia	BB	BB				
Asia	Indonesia	BB	BB				
Asia	Indonesia	BB	BB		Thin		Thin
Asia	Indonesia	BB	BB				
Asia	Indonesia	BB	BB		Thin		Thin
Asia	Indonesia	BB	BB				
Europe	Netherlands	BB	BB		Thin	Thin	Thin
Europe	Netherlands	BB	BB		Thin	Thin	Thin
Europe	Netherlands	BB	BB		Thin	Thin	Thin
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB				
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
India	India	BBB	BBB				
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB				
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	

	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Thin	Thin					
Thin	Thin					
Thin	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp
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EXPGRL-EXPFINGBPMR	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINGBPXR	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINHKDMM	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINJPYCR	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINJPYMM	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINNOKMM	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINSEKMM	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINSGDMM	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINTWDCR	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINTWDMM	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINUSDCR	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINUSDMM	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINUSDMR	31-Jul-08 EXPGRL-EXPFIN
EXPGRL-EXPFINUSDXR	31-Jul-08 EXPGRL-EXPFIN
EXPTAUDCR	31-Jul-08 EXPT
EXPTAUDMM	31-Jul-08 EXPT
EXPTCADCR	31-Jul-08 EXPT
EXPTCADMM	31-Jul-08 EXPT
EXPTCADMR	31-Jul-08 EXPT
EXPTCHFMM	31-Jul-08 EXPT
EXPTEURCR	31-Jul-08 EXPT
EXPTEURMM	31-Jul-08 EXPT
EXPTGBPCR	31-Jul-08 EXPT
EXPTGBPMM	31-Jul-08 EXPT
EXPTGBPMR	31-Jul-08 EXPT
EXPTHKDCR	31-Jul-08 EXPT
EXPTHKDMM	31-Jul-08 EXPT
EXPTJPYCR	31-Jul-08 EXPT
EXPTJPYMM	31-Jul-08 EXPT
EXPTMXNCR	31-Jul-08 EXPT
EXPTMXNMM	31-Jul-08 EXPT
EXPTNZDCR	31-Jul-08 EXPT
EXPTNZDMM	31-Jul-08 EXPT
EXPTUSDCR	31-Jul-08 EXPT
EXPTUSDMM	31-Jul-08 EXPT
EXPTZARCR	31-Jul-08 EXPT
EXPTZARMM	31-Jul-08 EXPT
FEURMM	31-Jul-08 F
FUSDMM	31-Jul-08 F
FUSDMR	31-Jul-08 F
FUSDXR	31-Jul-08 F
FAUDCR	31-Jul-08 F
FAUDMR	31-Jul-08 F
FCADMR	31-Jul-08 F
FCHFMR	31-Jul-08 F
FEURCR	31-Jul-08 F
FEURMM	31-Jul-08 F
FEURMR	31-Jul-08 F
FEURXR	31-Jul-08 F
FGBPMR	31-Jul-08 F
FHKDMR	31-Jul-08 F
FILSMR	31-Jul-08 F
FJPYCR	31-Jul-08 F
FJPYMR	31-Jul-08 F
FJPYXR	31-Jul-08 F
FNZDMR	31-Jul-08 F
FSGDMR	31-Jul-08 F
FTWDCR	31-Jul-08 F
FTWDMR	31-Jul-08 F
FUSDCR	31-Jul-08 F
FUSDMM	31-Jul-08 F
FUSDMR	31-Jul-08 F
FUSDXR	31-Jul-08 F
F-FCEBankCHFMM	31-Jul-08 F-FCEBank
F-FCEBankEURCR	31-Jul-08 F-FCEBank
F-FCEBankEURMM	31-Jul-08 F-FCEBank
F-FCEBankEURMR	31-Jul-08 F-FCEBank
F-FCEBankGBPCR	31-Jul-08 F-FCEBank
F-FCEBankGBPMM	31-Jul-08 F-FCEBank
F-FCEBankUSDCR	31-Jul-08 F-FCEBank
F-FCEBankUSDMM	31-Jul-08 F-FCEBank
F-FCEBankUSDMR	31-Jul-08 F-FCEBank
F-HertzUSDMR	31-Jul-08 F-Hertz
F-HertzUSDXR	31-Jul-08 F-Hertz

EXPERIAN Fin PLC	GJ57CT	SNRFOR	GBP
EXPERIAN Fin PLC	GJ57CT	SNRFOR	GBP
EXPERIAN Fin PLC	GJ57CT	SNRFOR	HKD
EXPERIAN Fin PLC	GJ57CT	SNRFOR	JPY
EXPERIAN Fin PLC	GJ57CT	SNRFOR	JPY
EXPERIAN Fin PLC	GJ57CT	SNRFOR	NOK
EXPERIAN Fin PLC	GJ57CT	SNRFOR	SEK
EXPERIAN Fin PLC	GJ57CT	SNRFOR	SGD
EXPERIAN Fin PLC	GJ57CT	SNRFOR	TWD
EXPERIAN Fin PLC	GJ57CT	SNRFOR	TWD
EXPERIAN Fin PLC	GJ57CT	SNRFOR	USD
EXPERIAN Fin PLC	GJ57CT	SNRFOR	USD
EXPERIAN Fin PLC	GJ57CT	SNRFOR	USD
EXPERIAN Fin PLC	GJ57CT	SNRFOR	USD
Eksportfinans A S	2AA8A9	SNRFOR	AUD
Eksportfinans A S	2AA8A9	SNRFOR	AUD
Eksportfinans A S	2AA8A9	SNRFOR	CAD
Eksportfinans A S	2AA8A9	SNRFOR	CAD
Eksportfinans A S	2AA8A9	SNRFOR	CAD
Eksportfinans A S	2AA8A9	SNRFOR	CHF
Eksportfinans A S	2AA8A9	SNRFOR	EUR
Eksportfinans A S	2AA8A9	SNRFOR	EUR
Eksportfinans A S	2AA8A9	SNRFOR	GBP
Eksportfinans A S	2AA8A9	SNRFOR	GBP
Eksportfinans A S	2AA8A9	SNRFOR	GBP
Eksportfinans A S	2AA8A9	SNRFOR	HKD
Eksportfinans A S	2AA8A9	SNRFOR	HKD
Eksportfinans A S	2AA8A9	SNRFOR	JPY
Eksportfinans A S	2AA8A9	SNRFOR	JPY
Eksportfinans A S	2AA8A9	SNRFOR	MXN
Eksportfinans A S	2AA8A9	SNRFOR	MXN
Eksportfinans A S	2AA8A9	SNRFOR	NZD
Eksportfinans A S	2AA8A9	SNRFOR	NZD
Eksportfinans A S	2AA8A9	SNRFOR	USD
Eksportfinans A S	2AA8A9	SNRFOR	USD
Eksportfinans A S	2AA8A9	SNRFOR	ZAR
Eksportfinans A S	2AA8A9	SNRFOR	ZAR
Ford Mtr Co	3H98A7	SECDOM	EUR
Ford Mtr Co	3H98A7	SECDOM	USD
Ford Mtr Co	3H98A7	SECDOM	USD
Ford Mtr Co	3H98A7	SECDOM	USD
Ford Mtr Co	3H98A7	SNRFOR	AUD
Ford Mtr Co	3H98A7	SNRFOR	AUD
Ford Mtr Co	3H98A7	SNRFOR	CAD
Ford Mtr Co	3H98A7	SNRFOR	CHF
Ford Mtr Co	3H98A7	SNRFOR	EUR
Ford Mtr Co	3H98A7	SNRFOR	EUR
Ford Mtr Co	3H98A7	SNRFOR	EUR
Ford Mtr Co	3H98A7	SNRFOR	EUR
Ford Mtr Co	3H98A7	SNRFOR	GBP
Ford Mtr Co	3H98A7	SNRFOR	HKD
Ford Mtr Co	3H98A7	SNRFOR	ILS
Ford Mtr Co	3H98A7	SNRFOR	JPY
Ford Mtr Co	3H98A7	SNRFOR	JPY
Ford Mtr Co	3H98A7	SNRFOR	JPY
Ford Mtr Co	3H98A7	SNRFOR	NZD
Ford Mtr Co	3H98A7	SNRFOR	SGD
Ford Mtr Co	3H98A7	SNRFOR	TWD
Ford Mtr Co	3H98A7	SNRFOR	TWD
Ford Mtr Co	3H98A7	SNRFOR	USD
Ford Mtr Co	3H98A7	SNRFOR	USD
Ford Mtr Co	3H98A7	SNRFOR	USD
Ford Mtr Co	3H98A7	SNRFOR	USD
FCE Bk PLC	GJ669B	SNRFOR	CHF
FCE Bk PLC	GJ669B	SNRFOR	EUR
FCE Bk PLC	GJ669B	SNRFOR	EUR
FCE Bk PLC	GJ669B	SNRFOR	EUR
FCE Bk PLC	GJ669B	SNRFOR	GBP
FCE Bk PLC	GJ669B	SNRFOR	GBP
FCE Bk PLC	GJ669B	SNRFOR	USD
FCE Bk PLC	GJ669B	SNRFOR	USD
FCE Bk PLC	GJ669B	SNRFOR	USD
Hertz Corp	46A844	SECDOM	USD
Hertz Corp	46A844	SECDOM	USD

MR	Composite						
XR	Composite						
MM	Composite	0.30%	0.35%	0.44%	0.53%	0.64%	0.72%
CR	Composite	0.32%	0.37%	0.46%	0.55%	0.63%	0.72%
MM	Composite	0.30%	0.36%	0.44%	0.52%	0.63%	0.72%
MM	Composite	0.30%	0.35%	0.44%	0.53%	0.64%	0.72%
MM	Composite	0.30%	0.35%	0.44%	0.53%	0.64%	0.72%
MM	Composite	0.30%	0.35%	0.44%	0.53%	0.64%	0.72%
CR	Composite	0.31%	0.37%	0.46%	0.54%	0.66%	0.75%
MM	Composite	0.30%	0.35%	0.44%	0.53%	0.64%	0.72%
CR	Composite	0.31%	0.37%	0.46%	0.54%	0.66%	0.75%
MM	Composite	0.30%	0.35%	0.44%	0.53%	0.64%	0.72%
MR	Composite	0.00299248	0.003503898	0.00437578	0.005262643	0.006333166	0.007080612
XR	Composite						
CR	Composite						
MM	Composite	0.02%	0.02%	0.30%	0.30%	0.37%	0.51%
CR	Composite						
MM	Composite	0.02%	0.02%	0.30%	0.30%	0.37%	0.51%
MR	Composite	0.02%	0.02%	0.30%	0.30%	0.37%	0.51%
MM	Composite	0.02%	0.02%	0.30%	0.30%	0.37%	0.51%
CR	Composite	0.000247333	0.000247333	0.002976	0.002976	0.0037005	0.0051375
MM	Composite	0.02%	0.02%	0.30%	0.30%	0.37%	0.51%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.02%	0.02%	0.30%	0.30%	0.37%	0.51%
MM	Composite	0.02%	0.02%	0.30%	0.30%	0.37%	0.51%
CR	Composite						
MM	Composite						
MM	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	13.83%	16.76%	20.26%	19.95%	19.28%	20.18%
MR	Composite	13.83%	16.76%	20.26%	19.95%	19.28%	19.17%
MR	Composite						
MR	Composite	13.94%	16.36%	20.77%	19.95%	19.86%	19.38%
CR	Composite	14.70%	17.67%	21.45%	21.00%	20.49%	20.27%
MM	Composite	14.11%	16.54%	20.60%	20.16%	19.67%	19.46%
MR	Composite	13.94%	16.36%	20.77%	19.95%	19.86%	19.38%
XR	Composite						
MR	Composite	13.94%	16.36%	20.77%	19.95%	19.86%	19.38%
MR	Composite	13.94%	16.36%	20.77%	19.95%	19.86%	19.38%
MR	Composite	13.94%	16.36%	20.77%	19.95%	19.86%	19.38%
CR	Composite						
MR	Composite	0.138342976	0.167630652	0.202642047	0.199542656	0.192789567	0.180019763
XR	Composite						
MR	Composite	13.94%	16.36%	20.77%	19.95%	19.86%	19.38%
MR	Composite	13.94%	16.36%	20.77%	19.95%	19.86%	19.38%
CR	Composite	14.70%	17.67%	21.45%	21.00%	20.49%	20.27%
MR	Composite	13.94%	16.36%	20.77%	19.95%	19.86%	19.38%
CR	Composite	14.70%	17.67%	21.45%	21.00%	20.49%	20.27%
MM	Composite	14.11%	16.54%	20.60%	20.16%	19.67%	19.46%
MR	Composite	13.94%	16.36%	20.77%	19.95%	19.86%	19.38%
XR	Composite	13.83%	17.62%	19.59%	19.73%	18.48%	18.22%
MM	Composite	7.37%	7.52%	7.63%	8.22%	8.35%	8.54%
CR	Composite	7.69%	7.46%	7.84%	8.46%	8.68%	8.87%
MM	Composite	7.37%	7.52%	7.63%	8.22%	8.35%	8.54%
MR	Composite	0.073093503	0.074439056	0.07551529	0.081352341	0.082455844	0.084292708
CR	Composite	0.07694053	0.074585521	0.078354344	0.084648915	0.086795625	0.088729167
MM	Composite	7.37%	7.52%	7.63%	8.22%	8.35%	8.54%
CR	Composite	7.69%	7.46%	7.84%	8.46%	8.68%	8.87%
MM	Composite	7.37%	7.52%	7.63%	8.22%	8.35%	8.54%
MR	Composite	7.31%	7.44%	7.55%	8.14%	8.25%	8.43%
MR	Composite	4.20%	4.20%	4.20%	4.20%	4.20%	4.20%
XR	Composite	4.20%	4.20%	4.20%	4.20%	4.20%	4.20%

					0.4		
					0.4		
0.77%	0.82%	0.87%	0.78%	0.96%	0.4	AA	AA
0.77%	0.82%	0.87%	0.78%	0.96%	0.4	BBB	BBB
0.77%	0.82%	0.87%	0.78%	0.96%	0.4	A	A
0.77%	0.82%	0.87%	0.78%	0.96%	0.4	AA	AA
0.77%	0.82%	0.87%	0.78%	0.96%	0.4	AA	AA
0.77%	0.82%	0.87%	0.78%	0.96%	0.4	AA	AA
0.80%	0.84%	0.87%	0.78%	0.96%	0.4	A	A
0.77%	0.82%	0.87%	0.78%	0.96%	0.4	AA	AA
0.80%	0.84%	0.87%	0.78%	0.96%	0.4	A	A
0.77%	0.82%	0.87%	0.78%	0.96%	0.4	AA	AA
0.76%	0.008072568	0.008659491	0.0078	0.009574659	0.4	A	A
					0.4		
					0.4		
0.52%	0.54%	0.54%	0.66%	0.66%	0.4	B	
					0.4		
0.52%	0.54%	0.54%	0.66%	0.66%	0.4	B	
0.52%	0.54%	0.54%	0.66%	0.66%	0.4	B	
0.52%	0.54%	0.54%	0.66%	0.66%		B	
0.52%	0.005376	0.005376	0.0066285	0.0066285	0.4	B	
0.52%	0.54%	0.54%	0.66%	0.66%	0.4	B	
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
0.52%	0.54%	0.54%	0.66%	0.66%	0.4	B	
0.52%	0.54%	0.54%	0.66%	0.66%	0.4	B	
					0.4		
					0.4		
					0.725		
					0.725		
					0.725		
					0.725		
18.90%	17.59%	15.39%	14.15%	13.83%	0.285788889	BBB	A
17.95%	16.71%	15.39%	14.15%	13.83%	0.285788889	BBB	A
					0.28565		
17.71%	16.43%	15.61%	14.48%	14.46%	0.28565	AA	AA
18.56%	17.23%	16.39%	15.24%	15.08%	0.263333333	A	AA
17.82%	16.54%	15.73%	14.63%	14.47%	0.285788889	A	AA
17.71%	16.43%	15.61%	14.48%	14.46%	0.28565	AA	AA
					0.271428571		
17.71%	16.43%	15.61%	14.48%	14.46%	0.28565	AA	AA
17.71%	16.43%	15.61%	14.48%	14.46%	0.28565	AA	AA
17.71%	16.43%	15.61%	14.48%	14.46%	0.28565	AA	AA
					0.285788889		
16.54%	0.150539878	0.153903252	0.141547571	0.126821946	0.285788889	BBB	A
					0.285788889		
17.71%	16.43%	15.61%	14.48%	14.46%	0.28565	AA	AA
17.71%	16.43%	15.61%	14.48%	14.46%	0.28565	AA	AA
18.56%	17.23%	16.39%	15.24%	15.08%	0.263333333	A	AA
17.71%	16.43%	15.61%	14.48%	14.46%	0.28565	AA	AA
18.56%	17.23%	16.39%	15.24%	15.08%	0.263333333	A	AA
17.82%	16.54%	15.73%	14.63%	14.47%	0.285788889	A	AA
17.71%	16.43%	15.61%	14.48%	14.46%	0.28565	AA	AA
16.81%	15.54%	14.84%	13.94%	13.69%	0.271428571	A	A
8.52%	8.35%	8.68%	8.38%	8.39%	0.4	A	AA
8.87%	8.69%	9.05%	8.73%	8.74%	0.4	BBB	BBB
8.52%	8.35%	8.68%	8.38%	8.39%	0.4	A	AA
8.43%	0.082597458	0.085932943	0.082941927	0.082988932	0.4	BBB	BBB
8.87%	0.086944692	0.090455729	0.087307292	0.087356771	0.4	BBB	BBB
8.52%	8.35%	8.68%	8.38%	8.39%	0.4	A	AA
8.87%	8.69%	9.05%	8.73%	8.74%	0.4	BBB	BBB
8.52%	8.35%	8.68%	8.38%	8.39%	0.4	A	AA
8.43%	8.26%	8.59%	8.29%	8.30%	0.4	BBB	BBB
4.20%	4.20%	4.20%	4.20%	4.20%	0.72		
4.20%	4.20%	4.20%	4.20%	4.20%	0.72		

AAA	AAA	AA	AA	AA	AAA
BBB	BBB	BBB	BBB	BBB	A
A	A	BBB	BBB	BBB	A
AAA	AAA	AA	AA	AA	AAA
AAA	AAA	AA	AA	AA	AAA
AAA	AAA	AA	AA	AA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AA	AA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AA	AA	AAA
AA	AA	A	A	A	AA
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
A	A	BBB	BBB	BBB	BBB
A	A	BBB	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AA	A	A	A	AA
AA	AA	A	A	A	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	BBB	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AA	A	A	A	AA
AA	AAA	AA	AA	AA	AA
AA	AA	A	A	A	AA
AA	AA	A	A	A	AA
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
			NR		
			NR		

			NR		Consumer Services
			NR		Consumer Services
NR	NR	NR	AA	9	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	AA	9	Consumer Services
NR	NR	NR	AA	9	Consumer Services
NR	NR	NR	AA	9	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	AA	9	Consumer Services
NR	NR	NR	A	9	Consumer Services
NR	NR	NR	AA	9	Consumer Services
NR	NR	NR	AA	9	Consumer Services
			NR		Consumer Services
			NR		Financials
	NR		NR	2	Financials
			NR		Financials
	NR		NR	2	Financials
	NR		NR	2	Financials
	NR		NR	2	Financials
	NR		NR	2	Financials
	NR		NR	2	Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
	NR		NR	2	Financials
	NR		NR	2	Financials
			NR		Financials
			NR		Financials
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
BBB	BB	BB	AA	3	Consumer Goods
BBB	BB	BB	AA	3	Consumer Goods
			NR		Consumer Goods
AA	A	A	AA	8	Consumer Goods
A	BBB	BBB	AA	9	Consumer Goods
A	BBB	BBB	AA	9	Consumer Goods
AA	A	A	AA	8	Consumer Goods
			NR		Consumer Goods
AA	A	A	AA	8	Consumer Goods
AA	A	A	AA	8	Consumer Goods
AA	A	A	AA	8	Consumer Goods
			NR		Consumer Goods
BBB	BB	A	AA	3	Consumer Goods
			NR		Consumer Goods
AA	A	A	AA	8	Consumer Goods
AA	A	A	AA	8	Consumer Goods
A	BBB	BBB	AA	9	Consumer Goods
AA	A	A	AA	8	Consumer Goods
A	BBB	BBB	AA	9	Consumer Goods
A	BBB	BBB	AA	9	Consumer Goods
AA	A	A	AA	8	Consumer Goods
A	BBB	A	A	4	Consumer Goods
A	AA	A	AA	10	Financials
BBB	A	BBB	AA	10	Financials
A	AA	A	AA	10	Financials
BBB	A	BBB	AA	10	Financials
BBB	A	BBB	AA	10	Financials
A	AA	A	AA	10	Financials
BBB	A	BBB	AA	10	Financials
A	AA	A	AA	10	Financials
BBB	A	BBB	AA	10	Financials
			NR	2	Consumer Services
			NR	2	Consumer Services

Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A				
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA	Entity Tier		Thin	
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA	Entity Tier		Thin	
Europe	Norway	AAA	AA	Entity Tier		Thin	
Europe	Norway	AAA	AA	Entity Tier		Thin	
Europe	Norway	AAA	AA	Entity Tier		Thin	
Europe	Norway	AAA	AA	Entity Tier		Thin	
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA	Entity Tier		Thin	
Europe	Norway	AAA	AA	Entity Tier		Thin	
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA				
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC				
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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Thin	Thin	Thin	Thin		Thin

Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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F-HertzAUDMR	31-Jul-08 F-Hertz
F-HertzCADMR	31-Jul-08 F-Hertz
F-HertzCHFMR	31-Jul-08 F-Hertz
F-HertzEURCR	31-Jul-08 F-Hertz
F-HertzEURMM	31-Jul-08 F-Hertz
F-HertzEURMR	31-Jul-08 F-Hertz
F-HertzEURXR	31-Jul-08 F-Hertz
F-HertzGBPMR	31-Jul-08 F-Hertz
F-HertzHKDMR	31-Jul-08 F-Hertz
F-HertzJPYCR	31-Jul-08 F-Hertz
F-HertzJPYMR	31-Jul-08 F-Hertz
F-HertzNZDMR	31-Jul-08 F-Hertz
F-HertzSGDMR	31-Jul-08 F-Hertz
F-HertzTWDMR	31-Jul-08 F-Hertz
F-HertzUSDCR	31-Jul-08 F-Hertz
F-HertzUSDMM	31-Jul-08 F-Hertz
F-HertzUSDMR	31-Jul-08 F-Hertz
F-HertzUSDXR	31-Jul-08 F-Hertz
F-HertzEURMR	31-Jul-08 F-Hertz
F-HertzUSDMR	31-Jul-08 F-Hertz
F-HertzUSDXR	31-Jul-08 F-Hertz
F-MotCrLLCAUDCR	31-Jul-08 F-MotCrLLC
F-MotCrLLCAUDMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCAUDXR	31-Jul-08 F-MotCrLLC
F-MotCrLLCCADMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCCHFMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCDKKMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCEURCR	31-Jul-08 F-MotCrLLC
F-MotCrLLCEURMM	31-Jul-08 F-MotCrLLC
F-MotCrLLCEURMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCEURXR	31-Jul-08 F-MotCrLLC
F-MotCrLLCGBPCR	31-Jul-08 F-MotCrLLC
F-MotCrLLCGBPMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCGBPXR	31-Jul-08 F-MotCrLLC
F-MotCrLLCHKDMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCHKDXR	31-Jul-08 F-MotCrLLC
F-MotCrLLCJPYCR	31-Jul-08 F-MotCrLLC
F-MotCrLLCJPYMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCJPYXR	31-Jul-08 F-MotCrLLC
F-MotCrLLCSEKMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCSGDMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCTWDMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCUSDCR	31-Jul-08 F-MotCrLLC
F-MotCrLLCUSDMM	31-Jul-08 F-MotCrLLC
F-MotCrLLCUSDMR	31-Jul-08 F-MotCrLLC
F-MotCrLLCUSDXR	31-Jul-08 F-MotCrLLC
FAFAUDCR	31-Jul-08 FAF
FAFEURCR	31-Jul-08 FAF
FAFEURMR	31-Jul-08 FAF
FAFEURXR	31-Jul-08 FAF
FAFUSDCR	31-Jul-08 FAF
FAFUSDMR	31-Jul-08 FAF
FAFUSDXR	31-Jul-08 FAF
FAGEGAEURCR	31-Jul-08 FAGEGA
FAGEGAEURMM	31-Jul-08 FAGEGA
FAGEGAUSDCR	31-Jul-08 FAGEGA
FAMCAEURMM	31-Jul-08 FAMCA
FAMCAEURMR	31-Jul-08 FAMCA
FAMCAUSDCR	31-Jul-08 FAMCA
FAMCAUSDMM	31-Jul-08 FAMCA
FAMCAUSDMR	31-Jul-08 FAMCA
FAMCAUSDXR	31-Jul-08 FAMCA
FAREIBEURCR	31-Jul-08 FAREIB
FAREIBEURMM	31-Jul-08 FAREIB
FAREIBJPYCR	31-Jul-08 FAREIB
FAREIBUSDCR	31-Jul-08 FAREIB
FAREIBUSDMM	31-Jul-08 FAREIB
FAREIBUSDMR	31-Jul-08 FAREIB
FBGAUDCR	31-Jul-08 FBG
FBGAUDMR	31-Jul-08 FBG
FBGCHFCR	31-Jul-08 FBG
FBGCHFMR	31-Jul-08 FBG
FBGEURCR	31-Jul-08 FBG
FBGEURMM	31-Jul-08 FBG

Hertz Corp	46A844	SNRFOR	AUD
Hertz Corp	46A844	SNRFOR	CAD
Hertz Corp	46A844	SNRFOR	CHF
Hertz Corp	46A844	SNRFOR	EUR
Hertz Corp	46A844	SNRFOR	EUR
Hertz Corp	46A844	SNRFOR	EUR
Hertz Corp	46A844	SNRFOR	EUR
Hertz Corp	46A844	SNRFOR	GBP
Hertz Corp	46A844	SNRFOR	HKD
Hertz Corp	46A844	SNRFOR	JPY
Hertz Corp	46A844	SNRFOR	JPY
Hertz Corp	46A844	SNRFOR	NZD
Hertz Corp	46A844	SNRFOR	SGD
Hertz Corp	46A844	SNRFOR	TWD
Hertz Corp	46A844	SNRFOR	USD
Hertz Corp	46A844	SNRFOR	USD
Hertz Corp	46A844	SNRFOR	USD
Hertz Corp	46A844	SNRFOR	USD
Hertz Corp	46A844	SUBLT2	EUR
Hertz Corp	46A844	SUBLT2	USD
Hertz Corp	46A844	SUBLT2	USD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	AUD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	AUD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	AUD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	CAD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	CHF
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	DKK
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	EUR
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	EUR
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	EUR
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	EUR
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	GBP
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	GBP
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	GBP
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	HKD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	HKD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	JPY
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	JPY
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	JPY
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	SEK
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	SGD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	TWD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	USD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	USD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	USD
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	USD
1st Amern Corp	UX49D7	SNRFOR	AUD
1st Amern Corp	UX49D7	SNRFOR	EUR
1st Amern Corp	UX49D7	SNRFOR	EUR
1st Amern Corp	UX49D7	SNRFOR	EUR
1st Amern Corp	UX49D7	SNRFOR	USD
1st Amern Corp	UX49D7	SNRFOR	USD
1st Amern Corp	UX49D7	SNRFOR	USD
FAGE Dairy Ind SA	XZ5AA8	SNRFOR	EUR
FAGE Dairy Ind SA	XZ5AA8	SNRFOR	EUR
FAGE Dairy Ind SA	XZ5AA8	SNRFOR	USD
Fed Agric Mtg Corp	3E445C	SNRFOR	EUR
Fed Agric Mtg Corp	3E445C	SNRFOR	EUR
Fed Agric Mtg Corp	3E445C	SNRFOR	USD
Fed Agric Mtg Corp	3E445C	SNRFOR	USD
Fed Agric Mtg Corp	3E445C	SNRFOR	USD
Fed Agric Mtg Corp	3E445C	SNRFOR	USD
Far Eastn Intl Bk	Y5C94U	SNRFOR	EUR
Far Eastn Intl Bk	Y5C94U	SNRFOR	EUR
Far Eastn Intl Bk	Y5C94U	SNRFOR	JPY
Far Eastn Intl Bk	Y5C94U	SNRFOR	USD
Far Eastn Intl Bk	Y5C94U	SNRFOR	USD
Far Eastn Intl Bk	Y5C94U	SNRFOR	USD
Fosters Gp Ltd	3I527D	SNRFOR	AUD
Fosters Gp Ltd	3I527D	SNRFOR	AUD
Fosters Gp Ltd	3I527D	SNRFOR	CHF
Fosters Gp Ltd	3I527D	SNRFOR	CHF
Fosters Gp Ltd	3I527D	SNRFOR	EUR
Fosters Gp Ltd	3I527D	SNRFOR	EUR

MR	Composite	3.62%	4.10%	5.12%	5.91%	6.23%	6.70%
MR	Composite						
MR	Composite						
CR	Composite	3.90%	4.36%	5.45%	6.30%	6.73%	7.08%
MM	Composite	3.75%	4.18%	5.24%	6.05%	6.46%	6.80%
MR	Composite	0.037139881	0.041451704	0.051927641	0.059830967	0.063883333	0.067097424
XR	Composite	3.57%	3.87%	4.89%	5.74%	6.16%	6.49%
MR	Composite	3.71%	4.15%	5.19%	5.98%	6.39%	6.71%
MR	Composite	3.71%	4.15%	5.19%	5.98%	6.39%	6.71%
CR	Composite						
MR	Composite	3.62%	4.10%	5.12%	5.91%	6.26%	6.64%
MR	Composite						
MR	Composite						
MR	Composite	3.71%	4.15%	5.19%	5.98%	6.39%	6.71%
CR	Composite	3.90%	4.36%	5.45%	6.30%	6.73%	7.08%
MM	Composite	3.75%	4.18%	5.24%	6.05%	6.46%	6.80%
MR	Composite	3.71%	4.15%	5.19%	5.98%	6.39%	6.71%
XR	Composite	3.57%	3.87%	4.89%	5.74%	6.16%	6.49%
MR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.12328088	0.135388347	0.146452448	0.144380999	0.143614143	0.141123467
MR	Composite	12.33%	13.54%	14.65%	14.44%	14.36%	14.11%
XR	Composite	12.33%	13.54%	14.65%	14.44%	14.36%	14.11%
MR	Composite	12.31%	13.25%	14.88%	14.39%	14.36%	14.17%
MR	Composite	12.31%	13.25%	14.88%	14.39%	14.36%	14.17%
MR	Composite	12.31%	13.25%	14.88%	14.39%	14.36%	14.17%
CR	Composite	12.99%	14.46%	15.73%	15.46%	15.10%	14.69%
MM	Composite	12.47%	13.39%	15.10%	14.63%	14.53%	14.28%
MR	Composite	12.31%	13.25%	14.88%	14.39%	14.36%	14.17%
XR	Composite	11.89%	13.58%	14.70%	13.95%	14.14%	13.90%
CR	Composite	12.99%	14.46%	15.73%	15.46%	15.10%	14.69%
MR	Composite	0.12305548	0.132536556	0.148796653	0.143892833	0.143643594	0.141662803
XR	Composite						
MR	Composite	12.31%	13.25%	14.88%	14.39%	14.36%	14.17%
XR	Composite	11.89%	13.58%	14.70%	13.95%	14.14%	13.90%
CR	Composite						
MR	Composite	0.12328088	0.135388347	0.140164667	0.135927333	0.136068667	0.13534
XR	Composite	12.33%	13.54%	13.42%	13.09%	13.11%	13.04%
MR	Composite	0.12305548	0.132536556	0.148796653	0.143892833	0.143643594	0.141662803
MR	Composite	12.31%	13.25%	14.88%	14.39%	14.36%	14.17%
MR	Composite	0.12305548	0.132536556	0.148796653	0.143892833	0.143643594	0.141662803
CR	Composite	12.99%	14.46%	15.73%	15.46%	15.10%	14.69%
MM	Composite	0.124710274	0.133931677	0.150994931	0.14632921	0.145299791	0.142782754
MR	Composite	12.31%	13.25%	14.88%	14.39%	14.36%	14.17%
XR	Composite	11.89%	13.58%	14.70%	13.95%	14.14%	13.90%
CR	Composite	0.64%	0.64%	0.64%	0.64%	0.94%	0.94%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.64%	0.64%	0.64%	0.64%	0.94%	0.94%
MR	Composite	0.0064375	0.0064375	0.0064375	0.0064375	0.0094	0.0094
XR	Composite						
CR	Composite	0.039766032	0.039766032	0.039766032	0.039766032	0.039766032	0.039766032
MM	Composite	3.98%	3.98%	3.98%	3.98%	3.98%	3.98%
CR	Composite	3.98%	3.98%	3.98%	3.98%	3.98%	3.98%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.008666667	0.008666667	0.009625	0.010175	0.0110125	0.01145
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.52%	0.58%	0.64%	0.76%	0.84%	0.95%
MR	Composite	0.52%	0.55%	0.60%	0.73%	0.80%	0.90%
CR	Composite						
MR	Composite	0.005201	0.005439584	0.006283275	0.007074695	0.008065425	0.008963862
CR	Composite						
MM	Composite						

6.94%	6.70%	6.64%	6.67%	6.64%	0.4 BBB	BBB
					0.4	
					0.4	
7.13%	7.15%	7.14%	7.10%	7.10%	0.4 A	A
6.85%	6.86%	6.86%	6.82%	6.81%	0.4 A	A
6.77%	0.06783951	0.067185198	0.067620024	0.067675932	0.4 AA	AA
6.51%	6.52%	6.53%	6.45%	6.46%	0.4 A	A
6.77%	6.78%	6.72%	6.76%	6.77%	0.4 AA	AA
6.77%	6.78%	6.72%	6.76%	6.77%	0.4 AA	AA
					0.4	
6.75%	6.70%	6.64%	6.67%	6.64%	0.4 BBB	BBB
					0.4	
					0.4	
6.77%	6.78%	6.72%	6.76%	6.77%	0.4 AA	AA
7.13%	7.15%	7.14%	7.10%	7.10%	0.4 A	A
6.85%	6.86%	6.86%	6.82%	6.81%	0.4 A	A
6.77%	6.78%	6.72%	6.76%	6.77%	0.4 AA	AA
6.51%	6.52%	6.53%	6.45%	6.46%	0.4 A	A
					0.375	
					0.375	
					0.375	
13.00%	0.122599683	0.118887325	0.11431862	0.11384047	0.397348485 BB	A
13.00%	12.26%	11.89%	11.43%	11.38%	0.397348485 BB	A
13.00%	12.26%	11.89%	11.43%	11.38%	0.397348485 BB	A
12.95%	12.15%	12.06%	11.23%	11.16%	0.400000001 A	AA
12.95%	12.15%	12.06%	11.23%	11.16%	0.400000001 A	AA
12.95%	12.15%	12.06%	11.23%	11.16%	0.400000001 A	AA
14.01%	12.79%	12.71%	12.29%	12.24%	0.411111112 BBB	AA
13.17%	12.28%	12.20%	11.35%	11.27%	0.392500001 BBB	AA
12.95%	12.15%	12.06%	11.23%	11.16%	0.400000001 A	AA
13.06%	12.20%	11.52%	11.43%	11.38%	0.377500001 BBB	AA
14.01%	12.79%	12.71%	12.29%	12.24%	0.411111112 BBB	AA
12.95%	0.121516812	0.120573313	0.1123	0.111566667	0.400000001 A	AA
					0.377500001	
12.95%	12.15%	12.06%	11.23%	11.16%	0.400000001 A	AA
13.06%	12.20%	11.52%	11.43%	11.38%	0.377500001 BBB	AA
					0.397348485	
12.53%	0.118451667	0.118887325	0.11431862	0.11384047	0.397348485 BB	A
12.07%	11.41%	11.89%	11.43%	11.38%	0.397348485 BB	A
12.95%	0.121516812	0.120573313	0.1123	0.111566667	0.400000001 A	AA
12.95%	12.15%	12.06%	11.23%	11.16%	0.400000001 A	AA
12.95%	0.121516812	0.120573313	0.1123	0.111566667	0.400000001 A	AA
14.01%	12.79%	12.71%	12.29%	12.24%	0.411111112 BBB	AA
13.17%	0.122795936	0.122025727	0.113482105	0.112741053	0.392500001 BBB	AA
12.95%	12.15%	12.06%	11.23%	11.16%	0.400000001 A	AA
13.06%	12.20%	11.52%	11.43%	11.38%	0.377500001 BBB	AA
0.01005	1.15%	1.15%	1.15%	1.15%	0.4	
					0.4	
					0.4	
					0.4	
0.01005	1.15%	1.15%	1.15%	1.15%	0.4	
0.01005	0.011525	0.011525	0.011525	0.011525	0.4	
					0.4	
0.039766032	0.039766032	0.039766032	0.039766032	0.039766032	0.4	
3.98%	3.98%	3.98%	3.98%	3.98%	0.4	
3.98%	3.98%	3.98%	3.98%	3.98%	0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.012391667	0.01335	0.0134635	0.0134635	0.0134635	0.4	BBB
					0.4	
					0.375	
					0.375	
					0.375	
					0.375	
					0.375	
					0.375	
1.02%	1.13%	1.12%	1.21%	1.23%	0.4 NR	BBB
0.97%	1.07%	1.12%	1.15%	1.23%	0.4 NR	A
					0.4	
0.97%	0.010862269	0.011234387	0.011491333	0.012280519	0.4 NR	A
					0.4	
					0.4	

BBB	BBB	A	A	A	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AAA	AAA	AAA	AA
AA	AA	AAA	AAA	AAA	AA
AA	AA	AAA	AAA	AAA	AA
A	A	A	A	A	A
A	A	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AA
A	A	AA	AA	AA	AA
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR		
	NR		NR		
			NR		
BB	NR	NR	NR	BB	BBB
BBB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	AA
A	AA	AA	AA	AA	AA

BB	BBB	BBB	AA	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	A	A	AA	11 Consumer Services
BBB	A	A	AA	11 Consumer Services
A	AA	AA	AA	10 Consumer Services
A	AA	A	AA	8 Consumer Services
A	AA	AA	AA	10 Consumer Services
A	AA	AA	AA	10 Consumer Services
			NR	Consumer Services
BB	BBB	BBB	AA	11 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	AA	AA	AA	10 Consumer Services
BBB	A	A	AA	11 Consumer Services
BBB	A	A	AA	11 Consumer Services
A	AA	AA	AA	10 Consumer Services
A	AA	A	AA	8 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	BB	BB	AA	13 Financials
BB	BB	BB	AA	13 Financials
BB	BB	BB	AA	13 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	A	3 Financials
BBB	BBB	BBB	AA	13 Financials
A	A	A	AA	12 Financials
A	A	A	AA	6 Financials
BBB	BBB	BBB	A	3 Financials
A	A	A	AA	12 Financials
			NR	Financials
A	A	A	AA	12 Financials
A	A	A	AA	6 Financials
			NR	Financials
BB	BB	BB	A	3 Financials
BB	BB	BB	A	3 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	A	3 Financials
BBB	BBB	BBB	AA	13 Financials
A	A	A	AA	12 Financials
A	A	A	AA	6 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Government
			NR	Government
			NR	Government
			NR	Government
NR			NR	2 Government
			NR	Government
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BBB	NR	A	4 Consumer Goods
BB	A	NR	A	4 Consumer Goods
			NR	Consumer Goods
A	A	NR	A	8 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods

N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	BBB	AA				Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				Thin
N.Amer	United States	BBB	AA				Thin
N.Amer	United States	BBB	AA				
Europe	Greece	B	BB				
Europe	Greece	B	BB				
Europe	Greece	B	BB				
N.Amer	United States		BBB				
N.Amer	United States		BBB				
N.Amer	United States		BBB				
N.Amer	United States		BBB				
N.Amer	United States		BBB		CcyGrp	CcyGrp	Thin
N.Amer	United States		BBB				
Asia	Taiwan Province of China						
Asia	Taiwan Province of China						
Asia	Taiwan Province of China						
Asia	Taiwan Province of China						
Asia	Taiwan Province of China						
Asia	Taiwan Province of China						
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				

CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin					
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	Thin					
Thin	Thin	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

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FBGEURMR	31-Jul-08 FBG
FBGGBPMR	31-Jul-08 FBG
FBGHKDMR	31-Jul-08 FBG
FBGJPYMR	31-Jul-08 FBG
FBGUSDCR	31-Jul-08 FBG
FBGUSDMM	31-Jul-08 FBG
FBGUSDMR	31-Jul-08 FBG
FBGUSDXR	31-Jul-08 FBG
FBSPEURCR	31-Jul-08 FBSP
FBSPEURMM	31-Jul-08 FBSP
FBSPEURMR	31-Jul-08 FBSP
FBSPUSDCR	31-Jul-08 FBSP
FBSPUSDMM	31-Jul-08 FBSP
FBSPUSDMR	31-Jul-08 FBSP
FCG-TVNetIncJPYCR	31-Jul-08 FCG-TVNetInc
FCG-TVNetIncJPYXR	31-Jul-08 FCG-TVNetInc
FCGNZAUDMR	31-Jul-08 FCGNZ
FCGNZCHFCR	31-Jul-08 FCGNZ
FCGNZCHFMM	31-Jul-08 FCGNZ
FCGNZEURCR	31-Jul-08 FCGNZ
FCGNZEURMM	31-Jul-08 FCGNZ
FCGNZEURMR	31-Jul-08 FCGNZ
FCGNZGBPCR	31-Jul-08 FCGNZ
FCGNZJPYMR	31-Jul-08 FCGNZ
FCGNZNZDCR	31-Jul-08 FCGNZ
FCGNZNZDMR	31-Jul-08 FCGNZ
FCGNZUSDCR	31-Jul-08 FCGNZ
FCGNZUSDMR	31-Jul-08 FCGNZ
FCHHKDXR	31-Jul-08 FCH
FCHUSDMR	31-Jul-08 FCH
FCHUSDXR	31-Jul-08 FCH
FCH-LPAUDMR	31-Jul-08 FCH-LP
FCH-LPAUDXR	31-Jul-08 FCH-LP
FCH-LPEURMM	31-Jul-08 FCH-LP
FCH-LPEURMR	31-Jul-08 FCH-LP
FCH-LPEURXR	31-Jul-08 FCH-LP
FCH-LPHKDXR	31-Jul-08 FCH-LP
FCH-LPUSDMM	31-Jul-08 FCH-LP
FCH-LPUSDMR	31-Jul-08 FCH-LP
FCH-LPUSDXR	31-Jul-08 FCH-LP
FCOHL-FPAUSDMR	31-Jul-08 FCOHL-FPA
FCOHL-FPAUSDXR	31-Jul-08 FCOHL-FPA
FCORPAUDMR	31-Jul-08 FCORP
FCORPEURMR	31-Jul-08 FCORP
FCORPUSDMR	31-Jul-08 FCORP
FCSEURMM	31-Jul-08 FCS
FCSEURMR	31-Jul-08 FCS
FCSUSDMM	31-Jul-08 FCS
FCSUSDMR	31-Jul-08 FCS
FCSUSDXR	31-Jul-08 FCS
FCSUSDMR	31-Jul-08 FCS
FCSUSDXR	31-Jul-08 FCS
FCXUSDMR	31-Jul-08 FCX
FCXUSDXR	31-Jul-08 FCX
FCXEURCR	31-Jul-08 FCX
FCXEURMM	31-Jul-08 FCX
FCXEURMR	31-Jul-08 FCX
FCXEURXR	31-Jul-08 FCX
FCXJPYXR	31-Jul-08 FCX
FCXUSDCR	31-Jul-08 FCX
FCXUSDMM	31-Jul-08 FCX
FCXUSDMR	31-Jul-08 FCX
FCXUSDXR	31-Jul-08 FCX
FDCUSDMR	31-Jul-08 FDC
FDCUSDXR	31-Jul-08 FDC
FDCAUDMR	31-Jul-08 FDC
FDCAUDXR	31-Jul-08 FDC
FDCCADMR	31-Jul-08 FDC
FDCEURCR	31-Jul-08 FDC
FDCEURMM	31-Jul-08 FDC
FDCEURMR	31-Jul-08 FDC
FDCEURXR	31-Jul-08 FDC
FDCGBPMR	31-Jul-08 FDC
FDCHKDMR	31-Jul-08 FDC

Fosters Gp Ltd	3I527D	SNRFOR	EUR
Fosters Gp Ltd	3I527D	SNRFOR	GBP
Fosters Gp Ltd	3I527D	SNRFOR	HKD
Fosters Gp Ltd	3I527D	SNRFOR	JPY
Fosters Gp Ltd	3I527D	SNRFOR	USD
Fosters Gp Ltd	3I527D	SNRFOR	USD
Fosters Gp Ltd	3I527D	SNRFOR	USD
Fosters Gp Ltd	3I527D	SNRFOR	USD
Eridania Beghin Say		SNRFOR	EUR
Eridania Beghin Say		SNRFOR	EUR
Eridania Beghin Say		SNRFOR	EUR
Eridania Beghin Say		SNRFOR	USD
Eridania Beghin Say		SNRFOR	USD
Eridania Beghin Say		SNRFOR	USD
Fuji Television Network Inc	JK69BE	SNRFOR	JPY
Fuji Television Network Inc	JK69BE	SNRFOR	JPY
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	AUD
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	CHF
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	CHF
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	EUR
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	EUR
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	EUR
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	GBP
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	JPY
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	NZD
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	NZD
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	USD
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	USD
Felcor Lodging Tr Inc	3E573F	SNRFOR	HKD
Felcor Lodging Tr Inc	3E573F	SNRFOR	USD
Felcor Lodging Tr Inc	3E573F	SNRFOR	USD
Felcor Lodging LP	UX4674	SNRFOR	AUD
Felcor Lodging LP	UX4674	SNRFOR	AUD
Felcor Lodging LP	UX4674	SNRFOR	EUR
Felcor Lodging LP	UX4674	SNRFOR	EUR
Felcor Lodging LP	UX4674	SNRFOR	EUR
Felcor Lodging LP	UX4674	SNRFOR	HKD
Felcor Lodging LP	UX4674	SNRFOR	USD
Felcor Lodging LP	UX4674	SNRFOR	USD
Felcor Lodging LP	UX4674	SNRFOR	USD
Fndtn PA Coal Co	3I54B9	SNRFOR	USD
Fndtn PA Coal Co	3I54B9	SNRFOR	USD
FGIC Corp	3D26AS	SNRFOR	AUD
FGIC Corp	3D26AS	SNRFOR	EUR
FGIC Corp	3D26AS	SNRFOR	USD
Fairchild Semicon Corp	333A99	SNRFOR	EUR
Fairchild Semicon Corp	333A99	SNRFOR	EUR
Fairchild Semicon Corp	333A99	SNRFOR	USD
Fairchild Semicon Corp	333A99	SNRFOR	USD
Fairchild Semicon Corp	333A99	SNRFOR	USD
Fairchild Semicon Corp	333A99	SUBLT2	USD
Fairchild Semicon Corp	333A99	SUBLT2	USD
Freeport McMoran Copper & Gold Inc	38BD8E	SECDOM	USD
Freeport McMoran Copper & Gold Inc	38BD8E	SECDOM	USD
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	EUR
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	EUR
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	EUR
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	EUR
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	JPY
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	USD
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	USD
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	USD
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	USD
1st Data Corp	34AIF9	SECDOM	USD
1st Data Corp	34AIF9	SECDOM	USD
1st Data Corp	34AIF9	SNRFOR	AUD
1st Data Corp	34AIF9	SNRFOR	AUD
1st Data Corp	34AIF9	SNRFOR	CAD
1st Data Corp	34AIF9	SNRFOR	EUR
1st Data Corp	34AIF9	SNRFOR	EUR
1st Data Corp	34AIF9	SNRFOR	EUR
1st Data Corp	34AIF9	SNRFOR	EUR
1st Data Corp	34AIF9	SNRFOR	GBP
1st Data Corp	34AIF9	SNRFOR	HKD

MR	Composite	0.52%	0.54%	0.63%	0.71%	0.81%	0.90%
MR	Composite	0.52%	0.54%	0.63%	0.71%	0.81%	0.90%
MR	Composite	0.005201	0.005439584	0.006283275	0.007074695	0.008065425	0.008963862
MR	Composite	0.52%	0.54%	0.58%	0.71%	0.82%	0.93%
CR	Composite	0.52%	0.57%	0.66%	0.74%	0.85%	0.94%
MM	Composite						
MR	Composite	0.52%	0.54%	0.63%	0.71%	0.81%	0.90%
XR	Composite						
CR	Composite	0.00775	0.00775	0.00775	0.008683333	0.010466667	0.010466667
MM	Composite	0.00775	0.00775	0.00775	0.008683333	0.010466667	0.010466667
MR	Composite	0.78%	0.78%	0.78%	0.87%	1.05%	1.05%
CR	Composite	0.78%	0.78%	0.78%	0.87%	1.05%	1.05%
MM	Composite						
MR	Composite	0.78%	0.78%	0.78%	0.87%	1.05%	1.05%
CR	Composite	0.15%	0.17%	0.20%	0.22%	0.26%	0.29%
XR	Composite	0.15%	0.17%	0.20%	0.22%	0.26%	0.29%
MR	Composite	0.41%	0.41%	0.46%	0.52%	0.63%	0.68%
CR	Composite						
MM	Composite	0.004081907	0.004081907	0.004628698	0.005184879	0.006331556	0.006822198
CR	Composite						
MM	Composite						
MR	Composite	0.41%	0.41%	0.46%	0.52%	0.63%	0.68%
CR	Composite						
MR	Composite	0.41%	0.41%	0.46%	0.52%	0.63%	0.68%
CR	Composite						
MR	Composite						
CR	Composite	0.41%	0.41%	0.48%	0.52%	0.63%	0.68%
MR	Composite	0.41%	0.41%	0.46%	0.52%	0.63%	0.68%
XR	Composite						
MR	Composite	3.42%	3.47%	5.03%	6.31%	6.52%	6.80%
XR	Composite	0.034235721	0.033191078	0.050333108	0.060416318	0.065237835	0.065452953
MR	Composite	0.015935621	0.0322562	0.051789241	0.059699833	0.0611465	0.064646286
XR	Composite	0.015935621	0.0322562	0.051789241	0.059699833	0.0611465	0.064646286
MM	Composite						
MR	Composite						
XR	Composite	0.015935621	0.03224525	0.0518722	0.0597598	0.061095333	0.064704
XR	Composite	0.015935621	0.03224525	0.0518722	0.0597598	0.061095333	0.064704
MM	Composite						
MR	Composite	0.015935621	0.03324294	0.053530319	0.061604745	0.062899235	0.066767728
XR	Composite	1.59%	3.22%	5.19%	5.98%	6.11%	6.47%
MR	Composite						
XR	Composite	1.49%	1.49%	2.03%	2.03%	2.03%	2.03%
MR	Composite	93.79%	82.43%	81.34%	81.34%	79.35%	67.58%
MR	Composite						
MR	Composite	93.79%	82.43%	81.34%	81.34%	79.35%	67.58%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.00574633	0.00574633	0.008753487	0.010984799	0.013197738	0.015293075
XR	Composite	0.00574633	0.00574633	0.00843099	0.010984799	0.013197738	0.015293075
MR	Composite						
XR	Composite	0.63%	0.63%	1.05%	1.05%	1.58%	1.58%
MR	Composite	0.0045	0.0045	0.0045	0.0045	0.007517828	0.007517828
XR	Composite	0.45%	0.45%	0.45%	0.45%	0.75%	0.75%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.006643693	0.008727542	0.010841926	0.012961079	0.014962342	0.017127333
XR	Composite						
CR	Composite	0.73%	0.95%	1.17%	1.40%	1.60%	1.84%
MM	Composite	0.70%	0.91%	1.12%	1.34%	1.54%	1.77%
MR	Composite	0.69%	0.90%	1.11%	1.33%	1.52%	1.75%
XR	Composite	0.66%	0.87%	1.08%	1.30%	1.50%	1.71%
MR	Composite	0.0235	0.0235	0.036165756	0.036165756	0.04075	0.04075
XR	Composite	0.0235	0.0235	0.034833333	0.034833333	0.04075	0.04075
MR	Composite	0.026974663	0.030214969	0.046608502	0.058566711	0.062922987	0.066157772
XR	Composite						
MR	Composite	2.68%	3.06%	4.65%	5.88%	6.32%	6.71%
CR	Composite	2.85%	3.18%	4.90%	6.23%	6.73%	7.09%
MM	Composite	2.71%	3.06%	4.71%	5.98%	6.38%	6.81%
MR	Composite	2.68%	3.06%	4.65%	5.88%	6.32%	6.71%
XR	Composite	2.66%	2.94%	4.64%	5.81%	6.22%	6.53%
MR	Composite	2.68%	3.06%	4.65%	5.88%	6.32%	6.71%
MR	Composite	2.68%	3.06%	4.65%	5.88%	6.32%	6.71%

0.97%	1.09%	1%	1.15%	1.23%	0.4	NR	A
0.97%	1.09%	1%	1.15%	1.23%	0.4	NR	A
0.97%	0.010862269	0.011234387	0.011491333	0.012280519	0.4	NR	A
0.97%	1.12%	1.12%	1.18%	1.23%	0.4	NR	BB
1.02%	1.14%	1.18%	1.21%	1.23%	0.4	NR	BBB
					0.4		
0.97%	1.09%	1.12%	1.15%	1.23%	0.4	NR	A
					0.4		
1.17%	0.012991667	0.012991667	0.012991667	0.012991667	0.4		
1.17%	0.012991667	0.012991667	0.012991667	0.012991667	0.4		
1.17%	1.30%	1.30%	1.30%	1.30%	0.4		
1.17%	1.30%	1.30%	1.30%	1.30%	0.4		
					0.4		
1.17%	1.30%	1.30%	1.30%	1.30%	0.4		
0.29%	0.29%	0.29%	0.29%	0.29%	0.3	NR	NR
0.29%	0.29%	0.29%	0.29%	0.29%	0.3	NR	NR
0.70%	0.84%	0.71%	0.78%	0.83%	0.4		NR
					0.4		
0.70%	0.008388777	0.007069489	0.007780584	0.008341679	0.4		NR
					0.4		
					0.4		
0.70%	0.84%	0.71%	0.78%	0.83%	0.4		NR
					0.4		
0.70%	0.84%	0.71%	0.78%	0.83%	0.4		NR
					0.4		
					0.4		
0.70%	0.84%	0.71%	0.78%	0.83%	0.4		NR
0.70%	0.84%	0.71%	0.78%	0.83%	0.4		NR
					0.4		
6.81%	6.83%	6.75%	6.75%	6.75%	0.4	NR	A
6.52%	0.065662748	0.067533356	0.067533356	0.067533356	0.4	NR	A
6.47%	0.064964493	0.065679864	0.065126	0.065352181		NR	BB
6.47%	0.064964493	0.065679864	0.065126	0.065352181	0.4	NR	BB
					0.4		
					0.4		
6.49%	0.0651978	0.065679864	0.065126	0.06608125	0.4	NR	A
6.49%	0.0651978	0.065679864	0.065126	0.06608125	0.4	NR	A
					0.4		
6.74%	0.067691705	0.068192208	0.067617158	0.068608948	0.4	NR	BBB
6.49%	6.52%	6.57%	6.51%	6.61%	0.4	NR	A
					0.4		
2.03%	2.03%	2.03%	2.03%	2.03%	0.4		NR
61.70%	67.94%	31.00%	30.06%	38.72%	0.1575	NR	NR
					0.1575		
61.70%	67.94%	31.00%	30.06%	38.72%	0.1575	NR	NR
					0.385000001		
					0.385000001		
					0.385000001		
1.74%	0.019728479	0.019728479	0.019728479	0.019728479	0.385000001		NR
1.74%	0.019728479	0.019728479	0.019728479	0.019728479	0.4		NR
					0.2		
1.58%	1.80%	1.80%	1.80%	1.80%	0.2		NR
0.007517828	0.007517828	0.007517828	0.007517828	0.007517828	0.7		
0.75%	0.75%	0.75%	0.75%	0.75%	0.7		
					0.4125		
					0.4125		
					0.4125		
1.81%	0.019160021	0.020212179	0.027182751	0.019167706	0.4	BBB	AA
					0.4125		
1.95%	2.05%	2.21%	2.97%	2.09%	0.4125	BBB	A
1.87%	1.97%	2.12%	2.85%	2.01%	0.4125	BBB	A
1.85%	1.91%	2.10%	2.82%	1.99%	0.4125	BBB	A
1.81%	1.92%	2.02%	2.72%	1.92%	0.4	BBB	AA
4.52%	4.52%	4.52%	4.52%	4.52%	0.675		NR
4.35%	4.35%	4.35%	4.35%	4.35%	0.675		NR
6.54%	0.065040242	0.065853058	0.064609952	0.065360426	0.4	BBB	A
					0.4		
6.62%	6.54%	6.65%	6.52%	6.62%	0.4	A	AAA
6.99%	6.90%	7.02%	6.87%	6.97%	0.4	A	AA
6.71%	6.63%	6.74%	6.60%	6.69%	0.4	A	AA
6.62%	6.54%	6.65%	6.52%	6.62%	0.4	A	AAA
6.46%	6.43%	6.22%	6.37%	6.41%	0.4	A	A
6.62%	6.54%	6.65%	6.52%	6.62%	0.4	A	AAA
6.62%	6.54%	6.65%	6.52%	6.62%	0.4	A	AAA

A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	BBB	A	A	BBB	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
CCC	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
CCC	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
NR	A	NR	A	A	A
NR	A	NR	BBB	A	BBB
BBB	BBB	BB	BBB	BB	BB
BBB	BBB	BB	BBB	BB	BB
A	A	A	AA	A	A
A	A	A	AA	A	A
A	A	BBB	A	BBB	BBB
A	A	A	AA	A	A
	NR				
	CCC	CCC	NR	NR	NR
	CCC	CCC	NR	NR	NR
BBB	NR	NR	NR	NR	NR
A	NR	NR	NR	NR	NR
	NR			NR	NR
	NR		NR		
	NR		NR		
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
	BB		NR	BB	
	BBB		NR	BBB	
A	BBB	BBB	A	BBB	BBB
AAA	AA	AA	AAA	AA	AA
AA	A	A	AA	A	A
AA	A	A	AA	A	A
AAA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	A
AAA	AA	AA	AAA	AA	AA
AAA	AA	AA	AAA	AA	AA

A	A	NR	A	8 Consumer Goods
A	A	NR	A	8 Consumer Goods
A	A	NR	A	8 Consumer Goods
BB	BB	NR	A	3 Consumer Goods
BBB	BBB	NR	A	8 Consumer Goods
			NR	Consumer Goods
A	A	NR	A	8 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	2 Consumer Goods
NR	NR	NR	NR	2 Consumer Goods
			NR	Financials
NR			A	3 Financials
NR			A	3 Financials
BB	BB	BB	A	7 Consumer Services
BB	BB	BB	A	7 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	A	A	A	6 Consumer Services
A	A	A	A	6 Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	A	7 Consumer Services
A	A	A	A	6 Consumer Services
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
			NR	Technology
			NR	Technology
			NR	Technology
			NR	2 Technology
			NR	2 Technology
			NR	Technology
			NR	Technology
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
A	A	A	AA	6 Basic Materials
			NR	Basic Materials
BBB	BB	BBB	AA	8 Basic Materials
BBB	BB	BBB	AA	8 Basic Materials
BBB	BB	BBB	A	3 Basic Materials
A	A	A	AA	6 Basic Materials
			NR	2 Industrials
			NR	2 Industrials
BBB	BBB	BB	AA	3 Industrials
			NR	Industrials
AA	AA	A	AA	12 Industrials
A	A	BBB	AA	13 Industrials
A	A	BBB	AA	13 Industrials
AA	AA	A	AA	12 Industrials
A	A	A	A	9 Industrials
AA	AA	A	AA	12 Industrials
AA	AA	A	AA	12 Industrials

Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	Entity Tier	CcyGrp	Entity Tier
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB				
Europe	France	BBB	BBB			Thin	Thin
Europe	France	BBB	BBB			Thin	Thin
Europe	France	BBB	BBB			Thin	Thin
Europe	France	BBB	BBB			Thin	Thin
Europe	France	BBB	BBB				
Europe	France	BBB	BBB			Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Oceania	New Zealand	A	A		Thin	Entity Tier	Thin
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A		Thin	DocAdj	Thin
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A		Thin	CcyGrp	Thin
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A		Thin	Entity Tier	Thin
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A		Thin	DocAdj	Thin
Oceania	New Zealand	A	A		Thin	CcyGrp	Thin
N.Amer	United States		B				
N.Amer	United States		B	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States		B	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States		BB				
N.Amer	United States		BB		Thin		Thin
N.Amer	United States		CCC	Thin	Thin		Entity Tier
N.Amer	United States		CCC				
N.Amer	United States		CCC	Thin	Thin		Entity Tier
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA		Thin	DocAdj	Thin
N.Amer	United States	BB	AA		Thin	CcyGrp	Thin
N.Amer	United States	B	AA				
N.Amer	United States	B	AA		Thin		Thin
N.Amer	United States	BBB	AA				Thin
N.Amer	United States	BBB	AA				Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B		Thin		DocAdj
N.Amer	United States	BB	B		Thin		CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
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Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	CcyGrp	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Thin	Thin	Thin	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	Thin	DocAdj				
	Thin	CcyGrp				
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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FDCJPYMR	31-Jul-08 FDC
FDCSEKXR	31-Jul-08 FDC
FDCSGDMR	31-Jul-08 FDC
FDCTWDMR	31-Jul-08 FDC
FDCUSDCR	31-Jul-08 FDC
FDCUSDMM	31-Jul-08 FDC
FDCUSDMR	31-Jul-08 FDC
FDCUSDXR	31-Jul-08 FDC
FDXAUDMR	31-Jul-08 FDX
FDXCHFMR	31-Jul-08 FDX
FDXEURCR	31-Jul-08 FDX
FDXEURMM	31-Jul-08 FDX
FDXEURMR	31-Jul-08 FDX
FDXEURXR	31-Jul-08 FDX
FDXJPYMR	31-Jul-08 FDX
FDXTWDMR	31-Jul-08 FDX
FDXUSDCR	31-Jul-08 FDX
FDXUSDMM	31-Jul-08 FDX
FDXUSDMR	31-Jul-08 FDX
FDXUSDXR	31-Jul-08 FDX
FEAUDMR	31-Jul-08 FE
FEAUDXR	31-Jul-08 FE
FECADMR	31-Jul-08 FE
FECHFMR	31-Jul-08 FE
FEEURCR	31-Jul-08 FE
FEEURMM	31-Jul-08 FE
FEEURMR	31-Jul-08 FE
FEEURXR	31-Jul-08 FE
FEGBPMR	31-Jul-08 FE
FEGBPXR	31-Jul-08 FE
FEHKDMR	31-Jul-08 FE
FEHKDXR	31-Jul-08 FE
FEJPYMM	31-Jul-08 FE
FEJPYMR	31-Jul-08 FE
FEJPYXR	31-Jul-08 FE
FENZDMR	31-Jul-08 FE
FESEKMR	31-Jul-08 FE
FESEKXR	31-Jul-08 FE
FEUSDCR	31-Jul-08 FE
FEUSDMM	31-Jul-08 FE
FEUSDMR	31-Jul-08 FE
FEUSDXR	31-Jul-08 FE
FE-OHEdEURMM	31-Jul-08 FE-OHEd
FE-OHEdEURMR	31-Jul-08 FE-OHEd
FE-OHEdUSDCR	31-Jul-08 FE-OHEd
FE-OHEdUSDMM	31-Jul-08 FE-OHEd
FE-OHEdUSDMR	31-Jul-08 FE-OHEd
FE-OHEdUSDXR	31-Jul-08 FE-OHEd
FELTFJPYCR	31-Jul-08 FELTF
FELTFJPYMR	31-Jul-08 FELTF
FELTFJPYXR	31-Jul-08 FELTF
FERRUZAUDMM	31-Jul-08 FERRUZ
FERRUZCADMM	31-Jul-08 FERRUZ
FERRUZCHFCR	31-Jul-08 FERRUZ
FERRUZCHFMM	31-Jul-08 FERRUZ
FERRUZEURCR	31-Jul-08 FERRUZ
FERRUZEURMM	31-Jul-08 FERRUZ
FERRUZEURMR	31-Jul-08 FERRUZ
FERRUZEURXR	31-Jul-08 FERRUZ
FERRUZGBPMM	31-Jul-08 FERRUZ
FERRUZHKDMM	31-Jul-08 FERRUZ
FERRUZJPYCR	31-Jul-08 FERRUZ
FERRUZJPYMM	31-Jul-08 FERRUZ
FERRUZJPYMR	31-Jul-08 FERRUZ
FERRUZSEKMM	31-Jul-08 FERRUZ
FERRUZUSDCR	31-Jul-08 FERRUZ
FERRUZUSDMM	31-Jul-08 FERRUZ
FERRUZUSDMR	31-Jul-08 FERRUZ
FERRUZUSDXR	31-Jul-08 FERRUZ
FFHCNAUDMR	31-Jul-08 FFHCN
FFHCNAUDXR	31-Jul-08 FFHCN
FFHCNCADXR	31-Jul-08 FFHCN
FFHCNDKKXR	31-Jul-08 FFHCN
FFHCNEURCR	31-Jul-08 FFHCN

1st Data Corp	34AIF9	SNRFOR	JPY
1st Data Corp	34AIF9	SNRFOR	SEK
1st Data Corp	34AIF9	SNRFOR	SGD
1st Data Corp	34AIF9	SNRFOR	TWD
1st Data Corp	34AIF9	SNRFOR	USD
1st Data Corp	34AIF9	SNRFOR	USD
1st Data Corp	34AIF9	SNRFOR	USD
1st Data Corp	34AIF9	SNRFOR	USD
FedEx Corp	3E56A5	SNRFOR	AUD
FedEx Corp	3E56A5	SNRFOR	CHF
FedEx Corp	3E56A5	SNRFOR	EUR
FedEx Corp	3E56A5	SNRFOR	EUR
FedEx Corp	3E56A5	SNRFOR	EUR
FedEx Corp	3E56A5	SNRFOR	EUR
FedEx Corp	3E56A5	SNRFOR	JPY
FedEx Corp	3E56A5	SNRFOR	TWD
FedEx Corp	3E56A5	SNRFOR	USD
FedEx Corp	3E56A5	SNRFOR	USD
FedEx Corp	3E56A5	SNRFOR	USD
FedEx Corp	3E56A5	SNRFOR	USD
FirstEnergy Corp	36AGC5	SNRFOR	AUD
FirstEnergy Corp	36AGC5	SNRFOR	AUD
FirstEnergy Corp	36AGC5	SNRFOR	CAD
FirstEnergy Corp	36AGC5	SNRFOR	CHF
FirstEnergy Corp	36AGC5	SNRFOR	EUR
FirstEnergy Corp	36AGC5	SNRFOR	EUR
FirstEnergy Corp	36AGC5	SNRFOR	EUR
FirstEnergy Corp	36AGC5	SNRFOR	EUR
FirstEnergy Corp	36AGC5	SNRFOR	GBP
FirstEnergy Corp	36AGC5	SNRFOR	GBP
FirstEnergy Corp	36AGC5	SNRFOR	HKD
FirstEnergy Corp	36AGC5	SNRFOR	HKD
FirstEnergy Corp	36AGC5	SNRFOR	JPY
FirstEnergy Corp	36AGC5	SNRFOR	JPY
FirstEnergy Corp	36AGC5	SNRFOR	JPY
FirstEnergy Corp	36AGC5	SNRFOR	NZD
FirstEnergy Corp	36AGC5	SNRFOR	SEK
FirstEnergy Corp	36AGC5	SNRFOR	SEK
FirstEnergy Corp	36AGC5	SNRFOR	USD
FirstEnergy Corp	36AGC5	SNRFOR	USD
FirstEnergy Corp	36AGC5	SNRFOR	USD
FirstEnergy Corp	36AGC5	SNRFOR	USD
OH Edison Co	6DEA7B	SNRFOR	EUR
OH Edison Co	6DEA7B	SNRFOR	EUR
OH Edison Co	6DEA7B	SNRFOR	USD
OH Edison Co	6DEA7B	SNRFOR	USD
OH Edison Co	6DEA7B	SNRFOR	USD
OH Edison Co	6DEA7B	SNRFOR	USD
Fuji Elec Hldgs Co Ltd	JK554G	SNRFOR	JPY
Fuji Elec Hldgs Co Ltd	JK554G	SNRFOR	JPY
Fuji Elec Hldgs Co Ltd	JK554G	SNRFOR	JPY
Edison S p A	TW8A7X	SNRFOR	AUD
Edison S p A	TW8A7X	SNRFOR	CAD
Edison S p A	TW8A7X	SNRFOR	CHF
Edison S p A	TW8A7X	SNRFOR	CHF
Edison S p A	TW8A7X	SNRFOR	EUR
Edison S p A	TW8A7X	SNRFOR	EUR
Edison S p A	TW8A7X	SNRFOR	EUR
Edison S p A	TW8A7X	SNRFOR	EUR
Edison S p A	TW8A7X	SNRFOR	GBP
Edison S p A	TW8A7X	SNRFOR	HKD
Edison S p A	TW8A7X	SNRFOR	JPY
Edison S p A	TW8A7X	SNRFOR	JPY
Edison S p A	TW8A7X	SNRFOR	JPY
Edison S p A	TW8A7X	SNRFOR	SEK
Edison S p A	TW8A7X	SNRFOR	USD
Edison S p A	TW8A7X	SNRFOR	USD
Edison S p A	TW8A7X	SNRFOR	USD
Edison S p A	TW8A7X	SNRFOR	USD
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	AUD
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	AUD
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	CAD
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	DKK
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	EUR

MR	Composite	2.70%	3.02%	4.64%	5.86%	6.29%	6.65%
XR	Composite	2.66%	2.94%	4.64%	5.81%	6.22%	6.53%
MR	Composite	2.68%	3.06%	4.65%	5.88%	6.32%	6.71%
MR	Composite	2.68%	3.06%	4.65%	5.88%	6.32%	6.71%
CR	Composite	2.85%	3.18%	4.90%	6.23%	6.73%	7.09%
MM	Composite	2.71%	3.06%	4.71%	5.98%	6.38%	6.81%
MR	Composite	0.026814495	0.030574643	0.046489612	0.058819618	0.063154001	0.067088439
XR	Composite	2.66%	2.94%	4.64%	5.81%	6.22%	6.53%
MR	Composite	0.24%	0.47%	0.65%	0.77%	0.88%	0.99%
MR	Composite	0.24%	0.47%	0.68%	0.77%	0.88%	0.98%
CR	Composite	0.25%	0.49%	0.72%	0.81%	0.93%	1.04%
MM	Composite	0.24%	0.47%	0.69%	0.78%	0.89%	0.99%
MR	Composite	0.00238225	0.004671065	0.0068065	0.007697691	0.008848133	0.00984873
XR	Composite						
MR	Composite	0.00238225	0.004671065	0.006519277	0.007693526	0.00884926	0.009881031
MR	Composite	0.24%	0.47%	0.68%	0.77%	0.88%	0.98%
CR	Composite	0.002507632	0.004916911	0.007164737	0.008105203	0.009313824	0.010361272
MM	Composite						
MR	Composite	0.24%	0.47%	0.68%	0.77%	0.88%	0.98%
XR	Composite	0.23%	0.45%	0.66%	0.74%	0.85%	0.95%
MR	Composite	0.15%	0.30%	0.33%	0.43%	0.53%	0.59%
XR	Composite	0.15%	0.30%	0.32%	0.41%	0.50%	0.57%
MR	Composite	0.001519841	0.00260325	0.003442598	0.004333957	0.005220302	0.006013353
MR	Composite	0.15%	0.26%	0.34%	0.43%	0.52%	0.60%
CR	Composite	0.16%	0.27%	0.36%	0.46%	0.55%	0.63%
MM	Composite	0.001530073	0.002630653	0.003472494	0.004376191	0.005264003	0.006077405
MR	Composite	0.001519841	0.00260325	0.003442598	0.004333957	0.005220302	0.006013353
XR	Composite	0.001434664	0.003478192	0.003241983	0.004157506	0.0049643	0.005777422
MR	Composite	0.001519841	0.00260325	0.003442598	0.004333957	0.005220302	0.006013353
XR	Composite	0.001434664	0.003478192	0.003241983	0.004157506	0.0049643	0.005777422
MR	Composite	0.001519841	0.00260325	0.003442598	0.004333957	0.005220302	0.006013353
XR	Composite	0.14%	0.35%	0.32%	0.42%	0.50%	0.58%
MM	Composite	0.15%	0.30%	0.34%	0.44%	0.53%	0.59%
MR	Composite	0.15%	0.30%	0.33%	0.43%	0.52%	0.59%
XR	Composite	0.15%	0.30%	0.32%	0.42%	0.51%	0.57%
MR	Composite	0.15%	0.26%	0.34%	0.43%	0.52%	0.60%
MR	Composite	0.15%	0.26%	0.34%	0.43%	0.52%	0.60%
XR	Composite	0.14%	0.35%	0.32%	0.42%	0.50%	0.58%
CR	Composite	0.16%	0.27%	0.36%	0.46%	0.55%	0.63%
MM	Composite						
MR	Composite	0.15%	0.26%	0.34%	0.43%	0.52%	0.60%
XR	Composite	0.14%	0.35%	0.32%	0.42%	0.50%	0.58%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.34%	0.26%	0.33%	0.51%	0.51%	0.73%
XR	Composite	0.34%	0.26%	0.32%	0.51%	0.49%	0.73%
CR	Composite	0.26%	0.37%	0.44%	0.43%	0.49%	0.65%
MR	Composite						
XR	Composite	0.26%	0.28%	0.34%	0.43%	0.49%	0.50%
MM	Composite	0.001266778	0.00169671	0.002269589	0.002699129	0.003200319	0.003544198
MM	Composite	0.13%	0.17%	0.23%	0.27%	0.32%	0.35%
CR	Composite	0.13%	0.18%	0.24%	0.28%	0.33%	0.37%
MM	Composite	0.13%	0.17%	0.23%	0.27%	0.32%	0.35%
CR	Composite	0.13%	0.18%	0.24%	0.28%	0.33%	0.37%
MM	Composite	0.13%	0.17%	0.23%	0.27%	0.32%	0.35%
MR	Composite	0.12%	0.17%	0.22%	0.27%	0.31%	0.35%
XR	Composite	0.12%	0.16%	0.21%	0.26%	0.30%	0.34%
MM	Composite	0.13%	0.17%	0.23%	0.27%	0.32%	0.35%
MM	Composite	0.13%	0.17%	0.23%	0.27%	0.32%	0.35%
CR	Composite	0.13%	0.17%	0.23%	0.27%	0.32%	0.35%
MM	Composite	0.13%	0.17%	0.23%	0.27%	0.32%	0.35%
MR	Composite						
MM	Composite	0.13%	0.17%	0.23%	0.27%	0.32%	0.35%
CR	Composite	0.13%	0.18%	0.24%	0.28%	0.33%	0.37%
MM	Composite	0.001254667	0.001705269	0.002251096	0.002693719	0.003173503	0.003527902
MR	Composite	0.12%	0.17%	0.22%	0.27%	0.31%	0.35%
XR	Composite						
MR	Composite	2.90%	3.02%	3.73%	3.76%	4.35%	4.65%
XR	Composite	2.90%	3.02%	3.73%	3.76%	4.35%	4.65%
XR	Composite	2.89%	3.00%	3.71%	3.76%	4.34%	4.62%
XR	Composite	0.028948175	0.03001683	0.037075	0.037635	0.04339	0.046208333
CR	Composite						

6.54%	6.50%	6.59%	6.46%	6.54%	0.4 BBB	A
6.46%	6.43%	6.22%	6.37%	6.41%	0.4 A	A
6.62%	6.54%	6.65%	6.52%	6.62%	0.4 A	AAA
6.62%	6.54%	6.65%	6.52%	6.62%	0.4 A	AAA
6.99%	6.90%	7.02%	6.87%	6.97%	0.4 A	AA
6.71%	6.63%	6.74%	6.60%	6.69%	0.4 A	AA
6.62%	0.065362995	0.066495906	0.065151816	0.066227724	0.4 A	AAA
6.46%	6.43%	6.22%	6.37%	6.41%	0.4 A	A
1.01%	1.06%	1.24%	1.44%	1.32%	0.4 B	BB
1.01%	1.06%	1.24%	1.44%	1.34%	0.4 BB	A
1.06%	1.12%	1.31%	1.44%	1.41%	0.4 BB	BBB
1.02%	1.07%	1.25%	1.44%	1.36%	0.4 BB	BBB
1.01%	0.010612856	0.012416667	0.014363	0.0134	0.4 BB	A
					0.4	
1.01%	0.010634424	0.012416667	0.014363	0.013235917	0.4 B	BB
1.01%	1.06%	1.24%	1.44%	1.34%	0.4 BB	A
1.06%	0.011152564	0.013070175	0.014363	0.014121714	0.4 BB	BBB
					0.4	
1.01%	1.06%	1.24%	1.44%	1.34%	0.4 BB	A
0.97%	1.02%	1.20%	1.44%	1.29%	0.4 BB	BBB
0.63%	0.69%	0.80%	0.82%	0.85%	0.4 BB	BB
0.61%	0.66%	0.80%	0.82%	0.85%	0.4 BB	BB
0.65%	0.007231574	0.00827	0.008312158	0.0085225	0.4 A	A
0.65%	0.72%	0.83%	0.83%	0.85%	0.4 A	A
0.69%	0.76%	0.86%	0.87%	0.85%	0.4 BBB	BBB
0.66%	0.007313336	0.008211924	0.008399655	0.0085225	0.4 BBB	BBB
0.65%	0.007231574	0.00827	0.008312158	0.0085225	0.4 A	A
0.63%	0.006793575	0.00770575	0.008005921	0.0085225	0.4 A	BBB
0.65%	0.007231574	0.00827	0.008312158	0.0085225	0.4 A	A
0.63%	0.006793575	0.00770575	0.008005921	0.0085225	0.4 A	BBB
0.65%	0.007231574	0.00827	0.008312158	0.0085225	0.4 A	A
0.63%	0.68%	0.77%	0.80%	0.85%	0.4 A	BBB
0.65%	0.70%	0.80%	0.82%	0.85%	0.4 BB	BB
0.63%	0.69%	0.80%	0.82%	0.85%	0.4 BB	BB
0.62%	0.67%	0.80%	0.82%	0.85%	BB	BB
0.65%	0.72%	0.83%	0.83%	0.85%	0.4 A	A
0.65%	0.72%	0.83%	0.83%	0.85%	0.4 A	A
0.63%	0.68%	0.77%	0.80%	0.85%	0.4 A	BBB
0.69%	0.76%	0.86%	0.87%	0.85%	0.4 BBB	BBB
					0.4	
0.65%	0.72%	0.83%	0.83%	0.85%	0.4 A	A
0.63%	0.68%	0.77%	0.80%	0.85%	0.4 A	BBB
					0.4	
					0.4	
					0.4	
					0.4	
0.91%	0.89%	0.89%	0.92%	0.78%	0.4 NR	NR
0.88%	0.89%	0.89%	0.92%	0.78%	0.4 NR	NR
0.72%	0.82%	0.93%	0.86%	1.12%	0.35 NR	A
					0.311666667	
0.54%	0.82%	0.93%	0.86%	1.12%	0.311666667 NR	BBB
0.40%	0.00456377	0.005076507	0.00541804	0.00538836	0.4 BB	BB
0.40%	0.45%	0.50%	0.54%	0.54%	0.4 A	A
0.42%	0.47%	0.53%	0.56%	0.54%	0.4 BBB	BBB
0.40%	0.45%	0.50%	0.54%	0.54%	0.4 A	A
0.42%	0.47%	0.53%	0.56%	0.54%	0.4 BBB	BBB
0.40%	0.45%	0.50%	0.54%	0.54%	0.4 A	A
0.40%	0.45%	0.50%	0.53%	0.54%	0.4 BBB	BBB
0.38%	0.43%	0.48%	0.51%	0.54%	0.4 BBB	BBB
0.40%	0.45%	0.50%	0.54%	0.54%	0.4 A	A
0.40%	0.45%	0.50%	0.54%	0.54%	0.4 A	A
0.40%	0.46%	0.51%	0.54%	0.54%	0.4 BB	BB
0.40%	0.46%	0.51%	0.54%	0.54%	0.4 BB	BB
					0.4	
0.40%	0.45%	0.50%	0.54%	0.54%	0.4 A	A
0.42%	0.47%	0.53%	0.56%	0.54%	0.4 BBB	BBB
0.40%	0.004544922	0.005033348	0.005360597	0.00538836	0.4 A	A
0.40%	0.45%	0.50%	0.53%	0.54%	0.4 BBB	BBB
					0.4	
4.68%	4.71%	5.11%	5.02%	5.12%	0.4 BB	CCC
4.68%	4.71%	5.11%	5.02%	5.12%	0.4 BB	CCC
4.66%	4.69%	5.11%	5.00%	5.10%	0.4 A	BB
4.66%	0.046891667	0.05111375	0.05	0.050983333	0.4 A	BB
					0.4	

A	BBB	BBB	A	BBB	BBB
A	AA	AA	AA	AA	A
AAA	AA	AA	AAA	AA	AA
AAA	AA	AA	AAA	AA	AA
AA	A	A	AA	A	A
AA	A	A	AA	A	A
AAA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	A
BB	BB	BB	BBB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	A	A
BB	BB	BB	BBB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
A	A	A	AA	A	AA
AA	AA	AA	AAA	AA	AAA
A	AA	A	AA	AA	A
AA	AA	AA	AAA	AA	AAA
A	AA	A	AA	AA	A
AA	AA	AA	AAA	AA	AAA
A	AA	A	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	AA	A	AA	AA	A
A	A	A	AA	A	AA
AA	AA	AA	AAA	AA	AAA
A	AA	A	AA	AA	A

A	NR	A	NR	A	NR
BBB	NR	BBB	NR	BBB	NR
A	NR	NR	A	A	NR
BBB	NR	NR	BBB	BBB	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BB	BBB	CCC	B	B	B
BB	BBB	CCC	B	B	B
A	AA	BB	BBB	BBB	BBB
A	AA	BB	BBB	BBB	BBB

BBB	BBB	BB	AA	13 Industrials
A	A	A	A	9 Industrials
AA	AA	A	AA	12 Industrials
AA	AA	A	AA	12 Industrials
A	A	BBB	AA	13 Industrials
A	A	BBB	AA	13 Industrials
AA	AA	A	AA	12 Industrials
A	A	A	A	9 Industrials
CCC	NR	BB	A	12 Industrials
BB	NR	A	A	11 Industrials
B	NR	BBB	A	12 Industrials
B	NR	BBB	A	12 Industrials
BB	NR	A	A	11 Industrials
			NR	Industrials
CCC	NR	BB	A	12 Industrials
BB	NR	A	A	11 Industrials
B	NR	BBB	A	12 Industrials
			NR	Industrials
BB	NR	A	A	11 Industrials
B	NR	BBB	A	12 Industrials
BBB	BB	NR	A	3 Utilities
BBB	BB	NR	A	3 Utilities
A	BBB	NR	AA	12 Utilities
A	BBB	NR	AA	12 Utilities
A	BBB	NR	AA	12 Utilities
A	BBB	NR	AA	12 Utilities
A	BBB	NR	AA	12 Utilities
A	BBB	NR	BBB	6 Utilities
A	BBB	NR	AA	12 Utilities
A	BBB	NR	BBB	6 Utilities
A	BBB	NR	AA	12 Utilities
A	BBB	NR	BBB	6 Utilities
BBB	BB	NR	A	4 Utilities
BBB	BB	NR	A	3 Utilities
BBB	BB	NR	A	4 Utilities
A	BBB	NR	AA	12 Utilities
A	BBB	NR	AA	12 Utilities
A	BBB	NR	BBB	6 Utilities
A	BBB	NR	AA	12 Utilities
			NR	Utilities
A	BBB	NR	AA	12 Utilities
A	BBB	NR	BBB	6 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
	NR	NR	NR	2 Utilities
	NR	NR	NR	2 Utilities
NR	NR	NR	NR	3 Industrials
			NR	Industrials
NR	NR	NR	NR	3 Industrials
BB	B	NR	AA	10 Utilities
A	BBB	NR	AA	10 Utilities
BBB	BB	NR	A	10 Utilities
A	BBB	NR	AA	10 Utilities
BBB	BB	NR	A	10 Utilities
A	BBB	NR	AA	10 Utilities
BBB	BB	NR	AA	10 Utilities
BBB	BB	NR	AA	10 Utilities
A	BBB	NR	AA	10 Utilities
A	BBB	NR	AA	10 Utilities
BB	B	NR	AA	10 Utilities
BB	B	NR	AA	10 Utilities
			NR	Utilities
A	BBB	NR	AA	10 Utilities
BBB	BB	NR	A	10 Utilities
A	BBB	NR	AA	10 Utilities
BBB	BB	NR	AA	10 Utilities
			NR	Utilities
NR	CCC	BB	BBB	6 Financials
NR	CCC	BB	BBB	6 Financials
NR	BB	A	BBB	6 Financials
NR	BB	A	BBB	6 Financials
			NR	Financials

N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	DocAdj	Thin
Asia	Japan	BB	A	Thin	CcyGrp	CcyGrp	Thin
Asia	Japan	BB	A				
Asia	Japan	BB	A	Thin	DocAdj	DocAdj	Thin
Europe	Italy	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	AA	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Italy	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	AA	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Italy	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB	AA				
Europe	Italy	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	AA	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Italy	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	AA				
N.Amer	Canada	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB				

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin

CcyGrp	Thin	CcyGrp	Thin		Thin	Thin
DocAdj	Thin	DocAdj	Thin		Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

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FFHCNEURMM	31-Jul-08 FFHCN
FFHCNEURMR	31-Jul-08 FFHCN
FFHCNEURXR	31-Jul-08 FFHCN
FFHCNHKDMR	31-Jul-08 FFHCN
FFHCNHKDXR	31-Jul-08 FFHCN
FFHCNILSXR	31-Jul-08 FFHCN
FFHCNJPYMR	31-Jul-08 FFHCN
FFHCNJPYXR	31-Jul-08 FFHCN
FFHCNUSDCR	31-Jul-08 FFHCN
FFHCNUSDMM	31-Jul-08 FFHCN
FFHCNUSDMR	31-Jul-08 FFHCN
FFHCNUSDXR	31-Jul-08 FFHCN
FFHCN-ORHAUDMR	31-Jul-08 FFHCN-ORH
FFHCN-ORHEURCR	31-Jul-08 FFHCN-ORH
FFHCN-ORHEURMM	31-Jul-08 FFHCN-ORH
FFHCN-ORHEURMR	31-Jul-08 FFHCN-ORH
FFHCN-ORHHKDMR	31-Jul-08 FFHCN-ORH
FFHCN-ORHJPYMR	31-Jul-08 FFHCN-ORH
FFHCN-ORHUSDCR	31-Jul-08 FFHCN-ORH
FFHCN-ORHUSDMM	31-Jul-08 FFHCN-ORH
FFHCN-ORHUSDMR	31-Jul-08 FFHCN-ORH
FFHCN-ORHUSDXR	31-Jul-08 FFHCN-ORH
FGICAUDMR	31-Jul-08 FGIC
FGICDKKMR	31-Jul-08 FGIC
FGICEURMR	31-Jul-08 FGIC
FGICHKDMR	31-Jul-08 FGIC
FGICJPYMR	31-Jul-08 FGIC
FGICSGDMR	31-Jul-08 FGIC
FGICUSDMM	31-Jul-08 FGIC
FGICUSDMR	31-Jul-08 FGIC
FGICUSDXR	31-Jul-08 FGIC
FGPLNAUDMM	31-Jul-08 FGPLN
FGPLNEURCR	31-Jul-08 FGPLN
FGPLNEURMM	31-Jul-08 FGPLN
FGPLNEURMR	31-Jul-08 FGPLN
FGPLNEURXR	31-Jul-08 FGPLN
FGPLNGBPCR	31-Jul-08 FGPLN
FGPLNGBPMM	31-Jul-08 FGPLN
FGPLNJPYMM	31-Jul-08 FGPLN
FGPLNTWDMM	31-Jul-08 FGPLN
FGPLNUSDCR	31-Jul-08 FGPLN
FGPLNUSDMM	31-Jul-08 FGPLN
FGPLNUSDMR	31-Jul-08 FGPLN
FGPLNUSDXR	31-Jul-08 FGPLN
FHLBEURMR	31-Jul-08 FHLB
FHLBGBPMR	31-Jul-08 FHLB
FHLBUSDCR	31-Jul-08 FHLB
FHLBUSDMR	31-Jul-08 FHLB
FHLMCUSDMR	31-Jul-08 FHLMC
FHLMCAUDMR	31-Jul-08 FHLMC
FHLMCAUDXR	31-Jul-08 FHLMC
FHLMCCADMR	31-Jul-08 FHLMC
FHLMCCHFCR	31-Jul-08 FHLMC
FHLMCCHFMR	31-Jul-08 FHLMC
FHLMCDKKMR	31-Jul-08 FHLMC
FHLMCEURCR	31-Jul-08 FHLMC
FHLMCEURMM	31-Jul-08 FHLMC
FHLMCEURMR	31-Jul-08 FHLMC
FHLMCEURXR	31-Jul-08 FHLMC
FHLMCGBPMR	31-Jul-08 FHLMC
FHLMCGBPXR	31-Jul-08 FHLMC
FHLMCHKDMR	31-Jul-08 FHLMC
FHLMCHKDXR	31-Jul-08 FHLMC
FHLMCJPYMR	31-Jul-08 FHLMC
FHLMCJPYXR	31-Jul-08 FHLMC
FHLMCNZDMR	31-Jul-08 FHLMC
FHLMCSEKMR	31-Jul-08 FHLMC
FHLMCSEKXR	31-Jul-08 FHLMC
FHLMCSGDMR	31-Jul-08 FHLMC
FHLMCTWDMR	31-Jul-08 FHLMC
FHLMCUSDCR	31-Jul-08 FHLMC
FHLMCUSDMM	31-Jul-08 FHLMC
FHLMCUSDMR	31-Jul-08 FHLMC
FHLMCUSDXR	31-Jul-08 FHLMC

Fairfax Finl Hldgs Ltd	333C91	SNRFOR	EUR
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	EUR
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	EUR
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	HKD
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	HKD
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	ILS
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	JPY
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	JPY
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	USD
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	USD
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	USD
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	USD
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	AUD
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	EUR
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	EUR
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	EUR
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	HKD
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	JPY
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	USD
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	USD
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	USD
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	USD
Finl Gty Ins Co	348C8S	SNRFOR	AUD
Finl Gty Ins Co	348C8S	SNRFOR	DKK
Finl Gty Ins Co	348C8S	SNRFOR	EUR
Finl Gty Ins Co	348C8S	SNRFOR	HKD
Finl Gty Ins Co	348C8S	SNRFOR	JPY
Finl Gty Ins Co	348C8S	SNRFOR	SGD
Finl Gty Ins Co	348C8S	SNRFOR	USD
Finl Gty Ins Co	348C8S	SNRFOR	USD
Finl Gty Ins Co	348C8S	SNRFOR	USD
Firstgroup plc	GJ7A64	SNRFOR	AUD
Firstgroup plc	GJ7A64	SNRFOR	EUR
Firstgroup plc	GJ7A64	SNRFOR	EUR
Firstgroup plc	GJ7A64	SNRFOR	EUR
Firstgroup plc	GJ7A64	SNRFOR	EUR
Firstgroup plc	GJ7A64	SNRFOR	GBP
Firstgroup plc	GJ7A64	SNRFOR	GBP
Firstgroup plc	GJ7A64	SNRFOR	JPY
Firstgroup plc	GJ7A64	SNRFOR	TWD
Firstgroup plc	GJ7A64	SNRFOR	USD
Firstgroup plc	GJ7A64	SNRFOR	USD
Firstgroup plc	GJ7A64	SNRFOR	USD
Firstgroup plc	GJ7A64	SNRFOR	USD
Fed Home Ln Bk	UX446B	SNRFOR	EUR
Fed Home Ln Bk	UX446B	SNRFOR	GBP
Fed Home Ln Bk	UX446B	SNRFOR	USD
Fed Home Ln Bk	UX446B	SNRFOR	USD
Fed Home Ln Mtg Corp	343A80	PREFT1	USD
Fed Home Ln Mtg Corp	343A80	SNRFOR	AUD
Fed Home Ln Mtg Corp	343A80	SNRFOR	AUD
Fed Home Ln Mtg Corp	343A80	SNRFOR	CAD
Fed Home Ln Mtg Corp	343A80	SNRFOR	CHF
Fed Home Ln Mtg Corp	343A80	SNRFOR	CHF
Fed Home Ln Mtg Corp	343A80	SNRFOR	DKK
Fed Home Ln Mtg Corp	343A80	SNRFOR	EUR
Fed Home Ln Mtg Corp	343A80	SNRFOR	EUR
Fed Home Ln Mtg Corp	343A80	SNRFOR	EUR
Fed Home Ln Mtg Corp	343A80	SNRFOR	EUR
Fed Home Ln Mtg Corp	343A80	SNRFOR	GBP
Fed Home Ln Mtg Corp	343A80	SNRFOR	GBP
Fed Home Ln Mtg Corp	343A80	SNRFOR	HKD
Fed Home Ln Mtg Corp	343A80	SNRFOR	HKD
Fed Home Ln Mtg Corp	343A80	SNRFOR	JPY
Fed Home Ln Mtg Corp	343A80	SNRFOR	JPY
Fed Home Ln Mtg Corp	343A80	SNRFOR	NZD
Fed Home Ln Mtg Corp	343A80	SNRFOR	SEK
Fed Home Ln Mtg Corp	343A80	SNRFOR	SEK
Fed Home Ln Mtg Corp	343A80	SNRFOR	SGD
Fed Home Ln Mtg Corp	343A80	SNRFOR	TWD
Fed Home Ln Mtg Corp	343A80	SNRFOR	USD
Fed Home Ln Mtg Corp	343A80	SNRFOR	USD
Fed Home Ln Mtg Corp	343A80	SNRFOR	USD
Fed Home Ln Mtg Corp	343A80	SNRFOR	USD

MM	Composite						
MR	Composite	3.00%	3.11%	3.84%	3.91%	4.50%	4.77%
XR	Composite	0.028948175	0.03001683	0.037075	0.037635	0.04339	0.046208333
MR	Composite	3.00%	3.11%	3.84%	3.91%	4.50%	4.77%
XR	Composite	2.89%	3.00%	3.71%	3.76%	4.34%	4.62%
XR	Composite	2.89%	3.00%	3.71%	3.76%	4.34%	4.62%
MR	Composite	2.90%	3.02%	3.73%	3.76%	4.35%	4.65%
XR	Composite	2.90%	3.02%	3.73%	3.76%	4.35%	4.65%
CR	Composite	3%	3%	4%	4%	5%	5%
MM	Composite						
MR	Composite	3.00%	3.11%	3.84%	3.91%	4.50%	4.77%
XR	Composite	2.89%	3.00%	3.71%	3.76%	4.34%	4.62%
MR	Composite	0.57%	0.68%	0.75%	0.99%	1.13%	1.16%
CR	Composite						
MM	Composite	0.005817448	0.006884312	0.007623411	0.009235453	0.011232168	0.011620331
MR	Composite	0.58%	0.68%	0.75%	0.91%	1.11%	1.15%
MR	Composite	0.58%	0.68%	0.75%	0.91%	1.11%	1.15%
MR	Composite	0.57%	0.68%	0.75%	0.99%	1.13%	1.16%
CR	Composite	0.006059841	0.007171158	0.007941053	0.009620263	0.0119083	0.012244728
MM	Composite	0.58%	0.69%	0.76%	0.92%	1.12%	1.16%
MR	Composite	0.58%	0.68%	0.75%	0.91%	1.11%	1.15%
XR	Composite	0.55%	0.66%	0.73%	0.97%	1.09%	1.12%
MR	Composite	58.87%	66.75%	49.71%	42.62%	35.87%	32.62%
MR	Composite	58.87%	66.74%	49.64%	42.87%	35.93%	32.61%
MR	Composite	58.87%	66.74%	49.64%	42.87%	35.93%	32.61%
MR	Composite	58.87%	66.74%	49.64%	42.87%	35.93%	32.61%
MR	Composite	58.87%	66.75%	49.71%	42.62%	35.87%	32.62%
MR	Composite	0.58873785	0.66740828	0.496444518	0.428687641	0.359320875	0.326096197
MM	Composite	58.87%	67.44%	50.17%	43.06%	36.31%	32.95%
MR	Composite	58.87%	66.74%	49.64%	42.87%	35.93%	32.61%
XR	Composite	58.87%	64.28%	47.82%	41.04%	34.61%	31.41%
MM	Composite	0.006304906	0.006702274	0.008984033	0.010810157	0.012548372	0.014176343
CR	Composite	0.66%	0.70%	0.94%	1.13%	1.31%	1.41%
MM	Composite	0.64%	0.67%	0.90%	1.09%	1.26%	1.44%
MR	Composite	0.62%	0.66%	0.89%	1.07%	1.24%	1.42%
XR	Composite	0.006015426	0.006396864	0.008615593	0.010323298	0.011950619	0.013296423
CR	Composite	0.66%	0.70%	0.94%	1.13%	1.31%	1.41%
MM	Composite	0.64%	0.67%	0.90%	1.09%	1.26%	1.44%
MM	Composite	0.63%	0.67%	0.90%	1.08%	1.25%	1.42%
MM	Composite	0.64%	0.67%	0.90%	1.09%	1.26%	1.44%
CR	Composite	0.66%	0.70%	0.94%	1.13%	1.31%	1.41%
MM	Composite	0.64%	0.67%	0.90%	1.09%	1.26%	1.44%
MR	Composite	0.62%	0.66%	0.89%	1.07%	1.24%	1.42%
XR	Composite	0.006015426	0.006396864	0.008615593	0.010323298	0.011950619	0.013296423
MR	Composite	0.23%	0.23%	0.23%	0.26%	0.26%	0.30%
MR	Composite						
CR	Composite						
MR	Composite	0.0023	0.0023	0.0023	0.002635	0.002635	0.0029745
MR	Composite						
MR	Composite	0.18%	0.32%	0.34%	0.37%	0.40%	0.42%
XR	Composite	0.18%	0.32%	0.33%	0.36%	0.38%	0.42%
MR	Composite	0.18%	0.31%	0.34%	0.36%	0.40%	0.43%
CR	Composite	0.001890836	0.003375492	0.003596975	0.003832923	0.004180859	0.004499695
MR	Composite	0.001796294	0.003118013	0.003417975	0.003600453	0.003970778	0.004275
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.18%	0.31%	0.34%	0.36%	0.40%	0.43%
XR	Composite	0.17%	0.31%	0.32%	0.35%	0.38%	0.41%
MR	Composite	0.001796294	0.003118013	0.003417975	0.003600453	0.003970778	0.004275
XR	Composite	0.17%	0.31%	0.32%	0.35%	0.38%	0.41%
MR	Composite	0.18%	0.31%	0.34%	0.36%	0.40%	0.43%
XR	Composite	0.001730115	0.003117336	0.003231104	0.003509642	0.003822927	0.0041424
MR	Composite	0.18%	0.32%	0.34%	0.36%	0.39%	0.42%
XR	Composite	0.18%	0.32%	0.34%	0.36%	0.39%	0.42%
MR	Composite	0.18%	0.31%	0.34%	0.36%	0.40%	0.43%
MR	Composite	0.001796294	0.003118013	0.003417975	0.003600453	0.003970778	0.004275
XR	Composite	0.17%	0.31%	0.32%	0.35%	0.38%	0.41%
MR	Composite	0.18%	0.31%	0.34%	0.36%	0.40%	0.43%
MR	Composite	0.18%	0.31%	0.34%	0.36%	0.40%	0.43%
CR	Composite	0.001890836	0.003375492	0.003596975	0.003832923	0.004180859	0.004499695
MM	Composite						
MR	Composite	0.18%	0.31%	0.34%	0.36%	0.40%	0.43%
XR	Composite	0.001730115	0.003117336	0.003231104	0.003509642	0.003822927	0.0041424

					0.4		
4.82%	4.86%	5.11%	5.18%	5.29%	0.4	BBB	B
4.66%	0.046891667	0.05111375	0.05	0.050983333	0.4	A	BB
4.82%	4.86%	5.11%	5.18%	5.29%	0.4	BBB	B
4.66%	4.69%	5.11%	5.00%	5.10%	0.4	A	BB
4.66%	4.69%	5.11%	5.00%	5.10%	0.4	A	BB
4.68%	4.71%	5.11%	5.02%	5.12%		BB	CCC
4.68%	4.71%	5.11%	5.02%	5.12%	0.4	BB	CCC
5.08%	5%	5%	5%	6%	0.4	BBB	B
					0.4		
4.82%	4.86%	5.11%	5.18%	5.29%	0.4	BBB	B
4.66%	4.69%	5.11%	5.00%	5.10%	0.4	A	BB
1.26%	1.30%	1.43%	1.38%	1.60%	0.4	CCC	BB
					0.4		
1.27%	0.013147741	0.01425	0.013978947	0.0159775	0.4	B	BBB
1.26%	1.30%	1.43%	1.38%	1.60%	0.4	BB	A
1.26%	1.30%	1.43%	1.38%	1.60%	0.4	BB	A
1.26%	1.30%	1.43%	1.38%	1.60%	0.4	CCC	BB
1.33%	0.013695564	0.01425	0.014561404	0.0159775	0.4	B	BBB
1.27%	1.31%	1.43%	1.40%	1.60%	0.4	B	BBB
1.26%	1.30%	1.43%	1.38%	1.60%	0.4	BB	A
1.21%	1.25%	1.43%	1.33%	1.60%	0.4	B	BBB
30.31%	24.63%	22.04%	25.32%	21.85%	0.25	NR	BB
29.97%	24.53%	22.04%	25.32%	21.85%	25.00%	NR	A
29.97%	24.53%	22.04%	25.32%	21.85%	25.00%	NR	A
29.97%	24.53%	22.04%	25.32%	21.85%	25.00%	NR	A
30.31%	24.63%	22.04%	25.32%	21.85%	25.00%	NR	BB
29.97%	0.245285031	0.220380732	0.253164421	0.218511512	25.00%	NR	A
30.54%	24.79%	22.04%	25.32%	21.85%	25.00%	NR	BBB
29.97%	24.53%	22.04%	25.32%	21.85%	25.00%	NR	A
29.11%	23.62%	22.04%	25.32%	21.85%	25.00%	NR	BBB
1.71%	0.018091375	0.017840046	0.017910428	0.01933	41.43%	CCC	CCC
1.78%	1.80%	1.85%	1.85%	1.93%	40.00%	B	B
1.72%	1.78%	1.77%	1.78%	1.93%	40.00%	BB	BB
1.69%	1.76%	1.75%	1.76%	1.93%	41.43%	B	B
1.63%	0.016961038	0.016901431	0.016962065	0.01933	41.43%	B	B
1.78%	1.80%	1.85%	1.85%	1.93%	40.00%	B	B
1.72%	1.78%	1.77%	1.78%	1.93%	40.00%	BB	BB
1.71%	1.81%	1.78%	1.79%	1.93%	0.414285714	CCC	CCC
1.72%	1.78%	1.77%	1.78%	1.93%	0.4	BB	BB
1.78%	1.80%	1.85%	1.85%	1.93%	0.4	B	B
1.72%	1.78%	1.77%	1.78%	1.93%	0.4	BB	BB
1.69%	1.76%	1.75%	1.76%	1.93%	0.414285714	B	B
1.63%	0.016961038	0.016901431	0.016962065	0.01933	0.414285714	B	B
0.30%	0.36%	0.36%	0.33%	0.33%	0.4	NR	
					0.4		
					0.4		
0.0029745	0.003586	0.003586	0.0033	0.0033	0.4	NR	
					0.15		
0.42%	0.41%	0.37%	0.52%		0.4	B	BBB
0.42%	0.41%	0.37%	0.52%		0.4	B	BBB
0.42%	0.41%	0.37%	0.53%		0.4	BBB	AA
0.44%	0.00429901	0.0036575	0.005529998		0.4	BB	A
0.42%	0.004088869	0.0036575	0.005258		0.4	BBB	AA
					0.4		
					0.4		
					0.4		
0.42%	0.41%	0.37%	0.53%		0.4	BBB	AA
0.40%	0.39%	0.37%	0.51%		0.4	BB	AA
0.42%	0.004088869	0.0036575	0.005258		0.4	BBB	AA
0.40%	0.39%	0.37%	0.51%		0.4	BB	AA
0.42%	0.41%	0.37%	0.53%		0.4	BBB	AA
0.40%	0.003933594	0.0036575	0.005059948		0.4	BB	AA
0.42%	0.41%	0.37%	0.52%		0.4	B	BBB
0.42%	0.41%	0.37%	0.52%			B	BBB
0.42%	0.41%	0.37%	0.53%		0.4	BBB	AA
0.42%	0.004088869	0.0036575	0.005258		0.4	BBB	AA
0.40%	0.39%	0.37%	0.51%		0.4	BB	AA
0.42%	0.41%	0.37%	0.53%		0.4	BBB	AA
0.42%	0.41%	0.37%	0.53%		0.4	BBB	AA
0.44%	0.00429901	0.0036575	0.005529998		0.4	BB	A
					0.4		
0.42%	0.41%	0.37%	0.53%		0.4	BBB	AA
0.40%	0.003933594	0.0036575	0.005059948		0.4	BB	AA

BBB	A	B	A	A	A
A	AA	BB	BBB	BBB	BBB
BBB	A	B	A	A	A
A	AA	BB	BBB	BBB	BBB
A	AA	BB	BBB	BBB	BBB
BB	BBB	CCC	B	B	B
BB	BBB	CCC	B	B	B
BBB	A	B	BB	BB	BB
BBB	A	B	A	A	A
A	AA	BB	BBB	BBB	BBB
CCC	CCC	B	B	B	BB
B	CCC	BB	BB	BB	BBB
BB	BB	BBB	BBB	BBB	A
BB	BB	BBB	BBB	BBB	A
CCC	CCC	B	B	B	BB
B	CCC	BB	BB	BB	BBB
B	CCC	BB	BB	BB	BBB
BB	BB	BBB	BBB	BBB	A
B	CCC	BB	BB	BB	BBB
BBB	BBB	BB	BB	BBB	BB
AA	AA	A	A	AA	A
AA	AA	A	A	AA	A
AA	AA	A	A	AA	A
BBB	BBB	BB	BB	BBB	BB
AA	AA	A	A	AA	A
A	A	BBB	BBB	A	BBB
AA	AA	A	A	AA	A
A	A	BBB	BBB	A	BBB
BB	CCC	CCC	BB	CCC	B
BBB	B	B	A	B	BBB
A	A	A	A	A	BB
BBB	B	B	BBB	B	BB
BBB	B	B	BBB	B	BB
A	A	A	A	A	BBB
BB	CCC	CCC	BB	CCC	B
A	A	A	A	A	BB
BBB	B	B	A	B	BBB
A	A	A	A	A	BB
BBB	B	B	BBB	B	BB
BBB	B	B	BBB	B	BB
		NR	NR		NR
		NR	NR		NR
A	A	A	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	AA	AA	A	A	BBB
AA	AA	AA	AA	AA	A
A	AA	AA	A	A	BBB
AA	AA	AA	AA	AA	A
A	AA	AA	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	AA	AA	A	A	BBB
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	AA	AA	A	A	BBB

			NR	Financials
NR	B	BBB	BBB	3 Financials
NR	BB	A	BBB	6 Financials
NR	B	BBB	BBB	3 Financials
NR	BB	A	BBB	6 Financials
NR	BB	A	BBB	6 Financials
NR	CCC	BB	BBB	6 Financials
NR	CCC	BB	BBB	6 Financials
NR	B	BBB	BBB	6 Financials
			NR	Financials
NR	B	BBB	BBB	3 Financials
NR	BB	A	BBB	6 Financials
NR	CCC	NR	BB	8 Financials
			NR	Financials
NR	B	NR	BB	8 Financials
NR	BB	NR	BB	7 Financials
NR	BB	NR	BB	7 Financials
NR	CCC	NR	BB	8 Financials
NR	B	NR	BB	8 Financials
NR	B	NR	BB	8 Financials
NR	BB	NR	BB	7 Financials
NR	B	NR	BB	8 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
B	B	NR	BBB	6 Consumer Services
BB	BB	NR	BBB	3 Consumer Services
BB	BB	NR	BBB	3 Consumer Services
BB	BB	NR	BBB	6 Consumer Services
BB	BB	NR	BBB	6 Consumer Services
BB	BB	NR	BBB	3 Consumer Services
BB	BB	NR	BBB	3 Consumer Services
B	B	NR	BBB	6 Consumer Services
BB	BB	NR	BBB	3 Consumer Services
BB	BB	NR	BBB	3 Consumer Services
BB	BB	NR	BBB	3 Consumer Services
BB	BB	NR	BBB	6 Consumer Services
BB	BB	NR	BBB	6 Consumer Services
	NR		NR	2 Government
			NR	Government
			NR	Government
	NR		NR	2 Government
			NR	Government
NR	BB		A	10 Government
NR	BB		A	10 Government
NR	A		A	10 Government
NR	BBB		A	10 Government
NR	A		A	10 Government
			NR	Government
			NR	Government
			NR	Government
NR	A		A	10 Government
NR	BBB		A	5 Government
NR	A		A	10 Government
NR	BBB		A	5 Government
NR	A		A	10 Government
NR	BBB		A	5 Government
NR	BB		A	10 Government
NR	BB		A	10 Government
NR	A		A	10 Government
NR	A		A	10 Government
NR	BBB		A	5 Government
NR	A		A	10 Government
NR	A		A	10 Government
NR	BBB		A	10 Government
			NR	Government
NR	A		A	10 Government
NR	BBB		A	5 Government

N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	Thin			
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	Thin			
N.Amer	United States	A	AA				
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp

DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
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Thin	Thin		Thin		Thin	
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
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CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	

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FHLMCAUDMR	31-Jul-08 FHLMC
FHLMCDKKMR	31-Jul-08 FHLMC
FHLMCEURCR	31-Jul-08 FHLMC
FHLMCEURMM	31-Jul-08 FHLMC
FHLMCEURMR	31-Jul-08 FHLMC
FHLMCEURXR	31-Jul-08 FHLMC
FHLMCGBPMR	31-Jul-08 FHLMC
FHLMCGBPXR	31-Jul-08 FHLMC
FHLMCHKDMR	31-Jul-08 FHLMC
FHLMCJPYMR	31-Jul-08 FHLMC
FHLMCSEKMR	31-Jul-08 FHLMC
FHLMCSGDMR	31-Jul-08 FHLMC
FHLMCUSDCR	31-Jul-08 FHLMC
FHLMCUSDMM	31-Jul-08 FHLMC
FHLMCUSDMR	31-Jul-08 FHLMC
FHLMCUSDXR	31-Jul-08 FHLMC
FIACRDAUDMR	31-Jul-08 FIACRD
FIACRDCHFMR	31-Jul-08 FIACRD
FIACRDEURCR	31-Jul-08 FIACRD
FIACRDEURMM	31-Jul-08 FIACRD
FIACRDEURMR	31-Jul-08 FIACRD
FIACRDEURXR	31-Jul-08 FIACRD
FIACRDGBPCR	31-Jul-08 FIACRD
FIACRDGBPMM	31-Jul-08 FIACRD
FIACRDGBPMR	31-Jul-08 FIACRD
FIACRDHKDMR	31-Jul-08 FIACRD
FIACRDJPYCR	31-Jul-08 FIACRD
FIACRDJPYMR	31-Jul-08 FIACRD
FIACRDNZDMR	31-Jul-08 FIACRD
FIACRDSGDMR	31-Jul-08 FIACRD
FIACRDTWDMR	31-Jul-08 FIACRD
FIACRDUSDCR	31-Jul-08 FIACRD
FIACRDUSDMM	31-Jul-08 FIACRD
FIACRDUSDMR	31-Jul-08 FIACRD
FIACRDUSDXR	31-Jul-08 FIACRD
FIACRDUSDMR	31-Jul-08 FIACRD
FIATAUDCR	31-Jul-08 FIAT
FIATAUDMM	31-Jul-08 FIAT
FIATCHFCR	31-Jul-08 FIAT
FIATCHFMM	31-Jul-08 FIAT
FIATEURCR	31-Jul-08 FIAT
FIATEURMM	31-Jul-08 FIAT
FIATEURMR	31-Jul-08 FIAT
FIATEURXR	31-Jul-08 FIAT
FIATGBPCR	31-Jul-08 FIAT
FIATGBPMM	31-Jul-08 FIAT
FIATGBPXR	31-Jul-08 FIAT
FIATJPYCR	31-Jul-08 FIAT
FIATJPYMM	31-Jul-08 FIAT
FIATJPYMR	31-Jul-08 FIAT
FIATNZDCR	31-Jul-08 FIAT
FIATNZDMM	31-Jul-08 FIAT
FIATSEKMM	31-Jul-08 FIAT
FIATSGDCR	31-Jul-08 FIAT
FIATSGDMM	31-Jul-08 FIAT
FIATUSDCR	31-Jul-08 FIAT
FIATUSDMM	31-Jul-08 FIAT
FIATUSDMR	31-Jul-08 FIAT
FIATUSDXR	31-Jul-08 FIAT
FIAT-Fin+TradeEURCR	31-Jul-08 FIAT-Fin+Trade
FIAT-Fin+TradeEURMM	31-Jul-08 FIAT-Fin+Trade
FIAT-Fin+TradeEURMR	31-Jul-08 FIAT-Fin+Trade
FIAT-Fin+TradeEURXR	31-Jul-08 FIAT-Fin+Trade
FIAT-Fin+TradeGBPMM	31-Jul-08 FIAT-Fin+Trade
FIAT-Fin+TradeUSDCR	31-Jul-08 FIAT-Fin+Trade
FIAT-Fin+TradeUSDMM	31-Jul-08 FIAT-Fin+Trade
FIAT-Fin+TradeUSDMR	31-Jul-08 FIAT-Fin+Trade
FIDINTEURCR	31-Jul-08 FIDINT
FIDINTEURMM	31-Jul-08 FIDINT
FIDINTEURMR	31-Jul-08 FIDINT
FIDINTJPYMR	31-Jul-08 FIDINT
FIDINTUSDCR	31-Jul-08 FIDINT
FIDINTUSDMR	31-Jul-08 FIDINT
FINBNEURCR	31-Jul-08 FINBN

Fed Home Ln Mtg Corp	343A80	SUBLT2	AUD
Fed Home Ln Mtg Corp	343A80	SUBLT2	DKK
Fed Home Ln Mtg Corp	343A80	SUBLT2	EUR
Fed Home Ln Mtg Corp	343A80	SUBLT2	EUR
Fed Home Ln Mtg Corp	343A80	SUBLT2	EUR
Fed Home Ln Mtg Corp	343A80	SUBLT2	EUR
Fed Home Ln Mtg Corp	343A80	SUBLT2	GBP
Fed Home Ln Mtg Corp	343A80	SUBLT2	GBP
Fed Home Ln Mtg Corp	343A80	SUBLT2	HKD
Fed Home Ln Mtg Corp	343A80	SUBLT2	JPY
Fed Home Ln Mtg Corp	343A80	SUBLT2	SEK
Fed Home Ln Mtg Corp	343A80	SUBLT2	SGD
Fed Home Ln Mtg Corp	343A80	SUBLT2	USD
Fed Home Ln Mtg Corp	343A80	SUBLT2	USD
Fed Home Ln Mtg Corp	343A80	SUBLT2	USD
Fed Home Ln Mtg Corp	343A80	SUBLT2	USD
FIA Card Services Natl Assn	346B9J	SNRFOR	AUD
FIA Card Services Natl Assn	346B9J	SNRFOR	CHF
FIA Card Services Natl Assn	346B9J	SNRFOR	EUR
FIA Card Services Natl Assn	346B9J	SNRFOR	EUR
FIA Card Services Natl Assn	346B9J	SNRFOR	EUR
FIA Card Services Natl Assn	346B9J	SNRFOR	EUR
FIA Card Services Natl Assn	346B9J	SNRFOR	GBP
FIA Card Services Natl Assn	346B9J	SNRFOR	GBP
FIA Card Services Natl Assn	346B9J	SNRFOR	GBP
FIA Card Services Natl Assn	346B9J	SNRFOR	HKD
FIA Card Services Natl Assn	346B9J	SNRFOR	JPY
FIA Card Services Natl Assn	346B9J	SNRFOR	JPY
FIA Card Services Natl Assn	346B9J	SNRFOR	NZD
FIA Card Services Natl Assn	346B9J	SNRFOR	SGD
FIA Card Services Natl Assn	346B9J	SNRFOR	TWD
FIA Card Services Natl Assn	346B9J	SNRFOR	USD
FIA Card Services Natl Assn	346B9J	SNRFOR	USD
FIA Card Services Natl Assn	346B9J	SNRFOR	USD
FIA Card Services Natl Assn	346B9J	SNRFOR	USD
FIA Card Services Natl Assn	346B9J	SUBLT2	USD
FIAT S p A	346B83	SNRFOR	AUD
FIAT S p A	346B83	SNRFOR	AUD
FIAT S p A	346B83	SNRFOR	CHF
FIAT S p A	346B83	SNRFOR	CHF
FIAT S p A	346B83	SNRFOR	EUR
FIAT S p A	346B83	SNRFOR	EUR
FIAT S p A	346B83	SNRFOR	EUR
FIAT S p A	346B83	SNRFOR	EUR
FIAT S p A	346B83	SNRFOR	GBP
FIAT S p A	346B83	SNRFOR	GBP
FIAT S p A	346B83	SNRFOR	GBP
FIAT S p A	346B83	SNRFOR	JPY
FIAT S p A	346B83	SNRFOR	JPY
FIAT S p A	346B83	SNRFOR	JPY
FIAT S p A	346B83	SNRFOR	NZD
FIAT S p A	346B83	SNRFOR	NZD
FIAT S p A	346B83	SNRFOR	SEK
FIAT S p A	346B83	SNRFOR	SGD
FIAT S p A	346B83	SNRFOR	SGD
FIAT S p A	346B83	SNRFOR	USD
FIAT S p A	346B83	SNRFOR	USD
FIAT S p A	346B83	SNRFOR	USD
FIAT S p A	346B83	SNRFOR	USD
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	EUR
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	EUR
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	EUR
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	EUR
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	GBP
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	USD
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	USD
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	USD
Fid Intl Ltd	GJ745A	SNRFOR	EUR
Fid Intl Ltd	GJ745A	SNRFOR	EUR
Fid Intl Ltd	GJ745A	SNRFOR	EUR
Fid Intl Ltd	GJ745A	SNRFOR	JPY
Fid Intl Ltd	GJ745A	SNRFOR	USD
Fid Intl Ltd	GJ745A	SNRFOR	USD
Finansbank Anonim Sirketi	348E7N	SNRFOR	EUR

MR	Composite	2.46%	2.46%	2.28%	2.18%	2.02%	2.02%
MR	Composite	2.47%	2.47%	2.29%	2.19%	2.03%	2.02%
CR	Composite	2.60%	2.60%	2.40%	2.30%	2.13%	2.13%
MM	Composite						
MR	Composite	0.024685985	0.024685985	0.022851905	0.021860373	0.02028097	0.020228945
XR	Composite						
MR	Composite	2.47%	2.47%	2.29%	2.19%	2.03%	2.02%
XR	Composite						
MR	Composite	0.024685985	0.024685985	0.022851905	0.021860373	0.02028097	0.020228945
MR	Composite	2.46%	2.46%	2.28%	2.18%	2.02%	2.02%
MR	Composite	0.024685985	0.024685985	0.022851905	0.021860373	0.02028097	0.020228945
MR	Composite	2.47%	2.47%	2.29%	2.19%	2.03%	2.02%
CR	Composite	2.60%	2.60%	2.40%	2.30%	2.13%	2.13%
MM	Composite						
MR	Composite	0.024685985	0.024685985	0.022851905	0.021860373	0.02028097	0.020228945
XR	Composite	2.38%	2.38%	2.20%	2.10%	1.95%	1.95%
MR	Composite	0.63%	0.69%	0.81%	0.91%	0.99%	1.10%
MR	Composite						
CR	Composite	0.66%	0.72%	0.85%	0.96%	1.03%	1.16%
MM	Composite	0.64%	0.70%	0.81%	0.92%	0.99%	1.11%
MR	Composite	0.63%	0.69%	0.81%	0.91%	1.00%	1.10%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.63%	0.69%	0.81%	0.91%	1.00%	1.10%
MR	Composite	0.006300373	0.006881349	0.008051885	0.009085393	0.009980749	0.01098644
CR	Composite						
MR	Composite	0.63%	0.69%	0.81%	0.91%	0.99%	1.10%
MR	Composite						
MR	Composite	0.63%	0.69%	0.81%	0.91%	1.00%	1.10%
MR	Composite	0.63%	0.69%	0.81%	0.91%	1.00%	1.10%
CR	Composite	0.66%	0.72%	0.85%	0.96%	1.03%	1.16%
MM	Composite						
MR	Composite	0.63%	0.69%	0.81%	0.91%	1.00%	1.10%
XR	Composite	0.61%	0.66%	0.78%	0.88%	0.95%	1.06%
MR	Composite	0.74%	0.74%	0.80%	0.86%	0.97%	1.05%
CR	Composite	0.008727467	0.010228782	0.013729235	0.017751862	0.020386333	0.022814713
MM	Composite	0.87%	1.02%	1.37%	1.78%	2.04%	2.28%
CR	Composite	0.92%	1.06%	1.43%	1.85%	2.12%	2.37%
MM	Composite	0.0087	0.0102924	0.013729235	0.017733941	0.020345719	0.022731874
CR	Composite	0.92%	1.06%	1.43%	1.85%	2.12%	2.37%
MM	Composite	0.87%	1.03%	1.37%	1.77%	2.03%	2.27%
MR	Composite	0.87%	1.01%	1.36%	1.76%	2.02%	2.25%
XR	Composite	0.84%	0.97%	1.31%	1.69%	1.94%	2.17%
CR	Composite	0.92%	1.06%	1.43%	1.85%	2.12%	2.37%
MM	Composite	0.87%	1.03%	1.37%	1.77%	2.03%	2.27%
XR	Composite						
CR	Composite	0.87%	1.02%	1.37%	1.78%	2.04%	2.28%
MM	Composite	0.87%	1.02%	1.37%	1.78%	2.04%	2.28%
MR	Composite						
CR	Composite	0.92%	1.06%	1.43%	1.85%	2.12%	2.37%
MM	Composite	0.87%	1.03%	1.37%	1.77%	2.03%	2.27%
MM	Composite	0.87%	1.03%	1.37%	1.77%	2.03%	2.27%
CR	Composite	0.009181658	0.01064372	0.014301287	0.018508828	0.021240638	0.023731575
MM	Composite	0.87%	1.03%	1.37%	1.77%	2.03%	2.27%
CR	Composite	0.92%	1.06%	1.43%	1.85%	2.12%	2.37%
MM	Composite	0.87%	1.03%	1.37%	1.77%	2.03%	2.27%
MR	Composite	0.008722575	0.010111534	0.013586222	0.017583387	0.020178607	0.022544996
XR	Composite	0.008401217	0.009739004	0.013085677	0.016935578	0.019435184	0.021714391
CR	Composite	0.0087175	0.01006387	0.014583229	0.018072818	0.021010277	0.023637729
MM	Composite	0.0087175	0.009613178	0.013924842	0.017259066	0.020062997	0.022571604
MR	Composite	0.0087175	0.009560676	0.013854068	0.017169177	0.019959763	0.022455843
XR	Composite						
MM	Composite						
CR	Composite	0.87%	1.01%	1.46%	1.81%	2.10%	2.36%
MM	Composite	0.87%	0.96%	1.39%	1.73%	2.01%	2.26%
MR	Composite						
CR	Composite	0.49%	0.49%	0.52%	0.67%	0.72%	0.82%
MM	Composite	0.49%	0.49%	0.52%	0.67%	0.69%	0.78%
MR	Composite	0.49%	0.49%	0.52%	0.67%	0.68%	0.78%
MR	Composite	0.004914224	0.004914224	0.005202107	0.0067	0.006854217	0.00775875
CR	Composite						
MR	Composite	0.49%	0.49%	0.52%	0.67%	0.68%	0.78%
CR	Composite	1.90%	1.90%	1.90%	2.29%	2.62%	2.88%

1.93%	1.88%	1.89%	1.86%	1.87%	0.211111111	BBB
1.93%	1.88%	1.90%	1.86%	1.89%	0.214285714	AA
2.03%	1.98%	2.00%	1.86%	1.99%	0.211111111	A
					0.211111111	
1.93%	0.018811056	0.018995856	0.018643221	0.018872825	0.214285714	AA
					0.211111111	
1.93%	1.88%	1.90%	1.86%	1.89%	0.214285714	AA
					0.211111111	
1.93%	0.018811056	0.018995856	0.018643221	0.018872825	0.214285714	AA
1.93%	1.88%	1.89%	1.86%	1.87%	0.211111111	BBB
1.93%	0.018811056	0.018995856	0.018643221	0.018872825	0.214285714	AA
1.93%	1.88%	1.90%	1.86%	1.89%	0.214285714	AA
2.03%	1.98%	2.00%	1.86%	1.99%	0.211111111	A
					0.211111111	
1.93%	0.018811056	0.018995856	0.018643221	0.018872825	0.214285714	AA
1.86%	1.81%	1.83%	1.86%	1.82%	0.211111111	A
1.11%	1.15%	1.19%	1.23%	1.04%	0.400000001 BB	BBB
					0.400000001	
1.17%	1.20%	1.26%	1.23%	1.04%	0.400000001 BBB	A
1.12%	1.16%	1.21%	1.23%	1.04%	0.400000001 BBB	A
1.12%	1.16%	1.19%	1.23%	1.04%	0.400000001 A	AA
					0.400000001	
					0.400000001	
					0.400000001	
1.12%	1.16%	1.19%	1.23%	1.04%	0.400000001 A	AA
1.12%	0.011556625	0.01193842	0.012288	0.010417548	0.400000001 A	AA
					0.400000001	
1.11%	1.15%	1.19%	1.23%	1.04%	0.400000001 BB	BBB
					0.400000001	
1.12%	1.16%	1.19%	1.23%	1.04%	0.400000001 A	AA
1.12%	1.16%	1.19%	1.23%	1.04%	0.400000001 A	AA
1.17%	1.20%	1.26%	1.23%	1.04%	0.400000001 BBB	A
					0.400000001	
1.12%	1.16%	1.19%	1.23%	1.04%	0.400000001 A	AA
1.07%	1.10%	1.15%	1.23%	1.04%	0.400000001 BBB	A
1.23%	1.21%	1.21%	1.21%	1.21%	0.45	NR
2.36%	0.024441954	0.024906438	0.0241356	0.026466993	0.4 BB	A
2.36%	2.44%	2.49%	2.41%	2.65%	0.4 BB	A
2.46%	2.55%	2.59%	2.51%	2.67%	0.4 BBB	AA
2.36%	0.024472954	0.024906438	0.0241356	0.025591191	0.4 A	AAA
2.46%	2.55%	2.59%	2.51%	2.67%	0.4 BBB	AA
2.36%	2.45%	2.49%	2.41%	2.56%	0.4 A	AAA
2.34%	2.42%	2.46%	2.39%	2.64%	0.4 BBB	AA
2.25%	2.33%	2.37%	2.30%	2.55%	0.4 BBB	AA
2.46%	2.55%	2.59%	2.51%	2.67%	0.4 BBB	AA
2.36%	2.45%	2.49%	2.41%	2.56%	0.4 A	AAA
					0.4	
2.36%	2.44%	2.49%	2.41%	2.65%	0.4 BB	A
2.36%	2.44%	2.49%	2.41%	2.65%	0.4 BB	A
					0.4	
2.46%	2.55%	2.59%	2.51%	2.67%	0.4 BBB	AA
2.36%	2.45%	2.49%	2.41%	2.56%	0.4 A	AAA
2.36%	2.45%	2.49%	2.41%	2.56%	0.4 A	AAA
2.46%	0.025511718	0.025944206	0.02514125	0.026657491	0.4 BBB	AA
2.36%	2.45%	2.49%	2.41%	2.56%	0.4 A	AAA
2.46%	2.55%	2.59%	2.51%	2.67%	0.4 BBB	AA
2.36%	2.45%	2.49%	2.41%	2.56%	0.4 A	AAA
2.34%	0.024236132	0.024646996	0.023884188	0.026441497	0.4 BBB	AA
2.25%	0.023343222	0.023738949	0.023004244	0.025467337	0.4 BBB	AA
2.48%	0.025693858	0.03246769	0.033494336		0.4 NR	BBB
2.37%	0.024535312	0.03246769	0.033494336		0.4 NR	A
2.35%	0.024409166	0.03246769	0.033494336		0.4 NR	BBB
					0.4	
					0.4	
2.48%	2.57%	3.25%	3.35%		0.4 NR	BBB
2.37%	2.45%	3.25%	3.35%		0.4 NR	A
					0.4	
0.87%	0.91%	0.91%	0.91%	0.91%	0.4	NR
0.83%	0.88%	0.88%	0.88%	0.88%	0.4	NR
0.82%	0.87%	0.87%	0.87%	0.87%	0.4	NR
0.82%	0.008696695	0.008696695	0.008696695	0.008696695	0.4	NR
					0.4	
0.82%	0.87%	0.87%	0.87%	0.87%	0.4	NR
3.21%	3.55%	3.55%	3.55%	3.55%	0.25	

BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
NR	NR	BBB	BBB	BBB	BBB
NR	NR	BBB	BBB	BBB	BBB
NR	NR	BBB	A	A	A
NR	NR	BB	BB	BB	BB
NR	NR	BBB	A	A	A
NR	NR	NR	NR	NR	NR

BB	NR	BB	AA	9 Government
A	NR	A	AA	9 Government
BBB	NR	BBB	AA	9 Government
			NR	Government
A	NR	A	AA	9 Government
			NR	Government
A	NR	A	AA	9 Government
			NR	Government
A	NR	A	AA	9 Government
BB	NR	BB	AA	9 Government
A	NR	A	AA	9 Government
A	NR	A	AA	9 Government
BBB	NR	BBB	AA	9 Government
			NR	Government
A	NR	A	AA	9 Government
BBB	NR	BBB	AA	9 Government
CCC	NR	NR	A	8 Financials
			NR	Financials
B	NR	NR	A	8 Financials
B	NR	NR	A	8 Financials
BB	NR	NR	A	8 Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	NR	NR	A	8 Financials
BB	NR	NR	A	8 Financials
			NR	Financials
CCC	NR	NR	A	8 Financials
			NR	Financials
BB	NR	NR	A	8 Financials
BB	NR	NR	A	8 Financials
B	NR	NR	A	8 Financials
			NR	Financials
BB	NR	NR	A	8 Financials
B	NR	NR	A	8 Financials
			NR	2 Financials
BBB	BB	BBB	AA	13 Consumer Goods
BBB	BB	BBB	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
AA	A	A	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
AA	A	A	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
AA	A	A	AA	13 Consumer Goods
			NR	Consumer Goods
BBB	BB	BBB	AA	13 Consumer Goods
BBB	BB	BBB	AA	13 Consumer Goods
			NR	Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
AA	A	A	AA	13 Consumer Goods
AA	A	A	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
AA	A	A	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
AA	A	A	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
NR	NR		BBB	3 Consumer Goods
NR	NR		BBB	3 Consumer Goods
NR	NR		BBB	3 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR		BBB	3 Consumer Goods
NR	NR		BBB	3 Consumer Goods
			NR	Consumer Goods
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			NR	Financials
			A	3 Financials
			NR	2 Financials

N.Amer	United States	AA	AA		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA		Thin	Thin	Thin
Europe	Italy	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BB				
Europe	Italy	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB	BB				
Europe	Italy	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BB	BB				
Europe	Luxembourg	BB	BB				
Europe	Luxembourg	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BB	BB				
N.Amer	Bermuda	A	AA		Thin	Thin	Thin
N.Amer	Bermuda	A	AA		Thin	Thin	Thin
N.Amer	Bermuda	A	AA		Thin	Thin	Thin
N.Amer	Bermuda	A	AA		Thin	Thin	Thin
N.Amer	Bermuda	A	AA				
N.Amer	Bermuda	A	AA		Thin	Thin	Thin
MiddleEast	Turkey	BBB	BBB			Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier			
DocAdj	CcyGrp	CcyGrp	CcyGrp			
Thin	Thin	Thin	Thin			

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FINBNRUBCR	31-Jul-08 FINBN
FINBNUSDCR	31-Jul-08 FINBN
FINBNUSDMM	31-Jul-08 FINBN
FINDANEURCR	31-Jul-08 FINDAN
FINDANEURMM	31-Jul-08 FINDAN
FINDANEURMR	31-Jul-08 FINDAN
FINDANGBPCR	31-Jul-08 FINDAN
FINDANGBPMM	31-Jul-08 FINDAN
FINDANUSDCR	31-Jul-08 FINDAN
FINDANUSDMM	31-Jul-08 FINDAN
FINDAN-INTEURMM	31-Jul-08 FINDAN-INT
FINLEURCR	31-Jul-08 FINL
FINLEURMM	31-Jul-08 FINL
FINLJPYCR	31-Jul-08 FINL
FINLJPYMM	31-Jul-08 FINL
FINLUSDCR	31-Jul-08 FINL
FINLUSDMM	31-Jul-08 FINL
FINLUSDMR	31-Jul-08 FINL
FINLUSDXR	31-Jul-08 FINL
FINMECAUDCR	31-Jul-08 FINMEC
FINMECAUDMM	31-Jul-08 FINMEC
FINMECCHFCR	31-Jul-08 FINMEC
FINMECCHFMM	31-Jul-08 FINMEC
FINMECEURCR	31-Jul-08 FINMEC
FINMECEURMM	31-Jul-08 FINMEC
FINMECEURMR	31-Jul-08 FINMEC
FINMECEURXR	31-Jul-08 FINMEC
FINMECGBPCR	31-Jul-08 FINMEC
FINMECGBPMM	31-Jul-08 FINMEC
FINMECHKDMM	31-Jul-08 FINMEC
FINMECJPYCR	31-Jul-08 FINMEC
FINMECJPYMM	31-Jul-08 FINMEC
FINMECSEKMM	31-Jul-08 FINMEC
FINMECSGDMM	31-Jul-08 FINMEC
FINMECUSDCR	31-Jul-08 FINMEC
FINMECUSDMM	31-Jul-08 FINMEC
FINMECUSDMR	31-Jul-08 FINMEC
FINTECJPYCR	31-Jul-08 FINTEC
FINTECJPYXR	31-Jul-08 FINTEC
FINTECUSDCR	31-Jul-08 FINTEC
FISVEURMM	31-Jul-08 FISV
FISVEURMR	31-Jul-08 FISV
FISVUSDMM	31-Jul-08 FISV
FISVUSDMR	31-Jul-08 FISV
FISVUSDXR	31-Jul-08 FISV
FITBEURMM	31-Jul-08 FITB
FITBEURMR	31-Jul-08 FITB
FITBUSDCR	31-Jul-08 FITB
FITBUSDMM	31-Jul-08 FITB
FITBUSDMR	31-Jul-08 FITB
FITBUSDXR	31-Jul-08 FITB
FKIAUDCR	31-Jul-08 FKI
FKIAUDMM	31-Jul-08 FKI
FKICHFCR	31-Jul-08 FKI
FKICHFMM	31-Jul-08 FKI
FKIDKKMM	31-Jul-08 FKI
FKIEURCR	31-Jul-08 FKI
FKIEURMM	31-Jul-08 FKI
FKIEURMR	31-Jul-08 FKI
FKIEURXR	31-Jul-08 FKI
FKIGBPCR	31-Jul-08 FKI
FKIGBPMM	31-Jul-08 FKI
FKIGBPMR	31-Jul-08 FKI
FKIHKDMM	31-Jul-08 FKI
FKIJPYCR	31-Jul-08 FKI
FKIJPYMM	31-Jul-08 FKI
FKINZDCR	31-Jul-08 FKI
FKINZDMM	31-Jul-08 FKI
FKISGDMM	31-Jul-08 FKI
FKITWDCR	31-Jul-08 FKI
FKIUSDCR	31-Jul-08 FKI
FKIUSDMM	31-Jul-08 FKI
FKIUSDMR	31-Jul-08 FKI
FKIUSDXR	31-Jul-08 FKI

Finansbank Anonim Sirketi	348E7N	SNRFOR	RUB
Finansbank Anonim Sirketi	348E7N	SNRFOR	USD
Finansbank Anonim Sirketi	348E7N	SNRFOR	USD
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	EUR
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	EUR
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	EUR
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	GBP
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	GBP
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	USD
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	USD
Fin for Danish Ind Internationa		SNRFOR	EUR
Rep Finland	348FFA	SNRFOR	EUR
Rep Finland	348FFA	SNRFOR	EUR
Rep Finland	348FFA	SNRFOR	JPY
Rep Finland	348FFA	SNRFOR	JPY
Rep Finland	348FFA	SNRFOR	USD
Rep Finland	348FFA	SNRFOR	USD
Rep Finland	348FFA	SNRFOR	USD
Rep Finland	348FFA	SNRFOR	USD
Finmeccanica S p A	3E9829	SNRFOR	AUD
Finmeccanica S p A	3E9829	SNRFOR	AUD
Finmeccanica S p A	3E9829	SNRFOR	CHF
Finmeccanica S p A	3E9829	SNRFOR	CHF
Finmeccanica S p A	3E9829	SNRFOR	EUR
Finmeccanica S p A	3E9829	SNRFOR	EUR
Finmeccanica S p A	3E9829	SNRFOR	EUR
Finmeccanica S p A	3E9829	SNRFOR	EUR
Finmeccanica S p A	3E9829	SNRFOR	GBP
Finmeccanica S p A	3E9829	SNRFOR	GBP
Finmeccanica S p A	3E9829	SNRFOR	HKD
Finmeccanica S p A	3E9829	SNRFOR	JPY
Finmeccanica S p A	3E9829	SNRFOR	JPY
Finmeccanica S p A	3E9829	SNRFOR	SEK
Finmeccanica S p A	3E9829	SNRFOR	SGD
Finmeccanica S p A	3E9829	SNRFOR	USD
Finmeccanica S p A	3E9829	SNRFOR	USD
Finmeccanica S p A	3E9829	SNRFOR	USD
Fintech Glob Inc	JK5755	SNRFOR	JPY
Fintech Glob Inc	JK5755	SNRFOR	JPY
Fintech Glob Inc	JK5755	SNRFOR	USD
Fiserv Inc	36AEAB	SNRFOR	EUR
Fiserv Inc	36AEAB	SNRFOR	EUR
Fiserv Inc	36AEAB	SNRFOR	USD
Fiserv Inc	36AEAB	SNRFOR	USD
Fiserv Inc	36AEAB	SNRFOR	USD
Fifth Third Bancorp	347DEA	SNRFOR	EUR
Fifth Third Bancorp	347DEA	SNRFOR	EUR
Fifth Third Bancorp	347DEA	SNRFOR	USD
Fifth Third Bancorp	347DEA	SNRFOR	USD
Fifth Third Bancorp	347DEA	SNRFOR	USD
Fifth Third Bancorp	347DEA	SNRFOR	USD
FKI plc	GJ87A8	SNRFOR	AUD
FKI plc	GJ87A8	SNRFOR	AUD
FKI plc	GJ87A8	SNRFOR	CHF
FKI plc	GJ87A8	SNRFOR	CHF
FKI plc	GJ87A8	SNRFOR	DKK
FKI plc	GJ87A8	SNRFOR	EUR
FKI plc	GJ87A8	SNRFOR	EUR
FKI plc	GJ87A8	SNRFOR	EUR
FKI plc	GJ87A8	SNRFOR	EUR
FKI plc	GJ87A8	SNRFOR	GBP
FKI plc	GJ87A8	SNRFOR	GBP
FKI plc	GJ87A8	SNRFOR	GBP
FKI plc	GJ87A8	SNRFOR	HKD
FKI plc	GJ87A8	SNRFOR	JPY
FKI plc	GJ87A8	SNRFOR	JPY
FKI plc	GJ87A8	SNRFOR	NZD
FKI plc	GJ87A8	SNRFOR	NZD
FKI plc	GJ87A8	SNRFOR	SGD
FKI plc	GJ87A8	SNRFOR	TWD
FKI plc	GJ87A8	SNRFOR	USD
FKI plc	GJ87A8	SNRFOR	USD
FKI plc	GJ87A8	SNRFOR	USD
FKI plc	GJ87A8	SNRFOR	USD

CR	Composite	0.019	0.019	0.019	0.0229	0.0262	0.02875
CR	Composite	1.90%	1.90%	1.90%	2.29%	2.62%	2.88%
MM	Composite						
CR	Composite	3.58%	3.58%	3.58%	3.58%	3.57%	3.61%
MM	Composite	3.43%	3.43%	3.43%	3.43%	3.43%	3.47%
MR	Composite	3.40%	3.40%	3.40%	3.40%	3.39%	3.43%
CR	Composite	3.58%	3.58%	3.58%	3.58%	3.57%	3.61%
MM	Composite	3.43%	3.43%	3.43%	3.43%	3.43%	3.47%
CR	Composite	3.58%	3.58%	3.58%	3.58%	3.57%	3.61%
MM	Composite	3.43%	3.43%	3.43%	3.43%	3.43%	3.47%
MM	Composite						
CR	Composite	0.06%	0.07%	0.08%	0.08%	0.09%	0.10%
MM	Composite	0.06%	0.06%	0.07%	0.08%	0.08%	0.09%
CR	Composite	0.06%	0.06%	0.07%	0.08%	0.09%	0.10%
MM	Composite						
CR	Composite	0.06%	0.07%	0.08%	0.08%	0.09%	0.10%
MM	Composite	0.06%	0.06%	0.07%	0.08%	0.08%	0.09%
MR	Composite	0.06%	0.06%	0.07%	0.07%	0.08%	0.09%
XR	Composite						
CR	Composite	0.41%	0.46%	0.65%	0.78%	0.89%	0.99%
MM	Composite	0.00405015	0.004637468	0.006223447	0.007457739	0.008489408	0.009509664
CR	Composite	0.42%	0.48%	0.63%	0.77%	0.88%	1.01%
MM	Composite	0.40%	0.46%	0.60%	0.73%	0.85%	0.96%
CR	Composite	0.42%	0.48%	0.63%	0.77%	0.88%	1.01%
MM	Composite	0.004045416	0.004590726	0.006048695	0.00729701	0.008514572	0.009551517
MR	Composite	0.40%	0.46%	0.59%	0.73%	0.84%	0.95%
XR	Composite	0.39%	0.44%	0.57%	0.70%	0.80%	0.91%
CR	Composite	0.42%	0.48%	0.63%	0.77%	0.88%	1.01%
MM	Composite	0.40%	0.46%	0.60%	0.73%	0.85%	0.96%
MM	Composite	0.40%	0.46%	0.60%	0.73%	0.85%	0.96%
CR	Composite	0.00405015	0.004957013	0.00642203	0.007774893	0.008929205	0.010010566
MM	Composite	0.41%	0.47%	0.62%	0.75%	0.86%	0.96%
MM	Composite	0.40%	0.46%	0.60%	0.73%	0.85%	0.96%
MM	Composite	0.40%	0.46%	0.60%	0.73%	0.85%	0.96%
CR	Composite	0.42%	0.48%	0.63%	0.77%	0.88%	1.01%
MM	Composite	0.40%	0.46%	0.60%	0.73%	0.85%	0.96%
MR	Composite						
CR	Composite	36.13%	36.13%	36.13%	36.12%	36.12%	36.13%
XR	Composite	36.13%	36.13%	36.13%	36.12%	36.12%	36.13%
CR	Composite	36.13%	36.13%	36.13%	36.12%	36.12%	36.13%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.57%	0.57%	0.74%	0.86%	0.97%	1.09%
XR	Composite	0.57%	0.57%	0.74%	0.83%	0.97%	1.05%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.59%	0.70%	0.87%	1.07%	1.19%	1.42%
MM	Composite	0.59%	0.70%	0.84%	1.07%	1.14%	1.36%
CR	Composite	0.62%	0.74%	0.91%	1.12%	1.30%	1.50%
MM	Composite	0.59%	0.70%	0.89%	1.09%	1.27%	1.42%
MM	Composite	0.59%	0.70%	0.89%	1.09%	1.27%	1.42%
CR	Composite	0.62%	0.74%	0.91%	1.12%	1.30%	1.50%
MM	Composite	0.59%	0.70%	0.89%	1.09%	1.27%	1.42%
MR	Composite	0.59%	0.70%	0.88%	1.08%	1.25%	1.41%
XR	Composite	0.56%	0.68%	0.85%	1.02%	1.20%	1.35%
CR	Composite						
MM	Composite	0.59%	0.70%	0.89%	1.09%	1.27%	1.42%
MR	Composite						
MM	Composite	0.005921201	0.007037441	0.008921761	0.010928571	0.012716722	0.014168121
CR	Composite	0.59%	0.70%	0.88%	1.07%	1.19%	1.41%
MM	Composite	0.59%	0.70%	0.84%	1.07%	1.14%	1.41%
CR	Composite	0.62%	0.74%	0.91%	1.12%	1.30%	1.50%
MM	Composite	0.59%	0.70%	0.89%	1.09%	1.27%	1.42%
MM	Composite	0.59%	0.70%	0.89%	1.09%	1.27%	1.42%
CR	Composite	0.62%	0.74%	0.91%	1.12%	1.30%	1.50%
CR	Composite	0.62%	0.74%	0.91%	1.12%	1.30%	1.50%
MM	Composite	0.59%	0.70%	0.89%	1.09%	1.27%	1.42%
MR	Composite	0.59%	0.70%	0.88%	1.08%	1.25%	1.41%
XR	Composite	0.56%	0.68%	0.85%	1.02%	1.20%	1.35%

3.21%	0.0355	0.0355	0.0355	0.0355	0.25	
3.21%	3.55%	3.55%	3.55%	3.55%	0.25	
					0.25	
3.58%	3.58%	3.57%	3.57%	3.28%	0.4	B
3.43%	3.43%	3.57%	3.57%	3.28%	0.4	BB
3.40%	3.40%	3.57%	3.57%	3.28%	0.4	B
3.58%	3.58%	3.57%	3.57%	3.28%	0.4	B
3.43%	3.43%	3.57%	3.57%	3.28%	0.4	BB
3.58%	3.58%	3.57%	3.57%	3.28%	0.4	B
3.43%	3.43%	3.57%	3.57%	3.28%	0.4	BB
					0.4	
0.12%	0.15%	0.18%	0.19%	0.22%	0.4 BBB	A
0.11%	0.14%	0.17%	0.18%	0.22%	0.4125 BB	BBB
0.12%	0.14%	0.17%	0.18%	0.22%	0.4125 B	BB
					0.4125	
0.12%	0.15%	0.18%	0.19%	0.22%	0.4 BBB	A
0.11%	0.14%	0.17%	0.18%	0.22%	0.4125 BB	BBB
0.11%	0.14%	0.17%	0.18%	0.22%	0.4125 BB	BBB
					0.4125	
1.05%	1.11%	1.10%	1.11%	1.15%	0.391818183 BBB	BBB
1.01%	0.010596545	0.01097169	0.011130321	0.011516437	0.391818183 BBB	BBB
1.05%	1.11%	1.14%	1.16%	1.20%	0.387142859 A	A
1.02%	1.08%	1.09%	1.10%	1.15%	0.4 AA	AA
1.05%	1.11%	1.14%	1.16%	1.20%	0.387142859 A	A
1.02%	0.01077235	0.010928574	0.011000433	0.011545516	0.4 AA	AA
1.00%	1.07%	1.08%	1.10%	1.14%	0.391818183 A	A
0.97%	1.03%	1.04%	1.06%	1.10%	0.391818183 A	A
1.05%	1.11%	1.14%	1.16%	1.20%	0.387142859 A	A
1.02%	1.08%	1.09%	1.10%	1.15%	0.4 AA	AA
1.02%	1.08%	1.09%	1.10%	1.15%	0.4 AA	AA
1.06%	0.01125294	0.01097169	0.011130321	0.011861216	0.391818183 BBB	BBB
1.02%	1.08%	1.10%	1.11%	1.14%	0.391818183 BBB	A
1.02%	1.08%	1.09%	1.10%	1.15%	0.4 AA	AA
1.02%	1.08%	1.09%	1.10%	1.15%	0.4 AA	AA
1.05%	1.11%	1.14%	1.16%	1.20%	0.387142859 A	A
1.02%	1.08%	1.09%	1.10%	1.15%	0.4 AA	AA
					0.391818183	
36.13%	36.13%	36.13%	36.13%	36.13%	0.225 NR	NR
36.13%	36.13%	36.13%	36.13%	36.13%	0.225 NR	NR
36.13%	36.13%	36.13%	36.13%	36.13%	0.225 NR	NR
					0.4	
					0.4	
					0.4	
1.14%	1.20%	1.20%	1.20%	1.20%	0.4	NR
1.09%	1.16%	1.16%	1.16%	1.16%	0.4	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
1.50%	1.66%	1.63%	1.64%	1.66%	0.4 BB	BB
1.44%	1.58%	1.63%	1.64%	1.66%	0.4 BB	BB
1.56%	1.71%	1.69%	1.71%	1.66%	0.4 BBB	BBB
1.47%	1.62%	1.62%	1.64%	1.66%	0.4 A	A
1.47%	1.62%	1.62%	1.64%	1.66%	0.4 A	A
1.56%	1.71%	1.69%	1.71%	1.66%	0.4 BBB	BBB
1.47%	1.62%	1.62%	1.64%	1.66%	0.4 A	A
1.48%	1.62%	1.60%	1.62%	1.66%	0.4 BBB	BBB
1.43%	1.56%	1.54%	1.56%	1.66%	0.4 BBB	BBB
					0.4	
1.47%	1.62%	1.62%	1.64%	1.66%	0.4 A	A
					0.4	
1.47%	0.016205265	0.0161785	0.016413638	0.01661823	0.4 A	A
1.50%	1.62%	1.63%	1.64%	1.66%	0.4 BB	BB
1.44%	1.55%	1.63%	1.64%	1.66%	0.4 BB	BB
1.56%	1.71%	1.69%	1.71%	1.66%	0.4 BBB	BBB
1.47%	1.62%	1.62%	1.64%	1.66%	0.4 A	A
1.47%	1.62%	1.62%	1.64%	1.66%	0.4 A	A
1.56%	1.71%	1.69%	1.71%	1.66%	0.4 BBB	BBB
1.56%	1.71%	1.69%	1.71%	1.66%	0.4 BBB	BBB
1.47%	1.62%	1.62%	1.64%	1.66%	0.4 A	A
1.48%	1.62%	1.60%	1.62%	1.66%	0.4 BBB	BBB
1.43%	1.56%	1.54%	1.56%	1.66%	0.4 BBB	BBB

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	B	B	B	B	B
BB	BB	BB	BB	BB	BB
B	B	B	B	B	B
B	B	B	B	B	B
BB	BB	BB	BB	BB	BB
B	B	B	B	B	B
BB	BB	BB	BB	BB	BB
A	AA	A	BBB	A	AA
BB	A	A	BBB	A	BBB
BB	BBB	BBB	BB	BBB	BB
A	AA	A	BBB	A	AA
BB	A	A	BBB	A	BBB
BB	A	A	BBB	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	A	AA	A
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	A	AA	A
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	A	AA	AA
AA	AA	AA	A	AA	AA
AA	AA	AA	A	AA	A
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	A	AA	A
AA	AA	AA	AA	AAA	AAA
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	BBB	NR	BBB	BBB	BBB
NR	BB	NR	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
A	A	A	A	A	A
AAA	AA	AA	AAA	AA	AA
AAA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AAA	AA	AA	AAA	AA	AA
AA	A	AA	AA	A	AA
AA	A	AA	AA	A	AA
AAA	AA	AA	AAA	AA	AA
AAA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
A	BBB	A	A	A	A
A	A	A	A	A	A
AAA	AA	AA	AAA	AA	AA
AAA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AAA	AA	AA	AAA	AA	AA
AA	A	AA	AA	A	AA
AA	A	AA	AA	A	AA

			NR	2 Financials
			NR	2 Financials
			NR	Financials
NR		NR	BB	3 Financials
NR		NR	BB	3 Financials
NR		NR	BB	3 Financials
NR		NR	BB	3 Financials
NR		NR	BB	3 Financials
NR		NR	BB	3 Financials
NR		NR	BB	3 Financials
			NR	Financials
B	BBB	NR	A	5 Government
B	BBB	NR	BBB	6 Government
CCC	BB	NR	BBB	7 Government
			NR	Government
B	BBB	NR	A	5 Government
B	BBB	NR	BBB	6 Government
B	BBB	NR	BBB	6 Government
			NR	Government
BBB	BB	BB	A	3 Industrials
BBB	BB	BB	A	3 Industrials
A	BBB	BBB	AA	4 Industrials
AA	A	BBB	AA	10 Industrials
A	BBB	BBB	AA	4 Industrials
AA	A	BBB	AA	10 Industrials
A	BBB	BBB	AA	11 Industrials
A	BBB	BBB	AA	11 Industrials
A	BBB	BBB	AA	4 Industrials
AA	A	BBB	AA	10 Industrials
AA	A	BBB	AA	10 Industrials
BBB	BB	BBB	A	4 Industrials
BBB	BB	A	A	4 Industrials
AA	A	BBB	AA	10 Industrials
AA	A	BBB	AA	10 Industrials
A	BBB	BBB	AA	4 Industrials
AA	A	BBB	AA	10 Industrials
			NR	Industrials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			BBB	3 Industrials
			BBB	3 Industrials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BB	BB	A	4 Industrials
BB	BB	BB	A	4 Industrials
BBB	BBB	BB	A	5 Industrials
A	A	BB	AA	13 Industrials
A	A	BB	AA	13 Industrials
BBB	BBB	BB	A	5 Industrials
A	A	BB	AA	13 Industrials
BBB	BBB	BB	AA	13 Industrials
BBB	BBB	BB	AA	13 Industrials
			NR	Industrials
A	A	BB	AA	13 Industrials
			NR	Industrials
A	A	BB	AA	13 Industrials
BB	BB	BB	A	14 Industrials
BB	BB	BB	A	14 Industrials
BBB	BBB	BB	A	5 Industrials
A	A	BB	AA	13 Industrials
A	A	BB	AA	13 Industrials
BBB	BBB	BB	A	5 Industrials
BBB	BBB	BB	A	5 Industrials
A	A	BB	AA	13 Industrials
BBB	BBB	BB	AA	13 Industrials
BBB	BBB	BB	AA	13 Industrials

MiddleEast	Turkey	BBB	BBB			Thin	Thin
MiddleEast	Turkey	BBB	BBB			Thin	Thin
MiddleEast	Turkey	BBB	BBB				
Europe	Denmark	A	BB		DocAdj	DocAdj	DocAdj
Europe	Denmark	A	BB		CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	A	BB		DocAdj	DocAdj	DocAdj
Europe	Denmark	A	BB		DocAdj	DocAdj	DocAdj
Europe	Denmark	A	BB		CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	A	BB		DocAdj	DocAdj	DocAdj
Europe	Denmark	A	BB		CcyGrp	CcyGrp	CcyGrp
Europe	Denmark		BBB				
Europe	Finland	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	AAA	AA				
Europe	Finland	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	AAA	AA				
Europe	Italy	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Italy	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB				
Asia	Japan		B	Thin	Thin	Thin	Thin
Asia	Japan		B	Thin	Thin	Thin	Thin
Asia	Japan		B	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	Thin	CcyGrp
N.Amer	United States	BBB	BBB		Thin	Thin	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
Europe	United Kingdom	BB	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier
Europe	United Kingdom	BB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier
Europe	United Kingdom	BB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
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FLBREDUSDCR	31-Jul-08 FLBRED
FLBREDUSDMR	31-Jul-08 FLBRED
FLEXAUDXR	31-Jul-08 FLEX
FLEXEURCR	31-Jul-08 FLEX
FLEXEURMM	31-Jul-08 FLEX
FLEXEURMR	31-Jul-08 FLEX
FLEXEURXR	31-Jul-08 FLEX
FLEXJPYMR	31-Jul-08 FLEX
FLEXJPYXR	31-Jul-08 FLEX
FLEXUSDCR	31-Jul-08 FLEX
FLEXUSDMM	31-Jul-08 FLEX
FLEXUSDMR	31-Jul-08 FLEX
FLEXUSDXR	31-Jul-08 FLEX
FLEXAUDMR	31-Jul-08 FLEX
FLEXAUDXR	31-Jul-08 FLEX
FLEXCADMR	31-Jul-08 FLEX
FLEXEURCR	31-Jul-08 FLEX
FLEXEURMM	31-Jul-08 FLEX
FLEXEURMR	31-Jul-08 FLEX
FLEXEURXR	31-Jul-08 FLEX
FLEXGBPXR	31-Jul-08 FLEX
FLEXHKDMR	31-Jul-08 FLEX
FLEXHKDXR	31-Jul-08 FLEX
FLEXILSXR	31-Jul-08 FLEX
FLEXJPYMR	31-Jul-08 FLEX
FLEXJPYXR	31-Jul-08 FLEX
FLEXSGDMR	31-Jul-08 FLEX
FLEXSGDXR	31-Jul-08 FLEX
FLEXUSDCR	31-Jul-08 FLEX
FLEXUSDMM	31-Jul-08 FLEX
FLEXUSDMR	31-Jul-08 FLEX
FLEXUSDXR	31-Jul-08 FLEX
FLREURMR	31-Jul-08 FLR
FLRUSDCR	31-Jul-08 FLR
FLRUSDMR	31-Jul-08 FLR
FLRUSDXR	31-Jul-08 FLR
FLRDAEURMR	31-Jul-08 FLRDA
FLRDAUSDCR	31-Jul-08 FLRDA
FLRDAUSDMR	31-Jul-08 FLRDA
FLRDAUSDXR	31-Jul-08 FLRDA
FMCAUDMR	31-Jul-08 FMC
FMCAUDXR	31-Jul-08 FMC
FMCCHFMR	31-Jul-08 FMC
FMCCHFXR	31-Jul-08 FMC
FMCEURCR	31-Jul-08 FMC
FMCEURMM	31-Jul-08 FMC
FMCEURMR	31-Jul-08 FMC
FMCEURXR	31-Jul-08 FMC
FMCHKDMR	31-Jul-08 FMC
FMCJPYMR	31-Jul-08 FMC
FMCNZDMR	31-Jul-08 FMC
FMCNZDXR	31-Jul-08 FMC
FMCUSDCR	31-Jul-08 FMC
FMCUSDMM	31-Jul-08 FMC
FMCUSDMR	31-Jul-08 FMC
FMCUSDXR	31-Jul-08 FMC
FME-HIdgUSDMR	31-Jul-08 FME-Hldg
FME-HIdgUSDXR	31-Jul-08 FME-Hldg
FMEKGAEURCR	31-Jul-08 FMEKGA
FMEKGAEURMM	31-Jul-08 FMEKGA
FMEKGAEURXR	31-Jul-08 FMEKGA
FMEKGASGDMM	31-Jul-08 FMEKGA
FMEKGAUSDCR	31-Jul-08 FMEKGA
FMEKGAUSDMM	31-Jul-08 FMEKGA
FMEKGAUSDXR	31-Jul-08 FMEKGA
FMGFPAUDCR	31-Jul-08 FMGFP
FMGFPEURCR	31-Jul-08 FMGFP
FMGFPEURMM	31-Jul-08 FMGFP
FMGFPEURMR	31-Jul-08 FMGFP
FMGFPEURXR	31-Jul-08 FMGFP
FMGFPUSDCR	31-Jul-08 FMGFP
FMGFPUSDMR	31-Jul-08 FMGFP
FMGFPUSDXR	31-Jul-08 FMGFP
FMOEURMR	31-Jul-08 FMO

FL St Brd of Ed	3H527L	SNRFOR	USD
FL St Brd of Ed	3H527L	SNRFOR	USD
Flextronics Intl Ltd	36CCBM	SNRFOR	AUD
Flextronics Intl Ltd	36CCBM	SNRFOR	EUR
Flextronics Intl Ltd	36CCBM	SNRFOR	EUR
Flextronics Intl Ltd	36CCBM	SNRFOR	EUR
Flextronics Intl Ltd	36CCBM	SNRFOR	EUR
Flextronics Intl Ltd	36CCBM	SNRFOR	JPY
Flextronics Intl Ltd	36CCBM	SNRFOR	JPY
Flextronics Intl Ltd	36CCBM	SNRFOR	USD
Flextronics Intl Ltd	36CCBM	SNRFOR	USD
Flextronics Intl Ltd	36CCBM	SNRFOR	USD
Flextronics Intl Ltd	36CCBM	SNRFOR	USD
Flextronics Intl Ltd	36CCBM	SUBLT2	AUD
Flextronics Intl Ltd	36CCBM	SUBLT2	AUD
Flextronics Intl Ltd	36CCBM	SUBLT2	CAD
Flextronics Intl Ltd	36CCBM	SUBLT2	EUR
Flextronics Intl Ltd	36CCBM	SUBLT2	EUR
Flextronics Intl Ltd	36CCBM	SUBLT2	EUR
Flextronics Intl Ltd	36CCBM	SUBLT2	EUR
Flextronics Intl Ltd	36CCBM	SUBLT2	GBP
Flextronics Intl Ltd	36CCBM	SUBLT2	HKD
Flextronics Intl Ltd	36CCBM	SUBLT2	HKD
Flextronics Intl Ltd	36CCBM	SUBLT2	ILS
Flextronics Intl Ltd	36CCBM	SUBLT2	JPY
Flextronics Intl Ltd	36CCBM	SUBLT2	JPY
Flextronics Intl Ltd	36CCBM	SUBLT2	SGD
Flextronics Intl Ltd	36CCBM	SUBLT2	SGD
Flextronics Intl Ltd	36CCBM	SUBLT2	USD
Flextronics Intl Ltd	36CCBM	SUBLT2	USD
Flextronics Intl Ltd	36CCBM	SUBLT2	USD
Flextronics Intl Ltd	36CCBM	SUBLT2	USD
Fluor Corp	3H7753	SNRFOR	EUR
Fluor Corp	3H7753	SNRFOR	USD
Fluor Corp	3H7753	SNRFOR	USD
Fluor Corp	3H7753	SNRFOR	USD
St of FL	3H5259	SNRFOR	EUR
St of FL	3H5259	SNRFOR	USD
St of FL	3H5259	SNRFOR	USD
St of FL	3H5259	SNRFOR	USD
FMC Corp	3D26DA	SNRFOR	AUD
FMC Corp	3D26DA	SNRFOR	AUD
FMC Corp	3D26DA	SNRFOR	CHF
FMC Corp	3D26DA	SNRFOR	CHF
FMC Corp	3D26DA	SNRFOR	EUR
FMC Corp	3D26DA	SNRFOR	EUR
FMC Corp	3D26DA	SNRFOR	EUR
FMC Corp	3D26DA	SNRFOR	EUR
FMC Corp	3D26DA	SNRFOR	HKD
FMC Corp	3D26DA	SNRFOR	JPY
FMC Corp	3D26DA	SNRFOR	NZD
FMC Corp	3D26DA	SNRFOR	NZD
FMC Corp	3D26DA	SNRFOR	USD
FMC Corp	3D26DA	SNRFOR	USD
FMC Corp	3D26DA	SNRFOR	USD
FMC Corp	3D26DA	SNRFOR	USD
Fresenius Med Care Hldgs Inc	38D833	SECDOM	USD
Fresenius Med Care Hldgs Inc	38D833	SECDOM	USD
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	EUR
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	EUR
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	EUR
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	SGD
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	USD
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	USD
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	USD
FMG Fin PTY LTD	QTCA9A	SNRFOR	AUD
FMG Fin PTY LTD	QTCA9A	SNRFOR	EUR
FMG Fin PTY LTD	QTCA9A	SNRFOR	EUR
FMG Fin PTY LTD	QTCA9A	SNRFOR	EUR
FMG Fin PTY LTD	QTCA9A	SNRFOR	EUR
FMG Fin PTY LTD	QTCA9A	SNRFOR	USD
FMG Fin PTY LTD	QTCA9A	SNRFOR	USD
FMG Fin PTY LTD	QTCA9A	SNRFOR	USD
Fed Mogul Corp	3E489D	SNRFOR	EUR

CR	Composite	0.35%	0.35%	0.35%	0.35%	0.35%	0.35%
MR	Composite	0.35%	0.35%	0.35%	0.35%	0.35%	0.35%
XR	Composite	1.36%	1.60%	2.03%	2.58%	2.90%	3.23%
CR	Composite	1.36%	1.75%	2.22%	2.81%	3.17%	3.48%
MM	Composite						
MR	Composite	1.36%	1.66%	2.11%	2.67%	3.02%	3.31%
XR	Composite	1.36%	1.60%	2.03%	2.58%	2.90%	3.20%
MR	Composite						
XR	Composite						
CR	Composite	1.36%	1.75%	2.22%	2.81%	3.17%	3.48%
MM	Composite						
MR	Composite	1.36%	1.66%	2.11%	2.67%	3.02%	3.31%
XR	Composite	1.36%	1.60%	2.03%	2.58%	2.90%	3.20%
MR	Composite						
XR	Composite	1.46%	1.58%	2.04%	2.57%	2.91%	3.21%
MR	Composite						
CR	Composite	1.57%	1.71%	2.20%	2.79%	3.13%	3.46%
MM	Composite						
MR	Composite	1.44%	1.61%	2.07%	2.59%	2.94%	3.24%
XR	Composite	1.48%	1.57%	2.02%	2.57%	2.90%	3.20%
XR	Composite	1.48%	1.57%	2.02%	2.57%	2.90%	3.20%
MR	Composite	1.44%	1.61%	2.07%	2.59%	2.94%	3.24%
XR	Composite	1.48%	1.57%	2.02%	2.57%	2.90%	3.20%
XR	Composite	1.48%	1.57%	2.02%	2.57%	2.90%	3.20%
MR	Composite						
XR	Composite	1.46%	1.58%	2.04%	2.57%	2.91%	3.21%
MR	Composite	1.44%	1.61%	2.07%	2.59%	2.94%	3.24%
XR	Composite						
CR	Composite	1.57%	1.71%	2.20%	2.79%	3.13%	3.46%
MM	Composite						
MR	Composite	1.44%	1.61%	2.07%	2.59%	2.94%	3.24%
XR	Composite	1.48%	1.57%	2.02%	2.57%	2.90%	3.20%
MR	Composite	0.27%	0.27%	0.33%	0.46%	0.48%	0.53%
CR	Composite						
MR	Composite	0.27%	0.27%	0.33%	0.46%	0.48%	0.53%
XR	Composite	0.002648684	0.002648684	0.0033	0.004447863	0.004660721	0.005146393
MR	Composite	0.00125	0.00125	0.00225	0.0039	0.00476377	0.00476377
CR	Composite	0.00125	0.00125	0.00225	0.0039	0.005014495	0.005014495
MR	Composite	0.13%	0.13%	0.22%	0.39%	0.48%	0.48%
XR	Composite	0.13%	0.13%	0.22%	0.39%	0.46%	0.46%
MR	Composite	0.0020195	0.002777345	0.003015533	0.004551262	0.005431733	0.006420611
XR	Composite	0.0020195	0.002777345	0.003015533	0.004551262	0.005431733	0.006420611
MR	Composite	0.20%	0.28%	0.30%	0.46%	0.55%	0.65%
XR	Composite	0.20%	0.27%	0.29%	0.44%	0.53%	0.62%
CR	Composite	0.002147432	0.002943974	0.003193911	0.004811617	0.005752636	0.006793178
MM	Composite	0.20%	0.28%	0.31%	0.46%	0.55%	0.65%
MR	Composite	0.20%	0.28%	0.30%	0.46%	0.55%	0.65%
XR	Composite	0.0019649	0.002659333	0.002922428	0.004402629	0.005263662	0.006215758
MR	Composite	0.20%	0.28%	0.30%	0.46%	0.55%	0.65%
MR	Composite	0.20%	0.28%	0.30%	0.46%	0.54%	0.64%
MR	Composite	0.20%	0.28%	0.30%	0.46%	0.55%	0.65%
XR	Composite	0.0019649	0.002659333	0.002922428	0.004402629	0.005263662	0.006215758
CR	Composite	0.21%	0.29%	0.32%	0.48%	0.58%	0.68%
MM	Composite						
MR	Composite	0.001976	0.002800214	0.0030374	0.004577	0.0054758	0.0064615
XR	Composite	0.0019649	0.002659333	0.002922428	0.004402629	0.005263662	0.006215758
MR	Composite	1.07%	1.07%	1.35%	1.57%	1.87%	1.87%
XR	Composite	1.07%	1.07%	1.35%	1.57%	1.87%	1.87%
CR	Composite	1.11%	1.13%	1.42%	1.60%	2.05%	2.15%
MM	Composite	1.07%	1.13%	1.42%	1.60%	1.97%	2.15%
XR	Composite	1.02%	1.13%	1.42%	1.60%	1.88%	2.15%
MM	Composite						
CR	Composite						
MM	Composite	1.07%	1.13%	1.42%	1.60%	1.97%	2.15%
XR	Composite	1.02%	1.13%	1.42%	1.60%	1.88%	2.15%
CR	Composite	0.029	0.029	0.032681513	0.032681513	0.032681513	0.032681513
CR	Composite	2.90%	2.90%	3.27%	3.27%	3.27%	3.27%
MM	Composite	0.029	0.029	0.032681513	0.032681513	0.032681513	0.032681513
MR	Composite	2.90%	2.90%	3.27%	3.27%	3.27%	3.27%
XR	Composite						
CR	Composite	2.90%	2.90%	3.27%	3.27%	3.27%	3.27%
MR	Composite	2.90%	2.90%	3.27%	3.27%	3.27%	3.27%
XR	Composite	2.90%	2.90%	3.27%	3.27%	3.27%	3.27%
MR	Composite						

0.38%	0.38%	0.38%	0.38%	0.38%		
0.38%	0.38%	0.38%	0.38%	0.38%		
3.39%	3.40%	3.40%	3.31%	3.43%	0.385714286 BB	BB
3.62%	3.67%	3.67%	3.62%	3.43%	0.385714286 BB	BBB
					0.385714286	
3.44%	3.49%	3.49%	3.44%	3.43%	0.385714286 BB	BBB
3.30%	3.38%	3.38%	3.31%	3.43%	0.38 BB	A
					0.385714286	
					0.385714286	
3.62%	3.67%	3.67%	3.62%	3.43%	0.385714286 BB	BBB
					0.385714286	
3.44%	3.49%	3.49%	3.44%	3.43%	0.385714286 BB	BBB
3.30%	3.38%	3.38%	3.31%	3.43%	0.38 BB	A
					0.4	
3.30%	3.39%	3.41%	3.37%	3.43%	0.4 BBB	BBB
					0.4	
3.54%	3.64%	3.67%	3.67%	3.74%	0.4 A	A
					0.4	
3.33%	3.42%	3.40%	3.49%	3.55%	0.4 A	A
3.29%	3.40%	3.41%	3.36%	3.42%	0.4 A	AA
3.29%	3.40%	3.41%	3.36%	3.42%	0.4 A	AA
3.33%	3.42%	3.40%	3.49%	3.55%	0.4 A	A
3.29%	3.40%	3.41%	3.36%	3.42%	0.4 A	AA
3.29%	3.40%	3.41%	3.36%	3.42%	0.4 A	AA
					0.4	
3.30%	3.39%	3.41%	3.37%	3.43%	0.4 BBB	BBB
3.33%	3.42%	3.40%	3.49%	3.55%	0.4 A	A
					0.4	
3.54%	3.64%	3.67%	3.67%	3.74%	0.4 A	A
					0.4	
3.33%	3.42%	3.40%	3.49%	3.55%	0.4 A	A
3.29%	3.40%	3.41%	3.36%	3.42%	0.4 A	AA
0.59%	0.71%	0.71%	0.71%	0.71%	0.4	BBB
					0.4	
0.59%	0.71%	0.71%	0.71%	0.71%	0.4	BBB
0.57%	0.006878874	0.006878874	0.006878874	0.006878874	0.4	BB
0.50%	0.005268852	0.005268852	0.005268852	0.005268852	0.8	NR
0.53%	0.00554616	0.00554616	0.00554616	0.00554616	0.8	NR
0.50%	0.53%	0.53%	0.53%	0.53%	0.8	NR
0.48%	0.51%	0.51%	0.51%	0.51%	0.8	NR
0.67%	0.006992778	0.010335	0.008876	0.0097755	0.4 B	B
0.67%	0.006992778	0.010335	0.008876	0.0097755	0.4 B	B
0.67%	0.70%	1.03%	0.89%	0.98%	0.4 A	BBB
0.64%	0.68%	1.00%	0.85%	0.95%	0.4 BB	BB
0.70%	0.007398349	0.010878947	0.009343158	0.010354443	0.4 BB	BB
0.68%	0.71%	1.04%	0.90%	0.99%	0.4 BB	BB
0.67%	0.70%	1.03%	0.89%	0.98%	0.4 A	BBB
0.64%	0.006769489	0.009954237	0.008548989	0.009474316	0.4 BB	BB
0.67%	0.70%	1.03%	0.89%	0.98%	0.4 A	BBB
0.67%	0.70%	1.03%	0.89%	0.98%	0.4 B	B
0.67%	0.70%	1.03%	0.89%	0.98%	0.4 A	BBB
0.64%	0.006769489	0.009954237	0.008548989	0.009474316	0.4 BB	BB
0.70%	0.74%	1.09%	0.93%	1.04%	0.4 BB	BB
					0.4	
0.67%	0.007036	0.010335	0.008876	0.009825	0.4 A	BBB
0.64%	0.006769489	0.009954237	0.008548989	0.009474316	0.4 BB	BB
2.04%	2.04%	2.04%	2.04%	2.04%	0.745	NR
2.04%	2.04%	2.04%	2.04%	2.04%	0.745	NR
3.11%	3.12%	2.54%	2.56%	2.58%	0.4 BBB	NR
3.15%	3.12%	2.54%	2.56%	2.58%	0.4 BBB	NR
3.00%	3.12%	2.54%	2.56%	2.58%	0.4 BBB	NR
					0.4	
					0.4	
3.15%	3.12%	2.54%	2.56%	2.58%	0.4 BBB	NR
3.00%	3.12%	2.54%	2.56%	2.58%	0.4 BBB	NR
0.032681513	0.032681513	0.032681513	0.032681513	0.032681513	0.45	NR
3.27%	3.27%	3.27%	3.27%	3.27%	0.45	NR
0.032681513	0.032681513	0.032681513	0.032681513	0.032681513	0.45	NR
3.27%	3.27%	3.27%	3.27%	3.27%	0.45	NR
					0.45	
3.27%	3.27%	3.27%	3.27%	3.27%	0.45	NR
3.27%	3.27%	3.27%	3.27%	3.27%	0.45	NR
3.27%	3.27%	3.27%	3.27%	3.27%	0.45	NR
					0.4	

	NR		NR		NR
	NR		NR		NR
BB	BBB	BB	BBB	BB	BB
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	AA	A	A	A	A
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	AA	A	A	A	A
A	A	BBB	A	BBB	BBB
AA	AA	A	AA	A	A
AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	BBB	A	BBB	BBB
AA	A	AA	AA	AA	AA
AA	AA	A	AA	A	A
AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	BBB	BBB	BBB	BBB	BB
NR	BBB	BBB	BBB	BBB	BB
NR	BB	BB	BB	BB	B
NR	NR		BBB	BBB	BBB
NR	NR		BBB	BBB	BBB
NR	NR		BBB	BBB	BBB
NR	NR		BBB	BBB	BBB
B	B	B	BB	BB	BB
B	B	B	BB	BB	BB
BBB	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
BB	BB	BB	BBB	BBB	BBB
BB	BB	BB	BBB	BBB	BBB
BBB	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
BBB	BBB	BBB	A	A	A
B	B	B	BB	BB	BB
BBB	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
BB	BB	BB	BBB	BBB	BBB
BBB	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
NR	NR		NR	NR	
NR	NR		NR	NR	
NR	NR	BB	NR	CCC	NR
NR	NR	BB	NR	BB	NR
NR	NR	BB	NR	CCC	NR
NR	NR	BB	NR	BB	NR
NR	NR	BB	NR	CCC	NR
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		

			NR	2	
			NR	2	
	BB	NR	A	7	Industrials
	BBB	NR	A	6	Industrials
			NR		Industrials
	BBB	NR	A	6	Industrials
	A	NR	A	5	Industrials
			NR		Industrials
			NR		Industrials
	BBB	NR	A	6	Industrials
			NR		Industrials
	BBB	NR	A	6	Industrials
	A	NR	A	5	Industrials
			NR		Industrials
BBB	BBB	BB	AA	13	Industrials
			NR		Industrials
A	A	BBB	AA	13	Industrials
			NR		Industrials
A	A	BBB	AA	6	Industrials
A	AA	A	AA	10	Industrials
A	AA	A	AA	10	Industrials
A	A	BBB	AA	6	Industrials
A	AA	A	AA	10	Industrials
A	AA	A	AA	10	Industrials
			NR		Industrials
BBB	BBB	BB	AA	13	Industrials
A	A	BBB	AA	6	Industrials
			NR		Industrials
A	A	BBB	AA	13	Industrials
			NR		Industrials
A	A	BBB	AA	6	Industrials
A	AA	A	AA	10	Industrials
			BBB	4	Industrials
			NR		Industrials
			BBB	4	Industrials
			BBB	4	Industrials
			NR	4	Government
			NR	4	Government
			NR	4	Government
			NR	4	Government
CCC	B	CCC	BBB	6	Basic Materials
CCC	B	CCC	BBB	6	Basic Materials
B	BBB	BB	BBB	6	Basic Materials
CCC	BB	B	BBB	6	Basic Materials
CCC	BB	B	BBB	6	Basic Materials
CCC	BB	B	BBB	6	Basic Materials
B	BBB	BB	BBB	6	Basic Materials
CCC	BB	B	BBB	6	Basic Materials
B	BBB	BB	BBB	6	Basic Materials
CCC	B	CCC	BBB	6	Basic Materials
B	BBB	BB	BBB	6	Basic Materials
CCC	BB	B	BBB	6	Basic Materials
CCC	BB	B	BBB	6	Basic Materials
			NR		Basic Materials
B	BBB	BB	BBB	6	Basic Materials
CCC	BB	B	BBB	6	Basic Materials
			NR	2	Health Care
			NR	2	Health Care
NR	NR	NR	NR	2	Health Care
NR	NR	NR	NR	2	Health Care
NR	NR	NR	NR	2	Health Care
			NR		Health Care
			NR		Health Care
NR	NR	NR	NR	2	Health Care
NR	NR	NR	NR	2	Health Care
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR		Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR		Consumer Goods

N.Amer	United States						Thin
N.Amer	United States						Thin
Asia	Singapore	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	BB	B	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Singapore	BB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BB	B				
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Singapore	BB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A		CcyGrp	Thin	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A		CcyGrp	Thin	CcyGrp
N.Amer	United States	A	A		DocAdj	Thin	DocAdj
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States				Thin	Thin	Thin
N.Amer	United States				Thin	Thin	Thin
Europe	Germany	BB	BB	DocAdj	Thin	Thin	Thin
Europe	Germany	BB	BB	DocAdj	Thin	Thin	Thin
Europe	Germany	BB	BB	DocAdj	Thin	Thin	Thin
Europe	Germany	BB	BB				
Europe	Germany	BB	BB				
Europe	Germany	BB	BB	DocAdj	Thin	Thin	Thin
Europe	Germany	BB	BB	DocAdj	Thin	Thin	Thin
Oceania	Australia	B	BBB		Thin		
Oceania	Australia	B	BBB		Thin		
Oceania	Australia	B	BBB		Thin		
Oceania	Australia	B	BBB		Thin		
Oceania	Australia	B	BBB				
Oceania	Australia	B	BBB		Thin		
Oceania	Australia	B	BBB		Thin		
Oceania	Australia	B	BBB		Thin		
N.Amer	United States	BB	B				

	Thin		Thin			
	Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
	DocAdj	DocAdj	DocAdj			
	DocAdj	DocAdj	DocAdj			
	DocAdj	DocAdj	DocAdj			
	DocAdj	DocAdj	DocAdj			
	DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin	Thin				
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DocAdj	Thin	DocAdj	Thin	Thin	Thin	Thin
DocAdj	Thin	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin	Thin
DocAdj	Thin	CcyGrp	Thin	Thin	Thin	Thin
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FMOUSDCR	31-Jul-08 FMO
FMOUSDMM	31-Jul-08 FMO
FMOUSDMR	31-Jul-08 FMO
FMOUSDXR	31-Jul-08 FMO
FNFEURMR	31-Jul-08 FNF
FNFUSDMR	31-Jul-08 FNF
FNLY-FineJewelUSDCR	31-Jul-08 FNLY-FineJewel
FNLY-FineJewelUSDMR	31-Jul-08 FNLY-FineJewel
FNLY-FineJewelUSDXR	31-Jul-08 FNLY-FineJewel
FNMAUSDMR	31-Jul-08 FNMA
FNMAAUDMR	31-Jul-08 FNMA
FNMAAUDXR	31-Jul-08 FNMA
FNMACADMR	31-Jul-08 FNMA
FNMACHFMR	31-Jul-08 FNMA
FNMAEURCR	31-Jul-08 FNMA
FNMAEURMM	31-Jul-08 FNMA
FNMAEURMR	31-Jul-08 FNMA
FNMAEURXR	31-Jul-08 FNMA
FNMAGBPMR	31-Jul-08 FNMA
FNMAGBPXR	31-Jul-08 FNMA
FNMAHKDMR	31-Jul-08 FNMA
FNMAHKDXR	31-Jul-08 FNMA
FNMAJPYCR	31-Jul-08 FNMA
FNMAJPYMR	31-Jul-08 FNMA
FNMAJPYXR	31-Jul-08 FNMA
FNMASEKMR	31-Jul-08 FNMA
FNMASEKXR	31-Jul-08 FNMA
FNMASGDMR	31-Jul-08 FNMA
FNMATWDMR	31-Jul-08 FNMA
FNMAUSDCR	31-Jul-08 FNMA
FNMAUSDMM	31-Jul-08 FNMA
FNMAUSDMR	31-Jul-08 FNMA
FNMAUSDXR	31-Jul-08 FNMA
FNMAAUDMR	31-Jul-08 FNMA
FNMADKKMR	31-Jul-08 FNMA
FNMAEURCR	31-Jul-08 FNMA
FNMAEURMM	31-Jul-08 FNMA
FNMAEURMR	31-Jul-08 FNMA
FNMAGBPMR	31-Jul-08 FNMA
FNMAHKDMR	31-Jul-08 FNMA
FNMAJPYMR	31-Jul-08 FNMA
FNMASEKMR	31-Jul-08 FNMA
FNMASGDMR	31-Jul-08 FNMA
FNMATWDMR	31-Jul-08 FNMA
FNMAUSDCR	31-Jul-08 FNMA
FNMAUSDMM	31-Jul-08 FNMA
FNMAUSDMR	31-Jul-08 FNMA
FNMAUSDXR	31-Jul-08 FNMA
FOAUDMR	31-Jul-08 FO
FOCADMR	31-Jul-08 FO
FOCHFMR	31-Jul-08 FO
FOEURCR	31-Jul-08 FO
FOEURMM	31-Jul-08 FO
FOEURMR	31-Jul-08 FO
FOEURXR	31-Jul-08 FO
FOGBPMR	31-Jul-08 FO
FOGBPXR	31-Jul-08 FO
FOHKDMR	31-Jul-08 FO
FOJPYMR	31-Jul-08 FO
FOSEKXR	31-Jul-08 FO
FOSGDMR	31-Jul-08 FO
FOTWDMR	31-Jul-08 FO
FOUSDCR	31-Jul-08 FO
FOUSDMM	31-Jul-08 FO
FOUSDMR	31-Jul-08 FO
FOUSDXR	31-Jul-08 FO
FOEEURMM	31-Jul-08 FOE
FOEEURMR	31-Jul-08 FOE
FOEEURXR	31-Jul-08 FOE
FOEUSDCR	31-Jul-08 FOE
FOEUSDMM	31-Jul-08 FOE
FOEUSDMR	31-Jul-08 FOE
FOEUSDXR	31-Jul-08 FOE
FON-CapCorpAUDMR	31-Jul-08 FON-CapCorp

Fed Mogul Corp	3E489D	SNRFOR	USD
Fed Mogul Corp	3E489D	SNRFOR	USD
Fed Mogul Corp	3E489D	SNRFOR	USD
Fed Mogul Corp	3E489D	SNRFOR	USD
Fid Natl Finl Inc	3E7958	SNRFOR	EUR
Fid Natl Finl Inc	3E7958	SNRFOR	USD
FINLAY FINE JEWELRY Corp	348FGF	SNRFOR	USD
FINLAY FINE JEWELRY Corp	348FGF	SNRFOR	USD
FINLAY FINE JEWELRY Corp	348FGF	SNRFOR	USD
Fed Natl Mtg Assn	3E48EV	PREFT1	USD
Fed Natl Mtg Assn	3E48EV	SNRFOR	AUD
Fed Natl Mtg Assn	3E48EV	SNRFOR	AUD
Fed Natl Mtg Assn	3E48EV	SNRFOR	CAD
Fed Natl Mtg Assn	3E48EV	SNRFOR	CHF
Fed Natl Mtg Assn	3E48EV	SNRFOR	EUR
Fed Natl Mtg Assn	3E48EV	SNRFOR	EUR
Fed Natl Mtg Assn	3E48EV	SNRFOR	EUR
Fed Natl Mtg Assn	3E48EV	SNRFOR	EUR
Fed Natl Mtg Assn	3E48EV	SNRFOR	GBP
Fed Natl Mtg Assn	3E48EV	SNRFOR	GBP
Fed Natl Mtg Assn	3E48EV	SNRFOR	HKD
Fed Natl Mtg Assn	3E48EV	SNRFOR	HKD
Fed Natl Mtg Assn	3E48EV	SNRFOR	JPY
Fed Natl Mtg Assn	3E48EV	SNRFOR	JPY
Fed Natl Mtg Assn	3E48EV	SNRFOR	JPY
Fed Natl Mtg Assn	3E48EV	SNRFOR	SEK
Fed Natl Mtg Assn	3E48EV	SNRFOR	SEK
Fed Natl Mtg Assn	3E48EV	SNRFOR	SGD
Fed Natl Mtg Assn	3E48EV	SNRFOR	TWD
Fed Natl Mtg Assn	3E48EV	SNRFOR	USD
Fed Natl Mtg Assn	3E48EV	SNRFOR	USD
Fed Natl Mtg Assn	3E48EV	SNRFOR	USD
Fed Natl Mtg Assn	3E48EV	SNRFOR	USD
Fed Natl Mtg Assn	3E48EV	SUBLT2	AUD
Fed Natl Mtg Assn	3E48EV	SUBLT2	DKK
Fed Natl Mtg Assn	3E48EV	SUBLT2	EUR
Fed Natl Mtg Assn	3E48EV	SUBLT2	EUR
Fed Natl Mtg Assn	3E48EV	SUBLT2	EUR
Fed Natl Mtg Assn	3E48EV	SUBLT2	GBP
Fed Natl Mtg Assn	3E48EV	SUBLT2	HKD
Fed Natl Mtg Assn	3E48EV	SUBLT2	JPY
Fed Natl Mtg Assn	3E48EV	SUBLT2	SEK
Fed Natl Mtg Assn	3E48EV	SUBLT2	SGD
Fed Natl Mtg Assn	3E48EV	SUBLT2	TWD
Fed Natl Mtg Assn	3E48EV	SUBLT2	USD
Fed Natl Mtg Assn	3E48EV	SUBLT2	USD
Fed Natl Mtg Assn	3E48EV	SUBLT2	USD
Fed Natl Mtg Assn	3E48EV	SUBLT2	USD
Fortune Brands Inc	37DF94	SNRFOR	AUD
Fortune Brands Inc	37DF94	SNRFOR	CAD
Fortune Brands Inc	37DF94	SNRFOR	CHF
Fortune Brands Inc	37DF94	SNRFOR	EUR
Fortune Brands Inc	37DF94	SNRFOR	EUR
Fortune Brands Inc	37DF94	SNRFOR	EUR
Fortune Brands Inc	37DF94	SNRFOR	EUR
Fortune Brands Inc	37DF94	SNRFOR	GBP
Fortune Brands Inc	37DF94	SNRFOR	GBP
Fortune Brands Inc	37DF94	SNRFOR	HKD
Fortune Brands Inc	37DF94	SNRFOR	JPY
Fortune Brands Inc	37DF94	SNRFOR	SEK
Fortune Brands Inc	37DF94	SNRFOR	SGD
Fortune Brands Inc	37DF94	SNRFOR	TWD
Fortune Brands Inc	37DF94	SNRFOR	USD
Fortune Brands Inc	37DF94	SNRFOR	USD
Fortune Brands Inc	37DF94	SNRFOR	USD
Fortune Brands Inc	37DF94	SNRFOR	USD
Ferro Corp	3E6945	SNRFOR	EUR
Ferro Corp	3E6945	SNRFOR	EUR
Ferro Corp	3E6945	SNRFOR	EUR
Ferro Corp	3E6945	SNRFOR	USD
Ferro Corp	3E6945	SNRFOR	USD
Ferro Corp	3E6945	SNRFOR	USD
Ferro Corp	3E6945	SNRFOR	USD
Sprint Cap Corp	8D7266	SNRFOR	AUD

CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.58%	0.78%	0.77%	0.83%	0.91%	0.97%
MR	Composite	0.58%	0.78%	0.77%	0.83%	0.91%	0.97%
CR	Composite	61.32%	61.32%	56.77%	53.17%	51.56%	49.74%
MR	Composite						
XR	Composite	61.32%	61.32%	56.77%	53.17%	51.56%	49.74%
MR	Composite						
MR	Composite	0.26%	0.31%	0.33%	0.36%	0.39%	0.42%
XR	Composite	0.26%	0.31%	0.33%	0.36%	0.39%	0.42%
MR	Composite	0.27%	0.31%	0.32%	0.36%	0.40%	0.43%
MR	Composite	0.27%	0.31%	0.32%	0.36%	0.40%	0.43%
CR	Composite	0.28%	0.33%	0.35%	0.38%	0.42%	0.45%
MM	Composite	0.27%	0.31%	0.33%	0.36%	0.40%	0.43%
MR	Composite	0.27%	0.31%	0.32%	0.36%	0.40%	0.43%
XR	Composite	0.25%	0.31%	0.32%	0.35%	0.38%	0.41%
MR	Composite	0.27%	0.31%	0.32%	0.36%	0.40%	0.43%
XR	Composite	0.002547009	0.003113736	0.003224484	0.00352086	0.003784982	0.0041224
MR	Composite	0.27%	0.31%	0.32%	0.36%	0.40%	0.43%
XR	Composite	0.25%	0.31%	0.32%	0.35%	0.38%	0.41%
CR	Composite						
MR	Composite	0.002616282	0.003126587	0.003250297	0.003592632	0.00392476	0.004226744
XR	Composite	0.26%	0.31%	0.33%	0.36%	0.39%	0.42%
MR	Composite	0.27%	0.31%	0.32%	0.36%	0.40%	0.43%
XR	Composite	0.25%	0.31%	0.32%	0.35%	0.38%	0.41%
MR	Composite	0.27%	0.31%	0.32%	0.36%	0.40%	0.43%
MR	Composite	0.002662853	0.003086006	0.00323083	0.003604362	0.003971293	0.0042565
CR	Composite	0.28%	0.33%	0.35%	0.38%	0.42%	0.45%
MM	Composite						
MR	Composite	0.27%	0.31%	0.32%	0.36%	0.40%	0.43%
XR	Composite	0.002547009	0.003113736	0.003224484	0.00352086	0.003784982	0.0041224
MR	Composite	2.46%	2.46%	2.27%	2.17%	2.05%	2.00%
MR	Composite	2.47%	2.47%	2.29%	2.20%	2.06%	2.01%
CR	Composite	2.60%	2.60%	2.41%	2.30%	2.17%	2.11%
MM	Composite	2.49%	2.49%	2.31%	2.20%	2.08%	2.03%
MR	Composite	2.47%	2.47%	2.29%	2.20%	2.06%	2.01%
MR	Composite	2.47%	2.47%	2.29%	2.20%	2.06%	2.01%
MR	Composite	0.024667323	0.024667323	0.022861769	0.022011274	0.020582219	0.020050026
MR	Composite	2.46%	2.46%	2.27%	2.17%	2.05%	2.00%
MR	Composite	2.47%	2.47%	2.29%	2.20%	2.06%	2.01%
MR	Composite	0.024667323	0.024667323	0.022861769	0.022011274	0.020582219	0.020050026
MR	Composite	2.47%	2.47%	2.29%	2.20%	2.06%	2.01%
CR	Composite	0.02595255	0.02595255	0.024050925	0.022965076	0.02166313	0.021100219
MM	Composite						
MR	Composite	2.47%	2.47%	2.29%	2.20%	2.06%	2.01%
XR	Composite	2.38%	2.38%	2.19%	2.05%	1.98%	1.98%
MR	Composite	0.004662849	0.006397543	0.009046869	0.01026831	0.01179776	0.012699787
MR	Composite	0.47%	0.65%	0.92%	1.02%	1.19%	1.29%
MR	Composite	0.47%	0.65%	0.92%	1.02%	1.19%	1.29%
CR	Composite	0.004662849	0.67%	0.96%	1.09%	1.25%	1.36%
MM	Composite	0.47%	0.65%	0.93%	1.04%	1.20%	1.30%
MR	Composite	0.47%	0.65%	0.92%	1.02%	1.19%	1.29%
XR	Composite	0.47%	0.61%	0.88%	1.02%	1.15%	1.24%
MR	Composite	0.47%	0.65%	0.92%	1.02%	1.19%	1.29%
XR	Composite	0.47%	0.61%	0.88%	1.02%	1.15%	1.24%
MR	Composite	0.47%	0.65%	0.92%	1.02%	1.19%	1.29%
MR	Composite	0.47%	0.64%	0.90%	1.03%	1.18%	1.30%
XR	Composite	0.47%	0.61%	0.88%	1.02%	1.15%	1.24%
MR	Composite	0.47%	0.65%	0.92%	1.02%	1.19%	1.29%
MR	Composite						
CR	Composite	0.47%	0.67%	0.96%	1.09%	1.25%	1.36%
MM	Composite						
MR	Composite	0.004662849	0.006484259	0.00916878	0.010244885	0.011873396	0.012909808
XR	Composite	0.47%	0.61%	0.88%	1.02%	1.15%	1.24%
MM	Composite						
MR	Composite	1.43%	1.06%	1.88%	2.35%	2.59%	3.16%
XR	Composite	1.38%	1.06%	1.88%	2.35%	2.59%	3.16%
CR	Composite	1.51%	1.06%	1.88%	2.35%	2.59%	3.16%
MM	Composite						
MR	Composite	0.014302332	0.010644	0.018751	0.023503	0.025851	0.0316
XR	Composite	1.38%	1.06%	1.88%	2.35%	2.59%	3.16%
MR	Composite	2.60%	2.95%	3.46%	3.62%	3.62%	3.64%

					0.4		
					0.4		
					0.4		
					0.4		
1.06%	1.17%	1.19%	1.35%		0.38	NR	NR
1.06%	1.17%	1.19%	1.35%		0.38	NR	NR
47.26%	47.26%	47.26%	47.26%	47.26%	0.375		NR
					0.375		
47.26%	47.26%	47.26%	47.26%	47.26%	0.375		NR
					0.15		
0.42%	0.41%	0.37%	0.52%		0.4	BB	BBB
0.42%	0.41%	0.37%	0.52%		0.4	BB	BBB
0.42%	0.41%	0.37%	0.52%			A	AA
0.42%	0.41%	0.37%	0.52%		0.4	A	AA
0.45%	0.44%	0.37%	0.52%		0.4	BBB	A
0.43%	0.42%	0.37%	0.52%		0.4	BBB	A
0.42%	0.41%	0.37%	0.52%		0.4	A	AA
0.41%	0.40%	0.37%	0.52%		0.4	BBB	AA
0.42%	0.41%	0.37%	0.52%		0.4	A	AA
0.41%	0.004009188	0.0036575	0.005177255		0.4	BBB	AA
0.42%	0.41%	0.37%	0.52%		0.4	A	AA
0.41%	0.40%	0.37%	0.52%		0.4	BBB	AA
					0.4		
0.42%	0.004079875	0.0036575	0.005177255		0.4	BB	BBB
0.42%	0.41%	0.37%	0.52%			BB	BBB
0.42%	0.41%	0.37%	0.52%		0.4	A	AA
0.41%	0.40%	0.37%	0.52%		0.4	BBB	AA
0.42%	0.41%	0.37%	0.52%		0.4	A	AA
0.42%	0.004100459	0.0036575	0.005177255		0.4	A	AA
0.45%	0.44%	0.37%	0.52%		0.4	BBB	A
					0.4		
0.42%	0.41%	0.37%	0.52%		0.4	A	AA
0.41%	0.004009188	0.0036575	0.005177255		0.4	BBB	AA
1.96%	1.87%	1.94%	1.90%	1.87%	0.214285714		BBB
1.97%	1.88%	1.95%	1.90%	1.87%	0.216666667		AA
2.07%	1.98%	2.05%	2.00%	1.87%	0.214285714		A
1.99%	1.90%	1.96%	1.92%	1.87%	0.214285714		A
1.97%	1.88%	1.95%	1.90%	1.87%	0.216666667		AA
1.97%	1.88%	1.95%	1.90%	1.87%	0.216666667		AA
1.97%	0.018788041	0.019455605	0.019002999	0.018731596	0.216666667		AA
1.96%	1.87%	1.94%	1.90%	1.87%	0.214285714		BBB
1.97%	1.88%	1.95%	1.90%	1.87%	0.216666667		AA
1.97%	0.018788041	0.019455605	0.019002999	0.018731596	0.216666667		AA
1.97%	1.88%	1.95%	1.90%	1.87%	0.216666667		AA
2.07%	0.019779371	0.020468406	0.019993753	0.018731596	0.214285714		A
					0.214285714		
1.97%	1.88%	1.95%	1.90%	1.87%	0.216666667		AA
1.95%	1.84%	1.87%	1.83%	1.87%	0.214285714		A
1.31%	0.013178925	0.015295	0.01620875	0.0181325	0.4	NR	BBB
1.29%	1.33%	1.53%	1.63%	1.81%	0.4	NR	A
1.29%	1.33%	1.53%	1.63%	1.81%	0.4	NR	A
1.36%	1.40%	1.53%	1.73%	1.81%	0.4	NR	A
1.31%	1.34%	1.53%	1.66%	1.81%	0.4	NR	A
1.29%	1.33%	1.53%	1.63%	1.81%	0.4	NR	A
1.24%	1.30%	1.53%	1.58%	1.81%	0.4	NR	A
1.29%	1.33%	1.53%	1.63%	1.81%	0.4	NR	A
1.24%	1.30%	1.53%	1.58%	1.81%	0.4	NR	A
1.29%	1.33%	1.53%	1.63%	1.81%	0.4	NR	A
1.34%	1.32%	1.53%	1.62%	1.81%	0.4	NR	BBB
1.24%	1.30%	1.53%	1.58%	1.81%	0.4	NR	A
1.29%	1.33%	1.53%	1.63%	1.81%	0.4	NR	A
					0.4		
1.36%	1.40%	1.53%	1.73%	1.81%	0.4	NR	A
					0.4		
1.29%	0.01326151	0.015295	0.01626	0.0181325	0.4	NR	A
1.24%	1.30%	1.53%	1.58%	1.81%	0.4	NR	A
					0.4		
3.14%	3.37%	3.26%	3.33%	3.47%	0.4	B	NR
2.99%	3.28%	3.26%	3.33%	3.47%	0.4	B	NR
3.33%	3.58%	3.26%	3.33%	3.47%	0.4	B	NR
					0.4		
3.14%	0.033703333	0.0325615	0.033287	0.034737	0.4	B	NR
2.99%	3.28%	3.26%	3.33%	3.47%	0.4	B	NR
3.56%	3.49%	3.34%	3.46%	3.57%	0.4	BBB	BB

BBB	BB	BBB	BBB	BBB	BBB
BBB	BB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
BBB	BBB	A	A	BBB	BBB
BBB	BBB	A	A	BBB	BBB
A	AA	AA	AAA	AA	AA
A	AA	AA	AAA	AA	AA
A	A	AA	AA	A	A
A	A	AA	AA	A	A
A	AA	AA	AAA	AA	AA
A	A	AA	A	A	A
A	AA	AA	AAA	AA	AA
A	A	AA	A	A	A
A	AA	AA	AAA	AA	AA
A	A	AA	A	A	A
BBB	BBB	A	A	BBB	BBB
BBB	BBB	A	A	BBB	BBB
A	AA	AA	AAA	AA	AA
A	A	AA	A	A	A
A	AA	AA	AAA	AA	AA
A	AA	AA	AAA	AA	AA
A	A	AA	AA	A	A
A	AA	AA	AAA	AA	AA
A	A	AA	A	A	A
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
BBB	BBB	A	A	A	BBB
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
BBB	BBB	A	A	A	BBB
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	A	A
NR	NR	NR	NR	BB	BBB
NR	NR	NR	NR	B	BBB
NR	NR	NR	NR	A	A
NR	NR	NR	NR	BB	BBB
BBB	BBB	BBB	BBB	BBB	BBB

			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
NR	NR		BBB	5	Financials
NR	NR		BBB	5	Financials
NR			NR	2	Consumer Services
			NR		Consumer Services
NR			NR	2	Consumer Services
			NR		Government
NR	NR		AA	13	Government
NR	NR		AA	13	Government
NR	NR		A	12	Government
NR	NR		A	12	Government
NR	NR		AA	13	Government
NR	NR		AA	13	Government
NR	NR		A	12	Government
NR	NR		A	5	Government
NR	NR		A	12	Government
NR	NR		A	5	Government
NR	NR		A	12	Government
NR	NR		A	5	Government
			NR		Government
NR	NR		AA	13	Government
NR	NR		AA	13	Government
NR	NR		A	12	Government
NR	NR		A	5	Government
NR	NR		A	12	Government
NR	NR		A	12	Government
NR	NR		AA	13	Government
			NR		Government
NR	NR		A	12	Government
NR	NR		A	5	Government
BBB	BBB	NR	AA	14	Government
AA	AA	NR	AA	14	Government
A	A	NR	AA	14	Government
A	A	NR	AA	14	Government
AA	AA	NR	AA	14	Government
AA	AA	NR	AA	14	Government
AA	AA	NR	AA	14	Government
BBB	BBB	NR	AA	14	Government
AA	AA	NR	AA	14	Government
AA	AA	NR	AA	14	Government
AA	AA	NR	AA	14	Government
A	A	NR	AA	14	Government
			NR		Government
AA	AA	NR	AA	14	Government
A	A	NR	A	4	Government
NR	BB	NR	A	3	Consumer Goods
NR	A	NR	A	11	Consumer Goods
NR	A	NR	A	11	Consumer Goods
NR	BBB	NR	A	11	Consumer Goods
NR	BBB	NR	A	11	Consumer Goods
NR	A	NR	A	11	Consumer Goods
NR	BBB	NR	A	5	Consumer Goods
NR	A	NR	A	11	Consumer Goods
NR	BBB	NR	A	5	Consumer Goods
NR	A	NR	A	11	Consumer Goods
NR	BB	NR	A	3	Consumer Goods
NR	BBB	NR	A	5	Consumer Goods
NR	A	NR	A	11	Consumer Goods
			NR		Consumer Goods
NR	BBB	NR	A	11	Consumer Goods
			NR		Consumer Goods
NR	A	NR	A	11	Consumer Goods
NR	BBB	NR	A	5	Consumer Goods
			NR		Basic Materials
NR	NR	NR	NR	2	Basic Materials
NR	NR	NR	NR	2	Basic Materials
NR	NR	NR	NR	2	Basic Materials
			NR		Basic Materials
NR	NR	NR	NR	2	Basic Materials
NR	NR	NR	NR	2	Basic Materials
BB	BBB	BBB	AA	10	Telecommunications

N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BBB	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC		Thin	Thin	Thin
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC		Thin	Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	Thin	Thin	Thin
N.Amer	United States	B	BB	DocAdj	Thin	Thin	Thin
N.Amer	United States	B	BB	DocAdj	Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	Thin	Thin	Thin
N.Amer	United States	B	BB	DocAdj	Thin	Thin	Thin
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	Thin	Thin		Thin		
Thin	Thin	Thin		Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	DocAdj	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	CcyGrp	DocAdj	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	CcyGrp	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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FON-CapCorpEURCR	31-Jul-08 FON-CapCorp
FON-CapCorpEURMM	31-Jul-08 FON-CapCorp
FON-CapCorpEURMR	31-Jul-08 FON-CapCorp
FON-CapCorpEURXR	31-Jul-08 FON-CapCorp
FON-CapCorpJPYMR	31-Jul-08 FON-CapCorp
FON-CapCorpUSDCR	31-Jul-08 FON-CapCorp
FON-CapCorpUSDMM	31-Jul-08 FON-CapCorp
FON-CapCorpUSDMR	31-Jul-08 FON-CapCorp
FON-CapCorpUSDXR	31-Jul-08 FON-CapCorp
FORMPCTWDCR	31-Jul-08 FORMPC
FORMPCUSDCR	31-Jul-08 FORMPC
FORMPCUSDMR	31-Jul-08 FORMPC
FORMPCUSDXR	31-Jul-08 FORMPC
FORTISEURCR	31-Jul-08 FORTIS
FORTISEURMM	31-Jul-08 FORTIS
FORTISGBPCR	31-Jul-08 FORTIS
FORTISUSDCR	31-Jul-08 FORTIS
FORTISUSDMM	31-Jul-08 FORTIS
FORTISAUDCR	31-Jul-08 FORTIS
FORTISAUDMM	31-Jul-08 FORTIS
FORTISCHFCR	31-Jul-08 FORTIS
FORTISCHFMM	31-Jul-08 FORTIS
FORTISEURCR	31-Jul-08 FORTIS
FORTISEURMM	31-Jul-08 FORTIS
FORTISEURMR	31-Jul-08 FORTIS
FORTISGBPCR	31-Jul-08 FORTIS
FORTISGBPMM	31-Jul-08 FORTIS
FORTISHKDMM	31-Jul-08 FORTIS
FORTISJPYCR	31-Jul-08 FORTIS
FORTISJPYMM	31-Jul-08 FORTIS
FORTISJPYMR	31-Jul-08 FORTIS
FORTISSGDMM	31-Jul-08 FORTIS
FORTISUSDCR	31-Jul-08 FORTIS
FORTISUSDMM	31-Jul-08 FORTIS
FORTISUSDMR	31-Jul-08 FORTIS
FORTISAUDCR	31-Jul-08 FORTIS
FORTISAUDMM	31-Jul-08 FORTIS
FORTISCHFCR	31-Jul-08 FORTIS
FORTISCHFMM	31-Jul-08 FORTIS
FORTISEURCR	31-Jul-08 FORTIS
FORTISEURMM	31-Jul-08 FORTIS
FORTISHKDCR	31-Jul-08 FORTIS
FORTISHKDMM	31-Jul-08 FORTIS
FORTISNOKCR	31-Jul-08 FORTIS
FORTISUSDCR	31-Jul-08 FORTIS
FORTISUSDMM	31-Jul-08 FORTIS
FORTISUSDMR	31-Jul-08 FORTIS
FORTIS-AssurEURMR	31-Jul-08 FORTIS-Assur
FORTIS-AssurUSDMR	31-Jul-08 FORTIS-Assur
FORTIS-BanqueAUDMM	31-Jul-08 FORTIS-Banque
FORTIS-BanqueEURCR	31-Jul-08 FORTIS-Banque
FORTIS-BanqueEURMM	31-Jul-08 FORTIS-Banque
FORTIS-BanqueEURMR	31-Jul-08 FORTIS-Banque
FORTIS-BanqueEURXR	31-Jul-08 FORTIS-Banque
FORTIS-BanqueHKDMM	31-Jul-08 FORTIS-Banque
FORTIS-BanqueNZDCR	31-Jul-08 FORTIS-Banque
FORTIS-BanqueUSDCR	31-Jul-08 FORTIS-Banque
FORTIS-BanqueUSDMM	31-Jul-08 FORTIS-Banque
FORTIS-BanqueUSDMR	31-Jul-08 FORTIS-Banque
FORTIS-BanqueEURCR	31-Jul-08 FORTIS-Banque
FORTIS-BanqueEURMM	31-Jul-08 FORTIS-Banque
FORTIS-BanqueEURMR	31-Jul-08 FORTIS-Banque
FORTIS-BanqueUSDMM	31-Jul-08 FORTIS-Banque
FORTIS-BkNedHldAUDCR	31-Jul-08 FORTIS-BkNedHld
FORTIS-BkNedHldCHFCR	31-Jul-08 FORTIS-BkNedHld
FORTIS-BkNedHldEURCR	31-Jul-08 FORTIS-BkNedHld
FORTIS-BkNedHldEURMM	31-Jul-08 FORTIS-BkNedHld
FORTIS-BkNedHldEURMR	31-Jul-08 FORTIS-BkNedHld
FORTIS-BkNedHldGBPCR	31-Jul-08 FORTIS-BkNedHld
FORTIS-BkNedHldJPYCR	31-Jul-08 FORTIS-BkNedHld
FORTIS-BkNedHldUSDCR	31-Jul-08 FORTIS-BkNedHld
FORTIS-BkNedHldUSDMM	31-Jul-08 FORTIS-BkNedHld
FORTIS-BkNedNVEURCR	31-Jul-08 FORTIS-BkNedNV
FORTIS-BkNedNVEURMM	31-Jul-08 FORTIS-BkNedNV

Sprint Cap Corp	8D7266	SNRFOR	EUR
Sprint Cap Corp	8D7266	SNRFOR	EUR
Sprint Cap Corp	8D7266	SNRFOR	EUR
Sprint Cap Corp	8D7266	SNRFOR	EUR
Sprint Cap Corp	8D7266	SNRFOR	JPY
Sprint Cap Corp	8D7266	SNRFOR	USD
Sprint Cap Corp	8D7266	SNRFOR	USD
Sprint Cap Corp	8D7266	SNRFOR	USD
Sprint Cap Corp	8D7266	SNRFOR	USD
Formosa Plastics Corp	YA869E	SNRFOR	TWD
Formosa Plastics Corp	YA869E	SNRFOR	USD
Formosa Plastics Corp	YA869E	SNRFOR	USD
Formosa Plastics Corp	YA869E	SNRFOR	USD
Fortis NV	37DEKK	PREFT1	EUR
Fortis NV	37DEKK	PREFT1	EUR
Fortis NV	37DEKK	PREFT1	GBP
Fortis NV	37DEKK	PREFT1	USD
Fortis NV	37DEKK	PREFT1	USD
Fortis NV	37DEKK	SNRFOR	AUD
Fortis NV	37DEKK	SNRFOR	AUD
Fortis NV	37DEKK	SNRFOR	CHF
Fortis NV	37DEKK	SNRFOR	CHF
Fortis NV	37DEKK	SNRFOR	EUR
Fortis NV	37DEKK	SNRFOR	EUR
Fortis NV	37DEKK	SNRFOR	EUR
Fortis NV	37DEKK	SNRFOR	GBP
Fortis NV	37DEKK	SNRFOR	GBP
Fortis NV	37DEKK	SNRFOR	HKD
Fortis NV	37DEKK	SNRFOR	JPY
Fortis NV	37DEKK	SNRFOR	JPY
Fortis NV	37DEKK	SNRFOR	JPY
Fortis NV	37DEKK	SNRFOR	SGD
Fortis NV	37DEKK	SNRFOR	USD
Fortis NV	37DEKK	SNRFOR	USD
Fortis NV	37DEKK	SNRFOR	USD
Fortis NV	37DEKK	SUBLT2	AUD
Fortis NV	37DEKK	SUBLT2	AUD
Fortis NV	37DEKK	SUBLT2	CHF
Fortis NV	37DEKK	SUBLT2	CHF
Fortis NV	37DEKK	SUBLT2	EUR
Fortis NV	37DEKK	SUBLT2	EUR
Fortis NV	37DEKK	SUBLT2	HKD
Fortis NV	37DEKK	SUBLT2	HKD
Fortis NV	37DEKK	SUBLT2	NOK
Fortis NV	37DEKK	SUBLT2	USD
Fortis NV	37DEKK	SUBLT2	USD
Fortis NV	37DEKK	SUBLT2	USD
Assurant Inc	04A83Y	SNRFOR	EUR
Assurant Inc	04A83Y	SNRFOR	USD
Fortis Bk SA NV	37DEKZ	SNRFOR	AUD
Fortis Bk SA NV	37DEKZ	SNRFOR	EUR
Fortis Bk SA NV	37DEKZ	SNRFOR	EUR
Fortis Bk SA NV	37DEKZ	SNRFOR	EUR
Fortis Bk SA NV	37DEKZ	SNRFOR	EUR
Fortis Bk SA NV	37DEKZ	SNRFOR	HKD
Fortis Bk SA NV	37DEKZ	SNRFOR	NZD
Fortis Bk SA NV	37DEKZ	SNRFOR	USD
Fortis Bk SA NV	37DEKZ	SNRFOR	USD
Fortis Bk SA NV	37DEKZ	SNRFOR	USD
Fortis Bk SA NV	37DEKZ	SUBLT2	EUR
Fortis Bk SA NV	37DEKZ	SUBLT2	EUR
Fortis Bk SA NV	37DEKZ	SUBLT2	EUR
Fortis Bk SA NV	37DEKZ	SUBLT2	USD
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	AUD
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	CHF
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	EUR
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	EUR
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	EUR
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	GBP
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	JPY
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	USD
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	USD
Fortis Bk Ned N V	37DEKP	SNRFOR	EUR
Fortis Bk Ned N V	37DEKP	SNRFOR	EUR

CR	Composite						
MM	Composite						
MR	Composite	2.62%	2.85%	3.48%	3.65%	3.64%	3.66%
XR	Composite						
MR	Composite	2.60%	2.95%	3.46%	3.62%	3.62%	3.64%
CR	Composite	2.75%	3.00%	3.66%	3.85%	3.83%	3.86%
MM	Composite						
MR	Composite	2.62%	2.85%	3.48%	3.65%	3.64%	3.66%
XR	Composite	2.52%	2.71%	3.35%	3.47%	3.50%	3.52%
CR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.015021613	0.015021613	0.0257148	0.029517075	0.034220488	0.038022775
MM	Composite	1.50%	1.50%	2.57%	2.95%	3.42%	3.80%
CR	Composite	0.015021613	0.015021613	0.0257148	0.029517075	0.034220488	0.038022775
CR	Composite	1.50%	1.50%	2.57%	2.95%	3.42%	3.80%
MM	Composite						
CR	Composite	0.005772219	0.005456402	0.006893896	0.007947779	0.008914496	0.0096933
MM	Composite	0.58%	0.55%	0.69%	0.79%	0.89%	0.97%
CR	Composite	0.59%	0.57%	0.71%	0.84%	0.92%	1.00%
MM	Composite	0.005677106	0.00545683	0.006841251	0.007798172	0.008763724	0.009624298
CR	Composite	0.005948104	0.00568648	0.007147505	0.008355213	0.009206012	0.010032946
MM	Composite	0.005677106	0.00545683	0.006841251	0.007798172	0.008763724	0.009624298
MR	Composite						
CR	Composite	0.59%	0.57%	0.71%	0.84%	0.92%	1.00%
MM	Composite	0.57%	0.55%	0.68%	0.78%	0.88%	0.96%
MM	Composite	0.005677106	0.00545683	0.006841251	0.007798172	0.008763724	0.009624298
CR	Composite	0.58%	0.55%	0.76%	0.84%	0.95%	1.03%
MM	Composite	0.58%	0.55%	0.73%	0.81%	0.91%	0.99%
MR	Composite						
MM	Composite	0.57%	0.55%	0.68%	0.78%	0.88%	0.96%
CR	Composite	0.005948104	0.00568648	0.007147505	0.008355213	0.009206012	0.010032946
MM	Composite	0.57%	0.55%	0.68%	0.78%	0.88%	0.96%
MR	Composite	0.57%	0.54%	0.68%	0.78%	0.87%	0.95%
CR	Composite	0.75%	0.75%	1.16%	1.29%	1.44%	1.64%
MM	Composite						
CR	Composite	0.75%	0.75%	1.16%	1.34%	1.44%	1.71%
MM	Composite	0.007481235	0.007481235	0.011604128	0.012857233	0.0143783	0.0163825
CR	Composite	0.75%	0.75%	1.16%	1.34%	1.44%	1.71%
MM	Composite	0.75%	0.75%	1.16%	1.29%	1.44%	1.64%
CR	Composite	0.75%	0.75%	1.16%	1.34%	1.44%	1.71%
MM	Composite						
CR	Composite						
CR	Composite	0.75%	0.75%	1.16%	1.34%	1.44%	1.71%
MM	Composite	0.75%	0.75%	1.16%	1.29%	1.44%	1.64%
MR	Composite						
MR	Composite	0.93%	0.75%	1.12%	1.00%	1.11%	1.25%
MR	Composite	0.93%	0.75%	1.12%	1.00%	1.11%	1.25%
MM	Composite	0.35%	0.53%	0.65%	0.77%	0.87%	0.97%
CR	Composite	0.35%	0.55%	0.68%	0.81%	0.91%	1.01%
MM	Composite	0.35%	0.52%	0.65%	0.77%	0.87%	0.97%
MR	Composite	0.35%	0.52%	0.64%	0.77%	0.86%	0.96%
XR	Composite	0.35%	0.50%	0.62%	0.74%	0.83%	0.92%
MM	Composite	0.35%	0.52%	0.65%	0.77%	0.87%	0.97%
CR	Composite						
CR	Composite	0.35%	0.55%	0.68%	0.81%	0.91%	1.01%
MM	Composite	0.35%	0.52%	0.65%	0.77%	0.87%	0.97%
MR	Composite						
CR	Composite	0.007102008	0.008765229	0.011744863	0.015251625	0.016595194	0.018529502
MM	Composite	0.71%	0.84%	1.13%	1.41%	1.59%	1.77%
MR	Composite	0.71%	0.83%	1.12%	1.45%	1.58%	1.76%
MM	Composite	0.007102008	0.00841462	0.011250634	0.014083101	0.015895035	0.017747518
CR	Composite	0.22%	0.57%	0.66%	0.77%	0.87%	0.95%
CR	Composite	0.22%	0.57%	0.69%	0.81%	0.90%	0.99%
CR	Composite	0.22%	0.57%	0.69%	0.81%	0.90%	0.99%
MM	Composite	0.22%	0.57%	0.66%	0.77%	0.87%	0.95%
MR	Composite						
CR	Composite	0.22%	0.57%	0.69%	0.81%	0.90%	0.99%
CR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.005144019	0.005144019	0.0067606	0.008212924	0.009144403	0.009859893
MM	Composite	0.51%	0.51%	0.68%	0.79%	0.88%	0.99%

					0.4	
					0.4	
3.58%	3.56%	3.34%	3.48%	3.57%	0.4 AA	AA
					0.4	
3.56%	3.49%	3.34%	3.46%	3.57%	0.4 BBB	BB
3.78%	3.72%	3.52%	3.66%	3.75%	0.4 A	A
					0.4	
3.58%	3.56%	3.34%	3.48%	3.57%	0.4 AA	AA
3.45%	3.38%	3.22%	3.35%	3.44%	0.4 A	A
					0.4	
					0.4	
					0.4	
					0.4	
0.038022775	0.038022775	0.038022775	0.038022775	0.038022775	0.1	NR
3.80%	3.80%	3.80%	3.80%	3.80%	0.1	NR
0.038022775	0.038022775	0.038022775	0.038022775	0.038022775	0.1	NR
3.80%	3.80%	3.80%	3.80%	3.80%	0.1	NR
					0.1	
0.99%	0.010110327	0.010340252	0.010189938	0.010933441	0.4 BB	BB
0.99%	1.01%	1.03%	1.02%	1.09%	0.4 BB	BB
1.03%	1.05%	1.07%	1.02%	1.09%	0.4 BBB	BBB
0.98%	0.010046109	0.010174222	0.010189938	0.010933441	0.4 A	A
1.03%	0.010464697	0.010659382	0.010189938	0.010933441	0.4 BBB	BBB
0.98%	0.010046109	0.010174222	0.010189938	0.010933441	0.4 A	A
					0.4	
1.03%	1.05%	1.07%	1.02%	1.09%	0.4 BBB	BBB
0.98%	1.00%	1.02%	1.02%	1.09%	0.4 A	A
0.98%	0.010046109	0.010174222	0.010189938	0.010933441	0.4 A	A
1.04%	1.01%	1.03%	1.02%	1.09%	0.4 BB	BB
1.00%	1.01%	1.03%	1.02%	1.09%	0.4 BB	BB
					0.4	
0.98%	1.00%	1.02%	1.02%	1.09%	0.4 A	A
1.03%	0.010464697	0.010659382	0.010189938	0.010933441	0.4 BBB	BBB
0.98%	1.00%	1.02%	1.02%	1.09%	0.4 A	A
0.97%	1.00%	1.01%	1.02%	1.09%	0.4 BBB	BBB
1.60%	1.67%	1.69%	1.69%	1.69%	0.166666667	BB
					0.166666667	
1.60%	1.67%	1.69%	1.69%	1.69%	0.166666667	BB
1.60%	0.0166725	0.01688565	0.01688565	0.01688565	0.15	BB
1.60%	1.67%	1.69%	1.69%	1.69%	0.166666667	BB
1.60%	1.67%	1.69%	1.69%	1.69%	0.15	BB
1.60%	1.67%	1.69%	1.69%	1.69%	0.166666667	BB
					0.15	
					0.166666667	
1.60%	1.67%	1.69%	1.69%	1.69%	0.166666667	BB
1.60%	1.67%	1.69%	1.69%	1.69%	0.15	BB
					0.166666667	
1.35%	1.47%	1.44%	1.40%	1.86%	0.4 NR	BBB
1.35%	1.47%	1.44%	1.40%	1.86%	0.4 NR	BBB
0.98%	1.00%	1.25%	1.33%	1.03%	0.414285714 NR	BB
1.02%	1.04%	1.25%	1.33%	1.03%	0.414285714 NR	BBB
0.98%	1.00%	1.25%	1.33%	1.03%	0.4 NR	A
0.97%	0.99%	1.25%	1.33%	1.03%	0.414285714 NR	BBB
0.93%	0.95%	1.25%	1.33%	1.03%	0.414285714 NR	BBB
0.98%	1.00%	1.25%	1.33%	1.03%	0.4 NR	A
					0.414285714	
1.02%	1.04%	1.25%	1.33%	1.03%	0.414285714 NR	BBB
0.98%	1.00%	1.25%	1.33%	1.03%	0.4 NR	A
					0.414285714	
1.87%	0.018826069	0.01780792	0.018844655	0.0207925	0.189444444 NR	BBB
1.79%	1.80%	1.78%	1.88%	2.08%	0.2 NR	A
1.78%	1.79%	1.78%	1.88%	2.08%	0.189444444 NR	BBB
1.79%	0.018024305	0.01780792	0.018844655	0.0207925	0.2 NR	A
0.97%	1.00%	1.03%	1.06%		0.4 NR	NR
1.01%	1.04%	1.03%	1.10%		0.4 NR	NR
1.01%	1.04%	1.03%	1.10%		0.4 NR	NR
0.97%	1.00%	1.03%	1.06%		0.4 NR	NR
					0.4	
1.01%	1.04%	1.03%	1.10%		0.4 NR	NR
					0.4	
					0.4	
					0.4	
0.97%	0.00995	0.00995	0.00995	0.00995	0.4	NR
0.97%	1.00%	1.00%	1.00%	1.00%	0.4	NR

AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	BB	NR	BB	NR	NR
NR	BBB	NR	BB	NR	NR
NR	A	NR	A	NR	NR
NR	BBB	NR	BB	NR	NR
NR	A	NR	A	NR	NR
NR	BBB	NR	BB	NR	NR
NR	A	NR	A	NR	NR
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
A	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
NR	BB	BB	NR	NR	NR
NR	BBB	BBB	NR	NR	NR

			NR	Telecommunications
			NR	Telecommunications
A	AA	AA	AA	10 Telecommunications
			NR	Telecommunications
BB	BBB	BBB	AA	10 Telecommunications
BBB	A	A	AA	10 Telecommunications
			NR	Telecommunications
A	AA	AA	AA	10 Telecommunications
BBB	A	A	A	5 Telecommunications
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
BB	NR	NR	A	9 Financials
BB	NR	NR	A	9 Financials
BBB	NR	NR	A	5 Financials
A	NR	NR	A	8 Financials
BBB	NR	NR	A	5 Financials
A	NR	NR	A	8 Financials
			NR	Financials
BBB	NR	NR	A	5 Financials
A	NR	NR	A	8 Financials
A	NR	NR	A	8 Financials
BB	NR	NR	BBB	3 Financials
BB	NR	NR	BBB	3 Financials
			NR	Financials
A	NR	NR	A	8 Financials
BBB	NR	NR	A	5 Financials
A	NR	NR	A	8 Financials
BBB	NR	NR	A	9 Financials
	NR		NR	4 Financials
			NR	Financials
	NR		NR	4 Financials
	NR		NR	4 Financials
	NR		NR	4 Financials
	NR		NR	4 Financials
	NR		NR	4 Financials
			NR	Financials
			NR	Financials
	NR		NR	4 Financials
	NR		NR	4 Financials
			NR	Financials
NR	NR	NR	B	4 Financials
NR	NR	NR	B	4 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	BB		A	7 Financials
NR	BBB		A	7 Financials
NR	BBB		A	7 Financials
NR	A		A	7 Financials
			NR	Financials
NR	BBB		A	7 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials

N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
Asia	Taiwan Province of China	A	A				
Asia	Taiwan Province of China	A	A				
Asia	Taiwan Province of China	A	A				
Asia	Taiwan Province of China	A	A				
Europe	Netherlands	BBB	AA		Thin	Thin	Thin
Europe	Netherlands	BBB	AA		Thin	Thin	Thin
Europe	Netherlands	BBB	AA		Thin	Thin	Thin
Europe	Netherlands	BBB	AA		Thin	Thin	Thin
Europe	Netherlands	BBB	AA				
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA		Entity Tier	Thin	Entity Tier
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA		Entity Tier	Thin	DocAdj
Europe	Netherlands	A	AA		Entity Tier	Thin	CcyGrp
Europe	Netherlands	A	AA		Entity Tier	Thin	DocAdj
Europe	Netherlands	A	AA		Entity Tier	Thin	CcyGrp
Europe	Netherlands	A	AA		Entity Tier	Thin	DocAdj
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA		Entity Tier	Thin	DocAdj
Europe	Netherlands	A	AA		Entity Tier	Thin	CcyGrp
Europe	Netherlands	A	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	Belgium	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Belgium	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Belgium	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Belgium	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Belgium	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA				
Europe	Belgium	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Belgium	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA				
Europe	Belgium	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Belgium	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Belgium	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	Thin	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	Thin	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands		AA		Thin	Thin	DocAdj
Europe	Netherlands		AA		Thin	Thin	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

Thin	Thin
Thin	Thin
Thin	Thin
Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Entity Tier	Thin	Thin		Thin	
Thin	DocAdj	Thin	Thin		Thin	
Thin	CcyGrp	Thin	Thin		Thin	
Thin	DocAdj	Thin	Thin		Thin	
Thin	CcyGrp	Thin	Thin		Thin	
Thin	DocAdj	Thin	Thin		Thin	
Thin	DocAdj	Thin	Thin		Thin	
Thin	CcyGrp	Thin	Thin		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	

DocAdj	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin

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FORTIS-BkNedNVEURMR	31-Jul-08 FORTIS-BkNedNV
FORTIS-BkNedNVGBPMM	31-Jul-08 FORTIS-BkNedNV
FORTIS-BkNedNVUSDCR	31-Jul-08 FORTIS-BkNedNV
FORTIS-BkNedNVUSDMM	31-Jul-08 FORTIS-BkNedNV
FORTIS-BkNedNVUSDMR	31-Jul-08 FORTIS-BkNedNV
FORTIS-BkNedNVEURCR	31-Jul-08 FORTIS-BkNedNV
FORTIS-BkNedNVEURMM	31-Jul-08 FORTIS-BkNedNV
FORTIS-BkNedNVUSDCR	31-Jul-08 FORTIS-BkNedNV
FORTIS-FinNVEURCR	31-Jul-08 FORTIS-FinNV
FORTIS-FinNVEURMM	31-Jul-08 FORTIS-FinNV
FORTIS-FinNVEURMR	31-Jul-08 FORTIS-FinNV
FORTIS-FinNVUSDCR	31-Jul-08 FORTIS-FinNV
FORTIS-FinNVUSDMM	31-Jul-08 FORTIS-FinNV
FORTIS-FinNVUSDMR	31-Jul-08 FORTIS-FinNV
FORTIS-FinNVUSDXR	31-Jul-08 FORTIS-FinNV
FORTIS-SANVAUDMM	31-Jul-08 FORTIS-SANV
FORTIS-SANVEURCR	31-Jul-08 FORTIS-SANV
FORTIS-SANVEURMM	31-Jul-08 FORTIS-SANV
FORTIS-SANVEURMR	31-Jul-08 FORTIS-SANV
FORTIS-SANVGBPMM	31-Jul-08 FORTIS-SANV
FORTIS-SANVJPYMM	31-Jul-08 FORTIS-SANV
FORTIS-SANVJPYMR	31-Jul-08 FORTIS-SANV
FORTIS-SANVUSDCR	31-Jul-08 FORTIS-SANV
FORTIS-SANVUSDMM	31-Jul-08 FORTIS-SANV
FORTIS-SANVUSDMR	31-Jul-08 FORTIS-SANV
FORTIS-SANVAUDMM	31-Jul-08 FORTIS-SANV
FORTIS-SANVEURCR	31-Jul-08 FORTIS-SANV
FORTIS-SANVEURMM	31-Jul-08 FORTIS-SANV
FORTIS-SANVUSDCR	31-Jul-08 FORTIS-SANV
FORTIS-SANVUSDMM	31-Jul-08 FORTIS-SANV
FORTUMAUDMM	31-Jul-08 FORTUM
FORTUMCADMM	31-Jul-08 FORTUM
FORTUMCHFMM	31-Jul-08 FORTUM
FORTUMEURCR	31-Jul-08 FORTUM
FORTUMEURMM	31-Jul-08 FORTUM
FORTUMEURMR	31-Jul-08 FORTUM
FORTUMEURXR	31-Jul-08 FORTUM
FORTUMGBPMM	31-Jul-08 FORTUM
FORTUMJPYCR	31-Jul-08 FORTUM
FORTUMJPYMM	31-Jul-08 FORTUM
FORTUMJPYMR	31-Jul-08 FORTUM
FORTUMNOKMM	31-Jul-08 FORTUM
FORTUMSEKMM	31-Jul-08 FORTUM
FORTUMUSDCR	31-Jul-08 FORTUM
FORTUMUSDMM	31-Jul-08 FORTUM
FORTUMUSDMR	31-Jul-08 FORTUM
FORTUMZARMM	31-Jul-08 FORTUM
FORTUM-PHABAUDMM	31-Jul-08 FORTUM-PHAB
FORTUM-PHABCHFCR	31-Jul-08 FORTUM-PHAB
FORTUM-PHABCHFMM	31-Jul-08 FORTUM-PHAB
FORTUM-PHABEURCR	31-Jul-08 FORTUM-PHAB
FORTUM-PHABEURMM	31-Jul-08 FORTUM-PHAB
FORTUM-PHABEURMR	31-Jul-08 FORTUM-PHAB
FORTUM-PHABEURXR	31-Jul-08 FORTUM-PHAB
FORTUM-PHABJPYCR	31-Jul-08 FORTUM-PHAB
FORTUM-PHABJPYMM	31-Jul-08 FORTUM-PHAB
FORTUM-PHABUSDCR	31-Jul-08 FORTUM-PHAB
FORTUM-PHABUSDMM	31-Jul-08 FORTUM-PHAB
FORTUM-PHABUSDMR	31-Jul-08 FORTUM-PHAB
FOSAEURCR	31-Jul-08 FOSA
FOSAEURMM	31-Jul-08 FOSA
FOSAEURMR	31-Jul-08 FOSA
FOSAUSDCR	31-Jul-08 FOSA
FOSAUSDMM	31-Jul-08 FOSA
FOSAUSDMR	31-Jul-08 FOSA
FPFPCHFCR	31-Jul-08 FPFP
FPFPCHFMM	31-Jul-08 FPFP
FPFPEURCR	31-Jul-08 FPFP
FPFPEURMM	31-Jul-08 FPFP
FPFPGBPCR	31-Jul-08 FPFP
FPFPUSDCR	31-Jul-08 FPFP
FPFPUSDMM	31-Jul-08 FPFP
FPLAUDMR	31-Jul-08 FPL
FPLEURCR	31-Jul-08 FPL

Fortis Bk Ned N V	37DEKP	SNRFOR	EUR
Fortis Bk Ned N V	37DEKP	SNRFOR	GBP
Fortis Bk Ned N V	37DEKP	SNRFOR	USD
Fortis Bk Ned N V	37DEKP	SNRFOR	USD
Fortis Bk Ned N V	37DEKP	SNRFOR	USD
Fortis Bk Ned N V	37DEKP	SUBLT2	EUR
Fortis Bk Ned N V	37DEKP	SUBLT2	EUR
Fortis Bk Ned N V	37DEKP	SUBLT2	USD
Fortis Fin NV	NQ674H	SNRFOR	EUR
Fortis Fin NV	NQ674H	SNRFOR	EUR
Fortis Fin NV	NQ674H	SNRFOR	EUR
Fortis Fin NV	NQ674H	SNRFOR	USD
Fortis Fin NV	NQ674H	SNRFOR	USD
Fortis Fin NV	NQ674H	SNRFOR	USD
Fortis Fin NV	NQ674H	SNRFOR	USD
Fortis SA NV	37DEKH	SNRFOR	AUD
Fortis SA NV	37DEKH	SNRFOR	EUR
Fortis SA NV	37DEKH	SNRFOR	EUR
Fortis SA NV	37DEKH	SNRFOR	EUR
Fortis SA NV	37DEKH	SNRFOR	GBP
Fortis SA NV	37DEKH	SNRFOR	JPY
Fortis SA NV	37DEKH	SNRFOR	JPY
Fortis SA NV	37DEKH	SNRFOR	USD
Fortis SA NV	37DEKH	SNRFOR	USD
Fortis SA NV	37DEKH	SNRFOR	USD
Fortis SA NV	37DEKH	SUBLT2	AUD
Fortis SA NV	37DEKH	SUBLT2	EUR
Fortis SA NV	37DEKH	SUBLT2	EUR
Fortis SA NV	37DEKH	SUBLT2	USD
Fortis SA NV	37DEKH	SUBLT2	USD
Fortum Oyj	XZBGF7	SNRFOR	AUD
Fortum Oyj	XZBGF7	SNRFOR	CAD
Fortum Oyj	XZBGF7	SNRFOR	CHF
Fortum Oyj	XZBGF7	SNRFOR	EUR
Fortum Oyj	XZBGF7	SNRFOR	EUR
Fortum Oyj	XZBGF7	SNRFOR	EUR
Fortum Oyj	XZBGF7	SNRFOR	EUR
Fortum Oyj	XZBGF7	SNRFOR	GBP
Fortum Oyj	XZBGF7	SNRFOR	JPY
Fortum Oyj	XZBGF7	SNRFOR	JPY
Fortum Oyj	XZBGF7	SNRFOR	JPY
Fortum Oyj	XZBGF7	SNRFOR	NOK
Fortum Oyj	XZBGF7	SNRFOR	SEK
Fortum Oyj	XZBGF7	SNRFOR	USD
Fortum Oyj	XZBGF7	SNRFOR	USD
Fortum Oyj	XZBGF7	SNRFOR	USD
Fortum Oyj	XZBGF7	SNRFOR	ZAR
Fortum Pwr & Heat AB	37DEKG	SNRFOR	AUD
Fortum Pwr & Heat AB	37DEKG	SNRFOR	CHF
Fortum Pwr & Heat AB	37DEKG	SNRFOR	CHF
Fortum Pwr & Heat AB	37DEKG	SNRFOR	EUR
Fortum Pwr & Heat AB	37DEKG	SNRFOR	EUR
Fortum Pwr & Heat AB	37DEKG	SNRFOR	EUR
Fortum Pwr & Heat AB	37DEKG	SNRFOR	EUR
Fortum Pwr & Heat AB	37DEKG	SNRFOR	JPY
Fortum Pwr & Heat AB	37DEKG	SNRFOR	JPY
Fortum Pwr & Heat AB	37DEKG	SNRFOR	USD
Fortum Pwr & Heat AB	37DEKG	SNRFOR	USD
Fortum Pwr & Heat AB	37DEKG	SNRFOR	USD
Fondiaria SAI SpA	TXAEHZ	SNRFOR	EUR
Fondiaria SAI SpA	TXAEHZ	SNRFOR	EUR
Fondiaria SAI SpA	TXAEHZ	SNRFOR	EUR
Fondiaria SAI SpA	TXAEHZ	SNRFOR	USD
Fondiaria SAI SpA	TXAEHZ	SNRFOR	USD
Fondiaria SAI SpA	TXAEHZ	SNRFOR	USD
Elf Aquitaine	2AE88F	SNRFOR	CHF
Elf Aquitaine	2AE88F	SNRFOR	CHF
Elf Aquitaine	2AE88F	SNRFOR	EUR
Elf Aquitaine	2AE88F	SNRFOR	EUR
Elf Aquitaine	2AE88F	SNRFOR	GBP
Elf Aquitaine	2AE88F	SNRFOR	USD
Elf Aquitaine	2AE88F	SNRFOR	USD
FPL Gp Inc	3D27C8	SNRFOR	AUD
FPL Gp Inc	3D27C8	SNRFOR	EUR

MR	Composite						
MM	Composite						
CR	Composite						
MM	Composite	0.51%	0.51%	0.68%	0.79%	0.88%	0.99%
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite	0.003965733	0.003965733	0.005537735	0.007818067	0.008739172	0.009680368
MM	Composite	0.40%	0.40%	0.55%	0.78%	0.84%	0.93%
MR	Composite						
CR	Composite	0.40%	0.40%	0.55%	0.78%	0.87%	0.97%
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite	0.55%	0.57%	0.63%	0.78%	0.88%	0.97%
CR	Composite	0.55%	0.57%	0.66%	0.81%	0.90%	1.01%
MM	Composite	0.005470306	0.005747846	0.006289533	0.007756779	0.008670967	0.009732535
MR	Composite	0.55%	0.57%	0.62%	0.77%	0.86%	0.96%
MM	Composite	0.55%	0.57%	0.63%	0.78%	0.87%	0.97%
MM	Composite	0.005470306	0.005747846	0.006324811	0.007788029	0.008848755	0.009733556
MR	Composite						
CR	Composite	0.005470306	0.005747846	0.006557477	0.008085187	0.009040266	0.010138057
MM	Composite	0.55%	0.57%	0.63%	0.78%	0.87%	0.97%
MR	Composite	0.005470306	0.005747846	0.006229603	0.007680927	0.008588253	0.009631154
MM	Composite	0.006420165	0.006420165	0.0114015	0.012406	0.014018	0.015535
CR	Composite	0.006420165	0.006420165	0.0114015	0.012406	0.014018	0.015535
MM	Composite	0.006420165	0.006420165	0.0114015	0.012406	0.014018	0.015535
CR	Composite						
MM	Composite	0.64%	0.64%	1.14%	1.24%	1.40%	1.55%
MM	Composite	0.19%	0.24%	0.30%	0.37%	0.42%	0.48%
MM	Composite	0.19%	0.24%	0.30%	0.37%	0.43%	0.48%
MM	Composite	0.19%	0.24%	0.30%	0.37%	0.43%	0.48%
CR	Composite	0.20%	0.25%	0.31%	0.38%	0.44%	0.50%
MM	Composite	0.001914667	0.002382923	0.002969406	0.003667879	0.00426208	0.004756545
MR	Composite	0.19%	0.24%	0.29%	0.36%	0.42%	0.47%
XR	Composite	0.18%	0.23%	0.28%	0.35%	0.40%	0.45%
MM	Composite	0.001914667	0.002382923	0.002969406	0.003667879	0.00426208	0.004756545
CR	Composite						
MM	Composite	0.19%	0.24%	0.30%	0.37%	0.42%	0.48%
MR	Composite						
MM	Composite	0.19%	0.24%	0.30%	0.37%	0.43%	0.48%
MM	Composite	0.19%	0.24%	0.30%	0.37%	0.43%	0.48%
CR	Composite	0.20%	0.25%	0.31%	0.38%	0.44%	0.50%
MM	Composite	0.001914667	0.002382923	0.002969406	0.003667879	0.00426208	0.004756545
MR	Composite	0.19%	0.24%	0.29%	0.36%	0.42%	0.47%
MM	Composite	0.001914667	0.002382923	0.002969406	0.003667879	0.00426208	0.004756545
MM	Composite	0.001527333	0.001862478	0.00254832	0.003185879	0.003349817	0.003971308
CR	Composite	0.001572861	0.001903333	0.002624312	0.003107575	0.003477362	0.003891977
MM	Composite	0.15%	0.19%	0.25%	0.30%	0.33%	0.37%
CR	Composite	0.16%	0.19%	0.26%	0.31%	0.35%	0.39%
MM	Composite	0.15%	0.19%	0.25%	0.30%	0.33%	0.37%
MR	Composite						
XR	Composite	0.001439168	0.001753252	0.002401246	0.002975824	0.003181786	0.003719287
CR	Composite	0.15%	0.19%	0.25%	0.32%	0.33%	0.40%
MM	Composite	0.15%	0.19%	0.25%	0.32%	0.33%	0.40%
CR	Composite	0.16%	0.19%	0.26%	0.31%	0.35%	0.39%
MM	Composite	0.15%	0.19%	0.25%	0.30%	0.33%	0.37%
MR	Composite						
CR	Composite	0.34%	0.30%	0.34%	0.41%	0.50%	0.57%
MM	Composite	0.0033598	0.003022503	0.003380429	0.004089972	0.004993456	0.005677032
MR	Composite	0.34%	0.30%	0.34%	0.41%	0.50%	0.57%
CR	Composite	0.34%	0.30%	0.34%	0.41%	0.50%	0.57%
MM	Composite	0.34%	0.30%	0.34%	0.41%	0.50%	0.57%
MR	Composite	0.34%	0.30%	0.34%	0.41%	0.50%	0.57%
CR	Composite						
MM	Composite	0.00079321	0.00131067	0.000975075	0.002327815	0.00282769	0.0035445
CR	Composite	0.08%	0.14%	0.10%	0.23%	0.29%	0.35%
MM	Composite	0.08%	0.13%	0.10%	0.23%	0.28%	0.35%
CR	Composite	0.08%	0.14%	0.10%	0.23%	0.29%	0.35%
CR	Composite	0.08%	0.14%	0.10%	0.23%	0.29%	0.35%
MM	Composite						
MR	Composite	0.003833	0.003817636	0.0050228	0.0057832	0.006586138	0.007400423
CR	Composite						

					0.4	
					0.4	
					0.4	
0.97%	1.00%	1.00%	1.00%	1.00%	0.4	NR
					0.4	
					0.193333335	
					0.193333335	
					0.193333335	
1.02%	0.010471811	0.010471811	0.010471811	0.010471811	0.35	NR
0.98%	1.00%	1.00%	1.00%	1.00%	0.35	NR
					0.35	
1.02%	1.05%	1.05%	1.05%	1.05%	0.35	NR
					0.35	
					0.35	
					0.35	
1.00%	1.03%	1.06%	1.01%		0.431249999 NR	NR
1.04%	1.08%	1.06%	1.01%		0.441666665 NR	NR
1.00%	0.010333713	0.010619725	0.0100515		0.4 NR	NR
0.99%	1.02%	1.06%	1.01%		0.431249999 NR	NR
1.00%	1.03%	1.06%	1.01%		0.4 NR	NR
1.00%	0.010334915	0.010619725	0.0100515		0.431249999 NR	NR
					0.431249999	
1.04%	0.010764285	0.010619725	0.0100515		0.441666665 NR	NR
1.00%	1.03%	1.06%	1.01%		0.4 NR	NR
0.99%	0.010226071	0.010619725	0.0100515		0.431249999 NR	NR
1.13%	0.010062247	0.010062247	0.014278587	0.014278587		NR
1.13%	0.010062247	0.010062247	0.014278587	0.014278587	0.350000006	NR
1.13%	0.010062247	0.010062247	0.014278587	0.014278587	0.350000006	NR
					0.350000006	
1.13%	1.01%	1.01%	1.43%	1.43%	0.350000006	NR
0.53%	0.58%	0.63%	0.61%	0.67%	0.4 BB	BBB
0.53%	0.58%	0.63%	0.61%	0.67%	0.4 A	AA
0.53%	0.58%	0.63%	0.61%	0.67%	0.4 A	AA
0.55%	0.61%	0.65%	0.64%	0.67%	0.4 BBB	A
0.53%	0.005815586	0.006278162	0.006119252	0.00673122	0.4 A	AA
0.52%	0.58%	0.62%	0.61%	0.67%	0.4 BBB	A
0.50%	0.55%	0.60%	0.58%	0.67%	0.4 BBB	A
0.53%	0.005815586	0.006278162	0.006119252	0.00673122	0.4 A	AA
					0.4	
0.53%	0.58%	0.63%	0.61%	0.67%	0.4 BB	BBB
					0.4	
0.53%	0.58%	0.63%	0.61%	0.67%	0.4 A	AA
0.53%	0.58%	0.63%	0.61%	0.67%	0.4 A	AA
0.55%	0.61%	0.65%	0.64%	0.67%	0.4 BBB	A
0.53%	0.005815586	0.006278162	0.006119252	0.00673122	0.4 A	AA
0.52%	0.58%	0.62%	0.61%	0.67%	0.4 BBB	A
0.53%	0.005815586	0.006278162	0.006119252	0.00673122	0.4 A	AA
0.44%	0.004391094	0.005176143	0.006	0.005725995	0.4 CCC	BBB
0.46%	0.004556968	0.005176143	0.006	0.005725995	0.4 B	BBB
0.43%	0.44%	0.52%	0.60%	0.57%	0.4 BB	BBB
0.46%	0.46%	0.52%	0.60%	0.57%	0.4 B	BBB
0.43%	0.44%	0.52%	0.60%	0.57%	0.4 BB	BBB
					0.4	
0.42%	0.004169625	0.005176143	0.006	0.005725995	0.4 B	A
0.44%	0.44%	0.52%	0.60%	0.57%	0.4 CCC	BBB
0.44%	0.44%	0.52%	0.60%	0.57%	0.4 CCC	BBB
0.46%	0.46%	0.52%	0.60%	0.57%	0.4 B	BBB
0.43%	0.44%	0.52%	0.60%	0.57%	0.4 BB	BBB
					0.4	
0.62%	0.72%	0.72%	0.89%	0.92%	0.4 NR	NR
0.62%	0.007188255	0.007188255	0.008900688	0.009246225	0.4 NR	NR
0.62%	0.72%	0.72%	0.89%	0.92%	0.4 NR	NR
0.62%	0.72%	0.72%	0.89%	0.92%	0.4 NR	NR
0.62%	0.72%	0.72%	0.89%	0.92%	0.4 NR	NR
0.62%	0.72%	0.72%	0.89%	0.92%	0.4 NR	NR
					0.4	
0.36%	0.0043375	0.0043375	0.0043375	0.0043375	0.4 BB	BB
0.37%	0.43%	0.43%	0.43%	0.43%	0.4 BB	BB
0.36%	0.43%	0.43%	0.43%	0.43%	0.4 BB	BB
0.37%	0.43%	0.43%	0.43%	0.43%	0.4 BB	BB
0.37%	0.43%	0.43%	0.43%	0.43%	0.4 BB	BB
					0.4	
0.78%	0.008566866	0.009217752	0.009633	0.010269206	0.396250001 NR	BB
					0.396250001	

NR	BBB	BBB	NR	NR	NR
NR	NR	B	B	B	B
NR	NR	BB	BB	BB	BB
NR	NR	B	B	B	B
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	A	BBB	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
B	B	CCC	BB	BB	B
BB	BBB	B	BBB	BBB	BB
BBB	BBB	BB	BBB	BBB	BBB
BB	BBB	B	BBB	BBB	BB
BBB	BBB	BB	BBB	BBB	BBB
BB	BB	B	BBB	BBB	BB
B	B	CCC	BB	BB	B
B	B	CCC	BB	BB	B
BB	BBB	B	BBB	BBB	BB
BBB	BBB	BB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	BB	NR	B	NR
NR	NR	BB	NR	B	NR
NR	NR	BB	NR	B	NR
NR	NR	BB	NR	B	NR
NR	NR	BB	NR	B	NR
BB	BB	BB	B	BBB	BBB

			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			BBB	3 Financials
			BBB	3 Financials
			NR	Financials
			BBB	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR		A	4 Financials
NR	NR		A	4 Financials
NR	NR		A	4 Financials
NR	NR		A	4 Financials
NR	NR		A	4 Financials
NR	NR		A	4 Financials
			NR	Financials
NR	NR		A	4 Financials
NR	NR		A	4 Financials
NR	NR		A	4 Financials
	NR		NR	2 Financials
	NR		NR	2 Financials
	NR		NR	2 Financials
			NR	Financials
	NR		NR	2 Financials
BB	BB	NR	AA	12 Utilities
A	A	NR	AA	11 Utilities
A	A	NR	AA	11 Utilities
BBB	BBB	NR	AA	11 Utilities
A	A	NR	AA	11 Utilities
BBB	BBB	NR	AA	11 Utilities
BBB	BBB	NR	AA	11 Utilities
A	A	NR	AA	11 Utilities
			NR	Utilities
BB	BB	NR	AA	12 Utilities
			NR	Utilities
A	A	NR	AA	11 Utilities
A	A	NR	AA	11 Utilities
BBB	BBB	NR	AA	11 Utilities
A	A	NR	AA	11 Utilities
BBB	BBB	NR	AA	11 Utilities
A	A	NR	AA	11 Utilities
NR	NR	NR	BBB	7 Oil & Gas
NR	NR	NR	BBB	4 Oil & Gas
NR	NR	NR	BBB	5 Oil & Gas
NR	NR	NR	BBB	4 Oil & Gas
NR	NR	NR	BBB	5 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	BBB	7 Oil & Gas
NR	NR	NR	BBB	7 Oil & Gas
NR	NR	NR	BBB	7 Oil & Gas
NR	NR	NR	BBB	4 Oil & Gas
NR	NR	NR	BBB	5 Oil & Gas
			NR	Oil & Gas
	NR	NR	NR	2 Financials
	NR	NR	NR	2 Financials
	NR	NR	NR	2 Financials
	NR	NR	NR	2 Financials
	NR	NR	NR	2 Financials
	NR	NR	NR	2 Financials
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
NR	NR	CCC	A	6 Utilities
			NR	Utilities

Europe	Netherlands		AA				
Europe	Netherlands		AA				
Europe	Netherlands		AA				
Europe	Netherlands		AA		Thin	Thin	CcyGrp
Europe	Netherlands		AA				
Europe	Netherlands		AA				
Europe	Netherlands		AA				
Europe	Netherlands		AA				
Europe	Netherlands	AA	AA		Thin	Thin	Thin
Europe	Netherlands	AA	AA		Thin	Thin	Thin
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA		Thin	Thin	Thin
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Belgium	A	AA	Thin	Thin	Entity Tier	Entity Tier
Europe	Belgium	A	AA	Thin	Thin	DocAdj	DocAdj
Europe	Belgium	A	AA	Thin	Thin	CcyGrp	CcyGrp
Europe	Belgium	A	AA	Thin	Thin	DocAdj	DocAdj
Europe	Belgium	A	AA	Thin	Thin	CcyGrp	CcyGrp
Europe	Belgium	A	AA	Thin	Thin	Entity Tier	Entity Tier
Europe	Belgium	A	AA				
Europe	Belgium	A	AA	Thin	Thin	DocAdj	DocAdj
Europe	Belgium	A	AA	Thin	Thin	CcyGrp	CcyGrp
Europe	Belgium	A	AA	Thin	Thin	DocAdj	DocAdj
Europe	Belgium	A	AA		Thin	Thin	Thin
Europe	Belgium	A	AA		Thin	Thin	Thin
Europe	Belgium	A	AA		Thin	Thin	Thin
Europe	Belgium	A	AA				
Europe	Belgium	A	AA		Thin	Thin	Thin
Europe	Finland	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A				
Europe	Finland	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	A	A				
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Sweden	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Sweden	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	AA				
Europe	Sweden	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Sweden	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	AA				
Europe	Italy	A	AA	Thin	Thin	Thin	Thin
Europe	Italy	A	AA	Thin	Thin	Thin	Thin
Europe	Italy	A	AA	Thin	Thin	Thin	Thin
Europe	Italy	A	AA	Thin	Thin	Thin	Thin
Europe	Italy	A	AA	Thin	Thin	Thin	Thin
Europe	Italy	A	AA	Thin	Thin	Thin	Thin
Europe	France	AA	AA				
Europe	France	AA	AA	DocAdj	DocAdj	Thin	Thin
Europe	France	AA	AA	DocAdj	DocAdj	Thin	Thin
Europe	France	AA	AA	DocAdj	DocAdj	Thin	Thin
Europe	France	AA	AA	DocAdj	DocAdj	Thin	Thin
Europe	France	AA	AA	DocAdj	DocAdj	Thin	Thin
Europe	France	AA	AA				
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB				

CcyGrp	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Thin	Thin	Thin	Thin		Thin	Thin
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Thin	Thin	Thin	Thin		Thin	Thin
DocAdj	Thin	DocAdj	Thin			
DocAdj	Thin	DocAdj	Thin			
DocAdj	Thin	DocAdj	Thin			
DocAdj	Thin	DocAdj	Thin			
DocAdj	Thin	DocAdj	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier

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FPLEURMM	31-Jul-08 FPL
FPLEURMR	31-Jul-08 FPL
FPLJPYMR	31-Jul-08 FPL
FPLUSDCR	31-Jul-08 FPL
FPLUSDMM	31-Jul-08 FPL
FPLUSDMR	31-Jul-08 FPL
FPLUSDXR	31-Jul-08 FPL
FPL-CapIncAUDCR	31-Jul-08 FPL-CapInc
FPL-CapIncAUDMR	31-Jul-08 FPL-CapInc
FPL-CapIncCHFMR	31-Jul-08 FPL-CapInc
FPL-CapIncEURCR	31-Jul-08 FPL-CapInc
FPL-CapIncEURMM	31-Jul-08 FPL-CapInc
FPL-CapIncEURMR	31-Jul-08 FPL-CapInc
FPL-CapIncEURXR	31-Jul-08 FPL-CapInc
FPL-CapIncGBPMR	31-Jul-08 FPL-CapInc
FPL-CapIncHKDMR	31-Jul-08 FPL-CapInc
FPL-CapIncJPYCR	31-Jul-08 FPL-CapInc
FPL-CapIncJPYMR	31-Jul-08 FPL-CapInc
FPL-CapIncSGDMR	31-Jul-08 FPL-CapInc
FPL-CapIncUSDCR	31-Jul-08 FPL-CapInc
FPL-CapIncUSDMM	31-Jul-08 FPL-CapInc
FPL-CapIncUSDMR	31-Jul-08 FPL-CapInc
FPL-CapIncUSDXR	31-Jul-08 FPL-CapInc
FPL-FLPow+LightAUDMR	31-Jul-08 FPL-FLPow+Light
FPL-FLPow+LightEURCR	31-Jul-08 FPL-FLPow+Light
FPL-FLPow+LightEURMM	31-Jul-08 FPL-FLPow+Light
FPL-FLPow+LightEURMR	31-Jul-08 FPL-FLPow+Light
FPL-FLPow+LightEURXR	31-Jul-08 FPL-FLPow+Light
FPL-FLPow+LightGBPMR	31-Jul-08 FPL-FLPow+Light
FPL-FLPow+LightUSDCR	31-Jul-08 FPL-FLPow+Light
FPL-FLPow+LightUSDMM	31-Jul-08 FPL-FLPow+Light
FPL-FLPow+LightUSDMR	31-Jul-08 FPL-FLPow+Light
FPL-FLPow+LightUSDXR	31-Jul-08 FPL-FLPow+Light
FRAUDMR	31-Jul-08 FR
FREURCR	31-Jul-08 FR
FREURMR	31-Jul-08 FR
FRGBPMR	31-Jul-08 FR
FRUSDCR	31-Jul-08 FR
FRUSDMR	31-Jul-08 FR
FR-1stIndLPAUDMR	31-Jul-08 FR-1stIndLP
FR-1stIndLPEURCR	31-Jul-08 FR-1stIndLP
FR-1stIndLPEURMM	31-Jul-08 FR-1stIndLP
FR-1stIndLPEURMR	31-Jul-08 FR-1stIndLP
FR-1stIndLPJPYMR	31-Jul-08 FR-1stIndLP
FR-1stIndLPUSDCR	31-Jul-08 FR-1stIndLP
FR-1stIndLPUSDMM	31-Jul-08 FR-1stIndLP
FR-1stIndLPUSDMR	31-Jul-08 FR-1stIndLP
FR-1stIndLPUSDXR	31-Jul-08 FR-1stIndLP
FRIBOUSDCR	31-Jul-08 FRIBO
FRIBOUSDMR	31-Jul-08 FRIBO
FRIPROAUDMM	31-Jul-08 FRIPRO
FRIPROEURCR	31-Jul-08 FRIPRO
FRIPROEURMM	31-Jul-08 FRIPRO
FRIPROGBPCR	31-Jul-08 FRIPRO
FRIPROGBPMM	31-Jul-08 FRIPRO
FRIPROGBPMR	31-Jul-08 FRIPRO
FRIPROUSDMM	31-Jul-08 FRIPRO
FRIPROUSDMR	31-Jul-08 FRIPRO
FRPTTCHFCR	31-Jul-08 FRPTT
FRPTTCHFMM	31-Jul-08 FRPTT
FRPTTEURCR	31-Jul-08 FRPTT
FRPTTEURMM	31-Jul-08 FRPTT
FRPTTUSDCR	31-Jul-08 FRPTT
FRPTTUSDMM	31-Jul-08 FRPTT
FRPTTUSDMR	31-Jul-08 FRPTT
FRTAUDMR	31-Jul-08 FRT
FRTEURCR	31-Jul-08 FRT
FRTEURMM	31-Jul-08 FRT
FRTEURMR	31-Jul-08 FRT
FRTEURXR	31-Jul-08 FRT
FRTUSDCR	31-Jul-08 FRT
FRTUSDMM	31-Jul-08 FRT
FRTUSDMR	31-Jul-08 FRT
FRTUSDXR	31-Jul-08 FRT

FPL Gp Inc	3D27C8	SNRFOR	EUR
FPL Gp Inc	3D27C8	SNRFOR	EUR
FPL Gp Inc	3D27C8	SNRFOR	JPY
FPL Gp Inc	3D27C8	SNRFOR	USD
FPL Gp Inc	3D27C8	SNRFOR	USD
FPL Gp Inc	3D27C8	SNRFOR	USD
FPL Gp Inc	3D27C8	SNRFOR	USD
FPL Gp Cap Inc	3D27C7	SNRFOR	AUD
FPL Gp Cap Inc	3D27C7	SNRFOR	AUD
FPL Gp Cap Inc	3D27C7	SNRFOR	CHF
FPL Gp Cap Inc	3D27C7	SNRFOR	EUR
FPL Gp Cap Inc	3D27C7	SNRFOR	EUR
FPL Gp Cap Inc	3D27C7	SNRFOR	EUR
FPL Gp Cap Inc	3D27C7	SNRFOR	EUR
FPL Gp Cap Inc	3D27C7	SNRFOR	GBP
FPL Gp Cap Inc	3D27C7	SNRFOR	HKD
FPL Gp Cap Inc	3D27C7	SNRFOR	JPY
FPL Gp Cap Inc	3D27C7	SNRFOR	JPY
FPL Gp Cap Inc	3D27C7	SNRFOR	SGD
FPL Gp Cap Inc	3D27C7	SNRFOR	USD
FPL Gp Cap Inc	3D27C7	SNRFOR	USD
FPL Gp Cap Inc	3D27C7	SNRFOR	USD
FPL Gp Cap Inc	3D27C7	SNRFOR	USD
FL Pwr & Lt Co	3H5189	SNRFOR	AUD
FL Pwr & Lt Co	3H5189	SNRFOR	EUR
FL Pwr & Lt Co	3H5189	SNRFOR	EUR
FL Pwr & Lt Co	3H5189	SNRFOR	EUR
FL Pwr & Lt Co	3H5189	SNRFOR	EUR
FL Pwr & Lt Co	3H5189	SNRFOR	GBP
FL Pwr & Lt Co	3H5189	SNRFOR	USD
FL Pwr & Lt Co	3H5189	SNRFOR	USD
FL Pwr & Lt Co	3H5189	SNRFOR	USD
FL Pwr & Lt Co	3H5189	SNRFOR	USD
1st Indl Rlty Tr Inc	3F259O	SNRFOR	AUD
1st Indl Rlty Tr Inc	3F259O	SNRFOR	EUR
1st Indl Rlty Tr Inc	3F259O	SNRFOR	EUR
1st Indl Rlty Tr Inc	3F259O	SNRFOR	GBP
1st Indl Rlty Tr Inc	3F259O	SNRFOR	USD
1st Indl Rlty Tr Inc	3F259O	SNRFOR	USD
1st Indl LP	3F25AW	SNRFOR	AUD
1st Indl LP	3F25AW	SNRFOR	EUR
1st Indl LP	3F25AW	SNRFOR	EUR
1st Indl LP	3F25AW	SNRFOR	EUR
1st Indl LP	3F25AW	SNRFOR	JPY
1st Indl LP	3F25AW	SNRFOR	USD
1st Indl LP	3F25AW	SNRFOR	USD
1st Indl LP	3F25AW	SNRFOR	USD
1st Indl LP	3F25AW	SNRFOR	USD
Friboi Ltda		SNRFOR	USD
Friboi Ltda		SNRFOR	USD
Friends Provident PLC	GM68BZ	SNRFOR	AUD
Friends Provident PLC	GM68BZ	SNRFOR	EUR
Friends Provident PLC	GM68BZ	SNRFOR	EUR
Friends Provident PLC	GM68BZ	SNRFOR	GBP
Friends Provident PLC	GM68BZ	SNRFOR	GBP
Friends Provident PLC	GM68BZ	SNRFOR	GBP
Friends Provident PLC	GM68BZ	SNRFOR	USD
Friends Provident PLC	GM68BZ	SNRFOR	USD
La Poste		SNRFOR	CHF
La Poste		SNRFOR	CHF
La Poste		SNRFOR	EUR
La Poste		SNRFOR	EUR
La Poste		SNRFOR	USD
La Poste		SNRFOR	USD
La Poste		SNRFOR	USD
Fed Rlty Invt Tr	344ABB	SNRFOR	AUD
Fed Rlty Invt Tr	344ABB	SNRFOR	EUR
Fed Rlty Invt Tr	344ABB	SNRFOR	EUR
Fed Rlty Invt Tr	344ABB	SNRFOR	EUR
Fed Rlty Invt Tr	344ABB	SNRFOR	EUR
Fed Rlty Invt Tr	344ABB	SNRFOR	USD
Fed Rlty Invt Tr	344ABB	SNRFOR	USD
Fed Rlty Invt Tr	344ABB	SNRFOR	USD
Fed Rlty Invt Tr	344ABB	SNRFOR	USD

MM	Composite						
MR	Composite	0.38%	0.39%	0.51%	0.58%	0.66%	0.74%
MR	Composite	0.38%	0.38%	0.50%	0.58%	0.66%	0.74%
CR	Composite						
MM	Composite						
MR	Composite	0.003833	0.003922045	0.0051035	0.0057832	0.006586138	0.007400423
XR	Composite						
CR	Composite	0.36%	0.39%	0.50%	0.60%	0.68%	0.76%
MR	Composite	0.003570736	0.003915102	0.004996653	0.005673068	0.006485279	0.007181389
MR	Composite	0.36%	0.39%	0.50%	0.58%	0.66%	0.73%
CR	Composite	0.38%	0.42%	0.53%	0.62%	0.70%	0.78%
MM	Composite	0.36%	0.40%	0.51%	0.58%	0.67%	0.75%
MR	Composite	0.36%	0.39%	0.50%	0.58%	0.66%	0.73%
XR	Composite						
MR	Composite	0.36%	0.39%	0.50%	0.58%	0.66%	0.73%
MR	Composite	0.003591569	0.003939363	0.00501748	0.005767	0.006606274	0.00734746
CR	Composite	0.37%	0.39%	0.50%	0.60%	0.69%	0.77%
MR	Composite	0.35%	0.39%	0.50%	0.57%	0.66%	0.73%
MR	Composite	0.36%	0.39%	0.50%	0.58%	0.66%	0.73%
CR	Composite	0.38%	0.42%	0.53%	0.62%	0.70%	0.78%
MM	Composite						
MR	Composite	0.36%	0.39%	0.50%	0.58%	0.66%	0.73%
XR	Composite	0.003459248	0.003812113	0.00483682	0.005419583	0.0064617	0.007192
MR	Composite	0.37%	0.39%	0.45%	0.47%	0.61%	0.71%
CR	Composite	0.37%	0.42%	0.48%	0.48%	0.64%	0.75%
MM	Composite	0.37%	0.40%	0.46%	0.46%	0.61%	0.72%
MR	Composite	0.37%	0.40%	0.45%	0.46%	0.61%	0.71%
XR	Composite						
MR	Composite	0.37%	0.40%	0.45%	0.46%	0.61%	0.71%
CR	Composite	0.37%	0.42%	0.48%	0.48%	0.64%	0.75%
MM	Composite	0.37%	0.40%	0.46%	0.46%	0.61%	0.72%
MR	Composite	0.37%	0.40%	0.45%	0.46%	0.61%	0.71%
XR	Composite	0.00373	0.003823772	0.004380442	0.004400646	0.005833607	0.00683322
MR	Composite	2.05%	2.05%	2.09%	2.72%	2.75%	3.07%
CR	Composite						
MR	Composite	2.05%	2.05%	2.09%	2.72%	2.75%	3.01%
MR	Composite	2.05%	2.05%	2.09%	2.72%	2.75%	3.01%
CR	Composite	2.05%	2.05%	2.09%	2.72%	2.75%	3.17%
MR	Composite	2.05%	2.05%	2.09%	2.72%	2.75%	3.01%
MR	Composite	1.88%	2.25%	2.39%	2.61%	2.65%	2.87%
CR	Composite						
MM	Composite						
MR	Composite	1.71%	2.34%	2.45%	2.61%	2.62%	2.87%
MR	Composite	1.88%	2.25%	2.39%	2.61%	2.65%	2.87%
CR	Composite	1.80%	2.46%	2.58%	2.61%	2.76%	3.02%
MM	Composite						
MR	Composite	0.017133054	0.023393	0.024494667	0.026058	0.026215	0.028666667
XR	Composite	1.65%	2.25%	2.36%	2.61%	2.52%	2.76%
CR	Composite	4.78%	4.78%	4.78%	5.01%	5.63%	6.23%
MR	Composite	4.78%	4.78%	4.78%	5.01%	5.63%	6.23%
MM	Composite	0.66%	0.82%	0.92%	1.09%	1.27%	1.44%
CR	Composite	0.66%	0.82%	0.92%	1.09%	1.27%	1.44%
MM	Composite	0.006589	0.0081505	0.009188	0.0109255	0.012664	0.0144
CR	Composite	0.66%	0.82%	0.92%	1.09%	1.27%	1.44%
MM	Composite	0.66%	0.82%	0.92%	1.09%	1.27%	1.44%
MR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
MR	Composite	1.13%	1.25%	1.40%	1.59%	1.67%	1.72%
CR	Composite	0.0113	0.012421053	0.014777778	0.01585	0.01665	0.018126316
MM	Composite	1.13%	1.19%	1.42%	1.59%	1.67%	1.74%
MR	Composite	0.0113	0.0118	0.014038889	0.01585	0.01665	0.01722
XR	Composite						
CR	Composite	1.13%	1.24%	1.48%	1.59%	1.67%	1.81%
MM	Composite	0.0113	0.011924211	0.014186667	0.01585	0.01665	0.017401263
MR	Composite	0.0113	0.0118	0.014038889	0.01585	0.01665	0.01722
XR	Composite						

					0.396250001		
0.78%	0.87%	0.92%	0.96%	1.03%	0.4	NR	A
0.78%	0.86%	0.92%	0.96%	1.03%	0.396250001	NR	BB
					0.396250001		
					0.396250001		
0.78%	0.008680239	0.009217752	0.009633	0.010269206	0.4	NR	A
					0.396250001		
0.81%	0.88%	0.90%	0.98%	0.99%	0.4	B	BBB
0.77%	0.008319616	0.008977696	0.009766316	0.009856003	0.4	B	BBB
0.78%	0.84%	0.91%	0.98%	1.00%	0.4	BBB	AA
0.82%	0.88%	0.96%	1.03%	1.05%	0.4	BB	A
0.79%	0.85%	0.92%	0.99%	1.01%	0.4	BB	A
0.78%	0.84%	0.91%	0.98%	1.00%	0.4	BBB	AA
					0.4		
0.78%	0.84%	0.91%	0.98%	1.00%	0.4	BBB	AA
0.78%	0.008407753	0.009139643	0.009766316	0.009984837	0.4	BBB	AA
0.82%	0.89%	0.90%	1.03%	1.04%	0.4	BB	BBB
0.78%	0.84%	0.90%	0.98%	0.99%	0.4	BBB	BBB
0.78%	0.84%	0.91%	0.98%	1.00%	0.4	BBB	AA
0.82%	0.88%	0.96%	1.03%	1.05%	0.4	BB	A
					0.4		
0.78%	0.84%	0.91%	0.98%	1.00%	0.4	BBB	AA
0.76%	0.00803375	0.008802919	0.009406505	0.00962815	0.4	BB	A
0.76%	0.83%	0.92%	0.90%		0.4	NR	BBB
0.82%	0.89%	0.92%	0.90%		0.4	NR	BBB
0.78%	0.85%	0.92%	0.90%		0.4	NR	BBB
0.78%	0.84%	0.92%	0.90%		0.4	NR	A
					0.4		
0.78%	0.84%	0.92%	0.90%		0.4	NR	A
0.82%	0.89%	0.92%	0.90%		0.4	NR	BBB
0.78%	0.85%	0.92%	0.90%		0.4	NR	BBB
0.78%	0.84%	0.92%	0.90%		0.4	NR	A
0.75%	0.008121829	0.009178302	0.008970116		0.4	NR	BBB
3.24%	3.62%	3.62%	3.62%	3.62%		NR	
					0.4		
3.24%	3.62%	3.62%	3.62%	3.62%	0.4	NR	
3.24%	3.62%	3.62%	3.62%	3.62%	0.4	NR	
3.24%	3.62%	3.62%	3.62%	3.62%	0.4	NR	
3.24%	3.62%	3.62%	3.62%	3.62%	0.4	NR	
2.85%	2.87%	2.56%	2.56%	2.56%	0.4	B	BB
					0.4		
					0.4		
2.75%	2.71%	2.56%	2.56%	2.56%	0.4	BBB	BBB
2.85%	2.87%	2.56%	2.56%	2.56%	0.4	B	BB
2.89%	2.85%	2.56%	2.69%	2.56%	0.4	BB	BB
					0.4		
2.75%	0.027085667	0.025617474	0.025586167	0.025617141	0.4	BBB	BBB
2.65%	2.61%	2.56%	2.46%	2.56%	0.4	BB	BB
6.23%	6.23%	6.23%	6.23%	6.23%	0.275		
6.23%	6.23%	6.23%	6.23%	6.23%	0.275		
1.44%	1.44%	1.44%	1.44%	1.44%	0.400000001	NR	NR
1.44%	1.44%	1.44%	1.44%	1.44%	0.400000001	NR	NR
0.0144	0.0144	0.0144	0.0144	0.0144	0.400000002	NR	NR
1.44%	1.44%	1.44%	1.44%	1.44%	0.400000001	NR	NR
1.44%	1.44%	1.44%	1.44%	1.44%	0.400000002	NR	NR
					0.400000001		
					0.400000002		
					0.400000001		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
1.65%	1.54%	1.54%	1.54%	1.64%	0.400000001	NR	B
1.74%	0.015184211	0.015184211	0.015375	0.0164	0.400000001	NR	BB
1.67%	1.46%	1.46%	1.54%	1.64%	0.400000001	NR	BB
1.65%	0.014425	0.014425	0.015375	0.0164	0.400000001	NR	BBB
					0.400000001		
1.74%	1.52%	1.52%	1.54%	1.64%	0.400000001	NR	BB
1.67%	0.014576842	0.014576842	0.015375	0.0164	0.400000001	NR	BB
1.65%	0.014425	0.014425	0.015375	0.0164	0.400000001	NR	BBB
					0.400000001		

A	A	A	BBB	AA	A
BB	BB	BB	B	BBB	BBB
A	A	A	BBB	AA	A
BB	BBB	BBB	BBB	BBB	BBB
BB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
B	BBB	BB	BB	BB	BB
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	B	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
BB	NR	BB	BB	BB	B
A	NR	A	A	BBB	A
BB	NR	BB	BB	BB	B
BBB	NR	BBB	BBB	BB	BBB
A	NR	A	A	BBB	A
BBB	NR	BBB	BBB	BB	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
B	NR	NR	B	B	CCC
BB	NR	NR	BB	BB	B
BB	NR	NR	BB	BB	B
BBB	NR	NR	BBB	BBB	BB
BB	NR	NR	BB	BB	B
BB	NR	NR	BB	BB	B
BBB	NR	NR	BBB	BBB	BB

			NR	Utilities
NR	NR	BB	A	6 Utilities
NR	NR	CCC	A	6 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	BB	A	6 Utilities
			NR	Utilities
CCC	B	CCC	BBB	3 Utilities
CCC	B	CCC	BBB	3 Utilities
B	BBB	BB	A	7 Utilities
B	BB	B	A	9 Utilities
B	BB	B	A	9 Utilities
B	BBB	BB	A	7 Utilities
			NR	Utilities
B	BBB	BB	A	7 Utilities
B	BBB	BB	A	7 Utilities
CCC	BB	B	BBB	3 Utilities
CCC	BBB	BB	BBB	3 Utilities
B	BBB	BB	A	7 Utilities
B	BB	B	A	9 Utilities
			NR	Utilities
B	BBB	BB	A	7 Utilities
B	BB	B	BBB	4 Utilities
NR	NR		A	5 Utilities
NR	NR		A	5 Utilities
NR	NR		A	5 Utilities
NR	NR		A	5 Utilities
			NR	Utilities
NR	NR		A	5 Utilities
NR	NR		A	5 Utilities
NR	NR		A	5 Utilities
NR	NR		A	5 Utilities
NR	NR		A	5 Utilities
			NR	3 Financials
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
NR	BB	NR	A	6 Financials
			NR	Financials
			NR	Financials
NR	A	NR	A	6 Financials
NR	BB	NR	A	6 Financials
NR	BBB	NR	A	6 Financials
			NR	Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	6 Financials
			NR	2
			NR	2
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
	NR	NR	NR	5 Financials
	NR	NR	NR	5 Financials
	NR	NR	NR	5 Financials
	NR	NR	NR	5 Financials
			NR	Financials
	NR	NR	NR	5 Financials
	NR	NR	NR	5 Financials
	NR	NR	NR	5 Financials
			NR	Financials

N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	BBB	CcyGrp	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin		Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin		Thin	Thin
N.Amer	United States	BBB	BBB	Thin		Thin	Thin
N.Amer	United States	BBB	BBB	Thin		Thin	Thin
N.Amer	United States	BBB	BBB	Thin		Thin	Thin
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	Thin
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Thin
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	Thin
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	Thin
Lat.Amer	Brazil					Thin	Thin
Lat.Amer	Brazil					Thin	Thin
Europe	United Kingdom	BBB	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				
Europe	France	AA					
Europe	France	AA					
Europe	France	AA					
Europe	France	AA					
Europe	France	AA					
Europe	France	AA					
Europe	France	AA					
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Thin
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	Thin
N.Amer	United States	BBB	A				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	Entity Tier	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin					
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Thin	Thin					
Thin	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Thin	DocAdj	DocAdj	DocAdj		Thin	Thin
Thin	DocAdj	DocAdj	DocAdj		Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Thin	DocAdj	DocAdj	DocAdj		Thin	Thin
Thin	DocAdj	DocAdj	DocAdj		Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	Thin

Entity Tier
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FRTELAUDCR	31-Jul-08 FRTEL
FRTELAUDMM	31-Jul-08 FRTEL
FRTELAUDMR	31-Jul-08 FRTEL
FRTELCADMM	31-Jul-08 FRTEL
FRTELCHFCR	31-Jul-08 FRTEL
FRTELCHFMM	31-Jul-08 FRTEL
FRTELEURCR	31-Jul-08 FRTEL
FRTELEURMM	31-Jul-08 FRTEL
FRTELEURMR	31-Jul-08 FRTEL
FRTELEURXR	31-Jul-08 FRTEL
FRTELGBPCR	31-Jul-08 FRTEL
FRTELGBPMM	31-Jul-08 FRTEL
FRTELGBPMR	31-Jul-08 FRTEL
FRTELHKDCR	31-Jul-08 FRTEL
FRTELHKDMM	31-Jul-08 FRTEL
FRTELJPYCR	31-Jul-08 FRTEL
FRTELJPYMM	31-Jul-08 FRTEL
FRTELJPYMR	31-Jul-08 FRTEL
FRTELNOKMM	31-Jul-08 FRTEL
FRTELNZDCR	31-Jul-08 FRTEL
FRTELNZDMM	31-Jul-08 FRTEL
FRTELSEKMM	31-Jul-08 FRTEL
FRTELSGDCR	31-Jul-08 FRTEL
FRTELSGDMM	31-Jul-08 FRTEL
FRTELTWDCR	31-Jul-08 FRTEL
FRTELTWDMM	31-Jul-08 FRTEL
FRTELUSDCR	31-Jul-08 FRTEL
FRTELUSDMM	31-Jul-08 FRTEL
FRTELUSDMR	31-Jul-08 FRTEL
FRTELUSDXR	31-Jul-08 FRTEL
FRTELZARMM	31-Jul-08 FRTEL
FRTEL-OrangeLtdEURCR	31-Jul-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdEURMM	31-Jul-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdEURMR	31-Jul-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdGBPCR	31-Jul-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdUSDCR	31-Jul-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdUSDMM	31-Jul-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdUSDMR	31-Jul-08 FRTEL-OrangeLtd
FRTRAUDCR	31-Jul-08 FRTR
FRTREURCR	31-Jul-08 FRTR
FRTREURMM	31-Jul-08 FRTR
FRTREURMR	31-Jul-08 FRTR
FRTREURXR	31-Jul-08 FRTR
FRTRUSDCR	31-Jul-08 FRTR
FRTRUSDMM	31-Jul-08 FRTR
FRTRUSDMR	31-Jul-08 FRTR
FSAGLFEURMM	31-Jul-08 FSAGLF
FSAGLFGBPMM	31-Jul-08 FSAGLF
FSAGLFUSDCR	31-Jul-08 FSAGLF
FSAGLFUSDMM	31-Jul-08 FSAGLF
FSAGLFUSDMR	31-Jul-08 FSAGLF
FSAGLFUSDXR	31-Jul-08 FSAGLF
FSESEAUDMM	31-Jul-08 FSESE
FSESEEURCR	31-Jul-08 FSESE
FSESEEURMM	31-Jul-08 FSESE
FSESEEURMR	31-Jul-08 FSESE
FSESEEURXR	31-Jul-08 FSESE
FSESEGBPMM	31-Jul-08 FSESE
FSESEJPYMM	31-Jul-08 FSESE
FSESESGDMM	31-Jul-08 FSESE
FSESEUSDCR	31-Jul-08 FSESE
FSESEUSDMM	31-Jul-08 FSESE
FSESEUSDMR	31-Jul-08 FSESE
FSESEUSDXR	31-Jul-08 FSESE
FSHEURCR	31-Jul-08 FSH
FSHEURMM	31-Jul-08 FSH
FSHEURMR	31-Jul-08 FSH
FSHEURXR	31-Jul-08 FSH
FSHUSDCR	31-Jul-08 FSH
FSHUSDMR	31-Jul-08 FSH
FSHUSDXR	31-Jul-08 FSH
FSHEURXR	31-Jul-08 FSH
FSHUSDCR	31-Jul-08 FSH
FSHUSDMR	31-Jul-08 FSH

France Telecom	3I68EX	SNRFOR	AUD
France Telecom	3I68EX	SNRFOR	AUD
France Telecom	3I68EX	SNRFOR	AUD
France Telecom	3I68EX	SNRFOR	CAD
France Telecom	3I68EX	SNRFOR	CHF
France Telecom	3I68EX	SNRFOR	CHF
France Telecom	3I68EX	SNRFOR	EUR
France Telecom	3I68EX	SNRFOR	EUR
France Telecom	3I68EX	SNRFOR	EUR
France Telecom	3I68EX	SNRFOR	EUR
France Telecom	3I68EX	SNRFOR	GBP
France Telecom	3I68EX	SNRFOR	GBP
France Telecom	3I68EX	SNRFOR	GBP
France Telecom	3I68EX	SNRFOR	HKD
France Telecom	3I68EX	SNRFOR	HKD
France Telecom	3I68EX	SNRFOR	JPY
France Telecom	3I68EX	SNRFOR	JPY
France Telecom	3I68EX	SNRFOR	JPY
France Telecom	3I68EX	SNRFOR	NOK
France Telecom	3I68EX	SNRFOR	NZD
France Telecom	3I68EX	SNRFOR	NZD
France Telecom	3I68EX	SNRFOR	SEK
France Telecom	3I68EX	SNRFOR	SGD
France Telecom	3I68EX	SNRFOR	SGD
France Telecom	3I68EX	SNRFOR	TWD
France Telecom	3I68EX	SNRFOR	TWD
France Telecom	3I68EX	SNRFOR	USD
France Telecom	3I68EX	SNRFOR	USD
France Telecom	3I68EX	SNRFOR	USD
France Telecom	3I68EX	SNRFOR	USD
France Telecom	3I68EX	SNRFOR	ZAR
Orange Ltd	GMDDEN	SNRFOR	EUR
Orange Ltd	GMDDEN	SNRFOR	EUR
Orange Ltd	GMDDEN	SNRFOR	EUR
Orange Ltd	GMDDEN	SNRFOR	GBP
Orange Ltd	GMDDEN	SNRFOR	USD
Orange Ltd	GMDDEN	SNRFOR	USD
Orange Ltd	GMDDEN	SNRFOR	USD
French Rep	3I68EE	SNRFOR	AUD
French Rep	3I68EE	SNRFOR	EUR
French Rep	3I68EE	SNRFOR	EUR
French Rep	3I68EE	SNRFOR	EUR
French Rep	3I68EE	SNRFOR	EUR
French Rep	3I68EE	SNRFOR	USD
French Rep	3I68EE	SNRFOR	USD
French Rep	3I68EE	SNRFOR	USD
FSA Global Fdg Ltd	GJ9EAP	SNRFOR	EUR
FSA Global Fdg Ltd	GJ9EAP	SNRFOR	GBP
FSA Global Fdg Ltd	GJ9EAP	SNRFOR	USD
FSA Global Fdg Ltd	GJ9EAP	SNRFOR	USD
FSA Global Fdg Ltd	GJ9EAP	SNRFOR	USD
FSA Global Fdg Ltd	GJ9EAP	SNRFOR	USD
Fresenius SE	DF9B6I	SNRFOR	AUD
Fresenius SE	DF9B6I	SNRFOR	EUR
Fresenius SE	DF9B6I	SNRFOR	EUR
Fresenius SE	DF9B6I	SNRFOR	EUR
Fresenius SE	DF9B6I	SNRFOR	EUR
Fresenius SE	DF9B6I	SNRFOR	GBP
Fresenius SE	DF9B6I	SNRFOR	JPY
Fresenius SE	DF9B6I	SNRFOR	SGD
Fresenius SE	DF9B6I	SNRFOR	USD
Fresenius SE	DF9B6I	SNRFOR	USD
Fresenius SE	DF9B6I	SNRFOR	USD
Fresenius SE	DF9B6I	SNRFOR	USD
Fisher Scientific Intl Inc	36B835	SNRFOR	EUR
Fisher Scientific Intl Inc	36B835	SNRFOR	EUR
Fisher Scientific Intl Inc	36B835	SNRFOR	EUR
Fisher Scientific Intl Inc	36B835	SNRFOR	EUR
Fisher Scientific Intl Inc	36B835	SNRFOR	USD
Fisher Scientific Intl Inc	36B835	SNRFOR	USD
Fisher Scientific Intl Inc	36B835	SNRFOR	USD
Fisher Scientific Intl Inc	36B835	SUBLT2	EUR
Fisher Scientific Intl Inc	36B835	SUBLT2	USD
Fisher Scientific Intl Inc	36B835	SUBLT2	USD

CR	Composite	0.002247267	0.003422044	0.004974211	0.006766205	0.007828588	0.008731805
MM	Composite	0.002247267	0.003275311	0.004769377	0.006502029	0.007547915	0.00839687
MR	Composite						
MM	Composite	0.0022406	0.003400842	0.004838428	0.00636383	0.007456362	0.00839971
CR	Composite	0.23%	0.34%	0.50%	0.66%	0.77%	0.87%
MM	Composite	0.22%	0.34%	0.48%	0.64%	0.75%	0.84%
CR	Composite	0.002335069	0.003394193	0.004978333	0.00659937	0.007679307	0.0087234
MM	Composite	0.22%	0.34%	0.48%	0.64%	0.75%	0.84%
MR	Composite	0.002218316	0.003365416	0.004806509	0.006337995	0.007396974	0.00832851
XR	Composite	0.002136589	0.003199861	0.004629427	0.00610449	0.007135653	0.008142667
CR	Composite	0.23%	0.34%	0.50%	0.66%	0.77%	0.87%
MM	Composite	0.22%	0.34%	0.48%	0.64%	0.75%	0.84%
MR	Composite						
CR	Composite	0.23%	0.34%	0.50%	0.66%	0.77%	0.87%
MM	Composite	0.22%	0.34%	0.48%	0.64%	0.75%	0.84%
CR	Composite	0.002247267	0.003335897	0.004982451	0.006812571	0.00792763	0.008829892
MM	Composite	0.22%	0.32%	0.48%	0.65%	0.76%	0.85%
MR	Composite						
MM	Composite	0.0022406	0.003400842	0.004838428	0.00636383	0.007456362	0.00839971
CR	Composite	0.002335069	0.003394193	0.004978333	0.00659937	0.007679307	0.0087234
MM	Composite	0.0022406	0.003400842	0.004838428	0.00636383	0.007456362	0.00839971
MM	Composite	0.22%	0.34%	0.48%	0.64%	0.75%	0.84%
CR	Composite	0.002335069	0.003394193	0.004978333	0.00659937	0.007679307	0.0087234
MM	Composite	0.0022406	0.003400842	0.004838428	0.00636383	0.007456362	0.00839971
CR	Composite	0.23%	0.34%	0.50%	0.66%	0.77%	0.87%
MM	Composite	0.22%	0.34%	0.48%	0.64%	0.75%	0.84%
CR	Composite	0.23%	0.34%	0.50%	0.66%	0.77%	0.87%
MM	Composite	0.22%	0.34%	0.48%	0.64%	0.75%	0.84%
MR	Composite	0.22%	0.34%	0.48%	0.63%	0.74%	0.83%
XR	Composite	0.21%	0.32%	0.46%	0.61%	0.71%	0.81%
MM	Composite	0.22%	0.34%	0.48%	0.64%	0.75%	0.84%
CR	Composite	0.33%	0.33%	0.42%	0.64%	0.84%	0.94%
MM	Composite	0.00327	0.00327	0.004245	0.006379165	0.0084	0.009445
MR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.03%	0.04%	0.06%	0.08%	0.10%	0.11%
CR	Composite	0.000355059	0.00036025	0.000622	0.000812943	0.000956748	0.001089623
MM	Composite	0.03%	0.05%	0.06%	0.08%	0.09%	0.10%
MR	Composite	0.03%	0.04%	0.06%	0.08%	0.09%	0.10%
XR	Composite	0.03%	0.04%	0.06%	0.07%	0.09%	0.10%
CR	Composite	0.000355059	0.00036025	0.000622	0.000812943	0.000956748	0.001089623
MM	Composite	0.000340857	0.00049967	0.000633635	0.000823591	0.000920768	0.001048996
MR	Composite	0.03%	0.04%	0.06%	0.08%	0.09%	0.10%
MM	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite	1.50%	1.56%	2.06%	2.67%	2.90%	3.15%
CR	Composite	0.015545811	0.016181853	0.021376031	0.027728983	0.030137491	0.032714239
MM	Composite	1.49%	1.55%	2.05%	2.66%	2.89%	3.13%
MR	Composite	1.48%	1.54%	2.03%	2.63%	2.86%	3.11%
XR	Composite						
MM	Composite	1.49%	1.55%	2.05%	2.66%	2.89%	3.13%
MM	Composite						
MM	Composite	1.49%	1.55%	2.05%	2.66%	2.89%	3.13%
CR	Composite	1.55%	1.62%	2.14%	2.77%	3.01%	3.27%
MM	Composite	1.49%	1.55%	2.05%	2.66%	2.89%	3.13%
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.11%	0.13%	0.20%	0.26%	0.38%	0.36%
XR	Composite	0.11%	0.13%	0.19%	0.25%	0.38%	0.34%
CR	Composite						
MR	Composite	0.11%	0.13%	0.20%	0.26%	0.38%	0.36%
XR	Composite	0.11%	0.13%	0.19%	0.25%	0.38%	0.34%
XR	Composite	0.23%	0.24%	0.45%	0.57%	0.96%	1.10%
CR	Composite	0.23%	0.24%	0.45%	0.57%	0.96%	1.20%
MR	Composite	0.23%	0.24%	0.45%	0.57%	0.96%	1.14%

0.95%	0.010144153	0.010610323	0.010448829	0.011187144	0.394583335 BBB	BBB
0.91%	0.009738387	0.010610323	0.010448829	0.011187144	0.4 BBB	A
					0.394583335	
0.91%	0.009948319	0.010495813	0.010638647	0.011187144	0.4 AA	AA
0.95%	1.03%	1.09%	1.11%	1.12%	0.385000002 A	A
0.91%	0.99%	1.05%	1.06%	1.12%	0.4 AA	AA
0.95%	0.01030225	0.010933138	0.011081924	0.011187144	0.385000002 A	A
0.91%	0.99%	1.05%	1.06%	1.12%	0.4 AA	AA
0.90%	0.009853127	0.010386482	0.010527828	0.011187144	0.394583335 A	AA
0.87%	0.009490117	0.010003822	0.01013996	0.011187144	0.4 A	AA
0.95%	1.03%	1.09%	1.11%	1.12%	0.385000002 A	A
0.91%	0.99%	1.05%	1.06%	1.12%	0.4 AA	AA
					0.394583335	
0.95%	1.03%	1.09%	1.11%	1.12%	0.385000002 A	A
0.91%	0.99%	1.05%	1.06%	1.12%	0.4 AA	AA
0.96%	0.010451903	0.010610323	0.010448829	0.011187144	0.394583335 BBB	BBB
0.92%	1.00%	1.06%	1.04%	1.12%	0.394583335 BBB	A
					0.394583335	
0.91%	0.009948319	0.010495813	0.010638647	0.011187144	0.4 AA	AA
0.95%	0.01030225	0.010933138	0.011081924	0.011187144	0.385000002 A	A
0.91%	0.009948319	0.010495813	0.010638647	0.011187144	0.4 AA	AA
0.91%	0.99%	1.05%	1.06%	1.12%	0.4 AA	AA
0.95%	0.01030225	0.010933138	0.011081924	0.011187144	0.385000002 A	A
0.91%	0.009948319	0.010495813	0.010638647	0.011187144	0.4 AA	AA
0.95%	1.03%	1.09%	1.11%	1.12%	0.385000002 A	A
0.91%	0.99%	1.05%	1.06%	1.12%	0.4 AA	AA
0.95%	1.03%	1.09%	1.11%	1.12%	0.385000002 A	A
0.91%	0.99%	1.05%	1.06%	1.12%	0.4 AA	AA
0.90%	0.99%	1.04%	1.05%	1.12%	0.394583335 A	AA
0.87%	0.95%	1.00%	1.01%	1.12%	0.4 A	AA
0.91%	0.99%	1.05%	1.06%	1.12%	0.4 AA	AA
1.01%	1.09%	1.09%	1.09%	1.09%	0.386666665	NR
1.01%	0.010925	0.010925	0.010925	0.010925	0.386666665	NR
					0.386666665	
					0.386666665	
					0.386666665	
					0.386666665	
					0.386666665	
0.13%	0.15%	0.16%	0.17%	0.20%	0.4 BB	BB
0.13%	0.0015392	0.001604932	0.001694747	0.001997585	0.4 BBB	BB
0.13%	0.15%	0.15%	0.16%	0.20%	0.4 BBB	BBB
0.13%	0.15%	0.15%	0.16%	0.20%	0.4 BBB	BBB
0.12%	0.14%	0.15%	0.16%	0.20%	0.4 BBB	BBB
0.13%	0.0015392	0.001604932	0.001694747	0.001997585	0.4 BBB	BB
0.13%	0.001491889	0.001540735	0.001626957	0.001997585	0.4 BBB	BBB
0.13%	0.15%	0.15%	0.16%	0.20%	0.4 BBB	BBB
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
3.25%	3.35%	3.31%	3.34%	3.31%	0.4 B	BBB
3.38%	0.034859284	0.034444675	0.034783216	0.034437776	0.4 BB	A
3.24%	3.34%	3.31%	3.34%	3.31%	0.4 BBB	AA
3.21%	3.31%	3.27%	3.30%	3.27%	0.4 BB	A
					0.4	
3.24%	3.34%	3.31%	3.34%	3.31%	0.4 BBB	AA
					0.4	
3.24%	3.34%	3.31%	3.34%	3.31%	0.4 BBB	AA
3.38%	3.49%	3.44%	3.48%	3.44%	0.4 BB	A
3.24%	3.34%	3.31%	3.34%	3.31%	0.4 BBB	AA
					0.4	
					0.4	
					0.4	
					0.4	
0.52%	0.60%	0.53%	0.77%	0.72%	0.4 NR	BB
0.52%	0.60%	0.53%	0.77%	0.72%	0.4 NR	BBB
					0.4	
0.52%	0.60%	0.53%	0.77%	0.72%	0.4 NR	BB
0.52%	0.60%	0.53%	0.77%	0.72%	0.4 NR	BBB
1.26%	1.44%	1.44%	1.44%	1.44%	0.4 NR	NR
1.38%	1.57%	1.57%	1.57%	1.57%	0.4 NR	NR
1.31%	1.49%	1.49%	1.49%	1.49%	0.4 NR	NR

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
AA	AA	AAA	AAA	AAA	AAA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

BB	BB	BB	BB	BB	BB
A	AA	AA	A	A	A
A	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
A	AA	AA	A	A	A
A	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	A	BBB

BBB	BBB	BBB	A	A	A
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA

BBB	B	NR	BB	NR	NR
BBB	B	NR	BB	NR	NR
BBB	B	NR	BB	NR	NR
BBB	B	NR	BB	NR	NR
NR	NR	NR	B	BB	B
NR	NR	NR	B	BB	B
NR	NR	NR	B	BB	B

BB	BB	NR	A	4 Telecommunications
BB	BB	NR	A	3 Telecommunications
			NR	Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
BBB	BBB	NR	A	5 Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
BBB	BBB	NR	A	5 Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
BBB	BBB	NR	AA	15 Telecommunications
BBB	BBB	NR	AA	3 Telecommunications
BBB	BBB	NR	A	5 Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
			NR	Telecommunications
BBB	BBB	NR	A	5 Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
BB	BB	NR	A	3 Telecommunications
BB	BB	NR	A	3 Telecommunications
			NR	Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
BBB	BBB	NR	A	5 Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
BBB	BBB	NR	A	5 Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
BBB	BBB	NR	A	5 Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
BBB	BBB	NR	A	5 Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
BBB	BBB	NR	AA	15 Telecommunications
BBB	BBB	NR	AA	3 Telecommunications
BBB	BBB	NR	AA	13 Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
CCC	B	NR	A	10 Government
B	BB	NR	BBB	7 Government
B	BB	NR	BBB	9 Government
B	BB	NR	A	9 Government
B	BB	NR	A	9 Government
B	BB	NR	BBB	7 Government
B	BB	NR	BBB	9 Government
B	BB	NR	A	9 Government
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BBB	BBB	BB	AA	13 Health Care
A	A	BBB	AA	13 Health Care
AA	AA	A	AA	13 Health Care
A	A	BBB	AA	13 Health Care
			NR	Health Care
AA	AA	A	AA	13 Health Care
			NR	Health Care
AA	AA	A	AA	13 Health Care
A	A	BBB	AA	13 Health Care
AA	AA	A	AA	13 Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
NR	NR	NR	NR	4 Health Care
NR	NR	NR	NR	4 Health Care
			NR	Health Care
NR	NR	NR	NR	4 Health Care
NR	NR	NR	NR	4 Health Care
			NR	3 Health Care
			NR	3 Health Care
			NR	3 Health Care

Europe	France	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	France	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A				
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A				
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	France	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A				
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A		Thin	Thin	Thin
Europe	United Kingdom	BBB	A		Thin	Thin	Thin
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				
Europe	France	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	AAA					
OffShore	Cayman Islands	AAA					
OffShore	Cayman Islands	AAA					
OffShore	Cayman Islands	AAA					
OffShore	Cayman Islands	AAA					
OffShore	Cayman Islands	AAA					
Europe	Germany	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	BB				
Europe	Germany	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BB				
Europe	Germany	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BB				
Europe	Germany	BB	BB				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
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Thin	DocAdj	DocAdj	DocAdj			
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FSHUSDXR	31-Jul-08 FSH
FSHCNEURCR	31-Jul-08 FSHCN
FSHCNEURMM	31-Jul-08 FSHCN
FSHCNEURMR	31-Jul-08 FSHCN
FSHCNEURXR	31-Jul-08 FSHCN
FSHCNUSDCR	31-Jul-08 FSHCN
FSHCNUSDMM	31-Jul-08 FSHCN
FSHCNUSDMR	31-Jul-08 FSHCN
FSHCNUSDXR	31-Jul-08 FSHCN
FSHHIEURCR	31-Jul-08 FSHHI
FSHHIEURMM	31-Jul-08 FSHHI
FSHHIEURMR	31-Jul-08 FSHHI
FSHHIEURXR	31-Jul-08 FSHHI
FSHHIUSDCR	31-Jul-08 FSHHI
FSHHIUSDMM	31-Jul-08 FSHHI
FSHHIUSDMR	31-Jul-08 FSHHI
FSHHIUSDXR	31-Jul-08 FSHHI
FSLUSDMR	31-Jul-08 FSL
FSLUSDXR	31-Jul-08 FSL
FSLAUDXR	31-Jul-08 FSL
FSLEURMM	31-Jul-08 FSL
FSLEURMR	31-Jul-08 FSL
FSLEURXR	31-Jul-08 FSL
FSLHKDXR	31-Jul-08 FSL
FSLJPYXR	31-Jul-08 FSL
FSLSGDXR	31-Jul-08 FSL
FSLUSDCR	31-Jul-08 FSL
FSLUSDMM	31-Jul-08 FSL
FSLUSDMR	31-Jul-08 FSL
FSLUSDXR	31-Jul-08 FSL
FSLEURMR	31-Jul-08 FSL
FSLEURXR	31-Jul-08 FSL
FSLUSDMR	31-Jul-08 FSL
FSLUSDXR	31-Jul-08 FSL
FSLNSUSDCR	31-Jul-08 FSLNS
FSLNSUSDMR	31-Jul-08 FSLNS
FSTAUDMR	31-Jul-08 FST
FSTAUDXR	31-Jul-08 FST
FSTEURMM	31-Jul-08 FST
FSTEURMR	31-Jul-08 FST
FSTEURXR	31-Jul-08 FST
FSTHKDXR	31-Jul-08 FST
FSTJPYMM	31-Jul-08 FST
FSTJPYMR	31-Jul-08 FST
FSTJPYXR	31-Jul-08 FST
FSTUSDCR	31-Jul-08 FST
FSTUSDMM	31-Jul-08 FST
FSTUSDMR	31-Jul-08 FST
FSTUSDXR	31-Jul-08 FST
FSTRTLJPYCR	31-Jul-08 FSTRTL
FSTRTLJPYMR	31-Jul-08 FSTRTL
FTAIDEURCR	31-Jul-08 FTAID
FTAIDEURMM	31-Jul-08 FTAID
FTILUSDCR	31-Jul-08 FTIL
FTILUSDMR	31-Jul-08 FTIL
FTTAUDMR	31-Jul-08 FTT
FTTEURCR	31-Jul-08 FTT
FTTEURMM	31-Jul-08 FTT
FTTEURMR	31-Jul-08 FTT
FTTGBPMR	31-Jul-08 FTT
FTTUSDCR	31-Jul-08 FTT
FTTUSDMR	31-Jul-08 FTT
FTTUSDXR	31-Jul-08 FTT
FUBONEURCR	31-Jul-08 FUBON
FUBONEURMM	31-Jul-08 FUBON
FUBONEURMR	31-Jul-08 FUBON
FUBONJPYCR	31-Jul-08 FUBON
FUBONTWDCR	31-Jul-08 FUBON
FUBONUSDCR	31-Jul-08 FUBON
FUBONUSDMM	31-Jul-08 FUBON
FUBONUSDMR	31-Jul-08 FUBON
FUBONUSDXR	31-Jul-08 FUBON
FUBONUSDCR	31-Jul-08 FUBON
FUBONUSDMR	31-Jul-08 FUBON

Fisher Scientific Intl Inc	36B835	SUBLT2	USD
Four Seasons Hotels Ltd	3I6103	SNRFOR	EUR
Four Seasons Hotels Ltd	3I6103	SNRFOR	EUR
Four Seasons Hotels Ltd	3I6103	SNRFOR	EUR
Four Seasons Hotels Ltd	3I6103	SNRFOR	EUR
Four Seasons Hotels Ltd	3I6103	SNRFOR	USD
Four Seasons Hotels Ltd	3I6103	SNRFOR	USD
Four Seasons Hotels Ltd	3I6103	SNRFOR	USD
Four Seasons Hotels Ltd	3I6103	SNRFOR	USD
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	EUR
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	EUR
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	EUR
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	EUR
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	USD
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	USD
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	USD
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	USD
Freescale Semiconductor Inc	38BEFT	SECDOM	USD
Freescale Semiconductor Inc	38BEFT	SECDOM	USD
Freescale Semiconductor Inc	38BEFT	SNRFOR	AUD
Freescale Semiconductor Inc	38BEFT	SNRFOR	EUR
Freescale Semiconductor Inc	38BEFT	SNRFOR	EUR
Freescale Semiconductor Inc	38BEFT	SNRFOR	EUR
Freescale Semiconductor Inc	38BEFT	SNRFOR	HKD
Freescale Semiconductor Inc	38BEFT	SNRFOR	JPY
Freescale Semiconductor Inc	38BEFT	SNRFOR	SGD
Freescale Semiconductor Inc	38BEFT	SNRFOR	USD
Freescale Semiconductor Inc	38BEFT	SNRFOR	USD
Freescale Semiconductor Inc	38BEFT	SNRFOR	USD
Freescale Semiconductor Inc	38BEFT	SUBLT2	EUR
Freescale Semiconductor Inc	38BEFT	SUBLT2	EUR
Freescale Semiconductor Inc	38BEFT	SUBLT2	USD
Freescale Semiconductor Inc	38BEFT	SUBLT2	USD
Firstsource Solutions Ltd	Y07BBA	SNRFOR	USD
Firstsource Solutions Ltd	Y07BBA	SNRFOR	USD
Fst Oil Corp	37A69A	SNRFOR	AUD
Fst Oil Corp	37A69A	SNRFOR	AUD
Fst Oil Corp	37A69A	SNRFOR	EUR
Fst Oil Corp	37A69A	SNRFOR	EUR
Fst Oil Corp	37A69A	SNRFOR	EUR
Fst Oil Corp	37A69A	SNRFOR	HKD
Fst Oil Corp	37A69A	SNRFOR	JPY
Fst Oil Corp	37A69A	SNRFOR	JPY
Fst Oil Corp	37A69A	SNRFOR	JPY
Fst Oil Corp	37A69A	SNRFOR	USD
Fst Oil Corp	37A69A	SNRFOR	USD
Fst Oil Corp	37A69A	SNRFOR	USD
Fst Oil Corp	37A69A	SNRFOR	USD
FAST RETAILING CO LTD	JK47AK	SNRFOR	JPY
FAST RETAILING CO LTD	JK47AK	SNRFOR	JPY
FIRST ACTIVE PLC	GJ79D4	SNRFOR	EUR
FIRST ACTIVE PLC	GJ79D4	SNRFOR	EUR
Finl Tech India Ltd	Y06DD9	SNRFOR	USD
Finl Tech India Ltd	Y06DD9	SNRFOR	USD
Finning Intl Inc	3E986F	SNRFOR	AUD
Finning Intl Inc	3E986F	SNRFOR	EUR
Finning Intl Inc	3E986F	SNRFOR	EUR
Finning Intl Inc	3E986F	SNRFOR	EUR
Finning Intl Inc	3E986F	SNRFOR	GBP
Finning Intl Inc	3E986F	SNRFOR	USD
Finning Intl Inc	3E986F	SNRFOR	USD
Finning Intl Inc	3E986F	SNRFOR	USD
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	EUR
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	EUR
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	EUR
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	JPY
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	TWD
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	USD
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	USD
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	USD
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	USD
Fubon Finl Hldg Co Ltd	38EE66	SUBLT2	USD
Fubon Finl Hldg Co Ltd	38EE66	SUBLT2	USD

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

XR	Composite	0.23%	0.24%	0.45%	0.57%	0.96%	1.10%
CR	Composite						
MM	Composite						
MR	Composite	1.08%	1.08%	1.17%	1.27%	1.36%	1.45%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	1.08%	1.08%	1.17%	1.27%	1.36%	1.45%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.15%	0.21%	0.32%	0.53%	0.97%	0.95%
CR	Composite						
MM	Composite						
MR	Composite	0.15%	0.21%	0.33%	0.53%	0.97%	0.95%
XR	Composite	0.15%	0.21%	0.32%	0.53%	0.97%	0.95%
MR	Composite	2.04%	2.04%	2.88%	3.49%	3.75%	3.98%
XR	Composite	0.02035	0.02035	0.028808333	0.03485	0.037475	0.03985
XR	Composite	3.02%	3.69%	6.55%	7.70%	8.20%	8.54%
MM	Composite						
MR	Composite	3.02%	3.80%	6.66%	7.82%	8.40%	8.71%
XR	Composite	0.030217291	0.037086441	0.065320743	0.076489851	0.081501111	0.084956438
XR	Composite	0.030217291	0.037086441	0.065320743	0.076489851	0.081501111	0.084956438
XR	Composite	0.030217291	0.036896831	0.065495315	0.076956195	0.082029836	0.085416061
XR	Composite	3.02%	3.71%	6.53%	7.65%	8.15%	8.50%
CR	Composite						
MM	Composite						
MR	Composite	3.02%	3.80%	6.66%	7.82%	8.40%	8.71%
XR	Composite	3.02%	3.71%	6.53%	7.65%	8.15%	8.50%
MR	Composite	4.68%	6.26%	6.81%	8.11%	9.05%	9.81%
XR	Composite	4.68%	6.02%	6.81%	7.79%	9.05%	9.81%
MR	Composite	4.68%	6.26%	6.81%	8.11%	9.05%	9.81%
XR	Composite	4.68%	6.02%	6.81%	7.79%	9.05%	9.81%
CR	Composite	0.0775	0.0775	0.0775	0.0775	0.0775	0.0775
MR	Composite	7.75%	7.75%	7.75%	7.75%	7.75%	7.75%
MR	Composite	0.90%	1.07%	1.67%	1.96%	2.29%	2.62%
XR	Composite	0.90%	1.07%	1.67%	1.96%	2.29%	2.62%
MM	Composite						
MR	Composite	0.90%	1.11%	1.69%	1.99%	2.33%	2.65%
XR	Composite	0.008952764	0.010392823	0.016621712	0.019277369	0.022762679	0.026068386
XR	Composite	0.008952764	0.010392823	0.016621712	0.019277369	0.022762679	0.026068386
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.90%	1.16%	1.80%	2.10%	2.48%	2.83%
MM	Composite						
MR	Composite	0.90%	1.11%	1.69%	1.99%	2.33%	2.65%
XR	Composite	0.90%	1.04%	1.66%	1.93%	2.28%	2.61%
CR	Composite	0.31%	0.27%	0.35%	0.43%	0.59%	0.68%
MR	Composite						
CR	Composite	1.02%	1.02%	1.02%	1.02%	1.02%	1.02%
MM	Composite	1.02%	1.02%	1.02%	1.02%	1.02%	1.02%
CR	Composite	4.40%	4.40%	4.40%	4.40%	4.40%	4.40%
MR	Composite	4.40%	4.40%	4.40%	4.40%	4.40%	4.40%
MR	Composite	0.27%	0.23%	0.30%	0.28%	0.53%	0.59%
CR	Composite	0.27%	0.23%	0.30%	0.28%	0.53%	0.59%
MM	Composite						
MR	Composite	0.002699673	0.002311129	0.003041339	0.002803334	0.005270608	0.005857677
MR	Composite	0.002699673	0.002311129	0.003041339	0.002803334	0.005270608	0.005857677
CR	Composite	0.27%	0.23%	0.30%	0.28%	0.53%	0.59%
MR	Composite	0.27%	0.23%	0.30%	0.28%	0.53%	0.59%
XR	Composite	0.27%	0.23%	0.30%	0.28%	0.53%	0.59%
CR	Composite	0.59%	0.72%	0.84%	0.99%	1.21%	1.40%
MM	Composite						
MR	Composite	0.56%	0.68%	0.80%	0.94%	1.15%	1.33%
CR	Composite	0.59%	0.72%	0.84%	0.99%	1.21%	1.40%
CR	Composite	0.59%	0.72%	0.84%	0.99%	1.21%	1.40%
CR	Composite	0.005920333	0.007160667	0.0083802	0.0098857	0.012094367	0.0139715
MM	Composite						
MR	Composite	0.005624317	0.006802633	0.00796119	0.009391415	0.011489648	0.013272925
XR	Composite	0.54%	0.66%	0.77%	0.90%	1.11%	1.28%
CR	Composite	1.63%	1.63%	1.91%	1.91%	1.70%	1.70%
MR	Composite	1.63%	1.63%	1.91%	1.91%	1.70%	1.70%

1.26%	1.44%	1.44%	1.44%	1.44%	0.4 NR	NR
					0.4	
					0.4	
1.52%	1.56%	1.56%	1.56%	1.56%	0.4	NR
					0.4	
					0.4	
					0.4	
1.52%	1.56%	1.56%	1.56%	1.56%	0.4	NR
					0.4	
					0.4	
					0.4	
					0.4	
1.08%	1.25%	1.87%	1.87%	1.87%	0.4 NR	NR
					0.4	
					0.4	
1.08%	1.25%	1.87%	1.87%	1.87%	0.4 NR	NR
1.08%	1.25%	1.87%	1.87%	1.87%	0.4 NR	NR
4.05%	4.26%	4.26%	4.26%	4.26%	0.725 NR	
4.05%	0.0426	0.0426	0.0426	0.0426	0.725 NR	
8.16%	7.82%	7.63%	7.66%	7.59%	0.4 NR	BBB
					0.4	
8.30%	7.95%	7.88%	7.93%	7.84%	0.4 NR	A
8.14%	0.077918876	0.075979848	0.076553372	0.075652529	0.4 NR	AA
8.14%	0.077918876	0.075979848	0.076553372	0.075652529	0.4 NR	AA
8.16%	0.078180093	0.076258687	0.076553372	0.075896513	0.4 NR	BBB
8.14%	7.79%	7.60%	7.66%	7.57%	0.4 NR	AA
					0.4	
					0.4	
8.30%	7.95%	7.88%	7.93%	7.84%	0.4 NR	A
8.14%	7.79%	7.60%	7.66%	7.57%	0.4 NR	AA
9.22%	9.26%	10.90%	11.03%	10.90%	0.175 NR	BB
9.22%	9.26%	10.90%	11.03%	10.90%	0.175 NR	BBB
9.22%	9.26%	10.90%	11.03%	10.90%	0.175 NR	BB
9.22%	9.26%	10.90%	11.03%	10.90%	0.175 NR	BBB
0.0775	0.0775	0.0775	0.0775	0.0775	0.4	
7.75%	7.75%	7.75%	7.75%	7.75%	0.4	
2.75%	2.89%	2.89%	2.89%	2.94%	NR	BBB
2.75%	2.89%	2.89%	2.89%	2.94%	0.4 NR	BBB
					0.4	
2.79%	2.93%	3.00%	3.00%	3.08%	0.4 NR	A
2.73%	0.028769815	0.028899758	0.028930572	0.029619265	0.4 NR	A
2.73%	0.028769815	0.028899758	0.028930572	0.029619265	0.4 NR	A
					0.4	
					0.4	
					0.4	
2.97%	3.12%	3.16%	3.16%	3.24%	0.4 NR	A
					0.4	
2.79%	2.93%	3.00%	3.00%	3.08%	0.4 NR	A
2.73%	2.88%	2.89%	2.89%	2.96%	0.4 NR	A
0.68%	0.68%	0.68%	0.68%	0.68%	0.35 NR	NR
					0.35	
1.02%	1.02%	1.02%	1.02%	1.02%	0.4	
1.02%	1.02%	1.02%	1.02%	1.02%	0.4	
4.40%	4.40%	4.40%	4.40%	4.40%	0.2	
4.40%	4.40%	4.40%	4.40%	4.40%	0.2	
0.68%	0.76%	0.76%	0.76%	0.76%	0.4 NR	NR
0.68%	0.76%	0.76%	0.76%	0.76%	0.4 NR	NR
					0.4	
0.68%	0.007619773	0.007619773	0.007619773	0.007619773	0.4 NR	NR
0.68%	0.007619773	0.007619773	0.007619773	0.007619773	0.4 NR	NR
0.68%	0.76%	0.76%	0.76%	0.76%	0.4 NR	NR
0.68%	0.76%	0.76%	0.76%	0.76%	0.4 NR	NR
0.68%	0.76%	0.76%	0.76%	0.76%	0.4 NR	NR
1.42%	1.55%	1.61%	1.55%	1.65%	0.4 A	A
					0.4	
1.35%	1.47%	1.53%	1.55%	1.65%	0.4 BBB	BBB
1.42%	1.55%	1.61%	1.55%	1.65%	0.4 BB	BB
1.42%	1.55%	1.61%	1.55%	1.65%	0.4 A	A
1.42%	0.015489709	0.016097563	0.01545575	0.01647995	0.4 A	A
					0.4	
1.35%	0.014715223	0.015292684	0.01545575	0.01647995	0.4 BBB	BBB
1.30%	1.42%	1.47%	1.55%	1.65%	0.4 BBB	BBB
2.12%	2.51%	2.27%	2.30%	2.34%	0.2	NR
2.12%	2.51%	2.27%	2.30%	2.34%	0.2	NR

NR	NR	NR	B	BB	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AAA	AAA
BBB	BBB	A	A	A	A
AA	AA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
NR	BBB	NR	NR	NR	NR
NR	A	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
NR	A	NR	NR	NR	NR
			NR		
			NR		
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
A	AA	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
A	AA	A	A	A	A
A	AA	AA	AA	AA	AA
NR	NR	NR	NR		
			NR		
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	BB	A	BBB	BB	BBB
BBB	B	BBB	BB	B	BB
BB	CCC	BB	B	CCC	B
A	BB	A	BBB	BB	BBB
A	BB	A	BBB	BB	BBB
BBB	B	BBB	BB	B	BB
BBB	B	BBB	BB	B	BB
	NR		NR	NR	NR
	NR		NR	NR	NR

			NR	3 Health Care
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR			NR	2 Consumer Services
NR			NR	2 Consumer Services
			NR	2 Technology
			NR	2 Technology
BBB	BBB	BBB	AA	12 Technology
			NR	Technology
A	A	A	A	4 Technology
AA	AA	AA	AA	9 Technology
AA	AA	AA	AA	9 Technology
BBB	BBB	BBB	AA	12 Technology
AA	AA	AA	AA	9 Technology
			NR	Technology
			NR	Technology
A	A	A	A	4 Technology
AA	AA	AA	AA	9 Technology
NR	NR	NR	NR	2 Technology
NR	NR	NR	NR	2 Technology
NR	NR	NR	NR	2 Technology
NR	NR	NR	NR	2 Technology
			NR	2
			NR	2
BB	BB	BBB	AA	14 Oil & Gas
BB	BB	BBB	AA	14 Oil & Gas
			NR	Oil & Gas
BBB	BBB	A	A	4 Oil & Gas
A	A	AA	A	10 Oil & Gas
A	A	AA	A	10 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
BBB	BBB	A	AA	14 Oil & Gas
			NR	Oil & Gas
BBB	BBB	A	A	4 Oil & Gas
A	A	AA	A	10 Oil & Gas
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Financials
			NR	2 Financials
			NR	2 Technology
			NR	2 Technology
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
A	NR	NR	BBB	4 Financials
			NR	Financials
BBB	NR	NR	BBB	4 Financials
BB	NR	NR	BBB	4 Financials
A	NR	NR	BBB	4 Financials
A	NR	NR	BBB	4 Financials
			NR	Financials
BBB	NR	NR	BBB	4 Financials
BBB	NR	NR	BBB	4 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials

N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB		Thin	Thin	Thin
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB		Thin	Thin	Thin
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BB	BBB				
N.Amer	Canada	BB	BBB				
N.Amer	Canada	BB	BBB				
N.Amer	Canada	BB	BBB	Thin	Thin	DocAdj	Thin
N.Amer	Canada	BB	BBB				
N.Amer	Canada	BB	BBB				
N.Amer	Canada	BB	BBB	Thin	Thin	DocAdj	Thin
N.Amer	Canada	BB	BBB	Thin	Thin	DocAdj	Thin
N.Amer	United States	BB	B	Thin		Thin	Thin
N.Amer	United States	BB	B	Thin		Thin	Thin
N.Amer	United States	BB	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	B	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	B	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	B	Thin	CcyGrp	Thin	CcyGrp
India	India						
India	India						
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Thin	Thin	Thin	Thin
Asia	Japan	A	A				
Europe	Ireland	AA	AA				
Europe	Ireland	AA	AA				
India	India		BB				
India	India		BB				
N.Amer	Canada	BBB	A	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	A	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	A	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	A	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	A	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	A	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	BBB	A				
Asia	Taiwan Province of China	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Taiwan Province of China	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Taiwan Province of China	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	BBB	A				
Asia	Taiwan Province of China	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Taiwan Province of China	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Taiwan Province of China	BBB	A		Thin		Thin
Asia	Taiwan Province of China	BBB	A		Thin		Thin

Thin	DocAdj	DocAdj	DocAdj			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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FUJIHJPYCR	31-Jul-08 FUJIH
FUJIHJPYXR	31-Jul-08 FUJIH
FUJIHIEURCR	31-Jul-08 FUJIHI
FUJIHIJPYCR	31-Jul-08 FUJIHI
FUJIHIJPYMR	31-Jul-08 FUJIHI
FUJIHIJPYXR	31-Jul-08 FUJIHI
FUJIHIUSDCR	31-Jul-08 FUJIHI
FUJIHIUSDMR	31-Jul-08 FUJIHI
FUJIKUJPYCR	31-Jul-08 FUJIKU
FUJIKUJPYMM	31-Jul-08 FUJIKU
FUJIKUJPYXR	31-Jul-08 FUJIKU
FUJIKUUSDCR	31-Jul-08 FUJIKU
FUJIOLJPYCR	31-Jul-08 FUJIOL
FUJIOLJPYMR	31-Jul-08 FUJIOL
FUJIOLJPYXR	31-Jul-08 FUJIOL
FUJIOLUSDMR	31-Jul-08 FUJIOL
FUJITSAUDCR	31-Jul-08 FUJITS
FUJITSEURCR	31-Jul-08 FUJITS
FUJITSEURMM	31-Jul-08 FUJITS
FUJITSEURMR	31-Jul-08 FUJITS
FUJITSGBPCR	31-Jul-08 FUJITS
FUJITSGBPMM	31-Jul-08 FUJITS
FUJITSJPYCR	31-Jul-08 FUJITS
FUJITSJPYMR	31-Jul-08 FUJITS
FUJITSJPYXR	31-Jul-08 FUJITS
FUJITSUSDCR	31-Jul-08 FUJITS
FUJITSUSDMM	31-Jul-08 FUJITS
FUJITSUSDMR	31-Jul-08 FUJITS
FUJITSUSDXR	31-Jul-08 FUJITS
FUJIXJPYCR	31-Jul-08 FUJIX
FUJIXJPYXR	31-Jul-08 FUJIX
FUJIXUSDMR	31-Jul-08 FUJIX
FUKCTYJPYCR	31-Jul-08 FUKCTY
FUKCTYJPYMM	31-Jul-08 FUKCTY
FUKCTYJPYMR	31-Jul-08 FUKCTY
FUKCTYUSDCR	31-Jul-08 FUKCTY
FUKMUTEURCR	31-Jul-08 FUKMUT
FUKMUTEURMM	31-Jul-08 FUKMUT
FUKMUTJPYCR	31-Jul-08 FUKMUT
FUKMUTJPYXR	31-Jul-08 FUKMUT
FUKMUTUSDCR	31-Jul-08 FUKMUT
FUKUPRJPYCR	31-Jul-08 FUKUPR
FUKUPRJPYMR	31-Jul-08 FUKUPR
FUKUYAJPYCR	31-Jul-08 FUKUYA
FUKUYAJPYMR	31-Jul-08 FUKUYA
FUKUYAJPYXR	31-Jul-08 FUKUYA
FURUELEURCR	31-Jul-08 FURUEL
FURUELEURMM	31-Jul-08 FURUEL
FURUELEURMR	31-Jul-08 FURUEL
FURUELJPYCR	31-Jul-08 FURUEL
FURUELJPYMR	31-Jul-08 FURUEL
FURUELJPYXR	31-Jul-08 FURUEL
FURUELUSDCR	31-Jul-08 FURUEL
FURUELUSDMR	31-Jul-08 FURUEL
FWCEURCR	31-Jul-08 FWC
FWCEURMM	31-Jul-08 FWC
FWCEURMR	31-Jul-08 FWC
FWCUSDCR	31-Jul-08 FWC
FWCUSDMM	31-Jul-08 FWC
FWCUSDMR	31-Jul-08 FWC
FWCUSDXR	31-Jul-08 FWC
FXJAUDCR	31-Jul-08 FXJ
FXJAUDMR	31-Jul-08 FXJ
FXJEURCR	31-Jul-08 FXJ
FXJEURMM	31-Jul-08 FXJ
FXJEURMR	31-Jul-08 FXJ
FXJJPYMR	31-Jul-08 FXJ
FXJUSDCR	31-Jul-08 FXJ
FXJUSDMM	31-Jul-08 FXJ
FXJUSDMR	31-Jul-08 FXJ
FXJUSDXR	31-Jul-08 FXJ
FXJAU-GpFinPtyEURMM	31-Jul-08 FXJAU-GpFinPty
FXJAU-GpFinPtyEURMR	31-Jul-08 FXJAU-GpFinPty
FXJAU-GpFinPtyUSDCR	31-Jul-08 FXJAU-GpFinPty

FUJIFILM Hldgs Corp	JK5628	SNRFOR	JPY
FUJIFILM Hldgs Corp	JK5628	SNRFOR	JPY
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	EUR
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	JPY
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	JPY
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	JPY
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	USD
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	USD
Fujikura Ltd	JK5BFC	SNRFOR	JPY
Fujikura Ltd	JK5BFC	SNRFOR	JPY
Fujikura Ltd	JK5BFC	SNRFOR	JPY
Fujikura Ltd	JK5BFC	SNRFOR	USD
FUJI OIL Co Ltd		SNRFOR	JPY
FUJI OIL Co Ltd		SNRFOR	JPY
FUJI OIL Co Ltd		SNRFOR	JPY
FUJI OIL Co Ltd		SNRFOR	USD
Fujitsu Ltd	38EEE9	SNRFOR	AUD
Fujitsu Ltd	38EEE9	SNRFOR	EUR
Fujitsu Ltd	38EEE9	SNRFOR	EUR
Fujitsu Ltd	38EEE9	SNRFOR	EUR
Fujitsu Ltd	38EEE9	SNRFOR	GBP
Fujitsu Ltd	38EEE9	SNRFOR	GBP
Fujitsu Ltd	38EEE9	SNRFOR	JPY
Fujitsu Ltd	38EEE9	SNRFOR	JPY
Fujitsu Ltd	38EEE9	SNRFOR	JPY
Fujitsu Ltd	38EEE9	SNRFOR	USD
Fujitsu Ltd	38EEE9	SNRFOR	USD
Fujitsu Ltd	38EEE9	SNRFOR	USD
Fujitsu Ltd	38EEE9	SNRFOR	USD
Fuji Xerox Co Ltd	JK6CD3	SNRFOR	JPY
Fuji Xerox Co Ltd	JK6CD3	SNRFOR	JPY
Fuji Xerox Co Ltd	JK6CD3	SNRFOR	USD
Fukuoka Shi	JK6EH9	SNRFOR	JPY
Fukuoka Shi	JK6EH9	SNRFOR	JPY
Fukuoka Shi	JK6EH9	SNRFOR	JPY
Fukuoka Shi	JK6EH9	SNRFOR	USD
Fukoku Mutual Life Ins Co	JK877B	SUBLT2	EUR
Fukoku Mutual Life Ins Co	JK877B	SUBLT2	EUR
Fukoku Mutual Life Ins Co	JK877B	SUBLT2	JPY
Fukoku Mutual Life Ins Co	JK877B	SUBLT2	JPY
Fukoku Mutual Life Ins Co	JK877B	SUBLT2	USD
Fukuoka Prefecture	JP9CHF	SNRFOR	JPY
Fukuoka Prefecture	JP9CHF	SNRFOR	JPY
Fukuyama Transporting Co Ltd	JK7833	SNRFOR	JPY
Fukuyama Transporting Co Ltd	JK7833	SNRFOR	JPY
Fukuyama Transporting Co Ltd	JK7833	SNRFOR	JPY
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	EUR
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	EUR
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	EUR
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	JPY
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	JPY
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	JPY
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	USD
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	USD
FOSTER WHEELER LTD	3I526T	SNRFOR	EUR
FOSTER WHEELER LTD	3I526T	SNRFOR	EUR
FOSTER WHEELER LTD	3I526T	SNRFOR	EUR
FOSTER WHEELER LTD	3I526T	SNRFOR	USD
FOSTER WHEELER LTD	3I526T	SNRFOR	USD
FOSTER WHEELER LTD	3I526T	SNRFOR	USD
FOSTER WHEELER LTD	3I526T	SNRFOR	USD
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	AUD
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	AUD
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	EUR
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	EUR
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	EUR
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	JPY
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	USD
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	USD
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	USD
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	USD
John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	EUR
John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	EUR
John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	USD

CR	Composite	0.00133299	0.00133299	0.00133299	0.001900623	0.002188834	0.002475576
XR	Composite	0.00133299	0.00133299	0.00133299	0.001900623	0.002188834	0.002475576
CR	Composite	0.31%	0.47%	0.50%	0.60%	0.69%	0.77%
CR	Composite	0.33%	0.47%	0.49%	0.60%	0.70%	0.77%
MR	Composite						
XR	Composite	0.25%	0.35%	0.40%	0.53%	0.55%	0.59%
CR	Composite	0.31%	0.47%	0.50%	0.60%	0.69%	0.77%
MR	Composite						
CR	Composite	0.14%	0.22%	0.25%	0.29%	0.34%	0.38%
MM	Composite						
XR	Composite	0.00138	0.001618228	0.001911701	0.002156828	0.002517156	0.002820026
CR	Composite	0.00138	0.002157637	0.002548935	0.002875771	0.003356208	0.003760034
CR	Composite	0.001726882	0.001972307	0.002344464	0.002593006	0.003060105	0.003420119
MR	Composite						
XR	Composite	0.001726882	0.001972307	0.002344464	0.002593006	0.003060105	0.003420119
MR	Composite						
CR	Composite						
CR	Composite	0.001285	0.001906564	0.0024432	0.002782219	0.003338754	0.003754934
MM	Composite						
MR	Composite	0.13%	0.18%	0.23%	0.26%	0.32%	0.36%
CR	Composite	0.001285	0.001906564	0.0024432	0.002782219	0.003338754	0.003754934
MM	Composite						
CR	Composite	0.13%	0.19%	0.24%	0.28%	0.32%	0.37%
MR	Composite	0.12%	0.18%	0.23%	0.26%	0.31%	0.36%
XR	Composite	0.0009625	0.001445445	0.001827544	0.002084808	0.002459737	0.003338277
CR	Composite	0.001285	0.001906564	0.0024432	0.002782219	0.003338754	0.003754934
MM	Composite						
MR	Composite	0.13%	0.18%	0.23%	0.26%	0.32%	0.36%
XR	Composite						
CR	Composite	0.14%	0.16%	0.16%	0.18%	0.22%	0.25%
XR	Composite	0.14%	0.16%	0.16%	0.18%	0.22%	0.25%
MR	Composite	0.14%	0.16%	0.16%	0.18%	0.22%	0.25%
CR	Composite	0.001064252	0.001088496	0.001286099	0.001478115	0.001478115	0.002126987
MM	Composite	0.10%	0.11%	0.13%	0.15%	0.15%	0.21%
MR	Composite						
CR	Composite	0.10%	0.11%	0.13%	0.15%	0.15%	0.21%
CR	Composite	0.45%	0.64%	1.00%	1.16%		1.10%
MM	Composite						
CR	Composite	0.45%	0.64%	1.00%	1.16%	1.03%	1.10%
XR	Composite	0.45%	0.64%	1.00%	1.16%	1.03%	1.10%
CR	Composite	0.45%	0.64%	1.00%	1.16%	1.03%	1.10%
CR	Composite	0.11%	0.11%	0.13%	0.15%	0.15%	0.18%
MR	Composite						
CR	Composite	0.002987044	0.00309	0.004382222	0.00477	0.005513333	0.004848022
MR	Composite						
XR	Composite	0.22%	0.24%	0.33%	0.35%	0.42%	0.48%
CR	Composite						
MM	Composite						
MR	Composite	0.24%	0.34%	0.43%	0.52%	0.65%	0.75%
CR	Composite	0.24%	0.34%	0.43%	0.52%	0.65%	0.75%
MR	Composite						
XR	Composite	0.24%	0.27%	0.34%	0.39%	0.49%	0.56%
CR	Composite	0.002421667	0.00340202	0.00434944	0.00523028	0.0064912	0.0074805
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.013771	0.015392954	0.018337295	0.02151937	0.023221375	0.02523696
MR	Composite	0.013771	0.015392954	0.018337295	0.020443402	0.022060306	0.023975112
CR	Composite	1.38%	1.62%	1.92%	2.19%	2.39%	2.56%
MM	Composite						
MR	Composite	1.38%	1.54%	1.84%	2.08%	2.27%	2.43%
MR	Composite	1.38%	1.54%	1.83%	2.08%	2.27%	2.43%
CR	Composite	0.013771	0.016203109	0.019167741	0.02188115	0.023914594	0.025572882
MM	Composite						
MR	Composite	0.013771	0.015392954	0.018408233	0.020755375	0.022684468	0.024261453
XR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	1.47%	1.47%	2.10%	2.10%	2.45%	2.45%

0.29%	0.003913308	0.003913308	0.003913308	0.003913308	NR		
0.29%	0.003913308	0.003913308	0.003913308	0.003913308	NR		
0.83%	0.96%	1.09%	1.09%	1.16%	0.349999998	BB	BB
0.84%	0.97%	1.09%	1.09%	1.16%	0.2875	A	A
					0.289999999		
0.65%	0.74%	1.09%	1.09%	1.16%	0.289999999	BBB	BBB
0.83%	0.96%	1.09%	1.09%	1.16%	0.349999998	BB	BB
					0.289999999		
0.46%	0.56%	0.44%	0.44%	0.49%	0.375	NR	A
					0.375		
0.34%	0.00423745	0.004375	0.004375	0.004875	0.375	NR	BBB
0.46%	0.005649933	0.004375	0.004375	0.004875	0.375	NR	BB
0.003420119	0.003420119	0.003420119	0.003420119	0.003420119	0.275	NR	NR
					0.275		
0.003420119	0.003420119	0.003420119	0.003420119	0.003420119	0.275	NR	NR
					0.275		
					0.366666667		
0.44%	0.005171677	0.005918	0.006046	0.006592	0.366666667	BB	AA
					0.366666667		
0.42%	0.49%	0.59%	0.60%	0.66%	0.366666667	BB	A
0.44%	0.005171677	0.005918	0.006046	0.006592	0.366666667	BB	AA
					0.366666667		
0.43%	0.51%	0.59%	0.55%	0.66%	0.35	A	AA
0.42%	0.50%	0.59%	0.52%	0.66%	0.366666667	BBB	A
0.33%	0.00392919	0.005918	0.0040875	0.006592	0.366666667	BBB	A
0.44%	0.005171677	0.005918	0.006046	0.006592	0.366666667	BB	AA
					0.366666667		
0.42%	0.49%	0.59%	0.60%	0.66%	0.366666667	BB	A
					0.366666667		
0.34%	0.42%	0.42%	0.42%	0.42%	0.275	NR	NR
0.34%	0.42%	0.42%	0.42%	0.42%	0.275	NR	NR
0.34%	0.42%	0.42%	0.42%	0.42%	0.275	NR	NR
0.21%	0.002750289	0.002750289	0.002750289	0.002750289	0.3	BBB	NR
0.21%	0.28%	0.28%	0.28%	0.28%	0.3	BBB	NR
					0.3		
0.21%	0.28%	0.28%	0.28%	0.28%	0.3	BB	NR
1.26%	1.26%	1.26%	1.26%	1.26%	0.2	NR	NR
					0.2		
1.26%	1.26%	1.26%	1.26%	1.26%	0.2	NR	NR
1.26%	1.26%	1.26%	1.26%	1.26%	0.2	NR	NR
1.26%	1.26%	1.26%	1.26%	1.26%	0.2	NR	NR
0.22%	0.28%	0.28%	0.28%	0.28%	0.275	NR	NR
					0.275		
0.58%	0.006487876	0.008845	0.008845	0.008685	0.4	BBB	BBB
					0.4		
0.58%	0.65%	0.88%	0.88%	0.87%	0.4	BBB	BB
					0.31		
					0.31		
0.76%	0.84%	0.83%	0.95%	0.96%		BB	BB
0.76%	0.82%	0.83%	0.95%	0.96%	0.3	BB	A
					0.31		
0.59%	0.66%	0.83%	0.95%	0.96%	0.31	BB	BBB
0.76%	0.00839015	0.0082742	0.0095375	0.0096	0.31	BB	BB
					0.31		
					0.424999997		
					0.424999997		
					0.424999997		
					0.424999997		
					0.424999997		
					0.424999997		
					0.424999997		
2.58%	0.027719258	0.027470217	0.02921406	0.028307497	0.4	NR	BB
2.45%	0.026337868	0.027470217	0.027753357	0.028307497	0.4	NR	BB
2.61%	2.81%	2.87%	2.95%	2.83%	0.4	NR	BBB
					0.4		
2.48%	2.67%	2.73%	2.80%	2.83%	0.4	NR	A
2.48%	2.68%	2.75%	2.81%	2.83%	0.4	NR	BB
2.61%	0.028130839	0.028666477	0.029495521	0.028307497	0.4	NR	BBB
					0.4		
2.48%	0.02674696	0.027330485	0.027962853	0.028307497	0.4	NR	A
					0.4		
					0.45		
					0.45		
2.59%	2.73%	2.73%	2.73%	2.73%	0.45		NR

	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
BB	BBB	BB	BB	BB	BB
A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
BB	BBB	BB	BB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR		NR	NR	NR
BBB	A	A	NR	NR	NR
BBB	B	BBB	NR	NR	NR
BB	BB	BB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	A	BB
BB	BB	BB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
BBB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
	NR		NR	NR	NR

			NR		2 Technology
			NR		2 Technology
NR		NR	A		5 Consumer Goods
NR		NR	A		5 Consumer Goods
			NR		Consumer Goods
NR		NR	A		5 Consumer Goods
NR		NR	A		5 Consumer Goods
			NR		Consumer Goods
NR		NR	A		4 Industrials
			NR		Industrials
NR		NR	A		4 Industrials
NR		NR	A		4 Industrials
			NR		2 Consumer Goods
			NR		Consumer Goods
			NR		2 Consumer Goods
			NR		Consumer Goods
			NR		Technology
NR	BB	NR	A		9 Technology
			NR		Technology
NR	BB	NR	A		10 Technology
NR	BB	NR	A		9 Technology
			NR		Technology
NR	A	NR	A		11 Technology
NR	BBB	NR	A		11 Technology
NR	BBB	NR	BBB		3 Technology
NR	BB	NR	A		9 Technology
			NR		Technology
NR	BB	NR	A		10 Technology
			NR		Technology
			NR		2 Technology
			NR		2 Technology
			NR		2 Technology
			NR		2 Government
			NR		2 Government
			NR		Government
			NR		2 Government
			NR		2 Financials
			NR		Financials
			NR		2 Financials
			NR		2 Financials
			NR		2 Financials
			NR		2 Government
			NR		Government
NR		NR	NR		2 Industrials
			NR		Industrials
NR		NR	NR		2 Industrials
			NR		Industrials
			NR		Industrials
NR	NR	NR	A		6 Industrials
NR	NR	NR	A		4 Industrials
			NR		Industrials
NR	NR	NR	A		4 Industrials
NR	NR	NR	A		6 Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
BBB	BBB	NR	A		4 Consumer Services
BBB	A	NR	A		4 Consumer Services
A	A	NR	AA		9 Consumer Services
			NR		Consumer Services
AA	AA	NR	AA		9 Consumer Services
BBB	BBB	NR	AA		9 Consumer Services
A	A	NR	AA		9 Consumer Services
			NR		Consumer Services
AA	AA	NR	AA		9 Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		2 Consumer Services

Asia	Japan	AA	A	Thin			Thin
Asia	Japan	AA	A	Thin			Thin
Asia	Japan	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	A				
Asia	Japan	BB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Asia	Japan	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	A				
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan	A	A				
Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A				
Asia	Japan	AA	A	Thin	Thin	Thin	Thin
Asia	Japan	AA	A	Thin	Thin	Thin	Thin
Asia	Japan	AA	A	Thin	Thin	Thin	Thin
Asia	Japan		AA	DocAdj	Thin	Thin	Thin
Asia	Japan		AA	DocAdj	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA	Entity Tier	Thin	Thin	Thin
Asia	Japan	A		Thin	Thin	Thin	Thin
Asia	Japan	A					
Asia	Japan	A		Thin	Thin	Thin	Thin
Asia	Japan	A		Thin	Thin	Thin	Thin
Asia	Japan	A		Thin	Thin	Thin	Thin
Asia	Japan	AA	AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	A				
Asia	Japan	BB	A				
Asia	Japan	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	A				
Asia	Japan	BB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	A				
N.Amer	Bermuda	BB	B				
N.Amer	Bermuda	BB	B				
N.Amer	Bermuda	BB	B				
N.Amer	Bermuda	BB	B				
N.Amer	Bermuda	BB	B				
N.Amer	Bermuda	BB	B				
N.Amer	Bermuda	BB	B				
Oceania	Australia	BBB	BB	Thin	Entity Tier	Entity Tier	DocAdj
Oceania	Australia	BBB	BB	Thin	Entity Tier	Entity Tier	CcyGrp
Oceania	Australia	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BB				
Oceania	Australia	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BB				
Oceania	Australia	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BB				
Oceania	Australia		BB				
Oceania	Australia		BB				
Oceania	Australia		BB		Thin		Thin

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
Thin	Thin					
Thin	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
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	Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin	Thin		Thin
DocAdj	Thin	Thin	Thin	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
	Thin	Thin	Thin			

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FXJAU-GpFinPtyUSDMM	31-Jul-08 FXJAU-GpFinPty
FXJAU-GpFinPtyUSDMR	31-Jul-08 FXJAU-GpFinPty
FXJAU-GpFinPtyUSDXR	31-Jul-08 FXJAU-GpFinPty
GAUDMR	31-Jul-08 G
GEURCR	31-Jul-08 G
GEURMM	31-Jul-08 G
GEURMR	31-Jul-08 G
GEURXR	31-Jul-08 G
GJPYMR	31-Jul-08 G
GUSDCR	31-Jul-08 G
GUSDMM	31-Jul-08 G
GUSDMR	31-Jul-08 G
GUSDXR	31-Jul-08 G
GAMBAEURCR	31-Jul-08 GAMBA
GAMBAEURMM	31-Jul-08 GAMBA
GAMBAEURMR	31-Jul-08 GAMBA
GAMBASEKMM	31-Jul-08 GAMBA
GAMBAUSDCR	31-Jul-08 GAMBA
GAMBAUSDMM	31-Jul-08 GAMBA
GAMBAUSDMR	31-Jul-08 GAMBA
GAPUSDCR	31-Jul-08 GAP
GAPUSDMR	31-Jul-08 GAP
GAPUSDXR	31-Jul-08 GAP
GASEURCR	31-Jul-08 GAS
GASEURMM	31-Jul-08 GAS
GASEURMR	31-Jul-08 GAS
GASNOKMR	31-Jul-08 GAS
GASUSDCR	31-Jul-08 GAS
GASUSDMR	31-Jul-08 GAS
GASNATAUDMM	31-Jul-08 GASNAT
GASNATEURCR	31-Jul-08 GASNAT
GASNATEURMM	31-Jul-08 GASNAT
GASNATEURMR	31-Jul-08 GASNAT
GASNATEURXR	31-Jul-08 GASNAT
GASNATGBPMM	31-Jul-08 GASNAT
GASNATHKDMM	31-Jul-08 GASNAT
GASNATJPYMM	31-Jul-08 GASNAT
GASNATSGDMM	31-Jul-08 GASNAT
GASNATTWDMM	31-Jul-08 GASNAT
GASNATUSDCR	31-Jul-08 GASNAT
GASNATUSDMM	31-Jul-08 GASNAT
GASNATUSDMR	31-Jul-08 GASNAT
GASSMAUDMM	31-Jul-08 GASSM
GASSMCADMM	31-Jul-08 GASSM
GASSMCHFCR	31-Jul-08 GASSM
GASSMCHFMM	31-Jul-08 GASSM
GASSMEURCR	31-Jul-08 GASSM
GASSMEURMM	31-Jul-08 GASSM
GASSMEURMR	31-Jul-08 GASSM
GASSMGBPMM	31-Jul-08 GASSM
GASSMGBPMR	31-Jul-08 GASSM
GASSMHKDMM	31-Jul-08 GASSM
GASSMJPYCR	31-Jul-08 GASSM
GASSMJPYMM	31-Jul-08 GASSM
GASSMNOKMM	31-Jul-08 GASSM
GASSMSEKMM	31-Jul-08 GASSM
GASSMSGDMM	31-Jul-08 GASSM
GASSMUSDCR	31-Jul-08 GASSM
GASSMUSDMM	31-Jul-08 GASSM
GASSMUSDMR	31-Jul-08 GASSM
GAZPRUAUDCR	31-Jul-08 GAZPRU
GAZPRUCADCR	31-Jul-08 GAZPRU
GAZPRUDKKCR	31-Jul-08 GAZPRU
GAZPRUEURCR	31-Jul-08 GAZPRU
GAZPRUEURMM	31-Jul-08 GAZPRU
GAZPRUEURMR	31-Jul-08 GAZPRU
GAZPRUEURXR	31-Jul-08 GAZPRU
GAZPRUGBPCR	31-Jul-08 GAZPRU
GAZPRUHKDCR	31-Jul-08 GAZPRU
GAZPRUJPYCR	31-Jul-08 GAZPRU
GAZPRUJPYMM	31-Jul-08 GAZPRU
GAZPRURUBCR	31-Jul-08 GAZPRU
GAZPRURUBMM	31-Jul-08 GAZPRU
GAZPRUSEKCR	31-Jul-08 GAZPRU

John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	USD
John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	USD
John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	USD
Gillette Co	3ACCDC	SNRFOR	AUD
Gillette Co	3ACCDC	SNRFOR	EUR
Gillette Co	3ACCDC	SNRFOR	EUR
Gillette Co	3ACCDC	SNRFOR	EUR
Gillette Co	3ACCDC	SNRFOR	EUR
Gillette Co	3ACCDC	SNRFOR	JPY
Gillette Co	3ACCDC	SNRFOR	USD
Gillette Co	3ACCDC	SNRFOR	USD
Gillette Co	3ACCDC	SNRFOR	USD
Gillette Co	3ACCDC	SNRFOR	USD
Gambro AB	WA757K	SNRFOR	EUR
Gambro AB	WA757K	SNRFOR	EUR
Gambro AB	WA757K	SNRFOR	EUR
Gambro AB	WA757K	SNRFOR	SEK
Gambro AB	WA757K	SNRFOR	USD
Gambro AB	WA757K	SNRFOR	USD
Gambro AB	WA757K	SNRFOR	USD
Gt Atlantic & Pacific Tea Co Inc	3C907E	SNRFOR	USD
Gt Atlantic & Pacific Tea Co Inc	3C907E	SNRFOR	USD
Gt Atlantic & Pacific Tea Co Inc	3C907E	SNRFOR	USD
NICOR INC.	6B948E	SNRFOR	EUR
NICOR INC.	6B948E	SNRFOR	EUR
NICOR INC.	6B948E	SNRFOR	EUR
NICOR INC.	6B948E	SNRFOR	NOK
NICOR INC.	6B948E	SNRFOR	USD
NICOR INC.	6B948E	SNRFOR	USD
Gas Nat Fin B V	NQ7630	SNRFOR	AUD
Gas Nat Fin B V	NQ7630	SNRFOR	EUR
Gas Nat Fin B V	NQ7630	SNRFOR	EUR
Gas Nat Fin B V	NQ7630	SNRFOR	EUR
Gas Nat Fin B V	NQ7630	SNRFOR	EUR
Gas Nat Fin B V	NQ7630	SNRFOR	GBP
Gas Nat Fin B V	NQ7630	SNRFOR	HKD
Gas Nat Fin B V	NQ7630	SNRFOR	JPY
Gas Nat Fin B V	NQ7630	SNRFOR	SGD
Gas Nat Fin B V	NQ7630	SNRFOR	TWD
Gas Nat Fin B V	NQ7630	SNRFOR	USD
Gas Nat Fin B V	NQ7630	SNRFOR	USD
Gas Nat Fin B V	NQ7630	SNRFOR	USD
Gas Nat SDG SA	EJ9DCN	SNRFOR	AUD
Gas Nat SDG SA	EJ9DCN	SNRFOR	CAD
Gas Nat SDG SA	EJ9DCN	SNRFOR	CHF
Gas Nat SDG SA	EJ9DCN	SNRFOR	CHF
Gas Nat SDG SA	EJ9DCN	SNRFOR	EUR
Gas Nat SDG SA	EJ9DCN	SNRFOR	EUR
Gas Nat SDG SA	EJ9DCN	SNRFOR	EUR
Gas Nat SDG SA	EJ9DCN	SNRFOR	GBP
Gas Nat SDG SA	EJ9DCN	SNRFOR	GBP
Gas Nat SDG SA	EJ9DCN	SNRFOR	HKD
Gas Nat SDG SA	EJ9DCN	SNRFOR	JPY
Gas Nat SDG SA	EJ9DCN	SNRFOR	JPY
Gas Nat SDG SA	EJ9DCN	SNRFOR	NOK
Gas Nat SDG SA	EJ9DCN	SNRFOR	SEK
Gas Nat SDG SA	EJ9DCN	SNRFOR	SGD
Gas Nat SDG SA	EJ9DCN	SNRFOR	USD
Gas Nat SDG SA	EJ9DCN	SNRFOR	USD
Gas Nat SDG SA	EJ9DCN	SNRFOR	USD
JSC GAZPROM	39EAAF	SNRFOR	AUD
JSC GAZPROM	39EAAF	SNRFOR	CAD
JSC GAZPROM	39EAAF	SNRFOR	DKK
JSC GAZPROM	39EAAF	SNRFOR	EUR
JSC GAZPROM	39EAAF	SNRFOR	EUR
JSC GAZPROM	39EAAF	SNRFOR	EUR
JSC GAZPROM	39EAAF	SNRFOR	EUR
JSC GAZPROM	39EAAF	SNRFOR	GBP
JSC GAZPROM	39EAAF	SNRFOR	HKD
JSC GAZPROM	39EAAF	SNRFOR	JPY
JSC GAZPROM	39EAAF	SNRFOR	JPY
JSC GAZPROM	39EAAF	SNRFOR	RUB
JSC GAZPROM	39EAAF	SNRFOR	RUB
JSC GAZPROM	39EAAF	SNRFOR	SEK

MM	Composite						
MR	Composite	1.47%	1.47%	2.10%	2.10%	2.45%	2.45%
XR	Composite						
MR	Composite	0.000889833	0.002468902	0.00228875	0.0030593	0.0035444	0.003770066
CR	Composite	0.09%	0.26%	0.24%	0.32%	0.37%	0.40%
MM	Composite	0.0008992	0.002475438	0.002312842	0.003091503	0.003581709	0.003809751
MR	Composite	0.09%	0.26%	0.23%	0.31%	0.35%	0.38%
XR	Composite						
MR	Composite						
CR	Composite	0.09%	0.26%	0.24%	0.32%	0.37%	0.40%
MM	Composite	0.09%	0.25%	0.23%	0.31%	0.36%	0.38%
MR	Composite	0.09%	0.26%	0.23%	0.31%	0.35%	0.38%
XR	Composite						
CR	Composite						
MM	Composite	0.0254	0.0265	0.0265	0.0265	0.0265	0.0265
MR	Composite						
MM	Composite	2.54%	2.65%	2.65%	2.65%	2.65%	2.65%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.045008714	0.045008714	0.045002945	0.045002945	0.049181521	0.049181521
MR	Composite						
XR	Composite	4.50%	4.50%	4.50%	4.50%	4.50%	4.50%
CR	Composite						
MM	Composite						
MR	Composite	0.42%	0.42%	0.51%	0.51%	0.62%	0.62%
MR	Composite	0.004159507	0.004159507	0.00505781	0.00505781	0.006193346	0.006193346
CR	Composite						
MR	Composite	0.42%	0.42%	0.51%	0.51%	0.62%	0.62%
MM	Composite	0.32%	0.38%	0.47%	0.67%	0.75%	0.82%
CR	Composite	0.32%	0.38%	0.47%	0.67%	0.75%	0.82%
MM	Composite	0.00318242	0.003794103	0.004729469	0.006651025	0.0074505	0.008202461
MR	Composite	0.32%	0.38%	0.47%	0.67%	0.75%	0.82%
XR	Composite						
MM	Composite	0.32%	0.38%	0.47%	0.67%	0.75%	0.82%
MM	Composite						
MM	Composite	0.32%	0.38%	0.47%	0.67%	0.75%	0.82%
MM	Composite	0.32%	0.38%	0.47%	0.67%	0.75%	0.82%
MM	Composite	0.00318242	0.003794103	0.004729469	0.006651025	0.0074505	0.008202461
CR	Composite						
MM	Composite	0.32%	0.38%	0.47%	0.67%	0.75%	0.82%
MR	Composite						
MM	Composite	0.42%	0.48%	0.60%	0.68%	0.76%	0.83%
MM	Composite	0.41%	0.48%	0.60%	0.70%	0.76%	0.82%
CR	Composite	0.43%	0.50%	0.62%	0.71%	0.78%	0.84%
MM	Composite	0.41%	0.48%	0.60%	0.70%	0.76%	0.82%
CR	Composite	0.43%	0.50%	0.62%	0.71%	0.78%	0.84%
MM	Composite	0.41%	0.48%	0.60%	0.70%	0.76%	0.82%
MR	Composite	0.41%	0.47%	0.59%	0.69%	0.74%	0.81%
MM	Composite	0.41%	0.48%	0.60%	0.70%	0.76%	0.82%
MR	Composite						
MM	Composite	0.41%	0.48%	0.60%	0.70%	0.76%	0.82%
CR	Composite	0.42%	0.48%	0.60%	0.67%	0.78%	0.86%
MM	Composite	0.42%	0.48%	0.60%	0.64%	0.76%	0.83%
MM	Composite	0.41%	0.48%	0.60%	0.70%	0.76%	0.82%
MM	Composite	0.41%	0.48%	0.60%	0.70%	0.76%	0.82%
MM	Composite	0.41%	0.48%	0.60%	0.70%	0.76%	0.82%
CR	Composite	0.43%	0.50%	0.62%	0.71%	0.78%	0.84%
MM	Composite	0.004145704	0.004762778	0.0059855	0.006970191	0.007584863	0.008237095
MR	Composite						
CR	Composite	1.02%	1.12%	1.59%	1.87%	2.04%	2.18%
CR	Composite	0.010145705	0.011064966	0.015925778	0.018748684	0.02043024	0.021834485
CR	Composite	1.01%	1.11%	1.59%	1.87%	2.04%	2.18%
CR	Composite	1.01%	1.11%	1.59%	1.87%	2.04%	2.18%
MM	Composite	0.97%	1.06%	1.53%	1.80%	1.96%	2.10%
MR	Composite						
XR	Composite	0.93%	1.01%	1.46%	1.72%	1.87%	2.00%
CR	Composite	0.010145705	0.011064966	0.015925778	0.018748684	0.02043024	0.021834485
CR	Composite	1.01%	1.11%	1.59%	1.87%	2.04%	2.18%
CR	Composite	0.010213346	0.011367438	0.015823361	0.018880564	0.020592308	0.021893954
MM	Composite						
CR	Composite	1.01%	1.11%	1.59%	1.87%	2.04%	2.18%
MM	Composite	0.009739877	0.010622367	0.015288747	0.017998737	0.019613031	0.020961105
CR	Composite	0.010145705	0.011064966	0.015925778	0.018748684	0.02043024	0.021834485

					0.45	
2.59%	2.73%	2.73%	2.73%	2.73%	0.45	NR
					0.45	
0.42%	0.004800822	0.005137971	0.005528	0.00905	0.4 BB	B
0.45%	0.51%	0.54%	0.55%	0.91%	0.4 BBB	BB
0.43%	0.004851357	0.005192055	0.005528	0.00905	0.4 BBB	BB
0.42%	0.48%	0.51%	0.55%	0.91%	0.4 A	BB
					0.4	
					0.4	
0.45%	0.51%	0.54%	0.55%	0.91%	0.4 BBB	BB
0.43%	0.49%	0.52%	0.55%	0.91%	0.4 BBB	BB
0.42%	0.48%	0.51%	0.55%	0.91%	0.4 A	BB
					0.4	
					0.4	
0.0265	0.0265	0.0265	0.0265	0.0265	0.4 NR	NR
					0.4	
2.65%	2.65%	2.65%	2.65%	2.65%	0.4 NR	NR
					0.4	
					0.4	
					0.4	
4.50%	4.50%	4.50%	4.50%	4.50%	0.4	NR
					0.4	
4.50%	4.50%	4.50%	4.50%	4.50%	0.4	NR
					0.361111111	
					0.361111111	
0.67%	0.67%	0.67%	0.67%	0.67%	0.361111111	NR
0.67%	0.006683513	0.006683513	0.006683513	0.006683513	0.361111111	NR
					0.361111111	
0.67%	0.67%	0.67%	0.67%	0.67%	0.361111111	NR
0.86%	0.91%	0.94%	0.94%	0.94%	0.4 NR	NR
0.86%	0.91%	0.94%	0.94%	0.94%	0.4 NR	NR
0.86%	0.009130664	0.0093598	0.0093598	0.0093598	0.4 NR	NR
0.86%	0.91%	0.94%	0.94%	0.94%	0.4 NR	NR
					0.4	
0.86%	0.91%	0.94%	0.94%	0.94%	0.4 NR	NR
					0.4	
0.86%	0.91%	0.94%	0.94%	0.94%	0.4 NR	NR
0.86%	0.91%	0.94%	0.94%	0.94%	0.4 NR	NR
0.86%	0.009130664	0.0093598	0.0093598	0.0093598	0.4 NR	NR
					0.4	
0.86%	0.91%	0.94%	0.94%	0.94%	0.4 NR	NR
					0.4	
0.90%	0.92%	1.26%	0.98%	1.05%	0.4 BBB	BBB
0.86%	0.92%	1.26%	0.98%	1.05%	0.4 AA	AA
0.89%	0.95%	1.26%	1.02%	1.05%	0.4 A	A
0.86%	0.92%	1.26%	0.98%	1.05%	0.4 AA	AA
0.89%	0.95%	1.26%	1.02%	1.05%	0.4 A	A
0.86%	0.92%	1.26%	0.98%	1.05%	0.4 AA	AA
0.85%	0.90%	1.26%	0.97%	1.05%	0.4 A	A
0.86%	0.92%	1.26%	0.98%	1.05%	0.4 AA	AA
					0.4	
0.86%	0.92%	1.26%	0.98%	1.05%	0.4 AA	AA
0.91%	0.92%	1.26%	0.98%	1.05%	0.4 BBB	BBB
0.87%	0.92%	1.26%	0.98%	1.05%	0.4 BBB	BBB
0.86%	0.92%	1.26%	0.98%	1.05%	0.4 AA	AA
0.86%	0.92%	1.26%	0.98%	1.05%	0.4 AA	AA
0.86%	0.92%	1.26%	0.98%	1.05%	0.4 AA	AA
0.89%	0.95%	1.26%	1.02%	1.05%	0.4 A	A
0.86%	0.009154685	0.012553539	0.009756185	0.01051195	0.4 AA	AA
					0.4	
2.35%	2.51%	2.60%	2.76%	2.82%	0.25 BB	BBB
2.35%	0.025132982	0.025940191	0.027497938	0.028168335	A	A
2.35%	2.51%	2.59%	2.75%	2.82%	0.25 A	A
2.35%	2.51%	2.59%	2.75%	2.82%	0.25 A	A
2.25%	2.41%	2.49%	2.64%	2.70%	0.25 BBB	BBB
					0.25	
2.15%	2.30%	2.37%	2.52%	2.58%	0.25 BBB	BBB
2.35%	0.025132982	0.025940191	0.027497938	0.028168335	0.25 A	A
2.35%	2.51%	2.59%	2.75%	2.82%	0.25 A	A
2.37%	0.025239408	0.025990222	0.027778992	0.028199585	0.25 A	A
					0.25	
2.35%	2.51%	2.59%	2.75%	2.82%	0.25 A	A
2.25%	0.024127663	0.024902583	0.026398021	0.027041601	0.25 BBB	BBB
2.35%	0.025132982	0.025940191	0.027497938	0.028168335	0.25 A	A

	NR		NR	NR	NR
BB	BB	BB	BBB	BBB	BBB
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
A	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
A	A	A	AA	AA	AA
			NR		
			NR		
	NR		BB	NR	
	NR		BBB	NR	
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	A	A
AAA	AAA	AAA	AA	AAA	AAA
AA	AA	AA	A	A	A
AAA	AAA	AAA	AA	AAA	AAA
AA	AA	AA	A	A	A
AAA	AAA	AAA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AA	AAA	AAA
AAA	AAA	AAA	AA	AAA	AAA
A	BBB	BBB	BBB	BBB	A
A	A	A	A	A	A
AAA	AAA	AAA	AA	AAA	AAA
AAA	AAA	AAA	AA	AAA	AAA
AAA	AAA	AAA	AA	AAA	AAA
AA	AA	AA	A	A	A
AAA	AAA	AAA	AA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
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AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA

			NR		Consumer Services
			NR	2	Consumer Services
			NR		Consumer Services
B	NR	NR	BBB	7	Consumer Goods
BB	NR	NR	BBB	7	Consumer Goods
BB	NR	NR	BBB	7	Consumer Goods
BBB	NR	NR	BB	7	Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
BB	NR	NR	BBB	7	Consumer Goods
BB	NR	NR	BBB	7	Consumer Goods
BBB	NR	NR	BB	7	Consumer Goods
			NR		Consumer Goods
			NR		Health Care
			NR	2	Health Care
			NR		Health Care
			NR	2	Health Care
			NR		Health Care
			NR		Health Care
			NR		Health Care
			NR	3	Consumer Services
			NR		Consumer Services
			NR	3	Consumer Services
			NR		Utilities
			NR		Utilities
			NR	2	Utilities
			NR	2	Utilities
			NR		Utilities
			NR	2	Utilities
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NR			NR	2	Utilities
NR			NR	2	Utilities
NR			NR	2	Utilities
			NR		Utilities
NR			NR	2	Utilities
			NR		Utilities
NR	BB	NR	AA	13	Utilities
NR	A	NR	AA	11	Utilities
NR	BBB	NR	AA	4	Utilities
NR	A	NR	AA	11	Utilities
NR	BBB	NR	AA	4	Utilities
NR	A	NR	AA	11	Utilities
NR	BBB	NR	AA	13	Utilities
NR	A	NR	AA	11	Utilities
			NR		Utilities
NR	A	NR	AA	11	Utilities
NR	BB	NR	A	4	Utilities
NR	BB	NR	A	3	Utilities
NR	A	NR	AA	11	Utilities
NR	A	NR	AA	11	Utilities
NR	A	NR	AA	11	Utilities
NR	BBB	NR	AA	4	Utilities
NR	A	NR	AA	11	Utilities
			NR		Utilities
BBB	BB	BB	AA	11	Government
AA	A	A	AA	11	Government
AA	A	A	AA	11	Government
AA	A	A	AA	11	Government
A	BBB	BBB	AA	11	Government
			NR		Government
A	BBB	BBB	AA	11	Government
AA	A	A	AA	11	Government
AA	A	A	AA	11	Government
BBB	A	BB	A	5	Government
			NR		Government
AA	A	A	AA	11	Government
A	BBB	BBB	AA	11	Government
AA	A	A	AA	11	Government

Oceania	Australia		BB				
Oceania	Australia		BB		Thin		Thin
Oceania	Australia		BB				
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
Europe	Sweden		BB				
Europe	Sweden		BB	Thin	Thin		
Europe	Sweden		BB				
Europe	Sweden		BB	Thin	Thin		
Europe	Sweden		BB				
Europe	Sweden		BB				
Europe	Sweden		BB				
N.Amer	United States	B	BB		Thin		Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin		Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin		Thin
Europe	Netherlands	A	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	A	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	A	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	A	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	A	BBB				
Europe	Netherlands	A	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	A	BBB				
Europe	Netherlands	A	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	A	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	A	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	A	BBB				
Europe	Netherlands	A	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	A	BBB				
Europe	Spain	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	AA				
Europe	Spain	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	Spain	A	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	Spain	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	AA				
E.Eur	Russian Federation	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	BB				
E.Eur	Russian Federation	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB				
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
	Thin					
	Thin					
	DocAdj	Thin				
	CcyGrp	Thin				
	Thin	Thin	Thin			
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Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Entity Tier	Entity Tier	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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GAZPRUSGDCR	31-Jul-08 GAZPRU
GAZPRUTWDCR	31-Jul-08 GAZPRU
GAZPRUUSDCR	31-Jul-08 GAZPRU
GAZPRUUSDMM	31-Jul-08 GAZPRU
GAZPRUUSDMR	31-Jul-08 GAZPRU
GAZPRUUSDXR	31-Jul-08 GAZPRU
GAZPRU-CAPEURCR	31-Jul-08 GAZPRU-CAP
GAZPRU-CAPEURMM	31-Jul-08 GAZPRU-CAP
GAZPRU-CAPJPYXR	31-Jul-08 GAZPRU-CAP
GAZPRU-CAPUSDCR	31-Jul-08 GAZPRU-CAP
GAZPRU-CAPUSDMM	31-Jul-08 GAZPRU-CAP
GAZPRU-GAZEURCR	31-Jul-08 GAZPRU-GAZ
GAZPRU-GAZEURMM	31-Jul-08 GAZPRU-GAZ
GAZPRU-GAZJPYCR	31-Jul-08 GAZPRU-GAZ
GAZPRU-GAZRUBCR	31-Jul-08 GAZPRU-GAZ
GAZPRU-GAZRUBMM	31-Jul-08 GAZPRU-GAZ
GAZPRU-GAZUSDCR	31-Jul-08 GAZPRU-GAZ
GAZPRU-GAZUSDMM	31-Jul-08 GAZPRU-GAZ
GAZPRU-GAZUSDMR	31-Jul-08 GAZPRU-GAZ
GAZPRU-GAZUSDXR	31-Jul-08 GAZPRU-GAZ
GAZPRU-GneftEURCR	31-Jul-08 GAZPRU-Gneft
GAZPRU-GneftEURMM	31-Jul-08 GAZPRU-Gneft
GAZPRU-GneftUSDCR	31-Jul-08 GAZPRU-Gneft
GAZPRU-GneftUSDMM	31-Jul-08 GAZPRU-Gneft
GAZPRU-GneftUSDMR	31-Jul-08 GAZPRU-Gneft
GCIAUDMR	31-Jul-08 GCI
GCIAUDXR	31-Jul-08 GCI
GCICADMR	31-Jul-08 GCI
GCIDKKMR	31-Jul-08 GCI
GCIEURCR	31-Jul-08 GCI
GCIEURMM	31-Jul-08 GCI
GCIEURMR	31-Jul-08 GCI
GCIEURXR	31-Jul-08 GCI
GCIGBPMR	31-Jul-08 GCI
GCIGBPXR	31-Jul-08 GCI
GCIHKDMR	31-Jul-08 GCI
GCIJPYMR	31-Jul-08 GCI
GCIJPYXR	31-Jul-08 GCI
GCINOKMR	31-Jul-08 GCI
GCISEKXR	31-Jul-08 GCI
GCISGDMR	31-Jul-08 GCI
GCITWDMR	31-Jul-08 GCI
GCIUSDCR	31-Jul-08 GCI
GCIUSDMM	31-Jul-08 GCI
GCIUSDMR	31-Jul-08 GCI
GCIUSDXR	31-Jul-08 GCI
GCMCPUSDCR	31-Jul-08 GCMCP
GCMCPUSDMR	31-Jul-08 GCMCP
GDAUDMR	31-Jul-08 GD
GDEURCR	31-Jul-08 GD
GDEURMM	31-Jul-08 GD
GDEURMR	31-Jul-08 GD
GDGBPMR	31-Jul-08 GD
GDJPYMR	31-Jul-08 GD
GDUSDCR	31-Jul-08 GD
GDUSDMM	31-Jul-08 GD
GDUSDMR	31-Jul-08 GD
GDUSDXR	31-Jul-08 GD
GDFAUDMM	31-Jul-08 GDF
GDFCADMM	31-Jul-08 GDF
GDFEURCR	31-Jul-08 GDF
GDFEURMM	31-Jul-08 GDF
GDFEURMR	31-Jul-08 GDF
GDFEURXR	31-Jul-08 GDF
GDFGBPCR	31-Jul-08 GDF
GDFGBPMM	31-Jul-08 GDF
GDFHKDMM	31-Jul-08 GDF
GDFJPYCR	31-Jul-08 GDF
GDFJPYMM	31-Jul-08 GDF
GDFJPYMR	31-Jul-08 GDF
GDFSEKMM	31-Jul-08 GDF
GDFSGDMM	31-Jul-08 GDF
GDFTWDMM	31-Jul-08 GDF
GDFUSDCR	31-Jul-08 GDF

JSC GAZPROM	39EAAF	SNRFOR	SGD
JSC GAZPROM	39EAAF	SNRFOR	TWD
JSC GAZPROM	39EAAF	SNRFOR	USD
JSC GAZPROM	39EAAF	SNRFOR	USD
JSC GAZPROM	39EAAF	SNRFOR	USD
JSC GAZPROM	39EAAF	SNRFOR	USD
GAZ Cap SA	LP5AAC	SNRFOR	EUR
GAZ Cap SA	LP5AAC	SNRFOR	EUR
GAZ Cap SA	LP5AAC	SNRFOR	JPY
GAZ Cap SA	LP5AAC	SNRFOR	USD
GAZ Cap SA	LP5AAC	SNRFOR	USD
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	EUR
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	EUR
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	JPY
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	RUB
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	RUB
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	USD
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	USD
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	USD
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	USD
JSC Gazprom Neft	XA525L	SNRFOR	EUR
JSC Gazprom Neft	XA525L	SNRFOR	EUR
JSC Gazprom Neft	XA525L	SNRFOR	USD
JSC Gazprom Neft	XA525L	SNRFOR	USD
JSC Gazprom Neft	XA525L	SNRFOR	USD
Gannett Co Inc DE	39AB97	SNRFOR	AUD
Gannett Co Inc DE	39AB97	SNRFOR	AUD
Gannett Co Inc DE	39AB97	SNRFOR	CAD
Gannett Co Inc DE	39AB97	SNRFOR	DKK
Gannett Co Inc DE	39AB97	SNRFOR	EUR
Gannett Co Inc DE	39AB97	SNRFOR	EUR
Gannett Co Inc DE	39AB97	SNRFOR	EUR
Gannett Co Inc DE	39AB97	SNRFOR	EUR
Gannett Co Inc DE	39AB97	SNRFOR	GBP
Gannett Co Inc DE	39AB97	SNRFOR	GBP
Gannett Co Inc DE	39AB97	SNRFOR	HKD
Gannett Co Inc DE	39AB97	SNRFOR	JPY
Gannett Co Inc DE	39AB97	SNRFOR	JPY
Gannett Co Inc DE	39AB97	SNRFOR	NOK
Gannett Co Inc DE	39AB97	SNRFOR	SEK
Gannett Co Inc DE	39AB97	SNRFOR	SGD
Gannett Co Inc DE	39AB97	SNRFOR	TWD
Gannett Co Inc DE	39AB97	SNRFOR	USD
Gannett Co Inc DE	39AB97	SNRFOR	USD
Gannett Co Inc DE	39AB97	SNRFOR	USD
Gannett Co Inc DE	39AB97	SNRFOR	USD
GRIFFIN COAL Mng Co PTY Ltd	QU79D8	SNRFOR	USD
GRIFFIN COAL Mng Co PTY Ltd	QU79D8	SNRFOR	USD
Gen Dynamics Corp	39FEA5	SNRFOR	AUD
Gen Dynamics Corp	39FEA5	SNRFOR	EUR
Gen Dynamics Corp	39FEA5	SNRFOR	EUR
Gen Dynamics Corp	39FEA5	SNRFOR	EUR
Gen Dynamics Corp	39FEA5	SNRFOR	GBP
Gen Dynamics Corp	39FEA5	SNRFOR	JPY
Gen Dynamics Corp	39FEA5	SNRFOR	USD
Gen Dynamics Corp	39FEA5	SNRFOR	USD
Gen Dynamics Corp	39FEA5	SNRFOR	USD
Gen Dynamics Corp	39FEA5	SNRFOR	USD
GAZ DE FRANCE	FJ68B6	SNRFOR	AUD
GAZ DE FRANCE	FJ68B6	SNRFOR	CAD
GAZ DE FRANCE	FJ68B6	SNRFOR	EUR
GAZ DE FRANCE	FJ68B6	SNRFOR	EUR
GAZ DE FRANCE	FJ68B6	SNRFOR	EUR
GAZ DE FRANCE	FJ68B6	SNRFOR	EUR
GAZ DE FRANCE	FJ68B6	SNRFOR	GBP
GAZ DE FRANCE	FJ68B6	SNRFOR	GBP
GAZ DE FRANCE	FJ68B6	SNRFOR	HKD
GAZ DE FRANCE	FJ68B6	SNRFOR	JPY
GAZ DE FRANCE	FJ68B6	SNRFOR	JPY
GAZ DE FRANCE	FJ68B6	SNRFOR	JPY
GAZ DE FRANCE	FJ68B6	SNRFOR	SEK
GAZ DE FRANCE	FJ68B6	SNRFOR	SGD
GAZ DE FRANCE	FJ68B6	SNRFOR	TWD
GAZ DE FRANCE	FJ68B6	SNRFOR	USD

CR	Composite	0.010145705	0.011064966	0.015925778	0.018748684	0.02043024	0.021834485
CR	Composite	0.010145705	0.011064966	0.015925778	0.018748684	0.02043024	0.021834485
CR	Composite	1.01%	1.11%	1.59%	1.87%	2.04%	2.18%
MM	Composite	0.009739877	0.010622367	0.015288747	0.017998737	0.019613031	0.020961105
MR	Composite						
XR	Composite	0.93%	1.01%	1.46%	1.72%	1.87%	2.00%
CR	Composite						
MM	Composite	2.33%	2.33%	2.33%	2.33%	2.33%	2.33%
XR	Composite	0.023347	0.023347	0.023347	0.023347	0.023347	0.023347
CR	Composite	0.023347	0.023347	0.023347	0.023347	0.023347	0.023347
MM	Composite						
CR	Composite	2.14%	2.30%	2.64%	3.00%	3.13%	3.33%
MM	Composite	2.14%	2.30%	2.64%	3.00%	3.13%	3.33%
CR	Composite	2.14%	2.30%	2.64%	3.00%	3.13%	3.33%
CR	Composite	2.14%	2.30%	2.64%	3.00%	3.13%	3.33%
MM	Composite	2.14%	2.30%	2.64%	3.00%	3.13%	3.33%
CR	Composite	2.14%	2.30%	2.64%	3.00%	3.13%	3.33%
MM	Composite	2.14%	2.30%	2.64%	3.00%	3.13%	3.33%
MR	Composite						
XR	Composite						
CR	Composite	1.10%	1.23%	1.76%	2.05%	2.23%	2.38%
MM	Composite						
CR	Composite	0.0110329	0.012337135	0.017615312	0.02053204	0.02234147	0.023805928
MM	Composite	1.10%	1.23%	1.69%	1.97%	2.23%	2.29%
MR	Composite						
MR	Composite	1.49%	2.12%	2.45%	3.09%	3.13%	3.20%
XR	Composite	1.49%	2.04%	2.45%	2.98%	3.02%	3.20%
MR	Composite	1.55%	1.91%	2.48%	3.10%	3.17%	3.24%
MR	Composite	1.55%	1.91%	2.48%	3.10%	3.17%	3.24%
CR	Composite	1.60%	2.00%	2.60%	3.26%	3.34%	3.40%
MM	Composite	1.53%	1.92%	2.50%	3.13%	3.21%	3.27%
MR	Composite	1.55%	1.91%	2.48%	3.10%	3.17%	3.24%
XR	Composite	1.50%	1.84%	2.38%	2.96%	3.05%	3.09%
MR	Composite	0.015536513	0.019079519	0.024757762	0.030961196	0.031708449	0.032363311
XR	Composite	0.014964115	0.01837659	0.023817624	0.029606733	0.030494719	0.03087171
MR	Composite	0.015536513	0.019079519	0.024757762	0.030961196	0.031708449	0.032363311
MR	Composite	0.014935522	0.019001945	0.024509392	0.030648102	0.031693415	0.032015417
XR	Composite	0.014935522	0.019001945	0.024509392	0.030648102	0.030706815	0.032015417
MR	Composite						
XR	Composite	0.014964115	0.01837659	0.023817624	0.029606733	0.030494719	0.03087171
MR	Composite	0.015536513	0.019079519	0.024757762	0.030961196	0.031708449	0.032363311
MR	Composite	0.015536513	0.019079519	0.024757762	0.030961196	0.031708449	0.032363311
CR	Composite	1.60%	2.00%	2.60%	3.26%	3.34%	3.40%
MM	Composite						
MR	Composite	1.55%	1.91%	2.48%	3.10%	3.17%	3.24%
XR	Composite	1.50%	1.84%	2.38%	2.96%	3.05%	3.09%
CR	Composite	6.31%	6.31%	6.67%	6.98%	7.61%	7.61%
MR	Composite	6.31%	6.31%	6.67%	6.98%	7.61%	7.61%
MR	Composite	0.23%	0.16%	0.26%	0.32%	0.37%	0.40%
CR	Composite	0.23%	0.16%	0.27%	0.33%	0.39%	0.42%
MM	Composite	0.23%	0.16%	0.26%	0.32%	0.38%	0.40%
MR	Composite	0.23%	0.16%	0.26%	0.32%	0.37%	0.40%
MR	Composite	0.23%	0.16%	0.26%	0.32%	0.37%	0.40%
MR	Composite	0.23%	0.16%	0.26%	0.32%	0.37%	0.40%
CR	Composite	0.23%	0.16%	0.27%	0.33%	0.39%	0.42%
MM	Composite						
MR	Composite	0.23%	0.16%	0.26%	0.32%	0.37%	0.40%
XR	Composite	0.002257799	0.001506035	0.002486392	0.003046789	0.00359455	0.003809891
MM	Composite	0.15%	0.18%	0.25%	0.30%	0.35%	0.39%
MM	Composite	0.15%	0.18%	0.25%	0.30%	0.35%	0.39%
CR	Composite	0.16%	0.19%	0.26%	0.31%	0.36%	0.41%
MM	Composite	0.15%	0.18%	0.25%	0.30%	0.35%	0.39%
MR	Composite	0.001525202	0.00181835	0.002506448	0.002976552	0.003437058	0.003837308
XR	Composite	0.15%	0.18%	0.24%	0.29%	0.33%	0.37%
CR	Composite	0.16%	0.19%	0.26%	0.31%	0.36%	0.41%
MM	Composite	0.15%	0.18%	0.25%	0.30%	0.35%	0.39%
MM	Composite	0.15%	0.18%	0.25%	0.30%	0.35%	0.39%
CR	Composite	0.15%	0.18%	0.25%	0.32%	0.36%	0.41%
MM	Composite	0.15%	0.18%	0.24%	0.30%	0.34%	0.39%
MR	Composite						
MM	Composite	0.15%	0.18%	0.25%	0.30%	0.35%	0.39%
MM	Composite	0.001535485	0.001835767	0.002532832	0.003014518	0.003473238	0.003870029
MM	Composite	0.15%	0.18%	0.25%	0.30%	0.35%	0.39%
CR	Composite	0.16%	0.19%	0.26%	0.31%	0.36%	0.41%

2.35%	0.025132982	0.025940191	0.027497938	0.028168335	0.25	A	A
2.35%	0.025132982	0.025940191	0.027497938	0.028168335	0.25	A	A
2.35%	2.51%	2.59%	2.75%	2.82%	0.25	A	A
2.25%	0.024127663	0.024902583	0.026398021	0.027041601	0.25	BBB	BBB
					0.25		
2.15%	2.30%	2.37%	2.52%	2.58%	0.25	BBB	BBB
					0.4		
2.33%	2.33%	2.33%	2.33%	2.33%	0.4		
0.023347	0.023347	0.023347	0.023347	0.023347	0.4		
0.023347	0.023347	0.023347	0.023347	0.023347	0.4		
					0.4		
3.62%	3.83%	3.74%	3.77%	3.80%	0.4	NR	NR
3.48%	3.83%	3.74%	3.77%	3.80%	0.4	NR	NR
3.62%	3.83%	3.74%	3.77%	3.80%	0.4	NR	NR
3.62%	3.83%	3.74%	3.77%	3.80%	0.4	NR	NR
3.48%	3.83%	3.74%	3.77%	3.80%	0.4	NR	NR
3.62%	3.83%	3.74%	3.77%	3.80%	0.4	NR	NR
3.48%	3.83%	3.74%	3.77%	3.80%	0.4	NR	NR
					0.4		
					0.4		
2.55%	2.72%	2.88%	2.95%	2.96%	0.25	NR	NR
					0.25		
2.55%	0.027164334	0.028834751	0.02951074	0.02956222	0.25	NR	NR
2.45%	2.61%	2.77%	2.83%	2.84%	0.25	NR	NR
					0.25		
2.97%	2.70%	2.79%	2.75%	2.77%	0.4	BB	A
2.86%	2.60%	2.79%	2.75%	2.77%		BB	BBB
3.01%	2.82%	2.85%	2.79%	2.81%	0.4	A	AAA
3.01%	2.82%	2.85%	2.79%	2.81%	0.4	A	AAA
3.17%	2.95%	3.00%	2.93%	2.94%	0.4	BBB	AA
3.04%	2.83%	2.88%	2.81%	2.82%	0.4	BBB	AA
3.01%	2.82%	2.85%	2.79%	2.81%	0.4	A	AAA
2.88%	2.67%	2.73%	2.65%	2.67%	0.4	A	AA
3.01%	0.028189525	0.0285401	0.0279447	0.028082067	0.4	A	AAA
2.88%	0.02670429	0.027282923	0.026486224	0.02665944	0.4	A	AA
3.01%	0.028189525	0.0285401	0.0279447	0.028082067	0.4	A	AAA
2.97%	0.026839868	0.02794268	0.027464619	0.027651566	0.4	BB	A
2.88%	0.025993399	0.02794268	0.027464619	0.027651566		BB	A
					0.4		
2.88%	0.02670429	0.027282923	0.026486224	0.02665944	0.4	A	AA
3.01%	0.028189525	0.0285401	0.0279447	0.028082067	0.4	A	AAA
3.01%	0.028189525	0.0285401	0.0279447	0.028082067	0.4	A	AAA
3.17%	2.95%	3.00%	2.93%	2.94%	0.4	BBB	AA
					0.4		
3.01%	2.82%	2.85%	2.79%	2.81%	0.4	A	AAA
2.88%	2.67%	2.73%	2.65%	2.67%	0.4	A	AA
8.21%	8.21%	8.21%	8.21%	8.21%	0.4		NR
8.21%	8.21%	8.21%	8.21%	8.21%	0.4		NR
0.44%	0.48%	0.57%	0.70%	0.74%	0.4	NR	BB
0.46%	0.50%	0.57%	0.70%	0.74%	0.4	NR	BBB
0.44%	0.48%	0.57%	0.70%	0.74%	0.4	NR	BBB
0.44%	0.48%	0.57%	0.70%	0.74%	0.4	NR	A
0.44%	0.48%	0.57%	0.70%	0.74%	0.4	NR	A
0.44%	0.48%	0.57%	0.70%	0.74%	0.4	NR	BB
0.46%	0.50%	0.57%	0.70%	0.74%	0.4	NR	BBB
					0.4		
0.44%	0.48%	0.57%	0.70%	0.74%	0.4	NR	A
0.42%	0.004592612	0.005711268	0.0070085	0.0074295	0.4	NR	BBB
0.43%	0.49%	0.51%	0.53%		0.4	BB	BB
0.43%	0.49%	0.51%	0.53%		0.4	A	A
0.46%	0.51%	0.51%	0.53%		0.4	BBB	BBB
0.43%	0.49%	0.51%	0.53%		0.4	A	A
0.43%	0.004803072	0.005080999	0.005277961		0.4	BBB	BBB
0.41%	0.46%	0.51%	0.53%		0.4	BBB	BBB
0.46%	0.51%	0.51%	0.53%		0.4	BBB	BBB
0.43%	0.49%	0.51%	0.53%		0.4	A	A
0.43%	0.49%	0.51%	0.53%		0.4	A	A
0.45%	0.51%	0.51%	0.53%		0.4	BB	BB
0.43%	0.49%	0.51%	0.53%		0.4	BB	BB
					0.4		
0.43%	0.49%	0.51%	0.53%		0.4	A	A
0.43%	0.004865244	0.005080999	0.005277961		0.4	A	A
0.43%	0.49%	0.51%	0.53%		0.4	A	A
0.46%	0.51%	0.51%	0.53%		0.4	BBB	BBB

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
			NR		
			NR		
			NR		
NR	NR	NR	NR	A	NR
NR	NR	NR	NR	BBB	NR
NR	NR	NR	NR	BB	NR
NR	NR	NR	NR	A	NR
NR	NR	NR	NR	BBB	NR
NR	NR	NR	NR	A	NR
NR	NR	NR	NR	BBB	NR
A	A	NR	A	A	A
A	A	NR	A	A	A
BBB	BBB	NR	BBB	BBB	BBB
BBB	A	A	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	AA
A	A	AA	A	A	AA
AA	AA	AAA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
BBB	BBB	A	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	AA
AA	AA	AAA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR		NR	NR	
NR	NR		NR	NR	
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
B	BBB	BBB	BBB	BBB	BBB
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	BB
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BB	A	A	A	A	A
BB	A	A	A	A	BB
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	BB

AA	A	A	AA	11 Government
AA	A	A	AA	11 Government
AA	A	A	AA	11 Government
A	BBB	BBB	AA	11 Government
			NR	Government
A	BBB	BBB	AA	11 Government
			NR	Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	Government
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	Financials
A	A	A	A	4 Oil & Gas
			NR	Oil & Gas
A	A	A	A	4 Oil & Gas
BBB	BBB	BBB	A	4 Oil & Gas
			NR	Oil & Gas
BB	BB	BB	A	11 Consumer Services
BB	BB	BB	A	11 Consumer Services
A	A	A	AA	11 Consumer Services
A	A	A	AA	11 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
A	A	A	AA	11 Consumer Services
A	A	A	AA	7 Consumer Services
A	A	A	AA	11 Consumer Services
A	A	A	AA	7 Consumer Services
A	A	A	AA	11 Consumer Services
BB	BB	BB	A	11 Consumer Services
BB	BB	BB	A	11 Consumer Services
			NR	Consumer Services
A	A	A	AA	7 Consumer Services
A	A	A	AA	11 Consumer Services
A	A	A	AA	11 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
			NR	Consumer Services
A	A	A	AA	11 Consumer Services
A	A	A	AA	7 Consumer Services
			NR	2 Basic Materials
			NR	2 Basic Materials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
			NR	Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR		A	11 Government
NR	NR		A	9 Government
NR	NR		BBB	4 Government
NR	NR		A	9 Government
NR	NR		A	11 Government
NR	NR		A	11 Government
NR	NR		BBB	4 Government
NR	NR		A	9 Government
NR	NR		A	9 Government
NR	NR		A	4 Government
NR	NR		A	4 Government
			NR	Government
NR	NR		A	9 Government
NR	NR		A	9 Government
NR	NR		A	9 Government
NR	NR		BBB	4 Government

E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	BB				
E.Eur	Russian Federation	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	A	BB				
Europe	Luxembourg	A	BB				
Europe	Luxembourg	A	BB				
Europe	Luxembourg	A	BB				
Europe	Luxembourg	A	BB				
E.Eur	Russian Federation	BBB	BB	Thin	Thin	Thin	Thin
E.Eur	Russian Federation	BBB	BB	Thin	Thin	Thin	Thin
E.Eur	Russian Federation	BBB	BB	Thin	Thin	Thin	Thin
E.Eur	Russian Federation	BBB	BB	Thin	Thin	Thin	Thin
E.Eur	Russian Federation	BBB	BB	Thin	Thin	Thin	Thin
E.Eur	Russian Federation	BBB	BB	Thin	Thin	Thin	Thin
E.Eur	Russian Federation	BBB	BB	Thin	Thin	Thin	Thin
E.Eur	Russian Federation	BBB	BB				
E.Eur	Russian Federation	BBB	BB				
E.Eur	Russian Federation	BB	BB	Thin	Thin	CcyGrp	CcyGrp
E.Eur	Russian Federation	BB	BB				
E.Eur	Russian Federation	BB	BB	Thin	Thin	CcyGrp	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	Thin	DocAdj	DocAdj
E.Eur	Russian Federation	BB	BB				
N.Amer	United States	BBB	BB	Entity Tier	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	DocAdj	Entity Tier	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BB	B		Thin	Thin	Thin
Oceania	Australia	BB	B		Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	France	AA	AA	Entity Tier	Entity Tier	DocAdj	CcyGrp
Europe	France	AA	AA				
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin					
	Thin					
	Thin					
Thin	Thin	CcyGrp	Thin	Thin	Thin	Thin
Thin	Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	Thin	Entity Tier	Thin	Thin	Thin	Thin
Thin	Thin	CcyGrp	Thin	Thin	Thin	Thin
Thin	Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	Thin	CcyGrp	Thin	Thin	Thin	Thin
Thin	Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	Thin	Thin				
	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	

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GDFUSDMM	31-Jul-08 GDF
GDFUSDMR	31-Jul-08 GDF
GDFZARMM	31-Jul-08 GDF
GDTAUDCR	31-Jul-08 GDT
GDTAUDMR	31-Jul-08 GDT
GDTEURCR	31-Jul-08 GDT
GDTEURMM	31-Jul-08 GDT
GDTEURMR	31-Jul-08 GDT
GDTEURXR	31-Jul-08 GDT
GDTJPYMR	31-Jul-08 GDT
GDTUSDCR	31-Jul-08 GDT
GDTUSDMM	31-Jul-08 GDT
GDTUSDMR	31-Jul-08 GDT
GDTUSDXR	31-Jul-08 GDT
GEAUDCR	31-Jul-08 GE
GEAUDMR	31-Jul-08 GE
GECADMR	31-Jul-08 GE
GECHFMR	31-Jul-08 GE
GEEURCR	31-Jul-08 GE
GEEURMM	31-Jul-08 GE
GEEURMR	31-Jul-08 GE
GEEURXR	31-Jul-08 GE
GEGBPMR	31-Jul-08 GE
GEJPYCR	31-Jul-08 GE
GEJPYMR	31-Jul-08 GE
GENZDMR	31-Jul-08 GE
GETHBCR	31-Jul-08 GE
GETWDMR	31-Jul-08 GE
GEUSDCR	31-Jul-08 GE
GEUSDMM	31-Jul-08 GE
GEUSDMR	31-Jul-08 GE
GEUSDXR	31-Jul-08 GE
GE-CapCorpEURMM	31-Jul-08 GE-CapCorp
GE-CapCorpEURMR	31-Jul-08 GE-CapCorp
GE-CapCorpUSDMM	31-Jul-08 GE-CapCorp
GE-CapCorpUSDMR	31-Jul-08 GE-CapCorp
GE-CapCorpUSDXR	31-Jul-08 GE-CapCorp
GE-CapCorpAUDCR	31-Jul-08 GE-CapCorp
GE-CapCorpAUDMR	31-Jul-08 GE-CapCorp
GE-CapCorpAUDXR	31-Jul-08 GE-CapCorp
GE-CapCorpCADMR	31-Jul-08 GE-CapCorp
GE-CapCorpCHFCR	31-Jul-08 GE-CapCorp
GE-CapCorpCHFMR	31-Jul-08 GE-CapCorp
GE-CapCorpCZKCR	31-Jul-08 GE-CapCorp
GE-CapCorpDKKMR	31-Jul-08 GE-CapCorp
GE-CapCorpEURCR	31-Jul-08 GE-CapCorp
GE-CapCorpEURMM	31-Jul-08 GE-CapCorp
GE-CapCorpEURMR	31-Jul-08 GE-CapCorp
GE-CapCorpEURXR	31-Jul-08 GE-CapCorp
GE-CapCorpGBPCR	31-Jul-08 GE-CapCorp
GE-CapCorpGBPMM	31-Jul-08 GE-CapCorp
GE-CapCorpGBPMR	31-Jul-08 GE-CapCorp
GE-CapCorpGBPXR	31-Jul-08 GE-CapCorp
GE-CapCorpHKDMR	31-Jul-08 GE-CapCorp
GE-CapCorpHKDXR	31-Jul-08 GE-CapCorp
GE-CapCorpJPYCR	31-Jul-08 GE-CapCorp
GE-CapCorpJPYMM	31-Jul-08 GE-CapCorp
GE-CapCorpJPYMR	31-Jul-08 GE-CapCorp
GE-CapCorpJPYXR	31-Jul-08 GE-CapCorp
GE-CapCorpNZDMR	31-Jul-08 GE-CapCorp
GE-CapCorpPLNCR	31-Jul-08 GE-CapCorp
GE-CapCorpSEKMR	31-Jul-08 GE-CapCorp
GE-CapCorpSEKXR	31-Jul-08 GE-CapCorp
GE-CapCorpSGDMR	31-Jul-08 GE-CapCorp
GE-CapCorpTWDCR	31-Jul-08 GE-CapCorp
GE-CapCorpTWDMR	31-Jul-08 GE-CapCorp
GE-CapCorpUSDCR	31-Jul-08 GE-CapCorp
GE-CapCorpUSDMM	31-Jul-08 GE-CapCorp
GE-CapCorpUSDMR	31-Jul-08 GE-CapCorp
GE-CapCorpUSDXR	31-Jul-08 GE-CapCorp
GE-CapCorpZARMR	31-Jul-08 GE-CapCorp
GE-GNWTHAUDMR	31-Jul-08 GE-GNWTH
GE-GNWTHEURCR	31-Jul-08 GE-GNWTH
GE-GNWTHEURMM	31-Jul-08 GE-GNWTH

GAZ DE FRANCE	FJ68B6	SNRFOR	USD
GAZ DE FRANCE	FJ68B6	SNRFOR	USD
GAZ DE FRANCE	FJ68B6	SNRFOR	ZAR
Guidant Corp	4E17FH	SNRFOR	AUD
Guidant Corp	4E17FH	SNRFOR	AUD
Guidant Corp	4E17FH	SNRFOR	EUR
Guidant Corp	4E17FH	SNRFOR	EUR
Guidant Corp	4E17FH	SNRFOR	EUR
Guidant Corp	4E17FH	SNRFOR	EUR
Guidant Corp	4E17FH	SNRFOR	JPY
Guidant Corp	4E17FH	SNRFOR	USD
Guidant Corp	4E17FH	SNRFOR	USD
Guidant Corp	4E17FH	SNRFOR	USD
Guidant Corp	4E17FH	SNRFOR	USD
Gen Elec Co	39FF64	SNRFOR	AUD
Gen Elec Co	39FF64	SNRFOR	AUD
Gen Elec Co	39FF64	SNRFOR	CAD
Gen Elec Co	39FF64	SNRFOR	CHF
Gen Elec Co	39FF64	SNRFOR	EUR
Gen Elec Co	39FF64	SNRFOR	EUR
Gen Elec Co	39FF64	SNRFOR	EUR
Gen Elec Co	39FF64	SNRFOR	EUR
Gen Elec Co	39FF64	SNRFOR	GBP
Gen Elec Co	39FF64	SNRFOR	JPY
Gen Elec Co	39FF64	SNRFOR	JPY
Gen Elec Co	39FF64	SNRFOR	NZD
Gen Elec Co	39FF64	SNRFOR	THB
Gen Elec Co	39FF64	SNRFOR	TWD
Gen Elec Co	39FF64	SNRFOR	USD
Gen Elec Co	39FF64	SNRFOR	USD
Gen Elec Co	39FF64	SNRFOR	USD
Gen Elec Co	39FF64	SNRFOR	USD
Gen Elec Cap Corp	39FF84	SECDOM	EUR
Gen Elec Cap Corp	39FF84	SECDOM	EUR
Gen Elec Cap Corp	39FF84	SECDOM	USD
Gen Elec Cap Corp	39FF84	SECDOM	USD
Gen Elec Cap Corp	39FF84	SECDOM	USD
Gen Elec Cap Corp	39FF84	SNRFOR	AUD
Gen Elec Cap Corp	39FF84	SNRFOR	AUD
Gen Elec Cap Corp	39FF84	SNRFOR	AUD
Gen Elec Cap Corp	39FF84	SNRFOR	CAD
Gen Elec Cap Corp	39FF84	SNRFOR	CHF
Gen Elec Cap Corp	39FF84	SNRFOR	CHF
Gen Elec Cap Corp	39FF84	SNRFOR	CZK
Gen Elec Cap Corp	39FF84	SNRFOR	DKK
Gen Elec Cap Corp	39FF84	SNRFOR	EUR
Gen Elec Cap Corp	39FF84	SNRFOR	EUR
Gen Elec Cap Corp	39FF84	SNRFOR	EUR
Gen Elec Cap Corp	39FF84	SNRFOR	EUR
Gen Elec Cap Corp	39FF84	SNRFOR	GBP
Gen Elec Cap Corp	39FF84	SNRFOR	GBP
Gen Elec Cap Corp	39FF84	SNRFOR	GBP
Gen Elec Cap Corp	39FF84	SNRFOR	GBP
Gen Elec Cap Corp	39FF84	SNRFOR	HKD
Gen Elec Cap Corp	39FF84	SNRFOR	HKD
Gen Elec Cap Corp	39FF84	SNRFOR	JPY
Gen Elec Cap Corp	39FF84	SNRFOR	JPY
Gen Elec Cap Corp	39FF84	SNRFOR	JPY
Gen Elec Cap Corp	39FF84	SNRFOR	JPY
Gen Elec Cap Corp	39FF84	SNRFOR	NZD
Gen Elec Cap Corp	39FF84	SNRFOR	PLN
Gen Elec Cap Corp	39FF84	SNRFOR	SEK
Gen Elec Cap Corp	39FF84	SNRFOR	SEK
Gen Elec Cap Corp	39FF84	SNRFOR	SGD
Gen Elec Cap Corp	39FF84	SNRFOR	TWD
Gen Elec Cap Corp	39FF84	SNRFOR	TWD
Gen Elec Cap Corp	39FF84	SNRFOR	USD
Gen Elec Cap Corp	39FF84	SNRFOR	USD
Gen Elec Cap Corp	39FF84	SNRFOR	USD
Gen Elec Cap Corp	39FF84	SNRFOR	USD
Gen Elec Cap Corp	39FF84	SNRFOR	ZAR
Genworth Finl Inc	3A96BK	SNRFOR	AUD
Genworth Finl Inc	3A96BK	SNRFOR	EUR
Genworth Finl Inc	3A96BK	SNRFOR	EUR

MM	Composite	0.15%	0.18%	0.25%	0.30%	0.35%	0.39%
MR	Composite	0.001525202	0.00181835	0.002506448	0.002976552	0.003437058	0.003837308
MM	Composite	0.15%	0.18%	0.25%	0.30%	0.35%	0.39%
CR	Composite	0.001234893	0.001587382	0.002727473	0.003757054	0.00494325	0.00555171
MR	Composite	0.12%	0.16%	0.27%	0.38%	0.49%	0.56%
CR	Composite						
MM	Composite						
MR	Composite	0.12%	0.15%	0.27%	0.38%	0.49%	0.54%
XR	Composite						
MR	Composite	0.12%	0.16%	0.27%	0.38%	0.49%	0.56%
CR	Composite	0.12%	0.16%	0.27%	0.38%	0.49%	0.57%
MM	Composite						
MR	Composite	0.001234893	0.001523976	0.002727473	0.003757054	0.00494325	0.00540248
XR	Composite	0.12%	0.15%	0.27%	0.38%	0.49%	0.52%
CR	Composite						
MR	Composite						
MR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	1.24%	0.92%	1.09%	0.90%	1.27%	1.32%
XR	Composite						
MR	Composite						
CR	Composite						
MR	Composite	1.24%	0.92%	1.09%	0.97%	1.29%	1.32%
MR	Composite						
CR	Composite	1.24%	0.96%	1.15%	0.95%	1.34%	1.38%
MR	Composite	1.24%	0.92%	1.09%	0.90%	1.27%	1.32%
CR	Composite	1.24%	0.96%	1.15%	0.95%	1.34%	1.38%
MM	Composite	1.24%	0.92%	1.10%	0.91%	1.28%	1.33%
MR	Composite	1.24%	0.92%	1.09%	0.90%	1.27%	1.32%
XR	Composite						
MM	Composite	1.29%	1.29%	1.29%	1.29%	1.29%	1.29%
MR	Composite						
MM	Composite	1.29%	1.29%	1.29%	1.29%	1.29%	1.29%
MR	Composite	1.29%	1.29%	1.29%	1.29%	1.29%	1.29%
XR	Composite	0.01285	0.01285	0.01285	0.01285	0.01285	0.01285
CR	Composite	1.01%	0.90%	1.15%	1.24%	1.32%	1.37%
MR	Composite	1.01%	0.90%	1.09%	1.18%	1.26%	1.30%
XR	Composite	1.01%	0.90%	1.05%	1.13%	1.21%	1.26%
MR	Composite	0.99%	0.90%	1.07%	1.20%	1.25%	1.32%
CR	Composite	1.06%	0.96%	1.13%	1.27%	1.34%	1.39%
MR	Composite	0.99%	0.90%	1.07%	1.20%	1.25%	1.32%
CR	Composite	1.06%	0.96%	1.13%	1.27%	1.34%	1.39%
MR	Composite	0.99%	0.90%	1.07%	1.20%	1.25%	1.32%
CR	Composite	1.06%	0.96%	1.13%	1.27%	1.34%	1.39%
MM	Composite	1.00%	0.91%	1.08%	1.21%	1.27%	1.33%
MR	Composite	0.99%	0.90%	1.07%	1.20%	1.25%	1.32%
XR	Composite	0.97%	0.86%	1.04%	1.16%	1.22%	1.27%
CR	Composite	1.06%	0.96%	1.13%	1.27%	1.34%	1.39%
MM	Composite	1.00%	0.91%	1.08%	1.21%	1.27%	1.33%
MR	Composite	0.99%	0.90%	1.07%	1.20%	1.25%	1.32%
XR	Composite	0.97%	0.86%	1.04%	1.16%	1.22%	1.27%
MR	Composite	0.009943466	0.009007017	0.010711918	0.01195264	0.012546569	0.013159584
XR	Composite	0.97%	0.86%	1.04%	1.16%	1.22%	1.27%
CR	Composite	1.01%	0.97%	1.14%	1.24%	1.33%	1.37%
MM	Composite	1.01%	0.93%	1.09%	1.19%	1.28%	1.32%
MR	Composite	1.01%	0.92%	1.08%	1.18%	1.26%	1.30%
XR	Composite	1.01%	0.88%	1.04%	1.14%	1.22%	1.26%
MR	Composite	0.99%	0.90%	1.07%	1.20%	1.25%	1.32%
CR	Composite	1.06%	0.96%	1.13%	1.27%	1.34%	1.39%
MR	Composite	0.99%	0.90%	1.07%	1.20%	1.25%	1.32%
XR	Composite	0.97%	0.86%	1.04%	1.16%	1.22%	1.27%
MR	Composite	0.99%	0.90%	1.07%	1.20%	1.25%	1.32%
CR	Composite						
MR	Composite	0.99%	0.90%	1.07%	1.20%	1.25%	1.32%
CR	Composite	1.06%	0.96%	1.13%	1.27%	1.34%	1.39%
MM	Composite	1.00%	0.91%	1.08%	1.21%	1.27%	1.33%
MR	Composite	0.99%	0.90%	1.07%	1.20%	1.25%	1.32%
XR	Composite	0.97%	0.86%	1.04%	1.16%	1.22%	1.27%
MR	Composite	0.99%	0.90%	1.07%	1.20%	1.25%	1.32%
MR	Composite	3.69%	3.72%	3.53%	3.50%	3.23%	3.30%
CR	Composite	0.038585112	0.039423005	0.037255701	0.036825594	0.035730632	0.034903653
MM	Composite	3.70%	3.78%	3.58%	3.54%	3.43%	3.35%

0.43%	0.49%	0.51%	0.53%		0.4 A	A
0.43%	0.004803072	0.005080999	0.005277961		0.4 BBB	BBB
0.43%	0.49%	0.51%	0.53%		0.4 A	A
0.61%	0.008471527	0.009808496	0.010072472	0.010982965	0.4 NR	BB
0.61%	0.85%	0.98%	1.01%	1.10%	0.4 NR	BB
					0.4	
					0.4	
0.61%	0.85%	0.98%	1.01%	1.10%	0.4 NR	A
					0.4	
0.61%	0.85%	0.98%	1.01%	1.10%	0.4 NR	BB
0.61%	0.85%	0.98%	1.01%	1.16%	0.4 NR	BBB
					0.4	
0.61%	0.008471527	0.009808496	0.010072472	0.010982965	0.4 NR	A
0.61%	0.85%	0.98%	1.01%	1.06%	0.4 NR	BBB
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
1.30%	1.29%	1.06%	1.54%	1.03%	0.4 NR	A
					0.4	
					0.4	
					0.4	
1.30%	1.32%	1.06%	1.54%	1.03%	0.4 NR	BB
					0.4	
1.36%	1.36%	1.06%	1.54%	1.03%	0.4 NR	BBB
1.30%	1.29%	1.06%	1.54%	1.03%	0.4 NR	A
1.36%	1.36%	1.06%	1.54%	1.03%	0.4 NR	BBB
1.31%	1.31%	1.06%	1.54%	1.03%	0.4 NR	BBB
1.30%	1.29%	1.06%	1.54%	1.03%	0.4 NR	A
					0.4	
1.29%	1.29%	1.29%	1.29%	1.29%	0.4	
					0.4	
1.29%	1.29%	1.29%	1.29%	1.29%	0.4	
1.29%	1.29%	1.29%	1.29%	1.29%	0.4	
0.01285	0.01285	0.01285	0.01285	0.01285	0.4	
1.34%	1.31%	1.28%	1.29%	1.19%	0.4 BB	BBB
1.27%	1.24%	1.28%	1.29%	1.19%	0.4 BB	BBB
1.23%	1.19%	1.28%	1.29%	1.19%	0.4 BB	BBB
1.29%	1.27%	1.29%	1.29%	1.21%	0.4 A	AA
1.34%	1.31%	1.33%	1.29%	1.28%	0.4 BBB	A
1.29%	1.27%	1.29%	1.29%	1.21%	0.4 A	AA
1.34%	1.31%	1.33%	1.29%	1.28%	0.4 BBB	A
1.29%	1.27%	1.29%	1.29%	1.21%	0.4 A	AA
1.34%	1.31%	1.33%	1.29%	1.28%	0.4 BBB	A
1.30%	1.27%	1.28%	1.29%	1.23%	0.4 BBB	A
1.29%	1.27%	1.29%	1.29%	1.21%	0.4 A	AA
1.26%	1.22%	1.22%	1.29%	1.17%	0.4 BBB	A
1.34%	1.31%	1.33%	1.29%	1.28%	0.4 BBB	A
1.30%	1.27%	1.28%	1.29%	1.23%	0.4 BBB	A
1.29%	1.27%	1.29%	1.29%	1.21%	0.4 A	AA
1.26%	1.22%	1.22%	1.29%	1.17%	0.4 BBB	A
1.29%	0.012665472	0.012933333	0.0129	0.012133333	0.4 A	AA
1.26%	1.22%	1.22%	1.29%	1.17%	0.4 BBB	A
1.36%	1.32%	1.28%	1.29%	1.19%	0.4 BB	BBB
1.30%	1.27%	1.28%	1.29%	1.19%	0.4 BB	BBB
1.29%	1.25%	1.28%	1.29%	1.19%	0.4 BB	A
1.24%	1.21%	1.28%	1.29%	1.19%	0.4 BB	BBB
1.29%	1.27%	1.29%	1.29%	1.21%	0.4 A	AA
1.34%	1.31%	1.33%	1.29%	1.28%	0.4 BBB	A
1.29%	1.27%	1.29%	1.29%	1.21%	0.4 A	AA
1.26%	1.22%	1.22%	1.29%	1.17%	0.4 BBB	A
1.29%	1.27%	1.29%	1.29%	1.21%	0.4 A	AA
					0.4	
1.29%	1.27%	1.29%	1.29%	1.21%	0.4 A	AA
1.34%	1.31%	1.33%	1.29%	1.28%	0.4 BBB	A
1.30%	1.27%	1.28%	1.29%	1.23%	0.4 BBB	A
1.29%	1.27%	1.29%	1.29%	1.21%	0.4 A	AA
1.26%	1.22%	1.22%	1.29%	1.17%	0.4 BBB	A
1.29%	1.27%	1.29%	1.29%	1.21%	0.4 A	AA
3.20%	3.09%	3.13%	3.11%	3.13%	0.384999999 BBB	BBB
3.40%	0.033171689	0.032927287	0.032686676	0.032913977	0.384999999 A	A
3.26%	3.18%	3.16%	3.14%	3.16%	0.384999999 A	A

BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BBB	AA	AA	AA	AA	AA
B	B	NR	B	NR	NR
B	B	NR	B	NR	NR
B	B	NR	BBB	NR	NR
B	B	NR	B	NR	NR
B	B	NR	BB	NR	NR
B	B	NR	BBB	NR	NR
B	B	NR	BB	NR	NR
A	A	BBB	A	A	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	BBB	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	BBB	A	A	BBB
			NR		
			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
A	A	A	AA	AA	A
A	AA	A	AA	AA	A
AA	AAA	AA	AAA	AAA	AA
A	A	A	AA	A	A
AA	AAA	AA	AAA	AAA	AA
A	A	A	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	A	A	AA	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
A	AA	A	AA	AA	A
AA	AAA	AA	AAA	AAA	AA
A	A	A	AA	A	A
AA	AAA	AA	AAA	AAA	AA
BBB	BBB	A	A	A	A
A	A	A	AA	AA	A
A	A	A	AA	AA	A

NR	NR		A	9 Government
NR	NR		A	11 Government
NR	NR		A	9 Government
NR	NR	B	NR	4 Health Care
NR	NR	B	NR	4 Health Care
			NR	Health Care
			NR	Health Care
NR	NR	BBB	NR	3 Health Care
			NR	Health Care
NR	NR	B	NR	4 Health Care
NR	NR	BB	NR	3 Health Care
			NR	Health Care
NR	NR	BBB	NR	3 Health Care
NR	NR	BB	NR	3 Health Care
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	BB	5 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	BB	5 Industrials
			NR	Industrials
NR	NR	NR	BB	5 Industrials
NR	NR	NR	BB	5 Industrials
NR	NR	NR	BB	5 Industrials
NR	NR	NR	BB	5 Industrials
NR	NR	NR	BB	5 Industrials
			NR	Industrials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
BB	NR	BB	BBB	4 Financials
BB	NR	BB	BBB	4 Financials
BB	NR	BB	BBB	4 Financials
A	NR	A	A	14 Financials
BBB	NR	BBB	BBB	4 Financials
A	NR	A	A	14 Financials
BBB	NR	BBB	BBB	4 Financials
A	NR	A	A	14 Financials
BBB	NR	BBB	BBB	4 Financials
BBB	NR	BBB	A	14 Financials
A	NR	A	A	14 Financials
BBB	NR	BBB	BBB	6 Financials
BBB	NR	BBB	BBB	4 Financials
BBB	NR	BBB	A	14 Financials
A	NR	A	A	14 Financials
BBB	NR	BBB	BBB	6 Financials
A	NR	A	A	14 Financials
BBB	NR	BBB	BBB	6 Financials
BB	NR	BB	A	4 Financials
BB	NR	BB	BBB	4 Financials
BB	NR	BB	BBB	4 Financials
BB	NR	BB	BBB	4 Financials
A	NR	A	A	14 Financials
BBB	NR	BBB	BBB	4 Financials
A	NR	A	A	14 Financials
BBB	NR	BBB	BBB	6 Financials
A	NR	A	A	14 Financials
			NR	Financials
A	NR	A	A	14 Financials
BBB	NR	BBB	BBB	4 Financials
BBB	NR	BBB	A	14 Financials
A	NR	A	A	14 Financials
BBB	NR	BBB	BBB	6 Financials
A	NR	A	A	14 Financials
BBB	BBB	BBB	AA	3 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials

Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	Entity Tier	Entity Tier
N.Amer	United States	AAA	BBB				
N.Amer	United States	AAA	BBB				
N.Amer	United States	AAA	BBB				
N.Amer	United States	AAA	BBB				
N.Amer	United States	AAA	BBB				
N.Amer	United States	AAA	BBB				
N.Amer	United States	AAA	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	BBB				
N.Amer	United States	AAA	BBB				
N.Amer	United States	AAA	BBB				
N.Amer	United States	AAA	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	BBB				
N.Amer	United States	AAA	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	BBB				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	Entity Tier	Thin	Thin	Thin	Thin	Entity Tier
Thin	Entity Tier	Thin	Thin	Thin	Thin	Entity Tier
Thin	CcyGrp	Thin	Thin	Thin	Thin	CcyGrp
Thin	Entity Tier	Thin	Thin	Thin	Thin	Entity Tier
Thin	DocAdj	Thin	Thin	Thin	Thin	DocAdj
Thin	CcyGrp	Thin	Thin	Thin	Thin	CcyGrp
Thin	DocAdj	Thin	Thin	Thin	Thin	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
	Thin					
	Thin					
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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GE-GNWTHEURMR	31-Jul-08 GE-GNWTH
GE-GNWTHEURXR	31-Jul-08 GE-GNWTH
GE-GNWTHHKDMR	31-Jul-08 GE-GNWTH
GE-GNWTHJPYMR	31-Jul-08 GE-GNWTH
GE-GNWTHSGDMR	31-Jul-08 GE-GNWTH
GE-GNWTHUSDCR	31-Jul-08 GE-GNWTH
GE-GNWTHUSDMM	31-Jul-08 GE-GNWTH
GE-GNWTHUSDMR	31-Jul-08 GE-GNWTH
GE-GNWTHUSDXR	31-Jul-08 GE-GNWTH
GE-HellerFinAUDMR	31-Jul-08 GE-HellerFin
GE-HellerFinCHFMR	31-Jul-08 GE-HellerFin
GE-HellerFinEURCR	31-Jul-08 GE-HellerFin
GE-HellerFinEURMM	31-Jul-08 GE-HellerFin
GE-HellerFinEURMR	31-Jul-08 GE-HellerFin
GE-HellerFinEURXR	31-Jul-08 GE-HellerFin
GE-HellerFinJPYMR	31-Jul-08 GE-HellerFin
GE-HellerFinUSDCR	31-Jul-08 GE-HellerFin
GE-HellerFinUSDMM	31-Jul-08 GE-HellerFin
GE-HellerFinUSDMR	31-Jul-08 GE-HellerFin
GE-HellerFinUSDXR	31-Jul-08 GE-HellerFin
GEAGAEURCR	31-Jul-08 GEAGA
GEAGAEURMM	31-Jul-08 GEAGA
GEFUSDMR	31-Jul-08 GEF
GEFUSDXR	31-Jul-08 GEF
GEFNCLHKDCR	31-Jul-08 GEFNCL
GEFNCLUSDCR	31-Jul-08 GEFNCL
GEFNCLUSDMR	31-Jul-08 GEFNCL
GEFNCLUSDXR	31-Jul-08 GEFNCL
GENPAUDMM	31-Jul-08 GENP
GENPCHFMM	31-Jul-08 GENP
GENPEURCR	31-Jul-08 GENP
GENPEURMM	31-Jul-08 GENP
GENPEURMR	31-Jul-08 GENP
GENPGBPMM	31-Jul-08 GENP
GENPJPYMM	31-Jul-08 GENP
GENPUSDCR	31-Jul-08 GENP
GENPUSDMM	31-Jul-08 GENP
GENPUSDMR	31-Jul-08 GENP
GENTCHFCR	31-Jul-08 GENT
GENTEURCR	31-Jul-08 GENT
GENTEURMM	31-Jul-08 GENT
GENTEURMR	31-Jul-08 GENT
GENTJPYCR	31-Jul-08 GENT
GENTUSDCR	31-Jul-08 GENT
GENTUSDMM	31-Jul-08 GENT
GENTUSDMR	31-Jul-08 GENT
GENZEURCR	31-Jul-08 GENZ
GENZEURMM	31-Jul-08 GENZ
GENZEURMR	31-Jul-08 GENZ
GENZUSDCR	31-Jul-08 GENZ
GENZUSDMM	31-Jul-08 GENZ
GENZUSDMR	31-Jul-08 GENZ
GENZUSDXR	31-Jul-08 GENZ
GENZEURMM	31-Jul-08 GENZ
GENZEURMR	31-Jul-08 GENZ
GENZUSDMM	31-Jul-08 GENZ
GENZUSDMR	31-Jul-08 GENZ
GENZUSDXR	31-Jul-08 GENZ
GETUSDCR	31-Jul-08 GET
GETUSDMR	31-Jul-08 GET
GETUSDXR	31-Jul-08 GET
GFCFPAUDMM	31-Jul-08 GFCFP
GFCFPCHFMM	31-Jul-08 GFCFP
GFCFPEURCR	31-Jul-08 GFCFP
GFCFPEURMM	31-Jul-08 GFCFP
GFCFPEURMR	31-Jul-08 GFCFP
GFCFPGBPMM	31-Jul-08 GFCFP
GFCFPHKDMM	31-Jul-08 GFCFP
GFCFPJPYMM	31-Jul-08 GFCFP
GFCFPUSDCR	31-Jul-08 GFCFP
GFCFPUSDMM	31-Jul-08 GFCFP
GFCFPUSDMR	31-Jul-08 GFCFP
GGCUSDMR	31-Jul-08 GGC
GGCUSDXR	31-Jul-08 GGC

Genworth Finl Inc	3A96BK	SNRFOR	EUR
Genworth Finl Inc	3A96BK	SNRFOR	EUR
Genworth Finl Inc	3A96BK	SNRFOR	HKD
Genworth Finl Inc	3A96BK	SNRFOR	JPY
Genworth Finl Inc	3A96BK	SNRFOR	SGD
Genworth Finl Inc	3A96BK	SNRFOR	USD
Genworth Finl Inc	3A96BK	SNRFOR	USD
Genworth Finl Inc	3A96BK	SNRFOR	USD
Genworth Finl Inc	3A96BK	SNRFOR	USD
Heller Finl Inc	4G565A	SNRFOR	AUD
Heller Finl Inc	4G565A	SNRFOR	CHF
Heller Finl Inc	4G565A	SNRFOR	EUR
Heller Finl Inc	4G565A	SNRFOR	EUR
Heller Finl Inc	4G565A	SNRFOR	EUR
Heller Finl Inc	4G565A	SNRFOR	EUR
Heller Finl Inc	4G565A	SNRFOR	JPY
Heller Finl Inc	4G565A	SNRFOR	USD
Heller Finl Inc	4G565A	SNRFOR	USD
Heller Finl Inc	4G565A	SNRFOR	USD
Heller Finl Inc	4G565A	SNRFOR	USD
GEA Group AG	DFAB34	SNRFOR	EUR
GEA Group AG	DFAB34	SNRFOR	EUR
Greif Inc	3CGD86	SNRFOR	USD
Greif Inc	3CGD86	SNRFOR	USD
Galaxy Entmt Fin Co Ltd	GJA79C	SNRFOR	HKD
Galaxy Entmt Fin Co Ltd	GJA79C	SNRFOR	USD
Galaxy Entmt Fin Co Ltd	GJA79C	SNRFOR	USD
Galaxy Entmt Fin Co Ltd	GJA79C	SNRFOR	USD
Rallye	FMDCAQ	SNRFOR	AUD
Rallye	FMDCAQ	SNRFOR	CHF
Rallye	FMDCAQ	SNRFOR	EUR
Rallye	FMDCAQ	SNRFOR	EUR
Rallye	FMDCAQ	SNRFOR	EUR
Rallye	FMDCAQ	SNRFOR	GBP
Rallye	FMDCAQ	SNRFOR	JPY
Rallye	FMDCAQ	SNRFOR	USD
Rallye	FMDCAQ	SNRFOR	USD
Rallye	FMDCAQ	SNRFOR	USD
Genting Bhd	Y08FB8	SNRFOR	CHF
Genting Bhd	Y08FB8	SNRFOR	EUR
Genting Bhd	Y08FB8	SNRFOR	EUR
Genting Bhd	Y08FB8	SNRFOR	EUR
Genting Bhd	Y08FB8	SNRFOR	JPY
Genting Bhd	Y08FB8	SNRFOR	USD
Genting Bhd	Y08FB8	SNRFOR	USD
Genting Bhd	Y08FB8	SNRFOR	USD
Genzyme Corp	3A9BA8	SNRFOR	EUR
Genzyme Corp	3A9BA8	SNRFOR	EUR
Genzyme Corp	3A9BA8	SNRFOR	EUR
Genzyme Corp	3A9BA8	SNRFOR	USD
Genzyme Corp	3A9BA8	SNRFOR	USD
Genzyme Corp	3A9BA8	SNRFOR	USD
Genzyme Corp	3A9BA8	SNRFOR	USD
Genzyme Corp	3A9BA8	SUBLT2	EUR
Genzyme Corp	3A9BA8	SUBLT2	EUR
Genzyme Corp	3A9BA8	SUBLT2	USD
Genzyme Corp	3A9BA8	SUBLT2	USD
Genzyme Corp	3A9BA8	SUBLT2	USD
GAYLORD Entmt Co	39DG95	SNRFOR	USD
GAYLORD Entmt Co	39DG95	SNRFOR	USD
GAYLORD Entmt Co	39DG95	SNRFOR	USD
Gecina	FJ68E2	SNRFOR	AUD
Gecina	FJ68E2	SNRFOR	CHF
Gecina	FJ68E2	SNRFOR	EUR
Gecina	FJ68E2	SNRFOR	EUR
Gecina	FJ68E2	SNRFOR	EUR
Gecina	FJ68E2	SNRFOR	GBP
Gecina	FJ68E2	SNRFOR	HKD
Gecina	FJ68E2	SNRFOR	JPY
Gecina	FJ68E2	SNRFOR	USD
Gecina	FJ68E2	SNRFOR	USD
Gecina	FJ68E2	SNRFOR	USD
GA Gulf Corp	3AA520	SECDOM	USD
GA Gulf Corp	3AA520	SECDOM	USD

MR	Composite	3.67%	3.75%	3.54%	3.50%	3.39%	3.32%
XR	Composite	3.53%	3.61%	3.41%	3.37%	3.27%	3.19%
MR	Composite	0.036655856	0.037451855	0.035380414	0.034984314	0.033932486	0.03315847
MR	Composite	3.71%	3.68%	3.55%	3.47%	3.36%	3.31%
MR	Composite	3.67%	3.75%	3.54%	3.50%	3.39%	3.32%
CR	Composite	3.86%	3.94%	3.73%	3.68%	3.57%	3.49%
MM	Composite	3.70%	3.78%	3.58%	3.54%	3.43%	3.35%
MR	Composite	3.67%	3.75%	3.54%	3.50%	3.39%	3.32%
XR	Composite	3.53%	3.61%	3.41%	3.37%	3.27%	3.19%
MR	Composite	0.99%	1.07%	1.13%	1.19%	1.26%	1.31%
MR	Composite	0.99%	1.07%	1.13%	1.19%	1.26%	1.31%
CR	Composite	1.04%	1.13%	1.19%	1.26%	1.32%	1.38%
MM	Composite						
MR	Composite	0.99%	1.07%	1.13%	1.19%	1.26%	1.31%
XR	Composite						
MR	Composite	0.99%	1.07%	1.13%	1.19%	1.26%	1.31%
CR	Composite	1.04%	1.13%	1.19%	1.26%	1.32%	1.38%
MM	Composite						
MR	Composite	0.99%	1.07%	1.13%	1.19%	1.26%	1.31%
XR	Composite	0.95%	1.03%	1.09%	1.15%	1.21%	1.26%
CR	Composite						
MM	Composite	1.56%	1.56%	1.56%	1.56%	1.56%	1.56%
MR	Composite	4.30%	4.30%	4.30%	4.30%	4.30%	4.30%
XR	Composite	4.30%	4.30%	4.30%	4.30%	4.30%	4.30%
CR	Composite	5.75%	5.75%	5.75%	5.75%	5.75%	5.75%
CR	Composite	5.75%	5.75%	5.75%	5.75%	5.75%	5.75%
MR	Composite	5.75%	5.75%	5.75%	5.75%	5.75%	5.75%
XR	Composite	5.75%	5.75%	5.75%	5.75%	5.75%	5.75%
MM	Composite	2.12%	3.76%	4.94%	5.80%	5.99%	6.18%
MM	Composite	2.12%	3.76%	4.91%	5.77%	5.98%	6.18%
CR	Composite	2.21%	3.92%	5.13%	6.02%	6.23%	6.43%
MM	Composite	2.12%	3.76%	4.91%	5.77%	5.98%	6.18%
MR	Composite	2.10%	3.72%	4.87%	5.72%	5.92%	6.11%
MM	Composite	0.021200082	0.037641551	0.049098432	0.057658529	0.059844695	0.061751535
MM	Composite	2.12%	3.76%	4.94%	5.80%	5.99%	6.18%
CR	Composite	2.21%	3.92%	5.13%	6.02%	6.23%	6.43%
MM	Composite	2.12%	3.76%	4.91%	5.77%	5.98%	6.18%
MR	Composite						
CR	Composite	0.97%	0.92%	1.11%	1.34%	1.52%	1.70%
CR	Composite	0.97%	0.92%	1.11%	1.34%	1.52%	1.70%
MM	Composite	0.00928	0.008775854	0.01067484	0.012856159	0.014563094	0.016304193
MR	Composite						
CR	Composite	0.009666667	0.009045861	0.011105547	0.013336438	0.015154117	0.016941323
CR	Composite	0.009666667	0.00916925	0.011119625	0.013415226	0.015161411	0.01695146
MM	Composite						
MR	Composite	0.009183333	0.008684439	0.010563644	0.012722241	0.014411396	0.016134357
CR	Composite	0.12%	0.20%	0.34%	0.41%	0.51%	0.57%
MM	Composite						
MR	Composite	0.0012	0.001931667	0.00342375	0.00391009	0.00483275	0.0057
CR	Composite	0.0012	0.002033333	0.00342375	0.004117727	0.005091405	0.005673361
MM	Composite						
MR	Composite	0.0012	0.001931667	0.00342375	0.00391009	0.00483275	0.0057
XR	Composite	0.12%	0.22%	0.34%	0.38%	0.47%	0.55%
MM	Composite						
MR	Composite	0.32%	0.32%	0.36%	0.27%	0.33%	0.33%
MM	Composite						
MR	Composite	0.32%	0.32%	0.36%	0.27%	0.33%	0.33%
XR	Composite	0.00315	0.00315	0.0036	0.0026755	0.0033455	0.0033455
CR	Composite						
MR	Composite						
XR	Composite	4.57%	4.66%	4.87%	5.12%	5%	5.55%
MM	Composite	1.61%	2.10%	3.05%	3.46%	4%	4.15%
MM	Composite	1.61%	2.07%	3.04%	3.46%	4%	4.16%
CR	Composite	1.61%	2.16%	3.16%	3.60%	4.02%	4.33%
MM	Composite	1.61%	2.07%	3.04%	3.46%	3.85%	4.16%
MR	Composite	1.61%	2.05%	3.01%	3.42%	3.82%	4.11%
MM	Composite	1.61%	2.07%	3.04%	3.46%	3.85%	4.16%
MM	Composite	1.61%	2.07%	3.04%	3.46%	3.85%	4.16%
MM	Composite	1.61%	2.10%	3.05%	3.46%	3.85%	4.15%
CR	Composite	1.61%	2.16%	3.16%	3.60%	4.02%	4.33%
MM	Composite	1.61%	2.07%	3.04%	3.46%	3.85%	4.16%
MR	Composite	1.61%	2.05%	3.01%	3.42%	3.82%	4.11%
MR	Composite	4.00%	4.00%	4.00%	4.00%	4.50%	4.50%
XR	Composite	4.00%	4.00%	4.00%	4.00%	4.50%	4.50%

3.23%	3.17%	3.13%	3.11%	3.13%	0.384999999 AA	AA
3.11%	3.04%	3.01%	2.99%	3.01%	0.384999999 A	A
3.23%	0.031747068	0.031280922	0.031052342	0.031268278	0.384999999 AA	AA
3.16%	2.99%	3.13%	3.11%	3.13%	0.384999999 A	A
3.23%	3.17%	3.13%	3.11%	3.13%	0.384999999 AA	AA
3.40%	3.32%	3.29%	3.27%	3.29%	0.384999999 A	A
3.26%	3.18%	3.16%	3.14%	3.16%	0.384999999 A	A
3.23%	3.17%	3.13%	3.11%	3.13%	0.384999999 AA	AA
3.11%	3.04%	3.01%	2.99%	3.01%	0.384999999 A	A
1.31%	1.28%	1.26%	1.26%	1.23%	0.400000001 BB	BB
1.31%	1.28%	1.26%	1.26%	1.23%	0.400000001 A	A
1.38%	1.34%	1.33%	1.32%	1.30%	0.400000001 BBB	BBB
					0.400000001	
1.31%	1.28%	1.26%	1.26%	1.23%	0.400000001 A	A
					0.400000001	
1.31%	1.28%	1.26%	1.26%	1.23%	0.400000001 BB	BB
1.38%	1.34%	1.33%	1.32%	1.30%	0.400000001 BBB	BBB
					0.400000001	
1.31%	1.28%	1.26%	1.26%	1.23%	0.400000001 A	A
1.26%	1.23%	1.21%	1.21%	1.19%	0.400000001 BBB	BBB
					0.4	
2.10%	2.15%	2.15%	2.15%	2.15%	0.4	
4.30%	4.30%	4.30%	4.30%	4.30%	0.5	
4.30%	4.30%	4.30%	4.30%	4.30%	0.5	
5.75%	5.75%	5.75%	5.75%	5.75%	0.4	
5.75%	5.75%	5.75%	5.75%	5.75%	0.4	
5.75%	5.75%	5.75%	5.75%	5.75%	0.4	
5.75%	5.75%	5.75%	5.75%	5.75%	0.4	
6.26%	6.34%	6.22%	6.32%	6.31%	0.4 B	BBB
6.26%	6.34%	6.22%	6.32%	6.31%	0.4 BBB	AA
6.52%	6.61%	6.22%	6.58%	6.57%	0.4 BB	A
6.26%	6.34%	6.22%	6.32%	6.31%	0.4 BBB	AA
6.19%	6.28%	6.22%	6.25%	6.24%	0.4 BB	A
6.26%	0.063425	0.062203782	0.063197746	0.0631064	0.4 BBB	AA
6.26%	6.34%	6.22%	6.32%	6.31%	0.4 B	BBB
6.52%	6.61%	6.22%	6.58%	6.57%	0.4 BB	A
6.26%	6.34%	6.22%	6.32%	6.31%	0.4 BBB	AA
					0.4	
1.80%	1.93%	1.96%	2.16%	2.03%	0.4 BBB	AA
1.80%	1.93%	1.96%	2.16%	2.03%	0.4 BBB	AA
1.73%	0.018595416	0.018841536	0.021642	0.019885719	0.391666667 BB	A
					0.391666667	
1.80%	0.0193369	0.019642086	0.021642	0.02132378	0.391666667 B	BBB
1.80%	0.019312973	0.0196266	0.021642	0.020250633	0.4 BBB	AA
					0.391666667	
1.71%	0.018401714	0.01864527	0.021642	0.019678576	0.391666667 BB	A
0.67%	0.75%	0.69%	0.73%	0.79%	0.374285713 NR	B
					0.374285713	
0.67%	0.007084501	0.00686809	0.007259427	0.007946765	0.363999999 NR	A
0.67%	0.00746572	0.00686809	0.007259427	0.007946765	0.374285713 NR	B
					0.374285713	
0.67%	0.007084501	0.00686809	0.007259427	0.007946765	0.363999999 NR	A
0.67%	0.68%	0.69%	0.73%	0.79%	0.374285713 NR	B
					0.309999996	
0.36%	0.40%	0.40%	0.40%	0.40%	0.309999996	NR
					0.309999996	
0.36%	0.40%	0.40%	0.40%	0.40%	0.309999996	NR
0.36%	0.0039885	0.0039885	0.0039885	0.0039885	0.309999996	NR
					0.4	
					0.4	
5.56%	5.56%	5.56%	5.56%	5.56%	0.4 NR	NR
4.22%	4.28%	4.38%	4.38%	4.45%	0.4 NR	BB
4.22%	4.29%	4.36%	4.29%	4.43%	0.4 NR	BBB
4.40%	4.47%	4.55%	4.51%	4.62%	0.4 NR	BBB
4.22%	4.29%	4.36%	4.29%	4.43%	0.4 NR	BBB
4.18%	4.24%	4.32%	4.28%	4.39%	0.4 NR	BBB
4.22%	4.29%	4.36%	4.29%	4.43%	0.4 NR	BBB
4.22%	4.29%	4.36%	4.29%	4.43%	0.4 NR	BBB
4.22%	4.28%	4.38%	4.38%	4.45%	0.4 NR	BB
4.40%	4.47%	4.55%	4.51%	4.62%	0.4 NR	BBB
4.22%	4.29%	4.36%	4.29%	4.43%	0.4 NR	BBB
4.18%	4.24%	4.32%	4.28%	4.39%	0.4 NR	BBB
4.84%	4.84%	4.84%	4.84%	4.84%	0.745	
4.66%	4.66%	4.66%	4.66%	4.66%	0.745	

AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
BB	BBB	BB	BBB	BBB	BBB
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
BB	BBB	BB	BBB	BBB	BBB
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
			NR	NR	NR
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	AA	AA	A	AA
BBB	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	AA	AA	A	AA
NR	BB	BB	BB	NR	B
NR	BBB	BBB	A	NR	BB
NR	BB	BB	BB	NR	B
NR	BBB	BBB	A	NR	BB
NR	BB	BB	BB	NR	B
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR	NR	A	A	A
A	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	AA	A
AA	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
AA	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	BBB	BBB	BBB	BBB	BB
AA	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
AA	A	A	A	A	BBB
	NR		NR	BBB	
	NR		NR	BBB	

AA	AA	AA	AA	12 Financials
A	A	A	AA	12 Financials
AA	AA	AA	AA	12 Financials
BBB	BBB	BBB	A	12 Financials
AA	AA	AA	AA	12 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
AA	AA	AA	AA	12 Financials
A	A	A	AA	12 Financials
BB	BB	BB	A	9 Financials
A	A	A	A	9 Financials
BBB	BBB	BBB	A	9 Financials
			NR	Financials
A	A	A	A	9 Financials
			NR	Financials
BB	BB	BB	A	9 Financials
BBB	BBB	BBB	A	9 Financials
			NR	Financials
A	A	A	A	9 Financials
BBB	BBB	BBB	A	9 Financials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	BB	BB	AA	11 Consumer Services
NR	A	A	AA	11 Consumer Services
NR	BBB	BBB	AA	11 Consumer Services
NR	A	A	AA	11 Consumer Services
NR	BBB	BBB	AA	11 Consumer Services
NR	A	A	AA	11 Consumer Services
NR	BB	BB	AA	11 Consumer Services
NR	BBB	BBB	AA	11 Consumer Services
NR	A	A	AA	11 Consumer Services
			NR	Consumer Services
AA	NR	A	AA	12 Consumer Services
AA	NR	A	AA	12 Consumer Services
A	NR	BBB	AA	13 Consumer Services
			NR	Consumer Services
BBB	NR	BB	AA	14 Consumer Services
AA	NR	A	AA	12 Consumer Services
			NR	Consumer Services
A	NR	BBB	AA	13 Consumer Services
NR	NR	NR	NR	4 Health Care
			NR	Health Care
NR	NR	NR	NR	3 Health Care
NR	NR	NR	NR	4 Health Care
			NR	Health Care
NR	NR	NR	NR	3 Health Care
NR	NR	NR	NR	4 Health Care
			NR	Health Care
			NR	2 Health Care
			NR	Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
CCC	B	CCC	A	11 Financials
BB	BBB	BB	A	10 Financials
B	BB	B	A	11 Financials
BB	BBB	BB	A	10 Financials
B	BB	B	A	11 Financials
BB	BBB	BB	A	10 Financials
BB	BBB	BB	A	10 Financials
CCC	B	CCC	A	11 Financials
B	BB	B	A	11 Financials
BB	BBB	BB	A	10 Financials
B	BB	B	A	11 Financials
			NR	2 Basic Materials
			NR	2 Basic Materials

N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB				
Europe	Germany	BBB	BBB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
Caribbean	British Virgin Islands		B				
Caribbean	British Virgin Islands		B				
Caribbean	British Virgin Islands		B				
Caribbean	British Virgin Islands		B				
Europe	France		B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		B				
Asia	Malaysia	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	BBB	BB				
Asia	Malaysia	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	BB				
Asia	Malaysia	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
Europe	France	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	BB	BB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BB	BB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BB	BB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	BB	BB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BB	BB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	France	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				Thin
N.Amer	United States	BB	B				Thin

CcyGrp
DocAdj
CcyGrp
CcyGrp
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Entity Tier
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GGCAUDXR	31-Jul-08 GGC
GGCEURMM	31-Jul-08 GGC
GGCUSDCR	31-Jul-08 GGC
GGCUSDMR	31-Jul-08 GGC
GGCUSDXR	31-Jul-08 GGC
GGPUSDXR	31-Jul-08 GGP
GGPEURMM	31-Jul-08 GGP
GGPEURMR	31-Jul-08 GGP
GGPHKDMR	31-Jul-08 GGP
GGPUSDMR	31-Jul-08 GGP
GGPUSDXR	31-Jul-08 GGP
GGP-RSELPEURCR	31-Jul-08 GGP-RSELP
GGP-RSELPEURMM	31-Jul-08 GGP-RSELP
GGP-RSELPEURMR	31-Jul-08 GGP-RSELP
GGP-RSELPJPYMR	31-Jul-08 GGP-RSELP
GGP-RSELPUSDCR	31-Jul-08 GGP-RSELP
GGP-RSELPUSDMM	31-Jul-08 GGP-RSELP
GGP-RSELPUSDMR	31-Jul-08 GGP-RSELP
GGP-RSELPUSDXR	31-Jul-08 GGP-RSELP
GHGFINEURXR	31-Jul-08 GHGFIN
GHGFINGBPCR	31-Jul-08 GHGFIN
GHGFINGBPMM	31-Jul-08 GHGFIN
GHGFINGBPXR	31-Jul-08 GHGFIN
GHGFINUSDMR	31-Jul-08 GHGFIN
GHGFINUSDXR	31-Jul-08 GHGFIN
GIUSDCR	31-Jul-08 GI
GIUSDMR	31-Jul-08 GI
GIUSDXR	31-Jul-08 GI
GIBEURCR	31-Jul-08 GIB
GIBUSDCR	31-Jul-08 GIB
GIBUSDMM	31-Jul-08 GIB
GIBUSDMR	31-Jul-08 GIB
GIDUSBUSDCR	31-Jul-08 GIDUSB
GIDUSBUSDMR	31-Jul-08 GIDUSB
GIDUSBUSDXR	31-Jul-08 GIDUSB
GIGANTUSDCR	31-Jul-08 GIGANT
GIGANTUSDMR	31-Jul-08 GIGANT
GILDUSDMR	31-Jul-08 GILD
GILILDUSDCR	31-Jul-08 GILILD
GILILDUSDMM	31-Jul-08 GILILD
GILILDUSDMR	31-Jul-08 GILILD
GINCEURCR	31-Jul-08 GINC
GINCEURMM	31-Jul-08 GINC
GINCUSDCR	31-Jul-08 GINC
GINCUSDMM	31-Jul-08 GINC
GISAUDCR	31-Jul-08 GIS
GISAUDMR	31-Jul-08 GIS
GISAUDXR	31-Jul-08 GIS
GISCADMR	31-Jul-08 GIS
GISCHFMR	31-Jul-08 GIS
GISEURCR	31-Jul-08 GIS
GISEURMM	31-Jul-08 GIS
GISEURMR	31-Jul-08 GIS
GISEURXR	31-Jul-08 GIS
GISGBPMR	31-Jul-08 GIS
GISGBPXR	31-Jul-08 GIS
GISHKDMR	31-Jul-08 GIS
GISHKDXR	31-Jul-08 GIS
GISJPYMR	31-Jul-08 GIS
GISJPYXR	31-Jul-08 GIS
GISSEKMR	31-Jul-08 GIS
GISSEKXR	31-Jul-08 GIS
GISUSDCR	31-Jul-08 GIS
GISUSDMM	31-Jul-08 GIS
GISUSDMR	31-Jul-08 GIS
GISUSDXR	31-Jul-08 GIS
GJTLUSDCR	31-Jul-08 GJTL
GJTLUSDMR	31-Jul-08 GJTL
GKNLNEURCR	31-Jul-08 GKNLN
GKNLNEURMM	31-Jul-08 GKNLN
GKNLNEURMR	31-Jul-08 GKNLN
GKNLNGBPCR	31-Jul-08 GKNLN
GKNLNGBPMM	31-Jul-08 GKNLN
GKNLNUSDCR	31-Jul-08 GKNLN

GA Gulf Corp	3AA520	SNRFOR	AUD
GA Gulf Corp	3AA520	SNRFOR	EUR
GA Gulf Corp	3AA520	SNRFOR	USD
GA Gulf Corp	3AA520	SNRFOR	USD
GA Gulf Corp	3AA520	SNRFOR	USD
Gen Growth Pptys Inc	3A701A	SECDOM	USD
Gen Growth Pptys Inc	3A701A	SNRFOR	EUR
Gen Growth Pptys Inc	3A701A	SNRFOR	EUR
Gen Growth Pptys Inc	3A701A	SNRFOR	HKD
Gen Growth Pptys Inc	3A701A	SNRFOR	USD
Gen Growth Pptys Inc	3A701A	SNRFOR	USD
Rouse Co LP	7EGBAN	SNRFOR	EUR
Rouse Co LP	7EGBAN	SNRFOR	EUR
Rouse Co LP	7EGBAN	SNRFOR	EUR
Rouse Co LP	7EGBAN	SNRFOR	JPY
Rouse Co LP	7EGBAN	SNRFOR	USD
Rouse Co LP	7EGBAN	SNRFOR	USD
Rouse Co LP	7EGBAN	SNRFOR	USD
Rouse Co LP	7EGBAN	SNRFOR	USD
GHG Fin Ltd	GJCFDN	SNRFOR	EUR
GHG Fin Ltd	GJCFDN	SNRFOR	GBP
GHG Fin Ltd	GJCFDN	SNRFOR	GBP
GHG Fin Ltd	GJCFDN	SNRFOR	GBP
GHG Fin Ltd	GJCFDN	SNRFOR	USD
GHG Fin Ltd	GJCFDN	SNRFOR	USD
Giant Inds Inc	3AB958	SNRFOR	USD
Giant Inds Inc	3AB958	SNRFOR	USD
Giant Inds Inc	3AB958	SNRFOR	USD
Gulf Intl Bk	MR76BS	SNRFOR	EUR
Gulf Intl Bk	MR76BS	SNRFOR	USD
Gulf Intl Bk	MR76BS	SNRFOR	USD
Gulf Intl Bk	MR76BS	SNRFOR	USD
Corporacion Durango SAB de CV	PWB8CN	SNRFOR	USD
Corporacion Durango SAB de CV	PWB8CN	SNRFOR	USD
Corporacion Durango SAB de CV	PWB8CN	SNRFOR	USD
Grupo Gigante SA CV		SNRFOR	USD
Grupo Gigante SA CV		SNRFOR	USD
Gilead Sciences Inc	3ACAAD	SNRFOR	USD
Gitanjali Gems Ltd	YA981F	SNRFOR	USD
Gitanjali Gems Ltd	YA981F	SNRFOR	USD
Gitanjali Gems Ltd	YA981F	SNRFOR	USD
Gulf Invt Corp	MR76AT	SNRFOR	EUR
Gulf Invt Corp	MR76AT	SNRFOR	EUR
Gulf Invt Corp	MR76AT	SNRFOR	USD
Gulf Invt Corp	MR76AT	SNRFOR	USD
Gen Mls Inc	3A7367	SNRFOR	AUD
Gen Mls Inc	3A7367	SNRFOR	AUD
Gen Mls Inc	3A7367	SNRFOR	AUD
Gen Mls Inc	3A7367	SNRFOR	CAD
Gen Mls Inc	3A7367	SNRFOR	CHF
Gen Mls Inc	3A7367	SNRFOR	EUR
Gen Mls Inc	3A7367	SNRFOR	EUR
Gen Mls Inc	3A7367	SNRFOR	EUR
Gen Mls Inc	3A7367	SNRFOR	EUR
Gen Mls Inc	3A7367	SNRFOR	GBP
Gen Mls Inc	3A7367	SNRFOR	GBP
Gen Mls Inc	3A7367	SNRFOR	HKD
Gen Mls Inc	3A7367	SNRFOR	HKD
Gen Mls Inc	3A7367	SNRFOR	JPY
Gen Mls Inc	3A7367	SNRFOR	JPY
Gen Mls Inc	3A7367	SNRFOR	SEK
Gen Mls Inc	3A7367	SNRFOR	SEK
Gen Mls Inc	3A7367	SNRFOR	USD
Gen Mls Inc	3A7367	SNRFOR	USD
Gen Mls Inc	3A7367	SNRFOR	USD
Gen Mls Inc	3A7367	SNRFOR	USD
PT Gajah Tunggal Tbk	YF834H	SNRFOR	USD
PT Gajah Tunggal Tbk	YF834H	SNRFOR	USD
GKN PLC	3J78CA	SNRFOR	EUR
GKN PLC	3J78CA	SNRFOR	EUR
GKN PLC	3J78CA	SNRFOR	EUR
GKN PLC	3J78CA	SNRFOR	GBP
GKN PLC	3J78CA	SNRFOR	GBP
GKN PLC	3J78CA	SNRFOR	USD

XR	Composite	7.86%	9.86%	9.04%	10.05%	10.71%	12.12%
MM	Composite						
CR	Composite	7.86%	9.86%	9.04%	10.05%	10.71%	12.97%
MR	Composite	7.86%	9.86%	9.04%	10.05%	10.71%	12.32%
XR	Composite	7.86%	9.86%	9.04%	10.05%	10.71%	12.17%
XR	Composite	3.43%	3.43%	3.43%	3.43%	4.25%	4.25%
MM	Composite						
MR	Composite	6.18%	6.23%	6.30%	6.65%	6.67%	7.00%
MR	Composite	0.0618	0.0623	0.06295	0.0665	0.066666667	0.07
MR	Composite	6.18%	6.23%	6.30%	6.65%	6.67%	7.00%
XR	Composite	6.18%	6.23%	6.30%	6.40%	6.42%	7.00%
CR	Composite	6.48%	6.41%	6.48%	6.38%	6.45%	6.45%
MM	Composite	6.22%	6.16%	6.22%	6.12%	6.19%	6.19%
MR	Composite	6.15%	6.07%	6.14%	6.00%	6.11%	6.10%
MR	Composite	6.13%	6.06%	6.12%	5.99%	6.10%	6.09%
CR	Composite	6.48%	6.41%	6.48%	6.38%	6.45%	6.45%
MM	Composite						
MR	Composite	6.15%	6.07%	6.14%	6.00%	6.11%	6.10%
XR	Composite	5.93%	5.90%	5.93%	5.96%	5.90%	6.08%
XR	Composite						
CR	Composite	0.51%	0.51%	0.51%	0.51%	0.51%	0.51%
MM	Composite	0.51%	0.51%	0.51%	0.51%	0.51%	0.51%
XR	Composite						
MR	Composite	0.51%	0.51%	0.51%	0.51%	0.51%	0.51%
XR	Composite	0.005095933	0.005095933	0.005095933	0.005095933	0.005095933	0.005095933
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	1.70%	1.70%	1.70%	1.70%	1.70%	1.70%
CR	Composite	1.70%	1.70%	1.70%	1.70%	1.70%	1.70%
MM	Composite	1.70%	1.70%	1.70%	1.70%	1.70%	1.70%
MR	Composite	1.70%	1.70%	1.70%	1.70%	1.70%	1.70%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.00299	0.00299	0.00299	0.0175	0.0205	0.023
MR	Composite	0.30%	0.30%	0.30%	1.75%	2.05%	2.30%
MR	Composite						
CR	Composite	4.63%	4.63%	4.63%	4.63%	4.63%	4.63%
MM	Composite	4.63%	4.63%	4.63%	4.63%	4.63%	4.63%
MR	Composite	0.04625	0.04625	0.04625	0.04625	0.04625	0.04625
CR	Composite	1.98%	1.98%	1.98%	1.98%	1.98%	1.98%
MM	Composite	1.98%	1.98%	1.98%	1.98%	1.98%	1.98%
CR	Composite	1.98%	1.98%	1.98%	1.98%	1.98%	1.98%
MM	Composite	0.01975	0.01975	0.01975	0.01975	0.01975	0.01975
CR	Composite	0.10%	0.19%	0.23%	0.29%	0.33%	0.39%
MR	Composite	0.10%	0.19%	0.23%	0.29%	0.33%	0.39%
XR	Composite	0.000982167	0.001926204	0.002294225	0.002866499	0.003326876	0.0039394
MR	Composite	0.10%	0.19%	0.23%	0.29%	0.33%	0.40%
MR	Composite	0.10%	0.19%	0.23%	0.29%	0.33%	0.40%
CR	Composite	0.10%	0.20%	0.24%	0.30%	0.35%	0.42%
MM	Composite	0.10%	0.20%	0.23%	0.29%	0.34%	0.40%
MR	Composite	0.10%	0.19%	0.23%	0.29%	0.33%	0.40%
XR	Composite	0.10%	0.19%	0.22%	0.28%	0.32%	0.39%
MR	Composite	0.10%	0.19%	0.23%	0.29%	0.33%	0.40%
XR	Composite	0.10%	0.19%	0.22%	0.28%	0.32%	0.39%
MR	Composite	0.10%	0.19%	0.23%	0.29%	0.33%	0.40%
XR	Composite	0.10%	0.19%	0.22%	0.28%	0.32%	0.39%
MR	Composite	0.10%	0.19%	0.23%	0.29%	0.33%	0.39%
XR	Composite	0.10%	0.19%	0.23%	0.29%	0.33%	0.39%
MR	Composite	0.10%	0.19%	0.23%	0.29%	0.33%	0.40%
XR	Composite	0.10%	0.19%	0.22%	0.28%	0.32%	0.39%
CR	Composite	0.001039312	0.002041782	0.002432144	0.003046433	0.003519461	0.004171164
MM	Composite						
MR	Composite	0.10%	0.19%	0.23%	0.29%	0.33%	0.40%
XR	Composite	0.000950971	0.00187225	0.002225412	0.002799413	0.003220307	0.003912333
CR	Composite	5.10%	5.10%	5.10%	5.10%	5.10%	5.10%
MR	Composite	5.10%	5.10%	5.10%	5.10%	5.10%	5.10%
CR	Composite						
MM	Composite	0.93%	1.23%	1.67%	2.03%	2.27%	2.40%
MR	Composite						
CR	Composite	0.93%	1.23%	1.74%	2.12%	2.27%	2.51%
MM	Composite						
CR	Composite						

12.15%	11.87%	11.52%	12.50%	12.50%	0.4 NR	NR
					0.4	
13.27%	12.97%	11.52%	12.50%	12.50%	0.4 NR	NR
12.61%	12.32%	11.52%	12.50%	12.50%	0.4 NR	NR
12.15%	11.87%	11.52%	12.50%	12.50%	0.4 NR	NR
4.44%	4.44%	4.44%	4.44%	4.44%	0.75	
					0.4	
7.00%	6.71%	7.00%	7.00%	7.00%	0.4 NR	NR
7.00%	0.0670755	0.07000385	0.07000605	0.0700072	0.4 NR	NR
7.00%	6.71%	7.00%	7.00%	7.00%	0.4 NR	NR
7.00%	6.46%	7.00%	7.00%	7.00%	0.4 NR	NR
5.88%	5.66%	6.83%	5.74%	5.17%	0.4 BBB	A
5.64%	5.44%	6.56%	5.51%	5.17%	0.4 BBB	A
5.55%	5.36%	6.48%	5.44%	5.17%	0.4 A	AA
5.55%	5.35%	6.45%	5.43%	5.17%	0.4 BB	BBB
5.88%	5.66%	6.83%	5.74%	5.17%	0.4 BBB	A
					0.4	
5.55%	5.36%	6.48%	5.44%	5.17%	0.4 A	AA
5.38%	5.18%	6.25%	5.25%	5.17%	0.4 BBB	A
					0.475	
0.51%	0.51%	0.51%	0.51%	0.51%	0.475	
0.51%	0.51%	0.51%	0.51%	0.51%	0.475	
					0.475	
0.51%	0.51%	0.51%	0.51%	0.51%	0.475	
0.005095933	0.005095933	0.005095933	0.005095933	0.005095933	0.475	
					0.4	
					0.4	
					0.4	
1.70%	1.70%	1.70%	1.70%	1.70%	0.4	
1.70%	1.70%	1.70%	1.70%	1.70%	0.4	
1.70%	1.70%	1.70%	1.70%	1.70%	0.4	
1.70%	1.70%	1.70%	1.70%	1.70%	0.4	
					0.325	
					0.325	
					0.325	
2.56%	2.56%	2.56%	2.56%	2.56%	0.3 NR	
2.56%	2.56%	2.56%	2.56%	2.56%	0.3 NR	
					0.4	
4.63%	4.63%	4.63%	4.63%	4.63%	0.4	
4.63%	4.63%	4.63%	4.63%	4.63%	0.4	
0.04625	0.04625	0.04625	0.04625	0.04625	0.4	
1.98%	1.98%	1.98%	1.98%	1.98%	0.4	
1.98%	1.98%	1.98%	1.98%	1.98%	0.4	
1.98%	1.98%	1.98%	1.98%	1.98%	0.4	
0.01975	0.01975	0.01975	0.01975	0.01975	0.4	
0.43%	0.47%	0.73%	0.68%	0.81%	0.4 BB	BBB
0.43%	0.47%	0.73%	0.68%	0.81%	0.4 BB	BBB
0.43%	0.004749577	0.00726	0.006785625	0.00814379	0.4 BB	BBB
0.43%	0.48%	0.73%	0.68%	0.81%	0.4 A	AA
0.43%	0.48%	0.73%	0.68%	0.81%	0.4 A	AA
0.45%	0.51%	0.73%	0.68%	0.81%	0.4 BBB	A
0.43%	0.49%	0.73%	0.68%	0.81%	0.4 BBB	A
0.43%	0.48%	0.73%	0.68%	0.81%	0.4 A	AA
0.42%	0.46%	0.73%	0.68%	0.81%	0.4 BBB	A
0.43%	0.48%	0.73%	0.68%	0.81%	0.4 A	AA
0.42%	0.46%	0.73%	0.68%	0.81%	0.4 BBB	A
0.43%	0.48%	0.73%	0.68%	0.81%	0.4 A	AA
0.42%	0.46%	0.73%	0.68%	0.81%	0.4 BBB	A
0.43%	0.47%	0.73%	0.68%	0.81%	0.4 BB	BBB
0.43%	0.47%	0.73%	0.68%	0.81%	BB	BBB
0.43%	0.48%	0.73%	0.68%	0.81%	0.4 A	AA
0.42%	0.46%	0.73%	0.68%	0.81%	0.4 BBB	A
0.45%	0.005053829	0.00726	0.006785625	0.00814379	0.4 BBB	A
					0.4	
0.43%	0.48%	0.73%	0.68%	0.81%	0.4 A	AA
0.42%	0.004570461	0.00726	0.006785625	0.00814379	0.4 BBB	A
5.10%	5.10%	5.10%	5.10%	5.10%	0.45	
5.10%	5.10%	5.10%	5.10%	5.10%	0.45	
					0.4	
2.45%	2.52%	2.52%	2.52%	2.52%	0.4 NR	NR
					0.4	
2.56%	2.62%	2.62%	2.62%	2.62%	0.4 NR	NR
					0.4	
					0.4	

NR	NR	NR	B	BB	BB
NR	NR	NR	BB	BBB	BBB
NR	NR	NR	BB	BBB	BBB
NR	NR	NR	A	A	A
	NR		NR	NR	
NR	BBB	A	NR	NR	BBB
NR	BBB	A	NR	NR	BBB
NR	BBB	A	NR	NR	BBB
NR	BB	BBB	NR	NR	BB
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	A	AA	AA	A	AA
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BBB	A
AA	A	AA	AA	A	AA
A	A	A	A	BBB	A
			NR		
			NR		
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			NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	AA
			NR		
			NR		
BBB	BBB	NR	BBB	BBB	BBB
BB	BB	NR	BB	BB	BB

NR	NR	NR	NR	4 Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	4 Basic Materials
NR	NR	NR	NR	4 Basic Materials
NR	NR	NR	NR	3 Basic Materials
			NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
BB	BBB	NR	A	10 Financials
BB	BBB	NR	A	10 Financials
BBB	A	NR	A	10 Financials
B	BB	NR	A	10 Financials
BB	BBB	NR	A	10 Financials
			NR	Financials
BBB	A	NR	A	10 Financials
BB	BBB	NR	A	3 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Health Care
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	3 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	3 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	3 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	3 Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
			NR	Consumer Goods
NR	NR	CCC	A	10 Consumer Goods
NR	NR	CCC	A	3 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			BB	3 Consumer Goods
			NR	Consumer Goods
			BB	3 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods

N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	BB	B				Thin
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BB	B	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BB	B	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BB	B	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AAA					
Europe	United Kingdom	AAA					
Europe	United Kingdom	AAA					
Europe	United Kingdom	AAA					
Europe	United Kingdom	AAA					
Europe	United Kingdom	AAA					
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Asia	Bahrain	A	BB				
Asia	Bahrain	A	BB				
Asia	Bahrain	A	BB				
Asia	Bahrain	A	BB				
Lat.Amer	Mexico	CCC	CCC				
Lat.Amer	Mexico	CCC	CCC				
Lat.Amer	Mexico	CCC	CCC				
Lat.Amer	Mexico	BB	BB	Thin			Thin
Lat.Amer	Mexico	BB	BB	Thin			Thin
N.Amer	United States		BBB				
India	India		BB				
India	India		BB				
India	India		BB				
MiddleEast	Kuwait	A	A				
MiddleEast	Kuwait	A	A				
MiddleEast	Kuwait	A	A				
MiddleEast	Kuwait	A	A				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Asia	Indonesia	B	B				
Asia	Indonesia	B	B				
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	Thin	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB				

Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
	Thin	Thin				
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
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Thin	DocAdj	DocAdj	DocAdj			

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GKNLNUSDMM	31-Jul-08 GKNLN
GKNLNUSDMR	31-Jul-08 GKNLN
GKNLN-HldgsAUDMM	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsCADMM	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsCHFCR	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsCHFMM	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsEURCR	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsEURMM	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsEURMR	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsGBPCR	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsGBPMM	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsGBPXR	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsHKDMM	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsJPYCR	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsJPYMM	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsSEKMM	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsSGDMM	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsTWDMM	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsUSDCR	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsUSDMM	31-Jul-08 GKNLN-Hldgs
GKNLN-HldgsUSDMR	31-Jul-08 GKNLN-Hldgs
GLAISUSDCR	31-Jul-08 GLAIS
GLAISUSDMR	31-Jul-08 GLAIS
GLAIS-GOLFUSDCR	31-Jul-08 GLAIS-GOLF
GLAIS-GOLFUSDMR	31-Jul-08 GLAIS-GOLF
GLAIS-GOLFUSDXR	31-Jul-08 GLAIS-GOLF
GLCOREAUDCR	31-Jul-08 GLCORE
GLCOREAUDMM	31-Jul-08 GLCORE
GLCORECADMM	31-Jul-08 GLCORE
GLCORECHFCR	31-Jul-08 GLCORE
GLCORECHFMM	31-Jul-08 GLCORE
GLCOREEURCR	31-Jul-08 GLCORE
GLCOREEURMM	31-Jul-08 GLCORE
GLCOREEURMR	31-Jul-08 GLCORE
GLCOREEURXR	31-Jul-08 GLCORE
GLCOREGBPCR	31-Jul-08 GLCORE
GLCOREGBPMM	31-Jul-08 GLCORE
GLCOREGBPMR	31-Jul-08 GLCORE
GLCOREGBPXR	31-Jul-08 GLCORE
GLCOREHKDMM	31-Jul-08 GLCORE
GLCOREILSMM	31-Jul-08 GLCORE
GLCOREJPYCR	31-Jul-08 GLCORE
GLCOREJPYMM	31-Jul-08 GLCORE
GLCORENOKMM	31-Jul-08 GLCORE
GLCORESEKMM	31-Jul-08 GLCORE
GLCORESGDMM	31-Jul-08 GLCORE
GLCORETWDCR	31-Jul-08 GLCORE
GLCOREUSDCR	31-Jul-08 GLCORE
GLCOREUSDMM	31-Jul-08 GLCORE
GLCOREUSDMR	31-Jul-08 GLCORE
GLCOREUSDXR	31-Jul-08 GLCORE
GLCORE-FinEurEURCR	31-Jul-08 GLCORE-FinEur
GLCORE-FinEurEURMM	31-Jul-08 GLCORE-FinEur
GLCORE-FinEurEURMR	31-Jul-08 GLCORE-FinEur
GLCORE-FinEurEURXR	31-Jul-08 GLCORE-FinEur
GLCORE-FinEurUSDCR	31-Jul-08 GLCORE-FinEur
GLCORE-FinEurUSDMM	31-Jul-08 GLCORE-FinEur
GLCORE-FinEurUSDMR	31-Jul-08 GLCORE-FinEur
GLCORE-FinEurUSDXR	31-Jul-08 GLCORE-FinEur
GLFPEURCR	31-Jul-08 GLFP
GLFPEURMM	31-Jul-08 GLFP
GLKEURCR	31-Jul-08 GLK
GLKEURMM	31-Jul-08 GLK
GLKEURMR	31-Jul-08 GLK
GLKHKDMR	31-Jul-08 GLK
GLKJPYMR	31-Jul-08 GLK
GLKUSDCR	31-Jul-08 GLK
GLKUSDMM	31-Jul-08 GLK
GLKUSDMR	31-Jul-08 GLK
GLKUSDXR	31-Jul-08 GLK
GLMEURCR	31-Jul-08 GLM
GLMEURMM	31-Jul-08 GLM
GLMEURMR	31-Jul-08 GLM
GLMUSDCR	31-Jul-08 GLM

GKN PLC	3J78CA	SNRFOR	USD
GKN PLC	3J78CA	SNRFOR	USD
GKN Hldgs plc	3J78MG	SNRFOR	AUD
GKN Hldgs plc	3J78MG	SNRFOR	CAD
GKN Hldgs plc	3J78MG	SNRFOR	CHF
GKN Hldgs plc	3J78MG	SNRFOR	CHF
GKN Hldgs plc	3J78MG	SNRFOR	EUR
GKN Hldgs plc	3J78MG	SNRFOR	EUR
GKN Hldgs plc	3J78MG	SNRFOR	EUR
GKN Hldgs plc	3J78MG	SNRFOR	GBP
GKN Hldgs plc	3J78MG	SNRFOR	GBP
GKN Hldgs plc	3J78MG	SNRFOR	GBP
GKN Hldgs plc	3J78MG	SNRFOR	HKD
GKN Hldgs plc	3J78MG	SNRFOR	JPY
GKN Hldgs plc	3J78MG	SNRFOR	JPY
GKN Hldgs plc	3J78MG	SNRFOR	SEK
GKN Hldgs plc	3J78MG	SNRFOR	SGD
GKN Hldgs plc	3J78MG	SNRFOR	TWD
GKN Hldgs plc	3J78MG	SNRFOR	USD
GKN Hldgs plc	3J78MG	SNRFOR	USD
GKN Hldgs plc	3J78MG	SNRFOR	USD
Gol Linhas Aereas Inteligentes SA	PTDABP	SNRFOR	USD
Gol Linhas Aereas Inteligentes SA	PTDABP	SNRFOR	USD
Gol Fin	GJCH8P	SNRFOR	USD
Gol Fin	GJCH8P	SNRFOR	USD
Gol Fin	GJCH8P	SNRFOR	USD
Glencore Intl AG	HK5754	SNRFOR	AUD
Glencore Intl AG	HK5754	SNRFOR	AUD
Glencore Intl AG	HK5754	SNRFOR	CAD
Glencore Intl AG	HK5754	SNRFOR	CHF
Glencore Intl AG	HK5754	SNRFOR	CHF
Glencore Intl AG	HK5754	SNRFOR	EUR
Glencore Intl AG	HK5754	SNRFOR	EUR
Glencore Intl AG	HK5754	SNRFOR	EUR
Glencore Intl AG	HK5754	SNRFOR	EUR
Glencore Intl AG	HK5754	SNRFOR	GBP
Glencore Intl AG	HK5754	SNRFOR	GBP
Glencore Intl AG	HK5754	SNRFOR	GBP
Glencore Intl AG	HK5754	SNRFOR	GBP
Glencore Intl AG	HK5754	SNRFOR	HKD
Glencore Intl AG	HK5754	SNRFOR	ILS
Glencore Intl AG	HK5754	SNRFOR	JPY
Glencore Intl AG	HK5754	SNRFOR	JPY
Glencore Intl AG	HK5754	SNRFOR	NOK
Glencore Intl AG	HK5754	SNRFOR	SEK
Glencore Intl AG	HK5754	SNRFOR	SGD
Glencore Intl AG	HK5754	SNRFOR	TWD
Glencore Intl AG	HK5754	SNRFOR	USD
Glencore Intl AG	HK5754	SNRFOR	USD
Glencore Intl AG	HK5754	SNRFOR	USD
Glencore Intl AG	HK5754	SNRFOR	USD
Glencore Fin Europe SA	LP7A7R	SNRFOR	EUR
Glencore Fin Europe SA	LP7A7R	SNRFOR	EUR
Glencore Fin Europe SA	LP7A7R	SNRFOR	EUR
Glencore Fin Europe SA	LP7A7R	SNRFOR	EUR
Glencore Fin Europe SA	LP7A7R	SNRFOR	USD
Glencore Fin Europe SA	LP7A7R	SNRFOR	USD
Glencore Fin Europe SA	LP7A7R	SNRFOR	USD
Glencore Fin Europe SA	LP7A7R	SNRFOR	USD
SA GALERIES LAFAYETTE	FJ6338	SNRFOR	EUR
SA GALERIES LAFAYETTE	FJ6338	SNRFOR	EUR
Gt Lakes Chem Corp	3C95BE	SNRFOR	EUR
Gt Lakes Chem Corp	3C95BE	SNRFOR	EUR
Gt Lakes Chem Corp	3C95BE	SNRFOR	EUR
Gt Lakes Chem Corp	3C95BE	SNRFOR	HKD
Gt Lakes Chem Corp	3C95BE	SNRFOR	JPY
Gt Lakes Chem Corp	3C95BE	SNRFOR	USD
Gt Lakes Chem Corp	3C95BE	SNRFOR	USD
Gt Lakes Chem Corp	3C95BE	SNRFOR	USD
Gt Lakes Chem Corp	3C95BE	SNRFOR	USD
Global Marine Inc	3AGC87	SNRFOR	EUR
Global Marine Inc	3AGC87	SNRFOR	EUR
Global Marine Inc	3AGC87	SNRFOR	EUR
Global Marine Inc	3AGC87	SNRFOR	USD

MM	Composite	0.00931	0.012275	0.016690667	0.020318667	0.022746	0.024023667
MR	Composite						
MM	Composite	1.05%	1.14%	1.55%	1.99%	2.18%	2.43%
MM	Composite	1.05%	1.22%	1.53%	1.98%	2.18%	2.45%
CR	Composite	0.010923319	0.012745132	0.015923221	0.020778136	0.023089101	0.025103492
MM	Composite	0.010486387	0.012235327	0.015286292	0.019766861	0.021782707	0.024498789
CR	Composite	1.09%	1.27%	1.59%	2.08%	2.31%	2.51%
MM	Composite	0.010486387	0.012235327	0.015286292	0.019766861	0.021782707	0.024498789
MR	Composite	0.010377153	0.012107875	0.015456808	0.019528005	0.021629308	0.0240472
CR	Composite	1.09%	1.27%	1.59%	2.08%	2.31%	2.51%
MM	Composite	1.05%	1.22%	1.53%	1.98%	2.18%	2.45%
XR	Composite	0.009994837	0.011661796	0.014887347	0.018808552	0.020832439	0.02316125
MM	Composite	1.05%	1.22%	1.53%	1.98%	2.18%	2.45%
CR	Composite	1.05%	1.19%	1.63%	2.06%	2.30%	2.55%
MM	Composite	1.05%	1.14%	1.56%	1.97%	2.19%	2.43%
MM	Composite	1.05%	1.22%	1.53%	1.98%	2.18%	2.45%
MM	Composite	1.05%	1.22%	1.53%	1.98%	2.18%	2.45%
MM	Composite	0.010486387	0.012235327	0.015286292	0.019766861	0.021782707	0.024498789
CR	Composite	1.09%	1.27%	1.59%	2.08%	2.31%	2.51%
MM	Composite	0.010486387	0.012235327	0.015286292	0.019766861	0.021782707	0.024498789
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	6.95%	6.95%	6.95%	6.95%	6.95%	6.95%
MR	Composite						
XR	Composite						
CR	Composite	0.009437781	0.010644703	0.012438279	0.014465644	0.015955867	0.017132462
MM	Composite	0.009437781	0.010205377	0.011924777	0.013873224	0.015302431	0.016447163
MM	Composite	0.94%	1.05%	1.23%	1.40%	1.53%	1.63%
CR	Composite	0.98%	1.10%	1.28%	1.40%	1.60%	1.70%
MM	Composite	0.94%	1.05%	1.23%	1.40%	1.53%	1.63%
CR	Composite	0.009808168	0.010970136	0.012783923	0.01398851	0.015957664	0.01701289
MM	Composite	0.94%	1.05%	1.23%	1.40%	1.53%	1.63%
MR	Composite	0.93%	1.04%	1.21%	1.38%	1.52%	1.62%
XR	Composite	0.90%	1.00%	1.17%	1.33%	1.46%	1.56%
CR	Composite	0.98%	1.10%	1.28%	1.40%	1.60%	1.70%
MM	Composite	0.94%	1.05%	1.23%	1.40%	1.53%	1.63%
MR	Composite						
XR	Composite	0.90%	1.00%	1.17%	1.33%	1.46%	1.56%
MM	Composite	0.94%	1.05%	1.23%	1.40%	1.53%	1.63%
MM	Composite	0.94%	1.05%	1.23%	1.40%	1.53%	1.63%
CR	Composite	0.94%	1.07%	1.25%	1.45%	1.60%	1.72%
MM	Composite	0.94%	1.02%	1.19%	1.39%	1.53%	1.65%
MM	Composite	0.94%	1.05%	1.23%	1.40%	1.53%	1.63%
MM	Composite	0.94%	1.05%	1.23%	1.40%	1.53%	1.63%
MM	Composite	0.94%	1.05%	1.23%	1.40%	1.53%	1.63%
CR	Composite	0.98%	1.10%	1.28%	1.40%	1.60%	1.70%
CR	Composite	0.98%	1.10%	1.28%	1.40%	1.60%	1.70%
MM	Composite	0.94%	1.05%	1.23%	1.40%	1.53%	1.63%
MR	Composite	0.93%	1.04%	1.21%	1.38%	1.52%	1.62%
XR	Composite	0.90%	1.00%	1.17%	1.33%	1.46%	1.56%
CR	Composite						
MM	Composite	0.92%	1.08%	1.24%	1.04%	1.61%	1.90%
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite	0.00925	0.01075	0.01245	0.0104	0.0161	0.019
MR	Composite						
XR	Composite	0.00925	0.01075	0.01245	0.0104	0.0161	0.018109375
CR	Composite	1.39%	1.39%	1.39%	1.39%	1.39%	1.39%
MM	Composite	1.39%	1.39%	1.39%	1.39%	1.39%	1.39%
CR	Composite	0.001287	0.001449128	0.00210614	0.003131534	0.004251665	0.00528693
MM	Composite						
MR	Composite	0.13%	0.14%	0.20%	0.30%	0.40%	0.50%
MR	Composite	0.13%	0.14%	0.20%	0.30%	0.40%	0.50%
MR	Composite	0.13%	0.14%	0.20%	0.30%	0.40%	0.50%
CR	Composite	0.13%	0.14%	0.21%	0.31%	0.43%	0.53%
MM	Composite						
MR	Composite	0.13%	0.14%	0.20%	0.30%	0.40%	0.50%
XR	Composite	0.13%	0.13%	0.19%	0.29%	0.39%	0.48%
CR	Composite						
MM	Composite						
MR	Composite	0.21%	0.24%	0.30%	0.34%	0.36%	0.37%
CR	Composite	0.21%	0.25%	0.31%	0.35%	0.36%	0.37%

2.45%	0.025162333	0.025162333	0.025162333	0.025162333	0.4 NR	NR
					0.4	
2.49%	2.55%	2.67%	2.57%	2.60%	0.4 BB	A
2.51%	2.57%	2.66%	2.56%	2.59%	0.4 A	BBB
2.65%	0.02676596	0.027702929	0.026644175	0.027024238	0.382000003 BBB	A
2.51%	0.025696353	0.026634065	0.025578408	0.025930569	0.4 A	BBB
2.65%	2.68%	2.77%	2.66%	2.70%	0.382000003 BBB	A
2.51%	0.025696353	0.026634065	0.025578408	0.025930569	0.4 A	BBB
2.49%	0.025422495	0.026317782	0.025311966	0.025673026	0.391000001 BBB	BBB
2.65%	2.68%	2.77%	2.66%	2.70%	0.382000003 BBB	A
2.51%	2.57%	2.66%	2.56%	2.59%	0.4 A	BBB
2.40%	0.024485876	0.02534818	0.02437942	0.024727178	0.391000001 BBB	BBB
2.51%	2.57%	2.66%	2.56%	2.59%	0.4 A	BBB
2.62%	2.68%	2.67%	2.58%	2.60%	0.391000001 BB	BBB
2.51%	2.56%	2.67%	2.58%	2.60%	0.4 BB	A
2.51%	2.57%	2.66%	2.56%	2.59%	0.4 A	BBB
2.51%	2.57%	2.66%	2.56%	2.59%	0.4 A	BBB
2.51%	0.025696353	0.026634065	0.025578408	0.025930569	0.4 A	BBB
2.65%	2.68%	2.77%	2.66%	2.70%	0.382000003 BBB	A
2.51%	0.025696353	0.026634065	0.025578408	0.025930569	0.4 A	BBB
					0.391000001	
					0.45	
					0.45	
5.63%	6.00%	6.00%	6.00%	6.00%	0.4	
					0.4	
					0.4	
1.78%	0.018198021	0.018377566	0.017589463	0.018980564	0.4 BBB	BBB
1.71%	0.0174701	0.018377566	0.017589463	0.018980564	0.4 BBB	A
1.70%	1.75%	1.85%	1.76%	1.90%	0.4 AA	AA
1.77%	1.82%	1.93%	1.83%	1.90%	0.4 A	A
1.70%	1.75%	1.85%	1.76%	1.90%	0.4 AA	AA
1.77%	0.018220439	0.019259544	0.018328833	0.018980564	0.4 A	A
1.70%	1.75%	1.85%	1.76%	1.90%	0.4 AA	AA
1.68%	1.73%	1.83%	1.74%	1.90%	0.4 A	A
1.62%	1.67%	1.76%	1.68%	1.90%	0.4 A	A
1.77%	1.82%	1.93%	1.83%	1.90%	0.4 A	A
1.70%	1.75%	1.85%	1.76%	1.90%	0.4 AA	AA
					0.4	
1.62%	1.67%	1.76%	1.68%	1.90%	0.4 A	A
1.70%	1.75%	1.85%	1.76%	1.90%	0.4 AA	AA
1.70%	1.75%	1.85%	1.76%	1.90%	0.4 AA	AA
1.79%	1.83%	1.84%	1.76%	1.90%	0.4 BBB	BBB
1.71%	1.75%	1.84%	1.76%	1.90%	0.4 BBB	A
1.70%	1.75%	1.85%	1.76%	1.90%	0.4 AA	AA
1.70%	1.75%	1.85%	1.76%	1.90%	0.4 AA	AA
1.70%	1.75%	1.85%	1.76%	1.90%	0.4 AA	AA
1.77%	1.82%	1.93%	1.83%	1.90%	0.4 A	A
1.77%	1.82%	1.93%	1.83%	1.90%	0.4 A	A
1.70%	1.75%	1.85%	1.76%	1.90%	0.4 AA	AA
1.68%	1.73%	1.83%	1.74%	1.90%	0.4 A	A
1.62%	1.67%	1.76%	1.68%	1.90%	0.4 A	A
					0.4	
1.76%	1.53%	1.53%	1.72%	1.72%	0.4 NR	NR
					0.4	
					0.4	
					0.4	
1.76%	0.0153	0.0153	0.0172175	0.0172175	0.4 NR	NR
					0.4	
1.76%	0.0153	0.0153	0.0172175	0.0172175	0.4 NR	NR
1.39%	0.014584954	0.014584954	0.014584954	0.014584954	0.4	
1.39%	1.46%	1.46%	1.46%	1.46%	0.4	
0.61%	0.008698171	0.007489683	0.010822858	0.006996738	0.4 NR	BBB
					0.4	
0.58%	0.81%	0.75%	1.03%	0.70%	0.4 NR	A
0.58%	0.81%	0.75%	1.03%	0.70%	0.4 NR	A
0.61%	0.82%	0.75%	1.02%	0.70%	0.4 NR	BB
0.61%	0.87%	0.75%	1.08%	0.70%	0.4 NR	BBB
					0.4	
0.58%	0.81%	0.75%	1.03%	0.70%	0.4 NR	A
0.59%	0.80%	0.75%	0.99%	0.70%	0.4 NR	BBB
					0.4	
					0.4	
0.41%	0.46%	0.49%	0.49%	0.74%	0.4 NR	BBB
0.41%	0.49%	0.49%	0.49%	0.74%	0.4 NR	BB

BBB	BBB	NR	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	A	AA	AA	AA
A	A	A	A	A	A
A	AA	A	AA	AA	AA
A	A	A	A	A	A
A	AA	A	AA	AA	AA
A	AA	A	A	A	A
A	A	A	A	A	A
A	AA	A	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	A	A	A
A	AA	A	AA	AA	AA
			NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AA
AA	A	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AA
AA	A	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
AA	A	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
AA	A	AA	AA	AA	A
AA	A	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	B	NR	NR
				NR	NR
				NR	NR
BBB	BB	A	BBB	BB	BBB
A	BBB	AA	A	A	A
A	BBB	AA	A	A	A
BB	B	BBB	BB	BB	BB
BBB	BB	A	BBB	BB	BBB
A	BBB	AA	A	A	A
BBB	BB	A	BBB	BB	BBB
BBB	BBB	NR	NR	NR	BBB
BB	BB	NR	NR	NR	BB

			BB	3 Consumer Goods
			NR	Consumer Goods
BB	A	BB	A	4 Consumer Goods
A	A	A	A	9 Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods
A	A	A	A	9 Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods
A	A	A	A	9 Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods
A	A	A	A	9 Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
A	A	A	A	9 Consumer Goods
BB	BBB	BB	A	3 Consumer Goods
BB	BBB	BB	A	3 Consumer Goods
A	A	A	A	9 Consumer Goods
A	A	A	A	9 Consumer Goods
A	A	A	A	9 Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods
A	A	A	A	9 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Financials
			NR	Financials
			NR	Financials
BB	BB	BB	A	4 Basic Materials
BB	BB	BB	A	4 Basic Materials
A	A	BB	AA	13 Basic Materials
BBB	BBB	BB	AA	13 Basic Materials
A	A	BB	AA	13 Basic Materials
BBB	BBB	BB	AA	13 Basic Materials
A	A	BB	AA	13 Basic Materials
BBB	BBB	BB	AA	13 Basic Materials
BBB	BBB	BB	AA	13 Basic Materials
BBB	BBB	BB	AA	13 Basic Materials
A	A	BB	AA	13 Basic Materials
			NR	Basic Materials
BBB	BBB	BB	AA	13 Basic Materials
A	A	BB	AA	13 Basic Materials
A	A	BB	AA	13 Basic Materials
BB	BB	BB	A	4 Basic Materials
BB	BB	BB	A	4 Basic Materials
A	A	BB	AA	13 Basic Materials
A	A	BB	AA	13 Basic Materials
A	A	BB	AA	13 Basic Materials
BBB	BBB	BB	AA	13 Basic Materials
BBB	BBB	BB	AA	13 Basic Materials
A	A	BB	AA	13 Basic Materials
BBB	BBB	BB	AA	13 Basic Materials
BBB	BBB	BB	AA	13 Basic Materials
			NR	Industrials
	NR		NR	3 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
	NR		NR	3 Industrials
			NR	Industrials
	NR		NR	3 Industrials
			NR	Consumer Services
			NR	Consumer Services
NR	BBB	NR	A	6 Basic Materials
			NR	Basic Materials
NR	A	NR	A	6 Basic Materials
NR	A	NR	A	6 Basic Materials
NR	BB	NR	A	6 Basic Materials
NR	BBB	NR	A	6 Basic Materials
			NR	Basic Materials
NR	A	NR	A	6 Basic Materials
NR	BBB	NR	A	6 Basic Materials
			NR	Oil & Gas
			NR	Oil & Gas
NR		NR	NR	2 Oil & Gas
NR		NR	NR	2 Oil & Gas

Europe	United Kingdom	BBB	BB	Thin	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	Entity Tier	CcyGrp	CcyGrp	Entity Tier
Europe	United Kingdom	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Lat.Amer	Brazil						
Lat.Amer	Brazil						
OffShore	Cayman Islands	BB	B				
OffShore	Cayman Islands	BB	B				
OffShore	Cayman Islands	BB	B				
Europe	Switzerland	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB				
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg		BBB				
Europe	Luxembourg		BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg		BBB				
Europe	Luxembourg		BBB				
Europe	Luxembourg		BBB				
Europe	Luxembourg		BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg		BBB				
Europe	Luxembourg		BBB	Thin	Thin	Thin	Thin
Europe	France		BBB				
Europe	France		BBB				
N.Amer	United States	BB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj

Thin	CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
Thin	CcyGrp	Thin	Thin		Thin	
Thin	CcyGrp	Thin	Thin		Thin	
Thin	DocAdj	Thin	Thin		Thin	
		Thin	Thin			
		Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin	CcyGrp	Thin		Thin
Thin	Thin	Thin	DocAdj	Thin		Thin

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GLMUSDMM	31-Jul-08 GLM
GLMUSDMR	31-Jul-08 GLM
GLMUSDXR	31-Jul-08 GLM
GLOBOUSDCR	31-Jul-08 GLOBO
GLOBOUSDMR	31-Jul-08 GLOBO
GLOPMEURCR	31-Jul-08 GLOPM
GLOPMEURMM	31-Jul-08 GLOPM
GLOPMILSCR	31-Jul-08 GLOPM
GLOPMUSDCR	31-Jul-08 GLOPM
GLOPMUSDMM	31-Jul-08 GLOPM
GLOPMUSDMR	31-Jul-08 GLOPM
GLTEURCR	31-Jul-08 GLT
GLTEURMM	31-Jul-08 GLT
GLTEURMR	31-Jul-08 GLT
GLTJPYMR	31-Jul-08 GLT
GLTUSDCR	31-Jul-08 GLT
GLTUSDMM	31-Jul-08 GLT
GLTUSDMR	31-Jul-08 GLT
GLTUSDXR	31-Jul-08 GLT
GLTNRAUDMM	31-Jul-08 GLTNR
GLTNRAUDMR	31-Jul-08 GLTNR
GLTNRCADMM	31-Jul-08 GLTNR
GLTNREURCR	31-Jul-08 GLTNR
GLTNREURMM	31-Jul-08 GLTNR
GLTNREURMR	31-Jul-08 GLTNR
GLTNREURXR	31-Jul-08 GLTNR
GLTNRGBPCR	31-Jul-08 GLTNR
GLTNRGBPMM	31-Jul-08 GLTNR
GLTNRGBPMR	31-Jul-08 GLTNR
GLTNRHKDMM	31-Jul-08 GLTNR
GLTNRJPYMM	31-Jul-08 GLTNR
GLTNRSEKMM	31-Jul-08 GLTNR
GLTNRSGDCR	31-Jul-08 GLTNR
GLTNRSGDMM	31-Jul-08 GLTNR
GLTNRTWDMM	31-Jul-08 GLTNR
GLTNRUSDCR	31-Jul-08 GLTNR
GLTNRUSDMM	31-Jul-08 GLTNR
GLTNRUSDMR	31-Jul-08 GLTNR
GLTNRAUDMM	31-Jul-08 GLTNR
GLTNREURCR	31-Jul-08 GLTNR
GLTNREURMM	31-Jul-08 GLTNR
GLTNREURMR	31-Jul-08 GLTNR
GLTNRGBPMM	31-Jul-08 GLTNR
GLTNRHKDMM	31-Jul-08 GLTNR
GLTNRJPYMM	31-Jul-08 GLTNR
GLTNRSGDMM	31-Jul-08 GLTNR
GLTNRUSDCR	31-Jul-08 GLTNR
GLTNRUSDMM	31-Jul-08 GLTNR
GLWAUDMR	31-Jul-08 GLW
GLWAUDXR	31-Jul-08 GLW
GLWCHFMR	31-Jul-08 GLW
GLWCHFXR	31-Jul-08 GLW
GLWEURCR	31-Jul-08 GLW
GLWEURMM	31-Jul-08 GLW
GLWEURMR	31-Jul-08 GLW
GLWEURXR	31-Jul-08 GLW
GLWHKDMR	31-Jul-08 GLW
GLWHKDXR	31-Jul-08 GLW
GLWILSXR	31-Jul-08 GLW
GLWJPYMR	31-Jul-08 GLW
GLWJPYXR	31-Jul-08 GLW
GLWNZDMR	31-Jul-08 GLW
GLWNZDXR	31-Jul-08 GLW
GLWUSDCR	31-Jul-08 GLW
GLWUSDMM	31-Jul-08 GLW
GLWUSDMR	31-Jul-08 GLW
GLWUSDXR	31-Jul-08 GLW
GMAUDCR	31-Jul-08 GM
GMAUDMR	31-Jul-08 GM
GMCHFMR	31-Jul-08 GM
GMEURCR	31-Jul-08 GM
GMEURMM	31-Jul-08 GM
GMEURMR	31-Jul-08 GM
GMEURXR	31-Jul-08 GM

Global Marine Inc	3AGC87	SNRFOR	USD
Global Marine Inc	3AGC87	SNRFOR	USD
Global Marine Inc	3AGC87	SNRFOR	USD
Globo Comunicacao e Participacoes SA	PTBEEM	SNRFOR	USD
Globo Comunicacao e Participacoes SA	PTBEEM	SNRFOR	USD
Globe Telecom Inc	3AGE9D	SNRFOR	EUR
Globe Telecom Inc	3AGE9D	SNRFOR	EUR
Globe Telecom Inc	3AGE9D	SNRFOR	ILS
Globe Telecom Inc	3AGE9D	SNRFOR	USD
Globe Telecom Inc	3AGE9D	SNRFOR	USD
Globe Telecom Inc	3AGE9D	SNRFOR	USD
P H Glatfelter Co	3AEA47	SNRFOR	EUR
P H Glatfelter Co	3AEA47	SNRFOR	EUR
P H Glatfelter Co	3AEA47	SNRFOR	EUR
P H Glatfelter Co	3AEA47	SNRFOR	JPY
P H Glatfelter Co	3AEA47	SNRFOR	USD
P H Glatfelter Co	3AEA47	SNRFOR	USD
P H Glatfelter Co	3AEA47	SNRFOR	USD
P H Glatfelter Co	3AEA47	SNRFOR	USD
Glitnir banki hf	XA37FV	SNRFOR	AUD
Glitnir banki hf	XA37FV	SNRFOR	AUD
Glitnir banki hf	XA37FV	SNRFOR	CAD
Glitnir banki hf	XA37FV	SNRFOR	EUR
Glitnir banki hf	XA37FV	SNRFOR	EUR
Glitnir banki hf	XA37FV	SNRFOR	EUR
Glitnir banki hf	XA37FV	SNRFOR	EUR
Glitnir banki hf	XA37FV	SNRFOR	GBP
Glitnir banki hf	XA37FV	SNRFOR	GBP
Glitnir banki hf	XA37FV	SNRFOR	GBP
Glitnir banki hf	XA37FV	SNRFOR	HKD
Glitnir banki hf	XA37FV	SNRFOR	JPY
Glitnir banki hf	XA37FV	SNRFOR	SEK
Glitnir banki hf	XA37FV	SNRFOR	SGD
Glitnir banki hf	XA37FV	SNRFOR	SGD
Glitnir banki hf	XA37FV	SNRFOR	TWD
Glitnir banki hf	XA37FV	SNRFOR	USD
Glitnir banki hf	XA37FV	SNRFOR	USD
Glitnir banki hf	XA37FV	SNRFOR	USD
Glitnir banki hf	XA37FV	SUBLT2	AUD
Glitnir banki hf	XA37FV	SUBLT2	EUR
Glitnir banki hf	XA37FV	SUBLT2	EUR
Glitnir banki hf	XA37FV	SUBLT2	EUR
Glitnir banki hf	XA37FV	SUBLT2	GBP
Glitnir banki hf	XA37FV	SUBLT2	HKD
Glitnir banki hf	XA37FV	SUBLT2	JPY
Glitnir banki hf	XA37FV	SUBLT2	SGD
Glitnir banki hf	XA37FV	SUBLT2	USD
Glitnir banki hf	XA37FV	SUBLT2	USD
Corning Inc	23AC85	SNRFOR	AUD
Corning Inc	23AC85	SNRFOR	AUD
Corning Inc	23AC85	SNRFOR	CHF
Corning Inc	23AC85	SNRFOR	CHF
Corning Inc	23AC85	SNRFOR	EUR
Corning Inc	23AC85	SNRFOR	EUR
Corning Inc	23AC85	SNRFOR	EUR
Corning Inc	23AC85	SNRFOR	EUR
Corning Inc	23AC85	SNRFOR	HKD
Corning Inc	23AC85	SNRFOR	HKD
Corning Inc	23AC85	SNRFOR	ILS
Corning Inc	23AC85	SNRFOR	JPY
Corning Inc	23AC85	SNRFOR	JPY
Corning Inc	23AC85	SNRFOR	NZD
Corning Inc	23AC85	SNRFOR	NZD
Corning Inc	23AC85	SNRFOR	USD
Corning Inc	23AC85	SNRFOR	USD
Corning Inc	23AC85	SNRFOR	USD
Corning Inc	23AC85	SNRFOR	USD
Gen Mtrs Corp	3A7486	SNRFOR	AUD
Gen Mtrs Corp	3A7486	SNRFOR	AUD
Gen Mtrs Corp	3A7486	SNRFOR	CHF
Gen Mtrs Corp	3A7486	SNRFOR	EUR
Gen Mtrs Corp	3A7486	SNRFOR	EUR
Gen Mtrs Corp	3A7486	SNRFOR	EUR
Gen Mtrs Corp	3A7486	SNRFOR	EUR

MM	Composite						
MR	Composite	0.21%	0.24%	0.30%	0.34%	0.36%	0.37%
XR	Composite	0.21%	0.23%	0.29%	0.32%	0.36%	0.37%
CR	Composite	1.26%	1.26%	1.26%	2.54%	2.54%	2.68%
MR	Composite	1.26%	1.26%	1.26%	2.54%	2.54%	2.68%
CR	Composite						
MM	Composite						
CR	Composite	0.0075	0.0075	0.015375	0.0162	0.01865	0.020224561
CR	Composite	0.0075	0.0075	0.015375	0.0162	0.01865	0.020224561
MM	Composite						
MR	Composite	0.0075	0.0075	0.015375	0.0162	0.01865	0.019213333
CR	Composite	0.006116195	0.006116195	0.007227832	0.009262082	0.009262082	0.009262082
MM	Composite						
MR	Composite	0.61%	0.61%	0.72%	0.93%	0.93%	0.93%
MR	Composite	0.006116195	0.006116195	0.007227832	0.009262082	0.009262082	0.009262082
CR	Composite	0.61%	0.61%	0.72%	0.93%	0.93%	0.93%
MM	Composite						
MR	Composite	0.61%	0.61%	0.72%	0.93%	0.93%	0.93%
XR	Composite						
MM	Composite	13.67%	13.47%	12.94%	11.68%	11.04%	10.27%
MR	Composite	13.67%	13.47%	12.94%	11.68%	11.04%	10.27%
MM	Composite	13.73%	13.47%	12.91%	11.69%	11.06%	10.29%
CR	Composite	14.61%	14.03%	13.56%	12.18%	11.62%	10.72%
MM	Composite	13.73%	13.47%	12.91%	11.69%	11.06%	10.29%
MR	Composite	13.88%	13.33%	12.88%	11.57%	11.04%	10.18%
XR	Composite	13.37%	12.84%	12.41%	11.15%	10.63%	9.81%
CR	Composite	14.61%	14.03%	13.56%	12.18%	11.62%	10.72%
MM	Composite	0.137321	0.1346625	0.129146489	0.116948571	0.110580286	0.1028797
MR	Composite						
MM	Composite	13.73%	13.47%	12.91%	11.69%	11.06%	10.29%
MM	Composite	13.26%	13.47%	12.69%	11.61%	10.90%	10.01%
MM	Composite	13.73%	13.47%	12.91%	11.69%	11.06%	10.29%
CR	Composite	14.61%	14.03%	13.56%	12.18%	11.62%	10.72%
MM	Composite	13.73%	13.47%	12.91%	11.69%	11.06%	10.29%
MM	Composite	13.73%	13.47%	12.91%	11.69%	11.06%	10.29%
CR	Composite	14.61%	14.03%	13.56%	12.18%	11.62%	10.72%
MM	Composite	13.73%	13.47%	12.91%	11.69%	11.06%	10.29%
MR	Composite	13.88%	13.33%	12.88%	11.57%	11.04%	10.18%
MM	Composite	18.50%	18.63%	17.21%	16.55%	15.39%	14.35%
CR	Composite	19.27%	19.41%	17.92%	17.24%	16.03%	14.95%
MM	Composite	18.50%	18.63%	17.21%	16.55%	15.39%	14.35%
MR	Composite	18.30%	18.44%	17.03%	16.38%	15.23%	14.20%
MM	Composite	18.50%	18.63%	17.21%	16.55%	15.39%	14.35%
MM	Composite	18.50%	18.63%	17.21%	16.55%	15.39%	14.35%
MM	Composite	18.50%	18.63%	17.21%	16.55%	15.39%	14.35%
MM	Composite	18.50%	18.63%	17.21%	16.55%	15.39%	14.35%
CR	Composite	19.27%	19.41%	17.92%	17.24%	16.03%	14.95%
MM	Composite	18.50%	18.63%	17.21%	16.55%	15.39%	14.35%
MR	Composite	0.31%	0.30%	0.40%	0.45%	0.52%	0.59%
XR	Composite	0.31%	0.30%	0.38%	0.45%	0.52%	0.59%
MR	Composite	0.31%	0.30%	0.35%	0.45%	0.53%	0.60%
XR	Composite	0.31%	0.30%	0.34%	0.45%	0.51%	0.59%
CR	Composite	0.31%	0.32%	0.37%	0.48%	0.55%	0.63%
MM	Composite	0.0030525	0.003001234	0.003561692	0.004515436	0.005325909	0.006083526
MR	Composite	0.31%	0.30%	0.35%	0.45%	0.53%	0.60%
XR	Composite	0.31%	0.30%	0.34%	0.45%	0.51%	0.59%
MR	Composite						
XR	Composite	0.31%	0.30%	0.34%	0.45%	0.51%	0.59%
XR	Composite	0.31%	0.30%	0.34%	0.45%	0.51%	0.59%
MR	Composite	0.31%	0.30%	0.36%	0.45%	0.52%	0.59%
XR	Composite	0.31%	0.30%	0.36%	0.45%	0.52%	0.59%
MR	Composite	0.31%	0.30%	0.35%	0.45%	0.53%	0.60%
XR	Composite	0.31%	0.30%	0.34%	0.45%	0.51%	0.59%
CR	Composite	0.31%	0.32%	0.37%	0.48%	0.55%	0.63%
MM	Composite						
MR	Composite	0.31%	0.30%	0.35%	0.45%	0.53%	0.60%
XR	Composite	0.31%	0.30%	0.34%	0.45%	0.51%	0.59%
CR	Composite	17.06%	20.44%	27.40%	24.88%	23.67%	23.11%
MR	Composite	17.06%	20.44%	26.03%	24.88%	23.67%	23.11%
MR	Composite	16.69%	19.15%	25.60%	25.84%	23.68%	23.52%
CR	Composite	17.57%	20.16%	26.89%	27.16%	25.17%	24.73%
MM	Composite	16.87%	19.36%	25.82%	26.07%	24.16%	23.74%
MR	Composite	16.69%	19.15%	25.60%	25.84%	23.68%	23.52%
XR	Composite	0.160747517	0.226673555	0.262890404	0.256990997	0.247111138	0.233663012

					0.4	
0.41%	0.46%	0.49%	0.49%	0.74%	0.4 NR	BBB
0.41%	0.45%	0.49%	0.49%	0.74%	0.4 NR	BB
2.81%	2.81%	2.81%	2.81%	2.81%	0.275 NR	
2.81%	2.81%	2.81%	2.81%	2.81%	0.275 NR	
					0.275	
					0.275	
2.22%	0.0248	0.031104569	0.031655103	0.03366	0.275	NR
2.22%	0.0248	0.031104569	0.031655103	0.03366	0.275	NR
					0.275	
2.22%	0.0248	0.029549341	0.031655103	0.03366	0.275	NR
0.009262082	0.009262082	0.009262082	0.009262082	0.009262082	0.4	NR
					0.4	
0.93%	0.93%	0.93%	0.93%	0.93%	0.4	NR
0.009262082	0.009262082	0.009262082	0.009262082	0.009262082	0.4	NR
0.93%	0.93%	0.93%	0.93%	0.93%	0.4	NR
					0.4	
0.93%	0.93%	0.93%	0.93%	0.93%	0.4	NR
					0.4	
9.62%	9.10%	9.05%	9.32%	9.11%	0.4 BBB	BBB
9.62%	9.10%	9.05%	9.32%	9.11%	0.4 BBB	BBB
9.65%	9.11%	8.87%	9.49%	9.23%	0.4 A	AA
10.05%	9.56%	9.39%	9.89%	9.74%	0.4 BBB	A
9.65%	9.11%	8.87%	9.49%	9.23%	0.4 A	AA
9.55%	9.09%	8.92%	9.39%	9.25%	0.4 BBB	A
9.20%	8.75%	8.59%	9.05%	8.91%	0.4 BBB	A
10.05%	9.56%	9.39%	9.89%	9.74%	0.4 BBB	A
9.65%	0.091058549	0.088741553	0.094915158	0.092333333	0.4 A	AA
					0.4	
9.65%	9.11%	8.87%	9.49%	9.23%	0.4 A	AA
9.53%	8.99%	9.05%	9.32%	9.11%	0.4 A	BBB
9.65%	9.11%	8.87%	9.49%	9.23%	0.4 A	AA
10.05%	9.56%	9.39%	9.89%	9.74%	0.4 BBB	A
9.65%	9.11%	8.87%	9.49%	9.23%	0.4 A	AA
9.65%	9.11%	8.87%	9.49%	9.23%	0.4 A	AA
10.05%	9.56%	9.39%	9.89%	9.74%	0.4 BBB	A
9.65%	9.11%	8.87%	9.49%	9.23%	0.4 A	AA
9.55%	9.09%	8.92%	9.39%	9.25%	0.4 BBB	A
13.68%	13.05%	13.38%	12.94%	12.98%	0.2 BBB	BBB
14.25%	13.60%	13.94%	12.94%	13.52%	0.2 A	A
13.68%	13.06%	13.38%	12.94%	12.98%	0.2 AA	AA
13.54%	12.92%	13.25%	12.94%	12.85%	0.2 A	A
13.68%	13.06%	13.38%	12.94%	12.98%	0.2 AA	AA
13.68%	13.06%	13.38%	12.94%	12.98%	0.2 AA	AA
13.68%	13.05%	13.38%	12.94%	12.98%	0.2 BBB	BBB
13.68%	13.06%	13.38%	12.94%	12.98%	0.2 AA	AA
14.25%	13.60%	13.94%	12.94%	13.52%	0.2 A	A
13.68%	13.06%	13.38%	12.94%	12.98%	0.2 AA	AA
0.63%	0.66%	0.77%	0.56%	0.76%	0.4 NR	BBB
0.63%	0.66%	0.77%	0.56%	0.76%	0.4 NR	BBB
0.64%	0.67%	0.78%	0.56%	0.76%	0.4 NR	AA
0.62%	0.66%	0.75%	0.56%	0.76%	0.4 NR	A
0.67%	0.71%	0.82%	0.56%	0.76%	0.4 NR	A
0.65%	0.0068171	0.007887832	0.005573	0.007639491	0.4 NR	A
0.64%	0.67%	0.78%	0.56%	0.76%	0.4 NR	AA
0.62%	0.66%	0.75%	0.56%	0.76%	0.4 NR	A
					0.4	
0.62%	0.66%	0.75%	0.56%	0.76%	0.4 NR	A
0.62%	0.66%	0.75%	0.56%	0.76%	0.4 NR	A
0.63%	0.66%	0.77%	0.56%	0.76%	0.4 NR	BBB
0.63%	0.66%	0.77%	0.56%	0.76%	0.4 NR	BBB
0.64%	0.67%	0.78%	0.56%	0.76%	0.4 NR	AA
0.62%	0.66%	0.75%	0.56%	0.76%	0.4 NR	A
0.67%	0.71%	0.82%	0.56%	0.76%	0.4 NR	A
					0.4	
0.64%	0.67%	0.78%	0.56%	0.76%	0.4 NR	AA
0.62%	0.66%	0.75%	0.56%	0.76%	0.4 NR	A
21.00%	19.54%	17.99%	17.77%	19.44%	0.285022223 BBB	BBB
21.00%	19.54%	17.99%	17.77%	19.44%	0.285022223 BBB	BBB
21.00%	19.57%	17.50%	18.03%	19.37%	0.286550001 AA	AA
22.07%	20.56%	19.27%	18.94%	20.35%	0.267500003 A	A
21.19%	19.74%	17.68%	18.18%	19.54%	0.285022223 A	A
21.00%	19.57%	17.50%	18.03%	19.37%	0.286550001 AA	AA
21.34%	0.196456164	0.1826669	0.173313788	0.186214572	0.273750001 A	BBB

BBB	BBB	NR	NR	NR	BBB
BB	BB	NR	NR	NR	BB
		NR	NR	NR	
		NR	NR	NR	
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR				
NR	NR				
NR	NR				
NR	NR				
NR	NR				
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
B	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	AA
BBB	A	A	AA	A	AA
BBB	A	A	AA	A	AA
B	BBB	BBB	BBB	BBB	BBB
B	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	AA
BBB	A	A	A	A	A
A	A	A	A	A	A
AAA	AA	AAA	AA	AAA	AAA
AA	A	AA	A	AA	AA
AA	A	AA	A	AA	AA
AAA	AA	AAA	AA	AAA	AAA
A	A	A	A	A	A

			NR	Oil & Gas
NR		NR	NR	2 Oil & Gas
NR		NR	NR	2 Oil & Gas
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Telecommunications
			NR	Telecommunications
BB	NR	NR	NR	3 Telecommunications
BB	NR	NR	NR	3 Telecommunications
			NR	Telecommunications
B	NR	NR	NR	3 Telecommunications
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BBB	BB	BB	AA	10 Financials
BBB	BB	BB	AA	10 Financials
A	BBB	A	AA	10 Financials
A	BBB	BBB	AA	10 Financials
A	BBB	A	AA	10 Financials
A	BBB	BBB	AA	10 Financials
A	BBB	BBB	AA	10 Financials
A	BBB	BBB	AA	10 Financials
A	BBB	A	AA	10 Financials
			NR	Financials
A	BBB	A	AA	10 Financials
BBB	BB	BB	A	3 Financials
A	BBB	A	AA	10 Financials
A	BBB	BBB	AA	10 Financials
A	BBB	A	AA	10 Financials
A	BBB	A	AA	10 Financials
A	BBB	BBB	AA	10 Financials
A	BBB	A	AA	10 Financials
A	BBB	BBB	AA	10 Financials
BB	NR	BB	AA	10 Financials
BBB	NR	BBB	AA	10 Financials
A	NR	A	AA	10 Financials
BBB	NR	BBB	AA	10 Financials
A	NR	A	AA	10 Financials
A	NR	A	AA	10 Financials
BB	NR	BB	AA	10 Financials
A	NR	A	AA	10 Financials
BBB	NR	BBB	AA	10 Financials
A	NR	A	AA	10 Financials
B	NR	NR	A	11 Technology
B	NR	NR	A	11 Technology
BBB	NR	NR	A	9 Technology
BB	NR	NR	A	6 Technology
BB	NR	NR	A	11 Technology
BB	NR	NR	A	11 Technology
BBB	NR	NR	A	9 Technology
BB	NR	NR	A	6 Technology
			NR	Technology
BB	NR	NR	A	6 Technology
BB	NR	NR	A	6 Technology
B	NR	NR	A	11 Technology
B	NR	NR	A	11 Technology
BBB	NR	NR	A	9 Technology
BB	NR	NR	A	6 Technology
BB	NR	NR	A	11 Technology
			NR	Technology
BBB	NR	NR	A	9 Technology
BB	NR	NR	A	6 Technology
BB	BB	BBB	BBB	12 Consumer Goods
BB	BB	BBB	BBB	12 Consumer Goods
A	A	AA	AA	10 Consumer Goods
BBB	BBB	A	AA	10 Consumer Goods
BBB	BBB	A	AA	10 Consumer Goods
A	A	AA	AA	10 Consumer Goods
A	BBB	A	A	3 Consumer Goods

N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BB	BB	Thin			
Lat.Amer	Brazil	BB	BB	Thin			
Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB		Thin	Thin	Thin
Asia	Philippines	BB	BB		Thin	Thin	Thin
Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A				
Europe	Iceland	A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Iceland	A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B				
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BBB	A	Thin	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin	CcyGrp	Thin		Thin
Thin	Thin	Thin	DocAdj	Thin		Thin
Thin	Thin	Thin				
Thin	Thin	Thin				
Thin	DocAdj	Thin	Thin	CcyGrp	Thin	Thin
Thin	DocAdj	Thin	Thin	CcyGrp	Thin	Thin
Thin	DocAdj	Thin	Thin	DocAdj	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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GMGBPMR	31-Jul-08 GM
GMGBPXR	31-Jul-08 GM
GMHKDMR	31-Jul-08 GM
GMILSMR	31-Jul-08 GM
GMJPYCR	31-Jul-08 GM
GMJPYMR	31-Jul-08 GM
GMJPYXR	31-Jul-08 GM
GMNZDMR	31-Jul-08 GM
GMSGDMR	31-Jul-08 GM
GMTWDCR	31-Jul-08 GM
GMTWDMR	31-Jul-08 GM
GMUSDCR	31-Jul-08 GM
GMUSDMM	31-Jul-08 GM
GMUSDMR	31-Jul-08 GM
GMUSDXR	31-Jul-08 GM
GM-ResCLLCUSDMR	31-Jul-08 GM-ResCLLC
GM-ResCLLCUSDXR	31-Jul-08 GM-ResCLLC
GM-ResCLLCAUDMR	31-Jul-08 GM-ResCLLC
GM-ResCLLCAUDXR	31-Jul-08 GM-ResCLLC
GM-ResCLLCEURCR	31-Jul-08 GM-ResCLLC
GM-ResCLLCEURMM	31-Jul-08 GM-ResCLLC
GM-ResCLLCEURMR	31-Jul-08 GM-ResCLLC
GM-ResCLLCEURXR	31-Jul-08 GM-ResCLLC
GM-ResCLLCGBPMR	31-Jul-08 GM-ResCLLC
GM-ResCLLCGBPXR	31-Jul-08 GM-ResCLLC
GM-ResCLLCHKDMR	31-Jul-08 GM-ResCLLC
GM-ResCLLCJPYMR	31-Jul-08 GM-ResCLLC
GM-ResCLLCSEKMR	31-Jul-08 GM-ResCLLC
GM-ResCLLCSEKXR	31-Jul-08 GM-ResCLLC
GM-ResCLLCSGDMR	31-Jul-08 GM-ResCLLC
GM-ResCLLCTWDMR	31-Jul-08 GM-ResCLLC
GM-ResCLLCUSDCR	31-Jul-08 GM-ResCLLC
GM-ResCLLCUSDMM	31-Jul-08 GM-ResCLLC
GM-ResCLLCUSDMR	31-Jul-08 GM-ResCLLC
GM-ResCLLCUSDXR	31-Jul-08 GM-ResCLLC
GM-ResCLLCUSDMR	31-Jul-08 GM-ResCLLC
GMACLLAUDMR	31-Jul-08 GMACLL
GMACLLAUDXR	31-Jul-08 GMACLL
GMACLLCADCR	31-Jul-08 GMACLL
GMACLLCADMR	31-Jul-08 GMACLL
GMACLLCHFMR	31-Jul-08 GMACLL
GMACLLEURCR	31-Jul-08 GMACLL
GMACLLEURMM	31-Jul-08 GMACLL
GMACLLEURMR	31-Jul-08 GMACLL
GMACLLEURXR	31-Jul-08 GMACLL
GMACLLGBPCR	31-Jul-08 GMACLL
GMACLLGBPMR	31-Jul-08 GMACLL
GMACLLGBPXR	31-Jul-08 GMACLL
GMACLLHKDMR	31-Jul-08 GMACLL
GMACLLHKDXR	31-Jul-08 GMACLL
GMACLLJPYCR	31-Jul-08 GMACLL
GMACLLJPYMR	31-Jul-08 GMACLL
GMACLLNZDMR	31-Jul-08 GMACLL
GMACLLSGDMR	31-Jul-08 GMACLL
GMACLLTWDMR	31-Jul-08 GMACLL
GMACLLUSDCR	31-Jul-08 GMACLL
GMACLLUSDMM	31-Jul-08 GMACLL
GMACLLUSDMR	31-Jul-08 GMACLL
GMACLLUSDXR	31-Jul-08 GMACLL
GMTAUDCR	31-Jul-08 GMT
GMTAUDMR	31-Jul-08 GMT
GMTCHFMR	31-Jul-08 GMT
GMTEURCR	31-Jul-08 GMT
GMTEURMM	31-Jul-08 GMT
GMTEURMR	31-Jul-08 GMT
GMTEURXR	31-Jul-08 GMT
GMTGBPCR	31-Jul-08 GMT
GMTGBPMR	31-Jul-08 GMT
GMTHKDMR	31-Jul-08 GMT
GMTJPYMR	31-Jul-08 GMT
GMTPLNMR	31-Jul-08 GMT
GMTSGDMR	31-Jul-08 GMT
GMTTWDCR	31-Jul-08 GMT
GMTTWDMR	31-Jul-08 GMT

Gen Mtrs Corp	3A7486	SNRFOR	GBP
Gen Mtrs Corp	3A7486	SNRFOR	GBP
Gen Mtrs Corp	3A7486	SNRFOR	HKD
Gen Mtrs Corp	3A7486	SNRFOR	ILS
Gen Mtrs Corp	3A7486	SNRFOR	JPY
Gen Mtrs Corp	3A7486	SNRFOR	JPY
Gen Mtrs Corp	3A7486	SNRFOR	JPY
Gen Mtrs Corp	3A7486	SNRFOR	NZD
Gen Mtrs Corp	3A7486	SNRFOR	SGD
Gen Mtrs Corp	3A7486	SNRFOR	TWD
Gen Mtrs Corp	3A7486	SNRFOR	TWD
Gen Mtrs Corp	3A7486	SNRFOR	USD
Gen Mtrs Corp	3A7486	SNRFOR	USD
Gen Mtrs Corp	3A7486	SNRFOR	USD
Gen Mtrs Corp	3A7486	SNRFOR	USD
Residential Cap LLC	7D725J	SECDOM	USD
Residential Cap LLC	7D725J	SECDOM	USD
Residential Cap LLC	7D725J	SNRFOR	AUD
Residential Cap LLC	7D725J	SNRFOR	AUD
Residential Cap LLC	7D725J	SNRFOR	EUR
Residential Cap LLC	7D725J	SNRFOR	EUR
Residential Cap LLC	7D725J	SNRFOR	EUR
Residential Cap LLC	7D725J	SNRFOR	EUR
Residential Cap LLC	7D725J	SNRFOR	GBP
Residential Cap LLC	7D725J	SNRFOR	GBP
Residential Cap LLC	7D725J	SNRFOR	HKD
Residential Cap LLC	7D725J	SNRFOR	JPY
Residential Cap LLC	7D725J	SNRFOR	SEK
Residential Cap LLC	7D725J	SNRFOR	SEK
Residential Cap LLC	7D725J	SNRFOR	SGD
Residential Cap LLC	7D725J	SNRFOR	TWD
Residential Cap LLC	7D725J	SNRFOR	USD
Residential Cap LLC	7D725J	SNRFOR	USD
Residential Cap LLC	7D725J	SNRFOR	USD
Residential Cap LLC	7D725J	SNRFOR	USD
Residential Cap LLC	7D725J	SUBLT2	USD
GMAC LLC	3J79EI	SNRFOR	AUD
GMAC LLC	3J79EI	SNRFOR	AUD
GMAC LLC	3J79EI	SNRFOR	CAD
GMAC LLC	3J79EI	SNRFOR	CAD
GMAC LLC	3J79EI	SNRFOR	CHF
GMAC LLC	3J79EI	SNRFOR	EUR
GMAC LLC	3J79EI	SNRFOR	EUR
GMAC LLC	3J79EI	SNRFOR	EUR
GMAC LLC	3J79EI	SNRFOR	EUR
GMAC LLC	3J79EI	SNRFOR	GBP
GMAC LLC	3J79EI	SNRFOR	GBP
GMAC LLC	3J79EI	SNRFOR	GBP
GMAC LLC	3J79EI	SNRFOR	HKD
GMAC LLC	3J79EI	SNRFOR	HKD
GMAC LLC	3J79EI	SNRFOR	JPY
GMAC LLC	3J79EI	SNRFOR	JPY
GMAC LLC	3J79EI	SNRFOR	NZD
GMAC LLC	3J79EI	SNRFOR	SGD
GMAC LLC	3J79EI	SNRFOR	TWD
GMAC LLC	3J79EI	SNRFOR	USD
GMAC LLC	3J79EI	SNRFOR	USD
GMAC LLC	3J79EI	SNRFOR	USD
GMAC LLC	3J79EI	SNRFOR	USD
G A T X Corp	3J758C	SNRFOR	AUD
G A T X Corp	3J758C	SNRFOR	AUD
G A T X Corp	3J758C	SNRFOR	CHF
G A T X Corp	3J758C	SNRFOR	EUR
G A T X Corp	3J758C	SNRFOR	EUR
G A T X Corp	3J758C	SNRFOR	EUR
G A T X Corp	3J758C	SNRFOR	EUR
G A T X Corp	3J758C	SNRFOR	GBP
G A T X Corp	3J758C	SNRFOR	GBP
G A T X Corp	3J758C	SNRFOR	HKD
G A T X Corp	3J758C	SNRFOR	JPY
G A T X Corp	3J758C	SNRFOR	PLN
G A T X Corp	3J758C	SNRFOR	SGD
G A T X Corp	3J758C	SNRFOR	TWD
G A T X Corp	3J758C	SNRFOR	TWD

MR	Composite	0.166896329	0.191540016	0.255995053	0.258446352	0.236776132	0.235190135
XR	Composite						
MR	Composite	16.69%	19.15%	25.60%	25.84%	23.68%	23.52%
MR	Composite	0.166896329	0.191540016	0.255995053	0.258446352	0.236776132	0.235190135
CR	Composite						
MR	Composite	17.79%	18.51%	21.71%	22.68%	20.42%	19.94%
XR	Composite						
MR	Composite	0.166896329	0.191540016	0.255995053	0.258446352	0.236776132	0.235190135
MR	Composite	16.69%	19.15%	25.60%	25.84%	23.68%	23.52%
CR	Composite	17.57%	20.16%	26.89%	27.16%	25.17%	24.73%
MR	Composite	0.166896329	0.191540016	0.255995053	0.258446352	0.236776132	0.235190135
CR	Composite	17.57%	20.16%	26.89%	27.16%	25.17%	24.73%
MM	Composite	16.87%	19.36%	25.82%	26.07%	24.16%	23.74%
MR	Composite	16.69%	19.15%	25.60%	25.84%	23.68%	23.52%
XR	Composite	0.160747517	0.226673555	0.262890404	0.256990997	0.247111138	0.233663012
MR	Composite						
XR	Composite						
MR	Composite	61.21%	65.35%	70.70%	69.77%	67.86%	66.63%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.661155807	0.669936487	0.732210596	0.705298881	0.682639977	0.672118862
XR	Composite	63.68%	63.48%	70.52%	65.67%	65.57%	64.57%
MR	Composite	66.12%	66.99%	73.22%	70.53%	68.26%	67.21%
XR	Composite	63.68%	63.48%	70.52%	65.67%	65.57%	64.57%
MR	Composite	66.12%	66.99%	73.22%	70.53%	68.26%	67.21%
MR	Composite	61.21%	65.35%	70.70%	69.77%	67.86%	66.63%
MR	Composite	66.12%	66.99%	73.22%	70.53%	68.26%	67.21%
XR	Composite	63.68%	63.48%	70.52%	65.67%	65.57%	64.57%
MR	Composite	66.12%	66.99%	73.22%	70.53%	68.26%	67.21%
MR	Composite	66.12%	66.99%	73.22%	70.53%	68.26%	67.21%
CR	Composite	65.22%	70.11%	74.83%	73.81%	71.67%	70.67%
MM	Composite						
MR	Composite	66.12%	66.99%	73.22%	70.53%	68.26%	67.21%
XR	Composite	63.68%	63.48%	70.52%	65.67%	65.57%	64.57%
MR	Composite						
MR	Composite	0.174519358	0.194942884	0.216774995	0.218213806	0.201475774	0.191495671
XR	Composite	0.174519358	0.194942884	0.216774995	0.218213806	0.201475774	0.191495671
CR	Composite						
MR	Composite	17.68%	19.55%	21.79%	21.92%	20.21%	19.17%
MR	Composite	17.68%	19.55%	21.79%	21.92%	20.21%	19.17%
CR	Composite	18.61%	20.90%	22.93%	23.08%	21.27%	20.17%
MM	Composite	17.87%	19.76%	22.02%	22.15%	20.41%	19.37%
MR	Composite	17.68%	19.55%	21.79%	21.92%	20.21%	19.17%
XR	Composite	17.03%	19.41%	20.98%	21.66%	20.64%	19.90%
CR	Composite						
MR	Composite	17.68%	19.55%	21.79%	21.92%	20.21%	19.17%
XR	Composite	0.170278309	0.19405189	0.209846333	0.216629433	0.206352507	0.199028481
MR	Composite	17.68%	19.55%	21.79%	21.92%	20.21%	19.17%
XR	Composite	17.03%	19.41%	20.98%	21.66%	20.64%	19.90%
CR	Composite	17.45%	19.29%	21.68%	21.82%	20.15%	20.04%
MR	Composite	0.174519358	0.183291506	0.216774995	0.218213806	0.201475774	0.190341007
MR	Composite	17.68%	19.55%	21.79%	21.92%	20.21%	19.17%
MR	Composite	17.68%	19.55%	21.79%	21.92%	20.21%	19.17%
MR	Composite	17.68%	19.55%	21.79%	21.92%	20.21%	19.17%
CR	Composite	18.61%	20.90%	22.93%	23.08%	21.27%	20.17%
MM	Composite	17.87%	19.76%	22.02%	22.15%	20.41%	19.37%
MR	Composite	17.68%	19.55%	21.79%	21.92%	20.21%	19.17%
XR	Composite	17.03%	19.41%	20.98%	21.66%	20.64%	19.90%
CR	Composite	0.76%	0.87%	1.00%	1.08%	1.19%	1.31%
MR	Composite	0.76%	0.87%	1.00%	1.08%	1.19%	1.31%
MR	Composite	0.79%	0.87%	1.00%	1.08%	1.19%	1.31%
CR	Composite	0.84%	0.92%	1.05%	1.14%	1.26%	1.39%
MM	Composite						
MR	Composite	0.79%	0.87%	1.00%	1.08%	1.19%	1.31%
XR	Composite	0.76%	0.85%	0.96%	1.04%	1.15%	1.26%
CR	Composite	0.84%	0.92%	1.05%	1.14%	1.26%	1.39%
MR	Composite	0.79%	0.87%	1.00%	1.08%	1.19%	1.31%
MR	Composite	0.79%	0.87%	1.00%	1.08%	1.19%	1.31%
MR	Composite	0.76%	0.87%	1.00%	1.08%	1.19%	1.31%
MR	Composite						
MR	Composite	0.79%	0.87%	1.00%	1.08%	1.19%	1.31%
CR	Composite	0.84%	0.92%	1.05%	1.14%	1.26%	1.39%
MR	Composite	0.79%	0.87%	1.00%	1.08%	1.19%	1.31%

21.00%	0.195655758	0.175	0.180333023	0.193736893	0.286550001 AA	AA
					0.273750001	
21.00%	19.57%	17.50%	18.03%	19.37%	0.286550001 AA	AA
21.00%	0.195655758	0.175	0.180333023	0.193736893	0.286550001 AA	AA
					0.285022223	
20.63%	19.01%	17.99%	17.77%	19.44%	0.273333337 A	A
					0.285022223	
21.00%	0.195655758	0.175	0.180333023	0.193736893	0.286550001 AA	AA
21.00%	19.57%	17.50%	18.03%	19.37%	0.286550001 AA	AA
22.07%	20.56%	19.27%	18.94%	20.35%	0.267500003 A	A
21.00%	0.195655758	0.175	0.180333023	0.193736893	0.286550001 AA	AA
22.07%	20.56%	19.27%	18.94%	20.35%	0.267500003 A	A
21.19%	19.74%	17.68%	18.18%	19.54%	0.285022223 A	A
21.00%	19.57%	17.50%	18.03%	19.37%	0.286550001 AA	AA
21.34%	0.196456164	0.1826669	0.173313788	0.186214572	0.273750001 A	BBB
					0.495	
					0.495	
62.15%	59.17%	66.43%	51.95%	54.35%	0.186875001 BB	BBB
					0.186875001	
					0.186875001	
					0.186875001	
61.59%	0.578631105	0.664278833	0.509606201	0.54348265	0.182500001 BBB	A
59.79%	55.77%	66.43%	50.55%	54.35%	0.2 A	A
61.59%	57.86%	66.43%	50.96%	54.35%	0.182500001 BBB	A
59.79%	55.77%	66.43%	50.55%	54.35%	0.2 A	A
61.59%	57.86%	66.43%	50.96%	54.35%	0.182500001 BBB	A
62.15%	59.17%	66.43%	51.95%	54.35%	0.186875001 BB	BBB
61.59%	57.86%	66.43%	50.96%	54.35%	0.182500001 BBB	A
59.79%	55.77%	66.43%	50.55%	54.35%	0.2 A	A
61.59%	57.86%	66.43%	50.96%	54.35%	0.182500001 BBB	A
61.59%	57.86%	66.43%	50.96%	54.35%	0.182500001 BBB	A
64.88%	60.95%	66.43%	55.24%	54.35%	0.186875001 BBB	A
					0.186875001	
61.59%	57.86%	66.43%	50.96%	54.35%	0.182500001 BBB	A
59.79%	55.77%	66.43%	50.55%	54.35%	0.2 A	A
					0.065	
17.86%	0.163452856	0.158690521	0.15352307	0.153942823	0.381666668 BBB	BBB
17.86%	0.163452856	0.158690521	0.15352307	0.153942823	0.381666668 BBB	BBB
					0.383333335	
17.79%	16.46%	15.63%	15.60%	15.69%	0.391666668 A	AA
17.79%	16.46%	15.63%	15.60%	15.69%	0.391666668 A	AA
18.97%	17.34%	16.90%	16.42%	16.52%	0.383333335 A	A
17.97%	16.65%	15.79%	15.77%	15.86%	0.381666668 A	A
17.79%	16.46%	15.63%	15.60%	15.69%	0.391666668 A	AA
17.82%	16.08%	15.46%	15.03%	15.12%	0.374000001 A	A
					0.383333335	
17.79%	16.46%	15.63%	15.60%	15.69%	0.391666668 A	AA
17.82%	0.1608085	0.154614701	0.150262872	0.15115859	0.374000001 A	A
17.79%	16.46%	15.63%	15.60%	15.69%	0.391666668 A	AA
17.82%	16.08%	15.46%	15.03%	15.12%	0.374000001 A	A
18.58%	16.95%	15.87%	15.35%	15.39%	0.381666668 BBB	BBB
17.65%	0.161063153	0.158690521	0.15352307	0.153942823	0.381666668 BBB	A
17.79%	16.46%	15.63%	15.60%	15.69%	0.391666668 A	AA
17.79%	16.46%	15.63%	15.60%	15.69%	0.391666668 A	AA
17.79%	16.46%	15.63%	15.60%	15.69%	0.391666668 A	AA
18.97%	17.34%	16.90%	16.42%	16.52%	0.383333335 A	A
17.97%	16.65%	15.79%	15.77%	15.86%	0.381666668 A	A
17.79%	16.46%	15.63%	15.60%	15.69%	0.391666668 A	AA
17.82%	16.08%	15.46%	15.03%	15.12%	0.374000001 A	A
1.31%	1.34%	1.38%	1.54%	1.67%	0.4 BB	BB
1.31%	1.34%	1.38%	1.54%	1.67%	0.4 BB	BB
1.31%	1.35%	1.38%	1.54%	1.67%	0.4 A	A
1.38%	1.40%	1.38%	1.54%	1.67%	0.4 BBB	BBB
					0.4	
1.31%	1.35%	1.38%	1.54%	1.67%	0.4 A	A
1.26%	1.28%	1.38%	1.54%	1.67%	0.4 BBB	BBB
1.38%	1.40%	1.38%	1.54%	1.67%	0.4 BBB	BBB
1.31%	1.35%	1.38%	1.54%	1.67%	0.4 A	A
1.31%	1.35%	1.38%	1.54%	1.67%	0.4 A	A
1.31%	1.34%	1.38%	1.54%	1.67%	0.4 BB	BB
					0.4	
1.31%	1.35%	1.38%	1.54%	1.67%	0.4 A	A
1.38%	1.40%	1.38%	1.54%	1.67%	0.4 BBB	BBB
1.31%	1.35%	1.38%	1.54%	1.67%	0.4 A	A

AAA	AA	AAA	AA	AAA	AAA
AAA	AA	AAA	AA	AAA	AAA
AAA	AA	AAA	AA	AAA	AAA
A	A	A	A	A	A
AAA	AA	AAA	AA	AAA	AAA
AAA	AA	AAA	AA	AAA	AAA
AA	A	AA	A	AA	AA
AAA	AA	AAA	AA	AAA	AAA
AA	A	AA	A	AA	AA
AA	A	AA	A	AA	AA
AAA	AA	AAA	AA	AAA	AAA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	A	A
A	A	A	A	A	BBB
A	AA	AA	AA	A	A
A	A	A	A	A	BBB
A	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	A	A
A	A	A	A	A	BBB
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	A	A	A	A	BBB
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA

A	A	AA	AA	10 Consumer Goods
			NR	Consumer Goods
A	A	AA	AA	10 Consumer Goods
A	A	AA	AA	10 Consumer Goods
			NR	Consumer Goods
BB	BB	BBB	A	3 Consumer Goods
			NR	Consumer Goods
A	A	AA	AA	10 Consumer Goods
A	A	AA	AA	10 Consumer Goods
BBB	BBB	A	AA	10 Consumer Goods
A	A	AA	AA	10 Consumer Goods
BBB	BBB	A	AA	10 Consumer Goods
BBB	BBB	A	AA	10 Consumer Goods
A	A	AA	AA	10 Consumer Goods
A	BBB	A	A	3 Consumer Goods
			NR	Financials
			NR	Financials
NR	BB	NR	AA	8 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	A	6 Financials
NR	BB	NR	AA	8 Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	A	6 Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	8 Financials
			NR	Financials
NR	A	NR	A	6 Financials
NR	BBB	NR	A	5 Financials
			NR	Financials
BB	BB	BBB	AA	13 Financials
BB	BB	BBB	AA	13 Financials
			NR	Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	A	4 Financials
			NR	Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	A	4 Financials
BB	BB	BBB	AA	4 Financials
BB	BB	BBB	AA	4 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials
BBB	BBB	BBB	AA	12 Financials
A	A	A	AA	12 Financials
BBB	BBB	BBB	A	4 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	3 Financials
			NR	Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	8 Financials

N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC				
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	CCC	Entity Tier	DocAdj	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	CcyGrp	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
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GMTUSDCR	31-Jul-08 GMT
GMTUSDMM	31-Jul-08 GMT
GMTUSDMR	31-Jul-08 GMT
GMTUSDXR	31-Jul-08 GMT
GNC-GeNuUSDMR	31-Jul-08 GNC-GeNu
GNC-GeNuUSDXR	31-Jul-08 GNC-GeNu
GOGLOBUSDMR	31-Jul-08 GOGLOB
GOGLOBUSDXR	31-Jul-08 GOGLOB
GOMEHKDCR	31-Jul-08 GOME
GOMEUSDCR	31-Jul-08 GOME
GOMEUSDMR	31-Jul-08 GOME
GOOGLEUSDMR	31-Jul-08 GOOGLE
GOOGLEUSDXR	31-Jul-08 GOOGLE
GPCLLCUSDMR	31-Jul-08 GPCLLC
GPCLLCUSDXR	31-Jul-08 GPCLLC
GPCLLCAUDMR	31-Jul-08 GPCLLC
GPCLLCAUDXR	31-Jul-08 GPCLLC
GPCLLCCADMR	31-Jul-08 GPCLLC
GPCLLCCHFMR	31-Jul-08 GPCLLC
GPCLLCEURCR	31-Jul-08 GPCLLC
GPCLLCEURMM	31-Jul-08 GPCLLC
GPCLLCEURMR	31-Jul-08 GPCLLC
GPCLLCEURXR	31-Jul-08 GPCLLC
GPCLLCHKDXR	31-Jul-08 GPCLLC
GPCLLCJPYMR	31-Jul-08 GPCLLC
GPCLLCJPYXR	31-Jul-08 GPCLLC
GPCLLCNZDMR	31-Jul-08 GPCLLC
GPCLLCUSDCR	31-Jul-08 GPCLLC
GPCLLCUSDMM	31-Jul-08 GPCLLC
GPCLLCUSDMR	31-Jul-08 GPCLLC
GPCLLCUSDXR	31-Jul-08 GPCLLC
GPHARMUSDCR	31-Jul-08 GPHARM
GPHARMUSDMM	31-Jul-08 GPHARM
GPHARMUSDMR	31-Jul-08 GPHARM
GPKUSDCR	31-Jul-08 GPK
GPKUSDMR	31-Jul-08 GPK
GPKUSDXR	31-Jul-08 GPK
GPK-GrPkIntEURCR	31-Jul-08 GPK-GrPkInt
GPK-GrPkIntEURMM	31-Jul-08 GPK-GrPkInt
GPK-GrPkIntEURMR	31-Jul-08 GPK-GrPkInt
GPK-GrPkIntEURXR	31-Jul-08 GPK-GrPkInt
GPK-GrPkIntUSDCR	31-Jul-08 GPK-GrPkInt
GPK-GrPkIntUSDMM	31-Jul-08 GPK-GrPkInt
GPK-GrPkIntUSDMR	31-Jul-08 GPK-GrPkInt
GPK-GrPkIntUSDXR	31-Jul-08 GPK-GrPkInt
GPMA-SAEURCR	31-Jul-08 GPMA-SA
GPMA-SAEURMM	31-Jul-08 GPMA-SA
GPMA-SAEURCR	31-Jul-08 GPMA-SA
GPMA-SAEURMM	31-Jul-08 GPMA-SA
GPSAUDMR	31-Jul-08 GPS
GPSCADMR	31-Jul-08 GPS
GPSCHFMR	31-Jul-08 GPS
GPSEURCR	31-Jul-08 GPS
GPSEURMM	31-Jul-08 GPS
GPSEURMR	31-Jul-08 GPS
GPSEURXR	31-Jul-08 GPS
GPSGBPXR	31-Jul-08 GPS
GPSHKDMR	31-Jul-08 GPS
GPSJPYMR	31-Jul-08 GPS
GPSNZDMR	31-Jul-08 GPS
GPSSEKMR	31-Jul-08 GPS
GPSSGDMR	31-Jul-08 GPS
GPSTWDMR	31-Jul-08 GPS
GPSUSDCR	31-Jul-08 GPS
GPSUSDMM	31-Jul-08 GPS
GPSUSDMR	31-Jul-08 GPS
GPSUSDXR	31-Jul-08 GPS
GPTAUAUDMR	31-Jul-08 GPTAU
GPTAUEURCR	31-Jul-08 GPTAU
GPTAUEURMM	31-Jul-08 GPTAU
GPTAUEURMR	31-Jul-08 GPTAU
GPTAUGBPMR	31-Jul-08 GPTAU
GPTAUJPYMR	31-Jul-08 GPTAU
GPTAUUSDCR	31-Jul-08 GPTAU

G A T X Corp	3J758C	SNRFOR	USD
G A T X Corp	3J758C	SNRFOR	USD
G A T X Corp	3J758C	SNRFOR	USD
G A T X Corp	3J758C	SNRFOR	USD
Gen Nutrition Ctrs Inc	3A74BY	SNRFOR	USD
Gen Nutrition Ctrs Inc	3A74BY	SNRFOR	USD
GOODMAN Glob Hldgs INC	3BA5BB	SNRFOR	USD
GOODMAN Glob Hldgs INC	3BA5BB	SNRFOR	USD
GOME Electrical Appliances Hldg Ltd	GJCGFK	SNRFOR	HKD
GOME Electrical Appliances Hldg Ltd	GJCGFK	SNRFOR	USD
GOME Electrical Appliances Hldg Ltd	GJCGFK	SNRFOR	USD
GOOGLE INC	3BA7EY	SNRFOR	USD
GOOGLE INC	3BA7EY	SNRFOR	USD
GA PACIFIC LLC	3AA64G	SECDOM	USD
GA PACIFIC LLC	3AA64G	SECDOM	USD
GA PACIFIC LLC	3AA64G	SNRFOR	AUD
GA PACIFIC LLC	3AA64G	SNRFOR	AUD
GA PACIFIC LLC	3AA64G	SNRFOR	CAD
GA PACIFIC LLC	3AA64G	SNRFOR	CHF
GA PACIFIC LLC	3AA64G	SNRFOR	EUR
GA PACIFIC LLC	3AA64G	SNRFOR	EUR
GA PACIFIC LLC	3AA64G	SNRFOR	EUR
GA PACIFIC LLC	3AA64G	SNRFOR	EUR
GA PACIFIC LLC	3AA64G	SNRFOR	HKD
GA PACIFIC LLC	3AA64G	SNRFOR	JPY
GA PACIFIC LLC	3AA64G	SNRFOR	JPY
GA PACIFIC LLC	3AA64G	SNRFOR	NZD
GA PACIFIC LLC	3AA64G	SNRFOR	USD
GA PACIFIC LLC	3AA64G	SNRFOR	USD
GA PACIFIC LLC	3AA64G	SNRFOR	USD
GA PACIFIC LLC	3AA64G	SNRFOR	USD
Glenmark Pharmaceuticals Ltd	YA982D	SNRFOR	USD
Glenmark Pharmaceuticals Ltd	YA982D	SNRFOR	USD
Glenmark Pharmaceuticals Ltd	YA982D	SNRFOR	USD
Graphic Packaging Corp	3BGEEG	SNRFOR	USD
Graphic Packaging Corp	3BGEEG	SNRFOR	USD
Graphic Packaging Corp	3BGEEG	SNRFOR	USD
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	EUR
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	EUR
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	EUR
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	EUR
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	USD
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	USD
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	USD
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	USD
Groupama SA	FJ9EBS	SNRFOR	EUR
Groupama SA	FJ9EBS	SNRFOR	EUR
Groupama SA	FJ9EBS	SUBLT2	EUR
Groupama SA	FJ9EBS	SUBLT2	EUR
The Gap Inc	39ABD6	SNRFOR	AUD
The Gap Inc	39ABD6	SNRFOR	CAD
The Gap Inc	39ABD6	SNRFOR	CHF
The Gap Inc	39ABD6	SNRFOR	EUR
The Gap Inc	39ABD6	SNRFOR	EUR
The Gap Inc	39ABD6	SNRFOR	EUR
The Gap Inc	39ABD6	SNRFOR	EUR
The Gap Inc	39ABD6	SNRFOR	GBP
The Gap Inc	39ABD6	SNRFOR	HKD
The Gap Inc	39ABD6	SNRFOR	JPY
The Gap Inc	39ABD6	SNRFOR	NZD
The Gap Inc	39ABD6	SNRFOR	SEK
The Gap Inc	39ABD6	SNRFOR	SGD
The Gap Inc	39ABD6	SNRFOR	TWD
The Gap Inc	39ABD6	SNRFOR	USD
The Gap Inc	39ABD6	SNRFOR	USD
The Gap Inc	39ABD6	SNRFOR	USD
The Gap Inc	39ABD6	SNRFOR	USD
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	AUD
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	EUR
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	EUR
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	EUR
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	GBP
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	JPY
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	USD

CR	Composite	0.84%	0.92%	1.05%	1.14%	1.26%	1.39%
MM	Composite	0.80%	0.89%	1.01%	1.09%	1.20%	1.32%
MR	Composite	0.79%	0.87%	1.00%	1.08%	1.19%	1.31%
XR	Composite	0.76%	0.85%	0.96%	1.04%	1.15%	1.26%
MR	Composite	3.01%	3.01%	3.01%	3.01%	3.01%	3.01%
XR	Composite	3.01%	3.01%	3.01%	3.01%	3.01%	3.01%
MR	Composite	1.26%	1.26%	1.26%	1.26%	1.26%	1.26%
XR	Composite	1.26%	1.26%	1.26%	1.26%	1.26%	1.26%
CR	Composite	8.57%	8.57%	8.63%	8.63%	8.66%	8.39%
CR	Composite	8.57%	8.57%	8.63%	8.63%	8.66%	8.39%
MR	Composite	8.57%	8.57%	8.63%	8.63%	8.66%	8.39%
MR	Composite	0.08%	0.08%	0.13%	0.12%	0.12%	0.15%
XR	Composite						
MR	Composite	3.38%	3.38%	3.38%	3.38%	3.38%	3.38%
XR	Composite	3.38%	3.38%	3.38%	3.38%	3.38%	3.38%
MR	Composite	1.66%	2.42%	3.48%	4.26%	4.58%	4.97%
XR	Composite	1.66%	2.42%	3.48%	4.26%	4.58%	4.97%
MR	Composite						
MR	Composite						
CR	Composite	1.73%	2.54%	3.60%	4.43%	4.68%	5.23%
MM	Composite						
MR	Composite	1.64%	2.41%	3.46%	4.24%	4.58%	4.96%
XR	Composite	1.58%	2.41%	3.31%	4.19%	4.58%	4.86%
XR	Composite	1.58%	2.41%	3.31%	4.19%	4.58%	4.86%
MR	Composite	1.66%	2.42%	3.48%	4.26%	4.58%	4.97%
XR	Composite	1.66%	2.42%	3.48%	4.26%	4.58%	4.97%
MR	Composite						
CR	Composite	1.73%	2.54%	3.60%	4.43%	4.68%	5.23%
MM	Composite						
MR	Composite	1.64%	2.41%	3.46%	4.24%	4.58%	4.96%
XR	Composite	1.58%	2.41%	3.31%	4.19%	4.58%	4.86%
CR	Composite	5.16%	5.16%	5.16%	5.16%	5.16%	5.16%
MM	Composite	4.95%	4.95%	4.95%	4.95%	4.95%	4.95%
MR	Composite	4.90%	4.90%	4.90%	4.90%	4.90%	4.90%
CR	Composite						
MR	Composite	1.50%	2.89%	3.91%	4.45%	5.10%	5.75%
XR	Composite	1.50%	2.89%	3.91%	4.45%	5.10%	5.75%
CR	Composite	1.50%	2.69%	3.83%	5.19%	5.71%	6.79%
MM	Composite	1.50%	2.58%	3.83%	5.19%	5.71%	6.52%
MR	Composite	1.50%	2.55%	3.83%	5.19%	5.71%	6.45%
XR	Composite	0.01497115	0.024599918	0.038275	0.051926	0.057102	0.06216675
CR	Composite	1.50%	2.69%	3.83%	5.19%	5.71%	6.79%
MM	Composite	1.50%	2.58%	3.83%	5.19%	5.71%	6.52%
MR	Composite	1.50%	2.55%	3.83%	5.19%	5.71%	6.45%
XR	Composite	0.01497115	0.024599918	0.038275	0.051926	0.057102	0.06216675
CR	Composite	0.46%	0.46%	0.65%	0.65%	0.82%	0.82%
MM	Composite	0.46%	0.46%	0.65%	0.65%	0.82%	0.82%
CR	Composite						
MM	Composite						
MR	Composite	0.46%	0.50%	0.61%	0.71%	0.81%	0.90%
MR	Composite	0.46%	0.51%	0.61%	0.73%	0.82%	0.92%
MR	Composite	0.46%	0.51%	0.61%	0.73%	0.82%	0.92%
CR	Composite	0.49%	0.54%	0.64%	0.74%	0.85%	0.97%
MM	Composite	0.47%	0.52%	0.62%	0.71%	0.82%	0.93%
MR	Composite	0.46%	0.51%	0.61%	0.73%	0.82%	0.92%
XR	Composite	0.45%	0.50%	0.58%	0.70%	0.77%	0.88%
XR	Composite	0.45%	0.50%	0.58%	0.70%	0.77%	0.88%
MR	Composite	0.46%	0.51%	0.61%	0.73%	0.82%	0.92%
MR	Composite	0.46%	0.50%	0.60%	0.72%	0.82%	0.92%
MR	Composite	0.46%	0.51%	0.61%	0.73%	0.82%	0.92%
MR	Composite	0.46%	0.51%	0.61%	0.73%	0.82%	0.92%
MR	Composite	0.46%	0.51%	0.61%	0.73%	0.82%	0.92%
MR	Composite	0.46%	0.51%	0.61%	0.73%	0.82%	0.92%
CR	Composite	0.49%	0.54%	0.64%	0.74%	0.85%	0.97%
MM	Composite						
MR	Composite	0.46%	0.51%	0.61%	0.73%	0.82%	0.92%
XR	Composite	0.45%	0.50%	0.58%	0.70%	0.77%	0.88%
MR	Composite	2.30%	2.38%	2.89%	3.14%	3.39%	3.71%
CR	Composite	2.42%	2.50%	3.04%	3.31%	3.56%	3.91%
MM	Composite						
MR	Composite	2.30%	2.38%	2.89%	3.14%	3.39%	3.71%
MR	Composite	2.30%	2.38%	2.89%	3.14%	3.39%	3.71%
MR	Composite	2.30%	2.38%	2.89%	3.14%	3.39%	3.71%
CR	Composite	2.42%	2.50%	3.04%	3.31%	3.56%	3.91%

1.38%	1.40%	1.38%	1.54%	1.67%	0.4 BBB	BBB
1.32%	1.35%	1.38%	1.54%	1.67%	0.4 BBB	BBB
1.31%	1.35%	1.38%	1.54%	1.67%	0.4 A	A
1.26%	1.28%	1.38%	1.54%	1.67%	0.4 BBB	BBB
3.01%	3.01%	3.01%	3.01%	3.01%	0.4	
3.01%	3.01%	3.01%	3.01%	3.01%	0.4	
1.26%	1.26%	1.26%	1.26%	1.26%	0.4	
1.26%	1.26%	1.26%	1.26%	1.26%	0.4	
8.39%	8.39%	8.39%	8.39%	8.39%	0.35	NR
8.39%	8.39%	8.39%	8.39%	8.39%	0.35	NR
8.39%	8.39%	8.39%	8.39%	8.39%	0.35	NR
0.20%	0.26%	0.26%	0.26%	0.26%	0.4	NR
					0.4	
3.38%	3.38%	3.38%	3.38%	3.38%	0.725	
3.38%	3.38%	3.38%	3.38%	3.38%	0.725	
5.02%	5.12%	5.53%	5.46%	5.49%	0.4 BB	BBB
5.02%	5.12%	5.53%	5.46%	5.49%	0.4 BB	BBB
					0.4	
					0.4	
5.27%	5.36%	5.83%	5.72%	5.39%	0.4 BBB	A
					0.4	
5.09%	5.12%	5.65%	5.50%	5.51%	0.4 A	AA
5.02%	4.99%	5.33%	5.23%	5.24%	0.4 BBB	A
5.02%	4.99%	5.33%	5.23%	5.24%	0.4 BBB	A
5.02%	5.12%	5.53%	5.46%	5.49%	0.4 BB	BBB
5.02%	5.12%	5.53%	5.46%	5.49%	0.4 BB	BBB
					0.4	
5.27%	5.36%	5.83%	5.72%	5.39%	0.4 BBB	A
					0.4	
5.09%	5.12%	5.65%	5.50%	5.51%	0.4 A	AA
5.02%	4.99%	5.33%	5.23%	5.24%	0.4 BBB	A
5.16%	5.16%	5.16%	5.16%	5.16%	0.15	
4.95%	4.95%	4.95%	4.95%	4.95%	0.15	
4.90%	4.90%	4.90%	4.90%	4.90%	0.15	
					0.4	
5.85%	5.99%	5.99%	5.99%	5.80%	0.4 NR	NR
5.85%	5.77%	5.77%	5.77%	5.80%	0.4 NR	NR
6.56%	6.17%	6.45%	6.27%	6.85%	0.391666667 NR	B
6.29%	6.17%	6.45%	6.27%	6.85%	0.391666667 NR	B
6.23%	6.17%	6.45%	6.27%	6.85%	0.391666667 NR	B
6.00%	0.061742	0.064525	0.062687	0.0685	0.4 NR	BB
6.56%	6.17%	6.45%	6.27%	6.85%	0.391666667 NR	B
6.29%	6.17%	6.45%	6.27%	6.85%	0.391666667 NR	B
6.23%	6.17%	6.45%	6.27%	6.85%	0.391666667 NR	B
6.00%	0.061742	0.064525	0.062687	0.0685	0.4 NR	BB
0.84%	0.86%	0.86%	0.86%	0.86%	0.4	NR
0.84%	0.86%	0.86%	0.86%	0.86%	0.4	NR
					0.2	
					0.2	
0.93%	0.94%	1.57%	1.63%	1.70%	0.4 BB	BB
0.93%	0.97%	1.57%	1.63%	1.70%	A	BBB
0.93%	0.97%	1.57%	1.63%	1.70%	0.4 A	BBB
0.98%	1.01%	1.66%	1.72%	1.79%	0.4 BBB	BBB
0.94%	0.97%	1.59%	1.65%	1.72%	0.4 BBB	BBB
0.93%	0.97%	1.57%	1.63%	1.70%	0.4 A	BBB
0.89%	0.91%	1.51%	1.57%	1.64%	0.4 BBB	A
0.89%	0.91%	1.51%	1.57%	1.64%	0.4 BBB	A
0.93%	0.97%	1.57%	1.63%	1.70%	0.4 A	BBB
0.95%	0.95%	1.57%	1.63%	1.70%	0.4 BB	BB
0.93%	0.97%	1.57%	1.63%	1.70%	0.4 A	BBB
0.93%	0.97%	1.57%	1.63%	1.70%	0.4 A	BBB
0.93%	0.97%	1.57%	1.63%	1.70%	0.4 A	BBB
0.93%	0.97%	1.57%	1.63%	1.70%	0.4 A	BBB
0.98%	1.01%	1.66%	1.72%	1.79%	0.4 BBB	BBB
					0.4	
0.93%	0.97%	1.57%	1.63%	1.70%	0.4 A	BBB
0.89%	0.91%	1.51%	1.57%	1.64%	0.4 BBB	A
3.80%	3.90%	3.93%	3.99%	4.07%	0.4 BB	BBB
4.00%	4.10%	4.14%	4.20%	4.28%	0.4 BBB	A
					0.4	
3.80%	3.90%	3.93%	3.99%	4.07%	0.4 A	AA
3.80%	3.90%	3.93%	3.99%	4.07%	0.4 A	AA
3.80%	3.90%	3.93%	3.99%	4.07%	0.4 BB	BBB
4.00%	4.10%	4.14%	4.20%	4.28%	0.4 BBB	A

A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
			NR		
			NR		
			NR		
			NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
NR		NR	NR	NR	NR
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	AA	AA	A	AA
A	A	A	AA	A	AA
A	A	A	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	AA	AA	A	AA
A	A		AA	A	AA
			BBB		
			BBB		
			BBB		
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	BBB
NR	NR	NR	B	BBB	NR
NR	NR	NR	B	BBB	NR
NR	NR	NR	B	BBB	NR
NR	NR	NR	BBB	A	NR
NR	NR	NR	B	BBB	NR
NR	NR	NR	B	BBB	NR
NR	NR	NR	B	BBB	NR
NR	NR	NR	BBB	A	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
BBB	A	A	A	A	A
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
A	BBB	A	A	A	A
A	BBB	A	A	A	A
AA	A	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	A	A	AA	AA	AA
A	A	A	A	A	A
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
A	BBB	A	A	A	A
AA	A	A	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	A	BBB
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
BBB	BBB	BBB	A	A	BBB
A	A	A	AA	AA	A

NR	NR	NR	A	3 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Technology
			NR	Technology
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BB	BBB	BBB	AA	10 Consumer Goods
BB	BBB	BBB	AA	10 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
BBB	A	A	A	3 Consumer Goods
			NR	Consumer Goods
A	AA	A	AA	7 Consumer Goods
BBB	A	A	A	6 Consumer Goods
BBB	A	A	A	6 Consumer Goods
BB	BBB	BBB	AA	10 Consumer Goods
BB	BBB	BBB	AA	10 Consumer Goods
			NR	Consumer Goods
BBB	A	A	A	3 Consumer Goods
			NR	Consumer Goods
A	AA	A	AA	7 Consumer Goods
BBB	A	A	A	6 Consumer Goods
			B	3 Health Care
			B	3 Health Care
			B	3 Health Care
			NR	Industrials
		NR	NR	2 Industrials
		NR	NR	2 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
B	B	B	A	3 Consumer Services
BBB	BBB	BBB	A	9 Consumer Services
BBB	BBB	BBB	A	9 Consumer Services
BB	BB	BB	AA	9 Consumer Services
BB	BB	BB	AA	9 Consumer Services
BBB	BBB	BBB	A	9 Consumer Services
BB	BB	BB	A	4 Consumer Services
BB	BB	BB	A	4 Consumer Services
BBB	BBB	BBB	A	9 Consumer Services
B	B	B	A	4 Consumer Services
BBB	BBB	BBB	A	9 Consumer Services
BBB	BBB	BBB	A	9 Consumer Services
BBB	BBB	BBB	A	9 Consumer Services
BBB	BBB	BBB	A	9 Consumer Services
BB	BB	BB	AA	9 Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	A	9 Consumer Services
BB	BB	BB	A	4 Consumer Services
BB	BBB	BB	AA	14 Financials
BBB	A	BBB	AA	14 Financials
			NR	Financials
A	AA	A	AA	14 Financials
A	AA	A	AA	14 Financials
BB	BBB	BB	AA	14 Financials
BBB	A	BBB	AA	14 Financials

N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	Bermuda		B		Thin		Thin
N.Amer	Bermuda		B		Thin		Thin
N.Amer	Bermuda		B		Thin		Thin
N.Amer	United States		A		Thin	Thin	
N.Amer	United States		A				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
India	India		BB				
India	India		BB				
India	India		BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	B	Thin	DocAdj	Thin	Thin
N.Amer	United States	B	B	Thin	DocAdj	Thin	Thin
N.Amer	United States	B	B	Thin	DocAdj	Thin	Thin
N.Amer	United States	B	B	Thin	CcyGrp	Thin	Thin
N.Amer	United States	B	B	Thin	DocAdj	Thin	Thin
N.Amer	United States	B	B	Thin	DocAdj	Thin	Thin
N.Amer	United States	B	B	Thin	DocAdj	Thin	Thin
N.Amer	United States	B	B	Thin	CcyGrp	Thin	Thin
Europe	France	A	AA		Thin		Thin
Europe	France	A	AA		Thin		Thin
Europe	France	A	AA				
Europe	France	A	AA				
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BB	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BB				
Oceania	Australia	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
	Thin					
	Thin					
	Thin					
	Thin					
Thin	Thin					
Thin	Thin					
Thin	Thin					
Thin	Thin	Thin	Thin			
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
	DocAdj					
	DocAdj					
	DocAdj					

Thin	Thin	Thin	DocAdj			Thin
Thin	Thin	Thin	CcyGrp			Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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GPTAUUSDMR	31-Jul-08 GPTAU
GRAUDMR	31-Jul-08 GR
GRAUDXR	31-Jul-08 GR
GRCADMR	31-Jul-08 GR
GRCHFMR	31-Jul-08 GR
GREURCR	31-Jul-08 GR
GREURMM	31-Jul-08 GR
GREURMR	31-Jul-08 GR
GREURXR	31-Jul-08 GR
GRGBPMM	31-Jul-08 GR
GRGBPXR	31-Jul-08 GR
GRHKDMR	31-Jul-08 GR
GRHKDXR	31-Jul-08 GR
GRJPYMR	31-Jul-08 GR
GRJPYXR	31-Jul-08 GR
GRNZDMR	31-Jul-08 GR
GRSEKMR	31-Jul-08 GR
GRSEKXR	31-Jul-08 GR
GRUSDCR	31-Jul-08 GR
GRUSDMM	31-Jul-08 GR
GRUSDMR	31-Jul-08 GR
GRUSDXR	31-Jul-08 GR
GRAHAM-GpcEURMM	31-Jul-08 GRAHAM-Gpc
GRAHAM-GpcUSDXR	31-Jul-08 GRAHAM-Gpc
GRAHAM-GpcUSDMR	31-Jul-08 GRAHAM-Gpc
GRAHAM-GpcUSDXR	31-Jul-08 GRAHAM-Gpc
GRAPPUSDCR	31-Jul-08 GRAPP
GRAPPUSDMR	31-Jul-08 GRAPP
GRAPPUSDXR	31-Jul-08 GRAPP
GRECHINAUDMR	31-Jul-08 GRECHIN
GRECHINCNYCR	31-Jul-08 GRECHIN
GRECHINCNYMR	31-Jul-08 GRECHIN
GRECHINHKDMR	31-Jul-08 GRECHIN
GRECHINJPYCR	31-Jul-08 GRECHIN
GRECHINUSDCR	31-Jul-08 GRECHIN
GRECHINUSDMR	31-Jul-08 GRECHIN
GRECHINUSDXR	31-Jul-08 GRECHIN
GREECECHFCR	31-Jul-08 GREECE
GREECECHFMM	31-Jul-08 GREECE
GREECEEURCR	31-Jul-08 GREECE
GREECEEURMM	31-Jul-08 GREECE
GREECEEURMR	31-Jul-08 GREECE
GREECEEURXR	31-Jul-08 GREECE
GREECEGBPCR	31-Jul-08 GREECE
GREECEGBPMM	31-Jul-08 GREECE
GREECEJPYCR	31-Jul-08 GREECE
GREECEJPYMM	31-Jul-08 GREECE
GREECEUSDCR	31-Jul-08 GREECE
GREECEUSDMM	31-Jul-08 GREECE
GREECEUSDMR	31-Jul-08 GREECE
GREECEUSDXR	31-Jul-08 GREECE
GROHEEURMM	31-Jul-08 GROHE
GROHEEURMR	31-Jul-08 GROHE
GROHEAUDMM	31-Jul-08 GROHE
GROHECHFMM	31-Jul-08 GROHE
GROHEEURCR	31-Jul-08 GROHE
GROHEEURMM	31-Jul-08 GROHE
GROHEEURMR	31-Jul-08 GROHE
GROHEGBPMM	31-Jul-08 GROHE
GROHEUSDCR	31-Jul-08 GROHE
GROHEUSDMM	31-Jul-08 GROHE
GROHEUSDMR	31-Jul-08 GROHE
GROHEUSDXR	31-Jul-08 GROHE
GROUPEAUDCR	31-Jul-08 GROUPE
GROUPEAUDMM	31-Jul-08 GROUPE
GROUPEAUDMR	31-Jul-08 GROUPE
GROUPECADMM	31-Jul-08 GROUPE
GROUPECHFCR	31-Jul-08 GROUPE
GROUPECHFMM	31-Jul-08 GROUPE
GROUPEEURCR	31-Jul-08 GROUPE
GROUPEEURMM	31-Jul-08 GROUPE
GROUPEEURMR	31-Jul-08 GROUPE
GROUPEEURXR	31-Jul-08 GROUPE
GROUPEGBPCR	31-Jul-08 GROUPE

GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	USD
Goodrich Corp	3BA5BG	SNRFOR	AUD
Goodrich Corp	3BA5BG	SNRFOR	AUD
Goodrich Corp	3BA5BG	SNRFOR	CAD
Goodrich Corp	3BA5BG	SNRFOR	CHF
Goodrich Corp	3BA5BG	SNRFOR	EUR
Goodrich Corp	3BA5BG	SNRFOR	EUR
Goodrich Corp	3BA5BG	SNRFOR	EUR
Goodrich Corp	3BA5BG	SNRFOR	EUR
Goodrich Corp	3BA5BG	SNRFOR	GBP
Goodrich Corp	3BA5BG	SNRFOR	GBP
Goodrich Corp	3BA5BG	SNRFOR	HKD
Goodrich Corp	3BA5BG	SNRFOR	HKD
Goodrich Corp	3BA5BG	SNRFOR	JPY
Goodrich Corp	3BA5BG	SNRFOR	JPY
Goodrich Corp	3BA5BG	SNRFOR	NZD
Goodrich Corp	3BA5BG	SNRFOR	SEK
Goodrich Corp	3BA5BG	SNRFOR	SEK
Goodrich Corp	3BA5BG	SNRFOR	USD
Goodrich Corp	3BA5BG	SNRFOR	USD
Goodrich Corp	3BA5BG	SNRFOR	USD
Goodrich Corp	3BA5BG	SNRFOR	USD
Graham Packaging Co	3BCAFO	SECDOM	EUR
Graham Packaging Co	3BCAFO	SECDOM	USD
Graham Packaging Co	3BCAFO	SNRFOR	USD
Graham Packaging Co	3BCAFO	SNRFOR	USD
Gregg Appliances Inc	3CGC7A	SNRFOR	USD
Gregg Appliances Inc	3CGC7A	SNRFOR	USD
Gregg Appliances Inc	3CGC7A	SNRFOR	USD
Greentown China Hldgs Ltd	GK510M	SNRFOR	AUD
Greentown China Hldgs Ltd	GK510M	SNRFOR	CNY
Greentown China Hldgs Ltd	GK510M	SNRFOR	CNY
Greentown China Hldgs Ltd	GK510M	SNRFOR	HKD
Greentown China Hldgs Ltd	GK510M	SNRFOR	JPY
Greentown China Hldgs Ltd	GK510M	SNRFOR	USD
Greentown China Hldgs Ltd	GK510M	SNRFOR	USD
Greentown China Hldgs Ltd	GK510M	SNRFOR	USD
Hellenic Rep	4G5656	SNRFOR	CHF
Hellenic Rep	4G5656	SNRFOR	CHF
Hellenic Rep	4G5656	SNRFOR	EUR
Hellenic Rep	4G5656	SNRFOR	EUR
Hellenic Rep	4G5656	SNRFOR	EUR
Hellenic Rep	4G5656	SNRFOR	EUR
Hellenic Rep	4G5656	SNRFOR	GBP
Hellenic Rep	4G5656	SNRFOR	GBP
Hellenic Rep	4G5656	SNRFOR	JPY
Hellenic Rep	4G5656	SNRFOR	JPY
Hellenic Rep	4G5656	SNRFOR	USD
Hellenic Rep	4G5656	SNRFOR	USD
Hellenic Rep	4G5656	SNRFOR	USD
Hellenic Rep	4G5656	SNRFOR	USD
Grohe Hldg Gmbh	DFAE7A	SECDOM	EUR
Grohe Hldg Gmbh	DFAE7A	SECDOM	EUR
Grohe Hldg Gmbh	DFAE7A	SNRFOR	AUD
Grohe Hldg Gmbh	DFAE7A	SNRFOR	CHF
Grohe Hldg Gmbh	DFAE7A	SNRFOR	EUR
Grohe Hldg Gmbh	DFAE7A	SNRFOR	EUR
Grohe Hldg Gmbh	DFAE7A	SNRFOR	EUR
Grohe Hldg Gmbh	DFAE7A	SNRFOR	GBP
Grohe Hldg Gmbh	DFAE7A	SNRFOR	USD
Grohe Hldg Gmbh	DFAE7A	SNRFOR	USD
Grohe Hldg Gmbh	DFAE7A	SNRFOR	USD
Grohe Hldg Gmbh	DFAE7A	SNRFOR	USD
Casino Guichard Perrachon	FG554O	SNRFOR	AUD
Casino Guichard Perrachon	FG554O	SNRFOR	AUD
Casino Guichard Perrachon	FG554O	SNRFOR	AUD
Casino Guichard Perrachon	FG554O	SNRFOR	CAD
Casino Guichard Perrachon	FG554O	SNRFOR	CHF
Casino Guichard Perrachon	FG554O	SNRFOR	CHF
Casino Guichard Perrachon	FG554O	SNRFOR	EUR
Casino Guichard Perrachon	FG554O	SNRFOR	EUR
Casino Guichard Perrachon	FG554O	SNRFOR	EUR
Casino Guichard Perrachon	FG554O	SNRFOR	EUR
Casino Guichard Perrachon	FG554O	SNRFOR	GBP

MR	Composite	2.30%	2.38%	2.89%	3.14%	3.39%	3.71%
MR	Composite	0.30%	0.31%	0.41%	0.44%	0.52%	0.58%
XR	Composite	0.30%	0.31%	0.41%	0.44%	0.52%	0.56%
MR	Composite	0.31%	0.31%	0.41%	0.46%	0.52%	0.58%
MR	Composite	0.31%	0.31%	0.41%	0.46%	0.52%	0.58%
CR	Composite	0.32%	0.32%	0.43%	0.47%	0.55%	0.62%
MM	Composite	0.30%	0.31%	0.41%	0.45%	0.53%	0.59%
MR	Composite	0.31%	0.31%	0.41%	0.46%	0.52%	0.58%
XR	Composite	0.002892702	0.002887633	0.003917529	0.004433279	0.005059113	0.005624412
MM	Composite	0.003034966	0.003108838	0.004110195	0.004497196	0.005296311	0.005904108
XR	Composite	0.002892702	0.002887633	0.003917529	0.004433279	0.005059113	0.005624412
MR	Composite	0.31%	0.31%	0.41%	0.46%	0.52%	0.58%
XR	Composite	0.002892702	0.002887633	0.003917529	0.004433279	0.005059113	0.005624412
MR	Composite	0.30%	0.31%	0.41%	0.44%	0.52%	0.60%
XR	Composite	0.30%	0.31%	0.41%	0.44%	0.52%	0.57%
MR	Composite	0.31%	0.31%	0.41%	0.46%	0.52%	0.58%
MR	Composite	0.31%	0.31%	0.41%	0.46%	0.52%	0.58%
XR	Composite	0.002892702	0.002887633	0.003917529	0.004433279	0.005059113	0.005624412
CR	Composite	0.32%	0.32%	0.43%	0.47%	0.55%	0.62%
MM	Composite	0.30%	0.31%	0.41%	0.45%	0.53%	0.59%
MR	Composite	0.31%	0.31%	0.41%	0.46%	0.52%	0.58%
XR	Composite	0.29%	0.29%	0.39%	0.44%	0.51%	0.56%
MM	Composite	0.0239	0.0239	0.0284	0.03175	0.03715	0.03715
XR	Composite	2.39%	2.39%	2.84%	3.18%	3.72%	3.72%
MR	Composite	5.58%	6.29%	6.98%	7.35%	7.72%	8.10%
XR	Composite	5.58%	6.29%	6.98%	7.35%	7.72%	8.10%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	6.18%	8.47%	9.29%	10.86%	11.47%	12.32%
CR	Composite						
MR	Composite	5.88%	8.09%	8.91%	10.31%	11.02%	11.84%
MR	Composite	5.88%	8.09%	8.91%	10.31%	11.02%	11.84%
CR	Composite						
CR	Composite	0.061843998	0.085213168	0.092368396	0.108555919	0.113426362	0.123036954
MR	Composite	5.88%	8.09%	8.91%	10.31%	11.02%	11.84%
XR	Composite	5.66%	7.80%	8.58%	9.93%	10.61%	11.40%
CR	Composite	0.001354405	0.001752258	0.002632755	0.003438194	0.004305892	0.004971689
MM	Composite	0.13%	0.17%	0.26%	0.33%	0.41%	0.48%
CR	Composite	0.14%	0.18%	0.26%	0.34%	0.43%	0.50%
MM	Composite	0.13%	0.17%	0.26%	0.33%	0.41%	0.48%
MR	Composite	0.001286685	0.001664645	0.002539882	0.003297808	0.004106537	0.004770421
XR	Composite	0.001239281	0.001603316	0.002446308	0.00317631	0.003955244	0.004594669
CR	Composite	0.001354405	0.001752258	0.002632755	0.003438194	0.004305892	0.004971689
MM	Composite	0.13%	0.17%	0.26%	0.33%	0.41%	0.48%
CR	Composite	0.14%	0.18%	0.27%	0.35%	0.43%	0.50%
MM	Composite	0.14%	0.18%	0.27%	0.35%	0.43%	0.50%
CR	Composite	0.14%	0.18%	0.26%	0.34%	0.43%	0.50%
MM	Composite	0.13%	0.17%	0.26%	0.33%	0.41%	0.48%
MR	Composite	0.13%	0.17%	0.25%	0.33%	0.41%	0.48%
XR	Composite						
MM	Composite	4.14%	4.26%	4.26%	4.26%	4.26%	4.26%
MR	Composite	4.14%	4.26%	4.26%	4.26%	4.26%	4.26%
MM	Composite	3.86%	4.30%	7.16%	8.31%	8.57%	8.80%
MM	Composite	3.88%	4.28%	7.14%	8.31%	8.58%	8.80%
CR	Composite	3.98%	4.49%	7.48%	8.69%	8.98%	9.18%
MM	Composite	0.038757286	0.042791657	0.071358268	0.083091307	0.085768656	0.088034157
MR	Composite						
MM	Composite	3.88%	4.28%	7.14%	8.31%	8.58%	8.80%
CR	Composite	3.98%	4.49%	7.48%	8.69%	8.98%	9.18%
MM	Composite	3.88%	4.28%	7.14%	8.31%	8.58%	8.80%
MR	Composite						
XR	Composite	0.036400834	0.04109855	0.068436776	0.079556202	0.082134294	0.08399916
CR	Composite	0.005388725	0.006714371	0.008459759	0.010188871	0.011585298	0.012973335
MM	Composite	0.52%	0.64%	0.81%	0.97%	1.11%	1.23%
MR	Composite						
MM	Composite	0.50%	0.65%	0.83%	0.97%	1.13%	1.26%
CR	Composite	0.52%	0.69%	0.88%	1.01%	1.19%	1.34%
MM	Composite	0.50%	0.65%	0.83%	0.97%	1.13%	1.26%
CR	Composite	0.52%	0.69%	0.88%	1.01%	1.19%	1.34%
MM	Composite	0.50%	0.65%	0.83%	0.97%	1.13%	1.26%
MR	Composite	0.51%	0.65%	0.82%	0.98%	1.12%	1.25%
XR	Composite	0.49%	0.62%	0.79%	0.94%	1.08%	1.21%
CR	Composite	0.52%	0.69%	0.88%	1.01%	1.19%	1.34%

3.80%	3.90%	3.93%	3.99%	4.07%	0.4 A	AA
0.62%	0.66%	0.69%	0.77%	0.86%	0.4 BB	BBB
0.62%	0.66%	0.69%	0.77%	0.86%	0.4 BB	BBB
0.63%	0.67%	0.72%	0.77%	0.87%	0.4 A	AA
0.63%	0.67%	0.72%	0.77%	0.87%	0.4 A	AA
0.66%	0.70%	0.76%	0.77%	0.91%	0.4 BBB	A
0.63%	0.67%	0.73%	0.77%	0.88%	0.4 BBB	A
0.63%	0.67%	0.72%	0.77%	0.87%	0.4 A	AA
0.61%	0.006374806	0.006920086	0.00771982	0.00835354	0.4 BBB	A
0.63%	0.006723297	0.007260418	0.00771982	0.00876437	0.4 BBB	A
0.61%	0.006374806	0.006920086	0.00771982	0.00835354	0.4 BBB	A
0.63%	0.67%	0.72%	0.77%	0.87%	0.4 A	AA
0.61%	0.006374806	0.006920086	0.00771982	0.00835354	0.4 BBB	A
0.62%	0.66%	0.69%	0.77%	0.86%	0.4 BB	BBB
0.62%	0.66%	0.69%	0.77%	0.86%	BB	BBB
0.63%	0.67%	0.72%	0.77%	0.87%	0.4 A	AA
0.63%	0.67%	0.72%	0.77%	0.87%	0.4 A	AA
0.61%	0.006374806	0.006920086	0.00771982	0.00835354	0.4 BBB	A
0.66%	0.70%	0.76%	0.77%	0.91%	0.4 BBB	A
0.63%	0.67%	0.73%	0.77%	0.88%	0.4 BBB	A
0.63%	0.67%	0.72%	0.77%	0.87%	0.4 A	AA
0.61%	0.64%	0.69%	0.77%	0.84%	0.4 BBB	A
3.98%	3.98%	3.98%	3.98%	3.98%	0.745	NR
3.98%	3.98%	3.98%	3.98%	3.98%	0.745	NR
8.65%	8.67%	8.67%	8.67%	8.67%	0.4 NR	NR
8.65%	8.67%	8.67%	8.67%	8.67%	0.4 NR	NR
					0.35	
					0.35	
					0.35	
12.84%	13.02%	12.88%	12.75%	12.74%	0.25 BB	BBB
					0.25	
12.19%	12.37%	12.24%	12.11%	12.10%	0.25 BBB	A
12.19%	12.37%	12.24%	12.11%	12.10%	0.25 BBB	A
					0.25	
12.84%	0.130232595	0.128835987	0.127471565	0.127417408	0.25 A	AA
12.19%	12.37%	12.24%	12.11%	12.10%	0.25 BBB	A
11.75%	11.92%	11.79%	11.66%	11.66%	0.25 BBB	A
0.54%	0.006006562	0.006241634	0.0065278	0.007078617	0.4 BBB	A
0.52%	0.58%	0.60%	0.64%	0.69%	0.25 BB	BBB
0.54%	0.60%	0.62%	0.65%	0.71%	0.4 BBB	A
0.52%	0.58%	0.60%	0.64%	0.69%	0.25 BB	BBB
0.52%	0.005772528	0.00598296	0.006306955	0.006797989	0.34375 BB	BBB
0.50%	0.005559856	0.005762535	0.006074594	0.006547536	0.34375 BB	BBB
0.54%	0.006006562	0.006241634	0.0065278	0.007078617	0.4 BBB	A
0.52%	0.58%	0.60%	0.64%	0.69%	0.25 BB	BBB
0.54%	0.60%	0.62%	0.66%	0.71%	0.34375 B	BB
0.54%	0.60%	0.62%	0.66%	0.71%	0.34375 B	BB
0.54%	0.60%	0.62%	0.65%	0.71%	0.4 BBB	A
0.52%	0.58%	0.60%	0.64%	0.69%	0.25 BB	BBB
0.52%	0.58%	0.60%	0.63%	0.68%	0.34375 BB	BBB
					0.34375	
4.26%	4.26%	4.26%	4.26%	4.26%	0.7 NR	NR
4.26%	4.26%	4.26%	4.26%	4.26%	0.7 NR	NR
8.68%	8.54%	8.51%	8.53%	8.53%	0.4 BB	BBB
8.68%	8.54%	8.53%	8.53%	8.53%	0.4 A	AA
9.09%	8.94%	8.98%	8.88%	8.88%	0.4 BBB	A
8.68%	0.085372489	0.085345971	0.085259478	0.085287583	0.4 A	AA
					0.4	
8.68%	8.54%	8.53%	8.53%	8.53%	0.4 A	AA
9.09%	8.94%	8.98%	8.88%	8.88%	0.4 BBB	A
8.68%	8.54%	8.53%	8.53%	8.53%	0.4 A	AA
					0.4	
8.32%	0.081821048	0.082137184	0.08126294	0.081289727	0.4 BBB	A
1.37%	0.014169264	0.014956071	0.0137061	0.016902238	0.391363638 BBB	BBB
1.31%	1.36%	1.50%	1.37%	1.69%	0.4 A	A
					0.391363638	
1.32%	1.39%	1.50%	1.37%	1.69%	0.4 AA	AAA
1.41%	1.47%	1.50%	1.37%	1.69%	0.380000002 A	A
1.32%	1.39%	1.50%	1.37%	1.69%	0.4 AA	AAA
1.41%	1.47%	1.50%	1.37%	1.69%	0.380000002 A	A
1.32%	1.39%	1.50%	1.37%	1.69%	0.4 AA	AAA
1.31%	1.37%	1.50%	1.37%	1.69%	0.391363638 A	AA
1.26%	1.32%	1.50%	1.37%	1.69%	0.391363638 A	AA
1.41%	1.47%	1.50%	1.37%	1.69%	0.380000002 A	A

AA	AA	AA	AAA	AAA	AA
BBB	A	A	BBB	A	A
BBB	A	A	BBB	A	A
A	AA	AAA	AAA	AAA	AA
A	AA	AAA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AAA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AAA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	BBB	A	A
BBB	A	A	BBB	A	A
A	AA	AAA	AAA	AAA	AA
A	AA	AAA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AAA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
NR	NR		NR	NR	
NR	NR		NR	NR	
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

BBB	BBB	BB	BBB	BB	BBB
A	A	BBB	A	BBB	A
A	A	BBB	A	BBB	A
A	AA	A	AA	A	AA
A	A	BBB	A	BBB	A
A	A	BBB	A	BBB	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	A
BB	BB	BB	BB	BB	BBB
BB	BB	BB	BB	BB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A

BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AA	AA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	A	A	A	A	A

A	AA	A	AA	14 Financials
BB	NR	B	AA	3 Industrials
BB	NR	B	AA	3 Industrials
A	NR	A	AA	14 Industrials
A	NR	A	AA	14 Industrials
BBB	NR	BB	AA	15 Industrials
BBB	NR	BB	AA	15 Industrials
A	NR	A	AA	14 Industrials
BBB	NR	BB	A	8 Industrials
BBB	NR	BB	AA	15 Industrials
BBB	NR	BB	A	8 Industrials
A	NR	A	AA	14 Industrials
BBB	NR	BB	A	8 Industrials
BB	NR	B	AA	3 Industrials
BB	NR	B	AA	3 Industrials
A	NR	A	AA	14 Industrials
A	NR	A	AA	14 Industrials
BBB	NR	BB	A	8 Industrials
BBB	NR	BB	AA	15 Industrials
BBB	NR	BB	AA	15 Industrials
A	NR	A	AA	14 Industrials
BBB	NR	BB	A	8 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	BB	BB	A	9 Financials
			NR	Financials
BBB	BBB	BBB	A	9 Financials
BBB	BBB	BBB	A	9 Financials
			NR	Financials
A	A	A	A	7 Financials
BBB	BBB	BBB	A	9 Financials
BBB	BBB	BBB	A	9 Financials
BBB	BBB	BBB	A	8 Government
BBB	BBB	BBB	A	9 Government
BBB	BBB	BBB	A	8 Government
BBB	BBB	BBB	A	9 Government
BBB	BBB	BBB	A	9 Government
BBB	BBB	BBB	A	9 Government
BBB	BBB	BBB	A	8 Government
BBB	BBB	BBB	A	9 Government
BB	BB	BB	A	10 Government
BB	BB	BB	A	10 Government
BBB	BBB	BBB	A	8 Government
BBB	BBB	BBB	A	9 Government
BBB	BBB	BBB	A	9 Government
			NR	Government
			NR	Industrials
			NR	Industrials
BB	BB	BB	AA	13 Industrials
A	A	A	AA	13 Industrials
BBB	BBB	BBB	AA	13 Industrials
A	A	A	AA	13 Industrials
			NR	Industrials
A	A	A	AA	13 Industrials
BBB	BBB	BBB	AA	13 Industrials
A	A	A	AA	13 Industrials
			NR	Industrials
BBB	BBB	BBB	AA	13 Industrials
NR	NR	NR	A	5 Consumer Services
NR	NR	NR	A	4 Consumer Services
			NR	Consumer Services
NR	NR	NR	AA	15 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	AA	15 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	AA	15 Consumer Services
NR	NR	NR	AA	15 Consumer Services
NR	NR	NR	AA	15 Consumer Services
NR	NR	NR	A	4 Consumer Services

Oceania	Australia	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	B		Thin	Thin	Thin
N.Amer	United States	B	B		Thin	Thin	Thin
N.Amer	United States	CCC	B	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
OffShore	Cayman Islands	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
OffShore	Cayman Islands	BB	B				
OffShore	Cayman Islands	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	B				
OffShore	Cayman Islands	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Greece	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Greece	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Greece	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Greece	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Greece	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Greece	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Greece	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Greece	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Greece	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Greece	A	AA				
Europe	Germany	B	B	Thin	Thin		
Europe	Germany	B	B	Thin	Thin		
Europe	Germany	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	B				
Europe	Germany	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	B				
Europe	Germany	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
	Thin	Thin				
	Thin	Thin				
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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GROUPEGBPMM	31-Jul-08 GROUPE
GROUPEHKDMM	31-Jul-08 GROUPE
GROUPEJPYCR	31-Jul-08 GROUPE
GROUPEJPYMM	31-Jul-08 GROUPE
GROUPESEKMM	31-Jul-08 GROUPE
GROUPESGDMM	31-Jul-08 GROUPE
GROUPEUSDCR	31-Jul-08 GROUPE
GROUPEUSDMM	31-Jul-08 GROUPE
GROUPEUSDMR	31-Jul-08 GROUPE
GROUPEUSDXR	31-Jul-08 GROUPE
GRUMABEURCR	31-Jul-08 GRUMAB
GRUMABEURMM	31-Jul-08 GRUMAB
GRUMABUSDCR	31-Jul-08 GRUMAB
GRUMABUSDMR	31-Jul-08 GRUMAB
GRUPOUSDCR	31-Jul-08 GRUPO
GRUPOUSDMR	31-Jul-08 GRUPO
GSAUDCR	31-Jul-08 GS
GSAUDMR	31-Jul-08 GS
GSCADMR	31-Jul-08 GS
GSCHFMR	31-Jul-08 GS
GSDKKMR	31-Jul-08 GS
GSEURCR	31-Jul-08 GS
GSEURMM	31-Jul-08 GS
GSEURMR	31-Jul-08 GS
GSEURXR	31-Jul-08 GS
GSGBPCR	31-Jul-08 GS
GSGBPMR	31-Jul-08 GS
GSHKDCR	31-Jul-08 GS
GSHKDMR	31-Jul-08 GS
GSJPYCR	31-Jul-08 GS
GSJPYMR	31-Jul-08 GS
GSKRWMR	31-Jul-08 GS
GSNZDMR	31-Jul-08 GS
GSSEKMR	31-Jul-08 GS
GSSGDCR	31-Jul-08 GS
GSSGDMR	31-Jul-08 GS
GSTWDMR	31-Jul-08 GS
GSUSDCR	31-Jul-08 GS
GSUSDMM	31-Jul-08 GS
GSUSDMR	31-Jul-08 GS
GSUSDXR	31-Jul-08 GS
GSZARMR	31-Jul-08 GS
GSAUDCR	31-Jul-08 GS
GSAUDMR	31-Jul-08 GS
GSCHFMR	31-Jul-08 GS
GSEURMM	31-Jul-08 GS
GSEURMR	31-Jul-08 GS
GSGBPCR	31-Jul-08 GS
GSGBPMM	31-Jul-08 GS
GSGBPMR	31-Jul-08 GS
GSHKDCR	31-Jul-08 GS
GSJPYMR	31-Jul-08 GS
GSUSDCR	31-Jul-08 GS
GSUSDMM	31-Jul-08 GS
GSUSDMR	31-Jul-08 GS
GSCOAUDCR	31-Jul-08 GSCO
GSCOAUDMR	31-Jul-08 GSCO
GSCOCHFCR	31-Jul-08 GSCO
GSCOEURCR	31-Jul-08 GSCO
GSCOEURMM	31-Jul-08 GSCO
GSCOEURMR	31-Jul-08 GSCO
GSCOGBPCR	31-Jul-08 GSCO
GSCOHKDCR	31-Jul-08 GSCO
GSCOJPYCR	31-Jul-08 GSCO
GSCOJPYMR	31-Jul-08 GSCO
GSCOKRWCR	31-Jul-08 GSCO
GSCONZDCR	31-Jul-08 GSCO
GSCOSGDCR	31-Jul-08 GSCO
GSCOTWDMR	31-Jul-08 GSCO
GSCOUSDCR	31-Jul-08 GSCO
GSCOUSDMM	31-Jul-08 GSCO
GSCOUSDMR	31-Jul-08 GSCO
GSCOUSDXR	31-Jul-08 GSCO
GSKAUDCR	31-Jul-08 GSK

Casino Guichard Perrachon	FG554O	SNRFOR	GBP
Casino Guichard Perrachon	FG554O	SNRFOR	HKD
Casino Guichard Perrachon	FG554O	SNRFOR	JPY
Casino Guichard Perrachon	FG554O	SNRFOR	JPY
Casino Guichard Perrachon	FG554O	SNRFOR	SEK
Casino Guichard Perrachon	FG554O	SNRFOR	SGD
Casino Guichard Perrachon	FG554O	SNRFOR	USD
Casino Guichard Perrachon	FG554O	SNRFOR	USD
Casino Guichard Perrachon	FG554O	SNRFOR	USD
Casino Guichard Perrachon	FG554O	SNRFOR	USD
GRUMA SAB de CV	4E+144	SNRFOR	EUR
GRUMA SAB de CV	4E+144	SNRFOR	EUR
GRUMA SAB de CV	4E+144	SNRFOR	USD
GRUMA SAB de CV	4E+144	SNRFOR	USD
Grupo KUO SAB CV		SNRFOR	USD
Grupo KUO SAB CV		SNRFOR	USD
Goldman Sachs Gp Inc	3B955H	SNRFOR	AUD
Goldman Sachs Gp Inc	3B955H	SNRFOR	AUD
Goldman Sachs Gp Inc	3B955H	SNRFOR	CAD
Goldman Sachs Gp Inc	3B955H	SNRFOR	CHF
Goldman Sachs Gp Inc	3B955H	SNRFOR	DKK
Goldman Sachs Gp Inc	3B955H	SNRFOR	EUR
Goldman Sachs Gp Inc	3B955H	SNRFOR	EUR
Goldman Sachs Gp Inc	3B955H	SNRFOR	EUR
Goldman Sachs Gp Inc	3B955H	SNRFOR	EUR
Goldman Sachs Gp Inc	3B955H	SNRFOR	GBP
Goldman Sachs Gp Inc	3B955H	SNRFOR	GBP
Goldman Sachs Gp Inc	3B955H	SNRFOR	HKD
Goldman Sachs Gp Inc	3B955H	SNRFOR	HKD
Goldman Sachs Gp Inc	3B955H	SNRFOR	JPY
Goldman Sachs Gp Inc	3B955H	SNRFOR	JPY
Goldman Sachs Gp Inc	3B955H	SNRFOR	KRW
Goldman Sachs Gp Inc	3B955H	SNRFOR	NZD
Goldman Sachs Gp Inc	3B955H	SNRFOR	SEK
Goldman Sachs Gp Inc	3B955H	SNRFOR	SGD
Goldman Sachs Gp Inc	3B955H	SNRFOR	SGD
Goldman Sachs Gp Inc	3B955H	SNRFOR	TWD
Goldman Sachs Gp Inc	3B955H	SNRFOR	USD
Goldman Sachs Gp Inc	3B955H	SNRFOR	USD
Goldman Sachs Gp Inc	3B955H	SNRFOR	USD
Goldman Sachs Gp Inc	3B955H	SNRFOR	USD
Goldman Sachs Gp Inc	3B955H	SNRFOR	ZAR
Goldman Sachs Gp Inc	3B955H	SUBLT2	AUD
Goldman Sachs Gp Inc	3B955H	SUBLT2	AUD
Goldman Sachs Gp Inc	3B955H	SUBLT2	CHF
Goldman Sachs Gp Inc	3B955H	SUBLT2	EUR
Goldman Sachs Gp Inc	3B955H	SUBLT2	EUR
Goldman Sachs Gp Inc	3B955H	SUBLT2	GBP
Goldman Sachs Gp Inc	3B955H	SUBLT2	GBP
Goldman Sachs Gp Inc	3B955H	SUBLT2	GBP
Goldman Sachs Gp Inc	3B955H	SUBLT2	HKD
Goldman Sachs Gp Inc	3B955H	SUBLT2	JPY
Goldman Sachs Gp Inc	3B955H	SUBLT2	USD
Goldman Sachs Gp Inc	3B955H	SUBLT2	USD
Goldman Sachs Gp Inc	3B955H	SUBLT2	USD
GS Caltex Oil Corp	Y0B91G	SNRFOR	AUD
GS Caltex Oil Corp	Y0B91G	SNRFOR	AUD
GS Caltex Oil Corp	Y0B91G	SNRFOR	CHF
GS Caltex Oil Corp	Y0B91G	SNRFOR	EUR
GS Caltex Oil Corp	Y0B91G	SNRFOR	EUR
GS Caltex Oil Corp	Y0B91G	SNRFOR	EUR
GS Caltex Oil Corp	Y0B91G	SNRFOR	GBP
GS Caltex Oil Corp	Y0B91G	SNRFOR	HKD
GS Caltex Oil Corp	Y0B91G	SNRFOR	JPY
GS Caltex Oil Corp	Y0B91G	SNRFOR	JPY
GS Caltex Oil Corp	Y0B91G	SNRFOR	KRW
GS Caltex Oil Corp	Y0B91G	SNRFOR	NZD
GS Caltex Oil Corp	Y0B91G	SNRFOR	SGD
GS Caltex Oil Corp	Y0B91G	SNRFOR	TWD
GS Caltex Oil Corp	Y0B91G	SNRFOR	USD
GS Caltex Oil Corp	Y0B91G	SNRFOR	USD
GS Caltex Oil Corp	Y0B91G	SNRFOR	USD
GS Caltex Oil Corp	Y0B91G	SNRFOR	USD
Glaxosmithkline Plc	3AEA6Z	SNRFOR	AUD

MM	Composite	0.50%	0.65%	0.83%	0.97%	1.13%	1.26%
MM	Composite	0.50%	0.65%	0.83%	0.97%	1.13%	1.26%
CR	Composite	0.52%	0.66%	0.82%	1.00%	1.18%	1.32%
MM	Composite	0.52%	0.66%	0.78%	0.96%	1.13%	1.26%
MM	Composite	0.50%	0.65%	0.83%	0.97%	1.13%	1.26%
MM	Composite	0.005030582	0.006498992	0.008284381	0.009666443	0.011349157	0.012626759
CR	Composite	0.52%	0.69%	0.88%	1.01%	1.19%	1.34%
MM	Composite	0.50%	0.65%	0.83%	0.97%	1.13%	1.26%
MR	Composite	0.51%	0.65%	0.82%	0.98%	1.12%	1.25%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	1.17%	1.16%	1.20%	1.22%	1.25%	1.29%
MR	Composite	1.17%	1.16%	1.20%	1.22%	1.25%	1.29%
MR	Composite	1.17%	1.16%	1.20%	1.23%	1.26%	1.29%
MR	Composite	1.17%	1.16%	1.20%	1.23%	1.26%	1.29%
MR	Composite	1.17%	1.16%	1.20%	1.23%	1.26%	1.29%
CR	Composite	1.17%	1.22%	1.27%	1.30%	1.32%	1.35%
MM	Composite	1.17%	1.17%	1.22%	1.25%	1.27%	1.30%
MR	Composite	0.0117	0.011573338	0.012039431	0.012289065	0.012564081	0.012855
XR	Composite	0.0117	0.01114822	0.01165532	0.01197649	0.012091318	0.012379854
CR	Composite						
MR	Composite	0.0117	0.011573338	0.012039431	0.012289065	0.012564081	0.012855
CR	Composite	0.0117	0.012183847	0.012738055	0.012977911	0.013214555	0.013529895
MR	Composite	0.0117	0.011573338	0.012039431	0.012289065	0.012564081	0.012855
CR	Composite						
MR	Composite	1.17%	1.16%	1.19%	1.21%	1.25%	1.29%
MR	Composite	0.0117	0.011573338	0.012039431	0.012289065	0.012564081	0.012855
MR	Composite	0.0117	0.011573338	0.012039431	0.012289065	0.012564081	0.012855
MR	Composite	1.17%	1.16%	1.20%	1.23%	1.26%	1.29%
CR	Composite	1.17%	1.22%	1.27%	1.30%	1.32%	1.35%
MR	Composite	0.0117	0.011573338	0.012039431	0.012289065	0.012564081	0.012855
MR	Composite	1.17%	1.16%	1.20%	1.23%	1.26%	1.29%
CR	Composite	1.17%	1.22%	1.27%	1.30%	1.32%	1.35%
MM	Composite	1.17%	1.17%	1.22%	1.25%	1.27%	1.30%
MR	Composite	0.0117	0.011573338	0.012039431	0.012289065	0.012564081	0.012855
XR	Composite	1.17%	1.11%	1.17%	1.20%	1.21%	1.24%
MR	Composite	1.17%	1.16%	1.20%	1.23%	1.26%	1.29%
CR	Composite	1.62%	1.37%	1.77%	1.71%	1.55%	1.60%
MR	Composite	1.62%	1.37%	1.77%	1.71%	1.55%	1.60%
MR	Composite	0.0162	0.01373495	0.0177	0.0171	0.015375	0.0159
MM	Composite	0.0162	0.01373495	0.0177	0.0171	0.015635601	0.016149738
MR	Composite	1.62%	1.37%	1.77%	1.71%	1.54%	1.59%
CR	Composite	1.62%	1.37%	1.77%	1.71%	1.63%	1.68%
MM	Composite	1.62%	1.37%	1.77%	1.71%	1.56%	1.61%
MR	Composite	1.62%	1.37%	1.77%	1.71%	1.54%	1.59%
CR	Composite	1.62%	1.37%	1.77%	1.71%	1.63%	1.68%
MR	Composite	1.62%	1.37%	1.77%	1.71%	1.55%	1.60%
CR	Composite	1.62%	1.37%	1.77%	1.71%	1.63%	1.68%
MM	Composite	1.62%	1.37%	1.77%	1.71%	1.56%	1.61%
MR	Composite	0.0162	0.01373495	0.0177	0.0171	0.015375	0.0159
CR	Composite	0.75%	0.86%	1.10%	1.28%	1.50%	1.71%
MR	Composite	0.007456722	0.008618793	0.011013636	0.012778792	0.014976956	0.017130899
CR	Composite	0.75%	0.86%	1.10%	1.28%	1.50%	1.71%
CR	Composite	0.007456722	0.008618793	0.011013636	0.012780083	0.014976956	0.017127862
MM	Composite						
MR	Composite						
CR	Composite	0.007456722	0.008618793	0.011013636	0.012780083	0.014976956	0.017127862
CR	Composite	0.75%	0.86%	1.10%	1.28%	1.50%	1.71%
CR	Composite	0.75%	0.86%	1.10%	1.28%	1.50%	1.73%
MR	Composite	0.75%	0.86%	1.10%	1.28%	1.50%	1.64%
CR	Composite	0.75%	0.86%	1.10%	1.28%	1.50%	1.71%
CR	Composite	0.007456722	0.008618793	0.011013636	0.012780083	0.014976956	0.017127862
CR	Composite	0.75%	0.86%	1.10%	1.28%	1.50%	1.71%
MR	Composite	0.71%	0.82%	1.05%	1.22%	1.43%	1.63%
CR	Composite	0.007456722	0.008618793	0.011013636	0.012780083	0.014976956	0.017127862
MM	Composite						
MR	Composite	0.007083885	0.008187853	0.010462955	0.012160018	0.014259358	0.016290358
XR	Composite						
CR	Composite	0.13%	0.16%	0.21%	0.26%	0.30%	0.35%

1.32%	1.39%	1.50%	1.37%	1.69%	0.4 AA	AAA
1.32%	1.39%	1.50%	1.37%	1.69%	0.4 AA	AAA
1.38%	1.44%	1.50%	1.37%	1.69%	0.391363638 BBB	A
1.32%	1.38%	1.50%	1.37%	1.69%	0.4 BBB	A
1.32%	1.39%	1.50%	1.37%	1.69%	0.4 AA	AAA
1.32%	0.013858737	0.014956071	0.0137061	0.016902238	0.4 AA	AAA
1.41%	1.47%	1.50%	1.37%	1.69%	0.380000002 A	A
1.32%	1.39%	1.50%	1.37%	1.69%	0.4 AA	AAA
1.31%	1.37%	1.50%	1.37%	1.69%	0.391363638 A	AA
					0.391363638	
					0.5	
					0.5	
					0.5	
					0.5	
					0.3	
					0.3	
1.28%	1.29%	1.30%	1.30%	1.30%	0.400000001 NR	BBB
1.28%	1.29%	1.30%	1.30%	1.30%	0.400000001 NR	BBB
1.28%	1.30%	1.30%	1.30%	1.30%	0.400000001 NR	AA
1.28%	1.30%	1.30%	1.30%	1.30%	0.400000001 NR	AA
1.28%	1.30%	1.30%	1.30%	1.30%	0.400000001 NR	AA
1.35%	1.36%	1.37%	1.37%	1.37%	0.4 NR	A
1.29%	1.31%	1.31%	1.31%	1.31%	0.400000001 NR	A
1.28%	0.012971605	0.012983333	0.012983333	0.012983333	0.400000001 NR	AA
1.23%	0.012479046	0.012505	0.012505	0.012505	0.400000001 NR	A
					0.4	
1.28%	0.012971605	0.012983333	0.012983333	0.012983333	0.400000001 NR	AA
1.35%	0.013638302	0.013666667	0.013666667	0.013666667	0.4 NR	A
1.28%	0.012971605	0.012983333	0.012983333	0.012983333	0.400000001 NR	AA
					0.400000001	
1.28%	1.29%	1.30%	1.30%	1.30%	0.400000001 NR	BBB
1.28%	0.012971605	0.012983333	0.012983333	0.012983333	0.400000001 NR	AA
1.28%	0.012971605	0.012983333	0.012983333	0.012983333	0.400000001 NR	AA
1.28%	1.30%	1.30%	1.30%	1.30%	0.400000001 NR	AA
1.35%	1.36%	1.37%	1.37%	1.37%	0.4 NR	A
1.28%	0.012971605	0.012983333	0.012983333	0.012983333	0.400000001 NR	AA
1.28%	1.30%	1.30%	1.30%	1.30%	0.400000001 NR	AA
1.35%	1.36%	1.37%	1.37%	1.37%	0.4 NR	A
1.29%	1.31%	1.31%	1.31%	1.31%	0.400000001 NR	A
1.28%	0.012971605	0.012983333	0.012983333	0.012983333	0.400000001 NR	AA
1.23%	1.25%	1.25%	1.25%	1.25%	0.400000001 NR	A
1.28%	1.30%	1.30%	1.30%	1.30%	0.400000001 NR	AA
1.57%	1.62%	1.51%	1.51%	1.51%	0.27 NR	NR
1.57%	1.62%	1.51%	1.51%	1.51%	0.27 NR	NR
1.57%	0.01615	0.01505	0.01505	0.01505	0.27 NR	NR
1.57%	0.01615	0.01505	0.01505	0.01505	NR	NR
1.57%	1.62%	1.51%	1.51%	1.51%	0.27 NR	NR
1.57%	1.62%	1.51%	1.51%	1.51%	0.27 NR	NR
1.57%	1.62%	1.51%	1.51%	1.51%	0.27 NR	NR
1.57%	1.62%	1.51%	1.51%	1.51%	0.27 NR	NR
1.57%	1.62%	1.51%	1.51%	1.51%	0.27 NR	NR
1.57%	1.62%	1.51%	1.51%	1.51%	NR	NR
1.57%	1.62%	1.51%	1.51%	1.51%	0.27 NR	NR
1.57%	1.62%	1.51%	1.51%	1.51%	0.27 NR	NR
1.57%	0.01615	0.01505	0.01505	0.01505	0.27 NR	NR
1.82%	1.97%	1.98%	1.99%	2.04%	0.4 BB	BBB
1.82%	0.019664356	0.019790443	0.019948483	0.02038155	0.4 BB	BBB
1.82%	1.97%	1.98%	1.99%	2.04%	0.4 A	AA
1.82%	0.019663582	0.019819654	0.019948483	0.02038155	0.4 A	AA
					0.4	
					0.4	
1.82%	0.019663582	0.019819654	0.019948483	0.02038155	0.4 A	AA
1.82%	1.97%	1.98%	1.99%	2.04%	0.4 A	AA
1.87%	2.01%	1.98%	1.99%	2.04%	0.4 BB	BBB
1.78%	1.91%	1.98%	1.99%	2.04%	0.4 BB	BBB
1.82%	1.97%	1.98%	1.99%	2.04%	0.4 A	AA
1.82%	0.019663582	0.019819654	0.019948483	0.02038155	0.4 A	AA
1.82%	1.97%	1.98%	1.99%	2.04%	0.4 A	AA
1.73%	1.87%	1.88%	1.90%	1.94%	0.4 BBB	A
0.018225477	0.019663582	0.019819654	0.019948483	0.02038155	0.4 A	AA
					0.4	
0.017337281	0.018703617	0.018828671	0.018951058	0.019362472	0.4 BBB	A
					0.4	
0.38%	0.44%	0.47%	0.42%	0.47%	0.4 BB	B

AAA	AA	AA	AAA	AAA	AAA
AAA	AA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AA	AA	AAA	AAA	AAA
AAA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AA	AA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA

BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A

AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA

A	A	A	A	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
NR	NR	BB	BB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	A	A	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	A	A	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	A	A	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	A	A	NR	NR
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA

AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA

A	A	A	AA	AA	AA

BBB	BBB	BBB	BBB	BBB	BBB

NR	NR	NR	AA	15 Consumer Services
NR	NR	NR	AA	15 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	AA	15 Consumer Services
NR	NR	NR	AA	15 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	AA	15 Consumer Services
NR	NR	NR	AA	15 Consumer Services
			NR	Consumer Services
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Basic Materials
			NR	Basic Materials
BB			AA	11 Financials
BB			AA	11 Financials
A			AA	10 Financials
A			AA	10 Financials
A			AA	10 Financials
BBB			AA	10 Financials
BBB			AA	10 Financials
A			AA	10 Financials
BBB			AA	10 Financials
			NR	Financials
A			AA	10 Financials
BBB			AA	10 Financials
A			AA	10 Financials
			NR	Financials
BB			A	3 Financials
A			AA	10 Financials
A			AA	10 Financials
A			AA	10 Financials
BBB			AA	10 Financials
A			AA	10 Financials
A			AA	10 Financials
BBB			AA	10 Financials
BBB			AA	10 Financials
A			AA	10 Financials
BBB			AA	10 Financials
A			AA	10 Financials
NR			NR	5 Financials
NR			NR	5 Financials
NR			NR	5 Financials
NR			NR	5 Financials
NR			NR	5 Financials
NR			NR	5 Financials
NR			NR	5 Financials
NR			NR	5 Financials
NR			NR	5 Financials
NR			NR	5 Financials
NR			NR	5 Financials
NR			NR	5 Financials
NR			NR	5 Financials
BBB	BB	BB	AA	15 Oil & Gas
BBB	BB	BB	AA	15 Oil & Gas
A	A	A	AA	15 Oil & Gas
A	A	A	AA	15 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
A	A	A	AA	15 Oil & Gas
A	A	A	AA	15 Oil & Gas
BBB	BB	BB	A	3 Oil & Gas
BBB	BB	BB	A	3 Oil & Gas
A	A	A	AA	15 Oil & Gas
A	A	A	AA	15 Oil & Gas
A	A	A	AA	15 Oil & Gas
BBB	BBB	BBB	AA	15 Oil & Gas
A	A	A	AA	15 Oil & Gas
			NR	Oil & Gas
BBB	BBB	BBB	AA	15 Oil & Gas
			NR	Oil & Gas
NR	BB	NR	AA	10 Health Care

Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	France	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB				
Lat.Amer	Mexico	BBB	BBB				
Lat.Amer	Mexico	BBB	BBB				
Lat.Amer	Mexico	BBB	BBB				
Lat.Amer	Mexico	BBB	BBB				
Lat.Amer	Mexico	BBB	BBB				
Lat.Amer	Mexico	BBB	BBB				
N.Amer	United States	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	BBB	BB				
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

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GSKAUDMM	31-Jul-08 GSK
GSKCHFCR	31-Jul-08 GSK
GSKCHFMM	31-Jul-08 GSK
GSKEURCR	31-Jul-08 GSK
GSKEURMM	31-Jul-08 GSK
GSKEURMR	31-Jul-08 GSK
GSKGBPCR	31-Jul-08 GSK
GSKGBPMM	31-Jul-08 GSK
GSKGBPMR	31-Jul-08 GSK
GSKHKDMM	31-Jul-08 GSK
GSKJPYCR	31-Jul-08 GSK
GSKJPYMM	31-Jul-08 GSK
GSKSEKMM	31-Jul-08 GSK
GSKSGDMM	31-Jul-08 GSK
GSKTWDMM	31-Jul-08 GSK
GSKUSDCR	31-Jul-08 GSK
GSKUSDMM	31-Jul-08 GSK
GSKUSDMR	31-Jul-08 GSK
GSKUSDXR	31-Jul-08 GSK
GSTEELUSDCR	31-Jul-08 GSTEEL
GTUSDMR	31-Jul-08 GT
GTUSDXR	31-Jul-08 GT
GTAUDMR	31-Jul-08 GT
GTAUDXR	31-Jul-08 GT
GTEURCR	31-Jul-08 GT
GTEURMM	31-Jul-08 GT
GTEURMR	31-Jul-08 GT
GTEURXR	31-Jul-08 GT
GTHKDXR	31-Jul-08 GT
GTILSXR	31-Jul-08 GT
GTUSDCR	31-Jul-08 GT
GTUSDMM	31-Jul-08 GT
GTUSDMR	31-Jul-08 GT
GTUSDXR	31-Jul-08 GT
GTAAUSDCR	31-Jul-08 GTAA
GTAAUSDMR	31-Jul-08 GTAA
GTECHEURMR	31-Jul-08 GTECH
GTECHUSDMR	31-Jul-08 GTECH
GTECHUSDXR	31-Jul-08 GTECH
GTLILUSDCR	31-Jul-08 GTLIL
GTNEURCR	31-Jul-08 GTN
GTNEURMM	31-Jul-08 GTN
GTNEURMR	31-Jul-08 GTN
GTNUSDCR	31-Jul-08 GTN
GTNUSDMM	31-Jul-08 GTN
GTNUSDMR	31-Jul-08 GTN
GUATEMEURCR	31-Jul-08 GUATEM
GUATEMJPYCR	31-Jul-08 GUATEM
GUATEMUSDCR	31-Jul-08 GUATEM
GUATEMUSDMR	31-Jul-08 GUATEM
GUNMAJPYCR	31-Jul-08 GUNMA
GUNMAJPYMR	31-Jul-08 GUNMA
GUNMAUSDCR	31-Jul-08 GUNMA
GWUSDCR	31-Jul-08 GW
GWUSDMR	31-Jul-08 GW
GWUSDXR	31-Jul-08 GW
GWWEURMR	31-Jul-08 GWW
GWWUSDMR	31-Jul-08 GWW
H2OEURCR	31-Jul-08 H2O
H2OEURMM	31-Jul-08 H2O
H2OJPYCR	31-Jul-08 H2O
H2OJPYXR	31-Jul-08 H2O
H2OUSDCR	31-Jul-08 H2O
H2OUSDMM	31-Jul-08 H2O
HALAUDMR	31-Jul-08 HAL
HALAUDXR	31-Jul-08 HAL
HALCADMR	31-Jul-08 HAL
HALCHFMR	31-Jul-08 HAL
HALEURCR	31-Jul-08 HAL
HALEURMM	31-Jul-08 HAL
HALEURMR	31-Jul-08 HAL
HALEURXR	31-Jul-08 HAL
HALGBPMR	31-Jul-08 HAL
HALGBPXR	31-Jul-08 HAL

Glaxosmithkline Plc	3AEA6Z	SNRFOR	AUD
Glaxosmithkline Plc	3AEA6Z	SNRFOR	CHF
Glaxosmithkline Plc	3AEA6Z	SNRFOR	CHF
Glaxosmithkline Plc	3AEA6Z	SNRFOR	EUR
Glaxosmithkline Plc	3AEA6Z	SNRFOR	EUR
Glaxosmithkline Plc	3AEA6Z	SNRFOR	EUR
Glaxosmithkline Plc	3AEA6Z	SNRFOR	GBP
Glaxosmithkline Plc	3AEA6Z	SNRFOR	GBP
Glaxosmithkline Plc	3AEA6Z	SNRFOR	GBP
Glaxosmithkline Plc	3AEA6Z	SNRFOR	HKD
Glaxosmithkline Plc	3AEA6Z	SNRFOR	JPY
Glaxosmithkline Plc	3AEA6Z	SNRFOR	JPY
Glaxosmithkline Plc	3AEA6Z	SNRFOR	SEK
Glaxosmithkline Plc	3AEA6Z	SNRFOR	SGD
Glaxosmithkline Plc	3AEA6Z	SNRFOR	TWD
Glaxosmithkline Plc	3AEA6Z	SNRFOR	USD
Glaxosmithkline Plc	3AEA6Z	SNRFOR	USD
Glaxosmithkline Plc	3AEA6Z	SNRFOR	USD
Glaxosmithkline Plc	3AEA6Z	SNRFOR	USD
G Steel Plc	Y0B95G	SNRFOR	USD
Goodyear Tire & Rubr Co	3BA7A5	SECDOM	USD
Goodyear Tire & Rubr Co	3BA7A5	SECDOM	USD
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	AUD
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	AUD
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	EUR
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	EUR
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	EUR
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	EUR
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	HKD
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	ILS
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	USD
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	USD
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	USD
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	USD
Gtr Toronto Arpt Auth	3CAA96	SNRFOR	USD
Gtr Toronto Arpt Auth	3CAA96	SNRFOR	USD
Gtech Hldgs Corp	4E0569	SNRFOR	EUR
Gtech Hldgs Corp	4E0569	SNRFOR	USD
Gtech Hldgs Corp	4E0569	SNRFOR	USD
GTL Infrastructure Ltd	Y0BA9L	SNRFOR	USD
Getronics NV	NQ88AR	SNRFOR	EUR
Getronics NV	NQ88AR	SNRFOR	EUR
Getronics NV	NQ88AR	SNRFOR	EUR
Getronics NV	NQ88AR	SNRFOR	USD
Getronics NV	NQ88AR	SNRFOR	USD
Getronics NV	NQ88AR	SNRFOR	USD
Rep Guatemala	4E15DD	SNRFOR	EUR
Rep Guatemala	4E15DD	SNRFOR	JPY
Rep Guatemala	4E15DD	SNRFOR	USD
Rep Guatemala	4E15DD	SNRFOR	USD
Gunma Bk Ltd	JK8EDC	SNRFOR	JPY
Gunma Bk Ltd	JK8EDC	SNRFOR	JPY
Gunma Bk Ltd	JK8EDC	SNRFOR	USD
Grey Wolf Inc	3CGFGG	SNRFOR	USD
Grey Wolf Inc	3CGFGG	SNRFOR	USD
Grey Wolf Inc	3CGFGG	SNRFOR	USD
WW Grainger Inc	3BCC82	SNRFOR	EUR
WW Grainger Inc	3BCC82	SNRFOR	USD
H2O RETAILING Corp	JL58DR	SNRFOR	EUR
H2O RETAILING Corp	JL58DR	SNRFOR	EUR
H2O RETAILING Corp	JL58DR	SNRFOR	JPY
H2O RETAILING Corp	JL58DR	SNRFOR	JPY
H2O RETAILING Corp	JL58DR	SNRFOR	USD
H2O RETAILING Corp	JL58DR	SNRFOR	USD
Halliburton Co	4E6837	SNRFOR	AUD
Halliburton Co	4E6837	SNRFOR	AUD
Halliburton Co	4E6837	SNRFOR	CAD
Halliburton Co	4E6837	SNRFOR	CHF
Halliburton Co	4E6837	SNRFOR	EUR
Halliburton Co	4E6837	SNRFOR	EUR
Halliburton Co	4E6837	SNRFOR	EUR
Halliburton Co	4E6837	SNRFOR	EUR
Halliburton Co	4E6837	SNRFOR	GBP
Halliburton Co	4E6837	SNRFOR	GBP

MM	Composite	0.13%	0.16%	0.21%	0.26%	0.30%	0.35%
CR	Composite	0.13%	0.17%	0.22%	0.25%	0.31%	0.36%
MM	Composite	0.001286883	0.001661929	0.002053904	0.002600218	0.003037239	0.003399661
CR	Composite	0.13%	0.17%	0.22%	0.25%	0.31%	0.36%
MM	Composite	0.13%	0.17%	0.21%	0.26%	0.30%	0.34%
MR	Composite	0.13%	0.16%	0.21%	0.26%	0.30%	0.34%
CR	Composite	0.001341447	0.001731176	0.002172314	0.002523179	0.003054423	0.003560362
MM	Composite	0.001286883	0.001661929	0.002053904	0.002600218	0.003037239	0.003399661
MR	Composite						
MM	Composite	0.001286883	0.001661929	0.002053904	0.002600218	0.003037239	0.003399661
CR	Composite	0.13%	0.16%	0.21%	0.26%	0.30%	0.35%
MM	Composite	0.13%	0.16%	0.21%	0.26%	0.30%	0.35%
MM	Composite	0.001286883	0.001661929	0.002053904	0.002600218	0.003037239	0.003399661
MM	Composite	0.13%	0.17%	0.21%	0.26%	0.30%	0.34%
MM	Composite	0.13%	0.17%	0.21%	0.26%	0.30%	0.34%
CR	Composite	0.13%	0.17%	0.22%	0.25%	0.31%	0.36%
MM	Composite	0.001286883	0.001661929	0.002053904	0.002600218	0.003037239	0.003399661
MR	Composite	0.13%	0.16%	0.21%	0.26%	0.30%	0.34%
XR	Composite						
CR	Composite	8.11%	8.11%	8.50%	8.50%	8.74%	8.74%
MR	Composite	1.59%	1.59%	2.11%	3.00%	3.47%	3.34%
XR	Composite	1.59%	1.59%	2.11%	2.89%	3.47%	3.34%
MR	Composite	2.15%	2.65%	3.63%	4.19%	4.59%	4.96%
XR	Composite	2.07%	2.55%	3.50%	4.04%	4.42%	4.78%
CR	Composite	0.022669618	0.027636478	0.037479386	0.043485634	0.048044355	0.052018691
MM	Composite	2.18%	2.65%	3.60%	4.17%	4.61%	4.99%
MR	Composite	2.15%	2.55%	3.51%	4.11%	4.69%	4.99%
XR	Composite	0.020662889	0.025275789	0.033783434	0.039584202	0.043756979	0.04749375
XR	Composite	2.07%	2.53%	3.38%	3.96%	4.38%	4.75%
XR	Composite	0.020662889	0.025275789	0.033783434	0.039584202	0.043756979	0.04749375
CR	Composite	2.27%	2.76%	3.75%	4.35%	4.80%	5.20%
MM	Composite						
MR	Composite	2.15%	2.55%	3.51%	4.11%	4.69%	4.99%
XR	Composite	2.07%	2.53%	3.38%	3.96%	4.38%	4.75%
CR	Composite						
MR	Composite	0.42%	0.42%	0.42%	0.42%	0.42%	0.42%
MR	Composite	0.09%	0.20%	0.26%	0.25%	0.39%	0.45%
MR	Composite	0.09%	0.20%	0.26%	0.25%	0.39%	0.45%
XR	Composite	0.000917	0.002026	0.002576	0.0025	0.0038995	0.004333568
CR	Composite	8.75%	8.75%	8.75%	8.75%	6.65%	6.65%
CR	Composite	4.31%	4.31%	4.31%	4.31%	4.31%	4.31%
MM	Composite	4.31%	4.31%	4.31%	4.31%	4.31%	4.31%
MR	Composite						
CR	Composite						
MM	Composite	4.31%	4.31%	4.31%	4.31%	4.31%	4.31%
MR	Composite						
CR	Composite	0.84%	1.01%	1.27%	1.63%	1.84%	2.04%
CR	Composite	0.84%	0.99%	1.28%	1.64%	1.84%	2.06%
CR	Composite	0.00841375	0.01008199	0.012655649	0.016291496	0.018352459	0.020392038
MR	Composite	0.007993063	0.009783418	0.012276743	0.015582691	0.017434836	0.019338382
CR	Composite	0.36%	0.36%	0.54%	0.61%	0.75%	0.85%
MR	Composite						
CR	Composite	0.00355	0.00355	0.005453028	0.00619604	0.0074743	0.00845
CR	Composite	0.018	0.018	0.018	0.018	0.018	0.018
MR	Composite	1.80%	1.80%	1.80%	1.80%	1.80%	1.80%
XR	Composite	1.80%	1.80%	1.80%	1.80%	1.80%	1.80%
MR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.20%	0.20%	0.32%	0.35%	0.41%	0.47%
XR	Composite	0.20%	0.20%	0.24%	0.26%	0.41%	0.36%
CR	Composite						
MM	Composite						
MR	Composite	0.28%	0.26%	0.28%	0.31%	0.36%	0.41%
XR	Composite	0.28%	0.26%	0.27%	0.30%	0.35%	0.39%
MR	Composite	0.28%	0.27%	0.28%	0.31%	0.36%	0.41%
MR	Composite	0.28%	0.27%	0.28%	0.31%	0.36%	0.41%
CR	Composite	0.28%	0.28%	0.29%	0.33%	0.38%	0.43%
MM	Composite	0.28%	0.27%	0.28%	0.32%	0.37%	0.41%
MR	Composite	0.28%	0.27%	0.28%	0.31%	0.36%	0.41%
XR	Composite	0.28%	0.26%	0.27%	0.31%	0.35%	0.39%
MR	Composite	0.0027775	0.00266075	0.002783082	0.003143853	0.00363919	0.004087479
XR	Composite	0.28%	0.26%	0.27%	0.31%	0.35%	0.39%

0.38%	0.44%	0.47%	0.42%	0.47%	0.4 BB	B
0.40%	0.46%	0%	0%	0%	0.4 BBB	BBB
0.38%	0.004353977	0.0046836	0.004188117	0.004691284	0.4 A	BBB
0.40%	0.46%	0.47%	0.44%	0.47%	0.4 BBB	BBB
0.38%	0.44%	0.47%	0.42%	0.47%	0.4 A	BBB
0.38%	0.43%	0.47%	0.42%	0.47%	0.4 BBB	BB
0.40%	0.004551334	0.0046836	0.004370025	0.004691284	0.4 BBB	BBB
0.38%	0.004353977	0.0046836	0.004188117	0.004691284	0.4 A	BBB
					0.4	
0.38%	0.004353977	0.0046836	0.004188117	0.004691284	0.4 A	BBB
0.38%	0.44%	0.47%	0.42%	0.47%	0.4 BB	B
0.38%	0.44%	0.47%	0.42%	0.47%	0.4 BB	B
0.38%	0.004353977	0.0046836	0.004188117	0.004691284	0.4 A	BBB
0.38%	0.44%	0.47%	0.42%	0.47%	0.4 A	BBB
0.38%	0.44%	0.47%	0.42%	0.47%	0.4 A	BBB
0.40%	0.46%	0.47%	0.44%	0.47%	0.4 BBB	BBB
0.38%	0.004353977	0.0046836	0.004188117	0.004691284	0.4 A	BBB
0.38%	0.43%	0.47%	0.42%	0.47%	0.4 BBB	BB
					0.4	
8.81%	8.88%	8.88%	8.88%	8.88%	0.4	NR
3.27%	3.27%	3.27%	3.27%	3.27%	0.385	NR
3.27%	3.27%	3.27%	3.27%	3.27%	0.385	NR
5.07%	5.20%	5.44%	5.12%	5.07%	0.415555556 BBB	BBB
4.88%	5.00%	5.44%	5.12%	5.07%	0.415555556 BBB	BBB
5.27%	0.053644408	0.059497424	0.05555899	0.054631439	0.415555556 A	A
5.06%	5.15%	5.71%	5.33%	5.24%	0.415555556 A	A
5.03%	5.12%	5.65%	5.28%	5.19%	0.415555556 A	A
4.82%	0.048971571	0.054440143	0.05062458	0.050266667	0.415555556 AA	AA
4.82%	4.90%	5.44%	5.06%	5.03%	0.415555556 AA	AA
4.82%	0.048971571	0.054440143	0.05062458	0.050266667	0.415555556 AA	AA
5.27%	5.36%	5.95%	5.56%	5.46%	0.415555556 A	A
					0.415555556	
5.03%	5.12%	5.65%	5.28%	5.19%	0.415555556 A	A
4.82%	4.90%	5.44%	5.06%	5.03%	0.415555556 AA	AA
					0.4	
0.42%	0.42%	0.42%	0.42%	0.42%	0.4	
0.48%	0.58%	0.58%	0.85%	0.85%	0.4 NR	NR
0.48%	0.58%	0.58%	0.85%	0.85%	0.4 NR	NR
0.46%	0.005586316	0.005586316	0.00849	0.00849	0.4 NR	NR
7.00%	7.50%	7.50%	7.50%	7.50%	0.25	NR
4.31%	4.31%	4.31%	4.31%	4.31%	0.399999998	
4.31%	4.31%	4.31%	4.31%	4.31%	0.399999998	
					0.399999998	
					0.399999998	
4.31%	4.31%	4.31%	4.31%	4.31%	0.399999998	
					0.399999998	
2.24%	2.45%	2.84%	3.11%	3.21%	0.25 A	A
2.26%	2.46%	2.74%	3.11%	3.21%	0.25 BB	BB
2.24%	0.024501119	0.028416887	0.031093247	0.03211501	0.25 A	A
2.12%	0.023166555	0.026315782	0.031093247	0.03211501	0.25 BBB	BBB
0.90%	1.02%	1.03%	1.03%	1.03%	0.5	NR
					0.5	
0.90%	0.01015	0.0103252	0.0103252	0.0103252	0.5	NR
0.018	0.018	0.018	0.018	0.018	0.4	
1.80%	1.80%	1.80%	1.80%	1.80%	0.4	
1.80%	1.80%	1.80%	1.80%	1.80%	0.4	
					0.350000006	
					0.350000006	
					0.3625	
					0.3625	
0.52%	0.59%	0.59%	0.59%	0.59%	0.3625 NR	NR
0.41%	0.59%	0.59%	0.59%	0.59%	0.3625 NR	NR
					0.3625	
					0.3625	
0.45%	0.49%	0.71%	0.77%	0.82%	0.4 NR	BB
0.43%	0.47%	0.71%	0.77%	0.82%	0.4 NR	BB
0.45%	0.49%	0.71%	0.77%	0.82%	0.4 NR	A
0.45%	0.49%	0.71%	0.77%	0.82%	0.4 NR	A
0.47%	0.52%	0.71%	0.77%	0.82%	0.4 NR	BBB
0.45%	0.49%	0.71%	0.77%	0.82%	0.4 NR	BBB
0.45%	0.49%	0.71%	0.77%	0.82%	0.4 NR	A
0.43%	0.47%	0.71%	0.77%	0.82%	0.4 NR	A
0.45%	0.004917042	0.00708361	0.007713472	0.00817811	0.4 NR	A
0.43%	0.47%	0.71%	0.77%	0.82%	0.4 NR	A

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
	NR		NR	NR	NR
NR	B	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
			NR		
NR	NR	NR	A	A	A
NR	NR	NR	A	A	A
NR	NR	NR	BBB	BBB	BBB
	NR		NR	NR	NR
			NR		
			NR		
			NR		
AA	A	A	AA	AA	AA
BBB	BB	BB	BBB	BBB	BBB
AA	A	A	AA	AA	AA
A	BBB	BBB	A	A	A
CCC	CCC	NR	NR	NR	NR
BB	BB	NR	NR	NR	NR
			NR		
			NR		
			NR		
A	A	NR	BB	BBB	NR
BBB	BBB	NR	BB	BB	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA

NR	BB	NR	AA	10 Health Care
NR	BBB	NR	A	5 Health Care
NR	A	NR	AA	9 Health Care
NR	BBB	NR	A	5 Health Care
NR	A	NR	AA	9 Health Care
NR	BBB	NR	AA	10 Health Care
NR	BBB	NR	A	5 Health Care
NR	A	NR	AA	9 Health Care
			NR	Health Care
NR	A	NR	AA	9 Health Care
NR	BB	NR	AA	10 Health Care
NR	BB	NR	AA	10 Health Care
NR	A	NR	AA	9 Health Care
NR	A	NR	AA	9 Health Care
NR	A	NR	AA	9 Health Care
NR	BBB	NR	A	5 Health Care
NR	A	NR	AA	9 Health Care
NR	BBB	NR	AA	10 Health Care
			NR	Health Care
			NR	2 Basic Materials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BB	BB	BB	A	3 Consumer Goods
BB	BB	BB	A	3 Consumer Goods
BBB	BBB	BBB	AA	9 Consumer Goods
BBB	BBB	BBB	AA	9 Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods
A	A	A	AA	8 Consumer Goods
A	A	A	AA	8 Consumer Goods
A	A	A	AA	8 Consumer Goods
BBB	BBB	BBB	AA	9 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods
A	A	A	AA	8 Consumer Goods
			NR	Government
			NR	2 Government
	NR		NR	3 Consumer Services
	NR		NR	3 Consumer Services
	NR		NR	3 Consumer Services
			NR	2
			NR	2 Technology
			NR	2 Technology
			NR	Technology
			NR	Technology
			NR	2 Technology
			NR	Technology
A	NR	NR	A	7 Government
BB	NR	NR	A	9 Government
A	NR	NR	A	7 Government
BBB	NR	NR	A	8 Government
NR			NR	2 Financials
			NR	Financials
NR			NR	2 Financials
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	Industrials
			NR	Industrials
			NR	Consumer Services
			NR	Consumer Services
			NR	5 Consumer Services
			B	6 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	A	4 Oil & Gas
NR	NR	NR	A	4 Oil & Gas
NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	8 Oil & Gas
NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	8 Oil & Gas

Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Asia	Thailand	B	B		Thin		Thin
N.Amer	United States	BB	BB		Thin	Thin	DocAdj
N.Amer	United States	BB	BB		Thin	Thin	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	AA				
N.Amer	Canada	A	AA				
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
India	India				Thin		Thin
Europe	Netherlands	BB	BB				
Europe	Netherlands	BB	BB				
Europe	Netherlands	BB	BB				
Europe	Netherlands	BB	BB				
Europe	Netherlands	BB	BB				
Europe	Netherlands	BB	BB				
Lat.Amer	Guatemala	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Guatemala	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Guatemala	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Guatemala	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA		Thin	CcyGrp	CcyGrp
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	Thin	DocAdj	DocAdj
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
N.Amer	United States	A	AA	Thin	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	Thin					
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Thin	CcyGrp	CcyGrp	CcyGrp		Thin	
Thin	DocAdj	DocAdj	DocAdj		Thin	
	Thin	Thin	Thin			
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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Thin	Thin	Thin	Thin	Thin		
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Thin	CcyGrp	CcyGrp	Thin			
Thin	DocAdj	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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HALHKDMR	31-Jul-08 HAL
HALHKDXR	31-Jul-08 HAL
HALJPYMR	31-Jul-08 HAL
HALJPYXR	31-Jul-08 HAL
HALNZDMR	31-Jul-08 HAL
HALSEKMR	31-Jul-08 HAL
HALSEKXR	31-Jul-08 HAL
HALUSDCR	31-Jul-08 HAL
HALUSDMM	31-Jul-08 HAL
HALUSDMR	31-Jul-08 HAL
HALUSDXR	31-Jul-08 HAL
HAMAMAJPYCR	31-Jul-08 HAMAMA
HAMAMAJPYMR	31-Jul-08 HAMAMA
HAMAMAJPYXR	31-Jul-08 HAMAMA
HAMAMAUSDCR	31-Jul-08 HAMAMA
HAMRSNAUDCR	31-Jul-08 HAMRSN
HAMRSNAUDMM	31-Jul-08 HAMRSN
HAMRSNCHFCR	31-Jul-08 HAMRSN
HAMRSNCHFMM	31-Jul-08 HAMRSN
HAMRSNEURCR	31-Jul-08 HAMRSN
HAMRSNEURMM	31-Jul-08 HAMRSN
HAMRSNEURMR	31-Jul-08 HAMRSN
HAMRSNEURXR	31-Jul-08 HAMRSN
HAMRSNGBPCR	31-Jul-08 HAMRSN
HAMRSNGBPMM	31-Jul-08 HAMRSN
HAMRSNGBPXR	31-Jul-08 HAMRSN
HAMRSNHKDMM	31-Jul-08 HAMRSN
HAMRSNJPYCR	31-Jul-08 HAMRSN
HAMRSNJPYMM	31-Jul-08 HAMRSN
HAMRSNSGDMM	31-Jul-08 HAMRSN
HAMRSNUSDCR	31-Jul-08 HAMRSN
HAMRSNUSDMM	31-Jul-08 HAMRSN
HAMRSNUSDMR	31-Jul-08 HAMRSN
HAMRSNUSDXR	31-Jul-08 HAMRSN
HANAEURCR	31-Jul-08 HANA
HANAEURMM	31-Jul-08 HANA
HANAEURMR	31-Jul-08 HANA
HANAUSDCR	31-Jul-08 HANA
HANAUSDMR	31-Jul-08 HANA
HANAUSDXR	31-Jul-08 HANA
HANABKAUDCR	31-Jul-08 HANABK
HANABKEURCR	31-Jul-08 HANABK
HANABKEURMM	31-Jul-08 HANABK
HANABKEURMR	31-Jul-08 HANABK
HANABKHKDCR	31-Jul-08 HANABK
HANABKJPYCR	31-Jul-08 HANABK
HANABKJPYMR	31-Jul-08 HANABK
HANABKKRWCR	31-Jul-08 HANABK
HANABKSGDCR	31-Jul-08 HANABK
HANABKUSDCR	31-Jul-08 HANABK
HANABKUSDMM	31-Jul-08 HANABK
HANABKUSDMR	31-Jul-08 HANABK
HANABKUSDXR	31-Jul-08 HANABK
HANABKEURCR	31-Jul-08 HANABK
HANABKKRWCR	31-Jul-08 HANABK
HANABKUSDCR	31-Jul-08 HANABK
HANABKUSDMR	31-Jul-08 HANABK
HANESUSDMR	31-Jul-08 HANES
HANESUSDXR	31-Jul-08 HANES
HANESUSDMR	31-Jul-08 HANES
HANESUSDXR	31-Jul-08 HANES
HANLEURCR	31-Jul-08 HANL
HANLEURMM	31-Jul-08 HANL
HANLUSDCR	31-Jul-08 HANL
HANLUSDMM	31-Jul-08 HANL
HANRUEAUDCR	31-Jul-08 HANRUE
HANRUEAUDMM	31-Jul-08 HANRUE
HANRUECADMM	31-Jul-08 HANRUE
HANRUECHFCR	31-Jul-08 HANRUE
HANRUECHFMM	31-Jul-08 HANRUE
HANRUEEURCR	31-Jul-08 HANRUE
HANRUEEURMM	31-Jul-08 HANRUE
HANRUEEURMR	31-Jul-08 HANRUE
HANRUEEURXR	31-Jul-08 HANRUE

Halliburton Co	4E6837	SNRFOR	HKD
Halliburton Co	4E6837	SNRFOR	HKD
Halliburton Co	4E6837	SNRFOR	JPY
Halliburton Co	4E6837	SNRFOR	JPY
Halliburton Co	4E6837	SNRFOR	NZD
Halliburton Co	4E6837	SNRFOR	SEK
Halliburton Co	4E6837	SNRFOR	SEK
Halliburton Co	4E6837	SNRFOR	USD
Halliburton Co	4E6837	SNRFOR	USD
Halliburton Co	4E6837	SNRFOR	USD
Halliburton Co	4E6837	SNRFOR	USD
Hamamatsu Photonics KK	JK9A97	SNRFOR	JPY
Hamamatsu Photonics KK	JK9A97	SNRFOR	JPY
Hamamatsu Photonics KK	JK9A97	SNRFOR	JPY
Hamamatsu Photonics KK	JK9A97	SNRFOR	USD
Hammerson PLC	448B46	SNRFOR	AUD
Hammerson PLC	448B46	SNRFOR	AUD
Hammerson PLC	448B46	SNRFOR	CHF
Hammerson PLC	448B46	SNRFOR	CHF
Hammerson PLC	448B46	SNRFOR	EUR
Hammerson PLC	448B46	SNRFOR	EUR
Hammerson PLC	448B46	SNRFOR	EUR
Hammerson PLC	448B46	SNRFOR	EUR
Hammerson PLC	448B46	SNRFOR	GBP
Hammerson PLC	448B46	SNRFOR	GBP
Hammerson PLC	448B46	SNRFOR	GBP
Hammerson PLC	448B46	SNRFOR	HKD
Hammerson PLC	448B46	SNRFOR	JPY
Hammerson PLC	448B46	SNRFOR	JPY
Hammerson PLC	448B46	SNRFOR	SGD
Hammerson PLC	448B46	SNRFOR	USD
Hammerson PLC	448B46	SNRFOR	USD
Hammerson PLC	448B46	SNRFOR	USD
Hammerson PLC	448B46	SNRFOR	USD
Hanarotelecom Inc	Y0BIGL	SNRFOR	EUR
Hanarotelecom Inc	Y0BIGL	SNRFOR	EUR
Hanarotelecom Inc	Y0BIGL	SNRFOR	EUR
Hanarotelecom Inc	Y0BIGL	SNRFOR	USD
Hanarotelecom Inc	Y0BIGL	SNRFOR	USD
Hanarotelecom Inc	Y0BIGL	SNRFOR	USD
Hana Bank	449F97	SNRFOR	AUD
Hana Bank	449F97	SNRFOR	EUR
Hana Bank	449F97	SNRFOR	EUR
Hana Bank	449F97	SNRFOR	EUR
Hana Bank	449F97	SNRFOR	HKD
Hana Bank	449F97	SNRFOR	JPY
Hana Bank	449F97	SNRFOR	JPY
Hana Bank	449F97	SNRFOR	KRW
Hana Bank	449F97	SNRFOR	SGD
Hana Bank	449F97	SNRFOR	USD
Hana Bank	449F97	SNRFOR	USD
Hana Bank	449F97	SNRFOR	USD
Hana Bank	449F97	SNRFOR	USD
Hana Bank	449F97	SUBLT2	EUR
Hana Bank	449F97	SUBLT2	KRW
Hana Bank	449F97	SUBLT2	USD
Hana Bank	449F97	SUBLT2	USD
Hanesbrands Inc	4F1379	SECDOM	USD
Hanesbrands Inc	4F1379	SECDOM	USD
Hanesbrands Inc	4F1379	SNRFOR	USD
Hanesbrands Inc	4F1379	SNRFOR	USD
Franz Haniel & Cie Gmbh	DG3156	SNRFOR	EUR
Franz Haniel & Cie Gmbh	DG3156	SNRFOR	EUR
Franz Haniel & Cie Gmbh	DG3156	SNRFOR	USD
Franz Haniel & Cie Gmbh	DG3156	SNRFOR	USD
Hannover Ruck AG	DG316O	SNRFOR	AUD
Hannover Ruck AG	DG316O	SNRFOR	AUD
Hannover Ruck AG	DG316O	SNRFOR	CAD
Hannover Ruck AG	DG316O	SNRFOR	CHF
Hannover Ruck AG	DG316O	SNRFOR	CHF
Hannover Ruck AG	DG316O	SNRFOR	EUR
Hannover Ruck AG	DG316O	SNRFOR	EUR
Hannover Ruck AG	DG316O	SNRFOR	EUR
Hannover Ruck AG	DG316O	SNRFOR	EUR

MR	Composite	0.28%	0.27%	0.28%	0.31%	0.36%	0.41%
XR	Composite	0.28%	0.26%	0.27%	0.31%	0.35%	0.39%
MR	Composite	0.28%	0.26%	0.27%	0.31%	0.36%	0.40%
XR	Composite	0.0027775	0.002626589	0.00274594	0.002969411	0.003605369	0.004047625
MR	Composite	0.28%	0.27%	0.28%	0.31%	0.36%	0.41%
MR	Composite	0.28%	0.27%	0.28%	0.31%	0.36%	0.41%
XR	Composite	0.28%	0.26%	0.27%	0.31%	0.35%	0.39%
CR	Composite	0.28%	0.28%	0.29%	0.33%	0.38%	0.43%
MM	Composite						
MR	Composite	0.28%	0.27%	0.28%	0.31%	0.36%	0.41%
XR	Composite	0.28%	0.26%	0.27%	0.31%	0.35%	0.39%
CR	Composite	0.001025	0.0013	0.0017	0.002075	0.002475	0.0039
MR	Composite						
XR	Composite	0.001025	0.0013	0.0017	0.002075	0.002475	0.0039
CR	Composite						
CR	Composite	1.53%	1.40%	2.20%	2.65%	3.01%	3.26%
MM	Composite	1.53%	1.40%	2.11%	2.54%	2.89%	3.13%
CR	Composite	1.59%	1.45%	2.23%	2.71%	2.99%	3.31%
MM	Composite	1.52%	1.38%	2.11%	2.55%	2.84%	3.16%
CR	Composite	1.59%	1.45%	2.23%	2.71%	2.99%	3.31%
MM	Composite	1.52%	1.38%	2.11%	2.55%	2.84%	3.16%
MR	Composite	1.51%	1.38%	2.09%	2.53%	2.82%	3.12%
XR	Composite	1.45%	1.33%	2.01%	2.44%	2.71%	3.00%
CR	Composite	1.59%	1.45%	2.23%	2.71%	2.99%	3.31%
MM	Composite	1.52%	1.38%	2.11%	2.55%	2.84%	3.16%
XR	Composite	1.45%	1.33%	2.01%	2.44%	2.71%	3.00%
MM	Composite	1.52%	1.38%	2.11%	2.55%	2.84%	3.16%
CR	Composite	1.53%	1.40%	2.20%	2.69%	3.05%	3.37%
MM	Composite	1.53%	1.40%	2.11%	2.58%	2.92%	3.23%
MM	Composite	1.52%	1.38%	2.11%	2.55%	2.84%	3.16%
CR	Composite	1.59%	1.45%	2.23%	2.71%	2.99%	3.31%
MM	Composite	1.52%	1.38%	2.11%	2.55%	2.84%	3.16%
MR	Composite	0.015099944	0.013796388	0.020879813	0.025300353	0.028176414	0.031183422
XR	Composite						
CR	Composite	0.87%	1.08%	1.41%	1.71%	1.87%	2.07%
MM	Composite	0.00873375	0.010348775	0.013071892	0.015913759	0.017635285	0.019800634
MR	Composite	0.00873375	0.010240975	0.012935727	0.015747991	0.017451585	0.019594377
CR	Composite	0.87%	1.08%	1.41%	1.71%	1.87%	2.07%
MR	Composite	0.87%	1.02%	1.29%	1.57%	1.75%	1.96%
XR	Composite						
CR	Composite	0.40%	0.79%	1.14%	1.34%	1.48%	1.67%
CR	Composite	0.40%	0.79%	1.14%	1.34%	1.48%	1.67%
MM	Composite						
MR	Composite						
CR	Composite	0.40%	0.79%	1.14%	1.34%	1.48%	1.67%
CR	Composite	0.003959184	0.0079495	0.011393587	0.013379472	0.014755799	0.016705556
MR	Composite						
CR	Composite	0.40%	0.79%	1.14%	1.34%	1.48%	1.67%
CR	Composite	0.40%	0.79%	1.14%	1.34%	1.48%	1.67%
CR	Composite	0.40%	0.79%	1.14%	1.34%	1.48%	1.67%
MM	Composite						
MR	Composite	0.40%	0.76%	1.08%	1.27%	1.40%	1.59%
XR	Composite						
CR	Composite	1.04%	1.02%	1.96%	1.83%	2.05%	2.25%
CR	Composite	1.04%	1.02%	1.96%	1.83%	2.05%	2.25%
CR	Composite	0.0104397	0.0102179	0.019575	0.018331981	0.02050442	0.0225437
MR	Composite	1.04%	1.00%	1.96%	1.83%	1.97%	2.20%
MR	Composite	2.57%	2.57%	2.57%	2.57%	3.07%	3.07%
XR	Composite	2.47%	2.47%	2.47%	2.47%	3.07%	3.07%
MR	Composite						
XR	Composite						
CR	Composite	0.21%	0.21%	0.29%	0.33%	0.41%	0.56%
MM	Composite	0.002125	0.002125	0.00294	0.00325	0.004136	0.00555
CR	Composite						
MM	Composite	0.21%	0.21%	0.29%	0.33%	0.41%	0.56%
CR	Composite	0.25%	0.30%	0.38%	0.50%	0.56%	0.62%
MM	Composite	0.25%	0.30%	0.36%	0.48%	0.53%	0.60%
MM	Composite	0.25%	0.30%	0.38%	0.47%	0.53%	0.59%
CR	Composite	0.27%	0.31%	0.38%	0.47%	0.56%	0.62%
MM	Composite	0.25%	0.30%	0.38%	0.47%	0.53%	0.59%
CR	Composite	0.27%	0.31%	0.38%	0.47%	0.56%	0.62%
MM	Composite	0.25%	0.30%	0.38%	0.47%	0.53%	0.59%
MR	Composite	0.25%	0.30%	0.37%	0.46%	0.53%	0.59%
XR	Composite						

0.45%	0.49%	0.71%	0.77%	0.82%	0.4 NR	A
0.43%	0.47%	0.71%	0.77%	0.82%	0.4 NR	A
0.44%	0.48%	0.71%	0.77%	0.82%	0.4 NR	BB
0.44%	0.004825332	0.00708361	0.007713472	0.00817811	NR	BB
0.45%	0.49%	0.71%	0.77%	0.82%	0.4 NR	A
0.45%	0.49%	0.71%	0.77%	0.82%	0.4 NR	A
0.43%	0.47%	0.71%	0.77%	0.82%	0.4 NR	A
0.47%	0.52%	0.71%	0.77%	0.82%	0.4 NR	BBB
					0.4	
0.45%	0.49%	0.71%	0.77%	0.82%	0.4 NR	A
0.43%	0.47%	0.71%	0.77%	0.82%	0.4 NR	A
0.39%	0.0048	0.0048	0.0048	0.0048	0.35 NR	NR
					0.35	
0.39%	0.0048	0.0048	0.0048	0.0048	0.35 NR	NR
					0.35	
3.34%	3.32%	3.39%	3.48%	3.46%	0.4 BB	BBB
3.20%	3.32%	3.39%	3.34%	3.46%	0.4 BB	BBB
3.39%	3.48%	3.39%	3.40%	3.61%	0.4 BBB	A
3.23%	3.30%	3.39%	3.26%	3.47%	0.4 A	AA
3.39%	3.48%	3.39%	3.40%	3.61%	0.4 BBB	A
3.23%	3.30%	3.39%	3.26%	3.47%	0.4 A	AA
3.19%	3.27%	3.39%	3.23%	3.43%	0.4 BBB	A
3.08%	3.15%	3.39%	3.11%	3.31%	0.4 BBB	A
3.39%	3.48%	3.39%	3.40%	3.61%	0.4 BBB	A
3.23%	3.30%	3.39%	3.26%	3.47%	0.4 A	AA
3.08%	3.15%	3.39%	3.11%	3.31%	0.4 BBB	A
3.23%	3.30%	3.39%	3.26%	3.47%	0.4 A	AA
3.44%	3.32%	3.39%	3.32%	3.46%	0.4 BB	BBB
3.30%	3.32%	3.39%	3.32%	3.46%	0.4 BB	BBB
3.23%	3.30%	3.39%	3.26%	3.47%	0.4 A	AA
3.39%	3.48%	3.39%	3.40%	3.61%	0.4 BBB	A
3.23%	3.30%	3.39%	3.26%	3.47%	0.4 A	AA
3.19%	0.03269819	0.033926027	0.032308876	0.034332988	0.4 BBB	A
					0.4	
2.23%	2.34%	2.92%	3.09%	3.50%	0.4 NR	A
2.15%	0.022823889	0.028026931	0.029660989	0.035034623	0.39 NR	BB
2.12%	0.02258614	0.027734984	0.02935202	0.035034623	0.39 NR	BB
2.23%	2.34%	2.92%	3.09%	3.50%	0.4 NR	A
2.12%	2.26%	2.77%	2.94%	3.50%	0.39 NR	BB
					0.39	
1.78%	1.86%	1.82%	1.92%	2.05%	0.36 NR	BB
1.78%	1.86%	1.82%	1.92%	2.05%	0.36 NR	A
					0.36	
					0.36	
1.78%	1.86%	1.82%	1.92%	2.05%	0.36 NR	A
1.78%	0.01859422	0.018162587	0.019200109	0.02053	0.36 NR	BB
					0.36	
1.78%	1.86%	1.82%	1.92%	2.05%	0.36 NR	A
1.78%	1.86%	1.82%	1.92%	2.05%	0.36 NR	A
1.78%	1.86%	1.82%	1.92%	2.05%	0.36 NR	A
					0.36	
1.69%	1.77%	1.73%	1.82%	2.05%	0.36 NR	BBB
					0.36	
2.39%	2.62%	2.54%	2.58%	2.56%	0.2 NR	A
2.39%	2.62%	2.54%	2.58%	2.56%	0.2 NR	A
2.39%	0.026191416	0.025390437	0.025774391	0.025639194	0.2 NR	A
2.32%	2.52%	2.41%	2.45%	2.44%	0.2 NR	BBB
3.28%	3.28%	3.28%	3.28%	3.28%	0.745	
3.28%	3.28%	3.28%	3.28%	3.28%	0.745	
					0.4	
					0.4	
0.57%	0.63%	0.64%	0.82%	0.82%	0.4	NR
0.57%	0.0063	0.0063547	0.0082	0.0082	0.4	NR
					0.4	
0.57%	0.63%	0.64%	0.82%	0.82%	0.4	NR
0.65%	0.67%	0.69%	0.70%	0.70%	0.4 BB	BBB
0.62%	0.64%	0.69%	0.70%	0.70%	0.4 BB	BBB
0.61%	0.63%	0.69%	0.69%	0.69%	0.4 A	AA
0.64%	0.66%	0.69%	0.72%	0.72%	0.400000001 BBB	A
0.61%	0.63%	0.69%	0.69%	0.69%	0.4 A	AA
0.64%	0.66%	0.69%	0.72%	0.72%	0.400000001 BBB	A
0.61%	0.63%	0.69%	0.69%	0.69%	0.4 A	AA
0.61%	0.62%	0.69%	0.68%	0.68%	0.4 BBB	A
					0.4	

AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	AA	A	A
A	AA	A	AA	A	A
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	AA	A	A
AA	AAA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	AA	A	A
A	A	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	A	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	A	A	A	A
NR	NR	A	A	A	A
NR	NR	A	A	A	A
NR	NR	BBB	BBB	BBB	A
	BB		NR	NR	
	BB		NR	NR	
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA

NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	8 Oil & Gas
NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	8 Oil & Gas
NR	NR	NR	A	12 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	A	12 Oil & Gas
NR	NR	NR	A	8 Oil & Gas
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	Industrials
NR	BBB	BBB	BBB	3 Financials
NR	A	BBB	BBB	3 Financials
NR	BBB	A	BBB	4 Financials
NR	A	AA	A	11 Financials
NR	BBB	A	BBB	4 Financials
NR	A	AA	A	11 Financials
NR	BBB	A	A	12 Financials
NR	BBB	A	A	12 Financials
NR	BBB	A	BBB	4 Financials
NR	A	AA	A	11 Financials
NR	BBB	A	A	12 Financials
NR	A	AA	A	11 Financials
NR	BBB	BBB	BBB	3 Financials
NR	BBB	BBB	BBB	3 Financials
NR	A	AA	A	11 Financials
NR	BBB	A	BBB	4 Financials
NR	A	AA	A	11 Financials
NR	BBB	A	A	12 Financials
			NR	Financials
BB	A	NR	A	6 Technology
B	BBB	NR	A	7 Technology
B	BBB	NR	A	7 Technology
BB	A	NR	A	6 Technology
B	BBB	NR	A	7 Technology
			NR	Technology
BB	BB	NR	A	9 Financials
A	A	NR	A	9 Financials
			NR	Financials
			NR	Financials
A	A	NR	A	9 Financials
BB	BB	NR	A	9 Financials
			NR	Financials
A	A	NR	A	9 Financials
A	A	NR	A	9 Financials
A	A	NR	A	9 Financials
			NR	Financials
BBB	BBB	NR	A	9 Financials
			NR	Financials
A	A	A	BB	4 Financials
A	A	A	BB	4 Financials
A	A	A	BB	4 Financials
BBB	BBB	BBB	BB	5 Financials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR		NR	NR	2 Consumer Services
NR		NR	NR	2 Consumer Services
			NR	Consumer Services
NR		NR	NR	2 Consumer Services
NR	BB	BB	A	4 Financials
NR	BB	BB	A	4 Financials
NR	A	BBB	AA	15 Financials
NR	BBB	BBB	A	4 Financials
NR	A	BBB	AA	15 Financials
NR	BBB	BBB	A	4 Financials
NR	A	BBB	AA	15 Financials
NR	BBB	BBB	AA	16 Financials
			NR	Financials

N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA				
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB				
Asia	Korea (Republic of)	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	Thin	Thin
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	Thin	Thin
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	Thin	Thin
Asia	Korea (Republic of)	A	A	Thin	DocAdj	Thin	Thin
N.Amer	United States	BB	BB				DocAdj
N.Amer	United States	BB	BB				DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Europe	Germany	BBB	A		Thin	Thin	Thin
Europe	Germany	BBB	A		Thin	Thin	Thin
Europe	Germany	BBB	A				
Europe	Germany	BBB	A		Thin	Thin	Thin
Europe	Germany	AA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Germany	AA	AA	Entity Tier	Entity Tier	CcyGrp	DocAdj
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin	Thin				
	Thin	Thin				
Thin	Thin	Thin	Thin	Thin		Thin
Thin	Thin	Thin	Thin	Thin		Thin
Thin	Thin	Thin	Thin	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

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HANRUEGBPMM	31-Jul-08 HANRUE
HANRUEHKDMM	31-Jul-08 HANRUE
HANRUEJPYCR	31-Jul-08 HANRUE
HANRUEJPYMM	31-Jul-08 HANRUE
HANRUESEKMM	31-Jul-08 HANRUE
HANRUESGDCR	31-Jul-08 HANRUE
HANRUESGDMM	31-Jul-08 HANRUE
HANRUEUSDCR	31-Jul-08 HANRUE
HANRUEUSDMM	31-Jul-08 HANRUE
HANRUEUSDMR	31-Jul-08 HANRUE
HANRUEUSDXR	31-Jul-08 HANRUE
HANRUEAUDCR	31-Jul-08 HANRUE
HANRUEAUDMM	31-Jul-08 HANRUE
HANRUECHFCR	31-Jul-08 HANRUE
HANRUECHFMM	31-Jul-08 HANRUE
HANRUEEURCR	31-Jul-08 HANRUE
HANRUEEURMM	31-Jul-08 HANRUE
HANRUEEURMR	31-Jul-08 HANRUE
HANRUEEURXR	31-Jul-08 HANRUE
HANRUEGBPCR	31-Jul-08 HANRUE
HANRUEGBPMM	31-Jul-08 HANRUE
HANRUEHKDCR	31-Jul-08 HANRUE
HANRUEILSMM	31-Jul-08 HANRUE
HANRUEJPYCR	31-Jul-08 HANRUE
HANRUEJPYMM	31-Jul-08 HANRUE
HANRUENOKCR	31-Jul-08 HANRUE
HANRUESEKCR	31-Jul-08 HANRUE
HANRUESGDCR	31-Jul-08 HANRUE
HANRUESGDMM	31-Jul-08 HANRUE
HANRUEUSDCR	31-Jul-08 HANRUE
HANRUEUSDMM	31-Jul-08 HANRUE
HANRUEUSDMR	31-Jul-08 HANRUE
HANSAPEURCR	31-Jul-08 HANSAP
HANSAPEURMM	31-Jul-08 HANSAP
HANSAPUSDCR	31-Jul-08 HANSAP
HANSERJPYCR	31-Jul-08 HANSER
HANSERJPYMR	31-Jul-08 HANSER
HANSERJPYXR	31-Jul-08 HANSER
HANSERUSDCR	31-Jul-08 HANSER
HAREURCR	31-Jul-08 HAR
HARUSDCR	31-Jul-08 HAR
HARUSDMR	31-Jul-08 HAR
HASAUDMR	31-Jul-08 HAS
HASAUDXR	31-Jul-08 HAS
HASCHFMR	31-Jul-08 HAS
HASEURCR	31-Jul-08 HAS
HASEURMM	31-Jul-08 HAS
HASEURMR	31-Jul-08 HAS
HASEURXR	31-Jul-08 HAS
HASGBPCR	31-Jul-08 HAS
HASGBPMR	31-Jul-08 HAS
HASHKDMR	31-Jul-08 HAS
HASJPYMM	31-Jul-08 HAS
HASJPYMR	31-Jul-08 HAS
HASSGDMR	31-Jul-08 HAS
HASUSDCR	31-Jul-08 HAS
HASUSDMM	31-Jul-08 HAS
HASUSDMR	31-Jul-08 HAS
HASUSDXR	31-Jul-08 HAS
HAVASAUDMM	31-Jul-08 HAVAS
HAVASCHFMM	31-Jul-08 HAVAS
HAVASEURCR	31-Jul-08 HAVAS
HAVASEURMM	31-Jul-08 HAVAS
HAVASEURMR	31-Jul-08 HAVAS
HAVASGBPMM	31-Jul-08 HAVAS
HAVASJPYMM	31-Jul-08 HAVAS
HAVASUSDCR	31-Jul-08 HAVAS
HAVASUSDMM	31-Jul-08 HAVAS
HAVASUSDMR	31-Jul-08 HAVAS
HAWAIUSDCR	31-Jul-08 HAWAI
HAWAIUSDMR	31-Jul-08 HAWAI
HAWAIUSDXR	31-Jul-08 HAWAI
HAWKERUSDMR	31-Jul-08 HAWKER
HAWKERUSDXR	31-Jul-08 HAWKER

Hannover Ruck AG	DG316O	SNRFOR	GBP
Hannover Ruck AG	DG316O	SNRFOR	HKD
Hannover Ruck AG	DG316O	SNRFOR	JPY
Hannover Ruck AG	DG316O	SNRFOR	JPY
Hannover Ruck AG	DG316O	SNRFOR	SEK
Hannover Ruck AG	DG316O	SNRFOR	SGD
Hannover Ruck AG	DG316O	SNRFOR	SGD
Hannover Ruck AG	DG316O	SNRFOR	USD
Hannover Ruck AG	DG316O	SNRFOR	USD
Hannover Ruck AG	DG316O	SNRFOR	USD
Hannover Ruck AG	DG316O	SNRFOR	USD
Hannover Ruck AG	DG316O	SUBLT2	AUD
Hannover Ruck AG	DG316O	SUBLT2	AUD
Hannover Ruck AG	DG316O	SUBLT2	CHF
Hannover Ruck AG	DG316O	SUBLT2	CHF
Hannover Ruck AG	DG316O	SUBLT2	EUR
Hannover Ruck AG	DG316O	SUBLT2	EUR
Hannover Ruck AG	DG316O	SUBLT2	EUR
Hannover Ruck AG	DG316O	SUBLT2	EUR
Hannover Ruck AG	DG316O	SUBLT2	GBP
Hannover Ruck AG	DG316O	SUBLT2	GBP
Hannover Ruck AG	DG316O	SUBLT2	HKD
Hannover Ruck AG	DG316O	SUBLT2	ILS
Hannover Ruck AG	DG316O	SUBLT2	JPY
Hannover Ruck AG	DG316O	SUBLT2	JPY
Hannover Ruck AG	DG316O	SUBLT2	NOK
Hannover Ruck AG	DG316O	SUBLT2	SEK
Hannover Ruck AG	DG316O	SUBLT2	SGD
Hannover Ruck AG	DG316O	SUBLT2	SGD
Hannover Ruck AG	DG316O	SUBLT2	USD
Hannover Ruck AG	DG316O	SUBLT2	USD
Hannover Ruck AG	DG316O	SUBLT2	USD
Hansapank A S	4F23HG	SNRFOR	EUR
Hansapank A S	4F23HG	SNRFOR	EUR
Hansapank A S	4F23HG	SNRFOR	USD
Hanshin Elec Rwy Co Ltd	JK9EAC	SNRFOR	JPY
Hanshin Elec Rwy Co Ltd	JK9EAC	SNRFOR	JPY
Hanshin Elec Rwy Co Ltd	JK9EAC	SNRFOR	JPY
Hanshin Elec Rwy Co Ltd	JK9EAC	SNRFOR	USD
HARMAN Intl Inds Inc	4F438D	SNRFOR	EUR
HARMAN Intl Inds Inc	4F438D	SNRFOR	USD
HARMAN Intl Inds Inc	4F438D	SNRFOR	USD
Hasbro Inc	4F985B	SNRFOR	AUD
Hasbro Inc	4F985B	SNRFOR	AUD
Hasbro Inc	4F985B	SNRFOR	CHF
Hasbro Inc	4F985B	SNRFOR	EUR
Hasbro Inc	4F985B	SNRFOR	EUR
Hasbro Inc	4F985B	SNRFOR	EUR
Hasbro Inc	4F985B	SNRFOR	EUR
Hasbro Inc	4F985B	SNRFOR	GBP
Hasbro Inc	4F985B	SNRFOR	GBP
Hasbro Inc	4F985B	SNRFOR	HKD
Hasbro Inc	4F985B	SNRFOR	JPY
Hasbro Inc	4F985B	SNRFOR	JPY
Hasbro Inc	4F985B	SNRFOR	SGD
Hasbro Inc	4F985B	SNRFOR	USD
Hasbro Inc	4F985B	SNRFOR	USD
Hasbro Inc	4F985B	SNRFOR	USD
Hasbro Inc	4F985B	SNRFOR	USD
Havas	FJBDFF	SNRFOR	AUD
Havas	FJBDFF	SNRFOR	CHF
Havas	FJBDFF	SNRFOR	EUR
Havas	FJBDFF	SNRFOR	EUR
Havas	FJBDFF	SNRFOR	EUR
Havas	FJBDFF	SNRFOR	GBP
Havas	FJBDFF	SNRFOR	JPY
Havas	FJBDFF	SNRFOR	USD
Havas	FJBDFF	SNRFOR	USD
Havas	FJBDFF	SNRFOR	USD
St of HI	45AGED	SNRFOR	USD
St of HI	45AGED	SNRFOR	USD
St of HI	45AGED	SNRFOR	USD
Hawker Beechcraft Inc	4G213I	SECDOM	USD
Hawker Beechcraft Inc	4G213I	SECDOM	USD

MM	Composite	0.25%	0.30%	0.38%	0.47%	0.53%	0.59%
MM	Composite	0.25%	0.30%	0.38%	0.47%	0.53%	0.59%
CR	Composite	0.25%	0.30%	0.39%	0.49%	0.57%	0.64%
MM	Composite	0.002544877	0.002992834	0.003718287	0.004670299	0.005442149	0.006113481
MM	Composite	0.25%	0.30%	0.38%	0.47%	0.53%	0.59%
CR	Composite	0.27%	0.31%	0.38%	0.47%	0.56%	0.62%
MM	Composite	0.25%	0.30%	0.38%	0.47%	0.53%	0.59%
CR	Composite	0.27%	0.31%	0.38%	0.47%	0.56%	0.62%
MM	Composite	0.25%	0.30%	0.38%	0.47%	0.53%	0.59%
MR	Composite	0.25%	0.30%	0.37%	0.46%	0.53%	0.59%
XR	Composite						
CR	Composite	0.53%	0.61%	0.84%	0.98%	1.11%	1.25%
MM	Composite	0.53%	0.61%	0.80%	0.94%	1.07%	1.20%
CR	Composite	0.53%	0.62%	0.78%	0.95%	1.09%	1.23%
MM	Composite	0.005152028	0.005992919	0.008146732	0.009768952	0.01091694	0.012099588
CR	Composite	0.53%	0.62%	0.78%	0.95%	1.09%	1.23%
MM	Composite	0.52%	0.60%	0.81%	0.98%	1.09%	1.21%
MR	Composite	0.51%	0.59%	0.81%	0.97%	1.08%	1.19%
XR	Composite						
CR	Composite	0.53%	0.62%	0.78%	0.95%	1.09%	1.23%
MM	Composite	0.52%	0.60%	0.81%	0.98%	1.09%	1.21%
CR	Composite	0.53%	0.62%	0.78%	0.95%	1.09%	1.23%
MM	Composite						
CR	Composite	0.53%	0.62%	0.83%	0.97%	1.10%	1.24%
MM	Composite	0.53%	0.60%	0.80%	0.95%	1.13%	1.22%
CR	Composite						
CR	Composite	0.005336544	0.006169573	0.007757111	0.009500294	0.010909141	0.012302278
CR	Composite	0.53%	0.62%	0.78%	0.95%	1.09%	1.23%
MM	Composite	0.52%	0.60%	0.81%	0.98%	1.09%	1.21%
CR	Composite	0.005336544	0.006169573	0.007757111	0.009500294	0.010909141	0.012302278
MM	Composite	0.52%	0.60%	0.81%	0.98%	1.09%	1.21%
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite	0.0022	0.003	0.00373345	0.005135331	0.005865372	0.006589097
MR	Composite						
XR	Composite	0.22%	0.30%	0.37%	0.39%	0.44%	0.49%
CR	Composite	0.22%	0.30%	0.37%	0.51%	0.59%	0.66%
CR	Composite						
CR	Composite	0.00525	0.00525	0.00525	0.00525	0.00525	0.00525
MR	Composite	0.00525	0.00525	0.00525	0.00525	0.00525	0.00525
MR	Composite	0.26%	0.31%	0.41%	0.50%	0.59%	0.68%
XR	Composite						
MR	Composite	0.26%	0.31%	0.41%	0.50%	0.59%	0.68%
CR	Composite	0.27%	0.32%	0.43%	0.53%	0.62%	0.72%
MM	Composite	0.002608505	0.00309762	0.004173373	0.005041929	0.005924307	0.006867156
MR	Composite	0.26%	0.31%	0.41%	0.50%	0.59%	0.68%
XR	Composite						
CR	Composite						
MR	Composite						
MR	Composite	0.002581333	0.003064983	0.0041299	0.004992889	0.0058668	0.006762563
MM	Composite	0.26%	0.31%	0.41%	0.50%	0.59%	0.68%
MR	Composite	0.26%	0.31%	0.41%	0.50%	0.59%	0.68%
MR	Composite	0.002581333	0.003064983	0.0041299	0.004992889	0.0058668	0.006762563
CR	Composite	0.002717193	0.003226687	0.004347263	0.005252009	0.006171153	0.007153288
MM	Composite						
MR	Composite	0.26%	0.31%	0.41%	0.50%	0.59%	0.68%
XR	Composite	0.25%	0.30%	0.40%	0.48%	0.56%	0.65%
MM	Composite	1.24%	1.38%	1.94%	2.38%	2.68%	2.98%
MM	Composite	1.32%	1.38%	1.94%	2.38%	2.68%	2.98%
CR	Composite	1.37%	1.44%	2.01%	2.48%	2.79%	3.10%
MM	Composite	1.32%	1.38%	1.94%	2.38%	2.68%	2.98%
MR	Composite	1.30%	1.37%	1.91%	2.35%	2.65%	2.95%
MM	Composite	1.32%	1.38%	1.94%	2.38%	2.68%	2.98%
MM	Composite	1.24%	1.38%	1.94%	2.38%	2.68%	2.98%
CR	Composite	0.013701493	0.014392288	0.020116375	0.024767996	0.027930019	0.031002875
MM	Composite	1.32%	1.38%	1.94%	2.38%	2.68%	2.98%
MR	Composite						
CR	Composite	0.37%	0.37%	0.37%	0.37%	0.37%	0.37%
MR	Composite	0.37%	0.37%	0.37%	0.37%	0.37%	0.37%
XR	Composite	0.37%	0.37%	0.37%	0.37%	0.37%	0.37%
MR	Composite	2.70%	2.70%	2.70%	2.70%	2.70%	2.70%
XR	Composite	2.70%	2.70%	2.70%	2.70%	2.70%	2.70%

0.61%	0.63%	0.69%	0.69%	0.69%	0.4 A	AA
0.61%	0.63%	0.69%	0.69%	0.69%	0.4 A	AA
0.66%	0.69%	0.69%	0.70%	0.70%	0.4 BB	BBB
0.63%	0.006561575	0.006936136	0.006960141	0.007046698	0.4 BB	BBB
0.61%	0.63%	0.69%	0.69%	0.69%	0.4 A	AA
0.64%	0.66%	0.69%	0.72%	0.72%	0.400000001 BBB	A
0.61%	0.63%	0.69%	0.69%	0.69%	0.4 A	AA
0.64%	0.66%	0.69%	0.72%	0.72%	0.400000001 BBB	A
0.61%	0.63%	0.69%	0.69%	0.69%	0.4 A	AA
0.61%	0.62%	0.69%	0.68%	0.68%	0.4 BBB	A
					0.4	
1.27%	1.30%	1.28%	1.34%	1.38%	0.175 BBB	BBB
1.22%	1.25%	1.28%	1.34%	1.38%	0.175 BBB	BBB
1.25%	1.28%	1.27%	1.33%	1.38%	0.2 A	A
1.23%	0.012544938	0.01241569	0.012977589	0.013327083	0.164285714 A	AA
1.25%	1.28%	1.27%	1.33%	1.38%	0.2 A	A
1.23%	1.25%	1.24%	1.30%	1.33%	0.164285714 A	AA
1.21%	1.23%	1.23%	1.28%	1.32%	0.175 A	A
					0.175	
1.25%	1.28%	1.27%	1.33%	1.38%	0.2 A	A
1.23%	1.25%	1.24%	1.30%	1.33%	0.164285714 A	AA
1.25%	1.28%	1.27%	1.33%	1.38%	0.2 A	A
					0.164285714	
1.28%	1.29%	1.28%	1.34%	1.38%	0.175 BBB	A
1.24%	1.27%	1.28%	1.34%	1.38%	0.175 BBB	A
					0.2	
1.25%	0.012829845	0.012690425	0.013333333	0.013766667	0.2 A	A
1.25%	1.28%	1.27%	1.33%	1.38%	0.2 A	A
1.23%	1.25%	1.24%	1.30%	1.33%	0.164285714 A	AA
1.25%	0.012829845	0.012690425	0.013333333	0.013766667	0.2 A	A
1.23%	1.25%	1.24%	1.30%	1.33%	0.164285714 A	AA
					0.175	
					0.4	
					0.4	
					0.4	
0.81%	0.0099	0.0099975	0.0099975	0.010965	0.35 NR	NR
					0.35	
0.61%	0.74%	1.00%	1.00%	1.10%	0.35 NR	NR
0.81%	0.99%	1.00%	1.00%	1.10%	0.35 NR	NR
					0.334999996	
0.00525	0.00525	0.00525	0.00525	0.00525	0.334999996	
0.00525	0.00525	0.00525	0.00525	0.00525	0.334999996	
0.72%	0.77%	1.07%	1.19%	1.31%	0.4 BB	BBB
					0.4	
0.72%	0.77%	1.07%	1.19%	1.31%	0.4 A	AA
0.76%	0.81%	1.13%	1.26%	1.31%	0.4 BBB	A
0.73%	0.007811296	0.010847129	0.012064458	0.01305	0.4 BBB	A
0.72%	0.77%	1.07%	1.19%	1.31%	0.4 A	AA
					0.4	
					0.4	
					0.4	
0.72%	0.007729929	0.010734138	0.011938787	0.01305	0.4 A	AA
0.72%	0.77%	1.07%	1.19%	1.31%	0.4 BB	BBB
0.72%	0.77%	1.07%	1.19%	1.31%	0.4 BB	BBB
0.72%	0.007729929	0.010734138	0.011938787	0.01305	0.4 A	AA
0.76%	0.008136767	0.011299092	0.012567144	0.01305	0.4 BBB	A
					0.4	
0.72%	0.77%	1.07%	1.19%	1.31%	0.4 A	AA
0.70%	0.74%	1.03%	1.15%	1.31%	0.4 BBB	A
3.10%	3.21%	3.19%	3.30%	3.23%	0.4 BB	BB
3.09%	3.21%	3.19%	3.30%	3.23%	0.4 A	A
3.22%	3.34%	3.32%	3.44%	3.36%	0.4 BBB	BBB
3.09%	3.21%	3.19%	3.30%	3.23%	0.4 A	A
3.06%	3.17%	3.16%	3.26%	3.19%	0.4 BBB	BBB
3.09%	3.21%	3.19%	3.30%	3.23%	0.4 A	A
3.10%	3.21%	3.19%	3.30%	3.23%	BB	BB
3.22%	0.033417268	0.033220104	0.034356476	0.033617682	0.4 BBB	BBB
3.09%	3.21%	3.19%	3.30%	3.23%	0.4 A	A
					0.4	
0.37%	0.37%	0.37%	0.37%	0.37%	0.83	
0.37%	0.37%	0.37%	0.37%	0.37%	0.83	
0.37%	0.37%	0.37%	0.37%	0.37%	0.83	
2.70%	2.70%	2.70%	2.70%	2.70%	0.435	
2.70%	2.70%	2.70%	2.70%	2.70%	0.435	

AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
NR	BB	BB	BB	BB	BB
			NR		
			NR		
BB	BB	B	B	B	B
A	A	BBB	BBB	BBB	BBB
BBB	BBB	BB	BB	BB	BB
BBB	BBB	BB	BB	BB	BB
A	A	BBB	BBB	BBB	BBB
A	A	BBB	BBB	BBB	BBB
BB	BB	B	B	B	B
BB	BB	B	B	B	B
A	A	BBB	BBB	BBB	BBB
BBB	BBB	BB	BB	BB	BB
A	A	BBB	BBB	BBB	BBB
BBB	BBB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
			NR		
			NR		
			NR		
			NR		
			NR		

NR	A	BBB	AA	15 Financials
NR	A	BBB	AA	15 Financials
NR	BB	BB	A	4 Financials
NR	BB	BB	A	4 Financials
NR	A	BBB	AA	15 Financials
NR	BBB	BBB	A	4 Financials
NR	A	BBB	AA	15 Financials
NR	BBB	BBB	A	4 Financials
NR	A	BBB	AA	15 Financials
NR	BBB	BBB	AA	16 Financials
			NR	Financials
BB	BB	BB	A	3 Financials
BB	BB	BB	A	3 Financials
A	A	A	AA	11 Financials
BBB	BBB	BBB	AA	14 Financials
A	A	A	AA	11 Financials
BBB	BBB	BBB	AA	14 Financials
BBB	BBB	BBB	AA	21 Financials
			NR	Financials
A	A	A	AA	11 Financials
BBB	BBB	BBB	AA	14 Financials
A	A	A	AA	11 Financials
			NR	Financials
BB	BB	BB	A	4 Financials
BB	BB	BB	A	3 Financials
			NR	Financials
A	A	A	AA	11 Financials
A	A	A	AA	11 Financials
BBB	BBB	BBB	AA	14 Financials
A	A	A	AA	11 Financials
BBB	BBB	BBB	AA	14 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR		NR	NR	5 Consumer Services
			NR	Consumer Services
NR		NR	NR	5 Consumer Services
NR		NR	NR	5 Consumer Services
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BB	B	NR	BBB	9 Consumer Goods
			NR	Consumer Goods
A	BBB	NR	BBB	8 Consumer Goods
BBB	BB	NR	BBB	9 Consumer Goods
BBB	BB	NR	BBB	9 Consumer Goods
A	BBB	NR	BBB	8 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
A	BBB	NR	BBB	8 Consumer Goods
BB	B	NR	BBB	9 Consumer Goods
BB	B	NR	BBB	9 Consumer Goods
A	BBB	NR	BBB	8 Consumer Goods
BBB	BB	NR	BBB	9 Consumer Goods
			NR	Consumer Goods
A	BBB	NR	BBB	8 Consumer Goods
BBB	BB	NR	BBB	9 Consumer Goods
BB	BBB	BB	AA	11 Consumer Services
A	AA	A	AA	11 Consumer Services
BBB	A	BBB	AA	11 Consumer Services
A	AA	A	AA	11 Consumer Services
BBB	A	BBB	AA	11 Consumer Services
A	AA	A	AA	11 Consumer Services
BB	BBB	BB	AA	11 Consumer Services
BBB	A	BBB	AA	11 Consumer Services
A	AA	A	AA	11 Consumer Services
			NR	Consumer Services
			NR	2
			NR	2
			NR	2
			NR	2 Industrials
			NR	2 Industrials

Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Germany	AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA				
Europe	Germany	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Germany	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA				
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Entity Tier	CcyGrp	DocAdj	DocAdj
Europe	Germany	A	AA				
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
E.Eur	Estonia	A					
E.Eur	Estonia	A					
E.Eur	Estonia	A					
Asia	Japan		A	Thin	Thin	Thin	CcyGrp
Asia	Japan		A				
Asia	Japan		A	Thin	Thin	Thin	DocAdj
Asia	Japan		A	Thin	Thin	Thin	Entity Tier
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France		BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BB				
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
N.Amer	United States	BB					
N.Amer	United States	BB					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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HAWKER-AcquiUSDCR	31-Jul-08 HAWKER-Acqui
HAWKER-AcquiUSDMR	31-Jul-08 HAWKER-Acqui
HAWKER-AcquiUSDXR	31-Jul-08 HAWKER-Acqui
HAZUSDCR	31-Jul-08 HAZ
HAZUSDMR	31-Jul-08 HAZ
HAZUSDXR	31-Jul-08 HAZ
HAZ-HOCUSDMR	31-Jul-08 HAZ-HOC
HAZ-HOCUSDXR	31-Jul-08 HAZ-HOC
HAZ-HOCUSDCR	31-Jul-08 HAZ-HOC
HAZ-HOCUSDMR	31-Jul-08 HAZ-HOC
HAZ-HOCUSDXR	31-Jul-08 HAZ-HOC
HBAN-NatBankUSDMR	31-Jul-08 HBAN-NatBank
HBAN-NatBankUSDXR	31-Jul-08 HBAN-NatBank
HBOSAUDCR	31-Jul-08 HBOS
HBOSAUDMM	31-Jul-08 HBOS
HBOSCHFCR	31-Jul-08 HBOS
HBOSCHFMM	31-Jul-08 HBOS
HBOSEURCR	31-Jul-08 HBOS
HBOSEURMM	31-Jul-08 HBOS
HBOSEURMR	31-Jul-08 HBOS
HBOSEURXR	31-Jul-08 HBOS
HBOSGBPCR	31-Jul-08 HBOS
HBOSGBPMM	31-Jul-08 HBOS
HBOSHKDMM	31-Jul-08 HBOS
HBOSJPYCR	31-Jul-08 HBOS
HBOSJPYMM	31-Jul-08 HBOS
HBOSNZDCR	31-Jul-08 HBOS
HBOSNZDMM	31-Jul-08 HBOS
HBOSUSDCR	31-Jul-08 HBOS
HBOSUSDMM	31-Jul-08 HBOS
HBOSUSDMR	31-Jul-08 HBOS
HBOSAUDCR	31-Jul-08 HBOS
HBOSAUDMM	31-Jul-08 HBOS
HBOSEURCR	31-Jul-08 HBOS
HBOSEURMM	31-Jul-08 HBOS
HBOSEURMR	31-Jul-08 HBOS
HBOSGBPCR	31-Jul-08 HBOS
HBOSGBPMM	31-Jul-08 HBOS
HBOSHKDMM	31-Jul-08 HBOS
HBOSJPYCR	31-Jul-08 HBOS
HBOSJPYMM	31-Jul-08 HBOS
HBOSUSDCR	31-Jul-08 HBOS
HBOSUSDMM	31-Jul-08 HBOS
HBOSUSDMR	31-Jul-08 HBOS
HBOS-ScotBkPLCEURCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCAUDCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCAUDMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCCHFCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCCHFMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCDKKMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURMR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCGBPCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCGBPMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCHKDCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCHKDMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCJPYCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCJPYMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCNZDCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCNZDMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCSEKMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCSGDCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCSGDMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCTWDMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDMR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDXR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCAUDMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCCHFCR	31-Jul-08 HBOS-ScotBkPLC

HAWKER BEECHCRAFT ACQUISITION Co LLC	4G213H	SNRFOR	USD
HAWKER BEECHCRAFT ACQUISITION Co LLC	4G213H	SNRFOR	USD
HAWKER BEECHCRAFT ACQUISITION Co LLC	4G213H	SNRFOR	USD
Hayes Lemmerz Intl Inc	4G27F9	SNRFOR	USD
Hayes Lemmerz Intl Inc	4G27F9	SNRFOR	USD
Hayes Lemmerz Intl Inc	4G27F9	SNRFOR	USD
HLI Oper Co INC	4E4637	SECDOM	USD
HLI Oper Co INC	4E4637	SECDOM	USD
HLI Oper Co INC	4E4637	SNRFOR	USD
HLI Oper Co INC	4E4637	SNRFOR	USD
HLI Oper Co INC	4E4637	SNRFOR	USD
Huntington Natl Bk	UY89DZ	SNRFOR	USD
Huntington Natl Bk	UY89DZ	SNRFOR	USD
HBOS Plc	4G425R	SNRFOR	AUD
HBOS Plc	4G425R	SNRFOR	AUD
HBOS Plc	4G425R	SNRFOR	CHF
HBOS Plc	4G425R	SNRFOR	CHF
HBOS Plc	4G425R	SNRFOR	EUR
HBOS Plc	4G425R	SNRFOR	EUR
HBOS Plc	4G425R	SNRFOR	EUR
HBOS Plc	4G425R	SNRFOR	EUR
HBOS Plc	4G425R	SNRFOR	GBP
HBOS Plc	4G425R	SNRFOR	GBP
HBOS Plc	4G425R	SNRFOR	HKD
HBOS Plc	4G425R	SNRFOR	JPY
HBOS Plc	4G425R	SNRFOR	JPY
HBOS Plc	4G425R	SNRFOR	NZD
HBOS Plc	4G425R	SNRFOR	NZD
HBOS Plc	4G425R	SNRFOR	USD
HBOS Plc	4G425R	SNRFOR	USD
HBOS Plc	4G425R	SNRFOR	USD
HBOS Plc	4G425R	SUBLT2	AUD
HBOS Plc	4G425R	SUBLT2	AUD
HBOS Plc	4G425R	SUBLT2	EUR
HBOS Plc	4G425R	SUBLT2	EUR
HBOS Plc	4G425R	SUBLT2	EUR
HBOS Plc	4G425R	SUBLT2	GBP
HBOS Plc	4G425R	SUBLT2	GBP
HBOS Plc	4G425R	SUBLT2	HKD
HBOS Plc	4G425R	SUBLT2	JPY
HBOS Plc	4G425R	SUBLT2	JPY
HBOS Plc	4G425R	SUBLT2	USD
HBOS Plc	4G425R	SUBLT2	USD
HBOS Plc	4G425R	SUBLT2	USD
Bk OF SCOTLAND PLC	GPF79N	PREFT1	EUR
Bk OF SCOTLAND PLC	GPF79N	PREFT1	EUR
Bk OF SCOTLAND PLC	GPF79N	PREFT1	USD
Bk OF SCOTLAND PLC	GPF79N	PREFT1	USD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	AUD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	AUD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	CHF
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	CHF
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	DKK
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	EUR
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	EUR
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	EUR
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	GBP
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	GBP
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	HKD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	HKD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	JPY
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	JPY
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	NZD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	NZD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	SEK
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	SGD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	SGD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	TWD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	USD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	USD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	USD
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	USD
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	AUD
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	CHF

CR	Composite						
MR	Composite	0.52%	0.56%	1.23%	2.31%	3.01%	3.05%
XR	Composite	0.52%	0.56%	1.23%	2.31%	3.01%	2.93%
CR	Composite						
MR	Composite	0.055565	0.055565	0.055565	0.055565	0.059335	0.063095
XR	Composite	5.56%	5.56%	5.56%	5.56%	5.93%	6.31%
MR	Composite	2.50%	2.50%	2.50%	2.50%	2.50%	2.50%
XR	Composite	2.50%	2.50%	2.50%	2.50%	2.50%	2.50%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	1.20%	1.20%	1.78%	1.78%	1.78%	1.78%
XR	Composite	1.20%	1.20%	1.78%	1.78%	1.78%	1.78%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.79%	0.81%	1.11%	1.38%	1.52%	1.68%
MM	Composite	0.75%	0.77%	1.06%	1.32%	1.46%	1.61%
MR	Composite	0.00746647	0.007682977	0.010517859	0.013086451	0.014457999	0.015949993
XR	Composite						
CR	Composite	0.79%	0.81%	1.11%	1.38%	1.52%	1.68%
MM	Composite	0.75%	0.77%	1.06%	1.32%	1.46%	1.61%
MM	Composite	0.75%	0.77%	1.06%	1.32%	1.46%	1.61%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.007859442	0.008087344	0.01107143	0.013775211	0.015218946	0.016789466
MM	Composite	0.75%	0.77%	1.06%	1.32%	1.46%	1.61%
MR	Composite	0.75%	0.77%	1.05%	1.31%	1.45%	1.59%
CR	Composite	0.013139434	0.012400407	0.017571473	0.020729619	0.023134491	0.025468266
MM	Composite	1.31%	1.24%	1.76%	2.07%	2.31%	2.55%
CR	Composite	1.36%	1.29%	1.82%	2.16%	2.41%	2.65%
MM	Composite	1.30%	1.23%	1.75%	2.07%	2.31%	2.55%
MR	Composite	1.29%	1.22%	1.73%	2.05%	2.29%	2.52%
CR	Composite	1.36%	1.29%	1.82%	2.16%	2.41%	2.65%
MM	Composite	1.30%	1.23%	1.75%	2.07%	2.31%	2.55%
MM	Composite	1.30%	1.23%	1.75%	2.07%	2.31%	2.55%
CR	Composite	1.31%	1.24%	1.76%	2.07%	2.31%	2.55%
MM	Composite	1.31%	1.24%	1.76%	2.07%	2.31%	2.55%
CR	Composite	1.36%	1.29%	1.82%	2.16%	2.41%	2.65%
MM	Composite	1.30%	1.23%	1.75%	2.07%	2.31%	2.55%
MR	Composite						
CR	Composite	2.28%	2.28%	2.28%	2.28%	2.28%	2.28%
MM	Composite	2.28%	2.28%	2.28%	2.28%	2.28%	2.28%
CR	Composite						
MM	Composite	2.28%	2.28%	2.28%	2.28%	2.28%	2.28%
CR	Composite	0.70%	0.84%	1.17%	1.37%	1.52%	1.65%
MM	Composite	0.70%	0.80%	1.12%	1.31%	1.45%	1.65%
CR	Composite	0.70%	0.82%	1.14%	1.42%	1.57%	1.69%
MM	Composite	0.70%	0.80%	1.11%	1.32%	1.47%	1.65%
MM	Composite	0.70%	0.80%	1.11%	1.32%	1.47%	1.65%
CR	Composite	0.007040842	0.008173487	0.011377381	0.01424458	0.015678948	0.016932643
MM	Composite	0.70%	0.80%	1.11%	1.32%	1.47%	1.65%
MR	Composite	0.70%	0.79%	1.09%	1.31%	1.46%	1.62%
CR	Composite	0.007040842	0.008173487	0.011377381	0.01424458	0.015678948	0.016932643
MM	Composite	0.70%	0.80%	1.11%	1.32%	1.47%	1.65%
CR	Composite	0.70%	0.82%	1.14%	1.42%	1.57%	1.69%
MM	Composite	0.70%	0.80%	1.11%	1.32%	1.47%	1.65%
CR	Composite	0.007040842	0.0083566	0.011089156	0.013795868	0.015334021	0.01647678
MM	Composite	0.70%	0.80%	1.11%	1.32%	1.46%	1.65%
CR	Composite	0.70%	0.82%	1.14%	1.42%	1.57%	1.69%
MM	Composite	0.007040842	0.007952086	0.011095174	0.013190897	0.014702798	0.016461081
MM	Composite	0.70%	0.80%	1.11%	1.32%	1.47%	1.65%
CR	Composite	0.70%	0.82%	1.14%	1.42%	1.57%	1.69%
MM	Composite	0.70%	0.80%	1.11%	1.32%	1.47%	1.65%
MM	Composite	0.70%	0.80%	1.11%	1.32%	1.47%	1.65%
CR	Composite	0.70%	0.82%	1.14%	1.42%	1.57%	1.69%
MM	Composite	0.70%	0.80%	1.11%	1.32%	1.47%	1.65%
MR	Composite						
XR	Composite						
MM	Composite	0.012951492	0.01263388	0.017210913	0.02074626	0.023256477	0.025278112
CR	Composite						

					0.4	
3.84%	4.15%	4.16%	4.39%		0.4 NR	NR
3.84%	4.00%	4.16%	4.23%		0.4 NR	NR
					0.4	
0.063095	0.063095	0.063095	0.063095	0.063095	0.4	
6.31%	6.31%	6.31%	6.31%	6.31%	0.4	
2.50%	2.50%	2.50%	2.50%	2.50%	0.7	
2.50%	2.50%	2.50%	2.50%	2.50%	0.7	
					0.3875	
					0.3875	
					0.3875	
1.78%	1.78%	1.78%	1.78%	1.78%	0.45	NR
1.78%	1.78%	1.78%	1.78%	1.78%	0.45	NR
					0.42	
					0.42	
					0.42	
					0.4	
1.69%	1.72%	1.67%	1.76%	1.72%	0.42 BBB	BBB
1.62%	1.65%	1.67%	1.69%	1.72%	0.4 A	A
1.60%	0.0163052	0.016729	0.016679427	0.017219399	0.42 BBB	BBB
					0.42	
1.69%	1.72%	1.67%	1.76%	1.72%	0.42 BBB	BBB
1.62%	1.65%	1.67%	1.69%	1.72%	0.4 A	A
1.62%	1.65%	1.67%	1.69%	1.72%	0.4 A	A
					0.42	
					0.42	
					0.42	
					0.4	
1.69%	0.017163368	0.016729	0.017557292	0.017219399	0.42 BBB	BBB
1.62%	1.65%	1.67%	1.69%	1.72%	0.4 A	A
1.60%	1.63%	1.67%	1.67%	1.72%	0.42 BBB	BBB
2.55%	0.025636825	0.025339528	0.026170957	0.025487924	0.2 BB	BBB
2.55%	2.56%	2.53%	2.62%	2.55%	0.2 BB	BBB
2.66%	2.67%	2.64%	2.73%	2.55%	0.2 BBB	A
2.55%	2.56%	2.53%	2.62%	2.55%	0.2 A	AA
2.53%	2.54%	2.51%	2.59%	2.55%	0.2 BBB	A
2.66%	2.67%	2.64%	2.73%	2.55%	0.2 BBB	A
2.55%	2.56%	2.53%	2.62%	2.55%	0.2 A	AA
2.55%	2.56%	2.53%	2.62%	2.55%	0.2 A	AA
2.55%	2.56%	2.53%	2.62%	2.55%	0.2 BB	BBB
2.55%	2.56%	2.53%	2.62%	2.55%	0.2 BB	BBB
2.66%	2.67%	2.64%	2.73%	2.55%	0.2 BBB	A
2.55%	2.56%	2.53%	2.62%	2.55%	0.2 A	AA
					0.2	
2.28%	2.28%	2.28%	2.28%	2.28%	0.1	
2.28%	2.28%	2.28%	2.28%	2.28%	0.1	
					0.1	
2.28%	2.28%	2.28%	2.28%	2.28%	0.1	
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	BBB
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	A
1.72%	1.74%	1.72%	1.72%	1.58%	0.4 NR	A
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	AA
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	AA
1.72%	0.017356667	0.017225	0.017173611	0.0157712	0.4 NR	A
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	AA
1.64%	1.65%	1.64%	1.63%	1.58%	0.4 NR	A
1.72%	0.017356667	0.017225	0.017173611	0.0157712	0.4 NR	A
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	AA
1.72%	1.74%	1.72%	1.72%	1.58%	0.4 NR	A
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	AA
1.65%	0.016715391	0.016536	0.016507563	0.0157712	0.4 NR	BBB
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	A
1.72%	1.74%	1.72%	1.72%	1.58%	0.4 NR	A
1.65%	0.01668125	0.016536	0.016481	0.0157712	0.4 NR	AA
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	AA
1.72%	1.74%	1.72%	1.72%	1.58%	0.4 NR	A
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	AA
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	AA
1.72%	1.74%	1.72%	1.72%	1.58%	0.4 NR	A
1.65%	1.67%	1.65%	1.65%	1.58%	0.4 NR	AA
					0.4	
					0.4	
2.56%	0.025622554	0.025470233	0.025739422	0.02543851	0.210714286 BBB	BBB
					0.2	

NR NR	NR NR	NR NR	BB BB	NR NR	B BB
	NR NR	NR NR	NR NR NR NR		
	NR NR		NR NR		
A AA A	A AA A	A AA A	A AA A	A AA A	A AA A
A AA AA	A AA AA	A AA AA	A AA AA	A AA AA	A AA AA
A AA A BBB BBB A AA A A AA AA BBB BBB A AA	A AA A BBB BBB A AA A A AA AA BBB BBB A AA	A AA A BBB BBB A AA A A AA AA BBB BBB A AA	A AA A BBB BBB A AA A A AA AA BBB BBB A AA	A AA A BBB BBB A AA A A AA AA BBB BBB A AA	A AA A BBB BBB A AA A A AA AA BBB BBB A AA
BBB A A AA AA A AA A A AA A AA BBB BBB A AA AA A AA AA A AA	BBB A A AA AA A AA AA A AA A AA BBB A A AA AA A AA AA A AA	BBB A A AA AA A AA A A AA A AA BBB A A AA AA A AA AA A AA	NR NR NR BBB BBB A AA AA A AA A A AA A AA BBB BBB A AA AA A AA AA A AA	BBB BBB A AA AA A AA A A AA A AA BBB BBB A AA AA A AA AA A AA	BBB BBB A AA AA A AA A A AA A AA BBB BBB A AA AA A AA AA A AA
BBB	BBB	BBB	A	BBB	A

			NR	Industrials
NR	BBB		NR	3 Industrials
NR	A		NR	3 Industrials
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	BBB	NR	A	8 Financials
NR	A	NR	A	8 Financials
NR	BBB	NR	A	8 Financials
			NR	Financials
NR	BBB	NR	A	8 Financials
NR	A	NR	A	8 Financials
NR	A	NR	A	8 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	BBB	NR	A	8 Financials
NR	A	NR	A	8 Financials
NR	BBB	NR	A	8 Financials
BB	BBB	NR	A	7 Financials
BB	BBB	NR	A	7 Financials
BBB	A	NR	A	7 Financials
A	AA	NR	A	7 Financials
BBB	A	NR	A	7 Financials
BBB	A	NR	A	7 Financials
A	AA	NR	A	7 Financials
A	AA	NR	A	7 Financials
BB	BBB	NR	A	7 Financials
BB	BBB	NR	A	7 Financials
BBB	A	NR	A	7 Financials
A	AA	NR	A	7 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
BB	BB	NR	A	9 Financials
BB	BB	NR	A	9 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	A	8 Financials
A	A	NR	A	8 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	A	8 Financials
BBB	BBB	NR	AA	9 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	A	8 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	A	8 Financials
BB	BB	NR	A	9 Financials
BB	BB	NR	A	9 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	A	8 Financials
A	A	NR	A	8 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	A	8 Financials
A	A	NR	A	8 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	A	8 Financials
			NR	Financials
			NR	Financials
BB	BBB	BB	AA	12 Financials
			NR	Financials

N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B				Thin
N.Amer	United States	B	B				Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A		Thin		Thin
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	DocAdj	Entity Tier	DocAdj
Europe	United Kingdom	AA	A	Thin	CcyGrp	Entity Tier	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	A				

Thin	DocAdj	Thin	DocAdj	Thin	DocAdj	
Thin	DocAdj	Thin	CcyGrp	Thin	CcyGrp	
Thin	Thin					
Thin	Thin					
	Thin					
	Thin					
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
	Thin					
	Thin					
	Thin					
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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HBOS-ScotBkPLCEURCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURMR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURXR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCGBPCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCGBPMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCHKDMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCJPYMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCSEKMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCSGDMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDCR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDMM	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDMR	31-Jul-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDXR	31-Jul-08 HBOS-ScotBkPLC
HCUSDCR	31-Jul-08 HC
HCUSDMR	31-Jul-08 HC
HCUSDXR	31-Jul-08 HC
HCAEURMR	31-Jul-08 HCA
HCAGBPCR	31-Jul-08 HCA
HCAGBPMM	31-Jul-08 HCA
HCAUSDMR	31-Jul-08 HCA
HCAUSDXR	31-Jul-08 HCA
HCAAUDMR	31-Jul-08 HCA
HCAAUDXR	31-Jul-08 HCA
HCAEURCR	31-Jul-08 HCA
HCAEURMM	31-Jul-08 HCA
HCAEURMR	31-Jul-08 HCA
HCAEURXR	31-Jul-08 HCA
HCAGBPMM	31-Jul-08 HCA
HCAGBPMR	31-Jul-08 HCA
HCAGBPXR	31-Jul-08 HCA
HCAHKDMR	31-Jul-08 HCA
HCAHKDXR	31-Jul-08 HCA
HCAILSXR	31-Jul-08 HCA
HCAJPYMR	31-Jul-08 HCA
HCAJPYXR	31-Jul-08 HCA
HCASEKXR	31-Jul-08 HCA
HCASGDMR	31-Jul-08 HCA
HCAUSDCR	31-Jul-08 HCA
HCAUSDMM	31-Jul-08 HCA
HCAUSDMR	31-Jul-08 HCA
HCAUSDXR	31-Jul-08 HCA
HCCIEURMM	31-Jul-08 HCCI
HCCIEURMR	31-Jul-08 HCCI
HCCIHKDMR	31-Jul-08 HCCI
HCCIJPYMR	31-Jul-08 HCCI
HCCIUSDMR	31-Jul-08 HCCI
HCCIUSDXR	31-Jul-08 HCCI
HCCLNUSDCR	31-Jul-08 HCCLN
HCCLNUSDMM	31-Jul-08 HCCLN
HCCLNUSDMR	31-Jul-08 HCCLN
HCNEURMR	31-Jul-08 HCN
HCNHKDMR	31-Jul-08 HCN
HCNJPYMR	31-Jul-08 HCN
HCNTWDMR	31-Jul-08 HCN
HCNUSDCR	31-Jul-08 HCN
HCNUSDMM	31-Jul-08 HCN
HCNUSDMR	31-Jul-08 HCN
HCNUSDXR	31-Jul-08 HCN
HCPIAUDMR	31-Jul-08 HCPI
HCPICHFMR	31-Jul-08 HCPI
HCPIEURCR	31-Jul-08 HCPI
HCPIEURMM	31-Jul-08 HCPI
HCPIEURMR	31-Jul-08 HCPI
HCPIEURXR	31-Jul-08 HCPI
HCPIGBPMR	31-Jul-08 HCPI
HCPIHKDMR	31-Jul-08 HCPI
HCPIJPYMR	31-Jul-08 HCPI
HCPISGDMR	31-Jul-08 HCPI
HCPIUSDCR	31-Jul-08 HCPI
HCPIUSDMM	31-Jul-08 HCPI
HCPIUSDMR	31-Jul-08 HCPI
HCPIUSDXR	31-Jul-08 HCPI
HCRDKKMR	31-Jul-08 HCR

Bk OF SCOTLAND PLC	GPF79N	SUBLT2	EUR
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	EUR
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	EUR
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	EUR
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	GBP
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	GBP
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	HKD
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	JPY
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	SEK
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	SGD
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	USD
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	USD
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	USD
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	USD
Hanover Compressor Co	4F17DE	SNRFOR	USD
Hanover Compressor Co	4F17DE	SNRFOR	USD
Hanover Compressor Co	4F17DE	SNRFOR	USD
HCA Inc.	4E452A	SECDOM	EUR
HCA Inc.	4E452A	SECDOM	GBP
HCA Inc.	4E452A	SECDOM	GBP
HCA Inc.	4E452A	SECDOM	USD
HCA Inc.	4E452A	SECDOM	USD
HCA Inc.	4E452A	SNRFOR	AUD
HCA Inc.	4E452A	SNRFOR	AUD
HCA Inc.	4E452A	SNRFOR	EUR
HCA Inc.	4E452A	SNRFOR	EUR
HCA Inc.	4E452A	SNRFOR	EUR
HCA Inc.	4E452A	SNRFOR	EUR
HCA Inc.	4E452A	SNRFOR	GBP
HCA Inc.	4E452A	SNRFOR	GBP
HCA Inc.	4E452A	SNRFOR	GBP
HCA Inc.	4E452A	SNRFOR	HKD
HCA Inc.	4E452A	SNRFOR	HKD
HCA Inc.	4E452A	SNRFOR	ILS
HCA Inc.	4E452A	SNRFOR	JPY
HCA Inc.	4E452A	SNRFOR	JPY
HCA Inc.	4E452A	SNRFOR	SEK
HCA Inc.	4E452A	SNRFOR	SGD
HCA Inc.	4E452A	SNRFOR	USD
HCA Inc.	4E452A	SNRFOR	USD
HCA Inc.	4E452A	SNRFOR	USD
HCA Inc.	4E452A	SNRFOR	USD
HCC Ins Hldgs Inc	4E4545	SNRFOR	EUR
HCC Ins Hldgs Inc	4E4545	SNRFOR	EUR
HCC Ins Hldgs Inc	4E4545	SNRFOR	HKD
HCC Ins Hldgs Inc	4E4545	SNRFOR	JPY
HCC Ins Hldgs Inc	4E4545	SNRFOR	USD
HCC Ins Hldgs Inc	4E4545	SNRFOR	USD
HINDUSTAN Constr Co LTD	YB534T	SNRFOR	USD
HINDUSTAN Constr Co LTD	YB534T	SNRFOR	USD
HINDUSTAN Constr Co LTD	YB534T	SNRFOR	USD
Health Care REIT Inc	4G438R	SNRFOR	EUR
Health Care REIT Inc	4G438R	SNRFOR	HKD
Health Care REIT Inc	4G438R	SNRFOR	JPY
Health Care REIT Inc	4G438R	SNRFOR	TWD
Health Care REIT Inc	4G438R	SNRFOR	USD
Health Care REIT Inc	4G438R	SNRFOR	USD
Health Care REIT Inc	4G438R	SNRFOR	USD
Health Care REIT Inc	4G438R	SNRFOR	USD
HCP, Inc.	4E455P	SNRFOR	AUD
HCP, Inc.	4E455P	SNRFOR	CHF
HCP, Inc.	4E455P	SNRFOR	EUR
HCP, Inc.	4E455P	SNRFOR	EUR
HCP, Inc.	4E455P	SNRFOR	EUR
HCP, Inc.	4E455P	SNRFOR	EUR
HCP, Inc.	4E455P	SNRFOR	GBP
HCP, Inc.	4E455P	SNRFOR	HKD
HCP, Inc.	4E455P	SNRFOR	JPY
HCP, Inc.	4E455P	SNRFOR	SGD
HCP, Inc.	4E455P	SNRFOR	USD
HCP, Inc.	4E455P	SNRFOR	USD
HCP, Inc.	4E455P	SNRFOR	USD
HCP, Inc.	4E455P	SNRFOR	USD
Manor Care Inc	5BA45A	SNRFOR	DKK

CR	Composite	1.35%	1.30%	1.82%	2.21%	2.45%	2.63%
MM	Composite	1.29%	1.25%	1.71%	2.06%	2.29%	2.53%
MR	Composite	1.28%	1.23%	1.70%	2.04%	2.29%	2.50%
XR	Composite						
CR	Composite	1.35%	1.30%	1.82%	2.21%	2.45%	2.63%
MM	Composite	1.29%	1.25%	1.71%	2.06%	2.29%	2.53%
MM	Composite	1.29%	1.25%	1.71%	2.06%	2.29%	2.53%
MM	Composite	1.29%	1.34%	1.75%	2.07%	2.31%	2.55%
MM	Composite	1.29%	1.25%	1.71%	2.06%	2.29%	2.53%
MM	Composite	1.29%	1.25%	1.71%	2.06%	2.29%	2.53%
CR	Composite	1.35%	1.30%	1.82%	2.21%	2.45%	2.63%
MM	Composite	1.29%	1.25%	1.71%	2.06%	2.29%	2.53%
MR	Composite						
XR	Composite	1.23%	1.19%	1.63%	1.97%	2.20%	2.41%
CR	Composite	1.71%	1.71%	1.71%	1.71%	1.71%	1.71%
MR	Composite	0.01715	0.01715	0.01715	0.01715	0.01715	0.01715
XR	Composite	1.71%	1.71%	1.71%	1.71%	1.71%	1.71%
MR	Composite	0.016	0.018937333	0.0244225	0.033761333	0.037703333	0.041056667
CR	Composite	1.60%	2.00%	2.44%	3.30%	3.97%	4.04%
MM	Composite	1.60%	1.92%	2.44%	3.17%	3.82%	3.88%
MR	Composite	0.016	0.018937333	0.0244225	0.033761333	0.037703333	0.041056667
XR	Composite	1.60%	1.83%	2.44%	3.25%	3.64%	3.95%
MR	Composite	2.12%	2.42%	3.24%	4.06%	4.61%	5.08%
XR	Composite	2.12%	2.42%	3.24%	3.91%	4.44%	4.90%
CR	Composite	2.24%	2.47%	3.45%	4.36%	4.85%	5.44%
MM	Composite	0.021457266	0.023715487	0.032739783	0.04184529	0.04651465	0.052207152
MR	Composite	0.021233753	0.023468451	0.032398743	0.041213644	0.045789159	0.051591667
XR	Composite	0.020451457	0.024718195	0.032410157	0.040614533	0.04515074	0.04996605
MM	Composite	2.15%	2.37%	3.27%	4.18%	4.65%	5.22%
MR	Composite	2.12%	2.35%	3.24%	4.12%	4.58%	5.16%
XR	Composite	2.05%	2.47%	3.24%	4.06%	4.52%	5.00%
MR	Composite	2.12%	2.35%	3.24%	4.12%	4.58%	5.16%
XR	Composite	2.05%	2.47%	3.24%	4.06%	4.52%	5.00%
XR	Composite	0.020451457	0.024718195	0.032410157	0.040614533	0.04515074	0.04996605
MR	Composite	2.12%	2.42%	3.24%	4.06%	4.57%	5.08%
XR	Composite	2.12%	2.42%	3.24%	4.06%	4.57%	5.08%
XR	Composite	0.020451457	0.024718195	0.032410157	0.040614533	0.04515074	0.04996605
MR	Composite	0.021233753	0.023468451	0.032398743	0.041213644	0.045789159	0.051591667
CR	Composite	0.022351319	0.024703632	0.034520171	0.043588844	0.04845276	0.05438245
MM	Composite						
MR	Composite	0.021233753	0.023468451	0.032398743	0.041213644	0.045789159	0.051591667
XR	Composite	2.05%	2.47%	3.24%	4.06%	4.52%	5.00%
MM	Composite						
MR	Composite	0.52%	0.52%	0.72%	0.72%	0.72%	0.69%
MR	Composite	0.52%	0.52%	0.72%	0.72%	0.72%	0.69%
MR	Composite	0.52%	0.52%	0.72%	0.72%	0.72%	0.69%
MR	Composite	0.52%	0.52%	0.72%	0.72%	0.72%	0.69%
XR	Composite	0.52%	0.52%	0.72%	0.72%	0.72%	0.69%
CR	Composite	6.25%	6.25%	6.25%	6.25%	6.25%	6.25%
MM	Composite	0.0625	0.0625	0.0625	0.0625	0.0625	0.0625
MR	Composite	6.25%	6.25%	6.25%	6.25%	6.25%	6.25%
MR	Composite	0.013086	0.0181995	0.018518778	0.021967667	0.021665847	0.0228186
MR	Composite	1.31%	1.82%	1.85%	2.20%	2.17%	2.28%
MR	Composite	1.31%	1.82%	1.85%	2.17%	2.18%	2.28%
MR	Composite	1.31%	1.82%	1.85%	2.20%	2.17%	2.28%
CR	Composite						
MM	Composite	1.31%	1.82%	1.87%	2.19%	2.19%	2.31%
MR	Composite	0.013086	0.0181995	0.018518778	0.021967667	0.021665847	0.0228186
XR	Composite	1.31%	1.82%	1.78%	2.09%	2.09%	2.20%
MR	Composite	2.27%	2.45%	2.82%	3.12%	3.11%	3.25%
MR	Composite	2.27%	2.45%	2.80%	3.09%	3.11%	3.26%
CR	Composite						
MM	Composite						
MR	Composite	2.27%	2.45%	2.80%	3.09%	3.11%	3.26%
XR	Composite						
MR	Composite						
MR	Composite	0.022673943	0.02450485	0.028022505	0.030925294	0.031122297	0.03260225
MR	Composite	0.022673943	0.024478607	0.028203501	0.031166152	0.031122297	0.032533313
MR	Composite	0.022673943	0.02450485	0.028022505	0.030925294	0.031122297	0.03260225
CR	Composite	2.39%	2.58%	2.98%	3.29%	3.28%	3.43%
MM	Composite						
MR	Composite	2.27%	2.45%	2.80%	3.09%	3.11%	3.26%
XR	Composite	0.021838588	0.023610953	0.027272023	0.030124574	0.029975686	0.03141544
MR	Composite	4.95%	5.02%	5.03%	4.71%	5.12%	5.52%

2.70%	2.69%	2.65%	2.68%	2.65%	0.2 A	A
2.54%	2.55%	2.54%	2.57%	2.54%	0.210714286 AA	AA
2.53%	2.53%	2.51%	2.55%	2.52%	0.210714286 A	A
					0.210714286	
2.70%	2.69%	2.65%	2.68%	2.65%	0.2 A	A
2.54%	2.55%	2.54%	2.57%	2.54%	0.210714286 AA	AA
2.54%	2.55%	2.54%	2.57%	2.54%	0.210714286 AA	AA
2.55%	2.54%	2.55%	2.57%	2.54%	0.210714286 A	A
2.54%	2.55%	2.54%	2.57%	2.54%	0.210714286 AA	AA
2.54%	2.55%	2.54%	2.57%	2.54%	0.210714286 AA	AA
2.70%	2.69%	2.65%	2.68%	2.65%	0.2 A	A
2.54%	2.55%	2.54%	2.57%	2.54%	0.210714286 AA	AA
					0.210714286	
2.43%	2.44%	2.42%	2.45%	2.42%	0.210714286 A	A
1.71%	1.71%	1.71%	1.71%	1.71%	0.4	
0.01715	0.01715	0.01715	0.01715	0.01715	0.4	
1.71%	1.71%	1.71%	1.71%	1.71%	0.4	
4.29%	0.044171	0.0440065	0.044004333	0.044171	0.7 NR	BBB
4.52%	4.66%	4.40%	4.63%	4.65%	0.7 NR	BB
4.34%	4.47%	4.40%	4.45%	4.46%	0.7 NR	BB
4.29%	0.044171	0.0440065	0.044004333	0.044171	0.7 NR	BBB
4.13%	4.26%	4.40%	4.24%	4.25%	0.7 NR	BB
5.25%	5.27%	5.31%	5.46%	5.25%	0.4 BB	BBB
5.06%	5.27%	5.31%	5.46%	5.25%	0.4 BB	BBB
5.54%	5.62%	5.68%	5.79%	5.58%	0.4 BBB	A
5.32%	0.05397044	0.05448018	0.055624178	0.053610985	0.4 BBB	A
5.27%	0.0531671	0.05370327	0.055737693	0.05382827	0.4 A	AA
5.09%	0.05149107	0.051218696	0.053016794	0.050721263	0.4 BBB	AA
5.32%	5.40%	5.45%	5.56%	5.36%	0.4 BBB	A
5.27%	5.32%	5.37%	5.57%	5.38%	0.4 A	AA
5.09%	5.15%	5.12%	5.30%	5.07%	0.4 BBB	AA
5.27%	5.32%	5.37%	5.57%	5.38%	0.4 A	AA
5.09%	5.15%	5.12%	5.30%	5.07%	0.4 BBB	AA
5.09%	0.05149107	0.051218696	0.053016794	0.050721263	0.4 BBB	AA
5.23%	5.27%	5.31%	5.46%	5.25%	0.4 BB	BBB
5.23%	5.27%	5.31%	5.46%	5.25%	0.4 BB	BBB
5.09%	0.05149107	0.051218696	0.053016794	0.050721263	0.4 BBB	AA
5.27%	0.0531671	0.05370327	0.055737693	0.05382827	0.4 A	AA
5.54%	0.056219208	0.056750188	0.057941852	0.055844776	0.4 BBB	A
					0.4	
5.27%	0.0531671	0.05370327	0.055737693	0.05382827	0.4 A	AA
5.09%	5.15%	5.12%	5.30%	5.07%	0.4 BBB	AA
					0.4	
0.77%	0.87%	0.87%	0.87%	0.87%	0.4	NR
0.77%	0.87%	0.87%	0.87%	0.87%	0.4	NR
0.77%	0.87%	0.87%	0.87%	0.87%	0.4	NR
0.77%	0.87%	0.87%	0.87%	0.87%	0.4	NR
0.77%	0.87%	0.87%	0.87%	0.87%	0.4	NR
6.25%	6.25%	6.25%	6.25%	6.25%	0.15	
0.0625	0.0625	0.0625	0.0625	0.0625	0.15	
6.25%	6.25%	6.25%	6.25%	6.25%	0.15	
2.14%	0.020514	0.020017839	0.021105333	0.0229	0.4 NR	NR
2.14%	2.05%	2.00%	2.11%	2.29%	0.4 NR	NR
2.12%	2.04%	2.00%	2.11%	2.29%	0.4 NR	NR
2.14%	2.05%	2.00%	2.11%	2.29%	0.4 NR	NR
					0.4	
2.15%	2.07%	2.00%	2.13%	2.31%	NR	NR
2.14%	0.020514	0.020017839	0.021105333	0.0229	0.4 NR	NR
2.05%	1.97%	2.00%	2.03%	2.21%	0.4 NR	NR
3.09%	2.88%	3.05%	2.51%	2.75%	0.4 B	B
3.10%	2.88%	3.05%	2.51%	2.78%	0.4 BBB	BBB
					0.4	
					0.4	
3.10%	2.88%	3.05%	2.51%	2.78%	0.4 BBB	BBB
					0.4	
					0.4	
3.10%	0.02879	0.030458333	0.025059753	0.0277569	0.4 BBB	BBB
3.09%	0.02879	0.030458333	0.025059753	0.027472853	0.4 B	B
3.10%	0.02879	0.030458333	0.025059753	0.0277569	0.4 BBB	BBB
3.27%	3.03%	3.21%	2.51%	2.92%	0.4 BB	BB
					0.4	
3.10%	2.88%	3.05%	2.51%	2.78%	0.4 BBB	BBB
2.99%	0.027729316	0.029336184	0.025059753	0.026753093	0.4 BB	BB
5.69%	5.69%	5.71%	5.79%	5.82%	0.381249999 NR	BBB

A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
	NR		NR		
	NR		NR		
	NR		NR		
NR	BBB	BBB	BBB	BBB	BBB
NR	B	BB	BB	BB	BB
NR	B	BB	BB	BB	BB
NR	BBB	BBB	BBB	BBB	BBB
NR	B	BB	BB	BB	BB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	A
A	AA	A	A	A	AA
A	AA	A	A	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	A	AA
A	AA	A	A	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	A	AA
AA	AA	A	AA	A	AA
BBB	A	A	BBB	BBB	A
BBB	A	A	BBB	BBB	A
AA	AA	A	AA	A	AA
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	A	AA
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
			NR		
			NR		
			NR		
A	AA	BBB	A	A	A
A	AA	BBB	A	A	A
BB	BBB	BB	BB	BB	BB
A	AA	BBB	A	A	A
BBB	A	BBB	BBB	BBB	BBB
A	AA	BBB	A	A	A
BBB	A	BBB	BBB	BBB	BBB
B	BBB	B	BBB	BBB	BBB
BBB	AA	BBB	AA	AA	AA
BBB	AA	BBB	AA	AA	AA
BBB	AA	BBB	AA	AA	AA
B	BBB	B	BBB	BBB	BBB
BBB	AA	BBB	AA	AA	AA
BB	A	BB	A	A	A
BBB	AA	BBB	AA	AA	AA
BB	A	BB	A	A	A
A	AA	AA	BBB	BBB	BBB

BBB	A	BBB	A	12 Financials
A	AA	A	AA	12 Financials
BBB	A	BBB	AA	12 Financials
			NR	Financials
BBB	A	BBB	A	12 Financials
A	AA	A	AA	12 Financials
A	AA	A	AA	12 Financials
BB	BBB	BB	A	3 Financials
A	AA	A	AA	12 Financials
A	AA	A	AA	12 Financials
BBB	A	BBB	A	12 Financials
A	AA	A	AA	12 Financials
			NR	Financials
BBB	A	BBB	AA	12 Financials
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
NR	BBB	BBB	BBB	3 Health Care
NR	B	BB	BBB	4 Health Care
NR	B	BB	BBB	4 Health Care
NR	BBB	BBB	BBB	3 Health Care
NR	B	BB	BBB	4 Health Care
BB	BB	BB	A	3 Health Care
BB	BB	BB	A	3 Health Care
BBB	BBB	BBB	AA	9 Health Care
BBB	BBB	BBB	AA	9 Health Care
A	A	A	AA	6 Health Care
A	BBB	A	A	6 Health Care
BBB	BBB	BBB	AA	9 Health Care
A	A	A	AA	6 Health Care
A	BBB	A	A	6 Health Care
A	A	A	AA	6 Health Care
A	BBB	A	A	6 Health Care
A	BBB	A	A	6 Health Care
BB	BB	BB	AA	10 Health Care
BB	BB	BB	AA	10 Health Care
A	BBB	A	A	6 Health Care
A	A	A	AA	6 Health Care
BBB	BBB	BBB	AA	9 Health Care
			NR	Health Care
A	A	A	AA	6 Health Care
A	BBB	A	A	6 Health Care
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
NR	A	A	A	5 Financials
NR	A	A	A	5 Financials
NR	BB	BB	A	5 Financials
NR	A	A	A	5 Financials
			NR	Financials
NR	BBB	BBB	A	5 Financials
NR	A	A	A	5 Financials
NR	BBB	BBB	A	5 Financials
BB	NR	CCC	A	8 Financials
A	NR	BB	A	8 Financials
			NR	Financials
			NR	Financials
A	NR	BB	A	8 Financials
			NR	Financials
			NR	Financials
A	NR	BB	A	8 Financials
BB	NR	CCC	A	8 Financials
A	NR	BB	A	8 Financials
BBB	NR	B	A	8 Financials
			NR	Financials
A	NR	BB	A	8 Financials
BBB	NR	B	A	8 Financials
A	A	BBB	BBB	9 Health Care

Europe	United Kingdom	AA	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	A				
Europe	United Kingdom	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	AA				Thin
N.Amer	United States	B	AA				Thin
N.Amer	United States	B	AA				Thin
N.Amer	United States	BB	BB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin		Thin
N.Amer	United States	A	AA		Thin		Thin
N.Amer	United States	A	AA		Thin		Thin
N.Amer	United States	A	AA		Thin		Thin
N.Amer	United States	A	AA		Thin		Thin
India	India		B				
India	India		B				
India	India		B				
N.Amer	United States	BBB	A	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp

CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin					
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
	Thin	Thin	Thin			
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DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
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DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
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HCREURCR	31-Jul-08 HCR
HCREURMM	31-Jul-08 HCR
HCREURMR	31-Jul-08 HCR
HCREURXR	31-Jul-08 HCR
HCRJPYMR	31-Jul-08 HCR
HCRSGDMR	31-Jul-08 HCR
HCRUSDCR	31-Jul-08 HCR
HCRUSDMM	31-Jul-08 HCR
HCRUSDMR	31-Jul-08 HCR
HCRUSDXR	31-Jul-08 HCR
HDAUDMR	31-Jul-08 HD
HDAUDXR	31-Jul-08 HD
HDCADMR	31-Jul-08 HD
HDCHFMR	31-Jul-08 HD
HDEURCR	31-Jul-08 HD
HDEURMM	31-Jul-08 HD
HDEURMR	31-Jul-08 HD
HDEURXR	31-Jul-08 HD
HDGBPMR	31-Jul-08 HD
HDGBPXR	31-Jul-08 HD
HDHKDMR	31-Jul-08 HD
HDJPYMR	31-Jul-08 HD
HDJPYXR	31-Jul-08 HD
HDNZDMR	31-Jul-08 HD
HDSEKXR	31-Jul-08 HD
HDSGDMR	31-Jul-08 HD
HDTWDMR	31-Jul-08 HD
HDUSDCR	31-Jul-08 HD
HDUSDMM	31-Jul-08 HD
HDUSDMR	31-Jul-08 HD
HDUSDXR	31-Jul-08 HD
HDFCLINRCR	31-Jul-08 HDFCL
HDFCLUSDCR	31-Jul-08 HDFCL
HDFCLUSDMM	31-Jul-08 HDFCL
HDFCLUSDMR	31-Jul-08 HDFCL
HDFCLUSDXR	31-Jul-08 HDFCL
HDIEURCR	31-Jul-08 HDI
HDIEURMM	31-Jul-08 HDI
HDIEURMR	31-Jul-08 HDI
HDIUSDCR	31-Jul-08 HDI
HDIUSDMM	31-Jul-08 HDI
HDIUSDMR	31-Jul-08 HDI
HEEURMR	31-Jul-08 HE
HEUSDCR	31-Jul-08 HE
HEUSDMR	31-Jul-08 HE
HEGLTDUSDCR	31-Jul-08 HEGLTD
HEGLTDUSDMM	31-Jul-08 HEGLTD
HEGLTDUSDMR	31-Jul-08 HEGLTD
HEIAUDCR	31-Jul-08 HEI
HEIAUDMM	31-Jul-08 HEI
HEICHFCR	31-Jul-08 HEI
HEICHFMM	31-Jul-08 HEI
HEIEURCR	31-Jul-08 HEI
HEIEURMM	31-Jul-08 HEI
HEIEURMR	31-Jul-08 HEI
HEIEURXR	31-Jul-08 HEI
HEIGBPMM	31-Jul-08 HEI
HEIGBPXR	31-Jul-08 HEI
HEIJPYCR	31-Jul-08 HEI
HEIJPYMM	31-Jul-08 HEI
HEINZDCR	31-Jul-08 HEI
HEINZDMM	31-Jul-08 HEI
HEISGDMM	31-Jul-08 HEI
HEITWDMM	31-Jul-08 HEI
HEIUSDCR	31-Jul-08 HEI
HEIUSDMM	31-Jul-08 HEI
HEIUSDMR	31-Jul-08 HEI
HEIUSDXR	31-Jul-08 HEI
HEI-HANSNAUDCR	31-Jul-08 HEI-HANSN
HEI-HANSNAUDMM	31-Jul-08 HEI-HANSN
HEI-HANSNCADMM	31-Jul-08 HEI-HANSN
HEI-HANSNCHFCR	31-Jul-08 HEI-HANSN
HEI-HANSNCHFMM	31-Jul-08 HEI-HANSN
HEI-HANSNEURCR	31-Jul-08 HEI-HANSN

Manor Care Inc	5BA45A	SNRFOR	EUR
Manor Care Inc	5BA45A	SNRFOR	EUR
Manor Care Inc	5BA45A	SNRFOR	EUR
Manor Care Inc	5BA45A	SNRFOR	EUR
Manor Care Inc	5BA45A	SNRFOR	JPY
Manor Care Inc	5BA45A	SNRFOR	SGD
Manor Care Inc	5BA45A	SNRFOR	USD
Manor Care Inc	5BA45A	SNRFOR	USD
Manor Care Inc	5BA45A	SNRFOR	USD
Manor Care Inc	5BA45A	SNRFOR	USD
Home Depot Inc	47A77D	SNRFOR	AUD
Home Depot Inc	47A77D	SNRFOR	AUD
Home Depot Inc	47A77D	SNRFOR	CAD
Home Depot Inc	47A77D	SNRFOR	CHF
Home Depot Inc	47A77D	SNRFOR	EUR
Home Depot Inc	47A77D	SNRFOR	EUR
Home Depot Inc	47A77D	SNRFOR	EUR
Home Depot Inc	47A77D	SNRFOR	EUR
Home Depot Inc	47A77D	SNRFOR	GBP
Home Depot Inc	47A77D	SNRFOR	GBP
Home Depot Inc	47A77D	SNRFOR	HKD
Home Depot Inc	47A77D	SNRFOR	JPY
Home Depot Inc	47A77D	SNRFOR	JPY
Home Depot Inc	47A77D	SNRFOR	NZD
Home Depot Inc	47A77D	SNRFOR	SEK
Home Depot Inc	47A77D	SNRFOR	SGD
Home Depot Inc	47A77D	SNRFOR	TWD
Home Depot Inc	47A77D	SNRFOR	USD
Home Depot Inc	47A77D	SNRFOR	USD
Home Depot Inc	47A77D	SNRFOR	USD
Home Depot Inc	47A77D	SNRFOR	USD
Hsg Dev Fin Corp Ltd	Y1A96A	SNRFOR	INR
Hsg Dev Fin Corp Ltd	Y1A96A	SNRFOR	USD
Hsg Dev Fin Corp Ltd	Y1A96A	SNRFOR	USD
Hsg Dev Fin Corp Ltd	Y1A96A	SNRFOR	USD
Hsg Dev Fin Corp Ltd	Y1A96A	SNRFOR	USD
Harley Davidson Inc	453AA4	SNRFOR	EUR
Harley Davidson Inc	453AA4	SNRFOR	EUR
Harley Davidson Inc	453AA4	SNRFOR	EUR
Harley Davidson Inc	453AA4	SNRFOR	USD
Harley Davidson Inc	453AA4	SNRFOR	USD
Harley Davidson Inc	453AA4	SNRFOR	USD
Hawaiian Elec Inds	45AHF7	SNRFOR	EUR
Hawaiian Elec Inds	45AHF7	SNRFOR	USD
Hawaiian Elec Inds	45AHF7	SNRFOR	USD
HEG Ltd.	YB42AO	SNRFOR	USD
HEG Ltd.	YB42AO	SNRFOR	USD
HEG Ltd.	YB42AO	SNRFOR	USD
HeidelbergCement AG	DG48AB	SNRFOR	AUD
HeidelbergCement AG	DG48AB	SNRFOR	AUD
HeidelbergCement AG	DG48AB	SNRFOR	CHF
HeidelbergCement AG	DG48AB	SNRFOR	CHF
HeidelbergCement AG	DG48AB	SNRFOR	EUR
HeidelbergCement AG	DG48AB	SNRFOR	EUR
HeidelbergCement AG	DG48AB	SNRFOR	EUR
HeidelbergCement AG	DG48AB	SNRFOR	EUR
HeidelbergCement AG	DG48AB	SNRFOR	GBP
HeidelbergCement AG	DG48AB	SNRFOR	GBP
HeidelbergCement AG	DG48AB	SNRFOR	JPY
HeidelbergCement AG	DG48AB	SNRFOR	JPY
HeidelbergCement AG	DG48AB	SNRFOR	NZD
HeidelbergCement AG	DG48AB	SNRFOR	NZD
HeidelbergCement AG	DG48AB	SNRFOR	SGD
HeidelbergCement AG	DG48AB	SNRFOR	TWD
HeidelbergCement AG	DG48AB	SNRFOR	USD
HeidelbergCement AG	DG48AB	SNRFOR	USD
HeidelbergCement AG	DG48AB	SNRFOR	USD
HeidelbergCement AG	DG48AB	SNRFOR	USD
HANSON Ltd	GK6AEL	SNRFOR	AUD
HANSON Ltd	GK6AEL	SNRFOR	AUD
HANSON Ltd	GK6AEL	SNRFOR	CAD
HANSON Ltd	GK6AEL	SNRFOR	CHF
HANSON Ltd	GK6AEL	SNRFOR	CHF
HANSON Ltd	GK6AEL	SNRFOR	EUR

CR	Composite						
MM	Composite						
MR	Composite	0.049515	0.050191	0.050254	0.047145763	0.051231105	0.055237056
XR	Composite	0.049515	0.048341858	0.048402537	0.045408814	0.047614832	0.052835733
MR	Composite	0.049515	0.050191	0.050254	0.046159623	0.050154518	0.05494745
MR	Composite	0.049515	0.050191	0.050254	0.047145763	0.051231105	0.055237056
CR	Composite	4.95%	5.28%	5.29%	4.90%	5.33%	5.81%
MM	Composite						
MR	Composite	4.95%	5.02%	5.03%	4.71%	5.12%	5.52%
XR	Composite	4.95%	4.83%	4.84%	4.54%	4.76%	5.28%
MR	Composite	0.95%	1.03%	1.15%	1.24%	1.34%	1.43%
XR	Composite	0.95%	1.03%	1.15%	1.24%	1.29%	1.43%
MR	Composite	0.96%	1.04%	1.15%	1.24%	1.35%	1.43%
MR	Composite	0.96%	1.04%	1.15%	1.24%	1.35%	1.43%
CR	Composite						
MM	Composite						
MR	Composite	0.96%	1.04%	1.15%	1.24%	1.35%	1.43%
XR	Composite	0.89%	0.98%	1.11%	1.20%	1.30%	1.39%
MR	Composite	0.96%	1.04%	1.15%	1.24%	1.35%	1.43%
XR	Composite	0.89%	0.98%	1.11%	1.20%	1.30%	1.39%
MR	Composite	0.96%	1.04%	1.15%	1.24%	1.35%	1.43%
MR	Composite	0.009524466	0.010284051	0.011505109	0.012394565	0.013520534	0.014283111
XR	Composite	0.95%	1.03%	1.15%	1.24%	1.30%	1.43%
MR	Composite	0.96%	1.04%	1.15%	1.24%	1.35%	1.43%
XR	Composite	0.89%	0.98%	1.11%	1.20%	1.30%	1.39%
MR	Composite	0.96%	1.04%	1.15%	1.24%	1.35%	1.43%
MR	Composite	0.96%	1.04%	1.15%	1.24%	1.35%	1.43%
CR	Composite	1.01%	1.09%	1.21%	1.31%	1.42%	1.51%
MM	Composite						
MR	Composite	0.96%	1.04%	1.15%	1.24%	1.35%	1.43%
XR	Composite	0.89%	0.98%	1.11%	1.20%	1.30%	1.39%
CR	Composite	0.95%	1.15%	1.39%	1.76%	1.83%	2.09%
CR	Composite	0.95%	1.15%	1.39%	1.76%	1.83%	2.09%
MM	Composite	0.95%	1.15%	1.33%	1.68%	1.76%	2.01%
MR	Composite	0.95%	1.15%	1.32%	1.67%	1.74%	1.99%
XR	Composite						
CR	Composite	0.08%	0.08%	0.08%	0.08%	0.08%	0.08%
MM	Composite						
MR	Composite	0.08%	0.08%	0.08%	0.08%	0.08%	0.08%
CR	Composite	0.08%	0.08%	0.08%	0.08%	0.08%	0.08%
MM	Composite	0.08%	0.08%	0.08%	0.08%	0.08%	0.08%
MR	Composite	0.08%	0.08%	0.08%	0.08%	0.08%	0.08%
MR	Composite	0.55%	0.55%	0.55%	0.55%	0.62%	0.73%
CR	Composite						
MR	Composite	0.005475	0.005475	0.005475	0.005475	0.006225	0.0073
CR	Composite	3.80%	3.80%	3.80%	3.80%	3.80%	3.80%
MM	Composite	3.80%	3.80%	3.80%	3.80%	3.80%	3.80%
MR	Composite	0.038	0.038	0.038	0.038	0.038	0.038
CR	Composite	1.34%	1.62%	2.05%	2.49%	2.77%	3.02%
MM	Composite	1.34%	1.62%	2.05%	2.49%	2.77%	3.02%
CR	Composite	1.42%	1.73%	2.17%	2.62%	2.90%	3.14%
MM	Composite	1.34%	1.61%	2.04%	2.48%	2.75%	3.01%
CR	Composite	1.42%	1.73%	2.17%	2.62%	2.90%	3.14%
MM	Composite	1.34%	1.61%	2.04%	2.48%	2.75%	3.01%
MR	Composite	1.33%	1.60%	2.02%	2.45%	2.72%	2.97%
XR	Composite	0.012774644	0.015386664	0.019476467	0.023625339	0.026211974	0.02863976
MM	Composite	0.013366227	0.016146735	0.020438219	0.024794681	0.027510329	0.030056759
XR	Composite						
CR	Composite	0.013446251	0.016246748	0.020543933	0.024919961	0.027655792	0.03018956
MM	Composite	0.013446251	0.016246748	0.020543933	0.024919961	0.027655792	0.03018956
CR	Composite	1.42%	1.73%	2.17%	2.62%	2.90%	3.14%
MM	Composite	1.34%	1.61%	2.04%	2.48%	2.75%	3.01%
MM	Composite	1.34%	1.61%	2.04%	2.48%	2.75%	3.01%
MM	Composite	1.34%	1.61%	2.04%	2.48%	2.75%	3.01%
CR	Composite	0.014188994	0.017312379	0.021737173	0.026231127	0.029013203	0.031350728
MM	Composite	1.34%	1.61%	2.04%	2.48%	2.75%	3.01%
MR	Composite	1.33%	1.60%	2.02%	2.45%	2.72%	2.97%
XR	Composite	0.012774644	0.015386664	0.019476467	0.023625339	0.026211974	0.02863976
CR	Composite	0.42%	0.65%	0.87%	1.16%	1.34%	1.47%
MM	Composite	0.42%	0.62%	0.87%	1.16%	1.28%	1.41%
MM	Composite	0.42%	0.66%	0.87%	1.13%	1.27%	1.40%
CR	Composite	0.42%	0.69%	0.90%	1.20%	1.35%	1.47%
MM	Composite	0.42%	0.66%	0.87%	1.13%	1.27%	1.40%
CR	Composite	0.42%	0.69%	0.90%	1.20%	1.35%	1.47%

					0.372222222		
					0.372222222		
5.69%	0.056910167	0.057088382	0.057905	0.05815125	0.381249999	NR	BBB
5.46%	0.055885729	0.054985012	0.055407208	0.055906054	0.349999998	NR	BB
5.65%	0.056826292	0.056737715	0.056740547	0.057602349	0.372222222	NR	B
5.69%	0.056910167	0.057088382	0.057905	0.05815125	0.381249999	NR	BBB
5.99%	6.04%	6.01%	6.06%	6.11%	0.372222222	NR	BB
					0.372222222		
5.69%	5.69%	5.71%	5.79%	5.82%	0.381249999	NR	BBB
5.46%	5.59%	5.50%	5.54%	5.59%	0.349999998	NR	BB
1.45%	1.47%	1.75%	1.80%	1.83%	0.4	BBB	BBB
1.45%	1.47%	1.75%	1.80%	1.83%		BBB	BBB
1.45%	1.48%	1.76%	1.82%	1.85%	0.4	AA	AA
1.45%	1.48%	1.76%	1.82%	1.85%	0.4	AA	AA
					0.4		
					0.4		
1.45%	1.48%	1.76%	1.82%	1.85%	0.4	AA	AA
1.40%	1.43%	1.79%	1.74%	1.80%	0.4	A	A
1.45%	1.48%	1.76%	1.82%	1.85%	0.4	AA	AA
1.40%	1.43%	1.79%	1.74%	1.80%	0.4	A	A
1.45%	1.48%	1.76%	1.82%	1.85%	0.4	AA	AA
1.45%	0.014746174	0.0175045	0.017993167	0.01830544	0.4	BBB	BBB
1.45%	1.47%	1.75%	1.80%	1.83%		BBB	BBB
1.45%	1.48%	1.76%	1.82%	1.85%	0.4	AA	AA
1.40%	1.43%	1.79%	1.74%	1.80%	0.4	A	A
1.45%	1.48%	1.76%	1.82%	1.85%	0.4	AA	AA
1.45%	1.48%	1.76%	1.82%	1.85%	0.4	AA	AA
1.52%	1.56%	1.85%	1.91%	1.94%	0.4	A	A
					0.4		
1.45%	1.48%	1.76%	1.82%	1.85%	0.4	AA	AA
1.40%	1.43%	1.79%	1.74%	1.80%	0.4	A	A
2.27%	2.39%	2.48%	2.53%	2.76%	0.4	NR	NR
2.27%	2.39%	2.48%	2.53%	2.76%	0.4	NR	NR
2.18%	2.30%	2.38%	2.43%	2.76%	0.3625	NR	NR
2.16%	2.27%	2.36%	2.40%	2.76%	0.3625	NR	NR
					0.3625		
0.08%	0.08%	0.08%	0.08%	0.08%	0.374999997		NR
					0.374999997		
0.08%	0.08%	0.08%	0.08%	0.08%	0.374999997		NR
0.08%	0.08%	0.08%	0.08%	0.08%	0.374999997		NR
0.08%	0.08%	0.08%	0.08%	0.08%	0.374999997		NR
0.08%	0.08%	0.08%	0.08%	0.08%	0.374999997		NR
0.84%	0.97%	0.97%	0.97%	1.26%	0.425		
					0.425		
0.84%	0.009675	0.009675	0.009675	0.01255	0.425		
3.80%	3.80%	3.80%	3.80%	3.80%	0.15		
3.80%	3.80%	3.80%	3.80%	3.80%	0.15		
0.038	0.038	0.038	0.038	0.038	0.15		
3.07%	3.13%	3.13%	3.12%	3.22%	0.4	BBB	BBB
3.07%	3.13%	3.13%	3.12%	3.22%	0.4	BBB	BBB
3.21%	3.26%	3.26%	3.25%	3.32%	0.4	A	A
3.06%	3.11%	3.13%	3.12%	3.18%	0.4	AA	AA
3.21%	3.26%	3.26%	3.25%	3.32%	0.4	A	A
3.06%	3.11%	3.13%	3.12%	3.18%	0.4	AA	AA
3.03%	3.08%	3.10%	3.08%	3.16%	0.4	A	A
2.92%	0.029663184	0.029842344	0.029699375	0.030391525	0.4	A	A
3.06%	0.031130345	0.03131	0.03116	0.031849791	0.4	AA	AA
					0.4		
3.07%	0.031268824	0.03131	0.03116	0.034383232	0.4	BBB	BBB
3.07%	0.031268824	0.03131	0.03116	0.033007902	0.4	BBB	BBB
3.21%	3.26%	3.26%	3.25%	3.32%	0.4	A	A
3.06%	3.11%	3.13%	3.12%	3.18%	0.4	AA	AA
3.06%	3.11%	3.13%	3.12%	3.18%	0.4	AA	AA
3.06%	3.11%	3.13%	3.12%	3.18%	0.4	AA	AA
3.21%	0.032613918	0.032614583	0.032458333	0.033214782	0.4	A	A
3.06%	3.11%	3.13%	3.12%	3.18%	0.4	AA	AA
3.03%	3.08%	3.10%	3.08%	3.16%	0.4	A	A
2.92%	0.029663184	0.029842344	0.029699375	0.030391525	0.4	A	A
1.53%	1.59%	1.53%	1.62%	1.55%	0.400000001	NR	BBB
1.46%	1.52%	1.53%	1.62%	1.55%	0.400000001	NR	A
1.45%	1.51%	1.53%	1.62%	1.56%	0.400000001	NR	AAA
1.51%	1.57%	1.59%	1.62%	1.63%	0.400000001	NR	AA
1.45%	1.51%	1.53%	1.62%	1.56%	0.400000001	NR	AAA
1.51%	1.57%	1.59%	1.62%	1.63%	0.400000001	NR	AA

A	AA	AA	BBB	BBB	BBB
BBB	A	A	A	A	A
BB	BBB	BBB	B	B	B
A	AA	AA	BBB	BBB	BBB
BBB	A	A	BB	BB	BB
A	AA	AA	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	BBB
BBB	A	BBB	A	A	BBB
AA	AAA	AAA	AA	AA	AA
AA	AAA	AAA	AA	AA	AA
AA	AAA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	AAA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	AAA	AAA	AA	AA	AA
BBB	A	A	A	A	BBB
BBB	A	BBB	A	A	BBB
AA	AAA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	AAA	AAA	AA	AA	AA
AA	AAA	AAA	AA	AA	AA
A	AA	AA	A	A	A
AA	AAA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	AA	A	A
A	A	AA	AA	A	A
BBB	BBB	A	A	BBB	BBB
BBB	BBB	A	A	BBB	BBB

	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
			NR		
			NR		
			NR		
A	A	BBB	A	A	A
A	A	BBB	A	A	A
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
A	A	BBB	A	A	A
A	A	BBB	A	A	A
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
A	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
AAA	AA	AAA	AAA	AAA	AAA
A	A	A	A	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
A	A	A	A	AA	AA

			NR		Health Care
			NR		Health Care
A	A	BBB	BBB	9	Health Care
BB	BBB	BB	BB	3	Health Care
B	BB	B	BBB	9	Health Care
A	A	BBB	BBB	9	Health Care
BB	BBB	BB	BBB	9	Health Care
			NR		Health Care
A	A	BBB	BBB	9	Health Care
BB	BBB	BB	BB	3	Health Care
BBB	BB	BBB	AA	12	Consumer Services
BBB	BB	BBB	AA	12	Consumer Services
AA	A	AA	AA	10	Consumer Services
AA	A	AA	AA	10	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
AA	A	AA	AA	10	Consumer Services
A	BBB	A	A	3	Consumer Services
AA	A	AA	AA	10	Consumer Services
A	BBB	A	A	3	Consumer Services
AA	A	AA	AA	10	Consumer Services
BBB	BB	BBB	AA	12	Consumer Services
BBB	BB	BBB	AA	12	Consumer Services
AA	A	AA	AA	10	Consumer Services
A	BBB	A	A	3	Consumer Services
AA	A	AA	AA	10	Consumer Services
AA	A	AA	AA	10	Consumer Services
A	BBB	A	AA	11	Consumer Services
			NR		Consumer Services
AA	A	AA	AA	10	Consumer Services
A	BBB	A	A	3	Consumer Services
A	A	NR	A	7	Financials
A	A	NR	A	7	Financials
BBB	BBB	NR	A	7	Financials
BBB	BBB	NR	A	7	Financials
			NR		Financials
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
		NR	NR	2	Utilities
			NR		Utilities
		NR	NR	2	Utilities
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
BB	BB	BBB	AA	13	Industrials
BB	BB	BBB	AA	13	Industrials
BBB	BBB	A	A	3	Industrials
A	A	AA	AA	13	Industrials
BBB	BBB	A	A	3	Industrials
A	A	AA	AA	13	Industrials
BBB	BBB	A	AA	13	Industrials
BBB	BBB	A	AA	13	Industrials
A	A	AA	AA	13	Industrials
			NR		Industrials
BB	BB	BBB	AA	13	Industrials
BB	BB	A	AA	13	Industrials
BBB	BBB	A	A	3	Industrials
A	A	AA	AA	13	Industrials
A	A	AA	AA	13	Industrials
A	A	AA	AA	13	Industrials
BBB	BBB	A	A	3	Industrials
A	A	AA	AA	13	Industrials
BBB	BBB	A	AA	13	Industrials
BBB	BBB	A	AA	13	Industrials
BB	NR	BB	A	3	Industrials
BB	NR	BB	A	3	Industrials
A	NR	A	AA	13	Industrials
BBB	NR	BBB	A	4	Industrials
A	NR	A	AA	13	Industrials
BBB	NR	BBB	A	4	Industrials

N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
India	India		A	Thin	Thin	CcyGrp	CcyGrp
India	India		A	Thin	Thin	CcyGrp	CcyGrp
India	India		A	Thin	Thin	DocAdj	DocAdj
India	India		A	Thin	Thin	DocAdj	DocAdj
India	India		A				
N.Amer	United States	A	A		Thin		
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin		
N.Amer	United States	A	A		Thin		
N.Amer	United States	A	A		Thin		
N.Amer	United States	A	A		Thin		
N.Amer	United States	BBB	BBB				Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				Thin
India	India		BB				
India	India		BB				
India	India		BB				
Europe	Germany	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB				
Europe	Germany	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj

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HEI-HANSNEURMM	31-Jul-08 HEI-HANSN
HEI-HANSNEURMR	31-Jul-08 HEI-HANSN
HEI-HANSNGBPCR	31-Jul-08 HEI-HANSN
HEI-HANSNGBPMM	31-Jul-08 HEI-HANSN
HEI-HANSNGBPMR	31-Jul-08 HEI-HANSN
HEI-HANSNHKDMM	31-Jul-08 HEI-HANSN
HEI-HANSNJPYCR	31-Jul-08 HEI-HANSN
HEI-HANSNJPYMM	31-Jul-08 HEI-HANSN
HEI-HANSNNOKMM	31-Jul-08 HEI-HANSN
HEI-HANSNSEKMM	31-Jul-08 HEI-HANSN
HEI-HANSNSGDMM	31-Jul-08 HEI-HANSN
HEI-HANSNUSDCR	31-Jul-08 HEI-HANSN
HEI-HANSNUSDMM	31-Jul-08 HEI-HANSN
HEI-HANSNUSDMR	31-Jul-08 HEI-HANSN
HEI-HANSNUSDXR	31-Jul-08 HEI-HANSN
HEIANAEURCR	31-Jul-08 HEIANA
HEIANAEURMM	31-Jul-08 HEIANA
HEIANAEURMR	31-Jul-08 HEIANA
HEIANAGBPMM	31-Jul-08 HEIANA
HEIANAUSDCR	31-Jul-08 HEIANA
HEIANAUSDMM	31-Jul-08 HEIANA
HEIANAUSDMR	31-Jul-08 HEIANA
HEIREJPYCR	31-Jul-08 HEIRE
HEIREJPYXR	31-Jul-08 HEIRE
HELLAS-IICHFMM	31-Jul-08 HELLAS-II
HELLAS-IIEURCR	31-Jul-08 HELLAS-II
HELLAS-IIEURMM	31-Jul-08 HELLAS-II
HELLAS-IIEURMR	31-Jul-08 HELLAS-II
HELLAS-IIUSDCR	31-Jul-08 HELLAS-II
HELLAS-IIUSDMM	31-Jul-08 HELLAS-II
HELLAS-IIEURCR	31-Jul-08 HELLAS-II
HELLAS-IIEURMM	31-Jul-08 HELLAS-II
HELLAS-IIUSDCR	31-Jul-08 HELLAS-II
HELLAS-IIUSDMM	31-Jul-08 HELLAS-II
HELLAS-IIUSDXR	31-Jul-08 HELLAS-II
HENAGKAUDMM	31-Jul-08 HENAGK
HENAGKCADMM	31-Jul-08 HENAGK
HENAGKEURCR	31-Jul-08 HENAGK
HENAGKEURMM	31-Jul-08 HENAGK
HENAGKEURMR	31-Jul-08 HENAGK
HENAGKEURXR	31-Jul-08 HENAGK
HENAGKGBPMM	31-Jul-08 HENAGK
HENAGKJPYCR	31-Jul-08 HENAGK
HENAGKJPYMM	31-Jul-08 HENAGK
HENAGKNOKMM	31-Jul-08 HENAGK
HENAGKSEKMM	31-Jul-08 HENAGK
HENAGKUSDCR	31-Jul-08 HENAGK
HENAGKUSDMM	31-Jul-08 HENAGK
HENAGKUSDMR	31-Jul-08 HENAGK
HENAGKZARMM	31-Jul-08 HENAGK
HENKEL-DLEURCR	31-Jul-08 HENKEL-DL
HENKEL-DLEURMM	31-Jul-08 HENKEL-DL
HENKEL-DLEURMR	31-Jul-08 HENKEL-DL
HENKEL-DLEURXR	31-Jul-08 HENKEL-DL
HENKEL-DLJPYMR	31-Jul-08 HENKEL-DL
HENKEL-DLUSDCR	31-Jul-08 HENKEL-DL
HENKEL-DLUSDMM	31-Jul-08 HENKEL-DL
HENKEL-DLUSDMR	31-Jul-08 HENKEL-DL
HENKEL-DLUSDXR	31-Jul-08 HENKEL-DL
HERAEURCR	31-Jul-08 HERA
HERAEURMM	31-Jul-08 HERA
HERAEURMR	31-Jul-08 HERA
HESLANAUDMM	31-Jul-08 HESLAN
HESLANEURCR	31-Jul-08 HESLAN
HESLANEURMM	31-Jul-08 HESLAN
HESLANEURMR	31-Jul-08 HESLAN
HESLANGBPCR	31-Jul-08 HESLAN
HESLANGBPMM	31-Jul-08 HESLAN
HESLANUSDCR	31-Jul-08 HESLAN
HESLANUSDMM	31-Jul-08 HESLAN
HESLANUSDMR	31-Jul-08 HESLAN
HESLANEURCR	31-Jul-08 HESLAN
HESLANEURMM	31-Jul-08 HESLAN
HESLANUSDCR	31-Jul-08 HESLAN

HANSON Ltd	GK6AEL	SNRFOR	EUR
HANSON Ltd	GK6AEL	SNRFOR	EUR
HANSON Ltd	GK6AEL	SNRFOR	GBP
HANSON Ltd	GK6AEL	SNRFOR	GBP
HANSON Ltd	GK6AEL	SNRFOR	GBP
HANSON Ltd	GK6AEL	SNRFOR	HKD
HANSON Ltd	GK6AEL	SNRFOR	JPY
HANSON Ltd	GK6AEL	SNRFOR	JPY
HANSON Ltd	GK6AEL	SNRFOR	NOK
HANSON Ltd	GK6AEL	SNRFOR	SEK
HANSON Ltd	GK6AEL	SNRFOR	SGD
HANSON Ltd	GK6AEL	SNRFOR	USD
HANSON Ltd	GK6AEL	SNRFOR	USD
HANSON Ltd	GK6AEL	SNRFOR	USD
HANSON Ltd	GK6AEL	SNRFOR	USD
Heineken NV	NQCD69	SNRFOR	EUR
Heineken NV	NQCD69	SNRFOR	EUR
Heineken NV	NQCD69	SNRFOR	EUR
Heineken NV	NQCD69	SNRFOR	GBP
Heineken NV	NQCD69	SNRFOR	USD
Heineken NV	NQCD69	SNRFOR	USD
Heineken NV	NQCD69	SNRFOR	USD
Heiwa Real Estate Co Ltd	JKAB9F	SNRFOR	JPY
Heiwa Real Estate Co Ltd	JKAB9F	SNRFOR	JPY
Hellas Telecom II	LPAFGM	SNRFOR	CHF
Hellas Telecom II	LPAFGM	SNRFOR	EUR
Hellas Telecom II	LPAFGM	SNRFOR	EUR
Hellas Telecom II	LPAFGM	SNRFOR	EUR
Hellas Telecom II	LPAFGM	SNRFOR	USD
Hellas Telecom II	LPAFGM	SNRFOR	USD
Hellas Telecom II	LPAFGM	SUBLT2	EUR
Hellas Telecom II	LPAFGM	SUBLT2	EUR
Hellas Telecom II	LPAFGM	SUBLT2	USD
Hellas Telecom II	LPAFGM	SUBLT2	USD
Hellas Telecom II	LPAFGM	SUBLT2	USD
Henkel AG & Co KGaA	467A5U	SNRFOR	AUD
Henkel AG & Co KGaA	467A5U	SNRFOR	CAD
Henkel AG & Co KGaA	467A5U	SNRFOR	EUR
Henkel AG & Co KGaA	467A5U	SNRFOR	EUR
Henkel AG & Co KGaA	467A5U	SNRFOR	EUR
Henkel AG & Co KGaA	467A5U	SNRFOR	EUR
Henkel AG & Co KGaA	467A5U	SNRFOR	GBP
Henkel AG & Co KGaA	467A5U	SNRFOR	JPY
Henkel AG & Co KGaA	467A5U	SNRFOR	JPY
Henkel AG & Co KGaA	467A5U	SNRFOR	NOK
Henkel AG & Co KGaA	467A5U	SNRFOR	SEK
Henkel AG & Co KGaA	467A5U	SNRFOR	USD
Henkel AG & Co KGaA	467A5U	SNRFOR	USD
Henkel AG & Co KGaA	467A5U	SNRFOR	USD
Henkel AG & Co KGaA	467A5U	SNRFOR	ZAR
Dial Corp	2H76BK	SNRFOR	EUR
Dial Corp	2H76BK	SNRFOR	EUR
Dial Corp	2H76BK	SNRFOR	EUR
Dial Corp	2H76BK	SNRFOR	EUR
Dial Corp	2H76BK	SNRFOR	JPY
Dial Corp	2H76BK	SNRFOR	USD
Dial Corp	2H76BK	SNRFOR	USD
Dial Corp	2H76BK	SNRFOR	USD
Dial Corp	2H76BK	SNRFOR	USD
HERA SpA	TY775M	SNRFOR	EUR
HERA SpA	TY775M	SNRFOR	EUR
HERA SpA	TY775M	SNRFOR	EUR
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	AUD
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	EUR
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	EUR
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	EUR
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	GBP
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	GBP
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	USD
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	USD
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	USD
Landbk Hessen thueringen Giroz	DHCC60	SUBLT2	EUR
Landbk Hessen thueringen Giroz	DHCC60	SUBLT2	EUR
Landbk Hessen thueringen Giroz	DHCC60	SUBLT2	USD

MM	Composite	0.42%	0.66%	0.87%	1.13%	1.27%	1.40%
MR	Composite	0.42%	0.66%	0.86%	1.13%	1.25%	1.39%
CR	Composite	0.42%	0.69%	0.90%	1.20%	1.35%	1.47%
MM	Composite	0.42%	0.66%	0.87%	1.13%	1.27%	1.40%
MR	Composite						
MM	Composite	0.42%	0.66%	0.87%	1.13%	1.27%	1.40%
CR	Composite	0.42%	0.65%	0.88%	1.16%	1.35%	1.47%
MM	Composite	0.42%	0.62%	0.84%	1.16%	1.29%	1.41%
MM	Composite	0.42%	0.66%	0.87%	1.13%	1.27%	1.40%
MM	Composite	0.42%	0.66%	0.87%	1.13%	1.27%	1.40%
MM	Composite	0.42%	0.66%	0.87%	1.13%	1.27%	1.40%
CR	Composite	0.42%	0.69%	0.90%	1.20%	1.35%	1.47%
MM	Composite	0.42%	0.66%	0.87%	1.13%	1.27%	1.40%
MR	Composite	0.004219527	0.006568983	0.008580336	0.011319835	0.01252997	0.013890392
XR	Composite	0.42%	0.63%	0.83%	1.09%	1.21%	1.34%
CR	Composite	0.40%	0.50%	0.67%	0.78%	0.91%	0.99%
MM	Composite	0.38%	0.48%	0.64%	0.75%	0.87%	0.95%
MR	Composite						
MM	Composite	0.0038255	0.004831333	0.006439286	0.007517143	0.008712625	0.009538857
CR	Composite	0.40%	0.50%	0.67%	0.78%	0.91%	0.99%
MM	Composite	0.38%	0.48%	0.64%	0.75%	0.87%	0.95%
MR	Composite	0.38%	0.48%	0.64%	0.74%	0.86%	0.94%
CR	Composite	0.79%	0.79%	0.89%	0.94%	1.07%	1.17%
XR	Composite	0.79%	0.79%	0.89%	0.94%	1.07%	1.17%
MM	Composite	0.07574489	0.058386039	0.092562269	0.1073755	0.109549	0.1102755
CR	Composite	7.57%	6.11%	9.68%	10.74%	10.95%	11.49%
MM	Composite	0.07574489	0.058386039	0.092562269	0.1073755	0.109549	0.1102755
MR	Composite						
CR	Composite	7.57%	6.11%	9.68%	10.74%	10.95%	11.49%
MM	Composite	7.57%	5.84%	9.26%	10.74%	10.95%	11.03%
CR	Composite	6.10%	6.19%	9.47%	10.86%	11.38%	11.80%
MM	Composite	0.061	0.060733223	0.090892078	0.105747063	0.10925666	0.113305028
CR	Composite	0.061	0.061919812	0.094679248	0.108637871	0.11380902	0.11802607
MM	Composite	6.10%	6.07%	9.09%	10.57%	10.93%	11.33%
XR	Composite	6.10%	5.67%	8.66%	9.94%	10.41%	10.80%
MM	Composite	0.0018679	0.002629223	0.003493939	0.00419544	0.00490042	0.005653235
MM	Composite	0.19%	0.26%	0.34%	0.42%	0.49%	0.57%
CR	Composite	0.0018679	0.002729538	0.003587529	0.004359806	0.005094159	0.005884374
MM	Composite	0.0018679	0.002616767	0.003449566	0.00417832	0.004895237	0.00565264
MR	Composite	0.19%	0.26%	0.34%	0.41%	0.48%	0.56%
XR	Composite						
MM	Composite	0.19%	0.26%	0.34%	0.42%	0.49%	0.57%
CR	Composite	0.19%	0.26%	0.35%	0.42%	0.49%	0.57%
MM	Composite	0.19%	0.26%	0.35%	0.42%	0.49%	0.57%
MM	Composite	0.19%	0.26%	0.34%	0.42%	0.49%	0.57%
MM	Composite	0.19%	0.26%	0.34%	0.42%	0.49%	0.57%
CR	Composite	0.19%	0.27%	0.36%	0.44%	0.51%	0.59%
MM	Composite	0.19%	0.26%	0.34%	0.42%	0.49%	0.57%
MR	Composite	0.19%	0.26%	0.34%	0.41%	0.48%	0.56%
MM	Composite	0.19%	0.26%	0.34%	0.42%	0.49%	0.57%
CR	Composite	0.00119866	0.001639368	0.002272328	0.003072175	0.003756833	0.004479332
MM	Composite						
MR	Composite	0.12%	0.16%	0.22%	0.29%	0.36%	0.43%
XR	Composite						
MR	Composite	0.12%	0.16%	0.22%	0.30%	0.36%	0.43%
CR	Composite	0.12%	0.16%	0.23%	0.31%	0.38%	0.45%
MM	Composite						
MR	Composite	0.12%	0.16%	0.22%	0.29%	0.36%	0.43%
XR	Composite						
CR	Composite	0.26%	0.32%	0.32%	0.37%	0.42%	0.46%
MM	Composite	0.26%	0.32%	0.32%	0.37%	0.42%	0.46%
MR	Composite						
MM	Composite	0.30%	0.36%	0.47%	0.58%	0.64%	0.71%
CR	Composite	0.31%	0.37%	0.49%	0.61%	0.67%	0.74%
MM	Composite	0.30%	0.36%	0.47%	0.58%	0.64%	0.71%
MR	Composite	0.29%	0.35%	0.46%	0.58%	0.64%	0.70%
CR	Composite	0.31%	0.37%	0.49%	0.61%	0.67%	0.74%
MM	Composite	0.30%	0.36%	0.47%	0.58%	0.64%	0.71%
CR	Composite	0.31%	0.37%	0.49%	0.61%	0.67%	0.74%
MM	Composite	0.30%	0.36%	0.47%	0.58%	0.64%	0.71%
MR	Composite						
CR	Composite	0.006061	0.006061	0.008460938	0.010803472	0.011919444	0.013211806
MM	Composite	0.006061	0.006061	0.0081225	0.010371333	0.011442667	0.012683333
CR	Composite						

1.45%	1.51%	1.53%	1.62%	1.56%	0.400000001 NR	AAA
1.44%	1.49%	1.51%	1.62%	1.55%	0.400000001 NR	AA
1.51%	1.57%	1.59%	1.62%	1.63%	0.400000001 NR	AA
1.45%	1.51%	1.53%	1.62%	1.56%	0.400000001 NR	AAA
					0.400000001	
1.45%	1.51%	1.53%	1.62%	1.56%	0.400000001 NR	AAA
1.51%	1.57%	1.53%	1.62%	1.55%	0.400000001 NR	BBB
1.45%	1.50%	1.53%	1.62%	1.55%	0.400000001 NR	A
1.45%	1.51%	1.53%	1.62%	1.56%	0.400000001 NR	AAA
1.45%	1.51%	1.53%	1.62%	1.56%	0.400000001 NR	AAA
1.45%	1.51%	1.53%	1.62%	1.56%	0.400000001 NR	AAA
1.51%	1.57%	1.59%	1.62%	1.63%	0.400000001 NR	AA
1.45%	1.51%	1.53%	1.62%	1.56%	0.400000001 NR	AAA
1.44%	0.014906081	0.015116939	0.0162	0.015470889	0.400000001 NR	AA
1.39%	1.44%	1.46%	1.62%	1.49%	0.400000001 NR	AA
1.05%	1.13%	1.26%	1.33%	1.35%	0.4 B	BB
1.01%	1.09%	1.21%	1.28%	1.30%	0.4 BB	BBB
					0.4	
1.01%	0.010861111	0.012107655	0.01276375	0.012970733	0.4 BB	BBB
1.05%	1.13%	1.26%	1.33%	1.35%	0.4 B	BB
1.01%	1.09%	1.21%	1.28%	1.30%	0.4 BB	BBB
1.00%	1.08%	1.20%	1.26%	1.28%	0.4 B	BB
1.43%	1.60%	1.60%	1.60%	1.60%	0.35	NR
1.43%	1.60%	1.60%	1.60%	1.60%	0.35	NR
11.34%	0.110763644	0.110122314	0.108097366	0.112845932	0.4 NR	A
11.81%	11.54%	11.53%	11.32%	11.28%	0.4 NR	BBB
11.34%	0.110763644	0.110122314	0.108097366	0.112845932	0.4 NR	A
					0.4	
11.81%	11.54%	11.53%	11.32%	11.28%	0.4 NR	BBB
11.34%	11.08%	11.01%	10.81%	11.28%	0.4 NR	A
11.71%	11.57%	11.41%	11.82%	11.60%	0.2 NR	A
11.25%	0.111117221	0.109558619	0.11347244	0.111366667	0.2 NR	A
11.71%	0.115747105	0.114123562	0.118200458	0.116006944	0.2 NR	A
11.25%	11.11%	10.96%	11.35%	11.14%	0.2 NR	A
10.72%	10.59%	10.44%	10.82%	10.61%	0.2 NR	A
0.62%	0.00666551	0.007980083	0.008210567	0.006923762	0.385 NR	BBB
0.62%	0.67%	0.80%	0.82%	0.69%	0.4 NR	AA
0.64%	0.006944646	0.007980083	0.008210567	0.006923762	0.3625 NR	A
0.62%	0.00666686	0.007980083	0.008210567	0.006923762	0.4 NR	AA
0.61%	0.66%	0.80%	0.82%	0.69%	0.385 NR	A
					0.385	
0.62%	0.67%	0.80%	0.82%	0.69%	0.4 NR	AA
0.62%	0.67%	0.80%	0.82%	0.69%	0.385 NR	BBB
0.62%	0.67%	0.80%	0.82%	0.69%	0.4 NR	BBB
0.62%	0.67%	0.80%	0.82%	0.69%	0.4 NR	AA
0.62%	0.67%	0.80%	0.82%	0.69%	0.4 NR	AA
0.64%	0.69%	0.80%	0.82%	0.69%	0.3625 NR	A
0.62%	0.67%	0.80%	0.82%	0.69%	0.4 NR	AA
0.61%	0.66%	0.80%	0.82%	0.69%	0.385 NR	A
0.62%	0.67%	0.80%	0.82%	0.69%	0.4 NR	AA
0.54%	0.005809877	0.006054781	0.006274405	0.006488984	0.4 NR	BB
					0.4	
0.51%	0.57%	0.61%	0.63%	0.65%	0.4 NR	BBB
					0.4	
0.51%	0.56%	0.61%	0.63%	0.65%	0.4 NR	B
0.54%	0.58%	0.61%	0.63%	0.65%	0.4 NR	BB
					0.4	
0.51%	0.57%	0.61%	0.63%	0.65%	0.4 NR	BBB
					0.4	
0.53%	0.61%	0.61%	0.66%	0.66%	0.4 NR	NR
0.53%	0.61%	0.61%	0.66%	0.66%	0.4 NR	NR
					0.4	
0.72%	0.73%	0.73%	0.79%	0.95%	0.4 B	BB
0.75%	0.76%	0.76%	0.79%	0.95%	0.4 BB	BBB
0.72%	0.73%	0.73%	0.79%	0.95%	0.4 BBB	A
0.71%	0.72%	0.72%	0.79%	0.95%	0.4 BB	BBB
0.75%	0.76%	0.76%	0.79%	0.95%	0.4 BB	BBB
0.72%	0.73%	0.73%	0.79%	0.95%	0.4 BBB	A
0.75%	0.76%	0.76%	0.79%	0.95%	0.4 BB	BBB
0.72%	0.73%	0.73%	0.79%	0.95%	0.4 BBB	A
					0.4	
1.35%	0.013625694	0.017355	0.017355	0.0180575	0.2	NR
1.29%	0.013080667	0.017355	0.017355	0.0180575	0.2	NR
					0.2	

AAA	AA	AAA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
A	A	A	A	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
AAA	AA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
AAA	AA	AAA	AAA	AAA	AAA
AAA	AA	AAA	AAA	AAA	AAA
AAA	AA	AAA	AAA	AAA	AAA
A	A	A	A	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
BB	BB	BBB	BB	BB	BB
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
BB	BB	BBB	BB	BB	BB
BBB	BBB	A	BBB	BBB	BBB
BB	BB	BBB	BB	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	NR	NR	A	A	A
BBB	NR	NR	BBB	BBB	BBB
A	NR	NR	A	A	A
BBB	NR	NR	BBB	BBB	BBB
A	NR	NR	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BB	B	B	BB	BB	B
BBB	BBB	BBB	BB	BBB	BBB
B	CCC	CCC	B	B	CCC
BB	B	B	BB	BB	B
BBB	BBB	BBB	BB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A

A	NR	A	AA	13 Industrials
BBB	NR	BBB	AA	13 Industrials
BBB	NR	BBB	A	4 Industrials
A	NR	A	AA	13 Industrials
			NR	Industrials
A	NR	A	AA	13 Industrials
BB	NR	BB	A	4 Industrials
BB	NR	BB	A	4 Industrials
A	NR	A	AA	13 Industrials
A	NR	A	AA	13 Industrials
A	NR	A	AA	13 Industrials
BBB	NR	BBB	A	4 Industrials
A	NR	A	AA	13 Industrials
BBB	NR	BBB	AA	13 Industrials
BBB	NR	BBB	AA	13 Industrials
BB	B	BB	BBB	7 Consumer Goods
BBB	BB	BBB	BBB	7 Consumer Goods
			NR	Consumer Goods
BBB	BB	BBB	BBB	7 Consumer Goods
BB	B	BB	BBB	7 Consumer Goods
BBB	BB	BBB	BBB	7 Consumer Goods
BB	B	BB	BBB	7 Consumer Goods
			NR	2 Financials
			NR	2 Financials
A	A	NR	BBB	4 Telecommunications
BBB	BBB	NR	BBB	4 Telecommunications
A	A	NR	BBB	4 Telecommunications
			NR	Telecommunications
BBB	BBB	NR	BBB	4 Telecommunications
A	A	NR	BBB	4 Telecommunications
BBB	BBB	BBB	AA	9 Telecommunications
A	A	A	A	9 Telecommunications
BBB	BBB	BBB	AA	9 Telecommunications
A	A	A	A	9 Telecommunications
BBB	BBB	BBB	A	9 Telecommunications
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	5 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	5 Consumer Goods
			NR	Consumer Goods
	NR		NR	2 Utilities
	NR		NR	2 Utilities
			NR	Utilities
	NR	NR	A	5 Financials
	NR	NR	A	5 Financials
	NR	NR	A	5 Financials
	NR	NR	A	5 Financials
	NR	NR	A	5 Financials
	NR	NR	A	5 Financials
	NR	NR	A	5 Financials
	NR	NR	A	5 Financials
			NR	Financials
	NR	NR	BBB	3 Financials
	NR	NR	BBB	3 Financials
			NR	Financials

Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands		BBB				
Europe	Netherlands		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan		AA		Thin	Thin	Thin
Asia	Japan		AA		Thin	Thin	Thin
Europe	Luxembourg	B	B	Thin	CcyGrp	CcyGrp	Thin
Europe	Luxembourg	B	B	Thin	DocAdj	DocAdj	Thin
Europe	Luxembourg	B	B	Thin	CcyGrp	CcyGrp	Thin
Europe	Luxembourg	B	B				
Europe	Luxembourg	B	B	Thin	DocAdj	DocAdj	Thin
Europe	Luxembourg	B	B	Thin	CcyGrp	CcyGrp	Thin
Europe	Luxembourg	B	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	B	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	B	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	DocAdj	CcyGrp	DocAdj
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A				
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	DocAdj	CcyGrp	DocAdj
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
Europe	Italy	A	A	Thin	Thin	Thin	Thin
Europe	Italy	A	A	Thin	Thin	Thin	Thin
Europe	Italy	A	A				
Europe	Germany	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	AA	AA		Thin	DocAdj	DocAdj
Europe	Germany	AA	AA		Thin	CcyGrp	CcyGrp
Europe	Germany	AA	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin

CcyGrp
Entity Tier
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HESLANUSDMM	31-Jul-08 HESLAN
HESSAUDCR	31-Jul-08 HESS
HESSAUDMR	31-Jul-08 HESS
HESSCHFMR	31-Jul-08 HESS
HESSEURCR	31-Jul-08 HESS
HESSEURMM	31-Jul-08 HESS
HESSEURMR	31-Jul-08 HESS
HESSEURXR	31-Jul-08 HESS
HESSGBPMM	31-Jul-08 HESS
HESSGBPMR	31-Jul-08 HESS
HESSGBPXR	31-Jul-08 HESS
HESSJPYMR	31-Jul-08 HESS
HESSNZDMR	31-Jul-08 HESS
HESSUSDCR	31-Jul-08 HESS
HESSUSDMM	31-Jul-08 HESS
HESSUSDMR	31-Jul-08 HESS
HESSUSDXR	31-Jul-08 HESS
HETAUDMR	31-Jul-08 HET
HETCHFMR	31-Jul-08 HET
HETEURCR	31-Jul-08 HET
HETEURMM	31-Jul-08 HET
HETEURMR	31-Jul-08 HET
HETEURXR	31-Jul-08 HET
HETGBPMM	31-Jul-08 HET
HETHKDMR	31-Jul-08 HET
HETHKDXR	31-Jul-08 HET
HETJPYMR	31-Jul-08 HET
HETJPYXR	31-Jul-08 HET
HETUSDCR	31-Jul-08 HET
HETUSDMM	31-Jul-08 HET
HETUSDMR	31-Jul-08 HET
HETUSDXR	31-Jul-08 HET
HETEURCR	31-Jul-08 HET
HETEURMM	31-Jul-08 HET
HETEURMR	31-Jul-08 HET
HETUSDCR	31-Jul-08 HET
HETUSDMM	31-Jul-08 HET
HETUSDMR	31-Jul-08 HET
HETUSDXR	31-Jul-08 HET
HET-HOCAUDMR	31-Jul-08 HET-HOC
HET-HOCAUDXR	31-Jul-08 HET-HOC
HET-HOCCADMR	31-Jul-08 HET-HOC
HET-HOCCHFMR	31-Jul-08 HET-HOC
HET-HOCCHFXR	31-Jul-08 HET-HOC
HET-HOCEURCR	31-Jul-08 HET-HOC
HET-HOCEURMM	31-Jul-08 HET-HOC
HET-HOCEURMR	31-Jul-08 HET-HOC
HET-HOCEURXR	31-Jul-08 HET-HOC
HET-HOCGBPXR	31-Jul-08 HET-HOC
HET-HOCHKDMR	31-Jul-08 HET-HOC
HET-HOCHKDXR	31-Jul-08 HET-HOC
HET-HOCJPYMR	31-Jul-08 HET-HOC
HET-HOCNZDMR	31-Jul-08 HET-HOC
HET-HOCNZDXR	31-Jul-08 HET-HOC
HET-HOCSEKMR	31-Jul-08 HET-HOC
HET-HOCSGDMR	31-Jul-08 HET-HOC
HET-HOCTWDMR	31-Jul-08 HET-HOC
HET-HOCUSDCR	31-Jul-08 HET-HOC
HET-HOCUSDMM	31-Jul-08 HET-HOC
HET-HOCUSDMR	31-Jul-08 HET-HOC
HET-HOCUSDXR	31-Jul-08 HET-HOC
HET-HOCUSDCR	31-Jul-08 HET-HOC
HET-HOCUSDMR	31-Jul-08 HET-HOC
HET-HOCUSDXR	31-Jul-08 HET-HOC
HHHIAUDCR	31-Jul-08 HHHI
HHHIEURCR	31-Jul-08 HHHI
HHHIEURMM	31-Jul-08 HHHI
HHHIEURMR	31-Jul-08 HHHI
HHHIJPYCR	31-Jul-08 HHHI
HHHIJPYMR	31-Jul-08 HHHI
HHHIJPYXR	31-Jul-08 HHHI
HHHIUSDCR	31-Jul-08 HHHI
HHHIUSDMR	31-Jul-08 HHHI
HIGAUDCR	31-Jul-08 HIG

Landbk Hessen thueringen Giroz	DHCC60	SUBLT2	USD
Hess Corp	46A89Q	SNRFOR	AUD
Hess Corp	46A89Q	SNRFOR	AUD
Hess Corp	46A89Q	SNRFOR	CHF
Hess Corp	46A89Q	SNRFOR	EUR
Hess Corp	46A89Q	SNRFOR	EUR
Hess Corp	46A89Q	SNRFOR	EUR
Hess Corp	46A89Q	SNRFOR	EUR
Hess Corp	46A89Q	SNRFOR	GBP
Hess Corp	46A89Q	SNRFOR	GBP
Hess Corp	46A89Q	SNRFOR	GBP
Hess Corp	46A89Q	SNRFOR	JPY
Hess Corp	46A89Q	SNRFOR	NZD
Hess Corp	46A89Q	SNRFOR	USD
Hess Corp	46A89Q	SNRFOR	USD
Hess Corp	46A89Q	SNRFOR	USD
Hess Corp	46A89Q	SNRFOR	USD
Harrahs Entmt Inc	4F497A	SNRFOR	AUD
Harrahs Entmt Inc	4F497A	SNRFOR	CHF
Harrahs Entmt Inc	4F497A	SNRFOR	EUR
Harrahs Entmt Inc	4F497A	SNRFOR	EUR
Harrahs Entmt Inc	4F497A	SNRFOR	EUR
Harrahs Entmt Inc	4F497A	SNRFOR	EUR
Harrahs Entmt Inc	4F497A	SNRFOR	GBP
Harrahs Entmt Inc	4F497A	SNRFOR	HKD
Harrahs Entmt Inc	4F497A	SNRFOR	HKD
Harrahs Entmt Inc	4F497A	SNRFOR	JPY
Harrahs Entmt Inc	4F497A	SNRFOR	JPY
Harrahs Entmt Inc	4F497A	SNRFOR	USD
Harrahs Entmt Inc	4F497A	SNRFOR	USD
Harrahs Entmt Inc	4F497A	SNRFOR	USD
Harrahs Entmt Inc	4F497A	SNRFOR	USD
Harrahs Entmt Inc	4F497A	SUBLT2	EUR
Harrahs Entmt Inc	4F497A	SUBLT2	EUR
Harrahs Entmt Inc	4F497A	SUBLT2	EUR
Harrahs Entmt Inc	4F497A	SUBLT2	USD
Harrahs Entmt Inc	4F497A	SUBLT2	USD
Harrahs Entmt Inc	4F497A	SUBLT2	USD
Harrahs Entmt Inc	4F497A	SUBLT2	USD
Harrahs Oper Co Inc	4F498H	SNRFOR	AUD
Harrahs Oper Co Inc	4F498H	SNRFOR	AUD
Harrahs Oper Co Inc	4F498H	SNRFOR	CAD
Harrahs Oper Co Inc	4F498H	SNRFOR	CHF
Harrahs Oper Co Inc	4F498H	SNRFOR	CHF
Harrahs Oper Co Inc	4F498H	SNRFOR	EUR
Harrahs Oper Co Inc	4F498H	SNRFOR	EUR
Harrahs Oper Co Inc	4F498H	SNRFOR	EUR
Harrahs Oper Co Inc	4F498H	SNRFOR	EUR
Harrahs Oper Co Inc	4F498H	SNRFOR	GBP
Harrahs Oper Co Inc	4F498H	SNRFOR	HKD
Harrahs Oper Co Inc	4F498H	SNRFOR	HKD
Harrahs Oper Co Inc	4F498H	SNRFOR	JPY
Harrahs Oper Co Inc	4F498H	SNRFOR	NZD
Harrahs Oper Co Inc	4F498H	SNRFOR	NZD
Harrahs Oper Co Inc	4F498H	SNRFOR	SEK
Harrahs Oper Co Inc	4F498H	SNRFOR	SGD
Harrahs Oper Co Inc	4F498H	SNRFOR	TWD
Harrahs Oper Co Inc	4F498H	SNRFOR	USD
Harrahs Oper Co Inc	4F498H	SNRFOR	USD
Harrahs Oper Co Inc	4F498H	SNRFOR	USD
Harrahs Oper Co Inc	4F498H	SNRFOR	USD
Harrahs Oper Co Inc	4F498H	SUBLT2	USD
Harrahs Oper Co Inc	4F498H	SUBLT2	USD
Harrahs Oper Co Inc	4F498H	SUBLT2	USD
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	AUD
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	EUR
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	EUR
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	EUR
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	JPY
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	JPY
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	JPY
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	USD
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	USD
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	AUD

MM	Composite						
CR	Composite	0.00396995	0.00439038	0.005035416	0.006387224	0.006747024	0.007639996
MR	Composite	0.40%	0.44%	0.50%	0.64%	0.67%	0.76%
MR	Composite	0.40%	0.44%	0.52%	0.65%	0.69%	0.77%
CR	Composite	0.41%	0.47%	0.54%	0.68%	0.72%	0.81%
MM	Composite	0.40%	0.45%	0.51%	0.65%	0.69%	0.78%
MR	Composite	0.40%	0.44%	0.52%	0.65%	0.69%	0.77%
XR	Composite	0.37%	0.42%	0.48%	0.61%	0.65%	0.73%
MM	Composite						
MR	Composite	0.40%	0.44%	0.52%	0.65%	0.69%	0.77%
XR	Composite	0.37%	0.42%	0.48%	0.61%	0.65%	0.73%
MR	Composite	0.40%	0.44%	0.50%	0.64%	0.67%	0.76%
MR	Composite	0.40%	0.44%	0.52%	0.65%	0.69%	0.77%
CR	Composite	0.41%	0.47%	0.54%	0.68%	0.72%	0.81%
MM	Composite						
MR	Composite	0.40%	0.44%	0.52%	0.65%	0.69%	0.77%
XR	Composite	0.003714333	0.004187762	0.004818113	0.006064494	0.006538226	0.007343699
MR	Composite	9.10%	9.63%	15.09%	17.89%	18.21%	19.01%
MR	Composite						
CR	Composite	9.57%	10.21%	15.99%	19.09%	19.39%	20.18%
MM	Composite	9.19%	9.80%	15.35%	17.87%	18.40%	19.37%
MR	Composite	9.10%	9.63%	15.20%	17.69%	18.20%	19.14%
XR	Composite	8.76%	9.34%	14.63%	18.08%	17.75%	18.46%
MM	Composite	9.19%	9.80%	15.35%	17.87%	18.40%	19.37%
MR	Composite						
XR	Composite						
MR	Composite	9.10%	9.63%	15.09%	17.89%	18.21%	19.01%
XR	Composite	0.090951895	0.096308693	0.150931612	0.178874314	0.18209384	0.190146029
CR	Composite	9.57%	10.21%	15.99%	19.09%	19.39%	20.18%
MM	Composite						
MR	Composite	9.10%	9.63%	15.20%	17.69%	18.20%	19.14%
XR	Composite	0.087601036	0.09343373	0.146267182	0.1807639	0.177453208	0.184632081
CR	Composite	11.02%	13.00%	16.98%	19.56%	20.33%	21.08%
MM	Composite						
MR	Composite	11.02%	12.38%	16.17%	19.56%	20.33%	20.03%
CR	Composite	11.02%	13.00%	16.98%	19.56%	20.33%	21.08%
MM	Composite						
MR	Composite	11.02%	12.38%	16.17%	19.56%	20.33%	20.03%
XR	Composite	11.02%	11.90%	15.53%	19.56%	20.33%	19.29%
MR	Composite	9.50%	9.94%	15.47%	18.49%	18.45%	20.39%
XR	Composite	0.094981809	0.099376375	0.154732258	0.184878737	0.184492985	0.196412523
MR	Composite	9.51%	9.93%	15.53%	18.47%	18.45%	18.73%
MR	Composite	9.51%	9.93%	15.53%	18.47%	18.45%	18.73%
XR	Composite	9.17%	9.64%	15.97%	18.57%	18.64%	18.47%
CR	Composite	10.02%	10.54%	16.42%	19.65%	19.61%	19.79%
MM	Composite	9.62%	10.11%	15.76%	18.66%	18.83%	19.00%
MR	Composite	9.51%	9.93%	15.53%	18.47%	18.45%	18.73%
XR	Composite	9.17%	9.64%	15.97%	18.57%	18.64%	18.47%
XR	Composite	9.17%	9.64%	15.97%	18.57%	18.64%	18.47%
MR	Composite	9.51%	9.93%	15.53%	18.47%	18.45%	18.73%
XR	Composite	9.17%	9.64%	15.97%	18.57%	18.64%	18.47%
MR	Composite	9.50%	9.94%	15.47%	18.49%	18.45%	18.96%
MR	Composite	9.51%	9.93%	15.53%	18.47%	18.45%	18.73%
XR	Composite	9.17%	9.64%	15.97%	18.57%	18.64%	18.47%
MR	Composite	9.51%	9.93%	15.53%	18.47%	18.45%	18.73%
MR	Composite	9.51%	9.93%	15.53%	18.47%	18.45%	18.73%
MR	Composite	9.51%	9.93%	15.53%	18.47%	18.45%	18.73%
CR	Composite	10.02%	10.54%	16.42%	19.65%	19.61%	19.79%
MM	Composite						
MR	Composite	9.51%	9.93%	15.53%	18.47%	18.45%	18.73%
XR	Composite	9.17%	9.64%	15.97%	18.57%	18.64%	18.47%
CR	Composite						
MR	Composite	10.19%	14.44%	16.79%	17.52%	18.07%	17.97%
XR	Composite	10.34%	14.44%	16.18%	17.52%	18.07%	17.97%
CR	Composite	0.28%	0.41%	0.46%	0.52%	0.59%	0.66%
CR	Composite	0.28%	0.41%	0.48%	0.52%	0.62%	0.69%
MM	Composite						
MR	Composite	0.28%	0.41%	0.46%	0.52%	0.59%	0.65%
CR	Composite	0.28%	0.42%	0.46%	0.52%	0.59%	0.66%
MR	Composite	0.28%	0.41%	0.47%	0.50%	0.57%	0.63%
XR	Composite	0.28%	0.32%	0.37%	0.39%	0.45%	0.50%
CR	Composite	0.0028425	0.004075607	0.00479592	0.005226162	0.006217741	0.006860237
MR	Composite	0.28%	0.41%	0.46%	0.52%	0.59%	0.65%
CR	Composite	0.56%	0.73%	0.80%	0.97%	1.05%	1.12%

					0.2	
0.81%	0.008663394	0.010047387	0.010332018	0.011835883	0.4 BBB	BBB
0.81%	0.87%	1.00%	1.03%	1.18%	0.4 BBB	BBB
0.82%	0.88%	1.03%	1.05%	1.20%	0.4 A	AA
0.86%	0.92%	1.06%	1.11%	1.26%	0.4 BBB	A
0.83%	0.89%	1.01%	1.07%	1.21%	0.4 BBB	A
0.82%	0.88%	1.03%	1.05%	1.20%	0.4 A	AA
0.77%	0.83%	1.00%	1.01%	1.15%	0.4 A	AA
					0.4	
0.82%	0.88%	1.03%	1.05%	1.20%	0.4 A	AA
0.77%	0.83%	1.00%	1.01%	1.15%	0.4 A	AA
0.81%	0.87%	1.00%	1.03%	1.18%	0.4 BBB	BBB
0.82%	0.88%	1.03%	1.05%	1.20%	0.4 A	AA
0.86%	0.92%	1.06%	1.11%	1.26%	0.4 BBB	A
					0.4	
0.82%	0.88%	1.03%	1.05%	1.20%	0.4 A	AA
0.77%	0.008297687	0.0100264	0.01009803	0.011458832	0.4 A	AA
17.59%	16.74%	17.66%	16.16%	16.12%	0.289375 BB	BBB
					0.2775	
18.64%	17.74%	18.68%	16.16%	17.05%	0.289375 BBB	A
17.38%	16.40%	17.93%	16.16%	16.36%	0.289375 BBB	A
17.20%	16.23%	17.78%	16.16%	16.22%	0.2775 A	AA
17.62%	16.93%	17.09%	16.16%	15.60%	0.283333333 BBB	A
17.38%	16.40%	17.93%	16.16%	16.36%	0.289375 BBB	A
					0.2775	
					0.283333333	
17.59%	16.74%	17.66%	16.16%	16.12%	0.289375 BB	BBB
17.59%	0.1674466	0.176596747	0.161616333	0.1611625	0.289375 BB	BBB
18.64%	17.74%	18.68%	16.16%	17.05%	0.289375 BBB	A
					0.289375	
17.20%	16.23%	17.78%	16.16%	16.22%	0.2775 A	AA
17.62%	0.169279267	0.170921801	0.161616333	0.155968684	0.283333333 BBB	A
20.27%	19.79%	20.01%	19.92%	19.85%	0.299999996 NR	BBB
					0.299999996	
19.25%	18.80%	19.01%	18.93%	18.86%	0.299999996 NR	A
20.27%	19.79%	20.01%	19.92%	19.85%	0.299999996 NR	BBB
					0.299999996	
19.25%	18.80%	19.01%	18.93%	18.86%	0.299999996 NR	A
18.54%	18.11%	18.31%	18.23%	18.16%	0.299999996 NR	BBB
17.49%	19.81%	18.09%	18.71%	18.22%	0.2835 BBB	BBB
17.49%	0.19075339	0.180917842	0.180229353	0.175481867	0.2835 BBB	BBB
17.63%	16.68%	17.66%	17.29%	18.18%	0.2835 AA	AA
17.63%	16.68%	17.66%	17.29%	18.18%	0.2835 AA	AA
17.32%	16.75%	17.58%	16.66%	18.18%	0.288571429 A	A
18.61%	17.58%	19.21%	18.21%	18.18%	0.2835 A	A
17.86%	16.88%	17.84%	17.48%	18.18%	0.2835 A	A
17.63%	16.68%	17.66%	17.29%	18.18%	0.2835 AA	AA
17.32%	16.75%	17.58%	16.66%	18.18%	0.288571429 A	A
17.32%	16.75%	17.58%	16.66%	18.18%	0.288571429 A	A
17.63%	16.68%	17.66%	17.29%	18.18%	0.2835 AA	AA
17.32%	16.75%	17.58%	16.66%	18.18%	0.288571429 A	A
17.49%	17.20%	18.09%	17.39%	18.18%	0.2835 BBB	BBB
17.63%	16.68%	17.66%	17.29%	18.18%	0.2835 AA	AA
17.32%	16.75%	17.58%	16.66%	18.18%	0.288571429 A	A
17.63%	16.68%	17.66%	17.29%	18.18%	0.2835 AA	AA
17.63%	16.68%	17.66%	17.29%	18.18%	0.2835 AA	AA
17.63%	16.68%	17.66%	17.29%	18.18%	0.2835 AA	AA
18.61%	17.58%	19.21%	18.21%	18.18%	0.2835 A	A
					0.2835	
17.63%	16.68%	17.66%	17.29%	18.18%	0.2835 AA	AA
17.32%	16.75%	17.58%	16.66%	18.18%	0.288571429 A	A
					0.125	
17.30%	16.99%	16.99%	16.39%	16.33%	0.125 A	NR
17.30%	16.99%	16.99%	16.39%	16.33%	0.125 BBB	NR
0.72%	0.79%	0.79%	0.85%	0.92%	0.372222222 NR	CCC
0.72%	0.83%	0.79%	0.85%	0.92%	0.35 NR	CCC
					0.372222222	
0.72%	0.79%	0.79%	0.85%	0.92%	0.372222222 NR	CCC
0.71%	0.82%	0.79%	0.85%	0.92%	0.358333333 NR	A
0.68%	0.80%	0.79%	0.85%	0.92%	0.372222222 NR	B
0.54%	0.66%	0.79%	0.85%	0.92%	0.372222222 NR	B
0.72%	0.008311474	0.00791235	0.0085025	0.009186	0.35 NR	CCC
0.72%	0.79%	0.79%	0.85%	0.92%	0.372222222 NR	CCC
1.18%	1.20%	1.16%	1.20%	1.08%	0.4 BB	BBB

BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
A	A	BBB	A	A	A
AA	A	A	AA	A	A
A	A	BBB	A	A	A
A	A	BBB	A	A	A
BBB	BBB	BB	BBB	BBB	BBB
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
AA	A	A	AA	A	A
A	A	BBB	A	A	A
BBB	NR	NR	BBB	BBB	BBB
A	NR	NR	BBB	BBB	BBB
BBB	NR	NR	BBB	BBB	BBB
A	NR	NR	BBB	BBB	BBB
BBB	NR	NR	BBB	BBB	BBB
A	BBB	BBB	A	BBB	A
A	BBB	BBB	BBB	BBB	BBB
AAA	AA	AA	AA	AA	AA
AAA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	A	A	A	A	A
AA	A	A	A	A	A
AAA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AAA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	BBB	BBB	BBB	BBB	A
AAA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AAA	AA	AA	AA	AA	AA
AAA	AA	AA	AA	AA	AA
AAA	AA	AA	AA	AA	AA
AA	A	A	A	A	A
AAA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
BBB	BB	BBB	BBB	BB	BBB
BBB	BB	BBB	BBB	BB	BBB
BBB	BB	BBB	BBB	BB	BBB
A	A	AA	AA	A	AA
A	BBB	A	A	BBB	A
A	BBB	A	A	BBB	A
BBB	BB	BBB	BBB	BB	BBB
BBB	BB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BBB	BBB

			NR	Financials
BBB	BB	BB	AA	13 Oil & Gas
BBB	BB	BB	AA	13 Oil & Gas
A	A	A	AA	13 Oil & Gas
A	BBB	BBB	AA	13 Oil & Gas
A	BBB	BBB	AA	13 Oil & Gas
A	A	A	AA	13 Oil & Gas
A	A	A	AA	8 Oil & Gas
			NR	Oil & Gas
A	A	A	AA	13 Oil & Gas
A	A	A	AA	8 Oil & Gas
BBB	BB	BB	AA	13 Oil & Gas
A	A	A	AA	13 Oil & Gas
A	BBB	BBB	AA	13 Oil & Gas
			NR	Oil & Gas
A	A	A	AA	13 Oil & Gas
A	A	A	AA	8 Oil & Gas
BB	BB	BB	AA	7 Consumer Services
			NR	Consumer Services
BBB	BB	BBB	AA	7 Consumer Services
BBB	BB	BBB	AA	7 Consumer Services
A	BB	A	A	6 Consumer Services
BBB	BB	BBB	A	7 Consumer Services
BBB	BB	BBB	AA	7 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	BB	BB	AA	7 Consumer Services
BB	BB	BB	AA	7 Consumer Services
BBB	BB	BBB	AA	7 Consumer Services
			NR	Consumer Services
A	BB	A	A	6 Consumer Services
BBB	BB	BBB	A	7 Consumer Services
BBB	BBB	BBB	A	3 Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	A	3 Consumer Services
BBB	BBB	BBB	A	3 Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	A	3 Consumer Services
BBB	BBB	BBB	A	3 Consumer Services
BB	A	A	AA	3 Consumer Services
BB	BBB	BBB	AA	3 Consumer Services
A	AA	BB	AA	7 Consumer Services
A	AA	BB	AA	7 Consumer Services
BB	A	BB	A	3 Consumer Services
BB	A	BB	AA	8 Consumer Services
BB	A	BB	AA	8 Consumer Services
A	AA	BB	AA	7 Consumer Services
BB	A	BB	A	3 Consumer Services
BB	A	BB	A	3 Consumer Services
A	AA	BB	AA	7 Consumer Services
BB	A	BB	A	3 Consumer Services
BB	BBB	BB	AA	9 Consumer Services
A	AA	BB	AA	7 Consumer Services
BB	A	BB	A	3 Consumer Services
A	AA	BB	AA	7 Consumer Services
A	AA	BB	AA	7 Consumer Services
A	AA	BB	AA	7 Consumer Services
BB	A	BB	AA	8 Consumer Services
			NR	Consumer Services
A	AA	BB	AA	7 Consumer Services
BB	A	BB	A	3 Consumer Services
			NR	Consumer Services
	NR	NR	NR	2 Consumer Services
	NR	NR	NR	2 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	3 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	3 Consumer Services
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	3 Consumer Services
NR	NR	NR	A	3 Consumer Services
NR	NR	NR	A	4 Financials

Europe	Germany	AA	AA				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	CCC	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	CcyGrp	CcyGrp	Thin
N.Amer	United States	B	CCC	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	CcyGrp	CcyGrp	Thin
N.Amer	United States	B	CCC	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	Thin	DocAdj	Thin
N.Amer	United States	B	CCC	DocAdj	Thin	DocAdj	Thin
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Thin	Entity Tier	DocAdj	Entity Tier
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	Entity Tier	DocAdj	Entity Tier
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	Entity Tier	DocAdj	Entity Tier
Asia	Japan	BBB	A	Thin	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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HIGAUDMR	31-Jul-08 HIG
HIGAUDXR	31-Jul-08 HIG
HIGCADMR	31-Jul-08 HIG
HIGCHFMR	31-Jul-08 HIG
HIGEURCR	31-Jul-08 HIG
HIGEURMM	31-Jul-08 HIG
HIGEURMR	31-Jul-08 HIG
HIGEURXR	31-Jul-08 HIG
HIGGBPMR	31-Jul-08 HIG
HIGGBPXR	31-Jul-08 HIG
HIGHKDMR	31-Jul-08 HIG
HIGHKDXR	31-Jul-08 HIG
HIGJPYMR	31-Jul-08 HIG
HIGJPYXR	31-Jul-08 HIG
HIGSEKMR	31-Jul-08 HIG
HIGSEKXR	31-Jul-08 HIG
HIGSGDMR	31-Jul-08 HIG
HIGTWDMR	31-Jul-08 HIG
HIGUSDCR	31-Jul-08 HIG
HIGUSDMM	31-Jul-08 HIG
HIGUSDMR	31-Jul-08 HIG
HIGUSDXR	31-Jul-08 HIG
HIG-LifeEURMM	31-Jul-08 HIG-Life
HIG-LifeEURMR	31-Jul-08 HIG-Life
HIG-LifeUSDMM	31-Jul-08 HIG-Life
HIG-LifeUSDMR	31-Jul-08 HIG-Life
HIGOJPYCR	31-Jul-08 HIGO
HIGOJPYXR	31-Jul-08 HIGO
HIGOUSDCR	31-Jul-08 HIGO
HIRCTYJPYCR	31-Jul-08 HIRCTY
HIRCTYJPYMR	31-Jul-08 HIRCTY
HIRCTYUSDCR	31-Jul-08 HIRCTY
HIRGASJPYCR	31-Jul-08 HIRGAS
HIRGASJPYXR	31-Jul-08 HIRGAS
HIROBKJPYCR	31-Jul-08 HIROBK
HIROBKJPYMR	31-Jul-08 HIROBK
HIROBKJPYXR	31-Jul-08 HIROBK
HIROBKUSDCR	31-Jul-08 HIROBK
HIROBKUSDMR	31-Jul-08 HIROBK
HIROBKJPYCR	31-Jul-08 HIROBK
HIROBKJPYXR	31-Jul-08 HIROBK
HIROBKUSDCR	31-Jul-08 HIROBK
HIROPJPYCR	31-Jul-08 HIROP
HIROPJPYMM	31-Jul-08 HIROP
HIROPJPYMR	31-Jul-08 HIROP
HITJPYCR	31-Jul-08 HIT
HITJPYXR	31-Jul-08 HIT
HITUSDCR	31-Jul-08 HIT
HITACHEURCR	31-Jul-08 HITACH
HITACHEURMM	31-Jul-08 HITACH
HITACHEURMR	31-Jul-08 HITACH
HITACHGBPCR	31-Jul-08 HITACH
HITACHJPYCR	31-Jul-08 HITACH
HITACHJPYMM	31-Jul-08 HITACH
HITACHJPYMR	31-Jul-08 HITACH
HITACHJPYXR	31-Jul-08 HITACH
HITACHUSDCR	31-Jul-08 HITACH
HITACHUSDMM	31-Jul-08 HITACH
HITACHUSDMR	31-Jul-08 HITACH
HITACHUSDXR	31-Jul-08 HITACH
HITACH-ChemJPYCR	31-Jul-08 HITACH-Chem
HITACH-ChemJPYXR	31-Jul-08 HITACH-Chem
HITACH-ElpidaJPYCR	31-Jul-08 HITACH-Elpida
HITACH-ElpidaJPYMR	31-Jul-08 HITACH-Elpida
HITACH-ElpidaJPYXR	31-Jul-08 HITACH-Elpida
HITACH-ElpidaUSDCR	31-Jul-08 HITACH-Elpida
HITACH-ElpidaUSDMR	31-Jul-08 HITACH-Elpida
HITACH-ElpidaUSDXR	31-Jul-08 HITACH-Elpida
HITCABJPYCR	31-Jul-08 HITCAB
HITCABJPYXR	31-Jul-08 HITCAB
HITMAXJPYCR	31-Jul-08 HITMAX
HITMAXJPYXR	31-Jul-08 HITMAX
HITMETJPYCR	31-Jul-08 HITMET
HITMETJPYXR	31-Jul-08 HITMET

Hartford Finl Svcs Gp Inc	457B66	SNRFOR	AUD
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	AUD
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	CAD
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	CHF
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	EUR
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	EUR
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	EUR
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	EUR
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	GBP
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	GBP
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	HKD
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	HKD
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	JPY
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	JPY
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	SEK
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	SEK
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	SGD
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	TWD
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	USD
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	USD
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	USD
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	USD
HARTFORD LIFE INC	457BEB	SNRFOR	EUR
HARTFORD LIFE INC	457BEB	SNRFOR	EUR
HARTFORD LIFE INC	457BEB	SNRFOR	USD
HARTFORD LIFE INC	457BEB	SNRFOR	USD
Higo Bk Ltd	JKAD44	SNRFOR	JPY
Higo Bk Ltd	JKAD44	SNRFOR	JPY
Higo Bk Ltd	JKAD44	SNRFOR	USD
Hiroshima City	JKAH83	SNRFOR	JPY
Hiroshima City	JKAH83	SNRFOR	JPY
Hiroshima City	JKAH83	SNRFOR	USD
Hiroshima Gas Co Ltd	JKAHEC	SNRFOR	JPY
Hiroshima Gas Co Ltd	JKAHEC	SNRFOR	JPY
Hiroshima Bk Ltd	JJ3BEA	SNRFOR	JPY
Hiroshima Bk Ltd	JJ3BEA	SNRFOR	JPY
Hiroshima Bk Ltd	JJ3BEA	SNRFOR	JPY
Hiroshima Bk Ltd	JJ3BEA	SNRFOR	USD
Hiroshima Bk Ltd	JJ3BEA	SNRFOR	USD
Hiroshima Bk Ltd	JJ3BEA	SUBLT2	JPY
Hiroshima Bk Ltd	JJ3BEA	SUBLT2	JPY
Hiroshima Bk Ltd	JJ3BEA	SUBLT2	USD
Hiroshima Prefecture	JKAIG8	SNRFOR	JPY
Hiroshima Prefecture	JKAIG8	SNRFOR	JPY
Hiroshima Prefecture	JKAIG8	SNRFOR	JPY
Hitachi Cap Corp	JL22AE	SNRFOR	JPY
Hitachi Cap Corp	JL22AE	SNRFOR	JPY
Hitachi Cap Corp	JL22AE	SNRFOR	USD
Hitachi Ltd	4H68CF	SNRFOR	EUR
Hitachi Ltd	4H68CF	SNRFOR	EUR
Hitachi Ltd	4H68CF	SNRFOR	EUR
Hitachi Ltd	4H68CF	SNRFOR	GBP
Hitachi Ltd	4H68CF	SNRFOR	JPY
Hitachi Ltd	4H68CF	SNRFOR	JPY
Hitachi Ltd	4H68CF	SNRFOR	JPY
Hitachi Ltd	4H68CF	SNRFOR	JPY
Hitachi Ltd	4H68CF	SNRFOR	USD
Hitachi Ltd	4H68CF	SNRFOR	USD
Hitachi Ltd	4H68CF	SNRFOR	USD
Hitachi Ltd	4H68CF	SNRFOR	USD
Hitachi Chem Co Ltd	JL2176	SNRFOR	JPY
Hitachi Chem Co Ltd	JL2176	SNRFOR	JPY
Elpida Memory Inc	JK489P	SNRFOR	JPY
Elpida Memory Inc	JK489P	SNRFOR	JPY
Elpida Memory Inc	JK489P	SNRFOR	JPY
Elpida Memory Inc	JK489P	SNRFOR	USD
Elpida Memory Inc	JK489P	SNRFOR	USD
Elpida Memory Inc	JK489P	SNRFOR	USD
Hitachi Cable Ltd	JL2129	SNRFOR	JPY
Hitachi Cable Ltd	JL2129	SNRFOR	JPY
Hitachi Maxell Ltd	JL24DF	SNRFOR	JPY
Hitachi Maxell Ltd	JL24DF	SNRFOR	JPY
Hitachi Metals Ltd	JL258B	SNRFOR	JPY
Hitachi Metals Ltd	JL258B	SNRFOR	JPY

MR	Composite	0.56%	0.73%	0.80%	0.91%	1.00%	1.07%
XR	Composite	0.56%	0.73%	0.80%	0.89%	0.96%	1.02%
MR	Composite	0.56%	0.74%	0.80%	0.93%	1.01%	1.06%
MR	Composite	0.56%	0.74%	0.80%	0.93%	1.01%	1.06%
CR	Composite	0.59%	0.78%	0.86%	0.98%	1.06%	1.12%
MM	Composite						
MR	Composite	0.56%	0.74%	0.80%	0.93%	1.01%	1.06%
XR	Composite	0.54%	0.71%	0.79%	0.90%	0.97%	1.04%
MR	Composite	0.56%	0.74%	0.80%	0.93%	1.01%	1.06%
XR	Composite	0.54%	0.71%	0.79%	0.90%	0.97%	1.04%
MR	Composite	1%	0.74%	0.80%	0.93%	1.01%	1.06%
XR	Composite	1%	0.71%	0.79%	0.90%	0.97%	1.04%
MR	Composite	1%	0.75%	0.80%	0.93%	1.00%	1.06%
XR	Composite	0.00561	0.007268051	0.0077368	0.009001229	0.009651464	0.010291777
MR	Composite	1%	0.74%	0.80%	0.93%	1.01%	1.06%
XR	Composite	0.005437149	0.007125095	0.007939148	0.009042104	0.009722792	0.01035386
MR	Composite	1%	0.74%	0.80%	0.93%	1.01%	1.06%
MR	Composite	1%	0.74%	0.80%	0.93%	1.01%	1.06%
CR	Composite	0.005942239	0.007770551	0.008575152	0.00976963	0.010608356	0.011201882
MM	Composite						
MR	Composite	1%	0.74%	0.80%	0.93%	1.01%	1.06%
XR	Composite	0.54%	0.71%	0.79%	0.90%	0.97%	1.04%
MM	Composite						
MR	Composite	0.73%	0.73%	0.92%	1.03%	1.06%	1.10%
MM	Composite						
MR	Composite	0.73%	0.73%	0.92%	1.03%	1.06%	1.10%
CR	Composite	0.41%	0.46%	0.49%	0.52%	0.55%	0.58%
XR	Composite	0.41%	0.46%	0.49%	0.52%	0.55%	0.58%
CR	Composite	0.41%	0.46%	0.49%	0.52%	0.55%	0.58%
CR	Composite	0.11%	0.11%	0.13%	0.12%	0.17%	0.17%
MR	Composite						
CR	Composite	0.11%	0.11%	0.13%	0.12%	0.17%	0.17%
CR	Composite	0.09%	0.07%	0.10%	0.13%	0.13%	0.13%
XR	Composite	0.09%	0.07%	0.10%	0.13%	0.13%	0.13%
CR	Composite	0.47%	0.44%	0.48%	0.51%	0.55%	0.59%
MR	Composite						
XR	Composite	0.47%	0.44%	0.48%	0.51%	0.55%	0.59%
CR	Composite	0.47%	0.44%	0.48%	0.51%	0.55%	0.59%
MR	Composite						
CR	Composite	0.53%	0.93%	1.03%	1.07%	1.18%	1.27%
XR	Composite	0.53%	0.93%	1.03%	1.07%	1.18%	1.27%
CR	Composite	0.53%	0.93%	1.03%	1.07%	1.18%	1.27%
CR	Composite	0.001422645	0.001277071	0.001566701	0.001652324	0.001991798	0.002217007
MM	Composite	0.14%	0.13%	0.15%	0.17%	0.19%	0.21%
MR	Composite						
CR	Composite	0.16%	0.24%	0.28%	0.31%	0.36%	0.40%
XR	Composite	0.16%	0.20%	0.21%	0.24%	0.27%	0.30%
CR	Composite	0.00159	0.002426918	0.00276584	0.00315515	0.003556695	0.004024214
CR	Composite	0.001426667	0.001701883	0.002336582	0.002714801	0.003081102	0.003422049
MM	Composite	0.14%	0.16%	0.22%	0.26%	0.30%	0.33%
MR	Composite						
CR	Composite	0.14%	0.17%	0.23%	0.27%	0.31%	0.34%
CR	Composite	0.001665556	0.001705483	0.00237139	0.002645501	0.003088501	0.003427494
MM	Composite						
MR	Composite						
XR	Composite	0.12%	0.14%	0.21%	0.24%	0.28%	0.31%
CR	Composite	0.14%	0.17%	0.23%	0.27%	0.31%	0.34%
MM	Composite						
MR	Composite	0.14%	0.16%	0.22%	0.26%	0.29%	0.33%
XR	Composite						
CR	Composite	0.14%	0.14%	0.14%	0.14%	0.14%	0.14%
XR	Composite	0.14%	0.14%	0.14%	0.14%	0.14%	0.14%
CR	Composite	1.76%	1.78%	2.01%	2.19%	2.26%	2.37%
MR	Composite						
XR	Composite	1.33%	1.34%	1.52%	1.64%	1.71%	1.78%
CR	Composite	1.71%	1.78%	1.97%	2.18%	2.22%	2.37%
MR	Composite	1.71%	1.78%	1.97%	2.18%	2.22%	2.37%
XR	Composite						
CR	Composite	0.13%	0.20%	0.24%	0.26%	0.31%	0.36%
XR	Composite	0.13%	0.20%	0.24%	0.26%	0.23%	0.27%
CR	Composite	0.002375732	0.002375732	0.002703117	0.00306956	0.003643456	0.004146345
XR	Composite	0.002375732	0.002375732	0.002027338	0.00230217	0.002732592	0.003109759
CR	Composite	0.24%	0.22%	0.25%	0.28%	0.33%	0.36%
XR	Composite	0.24%	0.22%	0.25%	0.21%	0.33%	0.27%

1.11%	1.13%	1.16%	1.20%	1.08%	0.4 BB	BBB
1.08%	1.09%	1.16%	1.20%	1.08%	0.4 BB	BBB
1.11%	1.13%	1.16%	1.20%	1.08%	0.4 A	AA
1.11%	1.13%	1.16%	1.20%	1.08%	0.4 A	AA
1.17%	1.20%	1.16%	1.20%	1.08%	0.4 BBB	A
					0.4	
1.11%	1.13%	1.16%	1.20%	1.08%	0.4 A	AA
1.08%	1.10%	1.16%	1.20%	1.08%	0.4 BBB	AA
1.11%	1.13%	1.16%	1.20%	1.08%	0.4 A	AA
1.08%	1.10%	1.16%	1.20%	1.08%	0.4 BBB	AA
1.11%	1.13%	1.16%	1.20%	1.08%	0.4 A	AA
1.08%	1.10%	1.16%	1.20%	1.08%	0.4 BBB	AA
1.11%	1.13%	1.16%	1.20%	1.08%	0.4 BB	A
1.08%	0.010906621	0.011593021	0.011965571	0.010775747	0.4 BB	BBB
1.11%	1.13%	1.16%	1.20%	1.08%	0.4 A	AA
1.08%	0.010986709	0.011593021	0.011965571	0.010775747	0.4 BBB	AA
1.11%	1.13%	1.16%	1.20%	1.08%	0.4 A	AA
1.11%	1.13%	1.16%	1.20%	1.08%	0.4 A	AA
1.17%	0.011967505	0.011593021	0.011965571	0.010775747	0.4 BBB	A
					0.4	
1.11%	1.13%	1.16%	1.20%	1.08%	0.4 A	AA
1.08%	1.10%	1.16%	1.20%	1.08%	0.4 BBB	AA
					0.4	
1.16%	1.14%	1.14%	1.14%	1.14%	0.4	NR
					0.4	
1.16%	1.14%	1.14%	1.14%	1.14%	0.4	NR
0.58%	0.58%	0.58%	0.58%	0.58%	0.3 NR	NR
0.58%	0.58%	0.58%	0.58%	0.58%	0.3 NR	NR
0.58%	0.58%	0.58%	0.58%	0.58%	0.3 NR	NR
0.22%	0.28%	0.28%	0.28%	0.28%	0.375	NR
					0.375	
0.22%	0.28%	0.28%	0.28%	0.28%	0.375	NR
0.33%	0.33%	0.33%	0.33%	0.33%	0.3 NR	NR
0.33%	0.33%	0.33%	0.33%	0.33%	0.3 NR	NR
0.62%	0.68%	0.68%	0.68%	0.68%	0.3 NR	NR
					0.3	
0.62%	0.68%	0.68%	0.68%	0.68%	0.3 NR	NR
0.62%	0.68%	0.68%	0.68%	0.68%	0.3 NR	NR
					0.3	
1.02%	1.11%	1.11%	1.11%	1.11%	0.25 NR	NR
1.02%	1.11%	1.11%	1.11%	1.11%	0.25 NR	NR
1.02%	1.11%	1.11%	1.11%	1.11%	0.25 NR	NR
0.25%	0.00295	0.00295	0.00295	0.00295	0.185 NR	NR
0.24%	0.30%	0.30%	0.30%	0.30%	0.185 NR	NR
					0.185	
0.45%	0.49%	0.56%	0.61%	0.65%	0.2875 NR	A
0.34%	0.36%	0.56%	0.61%	0.65%	0.316666666 NR	B
0.45%	0.004887246	0.0055625	0.006075	0.00645	0.316666666 NR	CCC
0.40%	0.004740541	0.0046	0.005899	0.00499	0.375 BB	A
0.38%	0.46%	0.46%	0.59%	0.48%	0.322 BB	BBB
					0.322	
0.40%	0.47%	0.46%	0.59%	0.50%	0.375 BB	A
0.40%	0.004601819	0.0046	0.005899	0.004973333	0.328571429 BBB	A
					0.322	
					0.322	
0.30%	0.35%	0.46%	0.59%	0.39%	0.322 BBB	A
0.40%	0.47%	0.46%	0.59%	0.50%	0.375 BB	A
					0.322	
0.38%	0.45%	0.46%	0.59%	0.47%	0.322 BB	BBB
					0.322	
0.14%	0.14%	0.14%	0.14%	0.14%	0.275 NR	
0.14%	0.14%	0.14%	0.14%	0.14%	0.275 NR	
2.45%	2.47%	2.53%	3.11%	2.94%	0.3625 BBB	A
					0.37	
0.019101271	2.04%	1.89%	3.11%	2.94%	0.37 BB	BBB
0.024001695	2.50%	2.53%	3.11%	2.94%	0.37 B	BB
0.024001695	2.50%	2.53%	3.11%	2.94%	0.37 B	BB
					0.37	
0.41%	0.49%	0.49%	0.49%	0.49%	0.3 NR	NR
0.41%	0.49%	0.49%	0.49%	0.49%	0.3 NR	NR
0.58%	0.00705	0.00705	0.00705	0.00705	0.275	NR
0.58%	0.00705	0.00705	0.00705	0.00705	0.275	NR
0.43%	0.51%	0.51%	0.51%	0.51%	0.275 NR	NR
0.43%	0.51%	0.51%	0.51%	0.51%	0.275 NR	NR

BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
NR	NR	BBB	NR	BBB	A
NR	NR	BBB	NR	BBB	A
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR				NR
NR	NR				NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	NR	A	A	A	NR
BBB	NR	BBB	BBB	BBB	NR
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
BB	BB	BB	BBB	BB	B
B	B	B	BB	B	B
B	B	B	BB	B	B
NR	NR	A	A	NR	NR
NR	NR	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
NR	A	NR	A	NR	NR
NR	BBB	NR	BBB	NR	NR

NR	NR	NR	A	3 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	AA	12 Financials
			NR	Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	A	9 Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	A	9 Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	A	9 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	A	9 Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	AA	12 Financials
			NR	Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	A	9 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Government
			NR	Government
			NR	2 Government
			NR	Utilities
			NR	Utilities
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	3 Government
			NR	3 Government
			NR	Government
NR	NR	NR	A	5 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	5 Financials
NR	NR	A	A	7 Industrials
NR	NR	BBB	A	7 Industrials
			NR	Industrials
NR	NR	A	A	7 Industrials
NR	NR	A	A	10 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	BBB	A	3 Industrials
NR	NR	A	A	7 Industrials
			NR	Industrials
NR	NR	BBB	A	7 Industrials
			NR	Industrials
			NR	Basic Materials
			NR	Basic Materials
A	NR	NR	BBB	6 Technology
			NR	Technology
BBB	NR	NR	BBB	6 Technology
BB	NR	NR	BBB	6 Technology
BB	NR	NR	BBB	6 Technology
			NR	Technology
			NR	3 Industrials
			NR	3 Industrials
			A	3 Technology
			A	3 Technology
			NR	3 Basic Materials
			NR	3 Basic Materials

N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan		AA		Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA		Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	CcyGrp	Thin
Asia	Japan		AA	Thin	Thin	DocAdj	Thin
Asia	Japan		AA				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Asia	Japan	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Japan	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Asia	Japan		A	Thin			
Asia	Japan		A	Thin			
Asia	Japan	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BB				
Asia	Japan	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	BB				
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan		A		Thin	CcyGrp	CcyGrp
Asia	Japan		A		Thin	DocAdj	DocAdj
Asia	Japan		A	Thin	Thin	Thin	CcyGrp
Asia	Japan		A	Thin	Thin	Thin	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	CcyGrp			
CcyGrp	Thin	CcyGrp	CcyGrp			
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			

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HITMETUSDCR	31-Jul-08 HITMET
HITRANJPYCR	31-Jul-08 HITRAN
HITRANJPYXR	31-Jul-08 HITRAN
HITRANUSDCR	31-Jul-08 HITRAN
HITSOFEURCR	31-Jul-08 HITSOF
HITSOFEURMM	31-Jul-08 HITSOF
HITSOFJPYCR	31-Jul-08 HITSOF
HITSOFJPYMR	31-Jul-08 HITSOF
HITSOFJPYXR	31-Jul-08 HITSOF
HITSOFUSDCR	31-Jul-08 HITSOF
HITSOFUSDMM	31-Jul-08 HITSOF
HITZOSEURCR	31-Jul-08 HITZOS
HITZOSJPYCR	31-Jul-08 HITZOS
HITZOSJPYXR	31-Jul-08 HITZOS
HITZOSUSDCR	31-Jul-08 HITZOS
HIWEURMR	31-Jul-08 HIW
HIWUSDMR	31-Jul-08 HIW
HIW-RealtyLPEURCR	31-Jul-08 HIW-RealtyLP
HIW-RealtyLPEURMM	31-Jul-08 HIW-RealtyLP
HIW-RealtyLPEURMR	31-Jul-08 HIW-RealtyLP
HIW-RealtyLPEURXR	31-Jul-08 HIW-RealtyLP
HIW-RealtyLPHKDMR	31-Jul-08 HIW-RealtyLP
HIW-RealtyLPJPYMR	31-Jul-08 HIW-RealtyLP
HIW-RealtyLPUSDCR	31-Jul-08 HIW-RealtyLP
HIW-RealtyLPUSDMR	31-Jul-08 HIW-RealtyLP
HIW-RealtyLPUSDXR	31-Jul-08 HIW-RealtyLP
HKEAUDCR	31-Jul-08 HKE
HKEEURCR	31-Jul-08 HKE
HKEEURMM	31-Jul-08 HKE
HKEEURMR	31-Jul-08 HKE
HKEJPYCR	31-Jul-08 HKE
HKEJPYMR	31-Jul-08 HKE
HKEUSDCR	31-Jul-08 HKE
HKEUSDMM	31-Jul-08 HKE
HKEUSDMR	31-Jul-08 HKE
HKLANDAUDCR	31-Jul-08 HKLAND
HKLANDEURCR	31-Jul-08 HKLAND
HKLANDEURMR	31-Jul-08 HKLAND
HKLANDEURXR	31-Jul-08 HKLAND
HKLANDGBPCR	31-Jul-08 HKLAND
HKLANDHKDCR	31-Jul-08 HKLAND
HKLANDHKDMR	31-Jul-08 HKLAND
HKLANDUSDCR	31-Jul-08 HKLAND
HKLANDUSDMR	31-Jul-08 HKLAND
HKLANDUSDXR	31-Jul-08 HKLAND
HKLAND-CoAUDCR	31-Jul-08 HKLAND-Co
HKLAND-CoEURCR	31-Jul-08 HKLAND-Co
HKLAND-CoEURMM	31-Jul-08 HKLAND-Co
HKLAND-CoEURMR	31-Jul-08 HKLAND-Co
HKLAND-CoEURXR	31-Jul-08 HKLAND-Co
HKLAND-CoGBPCR	31-Jul-08 HKLAND-Co
HKLAND-CoJPYCR	31-Jul-08 HKLAND-Co
HKLAND-CoUSDCR	31-Jul-08 HKLAND-Co
HKLAND-CoUSDMM	31-Jul-08 HKLAND-Co
HKLAND-CoUSDMR	31-Jul-08 HKLAND-Co
HKLAND-CoUSDXR	31-Jul-08 HKLAND-Co
HLDCOHKDCR	31-Jul-08 HLDCO
HLDCOHKDMM	31-Jul-08 HLDCO
HLDCOUSDCR	31-Jul-08 HLDCO
HLDCOUSDMR	31-Jul-08 HLDCO
HLTAUDCR	31-Jul-08 HLT
HLTAUDMM	31-Jul-08 HLT
HLTAUDMR	31-Jul-08 HLT
HLTAUDXR	31-Jul-08 HLT
HLTCHFMR	31-Jul-08 HLT
HLTCHFXR	31-Jul-08 HLT
HLTEURCR	31-Jul-08 HLT
HLTEURMM	31-Jul-08 HLT
HLTEURMR	31-Jul-08 HLT
HLTEURXR	31-Jul-08 HLT
HLTGBPCR	31-Jul-08 HLT
HLTGBPMM	31-Jul-08 HLT
HLTGBPXR	31-Jul-08 HLT
HLTHKDMR	31-Jul-08 HLT

Hitachi Metals Ltd	JL258B	SNRFOR	USD
Hitachi Transp Sys Ltd	JL27DS	SNRFOR	JPY
Hitachi Transp Sys Ltd	JL27DS	SNRFOR	JPY
Hitachi Transp Sys Ltd	JL27DS	SNRFOR	USD
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	EUR
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	EUR
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	JPY
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	JPY
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	JPY
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	USD
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	USD
Hitachi Zosen Corp	JL27G9	SNRFOR	EUR
Hitachi Zosen Corp	JL27G9	SNRFOR	JPY
Hitachi Zosen Corp	JL27G9	SNRFOR	JPY
Hitachi Zosen Corp	JL27G9	SNRFOR	USD
Highwoods Pptys Inc	4H43AC	SNRFOR	EUR
Highwoods Pptys Inc	4H43AC	SNRFOR	USD
Highwoods Rlty LP	4H43AA	SNRFOR	EUR
Highwoods Rlty LP	4H43AA	SNRFOR	EUR
Highwoods Rlty LP	4H43AA	SNRFOR	EUR
Highwoods Rlty LP	4H43AA	SNRFOR	EUR
Highwoods Rlty LP	4H43AA	SNRFOR	HKD
Highwoods Rlty LP	4H43AA	SNRFOR	JPY
Highwoods Rlty LP	4H43AA	SNRFOR	USD
Highwoods Rlty LP	4H43AA	SNRFOR	USD
Highwoods Rlty LP	4H43AA	SNRFOR	USD
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	AUD
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	EUR
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	EUR
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	EUR
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	JPY
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	JPY
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	USD
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	USD
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	USD
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	AUD
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	EUR
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	EUR
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	EUR
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	GBP
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	HKD
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	HKD
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	USD
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	USD
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	USD
Hongkong Ld Co Ltd	47BDDA	SNRFOR	AUD
Hongkong Ld Co Ltd	47BDDA	SNRFOR	EUR
Hongkong Ld Co Ltd	47BDDA	SNRFOR	EUR
Hongkong Ld Co Ltd	47BDDA	SNRFOR	EUR
Hongkong Ld Co Ltd	47BDDA	SNRFOR	EUR
Hongkong Ld Co Ltd	47BDDA	SNRFOR	GBP
Hongkong Ld Co Ltd	47BDDA	SNRFOR	JPY
Hongkong Ld Co Ltd	47BDDA	SNRFOR	USD
Hongkong Ld Co Ltd	47BDDA	SNRFOR	USD
Hongkong Ld Co Ltd	47BDDA	SNRFOR	USD
Hongkong Ld Co Ltd	47BDDA	SNRFOR	USD
Henderson Ld Dev Co Ltd	YB45BD	SNRFOR	HKD
Henderson Ld Dev Co Ltd	YB45BD	SNRFOR	HKD
Henderson Ld Dev Co Ltd	YB45BD	SNRFOR	USD
Henderson Ld Dev Co Ltd	YB45BD	SNRFOR	USD
Hilton Hotels Corp	475ACC	SNRFOR	AUD
Hilton Hotels Corp	475ACC	SNRFOR	AUD
Hilton Hotels Corp	475ACC	SNRFOR	AUD
Hilton Hotels Corp	475ACC	SNRFOR	AUD
Hilton Hotels Corp	475ACC	SNRFOR	CHF
Hilton Hotels Corp	475ACC	SNRFOR	CHF
Hilton Hotels Corp	475ACC	SNRFOR	EUR
Hilton Hotels Corp	475ACC	SNRFOR	EUR
Hilton Hotels Corp	475ACC	SNRFOR	EUR
Hilton Hotels Corp	475ACC	SNRFOR	EUR
Hilton Hotels Corp	475ACC	SNRFOR	GBP
Hilton Hotels Corp	475ACC	SNRFOR	GBP
Hilton Hotels Corp	475ACC	SNRFOR	GBP
Hilton Hotels Corp	475ACC	SNRFOR	HKD

CR	Composite	0.24%	0.22%	0.25%	0.28%	0.33%	0.36%
CR	Composite	0.23%	0.26%	0.31%	0.34%	0.39%	0.44%
XR	Composite	0.23%	0.26%	0.31%	0.34%	0.39%	0.44%
CR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.002290732	0.002290732	0.003325184	0.003325184	0.003325184	0.00415
MR	Composite						
XR	Composite	0.23%	0.23%	0.33%	0.33%	0.33%	0.42%
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite	3.30%	3.30%	3.51%	3.83%	3.83%	3.01%
XR	Composite	3.30%	3.30%	3.51%	3.83%	3.83%	3.01%
CR	Composite	3.30%	3.30%	3.51%	3.83%	3.83%	3.01%
MR	Composite						
MR	Composite	1.90%	1.90%	2.28%	2.50%	2.68%	2.85%
CR	Composite						
MM	Composite						
MR	Composite	0.24%	1.93%	1.95%	2.20%	1.97%	2.35%
XR	Composite	1.68%	1.93%	1.95%	2.05%	1.97%	2.35%
MR	Composite	1.68%	1.93%	1.95%	2.20%	1.97%	2.35%
MR	Composite	1.68%	1.93%	1.95%	2.13%	1.97%	2.35%
CR	Composite	0.016781	0.01926	0.019483	0.022438966	0.019694	0.023466
MR	Composite	1.68%	1.93%	1.95%	2.20%	1.97%	2.35%
XR	Composite	1.68%	1.93%	1.95%	2.05%	1.97%	2.35%
CR	Composite	0.24%	0.24%	0.29%	0.36%	0.43%	0.54%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	0.0024	0.0024	0.00285	0.003575	0.004275	0.54%
MM	Composite						
MR	Composite						
CR	Composite	0.58%	0.66%	0.82%	1.04%	1.13%	1.30%
CR	Composite	0.58%	0.66%	0.82%	1.04%	1.15%	1.30%
MR	Composite	0.58%	0.66%	0.82%	1.04%	1.09%	1.30%
XR	Composite						
CR	Composite	0.58%	0.66%	0.82%	1.04%	1.15%	1.30%
CR	Composite	0.58%	0.66%	0.82%	1.04%	1.15%	1.30%
MR	Composite						
CR	Composite	0.58%	0.66%	0.82%	1.04%	1.15%	1.30%
MR	Composite	0.58%	0.66%	0.82%	1.04%	1.09%	1.30%
XR	Composite	0.58%	0.66%	0.82%	1.04%	1.05%	1.30%
CR	Composite	0.64%	0.67%	0.84%	0.95%	1.09%	1.29%
CR	Composite	0.64%	0.67%	0.84%	0.95%	1.09%	1.29%
MM	Composite						
MR	Composite	0.60%	0.64%	0.80%	0.91%	1.04%	1.23%
XR	Composite	0.58%	0.62%	0.77%	0.88%	1.00%	1.18%
CR	Composite	0.64%	0.67%	0.84%	0.95%	1.09%	1.29%
CR	Composite	0.64%	0.67%	0.84%	0.95%	1.09%	1.29%
CR	Composite	0.64%	0.67%	0.84%	0.95%	1.09%	1.29%
MM	Composite						
MR	Composite	0.60%	0.64%	0.80%	0.91%	1.04%	1.23%
XR	Composite	0.58%	0.62%	0.77%	0.88%	1.00%	1.18%
CR	Composite	0.64%	0.80%	0.89%	0.81%	1.53%	1.68%
MM	Composite						
CR	Composite	0.64%	0.80%	0.89%	0.81%	1.53%	1.68%
MR	Composite	0.64%	0.76%	0.89%	0.81%	1.53%	1.60%
CR	Composite	0.069458005	0.071773539	0.093757043	0.100867385	0.10535029	0.109751898
MM	Composite						
MR	Composite	0.069458005	0.071773539	0.093757043	0.100867385	0.10535029	0.109751898
XR	Composite	0.069458005	0.071773539	0.093757043	0.100867385	0.10535029	0.109751898
MR	Composite	7.11%	7.21%	9.38%	10.09%	10.58%	11.01%
XR	Composite	6.83%	7.00%	9.09%	9.97%	10.32%	10.69%
CR	Composite	7.42%	7.59%	9.89%	10.70%	11.16%	11.62%
MM	Composite	7.13%	7.29%	9.50%	10.28%	10.72%	11.16%
MR	Composite	7.11%	7.21%	9.38%	10.09%	10.58%	11.01%
XR	Composite	6.83%	7.00%	9.09%	9.97%	10.32%	10.69%
CR	Composite						
MM	Composite						
XR	Composite	6.83%	7.00%	9.09%	9.97%	10.32%	10.69%
MR	Composite	7.11%	7.21%	9.38%	10.09%	10.58%	11.01%

0.43%	0.51%	0.51%	0.51%	0.51%	0.275 NR	NR
0.44%	0.44%	0.44%	0.44%	0.44%	0.3 NR	NR
0.44%	0.44%	0.44%	0.44%	0.44%	0.3 NR	NR
					0.3	
					0.25	
					0.25	
0.45%	0.005649904	0.005649904	0.005649904	0.005649904	0.25	NR
					0.25	
0.45%	0.56%	0.56%	0.56%	0.56%	0.25	NR
					0.25	
					0.25	
					0.275	
4.09%	4.88%	4.88%	4.88%	4.88%	0.275	NR
4.09%	4.88%	4.88%	4.88%	4.88%	0.275	NR
4.09%	4.88%	4.88%	4.88%	4.88%	0.275	NR
					0.400000003	
2.72%	2.70%	2.70%	2.70%	2.70%	0.400000003	NR
					0.4	
					0.4	
2.65%	2.60%	2.45%	2.27%	2.42%	0.4 NR	NR
2.55%	2.56%	2.45%	2.27%	2.42%	0.4 NR	NR
2.65%	2.60%	2.45%	2.27%	2.42%	0.4 NR	NR
2.64%	2.64%	2.45%	2.27%	2.42%	0.4 NR	NR
2.79%	0.027935922	0.024516551	0.022702	0.024161708	0.4 NR	NR
2.65%	2.60%	2.45%	2.27%	2.42%	0.4 NR	NR
2.55%	2.56%	2.45%	2.27%	2.42%	0.4 NR	NR
0.54%	0.57%	0.57%	0.57%	0.57%	0.375	NR
					0.375	
					0.375	
					0.375	
					0.375	
					0.375	
0.54%	0.005725	0.005725	0.005725	0.005725	0.375	NR
					0.375	
					0.375	
1.33%	1.43%	1.57%	1.67%	1.80%	0.375 NR	NR
1.36%	1.47%	1.57%	1.67%	1.80%	0.4 NR	NR
1.28%	1.38%	1.57%	1.67%	1.80%	0.375 NR	NR
					0.375	
1.36%	1.47%	1.57%	1.67%	1.80%	0.4 NR	NR
1.36%	1.47%	1.57%	1.67%	1.80%	0.4 NR	NR
					0.375	
1.36%	1.47%	1.57%	1.67%	1.80%	0.4 NR	NR
1.28%	1.38%	1.57%	1.67%	1.80%	0.375 NR	NR
1.23%	1.33%	1.57%	1.67%	1.80%	0.375 NR	NR
1.35%	1.43%	1.53%	1.46%	1.43%	0.385714286 BB	BBB
1.35%	1.45%	1.53%	1.46%	1.43%	0.383333333 A	AA
					0.385714286	
1.29%	1.38%	1.46%	1.39%	1.43%	0.385714286 BBB	A
1.24%	1.33%	1.41%	1.34%	1.43%	0.385714286 BBB	A
1.35%	1.45%	1.53%	1.46%	1.43%	0.383333333 A	AA
1.35%	1.43%	1.53%	1.46%	1.43%	0.385714286 BB	BBB
1.35%	1.45%	1.53%	1.46%	1.43%	0.383333333 A	AA
					0.385714286	
1.29%	1.38%	1.46%	1.39%	1.43%	0.385714286 BBB	A
1.24%	1.33%	1.41%	1.34%	1.43%	0.385714286 BBB	A
1.73%	1.78%	1.89%	2.04%	2.19%	0.4 NR	A
					0.4	
1.73%	1.78%	1.89%	0.0204	2.19%	0.4 NR	A
1.73%	1.69%	1.79%	0.0204	2.19%	0.4 NR	BBB
10.80%	0.103431872	0.098645072	0.097946584	0.098390141	0.39 BB	BBB
					0.39	
10.26%	0.098260279	0.098645072	0.097946584	0.098390141	0.39 BB	BBB
9.88%	0.094640163	0.098645072	0.097946584	0.098390141	0.39 BB	BBB
10.42%	10.10%	9.92%	9.71%	9.75%	0.4 A	AA
10.13%	9.81%	9.56%	9.38%	9.42%	0.3875 A	AA
11.00%	10.66%	10.45%	10.25%	10.30%	0.4 BBB	A
10.56%	10.23%	10.03%	9.84%	9.89%	0.39 BBB	A
10.42%	10.10%	9.92%	9.71%	9.75%	0.4 A	AA
10.13%	9.81%	9.56%	9.38%	9.42%	0.3875 A	AA
					0.4	
					0.39	
10.13%	9.81%	9.56%	9.38%	9.42%	0.3875 A	AA
10.42%	10.10%	9.92%	9.71%	9.75%	0.4 A	AA

NR	BB	NR	BB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
		NR	NR	NR	NR
		NR	NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	A	NR	NR	BBB	BBB
NR	BBB	NR	NR	BB	BB
NR	A	NR	NR	BBB	BBB
NR	BB	NR	NR	B	B
NR	BBB	NR	NR	BB	BB
NR	A	NR	NR	BBB	BBB
NR	BBB	NR	NR	BB	BB
NR	NR	NR		NR	NR
NR	NR	NR		NR	NR
NR	NR	BB	NR	BB	BB
NR	NR	BBB	NR	A	A
NR	NR	BBB	NR	BBB	BBB
NR	NR	BBB	NR	A	A
NR	NR	BBB	NR	A	A
NR	NR	BBB	NR	A	A
NR	NR	BBB	NR	BBB	BBB
NR	NR	BBB	NR	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
NR	NR	NR	A	NR	A
NR	NR	NR	A	NR	A
NR	NR	NR	BB	NR	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA

			NR	3 Basic Materials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Technology
			NR	Technology
			NR	2 Technology
			NR	Technology
			NR	2 Technology
			NR	Technology
			NR	Technology
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
BBB	BB	NR	AA	7 Financials
AA	A	NR	AA	7 Financials
			NR	Financials
A	BBB	NR	AA	7 Financials
A	BBB	NR	AA	7 Financials
AA	A	NR	AA	7 Financials
BBB	BB	NR	AA	7 Financials
AA	A	NR	AA	7 Financials
			NR	Financials
A	BBB	NR	AA	7 Financials
A	BBB	NR	AA	7 Financials
A	NR	NR	NR	3 Financials
			NR	Financials
A	NR	NR	NR	3 Financials
BBB	NR	NR	NR	3 Financials
BB	BBB	BBB	AA	11 Consumer Services
			NR	Consumer Services
BB	BBB	BBB	AA	11 Consumer Services
BB	BBB	BBB	AA	11 Consumer Services
A	AA	AA	AA	11 Consumer Services
BBB	A	A	AA	7 Consumer Services
BBB	A	A	AA	11 Consumer Services
BBB	A	A	AA	11 Consumer Services
A	AA	AA	AA	11 Consumer Services
BBB	A	A	AA	7 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	A	A	AA	7 Consumer Services
A	AA	AA	AA	11 Consumer Services

Asia	Japan		A	Thin	Thin	Thin	Entity Tier
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan	A	A				
Asia	Japan	A	A				
Asia	Japan	A	A		Thin		
Asia	Japan	A	A				
Asia	Japan	A	A		Thin		
Asia	Japan	A	A				
Asia	Japan	A	A				
Asia	Japan	B	BB				
Asia	Japan	B	BB		Thin	Thin	Thin
Asia	Japan	B	BB		Thin	Thin	Thin
Asia	Japan	B	BB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BB	BBB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	BBB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BB	BBB	Thin	Thin	Thin	Entity Tier
N.Amer	United States	BB	BBB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	BBB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BB	BBB	Thin	Thin	Thin	DocAdj
Asia	Hong Kong	A	A		Thin	Thin	Thin
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A		Thin	Thin	Thin
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A				
N.Amer	Bermuda	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	BBB	AA				
N.Amer	Bermuda	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	BBB	AA				
N.Amer	Bermuda	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	BBB	AA	Thin	Thin	Thin	Thin
Asia	Hong Kong	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	AA				
Asia	Hong Kong	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	AA				
Asia	Hong Kong	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	AA	Thin	CcyGrp	Thin	Thin
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA	Thin	CcyGrp	Thin	Thin
Asia	Hong Kong	A	AA	Thin	DocAdj	Thin	Thin
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Entity Tier	Thin	Thin			
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Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin		Thin	Thin			
Thin		Thin	Thin			
Entity Tier	Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin
Thin	CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin
Thin	DocAdj	Thin	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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HLTJPYCR	31-Jul-08 HLT
HLTJPYMM	31-Jul-08 HLT
HLTJPYMR	31-Jul-08 HLT
HLTNZDMR	31-Jul-08 HLT
HLTNZDXR	31-Jul-08 HLT
HLTSEKMR	31-Jul-08 HLT
HLTSGDMR	31-Jul-08 HLT
HLTUSDCR	31-Jul-08 HLT
HLTUSDMM	31-Jul-08 HLT
HLTUSDMR	31-Jul-08 HLT
HLTUSDXR	31-Jul-08 HLT
HMAUSDMR	31-Jul-08 HMA
HMAUSDXR	31-Jul-08 HMA
HMAAUDCR	31-Jul-08 HMA
HMAAUDMR	31-Jul-08 HMA
HMAAUDXR	31-Jul-08 HMA
HMACADMR	31-Jul-08 HMA
HMAEURCR	31-Jul-08 HMA
HMAEURMM	31-Jul-08 HMA
HMAEURMR	31-Jul-08 HMA
HMAEURXR	31-Jul-08 HMA
HMAGBPCR	31-Jul-08 HMA
HMAGBPMR	31-Jul-08 HMA
HMAHKDMR	31-Jul-08 HMA
HMAJPYMR	31-Jul-08 HMA
HMASGDMR	31-Jul-08 HMA
HMAUSDCR	31-Jul-08 HMA
HMAUSDMM	31-Jul-08 HMA
HMAUSDMR	31-Jul-08 HMA
HMAUSDXR	31-Jul-08 HMA
HMAAUDMR	31-Jul-08 HMA
HMAEURCR	31-Jul-08 HMA
HMAEURMM	31-Jul-08 HMA
HMAEURMR	31-Jul-08 HMA
HMAEURXR	31-Jul-08 HMA
HMAHKDMR	31-Jul-08 HMA
HMAJPYMR	31-Jul-08 HMA
HMASGDMR	31-Jul-08 HMA
HMAUSDCR	31-Jul-08 HMA
HMAUSDMM	31-Jul-08 HMA
HMAUSDMR	31-Jul-08 HMA
HMAUSDXR	31-Jul-08 HMA
HMNEURMR	31-Jul-08 HMN
HMNUSDCR	31-Jul-08 HMN
HMNUSDMR	31-Jul-08 HMN
HMNUSDXR	31-Jul-08 HMN
HNDAEURCR	31-Jul-08 HNDA
HNDAEURMM	31-Jul-08 HNDA
HNDAEURMR	31-Jul-08 HNDA
HNDAEURXR	31-Jul-08 HNDA
HNDAJPYCR	31-Jul-08 HNDA
HNDAJPYMM	31-Jul-08 HNDA
HNDAJPYMR	31-Jul-08 HNDA
HNDAJPYXR	31-Jul-08 HNDA
HNDAUSDCR	31-Jul-08 HNDA
HNDAUSDMR	31-Jul-08 HNDA
HNDAUSDXR	31-Jul-08 HNDA
HNDA-AmHondaFinAUDCR	31-Jul-08 HNDA-AmHondaFin
HNDA-AmHondaFinEURCR	31-Jul-08 HNDA-AmHondaFin
HNDA-AmHondaFinEURMM	31-Jul-08 HNDA-AmHondaFin
HNDA-AmHondaFinEURMR	31-Jul-08 HNDA-AmHondaFin
HNDA-AmHondaFinJPYCR	31-Jul-08 HNDA-AmHondaFin
HNDA-AmHondaFinJPYXR	31-Jul-08 HNDA-AmHondaFin
HNDA-AmHondaFinUSDCR	31-Jul-08 HNDA-AmHondaFin
HNDA-AmHondaFinUSDMR	31-Jul-08 HNDA-AmHondaFin
HNDA-AmHondaFinUSDXR	31-Jul-08 HNDA-AmHondaFin
HNDA-CanFinEURCR	31-Jul-08 HNDA-CanFin
HNDA-CanFinJPYCR	31-Jul-08 HNDA-CanFin
HNDA-CanFinUSDCR	31-Jul-08 HNDA-CanFin
HNDA-CanFinUSDMR	31-Jul-08 HNDA-CanFin
HNDA-FinCoEURCR	31-Jul-08 HNDA-FinCo
HNDA-FinCoJPYCR	31-Jul-08 HNDA-FinCo
HNDA-FinCoJPYXR	31-Jul-08 HNDA-FinCo
HNDA-FinCoUSDCR	31-Jul-08 HNDA-FinCo

Hilton Hotels Corp	475ACC	SNRFOR	JPY
Hilton Hotels Corp	475ACC	SNRFOR	JPY
Hilton Hotels Corp	475ACC	SNRFOR	JPY
Hilton Hotels Corp	475ACC	SNRFOR	NZD
Hilton Hotels Corp	475ACC	SNRFOR	NZD
Hilton Hotels Corp	475ACC	SNRFOR	SEK
Hilton Hotels Corp	475ACC	SNRFOR	SGD
Hilton Hotels Corp	475ACC	SNRFOR	USD
Hilton Hotels Corp	475ACC	SNRFOR	USD
Hilton Hotels Corp	475ACC	SNRFOR	USD
Hilton Hotels Corp	475ACC	SNRFOR	USD
Health Mgmt Assoc Inc	UY6445	SECDOM	USD
Health Mgmt Assoc Inc	UY6445	SECDOM	USD
Health Mgmt Assoc Inc	UY6445	SNRFOR	AUD
Health Mgmt Assoc Inc	UY6445	SNRFOR	AUD
Health Mgmt Assoc Inc	UY6445	SNRFOR	AUD
Health Mgmt Assoc Inc	UY6445	SNRFOR	CAD
Health Mgmt Assoc Inc	UY6445	SNRFOR	EUR
Health Mgmt Assoc Inc	UY6445	SNRFOR	EUR
Health Mgmt Assoc Inc	UY6445	SNRFOR	EUR
Health Mgmt Assoc Inc	UY6445	SNRFOR	EUR
Health Mgmt Assoc Inc	UY6445	SNRFOR	GBP
Health Mgmt Assoc Inc	UY6445	SNRFOR	GBP
Health Mgmt Assoc Inc	UY6445	SNRFOR	HKD
Health Mgmt Assoc Inc	UY6445	SNRFOR	JPY
Health Mgmt Assoc Inc	UY6445	SNRFOR	SGD
Health Mgmt Assoc Inc	UY6445	SNRFOR	USD
Health Mgmt Assoc Inc	UY6445	SNRFOR	USD
Health Mgmt Assoc Inc	UY6445	SNRFOR	USD
Health Mgmt Assoc Inc	UY6445	SNRFOR	USD
Health Mgmt Assoc Inc	UY6445	SUBLT2	AUD
Health Mgmt Assoc Inc	UY6445	SUBLT2	EUR
Health Mgmt Assoc Inc	UY6445	SUBLT2	EUR
Health Mgmt Assoc Inc	UY6445	SUBLT2	EUR
Health Mgmt Assoc Inc	UY6445	SUBLT2	EUR
Health Mgmt Assoc Inc	UY6445	SUBLT2	HKD
Health Mgmt Assoc Inc	UY6445	SUBLT2	JPY
Health Mgmt Assoc Inc	UY6445	SUBLT2	SGD
Health Mgmt Assoc Inc	UY6445	SUBLT2	USD
Health Mgmt Assoc Inc	UY6445	SUBLT2	USD
Health Mgmt Assoc Inc	UY6445	SUBLT2	USD
Health Mgmt Assoc Inc	UY6445	SUBLT2	USD
HORACE MANN EDUCATORS Corp	4I4359	SNRFOR	EUR
HORACE MANN EDUCATORS Corp	4I4359	SNRFOR	USD
HORACE MANN EDUCATORS Corp	4I4359	SNRFOR	USD
HORACE MANN EDUCATORS Corp	4I4359	SNRFOR	USD
Honda Mtr Co Ltd	47B93A	SNRFOR	EUR
Honda Mtr Co Ltd	47B93A	SNRFOR	EUR
Honda Mtr Co Ltd	47B93A	SNRFOR	EUR
Honda Mtr Co Ltd	47B93A	SNRFOR	EUR
Honda Mtr Co Ltd	47B93A	SNRFOR	JPY
Honda Mtr Co Ltd	47B93A	SNRFOR	JPY
Honda Mtr Co Ltd	47B93A	SNRFOR	JPY
Honda Mtr Co Ltd	47B93A	SNRFOR	JPY
Honda Mtr Co Ltd	47B93A	SNRFOR	USD
Honda Mtr Co Ltd	47B93A	SNRFOR	USD
Honda Mtr Co Ltd	47B93A	SNRFOR	USD
Amern Honda Fin Corp	028CBC	SNRFOR	AUD
Amern Honda Fin Corp	028CBC	SNRFOR	EUR
Amern Honda Fin Corp	028CBC	SNRFOR	EUR
Amern Honda Fin Corp	028CBC	SNRFOR	EUR
Amern Honda Fin Corp	028CBC	SNRFOR	JPY
Amern Honda Fin Corp	028CBC	SNRFOR	JPY
Amern Honda Fin Corp	028CBC	SNRFOR	USD
Amern Honda Fin Corp	028CBC	SNRFOR	USD
Amern Honda Fin Corp	028CBC	SNRFOR	USD
Honda Canada Fin Inc	CG7BDO	SNRFOR	EUR
Honda Canada Fin Inc	CG7BDO	SNRFOR	JPY
Honda Canada Fin Inc	CG7BDO	SNRFOR	USD
Honda Canada Fin Inc	CG7BDO	SNRFOR	USD
Honda Fin Co Ltd		SNRFOR	EUR
Honda Fin Co Ltd		SNRFOR	JPY
Honda Fin Co Ltd		SNRFOR	JPY
Honda Fin Co Ltd		SNRFOR	USD

CR	Composite						
MM	Composite						
MR	Composite	6.95%	7.18%	9.38%	10.09%	10.54%	10.98%
MR	Composite	0.071061042	0.072065237	0.093843257	0.10087683	0.105826999	0.110101487
XR	Composite	0.06834122	0.069955612	0.090887762	0.099704019	0.103236694	0.106935246
MR	Composite	7.11%	7.21%	9.38%	10.09%	10.58%	11.01%
MR	Composite						
CR	Composite	7.42%	7.59%	9.89%	10.70%	11.16%	11.62%
MM	Composite	0.071262319	0.072905576	0.094986252	0.102763404	0.107162422	0.111595661
MR	Composite	7.11%	7.21%	9.38%	10.09%	10.58%	11.01%
XR	Composite	6.83%	7.00%	9.09%	9.97%	10.32%	10.69%
MR	Composite	3.13%	3.13%	3.13%	3.13%	3.70%	3.88%
XR	Composite	3.13%	3.13%	3.13%	3.13%	3.70%	3.73%
CR	Composite						
MR	Composite	1.30%	1.68%	2.42%	3.39%	3.42%	3.90%
XR	Composite						
MR	Composite	1.30%	1.68%	2.42%	3.40%	3.44%	3.96%
CR	Composite	0.013693421	0.01770659	0.024201	0.03582454	0.036134695	0.041336714
MM	Composite	0.013145684	0.016998326	0.024201	0.034391559	0.034689307	0.039683246
MR	Composite	1.30%	1.68%	2.42%	3.40%	3.44%	3.96%
XR	Composite						
CR	Composite						
MR	Composite	0.01300875	0.016818	0.024201	0.034028571	0.034366667	0.039563125
MR	Composite	1.30%	1.68%	2.42%	3.40%	3.44%	3.96%
MR	Composite						
MR	Composite	1.30%	1.68%	2.42%	3.40%	3.44%	3.96%
CR	Composite						
MM	Composite						
MR	Composite	1.30%	1.68%	2.42%	3.40%	3.44%	3.96%
XR	Composite	1.25%	1.62%	2.42%	3.28%	3.31%	3.70%
MR	Composite	2.72%	2.79%	3.17%	3.49%	4.09%	4.52%
CR	Composite	2.86%	2.96%	3.35%	3.68%	4.31%	4.78%
MM	Composite	2.74%	2.80%	3.21%	3.54%	4.14%	4.59%
MR	Composite	2.72%	2.77%	3.18%	3.50%	4.10%	4.54%
XR	Composite	2.62%	2.70%	3.06%	3.37%	3.95%	4.37%
MR	Composite	2.72%	2.77%	3.18%	3.50%	4.10%	4.54%
MR	Composite	0.0271516	0.027888167	0.031698167	0.034887833	0.040855083	0.0452208
MR	Composite	2.72%	2.77%	3.18%	3.50%	4.10%	4.54%
CR	Composite	2.86%	2.96%	3.35%	3.68%	4.31%	4.78%
MM	Composite						
MR	Composite	2.72%	2.77%	3.18%	3.50%	4.10%	4.54%
XR	Composite	2.62%	2.70%	3.06%	3.37%	3.95%	4.37%
MR	Composite	0.23%	0.17%	0.27%	0.39%	0.56%	0.65%
CR	Composite	0.23%	0.17%	0.27%	0.39%	0.59%	0.68%
MR	Composite	0.002336017	0.001709	0.002727	0.00393	0.005613333	0.006459121
XR	Composite	0.23%	0.17%	0.27%	0.39%	0.54%	0.62%
CR	Composite	0.17%	0.14%	0.25%	0.31%	0.37%	0.38%
MM	Composite						
MR	Composite	0.17%	0.14%	0.24%	0.30%	0.35%	0.36%
XR	Composite						
CR	Composite	0.00172	0.0014	0.002531832	0.003028755	0.003454117	0.0037799
MM	Composite	0.00172	0.001344	0.002513364	0.002988719	0.003407945	0.003717975
MR	Composite						
XR	Composite	0.17%	0.11%	0.20%	0.23%	0.27%	0.29%
CR	Composite	0.17%	0.14%	0.25%	0.31%	0.37%	0.38%
MR	Composite	0.00172	0.001405278	0.002358651	0.002984108	0.003481908	0.003621426
XR	Composite						
CR	Composite	0.56%	0.54%	0.60%	0.59%	0.71%	0.75%
CR	Composite	0.005552044	0.0054245	0.0060375	0.005945	0.007303216	0.007448403
MM	Composite	0.56%	0.54%	0.60%	0.59%	0.70%	0.74%
MR	Composite						
CR	Composite	0.56%	0.54%	0.60%	0.59%	0.71%	0.75%
XR	Composite	0.56%	0.54%	0.60%	0.59%	0.71%	0.75%
CR	Composite	0.56%	0.54%	0.60%	0.59%	0.73%	0.74%
MR	Composite	0.56%	0.54%	0.60%	0.59%	0.69%	0.73%
XR	Composite	0.56%	0.54%	0.60%	0.59%	0.67%	0.70%
CR	Composite						
CR	Composite	0.58%	0.58%	0.63%	0.65%	0.72%	0.74%
CR	Composite	0.58%	0.58%	0.63%	0.65%	0.72%	0.77%
MR	Composite	0.58%	0.58%	0.63%	0.65%	0.72%	0.73%
CR	Composite	0.21%	0.21%	0.30%	0.30%	0.39%	0.39%
CR	Composite	0.21%	0.21%	0.30%	0.30%	0.39%	0.39%
XR	Composite	0.002058305	0.002058305	0.002974834	0.002974834	0.003864597	0.003864597
CR	Composite	0.21%	0.21%	0.30%	0.30%	0.39%	0.39%

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

					0.39	
					0.39	
10.34%	10.04%	9.86%	9.79%	9.84%	0.39 BB	BBB
10.42%	0.100951896	0.099199072	0.097095409	0.097512042	0.4 A	AA
10.13%	0.098136683	0.095635632	0.093823434	0.094233776	0.3875 A	AA
10.42%	10.10%	9.92%	9.71%	9.75%	0.4 A	AA
					0.4	
11.00%	10.66%	10.45%	10.25%	10.30%	0.4 BBB	A
10.56%	0.102338851	0.100339024	0.098437701	0.098868223	0.39 BBB	A
10.42%	10.10%	9.92%	9.71%	9.75%	0.4 A	AA
10.13%	9.81%	9.56%	9.38%	9.42%	0.3875 A	AA
3.84%	3.88%	3.88%	3.88%	3.88%	0.675	
3.84%	3.88%	3.88%	3.88%	3.88%	0.675	
					0.4	
3.94%	4.12%	3.93%	4.12%	4.06%	0.4 CCC	BB
					0.4	
3.97%	4.15%	3.93%	4.12%	4.06%	0.4 BB	A
4.17%	0.043679947	0.041403509	0.043397053	0.042763158	0.4 CCC	BBB
4.01%	0.041932749	0.039747368	0.041661171	0.041052632	0.4 CCC	BBB
3.97%	4.15%	3.93%	4.12%	4.06%	0.4 BB	A
					0.4	
					0.4	
3.97%	0.0415432	0.039333333	0.0412272	0.040625	0.4 BB	A
3.97%	4.15%	3.93%	4.12%	4.06%	0.4 BB	A
					0.4	
3.97%	4.15%	3.93%	4.12%	4.06%	0.4 BB	A
					0.4	
					0.4	
3.97%	4.15%	3.93%	4.12%	4.06%	0.4 BB	A
3.82%	4.00%	3.79%	3.97%	3.91%	0.4 CCC	BBB
4.58%	4.66%	4.21%	4.58%	4.58%	0.4 CCC	BBB
4.86%	4.92%	4.21%	4.58%	4.86%	0.4 B	A
4.66%	4.72%	4.21%	4.58%	4.48%	0.4 B	A
4.62%	4.68%	4.21%	4.58%	4.44%	0.4 BB	A
4.44%	4.50%	4.21%	4.58%	4.45%	0.4 B	A
4.62%	4.68%	4.21%	4.58%	4.44%	0.4 BB	A
4.58%	0.046581714	0.0420625	0.045755	0.04576	0.4 CCC	BBB
4.62%	4.68%	4.21%	4.58%	4.44%	0.4 BB	A
4.86%	4.92%	4.21%	4.58%	4.86%	0.4 B	A
					0.4	
4.62%	4.68%	4.21%	4.58%	4.44%	0.4 BB	A
4.44%	4.50%	4.21%	4.58%	4.45%	0.4 B	A
0.69%	0.84%	0.68%	0.68%	0.89%	0.400000002 NR	NR
0.69%	0.84%	0.68%	0.68%	0.89%	0.400000001 NR	NR
0.69%	0.0084	0.0068165	0.0068165	0.0089075	0.400000002 NR	NR
0.69%	0.84%	0.68%	0.68%	0.89%	0.400000001 NR	NR
0.42%	0.47%	0.50%	0.52%	0.69%	0.4 NR	BB
					0.385714286	
0.40%	0.45%	0.50%	0.52%	0.69%	0.385714286 NR	BB
					0.385714286	
0.42%	0.004905971	0.005046667	0.0060665	0.0069	0.38 NR	A
0.004181595	0.004850648	0.005046667	0.00582384	0.0069	0.385714286 NR	BBB
					0.385714286	
0.003266871	0.38%	0.50%	0.45%	0.69%	0.385714286 NR	BBB
0.004208857	0.47%	0.50%	0.52%	0.69%	0.4 NR	BB
0.003998414	0.004471708	0.005046667	0.005194	0.0069	0.385714286 NR	BB
					0.385714286	
0.008142368	0.93%	0.93%	0.93%	0.93%	0.4 NR	NR
0.008037344	0.009346912	0.009346912	0.009346912	0.009346912	0.4 NR	NR
0.007934256	0.93%	0.93%	0.93%	0.93%	0.4 NR	NR
					0.4	
0.81%	0.93%	0.93%	0.93%	0.93%	0.4 NR	NR
0.81%	0.93%	0.93%	0.93%	0.93%	0.4 NR	NR
0.80%	0.93%	0.93%	0.93%	0.93%	0.4 NR	NR
0.79%	0.93%	0.93%	0.93%	0.93%	0.4 NR	NR
0.76%	0.93%	0.93%	0.93%	0.93%	0.4 NR	NR
					0.275	
0.76%	0.84%	0.84%	0.84%	0.84%	0.275	NR
0.76%	0.84%	0.84%	0.84%	0.84%	0.275	NR
0.76%	0.84%	0.84%	0.84%	0.84%	0.275	NR
0.54%	0.54%	0.54%	0.54%	0.54%		NR
0.54%	0.54%	0.54%	0.54%	0.54%	0.3	NR
0.00539039	0.00539039	0.00539039	0.00539039	0.00539039	0.3	NR
0.54%	0.54%	0.54%	0.54%	0.54%	0.3	NR

BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
	NR	NR	BB	NR	NR
	NR	NR	BBB	NR	NR
NR	BBB	BBB	BBB	BBB	BB
NR	AA	AA	AA	AA	A
NR	A	A	A	A	BBB
NR	A	A	A	A	BBB
NR	AA	AA	AA	AA	A
NR	AA	AA	AA	AA	A
NR	AA	AA	AA	AA	A
NR	AA	AA	AA	AA	A
NR	AA	AA	AA	AA	A
NR	A	A	A	A	BBB
BBB	BBB	BBB	BB	BB	BBB
A	A	A	BBB	BBB	A
A	A	A	BBB	BBB	A
AA	AA	AA	A	A	AA
A	A	A	BBB	BBB	A
AA	AA	AA	A	A	AA
BBB	BBB	BBB	BB	BB	BBB
AA	AA	AA	A	A	AA
A	A	A	BBB	BBB	A
AA	AA	AA	A	A	AA
A	A	A	BBB	BBB	A
NR	NR	BBB	BBB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	BB	BB	NR	NR
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	B	B	B	NR
NR	NR	BB	BBB	BBB	NR
NR	NR	BB	BB	BB	NR
NR	NR	B	B	B	NR
NR	NR	B	B	B	NR
NR	NR	BB	BBB	BBB	NR
NR	NR	BB	BB	BB	NR
NR	NR	BB	BB	BB	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
	B		B		B
	B		B		B
	B		B		B
	B		B		B

			NR	Consumer Services
			NR	Consumer Services
BB	BBB	BBB	AA	11 Consumer Services
A	AA	AA	AA	11 Consumer Services
BBB	A	A	AA	7 Consumer Services
A	AA	AA	AA	11 Consumer Services
			NR	Consumer Services
BBB	A	A	AA	11 Consumer Services
BBB	A	A	AA	11 Consumer Services
A	AA	AA	AA	11 Consumer Services
BBB	A	A	AA	7 Consumer Services
			NR	3 Health Care
			NR	3 Health Care
			NR	Health Care
B	CCC	B	BBB	9 Health Care
			NR	Health Care
BBB	BB	BBB	BBB	8 Health Care
BB	B	BB	BBB	9 Health Care
BB	B	BB	BBB	9 Health Care
BBB	BB	BBB	BBB	8 Health Care
			NR	Health Care
			NR	Health Care
BBB	BB	BBB	BBB	8 Health Care
BBB	BB	BBB	BBB	8 Health Care
			NR	Health Care
BBB	BB	BBB	BBB	8 Health Care
			NR	Health Care
			NR	Health Care
BBB	BB	BBB	BBB	8 Health Care
BB	B	BB	BBB	3 Health Care
NR	NR	B	A	5 Health Care
NR	NR	BB	A	5 Health Care
NR	NR	BB	A	5 Health Care
NR	NR	BBB	A	5 Health Care
NR	NR	BB	A	5 Health Care
NR	NR	BBB	A	5 Health Care
NR	NR	B	A	5 Health Care
NR	NR	BBB	A	5 Health Care
NR	NR	BB	A	5 Health Care
			NR	Health Care
NR	NR	BBB	A	5 Health Care
NR	NR	BB	A	5 Health Care
NR		NR	NR	3 Financials
NR		NR	NR	3 Financials
NR		NR	NR	3 Financials
NR		NR	NR	3 Financials
NR	CCC	NR	BBB	5 Consumer Goods
			NR	Consumer Goods
NR	CCC	NR	BBB	5 Consumer Goods
			NR	Consumer Goods
NR	B	NR	BBB	8 Consumer Goods
NR	B	NR	BBB	8 Consumer Goods
			NR	Consumer Goods
NR	B	NR	BBB	8 Consumer Goods
NR	CCC	NR	BBB	5 Consumer Goods
NR	CCC	NR	BBB	5 Consumer Goods
			NR	Consumer Goods
			NR	5 Consumer Goods
			NR	3 Consumer Goods
			NR	5 Consumer Goods
			NR	Consumer Goods
			NR	5 Consumer Goods
			NR	5 Consumer Goods
			NR	3 Consumer Goods
			NR	5 Consumer Goods
			NR	5 Consumer Goods
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			BBB	3 Financials
			BBB	3 Financials
			BBB	3 Financials
			BBB	3 Financials

N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Thin	Entity Tier
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Entity Tier	DocAdj	DocAdj
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	Entity Tier	DocAdj	DocAdj
Asia	Japan	A	AA				
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	Canada	A	AA				
N.Amer	Canada	A	AA		Thin	Thin	Thin
N.Amer	Canada	A	AA		Thin	Thin	Thin
N.Amer	Canada	A	AA		Thin	Thin	Thin
Asia	Japan	AA	AA		Thin		Entity Tier
Asia	Japan	AA	AA		Thin		Entity Tier
Asia	Japan	AA	AA		Thin		Entity Tier
Asia	Japan	AA	AA		Thin		Entity Tier

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	Thin	Thin	Thin		Thin
DocAdj	DocAdj	Thin	Thin	Thin		Thin
CcyGrp	CcyGrp	Thin	Thin	Thin		Thin
DocAdj	DocAdj	Thin	Thin	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin			
DocAdj	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin			
DocAdj	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	Thin			
Thin	Entity Tier	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
	Entity Tier		Entity Tier			
	Entity Tier		Entity Tier			
	Entity Tier		Entity Tier			
	Entity Tier		Entity Tier			

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HNSN-BuildMatLtAUDCR	31-Jul-08 HNSN-BuildMatLt
HNSN-BuildMatLtEURCR	31-Jul-08 HNSN-BuildMatLt
HNSN-BuildMatLtEURMM	31-Jul-08 HNSN-BuildMatLt
HNSN-BuildMatLtEURMR	31-Jul-08 HNSN-BuildMatLt
HNSN-BuildMatLtGBPCR	31-Jul-08 HNSN-BuildMatLt
HNSN-BuildMatLtGBPMM	31-Jul-08 HNSN-BuildMatLt
HNSN-BuildMatLtUSDCR	31-Jul-08 HNSN-BuildMatLt
HNSN-BuildMatLtUSDMM	31-Jul-08 HNSN-BuildMatLt
HNSN-BuildMatLtUSDMR	31-Jul-08 HNSN-BuildMatLt
HNSN-BuildMatLtUSDXR	31-Jul-08 HNSN-BuildMatLt
HNTEURMM	31-Jul-08 HNT
HNTEURMR	31-Jul-08 HNT
HNTEURXR	31-Jul-08 HNT
HNTGBPMR	31-Jul-08 HNT
HNTUSDCR	31-Jul-08 HNT
HNTUSDMM	31-Jul-08 HNT
HNTUSDMR	31-Jul-08 HNT
HNTUSDXR	31-Jul-08 HNT
HNTINLEURMM	31-Jul-08 HNTINL
HNTINLEURMR	31-Jul-08 HNTINL
HNTINLUSDMM	31-Jul-08 HNTINL
HNTINLUSDMR	31-Jul-08 HNTINL
HNTINLUSDXR	31-Jul-08 HNTINL
HNTINLAUDMR	31-Jul-08 HNTINL
HNTINLAUDXR	31-Jul-08 HNTINL
HNTINLEURCR	31-Jul-08 HNTINL
HNTINLEURMM	31-Jul-08 HNTINL
HNTINLEURMR	31-Jul-08 HNTINL
HNTINLEURXR	31-Jul-08 HNTINL
HNTINLUSDCR	31-Jul-08 HNTINL
HNTINLUSDMM	31-Jul-08 HNTINL
HNTINLUSDMR	31-Jul-08 HNTINL
HNTINLUSDXR	31-Jul-08 HNTINL
HNTINLAUDXR	31-Jul-08 HNTINL
HNTINLCADMR	31-Jul-08 HNTINL
HNTINLEURCR	31-Jul-08 HNTINL
HNTINLEURMM	31-Jul-08 HNTINL
HNTINLEURMR	31-Jul-08 HNTINL
HNTINLEURXR	31-Jul-08 HNTINL
HNTINLHKDXR	31-Jul-08 HNTINL
HNTINLILSXR	31-Jul-08 HNTINL
HNTINLUSDCR	31-Jul-08 HNTINL
HNTINLUSDMM	31-Jul-08 HNTINL
HNTINLUSDMR	31-Jul-08 HNTINL
HNTINLUSDXR	31-Jul-08 HNTINL
HNZAUDMR	31-Jul-08 HNZ
HNZCHFMR	31-Jul-08 HNZ
HNZEURCR	31-Jul-08 HNZ
HNZEURMM	31-Jul-08 HNZ
HNZEURMR	31-Jul-08 HNZ
HNZEURXR	31-Jul-08 HNZ
HNZGBPMR	31-Jul-08 HNZ
HNZHKDMR	31-Jul-08 HNZ
HNZJPYMR	31-Jul-08 HNZ
HNZNOKMR	31-Jul-08 HNZ
HNZTWDMR	31-Jul-08 HNZ
HNZUSDCR	31-Jul-08 HNZ
HNZUSDMM	31-Jul-08 HNZ
HNZUSDMR	31-Jul-08 HNZ
HNZUSDXR	31-Jul-08 HNZ
HODHLAUDMR	31-Jul-08 HODHL
HODHLEURCR	31-Jul-08 HODHL
HODHLEURMR	31-Jul-08 HODHL
HODHLHKDCR	31-Jul-08 HODHL
HODHLHKDMR	31-Jul-08 HODHL
HODHLJPYCR	31-Jul-08 HODHL
HODHLJPYMR	31-Jul-08 HODHL
HODHLUSDCR	31-Jul-08 HODHL
HODHLUSDMR	31-Jul-08 HODHL
HODHLUSDXR	31-Jul-08 HODHL
HOFPAUDMM	31-Jul-08 HOFP
HOFPCHFCR	31-Jul-08 HOFP
HOFPCHFMM	31-Jul-08 HOFP
HOFPDKKMM	31-Jul-08 HOFP

Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	AUD
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	EUR
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	EUR
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	EUR
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	GBP
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	GBP
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	USD
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	USD
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	USD
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	USD
Health Net Inc	4G444I	SNRFOR	EUR
Health Net Inc	4G444I	SNRFOR	EUR
Health Net Inc	4G444I	SNRFOR	EUR
Health Net Inc	4G444I	SNRFOR	GBP
Health Net Inc	4G444I	SNRFOR	USD
Health Net Inc	4G444I	SNRFOR	USD
Health Net Inc	4G444I	SNRFOR	USD
Health Net Inc	4G444I	SNRFOR	USD
HUNTSMAN Intl LLC	48B71G	SECDOM	EUR
HUNTSMAN Intl LLC	48B71G	SECDOM	EUR
HUNTSMAN Intl LLC	48B71G	SECDOM	USD
HUNTSMAN Intl LLC	48B71G	SECDOM	USD
HUNTSMAN Intl LLC	48B71G	SECDOM	USD
HUNTSMAN Intl LLC	48B71G	SNRFOR	AUD
HUNTSMAN Intl LLC	48B71G	SNRFOR	AUD
HUNTSMAN Intl LLC	48B71G	SNRFOR	EUR
HUNTSMAN Intl LLC	48B71G	SNRFOR	EUR
HUNTSMAN Intl LLC	48B71G	SNRFOR	EUR
HUNTSMAN Intl LLC	48B71G	SNRFOR	EUR
HUNTSMAN Intl LLC	48B71G	SNRFOR	USD
HUNTSMAN Intl LLC	48B71G	SNRFOR	USD
HUNTSMAN Intl LLC	48B71G	SNRFOR	USD
HUNTSMAN Intl LLC	48B71G	SNRFOR	USD
HUNTSMAN Intl LLC	48B71G	SUBLT2	AUD
HUNTSMAN Intl LLC	48B71G	SUBLT2	CAD
HUNTSMAN Intl LLC	48B71G	SUBLT2	EUR
HUNTSMAN Intl LLC	48B71G	SUBLT2	EUR
HUNTSMAN Intl LLC	48B71G	SUBLT2	EUR
HUNTSMAN Intl LLC	48B71G	SUBLT2	EUR
HUNTSMAN Intl LLC	48B71G	SUBLT2	HKD
HUNTSMAN Intl LLC	48B71G	SUBLT2	ILS
HUNTSMAN Intl LLC	48B71G	SUBLT2	USD
HUNTSMAN Intl LLC	48B71G	SUBLT2	USD
HUNTSMAN Intl LLC	48B71G	SUBLT2	USD
HUNTSMAN Intl LLC	48B71G	SUBLT2	USD
H J Heinz Co	4G537B	SNRFOR	AUD
H J Heinz Co	4G537B	SNRFOR	CHF
H J Heinz Co	4G537B	SNRFOR	EUR
H J Heinz Co	4G537B	SNRFOR	EUR
H J Heinz Co	4G537B	SNRFOR	EUR
H J Heinz Co	4G537B	SNRFOR	EUR
H J Heinz Co	4G537B	SNRFOR	GBP
H J Heinz Co	4G537B	SNRFOR	HKD
H J Heinz Co	4G537B	SNRFOR	JPY
H J Heinz Co	4G537B	SNRFOR	NOK
H J Heinz Co	4G537B	SNRFOR	TWD
H J Heinz Co	4G537B	SNRFOR	USD
H J Heinz Co	4G537B	SNRFOR	USD
H J Heinz Co	4G537B	SNRFOR	USD
H J Heinz Co	4G537B	SNRFOR	USD
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	AUD
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	EUR
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	EUR
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	HKD
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	HKD
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	JPY
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	JPY
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	USD
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	USD
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	USD
THALES	8GB53A	SNRFOR	AUD
THALES	8GB53A	SNRFOR	CHF
THALES	8GB53A	SNRFOR	CHF
THALES	8GB53A	SNRFOR	DKK

CR	Composite						
CR	Composite	0.0097075	0.0097075	0.0097075	0.0111475	0.013136	0.014425
MM	Composite	0.0097075	0.0097075	0.0097075	0.0111475	0.013136	0.014425
MR	Composite	0.97%	0.97%	0.97%	1.11%	1.31%	1.44%
CR	Composite						
MM	Composite						
CR	Composite	0.97%	0.97%	0.97%	1.11%	1.31%	1.44%
MM	Composite	0.0097075	0.0097075	0.0097075	0.0111475	0.013136	0.014425
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite	1.52%	1.58%	1.69%	1.84%	1.95%	2.11%
XR	Composite	0.014655935	1.53%	1.63%	1.78%	1.90%	2.02%
MR	Composite	0.015216545	0.015821229	0.016864939	0.018355879	0.019549067	0.021088839
CR	Composite	0.016017415	0.016653925	0.017752567	0.019321978	0.020577965	0.022198778
MM	Composite						
MR	Composite	0.015216545	0.015821229	0.016864939	0.018355879	0.019549067	0.021088839
XR	Composite	1.47%	1.53%	1.63%	1.78%	1.90%	2.02%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	3.13%	3.13%	3.13%	3.62%	3.95%	4.63%
XR	Composite	0.03125	0.03125	0.03125	0.03625	0.0395	0.04625
MR	Composite	0.022	0.022732297	0.02947216	0.03659254	0.0386388	0.041361047
XR	Composite	2.20%	2.27%	2.95%	3.66%	3.86%	4.14%
CR	Composite	2.20%	2.48%	3.39%	4.11%	4.22%	4.50%
MM	Composite	2.20%	2.39%	3.25%	3.94%	4.05%	4.32%
MR	Composite	2.20%	2.36%	3.22%	3.90%	4.01%	4.27%
XR	Composite	2.20%	2.27%	3.10%	3.76%	3.86%	4.26%
CR	Composite	0.022	0.024844041	0.033879781	0.041092896	0.042228197	0.044968453
MM	Composite						
MR	Composite	0.022	0.023601839	0.032185792	0.039038251	0.040116787	0.04272003
XR	Composite	0.022	0.022732297	0.031	0.0376	0.0386388	0.042633256
XR	Composite	2.44%	2.38%	3.11%	3.55%	3.93%	4.29%
MR	Composite						
CR	Composite	2.64%	2.61%	3.34%	3.82%	4.23%	4.62%
MM	Composite	2.53%	2.38%	3.21%	3.66%	4.06%	4.44%
MR	Composite	2.50%	2.35%	3.11%	3.51%	3.85%	4.25%
XR	Composite	2.35%	2.27%	3.00%	3.58%	3.92%	4.29%
XR	Composite	0.0235	0.0226778	0.03	0.035821	0.039241667	0.042882143
XR	Composite	0.0235	0.0226778	0.03	0.035821	0.039241667	0.042882143
CR	Composite	0.0263544	0.026082406	0.033412465	0.038163538	0.042310806	0.046201805
MM	Composite						
MR	Composite	2.50%	2.35%	3.11%	3.51%	3.85%	4.25%
XR	Composite	0.0235	0.0226778	0.03	0.035821	0.039241667	0.042882143
MR	Composite	0.16%	0.24%	0.32%	0.37%	0.42%	0.47%
MR	Composite	0.16%	0.24%	0.32%	0.37%	0.42%	0.47%
CR	Composite	0.001684211	0.002543253	0.003343524	0.003919237	0.004425545	0.004951688
MM	Composite	0.16%	0.24%	0.32%	0.38%	0.42%	0.48%
MR	Composite	0.0016	0.002415447	0.003175165	0.003723276	0.004204268	0.004700651
XR	Composite						
MR	Composite	0.16%	0.24%	0.32%	0.37%	0.42%	0.47%
MR	Composite	0.16%	0.24%	0.32%	0.37%	0.42%	0.47%
MR	Composite	0.0016	0.00241425	0.003173808	0.003723276	0.004205066	0.004679764
MR	Composite	0.16%	0.24%	0.32%	0.37%	0.42%	0.47%
MR	Composite	0.16%	0.24%	0.32%	0.37%	0.42%	0.47%
CR	Composite	0.17%	0.25%	0.33%	0.39%	0.44%	0.50%
MM	Composite						
MR	Composite	0.16%	0.24%	0.32%	0.37%	0.42%	0.47%
XR	Composite	0.15%	0.23%	0.31%	0.36%	0.40%	0.45%
MR	Composite	10.10%	12.98%	15.28%	16.10%	16.62%	17.38%
CR	Composite	0.102860387	0.127169667	0.1522	0.161481965	0.166517606	0.172432759
MR	Composite	9.77%	12.19%	14.77%	15.39%	15.93%	16.71%
CR	Composite	10.29%	12.72%	15.22%	16.15%	16.65%	17.24%
MR	Composite	9.77%	12.19%	14.77%	15.39%	15.93%	16.71%
CR	Composite	10.10%	12.98%	15.28%	16.10%	16.62%	17.38%
MR	Composite	10.10%	12.98%	15.28%	16.10%	16.62%	17.38%
CR	Composite	10.29%	12.72%	15.22%	16.15%	16.65%	17.24%
MR	Composite	9.77%	12.19%	14.77%	15.39%	15.93%	16.71%
XR	Composite						
MM	Composite	0.17%	0.24%	0.34%	0.41%	0.47%	0.53%
CR	Composite	0.18%	0.25%	0.35%	0.43%	0.49%	0.56%
MM	Composite	0.17%	0.24%	0.33%	0.41%	0.47%	0.53%
MM	Composite	0.17%	0.24%	0.33%	0.41%	0.47%	0.53%

					0.4		
1.46%	0.0149865	0.0149865	0.0149865	0.0149865	0.4		
1.46%	0.0149865	0.0149865	0.0149865	0.0149865	0.4		
1.46%	1.50%	1.50%	1.50%	1.50%	0.4		
					0.4		
					0.4		
1.46%	1.50%	1.50%	1.50%	1.50%	0.4		
1.46%	0.0149865	0.0149865	0.0149865	0.0149865	0.4		
					0.4		
					0.4		
					0.4		
2.24%	2.31%	2.36%	2.38%	2.43%	0.4	BBB	A
2.15%	2.23%	2.28%	2.30%	2.43%	0.4	A	AA
2.24%	0.023116352	0.023574686	0.023815586	0.024346208	0.4	BBB	A
2.36%	0.024333002	0.024815459	0.025069038	0.024346208	0.4	BBB	A
					0.4		
2.24%	0.023116352	0.023574686	0.023815586	0.024346208	0.4	BBB	A
2.15%	2.23%	2.28%	2.30%	2.43%	0.4	A	AA
					0.675		
					0.675		
					0.675		
4.31%	4.40%	4.45%	4.49%	4.57%	0.675		
4.31%	0.044	0.044516	0.04494505	0.04572775	0.675		
4.41%	0.048644	0.050794	0.05	0.047485167		NR	B
4.41%	4.86%	5.08%	5.00%	4.75%	0.385000002	NR	B
4.93%	5.30%	5.55%	5.00%	5.19%	0.385000002	NR	BB
4.73%	5.08%	5.33%	5.00%	4.98%	0.385000002	NR	BB
4.69%	5.03%	5.27%	5.00%	4.93%	0.385000002	NR	BB
4.52%	4.84%	5.08%	5.00%	4.75%	0.385000002	NR	BB
4.93%	0.052959707	0.055512568	0.05	0.051896357	0.385000002	NR	BB
					0.385000002		
4.69%	0.050311721	0.05273694	0.05	0.049301539	0.385000002	NR	BB
4.52%	0.048449	0.050794	0.05	0.047485167	0.385000002	NR	BB
4.41%	4.63%	4.86%	5.00%	4.59%	0.2	BB	BBB
					0.2		
4.75%	4.96%	4.86%	5.00%	4.94%	0.2	BBB	A
4.56%	4.76%	4.86%	5.00%	4.74%	0.2	BBB	A
4.40%	4.59%	4.86%	5.00%	4.69%	0.2	BBB	A
4.38%	4.67%	4.86%	5.00%	4.59%	0.2	A	A
4.38%	0.0467246	0.04863345	0.05	0.0458662	0.2	A	A
4.38%	0.0467246	0.04863345	0.05	0.0458662	0.2	A	A
4.75%	0.049633925	0.04863345	0.05	0.049412555	0.2	BBB	A
					0.2		
4.40%	4.59%	4.86%	5.00%	4.69%	0.2	BBB	A
4.38%	0.0467246	0.04863345	0.05	0.0458662	0.2	A	A
0.51%	0.56%	0.71%	0.93%	1.23%	0.4	BB	BBB
0.51%	0.56%	0.71%	0.93%	1.23%	0.4	A	AA
0.54%	0.005933559	0.007149057	0.009740351	0.0123	0.4	BBB	A
0.52%	0.57%	0.71%	0.94%	1.23%	0.4	BBB	A
0.51%	0.005636881	0.007149057	0.009253333	0.0123	0.4	A	AA
					0.4		
0.51%	0.56%	0.71%	0.93%	1.23%	0.4	A	AA
0.51%	0.56%	0.71%	0.93%	1.23%	0.4	A	AA
0.51%	0.005636881	0.007149057	0.009253333	0.0123	0.4	BB	BBB
0.51%	0.56%	0.71%	0.93%	1.23%	0.4	A	AA
0.51%	0.56%	0.71%	0.93%	1.23%	0.4	A	AA
0.54%	0.59%	0.71%	0.97%	1.23%	0.4	BBB	A
					0.4		
0.51%	0.56%	0.71%	0.93%	1.23%	0.4	A	AA
0.50%	0.54%	0.71%	0.89%	1.23%	0.4	BBB	A
17.82%	18.24%	17.33%	17.29%	17.33%	0.25	BB	BBB
17.64%	0.181175631	0.17325	0.172278	0.17325	0.25	BBB	BBB
17.09%	17.80%	17.33%	16.37%	17.33%	0.25	BBB	A
17.64%	18.12%	17.33%	17.23%	17.33%	0.25	BBB	BBB
17.09%	17.80%	17.33%	16.37%	17.33%	0.25	BBB	A
17.82%	18.24%	17.33%	17.29%	17.33%	0.25	BB	BBB
17.82%	18.24%	17.33%	17.29%	17.33%	0.25	BB	BBB
17.64%	18.12%	17.33%	17.23%	17.33%	0.25	BBB	BBB
17.09%	17.80%	17.33%	16.37%	17.33%	0.25	BBB	A
					0.25		
0.58%	0.64%	0.69%	0.65%	0.74%	0.391818183	BB	A
0.60%	0.66%	0.69%	0.65%	0.74%	0.4	BBB	A
0.58%	0.63%	0.69%	0.65%	0.74%	0.387142859	A	AA
0.58%	0.63%	0.69%	0.65%	0.74%	0.387142859	A	AA

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	BBB	A	A	A
A	A	A	A	A	AA
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
A	A	A	A	A	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	BB	BB	BB	BB	B
B	BB	BB	BB	BB	B
BBB	BB	BBB	BBB	BB	BB
BBB	BB	BBB	BBB	BB	BB
BBB	BB	BBB	BBB	BB	BB
A	BB	A	BBB	BBB	BBB
BBB	BB	BBB	BBB	BB	BB
BBB	BB	BBB	BBB	BB	BB
A	BB	A	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
BBB	BBB	BBB	A	BBB	A
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
BBB	BBB	BBB	A	BBB	A
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	A	A
A	A	A	A	A	BBB
A	AA	A	AA	A	A
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	A	A
A	A	A	A	A	BBB
BBB	BBB	A	A	BBB	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Industrials
			NR	Health Care
BBB	BBB	NR	A	6 Health Care
A	A	NR	A	5 Health Care
BBB	BBB	NR	A	6 Health Care
BBB	BBB	NR	A	6 Health Care
			NR	Health Care
BBB	BBB	NR	A	6 Health Care
A	A	NR	A	5 Health Care
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	2 Basic Materials
NR	NR	NR	NR	2 Basic Materials
B	NR	BB	BBB	6 Basic Materials
B	NR	BB	BBB	6 Basic Materials
BB	NR	BBB	BBB	6 Basic Materials
BB	NR	BBB	BBB	6 Basic Materials
BB	NR	BBB	BBB	6 Basic Materials
BBB	NR	A	BBB	5 Basic Materials
BB	NR	BBB	BBB	6 Basic Materials
			NR	Basic Materials
BB	NR	BBB	BBB	6 Basic Materials
BBB	NR	A	BBB	5 Basic Materials
NR	NR	B	A	9 Basic Materials
			NR	Basic Materials
NR	NR	BB	A	9 Basic Materials
NR	NR	BB	A	9 Basic Materials
NR	NR	BB	A	4 Basic Materials
NR	NR	BBB	A	7 Basic Materials
NR	NR	BBB	A	7 Basic Materials
NR	NR	BBB	A	7 Basic Materials
NR	NR	BB	A	9 Basic Materials
			NR	Basic Materials
NR	NR	BB	A	4 Basic Materials
NR	NR	BBB	A	7 Basic Materials
NR	BB	NR	AA	12 Consumer Goods
NR	A	NR	AA	11 Consumer Goods
NR	BBB	NR	AA	11 Consumer Goods
NR	BBB	NR	AA	11 Consumer Goods
NR	A	NR	AA	11 Consumer Goods
			NR	Consumer Goods
NR	A	NR	AA	11 Consumer Goods
NR	A	NR	AA	11 Consumer Goods
NR	BB	NR	AA	12 Consumer Goods
NR	A	NR	AA	11 Consumer Goods
NR	A	NR	AA	11 Consumer Goods
NR	BBB	NR	AA	11 Consumer Goods
			NR	Consumer Goods
NR	A	NR	AA	11 Consumer Goods
NR	BBB	NR	AA	11 Consumer Goods
NR	CCC	NR	A	9 Financials
NR	BB	NR	A	7 Financials
NR	B	NR	A	9 Financials
NR	BB	NR	A	7 Financials
NR	B	NR	A	9 Financials
NR	CCC	NR	A	9 Financials
NR	CCC	NR	A	9 Financials
NR	BB	NR	A	7 Financials
NR	B	NR	A	9 Financials
			NR	Financials
NR	NR	NR	AA	12 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	10 Industrials

Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB			Thin	Thin
Europe	United Kingdom	BBB	BBB			Thin	Thin
Europe	United Kingdom	BBB	BBB			Thin	Thin
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB			Thin	Thin
Europe	United Kingdom	BBB	BBB			Thin	Thin
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BB	CCC				
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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HOFPEURCR	31-Jul-08 HOFP
HOFPEURMM	31-Jul-08 HOFP
HOFPEURMR	31-Jul-08 HOFP
HOFPEURXR	31-Jul-08 HOFP
HOFPGBPMM	31-Jul-08 HOFP
HOFPILSMM	31-Jul-08 HOFP
HOFPJPYCR	31-Jul-08 HOFP
HOFPJPYMM	31-Jul-08 HOFP
HOFPTWDMM	31-Jul-08 HOFP
HOFPUSDCR	31-Jul-08 HOFP
HOFPUSDMM	31-Jul-08 HOFP
HOFPUSDMR	31-Jul-08 HOFP
HOFPUSDXR	31-Jul-08 HOFP
HOKGASJPYCR	31-Jul-08 HOKGAS
HOKGASJPYXR	31-Jul-08 HOKGAS
HOKGASUSDCR	31-Jul-08 HOKGAS
HOKKAEURCR	31-Jul-08 HOKKA
HOKKAEURMM	31-Jul-08 HOKKA
HOKKAJPYCR	31-Jul-08 HOKKA
HOKKAJPYMM	31-Jul-08 HOKKA
HOKKAJPYMR	31-Jul-08 HOKKA
HOKKAJPYXR	31-Jul-08 HOKKA
HOKKAUSDCR	31-Jul-08 HOKKA
HOKKAUSDMM	31-Jul-08 HOKKA
HOKKELEURCR	31-Jul-08 HOKKEL
HOKKELJPYCR	31-Jul-08 HOKKEL
HOKKELJPYMR	31-Jul-08 HOKKEL
HOKKELJPYXR	31-Jul-08 HOKKEL
HOKKELUSDCR	31-Jul-08 HOKKEL
HOKPAPJPYCR	31-Jul-08 HOKPAP
HOKPAPJPYMR	31-Jul-08 HOKPAP
HOKPAPJPYXR	31-Jul-08 HOKPAP
HOKPAPUSDCR	31-Jul-08 HOKPAP
HOKUELJPYCR	31-Jul-08 HOKUEL
HOKUELJPYMR	31-Jul-08 HOKUEL
HOKUELJPYXR	31-Jul-08 HOKUEL
HOKUELUSDCR	31-Jul-08 HOKUEL
HOLZSWAUDCR	31-Jul-08 HOLZSW
HOLZSWAUDMM	31-Jul-08 HOLZSW
HOLZSWCADMM	31-Jul-08 HOLZSW
HOLZSWCHFCR	31-Jul-08 HOLZSW
HOLZSWCHFMM	31-Jul-08 HOLZSW
HOLZSWCHFMR	31-Jul-08 HOLZSW
HOLZSWEURCR	31-Jul-08 HOLZSW
HOLZSWEURMM	31-Jul-08 HOLZSW
HOLZSWEURMR	31-Jul-08 HOLZSW
HOLZSWGBPCR	31-Jul-08 HOLZSW
HOLZSWGBPMM	31-Jul-08 HOLZSW
HOLZSWJPYCR	31-Jul-08 HOLZSW
HOLZSWJPYMM	31-Jul-08 HOLZSW
HOLZSWSEKMM	31-Jul-08 HOLZSW
HOLZSWSGDMM	31-Jul-08 HOLZSW
HOLZSWUSDCR	31-Jul-08 HOLZSW
HOLZSWUSDMM	31-Jul-08 HOLZSW
HOLZSWUSDMR	31-Jul-08 HOLZSW
HOLZSWUSDXR	31-Jul-08 HOLZSW
HONAUDMR	31-Jul-08 HON
HONAUDXR	31-Jul-08 HON
HONCADMR	31-Jul-08 HON
HONCHFMR	31-Jul-08 HON
HONEURCR	31-Jul-08 HON
HONEURMM	31-Jul-08 HON
HONEURMR	31-Jul-08 HON
HONEURXR	31-Jul-08 HON
HONGBPMR	31-Jul-08 HON
HONGBPXR	31-Jul-08 HON
HONHKDMR	31-Jul-08 HON
HONHKDXR	31-Jul-08 HON
HONJPYMR	31-Jul-08 HON
HONJPYXR	31-Jul-08 HON
HONSEKMR	31-Jul-08 HON
HONSEKXR	31-Jul-08 HON
HONUSDCR	31-Jul-08 HON
HONUSDMM	31-Jul-08 HON

THALES	8GB53A	SNRFOR	EUR
THALES	8GB53A	SNRFOR	EUR
THALES	8GB53A	SNRFOR	EUR
THALES	8GB53A	SNRFOR	EUR
THALES	8GB53A	SNRFOR	GBP
THALES	8GB53A	SNRFOR	ILS
THALES	8GB53A	SNRFOR	JPY
THALES	8GB53A	SNRFOR	JPY
THALES	8GB53A	SNRFOR	TWD
THALES	8GB53A	SNRFOR	USD
THALES	8GB53A	SNRFOR	USD
THALES	8GB53A	SNRFOR	USD
THALES	8GB53A	SNRFOR	USD
Hokkaido Gas Co Ltd	JL3562	SNRFOR	JPY
Hokkaido Gas Co Ltd	JL3562	SNRFOR	JPY
Hokkaido Gas Co Ltd	JL3562	SNRFOR	USD
Hokkaido Prefecture	JL4423	SNRFOR	EUR
Hokkaido Prefecture	JL4423	SNRFOR	EUR
Hokkaido Prefecture	JL4423	SNRFOR	JPY
Hokkaido Prefecture	JL4423	SNRFOR	JPY
Hokkaido Prefecture	JL4423	SNRFOR	JPY
Hokkaido Prefecture	JL4423	SNRFOR	JPY
Hokkaido Prefecture	JL4423	SNRFOR	USD
Hokkaido Prefecture	JL4423	SNRFOR	USD
Hokkaido Elec Pwr Co Inc	JL34AF	SNRFOR	EUR
Hokkaido Elec Pwr Co Inc	JL34AF	SNRFOR	JPY
Hokkaido Elec Pwr Co Inc	JL34AF	SNRFOR	JPY
Hokkaido Elec Pwr Co Inc	JL34AF	SNRFOR	JPY
Hokkaido Elec Pwr Co Inc	JL34AF	SNRFOR	USD
Hokuetsu Paper Mls Ltd	JL39GA	SNRFOR	JPY
Hokuetsu Paper Mls Ltd	JL39GA	SNRFOR	JPY
Hokuetsu Paper Mls Ltd	JL39GA	SNRFOR	JPY
Hokuetsu Paper Mls Ltd	JL39GA	SNRFOR	USD
Hokuriku Elec Pwr Co	JL4255	SNRFOR	JPY
Hokuriku Elec Pwr Co	JL4255	SNRFOR	JPY
Hokuriku Elec Pwr Co	JL4255	SNRFOR	JPY
Hokuriku Elec Pwr Co	JL4255	SNRFOR	USD
Holcim Ltd	477BB5	SNRFOR	AUD
Holcim Ltd	477BB5	SNRFOR	AUD
Holcim Ltd	477BB5	SNRFOR	CAD
Holcim Ltd	477BB5	SNRFOR	CHF
Holcim Ltd	477BB5	SNRFOR	CHF
Holcim Ltd	477BB5	SNRFOR	CHF
Holcim Ltd	477BB5	SNRFOR	EUR
Holcim Ltd	477BB5	SNRFOR	EUR
Holcim Ltd	477BB5	SNRFOR	EUR
Holcim Ltd	477BB5	SNRFOR	GBP
Holcim Ltd	477BB5	SNRFOR	GBP
Holcim Ltd	477BB5	SNRFOR	JPY
Holcim Ltd	477BB5	SNRFOR	JPY
Holcim Ltd	477BB5	SNRFOR	SEK
Holcim Ltd	477BB5	SNRFOR	SGD
Holcim Ltd	477BB5	SNRFOR	USD
Holcim Ltd	477BB5	SNRFOR	USD
Holcim Ltd	477BB5	SNRFOR	USD
Holcim Ltd	477BB5	SNRFOR	USD
Honeywell Intl Inc	47BD67	SNRFOR	AUD
Honeywell Intl Inc	47BD67	SNRFOR	AUD
Honeywell Intl Inc	47BD67	SNRFOR	CAD
Honeywell Intl Inc	47BD67	SNRFOR	CHF
Honeywell Intl Inc	47BD67	SNRFOR	EUR
Honeywell Intl Inc	47BD67	SNRFOR	EUR
Honeywell Intl Inc	47BD67	SNRFOR	EUR
Honeywell Intl Inc	47BD67	SNRFOR	EUR
Honeywell Intl Inc	47BD67	SNRFOR	GBP
Honeywell Intl Inc	47BD67	SNRFOR	GBP
Honeywell Intl Inc	47BD67	SNRFOR	HKD
Honeywell Intl Inc	47BD67	SNRFOR	HKD
Honeywell Intl Inc	47BD67	SNRFOR	JPY
Honeywell Intl Inc	47BD67	SNRFOR	JPY
Honeywell Intl Inc	47BD67	SNRFOR	SEK
Honeywell Intl Inc	47BD67	SNRFOR	SEK
Honeywell Intl Inc	47BD67	SNRFOR	USD
Honeywell Intl Inc	47BD67	SNRFOR	USD

CR	Composite	0.001768143	0.002515113	0.003485633	0.004273786	0.004876299	0.005578333
MM	Composite	0.17%	0.24%	0.33%	0.41%	0.47%	0.53%
MR	Composite	0.17%	0.24%	0.33%	0.41%	0.46%	0.52%
XR	Composite						
MM	Composite	0.17%	0.24%	0.33%	0.41%	0.47%	0.53%
MM	Composite						
CR	Composite	0.00169742	0.00258484	0.003359685	0.004111164	0.004723798	0.005317531
MM	Composite	0.17%	0.25%	0.34%	0.41%	0.47%	0.53%
MM	Composite	0.17%	0.24%	0.33%	0.41%	0.47%	0.53%
CR	Composite	0.18%	0.25%	0.35%	0.43%	0.49%	0.56%
MM	Composite	0.17%	0.24%	0.33%	0.41%	0.47%	0.53%
MR	Composite	0.17%	0.24%	0.33%	0.41%	0.46%	0.52%
XR	Composite	0.16%	0.23%	0.32%	0.39%	0.45%	0.50%
CR	Composite	0.10%	0.07%	0.10%	0.11%	0.15%	0.14%
XR	Composite	0.10%	0.07%	0.07%	0.11%	0.11%	0.14%
CR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.09%	0.10%	0.18%	0.22%	0.27%	0.27%
MM	Composite	0.000855	0.00095	0.001828179	0.002246205	0.002652003	0.002733333
MR	Composite						
XR	Composite	0.09%	0.10%	0.18%	0.22%	0.27%	0.27%
CR	Composite	0.000855	0.00095	0.001828179	0.002246205	0.002652003	0.002733333
MM	Composite						
CR	Composite						
CR	Composite	0.07%	0.08%	0.11%	0.13%	0.16%	0.18%
MR	Composite	0.00069	0.000784848	0.00107331	0.001259257	0.001479387	0.001676631
XR	Composite	0.07%	0.06%	0.08%	0.10%	0.12%	0.13%
CR	Composite	0.00069	0.00080045	0.00111384	0.00127576	0.0015398	0.0017479
CR	Composite	0.44%	0.48%	0.56%	0.60%	0.67%	0.73%
MR	Composite						
XR	Composite	0.44%	0.42%	0.56%	0.46%	0.67%	0.56%
CR	Composite	0.44%	0.46%	0.56%	0.59%	0.67%	0.72%
CR	Composite	0.07%	0.08%	0.11%	0.13%	0.15%	0.17%
MR	Composite						
XR	Composite	0.06%	0.06%	0.09%	0.10%	0.11%	0.13%
CR	Composite	0.07%	0.08%	0.11%	0.13%	0.15%	0.17%
CR	Composite	0.006608256	0.008513507	0.010687504	0.01366296	0.016114428	0.017810513
MM	Composite	0.63%	0.85%	1.02%	1.30%	1.54%	1.70%
MM	Composite	0.005773717	0.008276108	0.01110378	0.013627557	0.015384219	0.016991341
CR	Composite	0.57%	0.89%	1.15%	1.39%	1.61%	1.76%
MM	Composite	0.58%	0.83%	1.11%	1.36%	1.54%	1.70%
MR	Composite						
CR	Composite	0.57%	0.89%	1.15%	1.39%	1.61%	1.76%
MM	Composite	0.58%	0.83%	1.11%	1.36%	1.54%	1.70%
MR	Composite	0.57%	0.83%	1.10%	1.34%	1.53%	1.68%
CR	Composite	0.005717345	0.008877499	0.011529914	0.01394981	0.016096681	0.017629063
MM	Composite	0.58%	0.83%	1.11%	1.36%	1.54%	1.70%
CR	Composite	0.59%	0.85%	1.12%	1.41%	1.63%	1.79%
MM	Composite	0.59%	0.85%	1.07%	1.35%	1.56%	1.71%
MM	Composite	0.58%	0.83%	1.11%	1.36%	1.54%	1.70%
MM	Composite	0.58%	0.83%	1.11%	1.36%	1.54%	1.70%
CR	Composite	0.57%	0.89%	1.15%	1.39%	1.61%	1.76%
MM	Composite	0.58%	0.83%	1.11%	1.36%	1.54%	1.70%
MR	Composite	0.57%	0.83%	1.10%	1.34%	1.53%	1.68%
XR	Composite						
MR	Composite	0.17%	0.16%	0.25%	0.31%	0.32%	0.37%
XR	Composite	0.17%	0.16%	0.25%	0.31%	0.31%	0.35%
MR	Composite	0.17%	0.17%	0.25%	0.31%	0.33%	0.36%
MR	Composite	0.17%	0.17%	0.25%	0.31%	0.33%	0.36%
CR	Composite	0.18%	0.17%	0.27%	0.32%	0.34%	0.38%
MM	Composite	0.17%	0.16%	0.25%	0.31%	0.33%	0.37%
MR	Composite	0.17%	0.17%	0.25%	0.31%	0.33%	0.36%
XR	Composite	0.16%	0.16%	0.24%	0.30%	0.32%	0.35%
MR	Composite	0.001668643	0.001657564	0.002519856	0.003078806	0.003270334	0.003640523
XR	Composite	0.16%	0.16%	0.24%	0.30%	0.32%	0.35%
MR	Composite	0.17%	0.17%	0.25%	0.31%	0.33%	0.36%
XR	Composite	0.16%	0.16%	0.24%	0.30%	0.32%	0.35%
MR	Composite	0.001655934	0.001577476	0.002501577	0.003060181	0.003248889	0.003581651
XR	Composite	0.17%	0.16%	0.25%	0.31%	0.31%	0.36%
MR	Composite	0.001668643	0.001657564	0.002519856	0.003078806	0.003270334	0.003640523
XR	Composite	0.16%	0.16%	0.24%	0.30%	0.32%	0.35%
CR	Composite	0.001750999	0.001681455	0.002651852	0.003246532	0.003434786	0.00382657
MM	Composite						

0.60%	0.006625	0.00692362	0.0065	0.007378212	0.4 BBB	A
0.58%	0.63%	0.69%	0.65%	0.74%	0.387142859 A	AA
0.57%	0.63%	0.69%	0.65%	0.74%	0.391818183 BBB	AA
					0.391818183	
0.58%	0.63%	0.69%	0.65%	0.74%	0.387142859 A	AA
					0.387142859	
0.58%	0.006388839	0.00692362	0.0065	0.007378212	0.391818183 BB	BBB
0.58%	0.64%	0.69%	0.65%	0.74%	0.4 BB	A
0.58%	0.63%	0.69%	0.65%	0.74%	0.387142859 A	AA
0.60%	0.66%	0.69%	0.65%	0.74%	0.4 BBB	A
0.58%	0.63%	0.69%	0.65%	0.74%	0.387142859 A	AA
0.57%	0.63%	0.69%	0.65%	0.74%	0.391818183 BBB	AA
0.55%	0.61%	0.69%	0.65%	0.74%	0.391818183 BBB	AA
0.18%	0.24%	0.24%	0.24%	0.24%	0.275 NR	NR
0.18%	0.24%	0.24%	0.24%	0.24%	0.275 NR	NR
					0.275	
					0.294	
					0.294	
0.31%	0.37%	0.37%	0.37%	0.37%	0.3375 NR	NR
0.31%	0.0037	0.0037	0.0037	0.0037	0.294 NR	NR
					0.294	
0.31%	0.37%	0.37%	0.37%	0.37%	0.294 NR	NR
0.31%	0.0037	0.0037	0.0037	0.0037	0.294 NR	NR
					0.294	
					0.320000002	
0.20%	0.22%	0.22%	0.26%	0.28%	0.320000002 NR	A
0.20%	0.002236667	0.002236667	0.0025825	0.0028375	0.320000002 NR	BBB
0.20%	0.22%	0.22%	0.26%	0.28%	0.320000002 NR	BBB
0.20%	0.002236667	0.002236667	0.0025825	0.0028375	0.320000002 NR	BB
0.84%	0.96%	1.35%	1.47%	1.60%	0.35 NR	A
					0.2925	
0.63%	0.72%	1.35%	1.47%	1.60%	0.2925 NR	BBB
0.84%	0.96%	1.35%	1.47%	1.60%	0.2925 NR	BB
0.22%	0.28%	0.28%	0.27%	0.29%	0.35 A	BBB
					0.3375	
0.16%	0.21%	0.21%	0.27%	0.29%	0.3375 BBB	BB
0.22%	0.28%	0.28%	0.27%	0.29%	0.3375 BB	B
1.88%	0.018904348	0.018167552	0.018885274	0.018085025	0.4 BBB	A
1.80%	1.80%	1.82%	1.81%	1.81%	0.4 A	A
1.75%	0.017890166	0.018032868	0.018096558	0.01807999	0.4 AA	AA
1.82%	1.87%	1.83%	1.88%	1.88%	0.4 A	A
1.75%	1.79%	1.80%	1.81%	1.81%	0.4 AA	AA
					0.4	
1.82%	1.87%	1.83%	1.88%	1.88%	0.4 A	A
1.75%	1.79%	1.80%	1.81%	1.81%	0.4 AA	AA
1.73%	1.78%	1.78%	1.78%	1.78%	0.4 A	AA
1.82%	0.018677731	0.018313447	0.018774057	0.018756972	0.4 A	A
1.75%	1.79%	1.80%	1.81%	1.81%	0.4 AA	AA
1.85%	1.89%	1.82%	1.82%	1.81%	0.4 BBB	A
1.77%	1.81%	1.82%	1.82%	1.81%	0.4 BBB	A
1.75%	1.79%	1.80%	1.81%	1.81%	0.4 AA	AA
1.75%	1.79%	1.80%	1.81%	1.81%	0.4 AA	AA
1.82%	1.87%	1.83%	1.88%	1.88%	0.4 A	A
1.75%	1.79%	1.80%	1.81%	1.81%	0.4 AA	AA
1.73%	1.78%	1.78%	1.78%	1.78%	0.4 A	AA
					0.4	
0.40%	0.43%	0.60%	0.71%	0.76%	0.4 BB	BBB
0.39%	0.42%	0.60%	0.71%	0.76%	0.4 BB	BBB
0.41%	0.46%	0.60%	0.71%	0.76%	0.4 A	AA
0.41%	0.46%	0.60%	0.71%	0.76%	0.4 A	AA
0.43%	0.47%	0.60%	0.71%	0.76%	0.4 BBB	A
0.41%	0.45%	0.60%	0.71%	0.76%	0.4 BBB	A
0.41%	0.46%	0.60%	0.71%	0.76%	0.4 A	AA
0.39%	0.43%	0.60%	0.71%	0.76%	0.4 BBB	A
0.41%	0.004596158	0.005988833	0.007080833	0.007621342	0.4 A	AA
0.39%	0.43%	0.60%	0.71%	0.76%	0.4 BBB	A
0.41%	0.46%	0.60%	0.71%	0.76%	0.4 A	AA
0.39%	0.43%	0.60%	0.71%	0.76%	0.4 BBB	A
0.41%	0.004381088	0.005988833	0.007080833	0.007621342	0.4 BB	BBB
0.40%	0.44%	0.60%	0.71%	0.76%	BB	BBB
0.41%	0.004596158	0.005988833	0.007080833	0.007621342	0.4 A	AA
0.39%	0.43%	0.60%	0.71%	0.76%	0.4 BBB	A
0.43%	0.004715891	0.005988833	0.007080833	0.007621342	0.4 BBB	A
					0.4	

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	A	A	BBB	A
BBB	BBB	A	A	BBB	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	AA
A	A	A	AA	A	AA
BB	NR	B	NR	NR	NR
B	NR	B	NR	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
A	A	A	A	BB	B
BBB	BBB	BBB	BBB	BB	B
BBB	BBB	BBB	BBB	BB	B
B	B	B	B	BB	B
NR	BBB	NR	BBB	BBB	BBB
NR	BB	NR	BB	BB	BB
NR	B	NR	B	B	B
BBB	BBB	BBB	BBB	A	A
BB	BB	BB	BB	BBB	BBB
B	B	B	B	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	A	A	A	A

NR	NR	NR	A	3 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	AA	12 Industrials
			NR	Industrials
NR	NR	NR	A	10 Industrials
			NR	Industrials
NR	NR	NR	AA	12 Industrials
NR	NR	NR	AA	12 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	AA	12 Industrials
NR	NR	NR	AA	12 Industrials
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Government
			NR	Government
			NR	3 Government
			NR	3 Government
			NR	Government
			NR	3 Government
			NR	3 Government
			NR	Government
			NR	Utilities
	NR	NR	A	4 Utilities
	NR	NR	A	4 Utilities
	NR	NR	BBB	4 Utilities
	NR	NR	BBB	5 Utilities
NR	NR	NR	NR	3 Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	3 Basic Materials
NR	NR	NR	NR	3 Basic Materials
	NR	NR	BBB	5 Utilities
			NR	Utilities
	NR	NR	BBB	5 Utilities
	NR	NR	BBB	5 Utilities
BB	BBB	BB	A	3 Industrials
BB	A	BB	A	3 Industrials
A	A	A	AA	20 Industrials
A	BBB	BBB	AA	7 Industrials
A	A	A	AA	20 Industrials
			NR	Industrials
A	BBB	BBB	AA	7 Industrials
A	A	A	AA	20 Industrials
BBB	BBB	BBB	AA	20 Industrials
A	BBB	BBB	AA	7 Industrials
A	A	A	AA	20 Industrials
BB	BB	BB	A	3 Industrials
BB	BB	BB	A	3 Industrials
A	A	A	AA	20 Industrials
A	A	A	AA	20 Industrials
A	BBB	BBB	AA	7 Industrials
A	A	A	AA	20 Industrials
BBB	BBB	BBB	AA	20 Industrials
			NR	Industrials
NR	NR	NR	BBB	3 Industrials
NR	NR	NR	BBB	4 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	11 Industrials
NR	NR	NR	BBB	11 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	A	11 Industrials
			NR	Industrials

Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A				
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A				
Europe	France	A	A	Entity Tier	DocAdj	Entity Tier	Entity Tier
Europe	France	A	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan		AA	Thin	Thin	CcyGrp	Thin
Asia	Japan		AA	Thin	Thin	DocAdj	Thin
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan		AA	Thin	CcyGrp	Thin	CcyGrp
Asia	Japan		AA				
Asia	Japan		AA	Thin	CcyGrp	Thin	DocAdj
Asia	Japan		AA	Thin	Entity Tier	Thin	Entity Tier
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	BBB	BBB	DocAdj	Entity Tier	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB				
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BBB				
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				

DocAdj	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
Thin	Entity Tier	Thin	Thin			
Thin	Entity Tier	Thin	Thin			
Thin	Entity Tier	Thin	Thin			
Thin	Entity Tier	Thin	Thin			
CcyGrp	CcyGrp	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Entity Tier	DocAdj	Entity Tier	Thin	Thin	Thin
DocAdj	Entity Tier	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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HONUSDMR	31-Jul-08 HON
HONUSDXR	31-Jul-08 HON
HONHAIEURCR	31-Jul-08 HONHAI
HONHAIEURMM	31-Jul-08 HONHAI
HONHAITWDCR	31-Jul-08 HONHAI
HONHAIUSDCR	31-Jul-08 HONHAI
HONHAIUSDMM	31-Jul-08 HONHAI
HONHAIUSDMR	31-Jul-08 HONHAI
HOSHOTAUDXR	31-Jul-08 HOSHOT
HOSHOTEURCR	31-Jul-08 HOSHOT
HOSHOTEURMM	31-Jul-08 HOSHOT
HOSHOTEURMR	31-Jul-08 HOSHOT
HOSHOTEURXR	31-Jul-08 HOSHOT
HOSHOTUSDCR	31-Jul-08 HOSHOT
HOSHOTUSDMM	31-Jul-08 HOSHOT
HOSHOTUSDMR	31-Jul-08 HOSHOT
HOSHOTUSDXR	31-Jul-08 HOSHOT
HOSHOT-HSTRESAUDMR	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESAUDXR	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESDKKXR	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESEURCR	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESEURMM	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESEURMR	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESEURXR	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESHKDXR	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESJPYXR	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESSEKXR	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESUSDCR	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESUSDMM	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESUSDMR	31-Jul-08 HOSHOT-HSTRES
HOSHOT-HSTRESUSDXR	31-Jul-08 HOSHOT-HSTRES
HOTAUDMR	31-Jul-08 HOT
HOTAUDXR	31-Jul-08 HOT
HOTCADMR	31-Jul-08 HOT
HOTEURCR	31-Jul-08 HOT
HOTEURMM	31-Jul-08 HOT
HOTEURMR	31-Jul-08 HOT
HOTEURXR	31-Jul-08 HOT
HOTGBPMR	31-Jul-08 HOT
HOTGBPXR	31-Jul-08 HOT
HOTHKDMR	31-Jul-08 HOT
HOTHKDXR	31-Jul-08 HOT
HOTJPYMR	31-Jul-08 HOT
HOTJPYXR	31-Jul-08 HOT
HOTSEKXR	31-Jul-08 HOT
HOTSGDXR	31-Jul-08 HOT
HOTTWDXR	31-Jul-08 HOT
HOTUSDCR	31-Jul-08 HOT
HOTUSDMM	31-Jul-08 HOT
HOTUSDMR	31-Jul-08 HOT
HOTUSDXR	31-Jul-08 HOT
HOT-ITTUSDCR	31-Jul-08 HOT-ITT
HOT-ITTUSDMR	31-Jul-08 HOT-ITT
HOT-ITTUSDXR	31-Jul-08 HOT-ITT
HOUNZCAUDMR	31-Jul-08 HOUNZC
HOUNZCUSDCR	31-Jul-08 HOUNZC
HOUNZCUSDMR	31-Jul-08 HOUNZC
HOVEURMM	31-Jul-08 HOV
HOVEURMR	31-Jul-08 HOV
HOVEURXR	31-Jul-08 HOV
HOVUSDCR	31-Jul-08 HOV
HOVUSDMM	31-Jul-08 HOV
HOVUSDMR	31-Jul-08 HOV
HOVUSDXR	31-Jul-08 HOV
HOV-KAUDXR	31-Jul-08 HOV-K
HOV-KEURCR	31-Jul-08 HOV-K
HOV-KEURMM	31-Jul-08 HOV-K
HOV-KEURMR	31-Jul-08 HOV-K
HOV-KEURXR	31-Jul-08 HOV-K
HOV-KGBPXR	31-Jul-08 HOV-K
HOV-KHKDMR	31-Jul-08 HOV-K
HOV-KHKDXR	31-Jul-08 HOV-K
HOV-KJPYXR	31-Jul-08 HOV-K
HOV-KSGDXR	31-Jul-08 HOV-K

Honeywell Intl Inc	47BD67	SNRFOR	USD
Honeywell Intl Inc	47BD67	SNRFOR	USD
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	EUR
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	EUR
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	TWD
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	USD
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	USD
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	USD
Host Hotels & Resorts Inc	4I517M	SNRFOR	AUD
Host Hotels & Resorts Inc	4I517M	SNRFOR	EUR
Host Hotels & Resorts Inc	4I517M	SNRFOR	EUR
Host Hotels & Resorts Inc	4I517M	SNRFOR	EUR
Host Hotels & Resorts Inc	4I517M	SNRFOR	EUR
Host Hotels & Resorts Inc	4I517M	SNRFOR	USD
Host Hotels & Resorts Inc	4I517M	SNRFOR	USD
Host Hotels & Resorts Inc	4I517M	SNRFOR	USD
Host Hotels & Resorts Inc	4I517M	SNRFOR	USD
Host Hotels & Resorts LP	4I517N	SNRFOR	AUD
Host Hotels & Resorts LP	4I517N	SNRFOR	AUD
Host Hotels & Resorts LP	4I517N	SNRFOR	DKK
Host Hotels & Resorts LP	4I517N	SNRFOR	EUR
Host Hotels & Resorts LP	4I517N	SNRFOR	EUR
Host Hotels & Resorts LP	4I517N	SNRFOR	EUR
Host Hotels & Resorts LP	4I517N	SNRFOR	EUR
Host Hotels & Resorts LP	4I517N	SNRFOR	HKD
Host Hotels & Resorts LP	4I517N	SNRFOR	JPY
Host Hotels & Resorts LP	4I517N	SNRFOR	SEK
Host Hotels & Resorts LP	4I517N	SNRFOR	USD
Host Hotels & Resorts LP	4I517N	SNRFOR	USD
Host Hotels & Resorts LP	4I517N	SNRFOR	USD
Host Hotels & Resorts LP	4I517N	SNRFOR	USD
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	AUD
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	AUD
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	CAD
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	EUR
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	EUR
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	EUR
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	EUR
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	GBP
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	GBP
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	HKD
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	HKD
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	JPY
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	JPY
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	SEK
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	SGD
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	TWD
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	USD
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	USD
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	USD
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	USD
Sheraton Hldg Corp	8A57AL	SNRFOR	USD
Sheraton Hldg Corp	8A57AL	SNRFOR	USD
Sheraton Hldg Corp	8A57AL	SNRFOR	USD
Hsg New Zealand Corp	QUBB4F	SNRFOR	AUD
Hsg New Zealand Corp	QUBB4F	SNRFOR	USD
Hsg New Zealand Corp	QUBB4F	SNRFOR	USD
Hovnanian Entpers Inc	4I66CF	SNRFOR	EUR
Hovnanian Entpers Inc	4I66CF	SNRFOR	EUR
Hovnanian Entpers Inc	4I66CF	SNRFOR	EUR
Hovnanian Entpers Inc	4I66CF	SNRFOR	USD
Hovnanian Entpers Inc	4I66CF	SNRFOR	USD
Hovnanian Entpers Inc	4I66CF	SNRFOR	USD
Hovnanian Entpers Inc	4I66CF	SNRFOR	USD
K Hovnanian Entpers Inc	4I66CG	SNRFOR	AUD
K Hovnanian Entpers Inc	4I66CG	SNRFOR	EUR
K Hovnanian Entpers Inc	4I66CG	SNRFOR	EUR
K Hovnanian Entpers Inc	4I66CG	SNRFOR	EUR
K Hovnanian Entpers Inc	4I66CG	SNRFOR	EUR
K Hovnanian Entpers Inc	4I66CG	SNRFOR	GBP
K Hovnanian Entpers Inc	4I66CG	SNRFOR	HKD
K Hovnanian Entpers Inc	4I66CG	SNRFOR	HKD
K Hovnanian Entpers Inc	4I66CG	SNRFOR	JPY
K Hovnanian Entpers Inc	4I66CG	SNRFOR	SGD

MR	Composite	0.001668643	0.001657564	0.002519856	0.003078806	0.003270334	0.003640523
XR	Composite	0.16%	0.16%	0.24%	0.30%	0.32%	0.35%
CR	Composite						
MM	Composite						
CR	Composite	0.009976788	0.010880477	0.011954427	0.013059729	0.014156361	0.015792705
CR	Composite	0.009976788	0.010880477	0.011954427	0.013059729	0.014156361	0.015792705
MM	Composite						
MR	Composite	0.009976788	0.010880477	0.011954427	0.013059729	0.014156361	0.015792705
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.030464655	0.028811447	0.037767178	0.04375724	0.048130905	0.051054997
XR	Composite	3.05%	2.77%	3.78%	4.21%	4.64%	4.92%
CR	Composite	3.05%	3.03%	3.78%	4.61%	5.07%	5.37%
MM	Composite						
MR	Composite	3.05%	2.88%	3.78%	4.38%	4.81%	5.11%
XR	Composite	3.05%	2.77%	3.78%	4.21%	4.64%	4.92%
MR	Composite	3.19%	3.00%	3.86%	4.48%	4.88%	5.20%
XR	Composite	3.19%	3.00%	3.86%	4.48%	4.88%	5.20%
XR	Composite	3.38%	2.89%	3.78%	4.42%	4.84%	5.16%
CR	Composite						
MM	Composite						
MR	Composite	3.35%	3.03%	3.91%	4.54%	4.93%	5.24%
XR	Composite	3.38%	2.89%	3.78%	4.42%	4.84%	5.16%
XR	Composite	3.38%	2.89%	3.78%	4.42%	4.84%	5.16%
XR	Composite	3.19%	3.00%	3.86%	4.48%	4.88%	5.20%
XR	Composite						
CR	Composite	3.53%	3.19%	4.11%	4.78%	5.24%	5.56%
MM	Composite						
MR	Composite	0.033493306	0.030257735	0.039084331	0.045409984	0.049259189	0.052357167
XR	Composite	3.38%	2.89%	3.78%	4.42%	4.84%	5.16%
MR	Composite	0.96%	1.66%	1.79%	2.15%	2.33%	2.43%
XR	Composite	0.96%	1.66%	1.79%	2.07%	2.25%	2.43%
MR	Composite	0.96%	1.68%	1.85%	2.19%	2.33%	2.49%
CR	Composite	0.96%	1.77%	1.95%	2.31%	2.49%	2.62%
MM	Composite	0.96%	1.70%	1.88%	2.22%	2.39%	2.52%
MR	Composite	0.96%	1.68%	1.85%	2.19%	2.33%	2.49%
XR	Composite	0.96%	1.62%	1.78%	2.13%	2.32%	2.43%
MR	Composite	0.96%	1.68%	1.85%	2.19%	2.33%	2.49%
XR	Composite	0.96%	1.62%	1.78%	2.13%	2.32%	2.43%
MR	Composite	0.96%	1.68%	1.85%	2.19%	2.33%	2.49%
XR	Composite	0.96%	1.62%	1.78%	2.13%	2.32%	2.43%
MR	Composite	0.00959326	0.016634652	0.017948757	0.021468998	0.023245707	0.024719106
XR	Composite	0.96%	1.66%	1.71%	2.07%	2.24%	2.38%
XR	Composite	0.96%	1.62%	1.78%	2.13%	2.32%	2.43%
XR	Composite	0.96%	1.62%	1.78%	2.13%	2.32%	2.43%
XR	Composite	0.96%	1.62%	1.78%	2.13%	2.32%	2.43%
CR	Composite	0.96%	1.77%	1.95%	2.31%	2.49%	2.62%
MM	Composite						
MR	Composite	0.96%	1.68%	1.85%	2.19%	2.33%	2.49%
XR	Composite	0.00959326	0.016167731	0.017847592	0.021297572	0.023237758	0.024266667
CR	Composite						
MR	Composite	0.89%	0.89%	0.89%	0.89%	0.89%	0.89%
XR	Composite	0.00885	0.00885	0.00885	0.00885	0.00885	0.00885
MR	Composite						
CR	Composite						
MR	Composite						
MM	Composite						
MR	Composite	11.11%	11.63%	13.40%	13.88%	13.85%	14.10%
XR	Composite	0.108994275	0.1153	0.13086	0.135482857	0.1360875	0.13705
CR	Composite	11.69%	12.42%	14.10%	14.61%	14.83%	14.91%
MM	Composite						
MR	Composite	0.111084212	0.116318667	0.133988495	0.13880596	0.138475667	0.14104475
XR	Composite	0.108994275	0.1153	0.13086	0.135482857	0.1360875	0.13705
XR	Composite	0.1055	0.115179117	0.130171783	0.137884919	0.139101697	0.13936387
CR	Composite	10.55%	12.40%	14.14%	15.07%	15.13%	15.13%
MM	Composite						
MR	Composite	10.55%	11.78%	13.44%	14.31%	14.37%	14.38%
XR	Composite	0.1055	0.11606746	0.13140614	0.13690775	0.13825374	0.138321819
XR	Composite	10.55%	11.61%	13.14%	13.69%	13.83%	13.83%
MR	Composite	10.55%	11.78%	13.44%	14.31%	14.37%	14.38%
XR	Composite	10.55%	11.61%	13.14%	13.69%	13.83%	13.83%
XR	Composite	10.55%	11.52%	13.02%	13.79%	13.91%	13.94%
XR	Composite	10.55%	11.61%	13.14%	13.69%	13.83%	13.83%

0.41%	0.004596158	0.005988833	0.007080833	0.007621342	0.4	A	AA
0.39%	0.43%	0.60%	0.71%	0.76%	0.4	BBB	A
					0.372500001		
					0.378000001		
1.73%	0.018823092	0.018823092	0.018823092	0.018823092	0.372500001	NR	NR
1.73%	0.018823092	0.018823092	0.018823092	0.018823092	0.372500001	NR	NR
					0.378000001		
1.73%	0.018823092	0.018823092	0.018823092	0.018823092	0.378000001	NR	NR
					0.4		
					0.4		
					0.4		
5.11%	0.051815606	0.051915706	0.051956406	0.051982556	0.4	NR	BBB
4.92%	5.18%	5.19%	5.20%	5.20%	0.4	NR	BBB
5.38%	5.18%	5.19%	5.20%	5.20%	0.4	NR	BBB
					0.4		
5.11%	5.18%	5.19%	5.20%	5.20%	0.4	NR	BBB
4.92%	5.18%	5.19%	5.20%	5.20%	0.4	NR	BBB
5.21%	5.21%	5.24%	5.28%	5.31%	0.4	BBB	BBB
5.21%	5.21%	5.24%	5.28%	5.31%	0.4	BBB	BBB
5.17%	5.19%	5.11%	5.23%	5.15%	0.4	A	A
					0.4		
					0.4		
5.29%	5.29%	5.30%	5.34%	5.34%	0.4	A	AA
5.17%	5.19%	5.11%	5.23%	5.15%	0.4	A	A
5.17%	5.19%	5.11%	5.23%	5.15%	0.4	A	A
5.21%	5.21%	5.24%	5.28%	5.31%		BBB	BBB
					0.4		
5.59%	5.60%	5.59%	5.62%	5.63%	0.4	BBB	A
					0.4		
5.29%	0.052880716	0.053018701	0.053421714	0.053433414	0.4	A	AA
5.17%	5.19%	5.11%	5.23%	5.15%	0.4	A	A
2.51%	2.53%	2.53%	2.53%	2.62%	0.4	NR	BBB
2.42%	2.44%	2.53%	2.53%	2.62%	0.4	NR	BBB
2.49%	2.54%	2.60%	2.65%	2.61%	0.4	NR	A
2.61%	2.67%	2.73%	2.75%	2.79%	0.4	NR	BBB
2.50%	2.57%	2.63%	2.64%	2.68%	0.4	NR	BBB
2.49%	2.54%	2.60%	2.65%	2.61%	0.4	NR	A
2.40%	2.46%	2.52%	2.50%	2.57%	0.4	NR	BBB
2.49%	2.54%	2.60%	2.65%	2.61%	0.4	NR	A
2.40%	2.46%	2.52%	2.50%	2.57%	0.4	NR	BBB
2.49%	2.54%	2.60%	2.65%	2.61%	0.4	NR	A
2.40%	2.46%	2.52%	2.50%	2.57%	0.4	NR	BBB
2.50%	0.02531885	0.025267659	0.025292751	0.026182157		NR	BBB
2.41%	2.44%	2.53%	2.53%	2.62%	0.4	NR	BBB
2.40%	2.46%	2.52%	2.50%	2.57%	0.4	NR	BBB
2.40%	2.46%	2.52%	2.50%	2.57%	0.4	NR	BBB
2.40%	2.46%	2.52%	2.50%	2.57%	0.4	NR	BBB
2.61%	2.67%	2.73%	2.75%	2.79%	0.4	NR	BBB
					0.4		
2.49%	2.54%	2.60%	2.65%	2.61%	0.4	NR	A
2.40%	0.024578579	0.025232483	0.025045905	0.025698747	0.4	NR	BBB
					0.4		
0.89%	0.89%	0.89%	0.89%	0.89%	0.4		
0.00885	0.00885	0.00885	0.00885	0.00885	0.4		
					0.4		
					0.4		
					0.4		
					0.451		
13.00%	12.09%	12.36%	12.24%	12.17%	0.451	BBB	A
12.81%	0.121239286	0.119028635	0.117891411	0.117216044	0.451	A	AA
13.92%	13.12%	13.01%	12.88%	12.81%	0.451	BBB	A
					0.451		
13.00%	0.1209415	0.123581643	0.122400918	0.121699718	0.451	BBB	A
12.81%	0.121239286	0.119028635	0.117891411	0.117216044	0.451	A	AA
13.17%	0.125501676	0.11452105	0.125591117	0.122290122	0.485	NR	BBB
14.36%	13.53%	11.45%	13.47%	12.23%	0.485	NR	A
					0.485		
13.64%	12.50%	11.45%	12.80%	12.23%	0.485	NR	A
13.14%	0.125716806	0.11452105	0.122897961	0.122290122	0.485	NR	A
13.14%	12.57%	11.45%	12.29%	12.23%	0.485	NR	A
13.64%	12.50%	11.45%	12.80%	12.23%	0.485	NR	A
13.14%	12.57%	11.45%	12.29%	12.23%	0.485	NR	A
13.17%	12.55%	11.45%	12.56%	12.23%	0.485	NR	BBB
13.14%	12.57%	11.45%	12.29%	12.23%	0.485	NR	A

AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BBB	BBB	A	A	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	A	A	NR
NR	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
			NR		
			NR		
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA

NR	NR	NR	A	9 Industrials
NR	NR	NR	BBB	8 Industrials
			NR	Technology
			NR	Technology
			NR	2 Technology
			NR	2 Technology
			NR	Technology
			NR	2 Technology
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
BB	BB	BB	A	7 Financials
BB	BB	BB	A	7 Financials
BBB	A	BBB	BBB	4 Financials
			NR	Financials
			NR	Financials
A	A	A	A	6 Financials
BBB	A	BBB	BBB	4 Financials
BBB	A	BBB	BBB	4 Financials
BB	BB	BB	A	7 Financials
			NR	Financials
BBB	BBB	BBB	A	7 Financials
			NR	Financials
A	A	A	A	6 Financials
BBB	A	BBB	BBB	4 Financials
BB	BBB	BBB	A	13 Consumer Services
BB	BBB	BBB	A	13 Consumer Services
BBB	A	A	A	7 Consumer Services
BBB	A	A	AA	12 Consumer Services
BBB	A	A	AA	12 Consumer Services
BBB	A	A	A	7 Consumer Services
A	AA	A	AA	9 Consumer Services
BBB	A	A	A	7 Consumer Services
A	AA	A	AA	9 Consumer Services
BBB	A	A	A	7 Consumer Services
A	AA	A	AA	9 Consumer Services
BB	BBB	BBB	A	4 Consumer Services
BB	BBB	BBB	A	3 Consumer Services
A	AA	A	AA	9 Consumer Services
A	AA	A	AA	9 Consumer Services
A	AA	A	AA	9 Consumer Services
BBB	A	A	AA	12 Consumer Services
			NR	Consumer Services
BBB	A	A	A	7 Consumer Services
A	AA	A	AA	9 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Government
			NR	Government
			NR	Government
			NR	Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
BBB	BBB	BBB	AA	7 Consumer Goods
BBB	BBB	BBB	AA	9 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
BBB	BBB	BBB	AA	7 Consumer Goods
NR	BB	NR	A	8 Consumer Goods
NR	BBB	NR	A	8 Consumer Goods
			NR	Consumer Goods
NR	BBB	NR	A	8 Consumer Goods
NR	A	NR	A	8 Consumer Goods
NR	A	NR	A	8 Consumer Goods
NR	BBB	NR	A	8 Consumer Goods
NR	A	NR	A	8 Consumer Goods
NR	BB	NR	A	8 Consumer Goods
NR	A	NR	A	8 Consumer Goods

N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	A	BBB				
Asia	Taiwan Province of China	A	BBB				
Asia	Taiwan Province of China	A	BBB	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	A	BBB	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	A	BBB				
Asia	Taiwan Province of China	A	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	BB	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	Entity Tier	CcyGrp	DocAdj
N.Amer	United States	BBB	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
Oceania	New Zealand	AA	AA				
Oceania	New Zealand	AA	AA				
Oceania	New Zealand	AA	AA				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	CcyGrp	Thin	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
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HOV-KUSDCR	31-Jul-08 HOV-K
HOV-KUSDMM	31-Jul-08 HOV-K
HOV-KUSDMR	31-Jul-08 HOV-K
HOV-KUSDXR	31-Jul-08 HOV-K
HOXANJPYCR	31-Jul-08 HOXAN
HOXANJPYXR	31-Jul-08 HOXAN
HOXANUSDCR	31-Jul-08 HOXAN
HPCUSDCR	31-Jul-08 HPC
HPCUSDMR	31-Jul-08 HPC
HPCUSDXR	31-Jul-08 HPC
HPCEURCR	31-Jul-08 HPC
HPCEURMM	31-Jul-08 HPC
HPCEURMR	31-Jul-08 HPC
HPCEURXR	31-Jul-08 HPC
HPCJPYMR	31-Jul-08 HPC
HPCUSDCR	31-Jul-08 HPC
HPCUSDMM	31-Jul-08 HPC
HPCUSDMR	31-Jul-08 HPC
HPCUSDXR	31-Jul-08 HPC
HPQAUDMR	31-Jul-08 HPQ
HPQAUDXR	31-Jul-08 HPQ
HPQCADMR	31-Jul-08 HPQ
HPQCHFMR	31-Jul-08 HPQ
HPQEURCR	31-Jul-08 HPQ
HPQEURMM	31-Jul-08 HPQ
HPQEURMR	31-Jul-08 HPQ
HPQEURXR	31-Jul-08 HPQ
HPQGBPMR	31-Jul-08 HPQ
HPQGBPXR	31-Jul-08 HPQ
HPQHKDMR	31-Jul-08 HPQ
HPQHKDXR	31-Jul-08 HPQ
HPQJPYCR	31-Jul-08 HPQ
HPQJPYMR	31-Jul-08 HPQ
HPQJPYXR	31-Jul-08 HPQ
HPQSEKMR	31-Jul-08 HPQ
HPQSEKXR	31-Jul-08 HPQ
HPQSGDMR	31-Jul-08 HPQ
HPQUSDCR	31-Jul-08 HPQ
HPQUSDMM	31-Jul-08 HPQ
HPQUSDMR	31-Jul-08 HPQ
HPQUSDXR	31-Jul-08 HPQ
HPTEURCR	31-Jul-08 HPT
HPTEURMM	31-Jul-08 HPT
HPTEURMR	31-Jul-08 HPT
HPTEURXR	31-Jul-08 HPT
HPTJPYMR	31-Jul-08 HPT
HPTUSDCR	31-Jul-08 HPT
HPTUSDMM	31-Jul-08 HPT
HPTUSDMR	31-Jul-08 HPT
HPTUSDXR	31-Jul-08 HPT
HRAUDMR	31-Jul-08 HR
HREURCR	31-Jul-08 HR
HREURMM	31-Jul-08 HR
HREURMR	31-Jul-08 HR
HREURXR	31-Jul-08 HR
HRJPYMR	31-Jul-08 HR
HRUSDCR	31-Jul-08 HR
HRUSDMM	31-Jul-08 HR
HRUSDMR	31-Jul-08 HR
HRUSDXR	31-Jul-08 HR
HRBEURCR	31-Jul-08 HRB
HRBEURMM	31-Jul-08 HRB
HRBEURMR	31-Jul-08 HRB
HRBEURXR	31-Jul-08 HRB
HRBUSDCR	31-Jul-08 HRB
HRBUSDMR	31-Jul-08 HRB
HRBUSDXR	31-Jul-08 HRB
HRB-FIIcAUDMR	31-Jul-08 HRB-FIIc
HRB-FIIcCADMR	31-Jul-08 HRB-FIIc
HRB-FIIcCHFMR	31-Jul-08 HRB-FIIc
HRB-FIIcDKKMR	31-Jul-08 HRB-FIIc
HRB-FIIcEURCR	31-Jul-08 HRB-FIIc
HRB-FIIcEURMM	31-Jul-08 HRB-FIIc
HRB-FIIcEURMR	31-Jul-08 HRB-FIIc

K Hovnanian Entpers Inc	4I66CG	SNRFOR	USD
K Hovnanian Entpers Inc	4I66CG	SNRFOR	USD
K Hovnanian Entpers Inc	4I66CG	SNRFOR	USD
K Hovnanian Entpers Inc	4I66CG	SNRFOR	USD
Air Wtr Inc	JJ06C8	SNRFOR	JPY
Air Wtr Inc	JJ06C8	SNRFOR	JPY
Air Wtr Inc	JJ06C8	SNRFOR	USD
Hercules Inc	4G975B	SECDOM	USD
Hercules Inc	4G975B	SECDOM	USD
Hercules Inc	4G975B	SECDOM	USD
Hercules Inc	4G975B	SNRFOR	EUR
Hercules Inc	4G975B	SNRFOR	EUR
Hercules Inc	4G975B	SNRFOR	EUR
Hercules Inc	4G975B	SNRFOR	EUR
Hercules Inc	4G975B	SNRFOR	JPY
Hercules Inc	4G975B	SNRFOR	USD
Hercules Inc	4G975B	SNRFOR	USD
Hercules Inc	4G975B	SNRFOR	USD
Hercules Inc	4G975B	SNRFOR	USD
Hewlett Packard Co	46AA59	SNRFOR	AUD
Hewlett Packard Co	46AA59	SNRFOR	AUD
Hewlett Packard Co	46AA59	SNRFOR	CAD
Hewlett Packard Co	46AA59	SNRFOR	CHF
Hewlett Packard Co	46AA59	SNRFOR	EUR
Hewlett Packard Co	46AA59	SNRFOR	EUR
Hewlett Packard Co	46AA59	SNRFOR	EUR
Hewlett Packard Co	46AA59	SNRFOR	EUR
Hewlett Packard Co	46AA59	SNRFOR	GBP
Hewlett Packard Co	46AA59	SNRFOR	GBP
Hewlett Packard Co	46AA59	SNRFOR	HKD
Hewlett Packard Co	46AA59	SNRFOR	HKD
Hewlett Packard Co	46AA59	SNRFOR	JPY
Hewlett Packard Co	46AA59	SNRFOR	JPY
Hewlett Packard Co	46AA59	SNRFOR	JPY
Hewlett Packard Co	46AA59	SNRFOR	SEK
Hewlett Packard Co	46AA59	SNRFOR	SEK
Hewlett Packard Co	46AA59	SNRFOR	SGD
Hewlett Packard Co	46AA59	SNRFOR	USD
Hewlett Packard Co	46AA59	SNRFOR	USD
Hewlett Packard Co	46AA59	SNRFOR	USD
Hewlett Packard Co	46AA59	SNRFOR	USD
Hospitality Pptys Tr	4I516S	SNRFOR	EUR
Hospitality Pptys Tr	4I516S	SNRFOR	EUR
Hospitality Pptys Tr	4I516S	SNRFOR	EUR
Hospitality Pptys Tr	4I516S	SNRFOR	EUR
Hospitality Pptys Tr	4I516S	SNRFOR	JPY
Hospitality Pptys Tr	4I516S	SNRFOR	USD
Hospitality Pptys Tr	4I516S	SNRFOR	USD
Hospitality Pptys Tr	4I516S	SNRFOR	USD
Hospitality Pptys Tr	4I516S	SNRFOR	USD
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	AUD
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	EUR
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	EUR
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	EUR
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	EUR
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	JPY
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	USD
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	USD
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	USD
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	USD
H & R Block Inc	09C9D8	SNRFOR	EUR
H & R Block Inc	09C9D8	SNRFOR	EUR
H & R Block Inc	09C9D8	SNRFOR	EUR
H & R Block Inc	09C9D8	SNRFOR	EUR
H & R Block Inc	09C9D8	SNRFOR	USD
H & R Block Inc	09C9D8	SNRFOR	USD
H & R Block Inc	09C9D8	SNRFOR	USD
Block Finl LLC	09C9BK	SNRFOR	AUD
Block Finl LLC	09C9BK	SNRFOR	CAD
Block Finl LLC	09C9BK	SNRFOR	CHF
Block Finl LLC	09C9BK	SNRFOR	DKK
Block Finl LLC	09C9BK	SNRFOR	EUR
Block Finl LLC	09C9BK	SNRFOR	EUR
Block Finl LLC	09C9BK	SNRFOR	EUR

CR	Composite	0.1055	0.124002055	0.141432109	0.150651552	0.151285389	0.15132259
MM	Composite						
MR	Composite	10.55%	11.78%	13.44%	14.31%	14.37%	14.38%
XR	Composite	10.55%	11.61%	13.14%	13.69%	13.83%	13.83%
CR	Composite						
XR	Composite						
CR	Composite						
CR	Composite	0.02512246	0.02512246	0.02512246	0.02512246	0.02512246	0.02512246
MR	Composite	2.51%	2.51%	2.51%	2.51%	2.51%	2.51%
XR	Composite	2.51%	2.51%	2.51%	2.51%	2.51%	2.51%
CR	Composite	0.71%	0.80%	1.56%	1.26%	1.84%	2.14%
MM	Composite						
MR	Composite						
XR	Composite	0.007075	0.008	0.0156	0.0126	0.01835	0.019552105
MR	Composite						
CR	Composite	0.71%	0.80%	1.56%	1.26%	1.84%	2.14%
MM	Composite						
MR	Composite	0.007075	0.008	0.0156	0.0126	0.01835	0.0203
XR	Composite	0.71%	0.80%	1.56%	1.26%	1.84%	1.96%
MR	Composite	0.04%	0.12%	0.18%	0.28%	0.33%	0.37%
XR	Composite	0.000395844	0.001160646	0.001822553	0.002693614	0.003147274	0.00358497
MR	Composite	0.04%	0.12%	0.18%	0.29%	0.33%	0.37%
MR	Composite	0.000404	0.00119258	0.001839851	0.002868357	0.003301543	0.003726833
CR	Composite	0.04%	0.12%	0.19%	0.30%	0.35%	0.39%
MM	Composite	0.04%	0.12%	0.19%	0.29%	0.34%	0.38%
MR	Composite	0.04%	0.12%	0.18%	0.29%	0.33%	0.37%
XR	Composite	0.000408667	0.001122001	0.001801012	0.002662128	0.003208984	0.003562617
MR	Composite	0.04%	0.12%	0.18%	0.29%	0.33%	0.37%
XR	Composite	0.04%	0.11%	0.18%	0.27%	0.32%	0.36%
MR	Composite	0.04%	0.12%	0.18%	0.29%	0.33%	0.37%
XR	Composite	0.04%	0.11%	0.18%	0.27%	0.32%	0.36%
CR	Composite	0.04%	0.12%	0.18%	0.30%	0.35%	0.39%
MR	Composite	0.04%	0.11%	0.18%	0.28%	0.33%	0.38%
XR	Composite	0.04%	0.11%	0.18%	0.27%	0.32%	0.35%
MR	Composite	0.04%	0.12%	0.18%	0.29%	0.33%	0.37%
XR	Composite	0.04%	0.11%	0.18%	0.27%	0.32%	0.36%
MR	Composite	0.04%	0.12%	0.18%	0.29%	0.33%	0.37%
CR	Composite	0.04%	0.12%	0.19%	0.30%	0.35%	0.39%
MM	Composite	0.000404898	0.001190731	0.001863398	0.002870362	0.00336488	0.003761947
MR	Composite	0.000404	0.00119258	0.001839851	0.002868357	0.003301543	0.003726833
XR	Composite	0.000408667	0.001122001	0.001801012	0.002662128	0.003208984	0.003562617
CR	Composite						
MM	Composite	0.029171383	0.034054918	0.04142436	0.046655072	0.048413597	0.049295966
MR	Composite	2.92%	3.48%	4.10%	4.61%	4.79%	4.88%
XR	Composite						
MR	Composite	0.029171383	0.033557858	0.040872243	0.046078927	0.047777837	0.04866252
CR	Composite	0.029171383	0.035473873	0.043150375	0.048599034	0.05043083	0.051349965
MM	Composite						
MR	Composite	2.92%	3.48%	4.10%	4.61%	4.79%	4.88%
XR	Composite	2.92%	3.25%	3.95%	4.45%	4.61%	4.70%
MR	Composite	1.99%	1.32%	2.00%	2.17%	2.27%	2.42%
CR	Composite	1.99%	1.39%	2.13%	2.26%	2.37%	2.54%
MM	Composite	1.99%	1.33%	2.04%	2.17%	2.28%	2.44%
MR	Composite	1.99%	1.32%	2.02%	2.14%	2.25%	2.42%
XR	Composite	1.99%	1.27%	1.95%	2.07%	2.17%	2.33%
MR	Composite	1.99%	1.32%	2.00%	2.17%	2.27%	2.42%
CR	Composite	1.99%	1.39%	2.13%	2.26%	2.37%	2.54%
MM	Composite	1.99%	1.33%	2.04%	2.17%	2.28%	2.44%
MR	Composite	1.99%	1.32%	2.02%	2.14%	2.25%	2.42%
XR	Composite	1.99%	1.27%	1.95%	2.07%	2.17%	2.33%
CR	Composite	1.00%	0.99%	1.26%	1.09%	1.15%	0.98%
MM	Composite						
MR	Composite	0.010045902	0.009919658	0.0126	0.010352817	0.010916667	0.009802458
XR	Composite						
CR	Composite	1.00%	0.99%	1.26%	1.09%	1.15%	0.98%
MR	Composite	0.010045902	0.009919658	0.0126	0.010352817	0.010916667	0.009802458
XR	Composite	1.00%	0.99%	1.26%	1.00%	1.05%	0.98%
MR	Composite	1.13%	1.02%	1.18%	1.08%	1.05%	1.04%
MR	Composite	1.13%	1.02%	1.19%	1.08%	1.06%	1.04%
MR	Composite	1.13%	1.02%	1.19%	1.08%	1.06%	1.04%
MR	Composite	1.13%	1.02%	1.19%	1.08%	1.06%	1.04%
CR	Composite						
MM	Composite						
MR	Composite	0.011300003	0.010195841	0.01187633	0.010807245	0.010572068	0.010396975

14.36%	0.135333045	0.11452105	0.134733575	0.122290122	0.485	NR	A
					0.485		
13.64%	12.50%	11.45%	12.80%	12.23%	0.485	NR	A
13.14%	12.57%	11.45%	12.29%	12.23%	0.485	NR	A
					0.25		
					0.25		
					0.25		
0.02512246	0.02512246	0.02512246	0.02512246	0.02512246	0.725		
2.51%	2.51%	2.51%	2.51%	2.51%	0.725		
2.51%	2.51%	2.51%	2.51%	2.51%	0.725		
2.29%	2.35%	2.22%	2.24%	2.25%	0.4	NR	NR
					0.4		
					0.4		
2.09%	0.021488414	0.022241501	0.02237234	0.022481991	0.4	NR	NR
					0.4		
2.29%	2.35%	2.22%	2.24%	2.25%	0.4	NR	NR
					0.4		
2.18%	0.0223	0.022241501	0.02237234	0.022481991	0.4	NR	NR
2.09%	2.15%	2.22%	2.24%	2.25%	0.4	NR	NR
0.41%	0.44%	0.53%	0.53%		0.4	BB	BBB
0.39%	0.004205937	0.005312831	0.00527		0.4	BB	BBB
0.41%	0.44%	0.53%	0.53%		0.4	A	AA
0.41%	0.004378718	0.005312831	0.00527		0.4	A	AA
0.43%	0.46%	0.53%	0.53%		0.4	BBB	A
0.42%	0.44%	0.53%	0.53%		0.4	BBB	A
0.41%	0.44%	0.53%	0.53%		0.4	A	AA
0.39%	0.004209979	0.005312831	0.00527		0.4	A	AA
0.41%	0.44%	0.53%	0.53%		0.4	A	AA
0.39%	0.42%	0.53%	0.53%		0.4	A	AA
0.41%	0.44%	0.53%	0.53%		0.4	A	AA
0.39%	0.42%	0.53%	0.53%		0.4	A	AA
0.43%	0.45%	0.53%	0.53%		0.4	BB	BBB
0.41%	0.43%	0.53%	0.53%		0.4	BB	A
0.39%	0.41%	0.53%	0.53%			BB	BBB
0.41%	0.44%	0.53%	0.53%		0.4	A	AA
0.39%	0.42%	0.53%	0.53%		0.4	A	AA
0.41%	0.44%	0.53%	0.53%		0.4	A	AA
0.43%	0.46%	0.53%	0.53%		0.4	BBB	A
0.42%	0.004423263	0.005312831	0.00527		0.4	BBB	A
0.41%	0.004378718	0.005312831	0.00527		0.4	A	AA
0.39%	0.004209979	0.005312831	0.00527		0.4	A	AA
					0.4		
4.79%	0.044945871	0.047190671	0.047443303	0.047611724	0.4	NR	BB
4.74%	4.44%	4.67%	4.69%	4.71%	0.4	NR	BBB
					0.4		
4.72%	0.044266806	0.046699102	0.046949102	0.047115768	0.4	NR	B
4.99%	0.046818615	0.049156949	0.049420107	0.049595546	0.4	NR	BB
					0.4		
4.74%	4.44%	4.67%	4.69%	4.71%	0.4	NR	BBB
4.57%	4.28%	4.50%	4.52%	4.54%	0.4	NR	BB
2.30%	2.28%	2.00%	2.45%	2.39%	0.4	B	B
2.42%	2.39%	2.00%	2.54%	2.46%	0.4	B	BB
2.32%	2.29%	2.00%	2.44%	2.36%	0.4	B	BB
2.30%	2.27%	2.00%	2.41%	2.34%	0.4	B	BBB
2.21%	2.18%	2.00%	2.32%	2.25%	0.4	B	BB
2.30%	2.28%	2.00%	2.45%	2.39%	0.4	B	B
2.42%	2.39%	2.00%	2.54%	2.46%	0.4	B	BB
2.32%	2.29%	2.00%	2.44%	2.36%	0.4	B	BB
2.30%	2.27%	2.00%	2.41%	2.34%	0.4	B	BBB
2.21%	2.18%	2.00%	2.32%	2.25%	0.4	B	BB
0.92%	0.85%	0.95%	0.76%	0.68%	0.4	NR	NR
					0.4		
0.92%	0.00849	0.00948715	0.007573605	0.006843102	0.4	NR	NR
					0.4		
0.92%	0.85%	0.95%	0.76%	0.68%	0.4	NR	NR
0.92%	0.00849	0.00948715	0.007573605	0.006843102	0.4	NR	NR
0.92%	0.85%	0.95%	0.76%	0.68%	0.4	NR	NR
0.93%	0.86%	0.81%	0.74%	0.79%	0.4	NR	NR
0.93%	0.86%	0.81%	0.74%	0.79%	0.4	NR	NR
0.93%	0.86%	0.81%	0.74%	0.79%	0.4	NR	NR
0.93%	0.86%	0.81%	0.74%	0.79%	0.4	NR	NR
					0.4		
					0.4		
0.93%	0.008606924	0.008080459	0.00735	0.007879311	0.4	NR	NR

A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
			NR		
			NR		
			NR		
NR	NR	NR	BBB	BB	BB
NR	NR	NR	BBB	BB	BB
NR	NR	NR	BBB	BB	BB
NR	NR	NR	A	A	A
NR	NR	NR	BBB	BB	BB
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	A	BBB	A	BBB
A	A	AA	A	AA	A
BB	BB	BBB	BB	BBB	BB
BBB	BBB	A	BBB	A	BBB
A	A	AA	A	AA	A
BBB	BBB	A	BBB	A	BBB
CCC	CCC	BB	BB	B	B
B	B	BB	BBB	BB	BB
B	B	BB	BBB	BB	BB
BB	BB	BBB	A	BBB	BBB
B	B	BB	BBB	BB	BB
CCC	CCC	BB	BB	B	B
B	B	BB	BBB	BB	BB
B	B	BB	BBB	BB	BB
BB	BB	BBB	A	BBB	BBB
B	B	BB	BBB	BB	BB
NR	BBB	B	NR	NR	NR
NR	A	BB	NR	NR	NR
NR	BBB	B	NR	NR	NR
NR	A	BB	NR	NR	NR
NR	BBB	B	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

NR	BBB	NR	A	8 Consumer Goods
			NR	Consumer Goods
NR	BBB	NR	A	8 Consumer Goods
NR	A	NR	A	8 Consumer Goods
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
NR	NR	NR	NR	3 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	3 Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	3 Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	3 Basic Materials
NR	NR	NR	NR	3 Basic Materials
NR	NR		A	3 Technology
NR	NR		A	3 Technology
NR	NR		A	10 Technology
NR	NR		A	10 Technology
NR	NR		AA	10 Technology
NR	NR		AA	10 Technology
NR	NR		A	10 Technology
NR	NR		A	7 Technology
NR	NR		A	10 Technology
NR	NR		A	7 Technology
NR	NR		A	10 Technology
NR	NR		A	7 Technology
NR	NR		A	4 Technology
NR	NR		A	3 Technology
NR	NR		A	4 Technology
NR	NR		A	10 Technology
NR	NR		A	7 Technology
NR	NR		A	10 Technology
NR	NR		AA	10 Technology
NR	NR		AA	10 Technology
NR	NR		A	10 Technology
NR	NR		A	7 Technology
			NR	Financials
BB	BBB	BB	A	7 Financials
BBB	A	BBB	A	7 Financials
			NR	Financials
B	BB	B	A	7 Financials
BB	BBB	BB	A	7 Financials
			NR	Financials
BBB	A	BBB	A	7 Financials
BB	BBB	BB	A	7 Financials
NR	B	B	BB	7 Financials
NR	BB	BB	BB	7 Financials
NR	BB	BB	BB	7 Financials
NR	BBB	BBB	BB	7 Financials
NR	BB	BB	BB	7 Financials
NR	B	B	BB	7 Financials
NR	BB	BB	BB	7 Financials
NR	BB	BB	BB	7 Financials
NR	BBB	BBB	BB	7 Financials
NR	BB	BB	BB	7 Financials
NR	NR	NR	NR	2 Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	BB	10 Consumer Services
NR	NR	NR	BB	10 Consumer Services
NR	NR	NR	BB	10 Consumer Services
NR	NR	NR	BB	10 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	BB	10 Consumer Services

N.Amer	United States	CCC	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	Entity Tier	DocAdj
N.Amer	United States	A	A	Entity Tier	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	Entity Tier	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
	Thin					
	Thin					
	Thin					
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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HRB-FIIcGBPMR	31-Jul-08	HRB-FIIc
HRB-FIIcHKDMR	31-Jul-08	HRB-FIIc
HRB-FIIcJPYMR	31-Jul-08	HRB-FIIc
HRB-FIIcSGDMR	31-Jul-08	HRB-FIIc
HRB-FIIcTWDMR	31-Jul-08	HRB-FIIc
HRB-FIIcUSDCR	31-Jul-08	HRB-FIIc
HRB-FIIcUSDMM	31-Jul-08	HRB-FIIc
HRB-FIIcUSDMR	31-Jul-08	HRB-FIIc
HRB-FIIcUSDXR	31-Jul-08	HRB-FIIc
HRCEURCR	31-Jul-08	HRC
HRCEURMM	31-Jul-08	HRC
HRCEURMR	31-Jul-08	HRC
HRCUSDCR	31-Jul-08	HRC
HRCUSDMM	31-Jul-08	HRC
HRCUSDMR	31-Jul-08	HRC
HRCUSDXR	31-Jul-08	HRC
HRMHEURCR	31-Jul-08	HRMH
HRMHEURMM	31-Jul-08	HRMH
HRMHEURMR	31-Jul-08	HRMH
HRMHJPYMR	31-Jul-08	HRMH
HRMHUSDCR	31-Jul-08	HRMH
HRMHUSDMR	31-Jul-08	HRMH
HRMHUSDXR	31-Jul-08	HRMH
HRPAUDMR	31-Jul-08	HRP
HRPEURCR	31-Jul-08	HRP
HRPEURMM	31-Jul-08	HRP
HRPEURMR	31-Jul-08	HRP
HRPEURXR	31-Jul-08	HRP
HRPUSDCR	31-Jul-08	HRP
HRPUSDMM	31-Jul-08	HRP
HRPUSDMR	31-Jul-08	HRP
HRPUSDXR	31-Jul-08	HRP
HRSEURCR	31-Jul-08	HRS
HRSEURMR	31-Jul-08	HRS
HRSUSDCR	31-Jul-08	HRS
HRSUSDMR	31-Jul-08	HRS
HRSUSDXR	31-Jul-08	HRS
HRZIQUSDCR	31-Jul-08	HRZIQ
HRZIQUSDMR	31-Jul-08	HRZIQ
HRZIQUSDXR	31-Jul-08	HRZIQ
HSBCCADMM	31-Jul-08	HSBC
HSBCCHFCR	31-Jul-08	HSBC
HSBCCHFMM	31-Jul-08	HSBC
HSBCEURCR	31-Jul-08	HSBC
HSBCEURMM	31-Jul-08	HSBC
HSBCEURMR	31-Jul-08	HSBC
HSBCGBPCR	31-Jul-08	HSBC
HSBCGBPMM	31-Jul-08	HSBC
HSBCGBPMR	31-Jul-08	HSBC
HSBCJPYMM	31-Jul-08	HSBC
HSBCUSDCR	31-Jul-08	HSBC
HSBCUSDMM	31-Jul-08	HSBC
HSBCUSDMR	31-Jul-08	HSBC
HSBCAUDMM	31-Jul-08	HSBC
HSBCEURCR	31-Jul-08	HSBC
HSBCEURMM	31-Jul-08	HSBC
HSBCEURMR	31-Jul-08	HSBC
HSBCGBPCR	31-Jul-08	HSBC
HSBCGBPMM	31-Jul-08	HSBC
HSBCHKDCR	31-Jul-08	HSBC
HSBCHKDMM	31-Jul-08	HSBC
HSBCJPYMM	31-Jul-08	HSBC
HSBCSGDMM	31-Jul-08	HSBC
HSBCTWDCR	31-Jul-08	HSBC
HSBCTWDMM	31-Jul-08	HSBC
HSBCUSDCR	31-Jul-08	HSBC
HSBCUSDMM	31-Jul-08	HSBC
HSBCUSDMR	31-Jul-08	HSBC
HSBC-FinCorpAUDMR	31-Jul-08	HSBC-FinCorp
HSBC-FinCorpCADMR	31-Jul-08	HSBC-FinCorp
HSBC-FinCorpCHFCR	31-Jul-08	HSBC-FinCorp
HSBC-FinCorpCHFMR	31-Jul-08	HSBC-FinCorp
HSBC-FinCorpDKKMR	31-Jul-08	HSBC-FinCorp
HSBC-FinCorpEURCR	31-Jul-08	HSBC-FinCorp

Block Finl LLC	09C9BK	SNRFOR	GBP
Block Finl LLC	09C9BK	SNRFOR	HKD
Block Finl LLC	09C9BK	SNRFOR	JPY
Block Finl LLC	09C9BK	SNRFOR	SGD
Block Finl LLC	09C9BK	SNRFOR	TWD
Block Finl LLC	09C9BK	SNRFOR	USD
Block Finl LLC	09C9BK	SNRFOR	USD
Block Finl LLC	09C9BK	SNRFOR	USD
Block Finl LLC	09C9BK	SNRFOR	USD
HEALTHSOUTH Corp	463AB6	SNRFOR	EUR
HEALTHSOUTH Corp	463AB6	SNRFOR	EUR
HEALTHSOUTH Corp	463AB6	SNRFOR	EUR
HEALTHSOUTH Corp	463AB6	SNRFOR	USD
HEALTHSOUTH Corp	463AB6	SNRFOR	USD
HEALTHSOUTH Corp	463AB6	SNRFOR	USD
HEALTHSOUTH Corp	463AB6	SNRFOR	USD
Hill Rom Hldgs Inc	4H45BC	SNRFOR	EUR
Hill Rom Hldgs Inc	4H45BC	SNRFOR	EUR
Hill Rom Hldgs Inc	4H45BC	SNRFOR	EUR
Hill Rom Hldgs Inc	4H45BC	SNRFOR	JPY
Hill Rom Hldgs Inc	4H45BC	SNRFOR	USD
Hill Rom Hldgs Inc	4H45BC	SNRFOR	USD
Hill Rom Hldgs Inc	4H45BC	SNRFOR	USD
HRPT Pptys Tr	4E4682	SNRFOR	AUD
HRPT Pptys Tr	4E4682	SNRFOR	EUR
HRPT Pptys Tr	4E4682	SNRFOR	EUR
HRPT Pptys Tr	4E4682	SNRFOR	EUR
HRPT Pptys Tr	4E4682	SNRFOR	EUR
HRPT Pptys Tr	4E4682	SNRFOR	USD
HRPT Pptys Tr	4E4682	SNRFOR	USD
HRPT Pptys Tr	4E4682	SNRFOR	USD
HRPT Pptys Tr	4E4682	SNRFOR	USD
Harris Corp	454BFF	SNRFOR	EUR
Harris Corp	454BFF	SNRFOR	EUR
Harris Corp	454BFF	SNRFOR	USD
Harris Corp	454BFF	SNRFOR	USD
Harris Corp	454BFF	SNRFOR	USD
Joy Global Inc	4C927B	SNRFOR	USD
Joy Global Inc	4C927B	SNRFOR	USD
Joy Global Inc	4C927B	SNRFOR	USD
HSBC Hldgs plc	4E46A8	SNRFOR	CAD
HSBC Hldgs plc	4E46A8	SNRFOR	CHF
HSBC Hldgs plc	4E46A8	SNRFOR	CHF
HSBC Hldgs plc	4E46A8	SNRFOR	EUR
HSBC Hldgs plc	4E46A8	SNRFOR	EUR
HSBC Hldgs plc	4E46A8	SNRFOR	EUR
HSBC Hldgs plc	4E46A8	SNRFOR	GBP
HSBC Hldgs plc	4E46A8	SNRFOR	GBP
HSBC Hldgs plc	4E46A8	SNRFOR	GBP
HSBC Hldgs plc	4E46A8	SNRFOR	JPY
HSBC Hldgs plc	4E46A8	SNRFOR	USD
HSBC Hldgs plc	4E46A8	SNRFOR	USD
HSBC Hldgs plc	4E46A8	SNRFOR	USD
HSBC Hldgs plc	4E46A8	SUBLT2	AUD
HSBC Hldgs plc	4E46A8	SUBLT2	EUR
HSBC Hldgs plc	4E46A8	SUBLT2	EUR
HSBC Hldgs plc	4E46A8	SUBLT2	EUR
HSBC Hldgs plc	4E46A8	SUBLT2	GBP
HSBC Hldgs plc	4E46A8	SUBLT2	GBP
HSBC Hldgs plc	4E46A8	SUBLT2	HKD
HSBC Hldgs plc	4E46A8	SUBLT2	HKD
HSBC Hldgs plc	4E46A8	SUBLT2	JPY
HSBC Hldgs plc	4E46A8	SUBLT2	SGD
HSBC Hldgs plc	4E46A8	SUBLT2	TWD
HSBC Hldgs plc	4E46A8	SUBLT2	TWD
HSBC Hldgs plc	4E46A8	SUBLT2	USD
HSBC Hldgs plc	4E46A8	SUBLT2	USD
HSBC Hldgs plc	4E46A8	SUBLT2	USD
HSBC Fin Corp	4E46BL	SNRFOR	AUD
HSBC Fin Corp	4E46BL	SNRFOR	CAD
HSBC Fin Corp	4E46BL	SNRFOR	CHF
HSBC Fin Corp	4E46BL	SNRFOR	CHF
HSBC Fin Corp	4E46BL	SNRFOR	DKK
HSBC Fin Corp	4E46BL	SNRFOR	EUR

MR	Composite	1.13%	1.02%	1.19%	1.08%	1.06%	1.04%
MR	Composite	1.13%	1.02%	1.19%	1.08%	1.06%	1.04%
MR	Composite	1.13%	1.02%	1.18%	1.08%	1.05%	1.04%
MR	Composite	1.13%	1.02%	1.19%	1.08%	1.06%	1.04%
MR	Composite	1.13%	1.02%	1.19%	1.08%	1.06%	1.04%
CR	Composite	1.13%	1.02%	1.25%	1.14%	1.11%	1.09%
MM	Composite						
MR	Composite	1.13%	1.02%	1.19%	1.08%	1.06%	1.04%
XR	Composite	1.13%	1.02%	1.14%	1.04%	1.02%	1.00%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	1.56%	2.01%	3.01%	3.75%	4.33%	4.81%
XR	Composite	1.56%	1.87%	2.90%	3.62%	4.20%	4.64%
CR	Composite						
MM	Composite						
MR	Composite	0.05%	0.11%	0.15%	0.17%	0.21%	0.27%
MR	Composite						
CR	Composite						
MR	Composite	0.05%	0.11%	0.15%	0.17%	0.21%	0.27%
XR	Composite	0.05%	0.11%	0.15%	0.17%	0.21%	0.26%
MR	Composite	0.022915256	0.021191297	0.021927778	0.026213917	0.026533333	0.03019
CR	Composite	2.29%	2.24%	2.31%	2.77%	2.79%	3.19%
MM	Composite	2.29%	2.15%	2.22%	2.66%	2.68%	3.06%
MR	Composite	2.29%	2.13%	2.19%	2.63%	2.65%	3.03%
XR	Composite	2.29%	2.05%	2.11%	2.53%	2.56%	2.92%
CR	Composite	2.29%	2.24%	2.31%	2.77%	2.79%	3.19%
MM	Composite	2.29%	2.15%	2.22%	2.66%	2.68%	3.06%
MR	Composite	2.29%	2.13%	2.19%	2.63%	2.65%	3.03%
XR	Composite	2.29%	2.05%	2.11%	2.53%	2.56%	2.92%
CR	Composite	0.31%	0.40%	0.42%	0.43%	0.47%	0.59%
MR	Composite						
CR	Composite	0.31%	0.40%	0.42%	0.43%	0.47%	0.59%
MR	Composite	0.31%	0.38%	0.40%	0.41%	0.45%	0.56%
XR	Composite						
CR	Composite						
MR	Composite	0.39%	0.42%	0.48%	0.54%	0.63%	0.72%
XR	Composite	0.39%	0.42%	0.48%	0.54%	0.63%	0.72%
MM	Composite	0.003569514	0.003569514	0.004137751	0.004711322	0.005449461	0.006100109
CR	Composite	0.36%	0.36%	0.43%	0.49%	0.57%	0.64%
MM	Composite	0.36%	0.36%	0.41%	0.47%	0.54%	0.61%
CR	Composite	0.36%	0.36%	0.43%	0.49%	0.57%	0.64%
MM	Composite	0.36%	0.36%	0.41%	0.47%	0.54%	0.61%
MR	Composite						
CR	Composite	0.36%	0.36%	0.43%	0.49%	0.57%	0.64%
MM	Composite	0.36%	0.36%	0.41%	0.47%	0.54%	0.61%
MR	Composite						
MM	Composite	0.36%	0.36%	0.42%	0.47%	0.55%	0.61%
CR	Composite	0.36%	0.36%	0.43%	0.49%	0.57%	0.64%
MM	Composite	0.36%	0.36%	0.41%	0.47%	0.54%	0.61%
MR	Composite	0.36%	0.36%	0.41%	0.47%	0.54%	0.60%
MM	Composite	0.30%	0.48%	0.67%	0.79%	0.88%	0.98%
CR	Composite	0.30%	0.50%	0.69%	0.79%	0.92%	1.01%
MM	Composite	0.30%	0.48%	0.66%	0.77%	0.87%	0.97%
MR	Composite						
CR	Composite	0.30%	0.50%	0.69%	0.79%	0.92%	1.01%
MM	Composite	0.30%	0.48%	0.66%	0.77%	0.87%	0.97%
CR	Composite	0.003036763	0.004963384	0.006860694	0.0079326	0.009175712	0.010076475
MM	Composite	0.30%	0.48%	0.66%	0.77%	0.87%	0.97%
MM	Composite	0.30%	0.48%	0.67%	0.79%	0.88%	0.98%
MM	Composite	0.30%	0.48%	0.66%	0.77%	0.87%	0.97%
CR	Composite	0.30%	0.50%	0.69%	0.79%	0.92%	1.01%
MM	Composite	0.003036763	0.004764849	0.00658238	0.007721286	0.008711306	0.009740964
CR	Composite	0.30%	0.50%	0.69%	0.79%	0.92%	1.01%
MM	Composite	0.003036763	0.004764849	0.00658238	0.007721286	0.008711306	0.009740964
MR	Composite						
MR	Composite	2.88%	2.89%	2.72%	2.68%	2.63%	2.56%
MR	Composite	2.90%	2.93%	2.88%	2.79%	2.67%	2.57%
CR	Composite	3.05%	3.05%	3.01%	2.92%	2.80%	2.68%
MR	Composite	2.90%	2.93%	2.88%	2.79%	2.67%	2.57%
MR	Composite	0.028975204	0.02925401	0.028792645	0.027893248	0.026672211	0.025727222
CR	Composite	3.05%	3.05%	3.01%	2.92%	2.80%	2.68%

0.93%	0.86%	0.81%	0.74%	0.79%	0.4 NR	NR
0.93%	0.86%	0.81%	0.74%	0.79%	0.4 NR	NR
0.93%	0.86%	0.81%	0.74%	0.79%	0.4 NR	NR
0.93%	0.86%	0.81%	0.74%	0.79%	0.4 NR	NR
0.93%	0.86%	0.81%	0.74%	0.79%	0.4 NR	NR
0.98%	0.91%	0.81%	0.74%	0.79%	0.4 NR	NR
					0.4	
0.93%	0.86%	0.81%	0.74%	0.79%	0.4 NR	NR
0.90%	0.83%	0.81%	0.74%	0.79%	0.4 NR	NR
					0.391666667	
					0.391666667	
					0.391666667	
					0.391666667	
					0.391666667	
4.97%	5.16%	5.17%	5.31%	5.37%	0.391666667 NR	BB
4.84%	5.05%	5.17%	5.31%	5.17%	0.4 NR	BBB
					0.4	
					0.4	
0.33%	0.39%	0.39%	0.39%	0.39%	0.4 NR	NR
					0.4	
					0.4	
0.33%	0.39%	0.39%	0.39%	0.39%	0.4 NR	NR
0.33%	0.39%	0.39%	0.39%	0.39%	0.4 NR	NR
3.09%	0.0313731	0.0343625	0.033075	0.0331	0.4 NR	BB
3.27%	3.32%	3.44%	3.31%	3.48%	0.4 NR	BBB
3.13%	3.18%	3.44%	3.31%	3.34%	0.4 NR	BBB
3.10%	3.15%	3.44%	3.31%	3.31%	0.4 NR	A
2.99%	3.03%	3.44%	3.31%	3.19%	0.4 NR	BBB
3.27%	3.32%	3.44%	3.31%	3.48%	0.4 NR	BBB
3.13%	3.18%	3.44%	3.31%	3.34%	0.4 NR	BBB
3.10%	3.15%	3.44%	3.31%	3.31%	0.4 NR	A
2.99%	3.03%	3.44%	3.31%	3.19%	0.4 NR	BBB
0.68%	0.86%	0.99%	1.17%		0.4 NR	BB
					0.4	
0.68%	0.86%	0.99%	1.17%		0.4 NR	BB
0.65%	0.86%	0.99%	1.11%		0.4 NR	BBB
					0.4	
					0.4	
0.82%	0.97%	1.10%	1.10%	1.10%	0.4 NR	NR
0.82%	0.97%	1.10%	1.10%	1.10%	0.4 NR	NR
0.63%	0.006472906	0.006655983	0.006379622	0.008379867		NR
0.65%	0.67%	0.67%	0.64%	0.84%	0.4	NR
0.63%	0.65%	0.67%	0.64%	0.84%	0.4	NR
0.65%	0.67%	0.67%	0.64%	0.84%	0.4	NR
0.63%	0.65%	0.67%	0.64%	0.84%	0.4	NR
					0.4	
0.65%	0.67%	0.67%	0.64%	0.84%	0.4	NR
0.63%	0.65%	0.67%	0.64%	0.84%	0.4	NR
					0.4	
0.63%	0.64%	0.67%	0.64%	0.84%	0.4	NR
0.65%	0.67%	0.67%	0.64%	0.84%	0.4	NR
0.63%	0.65%	0.67%	0.64%	0.84%	0.4	NR
0.62%	0.64%	0.67%	0.64%	0.84%	0.4	NR
0.99%	1.01%	1.00%	1.08%	1.10%	0.2 NR	BB
1.02%	1.04%	1.03%	1.11%	1.10%	0.2 NR	BBB
0.99%	1.01%	0.99%	1.09%	1.10%	0.2 NR	A
					0.2	
1.02%	1.04%	1.03%	1.11%	1.10%	0.2 NR	BBB
0.99%	1.01%	0.99%	1.09%	1.10%	0.2 NR	A
1.02%	0.010437198	0.010295139	0.011084067	0.010973138	0.2 NR	BBB
0.99%	1.01%	0.99%	1.09%	1.10%	0.2 NR	A
0.99%	1.01%	1.00%	1.08%	1.10%	0.2 NR	BB
0.99%	1.01%	0.99%	1.09%	1.10%	0.2 NR	A
1.02%	1.04%	1.03%	1.11%	1.10%	0.2 NR	BBB
0.99%	0.010145143	0.009883333	0.0108552	0.010973138	0.2 NR	A
1.02%	1.04%	1.03%	1.11%	1.10%	0.2 NR	BBB
0.99%	0.010145143	0.009883333	0.0108552	0.010973138	0.2 NR	A
					0.2	
2.45%	2.42%	2.20%	2.36%	2.27%	0.4 BBB	BBB
2.41%	2.28%	2.27%	2.24%	2.28%	0.4 AA	AA
2.52%	2.39%	2.32%	2.32%	2.40%	0.4 A	A
2.41%	2.28%	2.27%	2.24%	2.28%	0.4 AA	AA
2.41%	0.022790667	0.022722101	0.022420323	0.022798182	0.4 AA	AA
2.52%	2.39%	2.32%	2.32%	2.40%	0.4 A	A

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
B	BB	BB	BB	BB	BB
BB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	A	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	BBB	NR	NR
BB	BBB	BB	BBB	BB	BB
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BB	BB	BB	BBB	BB	NR
BB	BB	BB	BBB	BB	NR
BBB	BBB	BBB	A	BBB	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
A	AA	A	AA	A	A
BB	BBB	BB	BBB	BB	BB
BBB	A	BBB	A	BBB	BBB
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A

NR	NR	NR	BB	10 Consumer Services
NR	NR	NR	BB	10 Consumer Services
NR	NR	NR	BB	10 Consumer Services
NR	NR	NR	BB	10 Consumer Services
NR	NR	NR	BB	10 Consumer Services
NR	NR	NR	BB	10 Consumer Services
			NR	Consumer Services
NR	NR	NR	BB	10 Consumer Services
NR	NR	NR	BB	10 Consumer Services
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
NR	NR	BBB	BBB	4 Health Care
NR	NR	A	BBB	4 Health Care
			NR	Health Care
			NR	Health Care
			NR	3 Health Care
			NR	Health Care
			NR	Health Care
			NR	3 Health Care
			NR	3 Health Care
NR	NR	CCC	A	6 Financials
NR	NR	B	A	6 Financials
NR	NR	B	A	6 Financials
NR	NR	BBB	A	6 Financials
NR	NR	B	A	6 Financials
NR	NR	B	A	6 Financials
NR	NR	B	A	6 Financials
NR	NR	BBB	A	6 Financials
NR	NR	B	A	6 Financials
NR	BB		BBB	6 Technology
			NR	Technology
NR	BB		BBB	6 Technology
NR	BBB		BBB	6 Technology
			NR	Technology
			NR	Industrials
NR			NR	2 Industrials
NR			NR	2 Industrials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
			NR	Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
			NR	Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
BB	BB	NR	A	10 Financials
BBB	A	NR	A	4 Financials
BBB	A	NR	A	9 Financials
			NR	Financials
BBB	A	NR	A	4 Financials
BBB	A	NR	A	9 Financials
BBB	A	NR	A	4 Financials
BBB	A	NR	A	9 Financials
BB	BB	NR	A	10 Financials
BBB	A	NR	A	9 Financials
BBB	A	NR	A	4 Financials
BBB	A	NR	A	9 Financials
BBB	A	NR	A	4 Financials
BBB	A	NR	A	9 Financials
			NR	Financials
BBB	A	BBB	A	5 Financials
A	AA	A	AA	13 Financials
A	A	BBB	AA	17 Financials
A	AA	A	AA	13 Financials
A	AA	A	AA	13 Financials
A	A	BBB	AA	17 Financials

N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA		Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA		Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA		Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA		Thin	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA		Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA		Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
N.Amer	United States	AA	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Thin	CcyGrp	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp	
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
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CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
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HSBC-FinCorpEURMM	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpEURMR	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpEURXR	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpGBPMM	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpGBPMR	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpHKDMR	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpJPYCR	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpJPYMR	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpSGDMR	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpTWDMR	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpUSDCR	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpUSDMM	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpUSDMR	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpUSDXR	31-Jul-08 HSBC-FinCorp
HSBC-FinCorpZARMR	31-Jul-08 HSBC-FinCorp
HSBC-HSBCBankEURCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankEURMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDXR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankEURCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankEURMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankAUDCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankAUDMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankCHFCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankCHFMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankEURCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankEURMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankEURMR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankGBPCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankGBPMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankGBPMR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankJPYCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankJPYMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankNZDCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankNZDMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankSGDCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankSGDMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDXR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankAUDCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankAUDMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankCHFMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankEURCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankEURMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankEURMR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankEURXR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankGBPCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankGBPMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankHKDCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankHKDMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankJPYMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankSEKMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankSGDCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankSGDMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDCR	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMM	31-Jul-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMR	31-Jul-08 HSBC-HSBCBank
HSBKEURCR	31-Jul-08 HSBK
HSBKEURMM	31-Jul-08 HSBK
HSBKEURMR	31-Jul-08 HSBK
HSBKJPYCR	31-Jul-08 HSBK
HSBKKZTCR	31-Jul-08 HSBK
HSBKUSDCR	31-Jul-08 HSBK
HSBKUSDMM	31-Jul-08 HSBK
HSBKUSDMR	31-Jul-08 HSBK
HSBKUSDXR	31-Jul-08 HSBK
HSCUSDMM	31-Jul-08 HSC
HSCUSDMR	31-Jul-08 HSC
HSCIUSDMR	31-Jul-08 HSCI

HSBC Fin Corp	4E46BL	SNRFOR	EUR
HSBC Fin Corp	4E46BL	SNRFOR	EUR
HSBC Fin Corp	4E46BL	SNRFOR	EUR
HSBC Fin Corp	4E46BL	SNRFOR	GBP
HSBC Fin Corp	4E46BL	SNRFOR	GBP
HSBC Fin Corp	4E46BL	SNRFOR	HKD
HSBC Fin Corp	4E46BL	SNRFOR	JPY
HSBC Fin Corp	4E46BL	SNRFOR	JPY
HSBC Fin Corp	4E46BL	SNRFOR	SGD
HSBC Fin Corp	4E46BL	SNRFOR	TWD
HSBC Fin Corp	4E46BL	SNRFOR	USD
HSBC Fin Corp	4E46BL	SNRFOR	USD
HSBC Fin Corp	4E46BL	SNRFOR	USD
HSBC Fin Corp	4E46BL	SNRFOR	USD
HSBC Fin Corp	4E46BL	SNRFOR	ZAR
HSBC Bk plc	4I75AU	JRSUBUT2	EUR
HSBC Bk plc	4I75AU	JRSUBUT2	EUR
HSBC Bk plc	4I75AU	JRSUBUT2	USD
HSBC Bk plc	4I75AU	JRSUBUT2	USD
HSBC Bk plc	4I75AU	JRSUBUT2	USD
HSBC Bk plc	4I75AU	PREFT1	EUR
HSBC Bk plc	4I75AU	PREFT1	EUR
HSBC Bk plc	4I75AU	PREFT1	USD
HSBC Bk plc	4I75AU	PREFT1	USD
HSBC Bk plc	4I75AU	SNRFOR	AUD
HSBC Bk plc	4I75AU	SNRFOR	AUD
HSBC Bk plc	4I75AU	SNRFOR	CHF
HSBC Bk plc	4I75AU	SNRFOR	CHF
HSBC Bk plc	4I75AU	SNRFOR	EUR
HSBC Bk plc	4I75AU	SNRFOR	EUR
HSBC Bk plc	4I75AU	SNRFOR	EUR
HSBC Bk plc	4I75AU	SNRFOR	GBP
HSBC Bk plc	4I75AU	SNRFOR	GBP
HSBC Bk plc	4I75AU	SNRFOR	GBP
HSBC Bk plc	4I75AU	SNRFOR	JPY
HSBC Bk plc	4I75AU	SNRFOR	JPY
HSBC Bk plc	4I75AU	SNRFOR	NZD
HSBC Bk plc	4I75AU	SNRFOR	NZD
HSBC Bk plc	4I75AU	SNRFOR	SGD
HSBC Bk plc	4I75AU	SNRFOR	SGD
HSBC Bk plc	4I75AU	SNRFOR	USD
HSBC Bk plc	4I75AU	SNRFOR	USD
HSBC Bk plc	4I75AU	SNRFOR	USD
HSBC Bk plc	4I75AU	SNRFOR	USD
HSBC Bk plc	4I75AU	SUBLT2	AUD
HSBC Bk plc	4I75AU	SUBLT2	AUD
HSBC Bk plc	4I75AU	SUBLT2	CHF
HSBC Bk plc	4I75AU	SUBLT2	EUR
HSBC Bk plc	4I75AU	SUBLT2	EUR
HSBC Bk plc	4I75AU	SUBLT2	EUR
HSBC Bk plc	4I75AU	SUBLT2	EUR
HSBC Bk plc	4I75AU	SUBLT2	GBP
HSBC Bk plc	4I75AU	SUBLT2	GBP
HSBC Bk plc	4I75AU	SUBLT2	HKD
HSBC Bk plc	4I75AU	SUBLT2	HKD
HSBC Bk plc	4I75AU	SUBLT2	JPY
HSBC Bk plc	4I75AU	SUBLT2	SEK
HSBC Bk plc	4I75AU	SUBLT2	SGD
HSBC Bk plc	4I75AU	SUBLT2	SGD
HSBC Bk plc	4I75AU	SUBLT2	USD
HSBC Bk plc	4I75AU	SUBLT2	USD
HSBC Bk plc	4I75AU	SUBLT2	USD
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	EUR
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	EUR
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	EUR
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	JPY
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	KZT
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	USD
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	USD
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	USD
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	USD
Harsco Corp	456DEA	SNRFOR	USD
Harsco Corp	456DEA	SNRFOR	USD
Hexion Specialty Chems Inc	46AB30	SECDOM	USD

MM	Composite	2.93%	2.93%	2.89%	2.81%	2.69%	2.57%
MR	Composite	2.90%	2.93%	2.88%	2.79%	2.67%	2.57%
XR	Composite	2.78%	2.78%	2.68%	2.59%	2.53%	2.44%
MM	Composite						
MR	Composite	2.90%	2.93%	2.88%	2.79%	2.67%	2.57%
MR	Composite	0.028975204	0.02925401	0.028792645	0.027893248	0.026672211	0.025727222
CR	Composite						
MR	Composite	2.95%	2.95%	2.84%	2.77%	2.67%	2.55%
MR	Composite	2.90%	2.93%	2.88%	2.79%	2.67%	2.57%
MR	Composite	2.90%	2.93%	2.88%	2.79%	2.67%	2.57%
CR	Composite	0.030481842	0.030545798	0.030123902	0.029229254	0.02804059	0.026761291
MM	Composite	2.93%	2.93%	2.89%	2.81%	2.69%	2.57%
MR	Composite	0.028975204	0.02925401	0.028792645	0.027893248	0.026672211	0.025727222
XR	Composite	0.027761677	0.02779002	0.026847	0.025902667	0.025306373	0.024402985
MR	Composite	2.90%	2.93%	2.88%	2.79%	2.67%	2.57%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
XR	Composite						
CR	Composite	0.0047275	0.0047275	0.0074025	0.0074025	0.009525	0.009525
MM	Composite	0.47%	0.47%	0.74%	0.74%	0.95%	0.95%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite	0.001891777	0.00278368	0.00391707	0.004619652	0.005302519	0.005902406
CR	Composite	0.20%	0.27%	0.41%	0.47%	0.55%	0.62%
MM	Composite	0.19%	0.28%	0.39%	0.46%	0.53%	0.58%
CR	Composite	0.20%	0.27%	0.41%	0.47%	0.55%	0.62%
MM	Composite	0.19%	0.28%	0.39%	0.46%	0.53%	0.58%
MR	Composite	0.001872071	0.002768948	0.003858468	0.004543554	0.005214581	0.005804083
CR	Composite	0.001970601	0.00272397	0.004061545	0.004737225	0.005507954	0.006204626
MM	Composite	0.001891777	0.002798095	0.003893792	0.004616732	0.005254814	0.005848425
MR	Composite	0.19%	0.28%	0.39%	0.45%	0.52%	0.58%
CR	Composite	0.19%	0.28%	0.39%	0.46%	0.53%	0.59%
MM	Composite	0.19%	0.28%	0.39%	0.46%	0.53%	0.59%
CR	Composite	0.20%	0.27%	0.41%	0.47%	0.55%	0.62%
MM	Composite	0.19%	0.28%	0.39%	0.46%	0.53%	0.58%
CR	Composite	0.20%	0.27%	0.41%	0.47%	0.55%	0.62%
MM	Composite						
CR	Composite	0.20%	0.27%	0.41%	0.47%	0.55%	0.62%
MM	Composite	0.19%	0.28%	0.39%	0.46%	0.53%	0.58%
MR	Composite						
XR	Composite	0.18%	0.26%	0.37%	0.44%	0.50%	0.56%
CR	Composite	0.47%	0.49%	0.64%	0.77%	0.87%	0.96%
MM	Composite	0.47%	0.49%	0.64%	0.77%	0.87%	0.96%
MM	Composite						
CR	Composite	0.48%	0.50%	0.66%	0.80%	0.90%	1.00%
MM	Composite	0.46%	0.48%	0.64%	0.76%	0.86%	0.95%
MR	Composite	0.46%	0.48%	0.63%	0.76%	0.85%	0.94%
XR	Composite						
CR	Composite	0.48%	0.50%	0.66%	0.80%	0.90%	1.00%
MM	Composite	0.46%	0.48%	0.64%	0.76%	0.86%	0.95%
CR	Composite	0.48%	0.50%	0.66%	0.80%	0.90%	1.00%
MM	Composite	0.004581616	0.004756536	0.006374813	0.007622501	0.008562084	0.009508261
MM	Composite	0.47%	0.49%	0.64%	0.77%	0.87%	0.96%
MM	Composite	0.46%	0.48%	0.64%	0.76%	0.86%	0.95%
CR	Composite	0.48%	0.50%	0.66%	0.80%	0.90%	1.00%
MM	Composite	0.46%	0.48%	0.64%	0.76%	0.86%	0.95%
CR	Composite	0.48%	0.50%	0.66%	0.80%	0.90%	1.00%
MM	Composite	0.46%	0.48%	0.64%	0.76%	0.86%	0.95%
MR	Composite						
CR	Composite	3.40%	3.77%	4.12%	4.54%	4.91%	5.16%
MM	Composite	3.24%	3.59%	3.94%	4.37%	4.70%	4.94%
MR	Composite						
CR	Composite	3.35%	3.71%	4.09%	4.53%	4.87%	5.12%
CR	Composite	3.40%	3.77%	4.12%	4.54%	4.91%	5.16%
CR	Composite	3.40%	3.77%	4.12%	4.54%	4.91%	5.16%
MM	Composite	0.032409703	0.035928744	0.039444754	0.043705182	0.046982867	0.049406576
MR	Composite						
XR	Composite	0.030890498	0.034244584	0.037595781	0.041656501	0.044780545	0.047090643
MM	Composite	0.62%	0.62%	0.68%	0.68%	0.87%	0.87%
MR	Composite	0.62%	0.62%	0.68%	0.68%	0.86%	0.86%
MR	Composite	0.033788	0.03148925	0.03597235	0.04048855	0.045596539	0.048

2.42%	2.29%	2.22%	2.23%	2.30%	0.4 A	A
2.41%	2.28%	2.27%	2.24%	2.28%	0.4 AA	AA
2.30%	2.18%	2.19%	2.16%	2.19%	0.4 A	A
					0.4	
2.41%	2.28%	2.27%	2.24%	2.28%	0.4 AA	AA
2.41%	0.022790667	0.022722101	0.022420323	0.022798182	0.4 AA	AA
					0.4	
2.35%	2.21%	2.20%	2.24%	2.27%	0.4 A	A
2.41%	2.28%	2.27%	2.24%	2.28%	0.4 AA	AA
2.41%	2.28%	2.27%	2.24%	2.28%	0.4 AA	AA
2.52%	0.02389903	0.023164274	0.023235874	0.023981595	0.4 A	A
2.42%	2.29%	2.22%	2.23%	2.30%	0.4 A	A
2.41%	0.022790667	0.022722101	0.022420323	0.022798182	0.4 AA	AA
2.30%	0.021811168	0.021884971	0.021594311	0.021943159	0.4 A	A
2.41%	2.28%	2.27%	2.24%	2.28%	0.4 AA	AA
					0.055	
					0.055	
					0.055	
					0.055	
					0.055	
0.96%	0.009835	0.009835	0.009835	0.009835	0.1125	NR
0.96%	0.98%	0.98%	0.98%	0.98%	0.1125	NR
					0.1125	
					0.1125	
					0.4	
0.61%	0.006247176	0.00581616	0.007098	0.008520744	0.4 BB	BBB
0.64%	0.65%	0.58%	0.71%	0.85%	0.4 BBB	A
0.60%	0.62%	0.58%	0.71%	0.85%	0.4 A	AA
0.64%	0.65%	0.58%	0.71%	0.85%	0.4 BBB	A
0.60%	0.62%	0.58%	0.71%	0.85%	0.4 A	AA
0.60%	0.006143231	0.00581616	0.007098	0.008520744	0.4 BBB	A
0.64%	0.006546588	0.00581616	0.007098	0.008520744	0.4 BBB	A
0.60%	0.006190375	0.00581616	0.007098	0.008520744	0.4 A	AA
0.60%	0.61%	0.58%	0.71%	0.85%	0.4 BBB	A
0.61%	0.62%	0.58%	0.71%	0.85%	0.4 BB	BBB
0.61%	0.62%	0.58%	0.71%	0.85%	0.4 BB	BBB
0.64%	0.65%	0.58%	0.71%	0.85%	0.4 BBB	A
0.60%	0.62%	0.58%	0.71%	0.85%	0.4 A	AA
0.64%	0.65%	0.58%	0.71%	0.85%	0.4 BBB	A
					0.4	
0.64%	0.65%	0.58%	0.71%	0.85%	0.4 BBB	A
0.60%	0.62%	0.58%	0.71%	0.85%	0.4 A	AA
					0.4	
0.57%	0.59%	0.58%	0.71%	0.85%	0.4 BBB	A
0.98%	0.99%	1.04%	1.08%	1.13%	0.2 BB	BBB
0.98%	0.99%	1.04%	1.08%	1.13%	0.2 BB	BBB
					0.2	
1.02%	1.03%	1.07%	1.11%	1.13%	0.2 BBB	A
0.97%	0.98%	1.02%	1.06%	1.13%	0.2 A	A
0.96%	0.97%	1.01%	1.06%	1.13%	0.2 BBB	A
					0.2	
1.02%	1.03%	1.07%	1.11%	1.13%	0.2 BBB	A
0.97%	0.98%	1.02%	1.06%	1.13%	0.2 A	A
1.02%	1.03%	1.07%	1.11%	1.13%	0.2 BBB	A
0.97%	0.009825071	0.010227146	0.010649275	0.011291975	0.2 A	A
0.98%	0.99%	1.04%	1.08%	1.13%	0.2 BB	BBB
0.97%	0.98%	1.02%	1.06%	1.13%	0.2 A	A
1.02%	1.03%	1.07%	0.011117096	1.13%	0.2 BBB	A
0.97%	0.98%	1.02%	0.010649275	1.13%	0.2 A	A
1.02%	1.03%	1.07%	1.11%	1.13%	0.2 BBB	A
0.97%	0.98%	1.02%	1.06%	1.13%	0.2 A	A
					0.2	
5.29%	5.50%	5.64%	5.59%	5.62%	0.4 A	A
5.07%	5.27%	5.64%	5.37%	5.39%	0.3625 A	BBB
					0.3625	
5.25%	5.46%	5.64%	5.59%	5.62%	0.3625 BBB	BB
5.29%	5.50%	5.64%	5.59%	5.62%	0.4 A	A
5.29%	5.50%	5.64%	5.59%	5.62%	0.4 A	A
5.07%	0.052650007	0.056385154	0.053690994	0.053941615	0.3625 A	BBB
					0.3625	
4.83%	0.050182038	0.056385154	0.051174229	0.051413102	0.3625 A	BBB
0.89%	0.84%	0.84%	0.84%	0.84%	0.4	NR
0.89%	0.84%	0.84%	0.84%	0.84%	0.4	NR
5.00%	0.054553568	0.054553568	0.054553568	0.054934226	0.75 NR	NR

A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
	NR		NR	NR	NR
	NR		NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
	NR		BB	NR	NR
	NR		BBB	NR	NR
NR	NR	B	NR	NR	B

A	A	BBB	AA	17 Financials
A	AA	A	AA	13 Financials
A	A	BBB	A	8 Financials
			NR	Financials
A	AA	A	AA	13 Financials
A	AA	A	AA	13 Financials
			NR	Financials
BBB	BBB	BBB	A	8 Financials
A	AA	A	AA	13 Financials
A	AA	A	AA	13 Financials
A	A	BBB	AA	17 Financials
A	A	BBB	AA	17 Financials
A	AA	A	AA	13 Financials
A	A	BBB	A	8 Financials
A	AA	A	AA	13 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	3 Financials
			NR	Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
NR	NR	NR	A	10 Financials
BB	BB	NR	AA	12 Financials
BB	BB	NR	AA	12 Financials
			NR	Financials
BBB	BBB	NR	A	4 Financials
BBB	A	NR	A	11 Financials
BBB	BBB	NR	AA	12 Financials
			NR	Financials
BBB	BBB	NR	A	4 Financials
BBB	A	NR	A	11 Financials
BBB	BBB	NR	A	4 Financials
BBB	A	NR	A	11 Financials
BB	BB	NR	AA	12 Financials
BBB	A	NR	A	11 Financials
BBB	BBB	NR	A	4 Financials
BBB	A	NR	A	11 Financials
BBB	BBB	NR	A	4 Financials
BBB	A	NR	A	11 Financials
			NR	Financials
NR	A	A	A	8 Financials
NR	BBB	BBB	AA	9 Financials
			NR	Financials
NR	BB	BB	AA	9 Financials
NR	A	A	A	8 Financials
NR	A	A	A	8 Financials
NR	BBB	BBB	AA	9 Financials
			NR	Financials
NR	BBB	BBB	AA	9 Financials
			NR	3 Industrials
			NR	3 Industrials
		B	NR	2 Basic Materials

N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA		Thin		Thin
Europe	United Kingdom	AA	AA		Thin		Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
E.Eur	Kazakhstan	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BB	BB				
E.Eur	Kazakhstan	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Kazakhstan	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BB	BB				
E.Eur	Kazakhstan	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB		Thin		Thin
N.Amer	United States	A	BBB		Thin		Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
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	DocAdj	Thin	Thin			
	CcyGrp	Thin	Thin			
DocAdj	Thin	Thin	DocAdj			DocAdj

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HSCIUSDXR	31-Jul-08 HSCI
HSCIUSDMR	31-Jul-08 HSCI
HSCIUSDXR	31-Jul-08 HSCI
HSECNAUDMR	31-Jul-08 HSECN
HSECNEURCR	31-Jul-08 HSECN
HSECNEURMM	31-Jul-08 HSECN
HSECNEURMR	31-Jul-08 HSECN
HSECNEURXR	31-Jul-08 HSECN
HSECNUSDCR	31-Jul-08 HSECN
HSECNUSDMM	31-Jul-08 HSECN
HSECNUSDMR	31-Jul-08 HSECN
HSECNUSDXR	31-Jul-08 HSECN
HSHCHFCR	31-Jul-08 HSH
HSHCHFMM	31-Jul-08 HSH
HSHEURCR	31-Jul-08 HSH
HSHEURMM	31-Jul-08 HSH
HSHEURMR	31-Jul-08 HSH
HSHGBPMM	31-Jul-08 HSH
HSHSGDCR	31-Jul-08 HSH
HSHSGDMM	31-Jul-08 HSH
HSHTWDCR	31-Jul-08 HSH
HSHUSDCR	31-Jul-08 HSH
HSHUSDMM	31-Jul-08 HSH
HSHUSDMR	31-Jul-08 HSH
HSHEURCR	31-Jul-08 HSH
HSHEURMM	31-Jul-08 HSH
HSHGBPCR	31-Jul-08 HSH
HSHGBPMM	31-Jul-08 HSH
HSHUSDCR	31-Jul-08 HSH
HSHUSDMM	31-Jul-08 HSH
HSPEURCR	31-Jul-08 HSP
HSPEURMM	31-Jul-08 HSP
HSPEURMR	31-Jul-08 HSP
HSPUSDCR	31-Jul-08 HSP
HSPUSDMR	31-Jul-08 HSP
HSPUSDXR	31-Jul-08 HSP
HTCUSDXR	31-Jul-08 HTC
HTCUSDCR	31-Jul-08 HTC
HTCUSDMR	31-Jul-08 HTC
HTCUSDXR	31-Jul-08 HTC
HTNAUDMR	31-Jul-08 HTN
HTNAUDXR	31-Jul-08 HTN
HTNEURCR	31-Jul-08 HTN
HTNEURMM	31-Jul-08 HTN
HTNEURMR	31-Jul-08 HTN
HTNHKDXR	31-Jul-08 HTN
HTNUSDCR	31-Jul-08 HTN
HTNUSDMM	31-Jul-08 HTN
HTNUSDMR	31-Jul-08 HTN
HTNUSDXR	31-Jul-08 HTN
HTNUSDCR	31-Jul-08 HTN
HTNUSDXR	31-Jul-08 HTN
HUBBELUSDMR	31-Jul-08 HUBBEL
HUBBELUSDXR	31-Jul-08 HUBBEL
HUMAUDCR	31-Jul-08 HUM
HUMAUDMR	31-Jul-08 HUM
HUMCHFMR	31-Jul-08 HUM
HUMEURCR	31-Jul-08 HUM
HUMEURMM	31-Jul-08 HUM
HUMEURMR	31-Jul-08 HUM
HUMEURXR	31-Jul-08 HUM
HUMGBPMR	31-Jul-08 HUM
HUMHKDMR	31-Jul-08 HUM
HUMJPYMR	31-Jul-08 HUM
HUMUSDCR	31-Jul-08 HUM
HUMUSDMM	31-Jul-08 HUM
HUMUSDMR	31-Jul-08 HUM
HUMUSDXR	31-Jul-08 HUM
HUNGRYAUDCR	31-Jul-08 HUNGRY
HUNGRYEURCR	31-Jul-08 HUNGRY
HUNGRYEURMM	31-Jul-08 HUNGRY
HUNGRYEURMR	31-Jul-08 HUNGRY
HUNGRYJPYCR	31-Jul-08 HUNGRY
HUNGRYUSDCR	31-Jul-08 HUNGRY

Hexion Specialty Chems Inc	46AB30	SECDOM	USD
Hexion Specialty Chems Inc	46AB30	SNRFOR	USD
Hexion Specialty Chems Inc	46AB30	SNRFOR	USD
Husky Engy Inc	48C85A	SNRFOR	AUD
Husky Engy Inc	48C85A	SNRFOR	EUR
Husky Engy Inc	48C85A	SNRFOR	EUR
Husky Engy Inc	48C85A	SNRFOR	EUR
Husky Engy Inc	48C85A	SNRFOR	EUR
Husky Engy Inc	48C85A	SNRFOR	USD
Husky Engy Inc	48C85A	SNRFOR	USD
Husky Engy Inc	48C85A	SNRFOR	USD
Husky Engy Inc	48C85A	SNRFOR	USD
HSH Nordbank AG	DKCA57	SNRFOR	CHF
HSH Nordbank AG	DKCA57	SNRFOR	CHF
HSH Nordbank AG	DKCA57	SNRFOR	EUR
HSH Nordbank AG	DKCA57	SNRFOR	EUR
HSH Nordbank AG	DKCA57	SNRFOR	EUR
HSH Nordbank AG	DKCA57	SNRFOR	GBP
HSH Nordbank AG	DKCA57	SNRFOR	SGD
HSH Nordbank AG	DKCA57	SNRFOR	SGD
HSH Nordbank AG	DKCA57	SNRFOR	TWD
HSH Nordbank AG	DKCA57	SNRFOR	USD
HSH Nordbank AG	DKCA57	SNRFOR	USD
HSH Nordbank AG	DKCA57	SNRFOR	USD
HSH Nordbank AG	DKCA57	SUBLT2	EUR
HSH Nordbank AG	DKCA57	SUBLT2	EUR
HSH Nordbank AG	DKCA57	SUBLT2	GBP
HSH Nordbank AG	DKCA57	SUBLT2	GBP
HSH Nordbank AG	DKCA57	SUBLT2	USD
HSH Nordbank AG	DKCA57	SUBLT2	USD
Hospira Inc	4I5166	SNRFOR	EUR
Hospira Inc	4I5166	SNRFOR	EUR
Hospira Inc	4I5166	SNRFOR	EUR
Hospira Inc	4I5166	SNRFOR	USD
Hospira Inc	4I5166	SNRFOR	USD
Hospira Inc	4I5166	SNRFOR	USD
Hawaiian Telcom Comms Inc	4G202B	SECDOM	USD
Hawaiian Telcom Comms Inc	4G202B	SNRFOR	USD
Hawaiian Telcom Comms Inc	4G202B	SNRFOR	USD
Hawaiian Telcom Comms Inc	4G202B	SNRFOR	USD
Houghton Mifflin Co	4I56B6	SNRFOR	AUD
Houghton Mifflin Co	4I56B6	SNRFOR	AUD
Houghton Mifflin Co	4I56B6	SNRFOR	EUR
Houghton Mifflin Co	4I56B6	SNRFOR	EUR
Houghton Mifflin Co	4I56B6	SNRFOR	EUR
Houghton Mifflin Co	4I56B6	SNRFOR	HKD
Houghton Mifflin Co	4I56B6	SNRFOR	USD
Houghton Mifflin Co	4I56B6	SNRFOR	USD
Houghton Mifflin Co	4I56B6	SNRFOR	USD
Houghton Mifflin Co	4I56B6	SNRFOR	USD
Houghton Mifflin Co	4I56B6	SUBLT2	USD
Houghton Mifflin Co	4I56B6	SUBLT2	USD
Hubbell Inc	4I7861	SNRFOR	USD
Hubbell Inc	4I7861	SNRFOR	USD
Humana Inc	488CDE	SNRFOR	AUD
Humana Inc	488CDE	SNRFOR	AUD
Humana Inc	488CDE	SNRFOR	CHF
Humana Inc	488CDE	SNRFOR	EUR
Humana Inc	488CDE	SNRFOR	EUR
Humana Inc	488CDE	SNRFOR	EUR
Humana Inc	488CDE	SNRFOR	EUR
Humana Inc	488CDE	SNRFOR	GBP
Humana Inc	488CDE	SNRFOR	HKD
Humana Inc	488CDE	SNRFOR	JPY
Humana Inc	488CDE	SNRFOR	USD
Humana Inc	488CDE	SNRFOR	USD
Humana Inc	488CDE	SNRFOR	USD
Humana Inc	488CDE	SNRFOR	USD
Natl Bk Hungary	696A83	SNRFOR	AUD
Natl Bk Hungary	696A83	SNRFOR	EUR
Natl Bk Hungary	696A83	SNRFOR	EUR
Natl Bk Hungary	696A83	SNRFOR	EUR
Natl Bk Hungary	696A83	SNRFOR	JPY
Natl Bk Hungary	696A83	SNRFOR	USD

XR	Composite	3.38%	3.15%	3.60%	4.05%	4.39%	4.80%
MR	Composite	3.31%	3.31%	3.32%	3.37%	3.46%	3.53%
XR	Composite	3.31%	3.31%	3.32%	3.37%	3.46%	3.53%
MR	Composite	0.24%	0.43%	0.51%	0.62%	0.71%	0.81%
CR	Composite	0.26%	0.45%	0.54%	0.66%	0.75%	0.85%
MM	Composite	0.002470686	0.004358184	0.005209085	0.006310267	0.00721203	0.008157536
MR	Composite	0.24%	0.43%	0.52%	0.62%	0.71%	0.81%
XR	Composite	0.24%	0.42%	0.50%	0.60%	0.69%	0.78%
CR	Composite	0.26%	0.45%	0.54%	0.66%	0.75%	0.85%
MM	Composite	0.25%	0.44%	0.52%	0.63%	0.72%	0.82%
MR	Composite	0.24%	0.43%	0.52%	0.62%	0.71%	0.81%
XR	Composite	0.24%	0.42%	0.50%	0.60%	0.69%	0.78%
CR	Composite	0.69%	0.84%	0.91%	1.03%	1.14%	1.25%
MM	Composite	0.69%	0.80%	0.91%	0.99%	1.10%	1.20%
CR	Composite	0.69%	0.84%	0.91%	1.03%	1.14%	1.25%
MM	Composite	0.006945627	0.008015541	0.00910744	0.009855372	0.010984486	0.012045901
MR	Composite						
MM	Composite	0.69%	0.80%	0.91%	0.99%	1.10%	1.20%
CR	Composite	0.69%	0.84%	0.91%	1.03%	1.14%	1.25%
MM	Composite	0.69%	0.80%	0.91%	0.99%	1.10%	1.20%
CR	Composite	0.006945627	0.008407986	0.00910744	0.010319773	0.011442173	0.012547813
CR	Composite	0.69%	0.84%	0.91%	1.03%	1.14%	1.25%
MM	Composite	0.69%	0.80%	0.91%	0.99%	1.10%	1.20%
MR	Composite						
CR	Composite	1.53%	1.22%	1.76%	2.17%	2.61%	2.85%
MM	Composite	1.53%	1.22%	1.76%	2.17%	2.50%	2.71%
CR	Composite	1.53%	1.22%	1.76%	2.17%	2.61%	2.85%
MM	Composite	1.53%	1.22%	1.76%	2.17%	2.50%	2.71%
CR	Composite						
MM	Composite	1.53%	1.22%	1.76%	2.17%	2.50%	2.71%
CR	Composite	0.32%	0.42%	0.46%	0.57%	0.69%	0.80%
MM	Composite	0.32%	0.40%	0.44%	0.54%	0.66%	0.74%
MR	Composite	0.32%	0.40%	0.44%	0.55%	0.65%	0.73%
CR	Composite						
MR	Composite	0.32%	0.40%	0.44%	0.55%	0.65%	0.73%
XR	Composite	0.32%	0.38%	0.42%	0.52%	0.63%	0.73%
XR	Composite	9.28%	9.28%	9.28%	9.28%	10.00%	10.00%
CR	Composite	3.54%	3.54%	3.54%	3.54%	3.54%	3.54%
MR	Composite	0.035377714	0.035371975	0.035378401	0.035382349	0.035381723	0.035391231
XR	Composite	3.54%	3.54%	3.54%	3.54%	3.54%	3.54%
MR	Composite	1.07%	1.17%	1.43%	2.26%	2.01%	2.23%
XR	Composite	1.07%	1.17%	1.43%	2.26%	2.01%	2.23%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.0107	0.0118105	0.014259786	0.022247667	0.019873781	0.0223572
CR	Composite	0.0107	0.012577272	0.015606509	0.024348705	0.021732264	0.024183835
MM	Composite						
MR	Composite	0.0107	0.011556056	0.014826184	0.02313127	0.020645651	0.022562333
XR	Composite	0.0107	0.0118105	0.014259786	0.022247667	0.019873781	0.0223572
CR	Composite						
XR	Composite	0.00865	0.00975	0.014	0.0229	0.02295	0.023
MR	Composite						
XR	Composite						
CR	Composite	0.0063325	0.0084505	0.011372449	0.013142944	0.01504272	0.01724418
MR	Composite	0.0063325	0.0084505	0.011372449	0.013142944	0.01504272	0.01724418
MR	Composite	0.0063325	0.008441167	0.011372449	0.01313523	0.015091038	0.017344639
CR	Composite						
MM	Composite						
MR	Composite	0.63%	0.84%	1.14%	1.31%	1.51%	1.73%
XR	Composite						
MR	Composite	0.0063325	0.008441167	0.011372449	0.01313523	0.015091038	0.017344639
MR	Composite	0.0063325	0.008441167	0.011372449	0.01313523	0.015091038	0.017344639
MR	Composite	0.63%	0.85%	1.14%	1.31%	1.50%	1.72%
CR	Composite	0.0063325	0.008860232	0.011970999	0.01378493	0.015883316	0.018210445
MM	Composite						
MR	Composite	0.0063325	0.008441167	0.011372449	0.01313523	0.015091038	0.017344639
XR	Composite	0.63%	0.81%	1.10%	1.26%	1.45%	1.66%
CR	Composite	0.002395487	0.002395487	0.004629492	0.007104585	0.008761844	0.010731746
CR	Composite	0.002395487	0.002395487	0.004629492	0.007104585	0.008761844	0.010731746
MM	Composite						
MR	Composite						
CR	Composite	0.24%	0.24%	0.46%	0.71%	0.88%	1.07%
CR	Composite	0.24%	0.24%	0.46%	0.71%	0.88%	1.07%

5.00%	5.25%	5.25%	5.25%	5.29%	0.75 NR	NR
3.53%	4.89%	1.28%	1.28%	4.89%	0.675 NR	NR
3.53%	4.89%	1.23%	1.23%	4.89%	0.675 NR	NR
0.85%	0.91%	1.28%	1.28%	1.13%	0.4 B	BBB
0.89%	0.95%	0.012273149	0.012273149	1.20%	0.4 BB	A
0.85%	0.009088648	0.00975	0.010992505	0.011517037	0.4 BB	A
0.84%	0.90%	0.98%	1.09%	1.14%	0.4 BBB	AA
0.81%	0.87%	0.98%	1.05%	1.10%	0.4 BB	A
0.89%	0.95%	0.98%	1.15%	1.20%	0.4 BB	A
0.85%	0.91%	0.98%	1.10%	1.15%	0.4 BB	A
0.84%	0.90%	0.98%	1.09%	1.14%	0.4 BBB	AA
0.81%	0.87%	0.98%	1.05%	1.10%	0.4 BB	A
1.26%	1.28%	1.28%	1.30%	1.30%	0.4 NR	BBB
1.21%	1.23%	1.23%	1.30%	1.30%	0.4 NR	A
1.26%	1.28%	1.28%	1.30%	1.30%	0.4 NR	BBB
1.21%	0.012273149	0.012273149	0.012991087	0.012991087	0.4 NR	A
					0.4	
1.21%	1.23%	1.23%	1.30%	1.30%	0.4 NR	A
1.26%	1.28%	1.28%	1.30%	1.30%	0.4 NR	BBB
1.21%	1.23%	1.23%	1.30%	1.30%	0.4 NR	A
1.26%	0.01278453	0.01278453	0.012991087	0.012991087	0.4 NR	BBB
1.26%	1.28%	1.28%	1.30%	1.30%	0.4 NR	BBB
1.21%	1.23%	1.23%	1.30%	1.30%	0.4 NR	A
					0.4	
2.84%	2.83%	2.71%	2.71%	2.71%	0.2 NR	NR
2.71%	2.70%	2.71%	2.71%	2.71%	0.2 NR	NR
2.84%	2.83%	2.71%	2.71%	2.71%	0.2 NR	NR
2.71%	2.70%	2.71%	2.71%	2.71%	0.2 NR	NR
					0.2	
2.71%	2.70%	2.71%	2.71%	2.71%	0.2 NR	NR
0.93%	1.06%	1.30%	1.29%	1.14%	0.414285714 NR	BBB
0.89%	1.02%	1.30%	1.24%	1.14%	0.414285714 NR	BBB
0.88%	1.01%	1.30%	1.23%	1.14%	0.4 NR	A
					0.414285714	
0.88%	1.01%	1.30%	1.23%	1.14%	0.4 NR	A
0.85%	0.97%	1.30%	1.18%	1.14%	0.414285714 NR	BBB
10.23%	10.23%	10.23%	10.23%	10.23%		
3.51%	3.51%	3.51%	3.51%	3.50%	0.675 NR	NR
3.51%	0.035050374	0.035050374	0.035050374	0.035049967	0.675 NR	NR
3.51%	3.51%	3.51%	3.51%	3.50%	0.675 NR	NR
2.40%	2.64%	2.67%	2.81%	2.69%	NR	B
2.40%	2.64%	2.67%	2.81%	2.69%	0.39 NR	B
					0.39	
					0.39	
					0.39	
0.024099333	0.026489	0.026495	0.02790995	0.026509333	0.4 NR	BBB
0.025927391	0.02864601	0.029011006	0.030560319	0.028993016	0.39 NR	BB
					0.39	
0.024417667	0.026650667	0.027560455	0.029032303	0.027543365	0.39 NR	BB
0.024099333	0.026489	0.026495	0.02790995	0.026509333	0.4 NR	BBB
					0.346666668	
0.0259	0.02725	0.0287178	0.0288167	0.02889785	0.346666668 NR	NR
					0.375	
					0.375	
0.018151626	0.019090961	0.0231165	0.02406	0.025461	0.4 NR	BBB
0.018151626	0.019090961	0.0231165	0.02406	0.025461	0.4 NR	BBB
0.018224909	0.019150142	0.0231165	0.02406	0.025461	0.4 NR	AA
					0.4	
					0.4	
0.018224909	1.92%	2.31%	2.41%	2.55%	0.4 NR	AA
					0.4	
0.018224909	0.019150142	0.0231165	0.02406	0.025461	0.4 NR	AA
1.82%	0.019150142	0.0231165	0.02406	0.025461	0.4 NR	AA
1.82%	1.91%	2.31%	2.41%	2.55%	0.4 NR	BBB
1.92%	0.02014476	0.0231165	0.025326316	0.025461	0.4 NR	A
					0.4	
1.82%	0.019150142	0.0231165	0.02406	0.025461	0.4 NR	AA
1.77%	1.91%	2.31%	2.32%	2.55%	0.4 NR	A
1.23%	0.013627781	0.01555	0.015865	0.015185	0.25	NR
1.23%	0.013627781	0.01555	0.015865	0.015185	0.25	NR
					0.25	
					0.25	
1.23%	1.36%	1.56%	1.59%	1.52%	0.25	NR
1.23%	1.36%	1.56%	1.59%	1.52%	0.25	NR

NR	NR	BB	NR	NR	BB
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	BBB	BBB	B	BBB	BBB
NR	A	A	BB	A	A
NR	BBB	BBB	B	BBB	BBB
NR	A	A	BB	A	A
NR	A	A	BB	A	A
NR	BBB	BBB	B	BBB	BBB
NR	A	A	BB	A	A
NR	BBB	BBB	B	BBB	BBB
NR	BBB	BBB	B	BBB	BBB
NR	A	A	BB	A	A
NR	NR	BB	BB	BBB	BBB
NR	NR	BBB	BBB	A	A
NR	NR	BB	BB	BBB	BBB
NR	NR	BBB	BBB	A	A
NR	NR	BBB	BBB	A	A
A	A	BBB	A	A	A
A	A	BBB	A	A	A
A	A	A	A	AA	AA
A	A	A	A	AA	AA
A	A	BBB	A	A	A
	NR		NR	NR	
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	CCC	B	BB	BB	BB
BB	CCC	B	BB	BB	BB

A	BB	BBB	BBB	A	BBB
BBB	B	BB	BBB	BBB	BBB
BBB	B	BB	BBB	BBB	BB
A	BB	BBB	BBB	A	BBB
NR	NR	NR	NR	BBB	NR
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
NR	NR	NR	NR	CCC	CCC
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	CCC	CCC
NR	NR	NR	NR	BB	BB

		BB	NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
NR	BB	BB	AA	11 Oil & Gas
NR	BBB	BBB	AA	11 Oil & Gas
NR	BBB	BBB	AA	11 Oil & Gas
NR	A	A	AA	11 Oil & Gas
NR	BBB	BBB	AA	11 Oil & Gas
NR	BBB	BBB	AA	11 Oil & Gas
NR	BBB	BBB	AA	11 Oil & Gas
NR	A	A	AA	11 Oil & Gas
NR	BBB	BBB	AA	11 Oil & Gas
	NR		A	5 Government
	NR		A	5 Government
	NR		A	5 Government
	NR		A	5 Government
			NR	Government
	NR		A	5 Government
	NR		A	5 Government
	NR		A	5 Government
	NR		A	5 Government
	NR		A	5 Government
	NR		A	5 Government
			NR	Government
NR	NR	NR	NR	4 Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	4 Government
NR	NR	NR	NR	3 Government
			NR	Government
NR	NR	NR	NR	3 Government
NR	BBB	NR	A	6 Health Care
NR	BBB	NR	A	6 Health Care
NR	A	NR	A	5 Health Care
			NR	Health Care
NR	A	NR	A	5 Health Care
NR	BBB	NR	A	6 Health Care
			NR	2 Telecommunications
		NR	NR	2 Telecommunications
		NR	NR	2 Telecommunications
		NR	NR	2 Telecommunications
B	B	B	B	6 Consumer Services
B	B	B	B	6 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	B	5 Consumer Services
BB	BB	BB	B	6 Consumer Services
			NR	Consumer Services
BB	BB	BB	B	3 Consumer Services
BBB	BBB	BBB	B	5 Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	Industrials
			NR	Industrials
NR	BB	NR	A	8 Health Care
NR	BB	NR	A	8 Health Care
NR	A	NR	A	8 Health Care
			NR	Health Care
			NR	Health Care
NR	A	NR	A	8 Health Care
			NR	Health Care
NR	A	NR	A	8 Health Care
NR	A	NR	A	8 Health Care
NR	BB	NR	A	8 Health Care
NR	BBB	NR	A	8 Health Care
			NR	Health Care
NR	A	NR	A	8 Health Care
NR	BBB	NR	A	3 Health Care
NR	NR	NR	NR	2 Government
NR	NR	NR	NR	2 Government
			NR	Government
			NR	Government
NR	NR	NR	NR	2 Government
NR	NR	NR	NR	2 Government

N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	Thin	DocAdj	Thin	DocAdj
Europe	Germany	A	BBB	Thin	CcyGrp	Thin	CcyGrp
Europe	Germany	A	BBB	Thin	DocAdj	Thin	DocAdj
Europe	Germany	A	BBB	Thin	CcyGrp	Thin	CcyGrp
Europe	Germany	A	BBB				
Europe	Germany	A	BBB	Thin	CcyGrp	Thin	CcyGrp
Europe	Germany	A	BBB	Thin	DocAdj	Thin	DocAdj
Europe	Germany	A	BBB	Thin	CcyGrp	Thin	CcyGrp
Europe	Germany	A	BBB	Thin	DocAdj	Thin	DocAdj
Europe	Germany	A	BBB	Thin	DocAdj	Thin	DocAdj
Europe	Germany	A	BBB	Thin	CcyGrp	Thin	CcyGrp
Europe	Germany	A	BBB				
Europe	Germany	AA	BBB	Thin	Thin	Thin	Thin
Europe	Germany	AA	BBB	Thin	Thin	Thin	Thin
Europe	Germany	AA	BBB	Thin	Thin	Thin	Thin
Europe	Germany	AA	BBB	Thin	Thin	Thin	Thin
Europe	Germany	AA	BBB				
Europe	Germany	AA	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				Thin
N.Amer	United States	CCC	BB	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	BB	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	Thin	CcyGrp	DocAdj	DocAdj
N.Amer	United States	B	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	AA				
N.Amer	United States	CCC	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Hungary	A	A		Thin	Thin	Thin
E.Eur	Hungary	A	A		Thin	Thin	Thin
E.Eur	Hungary	A	A				
E.Eur	Hungary	A	A				
E.Eur	Hungary	A	A		Thin	Thin	Thin
E.Eur	Hungary	A	A		Thin	Thin	Thin

CcyGrp	Thin	Thin	CcyGrp			CcyGrp
Thin	Thin		Thin			
Thin	Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
	Thin	Thin				
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	CcyGrp	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Thin	Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin

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HUNGRYUSDMM	31-Jul-08 HUNGRY
HUNGRYUSDMR	31-Jul-08 HUNGRY
HUNPACUSDMR	31-Jul-08 HUNPAC
HUNPACUSDXR	31-Jul-08 HUNPAC
HUWHYAUDCR	31-Jul-08 HUWHY
HUWHYAUDMM	31-Jul-08 HUWHY
HUWHYAUDMR	31-Jul-08 HUWHY
HUWHYCADCR	31-Jul-08 HUWHY
HUWHYCHFCR	31-Jul-08 HUWHY
HUWHYEURCR	31-Jul-08 HUWHY
HUWHYEURMM	31-Jul-08 HUWHY
HUWHYEURMR	31-Jul-08 HUWHY
HUWHYEURXR	31-Jul-08 HUWHY
HUWHYGBPCR	31-Jul-08 HUWHY
HUWHYGBPMM	31-Jul-08 HUWHY
HUWHYGBPMR	31-Jul-08 HUWHY
HUWHYHKDCR	31-Jul-08 HUWHY
HUWHYHKDMR	31-Jul-08 HUWHY
HUWHYILSMR	31-Jul-08 HUWHY
HUWHYJPYCR	31-Jul-08 HUWHY
HUWHYJPYMM	31-Jul-08 HUWHY
HUWHYJPYMR	31-Jul-08 HUWHY
HUWHYNOKCR	31-Jul-08 HUWHY
HUWHYNZDCR	31-Jul-08 HUWHY
HUWHYSEKCR	31-Jul-08 HUWHY
HUWHYSGDCR	31-Jul-08 HUWHY
HUWHYSGDMR	31-Jul-08 HUWHY
HUWHYTWDCR	31-Jul-08 HUWHY
HUWHYUSDCR	31-Jul-08 HUWHY
HUWHYUSDMM	31-Jul-08 HUWHY
HUWHYUSDMR	31-Jul-08 HUWHY
HUWHYUSDXR	31-Jul-08 HUWHY
HUWHYZARCR	31-Jul-08 HUWHY
HUWHY-FinCaymanEURCR	31-Jul-08 HUWHY-FinCayman
HUWHY-FinCaymanEURMM	31-Jul-08 HUWHY-FinCayman
HUWHY-FinCaymanEURMR	31-Jul-08 HUWHY-FinCayman
HUWHY-FinCaymanUSDCR	31-Jul-08 HUWHY-FinCayman
HUWHY-FinCaymanUSDMR	31-Jul-08 HUWHY-FinCayman
HUWHY-INT0313EURCR	31-Jul-08 HUWHY-INT0313
HUWHY-INT0313EURMR	31-Jul-08 HUWHY-INT0313
HUWHY-INT0313JPYCR	31-Jul-08 HUWHY-INT0313
HUWHY-INT0313SEKCR	31-Jul-08 HUWHY-INT0313
HUWHY-INT0313USDCR	31-Jul-08 HUWHY-INT0313
HUWHY-INT0313USDMR	31-Jul-08 HUWHY-INT0313
HUWHY-INT0313USDXR	31-Jul-08 HUWHY-INT0313
HVBEURCR	31-Jul-08 HVB
HVBEURMM	31-Jul-08 HVB
HVBEURXR	31-Jul-08 HVB
HVBUSDCR	31-Jul-08 HVB
HVBEURCR	31-Jul-08 HVB
HVBEURMM	31-Jul-08 HVB
HVBUSDCR	31-Jul-08 HVB
HVBUSDMM	31-Jul-08 HVB
HVBUSDMR	31-Jul-08 HVB
HVBAUDMM	31-Jul-08 HVB
HVBCHFCR	31-Jul-08 HVB
HVBCHFMM	31-Jul-08 HVB
HVBEURCR	31-Jul-08 HVB
HVBEURMM	31-Jul-08 HVB
HVBEURMR	31-Jul-08 HVB
HVBEURXR	31-Jul-08 HVB
HVBGBPCR	31-Jul-08 HVB
HVBGBPMM	31-Jul-08 HVB
HVBJPYCR	31-Jul-08 HVB
HVBJPYMM	31-Jul-08 HVB
HVBSEKMM	31-Jul-08 HVB
HVBSGDCR	31-Jul-08 HVB
HVBSGDMM	31-Jul-08 HVB
HVBUSDCR	31-Jul-08 HVB
HVBUSDMM	31-Jul-08 HVB
HVBUSDMR	31-Jul-08 HVB
HVBUSDXR	31-Jul-08 HVB
HVBAUDMM	31-Jul-08 HVB
HVBCHFCR	31-Jul-08 HVB

Natl Bk Hungary	696A83	SNRFOR	USD
Natl Bk Hungary	696A83	SNRFOR	USD
Pliant Corp	79BA49	SNRFOR	USD
Pliant Corp	79BA49	SNRFOR	USD
Hutchison Whampoa Ltd	48CC56	SNRFOR	AUD
Hutchison Whampoa Ltd	48CC56	SNRFOR	AUD
Hutchison Whampoa Ltd	48CC56	SNRFOR	AUD
Hutchison Whampoa Ltd	48CC56	SNRFOR	CAD
Hutchison Whampoa Ltd	48CC56	SNRFOR	CHF
Hutchison Whampoa Ltd	48CC56	SNRFOR	EUR
Hutchison Whampoa Ltd	48CC56	SNRFOR	EUR
Hutchison Whampoa Ltd	48CC56	SNRFOR	EUR
Hutchison Whampoa Ltd	48CC56	SNRFOR	EUR
Hutchison Whampoa Ltd	48CC56	SNRFOR	GBP
Hutchison Whampoa Ltd	48CC56	SNRFOR	GBP
Hutchison Whampoa Ltd	48CC56	SNRFOR	GBP
Hutchison Whampoa Ltd	48CC56	SNRFOR	HKD
Hutchison Whampoa Ltd	48CC56	SNRFOR	HKD
Hutchison Whampoa Ltd	48CC56	SNRFOR	ILS
Hutchison Whampoa Ltd	48CC56	SNRFOR	JPY
Hutchison Whampoa Ltd	48CC56	SNRFOR	JPY
Hutchison Whampoa Ltd	48CC56	SNRFOR	JPY
Hutchison Whampoa Ltd	48CC56	SNRFOR	NOK
Hutchison Whampoa Ltd	48CC56	SNRFOR	NZD
Hutchison Whampoa Ltd	48CC56	SNRFOR	SEK
Hutchison Whampoa Ltd	48CC56	SNRFOR	SGD
Hutchison Whampoa Ltd	48CC56	SNRFOR	SGD
Hutchison Whampoa Ltd	48CC56	SNRFOR	TWD
Hutchison Whampoa Ltd	48CC56	SNRFOR	USD
Hutchison Whampoa Ltd	48CC56	SNRFOR	USD
Hutchison Whampoa Ltd	48CC56	SNRFOR	USD
Hutchison Whampoa Ltd	48CC56	SNRFOR	USD
Hutchison Whampoa Ltd	48CC56	SNRFOR	ZAR
Hutchison Whampoa Fin Cayman Is Ltd	48CC55	SNRFOR	EUR
Hutchison Whampoa Fin Cayman Is Ltd	48CC55	SNRFOR	EUR
Hutchison Whampoa Fin Cayman Is Ltd	48CC55	SNRFOR	EUR
Hutchison Whampoa Fin Cayman Is Ltd	48CC55	SNRFOR	USD
Hutchison Whampoa Fin Cayman Is Ltd	48CC55	SNRFOR	USD
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	EUR
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	EUR
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	JPY
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	SEK
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	USD
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	USD
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	USD
Bay Hypo und Vereinsbank AG	0H99A8	JRSUBUT2	EUR
Bay Hypo und Vereinsbank AG	0H99A8	JRSUBUT2	EUR
Bay Hypo und Vereinsbank AG	0H99A8	JRSUBUT2	EUR
Bay Hypo und Vereinsbank AG	0H99A8	JRSUBUT2	USD
Bay Hypo und Vereinsbank AG	0H99A8	PREFT1	EUR
Bay Hypo und Vereinsbank AG	0H99A8	PREFT1	EUR
Bay Hypo und Vereinsbank AG	0H99A8	PREFT1	USD
Bay Hypo und Vereinsbank AG	0H99A8	PREFT1	USD
Bay Hypo und Vereinsbank AG	0H99A8	PREFT1	USD
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	AUD
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	CHF
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	CHF
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	EUR
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	EUR
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	EUR
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	EUR
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	GBP
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	GBP
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	JPY
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	JPY
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	SEK
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	SGD
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	SGD
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	USD
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	USD
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	USD
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	USD
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	AUD
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	CHF

MM	Composite						
MR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.41%	0.43%	0.59%	0.74%	0.90%	1.04%
MM	Composite						
MR	Composite	0.41%	0.43%	0.57%	0.70%	0.86%	1.01%
CR	Composite	0.004105637	0.004304337	0.005740172	0.0077676	0.009213839	0.010755
CR	Composite	0.004105637	0.004304337	0.005740172	0.0077676	0.009213839	0.010755
CR	Composite	0.41%	0.43%	0.57%	0.78%	0.92%	1.08%
MM	Composite	0.39%	0.42%	0.55%	0.75%	0.89%	1.03%
MR	Composite	0.39%	0.41%	0.57%	0.74%	0.88%	1.02%
XR	Composite	0.38%	0.40%	0.53%	0.71%	0.85%	0.98%
CR	Composite	0.41%	0.43%	0.57%	0.78%	0.92%	1.08%
MM	Composite	0.39%	0.42%	0.55%	0.75%	0.89%	1.03%
MR	Composite						
CR	Composite	0.004105637	0.004304337	0.005740172	0.0077676	0.009213839	0.010755
MR	Composite	0.003900355	0.004129124	0.005733333	0.00737922	0.008778147	0.01021725
MR	Composite	0.39%	0.41%	0.57%	0.74%	0.88%	1.02%
CR	Composite	0.41%	0.43%	0.57%	0.75%	0.93%	1.07%
MM	Composite						
MR	Composite	0.004105637	0.004074154	0.005574313	0.007213049	0.008864375	0.010246391
CR	Composite	0.41%	0.43%	0.57%	0.78%	0.92%	1.08%
CR	Composite	0.41%	0.43%	0.57%	0.78%	0.92%	1.08%
CR	Composite	0.004105637	0.004304337	0.005740172	0.0077676	0.009213839	0.010755
CR	Composite	0.41%	0.43%	0.57%	0.78%	0.92%	1.08%
MR	Composite	0.003900355	0.004129124	0.005733333	0.00737922	0.008778147	0.01021725
CR	Composite	0.41%	0.43%	0.57%	0.78%	0.92%	1.08%
CR	Composite	0.004105637	0.004304337	0.005740172	0.0077676	0.009213839	0.010755
MM	Composite	0.39%	0.42%	0.55%	0.75%	0.89%	1.03%
MR	Composite	0.39%	0.41%	0.57%	0.74%	0.88%	1.02%
XR	Composite	0.38%	0.40%	0.53%	0.71%	0.85%	0.98%
CR	Composite	0.41%	0.43%	0.57%	0.78%	0.92%	1.08%
CR	Composite	0.40%	0.40%	0.53%	0.78%	0.93%	1.09%
MM	Composite	0.40%	0.40%	0.53%	0.78%	0.93%	1.09%
MR	Composite						
CR	Composite	0.40%	0.40%	0.53%	0.78%	0.93%	1.09%
MR	Composite						
CR	Composite	0.80%	0.80%	0.80%	0.80%	0.94%	1.08%
MR	Composite	0.80%	0.80%	0.80%	0.80%	0.94%	1.08%
CR	Composite						
CR	Composite	0.80%	0.80%	0.80%	0.80%	0.94%	1.08%
CR	Composite	0.80%	0.80%	0.80%	0.80%	0.94%	1.08%
MR	Composite	0.80%	0.80%	0.80%	0.80%	0.94%	1.08%
XR	Composite	0.80%	0.80%	0.80%	0.80%	0.94%	1.08%
CR	Composite						
MM	Composite						
XR	Composite						
CR	Composite						
CR	Composite	0.50%	0.50%	1.04%	1.19%	1.31%	1.43%
MM	Composite	0.50%	0.50%	1.04%	1.19%	1.31%	1.43%
CR	Composite						
MM	Composite	0.00500255	0.00500255	0.010363125	0.011930225	0.013136525	0.014342775
MR	Composite						
MM	Composite	0.17%	0.25%	0.34%	0.41%	0.48%	0.53%
CR	Composite	0.17%	0.26%	0.35%	0.41%	0.50%	0.55%
MM	Composite	0.16%	0.25%	0.34%	0.41%	0.46%	0.53%
CR	Composite	0.17%	0.26%	0.35%	0.41%	0.50%	0.55%
MM	Composite	0.16%	0.25%	0.34%	0.41%	0.46%	0.53%
MR	Composite	0.16%	0.25%	0.34%	0.41%	0.47%	0.52%
XR	Composite						
CR	Composite	0.17%	0.26%	0.35%	0.41%	0.50%	0.55%
MM	Composite	0.16%	0.25%	0.34%	0.41%	0.46%	0.53%
CR	Composite	0.17%	0.25%	0.34%	0.41%	0.48%	0.53%
MM	Composite	0.17%	0.25%	0.34%	0.41%	0.48%	0.53%
MM	Composite	0.0016493	0.002538131	0.003388027	0.004091585	0.004648271	0.00526452
CR	Composite	0.001724576	0.002648837	0.00352677	0.004125057	0.00502637	0.005483875
MM	Composite	0.16%	0.25%	0.34%	0.41%	0.46%	0.53%
CR	Composite	0.17%	0.26%	0.35%	0.41%	0.50%	0.55%
MM	Composite	0.16%	0.25%	0.34%	0.41%	0.46%	0.53%
MR	Composite	0.16%	0.25%	0.34%	0.41%	0.47%	0.52%
XR	Composite						
MM	Composite	0.51%	0.55%	0.73%	0.90%	1.02%	1.11%
CR	Composite	0.51%	0.57%	0.76%	0.92%	1.02%	1.14%

					0.25	
					0.25	
					0.375	
					0.375	
1.12%	1.22%	1.31%	1.36%	1.47%	0.388888889 BB	A
					0.388888889	
1.08%	1.18%	1.27%	1.29%	1.47%	0.388888889 BB	A
1.15%	0.012466458	0.013480886	0.013476731	0.014894285	0.383333333 A	AA
1.15%	0.012466458	0.013480886	0.013476731	0.014894285	0.383333333 A	AA
1.15%	1.25%	1.35%	1.35%	1.49%	0.383333333 A	AA
1.10%	1.20%	1.30%	1.29%	1.43%	0.388888889 BBB	AA
1.09%	1.19%	1.29%	1.28%	1.42%	0.388888889 BBB	AA
1.05%	1.15%	1.24%	1.23%	1.37%	0.388888889 BBB	AA
1.15%	1.25%	1.35%	1.35%	1.49%	0.383333333 A	AA
1.10%	1.20%	1.30%	1.29%	1.43%	0.388888889 BBB	AA
					0.388888889	
1.15%	0.012466458	0.013480886	0.013476731	0.014894285	0.383333333 A	AA
1.09%	0.011894749	0.012906531	0.012786941	0.014192204	0.388888889 BBB	AA
1.09%	1.19%	1.29%	1.28%	1.42%	0.388888889 BBB	AA
1.15%	1.26%	1.34%	1.34%	1.54%	0.388888889 BB	A
					0.388888889	
1.10%	0.012053868	0.013424042	0.013427015	0.014632105	0.388888889 BB	BBB
1.15%	1.25%	1.35%	1.35%	1.49%	0.383333333 A	AA
1.15%	1.25%	1.35%	1.35%	1.49%	0.383333333 A	AA
1.15%	0.012466458	0.013480886	0.013476731	0.014894285	0.383333333 A	AA
1.15%	1.25%	1.35%	1.35%	1.49%	0.383333333 A	AA
1.09%	0.011894749	0.012906531	0.012786941	0.014192204	0.388888889 BBB	AA
1.15%	1.25%	1.35%	1.35%	1.49%	0.383333333 A	AA
1.15%	0.012466458	0.013480886	0.013476731	0.014894285	0.383333333 A	AA
1.10%	1.20%	1.30%	1.29%	1.43%	0.388888889 BBB	AA
1.09%	1.19%	1.29%	1.28%	1.42%	0.388888889 BBB	AA
1.05%	1.15%	1.24%	1.23%	1.37%	0.388888889 BBB	AA
1.15%	1.25%	1.35%	1.35%	1.49%	0.383333333 A	AA
1.15%	1.23%	1.44%	1.44%	1.44%	0.4	NR
1.15%	1.23%	1.44%	1.44%	1.44%	0.4	NR
					0.4	
1.15%	1.23%	1.44%	1.44%	1.44%	0.4	NR
					0.4	
1.16%	1.26%	1.26%	1.26%	1.26%	0.4	
1.16%	1.26%	1.26%	1.26%	1.26%	0.4	
					0.4	
1.16%	1.26%	1.26%	1.26%	1.26%	0.4	
1.16%	1.26%	1.26%	1.26%	1.26%	0.4	
1.16%	1.26%	1.26%	1.26%	1.26%	0.4	
1.16%	1.26%	1.26%	1.26%	1.26%	0.4	
					0.1	
					0.1	
					0.1	
					0.1	
1.45%	1.48%	1.39%	1.58%	1.58%	0.045	NR
1.45%	1.48%	1.39%	1.58%	1.58%	0.045	NR
					0.045	
1.45%	0.014779725	0.01389425	0.01579178	0.01579178	0.045	NR
					0.045	
0.56%	0.57%	0.58%	0.58%	0.63%	0.4 BB	BBB
0.59%	0.61%	0.60%	0.58%	0.63%	0.4 BBB	A
0.55%	0.57%	0.58%	0.58%	0.63%	0.4 A	AA
0.59%	0.61%	0.60%	0.58%	0.63%	0.4 BBB	A
0.55%	0.57%	0.58%	0.58%	0.63%	0.4 A	AA
0.55%	0.56%	0.57%	0.58%	0.63%	0.4 BBB	A
					0.4	
0.59%	0.61%	0.60%	0.58%	0.63%	0.4 BBB	A
0.55%	0.57%	0.58%	0.58%	0.63%	0.4 A	AA
0.56%	0.57%	0.58%	0.58%	0.63%	0.4 BB	BBB
0.56%	0.57%	0.58%	0.58%	0.63%	0.4 BB	BBB
0.55%	0.005673082	0.005763649	0.0058	0.0062609	0.4 A	AA
0.59%	0.006093398	0.006003801	0.0058	0.0062609	0.4 BBB	A
0.55%	0.57%	0.58%	0.58%	0.63%	0.4 A	AA
0.59%	0.61%	0.60%	0.58%	0.63%	0.4 BBB	A
0.55%	0.57%	0.58%	0.58%	0.63%	0.4 A	AA
0.55%	0.56%	0.57%	0.58%	0.63%	0.4 BBB	A
					0.4	
1.12%	1.14%	1.17%	1.14%	1.25%	0.2 NR	BBB
1.16%	1.18%	1.17%	1.14%	1.25%	0.2 NR	A

A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AAA	AA
AA	AAA	AA	AA	AAA	AA
AA	AAA	AA	AA	AAA	AA
A	AA	A	A	AA	A
A	A	A	A	AA	A
A	AA	A	A	AA	A
AA	AAA	AA	AA	AAA	AA
A	AA	A	A	AA	A
AA	AAA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
A	A	A	A	A	A
BBB	A	BBB	BBB	BBB	A
AA	AAA	AA	AA	AAA	AA
AA	AAA	AA	AA	AAA	AA
AA	AAA	AA	AA	AAA	AA
AA	AAA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AAA	AA	AA	AAA	AA
AA	AAA	AA	AA	AAA	AA
A	AA	A	A	AA	A
A	A	A	A	AA	A
A	AA	A	A	AA	A
AA	AAA	AA	AA	AAA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	A	A	A
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	AA	AA
A	A	A	A	AA	A
AA	AA	AA	AAA	AA	AAA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	AA	AA
BBB	A	A	A	BBB	A
A	A	AA	AA	A	AA

			NR		Government
			NR		Government
			NR		Basic Materials
			NR		Basic Materials
A	A	BB	A	3	Industrials
			NR		Industrials
BBB	BBB	BB	A	4	Industrials
AA	A	A	AA	10	Industrials
AA	A	A	AA	10	Industrials
AA	A	A	AA	10	Industrials
A	BBB	BBB	AA	10	Industrials
A	BBB	BBB	AA	10	Industrials
A	BBB	BBB	AA	10	Industrials
AA	A	A	AA	10	Industrials
A	BBB	BBB	AA	10	Industrials
			NR		Industrials
AA	A	A	AA	10	Industrials
A	BBB	BBB	AA	10	Industrials
A	BBB	BBB	AA	10	Industrials
BBB	BB	BBB	A	4	Industrials
			NR		Industrials
BBB	BB	BBB	A	5	Industrials
AA	A	A	AA	10	Industrials
AA	A	A	AA	10	Industrials
AA	A	A	AA	10	Industrials
AA	A	A	AA	10	Industrials
A	BBB	BBB	AA	10	Industrials
AA	A	A	AA	10	Industrials
AA	A	A	AA	10	Industrials
A	BBB	BBB	AA	10	Industrials
A	BBB	BBB	AA	10	Industrials
A	BBB	BBB	AA	10	Industrials
AA	A	A	AA	10	Industrials
NR			NR	2	Industrials
NR			NR	2	Industrials
			NR		Industrials
NR			NR	2	Industrials
			NR		Industrials
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR		Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
NR		NR	NR	2	Financials
NR		NR	NR	2	Financials
			NR		Financials
NR		NR	NR	2	Financials
			NR		Financials
BB	NR	NR	AA	13	Financials
BBB	NR	NR	A	3	Financials
A	NR	NR	AA	12	Financials
BBB	NR	NR	A	3	Financials
A	NR	NR	AA	12	Financials
BBB	NR	NR	AA	13	Financials
			NR		Financials
BBB	NR	NR	A	3	Financials
A	NR	NR	AA	12	Financials
BB	NR	NR	AA	13	Financials
BB	NR	NR	AA	13	Financials
A	NR	NR	AA	12	Financials
BBB	NR	NR	A	3	Financials
A	NR	NR	AA	12	Financials
BBB	NR	NR	A	3	Financials
A	NR	NR	AA	12	Financials
BBB	NR	NR	AA	13	Financials
			NR		Financials
NR	NR	NR	A	3	Financials
NR	NR	NR	AA	14	Financials

E.Eur	Hungary	A	A				
E.Eur	Hungary	A	A				
N.Amer	United States	B					
N.Amer	United States	B					
Asia	Hong Kong	A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A	Entity Tier	Entity Tier	DocAdj	DocAdj
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A				
Asia	Hong Kong	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Hong Kong	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	BBB		Thin	Thin	Thin
OffShore	Cayman Islands	A	BBB		Thin	Thin	Thin
OffShore	Cayman Islands	A	BBB				
OffShore	Cayman Islands	A	BBB		Thin	Thin	Thin
OffShore	Cayman Islands	A	BBB				
OffShore	Cayman Islands		BBB				Thin
OffShore	Cayman Islands		BBB				Thin
OffShore	Cayman Islands		BBB				
OffShore	Cayman Islands		BBB				Thin
OffShore	Cayman Islands		BBB				Thin
OffShore	Cayman Islands		BBB				Thin
OffShore	Cayman Islands		BBB				Thin
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA				
Europe	Germany	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA				
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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HVBCHFMM	31-Jul-08 HVB
HVBEURCR	31-Jul-08 HVB
HVBEURMM	31-Jul-08 HVB
HVBEURMR	31-Jul-08 HVB
HVBEURXR	31-Jul-08 HVB
HVBGBPCR	31-Jul-08 HVB
HVBGBPMM	31-Jul-08 HVB
HVBGBPMR	31-Jul-08 HVB
HVBHKDCR	31-Jul-08 HVB
HVBHKDMM	31-Jul-08 HVB
HVBJPYCR	31-Jul-08 HVB
HVBJPYMM	31-Jul-08 HVB
HVBSGDCR	31-Jul-08 HVB
HVBSGDMM	31-Jul-08 HVB
HVBTWDCR	31-Jul-08 HVB
HVBTWDMM	31-Jul-08 HVB
HVBUSDCR	31-Jul-08 HVB
HVBUSDMM	31-Jul-08 HVB
HVBUSDMR	31-Jul-08 HVB
HWITAUSDMR	31-Jul-08 HWITA
HWITAUSDXR	31-Jul-08 HWITA
HYAKUGOJPYCR	31-Jul-08 HYAKUGO
HYAKUGOJPYXR	31-Jul-08 HYAKUGO
HYAKUGOUSDCR	31-Jul-08 HYAKUGO
HYATTAUDMR	31-Jul-08 HYATT
HYATTEURCR	31-Jul-08 HYATT
HYATTEURMM	31-Jul-08 HYATT
HYATTEURMR	31-Jul-08 HYATT
HYATTGBPMR	31-Jul-08 HYATT
HYATTUSDCR	31-Jul-08 HYATT
HYATTUSDMM	31-Jul-08 HYATT
HYATTUSDMR	31-Jul-08 HYATT
HYATTUSDXR	31-Jul-08 HYATT
HYNMTRAUDMR	31-Jul-08 HYNMTR
HYNMTRCHFCR	31-Jul-08 HYNMTR
HYNMTREURCR	31-Jul-08 HYNMTR
HYNMTREURMM	31-Jul-08 HYNMTR
HYNMTREURMR	31-Jul-08 HYNMTR
HYNMTRGBPCR	31-Jul-08 HYNMTR
HYNMTRJPYCR	31-Jul-08 HYNMTR
HYNMTRKRWCR	31-Jul-08 HYNMTR
HYNMTRSEKCR	31-Jul-08 HYNMTR
HYNMTRUSDCR	31-Jul-08 HYNMTR
HYNMTRUSDMM	31-Jul-08 HYNMTR
HYNMTRUSDMR	31-Jul-08 HYNMTR
HYNMTRUSDXR	31-Jul-08 HYNMTR
HYNMTR-HCSJPYCR	31-Jul-08 HYNMTR-HCS
HYNMTR-HCSKRWCR	31-Jul-08 HYNMTR-HCS
HYNMTR-HCSMYRCR	31-Jul-08 HYNMTR-HCS
HYNMTR-HCSUSDCR	31-Jul-08 HYNMTR-HCS
HYNMTR-HCSUSDMR	31-Jul-08 HYNMTR-HCS
HYNMTR-KiaEURCR	31-Jul-08 HYNMTR-Kia
HYNMTR-KiaEURMM	31-Jul-08 HYNMTR-Kia
HYNMTR-KiaJPYCR	31-Jul-08 HYNMTR-Kia
HYNMTR-KiaUSDCR	31-Jul-08 HYNMTR-Kia
HYNMTR-KiaUSDMR	31-Jul-08 HYNMTR-Kia
HYOGOJPYCR	31-Jul-08 HYOGO
HYOGOJPYMM	31-Jul-08 HYOGO
HYOGOJPYMR	31-Jul-08 HYOGO
HYOGOJPYXR	31-Jul-08 HYOGO
HYPESSEURCR	31-Jul-08 HYPESS
HYPESSEURMM	31-Jul-08 HYPESS
HYPESSEURMR	31-Jul-08 HYPESS
HYPESSUSDCR	31-Jul-08 HYPESS
HYPESSUSDMM	31-Jul-08 HYPESS
HYSANAUDMR	31-Jul-08 HYSAN
HYSANEURCR	31-Jul-08 HYSAN
HYSANEURMM	31-Jul-08 HYSAN
HYSANEURMR	31-Jul-08 HYSAN
HYSANGBPCR	31-Jul-08 HYSAN
HYSANHKDCR	31-Jul-08 HYSAN
HYSANHKDMR	31-Jul-08 HYSAN
HYSANUSDCR	31-Jul-08 HYSAN
HYSANUSDMM	31-Jul-08 HYSAN

Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	CHF
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	EUR
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	EUR
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	EUR
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	EUR
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	GBP
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	GBP
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	GBP
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	HKD
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	HKD
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	JPY
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	JPY
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	SGD
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	SGD
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	TWD
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	TWD
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	USD
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	USD
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	USD
HEWITT Assoc INC	46AA4S	SNRFOR	USD
HEWITT Assoc INC	46AA4S	SNRFOR	USD
Hyakugo Bk Ltd	JL4AH9	SNRFOR	JPY
Hyakugo Bk Ltd	JL4AH9	SNRFOR	JPY
Hyakugo Bk Ltd	JL4AH9	SNRFOR	USD
Hyatt Equities LLC	48CDCB	SNRFOR	AUD
Hyatt Equities LLC	48CDCB	SNRFOR	EUR
Hyatt Equities LLC	48CDCB	SNRFOR	EUR
Hyatt Equities LLC	48CDCB	SNRFOR	EUR
Hyatt Equities LLC	48CDCB	SNRFOR	GBP
Hyatt Equities LLC	48CDCB	SNRFOR	USD
Hyatt Equities LLC	48CDCB	SNRFOR	USD
Hyatt Equities LLC	48CDCB	SNRFOR	USD
Hyatt Equities LLC	48CDCB	SNRFOR	USD
HYUNDAI Mtr Co	48DA9F	SNRFOR	AUD
HYUNDAI Mtr Co	48DA9F	SNRFOR	CHF
HYUNDAI Mtr Co	48DA9F	SNRFOR	EUR
HYUNDAI Mtr Co	48DA9F	SNRFOR	EUR
HYUNDAI Mtr Co	48DA9F	SNRFOR	EUR
HYUNDAI Mtr Co	48DA9F	SNRFOR	GBP
HYUNDAI Mtr Co	48DA9F	SNRFOR	JPY
HYUNDAI Mtr Co	48DA9F	SNRFOR	KRW
HYUNDAI Mtr Co	48DA9F	SNRFOR	SEK
HYUNDAI Mtr Co	48DA9F	SNRFOR	USD
HYUNDAI Mtr Co	48DA9F	SNRFOR	USD
HYUNDAI Mtr Co	48DA9F	SNRFOR	USD
HYUNDAI Mtr Co	48DA9F	SNRFOR	USD
Hyundai Cap Services Inc	Y1B96S	SNRFOR	JPY
Hyundai Cap Services Inc	Y1B96S	SNRFOR	KRW
Hyundai Cap Services Inc	Y1B96S	SNRFOR	MYR
Hyundai Cap Services Inc	Y1B96S	SNRFOR	USD
Hyundai Cap Services Inc	Y1B96S	SNRFOR	USD
Kia Mtrs Corp	Y2BD61	SNRFOR	EUR
Kia Mtrs Corp	Y2BD61	SNRFOR	EUR
Kia Mtrs Corp	Y2BD61	SNRFOR	JPY
Kia Mtrs Corp	Y2BD61	SNRFOR	USD
Kia Mtrs Corp	Y2BD61	SNRFOR	USD
Hyogo Prefecture	JL4BE8	SNRFOR	JPY
Hyogo Prefecture	JL4BE8	SNRFOR	JPY
Hyogo Prefecture	JL4BE8	SNRFOR	JPY
Hyogo Prefecture	JL4BE8	SNRFOR	JPY
Hypbk in Essen AG	48DA5T	SNRFOR	EUR
Hypbk in Essen AG	48DA5T	SNRFOR	EUR
Hypbk in Essen AG	48DA5T	SNRFOR	EUR
Hypbk in Essen AG	48DA5T	SNRFOR	USD
Hypbk in Essen AG	48DA5T	SNRFOR	USD
Hysan Dev Co Ltd	48DA78	SNRFOR	AUD
Hysan Dev Co Ltd	48DA78	SNRFOR	EUR
Hysan Dev Co Ltd	48DA78	SNRFOR	EUR
Hysan Dev Co Ltd	48DA78	SNRFOR	EUR
Hysan Dev Co Ltd	48DA78	SNRFOR	GBP
Hysan Dev Co Ltd	48DA78	SNRFOR	HKD
Hysan Dev Co Ltd	48DA78	SNRFOR	HKD
Hysan Dev Co Ltd	48DA78	SNRFOR	USD
Hysan Dev Co Ltd	48DA78	SNRFOR	USD

MM	Composite	0.51%	0.54%	0.73%	0.88%	0.99%	1.09%
CR	Composite	0.51%	0.57%	0.76%	0.92%	1.02%	1.14%
MM	Composite	0.51%	0.54%	0.73%	0.88%	0.99%	1.09%
MR	Composite	0.51%	0.54%	0.72%	0.87%	0.97%	1.08%
XR	Composite	0.005065482	0.005193846	0.006958633	0.008377005	0.009334596	0.010408487
CR	Composite	0.51%	0.57%	0.76%	0.92%	1.02%	1.14%
MM	Composite	0.51%	0.54%	0.73%	0.88%	0.99%	1.09%
MR	Composite	0.005065482	0.005392518	0.00722481	0.008697437	0.009691657	0.010806626
CR	Composite						
MM	Composite	0.51%	0.54%	0.73%	0.88%	0.99%	1.09%
CR	Composite	0.51%	0.55%	0.73%	0.89%	0.98%	1.09%
MM	Composite	0.51%	0.55%	0.73%	0.89%	0.98%	1.09%
CR	Composite	0.51%	0.57%	0.76%	0.92%	1.02%	1.14%
MM	Composite	0.51%	0.54%	0.73%	0.88%	0.99%	1.09%
CR	Composite						
MM	Composite	0.51%	0.54%	0.73%	0.88%	0.99%	1.09%
CR	Composite	0.51%	0.57%	0.76%	0.92%	1.02%	1.14%
MM	Composite	0.51%	0.54%	0.73%	0.88%	0.99%	1.09%
MR	Composite	0.51%	0.54%	0.72%	0.87%	0.97%	1.08%
MR	Composite						
XR	Composite						
CR	Composite	0.61%	0.61%	0.68%	0.72%	0.82%	0.89%
XR	Composite	0.61%	0.61%	0.68%	0.72%	0.82%	0.89%
CR	Composite	0.61%	0.61%	0.68%	0.72%	0.82%	0.89%
MR	Composite	0.15%	0.20%	0.41%	0.51%	0.51%	0.65%
CR	Composite	0.16%	0.21%	0.43%	0.54%	0.54%	0.68%
MM	Composite						
MR	Composite	0.16%	0.20%	0.41%	0.51%	0.51%	0.65%
MR	Composite	0.001580333	0.001970333	0.004109	0.005111	0.005100667	0.006453667
CR	Composite	0.0015755	0.002074035	0.004325263	0.00538	0.005369123	0.006793333
MM	Composite						
MR	Composite	0.001580333	0.001970333	0.004109	0.005111	0.005100667	0.006453667
XR	Composite	0.15%	0.19%	0.40%	0.49%	0.49%	0.62%
MR	Composite	0.011378225	0.011305603	0.012007496	0.016688235	0.019097365	0.022060765
CR	Composite	0.011378225	0.011305603	0.012007496	0.016688235	0.019097365	0.022069333
CR	Composite	0.011378225	0.011305603	0.012007496	0.016688235	0.019097365	0.022069333
MM	Composite	0.011378225	0.010853379	0.012007496	0.016020706	0.01833347	0.021212025
MR	Composite	0.011378225	0.010740323	0.012007496	0.015853824	0.018142497	0.020991067
CR	Composite	1.14%	1.13%	1.20%	1.67%	1.91%	2.21%
CR	Composite	0.011378225	0.011305603	0.012007496	0.016688235	0.019097365	0.022060765
CR	Composite	1.14%	1.13%	1.20%	1.67%	1.91%	2.21%
CR	Composite	1.14%	1.13%	1.20%	1.67%	1.91%	2.21%
CR	Composite	0.011378225	0.011305603	0.012007496	0.016688235	0.019097365	0.022069333
MM	Composite	1.14%	1.09%	1.20%	1.60%	1.83%	2.12%
MR	Composite	1.14%	1.07%	1.20%	1.59%	1.81%	2.10%
XR	Composite						
CR	Composite	1.13%	1.13%	1.93%	1.94%	2.23%	2.64%
CR	Composite	1.13%	1.13%	1.96%	1.91%	2.35%	2.64%
CR	Composite	1.13%	1.13%	1.96%	1.91%	2.35%	2.64%
CR	Composite	1.13%	1.13%	1.96%	1.91%	2.35%	2.64%
MR	Composite	1.13%	1.13%	1.86%	1.87%	2.23%	2.51%
CR	Composite	1.08%	1.43%	1.75%	2.22%	2.40%	2.75%
MM	Composite	0.010750036	0.014275	0.0174625	0.022200469	0.023669265	0.026807825
CR	Composite						
CR	Composite	1.08%	1.43%	1.75%	2.22%	2.40%	2.75%
MR	Composite	1.08%	1.43%	1.75%	2.22%	2.34%	2.65%
CR	Composite	0.05%	0.07%	0.07%	0.19%	0.25%	0.30%
MM	Composite	0.05%	0.07%	0.07%	0.19%	0.25%	0.30%
MR	Composite						
XR	Composite	0.05%	0.07%	0.07%	0.19%	0.25%	0.30%
CR	Composite	0.43%	0.43%	0.82%	0.82%	0.82%	0.82%
MM	Composite	0.43%	0.43%	0.82%	0.82%	0.82%	0.82%
MR	Composite						
CR	Composite						
MM	Composite	0.43%	0.43%	0.82%	0.82%	0.82%	0.82%
MR	Composite		0.68%	0.73%	0.92%	1.00%	1.15%
CR	Composite	0.62%	0.68%	0.71%	0.91%	0.98%	1.14%
MM	Composite						
MR	Composite						
CR	Composite	0.62%	0.68%	0.71%	0.91%	0.98%	1.14%
CR	Composite	0.62%	0.68%	0.71%	0.91%	0.98%	1.14%
MR	Composite						
CR	Composite	0.62%	0.68%	0.71%	0.91%	0.98%	1.14%
MM	Composite						

1.13%	1.13%	1.17%	1.14%	1.25%	0.2 NR	AA
1.16%	1.18%	1.17%	1.14%	1.25%	0.2 NR	A
1.13%	1.13%	1.17%	1.14%	1.25%	0.2 NR	AA
1.11%	1.12%	1.17%	1.14%	1.25%	0.2 NR	A
1.07%	0.010804994	0.011654308	0.011390419	0.012472888	0.2 NR	A
1.16%	1.18%	1.17%	1.14%	1.25%	0.2 NR	A
1.13%	1.13%	1.17%	1.14%	1.25%	0.2 NR	AA
1.11%	0.0112183	0.011654308	0.011390419	0.012472888	0.2 NR	A
					0.2	
1.13%	1.13%	1.17%	1.14%	1.25%	0.2 NR	AA
1.12%	1.14%	1.17%	1.14%	1.25%	0.2 NR	BBB
1.12%	1.14%	1.17%	1.14%	1.25%	0.2 NR	BBB
1.16%	1.18%	1.17%	1.14%	1.25%	0.2 NR	A
1.13%	1.13%	1.17%	1.14%	1.25%	0.2 NR	AA
					0.2	
1.13%	1.13%	1.17%	1.14%	1.25%	0.2 NR	AA
1.16%	1.18%	1.17%	1.14%	1.25%	0.2 NR	A
1.13%	1.13%	1.17%	1.14%	1.25%	0.2 NR	AA
1.11%	1.12%	1.17%	1.14%	1.25%	0.2 NR	A
					0.4	
					0.4	
0.89%	0.89%	0.89%	0.89%	0.89%	0.3	NR
0.89%	0.89%	0.89%	0.89%	0.89%	0.3	NR
0.89%	0.89%	0.89%	0.89%	0.89%	0.3	NR
0.70%	1.09%	1.09%	1.70%	1.70%	0.4 BB	BB
0.73%	1.14%	1.14%	1.70%	1.70%	0.4 BBB	BBB
					0.4	
0.70%	1.09%	1.09%	1.70%	1.70%	0.4 A	A
0.70%	0.010869333	0.010869333	0.016988	0.016988	0.4 A	A
0.73%	0.011441404	0.011441404	0.016988	0.016988	0.4 BBB	BBB
					0.4	
0.70%	0.010869333	0.010869333	0.016988	0.016988	0.4 A	A
0.67%	1.05%	1.05%	1.70%	1.70%	0.4 BBB	BBB
2.36%	0.02507973	0.025753125	0.025854752	0.02618239	0.366666666 NR	BBB
2.36%	0.025113296	0.025753125	0.026306336	0.02618239	0.362499999 NR	AA
2.36%	0.025113296	0.025753125	0.026306336	0.02618239	0.362499999 NR	AA
2.27%	0.024133598	0.025753125	0.025254083	0.02618239	0.366666666 NR	A
2.24%	0.023882206	0.025753125	0.024991019	0.02618239	0.366666666 NR	A
2.36%	2.51%	2.58%	2.63%	2.62%	0.362499999 NR	AA
2.36%	0.02507973	0.025753125	0.025854752	0.02618239	0.366666666 NR	BBB
2.36%	2.51%	2.58%	2.63%	2.62%	0.362499999 NR	AA
2.36%	2.51%	2.58%	2.63%	2.62%	0.362499999 NR	AA
2.36%	0.025113296	0.025753125	0.026306336	0.02618239	0.362499999 NR	AA
2.27%	2.41%	2.58%	2.53%	2.62%	0.366666666 NR	A
2.24%	2.39%	2.58%	2.50%	2.62%	0.366666666 NR	A
					0.366666666	
2.73%	3.00%	3.35%	3.25%	3.38%	0.4	NR
2.87%	3.00%	3.35%	3.25%	3.38%	0.4	NR
2.87%	3.00%	3.35%	3.25%	3.38%	0.4	NR
2.87%	3.00%	3.35%	3.25%	3.38%	0.4	NR
2.73%	3.00%	3.35%	3.25%	3.38%	0.4	NR
2.87%	3.01%	3.07%	3.26%	3.40%	0.4 NR	NR
2.85%	0.030391624	0.029485755	0.031331266	0.0326144	0.4 NR	NR
					0.4	
2.87%	3.01%	3.07%	3.26%	3.40%	0.4 NR	NR
2.82%	3.01%	2.92%	3.10%	3.23%	0.4 NR	NR
0.30%	0.30%	0.30%	0.30%	0.30%	0.275 NR	NR
0.30%	0.30%	0.30%	0.30%	0.30%	0.275 NR	NR
					0.275	
0.30%	0.30%	0.30%	0.30%	0.30%	0.275 NR	NR
0.82%	0.82%	0.82%	0.82%	0.82%	0.4	NR
0.82%	0.82%	0.82%	0.82%	0.82%	0.4	NR
					0.4	
					0.4	
0.82%	0.82%	0.82%	0.82%	0.82%	0.4	NR
1.26%	1.36%	1.26%	1.28%	1.31%	0.400000001 B	BB
1.25%	1.36%	1.26%	1.28%	1.31%	0.400000001 BBB	AA
					0.400000001	
					0.400000001	
1.25%	1.36%	1.26%	1.28%	1.31%	0.400000001 BBB	AA
1.25%	1.36%	1.26%	1.28%	1.31%	0.400000001 BBB	AA
					0.400000001	
1.25%	1.36%	1.26%	1.28%	1.31%	0.400000001 BBB	AA
					0.400000001	

AA	AA	AA	AAA	AA	AAA
A	A	AA	AA	A	AA
AA	AA	AA	AAA	AA	AAA
A	A	AA	AA	A	AA
A	A	AA	AA	A	AA
A	A	AA	AA	A	AA
AA	AA	AA	AAA	AA	AAA
A	A	AA	AA	A	AA
AA	AA	AA	AAA	AA	AAA
BBB	BBB	A	A	BBB	A
BBB	BBB	A	A	BBB	A
A	A	AA	AA	A	AA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	AA	AA	A	AA
AA	AA	AA	AAA	AA	AAA
A	A	AA	AA	A	AA
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	BB	B	B	BB
BBB	BBB	BBB	BB	BB	BBB
A	A	A	BBB	BBB	A
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BB	BB	BBB
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BB	BB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	AA	AA	AA	AA	AA
NR	AA	AA	AA	AA	AA
NR	A	A	A	A	A
NR	A	A	A	A	A
NR	AA	AA	AA	AA	AA
NR	BBB	BBB	BBB	BBB	BBB
NR	AA	AA	AA	AA	AA
NR	AA	AA	AA	AA	AA
NR	AA	AA	AA	AA	AA
NR	A	A	A	A	A
NR	A	A	A	A	A
B	B	B	CCC	BB	NR
BB	BB	BBB	BB	A	NR
BB	BB	BBB	BB	A	NR
BB	BB	BBB	BB	A	NR
BB	BB	BB	B	BBB	NR
NR	NR	BBB	BBB	BBB	BBB
NR	NR	BB	BB	BB	BB
NR	NR	BBB	BBB	BBB	BBB
NR	NR	BB	BB	BB	BB
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
			NR		
			NR		
			NR		
BB	BBB	BBB	A	A	A
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AAA	AAA

NR	NR	NR	A	14 Financials
NR	NR	NR	AA	14 Financials
NR	NR	NR	A	14 Financials
NR	NR	NR	AA	14 Financials
NR	NR	NR	AA	14 Financials
NR	NR	NR	AA	14 Financials
NR	NR	NR	A	14 Financials
NR	NR	NR	AA	14 Financials
			NR	Financials
NR	NR	NR	A	14 Financials
NR	NR	NR	AA	14 Financials
NR	NR	NR	AA	14 Financials
NR	NR	NR	AA	14 Financials
NR	NR	NR	A	14 Financials
			NR	Financials
NR	NR	NR	A	14 Financials
NR	NR	NR	AA	14 Financials
NR	NR	NR	A	14 Financials
NR	NR	NR	AA	14 Financials
			NR	Industrials
			NR	Industrials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
	NR		A	3 Consumer Services
	NR		A	3 Consumer Services
			NR	Consumer Services
	NR		A	3 Consumer Services
	NR		A	3 Consumer Services
	NR		A	3 Consumer Services
			NR	Consumer Services
	NR		A	3 Consumer Services
	NR		A	3 Consumer Services
NR	BB	NR	A	9 Consumer Goods
NR	A	NR	A	9 Consumer Goods
NR	A	NR	A	9 Consumer Goods
NR	BBB	NR	A	9 Consumer Goods
NR	BBB	NR	A	9 Consumer Goods
NR	A	NR	A	9 Consumer Goods
NR	BB	NR	A	9 Consumer Goods
NR	A	NR	A	9 Consumer Goods
NR	A	NR	A	9 Consumer Goods
NR	A	NR	A	9 Consumer Goods
NR	BBB	NR	A	9 Consumer Goods
NR	BBB	NR	A	9 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
BBB	BBB	BBB	BBB	3 Consumer Goods
BB	BB	BB	BBB	4 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	BBB	3 Consumer Goods
BB	BB	BB	BBB	4 Consumer Goods
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	2 Government
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
NR	NR	NR	AA	12 Financials
NR	NR	NR	AA	11 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	AA	11 Financials
NR	NR	NR	AA	11 Financials
			NR	Financials
NR	NR	NR	AA	11 Financials
			NR	Financials

Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States						
N.Amer	United States						
Asia	Japan	A	AA		Thin	Thin	Thin
Asia	Japan	A	AA		Thin	Thin	Thin
Asia	Japan	A	AA		Thin	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	BBB	BB	Thin	Entity Tier	Thin	Entity Tier
Asia	Korea (Republic of)	BBB	BB	Thin	CcyGrp	Thin	CcyGrp
Asia	Korea (Republic of)	BBB	BB	Thin	CcyGrp	Thin	CcyGrp
Asia	Korea (Republic of)	BBB	BB	Thin	DocAdj	Thin	DocAdj
Asia	Korea (Republic of)	BBB	BB	Thin	DocAdj	Thin	DocAdj
Asia	Korea (Republic of)	BBB	BB	Thin	CcyGrp	Thin	CcyGrp
Asia	Korea (Republic of)	BBB	BB	Thin	Entity Tier	Thin	Entity Tier
Asia	Korea (Republic of)	BBB	BB	Thin	CcyGrp	Thin	CcyGrp
Asia	Korea (Republic of)	BBB	BB	Thin	CcyGrp	Thin	CcyGrp
Asia	Korea (Republic of)	BBB	BB	Thin	CcyGrp	Thin	CcyGrp
Asia	Korea (Republic of)	BBB	BB	Thin	DocAdj	Thin	DocAdj
Asia	Korea (Republic of)	BBB	BB	Thin	DocAdj	Thin	DocAdj
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB		Thin	Entity Tier	Entity Tier
Asia	Korea (Republic of)	BBB	BB		Thin	DocAdj	CcyGrp
Asia	Korea (Republic of)	BBB	BB		Thin	DocAdj	CcyGrp
Asia	Korea (Republic of)	BBB	BB		Thin	DocAdj	CcyGrp
Asia	Korea (Republic of)	BBB	BB		Thin	DocAdj	DocAdj
Asia	Korea (Republic of)	BBB	BB	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	BBB	BB	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	BBB	BB	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin		Thin
Asia	Japan		AA	Thin	Thin		Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin		Thin
Europe	Germany	A	AA		Thin		
Europe	Germany	A	AA		Thin		
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin		
Asia	Hong Kong	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	AA				
Asia	Hong Kong	BBB	AA				
Asia	Hong Kong	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	AA				
Asia	Hong Kong	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Thin	Thin					
Thin	Thin					
Thin	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin					
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Thin	Thin					
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	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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HYSANUSDMR	31-Jul-08 HYSAN
HYSANUSDXR	31-Jul-08 HYSAN
HYUELEEURCR	31-Jul-08 HYUELE
HYUELEEURMM	31-Jul-08 HYUELE
HYUELEKRWMR	31-Jul-08 HYUELE
HYUELEUSDCR	31-Jul-08 HYUELE
HYUELEUSDMR	31-Jul-08 HYUELE
HYUELEUSDXR	31-Jul-08 HYUELE
IAAUSDCR	31-Jul-08 IAA
IAAUSDXR	31-Jul-08 IAA
IACIAUDMR	31-Jul-08 IACI
IACIAUDXR	31-Jul-08 IACI
IACICADMR	31-Jul-08 IACI
IACICHFMR	31-Jul-08 IACI
IACICHFXR	31-Jul-08 IACI
IACIEURCR	31-Jul-08 IACI
IACIEURMM	31-Jul-08 IACI
IACIEURMR	31-Jul-08 IACI
IACIEURXR	31-Jul-08 IACI
IACIGBPXR	31-Jul-08 IACI
IACIHKDMR	31-Jul-08 IACI
IACIJPYMR	31-Jul-08 IACI
IACIJPYXR	31-Jul-08 IACI
IACISEKMR	31-Jul-08 IACI
IACISEKXR	31-Jul-08 IACI
IACISGDMR	31-Jul-08 IACI
IACITWDMR	31-Jul-08 IACI
IACITWDXR	31-Jul-08 IACI
IACIUSDCR	31-Jul-08 IACI
IACIUSDMM	31-Jul-08 IACI
IACIUSDMR	31-Jul-08 IACI
IACIUSDXR	31-Jul-08 IACI
IADBAUDCR	31-Jul-08 IADB
IADBAUDMR	31-Jul-08 IADB
IADBCADCR	31-Jul-08 IADB
IADBEURCR	31-Jul-08 IADB
IADBEURMM	31-Jul-08 IADB
IADBEURMR	31-Jul-08 IADB
IADBGBPCR	31-Jul-08 IADB
IADBJPYCR	31-Jul-08 IADB
IADBJPYMR	31-Jul-08 IADB
IADBNZDCR	31-Jul-08 IADB
IADBUSDCR	31-Jul-08 IADB
IADBUSDMM	31-Jul-08 IADB
IADBUSDMR	31-Jul-08 IADB
IADBZARCR	31-Jul-08 IADB
IARUSDMR	31-Jul-08 IAR
IARUSDXR	31-Jul-08 IAR
IARAUDCR	31-Jul-08 IAR
IARAUDMM	31-Jul-08 IAR
IARAUDMR	31-Jul-08 IAR
IARAUDXR	31-Jul-08 IAR
IARCADCR	31-Jul-08 IAR
IARCADMR	31-Jul-08 IAR
IARCHFMR	31-Jul-08 IAR
IAREURCR	31-Jul-08 IAR
IAREURMM	31-Jul-08 IAR
IAREURMR	31-Jul-08 IAR
IAREURXR	31-Jul-08 IAR
IARGBPCR	31-Jul-08 IAR
IARGBPMR	31-Jul-08 IAR
IARHKDMR	31-Jul-08 IAR
IARHKDXR	31-Jul-08 IAR
IARJPYCR	31-Jul-08 IAR
IARJPYMR	31-Jul-08 IAR
IARJPYXR	31-Jul-08 IAR
IARNOKMR	31-Jul-08 IAR
IARSEKMR	31-Jul-08 IAR
IARSGDMR	31-Jul-08 IAR
IARTWDMR	31-Jul-08 IAR
IARUSDCR	31-Jul-08 IAR
IARUSDMM	31-Jul-08 IAR
IARUSDMR	31-Jul-08 IAR
IARUSDXR	31-Jul-08 IAR

Hysan Dev Co Ltd	48DA78	SNRFOR	USD
Hysan Dev Co Ltd	48DA78	SNRFOR	USD
Hynix Semicon Inc	Y1B983	SNRFOR	EUR
Hynix Semicon Inc	Y1B983	SNRFOR	EUR
Hynix Semicon Inc	Y1B983	SNRFOR	KRW
Hynix Semicon Inc	Y1B983	SNRFOR	USD
Hynix Semicon Inc	Y1B983	SNRFOR	USD
Hynix Semicon Inc	Y1B983	SNRFOR	USD
Ins Auto Auctions Inc	49CFFC	SNRFOR	USD
Ins Auto Auctions Inc	49CFFC	SNRFOR	USD
IAC InterActiveCorp	48DAAY	SNRFOR	AUD
IAC InterActiveCorp	48DAAY	SNRFOR	AUD
IAC InterActiveCorp	48DAAY	SNRFOR	CAD
IAC InterActiveCorp	48DAAY	SNRFOR	CHF
IAC InterActiveCorp	48DAAY	SNRFOR	CHF
IAC InterActiveCorp	48DAAY	SNRFOR	EUR
IAC InterActiveCorp	48DAAY	SNRFOR	EUR
IAC InterActiveCorp	48DAAY	SNRFOR	EUR
IAC InterActiveCorp	48DAAY	SNRFOR	EUR
IAC InterActiveCorp	48DAAY	SNRFOR	GBP
IAC InterActiveCorp	48DAAY	SNRFOR	HKD
IAC InterActiveCorp	48DAAY	SNRFOR	JPY
IAC InterActiveCorp	48DAAY	SNRFOR	JPY
IAC InterActiveCorp	48DAAY	SNRFOR	SEK
IAC InterActiveCorp	48DAAY	SNRFOR	SEK
IAC InterActiveCorp	48DAAY	SNRFOR	SGD
IAC InterActiveCorp	48DAAY	SNRFOR	TWD
IAC InterActiveCorp	48DAAY	SNRFOR	TWD
IAC InterActiveCorp	48DAAY	SNRFOR	USD
IAC InterActiveCorp	48DAAY	SNRFOR	USD
IAC InterActiveCorp	48DAAY	SNRFOR	USD
IAC InterActiveCorp	48DAAY	SNRFOR	USD
Inter Amern Dev Bk	49D99A	SNRFOR	AUD
Inter Amern Dev Bk	49D99A	SNRFOR	AUD
Inter Amern Dev Bk	49D99A	SNRFOR	CAD
Inter Amern Dev Bk	49D99A	SNRFOR	EUR
Inter Amern Dev Bk	49D99A	SNRFOR	EUR
Inter Amern Dev Bk	49D99A	SNRFOR	EUR
Inter Amern Dev Bk	49D99A	SNRFOR	GBP
Inter Amern Dev Bk	49D99A	SNRFOR	JPY
Inter Amern Dev Bk	49D99A	SNRFOR	JPY
Inter Amern Dev Bk	49D99A	SNRFOR	NZD
Inter Amern Dev Bk	49D99A	SNRFOR	USD
Inter Amern Dev Bk	49D99A	SNRFOR	USD
Inter Amern Dev Bk	49D99A	SNRFOR	USD
Inter Amern Dev Bk	49D99A	SNRFOR	ZAR
Idearc Inc	4J67C9	SECDOM	USD
Idearc Inc	4J67C9	SECDOM	USD
Idearc Inc	4J67C9	SNRFOR	AUD
Idearc Inc	4J67C9	SNRFOR	AUD
Idearc Inc	4J67C9	SNRFOR	AUD
Idearc Inc	4J67C9	SNRFOR	AUD
Idearc Inc	4J67C9	SNRFOR	CAD
Idearc Inc	4J67C9	SNRFOR	CAD
Idearc Inc	4J67C9	SNRFOR	CHF
Idearc Inc	4J67C9	SNRFOR	EUR
Idearc Inc	4J67C9	SNRFOR	EUR
Idearc Inc	4J67C9	SNRFOR	EUR
Idearc Inc	4J67C9	SNRFOR	EUR
Idearc Inc	4J67C9	SNRFOR	GBP
Idearc Inc	4J67C9	SNRFOR	GBP
Idearc Inc	4J67C9	SNRFOR	HKD
Idearc Inc	4J67C9	SNRFOR	HKD
Idearc Inc	4J67C9	SNRFOR	JPY
Idearc Inc	4J67C9	SNRFOR	JPY
Idearc Inc	4J67C9	SNRFOR	JPY
Idearc Inc	4J67C9	SNRFOR	NOK
Idearc Inc	4J67C9	SNRFOR	SEK
Idearc Inc	4J67C9	SNRFOR	SGD
Idearc Inc	4J67C9	SNRFOR	TWD
Idearc Inc	4J67C9	SNRFOR	USD
Idearc Inc	4J67C9	SNRFOR	USD
Idearc Inc	4J67C9	SNRFOR	USD
Idearc Inc	4J67C9	SNRFOR	USD

MR	Composite	0.59%	0.65%	0.70%	0.88%	0.96%	1.10%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	4.21%	4.67%	6.21%	6.33%	6.70%	7.21%
CR	Composite	4.22%	4.66%	6.50%	6.64%	7.06%	7.52%
MR	Composite	4.21%	4.67%	6.21%	6.33%	6.70%	7.21%
XR	Composite	4.05%	4.50%	5.99%	6.10%	6.46%	6.95%
CR	Composite						
XR	Composite						
MR	Composite	3.09%	3.27%	3.69%	4.51%	4.53%	4.86%
XR	Composite	3.09%	3.27%	3.55%	4.51%	4.36%	4.86%
MR	Composite	3.12%	3.39%	3.84%	4.54%	4.63%	4.91%
MR	Composite	3.12%	3.39%	3.84%	4.54%	4.63%	4.91%
XR	Composite	3.03%	3.22%	3.72%	4.32%	4.49%	4.76%
CR	Composite						
MM	Composite						
MR	Composite	3.12%	3.39%	3.84%	4.54%	4.63%	4.91%
XR	Composite	3.03%	3.22%	3.72%	4.32%	4.49%	4.76%
XR	Composite	3.03%	3.22%	3.72%	4.32%	4.49%	4.76%
MR	Composite	3.12%	3.39%	3.84%	4.54%	4.63%	4.91%
MR	Composite	3.09%	3.25%	3.72%	4.52%	4.68%	4.91%
XR	Composite	3.09%	3.12%	3.58%	4.34%	4.50%	4.73%
MR	Composite	3.12%	3.39%	3.84%	4.54%	4.63%	4.91%
XR	Composite	3.03%	3.22%	3.72%	4.32%	4.49%	4.76%
MR	Composite	3.12%	3.39%	3.84%	4.54%	4.63%	4.91%
MR	Composite	3.12%	3.39%	3.84%	4.54%	4.63%	4.91%
XR	Composite	3.03%	3.22%	3.72%	4.32%	4.49%	4.76%
CR	Composite						
MM	Composite						
MR	Composite	3.12%	3.39%	3.84%	4.54%	4.63%	4.91%
XR	Composite	3.03%	3.22%	3.72%	4.32%	4.49%	4.76%
CR	Composite	0.06%	0.06%	0.05%	0.05%	0.05%	0.05%
MR	Composite	0.06%	0.06%	0.05%	0.05%	0.05%	0.05%
CR	Composite	0.06%	0.06%	0.05%	0.05%	0.05%	0.05%
CR	Composite	0.06%	0.06%	0.05%	0.05%	0.05%	0.05%
MM	Composite	0.06%	0.06%	0.05%	0.05%	0.05%	0.05%
MR	Composite	0.00055	0.00055	0.000525	0.00045	0.000525	0.000525
CR	Composite	0.06%	0.06%	0.05%	0.05%	0.05%	0.05%
CR	Composite						
MR	Composite						
CR	Composite	0.06%	0.06%	0.05%	0.05%	0.05%	0.05%
CR	Composite	0.06%	0.06%	0.05%	0.05%	0.05%	0.05%
MM	Composite						
MR	Composite	0.06%	0.06%	0.05%	0.05%	0.05%	0.05%
CR	Composite	0.06%	0.06%	0.05%	0.05%	0.05%	0.05%
MR	Composite	6.08%	6.08%	6.08%	6.08%	6.80%	6.80%
XR	Composite	6.08%	6.08%	6.08%	6.08%	6.80%	6.80%
CR	Composite	9.86%	13.45%	18.31%	20.70%	21.02%	21.26%
MM	Composite	9.86%	13.45%	17.58%	20.70%	20.18%	20.41%
MR	Composite	9.86%	13.45%	17.37%	20.70%	19.94%	20.17%
XR	Composite	9.86%	13.45%	16.76%	20.70%	19.23%	19.45%
CR	Composite	10.47%	14.23%	18.27%	21.80%	21.58%	22.01%
MR	Composite	9.64%	13.52%	17.36%	20.33%	20.29%	20.32%
MR	Composite	9.64%	13.52%	17.36%	20.33%	20.29%	20.32%
CR	Composite	10.47%	14.23%	18.27%	21.80%	21.58%	22.01%
MM	Composite	0.097423832	0.136603557	0.175395542	0.205486897	0.205060946	0.20536719
MR	Composite	0.096409	0.135224608	0.173568505	0.203346408	0.202924894	0.203227948
XR	Composite	9.58%	13.02%	18.74%	20.47%	20.91%	21.04%
CR	Composite	10.47%	14.23%	18.27%	21.80%	21.58%	22.01%
MR	Composite	9.64%	13.52%	17.36%	20.33%	20.29%	20.32%
MR	Composite	0.096409	0.135224608	0.173568505	0.203346408	0.202924894	0.203227948
XR	Composite	0.095805672	0.130200266	0.187361496	0.204682833	0.209073833	0.210402267
CR	Composite	0.0986472	0.150402788	0.187662846	0.223560031	0.211337275	0.213389725
MR	Composite	9.86%	14.27%	17.81%	21.21%	20.05%	20.25%
XR	Composite	9.86%	13.76%	17.17%	20.46%	19.34%	19.53%
MR	Composite	9.64%	13.52%	17.36%	20.33%	20.29%	20.32%
MR	Composite	9.64%	13.52%	17.36%	20.33%	20.29%	20.32%
MR	Composite	9.64%	13.52%	17.36%	20.33%	20.29%	20.32%
MR	Composite	9.64%	13.52%	17.36%	20.33%	20.29%	20.32%
CR	Composite	0.104705652	0.142295372	0.182703689	0.218011339	0.215840739	0.220138682
MM	Composite						
MR	Composite	0.096409	0.135224608	0.173568505	0.203346408	0.202924894	0.203227948
XR	Composite	9.58%	13.02%	18.74%	20.47%	20.91%	21.04%

1.20%	1.30%	1.26%	1.28%	1.31%	0.400000001 BB	A
					0.400000001	
					0.375	
					0.35	
7.33%	7.61%	7.89%	7.66%	7.64%	0.35 BBB	BBB
7.61%	7.98%	7.89%	8.07%	8.04%	0.375 A	A
7.33%	7.61%	7.89%	7.66%	7.64%	0.35 BBB	BBB
7.06%	7.33%	7.89%	7.38%	7.36%	0.35 BBB	BBB
					0.349999998	
					0.349999998	
4.65%	4.38%	4.54%	4.53%	4.52%	0.375 BB	BBB
4.48%	4.22%	4.54%	4.53%	4.52%	0.375 BB	BBB
4.74%	4.61%	4.61%	4.57%	4.61%	0.38 A	A
4.74%	4.61%	4.61%	4.57%	4.61%	0.38 A	A
4.61%	4.42%	4.42%	4.41%	4.36%	0.375 A	AA
					0.375	
					0.375	
4.74%	4.61%	4.61%	4.57%	4.61%	0.38 A	A
4.61%	4.42%	4.42%	4.41%	4.36%	0.375 A	AA
4.61%	4.42%	4.42%	4.41%	4.36%	0.375 A	AA
4.74%	4.61%	4.61%	4.57%	4.61%	0.38 A	A
4.73%	4.41%	4.54%	4.53%	4.52%	0.375 BB	A
4.54%	4.24%	4.54%	4.53%	4.52%	0.375 BB	BBB
4.74%	4.61%	4.61%	4.57%	4.61%	0.38 A	A
4.61%	4.42%	4.42%	4.41%	4.36%	0.375 A	AA
4.74%	4.61%	4.61%	4.57%	4.61%	0.38 A	A
4.74%	4.61%	4.61%	4.57%	4.61%	0.38 A	A
4.61%	4.42%	4.42%	4.41%	4.36%	0.375 A	AA
					0.375	
					0.375	
4.74%	4.61%	4.61%	4.57%	4.61%	0.38 A	A
4.61%	4.42%	4.42%	4.41%	4.36%	0.375 A	AA
0.05%	0.05%	0.05%	0.05%	0.05%	0.275000006	NR
0.05%	0.05%	0.05%	0.05%	0.05%	0.275000006	NR
0.05%	0.05%	0.05%	0.05%	0.05%	0.275000006	NR
0.05%	0.05%	0.05%	0.05%	0.05%	0.275000006	NR
0.05%	0.05%	0.05%	0.05%	0.05%	0.275000006	NR
0.000525	0.000525	0.000525	0.000525	0.000525	0.275000006	NR
0.05%	0.05%	0.05%	0.05%	0.05%	0.275000006	NR
					0.275000006	
					0.275000006	
0.05%	0.05%	0.05%	0.05%	0.05%	0.275000006	NR
0.05%	0.05%	0.05%	0.05%	0.05%	0.275000006	NR
					0.275000006	
0.05%	0.05%	0.05%	0.05%	0.05%	0.275000006	NR
0.05%	0.05%	0.05%	0.05%	0.05%	0.275000006	NR
6.80%	6.80%	6.80%	6.80%	6.80%	0.675	
6.80%	6.80%	6.80%	6.80%	6.80%	0.675	
19.95%	18.78%	17.31%	21.44%	15.28%	0.277777778 BB	BBB
19.15%	18.03%	17.31%	21.44%	15.28%	0.277777778 BB	BBB
18.93%	17.82%	17.31%	21.44%	15.28%	0.286666667 BB	BBB
18.25%	17.19%	17.31%	21.44%	15.28%	0.277777778 BB	BBB
20.64%	19.19%	18.80%	21.44%	15.28%	0.295 BBB	A
18.95%	17.53%	18.45%	21.44%	15.28%	0.280625 BBB	AA
18.95%	17.53%	18.45%	21.44%	15.28%	0.280625 BBB	AA
20.64%	19.19%	18.80%	21.44%	15.28%	0.295 BBB	A
19.15%	0.177143982	0.1804437	0.214351042	0.152829807	0.277777778 BBB	A
18.95%	0.175298732	0.184511667	0.214351042	0.152829807	0.280625 BBB	AA
19.82%	18.84%	17.20%	21.44%	15.28%	0.28 BBB	A
20.64%	19.19%	18.80%	21.44%	15.28%	0.295 BBB	A
18.95%	17.53%	18.45%	21.44%	15.28%	0.280625 BBB	AA
18.95%	0.175298732	0.184511667	0.214351042	0.152829807	0.280625 BBB	AA
19.82%	0.188400833	0.171985401	0.214351042	0.152829807	0.28 BBB	A
19.92%	0.18642667	0.173127	0.214351042	0.152829807	0.277777778 BB	BBB
18.90%	17.69%	17.31%	21.44%	15.28%	0.29 BB	A
18.23%	17.06%	17.31%	21.44%	15.28%	0.277777778 BB	BBB
18.95%	17.53%	18.45%	21.44%	15.28%	0.280625 BBB	AA
18.95%	17.53%	18.45%	21.44%	15.28%	0.280625 BBB	AA
18.95%	17.53%	18.45%	21.44%	15.28%	0.280625 BBB	AA
18.95%	17.53%	18.45%	21.44%	15.28%	0.280625 BBB	AA
20.64%	0.191910048	0.187962187	0.214351042	0.152829807	0.295 BBB	A
					0.277777778	
18.95%	0.175298732	0.184511667	0.214351042	0.152829807	0.280625 BBB	AA
19.82%	18.84%	17.20%	21.44%	15.28%	0.28 BBB	A

BBB	BBB	A	AA	AA	AA
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
A	BBB	A	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
	NR			NR	
	NR			NR	
BBB	BB	BBB	BBB	BBB	BBB
BBB	BB	BBB	BBB	BBB	BBB
A	BB	A	A	A	A
BBB	BB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	A	AA	A	A	AA
A	A	AA	A	A	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	A	AA	A	A	AA
A	A	A	A	A	A
BBB	A	A	A	A	A
A	A	AA	A	A	AA
A	A	AA	A	A	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	AA	A	A	AA
A	A	AA	A	A	AA
A	A	AA	A	A	AA
A	A	AA	A	A	AA
BBB	A	A	A	A	A
A	A	AA	A	A	AA
A	A	A	A	A	A

NR	NR	NR	AA	12 Financials
			NR	Financials
			NR	Technology
			NR	Technology
NR	BBB	BBB	A	7 Technology
NR	A	A	A	6 Technology
NR	BBB	BBB	A	7 Technology
NR	BBB	BBB	A	7 Technology
			NR	Industrials
			NR	Industrials
BB	BB	BB	A	11 Consumer Services
BB	BB	BB	A	11 Consumer Services
A	A	A	AA	10 Consumer Services
A	A	A	AA	10 Consumer Services
BBB	A	A	AA	8 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	A	A	AA	10 Consumer Services
BBB	A	A	AA	8 Consumer Services
BBB	A	A	AA	8 Consumer Services
A	A	A	AA	10 Consumer Services
BB	BB	BB	A	3 Consumer Services
BB	BB	BB	A	3 Consumer Services
A	A	A	AA	10 Consumer Services
BBB	A	A	AA	8 Consumer Services
A	A	A	AA	10 Consumer Services
A	A	A	AA	10 Consumer Services
BBB	A	A	AA	8 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	A	A	AA	10 Consumer Services
BBB	A	A	AA	8 Consumer Services
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Consumer Services
			NR	Consumer Services
BB	NR	BB	A	3 Consumer Services
BB	NR	BB	A	3 Consumer Services
BB	NR	BB	A	3 Consumer Services
BB	NR	BB	BB	3 Consumer Services
BBB	NR	BB	AA	7 Consumer Services
A	NR	BB	A	5 Consumer Services
A	NR	BB	A	5 Consumer Services
BBB	NR	BB	AA	7 Consumer Services
BBB	NR	BB	AA	7 Consumer Services
A	NR	BB	A	5 Consumer Services
BBB	NR	BB	A	3 Consumer Services
BBB	NR	BB	AA	7 Consumer Services
A	NR	BB	A	5 Consumer Services
A	NR	BB	A	5 Consumer Services
BBB	NR	BB	A	3 Consumer Services
BB	NR	BB	A	3 Consumer Services
BB	NR	BB	A	3 Consumer Services
BB	NR	BB	A	3 Consumer Services
A	NR	BB	A	5 Consumer Services
A	NR	BB	A	5 Consumer Services
A	NR	BB	A	5 Consumer Services
A	NR	BB	A	5 Consumer Services
BBB	NR	BB	AA	7 Consumer Services
			NR	Consumer Services
A	NR	BB	A	5 Consumer Services
BBB	NR	BB	A	3 Consumer Services

Asia	Hong Kong	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	AA				
Asia	Korea (Republic of)	BB	B				
Asia	Korea (Republic of)	BB	B				
Asia	Korea (Republic of)	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Supra	Supra National	AAA	AA		Thin	Thin	Thin
Supra	Supra National	AAA	AA		Thin	Thin	Thin
Supra	Supra National	AAA	AA		Thin	Thin	Thin
Supra	Supra National	AAA	AA		Thin	Thin	Thin
Supra	Supra National	AAA	AA		Thin	Thin	Thin
Supra	Supra National	AAA	AA		Thin	Thin	Thin
Supra	Supra National	AAA	AA		Thin	Thin	Thin
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA		Thin	Thin	Thin
Supra	Supra National	AAA	AA		Thin	Thin	Thin
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA		Thin	Thin	Thin
Supra	Supra National	AAA	AA		Thin	Thin	Thin
N.Amer	United States	BB	CCC				Thin
N.Amer	United States	BB	CCC				Thin
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	B	CCC	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
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IBERDUAUDCR	31-Jul-08 IBERDU
IBERDUAUDMM	31-Jul-08 IBERDU
IBERDUAUDMR	31-Jul-08 IBERDU
IBERDUCADMM	31-Jul-08 IBERDU
IBERDUCHFCR	31-Jul-08 IBERDU
IBERDUCHFMM	31-Jul-08 IBERDU
IBERDUEURCR	31-Jul-08 IBERDU
IBERDUEURMM	31-Jul-08 IBERDU
IBERDUEURMR	31-Jul-08 IBERDU
IBERDUEURXR	31-Jul-08 IBERDU
IBERDUGBPCR	31-Jul-08 IBERDU
IBERDUGBPMM	31-Jul-08 IBERDU
IBERDUHKDMM	31-Jul-08 IBERDU
IBERDUJPYCR	31-Jul-08 IBERDU
IBERDUJPYMM	31-Jul-08 IBERDU
IBERDUJPYMR	31-Jul-08 IBERDU
IBERDUSEKMM	31-Jul-08 IBERDU
IBERDUSGDMM	31-Jul-08 IBERDU
IBERDUUSDCR	31-Jul-08 IBERDU
IBERDUUSDMM	31-Jul-08 IBERDU
IBERDUUSDMR	31-Jul-08 IBERDU
IBERDUUSDXR	31-Jul-08 IBERDU
IBERDUZARMM	31-Jul-08 IBERDU
IBERDU-IntlEURCR	31-Jul-08 IBERDU-Intl
IBERDU-IntlEURMM	31-Jul-08 IBERDU-Intl
IBERDU-IntlEURMR	31-Jul-08 IBERDU-Intl
IBERDU-IntlEURXR	31-Jul-08 IBERDU-Intl
IBERDU-IntlGBPMM	31-Jul-08 IBERDU-Intl
IBERDU-IntlJPYMM	31-Jul-08 IBERDU-Intl
IBERDU-IntlUSDCR	31-Jul-08 IBERDU-Intl
IBERDU-IntlUSDMM	31-Jul-08 IBERDU-Intl
IBERDU-IntlUSDMR	31-Jul-08 IBERDU-Intl
IBERDU-IntlUSDXR	31-Jul-08 IBERDU-Intl
IBERDU-ScotPwrAUDMM	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrAUDMR	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrCHFCR	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrCHFMM	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrEURCR	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrEURMM	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrEURMR	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrGBPCR	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrGBPMM	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrJPYCR	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrJPYMM	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrUSDCR	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrUSDMM	31-Jul-08 IBERDU-ScotPwr
IBERDU-ScotPwrUSDMR	31-Jul-08 IBERDU-ScotPwr
IBIDENEURCR	31-Jul-08 IBIDEN
IBIDENEURMM	31-Jul-08 IBIDEN
IBIDENJPYCR	31-Jul-08 IBIDEN
IBIDENJPYMR	31-Jul-08 IBIDEN
IBIDENJPYXR	31-Jul-08 IBIDEN
IBIDENUSDCR	31-Jul-08 IBIDEN
IBIDENUSDMM	31-Jul-08 IBIDEN
IBMAUDMR	31-Jul-08 IBM
IBMAUDXR	31-Jul-08 IBM
IBMCADMR	31-Jul-08 IBM
IBMCHFCR	31-Jul-08 IBM
IBMCHFMR	31-Jul-08 IBM
IBMEURCR	31-Jul-08 IBM
IBMEURMM	31-Jul-08 IBM
IBMEURMR	31-Jul-08 IBM
IBMEURXR	31-Jul-08 IBM
IBMGBPCR	31-Jul-08 IBM
IBMGBPMR	31-Jul-08 IBM
IBMGBPXR	31-Jul-08 IBM
IBMHKDCR	31-Jul-08 IBM
IBMHKDMR	31-Jul-08 IBM
IBMHKDXR	31-Jul-08 IBM
IBMJPYCR	31-Jul-08 IBM
IBMJPYMR	31-Jul-08 IBM
IBMJPYXR	31-Jul-08 IBM
IBMSEKMR	31-Jul-08 IBM
IBMSEKXR	31-Jul-08 IBM

Iberdrola S A	EK77AV	SNRFOR	AUD
Iberdrola S A	EK77AV	SNRFOR	AUD
Iberdrola S A	EK77AV	SNRFOR	AUD
Iberdrola S A	EK77AV	SNRFOR	CAD
Iberdrola S A	EK77AV	SNRFOR	CHF
Iberdrola S A	EK77AV	SNRFOR	CHF
Iberdrola S A	EK77AV	SNRFOR	EUR
Iberdrola S A	EK77AV	SNRFOR	EUR
Iberdrola S A	EK77AV	SNRFOR	EUR
Iberdrola S A	EK77AV	SNRFOR	EUR
Iberdrola S A	EK77AV	SNRFOR	GBP
Iberdrola S A	EK77AV	SNRFOR	GBP
Iberdrola S A	EK77AV	SNRFOR	HKD
Iberdrola S A	EK77AV	SNRFOR	JPY
Iberdrola S A	EK77AV	SNRFOR	JPY
Iberdrola S A	EK77AV	SNRFOR	JPY
Iberdrola S A	EK77AV	SNRFOR	SEK
Iberdrola S A	EK77AV	SNRFOR	SGD
Iberdrola S A	EK77AV	SNRFOR	USD
Iberdrola S A	EK77AV	SNRFOR	USD
Iberdrola S A	EK77AV	SNRFOR	USD
Iberdrola S A	EK77AV	SNRFOR	USD
Iberdrola S A	EK77AV	SNRFOR	ZAR
Iberdrola Intl BV	4J57A6	SNRFOR	EUR
Iberdrola Intl BV	4J57A6	SNRFOR	EUR
Iberdrola Intl BV	4J57A6	SNRFOR	EUR
Iberdrola Intl BV	4J57A6	SNRFOR	EUR
Iberdrola Intl BV	4J57A6	SNRFOR	GBP
Iberdrola Intl BV	4J57A6	SNRFOR	JPY
Iberdrola Intl BV	4J57A6	SNRFOR	USD
Iberdrola Intl BV	4J57A6	SNRFOR	USD
Iberdrola Intl BV	4J57A6	SNRFOR	USD
Iberdrola Intl BV	4J57A6	SNRFOR	USD
Scottish Pwr Ltd	GNGC5L	SNRFOR	AUD
Scottish Pwr Ltd	GNGC5L	SNRFOR	AUD
Scottish Pwr Ltd	GNGC5L	SNRFOR	CHF
Scottish Pwr Ltd	GNGC5L	SNRFOR	CHF
Scottish Pwr Ltd	GNGC5L	SNRFOR	EUR
Scottish Pwr Ltd	GNGC5L	SNRFOR	EUR
Scottish Pwr Ltd	GNGC5L	SNRFOR	EUR
Scottish Pwr Ltd	GNGC5L	SNRFOR	GBP
Scottish Pwr Ltd	GNGC5L	SNRFOR	GBP
Scottish Pwr Ltd	GNGC5L	SNRFOR	JPY
Scottish Pwr Ltd	GNGC5L	SNRFOR	JPY
Scottish Pwr Ltd	GNGC5L	SNRFOR	USD
Scottish Pwr Ltd	GNGC5L	SNRFOR	USD
Scottish Pwr Ltd	GNGC5L	SNRFOR	USD
IBIDEN CO LTD	JL535E	SNRFOR	EUR
IBIDEN CO LTD	JL535E	SNRFOR	EUR
IBIDEN CO LTD	JL535E	SNRFOR	JPY
IBIDEN CO LTD	JL535E	SNRFOR	JPY
IBIDEN CO LTD	JL535E	SNRFOR	JPY
IBIDEN CO LTD	JL535E	SNRFOR	USD
IBIDEN CO LTD	JL535E	SNRFOR	USD
Intl Business Machs Corp	49EB20	SNRFOR	AUD
Intl Business Machs Corp	49EB20	SNRFOR	AUD
Intl Business Machs Corp	49EB20	SNRFOR	CAD
Intl Business Machs Corp	49EB20	SNRFOR	CHF
Intl Business Machs Corp	49EB20	SNRFOR	CHF
Intl Business Machs Corp	49EB20	SNRFOR	EUR
Intl Business Machs Corp	49EB20	SNRFOR	EUR
Intl Business Machs Corp	49EB20	SNRFOR	EUR
Intl Business Machs Corp	49EB20	SNRFOR	EUR
Intl Business Machs Corp	49EB20	SNRFOR	GBP
Intl Business Machs Corp	49EB20	SNRFOR	GBP
Intl Business Machs Corp	49EB20	SNRFOR	GBP
Intl Business Machs Corp	49EB20	SNRFOR	HKD
Intl Business Machs Corp	49EB20	SNRFOR	HKD
Intl Business Machs Corp	49EB20	SNRFOR	HKD
Intl Business Machs Corp	49EB20	SNRFOR	JPY
Intl Business Machs Corp	49EB20	SNRFOR	JPY
Intl Business Machs Corp	49EB20	SNRFOR	JPY
Intl Business Machs Corp	49EB20	SNRFOR	SEK
Intl Business Machs Corp	49EB20	SNRFOR	SEK

CR	Composite	0.24%	0.35%	0.46%	0.56%	0.63%	0.72%
MM	Composite	0.24%	0.35%	0.46%	0.54%	0.61%	0.69%
MR	Composite						
MM	Composite	0.002383317	0.003432531	0.004580394	0.005506654	0.006158578	0.006884307
CR	Composite	0.25%	0.37%	0.49%	0.60%	0.65%	0.73%
MM	Composite	0.24%	0.34%	0.46%	0.55%	0.62%	0.69%
CR	Composite	0.25%	0.37%	0.49%	0.60%	0.65%	0.73%
MM	Composite	0.002383317	0.003432531	0.004580394	0.005506654	0.006158578	0.006884307
MR	Composite	0.24%	0.34%	0.45%	0.55%	0.61%	0.68%
XR	Composite						
CR	Composite	0.002482622	0.003683333	0.004862605	0.005955993	0.006528201	0.007273542
MM	Composite	0.002383317	0.003432531	0.004580394	0.005506654	0.006158578	0.006884307
MM	Composite	0.002383317	0.003432531	0.004580394	0.005506654	0.006158578	0.006884307
CR	Composite	0.00238949	0.003454142	0.004614121	0.005584519	0.006150846	0.006940708
MM	Composite	0.24%	0.35%	0.46%	0.56%	0.62%	0.69%
MR	Composite						
MM	Composite	0.002383317	0.003432531	0.004580394	0.005506654	0.006158578	0.006884307
MM	Composite	0.002383317	0.003432531	0.004580394	0.005506654	0.006158578	0.006884307
CR	Composite	0.002482622	0.003683333	0.004862605	0.005955993	0.006528201	0.007273542
MM	Composite	0.002383317	0.003432531	0.004580394	0.005506654	0.006158578	0.006884307
MR	Composite	0.002358491	0.003401642	0.004539202	0.005500967	0.006104922	0.006825348
XR	Composite						
MM	Composite	0.24%	0.34%	0.46%	0.55%	0.62%	0.69%
CR	Composite	0.26%	0.36%	0.47%	0.57%	0.63%	0.70%
MM	Composite	0.002608342	0.00340278	0.004491316	0.005486323	0.006056531	0.006717823
MR	Composite						
XR	Composite	0.26%	0.33%	0.43%	0.53%	0.58%	0.64%
MM	Composite	0.26%	0.34%	0.45%	0.55%	0.61%	0.67%
MM	Composite	0.26%	0.34%	0.45%	0.55%	0.61%	0.68%
CR	Composite	0.26%	0.36%	0.47%	0.57%	0.63%	0.70%
MM	Composite	0.26%	0.34%	0.45%	0.55%	0.61%	0.67%
MR	Composite	0.002608342	0.00338602	0.004459575	0.00545186	0.006018127	0.006675134
XR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
MM	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
CR	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
MM	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
MR	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
CR	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
MM	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
CR	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
MM	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
CR	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
MM	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
MR	Composite	0.07%	0.07%	0.09%	0.12%	0.15%	0.20%
CR	Composite						
MM	Composite						
CR	Composite	0.001345	0.002058948	0.002177658	0.002545813	0.00328	0.00321373
MR	Composite						
XR	Composite	0.001345	0.001544211	0.002177658	0.002545813	0.00328	0.002410297
CR	Composite						
MM	Composite						
MR	Composite	0.08%	0.12%	0.20%	0.27%	0.32%	0.35%
XR	Composite	0.08%	0.12%	0.20%	0.27%	0.32%	0.35%
MR	Composite	0.08%	0.12%	0.21%	0.27%	0.32%	0.36%
CR	Composite	0.08%	0.12%	0.22%	0.29%	0.33%	0.37%
MR	Composite	0.08%	0.12%	0.21%	0.27%	0.32%	0.36%
CR	Composite	0.08%	0.12%	0.22%	0.29%	0.33%	0.37%
MM	Composite	0.08%	0.12%	0.21%	0.27%	0.32%	0.36%
MR	Composite	0.08%	0.12%	0.21%	0.27%	0.32%	0.36%
XR	Composite	0.07%	0.11%	0.20%	0.26%	0.31%	0.35%
CR	Composite	0.08%	0.12%	0.22%	0.29%	0.33%	0.37%
MR	Composite	0.08%	0.12%	0.21%	0.27%	0.32%	0.36%
XR	Composite	0.07%	0.11%	0.20%	0.26%	0.31%	0.35%
CR	Composite	0.08%	0.12%	0.22%	0.29%	0.33%	0.37%
MR	Composite	0.08%	0.12%	0.21%	0.27%	0.32%	0.36%
XR	Composite	0.07%	0.11%	0.20%	0.26%	0.31%	0.35%
CR	Composite	0.08%	0.12%	0.19%	0.26%	0.33%	0.38%
MR	Composite	0.08%	0.12%	0.18%	0.25%	0.31%	0.36%
XR	Composite	0.08%	0.12%	0.18%	0.24%	0.30%	0.34%
MR	Composite	0.08%	0.12%	0.21%	0.27%	0.32%	0.36%
XR	Composite	0.07%	0.11%	0.20%	0.26%	0.31%	0.35%

0.78%	0.83%	0.86%	0.84%	0.88%	0.4 BBB	BBB
0.74%	0.80%	0.86%	0.84%	0.88%	0.4 BBB	BBB
					0.4	
0.74%	0.007930332	0.008572941	0.0084	0.00877476	0.4 AA	AA
0.78%	0.85%	0.86%	0.84%	0.88%	0.4 A	A
0.74%	0.79%	0.86%	0.84%	0.88%	0.4 AA	AA
0.78%	0.85%	0.86%	0.84%	0.88%	0.4 A	A
0.74%	0.007930332	0.008572941	0.0084	0.00877476	0.4 AA	AA
0.73%	0.79%	0.86%	0.84%	0.88%	0.4 A	A
					0.4	
0.78%	0.008492114	0.008572941	0.0084	0.00877476	0.4 A	A
0.74%	0.007930332	0.008572941	0.0084	0.00877476	0.4 AA	AA
0.74%	0.007930332	0.008572941	0.0084	0.00877476	0.4 AA	AA
0.74%	0.007976889	0.008572941	0.0084	0.00877476	0.4 BBB	BBB
0.74%	0.80%	0.86%	0.84%	0.88%	0.4 BBB	BBB
					0.4	
0.74%	0.007930332	0.008572941	0.0084	0.00877476	0.4 AA	AA
0.74%	0.007930332	0.008572941	0.0084	0.00877476	0.4 AA	AA
0.78%	0.008492114	0.008572941	0.0084	0.00877476	0.4 A	A
0.74%	0.007930332	0.008572941	0.0084	0.00877476	0.4 AA	AA
0.73%	0.007859651	0.008572941	0.0084	0.00877476	0.4 A	A
					0.4	
0.74%	0.79%	0.86%	0.84%	0.88%	0.4 AA	AA
0.77%	0.83%	0.83%	0.83%	0.83%	0.4 NR	BBB
0.73%	0.007904647	0.007904647	0.007904647	0.007904647	0.4 NR	A
					0.4	
0.70%	0.76%	0.76%	0.76%	0.76%	0.4 NR	BBB
0.73%	0.79%	0.79%	0.79%	0.79%	0.4 NR	A
0.74%	0.80%	0.80%	0.80%	0.80%	0.4 NR	BB
0.77%	0.83%	0.83%	0.83%	0.83%	0.4 NR	BBB
0.73%	0.79%	0.79%	0.79%	0.79%	0.4 NR	A
0.73%	0.007854265	0.007854265	0.007854265	0.007854265	0.4 NR	BBB
					0.4	
					0.4	
					0.4	
0.23%	0.27%	0.38%	0.38%	0.38%	0.4	NR
0.23%	0.27%	0.38%	0.38%	0.38%	0.4	NR
0.23%	0.27%	0.38%	0.38%	0.38%	40.00%	NR
0.23%	0.27%	0.38%	0.38%	0.38%	40.00%	NR
0.23%	0.27%	0.38%	0.38%	0.38%	0.4	NR
0.23%	0.27%	0.38%	0.38%	0.38%	0.4	NR
0.23%	0.27%	0.38%	0.38%	0.38%	0.4	NR
0.23%	0.27%	0.38%	0.38%	0.38%	0.4	NR
0.23%	0.27%	0.38%	0.38%	0.38%	0.4	NR
0.23%	0.27%	0.38%	0.38%	0.38%	0.4	NR
0.23%	0.27%	0.38%	0.38%	0.38%	0.4	NR
					0.3	
					0.3	
0.00321373	0.004912252	0.004912252	0.004912252	0.004912252	0.3 NR	BBB
					0.3	
0.002410297	0.003684189	0.003684189	0.003684189	0.003684189	0.3 NR	BBB
					0.3	
					0.3	
0.39%	0.42%	0.38%	0.37%	0.41%	0.4 BB	BBB
0.39%	0.42%	0.38%	0.37%	0.41%	0.4 BB	BBB
0.39%	0.43%	0.38%	0.36%	0.41%	0.4 A	AA
0.40%	0.44%	0.38%	0.38%	0.41%	0.4 BBB	A
0.39%	0.43%	0.38%	0.36%	0.41%	0.4 A	AA
0.40%	0.44%	0.38%	0.38%	0.41%	0.4 BBB	A
0.40%	0.43%	0.38%	0.36%	0.41%	0.4 BBB	A
0.39%	0.43%	0.38%	0.36%	0.41%	0.4 A	AA
0.38%	0.41%	0.38%	0.35%	0.41%	0.4 A	A
0.40%	0.44%	0.38%	0.38%	0.41%	0.4 BBB	A
0.39%	0.43%	0.38%	0.36%	0.41%	0.4 A	AA
0.38%	0.41%	0.38%	0.35%	0.41%	0.4 A	A
0.40%	0.44%	0.38%	0.38%	0.41%	0.4 BBB	A
0.39%	0.43%	0.38%	0.36%	0.41%	0.4 A	AA
0.38%	0.41%	0.38%	0.35%	0.41%	0.4 A	A
0.41%	0.45%	0.38%	0.37%	0.41%	0.4 BB	BBB
0.39%	0.42%	0.38%	0.37%	0.41%	0.4 BB	BBB
0.38%	0.41%	0.38%	0.37%	0.41%	BB	BBB
0.39%	0.43%	0.38%	0.36%	0.41%	0.4 A	AA
0.38%	0.41%	0.38%	0.35%	0.41%	0.4 A	A

BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	A
BBB	A	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	A		A
NR	NR	NR	BBB		BBB
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA

NR	NR	NR	A	3 Utilities
NR	NR	NR	A	3 Utilities
			NR	Utilities
NR	NR	NR	A	10 Utilities
NR	NR	NR	A	4 Utilities
NR	NR	NR	A	10 Utilities
NR	NR	NR	A	4 Utilities
NR	NR	NR	A	10 Utilities
NR	NR	NR	AA	10 Utilities
			NR	Utilities
NR	NR	NR	A	4 Utilities
NR	NR	NR	A	10 Utilities
NR	NR	NR	A	10 Utilities
NR	NR	NR	AA	10 Utilities
NR	NR	NR	AA	10 Utilities
			NR	Utilities
NR	NR	NR	A	10 Utilities
NR	NR	NR	A	10 Utilities
NR	NR	NR	A	4 Utilities
NR	NR	NR	A	10 Utilities
NR	NR	NR	AA	10 Utilities
			NR	Utilities
NR	NR	NR	A	10 Utilities
			A	4 Utilities
			A	4 Utilities
			NR	Utilities
			A	4 Utilities
			A	4 Utilities
			A	4 Utilities
			A	4 Utilities
			A	4 Utilities
			A	4 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	Industrials
			NR	Industrials
			NR	3 Industrials
			NR	Industrials
			NR	3 Industrials
			NR	Industrials
			NR	Industrials
NR	BB	NR	AA	12 Technology
NR	BB	NR	AA	12 Technology
NR	A	NR	A	11 Technology
NR	BBB	NR	A	3 Technology
NR	A	NR	A	11 Technology
NR	BBB	NR	A	3 Technology
NR	BBB	NR	AA	12 Technology
NR	A	NR	A	11 Technology
NR	BBB	NR	A	9 Technology
NR	BBB	NR	A	3 Technology
NR	A	NR	A	11 Technology
NR	BBB	NR	A	9 Technology
NR	BBB	NR	A	3 Technology
NR	A	NR	A	11 Technology
NR	BBB	NR	A	9 Technology
NR	BB	NR	A	5 Technology
NR	BB	NR	A	5 Technology
NR	BB	NR	A	5 Technology
NR	A	NR	A	11 Technology
NR	BBB	NR	A	9 Technology

Europe	Spain	A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	Spain	A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	Spain	A	BBB				
Europe	Spain	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	BBB				
Europe	Spain	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	A	BBB				
Europe	Spain	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	A	BBB				
Europe	Spain	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB				
Europe	Netherlands	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	BBB				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	DocAdj	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	DocAdj	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			

Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin

Thin	CcyGrp		CcyGrp
Thin	DocAdj		DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

Entity Tier
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IBMSGDMR	31-Jul-08 IBM
IBMUSDCR	31-Jul-08 IBM
IBMUSDMM	31-Jul-08 IBM
IBMUSDMR	31-Jul-08 IBM
IBMUSDXR	31-Jul-08 IBM
IBRDAUDCR	31-Jul-08 IBRD
IBRDAUDMR	31-Jul-08 IBRD
IBRDCADCR	31-Jul-08 IBRD
IBRDEURCR	31-Jul-08 IBRD
IBRDEURMM	31-Jul-08 IBRD
IBRDEURMR	31-Jul-08 IBRD
IBRDGBPCR	31-Jul-08 IBRD
IBRDJPYCR	31-Jul-08 IBRD
IBRDMXNCR	31-Jul-08 IBRD
IBRDNZDCR	31-Jul-08 IBRD
IBRDSGDCR	31-Jul-08 IBRD
IBRDUSDCR	31-Jul-08 IBRD
IBRDUSDMM	31-Jul-08 IBRD
IBRDUSDMR	31-Jul-08 IBRD
IBRDZARCR	31-Jul-08 IBRD
ICBCUSDCR	31-Jul-08 ICBC
ICBCUSDMR	31-Jul-08 ICBC
ICCIEURMM	31-Jul-08 ICCI
ICCIEURMR	31-Jul-08 ICCI
ICCIUSDMM	31-Jul-08 ICCI
ICCIUSDMR	31-Jul-08 ICCI
ICCIUSDXR	31-Jul-08 ICCI
ICELNDAUDCR	31-Jul-08 ICELND
ICELNDDKKCR	31-Jul-08 ICELND
ICELNDEURCR	31-Jul-08 ICELND
ICELNDEURMM	31-Jul-08 ICELND
ICELNDEURMR	31-Jul-08 ICELND
ICELNDGBPCR	31-Jul-08 ICELND
ICELNDJPYCR	31-Jul-08 ICELND
ICELNDSEKCR	31-Jul-08 ICELND
ICELNDSGDCR	31-Jul-08 ICELND
ICELNDUSDCR	31-Jul-08 ICELND
ICELNDUSDMM	31-Jul-08 ICELND
ICELNDUSDMR	31-Jul-08 ICELND
ICELNDUSDXR	31-Jul-08 ICELND
ICI-WilmIncEURCR	31-Jul-08 ICI-WilmInc
ICI-WilmIncEURMR	31-Jul-08 ICI-WilmInc
ICI-WilmIncEURXR	31-Jul-08 ICI-WilmInc
ICI-WilmIncUSDCR	31-Jul-08 ICI-WilmInc
ICI-WilmIncUSDMM	31-Jul-08 ICI-WilmInc
ICI-WilmIncUSDMR	31-Jul-08 ICI-WilmInc
ICI-WilmIncUSDXR	31-Jul-08 ICI-WilmInc
ICICIBAUDMR	31-Jul-08 ICICIB
ICICIBEURCR	31-Jul-08 ICICIB
ICICIBEURMM	31-Jul-08 ICICIB
ICICIBEURMR	31-Jul-08 ICICIB
ICICIBGBPCR	31-Jul-08 ICICIB
ICICIBGBPMM	31-Jul-08 ICICIB
ICICIBHKDMR	31-Jul-08 ICICIB
ICICIBINRCR	31-Jul-08 ICICIB
ICICIBINRMM	31-Jul-08 ICICIB
ICICIBJPYCR	31-Jul-08 ICICIB
ICICIBJPYMR	31-Jul-08 ICICIB
ICICIBTWDCR	31-Jul-08 ICICIB
ICICIBUSDCR	31-Jul-08 ICICIB
ICICIBUSDMM	31-Jul-08 ICICIB
ICICIBUSDMR	31-Jul-08 ICICIB
ICICIBUSDXR	31-Jul-08 ICICIB
ICICIBZARCR	31-Jul-08 ICICIB
ICICIBUSDCR	31-Jul-08 ICICIB
ICICIB-UKUSDCR	31-Jul-08 ICICIB-UK
ICICIB-UKUSDMM	31-Jul-08 ICICIB-UK
ICICIB-UKUSDMR	31-Jul-08 ICICIB-UK
IDBIBLAUDMR	31-Jul-08 IDBIBL
IDBIBLDKKCR	31-Jul-08 IDBIBL
IDBIBLEURCR	31-Jul-08 IDBIBL
IDBIBLEURMM	31-Jul-08 IDBIBL
IDBIBLEURMR	31-Jul-08 IDBIBL
IDBIBLJPYXR	31-Jul-08 IDBIBL

Intl Business Machs Corp	49EB20	SNRFOR	SGD
Intl Business Machs Corp	49EB20	SNRFOR	USD
Intl Business Machs Corp	49EB20	SNRFOR	USD
Intl Business Machs Corp	49EB20	SNRFOR	USD
Intl Business Machs Corp	49EB20	SNRFOR	USD
Intl Bk for Recon & Dev	49E95B	SNRFOR	AUD
Intl Bk for Recon & Dev	49E95B	SNRFOR	AUD
Intl Bk for Recon & Dev	49E95B	SNRFOR	CAD
Intl Bk for Recon & Dev	49E95B	SNRFOR	EUR
Intl Bk for Recon & Dev	49E95B	SNRFOR	EUR
Intl Bk for Recon & Dev	49E95B	SNRFOR	EUR
Intl Bk for Recon & Dev	49E95B	SNRFOR	GBP
Intl Bk for Recon & Dev	49E95B	SNRFOR	JPY
Intl Bk for Recon & Dev	49E95B	SNRFOR	MXN
Intl Bk for Recon & Dev	49E95B	SNRFOR	NZD
Intl Bk for Recon & Dev	49E95B	SNRFOR	SGD
Intl Bk for Recon & Dev	49E95B	SNRFOR	USD
Intl Bk for Recon & Dev	49E95B	SNRFOR	USD
Intl Bk for Recon & Dev	49E95B	SNRFOR	USD
Intl Bk for Recon & Dev	49E95B	SNRFOR	ZAR
Indl & Coml Bk China	Y1CIBH	SNRFOR	USD
Indl & Coml Bk China	Y1CIBH	SNRFOR	USD
Insight Comms Co Inc	49CGHC	SNRFOR	EUR
Insight Comms Co Inc	49CGHC	SNRFOR	EUR
Insight Comms Co Inc	49CGHC	SNRFOR	USD
Insight Comms Co Inc	49CGHC	SNRFOR	USD
Insight Comms Co Inc	49CGHC	SNRFOR	USD
Rep Iceland	XA78A9	SNRFOR	AUD
Rep Iceland	XA78A9	SNRFOR	DKK
Rep Iceland	XA78A9	SNRFOR	EUR
Rep Iceland	XA78A9	SNRFOR	EUR
Rep Iceland	XA78A9	SNRFOR	EUR
Rep Iceland	XA78A9	SNRFOR	GBP
Rep Iceland	XA78A9	SNRFOR	JPY
Rep Iceland	XA78A9	SNRFOR	SEK
Rep Iceland	XA78A9	SNRFOR	SGD
Rep Iceland	XA78A9	SNRFOR	USD
Rep Iceland	XA78A9	SNRFOR	USD
Rep Iceland	XA78A9	SNRFOR	USD
Rep Iceland	XA78A9	SNRFOR	USD
ICI Wilmington Inc	48DI99	SNRFOR	EUR
ICI Wilmington Inc	48DI99	SNRFOR	EUR
ICI Wilmington Inc	48DI99	SNRFOR	EUR
ICI Wilmington Inc	48DI99	SNRFOR	USD
ICI Wilmington Inc	48DI99	SNRFOR	USD
ICI Wilmington Inc	48DI99	SNRFOR	USD
ICI Wilmington Inc	48DI99	SNRFOR	USD
ICICI Bk Ltd	Y1BDCC	SNRFOR	AUD
ICICI Bk Ltd	Y1BDCC	SNRFOR	EUR
ICICI Bk Ltd	Y1BDCC	SNRFOR	EUR
ICICI Bk Ltd	Y1BDCC	SNRFOR	EUR
ICICI Bk Ltd	Y1BDCC	SNRFOR	GBP
ICICI Bk Ltd	Y1BDCC	SNRFOR	GBP
ICICI Bk Ltd	Y1BDCC	SNRFOR	HKD
ICICI Bk Ltd	Y1BDCC	SNRFOR	INR
ICICI Bk Ltd	Y1BDCC	SNRFOR	INR
ICICI Bk Ltd	Y1BDCC	SNRFOR	JPY
ICICI Bk Ltd	Y1BDCC	SNRFOR	JPY
ICICI Bk Ltd	Y1BDCC	SNRFOR	TWD
ICICI Bk Ltd	Y1BDCC	SNRFOR	USD
ICICI Bk Ltd	Y1BDCC	SNRFOR	USD
ICICI Bk Ltd	Y1BDCC	SNRFOR	USD
ICICI Bk Ltd	Y1BDCC	SNRFOR	USD
ICICI Bk Ltd	Y1BDCC	SNRFOR	ZAR
ICICI Bk Ltd	Y1BDCC	SUBLT2	USD
ICICI Bk UK PLC	GKBACO	SNRFOR	USD
ICICI Bk UK PLC	GKBACO	SNRFOR	USD
ICICI Bk UK PLC	GKBACO	SNRFOR	USD
IDBI Bk Ltd	Y1BDC2	SNRFOR	AUD
IDBI Bk Ltd	Y1BDC2	SNRFOR	DKK
IDBI Bk Ltd	Y1BDC2	SNRFOR	EUR
IDBI Bk Ltd	Y1BDC2	SNRFOR	EUR
IDBI Bk Ltd	Y1BDC2	SNRFOR	EUR
IDBI Bk Ltd	Y1BDC2	SNRFOR	JPY

MR	Composite	0.08%	0.12%	0.21%	0.27%	0.32%	0.36%
CR	Composite	0.08%	0.12%	0.22%	0.29%	0.33%	0.37%
MM	Composite	0.08%	0.12%	0.21%	0.27%	0.32%	0.36%
MR	Composite	0.08%	0.12%	0.21%	0.27%	0.32%	0.36%
XR	Composite	0.07%	0.11%	0.20%	0.26%	0.31%	0.35%
CR	Composite	0.10%	0.10%	0.10%	0.10%	0.10%	0.11%
MR	Composite	0.10%	0.10%	0.10%	0.10%	0.10%	0.11%
CR	Composite	0.10%	0.10%	0.10%	0.10%	0.10%	0.11%
CR	Composite	0.10%	0.10%	0.10%	0.10%	0.10%	0.11%
MM	Composite	0.00095	0.00095	0.00095	0.00095	0.00095	0.0011
MR	Composite						
CR	Composite						
CR	Composite	0.10%	0.10%	0.10%	0.10%	0.10%	0.11%
CR	Composite	0.10%	0.10%	0.10%	0.10%	0.10%	0.11%
CR	Composite	0.10%	0.10%	0.10%	0.10%	0.10%	0.11%
CR	Composite						
CR	Composite	0.00095	0.00095	0.00095	0.00095	0.00095	0.0011
MM	Composite	0.10%	0.10%	0.10%	0.10%	0.10%	0.11%
MR	Composite	0.10%	0.10%	0.10%	0.10%	0.10%	0.11%
CR	Composite	0.10%	0.10%	0.10%	0.10%	0.10%	0.11%
CR	Composite	0.49%	0.70%	0.85%	1.00%	1.17%	1.32%
MR	Composite						
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	1.00%	1.42%	2.00%	2.05%	3.33%	3.65%
XR	Composite	1.00%	1.42%	2.00%	2.05%	3.21%	3.65%
CR	Composite	2.80%	2.92%	3.00%	2.95%	3.02%	2.94%
CR	Composite	0.028025115	0.029204623	0.029636496	0.029546268	0.030044241	0.029585911
CR	Composite	2.80%	2.92%	2.96%	2.95%	3.00%	2.96%
MM	Composite	2.70%	2.82%	3.08%	2.85%	3.03%	2.97%
MR	Composite						
CR	Composite	2.80%	2.92%	2.96%	2.95%	3.00%	2.96%
CR	Composite	0.028018317	0.029201347	0.030042504	0.029545098	0.030170599	0.029395569
CR	Composite	2.80%	2.92%	2.96%	2.95%	3.00%	2.96%
CR	Composite	2.80%	2.92%	2.96%	2.95%	3.00%	2.96%
CR	Composite	2.80%	2.92%	2.96%	2.95%	3.00%	2.96%
MM	Composite	0.02700796	0.028164404	0.030838452	0.028513024	0.030267422	0.029693687
MR	Composite	0.026726627	0.027871025	0.028850653	0.028216013	0.029006264	0.028262922
XR	Composite	0.025741962	0.026844198	0.027787735	0.027176476	0.027937613	0.027221656
CR	Composite						
MR	Composite	0.07%	0.07%	0.09%	0.11%	0.13%	0.15%
XR	Composite						
CR	Composite	0.07%	0.07%	0.10%	0.12%	0.14%	0.16%
MM	Composite	0.0007395	0.0007395	0.000919228	0.00112568	0.001313459	0.001529853
MR	Composite						
XR	Composite	0.07%	0.07%	0.09%	0.11%	0.13%	0.15%
MR	Composite	0.01246439	0.014342899	0.020297443	0.024972984	0.028126847	0.031529547
CR	Composite	1.30%	1.43%	2.03%	2.50%	2.81%	3.15%
MM	Composite						
MR	Composite	1.19%	1.37%	1.94%	2.38%	2.68%	3.00%
CR	Composite	1.30%	1.43%	2.03%	2.50%	2.81%	3.15%
MM	Composite	1.20%	1.38%	1.96%	2.40%	2.71%	3.03%
MR	Composite	0.011883857	0.013650754	0.019409038	0.023758362	0.026782964	0.029952143
CR	Composite	0.013012584	0.014342899	0.020325433	0.024972984	0.028131848	0.031528571
MM	Composite						
CR	Composite	0.01246439	0.014342899	0.020297443	0.024972984	0.028126847	0.031529547
MR	Composite	0.01246439	0.014342899	0.020297443	0.024972984	0.028126847	0.031529547
CR	Composite	0.013012584	0.014342899	0.020325433	0.024972984	0.028131848	0.031528571
CR	Composite	0.013012584	0.014342899	0.020325433	0.024972984	0.028131848	0.031528571
MM	Composite	1.20%	1.38%	1.96%	2.40%	2.71%	3.03%
MR	Composite	1.19%	1.37%	1.94%	2.38%	2.68%	3.00%
XR	Composite	1.14%	1.31%	1.87%	2.29%	2.58%	2.88%
CR	Composite	1.30%	1.43%	2.03%	2.50%	2.81%	3.15%
CR	Composite	3.29%	3.29%	3.29%	3.55%	3.91%	4.14%
CR	Composite	2.43%	2.43%	2.43%	2.70%	2.85%	3.13%
MM	Composite	2.43%	2.43%	2.43%	2.70%	2.85%	3.13%
MR	Composite	2.43%	2.43%	2.43%	2.70%	2.85%	3.13%
MR	Composite						
CR	Composite	0.99%	0.76%	1.46%	1.66%	1.87%	2.07%
CR	Composite	0.99%	0.76%	1.46%	1.66%	1.87%	2.07%
MM	Composite						
MR	Composite	0.94%	0.72%	1.43%	1.59%	1.79%	1.98%
XR	Composite						

0.39%	0.43%	0.38%	0.36%	0.41%	0.4 A	AA
0.40%	0.44%	0.38%	0.38%	0.41%	0.4 BBB	A
0.40%	0.43%	0.38%	0.36%	0.41%	0.4 BBB	A
0.39%	0.43%	0.38%	0.36%	0.41%	0.4 A	AA
0.38%	0.41%	0.38%	0.35%	0.41%	0.4 A	A
0.13%	0.13%	0.13%	0.13%	0.13%	0.377500002	
0.13%	0.13%	0.13%	0.13%	0.13%	0.377500002	
0.13%	0.13%	0.13%	0.13%	0.13%	0.370833336	
0.13%	0.13%	0.13%	0.13%	0.13%	0.370833336	
0.13%	0.13%	0.13%	0.13%	0.13%	0.377500002	
					0.377500002	
					0.370833336	
0.13%	0.13%	0.13%	0.13%	0.13%	0.377500002	
0.13%	0.13%	0.13%	0.13%	0.13%	0.370833336	
0.13%	0.13%	0.13%	0.13%	0.13%	0.370833336	
					0.370833336	
0.13%	0.13%	0.13%	0.13%	0.13%	0.370833336	
0.13%	0.13%	0.13%	0.13%	0.13%	0.377500002	
0.13%	0.13%	0.13%	0.13%	0.13%	0.377500002	
0.13%	0.13%	0.13%	0.13%	0.13%	0.370833336	
1.37%	1.43%	1.76%	1.96%	2.21%	0.275 NR	NR
					0.275	
					0.391666666	
					0.391666666	
					0.391666666	
4.16%	4.41%	4.41%	4.41%	4.41%	0.391666666 NR	NR
4.01%	4.24%	4.24%	4.24%	4.24%	0.4 NR	NR
2.89%	2.79%	2.80%	2.74%	2.72%	0.4 BB	BBB
2.88%	0.027933995	0.028311548	0.027423744	0.027200224	0.4 A	AA
2.88%	2.79%	2.83%	2.74%	2.72%	0.4 A	AA
2.91%	2.84%	2.72%	2.65%	2.63%	0.4 BBB	A
					0.4	
2.88%	2.79%	2.83%	2.74%	2.72%	0.4 A	AA
2.89%	0.027927474	0.028035005	0.027431828	0.027212507	0.4 BB	BBB
2.88%	2.79%	2.83%	2.74%	2.72%	0.4 A	AA
2.88%	2.79%	2.83%	2.74%	2.72%	0.4 A	AA
2.88%	2.79%	2.83%	2.74%	2.72%	0.4 A	AA
2.91%	0.028376252	0.027169907	0.026544153	0.026329303	0.4 BBB	A
2.77%	0.02688993	0.026886887	0.026267652	0.026055039	0.4 BBB	A
2.67%	0.025899249	0.025896318	0.025299896	0.025095116	0.4 BBB	A
					0.4	
0.18%	0.22%	0.59%	0.59%	0.59%	0.4	NR
					0.4	
0.19%	0.23%	0.59%	0.59%	0.59%	0.4	NR
0.19%	0.002238965	0.0059245	0.0059245	0.0059245	0.4	NR
					0.4	
0.18%	0.21%	0.59%	0.59%	0.59%	0.4	NR
3.29%	0.033865458	0.033781304	0.034545564	0.034977479	0.4 BB	BBB
3.28%	3.38%	3.40%	3.46%	3.47%	0.4 AA	AA
					0.4	
3.15%	3.24%	3.24%	3.30%	3.35%	0.4 BBB	A
3.28%	3.38%	3.40%	3.46%	3.47%	0.4 AA	AA
3.18%	3.28%	3.27%	3.34%	3.38%	0.4 BBB	A
3.15%	0.032444092	0.032407024	0.033031806	0.03346731	0.4 BBB	A
3.28%	0.033774066	0.033974267	0.034647921	0.034736446	0.4 AA	AA
					0.4	
3.29%	0.033865458	0.033781304	0.034545564	0.034977479	0.4 BB	BBB
3.29%	0.033865458	0.033781304	0.034545564	0.034977479	0.4 BB	BBB
3.28%	0.033774066	0.033974267	0.034647921	0.034736446	0.4 AA	AA
3.28%	0.033774066	0.033974267	0.034647921	0.034736446	0.4 AA	AA
3.18%	3.28%	3.27%	3.34%	3.38%	0.4 BBB	A
3.15%	3.24%	3.24%	3.30%	3.35%	0.4 BBB	A
3.03%	3.12%	3.12%	3.18%	3.22%	0.4 BBB	A
3.28%	3.38%	3.40%	3.46%	3.47%	0.4 AA	AA
4.31%	4.43%	4.45%	4.46%	4.46%	0.2	
3.18%	3.28%	3.28%	3.28%	3.28%	0.45	
3.18%	3.28%	3.28%	3.28%	3.28%	0.45	
3.18%	3.28%	3.28%	3.28%	3.28%	0.45	
					0.4	
2.19%	2.31%	2.39%	2.42%	2.47%	0.4 A	BBB
2.19%	2.31%	2.39%	2.42%	2.47%	0.4 A	BBB
					0.4	
2.09%	2.20%	2.27%	2.29%	2.35%	0.4 BBB	BB
					0.4	

AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
		NR	NR	NR	
		NR	NR	NR	
		NR	NR	NR	
		NR	NR	NR	
		NR	NR	NR	
		NR	NR	NR	
		NR	NR	NR	
		NR	NR	NR	
		NR	NR	NR	
		NR	NR	NR	
		NR	NR	NR	
		NR	NR	NR	
NR	NR	NR	NR	NR	NR
NR	NR	B	NR	B	B
NR	NR	BB	NR	BB	BB
BBB	BBB	BBB	B	BBB	B
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	B	BBB	B
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	BB	A	BB
A	A	A	BB	A	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	A	A	A	A	A

NR	A	NR	A	11 Technology
NR	BBB	NR	A	3 Technology
NR	BBB	NR	AA	12 Technology
NR	A	NR	A	11 Technology
NR	BBB	NR	A	9 Technology
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	Government
			NR	2 Government
			NR	2 Government
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			NR	2 Government
NR	NR	NR	NR	2 Government
			NR	Government
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
BB	BB	BB	AA	11 Government
A	A	A	AA	9 Government
A	A	A	AA	9 Government
BBB	BBB	BBB	A	3 Government
			NR	Government
A	A	A	AA	9 Government
BB	BB	BB	AA	11 Government
A	A	A	AA	9 Government
A	A	A	AA	9 Government
A	A	A	AA	9 Government
BBB	BBB	BBB	A	3 Government
BBB	BBB	BBB	AA	11 Government
BBB	BBB	BBB	AA	11 Government
			NR	Industrials
	NR		A	3 Industrials
			NR	Industrials
	NR		A	3 Industrials
	NR		A	3 Industrials
			NR	Industrials
	NR		A	3 Industrials
BBB	BBB	BBB	AA	7 Financials
AA	AA	A	AA	7 Financials
			NR	Financials
A	A	A	AA	7 Financials
AA	AA	A	AA	7 Financials
A	A	A	AA	7 Financials
A	A	A	AA	7 Financials
AA	AA	A	AA	7 Financials
			NR	Financials
BBB	BBB	BBB	AA	7 Financials
BBB	BBB	BBB	AA	7 Financials
AA	AA	A	AA	7 Financials
AA	AA	A	AA	7 Financials
A	A	A	AA	7 Financials
A	A	A	AA	7 Financials
A	A	A	AA	7 Financials
AA	AA	A	AA	7 Financials
NR	NR	NR	NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Government
A	A	A	BBB	7 Government
A	A	A	BBB	7 Government
			NR	Government
BBB	BBB	BBB	BBB	8 Government
			NR	Government

N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Asia	Hong Kong	A	BBB	Thin	Thin	Thin	Thin
Asia	Hong Kong	A	BBB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
Europe	Iceland	AA	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Iceland	AA	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	AA	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	AA	BB	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Iceland	AA	BB				
Europe	Iceland	AA	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	AA	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Iceland	AA	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	AA	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	AA	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	AA	BB	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Iceland	AA	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	AA	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA		Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	DocAdj	DocAdj
India	India	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
India	India	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BB	BBB				
India	India	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BB	BBB				
India	India	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
India	India	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
India	India	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB			Thin	Thin
Europe	United Kingdom	BBB				Thin	Thin
Europe	United Kingdom	BBB				Thin	Thin
Europe	United Kingdom	BBB				Thin	Thin
India	India	BBB	BBB				
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB				
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
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DocAdj	Thin	DocAdj	DocAdj			
CcyGrp	Thin	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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IDBIBLSEKCR	31-Jul-08 IDBIBL
IDBIBLUSDCR	31-Jul-08 IDBIBL
IDBIBLUSDMM	31-Jul-08 IDBIBL
IDBIBLUSDMR	31-Jul-08 IDBIBL
IDBIBLUSDXR	31-Jul-08 IDBIBL
IEPUSDCR	31-Jul-08 IEP
IEPUSDXR	31-Jul-08 IEP
IFCAUDCR	31-Jul-08 IFC
IFCEURCR	31-Jul-08 IFC
IFCEURMM	31-Jul-08 IFC
IFCEURMR	31-Jul-08 IFC
IFCGBPXR	31-Jul-08 IFC
IFCNZDCR	31-Jul-08 IFC
IFCUSDCR	31-Jul-08 IFC
IFCUSDMM	31-Jul-08 IFC
IFCUSDMR	31-Jul-08 IFC
IFCZARCR	31-Jul-08 IFC
IFFEURCR	31-Jul-08 IFF
IFFEURMR	31-Jul-08 IFF
IFFUSDCR	31-Jul-08 IFF
IFFUSDMR	31-Jul-08 IFF
IFPCH-IFSSEURCR	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSEURMM	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSEURMR	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSEURXR	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSUSDCR	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSUSDMM	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSUSDMR	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSAUDCR	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSAUDMM	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSEURCR	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSEURMM	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSEURMR	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSEURXR	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSUSDCR	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSUSDMM	31-Jul-08 IFPCH-IFSS
IFPCH-IFSSUSDMR	31-Jul-08 IFPCH-IFSS
IFXEURCR	31-Jul-08 IFX
IFXEURMM	31-Jul-08 IFX
IFXEURMR	31-Jul-08 IFX
IFXUSDMM	31-Jul-08 IFX
IFXUSDXR	31-Jul-08 IFX
IFXEURCR	31-Jul-08 IFX
IFXEURMM	31-Jul-08 IFX
IFXEURXR	31-Jul-08 IFX
IFXUSDMM	31-Jul-08 IFX
IFX-HldgBVCHFMM	31-Jul-08 IFX-HldgBV
IFX-HldgBVEURCR	31-Jul-08 IFX-HldgBV
IFX-HldgBVEURMM	31-Jul-08 IFX-HldgBV
IFX-HldgBVEURMR	31-Jul-08 IFX-HldgBV
IFX-HldgBVUSDCR	31-Jul-08 IFX-HldgBV
IFX-HldgBVUSDMM	31-Jul-08 IFX-HldgBV
IFX-HldgBVUSDMR	31-Jul-08 IFX-HldgBV
IFX-HldgBVEURCR	31-Jul-08 IFX-HldgBV
IFX-HldgBVEURMM	31-Jul-08 IFX-HldgBV
IFX-HldgBVEURXR	31-Jul-08 IFX-HldgBV
IFX-HldgBVUSDCR	31-Jul-08 IFX-HldgBV
IFX-HldgBVUSDMM	31-Jul-08 IFX-HldgBV
IGBEURCR	31-Jul-08 IGB
IGBEURMM	31-Jul-08 IGB
IGBINRCR	31-Jul-08 IGB
IGBJPYCR	31-Jul-08 IGB
IGBUSDCR	31-Jul-08 IGB
IGBUSDMR	31-Jul-08 IGB
IGTAUDMR	31-Jul-08 IGT
IGTEURCR	31-Jul-08 IGT
IGTEURMM	31-Jul-08 IGT
IGTEURMR	31-Jul-08 IGT
IGTEURXR	31-Jul-08 IGT
IGTGBPMR	31-Jul-08 IGT
IGTHKDMR	31-Jul-08 IGT
IGTJPYMR	31-Jul-08 IGT
IGTSGDMR	31-Jul-08 IGT
IGTUSDCR	31-Jul-08 IGT

IDBI Bk Ltd	Y1BDC2	SNRFOR	SEK
IDBI Bk Ltd	Y1BDC2	SNRFOR	USD
IDBI Bk Ltd	Y1BDC2	SNRFOR	USD
IDBI Bk Ltd	Y1BDC2	SNRFOR	USD
IDBI Bk Ltd	Y1BDC2	SNRFOR	USD
Icahn Enterprises LP	4J6210	SNRFOR	USD
Icahn Enterprises LP	4J6210	SNRFOR	USD
Intl Fin Corp	49EE5K	SNRFOR	AUD
Intl Fin Corp	49EE5K	SNRFOR	EUR
Intl Fin Corp	49EE5K	SNRFOR	EUR
Intl Fin Corp	49EE5K	SNRFOR	EUR
Intl Fin Corp	49EE5K	SNRFOR	GBP
Intl Fin Corp	49EE5K	SNRFOR	NZD
Intl Fin Corp	49EE5K	SNRFOR	USD
Intl Fin Corp	49EE5K	SNRFOR	USD
Intl Fin Corp	49EE5K	SNRFOR	USD
Intl Fin Corp	49EE5K	SNRFOR	ZAR
Intl Flavors & Fragrances Inc	49EE56	SNRFOR	EUR
Intl Flavors & Fragrances Inc	49EE56	SNRFOR	EUR
Intl Flavors & Fragrances Inc	49EE56	SNRFOR	USD
Intl Flavors & Fragrances Inc	49EE56	SNRFOR	USD
IF Skadeforsakring AB	WA699V	SNRFOR	EUR
IF Skadeforsakring AB	WA699V	SNRFOR	EUR
IF Skadeforsakring AB	WA699V	SNRFOR	EUR
IF Skadeforsakring AB	WA699V	SNRFOR	EUR
IF Skadeforsakring AB	WA699V	SNRFOR	USD
IF Skadeforsakring AB	WA699V	SNRFOR	USD
IF Skadeforsakring AB	WA699V	SNRFOR	USD
IF Skadeforsakring AB	WA699V	SUBLT2	AUD
IF Skadeforsakring AB	WA699V	SUBLT2	AUD
IF Skadeforsakring AB	WA699V	SUBLT2	EUR
IF Skadeforsakring AB	WA699V	SUBLT2	EUR
IF Skadeforsakring AB	WA699V	SUBLT2	EUR
IF Skadeforsakring AB	WA699V	SUBLT2	EUR
IF Skadeforsakring AB	WA699V	SUBLT2	USD
IF Skadeforsakring AB	WA699V	SUBLT2	USD
IF Skadeforsakring AB	WA699V	SUBLT2	USD
Infineon Tech AG	49BC8P	SNRFOR	EUR
Infineon Tech AG	49BC8P	SNRFOR	EUR
Infineon Tech AG	49BC8P	SNRFOR	EUR
Infineon Tech AG	49BC8P	SNRFOR	USD
Infineon Tech AG	49BC8P	SNRFOR	USD
Infineon Tech AG	49BC8P	SUBLT2	EUR
Infineon Tech AG	49BC8P	SUBLT2	EUR
Infineon Tech AG	49BC8P	SUBLT2	EUR
Infineon Tech AG	49BC8P	SUBLT2	USD
Infineon Tech Hldg B V	NR8BC7	SNRFOR	CHF
Infineon Tech Hldg B V	NR8BC7	SNRFOR	EUR
Infineon Tech Hldg B V	NR8BC7	SNRFOR	EUR
Infineon Tech Hldg B V	NR8BC7	SNRFOR	EUR
Infineon Tech Hldg B V	NR8BC7	SNRFOR	USD
Infineon Tech Hldg B V	NR8BC7	SNRFOR	USD
Infineon Tech Hldg B V	NR8BC7	SNRFOR	USD
Infineon Tech Hldg B V	NR8BC7	SUBLT2	EUR
Infineon Tech Hldg B V	NR8BC7	SUBLT2	EUR
Infineon Tech Hldg B V	NR8BC7	SUBLT2	EUR
Infineon Tech Hldg B V	NR8BC7	SUBLT2	USD
Infineon Tech Hldg B V	NR8BC7	SUBLT2	USD
Rep India	Y1CA6C	SNRFOR	EUR
Rep India	Y1CA6C	SNRFOR	EUR
Rep India	Y1CA6C	SNRFOR	INR
Rep India	Y1CA6C	SNRFOR	JPY
Rep India	Y1CA6C	SNRFOR	USD
Rep India	Y1CA6C	SNRFOR	USD
Intl Game Tech	49EI92	SNRFOR	AUD
Intl Game Tech	49EI92	SNRFOR	EUR
Intl Game Tech	49EI92	SNRFOR	EUR
Intl Game Tech	49EI92	SNRFOR	EUR
Intl Game Tech	49EI92	SNRFOR	EUR
Intl Game Tech	49EI92	SNRFOR	GBP
Intl Game Tech	49EI92	SNRFOR	HKD
Intl Game Tech	49EI92	SNRFOR	JPY
Intl Game Tech	49EI92	SNRFOR	SGD
Intl Game Tech	49EI92	SNRFOR	USD

CR	Composite	0.009877901	0.007595843	0.014583466	0.016577799	0.018714223	0.020665143
CR	Composite	0.99%	0.76%	1.46%	1.66%	1.87%	2.07%
MM	Composite	0.009482785	0.007292009	0.014413575	0.016022193	0.018091576	0.019960825
MR	Composite	0.94%	0.72%	1.43%	1.59%	1.79%	2%
XR	Composite						
CR	Composite						
XR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
CR	Composite	0.005737193	0.005737193	0.0046	0.0046	0.0066	0.0066
MR	Composite						
CR	Composite	0.57%	0.57%	0.46%	0.46%	0.66%	0.66%
MR	Composite	0.55%	0.55%	0.46%	0.46%	0.66%	0.66%
CR	Composite	0.0044125	0.0044125	0.009187604	0.009187604	0.01155	0.01155
MM	Composite	0.0044125	0.0044125	0.009187604	0.009187604	0.01155	0.01155
MR	Composite	0.44%	0.44%	0.92%	0.92%	1.16%	1.16%
XR	Composite	0.0044125	0.0044125	0.009187604	0.009187604	0.01155	0.01155
CR	Composite	0.44%	0.44%	0.92%	0.92%	1.16%	1.16%
MM	Composite	0.44%	0.44%	0.92%	0.92%	1.16%	1.16%
MR	Composite	0.0044125	0.0044125	0.009187604	0.009187604	0.01155	0.01155
CR	Composite	0.004875	0.004875	0.0074915	0.0082	0.00989798	0.011393
MM	Composite	0.49%	0.49%	0.75%	0.82%	0.99%	1.14%
CR	Composite	0.004875	0.004875	0.0074915	0.0082	0.01003959	0.010957333
MM	Composite	0.004875	0.004875	0.0074915	0.0082	0.009638007	0.01106428
MR	Composite	0.004875	0.004875	0.0074915	0.0082	0.009537611	0.010949027
XR	Composite	0.004875	0.004875	0.0074915	0.0082	0.009186225	0.010545642
CR	Composite	0.49%	0.49%	0.75%	0.82%	1.00%	1.10%
MM	Composite	0.49%	0.49%	0.75%	0.82%	0.96%	1.11%
MR	Composite	0.49%	0.49%	0.75%	0.82%	0.95%	1.09%
CR	Composite	1.11%	1.34%	1.41%	1.41%	3.19%	3.34%
MM	Composite	1.11%	1.34%	1.41%	1.41%	3.19%	3.34%
MR	Composite						
MM	Composite	1.11%	1.34%	1.41%	1.41%	3.19%	3.34%
XR	Composite						
CR	Composite	2.26%	2.84%	3.85%	4.22%	4.41%	4.55%
MM	Composite	2.26%	2.84%	3.85%	4.22%	4.41%	4.55%
XR	Composite						
MM	Composite	0.0226375	0.028425	0.0385375	0.0422	0.0441	0.0455
MM	Composite	2.49%	2.80%	2.43%	3.04%	4.24%	4.54%
CR	Composite	2.49%	2.80%	2.43%	3.04%	4.24%	4.73%
MM	Composite	2.49%	2.80%	2.43%	3.04%	4.24%	4.54%
MR	Composite						
CR	Composite						
MM	Composite	2.49%	2.80%	2.43%	3.04%	4.24%	4.54%
MR	Composite						
CR	Composite	2.50%	2.93%	3.87%	4.43%	4.60%	4.71%
MM	Composite	2.40%	2.81%	3.71%	4.25%	4.42%	4.52%
XR	Composite						
CR	Composite						
MM	Composite	2.40%	2.81%	3.71%	4.25%	4.42%	4.52%
CR	Composite						
MM	Composite						
CR	Composite	0.37%	0.45%	0.62%	0.91%	1.16%	1.10%
CR	Composite	0.37%	0.45%	0.62%	0.91%	1.16%	1.10%
CR	Composite	0.37%	0.45%	0.62%	0.91%	1.16%	1.10%
MR	Composite						
MR	Composite	0.60%	0.68%	0.84%	1.01%	1.19%	1.32%
CR	Composite	0.63%	0.72%	0.89%	1.06%	1.25%	1.40%
MM	Composite						
MR	Composite	0.005961575	0.006846149	0.008417	0.010114391	0.011895342	0.013228319
XR	Composite	0.005741938	0.006593922	0.0081069	0.009741755	0.011457093	0.012795039
MR	Composite	0.60%	0.68%	0.84%	1.01%	1.19%	1.32%
MR	Composite	0.005961575	0.006846149	0.008417	0.010114391	0.011895342	0.013228319
MR	Composite	0.60%	0.68%	0.84%	1.01%	1.19%	1.32%
MR	Composite	0.60%	0.68%	0.84%	1.01%	1.19%	1.32%
CR	Composite	0.006275342	0.007206472	0.00886	0.010646727	0.012521413	0.013983649

2.19%	0.023073997	0.023932545	0.024192223	0.024733655	0.4 A	BBB
2.19%	2.31%	2.39%	2.42%	2.47%	0.4 A	BBB
2.11%	0.022249811	0.022975243	0.023178401	0.023744309	0.4 BBB	BB
2.09%	2%	2.27%	2.29%	2.35%	0.4 BBB	BB
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.81%	0.0081	0.0081	0.0081	0.0081	0.35	BB
					0.35	
0.81%	0.81%	0.81%	0.81%	0.81%	0.35	BB
0.81%	0.81%	0.81%	0.81%	0.81%	0.35	BBB
0.01155	0.01155	0.01155	0.01155	0.01155	0.4	NR
0.01155	0.01155	0.01155	0.01155	0.01155	0.4	NR
1.16%	1.16%	1.16%	1.16%	1.16%	0.4	NR
0.01155	0.01155	0.01155	0.01155	0.01155	0.4	NR
1.16%	1.16%	1.16%	1.16%	1.16%	0.4	NR
1.16%	1.16%	1.16%	1.16%	1.16%	0.4	NR
0.01155	0.01155	0.01155	0.01155	0.01155	0.4	NR
1.16%	0.01105	0.01105	0.01105	0.01105	0.2	NR
1.16%	1.11%	1.11%	1.11%	1.11%	0.2	NR
1.18%	0.01105	0.01105	0.01105	0.01105	0.2	NR
1.13%	0.01105	0.01105	0.01105	0.01105	0.2	NR
1.12%	0.01105	0.01105	0.01105	0.01105	0.2	NR
1.08%	0.01105	0.01105	0.01105	0.01105	0.2	NR
1.18%	1.11%	1.11%	1.11%	1.11%	0.2	NR
1.13%	1.11%	1.11%	1.11%	1.11%	0.2	NR
1.12%	1.11%	1.11%	1.11%	1.11%	0.2	NR
3.08%	3.31%	3.31%	3.31%	3.31%	0.4 NR	NR
3.08%	3.31%	3.31%	3.31%	3.31%	0.4 NR	NR
					0.4	
3.08%	3.31%	3.31%	3.31%	3.31%	0.4 NR	NR
					0.4	
4.88%	5.08%	5.08%	5.08%	5.08%	0.4 NR	NR
4.88%	5.08%	5.08%	5.08%	5.08%	0.4 NR	NR
					0.4	
4.88%	0.050837211	0.050837211	0.050837211	0.050837211	0.4 NR	NR
4.63%	3.24%	4.88%	3.25%	3.26%	0.4 NR	NR
4.63%	3.24%	4.88%	3.25%	3.26%	0.414285714 NR	NR
4.63%	3.24%	4.88%	3.25%	3.26%	0.4 NR	NR
					0.414285714	
					0.414285714	
4.63%	3.24%	4.88%	3.25%	3.26%	0.4 NR	NR
					0.414285714	
4.88%	5.00%	5.00%	5.07%	5.03%	0.37 BBB	A
4.68%	4.80%	4.80%	4.87%	4.83%	0.4 A	AA
					0.37	
					0.37	
4.68%	4.80%	4.80%	4.87%	4.83%	0.4 A	AA
					0.125	
					0.125	
1.17%	1.23%	1.27%	1.29%	1.35%	0.125 NR	NR
1.17%	1.23%	1.27%	1.29%	1.35%	0.125 NR	NR
1.17%	1.23%	1.27%	1.29%	1.35%	0.125 NR	NR
					0.125	
1.47%	1.41%	1.34%	1.33%	1.85%	0.4 BB	BBB
1.56%	1.48%	1.34%	1.33%	1.85%	0.4 BBB	A
					0.4	
1.46%	0.0140685	0.01339575	0.013348	0.018471908	0.4 A	AA
1.43%	0.013550187	0.01339575	0.013348	0.018471908	0.4 BBB	A
1.46%	1.41%	1.34%	1.33%	1.85%	0.4 A	AA
1.46%	0.0140685	0.01339575	0.013348	0.018471908	0.4 A	AA
1.47%	1.41%	1.34%	1.33%	1.85%	0.4 BB	BBB
1.46%	1.41%	1.34%	1.33%	1.85%	0.4 A	AA
1.56%	0.014808947	0.01339575	0.013348	0.018471908	0.4 BBB	A

A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BB	A	A	A	A	A
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
NR	NR	CCC	BB	BB	NR
NR	NR	CCC	BB	BB	NR
NR	NR	B	A	BBB	NR
NR	NR	B	BBB	BBB	NR
NR	NR	B	BBB	BBB	NR
NR	NR	B	BBB	BBB	NR
NR	NR	B	A	BBB	NR
NR	NR	B	BBB	BBB	NR
NR	NR	B	BBB	BBB	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	A	NR	NR
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
BB	BBB	BBB	BBB	BBB	BB
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
BB	BBB	BBB	BBB	BBB	BB
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB

A	A	A	BBB	7 Government
A	A	A	BBB	7 Government
BBB	BBB	BBB	BBB	8 Government
BBB	BBB	BBB	BBB	8 Government
			NR	Government
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	4 Financials
			NR	4 Financials
			NR	3 Financials
			NR	4 Financials
			NR	4 Financials
			NR	4 Financials
			NR	3 Financials
			NR	4 Financials
			NR	4 Financials
			NR	2 Technology
			NR	2 Technology
			NR	Technology
			NR	2 Technology
			NR	Technology
			NR	2 Technology
			NR	2 Technology
			NR	Technology
			NR	2 Technology
NR	NR	NR	NR	4 Technology
NR	NR	NR	NR	4 Technology
NR	NR	NR	NR	4 Technology
			NR	Technology
			NR	Technology
NR	NR	NR	NR	4 Technology
			NR	Technology
BBB	BBB	BBB	AA	10 Technology
A	A	A	AA	10 Technology
			NR	Technology
			NR	Technology
A	A	A	AA	10 Technology
			NR	Government
			NR	Government
NR	NR	NR	NR	2 Government
NR	NR	NR	NR	2 Government
NR	NR	NR	NR	2 Government
			NR	Government
NR	NR	NR	A	9 Consumer Services
NR	NR	NR	A	9 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	9 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	9 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	9 Consumer Services

India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB				
N.Amer	United States	BB					
N.Amer	United States	BB					
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
N.Amer	United States	BBB	A		DocAdj		Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		DocAdj		Thin
N.Amer	United States	BBB	A		CcyGrp		Thin
Europe	Sweden	BBB	AA		Thin		Thin
Europe	Sweden	BBB	AA		Thin		Thin
Europe	Sweden	BBB	AA		Thin		Thin
Europe	Sweden	BBB	AA		Thin		Thin
Europe	Sweden	BBB	AA		Thin		Thin
Europe	Sweden	BBB	AA		Thin		Thin
Europe	Sweden	BBB	AA		Thin		Thin
Europe	Sweden	BBB	AA		Thin	Thin	Thin
Europe	Sweden	BBB	AA		Thin	Thin	Thin
Europe	Sweden	BBB	AA		Thin	Thin	Thin
Europe	Sweden	BBB	AA		Thin	Thin	Thin
Europe	Sweden	BBB	AA		Thin	Thin	Thin
Europe	Sweden	BBB	AA		Thin	Thin	Thin
Europe	Sweden	BBB	AA		Thin	Thin	Thin
Europe	Sweden	BBB	AA		Thin	Thin	Thin
Europe	Germany		BB	Thin	Thin		Thin
Europe	Germany		BB	Thin	Thin		Thin
Europe	Germany		BB				
Europe	Germany		BB	Thin	Thin		Thin
Europe	Germany		BB				
Europe	Germany		BB	Thin	Thin	Thin	Thin
Europe	Germany		BB	Thin	Thin	Thin	Thin
Europe	Germany		BB				
Europe	Germany		BB	Thin	Thin	Thin	Thin
Europe	Netherlands		CCC	Thin	Thin	Thin	Thin
Europe	Netherlands		CCC	Thin	Thin	Thin	Thin
Europe	Netherlands		CCC	Thin	Thin	Thin	Thin
Europe	Netherlands		CCC				
Europe	Netherlands		CCC				
Europe	Netherlands		CCC	Thin	Thin	Thin	Thin
Europe	Netherlands		CCC				
Europe	Netherlands		CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands		CCC				
Europe	Netherlands		CCC				
Europe	Netherlands		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BB	A				
India	India	BB	A				
India	India	BB	A	Thin	Thin	CcyGrp	Thin
India	India	BB	A	Thin	Thin	Entity Tier	Thin
India	India	BB	A	Thin	Thin	CcyGrp	Thin
India	India	BB	A				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

	Thin	Thin	Thin			
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	Thin	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin			
DocAdj	CcyGrp	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	Thin			
DocAdj	CcyGrp	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	Thin			
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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Entity Tier

IGTUSDMM	31-Jul-08 IGT
IGTUSDMR	31-Jul-08 IGT
IGTUSDXR	31-Jul-08 IGT
IHBVEURCR	31-Jul-08 IHBV
IHBVEURMM	31-Jul-08 IHBV
IHBVUSDCR	31-Jul-08 IHBV
IHICEURCR	31-Jul-08 IHIC
IHICJPYCR	31-Jul-08 IHIC
IHICJPYMR	31-Jul-08 IHIC
IHICJPYXR	31-Jul-08 IHIC
IHICUSDCR	31-Jul-08 IHIC
IHICUSDMR	31-Jul-08 IHIC
IHOTEURCR	31-Jul-08 IHOT
IHOTEURMM	31-Jul-08 IHOT
IHOTEURMR	31-Jul-08 IHOT
IHOTEURXR	31-Jul-08 IHOT
IHOTUSDCR	31-Jul-08 IHOT
IHOTUSDMM	31-Jul-08 IHOT
IHOTUSDMR	31-Jul-08 IHOT
IIIAUDMM	31-Jul-08 III
IIIAUDMR	31-Jul-08 III
IIICHFMM	31-Jul-08 III
IIIEURCR	31-Jul-08 III
IIIEURMM	31-Jul-08 III
IIIEURMR	31-Jul-08 III
IIIEURXR	31-Jul-08 III
IIIGBPCR	31-Jul-08 III
IIIGBPMM	31-Jul-08 III
IIIJPYMM	31-Jul-08 III
IIIMYRMM	31-Jul-08 III
IIIRUBMM	31-Jul-08 III
IIIUSDCR	31-Jul-08 III
IIIUSDMM	31-Jul-08 III
IIIUSDMR	31-Jul-08 III
IIIUSDXR	31-Jul-08 III
IKBCHFCR	31-Jul-08 IKB
IKBCHFMM	31-Jul-08 IKB
IKBEURCR	31-Jul-08 IKB
IKBEURMM	31-Jul-08 IKB
IKBEURMR	31-Jul-08 IKB
IKBGBPCR	31-Jul-08 IKB
IKBGBPMM	31-Jul-08 IKB
IKBHKDCR	31-Jul-08 IKB
IKBHKDMM	31-Jul-08 IKB
IKBJPYMM	31-Jul-08 IKB
IKBUSDCR	31-Jul-08 IKB
IKBUSDMM	31-Jul-08 IKB
IKBUSDMR	31-Jul-08 IKB
IKBEURCR	31-Jul-08 IKB
IKBEURMM	31-Jul-08 IKB
IKBUSDCR	31-Jul-08 IKB
IKBUSDMM	31-Jul-08 IKB
IKNAUDCR	31-Jul-08 IKN
IKNAUDMR	31-Jul-08 IKN
IKNAUDXR	31-Jul-08 IKN
IKNCHFMR	31-Jul-08 IKN
IKNEURCR	31-Jul-08 IKN
IKNEURMM	31-Jul-08 IKN
IKNEURMR	31-Jul-08 IKN
IKNEURXR	31-Jul-08 IKN
IKNHKDXR	31-Jul-08 IKN
IKNILSXR	31-Jul-08 IKN
IKNJPYMR	31-Jul-08 IKN
IKNJPYXR	31-Jul-08 IKN
IKNNZDMR	31-Jul-08 IKN
IKNUSDCR	31-Jul-08 IKN
IKNUSDMM	31-Jul-08 IKN
IKNUSDMR	31-Jul-08 IKN
IKNUSDXR	31-Jul-08 IKN
ILAEURCR	31-Jul-08 ILA
ILAEURMM	31-Jul-08 ILA
ILAEURMR	31-Jul-08 ILA
ILAEURXR	31-Jul-08 ILA
ILAUSDCR	31-Jul-08 ILA

Intl Game Tech	49EI92	SNRFOR	USD
Intl Game Tech	49EI92	SNRFOR	USD
Intl Game Tech	49EI92	SNRFOR	USD
Impress Hldgs BV	NR8880	SNRFOR	EUR
Impress Hldgs BV	NR8880	SNRFOR	EUR
Impress Hldgs BV	NR8880	SNRFOR	USD
IHI Corp	JL5CHV	SNRFOR	EUR
IHI Corp	JL5CHV	SNRFOR	JPY
IHI Corp	JL5CHV	SNRFOR	JPY
IHI Corp	JL5CHV	SNRFOR	JPY
IHI Corp	JL5CHV	SNRFOR	USD
IHI Corp	JL5CHV	SNRFOR	USD
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	EUR
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	EUR
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	EUR
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	EUR
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	USD
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	USD
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	USD
3i Gp plc	GOGCBA	SNRFOR	AUD
3i Gp plc	GOGCBA	SNRFOR	AUD
3i Gp plc	GOGCBA	SNRFOR	CHF
3i Gp plc	GOGCBA	SNRFOR	EUR
3i Gp plc	GOGCBA	SNRFOR	EUR
3i Gp plc	GOGCBA	SNRFOR	EUR
3i Gp plc	GOGCBA	SNRFOR	EUR
3i Gp plc	GOGCBA	SNRFOR	GBP
3i Gp plc	GOGCBA	SNRFOR	GBP
3i Gp plc	GOGCBA	SNRFOR	JPY
3i Gp plc	GOGCBA	SNRFOR	MYR
3i Gp plc	GOGCBA	SNRFOR	RUB
3i Gp plc	GOGCBA	SNRFOR	USD
3i Gp plc	GOGCBA	SNRFOR	USD
3i Gp plc	GOGCBA	SNRFOR	USD
3i Gp plc	GOGCBA	SNRFOR	USD
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	CHF
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	CHF
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	EUR
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	EUR
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	EUR
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	GBP
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	GBP
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	HKD
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	HKD
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	JPY
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	USD
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	USD
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	USD
IKB Deutsche Industriebank AG	48DF9Z	SUBLT2	EUR
IKB Deutsche Industriebank AG	48DF9Z	SUBLT2	EUR
IKB Deutsche Industriebank AG	48DF9Z	SUBLT2	USD
IKB Deutsche Industriebank AG	48DF9Z	SUBLT2	USD
IKON Office Solutions Inc	4J6884	SNRFOR	AUD
IKON Office Solutions Inc	4J6884	SNRFOR	AUD
IKON Office Solutions Inc	4J6884	SNRFOR	AUD
IKON Office Solutions Inc	4J6884	SNRFOR	CHF
IKON Office Solutions Inc	4J6884	SNRFOR	EUR
IKON Office Solutions Inc	4J6884	SNRFOR	EUR
IKON Office Solutions Inc	4J6884	SNRFOR	EUR
IKON Office Solutions Inc	4J6884	SNRFOR	EUR
IKON Office Solutions Inc	4J6884	SNRFOR	HKD
IKON Office Solutions Inc	4J6884	SNRFOR	ILS
IKON Office Solutions Inc	4J6884	SNRFOR	JPY
IKON Office Solutions Inc	4J6884	SNRFOR	JPY
IKON Office Solutions Inc	4J6884	SNRFOR	NZD
IKON Office Solutions Inc	4J6884	SNRFOR	USD
IKON Office Solutions Inc	4J6884	SNRFOR	USD
IKON Office Solutions Inc	4J6884	SNRFOR	USD
IKON Office Solutions Inc	4J6884	SNRFOR	USD
Aquila Inc	03BC4K	SNRFOR	EUR
Aquila Inc	03BC4K	SNRFOR	EUR
Aquila Inc	03BC4K	SNRFOR	EUR
Aquila Inc	03BC4K	SNRFOR	EUR
Aquila Inc	03BC4K	SNRFOR	USD

MM	Composite						
MR	Composite	0.60%	0.68%	0.84%	1.01%	1.19%	1.32%
XR	Composite	0.57%	0.66%	0.81%	0.97%	1.15%	1.28%
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite	0.012343104	0.012057333	0.014201092	0.015253338	0.016487364	0.01777472
CR	Composite	1.21%	1.20%	1.38%	1.53%	1.62%	1.76%
MR	Composite						
XR	Composite	0.93%	0.94%	1.05%	1.17%	1.24%	1.34%
CR	Composite	1.23%	1.21%	1.42%	1.53%	1.65%	1.78%
MR	Composite						
CR	Composite	0.25%	0.31%	0.43%	0.55%	0.64%	0.71%
MM	Composite	0.24%	0.30%	0.42%	0.53%	0.62%	0.69%
MR	Composite	0.24%	0.29%	0.41%	0.52%	0.61%	0.68%
XR	Composite	0.23%	0.28%	0.40%	0.50%	0.59%	0.65%
CR	Composite	0.25%	0.31%	0.43%	0.55%	0.64%	0.71%
MM	Composite	0.24%	0.30%	0.42%	0.53%	0.62%	0.69%
MR	Composite						
MM	Composite	0.010471447	0.011513368	0.014156786	0.016337634	0.018260975	0.019024975
MR	Composite	1.05%	1.15%	1.42%	1.63%	1.83%	1.90%
MM	Composite						
CR	Composite	1.09%	1.20%	1.47%	1.70%	1.90%	1.97%
MM	Composite	1.05%	1.15%	1.42%	1.63%	1.82%	1.91%
MR	Composite	1.04%	1.14%	1.40%	1.62%	1.81%	1.87%
XR	Composite						
CR	Composite	1.09%	1.20%	1.47%	1.70%	1.90%	1.97%
MM	Composite	1.05%	1.15%	1.42%	1.63%	1.82%	1.91%
MM	Composite	1.05%	1.15%	1.42%	1.63%	1.83%	1.90%
MM	Composite						
MM	Composite						
CR	Composite	1.09%	1.20%	1.47%	1.70%	1.90%	1.97%
MM	Composite	1.05%	1.15%	1.42%	1.63%	1.82%	1.91%
MR	Composite	1.04%	1.14%	1.40%	1.62%	1.81%	1.87%
XR	Composite						
CR	Composite	6.35%	6.20%	5.31%	4.92%	4.34%	4.19%
MM	Composite	6.35%	5.95%	5.09%	4.72%	4.16%	4.02%
CR	Composite	6.35%	6.20%	5.31%	4.92%	4.34%	4.19%
MM	Composite	6.35%	5.95%	5.09%	4.72%	4.16%	4.02%
MR	Composite	6.35%	5.89%	5.04%	4.67%	4.12%	3.98%
CR	Composite	6.35%	6.20%	5.31%	4.92%	4.34%	4.19%
MM	Composite	6.35%	5.95%	5.09%	4.72%	4.16%	4.02%
CR	Composite	6.35%	6.20%	5.31%	4.92%	4.34%	4.19%
MM	Composite	6.35%	5.95%	5.09%	4.72%	4.16%	4.02%
MM	Composite	0.06349435	0.059532051	0.050949062	0.04721506	0.041618474	0.040234916
CR	Composite	6.35%	6.20%	5.31%	4.92%	4.34%	4.19%
MM	Composite	6.35%	5.95%	5.09%	4.72%	4.16%	4.02%
MR	Composite	0.06349435	0.058911926	0.050418343	0.046723236	0.041184949	0.039815803
CR	Composite	0.0604875	0.0604875	0.0554725	0.054002786	0.049413396	0.04495
MM	Composite	0.0604875	0.0604875	0.0554725	0.054002786	0.04743686	0.04495
CR	Composite	6.05%	6.05%	5.55%	5.40%	4.94%	4.50%
MM	Composite						
CR	Composite	0.008303786	0.013809558	0.021950825	0.02649791	0.030362201	0.033922741
MR	Composite	0.008303786	0.013809558	0.021950825	0.02649791	0.030362201	0.033922741
XR	Composite	0.008303786	0.013809558	0.021950825	0.02649791	0.030362201	0.033922741
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.86%	1.38%	2.27%	2.56%	3.14%	3.49%
XR	Composite	0.83%	1.37%	2.18%	2.47%	2.99%	3.36%
XR	Composite	0.83%	1.37%	2.18%	2.47%	2.99%	3.36%
XR	Composite	0.83%	1.37%	2.18%	2.47%	2.99%	3.36%
MR	Composite	0.83%	1.38%	2.20%	2.98%	3.04%	3.54%
XR	Composite	0.83%	1.38%	2.20%	2.87%	3.04%	3.41%
MR	Composite						
CR	Composite	0.90%	1.49%	2.37%	2.80%	3.28%	3.68%
MM	Composite						
MR	Composite	0.86%	1.38%	2.27%	2.56%	3.14%	3.49%
XR	Composite	0.83%	1.37%	2.18%	2.47%	2.99%	3.36%
CR	Composite	0.41%	0.46%	0.70%	0.96%	1.12%	1.29%
MM	Composite						
MR	Composite	0.38%	0.43%	0.67%	0.92%	1.05%	1.23%
XR	Composite	0.39%	0.41%	0.64%	0.88%	1.04%	1.18%
CR	Composite	0.41%	0.46%	0.70%	0.96%	1.12%	1.29%

					0.4	
1.46%	1.41%	1.34%	1.33%	1.85%	0.4 A	AA
1.43%	1.36%	1.34%	1.33%	1.85%	0.4 BBB	A
					0.4	
					0.4	
					0.4	
1.89%	0.019275896	0.020404733	0.019889933	0.021074967	0.3625 A	A
1.89%	1.97%	2.04%	1.99%	2.11%	0.35 A	A
					0.360714286	
1.42%	1.49%	1.53%	1.49%	1.58%	0.360714286 BBB	A
1.89%	1.93%	2.04%	1.99%	2.11%	0.3625 A	A
					0.360714286	
0.86%	1.03%	0.99%	1.00%	1.08%	0.4 B	BB
0.83%	0.99%	0.99%	1.00%	1.08%	0.4 B	BB
0.81%	0.97%	0.99%	1.00%	1.08%	0.4 B	BB
0.78%	0.94%	0.99%	1.00%	1.08%	0.4 B	BB
0.86%	1.03%	0.99%	1.00%	1.08%	0.4 B	BB
0.83%	0.99%	0.99%	1.00%	1.08%	0.4 B	BB
					0.4	
1.97%	0.019718735	0.01933916	0.022602	0.022394	0.4 BB	BBB
1.97%	1.97%	1.93%	2.26%	2.24%	0.4 BB	BBB
					0.4	
2.05%	2.04%	1.93%	2.26%	2.24%	0.4 BBB	A
1.97%	1.97%	1.93%	2.26%	2.24%	0.4 A	AA
1.95%	1.94%	1.93%	2.26%	2.24%	0.4 BBB	A
					0.4	
2.05%	2.04%	1.93%	2.26%	2.24%	0.4 BBB	A
1.97%	1.97%	1.93%	2.26%	2.24%	0.4 A	AA
1.97%	1.97%	1.93%	2.26%	2.24%	0.4 BB	BBB
					0.4	
					0.4	
2.05%	2.04%	1.93%	2.26%	2.24%	0.4 BBB	A
1.97%	1.97%	1.93%	2.26%	2.24%	0.4 A	AA
1.95%	1.94%	1.93%	2.26%	2.24%	0.4 BBB	A
					0.4	
4.03%	3.90%	3.85%	3.83%	3.81%	0.4 NR	A
3.87%	3.74%	3.70%	3.68%	3.66%	0.4 NR	AA
4.03%	3.90%	3.85%	3.83%	3.81%	0.4 NR	A
3.87%	3.74%	3.70%	3.68%	3.66%	0.4 NR	AA
3.83%	3.70%	3.66%	3.64%	3.62%	0.4 NR	A
4.03%	3.90%	3.85%	3.83%	3.81%	0.4 NR	A
3.87%	3.74%	3.70%	3.68%	3.66%	0.4 NR	AA
4.03%	3.90%	3.85%	3.83%	3.81%	0.4 NR	A
3.87%	3.74%	3.70%	3.68%	3.66%	0.4 NR	AA
3.87%	0.037398431	0.036966945	0.036776258	0.036623698	0.4 NR	BBB
4.03%	3.90%	3.85%	3.83%	3.81%	0.4 NR	A
3.87%	3.74%	3.70%	3.68%	3.66%	0.4 NR	AA
3.83%	0.037008864	0.036581872	0.036393172	0.036242201	0.4 NR	A
4.50%	0.047175	0.053375	0.0535	0.047525	0.2	NR
4.50%	0.047175	0.053375	0.0535	0.047525	0.2	NR
4.50%	4.72%	5.34%	5.35%	4.75%	0.2	NR
					0.2	
3.35%	0.033124607	0.033314512	0.035079303	0.033101955	0.4 B	BBB
3.35%	0.033124607	0.033314512	0.035079303	0.033101955	0.4 B	BBB
3.35%	0.033124607	0.033314512	0.035079303	0.033101955	0.4 B	BBB
					0.4	
					0.4	
					0.4	
3.46%	3.46%	3.41%	3.55%	3.45%	0.4 BB	A
3.32%	3.29%	3.28%	3.44%	3.29%	0.4 BBB	AA
3.32%	3.29%	3.28%	3.44%	3.29%	0.4 BBB	AA
3.32%	3.29%	3.28%	3.44%	3.29%	0.4 BBB	AA
3.35%	3.44%	3.33%	3.51%	3.31%	0.4 B	BBB
3.35%	3.31%	3.33%	3.51%	3.31%	0.4 B	BBB
					0.4	
3.63%	3.60%	3.59%	3.78%	3.60%	0.4 BB	A
					0.4	
3.46%	3.46%	3.41%	3.55%	3.45%	0.4 BB	A
3.32%	3.29%	3.28%	3.44%	3.29%	0.4 BBB	AA
1.36%	1.45%	1.45%	1.37%	1.54%	0.4 A	BB
					0.4	
1.28%	1.37%	1.38%	1.30%	1.46%	0.4 A	BBB
1.25%	1.33%	1.32%	1.25%	1.40%	0.4 A	BBB
1.36%	1.45%	1.45%	1.37%	1.54%	0.4 A	BB

A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
A	BBB	A	A	BBB	A
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
A	BBB	A	A	BBB	A
A	A	A	BB	BBB	BB
A	A	A	BBB	A	BB
A	A	A	BB	BBB	BB
A	A	A	BB	BBB	BB
A	A	A	BB	BBB	BB
A	A	A	BBB	A	BB
BBB	BBB	B	B	BBB	BBB
BBB	BBB	B	B	BBB	BBB
A	A	BB	BB	A	A
AA	AA	BBB	BB	AA	AA
A	A	BB	BB	A	A
A	A	BB	BB	A	A
AA	AA	BBB	BB	AA	AA
BBB	BBB	B	B	BBB	BBB
A	A	BB	BB	A	A
AA	AA	BBB	BB	AA	AA
A	A	BB	BB	A	A
BBB	BBB	A	BBB	BBB	BBB
A	A	AA	A	A	A
BBB	BBB	A	BBB	BBB	BBB
A	A	AA	A	A	A
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
A	A	AA	A	A	A
BBB	BBB	A	BBB	BBB	BBB
A	A	AA	A	A	A
BB	BB	BBB	BB	BB	BB
BBB	BBB	A	BBB	BBB	BBB
A	A	AA	A	A	A
BBB	BBB	A	BBB	BBB	BBB
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	BBB	A	BBB	A
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	BBB	BB	BBB	BB	BB
A	A	A	A	AA	A
A	A	BBB	A	A	A
BBB	BBB	BB	BBB	BB	BB

			NR	Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	9 Consumer Services
			NR	Industrials
			NR	Industrials
			NR	Industrials
BB	BB	BB	A	4 Industrials
A	A	A	A	7 Industrials
			NR	Industrials
BBB	BBB	BBB	AA	7 Industrials
BB	BB	BB	A	4 Industrials
			NR	Industrials
NR	NR	NR	BBB	8 Consumer Services
NR	NR	NR	BBB	7 Consumer Services
NR	NR	NR	BBB	8 Consumer Services
NR	NR	NR	BBB	8 Consumer Services
NR	NR	NR	BBB	8 Consumer Services
NR	NR	NR	BBB	7 Consumer Services
			NR	Consumer Services
BB	NR	NR	A	6 Financials
BB	NR	NR	A	6 Financials
			NR	Financials
BB	NR	NR	A	6 Financials
BB	NR	NR	A	5 Financials
BB	NR	NR	A	6 Financials
			NR	Financials
BB	NR	NR	A	6 Financials
BB	NR	NR	A	5 Financials
BB	NR	NR	A	6 Financials
			NR	Financials
			NR	Financials
BB	NR	NR	A	6 Financials
BB	NR	NR	A	5 Financials
BB	NR	NR	A	6 Financials
			NR	Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	A	4 Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	A	4 Financials
BBB	BBB	BBB	A	4 Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	A	4 Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	A	4 Financials
BB	BB	BB	A	4 Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	A	4 Financials
BBB	BBB	BBB	A	4 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
CCC	BB	CCC	AA	11 Technology
CCC	BB	CCC	AA	11 Technology
CCC	BB	CCC	AA	11 Technology
			NR	Technology
			NR	Technology
			NR	Technology
B	A	A	A	5 Technology
BB	A	BB	AA	11 Technology
BB	A	BB	AA	11 Technology
BB	A	BB	AA	11 Technology
CCC	BB	CCC	A	3 Technology
CCC	BB	CCC	A	3 Technology
			NR	Technology
B	BBB	B	AA	11 Technology
			NR	Technology
B	A	A	A	5 Technology
BB	A	BB	AA	11 Technology
B	BBB	BB	BBB	6 Utilities
			NR	Utilities
B	BBB	BB	A	4 Utilities
BB	BBB	BBB	BBB	6 Utilities
B	BBB	BB	BBB	6 Utilities

N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	B	B				
Europe	Netherlands	B	B				
Europe	Netherlands	B	B				
Asia	Japan	BB	BBB	CcyGrp	CcyGrp	CcyGrp	Entity Tier
Asia	Japan	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB	CcyGrp	CcyGrp	CcyGrp	Entity Tier
Asia	Japan	BB	BBB				
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A				
Europe	Germany	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	BB		Thin	Thin	Thin
Europe	Germany	BB	BB		Thin	Thin	Thin
Europe	Germany	BB	BB		Thin	Thin	Thin
Europe	Germany	BB	BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
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ILAUSDMM	31-Jul-08 ILA
ILAUSDMR	31-Jul-08 ILA
ILAUSDXR	31-Jul-08 ILA
ILNOISEURMM	31-Jul-08 ILNOIS
ILNOISEURMR	31-Jul-08 ILNOIS
ILNOISUSDCR	31-Jul-08 ILNOIS
ILNOISUSDMM	31-Jul-08 ILNOIS
ILNOISUSDMR	31-Jul-08 ILNOIS
ILNOISUSDXR	31-Jul-08 ILNOIS
IMCLEURCR	31-Jul-08 IMCL
IMCLEURMR	31-Jul-08 IMCL
IMCLEURXR	31-Jul-08 IMCL
IMCLUSDCR	31-Jul-08 IMCL
IMCLUSDMR	31-Jul-08 IMCL
IMCLUSDXR	31-Jul-08 IMCL
IMPTOBAUDCR	31-Jul-08 IMPTOB
IMPTOBAUDMM	31-Jul-08 IMPTOB
IMPTOBCADMM	31-Jul-08 IMPTOB
IMPTOBCHFCR	31-Jul-08 IMPTOB
IMPTOBCHFMM	31-Jul-08 IMPTOB
IMPTOBEURCR	31-Jul-08 IMPTOB
IMPTOBEURMM	31-Jul-08 IMPTOB
IMPTOBEURMR	31-Jul-08 IMPTOB
IMPTOBEURXR	31-Jul-08 IMPTOB
IMPTOBGBPCR	31-Jul-08 IMPTOB
IMPTOBGBPMM	31-Jul-08 IMPTOB
IMPTOBHKDMM	31-Jul-08 IMPTOB
IMPTOBJPYCR	31-Jul-08 IMPTOB
IMPTOBJPYMM	31-Jul-08 IMPTOB
IMPTOBNOKMM	31-Jul-08 IMPTOB
IMPTOBSEKMM	31-Jul-08 IMPTOB
IMPTOBSGDMM	31-Jul-08 IMPTOB
IMPTOBUSDCR	31-Jul-08 IMPTOB
IMPTOBUSDMM	31-Jul-08 IMPTOB
IMPTOBUSDMR	31-Jul-08 IMPTOB
IMPTOBUSDXR	31-Jul-08 IMPTOB
INBEVEURCR	31-Jul-08 INBEV
INBEVEURMM	31-Jul-08 INBEV
INBEVUSDCR	31-Jul-08 INBEV
INBEVUSDMM	31-Jul-08 INBEV
INBEVUSDMR	31-Jul-08 INBEV
INBSEURCR	31-Jul-08 INBS
INBSEURMM	31-Jul-08 INBS
INBSEURMR	31-Jul-08 INBS
INBSEURXR	31-Jul-08 INBS
INBSGBPCR	31-Jul-08 INBS
INBSGBPMM	31-Jul-08 INBS
INBSGBPMR	31-Jul-08 INBS
INDHOTUSDCR	31-Jul-08 INDHOT
INDKORAUDCR	31-Jul-08 INDKOR
INDKORAUDMR	31-Jul-08 INDKOR
INDKORCHFCR	31-Jul-08 INDKOR
INDKOREURCR	31-Jul-08 INDKOR
INDKOREURMM	31-Jul-08 INDKOR
INDKOREURMR	31-Jul-08 INDKOR
INDKORGBPCR	31-Jul-08 INDKOR
INDKORHKDCR	31-Jul-08 INDKOR
INDKORJPYCR	31-Jul-08 INDKOR
INDKORKRWCR	31-Jul-08 INDKOR
INDKORUSDCR	31-Jul-08 INDKOR
INDKORUSDMM	31-Jul-08 INDKOR
INDKORUSDMR	31-Jul-08 INDKOR
INDKORUSDXR	31-Jul-08 INDKOR
INDKORCHFCR	31-Jul-08 INDKOR
INDKOREURCR	31-Jul-08 INDKOR
INDKOREURMM	31-Jul-08 INDKOR
INDKORHKDCR	31-Jul-08 INDKOR
INDKORJPYCR	31-Jul-08 INDKOR
INDKORUSDCR	31-Jul-08 INDKOR
INDKORUSDMM	31-Jul-08 INDKOR
INDKORUSDMR	31-Jul-08 INDKOR
INDOIEUSDCR	31-Jul-08 INDOIE
INDOIEUSDMR	31-Jul-08 INDOIE
INDOILUSDCR	31-Jul-08 INDOIL

Aquila Inc	03BC4K	SNRFOR	USD
Aquila Inc	03BC4K	SNRFOR	USD
Aquila Inc	03BC4K	SNRFOR	USD
St IL	4J7365	SNRFOR	EUR
St IL	4J7365	SNRFOR	EUR
St IL	4J7365	SNRFOR	USD
St IL	4J7365	SNRFOR	USD
St IL	4J7365	SNRFOR	USD
St IL	4J7365	SNRFOR	USD
Imclone Sys Inc	4J7691	SNRFOR	EUR
Imclone Sys Inc	4J7691	SNRFOR	EUR
Imclone Sys Inc	4J7691	SNRFOR	EUR
Imclone Sys Inc	4J7691	SNRFOR	USD
Imclone Sys Inc	4J7691	SNRFOR	USD
Imclone Sys Inc	4J7691	SNRFOR	USD
Imperial Tob Gp PLC	4J8456	SNRFOR	AUD
Imperial Tob Gp PLC	4J8456	SNRFOR	AUD
Imperial Tob Gp PLC	4J8456	SNRFOR	CAD
Imperial Tob Gp PLC	4J8456	SNRFOR	CHF
Imperial Tob Gp PLC	4J8456	SNRFOR	CHF
Imperial Tob Gp PLC	4J8456	SNRFOR	EUR
Imperial Tob Gp PLC	4J8456	SNRFOR	EUR
Imperial Tob Gp PLC	4J8456	SNRFOR	EUR
Imperial Tob Gp PLC	4J8456	SNRFOR	EUR
Imperial Tob Gp PLC	4J8456	SNRFOR	GBP
Imperial Tob Gp PLC	4J8456	SNRFOR	GBP
Imperial Tob Gp PLC	4J8456	SNRFOR	HKD
Imperial Tob Gp PLC	4J8456	SNRFOR	JPY
Imperial Tob Gp PLC	4J8456	SNRFOR	JPY
Imperial Tob Gp PLC	4J8456	SNRFOR	NOK
Imperial Tob Gp PLC	4J8456	SNRFOR	SEK
Imperial Tob Gp PLC	4J8456	SNRFOR	SGD
Imperial Tob Gp PLC	4J8456	SNRFOR	USD
Imperial Tob Gp PLC	4J8456	SNRFOR	USD
Imperial Tob Gp PLC	4J8456	SNRFOR	USD
Imperial Tob Gp PLC	4J8456	SNRFOR	USD
InBev S.A	BG56AE	SNRFOR	EUR
InBev S.A	BG56AE	SNRFOR	EUR
InBev S.A	BG56AE	SNRFOR	USD
InBev S.A	BG56AE	SNRFOR	USD
InBev S.A	BG56AE	SNRFOR	USD
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	EUR
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	EUR
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	EUR
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	EUR
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	GBP
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	GBP
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	GBP
Indian Hotels Co Ltd	Y1CB7K	SNRFOR	USD
Indl Bk Korea	49B639	SNRFOR	AUD
Indl Bk Korea	49B639	SNRFOR	AUD
Indl Bk Korea	49B639	SNRFOR	CHF
Indl Bk Korea	49B639	SNRFOR	EUR
Indl Bk Korea	49B639	SNRFOR	EUR
Indl Bk Korea	49B639	SNRFOR	EUR
Indl Bk Korea	49B639	SNRFOR	GBP
Indl Bk Korea	49B639	SNRFOR	HKD
Indl Bk Korea	49B639	SNRFOR	JPY
Indl Bk Korea	49B639	SNRFOR	KRW
Indl Bk Korea	49B639	SNRFOR	USD
Indl Bk Korea	49B639	SNRFOR	USD
Indl Bk Korea	49B639	SNRFOR	USD
Indl Bk Korea	49B639	SNRFOR	USD
Indl Bk Korea	49B639	SUBLT2	CHF
Indl Bk Korea	49B639	SUBLT2	EUR
Indl Bk Korea	49B639	SUBLT2	EUR
Indl Bk Korea	49B639	SUBLT2	HKD
Indl Bk Korea	49B639	SUBLT2	JPY
Indl Bk Korea	49B639	SUBLT2	USD
Indl Bk Korea	49B639	SUBLT2	USD
Indl Bk Korea	49B639	SUBLT2	USD
Indo Integrated Energy BV	NR8AAP	SNRFOR	USD
Indo Integrated Energy BV	NR8AAP	SNRFOR	USD
Indian Oil Corp Ltd	Y1CB73	SNRFOR	USD

MM	Composite						
MR	Composite	0.38%	0.43%	0.67%	0.92%	1.05%	1.23%
XR	Composite	0.39%	0.41%	0.64%	0.88%	1.04%	1.18%
MM	Composite						
MR	Composite						
CR	Composite	0.002840571	0.002840571	0.002840571	0.002840571	0.0029	0.003232332
MM	Composite						
MR	Composite	0.002698543	0.002698543	0.002698543	0.002698543	0.0029	0.003
XR	Composite	0.26%	0.26%	0.26%	0.26%	0.29%	0.30%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	1.14%	0.77%	0.77%	0.77%	2.68%	2.68%
XR	Composite	1.14%	0.77%	0.77%	0.77%	2.68%	2.68%
CR	Composite	0.71%	0.85%	1.06%	1.24%	1.38%	1.51%
MM	Composite	0.006768103	0.008098772	0.010597962	0.011868366	0.013258291	0.014475685
MM	Composite	0.00674475	0.008651679	0.010600231	0.012347947	0.013371913	0.014427485
CR	Composite	0.006369282	0.00892602	0.010729543	0.012592799	0.013956718	0.014968157
MM	Composite	0.00674475	0.008651679	0.010600231	0.012347947	0.013371913	0.014427485
CR	Composite	0.64%	0.89%	1.07%	1.26%	1.40%	1.50%
MM	Composite	0.67%	0.87%	1.06%	1.23%	1.34%	1.44%
MR	Composite	0.006674492	0.008543763	0.010381548	0.012136623	0.01325328	0.014292575
XR	Composite	0.006230344	0.008228992	0.00999907	0.011689484	0.012765002	0.013766006
CR	Composite	0.006369282	0.00892602	0.010729543	0.012592799	0.013956718	0.014968157
MM	Composite	0.67%	0.87%	1.06%	1.23%	1.34%	1.44%
MM	Composite	0.67%	0.87%	1.06%	1.23%	1.34%	1.44%
CR	Composite	0.006655255	0.008609757	0.010597962	0.012283589	0.013464937	0.014541201
MM	Composite	0.67%	0.86%	1.06%	1.23%	1.35%	1.45%
MM	Composite	0.00674475	0.008651679	0.010600231	0.012347947	0.013371913	0.014427485
MM	Composite	0.67%	0.87%	1.06%	1.23%	1.34%	1.44%
MM	Composite	0.67%	0.87%	1.06%	1.23%	1.34%	1.44%
CR	Composite	0.006369282	0.00892602	0.010729543	0.012592799	0.013956718	0.014968157
MM	Composite	0.67%	0.87%	1.06%	1.23%	1.34%	1.44%
MR	Composite	0.67%	0.85%	1.04%	1.21%	1.33%	1.43%
XR	Composite	0.006230344	0.008228992	0.00999907	0.011689484	0.012765002	0.013766006
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	1.35%	1.35%	1.35%	2.16%	1.78%	2.38%
MM	Composite	1.35%	1.35%	1.35%	2.16%	1.78%	2.38%
MR	Composite						
XR	Composite	1.35%	1.35%	1.35%	2.16%	1.78%	2.38%
CR	Composite	1.35%	1.35%	1.35%	2.16%	1.78%	2.38%
MM	Composite	1.35%	1.35%	1.35%	2.16%	1.78%	2.38%
MR	Composite	1.35%	1.35%	1.35%	2.16%	1.78%	2.38%
CR	Composite						
CR	Composite	0.65%	0.94%	0.99%	1.20%	1.36%	1.57%
MR	Composite	0.65%	0.94%	0.99%	1.20%	1.36%	1.57%
CR	Composite	0.65%	0.94%	0.99%	1.16%	1.36%	1.57%
CR	Composite	0.65%	0.94%	0.99%	1.16%	1.36%	1.57%
MM	Composite	0.63%	0.91%	0.95%	1.11%	1.30%	1.51%
MR	Composite	0.62%	0.90%	0.94%	1.10%	1.29%	1.49%
CR	Composite	0.65%	0.94%	0.99%	1.16%	1.36%	1.57%
CR	Composite	0.65%	0.94%	0.99%	1.16%	1.36%	1.57%
CR	Composite	0.65%	0.94%	0.99%	1.21%	1.36%	1.57%
CR	Composite	0.65%	0.94%	0.99%	1.16%	1.36%	1.57%
CR	Composite	0.65%	0.94%	0.99%	1.16%	1.36%	1.57%
MM	Composite						
MR	Composite	0.62%	0.90%	0.94%	1.10%	1.29%	1.49%
XR	Composite	0.005962177	0.008639218	0.009098381	0.010587025	0.012435196	0.01439854
CR	Composite	0.00591178	0.01024	0.012963301	0.014998092	0.018918688	0.022209448
CR	Composite	0.00591178	0.01024	0.012963301	0.014998092	0.018918688	0.022209448
MM	Composite						
CR	Composite	0.00591178	0.01024	0.012963301	0.014998092	0.018918688	0.022209448
CR	Composite	0.00591178	0.01024	0.012963301	0.016485446	0.019640575	0.02218018
CR	Composite	0.59%	1.02%	1.30%	1.50%	1.89%	2.22%
MM	Composite						
MR	Composite						
CR	Composite	4.26%	4.26%	4.26%	4.26%	4.26%	4.26%
MR	Composite	4.26%	4.26%	4.26%	4.26%	4.26%	4.26%
CR	Composite	1.88%	1.88%	1.88%	1.85%	2.08%	2.21%

					0.4	
1.28%	1.37%	1.38%	1.30%	1.46%	0.4 A	BBB
1.25%	1.33%	1.32%	1.25%	1.40%	0.4 A	BBB
					0.8	
					0.8	
0.34%	0.0035	0.0035	0.0035	0.0035	0.8	
					0.8	
0.33%	0.0035	0.0035	0.0035	0.0035	0.8	
0.31%	0.35%	0.35%	0.35%	0.35%	0.8	
					0.4	
					0.4	
					0.4	
					0.4	
2.68%	3.19%	3.19%	3.19%	3.19%	0.4 NR	NR
2.68%	3.19%	3.19%	3.19%	3.19%	0.4 NR	NR
1.52%	1.67%	1.77%	1.77%	1.80%	0.4 BBB	BBB
1.52%	0.016018329	0.017734325	0.017710584	0.01795424	0.4 A	A
1.51%	0.015841422	0.018312433	0.017620023	0.017925073	0.4 AA	AAA
1.57%	0.016436838	0.018281589	0.018342851	0.018615354	0.4 A	A
1.51%	0.015841422	0.018312433	0.017620023	0.017925073	0.4 AA	AAA
1.57%	1.64%	1.83%	1.83%	1.86%	0.4 A	A
1.51%	1.58%	1.83%	1.76%	1.79%	0.4 AA	AAA
1.49%	0.015687857	0.018121679	0.017425709	0.017684586	0.4 A	AA
1.44%	0.015109883	0.016727654	0.016783709	0.017033049	0.4 A	AA
1.57%	0.016436838	0.018281589	0.018342851	0.018615354	0.4 A	A
1.51%	1.58%	1.83%	1.76%	1.79%	0.4 AA	AAA
1.51%	1.58%	1.83%	1.76%	1.79%	0.4 AA	AAA
1.52%	0.015935319	0.017734325	0.017710584	0.01795424	0.4 BBB	A
1.52%	1.59%	1.77%	1.77%	1.80%	0.4 BBB	A
1.51%	0.015841422	0.018312433	0.017620023	0.017925073	0.4 AA	AAA
1.51%	1.58%	1.83%	1.76%	1.79%	0.4 AA	AAA
1.51%	1.58%	1.83%	1.76%	1.79%	0.4 AA	AAA
1.57%	0.016436838	0.018281589	0.018342851	0.018615354	0.4 A	A
1.51%	1.58%	1.83%	1.76%	1.79%	0.4 AA	AAA
1.49%	1.57%	1.81%	1.74%	1.77%	0.4 A	AA
1.44%	0.015109883	0.016727654	0.016783709	0.017033049	0.4 A	AA
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
2.37%	2.37%	2.37%	2.37%	2.37%	0.4	
2.37%	2.37%	2.37%	2.37%	2.37%	0.4	
					0.4	
2.37%	2.37%	2.37%	2.37%	2.37%	0.4	
2.37%	2.37%	2.37%	2.37%	2.37%	0.4	
2.37%	2.37%	2.37%	2.37%	2.37%	0.4	
2.37%	2.37%	2.37%	2.37%	2.37%	0.4	
					0.45	
1.66%	1.74%	1.80%	1.79%	1.86%	0.366666667 BB	BB
1.66%	1.74%	1.80%	1.79%	1.86%	0.366666667 BB	BB
1.66%	1.74%	1.76%	1.71%	1.76%	0.36 A	A
1.66%	1.74%	1.76%	1.71%	1.76%	0.36 A	A
1.60%	1.67%	1.69%	1.64%	1.69%	0.366666667 BBB	BBB
1.58%	1.66%	1.68%	1.62%	1.67%	0.366666667 BBB	BBB
1.66%	1.74%	1.76%	1.71%	1.76%	0.36 A	A
1.66%	1.74%	1.76%	1.71%	1.76%	0.36 A	A
1.73%	1.83%	1.80%	1.79%	1.86%	0.366666667 BB	BB
1.66%	1.74%	1.76%	1.71%	1.76%	0.36 A	A
1.66%	1.74%	1.76%	1.71%	1.76%	0.36 A	A
					0.366666667	
1.58%	1.66%	1.68%	1.62%	1.67%	0.366666667 BBB	BBB
1.52%	0.015946756	0.016145846	0.015638305	0.016109216	0.366666667 BBB	BBB
2.17%	0.023399743	0.0223117	0.02397	0.0203625	0.2 NR	NR
2.17%	0.023399743	0.0223117	0.02397	0.0203625	0.2 NR	NR
					0.2	
2.17%	0.023399743	0.0223117	0.02397	0.0203625	0.2 NR	NR
2.17%	0.023350687	0.0223117	0.02397	0.0203625	0.2 NR	NR
2.17%	2.34%	2.23%	2.40%	2.04%	0.2 NR	NR
					0.2	
					0.2	
4.26%	4.26%	4.26%	4.26%	4.26%	0.25	
4.26%	4.26%	4.26%	4.26%	4.26%	0.25	
2.28%	2.39%	2.63%	2.63%	2.63%	0.4	

A	A	A	A	AA	A
A	A	BBB	A	A	A
	BBB	NR	BBB	BBB	NR
	BBB	NR	A	BBB	NR
	BBB	NR	BBB	BBB	NR
				NR	NR
				NR	NR
A	BBB	BBB	BBB	A	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	BBB	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	NR	A
A	A	A	A	NR	A
A	A	A	A	NR	A
BB	B	BB	BB	NR	BB
A	A	A	A	NR	A
			NR		
			NR		
NR	NR	NR	BBB	BBB	NR

			NR		Utilities
B	BBB	BB	A	4	Utilities
BB	BBB	BBB	BBB	6	Utilities
			NR		Government
			NR		Government
			A	5	Government
			NR		Government
			A	3	Government
			A	5	Government
			NR		Health Care
			NR		Health Care
			NR		Health Care
			NR		Health Care
			NR		Health Care
			NR		Health Care
BB	BBB	BBB	AA	3	Consumer Goods
BB	BBB	BBB	AA	3	Consumer Goods
A	AA	AA	AAA	18	Consumer Goods
BBB	A	A	AA	9	Consumer Goods
A	AA	AA	AAA	18	Consumer Goods
BBB	A	A	AA	9	Consumer Goods
A	AA	AA	AAA	18	Consumer Goods
BBB	A	A	AAA	20	Consumer Goods
BBB	A	A	AAA	20	Consumer Goods
BBB	A	A	AA	9	Consumer Goods
A	AA	AA	AAA	18	Consumer Goods
A	AA	AA	AAA	18	Consumer Goods
BB	BBB	BBB	AAA	20	Consumer Goods
BB	BBB	BBB	AAA	20	Consumer Goods
A	AA	AA	AAA	18	Consumer Goods
A	AA	AA	AAA	18	Consumer Goods
A	AA	AA	AAA	18	Consumer Goods
BBB	A	A	AA	9	Consumer Goods
A	AA	AA	AAA	18	Consumer Goods
BBB	A	A	AAA	20	Consumer Goods
BBB	A	A	AAA	20	Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR	2	Financials
			NR	2	Financials
			NR		Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR		Consumer Services
BBB	BBB	BB	AA	10	Government
BBB	BBB	BB	AA	10	Government
A	A	A	AA	10	Government
A	A	A	AA	10	Government
BBB	BBB	BBB	AA	10	Government
BBB	BBB	BBB	AA	10	Government
A	A	A	AA	10	Government
A	A	A	AA	10	Government
BBB	BBB	BB	A	3	Government
A	A	A	AA	10	Government
A	A	A	AA	10	Government
			NR		Government
BBB	BBB	BBB	AA	10	Government
BBB	BBB	BBB	AA	10	Government
NR	NR	NR	NR	4	Government
NR	NR	NR	NR	4	Government
			NR		Government
NR	NR	NR	NR	4	Government
NR	NR	NR	NR	4	Government
NR	NR	NR	NR	4	Government
			NR		Government
			NR		Government
			NR	2	
			NR	2	
	NR		NR	3	Oil & Gas

N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA				DocAdj
N.Amer	United States		AA				
N.Amer	United States		AA				DocAdj
N.Amer	United States		AA				DocAdj
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA	Thin	Thin		
N.Amer	United States		AA	Thin	Thin		
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	Entity Tier	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	Entity Tier	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Belgium		BBB				
Europe	Belgium		BBB				
Europe	Belgium		BBB				
Europe	Belgium		BBB				
Europe	Belgium		BBB				
Europe	Ireland	A	BBB			Thin	Thin
Europe	Ireland	A	BBB			Thin	Thin
Europe	Ireland	A	BBB				
Europe	Ireland	A	BBB			Thin	Thin
Europe	Ireland	A	BBB			Thin	Thin
Europe	Ireland	A	BBB			Thin	Thin
Europe	Ireland	A	BBB			Thin	Thin
India	India		BB				
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	AA	BBB	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	AA	BBB	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	AA	BBB				
Asia	Korea (Republic of)	AA	BBB	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	AA	BBB	Thin	Thin	Entity Tier	Entity Tier
Asia	Korea (Republic of)	AA	BBB	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	AA	BBB				
Asia	Korea (Republic of)	AA	BBB				
Europe	Netherlands						
Europe	Netherlands						
India	India	BBB	BB			Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
Thin	DocAdj	DocAdj	Thin			
Thin	CcyGrp	DocAdj	Thin			
Thin	DocAdj	DocAdj	Thin			
		Thin	Thin			
		Thin	Thin			
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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Thin	Thin	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
	Thin					
	Thin					
Thin	DocAdj	DocAdj	Thin		Thin	

Entity Tier
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INDOILUSDMR	31-Jul-08	INDOIL
INDONEURCR	31-Jul-08	INDON
INDONEURMM	31-Jul-08	INDON
INDONEURXR	31-Jul-08	INDON
INDONIDRCR	31-Jul-08	INDON
INDONJPYCR	31-Jul-08	INDON
INDONUSDCR	31-Jul-08	INDON
INDONUSDMM	31-Jul-08	INDON
INDONUSDMR	31-Jul-08	INDON
INDONUSDXR	31-Jul-08	INDON
INDSAT-FinCoBvUSDCR	31-Jul-08	INDSAT-FinCoBv
INDSAT-FinCoBvUSDMR	31-Jul-08	INDSAT-FinCoBv
INDSAT-FinCoBvUSDXR	31-Jul-08	INDSAT-FinCoBv
INEGRPEURMM	31-Jul-08	INEGRP
INEGRPEURMR	31-Jul-08	INEGRP
INEGRPEURXR	31-Jul-08	INEGRP
INEGRPUSDMM	31-Jul-08	INEGRP
INEGRPUSDMR	31-Jul-08	INEGRP
INEGRPAUDMM	31-Jul-08	INEGRP
INEGRPCHFMM	31-Jul-08	INEGRP
INEGRPEURCR	31-Jul-08	INEGRP
INEGRPEURMM	31-Jul-08	INEGRP
INEGRPEURMR	31-Jul-08	INEGRP
INEGRPEURXR	31-Jul-08	INEGRP
INEGRPGBPMM	31-Jul-08	INEGRP
INEGRPHKDMM	31-Jul-08	INEGRP
INEGRPJPYMM	31-Jul-08	INEGRP
INEGRPSGDMM	31-Jul-08	INEGRP
INEGRPUSDCR	31-Jul-08	INEGRP
INEGRPUSDMM	31-Jul-08	INEGRP
INEGRPUSDMR	31-Jul-08	INEGRP
INEGRPUSDXR	31-Jul-08	INEGRP
INEGRPEURMM	31-Jul-08	INEGRP
INEGRPEURXR	31-Jul-08	INEGRP
INEGRPUSDMM	31-Jul-08	INEGRP
INEGRPUSDXR	31-Jul-08	INEGRP
INEGRP-IHLEURMM	31-Jul-08	INEGRP-IHL
INEGRP-IHLEURMR	31-Jul-08	INEGRP-IHL
INEGRP-IHLEURXR	31-Jul-08	INEGRP-IHL
INEGRP-IHLUSDMM	31-Jul-08	INEGRP-IHL
INEGRP-IHLUSDMR	31-Jul-08	INEGRP-IHL
INMDHDUSDMR	31-Jul-08	INMDHD
INMDHDUSDXR	31-Jul-08	INMDHD
INMDHDUSDMR	31-Jul-08	INMDHD
INMDHDUSDXR	31-Jul-08	INMDHD
INSTCRAUDMM	31-Jul-08	INSTCR
INSTCREURCR	31-Jul-08	INSTCR
INSTCREURMM	31-Jul-08	INSTCR
INSTCRGBPCR	31-Jul-08	INSTCR
INSTCRGBPMM	31-Jul-08	INSTCR
INSTCRNZDCR	31-Jul-08	INSTCR
INSTCRNZDMM	31-Jul-08	INSTCR
INSTCRTRYCR	31-Jul-08	INSTCR
INSTCRUSDCR	31-Jul-08	INSTCR
INSTCRUSDMM	31-Jul-08	INSTCR
INSTCRUSDMR	31-Jul-08	INSTCR
INTBAEURCR	31-Jul-08	INTBA
INTBAEURMM	31-Jul-08	INTBA
INTBAEURMR	31-Jul-08	INTBA
INTBAUSDCR	31-Jul-08	INTBA
INTBAUSDMM	31-Jul-08	INTBA
INTCAUDMR	31-Jul-08	INTC
INTCCHFMR	31-Jul-08	INTC
INTCEURCR	31-Jul-08	INTC
INTCEURMM	31-Jul-08	INTC
INTCEURMR	31-Jul-08	INTC
INTCEURXR	31-Jul-08	INTC
INTCJPYMR	31-Jul-08	INTC
INTCUSDCR	31-Jul-08	INTC
INTCUSDMM	31-Jul-08	INTC
INTCUSDMR	31-Jul-08	INTC
INTCUSDXR	31-Jul-08	INTC
INTCEURMR	31-Jul-08	INTC
INTCUSDMR	31-Jul-08	INTC

Indian Oil Corp Ltd	Y1CB73	SNRFOR	USD
Rep Indonesia	49ACF8	SNRFOR	EUR
Rep Indonesia	49ACF8	SNRFOR	EUR
Rep Indonesia	49ACF8	SNRFOR	EUR
Rep Indonesia	49ACF8	SNRFOR	IDR
Rep Indonesia	49ACF8	SNRFOR	JPY
Rep Indonesia	49ACF8	SNRFOR	USD
Rep Indonesia	49ACF8	SNRFOR	USD
Rep Indonesia	49ACF8	SNRFOR	USD
Rep Indonesia	49ACF8	SNRFOR	USD
Indosat Fin Co BV	NR8957	SNRFOR	USD
Indosat Fin Co BV	NR8957	SNRFOR	USD
Indosat Fin Co BV	NR8957	SNRFOR	USD
Ineos Gp Hldgs plc	GKBDF0	SECDOM	EUR
Ineos Gp Hldgs plc	GKBDF0	SECDOM	EUR
Ineos Gp Hldgs plc	GKBDF0	SECDOM	EUR
Ineos Gp Hldgs plc	GKBDF0	SECDOM	USD
Ineos Gp Hldgs plc	GKBDF0	SECDOM	USD
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	AUD
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	CHF
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	EUR
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	EUR
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	EUR
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	EUR
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	GBP
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	HKD
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	JPY
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	SGD
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	USD
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	USD
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	USD
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	USD
Ineos Gp Hldgs plc	GKBDF0	SUBLT2	EUR
Ineos Gp Hldgs plc	GKBDF0	SUBLT2	EUR
Ineos Gp Hldgs plc	GKBDF0	SUBLT2	USD
Ineos Gp Hldgs plc	GKBDF0	SUBLT2	USD
Ineos Hldgs Ltd	GKBDF6	SECDOM	EUR
Ineos Hldgs Ltd	GKBDF6	SECDOM	EUR
Ineos Hldgs Ltd	GKBDF6	SECDOM	EUR
Ineos Hldgs Ltd	GKBDF6	SECDOM	USD
Ineos Hldgs Ltd	GKBDF6	SECDOM	USD
Insight Midwest Hldgs LLC	49CDFK	SECDOM	USD
Insight Midwest Hldgs LLC	49CDFK	SECDOM	USD
Insight Midwest Hldgs LLC	49CDFK	SNRFOR	USD
Insight Midwest Hldgs LLC	49CDFK	SNRFOR	USD
Instituto de Cred Oficial	EKCEF3	SNRFOR	AUD
Instituto de Cred Oficial	EKCEF3	SNRFOR	EUR
Instituto de Cred Oficial	EKCEF3	SNRFOR	EUR
Instituto de Cred Oficial	EKCEF3	SNRFOR	GBP
Instituto de Cred Oficial	EKCEF3	SNRFOR	GBP
Instituto de Cred Oficial	EKCEF3	SNRFOR	NZD
Instituto de Cred Oficial	EKCEF3	SNRFOR	NZD
Instituto de Cred Oficial	EKCEF3	SNRFOR	TRY
Instituto de Cred Oficial	EKCEF3	SNRFOR	USD
Instituto de Cred Oficial	EKCEF3	SNRFOR	USD
Instituto de Cred Oficial	EKCEF3	SNRFOR	USD
Interbanca SpA	TYA52C	SNRFOR	EUR
Interbanca SpA	TYA52C	SNRFOR	EUR
Interbanca SpA	TYA52C	SNRFOR	EUR
Interbanca SpA	TYA52C	SNRFOR	USD
Interbanca SpA	TYA52C	SNRFOR	USD
Intel Corp	49D954	SNRFOR	AUD
Intel Corp	49D954	SNRFOR	CHF
Intel Corp	49D954	SNRFOR	EUR
Intel Corp	49D954	SNRFOR	EUR
Intel Corp	49D954	SNRFOR	EUR
Intel Corp	49D954	SNRFOR	EUR
Intel Corp	49D954	SNRFOR	JPY
Intel Corp	49D954	SNRFOR	USD
Intel Corp	49D954	SNRFOR	USD
Intel Corp	49D954	SNRFOR	USD
Intel Corp	49D954	SNRFOR	USD
Intel Corp	49D954	SUBLT2	EUR
Intel Corp	49D954	SUBLT2	USD

MR	Composite	1.88%	1.88%	1.88%	1.85%	2.08%	2.10%
CR	Composite	0.45%	0.87%	1.34%	1.79%	2.11%	2.42%
MM	Composite	0.45%	0.83%	1.28%	1.72%	2.03%	2.32%
XR	Composite	0.004542245	0.007942187	0.012224457	0.016375083	0.01935028	0.022108759
CR	Composite	0.004542245	0.008679985	0.013360063	0.017896265	0.021147847	0.024162578
CR	Composite	0.45%	0.90%	1.34%	1.79%	2.12%	2.41%
CR	Composite	0.45%	0.87%	1.34%	1.79%	2.11%	2.42%
MM	Composite						
MR	Composite	0.45%	0.82%	1.27%	1.70%	2.01%	2.30%
XR	Composite						
CR	Composite	1.99%	1.60%	1.89%	2.18%	2.42%	2.66%
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite						
MM	Composite	0.084294526	0.091314759	0.115963436	0.121523069	0.119996299	0.11837204
MM	Composite	8.38%	9.14%	11.58%	12.16%	12.01%	11.86%
CR	Composite	8.75%	9.50%	12.12%	12.72%	12.57%	12.37%
MM	Composite	8.38%	9.14%	11.58%	12.16%	12.01%	11.86%
MR	Composite	8.31%	9.02%	11.51%	12.09%	11.94%	11.76%
XR	Composite	8.01%	8.69%	11.09%	11.64%	11.50%	11.32%
MM	Composite	8.38%	9.14%	11.58%	12.16%	12.01%	11.86%
MM	Composite	0.083815833	0.091416937	0.115825473	0.121614942	0.120122835	0.118636022
MM	Composite	8.43%	9.13%	11.60%	12.15%	12.00%	11.84%
MM	Composite	8.38%	9.14%	11.58%	12.16%	12.01%	11.86%
CR	Composite	8.75%	9.50%	12.12%	12.72%	12.57%	12.37%
MM	Composite	8.38%	9.14%	11.58%	12.16%	12.01%	11.86%
MR	Composite	8.31%	9.02%	11.51%	12.09%	11.94%	11.76%
XR	Composite	8.01%	8.69%	11.09%	11.64%	11.50%	11.32%
MM	Composite	8.08%	8.08%	8.08%	8.08%	8.08%	8.08%
XR	Composite						
MM	Composite	8.08%	8.08%	8.08%	8.08%	8.08%	8.08%
XR	Composite						
MM	Composite	3.45%	3.45%	5.64%	6.21%	7.10%	7.10%
MR	Composite	3.45%	3.45%	5.64%	6.21%	7.10%	7.10%
XR	Composite	3.45%	3.45%	5.64%	6.21%	7.10%	7.10%
MM	Composite	3.45%	3.45%	5.64%	6.21%	7.10%	7.10%
MR	Composite	3.45%	3.45%	5.64%	6.21%	7.10%	7.10%
MR	Composite	2.27%	2.27%	2.62%	2.96%	3.46%	3.46%
XR	Composite	2.27%	2.27%	2.62%	2.96%	3.46%	3.46%
MR	Composite	3.39%	3.39%	3.39%	3.39%	3.39%	3.39%
XR	Composite	3.39%	3.39%	3.39%	3.39%	3.39%	3.39%
MM	Composite	0.15%	0.15%	0.18%	0.25%	0.30%	0.37%
CR	Composite	0.001525	0.001525	0.001765069	0.00252363	0.003011302	0.003675
MM	Composite	0.15%	0.15%	0.18%	0.25%	0.30%	0.37%
CR	Composite	0.15%	0.15%	0.18%	0.25%	0.30%	0.37%
MM	Composite	0.15%	0.15%	0.18%	0.25%	0.30%	0.37%
CR	Composite	0.15%	0.15%	0.18%	0.25%	0.30%	0.37%
MM	Composite	0.15%	0.15%	0.18%	0.25%	0.30%	0.37%
CR	Composite	0.15%	0.15%	0.18%	0.25%	0.30%	0.37%
CR	Composite	0.15%	0.15%	0.18%	0.25%	0.30%	0.37%
MM	Composite	0.15%	0.15%	0.18%	0.25%	0.30%	0.37%
MR	Composite	0.15%	0.15%	0.18%	0.25%	0.30%	0.37%
CR	Composite	0.12%	0.18%	0.24%	0.30%	0.34%	0.38%
MM	Composite	0.12%	0.18%	0.24%	0.30%	0.34%	0.37%
MR	Composite						
CR	Composite						
MM	Composite	0.12%	0.18%	0.24%	0.30%	0.34%	0.37%
MR	Composite	0.09%	0.19%	0.23%	0.29%	0.35%	0.44%
MR	Composite	0.09%	0.19%	0.23%	0.30%	0.35%	0.44%
CR	Composite						
MM	Composite						
MR	Composite	0.09%	0.19%	0.23%	0.30%	0.35%	0.44%
XR	Composite						
MR	Composite	0.09%	0.19%	0.23%	0.29%	0.35%	0.44%
CR	Composite	0.000936417	0.001986995	0.002450677	0.003106316	0.003665031	0.004631354
MM	Composite						
MR	Composite	0.09%	0.19%	0.23%	0.30%	0.35%	0.44%
XR	Composite	0.09%	0.18%	0.22%	0.28%	0.34%	0.42%
MR	Composite	0.09%	0.19%	0.22%	0.30%	0.34%	0.44%
MR	Composite	0.09%	0.19%	0.22%	0.30%	0.34%	0.44%

2.17%	2.39%	2.63%	2.63%	2.63%	0.4	
2.64%	2.94%	2.89%	3.11%	3.02%	0.25 NR	A
2.53%	2.82%	2.89%	2.99%	2.90%	0.25 NR	BBB
2.41%	0.0268705	0.028912452	0.028469638	0.027678733	0.25 NR	BBB
2.64%	0.029366667	0.028912452	0.031114359	0.030249982	0.25 NR	A
2.63%	2.93%	2.89%	3.11%	3.03%	0.25 NR	BBB
2.64%	2.94%	2.89%	3.11%	3.02%	0.25 NR	A
					0.25	
2.50%	2.79%	2.89%	2.96%	2.87%	0.25 NR	BBB
					0.25	
2.85%	3.22%	3.24%	3.33%	3.46%	0.4 NR	NR
					0.4	
					0.4	
					0.7	
					0.7	
					0.7	
					0.7	
					0.7	
11.50%	0.110325756	0.111201913	0.110011534	0.105773069	0.4 BB	BBB
11.45%	10.88%	11.30%	11.00%	10.58%	0.4 AA	AA
11.93%	11.43%	11.77%	11.46%	10.58%	0.4 BBB	A
11.45%	10.88%	11.30%	11.00%	10.58%	0.4 AA	AA
11.34%	10.86%	11.19%	10.89%	10.58%	0.4 BBB	A
10.92%	10.46%	10.77%	10.49%	10.58%	0.4 BBB	A
11.45%	10.88%	11.30%	11.00%	10.58%	0.4 AA	AA
11.45%	0.108773517	0.113030759	0.110011534	0.105773069	0.4 AA	AA
11.50%	11.03%	11.12%	11.00%	10.58%	0.4 BB	BBB
11.45%	10.88%	11.30%	11.00%	10.58%	0.4 AA	AA
11.93%	11.43%	11.77%	11.46%	10.58%	0.4 BBB	A
11.45%	10.88%	11.30%	11.00%	10.58%	0.4 AA	AA
11.34%	10.86%	11.19%	10.89%	10.58%	0.4 BBB	A
10.92%	10.46%	10.77%	10.49%	10.58%	0.4 BBB	A
8.08%	8.08%	8.08%	8.08%	8.08%	0.325	
					0.325	
8.08%	8.08%	8.08%	8.08%	8.08%	0.325	
					0.325	
7.10%	7.10%	7.10%	7.10%	7.10%	0.7	NR
7.10%	7.10%	7.10%	7.10%	7.10%	0.7	NR
7.10%	7.10%	7.10%	7.10%	7.10%	0.7	NR
7.10%	7.10%	7.10%	7.10%	7.10%	0.7	NR
7.10%	7.10%	7.10%	7.10%	7.10%	0.7	NR
3.68%	3.68%	3.68%	3.68%	3.68%	0.745	NR
3.68%	3.68%	3.68%	3.68%	3.68%	0.745	NR
3.39%	3.39%	3.39%	3.39%	3.39%	0.675	
3.39%	3.39%	3.39%	3.39%	3.39%	0.675	
0.41%	0.46%	0.46%	0.46%	0.46%	0.4	NR
0.41%	0.00465	0.00465	0.00465	0.00465	0.4	NR
0.41%	0.46%	0.46%	0.46%	0.46%	0.4	NR
0.41%	0.46%	0.46%	0.46%	0.46%	0.4	NR
0.41%	0.46%	0.46%	0.46%	0.46%	0.4	NR
0.41%	0.46%	0.46%	0.46%	0.46%	0.4	NR
0.41%	0.46%	0.46%	0.46%	0.46%	0.4	NR
0.41%	0.46%	0.46%	0.46%	0.46%	0.4	NR
0.41%	0.46%	0.46%	0.46%	0.46%	0.4	NR
0.41%	0.46%	0.46%	0.46%	0.46%	0.4	NR
0.42%	0.43%	0.43%	0.53%	0.53%	0.4 NR	NR
0.41%	0.43%	0.43%	0.53%	0.53%	0.4 NR	NR
					0.4	
					0.4	
0.41%	0.43%	0.43%	0.53%	0.53%	0.4 NR	NR
0.46%	0.49%	0.71%	0.63%		0.4 NR	BB
0.46%	0.50%	0.71%	0.63%		0.4 NR	A
					0.4	
					0.4	
0.46%	0.50%	0.71%	0.63%		0.4 NR	A
					0.4	
0.46%	0.49%	0.71%	0.63%		0.4 NR	BB
0.48%	0.005226744	0.007072477	0.006265833		0.4 NR	BBB
					0.4	
0.46%	0.50%	0.71%	0.63%		0.4 NR	A
0.44%	0.48%	0.71%	0.63%		0.4 NR	BBB
0.46%	0.50%	0.56%	0.63%	0.63%	0.4 A	NR
0.46%	0.50%	0.56%	0.63%	0.63%	0.4 A	NR

NR	NR	NR	BBB	BBB	NR
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
			NR		
			NR		
NR	NR		NR	NR	
NR	NR		NR	NR	
NR	NR		NR	NR	
NR	NR		NR	NR	
NR	NR		NR	NR	
NR	NR		NR	NR	
NR	NR		NR	NR	
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	B	BBB	NR
NR	NR	NR	BB	A	NR
NR	NR	NR	BB	A	NR
B	B	BB	BB	BB	BB
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
B	B	BB	BB	BB	BB
BB	BB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
BB	BB	BBB	BBB	BBB	BBB
NR	A	NR	NR	NR	NR
NR	A	NR	NR	NR	NR

	NR		NR	3 Oil & Gas
NR	A	A	A	8 Government
NR	BBB	BBB	A	8 Government
NR	BBB	BBB	A	8 Government
NR	A	A	A	8 Government
NR	BB	BB	A	9 Government
NR	A	A	A	8 Government
			NR	Government
NR	BBB	BBB	A	8 Government
			NR	Government
NR	NR	NR	NR	2 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BB	BB	NR	AA	10 Basic Materials
BBB	A	NR	AA	10 Basic Materials
BBB	BBB	NR	AA	10 Basic Materials
BBB	A	NR	AA	10 Basic Materials
BBB	BBB	NR	AA	10 Basic Materials
BBB	BBB	NR	AA	10 Basic Materials
BBB	A	NR	AA	10 Basic Materials
BBB	A	NR	AA	10 Basic Materials
BB	BB	NR	AA	10 Basic Materials
BBB	A	NR	AA	10 Basic Materials
BBB	BBB	NR	AA	10 Basic Materials
BBB	A	NR	AA	10 Basic Materials
BBB	BBB	NR	AA	10 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2
			NR	2
			NR	2
			NR	2
			NR	2
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
	NR		NR	3 Financials
	NR		NR	3 Financials
			NR	Financials
			NR	Financials
	NR		NR	3 Financials
NR	NR		BBB	5 Technology
NR	NR		A	5 Technology
			NR	Technology
			NR	Technology
NR	NR		A	5 Technology
			NR	Technology
NR	NR		BBB	5 Technology
NR	NR		BBB	5 Technology
			NR	Technology
NR	NR		A	5 Technology
NR	NR		BBB	5 Technology
NR	NR	NR	NR	2 Technology
NR	NR	NR	NR	2 Technology

India	India	BBB	BB			Thin	Thin
Asia	Indonesia	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Indonesia	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Indonesia	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Indonesia	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Indonesia	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Indonesia	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Indonesia	BB	BB				
Asia	Indonesia	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Indonesia	BB	BB				
Europe	Netherlands	BB		Thin	Thin	Thin	Thin
Europe	Netherlands	BB					
Europe	Netherlands	BB					
Europe	United Kingdom	B	B				
Europe	United Kingdom	B	B				
Europe	United Kingdom	B	B				
Europe	United Kingdom	B	B				
Europe	United Kingdom	B	B				
Europe	United Kingdom	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	B				
Europe	United Kingdom	B	B				
Europe	United Kingdom	B	B				
Europe	United Kingdom	B	B				
Europe	United Kingdom				Thin	Thin	Thin
Europe	United Kingdom				Thin	Thin	Thin
Europe	United Kingdom				Thin	Thin	Thin
Europe	United Kingdom				Thin	Thin	Thin
Europe	United Kingdom				Thin	Thin	Thin
N.Amer	United States		BB		Thin	Thin	Thin
N.Amer	United States		BB		Thin	Thin	Thin
N.Amer	United States		BB				
N.Amer	United States		BB				
Europe	Spain	AAA	AA		Thin	Thin	Thin
Europe	Spain	AAA	AA		Thin	Thin	Thin
Europe	Spain	AAA	AA		Thin	Thin	Thin
Europe	Spain	AAA	AA		Thin	Thin	Thin
Europe	Spain	AAA	AA		Thin	Thin	Thin
Europe	Spain	AAA	AA		Thin	Thin	Thin
Europe	Spain	AAA	AA		Thin	Thin	Thin
Europe	Spain	AAA	AA		Thin	Thin	Thin
Europe	Spain	AAA	AA		Thin	Thin	Thin
Europe	Spain	AAA	AA		Thin	Thin	Thin
Europe	Spain	AAA	AA		Thin	Thin	Thin
Europe	Italy	A	AA	Thin	Thin	Thin	Thin
Europe	Italy	A	AA	Thin	Thin	Thin	Thin
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	Thin	Thin	CcyGrp
N.Amer	United States	A	A	CcyGrp	Thin	Thin	CcyGrp

Thin	DocAdj	DocAdj	Thin		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	Thin	Thin	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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Thin	Thin	Thin	Thin			
Thin	DocAdj	DocAdj	Thin		Thin	
Thin	CcyGrp	CcyGrp	Thin		Thin	

Thin	CcyGrp	CcyGrp	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
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INTCUSDXR	31-Jul-08 INTC
INTELAUDMR	31-Jul-08 INTEL
INTELAUDXR	31-Jul-08 INTEL
INTELCHFMR	31-Jul-08 INTEL
INTELCHFXR	31-Jul-08 INTEL
INTELEURCR	31-Jul-08 INTEL
INTELEURMM	31-Jul-08 INTEL
INTELEURMR	31-Jul-08 INTEL
INTELEURXR	31-Jul-08 INTEL
INTELGBPMR	31-Jul-08 INTEL
INTELHKDMR	31-Jul-08 INTEL
INTELHKDXR	31-Jul-08 INTEL
INTELILSXR	31-Jul-08 INTEL
INTELJPYMR	31-Jul-08 INTEL
INTELJPYXR	31-Jul-08 INTEL
INTELNZDMR	31-Jul-08 INTEL
INTELNZDXR	31-Jul-08 INTEL
INTELTWDCR	31-Jul-08 INTEL
INTELUSDCR	31-Jul-08 INTEL
INTELUSDMM	31-Jul-08 INTEL
INTELUSDMR	31-Jul-08 INTEL
INTELUSDXR	31-Jul-08 INTEL
INTEL-BermudaEURCR	31-Jul-08 INTEL-Bermuda
INTEL-BermudaEURMM	31-Jul-08 INTEL-Bermuda
INTEL-BermudaUSDCR	31-Jul-08 INTEL-Bermuda
INTEL-BermudaUSDMM	31-Jul-08 INTEL-Bermuda
INTEL-BermudaUSDMR	31-Jul-08 INTEL-Bermuda
INTEL-BermudaUSDXR	31-Jul-08 INTEL-Bermuda
INTEL-IntelCorpEURMM	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpEURMR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpUSDMM	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpUSDMR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpUSDXR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpAUDMR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpAUDXR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpEURMM	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpEURMR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpEURXR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpHKDMR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpHKDXR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpILSXR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpJPYMR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpTWDCR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpUSDCR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpUSDMM	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpUSDMR	31-Jul-08 INTEL-IntelCorp
INTEL-IntelCorpUSDXR	31-Jul-08 INTEL-IntelCorp
INTEL-SubHoldAUDMR	31-Jul-08 INTEL-SubHold
INTEL-SubHoldCHFMR	31-Jul-08 INTEL-SubHold
INTEL-SubHoldEURMR	31-Jul-08 INTEL-SubHold
INTEL-SubHoldEURXR	31-Jul-08 INTEL-SubHold
INTEL-SubHoldJPYMR	31-Jul-08 INTEL-SubHold
INTEL-SubHoldNZDMR	31-Jul-08 INTEL-SubHold
INTEL-SubHoldUSDMR	31-Jul-08 INTEL-SubHold
INTEL-SubHoldUSDXR	31-Jul-08 INTEL-SubHold
INTNEDEURCR	31-Jul-08 INTNED
INTNEDEURMM	31-Jul-08 INTNED
INTNEDEURMR	31-Jul-08 INTNED
INTNEDGBPMM	31-Jul-08 INTNED
INTNEDJPYCR	31-Jul-08 INTNED
INTNEDJPYMM	31-Jul-08 INTNED
INTNEDJPYMR	31-Jul-08 INTNED
INTNEDUSDCR	31-Jul-08 INTNED
INTNEDUSDMM	31-Jul-08 INTNED
INTNEDUSDMR	31-Jul-08 INTNED
INTNEDEURCR	31-Jul-08 INTNED
INTNEDEURMM	31-Jul-08 INTNED
INTNEDUSDCR	31-Jul-08 INTNED
INTNEDUSDMM	31-Jul-08 INTNED
INTNEDUSDMR	31-Jul-08 INTNED
INTNED-BankNVEURCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVEURMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVUSDCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVUSDMM	31-Jul-08 INTNED-BankNV

Intel Corp	49D954	SUBLT2	USD
Intelsat Ltd	49DA2E	SNRFOR	AUD
Intelsat Ltd	49DA2E	SNRFOR	AUD
Intelsat Ltd	49DA2E	SNRFOR	CHF
Intelsat Ltd	49DA2E	SNRFOR	CHF
Intelsat Ltd	49DA2E	SNRFOR	EUR
Intelsat Ltd	49DA2E	SNRFOR	EUR
Intelsat Ltd	49DA2E	SNRFOR	EUR
Intelsat Ltd	49DA2E	SNRFOR	EUR
Intelsat Ltd	49DA2E	SNRFOR	GBP
Intelsat Ltd	49DA2E	SNRFOR	HKD
Intelsat Ltd	49DA2E	SNRFOR	HKD
Intelsat Ltd	49DA2E	SNRFOR	ILS
Intelsat Ltd	49DA2E	SNRFOR	JPY
Intelsat Ltd	49DA2E	SNRFOR	JPY
Intelsat Ltd	49DA2E	SNRFOR	NZD
Intelsat Ltd	49DA2E	SNRFOR	NZD
Intelsat Ltd	49DA2E	SNRFOR	TWD
Intelsat Ltd	49DA2E	SNRFOR	USD
Intelsat Ltd	49DA2E	SNRFOR	USD
Intelsat Ltd	49DA2E	SNRFOR	USD
Intelsat Ltd	49DA2E	SNRFOR	USD
Intelsat Bermuda Ltd	GKC84J	SNRFOR	EUR
Intelsat Bermuda Ltd	GKC84J	SNRFOR	EUR
Intelsat Bermuda Ltd	GKC84J	SNRFOR	USD
Intelsat Bermuda Ltd	GKC84J	SNRFOR	USD
Intelsat Bermuda Ltd	GKC84J	SNRFOR	USD
Intelsat Bermuda Ltd	GKC84J	SNRFOR	USD
Intelsat Corp	49DA4I	SECDOM	EUR
Intelsat Corp	49DA4I	SECDOM	EUR
Intelsat Corp	49DA4I	SECDOM	USD
Intelsat Corp	49DA4I	SECDOM	USD
Intelsat Corp	49DA4I	SECDOM	USD
Intelsat Corp	49DA4I	SNRFOR	AUD
Intelsat Corp	49DA4I	SNRFOR	AUD
Intelsat Corp	49DA4I	SNRFOR	EUR
Intelsat Corp	49DA4I	SNRFOR	EUR
Intelsat Corp	49DA4I	SNRFOR	EUR
Intelsat Corp	49DA4I	SNRFOR	HKD
Intelsat Corp	49DA4I	SNRFOR	HKD
Intelsat Corp	49DA4I	SNRFOR	ILS
Intelsat Corp	49DA4I	SNRFOR	JPY
Intelsat Corp	49DA4I	SNRFOR	TWD
Intelsat Corp	49DA4I	SNRFOR	USD
Intelsat Corp	49DA4I	SNRFOR	USD
Intelsat Corp	49DA4I	SNRFOR	USD
Intelsat Corp	49DA4I	SNRFOR	USD
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	AUD
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	CHF
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	EUR
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	EUR
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	JPY
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	NZD
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	USD
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	USD
ING Groep NV	49BEBA	SNRFOR	EUR
ING Groep NV	49BEBA	SNRFOR	EUR
ING Groep NV	49BEBA	SNRFOR	EUR
ING Groep NV	49BEBA	SNRFOR	GBP
ING Groep NV	49BEBA	SNRFOR	JPY
ING Groep NV	49BEBA	SNRFOR	JPY
ING Groep NV	49BEBA	SNRFOR	JPY
ING Groep NV	49BEBA	SNRFOR	USD
ING Groep NV	49BEBA	SNRFOR	USD
ING Groep NV	49BEBA	SNRFOR	USD
ING Groep NV	49BEBA	SUBLT2	EUR
ING Groep NV	49BEBA	SUBLT2	EUR
ING Groep NV	49BEBA	SUBLT2	USD
ING Groep NV	49BEBA	SUBLT2	USD
ING Groep NV	49BEBA	SUBLT2	USD
ING Bk N V	48DGFE	PREFT1	EUR
ING Bk N V	48DGFE	PREFT1	EUR
ING Bk N V	48DGFE	PREFT1	USD
ING Bk N V	48DGFE	PREFT1	USD

XR	Composite	0.000897663	0.001896	0.002217	0.002858653	0.003443	0.004433
MR	Composite	1.47%	2.19%	4.02%	6.01%	7.06%	7.89%
XR	Composite	1.47%	2.19%	4.02%	5.79%	6.81%	7.89%
MR	Composite	0.014851417	0.022062778	0.040638549	0.063523673	0.073061065	0.079348925
XR	Composite	1.43%	2.12%	3.80%	6.08%	7.05%	7.64%
CR	Composite	1.56%	2.32%	4.27%	6.67%	7.69%	8.35%
MM	Composite	1.50%	2.23%	4.10%	6.41%	7.38%	8.02%
MR	Composite	1.49%	2.21%	4.06%	6.35%	7.31%	7.93%
XR	Composite	1.43%	2.12%	3.80%	6.08%	7.05%	7.64%
MR	Composite	1.49%	2.21%	4.06%	6.35%	7.31%	7.93%
MR	Composite	0.014851417	0.022062778	0.040638549	0.063523673	0.073061065	0.079348925
XR	Composite	1.43%	2.12%	3.80%	6.08%	7.05%	7.64%
XR	Composite	1.43%	2.12%	3.80%	6.08%	7.05%	7.64%
MR	Composite	1.47%	2.19%	4.02%	6.22%	7.21%	7.89%
XR	Composite	1.47%	2.19%	4.02%	6.22%	7.21%	7.89%
MR	Composite	1.49%	2.21%	4.06%	6.35%	7.31%	7.93%
XR	Composite	1.43%	2.12%	3.80%	6.08%	7.05%	7.64%
CR	Composite	0.015633071	0.023179906	0.042722194	0.066747916	0.076926375	0.083516541
CR	Composite	0.015633071	0.023179906	0.042722194	0.066747916	0.076926375	0.083516541
MM	Composite	1.50%	2.23%	4.10%	6.41%	7.38%	8.02%
MR	Composite	1.49%	2.21%	4.06%	6.35%	7.31%	7.93%
XR	Composite	1.43%	2.12%	3.80%	6.08%	7.05%	7.64%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite	5.12%	4.86%	5.67%	6.64%	7.10%	7.55%
XR	Composite	5.12%	4.66%	5.46%	6.39%	6.84%	7.23%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	2.30%	2.30%	2.30%	2.30%	2.68%	2.68%
XR	Composite	2.30%	2.30%	2.30%	2.30%	2.68%	2.68%
MR	Composite						
XR	Composite	2.79%	2.63%	3.27%	3.61%	4.17%	4.27%
MM	Composite						
MR	Composite	2.85%	2.66%	3.29%	3.68%	4.25%	4.32%
XR	Composite	2.74%	2.58%	3.25%	3.55%	4.07%	4.18%
MR	Composite						
XR	Composite	2.74%	2.58%	3.25%	3.55%	4.07%	4.18%
XR	Composite	2.74%	2.58%	3.25%	3.55%	4.07%	4.18%
MR	Composite						
CR	Composite						
CR	Composite	3.00%	2.79%	3.51%	3.88%	4.46%	4.54%
MM	Composite						
MR	Composite	2.85%	2.66%	3.29%	3.68%	4.25%	4.32%
XR	Composite	2.74%	2.58%	3.25%	3.55%	4.07%	4.18%
MR	Composite						
MR	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
MR	Composite						
MR	Composite	0.02083078	0.02083078	0.02925	0.036180398	0.042	0.046
XR	Composite	0.02083078	0.02083078	0.02925	0.034786292	0.042	0.046
CR	Composite	0.001771004	0.004076389	0.005545923	0.006734375	0.007550521	0.00844401
MM	Composite	0.001771004	0.003913333	0.00531376	0.006465	0.0072485	0.00810625
MR	Composite	0.001771004	0.003872569	0.005268627	0.006397656	0.007172995	0.00802181
MM	Composite						
CR	Composite						
MM	Composite	0.001771004	0.003913333	0.00535476	0.006465	0.0072485	0.00810625
MR	Composite						
CR	Composite	0.001771004	0.004076389	0.005545923	0.006734375	0.007550521	0.00844401
MM	Composite	0.18%	0.39%	0.53%	0.65%	0.72%	0.81%
MR	Composite						
CR	Composite	0.63%	0.63%	0.93%	1.16%	1.28%	1.44%
MM	Composite	0.63%	0.63%	0.93%	1.16%	1.28%	1.38%
CR	Composite	0.006295335	0.006295335	0.009286503	0.011554156	0.012843231	0.014420269
MM	Composite	0.63%	0.63%	0.93%	1.16%	1.28%	1.38%
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						

0.46%	0.005031	0.0056	0.006308	0.0063298	0.4 BBB	NR
7.51%	7.11%	7.19%	7.31%	7.10%	0.349 BB	BBB
7.51%	7.11%	7.19%	7.31%	7.10%	0.349 BB	BBB
7.57%	0.071615977	0.072090034	0.073448359	0.071672633	0.338 BBB	AA
7.37%	6.95%	6.95%	7.08%	6.80%	0.344285714 BBB	A
7.98%	7.56%	7.60%	7.73%	7.55%	0.349 BBB	A
7.66%	7.26%	7.29%	7.43%	7.25%	0.349 BBB	A
7.57%	7.16%	7.21%	7.34%	7.17%	0.338 BBB	AA
7.37%	6.95%	6.95%	7.08%	6.80%	0.344285714 BBB	A
7.57%	7.16%	7.21%	7.34%	7.17%	0.338 BBB	AA
7.57%	0.071615977	0.072090034	0.073448359	0.071672633	0.338 BBB	AA
7.37%	6.95%	6.95%	7.08%	6.80%	0.344285714 BBB	A
7.37%	6.95%	6.95%	7.08%	6.80%	0.344285714 BBB	A
7.51%	7.11%	7.19%	7.31%	7.10%	0.349 BB	BBB
7.51%	7.11%	7.19%	7.31%	7.10%	0.349 BB	BBB
7.57%	7.16%	7.21%	7.34%	7.17%	0.338 BBB	AA
7.37%	6.95%	6.95%	7.08%	6.80%	0.344285714 BBB	A
7.98%	0.075648185	0.075971791	0.07734675	0.075532439	0.349 BBB	A
7.98%	0.075648185	0.075971791	0.07734675	0.075532439	0.349 BBB	A
7.66%	7.26%	7.29%	7.43%	7.25%	0.349 BBB	A
7.57%	7.16%	7.21%	7.34%	7.17%	0.338 BBB	AA
7.37%	6.95%	6.95%	7.08%	6.80%	0.344285714 BBB	A
					0.4	
					0.4	
					0.4	
					0.4	
7.47%	7.36%	7.21%	8.34%	7.36%	0.4 NR	A
7.19%	7.09%	7.21%	8.34%	7.36%	0.4 NR	BBB
					0.7	
					0.7	
					0.7	
2.88%	2.88%	2.88%	2.88%	2.88%	0.7	
2.88%	2.88%	2.88%	2.88%	2.88%	0.7	
					0.4	
4.49%	4.61%	4.59%	4.61%	4.62%	0.4 BB	BBB
					0.4	
4.58%	4.71%	4.68%	4.71%	4.70%	0.4 A	AA
4.37%	4.44%	4.51%	4.47%	4.53%	0.4 A	A
					0.4	
4.37%	4.44%	4.51%	4.47%	4.53%	0.4 A	A
4.37%	4.44%	4.51%	4.47%	4.53%	0.4 A	A
					0.4	
					0.4	
4.80%	4.92%	4.93%	4.93%	4.95%	0.4 BBB	A
					0.4	
4.58%	4.71%	4.68%	4.71%	4.70%	0.4 A	AA
4.37%	4.44%	4.51%	4.47%	4.53%	0.4 A	A
					0.425	
					0.425	
					0.425	
					0.425	
					0.425	
					0.425	
4.81%	0.04991	0.05530669	0.056181266	0.056181266	0.425	NR
4.81%	0.04991	0.05530669	0.056181266	0.056181266	0.425	NR
0.87%	0.008809071	0.008809071	0.008809071	0.00557271	0.400000001 NR	BBB
0.83%	0.00844	0.00844	0.00844	0.00557271	0.400000001 NR	A
0.83%	0.008368618	0.008368618	0.008368618	0.00557271	0.400000001 NR	BBB
					0.400000001	
					0.400000001	
0.84%	0.008506293	0.008506293	0.008506293	0.00557271	0.400000001 NR	BB
					0.400000001	
0.87%	0.008809071	0.008809071	0.008809071	0.00557271	0.400000001 NR	BBB
0.83%	0.84%	0.84%	0.84%	0.56%	0.400000001 NR	A
					0.400000001	
1.45%	1.48%	1.48%	1.48%	1.48%	0.2	NR
1.45%	1.48%	1.48%	1.48%	1.48%	0.2	NR
1.45%	0.014839851	0.014839851	0.014839851	0.014839851	0.2	NR
1.45%	1.48%	1.48%	1.48%	1.48%	0.2	NR
					0.2	
					0.025	
					0.025	
					0.025	
					0.025	

NR	BBB	NR	NR	NR	NR
BBB	A	A	A	A	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AA	AAA	AA
A	AA	AA	A	AA	A
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	AA	AA	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	AA	AA	A	AA	A
A	AA	AA	A	AA	A
BBB	A	BBB	A	A	BBB
BBB	A	BBB	A	A	BBB
AA	AA	AA	AA	AAA	AA
A	AA	AA	A	AA	A
A	A	A	A	AA	A
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	AA	AA	A	AA	A

A	BBB	A	A	A	A
BBB	BB	BBB	BBB	BBB	BBB

	NR		NR	NR	
	NR		NR	NR	
BB	BB	BB	BBB	BBB	BBB
A	A	A	AA	A	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	A	A	A
A	A	A	AA	A	AA
A	A	A	A	A	A

NR	BBB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR

NR	NR	NR	NR	2 Technology
BBB	BB	BBB	AA	12 Telecommunications
BBB	BB	BBB	AA	12 Telecommunications
AA	A	AA	AA	11 Telecommunications
A	BBB	A	A	5 Telecommunications
A	BBB	A	AA	11 Telecommunications
A	BBB	A	AA	11 Telecommunications
AA	A	AA	AA	11 Telecommunications
A	BBB	A	A	5 Telecommunications
AA	A	AA	AA	11 Telecommunications
AA	A	AA	AA	11 Telecommunications
A	BBB	A	A	5 Telecommunications
A	BBB	A	A	5 Telecommunications
BBB	BB	BBB	AA	12 Telecommunications
BBB	BB	BBB	AA	12 Telecommunications
AA	A	AA	AA	11 Telecommunications
A	BBB	A	A	5 Telecommunications
A	BBB	A	AA	11 Telecommunications
A	BBB	A	AA	11 Telecommunications
A	BBB	A	AA	11 Telecommunications
AA	A	AA	AA	11 Telecommunications
A	BBB	A	A	5 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	NR	BBB	6 Telecommunications
NR	NR	NR	BB	3 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	Telecommunications
BB	BB	BB	BBB	8 Telecommunications
			NR	Telecommunications
BBB	A	BBB	BBB	8 Telecommunications
BBB	A	BBB	BBB	4 Telecommunications
			NR	Telecommunications
BBB	A	BBB	BBB	4 Telecommunications
BBB	A	BBB	BBB	4 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
BBB	BBB	BBB	BBB	8 Telecommunications
			NR	Telecommunications
BBB	A	BBB	BBB	8 Telecommunications
BBB	A	BBB	BBB	4 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR		NR	NR	2 Telecommunications
NR		NR	NR	2 Telecommunications
		NR	A	4 Financials
		NR	A	4 Financials
		NR	A	4 Financials
			NR	Financials
			NR	Financials
		NR	A	4 Financials
			NR	Financials
		NR	A	4 Financials
		NR	A	4 Financials
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials

N.Amer	United States	A	A	DocAdj	Thin	Thin	DocAdj
N.Amer	Bermuda	B	B	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	Bermuda	B	B	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B				
N.Amer	Bermuda	B	B				
N.Amer	Bermuda	B	B				
N.Amer	Bermuda	B	B				
N.Amer	Bermuda	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	B	Thin	CcyGrp	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	B	BB				
N.Amer	Bermuda	B	BB				
N.Amer	Bermuda	B	BB				
N.Amer	Bermuda	B	BB				
N.Amer	Bermuda	B	BB				
N.Amer	Bermuda	B	BB				
N.Amer	Bermuda	B	BB		Thin	Thin	CcyGrp
N.Amer	Bermuda	B	BB		Thin	Thin	DocAdj
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA		Thin	Thin	Thin
Europe	Netherlands	AA	AA		Thin	Thin	Thin
Europe	Netherlands	AA	AA		Thin	Thin	Thin
Europe	Netherlands	AA	AA		Thin	Thin	Thin
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				

Thin	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin

	Thin	Thin				
	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj

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Thin	Thin	Thin	Thin	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp			Thin
DocAdj	DocAdj	DocAdj	DocAdj			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier			Thin
DocAdj	DocAdj	DocAdj	DocAdj			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp			Thin
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Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			

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INTNED-BankNVAUDCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVAUDMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVCHFCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVCHFMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVEURCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVEURMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVEURMR	31-Jul-08 INTNED-BankNV
INTNED-BankNVEURXR	31-Jul-08 INTNED-BankNV
INTNED-BankNVGBPMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVJPYCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVJPYMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVNZDCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVUSDCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVUSDMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVUSDMR	31-Jul-08 INTNED-BankNV
INTNED-BankNVUSDXR	31-Jul-08 INTNED-BankNV
INTNED-BankNVAUDMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVEURCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVEURMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVEURMR	31-Jul-08 INTNED-BankNV
INTNED-BankNVEURXR	31-Jul-08 INTNED-BankNV
INTNED-BankNVGBPCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVGBPMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVHKDMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVJPYMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVTWDCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVTWDMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVUSDCR	31-Jul-08 INTNED-BankNV
INTNED-BankNVUSDMM	31-Jul-08 INTNED-BankNV
INTNED-BankNVUSDMR	31-Jul-08 INTNED-BankNV
INTNED-VerzNVAUDMM	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVAUDMR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVCHFCR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVCHFMM	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVEURCR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVEURMM	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVEURMR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVGBPCR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVGBPMM	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVHKDMM	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVJPYCR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVJPYMM	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVUSDCR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVUSDMM	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVUSDMR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVEURCR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVEURMM	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVEURMR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVJPYCR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVUSDCR	31-Jul-08 INTNED-VerzNV
INTNED-VerzNVUSDMM	31-Jul-08 INTNED-VerzNV
INTPWRUSDCR	31-Jul-08 INTPWR
INTPWRUSDMR	31-Jul-08 INTPWR
INTPWRUSDXR	31-Jul-08 INTPWR
INTRAUUSDCR	31-Jul-08 INTRAU
INTRAUUSDMR	31-Jul-08 INTRAU
INTRAUUSDXR	31-Jul-08 INTRAU
INTUITEURMR	31-Jul-08 INTUIT
INTUITUSDMR	31-Jul-08 INTUIT
INTUITUSDXR	31-Jul-08 INTUIT
INVBNKEURCR	31-Jul-08 INVBNK
INVBNKEURMM	31-Jul-08 INVBNK
INVBNKUSDCR	31-Jul-08 INVBNK
INVBNKUSDMM	31-Jul-08 INVBNK
INVBNK-CapitalEURCR	31-Jul-08 INVBNK-Capital
INVBNK-CapitalEURMM	31-Jul-08 INVBNK-Capital
INVBNK-CapitalEURMR	31-Jul-08 INVBNK-Capital
INVBNK-CapitalUSDCR	31-Jul-08 INVBNK-Capital
INVBNK-CapitalUSDMM	31-Jul-08 INVBNK-Capital
INVBNK-CapitalUSDMR	31-Jul-08 INVBNK-Capital
INVERSEURCR	31-Jul-08 INVERS
INVERSUSDCR	31-Jul-08 INVERS
INVERSUSDMR	31-Jul-08 INVERS
INVSAAUDCR	31-Jul-08 INVSA

ING Bk N V	48DGFE	SNRFOR	AUD
ING Bk N V	48DGFE	SNRFOR	AUD
ING Bk N V	48DGFE	SNRFOR	CHF
ING Bk N V	48DGFE	SNRFOR	CHF
ING Bk N V	48DGFE	SNRFOR	EUR
ING Bk N V	48DGFE	SNRFOR	EUR
ING Bk N V	48DGFE	SNRFOR	EUR
ING Bk N V	48DGFE	SNRFOR	EUR
ING Bk N V	48DGFE	SNRFOR	GBP
ING Bk N V	48DGFE	SNRFOR	JPY
ING Bk N V	48DGFE	SNRFOR	JPY
ING Bk N V	48DGFE	SNRFOR	NZD
ING Bk N V	48DGFE	SNRFOR	USD
ING Bk N V	48DGFE	SNRFOR	USD
ING Bk N V	48DGFE	SNRFOR	USD
ING Bk N V	48DGFE	SNRFOR	USD
ING Bk N V	48DGFE	SUBLT2	AUD
ING Bk N V	48DGFE	SUBLT2	EUR
ING Bk N V	48DGFE	SUBLT2	EUR
ING Bk N V	48DGFE	SUBLT2	EUR
ING Bk N V	48DGFE	SUBLT2	EUR
ING Bk N V	48DGFE	SUBLT2	GBP
ING Bk N V	48DGFE	SUBLT2	GBP
ING Bk N V	48DGFE	SUBLT2	HKD
ING Bk N V	48DGFE	SUBLT2	JPY
ING Bk N V	48DGFE	SUBLT2	TWD
ING Bk N V	48DGFE	SUBLT2	TWD
ING Bk N V	48DGFE	SUBLT2	USD
ING Bk N V	48DGFE	SUBLT2	USD
ING Bk N V	48DGFE	SUBLT2	USD
ING Verzekeringen NV	NTA40J	SNRFOR	AUD
ING Verzekeringen NV	NTA40J	SNRFOR	AUD
ING Verzekeringen NV	NTA40J	SNRFOR	CHF
ING Verzekeringen NV	NTA40J	SNRFOR	CHF
ING Verzekeringen NV	NTA40J	SNRFOR	EUR
ING Verzekeringen NV	NTA40J	SNRFOR	EUR
ING Verzekeringen NV	NTA40J	SNRFOR	EUR
ING Verzekeringen NV	NTA40J	SNRFOR	GBP
ING Verzekeringen NV	NTA40J	SNRFOR	GBP
ING Verzekeringen NV	NTA40J	SNRFOR	HKD
ING Verzekeringen NV	NTA40J	SNRFOR	JPY
ING Verzekeringen NV	NTA40J	SNRFOR	JPY
ING Verzekeringen NV	NTA40J	SNRFOR	USD
ING Verzekeringen NV	NTA40J	SNRFOR	USD
ING Verzekeringen NV	NTA40J	SNRFOR	USD
ING Verzekeringen NV	NTA40J	SUBLT2	EUR
ING Verzekeringen NV	NTA40J	SUBLT2	EUR
ING Verzekeringen NV	NTA40J	SUBLT2	EUR
ING Verzekeringen NV	NTA40J	SUBLT2	JPY
ING Verzekeringen NV	NTA40J	SUBLT2	USD
ING Verzekeringen NV	NTA40J	SUBLT2	USD
Intermountain Pwr Auth	49DGCE	SNRFOR	USD
Intermountain Pwr Auth	49DGCE	SNRFOR	USD
Intermountain Pwr Auth	49DGCE	SNRFOR	USD
Intrawest ULC	4A729N	SNRFOR	USD
Intrawest ULC	4A729N	SNRFOR	USD
Intrawest ULC	4A729N	SNRFOR	USD
INTUIT INC	4A734H	SNRFOR	EUR
INTUIT INC	4A734H	SNRFOR	USD
INTUIT INC	4A734H	SNRFOR	USD
Investcorp Bk	MRBD7Z	SNRFOR	EUR
Investcorp Bk	MRBD7Z	SNRFOR	EUR
Investcorp Bk	MRBD7Z	SNRFOR	USD
Investcorp Bk	MRBD7Z	SNRFOR	USD
Investcorp Cap Ltd	GKDA83	SNRFOR	EUR
Investcorp Cap Ltd	GKDA83	SNRFOR	EUR
Investcorp Cap Ltd	GKDA83	SNRFOR	EUR
Investcorp Cap Ltd	GKDA83	SNRFOR	USD
Investcorp Cap Ltd	GKDA83	SNRFOR	USD
Investcorp Cap Ltd	GKDA83	SNRFOR	USD
Inversiones CMPC SA	PUD879	SNRFOR	EUR
Inversiones CMPC SA	PUD879	SNRFOR	USD
Inversiones CMPC SA	PUD879	SNRFOR	USD
Inv AB	W0C913	SNRFOR	AUD

CR	Composite	0.27%	0.40%	0.53%	0.64%	0.73%	0.81%
MM	Composite	0.002695987	0.00395989	0.005297411	0.006426005	0.007262931	0.008082393
CR	Composite	0.27%	0.41%	0.55%	0.67%	0.76%	0.85%
MM	Composite	0.27%	0.40%	0.53%	0.64%	0.72%	0.80%
CR	Composite	0.27%	0.41%	0.55%	0.67%	0.76%	0.85%
MM	Composite	0.27%	0.40%	0.53%	0.64%	0.72%	0.80%
MR	Composite	0.27%	0.39%	0.52%	0.63%	0.72%	0.80%
XR	Composite	0.27%	0.38%	0.50%	0.61%	0.69%	0.77%
MM	Composite	0.27%	0.40%	0.53%	0.64%	0.72%	0.80%
CR	Composite	0.27%	0.41%	0.54%	0.65%	0.73%	0.81%
MM	Composite	0.27%	0.39%	0.52%	0.62%	0.70%	0.81%
CR	Composite						
CR	Composite	0.27%	0.41%	0.55%	0.67%	0.76%	0.85%
MM	Composite	0.27%	0.40%	0.53%	0.64%	0.72%	0.80%
MR	Composite	0.27%	0.39%	0.52%	0.63%	0.72%	0.80%
XR	Composite						
MM	Composite	0.61%	0.70%	0.95%	1.14%	1.28%	1.42%
CR	Composite	0.61%	0.71%	0.97%	1.20%	1.34%	1.48%
MM	Composite	0.61%	0.70%	0.95%	1.13%	1.28%	1.43%
MR	Composite	0.006059803	0.006913518	0.009381977	0.0112005	0.012649991	0.014106166
XR	Composite	0.61%	0.67%	0.90%	1.08%	1.22%	1.36%
CR	Composite	0.61%	0.71%	0.97%	1.20%	1.34%	1.48%
MM	Composite	0.61%	0.70%	0.95%	1.13%	1.28%	1.43%
MM	Composite	0.61%	0.70%	0.95%	1.13%	1.28%	1.43%
MM	Composite	0.61%	0.68%	0.95%	1.13%	1.27%	1.41%
CR	Composite						
MM	Composite	0.61%	0.70%	0.95%	1.13%	1.28%	1.43%
CR	Composite	0.61%	0.71%	0.97%	1.20%	1.34%	1.48%
MM	Composite	0.61%	0.70%	0.95%	1.13%	1.28%	1.43%
MR	Composite	0.006059803	0.006913518	0.009381977	0.0112005	0.012649991	0.014106166
MM	Composite	0.35%	0.30%	0.54%	0.64%	0.71%	0.78%
MR	Composite						
CR	Composite	0.36%	0.31%	0.56%	0.67%	0.74%	0.82%
MM	Composite	0.35%	0.30%	0.54%	0.63%	0.71%	0.78%
CR	Composite	0.36%	0.31%	0.56%	0.67%	0.74%	0.82%
MM	Composite	0.35%	0.30%	0.54%	0.63%	0.71%	0.78%
MR	Composite						
CR	Composite	0.36%	0.31%	0.56%	0.67%	0.74%	0.82%
MM	Composite	0.35%	0.30%	0.54%	0.63%	0.71%	0.78%
MM	Composite	0.35%	0.30%	0.54%	0.63%	0.71%	0.78%
CR	Composite	0.35%	0.30%	0.54%	0.64%	0.71%	0.78%
MM	Composite	0.35%	0.30%	0.54%	0.64%	0.71%	0.78%
CR	Composite	0.36%	0.31%	0.56%	0.67%	0.74%	0.82%
MM	Composite	0.35%	0.30%	0.54%	0.63%	0.71%	0.78%
MR	Composite						
CR	Composite	0.66%	0.61%	0.82%	0.96%	1.10%	1.23%
MM	Composite	0.66%	0.61%	0.82%	0.97%	1.09%	1.22%
MR	Composite	0.66%	0.61%	0.82%	0.96%	1.08%	1.20%
CR	Composite	0.66%	0.61%	0.83%	0.97%	1.10%	1.23%
CR	Composite	0.66%	0.61%	0.82%	0.96%	1.10%	1.23%
MM	Composite	0.66%	0.61%	0.82%	0.97%	1.09%	1.22%
CR	Composite	0.86%	0.86%	0.86%	0.86%	0.86%	0.86%
MR	Composite	0.86%	0.86%	0.86%	0.86%	0.86%	0.86%
XR	Composite	0.86%	0.86%	0.86%	0.86%	0.86%	0.86%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.42%	0.48%	0.58%	0.78%	0.88%	0.99%
MR	Composite	0.42%	0.48%	0.58%	0.78%	0.88%	0.99%
XR	Composite	0.004088816	0.004575737	0.005567454	0.007551447	0.008435815	0.009540293
CR	Composite	1.05%	1.15%	1.30%	1.50%	1.65%	1.75%
MM	Composite	0.0105	0.0115	0.013	0.015	0.016495	0.0175
CR	Composite	1.05%	1.15%	1.30%	1.50%	1.65%	1.75%
MM	Composite						
CR	Composite	0.010025	0.0115	0.014975	0.017	0.01935	0.021925
MM	Composite	0.010025	0.0115	0.014975	0.017	0.01935	0.021925
MR	Composite	1.00%	1.15%	1.50%	1.70%	1.93%	2.19%
CR	Composite						
MM	Composite	0.010025	0.0115	0.014975	0.017	0.01935	0.021925
MR	Composite	1.00%	1.15%	1.50%	1.70%	1.93%	2.19%
CR	Composite	0.00298	0.00415	0.0057	0.00785	0.0088875	0.01035
CR	Composite	0.00298	0.00415	0.0057	0.00785	0.0088875	0.01035
MR	Composite	0.00298	0.00415	0.0057	0.00785	0.0088875	0.0098325
CR	Composite	0.44%	0.53%	0.63%	0.71%	0.81%	0.92%

0.82%	0.83%	0.85%	0.93%	0.98%	0.4 NR	BBB
0.82%	0.008307284	0.008549073	0.009258275	0.009783482	0.4 NR	BBB
0.86%	0.88%	0.89%	0.96%	1.02%	0.4 NR	A
0.82%	0.83%	0.85%	0.92%	0.98%	0.4 NR	AA
0.86%	0.88%	0.89%	0.96%	1.02%	0.4 NR	A
0.82%	0.83%	0.85%	0.92%	0.98%	0.4 NR	AA
0.81%	0.82%	0.85%	0.92%	0.97%	0.4 NR	A
0.78%	0.79%	0.81%	0.88%	0.93%	0.4 NR	A
0.82%	0.83%	0.85%	0.92%	0.98%	0.4 NR	AA
0.84%	0.84%	0.85%	0.93%	0.98%	0.4 NR	BBB
0.80%	0.81%	0.85%	0.93%	0.98%	0.4 NR	A
					0.4	
0.86%	0.88%	0.89%	0.96%	1.02%	0.4 NR	A
0.82%	0.83%	0.85%	0.92%	0.98%	0.4 NR	AA
0.81%	0.82%	0.85%	0.92%	0.97%	0.4 NR	A
					0.4	
1.45%	1.47%	1.48%	1.60%	1.68%	0.2 NR	BBB
1.53%	1.54%	1.48%	1.67%	1.68%	0.2 NR	A
1.44%	1.47%	1.48%	1.60%	1.68%	0.2 NR	AA
1.42%	0.014454893	0.014821328	0.015881493	0.01678275	0.2 NR	A
1.37%	1.39%	1.48%	1.53%	1.68%	0.2 NR	A
1.53%	1.54%	1.48%	1.67%	1.68%	0.2 NR	A
1.44%	1.47%	1.48%	1.60%	1.68%	0.2 NR	AA
1.44%	1.47%	1.48%	1.60%	1.68%	0.2 NR	AA
1.44%	1.44%	1.48%	1.60%	1.68%	0.2 NR	A
					0.2	
1.44%	1.47%	1.48%	1.60%	1.68%	0.2 NR	AA
1.53%	1.54%	1.48%	1.67%	1.68%	0.2 NR	A
1.44%	1.47%	1.48%	1.60%	1.68%	0.2 NR	AA
1.42%	0.014454893	0.014821328	0.015881493	0.01678275	0.2 NR	A
0.81%	0.83%	0.87%	0.90%	0.94%	0.400000001 BB	BB
					0.400000001	
0.85%	0.88%	0.87%	0.90%	0.94%	0.400000001 BBB	BBB
0.80%	0.82%	0.87%	0.90%	0.94%	0.400000001 A	A
0.85%	0.88%	0.87%	0.90%	0.94%	0.400000001 BBB	BBB
0.80%	0.82%	0.87%	0.90%	0.94%	0.400000001 A	A
					0.400000001	
0.85%	0.88%	0.87%	0.90%	0.94%	0.400000001 BBB	BBB
0.80%	0.82%	0.87%	0.90%	0.94%	0.400000001 A	A
0.80%	0.82%	0.87%	0.90%	0.94%	0.400000001 A	A
0.81%	0.83%	0.87%	0.90%	0.94%	0.400000001 BB	BB
0.81%	0.83%	0.87%	0.90%	0.94%	0.400000001 BB	BB
0.85%	0.88%	0.87%	0.90%	0.94%	0.400000001 BBB	BBB
0.80%	0.82%	0.87%	0.90%	0.94%	0.400000001 A	A
					0.400000001	
1.24%	1.26%	1.38%	1.24%	1.39%	0.2 NR	NR
1.24%	1.27%	1.33%	1.24%	1.39%	0.2 NR	NR
1.23%	1.26%	1.31%	1.24%	1.39%	0.175 NR	NR
1.24%	1.26%	1.33%	1.24%	1.39%	0.175 NR	NR
1.24%	1.26%	1.38%	1.24%	1.39%	0.2 NR	NR
1.24%	1.27%	1.33%	1.24%	1.39%	0.2 NR	NR
0.91%	0.91%	0.91%	0.91%	0.91%	0.8	
0.91%	0.91%	0.91%	0.91%	0.91%	0.8	
0.91%	0.91%	0.91%	0.91%	0.91%	0.8	
					0.4	
					0.4	
					0.4	
0.95%	1.04%	1.30%	1.49%	1.94%	0.4 BBB	A
0.95%	1.04%	1.30%	1.49%	1.94%	0.4 BBB	A
0.91%	0.009979921	0.012567075	0.014881698	0.019419356	0.4 BB	BBB
1.90%	2.00%	2.00%	2.00%	2.00%	0.4 NR	NR
1.90%	0.02	0.02	0.02	0.02	0.4 NR	NR
1.90%	2.00%	2.00%	2.00%	2.00%	0.4 NR	NR
					0.4	
2.00%	2.00%	2.00%	2.00%	2.00%	0.4 NR	NR
2.00%	2.00%	2.00%	2.00%	2.00%	0.4 NR	NR
2.00%	2.00%	2.00%	2.00%	2.00%	0.4 NR	NR
					0.4	
2.00%	2.00%	2.00%	2.00%	2.00%	0.4 NR	NR
2.00%	2.00%	2.00%	2.00%	2.00%	0.4 NR	NR
1.14%	0.0135	0.0142076	0.014666475	0.0150852	0.4 NR	NR
1.14%	0.0135	0.0142076	0.014666475	0.0150852	0.4 NR	NR
1.08%	0.0135	0.0142076	0.014666475	0.0150852	0.4 NR	NR
1.00%	0.97%	1.02%	1.06%	1.12%	0.400000001 BB	BBB

BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	A	A	A	A	A
AA	AAA	AAA	AA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AA	AAA	AAA
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AAA	AAA	AA	AAA	AAA
A	AA	AA	AA	AA	AA
BBB	BBB	A	A	BBB	A
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	AA
A	A	AA	A	A	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
BBB	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	A	A	AA		AA
			NR		NR
			NR		NR
			NR		NR
BB	BBB	A	BB	BB	BBB
BB	BBB	A	BB	BB	BBB
B	BB	BBB	B	B	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	BBB	BBB	NR
NR	NR	NR	BBB	BBB	NR
NR	NR	NR	BB	BB	NR
BB	BBB	BBB	BBB	BBB	A

BB	BBB	BB	AA	12 Financials
BB	BBB	BB	AA	12 Financials
BBB	A	BBB	A	4 Financials
A	AA	A	AA	10 Financials
BBB	A	BBB	A	4 Financials
A	AA	A	AA	10 Financials
BBB	A	BBB	AA	12 Financials
BBB	A	BBB	AA	12 Financials
A	AA	A	AA	10 Financials
BB	BBB	BB	A	12 Financials
BB	BBB	BB	A	12 Financials
			NR	Financials
BBB	A	BBB	A	4 Financials
A	AA	A	AA	10 Financials
BBB	A	BBB	AA	12 Financials
			NR	Financials
NR	BB	NR	AA	12 Financials
NR	BBB	NR	A	11 Financials
NR	A	NR	A	11 Financials
NR	BBB	NR	AA	11 Financials
NR	BBB	NR	AA	11 Financials
NR	BBB	NR	A	11 Financials
NR	A	NR	A	11 Financials
NR	A	NR	A	11 Financials
NR	BB	NR	A	3 Financials
			NR	Financials
NR	A	NR	A	11 Financials
NR	BBB	NR	A	11 Financials
NR	A	NR	A	11 Financials
NR	BBB	NR	AA	11 Financials
NR	BB	NR	BBB	11 Financials
			NR	Financials
NR	BB	NR	BBB	11 Financials
NR	BB	NR	BBB	11 Financials
NR	BB	NR	BBB	11 Financials
NR	BB	NR	BBB	11 Financials
			NR	Financials
NR	BB	NR	BBB	11 Financials
NR	BB	NR	BBB	11 Financials
NR	BB	NR	BBB	11 Financials
NR	BB	NR	BBB	11 Financials
NR	BB	NR	BBB	11 Financials
NR	BB	NR	BBB	11 Financials
NR	BB	NR	BBB	11 Financials
			NR	Financials
BBB	NR	NR	BBB	6 Financials
A	NR	NR	BBB	6 Financials
BBB	NR	NR	BBB	9 Financials
BB	NR	NR	BBB	9 Financials
BBB	NR	NR	BBB	6 Financials
A	NR	NR	BBB	6 Financials
			NR	2
			NR	2
			NR	2
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	NR	NR	BBB	5 Technology
BBB	NR	NR	BBB	5 Technology
BB	NR	NR	BBB	5 Technology
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	NR	3 Basic Materials
NR	NR	NR	NR	3 Basic Materials
NR	NR	NR	NR	3 Basic Materials
BB	BB	NR	A	3 Financials

Europe	Netherlands	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	Entity Tier	CcyGrp
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA				
Europe	Netherlands	A	AA	Thin	Thin	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	Thin	Thin	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands	A	AA	Thin	Thin	Entity Tier	Entity Tier
Europe	Netherlands	A	AA	Thin	Thin	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
N.Amer	Canada	B	BB				
N.Amer	Canada	B	BB				
N.Amer	Canada	B	BB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Bahrain	BBB	A	Thin	Thin	Thin	Thin
Asia	Bahrain	BBB	A	Thin	Thin	Thin	Thin
Asia	Bahrain	BBB	A	Thin	Thin	Thin	Thin
Asia	Bahrain	BBB	A				
OffShore	Cayman Islands	BBB	AA	Thin	Thin	Thin	Thin
OffShore	Cayman Islands	BBB	AA	Thin	Thin	Thin	Thin
OffShore	Cayman Islands	BBB	AA	Thin	Thin	Thin	Thin
OffShore	Cayman Islands	BBB	AA				
OffShore	Cayman Islands	BBB	AA	Thin	Thin	Thin	Thin
OffShore	Cayman Islands	BBB	AA	Thin	Thin	Thin	Thin
Lat.Amer	Chile	A	BBB	Thin	Thin	Thin	Thin
Lat.Amer	Chile	A	BBB	Thin	Thin	Thin	Thin
Lat.Amer	Chile	A	BBB	Thin	Thin	Thin	Thin
Europe	Sweden	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
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Thin	Thin	Thin				
Thin	Thin	Thin				
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin

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Entity Tier

INVSAAUDMM	31-Jul-08 INVSA
INVSAAUDMR	31-Jul-08 INVSA
INVSACHFCR	31-Jul-08 INVSA
INVSACHFMM	31-Jul-08 INVSA
INVSAEURCR	31-Jul-08 INVSA
INVSAEURMM	31-Jul-08 INVSA
INVSAEURMR	31-Jul-08 INVSA
INVSAEURXR	31-Jul-08 INVSA
INVSAGBPCR	31-Jul-08 INVSA
INVSAGBPMM	31-Jul-08 INVSA
INVSAHKDMM	31-Jul-08 INVSA
INVSAJPYCR	31-Jul-08 INVSA
INVSAJPYMM	31-Jul-08 INVSA
INVSANOKMM	31-Jul-08 INVSA
INVSASEKCR	31-Jul-08 INVSA
INVSASEKMM	31-Jul-08 INVSA
INVSASEKXR	31-Jul-08 INVSA
INVSASGDMM	31-Jul-08 INVSA
INVSAUSDCR	31-Jul-08 INVSA
INVSAUSDMM	31-Jul-08 INVSA
INVSAUSDMR	31-Jul-08 INVSA
INVSAUSDXR	31-Jul-08 INVSA
IOIEURCR	31-Jul-08 IOI
IOIEURMM	31-Jul-08 IOI
IOIUSDCR	31-Jul-08 IOI
IOIUSDMM	31-Jul-08 IOI
IOIUSDMR	31-Jul-08 IOI
IOI-VLBHDUSDCR	31-Jul-08 IOI-VLBHD
IOI-VLBHDUSDMR	31-Jul-08 IOI-VLBHD
IOI-VLBHDUSDXR	31-Jul-08 IOI-VLBHD
IONMEDUSDMR	31-Jul-08 IONMED
IONMEDUSDXR	31-Jul-08 IONMED
IPAUDMR	31-Jul-08 IP
IPAUDXR	31-Jul-08 IP
IPCADMR	31-Jul-08 IP
IPCHFMR	31-Jul-08 IP
IPEURCR	31-Jul-08 IP
IPEURMM	31-Jul-08 IP
IPEURMR	31-Jul-08 IP
IPEURXR	31-Jul-08 IP
IPGBPMR	31-Jul-08 IP
IPGBPXR	31-Jul-08 IP
IPHKDMR	31-Jul-08 IP
IPHKDXR	31-Jul-08 IP
IPJPYMR	31-Jul-08 IP
IPJPYXR	31-Jul-08 IP
IPNOKMR	31-Jul-08 IP
IPSEKMR	31-Jul-08 IP
IPSEKXR	31-Jul-08 IP
IPSGDMR	31-Jul-08 IP
IPTWDCR	31-Jul-08 IP
IPTWDMR	31-Jul-08 IP
IPUSDCR	31-Jul-08 IP
IPUSDMM	31-Jul-08 IP
IPUSDMR	31-Jul-08 IP
IPUSDXR	31-Jul-08 IP
IPBSEURCR	31-Jul-08 IPBS
IPBSEURMM	31-Jul-08 IPBS
IPBSEURMR	31-Jul-08 IPBS
IPBSGBPCR	31-Jul-08 IPBS
IPBSGBPMM	31-Jul-08 IPBS
IPBSJPYCR	31-Jul-08 IPBS
IPBSJPYMM	31-Jul-08 IPBS
IPBSUSDCR	31-Jul-08 IPBS
IPBSUSDMM	31-Jul-08 IPBS
IPBSEURCR	31-Jul-08 IPBS
IPBSEURMM	31-Jul-08 IPBS
IPBSGBPMM	31-Jul-08 IPBS
IPBSJPYMM	31-Jul-08 IPBS
IPBSUSDMM	31-Jul-08 IPBS
IPGAUDMR	31-Jul-08 IPG
IPGAUDXR	31-Jul-08 IPG
IPGCADMR	31-Jul-08 IPG
IPGCADXR	31-Jul-08 IPG

Inv AB	W0C913	SNRFOR	AUD
Inv AB	W0C913	SNRFOR	AUD
Inv AB	W0C913	SNRFOR	CHF
Inv AB	W0C913	SNRFOR	CHF
Inv AB	W0C913	SNRFOR	EUR
Inv AB	W0C913	SNRFOR	EUR
Inv AB	W0C913	SNRFOR	EUR
Inv AB	W0C913	SNRFOR	EUR
Inv AB	W0C913	SNRFOR	GBP
Inv AB	W0C913	SNRFOR	GBP
Inv AB	W0C913	SNRFOR	HKD
Inv AB	W0C913	SNRFOR	JPY
Inv AB	W0C913	SNRFOR	JPY
Inv AB	W0C913	SNRFOR	NOK
Inv AB	W0C913	SNRFOR	SEK
Inv AB	W0C913	SNRFOR	SEK
Inv AB	W0C913	SNRFOR	SEK
Inv AB	W0C913	SNRFOR	SGD
Inv AB	W0C913	SNRFOR	USD
Inv AB	W0C913	SNRFOR	USD
Inv AB	W0C913	SNRFOR	USD
Inv AB	W0C913	SNRFOR	USD
IOI Corp BHD	YC58D9	SNRFOR	EUR
IOI Corp BHD	YC58D9	SNRFOR	EUR
IOI Corp BHD	YC58D9	SNRFOR	USD
IOI Corp BHD	YC58D9	SNRFOR	USD
IOI Corp BHD	YC58D9	SNRFOR	USD
IOI Ventures L BHD	YC58CE	SNRFOR	USD
IOI Ventures L BHD	YC58CE	SNRFOR	USD
IOI Ventures L BHD	YC58CE	SNRFOR	USD
ION MEDIA NETWORKS INC	4A825F	SNRFOR	USD
ION MEDIA NETWORKS INC	4A825F	SNRFOR	USD
Intl Paper Co	4A615A	SNRFOR	AUD
Intl Paper Co	4A615A	SNRFOR	AUD
Intl Paper Co	4A615A	SNRFOR	CAD
Intl Paper Co	4A615A	SNRFOR	CHF
Intl Paper Co	4A615A	SNRFOR	EUR
Intl Paper Co	4A615A	SNRFOR	EUR
Intl Paper Co	4A615A	SNRFOR	EUR
Intl Paper Co	4A615A	SNRFOR	EUR
Intl Paper Co	4A615A	SNRFOR	GBP
Intl Paper Co	4A615A	SNRFOR	GBP
Intl Paper Co	4A615A	SNRFOR	HKD
Intl Paper Co	4A615A	SNRFOR	HKD
Intl Paper Co	4A615A	SNRFOR	JPY
Intl Paper Co	4A615A	SNRFOR	JPY
Intl Paper Co	4A615A	SNRFOR	NOK
Intl Paper Co	4A615A	SNRFOR	SEK
Intl Paper Co	4A615A	SNRFOR	SEK
Intl Paper Co	4A615A	SNRFOR	SGD
Intl Paper Co	4A615A	SNRFOR	TWD
Intl Paper Co	4A615A	SNRFOR	TWD
Intl Paper Co	4A615A	SNRFOR	USD
Intl Paper Co	4A615A	SNRFOR	USD
Intl Paper Co	4A615A	SNRFOR	USD
Intl Paper Co	4A615A	SNRFOR	USD
Irish Life & Perm plc	GKDD9M	SNRFOR	EUR
Irish Life & Perm plc	GKDD9M	SNRFOR	EUR
Irish Life & Perm plc	GKDD9M	SNRFOR	EUR
Irish Life & Perm plc	GKDD9M	SNRFOR	GBP
Irish Life & Perm plc	GKDD9M	SNRFOR	GBP
Irish Life & Perm plc	GKDD9M	SNRFOR	JPY
Irish Life & Perm plc	GKDD9M	SNRFOR	JPY
Irish Life & Perm plc	GKDD9M	SNRFOR	USD
Irish Life & Perm plc	GKDD9M	SNRFOR	USD
Irish Life & Perm plc	GKDD9M	SUBLT2	EUR
Irish Life & Perm plc	GKDD9M	SUBLT2	EUR
Irish Life & Perm plc	GKDD9M	SUBLT2	GBP
Irish Life & Perm plc	GKDD9M	SUBLT2	JPY
Irish Life & Perm plc	GKDD9M	SUBLT2	USD
Interpublic Gp Cos Inc	4A66F9	SNRFOR	AUD
Interpublic Gp Cos Inc	4A66F9	SNRFOR	AUD
Interpublic Gp Cos Inc	4A66F9	SNRFOR	CAD
Interpublic Gp Cos Inc	4A66F9	SNRFOR	CAD

MM	Composite	0.44%	0.53%	0.63%	0.68%	0.78%	0.88%
MR	Composite						
CR	Composite	0.45%	0.55%	0.64%	0.72%	0.79%	0.90%
MM	Composite	0.44%	0.52%	0.64%	0.67%	0.75%	0.86%
CR	Composite	0.45%	0.55%	0.64%	0.72%	0.79%	0.90%
MM	Composite	0.004361732	0.005236418	0.006442925	0.006686016	0.007466553	0.008628452
MR	Composite	0.43%	0.52%	0.64%	0.66%	0.74%	0.85%
XR	Composite	0.42%	0.50%	0.59%	0.64%	0.71%	0.82%
CR	Composite	0.45%	0.55%	0.64%	0.72%	0.79%	0.90%
MM	Composite	0.44%	0.52%	0.64%	0.67%	0.75%	0.86%
MM	Composite	0.44%	0.52%	0.64%	0.67%	0.75%	0.86%
CR	Composite	0.44%	0.53%	0.63%	0.71%	0.76%	0.93%
MM	Composite	0.44%	0.53%	0.63%	0.68%	0.76%	0.89%
MM	Composite	0.44%	0.52%	0.64%	0.67%	0.75%	0.86%
CR	Composite	0.45%	0.55%	0.64%	0.72%	0.79%	0.90%
MM	Composite	0.44%	0.52%	0.64%	0.67%	0.75%	0.86%
XR	Composite	0.42%	0.50%	0.59%	0.64%	0.71%	0.82%
MM	Composite	0.44%	0.52%	0.64%	0.67%	0.75%	0.86%
CR	Composite	0.45%	0.55%	0.64%	0.72%	0.79%	0.90%
MM	Composite	0.44%	0.52%	0.64%	0.67%	0.75%	0.86%
MR	Composite	0.43%	0.52%	0.64%	0.66%	0.74%	0.85%
XR	Composite						
CR	Composite	0.75%	0.96%	1.17%	1.30%	1.44%	1.61%
MM	Composite						
CR	Composite	0.75%	0.96%	1.17%	1.30%	1.44%	1.61%
MM	Composite						
MR	Composite	0.00746991	0.009076651	0.011138987	0.01235994	0.013637541	0.015300223
CR	Composite	0.00909	0.00909	0.01162	0.0139	0.014825581	0.01575
MR	Composite	0.00909	0.00909	0.01162	0.0139	0.014825581	0.01575
XR	Composite						
MR	Composite						
XR	Composite	3.83%	3.83%	3.83%	3.83%	3.83%	3.83%
MR	Composite	0.84%	1.22%	1.44%	1.74%	1.90%	2.09%
XR	Composite	0.84%	1.18%	1.38%	1.68%	1.85%	2.04%
MR	Composite	0.84%	1.21%	1.39%	1.68%	1.87%	2.02%
MR	Composite	0.84%	1.21%	1.39%	1.68%	1.87%	2.02%
CR	Composite	0.84%	1.24%	1.47%	1.76%	1.98%	2.12%
MM	Composite	0.84%	1.20%	1.41%	1.69%	1.90%	2.04%
MR	Composite	0.84%	1.21%	1.39%	1.68%	1.87%	2.02%
XR	Composite	0.008418629	0.011675838	0.013231442	0.015821778	0.018081733	0.019412025
MR	Composite	0.84%	1.21%	1.39%	1.68%	1.87%	2.02%
XR	Composite	0.84%	1.17%	1.32%	1.58%	1.81%	1.94%
MR	Composite	0.84%	1.21%	1.39%	1.68%	1.87%	2.02%
XR	Composite	0.84%	1.17%	1.32%	1.58%	1.81%	1.94%
MR	Composite	0.84%	1.22%	1.44%	1.75%	1.91%	2.11%
XR	Composite	0.84%	1.18%	1.39%	1.69%	1.84%	2.03%
MR	Composite	0.84%	1.21%	1.39%	1.68%	1.87%	2.02%
MR	Composite	0.84%	1.21%	1.39%	1.68%	1.87%	2.02%
XR	Composite	0.84%	1.17%	1.32%	1.58%	1.81%	1.94%
MR	Composite	0.84%	1.21%	1.39%	1.68%	1.87%	2.02%
CR	Composite	0.84%	1.24%	1.47%	1.76%	1.98%	2.12%
MR	Composite	0.84%	1.21%	1.39%	1.68%	1.87%	2.02%
CR	Composite	0.84%	1.24%	1.47%	1.76%	1.98%	2.12%
MM	Composite	0.84%	1.20%	1.41%	1.69%	1.90%	2.04%
MR	Composite	0.008418629	0.012122455	0.013933061	0.016786028	0.018702768	0.020158401
XR	Composite	0.008418629	0.011675838	0.013231442	0.015821778	0.018081733	0.019412025
CR	Composite	1.03%	1.24%	1.52%	1.91%	2.01%	2.13%
MM	Composite	0.00982868	0.011884737	0.014555867	0.018600227	0.019299746	0.020404429
MR	Composite						
CR	Composite	1.03%	1.24%	1.52%	1.91%	2.01%	2.13%
MM	Composite	0.98%	1.19%	1.46%	1.86%	1.93%	2.04%
CR	Composite	0.009919055	0.011976277	0.014693516	0.018413888	0.019386675	0.02051207
MM	Composite	0.99%	1.20%	1.47%	1.84%	1.94%	2.05%
CR	Composite	1.03%	1.24%	1.52%	1.91%	2.01%	2.13%
MM	Composite	0.98%	1.19%	1.46%	1.86%	1.93%	2.04%
CR	Composite	0.015412651	0.021664642	0.027541822	0.030426907	0.033975164	0.03596136
MM	Composite	1.49%	2.08%	2.70%	2.91%	3.20%	3.41%
MM	Composite						
MM	Composite	1.50%	2.12%	2.68%	2.95%	3.30%	3.48%
MM	Composite	1.49%	2.08%	2.70%	2.91%	3.20%	3.41%
MR	Composite	2.01%	2.36%	2.71%	3.52%	3.74%	3.91%
XR	Composite	2.01%	2.36%	2.71%	3.52%	3.74%	3.91%
MR	Composite	2.02%	2.39%	3%	3.55%	3.77%	3.93%
XR	Composite	1.94%	2.32%	3%	3.42%	3.63%	3.76%

0.96%	0.97%	1.02%	1.06%	1.12%	0.400000001	BB	BBB
					0.400000001		
0.96%	1.03%	1.05%	1.11%	1.12%	0.400000002	A	AA
0.90%	0.96%	1.01%	1.06%	1.12%	0.400000001	BBB	AA
0.96%	1.03%	1.05%	1.11%	1.12%	0.400000002	A	AA
0.90%	0.009567762	0.010138333	0.0106455	0.011225	0.400000001	BBB	AA
0.89%	0.95%	1.00%	1.05%	1.12%	0.400000001	BBB	A
0.86%	0.91%	0.96%	1.02%	1.12%	0.400000001	BBB	A
0.96%	1.03%	1.05%	1.11%	1.12%	0.400000002	A	AA
0.90%	0.96%	1.01%	1.06%	1.12%	0.400000001	BBB	AA
0.90%	0.96%	1.01%	1.06%	1.12%	0.400000001	BBB	AA
1.01%	1.08%	1.02%	1.06%	1.12%	0.400000001	BB	BBB
0.97%	1.04%	1.02%	1.06%	1.12%	0.400000002	BB	BBB
0.90%	0.96%	1.01%	1.06%	1.12%	0.400000001	BBB	AA
0.96%	1.03%	1.05%	1.11%	1.12%	0.400000002	A	AA
0.90%	0.96%	1.01%	1.06%	1.12%	0.400000001	BBB	AA
0.86%	0.91%	0.96%	1.02%	1.12%	0.400000001	BBB	A
0.90%	0.96%	1.01%	1.06%	1.12%	0.400000001	BBB	AA
0.96%	1.03%	1.05%	1.11%	1.12%	0.400000002	A	AA
0.90%	0.96%	1.01%	1.06%	1.12%	0.400000001	BBB	AA
0.89%	0.95%	1.00%	1.05%	1.12%	0.400000001	BBB	A
					0.400000001		
1.70%	1.77%	1.91%	1.80%	1.76%	0.383333332	NR	A
					0.383333332		
1.70%	1.77%	1.91%	1.80%	1.76%	0.383333332	NR	A
					0.383333332		
1.61%	0.016853661	0.018187045	0.01804	0.0175909	0.383333332	NR	BBB
1.65%	0.0174	0.0174	0.0174	0.0174	0.25		NR
1.65%	0.0174	0.0174	0.0174	0.0174	0.25		NR
					0.25		
					0.4		
3.83%	3.83%	3.83%	3.83%	3.83%	0.4		
2.06%	2.16%	2.19%	2.28%	2.10%	0.4	BB	A
2.06%	2.08%	2.19%	2.28%	2.10%	0.4	BB	BBB
2.08%	2.17%	2.29%	2.29%	2.13%	0.4	BB	AA
2.08%	2.17%	2.29%	2.29%	2.13%	0.4	BB	AA
2.20%	2.29%	2.35%	2.42%	2.24%	0.4	BB	AA
2.11%	2.20%	2.25%	2.32%	2.15%	0.4	BB	AA
2.08%	2.17%	2.29%	2.29%	2.13%	0.4	BB	AA
2.01%	0.020804756	0.022070763	0.022142189	0.02053341	0.4	BB	AA
2.08%	2.17%	2.29%	2.29%	2.13%	0.4	BB	AA
2.01%	2.08%	2.21%	2.21%	2.05%	0.4	BB	AA
2.08%	2.17%	2.29%	2.29%	2.13%	0.4	BB	AA
2.01%	2.08%	2.21%	2.21%	2.05%	0.4	BB	AA
2.06%	2.23%	2.19%	2.28%	2.10%	0.4	BB	A
2.06%	2.15%	2.19%	2.28%	2.10%		BB	BBB
2.08%	2.17%	2.29%	2.29%	2.13%	0.4	BB	AA
2.08%	2.17%	2.29%	2.29%	2.13%	0.4	BB	AA
2.01%	2.08%	2.21%	2.21%	2.05%	0.4	BB	AA
2.08%	2.17%	2.29%	2.29%	2.13%	0.4	BB	AA
2.20%	2.29%	2.35%	2.42%	2.24%	0.4	BB	AA
2.08%	2.17%	2.29%	2.29%	2.13%	0.4	BB	AA
2.20%	2.29%	2.35%	2.42%	2.24%	0.4	BB	AA
2.11%	2.20%	2.25%	2.32%	2.15%	0.4	BB	AA
2.08%	0.021729598	0.022915	0.022924	0.021318841	0.4	BB	AA
2.01%	0.020804756	0.022070763	0.022142189	0.02053341	0.4	BB	AA
2.25%	2.27%	1.81%	1.93%	2.10%	0.400000001	BB	BBB
2.25%	0.02205612	0.0181	0.018489667	0.020119853	0.400000001	BBB	A
					0.400000001		
2.25%	2.27%	2%	2%	2%	0.400000001	BB	BBB
2.25%	2.21%	2%	2%	2%	0.400000001	BBB	A
2.25%	0.021966044	0.0181	0.018489667	0.020119853	0.400000001	B	BB
2.25%	2.20%	1.81%	1.85%	2.01%	0.400000001	B	BB
2.25%	2.27%	1.81%	1.93%	2.10%	0.400000001	BB	BBB
2.25%	2.21%	1.81%	1.85%	2.01%	0.400000001	BBB	A
3.57%	0.037615691	0.035257666	0.034007567	0.036394099	0.2	BBB	BBB
3.57%	3.51%	3.53%	3.40%	3.49%	0.2	A	BBB
					0.2		
0.035657959	3.66%	3.53%	3.40%	3.49%	0.2	BB	BB
0.035657959	3.51%	3.53%	3.40%	3.49%	0.2	A	BBB
0.039814292	4.03%	4.08%	4.12%	3.90%	0.4	BBB	A
0.039814292	4.03%	4.08%	4.12%	3.90%	0.4	BBB	A
4.01%	4.04%	4.11%	4.15%	4.07%	0.4	AA	AAA
3.88%	3.96%	3.95%	3.99%	3.80%	0.4	A	A

BB	A	A	A	A	A
A	A	A	AA	AA	A
A	AA	AA	AAA	AA	AAA
A	A	A	AA	AA	A
A	AA	AA	AAA	AA	AAA
BBB	A	A	AA	A	AA
BBB	A	A	AA	A	AA
A	A	A	AA	AA	A
A	AA	AA	AAA	AA	AAA
A	AA	AA	AAA	AA	AAA
BB	BBB	BBB	BBB	BBB	BBB
BB	A	BBB	A	A	A
A	AA	AA	AAA	AA	AAA
A	A	A	AA	AA	A
A	AA	AA	AAA	AA	AAA
BBB	A	A	AA	A	AA
A	AA	AA	AAA	AA	AAA
A	A	A	AA	AA	A
A	AA	AA	AAA	AA	AAA
BBB	A	A	AA	A	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AAA	AAA	AAA	AA	AAA
AA	AAA	AAA	AAA	AA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	A	BBB
AA	AAA	AAA	AAA	AA	AAA
AA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
BBB	A	A	A	NR	A
A	AA	AA	AA	NR	A
BBB	A	A	A	NR	A
A	AA	AA	AA	NR	A
BB	BBB	BBB	BBB	NR	BBB
BB	BBB	BBB	BBB	NR	BBB
BBB	A	A	A	NR	A
A	AA	AA	AA	NR	A
BBB	A	A	A	NR	A
A	AA	A	AA	NR	A
BB	BBB	BBB	BBB	NR	BBB
A	AA	A	AA	NR	A
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A

BB	BB	NR	A	3 Financials
			NR	Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	AA	12 Financials
A	A	NR	AA	12 Financials
BB	BB	NR	A	3 Financials
BB	BB	NR	A	3 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	A	6 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
			NR	Financials
A	NR	NR	A	6 Consumer Goods
			NR	Consumer Goods
A	NR	NR	A	6 Consumer Goods
			NR	Consumer Goods
BBB	NR	NR	A	6 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Services
			NR	2 Consumer Services
BBB	BBB	BB	A	3 Basic Materials
BBB	BBB	BB	A	4 Basic Materials
A	AA	A	AA	12 Basic Materials
A	AA	A	AA	12 Basic Materials
BBB	A	BBB	AA	12 Basic Materials
BBB	A	BBB	AA	12 Basic Materials
A	AA	A	AA	12 Basic Materials
A	A	BBB	AA	8 Basic Materials
A	AA	A	AA	12 Basic Materials
A	A	BBB	AA	8 Basic Materials
A	AA	A	AA	12 Basic Materials
A	A	BBB	AA	8 Basic Materials
BBB	BBB	BB	A	3 Basic Materials
BBB	BBB	BB	A	3 Basic Materials
A	AA	A	AA	12 Basic Materials
A	AA	A	AA	12 Basic Materials
A	A	BBB	AA	8 Basic Materials
A	AA	A	AA	12 Basic Materials
BBB	A	BBB	AA	12 Basic Materials
A	AA	A	AA	12 Basic Materials
BBB	A	BBB	AA	12 Basic Materials
BBB	A	BBB	AA	12 Basic Materials
A	AA	A	AA	12 Basic Materials
A	A	BBB	AA	8 Basic Materials
NR	BBB	BBB	A	7 Financials
NR	A	A	A	7 Financials
			NR	Financials
NR	BBB	BBB	A	7 Financials
NR	A	A	A	7 Financials
NR	BB	BB	A	7 Financials
NR	BB	BB	A	7 Financials
NR	BBB	BBB	A	7 Financials
NR	A	A	A	7 Financials
NR	NR	B	A	7 Financials
NR	NR	BB	A	6 Financials
			NR	Financials
NR	NR	CCC	A	7 Financials
NR	NR	BB	A	6 Financials
BB	BB	BBB	AA	14 Consumer Services
BB	BB	BBB	AA	14 Consumer Services
A	A	A	AA	14 Consumer Services
BBB	BBB	A	A	5 Consumer Services

Europe	Sweden	A	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	Sweden	A	AA				
Europe	Sweden	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	Sweden	A	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	Sweden	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	AA				
Asia	Malaysia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	BBB				
Asia	Malaysia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	BBB				
Asia	Malaysia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	BBB		Thin	Thin	Thin
Asia	Malaysia	A	BBB		Thin	Thin	Thin
Asia	Malaysia	A	BBB				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	A				
Europe	Ireland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	A	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Ireland	A	A				
Europe	Ireland	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	A	A	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			

	Thin					
CcyGrp	CcyGrp	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	Thin	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	Thin	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp

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IPGCHFMR	31-Jul-08 IPG
IPGCHFXR	31-Jul-08 IPG
IPGEURCR	31-Jul-08 IPG
IPGEURMM	31-Jul-08 IPG
IPGEURMR	31-Jul-08 IPG
IPGEURXR	31-Jul-08 IPG
IPGGBPXR	31-Jul-08 IPG
IPGJPYMR	31-Jul-08 IPG
IPGJPYXR	31-Jul-08 IPG
IPGNZDMR	31-Jul-08 IPG
IPGNZDXR	31-Jul-08 IPG
IPGSEKMR	31-Jul-08 IPG
IPGUSDCR	31-Jul-08 IPG
IPGUSDMM	31-Jul-08 IPG
IPGUSDMR	31-Jul-08 IPG
IPGUSDXR	31-Jul-08 IPG
IPRLNAUDMM	31-Jul-08 IPRLN
IPRLNCHFMM	31-Jul-08 IPRLN
IPRLNEURCR	31-Jul-08 IPRLN
IPRLNEURMM	31-Jul-08 IPRLN
IPRLNEURMR	31-Jul-08 IPRLN
IPRLNEURXR	31-Jul-08 IPRLN
IPRLNGBPCR	31-Jul-08 IPRLN
IPRLNGBPMM	31-Jul-08 IPRLN
IPRLNJPYCR	31-Jul-08 IPRLN
IPRLNJPYMM	31-Jul-08 IPRLN
IPRLNJPYMR	31-Jul-08 IPRLN
IPRLNUSDCR	31-Jul-08 IPRLN
IPRLNUSDMM	31-Jul-08 IPRLN
IPRLNUSDMR	31-Jul-08 IPRLN
IPRLNUSDXR	31-Jul-08 IPRLN
IPSCFEURCR	31-Jul-08 IPSCF
IPSCFEURMR	31-Jul-08 IPSCF
IPSCFEURXR	31-Jul-08 IPSCF
IPSCFUSDCR	31-Jul-08 IPSCF
IPSCFUSDMR	31-Jul-08 IPSCF
IPSCFUSDXR	31-Jul-08 IPSCF
IQWCNAUDMR	31-Jul-08 IQWCN
IQWCNCADXR	31-Jul-08 IQWCN
IQWCNCHFMR	31-Jul-08 IQWCN
IQWCNEURCR	31-Jul-08 IQWCN
IQWCNEURMM	31-Jul-08 IQWCN
IQWCNEURMR	31-Jul-08 IQWCN
IQWCNEURXR	31-Jul-08 IQWCN
IQWCNGBPMR	31-Jul-08 IQWCN
IQWCNHKDMR	31-Jul-08 IQWCN
IQWCNJPYMR	31-Jul-08 IQWCN
IQWCNSGDMR	31-Jul-08 IQWCN
IQWCNUSDCR	31-Jul-08 IQWCN
IQWCNUSDMM	31-Jul-08 IQWCN
IQWCNUSDMR	31-Jul-08 IQWCN
IQWCNUSDXR	31-Jul-08 IQWCN
IREURCR	31-Jul-08 IR
IREURMM	31-Jul-08 IR
IRUSDCR	31-Jul-08 IR
IRUSDMR	31-Jul-08 IR
IRUSDXR	31-Jul-08 IR
IR-NJAUDMR	31-Jul-08 IR-NJ
IR-NJAUDXR	31-Jul-08 IR-NJ
IR-NJCADMR	31-Jul-08 IR-NJ
IR-NJCHFMR	31-Jul-08 IR-NJ
IR-NJEURCR	31-Jul-08 IR-NJ
IR-NJEURMM	31-Jul-08 IR-NJ
IR-NJEURMR	31-Jul-08 IR-NJ
IR-NJEURXR	31-Jul-08 IR-NJ
IR-NJGBPMR	31-Jul-08 IR-NJ
IR-NJGBPXR	31-Jul-08 IR-NJ
IR-NJHKDMR	31-Jul-08 IR-NJ
IR-NJHKDXR	31-Jul-08 IR-NJ
IR-NJJPYMR	31-Jul-08 IR-NJ
IR-NJJPYXR	31-Jul-08 IR-NJ
IR-NJSEKMR	31-Jul-08 IR-NJ
IR-NJSEKXR	31-Jul-08 IR-NJ
IR-NJSGDMR	31-Jul-08 IR-NJ

Interpublic Gp Cos Inc	4A66F9	SNRFOR	CHF
Interpublic Gp Cos Inc	4A66F9	SNRFOR	CHF
Interpublic Gp Cos Inc	4A66F9	SNRFOR	EUR
Interpublic Gp Cos Inc	4A66F9	SNRFOR	EUR
Interpublic Gp Cos Inc	4A66F9	SNRFOR	EUR
Interpublic Gp Cos Inc	4A66F9	SNRFOR	EUR
Interpublic Gp Cos Inc	4A66F9	SNRFOR	GBP
Interpublic Gp Cos Inc	4A66F9	SNRFOR	JPY
Interpublic Gp Cos Inc	4A66F9	SNRFOR	JPY
Interpublic Gp Cos Inc	4A66F9	SNRFOR	NZD
Interpublic Gp Cos Inc	4A66F9	SNRFOR	NZD
Interpublic Gp Cos Inc	4A66F9	SNRFOR	SEK
Interpublic Gp Cos Inc	4A66F9	SNRFOR	USD
Interpublic Gp Cos Inc	4A66F9	SNRFOR	USD
Interpublic Gp Cos Inc	4A66F9	SNRFOR	USD
Interpublic Gp Cos Inc	4A66F9	SNRFOR	USD
Intl Pwr PLC	4A619U	SNRFOR	AUD
Intl Pwr PLC	4A619U	SNRFOR	CHF
Intl Pwr PLC	4A619U	SNRFOR	EUR
Intl Pwr PLC	4A619U	SNRFOR	EUR
Intl Pwr PLC	4A619U	SNRFOR	EUR
Intl Pwr PLC	4A619U	SNRFOR	EUR
Intl Pwr PLC	4A619U	SNRFOR	GBP
Intl Pwr PLC	4A619U	SNRFOR	GBP
Intl Pwr PLC	4A619U	SNRFOR	JPY
Intl Pwr PLC	4A619U	SNRFOR	JPY
Intl Pwr PLC	4A619U	SNRFOR	JPY
Intl Pwr PLC	4A619U	SNRFOR	USD
Intl Pwr PLC	4A619U	SNRFOR	USD
Intl Pwr PLC	4A619U	SNRFOR	USD
Intl Pwr PLC	4A619U	SNRFOR	USD
IPSCO Inc	CGCE65	SNRFOR	EUR
IPSCO Inc	CGCE65	SNRFOR	EUR
IPSCO Inc	CGCE65	SNRFOR	EUR
IPSCO Inc	CGCE65	SNRFOR	USD
IPSCO Inc	CGCE65	SNRFOR	USD
IPSCO Inc	CGCE65	SNRFOR	USD
Quebecor World Inc	7BCA23	SNRFOR	AUD
Quebecor World Inc	7BCA23	SNRFOR	CAD
Quebecor World Inc	7BCA23	SNRFOR	CHF
Quebecor World Inc	7BCA23	SNRFOR	EUR
Quebecor World Inc	7BCA23	SNRFOR	EUR
Quebecor World Inc	7BCA23	SNRFOR	EUR
Quebecor World Inc	7BCA23	SNRFOR	EUR
Quebecor World Inc	7BCA23	SNRFOR	GBP
Quebecor World Inc	7BCA23	SNRFOR	HKD
Quebecor World Inc	7BCA23	SNRFOR	JPY
Quebecor World Inc	7BCA23	SNRFOR	SGD
Quebecor World Inc	7BCA23	SNRFOR	USD
Quebecor World Inc	7BCA23	SNRFOR	USD
Quebecor World Inc	7BCA23	SNRFOR	USD
Quebecor World Inc	7BCA23	SNRFOR	USD
Ingersoll Rand Co Ltd	GKBEDM	SNRFOR	EUR
Ingersoll Rand Co Ltd	GKBEDM	SNRFOR	EUR
Ingersoll Rand Co Ltd	GKBEDM	SNRFOR	USD
Ingersoll Rand Co Ltd	GKBEDM	SNRFOR	USD
Ingersoll Rand Co Ltd	GKBEDM	SNRFOR	USD
Ingersoll Rand Co	49BEEC	SNRFOR	AUD
Ingersoll Rand Co	49BEEC	SNRFOR	AUD
Ingersoll Rand Co	49BEEC	SNRFOR	CAD
Ingersoll Rand Co	49BEEC	SNRFOR	CHF
Ingersoll Rand Co	49BEEC	SNRFOR	EUR
Ingersoll Rand Co	49BEEC	SNRFOR	EUR
Ingersoll Rand Co	49BEEC	SNRFOR	EUR
Ingersoll Rand Co	49BEEC	SNRFOR	EUR
Ingersoll Rand Co	49BEEC	SNRFOR	GBP
Ingersoll Rand Co	49BEEC	SNRFOR	GBP
Ingersoll Rand Co	49BEEC	SNRFOR	HKD
Ingersoll Rand Co	49BEEC	SNRFOR	HKD
Ingersoll Rand Co	49BEEC	SNRFOR	JPY
Ingersoll Rand Co	49BEEC	SNRFOR	JPY
Ingersoll Rand Co	49BEEC	SNRFOR	SEK
Ingersoll Rand Co	49BEEC	SNRFOR	SEK
Ingersoll Rand Co	49BEEC	SNRFOR	SGD

MR	Composite	2.02%	2.39%	2.80%	3.55%	3.77%	3.93%
XR	Composite	0.019441234	0.023207376	0.026140561	0.034183321	0.036258402	0.037619344
CR	Composite	2.12%	2.52%	2.90%	3.75%	3.98%	4.14%
MM	Composite	0.02039736	0.024193707	0.027821094	0.035997401	0.038187848	0.039716382
MR	Composite	2.02%	2.39%	2.80%	3.55%	3.77%	3.93%
XR	Composite	1.94%	2.32%	2.61%	3.42%	3.63%	3.76%
XR	Composite	1.94%	2.32%	2.61%	3.42%	3.63%	3.76%
MR	Composite	0.020140684	0.023764792	0.027292395	0.035215212	0.037424875	0.039312885
XR	Composite	0.020140684	0.022837542	0.026286886	0.035215212	0.037424875	0.037777477
MR	Composite	2.02%	2.39%	2.80%	3.55%	3.77%	3.93%
XR	Composite	1.94%	2.32%	2.61%	3.42%	3.63%	3.76%
MR	Composite	2.02%	2.39%	2.80%	3.55%	3.77%	3.93%
CR	Composite	2.12%	2.52%	2.90%	3.75%	3.98%	4.14%
MM	Composite						
MR	Composite	2.02%	2.39%	2.80%	3.55%	3.77%	3.93%
XR	Composite	1.94%	2.32%	2.61%	3.42%	3.63%	3.76%
MM	Composite	1.87%	2.17%	2.63%	3.12%	3.47%	3.73%
MM	Composite	1.87%	2.17%	2.66%	3.12%	3.47%	3.73%
CR	Composite	0.019494766	0.022643041	0.027373751	0.032464032	0.036189873	0.038904669
MM	Composite	1.87%	2.17%	2.66%	3.12%	3.47%	3.73%
MR	Composite						
XR	Composite	1.78%	2.07%	2.50%	2.97%	3.31%	3.56%
CR	Composite						
MM	Composite	1.87%	2.17%	2.66%	3.12%	3.47%	3.73%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.019494766	0.022643041	0.027373751	0.032464032	0.036189873	0.038904669
MM	Composite	1.87%	2.17%	2.66%	3.12%	3.47%	3.73%
MR	Composite						
XR	Composite	1.78%	2.07%	2.50%	2.97%	3.31%	3.56%
CR	Composite	1.12%	1.12%	1.12%	1.12%	1.12%	1.12%
MR	Composite	0.011201052	0.011201052	0.011201052	0.011201052	0.011201052	0.011201052
XR	Composite	1.12%	1.12%	1.12%	1.12%	1.12%	1.12%
CR	Composite	1.12%	1.12%	1.12%	1.12%	1.12%	1.12%
MR	Composite	1.12%	1.12%	1.12%	1.12%	1.12%	1.12%
XR	Composite	1.12%	1.12%	1.12%	1.12%	1.12%	1.12%
MR	Composite						
XR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
MR	Composite						
MR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite	0.38%	0.38%	0.51%	0.57%	0.62%	0.70%
XR	Composite	0.38%	0.38%	0.51%	0.55%	0.62%	0.68%
MR	Composite	0.37%	0.37%	0.47%	0.53%	0.61%	0.68%
XR	Composite	0.37%	0.37%	0.47%	0.53%	0.61%	0.68%
MR	Composite	0.37%	0.37%	0.48%	0.53%	0.62%	0.69%
MR	Composite	0.37%	0.37%	0.48%	0.53%	0.62%	0.69%
CR	Composite	0.003897678	0.003960538	0.005004535	0.005596724	0.006449599	0.007206264
MM	Composite	0.37%	0.38%	0.48%	0.54%	0.62%	0.69%
MR	Composite	0.37%	0.37%	0.48%	0.53%	0.62%	0.69%
XR	Composite	0.36%	0.37%	0.46%	0.51%	0.58%	0.66%
MR	Composite	0.00371625	0.003714841	0.004761833	0.005347152	0.006168129	0.006856182
XR	Composite	0.003566375	0.003650121	0.0045665	0.005127953	0.005802995	0.006620749
MR	Composite	0.37%	0.37%	0.48%	0.53%	0.62%	0.69%
XR	Composite	0.36%	0.37%	0.46%	0.51%	0.58%	0.66%
MR	Composite	0.37%	0.37%	0.47%	0.53%	0.61%	0.68%
XR	Composite	0.37%	0.37%	0.47%	0.53%	0.61%	0.68%
MR	Composite	0.37%	0.37%	0.48%	0.53%	0.62%	0.69%
XR	Composite	0.36%	0.37%	0.46%	0.51%	0.58%	0.66%
MR	Composite	0.37%	0.37%	0.48%	0.53%	0.62%	0.69%

4.01%	4.04%	4.11%	4.15%	4.07%	0.4 AA	AAA
3.88%	0.039599264	0.039479655	0.03990818	0.038000651	0.4 A	A
4.23%	4.28%	4.31%	4.36%	4.20%	0.4 A	AA
4.06%	0.041091424	0.041421277	0.041870878	0.040353329	0.4 A	AA
4.01%	4.04%	4.11%	4.15%	4.07%	0.4 AA	AAA
3.88%	3.96%	3.95%	3.99%	3.80%	0.4 A	A
3.88%	3.96%	3.95%	3.99%	3.80%	0.4 A	A
3.98%	0.040553515	0.04078771	0.041194554	0.039033965	0.4 BBB	A
3.83%	0.038971201	0.04078771	0.041194554	0.039033965	0.4 BBB	BBB
4.01%	4.04%	4.11%	4.15%	4.07%	0.4 AA	AAA
3.88%	3.96%	3.95%	3.99%	3.80%	0.4 A	A
4.01%	4.04%	4.11%	4.15%	4.07%	0.4 AA	AAA
4.23%	4.28%	4.31%	4.36%	4.20%	0.4 A	AA
					0.4	
4.01%	4.04%	4.11%	4.15%	4.07%	0.4 AA	AAA
3.88%	3.96%	3.95%	3.99%	3.80%	0.4 A	A
3.88%	4.02%	4.00%	4.02%	4.00%	0.4 BBB	BBB
3.89%	4.02%	4.00%	4.02%	4.04%	0.4 AA	AA
4.04%	0.041822917	0.041691773	0.041840278	0.04184585	0.4 A	A
3.89%	4.02%	4.00%	4.02%	4.04%	0.4 AA	AA
					0.4	
3.70%	3.83%	3.81%	3.83%	3.83%	0.4 A	A
					0.4	
3.89%	4.02%	4.00%	4.02%	4.04%	0.4 AA	AA
					0.4	
					0.4	
					0.4	
4.04%	0.041822917	0.041691773	0.041840278	0.04184585	0.4 A	A
3.89%	4.02%	4.00%	4.02%	4.04%	0.4 AA	AA
					0.4	
3.70%	3.83%	3.81%	3.83%	3.83%	0.4 A	A
1.12%	1.12%	1.12%	1.12%	1.12%	0.4	
0.011201052	0.011201052	0.011201052	0.011201052	0.011201052	0.4	
1.12%	1.12%	1.12%	1.12%	1.12%	0.4	
1.12%	1.12%	1.12%	1.12%	1.12%	0.4	
1.12%	1.12%	1.12%	1.12%	1.12%	0.4	
1.12%	1.12%	1.12%	1.12%	1.12%	0.4	
					0.412499998	
					0.412499999	
					0.412499998	
					0.412499998	
					0.412499999	
					0.412499998	
					0.412499999	
					0.412499998	
					0.412499998	
					0.412499999	
					0.412499998	
					0.412499998	
					0.412499999	
					0.412499998	
					0.412499999	
					0.4	
					0.4	
					0.4	
0.73%	0.77%	0.77%	0.77%	0.77%	0.4	NR
0.70%	0.74%	0.74%	0.74%	0.74%	0.4	NR
0.71%	0.74%	0.99%	1.09%	0.81%	0.4 BB	BBB
0.71%	0.74%	0.99%	1.09%	0.81%	0.4 BB	BBB
0.72%	0.75%	0.99%	1.09%	0.81%	0.4 A	AA
0.72%	0.75%	0.99%	1.09%	0.81%	0.4 A	AA
0.75%	0.007886899	0.00989	0.011494386	0.008056096	0.4 BBB	A
0.72%	0.76%	0.99%	1.10%	0.81%	0.4 BBB	A
0.72%	0.75%	0.99%	1.09%	0.81%	0.4 A	AA
0.68%	0.72%	0.99%	1.05%	0.81%	0.4 BBB	AA
0.72%	0.007495456	0.00989	0.010919667	0.008056096	0.4 A	AA
0.68%	0.007181541	0.00989	0.010517363	0.008056096	0.4 BBB	AA
0.72%	0.75%	0.99%	1.09%	0.81%	0.4 A	AA
0.68%	0.72%	0.99%	1.05%	0.81%	0.4 BBB	AA
0.71%	0.74%	0.99%	1.09%	0.81%	0.4 BB	BBB
0.71%	0.74%	0.99%	1.09%	0.81%	BB	BBB
0.72%	0.75%	0.99%	1.09%	0.81%	0.4 A	AA
0.68%	0.72%	0.99%	1.05%	0.81%	0.4 BBB	AA
0.72%	0.75%	0.99%	1.09%	0.81%	0.4 A	AA

AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	BBB	BBB	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
BBB	A	BBB	A	BBB	BBB
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		

NR	A	NR	A	A	A
NR	BBB	NR	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AA	AA	AA	AA	AA

A	A	A	AA	14 Consumer Services
BBB	BBB	A	A	5 Consumer Services
BBB	BBB	A	AA	14 Consumer Services
BBB	BBB	A	AA	14 Consumer Services
A	A	A	AA	14 Consumer Services
BBB	BBB	A	A	5 Consumer Services
BBB	BBB	A	A	5 Consumer Services
BB	BB	BBB	A	3 Consumer Services
BB	BB	BBB	A	3 Consumer Services
A	A	A	AA	14 Consumer Services
BBB	BBB	A	A	5 Consumer Services
A	A	A	AA	14 Consumer Services
BBB	BBB	A	AA	14 Consumer Services
			NR	Consumer Services
A	A	A	AA	14 Consumer Services
BBB	BBB	A	A	5 Consumer Services
BB	BBB	BB	AA	12 Utilities
A	AA	A	AA	12 Utilities
BBB	A	BBB	AA	12 Utilities
A	AA	A	AA	12 Utilities
			NR	Utilities
BBB	A	BBB	AA	12 Utilities
			NR	Utilities
A	AA	A	AA	12 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
BBB	A	BBB	AA	12 Utilities
A	AA	A	AA	12 Utilities
			NR	Utilities
BBB	A	BBB	AA	12 Utilities
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			A	3 Industrials
			A	3 Industrials
NR	CCC	NR	A	11 Industrials
NR	CCC	NR	A	11 Industrials
NR	BB	NR	A	11 Industrials
NR	BB	NR	A	11 Industrials
NR	B	NR	A	11 Industrials
NR	B	NR	A	11 Industrials
NR	BB	NR	A	11 Industrials
NR	B	NR	A	6 Industrials
NR	BB	NR	A	11 Industrials
NR	B	NR	A	6 Industrials
NR	BB	NR	A	11 Industrials
NR	B	NR	A	6 Industrials
NR	CCC	NR	A	11 Industrials
NR	CCC	NR	A	11 Industrials
NR	BB	NR	A	11 Industrials
NR	B	NR	A	6 Industrials
NR	BB	NR	A	11 Industrials

N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Entity Tier	CcyGrp	CcyGrp	Entity Tier
N.Amer	United States	B	BB	Entity Tier	DocAdj	DocAdj	Entity Tier
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Canada	D	CCC				
N.Amer	Bermuda		A				
N.Amer	Bermuda		A				
N.Amer	Bermuda		A				
N.Amer	Bermuda		A		Thin	Thin	CcyGrp
N.Amer	Bermuda		A		Thin	Thin	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin					
	Thin					
	Thin					
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	Thin					

Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

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IR-NJUSDCR	31-Jul-08 IR-NJ
IR-NJUSDMM	31-Jul-08 IR-NJ
IR-NJUSDMR	31-Jul-08 IR-NJ
IR-NJUSDXR	31-Jul-08 IR-NJ
IRAQEURCR	31-Jul-08 IRAQ
IRAQEURMM	31-Jul-08 IRAQ
IRAQUSDCR	31-Jul-08 IRAQ
IRAQUSDMM	31-Jul-08 IRAQ
IRELNDEURCR	31-Jul-08 IRELND
IRELNDEURMM	31-Jul-08 IRELND
IRELNDEURMR	31-Jul-08 IRELND
IRELNDJPYCR	31-Jul-08 IRELND
IRELNDUSDCR	31-Jul-08 IRELND
IRELNDUSDMM	31-Jul-08 IRELND
IRELNDUSDMR	31-Jul-08 IRELND
IRFCIUSDCR	31-Jul-08 IRFCI
IRFCIUSDMR	31-Jul-08 IRFCI
IRMDAUDMR	31-Jul-08 IRMD
IRMDAUDXR	31-Jul-08 IRMD
IRMDEURMM	31-Jul-08 IRMD
IRMDEURMR	31-Jul-08 IRMD
IRMDEURXR	31-Jul-08 IRMD
IRMDHKDXR	31-Jul-08 IRMD
IRMDUSDCR	31-Jul-08 IRMD
IRMDUSDMM	31-Jul-08 IRMD
IRMDUSDMR	31-Jul-08 IRMD
IRMDUSDXR	31-Jul-08 IRMD
IRMDAUDXR	31-Jul-08 IRMD
IRMDEURMM	31-Jul-08 IRMD
IRMDEURMR	31-Jul-08 IRMD
IRMDEURXR	31-Jul-08 IRMD
IRMDGBPMM	31-Jul-08 IRMD
IRMDILSXR	31-Jul-08 IRMD
IRMDUSDCR	31-Jul-08 IRMD
IRMDUSDMM	31-Jul-08 IRMD
IRMDUSDMR	31-Jul-08 IRMD
IRMDUSDXR	31-Jul-08 IRMD
IRPCUSDCR	31-Jul-08 IRPC
ISACBUSDCR	31-Jul-08 ISACB
ISACBUSDMR	31-Jul-08 ISACB
ISETANEURCR	31-Jul-08 ISETAN
ISETANJPYCR	31-Jul-08 ISETAN
ISETANJPYMR	31-Jul-08 ISETAN
ISETANJPYXR	31-Jul-08 ISETAN
ISETANUSDCR	31-Jul-08 ISETAN
ISLEUSDMR	31-Jul-08 ISLE
ISLEUSDXR	31-Jul-08 ISLE
ISLEUSDMR	31-Jul-08 ISLE
ISLEUSDXR	31-Jul-08 ISLE
ISRAELAUDCR	31-Jul-08 ISRAEL
ISRAELCADCR	31-Jul-08 ISRAEL
ISRAELEURCR	31-Jul-08 ISRAEL
ISRAELEURMM	31-Jul-08 ISRAEL
ISRAELEURMR	31-Jul-08 ISRAEL
ISRAELGBPCR	31-Jul-08 ISRAEL
ISRAELHKDCR	31-Jul-08 ISRAEL
ISRAELILSCR	31-Jul-08 ISRAEL
ISRAELSGDCR	31-Jul-08 ISRAEL
ISRAELUSDCR	31-Jul-08 ISRAEL
ISRAELUSDMM	31-Jul-08 ISRAEL
ISRAELUSDMR	31-Jul-08 ISRAEL
ISRAELUSDXR	31-Jul-08 ISRAEL
ISRELEAUDCR	31-Jul-08 ISRELE
ISRELEAUDMM	31-Jul-08 ISRELE
ISRELEAUDMR	31-Jul-08 ISRELE
ISRELECHFCR	31-Jul-08 ISRELE
ISRELECHFMM	31-Jul-08 ISRELE
ISRELEEURCR	31-Jul-08 ISRELE
ISRELEEURMM	31-Jul-08 ISRELE
ISRELEEURMR	31-Jul-08 ISRELE
ISRELEEURXR	31-Jul-08 ISRELE
ISRELEJPYCR	31-Jul-08 ISRELE
ISRELEJPYMM	31-Jul-08 ISRELE
ISRELESGDCR	31-Jul-08 ISRELE

Ingersoll Rand Co	49BEEC	SNRFOR	USD
Ingersoll Rand Co	49BEEC	SNRFOR	USD
Ingersoll Rand Co	49BEEC	SNRFOR	USD
Ingersoll Rand Co	49BEEC	SNRFOR	USD
Rep of Iraq	MRBEA2	SNRFOR	EUR
Rep of Iraq	MRBEA2	SNRFOR	EUR
Rep of Iraq	MRBEA2	SNRFOR	USD
Rep of Iraq	MRBEA2	SNRFOR	USD
Rep Irlnd	4A88DE	SNRFOR	EUR
Rep Irlnd	4A88DE	SNRFOR	EUR
Rep Irlnd	4A88DE	SNRFOR	EUR
Rep Irlnd	4A88DE	SNRFOR	JPY
Rep Irlnd	4A88DE	SNRFOR	USD
Rep Irlnd	4A88DE	SNRFOR	USD
Rep Irlnd	4A88DE	SNRFOR	USD
Indian Rwy Fin Corp Ltd	Y1CD69	SNRFOR	USD
Indian Rwy Fin Corp Ltd	Y1CD69	SNRFOR	USD
Iron Mtn Inc	4A8ACT	SNRFOR	AUD
Iron Mtn Inc	4A8ACT	SNRFOR	AUD
Iron Mtn Inc	4A8ACT	SNRFOR	EUR
Iron Mtn Inc	4A8ACT	SNRFOR	EUR
Iron Mtn Inc	4A8ACT	SNRFOR	EUR
Iron Mtn Inc	4A8ACT	SNRFOR	HKD
Iron Mtn Inc	4A8ACT	SNRFOR	USD
Iron Mtn Inc	4A8ACT	SNRFOR	USD
Iron Mtn Inc	4A8ACT	SNRFOR	USD
Iron Mtn Inc	4A8ACT	SNRFOR	USD
Iron Mtn Inc	4A8ACT	SUBLT2	AUD
Iron Mtn Inc	4A8ACT	SUBLT2	EUR
Iron Mtn Inc	4A8ACT	SUBLT2	EUR
Iron Mtn Inc	4A8ACT	SUBLT2	EUR
Iron Mtn Inc	4A8ACT	SUBLT2	GBP
Iron Mtn Inc	4A8ACT	SUBLT2	ILS
Iron Mtn Inc	4A8ACT	SUBLT2	USD
Iron Mtn Inc	4A8ACT	SUBLT2	USD
Iron Mtn Inc	4A8ACT	SUBLT2	USD
Iron Mtn Inc	4A8ACT	SUBLT2	USD
IRPC Pub Co Ltd	YC58EL	SNRFOR	USD
ISA Cap do Brasil SA	PUDG9D	SNRFOR	USD
ISA Cap do Brasil SA	PUDG9D	SNRFOR	USD
Isetan Co Ltd	JL67CB	SNRFOR	EUR
Isetan Co Ltd	JL67CB	SNRFOR	JPY
Isetan Co Ltd	JL67CB	SNRFOR	JPY
Isetan Co Ltd	JL67CB	SNRFOR	JPY
Isetan Co Ltd	JL67CB	SNRFOR	USD
ISLE OF CAPRI CASINOS INC	4AA9EB	SNRFOR	USD
ISLE OF CAPRI CASINOS INC	4AA9EB	SNRFOR	USD
ISLE OF CAPRI CASINOS INC	4AA9EB	SUBLT2	USD
ISLE OF CAPRI CASINOS INC	4AA9EB	SUBLT2	USD
St Israel	4AB64A	SNRFOR	AUD
St Israel	4AB64A	SNRFOR	CAD
St Israel	4AB64A	SNRFOR	EUR
St Israel	4AB64A	SNRFOR	EUR
St Israel	4AB64A	SNRFOR	EUR
St Israel	4AB64A	SNRFOR	GBP
St Israel	4AB64A	SNRFOR	HKD
St Israel	4AB64A	SNRFOR	ILS
St Israel	4AB64A	SNRFOR	SGD
St Israel	4AB64A	SNRFOR	USD
St Israel	4AB64A	SNRFOR	USD
St Israel	4AB64A	SNRFOR	USD
St Israel	4AB64A	SNRFOR	USD
Israel Elec Corp LTD	4AB57E	SNRFOR	AUD
Israel Elec Corp LTD	4AB57E	SNRFOR	AUD
Israel Elec Corp LTD	4AB57E	SNRFOR	AUD
Israel Elec Corp LTD	4AB57E	SNRFOR	CHF
Israel Elec Corp LTD	4AB57E	SNRFOR	CHF
Israel Elec Corp LTD	4AB57E	SNRFOR	EUR
Israel Elec Corp LTD	4AB57E	SNRFOR	EUR
Israel Elec Corp LTD	4AB57E	SNRFOR	EUR
Israel Elec Corp LTD	4AB57E	SNRFOR	EUR
Israel Elec Corp LTD	4AB57E	SNRFOR	JPY
Israel Elec Corp LTD	4AB57E	SNRFOR	JPY
Israel Elec Corp LTD	4AB57E	SNRFOR	SGD

CR	Composite	0.39%	0.40%	0.50%	0.56%	0.64%	0.72%
MM	Composite						
MR	Composite	0.37%	0.37%	0.48%	0.53%	0.62%	0.69%
XR	Composite	0.36%	0.37%	0.46%	0.51%	0.58%	0.66%
CR	Composite	2.49%	2.75%	3.59%	3.89%	4.27%	4.52%
MM	Composite	2.39%	2.64%	3.45%	3.73%	4.10%	4.34%
CR	Composite	2.49%	2.75%	3.59%	3.89%	4.27%	4.52%
MM	Composite	2.39%	2.64%	3.45%	3.73%	4.10%	4.34%
CR	Composite	0.001296	0.0007375	0.00137809	0.002030951	0.002381085	0.00277205
MM	Composite	0.13%	0.07%	0.13%	0.19%	0.23%	0.28%
MR	Composite						
CR	Composite	0.13%	0.07%	0.14%	0.20%	0.24%	0.28%
CR	Composite	0.13%	0.07%	0.14%	0.20%	0.24%	0.28%
MM	Composite	0.13%	0.07%	0.13%	0.19%	0.23%	0.28%
MR	Composite	0.13%	0.07%	0.13%	0.19%	0.23%	0.27%
CR	Composite	1.68%	1.68%	1.68%	1.68%	2.04%	2.04%
MR	Composite	1.68%	1.68%	1.68%	1.68%	2.04%	2.04%
MR	Composite	1.77%	2.48%	3.12%	3.61%	3.95%	4.35%
XR	Composite						
MM	Composite						
MR	Composite	1.77%	2.53%	3.20%	3.69%	3.95%	4.35%
XR	Composite	0.017748	0.023981667	0.030708	0.035712667	0.039479	0.043518
XR	Composite	0.017748	0.023981667	0.030708	0.035712667	0.039479	0.043518
CR	Composite						
MM	Composite						
MR	Composite	0.017748	0.025339399	0.032036967	0.036947235	0.039479	0.0435
XR	Composite	1.77%	2.40%	3.07%	3.57%	3.95%	4.35%
XR	Composite	2.36%	2.51%	3.32%	3.51%	3.96%	4.31%
MM	Composite						
MR	Composite						
XR	Composite	0.023554315	0.024733187	0.033147264	0.034633667	0.03932925	0.0430005
MM	Composite	0.023554315	0.025969476	0.034605831	0.036175578	0.041142617	0.044532494
XR	Composite	2.36%	2.47%	3.31%	3.46%	3.93%	4.30%
CR	Composite						
MM	Composite						
MR	Composite	2.36%	2.57%	3.42%	3.58%	4.07%	4.41%
XR	Composite	2.36%	2.47%	3.31%	3.46%	3.93%	4.30%
CR	Composite	0.88%	0.88%	1.37%	1.37%	1.56%	1.77%
CR	Composite	1.85%	1.85%	2.15%	2.47%	2.74%	3.03%
MR	Composite	0.01845	0.01845	0.0215	0.0247	0.0274	0.0303
CR	Composite	0.13%	0.11%	0.20%	0.22%	0.26%	0.30%
CR	Composite	0.001333333	0.001033333	0.001996672	0.002240563	0.002631731	0.002990454
MR	Composite						
XR	Composite	0.000989167	0.000909	0.001497504	0.001680422	0.001983165	0.00229784
CR	Composite	0.13%	0.11%	0.20%	0.22%	0.26%	0.30%
MR	Composite	7.51%	6.91%	8.81%	9.46%	9.99%	10.42%
XR	Composite	7.51%	6.91%	8.81%	9.46%	9.99%	10.42%
MR	Composite	0.071314071	0.073290455	0.08918018	0.097078257	0.101810751	0.107272335
XR	Composite	7.13%	7.33%	8.92%	9.71%	10.18%	10.33%
CR	Composite	0.15%	0.30%	0.47%	0.55%	0.70%	0.83%
CR	Composite	0.15%	0.30%	0.47%	0.55%	0.70%	0.83%
CR	Composite	0.15%	0.30%	0.47%	0.55%	0.70%	0.83%
MM	Composite	0.14%	0.29%	0.45%	0.52%	0.67%	0.80%
MR	Composite	0.14%	0.28%	0.44%	0.52%	0.67%	0.79%
CR	Composite	0.15%	0.30%	0.47%	0.55%	0.70%	0.83%
CR	Composite	0.15%	0.30%	0.47%	0.55%	0.70%	0.83%
CR	Composite	0.15%	0.30%	0.47%	0.55%	0.70%	0.83%
CR	Composite	0.0014675	0.002989857	0.0046576	0.005458384	0.007022854	0.008330724
CR	Composite	0.15%	0.30%	0.47%	0.55%	0.70%	0.83%
MM	Composite	0.14%	0.29%	0.45%	0.52%	0.67%	0.80%
MR	Composite	0.14%	0.28%	0.44%	0.52%	0.67%	0.79%
XR	Composite						
CR	Composite	0.69%	0.74%	0.97%	1.12%	1.27%	1.46%
MM	Composite	0.69%	0.74%	0.97%	1.12%	1.22%	1.40%
MR	Composite	0.69%	0.74%	0.97%	1.12%	1.21%	1.38%
CR	Composite	0.68%	0.74%	0.97%	1.13%	1.28%	1.39%
MM	Composite	0.67%	0.71%	0.94%	1.08%	1.24%	1.34%
CR	Composite	0.68%	0.74%	0.97%	1.13%	1.28%	1.39%
MM	Composite	0.67%	0.71%	0.94%	1.08%	1.24%	1.34%
MR	Composite	0.67%	0.71%	0.93%	1.07%	1.22%	1.33%
XR	Composite						
CR	Composite	0.69%	0.74%	0.97%	1.12%	1.28%	1.39%
MM	Composite	0.69%	0.74%	0.97%	1.12%	1.28%	1.39%
CR	Composite	0.68%	0.74%	0.97%	1.13%	1.28%	1.39%

0.75%	0.79%	0.99%	1.15%	0.81%	0.4 BBB	A
					0.4	
0.72%	0.75%	0.99%	1.09%	0.81%	0.4 A	AA
0.68%	0.72%	0.99%	1.05%	0.81%	0.4 BBB	AA
4.75%	5.00%	5.03%	5.13%	5.18%	0.25 A	BBB
4.56%	4.80%	5.03%	4.92%	4.97%	0.266666667 BBB	BB
4.75%	5.00%	5.03%	5.13%	5.18%	0.25 A	BBB
4.56%	4.80%	5.03%	4.92%	4.97%	0.266666667 BBB	BB
0.31%	0.00356772	0.003826536	0.004149426	0.00408299	0.4 NR	A
0.30%	0.35%	0.37%	0.40%	0.39%	0.368750001 NR	BBB
					0.368750001	
0.31%	0.36%	0.37%	0.41%	0.40%	0.368750001 NR	BB
0.31%	0.36%	0.38%	0.41%	0.41%	0.4 NR	A
0.30%	0.35%	0.37%	0.40%	0.39%	0.368750001 NR	BBB
0.30%	0.34%	0.36%	0.39%	0.39%	0.368750001 NR	BBB
2.23%	2.23%	2.23%	2.23%	2.23%	0.15	
2.23%	2.23%	2.23%	2.23%	2.23%	0.15	
4.55%	4.61%	4.79%	4.60%	4.73%	NR	CCC
					0.4	
					0.4	
4.52%	4.62%	4.79%	4.60%	4.85%	0.4 NR	B
4.58%	0.046132	0.04786915	0.046014	0.046752841	0.4 NR	A
4.58%	0.046132	0.04786915	0.046014	0.046752841	0.4 NR	A
					0.4	
					0.4	
4.52%	0.046166667	0.04786915	0.046014	0.048541201	0.4 NR	B
4.58%	4.61%	4.79%	4.60%	4.68%	0.4 NR	A
4.49%	4.58%	4.55%	4.55%	4.65%	0.3 NR	CCC
					0.3	
					0.3	
4.48%	0.045558	0.0455	0.045503667	0.045891931	0.3 NR	BB
4.64%	0.047549276	0.0455	0.047741552	0.048148911	0.3 NR	B
4.48%	4.56%	4.55%	4.55%	4.59%	0.3 NR	BB
					0.3	
					0.3	
4.59%	4.71%	4.55%	4.72%	4.76%	0.3 NR	B
4.48%	4.56%	4.55%	4.55%	4.59%	0.3 NR	BB
2.01%	2.01%	2.01%	2.01%	2.01%	0.4	NR
3.33%	3.75%	3.75%	3.75%	3.75%	0.3	NR
3.33%	0.0375	0.0375	0.0375	0.0375	0.3	NR
0.35%	0.43%	0.67%	0.72%		0.349999999 BB	BB
0.35%	0.004270147	0.006669178	0.007212265		0.35 A	A
					0.349999999	
0.27%	0.00329281	0.006669178	0.007212265		0.349999999 BBB	BBB
0.35%	0.43%	0.67%	0.72%		0.349999999 BB	BB
10.50%	10.20%	10.34%	10.34%	10.34%	0.4 NR	NR
10.50%	10.20%	10.34%	10.34%	10.34%	0.4 NR	NR
10.48%	0.101847264	0.101847264	0.101847264	0.101847264	0.225 NR	NR
10.48%	10.18%	10.18%	10.18%	10.18%	0.225 NR	NR
0.95%	1.06%	1.16%	1.20%	1.23%	0.25 B	BBB
0.95%	1.06%	1.16%	1.20%	1.23%	0.25 BBB	AA
0.95%	1.06%	1.16%	1.20%	1.23%	0.25 BBB	AA
0.92%	1.02%	1.16%	1.15%	1.18%	0.25 BB	A
0.91%	1.01%	1.16%	1.14%	1.17%	0.25 BB	A
0.95%	1.06%	1.16%	1.20%	1.23%	0.25 BBB	AA
0.95%	1.06%	1.16%	1.20%	1.23%	0.25 BBB	AA
0.95%	1.06%	1.16%	1.20%	1.23%	0.25 BBB	AA
0.95%	0.010629834	0.011632805	0.012008996	0.012298933	0.25 BBB	AA
0.95%	1.06%	1.16%	1.20%	1.23%	0.25 BBB	AA
0.92%	1.02%	1.16%	1.15%	1.18%	0.25 BB	A
0.91%	1.01%	1.16%	1.14%	1.17%	0.25 BB	A
					0.25	
1.60%	1.77%	1.78%	1.87%	1.95%	0.4 B	B
1.54%	1.70%	1.78%	1.87%	1.95%	0.4 B	B
1.52%	1.68%	1.78%	1.87%	1.95%	0.4 B	B
1.54%	1.70%	1.78%	1.86%	1.96%	0.4 BBB	BBB
1.48%	1.64%	1.71%	1.82%	1.88%	0.4 BB	BB
1.54%	1.70%	1.78%	1.86%	1.96%	0.4 BBB	BBB
1.48%	1.64%	1.71%	1.82%	1.88%	0.4 BB	BB
1.47%	1.62%	1.69%	1.80%	1.86%	0.4 BB	BB
					0.4	
1.53%	1.70%	1.78%	1.87%	1.95%	0.4 B	B
1.53%	1.70%	1.78%	1.87%	1.95%	0.4 B	B
1.54%	1.70%	1.78%	1.86%	1.96%	0.4 BBB	BBB

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
A	BBB	A	BBB	BBB	BBB
BBB	BB	BBB	BB	BB	BB
A	BBB	A	BBB	BBB	BBB
BBB	BB	BBB	BB	BB	BB
BB	BBB	BBB	BBB	BBB	A
BB	BBB	BB	BBB	BBB	A
B	BB	B	BB	BB	BBB
BB	BBB	BBB	BBB	BBB	A
BB	BBB	BB	BBB	BBB	A
BB	BBB	BB	BBB	BBB	A
	NR		NR		NR
	NR		NR		NR
BB	BB	NR	BB	BB	BB
BBB	BBB	NR	BBB	BBB	BBB
A	A	NR	A	A	A
A	A	NR	A	A	A
BBB	BBB	NR	BBB	BBB	BBB
A	A	NR	A	A	A
BB	BB	B	BB	B	B
A	A	BBB	BBB	BBB	BB
BBB	BBB	BB	BBB	BB	BB
A	A	BBB	BBB	BBB	BB
BBB	A	BBB	BBB	BB	BB
A	BBB	BBB	BBB	BBB	BB
	NR	NR	NR		NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	BBB	BB	BBB
A	AA	A	AA	A	A
BBB	A	A	A	BBB	BBB
BB	BBB	BBB	BBB	BB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BB	BB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
A	A	A	BBB	BBB	A

NR	B	NR	A	11 Industrials
			NR	Industrials
NR	BB	NR	A	11 Industrials
NR	B	NR	A	6 Industrials
NR	BBB	BBB	BBB	3 Government
NR	BB	BB	BBB	3 Government
NR	BBB	BBB	BBB	3 Government
NR	BB	BB	BBB	3 Government
BBB	A	BB	BB	4 Government
BBB	BBB	BB	BB	7 Government
			NR	Government
BB	BB	B	BB	7 Government
BBB	A	BB	BB	4 Government
BBB	BBB	BB	BB	7 Government
BBB	BBB	BB	BB	7 Government
			NR	2 Government
			NR	2 Government
NR	NR	BB	A	6 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	BBB	A	3 Industrials
NR	NR	BBB	A	3 Industrials
NR	NR	BBB	A	3 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	BBB	A	3 Industrials
NR	NR	BBB	A	3 Industrials
NR	BB	B	BBB	6 Industrials
			NR	Industrials
			NR	Industrials
NR	A	BB	BBB	4 Industrials
NR	BBB	BB	BBB	6 Industrials
NR	A	BB	BBB	4 Industrials
			NR	Industrials
			NR	Industrials
NR	BBB	BB	BBB	6 Industrials
NR	A	BB	BBB	4 Industrials
			NR	2 Government
			NR	2 Government
			NR	2 Government
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	6 Consumer Services
			NR	Consumer Services
NR	NR		BBB	6 Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
NR	B	CCC	A	7 Government
NR	BBB	BB	A	7 Government
NR	BBB	BB	A	7 Government
NR	BB	B	A	7 Government
NR	BB	B	A	7 Government
NR	BBB	BB	A	7 Government
NR	BBB	BB	A	7 Government
NR	BBB	BB	A	7 Government
NR	BBB	BB	A	7 Government
NR	BB	B	A	7 Government
NR	BB	B	A	7 Government
			NR	Government
B	B	B	BBB	3 Utilities
B	B	B	BBB	3 Utilities
B	B	B	BBB	3 Utilities
BBB	BBB	BBB	A	8 Utilities
BB	BB	BB	A	10 Utilities
BBB	BBB	BBB	A	8 Utilities
BB	BB	BB	A	10 Utilities
BB	BB	BB	A	10 Utilities
			NR	Utilities
B	B	B	A	10 Utilities
B	B	B	A	10 Utilities
BBB	BBB	BBB	A	8 Utilities

N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Iraq		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Iraq		BB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Iraq		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Iraq		BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	AAA	AA	Thin	CcyGrp	DocAdj	CcyGrp
Europe	Ireland	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AAA	AA				
Europe	Ireland	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	AAA	AA	Thin	CcyGrp	DocAdj	CcyGrp
Europe	Ireland	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Ireland	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB				Thin
India	India	BBB	BBB				Thin
N.Amer	United States	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Thailand		BB		Thin		Thin
Lat.Amer	Brazil	BB	BB		Thin	Thin	Thin
Lat.Amer	Brazil	BB	BB		Thin	Thin	Thin
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
MiddleEast	Israel	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
MiddleEast	Israel	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	A	AA				
MiddleEast	Israel	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
MiddleEast	Israel	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
MiddleEast	Israel	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
MiddleEast	Israel	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	BBB	BBB				
MiddleEast	Israel	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
MiddleEast	Israel	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
MiddleEast	Israel	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin		Thin			
	Thin		Thin			
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
Thin	Thin		Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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ISRELETWDCR	31-Jul-08 ISRELE
ISRELEUSDCR	31-Jul-08 ISRELE
ISRELEUSDMM	31-Jul-08 ISRELE
ISRELEUSDMR	31-Jul-08 ISRELE
ISRELEUSDXR	31-Jul-08 ISRELE
ISSASEURMM	31-Jul-08 ISSAS
ISSASUSDMM	31-Jul-08 ISSAS
ISSASEURMM	31-Jul-08 ISSAS
ISSASUSDXR	31-Jul-08 ISSAS
ISSAS-GlobalDKKMR	31-Jul-08 ISSAS-Global
ISSAS-GlobalEURMM	31-Jul-08 ISSAS-Global
ISSAS-GlobalEURMR	31-Jul-08 ISSAS-Global
ISSAS-GlobalEURXR	31-Jul-08 ISSAS-Global
ISSAS-GlobalAUDMM	31-Jul-08 ISSAS-Global
ISSAS-GlobalDKKMR	31-Jul-08 ISSAS-Global
ISSAS-GlobalEURCR	31-Jul-08 ISSAS-Global
ISSAS-GlobalEURMM	31-Jul-08 ISSAS-Global
ISSAS-GlobalEURMR	31-Jul-08 ISSAS-Global
ISSAS-GlobalGBPCR	31-Jul-08 ISSAS-Global
ISSAS-GlobalGBPMM	31-Jul-08 ISSAS-Global
ISSAS-GlobalHKDMM	31-Jul-08 ISSAS-Global
ISSAS-GlobalJPYMM	31-Jul-08 ISSAS-Global
ISSAS-GlobalSEKMM	31-Jul-08 ISSAS-Global
ISSAS-GlobalSGDMM	31-Jul-08 ISSAS-Global
ISSAS-GlobalUSDCR	31-Jul-08 ISSAS-Global
ISSAS-GlobalUSDMM	31-Jul-08 ISSAS-Global
ISSAS-GlobalUSDMR	31-Jul-08 ISSAS-Global
ISSAS-GlobalUSDXR	31-Jul-08 ISSAS-Global
ISSHDKKMR	31-Jul-08 ISSH
ISSHEURMM	31-Jul-08 ISSH
ISSHEURMR	31-Jul-08 ISSH
ISSHCHFMM	31-Jul-08 ISSH
ISSHEURCR	31-Jul-08 ISSH
ISSHEURMM	31-Jul-08 ISSH
ISSHEURMR	31-Jul-08 ISSH
ISSHEURXR	31-Jul-08 ISSH
ISSHGBPMR	31-Jul-08 ISSH
ISSHUSDCR	31-Jul-08 ISSH
ISSHUSDMM	31-Jul-08 ISSH
ISSHEURCR	31-Jul-08 ISSH
ISSHEURMM	31-Jul-08 ISSH
ISSHEURMR	31-Jul-08 ISSH
ISSHEURXR	31-Jul-08 ISSH
ISSHGBPMM	31-Jul-08 ISSH
ISSHUSDCR	31-Jul-08 ISSH
ISSHUSDMM	31-Jul-08 ISSH
ISSHUSDMR	31-Jul-08 ISSH
ISUZUJPYCR	31-Jul-08 ISUZU
ISUZUJPYXR	31-Jul-08 ISUZU
ISYSLNEURCR	31-Jul-08 ISYSLN
ISYSLNEURMM	31-Jul-08 ISYSLN
ISYSLNEURMR	31-Jul-08 ISYSLN
ISYSLNAUDCR	31-Jul-08 ISYSLN
ISYSLNAUDMM	31-Jul-08 ISYSLN
ISYSLNCADMM	31-Jul-08 ISYSLN
ISYSLNCHFCR	31-Jul-08 ISYSLN
ISYSLNCHFMM	31-Jul-08 ISYSLN
ISYSLNEURCR	31-Jul-08 ISYSLN
ISYSLNEURMM	31-Jul-08 ISYSLN
ISYSLNEURMR	31-Jul-08 ISYSLN
ISYSLNEURXR	31-Jul-08 ISYSLN
ISYSLNGBPMM	31-Jul-08 ISYSLN
ISYSLNGBPXR	31-Jul-08 ISYSLN
ISYSLNILSMM	31-Jul-08 ISYSLN
ISYSLNJPYCR	31-Jul-08 ISYSLN
ISYSLNJPYMM	31-Jul-08 ISYSLN
ISYSLNNZDCR	31-Jul-08 ISYSLN
ISYSLNNZDMM	31-Jul-08 ISYSLN
ISYSLNUSDCR	31-Jul-08 ISYSLN
ISYSLNUSDMM	31-Jul-08 ISYSLN
ISYSLNUSDMR	31-Jul-08 ISYSLN
ISYSLNUSDXR	31-Jul-08 ISYSLN
ITAENE-FinSACHFCR	31-Jul-08 ITAENE-FinSA
ITAENE-FinSACHFMM	31-Jul-08 ITAENE-FinSA

Israel Elec Corp LTD	4AB57E	SNRFOR	TWD
Israel Elec Corp LTD	4AB57E	SNRFOR	USD
Israel Elec Corp LTD	4AB57E	SNRFOR	USD
Israel Elec Corp LTD	4AB57E	SNRFOR	USD
Israel Elec Corp LTD	4AB57E	SNRFOR	USD
ISS A/S	KP558G	SNRFOR	EUR
ISS A/S	KP558G	SNRFOR	USD
ISS A/S	KP558G	SUBLT2	EUR
ISS A/S	KP558G	SUBLT2	USD
ISS Glob A S	KP55EY	SECDOM	DKK
ISS Glob A S	KP55EY	SECDOM	EUR
ISS Glob A S	KP55EY	SECDOM	EUR
ISS Glob A S	KP55EY	SECDOM	EUR
ISS Glob A S	KP55EY	SNRFOR	AUD
ISS Glob A S	KP55EY	SNRFOR	DKK
ISS Glob A S	KP55EY	SNRFOR	EUR
ISS Glob A S	KP55EY	SNRFOR	EUR
ISS Glob A S	KP55EY	SNRFOR	EUR
ISS Glob A S	KP55EY	SNRFOR	GBP
ISS Glob A S	KP55EY	SNRFOR	GBP
ISS Glob A S	KP55EY	SNRFOR	HKD
ISS Glob A S	KP55EY	SNRFOR	JPY
ISS Glob A S	KP55EY	SNRFOR	SEK
ISS Glob A S	KP55EY	SNRFOR	SGD
ISS Glob A S	KP55EY	SNRFOR	USD
ISS Glob A S	KP55EY	SNRFOR	USD
ISS Glob A S	KP55EY	SNRFOR	USD
ISS Glob A S	KP55EY	SNRFOR	USD
ISS Hldg A S	KP55EZ	SECDOM	DKK
ISS Hldg A S	KP55EZ	SECDOM	EUR
ISS Hldg A S	KP55EZ	SECDOM	EUR
ISS Hldg A S	KP55EZ	SNRFOR	CHF
ISS Hldg A S	KP55EZ	SNRFOR	EUR
ISS Hldg A S	KP55EZ	SNRFOR	EUR
ISS Hldg A S	KP55EZ	SNRFOR	EUR
ISS Hldg A S	KP55EZ	SNRFOR	EUR
ISS Hldg A S	KP55EZ	SNRFOR	GBP
ISS Hldg A S	KP55EZ	SNRFOR	USD
ISS Hldg A S	KP55EZ	SNRFOR	USD
ISS Hldg A S	KP55EZ	SUBLT2	EUR
ISS Hldg A S	KP55EZ	SUBLT2	EUR
ISS Hldg A S	KP55EZ	SUBLT2	EUR
ISS Hldg A S	KP55EZ	SUBLT2	EUR
ISS Hldg A S	KP55EZ	SUBLT2	GBP
ISS Hldg A S	KP55EZ	SUBLT2	USD
ISS Hldg A S	KP55EZ	SUBLT2	USD
ISS Hldg A S	KP55EZ	SUBLT2	USD
Isuzu Mtrs Ltd	JL6DID	SNRFOR	JPY
Isuzu Mtrs Ltd	JL6DID	SNRFOR	JPY
Invensys plc	4A7324	SECDOM	EUR
Invensys plc	4A7324	SECDOM	EUR
Invensys plc	4A7324	SECDOM	EUR
Invensys plc	4A7324	SNRFOR	AUD
Invensys plc	4A7324	SNRFOR	AUD
Invensys plc	4A7324	SNRFOR	CAD
Invensys plc	4A7324	SNRFOR	CHF
Invensys plc	4A7324	SNRFOR	CHF
Invensys plc	4A7324	SNRFOR	EUR
Invensys plc	4A7324	SNRFOR	EUR
Invensys plc	4A7324	SNRFOR	EUR
Invensys plc	4A7324	SNRFOR	EUR
Invensys plc	4A7324	SNRFOR	GBP
Invensys plc	4A7324	SNRFOR	GBP
Invensys plc	4A7324	SNRFOR	ILS
Invensys plc	4A7324	SNRFOR	JPY
Invensys plc	4A7324	SNRFOR	JPY
Invensys plc	4A7324	SNRFOR	NZD
Invensys plc	4A7324	SNRFOR	NZD
Invensys plc	4A7324	SNRFOR	USD
Invensys plc	4A7324	SNRFOR	USD
Invensys plc	4A7324	SNRFOR	USD
Invensys plc	4A7324	SNRFOR	USD
IEB Fin SA	LPCGD0	SNRFOR	CHF
IEB Fin SA	LPCGD0	SNRFOR	CHF

CR	Composite	0.68%	0.74%	0.97%	1.13%	1.28%	1.39%
CR	Composite	0.68%	0.74%	0.97%	1.13%	1.28%	1.39%
MM	Composite	0.67%	0.71%	0.94%	1.08%	1.24%	1.34%
MR	Composite	0.67%	0.71%	0.93%	1.07%	1.22%	1.33%
XR	Composite	0.64%	0.68%	0.89%	1.03%	1.18%	1.28%
MM	Composite	0.02097295	0.02097295	0.02531365	0.028536867	0.032457733	0.0357475
MM	Composite	0.02097295	0.02097295	0.02531365	0.028536867	0.032457733	0.0357475
MM	Composite	2.53%	2.53%	2.99%	3.29%	3.60%	3.88%
XR	Composite	0.02531345	0.02531345	0.02994055	0.03285225	0.0360419	0.0387524
MR	Composite	2.64%	2.64%	2.64%	2.64%	2.64%	2.64%
MM	Composite	0.0264245	0.0264245	0.0264245	0.0264245	0.0264245	0.0264245
MR	Composite	2.64%	2.64%	2.64%	2.64%	2.64%	2.64%
XR	Composite	2.64%	2.64%	2.64%	2.64%	2.64%	2.64%
MM	Composite	0.011322465	0.014175307	0.020998485	0.028381425	0.032163636	0.035252666
MR	Composite	1.12%	1.40%	2.08%	2.81%	3.17%	3.49%
CR	Composite	1.18%	1.48%	2.19%	2.96%	3.33%	3.68%
MM	Composite	1.13%	1.42%	2.10%	2.84%	3.19%	3.53%
MR	Composite						
CR	Composite						
MM	Composite	1.13%	1.42%	2.10%	2.84%	3.19%	3.53%
MM	Composite	0.011323104	0.014176567	0.021001834	0.028395696	0.031936502	0.035286684
MM	Composite	1.13%	1.42%	2.10%	2.84%	3.22%	3.53%
MM	Composite	1.13%	1.42%	2.10%	2.84%	3.19%	3.53%
MM	Composite	1.13%	1.42%	2.10%	2.84%	3.19%	3.53%
CR	Composite	1.18%	1.48%	2.19%	2.96%	3.33%	3.68%
MM	Composite	1.13%	1.42%	2.10%	2.84%	3.19%	3.53%
MR	Composite						
XR	Composite	1.08%	1.35%	2.00%	2.71%	3.05%	3.36%
MR	Composite						
MM	Composite						
MR	Composite						
MM	Composite	0.0238065	0.02765	0.040291722	0.050953614	0.054858704	0.058811741
CR	Composite	2.49%	2.80%	4.21%	5.31%	5.72%	6.13%
MM	Composite	2.38%	2.77%	4.03%	5.10%	5.49%	5.88%
MR	Composite	2.37%	2.74%	4.00%	5.05%	5.43%	5.82%
XR	Composite						
MR	Composite	2.37%	2.74%	4.00%	5.05%	5.43%	5.82%
CR	Composite	2.49%	2.80%	4.21%	5.31%	5.72%	6.13%
MM	Composite	0.0238065	0.02765	0.040291722	0.050953614	0.054858704	0.058811741
CR	Composite	0.027097257	0.029223151	0.042184388	0.052592213	0.056558686	0.060550376
MM	Composite	2.60%	2.91%	4.11%	5.04%	5.42%	5.80%
MR	Composite	2.57%	2.88%	4.07%	5.00%	5.37%	5.75%
XR	Composite	0.02479399	0.026739183	0.038598715	0.048121875	0.051751198	0.055403594
MM	Composite	2.60%	2.91%	4.11%	5.04%	5.42%	5.80%
CR	Composite	2.71%	2.92%	4.22%	5.26%	5.66%	6.06%
MM	Composite	2.60%	2.91%	4.11%	5.04%	5.42%	5.80%
MR	Composite						
CR	Composite	0.42%	0.61%	0.66%	0.77%	0.87%	0.97%
XR	Composite	0.33%	0.61%	0.51%	0.60%	0.68%	0.75%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.60%	0.70%	0.91%	1.10%	1.27%	1.46%
MM	Composite	0.006	0.006952817	0.009092786	0.010952372	0.012682316	0.014552978
MM	Composite	0.60%	0.69%	0.90%	1.07%	1.26%	1.44%
CR	Composite	0.60%	0.72%	0.94%	1.11%	1.32%	1.54%
MM	Composite	0.60%	0.69%	0.90%	1.07%	1.26%	1.44%
CR	Composite	0.60%	0.72%	0.94%	1.11%	1.32%	1.54%
MM	Composite	0.60%	0.69%	0.90%	1.07%	1.26%	1.44%
MR	Composite	0.60%	0.69%	0.90%	1.08%	1.25%	1.43%
XR	Composite	0.006	0.006607275	0.00863402	0.010370862	0.012059566	0.013768489
MM	Composite	0.006	0.006932996	0.009030911	0.010684836	0.012613996	0.014360038
XR	Composite						
MM	Composite	0.60%	0.69%	0.90%	1.07%	1.26%	1.44%
CR	Composite	0.60%	0.70%	0.91%	1.10%	1.27%	1.46%
MM	Composite	0.60%	0.70%	0.91%	1.10%	1.27%	1.46%
CR	Composite	0.60%	0.72%	0.94%	1.11%	1.32%	1.54%
MM	Composite	0.60%	0.69%	0.90%	1.07%	1.26%	1.44%
CR	Composite	0.60%	0.72%	0.94%	1.11%	1.32%	1.54%
MM	Composite	0.60%	0.69%	0.90%	1.07%	1.26%	1.44%
MR	Composite	0.60%	0.69%	0.90%	1.08%	1.25%	1.43%
XR	Composite	0.60%	0.66%	0.86%	1.04%	1.21%	1.38%
CR	Composite						
MM	Composite						

1.54%	1.70%	1.78%	1.86%	1.96%	0.4 BBB	BBB
1.54%	1.70%	1.78%	1.86%	1.96%	0.4 BBB	BBB
1.48%	1.64%	1.71%	1.82%	1.88%	0.4 BB	BB
1.47%	1.62%	1.69%	1.80%	1.86%	0.4 BB	BB
1.41%	1.56%	1.63%	1.73%	1.79%	0.4 BB	BB
3.77%	0.039634133	0.039634133	0.039634133	0.039634133		NR
3.77%	0.039634133	0.039634133	0.039634133	0.039634133		NR
3.88%	3.88%	3.88%	3.88%	3.88%	0.280000007	NR
0.0387524	0.0387524	0.0387524	0.0387524	0.0387524	0.280000007	NR
2.64%	2.64%	2.64%	2.64%	2.64%		
0.0264245	0.0264245	0.0264245	0.0264245	0.0264245		
2.64%	2.64%	2.64%	2.64%	2.64%		
2.64%	2.64%	2.64%	2.64%	2.64%		
3.65%	0.037939599	0.037899066	0.0385038	0.038220348	0.4 BB	BBB
3.61%	3.75%	3.75%	3.81%	3.83%	0.4 BBB	A
3.80%	3.95%	3.95%	4.01%	4.03%	40.00% BBB	A
3.65%	3.79%	3.79%	3.85%	3.87%	0.4 A	AA
					0.4	
					0.4	
3.65%	3.79%	3.79%	3.85%	3.87%	0.4 A	AA
3.65%	0.03785001	0.037899066	0.0385038	0.0386893	0.4 A	AA
3.65%	3.79%	3.79%	3.85%	3.82%	0.4 BB	BBB
3.65%	3.79%	3.79%	3.85%	3.87%	0.4 A	AA
3.65%	3.79%	3.79%	3.85%	3.87%	0.4 A	AA
3.80%	3.95%	3.95%	4.01%	4.03%	0.4 BBB	A
3.65%	3.79%	3.79%	3.85%	3.87%	0.4 A	AA
					0.4	
3.48%	3.61%	3.61%	3.67%	3.69%	0.4 BBB	A
					0.7	
					0.7	
					0.7	
5.96%	0.061559966	0.062966	0.061364475	0.0630351	0.4 A	A
6.21%	6.43%	6.30%	6.14%	6.57%	0.4 BBB	BBB
5.96%	6.16%	6.30%	6.14%	6.30%	0.4 A	A
5.90%	6.11%	6.30%	6.14%	6.24%	0.4 BBB	BBB
					0.4	
5.90%	6.11%	6.30%	6.14%	6.24%	0.4 BBB	BBB
6.21%	6.43%	6.30%	6.14%	6.57%	0.4 BBB	BBB
5.96%	0.061559966	0.062966	0.061364475	0.0630351	0.4 A	A
6.22%	0.063675	0.060827825	0.060964475	0.06120215	0.35 BBB	A
5.96%	6.10%	6.08%	6.10%	6.12%	0.4 A	A
5.91%	6.05%	6.08%	6.10%	6.12%	0.35 BBB	A
5.69%	0.058262625	0.060827825	0.060964475	0.06120215	0.35 BBB	A
5.96%	6.10%	6.08%	6.10%	6.12%	0.4 A	A
6.22%	6.37%	6.08%	6.10%	6.12%	0.35 BBB	A
5.96%	6.10%	6.08%	6.10%	6.12%	0.4 A	A
					0.35	
1.09%	1.14%	1.14%	1.14%	1.14%	0.35 A	NR
0.83%	0.95%	0.95%	0.95%	0.95%	0.2925 BBB	NR
					0.8	
					0.8	
					0.8	
1.60%	1.68%	1.68%	1.66%	1.70%	0.4 NR	BBB
1.60%	0.016801576	0.016825275	0.016614475	0.016968517	0.4 NR	BBB
1.55%	1.61%	1.68%	1.66%	1.71%	0.4 NR	AA
1.61%	1.68%	1.68%	1.66%	1.78%	0.4 NR	A
1.55%	1.61%	1.68%	1.66%	1.71%	0.4 NR	AA
1.61%	1.68%	1.68%	1.66%	1.78%	0.4 NR	A
1.55%	1.61%	1.68%	1.66%	1.71%	0.4 NR	AA
1.57%	1.65%	1.68%	1.66%	1.69%	0.4 NR	A
1.51%	0.015882012	0.016825275	0.016614475	0.016302703	0.4 NR	A
1.55%	0.016139562	0.016825275	0.016614475	0.017054017	0.4 NR	AA
					0.4	
1.55%	1.61%	1.68%	1.66%	1.71%	0.4 NR	AA
1.60%	1.68%	1.68%	1.66%	1.70%	0.4 NR	BBB
1.60%	1.68%	1.68%	1.66%	1.70%	0.4 NR	BBB
1.61%	1.68%	1.68%	1.66%	1.78%	0.4 NR	A
1.55%	1.61%	1.68%	1.66%	1.71%	0.4 NR	AA
1.61%	1.68%	1.68%	1.66%	1.78%	0.4 NR	A
1.55%	1.61%	1.68%	1.66%	1.71%	0.4 NR	AA
1.57%	1.65%	1.68%	1.66%	1.69%	0.4 NR	A
1.51%	1.59%	1.68%	1.66%	1.63%	0.4 NR	A
					0.4	
					0.4	

A	A	A	BBB	BBB	A
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
NR	BB	BB	BB	BB	BB
NR	BB	BB	BB	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR				
	NR				
	NR				
	NR				
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	BBB	A	BBB	A	BBB
A	A	AA	A	AA	A
A	BBB	A	BBB	A	BBB
A	BBB	A	BBB	A	BBB
A	A	AA	A	AA	A
A	BBB	A	BBB	A	BBB
A	A	AA	A	AA	A
BBB	BBB	BBB	BBB	BBB	BB
BB	BB	BB	BB	BB	B
BBB	BBB	BBB	A	BBB	BB
BBB	BBB	BBB	A	BBB	BB
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BB
BBB	BBB	BBB	A	BBB	BB
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A

BBB	BBB	BBB	A	8 Utilities
BBB	BBB	BBB	A	8 Utilities
BB	BB	BB	A	10 Utilities
BB	BB	BB	A	10 Utilities
BB	BB	BB	A	10 Utilities
			BB	3 Industrials
			BB	3 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BB	BB	AA	10 Financials
BBB	BBB	BBB	AA	10 Financials
BBB	BBB	BBB	AA	10 Financials
A	A	A	AA	10 Financials
			NR	Financials
			NR	Financials
A	A	A	AA	10 Financials
A	A	A	AA	10 Financials
BB	BB	BB	AA	10 Financials
A	A	A	AA	10 Financials
A	A	A	AA	10 Financials
BBB	BBB	BBB	AA	10 Financials
A	A	A	AA	10 Financials
			NR	Financials
BBB	BBB	BBB	AA	10 Financials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR	A	A	9 Industrials
NR	NR	BBB	A	9 Industrials
NR	NR	A	A	9 Industrials
NR	NR	BBB	A	9 Industrials
			NR	Industrials
NR	NR	BBB	A	9 Industrials
NR	NR	BBB	A	9 Industrials
NR	NR	A	A	9 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
			NR	Industrials
			BBB	5 Industrials
			B	5 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR	BB	A	14 Industrials
NR	NR	BB	A	14 Industrials
NR	NR	A	A	12 Industrials
NR	NR	BBB	A	4 Industrials
NR	NR	A	A	12 Industrials
NR	NR	BBB	A	4 Industrials
NR	NR	A	A	12 Industrials
NR	NR	BBB	A	14 Industrials
NR	NR	BBB	A	14 Industrials
NR	NR	A	A	12 Industrials
			NR	Industrials
NR	NR	A	A	12 Industrials
NR	NR	BB	A	14 Industrials
NR	NR	BB	A	14 Industrials
NR	NR	BBB	A	4 Industrials
NR	NR	A	A	12 Industrials
NR	NR	BBB	A	4 Industrials
NR	NR	A	A	12 Industrials
NR	NR	BBB	A	14 Industrials
NR	NR	BBB	A	14 Industrials
			NR	Financials
			NR	Financials

MiddleEast	Israel	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	BB		Thin	Thin	CcyGrp
Europe	Denmark	BB	BB		Thin	Thin	CcyGrp
Europe	Denmark	B	BB		Thin	Thin	Thin
Europe	Denmark	B	BB		Thin	Thin	Thin
Europe	Denmark	BB	BB				Thin
Europe	Denmark	BB	BB				Thin
Europe	Denmark	BB	BB				Thin
Europe	Denmark	BB	BB				Thin
Europe	Denmark	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BB				
Europe	Denmark	BB	BB				
Europe	Denmark	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BB				
Europe	Denmark	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	CCC				
Europe	Denmark	BB	CCC				
Europe	Denmark	BB	CCC				
Europe	Denmark	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	CCC				
Europe	Denmark	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	CCC	CCC				
Asia	Japan		BBB	CcyGrp	Thin	CcyGrp	CcyGrp
Asia	Japan		BBB	DocAdj	Thin	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB				
Europe	United Kingdom	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BBB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Luxembourg		BBB				
Europe	Luxembourg		BBB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
Thin	Thin					
Thin	Thin					

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

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ITAENE-FinSAEURCR	31-Jul-08 ITAENE-FinSA
ITAENE-FinSAEURMM	31-Jul-08 ITAENE-FinSA
ITAENE-FinSAEURMR	31-Jul-08 ITAENE-FinSA
ITALYAUDCR	31-Jul-08 ITALY
ITALYAUDMM	31-Jul-08 ITALY
ITALYCHFCR	31-Jul-08 ITALY
ITALYCHFMM	31-Jul-08 ITALY
ITALYEURCR	31-Jul-08 ITALY
ITALYEURMM	31-Jul-08 ITALY
ITALYEURMR	31-Jul-08 ITALY
ITALYHKDCR	31-Jul-08 ITALY
ITALYJPYCR	31-Jul-08 ITALY
ITALYJPYMM	31-Jul-08 ITALY
ITALYJPYMR	31-Jul-08 ITALY
ITALYUSDCR	31-Jul-08 ITALY
ITALYUSDMM	31-Jul-08 ITALY
ITALYUSDMR	31-Jul-08 ITALY
ITALYUSDXR	31-Jul-08 ITALY
ITAUEURCR	31-Jul-08 ITAU
ITAUEURMM	31-Jul-08 ITAU
ITAUUSDCR	31-Jul-08 ITAU
ITAUUSDMM	31-Jul-08 ITAU
ITAUUSDMR	31-Jul-08 ITAU
ITH-HldFinEURMM	31-Jul-08 ITH-HldFin
ITH-HldFinEURXR	31-Jul-08 ITH-HldFin
ITOHAMEURCR	31-Jul-08 ITOHAM
ITOHAMEURMM	31-Jul-08 ITOHAM
ITOHAMJPYCR	31-Jul-08 ITOHAM
ITOHAMJPYXR	31-Jul-08 ITOHAM
ITOHAMUSDCR	31-Jul-08 ITOHAM
ITOHAMUSDMR	31-Jul-08 ITOHAM
ITOYOKEURCR	31-Jul-08 ITOYOK
ITOYOKEURMM	31-Jul-08 ITOYOK
ITOYOKJPYCR	31-Jul-08 ITOYOK
ITOYOKJPYMR	31-Jul-08 ITOYOK
ITOYOKJPYXR	31-Jul-08 ITOYOK
ITOYOKUSDCR	31-Jul-08 ITOYOK
ITOYOKUSDMM	31-Jul-08 ITOYOK
ITOYOKUSDMR	31-Jul-08 ITOYOK
ITRNEURMR	31-Jul-08 ITRN
ITRNGBPMR	31-Jul-08 ITRN
ITRNUSDMR	31-Jul-08 ITRN
ITRNUSDXR	31-Jul-08 ITRN
ITTCAUDCR	31-Jul-08 ITTC
ITTCEURCR	31-Jul-08 ITTC
ITTCEURMM	31-Jul-08 ITTC
ITTCEURMR	31-Jul-08 ITTC
ITTCEURXR	31-Jul-08 ITTC
ITTCUSDCR	31-Jul-08 ITTC
ITTCUSDMR	31-Jul-08 ITTC
ITTCUSDXR	31-Jul-08 ITTC
ITVAUDMM	31-Jul-08 ITV
ITVCADMM	31-Jul-08 ITV
ITVCHFMM	31-Jul-08 ITV
ITVEURCR	31-Jul-08 ITV
ITVEURMM	31-Jul-08 ITV
ITVEURMR	31-Jul-08 ITV
ITVEURXR	31-Jul-08 ITV
ITVGBPCR	31-Jul-08 ITV
ITVGBPMM	31-Jul-08 ITV
ITVGBPMR	31-Jul-08 ITV
ITVGBPXR	31-Jul-08 ITV
ITVHKDMM	31-Jul-08 ITV
ITVJPYMM	31-Jul-08 ITV
ITVSGDMM	31-Jul-08 ITV
ITVUSDCR	31-Jul-08 ITV
ITVUSDMM	31-Jul-08 ITV
ITVUSDMR	31-Jul-08 ITV
ITVUSDXR	31-Jul-08 ITV
ITV-CarltonAUDCR	31-Jul-08 ITV-Carlton
ITV-CarltonAUDMM	31-Jul-08 ITV-Carlton
ITV-CarltonCHFCR	31-Jul-08 ITV-Carlton
ITV-CarltonCHFMM	31-Jul-08 ITV-Carlton
ITV-CarltonEURCR	31-Jul-08 ITV-Carlton

IEB Fin SA	LPCGD0	SNRFOR	EUR
IEB Fin SA	LPCGD0	SNRFOR	EUR
IEB Fin SA	LPCGD0	SNRFOR	EUR
Rep Italy	4AB951	SNRFOR	AUD
Rep Italy	4AB951	SNRFOR	AUD
Rep Italy	4AB951	SNRFOR	CHF
Rep Italy	4AB951	SNRFOR	CHF
Rep Italy	4AB951	SNRFOR	EUR
Rep Italy	4AB951	SNRFOR	EUR
Rep Italy	4AB951	SNRFOR	EUR
Rep Italy	4AB951	SNRFOR	HKD
Rep Italy	4AB951	SNRFOR	JPY
Rep Italy	4AB951	SNRFOR	JPY
Rep Italy	4AB951	SNRFOR	JPY
Rep Italy	4AB951	SNRFOR	USD
Rep Italy	4AB951	SNRFOR	USD
Rep Italy	4AB951	SNRFOR	USD
Rep Italy	4AB951	SNRFOR	USD
Bco Itau S A	PQ4CB4	SNRFOR	EUR
Bco Itau S A	PQ4CB4	SNRFOR	EUR
Bco Itau S A	PQ4CB4	SNRFOR	USD
Bco Itau S A	PQ4CB4	SNRFOR	USD
Bco Itau S A	PQ4CB4	SNRFOR	USD
IT Hldg Fin SA	LQBBB6	SNRFOR	EUR
IT Hldg Fin SA	LQBBB6	SNRFOR	EUR
Itoham Foods Inc	JL753A	SNRFOR	EUR
Itoham Foods Inc	JL753A	SNRFOR	EUR
Itoham Foods Inc	JL753A	SNRFOR	JPY
Itoham Foods Inc	JL753A	SNRFOR	JPY
Itoham Foods Inc	JL753A	SNRFOR	USD
Itoham Foods Inc	JL753A	SNRFOR	USD
Ito Yokado Co Ltd	4ABC85	SNRFOR	EUR
Ito Yokado Co Ltd	4ABC85	SNRFOR	EUR
Ito Yokado Co Ltd	4ABC85	SNRFOR	JPY
Ito Yokado Co Ltd	4ABC85	SNRFOR	JPY
Ito Yokado Co Ltd	4ABC85	SNRFOR	JPY
Ito Yokado Co Ltd	4ABC85	SNRFOR	USD
Ito Yokado Co Ltd	4ABC85	SNRFOR	USD
Ito Yokado Co Ltd	4ABC85	SNRFOR	USD
Itron, Inc	4ABCB5	SECDOM	EUR
Itron, Inc	4ABCB5	SECDOM	GBP
Itron, Inc	4ABCB5	SECDOM	USD
Itron, Inc	4ABCB5	SECDOM	USD
ITT Corp	4ABCBK	SNRFOR	AUD
ITT Corp	4ABCBK	SNRFOR	EUR
ITT Corp	4ABCBK	SNRFOR	EUR
ITT Corp	4ABCBK	SNRFOR	EUR
ITT Corp	4ABCBK	SNRFOR	EUR
ITT Corp	4ABCBK	SNRFOR	USD
ITT Corp	4ABCBK	SNRFOR	USD
ITT Corp	4ABCBK	SNRFOR	USD
ITV Plc	GKDHCE	SNRFOR	AUD
ITV Plc	GKDHCE	SNRFOR	CAD
ITV Plc	GKDHCE	SNRFOR	CHF
ITV Plc	GKDHCE	SNRFOR	EUR
ITV Plc	GKDHCE	SNRFOR	EUR
ITV Plc	GKDHCE	SNRFOR	EUR
ITV Plc	GKDHCE	SNRFOR	EUR
ITV Plc	GKDHCE	SNRFOR	GBP
ITV Plc	GKDHCE	SNRFOR	GBP
ITV Plc	GKDHCE	SNRFOR	GBP
ITV Plc	GKDHCE	SNRFOR	GBP
ITV Plc	GKDHCE	SNRFOR	HKD
ITV Plc	GKDHCE	SNRFOR	JPY
ITV Plc	GKDHCE	SNRFOR	SGD
ITV Plc	GKDHCE	SNRFOR	USD
ITV Plc	GKDHCE	SNRFOR	USD
ITV Plc	GKDHCE	SNRFOR	USD
ITV Plc	GKDHCE	SNRFOR	USD
CARLTON Comms Ltd	GHA96M	SNRFOR	AUD
CARLTON Comms Ltd	GHA96M	SNRFOR	AUD
CARLTON Comms Ltd	GHA96M	SNRFOR	CHF
CARLTON Comms Ltd	GHA96M	SNRFOR	CHF
CARLTON Comms Ltd	GHA96M	SNRFOR	EUR

CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.19%	0.10%	0.19%	0.26%	0.33%	0.38%
MM	Composite						
CR	Composite	0.20%	0.10%	0.18%	0.26%	0.33%	0.38%
MM	Composite	0.19%	0.10%	0.18%	0.26%	0.32%	0.37%
CR	Composite	0.20%	0.10%	0.18%	0.26%	0.33%	0.38%
MM	Composite	0.19%	0.10%	0.18%	0.26%	0.32%	0.37%
MR	Composite	0.19%	0.10%	0.18%	0.25%	0.31%	0.37%
CR	Composite	0.20%	0.10%	0.18%	0.26%	0.33%	0.38%
CR	Composite	0.19%	0.10%	0.19%	0.26%	0.33%	0.38%
MM	Composite	0.001927667	0.001037543	0.001858195	0.002644259	0.003275897	0.003837023
MR	Composite						
CR	Composite	0.20%	0.10%	0.18%	0.26%	0.33%	0.38%
MM	Composite	0.19%	0.10%	0.18%	0.26%	0.32%	0.37%
MR	Composite	0.19%	0.10%	0.18%	0.25%	0.31%	0.37%
XR	Composite	0.001786055	0.000953967	0.001726171	0.002435061	0.003011614	0.003539713
CR	Composite	0.42%	0.42%	0.91%	0.91%	1.21%	1.35%
MM	Composite	0.42%	0.42%	0.91%	0.91%	1.21%	1.35%
CR	Composite	0.42%	0.42%	0.91%	0.91%	1.21%	1.35%
MM	Composite	0.42%	0.42%	0.91%	0.91%	1.21%	1.35%
MR	Composite	0.42%	0.42%	0.91%	0.91%	1.21%	1.35%
MM	Composite						
XR	Composite						
CR	Composite	0.15%	0.19%	0.24%	0.26%	0.36%	0.36%
MM	Composite	0.15%	0.19%	0.24%	0.26%	0.36%	0.36%
CR	Composite	0.0015	0.001898743	0.002713694	0.00286248	0.00355	0.00355
XR	Composite	0.15%	0.19%	0.20%	0.22%	0.36%	0.36%
CR	Composite						
MR	Composite	0.15%	0.19%	0.24%	0.26%	0.36%	0.36%
CR	Composite	0.09%	0.12%	0.15%	0.16%	0.20%	0.22%
MM	Composite						
CR	Composite	0.09%	0.12%	0.15%	0.16%	0.22%	0.23%
MR	Composite						
XR	Composite	0.09%	0.10%	0.12%	0.13%	0.17%	0.18%
CR	Composite	0.09%	0.12%	0.15%	0.16%	0.20%	0.22%
MM	Composite						
MR	Composite	0.09%	0.12%	0.15%	0.15%	0.20%	0.21%
MR	Composite	2.15%	2.15%	2.15%	2.15%	2.15%	2.15%
MR	Composite	2.15%	2.15%	2.15%	2.15%	2.15%	2.15%
MR	Composite	2.15%	2.15%	2.15%	2.15%	2.15%	2.15%
XR	Composite	2.15%	2.15%	2.15%	2.15%	2.15%	2.15%
CR	Composite	0.33%	0.29%	0.31%	0.45%	0.50%	0.61%
CR	Composite						
MM	Composite						
MR	Composite	0.003339667	0.002599333	0.003113	0.004527211	0.005039884	0.006111333
XR	Composite	0.33%	0.25%	0.30%	0.44%	0.49%	0.59%
CR	Composite						
MR	Composite	0.33%	0.26%	0.31%	0.45%	0.50%	0.61%
XR	Composite	0.33%	0.25%	0.30%	0.44%	0.49%	0.59%
MM	Composite	1.51%	1.53%	2.12%	2.62%	2.87%	3.10%
MM	Composite	1.51%	1.54%	2.12%	2.62%	2.87%	3.10%
MM	Composite	0.015098529	0.015426168	0.021180851	0.026151275	0.028687254	0.031
CR	Composite	0.015727634	0.015927742	0.022015329	0.027240911	0.029882556	0.032291667
MM	Composite	1.51%	1.54%	2.12%	2.62%	2.87%	3.10%
MR	Composite						
XR	Composite	1.44%	1.46%	2.01%	2.49%	2.73%	2.95%
CR	Composite	1.57%	1.59%	2.20%	2.72%	2.99%	3.23%
MM	Composite	1.51%	1.54%	2.12%	2.62%	2.87%	3.10%
MR	Composite						
XR	Composite	1.44%	1.46%	2.01%	2.49%	2.73%	2.95%
MM	Composite	1.51%	1.54%	2.12%	2.62%	2.87%	3.10%
MM	Composite	1.52%	1.50%	2.15%	2.61%	2.91%	3.09%
MM	Composite	1.51%	1.54%	2.12%	2.62%	2.87%	3.10%
CR	Composite	1.57%	1.59%	2.20%	2.72%	2.99%	3.23%
MM	Composite	1.51%	1.54%	2.12%	2.62%	2.87%	3.10%
MR	Composite						
XR	Composite						
CR	Composite	0.75%	1.22%	1.70%	2.09%	2.33%	2.57%
MM	Composite	0.75%	1.23%	1.63%	2.00%	2.23%	2.46%
CR	Composite	0.75%	1.09%	1.72%	2.10%	2.32%	2.55%
MM	Composite	0.75%	1.07%	1.67%	2.01%	2.26%	2.48%
CR	Composite	0.75%	1.09%	1.72%	2.10%	2.32%	2.55%

					0.4	
					0.4	
					0.4	
0.42%	0.48%	0.51%	0.53%	0.55%	0.4 CCC	BBB
					0.4	
0.42%	0.48%	0.51%	0.53%	0.55%	0.4 B	A
0.41%	0.47%	0.49%	0.51%	0.53%	0.4 B	A
0.42%	0.48%	0.51%	0.53%	0.55%	0.4 B	A
0.41%	0.47%	0.49%	0.51%	0.53%	0.4 B	A
0.41%	0.46%	0.49%	0.50%	0.52%	0.4 B	A
0.42%	0.48%	0.51%	0.53%	0.55%	0.4 B	A
0.42%	0.48%	0.51%	0.53%	0.55%	0.4 CCC	BBB
0.42%	0.004826949	0.005079701	0.005292297	0.005475756	0.4 CCC	BBB
					0.4	
0.42%	0.48%	0.51%	0.53%	0.55%	0.4 B	A
0.41%	0.47%	0.49%	0.51%	0.53%	0.4 B	A
0.41%	0.46%	0.49%	0.50%	0.52%	0.4 B	A
0.39%	0.004434701	0.004690917	0.004839527	0.005050248	0.4 B	A
1.46%	1.60%	2.20%	2.34%	2.48%	0.4	NR
1.46%	1.60%	2.20%	2.34%	2.48%	0.4	NR
1.46%	1.60%	2.20%	2.34%	2.48%	0.4	NR
1.46%	1.60%	2.20%	2.34%	2.48%	0.4	NR
1.46%	1.60%	2.20%	2.34%	2.48%	0.4	NR
					0.4	
					0.4	
0.40%	0.49%	0.49%	0.49%	0.49%	0.305000001 NR	NR
0.40%	0.49%	0.49%	0.49%	0.49%	0.305000001 NR	NR
0.40%	0.004887891	0.004887891	0.004887891	0.004887891	0.305000001 NR	NR
0.40%	0.49%	0.49%	0.49%	0.49%	0.305000001 NR	NR
					0.305000001	
0.40%	0.49%	0.49%	0.49%	0.49%	0.305000001 NR	NR
0.26%	0.32%	0.62%	0.62%	0.62%	0.35 NR	BB
					0.35	
0.25%	0.31%	0.62%	0.62%	0.62%	0.35 NR	A
					0.35	
0.20%	0.24%	0.62%	0.62%	0.62%	0.35 NR	BBB
0.26%	0.32%	0.62%	0.62%	0.62%	0.35 NR	BB
					0.35	
0.26%	0.32%	0.62%	0.62%	0.62%	0.35 NR	BB
2.15%	2.15%	2.15%	2.15%	2.15%	0.4	
2.15%	2.15%	2.15%	2.15%	2.15%	0.4	
2.15%	2.15%	2.15%	2.15%	2.15%	0.4	
2.15%	2.15%	2.15%	2.15%	2.15%	0.4	
0.71%	0.82%	0.87%	0.94%	0.92%	0.4 B	CCC
					0.4	
					0.4	
0.71%	0.00831	0.0086688	0.009363	0.009249743	0.4 B	A
0.68%	0.80%	0.87%	0.94%	0.89%	0.4 B	BBB
					0.4	
0.71%	0.83%	0.87%	0.94%	0.92%	0.4 B	A
0.68%	0.80%	0.87%	0.94%	0.89%	0.4 B	BBB
3.20%	3.30%	3.35%	3.34%	3.33%	0.4 BBB	BBB
3.20%	3.30%	3.35%	3.35%	3.36%	0.4 AA	AA
3.20%	0.033015679	0.033495056	0.033510311	0.033587799	0.4 AA	AA
3.34%	0.034391332	0.034890683	0.034906574	0.034982453	0.4 A	A
3.20%	3.30%	3.35%	3.35%	3.36%	0.4 AA	AA
					0.4	
3.05%	3.15%	3.19%	3.19%	3.20%	0.4 A	A
3.34%	3.44%	3.49%	3.49%	3.50%	0.4 A	A
3.20%	3.30%	3.35%	3.35%	3.36%	0.4 AA	AA
					0.4	
3.05%	3.15%	3.19%	3.19%	3.20%	0.4 A	A
3.20%	3.30%	3.35%	3.35%	3.36%	0.4 AA	AA
3.21%	3.28%	3.35%	3.34%	3.33%	0.4 A	A
3.20%	3.30%	3.35%	3.35%	3.36%	0.4 AA	AA
3.34%	3.44%	3.49%	3.49%	3.50%	0.4 A	A
3.20%	3.30%	3.35%	3.35%	3.36%	0.4 AA	AA
					0.4	
					0.4	
2.53%	2.63%	2.63%	2.77%	2.65%	0.4 NR	BBB
2.53%	2.53%	2.63%	2.77%	2.65%	0.4 NR	A
2.57%	2.62%	2.68%	2.66%	2.70%	0.4 NR	AA
2.53%	2.58%	2.58%	2.79%	2.59%	0.4 NR	AA
2.57%	2.62%	2.68%	2.66%	2.70%	0.4 NR	AA

BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
B	B		NR	NR	NR
B	B		NR	NR	NR
B	BBB		NR	NR	NR
B	BB		NR	NR	NR
B	B		NR	NR	NR
BB	A	BB	A	BB	BB
A	A	A	AA	A	A
BBB	BBB	BBB	A	BBB	BBB
BB	A	BB	A	BB	BB
BB	BBB	BB	BBB	BB	BB
			NR		
			NR		
			NR		
			NR		
BB	BB	B	BB	B	BB
A	A	BBB	A	A	A
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
BBB	BBB	BB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	A	BBB
A	A	A	A	A	A
AA	AA	A	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA

			NR		Financials
			NR		Financials
			NR		Financials
BB	BB	BBB	A	10	Government
			NR		Government
A	A	A	BBB	8	Government
BBB	BBB	A	A	10	Government
A	A	A	BBB	8	Government
BBB	BBB	A	A	10	Government
BBB	BBB	A	A	10	Government
A	A	A	BBB	8	Government
BB	BB	BBB	A	10	Government
BB	BB	BBB	A	10	Government
			NR		Government
A	A	A	BBB	8	Government
BBB	BBB	A	A	10	Government
BBB	BBB	A	A	10	Government
BBB	BBB	A	A	10	Government
NR	NR	NR	NR	2	Financials
NR	NR	NR	NR	2	Financials
NR	NR	NR	NR	2	Financials
NR	NR	NR	NR	2	Financials
NR	NR	NR	NR	2	Financials
			NR		Consumer Goods
			NR		Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR		Consumer Goods
			NR	2	Consumer Goods
NR			A	3	Consumer Services
			NR		Consumer Services
NR			A	6	Consumer Services
			NR		Consumer Services
NR			A	6	Consumer Services
NR			A	3	Consumer Services
			NR		Consumer Services
NR			A	3	Consumer Services
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
NR	NR	B	A	3	Industrials
			NR		Industrials
			NR		Industrials
NR	NR	BBB	BBB	3	Industrials
NR	NR	BB	BBB	3	Industrials
			NR		Industrials
NR	NR	BBB	BBB	3	Industrials
NR	NR	BB	BBB	3	Industrials
BB	BBB	BBB	AA	14	Consumer Services
A	A	A	AA	12	Consumer Services
A	A	A	AA	12	Consumer Services
BBB	BBB	BBB	AA	12	Consumer Services
A	A	A	AA	12	Consumer Services
			NR		Consumer Services
BBB	BBB	BBB	AA	12	Consumer Services
BBB	BBB	BBB	AA	12	Consumer Services
A	A	A	AA	12	Consumer Services
			NR		Consumer Services
BBB	BBB	BBB	AA	12	Consumer Services
A	A	A	AA	12	Consumer Services
BB	A	A	A	4	Consumer Services
A	A	A	AA	12	Consumer Services
BBB	BBB	BBB	AA	12	Consumer Services
A	A	A	AA	12	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
BB	BBB	BB	A	4	Consumer Services
BB	BBB	BB	A	4	Consumer Services
BBB	A	BBB	A	7	Consumer Services
BBB	AA	BBB	AA	14	Consumer Services
BBB	A	BBB	A	7	Consumer Services

Europe	Luxembourg		BBB				
Europe	Luxembourg		BBB				
Europe	Luxembourg		BBB				
Europe	Italy	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BB	AA		Thin		Thin
Lat.Amer	Brazil	BB	AA		Thin		Thin
Lat.Amer	Brazil	BB	AA		Thin		Thin
Lat.Amer	Brazil	BB	AA		Thin		Thin
Lat.Amer	Brazil	BB	AA		Thin		Thin
Europe	Luxembourg		CCC				
Europe	Luxembourg		CCC				
Asia	Japan	BBB	AA	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	Thin	Thin	DocAdj	CcyGrp
Asia	Japan	BBB	AA	Thin	Thin	DocAdj	DocAdj
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BB					
N.Amer	United States	BB					
N.Amer	United States	BB					
N.Amer	United States	BB					
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin		
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin		
	Thin					
	Thin					
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj

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ITV-CarltonEURMM	31-Jul-08 ITV-Carlton
ITV-CarltonEURMR	31-Jul-08 ITV-Carlton
ITV-CarltonGBPCR	31-Jul-08 ITV-Carlton
ITV-CarltonGBPMM	31-Jul-08 ITV-Carlton
ITV-CarltonGBPMR	31-Jul-08 ITV-Carlton
ITV-CarltonGBPXR	31-Jul-08 ITV-Carlton
ITV-CarltonHKDMM	31-Jul-08 ITV-Carlton
ITV-CarltonJPYCR	31-Jul-08 ITV-Carlton
ITV-CarltonJPYMM	31-Jul-08 ITV-Carlton
ITV-CarltonNZDCR	31-Jul-08 ITV-Carlton
ITV-CarltonNZDMM	31-Jul-08 ITV-Carlton
ITV-CarltonSEKMM	31-Jul-08 ITV-Carlton
ITV-CarltonSGDMM	31-Jul-08 ITV-Carlton
ITV-CarltonTWDCR	31-Jul-08 ITV-Carlton
ITV-CarltonUSDCR	31-Jul-08 ITV-Carlton
ITV-CarltonUSDMM	31-Jul-08 ITV-Carlton
ITV-CarltonUSDMR	31-Jul-08 ITV-Carlton
ITV-CarltonUSDXR	31-Jul-08 ITV-Carlton
ITV-GranadaGIAUDMM	31-Jul-08 ITV-GranadaGI
ITV-GranadaGIEURCR	31-Jul-08 ITV-GranadaGI
ITV-GranadaGIEURMM	31-Jul-08 ITV-GranadaGI
ITV-GranadaGIEURMR	31-Jul-08 ITV-GranadaGI
ITV-GranadaGIGBPCR	31-Jul-08 ITV-GranadaGI
ITV-GranadaGIUSDCR	31-Jul-08 ITV-GranadaGI
ITV-GranadaGIUSDMM	31-Jul-08 ITV-GranadaGI
ITV-GranadaGIUSDMR	31-Jul-08 ITV-GranadaGI
ITV-GranadaLtdEURCR	31-Jul-08 ITV-GranadaLtd
ITV-GranadaLtdEURMM	31-Jul-08 ITV-GranadaLtd
ITV-GranadaLtdEURMR	31-Jul-08 ITV-GranadaLtd
ITV-GranadaLtdEURXR	31-Jul-08 ITV-GranadaLtd
ITV-GranadaLtdGBPCR	31-Jul-08 ITV-GranadaLtd
ITV-GranadaLtdUSDCR	31-Jul-08 ITV-GranadaLtd
ITV-GranadaLtdUSDMM	31-Jul-08 ITV-GranadaLtd
ITV-GranadaLtdUSDMR	31-Jul-08 ITV-GranadaLtd
ITV-GranadaLtdUSDXR	31-Jul-08 ITV-GranadaLtd
ITWAUDMR	31-Jul-08 ITW
ITWEURCR	31-Jul-08 ITW
ITWEURMM	31-Jul-08 ITW
ITWEURMR	31-Jul-08 ITW
ITWJPYMR	31-Jul-08 ITW
ITWUSDCR	31-Jul-08 ITW
ITWUSDMM	31-Jul-08 ITW
ITWUSDMR	31-Jul-08 ITW
ITWUSDXR	31-Jul-08 ITW
IVGNUSDMR	31-Jul-08 IVGN
IVGNUSDXR	31-Jul-08 IVGN
IVRCLUSDCR	31-Jul-08 IVRCL
IVRCLUSDMM	31-Jul-08 IVRCL
IVRCLUSDMR	31-Jul-08 IVRCL
IVXUSDMR	31-Jul-08 IVX
IVXUSDXR	31-Jul-08 IVX
IVZHCLEURCR	31-Jul-08 IVZHCL
IVZHCLEURMM	31-Jul-08 IVZHCL
IVZHCLEURMR	31-Jul-08 IVZHCL
IVZHCLUSDCR	31-Jul-08 IVZHCL
IVZHCLUSDMM	31-Jul-08 IVZHCL
IVZHCLUSDMR	31-Jul-08 IVZHCL
IWATEJPYCR	31-Jul-08 IWATE
IWATEJPYMM	31-Jul-08 IWATE
IWATEJPYMR	31-Jul-08 IWATE
IWATEJPYXR	31-Jul-08 IWATE
IWATEUSDCR	31-Jul-08 IWATE
IZUMIJPYCR	31-Jul-08 IZUMI
IZUMIJPYXR	31-Jul-08 IZUMI
JACCSJPYCR	31-Jul-08 JACCS
JACCSJPYXR	31-Jul-08 JACCS
JACLIFEURCR	31-Jul-08 JACLIF
JACLIFEURMM	31-Jul-08 JACLIF
JACLIFEURMR	31-Jul-08 JACLIF
JACLIFEURXR	31-Jul-08 JACLIF
JACLIFGBPMM	31-Jul-08 JACLIF
JACLIFJPYMR	31-Jul-08 JACLIF
JACLIFUSDCR	31-Jul-08 JACLIF
JACLIFUSDMM	31-Jul-08 JACLIF

CARLTON Comms Ltd	GHA96M	SNRFOR	EUR
CARLTON Comms Ltd	GHA96M	SNRFOR	EUR
CARLTON Comms Ltd	GHA96M	SNRFOR	GBP
CARLTON Comms Ltd	GHA96M	SNRFOR	GBP
CARLTON Comms Ltd	GHA96M	SNRFOR	GBP
CARLTON Comms Ltd	GHA96M	SNRFOR	GBP
CARLTON Comms Ltd	GHA96M	SNRFOR	HKD
CARLTON Comms Ltd	GHA96M	SNRFOR	JPY
CARLTON Comms Ltd	GHA96M	SNRFOR	JPY
CARLTON Comms Ltd	GHA96M	SNRFOR	NZD
CARLTON Comms Ltd	GHA96M	SNRFOR	NZD
CARLTON Comms Ltd	GHA96M	SNRFOR	SEK
CARLTON Comms Ltd	GHA96M	SNRFOR	SGD
CARLTON Comms Ltd	GHA96M	SNRFOR	TWD
CARLTON Comms Ltd	GHA96M	SNRFOR	USD
CARLTON Comms Ltd	GHA96M	SNRFOR	USD
CARLTON Comms Ltd	GHA96M	SNRFOR	USD
CARLTON Comms Ltd	GHA96M	SNRFOR	USD
Granada Group Ltd	GK455F	SNRFOR	AUD
Granada Group Ltd	GK455F	SNRFOR	EUR
Granada Group Ltd	GK455F	SNRFOR	EUR
Granada Group Ltd	GK455F	SNRFOR	EUR
Granada Group Ltd	GK455F	SNRFOR	GBP
Granada Group Ltd	GK455F	SNRFOR	USD
Granada Group Ltd	GK455F	SNRFOR	USD
Granada Group Ltd	GK455F	SNRFOR	USD
Granada Ltd	GK456G	SNRFOR	EUR
Granada Ltd	GK456G	SNRFOR	EUR
Granada Ltd	GK456G	SNRFOR	EUR
Granada Ltd	GK456G	SNRFOR	EUR
Granada Ltd	GK456G	SNRFOR	GBP
Granada Ltd	GK456G	SNRFOR	USD
Granada Ltd	GK456G	SNRFOR	USD
Granada Ltd	GK456G	SNRFOR	USD
Granada Ltd	GK456G	SNRFOR	USD
IL Tool Wks Inc	4J7538	SNRFOR	AUD
IL Tool Wks Inc	4J7538	SNRFOR	EUR
IL Tool Wks Inc	4J7538	SNRFOR	EUR
IL Tool Wks Inc	4J7538	SNRFOR	EUR
IL Tool Wks Inc	4J7538	SNRFOR	JPY
IL Tool Wks Inc	4J7538	SNRFOR	USD
IL Tool Wks Inc	4J7538	SNRFOR	USD
IL Tool Wks Inc	4J7538	SNRFOR	USD
IL Tool Wks Inc	4J7538	SNRFOR	USD
Invitrogen Corp	4A79DW	SNRFOR	USD
Invitrogen Corp	4A79DW	SNRFOR	USD
IVRCL Infrastructures & Projs Ltd	YC6369	SNRFOR	USD
IVRCL Infrastructures & Projs Ltd	YC6369	SNRFOR	USD
IVRCL Infrastructures & Projs Ltd	YC6369	SNRFOR	USD
IVAX Corp	4ABDA5	SNRFOR	USD
IVAX Corp	4ABDA5	SNRFOR	USD
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	EUR
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	EUR
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	EUR
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	USD
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	USD
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	USD
Bk of Iwate Ltd	JL7A61	SNRFOR	JPY
Bk of Iwate Ltd	JL7A61	SNRFOR	JPY
Bk of Iwate Ltd	JL7A61	SNRFOR	JPY
Bk of Iwate Ltd	JL7A61	SNRFOR	JPY
Bk of Iwate Ltd	JL7A61	SNRFOR	USD
Izumi Co Ltd	JL7C97	SNRFOR	JPY
Izumi Co Ltd	JL7C97	SNRFOR	JPY
Jaccs Co Ltd	JL8C69	SNRFOR	JPY
Jaccs Co Ltd	JL8C69	SNRFOR	JPY
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	EUR
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	EUR
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	EUR
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	EUR
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	GBP
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	JPY
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	USD
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	USD

MM	Composite	0.75%	1.07%	1.67%	2.01%	2.26%	2.48%
MR	Composite	0.007541418	0.010572222	0.016451946	0.019891552	0.022300767	0.024445946
CR	Composite	0.75%	1.09%	1.72%	2.10%	2.32%	2.55%
MM	Composite	0.007541418	0.010683508	0.0166527	0.020091571	0.022583062	0.024786928
MR	Composite						
XR	Composite						
MM	Composite	0.75%	1.07%	1.67%	2.01%	2.26%	2.48%
CR	Composite	0.75%	1.08%	1.63%	2.09%	2.35%	2.56%
MM	Composite	0.75%	1.03%	1.56%	2.00%	2.26%	2.46%
CR	Composite	0.75%	1.09%	1.72%	2.10%	2.32%	2.55%
MM	Composite	0.007541418	0.010683508	0.0166527	0.020091571	0.022583062	0.024786928
MM	Composite	0.007541418	0.010683508	0.0166527	0.020091571	0.022583062	0.024786928
MM	Composite	0.007541418	0.010683508	0.0166527	0.020091571	0.022583062	0.024786928
CR	Composite	0.75%	1.09%	1.72%	2.10%	2.32%	2.55%
CR	Composite	0.75%	1.09%	1.72%	2.10%	2.32%	2.55%
MM	Composite	0.75%	1.07%	1.67%	2.01%	2.26%	2.48%
MR	Composite	0.007541418	0.010572222	0.016451946	0.019891552	0.022300767	0.024445946
XR	Composite						
MM	Composite						
CR	Composite	0.0014	0.0014	0.00181	0.00275	0.00395	0.00395
MM	Composite	0.14%	0.14%	0.18%	0.27%	0.40%	0.40%
MR	Composite						
CR	Composite						
CR	Composite						
MM	Composite	0.0014	0.0014	0.00181	0.00275	0.00395	0.00395
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.26%	0.28%	0.30%	0.33%	0.38%	0.41%
CR	Composite	0.002763368	0.002958346	0.003137895	0.003414316	0.004025123	0.004338363
MM	Composite						
MR	Composite	0.26%	0.28%	0.30%	0.32%	0.38%	0.41%
MR	Composite	0.0026252	0.002810429	0.002981	0.003303	0.003823867	0.004121444
CR	Composite	0.002763368	0.002958346	0.003137895	0.003414316	0.004025123	0.004338363
MM	Composite						
MR	Composite	0.26%	0.28%	0.30%	0.32%	0.38%	0.41%
XR	Composite						
MR	Composite	0.53%	0.53%	1.00%	1.22%	1.05%	1.65%
XR	Composite	0.53%	0.53%	1.00%	1.22%	1.05%	1.65%
CR	Composite	2.20%	2.20%	2.20%	2.20%	2.20%	2.20%
MM	Composite	2.20%	2.20%	2.20%	2.20%	2.20%	2.20%
MR	Composite	0.022	0.022	0.022	0.022	0.022	0.022
MR	Composite						
XR	Composite	0.51%	0.51%	0.51%	0.51%	0.51%	0.85%
CR	Composite	0.28%	0.28%	0.39%	0.48%	0.57%	0.66%
MM	Composite	0.27%	0.27%	0.37%	0.46%	0.54%	0.63%
MR	Composite						
CR	Composite						
MM	Composite	0.27%	0.27%	0.37%	0.46%	0.54%	0.63%
MR	Composite						
CR	Composite	0.46%	0.55%	0.46%	0.51%	0.56%	0.61%
MM	Composite	0.46%	0.55%	0.46%	0.51%	0.56%	0.61%
MR	Composite	0.46%	0.55%	0.46%	0.51%	0.56%	0.61%
XR	Composite	0.46%	0.55%	0.46%	0.51%	0.56%	0.61%
CR	Composite	0.004640054	0.005547784	0.004610404	0.005091857	0.005562011	0.006060141
CR	Composite	0.40%	0.40%	0.40%	0.40%	0.54%	0.55%
XR	Composite	0.40%	0.40%	0.40%	0.40%	0.54%	0.55%
CR	Composite	0.007195	0.010677509	0.0128925	0.013452453	0.014165	0.014120286
XR	Composite	0.72%	1.07%	1.29%	1.01%	1.42%	1.16%
CR	Composite						
MM	Composite						
MR	Composite	0.42%	0.42%	0.45%	0.47%	0.52%	0.57%
XR	Composite						
MM	Composite	0.004245	0.004245	0.004545	0.004745	0.005261014	0.005773791
MR	Composite	0.004245	0.004245	0.004545	0.004745	0.005206212	0.005713647
CR	Composite	0.42%	0.42%	0.45%	0.47%	0.55%	0.60%
MM	Composite	0.004245	0.004245	0.004545	0.004745	0.005261014	0.005773791

2.53%	2.58%	2.58%	2.79%	2.59%	0.4 NR	AA
2.47%	0.025578229	0.025498757	0.027645241	0.025678073	0.4 NR	A
2.57%	2.62%	2.68%	2.66%	2.70%	0.4 NR	AA
2.53%	0.025847474	0.025767165	0.027936243	0.025948368	0.4 NR	AA
					0.4	
					0.4	
2.53%	2.58%	2.58%	2.79%	2.59%	0.4 NR	AA
2.61%	2.66%	2.63%	2.77%	2.65%	0.4 NR	BBB
2.51%	2.55%	2.63%	2.77%	2.65%	0.4 NR	A
2.57%	2.62%	2.68%	2.66%	2.70%	0.4 NR	AA
2.53%	0.025847474	0.025767165	0.027936243	0.025948368	0.4 NR	AA
2.53%	0.025847474	0.025767165	0.027936243	0.025948368	0.4 NR	AA
2.53%	0.025847474	0.025767165	0.027936243	0.025948368	0.4 NR	AA
2.57%	2.62%	2.68%	2.66%	2.70%	0.4 NR	AA
2.57%	2.62%	2.68%	2.66%	2.70%	0.4 NR	AA
2.53%	2.58%	2.58%	2.79%	2.59%	0.4 NR	AA
2.47%	0.025578229	0.025498757	0.027645241	0.025678073	0.4 NR	A
					0.4	
					0.4	
0.50%	0.00595	0.00595	0.00595	0.00595	0.4	NR
0.50%	0.60%	0.60%	0.60%	0.60%	0.4	NR
					0.4	
					0.4	
					0.4	
0.50%	0.00595	0.00595	0.00595	0.00595	0.4	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.45%	0.47%	0.50%	0.63%	0.53%	0.388888888 BB	BBB
0.48%	0.004827519	0.005294421	0.006286	0.0052575	0.388888888 BBB	A
					0.388888888	
0.45%	0.46%	0.50%	0.63%	0.53%	0.388888888 A	AA
0.45%	0.004687875	0.0050297	0.006286	0.0052575	0.388888888 BB	BBB
0.48%	0.004827519	0.005294421	0.006286	0.0052575	0.388888888 BBB	A
					0.388888888	
0.45%	0.46%	0.50%	0.63%	0.53%	0.388888888 A	AA
					0.388888888	
1.78%	1.85%	2.25%	2.30%	2.35%	0.4	NR
1.78%	1.78%	2.25%	2.30%	2.35%	0.4	NR
2.20%	2.20%	2.20%	2.20%	2.20%	0.425	
2.20%	2.20%	2.20%	2.20%	2.20%	0.425	
0.022	0.022	0.022	0.022	0.022	0.425	
					0.4	
0.85%	0.85%	0.85%	0.85%	0.85%	0.4	
0.80%	0.93%	2.58%	2.29%	2.29%	0.4	B
0.77%	0.93%	2.58%	2.29%	2.29%	0.4	BB
					0.4	
					0.4	
0.77%	0.93%	2.58%	2.29%	2.29%	0.4	BB
					0.4	
0.65%	0.71%	0.71%	0.71%	0.71%	0.185 NR	NR
0.65%	0.71%	0.71%	0.71%	0.71%	0.185 NR	NR
0.65%	0.71%	0.71%	0.71%	0.71%	0.185 NR	NR
0.65%	0.71%	0.71%	0.71%	0.71%	0.185 NR	NR
0.65%	0.007149337	0.007149337	0.007149337	0.007149337	0.185 NR	NR
0.64%	0.80%	0.80%	0.80%	0.80%	0.3	
0.64%	0.80%	0.80%	0.80%	0.80%	0.3	
1.53%	0.01755	0.01755	0.01755	0.01755	0.3625 NR	NR
1.53%	1.76%	1.76%	1.76%	1.76%	0.314 NR	NR
					0.400000001	
					0.400000001	
0.59%	0.62%	1.02%	1.02%	1.09%	0.400000001	NR
					0.400000001	
0.59%	0.006301622	0.010166132	0.010166132	0.010914323	0.400000001	NR
0.59%	0.00623598	0.010166132	0.010166132	0.010914323	0.400000001	NR
0.62%	0.66%	1.02%	1.02%	1.09%	0.400000001	NR
0.59%	0.006301622	0.010166132	0.010166132	0.010914323	0.400000001	NR

AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	BB
			NR		
			NR		
			NR		
	NR			NR	
BBB	BBB	BB	BB	BB	NR
A	A	BBB	BBB	BBB	NR
A	A	BBB	BBB	BBB	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
NR	BBB	NR	A	NR	NR
NR	BBB	NR	BB	NR	NR
NR	NR	BBB	BBB	A	BBB
NR	NR	BB	BB	BBB	BB
NR	NR	B	B	BB	B
NR	NR	BB	BB	BBB	BB
NR	NR	BB	BB	BBB	BB

BBB	AA	BBB	AA	14 Consumer Services
BBB	A	BBB	AA	15 Consumer Services
BBB	A	BBB	A	7 Consumer Services
BBB	AA	BBB	AA	14 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	AA	BBB	AA	14 Consumer Services
BB	BBB	BB	A	3 Consumer Services
BB	BBB	BB	A	3 Consumer Services
BBB	A	BBB	A	7 Consumer Services
BBB	AA	BBB	AA	14 Consumer Services
BBB	AA	BBB	AA	14 Consumer Services
BBB	AA	BBB	AA	14 Consumer Services
BBB	A	BBB	A	7 Consumer Services
BBB	A	BBB	A	7 Consumer Services
BBB	AA	BBB	AA	14 Consumer Services
BBB	A	BBB	AA	15 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
CCC	NR	NR	A	9 Industrials
B	NR	NR	A	9 Industrials
			NR	Industrials
BB	NR	NR	A	9 Industrials
CCC	NR	NR	A	9 Industrials
B	NR	NR	A	9 Industrials
			NR	Industrials
BB	NR	NR	A	9 Industrials
			NR	Industrials
NR	NR	NR	NR	2 Health Care
NR	NR	NR	NR	2 Health Care
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Health Care
			NR	Health Care
NR	NR		B	3 Financials
NR	NR		B	3 Financials
			NR	Financials
			NR	Financials
NR	NR		B	3 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	4 Financials
			NR	5 Financials
			NR	Financials
			NR	Financials
	NR	NR	NR	3 Financials
			NR	Financials
	NR	NR	NR	3 Financials
	NR	NR	NR	3 Financials
	NR	NR	NR	3 Financials
	NR	NR	NR	3 Financials

Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom		A				
Europe	United Kingdom		A		Thin	Thin	Thin
Europe	United Kingdom		A		Thin	Thin	Thin
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A		Thin	Thin	Thin
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	BB	AA		Thin	Thin	Thin
N.Amer	United States	BB	AA		Thin	Thin	Thin
India	India		BB				
India	India		BB				
India	India		BB				
N.Amer	United States		BB				
N.Amer	United States		BB				Thin
Europe	United Kingdom	BBB	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA		CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA		CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA				
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan		A				Thin
Asia	Japan		A				Thin
Asia	Japan		A	Thin	Thin	Thin	DocAdj
Asia	Japan		A	Thin	Thin	Thin	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

	Thin	Thin	Thin			
	Thin	Thin	Thin			

	Thin	Thin	Thin			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin	Thin	Thin	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	DocAdj	Thin	Thin	Thin
	Thin					
	Thin					
	Thin					
		Thin				
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	
Thin	Thin	Thin	Thin			
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin

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JACLIFUSDMR	31-Jul-08 JACLIF
JACLIFUSDXR	31-Jul-08 JACLIF
JALCEURCR	31-Jul-08 JALC
JALCJPYCR	31-Jul-08 JALC
JALCJPYMR	31-Jul-08 JALC
JALCJPYXR	31-Jul-08 JALC
JALCUSDCR	31-Jul-08 JALC
JALCUSDMR	31-Jul-08 JALC
JALCUSDXR	31-Jul-08 JALC
JALC-IntEURCR	31-Jul-08 JALC-Int
JALC-IntJPYCR	31-Jul-08 JALC-Int
JALC-IntJPYMR	31-Jul-08 JALC-Int
JALC-IntJPYXR	31-Jul-08 JALC-Int
JALC-IntUSDCR	31-Jul-08 JALC-Int
JALC-IntUSDMR	31-Jul-08 JALC-Int
JALC-IntUSDXR	31-Jul-08 JALC-Int
JAMANEURCR	31-Jul-08 JAMAN
JAMANEURMM	31-Jul-08 JAMAN
JAMANEURXR	31-Jul-08 JAMAN
JAMANGBPCR	31-Jul-08 JAMAN
JAMANUSDCR	31-Jul-08 JAMAN
JAMANUSDMR	31-Jul-08 JAMAN
JAMANUSDXR	31-Jul-08 JAMAN
JANUSEURCR	31-Jul-08 JANUS
JANUSEURMM	31-Jul-08 JANUS
JANUSEURMR	31-Jul-08 JANUS
JANUSGBPMR	31-Jul-08 JANUS
JANUSJPYMR	31-Jul-08 JANUS
JANUSUSDCR	31-Jul-08 JANUS
JANUSUSDMM	31-Jul-08 JANUS
JANUSUSDMR	31-Jul-08 JANUS
JANUSUSDXR	31-Jul-08 JANUS
JAPANEURCR	31-Jul-08 JAPAN
JAPANEURMM	31-Jul-08 JAPAN
JAPANEURMR	31-Jul-08 JAPAN
JAPANGBPCR	31-Jul-08 JAPAN
JAPANJPYCR	31-Jul-08 JAPAN
JAPANJPYMM	31-Jul-08 JAPAN
JAPANJPYMR	31-Jul-08 JAPAN
JAPANJPYXR	31-Jul-08 JAPAN
JAPANTWDCR	31-Jul-08 JAPAN
JAPANUSDCR	31-Jul-08 JAPAN
JAPANUSDMM	31-Jul-08 JAPAN
JAPANUSDMR	31-Jul-08 JAPAN
JAPANUSDXR	31-Jul-08 JAPAN
JAPRADJPYCR	31-Jul-08 JAPRAD
JAPRADJPYMR	31-Jul-08 JAPRAD
JAPRADJPYXR	31-Jul-08 JAPRAD
JAPSTEJPYCR	31-Jul-08 JAPSTE
JAPSTEJPYXR	31-Jul-08 JAPSTE
JAPTOBAUDCR	31-Jul-08 JAPTOB
JAPTOBEURCR	31-Jul-08 JAPTOB
JAPTOBEURMM	31-Jul-08 JAPTOB
JAPTOBEURMR	31-Jul-08 JAPTOB
JAPTOBGBPCR	31-Jul-08 JAPTOB
JAPTOBGBPMR	31-Jul-08 JAPTOB
JAPTOBJPYCR	31-Jul-08 JAPTOB
JAPTOBJPYMM	31-Jul-08 JAPTOB
JAPTOBJPYMR	31-Jul-08 JAPTOB
JAPTOBJPYXR	31-Jul-08 JAPTOB
JAPTOBUSDCR	31-Jul-08 JAPTOB
JAPTOBUSDMM	31-Jul-08 JAPTOB
JAPTOBUSDMR	31-Jul-08 JAPTOB
JAPTOBUSDXR	31-Jul-08 JAPTOB
JAPTOB-GGLAUDCR	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLAUDMM	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLAUDMR	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLCHFCR	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLCHFMM	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLEURCR	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLEURMM	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLEURMR	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLEURXR	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLGBPCR	31-Jul-08 JAPTOB-GGL

Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	USD
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	USD
Japan Airls Corp	JL8606	SNRFOR	EUR
Japan Airls Corp	JL8606	SNRFOR	JPY
Japan Airls Corp	JL8606	SNRFOR	JPY
Japan Airls Corp	JL8606	SNRFOR	JPY
Japan Airls Corp	JL8606	SNRFOR	USD
Japan Airls Corp	JL8606	SNRFOR	USD
Japan Airls Corp	JL8606	SNRFOR	USD
Japan Airls Intl Co Ltd	JL860F	SNRFOR	EUR
Japan Airls Intl Co Ltd	JL860F	SNRFOR	JPY
Japan Airls Intl Co Ltd	JL860F	SNRFOR	JPY
Japan Airls Intl Co Ltd	JL860F	SNRFOR	JPY
Japan Airls Intl Co Ltd	JL860F	SNRFOR	USD
Japan Airls Intl Co Ltd	JL860F	SNRFOR	USD
Japan Airls Intl Co Ltd	JL860F	SNRFOR	USD
Jamaica	4B7176	SNRFOR	EUR
Jamaica	4B7176	SNRFOR	EUR
Jamaica	4B7176	SNRFOR	EUR
Jamaica	4B7176	SNRFOR	GBP
Jamaica	4B7176	SNRFOR	USD
Jamaica	4B7176	SNRFOR	USD
Jamaica	4B7176	SNRFOR	USD
Janus Cap Gp Inc	4B812Z	SNRFOR	EUR
Janus Cap Gp Inc	4B812Z	SNRFOR	EUR
Janus Cap Gp Inc	4B812Z	SNRFOR	EUR
Janus Cap Gp Inc	4B812Z	SNRFOR	GBP
Janus Cap Gp Inc	4B812Z	SNRFOR	JPY
Janus Cap Gp Inc	4B812Z	SNRFOR	USD
Janus Cap Gp Inc	4B812Z	SNRFOR	USD
Janus Cap Gp Inc	4B812Z	SNRFOR	USD
Janus Cap Gp Inc	4B812Z	SNRFOR	USD
Japan	4B818G	SNRFOR	EUR
Japan	4B818G	SNRFOR	EUR
Japan	4B818G	SNRFOR	EUR
Japan	4B818G	SNRFOR	GBP
Japan	4B818G	SNRFOR	JPY
Japan	4B818G	SNRFOR	JPY
Japan	4B818G	SNRFOR	JPY
Japan	4B818G	SNRFOR	JPY
Japan	4B818G	SNRFOR	TWD
Japan	4B818G	SNRFOR	USD
Japan	4B818G	SNRFOR	USD
Japan	4B818G	SNRFOR	USD
Japan	4B818G	SNRFOR	USD
Japan Radio Co Ltd	JL9BDA	SNRFOR	JPY
Japan Radio Co Ltd	JL9BDA	SNRFOR	JPY
Japan Radio Co Ltd	JL9BDA	SNRFOR	JPY
Japan Stl Wks Ltd	JL9EB7	SNRFOR	JPY
Japan Stl Wks Ltd	JL9EB7	SNRFOR	JPY
Japan Tob Inc	JL9FEF	SNRFOR	AUD
Japan Tob Inc	JL9FEF	SNRFOR	EUR
Japan Tob Inc	JL9FEF	SNRFOR	EUR
Japan Tob Inc	JL9FEF	SNRFOR	EUR
Japan Tob Inc	JL9FEF	SNRFOR	GBP
Japan Tob Inc	JL9FEF	SNRFOR	GBP
Japan Tob Inc	JL9FEF	SNRFOR	JPY
Japan Tob Inc	JL9FEF	SNRFOR	JPY
Japan Tob Inc	JL9FEF	SNRFOR	JPY
Japan Tob Inc	JL9FEF	SNRFOR	JPY
Japan Tob Inc	JL9FEF	SNRFOR	USD
Japan Tob Inc	JL9FEF	SNRFOR	USD
Japan Tob Inc	JL9FEF	SNRFOR	USD
Japan Tob Inc	JL9FEF	SNRFOR	USD
GALLAHER GROUP Ltd	GJA78P	SNRFOR	AUD
GALLAHER GROUP Ltd	GJA78P	SNRFOR	AUD
GALLAHER GROUP Ltd	GJA78P	SNRFOR	AUD
GALLAHER GROUP Ltd	GJA78P	SNRFOR	CHF
GALLAHER GROUP Ltd	GJA78P	SNRFOR	CHF
GALLAHER GROUP Ltd	GJA78P	SNRFOR	EUR
GALLAHER GROUP Ltd	GJA78P	SNRFOR	EUR
GALLAHER GROUP Ltd	GJA78P	SNRFOR	EUR
GALLAHER GROUP Ltd	GJA78P	SNRFOR	EUR
GALLAHER GROUP Ltd	GJA78P	SNRFOR	GBP

MR	Composite	0.004245	0.004245	0.004545	0.004745	0.005206212	0.005713647
XR	Composite						
CR	Composite	3.55%	3.64%	4.17%	4.57%	5.00%	5.30%
CR	Composite	0.035492157	0.032965283	0.04003445	0.044129501	0.048369946	0.051302836
MR	Composite						
XR	Composite	3.55%	2.58%	3.04%	3.35%	4.38%	3.85%
CR	Composite	3.55%	3.64%	4.17%	4.57%	5.00%	5.30%
MR	Composite	3.38%	3.51%	4.03%	4.34%	4.81%	5.03%
XR	Composite	2.66%	2.77%	3.18%	3.43%	3.80%	3.97%
CR	Composite						
CR	Composite	0.034079665	0.033197924	0.045904687	0.044076627	0.049017924	0.052984538
MR	Composite						
XR	Composite	0.034079665	0.02556387	0.034428515	0.03390653	0.037978222	0.040524743
CR	Composite	3.41%	3.29%	4.49%	4.37%	5.05%	5.27%
MR	Composite						
XR	Composite	3.41%	3.29%	3.37%	4.37%	3.87%	5.27%
CR	Composite	3.00%	3.34%	4.08%	4.57%	4.73%	5.04%
MM	Composite	2.88%	3.34%	3.92%	4.39%	4.54%	4.84%
XR	Composite	2.75%	3.34%	3.74%	4.18%	4.32%	4.61%
CR	Composite	3.00%	3.34%	4.08%	4.57%	4.73%	5.04%
CR	Composite	3.00%	3.34%	4.08%	4.57%	4.73%	5.04%
MR	Composite	2.85%	3.34%	3.88%	4.34%	4.49%	4.79%
XR	Composite						
CR	Composite	0.001348	0.00164578	0.00349694	0.004003963	0.003575	0.005720136
MM	Composite	0.001348	0.001579949	0.003357062	0.003843804	0.003575	0.005491331
MR	Composite	0.13%	0.16%	0.33%	0.38%	0.36%	0.54%
MR	Composite	0.13%	0.16%	0.33%	0.38%	0.36%	0.54%
MR	Composite	0.13%	0.16%	0.33%	0.38%	0.36%	0.54%
CR	Composite	0.13%	0.16%	0.35%	0.40%	0.36%	0.57%
MM	Composite						
MR	Composite	0.13%	0.16%	0.33%	0.38%	0.36%	0.54%
XR	Composite						
CR	Composite	0.000451709	0.000614184	0.000912194	0.001126327	0.001374292	0.001725665
MM	Composite	0.000433641	0.000589617	0.000899677	0.001081527	0.001314689	0.001652334
MR	Composite	0.04%	0.06%	0.09%	0.11%	0.13%	0.16%
CR	Composite	0.000451709	0.000614184	0.000912194	0.001126327	0.001374292	0.001725665
CR	Composite	0.05%	0.06%	0.09%	0.11%	0.14%	0.16%
MM	Composite	0.000451709	0.000623449	0.000850366	0.001125182	0.001368181	0.0015408
MR	Composite						
XR	Composite						
CR	Composite						
CR	Composite	0.05%	0.06%	0.09%	0.11%	0.14%	0.17%
MM	Composite	0.000433641	0.000589617	0.000899677	0.001081527	0.001314689	0.001652334
MR	Composite	0.000429124	0.000583475	0.000890306	0.001070261	0.001300994	0.001635123
XR	Composite						
CR	Composite	0.31%	0.31%	0.36%	0.40%	0.47%	0.53%
MR	Composite						
XR	Composite	0.00307705	0.00307705	0.003559506	0.004031803	0.004667467	0.00532264
CR	Composite	0.003469905	0.003469905	0.003469905	0.003469905	0.003469905	0.003469905
XR	Composite						
CR	Composite	0.00143067	0.002029037	0.00335248	0.003806204	0.004333071	0.004834752
CR	Composite	0.0013378	0.002026814	0.003390822	0.004012182	0.004373496	0.004890294
MM	Composite	0.13%	0.19%	0.33%	0.39%	0.42%	0.47%
MR	Composite						
CR	Composite	0.13%	0.20%	0.34%	0.40%	0.44%	0.49%
MR	Composite	0.13%	0.19%	0.33%	0.38%	0.42%	0.47%
CR	Composite	0.001323373	0.002003833	0.003336793	0.003739283	0.00429668	0.004803194
MM	Composite	0.15%	0.20%	0.32%	0.36%	0.41%	0.46%
MR	Composite						
XR	Composite	0.12%	0.16%	0.25%	0.28%	0.32%	0.36%
CR	Composite	0.13%	0.20%	0.34%	0.40%	0.44%	0.49%
MM	Composite						
MR	Composite	0.13%	0.19%	0.33%	0.38%	0.42%	0.47%
XR	Composite						
CR	Composite						
MM	Composite	0.15%	0.18%	0.23%	0.29%	0.33%	0.37%
MR	Composite	0.15%	0.18%	0.23%	0.29%	0.33%	0.37%
CR	Composite	0.15%	0.19%	0.24%	0.30%	0.35%	0.38%
MM	Composite	0.15%	0.18%	0.24%	0.29%	0.33%	0.36%
CR	Composite	0.15%	0.19%	0.24%	0.30%	0.35%	0.38%
MM	Composite	0.15%	0.18%	0.24%	0.29%	0.33%	0.36%
MR	Composite	0.15%	0.18%	0.23%	0.29%	0.33%	0.36%
XR	Composite						
CR	Composite	0.15%	0.19%	0.24%	0.30%	0.35%	0.38%

0.59%	0.00623598	0.010166132	0.010166132	0.010914323	0.400000001	NR
					0.400000001	
5.51%	5.77%	5.87%	5.82%	6.40%	0.304999998 A	A
5.34%	0.057178993	0.058147619	0.062796422	0.064037967	0.375 BB	AA
					0.311249999	
4.06%	4.36%	4.36%	4.71%	6.40%	0.311249999 BB	BBB
5.51%	5.77%	5.87%	5.82%	6.40%	0.304999998 A	A
5.23%	5.48%	5.87%	5.82%	6.40%	0.311249999 BBB	BBB
4.13%	4.33%	5.87%	5.82%	6.40%	0.311249999 BBB	BBB
					0.340000002	
5.20%	0.054465578	0.062695	0.058227533	0.055645	0.350000003 NR	A
					0.340000002	
5.20%	0.054465578	0.062695	0.04367065	0.055645	0.340000002 NR	BBB
5.20%	5.45%	6.27%	5.83%	5.56%	0.340000002 NR	BB
					0.340000002	
5.20%	5.45%	6.27%	5.83%	5.56%	0.340000002 NR	BB
5.31%	5.50%	5.60%	5.53%	5.56%	0.237500001 BBB	NR
5.09%	5.28%	5.60%	5.31%	5.34%	0.270000001 BBB	NR
4.86%	5.03%	5.60%	5.06%	5.09%	0.270000001 BBB	NR
5.31%	5.50%	5.60%	5.53%	5.56%	0.237500001 BBB	NR
5.31%	5.50%	5.60%	5.53%	5.56%	0.237500001 BBB	NR
5.04%	5.22%	5.60%	5.25%	5.28%	0.270000001 BBB	NR
					0.270000001	
0.65%	0.007660866	0.008294637	0.009224779	0.009057984	0.400000001 NR	CCC
0.62%	0.007354432	0.008294637	0.008855788	0.009057984	0.400000001 NR	CCC
0.62%	0.73%	0.83%	0.88%	0.91%	0.400000001 NR	B
0.62%	0.73%	0.83%	0.88%	0.91%	0.400000001 NR	B
0.62%	0.73%	0.83%	0.88%	0.91%	0.400000001 NR	CCC
0.65%	0.77%	0.83%	0.92%	0.91%	0.400000001 NR	CCC
					0.400000001	
0.62%	0.73%	0.83%	0.88%	0.91%	0.400000001 NR	B
					0.400000001	
0.20%	0.002272638	0.002559945	0.002733627	0.002941536	0.28 BB	A
0.19%	0.002196033	0.002462179	0.002630458	0.002941536	0.275 B	BBB
0.19%	0.22%	0.24%	0.26%	0.29%	0.275 B	BBB
0.20%	0.002272638	0.002559945	0.002733627	0.002941536	0.28 BB	A
0.20%	0.24%	0.25%	0.27%	0.29%	0.275 CCC	BBB
0.19%	0.0022728	0.002527723	0.002700294	0.002941536	0.275 CCC	BB
					0.275	
					0.275	
					0.28	
0.20%	0.23%	0.26%	0.27%	0.29%	0.28 BB	A
0.19%	0.002196033	0.002462179	0.002630458	0.002941536	0.275 B	BBB
0.19%	0.002173157	0.002436531	0.002603057	0.002941536	0.275 B	BBB
					0.275	
0.61%	0.73%	0.73%	0.73%	0.73%	0.275	NR
					0.275	
0.61%	0.007347265	0.007347265	0.007347265	0.007347265	0.275	NR
0.003469905	0.003469905	0.003469905	0.003469905	0.003469905	0.21	
					0.21	
0.53%	0.006063425	0.006983	0.005595	0.0073365	0.4 BB	BBB
0.54%	0.005990984	0.006983	0.005595	0.0073365	0.4 A	A
0.52%	0.58%	0.70%	0.56%	0.73%	0.4 BBB	BBB
					0.4	
0.54%	0.60%	0.70%	0.56%	0.73%	0.4 A	A
0.51%	0.57%	0.70%	0.56%	0.73%	0.4 BBB	BBB
0.53%	0.006393533	0.006983	0.005595	0.0073365	0.4 A	AA
0.51%	0.62%	0.70%	0.56%	0.73%	0.4 BBB	A
					0.4	
0.40%	0.48%	0.70%	0.56%	0.73%	0.4 BBB	A
0.54%	0.60%	0.70%	0.56%	0.73%	0.4 A	A
					0.4	
0.51%	0.57%	0.70%	0.56%	0.73%	0.4 BBB	BBB
					0.4	
					0.4	
0.41%	0.45%	0.47%	0.51%	0.60%	0.4 BB	B
0.41%	0.45%	0.47%	0.51%	0.60%	0.4 BB	B
0.43%	0.47%	0.47%	0.51%	0.60%	0.4 BBB	BB
0.40%	0.45%	0.47%	0.51%	0.60%	0.4 A	BBB
0.43%	0.47%	0.47%	0.51%	0.60%	0.4 BBB	BB
0.40%	0.45%	0.47%	0.51%	0.60%	0.4 A	BBB
0.40%	0.44%	0.47%	0.51%	0.60%	0.4 BBB	BB
					0.4	
0.43%	0.47%	0.47%	0.51%	0.60%	0.4 BBB	BB

NR	NR	BBB	BBB	A	BBB
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	BB	A	BB	NR	NR
BBB	BB	BBB	BB	NR	NR
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	CCC	NR	BB	BB	CCC
BB	CCC	NR	BB	BB	CCC
BBB	B	NR	BBB	BBB	B
BBB	B	NR	BBB	BBB	B
B	CCC	NR	B	B	CCC
BB	CCC	NR	BB	BB	CCC
BBB	B	NR	BBB	BBB	B
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
BBB	BB	BB	BBB	BBB	BBB
BBB	BB	BB	BB	BB	BB
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR NR	NR	NR
BBB	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	A
A	AA	A	AA	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BB	BB	BB	BB	BBB	BB
BB	BB	BB	BB	BBB	BB
A	A	A	A	A	A
A	A	A	A	AA	A
A	A	A	A	A	A
A	A	A	A	AA	A
BBB	BBB	BBB	BBB	A	BBB
A	A	A	A	A	A

	NR	NR	NR	3 Financials
			NR	Financials
BB	B	BB	A	4 Consumer Services
A	B	BB	A	8 Consumer Services
			NR	Consumer Services
BBB	B	BB	BB	8 Consumer Services
BB	B	BB	A	4 Consumer Services
BB	B	BB	A	4 Consumer Services
BB	B	BB	A	4 Consumer Services
			NR	Consumer Services
NR	BBB	NR	A	5 Consumer Services
			NR	Consumer Services
NR	BB	NR	BBB	5 Consumer Services
NR	B	NR	A	5 Consumer Services
			NR	Consumer Services
NR	B	NR	BB	5 Consumer Services
NR	A	A	A	5 Government
NR	BBB	BBB	A	5 Government
NR	BBB	BBB	A	5 Government
NR	A	A	A	5 Government
NR	A	A	A	5 Government
NR	BBB	BBB	A	5 Government
			NR	Government
NR	CCC	NR	CCC	5 Financials
NR	CCC	NR	CCC	5 Financials
NR	B	NR	CCC	5 Financials
NR	B	NR	CCC	5 Financials
NR	CCC	NR	CCC	5 Financials
NR	CCC	NR	CCC	5 Financials
			NR	Financials
NR	B	NR	CCC	5 Financials
			NR	Financials
BB	BB	NR	A	9 Government
B	B	NR	A	9 Government
B	B	NR	A	9 Government
BB	BB	NR	A	9 Government
CCC	CCC	NR	BBB	4 Government
CCC	CCC	NR	BBB	4 Government
			NR	Government
			NR	Government
			NR	Government
BB	BB	NR	A	9 Government
B	B	NR	A	9 Government
B	B	NR	A	9 Government
			NR	Government
			NR	2 Technology
			NR	Technology
			NR	2 Technology
			NR	2 Industrials
			NR	Industrials
NR	NR	NR	AA	14 Consumer Goods
NR	NR	NR	A	9 Consumer Goods
NR	NR	NR	A	10 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	9 Consumer Goods
NR	NR	NR	A	10 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	9 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	10 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	3 Consumer Goods

N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA				
Asia	Japan	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	B	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	B	B				
Asia	Japan	B	B	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	B				
Asia	Japan	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	B				
Asia	Japan	BB	B	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	B	Thin	Entity Tier	CcyGrp	Entity Tier
Asia	Japan	BB	B				
Asia	Japan	BB	B	Thin	Entity Tier	DocAdj	Entity Tier
Caribbean	Jamaica	B	BB	DocAdj	Thin	CcyGrp	CcyGrp
Caribbean	Jamaica	B	BB	DocAdj	Thin	DocAdj	DocAdj
Caribbean	Jamaica	B	BB	DocAdj	Thin	DocAdj	DocAdj
Caribbean	Jamaica	B	BB	DocAdj	Thin	CcyGrp	CcyGrp
Caribbean	Jamaica	B	BB	DocAdj	Thin	CcyGrp	CcyGrp
Caribbean	Jamaica	B	BB	DocAdj	Thin	DocAdj	DocAdj
Caribbean	Jamaica	B	BB				
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	CcyGrp	DocAdj	Entity Tier
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	Entity Tier
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA				
Asia	Japan		AA		Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA		Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Thin	Thin	Thin	CcyGrp	Thin
DocAdj	DocAdj	Thin	Thin	Thin	DocAdj	Thin
CcyGrp	Entity Tier	Thin	Thin	Thin	Entity Tier	Thin
DocAdj	Entity Tier	Thin	Thin	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin			
Thin	Thin Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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JAPTOB-GGLGBPMM	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLHKDMM	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLJPYCR	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLJPYMM	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLSEKMM	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLSGDMM	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLUSDCR	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLUSDMM	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLUSDMR	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLUSDXR	31-Jul-08 JAPTOB-GGL
JAPTOB-GGLZARMM	31-Jul-08 JAPTOB-GGL
JARDINAUDCR	31-Jul-08 JARDIN
JARDINAUDMR	31-Jul-08 JARDIN
JARDINCHFCR	31-Jul-08 JARDIN
JARDINEURCR	31-Jul-08 JARDIN
JARDINEURMM	31-Jul-08 JARDIN
JARDINEURMR	31-Jul-08 JARDIN
JARDINJPYMR	31-Jul-08 JARDIN
JARDINUSDCR	31-Jul-08 JARDIN
JARDINUSDMM	31-Jul-08 JARDIN
JARDINUSDMR	31-Jul-08 JARDIN
JARDIN-FinUSDCR	31-Jul-08 JARDIN-Fin
JARDIN-FinUSDMM	31-Jul-08 JARDIN-Fin
JARDIN-FinUSDXR	31-Jul-08 JARDIN-Fin
JARMATEURCR	31-Jul-08 JARMAT
JARMATEURMM	31-Jul-08 JARMAT
JARMATUSDCR	31-Jul-08 JARMAT
JARMATUSDMM	31-Jul-08 JARMAT
JARMATUSDMR	31-Jul-08 JARMAT
JARMAT-JMHFinUSDCR	31-Jul-08 JARMAT-JMHFin
JARMAT-JMHFinUSDMR	31-Jul-08 JARMAT-JMHFin
JBHTEURCR	31-Jul-08 JBHT
JBHTEURMM	31-Jul-08 JBHT
JBHTEURMR	31-Jul-08 JBHT
JBHTEURXR	31-Jul-08 JBHT
JBHTUSDCR	31-Jul-08 JBHT
JBHTUSDMM	31-Jul-08 JBHT
JBHTUSDMR	31-Jul-08 JBHT
JBHTUSDXR	31-Jul-08 JBHT
JBICJPYCR	31-Jul-08 JBIC
JBICUSDCR	31-Jul-08 JBIC
JBICUSDMR	31-Jul-08 JBIC
JBLEURMR	31-Jul-08 JBL
JBLUSDCR	31-Jul-08 JBL
JBLUSDMR	31-Jul-08 JBL
JBLUSDXR	31-Jul-08 JBL
JBLUAUDXR	31-Jul-08 JBLU
JBLUEURMM	31-Jul-08 JBLU
JBLUEURMR	31-Jul-08 JBLU
JBLUEURXR	31-Jul-08 JBLU
JBLUILSXR	31-Jul-08 JBLU
JBLUJPYXR	31-Jul-08 JBLU
JBLUUSDCR	31-Jul-08 JBLU
JBLUUSDMM	31-Jul-08 JBLU
JBLUUSDMR	31-Jul-08 JBLU
JBLUUSDXR	31-Jul-08 JBLU
JCIAUDCR	31-Jul-08 JCI
JCIAUDMR	31-Jul-08 JCI
JCICADMR	31-Jul-08 JCI
JCIEURCR	31-Jul-08 JCI
JCIEURMM	31-Jul-08 JCI
JCIEURMR	31-Jul-08 JCI
JCIEURXR	31-Jul-08 JCI
JCIHKDMR	31-Jul-08 JCI
JCIJPYMR	31-Jul-08 JCI
JCISGDMR	31-Jul-08 JCI
JCITWDMR	31-Jul-08 JCI
JCIUSDCR	31-Jul-08 JCI
JCIUSDMM	31-Jul-08 JCI
JCIUSDMR	31-Jul-08 JCI
JCIUSDXR	31-Jul-08 JCI
JCPAUDMR	31-Jul-08 JCP
JCPAUDXR	31-Jul-08 JCP
JCPCHFMR	31-Jul-08 JCP

GALLAHER GROUP Ltd	GJA78P	SNRFOR	GBP
GALLAHER GROUP Ltd	GJA78P	SNRFOR	HKD
GALLAHER GROUP Ltd	GJA78P	SNRFOR	JPY
GALLAHER GROUP Ltd	GJA78P	SNRFOR	JPY
GALLAHER GROUP Ltd	GJA78P	SNRFOR	SEK
GALLAHER GROUP Ltd	GJA78P	SNRFOR	SGD
GALLAHER GROUP Ltd	GJA78P	SNRFOR	USD
GALLAHER GROUP Ltd	GJA78P	SNRFOR	USD
GALLAHER GROUP Ltd	GJA78P	SNRFOR	USD
GALLAHER GROUP Ltd	GJA78P	SNRFOR	USD
GALLAHER GROUP Ltd	GJA78P	SNRFOR	ZAR
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	AUD
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	AUD
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	CHF
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	EUR
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	EUR
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	EUR
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	JPY
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	USD
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	USD
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	USD
Jardine Strategic Fin Ltd	4B8228	SNRFOR	USD
Jardine Strategic Fin Ltd	4B8228	SNRFOR	USD
Jardine Strategic Fin Ltd	4B8228	SNRFOR	USD
Jardine Matheson Hldgs Ltd	4B8226	SNRFOR	EUR
Jardine Matheson Hldgs Ltd	4B8226	SNRFOR	EUR
Jardine Matheson Hldgs Ltd	4B8226	SNRFOR	USD
Jardine Matheson Hldgs Ltd	4B8226	SNRFOR	USD
Jardine Matheson Hldgs Ltd	4B8226	SNRFOR	USD
JMH Fin Ltd	GL6650	SNRFOR	USD
JMH Fin Ltd	GL6650	SNRFOR	USD
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	EUR
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	EUR
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	EUR
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	EUR
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	USD
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	USD
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	USD
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	USD
Japan Bk for Intl Cooperation	4B814C	SNRFOR	JPY
Japan Bk for Intl Cooperation	4B814C	SNRFOR	USD
Japan Bk for Intl Cooperation	4B814C	SNRFOR	USD
Jabil Circuit Inc	4AC944	SNRFOR	EUR
Jabil Circuit Inc	4AC944	SNRFOR	USD
Jabil Circuit Inc	4AC944	SNRFOR	USD
Jabil Circuit Inc	4AC944	SNRFOR	USD
JetBlue Awys Corp	4BE857	SNRFOR	AUD
JetBlue Awys Corp	4BE857	SNRFOR	EUR
JetBlue Awys Corp	4BE857	SNRFOR	EUR
JetBlue Awys Corp	4BE857	SNRFOR	EUR
JetBlue Awys Corp	4BE857	SNRFOR	ILS
JetBlue Awys Corp	4BE857	SNRFOR	JPY
JetBlue Awys Corp	4BE857	SNRFOR	USD
JetBlue Awys Corp	4BE857	SNRFOR	USD
JetBlue Awys Corp	4BE857	SNRFOR	USD
JetBlue Awys Corp	4BE857	SNRFOR	USD
Johnson Ctls Inc	4BFB9C	SNRFOR	AUD
Johnson Ctls Inc	4BFB9C	SNRFOR	AUD
Johnson Ctls Inc	4BFB9C	SNRFOR	CAD
Johnson Ctls Inc	4BFB9C	SNRFOR	EUR
Johnson Ctls Inc	4BFB9C	SNRFOR	EUR
Johnson Ctls Inc	4BFB9C	SNRFOR	EUR
Johnson Ctls Inc	4BFB9C	SNRFOR	EUR
Johnson Ctls Inc	4BFB9C	SNRFOR	HKD
Johnson Ctls Inc	4BFB9C	SNRFOR	JPY
Johnson Ctls Inc	4BFB9C	SNRFOR	SGD
Johnson Ctls Inc	4BFB9C	SNRFOR	TWD
Johnson Ctls Inc	4BFB9C	SNRFOR	USD
Johnson Ctls Inc	4BFB9C	SNRFOR	USD
Johnson Ctls Inc	4BFB9C	SNRFOR	USD
Johnson Ctls Inc	4BFB9C	SNRFOR	USD
J C Penney Co Inc	UB78A0	SNRFOR	AUD
J C Penney Co Inc	UB78A0	SNRFOR	AUD
J C Penney Co Inc	UB78A0	SNRFOR	CHF

MM	Composite	0.15%	0.18%	0.24%	0.29%	0.33%	0.36%
MM	Composite	0.001471957	0.001785056	0.002359411	0.002913168	0.003287938	0.003644198
CR	Composite	0.001478477	0.001790941	0.002334694	0.002896518	0.003318665	0.003678658
MM	Composite	0%	0%	0%	0.29%	0.33%	0.37%
MM	Composite	0%	0%	0%	0.29%	0.33%	0.36%
MM	Composite	0.15%	0.18%	0.24%	0.29%	0.33%	0.36%
CR	Composite	0.001535709	0.001861664	0.002419194	0.002991546	0.003458041	0.003828637
MM	Composite	0.15%	0.18%	0.24%	0.29%	0.33%	0.36%
MR	Composite	0.15%	0.18%	0.23%	0.29%	0.33%	0.36%
XR	Composite						
MM	Composite						
CR	Composite	0.47%	0.61%	0.61%	0.77%	0.89%	1.03%
MR	Composite	0.47%	0.61%	0.61%	0.77%	0.89%	1.03%
CR	Composite	0.47%	0.62%	0.61%	0.78%	0.91%	1.03%
CR	Composite	0.47%	0.62%	0.61%	0.78%	0.91%	1.03%
MM	Composite	0.004680785	0.005964278	0.006106275	0.007544172	0.008616685	0.010088725
MR	Composite	0.47%	0.59%	0.61%	0.75%	0.85%	1.03%
MR	Composite						
CR	Composite	0.004680785	0.006212789	0.006106275	0.007811963	0.009108057	0.01028478
MM	Composite						
MR	Composite	0.47%	0.59%	0.61%	0.75%	0.85%	1.03%
CR	Composite	0.00305	0.00305	0.00305	0.00305	0.00305	0.00305
MM	Composite	0.31%	0.31%	0.31%	0.31%	0.31%	0.31%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.005584767	0.005584767	0.0073811	0.00839325	0.00985084	0.011
MM	Composite						
MR	Composite						
CR	Composite	0.00855	0.00855	0.00855	0.0099	0.0112	0.01255
MR	Composite	0.86%	0.86%	0.86%	0.99%	1.12%	1.26%
CR	Composite	0.78%	0.78%	0.78%	0.90%	0.98%	1.05%
MM	Composite	0.78%	0.78%	0.78%	0.90%	0.98%	1.05%
MR	Composite	0.00775	0.00775	0.00775	0.009	0.00975	0.0105
XR	Composite	0.78%	0.78%	0.78%	0.90%	0.98%	1.05%
CR	Composite	0.78%	0.78%	0.78%	0.90%	0.98%	1.05%
MM	Composite	0.00775	0.00775	0.00775	0.009	0.00975	0.0105
MR	Composite	0.78%	0.78%	0.78%	0.90%	0.98%	1.05%
XR	Composite	0.00775	0.00775	0.00775	0.009	0.00975	0.0105
CR	Composite						
CR	Composite	0.17%	0.17%	0.22%	0.26%	0.37%	0.49%
MR	Composite						
MR	Composite	2.20%	2.20%	2.20%	2.55%	2.85%	3.13%
CR	Composite	2.20%	2.20%	2.20%	2.55%	2.85%	3.30%
MR	Composite	2.20%	2.20%	2.20%	2.55%	2.85%	3.13%
XR	Composite	2.20%	2.20%	2.20%	2.55%	2.85%	3.02%
XR	Composite	18.53%	21.62%	25.72%	25.37%	24.25%	22.73%
MM	Composite						
MR	Composite	18.53%	22.26%	25.72%	26.00%	24.93%	23.22%
XR	Composite	0.18525	0.21451024	0.2571995	0.250557692	0.240119278	0.227563385
XR	Composite	18.53%	21.45%	25.72%	25.06%	24.01%	22.76%
XR	Composite	18.53%	21.62%	25.72%	25.37%	24.25%	22.73%
CR	Composite						
MM	Composite						
MR	Composite	18.53%	22.26%	25.72%	26.00%	24.93%	23.22%
XR	Composite	18.53%	21.45%	25.72%	25.06%	24.01%	22.76%
CR	Composite	0.76%	0.76%	0.92%	1.03%	1.15%	1.25%
MR	Composite	0.007648	0.007618932	0.00916274	0.010316272	0.01150944	0.012498495
MR	Composite	0.76%	0.76%	0.92%	1.03%	1.15%	1.25%
CR	Composite	0.008050526	0.008077929	0.009652973	0.01086444	0.012121995	0.013172102
MM	Composite						
MR	Composite	0.76%	0.76%	0.92%	1.03%	1.15%	1.25%
XR	Composite						
MR	Composite	0.76%	0.76%	0.92%	1.03%	1.15%	1.25%
MR	Composite	0.76%	0.76%	0.92%	1.03%	1.15%	1.25%
MR	Composite	0.007648	0.007635943	0.009189973	0.010337824	0.011538111	0.01251984
MR	Composite						
CR	Composite	0.008050526	0.008077929	0.009652973	0.01086444	0.012121995	0.013172102
MM	Composite						
MR	Composite	0.76%	0.76%	0.92%	1.03%	1.15%	1.25%
XR	Composite	0.74%	0.74%	0.88%	0.99%	1.11%	1.21%
MR	Composite	0.013392561	0.014165303	0.016394612	0.01871681	0.021026041	0.022339446
XR	Composite	1.34%	1.42%	1.58%	1.87%	2.03%	2.23%
MR	Composite	0.013594988	0.014002103	0.016303271	0.018814702	0.020909733	0.02256041

0.40%	0.45%	0.47%	0.51%	0.60%	0.4 A	BBB
0.40%	0.004468909	0.004737018	0.005089859	0.006030386	0.4 A	BBB
0.41%	0.004505792	0.004737018	0.005089859	0.006030386	0.4 BB	B
0.41%	0.45%	0.47%	0.51%	0.60%	0.4 BB	B
0.40%	0.45%	0.47%	0.51%	0.60%	0.4 A	BBB
0.40%	0.45%	0.47%	0.51%	0.60%	0.4 A	BBB
0.43%	0.00465065	0.004737018	0.005089859	0.006030386	0.4 BBB	BB
0.40%	0.45%	0.47%	0.51%	0.60%	0.4 A	BBB
0.40%	0.44%	0.47%	0.51%	0.60%	0.4 BBB	BB
					0.4	
					0.4	
1.11%	1.21%	1.34%	1.25%	1.29%	0.387499999 NR	B
1.11%	1.21%	1.34%	1.25%	1.29%	0.387499999 NR	B
1.11%	1.21%	1.26%	1.25%	1.29%	0.383333332 NR	BBB
1.11%	1.21%	1.26%	1.25%	1.29%	0.383333332 NR	BBB
1.08%	0.011791245	0.013146934	0.012520343	0.012863	0.387499999 NR	BB
1.07%	1.17%	1.30%	1.25%	1.29%	0.387499999 NR	BB
					0.387499999	
1.11%	0.012100829	0.012604751	0.012520343	0.012863	0.383333332 NR	BBB
					0.387499999	
1.07%	1.17%	1.30%	1.25%	1.29%	0.387499999 NR	BB
0.00305	0.00305	0.00305	0.00305	0.00305	0.349999998	
0.31%	0.31%	0.31%	0.31%	0.31%	0.349999998	
					0.349999998	
					0.4	
					0.4	
1.17%	0.012623333	0.012948716	0.012856362	0.01337285	0.4	BB
					0.4	
					0.4	
0.01255	0.01255	0.01255	0.01255	0.01255	0.35	
1.26%	1.26%	1.26%	1.26%	1.26%	0.35	
1.13%	1.23%	1.23%	1.23%	1.23%	0.4	
1.13%	1.23%	1.23%	1.23%	1.23%	0.4	
1.13%	0.01225	0.01225	0.01225	0.01225	0.4	
1.13%	1.23%	1.23%	1.23%	1.23%	0.4	
1.13%	1.23%	1.23%	1.23%	1.23%	0.4	
1.13%	0.01225	0.01225	0.01225	0.01225	0.4	
1.13%	1.23%	1.23%	1.23%	1.23%	0.4	
1.13%	0.01225	0.01225	0.01225	0.01225	0.4	
					0.35	
0.40%	0.46%	0.46%	0.46%	0.46%	0.35	NR
					0.35	
3.08%	3.05%	3.05%	3.05%	3.05%	0.4	
3.08%	3.05%	3.05%	3.05%	3.05%	0.4	
3.08%	3.05%	3.05%	3.05%	3.05%	0.4	
3.08%	3.05%	3.05%	3.05%	3.05%	0.4	
20.52%	18.47%	18.47%	18.87%	16.81%	0.25 NR	BB
					0.25	
20.84%	18.47%	18.47%	18.87%	16.81%	0.25 NR	BBB
20.64%	0.184726079	0.184726079	0.18874457	0.168129268	0.25 NR	A
20.64%	18.47%	18.47%	18.87%	16.81%	0.25 NR	A
20.52%	18.47%	18.47%	18.87%	16.81%	0.25 NR	BB
					0.25	
					0.25	
20.84%	18.47%	18.47%	18.87%	16.81%	0.25 NR	BBB
20.64%	18.47%	18.47%	18.87%	16.81%	0.25 NR	A
1.30%	1.34%	1.35%	1.40%	1.51%	0.4 BB	BBB
1.30%	0.013387257	0.013472374	0.014	0.015070406	0.4 BB	BBB
1.30%	1.34%	1.35%	1.40%	1.52%	0.4 A	AA
1.37%	0.014112287	0.013472374	0.014	0.015981775	0.4 BBB	A
					0.4	
1.30%	1.34%	1.35%	1.40%	1.52%	0.4 A	AA
					0.4	
1.30%	1.34%	1.35%	1.40%	1.52%	0.4 A	AA
1.30%	1.34%	1.35%	1.40%	1.51%	0.4 BB	BBB
1.30%	0.013411796	0.013472374	0.014	0.015182686	0.4 A	AA
					0.4	
1.37%	0.014112287	0.013472374	0.014	0.015981775	0.4 BBB	A
					0.4	
1.30%	1.34%	1.35%	1.40%	1.52%	0.4 A	AA
1.25%	1.29%	1.35%	1.40%	1.46%	0.4 BBB	A
2.27%	0.022927518	0.024188376	0.025911154	0.027894364	0.4 BB	BBB
2.18%	2.29%	2.42%	2.59%	2.79%	0.4 BB	BBB
2.26%	0.023174674	0.023821022	0.024842974	0.028101133	0.4 A	AA

A	A	A	A	AA	A
A	A	A	A	AA	A
BB	BB	BB	BB	BBB	BB
BB	BB	BB	BB	BBB	BB
A	A	A	A	AA	A
A	A	A	A	AA	A
A	A	A	A	A	A
A	A	A	A	AA	A
BBB	BBB	BBB	BBB	A	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	A	A	A
NR	A	A	A	A	A
NR	A	A	A	A	A
NR	A	A	A	A	A
NR	A	A	A	A	A
NR	A	A	A	A	A
			NR		
			NR		
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	B	NR	NR
NR	BB	BB	BB	BB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	A	A	A	A	NR
NR	A	A	A	A	NR
NR	BB	BB	BB	BB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	A	A	A	A	NR
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
BBB	A	BBB	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AAA	AA	AAA	AAA	AAA	AA

NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
BB	NR	NR	A	9 Industrials
BB	NR	NR	A	9 Industrials
A	NR	NR	BB	5 Industrials
A	NR	NR	BB	5 Industrials
BB	NR	NR	A	9 Industrials
BB	NR	NR	A	4 Industrials
			NR	Industrials
A	NR	NR	BB	5 Industrials
			NR	Industrials
BB	NR	NR	A	4 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Consumer Goods
			NR	Consumer Goods
BB	BB	NR	NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Government
NR			NR	2 Government
			NR	Government
			NR	3 Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	3 Industrials
	NR	NR	NR	5 Consumer Services
			NR	Consumer Services
	NR	NR	NR	5 Consumer Services
	NR	NR	NR	4 Consumer Services
	NR	NR	NR	4 Consumer Services
	NR	NR	NR	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
	NR	NR	NR	5 Consumer Services
	NR	NR	NR	4 Consumer Services
NR	NR	CCC	AA	14 Consumer Goods
NR	NR	CCC	AA	14 Consumer Goods
NR	NR	BB	AA	14 Consumer Goods
NR	NR	B	AA	14 Consumer Goods
			NR	Consumer Goods
NR	NR	BB	AA	14 Consumer Goods
			NR	Consumer Goods
NR	NR	BB	AA	14 Consumer Goods
NR	NR	CCC	AA	14 Consumer Goods
NR	NR	BB	AA	14 Consumer Goods
			NR	Consumer Goods
NR	NR	B	AA	14 Consumer Goods
			NR	Consumer Goods
NR	NR	BB	AA	14 Consumer Goods
NR	NR	B	AA	14 Consumer Goods
BBB	BBB	BBB	AA	16 Consumer Services
BBB	BBB	BBB	AA	16 Consumer Services
AA	A	A	AA	14 Consumer Services

Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
N.Amer	Bermuda	A	BBB	Thin	Entity Tier	Thin	Entity Tier
N.Amer	Bermuda	A	BBB	Thin	Entity Tier	Thin	Entity Tier
N.Amer	Bermuda	A	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	Bermuda	A	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	Bermuda	A	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	Bermuda	A	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	Bermuda	A	BBB				
N.Amer	Bermuda	A	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	Bermuda	A	BBB				
N.Amer	Bermuda	A	BBB	Thin	DocAdj	Thin	DocAdj
Caribbean	British Virgin Islands	BBB	AA				
Caribbean	British Virgin Islands	BBB	AA				
Caribbean	British Virgin Islands	BBB	AA				
Asia	Hong Kong		BBB				
Asia	Hong Kong		BBB				
Asia	Hong Kong		BBB		CcyGrp	Thin	Thin
Asia	Hong Kong		BBB				
Asia	Hong Kong		BBB				
Caribbean	British Virgin Islands		BBB			Thin	Thin
Caribbean	British Virgin Islands		BBB			Thin	Thin
N.Amer	United States	BBB	A			Thin	Thin
N.Amer	United States	BBB	A			Thin	Thin
N.Amer	United States	BBB	A			Thin	Thin
N.Amer	United States	BBB	A			Thin	Thin
N.Amer	United States	BBB	A			Thin	Thin
N.Amer	United States	BBB	A			Thin	Thin
N.Amer	United States	BBB	A			Thin	Thin
N.Amer	United States	BBB	A			Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA				
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	CCC	CCC	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	CCC	CCC	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	CCC	CCC	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	CCC	CCC	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	CCC	CCC	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin
	Thin					
	Thin					
Thin	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	Thin					
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Thin	Thin	Thin	Thin			
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin	Thin		
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin		Thin	Thin
DocAdj	DocAdj	DocAdj	Thin		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin	Thin
DocAdj	DocAdj	DocAdj	Thin		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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JCPEURCR	31-Jul-08 JCP
JCPEURMM	31-Jul-08 JCP
JCPEURMR	31-Jul-08 JCP
JCPEURXR	31-Jul-08 JCP
JCPGBPXR	31-Jul-08 JCP
JCPHKDXR	31-Jul-08 JCP
JCPJPYCR	31-Jul-08 JCP
JCPJPYMR	31-Jul-08 JCP
JCPJPYXR	31-Jul-08 JCP
JCPNZDMR	31-Jul-08 JCP
JCPSEKXR	31-Jul-08 JCP
JCPSGDXR	31-Jul-08 JCP
JCPTWDXR	31-Jul-08 JCP
JCPUSDCR	31-Jul-08 JCP
JCPUSDMM	31-Jul-08 JCP
JCPUSDMR	31-Jul-08 JCP
JCPUSDXR	31-Jul-08 JCP
JDSEURMM	31-Jul-08 JDS
JDSEURMR	31-Jul-08 JDS
JDSUSDMM	31-Jul-08 JDS
JDSUSDMR	31-Jul-08 JDS
JDSUSDXR	31-Jul-08 JDS
JEFEURCR	31-Jul-08 JEF
JEFEURMR	31-Jul-08 JEF
JEFEURXR	31-Jul-08 JEF
JEFUSDMR	31-Jul-08 JEF
JEFUSDXR	31-Jul-08 JEF
JFE-EngJPYCR	31-Jul-08 JFE-Eng
JFE-EngJPYMR	31-Jul-08 JFE-Eng
JFE-EngJPYXR	31-Jul-08 JFE-Eng
JFE-EngUSDCR	31-Jul-08 JFE-Eng
JFEHLDEURCR	31-Jul-08 JFEHLD
JFEHLDEURMM	31-Jul-08 JFEHLD
JFEHLDJPYCR	31-Jul-08 JFEHLD
JFEHLDJPYMR	31-Jul-08 JFEHLD
JFEHLDJPYXR	31-Jul-08 JFEHLD
JFEHLDUSDCR	31-Jul-08 JFEHLD
JFEHLDUSDMM	31-Jul-08 JFEHLD
JFEHLD-JFEEURCR	31-Jul-08 JFEHLD-JFE
JFEHLD-JFEEURMM	31-Jul-08 JFEHLD-JFE
JFEHLD-JFEEURMR	31-Jul-08 JFEHLD-JFE
JFEHLD-JFEJPYCR	31-Jul-08 JFEHLD-JFE
JFEHLD-JFEJPYMR	31-Jul-08 JFEHLD-JFE
JFEHLD-JFEJPYXR	31-Jul-08 JFEHLD-JFE
JFEHLD-JFEUSDCR	31-Jul-08 JFEHLD-JFE
JFEHLD-JFEUSDMM	31-Jul-08 JFEHLD-JFE
JFMEURCR	31-Jul-08 JFM
JFMJPYCR	31-Jul-08 JFM
JFMJPYXR	31-Jul-08 JFM
JFMUSDCR	31-Jul-08 JFM
JFMUSDXR	31-Jul-08 JFM
JFSCSEURCR	31-Jul-08 JFSCS
JFSCSUSDCR	31-Jul-08 JFSCS
JFSCSUSDMM	31-Jul-08 JFSCS
JFSCSUSDMR	31-Jul-08 JFSCS
JGCJPYCR	31-Jul-08 JGC
JGCJPYXR	31-Jul-08 JGC
JGSUSDCR	31-Jul-08 JGS
JGSUSDMR	31-Jul-08 JGS
JINSLJPYMM	31-Jul-08 JINSL
JINSLJPYMR	31-Jul-08 JINSL
JINSLJPYXR	31-Jul-08 JINSL
JINSLUSDCR	31-Jul-08 JINSL
JINSLUSDMM	31-Jul-08 JINSL
JINSLUSDMR	31-Jul-08 JINSL
JLGINUSDMR	31-Jul-08 JLGIN
JLGINUSDXR	31-Jul-08 JLGIN
JMVOITAUDMM	31-Jul-08 JMVOIT
JMVOITEURCR	31-Jul-08 JMVOIT
JMVOITEURMM	31-Jul-08 JMVOIT
JMVOITEURMR	31-Jul-08 JMVOIT
JMVOITJPYCR	31-Jul-08 JMVOIT
JMVOITJPYMM	31-Jul-08 JMVOIT
JMVOITJPYMR	31-Jul-08 JMVOIT

J C Penney Co Inc	UB78A0	SNRFOR	EUR
J C Penney Co Inc	UB78A0	SNRFOR	EUR
J C Penney Co Inc	UB78A0	SNRFOR	EUR
J C Penney Co Inc	UB78A0	SNRFOR	EUR
J C Penney Co Inc	UB78A0	SNRFOR	GBP
J C Penney Co Inc	UB78A0	SNRFOR	HKD
J C Penney Co Inc	UB78A0	SNRFOR	JPY
J C Penney Co Inc	UB78A0	SNRFOR	JPY
J C Penney Co Inc	UB78A0	SNRFOR	JPY
J C Penney Co Inc	UB78A0	SNRFOR	NZD
J C Penney Co Inc	UB78A0	SNRFOR	SEK
J C Penney Co Inc	UB78A0	SNRFOR	SGD
J C Penney Co Inc	UB78A0	SNRFOR	TWD
J C Penney Co Inc	UB78A0	SNRFOR	USD
J C Penney Co Inc	UB78A0	SNRFOR	USD
J C Penney Co Inc	UB78A0	SNRFOR	USD
J C Penney Co Inc	UB78A0	SNRFOR	USD
JDS Uniphase Corp	4AC73L	SNRFOR	EUR
JDS Uniphase Corp	4AC73L	SNRFOR	EUR
JDS Uniphase Corp	4AC73L	SNRFOR	USD
JDS Uniphase Corp	4AC73L	SNRFOR	USD
JDS Uniphase Corp	4AC73L	SNRFOR	USD
Jefferies Gp Inc	4B954A	SNRFOR	EUR
Jefferies Gp Inc	4B954A	SNRFOR	EUR
Jefferies Gp Inc	4B954A	SNRFOR	EUR
Jefferies Gp Inc	4B954A	SNRFOR	USD
Jefferies Gp Inc	4B954A	SNRFOR	USD
JFE Engr Corp	68AHA9	SNRFOR	JPY
JFE Engr Corp	68AHA9	SNRFOR	JPY
JFE Engr Corp	68AHA9	SNRFOR	JPY
JFE Engr Corp	68AHA9	SNRFOR	USD
JFE Hldgs Inc	JLA98T	SNRFOR	EUR
JFE Hldgs Inc	JLA98T	SNRFOR	EUR
JFE Hldgs Inc	JLA98T	SNRFOR	JPY
JFE Hldgs Inc	JLA98T	SNRFOR	JPY
JFE Hldgs Inc	JLA98T	SNRFOR	JPY
JFE Hldgs Inc	JLA98T	SNRFOR	USD
JFE Hldgs Inc	JLA98T	SNRFOR	USD
JFE Stl Corp	4CE99E	SNRFOR	EUR
JFE Stl Corp	4CE99E	SNRFOR	EUR
JFE Stl Corp	4CE99E	SNRFOR	EUR
JFE Stl Corp	4CE99E	SNRFOR	JPY
JFE Stl Corp	4CE99E	SNRFOR	JPY
JFE Stl Corp	4CE99E	SNRFOR	JPY
JFE Stl Corp	4CE99E	SNRFOR	USD
JFE Stl Corp	4CE99E	SNRFOR	USD
Japan Fin Corp for Mun Entpers	4B8166	SNRFOR	EUR
Japan Fin Corp for Mun Entpers	4B8166	SNRFOR	JPY
Japan Fin Corp for Mun Entpers	4B8166	SNRFOR	JPY
Japan Fin Corp for Mun Entpers	4B8166	SNRFOR	USD
Japan Fin Corp for Mun Entpers	4B8166	SNRFOR	USD
JSFC Sistema	XB444M	SNRFOR	EUR
JSFC Sistema	XB444M	SNRFOR	USD
JSFC Sistema	XB444M	SNRFOR	USD
JSFC Sistema	XB444M	SNRFOR	USD
JGC Corp	JL8FD9	SNRFOR	JPY
JGC Corp	JL8FD9	SNRFOR	JPY
JG Summit Hldgs Inc	YC8867	SNRFOR	USD
JG Summit Hldgs Inc	YC8867	SNRFOR	USD
Jindal Saw Ltd	YC88CX	SNRFOR	JPY
Jindal Saw Ltd	YC88CX	SNRFOR	JPY
Jindal Saw Ltd	YC88CX	SNRFOR	JPY
Jindal Saw Ltd	YC88CX	SNRFOR	USD
Jindal Saw Ltd	YC88CX	SNRFOR	USD
Jindal Saw Ltd	YC88CX	SNRFOR	USD
JLG Inds Inc	4AC831	SNRFOR	USD
JLG Inds Inc	4AC831	SNRFOR	USD
Voith AG	DGA984	SNRFOR	AUD
Voith AG	DGA984	SNRFOR	EUR
Voith AG	DGA984	SNRFOR	EUR
Voith AG	DGA984	SNRFOR	EUR
Voith AG	DGA984	SNRFOR	JPY
Voith AG	DGA984	SNRFOR	JPY
Voith AG	DGA984	SNRFOR	JPY

CR	Composite	1.43%	1.52%	1.72%	2.00%	2.20%	2.38%
MM	Composite						
MR	Composite	1.36%	1.40%	1.63%	1.88%	2.09%	2.26%
XR	Composite	1.32%	1.41%	1.58%	1.86%	2.03%	2.21%
XR	Composite	1.32%	1.41%	1.58%	1.86%	2.03%	2.21%
XR	Composite	1.32%	1.41%	1.58%	1.86%	2.03%	2.21%
CR	Composite						
MR	Composite	0.013392561	0.014165303	0.016430349	0.01871681	0.021179181	0.022339446
XR	Composite	1.34%	1.42%	1.58%	1.87%	2.04%	2.23%
MR	Composite	1.36%	1.40%	1.63%	1.88%	2.09%	2.26%
XR	Composite	1.32%	1.41%	1.58%	1.86%	2.03%	2.21%
XR	Composite	1.32%	1.41%	1.58%	1.86%	2.03%	2.21%
XR	Composite	1.32%	1.41%	1.58%	1.86%	2.03%	2.21%
CR	Composite	1.43%	1.52%	1.72%	2.00%	2.20%	2.38%
MM	Composite						
MR	Composite	1.36%	1.40%	1.63%	1.88%	2.09%	2.26%
XR	Composite	1.32%	1.41%	1.58%	1.86%	2.03%	2.21%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.009578286	0.01785	0.016830322	0.022925488	0.027660367	0.032596789
XR	Composite	0.96%	1.79%	1.68%	2.29%	2.77%	3.14%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.58%	0.58%	0.58%	0.58%	0.58%	0.58%
XR	Composite						
CR	Composite	0.17%	0.17%	0.21%	0.28%	0.35%	0.40%
MR	Composite						
XR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.16%	0.15%	0.27%	0.28%	0.33%	0.36%
MR	Composite						
XR	Composite	0.16%	0.15%	0.21%	0.22%	0.26%	0.28%
CR	Composite	0.16%	0.15%	0.25%	0.27%	0.32%	0.35%
MM	Composite						
CR	Composite	0.13%	0.18%	0.22%	0.26%	0.31%	0.35%
MM	Composite						
MR	Composite	0.001316414	0.001769308	0.002162904	0.002494416	0.002900227	0.003328865
CR	Composite	0.14%	0.18%	0.22%	0.26%	0.30%	0.34%
MR	Composite	0.14%	0.17%	0.21%	0.25%	0.30%	0.33%
XR	Composite	0.11%	0.14%	0.16%	0.24%	0.27%	0.31%
CR	Composite	0.13%	0.18%	0.22%	0.26%	0.31%	0.35%
MM	Composite						
CR	Composite						
CR	Composite	0.09%	0.09%	0.11%	0.15%	0.15%	0.20%
XR	Composite	0.09%	0.09%	0.11%	0.15%	0.15%	0.20%
CR	Composite	0.09%	0.09%	0.11%	0.15%	0.15%	0.20%
XR	Composite	0.09%	0.09%	0.11%	0.15%	0.15%	0.20%
CR	Composite	0.29%	3.69%	4.05%	3.87%	4.18%	4.18%
CR	Composite	0.29%	3.69%	4.05%	3.87%	4.18%	4.18%
MM	Composite	3.90%	3.69%	4.05%	3.87%	4.18%	4.18%
MR	Composite	3.90%	3.69%	4.05%	3.87%	4.18%	4.18%
CR	Composite	0.29%	0.29%	0.36%	0.38%	0.46%	0.53%
XR	Composite	0.29%	0.29%	0.36%	0.38%	0.46%	0.53%
CR	Composite	2.04%	2.04%	2.04%	2.04%	2.22%	2.48%
MR	Composite	2.04%	2.04%	2.04%	2.04%	2.22%	2.48%
MM	Composite	3.26%	3.26%	3.26%	3.26%	3.68%	3.68%
MR	Composite	3.26%	3.26%	3.26%	3.26%	3.68%	3.68%
XR	Composite	3.26%	3.26%	3.26%	3.26%	3.68%	3.68%
CR	Composite	3.26%	3.26%	3.26%	3.26%	3.68%	3.68%
MM	Composite	3.26%	3.26%	3.26%	3.26%	3.68%	3.68%
MR	Composite	3.26%	3.26%	3.26%	3.26%	3.68%	3.68%
MR	Composite						
XR	Composite						
MM	Composite	0.19%	0.38%	0.48%	0.57%	0.66%	0.75%
CR	Composite	0.20%	0.40%	0.50%	0.59%	0.69%	0.78%
MM	Composite	0.19%	0.38%	0.48%	0.57%	0.66%	0.75%
MR	Composite						
CR	Composite						
MM	Composite	0.19%	0.38%	0.48%	0.57%	0.66%	0.75%
MR	Composite						

2.39%	2.44%	2.61%	2.79%	3.02%	0.4	BBB	A
					0.4		
2.26%	2.32%	2.38%	2.48%	2.81%	0.4	A	AA
2.21%	2.27%	2.44%	2.71%	2.81%	0.4	A	AA
2.21%	2.27%	2.44%	2.71%	2.81%	0.4	A	AA
2.21%	2.27%	2.44%	2.71%	2.81%	0.4	A	AA
					0.4		
2.28%	0.022927518	0.024188376	0.025911154	0.027894364	0.4	BB	BBB
2.20%	2.29%	2.42%	2.59%	2.79%	0.4	BB	BBB
2.26%	2.32%	2.38%	2.48%	2.81%	0.4	A	AA
2.21%	2.27%	2.44%	2.71%	2.81%	0.4	A	AA
2.21%	2.27%	2.44%	2.71%	2.81%	0.4	A	AA
2.21%	2.27%	2.44%	2.71%	2.81%	0.4	A	AA
2.39%	2.44%	2.61%	2.79%	3.02%	0.4	BBB	A
					0.4		
2.26%	2.32%	2.38%	2.48%	2.81%	0.4	A	AA
2.21%	2.27%	2.44%	2.71%	2.81%	0.4	A	AA
					0.368000001		
					0.368000001		
					0.368000001		
3.23%	0.033089608	0.035154623	0.034014979	0.032439709	0.368000001	NR	NR
3.23%	3.31%	3.39%	3.28%	3.24%	0.4	NR	NR
					0.4		
					0.4		
					0.4		
0.58%	0.58%	0.58%	0.58%	0.58%	0.4		
					0.4		
0.49%	0.53%	0.53%	0.53%	0.53%	0.275		NR
					0.275		
					0.275		
					0.275		
					0.349999999		
					0.349999999		
0.41%	0.47%	0.66%	0.77%		0.359999999	NR	NR
					0.349999999		
0.31%	0.35%	0.66%	0.77%		0.349999999	NR	NR
0.41%	0.46%	0.66%	0.77%		0.349999999	NR	NR
					0.349999999		
0.40%	0.46%	0.45%	0.52%	0.76%	0.35	BB	BB
					0.368749999		
0.38%	0.004354167	0.004531667	0.005246667	0.00763	0.368749999	BB	BB
0.39%	0.44%	0.45%	0.52%	0.76%	0.374999999	A	A
0.37%	0.42%	0.45%	0.52%	0.76%	0.368749999	BBB	BBB
0.29%	0.33%	0.45%	0.52%	0.76%	0.368749999	BBB	BBB
0.40%	0.46%	0.45%	0.52%	0.76%	0.35	BB	BB
					0.368749999		
					0.35		
0.36%	0.36%	0.36%	0.36%	0.36%	0.2925		NR
0.36%	0.36%	0.36%	0.36%	0.36%	0.2925		NR
0.36%	0.36%	0.36%	0.36%	0.36%	0.35		NR
0.36%	0.36%	0.36%	0.36%	0.36%	0.2925		NR
4.34%	4.34%	4.45%	4.45%	4.45%	0.25	NR	NR
4.34%	4.34%	4.45%	4.45%	4.45%	0.25	NR	NR
4.34%	4.34%	4.45%	4.45%	4.45%	0.25	NR	NR
4.34%	4.34%	4.45%	4.45%	4.45%	0.25	NR	NR
0.48%	0.60%	0.60%	0.60%	0.60%	0.275		NR
0.48%	0.60%	0.60%	0.60%	0.60%	0.275		NR
2.70%	3.06%	3.06%	3.06%	3.06%	0.45		
2.70%	3.06%	3.06%	3.06%	3.06%	0.45		
3.68%	3.68%	3.68%	3.68%	3.68%	0.375		
3.68%	3.68%	3.68%	3.68%	3.68%	0.375		
3.68%	3.68%	3.68%	3.68%	3.68%	0.375		
3.68%	3.68%	3.68%	3.68%	3.68%	0.375		
3.68%	3.68%	3.68%	3.68%	3.68%	0.375		
3.68%	3.68%	3.68%	3.68%	3.68%	0.375		
					0.4		
					0.4		
0.95%	1.24%	1.68%	1.57%	1.81%	0.4	BB	BB
0.99%	1.29%	1.68%	1.57%	1.81%	0.4	BBB	BBB
0.95%	1.24%	1.68%	1.57%	1.81%	0.4	A	A
					0.4		
					0.4		
0.95%	1.24%	1.68%	1.57%	1.81%	0.4	BB	BB
					0.4		

AA	A	AA	AA	AA	A
AAA	AA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AAA	AA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	A
AAA	AA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
NR	NR	NR	B	NR	NR
NR	NR	NR	BB	NR	NR
			NR		
NR	A	NR	NR	NR	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	A	A	A
A	A	A	A	A	A
NR		NR	NR		NR
NR		NR	NR		NR
NR		NR	NR		NR
NR		NR	NR		NR
NR	NR	NR			NR
NR	NR	NR			NR
NR	NR	NR			NR
NR	NR	NR			NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR		NR	NR	NR
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB

A	A	A	AA	16	Consumer Services
			NR		Consumer Services
AA	A	A	AA	14	Consumer Services
AA	A	A	AA	9	Consumer Services
AA	A	A	AA	9	Consumer Services
AA	A	A	AA	9	Consumer Services
			NR		Consumer Services
BBB	BBB	BBB	AA	16	Consumer Services
BBB	BBB	BBB	AA	16	Consumer Services
AA	A	A	AA	14	Consumer Services
AA	A	A	AA	9	Consumer Services
AA	A	A	AA	9	Consumer Services
AA	A	A	AA	9	Consumer Services
A	A	A	AA	16	Consumer Services
			NR		Consumer Services
AA	A	A	AA	14	Consumer Services
AA	A	A	AA	9	Consumer Services
			NR		Technology
			NR		Technology
			NR		Technology
B	B	NR	NR	3	Technology
BB	BB	NR	NR	3	Technology
			NR		Financials
			NR		Financials
			NR		Financials
			NR	2	Financials
			NR		Financials
			NR	2	Basic Materials
			NR		Basic Materials
			NR		Basic Materials
			NR		Basic Materials
			NR		Basic Materials
			NR		Basic Materials
NR	NR		BBB	9	Basic Materials
			NR		Basic Materials
NR	NR		A	10	Basic Materials
NR	NR		BBB	10	Basic Materials
			NR		Basic Materials
NR	NR	NR	A	5	Basic Materials
			NR		Basic Materials
NR	NR	NR	A	5	Basic Materials
NR	NR	NR	A	12	Basic Materials
NR	NR	NR	A	12	Basic Materials
NR	NR	NR	A	3	Basic Materials
NR	NR	NR	A	5	Basic Materials
			NR		Basic Materials
			NR		Government
			NR	2	Government
			NR	2	Government
			NR	2	Government
			NR	2	Government
		NR	NR		Telecommunications
		NR	NR		Telecommunications
		NR	NR		Telecommunications
		NR	NR		Telecommunications
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Basic Materials
			NR	2	Basic Materials
			NR	2	Basic Materials
			NR	2	Basic Materials
			NR	2	Basic Materials
			NR	2	Basic Materials
			NR		Industrials
			NR		Industrials
NR	NR	NR	A	4	Basic Materials
NR	NR	NR	A	4	Basic Materials
NR	NR	NR	A	4	Basic Materials
			NR		Basic Materials
			NR		Basic Materials
NR	NR	NR	A	4	Basic Materials
			NR		Basic Materials

N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States		BB				
N.Amer	United States		BB				
N.Amer	United States		BB				
N.Amer	United States		BB	Thin	Thin	Thin	Thin
N.Amer	United States		BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
Asia	Japan	BB	A		Thin	Thin	CcyGrp
Asia	Japan	BB	A				
Asia	Japan	BB	A				
Asia	Japan	BB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	Thin	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan	BBB	A				
Asia	Japan	A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	Entity Tier	Entity Tier	DocAdj	DocAdj
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Asia	Japan	A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	A				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA		Thin	Thin	
Asia	Japan	AA	AA		Thin	Thin	
Asia	Japan	AA	AA		Thin	Thin	
Asia	Japan	AA	AA		Thin	Thin	
E.Eur	Russian Federation	BB	BB	Thin	Thin	Thin	Thin
E.Eur	Russian Federation	BB	BB	Thin	Thin	Thin	Thin
E.Eur	Russian Federation	BB	BB	Thin	Thin	Thin	Thin
E.Eur	Russian Federation	BB	BB	Thin	Thin	Thin	Thin
Asia	Japan	BBB	A		Thin	Thin	Thin
Asia	Japan	BBB	A		Thin	Thin	Thin
Asia	Philippines	B	BB				Thin
Asia	Philippines	B	BB				Thin
India	India		BB				Thin
India	India		BB				Thin
India	India		BB				Thin
India	India		BB				Thin
India	India		BB				Thin
India	India		BB				Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
Europe	Germany	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A				
Europe	Germany	BBB	A				
Europe	Germany	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	A				

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	Thin	Thin	DocAdj	DocAdj	Thin
Thin	CcyGrp	Thin	Thin	CcyGrp	CcyGrp	Thin
	Thin					
Thin	Thin	Thin	CcyGrp			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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JMVOITUSDCR	31-Jul-08 JMVOIT
JMVOITUSDMM	31-Jul-08 JMVOIT
JMVOITUSDMR	31-Jul-08 JMVOIT
JNJAUDMR	31-Jul-08 JNJ
JNJCHFMR	31-Jul-08 JNJ
JNJEURCR	31-Jul-08 JNJ
JNJEURMM	31-Jul-08 JNJ
JNJEURMR	31-Jul-08 JNJ
JNJEURXR	31-Jul-08 JNJ
JNJGBPMR	31-Jul-08 JNJ
JNJHKDMR	31-Jul-08 JNJ
JNJJPYMR	31-Jul-08 JNJ
JNJNZDMR	31-Jul-08 JNJ
JNJSGDMR	31-Jul-08 JNJ
JNJTWDMR	31-Jul-08 JNJ
JNJUSDCR	31-Jul-08 JNJ
JNJUSDMM	31-Jul-08 JNJ
JNJUSDMR	31-Jul-08 JNJ
JNJUSDXR	31-Jul-08 JNJ
JNJZARMR	31-Jul-08 JNJ
JNPRUSDCR	31-Jul-08 JNPR
JNPRUSDMR	31-Jul-08 JNPR
JNPRUSDXR	31-Jul-08 JNPR
JNPREURMM	31-Jul-08 JNPR
JNPREURMR	31-Jul-08 JNPR
JNPRUSDMM	31-Jul-08 JNPR
JNPRUSDMR	31-Jul-08 JNPR
JNPRUSDXR	31-Jul-08 JNPR
JNYAUDMR	31-Jul-08 JNY
JNYAUDXR	31-Jul-08 JNY
JNYCADMR	31-Jul-08 JNY
JNYCHFMR	31-Jul-08 JNY
JNYEURCR	31-Jul-08 JNY
JNYEURMM	31-Jul-08 JNY
JNYEURMR	31-Jul-08 JNY
JNYEURXR	31-Jul-08 JNY
JNYGBPMR	31-Jul-08 JNY
JNYGBPXR	31-Jul-08 JNY
JNYHKDMR	31-Jul-08 JNY
JNYHKDXR	31-Jul-08 JNY
JNYJPYMR	31-Jul-08 JNY
JNYJPYXR	31-Jul-08 JNY
JNYSEKMR	31-Jul-08 JNY
JNYSEKXR	31-Jul-08 JNY
JNYSGDMR	31-Jul-08 JNY
JNYUSDCR	31-Jul-08 JNY
JNYUSDMM	31-Jul-08 JNY
JNYUSDMR	31-Jul-08 JNY
JNYUSDXR	31-Jul-08 JNY
JOINTJPYCR	31-Jul-08 JOINT
JOINTJPYXR	31-Jul-08 JOINT
JORDANEURCR	31-Jul-08 JORDAN
JORDANEURMM	31-Jul-08 JORDAN
JORDANUSDCR	31-Jul-08 JORDAN
JORDANUSDMM	31-Jul-08 JORDAN
JORDANUSDMR	31-Jul-08 JORDAN
JOYOBKJPYCR	31-Jul-08 JOYOBK
JOYOBKJPYXR	31-Jul-08 JOYOBK
JOYOBKUSDCR	31-Jul-08 JOYOBK
JPASEURCR	31-Jul-08 JPAS
JPASEURMM	31-Jul-08 JPAS
JPASEURMR	31-Jul-08 JPAS
JPASEURXR	31-Jul-08 JPAS
JPASJPYMR	31-Jul-08 JPAS
JPASUSDCR	31-Jul-08 JPAS
JPASUSDMM	31-Jul-08 JPAS
JPASUSDMR	31-Jul-08 JPAS
JPEXHLEURCR	31-Jul-08 JPEXHL
JPEXHLJPYCR	31-Jul-08 JPEXHL
JPEXHLJPYMR	31-Jul-08 JPEXHL
JPEXHLJPYXR	31-Jul-08 JPEXHL
JPEXHLUSDCR	31-Jul-08 JPEXHL
JPEXHLUSDMR	31-Jul-08 JPEXHL
JPMAUDCR	31-Jul-08 JPM

Voith AG	DGA984	SNRFOR	USD
Voith AG	DGA984	SNRFOR	USD
Voith AG	DGA984	SNRFOR	USD
Johnson & Johnson	4BF976	SNRFOR	AUD
Johnson & Johnson	4BF976	SNRFOR	CHF
Johnson & Johnson	4BF976	SNRFOR	EUR
Johnson & Johnson	4BF976	SNRFOR	EUR
Johnson & Johnson	4BF976	SNRFOR	EUR
Johnson & Johnson	4BF976	SNRFOR	EUR
Johnson & Johnson	4BF976	SNRFOR	GBP
Johnson & Johnson	4BF976	SNRFOR	HKD
Johnson & Johnson	4BF976	SNRFOR	JPY
Johnson & Johnson	4BF976	SNRFOR	NZD
Johnson & Johnson	4BF976	SNRFOR	SGD
Johnson & Johnson	4BF976	SNRFOR	TWD
Johnson & Johnson	4BF976	SNRFOR	USD
Johnson & Johnson	4BF976	SNRFOR	USD
Johnson & Johnson	4BF976	SNRFOR	USD
Johnson & Johnson	4BF976	SNRFOR	USD
Johnson & Johnson	4BF976	SNRFOR	ZAR
Juniper Networks Inc	4CA23U	SNRFOR	USD
Juniper Networks Inc	4CA23U	SNRFOR	USD
Juniper Networks Inc	4CA23U	SNRFOR	USD
Juniper Networks Inc	4CA23U	SUBLT2	EUR
Juniper Networks Inc	4CA23U	SUBLT2	EUR
Juniper Networks Inc	4CA23U	SUBLT2	USD
Juniper Networks Inc	4CA23U	SUBLT2	USD
Juniper Networks Inc	4CA23U	SUBLT2	USD
Jones Apparel Gp Inc	4C807B	SNRFOR	AUD
Jones Apparel Gp Inc	4C807B	SNRFOR	AUD
Jones Apparel Gp Inc	4C807B	SNRFOR	CAD
Jones Apparel Gp Inc	4C807B	SNRFOR	CHF
Jones Apparel Gp Inc	4C807B	SNRFOR	EUR
Jones Apparel Gp Inc	4C807B	SNRFOR	EUR
Jones Apparel Gp Inc	4C807B	SNRFOR	EUR
Jones Apparel Gp Inc	4C807B	SNRFOR	EUR
Jones Apparel Gp Inc	4C807B	SNRFOR	GBP
Jones Apparel Gp Inc	4C807B	SNRFOR	GBP
Jones Apparel Gp Inc	4C807B	SNRFOR	HKD
Jones Apparel Gp Inc	4C807B	SNRFOR	HKD
Jones Apparel Gp Inc	4C807B	SNRFOR	JPY
Jones Apparel Gp Inc	4C807B	SNRFOR	JPY
Jones Apparel Gp Inc	4C807B	SNRFOR	SEK
Jones Apparel Gp Inc	4C807B	SNRFOR	SEK
Jones Apparel Gp Inc	4C807B	SNRFOR	SGD
Jones Apparel Gp Inc	4C807B	SNRFOR	USD
Jones Apparel Gp Inc	4C807B	SNRFOR	USD
Jones Apparel Gp Inc	4C807B	SNRFOR	USD
Jones Apparel Gp Inc	4C807B	SNRFOR	USD
Jt Corp		SNRFOR	JPY
Jt Corp		SNRFOR	JPY
Hashemite Kdom Jordan	MS9995	SNRFOR	EUR
Hashemite Kdom Jordan	MS9995	SNRFOR	EUR
Hashemite Kdom Jordan	MS9995	SNRFOR	USD
Hashemite Kdom Jordan	MS9995	SNRFOR	USD
Hashemite Kdom Jordan	MS9995	SNRFOR	USD
Joyo Bk Ltd	JLAD95	SNRFOR	JPY
Joyo Bk Ltd	JLAD95	SNRFOR	JPY
Joyo Bk Ltd	JLAD95	SNRFOR	USD
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	EUR
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	EUR
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	EUR
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	EUR
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	JPY
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	USD
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	USD
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	USD
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	EUR
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	JPY
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	JPY
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	JPY
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	USD
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	USD
JPMorgan Chase & Co	4C933G	SNRFOR	AUD

CR	Composite	0.20%	0.40%	0.50%	0.59%	0.69%	0.78%
MM	Composite	0.001885	0.003792	0.004771	0.00569825	0.006636778	0.007526708
MR	Composite	0.19%	0.38%	0.47%	0.56%	0.66%	0.74%
MR	Composite	0.07%	0.13%	0.14%	0.15%	0.16%	0.18%
MR	Composite	0.000672541	0.001336458	0.001422979	0.001492307	0.001627045	0.001765501
CR	Composite	0.000707937	0.001406798	0.001497873	0.00157085	0.001712678	0.001854981
MM	Composite						
MR	Composite	0.07%	0.13%	0.14%	0.15%	0.16%	0.18%
XR	Composite						
MR	Composite	0.07%	0.13%	0.14%	0.15%	0.16%	0.18%
MR	Composite	0.07%	0.13%	0.14%	0.15%	0.16%	0.18%
MR	Composite	0.07%	0.13%	0.14%	0.15%	0.16%	0.18%
MR	Composite	0.000672541	0.001336458	0.001422979	0.001492307	0.001627045	0.001765501
MR	Composite	0.07%	0.13%	0.14%	0.15%	0.16%	0.18%
MR	Composite	0.000672541	0.001336458	0.001422979	0.001492307	0.001627045	0.001765501
CR	Composite	0.07%	0.14%	0.15%	0.16%	0.17%	0.19%
MM	Composite						
MR	Composite	0.07%	0.13%	0.14%	0.15%	0.16%	0.18%
XR	Composite						
MR	Composite	0.07%	0.13%	0.14%	0.15%	0.16%	0.18%
CR	Composite						
MR	Composite	0.26%	0.36%	0.52%	0.68%	0.82%	0.90%
XR	Composite	0.26%	0.34%	0.50%	0.66%	0.80%	0.87%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite	2.57%	2.73%	3.06%	3.30%	3.56%	3.75%
XR	Composite	2.57%	2.63%	2.87%	3.18%	3.44%	3.63%
MR	Composite	2.59%	2.66%	3.04%	3.39%	3.60%	3.77%
MR	Composite	0.025858742	0.026565867	0.03044601	0.03394272	0.036032392	0.037700284
CR	Composite	2.72%	2.80%	3.22%	3.57%	3.81%	3.97%
MM	Composite						
MR	Composite	2.59%	2.66%	3.04%	3.39%	3.60%	3.77%
XR	Composite	2.45%	2.56%	2.98%	3.29%	3.52%	3.63%
MR	Composite	2.59%	2.66%	3.04%	3.39%	3.60%	3.77%
XR	Composite	0.024450431	0.025613782	0.029812954	0.032877562	0.035197594	0.036331184
MR	Composite	0.025858742	0.026565867	0.03044601	0.03394272	0.036032392	0.037700284
XR	Composite	2.45%	2.56%	2.98%	3.29%	3.52%	3.63%
MR	Composite	2.57%	2.62%	3.07%	3.31%	3.59%	3.76%
XR	Composite	2.57%	2.62%	2.95%	3.19%	3.46%	3.62%
MR	Composite	0.025858742	0.026565867	0.03044601	0.03394272	0.036032392	0.037700284
XR	Composite	2.45%	2.56%	2.98%	3.29%	3.52%	3.63%
MR	Composite	2.59%	2.66%	3.04%	3.39%	3.60%	3.77%
CR	Composite	2.72%	2.80%	3.22%	3.57%	3.81%	3.97%
MM	Composite						
MR	Composite	2.59%	2.66%	3.04%	3.39%	3.60%	3.77%
XR	Composite	2.45%	2.56%	2.98%	3.29%	3.52%	3.63%
CR	Composite	0.201254203	0.201254203	0.201254203	0.201254203	0.201254203	0.201254203
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.58%	0.58%	0.58%	0.58%	0.58%	0.58%
MM	Composite						
MR	Composite						
CR	Composite	0.29%	0.33%	0.52%	0.61%	0.60%	0.65%
XR	Composite	0.29%	0.33%	0.52%	0.61%	0.60%	0.65%
CR	Composite	0.29%	0.33%	0.52%	0.61%	0.60%	0.65%
CR	Composite						
MM	Composite	3.74%	3.74%	3.21%	3.58%	3.58%	7.25%
MR	Composite						
XR	Composite	3.74%	3.74%	3.21%	3.58%	3.58%	7.25%
MR	Composite	3.74%	3.74%	3.21%	3.58%	3.58%	7.25%
CR	Composite	3.74%	3.74%	3.21%	3.58%	3.58%	7.25%
MM	Composite	0.037407363	0.037407363	0.032070474	0.035759348	0.035759348	0.0725
MR	Composite	3.74%	3.74%	3.21%	3.58%	3.58%	7.25%
CR	Composite						
CR	Composite	0.10%	0.13%	0.16%	0.18%	0.22%	0.24%
MR	Composite						
XR	Composite	0.10%	0.13%	0.12%	0.18%	0.17%	0.24%
CR	Composite	0.10%	0.13%	0.16%	0.18%	0.21%	0.24%
MR	Composite						
CR	Composite	0.53%	0.63%	0.75%	0.83%	0.90%	0.97%

0.99%	1.29%	1.68%	1.57%	1.81%	0.4 BBB	BBB
0.95%	0.01237775	0.016824217	0.015742523	0.018101853	0.4 A	A
0.94%	1.22%	1.68%	1.57%	1.81%	0.4 BBB	BBB
0.21%	0.24%	0.27%	0.21%	0.21%	0.4 B	B
0.21%	0.00244767	0.0026875	0.002055	0.002121917	0.4 BBB	BBB
0.22%	0.002568929	0.0026875	0.002055	0.002121917	0.4 BB	BB
					0.4	
0.21%	0.24%	0.27%	0.21%	0.21%	0.4 BBB	BBB
					0.4	
0.21%	0.24%	0.27%	0.21%	0.21%	0.4 BBB	BBB
0.21%	0.24%	0.27%	0.21%	0.21%	0.4 BBB	BBB
0.21%	0.24%	0.27%	0.21%	0.21%	0.4 B	B
0.21%	0.00244767	0.0026875	0.002055	0.002121917	0.4 BBB	BBB
0.21%	0.24%	0.27%	0.21%	0.21%	0.4 BBB	BBB
0.21%	0.00244767	0.0026875	0.002055	0.002121917	0.4 BBB	BBB
0.22%	0.26%	0.27%	0.21%	0.21%	0.4 BB	BB
					0.4	
0.21%	0.24%	0.27%	0.21%	0.21%	0.4 BBB	BBB
					0.4	
0.21%	0.24%	0.27%	0.21%	0.21%	0.4 BBB	BBB
					0.4	
1.10%	1.19%	1.19%	1.18%	1.30%	0.4 NR	B
1.06%	1.14%	1.15%	1.14%	1.25%	0.4 NR	B
					0.225	
					0.225	
					0.225	
					0.225	
					0.225	
3.69%	3.62%	3.70%	3.90%	4.34%	0.4 BBB	A
3.57%	3.47%	3.58%	3.75%	4.19%	0.4 BBB	BBB
3.68%	3.60%	3.66%	3.70%	4.32%	0.4 AA	AA
3.68%	0.03601427	0.036615122	0.037001672	0.043227	0.4 AA	AA
3.87%	3.79%	3.85%	3.89%	4.56%	0.4 A	AA
					0.4	
3.68%	3.60%	3.66%	3.70%	4.32%	0.4 AA	AA
3.53%	3.48%	4.03%	3.63%	4.10%	0.4 A	AA
3.68%	3.60%	3.66%	3.70%	4.32%	0.4 AA	AA
3.53%	0.03483714	0.0402948	0.036260288	0.040998128	0.4 A	AA
3.68%	0.03601427	0.036615122	0.037001672	0.043227	0.4 AA	AA
3.53%	3.48%	4.03%	3.63%	4.10%	0.4 A	AA
3.71%	3.59%	3.80%	3.71%	4.25%	0.4 BBB	A
3.57%	3.46%	3.80%	3.71%	4.25%	BBB	A
3.68%	0.03601427	0.036615122	0.037001672	0.043227	0.4 AA	AA
3.53%	3.48%	4.03%	3.63%	4.10%	0.4 A	AA
3.68%	3.60%	3.66%	3.70%	4.32%	0.4 AA	AA
3.87%	3.79%	3.85%	3.89%	4.56%	0.4 A	AA
					0.4	
3.68%	3.60%	3.66%	3.70%	4.32%	0.4 AA	AA
3.53%	3.48%	4.03%	3.63%	4.10%	0.4 A	AA
0.201254203	0.201254203	0.201254203	0.201254203	0.201254203	0.3	
					0.3	
					0.25	
					0.25	
0.58%	0.58%	0.58%	0.58%	0.58%	0.25	
					0.25	
					0.25	
0.68%	0.73%	0.88%	0.90%	0.92%	0.21 NR	BB
0.68%	0.73%	0.88%	0.90%	0.92%	0.21 NR	BB
0.68%	0.73%	0.88%	0.90%	0.92%	0.21 NR	BB
					0.4	
7.25%	7.25%	7.25%	7.25%	7.25%	0.4	NR
					0.4	
7.25%	7.25%	7.25%	7.25%	7.25%	0.4	NR
7.25%	7.25%	7.25%	7.25%	7.25%	0.4	NR
7.25%	7.25%	7.25%	7.25%	7.25%	0.4	NR
0.0725	0.0725	0.0725	0.0725	0.0725	0.4	NR
7.25%	7.25%	7.25%	7.25%	7.25%	0.4	NR
					0.2625	
0.30%	0.37%	0.48%	0.50%	0.35%	0.25 NR	NR
					0.2625	
0.30%	0.37%	0.48%	0.50%	0.35%	0.2625 NR	NR
0.30%	0.37%	0.48%	0.50%	0.35%	0.2625 NR	NR
					0.2625	
0.98%	1.00%	1.02%	1.12%	0.91%	0.3975 BB	BBB

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
CCC	BB	BBB	A	BBB	BBB
BB	A	AA	AAA	AA	AA
B	BBB	A	AA	A	A
BB	A	AA	AAA	AA	AA
BB	A	AA	AAA	AA	AA
BB	A	AA	AAA	AA	AA
CCC	BB	BBB	A	BBB	BBB
BB	A	AA	AAA	AA	AA
BB	A	AA	AAA	AA	AA
BB	A	AA	AAA	AA	AA
B	BBB	A	AA	A	A
BB	A	AA	AAA	AA	AA
BB	A	AA	AAA	AA	AA
B	B	B	B	BB	B
B	B	BB	BBB	BBB	B

A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AAA	AA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AAA	AA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AAA	AA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AAA	AA	AAA
			NR		
	NR				
BB	BB	NR	BB	NR	NR
BB	BB	NR	BB	NR	NR
BB	BB	NR	BB	NR	NR
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
A	NR	A	NR	NR	NR
BBB	NR	BBB	NR	NR	NR
BB	NR	BB	NR	NR	NR
BBB	BBB	BBB	A	BBB	BBB

NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	13 Health Care
NR	NR	NR	A	13 Health Care
NR	NR	NR	A	13 Health Care
			NR	Health Care
NR	NR	NR	A	13 Health Care
			NR	Health Care
NR	NR	NR	A	13 Health Care
NR	NR	NR	A	13 Health Care
NR	NR	NR	A	13 Health Care
NR	NR	NR	A	13 Health Care
NR	NR	NR	A	13 Health Care
NR	NR	NR	A	13 Health Care
NR	NR	NR	A	13 Health Care
			NR	Health Care
NR	NR	NR	A	13 Health Care
			NR	Health Care
NR	NR	NR	A	13 Health Care
			NR	Technology
B	B	B	BB	4 Technology
B	B	B	BB	3 Technology
			NR	Technology
			NR	Technology
			NR	Technology
			NR	Technology
			NR	Technology
A	BBB	A	A	3 Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods
AA	AA	AA	AAA	18 Consumer Goods
AA	AA	AA	AAA	18 Consumer Goods
BBB	A	A	AAA	18 Consumer Goods
			NR	Consumer Goods
AA	AA	AA	AAA	18 Consumer Goods
A	A	A	AA	12 Consumer Goods
AA	AA	AA	AAA	18 Consumer Goods
A	A	A	AA	12 Consumer Goods
AA	AA	AA	AAA	18 Consumer Goods
A	A	A	AA	12 Consumer Goods
BBB	BBB	BBB	AA	4 Consumer Goods
BBB	BBB	BBB	AA	4 Consumer Goods
AA	AA	AA	AAA	18 Consumer Goods
A	A	A	AA	12 Consumer Goods
AA	AA	AA	AAA	18 Consumer Goods
BBB	A	A	AAA	18 Consumer Goods
			NR	Consumer Goods
AA	AA	AA	AAA	18 Consumer Goods
A	A	A	AA	12 Consumer Goods
			NR	2 Financials
			NR	Financials
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
			NR	Industrials
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Government
NR	NR	NR	NR	2 Government
			NR	Government
NR	NR	NR	NR	2 Government
NR	NR	NR	NR	2 Government
			NR	Government
BB	BB	NR	AA	12 Financials

Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan		B				
Asia	Japan		B				
MiddleEast	Jordan	BB	A				
MiddleEast	Jordan	BB	A				
MiddleEast	Jordan	BB	A				Thin
MiddleEast	Jordan	BB	A				
MiddleEast	Jordan	BB	A				
Asia	Japan	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
India	India		B				
India	India		B		Thin	Thin	Thin
India	India		B				
India	India		B		Thin	Thin	Thin
India	India		B		Thin	Thin	Thin
India	India		B		Thin	Thin	Thin
India	India		B		Thin	Thin	Thin
India	India		B		Thin	Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	Thin	CcyGrp	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	Thin	DocAdj	Thin
Asia	Japan	AA	AA	Thin	Thin	Entity Tier	Thin
Asia	Japan	AA	AA				
N.Amer	United States	AA	AA	Entity Tier	DocAdj	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	Thin					

Thin	Entity Tier	Thin	Thin	Thin	Thin	Thin
Thin	Entity Tier	Thin	Thin	Thin	Thin	Thin
Thin	Entity Tier	Thin	Thin	Thin	Thin	Thin
	Thin					
	Thin					
	Thin					
	Thin					
	Thin					
	Thin					
CcyGrp	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin

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Entity Tier
Entity Tier
Entity Tier

JPMAUDMR	31-Jul-08 JPM
JPMCADMR	31-Jul-08 JPM
JPMCHFMR	31-Jul-08 JPM
JPMEURCR	31-Jul-08 JPM
JPMEURMM	31-Jul-08 JPM
JPMEURMR	31-Jul-08 JPM
JPMEURXR	31-Jul-08 JPM
JPMGBPCR	31-Jul-08 JPM
JPMGBPMR	31-Jul-08 JPM
JPMGBPXR	31-Jul-08 JPM
JPMHKDCR	31-Jul-08 JPM
JPMHKDMR	31-Jul-08 JPM
JPMJPYCR	31-Jul-08 JPM
JPMJPYMR	31-Jul-08 JPM
JPMSEKMR	31-Jul-08 JPM
JPMSGDMR	31-Jul-08 JPM
JPMTWDCR	31-Jul-08 JPM
JPMTWDMR	31-Jul-08 JPM
JPMUSDCR	31-Jul-08 JPM
JPMUSDMM	31-Jul-08 JPM
JPMUSDMR	31-Jul-08 JPM
JPMUSDXR	31-Jul-08 JPM
JPMAUDCR	31-Jul-08 JPM
JPMAUDMR	31-Jul-08 JPM
JPMCHFMR	31-Jul-08 JPM
JPMDKKMR	31-Jul-08 JPM
JPMEURCR	31-Jul-08 JPM
JPMEURMM	31-Jul-08 JPM
JPMEURMR	31-Jul-08 JPM
JPMGBPMR	31-Jul-08 JPM
JPMHKDCR	31-Jul-08 JPM
JPMHKDMR	31-Jul-08 JPM
JPMJPYMR	31-Jul-08 JPM
JPMSEKMR	31-Jul-08 JPM
JPMSGDCR	31-Jul-08 JPM
JPMSGDMR	31-Jul-08 JPM
JPMTWDMR	31-Jul-08 JPM
JPMUSDCR	31-Jul-08 JPM
JPMUSDMM	31-Jul-08 JPM
JPMUSDMR	31-Jul-08 JPM
JPMUSDXR	31-Jul-08 JPM
JPM-ChaseBkNAEURCR	31-Jul-08 JPM-ChaseBkNA
JPM-ChaseBkNAEURMM	31-Jul-08 JPM-ChaseBkNA
JPM-ChaseBkNAEURMR	31-Jul-08 JPM-ChaseBkNA
JPM-ChaseBkNAGBPMR	31-Jul-08 JPM-ChaseBkNA
JPM-ChaseBkNAUSDCR	31-Jul-08 JPM-ChaseBkNA
JPM-ChaseBkNAUSDMR	31-Jul-08 JPM-ChaseBkNA
JPM-ChaseBkNAUSDXR	31-Jul-08 JPM-ChaseBkNA
JPM-ChaseBkNAEURMR	31-Jul-08 JPM-ChaseBkNA
JPM-ChaseBkNAUSDCR	31-Jul-08 JPM-ChaseBkNA
JPM-ChaseBkNAUSDMR	31-Jul-08 JPM-ChaseBkNA
JPNPPJPYCR	31-Jul-08 JPNPP
JPNPPJPYXR	31-Jul-08 JPNPP
JPREINJPYCR	31-Jul-08 JPREIN
JPREINJPYXR	31-Jul-08 JPREIN
JSATJPYCR	31-Jul-08 JSAT
JSATJPYMR	31-Jul-08 JSAT
JSATJPYXR	31-Jul-08 JSAT
JSATUSDCR	31-Jul-08 JSAT
JSATBEURCR	31-Jul-08 JSATB
JSATBEURMM	31-Jul-08 JSATB
JSATBJPYCR	31-Jul-08 JSATB
JSATBJPYMR	31-Jul-08 JSATB
JSATBUSDCR	31-Jul-08 JSATB
JSATBUSDMR	31-Jul-08 JSATB
JSATBUSDXR	31-Jul-08 JSATB
JSCBPUSDCR	31-Jul-08 JSCBP
JSCBPUSDMR	31-Jul-08 JSCBP
JSCBPUSDXR	31-Jul-08 JSCBP
JSGPJPYCR	31-Jul-08 JSGP
JSGPJPYMR	31-Jul-08 JSGP
JSGPJPYXR	31-Jul-08 JSGP
JSGPUSDCR	31-Jul-08 JSGP
JTEKTEURCR	31-Jul-08 JTEKT

JPMorgan Chase & Co	4C933G	SNRFOR	AUD
JPMorgan Chase & Co	4C933G	SNRFOR	CAD
JPMorgan Chase & Co	4C933G	SNRFOR	CHF
JPMorgan Chase & Co	4C933G	SNRFOR	EUR
JPMorgan Chase & Co	4C933G	SNRFOR	EUR
JPMorgan Chase & Co	4C933G	SNRFOR	EUR
JPMorgan Chase & Co	4C933G	SNRFOR	EUR
JPMorgan Chase & Co	4C933G	SNRFOR	GBP
JPMorgan Chase & Co	4C933G	SNRFOR	GBP
JPMorgan Chase & Co	4C933G	SNRFOR	GBP
JPMorgan Chase & Co	4C933G	SNRFOR	HKD
JPMorgan Chase & Co	4C933G	SNRFOR	HKD
JPMorgan Chase & Co	4C933G	SNRFOR	JPY
JPMorgan Chase & Co	4C933G	SNRFOR	JPY
JPMorgan Chase & Co	4C933G	SNRFOR	SEK
JPMorgan Chase & Co	4C933G	SNRFOR	SGD
JPMorgan Chase & Co	4C933G	SNRFOR	TWD
JPMorgan Chase & Co	4C933G	SNRFOR	TWD
JPMorgan Chase & Co	4C933G	SNRFOR	USD
JPMorgan Chase & Co	4C933G	SNRFOR	USD
JPMorgan Chase & Co	4C933G	SNRFOR	USD
JPMorgan Chase & Co	4C933G	SNRFOR	USD
JPMorgan Chase & Co	4C933G	SUBLT2	AUD
JPMorgan Chase & Co	4C933G	SUBLT2	AUD
JPMorgan Chase & Co	4C933G	SUBLT2	CHF
JPMorgan Chase & Co	4C933G	SUBLT2	DKK
JPMorgan Chase & Co	4C933G	SUBLT2	EUR
JPMorgan Chase & Co	4C933G	SUBLT2	EUR
JPMorgan Chase & Co	4C933G	SUBLT2	EUR
JPMorgan Chase & Co	4C933G	SUBLT2	GBP
JPMorgan Chase & Co	4C933G	SUBLT2	HKD
JPMorgan Chase & Co	4C933G	SUBLT2	HKD
JPMorgan Chase & Co	4C933G	SUBLT2	JPY
JPMorgan Chase & Co	4C933G	SUBLT2	SEK
JPMorgan Chase & Co	4C933G	SUBLT2	SGD
JPMorgan Chase & Co	4C933G	SUBLT2	SGD
JPMorgan Chase & Co	4C933G	SUBLT2	TWD
JPMorgan Chase & Co	4C933G	SUBLT2	USD
JPMorgan Chase & Co	4C933G	SUBLT2	USD
JPMorgan Chase & Co	4C933G	SUBLT2	USD
JPMorgan Chase & Co	4C933G	SUBLT2	USD
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	EUR
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	EUR
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	EUR
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	GBP
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	USD
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	USD
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	USD
JPMorgan Chase Bk Natl Assn	4C933D	SUBLT2	EUR
JPMorgan Chase Bk Natl Assn	4C933D	SUBLT2	USD
JPMorgan Chase Bk Natl Assn	4C933D	SUBLT2	USD
Japan Pulp & Paper Co Ltd	JL9B8D	SNRFOR	JPY
Japan Pulp & Paper Co Ltd	JL9B8D	SNRFOR	JPY
Japan Real Estate Invt Corp	JL9C75	SNRFOR	JPY
Japan Real Estate Invt Corp	JL9C75	SNRFOR	JPY
JSAT Corp	JLADA7	SNRFOR	JPY
JSAT Corp	JLADA7	SNRFOR	JPY
JSAT Corp	JLADA7	SNRFOR	JPY
JSAT Corp	JLADA7	SNRFOR	USD
JSC ATF Bk	YY476Z	SNRFOR	EUR
JSC ATF Bk	YY476Z	SNRFOR	EUR
JSC ATF Bk	YY476Z	SNRFOR	JPY
JSC ATF Bk	YY476Z	SNRFOR	JPY
JSC ATF Bk	YY476Z	SNRFOR	USD
JSC ATF Bk	YY476Z	SNRFOR	USD
JSC ATF Bk	YY476Z	SNRFOR	USD
Jt Stk Coml Bk Promsvyazbank	X3FD6X	SNRFOR	USD
Jt Stk Coml Bk Promsvyazbank	X3FD6X	SNRFOR	USD
Jt Stk Coml Bk Promsvyazbank	X3FD6X	SNRFOR	USD
JS Group Corp	JLADAR	SNRFOR	JPY
JS Group Corp	JLADAR	SNRFOR	JPY
JS Group Corp	JLADAR	SNRFOR	JPY
JS Group Corp	JLADAR	SNRFOR	USD
JTEKT Corp	JLBDA1	SNRFOR	EUR

MR	Composite	0.53%	0.60%	0.75%	0.83%	0.90%	0.97%
MR	Composite	0.53%	0.59%	0.75%	0.83%	0.91%	0.98%
MR	Composite	0.53%	0.59%	0.75%	0.83%	0.91%	0.98%
CR	Composite	0.005529825	0.006220052	0.007936378	0.008726749	0.00955128	0.010276451
MM	Composite	0.53%	0.60%	0.76%	0.84%	0.92%	0.99%
MR	Composite	0.005253333	0.00590905	0.007529389	0.008280352	0.009061694	0.009751813
XR	Composite	0.51%	0.57%	0.73%	0.80%	0.87%	0.94%
CR	Composite	0.55%	0.62%	0.79%	0.87%	0.96%	1.03%
MR	Composite	0.005253333	0.00590905	0.007529389	0.008280352	0.009061694	0.009751813
XR	Composite						
CR	Composite						
MR	Composite	0.53%	0.59%	0.75%	0.83%	0.91%	0.98%
CR	Composite	0.53%	0.63%	0.80%	0.88%	0.97%	1.05%
MR	Composite	0.53%	0.60%	0.76%	0.84%	0.92%	1.00%
MR	Composite	0.53%	0.59%	0.75%	0.83%	0.91%	0.98%
MR	Composite	0.53%	0.59%	0.75%	0.83%	0.91%	0.98%
CR	Composite	0.55%	0.62%	0.79%	0.87%	0.96%	1.03%
MR	Composite	0.53%	0.59%	0.75%	0.83%	0.91%	0.98%
CR	Composite	0.55%	0.62%	0.79%	0.87%	0.96%	1.03%
MM	Composite	0.005308632	0.00597125	0.007618923	0.008377679	0.009169229	0.009865393
MR	Composite	0.53%	0.59%	0.75%	0.83%	0.91%	0.98%
XR	Composite	0.51%	0.57%	0.73%	0.80%	0.87%	0.94%
CR	Composite	0.01084	0.010382352	0.011797957	0.012607974	0.013122625	0.013873323
MR	Composite	1.08%	1.04%	1.18%	1.26%	1.31%	1.39%
MR	Composite	1.08%	1.04%	1.18%	1.26%	1.31%	1.39%
MR	Composite	1.08%	1.04%	1.18%	1.26%	1.31%	1.39%
CR	Composite	1.14%	1.09%	1.24%	1.33%	1.38%	1.46%
MM	Composite	0.010954105	0.010508898	0.011922146	0.012781085	0.013289148	0.01404869
MR	Composite	1.08%	1.04%	1.18%	1.26%	1.31%	1.39%
MR	Composite	1.08%	1.04%	1.18%	1.26%	1.31%	1.39%
CR	Composite	1.14%	1.09%	1.24%	1.33%	1.38%	1.46%
MR	Composite	1.08%	1.04%	1.18%	1.26%	1.31%	1.39%
MR	Composite	1.08%	1.04%	1.18%	1.26%	1.31%	1.39%
MR	Composite	1.08%	1.04%	1.18%	1.26%	1.31%	1.39%
CR	Composite	1.14%	1.09%	1.24%	1.33%	1.38%	1.46%
MR	Composite	1.08%	1.04%	1.18%	1.26%	1.31%	1.39%
MR	Composite	0.01084	0.010386898	0.011797957	0.012616307	0.013128181	0.013878366
CR	Composite	0.011410526	0.010946769	0.012418903	0.01331363	0.013842863	0.014634052
MM	Composite	0.010954105	0.010508898	0.011922146	0.012781085	0.013289148	0.01404869
MR	Composite	1.08%	1.04%	1.18%	1.26%	1.31%	1.39%
XR	Composite	1.04%	1.00%	1.14%	1.22%	1.27%	1.34%
CR	Composite	0.51%	0.51%	0.61%	0.71%	0.82%	0.90%
MM	Composite	0.005066175	0.005066175	0.006125	0.006776485	0.007900988	0.008604751
MR	Composite	0.005066175	0.005066175	0.006125	0.0067201	0.007835763	0.008533333
MR	Composite	0.51%	0.51%	0.61%	0.67%	0.78%	0.85%
CR	Composite						
MR	Composite	0.51%	0.51%	0.61%	0.67%	0.78%	0.85%
XR	Composite	0.51%	0.51%	0.61%	0.65%	0.75%	0.82%
MR	Composite						
CR	Composite						
MR	Composite	0.62%	0.66%	0.78%	0.88%	0.88%	0.88%
CR	Composite	0.42%	0.42%	0.42%	0.42%	0.51%	0.60%
XR	Composite	0.42%	0.42%	0.42%	0.42%	0.51%	0.60%
CR	Composite	0.27%	0.39%	0.52%	0.71%	0.84%	0.95%
XR	Composite	0.27%	0.39%	0.52%	0.71%	0.84%	0.95%
CR	Composite	0.20%	0.20%	0.24%	0.26%	0.30%	0.34%
MR	Composite						
XR	Composite	0.002026767	0.002026767	0.002363919	0.002583326	0.003043487	0.003380049
CR	Composite						
CR	Composite	3.13%	3.53%	3.66%	3.60%	3.93%	4.14%
MM	Composite	0.0313	0.03393235	0.03655	0.034572526	0.037725594	0.039317639
CR	Composite	3.13%	3.38%	3.66%	3.55%	3.89%	4.06%
MR	Composite						
CR	Composite	3.13%	3.53%	3.66%	3.60%	3.93%	4.14%
MR	Composite						
XR	Composite	3.13%	3.23%	3.66%	3.30%	3.60%	3.75%
CR	Composite	6.63%	6.63%	6.63%	6.63%	6.63%	6.63%
MR	Composite						
XR	Composite	0.0663	0.0663	0.0663	0.0663	0.0663	0.0663
CR	Composite	0.001145	0.00157	0.001905	0.0023	0.00277	0.003820134
MR	Composite						
XR	Composite	0.001145	0.00157	0.001905	0.0023	0.00277	0.003820134
CR	Composite	0.11%	0.16%	0.19%	0.23%	0.28%	0.38%
CR	Composite						

0.98%	1.00%	1.02%	1.12%	0.91%	0.4 BB	A
0.98%	1.00%	1.02%	1.12%	0.91%	0.4 A	AA
0.98%	1.00%	1.02%	1.12%	0.91%	0.4 A	AA
1.04%	0.010495945	0.010739441	0.011824561	0.009076488	0.4 BBB	A
0.009965753	1.01%	1.03%	1.14%	0.91%	0.3975 BBB	A
0.009849797	0.009957596	0.010202469	0.011233333	0.009076488	0.4 A	AA
0.009498609	0.96%	0.98%	1.08%	0.91%	0.4 BBB	A
0.010380993	1.05%	1.07%	1.18%	0.91%	0.4 BBB	A
0.009849797	0.009957596	0.010202469	0.011233333	0.009076488	0.4 A	AA
					0.4	
					0.4	
0.009849797	1.00%	1.02%	1.12%	0.91%	0.4 A	AA
0.010672902	1.00%	1.02%	1.12%	0.91%	0.3975 BB	BBB
0.010139257	1.00%	1.02%	1.12%	0.91%	0.4 BB	A
0.009849797	1.00%	1.02%	1.12%	0.91%	0.4 A	AA
0.009849797	1.00%	1.02%	1.12%	0.91%	0.4 A	AA
0.010380993	1.05%	1.07%	1.18%	0.91%	0.4 BBB	A
0.009849797	1.00%	1.02%	1.12%	0.91%	0.4 A	AA
0.010380993	1.05%	1.07%	1.18%	0.91%	0.4 BBB	A
0.009965753	0.010076108	0.010309864	0.011351579	0.009076488	0.3975 BBB	A
0.009849797	1.00%	1.02%	1.12%	0.91%	0.4 A	AA
0.009498609	0.96%	0.98%	1.08%	0.91%	0.4 BBB	A
0.014015586	0.014210319	0.0146	0.0164	0.016980594	0.213 BB	BBB
0.014015586	1.42%	1.46%	1.64%	1.70%	0.220000001 BB	BBB
0.014118856	1.42%	1.46%	1.64%	1.70%	0.213 A	AA
0.014118856	1.42%	1.46%	1.64%	1.70%	0.213 A	AA
0.014900876	1.50%	1.54%	1.64%	1.70%	0.213 BBB	A
0.014304841	0.014443838	0.014753684	0.0164	0.016980594	0.213 BBB	A
0.014118856	1.42%	1.46%	1.64%	1.70%	0.213 A	AA
0.014118856	1.42%	1.46%	1.64%	1.70%	0.213 A	AA
0.014900876	1.50%	1.54%	1.64%	1.70%	0.213 BBB	A
0.014118856	1.42%	1.46%	1.64%	1.70%	0.213 A	AA
0.01369625	1.42%	1.46%	1.64%	1.70%	0.226666668 BB	BBB
1.41%	1.42%	1.46%	1.64%	1.70%	0.213 A	AA
1.49%	1.50%	1.54%	1.64%	1.70%	0.213 BBB	A
1.41%	1.42%	1.46%	1.64%	1.70%	0.213 A	AA
1.41%	0.014214825	0.0146	0.0164	0.016980594	0.213 A	AA
1.49%	0.015045664	0.015368421	0.0164	0.016980594	0.213 BBB	A
1.43%	0.014443838	0.014753684	0.0164	0.016980594	0.213 BBB	A
1.41%	1.42%	1.46%	1.64%	1.70%	0.213 A	AA
1.36%	1.38%	1.41%	1.64%	1.70%	0.213 BBB	A
0.86%	0.90%	0.90%	0.90%	0.90%	0.425	NR
0.86%	0.009	0.009	0.009	0.009	0.425	NR
0.86%	0.009	0.009	0.009	0.009	0.4	NR
0.86%	0.90%	0.90%	0.90%	0.90%	0.4	NR
					0.425	
0.86%	0.90%	0.90%	0.90%	0.90%	0.4	NR
0.86%	0.90%	0.90%	0.90%	0.90%	0.425	NR
					0.225	
					0.225	
0.88%	0.88%	1.27%	1.27%	1.27%	0.225 NR	NR
0.63%	0.73%	0.73%	0.73%	0.73%	0.25	
0.63%	0.73%	0.73%	0.73%	0.73%	0.25	
0.95%	0.95%	0.95%	0.95%	0.95%	0.4 NR	NR
0.95%	0.95%	0.95%	0.95%	0.95%	0.4 NR	NR
0.36%	0.46%	0.62%	0.62%	0.62%	0.3	NR
					0.3	
0.36%	0.004582387	0.00615	0.00615	0.00615	0.3	NR
					0.3	
4.21%	4.55%	5.03%	4.70%	4.53%	0.05 NR	BBB
4.04%	0.043686067	0.050297775	0.047037228	0.045283152	0.05 NR	BBB
4.15%	4.40%	5.03%	4.70%	4.53%	0.05 NR	BB
					0.05	
0.042064982	4.55%	5.03%	4.70%	4.53%	0.05 NR	BBB
					0.05	
0.038489458	4.16%	5.03%	4.70%	4.53%	0.05 NR	BBB
6.63%	6.63%	6.63%	6.63%	6.63%	0.25	
					0.25	
0.0663	0.0663	0.0663	0.0663	0.0663	0.25	
0.48%	0.005798405	0.005798405	0.005798405	0.005798405	0.35 NR	NR
					0.35	
0.48%	0.005798405	0.005798405	0.005798405	0.005798405	0.35 NR	NR
0.48%	0.58%	0.58%	0.58%	0.58%	0.35 NR	NR
					0.275	

BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
NR	B	B	B	NR	NR
NR	B	B	B	NR	NR
NR	BB	BB	BB	NR	NR
NR	BB	BB	BB	NR	NR
NR	BB	BB	BB	NR	NR
NR	B	B	B	NR	NR
NR	NR				
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BB	BB	BB	BB	BBB
NR	BB	BB	BB	BB	BBB
NR	B	B	B	B	BB
NR	BB	BB	BB	BB	BBB
NR	BB	BB	BB	BB	BBB
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

BB	BB	NR	AA	12 Financials
A	A	NR	AA	12 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
A	A	NR	AA	12 Financials
			NR	Financials
			NR	Financials
A	A	NR	AA	12 Financials
BB	BB	NR	A	3 Financials
BB	BB	NR	A	3 Financials
A	A	NR	AA	12 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	12 Financials
BB	NR	NR	AA	9 Financials
BB	NR	NR	AA	9 Financials
A	NR	NR	AA	9 Financials
A	NR	NR	AA	9 Financials
BBB	NR	NR	AA	9 Financials
BBB	NR	NR	AA	9 Financials
A	NR	NR	AA	9 Financials
A	NR	NR	AA	9 Financials
BBB	NR	NR	AA	9 Financials
A	NR	NR	AA	9 Financials
BB	NR	NR	A	9 Financials
A	NR	NR	AA	9 Financials
BBB	NR	NR	AA	9 Financials
A	NR	NR	AA	9 Financials
A	NR	NR	AA	9 Financials
BBB	NR	NR	AA	9 Financials
BBB	NR	NR	AA	9 Financials
A	NR	NR	AA	9 Financials
BBB	NR	NR	AA	9 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	Financials
	NR		NR	Financials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Financials
			NR	2 Financials
		NR	NR	2 Consumer Services
			NR	Consumer Services
		NR	NR	2 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Financials
			NR	Financials
NR	NR	NR	BBB	3 Financials
			NR	Financials
NR	NR	NR	B	4 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials

N.Amer	United States	AA	AA	Entity Tier	CcyGrp	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA		Thin	Thin	DocAdj
N.Amer	United States	AA	AA		Thin	Thin	DocAdj
N.Amer	United States	AA	AA		Thin	Thin	CcyGrp
N.Amer	United States	AA	AA		Thin	Thin	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	CcyGrp
N.Amer	United States	AA	AA		Thin	Thin	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	Thin	Thin	Thin
Asia	Japan		A				Thin
Asia	Japan		A				Thin
Asia	Japan	AA	AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	AA	Thin	Thin	Thin	Thin
Asia	Japan		AA		Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA		Thin	Thin	Thin
Asia	Japan		AA				
E.Eur	Kazakhstan	BB	BB	Thin	DocAdj	Thin	DocAdj
E.Eur	Kazakhstan	BB	BB	Thin	DocAdj	Thin	DocAdj
E.Eur	Kazakhstan	BB	BB	Thin	Entity Tier	Thin	Entity Tier
E.Eur	Kazakhstan	BB	BB				
E.Eur	Kazakhstan	BB	BB	Thin	DocAdj	Thin	DocAdj
E.Eur	Kazakhstan	BB	BB				
E.Eur	Kazakhstan	BB	BB	Thin	DocAdj	Thin	DocAdj
E.Eur	Russian Federation						
E.Eur	Russian Federation						
E.Eur	Russian Federation						
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA				

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Thin
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CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
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JTEKTJPYCR	31-Jul-08 JTEKT
JTEKTJPYMM	31-Jul-08 JTEKT
JTEKTJPYXR	31-Jul-08 JTEKT
JTEKTUSDCR	31-Jul-08 JTEKT
JTEKTUSDMR	31-Jul-08 JTEKT
JTIAUDCR	31-Jul-08 JTI
JTIAUDMM	31-Jul-08 JTI
JTICADMM	31-Jul-08 JTI
JTIEURCR	31-Jul-08 JTI
JTIEURMM	31-Jul-08 JTI
JTIEURMR	31-Jul-08 JTI
JTIEURXR	31-Jul-08 JTI
JTIGBPCR	31-Jul-08 JTI
JTIGBPMM	31-Jul-08 JTI
JTIJPYCR	31-Jul-08 JTI
JTIJPYMM	31-Jul-08 JTI
JTISEKMM	31-Jul-08 JTI
JTIUSDCR	31-Jul-08 JTI
JTIUSDMM	31-Jul-08 JTI
JTIZARMM	31-Jul-08 JTI
JUBOLUSDCR	31-Jul-08 JUBOL
JUBOLUSDMM	31-Jul-08 JUBOL
JUBOLUSDMR	31-Jul-08 JUBOL
JUBOLUSDXR	31-Jul-08 JUBOL
JUSCOEURCR	31-Jul-08 JUSCO
JUSCOJPYCR	31-Jul-08 JUSCO
JUSCOJPYMR	31-Jul-08 JUSCO
JUSCOJPYXR	31-Jul-08 JUSCO
JUSCOUSDCR	31-Jul-08 JUSCO
JUSCOUSDMR	31-Jul-08 JUSCO
JVCEURCR	31-Jul-08 JVC
JVCJPYCR	31-Jul-08 JVC
JVCJPYMM	31-Jul-08 JVC
JVCJPYXR	31-Jul-08 JVC
JVCUSDCR	31-Jul-08 JVC
JVCUSDMM	31-Jul-08 JVC
JVCUSDMR	31-Jul-08 JVC
JWNAUDCR	31-Jul-08 JWN
JWNAUDMR	31-Jul-08 JWN
JWNAUDXR	31-Jul-08 JWN
JWNCADMR	31-Jul-08 JWN
JWNCHFMR	31-Jul-08 JWN
JWNEURCR	31-Jul-08 JWN
JWNEURMM	31-Jul-08 JWN
JWNEURMR	31-Jul-08 JWN
JWNEURXR	31-Jul-08 JWN
JWNGBPMR	31-Jul-08 JWN
JWNGBPXR	31-Jul-08 JWN
JWNHKDMR	31-Jul-08 JWN
JWNHKDXR	31-Jul-08 JWN
JWNJPYMR	31-Jul-08 JWN
JWNJPYXR	31-Jul-08 JWN
JWNNOKMR	31-Jul-08 JWN
JWNSEKMR	31-Jul-08 JWN
JWNSEKXR	31-Jul-08 JWN
JWNSGDMR	31-Jul-08 JWN
JWNUSDCR	31-Jul-08 JWN
JWNUSDMM	31-Jul-08 JWN
JWNUSDMR	31-Jul-08 JWN
JWNUSDXR	31-Jul-08 JWN
JYBCEURCR	31-Jul-08 JYBC
JYBCEURMM	31-Jul-08 JYBC
JYBCUSDCR	31-Jul-08 JYBC
JYBCUSDMM	31-Jul-08 JYBC
KAUDMR	31-Jul-08 K
KCHFMR	31-Jul-08 K
KEURCR	31-Jul-08 K
KEURMM	31-Jul-08 K
KEURMR	31-Jul-08 K
KEURXR	31-Jul-08 K
KGBPMR	31-Jul-08 K
KJPYMR	31-Jul-08 K
KUSDCR	31-Jul-08 K
KUSDMM	31-Jul-08 K

JTEKT Corp	JLBDA1	SNRFOR	JPY
JTEKT Corp	JLBDA1	SNRFOR	JPY
JTEKT Corp	JLBDA1	SNRFOR	JPY
JTEKT Corp	JLBDA1	SNRFOR	USD
JTEKT Corp	JLBDA1	SNRFOR	USD
JTI UK Fin PLC	GL731F	SNRFOR	AUD
JTI UK Fin PLC	GL731F	SNRFOR	AUD
JTI UK Fin PLC	GL731F	SNRFOR	CAD
JTI UK Fin PLC	GL731F	SNRFOR	EUR
JTI UK Fin PLC	GL731F	SNRFOR	EUR
JTI UK Fin PLC	GL731F	SNRFOR	EUR
JTI UK Fin PLC	GL731F	SNRFOR	EUR
JTI UK Fin PLC	GL731F	SNRFOR	GBP
JTI UK Fin PLC	GL731F	SNRFOR	GBP
JTI UK Fin PLC	GL731F	SNRFOR	JPY
JTI UK Fin PLC	GL731F	SNRFOR	JPY
JTI UK Fin PLC	GL731F	SNRFOR	SEK
JTI UK Fin PLC	GL731F	SNRFOR	USD
JTI UK Fin PLC	GL731F	SNRFOR	USD
JTI UK Fin PLC	GL731F	SNRFOR	ZAR
Jubilant Organosys Ltd	Y28BFF	SNRFOR	USD
Jubilant Organosys Ltd	Y28BFF	SNRFOR	USD
Jubilant Organosys Ltd	Y28BFF	SNRFOR	USD
Jubilant Organosys Ltd	Y28BFF	SNRFOR	USD
AEON Co Ltd	007D89	SNRFOR	EUR
AEON Co Ltd	007D89	SNRFOR	JPY
AEON Co Ltd	007D89	SNRFOR	JPY
AEON Co Ltd	007D89	SNRFOR	JPY
AEON Co Ltd	007D89	SNRFOR	USD
AEON Co Ltd	007D89	SNRFOR	USD
Victor Co of Japan Ltd	9B7DC7	SNRFOR	EUR
Victor Co of Japan Ltd	9B7DC7	SNRFOR	JPY
Victor Co of Japan Ltd	9B7DC7	SNRFOR	JPY
Victor Co of Japan Ltd	9B7DC7	SNRFOR	JPY
Victor Co of Japan Ltd	9B7DC7	SNRFOR	USD
Victor Co of Japan Ltd	9B7DC7	SNRFOR	USD
Victor Co of Japan Ltd	9B7DC7	SNRFOR	USD
Nordstrom Inc	6BABCA	SNRFOR	AUD
Nordstrom Inc	6BABCA	SNRFOR	AUD
Nordstrom Inc	6BABCA	SNRFOR	AUD
Nordstrom Inc	6BABCA	SNRFOR	CAD
Nordstrom Inc	6BABCA	SNRFOR	CHF
Nordstrom Inc	6BABCA	SNRFOR	EUR
Nordstrom Inc	6BABCA	SNRFOR	EUR
Nordstrom Inc	6BABCA	SNRFOR	EUR
Nordstrom Inc	6BABCA	SNRFOR	EUR
Nordstrom Inc	6BABCA	SNRFOR	GBP
Nordstrom Inc	6BABCA	SNRFOR	GBP
Nordstrom Inc	6BABCA	SNRFOR	HKD
Nordstrom Inc	6BABCA	SNRFOR	HKD
Nordstrom Inc	6BABCA	SNRFOR	JPY
Nordstrom Inc	6BABCA	SNRFOR	JPY
Nordstrom Inc	6BABCA	SNRFOR	NOK
Nordstrom Inc	6BABCA	SNRFOR	SEK
Nordstrom Inc	6BABCA	SNRFOR	SEK
Nordstrom Inc	6BABCA	SNRFOR	SGD
Nordstrom Inc	6BABCA	SNRFOR	USD
Nordstrom Inc	6BABCA	SNRFOR	USD
Nordstrom Inc	6BABCA	SNRFOR	USD
Nordstrom Inc	6BABCA	SNRFOR	USD
Jyske Bk	KPAB96	SNRFOR	EUR
Jyske Bk	KPAB96	SNRFOR	EUR
Jyske Bk	KPAB96	SNRFOR	USD
Jyske Bk	KPAB96	SNRFOR	USD
Kellogg Co	4CFFB9	SNRFOR	AUD
Kellogg Co	4CFFB9	SNRFOR	CHF
Kellogg Co	4CFFB9	SNRFOR	EUR
Kellogg Co	4CFFB9	SNRFOR	EUR
Kellogg Co	4CFFB9	SNRFOR	EUR
Kellogg Co	4CFFB9	SNRFOR	EUR
Kellogg Co	4CFFB9	SNRFOR	GBP
Kellogg Co	4CFFB9	SNRFOR	JPY
Kellogg Co	4CFFB9	SNRFOR	USD
Kellogg Co	4CFFB9	SNRFOR	USD

CR	Composite	0.00143	0.001640508	0.002410067	0.002595	0.0032206	0.003003595
MM	Composite						
XR	Composite	0.14%	0.16%	0.18%	0.26%	0.32%	0.30%
CR	Composite	0.14%	0.16%	0.24%	0.26%	0.32%	0.30%
MR	Composite						
CR	Composite	0.14%	0.18%	0.22%	0.27%	0.32%	0.35%
MM	Composite	0.14%	0.18%	0.22%	0.27%	0.32%	0.35%
MM	Composite	0.14%	0.18%	0.21%	0.27%	0.31%	0.35%
CR	Composite	0.15%	0.19%	0.22%	0.28%	0.33%	0.37%
MM	Composite	0.14%	0.18%	0.21%	0.27%	0.31%	0.35%
MR	Composite	0.14%	0.18%	0.21%	0.27%	0.31%	0.35%
XR	Composite	0.13%	0.17%	0.20%	0.26%	0.30%	0.33%
CR	Composite	0.15%	0.19%	0.22%	0.28%	0.33%	0.37%
MM	Composite	0.14%	0.18%	0.21%	0.27%	0.31%	0.35%
CR	Composite	0.14%	0.18%	0.22%	0.27%	0.32%	0.35%
MM	Composite	0.14%	0.18%	0.22%	0.27%	0.32%	0.35%
MM	Composite	0.14%	0.18%	0.21%	0.27%	0.31%	0.35%
CR	Composite	0.15%	0.19%	0.22%	0.28%	0.33%	0.37%
MM	Composite	0.001391957	0.001784741	0.002143449	0.002704538	0.003142424	0.003518896
MM	Composite	0.14%	0.18%	0.21%	0.27%	0.31%	0.35%
CR	Composite	4.80%	4.80%	4.80%	4.80%	4.80%	4.80%
MM	Composite	0.048	0.048	0.048	0.048	0.048	0.048
MR	Composite	0.048	0.048	0.048	0.048	0.048	0.048
XR	Composite	0.048	0.048	0.048	0.048	0.048	0.048
CR	Composite	0.0020748	0.002344657	0.003094651	0.003599183	0.004100628	0.004561342
CR	Composite	0.0020698	0.002345636	0.003099836	0.003623353	0.004233077	0.004606851
MR	Composite	0.00196631	0.002228354	0.002944845	0.003413685	0.003993642	0.004360147
XR	Composite	0.00155235	0.001759227	0.002324877	0.002695015	0.003152876	0.003442221
CR	Composite	0.0020748	0.002344657	0.003094651	0.003599183	0.004100628	0.004561342
MR	Composite						
CR	Composite	1.32%	1.44%	1.56%	1.93%	1.97%	2.03%
CR	Composite	1.32%	1.40%	1.56%	1.80%	1.95%	2.03%
MM	Composite	0.013238	0.01358159	0.01559105	0.017862288	0.019287419	0.019460141
XR	Composite	1.32%	1.06%	1.56%	1.40%	1.51%	1.52%
CR	Composite	1.32%	1.44%	1.56%	1.93%	1.97%	2.03%
MM	Composite	1.32%	1.38%	1.56%	1.87%	1.91%	1.96%
MR	Composite						
CR	Composite	0.61%	0.58%	0.79%	0.92%	1.05%	1.18%
MR	Composite	0.61%	0.58%	0.79%	0.92%	1.05%	1.18%
XR	Composite	0.61%	0.58%	0.79%	0.92%	1.05%	1.18%
MR	Composite	0.61%	0.58%	0.80%	0.94%	1.06%	1.20%
MR	Composite	0.006066667	0.005847889	0.007982333	0.009378111	0.0105905	0.011954273
CR	Composite	0.64%	0.62%	0.84%	0.99%	1.12%	1.26%
MM	Composite	0.61%	0.59%	0.81%	0.95%	1.08%	1.21%
MR	Composite	0.006066667	0.005847889	0.007982333	0.009378111	0.0105905	0.011954273
XR	Composite	0.005843158	0.00563244	0.007649444	0.009013	0.010288143	0.011573857
MR	Composite	0.006066667	0.005847889	0.007982333	0.009378111	0.0105905	0.011954273
XR	Composite	0.005843158	0.00563244	0.007649444	0.009013	0.010288143	0.011573857
MR	Composite	0.61%	0.58%	0.80%	0.94%	1.06%	1.20%
XR	Composite	0.58%	0.56%	0.76%	0.90%	1.03%	1.16%
MR	Composite	0.61%	0.58%	0.79%	0.92%	1.05%	1.18%
XR	Composite	0.61%	0.58%	0.79%	0.92%	1.05%	1.18%
MR	Composite	0.61%	0.58%	0.80%	0.94%	1.06%	1.20%
MR	Composite	0.61%	0.58%	0.80%	0.94%	1.06%	1.20%
XR	Composite	0.58%	0.56%	0.76%	0.90%	1.03%	1.16%
MR	Composite	0.61%	0.58%	0.80%	0.94%	1.06%	1.20%
CR	Composite	0.64%	0.62%	0.84%	0.99%	1.12%	1.26%
MM	Composite						
MR	Composite	0.61%	0.58%	0.80%	0.94%	1.06%	1.20%
XR	Composite	0.58%	0.56%	0.76%	0.90%	1.03%	1.16%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.24%	0.21%	0.29%	0.35%	0.40%	0.45%
MR	Composite	0.24%	0.21%	0.29%	0.35%	0.41%	0.45%
CR	Composite	0.0024	0.002255575	0.003090923	0.003636269	0.004272794	0.004735262
MM	Composite	0.24%	0.21%	0.30%	0.35%	0.41%	0.45%
MR	Composite	0.24%	0.21%	0.29%	0.35%	0.41%	0.45%
XR	Composite						
MR	Composite						
MR	Composite	0.24%	0.21%	0.29%	0.35%	0.40%	0.45%
CR	Composite	0.24%	0.23%	0.31%	0.36%	0.43%	0.47%
MM	Composite						

0.36%	0.004484149	0.0052015	0.0052015	0.0052015	0.275	NR	NR
					0.275		
0.36%	0.45%	0.52%	0.52%	0.52%	0.275	NR	NR
0.36%	0.45%	0.52%	0.52%	0.52%	0.275	NR	NR
					0.275		
0.40%	0.44%	0.50%	0.47%	0.62%	0.4	BB	BB
0.40%	0.44%	0.50%	0.47%	0.62%	0.4	BB	BB
0.39%	0.44%	0.50%	0.47%	0.62%	0.4	A	A
0.41%	0.47%	0.52%	0.49%	0.62%	0.4	BBB	BBB
0.39%	0.44%	0.50%	0.47%	0.62%	0.4	A	A
0.39%	0.43%	0.49%	0.46%	0.62%	0.4	BBB	BBB
0.38%	0.42%	0.47%	0.45%	0.62%	0.4	BBB	BBB
0.41%	0.47%	0.52%	0.49%	0.62%	0.4	BBB	BBB
0.39%	0.44%	0.50%	0.47%	0.62%	0.4	A	A
0.40%	0.44%	0.50%	0.47%	0.62%	0.4	BB	BB
0.40%	0.44%	0.50%	0.47%	0.62%	0.4	BB	BB
0.39%	0.44%	0.50%	0.47%	0.62%	0.4	A	A
0.41%	0.47%	0.52%	0.49%	0.62%	0.4	BBB	BBB
0.39%	0.004356642	0.004954	0.0046725	0.0061545	0.4	A	A
0.39%	0.44%	0.50%	0.47%	0.62%	0.4	A	A
4.80%	4.80%	4.80%	4.80%	4.80%	0.2		
0.048	0.048	0.048	0.048	0.048	0.2		
0.048	0.048	0.048	0.048	0.048	0.2		
0.048	0.048	0.048	0.048	0.048	0.2		
0.51%	0.005639905	0.00648625	0.0063	0.0067	0.295714285	BB	BBB
0.51%	0.005799881	0.00644875	0.0063	0.0067	0.295714285	A	AA
0.49%	0.005637274	0.006126313	0.0063	0.0067	0.295714285	BBB	A
0.39%	0.004450479	0.004836562	0.0063	0.0067	0.295714285	BBB	A
0.51%	0.005639905	0.00648625	0.0063	0.0067	0.295714285	BB	BBB
					0.295714285		
2.21%	2.35%	2.19%	2.47%	2.39%	0.4	NR	BBB
2.12%	2.25%	2.19%	2.47%	2.39%	0.358333333	NR	A
2.08%	0.022186257	0.02193515	0.024724	0.0239045		NR	BBB
1.63%	1.73%	2.19%	2.47%	2.39%	0.372222222	NR	BBB
2.21%	2.35%	2.19%	2.47%	2.39%	0.4	NR	BBB
2.12%	2.26%	2.19%	2.47%	2.39%		NR	BBB
					0.372222222		
1.33%	1.37%	1.42%	1.44%	1.53%	0.4	BB	BBB
1.25%	1.30%	1.42%	1.44%	1.53%	0.4	BB	BBB
1.21%	1.26%	1.42%	1.44%	1.53%	0.4	BB	BBB
1.23%	1.29%	1.45%	1.46%	1.54%	0.4	A	AA
1.23%	0.012918481	0.014475	0.014563789	0.015449417	0.4	A	AA
1.31%	1.36%	1.52%	1.53%	1.63%	0.4	BBB	A
1.25%	1.31%	1.46%	1.47%	1.56%	0.4	BBB	A
1.23%	0.012918481	0.014475	0.014563789	0.015449417	0.4	A	AA
1.20%	0.012508375	0.01374475	0.01443	0.015411667	0.4	BBB	A
1.23%	0.012918481	0.014475	0.014563789	0.015449417	0.4	A	AA
1.20%	0.012508375	0.01374475	0.01443	0.015411667	0.4	BBB	A
1.23%	1.29%	1.45%	1.46%	1.54%	0.4	A	AA
1.20%	1.25%	1.37%	1.44%	1.54%	0.4	BBB	A
1.22%	1.28%	1.42%	1.44%	1.53%	0.4	BB	BBB
1.22%	1.28%	1.42%	1.44%	1.53%		BB	BBB
1.23%	1.29%	1.45%	1.46%	1.54%	0.4	A	AA
1.23%	1.29%	1.45%	1.46%	1.54%	0.4	A	AA
1.20%	1.25%	1.37%	1.44%	1.54%	0.4	BBB	A
1.23%	1.29%	1.45%	1.46%	1.54%	0.4	A	AA
1.31%	1.36%	1.52%	1.53%	1.63%	0.4	BBB	A
					0.4		
1.23%	1.29%	1.45%	1.46%	1.54%	0.4	A	AA
1.20%	1.25%	1.37%	1.44%	1.54%	0.4	BBB	A
					0.4		
					0.4		
					0.4		
					0.4		
0.50%	0.56%	0.59%	0.61%	0.66%	0.4	NR	BBB
0.50%	0.56%	0.61%	0.61%	0.66%	0.4	NR	A
0.53%	0.005885382	0.006210462	0.006420106	0.00655	0.4	NR	A
0.51%	0.56%	0.60%	0.62%	0.66%	0.4	NR	A
0.50%	0.56%	0.61%	0.61%	0.66%	0.4	NR	A
					0.4		
					0.4		
0.50%	0.56%	0.59%	0.61%	0.66%	0.4	NR	BBB
0.53%	0.59%	0.62%	0.64%	0.66%	0.4	NR	A
					0.4		

A	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
A	A	BBB	A	A	A
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
			NR		
			NR		
			NR		
			NR		
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
A	A	A	A	A	A
NR	A	A	A	A	A
NR	A	A	BBB	A	A
NR	A	BBB	BBB	A	A
NR	A	BBB	BBB	A	A
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BB	BB	B	B	B	B
A	A	BBB	BBB	BBB	BBB
BBB	BBB	BB	BB	BB	BB
BBB	BBB	BB	BB	BB	BB
A	A	BBB	BBB	BBB	BBB
BB	BB	B	B	B	B
BBB	BBB	BB	BB	BB	BB

NR			NR	2 Industrials
			NR	Industrials
NR			NR	2 Industrials
NR			NR	2 Industrials
			NR	Industrials
CCC	B	NR	A	9 Financials
CCC	B	NR	A	9 Financials
BB	BBB	NR	A	8 Financials
B	BB	NR	A	4 Financials
BB	BBB	NR	A	8 Financials
B	BB	NR	A	9 Financials
B	BB	NR	A	9 Financials
B	BB	NR	A	4 Financials
BB	BBB	NR	A	8 Financials
CCC	B	NR	A	9 Financials
CCC	B	NR	A	9 Financials
BB	BBB	NR	A	8 Financials
B	BB	NR	A	4 Financials
BB	BBB	NR	A	8 Financials
BB	BBB	NR	A	8 Financials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
BB	NR	NR	A	5 Consumer Services
A	NR	NR	AA	12 Consumer Services
BBB	NR	NR	AA	12 Consumer Services
BBB	NR	NR	AA	12 Consumer Services
BB	NR	NR	A	5 Consumer Services
			NR	Consumer Services
NR	BB	NR	A	3 Consumer Goods
NR	BB	NR	A	3 Consumer Goods
NR	BB	NR	A	3 Consumer Goods
NR	BB	NR	BB	3 Consumer Goods
NR	BB	NR	A	3 Consumer Goods
NR	BB	NR	A	4 Consumer Goods
			NR	Consumer Goods
BB	BBB	BB	AA	12 Consumer Services
BB	BBB	BB	AA	12 Consumer Services
BB	BBB	BB	AA	12 Consumer Services
A	AA	A	AA	11 Consumer Services
A	AA	A	AA	11 Consumer Services
BBB	A	BBB	AA	12 Consumer Services
BBB	A	BBB	AA	12 Consumer Services
A	AA	A	AA	11 Consumer Services
A	A	A	A	7 Consumer Services
A	AA	A	AA	11 Consumer Services
A	A	A	A	7 Consumer Services
A	AA	A	AA	11 Consumer Services
A	A	A	A	7 Consumer Services
BB	BBB	BB	AA	12 Consumer Services
BB	BBB	BB	AA	12 Consumer Services
A	AA	A	AA	11 Consumer Services
A	AA	A	AA	11 Consumer Services
A	A	A	A	7 Consumer Services
A	AA	A	AA	11 Consumer Services
BBB	A	BBB	AA	12 Consumer Services
			NR	Consumer Services
A	AA	A	AA	11 Consumer Services
A	A	A	A	7 Consumer Services
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
B	B	NR	BB	7 Consumer Goods
BB	BBB	NR	BB	7 Consumer Goods
BB	BB	NR	BB	7 Consumer Goods
BB	BB	NR	BB	7 Consumer Goods
BB	BBB	NR	BB	7 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
B	B	NR	BB	7 Consumer Goods
BB	BB	NR	BB	7 Consumer Goods
			NR	Consumer Goods

Asia	Japan	A	AA	Thin	Thin	CcyGrp	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Thin	DocAdj	Thin
Asia	Japan	A	AA	Thin	Thin	Entity Tier	Thin
Asia	Japan	A	AA				
Europe	United Kingdom		AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom		AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom		AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom		AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom		AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom		AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom		AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom		AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India		BB				
India	India		BB				
India	India		BB				
India	India		BB				
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	BB	Thin	DocAdj	Thin	CcyGrp
Asia	Japan	BBB	BB	Thin	CcyGrp	Thin	CcyGrp
Asia	Japan	BBB	BB	Thin	DocAdj	Thin	DocAdj
Asia	Japan	BBB	BB	Thin	DocAdj	Thin	DocAdj
Asia	Japan	BBB	BB	Thin	DocAdj	Thin	CcyGrp
Asia	Japan	BBB	BB	Thin	DocAdj	Thin	DocAdj
Asia	Japan	BBB	BB				
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	AA	AA				
Europe	Denmark	AA	AA				
Europe	Denmark	AA	AA				
Europe	Denmark	AA	AA				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				

Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
	Thin					
	Thin					
	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

CcyGrp
Entity Tier
Entity Tier
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KUSDMR	31-Jul-08 K
KUSDXR	31-Jul-08 K
KAAUDCR	31-Jul-08 KA
KAAUDMM	31-Jul-08 KA
KACHFCR	31-Jul-08 KA
KACHFMM	31-Jul-08 KA
KAEURCR	31-Jul-08 KA
KAEURMM	31-Jul-08 KA
KAGBPCR	31-Jul-08 KA
KAGBPMM	31-Jul-08 KA
KAHKDCR	31-Jul-08 KA
KAHKDMM	31-Jul-08 KA
KAUSDCR	31-Jul-08 KA
KAUSDMM	31-Jul-08 KA
KAGOJPYCR	31-Jul-08 KAGO
KAGOJPYMM	31-Jul-08 KAGO
KAGOMEJPYCR	31-Jul-08 KAGOME
KAGOMEJPYXR	31-Jul-08 KAGOME
KAGOMEUSDCR	31-Jul-08 KAGOME
KAJIMAAUDCR	31-Jul-08 KAJIMA
KAJIMAEURCR	31-Jul-08 KAJIMA
KAJIMAEURMR	31-Jul-08 KAJIMA
KAJIMAJPYCR	31-Jul-08 KAJIMA
KAJIMAJPYMR	31-Jul-08 KAJIMA
KAJIMAJPYXR	31-Jul-08 KAJIMA
KAJIMAUSDCR	31-Jul-08 KAJIMA
KANAPJPYCR	31-Jul-08 KANAP
KANAPJPYMM	31-Jul-08 KANAP
KANAPJPYMR	31-Jul-08 KANAP
KANCHEJPYCR	31-Jul-08 KANCHE
KANCHEJPYXR	31-Jul-08 KANCHE
KANCHEUSDMR	31-Jul-08 KANCHE
KANSELEURCR	31-Jul-08 KANSEL
KANSELEURMM	31-Jul-08 KANSEL
KANSELJPYCR	31-Jul-08 KANSEL
KANSELJPYMR	31-Jul-08 KANSEL
KANSELJPYXR	31-Jul-08 KANSEL
KANSELUSDCR	31-Jul-08 KANSEL
KANSELUSDMR	31-Jul-08 KANSEL
KAOEURCR	31-Jul-08 KAO
KAOEURMM	31-Jul-08 KAO
KAOJPYCR	31-Jul-08 KAO
KAOJPYXR	31-Jul-08 KAO
KAOUSDCR	31-Jul-08 KAO
KAOUSDMR	31-Jul-08 KAO
KARHYPAUDMM	31-Jul-08 KARHYP
KARHYPEURCR	31-Jul-08 KARHYP
KARHYPEURMM	31-Jul-08 KARHYP
KARHYPGBPCR	31-Jul-08 KARHYP
KARHYPGBPMM	31-Jul-08 KARHYP
KARHYPUSDCR	31-Jul-08 KARHYP
KARHYPUSDMM	31-Jul-08 KARHYP
KARHYPUSDMR	31-Jul-08 KARHYP
KAUPBNAUDMM	31-Jul-08 KAUPBN
KAUPBNCADMM	31-Jul-08 KAUPBN
KAUPBNCHFCR	31-Jul-08 KAUPBN
KAUPBNCHFMM	31-Jul-08 KAUPBN
KAUPBNDKKMM	31-Jul-08 KAUPBN
KAUPBNEURCR	31-Jul-08 KAUPBN
KAUPBNEURMM	31-Jul-08 KAUPBN
KAUPBNEURMR	31-Jul-08 KAUPBN
KAUPBNEURXR	31-Jul-08 KAUPBN
KAUPBNGBPCR	31-Jul-08 KAUPBN
KAUPBNGBPMM	31-Jul-08 KAUPBN
KAUPBNHKDMM	31-Jul-08 KAUPBN
KAUPBNJPYMM	31-Jul-08 KAUPBN
KAUPBNSEKMM	31-Jul-08 KAUPBN
KAUPBNSGDMM	31-Jul-08 KAUPBN
KAUPBNTWDMM	31-Jul-08 KAUPBN
KAUPBNUSDCR	31-Jul-08 KAUPBN
KAUPBNUSDMM	31-Jul-08 KAUPBN
KAUPBNUSDMR	31-Jul-08 KAUPBN
KAUPBNUSDXR	31-Jul-08 KAUPBN
KAUPBNAUDMM	31-Jul-08 KAUPBN

Kellogg Co	4CFFB9	SNRFOR	USD
Kellogg Co	4CFFB9	SNRFOR	USD
Kommunalkredit Austria AG	AFCD78	SNRFOR	AUD
Kommunalkredit Austria AG	AFCD78	SNRFOR	AUD
Kommunalkredit Austria AG	AFCD78	SNRFOR	CHF
Kommunalkredit Austria AG	AFCD78	SNRFOR	CHF
Kommunalkredit Austria AG	AFCD78	SNRFOR	EUR
Kommunalkredit Austria AG	AFCD78	SNRFOR	EUR
Kommunalkredit Austria AG	AFCD78	SNRFOR	GBP
Kommunalkredit Austria AG	AFCD78	SNRFOR	GBP
Kommunalkredit Austria AG	AFCD78	SNRFOR	HKD
Kommunalkredit Austria AG	AFCD78	SNRFOR	HKD
Kommunalkredit Austria AG	AFCD78	SNRFOR	USD
Kommunalkredit Austria AG	AFCD78	SNRFOR	USD
Kagoshima Prefecture	JL88A6	SNRFOR	JPY
Kagoshima Prefecture	JL88A6	SNRFOR	JPY
KAGOME CO LTD	JLB956	SNRFOR	JPY
KAGOME CO LTD	JLB956	SNRFOR	JPY
KAGOME CO LTD	JLB956	SNRFOR	USD
Kajima Corp	4CB422	SNRFOR	AUD
Kajima Corp	4CB422	SNRFOR	EUR
Kajima Corp	4CB422	SNRFOR	EUR
Kajima Corp	4CB422	SNRFOR	JPY
Kajima Corp	4CB422	SNRFOR	JPY
Kajima Corp	4CB422	SNRFOR	JPY
Kajima Corp	4CB422	SNRFOR	USD
Kanagawa Prefecture	JLBE9T	SNRFOR	JPY
Kanagawa Prefecture	JLBE9T	SNRFOR	JPY
Kanagawa Prefecture	JLBE9T	SNRFOR	JPY
Kaneka Corp	JLBGCS	SNRFOR	JPY
Kaneka Corp	JLBGCS	SNRFOR	JPY
Kaneka Corp	JLBGCS	SNRFOR	USD
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	EUR
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	EUR
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	JPY
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	JPY
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	JPY
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	USD
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	USD
Kao Corp.	JM36A6	SNRFOR	EUR
Kao Corp.	JM36A6	SNRFOR	EUR
Kao Corp.	JM36A6	SNRFOR	JPY
Kao Corp.	JM36A6	SNRFOR	JPY
Kao Corp.	JM36A6	SNRFOR	USD
Kao Corp.	JM36A6	SNRFOR	USD
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	AUD
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	EUR
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	EUR
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	GBP
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	GBP
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	USD
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	USD
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	USD
Kaupthing banki hf	XB776W	SNRFOR	AUD
Kaupthing banki hf	XB776W	SNRFOR	CAD
Kaupthing banki hf	XB776W	SNRFOR	CHF
Kaupthing banki hf	XB776W	SNRFOR	CHF
Kaupthing banki hf	XB776W	SNRFOR	DKK
Kaupthing banki hf	XB776W	SNRFOR	EUR
Kaupthing banki hf	XB776W	SNRFOR	EUR
Kaupthing banki hf	XB776W	SNRFOR	EUR
Kaupthing banki hf	XB776W	SNRFOR	EUR
Kaupthing banki hf	XB776W	SNRFOR	GBP
Kaupthing banki hf	XB776W	SNRFOR	GBP
Kaupthing banki hf	XB776W	SNRFOR	HKD
Kaupthing banki hf	XB776W	SNRFOR	JPY
Kaupthing banki hf	XB776W	SNRFOR	SEK
Kaupthing banki hf	XB776W	SNRFOR	SGD
Kaupthing banki hf	XB776W	SNRFOR	TWD
Kaupthing banki hf	XB776W	SNRFOR	USD
Kaupthing banki hf	XB776W	SNRFOR	USD
Kaupthing banki hf	XB776W	SNRFOR	USD
Kaupthing banki hf	XB776W	SNRFOR	USD
Kaupthing banki hf	XB776W	SUBLT2	AUD

MR	Composite	0.0024	0.002052229	0.002935193	0.003454455	0.004055056	0.004493893
XR	Composite	0.24%	0.21%	0.28%	0.33%	0.39%	0.43%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.09%	0.09%	0.16%	0.19%	0.22%	0.26%
MM	Composite	0.09%	0.09%	0.16%	0.19%	0.22%	0.26%
CR	Composite	0.14%	0.14%	0.17%	0.19%	0.22%	0.25%
XR	Composite	0.14%	0.14%	0.17%	0.19%	0.22%	0.25%
CR	Composite	0.14%	0.14%	0.17%	0.19%	0.22%	0.25%
CR	Composite	0.34%	0.64%	0.73%	0.77%	0.84%	0.92%
CR	Composite	0.34%	0.64%	0.73%	0.77%	0.84%	0.92%
MR	Composite	0.00341	0.00644604	0.007314132	0.007703833	0.0084335	0.009202644
CR	Composite	0.38%	0.65%	0.74%	0.77%	0.85%	0.95%
MR	Composite						
XR	Composite	0.29%	0.57%	0.63%	0.58%	0.74%	0.80%
CR	Composite	0.34%	0.64%	0.73%	0.77%	0.84%	0.92%
CR	Composite	0.001021996	0.000817074	0.001038753	0.001340133	0.001495625	0.001685745
MM	Composite	0.10%	0.08%	0.10%	0.13%	0.14%	0.16%
MR	Composite						
CR	Composite	0.12%	0.12%	0.16%	0.19%	0.25%	0.29%
XR	Composite	0.12%	0.12%	0.16%	0.19%	0.25%	0.29%
MR	Composite						
CR	Composite	0.06%	0.08%	0.11%	0.12%	0.15%	0.18%
MM	Composite						
CR	Composite	0.05%	0.08%	0.11%	0.12%	0.15%	0.17%
MR	Composite						
XR	Composite	0.05%	0.06%	0.08%	0.10%	0.12%	0.13%
CR	Composite	0.06%	0.08%	0.11%	0.12%	0.15%	0.18%
MR	Composite	0.06%	0.08%	0.11%	0.11%	0.14%	0.17%
CR	Composite	0.08%	0.13%	0.15%	0.15%	0.18%	0.22%
MM	Composite	0.08%	0.13%	0.15%	0.15%	0.18%	0.22%
CR	Composite	0.08%	0.13%	0.14%	0.15%	0.18%	0.22%
XR	Composite	0.07%	0.13%	0.10%	0.11%	0.14%	0.17%
CR	Composite	0.08%	0.13%	0.15%	0.15%	0.18%	0.22%
MR	Composite						
MM	Composite	0.59%	0.59%	0.90%	1.03%	1.20%	1.34%
CR	Composite	0.59%	0.59%	0.90%	1.03%	1.20%	1.34%
MM	Composite	0.59%	0.59%	0.90%	1.03%	1.20%	1.34%
CR	Composite	0.005925	0.005925	0.00897	0.010305	0.012015	0.01335
MM	Composite	0.59%	0.59%	0.90%	1.03%	1.20%	1.34%
CR	Composite						
MM	Composite						
MR	Composite						
MM	Composite	13.93%	13.50%	12.40%	11.57%	10.97%	10.37%
MM	Composite	14.22%	13.61%	12.32%	11.53%	10.99%	10.36%
CR	Composite	14.81%	14.18%	12.83%	12.01%	11.45%	10.78%
MM	Composite	14.22%	13.61%	12.32%	11.53%	10.99%	10.36%
MM	Composite	14.22%	13.61%	12.32%	11.53%	10.99%	10.36%
CR	Composite	14.81%	14.18%	12.83%	12.01%	11.45%	10.78%
MM	Composite	14.22%	13.61%	12.32%	11.53%	10.99%	10.36%
MR	Composite	14.07%	13.47%	12.19%	11.41%	10.88%	10.24%
XR	Composite	13.55%	12.97%	11.74%	10.99%	10.47%	9.87%
CR	Composite	0.14808888	0.141784746	0.128321708	0.120113087	0.114475989	0.107821116
MM	Composite	14.22%	13.61%	12.32%	11.53%	10.99%	10.36%
MM	Composite	14.22%	13.61%	12.32%	11.53%	10.99%	10.36%
MM	Composite	0.142393066	0.137213229	0.124621076	0.116054885	0.109193324	0.104469503
MM	Composite	0.142165325	0.136113357	0.123188839	0.115308564	0.10989695	0.103642689
MM	Composite	14.22%	13.61%	12.32%	11.53%	10.99%	10.36%
MM	Composite	0.142165325	0.136113357	0.123188839	0.115308564	0.10989695	0.103642689
CR	Composite	0.14808888	0.141784746	0.128321708	0.120113087	0.114475989	0.107821116
MM	Composite	14.22%	13.61%	12.32%	11.53%	10.99%	10.36%
MR	Composite	14.07%	13.47%	12.19%	11.41%	10.88%	10.24%
XR	Composite						
MM	Composite	19.01%	17.99%	17.24%	16.50%	15.51%	14.66%

0.50%	0.005584556	0.0061	0.006099101	0.00655	0.4	NR	A
0.48%	0.54%	0.57%	0.59%	0.66%	0.4	NR	A
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
0.26%	0.26%	0.26%	0.26%	0.26%	0.185	NR	
0.26%	0.26%	0.26%	0.26%	0.26%	0.185	NR	
0.25%	0.25%	0.25%	0.25%	0.25%	0.3		NR
0.25%	0.25%	0.25%	0.25%	0.25%	0.3		NR
0.25%	0.25%	0.25%	0.25%	0.25%	0.3		NR
1.01%	1.14%	1.24%	1.24%	1.34%	0.371428571	B	BBB
1.01%	1.14%	1.24%	1.24%	1.34%	0.371428571	B	BBB
1.01%	0.011376995	0.012430987	0.012436543	0.013388144		B	BBB
1.01%	1.14%	1.24%	1.27%	1.34%	0.4	BB	AA
					0.371428571		
0.76%	0.86%	0.93%	0.94%	1.00%	0.371428571	BB	A
1.01%	1.14%	1.24%	1.24%	1.34%	0.371428571	B	BBB
0.22%	0.002988268	0.002988268	0.002988268	0.002988268	0.275	NR	NR
0.22%	0.30%	0.30%	0.30%	0.30%	0.275	NR	NR
					0.275		
0.35%	0.42%	0.42%	0.42%	0.42%	0.275	NR	NR
0.26%	0.31%	0.31%	0.31%	0.31%	0.275	NR	NR
					0.275		
0.21%	0.26%	0.35%	0.29%	0.45%	0.380000001	B	BBB
					0.356428572		
0.21%	0.27%	0.35%	0.29%	0.45%	0.373333335	A	AA
					0.356428572		
0.16%	0.21%	0.35%	0.29%	0.45%	0.356428572	BB	A
0.21%	0.26%	0.35%	0.29%	0.45%	0.380000001	B	BBB
0.20%	0.26%	0.35%	0.29%	0.45%	0.356428572	B	BB
0.26%	0.33%	0.50%	0.49%	0.57%	0.375	CCC	NR
0.26%	0.33%	0.50%	0.49%	0.57%	0.375	CCC	NR
0.26%	0.33%	0.50%	0.49%	0.57%	0.375	BB	NR
0.26%	0.33%	0.50%	0.49%	0.57%	0.375	B	NR
0.26%	0.33%	0.50%	0.49%	0.57%	0.375	CCC	NR
					0.375		
1.34%	1.34%	1.34%	1.34%	1.34%			NR
1.34%	1.34%	1.34%	1.34%	1.34%	0.366666667		NR
1.34%	1.34%	1.34%	1.34%	1.34%	0.366666667		NR
1.34%	0.01335	0.01335	0.01335	0.01335	0.366666667		NR
1.34%	1.34%	1.34%	1.34%	1.34%	0.366666667		NR
					0.366666667		
					0.366666667		
					0.366666667		
9.91%	9.27%	9.28%	9.13%	9.08%	0.4	BBB	BBB
9.91%	9.27%	9.31%	9.10%	9.23%	0.4	AA	AA
10.33%	9.66%	9.69%	9.48%	9.62%	0.398863636	A	A
9.91%	9.27%	9.31%	9.10%	9.23%	0.4	AA	AA
9.91%	9.27%	9.31%	9.10%	9.23%	0.4	AA	AA
10.33%	9.66%	9.69%	9.48%	9.62%	0.398863636	A	A
9.91%	9.27%	9.31%	9.10%	9.23%	0.4	AA	AA
9.81%	9.17%	9.21%	9.01%	9.13%	0.398863636	A	A
9.45%	8.84%	8.87%	8.67%	8.80%	0.398863636	A	A
10.33%	0.096558663	0.096934028	0.094805093	0.096157307	0.398863636	A	A
9.91%	9.27%	9.31%	9.10%	9.23%	0.4	AA	AA
9.91%	9.27%	9.31%	9.10%	9.23%	0.4	AA	AA
9.97%	0.093277287	0.092828546	0.090899145	0.089137864	0.4	A	A
9.91%	0.092696316	0.093056667	0.091012889	0.092311014	0.4	AA	AA
9.91%	9.27%	9.31%	9.10%	9.23%	0.4	AA	AA
9.91%	0.092696316	0.093056667	0.091012889	0.092311014	0.4	AA	AA
10.33%	0.096558663	0.096934028	0.094805093	0.096157307	0.398863636	A	A
9.91%	9.27%	9.31%	9.10%	9.23%	0.4	AA	AA
9.81%	9.17%	9.21%	9.01%	9.13%	0.398863636	A	A
					0.398863636		
13.95%	13.09%	12.96%	12.57%	12.69%	0.2	BB	A

A	A	BBB	BBB	BBB	BBB
BBB	BBB	BB	BB	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	A
NR	BB	BBB	BBB	NR	NR
NR	BB	BB	BB	NR	NR
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BB	BB
BB	A	A	A	A	B
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BB	A	A	A	A	B
BB	BBB	BBB	BBB	BBB	B
BB	BB	BB	CCC	NR	NR
BB	BB	BB	CCC	NR	NR
A	A	A	BB	NR	NR
BBB	BBB	BBB	B	NR	NR
BB	BB	BB	CCC	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	A	BBB	A	A	A

BB	BBB	NR	BB	7 Consumer Goods
BB	BB	NR	BB	7 Consumer Goods
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Government
			NR	2 Government
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BB	BB	BB	AA	13 Industrials
BB	BB	BB	AA	13 Industrials
BB	BB	BB	AA	13 Industrials
A	A	A	AA	12 Industrials
			NR	Industrials
BBB	BBB	BBB	BB	3 Industrials
BB	BB	BB	AA	13 Industrials
			NR	3 Government
			NR	3 Government
			NR	Government
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	3 Utilities
			NR	Utilities
NR	NR	NR	BBB	6 Utilities
			NR	Utilities
NR	NR	NR	BB	6 Utilities
NR	NR	NR	A	3 Utilities
NR	NR	NR	A	3 Utilities
B	NR	CCC	BBB	4 Consumer Goods
B	NR	CCC	BBB	4 Consumer Goods
B	NR	CCC	BBB	4 Consumer Goods
B	NR	CCC	BB	4 Consumer Goods
B	NR	CCC	BBB	4 Consumer Goods
			NR	Consumer Goods
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BBB	BBB	AA	14 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
A	A	A	AA	14 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
A	A	A	AA	14 Financials
A	A	A	AA	14 Financials
BB	A	A	A	4 Financials
A	A	A	AA	14 Financials
A	A	A	AA	14 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
			NR	Financials
BB	BBB	BBB	AA	14 Financials

N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	AA	AA				
Europe	Austria	AA	AA				
Europe	Austria	AA	AA				
Europe	Austria	AA	AA				
Europe	Austria	AA	AA				
Europe	Austria	AA	AA				
Europe	Austria	AA	AA				
Europe	Austria	AA	AA				
Europe	Austria	AA	AA				
Europe	Austria	AA	AA				
Europe	Austria	AA	AA				
Europe	Austria	AA	AA				
Asia	Japan		AA	Thin		Thin	Thin
Asia	Japan		AA	Thin		Thin	Thin
Asia	Japan	BBB	AA		Thin	Thin	Thin
Asia	Japan	BBB	AA		Thin	Thin	Thin
Asia	Japan	BBB	AA		Thin	Thin	Thin
Asia	Japan	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB	DocAdj	CcyGrp	CcyGrp	DocAdj
Asia	Japan	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan		AA	Thin	Thin	Thin	DocAdj
Asia	Japan		AA	Thin	Thin	Thin	DocAdj
Asia	Japan		AA				
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj
Asia	Japan	AA	AA	Entity Tier	Thin	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Entity Tier	Thin	Entity Tier	Entity Tier
Asia	Japan	AA	AA	CcyGrp	Thin	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	Thin	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	Thin	Entity Tier	Entity Tier
Asia	Japan	AA	AA				
Europe	Austria	A	AA		Thin	Thin	Thin
Europe	Austria	A	AA		Thin	Thin	Thin
Europe	Austria	A	AA		Thin	Thin	Thin
Europe	Austria	A	AA		Thin	Thin	Thin
Europe	Austria	A	AA		Thin	Thin	Thin
Europe	Austria	A	AA				
Europe	Austria	A	AA				
Europe	Austria	A	AA				
Europe	Iceland	A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B				
Europe	Iceland	BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

Thin	Thin					
Thin	Thin					
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
Thin	Thin	DocAdj	DocAdj			
Thin	Thin	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Thin	Thin	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	Thin	Thin	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	Thin	Thin	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Thin	Thin	Entity Tier	Thin	Entity Tier
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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KAUPBNEURCR	31-Jul-08 KAUPBN
KAUPBNEURMM	31-Jul-08 KAUPBN
KAUPBNEURXR	31-Jul-08 KAUPBN
KAUPBNHKDMM	31-Jul-08 KAUPBN
KAUPBNJPYMM	31-Jul-08 KAUPBN
KAUPBNSGDMM	31-Jul-08 KAUPBN
KAUPBNUSDCR	31-Jul-08 KAUPBN
KAUPBNUSDMM	31-Jul-08 KAUPBN
KAUPBNUSDMR	31-Jul-08 KAUPBN
KAUPBNUSDXR	31-Jul-08 KAUPBN
KAWAHUSDCR	31-Jul-08 KAWAH
KAWAHUSDMR	31-Jul-08 KAWAH
KAWAHUSDCR	31-Jul-08 KAWAH
KAWHIEURCR	31-Jul-08 KAWHI
KAWHIJPYCR	31-Jul-08 KAWHI
KAWHIJPYMR	31-Jul-08 KAWHI
KAWHIJPYXR	31-Jul-08 KAWHI
KAWHIUSDCR	31-Jul-08 KAWHI
KAWHIUSDMR	31-Jul-08 KAWHI
KAWHIUSDXR	31-Jul-08 KAWHI
KAWKISJPYCR	31-Jul-08 KAWKIS
KAWKISJPYMM	31-Jul-08 KAWKIS
KAWKISJPYMR	31-Jul-08 KAWKIS
KAWKISJPYXR	31-Jul-08 KAWKIS
KAWKISUSDCR	31-Jul-08 KAWKIS
KAZAUDCR	31-Jul-08 KAZ
KAZDKKCR	31-Jul-08 KAZ
KAZEURCR	31-Jul-08 KAZ
KAZEURMM	31-Jul-08 KAZ
KAZEURMR	31-Jul-08 KAZ
KAZGBPCR	31-Jul-08 KAZ
KAZHKDCR	31-Jul-08 KAZ
KAZJPYCR	31-Jul-08 KAZ
KAZSEKCR	31-Jul-08 KAZ
KAZSGDCR	31-Jul-08 KAZ
KAZUSDCR	31-Jul-08 KAZ
KAZUSDMM	31-Jul-08 KAZ
KAZUSDMR	31-Jul-08 KAZ
KAZUSDXR	31-Jul-08 KAZ
KAZAKSAUDCR	31-Jul-08 KAZAKS
KAZAKSDKKCR	31-Jul-08 KAZAKS
KAZAKSEURCR	31-Jul-08 KAZAKS
KAZAKSEURMM	31-Jul-08 KAZAKS
KAZAKSEURXR	31-Jul-08 KAZAKS
KAZAKSJPYCR	31-Jul-08 KAZAKS
KAZAKSJPYMR	31-Jul-08 KAZAKS
KAZAKSKZTCR	31-Jul-08 KAZAKS
KAZAKSSEKCR	31-Jul-08 KAZAKS
KAZAKSTWDCR	31-Jul-08 KAZAKS
KAZAKSUSDCR	31-Jul-08 KAZAKS
KAZAKSUSDMM	31-Jul-08 KAZAKS
KAZAKSUSDMR	31-Jul-08 KAZAKS
KAZAKSUSDXR	31-Jul-08 KAZAKS
KAZAKS-BkEURCR	31-Jul-08 KAZAKS-Bk
KAZAKS-BkEURMR	31-Jul-08 KAZAKS-Bk
KAZAKS-BkUSDCR	31-Jul-08 KAZAKS-Bk
KAZAKS-BkUSDMR	31-Jul-08 KAZAKS-Bk
KAZGOUSDCR	31-Jul-08 KAZGO
KAZGOUSDMM	31-Jul-08 KAZGO
KAZGOUSDMR	31-Jul-08 KAZGO
KAZTERUSDCR	31-Jul-08 KAZTER
KAZTERUSDXR	31-Jul-08 KAZTER
KAZTRAEURCR	31-Jul-08 KAZTRA
KAZTRAEURMM	31-Jul-08 KAZTRA
KAZTRAJPYMM	31-Jul-08 KAZTRA
KAZTRAUSDCR	31-Jul-08 KAZTRA
KAZTRAUSDMM	31-Jul-08 KAZTRA
KBHAUDMR	31-Jul-08 KBH
KBHAUDXR	31-Jul-08 KBH
KBHEURCR	31-Jul-08 KBH
KBHEURMM	31-Jul-08 KBH
KBHEURMR	31-Jul-08 KBH
KBHEURXR	31-Jul-08 KBH
KBHGBPXR	31-Jul-08 KBH

Kaupthing banki hf	XB776W	SUBLT2	EUR
Kaupthing banki hf	XB776W	SUBLT2	EUR
Kaupthing banki hf	XB776W	SUBLT2	EUR
Kaupthing banki hf	XB776W	SUBLT2	HKD
Kaupthing banki hf	XB776W	SUBLT2	JPY
Kaupthing banki hf	XB776W	SUBLT2	SGD
Kaupthing banki hf	XB776W	SUBLT2	USD
Kaupthing banki hf	XB776W	SUBLT2	USD
Kaupthing banki hf	XB776W	SUBLT2	USD
Kaupthing banki hf	XB776W	SUBLT2	USD
Citic Ka Wah Bk Ltd	YZ79AI	SNRFOR	USD
Citic Ka Wah Bk Ltd	YZ79AI	SNRFOR	USD
Citic Ka Wah Bk Ltd	YZ79AI	SUBLT2	USD
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	EUR
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	JPY
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	JPY
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	JPY
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	USD
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	USD
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	USD
Kawasaki Kisen Kaisha Ltd	JM46DG	SNRFOR	JPY
Kawasaki Kisen Kaisha Ltd	JM46DG	SNRFOR	JPY
Kawasaki Kisen Kaisha Ltd	JM46DG	SNRFOR	JPY
Kawasaki Kisen Kaisha Ltd	JM46DG	SNRFOR	JPY
Kawasaki Kisen Kaisha Ltd	JM46DG	SNRFOR	USD
Kazkommertsbank JSC	Y29ECH	SNRFOR	AUD
Kazkommertsbank JSC	Y29ECH	SNRFOR	DKK
Kazkommertsbank JSC	Y29ECH	SNRFOR	EUR
Kazkommertsbank JSC	Y29ECH	SNRFOR	EUR
Kazkommertsbank JSC	Y29ECH	SNRFOR	EUR
Kazkommertsbank JSC	Y29ECH	SNRFOR	GBP
Kazkommertsbank JSC	Y29ECH	SNRFOR	HKD
Kazkommertsbank JSC	Y29ECH	SNRFOR	JPY
Kazkommertsbank JSC	Y29ECH	SNRFOR	SEK
Kazkommertsbank JSC	Y29ECH	SNRFOR	SGD
Kazkommertsbank JSC	Y29ECH	SNRFOR	USD
Kazkommertsbank JSC	Y29ECH	SNRFOR	USD
Kazkommertsbank JSC	Y29ECH	SNRFOR	USD
Kazkommertsbank JSC	Y29ECH	SNRFOR	USD
Rep Kazakhstan	4CECC7	SNRFOR	AUD
Rep Kazakhstan	4CECC7	SNRFOR	DKK
Rep Kazakhstan	4CECC7	SNRFOR	EUR
Rep Kazakhstan	4CECC7	SNRFOR	EUR
Rep Kazakhstan	4CECC7	SNRFOR	EUR
Rep Kazakhstan	4CECC7	SNRFOR	JPY
Rep Kazakhstan	4CECC7	SNRFOR	JPY
Rep Kazakhstan	4CECC7	SNRFOR	KZT
Rep Kazakhstan	4CECC7	SNRFOR	SEK
Rep Kazakhstan	4CECC7	SNRFOR	TWD
Rep Kazakhstan	4CECC7	SNRFOR	USD
Rep Kazakhstan	4CECC7	SNRFOR	USD
Rep Kazakhstan	4CECC7	SNRFOR	USD
Rep Kazakhstan	4CECC7	SNRFOR	USD
Dev Bk Kazakhstan	YA236T	SNRFOR	EUR
Dev Bk Kazakhstan	YA236T	SNRFOR	EUR
Dev Bk Kazakhstan	YA236T	SNRFOR	USD
Dev Bk Kazakhstan	YA236T	SNRFOR	USD
KazakhGold Group Ltd	GL743W	SNRFOR	USD
KazakhGold Group Ltd	GL743W	SNRFOR	USD
KazakhGold Group Ltd	GL743W	SNRFOR	USD
JSC Natl Co KAZAKHSTAN TEMIR ZHOLY		SNRFOR	USD
JSC Natl Co KAZAKHSTAN TEMIR ZHOLY		SNRFOR	USD
Kaztransoil	19H96V	SNRFOR	EUR
Kaztransoil	19H96V	SNRFOR	EUR
Kaztransoil	19H96V	SNRFOR	JPY
Kaztransoil	19H96V	SNRFOR	USD
Kaztransoil	19H96V	SNRFOR	USD
KB Home	4CECCQ	SNRFOR	AUD
KB Home	4CECCQ	SNRFOR	AUD
KB Home	4CECCQ	SNRFOR	EUR
KB Home	4CECCQ	SNRFOR	EUR
KB Home	4CECCQ	SNRFOR	EUR
KB Home	4CECCQ	SNRFOR	EUR
KB Home	4CECCQ	SNRFOR	GBP

CR	Composite	19.80%	18.82%	17.87%	17.17%	16.31%	15.39%
MM	Composite	19.01%	17.95%	17.11%	16.39%	15.55%	14.72%
XR	Composite	18.12%	17.22%	16.35%	15.71%	14.92%	14.08%
MM	Composite	19.01%	17.95%	17.11%	16.39%	15.55%	14.72%
MM	Composite	19.01%	17.99%	17.77%	16.62%	15.42%	14.41%
MM	Composite	19.01%	17.95%	17.11%	16.39%	15.55%	14.72%
CR	Composite	19.80%	18.82%	17.87%	17.17%	16.31%	15.39%
MM	Composite	19.01%	17.95%	17.11%	16.39%	15.55%	14.72%
MR	Composite	18.81%	17.87%	16.98%	16.31%	15.49%	14.62%
XR	Composite	18.12%	17.22%	16.35%	15.71%	14.92%	14.08%
CR	Composite	0.51%	0.51%	0.58%	0.65%	0.75%	1.10%
MR	Composite	0.51%	0.51%	0.58%	0.65%	0.75%	1.10%
CR	Composite	0.55%	0.55%	0.76%	0.85%	1.98%	1.98%
CR	Composite	0.18%	0.19%	0.28%	0.35%	0.37%	0.44%
CR	Composite	0.18%	0.19%	0.28%	0.31%	0.37%	0.40%
MR	Composite						
XR	Composite	0%	0%	0.22%	0.25%	0.28%	0.31%
CR	Composite	0.001758209	0.001895098	0.002761549	0.003460227	0.003690105	0.004380666
MR	Composite						
XR	Composite						
CR	Composite	0.16%	0.23%	0.25%	0.30%	0.34%	0.38%
MM	Composite						
MR	Composite						
XR	Composite	0.16%	0.18%	0.20%	0.23%	0.26%	0.29%
CR	Composite	0.16%	0.23%	0.25%	0.30%	0.34%	0.38%
CR	Composite	7.36%	7.44%	7.50%	7.59%	7.66%	7.82%
CR	Composite	7.30%	7.44%	7.53%	7.62%	7.73%	7.83%
CR	Composite	7.30%	7.44%	7.53%	7.62%	7.73%	7.83%
MM	Composite	7.01%	7.14%	7.28%	7.35%	7.44%	7.52%
MR	Composite	6.94%	7.07%	7.20%	7.28%	7.36%	7.44%
CR	Composite	7.30%	7.44%	7.53%	7.62%	7.73%	7.83%
CR	Composite	0.07302602	0.074414636	0.075346125	0.076179466	0.077280112	0.078331999
CR	Composite	7.36%	7.46%	7.62%	7.65%	7.72%	7.76%
CR	Composite	7.30%	7.44%	7.53%	7.62%	7.73%	7.83%
CR	Composite	7.30%	7.44%	7.53%	7.62%	7.73%	7.83%
CR	Composite	7.30%	7.44%	7.53%	7.62%	7.73%	7.83%
MM	Composite	0.070104979	0.07143805	0.072799549	0.073537251	0.074416822	0.075198719
MR	Composite	6.94%	7.07%	7.20%	7.28%	7.36%	7.44%
XR	Composite	6.68%	6.81%	6.94%	7.01%	7.09%	7.17%
CR	Composite	0.006951573	0.007752785	0.012427981	0.015993846	0.018562105	0.020936425
CR	Composite	0.006951573	0.007755674	0.012430294	0.015993121	0.018556641	0.020931912
CR	Composite	0.70%	0.78%	1.24%	1.60%	1.86%	2.09%
MM	Composite	0.70%	0.74%	1.20%	1.54%	1.78%	2.01%
XR	Composite	0.70%	0.71%	1.14%	1.46%	1.70%	1.92%
CR	Composite	0.70%	0.78%	1.24%	1.60%	1.86%	2.09%
MR	Composite	0.70%	0.78%	1.24%	1.60%	1.86%	2.09%
CR	Composite	0.006951573	0.007755674	0.012430294	0.015993121	0.018556641	0.020931912
CR	Composite	0.70%	0.78%	1.24%	1.60%	1.86%	2.09%
CR	Composite	0.70%	0.78%	1.24%	1.60%	1.86%	2.09%
CR	Composite	0.70%	0.78%	1.24%	1.60%	1.86%	2.09%
MM	Composite	0.70%	0.74%	1.20%	1.54%	1.78%	2.01%
MR	Composite						
XR	Composite	0.006951573	0.007096442	0.011393291	0.014633706	0.016979326	0.0191527
CR	Composite	0.02475	0.022785378	0.029506176	0.033334763	0.035590448	0.038155
MR	Composite						
CR	Composite	2.48%	2.28%	2.95%	3.33%	3.56%	3.82%
MR	Composite						
CR	Composite	7.26%	7.26%	7.26%	7.26%	7.26%	7.26%
MM	Composite	7.26%	7.26%	7.26%	7.26%	7.26%	7.26%
MR	Composite	7.26%	7.26%	7.26%	7.26%	7.26%	7.26%
CR	Composite	2.79%	2.79%	2.79%	3.03%	3.23%	3.54%
XR	Composite	0.02792494	0.02792494	0.02792494	0.030334241	0.032297334	0.032354167
CR	Composite	0.89%	0.89%	0.89%	0.89%	0.89%	0.89%
MM	Composite	0.89%	0.89%	0.89%	0.89%	0.89%	0.89%
MM	Composite						
CR	Composite	0.89%	0.89%	0.89%	0.89%	0.89%	0.89%
MM	Composite						
MR	Composite	4.44%	4.56%	4.68%	5%	4.46%	4.49%
XR	Composite	4.44%	4.56%	4.68%	5%	4.46%	4.49%
CR	Composite	4.75%	4.94%	5.05%	5%	4.85%	4.86%
MM	Composite	4.56%	4.74%	4.85%	4.78%	4.65%	4.66%
MR	Composite	0.044758171	0.045719928	0.047755852	0.047058878	0.045749187	0.045843043
XR	Composite	0.04349576	0.046065887	0.0466875	0.0460625	0.044835127	0.04476875
XR	Composite	4.35%	4.61%	4.67%	4.61%	4.48%	4.48%

14.59%	13.71%	13.63%	13.20%	13.41%	0.2 BBB	AA
13.97%	13.17%	13.06%	12.56%	12.79%	0.2 A	AAA
13.35%	12.54%	12.47%	12.08%	12.27%	0.2 BBB	AA
13.97%	13.17%	13.06%	12.56%	12.79%	0.2 A	AAA
13.61%	12.88%	12.96%	12.57%	12.11%	0.2 BB	A
13.97%	13.17%	13.06%	12.56%	12.79%	0.2 A	AAA
14.59%	13.71%	13.63%	13.20%	13.41%	0.2 BBB	AA
13.97%	13.17%	13.06%	12.56%	12.79%	0.2 A	AAA
13.86%	13.02%	12.95%	12.54%	12.74%	0.2 BBB	AA
13.35%	12.54%	12.47%	12.08%	12.27%	0.2 BBB	AA
1.14%	1.18%	1.02%	1.14%	1.26%	0.2	NR
1.14%	1.18%	1.02%	1.14%	1.26%	0.2	NR
1.98%	2.19%	2.21%	1.72%	1.72%	0.225	NR
0.50%	0.60%	0.57%	0.58%	0.62%	0.349999999 BB	BBB
0.47%	0.55%	0.58%	0.58%	0.64%	0.374999999 A	AA
					0.36111111	
0.35%	0.42%	0.43%	0.58%	0.47%	0.36111111 BBB	A
0.50%	0.005978549	0.005749658	0.005774368	0.006246326	0.349999999 BB	BBB
					0.36111111	
					0.36111111	
0.43%	0.54%	0.50%	0.54%	0.57%	0.4 NR	A
					0.333999999	
					0.333999999	
0.32%	0.41%	0.50%	0.54%	0.57%	0.333999999 NR	BBB
0.43%	0.54%	0.50%	0.54%	0.57%	0.333999999 NR	BB
7.84%	7.96%	8.10%	8.10%	8.13%	0.25 BB	BBB
7.87%	7.97%	8.10%	8.19%	8.19%	0.25 A	AA
7.87%	7.97%	8.10%	8.19%	8.19%	0.25 A	AA
7.59%	7.71%	7.78%	7.98%	7.98%	0.25 BBB	A
7.51%	7.63%	7.70%	7.89%	7.89%	0.25 BBB	A
7.87%	7.97%	8.10%	8.19%	8.19%	0.25 A	AA
7.87%	0.079749755	0.081049354	0.081889798	0.081899984	0.25 A	AA
7.85%	8.03%	8.10%	8.12%	8.15%	0.25 A	A
7.87%	7.97%	8.10%	8.19%	8.19%	0.25 A	AA
7.87%	7.97%	8.10%	8.19%	8.19%	0.25 A	AA
7.87%	7.97%	8.10%	8.19%	8.19%	0.25 A	AA
7.59%	0.077082149	0.077807379	0.07977377	0.079759516	0.25 BBB	A
7.51%	7.63%	7.70%	7.89%	7.89%	0.25 BBB	A
7.23%	7.35%	7.42%	7.60%	7.60%	0.25 BBB	A
2.31%	0.024788987	0.025705319	0.026158105	0.026258215	0.362499999 NR	BBB
2.31%	0.024794518	0.025666692	0.026118337	0.026371324	0.349999998 NR	AA
2.31%	2.48%	2.57%	2.61%	2.64%	0.349999998 NR	AA
2.22%	2.38%	2.46%	2.51%	2.53%	0.362499999 NR	A
2.11%	2.27%	2.35%	2.39%	2.41%	0.362499999 NR	A
2.31%	2.48%	2.57%	2.62%	2.63%	0.362499999 NR	BBB
2.31%	2.48%	2.57%	2.62%	2.63%	0.362499999 NR	BBB
2.31%	0.024794518	0.025666692	0.026118337	0.026371324	0.349999998 NR	AA
2.31%	2.48%	2.57%	2.61%	2.64%	0.349999998 NR	AA
2.31%	2.48%	2.57%	2.61%	2.64%	0.349999998 NR	AA
2.31%	2.48%	2.57%	2.61%	2.64%	0.349999998 NR	AA
2.22%	2.38%	2.46%	2.51%	2.53%	0.362499999 NR	A
					0.362499999	
2.11%	0.022686984	0.023485023	0.023898278	0.024129761	0.362499999 NR	A
4.10%	0.042134814	0.042667961	0.043339186	0.042433702	0.25 NR	NR
					0.25	
4.10%	4.21%	4.27%	4.33%	4.24%	0.25 NR	NR
					0.25	
7.26%	7.26%	7.26%	7.26%	7.26%	0.25	
7.26%	7.26%	7.26%	7.26%	7.26%	0.25	
7.26%	7.26%	7.26%	7.26%	7.26%	0.25	
3.58%	3.71%	3.71%	3.71%	3.71%	0.25	
3.58%	0.037135735	0.037135735	0.037135735	0.037135735	0.25	
0.89%	0.89%	0.89%	0.89%	0.89%	0.4	
0.89%	0.89%	0.89%	0.89%	0.89%	0.4	
					0.4	
0.89%	0.89%	0.89%	0.89%	0.89%	0.4	
					0.4	
4.21%	3.97%	3.90%	3.92%	4.02%	BB	BBB
4.21%	3.97%	3.90%	3.92%	4.02%	0.465625 BB	BBB
4.55%	4.31%	4.26%	4.29%	4.39%	0.465625 BBB	A
4.37%	4.14%	4.09%	4.12%	4.21%	0.465625 BBB	A
4.28%	0.040349654	0.040437339	0.040741278	0.041759019	0.44875 A	A
4.19%	0.039609872	0.039041718	0.039240283	0.04021	0.48 BBB	A
4.19%	3.96%	3.90%	3.92%	4.02%	0.48 BBB	A

AA	AA	A	AA	AA	AA
AA	AA	AA	AA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	AA	AA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR			NR	NR
BBB	A	BBB	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	BBB	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	A	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	A	AA	A
A	A	AA	A	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	A	AA	A
A	A	AA	A	AA	A
A	A	AA	A	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BB	A	A	NR	A	A
BB	A	A	NR	A	A
			NR		
			NR		
			NR		
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
			NR		
			NR		
			NR		
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	A	A	AA	A	A
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA

BBB	A	A	AA	12 Financials
A	A	AA	AA	11 Financials
BBB	A	A	AA	12 Financials
A	A	AA	AA	11 Financials
BB	BBB	A	A	3 Financials
A	A	AA	AA	11 Financials
BBB	A	A	AA	12 Financials
A	A	AA	AA	11 Financials
BBB	A	A	AA	12 Financials
BBB	A	A	AA	12 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR		NR	NR	Financials
BB	NR	BB	A	3 Industrials
A	NR	A	AA	10 Industrials
			NR	Industrials
BBB	NR	BBB	AA	10 Industrials
BB	NR	BB	A	3 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	A	5 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	A	5 Industrials
NR	NR	NR	A	5 Industrials
BB	BBB	BBB	AA	10 Financials
A	A	A	AA	10 Financials
A	A	A	AA	10 Financials
BBB	BBB	BBB	AA	10 Financials
BBB	BBB	BBB	AA	10 Financials
A	A	A	AA	10 Financials
A	A	A	AA	10 Financials
BB	A	A	A	5 Financials
A	A	A	AA	10 Financials
A	A	A	AA	10 Financials
A	A	A	AA	10 Financials
BBB	BBB	BBB	AA	10 Financials
BBB	BBB	BBB	AA	10 Financials
BBB	BBB	BBB	AA	10 Financials
BBB	BBB	BBB	AA	8 Government
AA	AA	AA	AA	8 Government
AA	AA	AA	AA	8 Government
A	A	A	AA	8 Government
A	A	A	AA	8 Government
BBB	BBB	BBB	AA	8 Government
BBB	BBB	BBB	AA	8 Government
AA	AA	AA	AA	8 Government
AA	AA	AA	AA	8 Government
AA	AA	AA	AA	8 Government
AA	AA	AA	AA	8 Government
A	A	A	AA	8 Government
			NR	Government
A	A	A	AA	8 Government
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	3 Government
			NR	3 Government
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
BB	BB	BB	AA	10 Consumer Goods
BB	BB	BB	AA	10 Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
BBB	BBB	A	A	6 Consumer Goods
A	A	A	A	8 Consumer Goods
A	A	A	A	8 Consumer Goods

Europe	Iceland	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	BBB	B	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Iceland	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	AA		Thin	Thin	Thin
Asia	Hong Kong	BBB	AA		Thin	Thin	Thin
Asia	Hong Kong	BBB	AA		Thin	Thin	Thin
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
E.Eur	Kazakhstan	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
E.Eur	Kazakhstan	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
E.Eur	Kazakhstan	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
E.Eur	Kazakhstan	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BBB	BBB				
E.Eur	Kazakhstan	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Kazakhstan	BBB	BB	Thin	Thin	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BBB	BB				
E.Eur	Kazakhstan	BBB	BB	Thin	Thin	CcyGrp	CcyGrp
E.Eur	Kazakhstan	BBB	BB				
OffShore	Channel Isl		B				
OffShore	Channel Isl		B				
OffShore	Channel Isl		B				
E.Eur	Kazakhstan					Thin	Thin
E.Eur	Kazakhstan					Thin	Thin
E.Eur	Kazakhstan	BBB	A				
E.Eur	Kazakhstan	BBB	A				
E.Eur	Kazakhstan	BBB	A				
E.Eur	Kazakhstan	BBB	A				
E.Eur	Kazakhstan	BBB	A				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
		Thin	Thin	Thin		Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
	Thin					
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	Thin					
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
	Thin					
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	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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KBHHKDXR	31-Jul-08 KBH
KBHJPYXR	31-Jul-08 KBH
KBHSGDXR	31-Jul-08 KBH
KBHUSDCR	31-Jul-08 KBH
KBHUSDMM	31-Jul-08 KBH
KBHUSDMR	31-Jul-08 KBH
KBHUSDXR	31-Jul-08 KBH
KBHAUDXR	31-Jul-08 KBH
KBHCADXR	31-Jul-08 KBH
KBHEURMM	31-Jul-08 KBH
KBHEURMR	31-Jul-08 KBH
KBHEURXR	31-Jul-08 KBH
KBHGBPCR	31-Jul-08 KBH
KBHGBPMR	31-Jul-08 KBH
KBHHKDXR	31-Jul-08 KBH
KBHILSXR	31-Jul-08 KBH
KBHJPYXR	31-Jul-08 KBH
KBHSGDXR	31-Jul-08 KBH
KBHUSDCR	31-Jul-08 KBH
KBHUSDMM	31-Jul-08 KBH
KBHUSDMR	31-Jul-08 KBH
KBHUSDXR	31-Jul-08 KBH
KCCEURCR	31-Jul-08 KCC
KCCEURMM	31-Jul-08 KCC
KCCEURMR	31-Jul-08 KCC
KCCJPYCR	31-Jul-08 KCC
KCCUSDCR	31-Jul-08 KCC
KCCUSDMM	31-Jul-08 KCC
KCCUSDMR	31-Jul-08 KCC
KCRCEURCR	31-Jul-08 KCRC
KCRCEURMM	31-Jul-08 KCRC
KCRCEURMR	31-Jul-08 KCRC
KCRCGBPCR	31-Jul-08 KCRC
KCRCUSDCR	31-Jul-08 KCRC
KCRCUSDMM	31-Jul-08 KCRC
KCRCUSDMR	31-Jul-08 KCRC
KCRCUSDXR	31-Jul-08 KCRC
KDBAUDCR	31-Jul-08 KDB
KDBAUDMR	31-Jul-08 KDB
KDBCHFCR	31-Jul-08 KDB
KDBEURCR	31-Jul-08 KDB
KDBEURMM	31-Jul-08 KDB
KDBEURMR	31-Jul-08 KDB
KDBEURXR	31-Jul-08 KDB
KDBGBPCR	31-Jul-08 KDB
KDBGBPMR	31-Jul-08 KDB
KDBHKDCR	31-Jul-08 KDB
KDBHKDMR	31-Jul-08 KDB
KDBJPYCR	31-Jul-08 KDB
KDBJPYMR	31-Jul-08 KDB
KDBKRWCR	31-Jul-08 KDB
KDBSGDCR	31-Jul-08 KDB
KDBTWDCR	31-Jul-08 KDB
KDBUSDCR	31-Jul-08 KDB
KDBUSDMM	31-Jul-08 KDB
KDBUSDMR	31-Jul-08 KDB
KDBUSDXR	31-Jul-08 KDB
KDGEURMM	31-Jul-08 KDG
KDGEURMR	31-Jul-08 KDG
KDGEURXR	31-Jul-08 KDG
KDGUSDMR	31-Jul-08 KDG
KDGAUDMM	31-Jul-08 KDG
KDGCHFMM	31-Jul-08 KDG
KDGEURCR	31-Jul-08 KDG
KDGEURMM	31-Jul-08 KDG
KDGEURMR	31-Jul-08 KDG
KDGEURXR	31-Jul-08 KDG
KDGGBPMM	31-Jul-08 KDG
KDGHKDMM	31-Jul-08 KDG
KDGJPYMM	31-Jul-08 KDG
KDGSEKMM	31-Jul-08 KDG
KDGUSDCR	31-Jul-08 KDG
KDGUSDMM	31-Jul-08 KDG
KDGUSDMR	31-Jul-08 KDG

KB Home	4CECCQ	SNRFOR	HKD
KB Home	4CECCQ	SNRFOR	JPY
KB Home	4CECCQ	SNRFOR	SGD
KB Home	4CECCQ	SNRFOR	USD
KB Home	4CECCQ	SNRFOR	USD
KB Home	4CECCQ	SNRFOR	USD
KB Home	4CECCQ	SNRFOR	USD
KB Home	4CECCQ	SUBLT2	AUD
KB Home	4CECCQ	SUBLT2	CAD
KB Home	4CECCQ	SUBLT2	EUR
KB Home	4CECCQ	SUBLT2	EUR
KB Home	4CECCQ	SUBLT2	EUR
KB Home	4CECCQ	SUBLT2	GBP
KB Home	4CECCQ	SUBLT2	GBP
KB Home	4CECCQ	SUBLT2	HKD
KB Home	4CECCQ	SUBLT2	ILS
KB Home	4CECCQ	SUBLT2	JPY
KB Home	4CECCQ	SUBLT2	SGD
KB Home	4CECCQ	SUBLT2	USD
KB Home	4CECCQ	SUBLT2	USD
KB Home	4CECCQ	SUBLT2	USD
KB Home	4CECCQ	SUBLT2	USD
KCC Corp	Y29ED9	SNRFOR	EUR
KCC Corp	Y29ED9	SNRFOR	EUR
KCC Corp	Y29ED9	SNRFOR	EUR
KCC Corp	Y29ED9	SNRFOR	JPY
KCC Corp	Y29ED9	SNRFOR	USD
KCC Corp	Y29ED9	SNRFOR	USD
KCC Corp	Y29ED9	SNRFOR	USD
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	EUR
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	EUR
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	EUR
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	GBP
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	USD
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	USD
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	USD
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	USD
Korea Dev Bk	5F0693	SNRFOR	AUD
Korea Dev Bk	5F0693	SNRFOR	AUD
Korea Dev Bk	5F0693	SNRFOR	CHF
Korea Dev Bk	5F0693	SNRFOR	EUR
Korea Dev Bk	5F0693	SNRFOR	EUR
Korea Dev Bk	5F0693	SNRFOR	EUR
Korea Dev Bk	5F0693	SNRFOR	EUR
Korea Dev Bk	5F0693	SNRFOR	GBP
Korea Dev Bk	5F0693	SNRFOR	GBP
Korea Dev Bk	5F0693	SNRFOR	HKD
Korea Dev Bk	5F0693	SNRFOR	HKD
Korea Dev Bk	5F0693	SNRFOR	JPY
Korea Dev Bk	5F0693	SNRFOR	JPY
Korea Dev Bk	5F0693	SNRFOR	KRW
Korea Dev Bk	5F0693	SNRFOR	SGD
Korea Dev Bk	5F0693	SNRFOR	TWD
Korea Dev Bk	5F0693	SNRFOR	USD
Korea Dev Bk	5F0693	SNRFOR	USD
Korea Dev Bk	5F0693	SNRFOR	USD
Korea Dev Bk	5F0693	SNRFOR	USD
Kabel Deutschland GmbH	DJA66E	SECDOM	EUR
Kabel Deutschland GmbH	DJA66E	SECDOM	EUR
Kabel Deutschland GmbH	DJA66E	SECDOM	EUR
Kabel Deutschland GmbH	DJA66E	SECDOM	USD
Kabel Deutschland GmbH	DJA66E	SNRFOR	AUD
Kabel Deutschland GmbH	DJA66E	SNRFOR	CHF
Kabel Deutschland GmbH	DJA66E	SNRFOR	EUR
Kabel Deutschland GmbH	DJA66E	SNRFOR	EUR
Kabel Deutschland GmbH	DJA66E	SNRFOR	EUR
Kabel Deutschland GmbH	DJA66E	SNRFOR	EUR
Kabel Deutschland GmbH	DJA66E	SNRFOR	GBP
Kabel Deutschland GmbH	DJA66E	SNRFOR	HKD
Kabel Deutschland GmbH	DJA66E	SNRFOR	JPY
Kabel Deutschland GmbH	DJA66E	SNRFOR	SEK
Kabel Deutschland GmbH	DJA66E	SNRFOR	USD
Kabel Deutschland GmbH	DJA66E	SNRFOR	USD
Kabel Deutschland GmbH	DJA66E	SNRFOR	USD

XR	Composite	0.04349576	0.046065887	0.0466875	0.0460625	0.044835127	0.04476875
XR	Composite	4.44%	4.56%	4.68%	4.62%	4.46%	4.49%
XR	Composite	4.35%	4.61%	4.67%	4.61%	4.48%	4.48%
CR	Composite	0.04753635	0.049387616	0.050498758	0.049803839	0.048463584	0.048552134
MM	Composite						
MR	Composite	4.48%	4.57%	4.78%	4.71%	4.57%	4.58%
XR	Composite	0.04349576	0.046065887	0.0466875	0.0460625	0.044835127	0.04476875
XR	Composite	5.73%	5.01%	5.32%	5.35%	4.77%	5.33%
XR	Composite	5.73%	4.91%	5.34%	5.33%	4.77%	5.30%
MM	Composite						
MR	Composite	5.73%	5.10%	5.49%	5.51%	4.95%	5.49%
XR	Composite	5.73%	4.91%	5.34%	5.33%	4.77%	5.30%
CR	Composite						
MR	Composite						
XR	Composite	5.73%	4.91%	5.34%	5.33%	4.77%	5.30%
XR	Composite	5.73%	4.91%	5.34%	5.33%	4.77%	5.30%
XR	Composite	5.73%	5.01%	5.32%	5.35%	4.77%	5.33%
XR	Composite	5.73%	4.91%	5.34%	5.33%	4.77%	5.30%
CR	Composite	5.73%	5.37%	5.78%	5.80%	5.21%	5.78%
MM	Composite						
MR	Composite	5.73%	5.10%	5.49%	5.51%	4.95%	5.49%
XR	Composite	5.73%	4.91%	5.34%	5.33%	4.77%	5.30%
CR	Composite	3.65%	3.65%	3.65%	3.65%	3.65%	3.65%
MM	Composite						
MR	Composite	3.65%	3.65%	3.65%	3.65%	3.65%	3.65%
CR	Composite						
CR	Composite	3.65%	3.65%	3.65%	3.65%	3.65%	3.65%
MM	Composite	3.65%	3.65%	3.65%	3.65%	3.65%	3.65%
MR	Composite	3.65%	3.65%	3.65%	3.65%	3.65%	3.65%
CR	Composite	0.18%	0.25%	0.30%	0.36%	0.39%	0.48%
MM	Composite						
MR	Composite	0.18%	0.24%	0.29%	0.34%	0.37%	0.45%
CR	Composite	0.18%	0.25%	0.30%	0.36%	0.39%	0.48%
CR	Composite	0.18%	0.25%	0.30%	0.36%	0.39%	0.48%
MM	Composite						
MR	Composite	0.18%	0.24%	0.29%	0.34%	0.37%	0.45%
XR	Composite						
CR	Composite	0.50%	0.60%	0.77%	0.94%	1.09%	1.21%
MR	Composite	0.50%	0.57%	0.73%	0.89%	1.03%	1.16%
CR	Composite	0.50%	0.63%	0.79%	0.94%	1.10%	1.20%
CR	Composite	0.004961643	0.006335685	0.007869273	0.00937536	0.010962087	0.012023922
MM	Composite	0.48%	0.61%	0.76%	0.90%	1.05%	1.16%
MR	Composite	0.47%	0.60%	0.75%	0.89%	1.04%	1.14%
XR	Composite						
CR	Composite	0.50%	0.63%	0.79%	0.94%	1.10%	1.20%
MR	Composite						
CR	Composite	0.50%	0.63%	0.79%	0.94%	1.10%	1.20%
MR	Composite	0.47%	0.60%	0.75%	0.89%	1.04%	1.14%
CR	Composite	0.004961643	0.006267521	0.007980331	0.009647436	0.010910235	0.012176562
MR	Composite	0.50%	0.63%	0.76%	0.91%	1.04%	1.17%
CR	Composite	0.50%	0.63%	0.79%	0.94%	1.10%	1.20%
CR	Composite	0.50%	0.63%	0.79%	0.94%	1.10%	1.20%
CR	Composite	0.50%	0.63%	0.79%	0.94%	1.10%	1.20%
CR	Composite	0.50%	0.63%	0.79%	0.94%	1.10%	1.20%
MM	Composite	0.48%	0.61%	0.76%	0.90%	1.05%	1.16%
MR	Composite	0.47%	0.60%	0.75%	0.89%	1.04%	1.14%
XR	Composite	0.45%	0.58%	0.72%	0.86%	1.00%	1.10%
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
MM	Composite	1.79%	2.04%	3.52%	4.65%	5.06%	5.49%
MM	Composite	1.80%	2.04%	3.52%	4.66%	5.06%	5.49%
CR	Composite	1.87%	2.14%	3.67%	4.86%	5.30%	5.72%
MM	Composite	1.80%	2.04%	3.52%	4.66%	5.06%	5.49%
MR	Composite	1.77%	2.04%	3.49%	4.61%	5.03%	5.43%
XR	Composite	1.71%	1.96%	3.36%	4.44%	4.85%	5.23%
MM	Composite	1.80%	2.04%	3.52%	4.66%	5.06%	5.49%
MM	Composite	0.017997706	0.020428808	0.035222554	0.046612375	0.050636343	0.054898638
MM	Composite	1.79%	2.04%	3.52%	4.65%	5.06%	5.49%
MM	Composite	1.80%	2.04%	3.52%	4.66%	5.06%	5.49%
CR	Composite	1.87%	2.14%	3.67%	4.86%	5.30%	5.72%
MM	Composite	1.80%	2.04%	3.52%	4.66%	5.06%	5.49%
MR	Composite	1.77%	2.04%	3.49%	4.61%	5.03%	5.43%

4.19%	0.039609872	0.039041718	0.039240283	0.04021	0.48 BBB	A
4.21%	3.97%	3.90%	3.92%	4.02%	0.465625 BB	BBB
4.19%	3.96%	3.90%	3.92%	4.02%	0.48 BBB	A
4.55%	0.043074007	0.04256562	0.042885556	0.043899723	0.465625 BBB	A
					0.465625	
4.28%	4.03%	4.04%	4.07%	4.18%	0.44875 A	A
4.19%	0.039609872	0.039041718	0.039240283	0.04021	0.48 BBB	A
4.77%	4.00%	3.94%	3.95%	3.98%	0.235555556 NR	BB
4.75%	4.00%	3.94%	3.95%	3.98%	0.23375 NR	BBB
					0.235555556	
4.92%	4.00%	3.94%	3.95%	3.98%	0.235555556 NR	BBB
4.75%	4.00%	3.94%	3.95%	3.98%	0.23375 NR	BBB
					0.235555556	
					0.235555556	
4.75%	4.00%	3.94%	3.95%	3.98%	0.23375 NR	BBB
4.75%	4.00%	3.94%	3.95%	3.98%	0.23375 NR	BBB
4.77%	4.00%	3.94%	3.95%	3.98%	0.235555556 NR	BB
4.75%	4.00%	3.94%	3.95%	3.98%	0.23375 NR	BBB
5.18%	4.00%	3.94%	3.95%	3.98%	0.235555556 NR	BBB
					0.235555556	
4.92%	4.00%	3.94%	3.95%	3.98%	0.235555556 NR	BBB
4.75%	4.00%	3.94%	3.95%	3.98%	0.23375 NR	BBB
3.65%	3.65%	3.65%	3.65%	3.65%	0.2875	
					0.2875	
3.65%	3.65%	3.65%	3.65%	3.65%	0.2875	
					0.2875	
3.65%	3.65%	3.65%	3.65%	3.65%	0.2875	
3.65%	3.65%	3.65%	3.65%	3.65%	0.2875	
3.65%	3.65%	3.65%	3.65%	3.65%	0.2875	
0.54%	0.56%	0.59%	0.77%	0.53%	0.383333333 NR	BBB
					0.383333333	
0.51%	0.53%	0.56%	0.77%	0.53%	0.383333333 NR	BB
0.54%	0.56%	0.59%	0.77%	0.53%	0.383333333 NR	BBB
0.54%	0.56%	0.59%	0.77%	0.53%	0.383333333 NR	BBB
					0.383333333	
0.51%	0.53%	0.56%	0.77%	0.53%	0.383333333 NR	BB
					0.383333333	
1.26%	1.32%	1.44%	1.41%	1.48%	0.372619048 BB	A
1.22%	1.26%	1.37%	1.41%	1.48%	0.372619048 BB	BBB
1.28%	1.35%	1.38%	1.41%	1.48%	0.372222222 A	AA
1.28%	0.013510602	0.013756717	0.014066274	0.01482	0.372222222 A	AA
1.23%	1.30%	1.32%	1.35%	1.42%	0.372619048 BBB	A
1.22%	1.29%	1.31%	1.34%	1.41%	0.372619048 BBB	A
					0.372619048	
1.28%	1.35%	1.38%	1.41%	1.48%	0.372222222 A	AA
					0.372619048	
1.28%	1.35%	1.38%	1.41%	1.48%	0.372222222 A	AA
1.22%	1.29%	1.31%	1.34%	1.41%	0.372619048 BBB	A
1.31%	0.013794544	0.013983143	0.014066274	0.01482	0.372619048 BB	A
1.25%	1.31%	1.40%	1.41%	1.48%	0.372619048 BB	A
1.28%	1.35%	1.38%	1.41%	1.48%	0.372222222 A	AA
1.28%	1.35%	1.38%	1.41%	1.48%	0.372222222 A	AA
1.28%	1.35%	1.38%	1.41%	1.48%	0.372222222 A	AA
1.28%	1.35%	1.38%	1.41%	1.48%	0.372222222 A	AA
1.23%	1.30%	1.32%	1.35%	1.42%	0.372619048 BBB	A
1.22%	1.29%	1.31%	1.34%	1.41%	0.372619048 BBB	A
1.17%	1.24%	1.26%	1.29%	1.36%	0.372619048 BBB	A
					0.75	
					0.75	
					0.75	
					0.75	
5.62%	5.78%	5.74%	5.83%	5.75%	0.4 BBB	BBB
5.63%	5.80%	5.74%	5.83%	5.75%	0.4 AA	AA
5.87%	6.06%	5.74%	6.07%	5.75%	0.4 A	A
5.63%	5.80%	5.74%	5.83%	5.75%	0.4 AA	AA
5.58%	5.76%	5.74%	5.77%	5.75%	0.4 A	A
5.38%	5.55%	5.74%	5.56%	5.75%	0.4 A	A
5.63%	5.80%	5.74%	5.83%	5.75%	0.4 AA	AA
5.63%	0.057952778	0.05737715	0.058282938	0.0575414	0.4 AA	AA
5.62%	5.78%	5.74%	5.83%	5.75%	0.4 BBB	BBB
5.63%	5.80%	5.74%	5.83%	5.75%	0.4 AA	AA
5.87%	6.06%	5.74%	6.07%	5.75%	0.4 A	A
5.63%	5.80%	5.74%	5.83%	5.75%	0.4 AA	AA
5.58%	5.76%	5.74%	5.77%	5.75%	0.4 A	A

A	A	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
BBB	A	A	A	A	A
A	A	A	AA	A	A
A	A	AA	AA	AA	AA
BBB	BBB	BB	BBB	BBB	NR
A	AA	A	AA	AA	NR
A	A	BBB	A	A	NR
A	AA	A	AA	AA	NR
A	AA	A	AA	AA	NR
A	AA	A	AA	AA	NR
BBB	BBB	BB	BBB	BBB	NR
A	AA	A	AA	AA	NR
A	A	BBB	A	A	NR
A	A	BBB	A	A	NR
A	AA	A	AA	AA	NR
				NR	
				NR	
				NR	
				NR	
				NR	
A	BBB	A	BBB	AA	AA
BBB	BB	BBB	BB	A	A
A	BBB	A	BBB	AA	AA
A	BBB	A	BBB	AA	AA
BBB	BB	BBB	BB	A	A
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AAA	AAA
A	AA	AA	AA	AAA	AAA
BBB	A	A	A	AA	AA
BBB	A	A	A	AA	AA
A	AA	AA	AA	AAA	AAA
A	AA	AA	AA	AAA	AAA
BBB	A	A	A	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AAA	AAA
A	AA	AA	AA	AAA	AAA
A	AA	AA	AA	AAA	AAA
A	AA	AA	AA	AAA	AAA
BBB	A	A	A	AA	AA
BBB	A	A	A	AA	AA
BBB	A	A	A	AA	AA
A	A	BBB	BBB	A	A
AAA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
AAA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
AA	AA	A	A	AA	AA
AAA	AA	AA	AA	AA	AA
AAA	AA	AA	AA	AA	AA
A	A	BBB	BBB	A	A
AAA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
AAA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA

A	A	A	A	8 Consumer Goods
BB	BB	BB	AA	10 Consumer Goods
A	A	A	A	8 Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
			NR	Consumer Goods
BBB	BBB	A	A	6 Consumer Goods
A	A	A	A	8 Consumer Goods
NR	NR	NR	BB	7 Consumer Goods
NR	NR	NR	BB	6 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BB	7 Consumer Goods
NR	NR	NR	BB	6 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BB	6 Consumer Goods
NR	NR	NR	BB	6 Consumer Goods
NR	NR	NR	BB	7 Consumer Goods
NR	NR	NR	BB	6 Consumer Goods
NR	NR	NR	BB	7 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BB	7 Consumer Goods
NR	NR	NR	BB	6 Consumer Goods
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
A	NR	NR	BBB	7 Consumer Services
			NR	Consumer Services
BBB	NR	NR	BBB	7 Consumer Services
A	NR	NR	BBB	7 Consumer Services
A	NR	NR	BBB	7 Consumer Services
			NR	Consumer Services
BBB	NR	NR	BBB	7 Consumer Services
			NR	Consumer Services
A	BB	BB	A	4 Government
BBB	BB	BB	A	5 Government
AA	A	A	AA	9 Government
AA	A	A	AA	9 Government
A	BBB	BBB	AA	9 Government
A	BBB	BBB	AA	9 Government
			NR	Government
AA	A	A	AA	9 Government
			NR	Government
AA	A	A	AA	9 Government
A	BBB	BBB	AA	9 Government
BBB	BB	BB	A	4 Government
BBB	BB	BB	A	5 Government
AA	A	A	AA	9 Government
AA	A	A	AA	9 Government
AA	A	A	AA	9 Government
AA	A	A	AA	9 Government
A	BBB	BBB	AA	9 Government
A	BBB	BBB	AA	9 Government
A	BBB	BBB	AA	9 Government
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	BB	NR	AA	10 Consumer Services
NR	A	NR	AA	10 Consumer Services
NR	BBB	NR	AA	10 Consumer Services
NR	A	NR	AA	10 Consumer Services
NR	BBB	NR	AA	10 Consumer Services
NR	BBB	NR	AA	10 Consumer Services
NR	A	NR	AA	10 Consumer Services
NR	A	NR	AA	10 Consumer Services
NR	BB	NR	AA	10 Consumer Services
NR	A	NR	AA	10 Consumer Services
NR	BBB	NR	AA	10 Consumer Services
NR	A	NR	AA	10 Consumer Services
NR	BBB	NR	AA	10 Consumer Services

N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	DocAdj	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB				
Asia	Hong Kong	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	AA				
Asia	Hong Kong	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	AA				
Asia	Hong Kong	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	AA	AA				
Asia	Korea (Republic of)	A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany		CCC				
Europe	Germany		CCC				
Europe	Germany		CCC				
Europe	Germany		CCC				
Europe	Germany		CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany		CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		CCC	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
		Thin				
		Thin				
		Thin				
		Thin				
		Thin				
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	

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KDGUSDXR	31-Jul-08 KDG
KDICBAUDMR	31-Jul-08 KDICB
KDICBEURCR	31-Jul-08 KDICB
KDICBEURMM	31-Jul-08 KDICB
KDICBEURMR	31-Jul-08 KDICB
KDICBGBPCR	31-Jul-08 KDICB
KDICBJPYCR	31-Jul-08 KDICB
KDICBKRWCR	31-Jul-08 KDICB
KDICBKRWMM	31-Jul-08 KDICB
KDICBTWDCR	31-Jul-08 KDICB
KDICBUSDCR	31-Jul-08 KDICB
KDICBUSDMM	31-Jul-08 KDICB
KDICBUSDMR	31-Jul-08 KDICB
KDICBUSDXR	31-Jul-08 KDICB
KDSMAUDCR	31-Jul-08 KDSM
KDSMAUDMM	31-Jul-08 KDSM
KDSMCADMM	31-Jul-08 KDSM
KDSMCHFCR	31-Jul-08 KDSM
KDSMCHFMM	31-Jul-08 KDSM
KDSMDKKMM	31-Jul-08 KDSM
KDSMEURCR	31-Jul-08 KDSM
KDSMEURMM	31-Jul-08 KDSM
KDSMEURMR	31-Jul-08 KDSM
KDSMGBPCR	31-Jul-08 KDSM
KDSMGBPMM	31-Jul-08 KDSM
KDSMHKDMM	31-Jul-08 KDSM
KDSMJPYCR	31-Jul-08 KDSM
KDSMJPYMM	31-Jul-08 KDSM
KDSMNOKMM	31-Jul-08 KDSM
KDSMSEKMM	31-Jul-08 KDSM
KDSMSGDMM	31-Jul-08 KDSM
KDSMTWDMM	31-Jul-08 KDSM
KDSMUSDCR	31-Jul-08 KDSM
KDSMUSDMM	31-Jul-08 KDSM
KDSMUSDMR	31-Jul-08 KDSM
KEBAUDCR	31-Jul-08 KEB
KEBEURCR	31-Jul-08 KEB
KEBEURMR	31-Jul-08 KEB
KEBKRWCR	31-Jul-08 KEB
KEBUSDCR	31-Jul-08 KEB
KEBUSDMR	31-Jul-08 KEB
KEBEURCR	31-Jul-08 KEB
KEBUSDCR	31-Jul-08 KEB
KEIELEJPYCR	31-Jul-08 KEIELE
KEIELEJPYMR	31-Jul-08 KEIELE
KEIELEJPYXR	31-Jul-08 KEIELE
KEIELEUSDCR	31-Jul-08 KEIELE
KEIHANJPYCR	31-Jul-08 KEIHAN
KEIHANJPYMR	31-Jul-08 KEIHAN
KEIHANJPYXR	31-Jul-08 KEIHAN
KEIHANUSDCR	31-Jul-08 KEIHAN
KEIHINEURCR	31-Jul-08 KEIHIN
KEIHINJPYCR	31-Jul-08 KEIHIN
KEIHINJPYMR	31-Jul-08 KEIHIN
KEIHINJPYXR	31-Jul-08 KEIHIN
KEIHINUSDCR	31-Jul-08 KEIHIN
KEIHINUSDMR	31-Jul-08 KEIHIN
KEIOCEURCR	31-Jul-08 KEIOC
KEIOCJPYCR	31-Jul-08 KEIOC
KEIOCJPYMR	31-Jul-08 KEIOC
KEIOCJPYXR	31-Jul-08 KEIOC
KEIOCUSDCR	31-Jul-08 KEIOC
KEIOCUSDMR	31-Jul-08 KEIOC
KELAUDCR	31-Jul-08 KEL
KELAUDMM	31-Jul-08 KEL
KELCADMM	31-Jul-08 KEL
KELCHFCR	31-Jul-08 KEL
KELCHFMM	31-Jul-08 KEL
KELEURCR	31-Jul-08 KEL
KELEURMM	31-Jul-08 KEL
KELEURMR	31-Jul-08 KEL
KELGBPCR	31-Jul-08 KEL
KELGBPMM	31-Jul-08 KEL
KELGBPMR	31-Jul-08 KEL

Kabel Deutschland GmbH	DJA66E	SNRFOR	USD
Korea Dep Ins Corp	5F068O	SNRFOR	AUD
Korea Dep Ins Corp	5F068O	SNRFOR	EUR
Korea Dep Ins Corp	5F068O	SNRFOR	EUR
Korea Dep Ins Corp	5F068O	SNRFOR	EUR
Korea Dep Ins Corp	5F068O	SNRFOR	GBP
Korea Dep Ins Corp	5F068O	SNRFOR	JPY
Korea Dep Ins Corp	5F068O	SNRFOR	KRW
Korea Dep Ins Corp	5F068O	SNRFOR	KRW
Korea Dep Ins Corp	5F068O	SNRFOR	TWD
Korea Dep Ins Corp	5F068O	SNRFOR	USD
Korea Dep Ins Corp	5F068O	SNRFOR	USD
Korea Dep Ins Corp	5F068O	SNRFOR	USD
Korea Dep Ins Corp	5F068O	SNRFOR	USD
Koninklijke DSM NV	NS517V	SNRFOR	AUD
Koninklijke DSM NV	NS517V	SNRFOR	AUD
Koninklijke DSM NV	NS517V	SNRFOR	CAD
Koninklijke DSM NV	NS517V	SNRFOR	CHF
Koninklijke DSM NV	NS517V	SNRFOR	CHF
Koninklijke DSM NV	NS517V	SNRFOR	DKK
Koninklijke DSM NV	NS517V	SNRFOR	EUR
Koninklijke DSM NV	NS517V	SNRFOR	EUR
Koninklijke DSM NV	NS517V	SNRFOR	EUR
Koninklijke DSM NV	NS517V	SNRFOR	GBP
Koninklijke DSM NV	NS517V	SNRFOR	GBP
Koninklijke DSM NV	NS517V	SNRFOR	HKD
Koninklijke DSM NV	NS517V	SNRFOR	JPY
Koninklijke DSM NV	NS517V	SNRFOR	JPY
Koninklijke DSM NV	NS517V	SNRFOR	NOK
Koninklijke DSM NV	NS517V	SNRFOR	SEK
Koninklijke DSM NV	NS517V	SNRFOR	SGD
Koninklijke DSM NV	NS517V	SNRFOR	TWD
Koninklijke DSM NV	NS517V	SNRFOR	USD
Koninklijke DSM NV	NS517V	SNRFOR	USD
Koninklijke DSM NV	NS517V	SNRFOR	USD
Korea Exchange Bk	5F0695	SNRFOR	AUD
Korea Exchange Bk	5F0695	SNRFOR	EUR
Korea Exchange Bk	5F0695	SNRFOR	EUR
Korea Exchange Bk	5F0695	SNRFOR	KRW
Korea Exchange Bk	5F0695	SNRFOR	USD
Korea Exchange Bk	5F0695	SNRFOR	USD
Korea Exchange Bk	5F0695	SUBLT2	EUR
Korea Exchange Bk	5F0695	SUBLT2	USD
Keisei Elec Rwy Co Ltd	JM5456	SNRFOR	JPY
Keisei Elec Rwy Co Ltd	JM5456	SNRFOR	JPY
Keisei Elec Rwy Co Ltd	JM5456	SNRFOR	JPY
Keisei Elec Rwy Co Ltd	JM5456	SNRFOR	USD
Keihan Elec Rwy Co Ltd	JM4AGC	SNRFOR	JPY
Keihan Elec Rwy Co Ltd	JM4AGC	SNRFOR	JPY
Keihan Elec Rwy Co Ltd	JM4AGC	SNRFOR	JPY
Keihan Elec Rwy Co Ltd	JM4AGC	SNRFOR	USD
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	EUR
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	JPY
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	JPY
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	JPY
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	USD
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	USD
Keio Corp	JM538M	SNRFOR	EUR
Keio Corp	JM538M	SNRFOR	JPY
Keio Corp	JM538M	SNRFOR	JPY
Keio Corp	JM538M	SNRFOR	JPY
Keio Corp	JM538M	SNRFOR	USD
Keio Corp	JM538M	SNRFOR	USD
Kelda Gp plc	GJ5578	SNRFOR	AUD
Kelda Gp plc	GJ5578	SNRFOR	AUD
Kelda Gp plc	GJ5578	SNRFOR	CAD
Kelda Gp plc	GJ5578	SNRFOR	CHF
Kelda Gp plc	GJ5578	SNRFOR	CHF
Kelda Gp plc	GJ5578	SNRFOR	EUR
Kelda Gp plc	GJ5578	SNRFOR	EUR
Kelda Gp plc	GJ5578	SNRFOR	EUR
Kelda Gp plc	GJ5578	SNRFOR	GBP
Kelda Gp plc	GJ5578	SNRFOR	GBP
Kelda Gp plc	GJ5578	SNRFOR	GBP

XR	Composite	0.017080585	0.019614713	0.033594094	0.0444249	0.048483757	0.052325018
MR	Composite	0.37%	0.43%	0.52%	0.65%	0.78%	0.89%
CR	Composite	0.37%	0.43%	0.51%	0.65%	0.78%	0.89%
MM	Composite						
MR	Composite	0.37%	0.41%	0.49%	0.62%	0.75%	0.85%
CR	Composite	0.003705864	0.004322811	0.005102359	0.006528765	0.007827163	0.00894723
CR	Composite	0.37%	0.43%	0.52%	0.65%	0.78%	0.89%
CR	Composite	0.37%	0.43%	0.51%	0.65%	0.78%	0.89%
MM	Composite						
CR	Composite	0.003705864	0.004322811	0.005102359	0.006528765	0.007827163	0.00894723
CR	Composite	0.37%	0.43%	0.51%	0.65%	0.78%	0.89%
MM	Composite						
MR	Composite	0.003705864	0.004122226	0.004939368	0.006218606	0.007478913	0.008528458
XR	Composite						
CR	Composite	0.002222715	0.002481332	0.003249709	0.003916348	0.004459644	0.005002578
MM	Composite	0.22%	0.24%	0.32%	0.39%	0.45%	0.50%
MM	Composite	0.22%	0.25%	0.32%	0.39%	0.44%	0.49%
CR	Composite	0.002310994	0.00266937	0.003267	0.003945	0.004505	0.005138
MM	Composite	0.002217353	0.00248037	0.003209894	0.003878888	0.004434894	0.004939805
MM	Composite	0.22%	0.25%	0.32%	0.39%	0.44%	0.49%
CR	Composite	0.002310994	0.00266937	0.003267	0.003945	0.004505	0.005138
MM	Composite	0.22%	0.25%	0.32%	0.39%	0.44%	0.49%
MR	Composite	0.22%	0.24%	0.32%	0.38%	0.44%	0.49%
CR	Composite	0.23%	0.27%	0.33%	0.39%	0.45%	0.51%
MM	Composite	0.22%	0.25%	0.32%	0.39%	0.44%	0.49%
MM	Composite	0.002217353	0.00248037	0.003209894	0.003878888	0.004434894	0.004939805
CR	Composite	0.22%	0.26%	0.32%	0.39%	0.45%	0.50%
MM	Composite	0.002222715	0.002529079	0.003249709	0.003916348	0.004459644	0.005002578
MM	Composite	0.002217353	0.00248037	0.003209894	0.003878888	0.004434894	0.004939805
MM	Composite	0.22%	0.25%	0.32%	0.39%	0.44%	0.49%
MM	Composite	0.22%	0.25%	0.32%	0.39%	0.44%	0.49%
MM	Composite	0.22%	0.25%	0.32%	0.39%	0.44%	0.49%
CR	Composite	0.23%	0.27%	0.33%	0.39%	0.45%	0.51%
MM	Composite	0.22%	0.25%	0.32%	0.39%	0.44%	0.49%
MR	Composite	0.22%	0.24%	0.32%	0.38%	0.44%	0.49%
CR	Composite	0.44%	0.59%	0.75%	0.90%	1.06%	1.20%
CR	Composite	0.44%	0.59%	0.75%	0.90%	1.06%	1.19%
MR	Composite	0.44%	0.57%	0.72%	0.86%	1.01%	1.16%
CR	Composite	0.004383354	0.005942284	0.007545925	0.008955609	0.010604255	0.011894659
CR	Composite	0.44%	0.59%	0.75%	0.90%	1.06%	1.19%
MR	Composite	0.44%	0.57%	0.72%	0.86%	1.01%	1.16%
CR	Composite	1.25%	1.12%	1.91%	1.70%	1.48%	1.76%
CR	Composite	1.25%	1.12%	1.91%	1.70%	1.48%	1.76%
CR	Composite	0.10%	0.23%	0.17%	0.31%	0.29%	0.37%
MR	Composite						
XR	Composite	0.10%	0.17%	0.17%	0.24%	0.29%	0.29%
CR	Composite						
CR	Composite	0.17%	0.17%	0.29%	0.32%	0.24%	0.24%
MR	Composite						
XR	Composite	0.17%	0.17%	0.29%	0.24%	0.18%	0.18%
CR	Composite	0.17%	0.17%	0.29%	0.32%	0.21%	0.21%
CR	Composite						
CR	Composite	0.16%	0.16%	0.18%	0.21%	0.24%	0.27%
MR	Composite						
XR	Composite	0.001257661	0.001208238	0.001393366	0.001714245	0.001852034	0.002194829
CR	Composite	0.001605846	0.001614758	0.001810698	0.002143384	0.002416173	0.002741653
MR	Composite						
CR	Composite						
CR	Composite	0.000720146	0.000879966	0.00131615	0.00155	0.00205	0.0025
MR	Composite						
XR	Composite	0.05%	0.07%	0.10%	0.12%	0.15%	0.19%
CR	Composite	0.06%	0.09%	0.13%	0.16%	0.21%	0.25%
MR	Composite	0.000645943	0.000880589	0.0013324	0.001563333	0.002083333	0.0025075
CR	Composite						
MM	Composite	0.36%	0.42%	0.52%	0.67%	0.76%	0.80%
MM	Composite	0.003562665	0.004183961	0.005155598	0.006676237	0.007730453	0.008006918
CR	Composite	0.37%	0.44%	0.54%	0.69%	0.73%	0.83%
MM	Composite	0.36%	0.42%	0.52%	0.67%	0.77%	0.80%
CR	Composite	0.37%	0.44%	0.54%	0.69%	0.73%	0.83%
MM	Composite	0.36%	0.42%	0.52%	0.67%	0.77%	0.80%
MR	Composite	0.35%	0.41%	0.51%	0.66%	0.76%	0.79%
CR	Composite	0.37%	0.44%	0.54%	0.69%	0.73%	0.83%
MM	Composite	0.36%	0.42%	0.52%	0.67%	0.77%	0.80%
MR	Composite						

5.38%	0.055477352	0.05737715	0.055550925	0.0575414	0.4 A	A
1.01%	1.04%	1.08%	1.09%	1.23%	0.362500001 NR	BBB
1.02%	1.06%	1.08%	1.09%	1.23%	0.357142859 NR	A
0.96%	0.99%	1.08%	1.09%	1.23%	0.362500001 0.362500001 NR	A
1.02%	0.010553583	0.010766088	0.0109065	0.0123	0.357142859 NR	A
1.01%	1.04%	1.08%	1.09%	1.23%	0.362500001 NR	BBB
1.02%	1.06%	1.08%	1.09%	1.23%	0.357142859 NR	A
1.02%	0.010553583	0.010766088	0.0109065	0.0123	0.362500001 0.357142859 NR	A
1.02%	1.06%	1.08%	1.09%	1.23%	0.357142859 NR	A
0.96%	0.009938253	0.010766088	0.0109065	0.0123	0.362500001 0.362500001 NR	A
0.56%	0.005956666	0.006385356	0.00585496	0.006144766	0.362500001 0.391000001 BB	BBB
0.53%	0.60%	0.64%	0.59%	0.61%	0.4 BB	A
0.54%	0.59%	0.64%	0.59%	0.61%	0.4 A	AAA
0.55%	0.0059625	0.006385356	0.006065881	0.006144766	0.382000003 BBB	A
0.54%	0.005949509	0.006385356	0.00586449	0.006144766	0.4 A	AAA
0.54%	0.59%	0.64%	0.59%	0.61%	0.4 A	AAA
0.55%	0.0059625	0.006385356	0.006065881	0.006144766	0.382000003 BBB	A
0.54%	0.59%	0.64%	0.59%	0.61%	0.4 A	AAA
0.53%	0.58%	0.64%	0.58%	0.61%	0.391000001 BBB	AA
0.55%	0.60%	0.64%	0.61%	0.61%	0.382000003 BBB	A
0.54%	0.59%	0.64%	0.59%	0.61%	0.4 A	AAA
0.54%	0.005949509	0.006385356	0.00586449	0.006144766	0.4 A	AAA
0.57%	0.60%	0.64%	0.59%	0.61%	0.391000001 BB	BBB
0.54%	0.005956666	0.006385356	0.00585496	0.006144766	0.4 BB	A
0.54%	0.005949509	0.006385356	0.00586449	0.006144766	0.4 A	AAA
0.54%	0.59%	0.64%	0.59%	0.61%	0.4 A	AAA
0.54%	0.59%	0.64%	0.59%	0.61%	0.4 A	AAA
0.54%	0.59%	0.64%	0.59%	0.61%	0.4 A	AAA
0.55%	0.60%	0.64%	0.61%	0.61%	0.382000003 BBB	A
0.54%	0.59%	0.64%	0.59%	0.61%	0.4 A	AAA
0.53%	0.58%	0.64%	0.58%	0.61%	0.391000001 BBB	AA
1.27%	1.34%	1.33%	1.34%		0.4 NR	BB
1.27%	1.34%	1.33%	1.34%		0.4 NR	A
1.21%	1.28%	1.33%	1.34%		0.4 NR	BBB
1.27%	0.013400901	0.01330935	0.0134376		0.4 NR	A
1.27%	1.34%	1.33%	1.34%		0.4 NR	A
1.21%	1.28%	1.33%	1.34%		0.4 NR	BBB
1.83%	1.92%	2.06%	3.34%	2.50%	0.2 NR	NR
1.83%	1.92%	2.06%	3.34%	2.50%	0.2 NR	NR
0.38%	0.51%	0.51%	0.51%	0.58%	0.3 NR	A
0.38%	0.41%	0.41%	0.41%	0.58%	0.3 0.3 NR	BBB
0.34%	0.50%	0.71%	0.74%	0.78%	0.3 0.3625 NR	
0.28%	0.38%	0.71%	0.74%	0.78%	0.36 0.36 NR	
0.33%	0.41%	0.71%	0.74%	0.78%	0.36 NR	
0.33%	0.43%	0.35%	0.70%	0.71%	0.331249999 0.331249999 A	A
0.25%	0.003213917	0.00345	0.005189083	0.007055	0.331249999 0.331249999 BBB	BBB
0.32%	0.00384725	0.00345	0.006841	0.007055	0.331249999 BB	BB
0.25%	0.0034	0.003625	0.003625	0.0038625	0.331249999 0.349999999 0.349999999 BBB	A
0.25%	0.26%	0.36%	0.36%	0.39%	0.349999999 0.349999999 BBB	BBB
0.25%	0.35%	0.36%	0.36%	0.39%	0.349999999 BB	BB
0.25%	0.003453333	0.003625	0.003625	0.0038625	0.349999999 BB	BB
0.89%	0.95%	0.91%	0.95%	0.96%	0.4 0.4 BB	BBB
0.89%	0.009475026	0.00913193	0.009341138	0.009603374	0.4 A	AA
0.92%	0.99%	0.91%	0.97%	0.96%	0.4 BBB	A
0.89%	0.95%	0.91%	0.93%	0.96%	0.4 A	AA
0.92%	0.99%	0.91%	0.97%	0.96%	0.4 BBB	A
0.89%	0.95%	0.91%	0.93%	0.96%	0.4 A	AA
0.88%	0.94%	0.91%	0.92%	0.96%	0.4 BBB	A
0.92%	0.99%	0.91%	0.97%	0.96%	0.4 BBB	A
0.89%	0.95%	0.91%	0.93%	0.96%	0.4 A 0.4	AA

AA	AA	A	A	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	A
A	A	A	A	A	A
A	A	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	A
A	A	AA	AA	AA	A
A	A	AA	AA	AA	A
A	A	A	A	A	A
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	AA	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	AA	AA	A
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	A	NR	A	NR	A
NR	BBB	NR	BBB	NR	BBB
NR	A	BBB		A	BBB
NR	BBB	BBB		BBB	BBB
NR	BB	BB		BB	BB
A	A	AA	AA	A	BBB
BBB	BBB	A	A	BBB	BBB
BB	BB	BBB	BBB	BB	BB
A	AA	A	A	NR	A
BBB	A	BBB	BBB	NR	BBB
BB	BBB	BB	BB	NR	BB
BB	BBB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA

NR	BBB	NR	AA	10 Consumer Services
NR	NR	NR	A	7 Government
NR	NR	NR	A	6 Government
			NR	Government
NR	NR	NR	A	7 Government
NR	NR	NR	A	6 Government
NR	NR	NR	A	7 Government
NR	NR	NR	A	6 Government
			NR	Government
NR	NR	NR	A	6 Government
NR	NR	NR	A	6 Government
			NR	Government
NR	NR	NR	A	7 Government
			NR	Government
NR	BB	NR	A	12 Basic Materials
NR	BB	NR	A	12 Basic Materials
NR	A	NR	AA	10 Basic Materials
NR	BBB	NR	A	5 Basic Materials
NR	A	NR	AA	10 Basic Materials
NR	A	NR	AA	10 Basic Materials
NR	BBB	NR	A	5 Basic Materials
NR	A	NR	AA	10 Basic Materials
NR	BBB	NR	AA	12 Basic Materials
NR	BBB	NR	A	5 Basic Materials
NR	A	NR	AA	10 Basic Materials
NR	A	NR	AA	10 Basic Materials
NR	BB	NR	A	12 Basic Materials
NR	BB	NR	A	12 Basic Materials
NR	A	NR	AA	10 Basic Materials
NR	A	NR	AA	10 Basic Materials
NR	A	NR	AA	10 Basic Materials
NR	A	NR	AA	10 Basic Materials
NR	BBB	NR	A	5 Basic Materials
NR	A	NR	AA	10 Basic Materials
NR	BBB	NR	AA	12 Basic Materials
NR	NR		A	4 Financials
NR	NR		A	3 Financials
NR	NR		A	4 Financials
NR	NR		A	3 Financials
NR	NR		A	3 Financials
NR	NR		A	4 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
		NR	NR	3 Industrials
			NR	Industrials
		NR	NR	4 Industrials
			NR	Industrials
NR	NR	NR	NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	Consumer Services
NR	NR	NR	NR	Consumer Services
			NR	Consumer Services
NR	A	NR	BBB	6 Consumer Services
			NR	Consumer Services
NR	BBB	NR	A	7 Consumer Services
NR	BB	NR	A	7 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR		NR	A	3 Consumer Services
			NR	Consumer Services
NR		NR	A	3 Consumer Services
NR		NR	A	4 Consumer Services
NR		NR	A	4 Consumer Services
			NR	Utilities
NR	CCC	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
			NR	Utilities

Europe	Germany		CCC	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A				
Europe	Netherlands	A	A	Entity Tier	DocAdj	Entity Tier	Entity Tier
Europe	Netherlands	A	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	Entity Tier	DocAdj	Entity Tier	Entity Tier
Europe	Netherlands	A	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	AA	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	BB	AA	Thin	CcyGrp	Thin	CcyGrp
Asia	Japan	BB	AA				
Asia	Japan	BB	AA	Thin	DocAdj	Thin	DocAdj
Asia	Japan	BB	AA				
Asia	Japan	BBB	AA	Thin		Thin	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin		Thin	DocAdj
Asia	Japan	BBB	AA	Thin		Thin	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB				

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	CcyGrp			Thin
Thin	DocAdj	Thin	DocAdj			Thin
DocAdj		CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj		DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier		Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin		Thin
DocAdj	DocAdj	Thin	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin		Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

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KELHKDMM	31-Jul-08 KEL
KELJPYCR	31-Jul-08 KEL
KELJPYMM	31-Jul-08 KEL
KELNOKMM	31-Jul-08 KEL
KELSEKMM	31-Jul-08 KEL
KELSGDMM	31-Jul-08 KEL
KELUSDCR	31-Jul-08 KEL
KELUSDMM	31-Jul-08 KEL
KELUSDMR	31-Jul-08 KEL
KELUSDXR	31-Jul-08 KEL
KEL-YorkWatEURCR	31-Jul-08 KEL-YorkWat
KEL-YorkWatEURMM	31-Jul-08 KEL-YorkWat
KEL-YorkWatGBPCR	31-Jul-08 KEL-YorkWat
KEL-YorkWatGBPMM	31-Jul-08 KEL-YorkWat
KEL-YorkWatUSDCR	31-Jul-08 KEL-YorkWat
KEL-YorkWatUSDMR	31-Jul-08 KEL-YorkWat
KEPSP-landSGDCR	31-Jul-08 KEPSP-land
KEPSP-landSGDMR	31-Jul-08 KEPSP-land
KEPSP-landUSDCR	31-Jul-08 KEPSP-land
KERPROHKDCR	31-Jul-08 KERPRO
KERPROHKDMM	31-Jul-08 KERPRO
KERPROUSDCR	31-Jul-08 KERPRO
KERPROUSDMR	31-Jul-08 KERPRO
KEYEURCR	31-Jul-08 KEY
KEYEURMM	31-Jul-08 KEY
KEYEURMR	31-Jul-08 KEY
KEYUSDCR	31-Jul-08 KEY
KEYUSDMM	31-Jul-08 KEY
KEYUSDMR	31-Jul-08 KEY
KEYUSDXR	31-Jul-08 KEY
KEYEURMR	31-Jul-08 KEY
KEYUSDCR	31-Jul-08 KEY
KEYUSDMR	31-Jul-08 KEY
KEYUSDXR	31-Jul-08 KEY
KEY-BankNAEURMM	31-Jul-08 KEY-BankNA
KEY-BankNAEURMR	31-Jul-08 KEY-BankNA
KEY-BankNAUSDCR	31-Jul-08 KEY-BankNA
KEY-BankNAUSDMM	31-Jul-08 KEY-BankNA
KEY-BankNAUSDMR	31-Jul-08 KEY-BankNA
KEY-BankNAUSDXR	31-Jul-08 KEY-BankNA
KEY-BankNAUSDCR	31-Jul-08 KEY-BankNA
KEY-BankNAUSDMR	31-Jul-08 KEY-BankNA
KFTAUDMR	31-Jul-08 KFT
KFTAUDXR	31-Jul-08 KFT
KFTCADMR	31-Jul-08 KFT
KFTCHFMR	31-Jul-08 KFT
KFTEURCR	31-Jul-08 KFT
KFTEURMM	31-Jul-08 KFT
KFTEURMR	31-Jul-08 KFT
KFTEURXR	31-Jul-08 KFT
KFTGBPMR	31-Jul-08 KFT
KFTGBPXR	31-Jul-08 KFT
KFTHKDMR	31-Jul-08 KFT
KFTHKDXR	31-Jul-08 KFT
KFTJPYCR	31-Jul-08 KFT
KFTJPYMR	31-Jul-08 KFT
KFTJPYXR	31-Jul-08 KFT
KFTNZDMR	31-Jul-08 KFT
KFTSEKMR	31-Jul-08 KFT
KFTSEKXR	31-Jul-08 KFT
KFTTWDMR	31-Jul-08 KFT
KFTUSDCR	31-Jul-08 KFT
KFTUSDMM	31-Jul-08 KFT
KFTUSDMR	31-Jul-08 KFT
KFTUSDXR	31-Jul-08 KFT
KFWAUDCR	31-Jul-08 KFW
KFWAUDMM	31-Jul-08 KFW
KFWCHFCR	31-Jul-08 KFW
KFWCHFMM	31-Jul-08 KFW
KFWEURCR	31-Jul-08 KFW
KFWEURMM	31-Jul-08 KFW
KFWEURMR	31-Jul-08 KFW
KFWGBPCR	31-Jul-08 KFW
KFWGBPMM	31-Jul-08 KFW

Kelda Gp plc	GJ5578	SNRFOR	HKD
Kelda Gp plc	GJ5578	SNRFOR	JPY
Kelda Gp plc	GJ5578	SNRFOR	JPY
Kelda Gp plc	GJ5578	SNRFOR	NOK
Kelda Gp plc	GJ5578	SNRFOR	SEK
Kelda Gp plc	GJ5578	SNRFOR	SGD
Kelda Gp plc	GJ5578	SNRFOR	USD
Kelda Gp plc	GJ5578	SNRFOR	USD
Kelda Gp plc	GJ5578	SNRFOR	USD
Kelda Gp plc	GJ5578	SNRFOR	USD
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	EUR
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	EUR
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	GBP
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	GBP
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	USD
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	USD
KEPPEL Ld Ltd	Y2B98H	SNRFOR	SGD
KEPPEL Ld Ltd	Y2B98H	SNRFOR	SGD
KEPPEL Ld Ltd	Y2B98H	SNRFOR	USD
Kerry Pptys Ltd	GL7684	SNRFOR	HKD
Kerry Pptys Ltd	GL7684	SNRFOR	HKD
Kerry Pptys Ltd	GL7684	SNRFOR	USD
Kerry Pptys Ltd	GL7684	SNRFOR	USD
Keycorp	4DC58D	SNRFOR	EUR
Keycorp	4DC58D	SNRFOR	EUR
Keycorp	4DC58D	SNRFOR	EUR
Keycorp	4DC58D	SNRFOR	USD
Keycorp	4DC58D	SNRFOR	USD
Keycorp	4DC58D	SNRFOR	USD
Keycorp	4DC58D	SNRFOR	USD
Keycorp	4DC58D	SUBLT2	EUR
Keycorp	4DC58D	SUBLT2	USD
Keycorp	4DC58D	SUBLT2	USD
Keycorp	4DC58D	SUBLT2	USD
KeyBank Natl Assn	4DC58L	SNRFOR	EUR
KeyBank Natl Assn	4DC58L	SNRFOR	EUR
KeyBank Natl Assn	4DC58L	SNRFOR	USD
KeyBank Natl Assn	4DC58L	SNRFOR	USD
KeyBank Natl Assn	4DC58L	SNRFOR	USD
KeyBank Natl Assn	4DC58L	SNRFOR	USD
KeyBank Natl Assn	4DC58L	SUBLT2	USD
KeyBank Natl Assn	4DC58L	SUBLT2	USD
Kraft Foods Inc	5F07CS	SNRFOR	AUD
Kraft Foods Inc	5F07CS	SNRFOR	AUD
Kraft Foods Inc	5F07CS	SNRFOR	CAD
Kraft Foods Inc	5F07CS	SNRFOR	CHF
Kraft Foods Inc	5F07CS	SNRFOR	EUR
Kraft Foods Inc	5F07CS	SNRFOR	EUR
Kraft Foods Inc	5F07CS	SNRFOR	EUR
Kraft Foods Inc	5F07CS	SNRFOR	EUR
Kraft Foods Inc	5F07CS	SNRFOR	GBP
Kraft Foods Inc	5F07CS	SNRFOR	GBP
Kraft Foods Inc	5F07CS	SNRFOR	HKD
Kraft Foods Inc	5F07CS	SNRFOR	HKD
Kraft Foods Inc	5F07CS	SNRFOR	JPY
Kraft Foods Inc	5F07CS	SNRFOR	JPY
Kraft Foods Inc	5F07CS	SNRFOR	JPY
Kraft Foods Inc	5F07CS	SNRFOR	NZD
Kraft Foods Inc	5F07CS	SNRFOR	SEK
Kraft Foods Inc	5F07CS	SNRFOR	SEK
Kraft Foods Inc	5F07CS	SNRFOR	TWD
Kraft Foods Inc	5F07CS	SNRFOR	USD
Kraft Foods Inc	5F07CS	SNRFOR	USD
Kraft Foods Inc	5F07CS	SNRFOR	USD
Kraft Foods Inc	5F07CS	SNRFOR	USD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	AUD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	AUD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	CHF
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	CHF
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	EUR
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	EUR
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	EUR
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	GBP
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	GBP

MM	Composite	0.36%	0.42%	0.52%	0.67%	0.77%	0.80%
CR	Composite	0.36%	0.42%	0.52%	0.67%	0.76%	0.80%
MM	Composite	0.36%	0.42%	0.52%	0.67%	0.76%	0.80%
MM	Composite	0.36%	0.42%	0.52%	0.67%	0.77%	0.80%
MM	Composite	0.36%	0.42%	0.52%	0.67%	0.77%	0.80%
MM	Composite	0.36%	0.42%	0.52%	0.67%	0.77%	0.80%
CR	Composite	0.37%	0.44%	0.54%	0.69%	0.73%	0.83%
MM	Composite	0.36%	0.42%	0.52%	0.67%	0.77%	0.80%
MR	Composite	0.35%	0.41%	0.51%	0.66%	0.76%	0.79%
XR	Composite						
CR	Composite	0.33%	0.33%	0.33%	0.33%	0.33%	0.33%
MM	Composite	0.00325	0.00325	0.00325	0.00325	0.00325	0.00325
CR	Composite	0.33%	0.33%	0.33%	0.33%	0.33%	0.33%
MM	Composite	0.33%	0.33%	0.33%	0.33%	0.33%	0.33%
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite						
CR	Composite	0.010053492	0.010053492	0.01895	0.0198	0.020021122	0.022716068
MM	Composite						
CR	Composite	1.01%	1.01%	1.90%	1.98%	2.00%	2.27%
MR	Composite	1.01%	1.01%	1.90%	1.98%	2.00%	2.17%
CR	Composite	0.79%	1.03%	1.86%	3.73%	4.88%	2.96%
MM	Composite	0.79%	1.03%	1.86%	3.58%	4.88%	2.84%
MR	Composite	0.00792847	0.01030375	0.01855	0.035276481	0.04875	0.0280875
CR	Composite						
MM	Composite						
MR	Composite	0.79%	1.03%	1.86%	3.53%	4.88%	2.81%
XR	Composite	0.79%	1.03%	1.86%	3.41%	4.88%	2.71%
MR	Composite						
CR	Composite	0.0503	0.0503	0.0503	0.0503	0.0503	0.0503
MR	Composite	0.0503	0.0503	0.0503	0.0503	0.0503	0.0503
XR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite						
MR	Composite	0.36%	0.36%	0.53%	0.56%	0.66%	0.73%
XR	Composite	0.003556276	0.003627158	0.005327178	0.005439727	0.006618188	0.007295103
MR	Composite	0.30%	0.34%	0.53%	0.57%	0.66%	0.73%
MR	Composite	0.30%	0.34%	0.53%	0.57%	0.66%	0.73%
CR	Composite	0.003126053	0.003538509	0.005650256	0.006002936	0.007004877	0.007729669
MM	Composite	0.30%	0.34%	0.54%	0.58%	0.67%	0.74%
MR	Composite	0.30%	0.34%	0.53%	0.57%	0.66%	0.73%
XR	Composite	0.43%	0.44%	0.53%	0.58%	0.66%	0.71%
MR	Composite	0.30%	0.34%	0.53%	0.57%	0.66%	0.73%
XR	Composite	0.43%	0.44%	0.53%	0.58%	0.66%	0.71%
MR	Composite	0.30%	0.34%	0.53%	0.57%	0.66%	0.73%
XR	Composite	0.004322933	0.004423879	0.005259246	0.005810397	0.006572745	0.007135985
CR	Composite						
MR	Composite	0.36%	0.36%	0.53%	0.57%	0.66%	0.73%
XR	Composite	0.003556276	0.003627158	0.005327178	0.00544513	0.006618188	0.007295103
MR	Composite	0.00296975	0.003361584	0.005343586	0.005664868	0.006634895	0.007330777
MR	Composite	0.30%	0.34%	0.53%	0.57%	0.66%	0.73%
XR	Composite	0.43%	0.44%	0.53%	0.58%	0.66%	0.71%
MR	Composite	0.00296975	0.003361584	0.005343586	0.005664868	0.006634895	0.007330777
CR	Composite	0.31%	0.35%	0.57%	0.60%	0.70%	0.77%
MM	Composite						
MR	Composite	0.30%	0.34%	0.53%	0.57%	0.66%	0.73%
XR	Composite	0.004322933	0.004423879	0.005259246	0.005810397	0.006572745	0.007135985
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						

0.89%	0.95%	0.91%	0.93%	0.96%	0.4 A	AA
0.89%	0.95%	0.91%	0.95%	0.96%	0.4 BB	BBB
0.89%	0.95%	0.91%	0.95%	0.96%	0.4 BB	BBB
0.89%	0.95%	0.91%	0.93%	0.96%	0.4 A	AA
0.89%	0.95%	0.91%	0.93%	0.96%	0.4 A	AA
0.89%	0.95%	0.91%	0.93%	0.96%	0.4 A	AA
0.92%	0.99%	0.91%	0.97%	0.96%	0.4 BBB	A
0.89%	0.95%	0.91%	0.93%	0.96%	0.4 A	AA
0.88%	0.94%	0.91%	0.92%	0.96%	0.4 BBB	A
					0.4	
0.33%	0.33%	0.33%	0.33%	0.33%	0.4	
0.00325	0.00325	0.00325	0.00325	0.00325	0.4	
0.33%	0.33%	0.33%	0.33%	0.33%	0.4	
0.33%	0.33%	0.33%	0.33%	0.33%	0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
2.41%	0.025774854	0.026221283	0.026221283	0.026221283	0.35	NR
					0.3875	
2.41%	2.58%	2.62%	2.62%	2.62%	0.35	NR
2.29%	2.45%	2.62%	2.62%	2.62%	0.3875	NR
3.07%	4.82%	3.87%	3.43%	4.43%	0.400000001 NR	NR
2.94%	4.63%	3.87%	3.43%	4.43%	0.400000001 NR	NR
2.91%	0.045783113	0.038749625	0.03425	0.044338325	0.400000001 NR	NR
					0.400000001	
					0.400000001	
2.91%	4.58%	3.87%	3.43%	4.43%	0.400000001 NR	NR
2.81%	4.41%	3.87%	3.43%	4.43%	0.400000001 NR	NR
					0.2	
5.13%	0.0523	0.0523	0.0523	0.0523	0.2	
5.13%	0.0523	0.0523	0.0523	0.0523	0.2	
					0.2	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.82%	0.91%	1.01%	1.07%	1.08%	0.4 BB	A
0.79%	0.008726742	0.010052	0.010735427	0.01081875	0.4 BB	A
0.80%	0.91%	0.96%	1.10%	1.08%	0.4 A	AA
0.80%	0.91%	0.96%	1.10%	1.08%	0.4 A	AA
0.85%	0.009515145	0.01012807	0.01148186	0.01081875	0.4 BBB	AA
0.81%	0.91%	0.97%	1.10%	1.08%	0.4 BBB	AA
0.80%	0.91%	0.96%	1.10%	1.08%	0.4 A	AA
0.78%	0.87%	0.98%	1.05%	1.08%	0.4 A	A
0.80%	0.91%	0.96%	1.10%	1.08%	0.4 A	AA
0.78%	0.87%	0.98%	1.05%	1.08%	0.4 A	A
0.80%	0.91%	0.96%	1.10%	1.08%	0.4 A	AA
0.78%	0.008718179	0.009824138	0.010451773	0.01081875	0.4 A	A
					0.4	
0.80%	0.92%	1.01%	1.07%	1.08%	0.4 BB	A
0.80%	0.008868955	0.010052	0.010735427	0.01081875	BB	A
0.80%	0.009054705	0.009621667	0.010981333	0.01081875	0.4 A	AA
0.80%	0.91%	0.96%	1.10%	1.08%	0.4 A	AA
0.78%	0.87%	0.98%	1.05%	1.08%	0.4 A	A
0.80%	0.009054705	0.009621667	0.010981333	0.01081875	0.4 A	AA
0.85%	0.95%	1.01%	1.15%	1.08%	0.4 BBB	AA
					0.4	
0.80%	0.91%	0.96%	1.10%	1.08%	0.4 A	AA
0.78%	0.008718179	0.009824138	0.010451773	0.01081875	0.4 A	A
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	

AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
					NR
					NR
					NR
					NR
NR	NR	NR	BB	A	A
NR	NR	NR	BB	A	A
NR	NR	NR	B	BBB	BBB
NR	CCC	NR	BB	BBB	CCC
NR	CCC	NR	BB	BBB	CCC
NR	CCC	NR	BBB	A	CCC
NR	CCC	NR	BBB	A	CCC
NR	CCC	NR	BB	BBB	CCC
			NR	NR	NR
			NR	NR	NR
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
BBB	A	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	BBB
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
AA	AAA	AA	AAA	AA	AAA
A	A	A	AA	A	AA

NR	B	NR	A	9 Utilities
NR	CCC	NR	A	9 Utilities
NR	CCC	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
NR	B	NR	A	9 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Financials
			NR	Financials
			NR	Financials
NR			NR	4 Financials
			NR	Financials
NR			NR	4 Financials
NR			NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BB	NR	AA	16 Consumer Goods
BB	BB	NR	AA	16 Consumer Goods
A	A	NR	AA	16 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	BBB	NR	AA	16 Consumer Goods
BBB	BBB	NR	AA	16 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	A	NR	A	6 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	A	NR	A	6 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	A	NR	A	6 Consumer Goods
			NR	Consumer Goods
BB	BB	NR	AA	16 Consumer Goods
BB	BB	NR	AA	16 Consumer Goods
A	A	NR	AA	16 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	A	NR	A	6 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	BBB	NR	AA	16 Consumer Goods
			NR	Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	A	NR	A	6 Consumer Goods
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government

Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A					
Europe	United Kingdom						
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Asia	Singapore		AA				
Asia	Singapore		AA				
Asia	Singapore		AA				
N.Amer	Bermuda	BBB	A		Thin	Thin	Thin
N.Amer	Bermuda	BBB	A				
N.Amer	Bermuda	BBB	A		Thin	Thin	Thin
N.Amer	Bermuda	BBB	A		Thin	Thin	Thin
N.Amer	United States	A	BB	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	BB	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	BB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	A	BB				
N.Amer	United States	A	BB				
N.Amer	United States	A	BB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	A	BB	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	BB				
N.Amer	United States	A	BB				
N.Amer	United States	A	BB				
N.Amer	United States	A	BB				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
			Thin			
			Thin			
			Thin			
			Thin			

Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin		
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			

Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin

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KFWHKDCR	31-Jul-08 KFW
KFWHKDMM	31-Jul-08 KFW
KFWHUFMM	31-Jul-08 KFW
KFWJPYCR	31-Jul-08 KFW
KFWJPYMM	31-Jul-08 KFW
KFWMXNCR	31-Jul-08 KFW
KFWMXNMM	31-Jul-08 KFW
KFWNZDCR	31-Jul-08 KFW
KFWNZDMM	31-Jul-08 KFW
KFWSGDCR	31-Jul-08 KFW
KFWSGDMM	31-Jul-08 KFW
KFWTRYCR	31-Jul-08 KFW
KFWTRYMM	31-Jul-08 KFW
KFWUSDCR	31-Jul-08 KFW
KFWUSDMM	31-Jul-08 KFW
KFWUSDMR	31-Jul-08 KFW
KFWZARCR	31-Jul-08 KFW
KFWZARMM	31-Jul-08 KFW
KGEURCR	31-Jul-08 KG
KGEURMM	31-Jul-08 KG
KGEURMR	31-Jul-08 KG
KGJPYXR	31-Jul-08 KG
KGUSDCR	31-Jul-08 KG
KGUSDMM	31-Jul-08 KG
KGUSDMR	31-Jul-08 KG
KGUSDXR	31-Jul-08 KG
KHCLEURCR	31-Jul-08 KHCL
KHCLEURMR	31-Jul-08 KHCL
KHCLJPYCR	31-Jul-08 KHCL
KHCLJPYMR	31-Jul-08 KHCL
KHCLJPYXR	31-Jul-08 KHCL
KHCLUSDCR	31-Jul-08 KHCL
KHCLUSDMR	31-Jul-08 KHCL
KHKJPYCR	31-Jul-08 KHK
KHKJPYXR	31-Jul-08 KHK
KHKUSDCR	31-Jul-08 KHK
KHNPEURCR	31-Jul-08 KHNP
KHNPUSDCR	31-Jul-08 KHNP
KHNPUSDXR	31-Jul-08 KHNP
KIEVUAHCR	31-Jul-08 KIEV
KIEVUSDCR	31-Jul-08 KIEV
KIEVUSDMR	31-Jul-08 KIEV
KIKKOJPYCR	31-Jul-08 KIKKO
KIKKOJPYMR	31-Jul-08 KIKKO
KIKKOJPYXR	31-Jul-08 KIKKO
KIKKOUSDCR	31-Jul-08 KIKKO
KIMAUDCR	31-Jul-08 KIM
KIMAUDMR	31-Jul-08 KIM
KIMEURCR	31-Jul-08 KIM
KIMEURMM	31-Jul-08 KIM
KIMEURMR	31-Jul-08 KIM
KIMEURXR	31-Jul-08 KIM
KIMGBPMR	31-Jul-08 KIM
KIMHKDMR	31-Jul-08 KIM
KIMJPYMR	31-Jul-08 KIM
KIMSGDMR	31-Jul-08 KIM
KIMTWDMR	31-Jul-08 KIM
KIMUSDCR	31-Jul-08 KIM
KIMUSDMM	31-Jul-08 KIM
KIMUSDMR	31-Jul-08 KIM
KIMUSDXR	31-Jul-08 KIM
KINGFIAUDMM	31-Jul-08 KINGFI
KINGFICADMM	31-Jul-08 KINGFI
KINGFICHFCR	31-Jul-08 KINGFI
KINGFICHFMM	31-Jul-08 KINGFI
KINGFIEURCR	31-Jul-08 KINGFI
KINGFIEURMM	31-Jul-08 KINGFI
KINGFIEURMR	31-Jul-08 KINGFI
KINGFIEURXR	31-Jul-08 KINGFI
KINGFIGBPCR	31-Jul-08 KINGFI
KINGFIGBPMM	31-Jul-08 KINGFI
KINGFIGBPMR	31-Jul-08 KINGFI
KINGFIGBPXR	31-Jul-08 KINGFI
KINGFIHKDMM	31-Jul-08 KINGFI

Kred Fuer Wiederaufbau	5F07DF	SNRFOR	HKD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	HKD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	HUF
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	JPY
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	JPY
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	MXN
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	MXN
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	NZD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	NZD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	SGD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	SGD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	TRY
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	TRY
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	USD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	USD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	USD
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	ZAR
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	ZAR
King Pharmaceuticals Inc	4DEADA	SNRFOR	EUR
King Pharmaceuticals Inc	4DEADA	SNRFOR	EUR
King Pharmaceuticals Inc	4DEADA	SNRFOR	EUR
King Pharmaceuticals Inc	4DEADA	SNRFOR	JPY
King Pharmaceuticals Inc	4DEADA	SNRFOR	USD
King Pharmaceuticals Inc	4DEADA	SNRFOR	USD
King Pharmaceuticals Inc	4DEADA	SNRFOR	USD
King Pharmaceuticals Inc	4DEADA	SNRFOR	USD
Kirin Hldgs Co Ltd	JM685F	SNRFOR	EUR
Kirin Hldgs Co Ltd	JM685F	SNRFOR	EUR
Kirin Hldgs Co Ltd	JM685F	SNRFOR	JPY
Kirin Hldgs Co Ltd	JM685F	SNRFOR	JPY
Kirin Hldgs Co Ltd	JM685F	SNRFOR	JPY
Kirin Hldgs Co Ltd	JM685F	SNRFOR	USD
Kirin Hldgs Co Ltd	JM685F	SNRFOR	USD
Kyowa Hakko Kogyo Co Ltd	JMBABF	SNRFOR	JPY
Kyowa Hakko Kogyo Co Ltd	JMBABF	SNRFOR	JPY
Kyowa Hakko Kogyo Co Ltd	JMBABF	SNRFOR	USD
Korea Hydro & Nuclear Pwr Co Ltd	Y2CHIP	SNRFOR	EUR
Korea Hydro & Nuclear Pwr Co Ltd	Y2CHIP	SNRFOR	USD
Korea Hydro & Nuclear Pwr Co Ltd	Y2CHIP	SNRFOR	USD
City Kiev	XY5A8W	SNRFOR	UAH
City Kiev	XY5A8W	SNRFOR	USD
City Kiev	XY5A8W	SNRFOR	USD
Kikkoman Corp	JM5882	SNRFOR	JPY
Kikkoman Corp	JM5882	SNRFOR	JPY
Kikkoman Corp	JM5882	SNRFOR	JPY
Kikkoman Corp	JM5882	SNRFOR	USD
Kimco Rlty Corp	4DD8AX	SNRFOR	AUD
Kimco Rlty Corp	4DD8AX	SNRFOR	AUD
Kimco Rlty Corp	4DD8AX	SNRFOR	EUR
Kimco Rlty Corp	4DD8AX	SNRFOR	EUR
Kimco Rlty Corp	4DD8AX	SNRFOR	EUR
Kimco Rlty Corp	4DD8AX	SNRFOR	EUR
Kimco Rlty Corp	4DD8AX	SNRFOR	GBP
Kimco Rlty Corp	4DD8AX	SNRFOR	HKD
Kimco Rlty Corp	4DD8AX	SNRFOR	JPY
Kimco Rlty Corp	4DD8AX	SNRFOR	SGD
Kimco Rlty Corp	4DD8AX	SNRFOR	TWD
Kimco Rlty Corp	4DD8AX	SNRFOR	USD
Kimco Rlty Corp	4DD8AX	SNRFOR	USD
Kimco Rlty Corp	4DD8AX	SNRFOR	USD
Kimco Rlty Corp	4DD8AX	SNRFOR	USD
Kingfisher PLC	4-Dec-96	SNRFOR	AUD
Kingfisher PLC	4-Dec-96	SNRFOR	CAD
Kingfisher PLC	4-Dec-96	SNRFOR	CHF
Kingfisher PLC	4-Dec-96	SNRFOR	CHF
Kingfisher PLC	4-Dec-96	SNRFOR	EUR
Kingfisher PLC	4-Dec-96	SNRFOR	EUR
Kingfisher PLC	4-Dec-96	SNRFOR	EUR
Kingfisher PLC	4-Dec-96	SNRFOR	EUR
Kingfisher PLC	4-Dec-96	SNRFOR	GBP
Kingfisher PLC	4-Dec-96	SNRFOR	GBP
Kingfisher PLC	4-Dec-96	SNRFOR	GBP
Kingfisher PLC	4-Dec-96	SNRFOR	GBP
Kingfisher PLC	35403	SNRFOR	HKD

CR	Composite						
MM	Composite						
MM	Composite						
CR	Composite						
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CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	3.96%	3.96%	3.96%	3.96%	3.96%	3.96%
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	3.96%	3.96%	3.96%	3.96%	3.96%	3.96%
MM	Composite						
MR	Composite	3.96%	3.96%	3.96%	3.96%	3.96%	3.96%
XR	Composite	3.96%	3.96%	3.96%	3.96%	3.96%	3.96%
CR	Composite	0.13%	0.12%	0.16%	0.18%	0.21%	0.24%
MR	Composite						
CR	Composite	0.13%	0.11%	0.14%	0.18%	0.21%	0.24%
MR	Composite	0.13%	0.12%	0.15%	0.17%	0.21%	0.23%
XR	Composite	0.001299942	0.000948632	0.001190343	0.001367012	0.001645228	0.001826726
CR	Composite	0.13%	0.12%	0.16%	0.18%	0.21%	0.24%
MR	Composite	0.13%	0.11%	0.15%	0.18%	0.21%	0.24%
CR	Composite	0.12%	0.12%	0.17%	0.19%	0.23%	0.25%
XR	Composite	0.12%	0.12%	0.17%	0.19%	0.23%	0.25%
CR	Composite	0.12%	0.12%	0.17%	0.19%	0.23%	0.25%
CR	Composite	0.48%	0.48%	0.74%	0.81%	0.82%	0.90%
CR	Composite	0.48%	0.48%	0.74%	0.81%	0.82%	0.90%
XR	Composite						
CR	Composite	1.85%	1.85%	4.08%	4.47%	4.77%	5.03%
CR	Composite	1.85%	1.85%	4.08%	4.47%	4.77%	5.03%
MR	Composite						
CR	Composite	0.000915	0.000935	0.00156	0.0019	0.00232	0.002523091
MR	Composite						
XR	Composite	0.000915	0.000935	0.00156	0.0019	0.00232	0.002523091
CR	Composite	0.09%	0.09%	0.16%	0.19%	0.23%	0.25%
CR	Composite	0.017687488	0.019148598	0.020783119	0.021795961	0.022512585	0.022728872
MR	Composite	1.77%	1.91%	2.08%	2.18%	2.25%	2.27%
CR	Composite						
MM	Composite						
MR	Composite	1.77%	1.91%	2.08%	2.18%	2.25%	2.28%
XR	Composite						
MR	Composite	1.77%	1.91%	2.08%	2.18%	2.25%	2.28%
MR	Composite	1.77%	1.91%	2.08%	2.18%	2.25%	2.28%
MR	Composite	1.77%	1.91%	2.08%	2.18%	2.22%	2.26%
MR	Composite	1.77%	1.91%	2.08%	2.18%	2.25%	2.28%
MR	Composite	1.77%	1.91%	2.08%	2.18%	2.25%	2.28%
CR	Composite	1.86%	2.02%	2.19%	2.29%	2.37%	2.41%
MM	Composite						
MR	Composite	1.77%	1.91%	2.08%	2.18%	2.25%	2.28%
XR	Composite	0.017035844	0.018443123	0.020017425	0.020992952	0.021721112	0.022009975
MM	Composite	1.58%	1.82%	2.30%	2.69%	2.95%	3.18%
MM	Composite	1.56%	1.80%	2.27%	2.77%	2.98%	3.23%
CR	Composite	1.60%	1.85%	2.41%	2.85%	3.08%	3.31%
MM	Composite	1.56%	1.80%	2.27%	2.77%	2.98%	3.23%
CR	Composite	1.60%	1.85%	2.41%	2.85%	3.08%	3.31%
MM	Composite	1.56%	1.80%	2.27%	2.77%	2.98%	3.23%
MR	Composite	1.54%	1.78%	2.29%	2.73%	2.96%	3.18%
XR	Composite	1.49%	1.71%	2.21%	2.63%	2.85%	3.07%
CR	Composite	1.60%	1.85%	2.41%	2.85%	3.08%	3.31%
MM	Composite	1.56%	1.80%	2.27%	2.77%	2.98%	3.23%
MR	Composite	1.54%	1.78%	2.29%	2.73%	2.96%	3.18%
XR	Composite						
MM	Composite	1.56%	1.80%	2.27%	2.77%	2.98%	3.23%

					0.4		
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					0.4		
					0.4		
3.96%	3.96%	3.96%	3.96%	3.96%	0.4		
					0.4		
					0.4		
					0.4		
3.96%	3.96%	3.96%	3.96%	3.96%	0.4		
					0.4		
3.96%	3.96%	3.96%	3.96%	3.96%	0.4		
3.96%	3.96%	3.96%	3.96%	3.96%	0.4		
0.30%	0.41%	0.31%	0.66%	0.39%	0.353333332	NR	A
					0.353333332		
0.30%	0.37%	0.31%	0.66%	0.39%	0.354999998	NR	A
0.29%	0.36%	0.31%	0.66%	0.39%	0.353333332	NR	BBB
0.23%	0.002837696	0.00305	0.006590194	0.003945	0.353333332	NR	BBB
0.30%	0.41%	0.31%	0.66%	0.39%	0.353333332	NR	A
0.30%	0.39%	0.31%	0.66%	0.39%	0.353333332	NR	BBB
0.29%	0.36%	0.36%	0.36%	0.36%	0.35	NR	
0.29%	0.36%	0.36%	0.36%	0.36%	0.35	NR	
0.29%	0.36%	0.36%	0.36%	0.36%	0.35	NR	
0.95%	1.15%	1.02%	1.02%	1.02%	0.373333335		NR
0.95%	1.15%	1.02%	1.02%	1.02%	0.373333335		NR
					0.373333335		
5.36%	5.67%	5.67%	5.67%	5.67%	0.25	NR	
5.36%	5.67%	5.67%	5.67%	5.67%	0.25	NR	
					0.25		
0.34%	0.004302341	0.005525	0.005525	0.0058	0.3	NR	NR
					0.3		
0.34%	0.004302341	0.005525	0.005525	0.0058	0.3	NR	NR
0.34%	0.43%	0.55%	0.55%	0.58%	0.3	NR	NR
2.17%	0.020540895	0.020537878	0.019287012	0.020162045	0.4	BB	BBB
2.17%	2.05%	2.05%	1.93%	2.02%	0.4	BB	BBB
					0.4		
					0.4		
2.18%	2.08%	2.07%	1.89%	2.03%	0.4	A	AA
					0.4		
2.18%	2.08%	2.07%	1.89%	2.03%	0.4	A	AA
2.18%	2.08%	2.07%	1.89%	2.03%	0.4	A	AA
2.15%	2.03%	2.05%	1.93%	1.99%	0.4	BB	BBB
2.18%	2.08%	2.07%	1.89%	2.03%	0.4	A	AA
2.18%	2.08%	2.07%	1.89%	2.03%	0.4	A	AA
2.29%	2.19%	2.18%	1.99%	2.14%	0.4	BBB	A
					0.4		
2.18%	2.08%	2.07%	1.89%	2.03%	0.4	A	AA
2.10%	0.020029972	0.019957662	0.018163969	0.019583051	0.4	BBB	A
3.23%	3.36%	3.36%	3.38%	3.44%	0.4	BBB	A
3.30%	3.34%	3.36%	3.34%	3.38%	0.4	AA	AAA
3.40%	3.42%	3.52%	3.60%	3.66%	0.4	AA	AA
3.30%	3.34%	3.36%	3.34%	3.38%	0.4	AA	AAA
3.40%	3.42%	3.52%	3.60%	3.66%	0.4	AA	AA
3.30%	3.34%	3.36%	3.34%	3.38%	0.4	AA	AAA
3.26%	3.29%	3.34%	3.34%	3.39%	0.4	A	AA
3.14%	3.17%	3.22%	3.22%	3.27%	0.4	A	AA
3.40%	3.42%	3.52%	3.60%	3.66%	0.4	AA	AA
3.30%	3.34%	3.36%	3.34%	3.38%	0.4	AA	AAA
3.26%	3.29%	3.34%	3.34%	3.39%	0.4	A	AA
					0.4		
3.30%	3.34%	3.36%	3.34%	3.38%	0.4	AA	AAA

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			NR		
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			NR		
A	BBB	BB	BBB	BB	A
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	BBB	BB	BBB	BB	A
BBB	BBB	BB	BBB	BB	BBB
NR	NR	NR	NR	NR	NR
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BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
BBB	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
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			NR	2 Health Care
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			NR	Health Care
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			NR	2 Health Care
			NR	Health Care
			NR	2 Health Care
			NR	2 Health Care
NR	NR	NR	BBB	7 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	7 Consumer Goods
NR	NR	NR	BBB	7 Consumer Goods
NR	NR	NR	BBB	7 Consumer Goods
NR	NR	NR	BBB	7 Consumer Goods
NR	NR	NR	BBB	7 Consumer Goods
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
NR			NR	2 Utilities
NR			NR	2 Utilities
			NR	Utilities
			NR	2 Government
			NR	2 Government
			NR	Government
NR		NR	NR	2 Consumer Goods
			NR	Consumer Goods
NR		NR	NR	2 Consumer Goods
NR		NR	NR	2 Consumer Goods
BB	BB	BB	AA	10 Financials
BB	BB	BB	AA	10 Financials
			NR	Financials
			NR	Financials
A	A	A	AA	9 Financials
			NR	Financials
A	A	A	AA	9 Financials
A	A	A	AA	9 Financials
BB	BB	A	A	3 Financials
A	A	A	AA	9 Financials
A	A	A	AA	9 Financials
BBB	BBB	BBB	AA	9 Financials
			NR	Financials
A	A	A	AA	9 Financials
BBB	BBB	BBB	AA	9 Financials
BBB	A	BBB	AA	4 Consumer Services
AA	AAA	AA	AAA	16 Consumer Services
A	A	A	AA	9 Consumer Services
AA	AAA	AA	AAA	16 Consumer Services
A	A	A	AA	9 Consumer Services
AA	AAA	AA	AAA	16 Consumer Services
A	AA	A	AAA	18 Consumer Services
A	AA	A	AAA	18 Consumer Services
A	A	A	AA	9 Consumer Services
AA	AAA	AA	AAA	16 Consumer Services
A	AA	A	AAA	18 Consumer Services
			NR	Consumer Services
AA	AAA	AA	AAA	16 Consumer Services

Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
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Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	Entity Tier
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	Entity Tier
Asia	Japan	A	AA	Thin		Thin	Thin
Asia	Japan	A	AA	Thin		Thin	Thin
Asia	Japan	A	AA	Thin		Thin	Thin
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A				
E.Eur	Ukraine	BB		Thin		Thin	Thin
E.Eur	Ukraine	BB		Thin		Thin	Thin
E.Eur	Ukraine	BB					
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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Entity Tier	Entity Tier	Entity Tier	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	DocAdj	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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KINGFIJPYCR	31-Jul-08 KINGFI
KINGFIJPYMM	31-Jul-08 KINGFI
KINGFINOKMM	31-Jul-08 KINGFI
KINGFISEKMM	31-Jul-08 KINGFI
KINGFISGDCR	31-Jul-08 KINGFI
KINGFISGDMM	31-Jul-08 KINGFI
KINGFITWDMM	31-Jul-08 KINGFI
KINGFIUSDCR	31-Jul-08 KINGFI
KINGFIUSDMM	31-Jul-08 KINGFI
KINGFIUSDMR	31-Jul-08 KINGFI
KINGFIUSDXR	31-Jul-08 KINGFI
KIONEURMM	31-Jul-08 KION
KIONEURMR	31-Jul-08 KION
KIONUSDMR	31-Jul-08 KION
KITAKJPYCR	31-Jul-08 KITAK
KITAKJPYMM	31-Jul-08 KITAK
KITAKJPYMR	31-Jul-08 KITAK
KKIEURCR	31-Jul-08 KKI
KKIEURMM	31-Jul-08 KKI
KKIGBPCR	31-Jul-08 KKI
KKIJPYCR	31-Jul-08 KKI
KKIJPYMR	31-Jul-08 KKI
KKIJPYXR	31-Jul-08 KKI
KKIUSDCR	31-Jul-08 KKI
KKIUSDMR	31-Jul-08 KKI
KKIUSDXR	31-Jul-08 KKI
KKR-MTUEURCR	31-Jul-08 KKR-MTU
KKR-MTUEURMM	31-Jul-08 KKR-MTU
KKR-MTUUSDMM	31-Jul-08 KKR-MTU
KLCUSDCR	31-Jul-08 KLC
KLCUSDMR	31-Jul-08 KLC
KMBAUDMR	31-Jul-08 KMB
KMBCADMR	31-Jul-08 KMB
KMBEURCR	31-Jul-08 KMB
KMBEURMM	31-Jul-08 KMB
KMBEURMR	31-Jul-08 KMB
KMBEURXR	31-Jul-08 KMB
KMBGBPMR	31-Jul-08 KMB
KMBHKDMR	31-Jul-08 KMB
KMBJPYMR	31-Jul-08 KMB
KMBSGDMR	31-Jul-08 KMB
KMBTWDMR	31-Jul-08 KMB
KMBUSDCR	31-Jul-08 KMB
KMBUSDMM	31-Jul-08 KMB
KMBUSDMR	31-Jul-08 KMB
KMBUSDXR	31-Jul-08 KMB
KMBZARMR	31-Jul-08 KMB
KMGAUDCR	31-Jul-08 KMG
KMGAUDMR	31-Jul-08 KMG
KMGAUDXR	31-Jul-08 KMG
KMGCHFMR	31-Jul-08 KMG
KMGEURCR	31-Jul-08 KMG
KMGEURMM	31-Jul-08 KMG
KMGEURMR	31-Jul-08 KMG
KMGEURXR	31-Jul-08 KMG
KMGGBPMR	31-Jul-08 KMG
KMGHKDMR	31-Jul-08 KMG
KMGHKDXR	31-Jul-08 KMG
KMGJPYMR	31-Jul-08 KMG
KMGJPYXR	31-Jul-08 KMG
KMGUSDCR	31-Jul-08 KMG
KMGUSDMM	31-Jul-08 KMG
KMGUSDMR	31-Jul-08 KMG
KMGUSDXR	31-Jul-08 KMG
KMGEURCR	31-Jul-08 KMG
KMGUSDCR	31-Jul-08 KMG
KMGUSDMR	31-Jul-08 KMG
KMGUSDXR	31-Jul-08 KMG
KMGNCUSDCR	31-Jul-08 KMGNC
KMGNCUSDMR	31-Jul-08 KMGNC
KMHEURCR	31-Jul-08 KMH
KMHEURMM	31-Jul-08 KMH
KMHJPYCR	31-Jul-08 KMH
KMHJPYMR	31-Jul-08 KMH

Kingfisher PLC		35403 SNRFOR	JPY
Kingfisher PLC		35403 SNRFOR	JPY
Kingfisher PLC		35403 SNRFOR	NOK
Kingfisher PLC		35403 SNRFOR	SEK
Kingfisher PLC		35403 SNRFOR	SGD
Kingfisher PLC		35403 SNRFOR	SGD
Kingfisher PLC		35403 SNRFOR	TWD
Kingfisher PLC		35403 SNRFOR	USD
Kingfisher PLC		35403 SNRFOR	USD
Kingfisher PLC		35403 SNRFOR	USD
Kingfisher PLC		35403 SNRFOR	USD
KION GROUP GmbH		SECDOM	EUR
KION GROUP GmbH		SECDOM	EUR
KION GROUP GmbH		SECDOM	USD
Kitakyushu City		SNRFOR	JPY
Kitakyushu City		SNRFOR	JPY
Kitakyushu City		SNRFOR	JPY
Kintetsu Corp	JM66AM	SNRFOR	EUR
Kintetsu Corp	JM66AM	SNRFOR	EUR
Kintetsu Corp	JM66AM	SNRFOR	GBP
Kintetsu Corp	JM66AM	SNRFOR	JPY
Kintetsu Corp	JM66AM	SNRFOR	JPY
Kintetsu Corp	JM66AM	SNRFOR	JPY
Kintetsu Corp	JM66AM	SNRFOR	USD
Kintetsu Corp	JM66AM	SNRFOR	USD
Kintetsu Corp	JM66AM	SNRFOR	USD
MTU Aero Engines GmbH	DIABBO	SNRFOR	EUR
MTU Aero Engines GmbH	DIABBO	SNRFOR	EUR
MTU Aero Engines GmbH	DIABBO	SNRFOR	USD
Korea Ld Corp	Y2DB5D	SNRFOR	USD
Korea Ld Corp	Y2DB5D	SNRFOR	USD
Kimberly Clark Corp	4DD79E	SNRFOR	AUD
Kimberly Clark Corp	4DD79E	SNRFOR	CAD
Kimberly Clark Corp	4DD79E	SNRFOR	EUR
Kimberly Clark Corp	4DD79E	SNRFOR	EUR
Kimberly Clark Corp	4DD79E	SNRFOR	EUR
Kimberly Clark Corp	4DD79E	SNRFOR	EUR
Kimberly Clark Corp	4DD79E	SNRFOR	GBP
Kimberly Clark Corp	4DD79E	SNRFOR	HKD
Kimberly Clark Corp	4DD79E	SNRFOR	JPY
Kimberly Clark Corp	4DD79E	SNRFOR	SGD
Kimberly Clark Corp	4DD79E	SNRFOR	TWD
Kimberly Clark Corp	4DD79E	SNRFOR	USD
Kimberly Clark Corp	4DD79E	SNRFOR	USD
Kimberly Clark Corp	4DD79E	SNRFOR	USD
Kimberly Clark Corp	4DD79E	SNRFOR	USD
Kimberly Clark Corp	4DD79E	SNRFOR	ZAR
Kerr Mcgee Corp	4DB5BE	SNRFOR	AUD
Kerr Mcgee Corp	4DB5BE	SNRFOR	AUD
Kerr Mcgee Corp	4DB5BE	SNRFOR	AUD
Kerr Mcgee Corp	4DB5BE	SNRFOR	CHF
Kerr Mcgee Corp	4DB5BE	SNRFOR	EUR
Kerr Mcgee Corp	4DB5BE	SNRFOR	EUR
Kerr Mcgee Corp	4DB5BE	SNRFOR	EUR
Kerr Mcgee Corp	4DB5BE	SNRFOR	EUR
Kerr Mcgee Corp	4DB5BE	SNRFOR	GBP
Kerr Mcgee Corp	4DB5BE	SNRFOR	HKD
Kerr Mcgee Corp	4DB5BE	SNRFOR	HKD
Kerr Mcgee Corp	4DB5BE	SNRFOR	JPY
Kerr Mcgee Corp	4DB5BE	SNRFOR	JPY
Kerr Mcgee Corp	4DB5BE	SNRFOR	USD
Kerr Mcgee Corp	4DB5BE	SNRFOR	USD
Kerr Mcgee Corp	4DB5BE	SNRFOR	USD
Kerr Mcgee Corp	4DB5BE	SNRFOR	USD
Kerr Mcgee Corp	4DB5BE	SUBLT2	EUR
Kerr Mcgee Corp	4DB5BE	SUBLT2	USD
Kerr Mcgee Corp	4DB5BE	SUBLT2	USD
Kerr Mcgee Corp	4DB5BE	SUBLT2	USD
Jt Stk Co KazMunayGas Natl Co	Y29DIP	SNRFOR	USD
Jt Stk Co KazMunayGas Natl Co	Y29DIP	SNRFOR	USD
Konica Minolta Hldgs Inc	JM9666	SNRFOR	EUR
Konica Minolta Hldgs Inc	JM9666	SNRFOR	EUR
Konica Minolta Hldgs Inc	JM9666	SNRFOR	JPY
Konica Minolta Hldgs Inc	JM9666	SNRFOR	JPY

CR	Composite	0.016138352	0.019039324	0.024172868	0.02872521	0.031224329	0.033650226
MM	Composite	1.55%	1.84%	2.32%	2.75%	3.00%	3.22%
MM	Composite	1.56%	1.80%	2.27%	2.77%	2.98%	3.23%
MM	Composite	0.015601461	0.017978885	0.022724335	0.027673037	0.029833312	0.032345106
CR	Composite	1.60%	1.85%	2.41%	2.85%	3.08%	3.31%
MM	Composite	1.56%	1.80%	2.27%	2.77%	2.98%	3.23%
MM	Composite	1.56%	1.80%	2.27%	2.77%	2.98%	3.23%
CR	Composite	0.016034373	0.018486021	0.024144655	0.028501694	0.030820533	0.033111605
MM	Composite	0.015601461	0.017978885	0.022724335	0.027673037	0.029833312	0.032345106
MR	Composite	0.015421858	0.017796335	0.022924998	0.027346446	0.029562811	0.031840698
XR	Composite						
MM	Composite						
MR	Composite						
MR	Composite						
CR	Composite	0.001088496	0.001088496	0.001478115	0.001478115	0.001478115	0.001876987
MM	Composite	0.11%	0.11%	0.15%	0.15%	0.15%	0.19%
MR	Composite						
CR	Composite	0.27%	0.29%	0.48%	0.54%	0.63%	0.68%
MM	Composite						
CR	Composite	0.27%	0.29%	0.48%	0.54%	0.63%	0.68%
CR	Composite	0.002755336	0.002918671	0.004804988	0.00540161	0.006183261	0.006641832
MR	Composite						
XR	Composite	0.21%	0.22%	0.36%	0.41%	0.47%	0.50%
CR	Composite	0.27%	0.29%	0.48%	0.54%	0.63%	0.68%
MR	Composite	0.27%	0.29%	0.46%	0.51%	0.59%	0.65%
XR	Composite						
CR	Composite	0.019688175	0.019688175	0.019688175	0.019688175	0.02284204	0.0263087
MM	Composite	0.019688175	0.019688175	0.019688175	0.019688175	0.02284204	0.025121737
MM	Composite	1.97%	1.97%	1.97%	1.97%	2.28%	2.51%
CR	Composite	0.45%	0.40%	0.52%	0.64%	0.76%	0.92%
MR	Composite						
MR	Composite	0.13%	0.21%	0.30%	0.26%	0.40%	0.45%
MR	Composite	0.13%	0.21%	0.32%	0.26%	0.40%	0.45%
CR	Composite	0.0013	0.00220275	0.003326433	0.002712724	0.00426193	0.004702556
MM	Composite	0.0013	0.00211464	0.003193375	0.002604215	0.004091453	0.004514454
MR	Composite	0.0013	0.002091165	0.003160111	0.002574154	0.004048833	0.004467429
XR	Composite						
MR	Composite	0.0013	0.002091165	0.003160111	0.002574154	0.004048833	0.004467429
MR	Composite	0.0013	0.002091165	0.003160111	0.002574154	0.004048833	0.004467429
MR	Composite	0.13%	0.21%	0.30%	0.26%	0.40%	0.45%
MR	Composite	0.13%	0.21%	0.32%	0.26%	0.40%	0.45%
MR	Composite	0.13%	0.21%	0.32%	0.26%	0.40%	0.45%
CR	Composite	0.13%	0.22%	0.33%	0.27%	0.43%	0.47%
MM	Composite						
MR	Composite	0.13%	0.21%	0.32%	0.26%	0.40%	0.45%
XR	Composite	0.13%	0.20%	0.30%	0.25%	0.39%	0.43%
MR	Composite	0.13%	0.21%	0.32%	0.26%	0.40%	0.45%
CR	Composite	0.001997667	0.002226367	0.001833333	0.002893001	0.002886925	0.003082285
MR	Composite	0.20%	0.22%	0.18%	0.29%	0.29%	0.31%
XR	Composite	0.20%	0.22%	0.18%	0.29%	0.29%	0.31%
MR	Composite	0.0020005	0.0022452	0.001833333	0.002898223	0.002887703	0.003088499
CR	Composite	0.21%	0.24%	0.19%	0.31%	0.31%	0.33%
MM	Composite	0.20%	0.23%	0.19%	0.29%	0.29%	0.31%
MR	Composite	0.20%	0.22%	0.18%	0.29%	0.29%	0.31%
XR	Composite	0.19%	0.22%	0.18%	0.28%	0.28%	0.30%
MR	Composite	0.0020005	0.0022452	0.001833333	0.002898223	0.002887703	0.003088499
MR	Composite	0.20%	0.22%	0.18%	0.29%	0.29%	0.31%
XR	Composite	0.19%	0.22%	0.18%	0.28%	0.28%	0.30%
MR	Composite	0.20%	0.22%	0.18%	0.29%	0.29%	0.31%
XR	Composite	0.20%	0.22%	0.18%	0.29%	0.29%	0.31%
CR	Composite	0.002117128	0.002364249	0.001929825	0.003058851	0.00305289	0.003252601
MM	Composite						
MR	Composite	0.20%	0.22%	0.18%	0.29%	0.29%	0.31%
XR	Composite	0.001937172	0.002207	0.001765789	0.002798848	0.002793394	0.00297613
CR	Composite						
CR	Composite	0.003348	0.003348	0.004722	0.004722	0.00526	0.00526
MR	Composite	0.33%	0.33%	0.47%	0.47%	0.53%	0.53%
XR	Composite						
CR	Composite	0.021526667	0.021526667	0.0261	0.0298	0.03255	0.03455
MR	Composite	2.05%	2.05%	2.61%	2.98%	3.26%	3.45%
CR	Composite						
MM	Composite						
CR	Composite	0.14%	0.20%	0.25%	0.27%	0.31%	0.36%
MR	Composite						

3.42%	0.034615969	0.034531784	0.035249029	0.035491626	0.4 BBB	BBB
3.27%	3.32%	3.32%	3.37%	3.39%	0.4 A	A
3.30%	3.34%	3.36%	3.34%	3.38%	0.4 AA	AAA
3.30%	0.033437303	0.033618799	0.033447462	0.033830379	0.4 AA	AAA
3.40%	3.42%	3.52%	3.60%	3.66%	0.4 AA	AA
3.30%	3.34%	3.36%	3.34%	3.38%	0.4 AA	AAA
3.30%	3.34%	3.36%	3.34%	3.38%	0.4 AA	AAA
3.40%	0.034218131	0.035190449	0.036039365	0.03655243	0.4 AA	AA
3.30%	0.033437303	0.033618799	0.033447462	0.033830379	0.4 AA	AAA
3.26%	0.032921617	0.033430926	0.033387643	0.033942342	0.4 A	AA
					0.4	
					0.7	
					0.7	
					0.7	
0.001876987	0.001876987	0.001876987	0.001876987	0.001876987	0.25	NR
0.19%	0.19%	0.19%	0.19%	0.19%	0.25	NR
					0.25	
0.76%	0.83%	0.94%	1.06%	0.94%	0.4 BB	A
					0.37	
0.76%	0.83%	0.94%	1.06%	0.94%	0.4 BB	A
0.73%	0.008155007	0.00942683	0.010621249	0.009375	0.3625 A	AA
					0.37	
0.56%	0.62%	0.71%	0.80%	0.94%	0.37 BBB	A
0.76%	0.83%	0.94%	1.06%	0.94%	0.4 BB	A
0.71%	0.79%	0.94%	1.06%	0.94%	0.37 BB	BBB
					0.37	
2.79%	0.030375	0.032012074	0.032012074	0.032012074	0.4	
2.79%	0.030375	0.032012074	0.032012074	0.032012074	0.4	
2.79%	3.04%	3.20%	3.20%	3.20%	0.4	
0.93%	1.00%	1.03%	1.06%	1.12%	0.275 NR	NR
					0.275	
0.49%	0.55%	0.72%	0.59%	0.83%	0.4 NR	BB
0.49%	0.55%	0.72%	0.59%	0.83%	0.4 NR	A
0.51%	0.005741711	0.007552632	0.005898	0.008271936	0.4 NR	BBB
0.49%	0.005512042	0.007250526	0.005898	0.008271936	0.4 NR	BBB
0.49%	0.005454625	0.007175	0.005898	0.008271936	0.4 NR	A
					0.4	
0.49%	0.005454625	0.007175	0.005898	0.008271936	0.4 NR	A
0.49%	0.005454625	0.007175	0.005898	0.008271936	0.4 NR	A
0.49%	0.55%	0.72%	0.59%	0.83%	0.4 NR	BB
0.49%	0.55%	0.72%	0.59%	0.83%	0.4 NR	A
0.49%	0.55%	0.72%	0.59%	0.83%	0.4 NR	A
0.51%	0.57%	0.76%	0.59%	0.83%	0.4 NR	BBB
					0.4	
0.49%	0.55%	0.72%	0.59%	0.83%	0.4 NR	A
0.47%	0.53%	0.69%	0.59%	0.83%	0.4 NR	BBB
0.49%	0.55%	0.72%	0.59%	0.83%	0.4 NR	A
0.43%	0.005259722	0.005698912	0.007796167	0.007208333	0.4 BB	BB
0.43%	0.53%	0.57%	0.78%	0.72%	0.4 BB	BB
0.43%	0.53%	0.57%	0.78%	0.72%	0.4 BB	BB
0.43%	0.005260278	0.005721134	0.007837	0.007208333	0.4 A	A
0.45%	0.56%	0.60%	0.83%	0.72%	0.4 BBB	BBB
0.43%	0.53%	0.58%	0.79%	0.72%	0.4 BBB	BBB
0.43%	0.53%	0.57%	0.78%	0.72%	0.4 A	A
0.41%	0.51%	0.55%	0.76%	0.72%	0.4 BBB	A
0.43%	0.005260278	0.005721134	0.007837	0.007208333	0.4 A	A
0.43%	0.53%	0.57%	0.78%	0.72%	0.4 A	A
0.41%	0.51%	0.55%	0.76%	0.72%	0.4 BBB	A
0.43%	0.53%	0.57%	0.78%	0.72%	0.4 BB	BB
0.43%	0.53%	0.57%	0.78%	0.72%	0.4 BB	BB
0.45%	0.005561017	0.00600662	0.00825903	0.007208333	0.4 BBB	BBB
					0.4	
0.43%	0.53%	0.57%	0.78%	0.72%	0.4 A	A
0.41%	0.005088331	0.005496057	0.007557012	0.007208333	0.4 BBB	A
					0.4	
0.62%	0.00726335	0.0076279	0.0076279	0.0076279	0.4	NR
0.62%	0.73%	0.76%	0.76%	0.76%	0.4	NR
					0.4	
0.03895	0.03895	0.03895	0.03895	0.03895	0.25	A
3.90%	3.90%	3.90%	3.90%	3.90%	0.25	BBB
					0.366666666	
					0.366666666	
0.40%	0.50%	0.52%	0.68%	0.66%	0.3625 BBB	A
					0.366666666	

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
	NR		NR		
	NR		NR		
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
	NR	NR	BB	NR	NR
	NR	NR	BBB	NR	NR
	NR	NR	BBB	NR	NR
NR	NR	NR	BB	NR	NR
BB	BB	B	B	B	BBB
A	A	BBB	BBB	BBB	AA
BBB	BBB	BB	BB	BB	A
BBB	BBB	BB	BB	BB	A
A	A	BBB	BBB	BBB	AA
A	A	BBB	BBB	BBB	AA
A	A	BBB	BBB	BBB	AA
BB	BB	B	B	B	BBB
A	A	BBB	BBB	BBB	AA
A	A	BBB	BBB	BBB	AA
BBB	BBB	BB	BB	BB	A
A	A	BBB	BBB	BBB	AA
BBB	BBB	BB	BB	BB	A
A	A	BBB	BBB	BBB	AA
CCC	BBB	BBB	BBB	BBB	B
CCC	BBB	BBB	BBB	BBB	B
CCC	BBB	BBB	BBB	BBB	B
BB	AA	AA	AA	AA	BBB
B	A	A	A	A	BB
B	A	A	A	A	BB
BB	AA	AA	AA	AA	BBB
B	A	A	A	A	BB
BB	AA	AA	AA	AA	BBB
BB	AA	AA	AA	AA	BBB
B	A	A	A	A	BB
CCC	BBB	BBB	BBB	BBB	B
CCC	BBB	BBB	BBB	BBB	B
B	A	A	A	A	BB
BB	AA	AA	AA	AA	BBB
B	A	A	A	A	BB
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
A	AA	AA	AA	A	A

BBB	BBB	BBB	A	5 Consumer Services
A	A	A	A	5 Consumer Services
AA	AAA	AA	AAA	16 Consumer Services
AA	AAA	AA	AAA	16 Consumer Services
A	A	A	AA	9 Consumer Services
AA	AAA	AA	AAA	16 Consumer Services
AA	AAA	AA	AAA	16 Consumer Services
A	A	A	AA	9 Consumer Services
AA	AAA	AA	AAA	16 Consumer Services
A	AA	A	AAA	18 Consumer Services
			NR	Consumer Services
			NR	
			NR	
			NR	
			NR	2 Government
			NR	2 Government
			NR	Government
BB	BB	NR	A	3 Consumer Services
			NR	Consumer Services
BB	BB	NR	A	3 Consumer Services
A	A	NR	AA	9 Consumer Services
			NR	Consumer Services
BBB	BBB	NR	AA	9 Consumer Services
BB	BB	NR	A	3 Consumer Services
BB	BB	NR	A	4 Consumer Services
			NR	Consumer Services
NR			NR	3 Industrials
NR			NR	3 Industrials
NR			NR	3 Industrials
NR	NR	NR	NR	3 Industrials
			NR	Industrials
B	NR	NR	B	7 Consumer Goods
BBB	NR	NR	B	7 Consumer Goods
BB	NR	NR	B	7 Consumer Goods
BB	NR	NR	B	7 Consumer Goods
BBB	NR	NR	B	7 Consumer Goods
			NR	Consumer Goods
BBB	NR	NR	B	7 Consumer Goods
BBB	NR	NR	B	7 Consumer Goods
B	NR	NR	B	7 Consumer Goods
BBB	NR	NR	B	7 Consumer Goods
BBB	NR	NR	B	7 Consumer Goods
BB	NR	NR	B	7 Consumer Goods
			NR	Consumer Goods
BBB	NR	NR	B	7 Consumer Goods
BB	NR	NR	B	7 Consumer Goods
BBB	NR	NR	B	7 Consumer Goods
B	BB	NR	B	7 Oil & Gas
B	BB	NR	B	7 Oil & Gas
B	BB	NR	B	7 Oil & Gas
BBB	A	NR	B	7 Oil & Gas
BB	BBB	NR	B	7 Oil & Gas
BB	BBB	NR	B	7 Oil & Gas
BBB	A	NR	B	7 Oil & Gas
BB	BBB	NR	B	7 Oil & Gas
BBB	A	NR	B	7 Oil & Gas
BBB	A	NR	B	7 Oil & Gas
BB	BBB	NR	B	7 Oil & Gas
B	BB	NR	B	7 Oil & Gas
B	BB	NR	B	7 Oil & Gas
BB	BBB	NR	B	7 Oil & Gas
			NR	Oil & Gas
BBB	A	NR	B	7 Oil & Gas
BB	BBB	NR	B	7 Oil & Gas
			NR	Oil & Gas
		NR	NR	2 Oil & Gas
		NR	NR	2 Oil & Gas
			NR	Oil & Gas
			NR	2
			NR	2
			NR	Technology
			NR	Technology
NR	NR	NR	A	8 Technology
			NR	Technology

Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB				
Europe	Germany						
Europe	Germany						
Europe	Germany						
Asia	Japan		AA		Thin		Thin
Asia	Japan		AA		Thin		Thin
Asia	Japan		AA				
Asia	Japan	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A				
Europe	Germany	BB	BB				Thin
Europe	Germany	BB	BB				Thin
Europe	Germany	BB	BB				Thin
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	BBB				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA		Thin		Thin
N.Amer	United States	BB	AA		Thin		Thin
N.Amer	United States	BB	AA				
E.Eur	Kazakhstan	BBB			CcyGrp	Thin	Thin
E.Eur	Kazakhstan	BBB			DocAdj	Thin	Thin
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
Thin	DocAdj	Thin	Thin	Thin		
Thin	CcyGrp	Thin	Thin	Thin		
Thin	CcyGrp	Thin	Thin	Thin		
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	Thin	Thin	Thin			Thin
	Thin	Thin	Thin			Thin
Thin	Thin		Thin			
Thin	Thin		Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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KMHJPYXR	31-Jul-08 KMH
KMHUSDCR	31-Jul-08 KMH
KMHUSDMM	31-Jul-08 KMH
KMHUSDMR	31-Jul-08 KMH
KMPAUDCR	31-Jul-08 KMP
KMPAUDMR	31-Jul-08 KMP
KMPCHFMR	31-Jul-08 KMP
KMPEURCR	31-Jul-08 KMP
KMPEURMM	31-Jul-08 KMP
KMPEURMR	31-Jul-08 KMP
KMPEURXR	31-Jul-08 KMP
KMPGBPMR	31-Jul-08 KMP
KMPHKDMR	31-Jul-08 KMP
KMPJPYMR	31-Jul-08 KMP
KMPNOKMR	31-Jul-08 KMP
KMPSEKMR	31-Jul-08 KMP
KMPSGDMR	31-Jul-08 KMP
KMPUSDCR	31-Jul-08 KMP
KMPUSDMM	31-Jul-08 KMP
KMPUSDMR	31-Jul-08 KMP
KMPUSDXR	31-Jul-08 KMP
KNBZMKEURCR	31-Jul-08 KNBZMK
KNBZMKEURMM	31-Jul-08 KNBZMK
KNBZMKUSDCR	31-Jul-08 KNBZMK
KNBZMKUSDMM	31-Jul-08 KNBZMK
KNBZMKUSDMR	31-Jul-08 KNBZMK
KNHCEURCR	31-Jul-08 KNHC
KNHCJPYCR	31-Jul-08 KNHC
KNHCUSDCR	31-Jul-08 KNHC
KNHCUSDMR	31-Jul-08 KNHC
KNIGHTUSDMR	31-Jul-08 KNIGHT
KNIGHTUSDXR	31-Jul-08 KNIGHT
KNIGHTAUDMR	31-Jul-08 KNIGHT
KNIGHTCADMR	31-Jul-08 KNIGHT
KNIGHTCHFMR	31-Jul-08 KNIGHT
KNIGHTEURCR	31-Jul-08 KNIGHT
KNIGHTEURMM	31-Jul-08 KNIGHT
KNIGHTEURMR	31-Jul-08 KNIGHT
KNIGHTEURXR	31-Jul-08 KNIGHT
KNIGHTHKDMR	31-Jul-08 KNIGHT
KNIGHTJPYMR	31-Jul-08 KNIGHT
KNIGHTNOKMR	31-Jul-08 KNIGHT
KNIGHTSGDMR	31-Jul-08 KNIGHT
KNIGHTTWDCR	31-Jul-08 KNIGHT
KNIGHTTWDMR	31-Jul-08 KNIGHT
KNIGHTUSDCR	31-Jul-08 KNIGHT
KNIGHTUSDMM	31-Jul-08 KNIGHT
KNIGHTUSDMR	31-Jul-08 KNIGHT
KNIGHTUSDXR	31-Jul-08 KNIGHT
KNOGREURCR	31-Jul-08 KNOGR
KNOGREURMM	31-Jul-08 KNOGR
KNOGREURMR	31-Jul-08 KNOGR
KNOGRUSDCR	31-Jul-08 KNOGR
KNOGRUSDMM	31-Jul-08 KNOGR
KNOGRUSDMR	31-Jul-08 KNOGR
KOAUDMR	31-Jul-08 KO
KOEURCR	31-Jul-08 KO
KOEURMM	31-Jul-08 KO
KOEURMR	31-Jul-08 KO
KOEURXR	31-Jul-08 KO
KOGBPMR	31-Jul-08 KO
KOHKDCR	31-Jul-08 KO
KOHKDMR	31-Jul-08 KO
KOJPYMR	31-Jul-08 KO
KOUSDCR	31-Jul-08 KO
KOUSDMM	31-Jul-08 KO
KOUSDMR	31-Jul-08 KO
KOUSDXR	31-Jul-08 KO
KOZARMR	31-Jul-08 KO
KOBEEURCR	31-Jul-08 KOBE
KOBEEURMM	31-Jul-08 KOBE
KOBEJPYCR	31-Jul-08 KOBE
KOBEJPYMM	31-Jul-08 KOBE
KOBEJPYMR	31-Jul-08 KOBE

Konica Minolta Hldgs Inc	JM9666	SNRFOR	JPY
Konica Minolta Hldgs Inc	JM9666	SNRFOR	USD
Konica Minolta Hldgs Inc	JM9666	SNRFOR	USD
Konica Minolta Hldgs Inc	JM9666	SNRFOR	USD
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	AUD
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	AUD
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	CHF
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	EUR
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	EUR
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	EUR
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	EUR
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	GBP
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	HKD
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	JPY
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	NOK
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	SEK
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	SGD
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	USD
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	USD
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	USD
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	USD
Khazanah Nasional BHD	Y2BCAV	SNRFOR	EUR
Khazanah Nasional BHD	Y2BCAV	SNRFOR	EUR
Khazanah Nasional BHD	Y2BCAV	SNRFOR	USD
Khazanah Nasional BHD	Y2BCAV	SNRFOR	USD
Khazanah Nasional BHD	Y2BCAV	SNRFOR	USD
KOREA Natl Hsg Corp	Y2DC94	SNRFOR	EUR
KOREA Natl Hsg Corp	Y2DC94	SNRFOR	JPY
KOREA Natl Hsg Corp	Y2DC94	SNRFOR	USD
KOREA Natl Hsg Corp	Y2DC94	SNRFOR	USD
Knight Inc	4DI90F	SECDOM	USD
Knight Inc	4DI90F	SECDOM	USD
Knight Inc	4DI90F	SNRFOR	AUD
Knight Inc	4DI90F	SNRFOR	CAD
Knight Inc	4DI90F	SNRFOR	CHF
Knight Inc	4DI90F	SNRFOR	EUR
Knight Inc	4DI90F	SNRFOR	EUR
Knight Inc	4DI90F	SNRFOR	EUR
Knight Inc	4DI90F	SNRFOR	EUR
Knight Inc	4DI90F	SNRFOR	HKD
Knight Inc	4DI90F	SNRFOR	JPY
Knight Inc	4DI90F	SNRFOR	NOK
Knight Inc	4DI90F	SNRFOR	SGD
Knight Inc	4DI90F	SNRFOR	TWD
Knight Inc	4DI90F	SNRFOR	TWD
Knight Inc	4DI90F	SNRFOR	USD
Knight Inc	4DI90F	SNRFOR	USD
Knight Inc	4DI90F	SNRFOR	USD
Knight Inc	4DI90F	SNRFOR	USD
Knorr Bremse AG	DGCBBG	SNRFOR	EUR
Knorr Bremse AG	DGCBBG	SNRFOR	EUR
Knorr Bremse AG	DGCBBG	SNRFOR	EUR
Knorr Bremse AG	DGCBBG	SNRFOR	USD
Knorr Bremse AG	DGCBBG	SNRFOR	USD
Knorr Bremse AG	DGCBBG	SNRFOR	USD
Coca Cola Co	1AA337	SNRFOR	AUD
Coca Cola Co	1AA337	SNRFOR	EUR
Coca Cola Co	1AA337	SNRFOR	EUR
Coca Cola Co	1AA337	SNRFOR	EUR
Coca Cola Co	1AA337	SNRFOR	EUR
Coca Cola Co	1AA337	SNRFOR	GBP
Coca Cola Co	1AA337	SNRFOR	HKD
Coca Cola Co	1AA337	SNRFOR	HKD
Coca Cola Co	1AA337	SNRFOR	JPY
Coca Cola Co	1AA337	SNRFOR	USD
Coca Cola Co	1AA337	SNRFOR	USD
Coca Cola Co	1AA337	SNRFOR	USD
Coca Cola Co	1AA337	SNRFOR	USD
Coca Cola Co	1AA337	SNRFOR	ZAR
City Kobe	JM77BB	SNRFOR	EUR
City Kobe	JM77BB	SNRFOR	EUR
City Kobe	JM77BB	SNRFOR	JPY
City Kobe	JM77BB	SNRFOR	JPY
City Kobe	JM77BB	SNRFOR	JPY

XR	Composite	0.10%	0.16%	0.19%	0.20%	0.24%	0.27%
CR	Composite	0.00124	0.002070871	0.002426956	0.002632407	0.003154974	0.003545601
MM	Composite						
MR	Composite						
CR	Composite	0.34%	0.39%	0.62%	0.72%	0.83%	0.92%
MR	Composite	0.34%	0.39%	0.62%	0.72%	0.83%	0.92%
MR	Composite	0.34%	0.39%	0.62%	0.73%	0.83%	0.92%
CR	Composite	0.36%	0.41%	0.66%	0.77%	0.87%	0.97%
MM	Composite	0.34%	0.39%	0.63%	0.74%	0.84%	0.93%
MR	Composite	0.34%	0.39%	0.62%	0.73%	0.83%	0.92%
XR	Composite						
MR	Composite	0.34%	0.39%	0.62%	0.73%	0.83%	0.92%
MR	Composite	0.34%	0.39%	0.62%	0.73%	0.83%	0.92%
MR	Composite	0.34%	0.39%	0.62%	0.72%	0.83%	0.92%
MR	Composite	0.34%	0.39%	0.62%	0.73%	0.83%	0.92%
MR	Composite	0.34%	0.39%	0.62%	0.73%	0.83%	0.92%
MR	Composite	0.34%	0.39%	0.62%	0.73%	0.83%	0.92%
CR	Composite	0.003556065	0.004053327	0.006557599	0.007679188	0.008717759	0.009709131
MM	Composite						
MR	Composite	0.34%	0.39%	0.62%	0.73%	0.83%	0.92%
XR	Composite	0.33%	0.37%	0.60%	0.70%	0.80%	0.89%
CR	Composite						
MM	Composite						
CR	Composite	0.005873861	0.0066	0.006475	0.01049315	0.01205	0.012962277
MM	Composite						
MR	Composite						
CR	Composite	0.48%	0.52%	0.50%	0.58%	0.75%	0.91%
CR	Composite	0.004774325	0.005228474	0.004975	0.0058	0.00745	0.009185715
CR	Composite	0.48%	0.52%	0.50%	0.58%	0.75%	0.91%
MR	Composite	0.48%	0.52%	0.50%	0.58%	0.75%	0.88%
MR	Composite	1.23%	1.23%	1.23%	1.23%	1.53%	1.53%
XR	Composite	0.0123	0.0123	0.0123	0.0123	0.01525	0.01525
MR	Composite	0.54%	0.63%	0.94%	1.27%	1.37%	1.48%
MR	Composite	0.54%	0.63%	0.94%	1.27%	1.38%	1.48%
MR	Composite						
CR	Composite	0.005708947	0.006664416	0.009854475	0.013378375	0.01447825	0.015600017
MM	Composite	0.55%	0.64%	0.95%	1.28%	1.39%	1.50%
MR	Composite	0.0054235	0.006331195	0.009361752	0.012709456	0.013754337	0.014821507
XR	Composite						
MR	Composite	0.54%	0.63%	0.94%	1.27%	1.38%	1.48%
MR	Composite	0.0054235	0.006329927	0.009359667	0.012707512	0.013744918	0.01480413
MR	Composite						
MR	Composite	0.0054235	0.006331195	0.009361752	0.012709456	0.013754337	0.014821507
CR	Composite	0.005708947	0.006664416	0.009854475	0.013378375	0.01447825	0.015600017
MR	Composite	0.0054235	0.006331195	0.009361752	0.012709456	0.013754337	0.014821507
CR	Composite	0.005708947	0.006664416	0.009854475	0.013378375	0.01447825	0.015600017
MM	Composite						
MR	Composite	0.0054235	0.006331195	0.009361752	0.012709456	0.013754337	0.014821507
XR	Composite	0.005223687	0.006097941	0.009016845	0.012241213	0.013247599	0.014274016
CR	Composite	0.002899505	0.002899505	0.002899505	0.00339818	0.00373673	0.003948395
MM	Composite	0.002899505	0.002899505	0.002899505	0.00339818	0.00373673	0.003948395
MR	Composite						
CR	Composite						
MM	Composite	0.002899505	0.002899505	0.002899505	0.00339818	0.00373673	0.003948395
MR	Composite						
MR	Composite	0.09%	0.26%	0.28%	0.32%	0.36%	0.41%
CR	Composite	0.09%	0.27%	0.30%	0.33%	0.38%	0.43%
MM	Composite	0.09%	0.26%	0.28%	0.32%	0.36%	0.42%
MR	Composite	0.09%	0.26%	0.28%	0.33%	0.37%	0.41%
XR	Composite						
MR	Composite	0.09%	0.26%	0.28%	0.33%	0.37%	0.41%
CR	Composite	0.000938	0.002710787	0.002953387	0.003311362	0.003760952	0.004349367
MR	Composite	0.000938	0.002575247	0.002805717	0.003266708	0.003663622	0.004149873
MR	Composite	0.09%	0.26%	0.28%	0.32%	0.36%	0.41%
CR	Composite	0.000938	0.002710787	0.002953387	0.003311362	0.003760952	0.004349367
MM	Composite						
MR	Composite	0.09%	0.26%	0.28%	0.33%	0.37%	0.41%
XR	Composite	0.000938	0.00248037	0.002702349	0.003029896	0.003441271	0.00397967
MR	Composite	0.09%	0.26%	0.28%	0.33%	0.37%	0.41%
CR	Composite						
MM	Composite						
CR	Composite	0.10%	0.10%	0.20%	0.20%	0.22%	0.26%
MM	Composite	0.10%	0.10%	0.20%	0.20%	0.22%	0.26%
MR	Composite						

0.30%	0.37%	0.52%	0.68%	0.66%	0.366666666 BBB	BBB
0.41%	0.005013556	0.005233	0.006826	0.006635	0.366666666 BB	BB
					0.366666666	
					0.366666666	
0.98%	1.08%	1.24%	1.09%	1.26%	0.4 BB	BB
0.98%	1.08%	1.24%	1.09%	1.26%	0.4 BB	BB
0.98%	1.09%	1.24%	1.09%	1.27%	0.4 A	A
1.04%	1.14%	1.30%	1.09%	1.34%	0.4 BBB	BBB
1.00%	1.10%	1.25%	1.09%	1.28%	0.4 BBB	BBB
0.98%	1.09%	1.24%	1.09%	1.27%	0.4 A	A
					0.4	
0.98%	1.09%	1.24%	1.09%	1.27%	0.4 A	A
0.98%	1.09%	1.24%	1.09%	1.27%	0.4 A	A
0.98%	1.08%	1.24%	1.09%	1.26%	0.4 BB	BB
0.98%	1.09%	1.24%	1.09%	1.27%	0.4 A	A
0.98%	1.09%	1.24%	1.09%	1.27%	0.4 A	A
0.98%	1.09%	1.24%	1.09%	1.27%	0.4 A	A
1.04%	0.011429735	0.013008288	0.01089615	0.013358058	0.4 BBB	BBB
					0.4	
0.98%	1.09%	1.24%	1.09%	1.27%	0.4 A	A
0.95%	1.05%	1.19%	1.09%	1.22%	0.4 BBB	BBB
					0.4	
					0.4	
1.39%	0.014575	0.014575	0.014575	0.014575	0.4 NR	NR
					0.4	
					0.4	
0.97%	1.06%	1.09%	1.12%	1.15%	0.375 NR	NR
0.97%	0.010562132	0.010892497	0.01115	0.01145	0.375 NR	NR
0.97%	1.06%	1.09%	1.12%	1.15%	0.375 NR	NR
0.92%	1.00%	1.03%	1.12%	1.15%	0.375 NR	NR
1.85%	1.85%	1.85%	1.85%	1.85%	0.675	
1.85%	1.85%	1.85%	1.85%	1.85%	0.675	
1.58%	1.67%	1.66%	1.78%	1.81%	0.4 BB	BB
1.58%	1.67%	1.66%	1.78%	1.81%	0.4 A	A
					0.4	
1.66%	0.017582002	0.016567246	0.017776339	0.018097943	0.4 BBB	BBB
1.59%	1.69%	1.66%	1.78%	1.81%	0.4 BBB	BBB
1.58%	0.016704738	0.016567246	0.017776339	0.018097943	0.4 A	A
					0.4	
1.58%	1.67%	1.66%	1.78%	1.81%	0.4 A	A
1.58%	0.016676169	0.016567246	0.017776339	0.018097943	0.4 BB	BB
					0.4	
1.58%	0.016704738	0.016567246	0.017776339	0.018097943	0.4 A	A
1.66%	0.017582002	0.016567246	0.017776339	0.018097943	0.4 BBB	BBB
1.58%	0.016704738	0.016567246	0.017776339	0.018097943	0.4 A	A
1.66%	0.017582002	0.016567246	0.017776339	0.018097943	0.4 BBB	BBB
					0.4	
1.58%	0.016704738	0.016567246	0.017776339	0.018097943	0.4 A	A
1.52%	0.016087532	0.016567246	0.017776339	0.018097943	0.4 BBB	BBB
0.44%	0.004960052	0.004960052	0.004960052	0.004960052	0.4	
0.44%	0.004960052	0.004960052	0.004960052	0.004960052	0.4	
					0.4	
					0.4	
0.44%	0.004960052	0.004960052	0.004960052	0.004960052	0.4	
					0.4	
0.45%	0.51%	0.53%	0.59%	0.83%	0.4 NR	B
0.48%	0.54%	0.53%	0.59%	0.83%	0.4 NR	BB
0.46%	0.52%	0.53%	0.59%	0.83%	0.4 NR	BB
0.46%	0.51%	0.53%	0.59%	0.83%	0.4 NR	BBB
					0.4	
0.46%	0.51%	0.53%	0.59%	0.83%	0.4 NR	BBB
0.48%	0.005386042	0.0053017	0.00585	0.00825	0.4 NR	BB
0.46%	0.005133146	0.0053017	0.00585	0.00825	0.4 NR	BBB
0.45%	0.51%	0.53%	0.59%	0.83%	0.4 NR	B
0.48%	0.005386042	0.0053017	0.00585	0.00825	0.4 NR	BB
					0.4	
0.46%	0.51%	0.53%	0.59%	0.83%	0.4 NR	BBB
0.44%	0.004928228	0.0053017	0.00585	0.00825	0.4 NR	BB
0.46%	0.51%	0.53%	0.59%	0.83%	0.4 NR	BBB
					0.314	
					0.314	
0.32%	0.34%	0.34%	0.34%	0.34%	0.35	NR
0.32%	0.34%	0.34%	0.34%	0.34%	0.314	NR
					0.314	

BBB	A	A	A	BBB	BBB
BB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	BB	NR	BB	NR	NR
NR	NR	NR	A	A	A
NR	NR	NR	BB	BB	BB
NR	NR	NR	A	A	A
NR	NR	NR	BBB	BBB	BBB
	NR		NR	NR	
	NR		NR	NR	
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	B	B	B	B	BB
BBB	BB	BB	BB	BB	BBB
BBB	BB	BB	BB	BB	BBB
A	BBB	BBB	BBB	BBB	A
A	BBB	BBB	BBB	BBB	A
BBB	BB	BB	BB	BB	BBB
A	BBB	BBB	BBB	BBB	A
BB	B	B	B	B	BB
BBB	BB	BB	BB	BB	BBB
A	BBB	BBB	BBB	BBB	A
BBB	BB	BB	BB	BB	BBB
A	BBB	BBB	BBB	BBB	A
	NR	NR	BBB	NR	NR
	NR	NR	BB	NR	NR

NR	NR	NR	A	8 Technology
NR	NR	NR	A	8 Technology
			NR	Technology
			NR	Technology
BB	NR	B	A	7 Oil & Gas
BB	NR	B	A	7 Oil & Gas
A	NR	BBB	A	7 Oil & Gas
BBB	NR	BB	A	7 Oil & Gas
BBB	NR	BB	A	7 Oil & Gas
A	NR	BBB	A	7 Oil & Gas
			NR	Oil & Gas
A	NR	BBB	A	7 Oil & Gas
A	NR	BBB	A	7 Oil & Gas
BB	NR	B	A	7 Oil & Gas
A	NR	BBB	A	7 Oil & Gas
A	NR	BBB	A	7 Oil & Gas
A	NR	BBB	A	7 Oil & Gas
BBB	NR	BB	A	7 Oil & Gas
			NR	Oil & Gas
A	NR	BBB	A	7 Oil & Gas
BBB	NR	BB	A	7 Oil & Gas
			NR	Government
			NR	Government
			NR	3 Government
			NR	Government
			NR	Government
A	NR	NR	NR	3 Government
BB	NR	NR	NR	4 Government
A	NR	NR	NR	3 Government
BBB	NR	NR	NR	4 Government
			NR	2 Oil & Gas
			NR	2 Oil & Gas
NR	NR	NR	A	11 Oil & Gas
NR	NR	NR	A	11 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	A	11 Oil & Gas
NR	NR	NR	A	11 Oil & Gas
NR	NR	NR	A	11 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	A	11 Oil & Gas
NR	NR	NR	A	11 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	A	11 Oil & Gas
NR	NR	NR	A	11 Oil & Gas
NR	NR	NR	A	11 Oil & Gas
NR	NR	NR	A	11 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	A	11 Oil & Gas
NR	NR	NR	A	11 Oil & Gas
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
NR	NR	NR	BBB	10 Consumer Goods
			NR	Government
			NR	Government
			NR	3 Government
			NR	3 Government
			NR	Government

Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	BBB				
Asia	Malaysia	A	BBB				
Asia	Malaysia	A	BBB	Thin	Thin	Thin	CcyGrp
Asia	Malaysia	A	BBB				
Asia	Malaysia	A	BBB				
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA				Thin
N.Amer	United States	BB	AA				Thin
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	AA			Thin	Thin
Europe	Germany	BBB	AA			Thin	Thin
Europe	Germany	BBB	AA				
Europe	Germany	BBB	AA				
Europe	Germany	BBB	AA			Thin	Thin
Europe	Germany	BBB	AA				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan		AA		Thin		Thin
Asia	Japan		AA		Thin		Thin
Asia	Japan		AA				

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	CcyGrp	Thin	Thin			
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
	Thin	Thin				
	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			

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KOBEJPYXR	31-Jul-08 KOBE
KOBEUSDCR	31-Jul-08 KOBE
KOBEUSDMM	31-Jul-08 KOBE
KOBSTLEURCR	31-Jul-08 KOBSTL
KOBSTLEURMM	31-Jul-08 KOBSTL
KOBSTLEURMR	31-Jul-08 KOBSTL
KOBSTLJPYCR	31-Jul-08 KOBSTL
KOBSTLJPYMR	31-Jul-08 KOBSTL
KOBSTLJPYXR	31-Jul-08 KOBSTL
KOBSTLUSDCR	31-Jul-08 KOBSTL
KOBSTLUSDMM	31-Jul-08 KOBSTL
KOCHLDEURCR	31-Jul-08 KOCHLD
KOCHLDEURMR	31-Jul-08 KOCHLD
KOCHLDUSDCR	31-Jul-08 KOCHLD
KOCHLDUSDMR	31-Jul-08 KOCHLD
KOEXPAUDCR	31-Jul-08 KOEXP
KOEXPCHFCR	31-Jul-08 KOEXP
KOEXPEURCR	31-Jul-08 KOEXP
KOEXPEURMM	31-Jul-08 KOEXP
KOEXPJPYCR	31-Jul-08 KOEXP
KOEXPTWDCR	31-Jul-08 KOEXP
KOEXPUSDCR	31-Jul-08 KOEXP
KOEXPUSDMM	31-Jul-08 KOEXP
KOEXPUSDMR	31-Jul-08 KOEXP
KOEXPUSDXR	31-Jul-08 KOEXP
KOJIMAJPYCR	31-Jul-08 KOJIMA
KOJIMAJPYXR	31-Jul-08 KOJIMA
KOKEIJPYCR	31-Jul-08 KOKEI
KOKEIJPYXR	31-Jul-08 KOKEI
KOMATSEURCR	31-Jul-08 KOMATS
KOMATSEURMM	31-Jul-08 KOMATS
KOMATSJPYCR	31-Jul-08 KOMATS
KOMATSJPYMR	31-Jul-08 KOMATS
KOMATSJPYXR	31-Jul-08 KOMATS
KOMATSUSDCR	31-Jul-08 KOMATS
KOMATSUSDMM	31-Jul-08 KOMATS
KOMATSUSDMR	31-Jul-08 KOMATS
KOMORIEURCR	31-Jul-08 KOMORI
KOMORIJPYCR	31-Jul-08 KOMORI
KOMORIUSDCR	31-Jul-08 KOMORI
KOMORIUSDMR	31-Jul-08 KOMORI
KONAMJPYCR	31-Jul-08 KONAM
KONAMJPYXR	31-Jul-08 KONAM
KONAMUSDCR	31-Jul-08 KONAM
KOREAAUDCR	31-Jul-08 KOREA
KOREAEURCR	31-Jul-08 KOREA
KOREAEURMM	31-Jul-08 KOREA
KOREAEURMR	31-Jul-08 KOREA
KOREAGBPCR	31-Jul-08 KOREA
KOREAHKDCR	31-Jul-08 KOREA
KOREAJPYCR	31-Jul-08 KOREA
KOREAKRWCR	31-Jul-08 KOREA
KOREASGDCR	31-Jul-08 KOREA
KOREATWDCR	31-Jul-08 KOREA
KOREAUSDCR	31-Jul-08 KOREA
KOREAUSDMM	31-Jul-08 KOREA
KOREAUSDMR	31-Jul-08 KOREA
KOREAUSDXR	31-Jul-08 KOREA
KOREATAUDCR	31-Jul-08 KOREAT
KOREATAUDMR	31-Jul-08 KOREAT
KOREATCHFCR	31-Jul-08 KOREAT
KOREATEURCR	31-Jul-08 KOREAT
KOREATEURMM	31-Jul-08 KOREAT
KOREATEURMR	31-Jul-08 KOREAT
KOREATGBPCR	31-Jul-08 KOREAT
KOREATHKDCR	31-Jul-08 KOREAT
KOREATHKDMR	31-Jul-08 KOREAT
KOREATJPYCR	31-Jul-08 KOREAT
KOREATKRWCR	31-Jul-08 KOREAT
KOREATSGDCR	31-Jul-08 KOREAT
KOREATSGDMR	31-Jul-08 KOREAT
KOREATTWDCR	31-Jul-08 KOREAT
KOREATUSDCR	31-Jul-08 KOREAT
KOREATUSDMM	31-Jul-08 KOREAT

City Kobe	JM77BB	SNRFOR	JPY
City Kobe	JM77BB	SNRFOR	USD
City Kobe	JM77BB	SNRFOR	USD
Kobe Stl Ltd	4DIHHB	SNRFOR	EUR
Kobe Stl Ltd	4DIHHB	SNRFOR	EUR
Kobe Stl Ltd	4DIHHB	SNRFOR	EUR
Kobe Stl Ltd	4DIHHB	SNRFOR	JPY
Kobe Stl Ltd	4DIHHB	SNRFOR	JPY
Kobe Stl Ltd	4DIHHB	SNRFOR	JPY
Kobe Stl Ltd	4DIHHB	SNRFOR	USD
Kobe Stl Ltd	4DIHHB	SNRFOR	USD
Koc Hldg AS	MS9AC6	SNRFOR	EUR
Koc Hldg AS	MS9AC6	SNRFOR	EUR
Koc Hldg AS	MS9AC6	SNRFOR	USD
Koc Hldg AS	MS9AC6	SNRFOR	USD
Korea Expwy Corp	Y2CF9H	SNRFOR	AUD
Korea Expwy Corp	Y2CF9H	SNRFOR	CHF
Korea Expwy Corp	Y2CF9H	SNRFOR	EUR
Korea Expwy Corp	Y2CF9H	SNRFOR	EUR
Korea Expwy Corp	Y2CF9H	SNRFOR	JPY
Korea Expwy Corp	Y2CF9H	SNRFOR	TWD
Korea Expwy Corp	Y2CF9H	SNRFOR	USD
Korea Expwy Corp	Y2CF9H	SNRFOR	USD
Korea Expwy Corp	Y2CF9H	SNRFOR	USD
Korea Expwy Corp	Y2CF9H	SNRFOR	USD
Kojima Co Ltd	JM7DFA	SNRFOR	JPY
Kojima Co Ltd	JM7DFA	SNRFOR	JPY
Hitachi Kokusai Elec Inc	JL2465	SNRFOR	JPY
Hitachi Kokusai Elec Inc	JL2465	SNRFOR	JPY
Komatsu Ltd	5F049D	SNRFOR	EUR
Komatsu Ltd	5F049D	SNRFOR	EUR
Komatsu Ltd	5F049D	SNRFOR	JPY
Komatsu Ltd	5F049D	SNRFOR	JPY
Komatsu Ltd	5F049D	SNRFOR	JPY
Komatsu Ltd	5F049D	SNRFOR	USD
Komatsu Ltd	5F049D	SNRFOR	USD
Komatsu Ltd	5F049D	SNRFOR	USD
KOMORI Corp	JM8EC4	SNRFOR	EUR
KOMORI Corp	JM8EC4	SNRFOR	JPY
KOMORI Corp	JM8EC4	SNRFOR	USD
KOMORI Corp	JM8EC4	SNRFOR	USD
KONAMI Corp	JM960J	SNRFOR	JPY
KONAMI Corp	JM960J	SNRFOR	JPY
KONAMI Corp	JM960J	SNRFOR	USD
Rep Korea	5F06AJ	SNRFOR	AUD
Rep Korea	5F06AJ	SNRFOR	EUR
Rep Korea	5F06AJ	SNRFOR	EUR
Rep Korea	5F06AJ	SNRFOR	EUR
Rep Korea	5F06AJ	SNRFOR	GBP
Rep Korea	5F06AJ	SNRFOR	HKD
Rep Korea	5F06AJ	SNRFOR	JPY
Rep Korea	5F06AJ	SNRFOR	KRW
Rep Korea	5F06AJ	SNRFOR	SGD
Rep Korea	5F06AJ	SNRFOR	TWD
Rep Korea	5F06AJ	SNRFOR	USD
Rep Korea	5F06AJ	SNRFOR	USD
Rep Korea	5F06AJ	SNRFOR	USD
Rep Korea	5F06AJ	SNRFOR	USD
KT Corp	4CA8ES	SNRFOR	AUD
KT Corp	4CA8ES	SNRFOR	AUD
KT Corp	4CA8ES	SNRFOR	CHF
KT Corp	4CA8ES	SNRFOR	EUR
KT Corp	4CA8ES	SNRFOR	EUR
KT Corp	4CA8ES	SNRFOR	EUR
KT Corp	4CA8ES	SNRFOR	GBP
KT Corp	4CA8ES	SNRFOR	HKD
KT Corp	4CA8ES	SNRFOR	HKD
KT Corp	4CA8ES	SNRFOR	JPY
KT Corp	4CA8ES	SNRFOR	KRW
KT Corp	4CA8ES	SNRFOR	SGD
KT Corp	4CA8ES	SNRFOR	SGD
KT Corp	4CA8ES	SNRFOR	TWD
KT Corp	4CA8ES	SNRFOR	USD
KT Corp	4CA8ES	SNRFOR	USD

XR	Composite	0.10%	0.10%	0.20%	0.20%	0.22%	0.20%
CR	Composite	0.10%	0.10%	0.20%	0.20%	0.22%	0.26%
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.27%	0.33%	0.43%	0.48%	0.56%	0.61%
CR	Composite	0.00265	0.00336825	0.004270837	0.004786166	0.005573785	0.006056351
MR	Composite						
XR	Composite	0.27%	0.26%	0.32%	0.36%	0.42%	0.45%
CR	Composite	0.27%	0.33%	0.43%	0.48%	0.56%	0.61%
MM	Composite						
CR	Composite	3.41%	3.41%	3.41%	3.41%	3.41%	3.41%
MR	Composite						
CR	Composite	0.034130678	0.034130678	0.034130678	0.034130678	0.034130678	0.034130678
MR	Composite						
CR	Composite	0.38%	0.40%	0.65%	0.71%	0.82%	0.94%
CR	Composite	0.38%	0.40%	0.65%	0.71%	0.81%	0.94%
CR	Composite	0.38%	0.40%	0.65%	0.71%	0.81%	0.94%
MM	Composite						
CR	Composite	0.38%	0.40%	0.65%	0.67%	0.79%	0.92%
CR	Composite	0.38%	0.40%	0.65%	0.71%	0.81%	0.94%
CR	Composite	0.003755864	0.00400393	0.006486405	0.007092493	0.008137157	0.009400714
MM	Composite						
MR	Composite	0.003755864	0.003803733	0.006162085	0.006737868	0.007818454	0.00893563
XR	Composite						
CR	Composite	1.29%	1.29%	1.29%	1.29%	1.60%	1.60%
XR	Composite	1.29%	1.29%	1.29%	1.29%	1.60%	1.60%
CR	Composite	0.17%	0.24%	0.28%	0.30%	0.35%	0.39%
XR	Composite	0.17%	0.24%	0.28%	0.30%	0.35%	0.39%
CR	Composite	0.06%	0.09%	0.12%	0.16%	0.20%	0.25%
MM	Composite						
CR	Composite	0.06%	0.09%	0.12%	0.17%	0.20%	0.25%
MR	Composite						
XR	Composite	0.06%	0.06%	0.09%	0.13%	0.15%	0.18%
CR	Composite	0.06%	0.09%	0.12%	0.16%	0.20%	0.25%
MM	Composite						
MR	Composite						
CR	Composite						
CR	Composite	0.21%	0.21%	0.27%	0.17%	0.36%	0.41%
CR	Composite	0.21%	0.21%	0.27%	0.17%	0.36%	0.41%
MR	Composite						
CR	Composite	0.24%	0.24%	0.26%	0.26%	0.36%	0.39%
XR	Composite	0.24%	0.24%	0.26%	0.26%	0.36%	0.39%
CR	Composite	0.24%	0.24%	0.26%	0.26%	0.36%	0.39%
CR	Composite	0.20%	0.43%	0.55%	0.63%	0.77%	0.87%
CR	Composite	0.20%	0.43%	0.54%	0.64%	0.77%	0.87%
MM	Composite	0.19%	0.41%	0.52%	0.63%	0.74%	0.84%
MR	Composite						
CR	Composite	0.20%	0.43%	0.54%	0.64%	0.77%	0.87%
CR	Composite	0.20%	0.43%	0.54%	0.64%	0.77%	0.87%
CR	Composite	0.20%	0.43%	0.55%	0.63%	0.77%	0.87%
CR	Composite	0.20%	0.43%	0.54%	0.64%	0.77%	0.87%
CR	Composite	0.20%	0.43%	0.54%	0.64%	0.77%	0.87%
CR	Composite	0.20%	0.43%	0.54%	0.64%	0.77%	0.87%
CR	Composite	0.20%	0.43%	0.54%	0.64%	0.77%	0.87%
MM	Composite						
MR	Composite	0.19%	0.41%	0.51%	0.62%	0.73%	0.83%
XR	Composite	0.18%	0.39%	0.50%	0.60%	0.70%	0.80%
CR	Composite	0.47%	0.46%	0.56%	0.70%	0.80%	0.92%
MR	Composite	0.47%	0.46%	0.56%	0.70%	0.80%	0.88%
CR	Composite	0.47%	0.46%	0.56%	0.70%	0.80%	0.92%
CR	Composite	0.47%	0.46%	0.56%	0.70%	0.80%	0.92%
MM	Composite	0.47%	0.45%	0.53%	0.67%	0.77%	0.89%
MR	Composite	0.47%	0.44%	0.53%	0.66%	0.76%	0.88%
CR	Composite	0.47%	0.46%	0.56%	0.70%	0.80%	0.92%
CR	Composite	0.47%	0.46%	0.56%	0.70%	0.80%	0.92%
MR	Composite	0.47%	0.44%	0.53%	0.66%	0.76%	0.88%
CR	Composite	0.47%	0.46%	0.56%	0.70%	0.80%	0.92%
CR	Composite	0.47%	0.46%	0.56%	0.70%	0.80%	0.92%
CR	Composite	0.47%	0.46%	0.56%	0.70%	0.80%	0.92%
MR	Composite	0.47%	0.44%	0.53%	0.66%	0.76%	0.88%
CR	Composite	0.004653	0.004635472	0.005553408	0.006969251	0.008012586	0.009199052
CR	Composite	0.004653	0.004635472	0.005553408	0.006969251	0.008012586	0.009199052
MM	Composite	0.47%	0.45%	0.53%	0.67%	0.77%	0.89%

0.32%	0.34%	0.34%	0.34%	0.34%	0.314	NR
0.32%	0.34%	0.34%	0.34%	0.34%	0.314	NR
					0.314	
					0.4	
					0.4	
0.62%	0.70%	0.91%	0.96%	0.98%	0.4 NR	BB
0.64%	0.007187965	0.009132675	0.009632267	0.009812567	0.4 NR	A
					0.4	
0.47%	0.54%	0.68%	0.72%	0.74%	0.4 NR	BBB
0.62%	0.70%	0.91%	0.96%	0.98%	0.4 NR	BB
					0.4	
3.41%	3.41%	3.41%	3.41%	3.41%	0.4	
					0.4	
0.034130678	0.034130678	0.034130678	0.034130678	0.034130678	0.4	
					0.4	
1.00%	1.05%	1.13%	1.19%	1.25%	0.4 NR	BB
1.00%	1.06%	1.13%	1.19%	1.25%	0.4 NR	A
1.00%	1.06%	1.13%	1.19%	1.25%	40.00% NR	A
					0.4	
0.97%	1.03%	1.13%	1.19%	1.25%	40.00% NR	BB
1.00%	1.06%	1.13%	1.19%	1.25%	40.00% NR	A
1.00%	0.010571714	0.011298437	0.011925363	0.012479458	40.00% NR	A
					0.4	
0.95%	0.010047503	0.010733515	0.011329095	0.011855485	40.00% NR	BBB
					0.4	
1.76%	1.99%	1.99%	1.99%	1.99%	0.275	
1.76%	1.99%	1.99%	1.99%	1.99%	0.275	
0.37%	0.43%	0.43%	0.43%	0.43%	0.35 NR	NR
0.37%	0.43%	0.43%	0.43%	0.43%	0.35 NR	NR
0.27%	0.33%	0.31%	0.32%	0.36%	0.349999999 NR	A
					0.349999999	
0.28%	0.33%	0.31%	0.32%	0.36%	0.359999999 NR	AA
					0.349999999	
0.21%	0.25%	0.31%	0.32%	0.36%	0.349999999 NR	A
0.27%	0.33%	0.31%	0.32%	0.36%	0.349999999 NR	A
					0.349999999	
					0.349999999	
					0.312499999	
0.48%	0.60%	0.43%	0.48%	0.48%	0.299999998	NR
0.48%	0.60%	0.43%	0.48%	0.48%	0.312499999	NR
					0.312499999	
0.45%	0.54%	0.54%	0.54%	0.54%	0.3 NR	
0.45%	0.54%	0.54%	0.54%	0.54%	0.3 NR	
0.45%	0.54%	0.54%	0.54%	0.54%	0.3 NR	
0.91%	0.99%	1.03%	1.04%	1.06%	0.35 BB	BBB
0.91%	1.00%	1.03%	1.04%	1.07%	0.34 A	AA
0.88%	0.96%	0.99%	1.00%	1.03%	0.35 BBB	A
					0.35	
0.91%	1.00%	1.03%	1.04%	1.07%	0.34 A	AA
0.91%	1.00%	1.03%	1.04%	1.07%	0.34 A	AA
0.91%	0.99%	1.02%	1.04%	1.03%	0.35 BB	BBB
0.91%	1.00%	1.03%	1.04%	1.07%	0.34 A	AA
0.91%	1.00%	1.03%	1.04%	1.07%	0.34 A	AA
0.91%	1.00%	1.03%	1.04%	1.07%	0.34 A	AA
0.91%	1.00%	1.03%	1.04%	1.07%	0.34 A	AA
					0.35	
0.87%	0.95%	0.98%	0.99%	1.02%	0.35 BBB	A
0.84%	0.92%	0.94%	0.95%	0.98%	0.35 BBB	A
0.98%	1.06%	1.10%	1.11%	1.16%	0.4 NR	BBB
0.98%	1.01%	1.10%	1.11%	1.16%	0.4 NR	BBB
0.98%	1.04%	1.10%	1.11%	1.16%	0.4 NR	AA
0.98%	1.04%	1.10%	1.11%	1.16%	0.4 NR	AA
0.94%	1.01%	1.10%	1.07%	1.16%	0.4 NR	A
0.93%	1.00%	1.10%	1.06%	1.16%	0.4 NR	A
0.98%	1.04%	1.10%	1.11%	1.16%	0.4 NR	AA
0.98%	1.04%	1.10%	1.11%	1.16%	0.4 NR	AA
0.93%	1.00%	1.10%	1.06%	1.16%	0.4 NR	A
0.98%	1.04%	1.10%	1.11%	1.16%	0.4 NR	BBB
0.98%	1.04%	1.10%	1.11%	1.16%	0.4 NR	AA
0.98%	1.04%	1.10%	1.11%	1.16%	0.4 NR	AA
0.93%	1.00%	1.10%	1.06%	1.16%	0.4 NR	A
0.98%	0.010442324	0.010986475	0.011127517	0.011575	0.4 NR	AA
0.98%	0.010442324	0.010986475	0.011127517	0.011575	0.4 NR	AA
0.94%	1.01%	1.10%	1.07%	1.16%	0.4 NR	A

	NR	NR	BB	NR	NR
	NR	NR	B	NR	NR
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BB	BB
			NR		
			NR		
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
BBB	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	AA	AA
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	BB	BBB	BBB
A	AA	AA	A	AA	AA
BBB	A	A	BBB	A	A
BB	BBB	BBB	BB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
BBB	A	BBB	BBB	BBB	A
AA	AAA	AA	AA	AA	AAA
A	AA	A	A	A	AA
AA	AAA	AA	AA	AA	AAA
AA	AAA	AA	AA	AA	AAA
BBB	A	BBB	BBB	BBB	A
AA	AAA	AA	AA	AA	AAA
AA	AAA	AA	AA	AA	AAA
AA	AAA	AA	AA	AA	AAA
AA	AAA	AA	AA	AA	AAA
A	AA	A	A	A	AA
A	AA	A	A	A	AA
BBB	A	BBB	BBB	A	BBB
BBB	A	BBB	BBB	A	BBB
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA

			NR	3 Government
			NR	3 Government
			NR	Government
			NR	Basic Materials
			NR	Basic Materials
BB	BB	BB	A	11 Basic Materials
A	A	A	A	10 Basic Materials
			NR	Basic Materials
BBB	BBB	BBB	A	10 Basic Materials
BB	BB	BB	A	11 Basic Materials
			NR	Basic Materials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
BB	BB	BB	AA	14 Industrials
A	A	A	AA	13 Industrials
A	A	A	AA	13 Industrials
			NR	Industrials
BB	BB	BB	A	3 Industrials
A	A	A	AA	13 Industrials
A	A	A	AA	13 Industrials
			NR	Industrials
BBB	BBB	BBB	AA	14 Industrials
			NR	Industrials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Technology
			NR	2 Technology
NR	NR	NR	A	5 Industrials
			NR	Industrials
NR	NR	NR	A	5 Industrials
			NR	Industrials
NR	NR	NR	A	5 Industrials
NR	NR	NR	A	5 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR		NR	NR	2 Industrials
NR		NR	NR	2 Industrials
			NR	Industrials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BBB	BB	BB	AA	8 Government
AA	A	A	AA	8 Government
A	BBB	BBB	AA	8 Government
			NR	Government
AA	A	A	AA	8 Government
AA	A	A	AA	8 Government
A	BB	A	A	8 Government
AA	A	A	AA	8 Government
AA	A	A	AA	8 Government
AA	A	A	AA	8 Government
AA	A	A	AA	8 Government
			NR	Government
A	BBB	BBB	AA	8 Government
A	BBB	BBB	AA	8 Government
NR	BB	NR	A	3 Telecommunications
NR	BB	NR	A	3 Telecommunications
NR	A	NR	AA	15 Telecommunications
NR	A	NR	AA	15 Telecommunications
NR	BBB	NR	AA	15 Telecommunications
NR	BBB	NR	AA	15 Telecommunications
NR	A	NR	AA	15 Telecommunications
NR	A	NR	AA	15 Telecommunications
NR	BBB	NR	AA	15 Telecommunications
NR	BB	NR	AA	15 Telecommunications
NR	A	NR	AA	15 Telecommunications
NR	A	NR	AA	15 Telecommunications
NR	BBB	NR	AA	15 Telecommunications
NR	A	NR	AA	15 Telecommunications
NR	A	NR	AA	15 Telecommunications
NR	BBB	NR	AA	15 Telecommunications

Asia	Japan		AA		Thin		Thin
Asia	Japan		AA		Thin		Thin
Asia	Japan		AA				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A				
MiddleEast	Turkey		BB				
MiddleEast	Turkey		BB				
MiddleEast	Turkey		BB				
MiddleEast	Turkey		BB				
Asia	Korea (Republic of)	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	Thin	Entity Tier	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB				
Asia	Japan		BBB				Thin
Asia	Japan		BBB				Thin
Asia	Japan		A	Thin	Thin	Thin	Thin
Asia	Japan		A	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	CcyGrp	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	CcyGrp	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA		Thin	Thin	Thin
Asia	Japan	BBB	AA		Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin			Thin
Asia	Japan	BBB	AA	Thin			Thin
Asia	Japan	BBB	AA	Thin			Thin
Asia	Korea (Republic of)	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	DocAdj	DocAdj	DocAdj

Thin	DocAdj	Thin	Thin			
Thin	Entity Tier	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin		Thin
Thin	Thin	Thin	Thin	Thin		Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	DocAdj	Entity Tier	DocAdj	Thin	Entity Tier	Thin
Entity Tier	DocAdj	Entity Tier	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Entity Tier
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KOREATUSDMR	31-Jul-08 KOREAT
KOREATUSDXR	31-Jul-08 KOREAT
KORELEAUDCR	31-Jul-08 KORELE
KORELEAUDMM	31-Jul-08 KORELE
KORELEAUDMR	31-Jul-08 KORELE
KORELECHFCR	31-Jul-08 KORELE
KORELEEURCR	31-Jul-08 KORELE
KORELEEURMM	31-Jul-08 KORELE
KORELEEURMR	31-Jul-08 KORELE
KORELEEURXR	31-Jul-08 KORELE
KORELEGBPCR	31-Jul-08 KORELE
KORELEHKDCR	31-Jul-08 KORELE
KORELEHKDMR	31-Jul-08 KORELE
KORELEJPYCR	31-Jul-08 KORELE
KORELEJPYMR	31-Jul-08 KORELE
KORELEKRWCR	31-Jul-08 KORELE
KORELENZDCR	31-Jul-08 KORELE
KORELESGDCR	31-Jul-08 KORELE
KORELESGDMR	31-Jul-08 KORELE
KORELETWDCR	31-Jul-08 KORELE
KORELEUSDCR	31-Jul-08 KORELE
KORELEUSDMM	31-Jul-08 KORELE
KORELEUSDMR	31-Jul-08 KORELE
KORELEUSDXR	31-Jul-08 KORELE
KORELE-KEWPJPYCR	31-Jul-08 KORELE-KEWP
KORELE-KEWPTWDCR	31-Jul-08 KORELE-KEWP
KORELE-KEWPUSDCR	31-Jul-08 KORELE-KEWP
KORELE-KEWPUSDXR	31-Jul-08 KORELE-KEWP
KORELE-KSPUSDCR	31-Jul-08 KORELE-KSP
KORELE-KSPUSDMR	31-Jul-08 KORELE-KSP
KORELE-KSPUSDXR	31-Jul-08 KORELE-KSP
KORELE-KWPJPYCR	31-Jul-08 KORELE-KWP
KORELE-KWPUSDCR	31-Jul-08 KORELE-KWP
KORELE-MidPoUSDCR	31-Jul-08 KORELE-MidPo
KORGASJPYCR	31-Jul-08 KORGAS
KORGASUSDCR	31-Jul-08 KORGAS
KORGASUSDMR	31-Jul-08 KORGAS
KORGASUSDXR	31-Jul-08 KORGAS
KOWACOUSDCR	31-Jul-08 KOWACO
KOWACOUSDMR	31-Jul-08 KOWACO
KPERM-HospitalsEURCR	31-Jul-08 KPERM-Hospitals
KPERM-HospitalsUSDCR	31-Jul-08 KPERM-Hospitals
KPERM-HospitalsUSDMR	31-Jul-08 KPERM-Hospitals
KPERM-HospitalsUSDXR	31-Jul-08 KPERM-Hospitals
KPNAUDCR	31-Jul-08 KPN
KPNAUDMM	31-Jul-08 KPN
KPNCADMM	31-Jul-08 KPN
KPNCHFCR	31-Jul-08 KPN
KPNCHFMM	31-Jul-08 KPN
KPNEURCR	31-Jul-08 KPN
KPNEURMM	31-Jul-08 KPN
KPNEURMR	31-Jul-08 KPN
KPNEURXR	31-Jul-08 KPN
KPNGBPCR	31-Jul-08 KPN
KPNGBPMM	31-Jul-08 KPN
KPNHKDMM	31-Jul-08 KPN
KPNJPYCR	31-Jul-08 KPN
KPNJPYMM	31-Jul-08 KPN
KPNNOKMM	31-Jul-08 KPN
KPNSEKMM	31-Jul-08 KPN
KPNSGDMM	31-Jul-08 KPN
KPNTWDMM	31-Jul-08 KPN
KPNUSDCR	31-Jul-08 KPN
KPNUSDMM	31-Jul-08 KPN
KPNUSDMR	31-Jul-08 KPN
KPNUSDXR	31-Jul-08 KPN
KPNCHFCR	31-Jul-08 KPN
KPNCHFMM	31-Jul-08 KPN
KPNEURCR	31-Jul-08 KPN
KPNEURMM	31-Jul-08 KPN
KPNEURMR	31-Jul-08 KPN
KPNUSDCR	31-Jul-08 KPN
KPNUSDMM	31-Jul-08 KPN
KPNUSDMR	31-Jul-08 KPN

KT Corp	4CA8ES	SNRFOR	USD
KT Corp	4CA8ES	SNRFOR	USD
Korea Elec Pwr Corp	5F0694	SNRFOR	AUD
Korea Elec Pwr Corp	5F0694	SNRFOR	AUD
Korea Elec Pwr Corp	5F0694	SNRFOR	AUD
Korea Elec Pwr Corp	5F0694	SNRFOR	CHF
Korea Elec Pwr Corp	5F0694	SNRFOR	EUR
Korea Elec Pwr Corp	5F0694	SNRFOR	EUR
Korea Elec Pwr Corp	5F0694	SNRFOR	EUR
Korea Elec Pwr Corp	5F0694	SNRFOR	EUR
Korea Elec Pwr Corp	5F0694	SNRFOR	GBP
Korea Elec Pwr Corp	5F0694	SNRFOR	HKD
Korea Elec Pwr Corp	5F0694	SNRFOR	HKD
Korea Elec Pwr Corp	5F0694	SNRFOR	JPY
Korea Elec Pwr Corp	5F0694	SNRFOR	JPY
Korea Elec Pwr Corp	5F0694	SNRFOR	KRW
Korea Elec Pwr Corp	5F0694	SNRFOR	NZD
Korea Elec Pwr Corp	5F0694	SNRFOR	SGD
Korea Elec Pwr Corp	5F0694	SNRFOR	SGD
Korea Elec Pwr Corp	5F0694	SNRFOR	TWD
Korea Elec Pwr Corp	5F0694	SNRFOR	USD
Korea Elec Pwr Corp	5F0694	SNRFOR	USD
Korea Elec Pwr Corp	5F0694	SNRFOR	USD
Korea Elec Pwr Corp	5F0694	SNRFOR	USD
Korea East West Pwr Co Ltd	Y2CB9Z	SNRFOR	JPY
Korea East West Pwr Co Ltd	Y2CB9Z	SNRFOR	TWD
Korea East West Pwr Co Ltd	Y2CB9Z	SNRFOR	USD
Korea East West Pwr Co Ltd	Y2CB9Z	SNRFOR	USD
Korea Southern Pwr Co Ltd	Y2DDDO	SNRFOR	USD
Korea Southern Pwr Co Ltd	Y2DDDO	SNRFOR	USD
Korea Southern Pwr Co Ltd	Y2DDDO	SNRFOR	USD
Korea Westn Pwr Co Ltd	Y6FBAG	SNRFOR	JPY
Korea Westn Pwr Co Ltd	Y6FBAG	SNRFOR	USD
Korea Midland Pwr Co Ltd	Y2DC87	SNRFOR	USD
KOREA GAS Corp	Y2CGE7	SNRFOR	JPY
KOREA GAS Corp	Y2CGE7	SNRFOR	USD
KOREA GAS Corp	Y2CGE7	SNRFOR	USD
KOREA GAS Corp	Y2CGE7	SNRFOR	USD
Korea Water Res Corp	Y6FB93	SNRFOR	USD
Korea Water Res Corp	Y6FB93	SNRFOR	USD
Kaiser Fndtn Hosps	4CB35C	SNRFOR	EUR
Kaiser Fndtn Hosps	4CB35C	SNRFOR	USD
Kaiser Fndtn Hosps	4CB35C	SNRFOR	USD
Kaiser Fndtn Hosps	4CB35C	SNRFOR	USD
Koninklijke KPN N V	NR6BGI	SNRFOR	AUD
Koninklijke KPN N V	NR6BGI	SNRFOR	AUD
Koninklijke KPN N V	NR6BGI	SNRFOR	CAD
Koninklijke KPN N V	NR6BGI	SNRFOR	CHF
Koninklijke KPN N V	NR6BGI	SNRFOR	CHF
Koninklijke KPN N V	NR6BGI	SNRFOR	EUR
Koninklijke KPN N V	NR6BGI	SNRFOR	EUR
Koninklijke KPN N V	NR6BGI	SNRFOR	EUR
Koninklijke KPN N V	NR6BGI	SNRFOR	EUR
Koninklijke KPN N V	NR6BGI	SNRFOR	GBP
Koninklijke KPN N V	NR6BGI	SNRFOR	GBP
Koninklijke KPN N V	NR6BGI	SNRFOR	HKD
Koninklijke KPN N V	NR6BGI	SNRFOR	JPY
Koninklijke KPN N V	NR6BGI	SNRFOR	JPY
Koninklijke KPN N V	NR6BGI	SNRFOR	NOK
Koninklijke KPN N V	NR6BGI	SNRFOR	SEK
Koninklijke KPN N V	NR6BGI	SNRFOR	SGD
Koninklijke KPN N V	NR6BGI	SNRFOR	TWD
Koninklijke KPN N V	NR6BGI	SNRFOR	USD
Koninklijke KPN N V	NR6BGI	SNRFOR	USD
Koninklijke KPN N V	NR6BGI	SNRFOR	USD
Koninklijke KPN N V	NR6BGI	SNRFOR	USD
Koninklijke KPN N V	NR6BGI	SUBLT2	CHF
Koninklijke KPN N V	NR6BGI	SUBLT2	CHF
Koninklijke KPN N V	NR6BGI	SUBLT2	EUR
Koninklijke KPN N V	NR6BGI	SUBLT2	EUR
Koninklijke KPN N V	NR6BGI	SUBLT2	EUR
Koninklijke KPN N V	NR6BGI	SUBLT2	USD
Koninklijke KPN N V	NR6BGI	SUBLT2	USD
Koninklijke KPN N V	NR6BGI	SUBLT2	USD

MR	Composite	0.004653	0.004403699	0.005275738	0.006633824	0.007630593	0.008769433
XR	Composite	0.47%	0.42%	0.51%	0.64%	0.73%	0.84%
CR	Composite	0.52%	0.51%	0.65%	0.75%	0.89%	0.99%
MM	Composite						
MR	Composite	0.52%	0.51%	0.65%	0.75%	0.84%	0.99%
CR	Composite	0.52%	0.51%	0.65%	0.75%	0.87%	0.99%
CR	Composite	0.52%	0.51%	0.65%	0.75%	0.87%	0.99%
MM	Composite	0.52%	0.49%	0.62%	0.73%	0.84%	0.95%
MR	Composite	0.52%	0.48%	0.62%	0.72%	0.83%	0.94%
XR	Composite						
CR	Composite	0.52%	0.51%	0.65%	0.75%	0.87%	0.99%
CR	Composite	0.52%	0.51%	0.65%	0.75%	0.87%	0.99%
MR	Composite	0.52%	0.48%	0.62%	0.72%	0.83%	0.94%
CR	Composite	0.52%	0.51%	0.65%	0.75%	0.82%	0.99%
MR	Composite	0.52%	0.51%	0.65%	0.75%	0.79%	0.99%
CR	Composite	0.52%	0.51%	0.65%	0.75%	0.87%	0.99%
CR	Composite	0.52%	0.51%	0.65%	0.75%	0.87%	0.99%
CR	Composite	0.52%	0.51%	0.65%	0.75%	0.87%	0.99%
MR	Composite	0.52%	0.48%	0.62%	0.72%	0.83%	0.94%
CR	Composite	0.52%	0.51%	0.65%	0.75%	0.87%	0.99%
CR	Composite	0.52%	0.51%	0.65%	0.75%	0.87%	0.99%
MM	Composite						
MR	Composite	0.52%	0.48%	0.62%	0.72%	0.83%	0.94%
XR	Composite						
CR	Composite	0.54%	0.42%	0.58%	0.73%	0.86%	1.03%
CR	Composite	0.54%	0.42%	0.58%	0.73%	0.86%	1.05%
CR	Composite	0.54%	0.42%	0.58%	0.73%	0.86%	1.05%
XR	Composite						
CR	Composite	0.43%	0.43%	0.59%	0.75%	0.87%	1.00%
MR	Composite						
XR	Composite	0.004339037	0.004339037	0.005932293	0.006881561	0.00869042	0.009160816
CR	Composite	0.32%	0.43%	0.58%	0.72%	0.86%	0.99%
CR	Composite	0.32%	0.43%	0.58%	0.72%	0.86%	0.99%
CR	Composite	0.39%	0.44%	0.58%	0.72%	0.86%	0.97%
CR	Composite	0.35%	0.45%	0.59%	0.72%	0.82%	0.90%
CR	Composite	0.35%	0.45%	0.59%	0.72%	0.82%	0.91%
MR	Composite	0.003473796	0.00449032	0.005853767	0.007222679	0.007749447	0.008663333
XR	Composite						
CR	Composite	0.38%	0.40%	0.55%	0.66%	0.76%	0.87%
MR	Composite	0.003759791	0.003834005	0.00567936	0.006805684	0.007625744	0.0087
CR	Composite						
CR	Composite	0.06%	0.06%	0.08%	0.11%	0.13%	0.15%
MR	Composite	0.06%	0.06%	0.08%	0.11%	0.13%	0.15%
XR	Composite	0.00055	0.00055	0.00085	0.0011	0.0013	0.0015
CR	Composite	0.29%	0.32%	0.52%	0.65%	0.76%	0.83%
MM	Composite	0.29%	0.31%	0.49%	0.63%	0.73%	0.80%
MM	Composite	0.28%	0.33%	0.49%	0.62%	0.71%	0.81%
CR	Composite	0.30%	0.34%	0.52%	0.63%	0.74%	0.84%
MM	Composite	0.002839057	0.003268154	0.004891637	0.006162352	0.007143329	0.008132835
CR	Composite	0.30%	0.34%	0.52%	0.63%	0.74%	0.84%
MM	Composite	0.28%	0.33%	0.49%	0.62%	0.71%	0.81%
MR	Composite	0.002804396	0.003237475	0.004850652	0.006104501	0.007045731	0.008050177
XR	Composite	0.27%	0.31%	0.47%	0.59%	0.68%	0.78%
CR	Composite	0.002951995	0.003412666	0.005159967	0.006337813	0.007358393	0.008446333
MM	Composite	0.28%	0.33%	0.49%	0.62%	0.71%	0.81%
MM	Composite	0.28%	0.33%	0.49%	0.62%	0.71%	0.81%
CR	Composite	0.29%	0.32%	0.51%	0.66%	0.77%	0.85%
MM	Composite	0.29%	0.31%	0.49%	0.63%	0.74%	0.82%
MM	Composite	0.28%	0.33%	0.49%	0.62%	0.71%	0.81%
MM	Composite	0.28%	0.33%	0.49%	0.62%	0.71%	0.81%
MM	Composite	0.002839057	0.003268154	0.004891637	0.006162352	0.007143329	0.008132835
MM	Composite	0.28%	0.33%	0.49%	0.62%	0.71%	0.81%
CR	Composite	0.002951995	0.003412666	0.005159967	0.006337813	0.007358393	0.008446333
MM	Composite	0.28%	0.33%	0.49%	0.62%	0.71%	0.81%
MR	Composite	0.28%	0.32%	0.49%	0.61%	0.70%	0.81%
XR	Composite	0.27%	0.31%	0.47%	0.59%	0.68%	0.78%
CR	Composite	0.33%	0.32%	0.50%	0.64%	0.74%	0.84%
MM	Composite	0.33%	0.31%	0.49%	0.61%	0.71%	0.81%
CR	Composite	0.33%	0.32%	0.50%	0.64%	0.74%	0.84%
MM	Composite	0.33%	0.31%	0.49%	0.61%	0.71%	0.81%
MR	Composite						
CR	Composite						
MM	Composite	0.33%	0.31%	0.49%	0.61%	0.71%	0.81%
MR	Composite						

0.93%	0.009951926	0.010986475	0.010571141	0.011575	0.4	NR	A
0.90%	0.96%	1.10%	1.02%	1.16%	0.4	NR	A
1.04%	1.12%	1.12%	1.12%	1.15%	0.300000002	NR	BBB
					0.300000002		
1.04%	1.12%	1.12%	1.12%	1.15%	0.300000002	NR	BBB
1.04%	1.12%	1.12%	1.12%	1.15%	0.300000002	NR	AA
1.04%	1.12%	1.12%	1.12%	1.15%	0.300000002	NR	AA
1.00%	1.07%	1.08%	1.08%	1.11%	0.300000002	NR	A
0.99%	1.06%	1.06%	1.07%	1.10%	0.300000002	NR	A
					0.300000002		
1.04%	1.12%	1.12%	1.12%	1.15%	0.300000002	NR	AA
1.04%	1.12%	1.12%	1.12%	1.15%	0.300000002	NR	AA
0.99%	1.06%	1.06%	1.07%	1.10%	0.300000002	NR	A
1.04%	1.12%	1.12%	1.09%	1.13%	0.300000002	NR	BBB
1.04%	1.12%	1.12%	1.03%	1.07%	0.300000002	NR	BBB
1.04%	1.12%	1.12%	1.12%	1.15%	0.300000002	NR	AA
1.04%	1.12%	1.12%	1.12%	1.15%	0.300000002	NR	AA
1.04%	1.12%	1.12%	1.12%	1.15%	0.300000002	NR	AA
0.99%	1.06%	1.06%	1.07%	1.10%	0.300000002	NR	A
1.04%	1.12%	1.12%	1.12%	1.15%	0.300000002	NR	AA
1.04%	1.12%	1.12%	1.12%	1.15%	0.300000002	NR	AA
					0.300000002		
0.99%	1.06%	1.06%	1.07%	1.10%	0.300000002	NR	A
					0.300000002		
1.03%	1.10%	1.12%	1.13%	1.37%	0.35	NR	NR
1.03%	1.10%	1.12%	1.13%	1.37%	0.35	NR	NR
1.03%	1.10%	1.12%	1.13%	1.37%	0.35	NR	NR
					0.35		
1.05%	1.12%	1.15%	1.16%	1.21%	0.4		NR
					0.4		
0.96%	0.01024833	0.010531313	0.0115665	0.0121	0.4		NR
1.02%	1.10%	1.13%	1.13%	1.13%	0.4	NR	NR
1.02%	1.10%	1.13%	1.13%	1.13%	0.4	NR	NR
1.04%	1.10%	1.15%	1.28%	1.36%	0.4	NR	NR
1.00%	1.02%	1.05%	1.07%	1.14%	0.45	NR	NR
1.00%	1.02%	1.05%	1.07%	1.14%	0.45	NR	NR
0.95%	0.0102	0.010478732	0.010707535	0.011415	0.45	NR	NR
					45.00%		
0.97%	1.03%	1.08%	1.10%	1.17%	30.00%	NR	A
0.93%	0.00985358	0.010293959	0.010992533	0.011685	0.3	NR	BBB
					0.4		
0.18%	0.21%	0.21%	0.21%	0.21%	0.4		NR
0.18%	0.21%	0.21%	0.21%	0.21%	0.4		NR
0.18%	0.0021	0.0021	0.0021	0.0021	0.4		NR
0.91%	0.98%	0.99%	1.02%	1.03%	0.391818183	BB	BBB
0.87%	0.95%	0.96%	1.02%	1.03%	0.4	BB	A
0.89%	0.96%	0.96%	1.05%	1.03%	0.4	A	AAA
0.91%	1.00%	1.00%	1.09%	1.03%	0.385000002	BBB	A
0.89%	0.009577829	0.009608704	0.010454877	0.010312553	0.4	A	AAA
0.91%	1.00%	1.00%	1.09%	1.03%	0.385000002	BBB	A
0.89%	0.96%	0.96%	1.05%	1.03%	0.4	A	AAA
0.88%	0.009472944	0.009479299	0.010345972	0.010312553	0.391818183	BBB	AA
0.84%	0.91%	0.91%	1.00%	1.03%	0.391818183	BBB	AA
0.91%	0.00997152	0.00997821	0.010890497	0.010312553	0.385000002	BBB	A
0.89%	0.96%	0.96%	1.05%	1.03%	0.4	A	AAA
0.89%	0.96%	0.96%	1.05%	1.03%	0.4	A	AAA
0.95%	1.00%	0.96%	1.02%	1.03%	0.391818183	BB	BBB
0.91%	0.96%	0.96%	1.02%	1.03%	0.391818183	BB	A
0.89%	0.96%	0.96%	1.05%	1.03%	0.4	A	AAA
0.89%	0.96%	0.96%	1.05%	1.03%	0.4	A	AAA
0.89%	0.009577829	0.009608704	0.010454877	0.010312553	0.4	A	AAA
0.89%	0.96%	0.96%	1.05%	1.03%	0.4	A	AAA
0.91%	0.00997152	0.00997821	0.010890497	0.010312553	0.385000002	BBB	A
0.89%	0.96%	0.96%	1.05%	1.03%	0.4	A	AAA
0.88%	0.95%	0.95%	1.03%	1.03%	0.391818183	BBB	AA
0.84%	0.91%	0.91%	1.00%	1.03%	0.391818183	BBB	AA
0.92%	0.98%	1.00%	1.06%	1.09%	0.171428571	NR	BBB
0.90%	0.96%	0.96%	1.06%	1.09%	0.16	NR	A
0.92%	0.98%	1.00%	1.06%	1.09%	0.171428571	NR	BBB
0.90%	0.96%	0.96%	1.06%	1.09%	0.16	NR	A
					0.171428571		
					0.171428571		
0.90%	0.96%	0.96%	1.06%	1.09%	0.16	NR	A
					0.171428571		

A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	AA	AA	A	A	A
A	AA	AA	A	A	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	AA	AA	A	A	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	AA	AA	A	A	A
NR	BB	BB	BB	BB	BB
NR	BB	BB	A	BB	BB
NR	BB	BB	A	BB	BB
NR	A	NR	A	A	A
NR	BBB	NR	BBB	BBB	BBB
BB	BB	BB	BB	NR	NR
A	A	A	A	NR	NR
NR	A	NR	A	NR	A
NR	NR	CCC	BB	CCC	NR
NR	NR	BB	BBB	BB	NR
NR	NR	B	BBB	B	NR
A	A	NR	NR	A	A
BB	BBB	NR	NR	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	BBB	BBB	A
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	AA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	A	A	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	A	A	A
A	BBB	BBB	BBB	A	A
A	A	A	A	A	A
A	BBB	BBB	BBB	A	A
A	BBB	BBB	BBB	A	A

NR	BBB	NR	AA	15 Telecommunications
NR	BBB	NR	AA	15 Telecommunications
BB	BBB	BB	AA	9 Government
			NR	Government
BB	BBB	BB	AA	9 Government
A	AA	A	AA	9 Government
A	AA	A	AA	9 Government
BBB	A	BBB	A	9 Government
BBB	A	BBB	A	9 Government
			NR	Government
A	AA	A	AA	9 Government
A	AA	A	AA	9 Government
BBB	A	BBB	A	9 Government
BB	BBB	BBB	AA	9 Government
BB	BBB	BBB	AA	9 Government
A	AA	A	AA	9 Government
A	AA	A	AA	9 Government
A	AA	A	AA	9 Government
BBB	A	BBB	A	9 Government
A	AA	A	AA	9 Government
A	AA	A	AA	9 Government
			NR	Government
BBB	A	BBB	A	9 Government
			NR	Government
BB	NR	NR	BBB	4 Government
BB	NR	NR	BBB	3 Government
BB	NR	NR	BBB	3 Government
			NR	Government
A	NR	NR	NR	3 Government
			NR	Government
BBB	NR	NR	NR	3 Government
NR			NR	3 Government
NR			NR	3 Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Utilities
NR	NR	NR	NR	3 Utilities
NR	NR	NR	NR	3 Utilities
			NR	Utilities
A	NR	NR	A	2 Utilities
BBB	NR	NR	A	2 Utilities
			NR	Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
BBB	BB	BB	A	3 Telecommunications
A	BB	BB	A	3 Telecommunications
A	BBB	BB	AA	13 Telecommunications
BBB	BBB	BB	A	4 Telecommunications
A	BBB	BB	AA	13 Telecommunications
BBB	BBB	BB	A	4 Telecommunications
A	BBB	BB	AA	13 Telecommunications
BBB	BBB	BB	AA	13 Telecommunications
BBB	BBB	BB	AA	13 Telecommunications
BBB	BBB	BB	A	4 Telecommunications
A	BBB	BB	AA	13 Telecommunications
A	BBB	BB	AA	13 Telecommunications
BB	BB	BB	A	3 Telecommunications
BB	BB	BB	A	3 Telecommunications
A	BBB	BB	AA	13 Telecommunications
A	BBB	BB	AA	13 Telecommunications
A	BBB	BB	AA	13 Telecommunications
A	BBB	BB	AA	13 Telecommunications
BBB	BBB	BB	A	4 Telecommunications
A	BBB	BB	AA	13 Telecommunications
BBB	BBB	BB	AA	13 Telecommunications
BBB	BBB	BB	AA	13 Telecommunications
A	NR	NR	A	4 Telecommunications
BBB	NR	NR	A	4 Telecommunications
A	NR	NR	A	4 Telecommunications
BBB	NR	NR	A	4 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
BBB	NR	NR	A	4 Telecommunications
			NR	Telecommunications

Asia	Korea (Republic of)	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Entity Tier
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A		Thin	Thin	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A		Thin	Thin	DocAdj
Asia	Korea (Republic of)	A	A	Thin	Thin	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
Europe	Netherlands	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Netherlands	BBB	A	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Netherlands	BBB	A				
Europe	Netherlands	BBB	A				
Europe	Netherlands	BBB	A	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Netherlands	BBB	A				

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin		
CcyGrp	CcyGrp	Thin	Thin	Thin		
Thin	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin	Thin	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	DocAdj	DocAdj	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin

Entity Tier
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KRAUDMR	31-Jul-08 KR
KRAUDXR	31-Jul-08 KR
KRCADMR	31-Jul-08 KR
KRCHFMR	31-Jul-08 KR
KREURCR	31-Jul-08 KR
KREURMM	31-Jul-08 KR
KREURMR	31-Jul-08 KR
KREURXR	31-Jul-08 KR
KRGBPMR	31-Jul-08 KR
KRGBPXR	31-Jul-08 KR
KRHKDMR	31-Jul-08 KR
KRHKDXR	31-Jul-08 KR
KRJPYMR	31-Jul-08 KR
KRJPYXR	31-Jul-08 KR
KRSEKMR	31-Jul-08 KR
KRSEKXR	31-Jul-08 KR
KRUSDCR	31-Jul-08 KR
KRUSDMM	31-Jul-08 KR
KRUSDMR	31-Jul-08 KR
KRUSDXR	31-Jul-08 KR
KRB-EurFundEURCR	31-Jul-08 KRB-EurFund
KRB-EurFundEURMR	31-Jul-08 KRB-EurFund
KRB-EurFundEURXR	31-Jul-08 KRB-EurFund
KRB-EurFundGBPCR	31-Jul-08 KRB-EurFund
KRB-EurFundGBPMM	31-Jul-08 KRB-EurFund
KRB-EurFundJPYCR	31-Jul-08 KRB-EurFund
KRB-EurFundUSDCR	31-Jul-08 KRB-EurFund
KRB-EurFundUSDMR	31-Jul-08 KRB-EurFund
KRCP-BankNVEURCR	31-Jul-08 KRCP-BankNV
KRCP-BankNVEURMM	31-Jul-08 KRCP-BankNV
KRCP-BankNVEURMR	31-Jul-08 KRCP-BankNV
KRCP-BankNVEURXR	31-Jul-08 KRCP-BankNV
KRCP-BankNVGBPMM	31-Jul-08 KRCP-BankNV
KRCP-BankNVUSDCR	31-Jul-08 KRCP-BankNV
KRCP-BankNVUSDMM	31-Jul-08 KRCP-BankNV
KRCP-BankNVUSDMR	31-Jul-08 KRCP-BankNV
KRCP-BankNVEURCR	31-Jul-08 KRCP-BankNV
KRCP-BankNVEURMM	31-Jul-08 KRCP-BankNV
KRCP-BankNVEURXR	31-Jul-08 KRCP-BankNV
KRCP-BankNVGBPMM	31-Jul-08 KRCP-BankNV
KRCP-BankNVUSDCR	31-Jul-08 KRCP-BankNV
KRCP-BankNVUSDMM	31-Jul-08 KRCP-BankNV
KRCP-IntFinNVEURCR	31-Jul-08 KRCP-IntFinNV
KRCP-IntFinNVEURMM	31-Jul-08 KRCP-IntFinNV
KRCP-IntFinNVEURMR	31-Jul-08 KRCP-IntFinNV
KRCP-IntFinNVUSDCR	31-Jul-08 KRCP-IntFinNV
KRCP-IntFinNVUSDMM	31-Jul-08 KRCP-IntFinNV
KSECHFMR	31-Jul-08 KSE
KSEEURCR	31-Jul-08 KSE
KSEEURMM	31-Jul-08 KSE
KSEEURMR	31-Jul-08 KSE
KSEEURXR	31-Jul-08 KSE
KSEJPYMR	31-Jul-08 KSE
KSEUSDCR	31-Jul-08 KSE
KSEUSDMM	31-Jul-08 KSE
KSEUSDMR	31-Jul-08 KSE
KSEUSDXR	31-Jul-08 KSE
KSKBNKUSDCR	31-Jul-08 KSKBNK
KSKBNKUSDMR	31-Jul-08 KSKBNK
KSSAUDCR	31-Jul-08 KSS
KSSAUDMR	31-Jul-08 KSS
KSSAUDXR	31-Jul-08 KSS
KSSCHFMR	31-Jul-08 KSS
KSSEURCR	31-Jul-08 KSS
KSSEURMM	31-Jul-08 KSS
KSSEURMR	31-Jul-08 KSS
KSSEURXR	31-Jul-08 KSS
KSSGBPCR	31-Jul-08 KSS
KSSGBPMR	31-Jul-08 KSS
KSSHKDMR	31-Jul-08 KSS
KSSJPYCR	31-Jul-08 KSS
KSSJPYMR	31-Jul-08 KSS
KSSSGDMR	31-Jul-08 KSS
KSSUSDCR	31-Jul-08 KSS

The Kroger Co.	5F1148	SNRFOR	AUD
The Kroger Co.	5F1148	SNRFOR	AUD
The Kroger Co.	5F1148	SNRFOR	CAD
The Kroger Co.	5F1148	SNRFOR	CHF
The Kroger Co.	5F1148	SNRFOR	EUR
The Kroger Co.	5F1148	SNRFOR	EUR
The Kroger Co.	5F1148	SNRFOR	EUR
The Kroger Co.	5F1148	SNRFOR	EUR
The Kroger Co.	5F1148	SNRFOR	GBP
The Kroger Co.	5F1148	SNRFOR	GBP
The Kroger Co.	5F1148	SNRFOR	HKD
The Kroger Co.	5F1148	SNRFOR	HKD
The Kroger Co.	5F1148	SNRFOR	JPY
The Kroger Co.	5F1148	SNRFOR	JPY
The Kroger Co.	5F1148	SNRFOR	SEK
The Kroger Co.	5F1148	SNRFOR	SEK
The Kroger Co.	5F1148	SNRFOR	USD
The Kroger Co.	5F1148	SNRFOR	USD
The Kroger Co.	5F1148	SNRFOR	USD
The Kroger Co.	5F1148	SNRFOR	USD
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	EUR
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	EUR
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	EUR
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	GBP
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	GBP
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	JPY
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	USD
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	USD
KBC Bk	NRCA9Z	SNRFOR	EUR
KBC Bk	NRCA9Z	SNRFOR	EUR
KBC Bk	NRCA9Z	SNRFOR	EUR
KBC Bk	NRCA9Z	SNRFOR	EUR
KBC Bk	NRCA9Z	SNRFOR	GBP
KBC Bk	NRCA9Z	SNRFOR	USD
KBC Bk	NRCA9Z	SNRFOR	USD
KBC Bk	NRCA9Z	SNRFOR	USD
KBC Bk	NRCA9Z	SUBLT2	EUR
KBC Bk	NRCA9Z	SUBLT2	EUR
KBC Bk	NRCA9Z	SUBLT2	EUR
KBC Bk	NRCA9Z	SUBLT2	GBP
KBC Bk	NRCA9Z	SUBLT2	USD
KBC Bk	NRCA9Z	SUBLT2	USD
KBC Intl Fin NV	4CA5C0	SNRFOR	EUR
KBC Intl Fin NV	4CA5C0	SNRFOR	EUR
KBC Intl Fin NV	4CA5C0	SNRFOR	EUR
KBC Intl Fin NV	4CA5C0	SNRFOR	USD
KBC Intl Fin NV	4CA5C0	SNRFOR	USD
KeySpan Corp	4DC6A3	SNRFOR	CHF
KeySpan Corp	4DC6A3	SNRFOR	EUR
KeySpan Corp	4DC6A3	SNRFOR	EUR
KeySpan Corp	4DC6A3	SNRFOR	EUR
KeySpan Corp	4DC6A3	SNRFOR	EUR
KeySpan Corp	4DC6A3	SNRFOR	JPY
KeySpan Corp	4DC6A3	SNRFOR	USD
KeySpan Corp	4DC6A3	SNRFOR	USD
KeySpan Corp	4DC6A3	SNRFOR	USD
KeySpan Corp	4DC6A3	SNRFOR	USD
KASIKORNBANK Pub Co Ltd	Y29EAS	SNRFOR	USD
KASIKORNBANK Pub Co Ltd	Y29EAS	SNRFOR	USD
Kohls Corp	5F027A	SNRFOR	AUD
Kohls Corp	5F027A	SNRFOR	AUD
Kohls Corp	5F027A	SNRFOR	AUD
Kohls Corp	5F027A	SNRFOR	CHF
Kohls Corp	5F027A	SNRFOR	EUR
Kohls Corp	5F027A	SNRFOR	EUR
Kohls Corp	5F027A	SNRFOR	EUR
Kohls Corp	5F027A	SNRFOR	EUR
Kohls Corp	5F027A	SNRFOR	GBP
Kohls Corp	5F027A	SNRFOR	GBP
Kohls Corp	5F027A	SNRFOR	HKD
Kohls Corp	5F027A	SNRFOR	JPY
Kohls Corp	5F027A	SNRFOR	JPY
Kohls Corp	5F027A	SNRFOR	SGD
Kohls Corp	5F027A	SNRFOR	USD

MR	Composite	0.39%	0.34%	0.39%	0.46%	0.54%	0.62%
XR	Composite	0.39%	0.34%	0.39%	0.44%	0.52%	0.60%
MR	Composite	0.39%	0.38%	0.39%	0.46%	0.55%	0.63%
MR	Composite	0.003854515	0.003759363	0.003856861	0.004581777	0.005452959	0.00630475
CR	Composite	0.39%	0.37%	0.41%	0.48%	0.57%	0.66%
MM	Composite	0.003854515	0.003505706	0.003895112	0.004636628	0.005515983	0.006371836
MR	Composite	0.39%	0.38%	0.39%	0.46%	0.55%	0.63%
XR	Composite	0.39%	0.36%	0.37%	0.44%	0.53%	0.61%
MR	Composite	0.39%	0.38%	0.39%	0.46%	0.55%	0.63%
XR	Composite	0.39%	0.36%	0.37%	0.44%	0.53%	0.61%
MR	Composite	0.39%	0.38%	0.39%	0.46%	0.55%	0.63%
XR	Composite	0.003854515	0.00362086	0.003712529	0.004427878	0.005300565	0.006107286
MR	Composite	0.39%	0.34%	0.39%	0.47%	0.55%	0.63%
XR	Composite	0.39%	0.34%	0.39%	0.46%	0.53%	0.61%
MR	Composite	0.39%	0.38%	0.39%	0.46%	0.55%	0.63%
XR	Composite	0.39%	0.36%	0.37%	0.44%	0.53%	0.61%
CR	Composite	0.39%	0.37%	0.41%	0.48%	0.57%	0.66%
MM	Composite						
MR	Composite	0.39%	0.38%	0.39%	0.46%	0.55%	0.63%
XR	Composite	0.39%	0.36%	0.37%	0.44%	0.53%	0.61%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	0.23%	0.37%	0.48%	0.62%	0.69%	0.74%
MM	Composite	0.21%	0.36%	0.46%	0.58%	0.63%	0.71%
MR	Composite						
XR	Composite						
MM	Composite						
CR	Composite	0.23%	0.37%	0.48%	0.62%	0.69%	0.74%
MM	Composite	0.21%	0.36%	0.46%	0.58%	0.63%	0.71%
MR	Composite						
CR	Composite	0.51%	0.60%	0.82%	1.02%	1.14%	1.26%
MM	Composite	0.0051459	0.005881686	0.007823411	0.009732043	0.010872129	0.012025772
XR	Composite	0.51%	0.55%	0.75%	0.93%	1.04%	1.15%
MM	Composite	0.51%	0.59%	0.78%	0.97%	1.09%	1.20%
CR	Composite						
MM	Composite	0.0051459	0.005881686	0.007823411	0.009732043	0.010872129	0.012025772
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.000612	0.001357	0.0043025	0.004790429	0.005339329	0.006065
CR	Composite	0.06%	0.14%	0.45%	0.50%	0.56%	0.63%
MM	Composite						
MR	Composite	0.000612	0.001357	0.0043025	0.004790429	0.005339329	0.006065
XR	Composite						
MR	Composite	0.000612	0.001357	0.004064375	0.004625889	0.005201626	0.006049375
CR	Composite	0.06%	0.14%	0.45%	0.50%	0.56%	0.63%
MM	Composite						
MR	Composite	0.06%	0.14%	0.43%	0.48%	0.53%	0.61%
XR	Composite	0.06%	0.13%	0.41%	0.46%	0.51%	0.58%
CR	Composite	0.00395	0.00415	0.00585	0.0075	0.009175	0.01095
MR	Composite						
CR	Composite	0.005479435	0.006987835	0.010261373	0.011895046	0.013239375	0.014648092
MR	Composite	0.55%	0.70%	0.97%	1.10%	1.23%	1.38%
XR	Composite	0.55%	0.70%	0.94%	1.09%	1.21%	1.34%
MR	Composite	0.55%	0.70%	0.96%	1.09%	1.23%	1.37%
CR	Composite	0.58%	0.75%	1.00%	1.11%	1.30%	1.45%
MM	Composite	0.55%	0.71%	0.96%	1.06%	1.25%	1.39%
MR	Composite	0.55%	0.70%	0.96%	1.09%	1.23%	1.37%
XR	Composite	0.005277561	0.0068886	0.009127403	0.010340402	0.011929274	0.013332604
CR	Composite	0.58%	0.75%	1.00%	1.11%	1.30%	1.45%
MR	Composite	0.55%	0.70%	0.96%	1.09%	1.23%	1.37%
MR	Composite	0.55%	0.70%	0.96%	1.09%	1.23%	1.37%
CR	Composite	0.005479435	0.006987835	0.009682704	0.011077675	0.012354188	0.014271487
MR	Composite	0.55%	0.70%	0.92%	1.05%	1.17%	1.36%
MR	Composite	0.005479435	0.006997303	0.009552664	0.01088622	0.012339638	0.013707734
CR	Composite	0.58%	0.75%	1.00%	1.11%	1.30%	1.45%

0.67%	0.73%	1.05%	0.78%	1.13%	0.4 NR	BBB
0.64%	0.71%	1.05%	0.78%	1.13%	0.4 NR	BBB
0.67%	0.72%	1.05%	0.78%	1.13%	0.4 NR	AA
0.67%	0.007171978	0.0104675	0.007764313	0.01126603	0.4 NR	AA
0.70%	0.76%	1.05%	0.78%	1.13%	0.4 NR	A
0.68%	0.007247473	0.0104675	0.007764313	0.01126603	0.4 NR	A
0.67%	0.72%	1.05%	0.78%	1.13%	0.4 NR	AA
0.65%	0.70%	1.05%	0.78%	1.13%	0.4 NR	A
0.67%	0.72%	1.05%	0.78%	1.13%	0.4 NR	AA
0.65%	0.70%	1.05%	0.78%	1.13%	0.4 NR	A
0.67%	0.72%	1.05%	0.78%	1.13%	0.4 NR	AA
0.65%	0.007013775	0.0104675	0.007764313	0.01126603	0.4 NR	A
0.68%	0.74%	1.05%	0.78%	1.13%	0.4 NR	BBB
0.66%	0.72%	1.05%	0.78%	1.13%	NR	BBB
0.67%	0.72%	1.05%	0.78%	1.13%	0.4 NR	AA
0.65%	0.70%	1.05%	0.78%	1.13%	0.4 NR	A
0.70%	0.76%	1.05%	0.78%	1.13%	0.4 NR	A
					0.4	
0.67%	0.72%	1.05%	0.78%	1.13%	0.4 NR	AA
0.65%	0.70%	1.05%	0.78%	1.13%	0.4 NR	A
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.77%	0.79%	0.79%	0.86%	0.90%	0.411111111 BB	A
0.72%	0.75%	0.75%	0.83%	0.90%	0.4 BBB	AA
					0.411111111	
					0.411111111	
					0.4	
0.77%	0.79%	0.79%	0.86%	0.90%	0.411111111 BB	A
0.72%	0.75%	0.75%	0.83%	0.90%	0.4 BBB	AA
					0.411111111	
1.26%	1.28%	1.25%	1.11%	1.12%	0.2 NR	BBB
1.21%	0.012229955	0.0125408	0.0111	0.01124	0.2 NR	A
1.15%	1.17%	1.25%	1.11%	1.12%	0.2 NR	BBB
1.21%	1.22%	1.25%	1.11%	1.12%	0.2 NR	A
					0.2	
1.21%	0.012229955	0.0125408	0.0111	0.01124	0.2 NR	A
					0.400000003	
					0.400000003	
					0.400000003	
					0.400000003	
					0.400000003	
0.65%	0.007205375	0.007825219	0.007572667	0.007201	0.4 NR	BBB
0.68%	0.76%	0.82%	0.80%	0.72%	0.4 NR	BB
					0.4	
0.65%	0.007205375	0.007825219	0.007572667	0.007201	0.4 NR	BBB
					0.4	
0.65%	0.007205375	0.007825219	0.007572667	0.007201	0.4 NR	B
0.68%	0.76%	0.82%	0.80%	0.72%	0.4 NR	BB
					0.4	
0.65%	0.72%	0.78%	0.76%	0.72%	0.4 NR	BBB
0.62%	0.69%	0.75%	0.73%	0.72%	0.4 NR	BB
1.17%	0.012725	0.0134085	0.0144915	0.015825	0.35 NR	NR
					0.35	
1.49%	0.015728106	0.01637825	0.016845217	0.019739308	0.4 BB	BBB
1.41%	1.48%	1.64%	1.68%	1.97%	0.4 BB	BBB
1.37%	1.44%	1.64%	1.68%	1.97%	0.4 BB	BBB
1.40%	1.48%	1.64%	1.69%	2.02%	0.4 A	AA
1.48%	1.56%	1.73%	1.78%	2.13%	0.4 BBB	A
1.42%	1.50%	1.66%	1.71%	2.04%	0.4 BBB	A
1.40%	1.48%	1.64%	1.69%	2.02%	0.4 A	AA
1.35%	0.014383453	0.015826295	0.016314889	0.019784333	0.4 BBB	A
1.48%	1.56%	1.73%	1.78%	2.13%	0.4 BBB	A
1.40%	1.48%	1.64%	1.69%	2.02%	0.4 A	AA
1.40%	1.48%	1.64%	1.69%	2.02%	0.4 A	AA
1.46%	0.015443552	0.01637825	0.016845217	0.019739308	0.4 BB	BBB
1.39%	1.47%	1.64%	1.68%	1.97%	0.4 BB	BBB
1.40%	0.01483551	0.0163845	0.016919	0.020213695	0.4 A	AA
1.48%	1.56%	1.73%	1.78%	2.13%	0.4 BBB	A

BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AAA	AA
A	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
A	AA	AA	AA	AA	AA

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

A	BBB	A	BBB	BBB	BBB
BBB	BB	BBB	BB	BB	BB
A	BBB	A	BBB	BBB	BBB
B	B	BB	B	B	B
BBB	BB	BBB	BB	BB	BB
A	BBB	A	BBB	BBB	BBB
BBB	BB	BBB	BB	BB	BB
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	AA	AAA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	AA	AAA	AAA	AAA	AAA
A	AA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA

NR	NR	BB	A	3 Consumer Services
NR	NR	BB	BBB	3 Consumer Services
NR	NR	BB	AA	12 Consumer Services
NR	NR	BB	AA	12 Consumer Services
NR	NR	BB	AA	12 Consumer Services
NR	NR	BB	AA	12 Consumer Services
NR	NR	BB	AA	12 Consumer Services
NR	NR	BB	BBB	7 Consumer Services
NR	NR	BB	AA	12 Consumer Services
NR	NR	BB	BBB	7 Consumer Services
NR	NR	BB	AA	12 Consumer Services
NR	NR	BB	BBB	7 Consumer Services
NR	NR	BB	A	3 Consumer Services
NR	NR	BB	A	3 Consumer Services
NR	NR	BB	AA	12 Consumer Services
NR	NR	BB	BBB	7 Consumer Services
NR	NR	BB	AA	12 Consumer Services
			NR	Consumer Services
NR	NR	BB	AA	12 Consumer Services
NR	NR	BB	BBB	7 Consumer Services
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
	BBB	NR	A	10 Financials
	A	NR	AA	10 Financials
			NR	Financials
			NR	Financials
			NR	Financials
	BBB	NR	A	10 Financials
	A	NR	AA	10 Financials
			NR	Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
			NR	Financials
NR	NR	NR	A	7 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BBB	BBB	NR	BBB	7 Utilities
BB	BB	NR	BBB	8 Utilities
			NR	Utilities
BBB	BBB	NR	BBB	7 Utilities
			NR	Utilities
B	B	NR	BBB	8 Utilities
BB	BB	NR	BBB	8 Utilities
			NR	Utilities
BBB	BBB	NR	BBB	7 Utilities
BB	BB	NR	BBB	8 Utilities
NR	NR	NR	NR	2 Financials
			NR	Financials
BB	BB	B	A	5 Consumer Services
BB	BB	B	A	4 Consumer Services
BB	BB	B	A	5 Consumer Services
A	A	BB	AA	12 Consumer Services
BBB	BBB	BB	AA	12 Consumer Services
BBB	BBB	BB	AA	12 Consumer Services
A	A	BB	AA	12 Consumer Services
BBB	BBB	BBB	A	9 Consumer Services
BBB	BBB	BB	AA	12 Consumer Services
A	A	BB	AA	12 Consumer Services
A	A	BB	AA	12 Consumer Services
BB	BB	B	A	4 Consumer Services
BB	BB	B	A	4 Consumer Services
A	A	BB	AA	12 Consumer Services
BBB	BBB	BB	AA	12 Consumer Services

N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	Belgium	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Belgium	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA				
Europe	Belgium	AA	AA				
Europe	Belgium	AA	AA				
Europe	Belgium	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Belgium	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA				
Europe	Belgium	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Belgium	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Belgium	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	AA	AA				
Europe	Belgium	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Netherlands Antilles	AA	AA				
OffShore	Netherlands Antilles	AA	AA				
OffShore	Netherlands Antilles	AA	AA				
OffShore	Netherlands Antilles	AA	AA				
OffShore	Netherlands Antilles	AA	AA				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Thailand		AA	Thin	Thin	Thin	Thin
Asia	Thailand		AA				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier

CcyGrp	DocAdj	CcyGrp	DocAdj		DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	Thin

CcyGrp	DocAdj	CcyGrp	DocAdj		DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
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KSSUSDMM	31-Jul-08 KSS
KSSUSDMR	31-Jul-08 KSS
KSSUSDXR	31-Jul-08 KSS
KSSEURCR	31-Jul-08 KSS
KSSEURMM	31-Jul-08 KSS
KSSEURMR	31-Jul-08 KSS
KSSEURXR	31-Jul-08 KSS
KSSUSDCR	31-Jul-08 KSS
KSSUSDMM	31-Jul-08 KSS
KSSUSDMR	31-Jul-08 KSS
KSSUSDXR	31-Jul-08 KSS
KTBTHBCR	31-Jul-08 KTB
KTBUSDCR	31-Jul-08 KTB
KTBUSDMR	31-Jul-08 KTB
KTGAUDCR	31-Jul-08 KTG
KTGAUDMR	31-Jul-08 KTG
KTGCHFCR	31-Jul-08 KTG
KTGEURCR	31-Jul-08 KTG
KTGEURMM	31-Jul-08 KTG
KTGEURMR	31-Jul-08 KTG
KTGJPYCR	31-Jul-08 KTG
KTGJPYMR	31-Jul-08 KTG
KTGUSDCR	31-Jul-08 KTG
KTGUSDMM	31-Jul-08 KTG
KTGUSDMR	31-Jul-08 KTG
KTKCHIJPYCR	31-Jul-08 KTKCHI
KTKCHIJPYXR	31-Jul-08 KTKCHI
KUBEURCR	31-Jul-08 KUB
KUBEURMM	31-Jul-08 KUB
KUBJPYCR	31-Jul-08 KUB
KUBJPYMR	31-Jul-08 KUB
KUBJPYXR	31-Jul-08 KUB
KUBUSDCR	31-Jul-08 KUB
KUBUSDMM	31-Jul-08 KUB
KUBUSDMR	31-Jul-08 KUB
KUKJPYCR	31-Jul-08 KUK
KUKJPYMM	31-Jul-08 KUK
KUKJPYXR	31-Jul-08 KUK
KUKUSDCR	31-Jul-08 KUK
KUMAMJPYCR	31-Jul-08 KUMAM
KUMAMJPYMM	31-Jul-08 KUMAM
KURARAJPYCR	31-Jul-08 KURARA
KURARAJPYXR	31-Jul-08 KURARA
KURARAUSDCR	31-Jul-08 KURARA
KWDEURCR	31-Jul-08 KWD
KWDEURMM	31-Jul-08 KWD
KWDEURMR	31-Jul-08 KWD
KWDUSDCR	31-Jul-08 KWD
KWDUSDMM	31-Jul-08 KWD
KWDUSDMR	31-Jul-08 KWD
KWDUSDXR	31-Jul-08 KWD
KYIVSUSDCR	31-Jul-08 KYIVS
KYIVSUSDMM	31-Jul-08 KYIVS
KYOJPYCR	31-Jul-08 KYO
KYOUSDCR	31-Jul-08 KYO
KYOCTYEURCR	31-Jul-08 KYOCTY
KYOCTYEURMM	31-Jul-08 KYOCTY
KYOCTYJPYCR	31-Jul-08 KYOCTY
KYOCTYJPYMM	31-Jul-08 KYOCTY
KYOCTYJPYMR	31-Jul-08 KYOCTY
KYOCTYUSDCR	31-Jul-08 KYOCTY
KYOCTYUSDMM	31-Jul-08 KYOCTY
KYOTOJPYCR	31-Jul-08 KYOTO
KYOTOJPYMR	31-Jul-08 KYOTO
KYOWAJPYCR	31-Jul-08 KYOWA
KYOWAJPYMR	31-Jul-08 KYOWA
KYOWAJPYXR	31-Jul-08 KYOWA
KYUSELCHFCR	31-Jul-08 KYUSEL
KYUSELEURCR	31-Jul-08 KYUSEL
KYUSELEURMM	31-Jul-08 KYUSEL
KYUSELJPYCR	31-Jul-08 KYUSEL
KYUSELJPYMR	31-Jul-08 KYUSEL
KYUSELJPYXR	31-Jul-08 KYUSEL
KYUSELUSDCR	31-Jul-08 KYUSEL

Kohls Corp	5F027A	SNRFOR	USD
Kohls Corp	5F027A	SNRFOR	USD
Kohls Corp	5F027A	SNRFOR	USD
Kohls Corp	5F027A	SUBLT2	EUR
Kohls Corp	5F027A	SUBLT2	EUR
Kohls Corp	5F027A	SUBLT2	EUR
Kohls Corp	5F027A	SUBLT2	EUR
Kohls Corp	5F027A	SUBLT2	USD
Kohls Corp	5F027A	SUBLT2	USD
Kohls Corp	5F027A	SUBLT2	USD
Kohls Corp	5F027A	SUBLT2	USD
Krung Thai Bk Pub Co Ltd	Y2DHGD	SNRFOR	THB
Krung Thai Bk Pub Co Ltd	Y2DHGD	SNRFOR	USD
Krung Thai Bk Pub Co Ltd	Y2DHGD	SNRFOR	USD
KT&G Co Ltd	Y2DI94	SNRFOR	AUD
KT&G Co Ltd	Y2DI94	SNRFOR	AUD
KT&G Co Ltd	Y2DI94	SNRFOR	CHF
KT&G Co Ltd	Y2DI94	SNRFOR	EUR
KT&G Co Ltd	Y2DI94	SNRFOR	EUR
KT&G Co Ltd	Y2DI94	SNRFOR	EUR
KT&G Co Ltd	Y2DI94	SNRFOR	JPY
KT&G Co Ltd	Y2DI94	SNRFOR	JPY
KT&G Co Ltd	Y2DI94	SNRFOR	USD
KT&G Co Ltd	Y2DI94	SNRFOR	USD
KT&G Co Ltd	Y2DI94	SNRFOR	USD
Katokichi Co Ltd	JM412B	SNRFOR	JPY
Katokichi Co Ltd	JM412B	SNRFOR	JPY
Kubota Corp	5F128A	SNRFOR	EUR
Kubota Corp	5F128A	SNRFOR	EUR
Kubota Corp	5F128A	SNRFOR	JPY
Kubota Corp	5F128A	SNRFOR	JPY
Kubota Corp	5F128A	SNRFOR	JPY
Kubota Corp	5F128A	SNRFOR	USD
Kubota Corp	5F128A	SNRFOR	USD
Kubota Corp	5F128A	SNRFOR	USD
Kokuyo Co Ltd	JM8A98	SNRFOR	JPY
Kokuyo Co Ltd	JM8A98	SNRFOR	JPY
Kokuyo Co Ltd	JM8A98	SNRFOR	JPY
Kokuyo Co Ltd	JM8A98	SNRFOR	USD
Kumamoto Prefecture	JMBB8I	SNRFOR	JPY
Kumamoto Prefecture	JMBB8I	SNRFOR	JPY
Kuraray Co Ltd	JMA706	SNRFOR	JPY
Kuraray Co Ltd	JMA706	SNRFOR	JPY
Kuraray Co Ltd	JMA706	SNRFOR	USD
Kellwood Co	4CG848	SNRFOR	EUR
Kellwood Co	4CG848	SNRFOR	EUR
Kellwood Co	4CG848	SNRFOR	EUR
Kellwood Co	4CG848	SNRFOR	USD
Kellwood Co	4CG848	SNRFOR	USD
Kellwood Co	4CG848	SNRFOR	USD
Kellwood Co	4CG848	SNRFOR	USD
Kyivstar GSM	X1AE8V	SNRFOR	USD
Kyivstar GSM	X1AE8V	SNRFOR	USD
Kyocera Corp	5F16AB	SNRFOR	JPY
Kyocera Corp	5F16AB	SNRFOR	USD
Kyoto City	JMAGGB	SNRFOR	EUR
Kyoto City	JMAGGB	SNRFOR	EUR
Kyoto City	JMAGGB	SNRFOR	JPY
Kyoto City	JMAGGB	SNRFOR	JPY
Kyoto City	JMAGGB	SNRFOR	JPY
Kyoto City	JMAGGB	SNRFOR	USD
Kyoto City	JMAGGB	SNRFOR	USD
Kyoto Prefecture	JMB913	SNRFOR	JPY
Kyoto Prefecture	JMB913	SNRFOR	JPY
Kyowa Exeo Corp	JMBA55	SNRFOR	JPY
Kyowa Exeo Corp	JMBA55	SNRFOR	JPY
Kyowa Exeo Corp	JMBA55	SNRFOR	JPY
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	CHF
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	EUR
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	EUR
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	JPY
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	JPY
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	JPY
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	USD

MM	Composite						
MR	Composite	0.55%	0.70%	0.96%	1.09%	1.23%	1.37%
XR	Composite	0.53%	0.69%	0.91%	1.03%	1.19%	1.33%
CR	Composite	0.83%	0.83%	0.99%	1.14%	1.27%	1.38%
MM	Composite						
MR	Composite	0.83%	0.83%	0.99%	1.14%	1.27%	1.38%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.83%	0.83%	0.99%	1.14%	1.27%	1.38%
XR	Composite						
CR	Composite	0.004425	0.005275	0.00705	0.008475	0.0094	0.0111
CR	Composite	0.44%	0.53%	0.71%	0.85%	0.94%	1.11%
MR	Composite	0.44%	0.53%	0.71%	0.85%	0.94%	1.11%
CR	Composite	0.39%	0.45%	0.61%	0.74%	0.86%	0.95%
MR	Composite	0.39%	0.45%	0.61%	0.74%	0.86%	0.95%
CR	Composite	0.39%	0.45%	0.61%	0.74%	0.86%	0.96%
CR	Composite	0.39%	0.45%	0.61%	0.74%	0.86%	0.96%
MM	Composite						
MR	Composite	0.003881096	0.004275812	0.005822914	0.00708517	0.008210822	0.009094639
CR	Composite	0.39%	0.45%	0.61%	0.74%	0.86%	0.95%
MR	Composite						
CR	Composite	0.39%	0.45%	0.61%	0.74%	0.86%	0.96%
MM	Composite	0.39%	0.43%	0.59%	0.72%	0.83%	0.92%
MR	Composite	0.39%	0.43%	0.58%	0.71%	0.82%	0.91%
CR	Composite	0.32%	0.32%	0.37%	0.40%	0.45%	0.50%
XR	Composite	0.32%	0.32%	0.37%	0.40%	0.45%	0.50%
CR	Composite						
MM	Composite						
CR	Composite	0.09%	0.09%	0.14%	0.18%	0.22%	0.25%
MR	Composite						
XR	Composite	0.09%	0.07%	0.11%	0.13%	0.16%	0.19%
CR	Composite	0.09%	0.09%	0.14%	0.17%	0.21%	0.24%
MM	Composite						
MR	Composite						
CR	Composite	0.22%	0.22%	0.35%	0.35%	0.36%	0.43%
MM	Composite						
XR	Composite	0.22%	0.22%	0.35%	0.35%	0.36%	0.43%
CR	Composite	0.22%	0.22%	0.35%	0.35%	0.36%	0.43%
CR	Composite	0.13%	0.13%	0.14%	0.17%	0.22%	0.26%
MM	Composite	0.13%	0.13%	0.14%	0.17%	0.22%	0.26%
CR	Composite	0.13%	0.18%	0.21%	0.24%	0.29%	0.34%
XR	Composite	0.13%	0.18%	0.21%	0.24%	0.29%	0.34%
CR	Composite	0.13%	0.18%	0.21%	0.24%	0.29%	0.34%
CR	Composite	4.57%	5.50%	4.94%	5.74%	6.00%	6.32%
MM	Composite						
MR	Composite	0.045720613	0.052322333	0.049355881	0.057358	0.059994	0.0631995
CR	Composite	4.57%	5.50%	4.94%	5.74%	6.00%	6.32%
MM	Composite						
MR	Composite	4.57%	5.23%	4.94%	5.74%	6.00%	6.32%
XR	Composite	4.57%	5.03%	4.94%	5.74%	6.00%	6.32%
CR	Composite	3.60%	3.60%	3.60%	3.60%	3.60%	3.60%
MM	Composite	3.45%	3.45%	3.45%	3.45%	3.45%	3.45%
CR	Composite	0.12%	0.13%	0.15%	0.17%	0.19%	0.21%
CR	Composite	0.12%	0.13%	0.15%	0.17%	0.19%	0.21%
CR	Composite						
MM	Composite						
CR	Composite	0.11%	0.11%	0.12%	0.15%	0.16%	0.18%
MM	Composite	0.11%	0.11%	0.12%	0.15%	0.16%	0.18%
MR	Composite						
CR	Composite	0.11%	0.11%	0.12%	0.15%	0.16%	0.18%
MM	Composite						
CR	Composite	0.07%	0.07%	0.11%	0.15%	0.21%	0.21%
MR	Composite						
CR	Composite	0.24%	0.24%	0.42%	0.42%	0.51%	0.53%
MR	Composite						
XR	Composite	0.24%	0.24%	0.42%	0.42%	0.51%	0.53%
CR	Composite	0.06%	0.07%	0.10%	0.12%	0.15%	0.17%
CR	Composite	0.06%	0.07%	0.10%	0.12%	0.15%	0.17%
MM	Composite						
CR	Composite	0.07%	0.08%	0.10%	0.13%	0.15%	0.17%
MR	Composite	0.07%	0.07%	0.10%	0.13%	0.14%	0.17%
XR	Composite	0.05%	0.06%	0.08%	0.11%	0.11%	0.15%
CR	Composite	0.06%	0.07%	0.10%	0.12%	0.15%	0.17%

					0.4	
1.40%	1.48%	1.64%	1.69%	2.02%	0.4 A	AA
1.35%	1.44%	1.58%	1.63%	1.98%	0.4 BBB	A
1.48%	1.55%	1.58%	1.58%	1.58%	0.45	NR
					0.45	
1.41%	1.47%	1.58%	1.58%	1.58%	0.45	NR
					0.45	
					0.45	
					0.45	
1.41%	1.47%	1.58%	1.58%	1.58%	0.45	NR
					0.45	
1.20%	0.01295	0.015101442	0.01605888	0.017473529	0.2 NR	NR
1.20%	1.30%	1.51%	1.61%	1.75%	0.2 NR	NR
1.20%	1.30%	1.51%	1.61%	1.75%	0.2 NR	NR
1.02%	1.11%	1.13%	1.10%	1.21%	0.375714288 NR	BB
1.02%	1.11%	1.13%	1.10%	1.21%	0.375714288 NR	BB
1.02%	1.12%	1.13%	1.10%	1.21%	0.4 NR	A
1.02%	1.12%	1.13%	1.10%	1.21%	0.4 NR	A
					0.375714288	
0.97%	0.010589829	0.010728973	0.010954425	0.0121475	0.343333338 NR	BBB
1.02%	1.11%	1.13%	1.10%	1.21%	0.375714288 NR	BB
					0.375714288	
1.02%	1.12%	1.13%	1.10%	1.21%	0.4 NR	A
0.98%	1.07%	1.08%	1.10%	1.21%	0.375714288 NR	BBB
0.97%	1.06%	1.07%	1.10%	1.21%	0.343333338 NR	BBB
0.62%	0.70%	0.70%	0.70%	0.70%	0.3	NR
0.62%	0.70%	0.70%	0.70%	0.70%	0.3	NR
					0.299999999	
					0.299999999	
0.29%	0.34%	0.33%	0.37%	0.35%	0.299999999 NR	BBB
					0.299999999	
0.22%	0.26%	0.33%	0.37%	0.35%	0.299999999 NR	BB
0.29%	0.33%	0.33%	0.37%	0.35%	0.299999999 NR	B
					0.299999999	
					0.299999999	
0.52%	0.63%	0.63%	0.63%	0.63%	0.35	NR
					0.35	
0.52%	0.63%	0.63%	0.63%	0.63%	0.35	NR
0.52%	0.63%	0.63%	0.63%	0.63%	0.35	NR
0.26%	0.26%	0.26%	0.26%	0.26%	0.25	NR
0.26%	0.26%	0.26%	0.26%	0.26%	0.25	NR
0.27%	0.34%	0.34%	0.34%	0.34%	0.3 NR	NR
0.27%	0.34%	0.34%	0.34%	0.34%	0.3 NR	NR
0.27%	0.34%	0.34%	0.34%	0.34%	0.3 NR	NR
7.42%	7.57%	7.85%	7.85%	7.83%	0.367499998 NR	BB
					0.367499998	
7.06%	0.0719966	0.07855	0.07855	0.0782875	0.367499998 NR	BBB
7.42%	7.57%	7.85%	7.85%	7.83%	0.367499998 NR	BB
					0.367499998	
7.06%	7.20%	7.85%	7.85%	7.83%	0.367499998 NR	BBB
6.79%	6.92%	7.85%	7.85%	7.83%	0.367499998 NR	BB
3.88%	4.10%	4.10%	4.10%	4.10%		
3.88%	4.10%	4.10%	4.10%	4.10%		
0.25%	0.24%	0.24%	0.24%	0.28%	0.3 NR	NR
0.25%	0.24%	0.24%	0.24%	0.28%	0.3 NR	NR
					0.275	
					0.275	
0.21%	0.28%	0.28%	0.28%	0.28%	0.275 NR	NR
0.21%	0.28%	0.28%	0.28%	0.28%	0.275 NR	NR
					0.275	
0.21%	0.28%	0.28%	0.28%	0.28%	0.275 NR	NR
					0.275	
0.21%	0.21%	0.21%	0.21%	0.21%	0.275	NR
					0.275	
0.53%	0.53%	0.53%	0.53%	0.53%	0.275 NR	
					0.275	
0.53%	0.53%	0.53%	0.53%	0.53%	0.275 NR	
0.22%	0.26%	0.30%	0.26%	0.35%	0.356666668 BB	BB
0.22%	0.26%	0.30%	0.26%	0.35%	0.356666668 BB	BB
					0.354000001	
0.22%	0.28%	0.30%	0.26%	0.35%	0.354000001 BBB	A
0.21%	0.27%	0.30%	0.26%	0.35%	0.354000001 BBB	BBB
0.17%	0.21%	0.30%	0.26%	0.35%	0.354000001 BBB	BBB
0.22%	0.26%	0.30%	0.26%	0.35%	0.356666668 BB	BB

A	AA	AAA	AAA	AAA	AAA
AA	A	AA	AA	AA	AA
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	AA	A	A	A	A
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	BB
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
NR	BB	NR	NR		
NR	B	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	B	B
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	B	B
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	B	B
			B	NR	NR
			B	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
NR	NR		NR		
	NR	NR	NR		
	NR	NR	NR		
BB	BBB	BB	BBB	BB	BB
BB	BBB	BB	BBB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BB	BBB	BB	BB

			NR		Consumer Services
A	A	BB	AA	12	Consumer Services
BBB	BBB	BBB	A	9	Consumer Services
NR			NR	2	Consumer Services
			NR		Consumer Services
NR			NR	2	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
NR			NR	2	Consumer Services
			NR		Consumer Services
NR	NR	NR	NR	2	Government
NR	NR	NR	NR	2	Government
NR	NR	NR	NR	2	Government
BB	NR	NR	A	10	Consumer Goods
BB	NR	NR	A	10	Consumer Goods
A	NR	NR	A	9	Consumer Goods
A	NR	NR	A	9	Consumer Goods
			NR		Consumer Goods
BBB	NR	NR	A	10	Consumer Goods
BB	NR	NR	A	10	Consumer Goods
			NR		Consumer Goods
A	NR	NR	A	9	Consumer Goods
BBB	NR	NR	A	10	Consumer Goods
BBB	NR	NR	A	10	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR		Industrials
			NR		Industrials
NR	NR	NR	A	5	Industrials
			NR		Industrials
NR	NR	NR	BBB	6	Industrials
NR	NR	NR	A	6	Industrials
			NR		Industrials
			NR		Industrials
			NR	2	Consumer Goods
			NR		Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Government
			NR	2	Government
			NR	2	Basic Materials
			NR	2	Basic Materials
			NR	2	Basic Materials
NR	NR	NR	NR	2	Consumer Goods
			NR		Consumer Goods
NR	NR	NR	NR	2	Consumer Goods
NR	NR	NR	NR	2	Consumer Goods
			NR		Consumer Goods
NR	NR	NR	NR	2	Consumer Goods
NR	NR	NR	NR	2	Consumer Goods
			NR	3	Telecommunications
			NR	3	Telecommunications
		NR	NR	2	Industrials
		NR	NR	2	Industrials
			NR		Government
			NR		Government
			NR	2	Government
			NR	2	Government
			NR		Government
			NR	2	Government
			NR		Government
			NR	2	Government
			NR		Government
			NR	2	Technology
			NR		Technology
			NR	2	Technology
NR	NR	NR	A	6	Utilities
NR	NR	NR	A	6	Utilities
			NR		Utilities
NR	NR	NR	A	5	Utilities
NR	NR	NR	A	5	Utilities
NR	NR	NR	A	3	Utilities
NR	NR	NR	A	6	Utilities

N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
Asia	Thailand	BBB	A	Thin	Thin	Thin	Thin
Asia	Thailand	BBB	A	Thin	Thin	Thin	Thin
Asia	Thailand	BBB	A	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan		A		Thin	Thin	Thin
Asia	Japan		A		Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	BBB	AA		Thin		Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA		Thin		Thin
Asia	Japan	BBB	AA		Thin		Thin
Asia	Japan		AA		Thin	Thin	CcyGrp
Asia	Japan		AA		Thin	Thin	DocAdj
Asia	Japan	A	A	Thin	Thin	Thin	Thin
Asia	Japan	A	A	Thin	Thin	Thin	Thin
Asia	Japan	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	B	B	Thin	DocAdj	Thin	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	CcyGrp	Thin	Thin
N.Amer	United States	B	B	Thin	DocAdj	Thin	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	CcyGrp	Thin	Thin
N.Amer	United States	B	B	Thin	DocAdj	Thin	Thin
E.Eur	Ukraine	BB	BB				
E.Eur	Ukraine	BB	BB				
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	CcyGrp	Thin
Asia	Japan		AA	Thin	Thin	DocAdj	Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	Entity Tier	Thin
Asia	Japan		AA				
Asia	Japan		AA		Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin			Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin			Thin
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
Thin	Thin	DocAdj	DocAdj	Thin		
Thin	Thin	DocAdj	DocAdj	Thin		
Thin	Thin	DocAdj	DocAdj	Thin		
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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Thin	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
	DocAdj	Thin	Thin			
	DocAdj	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

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KYUSELUSDMR	31-Jul-08 KYUSEL
LADBRKAUDCR	31-Jul-08 LADBRK
LADBRKAUDMM	31-Jul-08 LADBRK
LADBRKAUDMR	31-Jul-08 LADBRK
LADBRKAUDXR	31-Jul-08 LADBRK
LADBRKCHFCR	31-Jul-08 LADBRK
LADBRKCHFMM	31-Jul-08 LADBRK
LADBRKCHFMR	31-Jul-08 LADBRK
LADBRKCHFXR	31-Jul-08 LADBRK
LADBRKEURCR	31-Jul-08 LADBRK
LADBRKEURMM	31-Jul-08 LADBRK
LADBRKEURMR	31-Jul-08 LADBRK
LADBRKEURXR	31-Jul-08 LADBRK
LADBRKGBPCR	31-Jul-08 LADBRK
LADBRKGBPMM	31-Jul-08 LADBRK
LADBRKGBPMR	31-Jul-08 LADBRK
LADBRKHKDMM	31-Jul-08 LADBRK
LADBRKJPYCR	31-Jul-08 LADBRK
LADBRKJPYMM	31-Jul-08 LADBRK
LADBRKJPYMR	31-Jul-08 LADBRK
LADBRKNZDMR	31-Jul-08 LADBRK
LADBRKNZDXR	31-Jul-08 LADBRK
LADBRKSEKMM	31-Jul-08 LADBRK
LADBRKSGDMM	31-Jul-08 LADBRK
LADBRKSGDMR	31-Jul-08 LADBRK
LADBRKUSDCR	31-Jul-08 LADBRK
LADBRKUSDMM	31-Jul-08 LADBRK
LADBRKUSDMR	31-Jul-08 LADBRK
LADBRKUSDXR	31-Jul-08 LADBRK
LADWSUSDCR	31-Jul-08 LADWS
LADWSUSDXR	31-Jul-08 LADWS
LAFAUDMR	31-Jul-08 LAF
LAFEURCR	31-Jul-08 LAF
LAFEURMM	31-Jul-08 LAF
LAFEURMR	31-Jul-08 LAF
LAFUSDCR	31-Jul-08 LAF
LAFUSDMM	31-Jul-08 LAF
LAFUSDMR	31-Jul-08 LAF
LAFUSDXR	31-Jul-08 LAF
LAFCPAUDCR	31-Jul-08 LAFCP
LAFCPAUDMM	31-Jul-08 LAFCP
LAFCPAUDMR	31-Jul-08 LAFCP
LAFCPCADMM	31-Jul-08 LAFCP
LAFCPCHFCR	31-Jul-08 LAFCP
LAFCPCHFMM	31-Jul-08 LAFCP
LAFCPEURCR	31-Jul-08 LAFCP
LAFCPEURMM	31-Jul-08 LAFCP
LAFCPEURMR	31-Jul-08 LAFCP
LAFCPEURXR	31-Jul-08 LAFCP
LAFCPGBPCR	31-Jul-08 LAFCP
LAFCPGBPMM	31-Jul-08 LAFCP
LAFCPHKDMM	31-Jul-08 LAFCP
LAFCPJPYCR	31-Jul-08 LAFCP
LAFCPJPYMM	31-Jul-08 LAFCP
LAFCPSEKMM	31-Jul-08 LAFCP
LAFCPSGDMM	31-Jul-08 LAFCP
LAFCPUSDCR	31-Jul-08 LAFCP
LAFCPUSDMM	31-Jul-08 LAFCP
LAFCPUSDMR	31-Jul-08 LAFCP
LAFCPUSDXR	31-Jul-08 LAFCP
LAFCP-LCUKEURCR	31-Jul-08 LAFCP-LCUK
LAFCP-LCUKEURMM	31-Jul-08 LAFCP-LCUK
LAFCP-LCUKEURMR	31-Jul-08 LAFCP-LCUK
LAFCP-LCUKGBPCR	31-Jul-08 LAFCP-LCUK
LAFCP-LCUKGBPMM	31-Jul-08 LAFCP-LCUK
LAFCP-LCUKUSDCR	31-Jul-08 LAFCP-LCUK
LAFCP-LCUKUSDMM	31-Jul-08 LAFCP-LCUK
LAGARDEURCR	31-Jul-08 LAGARD
LAGARDEURMM	31-Jul-08 LAGARD
LAGARDEURMR	31-Jul-08 LAGARD
LAGARDUSDCR	31-Jul-08 LAGARD
LAGARDUSDMM	31-Jul-08 LAGARD
LAGARDUSDMR	31-Jul-08 LAGARD
LAMRUSDCR	31-Jul-08 LAMR

Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	USD
LADBROKES PLC	GL86AK	SNRFOR	AUD
LADBROKES PLC	GL86AK	SNRFOR	AUD
LADBROKES PLC	GL86AK	SNRFOR	AUD
LADBROKES PLC	GL86AK	SNRFOR	AUD
LADBROKES PLC	GL86AK	SNRFOR	CHF
LADBROKES PLC	GL86AK	SNRFOR	CHF
LADBROKES PLC	GL86AK	SNRFOR	CHF
LADBROKES PLC	GL86AK	SNRFOR	CHF
LADBROKES PLC	GL86AK	SNRFOR	EUR
LADBROKES PLC	GL86AK	SNRFOR	EUR
LADBROKES PLC	GL86AK	SNRFOR	EUR
LADBROKES PLC	GL86AK	SNRFOR	EUR
LADBROKES PLC	GL86AK	SNRFOR	GBP
LADBROKES PLC	GL86AK	SNRFOR	GBP
LADBROKES PLC	GL86AK	SNRFOR	GBP
LADBROKES PLC	GL86AK	SNRFOR	HKD
LADBROKES PLC	GL86AK	SNRFOR	JPY
LADBROKES PLC	GL86AK	SNRFOR	JPY
LADBROKES PLC	GL86AK	SNRFOR	JPY
LADBROKES PLC	GL86AK	SNRFOR	NZD
LADBROKES PLC	GL86AK	SNRFOR	NZD
LADBROKES PLC	GL86AK	SNRFOR	SEK
LADBROKES PLC	GL86AK	SNRFOR	SGD
LADBROKES PLC	GL86AK	SNRFOR	SGD
LADBROKES PLC	GL86AK	SNRFOR	USD
LADBROKES PLC	GL86AK	SNRFOR	USD
LADBROKES PLC	GL86AK	SNRFOR	USD
LADBROKES PLC	GL86AK	SNRFOR	USD
Los Angeles Dept of Water & Swr	5J8977	SNRFOR	USD
Los Angeles Dept of Water & Swr	5J8977	SNRFOR	USD
North Amer Lafarge Inc	555DE8	SNRFOR	AUD
North Amer Lafarge Inc	555DE8	SNRFOR	EUR
North Amer Lafarge Inc	555DE8	SNRFOR	EUR
North Amer Lafarge Inc	555DE8	SNRFOR	EUR
North Amer Lafarge Inc	555DE8	SNRFOR	USD
North Amer Lafarge Inc	555DE8	SNRFOR	USD
North Amer Lafarge Inc	555DE8	SNRFOR	USD
North Amer Lafarge Inc	555DE8	SNRFOR	USD
Lafarge	555DE7	SNRFOR	AUD
Lafarge	555DE7	SNRFOR	AUD
Lafarge	555DE7	SNRFOR	AUD
Lafarge	555DE7	SNRFOR	CAD
Lafarge	555DE7	SNRFOR	CHF
Lafarge	555DE7	SNRFOR	CHF
Lafarge	555DE7	SNRFOR	EUR
Lafarge	555DE7	SNRFOR	EUR
Lafarge	555DE7	SNRFOR	EUR
Lafarge	555DE7	SNRFOR	EUR
Lafarge	555DE7	SNRFOR	GBP
Lafarge	555DE7	SNRFOR	GBP
Lafarge	555DE7	SNRFOR	HKD
Lafarge	555DE7	SNRFOR	JPY
Lafarge	555DE7	SNRFOR	JPY
Lafarge	555DE7	SNRFOR	SEK
Lafarge	555DE7	SNRFOR	SGD
Lafarge	555DE7	SNRFOR	USD
Lafarge	555DE7	SNRFOR	USD
Lafarge	555DE7	SNRFOR	USD
Lafarge	555DE7	SNRFOR	USD
Lafarge Cem UK PLC	GL877I	SNRFOR	EUR
Lafarge Cem UK PLC	GL877I	SNRFOR	EUR
Lafarge Cem UK PLC	GL877I	SNRFOR	EUR
Lafarge Cem UK PLC	GL877I	SNRFOR	GBP
Lafarge Cem UK PLC	GL877I	SNRFOR	GBP
Lafarge Cem UK PLC	GL877I	SNRFOR	USD
Lafarge Cem UK PLC	GL877I	SNRFOR	USD
Lagardere Societes	FL67DS	SNRFOR	EUR
Lagardere Societes	FL67DS	SNRFOR	EUR
Lagardere Societes	FL67DS	SNRFOR	EUR
Lagardere Societes	FL67DS	SNRFOR	USD
Lagardere Societes	FL67DS	SNRFOR	USD
Lagardere Societes	FL67DS	SNRFOR	USD
Lamar Advertising Co	563A96	SNRFOR	USD

MR	Composite						
CR	Composite	1.06%	1.20%	1.46%	1.94%	2.18%	2.41%
MM	Composite	1.06%	1.20%	1.46%	1.94%	2.18%	2.41%
MR	Composite						
XR	Composite						
CR	Composite	1.04%	1.27%	1.46%	2.02%	2.22%	2.50%
MM	Composite	1.00%	1.18%	1.46%	1.94%	2.15%	2.41%
MR	Composite						
XR	Composite						
CR	Composite	1.04%	1.27%	1.46%	2.02%	2.22%	2.50%
MM	Composite	0.010003215	0.011751543	0.014587428	0.019391256	0.021545504	0.024066413
MR	Composite	1.03%	1.18%	1.46%	1.92%	2.14%	2.38%
XR	Composite						
CR	Composite	0.010420016	0.0126645	0.014587428	0.020216988	0.022207111	0.025038544
MM	Composite	0.010003215	0.011751543	0.014587428	0.019391256	0.021545504	0.024066413
MR	Composite						
MM	Composite	1.00%	1.18%	1.46%	1.94%	2.15%	2.41%
CR	Composite	1.06%	1.20%	1.46%	1.94%	2.18%	2.41%
MM	Composite	1.06%	1.20%	1.46%	1.94%	2.18%	2.41%
MR	Composite						
MR	Composite						
XR	Composite						
MM	Composite	1.00%	1.18%	1.46%	1.94%	2.15%	2.41%
MM	Composite	0.010003215	0.011751543	0.014587428	0.019391256	0.021545504	0.024066413
MR	Composite						
CR	Composite	1.04%	1.27%	1.46%	2.02%	2.22%	2.50%
MM	Composite	0.010003215	0.011751543	0.014587428	0.019391256	0.021545504	0.024066413
MR	Composite	0.010340461	0.011763868	0.014587428	0.019206139	0.021353974	0.023786617
XR	Composite	1.00%	1.13%	1.46%	1.85%	2.06%	2.29%
CR	Composite	0.48%	0.48%	0.48%	0.48%	0.48%	0.48%
XR	Composite	0.0048	0.0048	0.0048	0.0048	0.0048	0.0048
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.004616625	0.004616625	0.006458933	0.00801427	0.009452618	0.010843706
CR	Composite	0.46%	0.46%	0.68%	0.85%	1.00%	1.14%
MM	Composite						
MR	Composite	0.46%	0.46%	0.65%	0.80%	0.95%	1.08%
XR	Composite	0.46%	0.46%	0.62%	0.78%	0.92%	1.04%
CR	Composite	0.64%	0.97%	1.21%	1.47%	1.65%	1.83%
MM	Composite	0.64%	0.93%	1.21%	1.47%	1.65%	1.83%
MR	Composite						
MM	Composite	0.64%	0.91%	1.20%	1.46%	1.64%	1.82%
CR	Composite	0.006702786	0.009377961	0.012882261	0.015300361	0.017020886	0.018892
MM	Composite	0.64%	0.91%	1.20%	1.46%	1.64%	1.82%
CR	Composite	0.67%	0.94%	1.29%	1.53%	1.70%	1.89%
MM	Composite	0.64%	0.91%	1.20%	1.46%	1.64%	1.82%
MR	Composite	0.64%	0.90%	1.19%	1.45%	1.62%	1.80%
XR	Composite	0.61%	0.87%	1.15%	1.39%	1.56%	1.73%
CR	Composite	0.67%	0.94%	1.29%	1.53%	1.70%	1.89%
MM	Composite	0.64%	0.91%	1.20%	1.46%	1.64%	1.82%
MM	Composite	0.006434674	0.009133666	0.012013232	0.014615458	0.016432636	0.018154167
CR	Composite	0.64%	0.92%	1.21%	1.47%	1.65%	1.83%
MM	Composite	0.64%	0.92%	1.21%	1.47%	1.65%	1.83%
MM	Composite	0.64%	0.91%	1.20%	1.46%	1.64%	1.82%
MM	Composite	0.006434674	0.009133666	0.012013232	0.014615458	0.016432636	0.018154167
CR	Composite	0.006702786	0.009377961	0.012882261	0.015300361	0.017020886	0.018892
MM	Composite	0.64%	0.91%	1.20%	1.46%	1.64%	1.82%
MR	Composite	0.006367646	0.009037519	0.011911068	0.014457603	0.016191239	0.017950639
XR	Composite	0.61%	0.87%	1.15%	1.39%	1.56%	1.73%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.010573557	0.010573557	0.013201606	0.016186672	0.018243361	0.019553958
MM	Composite	1.06%	1.06%	1.32%	1.62%	1.82%	1.96%
CR	Composite	0.010573557	0.010573557	0.013201606	0.016186672	0.018243361	0.019553958
MM	Composite						
CR	Composite	0.00770425	0.00885222	0.010422213	0.012644795	0.014891389	0.016117047
MM	Composite	0.74%	0.87%	1.02%	1.22%	1.45%	1.55%
MR	Composite	0.73%	0.86%	1.01%	1.20%	1.44%	1.53%
CR	Composite	0.77%	0.89%	1.04%	1.26%	1.49%	1.61%
MM	Composite	0.007381413	0.008738842	0.010202656	0.012177404	0.01454368	0.015514365
MR	Composite	0.007319038	0.008647812	0.010096378	0.012012556	0.014392183	0.015311195
CR	Composite						

					0.354000001	
2.50%	2.54%	2.66%	2.58%	2.68%	0.4 BB	BBB
2.50%	2.54%	2.66%	2.58%	2.68%	0.4 BB	BBB
					0.4	
					0.4	
2.60%	2.65%	2.80%	2.70%	2.71%	0.4 BBB	A
2.50%	2.54%	2.62%	2.59%	2.60%	0.4 BBB	AA
					0.4	
					0.4	
2.60%	2.65%	2.80%	2.70%	2.71%	0.4 BBB	A
2.50%	0.025385667	0.02622822	0.025895929	0.026034627	0.4 BBB	AA
2.47%	2.51%	2.60%	2.56%	2.63%	0.4 BBB	A
					0.4	
2.60%	0.026466429	0.027997553	0.026976608	0.027119404	0.4 BBB	A
2.50%	0.025385667	0.02622822	0.025895929	0.026034627	0.4 BBB	AA
					0.4	
2.50%	2.54%	2.62%	2.59%	2.60%	0.4 BBB	AA
2.50%	2.54%	2.66%	2.58%	2.68%	0.4 BB	BBB
2.50%	2.54%	2.66%	2.58%	2.68%	0.4 BB	BBB
					0.4	
					0.4	
					0.4	
2.50%	2.54%	2.62%	2.59%	2.60%	0.4 BBB	AA
2.50%	0.025385667	0.02622822	0.025895929	0.026034627	0.4 BBB	AA
					0.4	
2.60%	2.65%	2.80%	2.70%	2.71%	0.4 BBB	A
2.50%	0.025385667	0.02622822	0.025895929	0.026034627	0.4 BBB	AA
2.47%	0.025143108	0.02595501	0.025627777	0.026296523	0.4 BBB	A
2.38%	2.42%	2.50%	2.47%	2.53%	0.4 BBB	A
0.48%	0.48%	0.48%	0.48%	0.48%	0.8	
0.0048	0.0048	0.0048	0.0048	0.0048	0.8	
					0.399999998	
					0.399999998	
					0.399999998	
1.28%	0.012569739	0.012569739	0.012569739	0.012569739	0.399999998	NR
1.35%	1.26%	1.26%	1.26%	1.26%	0.399999998	NR
					0.399999998	
1.28%	1.26%	1.26%	1.26%	1.26%	0.399999998	NR
1.23%	1.26%	1.26%	1.26%	1.26%	0.399999998	NR
1.87%	1.92%	1.97%	1.97%	2.18%	0.4 BB	BBB
1.87%	1.92%	1.97%	1.97%	2.10%	0.4 BB	A
					0.4	
1.86%	1.91%	1.97%	1.97%	2.04%	0.4 A	AAA
1.93%	0.019902	0.02043178	0.020490914	0.021259383	0.4 BBB	A
1.86%	1.91%	1.97%	1.97%	2.04%	0.4 A	AAA
1.93%	1.99%	2.04%	2.05%	2.13%	0.4 BBB	A
1.86%	1.91%	1.97%	1.97%	2.04%	0.4 A	AAA
1.83%	1.89%	1.94%	1.95%	2.02%	0.4 BBB	AA
1.77%	1.82%	1.87%	1.87%	1.95%	0.4 BBB	AA
1.93%	1.99%	2.04%	2.05%	2.13%	0.4 BBB	A
1.86%	1.91%	1.97%	1.97%	2.04%	0.4 A	AAA
1.86%	0.019147699	0.019700521	0.019725	0.020409007	0.4 A	AAA
1.87%	1.92%	1.97%	1.97%	2.08%	0.4 BB	A
1.87%	1.92%	1.97%	1.97%	2.08%	0.4 BB	A
1.86%	1.91%	1.97%	1.97%	2.04%	0.4 A	AAA
1.86%	0.019147699	0.019700521	0.019725	0.020409007	0.4 A	AAA
1.93%	0.019902	0.02043178	0.020490914	0.021259383	0.4 BBB	A
1.86%	1.91%	1.97%	1.97%	2.04%	0.4 A	AAA
1.83%	0.018908614	0.019410191	0.019466369	0.020196413	0.4 BBB	AA
1.77%	1.82%	1.87%	1.87%	1.95%	0.4 BBB	AA
					0.4	
					0.4	
					0.4	
1.98%	1.98%	1.98%	1.98%	1.98%	0.4	NR
1.98%	1.98%	1.98%	1.98%	1.98%	0.4	NR
1.98%	1.98%	1.98%	1.98%	1.98%	0.4	NR
					0.4	
1.71%	0.01734132	0.017784721	0.017671288	0.01627685	0.414285714 BB	B
1.65%	1.67%	1.78%	1.69%	1.63%	0.4 BBB	BBB
1.62%	1.65%	1.78%	1.68%	1.63%	0.414285714 BB	B
1.71%	1.73%	1.78%	1.77%	1.63%	0.414285714 BB	B
1.65%	0.016704914	0.017784721	0.016873039	0.01627685	0.4 BBB	BBB
1.62%	0.016474254	0.017784721	0.016787723	0.01627685	0.414285714 BB	B
					0.45	

NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	A	A	A
NR	AA	AA	AA	AA	AA
NR	A	A	A	A	A
NR	AA	AA	AA	AA	AA
NR	A	A	A	A	A
NR	A	A	A	A	A
NR	AA	AA	AA	AA	AA
NR	AA	AA	AA	AA	AA
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	AA	AA	AA	AA	AA
NR	AA	AA	AA	AA	AA
NR	A	A	A	A	A
NR	AA	AA	AA	AA	AA
NR	A	A	A	A	A
NR	A	A	A	A	A
			NR		
			NR		
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
BBB	A	BBB	A	BBB	A
BBB	A	BBB	A	BBB	A
AA	AAA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
BBB	A	BBB	A	BBB	A
BBB	A	BBB	A	BBB	A
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
B	B	BB	BB	B	B
A	BB	BB	BBB	BB	BB
B	B	BB	BB	B	B
B	B	BB	BB	B	B
A	BB	BB	BBB	BB	BB
B	B	BB	BB	B	B

			NR	Utilities
BB	B	BB	AA	10 Consumer Services
BB	B	BB	AA	10 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	BB	A	A	10 Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	BB	A	A	10 Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
BBB	BB	BBB	AA	10 Consumer Services
			NR	Consumer Services
A	BB	A	A	10 Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
BB	B	BB	AA	10 Consumer Services
BB	B	BB	AA	10 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
			NR	Consumer Services
A	BB	A	A	10 Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
BBB	BB	BBB	AA	10 Consumer Services
BBB	BB	BBB	AA	10 Consumer Services
			NR	2
			NR	2
			NR	Industrials
			NR	Industrials
			NR	Industrials
			A	3 Industrials
			A	3 Industrials
			NR	Industrials
			A	3 Industrials
			A	3 Industrials
BB	BB	BBB	AA	12 Industrials
BB	BB	A	AA	12 Industrials
			NR	Industrials
A	A	BBB	AA	12 Industrials
BBB	BBB	BBB	A	5 Industrials
A	A	BBB	AA	12 Industrials
BBB	BBB	BBB	A	5 Industrials
A	A	BBB	AA	12 Industrials
BBB	BBB	BBB	AA	12 Industrials
BBB	BBB	BBB	AA	12 Industrials
BBB	BBB	BBB	A	5 Industrials
A	A	BBB	AA	12 Industrials
A	A	BBB	AA	12 Industrials
BB	BB	BB	AA	12 Industrials
BB	BB	BB	AA	12 Industrials
A	A	BBB	AA	12 Industrials
A	A	BBB	AA	12 Industrials
BBB	BBB	BBB	A	5 Industrials
A	A	BBB	AA	12 Industrials
BBB	BBB	BBB	AA	12 Industrials
BBB	BBB	BBB	AA	12 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
NR	BB	NR	BB	6 Consumer Services
NR	BBB	NR	BBB	6 Consumer Services
NR	BB	NR	BB	6 Consumer Services
NR	BB	NR	BB	6 Consumer Services
NR	BBB	NR	BBB	6 Consumer Services
NR	BB	NR	BB	6 Consumer Services
			NR	Consumer Services

Asia	Japan	AA	AA				
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Thin	Entity Tier
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Thin	Entity Tier
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	Thin	DocAdj
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	Thin	DocAdj
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	Thin	DocAdj
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Thin	Entity Tier
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Thin	Entity Tier
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	Thin	DocAdj
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States						
N.Amer	United States						
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB		Thin	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB		Thin	DocAdj	DocAdj
Europe	France	BBB	BBB	Entity Tier	DocAdj	Entity Tier	Entity Tier
Europe	France	BBB	BBB	Entity Tier	CcyGrp	Entity Tier	Entity Tier
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB		Thin	Thin	Thin
Europe	United Kingdom	BBB	BBB		Thin	Thin	Thin
Europe	United Kingdom	BBB	BBB		Thin	Thin	Thin
Europe	United Kingdom	BBB	BBB				
Europe	France		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France		BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	AA				

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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Thin	Thin	Thin				
Thin	Thin	Thin				
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
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LAMRUSDXR	31-Jul-08 LAMR
LANDEURCR	31-Jul-08 LAND
LANDEURMM	31-Jul-08 LAND
LANDEURMR	31-Jul-08 LAND
LANDUSDCR	31-Jul-08 LAND
LANDUSDMM	31-Jul-08 LAND
LANDUSDMR	31-Jul-08 LAND
LAND-SecPlcAUDCR	31-Jul-08 LAND-SecPlc
LAND-SecPlcAUDMM	31-Jul-08 LAND-SecPlc
LAND-SecPlcCHFCR	31-Jul-08 LAND-SecPlc
LAND-SecPlcCHFMM	31-Jul-08 LAND-SecPlc
LAND-SecPlcEURCR	31-Jul-08 LAND-SecPlc
LAND-SecPlcEURMM	31-Jul-08 LAND-SecPlc
LAND-SecPlcEURMR	31-Jul-08 LAND-SecPlc
LAND-SecPlcGBPCR	31-Jul-08 LAND-SecPlc
LAND-SecPlcGBPMM	31-Jul-08 LAND-SecPlc
LAND-SecPlcGBPMR	31-Jul-08 LAND-SecPlc
LAND-SecPlcGBPXR	31-Jul-08 LAND-SecPlc
LAND-SecPlcJPYCR	31-Jul-08 LAND-SecPlc
LAND-SecPlcJPYMM	31-Jul-08 LAND-SecPlc
LAND-SecPlcUSDCR	31-Jul-08 LAND-SecPlc
LAND-SecPlcUSDMM	31-Jul-08 LAND-SecPlc
LAND-SecPlcUSDMR	31-Jul-08 LAND-SecPlc
LAND-SecPlcUSDXR	31-Jul-08 LAND-SecPlc
LANISLAUDMM	31-Jul-08 LANISL
LANISLCADMM	31-Jul-08 LANISL
LANISLEURCR	31-Jul-08 LANISL
LANISLEURMM	31-Jul-08 LANISL
LANISLEURMR	31-Jul-08 LANISL
LANISLEURXR	31-Jul-08 LANISL
LANISLGBPCR	31-Jul-08 LANISL
LANISLGBPMM	31-Jul-08 LANISL
LANISLHKDMM	31-Jul-08 LANISL
LANISLJPYMM	31-Jul-08 LANISL
LANISLSGDMM	31-Jul-08 LANISL
LANISLTWDMM	31-Jul-08 LANISL
LANISLUSDCR	31-Jul-08 LANISL
LANISLUSDMM	31-Jul-08 LANISL
LANISLUSDMR	31-Jul-08 LANISL
LANISLUSDXR	31-Jul-08 LANISL
LANISLAUDMM	31-Jul-08 LANISL
LANISLEURCR	31-Jul-08 LANISL
LANISLEURMM	31-Jul-08 LANISL
LANISLEURXR	31-Jul-08 LANISL
LANISLGBPMM	31-Jul-08 LANISL
LANISLHKDMM	31-Jul-08 LANISL
LANISLJPYMM	31-Jul-08 LANISL
LANISLSGDMM	31-Jul-08 LANISL
LANISLUSDCR	31-Jul-08 LANISL
LANISLUSDMM	31-Jul-08 LANISL
LATVIAEURCR	31-Jul-08 LATVIA
LATVIAEURMM	31-Jul-08 LATVIA
LATVIAEURMR	31-Jul-08 LATVIA
LATVIAJPYCR	31-Jul-08 LATVIA
LATVIAUSDCR	31-Jul-08 LATVIA
LATVIAUSDMM	31-Jul-08 LATVIA
LATVIAUSDMR	31-Jul-08 LATVIA
LAVOROCHFCR	31-Jul-08 LAVORO
LAVOROCHFMM	31-Jul-08 LAVORO
LAVOROEURCR	31-Jul-08 LAVORO
LAVOROEURMM	31-Jul-08 LAVORO
LAVOROEURMR	31-Jul-08 LAVORO
LAVOROGBPCR	31-Jul-08 LAVORO
LAVOROGBPMM	31-Jul-08 LAVORO
LAVOROUSDCR	31-Jul-08 LAVORO
LAVOROUSDMM	31-Jul-08 LAVORO
LAVOROEURCR	31-Jul-08 LAVORO
LAVOROEURMM	31-Jul-08 LAVORO
LAVOROEURMR	31-Jul-08 LAVORO
LAVOROGBPCR	31-Jul-08 LAVORO
LAVOROGBPMM	31-Jul-08 LAVORO
LAVOROJPYMM	31-Jul-08 LAVORO
LAVOROUSDCR	31-Jul-08 LAVORO
LAVOROUSDMM	31-Jul-08 LAVORO

Lamar Advertising Co	563A96	SNRFOR	USD
Ld Secs Gp plc	GL8ACR	SNRFOR	EUR
Ld Secs Gp plc	GL8ACR	SNRFOR	EUR
Ld Secs Gp plc	GL8ACR	SNRFOR	EUR
Ld Secs Gp plc	GL8ACR	SNRFOR	USD
Ld Secs Gp plc	GL8ACR	SNRFOR	USD
Ld Secs Gp plc	GL8ACR	SNRFOR	USD
Ld Secs PLC	GL8ADG	SNRFOR	AUD
Ld Secs PLC	GL8ADG	SNRFOR	AUD
Ld Secs PLC	GL8ADG	SNRFOR	CHF
Ld Secs PLC	GL8ADG	SNRFOR	CHF
Ld Secs PLC	GL8ADG	SNRFOR	EUR
Ld Secs PLC	GL8ADG	SNRFOR	EUR
Ld Secs PLC	GL8ADG	SNRFOR	EUR
Ld Secs PLC	GL8ADG	SNRFOR	GBP
Ld Secs PLC	GL8ADG	SNRFOR	GBP
Ld Secs PLC	GL8ADG	SNRFOR	GBP
Ld Secs PLC	GL8ADG	SNRFOR	GBP
Ld Secs PLC	GL8ADG	SNRFOR	JPY
Ld Secs PLC	GL8ADG	SNRFOR	JPY
Ld Secs PLC	GL8ADG	SNRFOR	USD
Ld Secs PLC	GL8ADG	SNRFOR	USD
Ld Secs PLC	GL8ADG	SNRFOR	USD
Ld Secs PLC	GL8ADG	SNRFOR	USD
Landsbanki Is H F	X1BD7U	SNRFOR	AUD
Landsbanki Is H F	X1BD7U	SNRFOR	CAD
Landsbanki Is H F	X1BD7U	SNRFOR	EUR
Landsbanki Is H F	X1BD7U	SNRFOR	EUR
Landsbanki Is H F	X1BD7U	SNRFOR	EUR
Landsbanki Is H F	X1BD7U	SNRFOR	EUR
Landsbanki Is H F	X1BD7U	SNRFOR	GBP
Landsbanki Is H F	X1BD7U	SNRFOR	GBP
Landsbanki Is H F	X1BD7U	SNRFOR	HKD
Landsbanki Is H F	X1BD7U	SNRFOR	JPY
Landsbanki Is H F	X1BD7U	SNRFOR	SGD
Landsbanki Is H F	X1BD7U	SNRFOR	TWD
Landsbanki Is H F	X1BD7U	SNRFOR	USD
Landsbanki Is H F	X1BD7U	SNRFOR	USD
Landsbanki Is H F	X1BD7U	SNRFOR	USD
Landsbanki Is H F	X1BD7U	SNRFOR	USD
Landsbanki Is H F	X1BD7U	SUBLT2	AUD
Landsbanki Is H F	X1BD7U	SUBLT2	EUR
Landsbanki Is H F	X1BD7U	SUBLT2	EUR
Landsbanki Is H F	X1BD7U	SUBLT2	EUR
Landsbanki Is H F	X1BD7U	SUBLT2	GBP
Landsbanki Is H F	X1BD7U	SUBLT2	HKD
Landsbanki Is H F	X1BD7U	SUBLT2	JPY
Landsbanki Is H F	X1BD7U	SUBLT2	SGD
Landsbanki Is H F	X1BD7U	SUBLT2	USD
Landsbanki Is H F	X1BD7U	SUBLT2	USD
Rep Latvia	XA78AH	SNRFOR	EUR
Rep Latvia	XA78AH	SNRFOR	EUR
Rep Latvia	XA78AH	SNRFOR	EUR
Rep Latvia	XA78AH	SNRFOR	JPY
Rep Latvia	XA78AH	SNRFOR	USD
Rep Latvia	XA78AH	SNRFOR	USD
Rep Latvia	XA78AH	SNRFOR	USD
Bca Naz del Lavoro S p A	TU364P	SNRFOR	CHF
Bca Naz del Lavoro S p A	TU364P	SNRFOR	CHF
Bca Naz del Lavoro S p A	TU364P	SNRFOR	EUR
Bca Naz del Lavoro S p A	TU364P	SNRFOR	EUR
Bca Naz del Lavoro S p A	TU364P	SNRFOR	EUR
Bca Naz del Lavoro S p A	TU364P	SNRFOR	GBP
Bca Naz del Lavoro S p A	TU364P	SNRFOR	GBP
Bca Naz del Lavoro S p A	TU364P	SNRFOR	USD
Bca Naz del Lavoro S p A	TU364P	SNRFOR	USD
Bca Naz del Lavoro S p A	TU364P	SUBLT2	EUR
Bca Naz del Lavoro S p A	TU364P	SUBLT2	EUR
Bca Naz del Lavoro S p A	TU364P	SUBLT2	EUR
Bca Naz del Lavoro S p A	TU364P	SUBLT2	GBP
Bca Naz del Lavoro S p A	TU364P	SUBLT2	GBP
Bca Naz del Lavoro S p A	TU364P	SUBLT2	JPY
Bca Naz del Lavoro S p A	TU364P	SUBLT2	USD
Bca Naz del Lavoro S p A	TU364P	SUBLT2	USD

XR	Composite	1.91%	1.91%	1.91%	1.91%	1.91%	1.91%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.013750935	0.015853798	0.020658354	0.022791238	0.024855725	0.027998012
MM	Composite	1.38%	1.59%	2.07%	2.28%	2.49%	2.80%
CR	Composite	1.43%	1.64%	2.15%	2.37%	2.58%	2.92%
MM	Composite	0.013752876	0.015843447	0.020652749	0.022781714	0.024847391	0.027996144
CR	Composite	1.43%	1.64%	2.15%	2.37%	2.58%	2.92%
MM	Composite	1.38%	1.58%	2.07%	2.28%	2.48%	2.80%
MR	Composite	1.36%	1.56%	2.04%	2.25%	2.46%	2.77%
CR	Composite	1.43%	1.64%	2.15%	2.37%	2.58%	2.92%
MM	Composite	1.38%	1.58%	2.07%	2.28%	2.48%	2.80%
MR	Composite						
XR	Composite	1.31%	1.50%	1.96%	2.17%	2.36%	2.67%
CR	Composite	1.38%	1.59%	2.07%	2.28%	2.49%	2.80%
MM	Composite	1.38%	1.59%	2.07%	2.28%	2.49%	2.80%
CR	Composite	1.43%	1.64%	2.15%	2.37%	2.58%	2.92%
MM	Composite	1.38%	1.58%	2.07%	2.28%	2.48%	2.80%
MR	Composite	1.36%	1.56%	2.04%	2.25%	2.46%	2.77%
XR	Composite						
MM	Composite	8.94%	8.94%	8.30%	7.91%	7.45%	7.10%
MM	Composite	8.94%	8.95%	8.31%	7.87%	7.43%	7.10%
CR	Composite	9.32%	9.32%	8.66%	8.28%	7.74%	7.45%
MM	Composite	8.94%	8.95%	8.31%	7.87%	7.43%	7.10%
MR	Composite	8.85%	8.86%	8.22%	7.87%	7.36%	7.08%
XR	Composite	0.085247003	0.08530531	0.07921167	0.075758701	0.070842149	0.068151533
CR	Composite	9.32%	9.32%	8.66%	8.28%	7.74%	7.45%
MM	Composite	8.94%	8.95%	8.31%	7.87%	7.43%	7.10%
MM	Composite	8.94%	8.95%	8.31%	7.87%	7.43%	7.10%
MM	Composite	8.92%	8.79%	8.28%	7.85%	7.44%	7.06%
MM	Composite	8.94%	8.95%	8.31%	7.87%	7.43%	7.10%
MM	Composite	8.94%	8.95%	8.31%	7.87%	7.43%	7.10%
CR	Composite	9.32%	9.32%	8.66%	8.28%	7.74%	7.45%
MM	Composite	8.94%	8.95%	8.31%	7.87%	7.43%	7.10%
MR	Composite	8.85%	8.86%	8.22%	7.87%	7.36%	7.08%
XR	Composite	8.52%	8.53%	7.92%	7.58%	7.08%	6.82%
MM	Composite	11.72%	12.13%	11.45%	10.83%	10.24%	9.86%
CR	Composite	12.40%	12.71%	11.99%	11.35%	10.75%	10.27%
MM	Composite	11.91%	12.09%	11.47%	10.85%	10.26%	9.86%
XR	Composite	11.35%	11.63%	10.97%	10.39%	9.84%	9.40%
MM	Composite	11.91%	12.09%	11.47%	10.85%	10.26%	9.86%
MM	Composite	11.91%	12.09%	11.47%	10.85%	10.26%	9.86%
MM	Composite	11.72%	12.13%	11.45%	10.83%	10.24%	9.86%
MM	Composite	11.91%	12.09%	11.47%	10.85%	10.26%	9.86%
CR	Composite	12.40%	12.71%	11.99%	11.35%	10.75%	10.27%
MM	Composite	0.119080465	0.120904732	0.11469965	0.10846683	0.102592688	0.0986055
CR	Composite	0.007150836	0.009177147	0.013484699	0.016654701	0.020082144	0.022950414
MM	Composite	0.006864802	0.008980053	0.012945311	0.015988513	0.019278858	0.022032398
MR	Composite						
CR	Composite	0.007150836	0.009294698	0.013484699	0.016654701	0.020082144	0.022950414
CR	Composite	0.007150836	0.009177147	0.013484699	0.016654701	0.020082144	0.022950414
MM	Composite	0.006864802	0.008980053	0.012945311	0.015988513	0.019278858	0.022032398
MR	Composite						
CR	Composite	0.001889762	0.002527413	0.003251938	0.004079877	0.00481417	0.005171594
MM	Composite	0.19%	0.24%	0.31%	0.39%	0.46%	0.49%
CR	Composite	0.19%	0.25%	0.33%	0.41%	0.48%	0.52%
MM	Composite	0.19%	0.24%	0.31%	0.39%	0.46%	0.49%
MR	Composite						
CR	Composite	0.19%	0.25%	0.33%	0.41%	0.48%	0.52%
MM	Composite	0.19%	0.24%	0.31%	0.39%	0.46%	0.49%
CR	Composite	0.001889762	0.002527413	0.003251938	0.004079877	0.00481417	0.005171594
MM	Composite	0.19%	0.24%	0.31%	0.39%	0.46%	0.49%
CR	Composite	0.00377129	0.004857145	0.006448512	0.007899268	0.009228052	0.010123156
MM	Composite	0.38%	0.47%	0.62%	0.76%	0.89%	0.97%
MR	Composite						
CR	Composite	0.38%	0.49%	0.64%	0.79%	0.92%	1.01%
MM	Composite	0.00377129	0.004662859	0.006190572	0.007570339	0.00885893	0.009718231
MM	Composite	0.00377129	0.004662512	0.006191151	0.007602541	0.008864498	0.009723861
CR	Composite						
MM	Composite	0.38%	0.47%	0.62%	0.76%	0.89%	0.97%

1.91%	1.91%	1.91%	1.91%	1.91%	0.45	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
2.75%	0.027992185	0.027723341	0.028295404	0.028636918	0.4 B	B
2.75%	2.80%	2.77%	2.83%	2.86%	0.4 B	B
2.86%	2.91%	2.89%	2.89%	2.98%	0.4 BB	BB
2.75%	0.027987429	0.027721734	0.027731667	0.028637409	0.4 BBB	BBB
2.86%	2.91%	2.89%	2.89%	2.98%	0.4 BB	BB
2.75%	2.80%	2.77%	2.77%	2.86%	0.4 BBB	BBB
2.72%	2.76%	2.74%	2.74%	2.83%	0.4 BB	BB
2.86%	2.91%	2.89%	2.89%	2.98%	0.4 BB	BB
2.75%	2.80%	2.77%	2.77%	2.86%	0.4 BBB	BBB
					0.4	
2.62%	2.66%	2.64%	2.64%	2.73%	0.4 BB	BB
2.75%	2.80%	2.77%	2.83%	2.86%	0.4 B	B
2.75%	2.80%	2.77%	2.83%	2.86%	0.4 B	B
2.86%	2.91%	2.89%	2.89%	2.98%	0.4 BB	BB
2.75%	2.80%	2.77%	2.77%	2.86%	0.4 BBB	BBB
2.72%	2.76%	2.74%	2.74%	2.83%	0.4 BB	BB
					0.4	
6.77%	6.31%	6.29%	6.26%	6.26%	0.4 BBB	BBB
6.79%	6.33%	6.42%	6.26%	6.27%	0.4 AA	AA
7.09%	6.62%	6.68%	6.52%	6.66%	0.4 A	A
6.79%	6.33%	6.42%	6.26%	6.27%	0.4 AA	AA
6.74%	6.29%	6.35%	6.19%	6.32%	0.4 A	A
6.49%	0.060568538	0.061163193	0.059658628	0.060908848	0.4 A	A
7.09%	6.62%	6.68%	6.52%	6.66%	0.4 A	A
6.79%	6.33%	6.42%	6.26%	6.27%	0.4 AA	AA
6.79%	6.33%	6.42%	6.26%	6.27%	0.4 AA	AA
6.70%	6.31%	6.29%	6.26%	6.26%	0.4 A	A
6.79%	6.33%	6.42%	6.26%	6.27%	0.4 AA	AA
6.79%	6.33%	6.42%	6.26%	6.27%	0.4 AA	AA
7.09%	6.62%	6.68%	6.52%	6.66%	0.4 A	A
6.79%	6.33%	6.42%	6.26%	6.27%	0.4 AA	AA
6.74%	6.29%	6.35%	6.19%	6.32%	0.4 A	A
6.49%	6.06%	6.12%	5.97%	6.09%	0.4 A	A
9.36%	8.81%	8.74%	8.78%	8.70%	0.2 BBB	BBB
9.76%	9.18%	9.19%	9.22%	9.27%	0.2 A	A
9.37%	8.81%	8.86%	8.88%	8.90%	0.2 AA	AA
8.93%	8.40%	8.41%	8.44%	8.49%	0.2 A	A
9.37%	8.81%	8.86%	8.88%	8.90%	0.2 AA	AA
9.37%	8.81%	8.86%	8.88%	8.90%	0.2 AA	AA
9.36%	8.81%	8.74%	8.78%	8.70%	0.2 BBB	BBB
9.37%	8.81%	8.86%	8.88%	8.90%	0.2 AA	AA
9.76%	9.18%	9.19%	9.22%	9.27%	0.2 A	A
9.37%	0.088138484	0.088556435	0.088845092	0.089027846	0.2 AA	AA
2.45%	0.025928939	0.026556754	0.027430847	0.027778016	0.25 AA	AA
2.35%	0.024891782	0.025494484	0.026333613	0.026666895	0.25 A	A
					0.25	
2.45%	0.025928939	0.026556754	0.027430847	0.027778016	0.25 BBB	BBB
2.45%	0.025928939	0.026556754	0.027430847	0.027778016	0.25 AA	AA
2.35%	0.024891782	0.025494484	0.026333613	0.026666895	0.25 A	A
					0.25	
0.54%	0.005627103	0.005355877	0.0055		0.4 NR	BBB
0.51%	0.54%	0.54%	0.55%		0.4 NR	A
0.54%	0.56%	0.54%	0.55%		0.4 NR	BBB
0.51%	0.54%	0.54%	0.55%		0.4 NR	A
					0.4	
0.54%	0.56%	0.54%	0.55%		0.4 NR	BBB
0.51%	0.54%	0.54%	0.55%		0.4 NR	A
0.54%	0.005627103	0.005355877	0.0055		0.4 NR	BBB
0.51%	0.54%	0.54%	0.55%		0.4 NR	A
1.05%	0.01057361	0.010684132	0.010791519	0.011985667	0.2 NR	A
1.01%	1.02%	1.07%	1.03%	1.20%	0.2 NR	AA
					0.2	
1.05%	1.06%	1.07%	1.08%	1.20%	0.2 NR	A
1.01%	0.010150666	0.010684132	0.010318285	0.011985667	0.2 NR	AA
1.01%	0.010155137	0.010684132	0.010418201	0.011985667	0.2 NR	BBB
					0.2	
1.01%	1.02%	1.07%	1.03%	1.20%	0.2 NR	AA

NR

B	B	B	B	B	B
B	B	B	B	B	B
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
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B	B	B	B	B	B
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
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A	A	A	A	AA	A
BBB	BBB	BBB	BB	BBB	BB
A	A	A	BBB	A	BBB
AA	AA	AA	A	AA	A
A	A	A	BBB	A	BBB
AA	AA	AA	A	AA	A
AA	AA	AA	A	AA	A
BBB	BBB	BBB	BB	BBB	BB
AA	AA	AA	A	AA	A
A	A	A	BBB	A	BBB
AA	AA	AA	A	AA	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA

			NR	2 Consumer Services
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
CCC	CCC	CCC	BBB	7 Financials
CCC	CCC	CCC	BBB	7 Financials
B	B	B	BBB	7 Financials
BB	BB	BB	BBB	7 Financials
B	B	B	BBB	7 Financials
BB	BB	BB	BBB	7 Financials
B	B	B	BBB	7 Financials
B	B	B	BBB	7 Financials
BB	BB	BB	BBB	7 Financials
			NR	Financials
B	B	B	BBB	7 Financials
CCC	CCC	CCC	BBB	7 Financials
CCC	CCC	CCC	BBB	7 Financials
B	B	B	BBB	7 Financials
BB	BB	BB	BBB	7 Financials
B	B	B	BBB	7 Financials
			NR	Financials
BB	BB	BBB	AA	9 Financials
BBB	A	A	AA	8 Financials
BBB	BBB	BBB	AA	9 Financials
BBB	A	A	AA	8 Financials
BBB	BBB	BBB	AA	9 Financials
BBB	BBB	BBB	AA	9 Financials
BBB	BBB	BBB	AA	9 Financials
BBB	A	A	AA	8 Financials
BBB	A	A	AA	8 Financials
BB	BB	BBB	A	3 Financials
BBB	A	A	AA	8 Financials
BBB	A	A	AA	8 Financials
BBB	BBB	BBB	AA	9 Financials
BBB	A	A	AA	8 Financials
BBB	BBB	BBB	AA	9 Financials
BBB	BBB	BBB	AA	9 Financials
BB	BBB	BB	AA	4 Financials
BBB	A	BBB	AA	4 Financials
A	A	BBB	AA	4 Financials
BBB	A	BBB	AA	4 Financials
A	A	BBB	AA	4 Financials
A	A	BBB	AA	4 Financials
BB	BBB	BB	AA	4 Financials
A	A	BBB	AA	4 Financials
BBB	A	BBB	AA	4 Financials
A	A	BBB	AA	4 Financials
A	A	A	AA	7 Government
BBB	BBB	BBB	AA	7 Government
			NR	Government
BB	BB	BB	AA	7 Government
A	A	A	AA	7 Government
BBB	BBB	BBB	AA	7 Government
			NR	Government
NR	NR		A	7 Financials
NR	NR		A	7 Financials
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			NR	Financials
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NR	NR		A	7 Financials
NR	NR		A	7 Financials
NR	BBB	NR	A	8 Financials
NR	A	NR	A	8 Financials
			NR	Financials
NR	BBB	NR	A	8 Financials
NR	A	NR	A	8 Financials
NR	BB	NR	A	8 Financials
			NR	Financials
NR	A	NR	A	8 Financials

N.Amer	United States	B	AA				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BBB				
Europe	Iceland	A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Iceland	A	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Iceland	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Latvia	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Latvia	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Latvia	A	BB				
E.Eur	Latvia	A	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Latvia	A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Latvia	A	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Latvia	A	BB				
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
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Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
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LAVOROUSDMR	31-Jul-08 LAVORO
LAZIOEURCR	31-Jul-08 LAZIO
LAZIOEURMM	31-Jul-08 LAZIO
LAZIOUSDCR	31-Jul-08 LAZIO
LAZIOUSDMM	31-Jul-08 LAZIO
LBBGAGEURCR	31-Jul-08 LBBGAG
LBBGAGEURMM	31-Jul-08 LBBGAG
LBBGAGEURMR	31-Jul-08 LBBGAG
LBBGAGUSDCR	31-Jul-08 LBBGAG
LBBGAGUSDMM	31-Jul-08 LBBGAG
LBBGAGUSDMR	31-Jul-08 LBBGAG
LBHAGCHFCR	31-Jul-08 LBHAG
LBHAGCHFMM	31-Jul-08 LBHAG
LBHAGEURCR	31-Jul-08 LBHAG
LBHAGEURMM	31-Jul-08 LBHAG
LBHAGEURMR	31-Jul-08 LBHAG
LBHAGGBPCR	31-Jul-08 LBHAG
LBHAGUSDCR	31-Jul-08 LBHAG
LBHAGUSDMM	31-Jul-08 LBHAG
LBHAGUSDMR	31-Jul-08 LBHAG
LBHAGEURCR	31-Jul-08 LBHAG
LBHAGEURMM	31-Jul-08 LBHAG
LBHAGGBPCR	31-Jul-08 LBHAG
LBHAGGBPMM	31-Jul-08 LBHAG
LBHAGUSDCR	31-Jul-08 LBHAG
LBHAGUSDMM	31-Jul-08 LBHAG
LBHAG-FinplcEURCR	31-Jul-08 LBHAG-Finplc
LBHAG-FinplcGBPCR	31-Jul-08 LBHAG-Finplc
LBHAG-FinplcGBPMM	31-Jul-08 LBHAG-Finplc
LBHAG-FinplcGBPMR	31-Jul-08 LBHAG-Finplc
LBHAG-FinplcUSDMM	31-Jul-08 LBHAG-Finplc
LBHAG-FinplcUSDMR	31-Jul-08 LBHAG-Finplc
LBSGIREURCR	31-Jul-08 LBSGIR
LBSGIREURMM	31-Jul-08 LBSGIR
LBTG-UPCAUDMM	31-Jul-08 LBTG-UPC
LBTG-UPCCHFMM	31-Jul-08 LBTG-UPC
LBTG-UPCEURCR	31-Jul-08 LBTG-UPC
LBTG-UPCEURMM	31-Jul-08 LBTG-UPC
LBTG-UPCEURMR	31-Jul-08 LBTG-UPC
LBTG-UPCEURXR	31-Jul-08 LBTG-UPC
LBTG-UPCGBPMM	31-Jul-08 LBTG-UPC
LBTG-UPCJPYMM	31-Jul-08 LBTG-UPC
LBTG-UPCUSDCR	31-Jul-08 LBTG-UPC
LBTG-UPCUSDMM	31-Jul-08 LBTG-UPC
LBTG-UPCUSDMR	31-Jul-08 LBTG-UPC
LBTG-UPCUSDXR	31-Jul-08 LBTG-UPC
LBTG-UPCBANDEURMM	31-Jul-08 LBTG-UPCBAND
LBTG-UPCBANDEURMR	31-Jul-08 LBTG-UPCBAND
LBTG-UPCBANDUSDMM	31-Jul-08 LBTG-UPCBAND
LBTG-UPCBANDUSDXR	31-Jul-08 LBTG-UPCBAND
LBTSACHFCR	31-Jul-08 LBTSA
LBTSACHFMM	31-Jul-08 LBTSA
LBTSACHFMR	31-Jul-08 LBTSA
LBTSAEURCR	31-Jul-08 LBTSA
LBTSAEURMM	31-Jul-08 LBTSA
LBTSAUSDMR	31-Jul-08 LBTSA
LBWAUDCR	31-Jul-08 LBW
LBWAUDMM	31-Jul-08 LBW
LBWEURCR	31-Jul-08 LBW
LBWEURMM	31-Jul-08 LBW
LBWEURMR	31-Jul-08 LBW
LBWGBPMM	31-Jul-08 LBW
LBWJPYCR	31-Jul-08 LBW
LBWJPYMM	31-Jul-08 LBW
LBWNZDCR	31-Jul-08 LBW
LBWNZDMM	31-Jul-08 LBW
LBWPLNCR	31-Jul-08 LBW
LBWPLNMM	31-Jul-08 LBW
LBWUSDCR	31-Jul-08 LBW
LBWUSDMM	31-Jul-08 LBW
LBWUSDMR	31-Jul-08 LBW
LBWEURCR	31-Jul-08 LBW
LBWEURMM	31-Jul-08 LBW
LBWUSDCR	31-Jul-08 LBW

Bca Naz del Lavoro S p A	TU364P	SUBLT2	USD
Lazio Region	5H318S	SNRFOR	EUR
Lazio Region	5H318S	SNRFOR	EUR
Lazio Region	5H318S	SNRFOR	USD
Lazio Region	5H318S	SNRFOR	USD
Landbk Berlin AG	DK933H	SNRFOR	EUR
Landbk Berlin AG	DK933H	SNRFOR	EUR
Landbk Berlin AG	DK933H	SNRFOR	EUR
Landbk Berlin AG	DK933H	SNRFOR	USD
Landbk Berlin AG	DK933H	SNRFOR	USD
Landbk Berlin AG	DK933H	SNRFOR	USD
Landbk Berlin Hldg AG	DK933M	SNRFOR	CHF
Landbk Berlin Hldg AG	DK933M	SNRFOR	CHF
Landbk Berlin Hldg AG	DK933M	SNRFOR	EUR
Landbk Berlin Hldg AG	DK933M	SNRFOR	EUR
Landbk Berlin Hldg AG	DK933M	SNRFOR	EUR
Landbk Berlin Hldg AG	DK933M	SNRFOR	GBP
Landbk Berlin Hldg AG	DK933M	SNRFOR	USD
Landbk Berlin Hldg AG	DK933M	SNRFOR	USD
Landbk Berlin Hldg AG	DK933M	SNRFOR	USD
Landbk Berlin Hldg AG	DK933M	SUBLT2	EUR
Landbk Berlin Hldg AG	DK933M	SUBLT2	EUR
Landbk Berlin Hldg AG	DK933M	SUBLT2	GBP
Landbk Berlin Hldg AG	DK933M	SUBLT2	GBP
Landbk Berlin Hldg AG	DK933M	SUBLT2	USD
Landbk Berlin Hldg AG	DK933M	SUBLT2	USD
LBB Fin IRELAND PLC	GL976C	SNRFOR	EUR
LBB Fin IRELAND PLC	GL976C	SNRFOR	GBP
LBB Fin IRELAND PLC	GL976C	SNRFOR	GBP
LBB Fin IRELAND PLC	GL976C	SNRFOR	GBP
LBB Fin IRELAND PLC	GL976C	SNRFOR	USD
LBB Fin IRELAND PLC	GL976C	SNRFOR	USD
Landbk Saar Giroz	DHCDD9	SNRFOR	EUR
Landbk Saar Giroz	DHCDD9	SNRFOR	EUR
UPC Hldg BV	NW945H	SNRFOR	AUD
UPC Hldg BV	NW945H	SNRFOR	CHF
UPC Hldg BV	NW945H	SNRFOR	EUR
UPC Hldg BV	NW945H	SNRFOR	EUR
UPC Hldg BV	NW945H	SNRFOR	EUR
UPC Hldg BV	NW945H	SNRFOR	EUR
UPC Hldg BV	NW945H	SNRFOR	GBP
UPC Hldg BV	NW945H	SNRFOR	JPY
UPC Hldg BV	NW945H	SNRFOR	USD
UPC Hldg BV	NW945H	SNRFOR	USD
UPC Hldg BV	NW945H	SNRFOR	USD
UPC Hldg BV	NW945H	SNRFOR	USD
UPC Broadband Hldg BV	NW939Z	SECDOM	EUR
UPC Broadband Hldg BV	NW939Z	SECDOM	EUR
UPC Broadband Hldg BV	NW939Z	SECDOM	USD
UPC Broadband Hldg BV	NW939Z	SECDOM	USD
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	CHF
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	CHF
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	CHF
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	EUR
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	EUR
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	USD
Landbk Baden Wuertbg	565CGE	SNRFOR	AUD
Landbk Baden Wuertbg	565CGE	SNRFOR	AUD
Landbk Baden Wuertbg	565CGE	SNRFOR	EUR
Landbk Baden Wuertbg	565CGE	SNRFOR	EUR
Landbk Baden Wuertbg	565CGE	SNRFOR	EUR
Landbk Baden Wuertbg	565CGE	SNRFOR	GBP
Landbk Baden Wuertbg	565CGE	SNRFOR	JPY
Landbk Baden Wuertbg	565CGE	SNRFOR	JPY
Landbk Baden Wuertbg	565CGE	SNRFOR	NZD
Landbk Baden Wuertbg	565CGE	SNRFOR	NZD
Landbk Baden Wuertbg	565CGE	SNRFOR	PLN
Landbk Baden Wuertbg	565CGE	SNRFOR	PLN
Landbk Baden Wuertbg	565CGE	SNRFOR	USD
Landbk Baden Wuertbg	565CGE	SNRFOR	USD
Landbk Baden Wuertbg	565CGE	SNRFOR	USD
Landbk Baden Wuertbg	565CGE	SUBLT2	EUR
Landbk Baden Wuertbg	565CGE	SUBLT2	EUR
Landbk Baden Wuertbg	565CGE	SUBLT2	USD

MR	Composite						
CR	Composite	0.17%	0.22%	0.25%	0.35%	0.47%	0.49%
MM	Composite	0.17%	0.21%	0.25%	0.35%	0.47%	0.47%
CR	Composite	0.17%	0.22%	0.25%	0.35%	0.47%	0.49%
MM	Composite	0.17%	0.21%	0.25%	0.35%	0.47%	0.47%
CR	Composite	0.004821772	0.005104583	0.005612471	0.005790859	0.006414056	0.0065
MM	Composite	0.48%	0.51%	0.56%	0.55%	0.61%	0.65%
MR	Composite	0.48%	0.51%	0.56%	0.55%	0.61%	0.65%
CR	Composite	0.48%	0.51%	0.56%	0.58%	0.64%	0.65%
MM	Composite	0.004821772	0.005104583	0.005612471	0.005527568	0.006122195	0.0065
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.001325	0.001325	0.000975	0.00195	0.001625	0.00265
MM	Composite	0.13%	0.13%	0.10%	0.19%	0.16%	0.27%
MR	Composite						
CR	Composite						
CR	Composite	0.001325	0.001325	0.000975	0.00195	0.001625	0.00265
MM	Composite	0.13%	0.13%	0.10%	0.19%	0.16%	0.27%
MR	Composite	0.13%	0.13%	0.10%	0.19%	0.16%	0.27%
CR	Composite	0.0038	0.0038	0.0038	0.0038	0.0038	0.0038
MM	Composite	0.0038	0.0038	0.0038	0.0038	0.0038	0.0038
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.72%	0.72%	0.72%	0.72%	0.72%	0.72%
CR	Composite						
MM	Composite	0.72%	0.72%	0.72%	0.72%	0.72%	0.72%
MR	Composite						
MM	Composite	0.72%	0.72%	0.72%	0.72%	0.72%	0.72%
MR	Composite						
CR	Composite	0.005761392	0.005761392	0.005761392	0.006742373	0.007394758	0.008037755
MM	Composite	0.58%	0.58%	0.58%	0.67%	0.74%	0.80%
MM	Composite	1.93%	2.14%	3.48%	4.36%	4.78%	5.24%
MM	Composite	1.93%	2.14%	3.48%	4.36%	4.78%	5.24%
CR	Composite	0.020066667	0.022486323	0.036376126	0.045625172	0.050045037	0.054647463
MM	Composite	0.019264	0.021425	0.0347843	0.04356375	0.047827653	0.05240925
MR	Composite	0.019063333	0.021362007	0.03455732	0.043343914	0.047542785	0.05191509
XR	Composite						
MM	Composite	1.93%	2.14%	3.48%	4.36%	4.78%	5.24%
MM	Composite	0.019264	0.0214119	0.034823142	0.043562189	0.047808938	0.052424396
CR	Composite	2.01%	2.25%	3.64%	4.56%	5.00%	5.46%
MM	Composite	1.93%	2.14%	3.48%	4.36%	4.78%	5.24%
MR	Composite						
XR	Composite	1.84%	2.06%	3.33%	4.17%	4.58%	5.00%
MM	Composite	2.20%	2.20%	2.55%	2.82%	3.19%	3.55%
MR	Composite	2.20%	2.20%	2.52%	2.80%	3.16%	3.52%
MM	Composite	0.0219865	0.0219865	0.025454443	0.028242667	0.031928803	0.035523317
XR	Composite	2.20%	2.20%	2.43%	2.69%	3.04%	3.39%
CR	Composite	0.24%	0.24%	0.29%	0.34%	0.38%	0.42%
MM	Composite	0.24%	0.24%	0.29%	0.34%	0.38%	0.42%
MR	Composite						
CR	Composite	0.24%	0.24%	0.29%	0.34%	0.38%	0.42%
MM	Composite	0.24%	0.24%	0.29%	0.34%	0.38%	0.42%
MR	Composite	0.24%	0.24%	0.29%	0.34%	0.38%	0.42%
CR	Composite	0.13%	0.30%	0.41%	0.53%	0.60%	0.67%
MM	Composite	0.13%	0.30%	0.41%	0.53%	0.60%	0.67%
CR	Composite	0.13%	0.30%	0.40%	0.55%	0.62%	0.70%
MM	Composite	0.13%	0.29%	0.38%	0.53%	0.60%	0.67%
MR	Composite	0.13%	0.30%	0.41%	0.52%	0.59%	0.67%
MM	Composite	0.13%	0.29%	0.38%	0.53%	0.60%	0.67%
CR	Composite						
MM	Composite	0.13%	0.30%	0.41%	0.53%	0.60%	0.67%
CR	Composite	0.13%	0.30%	0.40%	0.55%	0.62%	0.70%
MM	Composite	0.13%	0.29%	0.38%	0.53%	0.60%	0.67%
CR	Composite	0.13%	0.30%	0.40%	0.55%	0.62%	0.70%
MM	Composite	0.001252	0.002900533	0.003820667	0.005254628	0.005990916	0.006677923
CR	Composite	0.001252	0.003021389	0.003979861	0.005475676	0.006241598	0.007004437
MM	Composite	0.001252	0.002900533	0.003820667	0.005254628	0.005990916	0.006677923
MR	Composite	0.13%	0.30%	0.41%	0.52%	0.59%	0.67%
CR	Composite	0.86%	0.86%	0.96%	1.06%	1.06%	1.30%
MM	Composite	0.86%	0.86%	0.96%	1.06%	1.06%	1.24%
CR	Composite						

					0.2	
0.54%	0.61%	0.60%	0.71%	0.70%	0.4 NR	BB
0.52%	0.59%	0.60%	0.69%	0.68%	0.4 NR	B
0.54%	0.61%	0.60%	0.71%	0.70%	0.4 NR	BB
0.52%	0.59%	0.60%	0.69%	0.68%	0.4 NR	B
0.67%	0.0074665	0.0074665	0.0074665	0.0074665	0.4 NR	NR
0.67%	0.75%	0.75%	0.75%	0.75%	0.4 NR	NR
0.67%	0.75%	0.75%	0.75%	0.75%	0.4 NR	NR
0.67%	0.75%	0.75%	0.75%	0.75%	0.4 NR	NR
0.67%	0.0074665	0.0074665	0.0074665	0.0074665	0.4 NR	NR
					0.4	
					0.4	
					0.4	
0.33%	0.00315	0.0087925	0.0087925	0.0087925	0.4	NR
0.33%	0.32%	0.88%	0.88%	0.88%	0.4	NR
					0.4	
					0.4	
0.33%	0.00315	0.0087925	0.0087925	0.0087925	0.4	NR
0.33%	0.32%	0.88%	0.88%	0.88%	0.4	NR
0.33%	0.32%	0.88%	0.88%	0.88%	0.4	NR
0.45%	0.00541488	0.00541488	0.00541488	0.00541488	0.275000006	
0.45%	0.00541488	0.00541488	0.00541488	0.00541488	0.275000006	
					0.275000006	
					0.275000006	
					0.275000006	
					0.275000006	
0.72%	0.72%	0.72%	0.72%	0.72%	0.4	
					0.4	
0.72%	0.72%	0.72%	0.72%	0.72%	0.4	
					0.4	
0.72%	0.72%	0.72%	0.72%	0.72%	0.4	
					0.4	
0.008037755	0.008037755	0.008037755	0.008037755	0.008037755	0.42	
0.80%	0.80%	0.80%	0.80%	0.80%	0.4	
5.36%	5.50%	5.95%	5.70%	6.32%	0.4 BB	BBB
5.36%	5.50%	5.95%	5.70%	6.32%	0.4 A	A
5.60%	0.057406722	0.05949	0.059393762	0.063247	0.4 BBB	A
5.36%	0.054961533	0.05949	0.057018011	0.063247	0.4 A	A
5.32%	0.054536386	0.05949	0.056424073	0.063247	0.4 BBB	A
					0.4	
5.36%	5.50%	5.95%	5.70%	6.32%	0.4 A	A
5.36%	0.054960578	0.05949	0.057018011	0.063247	0.4 BB	BBB
5.60%	5.74%	5.95%	5.94%	6.32%	0.4 BBB	A
5.36%	5.50%	5.95%	5.70%	6.32%	0.4 A	A
					0.4	
5.12%	5.25%	5.95%	5.43%	6.32%	0.4 BBB	A
3.80%	3.80%	3.80%	3.80%	3.80%	0.7	NR
3.80%	3.80%	3.80%	3.80%	3.80%	0.7	NR
3.80%	3.80%	3.80%	3.80%	3.80%	0.7	NR
3.80%	3.80%	3.80%	3.80%	3.80%	0.7	NR
0.48%	0.53%	0.53%	0.53%	0.53%	0.4	NR
0.48%	0.53%	0.53%	0.53%	0.53%	0.4	NR
					0.4	
0.48%	0.53%	0.53%	0.53%	0.53%	0.4	NR
0.48%	0.53%	0.53%	0.53%	0.53%	0.4	NR
0.48%	0.53%	0.53%	0.53%	0.53%	0.4	NR
0.73%	0.69%	0.69%	0.75%	0.75%	0.4 NR	BB
0.73%	0.69%	0.69%	0.75%	0.75%	0.4 NR	BB
0.73%	0.72%	0.72%	0.75%	0.75%	0.4 NR	BBB
0.73%	0.69%	0.69%	0.75%	0.75%	0.4 NR	A
0.73%	0.69%	0.69%	0.75%	0.75%	0.4 NR	BBB
0.73%	0.69%	0.69%	0.75%	0.75%	0.4 NR	A
					0.4	
0.73%	0.69%	0.69%	0.75%	0.75%	0.4 NR	BB
0.73%	0.72%	0.72%	0.75%	0.75%	0.4 NR	BBB
0.73%	0.69%	0.69%	0.75%	0.75%	0.4 NR	A
0.73%	0.72%	0.72%	0.75%	0.75%	0.4 NR	BBB
0.73%	0.006949179	0.006949179	0.007453	0.007453	0.4 NR	A
0.73%	0.007238728	0.007238728	0.007453	0.007453	0.4 NR	BBB
0.73%	0.006949179	0.006949179	0.007453	0.007453	0.4 NR	A
0.73%	0.69%	0.69%	0.75%	0.75%	0.4 NR	BBB
1.27%	1.27%	1.27%	1.27%	1.27%	0.225	NR
1.27%	1.27%	1.27%	1.27%	1.27%	0.225	NR
					0.225	

NR	NR	NR	BB	BB	BB
NR	NR	NR	B	B	B
NR	NR	NR	BB	BB	BB
NR	NR	NR	B	B	B
NR	BBB	BBB	NR	NR	NR
NR	A	A	NR	NR	NR
NR	BBB	BBB	NR	NR	NR
NR	BBB	BBB	NR	NR	NR
NR	A	A	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR		
			NR		
			NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	BBB	BBB	A	BBB	BBB
AA	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	A	A	AA	A	A
BBB	BBB	BB	BB	NR	
BBB	BB	BB	BB	NR	
BBB	BBB	BB	BB	NR	
BBB	BB	BB	BB	NR	
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BB	BBB	BBB	NR	BB
BB	BB	BBB	BBB	NR	BB
BBB	BBB	A	A	NR	BBB
A	A	AA	A	NR	BBB
BBB	BBB	A	A	NR	BBB
A	A	AA	A	NR	BBB
BB	BB	BBB	BBB	NR	BB
BBB	BBB	A	A	NR	BBB
A	A	AA	A	NR	BBB
BBB	BBB	A	A	NR	BBB
A	A	AA	A	NR	BBB
BBB	BBB	A	A	NR	BBB
A	A	AA	A	NR	BBB
BBB	BBB	A	A	NR	BBB
NR	NR	NR	BBB	NR	NR
NR	NR	NR	A	NR	NR

			NR	Financials
NR	BB	BBB	BBB	3 Government
NR	B	BB	BBB	3 Government
NR	BB	BBB	BBB	3 Government
NR	B	BB	BBB	3 Government
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Government
			NR	Government
	NR		NR	2 Government
	NR		NR	2 Government
			NR	Government
			NR	Government
	NR		NR	2 Government
	NR		NR	2 Government
	NR		NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
NR	BB	NR	AA	13 Consumer Services
NR	A	NR	A	12 Consumer Services
NR	BBB	NR	AA	13 Consumer Services
NR	A	NR	A	12 Consumer Services
NR	BBB	NR	AA	13 Consumer Services
			NR	Consumer Services
NR	A	NR	A	12 Consumer Services
NR	BB	NR	AA	13 Consumer Services
NR	BBB	NR	AA	13 Consumer Services
NR	A	NR	A	12 Consumer Services
			NR	Consumer Services
NR	BBB	NR	AA	13 Consumer Services
			BBB	3 Consumer Services
			BBB	3 Consumer Services
			BBB	3 Consumer Services
			BBB	3 Consumer Services
			NR	2 Health Care
			NR	2 Health Care
			NR	Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
	NR		A	6 Financials
	NR		A	6 Financials
	NR		A	6 Financials
	NR		A	5 Financials
	NR		A	6 Financials
	NR		A	5 Financials
			NR	Financials
	NR		A	6 Financials
	NR		A	6 Financials
	NR		A	5 Financials
	NR		A	6 Financials
	NR		A	5 Financials
	NR		A	6 Financials
	NR		A	5 Financials
	NR		A	6 Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials

Europe	Italy	AA	AA				
Europe	Italy	BBB	AA	Thin	CcyGrp	Thin	Thin
Europe	Italy	BBB	AA	Thin	DocAdj	Thin	Thin
Europe	Italy	BBB	AA	Thin	CcyGrp	Thin	Thin
Europe	Italy	BBB	AA	Thin	DocAdj	Thin	Thin
Europe	Germany	A	AA	Thin	Thin	Thin	DocAdj
Europe	Germany	A	AA	Thin	Thin	Thin	CcyGrp
Europe	Germany	A	AA	Thin	Thin	Thin	DocAdj
Europe	Germany	A	AA	Thin	Thin	Thin	DocAdj
Europe	Germany	A	AA	Thin	Thin	Thin	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Ireland	AA					
Europe	Ireland	AA					
Europe	Ireland	AA					
Europe	Ireland	AA					
Europe	Ireland	AA					
Europe	Ireland	AA					
Europe	Germany	AA	AA			Thin	Thin
Europe	Germany	AA	AA			Thin	Thin
Europe	Netherlands	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	B	CCC				
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC				
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BB			Thin	DocAdj	CcyGrp
Europe	Netherlands	BB			Thin	DocAdj	DocAdj
Europe	Netherlands	BB			Thin	DocAdj	CcyGrp
Europe	Netherlands	BB			Thin	DocAdj	DocAdj
Europe	Switzerland	BBB	A		Thin	Thin	Thin
Europe	Switzerland	BBB	A		Thin	Thin	Thin
Europe	Switzerland	BBB	A				
Europe	Switzerland	BBB	A		Thin	Thin	Thin
Europe	Switzerland	BBB	A		Thin	Thin	Thin
Europe	Switzerland	BBB	A		Thin	Thin	Thin
Europe	Germany	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA				
Europe	Germany	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	AAA	AA		Thin	Thin	Thin
Europe	Germany	AAA	AA		Thin	Thin	Thin
Europe	Germany	AAA	AA				

Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin			

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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
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Entity Tier	Entity Tier	Thin	Entity Tier		Thin	
Entity Tier	Entity Tier	Thin	Entity Tier		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
CcyGrp	CcyGrp	Thin	DocAdj		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
CcyGrp	CcyGrp	Thin	DocAdj		Thin	
Entity Tier	Entity Tier	Thin	Entity Tier		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
CcyGrp	CcyGrp	Thin	DocAdj		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
CcyGrp	CcyGrp	Thin	DocAdj		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
CcyGrp	CcyGrp	Thin	DocAdj		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
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Thin	CcyGrp	Thin	Thin			

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LBWUSDMM	31-Jul-08 LBW
LBWUSDMR	31-Jul-08 LBW
LBW-LbagEURCR	31-Jul-08 LBW-Lbag
LBW-LbagEURMM	31-Jul-08 LBW-Lbag
LBW-LbagUSDCR	31-Jul-08 LBW-Lbag
LBW-LbagUSDMM	31-Jul-08 LBW-Lbag
LCFNGEURCR	31-Jul-08 LCFNG
LCFNGEURMM	31-Jul-08 LCFNG
LCFNGEURXR	31-Jul-08 LCFNG
LCFNGUSDCR	31-Jul-08 LCFNG
LCFNGUSDMM	31-Jul-08 LCFNG
LCFNGUSDXR	31-Jul-08 LCFNG
LCNCADMR	31-Jul-08 LCN
LCNCADXR	31-Jul-08 LCN
LCNEURCR	31-Jul-08 LCN
LCNEURMR	31-Jul-08 LCN
LCNUSDCR	31-Jul-08 LCN
LCNUSDMR	31-Jul-08 LCN
LEAUSDMR	31-Jul-08 LEA
LEAUSDXR	31-Jul-08 LEA
LEAAUDCR	31-Jul-08 LEA
LEAAUDMR	31-Jul-08 LEA
LEAAUDXR	31-Jul-08 LEA
LEACHFMR	31-Jul-08 LEA
LEAEURCR	31-Jul-08 LEA
LEAEURMM	31-Jul-08 LEA
LEAEURMR	31-Jul-08 LEA
LEAEURXR	31-Jul-08 LEA
LEAGBPMR	31-Jul-08 LEA
LEAHKDMR	31-Jul-08 LEA
LEAHKDXR	31-Jul-08 LEA
LEAILSMR	31-Jul-08 LEA
LEAJPYMR	31-Jul-08 LEA
LEASGDMR	31-Jul-08 LEA
LEAUSDCR	31-Jul-08 LEA
LEAUSDMM	31-Jul-08 LEA
LEAUSDMR	31-Jul-08 LEA
LEAUSDXR	31-Jul-08 LEA
LEBANEURCR	31-Jul-08 LEBAN
LEBANEURMM	31-Jul-08 LEBAN
LEBANEURMR	31-Jul-08 LEBAN
LEBANUSDCR	31-Jul-08 LEBAN
LEBANUSDMM	31-Jul-08 LEBAN
LEBANUSDMR	31-Jul-08 LEBAN
LEBANUSDXR	31-Jul-08 LEBAN
LEGAUDCR	31-Jul-08 LEG
LEGEURCR	31-Jul-08 LEG
LEGEURMM	31-Jul-08 LEG
LEGEURMR	31-Jul-08 LEG
LEGUSDCR	31-Jul-08 LEG
LEGUSDMR	31-Jul-08 LEG
LEGUSDXR	31-Jul-08 LEG
LEHAUDMM	31-Jul-08 LEH
LEHAUDMR	31-Jul-08 LEH
LEHCADMR	31-Jul-08 LEH
LEHCHFMR	31-Jul-08 LEH
LEHDKKMR	31-Jul-08 LEH
LEHEURCR	31-Jul-08 LEH
LEHEURMM	31-Jul-08 LEH
LEHEURMR	31-Jul-08 LEH
LEHEURXR	31-Jul-08 LEH
LEHGBPMR	31-Jul-08 LEH
LEHGBPXR	31-Jul-08 LEH
LEHHKDCR	31-Jul-08 LEH
LEHHKDMR	31-Jul-08 LEH
LEHJPYCR	31-Jul-08 LEH
LEHJPYMR	31-Jul-08 LEH
LEHKRWMR	31-Jul-08 LEH
LEHSEKMR	31-Jul-08 LEH
LEHSGDMR	31-Jul-08 LEH
LEHTWDMR	31-Jul-08 LEH
LEHUSDCR	31-Jul-08 LEH
LEHUSDMM	31-Jul-08 LEH
LEHUSDMR	31-Jul-08 LEH

Landbk Baden Wuertbg	565CGE	SUBLT2	USD
Landbk Baden Wuertbg	565CGE	SUBLT2	USD
Landbk Sachsen AG	DHCDDN	SNRFOR	EUR
Landbk Sachsen AG	DHCDDN	SNRFOR	EUR
Landbk Sachsen AG	DHCDDN	SNRFOR	USD
Landbk Sachsen AG	DHCDDN	SNRFOR	USD
LaSer Cofinoga	FKAB9Q	SNRFOR	EUR
LaSer Cofinoga	FKAB9Q	SNRFOR	EUR
LaSer Cofinoga	FKAB9Q	SNRFOR	EUR
LaSer Cofinoga	FKAB9Q	SNRFOR	USD
LaSer Cofinoga	FKAB9Q	SNRFOR	USD
LaSer Cofinoga	FKAB9Q	SNRFOR	USD
Loblaw Cos Ltd	58CDC9	SNRFOR	CAD
Loblaw Cos Ltd	58CDC9	SNRFOR	CAD
Loblaw Cos Ltd	58CDC9	SNRFOR	EUR
Loblaw Cos Ltd	58CDC9	SNRFOR	EUR
Loblaw Cos Ltd	58CDC9	SNRFOR	USD
Loblaw Cos Ltd	58CDC9	SNRFOR	USD
Lear Corp	5H39EB	SECDOM	USD
Lear Corp	5H39EB	SECDOM	USD
Lear Corp	5H39EB	SNRFOR	AUD
Lear Corp	5H39EB	SNRFOR	AUD
Lear Corp	5H39EB	SNRFOR	AUD
Lear Corp	5H39EB	SNRFOR	CHF
Lear Corp	5H39EB	SNRFOR	EUR
Lear Corp	5H39EB	SNRFOR	EUR
Lear Corp	5H39EB	SNRFOR	EUR
Lear Corp	5H39EB	SNRFOR	EUR
Lear Corp	5H39EB	SNRFOR	GBP
Lear Corp	5H39EB	SNRFOR	HKD
Lear Corp	5H39EB	SNRFOR	HKD
Lear Corp	5H39EB	SNRFOR	ILS
Lear Corp	5H39EB	SNRFOR	JPY
Lear Corp	5H39EB	SNRFOR	SGD
Lear Corp	5H39EB	SNRFOR	USD
Lear Corp	5H39EB	SNRFOR	USD
Lear Corp	5H39EB	SNRFOR	USD
Lear Corp	5H39EB	SNRFOR	USD
Lebanese Rep	5H45B6	SNRFOR	EUR
Lebanese Rep	5H45B6	SNRFOR	EUR
Lebanese Rep	5H45B6	SNRFOR	EUR
Lebanese Rep	5H45B6	SNRFOR	USD
Lebanese Rep	5H45B6	SNRFOR	USD
Lebanese Rep	5H45B6	SNRFOR	USD
Lebanese Rep	5H45B6	SNRFOR	USD
LEGGETT & PLATT Inc	576AC6	SNRFOR	AUD
LEGGETT & PLATT Inc	576AC6	SNRFOR	EUR
LEGGETT & PLATT Inc	576AC6	SNRFOR	EUR
LEGGETT & PLATT Inc	576AC6	SNRFOR	EUR
LEGGETT & PLATT Inc	576AC6	SNRFOR	USD
LEGGETT & PLATT Inc	576AC6	SNRFOR	USD
LEGGETT & PLATT Inc	576AC6	SNRFOR	USD
Lehman Bros Hldgs Inc	576D98	SNRFOR	AUD
Lehman Bros Hldgs Inc	576D98	SNRFOR	AUD
Lehman Bros Hldgs Inc	576D98	SNRFOR	CAD
Lehman Bros Hldgs Inc	576D98	SNRFOR	CHF
Lehman Bros Hldgs Inc	576D98	SNRFOR	DKK
Lehman Bros Hldgs Inc	576D98	SNRFOR	EUR
Lehman Bros Hldgs Inc	576D98	SNRFOR	EUR
Lehman Bros Hldgs Inc	576D98	SNRFOR	EUR
Lehman Bros Hldgs Inc	576D98	SNRFOR	EUR
Lehman Bros Hldgs Inc	576D98	SNRFOR	GBP
Lehman Bros Hldgs Inc	576D98	SNRFOR	GBP
Lehman Bros Hldgs Inc	576D98	SNRFOR	HKD
Lehman Bros Hldgs Inc	576D98	SNRFOR	HKD
Lehman Bros Hldgs Inc	576D98	SNRFOR	JPY
Lehman Bros Hldgs Inc	576D98	SNRFOR	JPY
Lehman Bros Hldgs Inc	576D98	SNRFOR	KRW
Lehman Bros Hldgs Inc	576D98	SNRFOR	SEK
Lehman Bros Hldgs Inc	576D98	SNRFOR	SGD
Lehman Bros Hldgs Inc	576D98	SNRFOR	TWD
Lehman Bros Hldgs Inc	576D98	SNRFOR	USD
Lehman Bros Hldgs Inc	576D98	SNRFOR	USD
Lehman Bros Hldgs Inc	576D98	SNRFOR	USD

MM	Composite						
MR	Composite						
CR	Composite	0.35%	0.35%	0.35%	0.46%	0.54%	0.65%
MM	Composite	0.35%	0.35%	0.35%	0.46%	0.54%	0.65%
CR	Composite	0.35%	0.35%	0.35%	0.46%	0.54%	0.65%
MM	Composite						
CR	Composite	0.0051125	0.0051125	0.0051125	0.0058125	0.006525	0.00725
MM	Composite	0.51%	0.51%	0.51%	0.58%	0.65%	0.73%
XR	Composite	0.51%	0.51%	0.51%	0.58%	0.65%	0.73%
CR	Composite						
MM	Composite						
XR	Composite	0.51%	0.51%	0.51%	0.58%	0.65%	0.73%
MR	Composite	0.75%	0.94%	1.13%	1.31%	1.42%	1.49%
XR	Composite						
CR	Composite	0.0075	0.009929825	0.011894737	0.013754386	0.014225	0.015684211
MR	Composite	0.75%	0.94%	1.13%	1.31%	1.42%	1.49%
CR	Composite	0.75%	0.99%	1.19%	1.38%	1.42%	1.57%
MR	Composite	0.75%	0.94%	1.13%	1.31%	1.42%	1.49%
MR	Composite	3.83%	3.83%	3.83%	4.43%	4.70%	4.91%
XR	Composite	3.83%	3.83%	3.83%	4.43%	4.70%	4.91%
CR	Composite	4.92%	6.19%	7.22%	7.96%	8.21%	7.94%
MR	Composite	4.92%	5.87%	6.85%	7.55%	7.79%	7.94%
XR	Composite	4.92%	5.66%	6.61%	7.28%	7.52%	7.94%
MR	Composite	5.02%	5.90%	6.84%	7.33%	7.64%	8.00%
CR	Composite	5.23%	6.22%	7.16%	7.78%	8.11%	8.44%
MM	Composite	0.050224545	0.059705369	0.068707476	0.074700902	0.077876349	0.081056741
MR	Composite	0.05020119	0.0589608	0.068367283	0.07331398	0.076432315	0.080019455
XR	Composite	0.0474085	0.0552252	0.065091167	0.071624833	0.074825333	0.077457667
MR	Composite	5.02%	5.90%	6.84%	7.33%	7.64%	8.00%
MR	Composite	5.02%	5.90%	6.84%	7.33%	7.64%	8.00%
XR	Composite						
MR	Composite	5.02%	5.90%	6.84%	7.33%	7.64%	8.00%
MR	Composite	4.92%	5.94%	6.90%	7.54%	7.61%	7.94%
MR	Composite	0.05020119	0.0589608	0.068367283	0.07331398	0.076432315	0.080019455
CR	Composite	0.052317235	0.062193093	0.071570287	0.07781344	0.081121197	0.084434105
MM	Composite						
MR	Composite	5.02%	5.90%	6.84%	7.33%	7.64%	8.00%
XR	Composite	4.74%	5.52%	6.51%	7.16%	7.48%	7.75%
CR	Composite	0.034494337	0.036774	0.038701571	0.041190118	0.043218211	0.0452678
MM	Composite	0.033114564	0.03530304	0.037153508	0.039542513	0.041489483	0.043457088
MR	Composite						
CR	Composite	3.45%	3.68%	3.87%	4.12%	4.32%	4.53%
MM	Composite	3.31%	3.53%	3.72%	3.95%	4.15%	4.35%
MR	Composite	3.28%	3.49%	3.68%	3.91%	4.11%	4.30%
XR	Composite	3.16%	3.36%	3.54%	3.77%	3.95%	4.14%
CR	Composite	0.0034995	0.0045	0.0065	0.0075	0.008710533	0.00978105
CR	Composite	0.0034995	0.004736842	0.0065	0.0075	0.009054737	0.010060263
MM	Composite						
MR	Composite	0.0034995	0.0045	0.0065	0.0075	0.008602	0.009323
CR	Composite	0.35%	0.47%	0.65%	0.75%	0.91%	1.01%
MR	Composite	0.35%	0.45%	0.65%	0.75%	0.86%	0.93%
XR	Composite						
MM	Composite						
MR	Composite	6.75%	6.69%	5.19%	4.47%	3.62%	3.31%
MR	Composite	6.78%	6.91%	5.40%	4.43%	3.65%	3.29%
MR	Composite	6.78%	6.91%	5.40%	4.43%	3.65%	3.29%
MR	Composite	6.78%	6.91%	5.40%	4.43%	3.65%	3.29%
CR	Composite	0.070687786	0.072181729	0.056702077	0.046682235	0.038461254	0.034652049
MM	Composite	6.79%	6.93%	5.44%	4.48%	3.69%	3.33%
MR	Composite	6.78%	6.91%	5.40%	4.43%	3.65%	3.29%
XR	Composite	0.064679324	0.066555293	0.051993133	0.04264995	0.035486301	0.031522559
MR	Composite	0.067809085	0.069101124	0.054035561	0.044349951	0.036532753	0.032921785
XR	Composite	6.47%	6.66%	5.20%	4.26%	3.55%	3.15%
CR	Composite						
MR	Composite	6.78%	6.91%	5.40%	4.43%	3.65%	3.29%
CR	Composite	6.75%	7.31%	5.69%	4.68%	3.76%	3.47%
MR	Composite	6.75%	6.95%	5.41%	4.44%	3.58%	3.30%
MR	Composite	0.067809085	0.069101124	0.054035561	0.044349951	0.036532753	0.032921785
MR	Composite	6.78%	6.91%	5.40%	4.43%	3.65%	3.29%
MR	Composite	6.78%	6.91%	5.40%	4.43%	3.65%	3.29%
MR	Composite	6.78%	6.91%	5.40%	4.43%	3.65%	3.29%
CR	Composite	7.07%	7.22%	5.67%	4.67%	3.85%	3.47%
MM	Composite	6.79%	6.93%	5.44%	4.48%	3.69%	3.33%
MR	Composite	6.78%	6.91%	5.40%	4.43%	3.65%	3.29%

					0.225		
					0.225		
0.65%	0.67%	0.79%	0.84%	0.87%	0.4		
0.65%	0.67%	0.79%	0.84%	0.87%	0.4		
0.65%	0.67%	0.79%	0.84%	0.87%	0.4		
					0.4		
0.79%	0.0067	0.0102817	0.01027535	0.0076625	0.4		
0.79%	0.67%	1.03%	1.03%	0.77%	0.4		
0.79%	0.67%	1.03%	1.03%	0.77%	0.4		
					0.4		
					0.4		
0.79%	0.67%	1.03%	1.03%	0.77%	0.4		
1.52%	1.66%	1.66%	1.66%	1.66%	0.4	NR	A
					0.4		
1.52%	0.0166	0.0166	0.0166	0.0166	0.4	NR	BBB
1.52%	1.66%	1.66%	1.66%	1.66%	0.4	NR	A
1.52%	1.66%	1.66%	1.66%	1.66%	0.4	NR	BBB
1.52%	1.66%	1.66%	1.66%	1.66%	0.4	NR	A
4.91%	4.91%	4.91%	4.91%	4.91%	0.725		
4.91%	4.91%	4.91%	4.91%	4.91%	0.725		
8.26%	8.13%	7.77%	7.78%	8.12%	0.406111111	BBB	BBB
7.83%	7.72%	7.77%	7.78%	7.72%	0.406111111	BBB	A
7.55%	7.44%	7.77%	7.78%	7.43%	0.406111111	BBB	BBB
7.85%	7.82%	7.87%	7.93%	7.89%	0.41375	AA	AA
8.27%	8.19%	8.29%	8.34%	8.29%	0.406111111	A	A
7.94%	0.078609607	0.079554406	0.0800969	0.079627786	0.406111111	A	A
7.85%	0.078161	0.078688	0.0793	0.07894	0.41375	AA	AA
7.53%	0.0742255	0.075785667	0.0763605	0.075214	0.386	A	A
7.85%	7.82%	7.87%	7.93%	7.89%	0.41375	AA	AA
7.85%	7.82%	7.87%	7.93%	7.89%	0.41375	AA	AA
					0.386		
7.85%	7.82%	7.87%	7.93%	7.89%	0.41375	AA	AA
7.90%	7.71%	7.77%	7.78%	7.77%	0.406111111	BBB	A
7.85%	0.078161	0.078688	0.0793	0.07894	0.41375	AA	AA
8.27%	0.081885008	0.082869173	0.083434271	0.082945611	0.406111111	A	A
					0.406111111		
7.85%	7.82%	7.87%	7.93%	7.89%	0.41375	AA	AA
7.53%	7.42%	7.58%	7.64%	7.52%	0.386	A	A
4.74%	0.0492216	0.050666667	0.052107	0.052386	0.25	A	A
4.55%	0.047252736	0.04864	0.05002272	0.05029056	0.25	BBB	BBB
					0.25		
4.74%	4.92%	5.07%	5.21%	5.24%	0.25	A	A
4.55%	4.73%	4.86%	5.00%	5.03%	0.25	BBB	BBB
4.50%	4.68%	4.81%	4.95%	4.98%	0.25	BBB	BBB
4.33%	4.50%	4.64%	4.77%	4.79%	0.25	BBB	BBB
1.08%	0.01136095	0.01136095	0.0109045	0.0097065	0.4	NR	BB
1.11%	0.011697579	0.011697579	0.0109045	0.0097065	0.4	NR	BBB
					0.4		
1.06%	0.011199333	0.011199333	0.0109045	0.0097065	0.4	NR	A
1.11%	1.17%	1.17%	0.0109045	0.97%	0.4	NR	BBB
1.06%	1.12%	1.12%	1.09%	0.97%	0.4	NR	A
					0.4		
					0.400000001		
2.99%	2.71%	2.65%	2.60%	2.63%	0.400000001	BBB	A
2.97%	2.70%	2.68%	2.69%	2.67%	0.400000001	AA	AAA
2.97%	2.70%	2.68%	2.69%	2.67%	0.400000001	AA	AAA
2.97%	2.70%	2.68%	2.69%	2.67%	0.400000001	AA	AAA
3.12%	0.028004241	0.027748817	0.027258757	0.027440464	0.400000001	A	AA
3.00%	2.69%	2.66%	2.62%	2.63%	0.4	A	AA
2.97%	2.70%	2.68%	2.69%	2.67%	0.400000001	AA	AAA
2.81%	0.026004341	0.025390167	0.025938877	0.025108025	0.400000001	A	A
2.97%	0.026999043	0.026798645	0.026931075	0.026698306	0.400000001	AA	AAA
2.81%	2.60%	2.54%	2.59%	2.51%	0.400000001	A	A
					0.400000001		
2.97%	2.70%	2.68%	2.69%	2.67%	0.400000001	AA	AAA
3.11%	2.85%	2.65%	2.60%	2.63%	0.400000001	BBB	BBB
2.96%	2.71%	2.65%	2.60%	2.63%	0.4	BBB	A
2.97%	0.026999043	0.026798645	0.026931075	0.026698306	0.400000001	AA	AAA
2.97%	2.70%	2.68%	2.69%	2.67%	0.400000001	AA	AAA
2.97%	2.70%	2.68%	2.69%	2.67%	0.400000001	AA	AAA
2.97%	2.70%	2.68%	2.69%	2.67%	0.400000001	AA	AAA
3.12%	2.80%	2.77%	2.73%	2.74%	0.400000001	A	AA
3.00%	2.69%	2.66%	2.62%	2.63%	0.4	A	AA
2.97%	2.70%	2.68%	2.69%	2.67%	0.400000001	AA	AAA

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	NR	BBB	NR	NR
BBB	BBB	NR	BB	NR	NR
A	A	NR	BBB	NR	NR
BBB	BBB	NR	BB	NR	NR
A	A	NR	BBB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	A	A	A	A
AA	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
NR	NR	CCC	CCC	B	B
NR	NR	B	BB	BB	BB
NR	NR	BB	BBB	A	A
NR	NR	B	BB	BB	BB
NR	NR	BB	BBB	A	A
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AA
BBB	BBB	BBB	BBB	A	BBB
A	A	A	A	AA	A
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AA

			NR	Financials
			NR	Financials
NR	NR	NR	NR	2 Government
NR	NR	NR	NR	2 Government
NR	NR	NR	NR	2 Government
			NR	Government
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
			NR	3 Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BB	BBB	BBB	A	11 Consumer Goods
BB	BBB	A	A	11 Consumer Goods
BB	BBB	BBB	A	11 Consumer Goods
A	A	AA	AA	11 Consumer Goods
BBB	BBB	A	AA	11 Consumer Goods
BBB	BBB	A	AA	11 Consumer Goods
A	A	AA	AA	11 Consumer Goods
A	A	A	A	6 Consumer Goods
A	A	AA	AA	11 Consumer Goods
A	A	AA	AA	11 Consumer Goods
			NR	Consumer Goods
A	A	AA	AA	11 Consumer Goods
BB	BBB	BBB	AA	11 Consumer Goods
A	A	AA	AA	11 Consumer Goods
BBB	BBB	A	AA	11 Consumer Goods
			NR	Consumer Goods
A	A	AA	AA	11 Consumer Goods
A	A	A	A	6 Consumer Goods
BB	BBB	BBB	A	5 Government
B	BB	BB	A	5 Government
			NR	Government
BB	BBB	BBB	A	5 Government
B	BB	BB	A	5 Government
B	BB	BB	A	5 Government
B	BB	BB	A	5 Government
	NR	NR	NR	4 Consumer Goods
	NR	NR	NR	4 Consumer Goods
			NR	Consumer Goods
	NR	NR	NR	3 Consumer Goods
	NR	NR	NR	4 Consumer Goods
	NR	NR	NR	3 Consumer Goods
			NR	Consumer Goods
			NR	Financials
BBB	BB	BB	A	4 Financials
A	A	A	A	13 Financials
A	A	A	A	13 Financials
A	A	A	A	13 Financials
A	BBB	BBB	A	13 Financials
A	BBB	BBB	A	13 Financials
A	A	A	A	13 Financials
A	BBB	BBB	A	4 Financials
A	A	A	A	13 Financials
A	BBB	BBB	A	4 Financials
			NR	Financials
A	A	A	A	13 Financials
BBB	BB	BB	BBB	5 Financials
BBB	BB	BB	BBB	5 Financials
A	A	A	A	13 Financials
A	A	A	A	13 Financials
A	A	A	A	13 Financials
A	A	A	A	13 Financials
A	BBB	BBB	A	13 Financials
A	BBB	BBB	A	13 Financials
A	A	A	A	13 Financials

Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA				
Europe	Germany	AA	AA			Thin	Thin
Europe	Germany	AA	AA			Thin	Thin
Europe	Germany	AA	AA			Thin	Thin
Europe	Germany	AA	AA				
Europe	France	AA	AA			Thin	Thin
Europe	France	AA	AA			Thin	Thin
Europe	France	AA	AA			Thin	Thin
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA			Thin	Thin
N.Amer	Canada	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	AA				
N.Amer	Canada	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B			Thin	Thin
N.Amer	United States	B	B			Thin	Thin
N.Amer	United States	B	B	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Lebanon	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Lebanon	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Lebanon	B	BB				
MiddleEast	Lebanon	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Lebanon	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Lebanon	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Lebanon	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	Entity Tier	Thin	Thin
N.Amer	United States	A	BBB	Thin	DocAdj	Thin	Thin
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	Thin	Thin
N.Amer	United States	A	BBB	Thin	DocAdj	Thin	Thin
N.Amer	United States	A	BBB	Thin	CcyGrp	Thin	Thin
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Thin	Thin					
Thin	Thin					
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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LEHUSDXR	31-Jul-08 LEH
LEHZARMR	31-Jul-08 LEH
LEHEURCR	31-Jul-08 LEH
LEHEURMM	31-Jul-08 LEH
LEHEURMR	31-Jul-08 LEH
LEHUSDCR	31-Jul-08 LEH
LEHUSDMM	31-Jul-08 LEH
LEHUSDMR	31-Jul-08 LEH
LEH-LehBroIncEURMM	31-Jul-08 LEH-LehBroInc
LEH-LehBroIncEURMR	31-Jul-08 LEH-LehBroInc
LEH-LehBroIncUSDCR	31-Jul-08 LEH-LehBroInc
LEH-LehBroIncUSDMM	31-Jul-08 LEH-LehBroInc
LEH-LehBroIncUSDMR	31-Jul-08 LEH-LehBroInc
LENAUDMR	31-Jul-08 LEN
LENAUDXR	31-Jul-08 LEN
LENCADMR	31-Jul-08 LEN
LENCHFMR	31-Jul-08 LEN
LENEURCR	31-Jul-08 LEN
LENEURMM	31-Jul-08 LEN
LENEURMR	31-Jul-08 LEN
LENEURXR	31-Jul-08 LEN
LENGBPMR	31-Jul-08 LEN
LENGBPXR	31-Jul-08 LEN
LENHKDMR	31-Jul-08 LEN
LENHKDXR	31-Jul-08 LEN
LENILSXR	31-Jul-08 LEN
LENJPYMR	31-Jul-08 LEN
LENNOKMR	31-Jul-08 LEN
LENSEKMR	31-Jul-08 LEN
LENSEKXR	31-Jul-08 LEN
LENSGDMR	31-Jul-08 LEN
LENTWDMR	31-Jul-08 LEN
LENUSDCR	31-Jul-08 LEN
LENUSDMM	31-Jul-08 LEN
LENUSDMR	31-Jul-08 LEN
LENUSDXR	31-Jul-08 LEN
LEVI-+CoAUDMR	31-Jul-08 LEVI-+Co
LEVI-+CoAUDXR	31-Jul-08 LEVI-+Co
LEVI-+CoEURCR	31-Jul-08 LEVI-+Co
LEVI-+CoEURMR	31-Jul-08 LEVI-+Co
LEVI-+CoEURXR	31-Jul-08 LEVI-+Co
LEVI-+CoHKDXR	31-Jul-08 LEVI-+Co
LEVI-+CoILSXR	31-Jul-08 LEVI-+Co
LEVI-+CoUSDCR	31-Jul-08 LEVI-+Co
LEVI-+CoUSDMR	31-Jul-08 LEVI-+Co
LEVI-+CoUSDXR	31-Jul-08 LEVI-+Co
LGABLESEURCR	31-Jul-08 LGABLES
LGABLESEURMR	31-Jul-08 LGABLES
LGABLESUSDCR	31-Jul-08 LGABLES
LGABLESUSDMR	31-Jul-08 LGABLES
LGCOIL-ELECEURCR	31-Jul-08 LGCOIL-ELEC
LGCOIL-ELECEURMM	31-Jul-08 LGCOIL-ELEC
LGCOIL-ELECJPYCR	31-Jul-08 LGCOIL-ELEC
LGCOIL-ELECKRWCR	31-Jul-08 LGCOIL-ELEC
LGCOIL-ELECUSDCR	31-Jul-08 LGCOIL-ELEC
LGCOIL-ELECUSDMM	31-Jul-08 LGCOIL-ELEC
LGCOIL-ELECUSDMR	31-Jul-08 LGCOIL-ELEC
LGCOIL-ELECUSDXR	31-Jul-08 LGCOIL-ELEC
LGENAUDCR	31-Jul-08 LGEN
LGENAUDMM	31-Jul-08 LGEN
LGENCHFCR	31-Jul-08 LGEN
LGENCHFMM	31-Jul-08 LGEN
LGENEURCR	31-Jul-08 LGEN
LGENEURMM	31-Jul-08 LGEN
LGENEURMR	31-Jul-08 LGEN
LGENEURXR	31-Jul-08 LGEN
LGENGBPCR	31-Jul-08 LGEN
LGENGBPMM	31-Jul-08 LGEN
LGENGBPMR	31-Jul-08 LGEN
LGENGBPXR	31-Jul-08 LGEN
LGENHKDMM	31-Jul-08 LGEN
LGENJPYCR	31-Jul-08 LGEN
LGENJPYMM	31-Jul-08 LGEN
LGENNZDCR	31-Jul-08 LGEN

Lehman Bros Hldgs Inc	576D98	SNRFOR	USD
Lehman Bros Hldgs Inc	576D98	SNRFOR	ZAR
Lehman Bros Hldgs Inc	576D98	SUBLT2	EUR
Lehman Bros Hldgs Inc	576D98	SUBLT2	EUR
Lehman Bros Hldgs Inc	576D98	SUBLT2	EUR
Lehman Bros Hldgs Inc	576D98	SUBLT2	USD
Lehman Bros Hldgs Inc	576D98	SUBLT2	USD
Lehman Bros Hldgs Inc	576D98	SUBLT2	USD
Lehman Bros Inc	576D99	SNRFOR	EUR
Lehman Bros Inc	576D99	SNRFOR	EUR
Lehman Bros Inc	576D99	SNRFOR	USD
Lehman Bros Inc	576D99	SNRFOR	USD
Lehman Bros Inc	576D99	SNRFOR	USD
Lennar Corp	5H865C	SNRFOR	AUD
Lennar Corp	5H865C	SNRFOR	AUD
Lennar Corp	5H865C	SNRFOR	CAD
Lennar Corp	5H865C	SNRFOR	CHF
Lennar Corp	5H865C	SNRFOR	EUR
Lennar Corp	5H865C	SNRFOR	EUR
Lennar Corp	5H865C	SNRFOR	EUR
Lennar Corp	5H865C	SNRFOR	EUR
Lennar Corp	5H865C	SNRFOR	GBP
Lennar Corp	5H865C	SNRFOR	GBP
Lennar Corp	5H865C	SNRFOR	HKD
Lennar Corp	5H865C	SNRFOR	HKD
Lennar Corp	5H865C	SNRFOR	ILS
Lennar Corp	5H865C	SNRFOR	JPY
Lennar Corp	5H865C	SNRFOR	NOK
Lennar Corp	5H865C	SNRFOR	SEK
Lennar Corp	5H865C	SNRFOR	SEK
Lennar Corp	5H865C	SNRFOR	SGD
Lennar Corp	5H865C	SNRFOR	TWD
Lennar Corp	5H865C	SNRFOR	USD
Lennar Corp	5H865C	SNRFOR	USD
Lennar Corp	5H865C	SNRFOR	USD
Lennar Corp	5H865C	SNRFOR	USD
Levi Strauss & Co	579A9X	SNRFOR	AUD
Levi Strauss & Co	579A9X	SNRFOR	AUD
Levi Strauss & Co	579A9X	SNRFOR	EUR
Levi Strauss & Co	579A9X	SNRFOR	EUR
Levi Strauss & Co	579A9X	SNRFOR	EUR
Levi Strauss & Co	579A9X	SNRFOR	HKD
Levi Strauss & Co	579A9X	SNRFOR	ILS
Levi Strauss & Co	579A9X	SNRFOR	USD
Levi Strauss & Co	579A9X	SNRFOR	USD
Levi Strauss & Co	579A9X	SNRFOR	USD
LION GABLES Rlty Ltd PARTNERSHIP	5I982F	SNRFOR	EUR
LION GABLES Rlty Ltd PARTNERSHIP	5I982F	SNRFOR	EUR
LION GABLES Rlty Ltd PARTNERSHIP	5I982F	SNRFOR	USD
LION GABLES Rlty Ltd PARTNERSHIP	5I982F	SNRFOR	USD
Lg Electrs	YD79BJ	SNRFOR	EUR
Lg Electrs	YD79BJ	SNRFOR	EUR
Lg Electrs	YD79BJ	SNRFOR	JPY
Lg Electrs	YD79BJ	SNRFOR	KRW
Lg Electrs	YD79BJ	SNRFOR	USD
Lg Electrs	YD79BJ	SNRFOR	USD
Lg Electrs	YD79BJ	SNRFOR	USD
Lg Electrs	YD79BJ	SNRFOR	USD
Legal & Gen Gp PLC	576A9K	SNRFOR	AUD
Legal & Gen Gp PLC	576A9K	SNRFOR	AUD
Legal & Gen Gp PLC	576A9K	SNRFOR	CHF
Legal & Gen Gp PLC	576A9K	SNRFOR	CHF
Legal & Gen Gp PLC	576A9K	SNRFOR	EUR
Legal & Gen Gp PLC	576A9K	SNRFOR	EUR
Legal & Gen Gp PLC	576A9K	SNRFOR	EUR
Legal & Gen Gp PLC	576A9K	SNRFOR	EUR
Legal & Gen Gp PLC	576A9K	SNRFOR	GBP
Legal & Gen Gp PLC	576A9K	SNRFOR	GBP
Legal & Gen Gp PLC	576A9K	SNRFOR	GBP
Legal & Gen Gp PLC	576A9K	SNRFOR	GBP
Legal & Gen Gp PLC	576A9K	SNRFOR	HKD
Legal & Gen Gp PLC	576A9K	SNRFOR	JPY
Legal & Gen Gp PLC	576A9K	SNRFOR	JPY
Legal & Gen Gp PLC	576A9K	SNRFOR	NZD

XR	Composite	6.47%	6.66%	5.20%	4.26%	3.55%	3.15%
MR	Composite	6.78%	6.91%	5.40%	4.43%	3.65%	3.29%
CR	Composite						
MM	Composite	7.13%	6.54%	5.70%	4.89%	4.14%	3.82%
MR	Composite	7.05%	6.54%	5.70%	4.84%	4.10%	3.78%
CR	Composite						
MM	Composite						
MR	Composite	7.05%	6.54%	5.70%	4.84%	4.10%	3.78%
MM	Composite						
MR	Composite	6.44%	6.44%	4.49%	4.49%	4.49%	3.29%
CR	Composite						
MM	Composite						
MR	Composite	6.44%	6.44%	4.49%	4.49%	4.49%	3.29%
MR	Composite	8.62%	8.57%	8.33%	8.15%	7.90%	7.73%
XR	Composite	8.31%	8.26%	8.03%	7.85%	7.61%	7.45%
MR	Composite	8.39%	8.56%	8.35%	8.13%	7.99%	7.79%
MR	Composite	8.39%	8.56%	8.35%	8.13%	7.99%	7.79%
CR	Composite	8.82%	9.03%	8.81%	8.59%	8.45%	8.20%
MM	Composite	8.46%	8.67%	8.46%	8.25%	8.11%	7.88%
MR	Composite	8.39%	8.56%	8.35%	8.13%	7.99%	7.79%
XR	Composite	8.16%	8.37%	8.11%	7.92%	7.72%	7.53%
MR	Composite	8.39%	8.56%	8.35%	8.13%	7.99%	7.79%
XR	Composite	8.16%	8.37%	8.11%	7.92%	7.72%	7.53%
MR	Composite	8.39%	8.56%	8.35%	8.13%	7.99%	7.79%
XR	Composite	8.16%	8.37%	8.11%	7.92%	7.72%	7.53%
XR	Composite	8.16%	8.37%	8.11%	7.92%	7.72%	7.53%
MR	Composite	8.57%	8.56%	8.42%	8.23%	7.97%	7.80%
MR	Composite	8.39%	8.56%	8.35%	8.13%	7.99%	7.79%
MR	Composite	8.39%	8.56%	8.35%	8.13%	7.99%	7.79%
XR	Composite	8.16%	8.37%	8.11%	7.92%	7.72%	7.53%
MR	Composite	0.083868268	0.085557351	0.083503762	0.081311119	0.07994994	0.077881813
MR	Composite	8.39%	8.56%	8.35%	8.13%	7.99%	7.79%
CR	Composite	8.82%	9.03%	8.81%	8.59%	8.45%	8.20%
MM	Composite						
MR	Composite	8.39%	8.56%	8.35%	8.13%	7.99%	7.79%
XR	Composite	8.16%	8.37%	8.11%	7.92%	7.72%	7.53%
MR	Composite	0.031479922	0.030384216	0.044489718	0.054656816	0.058975225	0.063612517
XR	Composite	3.15%	3.04%	4.45%	5.47%	5.90%	6.36%
CR	Composite						
MR	Composite	3.01%	3.04%	4.41%	5.39%	5.88%	6.49%
XR	Composite	2.95%	2.93%	4.49%	5.49%	5.92%	6.35%
XR	Composite	2.95%	2.93%	4.49%	5.49%	5.92%	6.35%
XR	Composite	2.95%	2.93%	4.49%	5.49%	5.92%	6.35%
CR	Composite	3.16%	3.20%	4.79%	5.89%	6.34%	6.83%
MR	Composite	3.01%	3.04%	4.41%	5.39%	5.88%	6.49%
XR	Composite	2.95%	2.93%	4.49%	5.49%	5.92%	6.35%
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite	0.26%	0.26%	0.40%	0.72%	0.98%	0.98%
CR	Composite	0.008872394	0.011272667	0.013508949	0.015895152	0.018383505	0.020698366
MM	Composite						
CR	Composite	0.89%	1.12%	1.35%	1.59%	1.84%	2.07%
CR	Composite						
CR	Composite	0.89%	1.13%	1.35%	1.59%	1.84%	2.07%
MM	Composite	0.85%	1.08%	1.30%	1.53%	1.76%	1.99%
MR	Composite	0.84%	1.07%	1.28%	1.51%	1.75%	1.97%
XR	Composite						
CR	Composite	0.0029175	0.003447705	0.004489446	0.005775158	0.006603726	0.007383274
MM	Composite	0.29%	0.34%	0.45%	0.58%	0.66%	0.74%
CR	Composite	0.30%	0.31%	0.47%	0.59%	0.67%	0.75%
MM	Composite	0.29%	0.36%	0.45%	0.57%	0.65%	0.73%
CR	Composite	0.30%	0.31%	0.47%	0.59%	0.67%	0.75%
MM	Composite	0.29%	0.36%	0.45%	0.57%	0.65%	0.73%
MR	Composite	0.002887109	0.003574477	0.004421995	0.005658612	0.006476029	0.007278719
XR	Composite	0.002780742	0.003442785	0.004259079	0.005450137	0.006237439	0.007010555
CR	Composite	0.30%	0.31%	0.47%	0.59%	0.67%	0.75%
MM	Composite	0.29%	0.36%	0.45%	0.57%	0.65%	0.73%
MR	Composite						
XR	Composite						
MM	Composite	0.29%	0.36%	0.45%	0.57%	0.65%	0.73%
CR	Composite	0.29%	0.34%	0.45%	0.59%	0.69%	0.78%
MM	Composite	0.0029175	0.003447705	0.004489446	0.005702023	0.006659508	0.007462643
CR	Composite	0.30%	0.31%	0.47%	0.59%	0.67%	0.75%

2.81%	2.60%	2.54%	2.59%	2.51%	0.400000001 A	A
2.97%	2.70%	2.68%	2.69%	2.67%	0.400000001 AA	AAA
					0.4	
3.47%	3.09%	3.12%	3.17%	3.31%	0.4 BBB	NR
3.43%	3.06%	3.08%	3.13%	3.31%	0.4 A	NR
					0.4	
					0.4	
3.43%	3.06%	3.08%	3.13%	3.31%	0.4 A	NR
					0.4	
2.95%	2.64%	2.64%	2.64%	2.64%	0.4	NR
					0.4	
					0.4	
2.95%	2.64%	2.64%	2.64%	2.64%	0.4	NR
7.25%	6.74%	6.71%	6.69%	6.78%	0.473611111 A	A
6.99%	6.49%	6.71%	6.69%	6.78%	0.473611111 BBB	BBB
7.33%	6.76%	6.82%	6.76%	6.83%	0.496428571 AA	AAA
7.33%	6.76%	6.82%	6.76%	6.83%	0.496428571 AA	AAA
7.74%	7.14%	7.16%	7.10%	7.18%	0.473611111 A	AA
7.43%	6.85%	6.87%	6.82%	6.89%	0.473611111 A	AA
7.33%	6.76%	6.82%	6.76%	6.83%	0.496428571 AA	AAA
7.07%	6.58%	6.49%	6.40%	6.46%	0.464285714 AA	AA
7.33%	6.76%	6.82%	6.76%	6.83%	0.496428571 AA	AAA
7.07%	6.58%	6.49%	6.40%	6.46%	0.464285714 AA	AA
7.33%	6.76%	6.82%	6.76%	6.83%	0.496428571 AA	AAA
7.07%	6.58%	6.49%	6.40%	6.46%	0.464285714 AA	AA
7.07%	6.58%	6.49%	6.40%	6.46%	0.464285714 AA	AA
7.37%	6.70%	6.71%	6.69%	6.78%	0.473611111 A	A
7.33%	6.76%	6.82%	6.76%	6.83%	0.496428571 AA	AAA
7.33%	6.76%	6.82%	6.76%	6.83%	0.496428571 AA	AAA
7.07%	6.58%	6.49%	6.40%	6.46%	0.464285714 AA	AA
7.33%	0.067623769	0.068168039	0.067644618	0.068335874	0.496428571 AA	AAA
7.33%	6.76%	6.82%	6.76%	6.83%	0.496428571 AA	AAA
7.74%	7.14%	7.16%	7.10%	7.18%	0.473611111 A	AA
					0.473611111	
7.33%	6.76%	6.82%	6.76%	6.83%	0.496428571 AA	AAA
7.07%	6.58%	6.49%	6.40%	6.46%	0.464285714 AA	AA
6.45%	0.06499483	0.064840723	0.065133818	0.065396551	0.4 B	BB
6.45%	6.50%	6.48%	6.51%	6.54%	0.4 B	BB
					0.4	
6.57%	6.49%	6.53%	6.73%	6.54%	0.4 A	A
6.44%	6.52%	6.48%	6.49%	6.56%	0.4 A	BBB
6.44%	6.52%	6.48%	6.49%	6.56%	0.4 A	BBB
6.44%	6.52%	6.48%	6.49%	6.56%	0.4 A	BBB
6.93%	7.00%	6.98%	7.08%	7.07%	0.4 BBB	BBB
6.57%	6.49%	6.53%	6.73%	6.54%	0.4 A	A
6.44%	6.52%	6.48%	6.49%	6.56%	0.4 A	BBB
					0.4	
					0.4	
					0.4	
1.15%	1.15%	1.15%	1.15%	1.15%	0.4	NR
2.28%	0.024570611	0.0248	0.026006055	0.027741018	0.4 A	A
					0.4	
2.28%	2.46%	2.48%	2.60%	2.77%	0.4 BB	BB
					0.4	
2.28%	2.46%	2.48%	2.60%	2.77%	0.4 A	A
2.19%	2.36%	2.48%	2.50%	2.66%	0.4 BBB	BBB
2.17%	2.33%	2.48%	2.47%	2.64%	0.4 BBB	BBB
					0.4	
0.75%	0.007766015	0.00818615	0.008391238	0.008454214	0.400000001 BB	BBB
0.75%	0.78%	0.82%	0.84%	0.85%	0.400000001 BB	BBB
0.75%	0.81%	0.82%	0.84%	0.85%	0.400000001 BBB	A
0.75%	0.77%	0.82%	0.84%	0.85%	0.400000001 A	AA
0.75%	0.81%	0.82%	0.84%	0.85%	0.400000001 BBB	A
0.75%	0.77%	0.82%	0.84%	0.85%	0.400000001 A	AA
0.73%	0.007648685	0.00818615	0.008391238	0.008454214	0.400000001 BBB	A
0.71%	0.007366892	0.00818615	0.008391238	0.008454214	0.400000001 BBB	A
0.75%	0.81%	0.82%	0.84%	0.85%	0.400000001 BBB	A
0.75%	0.77%	0.82%	0.84%	0.85%	0.400000001 A	AA
					0.400000001	
					0.400000001	
0.75%	0.77%	0.82%	0.84%	0.85%	0.400000001 A	AA
0.79%	0.82%	0.82%	0.84%	0.85%	0.400000001 BB	BBB
0.76%	0.007856279	0.00818615	0.008391238	0.008454214	0.400000001 BB	BBB
0.75%	0.81%	0.82%	0.84%	0.85%	0.400000001 BBB	A

A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AA
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	A	A	A
NR	A	A	A	A	A
	NR		NR	NR	NR
	NR		NR	NR	NR
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	AA	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	AA	AA	A
AA	AA	AA	AA	AA	AA
NR	NR		NR		NR
AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	A	A	A	A	A

A	BBB	BBB	A	4 Financials
A	A	A	A	13 Financials
			NR	Financials
BBB	BBB	NR	A	5 Financials
A	A	NR	A	5 Financials
			NR	Financials
			NR	Financials
A	A	NR	A	5 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
BBB	BBB	BBB	A	4 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
AA	AA	AA	AAA	16 Consumer Goods
AA	AA	AA	AAA	16 Consumer Goods
A	A	A	AAA	16 Consumer Goods
A	A	A	AAA	16 Consumer Goods
AA	AA	AA	AAA	16 Consumer Goods
AA	A	A	AA	11 Consumer Goods
AA	AA	AA	AAA	16 Consumer Goods
AA	A	A	AA	11 Consumer Goods
AA	AA	AA	AAA	16 Consumer Goods
AA	A	A	AA	11 Consumer Goods
AA	A	A	AA	11 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
AA	AA	AA	AAA	16 Consumer Goods
AA	AA	AA	AAA	16 Consumer Goods
AA	A	A	AA	11 Consumer Goods
AA	AA	AA	AAA	16 Consumer Goods
AA	AA	AA	AAA	16 Consumer Goods
A	A	A	AAA	16 Consumer Goods
			NR	Consumer Goods
AA	AA	AA	AAA	16 Consumer Goods
AA	A	A	AA	11 Consumer Goods
BB	BBB	BBB	AA	9 Consumer Goods
BB	BBB	BBB	AA	9 Consumer Goods
			NR	Consumer Goods
A	A	A	A	7 Consumer Goods
A	AA	A	AA	7 Consumer Goods
A	AA	A	AA	7 Consumer Goods
A	AA	A	AA	7 Consumer Goods
BBB	A	A	AA	9 Consumer Goods
A	A	A	A	7 Consumer Goods
A	AA	A	AA	7 Consumer Goods
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
NR	A	A	A	7 Technology
			NR	Technology
NR	BB	BB	A	7 Technology
			NR	Technology
NR	A	A	A	7 Technology
NR	BBB	BBB	A	7 Technology
NR	BBB	BBB	A	7 Technology
			NR	Technology
NR	BB	NR	AA	9 Financials
NR	BB	NR	AA	9 Financials
NR	BB	NR	A	3 Financials
NR	BB	NR	A	8 Financials
NR	BB	NR	A	3 Financials
NR	BB	NR	A	8 Financials
NR	BB	NR	A	8 Financials
NR	BB	NR	A	8 Financials
NR	BB	NR	A	3 Financials
NR	BB	NR	A	8 Financials
			NR	Financials
			NR	Financials
NR	BB	NR	A	8 Financials
NR	BB	NR	A	3 Financials
NR	BB	NR	A	3 Financials
NR	BB	NR	A	3 Financials

N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	DocAdj	Thin	Thin	DocAdj
N.Amer	United States	A	BBB	CcyGrp	Thin	Thin	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	Thin	Thin	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB		Thin		Thin
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB		Thin		Thin
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA		Thin	Thin	Thin
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	BBB	BB				
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	Thin		Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Entity Tier	Thin

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LGENNZDMM	31-Jul-08 LGEN
LGENSEKMM	31-Jul-08 LGEN
LGENSGDMM	31-Jul-08 LGEN
LGENUSDCR	31-Jul-08 LGEN
LGENUSDMM	31-Jul-08 LGEN
LGENUSDMR	31-Jul-08 LGEN
LGENAUDCR	31-Jul-08 LGEN
LGENDKKMM	31-Jul-08 LGEN
LGENEURCR	31-Jul-08 LGEN
LGENEURMM	31-Jul-08 LGEN
LGENGBPCR	31-Jul-08 LGEN
LGENGBPMM	31-Jul-08 LGEN
LGENHKDCR	31-Jul-08 LGEN
LGENJPYCR	31-Jul-08 LGEN
LGENJPYMM	31-Jul-08 LGEN
LGENSGDCR	31-Jul-08 LGEN
LGENSGDMM	31-Jul-08 LGEN
LGENUSDCR	31-Jul-08 LGEN
LGENUSDMM	31-Jul-08 LGEN
LGPHILIPSUSDCR	31-Jul-08 LGPHILIPS
LGPHILIPSUSDMR	31-Jul-08 LGPHILIPS
LGRDSA-frncAUDCR	31-Jul-08 LGRDSA-frnc
LGRDSA-frncAUDMM	31-Jul-08 LGRDSA-frnc
LGRDSA-frncCHFCR	31-Jul-08 LGRDSA-frnc
LGRDSA-frncCHFMM	31-Jul-08 LGRDSA-frnc
LGRDSA-frncEURCR	31-Jul-08 LGRDSA-frnc
LGRDSA-frncEURMM	31-Jul-08 LGRDSA-frnc
LGRDSA-frncEURMR	31-Jul-08 LGRDSA-frnc
LGRDSA-frncEURXR	31-Jul-08 LGRDSA-frnc
LGRDSA-frncJPYCR	31-Jul-08 LGRDSA-frnc
LGRDSA-frncJPYMM	31-Jul-08 LGRDSA-frnc
LGRDSA-frncNZDCR	31-Jul-08 LGRDSA-frnc
LGRDSA-frncNZDMM	31-Jul-08 LGRDSA-frnc
LGRDSA-frncUSDCR	31-Jul-08 LGRDSA-frnc
LGRDSA-frncUSDMM	31-Jul-08 LGRDSA-frnc
LGRDSA-frncUSDMR	31-Jul-08 LGRDSA-frnc
LGRDSA-frncUSDXR	31-Jul-08 LGRDSA-frnc
LHEURCR	31-Jul-08 LH
LHEURMM	31-Jul-08 LH
LHEURMR	31-Jul-08 LH
LHEURXR	31-Jul-08 LH
LHUSDCR	31-Jul-08 LH
LHUSDMM	31-Jul-08 LH
LHUSDMR	31-Jul-08 LH
LHUSDXR	31-Jul-08 LH
LHEURCR	31-Jul-08 LH
LHEURMM	31-Jul-08 LH
LHEURMR	31-Jul-08 LH
LHEURXR	31-Jul-08 LH
LHUSDCR	31-Jul-08 LH
LHUSDMM	31-Jul-08 LH
LHUSDMR	31-Jul-08 LH
LHUSDXR	31-Jul-08 LH
LIBAUDMR	31-Jul-08 LIB
LIBEURCR	31-Jul-08 LIB
LIBEURMM	31-Jul-08 LIB
LIBEURMR	31-Jul-08 LIB
LIBJPYMR	31-Jul-08 LIB
LIBUSDCR	31-Jul-08 LIB
LIBUSDMM	31-Jul-08 LIB
LIBUSDMR	31-Jul-08 LIB
LIBUSDXR	31-Jul-08 LIB
LIBMUTAUDCR	31-Jul-08 LIBMUT
LIBMUTAUDMR	31-Jul-08 LIBMUT
LIBMUTCHFMR	31-Jul-08 LIBMUT
LIBMUTEURCR	31-Jul-08 LIBMUT
LIBMUTEURMM	31-Jul-08 LIBMUT
LIBMUTEURMR	31-Jul-08 LIBMUT
LIBMUTJPYMR	31-Jul-08 LIBMUT
LIBMUTUSDCR	31-Jul-08 LIBMUT
LIBMUTUSDMM	31-Jul-08 LIBMUT
LIBMUTUSDMR	31-Jul-08 LIBMUT
LIBMUTUSDXR	31-Jul-08 LIBMUT
LIBMUTAUDMR	31-Jul-08 LIBMUT

Legal & Gen Gp PLC	576A9K	SNRFOR	NZD
Legal & Gen Gp PLC	576A9K	SNRFOR	SEK
Legal & Gen Gp PLC	576A9K	SNRFOR	SGD
Legal & Gen Gp PLC	576A9K	SNRFOR	USD
Legal & Gen Gp PLC	576A9K	SNRFOR	USD
Legal & Gen Gp PLC	576A9K	SNRFOR	USD
Legal & Gen Gp PLC	576A9K	SUBLT2	AUD
Legal & Gen Gp PLC	576A9K	SUBLT2	DKK
Legal & Gen Gp PLC	576A9K	SUBLT2	EUR
Legal & Gen Gp PLC	576A9K	SUBLT2	EUR
Legal & Gen Gp PLC	576A9K	SUBLT2	GBP
Legal & Gen Gp PLC	576A9K	SUBLT2	GBP
Legal & Gen Gp PLC	576A9K	SUBLT2	HKD
Legal & Gen Gp PLC	576A9K	SUBLT2	JPY
Legal & Gen Gp PLC	576A9K	SUBLT2	JPY
Legal & Gen Gp PLC	576A9K	SUBLT2	SGD
Legal & Gen Gp PLC	576A9K	SUBLT2	SGD
Legal & Gen Gp PLC	576A9K	SUBLT2	USD
Legal & Gen Gp PLC	576A9K	SUBLT2	USD
LGPhilips LCD Co Ltd	YD77AY	SNRFOR	USD
LGPhilips LCD Co Ltd	YD77AY	SNRFOR	USD
Legrand France	FKB7AQ	SNRFOR	AUD
Legrand France	FKB7AQ	SNRFOR	AUD
Legrand France	FKB7AQ	SNRFOR	CHF
Legrand France	FKB7AQ	SNRFOR	CHF
Legrand France	FKB7AQ	SNRFOR	EUR
Legrand France	FKB7AQ	SNRFOR	EUR
Legrand France	FKB7AQ	SNRFOR	EUR
Legrand France	FKB7AQ	SNRFOR	EUR
Legrand France	FKB7AQ	SNRFOR	JPY
Legrand France	FKB7AQ	SNRFOR	JPY
Legrand France	FKB7AQ	SNRFOR	NZD
Legrand France	FKB7AQ	SNRFOR	NZD
Legrand France	FKB7AQ	SNRFOR	USD
Legrand France	FKB7AQ	SNRFOR	USD
Legrand France	FKB7AQ	SNRFOR	USD
Legrand France	FKB7AQ	SNRFOR	USD
Lab Corp Amer Hldgs	5F594R	SNRFOR	EUR
Lab Corp Amer Hldgs	5F594R	SNRFOR	EUR
Lab Corp Amer Hldgs	5F594R	SNRFOR	EUR
Lab Corp Amer Hldgs	5F594R	SNRFOR	EUR
Lab Corp Amer Hldgs	5F594R	SNRFOR	USD
Lab Corp Amer Hldgs	5F594R	SNRFOR	USD
Lab Corp Amer Hldgs	5F594R	SNRFOR	USD
Lab Corp Amer Hldgs	5F594R	SNRFOR	USD
Lab Corp Amer Hldgs	5F594R	SUBLT2	EUR
Lab Corp Amer Hldgs	5F594R	SUBLT2	EUR
Lab Corp Amer Hldgs	5F594R	SUBLT2	EUR
Lab Corp Amer Hldgs	5F594R	SUBLT2	EUR
Lab Corp Amer Hldgs	5F594R	SUBLT2	USD
Lab Corp Amer Hldgs	5F594R	SUBLT2	USD
Lab Corp Amer Hldgs	5F594R	SUBLT2	USD
Lab Corp Amer Hldgs	5F594R	SUBLT2	USD
Liberty Mutual Group Inc	5I37GN	SNRFOR	AUD
Liberty Mutual Group Inc	5I37GN	SNRFOR	EUR
Liberty Mutual Group Inc	5I37GN	SNRFOR	EUR
Liberty Mutual Group Inc	5I37GN	SNRFOR	EUR
Liberty Mutual Group Inc	5I37GN	SNRFOR	JPY
Liberty Mutual Group Inc	5I37GN	SNRFOR	USD
Liberty Mutual Group Inc	5I37GN	SNRFOR	USD
Liberty Mutual Group Inc	5I37GN	SNRFOR	USD
Liberty Mutual Group Inc	5I37GN	SNRFOR	USD
Liberty Mut Ins Co	5I37GZ	SNRFOR	AUD
Liberty Mut Ins Co	5I37GZ	SNRFOR	AUD
Liberty Mut Ins Co	5I37GZ	SNRFOR	CHF
Liberty Mut Ins Co	5I37GZ	SNRFOR	EUR
Liberty Mut Ins Co	5I37GZ	SNRFOR	EUR
Liberty Mut Ins Co	5I37GZ	SNRFOR	EUR
Liberty Mut Ins Co	5I37GZ	SNRFOR	JPY
Liberty Mut Ins Co	5I37GZ	SNRFOR	USD
Liberty Mut Ins Co	5I37GZ	SNRFOR	USD
Liberty Mut Ins Co	5I37GZ	SNRFOR	USD
Liberty Mut Ins Co	5I37GZ	SNRFOR	USD
Liberty Mut Ins Co	5I37GZ	SUBLT2	AUD

MM	Composite	0.0029175	0.003612103	0.004465216	0.0057135	0.00653675	0.007346933
MM	Composite	0.29%	0.36%	0.45%	0.57%	0.65%	0.73%
MM	Composite	0.0029175	0.003612103	0.004465216	0.0057135	0.00653675	0.007346933
CR	Composite	0.30%	0.31%	0.47%	0.59%	0.67%	0.75%
MM	Composite	0.29%	0.36%	0.45%	0.57%	0.65%	0.73%
MR	Composite	0.29%	0.36%	0.44%	0.57%	0.65%	0.73%
CR	Composite	0.005232782	0.005433333	0.006931874	0.008703911	0.009567754	0.010636257
MM	Composite	0.51%	0.53%	0.68%	0.85%	0.95%	1.03%
CR	Composite	0.005349565	0.005509722	0.006935366	0.008891167	0.009640147	0.010774815
MM	Composite	0.51%	0.53%	0.68%	0.85%	0.95%	1.03%
CR	Composite	0.53%	0.55%	0.69%	0.89%	0.96%	1.08%
MM	Composite	0.51%	0.53%	0.68%	0.85%	0.95%	1.03%
CR	Composite	0.53%	0.55%	0.69%	0.89%	0.96%	1.08%
CR	Composite	0.52%	0.54%	0.69%	0.87%	0.96%	1.06%
MM	Composite	0.52%	0.54%	0.69%	0.87%	0.96%	1.06%
CR	Composite	0.53%	0.55%	0.69%	0.89%	0.96%	1.08%
MM	Composite	0.51%	0.53%	0.68%	0.85%	0.95%	1.03%
CR	Composite	0.53%	0.55%	0.69%	0.89%	0.96%	1.08%
MM	Composite	0.005135582	0.005289333	0.006761319	0.008453852	0.009480819	0.01031301
CR	Composite	3.24%	3.50%	3.72%	4.02%	4.37%	4.55%
MR	Composite	3.24%	3.50%	3.72%	4.02%	4.15%	4.32%
CR	Composite	0.40%	0.53%	0.97%	2.30%	2.63%	2.63%
MM	Composite	0.40%	0.53%	0.97%	2.30%	2.63%	2.63%
CR	Composite	0.40%	0.53%	0.97%	2.30%	2.73%	2.73%
MM	Composite	0.40%	0.53%	0.97%	2.30%	2.61%	2.61%
CR	Composite	0.003972052	0.005281279	0.009714767	0.022991	0.027266927	0.027266927
MM	Composite	0.40%	0.53%	0.97%	2.30%	2.61%	2.61%
MR	Composite	0.40%	0.53%	0.97%	2.30%	2.59%	2.59%
XR	Composite						
CR	Composite	0.40%	0.53%	0.97%	2.30%	2.63%	2.63%
MM	Composite	0.40%	0.53%	0.97%	2.30%	2.63%	2.63%
CR	Composite	0.40%	0.53%	0.97%	2.30%	2.73%	2.73%
MM	Composite	0.40%	0.53%	0.97%	2.30%	2.61%	2.61%
CR	Composite	0.40%	0.53%	0.97%	2.30%	2.73%	2.73%
MM	Composite	0.40%	0.53%	0.97%	2.30%	2.61%	2.61%
MR	Composite						
XR	Composite						
CR	Composite	0.42%	0.65%	0.97%	0.92%	1.06%	1.12%
MM	Composite	0.0041755	0.006253811	0.009297516	0.008793297	0.010219789	0.010738055
MR	Composite	0.42%	0.62%	0.92%	0.87%	1.01%	1.06%
XR	Composite						
CR	Composite	0.42%	0.65%	0.97%	0.92%	1.06%	1.12%
MM	Composite						
MR	Composite	0.0041755	0.006188667	0.009200667	0.0087017	0.010113333	0.0106262
XR	Composite						
CR	Composite	0.73%	0.73%	0.68%	0.88%	0.88%	0.86%
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.0073485	0.0073485	0.0067957	0.00876715	0.00876715	0.0086
MM	Composite						
MR	Composite	0.73%	0.73%	0.68%	0.88%	0.88%	0.86%
XR	Composite	0.73%	0.73%	0.68%	0.88%	0.88%	0.86%
MR	Composite	0.013142	0.0129686	0.014055	0.014123378	0.015807471	0.017248431
CR	Composite						
MM	Composite						
MR	Composite	1.31%	1.30%	1.41%	1.41%	1.58%	1.73%
MR	Composite	1.31%	1.30%	1.41%	1.41%	1.58%	1.72%
CR	Composite	1.31%	1.37%	1.48%	1.49%	1.66%	1.82%
MM	Composite						
MR	Composite	1.31%	1.30%	1.41%	1.41%	1.58%	1.73%
XR	Composite	1.31%	1.25%	1.35%	1.36%	1.52%	1.66%
CR	Composite	0.79%	0.80%	0.87%	0.96%	1.06%	1.15%
MR	Composite	0.007850333	0.00799925	0.0086792	0.009623283	0.010609494	0.011545744
MR	Composite	0.79%	0.80%	0.87%	0.96%	1.06%	1.16%
CR	Composite						
MM	Composite						
MR	Composite	0.79%	0.80%	0.87%	0.96%	1.06%	1.16%
MR	Composite	0.79%	0.80%	0.87%	0.96%	1.06%	1.15%
CR	Composite	0.83%	0.84%	0.91%	1.02%	1.12%	1.22%
MM	Composite						
MR	Composite	0.79%	0.80%	0.87%	0.96%	1.06%	1.16%
XR	Composite	0.76%	0.77%	0.84%	0.93%	1.02%	1.11%
MR	Composite	0.69%	0.56%	0.81%	0.93%	1.06%	1.24%

0.75%	0.00770944	0.00818615	0.008391238	0.008454214	0.400000001 A	AA
0.75%	0.77%	0.82%	0.84%	0.85%	0.400000001 A	AA
0.75%	0.00770944	0.00818615	0.008391238	0.008454214	0.400000001 A	AA
0.75%	0.81%	0.82%	0.84%	0.85%	0.400000001 BBB	A
0.75%	0.77%	0.82%	0.84%	0.85%	0.400000001 A	AA
0.73%	0.76%	0.82%	0.84%	0.85%	0.400000001 BBB	A
1.10%	0.011195611	0.010809483	0.0123	0.013660392	0.2 BB	BB
1.07%	1.09%	1.08%	1.23%	1.37%	0.2 BBB	BBB
1.11%	0.01138746	0.010809483	0.0123	0.013660392	0.2 BBB	BBB
1.07%	1.09%	1.08%	1.23%	1.37%	0.2 BBB	BBB
1.11%	1.14%	1.08%	1.23%	1.37%	0.2 BBB	BBB
1.07%	1.09%	1.08%	1.23%	1.37%	0.2 BBB	BBB
1.11%	1.14%	1.08%	1.23%	1.37%	0.2 BBB	BBB
1.10%	1.12%	1.08%	1.23%	1.37%	0.2 BB	BB
1.10%	1.12%	1.08%	1.23%	1.37%	0.2 BB	BB
1.11%	1.14%	1.08%	1.23%	1.37%	0.2 BBB	BBB
1.07%	1.09%	1.08%	1.23%	1.37%	0.2 BBB	BBB
1.11%	1.14%	1.08%	1.23%	1.37%	0.2 BBB	BBB
1.07%	0.010852937	0.010809483	0.0123	0.013660392	0.2 BBB	BBB
4.80%	5.13%	5.12%	5.12%	5.12%	0.4 NR	NR
4.80%	4.87%	5.12%	5.12%	5.12%	0.4 NR	NR
2.80%	2.90%	2.90%	3.18%	3.18%	0.4 NR	NR
2.80%	2.90%	2.90%	3.18%	3.18%	0.4 NR	NR
2.90%	3.00%	3.00%	3.18%	3.18%	0.4 NR	NR
2.77%	2.87%	2.87%	3.18%	3.18%	0.4 NR	NR
2.90%	0.030017361	0.030017361	0.031789	0.031789	0.4 NR	NR
2.77%	2.87%	2.87%	3.18%	3.18%	0.4 NR	NR
2.75%	2.85%	2.85%	3.18%	3.18%	0.4 NR	NR
					0.4	
2.80%	2.90%	2.90%	3.18%	3.18%	0.4 NR	NR
2.80%	2.90%	2.90%	3.18%	3.18%	0.4 NR	NR
2.90%	3.00%	3.00%	3.18%	3.18%	0.4 NR	NR
2.77%	2.87%	2.87%	3.18%	3.18%	0.4 NR	NR
2.90%	3.00%	3.00%	3.18%	3.18%	0.4 NR	NR
2.77%	2.87%	2.87%	3.18%	3.18%	0.4 NR	NR
					0.4	
					0.4	
1.39%	1.47%	1.40%	1.33%	1.32%	0.4 NR	BB
1.33%	0.014082189	0.0140018	0.0133102	0.0132321	0.4 NR	BB
1.32%	1.39%	1.40%	1.33%	1.32%	0.4 NR	BBB
					0.4	
1.39%	1.47%	1.40%	1.33%	1.32%	0.4 NR	BB
					0.4	
1.32%	0.0139355	0.0140018	0.0133102	0.0132321	0.4 NR	BBB
					0.4	
1.15%	1.15%	1.15%	1.15%	1.15%	0.4	NR
					0.4	
					0.4	
					0.4	
0.01146145	0.01146145	0.01146145	0.01146145	0.01146145	0.4	NR
					0.4	
1.15%	1.15%	1.15%	1.15%	1.15%	0.4	NR
1.15%	1.15%	1.15%	1.15%	1.15%	0.4	NR
1.83%	0.019733596	0.02704	0.021085	0.019924203	0.4 NR	B
					0.4	
					0.4	
1.84%	1.97%	2.70%	2.11%	1.99%	0.4 NR	BBB
1.83%	1.97%	2.70%	2.11%	1.99%	0.4 NR	B
0.019316522	2.08%	2.70%	2.11%	1.99%	0.4 NR	BB
					0.4	
0.018350696	1.97%	2.70%	2.11%	1.99%	0.4 NR	BBB
0.017674617	1.90%	2.70%	2.11%	1.99%	0.4 NR	BB
0.012172714	1.28%	1.65%	1.65%	1.85%	0.400000001 CCC	B
0.012172714	0.012816615	0.016508088	0.016505667	0.018464353	0.4 CCC	B
0.012172714	1.28%	1.65%	1.65%	1.85%	0.400000001 BB	BBB
					0.400000001	
					0.400000001	
1.22%	1.28%	1.65%	1.65%	1.85%	0.400000001 BB	BBB
1.22%	1.28%	1.65%	1.65%	1.85%	0.400000001 CCC	B
1.28%	1.35%	1.65%	1.74%	1.85%	0.400000001 B	BB
					0.400000001	
1.22%	1.28%	1.65%	1.65%	1.85%	0.400000001 BB	BBB
1.17%	1.24%	1.65%	1.59%	1.85%	0.400000001 B	BB
1.24%	1.73%	1.33%	1.67%	1.38%	0.4 NR	B

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BB	BB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
A	A	A	A	A	A
BBB	BBB	A	A	A	A
A	A	A	A	A	A
BBB	BBB	A	A	A	A
A	A	A	A	A	A
BB	BB	BBB	BBB	BBB	BBB
BB	BB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	A	A	A	A
A	A	A	A	A	A
BBB	BBB	A	A	A	A
NR	NR	BB	BB	NR	BB
NR	NR	BB	BB	NR	B
NR	NR		B	CCC	CCC
NR	NR		B	CCC	CCC
NR	NR		BB	B	B
NR	NR		BBB	BB	BB
NR	NR		BB	B	B
NR	NR		BBB	BB	BB
NR	NR		BB	B	B
NR	NR		B	CCC	CCC
NR	NR		B	CCC	CCC
NR	NR		BB	B	B
NR	NR		BBB	BB	BB
NR	NR		BB	B	B
NR	NR		BBB	BB	BB
BBB	BB	BB	B	B	B
BBB	BB	BB	B	B	B
A	BBB	BBB	BB	BB	BB
BBB	BB	BB	B	B	B
A	BBB	BBB	BB	BB	BB
NR		NR	NR		NR
NR		NR	NR		NR
NR		NR	NR		NR
NR		NR	NR		NR
B	B	BB	BB	B	B
BBB	BBB	A	A	BBB	BBB
B	B	BB	BB	B	B
BB	BB	BBB	BBB	BB	BB
BBB	BBB	A	A	BBB	BBB
BB	BB	BBB	BBB	BB	BB
BB	B	B	B	BBB	B
BB	B	B	B	BBB	B
A	BBB	BBB	BBB	AA	BBB
A	BBB	BBB	BBB	AA	BBB
BB	B	B	B	BBB	B
BBB	BB	BB	BB	A	BB
A	BBB	BBB	BBB	AA	BBB
BBB	BB	BB	BB	A	BB
CCC	BB	BB	BB	NR	B

NR	BB	NR	A	8 Financials
NR	BB	NR	A	8 Financials
NR	BB	NR	A	8 Financials
NR	BB	NR	A	3 Financials
NR	BB	NR	A	8 Financials
NR	BB	NR	A	8 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	6 Financials
NR			NR	3 Industrials
NR			NR	3 Industrials
	NR		NR	4 Industrials
	NR		NR	4 Industrials
	NR		NR	4 Industrials
	NR		NR	4 Industrials
	NR		NR	4 Industrials
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	NR		NR	4 Industrials
	NR		NR	4 Industrials
	NR		NR	4 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	B	5 Health Care
NR	NR	NR	B	5 Health Care
NR	NR	NR	B	5 Health Care
			NR	Health Care
NR	NR	NR	B	5 Health Care
			NR	Health Care
NR	NR	NR	B	5 Health Care
			NR	Health Care
			NR	2 Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	2 Health Care
			NR	Health Care
			NR	2 Health Care
			NR	2 Health Care
NR	NR	NR	BBB	10 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	BBB	10 Financials
NR	NR	NR	BBB	10 Financials
NR	NR	NR	BBB	10 Financials
			NR	Financials
NR	NR	NR	BBB	10 Financials
NR	NR	NR	BBB	10 Financials
NR	B	NR	BBB	10 Financials
NR	B	NR	BBB	10 Financials
NR	BBB	NR	BBB	10 Financials
			NR	Financials
			NR	Financials
NR	BBB	NR	BBB	10 Financials
NR	B	NR	BBB	10 Financials
NR	BB	NR	BBB	10 Financials
			NR	Financials
NR	BBB	NR	BBB	10 Financials
NR	BB	NR	BBB	10 Financials
NR	NR	NR	BBB	4 Financials

Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)		B	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)		B	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB				
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BB				
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	
N.Amer	United States	BBB	A		Thin	Thin	
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	Thin	CcyGrp	Thin		
DocAdj	DocAdj	Thin	DocAdj	Thin		
	Entity Tier	Entity Tier	Entity Tier		Thin	
	Entity Tier	Entity Tier	Entity Tier		Thin	
	DocAdj	DocAdj	DocAdj		Thin	
	CcyGrp	CcyGrp	CcyGrp		Thin	
	DocAdj	DocAdj	DocAdj		Thin	
	CcyGrp	CcyGrp	CcyGrp		Thin	
	DocAdj	DocAdj	DocAdj		Thin	
	Entity Tier	Entity Tier	Entity Tier		Thin	
	Entity Tier	Entity Tier	Entity Tier		Thin	
	DocAdj	DocAdj	DocAdj		Thin	
	CcyGrp	CcyGrp	CcyGrp		Thin	
	DocAdj	DocAdj	DocAdj		Thin	
	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin		Thin			
Thin	Thin		Thin			
Thin	Thin		Thin			
Thin	Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin

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LIBMUTCHFMR	31-Jul-08 LIBMUT
LIBMUTEURCR	31-Jul-08 LIBMUT
LIBMUTEURMM	31-Jul-08 LIBMUT
LIBMUTEURMR	31-Jul-08 LIBMUT
LIBMUTHKDMR	31-Jul-08 LIBMUT
LIBMUTJPYMR	31-Jul-08 LIBMUT
LIBMUTSEKMR	31-Jul-08 LIBMUT
LIBMUTSGDMR	31-Jul-08 LIBMUT
LIBMUTTWDMR	31-Jul-08 LIBMUT
LIBMUTUSDCR	31-Jul-08 LIBMUT
LIBMUTUSDMM	31-Jul-08 LIBMUT
LIBMUTUSDMR	31-Jul-08 LIBMUT
LIBMUTUSDXR	31-Jul-08 LIBMUT
LIEKEURCR	31-Jul-08 LIEK
LIEKEURMM	31-Jul-08 LIEK
LIEKEURXR	31-Jul-08 LIEK
LIEKUSDCR	31-Jul-08 LIEK
LIEKUSDXR	31-Jul-08 LIEK
LIFPEURCR	31-Jul-08 LIFP
LIFPEURMM	31-Jul-08 LIFP
LIFPEURMR	31-Jul-08 LIFP
LIFPUSDCR	31-Jul-08 LIFP
LIFPUSDMM	31-Jul-08 LIFP
LIFUNGEURCR	31-Jul-08 LIFUNG
LIFUNGUSDCR	31-Jul-08 LIFUNG
LINDEAUDCR	31-Jul-08 LINDE
LINDEAUDMM	31-Jul-08 LINDE
LINDECADMM	31-Jul-08 LINDE
LINDECHFCR	31-Jul-08 LINDE
LINDECHFMM	31-Jul-08 LINDE
LINDEEURCR	31-Jul-08 LINDE
LINDEEURMM	31-Jul-08 LINDE
LINDEEURMR	31-Jul-08 LINDE
LINDEEURXR	31-Jul-08 LINDE
LINDEGBPCR	31-Jul-08 LINDE
LINDEGBPMM	31-Jul-08 LINDE
LINDEGBPMR	31-Jul-08 LINDE
LINDEJPYCR	31-Jul-08 LINDE
LINDEJPYMM	31-Jul-08 LINDE
LINDENOKMM	31-Jul-08 LINDE
LINDESEKMM	31-Jul-08 LINDE
LINDESGDMM	31-Jul-08 LINDE
LINDEUSDCR	31-Jul-08 LINDE
LINDEUSDMM	31-Jul-08 LINDE
LINDEUSDMR	31-Jul-08 LINDE
LINDEUSDXR	31-Jul-08 LINDE
LINENSUSDMR	31-Jul-08 LINENS
LINENSUSDXR	31-Jul-08 LINENS
LIONAUDMR	31-Jul-08 LION
LIONUSDMR	31-Jul-08 LION
LIONUSDXR	31-Jul-08 LION
LITHUNEURCR	31-Jul-08 LITHUN
LITHUNEURMM	31-Jul-08 LITHUN
LITHUNEURMR	31-Jul-08 LITHUN
LITHUNJPYCR	31-Jul-08 LITHUN
LITHUNUSDCR	31-Jul-08 LITHUN
LITHUNUSDMM	31-Jul-08 LITHUN
LITHUNUSDMR	31-Jul-08 LITHUN
LIZAUDMR	31-Jul-08 LIZ
LIZCADMR	31-Jul-08 LIZ
LIZEURCR	31-Jul-08 LIZ
LIZEURMM	31-Jul-08 LIZ
LIZEURMR	31-Jul-08 LIZ
LIZEURXR	31-Jul-08 LIZ
LIZGBPMR	31-Jul-08 LIZ
LIZGBPXR	31-Jul-08 LIZ
LIZHKDMR	31-Jul-08 LIZ
LIZJPYMR	31-Jul-08 LIZ
LIZSEKXR	31-Jul-08 LIZ
LIZSGDMR	31-Jul-08 LIZ
LIZUSDCR	31-Jul-08 LIZ
LIZUSDMM	31-Jul-08 LIZ
LIZUSDMR	31-Jul-08 LIZ
LIZUSDXR	31-Jul-08 LIZ

Liberty Mut Ins Co	5I37GZ	SUBLT2	CHF
Liberty Mut Ins Co	5I37GZ	SUBLT2	EUR
Liberty Mut Ins Co	5I37GZ	SUBLT2	EUR
Liberty Mut Ins Co	5I37GZ	SUBLT2	EUR
Liberty Mut Ins Co	5I37GZ	SUBLT2	HKD
Liberty Mut Ins Co	5I37GZ	SUBLT2	JPY
Liberty Mut Ins Co	5I37GZ	SUBLT2	SEK
Liberty Mut Ins Co	5I37GZ	SUBLT2	SGD
Liberty Mut Ins Co	5I37GZ	SUBLT2	TWD
Liberty Mut Ins Co	5I37GZ	SUBLT2	USD
Liberty Mut Ins Co	5I37GZ	SUBLT2	USD
Liberty Mut Ins Co	5I37GZ	SUBLT2	USD
Liberty Mut Ins Co	5I37GZ	SUBLT2	USD
Lieken AG	DHCCCY	SNRFOR	EUR
Lieken AG	DHCCCY	SNRFOR	EUR
Lieken AG	DHCCCY	SNRFOR	EUR
Lieken AG	DHCCCY	SNRFOR	USD
Lieken AG	DHCCCY	SNRFOR	USD
Klepierre	FK8CF3	SNRFOR	EUR
Klepierre	FK8CF3	SNRFOR	EUR
Klepierre	FK8CF3	SNRFOR	EUR
Klepierre	FK8CF3	SNRFOR	USD
Klepierre	FK8CF3	SNRFOR	USD
Li & Fung Ltd	GL9CDK	SNRFOR	EUR
Li & Fung Ltd	GL9CDK	SNRFOR	USD
Linde AG	DI537C	SNRFOR	AUD
Linde AG	DI537C	SNRFOR	AUD
Linde AG	DI537C	SNRFOR	CAD
Linde AG	DI537C	SNRFOR	CHF
Linde AG	DI537C	SNRFOR	CHF
Linde AG	DI537C	SNRFOR	EUR
Linde AG	DI537C	SNRFOR	EUR
Linde AG	DI537C	SNRFOR	EUR
Linde AG	DI537C	SNRFOR	EUR
Linde AG	DI537C	SNRFOR	GBP
Linde AG	DI537C	SNRFOR	GBP
Linde AG	DI537C	SNRFOR	GBP
Linde AG	DI537C	SNRFOR	JPY
Linde AG	DI537C	SNRFOR	JPY
Linde AG	DI537C	SNRFOR	NOK
Linde AG	DI537C	SNRFOR	SEK
Linde AG	DI537C	SNRFOR	SGD
Linde AG	DI537C	SNRFOR	USD
Linde AG	DI537C	SNRFOR	USD
Linde AG	DI537C	SNRFOR	USD
Linde AG	DI537C	SNRFOR	USD
LINENS N THINGS INC	588BDG	SNRFOR	USD
LINENS N THINGS INC	588BDG	SNRFOR	USD
Lion Nathan Ltd	QVADDP	SNRFOR	AUD
Lion Nathan Ltd	QVADDP	SNRFOR	USD
Lion Nathan Ltd	QVADDP	SNRFOR	USD
Rep Lithuania	589EFF	SNRFOR	EUR
Rep Lithuania	589EFF	SNRFOR	EUR
Rep Lithuania	589EFF	SNRFOR	EUR
Rep Lithuania	589EFF	SNRFOR	JPY
Rep Lithuania	589EFF	SNRFOR	USD
Rep Lithuania	589EFF	SNRFOR	USD
Rep Lithuania	589EFF	SNRFOR	USD
Liz Claiborne Inc	58CC52	SNRFOR	AUD
Liz Claiborne Inc	58CC52	SNRFOR	CAD
Liz Claiborne Inc	58CC52	SNRFOR	EUR
Liz Claiborne Inc	58CC52	SNRFOR	EUR
Liz Claiborne Inc	58CC52	SNRFOR	EUR
Liz Claiborne Inc	58CC52	SNRFOR	EUR
Liz Claiborne Inc	58CC52	SNRFOR	GBP
Liz Claiborne Inc	58CC52	SNRFOR	GBP
Liz Claiborne Inc	58CC52	SNRFOR	HKD
Liz Claiborne Inc	58CC52	SNRFOR	JPY
Liz Claiborne Inc	58CC52	SNRFOR	SEK
Liz Claiborne Inc	58CC52	SNRFOR	SGD
Liz Claiborne Inc	58CC52	SNRFOR	USD
Liz Claiborne Inc	58CC52	SNRFOR	USD
Liz Claiborne Inc	58CC52	SNRFOR	USD
Liz Claiborne Inc	58CC52	SNRFOR	USD

MR	Composite	0.69%	0.56%	0.81%	0.93%	1.06%	1.20%
CR	Composite	0.69%	0.59%	0.81%	0.98%	1.11%	1.26%
MM	Composite						
MR	Composite	0.006864	0.005606471	0.008051903	0.009344904	0.010564492	0.011987246
MR	Composite	0.69%	0.56%	0.81%	0.93%	1.06%	1.20%
MR	Composite	0.69%	0.56%	0.80%	0.93%	1.06%	1.24%
MR	Composite	0.69%	0.56%	0.81%	0.93%	1.06%	1.20%
MR	Composite	0.69%	0.56%	0.81%	0.93%	1.06%	1.20%
MR	Composite	0.69%	0.56%	0.81%	0.93%	1.06%	1.20%
CR	Composite	0.69%	0.59%	0.81%	0.98%	1.11%	1.26%
MM	Composite						
MR	Composite	0.69%	0.56%	0.81%	0.93%	1.06%	1.20%
XR	Composite						
CR	Composite	3.19%	3.19%	3.19%	3.19%	3.19%	3.19%
MM	Composite	3.19%	3.19%	3.19%	3.19%	3.19%	3.19%
XR	Composite	3.19%	3.19%	3.19%	3.19%	3.19%	3.19%
CR	Composite	3.19%	3.19%	3.19%	3.19%	3.19%	3.19%
XR	Composite						
CR	Composite	0.98%	1.08%	1.37%	1.68%	1.90%	2.06%
MM	Composite	0.94%	1.02%	1.32%	1.63%	1.83%	1.99%
MR	Composite	0.93%	1.03%	1.30%	1.61%	1.80%	1.96%
CR	Composite	0.98%	1.08%	1.37%	1.68%	1.90%	2.06%
MM	Composite	0.94%	1.02%	1.32%	1.63%	1.83%	1.99%
CR	Composite	0.49%	0.49%	0.75%	0.91%	1.07%	1.25%
CR	Composite	0.49%	0.49%	0.75%	0.91%	1.07%	1.25%
CR	Composite	0.17%	0.19%	0.26%	0.31%	0.36%	0.40%
MM	Composite	0.17%	0.19%	0.26%	0.31%	0.36%	0.40%
MM	Composite	0.17%	0.19%	0.25%	0.31%	0.35%	0.40%
CR	Composite	0.001794323	0.002024297	0.002692242	0.003239115	0.003682123	0.004219583
MM	Composite	0.17%	0.19%	0.25%	0.31%	0.35%	0.40%
CR	Composite	0.18%	0.20%	0.27%	0.32%	0.37%	0.42%
MM	Composite	0.001722045	0.001943325	0.002523059	0.003121404	0.00350096	0.0039724
MR	Composite	0.17%	0.19%	0.25%	0.31%	0.35%	0.40%
XR	Composite	0.16%	0.19%	0.24%	0.30%	0.34%	0.38%
CR	Composite	0.18%	0.20%	0.27%	0.32%	0.37%	0.42%
MM	Composite	0.17%	0.19%	0.25%	0.31%	0.35%	0.40%
MR	Composite						
CR	Composite	0.17%	0.19%	0.26%	0.31%	0.36%	0.40%
MM	Composite	0.17%	0.19%	0.26%	0.31%	0.36%	0.40%
MM	Composite	0.17%	0.19%	0.25%	0.31%	0.35%	0.40%
MM	Composite	0.001722045	0.001943325	0.002523059	0.003121404	0.00350096	0.0039724
MM	Composite	0.17%	0.19%	0.25%	0.31%	0.35%	0.40%
CR	Composite	0.18%	0.20%	0.27%	0.32%	0.37%	0.42%
MM	Composite	0.17%	0.19%	0.25%	0.31%	0.35%	0.40%
MR	Composite	0.17%	0.19%	0.25%	0.31%	0.35%	0.40%
XR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.004271513	0.0068677	0.007329933	0.008392704	0.009387279	0.01
MR	Composite	0.43%	0.69%	0.73%	0.84%	0.94%	1.00%
XR	Composite						
CR	Composite	0.47%	0.55%	0.71%	1.00%	1.16%	1.37%
MM	Composite	0.45%	0.53%	0.68%	0.96%	1.11%	1.32%
MR	Composite						
CR	Composite	0.47%	0.55%	0.71%	1.00%	1.16%	1.37%
CR	Composite	0.47%	0.55%	0.71%	1.00%	1.16%	1.37%
MM	Composite						
MR	Composite						
MR	Composite	2.70%	2.99%	3.22%	3.62%	3.78%	3.98%
MR	Composite	2.71%	3.00%	3.20%	3.65%	3.78%	4.00%
CR	Composite	2.85%	3.27%	3.42%	3.86%	3.98%	4.21%
MM	Composite	2.73%	3.03%	3.23%	3.70%	3.82%	4.04%
MR	Composite	2.71%	3.00%	3.20%	3.65%	3.78%	4.00%
XR	Composite	2.60%	3.09%	3.25%	3.57%	3.71%	3.88%
MR	Composite	2.71%	3.00%	3.20%	3.65%	3.78%	4.00%
XR	Composite	2.60%	3.09%	3.25%	3.57%	3.71%	3.88%
MR	Composite	2.71%	3.00%	3.20%	3.65%	3.78%	4.00%
MR	Composite	2.70%	2.96%	3.19%	3.63%	3.89%	4.01%
XR	Composite	0.02604349	0.030932134	0.032494913	0.035657501	0.037145	0.0388492
MR	Composite	2.71%	3.00%	3.20%	3.65%	3.78%	4.00%
CR	Composite	2.85%	3.27%	3.42%	3.86%	3.98%	4.21%
MM	Composite						
MR	Composite	2.71%	3.00%	3.20%	3.65%	3.78%	4.00%
XR	Composite	2.60%	3.09%	3.25%	3.57%	3.71%	3.88%

1.24%	1.73%	1.33%	1.67%	1.38%	0.4	NR	BBB
1.24%	1.82%	1.33%	1.67%	1.38%	0.4	NR	BB
					0.4		
1.24%	0.017289648	0.013282045	0.016739	0.013802288	0.4	NR	BBB
1.24%	1.73%	1.33%	1.67%	1.38%	0.4	NR	BBB
1.24%	1.73%	1.33%	1.67%	1.38%	0.4	NR	B
1.24%	1.73%	1.33%	1.67%	1.38%	0.4	NR	BBB
1.24%	1.73%	1.33%	1.67%	1.38%	0.4	NR	BBB
1.24%	1.73%	1.33%	1.67%	1.38%	0.4	NR	BBB
1.24%	1.82%	1.33%	1.67%	1.38%	0.4	NR	BB
					0.4		
1.24%	1.73%	1.33%	1.67%	1.38%	0.4	NR	BBB
					0.4		
3.19%	3.19%	3.19%	3.19%	3.19%	0.175		
3.19%	3.19%	3.19%	3.19%	3.19%	0.175		
3.19%	3.19%	3.19%	3.19%	3.19%	0.175		
3.19%	3.19%	3.19%	3.19%	3.19%	0.175		
					0.175		
2.11%	2.15%	2.20%	2.23%	2.26%	0.414285714	BBB	A
2.04%	2.07%	2.13%	2.16%	2.18%	0.4	A	A
2.01%	2.04%	2.09%	2.14%	2.15%	0.414285714	BBB	A
2.11%	2.15%	2.20%	2.23%	2.26%	0.414285714	BBB	A
2.04%	2.07%	2.13%	2.16%	2.18%	0.4	A	A
1.27%	1.41%	1.44%	1.42%	1.47%	0.4		NR
1.27%	1.41%	1.44%	1.42%	1.47%	0.4		NR
0.45%	0.50%	0.68%	0.71%		0.394583335	BBB	BBB
0.45%	0.50%	0.68%	0.71%		0.4	BBB	BBB
0.45%	0.50%	0.68%	0.71%		0.4	AA	AA
0.46%	0.005090083	0.006775	0.0071		0.382000003	A	A
0.45%	0.50%	0.68%	0.71%		0.4	AA	AA
0.46%	0.51%	0.68%	0.71%		0.382000003	A	A
0.45%	0.004972279	0.006775	0.0071		0.4	AA	AA
0.44%	0.49%	0.68%	0.71%		0.394583335	A	A
0.42%	0.47%	0.68%	0.71%		0.394583335	A	A
0.46%	0.51%	0.68%	0.71%		0.382000003	A	A
0.45%	0.50%	0.68%	0.71%		0.4	AA	AA
					0.394583335		
0.45%	0.50%	0.68%	0.71%		0.394583335	BBB	BBB
0.45%	0.50%	0.68%	0.71%		0.394583335	BBB	BBB
0.45%	0.50%	0.68%	0.71%		0.4	AA	AA
0.45%	0.004972279	0.006775	0.0071		0.4	AA	AA
0.45%	0.50%	0.68%	0.71%		0.4	AA	AA
0.46%	0.51%	0.68%	0.71%		0.382000003	A	A
0.45%	0.50%	0.68%	0.71%		0.4	AA	AA
0.44%	0.49%	0.68%	0.71%		0.394583335	A	A
					0.394583335		
					0.4		
					0.4		
1.10%	0.012183294	0.01674645	0.0180459	0.0191154	0.4	NR	NR
1.10%	1.22%	1.67%	1.80%	1.91%	0.4	NR	NR
					0.4		
1.49%	1.60%	1.74%	1.77%	1.80%	0.25	A	AA
1.43%	1.53%	1.67%	1.69%	1.73%	0.25	BBB	A
					0.25		
1.49%	1.61%	1.73%	1.75%	1.79%	0.25	BB	BBB
1.49%	1.60%	1.74%	1.77%	1.80%	0.25	A	AA
					0.25		
					0.25		
3.85%	3.77%	3.73%	4.06%	3.63%	0.4	BBB	BBB
3.88%	3.80%	3.73%	4.30%	3.64%	0.4	AA	AA
4.08%	4.00%	3.92%	4.59%	3.83%	0.4	A	AA
3.92%	3.84%	3.77%	4.35%	3.68%	0.4	A	AA
3.88%	3.80%	3.73%	4.30%	3.64%	0.4	AA	AA
3.76%	3.69%	3.59%	4.20%	3.50%	0.4	A	AA
3.88%	3.80%	3.73%	4.30%	3.64%	0.4	AA	AA
3.76%	3.69%	3.59%	4.20%	3.50%	0.4	A	AA
3.88%	3.80%	3.73%	4.30%	3.64%	0.4	AA	AA
3.87%	3.79%	3.73%	3.64%	3.56%	0.4	BBB	A
3.76%	0.036946173	0.03589573	0.041987665	0.035048368	0.4	A	AA
3.88%	3.80%	3.73%	4.30%	3.64%	0.4	AA	AA
4.08%	4.00%	3.92%	4.59%	3.83%	0.4	A	AA
					0.4		
3.88%	3.80%	3.73%	4.30%	3.64%	0.4	AA	AA
3.76%	3.69%	3.59%	4.20%	3.50%	0.4	A	AA

CCC	A	A	A	NR	BBB
CCC	BBB	BBB	BBB	NR	BB
CCC	A	A	A	NR	BBB
CCC	A	A	A	NR	BBB
BB	BB	BB	BB	NR	B
CCC	A	A	A	NR	BBB
CCC	A	A	A	NR	BBB
CCC	A	A	A	NR	BBB
CCC	BBB	BBB	BBB	NR	BB
CCC	A	A	A	NR	BBB
			NR		
			NR		
			NR		
			NR		
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
NR	A	A	A	NR	A
NR	A	A	A	NR	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
NR	B	NR	NR	NR	B
NR	BBB	NR	NR	NR	BBB
A	A	AA	AA	A	AA
BBB	BBB	A	A	BBB	A
BB	BB	BBB	BBB	BB	BBB
A	A	AA	AA	A	AA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	A	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	A	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
A	AA	A	A	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	A	AA	AA

NR	NR	NR	BBB	3 Financials
NR	NR	NR	BB	3 Financials
			NR	Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	4 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BB	3 Financials
			NR	Financials
NR	NR	NR	BBB	3 Financials
			NR	Financials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	AA	9 Financials
A	A	A	AA	8 Financials
BBB	BBB	BBB	AA	9 Financials
BBB	BBB	BBB	AA	9 Financials
A	A	A	AA	8 Financials
A	NR	NR	NR	3 Consumer Goods
A	NR	NR	NR	3 Consumer Goods
NR	NR		AA	16 Basic Materials
NR	NR		AA	16 Basic Materials
NR	NR		AA	15 Basic Materials
NR	NR		A	6 Basic Materials
NR	NR		AA	15 Basic Materials
NR	NR		A	6 Basic Materials
NR	NR		AA	15 Basic Materials
NR	NR		AA	16 Basic Materials
NR	NR		AA	16 Basic Materials
NR	NR		A	6 Basic Materials
NR	NR		AA	15 Basic Materials
			NR	Basic Materials
NR	NR		AA	16 Basic Materials
NR	NR		AA	16 Basic Materials
NR	NR		AA	15 Basic Materials
NR	NR		AA	15 Basic Materials
NR	NR		AA	15 Basic Materials
NR	NR		A	6 Basic Materials
NR	NR		AA	15 Basic Materials
NR	NR		AA	16 Basic Materials
			NR	Basic Materials
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Goods
NR	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
A	A	A	A	7 Government
BBB	BBB	BBB	A	7 Government
			NR	Government
BB	BB	BB	A	7 Government
A	A	A	A	7 Government
			NR	Government
			NR	Government
BB	BBB	BB	AA	16 Consumer Goods
A	A	A	AA	15 Consumer Goods
BBB	BBB	BBB	AA	15 Consumer Goods
BBB	BBB	BBB	AA	15 Consumer Goods
A	A	A	AA	15 Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods
A	A	A	AA	15 Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods
A	A	A	AA	15 Consumer Goods
BB	A	A	A	3 Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods
A	A	A	AA	15 Consumer Goods
BBB	BBB	BBB	AA	15 Consumer Goods
			NR	Consumer Goods
A	A	A	AA	15 Consumer Goods
BBB	BBB	BBB	A	5 Consumer Goods

N.Amer	United States	BBB	AA	Thin	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	Entity Tier	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BBB	AA	Thin	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	Entity Tier	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA				
Europe	Germany	BB	BB				
Europe	Germany	BB	BB				
Europe	Germany	BB	BB				
Europe	Germany	BB	BB				
Europe	Germany	BB	BB				
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	BBB		Thin	Thin	CcyGrp
N.Amer	Bermuda	A	BBB		Thin	Thin	CcyGrp
Europe	Germany	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A				
Europe	Germany	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A				
N.Amer	United States	D	CCC				
N.Amer	United States	D	CCC				
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	Entity Tier
Oceania	Australia	BBB	BBB	Thin	Thin	Thin	CcyGrp
Oceania	Australia	BBB	BBB				
E.Eur	Lithuania	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Lithuania	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Lithuania	A	BBB				
E.Eur	Lithuania	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Lithuania	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Lithuania	A	BBB				
E.Eur	Lithuania	A	BBB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
	Thin					
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	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	Thin	Thin	Entity Tier	Thin	Thin	Thin
Thin	Thin	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

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LLCAUDCR	31-Jul-08 LLC
LLCAUDMR	31-Jul-08 LLC
LLCCHFCR	31-Jul-08 LLC
LLCCHFMR	31-Jul-08 LLC
LLCEURCR	31-Jul-08 LLC
LLCEURMM	31-Jul-08 LLC
LLCEURMR	31-Jul-08 LLC
LLCGBPMM	31-Jul-08 LLC
LLCGBPMR	31-Jul-08 LLC
LLCJPYCR	31-Jul-08 LLC
LLCJPYMR	31-Jul-08 LLC
LLCUSDCR	31-Jul-08 LLC
LLCUSDMM	31-Jul-08 LLC
LLCUSDMR	31-Jul-08 LLC
LLCUSDXR	31-Jul-08 LLC
LLC-LLFMngtAUDMR	31-Jul-08 LLC-LLFMngt
LLC-LLFMngtEURMR	31-Jul-08 LLC-LLFMngt
LLC-LLFMngtUSDCR	31-Jul-08 LLC-LLFMngt
LLC-LLFMngtUSDMR	31-Jul-08 LLC-LLFMngt
LLLEURMR	31-Jul-08 LLL
LLLEURXR	31-Jul-08 LLL
LLLUSDCR	31-Jul-08 LLL
LLLUSDMR	31-Jul-08 LLL
LLLUSDXR	31-Jul-08 LLL
LLLUSDCR	31-Jul-08 LLL
LLLUSDMR	31-Jul-08 LLL
LLLUSDXR	31-Jul-08 LLL
LLL-CorpAUDMR	31-Jul-08 LLL-Corp
LLL-CorpAUDXR	31-Jul-08 LLL-Corp
LLL-CorpEURMM	31-Jul-08 LLL-Corp
LLL-CorpEURMR	31-Jul-08 LLL-Corp
LLL-CorpEURXR	31-Jul-08 LLL-Corp
LLL-CorpHKDXR	31-Jul-08 LLL-Corp
LLL-CorpJPYMM	31-Jul-08 LLL-Corp
LLL-CorpJPYMR	31-Jul-08 LLL-Corp
LLL-CorpJPYXR	31-Jul-08 LLL-Corp
LLL-CorpSGDMR	31-Jul-08 LLL-Corp
LLL-CorpUSDCR	31-Jul-08 LLL-Corp
LLL-CorpUSDMM	31-Jul-08 LLL-Corp
LLL-CorpUSDMR	31-Jul-08 LLL-Corp
LLL-CorpUSDXR	31-Jul-08 LLL-Corp
LLL-CorpAUDMR	31-Jul-08 LLL-Corp
LLL-CorpAUDXR	31-Jul-08 LLL-Corp
LLL-CorpCADMR	31-Jul-08 LLL-Corp
LLL-CorpEURCR	31-Jul-08 LLL-Corp
LLL-CorpEURMM	31-Jul-08 LLL-Corp
LLL-CorpEURMR	31-Jul-08 LLL-Corp
LLL-CorpEURXR	31-Jul-08 LLL-Corp
LLL-CorpHKDXR	31-Jul-08 LLL-Corp
LLL-CorpJPYCR	31-Jul-08 LLL-Corp
LLL-CorpJPYMM	31-Jul-08 LLL-Corp
LLL-CorpJPYMR	31-Jul-08 LLL-Corp
LLL-CorpJPYXR	31-Jul-08 LLL-Corp
LLL-CorpUSDCR	31-Jul-08 LLL-Corp
LLL-CorpUSDMM	31-Jul-08 LLL-Corp
LLL-CorpUSDMR	31-Jul-08 LLL-Corp
LLL-CorpUSDXR	31-Jul-08 LLL-Corp
LLOYDSAUDMM	31-Jul-08 LLOYDS
LLOYDSEURCR	31-Jul-08 LLOYDS
LLOYDSEURMM	31-Jul-08 LLOYDS
LLOYDSEURMR	31-Jul-08 LLOYDS
LLOYDSEURXR	31-Jul-08 LLOYDS
LLOYDSHKDMM	31-Jul-08 LLOYDS
LLOYDSUSDCR	31-Jul-08 LLOYDS
LLOYDSUSDMM	31-Jul-08 LLOYDS
LLOYDSUSDMR	31-Jul-08 LLOYDS
LLOYDSUSDXR	31-Jul-08 LLOYDS
LLOYDSAUDMM	31-Jul-08 LLOYDS
LLOYDSEURCR	31-Jul-08 LLOYDS
LLOYDSEURMM	31-Jul-08 LLOYDS
LLOYDSEURMR	31-Jul-08 LLOYDS
LLOYDSGBPCR	31-Jul-08 LLOYDS
LLOYDSGBPMM	31-Jul-08 LLOYDS
LLOYDSGBPMR	31-Jul-08 LLOYDS

Lend Lease Corp Ltd	5H8625	SNRFOR	AUD
Lend Lease Corp Ltd	5H8625	SNRFOR	AUD
Lend Lease Corp Ltd	5H8625	SNRFOR	CHF
Lend Lease Corp Ltd	5H8625	SNRFOR	CHF
Lend Lease Corp Ltd	5H8625	SNRFOR	EUR
Lend Lease Corp Ltd	5H8625	SNRFOR	EUR
Lend Lease Corp Ltd	5H8625	SNRFOR	EUR
Lend Lease Corp Ltd	5H8625	SNRFOR	GBP
Lend Lease Corp Ltd	5H8625	SNRFOR	GBP
Lend Lease Corp Ltd	5H8625	SNRFOR	JPY
Lend Lease Corp Ltd	5H8625	SNRFOR	JPY
Lend Lease Corp Ltd	5H8625	SNRFOR	USD
Lend Lease Corp Ltd	5H8625	SNRFOR	USD
Lend Lease Corp Ltd	5H8625	SNRFOR	USD
Lend Lease Corp Ltd	5H8625	SNRFOR	USD
Lend Lease Fds Mgmt Ltd	QVA99M	SNRFOR	AUD
Lend Lease Fds Mgmt Ltd	QVA99M	SNRFOR	EUR
Lend Lease Fds Mgmt Ltd	QVA99M	SNRFOR	USD
Lend Lease Fds Mgmt Ltd	QVA99M	SNRFOR	USD
L 3 Comms Hldgs INC	5F2666	SNRFOR	EUR
L 3 Comms Hldgs INC	5F2666	SNRFOR	EUR
L 3 Comms Hldgs INC	5F2666	SNRFOR	USD
L 3 Comms Hldgs INC	5F2666	SNRFOR	USD
L 3 Comms Hldgs INC	5F2666	SNRFOR	USD
L 3 Comms Hldgs INC	5F2666	SUBLT2	USD
L 3 Comms Hldgs INC	5F2666	SUBLT2	USD
L 3 Comms Hldgs INC	5F2666	SUBLT2	USD
L 3 Comms Corp	UZ523A	SNRFOR	AUD
L 3 Comms Corp	UZ523A	SNRFOR	AUD
L 3 Comms Corp	UZ523A	SNRFOR	EUR
L 3 Comms Corp	UZ523A	SNRFOR	EUR
L 3 Comms Corp	UZ523A	SNRFOR	EUR
L 3 Comms Corp	UZ523A	SNRFOR	HKD
L 3 Comms Corp	UZ523A	SNRFOR	JPY
L 3 Comms Corp	UZ523A	SNRFOR	JPY
L 3 Comms Corp	UZ523A	SNRFOR	JPY
L 3 Comms Corp	UZ523A	SNRFOR	SGD
L 3 Comms Corp	UZ523A	SNRFOR	USD
L 3 Comms Corp	UZ523A	SNRFOR	USD
L 3 Comms Corp	UZ523A	SNRFOR	USD
L 3 Comms Corp	UZ523A	SNRFOR	USD
L 3 Comms Corp	UZ523A	SUBLT2	AUD
L 3 Comms Corp	UZ523A	SUBLT2	AUD
L 3 Comms Corp	UZ523A	SUBLT2	CAD
L 3 Comms Corp	UZ523A	SUBLT2	EUR
L 3 Comms Corp	UZ523A	SUBLT2	EUR
L 3 Comms Corp	UZ523A	SUBLT2	EUR
L 3 Comms Corp	UZ523A	SUBLT2	EUR
L 3 Comms Corp	UZ523A	SUBLT2	HKD
L 3 Comms Corp	UZ523A	SUBLT2	JPY
L 3 Comms Corp	UZ523A	SUBLT2	JPY
L 3 Comms Corp	UZ523A	SUBLT2	JPY
L 3 Comms Corp	UZ523A	SUBLT2	JPY
L 3 Comms Corp	UZ523A	SUBLT2	USD
L 3 Comms Corp	UZ523A	SUBLT2	USD
L 3 Comms Corp	UZ523A	SUBLT2	USD
L 3 Comms Corp	UZ523A	SUBLT2	USD
Lloyds TSB Gp plc	58CD7C	SNRFOR	AUD
Lloyds TSB Gp plc	58CD7C	SNRFOR	EUR
Lloyds TSB Gp plc	58CD7C	SNRFOR	EUR
Lloyds TSB Gp plc	58CD7C	SNRFOR	EUR
Lloyds TSB Gp plc	58CD7C	SNRFOR	EUR
Lloyds TSB Gp plc	58CD7C	SNRFOR	HKD
Lloyds TSB Gp plc	58CD7C	SNRFOR	USD
Lloyds TSB Gp plc	58CD7C	SNRFOR	USD
Lloyds TSB Gp plc	58CD7C	SNRFOR	USD
Lloyds TSB Gp plc	58CD7C	SNRFOR	USD
Lloyds TSB Gp plc	58CD7C	SUBLT2	AUD
Lloyds TSB Gp plc	58CD7C	SUBLT2	EUR
Lloyds TSB Gp plc	58CD7C	SUBLT2	EUR
Lloyds TSB Gp plc	58CD7C	SUBLT2	EUR
Lloyds TSB Gp plc	58CD7C	SUBLT2	GBP
Lloyds TSB Gp plc	58CD7C	SUBLT2	GBP
Lloyds TSB Gp plc	58CD7C	SUBLT2	GBP

CR	Composite	1.88%	1.85%	2.42%	2.84%	2.98%	3.31%
MR	Composite	1.88%	1.85%	2.42%	2.70%	2.98%	3.15%
CR	Composite						
MR	Composite	1.88%	1.85%	2.42%	2.78%	2.97%	3.20%
CR	Composite	1.97%	1.90%	2.55%	2.93%	3.13%	3.37%
MM	Composite						
MR	Composite	1.88%	1.85%	2.42%	2.78%	2.97%	3.20%
MM	Composite	0.018957507	0.01823464	0.02445212	0.028099159	0.030037119	0.03231356
MR	Composite	1.88%	1.85%	2.42%	2.78%	2.97%	3.20%
CR	Composite						
MR	Composite	0.018760033	0.018512247	0.024197411	0.027827144	0.029752265	0.03200148
CR	Composite	0.019747403	0.018994417	0.025470958	0.029269958	0.031288666	0.033659958
MM	Composite						
MR	Composite	1.88%	1.85%	2.42%	2.78%	2.97%	3.20%
XR	Composite						
MR	Composite	2.70%	2.65%	2.65%	3.20%	3.20%	3.63%
MR	Composite	2.70%	2.65%	2.65%	3.20%	3.20%	3.63%
CR	Composite						
MR	Composite	2.70%	2.65%	2.65%	3.20%	3.20%	3.63%
MR	Composite	0.005881	0.007324413	0.008835	0.011153973	0.014373538	0.016252823
XR	Composite	0.59%	0.71%	0.90%	1.20%	1.39%	1.57%
CR	Composite						
MR	Composite	0.005881	0.007324413	0.008835	0.011153973	0.014373538	0.016252823
XR	Composite	0.59%	0.71%	0.90%	1.20%	1.39%	1.57%
CR	Composite						
MR	Composite	0.40%	0.69%	1.00%	1.21%	1.43%	1.60%
XR	Composite	0.00404819	0.006945596	0.009637858	0.011639153	0.013734635	0.016
MR	Composite	0.58%	0.76%	0.97%	1.24%	1.40%	1.62%
XR	Composite	0.58%	0.76%	0.97%	1.24%	1.40%	1.62%
MM	Composite						
MR	Composite	0.58%	0.78%	1.00%	1.29%	1.45%	1.65%
XR	Composite	0.005812	0.007693333	0.0096496	0.012498	0.01404175	0.015975
XR	Composite	0.58%	0.77%	0.96%	1.25%	1.40%	1.60%
MM	Composite						
MR	Composite						
XR	Composite	0.58%	0.76%	0.97%	1.24%	1.40%	1.62%
MR	Composite						
CR	Composite	0.58%	0.82%	1.05%	1.36%	1.52%	1.74%
MM	Composite						
MR	Composite	0.58%	0.78%	1.00%	1.29%	1.45%	1.65%
XR	Composite	0.58%	0.77%	0.96%	1.25%	1.40%	1.60%
MR	Composite						
XR	Composite	0.59%	0.79%	0.92%	1.21%	1.43%	1.61%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.59%	0.81%	0.95%	1.26%	1.50%	1.65%
XR	Composite	0.59%	0.78%	0.91%	1.18%	1.41%	1.60%
XR	Composite	0.59%	0.78%	0.91%	1.18%	1.41%	1.60%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.00591323	0.007859906	0.009170702	0.012141812	0.01433798	0.01605989
CR	Composite	0.59%	0.85%	1.00%	1.31%	1.55%	1.75%
MM	Composite						
MR	Composite	0.59%	0.81%	0.95%	1.26%	1.50%	1.65%
XR	Composite	0.59%	0.78%	0.91%	1.18%	1.41%	1.60%
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
CR	Composite	0.60%	0.60%	0.84%	1.02%	1.15%	1.29%
MM	Composite	0.60%	0.60%	0.84%	1.02%	1.15%	1.29%
MR	Composite						
CR	Composite	0.60%	0.60%	0.84%	1.02%	1.15%	1.29%
MM	Composite	0.60%	0.60%	0.84%	1.02%	1.15%	1.29%
MR	Composite						

3.40%	3.48%	3.84%	3.76%	3.80%	0.400000001 BB	BBB
3.26%	3.48%	3.84%	3.57%	3.80%	0.4 BB	BBB
					0.400000001	
3.33%	3.47%	3.84%	3.81%	3.85%	0.400000001 A	A
3.50%	3.65%	4.05%	3.95%	3.95%	0.400000001 BBB	BBB
					0.400000001	
3.33%	3.47%	3.84%	3.81%	3.85%	0.400000001 A	A
3.36%	0.034997162	0.038853248	0.037950708	0.037901015	0.400000001 BBB	BBB
3.33%	3.47%	3.84%	3.81%	3.85%	0.400000001 A	A
					0.400000001	
3.34%	0.034757684	0.038431787	0.037428726	0.037986784	0.400000001 BB	BBB
3.50%	0.036455377	0.040472134	0.039531987	0.039480224	0.400000001 BBB	BBB
					0.400000001	
3.33%	3.47%	3.84%	3.81%	3.85%	0.400000001 A	A
					0.400000001	
3.75%	3.86%	3.86%	3.86%	3.86%	0.4 NR	NR
3.75%	3.86%	3.86%	3.86%	3.86%	0.4 NR	NR
					0.4	
3.75%	3.86%	3.86%	3.86%	3.86%	0.4 NR	NR
1.74%	0.017580125	0.01913025	0.013582	0.017964364	0.4 NR	BBB
1.67%	1.76%	1.91%	1.36%	1.80%	0.4 NR	A
					0.4	
1.74%	0.017580125	0.01913025	0.013582	0.017964364	0.4 NR	BBB
1.67%	1.76%	1.91%	1.36%	1.80%	0.4 NR	A
					0.2	
1.91%	2.09%	2.09%	2.09%	2.09%	0.2 NR	NR
1.91%	0.020896078	0.020896078	0.020896078	0.020896078	0.2 NR	NR
1.74%	1.82%	1.82%	1.35%	1.35%	0.4 NR	BB
1.74%	1.82%	1.82%	1.35%	1.35%	0.4 NR	BB
					0.4	
1.79%	1.86%	1.86%	1.38%	1.38%	0.4 NR	BBB
1.71%	0.018031	0.018031	0.013318705	0.013318705	0.4 NR	A
1.71%	1.80%	1.80%	1.33%	1.33%	0.4 NR	A
					0.4	
					0.4	
1.74%	1.82%	1.82%	1.35%	1.35%	0.4 NR	BB
					0.4	
1.87%	1.95%	1.95%	1.46%	1.46%	0.4 NR	BBB
					0.4	
1.79%	1.86%	1.86%	1.38%	1.38%	0.4 NR	BBB
1.71%	1.80%	1.80%	1.33%	1.33%	0.4 NR	A
					0.4	
1.72%	1.82%	1.94%	2.00%	2.08%	0.4 NR	BB
					0.4	
					0.4	
					0.4	
1.79%	1.90%	1.94%	2.05%	2.13%	0.4 NR	A
1.70%	1.81%	1.94%	1.98%	2.06%	0.4 NR	A
1.70%	1.81%	1.94%	1.98%	2.06%	0.4 NR	A
					0.4	
					0.4	
					0.4	
1.72%	0.018190367	0.019374921	0.019976947	0.020754507	0.4 NR	BB
1.86%	1.97%	1.94%	2.16%	2.24%	0.4 NR	BBB
					0.4	
1.79%	1.90%	1.94%	2.05%	2.13%	0.4 NR	A
1.70%	1.81%	1.94%	1.98%	2.06%	0.4 NR	A
					0.250000006	
					0.250000006	
					0.250000006	
					0.250000006	
					0.250000006	
					0.250000006	
					0.250000006	
					0.250000006	
					0.250000006	
					0.250000006	
					0.2	
1.30%	1.33%	1.33%	1.33%	1.33%	0.2	NR
1.30%	1.33%	1.33%	1.33%	1.33%	0.2	NR
					0.2	
1.30%	1.33%	1.33%	1.33%	1.33%	0.2	NR
1.30%	1.33%	1.33%	1.33%	1.33%	0.2	NR
					0.2	

BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	BBB	A	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
	BB		BB	BB	BB
	A		A	A	A
	A		A	A	A
A	BB	BBB	BBB	BBB	A
A	A	A	BBB	A	A
A	BB	BBB	BBB	BBB	A
A	A	A	BBB	A	A
B	B	B	NR	NR	NR
B	B	B	NR	NR	NR
BB	B	CCC	BBB	BBB	BBB
BB	B	CCC	BBB	BBB	BBB
BBB	A	B	A	A	A
BBB	BBB	BB	A	A	A
BBB	BBB	BB	A	A	A
BB	B	CCC	BBB	BBB	BBB
BBB	BB	B	A	A	A
BBB	A	B	A	A	A
BBB	BBB	BB	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	A	AA	AA	AA

BB	BBB	BB	A	3 Industrials
BB	A	BB	A	3 Industrials
			NR	Industrials
A	AA	A	AA	10 Industrials
BBB	A	BBB	AA	10 Industrials
			NR	Industrials
A	AA	A	AA	10 Industrials
BBB	A	BBB	AA	10 Industrials
A	AA	A	AA	10 Industrials
			NR	Industrials
BB	BBB	BB	AA	10 Industrials
BBB	A	BBB	AA	10 Industrials
			NR	Industrials
A	AA	A	AA	10 Industrials
			NR	Industrials
			A	3 Financials
			A	3 Financials
			NR	Financials
			A	3 Financials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	3 Industrials
			NR	Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	3 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
	B		A	6 Industrials
	B		A	6 Industrials
			NR	Industrials
	BB		BBB	3 Industrials
	BB		BBB	4 Industrials
	BB		BBB	4 Industrials
			NR	Industrials
			NR	Industrials
	B		A	6 Industrials
			NR	Industrials
	BB		A	6 Industrials
			NR	Industrials
	BB		BBB	3 Industrials
	BB		BBB	4 Industrials
			NR	Industrials
NR	CCC	BB	A	7 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	B	BBB	A	3 Industrials
NR	BB	A	A	6 Industrials
NR	BB	A	A	6 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	CCC	BB	A	7 Industrials
NR	B	BBB	A	6 Industrials
			NR	Industrials
NR	B	BBB	A	3 Industrials
NR	BB	A	A	6 Industrials
			NR	Financials
			NR	Financials
			NR	Financials
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			NR	Financials
			NR	Financials
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			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials

Oceania	Australia	BBB	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj
Oceania	Australia	BBB	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Oceania	Australia	BBB	BB				
Oceania	Australia	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BB				
Oceania	Australia	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BB				
Oceania	Australia	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BB				
Oceania	Australia	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BB				
Oceania	Australia	BBB	BB	Thin	Thin		Entity Tier
Oceania	Australia	BBB	BB	Thin	Thin		CcyGrp
Oceania	Australia	BBB	BB				
Oceania	Australia	BBB	BB	Thin	Thin		CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	CcyGrp	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	DocAdj	CcyGrp	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA				

Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj	Entity Tier
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	Entity Tier	Entity Tier	Entity Tier			
	CcyGrp	CcyGrp	CcyGrp			
	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	
DocAdj	CcyGrp	CcyGrp	CcyGrp		DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		DocAdj	
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	
DocAdj	CcyGrp	CcyGrp	CcyGrp		DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		DocAdj	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin			
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LLOYDSHKDMM	31-Jul-08 LLOYDS
LLOYDSJPYMM	31-Jul-08 LLOYDS
LLOYDSSGDMM	31-Jul-08 LLOYDS
LLOYDSUSDCR	31-Jul-08 LLOYDS
LLOYDSUSDMM	31-Jul-08 LLOYDS
LLOYDSUSDMR	31-Jul-08 LLOYDS
LLOYDS-BankEURCR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankEURMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankEURMR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankUSDCR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankUSDMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankUSDMR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankAUDMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankCHFCR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankCHFMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankEURCR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankEURMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankEURMR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankEURXR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankGBPCR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankGBPMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankHKDMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankJPYCR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankJPYMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankUSDCR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankUSDMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankUSDMR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankUSDXR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankAUDMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankEURCR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankEURMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankEURMR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankEURXR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankGBPCR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankGBPMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankGBPMR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankHKDMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankJPYCR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankJPYMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankSGDMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankTWDMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankUSDCR	31-Jul-08 LLOYDS-Bank
LLOYDS-BankUSDMM	31-Jul-08 LLOYDS-Bank
LLOYDS-BankUSDMR	31-Jul-08 LLOYDS-Bank
LLYAUDCR	31-Jul-08 LLY
LLYAUDMR	31-Jul-08 LLY
LLYCHFMR	31-Jul-08 LLY
LLYEURCR	31-Jul-08 LLY
LLYEURMM	31-Jul-08 LLY
LLYEURMR	31-Jul-08 LLY
LLYEURXR	31-Jul-08 LLY
LLYGBPMR	31-Jul-08 LLY
LLYGBPXR	31-Jul-08 LLY
LLYJPYMR	31-Jul-08 LLY
LLYSGDMR	31-Jul-08 LLY
LLYUSDCR	31-Jul-08 LLY
LLYUSDMM	31-Jul-08 LLY
LLYUSDMR	31-Jul-08 LLY
LLYUSDXR	31-Jul-08 LLY
LMEURCR	31-Jul-08 LM
LMEURMM	31-Jul-08 LM
LMEURMR	31-Jul-08 LM
LMUSDCR	31-Jul-08 LM
LMUSDMM	31-Jul-08 LM
LMUSDMR	31-Jul-08 LM
LMUSDXR	31-Jul-08 LM
LMETELAUDCR	31-Jul-08 LMETEL
LMETELAUDMM	31-Jul-08 LMETEL
LMETELCHFCR	31-Jul-08 LMETEL
LMETELCHFMM	31-Jul-08 LMETEL
LMETELEURCR	31-Jul-08 LMETEL
LMETELEURMM	31-Jul-08 LMETEL
LMETELEURMR	31-Jul-08 LMETEL
LMETELEURXR	31-Jul-08 LMETEL

Lloyds TSB Gp plc	58CD7C	SUBLT2	HKD
Lloyds TSB Gp plc	58CD7C	SUBLT2	JPY
Lloyds TSB Gp plc	58CD7C	SUBLT2	SGD
Lloyds TSB Gp plc	58CD7C	SUBLT2	USD
Lloyds TSB Gp plc	58CD7C	SUBLT2	USD
Lloyds TSB Gp plc	58CD7C	SUBLT2	USD
Lloyds TSB Bk plc	GKB86O	PREFT1	EUR
Lloyds TSB Bk plc	GKB86O	PREFT1	EUR
Lloyds TSB Bk plc	GKB86O	PREFT1	EUR
Lloyds TSB Bk plc	GKB86O	PREFT1	USD
Lloyds TSB Bk plc	GKB86O	PREFT1	USD
Lloyds TSB Bk plc	GKB86O	PREFT1	USD
Lloyds TSB Bk plc	GKB86O	SNRFOR	AUD
Lloyds TSB Bk plc	GKB86O	SNRFOR	CHF
Lloyds TSB Bk plc	GKB86O	SNRFOR	CHF
Lloyds TSB Bk plc	GKB86O	SNRFOR	EUR
Lloyds TSB Bk plc	GKB86O	SNRFOR	EUR
Lloyds TSB Bk plc	GKB86O	SNRFOR	EUR
Lloyds TSB Bk plc	GKB86O	SNRFOR	EUR
Lloyds TSB Bk plc	GKB86O	SNRFOR	GBP
Lloyds TSB Bk plc	GKB86O	SNRFOR	GBP
Lloyds TSB Bk plc	GKB86O	SNRFOR	HKD
Lloyds TSB Bk plc	GKB86O	SNRFOR	JPY
Lloyds TSB Bk plc	GKB86O	SNRFOR	JPY
Lloyds TSB Bk plc	GKB86O	SNRFOR	USD
Lloyds TSB Bk plc	GKB86O	SNRFOR	USD
Lloyds TSB Bk plc	GKB86O	SNRFOR	USD
Lloyds TSB Bk plc	GKB86O	SNRFOR	USD
Lloyds TSB Bk plc	GKB86O	SUBLT2	AUD
Lloyds TSB Bk plc	GKB86O	SUBLT2	EUR
Lloyds TSB Bk plc	GKB86O	SUBLT2	EUR
Lloyds TSB Bk plc	GKB86O	SUBLT2	EUR
Lloyds TSB Bk plc	GKB86O	SUBLT2	EUR
Lloyds TSB Bk plc	GKB86O	SUBLT2	GBP
Lloyds TSB Bk plc	GKB86O	SUBLT2	GBP
Lloyds TSB Bk plc	GKB86O	SUBLT2	GBP
Lloyds TSB Bk plc	GKB86O	SUBLT2	HKD
Lloyds TSB Bk plc	GKB86O	SUBLT2	JPY
Lloyds TSB Bk plc	GKB86O	SUBLT2	JPY
Lloyds TSB Bk plc	GKB86O	SUBLT2	SGD
Lloyds TSB Bk plc	GKB86O	SUBLT2	TWD
Lloyds TSB Bk plc	GKB86O	SUBLT2	USD
Lloyds TSB Bk plc	GKB86O	SUBLT2	USD
Lloyds TSB Bk plc	GKB86O	SUBLT2	USD
Eli Lilly & Co	5I569C	SNRFOR	AUD
Eli Lilly & Co	5I569C	SNRFOR	AUD
Eli Lilly & Co	5I569C	SNRFOR	CHF
Eli Lilly & Co	5I569C	SNRFOR	EUR
Eli Lilly & Co	5I569C	SNRFOR	EUR
Eli Lilly & Co	5I569C	SNRFOR	EUR
Eli Lilly & Co	5I569C	SNRFOR	EUR
Eli Lilly & Co	5I569C	SNRFOR	GBP
Eli Lilly & Co	5I569C	SNRFOR	GBP
Eli Lilly & Co	5I569C	SNRFOR	JPY
Eli Lilly & Co	5I569C	SNRFOR	SGD
Eli Lilly & Co	5I569C	SNRFOR	USD
Eli Lilly & Co	5I569C	SNRFOR	USD
Eli Lilly & Co	5I569C	SNRFOR	USD
Eli Lilly & Co	5I569C	SNRFOR	USD
Legg Mason Inc	576D91	SNRFOR	EUR
Legg Mason Inc	576D91	SNRFOR	EUR
Legg Mason Inc	576D91	SNRFOR	EUR
Legg Mason Inc	576D91	SNRFOR	USD
Legg Mason Inc	576D91	SNRFOR	USD
Legg Mason Inc	576D91	SNRFOR	USD
Legg Mason Inc	576D91	SNRFOR	USD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	AUD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	AUD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	CHF
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	CHF
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	EUR
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	EUR
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	EUR
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	EUR

MM	Composite						
MM	Composite						
MM	Composite						
CR	Composite	0.60%	0.60%	0.84%	1.02%	1.15%	1.29%
MM	Composite	0.60%	0.60%	0.84%	1.02%	1.15%	1.29%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
MM	Composite	0.0034	0.003319764	0.004626022	0.005623305	0.006392657	0.007099806
CR	Composite	0.35%	0.33%	0.47%	0.58%	0.66%	0.74%
MM	Composite	0.34%	0.33%	0.46%	0.56%	0.63%	0.71%
CR	Composite	0.35%	0.33%	0.47%	0.58%	0.66%	0.74%
MM	Composite	0.0034	0.003335402	0.004609965	0.005559884	0.006338435	0.007053137
MR	Composite	0.34%	0.33%	0.45%	0.55%	0.63%	0.70%
XR	Composite	0.003240625	0.003060243	0.004370723	0.005311911	0.006027881	0.006730135
CR	Composite	0.35%	0.33%	0.47%	0.58%	0.66%	0.74%
MM	Composite	0.34%	0.33%	0.46%	0.56%	0.63%	0.71%
MM	Composite	0.34%	0.33%	0.46%	0.56%	0.63%	0.71%
CR	Composite	0.0034	0.003536932	0.004626022	0.005833602	0.006709802	0.007496441
MM	Composite	0.34%	0.34%	0.46%	0.56%	0.64%	0.72%
CR	Composite	0.35%	0.33%	0.47%	0.58%	0.66%	0.74%
MM	Composite	0.34%	0.33%	0.46%	0.56%	0.63%	0.71%
MR	Composite						
XR	Composite						
MM	Composite	0.54%	0.60%	0.82%	0.99%	1.12%	1.25%
CR	Composite	0.54%	0.62%	0.85%	1.07%	1.17%	1.32%
MM	Composite	0.54%	0.60%	0.81%	0.98%	1.10%	1.24%
MR	Composite	0.54%	0.59%	0.80%	0.98%	1.10%	1.23%
XR	Composite						
CR	Composite	0.54%	0.62%	0.85%	1.07%	1.17%	1.32%
MM	Composite	0.54%	0.60%	0.81%	0.98%	1.10%	1.24%
MR	Composite	0.54%	0.59%	0.80%	0.98%	1.10%	1.23%
MM	Composite	0.54%	0.60%	0.81%	0.98%	1.10%	1.24%
CR	Composite	0.54%	0.62%	0.85%	1.03%	1.15%	1.32%
MM	Composite	0.54%	0.60%	0.81%	0.99%	1.11%	1.26%
MM	Composite	0.54%	0.60%	0.81%	0.98%	1.10%	1.24%
MM	Composite	0.54%	0.60%	0.81%	0.98%	1.10%	1.24%
CR	Composite	0.54%	0.62%	0.85%	1.07%	1.17%	1.32%
MM	Composite	0.54%	0.60%	0.81%	0.98%	1.10%	1.24%
MR	Composite	0.54%	0.59%	0.80%	0.98%	1.10%	1.23%
CR	Composite	0.03%	0.05%	0.09%	0.14%	0.18%	0.21%
MR	Composite	0.03%	0.05%	0.09%	0.14%	0.18%	0.21%
MR	Composite	0.03%	0.05%	0.09%	0.14%	0.18%	0.21%
CR	Composite	0.03%	0.05%	0.09%	0.15%	0.19%	0.22%
MM	Composite						
MR	Composite	0.03%	0.05%	0.09%	0.14%	0.18%	0.21%
XR	Composite						
MR	Composite	0.03%	0.05%	0.09%	0.14%	0.18%	0.21%
XR	Composite						
MR	Composite	0.00027703	0.000467339	0.00086305	0.001441256	0.001826083	0.0020659
MR	Composite	0.00027703	0.000467339	0.00086305	0.001441886	0.001826083	0.002066569
CR	Composite	0.03%	0.05%	0.09%	0.15%	0.19%	0.22%
MM	Composite						
MR	Composite	0.03%	0.05%	0.09%	0.14%	0.18%	0.21%
XR	Composite	0.000266824	0.000450122	0.000831253	0.001388764	0.001758807	0.001990432
CR	Composite	0.10%	0.47%	0.44%	0.65%	0.76%	0.84%
MM	Composite						
MR	Composite	0.10%	0.47%	0.44%	0.62%	0.73%	0.84%
CR	Composite	0.10%	0.47%	0.44%	0.65%	0.76%	0.84%
MM	Composite						
MR	Composite	0.001	0.004689181	0.0044	0.006190172	0.007266667	0.0084
XR	Composite	0.10%	0.47%	0.44%	0.60%	0.70%	0.84%
CR	Composite	0.72%	0.79%	1.00%	1.26%	1.45%	1.64%
MM	Composite	0.72%	0.79%	1.00%	1.26%	1.45%	1.64%
CR	Composite	0.74%	0.81%	1.04%	1.27%	1.47%	1.66%
MM	Composite	0.71%	0.78%	0.99%	1.25%	1.44%	1.63%
CR	Composite	0.74%	0.81%	1.04%	1.27%	1.47%	1.66%
MM	Composite	0.71%	0.78%	0.99%	1.25%	1.44%	1.63%
MR	Composite	0.007058311	0.007667111	0.009835444	0.012366093	0.014261846	0.015987357
XR	Composite	0.68%	0.74%	0.95%	1.19%	1.37%	1.54%

					0.2	
					0.2	
					0.2	
1.30%	1.33%	1.33%	1.33%	1.33%	0.2	NR
1.30%	1.33%	1.33%	1.33%	1.33%	0.2	NR
					0.2	
					0.05	
					0.05	
					0.05	
					0.05	
					0.05	
					0.05	
0.73%	0.007499825	0.007885727	0.008429175	0.008839875	0.4 BB	BBB
0.76%	0.78%	0.82%	0.88%	0.93%	0.4 BBB	AA
0.72%	0.74%	0.78%	0.84%	0.89%	0.4 A	A
0.76%	0.78%	0.82%	0.88%	0.93%	0.4 BBB	AA
0.72%	0.007447594	0.007814846	0.008429175	0.008898	0.4 A	A
0.71%	0.74%	0.78%	0.83%	0.88%	0.4 BBB	A
0.69%	0.007098661	0.007477494	0.008034057	0.008480906	0.4 BBB	A
0.76%	0.78%	0.82%	0.88%	0.93%	0.4 BBB	AA
0.72%	0.74%	0.78%	0.84%	0.89%	0.4 A	A
0.72%	0.74%	0.78%	0.84%	0.89%	0.4 A	A
0.77%	0.007891599	0.007885727	0.008429175	0.008839875	0.4 BB	BBB
0.74%	0.75%	0.79%	0.84%	0.88%	0.4 BB	A
0.76%	0.78%	0.82%	0.88%	0.93%	0.4 BBB	AA
0.72%	0.74%	0.78%	0.84%	0.89%	0.4 A	A
					0.4	
					0.4	
1.28%	1.30%	1.33%	1.51%	1.50%	0.2 NR	BBB
1.33%	1.35%	1.37%	1.57%	1.57%	0.2 NR	A
1.25%	1.27%	1.31%	1.51%	1.50%	0.2 NR	AA
1.24%	1.26%	1.30%	1.49%	1.49%	0.2 NR	A
					0.2	
1.33%	1.35%	1.37%	1.57%	1.57%	0.2 NR	A
1.25%	1.27%	1.31%	1.51%	1.50%	0.2 NR	AA
1.24%	1.26%	1.30%	1.49%	1.49%	0.2 NR	A
1.25%	1.27%	1.31%	1.51%	1.50%	0.2 NR	AA
1.38%	1.39%	1.33%	1.51%	1.50%	0.2 NR	BBB
1.32%	1.33%	1.33%	1.51%	1.50%	0.2 NR	A
1.25%	1.27%	1.31%	1.51%	1.50%	0.2 NR	AA
1.25%	1.27%	1.31%	1.51%	1.50%	0.2 NR	AA
1.33%	1.35%	1.37%	1.57%	1.57%	0.2 NR	A
1.25%	1.27%	1.31%	1.51%	1.50%	0.2 NR	AA
1.24%	1.26%	1.30%	1.49%	1.49%	0.2 NR	A
0.24%	0.27%	0.29%	0.33%	0.46%	0.4 BB	BBB
0.24%	0.27%	0.29%	0.33%	0.46%	0.4 BB	BBB
0.24%	0.27%	0.29%	0.33%	0.46%	0.4 A	AA
0.25%	0.29%	0.31%	0.33%	0.46%	0.4 BBB	A
					0.4	
0.24%	0.27%	0.29%	0.33%	0.46%	0.4 A	AA
					0.4	
0.24%	0.27%	0.29%	0.33%	0.46%	0.4 A	AA
					0.4	
0.24%	0.002743078	0.00291	0.003336	0.004621972	0.4 BB	BBB
0.24%	0.002744705	0.00291	0.003336	0.004621972	0.4 A	AA
0.25%	0.29%	0.31%	0.33%	0.46%	0.4 BBB	A
					0.4	
0.24%	0.27%	0.29%	0.33%	0.46%	0.4 A	AA
0.23%	0.002643585	0.002802789	0.003336	0.004621972	0.4 BBB	A
1.08%	1.11%	0.82%	1.17%	1.28%	0.4 NR	NR
					0.4	
1.02%	1.05%	0.82%	1.17%	1.28%	0.4 NR	NR
1.08%	1.11%	0.82%	1.17%	1.28%	0.4 NR	NR
					0.4	
1.02%	0.010533333	0.00818	0.011675	0.01275	0.4 NR	NR
0.98%	1.01%	0.82%	1.17%	1.28%	0.4 NR	NR
1.73%	1.82%	1.90%	1.98%	2.02%	0.389999999 BBB	BBB
1.73%	1.82%	1.90%	1.98%	2.02%	0.389999999 BBB	BBB
1.77%	1.84%	1.95%	2.04%	2.08%	0.4 A	A
1.72%	1.81%	1.87%	2.00%	1.98%	0.388888888 AA	AA
1.77%	1.84%	1.95%	2.04%	2.08%	0.4 A	A
1.72%	1.81%	1.87%	2.00%	1.98%	0.388888888 AA	AA
1.69%	0.017854579	0.018549486	0.019768247	0.019713094	0.389999999 A	A
1.63%	1.72%	1.79%	1.87%	1.90%	0.389999999 A	A

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	A	BBB	A	A	A
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
NR	BB	B	NR	B	BB
NR	BBB	BB	NR	BB	BBB
NR	BB	B	NR	B	BB
NR	BBB	BB	NR	BB	BBB
NR	BB	B	NR	B	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A

			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BB	BB	AA	14 Financials
BBB	BBB	BBB	A	6 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	A	6 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	A	14 Financials
BBB	BBB	BBB	A	14 Financials
BBB	BBB	BBB	A	6 Financials
A	A	A	AA	14 Financials
A	A	A	AA	14 Financials
BB	BB	BB	A	4 Financials
BB	BB	BB	A	4 Financials
BBB	BBB	BBB	A	6 Financials
A	A	A	AA	14 Financials
			NR	Financials
			NR	Financials
BB	BB	BB	AA	14 Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
			NR	Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
A	A	A	AA	14 Financials
BB	BB	BB	A	5 Financials
BB	BB	BB	A	5 Financials
A	A	A	AA	14 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	AA	14 Financials
BBB	BBB	BBB	AA	14 Financials
BB	NR	NR	A	10 Health Care
BB	NR	NR	A	10 Health Care
A	NR	NR	A	10 Health Care
BBB	NR	NR	A	10 Health Care
			NR	Health Care
A	NR	NR	A	10 Health Care
			NR	Health Care
A	NR	NR	A	10 Health Care
			NR	Health Care
BB	NR	NR	A	10 Health Care
A	NR	NR	A	10 Health Care
BBB	NR	NR	A	10 Health Care
			NR	Health Care
A	NR	NR	A	10 Health Care
BBB	NR	NR	A	10 Health Care
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
BB	BB	BB	AA	11 Technology
BB	BB	BB	AA	11 Technology
BBB	BBB	BBB	A	5 Technology
A	A	A	AA	9 Technology
BBB	BBB	BBB	A	5 Technology
A	A	A	AA	9 Technology
BBB	BBB	BBB	AA	11 Technology
BBB	BBB	BBB	AA	11 Technology

Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj
Europe	United Kingdom	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	A	AA	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	A	AA	Thin	Thin	Thin	DocAdj
Europe	Sweden	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	Thin	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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LMETELGBPCR	31-Jul-08 LMETEL
LMETELGBPMM	31-Jul-08 LMETEL
LMETELGBPXR	31-Jul-08 LMETEL
LMETELHKDMM	31-Jul-08 LMETEL
LMETELJPYCR	31-Jul-08 LMETEL
LMETELJPYMM	31-Jul-08 LMETEL
LMETELNZDCR	31-Jul-08 LMETEL
LMETELNZDMM	31-Jul-08 LMETEL
LMETELSEKMM	31-Jul-08 LMETEL
LMETELSGDCR	31-Jul-08 LMETEL
LMETELSGDMM	31-Jul-08 LMETEL
LMETELTWDMM	31-Jul-08 LMETEL
LMETELUSDCR	31-Jul-08 LMETEL
LMETELUSDMM	31-Jul-08 LMETEL
LMETELUSDMR	31-Jul-08 LMETEL
LMETELUSDXR	31-Jul-08 LMETEL
LMETELZARMM	31-Jul-08 LMETEL
LMILNEURMM	31-Jul-08 LMILN
LMILNUSDCR	31-Jul-08 LMILN
LMILNUSDMM	31-Jul-08 LMILN
LMILNUSDMR	31-Jul-08 LMILN
LMLLCAUDCR	31-Jul-08 LMLLC
LMLLCAUDMR	31-Jul-08 LMLLC
LMLLCAUDXR	31-Jul-08 LMLLC
LMLLCCHFMR	31-Jul-08 LMLLC
LMLLCCHFXR	31-Jul-08 LMLLC
LMLLCEURCR	31-Jul-08 LMLLC
LMLLCEURMM	31-Jul-08 LMLLC
LMLLCEURMR	31-Jul-08 LMLLC
LMLLCEURXR	31-Jul-08 LMLLC
LMLLCGBPMR	31-Jul-08 LMLLC
LMLLCGBPXR	31-Jul-08 LMLLC
LMLLCHKDMR	31-Jul-08 LMLLC
LMLLCHKDXR	31-Jul-08 LMLLC
LMLLCILSMR	31-Jul-08 LMLLC
LMLLCJPYMR	31-Jul-08 LMLLC
LMLLCJPYXR	31-Jul-08 LMLLC
LMLLCNZDMR	31-Jul-08 LMLLC
LMLLCNZDXR	31-Jul-08 LMLLC
LMLLCTWDCR	31-Jul-08 LMLLC
LMLLCUSDCR	31-Jul-08 LMLLC
LMLLCUSDMM	31-Jul-08 LMLLC
LMLLCUSDMR	31-Jul-08 LMLLC
LMLLCUSDXR	31-Jul-08 LMLLC
LMTAUDMR	31-Jul-08 LMT
LMTAUDXR	31-Jul-08 LMT
LMTCADMR	31-Jul-08 LMT
LMTCHFMR	31-Jul-08 LMT
LMTEURCR	31-Jul-08 LMT
LMTEURMM	31-Jul-08 LMT
LMTEURMR	31-Jul-08 LMT
LMTEURXR	31-Jul-08 LMT
LMTGBPMR	31-Jul-08 LMT
LMTGBPXR	31-Jul-08 LMT
LMTHKDMR	31-Jul-08 LMT
LMTHKDXR	31-Jul-08 LMT
LMTJPYCR	31-Jul-08 LMT
LMTJPYMR	31-Jul-08 LMT
LMTJPYXR	31-Jul-08 LMT
LMTSEKMR	31-Jul-08 LMT
LMTSEKXR	31-Jul-08 LMT
LMTUSDCR	31-Jul-08 LMT
LMTUSDMM	31-Jul-08 LMT
LMTUSDMR	31-Jul-08 LMT
LMTUSDXR	31-Jul-08 LMT
LNCUSDMR	31-Jul-08 LNC
LNCAUDMR	31-Jul-08 LNC
LNCCHFMR	31-Jul-08 LNC
LNCEURCR	31-Jul-08 LNC
LNCEURMM	31-Jul-08 LNC
LNCEURMR	31-Jul-08 LNC
LNCEURXR	31-Jul-08 LNC
LNCHKDMR	31-Jul-08 LNC
LNCJPYMR	31-Jul-08 LNC

TelefonAB L M Ericsson	WY7EBJ	SNRFOR	GBP
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	GBP
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	GBP
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	HKD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	JPY
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	JPY
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	NZD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	NZD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	SEK
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	SGD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	SGD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	TWD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	USD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	USD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	USD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	USD
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	ZAR
Lonmin plc	GLB985	SNRFOR	EUR
Lonmin plc	GLB985	SNRFOR	USD
Lonmin plc	GLB985	SNRFOR	USD
Lonmin plc	GLB985	SNRFOR	USD
Liberty Media LLC	5I378G	SNRFOR	AUD
Liberty Media LLC	5I378G	SNRFOR	AUD
Liberty Media LLC	5I378G	SNRFOR	AUD
Liberty Media LLC	5I378G	SNRFOR	CHF
Liberty Media LLC	5I378G	SNRFOR	CHF
Liberty Media LLC	5I378G	SNRFOR	EUR
Liberty Media LLC	5I378G	SNRFOR	EUR
Liberty Media LLC	5I378G	SNRFOR	EUR
Liberty Media LLC	5I378G	SNRFOR	EUR
Liberty Media LLC	5I378G	SNRFOR	GBP
Liberty Media LLC	5I378G	SNRFOR	GBP
Liberty Media LLC	5I378G	SNRFOR	HKD
Liberty Media LLC	5I378G	SNRFOR	HKD
Liberty Media LLC	5I378G	SNRFOR	ILS
Liberty Media LLC	5I378G	SNRFOR	JPY
Liberty Media LLC	5I378G	SNRFOR	JPY
Liberty Media LLC	5I378G	SNRFOR	NZD
Liberty Media LLC	5I378G	SNRFOR	NZD
Liberty Media LLC	5I378G	SNRFOR	TWD
Liberty Media LLC	5I378G	SNRFOR	USD
Liberty Media LLC	5I378G	SNRFOR	USD
Liberty Media LLC	5I378G	SNRFOR	USD
Liberty Media LLC	5I378G	SNRFOR	USD
Lockheed Martin Corp	58CHB3	SNRFOR	AUD
Lockheed Martin Corp	58CHB3	SNRFOR	AUD
Lockheed Martin Corp	58CHB3	SNRFOR	CAD
Lockheed Martin Corp	58CHB3	SNRFOR	CHF
Lockheed Martin Corp	58CHB3	SNRFOR	EUR
Lockheed Martin Corp	58CHB3	SNRFOR	EUR
Lockheed Martin Corp	58CHB3	SNRFOR	EUR
Lockheed Martin Corp	58CHB3	SNRFOR	EUR
Lockheed Martin Corp	58CHB3	SNRFOR	GBP
Lockheed Martin Corp	58CHB3	SNRFOR	GBP
Lockheed Martin Corp	58CHB3	SNRFOR	HKD
Lockheed Martin Corp	58CHB3	SNRFOR	HKD
Lockheed Martin Corp	58CHB3	SNRFOR	JPY
Lockheed Martin Corp	58CHB3	SNRFOR	JPY
Lockheed Martin Corp	58CHB3	SNRFOR	JPY
Lockheed Martin Corp	58CHB3	SNRFOR	SEK
Lockheed Martin Corp	58CHB3	SNRFOR	SEK
Lockheed Martin Corp	58CHB3	SNRFOR	USD
Lockheed Martin Corp	58CHB3	SNRFOR	USD
Lockheed Martin Corp	58CHB3	SNRFOR	USD
Lockheed Martin Corp	58CHB3	SNRFOR	USD
Lincoln Natl Corp	5I759F	PREFT1	USD
Lincoln Natl Corp	5I759F	SNRFOR	AUD
Lincoln Natl Corp	5I759F	SNRFOR	CHF
Lincoln Natl Corp	5I759F	SNRFOR	EUR
Lincoln Natl Corp	5I759F	SNRFOR	EUR
Lincoln Natl Corp	5I759F	SNRFOR	EUR
Lincoln Natl Corp	5I759F	SNRFOR	EUR
Lincoln Natl Corp	5I759F	SNRFOR	HKD
Lincoln Natl Corp	5I759F	SNRFOR	JPY

CR	Composite	0.007429801	0.008083203	0.010363048	0.012673412	0.01467173	0.016615904
MM	Composite	0.71%	0.78%	0.99%	1.25%	1.44%	1.63%
XR	Composite						
MM	Composite	0.007105486	0.007809574	0.009933587	0.012499375	0.014410752	0.016277778
CR	Composite	0.72%	0.79%	1.00%	1.26%	1.45%	1.64%
MM	Composite	0.72%	0.79%	1.00%	1.26%	1.45%	1.64%
CR	Composite	0.74%	0.81%	1.04%	1.27%	1.47%	1.66%
MM	Composite	0.007105486	0.007809574	0.009933587	0.012499375	0.014410752	0.016277778
MM	Composite	0.71%	0.78%	0.99%	1.25%	1.44%	1.63%
CR	Composite	0.007429801	0.008083203	0.010363048	0.012673412	0.01467173	0.016615904
MM	Composite	0.71%	0.78%	0.99%	1.25%	1.44%	1.63%
MM	Composite	0.007105486	0.007809574	0.009933587	0.012499375	0.014410752	0.016277778
CR	Composite	0.74%	0.81%	1.04%	1.27%	1.47%	1.66%
MM	Composite	0.71%	0.78%	0.99%	1.25%	1.44%	1.63%
MR	Composite	0.71%	0.77%	0.98%	1.24%	1.43%	1.60%
XR	Composite						
MM	Composite	0.71%	0.78%	0.99%	1.25%	1.44%	1.63%
MM	Composite						
CR	Composite	0.19%	0.25%	0.45%	0.65%	0.84%	1.12%
MM	Composite	0.19%	0.25%	0.45%	0.65%	0.84%	1.07%
MR	Composite						
CR	Composite	1.16%	1.30%	2.11%	2.94%	3.21%	3.54%
MR	Composite	0.011562893	0.0130094	0.021081148	0.028081762	0.030533965	0.033951111
XR	Composite	0.011562893	0.0130094	0.021081148	0.026939333	0.029409029	0.032414028
MR	Composite	0.011663024	0.013452	0.021442851	0.028292155	0.030969322	0.033908167
XR	Composite	1.12%	1.26%	2.03%	2.72%	2.99%	3.29%
CR	Composite	0.012248069	0.013946359	0.022529603	0.029730289	0.032618307	0.03584883
MM	Composite	1.18%	1.34%	2.16%	2.85%	3.13%	3.44%
MR	Composite	1.17%	1.35%	2.14%	2.83%	3.10%	3.39%
XR	Composite	0.011206983	0.012575167	0.020333937	0.027234189	0.02989615	0.032933781
MR	Composite	1.17%	1.35%	2.14%	2.83%	3.10%	3.39%
XR	Composite	1.12%	1.26%	2.03%	2.72%	2.99%	3.29%
MR	Composite	1.17%	1.35%	2.14%	2.83%	3.10%	3.39%
XR	Composite	1.12%	1.26%	2.03%	2.72%	2.99%	3.29%
MR	Composite	0.011663024	0.013452	0.021442851	0.028292155	0.030969322	0.033908167
MR	Composite	1.16%	1.30%	2.11%	2.81%	3.07%	3.39%
XR	Composite	0.011562893	0.0130094	0.021081148	0.026992085	0.029484803	0.032606757
MR	Composite	1.17%	1.35%	2.14%	2.83%	3.10%	3.39%
XR	Composite	1.12%	1.26%	2.03%	2.72%	2.99%	3.29%
CR	Composite	1.22%	1.39%	2.25%	2.97%	3.26%	3.58%
CR	Composite	0.012248069	0.013946359	0.022529603	0.029730289	0.032618307	0.03584883
MM	Composite	0.011758146	0.013388505	0.021628419	0.028541078	0.031313575	0.034414877
MR	Composite	1.17%	1.35%	2.14%	2.83%	3.10%	3.39%
XR	Composite	0.011206983	0.012575167	0.020333937	0.027234189	0.02989615	0.032933781
MR	Composite	0.06%	0.09%	0.14%	0.16%	0.23%	0.26%
XR	Composite	0.06%	0.09%	0.14%	0.16%	0.22%	0.25%
MR	Composite	0.06%	0.09%	0.14%	0.17%	0.22%	0.26%
MR	Composite	0.06%	0.09%	0.14%	0.17%	0.22%	0.26%
CR	Composite	0.000634574	0.00093142	0.001460981	0.001723858	0.002296712	0.002686255
MM	Composite	0.06%	0.09%	0.14%	0.17%	0.22%	0.26%
MR	Composite	0.06%	0.09%	0.14%	0.17%	0.22%	0.26%
XR	Composite	0.06%	0.09%	0.13%	0.16%	0.21%	0.25%
MR	Composite	0.06%	0.09%	0.14%	0.17%	0.22%	0.26%
XR	Composite	0.06%	0.09%	0.13%	0.16%	0.21%	0.25%
MR	Composite	0.06%	0.09%	0.14%	0.17%	0.22%	0.26%
XR	Composite	0.06%	0.09%	0.13%	0.16%	0.21%	0.25%
CR	Composite						
MR	Composite	0.06%	0.09%	0.14%	0.16%	0.22%	0.25%
XR	Composite	0.06%	0.09%	0.14%	0.16%	0.22%	0.25%
MR	Composite	0.06%	0.09%	0.14%	0.17%	0.22%	0.26%
XR	Composite	0.06%	0.09%	0.13%	0.16%	0.21%	0.25%
CR	Composite	0.06%	0.09%	0.15%	0.17%	0.23%	0.27%
MM	Composite						
MR	Composite	0.06%	0.09%	0.14%	0.17%	0.22%	0.26%
XR	Composite	0.06%	0.09%	0.13%	0.16%	0.21%	0.25%
MR	Composite	1.97%	1.97%	1.97%	1.97%	1.97%	1.97%
MR	Composite	1.05%	1.03%	1.12%	1.20%	1.27%	1.35%
MR	Composite	1.05%	1.06%	1.19%	1.22%	1.29%	1.35%
CR	Composite						
MM	Composite						
MR	Composite	1.05%	1.06%	1.19%	1.22%	1.29%	1.35%
XR	Composite						
MR	Composite	0.010473031	0.010556545	0.011866212	0.012180825	0.012924941	0.013492446
MR	Composite	0.010454426	0.010699901	0.011294831	0.011951303	0.012737502	0.013437388

1.77%	0.018426826	0.019525774	0.020390398	0.020750625	0.4 A	A
1.72%	1.81%	1.87%	2.00%	1.98%	0.388888888 AA	AA
					0.389999999	
1.72%	0.018138067	0.018672462	0.019976333	0.019849566	0.388888888 AA	AA
1.73%	1.82%	1.90%	1.98%	2.02%	0.389999999 BBB	BBB
1.73%	1.82%	1.90%	1.98%	2.02%	0.4 BBB	BBB
1.77%	1.84%	1.95%	2.04%	2.08%	0.4 A	A
1.72%	0.018138067	0.018672462	0.019976333	0.019849566	0.388888888 AA	AA
1.72%	1.81%	1.87%	2.00%	1.98%	0.388888888 AA	AA
1.77%	0.018426826	0.019525774	0.020390398	0.020750625	0.4 A	A
1.72%	1.81%	1.87%	2.00%	1.98%	0.388888888 AA	AA
1.72%	0.018138067	0.018672462	0.019976333	0.019849566	0.388888888 AA	AA
1.77%	1.84%	1.95%	2.04%	2.08%	0.4 A	A
1.72%	1.81%	1.87%	2.00%	1.98%	0.388888888 AA	AA
1.69%	1.79%	1.85%	1.98%	1.97%	0.389999999 A	A
					0.389999999	
1.72%	1.81%	1.87%	2.00%	1.98%	0.388888888 AA	AA
					0.4	
1.24%	1.20%	1.20%	1.20%	1.20%	0.4 NR	NR
1.19%	1.20%	1.20%	1.20%	1.20%	0.4 NR	NR
					0.4	
3.64%	3.68%	3.48%	3.46%	3.52%	0.39090909 BB	BB
3.47%	0.03553036	0.034835404	0.034611549	0.035172535	0.39090909 BB	BB
3.33%	0.033661421	0.034835404	0.034611549	0.035172535	0.39090909 BB	BB
3.46%	0.034824908	0.035031209	0.035030732	0.035575371	0.387499999 A	A
3.33%	3.38%	3.43%	3.35%	3.38%	0.385714285 BBB	A
3.64%	0.036799183	0.03730664	0.036774526	0.037423152	0.39090909 BBB	BBB
3.50%	3.53%	3.54%	3.53%	3.59%	0.39090909 BBB	BBB
3.46%	3.48%	3.50%	3.50%	3.56%	0.387499999 A	A
3.33%	0.033759238	0.034333375	0.033474255	0.033787192	0.385714285 BBB	A
3.46%	3.48%	3.50%	3.50%	3.56%	0.387499999 A	A
3.33%	3.38%	3.43%	3.35%	3.38%	0.385714285 BBB	A
3.46%	3.48%	3.50%	3.50%	3.56%	0.387499999 A	A
3.33%	3.38%	3.43%	3.35%	3.38%	0.385714285 BBB	A
3.46%	0.034824908	0.035031209	0.035030732	0.035575371	0.387499999 A	A
3.42%	3.45%	3.48%	3.46%	3.44%	0.4 BB	BB
3.29%	0.033128144	0.034835404	0.034611549	0.033126965	0.39090909 BB	BB
3.46%	3.48%	3.50%	3.50%	3.56%	0.387499999 A	A
3.33%	3.38%	3.43%	3.35%	3.38%	0.385714285 BBB	A
3.64%	3.68%	3.73%	3.68%	3.74%	0.39090909 BBB	BBB
3.64%	0.036799183	0.03730664	0.036774526	0.037423152	0.39090909 BBB	BBB
3.50%	0.035327216	0.035399959	0.035303545	0.035926226	0.39090909 BBB	BBB
3.46%	3.48%	3.50%	3.50%	3.56%	0.387499999 A	A
3.33%	0.033759238	0.034333375	0.033474255	0.033787192	0.385714285 BBB	A
0.29%	0.32%	0.32%	0.34%	0.35%	0.4 BB	BBB
0.29%	0.32%	0.32%	0.34%	0.35%	0.4 BB	BBB
0.30%	0.32%	0.32%	0.34%	0.35%	0.4 A	AA
0.30%	0.32%	0.32%	0.34%	0.35%	0.4 A	AA
0.31%	0.003397995	0.003242143	0.003391071	0.003505	0.4 BBB	A
0.30%	0.33%	0.32%	0.34%	0.35%	0.4 BBB	A
0.30%	0.32%	0.32%	0.34%	0.35%	0.4 A	AA
0.29%	0.31%	0.32%	0.34%	0.35%	0.4 BBB	A
0.30%	0.32%	0.32%	0.34%	0.35%	0.4 A	AA
0.29%	0.31%	0.32%	0.34%	0.35%	0.4 BBB	A
0.30%	0.32%	0.32%	0.34%	0.35%	0.4 A	AA
0.29%	0.31%	0.32%	0.34%	0.35%	0.4 BBB	A
					0.4	
0.29%	0.32%	0.32%	0.34%	0.35%	0.4 BB	BBB
0.29%	0.32%	0.32%	0.34%	0.35%	BB	BBB
0.30%	0.32%	0.32%	0.34%	0.35%	0.4 A	AA
0.29%	0.31%	0.32%	0.34%	0.35%	0.4 BBB	A
0.31%	0.34%	0.32%	0.34%	0.35%	0.4 BBB	A
					0.4	
0.30%	0.32%	0.32%	0.34%	0.35%	0.4 A	AA
0.29%	0.31%	0.32%	0.34%	0.35%	0.4 BBB	A
1.97%	1.97%	1.97%	1.97%	1.97%	0.15	
1.41%	1.46%	1.48%	1.65%	1.50%	0.4 BB	A
1.41%	1.47%	1.48%	1.65%	1.50%	0.4 A	AAA
					0.4	
					0.4	
1.41%	1.47%	1.48%	1.65%	1.50%	0.4 A	AAA
					0.4	
1.41%	0.014650396	0.014816	0.0165	0.014959075	0.4 A	AAA
1.39%	0.014449579	0.014816	0.0165	0.014959075	0.4 BB	A

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
NR	NR	NR	BBB	BBB	NR
NR	NR	NR	A	A	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	BBB	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
			NR		
A	A	A	A	BBB	BBB
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	A	A	A	A	A

BBB	BBB	BBB	A	5 Technology
A	A	A	AA	9 Technology
			NR	Technology
A	A	A	AA	9 Technology
BB	BB	BB	AA	11 Technology
BB	BB	BB	AA	11 Technology
BBB	BBB	BBB	A	5 Technology
A	A	A	AA	9 Technology
A	A	A	AA	9 Technology
BBB	BBB	BBB	A	5 Technology
A	A	A	AA	9 Technology
A	A	A	AA	9 Technology
BBB	BBB	BBB	A	5 Technology
A	A	A	AA	9 Technology
BBB	BBB	BBB	AA	11 Technology
			NR	Technology
A	A	A	AA	9 Technology
			NR	Basic Materials
			NR	3 Basic Materials
			NR	3 Basic Materials
			NR	Basic Materials
BB	BB	BBB	A	4 Consumer Services
BB	BB	BBB	A	3 Consumer Services
BB	BB	BBB	A	4 Consumer Services
A	A	AA	AA	8 Consumer Services
A	A	A	AA	7 Consumer Services
BBB	BBB	A	AA	11 Consumer Services
BBB	BBB	A	AA	11 Consumer Services
A	A	AA	AA	8 Consumer Services
A	A	A	AA	7 Consumer Services
A	A	AA	AA	8 Consumer Services
A	A	A	AA	7 Consumer Services
A	A	AA	AA	8 Consumer Services
A	A	A	AA	7 Consumer Services
A	A	AA	AA	8 Consumer Services
BB	BB	A	A	3 Consumer Services
BB	BB	BBB	A	3 Consumer Services
A	A	AA	AA	8 Consumer Services
A	A	A	AA	7 Consumer Services
BBB	BBB	A	AA	11 Consumer Services
BBB	BBB	A	AA	11 Consumer Services
BBB	BBB	A	AA	11 Consumer Services
A	A	AA	AA	8 Consumer Services
A	A	A	AA	7 Consumer Services
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	6 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	6 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	6 Industrials
			NR	Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	6 Industrials
NR	NR	NR	A	11 Industrials
			NR	Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	6 Industrials
			NR	2 Financials
CCC	NR	NR	A	14 Financials
BB	NR	NR	AA	14 Financials
			NR	Financials
			NR	Financials
BB	NR	NR	AA	14 Financials
			NR	Financials
BB	NR	NR	AA	14 Financials
CCC	NR	NR	A	4 Financials

Europe	Sweden	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB				
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	BBB				
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB				
Europe	United Kingdom		BB	Thin	Thin	Thin	Thin
Europe	United Kingdom		BB	Thin	Thin	Thin	Thin
Europe	United Kingdom		BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	Thin			
Thin	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
	Thin					
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin

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Entity Tier

LNCSGDMR	31-Jul-08 LNC
LNCUSDCR	31-Jul-08 LNC
LNCUSDMM	31-Jul-08 LNC
LNCUSDMR	31-Jul-08 LNC
LNCUSDXR	31-Jul-08 LNC
LNCJPHEURMR	31-Jul-08 LNCJPH
LNCJPHUSDMR	31-Jul-08 LNCJPH
LNCJPHUSDXR	31-Jul-08 LNCJPH
LNCRHUSDMR	31-Jul-08 LNCRH
LNCRHUSDXR	31-Jul-08 LNCRH
LNTAUDCR	31-Jul-08 LNT
LNTAUDMR	31-Jul-08 LNT
LNTCHFMR	31-Jul-08 LNT
LNTEURMM	31-Jul-08 LNT
LNTEURMR	31-Jul-08 LNT
LNTHKDMR	31-Jul-08 LNT
LNTJPYMR	31-Jul-08 LNT
LNTNZDMR	31-Jul-08 LNT
LNTTWDCR	31-Jul-08 LNT
LNTUSDCR	31-Jul-08 LNT
LNTUSDMM	31-Jul-08 LNT
LNTUSDMR	31-Jul-08 LNT
LNTUSDXR	31-Jul-08 LNT
LNT-IntstateP+LUSDMR	31-Jul-08 LNT-IntstateP+L
LNT-ResourcesAUDMR	31-Jul-08 LNT-Resources
LNT-ResourcesCHFMR	31-Jul-08 LNT-Resources
LNT-ResourcesEURCR	31-Jul-08 LNT-Resources
LNT-ResourcesEURMM	31-Jul-08 LNT-Resources
LNT-ResourcesEURMR	31-Jul-08 LNT-Resources
LNT-ResourcesEURXR	31-Jul-08 LNT-Resources
LNT-ResourcesJPYMR	31-Jul-08 LNT-Resources
LNT-ResourcesUSDCR	31-Jul-08 LNT-Resources
LNT-ResourcesUSDMM	31-Jul-08 LNT-Resources
LNT-ResourcesUSDMR	31-Jul-08 LNT-Resources
LNT-ResourcesUSDXR	31-Jul-08 LNT-Resources
LNTVEURMM	31-Jul-08 LNTV
LNTVEURMR	31-Jul-08 LNTV
LNTVUSDCR	31-Jul-08 LNTV
LNTVUSDMM	31-Jul-08 LNTV
LNTVUSDMR	31-Jul-08 LNTV
LNTVUSDXR	31-Jul-08 LNTV
LNTVUSDCR	31-Jul-08 LNTV
LNTVUSDMR	31-Jul-08 LNTV
LNTVUSDXR	31-Jul-08 LNTV
LNXAUDMM	31-Jul-08 LNX
LNXEURCR	31-Jul-08 LNX
LNXEURMM	31-Jul-08 LNX
LNXEURMR	31-Jul-08 LNX
LNXGBPMM	31-Jul-08 LNX
LNXHKDMM	31-Jul-08 LNX
LNXJPYMM	31-Jul-08 LNX
LNXSEKMM	31-Jul-08 LNX
LNXSGDMM	31-Jul-08 LNX
LNXUSDCR	31-Jul-08 LNX
LNXUSDMM	31-Jul-08 LNX
LNXUSDMR	31-Jul-08 LNX
LNXUSDXR	31-Jul-08 LNX
LONZACHFMM	31-Jul-08 LONZA
LONZAEURCR	31-Jul-08 LONZA
LONZAEURMM	31-Jul-08 LONZA
LONZAUSDCR	31-Jul-08 LONZA
LOPROJPYCR	31-Jul-08 LOPRO
LOPROJPYMR	31-Jul-08 LOPRO
LOPROJPYXR	31-Jul-08 LOPRO
LOREALDKKMM	31-Jul-08 LOREAL
LOREALEURCR	31-Jul-08 LOREAL
LOREALEURMM	31-Jul-08 LOREAL
LOREALEURMR	31-Jul-08 LOREAL
LOREALHKDMM	31-Jul-08 LOREAL
LOREALSGDMM	31-Jul-08 LOREAL
LOREALUSDCR	31-Jul-08 LOREAL
LOREALUSDMM	31-Jul-08 LOREAL
LOREALUSDMR	31-Jul-08 LOREAL
LOREALUSDXR	31-Jul-08 LOREAL

Lincoln Natl Corp	5I759F	SNRFOR	SGD
Lincoln Natl Corp	5I759F	SNRFOR	USD
Lincoln Natl Corp	5I759F	SNRFOR	USD
Lincoln Natl Corp	5I759F	SNRFOR	USD
Lincoln Natl Corp	5I759F	SNRFOR	USD
Lincoln JP Hldgs LP	586A9H	SNRFOR	EUR
Lincoln JP Hldgs LP	586A9H	SNRFOR	USD
Lincoln JP Hldgs LP	586A9H	SNRFOR	USD
Lincare Hldgs Inc	5I59GA	SNRFOR	USD
Lincare Hldgs Inc	5I59GA	SNRFOR	USD
Alliant Engy Corp	019G82	SNRFOR	AUD
Alliant Engy Corp	019G82	SNRFOR	AUD
Alliant Engy Corp	019G82	SNRFOR	CHF
Alliant Engy Corp	019G82	SNRFOR	EUR
Alliant Engy Corp	019G82	SNRFOR	EUR
Alliant Engy Corp	019G82	SNRFOR	HKD
Alliant Engy Corp	019G82	SNRFOR	JPY
Alliant Engy Corp	019G82	SNRFOR	NZD
Alliant Engy Corp	019G82	SNRFOR	TWD
Alliant Engy Corp	019G82	SNRFOR	USD
Alliant Engy Corp	019G82	SNRFOR	USD
Alliant Engy Corp	019G82	SNRFOR	USD
Alliant Engy Corp	019G82	SNRFOR	USD
Intst Pwr & Lt Co	4A7177	SNRFOR	USD
Alliant Engy Res Inc	019G83	SNRFOR	AUD
Alliant Engy Res Inc	019G83	SNRFOR	CHF
Alliant Engy Res Inc	019G83	SNRFOR	EUR
Alliant Engy Res Inc	019G83	SNRFOR	EUR
Alliant Engy Res Inc	019G83	SNRFOR	EUR
Alliant Engy Res Inc	019G83	SNRFOR	EUR
Alliant Engy Res Inc	019G83	SNRFOR	JPY
Alliant Engy Res Inc	019G83	SNRFOR	USD
Alliant Engy Res Inc	019G83	SNRFOR	USD
Alliant Engy Res Inc	019G83	SNRFOR	USD
Alliant Engy Res Inc	019G83	SNRFOR	USD
LIN Television Corp	5I59ED	SNRFOR	EUR
LIN Television Corp	5I59ED	SNRFOR	EUR
LIN Television Corp	5I59ED	SNRFOR	USD
LIN Television Corp	5I59ED	SNRFOR	USD
LIN Television Corp	5I59ED	SNRFOR	USD
LIN Television Corp	5I59ED	SNRFOR	USD
LIN Television Corp	5I59ED	SUBLT2	USD
LIN Television Corp	5I59ED	SUBLT2	USD
LIN Television Corp	5I59ED	SUBLT2	USD
Lanxess	DI535D	SNRFOR	AUD
Lanxess	DI535D	SNRFOR	EUR
Lanxess	DI535D	SNRFOR	EUR
Lanxess	DI535D	SNRFOR	EUR
Lanxess	DI535D	SNRFOR	GBP
Lanxess	DI535D	SNRFOR	HKD
Lanxess	DI535D	SNRFOR	JPY
Lanxess	DI535D	SNRFOR	SEK
Lanxess	DI535D	SNRFOR	SGD
Lanxess	DI535D	SNRFOR	USD
Lanxess	DI535D	SNRFOR	USD
Lanxess	DI535D	SNRFOR	USD
Lanxess	DI535D	SNRFOR	USD
Lonza Group Ag	HM557H	SNRFOR	CHF
Lonza Group Ag	HM557H	SNRFOR	EUR
Lonza Group Ag	HM557H	SNRFOR	EUR
Lonza Group Ag	HM557H	SNRFOR	USD
Lopro Corp	JMCA17	SNRFOR	JPY
Lopro Corp	JMCA17	SNRFOR	JPY
Lopro Corp	JMCA17	SNRFOR	JPY
L'Oreal	FKD95D	SNRFOR	DKK
L'Oreal	FKD95D	SNRFOR	EUR
L'Oreal	FKD95D	SNRFOR	EUR
L'Oreal	FKD95D	SNRFOR	EUR
L'Oreal	FKD95D	SNRFOR	HKD
L'Oreal	FKD95D	SNRFOR	SGD
L'Oreal	FKD95D	SNRFOR	USD
L'Oreal	FKD95D	SNRFOR	USD
L'Oreal	FKD95D	SNRFOR	USD
L'Oreal	FKD95D	SNRFOR	USD

MR	Composite	0.010473031	0.010556545	0.011866212	0.012180825	0.012924941	0.013492446
CR	Composite	0.01103029	0.011112152	0.012496111	0.012821921	0.013605201	0.014202575
MM	Composite						
MR	Composite	1.05%	1.06%	1.19%	1.22%	1.29%	1.35%
XR	Composite	1.01%	1.02%	1.14%	1.17%	1.24%	1.30%
MR	Composite						
MR	Composite	0.23%	0.23%	0.23%	0.23%	0.23%	0.23%
XR	Composite						
MR	Composite	0.38%	0.38%	0.53%	0.58%	0.82%	1.02%
XR	Composite	0.38%	0.38%	0.53%	0.58%	0.82%	1.02%
CR	Composite	0.33%	0.37%	0.35%	0.41%	0.48%	0.53%
MR	Composite	0.33%	0.37%	0.35%	0.41%	0.48%	0.53%
MR	Composite	0.33%	0.36%	0.35%	0.40%	0.48%	0.53%
MM	Composite						
MR	Composite	0.33%	0.36%	0.35%	0.40%	0.48%	0.53%
MR	Composite	0.33%	0.36%	0.35%	0.40%	0.48%	0.53%
MR	Composite	0.33%	0.37%	0.35%	0.41%	0.48%	0.53%
MR	Composite	0.33%	0.36%	0.35%	0.40%	0.48%	0.53%
CR	Composite	0.34%	0.39%	0.37%	0.43%	0.51%	0.55%
CR	Composite	0.34%	0.39%	0.37%	0.43%	0.51%	0.55%
MM	Composite						
MR	Composite	0.33%	0.36%	0.35%	0.40%	0.48%	0.53%
XR	Composite	0.32%	0.35%	0.34%	0.39%	0.46%	0.51%
MR	Composite	0.004293	0.004293	0.004293	0.004293	0.004293	0.004293
MR	Composite	0.0016255	0.0021725	0.002961143	0.003588833	0.004395571	0.004893625
MR	Composite	0.0016255	0.002107	0.002961143	0.0035266	0.004344833	0.0047415
CR	Composite	0.001711053	0.002217895	0.003116992	0.003712211	0.004573509	0.005049474
MM	Composite						
MR	Composite	0.0016255	0.002107	0.002961143	0.0035266	0.004344833	0.0047415
XR	Composite						
MR	Composite	0.16%	0.22%	0.30%	0.36%	0.44%	0.49%
CR	Composite	0.17%	0.22%	0.31%	0.37%	0.46%	0.50%
MM	Composite						
MR	Composite	0.16%	0.21%	0.30%	0.35%	0.43%	0.47%
XR	Composite	0.16%	0.20%	0.29%	0.34%	0.42%	0.46%
MM	Composite						
MR	Composite						
CR	Composite	2.61%	2.61%	3.16%	3.11%	3.71%	3.92%
MM	Composite						
MR	Composite	2.61%	2.61%	3.16%	3.11%	3.71%	3.92%
XR	Composite	2.61%	2.61%	3.16%	3.11%	3.71%	3.92%
CR	Composite						
MR	Composite	4.95%	4.95%	4.95%	4.95%	5.57%	5.58%
XR	Composite	0.0495	0.0495	0.0495	0.0495	0.055667722	0.053769113
MM	Composite	0.004982614	0.00596713	0.008245229	0.010279215	0.011798789	0.013292857
CR	Composite	0.52%	0.62%	0.86%	1.07%	1.23%	1.39%
MM	Composite	0.50%	0.59%	0.82%	1.03%	1.18%	1.33%
MR	Composite	0.49%	0.59%	0.82%	1.02%	1.17%	1.32%
MM	Composite	0.50%	0.59%	0.82%	1.03%	1.18%	1.33%
MM	Composite	0.004982614	0.005948143	0.008247248	0.010274016	0.011810468	0.0133
MM	Composite	0.50%	0.60%	0.82%	1.03%	1.18%	1.33%
MM	Composite	0.50%	0.59%	0.82%	1.03%	1.18%	1.33%
MM	Composite	0.50%	0.59%	0.82%	1.03%	1.18%	1.33%
CR	Composite	0.52%	0.62%	0.86%	1.07%	1.23%	1.39%
MM	Composite	0.50%	0.59%	0.82%	1.03%	1.18%	1.33%
MR	Composite	0.49%	0.59%	0.82%	1.02%	1.17%	1.32%
XR	Composite						
MM	Composite	0.74%	0.74%	0.74%	0.74%	0.98%	0.98%
CR	Composite	0.74%	0.74%	0.74%	0.74%	0.98%	0.98%
MM	Composite	0.74%	0.74%	0.74%	0.74%	0.98%	0.98%
CR	Composite						
CR	Composite	0.0944915	0.0944915	0.0999495	0.135328383	0.119151	0.138728054
MR	Composite						
XR	Composite	9.45%	9.45%	9.99%	13.53%	11.92%	13.87%
MM	Composite	0.001081588	0.001700946	0.002079512	0.002588068	0.00313225	0.003843678
CR	Composite	0.001081588	0.001771819	0.002166158	0.002588068	0.00326276	0.004003831
MM	Composite	0.001081588	0.001700946	0.002079512	0.002588068	0.00313225	0.003843678
MR	Composite	0.11%	0.17%	0.22%	0.26%	0.33%	0.38%
MM	Composite	0.11%	0.17%	0.21%	0.26%	0.31%	0.38%
MM	Composite	0.11%	0.17%	0.21%	0.26%	0.31%	0.38%
CR	Composite	0.001081588	0.001771819	0.002166158	0.002588068	0.00326276	0.004003831
MM	Composite	0.001081588	0.001700946	0.002079512	0.002588068	0.00313225	0.003843678
MR	Composite						
XR	Composite						

1.41%	0.014650396	0.014816	0.0165	0.014959075	0.4 A	AAA
1.49%	0.015421469	0.015595789	0.0165	0.014959075	0.4 BBB	AA
					0.4	
1.41%	1.47%	1.48%	1.65%	1.50%	0.4 A	AAA
1.36%	1.41%	1.43%	1.65%	1.50%	0.4 BBB	AA
					0.4	
0.23%	0.23%	0.23%	0.23%	0.23%	0.4	
					0.4	
1.06%	1.17%	1.17%	1.17%	1.17%	0.4	NR
1.06%	1.17%	1.17%	1.17%	1.17%	0.4	NR
0.57%	0.65%	0.74%	0.74%	0.85%	0.4 B	BB
0.57%	0.65%	0.74%	0.74%	0.85%	0.4 B	BB
0.57%	0.65%	0.74%	0.74%	0.85%	0.4 BBB	A
					0.4	
0.57%	0.65%	0.74%	0.74%	0.85%	0.4 BBB	A
0.57%	0.65%	0.74%	0.74%	0.85%	0.4 BBB	A
0.57%	0.65%	0.74%	0.74%	0.85%	0.4 B	BB
0.57%	0.65%	0.74%	0.74%	0.85%	0.4 BBB	A
0.60%	0.68%	0.78%	0.78%	0.85%	0.4 BB	BBB
0.60%	0.68%	0.78%	0.78%	0.85%	0.4 BB	BBB
					0.4	
0.57%	0.65%	0.74%	0.74%	0.85%	0.4 BBB	A
0.55%	0.62%	0.71%	0.71%	0.85%	0.4 BB	BBB
0.004293	0.004293	0.004293	0.004293	0.004293	0.4	
0.54%	0.005974625	0.005121758	0.005206	0.006807158	0.4 BB	BB
0.54%	0.005828833	0.005121758	0.005206	0.006807158	0.4 A	BBB
0.57%	0.006162526	0.005121758	0.00548	0.006807158	0.4 BBB	BB
					0.4	
0.54%	0.005828833	0.005121758	0.005206	0.006807158	0.4 A	BBB
					0.4	
0.54%	0.60%	0.51%	0.52%	0.68%	0.4 BB	BB
0.57%	0.62%	0.51%	0.55%	0.68%	0.4 BBB	BB
					0.4	
0.54%	0.58%	0.51%	0.52%	0.68%	0.4 A	BBB
0.52%	0.56%	0.51%	0.50%	0.68%	0.4 BBB	BB
					0.39	
					0.39	
4.36%	4.53%	4.94%	4.59%	5.18%	0.39	NR
					0.39	
4.36%	4.53%	4.94%	4.59%	5.18%	0.39	NR
4.36%	4.53%	4.94%	4.59%	5.18%	0.4	NR
					0.2	
5.57%	5.57%	5.57%	5.57%	5.57%	0.2	
0.055667722	0.055667722	0.055667722	0.055667722	0.055667722	0.2	
1.39%	0.0145125	0.014212868	0.015992305	0.015066066	0.4 BB	BBB
1.45%	1.51%	1.42%	1.60%	1.51%	0.4 BBB	A
1.39%	1.45%	1.42%	1.60%	1.51%	0.4 A	AA
1.37%	1.44%	1.42%	1.60%	1.51%	0.4 BBB	A
1.39%	1.45%	1.42%	1.60%	1.51%	0.4 A	AA
1.39%	0.0145125	0.014212868	0.015992305	0.015066066	0.4 A	AA
1.39%	1.45%	1.42%	1.60%	1.51%	0.4 BB	BBB
1.39%	1.45%	1.42%	1.60%	1.51%	0.4 A	AA
1.39%	1.45%	1.42%	1.60%	1.51%	0.4 A	AA
1.45%	1.51%	1.42%	1.60%	1.51%	0.4 BBB	A
1.39%	1.45%	1.42%	1.60%	1.51%	0.4 A	AA
1.37%	1.44%	1.42%	1.60%	1.51%	0.4 BBB	A
					0.4	
0.98%	0.98%	0.98%	0.98%	0.98%	0.4	
0.98%	0.98%	0.98%	0.98%	0.98%	0.4	
0.98%	0.98%	0.98%	0.98%	0.98%	0.4	
					0.4	
13.06%	0.133527208	0.133527208	0.133527208	0.133527208	0.3	NR
					0.3	
13.06%	13.35%	13.35%	13.35%	13.35%	0.3	NR
0.46%	0.00479375	0.00566	0.004978	0.004569	0.4 NR	A
0.47%	0.00496849	0.005895833	0.004978	0.004569	0.4 NR	BBB
0.46%	0.00479375	0.00566	0.004978	0.004569	0.4 NR	A
0.45%	0.47%	0.56%	0.50%	0.46%	0.4 NR	BBB
0.46%	0.48%	0.57%	0.50%	0.46%	0.4 NR	A
0.46%	0.48%	0.57%	0.50%	0.46%	0.4 NR	A
0.47%	0.00496849	0.005895833	0.004978	0.004569	0.4 NR	BBB
0.46%	0.00479375	0.00566	0.004978	0.004569	0.4 NR	A
					0.4	
					0.4	

AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
				NR	
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	BBB	BB	BB	BB	CCC
B	BBB	BB	BB	BB	CCC
BBB	AA	A	A	A	BB
BBB	AA	A	A	A	BB
BBB	AA	A	A	A	BB
B	BBB	BB	BB	BB	CCC
BBB	AA	A	A	A	BB
BB	A	BBB	BBB	BBB	B
BB	A	BBB	BBB	BBB	B
BBB	AA	A	A	A	BB
BB	A	BBB	BBB	BBB	B
			NR		
BBB	BBB	BBB	B	BBB	B
AA	A	AA	AA	AA	AA
A	BBB	A	BBB	A	BB
AA	A	AA	AA	AA	AA
BBB	BBB	BBB	B	BBB	B
A	BBB	A	BBB	A	BB
AA	A	AA	AA	AA	AA
A	BBB	A	BBB	A	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		BBB		NR
	NR		A		NR
A	A	BBB	A	A	BBB
AA	AA	A	AA	AA	A
AAA	AAA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
AAA	AAA	AA	AAA	AAA	AA
AAA	AAA	AA	AAA	AAA	AA
A	A	BBB	A	A	BBB
AAA	AAA	AA	AAA	AAA	AA
AAA	AAA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
AAA	AAA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
	NR		NR		
	NR		NR		
	NR		NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	NR	A	BBB	BBB	BBB
BBB	NR	BB	BB	BB	BB
A	NR	A	BBB	BBB	BBB
BBB	NR	BB	BB	BB	BB
A	NR	A	BBB	BBB	BBB
A	NR	A	BBB	BBB	BBB
BBB	NR	BB	BB	BB	BB
A	NR	A	BBB	BBB	BBB

BB	NR	NR	AA	14 Financials
B	NR	NR	AA	14 Financials
			NR	Financials
BB	NR	NR	AA	14 Financials
B	NR	NR	AA	14 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Health Care
			NR	2 Health Care
CCC	B	NR	BBB	5 Utilities
CCC	B	NR	BBB	5 Utilities
BB	BBB	NR	BBB	5 Utilities
			NR	Utilities
BB	BBB	NR	BBB	5 Utilities
BB	BBB	NR	BBB	5 Utilities
CCC	B	NR	BBB	5 Utilities
BB	BBB	NR	BBB	5 Utilities
B	BB	NR	BBB	5 Utilities
B	BB	NR	BBB	5 Utilities
			NR	Utilities
BB	BBB	NR	BBB	5 Utilities
B	BB	NR	BBB	5 Utilities
			NR	2 Utilities
NR	BB	NR	A	8 Utilities
NR	A	NR	A	6 Utilities
NR	BBB	NR	A	7 Utilities
			NR	Utilities
NR	A	NR	A	6 Utilities
			NR	Utilities
NR	BB	NR	A	8 Utilities
NR	BBB	NR	A	7 Utilities
			NR	Utilities
NR	A	NR	A	6 Utilities
NR	BBB	NR	A	7 Utilities
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
NR	NR	NR	AA	14 Basic Materials
NR	NR	NR	AA	14 Basic Materials
NR	NR	NR	AA	13 Basic Materials
NR	NR	NR	AA	14 Basic Materials
NR	NR	NR	AA	13 Basic Materials
NR	NR	NR	AA	13 Basic Materials
NR	NR	NR	AA	14 Basic Materials
NR	NR	NR	AA	13 Basic Materials
NR	NR	NR	AA	13 Basic Materials
NR	NR	NR	AA	14 Basic Materials
NR	NR	NR	AA	13 Basic Materials
NR	NR	NR	AA	14 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
BB	NR	NR	BBB	5 Consumer Goods
B	NR	NR	BBB	5 Consumer Goods
BB	NR	NR	BBB	5 Consumer Goods
B	NR	NR	BBB	5 Consumer Goods
BB	NR	NR	BBB	5 Consumer Goods
BB	NR	NR	BBB	5 Consumer Goods
B	NR	NR	BBB	5 Consumer Goods
BB	NR	NR	BBB	5 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods

N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States		A		Thin	Thin	Thin
N.Amer	United States		A		Thin	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB				
Europe	Switzerland		BBB				Thin
Europe	Switzerland		BBB				Thin
Europe	Switzerland		BBB				Thin
Europe	Switzerland		BBB				
Asia	Japan	BB	B		Thin	Thin	Thin
Asia	Japan	BB	B				
Asia	Japan	BB	B		Thin	Thin	Thin
Europe	France		A	Thin	CcyGrp	CcyGrp	Thin
Europe	France		A	Thin	DocAdj	DocAdj	Thin
Europe	France		A	Thin	CcyGrp	CcyGrp	Thin
Europe	France		A	Thin	DocAdj	DocAdj	Thin
Europe	France		A	Thin	CcyGrp	CcyGrp	Thin
Europe	France		A	Thin	CcyGrp	CcyGrp	Thin
Europe	France		A	Thin	DocAdj	DocAdj	Thin
Europe	France		A	Thin	CcyGrp	CcyGrp	Thin
Europe	France		A				
Europe	France		A				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
		Thin				
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
	DocAdj		Thin			
	CcyGrp		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
	Thin					
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
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LORFP-FranceAUDCR	31-Jul-08 LORFP-France
LORFP-FranceCHFCR	31-Jul-08 LORFP-France
LORFP-FranceCHFMM	31-Jul-08 LORFP-France
LORFP-FranceEURCR	31-Jul-08 LORFP-France
LORFP-FranceEURMM	31-Jul-08 LORFP-France
LORFP-FranceEURMR	31-Jul-08 LORFP-France
LORFP-FranceEURXR	31-Jul-08 LORFP-France
LORFP-FranceGBPCR	31-Jul-08 LORFP-France
LORFP-FranceGBPMM	31-Jul-08 LORFP-France
LORFP-FranceJPYCR	31-Jul-08 LORFP-France
LORFP-FranceJPYMM	31-Jul-08 LORFP-France
LORFP-FranceUSDCR	31-Jul-08 LORFP-France
LORFP-FranceUSDMM	31-Jul-08 LORFP-France
LORFP-FranceUSDMR	31-Jul-08 LORFP-France
LORFP-FranceUSDXR	31-Jul-08 LORFP-France
LOTTOEURCR	31-Jul-08 LOTTO
LOTTOEURMM	31-Jul-08 LOTTO
LOTTOUSDMM	31-Jul-08 LOTTO
LOWAUDMR	31-Jul-08 LOW
LOWCHFMR	31-Jul-08 LOW
LOWEURCR	31-Jul-08 LOW
LOWEURMM	31-Jul-08 LOW
LOWEURMR	31-Jul-08 LOW
LOWEURXR	31-Jul-08 LOW
LOWGBPCR	31-Jul-08 LOW
LOWGBPMM	31-Jul-08 LOW
LOWGBPMR	31-Jul-08 LOW
LOWGBPXR	31-Jul-08 LOW
LOWHKDMR	31-Jul-08 LOW
LOWJPYMR	31-Jul-08 LOW
LOWSGDMR	31-Jul-08 LOW
LOWTWDMR	31-Jul-08 LOW
LOWUSDCR	31-Jul-08 LOW
LOWUSDMM	31-Jul-08 LOW
LOWUSDMR	31-Jul-08 LOW
LOWUSDXR	31-Jul-08 LOW
LPCEURCR	31-Jul-08 LPC
LPCEURMM	31-Jul-08 LPC
LPCEURXR	31-Jul-08 LPC
LPCGBPCR	31-Jul-08 LPC
LPCGBPMM	31-Jul-08 LPC
LPXAUDMR	31-Jul-08 LPX
LPXAUDXR	31-Jul-08 LPX
LPXCADMR	31-Jul-08 LPX
LPXEURCR	31-Jul-08 LPX
LPXEURMM	31-Jul-08 LPX
LPXEURMR	31-Jul-08 LPX
LPXEURXR	31-Jul-08 LPX
LPXHKDMR	31-Jul-08 LPX
LPXJPYMR	31-Jul-08 LPX
LPXJPYXR	31-Jul-08 LPX
LPXSGDMR	31-Jul-08 LPX
LPXTWDMR	31-Jul-08 LPX
LPXTWDXR	31-Jul-08 LPX
LPXUSDCR	31-Jul-08 LPX
LPXUSDMM	31-Jul-08 LPX
LPXUSDMR	31-Jul-08 LPX
LPXUSDXR	31-Jul-08 LPX
LQIEURMR	31-Jul-08 LQI
LQIEURXR	31-Jul-08 LQI
LQIUSDCR	31-Jul-08 LQI
LQIUSDMR	31-Jul-08 LQI
LQIUSDXR	31-Jul-08 LQI
LRPAUDCR	31-Jul-08 LRP
LRPAUDMM	31-Jul-08 LRP
LRPCHFCR	31-Jul-08 LRP
LRPCHFMM	31-Jul-08 LRP
LRPEURCR	31-Jul-08 LRP
LRPEURMM	31-Jul-08 LRP
LRPEURXR	31-Jul-08 LRP
LRPGBPCR	31-Jul-08 LRP
LRPGBPMM	31-Jul-08 LRP
LRPHKDCR	31-Jul-08 LRP
LRPHKDMM	31-Jul-08 LRP

Arcelor France	FF39EN	SNRFOR	AUD
Arcelor France	FF39EN	SNRFOR	CHF
Arcelor France	FF39EN	SNRFOR	CHF
Arcelor France	FF39EN	SNRFOR	EUR
Arcelor France	FF39EN	SNRFOR	EUR
Arcelor France	FF39EN	SNRFOR	EUR
Arcelor France	FF39EN	SNRFOR	EUR
Arcelor France	FF39EN	SNRFOR	GBP
Arcelor France	FF39EN	SNRFOR	GBP
Arcelor France	FF39EN	SNRFOR	JPY
Arcelor France	FF39EN	SNRFOR	JPY
Arcelor France	FF39EN	SNRFOR	USD
Arcelor France	FF39EN	SNRFOR	USD
Arcelor France	FF39EN	SNRFOR	USD
Arcelor France	FF39EN	SNRFOR	USD
LOTTOMATICA SPA	TZ9584	SNRFOR	EUR
LOTTOMATICA SPA	TZ9584	SNRFOR	EUR
LOTTOMATICA SPA	TZ9584	SNRFOR	USD
Lowes Cos Inc	59CEC7	SNRFOR	AUD
Lowes Cos Inc	59CEC7	SNRFOR	CHF
Lowes Cos Inc	59CEC7	SNRFOR	EUR
Lowes Cos Inc	59CEC7	SNRFOR	EUR
Lowes Cos Inc	59CEC7	SNRFOR	EUR
Lowes Cos Inc	59CEC7	SNRFOR	EUR
Lowes Cos Inc	59CEC7	SNRFOR	GBP
Lowes Cos Inc	59CEC7	SNRFOR	GBP
Lowes Cos Inc	59CEC7	SNRFOR	GBP
Lowes Cos Inc	59CEC7	SNRFOR	GBP
Lowes Cos Inc	59CEC7	SNRFOR	HKD
Lowes Cos Inc	59CEC7	SNRFOR	JPY
Lowes Cos Inc	59CEC7	SNRFOR	SGD
Lowes Cos Inc	59CEC7	SNRFOR	TWD
Lowes Cos Inc	59CEC7	SNRFOR	USD
Lowes Cos Inc	59CEC7	SNRFOR	USD
Lowes Cos Inc	59CEC7	SNRFOR	USD
Lowes Cos Inc	59CEC7	SNRFOR	USD
LeasePlan Corp NV	NS84AW	SNRFOR	EUR
LeasePlan Corp NV	NS84AW	SNRFOR	EUR
LeasePlan Corp NV	NS84AW	SNRFOR	EUR
LeasePlan Corp NV	NS84AW	SNRFOR	GBP
LeasePlan Corp NV	NS84AW	SNRFOR	GBP
LA Pac Corp	59A97B	SNRFOR	AUD
LA Pac Corp	59A97B	SNRFOR	AUD
LA Pac Corp	59A97B	SNRFOR	CAD
LA Pac Corp	59A97B	SNRFOR	EUR
LA Pac Corp	59A97B	SNRFOR	EUR
LA Pac Corp	59A97B	SNRFOR	EUR
LA Pac Corp	59A97B	SNRFOR	EUR
LA Pac Corp	59A97B	SNRFOR	HKD
LA Pac Corp	59A97B	SNRFOR	JPY
LA Pac Corp	59A97B	SNRFOR	JPY
LA Pac Corp	59A97B	SNRFOR	SGD
LA Pac Corp	59A97B	SNRFOR	TWD
LA Pac Corp	59A97B	SNRFOR	TWD
LA Pac Corp	59A97B	SNRFOR	USD
LA Pac Corp	59A97B	SNRFOR	USD
LA Pac Corp	59A97B	SNRFOR	USD
LA Pac Corp	59A97B	SNRFOR	USD
LA QUINTA Corp	5F45A3	SNRFOR	EUR
LA QUINTA Corp	5F45A3	SNRFOR	EUR
LA QUINTA Corp	5F45A3	SNRFOR	USD
LA QUINTA Corp	5F45A3	SNRFOR	USD
LA QUINTA Corp	5F45A3	SNRFOR	USD
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	AUD
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	AUD
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	CHF
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	CHF
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	EUR
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	EUR
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	EUR
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	GBP
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	GBP
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	HKD
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	HKD

CR	Composite						
CR	Composite	0.57%	0.98%	1.29%	1.40%	1.57%	1.69%
MM	Composite	0.57%	1.02%	1.24%	1.35%	1.51%	1.62%
CR	Composite	0.00565	0.0097725	0.01294375	0.013992708	0.015730944	0.016898125
MM	Composite	0.00565	0.010164	0.012426	0.0135	0.015101707	0.0162222
MR	Composite	0.00565	0.010058125	0.012296563	0.013293073	0.014944397	0.016053219
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.00565	0.0095184	0.012583333	0.013658333	0.015299	0.016545
MM	Composite	0.57%	0.95%	1.26%	1.37%	1.53%	1.65%
CR	Composite	0.00565	0.0097725	0.01294375	0.013992708	0.015730944	0.016898125
MM	Composite	0.57%	1.02%	1.24%	1.35%	1.51%	1.62%
MR	Composite	0.57%	1.01%	1.23%	1.33%	1.49%	1.61%
XR	Composite						
CR	Composite	1.20%	1.20%	1.20%	1.20%	1.70%	1.70%
MM	Composite	1.20%	1.20%	1.20%	1.20%	1.70%	1.70%
MM	Composite	1.20%	1.20%	1.20%	1.20%	1.70%	1.70%
MR	Composite	0.27%	0.34%	0.41%	0.50%	0.58%	0.67%
MR	Composite	0.27%	0.34%	0.41%	0.50%	0.58%	0.67%
CR	Composite	0.28%	0.36%	0.44%	0.52%	0.61%	0.70%
MM	Composite	0.27%	0.35%	0.42%	0.50%	0.58%	0.67%
MR	Composite	0.27%	0.34%	0.41%	0.50%	0.58%	0.67%
XR	Composite	0.26%	0.33%	0.40%	0.48%	0.56%	0.64%
CR	Composite						
MM	Composite						
MR	Composite	0.27%	0.34%	0.41%	0.50%	0.58%	0.67%
XR	Composite	0.26%	0.33%	0.40%	0.48%	0.56%	0.64%
MR	Composite	0.00268275	0.003388429	0.004141421	0.004973355	0.005764808	0.006662191
MR	Composite	0.27%	0.34%	0.41%	0.50%	0.58%	0.67%
MR	Composite	0.27%	0.34%	0.41%	0.50%	0.58%	0.67%
MR	Composite	0.27%	0.34%	0.41%	0.50%	0.58%	0.67%
CR	Composite	0.28%	0.36%	0.44%	0.52%	0.61%	0.70%
MM	Composite						
MR	Composite	0.00268275	0.003388429	0.004141421	0.004973355	0.005764808	0.006662191
XR	Composite	0.26%	0.33%	0.40%	0.48%	0.56%	0.64%
CR	Composite						
MM	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	5.34%	6.05%	5.93%	6.10%	6.06%	6.04%
XR	Composite	5.34%	6.05%	5.93%	6.10%	6.06%	6.04%
MR	Composite	5.05%	6.15%	6.19%	6.19%	6.15%	6.09%
CR	Composite	5.32%	6.45%	6.39%	6.56%	6.50%	6.46%
MM	Composite	5.11%	6.19%	6.14%	6.30%	6.24%	6.21%
MR	Composite	5.05%	6.15%	6.19%	6.19%	6.15%	6.09%
XR	Composite	5.15%	5.85%	5.83%	6.03%	5.96%	5.96%
MR	Composite	5.05%	6.15%	6.19%	6.19%	6.15%	6.09%
MR	Composite	5.34%	6.05%	5.93%	6.10%	6.14%	6.13%
XR	Composite	0.053377349	0.060510542	0.059260366	0.060969701	0.059094411	0.059034246
MR	Composite	5.05%	6.15%	6.19%	6.19%	6.15%	6.09%
MR	Composite	5.05%	6.15%	6.19%	6.19%	6.15%	6.09%
XR	Composite	5.15%	5.85%	5.83%	6.03%	5.96%	5.96%
CR	Composite	5.32%	6.45%	6.39%	6.56%	6.50%	6.46%
MM	Composite	5.11%	6.19%	6.14%	6.30%	6.24%	6.21%
MR	Composite	5.05%	6.15%	6.19%	6.19%	6.15%	6.09%
XR	Composite	5.15%	5.85%	5.83%	6.03%	5.96%	5.96%
MR	Composite	0.16%	0.21%	0.35%	0.54%	0.68%	0.81%
XR	Composite						
CR	Composite	0.16%	0.22%	0.37%	0.60%	0.72%	0.85%
MR	Composite	0.16%	0.21%	0.35%	0.54%	0.68%	0.81%
XR	Composite	0.16%	0.20%	0.34%	0.52%	0.68%	0.79%
CR	Composite	0.0029235	0.0029235	0.004739719	0.006349	0.006428733	0.006708532
MM	Composite	0.0029235	0.0029235	0.004739719	0.006349	0.006428733	0.006708532
CR	Composite	0.29%	0.29%	0.47%	0.63%	0.67%	0.70%
MM	Composite	0.29%	0.29%	0.47%	0.63%	0.64%	0.67%
CR	Composite	0.29%	0.29%	0.47%	0.63%	0.67%	0.70%
MM	Composite	0.29%	0.29%	0.47%	0.63%	0.64%	0.67%
XR	Composite	0.0029235	0.0029235	0.004739719	0.006349	0.006127386	0.00639407
CR	Composite	0.29%	0.29%	0.47%	0.63%	0.67%	0.70%
MM	Composite	0.29%	0.29%	0.47%	0.63%	0.64%	0.67%
CR	Composite	0.29%	0.29%	0.47%	0.63%	0.67%	0.70%
MM	Composite	0.29%	0.29%	0.47%	0.63%	0.64%	0.67%

					0.388750002		
1.74%	1.84%	1.25%	1.27%	1.19%	0.4	NR	BB
1.67%	1.77%	1.25%	1.27%	1.19%	0.387142859	NR	BBB
1.74%	0.0184375	0.012516887	0.012708609	0.01185	0.4	NR	BB
1.67%	0.0177	0.012516887	0.012708609	0.01185	0.387142859	NR	BBB
1.66%	0.017515625	0.012516887	0.012708609	0.01185	0.388750002	NR	BB
					0.388750002		
					0.4		
					0.387142859		
1.71%	0.017933333	0.012516887	0.012708609	0.01185	0.388750002	NR	B
1.71%	1.79%	1.25%	1.27%	1.19%	0.388750002	NR	B
1.74%	0.0184375	0.012516887	0.012708609	0.01185	0.4	NR	BB
1.67%	1.77%	1.25%	1.27%	1.19%	0.387142859	NR	BBB
1.66%	1.75%	1.25%	1.27%	1.19%	0.388750002	NR	BB
					0.388750002		
0.73%	0.85%	0.85%	0.85%	0.85%	0.4		
0.73%	0.85%	0.85%	0.85%	0.85%	0.4		
0.73%	0.85%	0.85%	0.85%	0.85%	0.4		
0.68%	0.70%	0.95%	0.82%	1.05%	0.4	BB	BBB
0.68%	0.70%	0.95%	0.84%	1.05%	0.4	A	AA
0.71%	0.73%	0.95%	0.89%	1.05%	0.4	BBB	A
0.68%	0.70%	0.95%	0.85%	1.05%	0.4	BBB	A
0.68%	0.70%	0.95%	0.84%	1.05%	0.4	A	AA
0.65%	0.67%	0.95%	0.81%	1.05%	0.4	BBB	A
					0.4		
					0.4		
0.68%	0.70%	0.95%	0.84%	1.05%	0.4	A	AA
0.65%	0.67%	0.95%	0.81%	1.05%	0.4	BBB	A
0.68%	0.006973321	0.00945	0.008425683	0.010474951	0.4	A	AA
0.68%	0.70%	0.95%	0.82%	1.05%	0.4	BB	BBB
0.68%	0.70%	0.95%	0.84%	1.05%	0.4	A	AA
0.68%	0.70%	0.95%	0.84%	1.05%	0.4	A	AA
0.71%	0.73%	0.95%	0.89%	1.05%	0.4	BBB	A
					0.4		
0.68%	0.006973321	0.00945	0.008425683	0.010474951	0.4	A	AA
0.65%	0.67%	0.95%	0.81%	1.05%	0.4	BBB	A
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
5.74%	5.45%	5.55%	5.52%	5.57%	0.4	BBB	BBB
5.74%	5.45%	5.55%	5.52%	5.57%	0.4	BBB	BBB
5.76%	5.46%	5.52%	5.55%	5.63%	0.4	A	AA
6.08%	5.75%	5.84%	5.83%	5.86%	0.4	A	A
5.84%	5.52%	5.60%	5.59%	5.62%	0.4	A	A
5.76%	5.46%	5.52%	5.55%	5.63%	0.4	A	AA
5.60%	5.25%	5.34%	5.33%	5.26%	0.4	A	AA
5.76%	5.46%	5.52%	5.55%	5.63%	0.4	A	AA
5.92%	5.66%	5.55%	5.52%	5.57%	0.4	BBB	BBB
5.70%	0.054515663	0.05545335	0.055202986	0.055692023	0.4	BBB	BBB
5.76%	5.46%	5.52%	5.55%	5.63%	0.4	A	AA
5.76%	5.46%	5.52%	5.55%	5.63%	0.4	A	AA
5.60%	5.25%	5.34%	5.33%	5.26%	0.4	A	AA
6.08%	5.75%	5.84%	5.83%	5.86%	0.4	A	A
5.84%	5.52%	5.60%	5.59%	5.62%	0.4	A	A
5.76%	5.46%	5.52%	5.55%	5.63%	0.4	A	AA
5.60%	5.25%	5.34%	5.33%	5.26%	0.4	A	AA
0.94%	0.98%	0.98%	1.04%	0.98%	0.4	NR	BBB
					0.4		
0.99%	0.98%	0.98%	1.04%	0.98%	0.4	NR	BBB
0.94%	0.98%	0.98%	1.04%	0.98%	0.4	NR	BBB
0.88%	0.98%	0.98%	1.04%	0.98%	0.4	NR	A
0.69%	0.0071515	0.0071515	0.0071515	0.0071515	0.416666667		NR
0.69%	0.0071515	0.0071515	0.0071515	0.0071515	0.416666667		NR
0.69%	0.72%	0.72%	0.72%	0.72%	0.416666667		NR
0.69%	0.72%	0.72%	0.72%	0.72%	0.4		NR
0.69%	0.72%	0.72%	0.72%	0.72%	0.416666667		NR
0.69%	0.72%	0.72%	0.72%	0.72%	0.4		NR
0.69%	0.0071515	0.0071515	0.0071515	0.0071515	0.416666667		NR
0.69%	0.72%	0.72%	0.72%	0.72%	0.416666667		NR
0.69%	0.72%	0.72%	0.72%	0.72%	0.4		NR
0.69%	0.72%	0.72%	0.72%	0.72%	0.416666667		NR
0.69%	0.72%	0.72%	0.72%	0.72%	0.4		NR

BBB	BB	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
BBB	BB	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
BBB	BB	BBB	BBB	BBB	BBB
BB	B	BB	BB	BB	BB
BB	B	BB	BB	BB	BB
BBB	BB	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
BBB	BB	BBB	BBB	BBB	BBB
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	A
A	AA	AA	AA	AAA	AAA
BBB	A	BBB	BBB	A	A
BBB	A	BBB	BBB	BBB	BBB
A	AA	AA	AA	AAA	AAA
A	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	A
BBB	B	BBB	BBB	BBB	NR
BBB	B	BBB	BBB	BBB	NR
BBB	B	BBB	BBB	BBB	NR
A	BBB	A	BBB	A	NR
NR	NR	B	B	NR	NR
NR	NR	B	B	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BBB	BBB	NR	NR

			NR	Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
			NR	Basic Materials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	BB	NR	A	9 Consumer Services
NR	BBB	NR	A	9 Consumer Services
NR	BBB	NR	A	9 Consumer Services
NR	BBB	NR	A	9 Consumer Services
NR	BBB	NR	A	9 Consumer Services
NR	BBB	NR	A	9 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	BBB	NR	A	9 Consumer Services
NR	BBB	NR	A	9 Consumer Services
NR	BBB	NR	A	9 Consumer Services
NR	BB	NR	A	9 Consumer Services
NR	BBB	NR	A	9 Consumer Services
NR	BBB	NR	A	9 Consumer Services
NR	BBB	NR	A	9 Consumer Services
			NR	Consumer Services
NR	BBB	NR	A	9 Consumer Services
NR	BBB	NR	A	9 Consumer Services
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BBB	BBB	AA	15 Industrials
BB	BBB	BBB	AA	15 Industrials
A	AA	A	AA	10 Industrials
BBB	A	A	AA	15 Industrials
BBB	A	A	AA	15 Industrials
A	AA	A	AA	10 Industrials
BBB	A	A	AA	10 Industrials
A	AA	A	AA	10 Industrials
BB	BBB	BBB	AA	3 Industrials
BB	BBB	BBB	AA	3 Industrials
A	AA	A	AA	10 Industrials
A	AA	A	AA	10 Industrials
BBB	A	A	AA	10 Industrials
BBB	A	A	AA	15 Industrials
BBB	A	A	AA	15 Industrials
A	AA	A	AA	10 Industrials
BBB	A	A	AA	10 Industrials
	NR	NR	BBB	6 Consumer Services
			NR	Consumer Services
	NR	NR	BBB	6 Consumer Services
	NR	NR	BBB	6 Consumer Services
	NR	NR	BBB	4 Consumer Services
			NR	5 Financials
			NR	5 Financials
			NR	5 Financials
			NR	5 Financials
			NR	5 Financials
			NR	5 Financials
			NR	5 Financials
			NR	5 Financials
			NR	5 Financials
			NR	5 Financials
			NR	5 Financials

Europe	France	BBB	BBB				
Europe	France	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	Thin	CcyGrp	DocAdj	CcyGrp
Europe	France	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	Thin	CcyGrp	DocAdj	CcyGrp
Europe	France	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB				
Europe	France	BBB	BBB				
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	Thin	CcyGrp	DocAdj	CcyGrp
Europe	France	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB				
Europe	Italy	BBB	BBB				Thin
Europe	Italy	BBB	BBB				Thin
Europe	Italy	BBB	BBB				Thin
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A					
Europe	Netherlands	A					
Europe	Netherlands	A					
Europe	Netherlands	A					
Europe	Netherlands	A					
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	A				
N.Amer	United States	CCC	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	Thin		Thin	Thin

DocAdj	DocAdj	DocAdj	Thin		Thin	Thin
DocAdj	DocAdj	DocAdj	Thin		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin	Thin
Entity Tier	Entity Tier	Thin	Thin			
Entity Tier	Entity Tier	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			

Entity Tier
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LRPJPYMM	31-Jul-08 LRP
LRPSGDCR	31-Jul-08 LRP
LRPSGDMM	31-Jul-08 LRP
LRPUSDCR	31-Jul-08 LRP
LRPUSDMM	31-Jul-08 LRP
LRPUSDMR	31-Jul-08 LRP
LRY-LPEURCR	31-Jul-08 LRY-LP
LRY-LPEURMM	31-Jul-08 LRY-LP
LRY-LPEURMR	31-Jul-08 LRY-LP
LRY-LPJPYMR	31-Jul-08 LRY-LP
LRY-LPUSDCR	31-Jul-08 LRY-LP
LRY-LPUSDMM	31-Jul-08 LRY-LP
LRY-LPUSDMR	31-Jul-08 LRY-LP
LRY-LPUSDXR	31-Jul-08 LRY-LP
LSICEURCR	31-Jul-08 LSIC
LSICEURMR	31-Jul-08 LSIC
LSICUSDCR	31-Jul-08 LSIC
LSICUSDMR	31-Jul-08 LSIC
LSICUSDXR	31-Jul-08 LSIC
LSICEURCR	31-Jul-08 LSIC
LSICEURMR	31-Jul-08 LSIC
LSICUSDCR	31-Jul-08 LSIC
LSICUSDMR	31-Jul-08 LSIC
LSICUSDXR	31-Jul-08 LSIC
LSLPWRUSDCR	31-Jul-08 LSLPWR
LSLPWRUSDMR	31-Jul-08 LSLPWR
LSLPWRUSDXR	31-Jul-08 LSLPWR
LTUSDCR	31-Jul-08 LT
LTUSDMM	31-Jul-08 LT
LTUSDMR	31-Jul-08 LT
LTCBEURCR	31-Jul-08 LTCB
LTCBEURMR	31-Jul-08 LTCB
LTCBGBPCR	31-Jul-08 LTCB
LTCBGBPMM	31-Jul-08 LTCB
LTCBJPYCR	31-Jul-08 LTCB
LTCBJPYMM	31-Jul-08 LTCB
LTCBJPYMR	31-Jul-08 LTCB
LTCBJPYXR	31-Jul-08 LTCB
LTCBUSDCR	31-Jul-08 LTCB
LTCBUSDMM	31-Jul-08 LTCB
LTCBUSDMR	31-Jul-08 LTCB
LTCBEURCR	31-Jul-08 LTCB
LTCBEURMM	31-Jul-08 LTCB
LTCBHKDCR	31-Jul-08 LTCB
LTCBJPYCR	31-Jul-08 LTCB
LTCBJPYMM	31-Jul-08 LTCB
LTCBJPYMR	31-Jul-08 LTCB
LTCBJPYXR	31-Jul-08 LTCB
LTCBSGDCR	31-Jul-08 LTCB
LTCBUSDCR	31-Jul-08 LTCB
LTCBUSDMM	31-Jul-08 LTCB
LTCBUSDMR	31-Jul-08 LTCB
LTDAUDMM	31-Jul-08 LTD
LTDAUDMR	31-Jul-08 LTD
LTDAUDXR	31-Jul-08 LTD
LTDCADMR	31-Jul-08 LTD
LTDCHFMR	31-Jul-08 LTD
LTDEURCR	31-Jul-08 LTD
LTDEURMM	31-Jul-08 LTD
LTDEURMR	31-Jul-08 LTD
LTDEURXR	31-Jul-08 LTD
LTDGBPXR	31-Jul-08 LTD
LTDHKDMR	31-Jul-08 LTD
LTDJPYMR	31-Jul-08 LTD
LTDNOKMR	31-Jul-08 LTD
LTDSEKMR	31-Jul-08 LTD
LTDSEKXR	31-Jul-08 LTD
LTDSGDMR	31-Jul-08 LTD
LTDTWDMR	31-Jul-08 LTD
LTDUSDCR	31-Jul-08 LTD
LTDUSDMM	31-Jul-08 LTD
LTDUSDMR	31-Jul-08 LTD
LTDUSDXR	31-Jul-08 LTD
LTRAUDCR	31-Jul-08 LTR

LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	JPY
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	SGD
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	SGD
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	USD
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	USD
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	USD
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	EUR
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	EUR
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	EUR
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	JPY
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	USD
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	USD
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	USD
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	USD
LSI Corp	59D99P	SNRFOR	EUR
LSI Corp	59D99P	SNRFOR	EUR
LSI Corp	59D99P	SNRFOR	USD
LSI Corp	59D99P	SNRFOR	USD
LSI Corp	59D99P	SNRFOR	USD
LSI Corp	59D99P	SUBLT2	EUR
LSI Corp	59D99P	SUBLT2	EUR
LSI Corp	59D99P	SUBLT2	USD
LSI Corp	59D99P	SUBLT2	USD
LSI Corp	59D99P	SUBLT2	USD
Long Is Pwr Auth	5J68F9	SNRFOR	USD
Long Is Pwr Auth	5J68F9	SNRFOR	USD
Long Is Pwr Auth	5J68F9	SNRFOR	USD
Larsen & Toubro Ltd	YD738U	SNRFOR	USD
Larsen & Toubro Ltd	YD738U	SNRFOR	USD
Larsen & Toubro Ltd	YD738U	SNRFOR	USD
Shinsei Bk Ltd	JQABDQ	SNRFOR	EUR
Shinsei Bk Ltd	JQABDQ	SNRFOR	EUR
Shinsei Bk Ltd	JQABDQ	SNRFOR	GBP
Shinsei Bk Ltd	JQABDQ	SNRFOR	GBP
Shinsei Bk Ltd	JQABDQ	SNRFOR	JPY
Shinsei Bk Ltd	JQABDQ	SNRFOR	JPY
Shinsei Bk Ltd	JQABDQ	SNRFOR	JPY
Shinsei Bk Ltd	JQABDQ	SNRFOR	JPY
Shinsei Bk Ltd	JQABDQ	SNRFOR	USD
Shinsei Bk Ltd	JQABDQ	SNRFOR	USD
Shinsei Bk Ltd	JQABDQ	SNRFOR	USD
Shinsei Bk Ltd	JQABDQ	SUBLT2	EUR
Shinsei Bk Ltd	JQABDQ	SUBLT2	EUR
Shinsei Bk Ltd	JQABDQ	SUBLT2	HKD
Shinsei Bk Ltd	JQABDQ	SUBLT2	JPY
Shinsei Bk Ltd	JQABDQ	SUBLT2	JPY
Shinsei Bk Ltd	JQABDQ	SUBLT2	JPY
Shinsei Bk Ltd	JQABDQ	SUBLT2	JPY
Shinsei Bk Ltd	JQABDQ	SUBLT2	SGD
Shinsei Bk Ltd	JQABDQ	SUBLT2	USD
Shinsei Bk Ltd	JQABDQ	SUBLT2	USD
Shinsei Bk Ltd	JQABDQ	SUBLT2	USD
Ltd Brands Inc	8GB68R	SNRFOR	AUD
Ltd Brands Inc	8GB68R	SNRFOR	AUD
Ltd Brands Inc	8GB68R	SNRFOR	AUD
Ltd Brands Inc	8GB68R	SNRFOR	CAD
Ltd Brands Inc	8GB68R	SNRFOR	CHF
Ltd Brands Inc	8GB68R	SNRFOR	EUR
Ltd Brands Inc	8GB68R	SNRFOR	EUR
Ltd Brands Inc	8GB68R	SNRFOR	EUR
Ltd Brands Inc	8GB68R	SNRFOR	EUR
Ltd Brands Inc	8GB68R	SNRFOR	GBP
Ltd Brands Inc	8GB68R	SNRFOR	HKD
Ltd Brands Inc	8GB68R	SNRFOR	JPY
Ltd Brands Inc	8GB68R	SNRFOR	NOK
Ltd Brands Inc	8GB68R	SNRFOR	SEK
Ltd Brands Inc	8GB68R	SNRFOR	SEK
Ltd Brands Inc	8GB68R	SNRFOR	SGD
Ltd Brands Inc	8GB68R	SNRFOR	TWD
Ltd Brands Inc	8GB68R	SNRFOR	USD
Ltd Brands Inc	8GB68R	SNRFOR	USD
Ltd Brands Inc	8GB68R	SNRFOR	USD
Ltd Brands Inc	8GB68R	SNRFOR	USD
Loews Corp	5J4466	SNRFOR	AUD

MM	Composite						
CR	Composite	0.0029235	0.0029235	0.004739719	0.006349	0.006696597	0.006988055
MM	Composite	0.29%	0.29%	0.47%	0.63%	0.64%	0.67%
CR	Composite	0.29%	0.29%	0.47%	0.63%	0.67%	0.70%
MM	Composite	0.0029235	0.0029235	0.004739719	0.006349	0.006428733	0.006708532
MR	Composite						
CR	Composite	0.31%	0.65%	1.14%	2.06%	2.61%	2.78%
MM	Composite						
MR	Composite	0.003102	0.006201	0.010799	0.0195648	0.0247664	0.0264
MR	Composite	0.31%	0.62%	1.08%	1.99%	2.48%	2.64%
CR	Composite	0.003102	0.006527368	0.011367368	0.020594526	0.026069895	0.027789474
MM	Composite						
MR	Composite	0.31%	0.62%	1.08%	1.96%	2.48%	2.64%
XR	Composite						
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite	1.73%	1.73%	1.73%	1.73%	1.73%	1.73%
XR	Composite	1.73%	1.73%	1.73%	1.73%	1.73%	1.73%
CR	Composite						
MR	Composite	0.01685	0.01685	0.01685	0.01685	0.01685	0.01685
CR	Composite	0.01685	0.01685	0.01685	0.01685	0.01685	0.01685
MR	Composite	1.69%	1.69%	1.69%	1.69%	1.69%	1.69%
XR	Composite	1.69%	1.69%	1.69%	1.69%	1.69%	1.69%
CR	Composite	0.0086	0.0086	0.0086	0.0086	0.0086	0.0086
MR	Composite	0.0086	0.0086	0.0086	0.0086	0.0086	0.0086
XR	Composite	0.0086	0.0086	0.0086	0.0086	0.0086	0.0086
CR	Composite	0.61%	0.61%	1.38%	1.38%	1.69%	1.95%
MM	Composite	0.61%	0.61%	1.38%	1.38%	1.69%	1.95%
MR	Composite	0.61%	0.61%	1.38%	1.38%	1.69%	1.95%
CR	Composite	1.03%	1.34%	1.88%	2.19%	1.85%	1.60%
MR	Composite						
CR	Composite						
MM	Composite	0.010275	0.013376156	0.01885	0.021917561	0.0185	0.01595
CR	Composite	0.010275	0.013376156	0.01885	0.021917561	0.0185	0.01595
MM	Composite						
MR	Composite						
XR	Composite	1.03%	1.34%	1.88%	2.19%	1.85%	1.60%
CR	Composite	1.03%	1.34%	1.88%	2.19%	1.85%	1.60%
MM	Composite						
MR	Composite	1.03%	1.34%	1.88%	2.19%	1.85%	1.60%
CR	Composite	3.79%	3.32%	3.61%	3.75%	3.91%	4.02%
MM	Composite	0.037869623	0.0318608	0.034748969	0.036061932	0.037638587	0.038725104
CR	Composite	3.79%	3.32%	3.61%	3.75%	3.91%	4.02%
CR	Composite	3.79%	3.32%	3.61%	3.87%	3.69%	3.99%
MM	Composite						
MR	Composite	3.79%	3.32%	3.61%	3.68%	3.51%	3.79%
XR	Composite	3.79%	3.32%	3.61%	2.91%	2.77%	2.99%
CR	Composite	3.79%	3.32%	3.61%	3.75%	3.91%	4.02%
CR	Composite	3.79%	3.32%	3.61%	3.75%	3.91%	4.02%
MM	Composite						
MR	Composite	3.79%	3.15%	3.44%	3.57%	3.72%	3.83%
MM	Composite	2.23%	2.31%	2.58%	2.83%	3.07%	3.24%
MR	Composite	2.23%	2.31%	2.58%	2.83%	3.07%	3.24%
XR	Composite						
MR	Composite	2.24%	2.31%	2.60%	2.86%	3.07%	3.25%
MR	Composite	0.022424112	0.023121625	0.02597058	0.028625313	0.030701584	0.032512212
CR	Composite	2.36%	2.45%	2.73%	3.01%	3.23%	3.42%
MM	Composite	2.26%	2.35%	2.63%	2.89%	3.11%	3.29%
MR	Composite	2.24%	2.31%	2.60%	2.86%	3.07%	3.25%
XR	Composite	2.16%	2.25%	2.53%	2.74%	2.95%	3.14%
XR	Composite	0.021572805	0.02247156	0.025252667	0.027434305	0.029536132	0.031359279
MR	Composite	0.022424112	0.023121625	0.02597058	0.028625313	0.030701584	0.032512212
MR	Composite	2.23%	2.31%	2.58%	2.89%	3.13%	3.24%
MR	Composite	0.022424112	0.023121625	0.02597058	0.028625313	0.030701584	0.032512212
MR	Composite	0.022424112	0.023121625	0.02597058	0.028625313	0.030701584	0.032512212
XR	Composite	0.021572805	0.02247156	0.025252667	0.027434305	0.029536132	0.031359279
MR	Composite	0.022424112	0.023121625	0.02597058	0.028625313	0.030701584	0.032512212
MR	Composite	0.022424112	0.023121625	0.02597058	0.028625313	0.030701584	0.032512212
CR	Composite	2.36%	2.45%	2.73%	3.01%	3.23%	3.42%
MM	Composite						
MR	Composite	0.022424112	0.023121625	0.02597058	0.028625313	0.030701584	0.032512212
XR	Composite	2.16%	2.25%	2.53%	2.74%	2.95%	3.14%
CR	Composite	0.32%	0.32%	0.33%	0.38%	0.43%	0.47%

					0.416666667	
0.69%	0.0071515	0.0071515	0.0071515	0.0071515	0.416666667	NR
0.69%	0.72%	0.72%	0.72%	0.72%	0.4	NR
0.69%	0.72%	0.72%	0.72%	0.72%	0.416666667	NR
0.69%	0.0071515	0.0071515	0.0071515	0.0071515	0.4	NR
					0.416666667	
2.47%	2.45%	2.40%	2.17%	3.44%	0.4 NR	CCC
					0.4	
2.35%	0.023274982	0.0239875	0.021738	0.034444581	0.4 NR	B
2.38%	2.36%	2.40%	2.17%	3.44%	0.4 NR	CCC
2.47%	0.024499981	0.0239875	0.021738	0.034444581	0.4 NR	CCC
					0.4	
2.35%	2.33%	2.40%	2.17%	3.44%	0.4 NR	B
					0.4	
					0.4	
					0.4	
					0.4	
1.73%	1.73%	1.73%	1.73%	1.73%	0.4	
1.73%	1.73%	1.73%	1.73%	1.73%	0.4	
					0.295000002	
0.01685	0.01685	0.01685	0.01685	0.01685	0.295000002	
0.01685	0.01685	0.01685	0.01685	0.01685	0.295000002	
1.69%	1.69%	1.69%	1.69%	1.69%	0.295000002	
1.69%	1.69%	1.69%	1.69%	1.69%	0.295000002	
0.0086	0.0086	0.0086	0.0086	0.0086		
0.0086	0.0086	0.0086	0.0086	0.0086		
0.0086	0.0086	0.0086	0.0086	0.0086		
2.05%	2.15%	2.15%	2.15%	2.15%	0.4	NR
2.05%	2.15%	2.15%	2.15%	2.15%	0.4	NR
2.05%	2.15%	2.15%	2.15%	2.15%	0.4	NR
1.60%	2.11%	2.29%	2.45%	2.20%	0.4 NR	NR
					0.4	
					0.4	
0.01595	0.02112399	0.022914329	0.024495371	0.02195	0.4 NR	NR
0.01595	0.021167143	0.022914329	0.024495371	0.02195	0.4 NR	NR
					0.4	
					0.4	
1.60%	1.59%	2.29%	2.45%	2.20%	0.4 NR	NR
1.60%	2.11%	2.29%	2.45%	2.20%	0.4 NR	NR
					0.4	
1.60%	2.11%	2.29%	2.45%	2.20%	0.4 NR	NR
4.10%	4.13%	4.16%	4.35%	4.39%	0.2 NR	AA
3.95%	0.039776981	0.041624008	0.04172848	0.0421376	0.2 NR	A
4.10%	4.13%	4.16%	4.35%	4.39%	0.2 NR	AA
4.08%	4.14%	4.07%	4.18%	4.25%	0.2 NR	BBB
					0.2	
3.88%	3.93%	3.86%	3.97%	4.04%	0.2 NR	BBB
3.06%	3.10%	3.05%	3.13%	3.19%	0.2 NR	BBB
4.10%	4.13%	4.16%	4.35%	4.39%	0.2 NR	AA
4.10%	4.13%	4.16%	4.35%	4.39%	0.2 NR	AA
					0.2	
3.91%	3.94%	4.16%	4.13%	4.17%	0.2 NR	A
3.24%	3.25%	3.35%	3.27%	3.32%	0.4 BBB	A
3.24%	3.25%	3.35%	3.27%	3.32%	0.4 BBB	A
					0.4	
3.25%	3.29%	3.35%	3.27%	3.30%	0.4 AA	AA
3.25%	0.03288353	0.033546002	0.032673482	0.032974477	0.4 AA	AA
3.42%	3.46%	3.53%	3.47%	3.52%	0.4 A	AA
3.29%	3.32%	3.39%	3.33%	3.33%	0.4 A	AA
3.25%	3.29%	3.35%	3.27%	3.30%	0.4 AA	AA
3.14%	3.14%	3.23%	3.20%	3.22%	0.4 A	A
3.14%	0.03144287	0.032285097	0.031990496	0.03223398	0.4 A	A
3.25%	0.03288353	0.033546002	0.032673482	0.032974477	0.4 AA	AA
3.24%	3.25%	3.35%	3.27%	3.32%	0.4 BBB	A
3.25%	0.03288353	0.033546002	0.032673482	0.032974477	0.4 AA	AA
3.25%	0.03288353	0.033546002	0.032673482	0.032974477	0.4 AA	AA
3.14%	0.03144287	0.032285097	0.031990496	0.03223398	0.4 A	A
3.25%	0.03288353	0.033546002	0.032673482	0.032974477	0.4 AA	AA
3.25%	0.03288353	0.033546002	0.032673482	0.032974477	0.4 AA	AA
3.42%	3.46%	3.53%	3.47%	3.52%	0.4 A	AA
					0.4	
3.25%	0.03288353	0.033546002	0.032673482	0.032974477	0.4 AA	AA
3.14%	3.14%	3.23%	3.20%	3.22%	0.4 A	A
0.50%	0.54%	0.58%	0.59%	1.05%	0.4 CCC	BB

NR	NR	BB	BB	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BBB	BBB	NR	NR
BB	BB	BBB	BBB	BB	BB
BBB	BBB	A	A	BBB	BBB
B	B	BB	BB	B	B
BB	BB	BBB	BBB	BB	BB
BBB	BBB	A	A	BBB	BBB

			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
NR	NR	NR	NR		BB
NR	NR	NR	NR		BB
NR	NR	NR	NR		A
NR	NR	NR	NR		BBB
NR	NR	NR	NR		BB
NR	NR	NR	NR		BB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	A	AA	A	A	A
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	A	A	AA
A	AA	A	A	A	AA
AA	AAA	AA	AAA	AAA	AAA
BBB	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	A	A	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	A	A	AA
BBB	BBB	BBB	BBB	BBB	BBB

			NR	Financials
			NR	5 Financials
			NR	5 Financials
			NR	5 Financials
			NR	5 Financials
			NR	Financials
NR	NR	NR	BB	4 Financials
			NR	Financials
NR	NR	NR	BB	4 Financials
NR	NR	NR	BB	5 Financials
NR	NR	NR	BB	4 Financials
			NR	Financials
NR	NR	NR	BB	4 Financials
			NR	Financials
			NR	Technology
			NR	Technology
			NR	Technology
			NR	2 Technology
			NR	2 Technology
			NR	Technology
			NR	2 Technology
			NR	2 Technology
			NR	2 Technology
			NR	2 Technology
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
BB	A	A	A	9 Financials
BB	BBB	BBB	A	9 Financials
BB	A	A	A	9 Financials
A	A	A	BBB	5 Financials
			NR	Financials
BBB	BBB	BBB	BBB	5 Financials
BBB	BBB	BBB	BB	5 Financials
BB	A	A	A	9 Financials
BB	A	A	A	9 Financials
			NR	Financials
BB	BBB	BBB	A	9 Financials
BBB	BBB	BB	AA	13 Consumer Services
BBB	BBB	BB	AA	13 Consumer Services
			NR	Consumer Services
AA	A	A	AA	13 Consumer Services
AA	A	A	AA	13 Consumer Services
A	A	BBB	AA	13 Consumer Services
A	A	BBB	AA	13 Consumer Services
AA	A	A	AA	13 Consumer Services
A	A	BBB	A	5 Consumer Services
A	A	BBB	A	5 Consumer Services
AA	A	A	AA	13 Consumer Services
BBB	BBB	BB	AA	13 Consumer Services
AA	A	A	AA	13 Consumer Services
AA	A	A	AA	13 Consumer Services
A	A	BBB	A	5 Consumer Services
AA	A	A	AA	13 Consumer Services
AA	A	A	AA	13 Consumer Services
A	A	BBB	AA	13 Consumer Services
			NR	Consumer Services
AA	A	A	AA	13 Consumer Services
A	A	BBB	A	5 Consumer Services
NR	BB	NR	A	3 Financials

Europe	Germany	AA	AA				
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA		Thin	Thin	Thin
Europe	Germany	AA	AA				
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States		A				
N.Amer	United States		A				
N.Amer	United States		A				
India	India		BBB		Thin		Thin
India	India		BBB		Thin		Thin
India	India		BBB		Thin		Thin
Asia	Japan	A	A	Thin	Thin	Thin	Thin
Asia	Japan	A	A				
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	Thin	Thin	Thin
Asia	Japan	A	A	Thin	Thin	Thin	Thin
Asia	Japan	A	A				
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	Thin	Thin	Thin
Asia	Japan	A	A	Thin	Thin	Thin	Thin
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	Thin	Thin	Thin
Asia	Japan	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Thin	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	Entity Tier	Entity Tier	DocAdj
Asia	Japan	A	A	Thin	Entity Tier	Entity Tier	DocAdj
Asia	Japan	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj

DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Thin	Thin	Thin	Thin			
Thin	Thin		Entity Tier	Thin	Thin	Thin
Thin	Thin		Entity Tier	Thin	Thin	Thin
Thin	Thin		CcyGrp	Thin	Thin	Thin
Thin	Thin		DocAdj	Thin	Thin	Thin
Thin	Thin		Entity Tier	Thin	Thin	Thin
Thin	Thin		Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Thin

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LTRAUDMR	31-Jul-08 LTR
LTRAUDXR	31-Jul-08 LTR
LTRCADMR	31-Jul-08 LTR
LTRCHFMR	31-Jul-08 LTR
LTREURCR	31-Jul-08 LTR
LTREURMM	31-Jul-08 LTR
LTREURMR	31-Jul-08 LTR
LTREURXR	31-Jul-08 LTR
LTRGBPMR	31-Jul-08 LTR
LTRGBPXR	31-Jul-08 LTR
LTRHKDMR	31-Jul-08 LTR
LTRHKDXR	31-Jul-08 LTR
LTRJPYCR	31-Jul-08 LTR
LTRJPYMR	31-Jul-08 LTR
LTRJPYXR	31-Jul-08 LTR
LTRNOKMR	31-Jul-08 LTR
LTRNZDMR	31-Jul-08 LTR
LTRSEKMR	31-Jul-08 LTR
LTRSEKXR	31-Jul-08 LTR
LTRSGDMR	31-Jul-08 LTR
LTRUSDCR	31-Jul-08 LTR
LTRUSDMM	31-Jul-08 LTR
LTRUSDMR	31-Jul-08 LTR
LTRUSDXR	31-Jul-08 LTR
LTRAUDMR	31-Jul-08 LTR
LTREURCR	31-Jul-08 LTR
LTREURMM	31-Jul-08 LTR
LTREURMR	31-Jul-08 LTR
LTRJPYMR	31-Jul-08 LTR
LTRTWDMR	31-Jul-08 LTR
LTRUSDCR	31-Jul-08 LTR
LTRUSDMM	31-Jul-08 LTR
LTRUSDMR	31-Jul-08 LTR
LTRUSDXR	31-Jul-08 LTR
LUAUDMR	31-Jul-08 LU
LUAUDXR	31-Jul-08 LU
LUEURCR	31-Jul-08 LU
LUEURMM	31-Jul-08 LU
LUEURMR	31-Jul-08 LU
LUEURXR	31-Jul-08 LU
LUHKDXR	31-Jul-08 LU
LUUSDCR	31-Jul-08 LU
LUUSDMM	31-Jul-08 LU
LUUSDMR	31-Jul-08 LU
LUUSDXR	31-Jul-08 LU
LUFTHAAUDCR	31-Jul-08 LUFTHA
LUFTHAAUDMM	31-Jul-08 LUFTHA
LUFTHAAUDMR	31-Jul-08 LUFTHA
LUFTHACADMM	31-Jul-08 LUFTHA
LUFTHACHFCR	31-Jul-08 LUFTHA
LUFTHACHFMM	31-Jul-08 LUFTHA
LUFTHAEURCR	31-Jul-08 LUFTHA
LUFTHAEURMM	31-Jul-08 LUFTHA
LUFTHAEURMR	31-Jul-08 LUFTHA
LUFTHAEURXR	31-Jul-08 LUFTHA
LUFTHAGBPMM	31-Jul-08 LUFTHA
LUFTHAHKDMM	31-Jul-08 LUFTHA
LUFTHAJPYCR	31-Jul-08 LUFTHA
LUFTHAJPYMM	31-Jul-08 LUFTHA
LUFTHANZDCR	31-Jul-08 LUFTHA
LUFTHANZDMM	31-Jul-08 LUFTHA
LUFTHASEKMM	31-Jul-08 LUFTHA
LUFTHASGDMM	31-Jul-08 LUFTHA
LUFTHATWDCR	31-Jul-08 LUFTHA
LUFTHATWDMM	31-Jul-08 LUFTHA
LUFTHAUSDCR	31-Jul-08 LUFTHA
LUFTHAUSDMM	31-Jul-08 LUFTHA
LUFTHAUSDMR	31-Jul-08 LUFTHA
LUFTHAUSDXR	31-Jul-08 LUFTHA
LUKOILEURCR	31-Jul-08 LUKOIL
LUKOILEURMM	31-Jul-08 LUKOIL
LUKOILGBPCR	31-Jul-08 LUKOIL
LUKOILRUBCR	31-Jul-08 LUKOIL
LUKOILRUBMM	31-Jul-08 LUKOIL

Loews Corp	5J4466	SNRFOR	AUD
Loews Corp	5J4466	SNRFOR	AUD
Loews Corp	5J4466	SNRFOR	CAD
Loews Corp	5J4466	SNRFOR	CHF
Loews Corp	5J4466	SNRFOR	EUR
Loews Corp	5J4466	SNRFOR	EUR
Loews Corp	5J4466	SNRFOR	EUR
Loews Corp	5J4466	SNRFOR	EUR
Loews Corp	5J4466	SNRFOR	GBP
Loews Corp	5J4466	SNRFOR	GBP
Loews Corp	5J4466	SNRFOR	HKD
Loews Corp	5J4466	SNRFOR	HKD
Loews Corp	5J4466	SNRFOR	JPY
Loews Corp	5J4466	SNRFOR	JPY
Loews Corp	5J4466	SNRFOR	JPY
Loews Corp	5J4466	SNRFOR	NOK
Loews Corp	5J4466	SNRFOR	NZD
Loews Corp	5J4466	SNRFOR	SEK
Loews Corp	5J4466	SNRFOR	SEK
Loews Corp	5J4466	SNRFOR	SGD
Loews Corp	5J4466	SNRFOR	USD
Loews Corp	5J4466	SNRFOR	USD
Loews Corp	5J4466	SNRFOR	USD
Loews Corp	5J4466	SNRFOR	USD
Loews Corp	5J4466	SUBLT2	AUD
Loews Corp	5J4466	SUBLT2	EUR
Loews Corp	5J4466	SUBLT2	EUR
Loews Corp	5J4466	SUBLT2	EUR
Loews Corp	5J4466	SUBLT2	JPY
Loews Corp	5J4466	SUBLT2	TWD
Loews Corp	5J4466	SUBLT2	USD
Loews Corp	5J4466	SUBLT2	USD
Loews Corp	5J4466	SUBLT2	USD
Loews Corp	5J4466	SUBLT2	USD
Lucent Tech Inc	59DDA9	SNRFOR	AUD
Lucent Tech Inc	59DDA9	SNRFOR	AUD
Lucent Tech Inc	59DDA9	SNRFOR	EUR
Lucent Tech Inc	59DDA9	SNRFOR	EUR
Lucent Tech Inc	59DDA9	SNRFOR	EUR
Lucent Tech Inc	59DDA9	SNRFOR	EUR
Lucent Tech Inc	59DDA9	SNRFOR	HKD
Lucent Tech Inc	59DDA9	SNRFOR	USD
Lucent Tech Inc	59DDA9	SNRFOR	USD
Lucent Tech Inc	59DDA9	SNRFOR	USD
Lucent Tech Inc	59DDA9	SNRFOR	USD
Deutsche Lufthansa AG	2H66B7	SNRFOR	AUD
Deutsche Lufthansa AG	2H66B7	SNRFOR	AUD
Deutsche Lufthansa AG	2H66B7	SNRFOR	AUD
Deutsche Lufthansa AG	2H66B7	SNRFOR	CAD
Deutsche Lufthansa AG	2H66B7	SNRFOR	CHF
Deutsche Lufthansa AG	2H66B7	SNRFOR	CHF
Deutsche Lufthansa AG	2H66B7	SNRFOR	EUR
Deutsche Lufthansa AG	2H66B7	SNRFOR	EUR
Deutsche Lufthansa AG	2H66B7	SNRFOR	EUR
Deutsche Lufthansa AG	2H66B7	SNRFOR	EUR
Deutsche Lufthansa AG	2H66B7	SNRFOR	GBP
Deutsche Lufthansa AG	2H66B7	SNRFOR	HKD
Deutsche Lufthansa AG	2H66B7	SNRFOR	JPY
Deutsche Lufthansa AG	2H66B7	SNRFOR	JPY
Deutsche Lufthansa AG	2H66B7	SNRFOR	NZD
Deutsche Lufthansa AG	2H66B7	SNRFOR	NZD
Deutsche Lufthansa AG	2H66B7	SNRFOR	SEK
Deutsche Lufthansa AG	2H66B7	SNRFOR	SGD
Deutsche Lufthansa AG	2H66B7	SNRFOR	TWD
Deutsche Lufthansa AG	2H66B7	SNRFOR	TWD
Deutsche Lufthansa AG	2H66B7	SNRFOR	USD
Deutsche Lufthansa AG	2H66B7	SNRFOR	USD
Deutsche Lufthansa AG	2H66B7	SNRFOR	USD
Deutsche Lufthansa AG	2H66B7	SNRFOR	USD
Lukoil Co	6DEFE8	SNRFOR	EUR
Lukoil Co	6DEFE8	SNRFOR	EUR
Lukoil Co	6DEFE8	SNRFOR	GBP
Lukoil Co	6DEFE8	SNRFOR	RUB
Lukoil Co	6DEFE8	SNRFOR	RUB

MR	Composite	0.32%	0.32%	0.32%	0.36%	0.41%	0.45%
XR	Composite	0.32%	0.32%	0.31%	0.35%	0.39%	0.43%
MR	Composite	0.31%	0.32%	0.32%	0.37%	0.41%	0.47%
MR	Composite	0.31%	0.32%	0.32%	0.37%	0.41%	0.47%
CR	Composite	0.00344691	0.00343363	0.003353517	0.003853977	0.004507948	0.004901159
MM	Composite	0.32%	0.32%	0.32%	0.37%	0.41%	0.47%
MR	Composite	0.31%	0.32%	0.32%	0.37%	0.41%	0.47%
XR	Composite	0.32%	0.32%	0.36%	0.38%	0.42%	0.45%
MR	Composite	0.31%	0.32%	0.32%	0.37%	0.41%	0.47%
XR	Composite	0.32%	0.32%	0.36%	0.38%	0.42%	0.45%
MR	Composite	0.31%	0.32%	0.32%	0.37%	0.41%	0.47%
XR	Composite	0.32%	0.32%	0.36%	0.38%	0.42%	0.45%
CR	Composite						
MR	Composite	0.32%	0.32%	0.32%	0.37%	0.41%	0.45%
XR	Composite	0.32%	0.32%	0.31%	0.35%	0.40%	0.44%
MR	Composite	0.31%	0.32%	0.32%	0.37%	0.41%	0.47%
MR	Composite	0.31%	0.32%	0.32%	0.37%	0.41%	0.47%
MR	Composite	0.31%	0.32%	0.32%	0.37%	0.41%	0.47%
XR	Composite	0.32%	0.32%	0.36%	0.38%	0.42%	0.45%
MR	Composite	0.31%	0.32%	0.32%	0.37%	0.41%	0.47%
CR	Composite	0.00344691	0.00343363	0.003353517	0.003853977	0.004507948	0.004901159
MM	Composite						
MR	Composite	0.31%	0.32%	0.32%	0.37%	0.41%	0.47%
XR	Composite	0.32%	0.32%	0.36%	0.38%	0.42%	0.45%
MR	Composite	0.14%	0.40%	0.41%	0.41%	0.45%	0.49%
CR	Composite						
MM	Composite						
MR	Composite	0.001352	0.00399	0.004057333	0.004104508	0.004542667	0.004928974
MR	Composite	0.14%	0.40%	0.41%	0.41%	0.45%	0.49%
MR	Composite	0.14%	0.40%	0.41%	0.41%	0.45%	0.49%
CR	Composite	0.14%	0.40%	0.43%	0.43%	0.48%	0.52%
MM	Composite						
MR	Composite	0.14%	0.40%	0.41%	0.41%	0.45%	0.49%
XR	Composite	0.001352	0.00399	0.003907853	0.00395329	0.004375305	0.00474738
MR	Composite	1.70%	1.85%	2.99%	3.88%	4.31%	4.59%
XR	Composite	1.70%	1.85%	2.99%	3.88%	4.31%	4.59%
CR	Composite	1.82%	1.98%	3.22%	4.11%	4.66%	4.96%
MM	Composite						
MR	Composite	0.017164762	0.018239555	0.030232861	0.038998911	0.043298518	0.046892323
XR	Composite	1.70%	1.91%	2.94%	3.76%	4.32%	4.57%
XR	Composite	1.70%	1.91%	2.94%	3.76%	4.32%	4.57%
CR	Composite	1.82%	1.98%	3.22%	4.11%	4.66%	4.96%
MM	Composite						
MR	Composite	1.72%	1.82%	3.02%	3.90%	4.33%	4.69%
XR	Composite	1.70%	1.91%	2.94%	3.76%	4.32%	4.57%
CR	Composite	0.67%	0.78%	1.03%	1.25%	1.49%	1.66%
MM	Composite	0.65%	0.78%	1.03%	1.25%	1.43%	1.60%
MR	Composite						
MM	Composite	0.006527039	0.007772961	0.01015244	0.0124813	0.014314864	0.016186878
CR	Composite	0.006098498	0.008294296	0.010702064	0.012729315	0.014416027	0.016556288
MM	Composite	0.65%	0.78%	1.02%	1.25%	1.43%	1.62%
CR	Composite	0.61%	0.83%	1.07%	1.27%	1.44%	1.66%
MM	Composite	0.65%	0.78%	1.02%	1.25%	1.43%	1.62%
MR	Composite	0.65%	0.77%	1.01%	1.22%	1.41%	1.59%
XR	Composite	0.59%	0.74%	0.98%	1.18%	1.36%	1.53%
MM	Composite	0.65%	0.78%	1.02%	1.25%	1.43%	1.62%
MM	Composite	0.65%	0.78%	1.02%	1.25%	1.43%	1.62%
CR	Composite	0.67%	0.82%	1.06%	1.32%	1.50%	1.68%
MM	Composite	0.66%	0.79%	1.01%	1.26%	1.44%	1.61%
CR	Composite	0.61%	0.83%	1.07%	1.27%	1.44%	1.66%
MM	Composite	0.65%	0.78%	1.02%	1.25%	1.43%	1.62%
MM	Composite	0.65%	0.78%	1.02%	1.25%	1.43%	1.62%
MM	Composite	0.65%	0.78%	1.02%	1.25%	1.43%	1.62%
CR	Composite	0.61%	0.83%	1.07%	1.27%	1.44%	1.66%
MM	Composite	0.65%	0.78%	1.02%	1.25%	1.43%	1.62%
CR	Composite	0.61%	0.83%	1.07%	1.27%	1.44%	1.66%
MM	Composite	0.65%	0.78%	1.02%	1.25%	1.43%	1.62%
MR	Composite	0.65%	0.77%	1.01%	1.22%	1.41%	1.59%
XR	Composite	0.59%	0.74%	0.98%	1.18%	1.36%	1.53%
CR	Composite	1.57%	1.69%	2.02%	2.26%	2.47%	2.67%
MM	Composite	1.50%	1.62%	1.94%	2.17%	2.37%	2.56%
CR	Composite	1.57%	1.69%	2.02%	2.26%	2.47%	2.67%
CR	Composite	1.57%	1.69%	2.02%	2.26%	2.47%	2.67%
MM	Composite	1.50%	1.62%	1.94%	2.17%	2.37%	2.56%

0.48%	0.54%	0.58%	0.59%	1.05%	0.4 CCC	BB
0.46%	0.54%	0.58%	0.59%	1.05%	0.4 CCC	BB
0.49%	0.54%	0.58%	0.60%	1.05%	0.4 A	A
0.49%	0.54%	0.58%	0.60%	1.05%	0.4 A	A
0.53%	0.005744654	0.005815304	0.006292601	0.010513833	0.4 B	BBB
0.50%	0.54%	0.58%	0.60%	1.05%	0.4 B	BBB
0.49%	0.54%	0.58%	0.60%	1.05%	0.4 A	A
0.51%	0.53%	0.58%	0.58%	1.05%	0.4 BBB	A
0.49%	0.54%	0.58%	0.60%	1.05%	0.4 A	A
0.51%	0.53%	0.58%	0.58%	1.05%	0.4 BBB	A
0.49%	0.54%	0.58%	0.60%	1.05%	0.4 A	A
0.51%	0.53%	0.58%	0.58%	1.05%	0.4 BBB	A
					0.4	
0.50%	0.54%	0.58%	0.59%	1.05%	0.4 CCC	BB
0.50%	0.54%	0.58%	0.59%	1.05%	CCC	BB
0.49%	0.54%	0.58%	0.60%	1.05%	0.4 A	A
0.49%	0.54%	0.58%	0.60%	1.05%	0.4 A	A
0.49%	0.54%	0.58%	0.60%	1.05%	0.4 A	A
0.51%	0.53%	0.58%	0.58%	1.05%	0.4 BBB	A
0.49%	0.54%	0.58%	0.60%	1.05%	0.4 A	A
0.53%	0.005744654	0.005815304	0.006292601	0.010513833	0.4 B	BBB
					0.4	
0.49%	0.54%	0.58%	0.60%	1.05%	0.4 A	A
0.51%	0.53%	0.58%	0.58%	1.05%	0.4 BBB	A
0.53%	0.61%	0.78%	0.85%		0.2 NR	NR
					0.2	
					0.2	
0.53%	0.006321	0.007781667	0.0085		0.2 NR	NR
0.53%	0.61%	0.78%	0.85%		0.2 NR	NR
0.53%	0.63%	0.78%	0.85%		0.2 NR	NR
0.56%	0.67%	0.82%	0.85%		0.2 NR	NR
					0.2	
0.53%	0.63%	0.78%	0.85%		0.2 NR	NR
0.51%	0.006088121	0.007494974	0.0085		0.2 NR	NR
4.53%	4.53%	4.49%	4.59%	4.54%	0.4 BBB	BBB
4.53%	4.53%	4.49%	4.59%	4.54%	0.4 BBB	BBB
4.86%	4.90%	4.84%	4.96%	4.89%	0.4 A	A
					0.4	
4.63%	0.046888741	0.046743869	0.047088483	0.046296279	0.4 A	A
4.49%	4.48%	4.39%	4.53%	4.48%	0.4 A	A
4.49%	4.48%	4.39%	4.53%	4.48%	0.4 A	A
4.86%	4.90%	4.84%	4.96%	4.89%	0.4 A	A
					0.4	
4.63%	4.69%	4.67%	4.71%	4.63%	0.4 A	A
4.49%	4.48%	4.39%	4.53%	4.48%	0.4 A	A
1.75%	1.86%	1.77%	1.81%	1.89%	0.4 BBB	A
1.68%	1.78%	1.77%	1.81%	1.89%	0.4 BBB	A
					0.4	
1.68%	0.017271316	0.017734137	0.017909461	0.018599677	0.4 A	AAA
1.73%	0.01781678	0.017734137	0.018662551	0.019374664	0.4 A	A
1.68%	1.73%	1.77%	1.79%	1.86%	0.4 A	AAA
1.73%	1.78%	1.77%	1.87%	1.94%	0.4 A	A
1.68%	1.73%	1.77%	1.79%	1.86%	0.4 A	AAA
1.65%	1.70%	1.77%	1.77%	1.84%	0.4 A	AA
1.59%	1.64%	1.77%	1.71%	1.77%	0.4 A	AA
1.68%	1.73%	1.77%	1.79%	1.86%	0.4 A	AAA
1.68%	1.73%	1.77%	1.79%	1.86%	0.4 A	AAA
1.76%	1.85%	1.77%	1.81%	1.89%	0.4 BBB	BBB
1.69%	1.77%	1.77%	1.81%	1.89%	0.4 A	A
1.73%	1.78%	1.77%	1.87%	1.94%	0.4 A	A
1.68%	1.73%	1.77%	1.79%	1.86%	0.4 A	AAA
1.68%	1.73%	1.77%	1.79%	1.86%	0.4 A	AAA
1.68%	1.73%	1.77%	1.79%	1.86%	0.4 A	AAA
1.73%	1.78%	1.77%	1.87%	1.94%	0.4 A	A
1.68%	1.73%	1.77%	1.79%	1.86%	0.4 A	AAA
1.73%	1.78%	1.77%	1.87%	1.94%	0.4 A	A
1.68%	1.73%	1.77%	1.79%	1.86%	0.4 A	AAA
1.65%	1.70%	1.77%	1.77%	1.84%	0.4 A	AA
1.59%	1.64%	1.77%	1.71%	1.77%	0.4 A	AA
2.85%	3.00%	3.16%	3.14%	3.09%	0.4 A	A
2.85%	3.00%	3.16%	3.02%	2.97%	0.4 BBB	BBB
2.85%	3.00%	3.16%	3.14%	3.09%	0.4 A	A
2.85%	3.00%	3.16%	3.14%	3.09%	0.4 A	A
2.85%	3.00%	3.16%	3.02%	2.97%	0.4 BBB	BBB

A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	AA	AA	AA
A	AA	AA	A	A	A
A	A	A	AA	AA	AA
A	AA	AA	A	A	A
A	A	A	AA	AA	AA
A	AA	AA	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
A	AA	AA	A	A	A
A	A	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	AA	AA	AA
A	AA	AA	A	A	A
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	A
BBB	BBB	A	BBB	BBB	A
A	A	AA	A	A	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AAA
A	AA	A	AA	AA	A
AA	AAA	AAA	AAA	AA	AAA
A	AA	A	AA	AA	A
AA	AAA	AAA	AAA	AA	AAA
A	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
AA	AAA	AAA	AAA	AA	AAA
AA	AAA	AAA	AAA	AA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	A	AA	AA	A
AA	AAA	AAA	AAA	AA	AAA
AA	AAA	AAA	AAA	AA	AAA
AA	AAA	AAA	AAA	AA	AAA
A	AA	A	AA	AA	A
AA	AAA	AAA	AAA	AA	AAA
A	AA	A	AA	AA	A
AA	AAA	AAA	AAA	AA	AAA
A	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BB	NR	NR
A	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BB	NR	NR

NR	BB	NR	A	3 Financials
NR	BB	NR	A	3 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	4 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	4 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	4 Financials
			NR	Financials
NR	BB	NR	A	3 Financials
NR	BB	NR	A	3 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	4 Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	10 Financials
			NR	Financials
NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	4 Financials
B	NR		A	4 Financials
			NR	Financials
			NR	Financials
BBB	NR		A	4 Financials
B	NR		A	4 Financials
BBB	NR		A	4 Financials
BB	NR		A	4 Financials
			NR	Financials
BBB	NR		A	4 Financials
BB	NR		BBB	4 Financials
BBB	BBB	BBB	AA	11 Technology
BBB	BBB	BBB	AA	11 Technology
A	A	A	AA	11 Technology
			NR	Technology
A	A	A	AA	6 Technology
A	A	A	AA	10 Technology
A	A	A	AA	10 Technology
A	A	A	AA	11 Technology
			NR	Technology
A	A	A	AA	6 Technology
A	A	A	AA	10 Technology
NR	BB	BB	A	4 Consumer Services
NR	BB	BB	A	4 Consumer Services
			NR	Consumer Services
NR	A	BBB	AA	12 Consumer Services
NR	BBB	BBB	A	7 Consumer Services
NR	A	BBB	AA	12 Consumer Services
NR	BBB	BBB	A	7 Consumer Services
NR	A	BBB	AA	12 Consumer Services
NR	BBB	BBB	AA	14 Consumer Services
NR	BBB	BBB	AA	14 Consumer Services
NR	A	BBB	AA	12 Consumer Services
NR	A	BBB	AA	12 Consumer Services
NR	BB	BB	A	5 Consumer Services
NR	BB	BB	A	5 Consumer Services
NR	BBB	BBB	A	7 Consumer Services
NR	A	BBB	AA	12 Consumer Services
NR	A	BBB	AA	12 Consumer Services
NR	A	BBB	AA	12 Consumer Services
NR	BBB	BBB	A	7 Consumer Services
NR	A	BBB	AA	12 Consumer Services
NR	BBB	BBB	A	7 Consumer Services
NR	A	BBB	AA	12 Consumer Services
NR	BBB	BBB	AA	14 Consumer Services
NR	BBB	BBB	AA	14 Consumer Services
NR	BB	A	A	4 Oil & Gas
NR	B	BBB	A	4 Oil & Gas
NR	BB	A	A	4 Oil & Gas
NR	BB	A	A	4 Oil & Gas
NR	B	BBB	A	4 Oil & Gas

N.Amer	United States	A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BBB	DocAdj	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BBB				
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	Thin	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	Thin	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	Thin	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	Thin	Thin	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	Thin	Thin	DocAdj	DocAdj

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LUKOILUSDCR	31-Jul-08 LUKOIL
LUKOILUSDMM	31-Jul-08 LUKOIL
LUPINEURCR	31-Jul-08 LUPIN
LUPINEURMM	31-Jul-08 LUPIN
LUPINUSDCR	31-Jul-08 LUPIN
LUPINUSDMM	31-Jul-08 LUPIN
LUPINUSDMR	31-Jul-08 LUPIN
LUVAUDCR	31-Jul-08 LUV
LUVAUDMR	31-Jul-08 LUV
LUVAUDXR	31-Jul-08 LUV
LUVCADMR	31-Jul-08 LUV
LUVCHFMR	31-Jul-08 LUV
LUVEURCR	31-Jul-08 LUV
LUVEURMM	31-Jul-08 LUV
LUVEURMR	31-Jul-08 LUV
LUVEURXR	31-Jul-08 LUV
LUVGBPMR	31-Jul-08 LUV
LUVGBPXR	31-Jul-08 LUV
LUVHKDMR	31-Jul-08 LUV
LUVHKDXR	31-Jul-08 LUV
LUVJPYMR	31-Jul-08 LUV
LUVJPYXR	31-Jul-08 LUV
LUVNOKMR	31-Jul-08 LUV
LUVSEKMR	31-Jul-08 LUV
LUVSEKXR	31-Jul-08 LUV
LUVSGDMR	31-Jul-08 LUV
LUVTWDMR	31-Jul-08 LUV
LUVUSDCR	31-Jul-08 LUV
LUVUSDMM	31-Jul-08 LUV
LUVUSDMR	31-Jul-08 LUV
LUVUSDXR	31-Jul-08 LUV
LVLTAUDMR	31-Jul-08 LVLT
LVLTAUDXR	31-Jul-08 LVLT
LVLTEURCR	31-Jul-08 LVLT
LVLTEURMM	31-Jul-08 LVLT
LVLTEURMR	31-Jul-08 LVLT
LVLTEURXR	31-Jul-08 LVLT
LVLTHKDXR	31-Jul-08 LVLT
LVLTILSXR	31-Jul-08 LVLT
LVLTUSDCR	31-Jul-08 LVLT
LVLTUSDMM	31-Jul-08 LVLT
LVLTUSDMR	31-Jul-08 LVLT
LVLTUSDXR	31-Jul-08 LVLT
LVLT-FINUSDCR	31-Jul-08 LVLT-FIN
LVLT-FINUSDMR	31-Jul-08 LVLT-FIN
LVLT-FINUSDXR	31-Jul-08 LVLT-FIN
LVSANDUSDMR	31-Jul-08 LVSAND
LVSANDUSDXR	31-Jul-08 LVSAND
LVSAND-LVSUSDMR	31-Jul-08 LVSAND-LVS
LVSAND-LVSUSDXR	31-Jul-08 LVSAND-LVS
LVSAND-LVSUSDMM	31-Jul-08 LVSAND-LVS
LVSAND-LVSUSDMR	31-Jul-08 LVSAND-LVS
LVSAND-LVSUSDXR	31-Jul-08 LVSAND-LVS
LWINUSDCR	31-Jul-08 LWIN
LWINUSDMR	31-Jul-08 LWIN
LWINUSDXR	31-Jul-08 LWIN
LXKAUDMR	31-Jul-08 LXK
LXKEURCR	31-Jul-08 LXK
LXKEURMM	31-Jul-08 LXK
LXKEURMR	31-Jul-08 LXK
LXKJPYMR	31-Jul-08 LXK
LXKUSDCR	31-Jul-08 LXK
LXKUSDMM	31-Jul-08 LXK
LXKUSDMR	31-Jul-08 LXK
LXKUSDXR	31-Jul-08 LXK
LYOEURMM	31-Jul-08 LYO
LYOEURMR	31-Jul-08 LYO
LYOEURXR	31-Jul-08 LYO
LYOUSDCR	31-Jul-08 LYO
LYOUSDMM	31-Jul-08 LYO
LYOUSDMR	31-Jul-08 LYO
LYOUSDXR	31-Jul-08 LYO
LYOAUDMR	31-Jul-08 LYO
LYOAUDXR	31-Jul-08 LYO

Lukoil Co	6DEFE8	SNRFOR	USD
Lukoil Co	6DEFE8	SNRFOR	USD
Lupin Ltd	YD898H	SNRFOR	EUR
Lupin Ltd	YD898H	SNRFOR	EUR
Lupin Ltd	YD898H	SNRFOR	USD
Lupin Ltd	YD898H	SNRFOR	USD
Lupin Ltd	YD898H	SNRFOR	USD
Southwest Airls Co	8C8BB5	SNRFOR	AUD
Southwest Airls Co	8C8BB5	SNRFOR	AUD
Southwest Airls Co	8C8BB5	SNRFOR	AUD
Southwest Airls Co	8C8BB5	SNRFOR	CAD
Southwest Airls Co	8C8BB5	SNRFOR	CHF
Southwest Airls Co	8C8BB5	SNRFOR	EUR
Southwest Airls Co	8C8BB5	SNRFOR	EUR
Southwest Airls Co	8C8BB5	SNRFOR	EUR
Southwest Airls Co	8C8BB5	SNRFOR	EUR
Southwest Airls Co	8C8BB5	SNRFOR	GBP
Southwest Airls Co	8C8BB5	SNRFOR	GBP
Southwest Airls Co	8C8BB5	SNRFOR	HKD
Southwest Airls Co	8C8BB5	SNRFOR	HKD
Southwest Airls Co	8C8BB5	SNRFOR	JPY
Southwest Airls Co	8C8BB5	SNRFOR	JPY
Southwest Airls Co	8C8BB5	SNRFOR	NOK
Southwest Airls Co	8C8BB5	SNRFOR	SEK
Southwest Airls Co	8C8BB5	SNRFOR	SEK
Southwest Airls Co	8C8BB5	SNRFOR	SGD
Southwest Airls Co	8C8BB5	SNRFOR	TWD
Southwest Airls Co	8C8BB5	SNRFOR	USD
Southwest Airls Co	8C8BB5	SNRFOR	USD
Southwest Airls Co	8C8BB5	SNRFOR	USD
Southwest Airls Co	8C8BB5	SNRFOR	USD
Level 3 Comms Inc	5H99BW	SNRFOR	AUD
Level 3 Comms Inc	5H99BW	SNRFOR	AUD
Level 3 Comms Inc	5H99BW	SNRFOR	EUR
Level 3 Comms Inc	5H99BW	SNRFOR	EUR
Level 3 Comms Inc	5H99BW	SNRFOR	EUR
Level 3 Comms Inc	5H99BW	SNRFOR	EUR
Level 3 Comms Inc	5H99BW	SNRFOR	HKD
Level 3 Comms Inc	5H99BW	SNRFOR	ILS
Level 3 Comms Inc	5H99BW	SNRFOR	USD
Level 3 Comms Inc	5H99BW	SNRFOR	USD
Level 3 Comms Inc	5H99BW	SNRFOR	USD
Level 3 Comms Inc	5H99BW	SNRFOR	USD
LEVEL 3 Fing INC	5H99BH	SNRFOR	USD
LEVEL 3 Fing INC	5H99BH	SNRFOR	USD
LEVEL 3 Fing INC	5H99BH	SNRFOR	USD
Las Vegas Sands Corp	568FB7	SNRFOR	USD
Las Vegas Sands Corp	568FB7	SNRFOR	USD
Las Vegas Sands LLC	568FBI	SECDOM	USD
Las Vegas Sands LLC	568FBI	SECDOM	USD
Las Vegas Sands LLC	568FBI	SNRFOR	USD
Las Vegas Sands LLC	568FBI	SNRFOR	USD
Las Vegas Sands LLC	568FBI	SNRFOR	USD
Leap Wireless Intl Inc	5H39E9	SNRFOR	USD
Leap Wireless Intl Inc	5H39E9	SNRFOR	USD
Leap Wireless Intl Inc	5H39E9	SNRFOR	USD
Lexmark Intl Inc	57BGE9	SNRFOR	AUD
Lexmark Intl Inc	57BGE9	SNRFOR	EUR
Lexmark Intl Inc	57BGE9	SNRFOR	EUR
Lexmark Intl Inc	57BGE9	SNRFOR	EUR
Lexmark Intl Inc	57BGE9	SNRFOR	JPY
Lexmark Intl Inc	57BGE9	SNRFOR	USD
Lexmark Intl Inc	57BGE9	SNRFOR	USD
Lexmark Intl Inc	57BGE9	SNRFOR	USD
Lexmark Intl Inc	57BGE9	SNRFOR	USD
Lyondell Chem Co	UZA6AC	SECDOM	EUR
Lyondell Chem Co	UZA6AC	SECDOM	EUR
Lyondell Chem Co	UZA6AC	SECDOM	EUR
Lyondell Chem Co	UZA6AC	SECDOM	USD
Lyondell Chem Co	UZA6AC	SECDOM	USD
Lyondell Chem Co	UZA6AC	SECDOM	USD
Lyondell Chem Co	UZA6AC	SECDOM	USD
Lyondell Chem Co	UZA6AC	SNRFOR	AUD
Lyondell Chem Co	UZA6AC	SNRFOR	AUD

CR	Composite	0.015663673	0.016850553	0.020204506	0.022612169	0.024700115	0.026659903
MM	Composite	0.015037126	0.016176531	0.019396326	0.021707682	0.023712111	0.025593507
CR	Composite						
MM	Composite						
CR	Composite	0.015098631	0.015098631	0.015098631	0.015098631	0.021201259	0.021201259
MM	Composite	0.015098631	0.015098631	0.015098631	0.015098631	0.021201259	0.021201259
MR	Composite	1.51%	1.51%	1.51%	1.51%	2.12%	2.12%
CR	Composite	0.84%	0.93%	1.17%	1.39%	1.58%	1.77%
MR	Composite	0.84%	0.88%	1.11%	1.32%	1.50%	1.68%
XR	Composite	0.84%	0.85%	1.07%	1.27%	1.45%	1.62%
MR	Composite	0.86%	0.91%	1.10%	1.22%	1.47%	1.68%
MR	Composite	0.86%	0.91%	1.10%	1.22%	1.47%	1.68%
CR	Composite	0.008939408	0.009537983	0.011542268	0.012855766	0.015924413	0.017683634
MM	Composite	0.86%	0.92%	1.11%	1.23%	1.48%	1.70%
MR	Composite	0.86%	0.91%	1.10%	1.22%	1.47%	1.68%
XR	Composite	0.82%	0.87%	1.04%	1.29%	1.47%	1.62%
MR	Composite	0.86%	0.91%	1.10%	1.22%	1.47%	1.68%
XR	Composite	0.008179558	0.008691494	0.010404766	0.012892103	0.0147306	0.016238095
MR	Composite	0.86%	0.91%	1.10%	1.22%	1.47%	1.68%
XR	Composite	0.82%	0.87%	1.04%	1.29%	1.47%	1.62%
MR	Composite	0.84%	0.89%	1.11%	1.30%	1.49%	1.67%
XR	Composite	0.84%	0.86%	1.07%	1.30%	1.49%	1.62%
MR	Composite	0.008567653	0.009100293	0.011048781	0.012212977	0.014678364	0.016763607
MR	Composite	0.86%	0.91%	1.10%	1.22%	1.47%	1.68%
XR	Composite	0.82%	0.87%	1.04%	1.29%	1.47%	1.62%
MR	Composite	0.86%	0.91%	1.10%	1.22%	1.47%	1.68%
MR	Composite	0.86%	0.91%	1.10%	1.22%	1.47%	1.68%
CR	Composite	0.89%	0.95%	1.15%	1.29%	1.59%	1.77%
MM	Composite						
MR	Composite	0.86%	0.91%	1.10%	1.22%	1.47%	1.68%
XR	Composite	0.82%	0.87%	1.04%	1.29%	1.47%	1.62%
MR	Composite	6.59%	7.38%	8.77%	9.25%	9.85%	9.78%
XR	Composite	6.59%	7.38%	8.77%	9.25%	9.85%	9.78%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	6.59%	6.95%	8.58%	9.20%	9.72%	9.81%
XR	Composite	6.59%	6.95%	8.58%	9.20%	9.72%	9.81%
XR	Composite	6.59%	6.95%	8.58%	9.20%	9.72%	9.81%
CR	Composite						
MM	Composite						
MR	Composite	6.59%	7.21%	8.99%	9.43%	10.05%	10.10%
XR	Composite	6.59%	6.95%	8.58%	9.20%	9.72%	9.81%
CR	Composite	0.081424428	0.085067263	0.1006693	0.093556623	0.099214786	0.099192033
MR	Composite	7.74%	8.08%	9.56%	9.36%	9.92%	9.92%
XR	Composite	7.44%	7.77%	9.19%	9.36%	9.92%	9.92%
MR	Composite	2.84%	2.73%	3.51%	6.87%	6.88%	7.48%
XR	Composite	2.84%	2.63%	3.51%	6.67%	6.88%	7.18%
MR	Composite	0.056	0.056	0.056	0.056	0.056	0.056
XR	Composite	0.056	0.056	0.056	0.056	0.056	0.056
MM	Composite						
MR	Composite	4.62%	4.62%	4.62%	4.62%	4.62%	6.53%
XR	Composite	4.62%	4.62%	4.62%	4.62%	4.62%	6.53%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
CR	Composite	0.39%	0.28%	0.56%	1.00%	1.14%	1.26%
MM	Composite						
MR	Composite	0.003750286	0.26%	0.51%	0.95%	1.09%	1.20%
MR	Composite	0.38%	0.26%	0.53%	0.95%	1.08%	1.20%
CR	Composite	0.39%	0.28%	0.56%	1.00%	1.14%	1.26%
MM	Composite						
MR	Composite	0.38%	0.26%	0.51%	0.95%	1.09%	1.20%
XR	Composite	0.36%	0.25%	0.51%	0.92%	1.05%	1.15%
MM	Composite						
MR	Composite						
XR	Composite	5.64%	6.81%	7.32%	8.90%	9.30%	9.77%
CR	Composite	6.16%	7.45%	8.00%	9.72%	10.16%	10.68%
MM	Composite						
MR	Composite	5.85%	7.07%	7.60%	9.24%	9.66%	10.15%
XR	Composite	5.64%	6.81%	7.32%	8.90%	9.30%	9.77%
MR	Composite	0.05830172	0.066999069	0.071108437	0.086538343	0.092088606	0.097349581
XR	Composite	5.83%	6.70%	7.11%	8.65%	9.21%	9.73%

2.85%	0.02999761	0.031584715	0.031423307	0.030890566	0.4 A	A
2.85%	0.02999761	0.031584715	0.030166375	0.029654944	0.4 BBB	BBB
					0.45	
					0.45	
0.021201259	0.021201259	0.021201259	0.021201259	0.021201259	0.45	
0.021201259	0.021201259	0.021201259	0.021201259	0.021201259	0.45	
2.12%	2.12%	2.12%	2.12%	2.12%	0.45	
1.77%	1.66%	1.70%	1.84%	1.92%	0.4 BB	BBB
1.69%	1.66%	1.70%	1.84%	1.92%	0.4 BB	A
1.62%	1.66%	1.70%	1.84%	1.92%	0.4 BB	BBB
1.68%	1.66%	1.75%	1.84%	1.92%	0.4 A	AA
1.68%	1.66%	1.75%	1.84%	1.92%	0.4 A	AA
1.77%	0.017805334	0.018401782	0.01838	0.019205	0.4 BBB	AA
1.70%	1.68%	1.77%	1.84%	1.92%	0.4 BBB	AA
1.68%	1.66%	1.75%	1.84%	1.92%	0.4 A	AA
1.63%	1.65%	1.68%	1.84%	1.92%	0.4 BBB	AA
1.68%	1.66%	1.75%	1.84%	1.92%	0.4 A	AA
1.63%	0.016498508	0.016837631	0.01838	0.019205	0.4 BBB	AA
1.68%	1.66%	1.75%	1.84%	1.92%	0.4 A	AA
1.63%	1.65%	1.68%	1.84%	1.92%	0.4 BBB	AA
1.69%	1.66%	1.70%	1.84%	1.92%	0.4 BB	A
1.63%	1.66%	1.70%	1.84%	1.92%	BB	BBB
1.68%	0.016637779	0.017481693	0.01838	0.019205	0.4 A	AA
1.68%	1.66%	1.75%	1.84%	1.92%	0.4 A	AA
1.63%	1.65%	1.68%	1.84%	1.92%	0.4 BBB	AA
1.68%	1.66%	1.75%	1.84%	1.92%	0.4 A	AA
1.68%	1.66%	1.75%	1.84%	1.92%	0.4 A	AA
1.77%	1.78%	1.84%	1.84%	1.92%	0.4 BBB	AA
					0.4	
1.68%	1.66%	1.75%	1.84%	1.92%	0.4 A	AA
1.63%	1.65%	1.68%	1.84%	1.92%	0.4 BBB	AA
9.12%	8.58%	9.93%	8.42%	8.19%	NR	B
9.12%	8.58%	9.93%	8.42%	8.19%	0.363333335 NR	B
					0.363333335	
					0.363333335	
					0.363333335	
9.07%	8.57%	9.93%	8.40%	8.36%	0.363333335 NR	A
9.07%	8.57%	9.93%	8.40%	8.36%	0.363333335 NR	A
9.07%	8.57%	9.93%	8.40%	8.36%	0.363333335 NR	A
					0.363333335	
					0.363333335	
9.35%	8.71%	9.93%	8.69%	8.41%	0.363333335 NR	BB
9.07%	8.57%	9.93%	8.40%	8.36%	0.363333335 NR	A
9.41%	0.089739181	0.089739181	0.087067639	0.08661803	0.45 CCC	CCC
9.41%	8.97%	8.97%	8.71%	8.66%	0.45 CCC	CCC
9.41%	8.97%	8.97%	8.71%	8.66%	0.45 B	B
7.35%	7.91%	7.05%	7.48%	7.48%	0.44 NR	BB
7.35%	7.62%	7.05%	7.20%	7.20%	0.4 NR	BBB
0.056	0.056	0.056	0.056	0.056	0.725	
0.056	0.056	0.056	0.056	0.056	0.725	
					0.675	
6.53%	6.53%	6.53%	6.53%	6.53%	0.675	
6.53%	6.53%	6.53%	6.53%	6.53%	0.675	
					0.4	
					0.4	
					0.4	
					0.4	
1.31%	1.37%	1.27%	1.32%	1.90%	0.4 BBB	BB
					0.4	
1.25%	1.32%	1.27%	1.32%	1.90%	0.4 A	BBB
1.25%	1.31%	1.27%	1.32%	1.90%	0.4 BB	B
1.31%	1.37%	1.27%	1.32%	1.90%	0.4 BBB	BB
					0.4	
1.25%	1.32%	1.27%	1.32%	1.90%	0.4 A	BBB
1.20%	1.26%	1.27%	1.32%	1.90%	0.4 BBB	BB
					0.45	
					0.45	
9.52%	8.86%	7.67%	7.72%	7.77%	0.4 BB	BBB
10.19%	9.69%	7.67%	7.72%	7.77%	0.45 B	BB
					0.45	
9.69%	9.20%	7.67%	7.72%	7.77%	0.45 B	BB
9.52%	8.86%	7.67%	7.72%	7.77%	0.4 BB	BBB
9.48%	0.091902125	0.092083333	0.09795575	0.095197451	0.4 BB	BBB
9.48%	9.19%	9.21%	9.80%	9.52%	0.4 BB	BBB

A	A	A	BBB	NR	NR
BBB	BBB	BBB	BB	NR	NR
	NR		NR		
	NR		NR		
	NR		NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	AA	AA	AAA	AA
AA	A	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	A	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
AA	A	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
AA	A	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
A	BBB	BBB	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	AA	AA	AAA	AA
AA	A	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
AA	A	AA	AA	AAA	AA
AA	A	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	A	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
A	A	A	A	A	A
A	AA	NR	AA	NR	AA
CCC	NR	NR	NR	NR	NR
CCC	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
NR	B	NR	BBB	NR	BB
NR	BBB	NR	BBB	NR	BBB
			NR		
			NR		
		NR	NR		
		NR	NR		
BBB	BBB	BB	A	A	A
A	A	BB	BB	AA	AA
BB	BB	B	BBB	BBB	BBB
BBB	BBB	BB	A	A	A
A	A	BB	BB	AA	AA
BBB	BBB	BB	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB

NR	BB	A	A	4 Oil & Gas
NR	B	BBB	A	4 Oil & Gas
			NR	Health Care
			NR	Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	A	3 Consumer Services
BBB	NR	NR	A	11 Consumer Services
BBB	NR	NR	A	11 Consumer Services
BBB	NR	NR	AA	11 Consumer Services
BBB	NR	NR	AA	11 Consumer Services
BBB	NR	NR	A	11 Consumer Services
BBB	NR	NR	A	7 Consumer Services
BBB	NR	NR	A	11 Consumer Services
BBB	NR	NR	A	7 Consumer Services
BBB	NR	NR	A	11 Consumer Services
BBB	NR	NR	A	7 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	A	3 Consumer Services
BBB	NR	NR	A	11 Consumer Services
BBB	NR	NR	A	11 Consumer Services
BBB	NR	NR	A	7 Consumer Services
BBB	NR	NR	A	11 Consumer Services
BBB	NR	NR	A	11 Consumer Services
BBB	NR	NR	AA	11 Consumer Services
			NR	Consumer Services
BBB	NR	NR	A	11 Consumer Services
BBB	NR	NR	A	7 Consumer Services
NR	BB	BB	A	8 Telecommunications
NR	BB	BB	A	8 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	A	A	A	7 Telecommunications
NR	A	A	A	7 Telecommunications
NR	A	A	A	7 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	BBB	BBB	A	8 Telecommunications
NR	A	A	A	7 Telecommunications
	NR	NR	NR	2 Technology
	NR	NR	NR	2 Technology
	NR	NR	NR	2 Technology
NR	BB	BB	BBB	6 Consumer Services
NR	BBB	BBB	BBB	5 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Technology
NR	NR	NR	BBB	7 Technology
			NR	Technology
NR	NR	NR	BB	5 Technology
NR	NR	NR	BBB	7 Technology
NR	NR	NR	BBB	7 Technology
			NR	Technology
NR	NR	NR	BB	5 Technology
NR	NR	NR	BBB	7 Technology
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	4 Basic Materials
NR	NR	NR	A	4 Basic Materials
BB	BB	B	AA	8 Basic Materials
BB	BB	B	AA	8 Basic Materials

E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
India	India		BB				
India	India		BB				
India	India		BB				Thin
India	India		BB				Thin
India	India		BB				Thin
N.Amer	United States	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	CcyGrp	CcyGrp	Entity Tier
N.Amer	United States	A	AA	Entity Tier	DocAdj	DocAdj	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	B	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B	DocAdj	DocAdj	DocAdj	Thin
N.Amer	United States	CCC	B	DocAdj	DocAdj	DocAdj	Thin
N.Amer	United States	CCC	B	CcyGrp	CcyGrp	CcyGrp	Thin
N.Amer	United States		B	Thin	DocAdj	Thin	DocAdj
N.Amer	United States		B	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	Thin	Thin	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	Thin	Thin	DocAdj	DocAdj
	Thin					
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
Thin	DocAdj	Thin	DocAdj	Thin	DocAdj	DocAdj
Thin	CcyGrp	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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Entity Tier

LYOCHFMR	31-Jul-08 LYO
LYOCHFXR	31-Jul-08 LYO
LYOEURMM	31-Jul-08 LYO
LYOEURMR	31-Jul-08 LYO
LYOEURXR	31-Jul-08 LYO
LYOHKDXR	31-Jul-08 LYO
LYOILSXR	31-Jul-08 LYO
LYOJPYMR	31-Jul-08 LYO
LYOJPYXR	31-Jul-08 LYO
LYONZDMR	31-Jul-08 LYO
LYONZDXR	31-Jul-08 LYO
LYOUSDCR	31-Jul-08 LYO
LYOUSDMM	31-Jul-08 LYO
LYOUSDMR	31-Jul-08 LYO
LYOUSDXR	31-Jul-08 LYO
LYO-AmericaAUDMR	31-Jul-08 LYO-America
LYO-AmericaAUDXR	31-Jul-08 LYO-America
LYO-AmericaEURCR	31-Jul-08 LYO-America
LYO-AmericaEURMM	31-Jul-08 LYO-America
LYO-AmericaEURMR	31-Jul-08 LYO-America
LYO-AmericaEURXR	31-Jul-08 LYO-America
LYO-AmericaHKDXR	31-Jul-08 LYO-America
LYO-AmericaSGDMR	31-Jul-08 LYO-America
LYO-AmericaUSDCR	31-Jul-08 LYO-America
LYO-AmericaUSDMM	31-Jul-08 LYO-America
LYO-AmericaUSDMR	31-Jul-08 LYO-America
LYO-AmericaUSDXR	31-Jul-08 LYO-America
LYO-MCHEURCR	31-Jul-08 LYO-MCH
LYO-MCHEURMM	31-Jul-08 LYO-MCH
LYO-MCHEURMR	31-Jul-08 LYO-MCH
LYO-MCHUSDCR	31-Jul-08 LYO-MCH
LYO-MCHUSDMM	31-Jul-08 LYO-MCH
LYO-MCHUSDMR	31-Jul-08 LYO-MCH
LYO-MCHUSDXR	31-Jul-08 LYO-MCH
LYOEAUDCR	31-Jul-08 LYOE
LYOEAUDMM	31-Jul-08 LYOE
LYOEAUDMR	31-Jul-08 LYOE
LYOECADMM	31-Jul-08 LYOE
LYOECHFCR	31-Jul-08 LYOE
LYOECHFMM	31-Jul-08 LYOE
LYOEDKKMM	31-Jul-08 LYOE
LYOEEURCR	31-Jul-08 LYOE
LYOEEURMM	31-Jul-08 LYOE
LYOEEURMR	31-Jul-08 LYOE
LYOEEURXR	31-Jul-08 LYOE
LYOEGBPCR	31-Jul-08 LYOE
LYOEGBPMM	31-Jul-08 LYOE
LYOEGBPMR	31-Jul-08 LYOE
LYOEHKDMM	31-Jul-08 LYOE
LYOEJPYCR	31-Jul-08 LYOE
LYOEJPYMM	31-Jul-08 LYOE
LYOEJPYMR	31-Jul-08 LYOE
LYOENZDCR	31-Jul-08 LYOE
LYOENZDMM	31-Jul-08 LYOE
LYOESEKMM	31-Jul-08 LYOE
LYOESGDMM	31-Jul-08 LYOE
LYOEUSDCR	31-Jul-08 LYOE
LYOEUSDMM	31-Jul-08 LYOE
LYOEUSDMR	31-Jul-08 LYOE
LYOEUSDXR	31-Jul-08 LYOE
LYOEZARMM	31-Jul-08 LYOE
LYOE-AllEURCR	31-Jul-08 LYOE-All
LYOE-AllEURMM	31-Jul-08 LYOE-All
LYOE-AllUSDCR	31-Jul-08 LYOE-All
LYOE-AllUSDMM	31-Jul-08 LYOE-All
LZEURCR	31-Jul-08 LZ
LZEURMM	31-Jul-08 LZ
LZEURMR	31-Jul-08 LZ
LZUSDCR	31-Jul-08 LZ
LZUSDMM	31-Jul-08 LZ
LZUSDMR	31-Jul-08 LZ
LZUSDXR	31-Jul-08 LZ
MAUDCR	31-Jul-08 M
MAUDMR	31-Jul-08 M

Lyondell Chem Co	UZA6AC	SNRFOR	CHF
Lyondell Chem Co	UZA6AC	SNRFOR	CHF
Lyondell Chem Co	UZA6AC	SNRFOR	EUR
Lyondell Chem Co	UZA6AC	SNRFOR	EUR
Lyondell Chem Co	UZA6AC	SNRFOR	EUR
Lyondell Chem Co	UZA6AC	SNRFOR	HKD
Lyondell Chem Co	UZA6AC	SNRFOR	ILS
Lyondell Chem Co	UZA6AC	SNRFOR	JPY
Lyondell Chem Co	UZA6AC	SNRFOR	JPY
Lyondell Chem Co	UZA6AC	SNRFOR	NZD
Lyondell Chem Co	UZA6AC	SNRFOR	NZD
Lyondell Chem Co	UZA6AC	SNRFOR	USD
Lyondell Chem Co	UZA6AC	SNRFOR	USD
Lyondell Chem Co	UZA6AC	SNRFOR	USD
Lyondell Chem Co	UZA6AC	SNRFOR	USD
MILLENNIUM AMERICA INC	6G039T	SNRFOR	AUD
MILLENNIUM AMERICA INC	6G039T	SNRFOR	AUD
MILLENNIUM AMERICA INC	6G039T	SNRFOR	EUR
MILLENNIUM AMERICA INC	6G039T	SNRFOR	EUR
MILLENNIUM AMERICA INC	6G039T	SNRFOR	EUR
MILLENNIUM AMERICA INC	6G039T	SNRFOR	EUR
MILLENNIUM AMERICA INC	6G039T	SNRFOR	HKD
MILLENNIUM AMERICA INC	6G039T	SNRFOR	SGD
MILLENNIUM AMERICA INC	6G039T	SNRFOR	USD
MILLENNIUM AMERICA INC	6G039T	SNRFOR	USD
MILLENNIUM AMERICA INC	6G039T	SNRFOR	USD
MILLENNIUM AMERICA INC	6G039T	SNRFOR	USD
Millennium Chems Inc	5EII93	SNRFOR	EUR
Millennium Chems Inc	5EII93	SNRFOR	EUR
Millennium Chems Inc	5EII93	SNRFOR	EUR
Millennium Chems Inc	5EII93	SNRFOR	USD
Millennium Chems Inc	5EII93	SNRFOR	USD
Millennium Chems Inc	5EII93	SNRFOR	USD
Millennium Chems Inc	5EII93	SNRFOR	USD
Suez	8EAAEE	SNRFOR	AUD
Suez	8EAAEE	SNRFOR	AUD
Suez	8EAAEE	SNRFOR	AUD
Suez	8EAAEE	SNRFOR	CAD
Suez	8EAAEE	SNRFOR	CHF
Suez	8EAAEE	SNRFOR	CHF
Suez	8EAAEE	SNRFOR	DKK
Suez	8EAAEE	SNRFOR	EUR
Suez	8EAAEE	SNRFOR	EUR
Suez	8EAAEE	SNRFOR	EUR
Suez	8EAAEE	SNRFOR	EUR
Suez	8EAAEE	SNRFOR	GBP
Suez	8EAAEE	SNRFOR	GBP
Suez	8EAAEE	SNRFOR	GBP
Suez	8EAAEE	SNRFOR	HKD
Suez	8EAAEE	SNRFOR	JPY
Suez	8EAAEE	SNRFOR	JPY
Suez	8EAAEE	SNRFOR	JPY
Suez	8EAAEE	SNRFOR	NZD
Suez	8EAAEE	SNRFOR	NZD
Suez	8EAAEE	SNRFOR	SEK
Suez	8EAAEE	SNRFOR	SGD
Suez	8EAAEE	SNRFOR	USD
Suez	8EAAEE	SNRFOR	USD
Suez	8EAAEE	SNRFOR	USD
Suez	8EAAEE	SNRFOR	USD
Suez	8EAAEE	SNRFOR	ZAR
GIE Suez Alliance	FI9A6H	SNRFOR	EUR
GIE Suez Alliance	FI9A6H	SNRFOR	EUR
GIE Suez Alliance	FI9A6H	SNRFOR	USD
GIE Suez Alliance	FI9A6H	SNRFOR	USD
Lubrizol Corp	59DB98	SNRFOR	EUR
Lubrizol Corp	59DB98	SNRFOR	EUR
Lubrizol Corp	59DB98	SNRFOR	EUR
Lubrizol Corp	59DB98	SNRFOR	USD
Lubrizol Corp	59DB98	SNRFOR	USD
Lubrizol Corp	59DB98	SNRFOR	USD
Lubrizol Corp	59DB98	SNRFOR	USD
Macy s Inc	5AB77V	SNRFOR	AUD
Macy s Inc	5AB77V	SNRFOR	AUD

MR	Composite	5.91%	6.71%	7.18%	8.71%	9.25%	9.81%
XR	Composite	0.058468014	0.067804	0.071254395	0.084368689	0.092625	0.097
MM	Composite						
MR	Composite	5.91%	6.71%	7.18%	8.71%	9.25%	9.81%
XR	Composite	5.85%	6.78%	7.13%	8.44%	9.26%	9.70%
XR	Composite	5.85%	6.78%	7.13%	8.44%	9.26%	9.70%
XR	Composite	0.058468014	0.067804	0.071254395	0.084368689	0.092625	0.097
MR	Composite						
XR	Composite	0.05830172	0.066999069	0.071108437	0.086538343	0.092088606	0.097349581
MR	Composite	0.059105133	0.067119192	0.07176257	0.087111989	0.092480754	0.098142374
XR	Composite	5.85%	6.78%	7.13%	8.44%	9.26%	9.70%
CR	Composite	6.24%	7.19%	7.64%	9.22%	9.87%	10.43%
MM	Composite						
MR	Composite	0.059105133	0.067119192	0.07176257	0.087111989	0.092480754	0.098142374
XR	Composite	5.85%	6.78%	7.13%	8.44%	9.26%	9.70%
MR	Composite	4.61%	4.29%	6.42%	7.57%	8.36%	8.31%
XR	Composite	4.61%	4.29%	6.42%	7.57%	8.36%	8.31%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	4.56%	4.26%	6.24%	7.24%	8.08%	8.35%
XR	Composite	4.56%	4.26%	6.24%	7.24%	8.08%	8.35%
MR	Composite	4.73%	4.43%	6.59%	7.76%	8.58%	8.69%
CR	Composite	4.98%	4.66%	6.93%	8.17%	9.03%	9.15%
MM	Composite						
MR	Composite	0.047319102	0.044285276	0.065880265	0.077619327	0.085783705	0.086890032
XR	Composite	4.56%	4.26%	6.24%	7.24%	8.08%	8.35%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.0755	0.0849345	0.07525	0.10438675	0.102276867	0.108795532
MM	Composite						
MR	Composite	7.55%	8.49%	7.52%	10.44%	9.72%	10.34%
XR	Composite	0.0755	0.0849345	0.07525	0.10438675	0.093583333	0.0996
CR	Composite	0.15%	0.22%	0.29%	0.38%	0.43%	0.47%
MM	Composite	0.15%	0.22%	0.29%	0.37%	0.41%	0.45%
MR	Composite						
MM	Composite	0.15%	0.22%	0.28%	0.34%	0.39%	0.43%
CR	Composite	0.16%	0.23%	0.29%	0.36%	0.41%	0.46%
MM	Composite	0.15%	0.22%	0.28%	0.34%	0.39%	0.43%
MM	Composite	0.00150575	0.002222349	0.002803494	0.003372824	0.003852787	0.004280002
CR	Composite	0.16%	0.23%	0.29%	0.36%	0.41%	0.46%
MM	Composite	0.00150575	0.002222349	0.002803494	0.003372824	0.003852787	0.004280002
MR	Composite	0.15%	0.22%	0.28%	0.34%	0.38%	0.43%
XR	Composite	0.14%	0.21%	0.27%	0.33%	0.37%	0.41%
CR	Composite						
MM	Composite	0.15%	0.22%	0.28%	0.34%	0.39%	0.43%
MR	Composite						
MM	Composite	0.15%	0.22%	0.28%	0.34%	0.39%	0.43%
CR	Composite	0.00150575	0.00223046	0.002908091	0.003454278	0.003933424	0.004359561
MM	Composite	0.15%	0.22%	0.29%	0.35%	0.39%	0.44%
MR	Composite						
CR	Composite	0.16%	0.23%	0.29%	0.36%	0.41%	0.46%
MM	Composite	0.15%	0.22%	0.28%	0.34%	0.39%	0.43%
MM	Composite	0.15%	0.22%	0.28%	0.34%	0.39%	0.43%
MM	Composite	0.15%	0.22%	0.28%	0.34%	0.39%	0.43%
CR	Composite	0.16%	0.23%	0.29%	0.36%	0.41%	0.46%
MM	Composite	0.15%	0.22%	0.28%	0.34%	0.39%	0.43%
MR	Composite	0.15%	0.22%	0.28%	0.34%	0.38%	0.43%
XR	Composite	0.14%	0.21%	0.27%	0.33%	0.37%	0.41%
MM	Composite	0.15%	0.22%	0.28%	0.34%	0.39%	0.43%
CR	Composite						
MM	Composite	0.20%	0.20%	0.28%	0.35%	0.39%	0.43%
CR	Composite						
MM	Composite	0.20%	0.20%	0.28%	0.35%	0.39%	0.43%
CR	Composite	0.54%	0.55%	0.63%	0.74%	0.83%	0.94%
MM	Composite	0.52%	0.53%	0.61%	0.71%	0.80%	0.91%
MR	Composite	0.52%	0.52%	0.62%	0.71%	0.80%	0.91%
CR	Composite	0.54%	0.55%	0.63%	0.74%	0.83%	0.94%
MM	Composite						
MR	Composite	0.52%	0.52%	0.62%	0.71%	0.80%	0.91%
XR	Composite	0.004970216	0.005042147	0.005803	0.00663309	0.007624149	0.008537
CR	Composite	1.50%	1.53%	1.85%	2.12%	2.36%	2.46%
MR	Composite	1.42%	1.53%	1.76%	2.01%	2.24%	2.46%

9.40%	9.12%	9.06%	9.78%	9.95%	0.4 A	A
9.54%	0.091325	0.087213947	0.094185521	0.095538141	0.4 A	A
					0.4	
9.40%	9.12%	9.06%	9.78%	9.95%	0.4 A	A
9.54%	9.13%	8.72%	9.42%	9.55%	0.4 A	A
9.54%	9.13%	8.72%	9.42%	9.55%	0.4 A	A
9.54%	0.091325	0.087213947	0.094185521	0.095538141	0.4 A	A
					0.4	
9.48%	0.091902125	0.092083333	0.09795575	0.095197451	0.4 BB	BBB
9.40%	0.0912472	0.09055	0.097788246	0.099513157	40.00% A	A
9.54%	9.13%	8.72%	9.42%	9.55%	40.00% A	A
10.17%	9.78%	9.53%	10.29%	10.14%	0.4 BBB	A
					0.4	
9.40%	0.0912472	0.09055	0.097788246	0.099513157	40.00% A	A
9.54%	9.13%	8.72%	9.42%	9.55%	40.00% A	A
8.59%	9.31%	8.95%	8.97%	9.42%	CCC	B
8.59%	9.31%	8.95%	8.97%	9.42%	0.4 CCC	B
					0.4	
					0.4	
					0.4	
8.64%	9.11%	8.88%	8.90%	9.30%	0.4 CCC	BBB
8.64%	9.11%	8.88%	8.90%	9.30%	0.4 CCC	BBB
8.98%	9.56%	9.24%	9.25%	9.66%	0.4 CCC	BB
9.45%	10.06%	9.73%	9.74%	10.17%	0.4 CCC	BB
					0.4	
8.98%	0.095587749	0.092408544	0.09252821	0.09658905	0.4 CCC	BB
8.64%	9.11%	8.88%	8.90%	9.30%	0.4 CCC	BBB
					0.374999999	
					0.374999999	
					0.374999999	
10.69%	0.106155553	0.106155553	0.09541665	0.09541665	0.374999999 NR	NR
					0.374999999	
10.16%	10.08%	10.08%	9.54%	9.54%	0.374999999 NR	NR
9.79%	0.097184	0.097184	0.09541665	0.09541665	0.374999999 NR	NR
0.48%	0.57%	0.55%	0.53%	0.68%	0.4 CCC	BBB
0.48%	0.55%	0.55%	0.53%	0.68%	0.4 CCC	BBB
					0.4	
0.47%	0.52%	0.55%	0.53%	0.68%	0.4 BB	AA
0.50%	0.56%	0.55%	0.53%	0.68%	0.4 B	A
0.47%	0.52%	0.55%	0.53%	0.68%	0.4 BB	AA
0.47%	0.005215034	0.005541046	0.0053	0.006795613	0.4 BB	AA
0.50%	0.56%	0.55%	0.53%	0.68%	0.4 B	A
0.47%	0.005215034	0.005541046	0.0053	0.006795613	0.4 BB	AA
0.47%	0.52%	0.55%	0.53%	0.68%	0.4 B	A
0.45%	0.50%	0.55%	0.53%	0.68%	0.4 B	A
					0.4	
0.47%	0.52%	0.55%	0.53%	0.68%	0.4 BB	AA
					0.4	
0.47%	0.52%	0.55%	0.53%	0.68%	0.4 BB	AA
0.48%	0.005343899	0.005541046	0.0053	0.006795613	0.4 CCC	BBB
0.48%	0.53%	0.55%	0.53%	0.68%	0.4 CCC	BBB
					0.4	
0.50%	0.56%	0.55%	0.53%	0.68%	0.4 B	A
0.47%	0.52%	0.55%	0.53%	0.68%	0.4 BB	AA
0.47%	0.52%	0.55%	0.53%	0.68%	0.4 BB	AA
0.47%	0.52%	0.55%	0.53%	0.68%	0.4 BB	AA
0.50%	0.56%	0.55%	0.53%	0.68%	0.4 B	A
0.47%	0.52%	0.55%	0.53%	0.68%	0.4 BB	AA
0.47%	0.52%	0.55%	0.53%	0.68%	0.4 B	A
0.45%	0.50%	0.55%	0.53%	0.68%	0.4 B	A
0.47%	0.52%	0.55%	0.53%	0.68%	0.4 BB	AA
					0.4	
0.47%	0.52%	0.52%	0.52%	0.52%	0.4	NR
					0.4	
0.47%	0.52%	0.52%	0.52%	0.52%	0.4	NR
1.01%	1.06%	1.17%	1.34%	1.13%	0.388888888 BBB	A
0.96%	1.02%	1.17%	1.28%	1.13%	0.388888888 BBB	A
0.96%	1.01%	1.17%	1.27%	1.13%	0.387499999 A	AA
1.01%	1.06%	1.17%	1.34%	1.13%	0.388888888 BBB	A
					0.388888888	
0.96%	1.01%	1.17%	1.27%	1.13%	0.387499999 A	AA
0.90%	0.009470667	0.011694553	0.012234274	0.0113185	0.388888888 BBB	A
2.58%	2.60%	2.45%	2.57%	2.61%	0.4 BBB	A
2.45%	2.47%	2.45%	2.57%	2.48%	0.4 BBB	A

A	AA	A	A	A	A
A	A	A	A	A	A
A	AA	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	A	A	A	A
A	A	A	A	A	A
CCC	CCC	CCC	B	CCC	B
CCC	CCC	CCC	B	CCC	B
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
B	CCC	B	BB	BB	BB
B	CCC	B	BB	BB	BB
B	CCC	B	BB	BB	BB
BB	BBB	BBB	BBB	BBB	BBB
NR	NR	BB	BBB	BBB	BBB
NR	NR	BB	BBB	BBB	BBB
NR	NR	BBB	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	BBB	A	BBB	A
BBB	A	BBB	A	BBB	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
AA	AA	AA	AA	AA	AA
A	A	NR	NR	NR	NR
A	A	NR	NR	NR	NR
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB

BBB	BBB	BB	A	5 Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
			NR	Basic Materials
BBB	BBB	BB	A	5 Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
			NR	Basic Materials
BB	BB	B	AA	8 Basic Materials
BBB	BBB	BB	A	5 Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
BBB	BBB	BB	AA	8 Basic Materials
			NR	Basic Materials
BBB	BBB	BB	A	5 Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
B	B	BB	BB	4 Basic Materials
B	B	BB	BB	4 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BB	BBB	BBB	BB	3 Basic Materials
BB	BBB	BBB	BB	3 Basic Materials
BB	BB	BBB	BB	3 Basic Materials
BB	BB	BBB	BB	3 Basic Materials
			NR	Basic Materials
BB	BB	BBB	BB	3 Basic Materials
BB	BBB	BBB	BB	3 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
	NR		NR	3 Basic Materials
			NR	Basic Materials
	NR		NR	3 Basic Materials
	NR		NR	3 Basic Materials
NR	NR	NR	A	3 Utilities
NR	NR	NR	A	3 Utilities
			NR	Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	6 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	6 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	AA	12 Utilities
NR	NR	NR	AA	12 Utilities
			NR	Utilities
NR	NR	NR	A	11 Utilities
			NR	Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	AA	12 Utilities
NR	NR	NR	AA	12 Utilities
			NR	Utilities
NR	NR	NR	A	6 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	6 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	AA	12 Utilities
NR	NR	NR	AA	12 Utilities
NR	NR	NR	A	11 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
NR	BBB	NR	A	7 Basic Materials
NR	BBB	NR	A	7 Basic Materials
NR	A	NR	A	6 Basic Materials
NR	BBB	NR	A	7 Basic Materials
			NR	Basic Materials
NR	A	NR	A	6 Basic Materials
NR	BBB	NR	A	3 Basic Materials
BB	BBB	BBB	A	15 Consumer Services
BB	BBB	BBB	A	15 Consumer Services

N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	France	A	A				
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A				
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A				
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A				
Europe	France	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A				
Europe	France	A	A		Thin	CcyGrp	CcyGrp
Europe	France	A	A				
Europe	France	A	A		Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	Entity Tier	DocAdj	DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp DocAdj DocAdj CcyGrp
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Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
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CcyGrp CcyGrp CcyGrp CcyGrp Thin
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CcyGrp CcyGrp Entity Tier DocAdj Thin Thin Thin

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MAUDXR	31-Jul-08 M
MCADMR	31-Jul-08 M
MCHFMR	31-Jul-08 M
MEURCR	31-Jul-08 M
MEURMM	31-Jul-08 M
MEURMR	31-Jul-08 M
MEURXR	31-Jul-08 M
MGBPMR	31-Jul-08 M
MGBPXR	31-Jul-08 M
MHKDMR	31-Jul-08 M
MHKDXR	31-Jul-08 M
MJPYMR	31-Jul-08 M
MSEKMR	31-Jul-08 M
MSEKXR	31-Jul-08 M
MSGDMR	31-Jul-08 M
MTWDCR	31-Jul-08 M
MTWDMR	31-Jul-08 M
MUSDCR	31-Jul-08 M
MUSDMM	31-Jul-08 M
MUSDMR	31-Jul-08 M
MUSDXR	31-Jul-08 M
M-RHIAUDCR	31-Jul-08 M-RHI
M-RHIAUDMR	31-Jul-08 M-RHI
M-RHIAUDXR	31-Jul-08 M-RHI
M-RHICHFMR	31-Jul-08 M-RHI
M-RHIEURCR	31-Jul-08 M-RHI
M-RHIEURMM	31-Jul-08 M-RHI
M-RHIEURMR	31-Jul-08 M-RHI
M-RHIEURXR	31-Jul-08 M-RHI
M-RHIGBPMR	31-Jul-08 M-RHI
M-RHIHKDMR	31-Jul-08 M-RHI
M-RHIHKDXR	31-Jul-08 M-RHI
M-RHIJPYMR	31-Jul-08 M-RHI
M-RHITWDCR	31-Jul-08 M-RHI
M-RHIUSDCR	31-Jul-08 M-RHI
M-RHIUSDMM	31-Jul-08 M-RHI
M-RHIUSDMR	31-Jul-08 M-RHI
M-RHIUSDXR	31-Jul-08 M-RHI
MAEDAEURMR	31-Jul-08 MAEDA
MAEDAJPYCR	31-Jul-08 MAEDA
MAEDAJPYMR	31-Jul-08 MAEDA
MAEDAJPYXR	31-Jul-08 MAEDA
MAEDAUSDCR	31-Jul-08 MAEDA
MAHASUSDCR	31-Jul-08 MAHAS
MAHASUSDMM	31-Jul-08 MAHAS
MAHASUSDMR	31-Jul-08 MAHAS
MAHSEMUSDCR	31-Jul-08 MAHSEM
MAHSEMUSDMM	31-Jul-08 MAHSEM
MAHSEMUSDMR	31-Jul-08 MAHSEM
MAKINOJPYCR	31-Jul-08 MAKINO
MAKINOJPYXR	31-Jul-08 MAKINO
MAKITAJPYCR	31-Jul-08 MAKITA
MAKITAJPYXR	31-Jul-08 MAKITA
MAKITAUSDCR	31-Jul-08 MAKITA
MALAYSAUDCR	31-Jul-08 MALAYS
MALAYSEURCR	31-Jul-08 MALAYS
MALAYSEURMM	31-Jul-08 MALAYS
MALAYSEURMR	31-Jul-08 MALAYS
MALAYSGBPCR	31-Jul-08 MALAYS
MALAYSJPYCR	31-Jul-08 MALAYS
MALAYSJPYMR	31-Jul-08 MALAYS
MALAYSSGDCR	31-Jul-08 MALAYS
MALAYSUSDCR	31-Jul-08 MALAYS
MALAYSUSDMM	31-Jul-08 MALAYS
MALAYSUSDMR	31-Jul-08 MALAYS
MALAYSUSDXR	31-Jul-08 MALAYS
MALI-JHFAUDMR	31-Jul-08 MALI-JHF
MALI-JHFCHFMR	31-Jul-08 MALI-JHF
MALI-JHFEURCR	31-Jul-08 MALI-JHF
MALI-JHFEURMM	31-Jul-08 MALI-JHF
MALI-JHFEURMR	31-Jul-08 MALI-JHF
MALI-JHFEURXR	31-Jul-08 MALI-JHF
MALI-JHFGBPMR	31-Jul-08 MALI-JHF
MALI-JHFJPYMR	31-Jul-08 MALI-JHF

Macy s Inc	5AB77V	SNRFOR	AUD
Macy s Inc	5AB77V	SNRFOR	CAD
Macy s Inc	5AB77V	SNRFOR	CHF
Macy s Inc	5AB77V	SNRFOR	EUR
Macy s Inc	5AB77V	SNRFOR	EUR
Macy s Inc	5AB77V	SNRFOR	EUR
Macy s Inc	5AB77V	SNRFOR	EUR
Macy s Inc	5AB77V	SNRFOR	GBP
Macy s Inc	5AB77V	SNRFOR	GBP
Macy s Inc	5AB77V	SNRFOR	HKD
Macy s Inc	5AB77V	SNRFOR	HKD
Macy s Inc	5AB77V	SNRFOR	JPY
Macy s Inc	5AB77V	SNRFOR	SEK
Macy s Inc	5AB77V	SNRFOR	SEK
Macy s Inc	5AB77V	SNRFOR	SGD
Macy s Inc	5AB77V	SNRFOR	TWD
Macy s Inc	5AB77V	SNRFOR	TWD
Macy s Inc	5AB77V	SNRFOR	USD
Macy s Inc	5AB77V	SNRFOR	USD
Macy s Inc	5AB77V	SNRFOR	USD
Macy s Inc	5AB77V	SNRFOR	USD
Macy s Retail Hldgs Inc	5AB773	SNRFOR	AUD
Macy s Retail Hldgs Inc	5AB773	SNRFOR	AUD
Macy s Retail Hldgs Inc	5AB773	SNRFOR	AUD
Macy s Retail Hldgs Inc	5AB773	SNRFOR	CHF
Macy s Retail Hldgs Inc	5AB773	SNRFOR	EUR
Macy s Retail Hldgs Inc	5AB773	SNRFOR	EUR
Macy s Retail Hldgs Inc	5AB773	SNRFOR	EUR
Macy s Retail Hldgs Inc	5AB773	SNRFOR	EUR
Macy s Retail Hldgs Inc	5AB773	SNRFOR	GBP
Macy s Retail Hldgs Inc	5AB773	SNRFOR	HKD
Macy s Retail Hldgs Inc	5AB773	SNRFOR	HKD
Macy s Retail Hldgs Inc	5AB773	SNRFOR	JPY
Macy s Retail Hldgs Inc	5AB773	SNRFOR	TWD
Macy s Retail Hldgs Inc	5AB773	SNRFOR	USD
Macy s Retail Hldgs Inc	5AB773	SNRFOR	USD
Macy s Retail Hldgs Inc	5AB773	SNRFOR	USD
Macy s Retail Hldgs Inc	5AB773	SNRFOR	USD
MAEDA Corp	JMCDDO	SNRFOR	EUR
MAEDA Corp	JMCDDO	SNRFOR	JPY
MAEDA Corp	JMCDDO	SNRFOR	JPY
MAEDA Corp	JMCDDO	SNRFOR	JPY
MAEDA Corp	JMCDDO	SNRFOR	USD
Mahavir Spinning Mills Ltd	YD948V	SNRFOR	USD
Mahavir Spinning Mills Ltd	YD948V	SNRFOR	USD
Mahavir Spinning Mills Ltd	YD948V	SNRFOR	USD
Maharashtra Seamless Ltd	YD945S	SNRFOR	USD
Maharashtra Seamless Ltd	YD945S	SNRFOR	USD
Maharashtra Seamless Ltd	YD945S	SNRFOR	USD
Makino Mlg Mach Co Ltd	JMCE83	SNRFOR	JPY
Makino Mlg Mach Co Ltd	JMCE83	SNRFOR	JPY
Makita Corp	JMCEDC	SNRFOR	JPY
Makita Corp	JMCEDC	SNRFOR	JPY
Makita Corp	JMCEDC	SNRFOR	USD
Malaysia	5B6994	SNRFOR	AUD
Malaysia	5B6994	SNRFOR	EUR
Malaysia	5B6994	SNRFOR	EUR
Malaysia	5B6994	SNRFOR	EUR
Malaysia	5B6994	SNRFOR	GBP
Malaysia	5B6994	SNRFOR	JPY
Malaysia	5B6994	SNRFOR	JPY
Malaysia	5B6994	SNRFOR	SGD
Malaysia	5B6994	SNRFOR	USD
Malaysia	5B6994	SNRFOR	USD
Malaysia	5B6994	SNRFOR	USD
Malaysia	5B6994	SNRFOR	USD
John Hancock Finl Services Inc	4F115W	SNRFOR	AUD
John Hancock Finl Services Inc	4F115W	SNRFOR	CHF
John Hancock Finl Services Inc	4F115W	SNRFOR	EUR
John Hancock Finl Services Inc	4F115W	SNRFOR	EUR
John Hancock Finl Services Inc	4F115W	SNRFOR	EUR
John Hancock Finl Services Inc	4F115W	SNRFOR	EUR
John Hancock Finl Services Inc	4F115W	SNRFOR	GBP
John Hancock Finl Services Inc	4F115W	SNRFOR	JPY

XR	Composite	1.37%	1.53%	1.69%	1.94%	2.16%	2.46%
MR	Composite	1.49%	1.56%	1.83%	2.07%	2.29%	2.48%
MR	Composite	1.49%	1.56%	1.83%	2.07%	2.29%	2.48%
CR	Composite	1.50%	1.64%	1.93%	2.14%	2.41%	2.60%
MM	Composite						
MR	Composite	1.49%	1.56%	1.83%	2.07%	2.29%	2.48%
XR	Composite	0.014387429	0.015482626	0.017545064	0.02015018	0.022085971	0.02377175
MR	Composite	1.49%	1.56%	1.83%	2.07%	2.29%	2.48%
XR	Composite	1.44%	1.55%	1.75%	2.02%	2.21%	2.38%
MR	Composite	1.49%	1.56%	1.83%	2.07%	2.29%	2.48%
XR	Composite	1.44%	1.55%	1.75%	2.02%	2.21%	2.38%
MR	Composite	1.38%	1.39%	1.79%	2.03%	2.27%	2.48%
MR	Composite	1.49%	1.56%	1.83%	2.07%	2.29%	2.48%
XR	Composite	1.44%	1.55%	1.75%	2.02%	2.21%	2.38%
MR	Composite	1.49%	1.56%	1.83%	2.07%	2.29%	2.48%
CR	Composite	1.50%	1.64%	1.93%	2.14%	2.41%	2.60%
MR	Composite	1.49%	1.56%	1.83%	2.07%	2.29%	2.48%
CR	Composite	1.50%	1.64%	1.93%	2.14%	2.41%	2.60%
MM	Composite						
MR	Composite	1.49%	1.56%	1.83%	2.07%	2.29%	2.48%
XR	Composite	1.44%	1.55%	1.75%	2.02%	2.21%	2.38%
CR	Composite	1.53%	1.54%	1.65%	1.92%	2.18%	2.36%
MR	Composite	1.53%	1.54%	1.65%	1.92%	2.18%	2.36%
XR	Composite	1.53%	1.54%	1.65%	1.92%	2.18%	2.36%
MR	Composite	1.53%	1.55%	1.66%	1.92%	2.20%	2.39%
CR	Composite	1.53%	1.63%	1.75%	2.05%	2.30%	2.50%
MM	Composite						
MR	Composite	1.53%	1.55%	1.66%	1.92%	2.20%	2.39%
XR	Composite	1.53%	1.49%	1.65%	1.90%	2.10%	2.28%
MR	Composite	1.53%	1.55%	1.66%	1.92%	2.20%	2.39%
MR	Composite	0.01525747	0.015457965	0.01659121	0.019151495	0.022025329	0.023855731
XR	Composite	1.53%	1.49%	1.65%	1.90%	2.10%	2.28%
MR	Composite	1.53%	1.54%	1.65%	1.92%	2.18%	2.36%
CR	Composite	1.53%	1.63%	1.75%	2.05%	2.30%	2.50%
CR	Composite	0.01525747	0.016301911	0.017470955	0.020451531	0.023016964	0.024972541
MM	Composite						
MR	Composite	0.01525747	0.015457965	0.01659121	0.019151495	0.022025329	0.023855731
XR	Composite	1.53%	1.49%	1.65%	1.90%	2.10%	2.28%
MR	Composite	0.69%	0.77%	1.06%	1.19%	1.31%	1.39%
CR	Composite	0.00663	0.007475	0.010413644	0.011840152	0.013044749	0.013940996
MR	Composite						
XR	Composite	0.50%	0.56%	0.80%	0.90%	1.00%	1.06%
CR	Composite	0.00688275	0.0076766	0.010583715	0.011888273	0.013087799	0.013919711
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.019	0.019	0.019	0.019	0.019	0.019
MM	Composite						
MR	Composite	0.019	0.019	0.019	0.019	0.019	0.019
CR	Composite	0.24%	0.24%	0.30%	0.29%	0.41%	0.47%
XR	Composite	0.24%	0.24%	0.23%	0.29%	0.31%	0.35%
CR	Composite	0.12%	0.12%	0.13%	0.17%	0.20%	0.24%
XR	Composite	0.12%	0.12%	0.13%	0.17%	0.20%	0.24%
CR	Composite	0.12%	0.12%	0.13%	0.17%	0.20%	0.24%
CR	Composite	0.37%	0.48%	0.58%	0.77%	0.86%	0.98%
CR	Composite	0.37%	0.48%	0.60%	0.77%	0.86%	0.98%
MM	Composite						
MR	Composite						
CR	Composite	0.37%	0.48%	0.60%	0.77%	0.86%	0.98%
CR	Composite	0.37%	0.48%	0.58%	0.77%	0.86%	0.98%
MR	Composite						
CR	Composite	0.003678019	0.00476777	0.005991501	0.007669355	0.008598091	0.009756039
CR	Composite	0.37%	0.48%	0.60%	0.77%	0.86%	0.98%
MM	Composite						
MR	Composite	0.003494118	0.004529381	0.005691926	0.007336895	0.008168186	0.009268237
XR	Composite	0.003365387	0.004362509	0.005482223	0.007066589	0.007867253	0.008926775
MR	Composite	0.16%	0.23%	0.26%	0.32%	0.35%	0.40%
MR	Composite	0.001615	0.002286355	0.002622545	0.003159	0.003536733	0.003989476
CR	Composite						
MM	Composite						
MR	Composite	0.16%	0.23%	0.26%	0.32%	0.35%	0.40%
XR	Composite						
MR	Composite	0.16%	0.23%	0.26%	0.32%	0.35%	0.40%
MR	Composite	0.16%	0.23%	0.26%	0.32%	0.35%	0.40%

2.36%	2.38%	2.45%	2.57%	2.39%	0.4 BBB	A
2.48%	2.51%	2.46%	2.48%	2.91%	0.4 A	AA
2.48%	2.51%	2.46%	2.48%	2.91%	0.4 A	AA
2.62%	2.64%	2.59%	2.61%	3.06%	0.4 BBB	A
					0.4	
2.48%	2.51%	2.46%	2.48%	2.91%	0.4 A	AA
2.42%	0.024482015	0.02367686	0.026575	0.027957	0.4 A	AA
2.48%	2.51%	2.46%	2.48%	2.91%	0.4 A	AA
2.42%	2.45%	2.37%	2.66%	2.80%	0.4 A	AA
2.48%	2.51%	2.46%	2.48%	2.91%	0.4 A	AA
2.42%	2.45%	2.37%	2.66%	2.80%	0.4 A	AA
2.48%	2.51%	2.45%	2.46%	2.66%	0.4 A	A
2.48%	2.51%	2.46%	2.48%	2.91%	0.4 A	AA
2.42%	2.45%	2.37%	2.66%	2.80%	0.4 A	AA
2.48%	2.51%	2.46%	2.48%	2.91%	0.4 A	AA
2.62%	2.64%	2.59%	2.61%	3.06%	0.4 BBB	A
2.48%	2.51%	2.46%	2.48%	2.91%	0.4 A	AA
2.62%	2.64%	2.59%	2.61%	3.06%	0.4 BBB	A
					0.4	
2.48%	2.51%	2.46%	2.48%	2.91%	0.4 A	AA
2.42%	2.45%	2.37%	2.66%	2.80%	0.4 A	AA
2.32%	2.35%	2.64%	2.88%	2.72%	0.4 NR	BB
2.32%	2.35%	2.64%	2.88%	2.72%	0.4 NR	BB
2.32%	2.35%	2.64%	2.88%	2.72%	0.4 NR	BB
2.36%	2.39%	2.69%	3.03%	2.77%	0.4 NR	A
2.46%	2.49%	2.82%	3.07%	2.91%	0.4 NR	BBB
					0.4	
2.36%	2.39%	2.69%	3.03%	2.77%	0.4 NR	A
2.29%	2.31%	2.58%	2.81%	2.66%	0.4 NR	BBB
2.36%	2.39%	2.69%	3.03%	2.77%	0.4 NR	A
2.36%	0.023856407	0.026883333	0.030266667	0.027687	0.4 NR	A
2.29%	2.31%	2.58%	2.81%	2.66%	0.4 NR	BBB
2.32%	2.35%	2.64%	2.88%	2.72%	0.4 NR	BB
2.46%	2.49%	2.82%	3.07%	2.91%	0.4 NR	BBB
2.46%	0.024861967	0.028169303	0.030668392	0.029063422	0.4 NR	BBB
					0.4	
2.36%	0.023856407	0.026883333	0.030266667	0.027687	0.4 NR	A
2.29%	2.31%	2.58%	2.81%	2.66%	0.4 NR	BBB
1.27%	1.47%	1.54%	1.54%	1.54%	BB	BB
1.42%	0.014715747	0.0153975	0.0153975	0.0153975	0.35 A	A
					0.2925	
1.07%	1.19%	1.54%	1.54%	1.54%	0.2925 BBB	BBB
1.27%	0.014655874	0.0153975	0.0153975	0.0153975	0.2925 BB	BB
					0.2	
					0.2	
					0.2	
0.019	0.019	0.019	0.019	0.019	0.3	
					0.3	
0.019	0.019	0.019	0.019	0.019	0.3	
0.47%	0.47%	0.47%	0.47%	0.47%	0.275	NR
0.35%	0.35%	0.35%	0.35%	0.35%	0.275	NR
0.30%	0.38%	0.38%	0.38%	0.38%	0.25 NR	
0.30%	0.38%	0.38%	0.38%	0.38%	0.25 NR	
0.30%	0.38%	0.38%	0.38%	0.38%	0.25 NR	
1.03%	1.10%	1.15%	1.13%	1.18%	0.2375 BB	BBB
1.03%	1.10%	1.15%	1.13%	1.18%	0.242857143 A	AA
					0.2375	
					0.2375	
1.03%	1.10%	1.15%	1.13%	1.18%	0.242857143 A	AA
1.03%	1.10%	1.15%	1.13%	1.18%	0.2375 BB	BBB
					0.2375	
1.03%	0.011039999	0.011465081	0.011317519	0.01184	0.242857143 A	AA
1.03%	1.10%	1.15%	1.13%	1.18%	0.242857143 A	AA
					0.2375	
0.98%	0.010487999	0.010891827	0.010751643	0.011248	0.2375 BBB	A
0.94%	0.010101599	0.010490549	0.01035553	0.0108336	0.2375 BBB	A
0.49%	0.70%	0.48%	0.98%	0.80%	0.4 NR	B
0.49%	0.006984823	0.004809775	0.009792	0.007950852	0.4 NR	BBB
					0.4	
					0.4	
0.49%	0.70%	0.48%	0.98%	0.80%	0.4 NR	BBB
					0.4	
0.49%	0.70%	0.48%	0.98%	0.80%	0.4 NR	BBB
0.49%	0.70%	0.48%	0.98%	0.80%	0.4 NR	B

BBB	BBB	BBB	A	BBB	BBB
AAA	AAA	AAA	AAA	AA	AAA
AAA	AAA	AAA	AAA	AA	AAA
AA	A	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	A	AA	AA
AAA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	A	AA	AA
AAA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	A	AA	AA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	A	AA	AA
AAA	AAA	AAA	AAA	AA	AAA
AA	A	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AA	AAA
AA	A	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	A	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BB	BBB	BB	BBB	BB	BBB
A	AA	A	AA	BBB	A
BB	A	BB	A	BBB	BB
BB	BBB	BB	BBB	BB	BBB
			NR		
			NR		
BBB	NR	BB	BB		
BB	NR	BB	BB		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
B	B	B	B	CCC	BB
BBB	BBB	A	BBB	BB	A
BBB	BBB	A	BBB	BB	A
BBB	BBB	A	BBB	BB	A
B	B	B	B	CCC	BB

BB	BBB	BBB	A	15 Consumer Services
A	A	BBB	AA	13 Consumer Services
A	A	BBB	AA	13 Consumer Services
BBB	A	BBB	AA	15 Consumer Services
			NR	Consumer Services
A	A	BBB	AA	13 Consumer Services
BBB	A	A	AA	4 Consumer Services
A	A	BBB	AA	13 Consumer Services
BBB	A	A	AA	4 Consumer Services
A	A	BBB	AA	13 Consumer Services
BBB	A	A	AA	4 Consumer Services
BB	A	BB	A	4 Consumer Services
A	A	BBB	AA	13 Consumer Services
BBB	A	A	AA	4 Consumer Services
A	A	BBB	AA	13 Consumer Services
BBB	A	BBB	AA	15 Consumer Services
A	A	BBB	AA	13 Consumer Services
BBB	A	BBB	AA	15 Consumer Services
			NR	Consumer Services
A	A	BBB	AA	13 Consumer Services
BBB	A	A	AA	4 Consumer Services
BB	BB	BB	A	11 Consumer Services
BB	BB	BB	A	11 Consumer Services
BB	BB	BB	A	11 Consumer Services
A	A	A	A	10 Consumer Services
BBB	BBB	BBB	A	11 Consumer Services
			NR	Consumer Services
A	A	A	A	10 Consumer Services
BBB	BBB	A	A	5 Consumer Services
A	A	A	A	10 Consumer Services
A	A	A	A	10 Consumer Services
BBB	BBB	A	A	5 Consumer Services
BB	BB	BB	A	11 Consumer Services
BBB	BBB	BBB	A	11 Consumer Services
BBB	BBB	BBB	A	11 Consumer Services
			NR	Consumer Services
A	A	A	A	10 Consumer Services
BBB	BBB	A	A	5 Consumer Services
NR			A	7 Industrials
NR			A	6 Industrials
			NR	Industrials
NR			A	6 Industrials
NR			A	7 Industrials
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			BBB	3 Industrials
			BBB	3 Industrials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BB	BB	BB	AA	9 Government
A	A	A	AA	9 Government
			NR	Government
			NR	Government
A	A	A	AA	9 Government
BB	BB	BB	AA	9 Government
			NR	Government
A	A	A	AA	9 Government
A	A	A	AA	9 Government
			NR	Government
BBB	BBB	BBB	AA	9 Government
BBB	BBB	BBB	AA	9 Government
NR	NR	NR	BB	7 Financials
NR	NR	NR	BB	7 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	BB	7 Financials
			NR	Financials
NR	NR	NR	BB	7 Financials
NR	NR	NR	BB	7 Financials

N.Amer	United States	BBB	BB	DocAdj	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp
Asia	Japan	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
India	India		BBB				
India	India		BBB				
India	India		BBB				
India	India		BBB				
India	India		BBB				
India	India		BBB				
Asia	Japan		AA		Thin	CcyGrp	Thin
Asia	Japan		AA		Thin	DocAdj	Thin
Asia	Japan	A	AA	Thin		Thin	Thin
Asia	Japan	A	AA	Thin		Thin	Thin
Asia	Japan	A	AA	Thin		Thin	Thin
Asia	Malaysia	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	A				
Asia	Malaysia	A	A				
Asia	Malaysia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	A				
Asia	Malaysia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	A				
Asia	Malaysia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier

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MALI-JHFNZDMR	31-Jul-08 MALI-JHF
MALI-JHFSGDCR	31-Jul-08 MALI-JHF
MALI-JHFSGDMR	31-Jul-08 MALI-JHF
MALI-JHFUSDCR	31-Jul-08 MALI-JHF
MALI-JHFUSDMM	31-Jul-08 MALI-JHF
MALI-JHFUSDMR	31-Jul-08 MALI-JHF
MALI-JHFUSDXR	31-Jul-08 MALI-JHF
MALI-LifeInsEURMR	31-Jul-08 MALI-LifeIns
MALI-LifeInsJPYMR	31-Jul-08 MALI-LifeIns
MALI-LifeInsUSDCR	31-Jul-08 MALI-LifeIns
MALI-LifeInsUSDMR	31-Jul-08 MALI-LifeIns
MALI-LifeInsUSDXR	31-Jul-08 MALI-LifeIns
MALI-ManLifInsEURMM	31-Jul-08 MALI-ManLifIns
MALI-ManLifInsEURMR	31-Jul-08 MALI-ManLifIns
MALI-ManLifInsUSDCR	31-Jul-08 MALI-ManLifIns
MALI-ManLifInsUSDMR	31-Jul-08 MALI-ManLifIns
MALI-ManLifInsEURMM	31-Jul-08 MALI-ManLifIns
MALI-ManLifInsEURMR	31-Jul-08 MALI-ManLifIns
MALI-ManLifInsUSDCR	31-Jul-08 MALI-ManLifIns
MALI-ManLifInsUSDMR	31-Jul-08 MALI-ManLifIns
MALTAEURCR	31-Jul-08 MALTA
MALTAEURMM	31-Jul-08 MALTA
MALTAUSDCR	31-Jul-08 MALTA
MALTAUSDMM	31-Jul-08 MALTA
MANAUDMR	31-Jul-08 MAN
MANEURCR	31-Jul-08 MAN
MANEURMM	31-Jul-08 MAN
MANEURMR	31-Jul-08 MAN
MANUSDCR	31-Jul-08 MAN
MANUSDMM	31-Jul-08 MAN
MANUSDMR	31-Jul-08 MAN
MANUSDXR	31-Jul-08 MAN
MANAGEURCR	31-Jul-08 MANAG
MANAGEURMM	31-Jul-08 MANAG
MANAGUSDMM	31-Jul-08 MANAG
MAOLUSDCR	31-Jul-08 MAOL
MARAUDCR	31-Jul-08 MAR
MARAUDMR	31-Jul-08 MAR
MARAUDXR	31-Jul-08 MAR
MARCADMR	31-Jul-08 MAR
MARCHFMR	31-Jul-08 MAR
MAREURCR	31-Jul-08 MAR
MAREURMM	31-Jul-08 MAR
MAREURMR	31-Jul-08 MAR
MAREURXR	31-Jul-08 MAR
MARGBPMR	31-Jul-08 MAR
MARGBPXR	31-Jul-08 MAR
MARHKDMR	31-Jul-08 MAR
MARHKDXR	31-Jul-08 MAR
MARJPYMR	31-Jul-08 MAR
MARJPYXR	31-Jul-08 MAR
MARNOKMR	31-Jul-08 MAR
MARSEKMR	31-Jul-08 MAR
MARSEKXR	31-Jul-08 MAR
MARTWDCR	31-Jul-08 MAR
MARTWDMR	31-Jul-08 MAR
MARUSDCR	31-Jul-08 MAR
MARUSDMM	31-Jul-08 MAR
MARUSDMR	31-Jul-08 MAR
MARUSDXR	31-Jul-08 MAR
MARGRPEURCR	31-Jul-08 MARGRP
MARGRPEURMR	31-Jul-08 MARGRP
MARGRPJPYCR	31-Jul-08 MARGRP
MARGRPJPYMR	31-Jul-08 MARGRP
MARGRPJPYXR	31-Jul-08 MARGRP
MARGRPUSDCR	31-Jul-08 MARGRP
MARGRPUSDMR	31-Jul-08 MARGRP
MARGRPUSDXR	31-Jul-08 MARGRP
MARINRUSDMR	31-Jul-08 MARINR
MARINRUSDXR	31-Jul-08 MARINR
MARUBAUDCR	31-Jul-08 MARUB
MARUBEURCR	31-Jul-08 MARUB
MARUBEURMM	31-Jul-08 MARUB
MARUBEURMR	31-Jul-08 MARUB

John Hancock Finl Services Inc	4F115W	SNRFOR	NZD
John Hancock Finl Services Inc	4F115W	SNRFOR	SGD
John Hancock Finl Services Inc	4F115W	SNRFOR	SGD
John Hancock Finl Services Inc	4F115W	SNRFOR	USD
John Hancock Finl Services Inc	4F115W	SNRFOR	USD
John Hancock Finl Services Inc	4F115W	SNRFOR	USD
John Hancock Finl Services Inc	4F115W	SNRFOR	USD
JOHN HANCOCK LIFE Ins Co	4BF8FV	SNRFOR	EUR
JOHN HANCOCK LIFE Ins Co	4BF8FV	SNRFOR	JPY
JOHN HANCOCK LIFE Ins Co	4BF8FV	SNRFOR	USD
JOHN HANCOCK LIFE Ins Co	4BF8FV	SNRFOR	USD
JOHN HANCOCK LIFE Ins Co	4BF8FV	SNRFOR	USD
Manufacturers Life Ins Co	5BAC97	SNRFOR	EUR
Manufacturers Life Ins Co	5BAC97	SNRFOR	EUR
Manufacturers Life Ins Co	5BAC97	SNRFOR	USD
Manufacturers Life Ins Co	5BAC97	SNRFOR	USD
Manufacturers Life Ins Co	5BAC97	SUBLT2	EUR
Manufacturers Life Ins Co	5BAC97	SUBLT2	EUR
Manufacturers Life Ins Co	5BAC97	SUBLT2	USD
Manufacturers Life Ins Co	5BAC97	SUBLT2	USD
Rep Malta	X49BE5	SNRFOR	EUR
Rep Malta	X49BE5	SNRFOR	EUR
Rep Malta	X49BE5	SNRFOR	USD
Rep Malta	X49BE5	SNRFOR	USD
Manpower Inc	5BA59P	SNRFOR	AUD
Manpower Inc	5BA59P	SNRFOR	EUR
Manpower Inc	5BA59P	SNRFOR	EUR
Manpower Inc	5BA59P	SNRFOR	EUR
Manpower Inc	5BA59P	SNRFOR	USD
Manpower Inc	5BA59P	SNRFOR	USD
Manpower Inc	5BA59P	SNRFOR	USD
Manpower Inc	5BA59P	SNRFOR	USD
MAN AG	DI6887	SNRFOR	EUR
MAN AG	DI6887	SNRFOR	EUR
MAN AG	DI6887	SNRFOR	USD
Marfrig Overseas Ltd	GLD95V	SNRFOR	USD
Marriott Intl Inc	5C8A93	SNRFOR	AUD
Marriott Intl Inc	5C8A93	SNRFOR	AUD
Marriott Intl Inc	5C8A93	SNRFOR	AUD
Marriott Intl Inc	5C8A93	SNRFOR	CAD
Marriott Intl Inc	5C8A93	SNRFOR	CHF
Marriott Intl Inc	5C8A93	SNRFOR	EUR
Marriott Intl Inc	5C8A93	SNRFOR	EUR
Marriott Intl Inc	5C8A93	SNRFOR	EUR
Marriott Intl Inc	5C8A93	SNRFOR	EUR
Marriott Intl Inc	5C8A93	SNRFOR	GBP
Marriott Intl Inc	5C8A93	SNRFOR	GBP
Marriott Intl Inc	5C8A93	SNRFOR	HKD
Marriott Intl Inc	5C8A93	SNRFOR	HKD
Marriott Intl Inc	5C8A93	SNRFOR	JPY
Marriott Intl Inc	5C8A93	SNRFOR	JPY
Marriott Intl Inc	5C8A93	SNRFOR	NOK
Marriott Intl Inc	5C8A93	SNRFOR	SEK
Marriott Intl Inc	5C8A93	SNRFOR	SEK
Marriott Intl Inc	5C8A93	SNRFOR	TWD
Marriott Intl Inc	5C8A93	SNRFOR	TWD
Marriott Intl Inc	5C8A93	SNRFOR	USD
Marriott Intl Inc	5C8A93	SNRFOR	USD
Marriott Intl Inc	5C8A93	SNRFOR	USD
Marriott Intl Inc	5C8A93	SNRFOR	USD
MARUI GROUP Co Ltd	5CAB95	SNRFOR	EUR
MARUI GROUP Co Ltd	5CAB95	SNRFOR	EUR
MARUI GROUP Co Ltd	5CAB95	SNRFOR	JPY
MARUI GROUP Co Ltd	5CAB95	SNRFOR	JPY
MARUI GROUP Co Ltd	5CAB95	SNRFOR	JPY
MARUI GROUP Co Ltd	5CAB95	SNRFOR	USD
MARUI GROUP Co Ltd	5CAB95	SNRFOR	USD
MARUI GROUP Co Ltd	5CAB95	SNRFOR	USD
Mariner Engy Inc	5BEC9Y	SNRFOR	USD
Mariner Engy Inc	5BEC9Y	SNRFOR	USD
Marubeni Corp	5CAB91	SNRFOR	AUD
Marubeni Corp	5CAB91	SNRFOR	EUR
Marubeni Corp	5CAB91	SNRFOR	EUR
Marubeni Corp	5CAB91	SNRFOR	EUR

MR	Composite	0.001615	0.002286355	0.002622545	0.003159	0.003536733	0.003989476
CR	Composite						
MR	Composite	0.16%	0.23%	0.26%	0.32%	0.35%	0.40%
CR	Composite	0.16%	0.24%	0.28%	0.33%	0.37%	0.42%
MM	Composite						
MR	Composite	0.16%	0.23%	0.26%	0.32%	0.35%	0.40%
XR	Composite						
MR	Composite	0.34%	0.34%	0.26%	0.31%	0.38%	0.40%
MR	Composite	0.34%	0.34%	0.26%	0.31%	0.38%	0.40%
CR	Composite						
MR	Composite	0.003425	0.003425	0.0026	0.0031	0.0038	0.0040375
XR	Composite	0.34%	0.34%	0.26%	0.31%	0.37%	0.39%
MM	Composite	0.12%	0.12%	0.10%	0.17%	0.20%	0.24%
MR	Composite						
CR	Composite						
MR	Composite	0.12%	0.12%	0.10%	0.17%	0.20%	0.24%
MM	Composite						
MR	Composite						
CR	Composite						
MR	Composite	0.21%	0.42%	0.44%	0.47%	0.49%	0.52%
CR	Composite	0.10%	0.11%	0.15%	0.17%	0.21%	0.27%
MM	Composite	0.10%	0.11%	0.14%	0.17%	0.21%	0.26%
CR	Composite	0.10%	0.11%	0.15%	0.17%	0.21%	0.27%
MM	Composite	0.10%	0.11%	0.14%	0.17%	0.21%	0.26%
MR	Composite	0.23%	0.50%	0.51%	0.55%	0.79%	0.85%
CR	Composite	0.23%	0.50%	0.51%	0.54%	0.83%	0.89%
MM	Composite	0.23%	0.50%	0.49%	0.52%	0.80%	0.86%
MR	Composite	0.002307956	0.005	0.004818333	0.005131786	0.007923667	0.008476429
CR	Composite	0.23%	0.50%	0.51%	0.54%	0.83%	0.89%
MM	Composite						
MR	Composite	0.23%	0.50%	0.48%	0.51%	0.79%	0.85%
XR	Composite	0.23%	0.50%	0.46%	0.49%	0.76%	0.82%
CR	Composite	0.45%	0.52%	0.61%	0.67%	0.79%	0.89%
MM	Composite	0.45%	0.50%	0.59%	0.64%	0.76%	0.85%
MM	Composite	0.45%	0.50%	0.59%	0.64%	0.76%	0.85%
CR	Composite	1.94%	2.29%	2.82%	3.56%	4.27%	3.97%
CR	Composite	1.21%	1.23%	1.54%	1.83%	2.03%	2.19%
MR	Composite	1.21%	1.23%	1.54%	1.83%	2.03%	2.19%
XR	Composite	1.21%	1.23%	1.54%	1.83%	2.03%	2.19%
MR	Composite	1.17%	1.27%	1.55%	1.84%	2.04%	2.24%
MR	Composite	1.17%	1.27%	1.55%	1.84%	2.04%	2.24%
CR	Composite	0.012376497	0.013096348	0.016375524	0.019439496	0.021623057	0.023416983
MM	Composite	1.19%	1.26%	1.57%	1.87%	2.08%	2.25%
MR	Composite	1.17%	1.27%	1.55%	1.84%	2.04%	2.24%
XR	Composite	1.15%	1.22%	1.51%	1.81%	2.01%	2.14%
MR	Composite	1.17%	1.27%	1.55%	1.84%	2.04%	2.24%
XR	Composite	1.15%	1.22%	1.51%	1.81%	2.01%	2.14%
MR	Composite	0.0116826	0.012701594	0.015484328	0.018407881	0.020402189	0.022352197
XR	Composite	1.15%	1.22%	1.51%	1.81%	2.01%	2.14%
MR	Composite	1.21%	1.23%	1.54%	1.83%	2.03%	2.19%
XR	Composite	1.21%	1.23%	1.54%	1.83%	2.03%	2.19%
MR	Composite	1.17%	1.27%	1.55%	1.84%	2.04%	2.24%
MR	Composite	0.0116826	0.012701594	0.015484328	0.018407881	0.020402189	0.022352197
XR	Composite	1.15%	1.22%	1.51%	1.81%	2.01%	2.14%
CR	Composite	1.24%	1.31%	1.64%	1.94%	2.16%	2.34%
MR	Composite	0.0116826	0.012701594	0.015484328	0.018407881	0.020402189	0.022352197
CR	Composite	1.24%	1.31%	1.64%	1.94%	2.16%	2.34%
MM	Composite						
MR	Composite	1.17%	1.27%	1.55%	1.84%	2.04%	2.24%
XR	Composite	0.011496233	0.012233641	0.015063447	0.018069708	0.020094642	0.02141975
CR	Composite						
MR	Composite						
CR	Composite	0.003318889	0.00418	0.004875	0.005994419	0.006808946	0.00748574
MR	Composite						
XR	Composite	0.002489167	0.003461248	0.00365625	0.004421512	0.005106709	0.005513944
CR	Composite	0.002871667	0.004236248	0.004875	0.006479675	0.006826163	0.007698662
MR	Composite						
XR	Composite						
MR	Composite	2.38%	2.38%	2.38%	2.38%	2.38%	2.93%
XR	Composite	0.02375	0.02375	0.02375	0.02375	0.02375	0.029331115
CR	Composite						
CR	Composite	0.00569	0.006591391	0.008228796	0.009602759	0.010092069	0.010759418
MM	Composite	0.00569	0.006327735	0.007899644	0.0092551	0.009688386	0.010329041
MR	Composite						

0.49%	0.006984823	0.004809775	0.009792	0.007950852	0.4	NR	BBB
					0.4		
0.49%	0.70%	0.48%	0.98%	0.80%	0.4	NR	BBB
0.52%	0.74%	0.48%	0.98%	0.80%	0.4	NR	BB
					0.4		
0.49%	0.70%	0.48%	0.98%	0.80%	0.4	NR	BBB
					0.4		
0.43%	0.47%	0.45%	0.45%	0.45%	0.4		NR
0.43%	0.47%	0.45%	0.45%	0.45%	0.433333333		NR
					0.433333333		
0.43%	0.00468	0.0045258	0.0045258	0.0045258	0.4		NR
0.41%	0.45%	0.45%	0.45%	0.45%	0.433333333		NR
0.33%	0.40%	0.40%	0.40%	0.40%	0.3875		NR
					0.4		
					0.3875		
0.33%	0.40%	0.40%	0.40%	0.40%	0.4		NR
					0.2		
					0.2		
					0.2		
0.54%	0.58%	0.58%	0.80%	0.80%	0.2	NR	NR
0.32%	0.36%	0.40%	0.41%	0%	0.4	NR	NR
0.31%	0.35%	0.40%	0.41%	0%	0.4	NR	NR
0.32%	0.36%	0.40%	0.41%	0.47%	0.4	NR	NR
0.31%	0.35%	0.40%	0.41%	0.47%	0.4	NR	NR
1.02%	1.14%	1.21%	1.06%	1.43%	0.4	NR	NR
1.07%	1.22%	1.28%	1.06%	1.51%	0.4	NR	NR
1.03%	1.17%	1.23%	1.06%	1.45%	0.4	NR	NR
1.02%	0.011589919	0.012146369	0.010575	0.014344466	0.4	NR	NR
1.07%	1.22%	1.28%	1.06%	1.51%	0.4	NR	NR
					0.4		
1.02%	1.16%	1.21%	1.06%	1.43%	0.4	NR	NR
0.98%	1.12%	1.17%	1.06%	1.38%	0.4	NR	NR
0.93%	1.01%	1.19%	0.99%	1.10%	0.4	NR	BB
0.89%	0.97%	1.19%	0.99%	1.10%	0.4	NR	BBB
0.89%	0.97%	1.19%	0.99%	1.10%	0.4	NR	BBB
4.55%	4.98%	5.10%	5.19%	5.29%	0.4	NR	BBB
2.24%	2.27%	2.30%	2.30%	2.33%	0.4	BBB	A
2.24%	2.27%	2.30%	2.30%	2.33%	0.4	BBB	A
2.24%	2.27%	2.30%	2.30%	2.33%	0.4	BBB	A
2.26%	2.29%	2.30%	2.29%	2.32%	0.4	A	AA
2.26%	2.29%	2.30%	2.29%	2.32%	0.4	A	AA
2.39%	0.024161641	0.024512371	0.024489968	0.024775707	0.4	A	AA
2.30%	2.32%	2.32%	2.32%	2.35%	0.4	A	AA
2.26%	2.29%	2.30%	2.29%	2.32%	0.4	A	AA
2.22%	2.25%	2.25%	2.27%	2.26%	0.4	A	AA
2.26%	2.29%	2.30%	2.29%	2.32%	0.4	A	AA
2.22%	2.25%	2.25%	2.27%	2.26%	0.4	A	AA
2.26%	0.022863049	0.022987222	0.022935993	0.023249592	0.4	A	AA
2.22%	2.25%	2.25%	2.27%	2.26%	0.4	A	AA
2.24%	2.27%	2.30%	2.30%	2.33%	0.4	BBB	A
2.24%	2.27%	2.30%	2.30%	2.33%	0.4	BBB	A
2.26%	2.29%	2.30%	2.29%	2.32%	0.4	A	AA
2.26%	0.022863049	0.022987222	0.022935993	0.023249592	0.4	A	AA
2.22%	2.25%	2.25%	2.27%	2.26%	0.4	A	AA
2.39%	2.42%	2.45%	2.45%	2.48%	0.4	A	AA
2.26%	0.022863049	0.022987222	0.022935993	0.023249592	0.4	A	AA
2.39%	2.42%	2.45%	2.45%	2.48%	0.4	A	AA
					0.4		
2.26%	2.29%	2.30%	2.29%	2.32%	0.4	A	AA
2.22%	0.022491833	0.0224947	0.0226734	0.022555433	0.4	A	AA
					0.337499999		
					0.327499999		
0.81%	0.008167697	0.01046	0.01046	0.01046	0.3625	BBB	A
					0.327499999		
0.61%	0.00626135	0.01046	0.01046	0.01046	0.327499999	BBB	BBB
0.81%	0.008040132	0.01046	0.01046	0.01046	0.337499999	BB	BBB
					0.327499999		
					0.327499999		
3.30%	3.70%	3.70%	3.70%	3.70%	0.4		
3.30%	0.037	0.037	0.037	0.037	0.4		
					0.3625		
1.14%	0.012506101	0.015182702	0.017122	0.015955	0.3625	NR	A
1.09%	0.012005857	0.015182702	0.01643712	0.015955	0.3625	NR	BBB
					0.3625		

BBB	BBB	A	BBB	BB	A
BBB	BBB	A	BBB	BB	A
BB	BB	BB	BB	B	BBB
BBB	BBB	A	BBB	BB	A
NR	NR	BBB	BBB	BBB	BBB
NR	NR	B	B	B	B
NR	NR	BBB	BBB	BBB	BBB
NR	NR	BB	BB	BB	BB
NR	BB	BB	BB	BBB	NR
NR	BBB	BBB	BBB	A	NR
NR	NR	NR	A	NR	NR
BB	NR	NR	A	BB	BB
B	NR	NR	BBB	B	B
BB	NR	NR	A	BB	BB
B	NR	NR	BBB	B	B
B	B	B	BB	BB	BB
BB	BB	BB	BBB	BBB	BB
BB	BB	BB	BBB	BBB	BB
BBB	BBB	BBB	A	A	BBB
BB	BB	BB	BBB	BBB	BB
BBB	BBB	BBB	A	A	BBB
BB	BB	BB	BBB	BBB	BB
B	BB	BBB	BBB	BB	BB
BB	BBB	A	A	BBB	BBB
BB	BBB	A	A	BBB	BBB
BBB	NR	NR	NR	NR	NR
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
BB	A	BB	A	BB	BB
		NR	NR	NR	NR
		NR	NR	NR	NR
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

NR	NR	NR	BB	7 Financials
			NR	Financials
NR	NR	NR	BB	7 Financials
NR	NR	NR	BB	7 Financials
			NR	Financials
NR	NR	NR	BB	7 Financials
			NR	Financials
NR			NR	4 Financials
NR			NR	4 Financials
			NR	Financials
NR			NR	4 Financials
NR			NR	4 Financials
			BB	3 Financials
			NR	Financials
			NR	Financials
			BB	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
	BBB		NR	3 Financials
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
B	NR	CCC	BBB	7 Industrials
BB	NR	B	BBB	7 Industrials
BB	NR	B	BBB	7 Industrials
BBB	NR	B	BB	7 Industrials
BB	NR	B	BBB	7 Industrials
			NR	Industrials
BBB	NR	B	BB	7 Industrials
BB	NR	B	BB	7 Industrials
NR	NR	NR	BBB	7 Industrials
NR	NR	NR	BBB	7 Industrials
NR	NR	NR	BBB	7 Industrials
NR	NR	NR	NR	2
BBB	BBB	BBB	AA	11 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
A	AA	A	AA	9 Consumer Services
A	AA	A	AA	9 Consumer Services
A	A	A	AA	11 Consumer Services
A	A	A	AA	11 Consumer Services
A	AA	A	AA	9 Consumer Services
A	A	A	AA	8 Consumer Services
A	AA	A	AA	9 Consumer Services
A	A	A	AA	8 Consumer Services
A	AA	A	AA	9 Consumer Services
A	A	A	AA	8 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
A	AA	A	AA	9 Consumer Services
A	AA	A	AA	9 Consumer Services
A	A	A	AA	8 Consumer Services
A	A	A	AA	11 Consumer Services
A	AA	A	AA	9 Consumer Services
A	A	A	AA	11 Consumer Services
			NR	Consumer Services
A	AA	A	AA	9 Consumer Services
A	A	A	AA	8 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR			A	4 Consumer Services
			NR	Consumer Services
NR			A	5 Consumer Services
NR			A	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	Industrials
BBB	A	BB	AA	7 Industrials
BBB	BBB	BB	AA	7 Industrials
			NR	Industrials

N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	Canada	AA	AA		Thin	Thin	DocAdj
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA		Thin	Thin	CcyGrp
N.Amer	Canada	A	AA				
N.Amer	Canada	A	AA				
N.Amer	Canada	A	AA				
N.Amer	Canada	A	AA	Thin	Thin	Thin	Thin
Europe	Malta	A	AA	Thin	Thin	CcyGrp	Thin
Europe	Malta	A	AA	Thin	Thin	DocAdj	Thin
Europe	Malta	A	AA	Thin	Thin	CcyGrp	Thin
Europe	Malta	A	AA	Thin	Thin	DocAdj	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	DocAdj	DocAdj
Europe	Germany		BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands			Thin	CcyGrp	CcyGrp	Thin
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin			
Thin	CcyGrp	Thin	Thin		CcyGrp	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin		
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier

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MARUBJPYCR	31-Jul-08 MARUB
MARUBJPYMM	31-Jul-08 MARUB
MARUBJPYMR	31-Jul-08 MARUB
MARUBJPYXR	31-Jul-08 MARUB
MARUBUSDCR	31-Jul-08 MARUB
MARUBUSDMR	31-Jul-08 MARUB
MARUTSJPYCR	31-Jul-08 MARUTS
MARYLDUSDCR	31-Jul-08 MARYLD
MARYLDUSDMR	31-Jul-08 MARYLD
MARYLDUSDXR	31-Jul-08 MARYLD
MASAUDMR	31-Jul-08 MAS
MASAUDXR	31-Jul-08 MAS
MASCADMR	31-Jul-08 MAS
MASCHFMR	31-Jul-08 MAS
MASEURCR	31-Jul-08 MAS
MASEURMM	31-Jul-08 MAS
MASEURMR	31-Jul-08 MAS
MASEURXR	31-Jul-08 MAS
MASGBPMR	31-Jul-08 MAS
MASHKDMR	31-Jul-08 MAS
MASJPYMR	31-Jul-08 MAS
MASNOKMR	31-Jul-08 MAS
MASSGDMR	31-Jul-08 MAS
MASTWDCR	31-Jul-08 MAS
MASTWDMR	31-Jul-08 MAS
MASUSDCR	31-Jul-08 MAS
MASUSDMM	31-Jul-08 MAS
MASUSDMR	31-Jul-08 MAS
MASUSDXR	31-Jul-08 MAS
MASSBUSDCR	31-Jul-08 MASSB
MASSBUSDMR	31-Jul-08 MASSB
MASSBUSDXR	31-Jul-08 MASSB
MASSHTEURCR	31-Jul-08 MASSHT
MASSHTUSDCR	31-Jul-08 MASSHT
MASSHTUSDMR	31-Jul-08 MASSHT
MASSHTUSDXR	31-Jul-08 MASSHT
MASSMU-LifeInsEURMR	31-Jul-08 MASSMU-LifeIns
MASSMU-LifeInsGBPMR	31-Jul-08 MASSMU-LifeIns
MASSMU-LifeInsJPYCR	31-Jul-08 MASSMU-LifeIns
MASSMU-LifeInsJPYMR	31-Jul-08 MASSMU-LifeIns
MASSMU-LifeInsUSDCR	31-Jul-08 MASSMU-LifeIns
MASSMU-LifeInsUSDMR	31-Jul-08 MASSMU-LifeIns
MASSMU-LifeInsUSDXR	31-Jul-08 MASSMU-LifeIns
MASSMU-LifeInsUSDMR	31-Jul-08 MASSMU-LifeIns
MATAUDCR	31-Jul-08 MAT
MATAUDMR	31-Jul-08 MAT
MATCADMR	31-Jul-08 MAT
MATCHFMR	31-Jul-08 MAT
MATEURCR	31-Jul-08 MAT
MATEURMM	31-Jul-08 MAT
MATEURMR	31-Jul-08 MAT
MATEURXR	31-Jul-08 MAT
MATGBPMR	31-Jul-08 MAT
MATHKDMR	31-Jul-08 MAT
MATJPYMR	31-Jul-08 MAT
MATSGDMR	31-Jul-08 MAT
MATTWDCR	31-Jul-08 MAT
MATUSDCR	31-Jul-08 MAT
MATUSDMM	31-Jul-08 MAT
MATUSDMR	31-Jul-08 MAT
MATUSDXR	31-Jul-08 MAT
MATSECJPYCR	31-Jul-08 MATSEC
MATSECJPYMR	31-Jul-08 MATSEC
MATSECJPYXR	31-Jul-08 MATSEC
MATSECUSDCR	31-Jul-08 MATSEC
MATSELEURCR	31-Jul-08 MATSEL
MATSELJPYCR	31-Jul-08 MATSEL
MATSELJPYMR	31-Jul-08 MATSEL
MATSELJPYXR	31-Jul-08 MATSEL
MATSELUSDCR	31-Jul-08 MATSEL
MATSELUSDMM	31-Jul-08 MATSEL
MATSELUSDMR	31-Jul-08 MATSEL
MATSELUSDXR	31-Jul-08 MATSEL
MATSEL-PanahomeJPYCR	31-Jul-08 MATSEL-Panahome

Marubeni Corp	5CAB91	SNRFOR	JPY
Marubeni Corp	5CAB91	SNRFOR	JPY
Marubeni Corp	5CAB91	SNRFOR	JPY
Marubeni Corp	5CAB91	SNRFOR	JPY
Marubeni Corp	5CAB91	SNRFOR	USD
Marubeni Corp	5CAB91	SNRFOR	USD
Maruetsu Inc	JMCIA8	SNRFOR	JPY
St of Maryland	5CB5AB	SNRFOR	USD
St of Maryland	5CB5AB	SNRFOR	USD
St of Maryland	5CB5AB	SNRFOR	USD
Masco Corp	5CB9EI	SNRFOR	AUD
Masco Corp	5CB9EI	SNRFOR	AUD
Masco Corp	5CB9EI	SNRFOR	CAD
Masco Corp	5CB9EI	SNRFOR	CHF
Masco Corp	5CB9EI	SNRFOR	EUR
Masco Corp	5CB9EI	SNRFOR	EUR
Masco Corp	5CB9EI	SNRFOR	EUR
Masco Corp	5CB9EI	SNRFOR	EUR
Masco Corp	5CB9EI	SNRFOR	GBP
Masco Corp	5CB9EI	SNRFOR	HKD
Masco Corp	5CB9EI	SNRFOR	JPY
Masco Corp	5CB9EI	SNRFOR	NOK
Masco Corp	5CB9EI	SNRFOR	SGD
Masco Corp	5CB9EI	SNRFOR	TWD
Masco Corp	5CB9EI	SNRFOR	TWD
Masco Corp	5CB9EI	SNRFOR	USD
Masco Corp	5CB9EI	SNRFOR	USD
Masco Corp	5CB9EI	SNRFOR	USD
Masco Corp	5CB9EI	SNRFOR	USD
MA Bay Transpn Auth	5CCACG	SNRFOR	USD
MA Bay Transpn Auth	5CCACG	SNRFOR	USD
MA Bay Transpn Auth	5CCACG	SNRFOR	USD
Comwlth of MA	5CCDA9	SNRFOR	EUR
Comwlth of MA	5CCDA9	SNRFOR	USD
Comwlth of MA	5CCDA9	SNRFOR	USD
Comwlth of MA	5CCDA9	SNRFOR	USD
MA Mut Life Ins Co	5CCCDD	SNRFOR	EUR
MA Mut Life Ins Co	5CCCDD	SNRFOR	GBP
MA Mut Life Ins Co	5CCCDD	SNRFOR	JPY
MA Mut Life Ins Co	5CCCDD	SNRFOR	JPY
MA Mut Life Ins Co	5CCCDD	SNRFOR	USD
MA Mut Life Ins Co	5CCCDD	SNRFOR	USD
MA Mut Life Ins Co	5CCCDD	SNRFOR	USD
MA Mut Life Ins Co	5CCCDD	SUBLT2	USD
Mattel Inc	5CE789	SNRFOR	AUD
Mattel Inc	5CE789	SNRFOR	AUD
Mattel Inc	5CE789	SNRFOR	CAD
Mattel Inc	5CE789	SNRFOR	CHF
Mattel Inc	5CE789	SNRFOR	EUR
Mattel Inc	5CE789	SNRFOR	EUR
Mattel Inc	5CE789	SNRFOR	EUR
Mattel Inc	5CE789	SNRFOR	EUR
Mattel Inc	5CE789	SNRFOR	GBP
Mattel Inc	5CE789	SNRFOR	HKD
Mattel Inc	5CE789	SNRFOR	JPY
Mattel Inc	5CE789	SNRFOR	SGD
Mattel Inc	5CE789	SNRFOR	TWD
Mattel Inc	5CE789	SNRFOR	USD
Mattel Inc	5CE789	SNRFOR	USD
Mattel Inc	5CE789	SNRFOR	USD
Mattel Inc	5CE789	SNRFOR	USD
Matsui Secs Co Ltd	JN48EI	SNRFOR	JPY
Matsui Secs Co Ltd	JN48EI	SNRFOR	JPY
Matsui Secs Co Ltd	JN48EI	SNRFOR	JPY
Matsui Secs Co Ltd	JN48EI	SNRFOR	USD
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	EUR
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	JPY
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	JPY
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	JPY
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	USD
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	USD
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	USD
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	USD
PanaHome Corp	JP989K	SNRFOR	JPY

CR	Composite	0.00569	0.006046625	0.008025588	0.009172808	0.009901919	0.010493373
MM	Composite						
MR	Composite						
XR	Composite	0.57%	0.47%	0.61%	0.69%	0.74%	0.79%
CR	Composite	0.57%	0.66%	0.82%	0.96%	1.01%	1.08%
MR	Composite	0.57%	0.63%	0.78%	0.92%	0.96%	1.02%
CR	Composite	0.39%	0.39%	0.45%	0.49%	0.56%	0.62%
CR	Composite	0.0018	0.0018	0.0018	0.0018	0.002	0.002
MR	Composite	0.18%	0.18%	0.18%	0.18%	0.20%	0.20%
XR	Composite	0.18%	0.18%	0.18%	0.18%	0.20%	0.20%
MR	Composite	2.51%	3.35%	3.24%	3.26%	3.24%	3.24%
XR	Composite						
MR	Composite	2.51%	3.37%	3.34%	3.27%	3.25%	3.28%
MR	Composite	2.51%	3.37%	3.34%	3.27%	3.25%	3.28%
CR	Composite	2.51%	3.52%	3.44%	3.44%	3.42%	3.46%
MM	Composite	0.025067133	0.033792786	0.033022359	0.03301087	0.03283012	0.033172774
MR	Composite	2.51%	3.37%	3.34%	3.27%	3.25%	3.28%
XR	Composite	2.51%	3.18%	3.22%	3.14%	3.05%	3.16%
MR	Composite	2.51%	3.37%	3.34%	3.27%	3.25%	3.28%
MR	Composite	0.025067133	0.033722101	0.03338713	0.032658555	0.032506399	0.032758925
MR	Composite	0.025067133	0.033879238	0.033483346	0.03263125	0.032523031	0.032558092
MR	Composite	2.51%	3.37%	3.34%	3.27%	3.25%	3.28%
MR	Composite	0.025067133	0.033722101	0.03338713	0.032658555	0.032506399	0.032758925
CR	Composite	0.025067133	0.035200818	0.034398291	0.034386323	0.034198042	0.034554973
MR	Composite	0.025067133	0.033722101	0.03338713	0.032658555	0.032506399	0.032758925
CR	Composite	2.51%	3.52%	3.44%	3.44%	3.42%	3.46%
MM	Composite	0.025067133	0.033792786	0.033022359	0.03301087	0.03283012	0.033172774
MR	Composite	2.51%	3.37%	3.34%	3.27%	3.25%	3.28%
XR	Composite	2.51%	3.18%	3.22%	3.14%	3.05%	3.16%
CR	Composite	0.42%	0.42%	0.42%	0.42%	0.42%	0.42%
MR	Composite	0.42%	0.42%	0.42%	0.42%	0.42%	0.42%
XR	Composite	0.42%	0.42%	0.42%	0.42%	0.42%	0.42%
CR	Composite	0.00143055	0.00143055	0.00143055	0.00205	0.0022	0.002825
CR	Composite	0.14%	0.14%	0.14%	0.21%	0.22%	0.28%
MR	Composite	0.00143055	0.00143055	0.00143055	0.00205	0.0022	0.002825
XR	Composite	0.14%	0.14%	0.14%	0.21%	0.22%	0.28%
MR	Composite	0.17%	0.17%	0.24%	0.22%	0.26%	0.29%
MR	Composite						
CR	Composite	0.17%	0.17%	0.24%	0.22%	0.26%	0.29%
MR	Composite	0.17%	0.17%	0.24%	0.22%	0.26%	0.29%
CR	Composite						
MR	Composite	0.17%	0.17%	0.24%	0.22%	0.26%	0.29%
XR	Composite	0.17%	0.17%	0.24%	0.22%	0.25%	0.28%
MR	Composite						
CR	Composite	0.002885681	0.003533156	0.00451324	0.005630667	0.005933241	0.006963298
MR	Composite	0.002885681	0.003533156	0.00451324	0.005630667	0.005933241	0.006963298
MR	Composite	0.29%	0.35%	0.45%	0.57%	0.60%	0.70%
MR	Composite	0.29%	0.35%	0.45%	0.57%	0.60%	0.70%
CR	Composite	0.30%	0.37%	0.48%	0.59%	0.63%	0.74%
MM	Composite	0.29%	0.36%	0.46%	0.57%	0.60%	0.71%
MR	Composite	0.29%	0.35%	0.45%	0.57%	0.60%	0.70%
XR	Composite	0.28%	0.34%	0.44%	0.54%	0.56%	0.67%
MR	Composite	0.29%	0.35%	0.45%	0.57%	0.60%	0.70%
MR	Composite	0.002886674	0.003534594	0.004514745	0.005706632	0.005960535	0.006984494
MR	Composite	0.29%	0.35%	0.45%	0.56%	0.59%	0.70%
MR	Composite	0.29%	0.35%	0.45%	0.57%	0.60%	0.70%
CR	Composite	0.30%	0.37%	0.48%	0.59%	0.63%	0.74%
CR	Composite	0.0030408	0.003723805	0.00475569	0.005892293	0.006274786	0.007353202
MM	Composite						
MR	Composite	0.29%	0.35%	0.45%	0.57%	0.60%	0.70%
XR	Composite	0.28%	0.34%	0.44%	0.54%	0.56%	0.67%
CR	Composite	1.05%	1.15%	1.40%	1.30%	1.45%	1.45%
MR	Composite						
XR	Composite	1.05%	1.15%	1.05%	1.08%	1.15%	1.16%
CR	Composite	1.05%	1.15%	1.21%	1.28%	1.41%	1.42%
CR	Composite	0.08%	0.11%	0.14%	0.17%	0.20%	0.24%
CR	Composite	0.00085	0.001191309	0.001374186	0.001627288	0.001960865	0.002271399
MR	Composite						
XR	Composite	0.07%	0.09%	0.11%	0.13%	0.15%	0.17%
CR	Composite	0.08%	0.11%	0.14%	0.17%	0.20%	0.24%
MM	Composite	0.08%	0.11%	0.13%	0.16%	0.20%	0.23%
MR	Composite	0.08%	0.11%	0.13%	0.16%	0.19%	0.23%
XR	Composite						
CR	Composite	0.39%	0.39%	0.39%	0.39%	0.39%	0.39%

1.14%	0.012003726	0.015144607	0.016228318	0.01593	0.3625 NR	AA
					0.3625	
					0.3625	
0.86%	0.92%	1.14%	1.22%	1.19%	0.3625 NR	A
1.14%	1.25%	1.52%	1.71%	1.60%	0.3625 NR	A
1.08%	1.19%	1.52%	1.63%	1.60%	0.3625 NR	BBB
0.62%	0.62%	0.62%	0.62%	0.62%	0.35	NR
0.0023	0.0023	0.0023	0.0023	0.0023	0.83	
0.23%	0.23%	0.23%	0.23%	0.23%	0.83	
0.23%	0.23%	0.23%	0.23%	0.23%	0.83	
3.12%	3.01%	2.96%	3.00%	2.88%	0.4253125 NR	BBB
					0.4253125	
3.16%	3.03%	3.05%	3.05%	3.05%	0.445 NR	AA
3.16%	3.03%	3.05%	3.05%	3.05%	0.445 NR	AA
3.33%	3.20%	3.12%	3.21%	3.15%	0.4253125 NR	A
3.19%	0.030695038	0.029926735	0.030799827	0.030245769	0.4253125 NR	A
3.16%	3.03%	3.05%	3.05%	3.05%	0.445 NR	AA
3.04%	2.93%	2.94%	2.94%	2.94%	0.4 NR	A
3.16%	3.03%	3.05%	3.05%	3.05%	0.445 NR	AA
3.16%	0.030333818	0.030540346	0.030478996	0.030476057	0.445 NR	AA
3.13%	0.030013816	0.029551966	0.029367115	0.028578512	0.4253125 NR	A
3.16%	3.03%	3.05%	3.05%	3.05%	0.445 NR	AA
3.16%	0.030333818	0.030540346	0.030478996	0.030476057	0.445 NR	AA
3.33%	0.031973997	0.031173682	0.032083154	0.031506009	0.4253125 NR	A
3.16%	0.030333818	0.030540346	0.030478996	0.030476057	0.445 NR	AA
3.33%	3.20%	3.12%	3.21%	3.15%	0.4253125 NR	A
3.19%	0.030695038	0.029926735	0.030799827	0.030245769	0.4253125 NR	A
3.16%	3.03%	3.05%	3.05%	3.05%	0.445 NR	AA
3.04%	2.93%	2.94%	2.94%	2.94%	0.4 NR	A
0.42%	0.42%	0.42%	0.42%	0.42%		
0.42%	0.42%	0.42%	0.42%	0.42%		
0.42%	0.42%	0.42%	0.42%	0.42%		
0.30%	0.00315	0.003449123	0.003449123	0.003449123	0.8	
0.30%	0.32%	0.34%	0.34%	0.34%	0.8	
0.30%	0.00315	0.003276667	0.003276667	0.003276667	0.8	
0.30%	0.32%	0.32%	0.32%	0.32%	0.8	
0.33%	0.35%	0.38%	0.38%	0.38%	0.4	NR
					0.4	
0.33%	0.35%	0.38%	0.38%	0.38%	0.4	NR
0.33%	0.35%	0.38%	0.38%	0.38%	0.4	NR
					0.4	
0.33%	0.35%	0.38%	0.38%	0.38%	0.4	NR
0.31%	0.35%	0.38%	0.38%	0.38%	0.4	NR
					0.2	
0.73%	0.007911006	0.007123854	0.0115825	0.009137813	0.4 B	CCC
0.73%	0.007911006	0.007123854	0.0115825	0.009137813	0.4 B	CCC
0.74%	0.79%	0.71%	1.16%	0.91%	0.4 BBB	BB
0.74%	0.79%	0.71%	1.16%	0.91%	0.4 BBB	BB
0.77%	0.83%	0.71%	1.16%	0.96%	0.4 BB	B
0.74%	0.80%	0.71%	1.16%	0.92%	0.4 BB	B
0.74%	0.79%	0.71%	1.16%	0.91%	0.4 BBB	BB
0.69%	0.76%	0.71%	1.16%	0.88%	0.4 BB	B
0.74%	0.79%	0.71%	1.16%	0.91%	0.4 BBB	BB
0.74%	0.007911006	0.007123854	0.0115825	0.009137813	0.4 BBB	BB
0.73%	0.79%	0.71%	1.16%	0.91%	0.4 B	CCC
0.74%	0.79%	0.71%	1.16%	0.91%	0.4 BBB	BB
0.77%	0.83%	0.71%	1.16%	0.96%	0.4 BB	B
0.77%	0.008327375	0.007123854	0.0115825	0.009618751	0.4 BB	B
					0.4	
0.74%	0.79%	0.71%	1.16%	0.91%	0.4 BBB	BB
0.69%	0.76%	0.71%	1.16%	0.88%	0.4 BB	B
1.54%	1.59%	2.01%	1.93%	2.00%	0.374999999 NR	NR
					0.323999999	
1.16%	1.19%	1.51%	1.93%	2.00%	0.323999999 NR	NR
1.54%	1.59%	1.79%	1.93%	2.00%	0.323999999 NR	NR
0.27%	0.34%	0.36%	0.33%	0.40%	0.3625 BB	A
0.27%	0.003134625	0.0034969	0.003295833	0.004011933	0.36 A	A
					0.3625	
0.20%	0.24%	0.26%	0.33%	0.40%	0.3625 BBB	BBB
0.27%	0.34%	0.36%	0.33%	0.40%	0.3625 BB	A
0.26%	0.33%	0.36%	0.33%	0.40%	0.3625 BB	BBB
0.26%	0.32%	0.36%	0.33%	0.40%	0.3625 BB	BBB
					0.3625	
0.39%	0.50%	0.50%	0.50%	0.50%	0.3	

AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR		
	NR		NR		NR
	NR		NR		NR
	NR		NR		NR
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	A	BBB	BBB	NR
NR	NR	BB	B	B	NR
NR	NR	BB	B	B	NR
NR	NR	A	BBB	BBB	NR
NR	NR	BBB	BB	BB	NR
B	BBB	B	BB	BBB	BB
B	BBB	B	BB	BBB	BB
BBB	BBB	BBB	A	AA	A
BBB	BBB	BBB	A	AA	A
BB	A	BB	BBB	A	BBB
BB	A	BB	BBB	A	BBB
BBB	BBB	BBB	A	AA	A
BB	A	BB	BB	A	BBB
BBB	BBB	BBB	A	AA	A
BBB	BBB	BBB	A	AA	A
B	BBB	B	BB	BBB	BB
BBB	BBB	BBB	A	AA	A
BB	A	BB	BBB	A	BBB
BB	A	BB	BBB	A	BBB
BBB	BBB	BBB	A	AA	A
BB	A	BB	BB	A	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
A	A	A	A	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	AA	AA
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	A	A
				NR	NR

AA	AA	A	AA	8 Industrials
			NR	Industrials
			NR	Industrials
A	A	BBB	A	8 Industrials
BBB	A	BB	AA	7 Industrials
BBB	BBB	BB	AA	7 Industrials
			NR	2 Consumer Services
			NR	2 Government
			NR	2 Government
			NR	2 Government
BBB	BBB	A	BBB	3 Industrials
			NR	Industrials
A	A	A	AA	12 Industrials
A	A	A	AA	12 Industrials
A	BBB	A	A	13 Industrials
A	BBB	A	A	13 Industrials
A	A	A	AA	12 Industrials
A	BBB	A	BBB	6 Industrials
A	A	A	AA	12 Industrials
A	A	A	AA	12 Industrials
BBB	A	A	A	4 Industrials
A	A	A	AA	12 Industrials
A	A	A	AA	12 Industrials
A	BBB	A	A	13 Industrials
A	A	A	AA	12 Industrials
A	BBB	A	A	13 Industrials
A	BBB	A	A	13 Industrials
A	A	A	AA	12 Industrials
A	BBB	A	BBB	6 Industrials
			NR	2
			NR	2
			NR	2
B			NR	2 Government
B			NR	2 Government
B			NR	2 Government
B			NR	2 Government
NR			NR	3 Financials
			NR	Financials
NR			NR	3 Financials
NR			NR	3 Financials
			NR	Financials
NR			NR	3 Financials
NR			NR	3 Financials
			NR	Financials
NR	NR	B	BBB	12 Consumer Goods
NR	NR	B	BBB	12 Consumer Goods
NR	NR	BBB	BBB	12 Consumer Goods
NR	NR	BBB	BBB	12 Consumer Goods
NR	NR	BB	BBB	12 Consumer Goods
NR	NR	BB	BBB	12 Consumer Goods
NR	NR	BBB	BBB	12 Consumer Goods
NR	NR	BB	BBB	4 Consumer Goods
NR	NR	BBB	BBB	12 Consumer Goods
NR	NR	BBB	BBB	12 Consumer Goods
NR	NR	B	BBB	12 Consumer Goods
NR	NR	BBB	BBB	12 Consumer Goods
NR	NR	BB	BBB	12 Consumer Goods
NR	NR	BB	BBB	12 Consumer Goods
			NR	Consumer Goods
NR	NR	BBB	BBB	12 Consumer Goods
NR	NR	BB	BBB	4 Consumer Goods
CCC	NR	NR	BB	4 Financials
			NR	Financials
CCC	NR	NR	BBB	5 Financials
CCC	NR	NR	A	5 Financials
BB	NR	BB	A	4 Consumer Goods
A	NR	BB	A	7 Consumer Goods
			NR	Consumer Goods
BBB	NR	BB	A	8 Consumer Goods
BB	NR	BB	A	4 Consumer Goods
BB	NR	BB	A	4 Consumer Goods
BB	NR	BB	A	4 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods

Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan		A		Thin	Thin	Thin
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
N.Amer	United States	BBB	BB	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
N.Amer	United States		AA			Thin	Thin
N.Amer	United States		AA			Thin	Thin
N.Amer	United States		AA			Thin	Thin
N.Amer	United States		AA			Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan		A	Thin	Thin	DocAdj	CcyGrp
Asia	Japan		A				
Asia	Japan		A	Thin	Thin	DocAdj	DocAdj
Asia	Japan		A	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA				
Asia	Japan		AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
Thin	Thin					
	Thin		Thin			
	Thin		Thin			
	Thin		Thin			
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
	Thin					
	Thin					
	Thin					
Thin	Thin	Thin	Thin	DocAdj		
Thin	Thin	Thin	Thin	DocAdj		
Thin	Thin	Thin	Thin	DocAdj		
Thin	Thin	Thin	Thin	DocAdj		
CcyGrp	CcyGrp	CcyGrp	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin	Thin		
DocAdj	DocAdj	DocAdj	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
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		Thin	Thin			

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MATSEL-PanahomeJPYXR	31-Jul-08 MATSEL-Panahome
MATSEWEURCR	31-Jul-08 MATSEW
MATSEWJPYCR	31-Jul-08 MATSEW
MATSEWJPYMR	31-Jul-08 MATSEW
MATSEWJPYXR	31-Jul-08 MATSEW
MATSEWUSDCR	31-Jul-08 MATSEW
MAXEURCR	31-Jul-08 MAX
MAXEURMM	31-Jul-08 MAX
MAXUSDMM	31-Jul-08 MAX
MAYMKAUDCR	31-Jul-08 MAYMK
MAYMKEURCR	31-Jul-08 MAYMK
MAYMKEURMM	31-Jul-08 MAYMK
MAYMKJPYCR	31-Jul-08 MAYMK
MAYMKMYRCR	31-Jul-08 MAYMK
MAYMKMYRMM	31-Jul-08 MAYMK
MAYMKSGDMM	31-Jul-08 MAYMK
MAYMKUSDCR	31-Jul-08 MAYMK
MAYMKUSDMM	31-Jul-08 MAYMK
MAYMKUSDMR	31-Jul-08 MAYMK
MAYMKUSDXR	31-Jul-08 MAYMK
MAYMKAUDCR	31-Jul-08 MAYMK
MAYMKAUDMR	31-Jul-08 MAYMK
MAYMKCHFCR	31-Jul-08 MAYMK
MAYMKEURCR	31-Jul-08 MAYMK
MAYMKEURMM	31-Jul-08 MAYMK
MAYMKEURMR	31-Jul-08 MAYMK
MAYMKSGDCR	31-Jul-08 MAYMK
MAYMKUSDCR	31-Jul-08 MAYMK
MAYMKUSDMM	31-Jul-08 MAYMK
MAYMKUSDMR	31-Jul-08 MAYMK
MAYMKUSDXR	31-Jul-08 MAYMK
MAZDAAUDCR	31-Jul-08 MAZDA
MAZDAEURCR	31-Jul-08 MAZDA
MAZDAEURMM	31-Jul-08 MAZDA
MAZDAEURMR	31-Jul-08 MAZDA
MAZDAJPYCR	31-Jul-08 MAZDA
MAZDAJPYMR	31-Jul-08 MAZDA
MAZDAJPYXR	31-Jul-08 MAZDA
MAZDAUSDCR	31-Jul-08 MAZDA
MAZDAUSDMM	31-Jul-08 MAZDA
MBGAUDMR	31-Jul-08 MBG
MBGAUDXR	31-Jul-08 MBG
MBGCHFMR	31-Jul-08 MBG
MBGCHFXR	31-Jul-08 MBG
MBGEURMM	31-Jul-08 MBG
MBGEURMR	31-Jul-08 MBG
MBGEURXR	31-Jul-08 MBG
MBGJPYMR	31-Jul-08 MBG
MBGNZDMR	31-Jul-08 MBG
MBGNZDXR	31-Jul-08 MBG
MBGUSDCR	31-Jul-08 MBG
MBGUSDMM	31-Jul-08 MBG
MBGUSDMR	31-Jul-08 MBG
MBGUSDXR	31-Jul-08 MBG
MBGEURMM	31-Jul-08 MBG
MBGEURMR	31-Jul-08 MBG
MBGEURXR	31-Jul-08 MBG
MBGUSDCR	31-Jul-08 MBG
MBGUSDMM	31-Jul-08 MBG
MBGUSDMR	31-Jul-08 MBG
MBGUSDXR	31-Jul-08 MBG
MBIAUDCR	31-Jul-08 MBI
MBIAUDMR	31-Jul-08 MBI
MBICADMR	31-Jul-08 MBI
MBICHFMR	31-Jul-08 MBI
MBIDKKMR	31-Jul-08 MBI
MBIEURCR	31-Jul-08 MBI
MBIEURMM	31-Jul-08 MBI
MBIEURMR	31-Jul-08 MBI
MBIEURXR	31-Jul-08 MBI
MBIGBPMR	31-Jul-08 MBI
MBIGBPXR	31-Jul-08 MBI
MBIHKDMR	31-Jul-08 MBI
MBIJPYCR	31-Jul-08 MBI

PanaHome Corp	JP989K	SNRFOR	JPY
Matsushita Elec Wks Ltd	5CDEG9	SNRFOR	EUR
Matsushita Elec Wks Ltd	5CDEG9	SNRFOR	JPY
Matsushita Elec Wks Ltd	5CDEG9	SNRFOR	JPY
Matsushita Elec Wks Ltd	5CDEG9	SNRFOR	JPY
Matsushita Elec Wks Ltd	5CDEG9	SNRFOR	USD
maxingvest AG	DI7ABU	SNRFOR	EUR
maxingvest AG	DI7ABU	SNRFOR	EUR
maxingvest AG	DI7ABU	SNRFOR	USD
Malayan Bkg BHD	Y39AD8	SNRFOR	AUD
Malayan Bkg BHD	Y39AD8	SNRFOR	EUR
Malayan Bkg BHD	Y39AD8	SNRFOR	EUR
Malayan Bkg BHD	Y39AD8	SNRFOR	JPY
Malayan Bkg BHD	Y39AD8	SNRFOR	MYR
Malayan Bkg BHD	Y39AD8	SNRFOR	MYR
Malayan Bkg BHD	Y39AD8	SNRFOR	SGD
Malayan Bkg BHD	Y39AD8	SNRFOR	USD
Malayan Bkg BHD	Y39AD8	SNRFOR	USD
Malayan Bkg BHD	Y39AD8	SNRFOR	USD
Malayan Bkg BHD	Y39AD8	SNRFOR	USD
Malayan Bkg BHD	Y39AD8	SUBLT2	AUD
Malayan Bkg BHD	Y39AD8	SUBLT2	AUD
Malayan Bkg BHD	Y39AD8	SUBLT2	CHF
Malayan Bkg BHD	Y39AD8	SUBLT2	EUR
Malayan Bkg BHD	Y39AD8	SUBLT2	EUR
Malayan Bkg BHD	Y39AD8	SUBLT2	EUR
Malayan Bkg BHD	Y39AD8	SUBLT2	SGD
Malayan Bkg BHD	Y39AD8	SUBLT2	USD
Malayan Bkg BHD	Y39AD8	SUBLT2	USD
Malayan Bkg BHD	Y39AD8	SUBLT2	USD
Malayan Bkg BHD	Y39AD8	SUBLT2	USD
Mazda Mtr Corp	5CFFFD	SNRFOR	AUD
Mazda Mtr Corp	5CFFFD	SNRFOR	EUR
Mazda Mtr Corp	5CFFFD	SNRFOR	EUR
Mazda Mtr Corp	5CFFFD	SNRFOR	EUR
Mazda Mtr Corp	5CFFFD	SNRFOR	JPY
Mazda Mtr Corp	5CFFFD	SNRFOR	JPY
Mazda Mtr Corp	5CFFFD	SNRFOR	JPY
Mazda Mtr Corp	5CFFFD	SNRFOR	USD
Mazda Mtr Corp	5CFFFD	SNRFOR	USD
Mandalay Resort Gp	5B87BD	SNRFOR	AUD
Mandalay Resort Gp	5B87BD	SNRFOR	AUD
Mandalay Resort Gp	5B87BD	SNRFOR	CHF
Mandalay Resort Gp	5B87BD	SNRFOR	CHF
Mandalay Resort Gp	5B87BD	SNRFOR	EUR
Mandalay Resort Gp	5B87BD	SNRFOR	EUR
Mandalay Resort Gp	5B87BD	SNRFOR	EUR
Mandalay Resort Gp	5B87BD	SNRFOR	JPY
Mandalay Resort Gp	5B87BD	SNRFOR	NZD
Mandalay Resort Gp	5B87BD	SNRFOR	NZD
Mandalay Resort Gp	5B87BD	SNRFOR	USD
Mandalay Resort Gp	5B87BD	SNRFOR	USD
Mandalay Resort Gp	5B87BD	SNRFOR	USD
Mandalay Resort Gp	5B87BD	SNRFOR	USD
Mandalay Resort Gp	5B87BD	SUBLT2	EUR
Mandalay Resort Gp	5B87BD	SUBLT2	EUR
Mandalay Resort Gp	5B87BD	SUBLT2	EUR
Mandalay Resort Gp	5B87BD	SUBLT2	USD
Mandalay Resort Gp	5B87BD	SUBLT2	USD
Mandalay Resort Gp	5B87BD	SUBLT2	USD
Mandalay Resort Gp	5B87BD	SUBLT2	USD
MBIA Inc.	5A788E	SNRFOR	AUD
MBIA Inc.	5A788E	SNRFOR	AUD
MBIA Inc.	5A788E	SNRFOR	CAD
MBIA Inc.	5A788E	SNRFOR	CHF
MBIA Inc.	5A788E	SNRFOR	DKK
MBIA Inc.	5A788E	SNRFOR	EUR
MBIA Inc.	5A788E	SNRFOR	EUR
MBIA Inc.	5A788E	SNRFOR	EUR
MBIA Inc.	5A788E	SNRFOR	EUR
MBIA Inc.	5A788E	SNRFOR	GBP
MBIA Inc.	5A788E	SNRFOR	GBP
MBIA Inc.	5A788E	SNRFOR	HKD
MBIA Inc.	5A788E	SNRFOR	JPY

XR	Composite	0.39%	0.39%	0.39%	0.39%	0.39%	0.39%
CR	Composite	0.09%	0.13%	0.15%	0.17%	0.21%	0.24%
CR	Composite	0.08%	0.12%	0.15%	0.18%	0.22%	0.24%
MR	Composite						
XR	Composite	0.08%	0.09%	0.12%	0.14%	0.17%	0.18%
CR	Composite						
CR	Composite	0.48%	0.48%	0.48%	0.48%	0.48%	0.48%
MM	Composite	0.48%	0.48%	0.48%	0.48%	0.48%	0.48%
MM	Composite	0.48%	0.48%	0.48%	0.48%	0.48%	0.48%
CR	Composite	0.27%	0.48%	0.60%	0.76%	0.90%	1.04%
CR	Composite	0.002696	0.00482454	0.006040912	0.007562308	0.008951389	0.010431369
MM	Composite						
CR	Composite	0.27%	0.48%	0.60%	0.76%	0.90%	1.04%
CR	Composite	0.27%	0.48%	0.60%	0.76%	0.90%	1.04%
MM	Composite						
MM	Composite						
CR	Composite	0.27%	0.48%	0.60%	0.76%	0.90%	1.04%
MM	Composite						
MR	Composite	0.27%	0.46%	0.57%	0.72%	0.85%	0.99%
XR	Composite	0.27%	0.44%	0.55%	0.69%	0.82%	0.95%
CR	Composite	0.85%	0.66%	0.91%	1.10%	1.21%	1.35%
MR	Composite	0.85%	0.66%	0.91%	1.10%	1.21%	1.35%
CR	Composite	0.78%	0.66%	0.84%	1.13%	1.24%	1.38%
CR	Composite	0.78%	0.66%	0.84%	1.13%	1.24%	1.38%
MM	Composite						
MR	Composite						
CR	Composite	0.78%	0.66%	0.84%	1.13%	1.24%	1.38%
CR	Composite	0.78%	0.66%	0.84%	1.13%	1.24%	1.38%
MM	Composite						
MR	Composite	0.82%	0.63%	0.88%	1.07%	1.19%	1.31%
XR	Composite						
CR	Composite	0.51%	0.57%	0.70%	0.87%	0.95%	1.04%
CR	Composite	0.52%	0.59%	0.76%	0.91%	1.00%	1.09%
MM	Composite						
MR	Composite	0.49%	0.57%	0.72%	0.87%	0.95%	1.04%
CR	Composite	0.52%	0.58%	0.69%	0.87%	0.94%	1.05%
MR	Composite						
XR	Composite	0.39%	0.43%	0.52%	0.65%	0.70%	0.79%
CR	Composite	0.52%	0.59%	0.76%	0.91%	1.00%	1.09%
MM	Composite						
MR	Composite	0.04405526	0.044433788	0.056651464	0.068897688	0.073320496	0.074872762
XR	Composite	4.41%	4.44%	5.67%	6.89%	7.33%	7.49%
MR	Composite	4.57%	4.50%	5.80%	7.05%	7.56%	7.65%
XR	Composite	4.41%	4.41%	5.62%	6.84%	7.25%	7.44%
MM	Composite						
MR	Composite	4.57%	4.50%	5.80%	7.05%	7.56%	7.65%
XR	Composite	4.41%	4.41%	5.62%	6.84%	7.25%	7.44%
MR	Composite						
MR	Composite	0.045740434	0.04497378	0.058038839	0.070481001	0.075617873	0.076493642
XR	Composite	4.41%	4.41%	5.62%	6.84%	7.25%	7.44%
CR	Composite	4.81%	4.81%	6.13%	7.46%	7.96%	8.09%
MM	Composite						
MR	Composite	4.57%	4.50%	5.80%	7.05%	7.56%	7.65%
XR	Composite	4.41%	4.41%	5.62%	6.84%	7.25%	7.44%
MM	Composite						
MR	Composite	6.23%	5.41%	6.10%	7.58%	8.06%	8.77%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	6.23%	5.41%	6.10%	7.58%	8.06%	8.77%
XR	Composite	0.06225544	0.05220625	0.061	0.0734	0.077666667	0.08446
CR	Composite	18.94%	19.01%	17.40%	15.41%	14.55%	13.73%
MR	Composite	18.94%	19.01%	16.56%	14.66%	13.83%	13.03%
MR	Composite	0.200352657	0.182960905	0.165430903	0.149197103	0.134502476	0.125890547
MR	Composite	0.200352657	0.182960905	0.165430903	0.149197103	0.134502476	0.125890547
MR	Composite	0.200352657	0.182960905	0.165430903	0.149197103	0.134502476	0.125890547
CR	Composite	20.67%	19.91%	17.41%	15.70%	14.15%	13.34%
MM	Composite	19.84%	18.49%	16.71%	15.07%	13.58%	12.81%
MR	Composite	20.04%	18.30%	16.54%	14.92%	13.45%	12.59%
XR	Composite	19.30%	18.22%	15.93%	14.57%	12.94%	12.56%
MR	Composite	20.04%	18.30%	16.54%	14.92%	13.45%	12.59%
XR	Composite						
MR	Composite	20.04%	18.30%	16.54%	14.92%	13.45%	12.59%
CR	Composite						

0.39%	0.50%	0.50%	0.50%	0.50%	0.3		
0.29%	0.34%	0.38%	0.40%	0.45%	0.275	BB	BBB
0.29%	0.35%	0.38%	0.40%	0.45%	0.275	A	A
					0.275		
0.22%	0.27%	0.29%	0.40%	0.45%	0.275	BBB	BBB
					0.275		
0.79%	0.87%	0.87%	0.87%	0.87%	0.4		
0.79%	0.87%	0.87%	0.87%	0.87%	0.4		
0.79%	0.87%	0.87%	0.87%	0.87%	0.4		
1.10%	1.20%	1.36%	1.17%	1.20%	0.362500001	NR	BB
1.10%	0.011957772	0.013576511	0.011672536	0.011985	0.362500001	NR	A
					0.362500001		
1.10%	1.20%	1.36%	1.17%	1.20%	0.362500001	NR	BB
1.10%	1.20%	1.36%	1.17%	1.20%	0.362500001	NR	A
					0.362500001		
					0.362500001		
1.10%	1.20%	1.36%	1.17%	1.20%	0.362500001	NR	A
					0.362500001		
1.05%	1.14%	1.36%	1.17%	1.20%	0.362500001	NR	BBB
1.01%	1.09%	1.36%	1.17%	1.20%	0.362500001	NR	BBB
1.45%	1.58%	1.72%	1.42%	2.44%	0.2	CCC	BB
1.45%	1.58%	1.72%	1.42%	2.44%	0.2	CCC	BB
1.49%	1.64%	1.84%	1.42%	2.44%	0.2	BBB	A
1.49%	1.64%	1.84%	1.42%	2.44%	0.2	BBB	A
					0.2		
					0.2		
1.49%	1.64%	1.84%	1.42%	2.44%	0.2	BBB	A
1.49%	1.64%	1.84%	1.42%	2.44%	0.2	BBB	A
					0.2		
1.41%	1.53%	1.75%	1.42%	2.44%	0.2	CCC	BBB
					0.2		
1.14%	1.29%	1.27%	1.42%	1.36%	0.4	BB	BBB
1.17%	1.31%	1.27%	1.42%	1.36%	0.4	BBB	A
					0.4		
1.12%	1.24%	1.27%	1.42%	1.36%		BBB	BBB
1.15%	1.29%	1.27%	1.42%	1.36%	0.4	A	AA
					0.4		
0.86%	0.97%	1.27%	1.06%	1.36%	0.4	BBB	A
1.17%	1.31%	1.27%	1.42%	1.36%	0.4	BBB	A
					0.4		
7.59%	0.076967113	0.076613204	0.07445189	0.078163433	0.4	B	BBB
7.59%	7.70%	7.66%	7.45%	7.82%	0.4	B	BBB
7.93%	7.70%	7.84%	7.70%	7.96%	0.4	BB	BBB
7.41%	7.41%	7.37%	7.41%	7.67%	0.4	BBB	AA
					0.4		
7.93%	7.70%	7.84%	7.70%	7.96%	0.4	BB	BBB
7.41%	7.41%	7.37%	7.41%	7.67%	0.4	BBB	AA
					0.4		
7.93%	0.076962875	0.078369176	0.07699786	0.079586471	0.4	BB	BBB
7.41%	7.41%	7.37%	7.41%	7.67%	0.4	BBB	AA
8.19%	8.31%	8.25%	8.11%	8.38%	0.4	BB	A
					0.4		
7.93%	7.70%	7.84%	7.70%	7.96%	0.4	BB	BBB
7.41%	7.41%	7.37%	7.41%	7.67%	0.4	BBB	AA
					0.263999999		
8.75%	8.08%	8.04%	9.43%	9.43%	0.263999999	NR	BBB
					0.2		
					0.263999999		
					0.263999999		
8.75%	8.08%	8.04%	9.43%	9.43%	0.263999999	NR	BBB
8.43%	0.077833333	0.080407915	0.09425	0.09425	0.2	NR	A
12.10%	10.84%	10.36%	8.81%	9.35%	0.291663333	BBB	A
11.48%	10.28%	9.84%	8.81%	8.88%	0.291663333	BBB	A
11.10%	0.101122963	0.096862422	0.088607975	0.086324811	0.29233	AA	AA
11.10%	0.101122963	0.096862422	0.088607975	0.086324811	0.29233	AA	AA
11.10%	0.101122963	0.096862422	0.088607975	0.086324811	0.29233	AA	AA
11.77%	10.64%	10.20%	9.32%	9.30%	0.291663333	A	A
11.29%	10.21%	9.79%	8.95%	8.72%	0.291663333	A	A
11.10%	10.11%	9.69%	8.86%	8.63%	0.29233	AA	AA
10.98%	10.10%	9.33%	8.53%	8.51%	0.2575	A	A
11.10%	10.11%	9.69%	8.86%	8.63%	0.29233	AA	AA
					0.2575		
11.10%	10.11%	9.69%	8.86%	8.63%	0.29233	AA	AA
					0.291663333		

				NR	NR
BBB	BB	BB	BB	BB	BB
AA	A	A	A	A	A
A	BBB	BBB	BBB	BBB	BBB
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
B	BBB	BBB	BBB	BBB	BBB
B	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	BBB	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	BBB	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
A	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
A	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
NR	BBB	BBB	BB	BB	BBB
NR	BBB	BBB	BB	BB	BBB
NR	A	A	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	AA	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA

			NR		Consumer Goods
BB	NR	NR	A	3	Industrials
A	NR	NR	A	3	Industrials
			NR		Industrials
BBB	NR	NR	A	3	Industrials
			NR		Industrials
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
NR	NR	NR	A	8	Financials
NR	NR	NR	A	8	Financials
			NR		Financials
NR	NR	NR	A	8	Financials
NR	NR	NR	A	8	Financials
			NR		Financials
			NR		Financials
NR	NR	NR	A	8	Financials
			NR		Financials
NR	NR	NR	A	8	Financials
NR	NR	NR	A	8	Financials
BB	NR	NR	BB	10	Financials
BB	NR	NR	BB	10	Financials
A	NR	NR	BBB	8	Financials
A	NR	NR	BBB	8	Financials
			NR		Financials
			NR		Financials
A	NR	NR	BBB	8	Financials
A	NR	NR	BBB	8	Financials
			NR		Financials
BBB	NR	NR	BB	9	Financials
			NR		Financials
NR	BB	NR	A	11	Consumer Goods
NR	BB	NR	A	4	Consumer Goods
			NR		Consumer Goods
NR	BB	NR	A	5	Consumer Goods
NR	A	NR	A	10	Consumer Goods
			NR		Consumer Goods
NR	BBB	NR	A	10	Consumer Goods
NR	BB	NR	A	4	Consumer Goods
			NR		Consumer Goods
BB	BB	BB	AA	9	Consumer Services
BB	BB	BB	AA	9	Consumer Services
BBB	BBB	BBB	A	3	Consumer Services
A	A	BBB	AA	7	Consumer Services
			NR		Consumer Services
BBB	BBB	BBB	A	3	Consumer Services
A	A	BBB	AA	7	Consumer Services
			NR		Consumer Services
BBB	BBB	BBB	A	3	Consumer Services
A	A	BBB	AA	7	Consumer Services
BBB	BBB	BBB	AA	9	Consumer Services
			NR		Consumer Services
BBB	BBB	BBB	A	3	Consumer Services
A	A	BBB	AA	7	Consumer Services
			NR		Consumer Services
NR	NR	NR	BBB	5	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
NR	NR	NR	BBB	5	Consumer Services
NR	NR	NR	BBB	5	Consumer Services
BBB	BB	BBB	A	4	Financials
A	BB	A	A	4	Financials
AA	A	A	AA	15	Financials
AA	A	A	AA	15	Financials
AA	A	A	AA	15	Financials
A	BBB	BBB	AA	16	Financials
A	BBB	BBB	AA	16	Financials
AA	A	A	AA	15	Financials
A	BBB	BBB	BBB	4	Financials
AA	A	A	AA	15	Financials
			NR		Financials
AA	A	A	AA	15	Financials
			NR		Financials

Asia	Japan		AA				
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Europe	Germany		A				
Europe	Germany		A				
Europe	Germany		A				
Asia	Malaysia	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	AA				
Asia	Malaysia	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	AA				
Asia	Malaysia	A	AA				
Asia	Malaysia	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	AA				
Asia	Malaysia	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Malaysia	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	BBB	AA				
Asia	Japan	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp
Asia	Japan	BB	BBB				
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	B	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	A	B	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	B	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B				
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B				

		Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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MBIJPYMR	31-Jul-08 MBI
MBINOKMR	31-Jul-08 MBI
MBINZDMR	31-Jul-08 MBI
MBISEKMR	31-Jul-08 MBI
MBISGDMR	31-Jul-08 MBI
MBITWDCR	31-Jul-08 MBI
MBITWDMR	31-Jul-08 MBI
MBIUSDCR	31-Jul-08 MBI
MBIUSDMM	31-Jul-08 MBI
MBIUSDMR	31-Jul-08 MBI
MBIUSDXR	31-Jul-08 MBI
MBI-InsCorpAUDCR	31-Jul-08 MBI-InsCorp
MBI-InsCorpAUDMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpAUDXR	31-Jul-08 MBI-InsCorp
MBI-InsCorpCADMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpCHFMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpDKKMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpEURCR	31-Jul-08 MBI-InsCorp
MBI-InsCorpEURMM	31-Jul-08 MBI-InsCorp
MBI-InsCorpEURMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpEURXR	31-Jul-08 MBI-InsCorp
MBI-InsCorpGBPMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpGBPXR	31-Jul-08 MBI-InsCorp
MBI-InsCorpHKDMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpHKDXR	31-Jul-08 MBI-InsCorp
MBI-InsCorpJPYCR	31-Jul-08 MBI-InsCorp
MBI-InsCorpJPYMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpJPYXR	31-Jul-08 MBI-InsCorp
MBI-InsCorpSEKMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpSEKXR	31-Jul-08 MBI-InsCorp
MBI-InsCorpSGDMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpTWDMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpTWDXR	31-Jul-08 MBI-InsCorp
MBI-InsCorpUSDCR	31-Jul-08 MBI-InsCorp
MBI-InsCorpUSDMM	31-Jul-08 MBI-InsCorp
MBI-InsCorpUSDMR	31-Jul-08 MBI-InsCorp
MBI-InsCorpUSDXR	31-Jul-08 MBI-InsCorp
MBTEURCR	31-Jul-08 MBT
MBTEURMM	31-Jul-08 MBT
MBTEURMR	31-Jul-08 MBT
MBTUSDCR	31-Jul-08 MBT
MBTUSDMM	31-Jul-08 MBT
MBTUSDMR	31-Jul-08 MBT
MCCCUSDMR	31-Jul-08 MCCC
MCCCUSDXR	31-Jul-08 MCCC
MCCC-MedcomLLCAUDMR	31-Jul-08 MCCC-MedcomLLC
MCCC-MedcomLLCAUDXR	31-Jul-08 MCCC-MedcomLLC
MCCC-MedcomLLCEURMM	31-Jul-08 MCCC-MedcomLLC
MCCC-MedcomLLCEURMR	31-Jul-08 MCCC-MedcomLLC
MCCC-MedcomLLCEURXR	31-Jul-08 MCCC-MedcomLLC
MCCC-MedcomLLCHKDXR	31-Jul-08 MCCC-MedcomLLC
MCCC-MedcomLLCILSXR	31-Jul-08 MCCC-MedcomLLC
MCCC-MedcomLLCUSDCR	31-Jul-08 MCCC-MedcomLLC
MCCC-MedcomLLCUSDMM	31-Jul-08 MCCC-MedcomLLC
MCCC-MedcomLLCUSDMR	31-Jul-08 MCCC-MedcomLLC
MCCC-MedcomLLCUSDXR	31-Jul-08 MCCC-MedcomLLC
MCDAUDMR	31-Jul-08 MCD
MCDAUDXR	31-Jul-08 MCD
MCDCADMR	31-Jul-08 MCD
MCDCHFMR	31-Jul-08 MCD
MCDEURCR	31-Jul-08 MCD
MCDEURMM	31-Jul-08 MCD
MCDEURMR	31-Jul-08 MCD
MCDEURXR	31-Jul-08 MCD
MCDGBPMM	31-Jul-08 MCD
MCDGBPMR	31-Jul-08 MCD
MCDGBPXR	31-Jul-08 MCD
MCDHKDCR	31-Jul-08 MCD
MCDHKDMR	31-Jul-08 MCD
MCDHKDXR	31-Jul-08 MCD
MCDJPYCR	31-Jul-08 MCD
MCDJPYMM	31-Jul-08 MCD
MCDJPYMR	31-Jul-08 MCD
MCDJPYXR	31-Jul-08 MCD

MBIA Inc.	5A788E	SNRFOR	JPY
MBIA Inc.	5A788E	SNRFOR	NOK
MBIA Inc.	5A788E	SNRFOR	NZD
MBIA Inc.	5A788E	SNRFOR	SEK
MBIA Inc.	5A788E	SNRFOR	SGD
MBIA Inc.	5A788E	SNRFOR	TWD
MBIA Inc.	5A788E	SNRFOR	TWD
MBIA Inc.	5A788E	SNRFOR	USD
MBIA Inc.	5A788E	SNRFOR	USD
MBIA Inc.	5A788E	SNRFOR	USD
MBIA Inc.	5A788E	SNRFOR	USD
MBIA Ins Corp	5A78LP	SNRFOR	AUD
MBIA Ins Corp	5A78LP	SNRFOR	AUD
MBIA Ins Corp	5A78LP	SNRFOR	AUD
MBIA Ins Corp	5A78LP	SNRFOR	CAD
MBIA Ins Corp	5A78LP	SNRFOR	CHF
MBIA Ins Corp	5A78LP	SNRFOR	DKK
MBIA Ins Corp	5A78LP	SNRFOR	EUR
MBIA Ins Corp	5A78LP	SNRFOR	EUR
MBIA Ins Corp	5A78LP	SNRFOR	EUR
MBIA Ins Corp	5A78LP	SNRFOR	EUR
MBIA Ins Corp	5A78LP	SNRFOR	GBP
MBIA Ins Corp	5A78LP	SNRFOR	GBP
MBIA Ins Corp	5A78LP	SNRFOR	HKD
MBIA Ins Corp	5A78LP	SNRFOR	HKD
MBIA Ins Corp	5A78LP	SNRFOR	JPY
MBIA Ins Corp	5A78LP	SNRFOR	JPY
MBIA Ins Corp	5A78LP	SNRFOR	JPY
MBIA Ins Corp	5A78LP	SNRFOR	SEK
MBIA Ins Corp	5A78LP	SNRFOR	SEK
MBIA Ins Corp	5A78LP	SNRFOR	SGD
MBIA Ins Corp	5A78LP	SNRFOR	TWD
MBIA Ins Corp	5A78LP	SNRFOR	TWD
MBIA Ins Corp	5A78LP	SNRFOR	USD
MBIA Ins Corp	5A78LP	SNRFOR	USD
MBIA Ins Corp	5A78LP	SNRFOR	USD
MBIA Ins Corp	5A78LP	SNRFOR	USD
Mobile Telesystems	XC973T	SNRFOR	EUR
Mobile Telesystems	XC973T	SNRFOR	EUR
Mobile Telesystems	XC973T	SNRFOR	EUR
Mobile Telesystems	XC973T	SNRFOR	USD
Mobile Telesystems	XC973T	SNRFOR	USD
Mobile Telesystems	XC973T	SNRFOR	USD
Mediacom Comms Corp	5DC8AQ	SNRFOR	USD
Mediacom Comms Corp	5DC8AQ	SNRFOR	USD
Mediacom LLC	UZDA8D	SNRFOR	AUD
Mediacom LLC	UZDA8D	SNRFOR	AUD
Mediacom LLC	UZDA8D	SNRFOR	EUR
Mediacom LLC	UZDA8D	SNRFOR	EUR
Mediacom LLC	UZDA8D	SNRFOR	EUR
Mediacom LLC	UZDA8D	SNRFOR	HKD
Mediacom LLC	UZDA8D	SNRFOR	ILS
Mediacom LLC	UZDA8D	SNRFOR	USD
Mediacom LLC	UZDA8D	SNRFOR	USD
Mediacom LLC	UZDA8D	SNRFOR	USD
Mediacom LLC	UZDA8D	SNRFOR	USD
McDonalds Corp	5D8148	SNRFOR	AUD
McDonalds Corp	5D8148	SNRFOR	AUD
McDonalds Corp	5D8148	SNRFOR	CAD
McDonalds Corp	5D8148	SNRFOR	CHF
McDonalds Corp	5D8148	SNRFOR	EUR
McDonalds Corp	5D8148	SNRFOR	EUR
McDonalds Corp	5D8148	SNRFOR	EUR
McDonalds Corp	5D8148	SNRFOR	EUR
McDonalds Corp	5D8148	SNRFOR	GBP
McDonalds Corp	5D8148	SNRFOR	GBP
McDonalds Corp	5D8148	SNRFOR	GBP
McDonalds Corp	5D8148	SNRFOR	HKD
McDonalds Corp	5D8148	SNRFOR	HKD
McDonalds Corp	5D8148	SNRFOR	HKD
McDonalds Corp	5D8148	SNRFOR	JPY
McDonalds Corp	5D8148	SNRFOR	JPY
McDonalds Corp	5D8148	SNRFOR	JPY
McDonalds Corp	5D8148	SNRFOR	JPY

MR	Composite	0.189407678	0.190093558	0.16414683	0.14471156	0.136401706	0.124848799
MR	Composite	20.04%	18.30%	16.54%	14.92%	13.45%	12.59%
MR	Composite	20.04%	18.30%	16.54%	14.92%	13.45%	12.59%
MR	Composite	0.200352657	0.182960905	0.165430903	0.149197103	0.134502476	0.125890547
MR	Composite	20.04%	18.30%	16.54%	14.92%	13.45%	12.59%
CR	Composite						
MR	Composite	0.200352657	0.182960905	0.165430903	0.149197103	0.134502476	0.125890547
CR	Composite	20.67%	19.91%	17.41%	15.70%	14.15%	13.34%
MM	Composite						
MR	Composite	20.04%	18.30%	16.54%	14.92%	13.45%	12.59%
XR	Composite	19.30%	18.22%	15.93%	14.57%	12.94%	12.56%
CR	Composite	20.03%	19.54%	16.84%	16.31%	15.39%	14.62%
MR	Composite	0.189870704	0.185187182	0.168437091	0.154934291	0.145957001	0.138637364
XR	Composite	18.33%	17.88%	16.84%	14.92%	14.08%	13.37%
MR	Composite	0.192632885	0.184321367	0.167913557	0.151779349	0.143298164	0.135754843
MR	Composite	19.26%	18.43%	16.79%	15.18%	14.33%	13.58%
MR	Composite	19.26%	18.43%	16.79%	15.18%	14.33%	13.58%
CR	Composite	0.202568443	0.188773106	0.177426076	0.160667357	0.150280108	0.140166667
MM	Composite	0.194465706	0.185923005	0.170329033	0.154240663	0.144268903	0.1368217
MR	Composite	19.26%	18.43%	16.79%	15.18%	14.33%	13.58%
XR	Composite	0.185350126	0.177207864	0.163538258	0.150640478	0.137506299	0.134182237
MR	Composite	19.26%	18.43%	16.79%	15.18%	14.33%	13.58%
XR	Composite	18.54%	17.72%	16.35%	15.06%	13.75%	13.42%
MR	Composite	19.26%	18.43%	16.79%	15.18%	14.33%	13.58%
XR	Composite	18.54%	17.72%	16.35%	15.06%	13.75%	13.42%
CR	Composite						
MR	Composite	19.17%	18.53%	16.84%	15.22%	14.35%	13.57%
XR	Composite	19.17%	18.53%	16.84%	15.22%	14.35%	13.57%
MR	Composite	19.26%	18.43%	16.79%	15.18%	14.33%	13.58%
XR	Composite	18.54%	17.72%	16.35%	15.06%	13.75%	13.42%
MR	Composite	19.26%	18.43%	16.79%	15.18%	14.33%	13.58%
MR	Composite	19.26%	18.43%	16.79%	15.18%	14.33%	13.58%
XR	Composite	18.54%	17.72%	16.35%	15.06%	13.75%	13.42%
CR	Composite	20.26%	18.88%	17.74%	16.07%	15.03%	14.02%
MM	Composite						
MR	Composite	19.26%	18.43%	16.79%	15.18%	14.33%	13.58%
XR	Composite	18.54%	17.72%	16.35%	15.06%	13.75%	13.42%
CR	Composite	2.44%	2.82%	2.92%	3.07%	3.29%	3.41%
MM	Composite	2.44%	2.70%	2.92%	2.94%	3.16%	3.27%
MR	Composite						
CR	Composite	2.44%	2.82%	2.92%	3.07%	3.29%	3.41%
MM	Composite	2.44%	2.70%	2.92%	2.94%	3.16%	3.27%
MR	Composite						
MR	Composite	2.75%	2.75%	2.75%	2.75%	2.75%	2.75%
XR	Composite	2.75%	2.75%	2.75%	2.75%	2.75%	2.75%
MR	Composite	5.59%	5.60%	6.95%	7.30%	7.66%	8.01%
XR	Composite	5.59%	5.60%	6.95%	7.30%	7.66%	8.01%
MM	Composite						
MR	Composite	5.75%	5.74%	7.05%	7.45%	7.78%	8.10%
XR	Composite	0.055602032	0.055340333	0.0696195	0.072805333	0.07682	0.0802296
XR	Composite	5.56%	5.53%	6.96%	7.28%	7.68%	8.02%
XR	Composite	5.56%	5.53%	6.96%	7.28%	7.68%	8.02%
CR	Composite						
MM	Composite						
MR	Composite	0.057498332	0.057449714	0.070525525	0.07449004	0.077806275	0.0809648
XR	Composite	5.56%	5.53%	6.96%	7.28%	7.68%	8.02%
MR	Composite	0.11%	0.12%	0.16%	0.19%	0.23%	0.27%
XR	Composite	0.11%	0.12%	0.16%	0.19%	0.23%	0.27%
MR	Composite	0.001118543	0.001246558	0.001638424	0.001857857	0.002327038	0.002757428
MR	Composite	0.11%	0.12%	0.16%	0.19%	0.23%	0.28%
CR	Composite	0.12%	0.13%	0.17%	0.20%	0.24%	0.29%
MM	Composite	0.11%	0.13%	0.16%	0.19%	0.23%	0.28%
MR	Composite	0.11%	0.12%	0.16%	0.19%	0.23%	0.28%
XR	Composite	0.001074493	0.001208588	0.001578061	0.001784382	0.002172001	0.002666081
MM	Composite	0.11%	0.13%	0.16%	0.19%	0.23%	0.28%
MR	Composite	0.11%	0.12%	0.16%	0.19%	0.23%	0.28%
XR	Composite	0.11%	0.12%	0.16%	0.18%	0.22%	0.27%
CR	Composite	0.12%	0.13%	0.17%	0.20%	0.24%	0.29%
MR	Composite	0.001118543	0.001246558	0.001638424	0.001857857	0.002327038	0.002757428
XR	Composite	0.11%	0.12%	0.16%	0.18%	0.22%	0.27%
CR	Composite	0.11%	0.12%	0.17%	0.20%	0.24%	0.28%
MM	Composite						
MR	Composite	0.10%	0.12%	0.16%	0.19%	0.23%	0.27%
XR	Composite	0.000991627	0.00123487	0.001568444	0.001810243	0.002208577	0.002590211

11.18%	0.099217273	0.096161052	0.08805027	0.082570511	0.291663333	BBB	A
11.10%	10.11%	9.69%	8.86%	8.63%	0.29233	AA	AA
11.10%	10.11%	9.69%	8.86%	8.63%	0.29233	AA	AA
11.10%	0.101122963	0.096862422	0.088607975	0.086324811	0.29233	AA	AA
11.10%	10.11%	9.69%	8.86%	8.63%	0.29233	AA	AA
					0.291663333		
11.10%	0.101122963	0.096862422	0.088607975	0.086324811	0.29233	AA	AA
11.77%	10.64%	10.20%	9.32%	9.30%	0.291663333	A	A
					0.291663333		
11.10%	10.11%	9.69%	8.86%	8.63%	0.29233	AA	AA
10.98%	10.10%	9.33%	8.53%	8.51%	0.2575	A	A
13.10%	11.45%	9.81%	10.36%	9.76%	0.297499999	BBB	BBB
12.42%	0.108501038	0.098069964	0.103587889	0.092412438	0.277499998	A	A
11.99%	10.48%	9.81%	10.36%	8.93%	0.297499999	BBB	BBB
12.24%	0.112060298	0.098069964	0.104822853	0.090875963	0.297499999	A	AA
12.24%	11.21%	9.81%	10.48%	9.09%	0.297499999	A	AA
12.24%	11.21%	9.81%	10.48%	9.09%	0.297499999	A	AA
12.86%	0.117724956	0.098069964	0.110122325	0.097635366	0.269999997	BBB	A
12.34%	0.113015958	0.098069964	0.105717432	0.091832552	0.297499999	BBB	A
12.24%	11.21%	9.81%	10.48%	9.09%	0.297499999	A	AA
12.01%	0.110012004	0.098069964	0.098650944	0.08933636	0.279999998	BBB	A
12.24%	11.21%	9.81%	10.48%	9.09%	0.297499999	A	AA
12.01%	11.00%	9.81%	9.87%	8.93%	0.279999998	BBB	A
12.24%	11.21%	9.81%	10.48%	9.09%	0.297499999	A	AA
12.01%	11.00%	9.81%	9.87%	8.93%	0.279999998	BBB	A
					0.297499999		
12.19%	11.16%	9.81%	10.36%	9.10%	0.269999997	BB	BBB
12.19%	11.16%	9.81%	10.36%	9.10%	0.297499999	BB	BBB
12.24%	11.21%	9.81%	10.48%	9.09%	0.297499999	A	AA
12.01%	11.00%	9.81%	9.87%	8.93%	0.279999998	BBB	A
12.24%	11.21%	9.81%	10.48%	9.09%	0.297499999	A	AA
12.24%	11.21%	9.81%	10.48%	9.09%	0.297499999	A	AA
12.01%	11.00%	9.81%	9.87%	8.93%	0.279999998	BBB	A
12.86%	11.77%	9.81%	11.01%	9.76%	0.269999997	BBB	A
					0.297499999		
12.24%	11.21%	9.81%	10.48%	9.09%	0.297499999	A	AA
12.01%	11.00%	9.81%	9.87%	8.93%	0.279999998	BBB	A
3.22%	3.36%	4.29%	4.35%	3.93%	0.25	NR	BB
3.22%	3.36%	4.29%	4.35%	3.93%	0.2875	NR	BB
					0.2875		
3.22%	3.36%	4.29%	4.35%	3.93%	0.25	NR	BB
3.22%	3.36%	4.29%	4.35%	3.93%	0.2875	NR	BB
					0.2875		
2.75%	2.75%	2.75%	2.75%	2.75%	0.4		
2.75%	2.75%	2.75%	2.75%	2.75%	0.4		
7.92%	7.94%	7.77%	8.02%	8.00%		BB	BB
7.92%	7.94%	7.77%	8.02%	8.00%	0.4	BB	BB
					0.4		
7.88%	7.85%	8.07%	8.33%	8.00%	0.4	BBB	BBB
7.93%	0.0800685	0.07774	0.080187	0.08	0.4	A	A
7.93%	8.01%	7.77%	8.02%	8.00%	0.4	A	A
7.93%	8.01%	7.77%	8.02%	8.00%	0.4	A	A
					0.4		
					0.4		
7.88%	0.078463333	0.080713661	0.083254262	0.08	0.4	BBB	BBB
7.93%	8.01%	7.77%	8.02%	8.00%	0.4	A	A
0.30%	0.35%	0.47%	0.51%	0.84%	0.4	BB	BBB
0.30%	0.35%	0.47%	0.51%	0.84%	0.4	BB	BBB
0.31%	0.003519846	0.00468125	0.005108	0.008380924	0.4	A	AA
0.31%	0.35%	0.47%	0.51%	0.84%	0.4	A	AA
0.32%	0.37%	0.47%	0.54%	0.84%	0.4	BBB	A
0.31%	0.36%	0.47%	0.52%	0.84%	0.4	BBB	A
0.31%	0.35%	0.47%	0.51%	0.84%	0.4	A	AA
0.30%	0.003457747	0.00468125	0.004919811	0.008380924	0.4	BBB	A
0.31%	0.36%	0.47%	0.52%	0.84%	0.4	BBB	A
0.31%	0.35%	0.47%	0.51%	0.84%	0.4	A	AA
0.30%	0.35%	0.47%	0.49%	0.84%	0.4	BBB	A
0.32%	0.37%	0.47%	0.54%	0.84%	0.4	BBB	A
0.31%	0.003519846	0.00468125	0.005108	0.008380924	0.4	A	AA
0.30%	0.35%	0.47%	0.49%	0.84%	0.4	BBB	A
0.30%	0.35%	0.47%	0.51%	0.84%	0.4	BBB	BBB
					0.4		
0.30%	0.35%	0.47%	0.51%	0.84%	0.4	BBB	BBB
0.30%	0.003503923	0.00468125	0.005108	0.008380924		BBB	BBB

A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	AA	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	BB	BB	BB	NR	NR
NR	BB	BB	BB	NR	NR
NR	BB	BB	BB	NR	NR
NR	BB	BB	BB	NR	NR
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	A	A	AA	A
A	AA	A	A	AA	A
A	AA	A	A	AA	A
A	A	A	A	A	A
A	AA	A	A	AA	A
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB

BBB	BB	A	A	3 Financials
AA	A	A	AA	15 Financials
AA	A	A	AA	15 Financials
AA	A	A	AA	15 Financials
AA	A	A	AA	15 Financials
			NR	Financials
AA	A	A	AA	15 Financials
A	BBB	BBB	AA	16 Financials
			NR	Financials
AA	A	A	AA	15 Financials
A	BBB	BBB	BBB	4 Financials
BB	BBB	BBB	A	4 Financials
BB	BBB	A	A	4 Financials
BB	BBB	BBB	A	4 Financials
BB	AA	A	AA	8 Financials
BB	AA	A	AA	8 Financials
BB	AA	A	AA	8 Financials
BB	A	BBB	AA	3 Financials
BB	A	BBB	AA	9 Financials
BB	AA	A	AA	8 Financials
BB	A	BBB	A	4 Financials
BB	AA	A	AA	8 Financials
BB	A	BBB	A	4 Financials
BB	AA	A	AA	8 Financials
BB	A	BBB	A	4 Financials
			NR	Financials
BB	BBB	BB	AA	9 Financials
BB	BBB	BB	AA	9 Financials
BB	AA	A	AA	8 Financials
BB	A	BBB	A	4 Financials
BB	AA	A	AA	8 Financials
BB	AA	A	AA	8 Financials
BB	A	BBB	A	4 Financials
BB	A	BBB	AA	3 Financials
			NR	Financials
BB	AA	A	AA	8 Financials
BB	A	BBB	A	4 Financials
NR	NR	NR	NR	4 Telecommunications
NR	NR	NR	NR	4 Telecommunications
			NR	Telecommunications
NR	NR	NR	NR	4 Telecommunications
NR	NR	NR	NR	4 Telecommunications
			NR	Telecommunications
			NR	2 Consumer Services
			NR	2 Consumer Services
BB	BB	NR	A	8 Consumer Services
BB	BB	NR	A	8 Consumer Services
			NR	Consumer Services
BBB	BBB	NR	A	5 Consumer Services
A	A	NR	A	5 Consumer Services
A	A	NR	A	5 Consumer Services
A	A	NR	A	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	BBB	NR	A	5 Consumer Services
A	A	NR	A	5 Consumer Services
NR	B	NR	AA	12 Consumer Services
NR	B	NR	AA	12 Consumer Services
NR	BBB	NR	A	11 Consumer Services
NR	BBB	NR	A	11 Consumer Services
NR	BB	NR	A	11 Consumer Services
NR	BB	NR	A	11 Consumer Services
NR	BBB	NR	A	11 Consumer Services
NR	BB	NR	A	8 Consumer Services
NR	BB	NR	A	11 Consumer Services
NR	BBB	NR	A	11 Consumer Services
NR	BB	NR	A	8 Consumer Services
NR	BB	NR	A	11 Consumer Services
NR	BBB	NR	A	11 Consumer Services
NR	BB	NR	A	8 Consumer Services
NR	B	NR	A	4 Consumer Services
			NR	Consumer Services
NR	B	NR	A	3 Consumer Services
NR	B	NR	A	4 Consumer Services

N.Amer	United States	A	B	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B				
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B				
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	B	DocAdj	DocAdj	Entity Tier	DocAdj
N.Amer	United States	AA	B	CcyGrp	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	AA	B	DocAdj	DocAdj	Entity Tier	DocAdj
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	AA	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	B				
N.Amer	United States	AA	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	B	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	AA	B				
N.Amer	United States	AA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	B	DocAdj	DocAdj	CcyGrp	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	Thin	DocAdj
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	Thin	DocAdj
E.Eur	Russian Federation	BB	BB				
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	Thin	DocAdj
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	Thin	DocAdj
E.Eur	Russian Federation	BB	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	Entity Tier	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	DocAdj	Entity Tier	CcyGrp	DocAdj
N.Amer	United States	A	AA	DocAdj	Entity Tier	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
DocAdj	CcyGrp	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

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MCDSEKMR	31-Jul-08 MCD
MCDSEKXR	31-Jul-08 MCD
MCDSGDMR	31-Jul-08 MCD
MCDUSDCR	31-Jul-08 MCD
MCDUSDMM	31-Jul-08 MCD
MCDUSDMR	31-Jul-08 MCD
MCDUSDXR	31-Jul-08 MCD
MCHCPJPYCR	31-Jul-08 MCHCP
MCKAUDCR	31-Jul-08 MCK
MCKAUDMR	31-Jul-08 MCK
MCKAUDXR	31-Jul-08 MCK
MCKCADMR	31-Jul-08 MCK
MCKCHFMR	31-Jul-08 MCK
MCKEURCR	31-Jul-08 MCK
MCKEURMM	31-Jul-08 MCK
MCKEURMR	31-Jul-08 MCK
MCKEURXR	31-Jul-08 MCK
MCKGBPMR	31-Jul-08 MCK
MCKGBPXR	31-Jul-08 MCK
MCKHKDMR	31-Jul-08 MCK
MCKHKDXR	31-Jul-08 MCK
MCKJPYMR	31-Jul-08 MCK
MCKSEKMR	31-Jul-08 MCK
MCKSEKXR	31-Jul-08 MCK
MCKSGDMR	31-Jul-08 MCK
MCKTWDCR	31-Jul-08 MCK
MCKUSDCR	31-Jul-08 MCK
MCKUSDMM	31-Jul-08 MCK
MCKUSDMR	31-Jul-08 MCK
MCKUSDXR	31-Jul-08 MCK
MCLTHYAUDMR	31-Jul-08 MCLTHY
MCLTHYCADMR	31-Jul-08 MCLTHY
MCLTHYCHFMR	31-Jul-08 MCLTHY
MCLTHYEURCR	31-Jul-08 MCLTHY
MCLTHYEURMM	31-Jul-08 MCLTHY
MCLTHYEURMR	31-Jul-08 MCLTHY
MCLTHYEURXR	31-Jul-08 MCLTHY
MCLTHYHKDMR	31-Jul-08 MCLTHY
MCLTHYJPYMM	31-Jul-08 MCLTHY
MCLTHYJPYMR	31-Jul-08 MCLTHY
MCLTHYSEKMR	31-Jul-08 MCLTHY
MCLTHYSGDMR	31-Jul-08 MCLTHY
MCLTHYTWDMR	31-Jul-08 MCLTHY
MCLTHYUSDCR	31-Jul-08 MCLTHY
MCLTHYUSDMM	31-Jul-08 MCLTHY
MCLTHYUSDMR	31-Jul-08 MCLTHY
MCLTHYUSDXR	31-Jul-08 MCLTHY
MCSC-SAUSDCR	31-Jul-08 MCSC-SA
MCSC-SAUSDMR	31-Jul-08 MCSC-SA
MCSC-SAUSDXR	31-Jul-08 MCSC-SA
MDCAUDMR	31-Jul-08 MDC
MDCAUDXR	31-Jul-08 MDC
MDCCADMR	31-Jul-08 MDC
MDCEURMM	31-Jul-08 MDC
MDCEURMR	31-Jul-08 MDC
MDCEURXR	31-Jul-08 MDC
MDCGBPMR	31-Jul-08 MDC
MDCHKDMR	31-Jul-08 MDC
MDCJPYMR	31-Jul-08 MDC
MDCSGDMR	31-Jul-08 MDC
MDCTWDMR	31-Jul-08 MDC
MDCUSDCR	31-Jul-08 MDC
MDCUSDMM	31-Jul-08 MDC
MDCUSDMR	31-Jul-08 MDC
MDCUSDXR	31-Jul-08 MDC
MDMBKEURCR	31-Jul-08 MDMBK
MDMBKEURMM	31-Jul-08 MDMBK
MDMBKRUBCR	31-Jul-08 MDMBK
MDMBKUSDCR	31-Jul-08 MDMBK
MDMBKUSDMM	31-Jul-08 MDMBK
MDMBKUSDMR	31-Jul-08 MDMBK
MDPACEURCR	31-Jul-08 MDPAC
MDPACEURMM	31-Jul-08 MDPAC
MDPACEURMR	31-Jul-08 MDPAC

McDonalds Corp	5D8148	SNRFOR	SEK
McDonalds Corp	5D8148	SNRFOR	SEK
McDonalds Corp	5D8148	SNRFOR	SGD
McDonalds Corp	5D8148	SNRFOR	USD
McDonalds Corp	5D8148	SNRFOR	USD
McDonalds Corp	5D8148	SNRFOR	USD
McDonalds Corp	5D8148	SNRFOR	USD
Mitsubishi Chem Hldgs Corp	JN844A	SNRFOR	JPY
McKesson Corp	UZDD52	SNRFOR	AUD
McKesson Corp	UZDD52	SNRFOR	AUD
McKesson Corp	UZDD52	SNRFOR	AUD
McKesson Corp	UZDD52	SNRFOR	CAD
McKesson Corp	UZDD52	SNRFOR	CHF
McKesson Corp	UZDD52	SNRFOR	EUR
McKesson Corp	UZDD52	SNRFOR	EUR
McKesson Corp	UZDD52	SNRFOR	EUR
McKesson Corp	UZDD52	SNRFOR	EUR
McKesson Corp	UZDD52	SNRFOR	GBP
McKesson Corp	UZDD52	SNRFOR	GBP
McKesson Corp	UZDD52	SNRFOR	HKD
McKesson Corp	UZDD52	SNRFOR	HKD
McKesson Corp	UZDD52	SNRFOR	JPY
McKesson Corp	UZDD52	SNRFOR	SEK
McKesson Corp	UZDD52	SNRFOR	SEK
McKesson Corp	UZDD52	SNRFOR	SGD
McKesson Corp	UZDD52	SNRFOR	TWD
McKesson Corp	UZDD52	SNRFOR	USD
McKesson Corp	UZDD52	SNRFOR	USD
McKesson Corp	UZDD52	SNRFOR	USD
McKesson Corp	UZDD52	SNRFOR	USD
McClatchy Co	5CGDCH	SNRFOR	AUD
McClatchy Co	5CGDCH	SNRFOR	CAD
McClatchy Co	5CGDCH	SNRFOR	CHF
McClatchy Co	5CGDCH	SNRFOR	EUR
McClatchy Co	5CGDCH	SNRFOR	EUR
McClatchy Co	5CGDCH	SNRFOR	EUR
McClatchy Co	5CGDCH	SNRFOR	EUR
McClatchy Co	5CGDCH	SNRFOR	HKD
McClatchy Co	5CGDCH	SNRFOR	JPY
McClatchy Co	5CGDCH	SNRFOR	JPY
McClatchy Co	5CGDCH	SNRFOR	SEK
McClatchy Co	5CGDCH	SNRFOR	SGD
McClatchy Co	5CGDCH	SNRFOR	TWD
McClatchy Co	5CGDCH	SNRFOR	USD
McClatchy Co	5CGDCH	SNRFOR	USD
McClatchy Co	5CGDCH	SNRFOR	USD
McClatchy Co	5CGDCH	SNRFOR	USD
MagnaChip Semiconductor SA		SNRFOR	USD
MagnaChip Semiconductor SA		SNRFOR	USD
MagnaChip Semiconductor SA		SNRFOR	USD
M D C Hldgs Inc	5A78DD	SNRFOR	AUD
M D C Hldgs Inc	5A78DD	SNRFOR	AUD
M D C Hldgs Inc	5A78DD	SNRFOR	CAD
M D C Hldgs Inc	5A78DD	SNRFOR	EUR
M D C Hldgs Inc	5A78DD	SNRFOR	EUR
M D C Hldgs Inc	5A78DD	SNRFOR	EUR
M D C Hldgs Inc	5A78DD	SNRFOR	GBP
M D C Hldgs Inc	5A78DD	SNRFOR	HKD
M D C Hldgs Inc	5A78DD	SNRFOR	JPY
M D C Hldgs Inc	5A78DD	SNRFOR	SGD
M D C Hldgs Inc	5A78DD	SNRFOR	TWD
M D C Hldgs Inc	5A78DD	SNRFOR	USD
M D C Hldgs Inc	5A78DD	SNRFOR	USD
M D C Hldgs Inc	5A78DD	SNRFOR	USD
M D C Hldgs Inc	5A78DD	SNRFOR	USD
MDM Bank	XC742K	SNRFOR	EUR
MDM Bank	XC742K	SNRFOR	EUR
MDM Bank	XC742K	SNRFOR	RUB
MDM Bank	XC742K	SNRFOR	USD
MDM Bank	XC742K	SNRFOR	USD
MDM Bank	XC742K	SNRFOR	USD
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	EUR
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	EUR
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	EUR

MR	Composite	0.11%	0.12%	0.16%	0.19%	0.23%	0.28%
XR	Composite	0.11%	0.12%	0.16%	0.18%	0.22%	0.27%
MR	Composite	0.11%	0.12%	0.16%	0.19%	0.23%	0.28%
CR	Composite	0.12%	0.13%	0.17%	0.20%	0.24%	0.29%
MM	Composite	0.11%	0.13%	0.16%	0.19%	0.23%	0.28%
MR	Composite	0.11%	0.12%	0.16%	0.19%	0.23%	0.28%
XR	Composite	0.11%	0.12%	0.16%	0.18%	0.22%	0.27%
CR	Composite	0.35%	0.35%	0.47%	0.62%	0.74%	0.74%
CR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
MR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
XR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
MR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
MR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
CR	Composite	0.17%	0.21%	0.31%	0.31%	0.38%	0.42%
MM	Composite						
MR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
XR	Composite	0.15%	0.20%	0.28%	0.29%	0.36%	0.39%
MR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
XR	Composite	0.15%	0.20%	0.28%	0.29%	0.36%	0.39%
MR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
XR	Composite	0.15%	0.20%	0.28%	0.29%	0.36%	0.39%
MR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
MR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
XR	Composite	0.15%	0.20%	0.28%	0.29%	0.36%	0.39%
MR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
CR	Composite	0.17%	0.21%	0.31%	0.31%	0.38%	0.42%
CR	Composite	0.17%	0.21%	0.31%	0.31%	0.38%	0.42%
MM	Composite						
MR	Composite	0.16%	0.20%	0.29%	0.29%	0.36%	0.40%
XR	Composite	0.15%	0.20%	0.28%	0.29%	0.36%	0.39%
MR	Composite	10.07%	11.07%	12.86%	12.68%	12.07%	11.60%
MR	Composite	10.12%	10.85%	12.98%	12.89%	12.22%	11.73%
MR	Composite						
CR	Composite	10.65%	11.81%	13.63%	13.53%	12.85%	12.34%
MM	Composite						
MR	Composite	10.12%	10.85%	12.98%	12.89%	12.22%	11.73%
XR	Composite	9.75%	11.19%	12.24%	12.30%	11.76%	11.27%
MR	Composite	10.12%	10.85%	12.98%	12.89%	12.22%	11.73%
MM	Composite	10.07%	11.07%	12.86%	12.68%	12.07%	11.60%
MR	Composite	0.100710386	0.11072022	0.128642964	0.126843396	0.120653394	0.116003283
MR	Composite	10.12%	10.85%	12.98%	12.89%	12.22%	11.73%
MR	Composite						
MR	Composite	0.101238409	0.108512446	0.1297981	0.128879932	0.122164981	0.117293018
CR	Composite	10.65%	11.81%	13.63%	13.53%	12.85%	12.34%
MM	Composite						
MR	Composite	0.101238409	0.108512446	0.1297981	0.128879932	0.122164981	0.117293018
XR	Composite	9.75%	11.19%	12.24%	12.30%	11.76%	11.27%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	1.17%	1.38%	1.73%	1.65%	1.61%	1.60%
XR	Composite	1.17%	1.38%	1.73%	1.65%	1.61%	1.60%
MR	Composite	1.17%	1.38%	1.73%	1.66%	1.62%	1.61%
MM	Composite						
MR	Composite	1.17%	1.38%	1.73%	1.66%	1.62%	1.61%
XR	Composite	1.13%	1.33%	1.66%	1.60%	1.56%	1.55%
MR	Composite						
MR	Composite	1.17%	1.38%	1.73%	1.66%	1.62%	1.61%
MR	Composite	0.011686416	0.013760416	0.017272019	0.016456964	0.016097813	0.015975345
MR	Composite	1.17%	1.38%	1.73%	1.66%	1.62%	1.61%
MR	Composite	1.17%	1.38%	1.73%	1.66%	1.62%	1.61%
CR	Composite						
MM	Composite						
MR	Composite	1.17%	1.38%	1.73%	1.66%	1.62%	1.61%
XR	Composite	0.011279954	0.013253453	0.016635681	0.016040827	0.015578067	0.015484485
CR	Composite	3.63%	3.63%	3.63%	3.93%	4.21%	3.84%
MM	Composite						
CR	Composite	0.036265225	0.036265225	0.036265225	0.039343733	0.042090978	0.0384
CR	Composite	3.63%	3.63%	3.63%	3.93%	4.21%	3.84%
MM	Composite						
MR	Composite						
CR	Composite	2.45%	2.45%	3.22%	3.91%	4.24%	4.58%
MM	Composite	2.45%	2.45%	3.22%	3.91%	4.24%	4.58%
MR	Composite	2.45%	2.45%	3.22%	3.91%	4.24%	4.58%

0.31%	0.35%	0.47%	0.51%	0.84%	0.4 A	AA
0.30%	0.35%	0.47%	0.49%	0.84%	0.4 BBB	A
0.31%	0.35%	0.47%	0.51%	0.84%	0.4 A	AA
0.32%	0.37%	0.47%	0.54%	0.84%	0.4 BBB	A
0.31%	0.36%	0.47%	0.52%	0.84%	0.4 BBB	A
0.31%	0.35%	0.47%	0.51%	0.84%	0.4 A	AA
0.30%	0.35%	0.47%	0.49%	0.84%	0.4 BBB	A
0.82%	0.93%	0.93%	0.93%	0.93%	0.3	NR
0.44%	0.48%	0.53%	0.75%	0.75%	0.4 BB	BBB
0.44%	0.48%	0.53%	0.75%	0.75%	0.4 BB	BBB
0.44%	0.48%	0.53%	0.75%	0.75%	0.4 BB	BBB
0.45%	0.49%	0.53%	0.75%	0.75%	0.4 A	AA
0.45%	0.49%	0.53%	0.75%	0.75%	0.4 A	AA
0.47%	0.51%	0.53%	0.75%	0.75%	0.4 BBB	A
					0.4	
0.45%	0.49%	0.53%	0.75%	0.75%	0.4 A	AA
0.44%	0.48%	0.53%	0.75%	0.75%	0.4 BBB	A
0.45%	0.49%	0.53%	0.75%	0.75%	0.4 A	AA
0.44%	0.48%	0.53%	0.75%	0.75%	0.4 BBB	A
0.45%	0.49%	0.53%	0.75%	0.75%	0.4 A	AA
0.44%	0.48%	0.53%	0.75%	0.75%	0.4 BBB	A
0.44%	0.48%	0.53%	0.75%	0.75%	0.4 BB	BBB
0.45%	0.49%	0.53%	0.75%	0.75%	0.4 A	AA
0.44%	0.48%	0.53%	0.75%	0.75%	0.4 BBB	A
0.45%	0.49%	0.53%	0.75%	0.75%	0.4 A	AA
0.47%	0.51%	0.53%	0.75%	0.75%	0.4 BBB	A
0.47%	0.51%	0.53%	0.75%	0.75%	0.4 BBB	A
					0.4	
0.45%	0.49%	0.53%	0.75%	0.75%	0.4 A	AA
0.44%	0.48%	0.53%	0.75%	0.75%	0.4 BBB	A
10.67%	9.75%	9.87%	9.61%	9.97%	0.325 BB	BBB
10.76%	10.00%	10.08%	9.82%	10.08%	0.327727273 A	AA
					0.327727273	
11.34%	10.53%	10.59%	10.26%	10.59%	0.325 BBB	A
					0.325	
10.76%	10.00%	10.08%	9.82%	10.08%	0.327727273 A	AA
10.43%	9.63%	9.69%	9.33%	9.69%	0.3 BBB	A
10.76%	10.00%	10.08%	9.82%	10.08%	0.327727273 A	AA
10.67%	9.75%	9.87%	9.61%	9.97%	0.325 BB	BBB
10.67%	0.097533016	0.098720111	0.096078313	0.099680275	0.325 BB	BBB
10.76%	10.00%	10.08%	9.82%	10.08%	0.327727273 A	AA
					0.327727273	
10.76%	0.099984599	0.100760954	0.098188538	0.100760954	0.327727273 A	AA
11.34%	10.53%	10.59%	10.26%	10.59%	0.325 BBB	A
					0.325	
10.76%	0.099984599	0.100760954	0.098188538	0.100760954	0.327727273 A	AA
10.43%	9.63%	9.69%	9.33%	9.69%	0.3 BBB	A
					0.4	
					0.4	
					0.4	
1.54%	1.48%	1.38%	1.50%	1.42%	0.4195 BB	BBB
1.54%	1.48%	1.38%	1.50%	1.42%	0.4195 BB	BBB
1.56%	1.51%	1.39%	1.50%	1.42%	0.431666667 A	AA
					0.4195	
1.56%	1.51%	1.39%	1.50%	1.42%	0.431666667 A	AA
1.48%	1.42%	1.33%	1.50%	1.42%	0.45 BBB	A
					0.431666667	
1.56%	1.51%	1.39%	1.50%	1.42%	0.431666667 A	AA
1.54%	0.014761935	0.013758333	0.014974	0.014162246	0.4195 BB	BBB
1.56%	1.51%	1.39%	1.50%	1.42%	0.431666667 A	AA
1.56%	1.51%	1.39%	1.50%	1.42%	0.431666667 A	AA
					0.4195	
					0.4195	
1.56%	1.51%	1.39%	1.50%	1.42%	0.431666667 A	AA
1.48%	0.014194113	0.013327281	0.014974	0.014162246	0.45 BBB	A
4.70%	4.91%	5.07%	5.14%	5.19%	0.25	
					0.25	
4.70%	0.049142081	0.050723689	0.051423002	0.051876926	0.25	
4.70%	4.91%	5.07%	5.14%	5.19%	0.25	
					0.25	
					0.25	
4.70%	4.80%	4.80%	4.80%	4.80%	0.400000002	NR
4.70%	4.80%	4.80%	4.80%	4.80%	0.400000002	NR
4.70%	4.80%	4.80%	4.80%	4.80%	0.400000002	NR

AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
NR	NR		NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BB	A	BBB	BBB
AA	AA	A	AAA	AA	A
A	A	BBB	AA	A	A
AA	AA	A	AAA	AA	A
A	AA	BBB	AA	A	AA
AA	AA	A	AAA	AA	A
BBB	BBB	BB	A	BBB	BBB
BBB	BBB	BB	A	BBB	BBB
AA	AA	A	AAA	AA	A
AA	AA	A	AAA	AA	A
A	A	BBB	AA	A	A
AA	AA	A	AAA	AA	A
A	AA	BBB	AA	A	AA
BBB	A	BBB	A	A	BBB
BBB	A	BBB	A	A	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
BBB	A	BBB	A	A	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR	BBB	NR	A	11 Consumer Services
NR	BB	NR	A	8 Consumer Services
NR	BBB	NR	A	11 Consumer Services
NR	BB	NR	A	11 Consumer Services
NR	BB	NR	A	11 Consumer Services
NR	BBB	NR	A	11 Consumer Services
NR	BB	NR	A	8 Consumer Services
			NR	2
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	10 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	5 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	5 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	5 Consumer Services
NR	NR	NR	A	3 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	5 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	10 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	5 Consumer Services
BBB	BBB	BBB	AA	14 Consumer Services
A	A	A	AA	13 Consumer Services
			NR	Consumer Services
BBB	A	BBB	AA	14 Consumer Services
			NR	Consumer Services
A	A	A	AA	13 Consumer Services
BBB	A	BBB	A	8 Consumer Services
A	A	A	AA	13 Consumer Services
BBB	BBB	BBB	AA	14 Consumer Services
BBB	BBB	BBB	AA	14 Consumer Services
A	A	A	AA	13 Consumer Services
			NR	Consumer Services
A	A	A	AA	13 Consumer Services
BBB	A	BBB	AA	14 Consumer Services
			NR	Consumer Services
A	A	A	AA	13 Consumer Services
BBB	A	BBB	A	8 Consumer Services
			NR	Technology
			NR	Technology
			NR	Technology
BB	NR	NR	BBB	12 Consumer Goods
BB	NR	NR	BBB	12 Consumer Goods
A	NR	NR	AA	11 Consumer Goods
			NR	Consumer Goods
A	NR	NR	AA	11 Consumer Goods
BBB	NR	NR	A	4 Consumer Goods
			NR	Consumer Goods
A	NR	NR	AA	11 Consumer Goods
BB	NR	NR	BBB	12 Consumer Goods
A	NR	NR	AA	11 Consumer Goods
A	NR	NR	AA	11 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
A	NR	NR	AA	11 Consumer Goods
BBB	NR	NR	A	4 Consumer Goods
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials

N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan				Thin	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg						
Europe	Luxembourg						
Europe	Luxembourg						
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
E.Eur	Russian Federation	BB	BB			Thin	Thin
E.Eur	Russian Federation	BB	BB				
E.Eur	Russian Federation	BB	BB			Thin	Thin
E.Eur	Russian Federation	BB	BB			Thin	Thin
E.Eur	Russian Federation	BB	BB				
E.Eur	Russian Federation	BB	BB				
N.Amer	United States		BB		Thin	Thin	Thin
N.Amer	United States		BB		Thin	Thin	Thin
N.Amer	United States		BB		Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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MDPACUSDCR	31-Jul-08 MDPAC
MDPACUSDMM	31-Jul-08 MDPAC
MDPACUSDMR	31-Jul-08 MDPAC
MDPACUSDXR	31-Jul-08 MDPAC
MDPAC-SKFAUDMM	31-Jul-08 MDPAC-SKF
MDPAC-SKFCHFMM	31-Jul-08 MDPAC-SKF
MDPAC-SKFEURCR	31-Jul-08 MDPAC-SKF
MDPAC-SKFEURMM	31-Jul-08 MDPAC-SKF
MDPAC-SKFEURMR	31-Jul-08 MDPAC-SKF
MDPAC-SKFEURXR	31-Jul-08 MDPAC-SKF
MDPAC-SKFGBPCR	31-Jul-08 MDPAC-SKF
MDPAC-SKFGBPMM	31-Jul-08 MDPAC-SKF
MDPAC-SKFGBPMR	31-Jul-08 MDPAC-SKF
MDPAC-SKFJPYMM	31-Jul-08 MDPAC-SKF
MDPAC-SKFSEKMM	31-Jul-08 MDPAC-SKF
MDPAC-SKFUSDCR	31-Jul-08 MDPAC-SKF
MDPAC-SKFUSDMM	31-Jul-08 MDPAC-SKF
MDPAC-SKFUSDMR	31-Jul-08 MDPAC-SKF
MDPAC-SKFUSDXR	31-Jul-08 MDPAC-SKF
MDPAC-SKFEURCR	31-Jul-08 MDPAC-SKF
MDPAC-SKFEURMM	31-Jul-08 MDPAC-SKF
MDPAC-SKFEURXR	31-Jul-08 MDPAC-SKF
MDPAC-SKFUSDCR	31-Jul-08 MDPAC-SKF
MDPAC-SKFUSDMM	31-Jul-08 MDPAC-SKF
MDPAC-SKFUSDXR	31-Jul-08 MDPAC-SKF
MDPAC-SMFITEURMM	31-Jul-08 MDPAC-SMFIT
MDPAC-SMFITEURMR	31-Jul-08 MDPAC-SMFIT
MDTAUDMR	31-Jul-08 MDT
MDTCHFMR	31-Jul-08 MDT
MDTEURCR	31-Jul-08 MDT
MDTEURMM	31-Jul-08 MDT
MDTEURMR	31-Jul-08 MDT
MDTEURXR	31-Jul-08 MDT
MDTGBPMR	31-Jul-08 MDT
MDTHKDMR	31-Jul-08 MDT
MDTJPYMR	31-Jul-08 MDT
MDTSGDMR	31-Jul-08 MDT
MDTUSDCR	31-Jul-08 MDT
MDTUSDMM	31-Jul-08 MDT
MDTUSDMR	31-Jul-08 MDT
MDTUSDXR	31-Jul-08 MDT
MECINTEURCR	31-Jul-08 MECINT
MECINTEURMM	31-Jul-08 MECINT
MECINTEURXR	31-Jul-08 MECINT
MECO-WireUSDXR	31-Jul-08 MECO-Wire
MECO-WireUSDMR	31-Jul-08 MECO-Wire
MECO-WireUSDXR	31-Jul-08 MECO-Wire
MEDCIJUSDCR	31-Jul-08 MEDCIJ
MEDCIJUSDMR	31-Jul-08 MEDCIJ
MEDHOLEURMM	31-Jul-08 MEDHOL
MEDHOLEURMR	31-Jul-08 MEDHOL
MEDIEURMM	31-Jul-08 MEDI
MEDIEURMR	31-Jul-08 MEDI
MEDIUSDMR	31-Jul-08 MEDI
MEDIUSDXR	31-Jul-08 MEDI
MEEAUDXR	31-Jul-08 MEE
MEEEURMM	31-Jul-08 MEE
MEEEURMR	31-Jul-08 MEE
MEEEURXR	31-Jul-08 MEE
MEEJPYXR	31-Jul-08 MEE
MEEUSDCR	31-Jul-08 MEE
MEEUSDMM	31-Jul-08 MEE
MEEUSDMR	31-Jul-08 MEE
MEEUSDXR	31-Jul-08 MEE
MEGAEURCR	31-Jul-08 MEGA
MEGAEURMM	31-Jul-08 MEGA
MEGATWDCR	31-Jul-08 MEGA
MEGAUSDCR	31-Jul-08 MEGA
MEGAUSDMM	31-Jul-08 MEGA
MEGAUSDMR	31-Jul-08 MEGA
MEIJIJPYCR	31-Jul-08 MEIJI
MEIJIJPYMR	31-Jul-08 MEIJI
MEIJIJPYXR	31-Jul-08 MEIJI
MEIJIUSDCR	31-Jul-08 MEIJI

Madison Dearborn Partners Inc	5ACB7I	SNRFOR	USD
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	USD
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	USD
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	USD
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	AUD
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	CHF
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	EUR
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	EUR
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	EUR
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	EUR
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	GBP
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	GBP
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	GBP
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	JPY
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	SEK
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	USD
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	USD
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	USD
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	USD
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	EUR
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	EUR
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	EUR
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	USD
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	USD
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	USD
SMURFIT KAPPA ACQUISITIONS	GOA7BL	SECDOM	EUR
SMURFIT KAPPA ACQUISITIONS	GOA7BL	SECDOM	EUR
Medtronic Inc	5DD55A	SNRFOR	AUD
Medtronic Inc	5DD55A	SNRFOR	CHF
Medtronic Inc	5DD55A	SNRFOR	EUR
Medtronic Inc	5DD55A	SNRFOR	EUR
Medtronic Inc	5DD55A	SNRFOR	EUR
Medtronic Inc	5DD55A	SNRFOR	EUR
Medtronic Inc	5DD55A	SNRFOR	GBP
Medtronic Inc	5DD55A	SNRFOR	HKD
Medtronic Inc	5DD55A	SNRFOR	JPY
Medtronic Inc	5DD55A	SNRFOR	SGD
Medtronic Inc	5DD55A	SNRFOR	USD
Medtronic Inc	5DD55A	SNRFOR	USD
Medtronic Inc	5DD55A	SNRFOR	USD
Medtronic Inc	5DD55A	SNRFOR	USD
MECACHROME Intl INC	5DB79Q	SUBLT2	EUR
MECACHROME Intl INC	5DB79Q	SUBLT2	EUR
MECACHROME Intl INC	5DB79Q	SUBLT2	EUR
MetroPCS Wireless Inc	5EA879	SECDOM	USD
MetroPCS Wireless Inc	5EA879	SNRFOR	USD
MetroPCS Wireless Inc	5EA879	SNRFOR	USD
PT Medco Energi Internasional Tbk	YF83BS	SNRFOR	USD
PT Medco Energi Internasional Tbk	YF83BS	SNRFOR	USD
MEDIANNUAIRE Hldg SA		SECDOM	EUR
MEDIANNUAIRE Hldg SA		SECDOM	EUR
Medimmune Inc	5DCAFI	SNRFOR	EUR
Medimmune Inc	5DCAFI	SNRFOR	EUR
Medimmune Inc	5DCAFI	SNRFOR	USD
Medimmune Inc	5DCAFI	SNRFOR	USD
Massey Engy Co	5CD823	SNRFOR	AUD
Massey Engy Co	5CD823	SNRFOR	EUR
Massey Engy Co	5CD823	SNRFOR	EUR
Massey Engy Co	5CD823	SNRFOR	EUR
Massey Engy Co	5CD823	SNRFOR	JPY
Massey Engy Co	5CD823	SNRFOR	USD
Massey Engy Co	5CD823	SNRFOR	USD
Massey Engy Co	5CD823	SNRFOR	USD
Massey Engy Co	5CD823	SNRFOR	USD
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	EUR
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	EUR
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	TWD
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	USD
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	USD
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	USD
Meiji Dairies Corp	5DD7HG	SNRFOR	JPY
Meiji Dairies Corp	5DD7HG	SNRFOR	JPY
Meiji Dairies Corp	5DD7HG	SNRFOR	JPY
Meiji Dairies Corp	5DD7HG	SNRFOR	USD

CR	Composite	2.45%	2.45%	3.22%	3.91%	4.24%	4.58%
MM	Composite	2.45%	2.45%	3.22%	3.91%	4.24%	4.58%
MR	Composite	2.45%	2.45%	3.22%	3.91%	4.24%	4.58%
XR	Composite	2.45%	2.45%	3.22%	3.91%	4.24%	4.58%
MM	Composite	2.41%	2.45%	3.31%	3.98%	4.33%	4.65%
MM	Composite	2.37%	2.45%	3.28%	3.97%	4.31%	4.62%
CR	Composite	2.48%	2.55%	3.37%	4.13%	4.41%	4.74%
MM	Composite	2.37%	2.45%	3.28%	3.97%	4.31%	4.62%
MR	Composite	2.36%	2.42%	3.26%	3.93%	4.24%	4.57%
XR	Composite	2.27%	2.33%	3.14%	3.78%	4.09%	4.40%
CR	Composite						
MM	Composite	2.37%	2.45%	3.28%	3.97%	4.31%	4.62%
MR	Composite						
MM	Composite	2.41%	2.45%	3.31%	3.98%	4.33%	4.65%
MM	Composite	2.37%	2.45%	3.28%	3.97%	4.31%	4.62%
CR	Composite	2.48%	2.55%	3.37%	4.13%	4.41%	4.74%
MM	Composite	2.37%	2.45%	3.28%	3.97%	4.31%	4.62%
MR	Composite	2.36%	2.42%	3.26%	3.93%	4.24%	4.57%
XR	Composite	2.27%	2.33%	3.14%	3.78%	4.09%	4.40%
CR	Composite	0.032026293	0.038637586	0.053238631	0.064920582	0.069256323	0.073392838
MM	Composite	3.06%	3.80%	5.09%	6.22%	6.63%	7.03%
XR	Composite						
CR	Composite						
MM	Composite	0.030579928	0.037955556	0.050915258	0.06219971	0.066301364	0.070344774
XR	Composite	0.029304058	0.035353391	0.048713347	0.059402333	0.063369535	0.067154447
MM	Composite	0.02062	0.02062	0.026067	0.0309415	0.025325	0.025325
MR	Composite	0.02062	0.02062	0.026067	0.0309415	0.025325	0.025325
MR	Composite	0.000974828	0.001499793	0.002394502	0.003296115	0.003932299	0.004247499
MR	Composite	0.000975574	0.001502991	0.002400447	0.003336762	0.003934938	0.004260626
CR	Composite	0.00102774	0.001583981	0.002529921	0.003486465	0.004139501	0.004480013
MM	Composite						
MR	Composite	0.10%	0.15%	0.24%	0.33%	0.39%	0.43%
XR	Composite	0.000940383	0.001449343	0.002312495	0.003128143	0.003787643	0.004147583
MR	Composite	0.10%	0.15%	0.24%	0.33%	0.39%	0.43%
MR	Composite	0.000975574	0.001502991	0.002400447	0.003336762	0.003934938	0.004260626
MR	Composite	0.10%	0.15%	0.24%	0.33%	0.39%	0.42%
MR	Composite	0.10%	0.15%	0.24%	0.33%	0.39%	0.43%
CR	Composite	0.10%	0.16%	0.25%	0.35%	0.41%	0.45%
MM	Composite						
MR	Composite	0.10%	0.15%	0.24%	0.33%	0.39%	0.43%
XR	Composite	0.09%	0.14%	0.23%	0.31%	0.38%	0.41%
CR	Composite						
MM	Composite						
XR	Composite						
XR	Composite	0.01185	0.01185	0.01185	0.01185	0.01685	0.01685
MR	Composite	3.29%	3.29%	3.29%	2.31%	2.76%	3.10%
XR	Composite	3.29%	3.29%	3.29%	2.31%	2.76%	3.10%
CR	Composite	3.75%	3.75%	3.75%	3.75%	3.75%	3.75%
MR	Composite	3.75%	3.75%	3.75%	3.75%	3.75%	3.75%
MM	Composite	2.28%	2.28%	2.66%	2.98%	2.98%	2.54%
MR	Composite	2.28%	2.28%	2.66%	2.98%	2.98%	2.54%
MM	Composite						
MR	Composite	0.22%	0.22%	0.22%	0.43%	0.43%	0.16%
MR	Composite	0.22%	0.22%	0.22%	0.43%	0.43%	0.16%
XR	Composite	0.22%	0.22%	0.22%	0.43%	0.43%	0.16%
XR	Composite	1.48%	1.38%	1.74%	2.19%	2.19%	2.86%
MM	Composite						
MR	Composite	1.45%	1.43%	1.82%	2.19%	2.59%	2.92%
XR	Composite	1.40%	1.38%	1.74%	2.19%	2.57%	2.86%
XR	Composite	1.48%	1.38%	1.74%	2.19%	2.57%	2.86%
CR	Composite	1.59%	1.50%	1.89%	2.38%	2.79%	3.12%
MM	Composite						
MR	Composite	0.014497796	0.014274361	0.01817813	0.021873129	0.025943463	0.029193784
XR	Composite	1.40%	1.38%	1.74%	2.19%	2.57%	2.86%
CR	Composite						
MM	Composite						
CR	Composite	0.87%	0.97%	1.07%	1.02%	1.20%	1.40%
CR	Composite	0.87%	0.97%	1.07%	1.02%	1.20%	1.40%
MM	Composite						
MR	Composite	0.87%	0.97%	1.07%	1.02%	1.14%	1.33%
CR	Composite	0.11%	0.11%	0.13%	0.17%	0.20%	0.23%
MR	Composite						
XR	Composite	0.08%	0.08%	0.10%	0.13%	0.16%	0.18%
CR	Composite	0.10%	0.10%	0.13%	0.18%	0.20%	0.24%

4.70%	4.80%	4.80%	4.80%	4.80%	0.400000002	NR
4.70%	4.80%	4.80%	4.80%	4.80%	0.400000002	NR
4.70%	4.80%	4.80%	4.80%	4.80%	0.400000002	NR
4.70%	4.80%	4.80%	4.80%	4.80%	0.400000002	NR
4.78%	4.87%	4.87%	4.87%	4.86%	0.4 BB	BBB
4.76%	4.86%	4.87%	4.87%	4.86%	0.4 A	AA
4.86%	4.96%	4.87%	5.08%	5.07%	0.4 BBB	A
4.76%	4.86%	4.87%	4.87%	4.86%	0.4 A	AA
4.68%	4.78%	4.87%	4.82%	4.81%	0.4 BBB	A
4.51%	4.60%	4.87%	4.65%	4.64%	0.4 BBB	A
					0.4	
4.76%	4.86%	4.87%	4.87%	4.86%	0.4 A	AA
					0.4	
4.78%	4.87%	4.87%	4.87%	4.86%	0.4 BB	BBB
4.76%	4.86%	4.87%	4.87%	4.86%	0.4 A	AA
4.86%	4.96%	4.87%	5.08%	5.07%	0.4 BBB	A
4.76%	4.86%	4.87%	4.87%	4.86%	0.4 A	AA
4.68%	4.78%	4.87%	4.82%	4.81%	0.4 BBB	A
4.51%	4.60%	4.87%	4.65%	4.64%	0.4 BBB	A
7.41%	0.075982999	0.07608972	0.075631289	0.07567694	0.2 BBB	BBB
7.10%	7.27%	7.24%	7.26%	7.26%	0.2 A	A
					0.2	
					0.2	
7.10%	0.072742857	0.072395567	0.072606038	0.072649863	0.2 A	A
6.78%	0.069524444	0.069622093	0.069202629	0.0692444	0.2 BBB	BBB
3.69%	3.69%	3.69%	3.69%	3.69%	0.72	NR
3.69%	3.69%	3.69%	3.69%	3.69%	0.72	NR
0.48%	0.005276144	0.005769752	0.0056342	0.008241631	0.4 BB	BB
0.48%	0.00530244	0.005769752	0.00581775	0.008241631	0.4 A	A
0.50%	0.005580794	0.005769752	0.006123947	0.008241631	0.4 BBB	BBB
					0.4	
0.48%	0.53%	0.58%	0.58%	0.82%	0.4 A	A
0.46%	0.005107198	0.005769752	0.005603412	0.008241631	0.4 BBB	BBB
0.48%	0.53%	0.58%	0.58%	0.82%	0.4 A	A
0.48%	0.00530244	0.005769752	0.00581775	0.008241631	0.4 A	A
0.48%	0.53%	0.58%	0.56%	0.82%	0.4 BB	BB
0.48%	0.53%	0.58%	0.58%	0.82%	0.4 A	A
0.50%	0.56%	0.58%	0.61%	0.82%	0.4 BBB	BBB
					0.4	
0.48%	0.53%	0.58%	0.58%	0.82%	0.4 A	A
0.46%	0.51%	0.58%	0.56%	0.82%	0.4 BBB	BBB
					0.4	
					0.4	
					0.4	
0.01685	0.01685	0.01685	0.01685	0.01685	0.435	
3.10%	3.10%	3.10%	3.10%	3.10%	0.705 NR	NR
3.10%	3.10%	3.10%	3.10%	3.10%	0.705 NR	NR
3.75%	3.75%	3.75%	3.75%	3.75%	0.25	
3.75%	3.75%	3.75%	3.75%	3.75%	0.25	
2.54%	2.54%	2.54%	2.54%	2.54%	0.7	NR
2.54%	2.54%	2.54%	2.54%	2.54%	0.7	NR
					0.4	
0.16%	0.16%	0.16%	0.16%	0.16%	0.4	NR
0.16%	0.16%	0.16%	0.16%	0.16%	0.4	NR
0.16%	0.16%	0.16%	0.16%	0.16%	0.4	NR
2.98%	3.07%	3.04%	3.03%	3.01%	0.4 BB	BBB
					0.4	
3.04%	3.11%	3.15%	3.14%	3.13%	0.4 BBB	A
2.98%	3.07%	3.04%	3.03%	3.03%	0.4 A	AA
2.98%	3.07%	3.04%	3.03%	3.01%	0.4 BB	BBB
3.25%	3.34%	3.31%	3.31%	3.29%	0.4 BBB	A
					0.4	
3.04%	0.031128391	0.031459248	0.031408676	0.031291482	0.4 BBB	A
2.98%	3.07%	3.04%	3.03%	3.03%	0.4 A	AA
					0.2	
					0.2	
1.43%	1.44%	1.44%	1.44%	1.44%	0.2 NR	NR
1.43%	1.44%	1.44%	1.44%	1.44%	0.2 NR	NR
					0.2	
1.36%	1.44%	1.44%	1.44%	1.44%	0.2 NR	NR
0.31%	0.38%	0.41%	0.46%	0.46%	0.289999998	BB
					0.292499998	
0.31%	0.29%	0.41%	0.46%	0.46%	0.292499998	BB
0.31%	0.38%	0.41%	0.46%	0.46%	0.289999998	B

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	A	A	A
AAA	AA	AA	AA	AA	AA
AAA	AA	AA	AA	AA	AA
AA	AA	AA	A	A	A
NR	NR		NR	NR	
NR	NR		NR	NR	
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
	NR		NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
			NR		
			NR		
NR	NR		NR		
NR	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
NR	NR	BB	BB	BB	NR
NR	NR	BB	BB	BB	NR
NR	NR	B	CCC	B	NR
BBB	BBB	BBB	BBB	NR	BBB
BB	BB	BB	BB	NR	BB
B	BBB	B	B	NR	B

			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	BB	BB	AA	9 Industrials
NR	A	A	AA	8 Industrials
NR	BBB	BBB	A	3 Industrials
NR	A	A	AA	8 Industrials
NR	BBB	BBB	AA	9 Industrials
NR	BBB	BBB	AA	9 Industrials
			NR	Industrials
NR	A	A	AA	8 Industrials
			NR	Industrials
NR	BB	BB	AA	9 Industrials
NR	A	A	AA	8 Industrials
NR	BBB	BBB	A	3 Industrials
NR	A	A	AA	8 Industrials
NR	BBB	BBB	AA	9 Industrials
NR	BBB	BBB	AA	9 Industrials
BBB	BBB	BBB	AA	11 Industrials
A	A	A	AA	11 Industrials
			NR	Industrials
			NR	Industrials
A	A	A	AA	11 Industrials
BBB	BBB	BBB	AA	11 Industrials
			NR	2 Industrials
			NR	2 Industrials
BB	BB	NR	AA	13 Health Care
BB	A	NR	AA	13 Health Care
BB	BBB	NR	AA	13 Health Care
			NR	Health Care
BB	A	NR	AA	13 Health Care
BB	BBB	NR	A	5 Health Care
BB	A	NR	AA	13 Health Care
BB	A	NR	AA	13 Health Care
BB	BB	NR	AA	13 Health Care
BB	A	NR	AA	13 Health Care
BB	BBB	NR	AA	13 Health Care
			NR	Health Care
BB	A	NR	AA	13 Health Care
BB	BBB	NR	A	5 Health Care
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2
			NR	2
			NR	Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
BB	BBB	BB	AA	12 Basic Materials
			NR	Basic Materials
BBB	A	BBB	A	3 Basic Materials
A	AA	A	AA	12 Basic Materials
BB	BBB	BB	AA	12 Basic Materials
BBB	A	BBB	AA	12 Basic Materials
			NR	Basic Materials
BBB	A	BBB	A	3 Basic Materials
A	AA	A	AA	12 Basic Materials
			NR	Financials
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	3 Financials
NR		NR	BBB	3 Consumer Goods
			NR	Consumer Goods
NR		NR	B	3 Consumer Goods
NR		NR	BBB	3 Consumer Goods

N.Amer	United States		BB		Thin	Thin	Thin
N.Amer	United States		BB		Thin	Thin	Thin
N.Amer	United States		BB		Thin	Thin	Thin
N.Amer	United States		BB		Thin	Thin	Thin
Europe	Ireland	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	B	CCC	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Ireland	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	B	CCC				
Europe	Ireland	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	B	CCC				
Europe	Ireland	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Ireland	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	B	CCC	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Ireland	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	B	CCC				
Europe	Ireland	B	CCC				
Europe	Ireland	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland				Thin	Thin	Thin
Europe	Ireland				Thin	Thin	Thin
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	Canada	B					
N.Amer	Canada	B					
N.Amer	Canada	B					
N.Amer	United States	B	BB				Thin
N.Amer	United States	CCC	BB	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	BB	Thin	Thin	Thin	Thin
Asia	Indonesia	B	B				
Asia	Indonesia	B	B				
Europe	France				Thin	Thin	Thin
Europe	France				Thin	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin		Thin
N.Amer	United States	BBB	AA		Thin		Thin
N.Amer	United States	BBB	AA		Thin		Thin
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China		A				
Asia	Taiwan Province of China		A				
Asia	Taiwan Province of China		A	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China		A	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China		A				
Asia	Taiwan Province of China		A	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA		DocAdj	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA		DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA		Entity Tier	Entity Tier	CcyGrp

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin	Thin				
	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin
	Thin					
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	Thin	CcyGrp	Thin		Thin
DocAdj	DocAdj	Thin	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin		Thin

Entity Tier
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CcyGrp

MEIJIUSDMR	31-Jul-08 MEIJI
MEIJIUSDXR	31-Jul-08 MEIJI
MEIJSKJPYCR	31-Jul-08 MEIJSK
MEIJSKJPYXR	31-Jul-08 MEIJSK
MEL-BankNAEURCR	31-Jul-08 MEL-BankNA
MEL-BankNAEURMM	31-Jul-08 MEL-BankNA
MEL-BankNAEURMR	31-Jul-08 MEL-BankNA
MEL-BankNAEURXR	31-Jul-08 MEL-BankNA
MEL-BankNAGBPMR	31-Jul-08 MEL-BankNA
MEL-BankNAUSDCR	31-Jul-08 MEL-BankNA
MEL-BankNAUSDMM	31-Jul-08 MEL-BankNA
MEL-BankNAUSDMR	31-Jul-08 MEL-BankNA
MEL-BankNAUSDXR	31-Jul-08 MEL-BankNA
MEL-FundCorpEURMR	31-Jul-08 MEL-FundCorp
MEL-FundCorpGBPMM	31-Jul-08 MEL-FundCorp
MEL-FundCorpUSDMR	31-Jul-08 MEL-FundCorp
MEL-FundCorpUSDXR	31-Jul-08 MEL-FundCorp
MEOHFAUDMR	31-Jul-08 MEOHF
MEOHFAUDXR	31-Jul-08 MEOHF
MEOHFCHFMR	31-Jul-08 MEOHF
MEOHFCHFXR	31-Jul-08 MEOHF
MEOHFEURMR	31-Jul-08 MEOHF
MEOHFEURXR	31-Jul-08 MEOHF
MEOHFJPYMR	31-Jul-08 MEOHF
MEOHFNZDMR	31-Jul-08 MEOHF
MEOHFNZDXR	31-Jul-08 MEOHF
MEOHFUSDCR	31-Jul-08 MEOHF
MEOHFUSDMR	31-Jul-08 MEOHF
MEOHFUSDXR	31-Jul-08 MEOHF
MEPC46EURCR	31-Jul-08 MEPC46
MEPC46EURMM	31-Jul-08 MEPC46
MEPC46GBPCR	31-Jul-08 MEPC46
MEPC46GBPMM	31-Jul-08 MEPC46
MEPC46GBPMR	31-Jul-08 MEPC46
MEPC46USDCR	31-Jul-08 MEPC46
MEPC46USDMM	31-Jul-08 MEPC46
MEPC46USDMR	31-Jul-08 MEPC46
MEPC46USDXR	31-Jul-08 MEPC46
MERAUDCR	31-Jul-08 MER
MERAUDMR	31-Jul-08 MER
MERCADMR	31-Jul-08 MER
MERCHFMR	31-Jul-08 MER
MERDKKMR	31-Jul-08 MER
MEREURCR	31-Jul-08 MER
MEREURMM	31-Jul-08 MER
MEREURMR	31-Jul-08 MER
MEREURXR	31-Jul-08 MER
MERGBPMM	31-Jul-08 MER
MERGBPMR	31-Jul-08 MER
MERGBPXR	31-Jul-08 MER
MERHKDCR	31-Jul-08 MER
MERHKDMR	31-Jul-08 MER
MERJPYCR	31-Jul-08 MER
MERJPYMR	31-Jul-08 MER
MERKRWMR	31-Jul-08 MER
MERMXNMR	31-Jul-08 MER
MERNZDMR	31-Jul-08 MER
MERSEKMR	31-Jul-08 MER
MERSGDCR	31-Jul-08 MER
MERSGDMR	31-Jul-08 MER
MERTWDMR	31-Jul-08 MER
MERUSDCR	31-Jul-08 MER
MERUSDMM	31-Jul-08 MER
MERUSDMR	31-Jul-08 MER
MERUSDXR	31-Jul-08 MER
MERZARMR	31-Jul-08 MER
MERAUDCR	31-Jul-08 MER
MERAUDMR	31-Jul-08 MER
MERCHFMR	31-Jul-08 MER
MEREURCR	31-Jul-08 MER
MEREURMM	31-Jul-08 MER
MEREURMR	31-Jul-08 MER
MERGBPMR	31-Jul-08 MER
MERHKDCR	31-Jul-08 MER

Meiji Dairies Corp	5DD7HG	SNRFOR	USD
Meiji Dairies Corp	5DD7HG	SNRFOR	USD
Meiji Seika Kaisha Ltd	JN58DC	SNRFOR	JPY
Meiji Seika Kaisha Ltd	JN58DC	SNRFOR	JPY
MELLON Bk NA	5DDE97	SNRFOR	EUR
MELLON Bk NA	5DDE97	SNRFOR	EUR
MELLON Bk NA	5DDE97	SNRFOR	EUR
MELLON Bk NA	5DDE97	SNRFOR	EUR
MELLON Bk NA	5DDE97	SNRFOR	GBP
MELLON Bk NA	5DDE97	SNRFOR	USD
MELLON Bk NA	5DDE97	SNRFOR	USD
MELLON Bk NA	5DDE97	SNRFOR	USD
MELLON Bk NA	5DDE97	SNRFOR	USD
Mellon Fdg Corp	5DDA66	SNRFOR	EUR
Mellon Fdg Corp	5DDA66	SNRFOR	GBP
Mellon Fdg Corp	5DDA66	SNRFOR	USD
Mellon Fdg Corp	5DDA66	SNRFOR	USD
METHANEX Corp	5EA66L	SNRFOR	AUD
METHANEX Corp	5EA66L	SNRFOR	AUD
METHANEX Corp	5EA66L	SNRFOR	CHF
METHANEX Corp	5EA66L	SNRFOR	CHF
METHANEX Corp	5EA66L	SNRFOR	EUR
METHANEX Corp	5EA66L	SNRFOR	EUR
METHANEX Corp	5EA66L	SNRFOR	JPY
METHANEX Corp	5EA66L	SNRFOR	NZD
METHANEX Corp	5EA66L	SNRFOR	NZD
METHANEX Corp	5EA66L	SNRFOR	USD
METHANEX Corp	5EA66L	SNRFOR	USD
METHANEX Corp	5EA66L	SNRFOR	USD
MEPC 1946 Ltd	GLEIAG	SNRFOR	EUR
MEPC 1946 Ltd	GLEIAG	SNRFOR	EUR
MEPC 1946 Ltd	GLEIAG	SNRFOR	GBP
MEPC 1946 Ltd	GLEIAG	SNRFOR	GBP
MEPC 1946 Ltd	GLEIAG	SNRFOR	GBP
MEPC 1946 Ltd	GLEIAG	SNRFOR	USD
MEPC 1946 Ltd	GLEIAG	SNRFOR	USD
MEPC 1946 Ltd	GLEIAG	SNRFOR	USD
MEPC 1946 Ltd	GLEIAG	SNRFOR	USD
Merrill Lynch & Co Inc	5E919G	SNRFOR	AUD
Merrill Lynch & Co Inc	5E919G	SNRFOR	AUD
Merrill Lynch & Co Inc	5E919G	SNRFOR	CAD
Merrill Lynch & Co Inc	5E919G	SNRFOR	CHF
Merrill Lynch & Co Inc	5E919G	SNRFOR	DKK
Merrill Lynch & Co Inc	5E919G	SNRFOR	EUR
Merrill Lynch & Co Inc	5E919G	SNRFOR	EUR
Merrill Lynch & Co Inc	5E919G	SNRFOR	EUR
Merrill Lynch & Co Inc	5E919G	SNRFOR	EUR
Merrill Lynch & Co Inc	5E919G	SNRFOR	GBP
Merrill Lynch & Co Inc	5E919G	SNRFOR	GBP
Merrill Lynch & Co Inc	5E919G	SNRFOR	GBP
Merrill Lynch & Co Inc	5E919G	SNRFOR	HKD
Merrill Lynch & Co Inc	5E919G	SNRFOR	HKD
Merrill Lynch & Co Inc	5E919G	SNRFOR	JPY
Merrill Lynch & Co Inc	5E919G	SNRFOR	JPY
Merrill Lynch & Co Inc	5E919G	SNRFOR	KRW
Merrill Lynch & Co Inc	5E919G	SNRFOR	MXN
Merrill Lynch & Co Inc	5E919G	SNRFOR	NZD
Merrill Lynch & Co Inc	5E919G	SNRFOR	SEK
Merrill Lynch & Co Inc	5E919G	SNRFOR	SGD
Merrill Lynch & Co Inc	5E919G	SNRFOR	SGD
Merrill Lynch & Co Inc	5E919G	SNRFOR	TWD
Merrill Lynch & Co Inc	5E919G	SNRFOR	USD
Merrill Lynch & Co Inc	5E919G	SNRFOR	USD
Merrill Lynch & Co Inc	5E919G	SNRFOR	USD
Merrill Lynch & Co Inc	5E919G	SNRFOR	USD
Merrill Lynch & Co Inc	5E919G	SNRFOR	ZAR
Merrill Lynch & Co Inc	5E919G	SUBLT2	AUD
Merrill Lynch & Co Inc	5E919G	SUBLT2	AUD
Merrill Lynch & Co Inc	5E919G	SUBLT2	CHF
Merrill Lynch & Co Inc	5E919G	SUBLT2	EUR
Merrill Lynch & Co Inc	5E919G	SUBLT2	EUR
Merrill Lynch & Co Inc	5E919G	SUBLT2	EUR
Merrill Lynch & Co Inc	5E919G	SUBLT2	GBP
Merrill Lynch & Co Inc	5E919G	SUBLT2	HKD

MR	Composite	0.10%	0.10%	0.13%	0.17%	0.20%	0.24%
XR	Composite						
CR	Composite	0.10%	0.11%	0.14%	0.19%	0.15%	0.19%
XR	Composite	0.10%	0.11%	0.11%	0.19%	0.15%	0.19%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
MM	Composite	0.000834835	0.000834835	0.00094169	0.00094169	0.00973019	0.00973019
MR	Composite	0.08%	0.08%	0.09%	0.09%	0.97%	0.97%
XR	Composite						
MR	Composite	2.80%	0.70%	1.25%	1.50%	1.62%	1.41%
XR	Composite	2.80%	0.70%	1.25%	1.50%	1.62%	1.41%
MR	Composite		0.70%	1.25%	1.50%	1.62%	1.41%
XR	Composite	2.80%	0.70%	1.25%	1.50%	1.56%	1.36%
MR	Composite		0.70%	1.25%	1.50%	1.62%	1.41%
XR	Composite		0.70%	1.25%	1.50%	1.56%	1.36%
MR	Composite	2.80%	0.007	0.0125	0.015	0.016166667	0.014087453
MR	Composite	0.44%	0.70%	1.25%	1.50%	1.62%	1.41%
XR	Composite	0.44%	0.70%	1.25%	1.50%	1.56%	1.36%
CR	Composite	0.44%	0.70%	1.25%	1.50%	1.70%	1.48%
MR	Composite	0.44%	0.70%	1.25%	1.50%	1.62%	1.41%
XR	Composite	0.44%	0.70%	1.25%	1.50%	1.56%	1.36%
CR	Composite	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%
MM	Composite	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%
CR	Composite						
MM	Composite	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%
MR	Composite						
CR	Composite						
MM	Composite	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%
MR	Composite						
XR	Composite						
CR	Composite	4.04%	4.06%	3.39%	3.12%	2.86%	2.71%
MR	Composite	3.84%	3.86%	3.39%	3.12%	2.86%	2.71%
MR	Composite	0.037302616	0.038208734	0.034085628	0.031244096	0.028682697	0.027191581
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
CR	Composite	0.039265314	0.040205062	0.035809844	0.032867613	0.030188417	0.028596534
MM	Composite	0.037694701	0.03859686	0.03437745	0.031552908	0.02898088	0.027452672
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
XR	Composite	3.59%	3.68%	3.28%	3.01%	2.71%	2.59%
MM	Composite	3.77%	3.86%	3.44%	3.16%	2.90%	2.75%
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
XR	Composite	3.59%	3.68%	3.28%	3.01%	2.71%	2.59%
CR	Composite	0.039265314	0.040205062	0.035809844	0.032867613	0.030188417	0.028596534
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
CR	Composite	3.94%	3.94%	3.61%	3.27%	3.00%	2.90%
MR	Composite	3.74%	3.74%	3.43%	3.10%	2.85%	2.76%
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
CR	Composite	3.93%	4.02%	3.58%	3.29%	3.02%	2.86%
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
CR	Composite	3.93%	4.02%	3.58%	3.29%	3.02%	2.86%
MM	Composite						
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
XR	Composite	0.035927762	0.036787632	0.032766007	0.030073866	0.027065669	0.025901785
MR	Composite	3.73%	3.82%	3.41%	3.12%	2.87%	2.72%
CR	Composite	4.21%	4.14%	3.56%	3.31%	3.12%	3.07%
MR	Composite	4.21%	4.14%	3.56%	3.31%	3.12%	3.07%
MR	Composite	4.19%	4.11%	3.56%	3.32%	3.12%	3.07%
CR	Composite						
MM	Composite	0.042049735	0.041742444	0.036016842	0.033545263	0.031553684	0.031063579
MR	Composite	4.19%	4.11%	3.56%	3.32%	3.12%	3.07%
MR	Composite	4.19%	4.11%	3.56%	3.32%	3.12%	3.07%
CR	Composite	4.38%	4.35%	3.75%	3.49%	3.29%	3.24%

0.31%	0.38%	0.41%	0.46%	0.46%	0.292499998	B
					0.292499998	
0.31%	0.41%	0.41%	0.41%	0.41%	0.3 NR	NR
0.31%	0.41%	0.41%	0.41%	0.41%	0.3 NR	NR
					0.449999994	
					0.449999994	
					0.449999994	
					0.449999994	
					0.449999994	
					0.449999994	
					0.449999994	
					0.449999994	
					0.449999994	
					0.4	
0.009942492	0.009942492	0.009942492	0.009942492	0.009942492	0.4	NR
0.99%	0.99%	0.99%	0.99%	0.99%	0.4	NR
					0.4	
1.80%	1.83%	2.80%	2.10%	1.96%	0.4 NR	NR
1.80%	1.83%	2.80%	2.10%	1.96%	0.4 NR	NR
1.80%	1.83%	1.83%	2.10%	1.96%	0.4 NR	NR
1.73%	1.76%	1.76%	2.10%	1.96%	0.4 NR	NR
1.80%	1.83%	1.83%	2.10%	1.96%	0.4 NR	NR
1.73%	1.76%	1.76%	2.10%	1.96%	0.4 NR	NR
1.80%	0.018289	0.018289	0.020992	0.0196	0.4 NR	NR
1.80%	1.83%	1.83%	2.10%	1.96%	0.4 NR	NR
1.73%	1.76%	1.76%	2.10%	1.96%	0.4 NR	NR
1.90%	1.93%	1.93%	2.10%	1.96%	0.4 NR	NR
1.80%	1.83%	1.83%	2.10%	1.96%	0.4 NR	NR
1.73%	1.76%	1.76%	2.10%	1.96%	0.4 NR	NR
2.80%	2.80%	2.80%	2.80%	2.80%	0.400000002	NR
2.80%	2.80%	2.80%	2.80%	2.80%	0.400000002	NR
					0.400000002	
2.80%	2.80%	2.80%	2.80%	2.80%	0.400000002	NR
					0.400000002	
					0.400000002	
2.80%	2.80%	2.80%	2.80%	2.80%	0.400000002	NR
					0.400000002	
					0.400000002	
2.72%	2.62%	2.42%	2.41%	2.35%	0.400000001 BBB	BBB
2.59%	2.49%	2.42%	2.41%	2.35%	0.400000001 A	A
2.57%	0.024314674	0.024293263	0.024523742	0.024	0.400000001 AA	AA
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.70%	0.025553629	0.0255358	0.025459788	0.024859973	0.4 A	A
2.60%	0.024531484	0.024514368	0.024441397	0.023865574	0.400000001 A	A
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.46%	2.34%	2.34%	2.28%	2.27%	0.4 A	A
2.60%	2.45%	2.45%	2.44%	2.39%	0.400000001 A	A
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.46%	2.34%	2.34%	2.28%	2.27%	0.4 A	A
2.70%	0.025553629	0.0255358	0.025459788	0.024859973	0.4 A	A
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.74%	2.62%	2.42%	2.58%	2.35%	0.400000001 BBB	BBB
2.60%	2.49%	2.42%	2.45%	2.35%	0.4 A	A
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.57%	2.43%	2.43%	2.45%	2.40%	AA	AA
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.70%	2.56%	2.55%	2.55%	2.49%	0.4 A	A
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.70%	2.56%	2.55%	2.55%	2.49%	0.4 A	A
					0.400000001	
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.46%	0.023408736	0.023365257	0.022777033	0.022736867	0.4 A	A
2.57%	2.43%	2.43%	2.45%	2.40%	0.400000001 AA	AA
2.93%	2.80%	3.03%	2.80%	2.76%	0.216666667 BB	BBB
2.93%	2.80%	3.03%	2.80%	2.76%	0.216666667 BB	BBB
2.92%	2.79%	3.03%	2.80%	2.77%	0.22 A	AA
					0.216666667	
2.96%	0.028334267	0.030281228	0.028019451	0.027960628	0.216666667 BBB	A
2.92%	2.79%	3.03%	2.80%	2.77%	0.22 A	AA
2.92%	2.79%	3.03%	2.80%	2.77%	0.22 A	AA
3.08%	2.95%	3.03%	2.80%	2.91%	0.216666667 BBB	A

B	BB	B	B	NR	B
BB	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
NR			NR		NR
NR			NR		NR
NR	NR	B	BB	BB	CCC
NR	NR	B	BB	BB	CCC
NR	NR	BBB	A	A	BB
NR	NR	BB	BBB	BBB	B
NR	NR	BBB	A	A	BB
NR	NR	BB	BBB	BBB	B
NR	NR	B	BB	BB	CCC
NR	NR	BBB	A	A	BB
NR	NR	BB	BBB	BBB	B
NR	NR	BB	BBB	BBB	B
NR	NR	BBB	A	A	BB
NR	NR	BB	BBB	BBB	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	BBB	BBB	BBB	BBB	BBB
A	BBB	BBB	BBB	A	A
AAA	AA	AA	AA	AAA	AAA
AAA	AA	AA	AA	AAA	AAA
AAA	AA	AA	AA	AAA	AAA
AA	A	A	A	AA	AA
AA	A	A	A	AA	AA
AAA	AA	AA	AA	AAA	AAA
AA	A	A	A	A	A
AA	A	A	A	AA	AA
AAA	AA	AA	AA	AAA	AAA
AA	A	A	A	A	A
AA	A	A	A	AA	AA
AAA	AA	AA	AA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AA	AA	AA	AAA	AAA
AAA	AA	AA	AA	AAA	AAA
AAA	AA	AA	AA	AAA	AAA
AAA	AA	AA	AA	AAA	AAA
AA	A	A	A	AA	AA
AAA	AA	AA	AA	AAA	AAA
AAA	AA	AA	AA	AAA	AAA
AA	A	A	A	AA	AA
AAA	AA	AA	AA	AAA	AAA
AA	A	A	A	A	A
AAA	AA	AA	AA	AAA	AAA
BBB	BBB	BB	BB	BBB	BBB
BBB	BBB	BB	BB	BBB	BBB
AA	AA	A	A	AA	AA
A	A	BBB	BBB	A	A
AA	AA	A	A	AA	AA
AA	AA	A	A	AA	AA
A	A	BBB	BBB	A	A

NR		NR	BBB	3 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
	NR	NR	NR	3 Basic Materials
	NR	NR	NR	3 Basic Materials
	NR	NR	NR	3 Basic Materials
	NR	NR	NR	3 Basic Materials
	NR	NR	NR	3 Basic Materials
	NR	NR	NR	3 Basic Materials
	NR	NR	NR	3 Basic Materials
	NR	NR	NR	3 Basic Materials
	NR	NR	NR	3 Basic Materials
	NR	NR	NR	3 Basic Materials
	NR	NR	NR	3 Basic Materials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
BBB	BBB	BBB	AA	11 Financials
BBB	BBB	BBB	AA	11 Financials
AA	AA	A	A	11 Financials
AA	AA	A	A	11 Financials
AA	AA	A	A	11 Financials
A	A	A	A	11 Financials
A	A	A	A	11 Financials
AA	AA	A	A	11 Financials
A	A	A	A	3 Financials
A	A	A	A	11 Financials
AA	AA	A	A	11 Financials
A	A	A	A	3 Financials
A	A	A	A	11 Financials
AA	AA	A	A	11 Financials
BBB	BBB	BBB	A	3 Financials
BBB	A	BBB	A	3 Financials
AA	AA	A	A	11 Financials
AA	AA	A	A	11 Financials
AA	AA	A	A	11 Financials
AA	AA	A	A	11 Financials
A	A	A	A	11 Financials
AA	AA	A	A	11 Financials
AA	AA	A	A	11 Financials
A	A	A	A	11 Financials
			NR	Financials
AA	AA	A	A	11 Financials
A	A	A	A	3 Financials
AA	AA	A	A	11 Financials
NR	NR	BB	A	5 Financials
NR	NR	BB	A	5 Financials
NR	NR	A	A	5 Financials
			NR	Financials
NR	NR	BBB	A	5 Financials
NR	NR	A	A	5 Financials
NR	NR	A	A	5 Financials
NR	NR	BBB	A	5 Financials

Asia	Japan	BBB	AA		Entity Tier	Entity Tier	DocAdj
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	DocAdj	Thin
Asia	Japan	BBB	AA	Thin	Thin	DocAdj	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	
N.Amer	United States	AA	AA		Thin	Thin	
N.Amer	United States	AA	AA				
N.Amer	Canada	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	B	BBB		Thin	Thin	Thin
Europe	United Kingdom	B	BBB		Thin	Thin	Thin
Europe	United Kingdom	B	BBB				
Europe	United Kingdom	B	BBB		Thin	Thin	Thin
Europe	United Kingdom	B	BBB				
Europe	United Kingdom	B	BBB				
Europe	United Kingdom	B	BBB		Thin	Thin	Thin
Europe	United Kingdom	B	BBB				
Europe	United Kingdom	B	BBB				
N.Amer	United States	A	BBB	DocAdj	DocAdj	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Thin	Entity Tier	Thin		Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
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	Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
Thin	Thin	Thin	Thin			
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

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MERJPYMR	31-Jul-08 MER
MERUSDCR	31-Jul-08 MER
MERUSDMR	31-Jul-08 MER
MERUSDXR	31-Jul-08 MER
MERQEURMM	31-Jul-08 MERQ
MERQEURMR	31-Jul-08 MERQ
MERQUSDMM	31-Jul-08 MERQ
MERQUSDMR	31-Jul-08 MERQ
MERQUSDXR	31-Jul-08 MERQ
MESSAAUDCR	31-Jul-08 MESSA
MESSAAUDMM	31-Jul-08 MESSA
MESSACHFCR	31-Jul-08 MESSA
MESSACHFMM	31-Jul-08 MESSA
MESSAEURCR	31-Jul-08 MESSA
MESSAEURMM	31-Jul-08 MESSA
MESSAEURMR	31-Jul-08 MESSA
MESSAEURXR	31-Jul-08 MESSA
MESSAGBPMM	31-Jul-08 MESSA
MESSAILSMM	31-Jul-08 MESSA
MESSAJPYCR	31-Jul-08 MESSA
MESSAJPYMM	31-Jul-08 MESSA
MESSAUSDCR	31-Jul-08 MESSA
MESSAUSDMM	31-Jul-08 MESSA
MESSAUSDMR	31-Jul-08 MESSA
MESSAUSDXR	31-Jul-08 MESSA
METAUDMR	31-Jul-08 MET
METAUDXR	31-Jul-08 MET
METCADMR	31-Jul-08 MET
METCHFMR	31-Jul-08 MET
METEURCR	31-Jul-08 MET
METEURMM	31-Jul-08 MET
METEURMR	31-Jul-08 MET
METEURXR	31-Jul-08 MET
METGBPCR	31-Jul-08 MET
METGBPMM	31-Jul-08 MET
METGBPMR	31-Jul-08 MET
METGBPXR	31-Jul-08 MET
METHKDMR	31-Jul-08 MET
METHKDXR	31-Jul-08 MET
METJPYCR	31-Jul-08 MET
METJPYMR	31-Jul-08 MET
METJPYXR	31-Jul-08 MET
METSEKMR	31-Jul-08 MET
METSEKXR	31-Jul-08 MET
METSGDMR	31-Jul-08 MET
METTWDMR	31-Jul-08 MET
METUSDCR	31-Jul-08 MET
METUSDMM	31-Jul-08 MET
METUSDMR	31-Jul-08 MET
METUSDXR	31-Jul-08 MET
MET-LIAUDMR	31-Jul-08 MET-LI
MET-LIEURMM	31-Jul-08 MET-LI
MET-LIEURMR	31-Jul-08 MET-LI
MET-LIJPYMR	31-Jul-08 MET-LI
MET-LIUSDCR	31-Jul-08 MET-LI
MET-LIUSDMR	31-Jul-08 MET-LI
MET-LIUSDXR	31-Jul-08 MET-LI
METALDUSDMR	31-Jul-08 METALD
METALDUSDXR	31-Jul-08 METALD
METFNLAUDCR	31-Jul-08 METFNL
METFNLAUDMM	31-Jul-08 METFNL
METFNLCADMM	31-Jul-08 METFNL
METFNLCHFCR	31-Jul-08 METFNL
METFNLCHFMM	31-Jul-08 METFNL
METFNLEURCR	31-Jul-08 METFNL
METFNLEURMM	31-Jul-08 METFNL
METFNLEURMR	31-Jul-08 METFNL
METFNLEURXR	31-Jul-08 METFNL
METFNLGBPCR	31-Jul-08 METFNL
METFNLGBPMM	31-Jul-08 METFNL
METFNLHKDMM	31-Jul-08 METFNL
METFNLJPYCR	31-Jul-08 METFNL
METFNLJPYMM	31-Jul-08 METFNL
METFNLSEKMM	31-Jul-08 METFNL

Merrill Lynch & Co Inc	5E919G	SUBLT2	JPY
Merrill Lynch & Co Inc	5E919G	SUBLT2	USD
Merrill Lynch & Co Inc	5E919G	SUBLT2	USD
Merrill Lynch & Co Inc	5E919G	SUBLT2	USD
Mercury Interactive Corp	5DHD45	SNRFOR	EUR
Mercury Interactive Corp	5DHD45	SNRFOR	EUR
Mercury Interactive Corp	5DHD45	SNRFOR	USD
Mercury Interactive Corp	5DHD45	SNRFOR	USD
Mercury Interactive Corp	5DHD45	SNRFOR	USD
M real Corp	X2AEDG	SNRFOR	AUD
M real Corp	X2AEDG	SNRFOR	AUD
M real Corp	X2AEDG	SNRFOR	CHF
M real Corp	X2AEDG	SNRFOR	CHF
M real Corp	X2AEDG	SNRFOR	EUR
M real Corp	X2AEDG	SNRFOR	EUR
M real Corp	X2AEDG	SNRFOR	EUR
M real Corp	X2AEDG	SNRFOR	EUR
M real Corp	X2AEDG	SNRFOR	GBP
M real Corp	X2AEDG	SNRFOR	ILS
M real Corp	X2AEDG	SNRFOR	JPY
M real Corp	X2AEDG	SNRFOR	JPY
M real Corp	X2AEDG	SNRFOR	USD
M real Corp	X2AEDG	SNRFOR	USD
M real Corp	X2AEDG	SNRFOR	USD
M real Corp	X2AEDG	SNRFOR	USD
MetLife Inc	5EA6BX	SNRFOR	AUD
MetLife Inc	5EA6BX	SNRFOR	AUD
MetLife Inc	5EA6BX	SNRFOR	CAD
MetLife Inc	5EA6BX	SNRFOR	CHF
MetLife Inc	5EA6BX	SNRFOR	EUR
MetLife Inc	5EA6BX	SNRFOR	EUR
MetLife Inc	5EA6BX	SNRFOR	EUR
MetLife Inc	5EA6BX	SNRFOR	EUR
MetLife Inc	5EA6BX	SNRFOR	GBP
MetLife Inc	5EA6BX	SNRFOR	GBP
MetLife Inc	5EA6BX	SNRFOR	GBP
MetLife Inc	5EA6BX	SNRFOR	GBP
MetLife Inc	5EA6BX	SNRFOR	HKD
MetLife Inc	5EA6BX	SNRFOR	HKD
MetLife Inc	5EA6BX	SNRFOR	JPY
MetLife Inc	5EA6BX	SNRFOR	JPY
MetLife Inc	5EA6BX	SNRFOR	JPY
MetLife Inc	5EA6BX	SNRFOR	SEK
MetLife Inc	5EA6BX	SNRFOR	SEK
MetLife Inc	5EA6BX	SNRFOR	SGD
MetLife Inc	5EA6BX	SNRFOR	TWD
MetLife Inc	5EA6BX	SNRFOR	USD
MetLife Inc	5EA6BX	SNRFOR	USD
MetLife Inc	5EA6BX	SNRFOR	USD
MetLife Inc	5EA6BX	SNRFOR	USD
Met Life Ins Co	5EB38A	SNRFOR	AUD
Met Life Ins Co	5EB38A	SNRFOR	EUR
Met Life Ins Co	5EB38A	SNRFOR	EUR
Met Life Ins Co	5EB38A	SNRFOR	JPY
Met Life Ins Co	5EB38A	SNRFOR	USD
Met Life Ins Co	5EB38A	SNRFOR	USD
Met Life Ins Co	5EB38A	SNRFOR	USD
Metaldyne Corp	5EA276	SNRFOR	USD
Metaldyne Corp	5EA276	SNRFOR	USD
METRO AG	DI8CFE	SNRFOR	AUD
METRO AG	DI8CFE	SNRFOR	AUD
METRO AG	DI8CFE	SNRFOR	CAD
METRO AG	DI8CFE	SNRFOR	CHF
METRO AG	DI8CFE	SNRFOR	CHF
METRO AG	DI8CFE	SNRFOR	EUR
METRO AG	DI8CFE	SNRFOR	EUR
METRO AG	DI8CFE	SNRFOR	EUR
METRO AG	DI8CFE	SNRFOR	EUR
METRO AG	DI8CFE	SNRFOR	GBP
METRO AG	DI8CFE	SNRFOR	GBP
METRO AG	DI8CFE	SNRFOR	HKD
METRO AG	DI8CFE	SNRFOR	JPY
METRO AG	DI8CFE	SNRFOR	JPY
METRO AG	DI8CFE	SNRFOR	SEK

MR	Composite	4.21%	4.14%	3.56%	3.31%	3.12%	3.07%
CR	Composite	4.38%	4.35%	3.75%	3.49%	3.29%	3.24%
MR	Composite	4.19%	4.11%	3.56%	3.32%	3.12%	3.07%
XR	Composite	0.040078654	0.039785767	0.034328553	0.031972829	0.030074605	0.029607474
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.30%	0.30%	0.41%	0.53%	0.64%	0.69%
XR	Composite	0.30%	0.30%	0.39%	0.53%	0.62%	0.69%
CR	Composite		17.65%	19.14%	17.73%	16.03%	14.74%
MM	Composite		0.176485934	0.191438533	0.170218299	0.153907112	0.147438849
CR	Composite		18.45%	20.02%	17.82%	16.33%	15.53%
MM	Composite	0.00755	17.59%	19.13%	16.98%	15.41%	14.58%
CR	Composite		18.45%	20.02%	17.82%	16.33%	15.53%
MM	Composite	0.76%	17.59%	19.13%	16.98%	15.41%	14.58%
MR	Composite		0.175275405	0.190191705	0.169277875	0.154346752	0.146697268
XR	Composite		0.16881789	0.183184642	0.163041321	0.148660293	0.141292632
MM	Composite	0.76%	17.59%	19.13%	16.98%	15.41%	14.58%
MM	Composite	0.73%	17.59%	19.13%	16.98%	15.41%	14.58%
CR	Composite	13.38%	17.65%	19.14%	17.04%	16.18%	14.74%
MM	Composite	13.38%	17.65%	19.14%	17.04%	15.53%	14.74%
CR	Composite	0.13375	0.184500426	0.200201795	0.178187236	0.163345638	0.155312969
MM	Composite	13.38%	17.59%	19.13%	16.98%	15.41%	14.58%
MR	Composite	13.38%	17.53%	19.02%	16.93%	15.43%	14.67%
XR	Composite	13.38%	16.88%	18.32%	16.30%	14.87%	14.13%
MR	Composite	0.84%	0.97%	1.05%	1.09%	1.20%	1.28%
XR	Composite	0.84%	0.97%	1.05%	1.09%	1.20%	1.28%
MR	Composite	0.84%	1.01%	1.05%	1.07%	1.21%	1.30%
MR	Composite	0.84%	1.01%	1.05%	1.07%	1.21%	1.30%
CR	Composite	0.84%	1.06%	1.12%	1.18%	1.28%	1.38%
MM	Composite	0.84%	1.02%	1.06%	1.08%	1.23%	1.32%
MR	Composite	0.84%	1.01%	1.05%	1.07%	1.21%	1.30%
XR	Composite	0.84%	1.05%	1.05%	1.08%	1.18%	1.27%
CR	Composite						
MM	Composite						
MR	Composite	0.84%	1.01%	1.05%	1.07%	1.21%	1.30%
XR	Composite	0.84%	1.05%	1.05%	1.08%	1.18%	1.27%
MR	Composite	0.84%	1.01%	1.05%	1.07%	1.21%	1.30%
XR	Composite	0.84%	1.05%	1.05%	1.08%	1.18%	1.27%
CR	Composite						
MR	Composite	0.84%	0.97%	1.05%	1.07%	1.20%	1.28%
XR	Composite	0.84%	0.97%	1.05%	1.03%	1.15%	1.28%
MR	Composite	0.84%	1.01%	1.05%	1.07%	1.21%	1.30%
XR	Composite	0.84%	1.05%	1.05%	1.08%	1.18%	1.27%
MR	Composite	0.84%	1.01%	1.05%	1.07%	1.21%	1.30%
MR	Composite	0.84%	1.01%	1.05%	1.07%	1.21%	1.30%
CR	Composite	0.84%	1.06%	1.12%	1.18%	1.28%	1.38%
MM	Composite	0.84%	1.02%	1.06%	1.08%	1.23%	1.32%
MR	Composite	0.84%	1.01%	1.05%	1.07%	1.21%	1.30%
XR	Composite	0.84%	1.05%	1.05%	1.08%	1.18%	1.27%
MR	Composite	0.00755	0.00755	0.00811	0.00897165	0.00968335	0.009125229
MM	Composite						
MR	Composite	0.76%	0.76%	0.81%	0.90%	0.97%	0.90%
MR	Composite						
CR	Composite						
MR	Composite	0.76%	0.76%	0.81%	0.90%	0.97%	0.90%
XR	Composite	0.73%	0.73%	0.81%	0.90%	0.97%	0.87%
MR	Composite						
XR	Composite	0.080192253	0.083218999	0.086974412	0.089258492	0.090407814	0.090911345
CR	Composite	0.34%	0.40%	0.54%	0.65%	0.74%	0.83%
MM	Composite	0.34%	0.40%	0.54%	0.62%	0.71%	0.80%
MM	Composite	0.003364387	0.00401807	0.005294862	0.006403395	0.007330935	0.008290552
CR	Composite	0.003504569	0.004180318	0.005714654	0.006785672	0.007473937	0.008584809
MM	Composite	0.34%	0.40%	0.53%	0.64%	0.73%	0.83%
CR	Composite	0.35%	0.42%	0.57%	0.68%	0.75%	0.86%
MM	Composite	0.003364387	0.00401807	0.005294862	0.006403395	0.007330935	0.008290552
MR	Composite	0.33%	0.40%	0.53%	0.64%	0.72%	0.82%
XR	Composite	0.32%	0.38%	0.51%	0.62%	0.70%	0.79%
CR	Composite	0.35%	0.42%	0.57%	0.68%	0.75%	0.86%
MM	Composite	0.34%	0.40%	0.53%	0.64%	0.73%	0.83%
MM	Composite	0.34%	0.40%	0.53%	0.64%	0.73%	0.83%
CR	Composite	0.34%	0.43%	0.56%	0.68%	0.77%	0.86%
MM	Composite	0.003364309	0.004078456	0.005305079	0.006482036	0.007386073	0.008216457
MM	Composite	0.34%	0.40%	0.53%	0.64%	0.73%	0.83%

2.93%	2.80%	3.03%	2.80%	2.76%	0.216666667 BB	BBB
3.08%	2.95%	3.03%	2.80%	2.91%	0.216666667 BBB	A
2.92%	2.79%	3.03%	2.80%	2.77%	0.22 A	AA
2.82%	0.027006099	0.030281228	0.028019451	0.026649974	0.216666667 BBB	A
					0.4	
					0.4	
					0.4	
0.73%	0.89%	0.89%	0.89%	0.89%	0.4	NR
0.73%	0.89%	0.89%	0.89%	0.89%	0.4	NR
14.32%	13.27%	12.57%	12.88%	12.24%	0.4 NR	BBB
13.75%	0.127418174	0.125650753	0.128763065	0.122421288	0.4 NR	BBB
14.55%	13.58%	13.09%	13.41%	13.02%	0.4 NR	A
13.79%	12.89%	12.57%	12.88%	12.84%	0.4 NR	AA
14.55%	13.58%	13.09%	13.41%	13.02%	0.4 NR	A
13.79%	12.89%	12.57%	12.88%	12.84%	0.4 NR	AA
13.78%	0.128509022	0.124341891	0.127421783	0.127013766	0.4 NR	A
13.27%	0.123774479	0.119760874	0.122727296	0.119169805	0.4 NR	A
13.79%	12.89%	12.57%	12.88%	12.84%	0.4 NR	AA
13.79%	12.89%	12.57%	12.88%	12.84%	0.4 NR	AA
14.24%	13.16%	12.57%	12.88%	12.24%	0.4 NR	BBB
13.67%	12.57%	12.57%	12.88%	12.24%	0.4 NR	BBB
14.55%	0.135831431	0.130886201	0.134128192	0.130240224	0.4 NR	A
13.79%	12.89%	12.57%	12.88%	12.84%	0.4 NR	AA
13.78%	12.85%	12.43%	12.74%	12.70%	0.4 NR	A
13.27%	12.38%	11.98%	12.27%	11.92%	0.4 NR	A
1.32%	1.36%	1.36%	1.39%	1.29%	0.4 NR	BBB
1.32%	1.36%	1.36%	1.39%	1.29%	0.4 NR	BBB
1.34%	1.37%	1.38%	1.40%	1.29%	0.4 NR	BBB
1.34%	1.37%	1.38%	1.40%	1.29%	0.4 NR	BBB
1.41%	1.45%	1.45%	1.48%	1.29%	0.4 NR	BBB
1.36%	1.39%	1.39%	1.42%	1.29%	0.4 NR	BBB
1.34%	1.37%	1.38%	1.40%	1.29%	0.4 NR	BBB
1.30%	1.34%	1.33%	1.35%	1.29%	0.4 NR	A
					0.4	
					0.4	
1.34%	1.37%	1.38%	1.40%	1.29%	0.4 NR	BBB
1.30%	1.34%	1.33%	1.35%	1.29%	0.4 NR	A
1.34%	1.37%	1.38%	1.40%	1.29%	0.4 NR	BBB
1.30%	1.34%	1.33%	1.35%	1.29%	0.4 NR	A
					0.4	
1.32%	1.36%	1.36%	1.39%	1.29%	0.4 NR	BBB
1.32%	1.36%	1.36%	1.39%	1.29%	NR	BBB
1.34%	1.37%	1.38%	1.40%	1.29%	0.4 NR	BBB
1.30%	1.34%	1.33%	1.35%	1.29%	0.4 NR	A
1.34%	1.37%	1.38%	1.40%	1.29%	0.4 NR	BBB
1.34%	1.37%	1.38%	1.40%	1.29%	0.4 NR	BBB
1.41%	1.45%	1.45%	1.48%	1.29%	0.4 NR	BBB
1.36%	1.39%	1.39%	1.42%	1.29%	0.4 NR	BBB
1.34%	1.37%	1.38%	1.40%	1.29%	0.4 NR	BBB
1.30%	1.34%	1.33%	1.35%	1.29%	0.4 NR	A
0.98%	0.013621195	0.014028523	0.0122394	0.0125111	0.4	BB
					0.4	
0.98%	1.36%	1.40%	1.22%	1.25%	0.4	A
					0.4	
					0.4	
0.98%	1.36%	1.40%	1.22%	1.25%	0.4	A
0.98%	1.36%	1.40%	1.22%	1.25%	0.4	BBB
					0.4	
9.05%	0.090105081	0.090105081	0.090105081	0.090105081	0.4 NR	NR
0.89%	0.98%	1.00%	0.90%	1.09%	0.38909091 BBB	BBB
0.86%	0.94%	0.96%	0.90%	1.09%	0.38909091 BBB	BBB
0.88%	0.009465864	0.00976199	0.009	0.01088442	0.4 AA	AA
0.92%	0.009760431	0.00976199	0.009	0.01088442	0.380000002 A	A
0.88%	0.95%	0.98%	0.90%	1.09%	0.4 AA	AA
0.92%	0.98%	0.98%	0.90%	1.09%	0.380000002 A	A
0.88%	0.009465864	0.00976199	0.009	0.01088442	0.4 AA	AA
0.87%	0.93%	0.98%	0.90%	1.09%	0.38909091 A	A
0.84%	0.90%	0.98%	0.90%	1.09%	0.38909091 A	A
0.92%	0.98%	0.98%	0.90%	1.09%	0.380000002 A	A
0.88%	0.95%	0.98%	0.90%	1.09%	0.4 AA	AA
0.88%	0.95%	0.98%	0.90%	1.09%	0.4 AA	AA
0.92%	1.00%	1.03%	0.90%	1.09%	0.38909091 BBB	BBB
0.88%	0.009515045	0.00989471	0.009	0.01088442	0.4 BBB	A
0.88%	0.95%	0.98%	0.90%	1.09%	0.4 AA	AA

BBB	BBB	BB	BB	BBB	BBB
A	A	BBB	BBB	A	A
AA	AA	A	A	AA	AA
A	A	BBB	BBB	A	A
BB	NR	BB	NR	NR	NR
BB	NR	BB	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	BBB	A	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	A	BBB	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
NR	NR	NR	BB	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	NR	NR	NR
A	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA

NR	NR	BB	A	5 Financials
NR	NR	BBB	A	5 Financials
NR	NR	A	A	5 Financials
NR	NR	BBB	A	5 Financials
			NR	Technology
			NR	Technology
			NR	Technology
			NR	2 Technology
			NR	2 Technology
BB	BB	BB	A	8 Basic Materials
BB	BB	BB	BB	8 Basic Materials
BBB	BBB	BBB	BB	3 Basic Materials
A	A	A	BBB	6 Basic Materials
BBB	BBB	BBB	BB	3 Basic Materials
A	A	A	BBB	6 Basic Materials
BBB	BBB	BBB	BBB	8 Basic Materials
BBB	BBB	BBB	BBB	8 Basic Materials
A	A	A	BBB	6 Basic Materials
A	A	A	BBB	6 Basic Materials
BB	BB	BB	BB	8 Basic Materials
BB	BB	BB	BB	8 Basic Materials
BBB	BBB	BBB	BB	3 Basic Materials
A	A	A	BBB	6 Basic Materials
BBB	BBB	BBB	BBB	8 Basic Materials
BBB	BBB	BBB	BBB	8 Basic Materials
BB	BB	NR	A	10 Financials
BB	BB	NR	A	10 Financials
A	A	NR	A	8 Financials
A	A	NR	A	8 Financials
BBB	BBB	NR	A	10 Financials
BBB	BBB	NR	A	10 Financials
A	A	NR	A	8 Financials
A	BBB	NR	A	8 Financials
			NR	Financials
			NR	Financials
A	A	NR	A	8 Financials
A	BBB	NR	A	8 Financials
A	A	NR	A	8 Financials
A	BBB	NR	A	8 Financials
			NR	Financials
BB	BB	NR	A	10 Financials
BB	BB	NR	A	10 Financials
A	A	NR	A	8 Financials
A	BBB	NR	A	8 Financials
A	A	NR	A	8 Financials
A	A	NR	A	8 Financials
BBB	BBB	NR	A	10 Financials
BBB	BBB	NR	A	10 Financials
A	A	NR	A	8 Financials
A	BBB	NR	A	8 Financials
NR	NR	NR	NR	4 Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
			NR	Consumer Goods
			NR	2 Consumer Goods
BBB	NR	NR	A	3 Consumer Services
A	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	11 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	11 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	11 Consumer Services
BB	NR	NR	AA	12 Consumer Services
BB	NR	NR	AA	12 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	11 Consumer Services
BB	NR	NR	AA	11 Consumer Services
BBB	NR	NR	A	3 Consumer Services
A	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	11 Consumer Services

N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States		A				
N.Amer	United States		A				
N.Amer	United States		A				
N.Amer	United States		A		Thin	DocAdj	Thin
N.Amer	United States		A		Thin	DocAdj	Thin
Europe	Finland	B	B	Thin	Entity Tier	Entity Tier	DocAdj
Europe	Finland	B	B	Thin	Entity Tier	Entity Tier	CcyGrp
Europe	Finland	B	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Finland	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	B	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Finland	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	B	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Finland	B	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Finland	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	B	B	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	B	B	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	B	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Finland	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	B	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Finland	B	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		Entity Tier	Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		CcyGrp	Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		CcyGrp	Thin	Thin
N.Amer	United States	AA	AA		DocAdj	Thin	Thin
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B	Thin	Thin	Thin	Thin
Europe	Germany	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	Germany	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

DocAdj	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
Thin	Entity Tier	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin

Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin

Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
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METFNLSGDMM	31-Jul-08 METFNL
METFNLTWDMM	31-Jul-08 METFNL
METFNLUSDCR	31-Jul-08 METFNL
METFNLUSDMM	31-Jul-08 METFNL
METFNLUSDMR	31-Jul-08 METFNL
METFNLUSDXR	31-Jul-08 METFNL
METGER-GerdauSAUSDCR	31-Jul-08 METGER-GerdauSA
METGER-GerdauSAUSDMR	31-Jul-08 METGER-GerdauSA
METGER-GerdauSAUSDXR	31-Jul-08 METGER-GerdauSA
METSOAUDCR	31-Jul-08 METSO
METSOAUDMM	31-Jul-08 METSO
METSOCADMM	31-Jul-08 METSO
METSOCHFCR	31-Jul-08 METSO
METSOCHFMM	31-Jul-08 METSO
METSOEURCR	31-Jul-08 METSO
METSOEURMM	31-Jul-08 METSO
METSOEURMR	31-Jul-08 METSO
METSOEURXR	31-Jul-08 METSO
METSOGBPMM	31-Jul-08 METSO
METSOJPYCR	31-Jul-08 METSO
METSOJPYMM	31-Jul-08 METSO
METSOUSDCR	31-Jul-08 METSO
METSOUSDMM	31-Jul-08 METSO
METSOUSDMR	31-Jul-08 METSO
METSOUSDXR	31-Jul-08 METSO
MEXAUDCR	31-Jul-08 MEX
MEXCADCR	31-Jul-08 MEX
MEXEURCR	31-Jul-08 MEX
MEXEURMM	31-Jul-08 MEX
MEXEURMR	31-Jul-08 MEX
MEXEURXR	31-Jul-08 MEX
MEXGBPCR	31-Jul-08 MEX
MEXGBPXR	31-Jul-08 MEX
MEXHKDCR	31-Jul-08 MEX
MEXJPYCR	31-Jul-08 MEX
MEXMXNCR	31-Jul-08 MEX
MEXSEKCR	31-Jul-08 MEX
MEXSGDCR	31-Jul-08 MEX
MEXTWDCR	31-Jul-08 MEX
MEXUSDCR	31-Jul-08 MEX
MEXUSDMM	31-Jul-08 MEX
MEXUSDMR	31-Jul-08 MEX
MEXUSDXR	31-Jul-08 MEX
MGAEURCR	31-Jul-08 MGA
MGAEURMR	31-Jul-08 MGA
MGAJPYMR	31-Jul-08 MGA
MGAUSDCR	31-Jul-08 MGA
MGAUSDMR	31-Jul-08 MGA
MGAUSDXR	31-Jul-08 MGA
MGAEURCR	31-Jul-08 MGA
MGAEURMR	31-Jul-08 MGA
MGAUSDCR	31-Jul-08 MGA
MGAUSDMR	31-Jul-08 MGA
MGFNEURCR	31-Jul-08 MGFN
MGFNRUBCR	31-Jul-08 MGFN
MGFNUSDCR	31-Jul-08 MGFN
MGFNUSDMM	31-Jul-08 MGFN
MGGEURMM	31-Jul-08 MGG
MGGEURMR	31-Jul-08 MGG
MGGEURXR	31-Jul-08 MGG
MGGGBPXR	31-Jul-08 MGG
MGGUSDMM	31-Jul-08 MGG
MGGUSDMR	31-Jul-08 MGG
MGGUSDXR	31-Jul-08 MGG
MGGAUDMR	31-Jul-08 MGG
MGGAUDXR	31-Jul-08 MGG
MGGCHFMR	31-Jul-08 MGG
MGGEURCR	31-Jul-08 MGG
MGGEURMM	31-Jul-08 MGG
MGGEURMR	31-Jul-08 MGG
MGGEURXR	31-Jul-08 MGG
MGGGBPMR	31-Jul-08 MGG
MGGGBPXR	31-Jul-08 MGG
MGGHKDMR	31-Jul-08 MGG

METRO AG	DI8CFE	SNRFOR	SGD
METRO AG	DI8CFE	SNRFOR	TWD
METRO AG	DI8CFE	SNRFOR	USD
METRO AG	DI8CFE	SNRFOR	USD
METRO AG	DI8CFE	SNRFOR	USD
METRO AG	DI8CFE	SNRFOR	USD
Gerdau SA	PRAEDW	SNRFOR	USD
Gerdau SA	PRAEDW	SNRFOR	USD
Gerdau SA	PRAEDW	SNRFOR	USD
Metso Corp	5EB8D8	SNRFOR	AUD
Metso Corp	5EB8D8	SNRFOR	AUD
Metso Corp	5EB8D8	SNRFOR	CAD
Metso Corp	5EB8D8	SNRFOR	CHF
Metso Corp	5EB8D8	SNRFOR	CHF
Metso Corp	5EB8D8	SNRFOR	EUR
Metso Corp	5EB8D8	SNRFOR	EUR
Metso Corp	5EB8D8	SNRFOR	EUR
Metso Corp	5EB8D8	SNRFOR	EUR
Metso Corp	5EB8D8	SNRFOR	GBP
Metso Corp	5EB8D8	SNRFOR	JPY
Metso Corp	5EB8D8	SNRFOR	JPY
Metso Corp	5EB8D8	SNRFOR	USD
Metso Corp	5EB8D8	SNRFOR	USD
Metso Corp	5EB8D8	SNRFOR	USD
Metso Corp	5EB8D8	SNRFOR	USD
Utd Mexican Sts	9A18EC	SNRFOR	AUD
Utd Mexican Sts	9A18EC	SNRFOR	CAD
Utd Mexican Sts	9A18EC	SNRFOR	EUR
Utd Mexican Sts	9A18EC	SNRFOR	EUR
Utd Mexican Sts	9A18EC	SNRFOR	EUR
Utd Mexican Sts	9A18EC	SNRFOR	EUR
Utd Mexican Sts	9A18EC	SNRFOR	GBP
Utd Mexican Sts	9A18EC	SNRFOR	GBP
Utd Mexican Sts	9A18EC	SNRFOR	HKD
Utd Mexican Sts	9A18EC	SNRFOR	JPY
Utd Mexican Sts	9A18EC	SNRFOR	MXN
Utd Mexican Sts	9A18EC	SNRFOR	SEK
Utd Mexican Sts	9A18EC	SNRFOR	SGD
Utd Mexican Sts	9A18EC	SNRFOR	TWD
Utd Mexican Sts	9A18EC	SNRFOR	USD
Utd Mexican Sts	9A18EC	SNRFOR	USD
Utd Mexican Sts	9A18EC	SNRFOR	USD
Utd Mexican Sts	9A18EC	SNRFOR	USD
MAGNA Intl INC	5AEB44	SNRFOR	EUR
MAGNA Intl INC	5AEB44	SNRFOR	EUR
MAGNA Intl INC	5AEB44	SNRFOR	JPY
MAGNA Intl INC	5AEB44	SNRFOR	USD
MAGNA Intl INC	5AEB44	SNRFOR	USD
MAGNA Intl INC	5AEB44	SNRFOR	USD
MAGNA Intl INC	5AEB44	SUBLT2	EUR
MAGNA Intl INC	5AEB44	SUBLT2	EUR
MAGNA Intl INC	5AEB44	SUBLT2	USD
MAGNA Intl INC	5AEB44	SUBLT2	USD
MegaFon SA	LR89BH	SNRFOR	EUR
MegaFon SA	LR89BH	SNRFOR	RUB
MegaFon SA	LR89BH	SNRFOR	USD
MegaFon SA	LR89BH	SNRFOR	USD
MGM MIRAGE	5A7BE8	SECDOM	EUR
MGM MIRAGE	5A7BE8	SECDOM	EUR
MGM MIRAGE	5A7BE8	SECDOM	EUR
MGM MIRAGE	5A7BE8	SECDOM	GBP
MGM MIRAGE	5A7BE8	SECDOM	USD
MGM MIRAGE	5A7BE8	SECDOM	USD
MGM MIRAGE	5A7BE8	SECDOM	USD
MGM MIRAGE	5A7BE8	SNRFOR	AUD
MGM MIRAGE	5A7BE8	SNRFOR	AUD
MGM MIRAGE	5A7BE8	SNRFOR	CHF
MGM MIRAGE	5A7BE8	SNRFOR	EUR
MGM MIRAGE	5A7BE8	SNRFOR	EUR
MGM MIRAGE	5A7BE8	SNRFOR	EUR
MGM MIRAGE	5A7BE8	SNRFOR	EUR
MGM MIRAGE	5A7BE8	SNRFOR	GBP
MGM MIRAGE	5A7BE8	SNRFOR	GBP
MGM MIRAGE	5A7BE8	SNRFOR	HKD

MM	Composite	0.34%	0.40%	0.53%	0.64%	0.73%	0.83%
MM	Composite	0.34%	0.40%	0.53%	0.64%	0.73%	0.83%
CR	Composite	0.003504569	0.004180318	0.005714654	0.006785672	0.007473937	0.008584809
MM	Composite	0.34%	0.40%	0.53%	0.64%	0.73%	0.83%
MR	Composite	0.33%	0.40%	0.53%	0.64%	0.72%	0.82%
XR	Composite						
CR	Composite	0.96%	1.28%	1.31%	1.85%	2.01%	2.24%
MR	Composite						
XR	Composite	0.96%	1.14%	1.20%	1.85%	1.85%	2.06%
CR	Composite	0.004458801	0.005029228	0.006829057	0.00831677	0.009791025	0.010987556
MM	Composite	0.45%	0.50%	0.68%	0.83%	0.98%	1.10%
MM	Composite	0.45%	0.51%	0.68%	0.83%	0.98%	1.09%
CR	Composite	0.46%	0.50%	0.69%	0.83%	0.99%	1.13%
MM	Composite	0.45%	0.51%	0.68%	0.83%	0.98%	1.09%
CR	Composite	0.004644584	0.004981842	0.006936392	0.008260784	0.009858421	0.011271667
MM	Composite	0.45%	0.51%	0.68%	0.83%	0.98%	1.09%
MR	Composite	0.44%	0.50%	0.67%	0.82%	0.97%	1.08%
XR	Composite	0.004249795	0.004741283	0.006489982	0.007888711	0.009304141	0.010391308
MM	Composite	0.45%	0.51%	0.68%	0.83%	0.98%	1.09%
CR	Composite	0.45%	0.50%	0.68%	0.83%	0.98%	1.10%
MM	Composite	0.004458801	0.005029228	0.006829057	0.00831677	0.009791025	0.010987556
CR	Composite	0.46%	0.50%	0.69%	0.83%	0.99%	1.13%
MM	Composite	0.004458801	0.005062595	0.006806651	0.008340699	0.009759802	0.0109325
MR	Composite	0.004412355	0.005009859	0.006738232	0.008190465	0.009660037	0.010788789
XR	Composite	0.42%	0.47%	0.65%	0.79%	0.93%	1.04%
CR	Composite	0.002438181	0.003175814	0.00527303	0.007190445	0.008816477	0.010455696
CR	Composite	0.002440548	0.003153773	0.005320785	0.007263886	0.008889953	0.010563717
CR	Composite	0.24%	0.32%	0.53%	0.73%	0.89%	1.06%
MM	Composite						
MR	Composite	0.23%	0.30%	0.50%	0.69%	0.84%	1.01%
XR	Composite						
CR	Composite	0.002440548	0.003153773	0.005320785	0.007263886	0.008889953	0.010563717
XR	Composite						
CR	Composite	0.24%	0.32%	0.53%	0.73%	0.89%	1.06%
CR	Composite	0.24%	0.32%	0.55%	0.74%	0.90%	1.06%
CR	Composite	0.24%	0.32%	0.53%	0.73%	0.89%	1.06%
CR	Composite	0.24%	0.32%	0.53%	0.73%	0.89%	1.06%
CR	Composite	0.24%	0.32%	0.53%	0.73%	0.89%	1.06%
CR	Composite	0.24%	0.32%	0.53%	0.73%	0.89%	1.06%
CR	Composite	0.24%	0.32%	0.53%	0.73%	0.89%	1.06%
MM	Composite						
MR	Composite	0.23%	0.30%	0.50%	0.69%	0.84%	1.01%
XR	Composite						
CR	Composite	0.38%	0.85%	0.56%	0.70%	0.94%	1.01%
MR	Composite	0.38%	0.81%	0.56%	0.70%	0.89%	0.96%
MR	Composite	0.38%	0.85%	0.56%	0.70%	0.89%	0.96%
CR	Composite	0.003828248	0.008484211	0.00560175	0.007040305	0.009404369	0.010107368
MR	Composite	0.38%	0.81%	0.56%	0.70%	0.89%	0.96%
XR	Composite	0.38%	0.78%	0.56%	0.70%	0.86%	0.92%
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	2.77%	3.05%	3.39%	3.32%	3.49%	3.64%
CR	Composite	2.77%	3.05%	3.39%	3.32%	3.49%	3.64%
CR	Composite	2.77%	3.05%	3.39%	3.32%	3.49%	3.64%
MM	Composite	2.77%	3.05%	3.39%	3.32%	3.49%	3.64%
MM	Composite						
MR	Composite						
XR	Composite	0.03994	0.03994	0.04774	0.05833	0.06525	0.06775
XR	Composite	3.99%	3.99%	4.77%	5.83%	6.53%	6.78%
MM	Composite						
MR	Composite	0.03994	0.03994	0.04774	0.05833	0.06525	0.06775
XR	Composite	3.99%	3.99%	4.77%	5.83%	6.53%	6.78%
MR	Composite	0.044662235	0.044662235	0.056840116	0.068204249	0.072070088	0.075374144
XR	Composite	4.47%	4.47%	5.68%	6.82%	7.21%	7.54%
MR	Composite						
CR	Composite	4.92%	4.83%	6.14%	7.36%	7.76%	8.14%
MM	Composite						
MR	Composite	4.67%	4.27%	5.76%	6.89%	7.24%	7.60%
XR	Composite	4.49%	4.55%	5.75%	6.87%	7.29%	7.57%
MR	Composite	4.67%	4.27%	5.76%	6.89%	7.24%	7.60%
XR	Composite	4.49%	4.55%	5.75%	6.87%	7.29%	7.57%
MR	Composite	4.67%	4.27%	5.76%	6.89%	7.24%	7.60%

0.88%	0.95%	0.98%	0.90%	1.09%	0.4	AA	AA
0.88%	0.95%	0.98%	0.90%	1.09%	0.4	AA	AA
0.92%	0.009760431	0.00976199	0.009	0.01088442	0.380000002	A	A
0.88%	0.95%	0.98%	0.90%	1.09%	0.4	AA	AA
0.87%	0.93%	0.98%	0.90%	1.09%	0.38909091	A	A
					0.38909091		
2.31%	2.39%	2.53%	2.57%	2.61%	0.4	NR	BBB
					0.4		
2.22%	2.42%	2.31%	2.35%	2.39%	0.4	NR	BB
1.16%	0.012368367	0.014712	0.01256152	0.013361481	0.391000001	BB	BBB
1.16%	1.24%	1.47%	1.26%	1.34%	0.391000001	BB	BBB
1.15%	1.23%	1.47%	1.26%	1.34%		A	AA
1.18%	1.26%	1.47%	1.31%	1.34%	0.391000001	BBB	A
1.15%	1.23%	1.47%	1.26%	1.34%	0.387142859	A	AA
1.18%	0.01257	0.014712	0.013084917	0.013361481	0.391000001	BBB	A
1.15%	1.23%	1.47%	1.26%	1.34%	0.387142859	A	AA
1.14%	1.22%	1.47%	1.24%	1.34%	0.391000001	BBB	A
1.10%	0.011708969	0.014712	0.011972699	0.013361481	0.391000001	BBB	A
1.15%	1.23%	1.47%	1.26%	1.34%	0.387142859	A	AA
1.16%	1.24%	1.47%	1.26%	1.34%	0.391000001	BB	BBB
1.16%	0.012368367	0.014712	0.01256152	0.013361481	0.391000001	BB	BBB
1.18%	1.26%	1.47%	1.31%	1.34%	0.391000001	BBB	A
1.15%	0.0122872	0.014712	0.01256152	0.013361481	0.387142859	A	AA
1.14%	0.012156853	0.014712	0.012430671	0.013361481	0.391000001	BBB	A
1.10%	1.17%	1.47%	1.20%	1.34%	0.391000001	BBB	A
1.18%	0.013021056	0.013289625	0.014525027	0.01446479	0.2625	BBB	BBB
1.19%	0.013164027	0.013837363	0.01452143	0.014579068	0.263636364	AA	AA
1.19%	1.32%	1.38%	1.45%	1.46%	0.263636364	AA	AA
					0.2625		
1.18%	1.29%	1.32%	1.39%	1.39%	0.2625	A	A
					0.2625		
1.19%	0.013164027	0.013837363	0.01452143	0.014579068	0.263636364	AA	AA
					0.2625		
1.19%	1.32%	1.38%	1.45%	1.46%	0.263636364	AA	AA
1.20%	1.33%	1.39%	1.45%	1.45%	0.2625	BBB	A
1.19%	1.32%	1.38%	1.45%	1.46%	0.263636364	AA	AA
1.19%	1.32%	1.38%	1.45%	1.46%	0.263636364	AA	AA
1.19%	1.32%	1.38%	1.45%	1.46%	0.263636364	AA	AA
1.19%	1.32%	1.38%	1.45%	1.46%	0.263636364	AA	AA
1.19%	1.32%	1.38%	1.45%	1.46%	0.263636364	AA	AA
					0.2625		
1.18%	1.29%	1.32%	1.39%	1.39%	0.2625	A	A
					0.2625		
1.08%	1.22%	1.59%	1.65%	0.89%	0.4	NR	CCC
1.08%	1.16%	1.59%	1.65%	0.89%	0.4	NR	B
1.08%	1.16%	1.59%	1.65%	0.89%	0.4	NR	CCC
1.08%	0.012168421	0.015875	0.0165	0.008901092	0.4	NR	CCC
1.08%	1.16%	1.59%	1.65%	0.89%	0.4	NR	B
1.08%	1.11%	1.59%	1.65%	0.89%	0.4	NR	CCC
					0.2		
					0.2		
					0.2		
					0.2		
3.76%	3.74%	3.74%	3.74%	3.74%	0.4	NR	NR
3.76%	3.74%	3.74%	3.74%	3.74%	0.4	NR	NR
3.76%	3.74%	3.74%	3.74%	3.74%	0.4	NR	NR
3.76%	3.74%	3.74%	3.74%	3.74%	0.4	NR	NR
					0.4		
					0.4		
6.81%	0.0684845	0.0684845	0.0684845	0.0684845	0.4		NR
6.81%	6.85%	6.85%	6.85%	6.85%	0.4		NR
					0.4		
6.81%	0.0684845	0.0684845	0.0684845	0.0684845	0.4		NR
6.81%	6.85%	6.85%	6.85%	6.85%	0.4		NR
7.63%	0.074144859	0.072822447	0.074416122	0.074053038	0.4	BB	BBB
7.35%	7.41%	7.28%	7.44%	7.41%	0.4	BB	BBB
					0.4		
8.09%	8.02%	7.90%	8.04%	8.09%	0.4	BBB	A
					0.4		
7.59%	7.40%	7.50%	7.43%	7.68%	0.4	BBB	A
7.51%	7.45%	7.33%	7.50%	7.47%	0.4	A	AA
7.59%	7.40%	7.50%	7.43%	7.68%	0.4	BBB	A
7.51%	7.45%	7.33%	7.50%	7.47%	0.4	A	AA
7.59%	7.40%	7.50%	7.43%	7.68%	0.4	BBB	A

AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AAA
AA	A	AA	AA	AA	AA
A	NR	A	A	A	A
BBB	NR	BBB	BBB	BBB	BB
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	AA	AA	A	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	AA	AA	A	A
NR	NR	BB	BBB	NR	B
NR	NR	BBB	A	NR	BB
NR	NR	B	BB	NR	CCC
NR	NR	BB	BBB	NR	B
NR	NR	BBB	A	NR	BB
NR	NR	BB	BBB	NR	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	BBB	A	BBB	A
A	A	BBB	A	BBB	A
AA	AA	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

BB	NR	NR	AA	11 Consumer Services
BB	NR	NR	AA	11 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	11 Consumer Services
BB	NR	NR	AA	12 Consumer Services
			NR	Consumer Services
A	A	A	A	4 Basic Materials
			NR	Basic Materials
BBB	BBB	BBB	A	4 Basic Materials
NR	BB	NR	AA	9 Industrials
NR	BB	NR	AA	9 Industrials
NR	A	NR	AA	8 Industrials
NR	BBB	NR	A	3 Industrials
NR	A	NR	AA	8 Industrials
NR	BBB	NR	A	3 Industrials
NR	A	NR	AA	8 Industrials
NR	BBB	NR	AA	9 Industrials
NR	BBB	NR	AA	9 Industrials
NR	A	NR	AA	8 Industrials
NR	BB	NR	AA	9 Industrials
NR	BB	NR	AA	9 Industrials
NR	BBB	NR	A	3 Industrials
NR	A	NR	AA	8 Industrials
NR	BBB	NR	AA	9 Industrials
NR	BBB	NR	AA	9 Industrials
A	BBB	BBB	A	5 Government
AA	A	AA	AA	12 Government
AA	A	AA	AA	12 Government
			NR	Government
A	A	A	AA	13 Government
			NR	Government
AA	A	AA	AA	12 Government
			NR	Government
AA	A	AA	AA	12 Government
A	BBB	BBB	A	5 Government
AA	A	AA	AA	12 Government
AA	A	AA	AA	12 Government
AA	A	AA	AA	12 Government
AA	A	AA	AA	12 Government
AA	A	AA	AA	12 Government
			NR	Government
A	A	A	AA	13 Government
			NR	Government
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
BBB	BBB	BBB	AA	13 Consumer Services
BBB	BBB	BBB	AA	13 Consumer Services
			NR	Consumer Services
A	A	A	AA	13 Consumer Services
			NR	Consumer Services
A	A	A	A	6 Consumer Services
A	A	A	AA	10 Consumer Services
A	A	A	A	6 Consumer Services
A	A	A	AA	10 Consumer Services
A	A	A	A	6 Consumer Services

Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A				
Lat.Amer	Brazil	BB	BBB	Thin	CcyGrp	CcyGrp	Thin
Lat.Amer	Brazil	BB	BBB				
Lat.Amer	Brazil	BB	BBB	Thin	DocAdj	DocAdj	Thin
Europe	Finland	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	A				
Lat.Amer	Mexico	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	A				
Lat.Amer	Mexico	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	A				
Lat.Amer	Mexico	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	A				
Lat.Amer	Mexico	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	A				
N.Amer	Canada	A	BBB	Thin	DocAdj	Thin	Thin
N.Amer	Canada	A	BBB	Thin	CcyGrp	Thin	Thin
N.Amer	Canada	A	BBB	Thin	Entity Tier	Thin	Thin
N.Amer	Canada	A	BBB	Thin	DocAdj	Thin	Thin
N.Amer	Canada	A	BBB	Thin	CcyGrp	Thin	Thin
N.Amer	Canada	A	BBB	Thin	DocAdj	Thin	Thin
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB				
Europe	Luxembourg	BB		Thin	Thin	Thin	Thin
Europe	Luxembourg	BB		Thin	Thin	Thin	Thin
Europe	Luxembourg	BB		Thin	Thin	Thin	Thin
Europe	Luxembourg	BB		Thin	Thin	Thin	Thin
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B		Thin	Thin	Thin
N.Amer	United States	BB	B		Thin	Thin	Thin
N.Amer	United States	BB	B				
N.Amer	United States	BB	B		Thin	Thin	Thin
N.Amer	United States	BB	B		Thin	Thin	Thin
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	Thin

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Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj

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MGGHKDXR	31-Jul-08 MGG
MGGILSXR	31-Jul-08 MGG
MGGJPYMR	31-Jul-08 MGG
MGGJPYXR	31-Jul-08 MGG
MGGNZDMR	31-Jul-08 MGG
MGGUSDCR	31-Jul-08 MGG
MGGUSDMM	31-Jul-08 MGG
MGGUSDMR	31-Jul-08 MGG
MGGUSDXR	31-Jul-08 MGG
MGGEURMM	31-Jul-08 MGG
MGGEURMR	31-Jul-08 MGG
MGGEURXR	31-Jul-08 MGG
MGGUSDMM	31-Jul-08 MGG
MGGUSDMR	31-Jul-08 MGG
MGGUSDXR	31-Jul-08 MGG
MGG-MirageResAUDMR	31-Jul-08 MGG-MirageRes
MGG-MirageResCHFMR	31-Jul-08 MGG-MirageRes
MGG-MirageResEURCR	31-Jul-08 MGG-MirageRes
MGG-MirageResEURMR	31-Jul-08 MGG-MirageRes
MGG-MirageResEURXR	31-Jul-08 MGG-MirageRes
MGG-MirageResJPYMR	31-Jul-08 MGG-MirageRes
MGG-MirageResNZDMR	31-Jul-08 MGG-MirageRes
MGG-MirageResUSDCR	31-Jul-08 MGG-MirageRes
MGG-MirageResUSDMR	31-Jul-08 MGG-MirageRes
MGG-MirageResUSDXR	31-Jul-08 MGG-MirageRes
MGICAUDCR	31-Jul-08 MGIC
MGICAUDMR	31-Jul-08 MGIC
MGICCADMR	31-Jul-08 MGIC
MGICCHFMR	31-Jul-08 MGIC
MGICEURCR	31-Jul-08 MGIC
MGICEURMM	31-Jul-08 MGIC
MGICEURMR	31-Jul-08 MGIC
MGICEURXR	31-Jul-08 MGIC
MGICGBPCR	31-Jul-08 MGIC
MGICGBPMR	31-Jul-08 MGIC
MGICHKDMR	31-Jul-08 MGIC
MGICJPYMR	31-Jul-08 MGIC
MGICNOKMR	31-Jul-08 MGIC
MGICSGDMR	31-Jul-08 MGIC
MGICTWDMR	31-Jul-08 MGIC
MGICUSDCR	31-Jul-08 MGIC
MGICUSDMM	31-Jul-08 MGIC
MGICUSDMR	31-Jul-08 MGIC
MGICUSDXR	31-Jul-08 MGIC
MGMUSDCR	31-Jul-08 MGM
MGMUSDMR	31-Jul-08 MGM
MGMUSDXR	31-Jul-08 MGM
MGMUSDCR	31-Jul-08 MGM
MGMUSDMR	31-Jul-08 MGM
MGMUSDXR	31-Jul-08 MGM
MHKAUDMR	31-Jul-08 MHK
MHKEURCR	31-Jul-08 MHK
MHKEURMR	31-Jul-08 MHK
MHKGBPMR	31-Jul-08 MHK
MHKJPYMR	31-Jul-08 MHK
MHKSGDMR	31-Jul-08 MHK
MHKTWDMR	31-Jul-08 MHK
MHKUSDCR	31-Jul-08 MHK
MHKUSDMR	31-Jul-08 MHK
MHKUSDXR	31-Jul-08 MHK
MHNDRAEURCR	31-Jul-08 MHNDRA
MHNDRAEURMM	31-Jul-08 MHNDRA
MHNDRAEURMR	31-Jul-08 MHNDRA
MHNDRAUSDCR	31-Jul-08 MHNDRA
MHNDRAUSDMM	31-Jul-08 MHNDRA
MHNDRAUSDMR	31-Jul-08 MHNDRA
MHNDRAUSDXR	31-Jul-08 MHNDRA
MHPEURCR	31-Jul-08 MHP
MHPEURMM	31-Jul-08 MHP
MHPEURMR	31-Jul-08 MHP
MHPUSDCR	31-Jul-08 MHP
MHPUSDMM	31-Jul-08 MHP
MHPUSDMR	31-Jul-08 MHP
MHPUSDXR	31-Jul-08 MHP

MGM MIRAGE	5A7BE8	SNRFOR	HKD
MGM MIRAGE	5A7BE8	SNRFOR	ILS
MGM MIRAGE	5A7BE8	SNRFOR	JPY
MGM MIRAGE	5A7BE8	SNRFOR	JPY
MGM MIRAGE	5A7BE8	SNRFOR	NZD
MGM MIRAGE	5A7BE8	SNRFOR	USD
MGM MIRAGE	5A7BE8	SNRFOR	USD
MGM MIRAGE	5A7BE8	SNRFOR	USD
MGM MIRAGE	5A7BE8	SNRFOR	USD
MGM MIRAGE	5A7BE8	SUBLT2	EUR
MGM MIRAGE	5A7BE8	SUBLT2	EUR
MGM MIRAGE	5A7BE8	SUBLT2	EUR
MGM MIRAGE	5A7BE8	SUBLT2	USD
MGM MIRAGE	5A7BE8	SUBLT2	USD
MGM MIRAGE	5A7BE8	SUBLT2	USD
Mirage Resorts Inc	664A8G	SNRFOR	AUD
Mirage Resorts Inc	664A8G	SNRFOR	CHF
Mirage Resorts Inc	664A8G	SNRFOR	EUR
Mirage Resorts Inc	664A8G	SNRFOR	EUR
Mirage Resorts Inc	664A8G	SNRFOR	EUR
Mirage Resorts Inc	664A8G	SNRFOR	JPY
Mirage Resorts Inc	664A8G	SNRFOR	NZD
Mirage Resorts Inc	664A8G	SNRFOR	USD
Mirage Resorts Inc	664A8G	SNRFOR	USD
Mirage Resorts Inc	664A8G	SNRFOR	USD
MGIC Invt Corp	5A7AC9	SNRFOR	AUD
MGIC Invt Corp	5A7AC9	SNRFOR	AUD
MGIC Invt Corp	5A7AC9	SNRFOR	CAD
MGIC Invt Corp	5A7AC9	SNRFOR	CHF
MGIC Invt Corp	5A7AC9	SNRFOR	EUR
MGIC Invt Corp	5A7AC9	SNRFOR	EUR
MGIC Invt Corp	5A7AC9	SNRFOR	EUR
MGIC Invt Corp	5A7AC9	SNRFOR	EUR
MGIC Invt Corp	5A7AC9	SNRFOR	GBP
MGIC Invt Corp	5A7AC9	SNRFOR	GBP
MGIC Invt Corp	5A7AC9	SNRFOR	HKD
MGIC Invt Corp	5A7AC9	SNRFOR	JPY
MGIC Invt Corp	5A7AC9	SNRFOR	NOK
MGIC Invt Corp	5A7AC9	SNRFOR	SGD
MGIC Invt Corp	5A7AC9	SNRFOR	TWD
MGIC Invt Corp	5A7AC9	SNRFOR	USD
MGIC Invt Corp	5A7AC9	SNRFOR	USD
MGIC Invt Corp	5A7AC9	SNRFOR	USD
MGIC Invt Corp	5A7AC9	SNRFOR	USD
Metro Goldwyn Mayer Inc	5EA771	SECDOM	USD
Metro Goldwyn Mayer Inc	5EA771	SECDOM	USD
Metro Goldwyn Mayer Inc	5EA771	SECDOM	USD
Metro Goldwyn Mayer Inc	5EA771	SNRFOR	USD
Metro Goldwyn Mayer Inc	5EA771	SNRFOR	USD
Metro Goldwyn Mayer Inc	5EA771	SNRFOR	USD
Mohawk Inds Inc	6G89A9	SNRFOR	AUD
Mohawk Inds Inc	6G89A9	SNRFOR	EUR
Mohawk Inds Inc	6G89A9	SNRFOR	EUR
Mohawk Inds Inc	6G89A9	SNRFOR	GBP
Mohawk Inds Inc	6G89A9	SNRFOR	JPY
Mohawk Inds Inc	6G89A9	SNRFOR	SGD
Mohawk Inds Inc	6G89A9	SNRFOR	TWD
Mohawk Inds Inc	6G89A9	SNRFOR	USD
Mohawk Inds Inc	6G89A9	SNRFOR	USD
Mohawk Inds Inc	6G89A9	SNRFOR	USD
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	EUR
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	EUR
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	EUR
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	USD
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	USD
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	USD
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	USD
McGraw Hill Cos Inc	5D86A9	SNRFOR	EUR
McGraw Hill Cos Inc	5D86A9	SNRFOR	EUR
McGraw Hill Cos Inc	5D86A9	SNRFOR	EUR
McGraw Hill Cos Inc	5D86A9	SNRFOR	USD
McGraw Hill Cos Inc	5D86A9	SNRFOR	USD
McGraw Hill Cos Inc	5D86A9	SNRFOR	USD
McGraw Hill Cos Inc	5D86A9	SNRFOR	USD

XR	Composite	4.49%	4.55%	5.75%	6.87%	7.29%	7.57%
XR	Composite	4.49%	4.55%	5.75%	6.87%	7.29%	7.57%
MR	Composite	4.51%	4.47%	5.68%	6.82%	7.21%	7.54%
XR	Composite	4.51%	4.47%	5.68%	6.82%	7.21%	7.54%
MR	Composite						
CR	Composite	4.92%	4.83%	6.14%	7.36%	7.76%	8.14%
MM	Composite						
MR	Composite	4.67%	4.27%	5.76%	6.89%	7.24%	7.60%
XR	Composite	4.49%	4.55%	5.75%	6.87%	7.29%	7.57%
MM	Composite						
MR	Composite	6.25%	5.22%	6.56%	5.83%	7.83%	8.63%
XR	Composite	6.01%	4.91%	6.31%	5.65%	8.15%	8.77%
MM	Composite						
MR	Composite	6.25%	5.22%	6.56%	5.83%	7.83%	8.63%
XR	Composite	6.01%	4.91%	6.31%	5.65%	8.15%	8.77%
MR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	14.52%	15.94%	13.22%	11.44%	10.17%	8.72%
MR	Composite	14.52%	15.10%	12.53%	10.85%	9.66%	8.72%
MR	Composite	14.50%	14.92%	12.34%	10.75%	9.57%	8.73%
MR	Composite	14.50%	14.92%	12.34%	10.75%	9.57%	8.73%
CR	Composite	15.27%	15.70%	13.15%	11.31%	10.09%	9.19%
MM	Composite	14.66%	15.08%	12.47%	10.86%	9.68%	8.82%
MR	Composite	14.50%	14.92%	12.34%	10.75%	9.57%	8.73%
XR	Composite						
CR	Composite	0.152662955	0.157048377	0.131498915	0.113149171	0.100854563	0.09188332
MR	Composite	14.50%	14.92%	12.34%	10.75%	9.57%	8.73%
MR	Composite	0.145007406	0.149150262	0.123373219	0.107488382	0.095731928	0.087289154
MR	Composite	0.145410293	0.154628872	0.125490643	0.107872769	0.095802967	0.087212097
MR	Composite	14.50%	14.92%	12.34%	10.75%	9.57%	8.73%
MR	Composite	14.50%	14.92%	12.34%	10.75%	9.57%	8.73%
MR	Composite	14.50%	14.92%	12.34%	10.75%	9.57%	8.73%
CR	Composite	15.27%	15.70%	13.15%	11.31%	10.09%	9.19%
MM	Composite						
MR	Composite	0.145007406	0.149150262	0.123373219	0.107488382	0.095731928	0.087289154
XR	Composite	13.97%	14.37%	12.03%	10.35%	9.23%	8.41%
CR	Composite	8.10%	8.10%	8.10%	8.10%	8.10%	8.10%
MR	Composite	8.10%	8.10%	8.10%	8.10%	8.10%	8.10%
XR	Composite	8.10%	8.10%	8.10%	8.10%	8.10%	8.10%
CR	Composite						
MR	Composite	2.75%	2.75%	2.75%	2.75%	2.75%	2.75%
XR	Composite	2.75%	2.75%	2.75%	2.75%	2.75%	2.75%
MR	Composite	2.09%	2.02%	2.23%	2.36%	2.46%	2.56%
CR	Composite	2.20%	2.14%	2.36%	2.50%	2.62%	2.71%
MR	Composite	2.09%	2.03%	2.24%	2.36%	2.48%	2.57%
MR	Composite	2.09%	2.03%	2.24%	2.36%	2.48%	2.57%
MR	Composite	2.09%	2.02%	2.23%	2.36%	2.46%	2.56%
MR	Composite	2.09%	2.03%	2.24%	2.36%	2.48%	2.57%
MR	Composite						
CR	Composite	2.20%	2.14%	2.36%	2.50%	2.62%	2.71%
MR	Composite	2.09%	2.03%	2.24%	2.36%	2.48%	2.57%
XR	Composite	2.01%	1.96%	2.16%	2.28%	2.40%	2.48%
CR	Composite	1.09%	1.09%	1.09%	1.58%	1.58%	1.83%
MM	Composite						
MR	Composite	1.09%	1.09%	1.09%	1.58%	1.58%	1.83%
CR	Composite	1.09%	1.09%	1.09%	1.58%	1.58%	1.83%
MM	Composite	0.010944174	0.010944174	0.010944174	0.015799604	0.015799604	0.018347104
MR	Composite	0.010944174	0.010944174	0.010944174	0.015799604	0.015799604	0.018347104
XR	Composite	1.09%	1.09%	1.09%	1.58%	1.58%	1.83%
CR	Composite	0.45%	0.45%	0.59%	0.90%	1.07%	1.20%
MM	Composite	0.44%	0.44%	0.59%	0.86%	1.03%	1.15%
MR	Composite	0.43%	0.43%	0.59%	0.85%	1.02%	1.14%
CR	Composite	0.004540526	0.004540526	0.0059055	0.008982456	0.010736842	0.012027018
MM	Composite	0.44%	0.44%	0.59%	0.86%	1.03%	1.15%
MR	Composite	0.43%	0.43%	0.59%	0.85%	1.02%	1.14%
XR	Composite	0.42%	0.42%	0.59%	0.82%	0.98%	1.10%

7.51%	7.45%	7.33%	7.50%	7.47%	0.4 A	AA
7.51%	7.45%	7.33%	7.50%	7.47%	0.4 A	AA
7.78%	7.41%	7.28%	7.44%	7.41%	0.4 BB	BBB
7.49%	7.41%	7.28%	7.44%	7.41%	0.4 BB	BBB
					0.4	
8.09%	8.02%	7.90%	8.04%	8.09%	0.4 BBB	A
					0.4	
7.59%	7.40%	7.50%	7.43%	7.68%	0.4 BBB	A
7.51%	7.45%	7.33%	7.50%	7.47%	0.4 A	AA
					0.2	
8.84%	8.97%	8.97%	7.15%	8.22%	0.2 BBB	A
8.73%	8.90%	8.90%	7.15%	7.92%	0.2 A	BBB
					0.2	
8.84%	8.97%	8.97%	7.15%	8.22%	0.2 BBB	A
8.73%	8.90%	8.90%	7.15%	7.92%	0.2 A	BBB
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
8.14%	6.55%	5.36%	6.55%	5.73%	0.351978788 BBB	BBB
7.73%	6.55%	5.36%	6.55%	5.73%	0.351978788 BBB	A
7.53%	6.52%	5.36%	6.54%	5.73%	0.349554545 AA	AA
7.53%	6.52%	5.36%	6.54%	5.73%	0.349554545 AA	AA
7.94%	6.86%	5.36%	6.88%	5.73%	0.351978788 A	A
7.62%	6.59%	5.36%	6.60%	5.73%	0.351978788 A	A
7.53%	6.52%	5.36%	6.54%	5.73%	0.349554545 AA	AA
					0.351978788	
7.94%	0.068600722	0.053588138	0.0687688	0.057315048	0.351978788 A	A
7.53%	6.52%	5.36%	6.54%	5.73%	0.349554545 AA	AA
7.53%	0.065170686	0.053588138	0.065429188	0.057315048	0.349554545 AA	AA
7.58%	0.065960088	0.053588138	0.064818925	0.060876165	0.351978788 A	A
7.53%	6.52%	5.36%	6.54%	5.73%	0.349554545 AA	AA
7.53%	6.52%	5.36%	6.54%	5.73%	0.349554545 AA	AA
7.53%	6.52%	5.36%	6.54%	5.73%	0.349554545 AA	AA
7.94%	6.86%	5.36%	6.88%	5.73%	0.351978788 A	A
					0.351978788	
7.53%	0.065170686	0.053588138	0.065429188	0.057315048	0.349554545 AA	AA
7.27%	6.28%	5.36%	6.29%	5.73%	0.351978788 A	A
8.10%	8.15%	8.15%	8.15%	8.15%	0.725	
8.10%	8.15%	8.15%	8.15%	8.15%	0.725	
8.10%	8.15%	8.15%	8.15%	8.15%	0.725	
					0.675	
2.75%	2.75%	2.75%	2.75%	2.75%	0.675	
2.75%	2.75%	2.75%	2.75%	2.75%	0.675	
2.56%	2.56%	2.56%	2.56%	2.56%	0.4 BB	BB
2.62%	2.49%	2.48%	2.55%	2.55%	0.4 BBB	BBB
2.48%	2.36%	2.36%	2.42%	2.42%	0.4 A	A
2.48%	2.36%	2.36%	2.42%	2.42%	0.4 A	A
2.47%	2.35%	2.36%	2.42%	2.39%	0.4 BB	BB
2.48%	2.36%	2.36%	2.42%	2.42%	0.4 A	A
					0.4	
2.62%	2.49%	2.48%	2.55%	2.55%	0.4 BBB	BBB
2.48%	2.36%	2.36%	2.42%	2.42%	0.4 A	A
2.39%	2.28%	2.27%	2.33%	2.33%	0.4 BBB	BBB
2.72%	2.72%	2.72%	2.72%	2.72%	0.4	
					0.4	
2.72%	2.72%	2.72%	2.72%	2.72%	0.4	
2.72%	2.72%	2.72%	2.72%	2.72%	0.4	
2.72%	2.72%	2.72%	2.72%	2.72%	0.4	
2.72%	2.72%	2.72%	2.72%	2.72%	0.4	
2.72%	2.72%	2.72%	2.72%	2.72%	0.4	
1.25%	1.31%	1.31%	1.31%	1.31%	0.373000001	BBB
1.20%	1.26%	1.26%	1.26%	1.26%	0.373000001	BBB
1.19%	1.25%	1.25%	1.25%	1.25%	0.373000001	A
1.25%	0.013144632	0.013144632	0.013144632	0.013144632	0.373000001	BBB
1.20%	1.26%	1.26%	1.26%	1.26%	0.373000001	BBB
1.19%	1.25%	1.25%	1.25%	1.25%	0.373000001	A
1.14%	1.20%	1.20%	1.20%	1.20%	0.373000001	BBB

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	BBB	A	BBB	A
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	A	BBB	BBB	BBB
BBB	A	BBB	A	A	A
BBB	BBB	A	BBB	BBB	BBB
BBB	A	BBB	A	A	A

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	BBB	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
				NR	NR
				NR	NR
				NR	NR
			NR		
			NR		
BB	BB	BB	BBB	BBB	BBB
BBB	BBB	BBB	A	A	A
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
BB	BB	BB	BBB	BBB	BBB
A	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	A
A	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	A
NR		NR	NR	NR	
NR		NR	NR	NR	
NR		NR	NR	NR	
NR		NR	NR	NR	
NR		NR	NR	NR	
NR		NR	NR	NR	
NR	BB	BB	BBB	BB	B
NR	BB	BB	BBB	BB	B
NR	BBB	BBB	A	BBB	BB
NR	BB	BB	BBB	BB	B
NR	BB	BB	BBB	BB	B
NR	BBB	BBB	A	BBB	BB
NR	BB	BB	BBB	BB	B

A	A	A	AA	10 Consumer Services
A	A	A	AA	10 Consumer Services
BBB	BBB	BBB	AA	13 Consumer Services
BBB	BBB	BBB	AA	13 Consumer Services
			NR	Consumer Services
A	A	A	AA	13 Consumer Services
			NR	Consumer Services
A	A	A	A	6 Consumer Services
A	A	A	AA	10 Consumer Services
			NR	Consumer Services
	NR	B	BB	5 Consumer Services
	NR	B	BB	3 Consumer Services
			NR	Consumer Services
	NR	B	BB	5 Consumer Services
	NR	B	BB	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	BB	BB	BBB	10 Financials
NR	BB	BB	BBB	10 Financials
NR	A	BB	A	10 Financials
NR	A	BB	A	10 Financials
NR	BBB	BB	A	10 Financials
NR	BBB	BB	A	10 Financials
NR	A	BB	A	10 Financials
			NR	Financials
NR	BBB	BB	A	10 Financials
NR	A	BB	A	10 Financials
NR	A	BB	A	10 Financials
NR	A	A	BBB	10 Financials
NR	A	BB	A	10 Financials
NR	A	BB	A	10 Financials
NR	A	BB	A	10 Financials
NR	BBB	BB	A	10 Financials
			NR	Financials
NR	A	BB	A	10 Financials
NR	BBB	BB	A	10 Financials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
BB	BB	BB	A	6 Consumer Goods
BBB	BBB	BBB	A	6 Consumer Goods
A	A	A	A	6 Consumer Goods
A	A	A	A	6 Consumer Goods
BB	BB	BB	A	6 Consumer Goods
A	A	A	A	6 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	A	6 Consumer Goods
A	A	A	A	6 Consumer Goods
BBB	BBB	BBB	A	6 Consumer Goods
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			BBB	6 Consumer Services
			BBB	6 Consumer Services
			BBB	6 Consumer Services
			BBB	6 Consumer Services
			BBB	6 Consumer Services
			BBB	6 Consumer Services
			BBB	6 Consumer Services

N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BBB	B	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States		BB				
N.Amer	United States		BB				
N.Amer	United States		BB				
N.Amer	United States		BB				
N.Amer	United States		BB				
N.Amer	United States		BB				
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
India	India		BBB			Thin	
India	India		BBB				
India	India		BBB			Thin	
India	India		BBB			Thin	
India	India		BBB			Thin	
India	India		BBB			Thin	
India	India		BBB			Thin	
N.Amer	United States	A	BBB		DocAdj	Thin	DocAdj
N.Amer	United States	A	BBB		DocAdj	Thin	DocAdj
N.Amer	United States	A	BBB		CcyGrp	Thin	CcyGrp
N.Amer	United States	A	BBB		DocAdj	Thin	DocAdj
N.Amer	United States	A	BBB		DocAdj	Thin	DocAdj
N.Amer	United States	A	BBB		CcyGrp	Thin	CcyGrp
N.Amer	United States	A	BBB		DocAdj	Thin	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj		Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj		Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	DocAdj

DocAdj	Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Entity Tier
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Entity Tier
		Thin	Thin			
		Thin	Thin			
		Thin	Thin			
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin				
Thin	Thin	Thin				
Thin	Thin	Thin				
Thin	Thin	Thin				
Thin	Thin	Thin				
Thin	Thin	Thin				
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			

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MIEURMR	31-Jul-08 MI
MIUSDMR	31-Jul-08 MI
MIUSDXR	31-Jul-08 MI
MICCUSDCR	31-Jul-08 MICC
MICCUSDMR	31-Jul-08 MICC
MICCUSDXR	31-Jul-08 MICC
MICH-CoFinMichAUDCR	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichAUDMM	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichCADMM	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichCHFCR	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichCHFMM	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichEURCR	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichEURMM	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichEURMR	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichEURXR	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichGBPMM	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichHKDMM	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichJPYCR	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichJPYMM	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichSEKMM	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichSGDMM	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichUSDCR	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichUSDMM	31-Jul-08 MICH-CoFinMich
MICH-CoFinMichUSDMR	31-Jul-08 MICH-CoFinMich
MICHLNAUDMM	31-Jul-08 MICHLN
MICHLNEURCR	31-Jul-08 MICHLN
MICHLNEURMM	31-Jul-08 MICHLN
MICHLNEURMR	31-Jul-08 MICHLN
MICHLNGBPMM	31-Jul-08 MICHLN
MICHLNJPYCR	31-Jul-08 MICHLN
MICHLNJPYMM	31-Jul-08 MICHLN
MICHLNJPYMR	31-Jul-08 MICHLN
MICHLNSGDMM	31-Jul-08 MICHLN
MICHLNUSDCR	31-Jul-08 MICHLN
MICHLNUSDMM	31-Jul-08 MICHLN
MICHLNUSDMR	31-Jul-08 MICHLN
MICHLNEURCR	31-Jul-08 MICHLN
MICHLNEURMM	31-Jul-08 MICHLN
MICHLNUSDMM	31-Jul-08 MICHLN
MIGROSCHFCR	31-Jul-08 MIGROS
MIGROSCHFMM	31-Jul-08 MIGROS
MIGROSCHFMR	31-Jul-08 MIGROS
MIGROSEURCR	31-Jul-08 MIGROS
MIGROSEURMM	31-Jul-08 MIGROS
MIGROSUSDCR	31-Jul-08 MIGROS
MIGROSUSDMM	31-Jul-08 MIGROS
MIGROSUSDMR	31-Jul-08 MIGROS
MIKEUSDMR	31-Jul-08 MIKE
MIKEUSDXR	31-Jul-08 MIKE
MIKEUSDCR	31-Jul-08 MIKE
MIKEUSDMR	31-Jul-08 MIKE
MIKEUSDXR	31-Jul-08 MIKE
MIKEUSDCR	31-Jul-08 MIKE
MIKEUSDXR	31-Jul-08 MIKE
MILANOEURCR	31-Jul-08 MILANO
MILANOEURMM	31-Jul-08 MILANO
MILANOEURMR	31-Jul-08 MILANO
MILANOUSDCR	31-Jul-08 MILANO
MILANOUSDMM	31-Jul-08 MILANO
MILANOUSDMR	31-Jul-08 MILANO
MILANOAUDMM	31-Jul-08 MILANO
MILANOCHFCR	31-Jul-08 MILANO
MILANOCHFMM	31-Jul-08 MILANO
MILANOEURCR	31-Jul-08 MILANO
MILANOEURMM	31-Jul-08 MILANO
MILANOEURMR	31-Jul-08 MILANO
MILANOJPYCR	31-Jul-08 MILANO
MILANOJPYMM	31-Jul-08 MILANO
MILANOUSDCR	31-Jul-08 MILANO
MILANOUSDMM	31-Jul-08 MILANO
MILANOUSDMR	31-Jul-08 MILANO
MINEBAJPYCR	31-Jul-08 MINEBA
MINEBAJPYMR	31-Jul-08 MINEBA
MINEBAJPYXR	31-Jul-08 MINEBA

Marshall & Ilsley Corp	5C89B7	SNRFOR	EUR
Marshall & Ilsley Corp	5C89B7	SNRFOR	USD
Marshall & Ilsley Corp	5C89B7	SNRFOR	USD
Millicom Intl Cellular SA	LR9BGN	SNRFOR	USD
Millicom Intl Cellular SA	LR9BGN	SNRFOR	USD
Millicom Intl Cellular SA	LR9BGN	SNRFOR	USD
CIE Fin Michelin	2C47IG	SNRFOR	AUD
CIE Fin Michelin	2C47IG	SNRFOR	AUD
CIE Fin Michelin	2C47IG	SNRFOR	CAD
CIE Fin Michelin	2C47IG	SNRFOR	CHF
CIE Fin Michelin	2C47IG	SNRFOR	CHF
CIE Fin Michelin	2C47IG	SNRFOR	EUR
CIE Fin Michelin	2C47IG	SNRFOR	EUR
CIE Fin Michelin	2C47IG	SNRFOR	EUR
CIE Fin Michelin	2C47IG	SNRFOR	EUR
CIE Fin Michelin	2C47IG	SNRFOR	GBP
CIE Fin Michelin	2C47IG	SNRFOR	HKD
CIE Fin Michelin	2C47IG	SNRFOR	JPY
CIE Fin Michelin	2C47IG	SNRFOR	JPY
CIE Fin Michelin	2C47IG	SNRFOR	SEK
CIE Fin Michelin	2C47IG	SNRFOR	SGD
CIE Fin Michelin	2C47IG	SNRFOR	USD
CIE Fin Michelin	2C47IG	SNRFOR	USD
CIE Fin Michelin	2C47IG	SNRFOR	USD
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	AUD
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	EUR
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	EUR
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	EUR
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	GBP
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	JPY
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	JPY
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	JPY
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	SGD
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	USD
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	USD
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	USD
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SUBLT2	EUR
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SUBLT2	EUR
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SUBLT2	USD
Migros Genossenschafts Bund	JO98CB	SNRFOR	CHF
Migros Genossenschafts Bund	JO98CB	SNRFOR	CHF
Migros Genossenschafts Bund	JO98CB	SNRFOR	CHF
Migros Genossenschafts Bund	JO98CB	SNRFOR	EUR
Migros Genossenschafts Bund	JO98CB	SNRFOR	EUR
Migros Genossenschafts Bund	JO98CB	SNRFOR	USD
Migros Genossenschafts Bund	JO98CB	SNRFOR	USD
Migros Genossenschafts Bund	JO98CB	SNRFOR	USD
Michaels Stores Inc	5ED48F	SECDOM	USD
Michaels Stores Inc	5ED48F	SECDOM	USD
Michaels Stores Inc	5ED48F	SNRFOR	USD
Michaels Stores Inc	5ED48F	SNRFOR	USD
Michaels Stores Inc	5ED48F	SNRFOR	USD
Michaels Stores Inc	5ED48F	SUBLT2	USD
Michaels Stores Inc	5ED48F	SUBLT2	USD
Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	EUR
Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	EUR
Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	EUR
Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	USD
Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	USD
Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	USD
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	AUD
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	CHF
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	CHF
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	EUR
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	EUR
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	EUR
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	JPY
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	JPY
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	USD
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	USD
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	USD
Minebea Co Ltd	6G2997	SNRFOR	JPY
Minebea Co Ltd	6G2997	SNRFOR	JPY
Minebea Co Ltd	6G2997	SNRFOR	JPY

MR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	2.26%	2.26%	2.34%	2.34%	2.51%	2.51%
XR	Composite	2.26%	2.26%	2.34%	2.34%	2.41%	2.41%
CR	Composite	0.89%	1.14%	1.50%	1.81%	2.03%	2.27%
MM	Composite	0.89%	1.14%	1.50%	1.81%	2.03%	2.27%
MM	Composite	0.86%	1.13%	1.48%	1.79%	2.04%	2.25%
CR	Composite	0.90%	1.17%	1.56%	1.87%	2.07%	2.36%
MM	Composite	0.86%	1.13%	1.48%	1.79%	2.04%	2.25%
CR	Composite	0.90%	1.17%	1.56%	1.87%	2.07%	2.36%
MM	Composite	0.86%	1.13%	1.48%	1.79%	2.04%	2.25%
MR	Composite	0.87%	1.11%	1.47%	1.77%	2.02%	2.23%
XR	Composite						
MM	Composite	0.86%	1.13%	1.48%	1.79%	2.04%	2.25%
MM	Composite	0.86%	1.13%	1.48%	1.79%	2.04%	2.25%
CR	Composite	0.89%	1.14%	1.50%	1.81%	2.03%	2.27%
MM	Composite	0.89%	1.14%	1.50%	1.81%	2.03%	2.27%
MM	Composite	0.86%	1.13%	1.48%	1.79%	2.04%	2.25%
MM	Composite	0.86%	1.13%	1.48%	1.79%	2.04%	2.25%
CR	Composite	0.90%	1.17%	1.56%	1.87%	2.07%	2.36%
MM	Composite	0.86%	1.13%	1.48%	1.79%	2.04%	2.25%
MR	Composite	0.87%	1.11%	1.47%	1.77%	2.02%	2.23%
MM	Composite	1.11%	1.12%	1.45%	1.74%	2.02%	2.23%
CR	Composite	1.11%	1.15%	1.50%	1.80%	2.08%	2.30%
MM	Composite	1.11%	1.11%	1.46%	1.74%	2.03%	2.25%
MR	Composite						
MM	Composite						
CR	Composite	1.11%	1.12%	1.45%	1.74%	2.02%	2.23%
MM	Composite	1.11%	1.12%	1.45%	1.74%	2.02%	2.23%
MR	Composite						
MM	Composite	1.11%	1.11%	1.46%	1.74%	2.03%	2.25%
CR	Composite	1.11%	1.15%	1.50%	1.80%	2.08%	2.30%
MM	Composite	1.11%	1.11%	1.46%	1.74%	2.03%	2.25%
MR	Composite	1.11%	1.10%	1.43%	1.71%	2.01%	2.22%
CR	Composite	0.76%	1.14%	1.45%	1.74%	1.92%	1.90%
MM	Composite	0.76%	1.14%	1.39%	1.67%	1.92%	1.90%
MM	Composite						
CR	Composite						
MM	Composite	0.0013	0.0013	0.00165	0.00195	0.00225	0.00285
MR	Composite						
CR	Composite	0.13%	0.13%	0.17%	0.19%	0.22%	0.29%
MM	Composite	0.13%	0.13%	0.17%	0.19%	0.22%	0.29%
CR	Composite						
MM	Composite						
MR	Composite						
MR	Composite	5.10%	5.10%	5.41%	5.78%	6.03%	6.43%
XR	Composite	5.10%	5.10%	5.41%	5.78%	6.03%	6.43%
CR	Composite	8.54%	7.83%	9.84%	7.76%	10.29%	7.70%
MR	Composite	8.11%	7.83%	9.35%	7.37%	10.29%	7.70%
XR	Composite	7.81%	7.83%	9.01%	7.10%	10.29%	7.70%
CR	Composite						
XR	Composite	13.59%	13.16%	14.05%	13.79%	13.68%	13.60%
CR	Composite	0.20%	0.27%	0.39%	0.47%	0.54%	0.60%
MM	Composite	0.19%	0.27%	0.38%	0.45%	0.51%	0.58%
MR	Composite						
CR	Composite	0.20%	0.27%	0.39%	0.47%	0.54%	0.60%
MM	Composite	0.19%	0.27%	0.38%	0.45%	0.51%	0.58%
MR	Composite	0.19%	0.27%	0.38%	0.46%	0.52%	0.58%
MM	Composite	0.33%	0.53%	0.63%	0.76%	0.86%	0.97%
CR	Composite	0.34%	0.55%	0.65%	0.79%	0.90%	1.01%
MM	Composite	0.32%	0.53%	0.62%	0.75%	0.86%	0.97%
CR	Composite	0.34%	0.55%	0.65%	0.79%	0.90%	1.01%
MM	Composite	0.32%	0.53%	0.62%	0.75%	0.86%	0.97%
MR	Composite						
CR	Composite	0.33%	0.53%	0.63%	0.76%	0.86%	0.97%
MM	Composite	0.33%	0.53%	0.63%	0.76%	0.86%	0.97%
CR	Composite	0.34%	0.55%	0.65%	0.79%	0.90%	1.01%
MM	Composite	0.32%	0.53%	0.62%	0.75%	0.86%	0.97%
MR	Composite	0.32%	0.53%	0.62%	0.75%	0.85%	0.96%
CR	Composite	0.22%	0.22%	0.27%	0.39%	0.45%	0.49%
MR	Composite						
XR	Composite	0.22%	0.22%	0.27%	0.39%	0.45%	0.37%

					0.400000002	
					0.400000002	
					0.400000002	
					0.4	
2.26%	2.26%	2.26%	2.26%	2.26%	0.4	NR
2.26%	2.26%	2.26%	2.26%	2.26%	0.4	NR
2.31%	2.39%	2.40%	2.44%	2.46%	0.391818183 BBB	BBB
2.31%	2.39%	2.40%	2.44%	2.46%	0.391818183 BBB	BBB
2.30%	2.36%	2.39%	2.43%	2.46%	0.4 AA	AA
2.43%	2.47%	2.49%	2.53%	2.56%	0.387142859 A	A
2.30%	2.36%	2.39%	2.43%	2.46%	0.4 AA	AA
2.43%	2.47%	2.49%	2.53%	2.56%	0.387142859 A	A
2.30%	2.36%	2.39%	2.43%	2.46%	0.4 AA	AA
2.28%	2.34%	2.37%	2.41%	2.43%	0.391818183 A	A
					0.391818183	
2.30%	2.36%	2.39%	2.43%	2.46%	0.4 AA	AA
2.30%	2.36%	2.39%	2.43%	2.46%	0.4 AA	AA
2.31%	2.39%	2.40%	2.44%	2.46%	0.391818183 BBB	BBB
2.31%	2.39%	2.40%	2.44%	2.46%	0.391818183 BBB	BBB
2.30%	2.36%	2.39%	2.43%	2.46%	0.4 AA	AA
2.30%	2.36%	2.39%	2.43%	2.46%	0.4 AA	AA
2.43%	2.47%	2.49%	2.53%	2.56%	0.387142859 A	A
2.30%	2.36%	2.39%	2.43%	2.46%	0.4 AA	AA
2.28%	2.34%	2.37%	2.41%	2.43%	0.391818183 A	A
2.30%	2.37%	2.37%	2.39%	2.44%	0.4 NR	BB
2.37%	2.45%	2.37%	2.39%	2.51%	0.4 NR	BBB
2.31%	2.39%	2.37%	2.39%	2.41%	0.4 NR	A
					0.4	
					0.4	
2.30%	2.37%	2.37%	2.39%	2.44%	0.4 NR	BB
2.30%	2.37%	2.37%	2.39%	2.44%	0.4 NR	BB
					0.4	
2.31%	2.39%	2.37%	2.39%	2.41%	0.4 NR	A
2.37%	2.45%	2.37%	2.39%	2.51%	0.4 NR	BBB
2.31%	2.39%	2.37%	2.39%	2.41%	0.4 NR	A
2.29%	2.37%	2.37%	2.39%	2.38%	0.4 NR	BBB
1.91%	1.92%	1.92%	1.92%	1.92%	0.0855 NR	NR
0.0191325	1.92%	1.92%	1.92%	1.92%	0.0855 NR	NR
					0.0855	
					0.4	
0.009075	0.009075	0.0056	0.0056	0.0056	0.4	NR
					0.4	
0.91%	0.91%	0.56%	0.56%	0.56%	0.4	NR
0.91%	0.91%	0.56%	0.56%	0.56%	0.4	NR
					0.4	
					0.4	
					0.4	
6.49%	6.78%	7.25%	7.25%	7.25%	0.675	NR
6.49%	6.78%	7.25%	7.25%	7.25%	0.675	NR
11.08%	7.73%	8.76%	8.12%	8.12%	0.4 B	NR
10.53%	7.73%	8.32%	8.12%	8.12%	0.4 B	NR
10.33%	7.73%	8.01%	8.12%	8.12%	0.4 BB	NR
					0.4	
13.26%	12.97%	12.97%	12.97%	11.88%	0.4 NR	NR
0.65%	0.67%	0.67%	0.62%	0.84%	0.4 B	A
0.60%	0.62%	0.67%	0.62%	0.84%	0.4 BB	A
					0.405555554	
0.65%	0.67%	0.67%	0.62%	0.84%	0.4 B	A
0.60%	0.62%	0.67%	0.62%	0.84%	0.4 BB	A
0.60%	0.61%	0.67%	0.62%	0.84%	0.405555554 B	A
1.01%	1.03%	1.05%	1.14%	1.18%	0.2 BB	BB
1.05%	1.06%	1.09%	1.18%	1.18%	0.2 BBB	BBB
1.00%	1.02%	1.05%	1.13%	1.18%	0.2 A	A
1.05%	1.06%	1.09%	1.18%	1.18%	0.2 BBB	BBB
1.00%	1.02%	1.05%	1.13%	1.18%	0.2 A	A
					0.2	
1.01%	1.03%	1.05%	1.14%	1.18%	0.2 BB	BB
1.01%	1.03%	1.05%	1.14%	1.18%	0.2 BB	BB
1.05%	1.06%	1.09%	1.18%	1.18%	0.2 BBB	BBB
1.00%	1.02%	1.05%	1.13%	1.18%	0.2 A	A
0.99%	1.01%	1.04%	1.12%	1.18%	0.2 BBB	BBB
0.63%	0.77%	0.77%	0.77%	0.77%	0.3	NR
					0.3	
0.63%	0.77%	0.77%	0.77%	0.77%	0.3	NR

	NR		B		NR
	NR		BB		NR
BBB	A	BBB	BBB	BBB	A
BBB	A	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	A
BBB	A	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	A	A	A
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BB	NR	NR	BB	NR
BB	BB	NR	NR	BB	NR
BBB	BBB	NR	NR	BB	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BB	NR	NR

			NR		Financials
			NR		Financials
			NR		Financials
			NR		Telecommunications
			NR	3	Telecommunications
			NR	3	Telecommunications
BB	BBB	BBB	AA	7	Consumer Goods
BB	BBB	BBB	AA	7	Consumer Goods
A	AA	AA	AA	7	Consumer Goods
BBB	A	A	A	3	Consumer Goods
A	AA	AA	AA	7	Consumer Goods
BBB	A	A	A	3	Consumer Goods
A	AA	AA	AA	7	Consumer Goods
BBB	A	A	AA	7	Consumer Goods
			NR		Consumer Goods
A	AA	AA	AA	7	Consumer Goods
A	AA	AA	AA	7	Consumer Goods
BB	BBB	BBB	AA	7	Consumer Goods
BB	BBB	BBB	AA	7	Consumer Goods
A	AA	AA	AA	7	Consumer Goods
A	AA	AA	AA	7	Consumer Goods
BBB	A	A	A	3	Consumer Goods
A	AA	AA	AA	7	Consumer Goods
BBB	A	A	AA	7	Consumer Goods
NR	NR	BB	A	4	Consumer Goods
NR	NR	BBB	A	4	Consumer Goods
NR	NR	BBB	A	3	Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
NR	NR	BB	A	4	Consumer Goods
NR	NR	BB	A	4	Consumer Goods
			NR		Consumer Goods
NR	NR	BBB	A	3	Consumer Goods
NR	NR	BBB	A	4	Consumer Goods
NR	NR	BBB	A	3	Consumer Goods
NR	NR	BBB	A	4	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR		Consumer Goods
			NR		Consumer Services
		NR	NR	2	Consumer Services
			NR		Consumer Services
		NR	NR	2	Consumer Services
		NR	NR	2	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
NR			NR	2	Consumer Services
NR			NR	2	Consumer Services
BB	NR	NR	NR	2	Consumer Services
BB	NR	NR	NR	2	Consumer Services
BBB	NR	NR	NR	2	Consumer Services
			NR		Consumer Services
		BB	NR	2	Consumer Services
NR	NR	NR	A	3	Financials
NR	NR	NR	A	8	Financials
			NR		Financials
NR	NR	NR	A	3	Financials
NR	NR	NR	A	8	Financials
NR	NR	NR	A	9	Financials
BB	BB	NR	A	11	Financials
BBB	BBB	NR	A	11	Financials
A	A	NR	A	11	Financials
BBB	BBB	NR	A	11	Financials
A	A	NR	A	11	Financials
			NR		Financials
BB	BB	NR	A	11	Financials
BB	BB	NR	A	11	Financials
BBB	BBB	NR	A	11	Financials
A	A	NR	A	11	Financials
BBB	BBB	NR	A	11	Financials
			NR	3	Industrials
			NR		Industrials
			NR	3	Industrials

N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
Europe	Luxembourg	BB					
Europe	Luxembourg	BB			Thin		Thin
Europe	Luxembourg	BB			Thin		Thin
Europe	Switzerland	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	BBB	BB				
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB				
Europe	France	BBB	BB				
Europe	France	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BB				
Europe	France	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BB	Thin	Thin	DocAdj	DocAdj
Europe	France	BBB	BB	Thin	Thin	DocAdj	DocAdj
Europe	France	BBB	BB				
Europe	Switzerland	A	AA				
Europe	Switzerland	A	AA		Thin	Thin	Thin
Europe	Switzerland	A	AA				
Europe	Switzerland	A	AA		Thin	Thin	Thin
Europe	Switzerland	A	AA		Thin	Thin	Thin
Europe	Switzerland	A	AA				
Europe	Switzerland	A	AA				
Europe	Switzerland	A	AA				
N.Amer	United States	BB	B		Thin	Thin	Thin
N.Amer	United States	BB	B		Thin	Thin	Thin
N.Amer	United States	B	B	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	B	B	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	Thin	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	Thin	Thin	Thin
Europe	Italy	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA				
Europe	Italy	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA				
Europe	Italy	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA		Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA		Thin	Thin	Thin

	DocAdj		Thin			
	CcyGrp		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	Thin	Thin	Thin			
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Thin	Thin	Thin	Thin	Thin		
Thin	Thin	DocAdj	Thin	DocAdj	Thin	Thin
Thin	Thin	DocAdj	Thin	DocAdj	Thin	Thin
Thin	Thin	CcyGrp	Thin	CcyGrp	Thin	Thin
Thin	Thin	Thin	Thin			CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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Thin	DocAdj	Thin	Thin			

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MINEBAUSDCR	31-Jul-08 MINEBA
MINEBAUSDMR	31-Jul-08 MINEBA
MINTUSDMR	31-Jul-08 MINT
MINTUSDXR	31-Jul-08 MINT
MIREURCR	31-Jul-08 MIR
MIREURMM	31-Jul-08 MIR
MIREURMR	31-Jul-08 MIR
MIREURXR	31-Jul-08 MIR
MIRUSDCR	31-Jul-08 MIR
MIRUSDMM	31-Jul-08 MIR
MIRUSDMR	31-Jul-08 MIR
MIRUSDXR	31-Jul-08 MIR
MIR-AmerGenLLCEURCR	31-Jul-08 MIR-AmerGenLLC
MIR-AmerGenLLCUSDCR	31-Jul-08 MIR-AmerGenLLC
MIR-AmerGenLLCUSDMR	31-Jul-08 MIR-AmerGenLLC
MIR-AmerGenLLCUSDXR	31-Jul-08 MIR-AmerGenLLC
MIR-NALLCUSDMR	31-Jul-08 MIR-NALLC
MIR-NALLCUSDXR	31-Jul-08 MIR-NALLC
MIR-NALLCEURMR	31-Jul-08 MIR-NALLC
MIR-NALLCEURXR	31-Jul-08 MIR-NALLC
MIR-NALLCUSDMR	31-Jul-08 MIR-NALLC
MIR-NALLCUSDXR	31-Jul-08 MIR-NALLC
MISCBHAUDCR	31-Jul-08 MISCBH
MISCBHAUDMR	31-Jul-08 MISCBH
MISCBHEURCR	31-Jul-08 MISCBH
MISCBHEURMM	31-Jul-08 MISCBH
MISCBHJPYCR	31-Jul-08 MISCBH
MISCBHJPYMR	31-Jul-08 MISCBH
MISCBHUSDCR	31-Jul-08 MISCBH
MISCBHUSDMM	31-Jul-08 MISCBH
MISCBHUSDMR	31-Jul-08 MISCBH
MITCHMEURCR	31-Jul-08 MITCHM
MITCHMJPYCR	31-Jul-08 MITCHM
MITCHMJPYMR	31-Jul-08 MITCHM
MITCHMJPYXR	31-Jul-08 MITCHM
MITCHMUSDCR	31-Jul-08 MITCHM
MITCHMUSDMR	31-Jul-08 MITCHM
MITCHMUSDXR	31-Jul-08 MITCHM
MITCOEURCR	31-Jul-08 MITCO
MITCOEURMM	31-Jul-08 MITCO
MITCOEURMR	31-Jul-08 MITCO
MITCOJPYCR	31-Jul-08 MITCO
MITCOJPYMR	31-Jul-08 MITCO
MITCOJPYXR	31-Jul-08 MITCO
MITCOUSDCR	31-Jul-08 MITCO
MITCOUSDMM	31-Jul-08 MITCO
MITCOUSDMR	31-Jul-08 MITCO
MITCOUSDXR	31-Jul-08 MITCO
MITELCEURCR	31-Jul-08 MITELC
MITELCEURMM	31-Jul-08 MITELC
MITELCJPYCR	31-Jul-08 MITELC
MITELCJPYMR	31-Jul-08 MITELC
MITELCJPYXR	31-Jul-08 MITELC
MITELCUSDCR	31-Jul-08 MITELC
MITELCUSDMR	31-Jul-08 MITELC
MITELCUSDXR	31-Jul-08 MITELC
MITELEJPYCR	31-Jul-08 MITELE
MITELEJPYXR	31-Jul-08 MITELE
MITELEUSDMR	31-Jul-08 MITELE
MITENGJPYCR	31-Jul-08 MITENG
MITENGJPYXR	31-Jul-08 MITENG
MITESTEURCR	31-Jul-08 MITEST
MITESTEURMM	31-Jul-08 MITEST
MITESTJPYCR	31-Jul-08 MITEST
MITESTJPYMR	31-Jul-08 MITEST
MITESTJPYXR	31-Jul-08 MITEST
MITESTUSDCR	31-Jul-08 MITEST
MITESTUSDMM	31-Jul-08 MITEST
MITESTUSDMR	31-Jul-08 MITEST
MITESTUSDXR	31-Jul-08 MITEST
MITGASJPYCR	31-Jul-08 MITGAS
MITGASJPYMR	31-Jul-08 MITGAS
MITGASJPYXR	31-Jul-08 MITGAS
MITHIEURCR	31-Jul-08 MITHI

Minebea Co Ltd	6G2997	SNRFOR	USD
Minebea Co Ltd	6G2997	SNRFOR	USD
Masonite Intl Corp	CH8BH3	SECDOM	USD
Masonite Intl Corp	CH8BH3	SECDOM	USD
Mirant Corp	664ADC	SNRFOR	EUR
Mirant Corp	664ADC	SNRFOR	EUR
Mirant Corp	664ADC	SNRFOR	EUR
Mirant Corp	664ADC	SNRFOR	EUR
Mirant Corp	664ADC	SNRFOR	USD
Mirant Corp	664ADC	SNRFOR	USD
Mirant Corp	664ADC	SNRFOR	USD
Mirant Corp	664ADC	SNRFOR	USD
Mirant Americas Generation LLC	664ADM	SNRFOR	EUR
Mirant Americas Generation LLC	664ADM	SNRFOR	USD
Mirant Americas Generation LLC	664ADM	SNRFOR	USD
Mirant Americas Generation LLC	664ADM	SNRFOR	USD
Mirant North America LLC	664ADN	SECDOM	USD
Mirant North America LLC	664ADN	SECDOM	USD
Mirant North America LLC	664ADN	SNRFOR	EUR
Mirant North America LLC	664ADN	SNRFOR	EUR
Mirant North America LLC	664ADN	SNRFOR	USD
Mirant North America LLC	664ADN	SNRFOR	USD
MISC BHD	YE688H	SNRFOR	AUD
MISC BHD	YE688H	SNRFOR	AUD
MISC BHD	YE688H	SNRFOR	EUR
MISC BHD	YE688H	SNRFOR	EUR
MISC BHD	YE688H	SNRFOR	JPY
MISC BHD	YE688H	SNRFOR	JPY
MISC BHD	YE688H	SNRFOR	USD
MISC BHD	YE688H	SNRFOR	USD
MISC BHD	YE688H	SNRFOR	USD
MITSUBISHI Chem Corp	666DD8	SNRFOR	EUR
MITSUBISHI Chem Corp	666DD8	SNRFOR	JPY
MITSUBISHI Chem Corp	666DD8	SNRFOR	JPY
MITSUBISHI Chem Corp	666DD8	SNRFOR	JPY
MITSUBISHI Chem Corp	666DD8	SNRFOR	USD
MITSUBISHI Chem Corp	666DD8	SNRFOR	USD
MITSUBISHI Chem Corp	666DD8	SNRFOR	USD
Mitsubishi Corp	666DDF	SNRFOR	EUR
Mitsubishi Corp	666DDF	SNRFOR	EUR
Mitsubishi Corp	666DDF	SNRFOR	EUR
Mitsubishi Corp	666DDF	SNRFOR	JPY
Mitsubishi Corp	666DDF	SNRFOR	JPY
Mitsubishi Corp	666DDF	SNRFOR	JPY
Mitsubishi Corp	666DDF	SNRFOR	USD
Mitsubishi Corp	666DDF	SNRFOR	USD
Mitsubishi Corp	666DDF	SNRFOR	USD
Mitsubishi Corp	666DDF	SNRFOR	USD
Mitsubishi Elec Corp	666DED	SNRFOR	EUR
Mitsubishi Elec Corp	666DED	SNRFOR	EUR
Mitsubishi Elec Corp	666DED	SNRFOR	JPY
Mitsubishi Elec Corp	666DED	SNRFOR	JPY
Mitsubishi Elec Corp	666DED	SNRFOR	JPY
Mitsubishi Elec Corp	666DED	SNRFOR	USD
Mitsubishi Elec Corp	666DED	SNRFOR	USD
Mitsubishi Elec Corp	666DED	SNRFOR	USD
Mitsumi Elec Co Ltd	JN99AA	SNRFOR	JPY
Mitsumi Elec Co Ltd	JN99AA	SNRFOR	JPY
Mitsumi Elec Co Ltd	JN99AA	SNRFOR	USD
Mitsui Engr & Shipbuilding Co Ltd	JN8BED	SNRFOR	JPY
Mitsui Engr & Shipbuilding Co Ltd	JN8BED	SNRFOR	JPY
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	EUR
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	EUR
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	JPY
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	JPY
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	JPY
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	USD
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	USD
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	USD
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	USD
Mitsubishi Gas Chem Co Inc	JN7CEE	SNRFOR	JPY
Mitsubishi Gas Chem Co Inc	JN7CEE	SNRFOR	JPY
Mitsubishi Gas Chem Co Inc	JN7CEE	SNRFOR	JPY
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	EUR

CR	Composite	0.0022255	0.0022255	0.002709	0.00385	0.004468703	0.004933333
MR	Composite	0.22%	0.22%	0.27%	0.39%	0.45%	0.49%
MR	Composite	6.38%	6.38%	6.38%	6.38%	6.10%	6.50%
XR	Composite	0.06375	0.06375	0.06375	0.06375	0.061	0.065
CR	Composite						
MM	Composite						
MR	Composite	2.17%	2.17%	2.75%	3.67%	4.25%	4.81%
XR	Composite						
CR	Composite	2.17%	2.17%	2.75%	3.67%	4.25%	4.81%
MM	Composite	2.17%	2.17%	2.75%	3.67%	4.25%	4.81%
MR	Composite	2.17%	2.17%	2.75%	3.67%	4.25%	4.81%
XR	Composite	2.17%	2.17%	2.75%	3.67%	4.25%	4.81%
CR	Composite						
CR	Composite						
MR	Composite						
XR	Composite	2.32%	2.32%	2.60%	3.06%	3.06%	3.06%
MR	Composite	1.96%	1.96%	1.96%	1.75%	2.84%	2.49%
XR	Composite	1.96%	1.96%	1.96%	1.75%	2.84%	2.49%
MR	Composite	2.25%	1.66%	2.30%	2.95%	3.46%	3.95%
XR	Composite	2.17%	1.60%	2.21%	3.04%	3.41%	3.83%
MR	Composite	2.25%	1.66%	2.30%	2.95%	3.46%	3.95%
XR	Composite	2.17%	1.60%	2.21%	3.04%	3.41%	3.83%
CR	Composite	0.43%	0.58%	0.70%	0.85%	0.96%	1.09%
MR	Composite	0.43%	0.58%	0.70%	0.85%	0.96%	1.09%
CR	Composite	0.004286277	0.00576224	0.007003243	0.008475287	0.009569091	0.010925576
MM	Composite						
CR	Composite	0.004286277	0.005761641	0.007003243	0.008494037	0.009657108	0.010963672
MR	Composite	0.43%	0.58%	0.70%	0.85%	0.92%	1.04%
CR	Composite	0.43%	0.58%	0.70%	0.85%	0.96%	1.09%
MM	Composite						
MR	Composite	0.43%	0.55%	0.67%	0.81%	0.91%	1.04%
CR	Composite	0.28%	0.42%	0.48%	0.52%	0.60%	0.67%
CR	Composite	0.00278	0.004170246	0.004908912	0.005243157	0.006178885	0.006792634
MR	Composite						
XR	Composite	0.28%	0.31%	0.37%	0.40%	0.46%	0.51%
CR	Composite	0.28%	0.42%	0.48%	0.52%	0.60%	0.67%
MR	Composite						
XR	Composite						
CR	Composite	0.10%	0.12%	0.16%	0.22%	0.23%	0.27%
MM	Composite						
MR	Composite	0.10%	0.11%	0.16%	0.20%	0.22%	0.26%
CR	Composite	0.11%	0.12%	0.16%	0.22%	0.26%	0.27%
MR	Composite	0.0010811	0.001246835	0.00155	0.002234835	0.002486889	0.002770242
XR	Composite	0.09%	0.10%	0.16%	0.20%	0.20%	0.25%
CR	Composite	0.001026	0.001197758	0.00155	0.002210685	0.002270175	0.002689479
MM	Composite						
MR	Composite	0.001026	0.001137871	0.00155	0.002037632	0.002156667	0.002561433
XR	Composite						
CR	Composite	0.16%	0.18%	0.22%	0.22%	0.27%	0.30%
MM	Composite						
CR	Composite	0.16%	0.18%	0.22%	0.23%	0.27%	0.30%
MR	Composite						
XR	Composite	0.12%	0.13%	0.16%	0.20%	0.21%	0.28%
CR	Composite	0.16%	0.18%	0.22%	0.22%	0.27%	0.30%
MR	Composite	0.00160521	0.001773333	0.002160167	0.002114089	0.002534035	0.002837052
XR	Composite						
CR	Composite	0.14%	0.14%	0.14%	0.19%	0.24%	0.30%
XR	Composite	0.001425	0.001425	0.001425	0.00185	0.002375	0.003
MR	Composite						
CR	Composite	0.003768661	0.003464765	0.003902343	0.004321885	0.00517723	0.005775057
XR	Composite	0.38%	0.35%	0.29%	0.32%	0.39%	0.43%
CR	Composite	0.16%	0.26%	0.29%	0.34%	0.41%	0.46%
MM	Composite						
CR	Composite	0.16%	0.22%	0.28%	0.34%	0.40%	0.45%
MR	Composite	0.00163	0.002092874	0.002685731	0.003229378	0.003833739	0.004248891
XR	Composite	0.00163	0.001652269	0.002120314	0.002549509	0.003026636	0.003354387
CR	Composite	0.00163	0.002597	0.0028801	0.003404232	0.00414575	0.004558
MM	Composite	0.16%	0.25%	0.28%	0.33%	0.40%	0.44%
MR	Composite						
XR	Composite						
CR	Composite	0.35%	0.35%	0.35%	0.35%	0.35%	0.35%
MR	Composite						
XR	Composite	0.003544905	0.003544905	0.003544905	0.003544905	0.003544905	0.003544905
CR	Composite	0.00403485	0.00403485	0.00403485	0.00403485	0.00403485	0.00403485

0.63%	0.007725	0.007725	0.007725	0.007725	0.3	NR
0.63%	0.77%	0.77%	0.77%	0.77%	0.3	NR
7.45%	7.45%	7.45%	7.45%	7.45%	0.675	
7.45%	7.45%	7.45%	7.45%	7.45%	0.675	
					0.375	
					0.375	
4.97%	5.13%	5.13%	5.13%	5.13%	0.375	NR
					0.375	
4.97%	5.13%	5.13%	5.13%	5.13%	0.375	NR
4.97%	5.13%	5.13%	5.13%	5.13%	0.375	NR
4.97%	5.13%	5.13%	5.13%	5.13%	0.375	NR
4.97%	5.13%	5.13%	5.13%	5.13%	0.375	NR
					0.35	
					0.35	
					0.35	
3.06%	3.06%	3.06%	3.06%	3.06%	0.35	NR
2.48%	2.48%	2.48%	2.48%	2.48%	0.675	
2.48%	2.48%	2.48%	2.48%	2.48%	0.675	
4.00%	4.12%	4.24%	4.24%	4.21%	0.4 BBB	A
3.93%	4.01%	4.24%	4.24%	4.06%	0.4 BBB	AA
4.00%	4.12%	4.24%	4.24%	4.21%	0.4 BBB	A
3.93%	4.01%	4.24%	4.24%	4.06%	0.4 BBB	AA
1.16%	1.25%	1.28%	1.41%	1.33%	0.4 NR	BBB
1.16%	1.25%	1.28%	1.41%	1.33%	0.4 NR	BBB
1.16%	0.012524107	0.012796653	0.014087	0.01333	0.4 NR	AA
					0.4	
1.17%	0.012673411	0.01276332	0.014087	0.01333	0.4 NR	BBB
1.11%	1.20%	1.28%	1.41%	1.33%	0.4 NR	BBB
1.16%	1.25%	1.28%	1.41%	1.33%	0.4 NR	AA
					0.4	
1.10%	1.19%	1.22%	1.41%	1.33%	0.4 NR	A
0.72%	0.76%	1.04%	1.01%	1.13%	0.4 NR	BB
0.73%	0.007807164	0.01037545	0.010075267	0.01127385	0.4 NR	A
					0.4	
0.55%	0.59%	1.04%	1.01%	1.13%	0.4 NR	BBB
0.007152087	0.76%	1.04%	1.01%	1.13%	0.4 NR	BB
					0.4	
					0.4	
0.30%	0.33%	0.34%	0.78%	0.36%	0.333333332 BB	A
					0.344444444	
0.29%	0.33%	0.34%	0.78%	0.36%	0.344444444 BB	BBB
0.30%	0.34%	0.34%	0.78%	0.36%	0.328571428 BBB	A
0.31%	0.003517533	0.0034	0.007753167	0.00355	0.344444444 BBB	BBB
0.24%	0.28%	0.34%	0.78%	0.36%	0.344444444 BBB	BBB
0.30%	0.003346667	0.0034	0.007753167	0.00355	0.333333332 BB	A
					0.344444444	
0.29%	0.0032845	0.0034	0.007753167	0.00355	0.344444444 BB	BBB
					0.344444444	
0.35%	0.40%	0.47%	0.42%	0.41%	0.347500001 BB	BB
					0.35125	
0.34%	0.42%	0.47%	0.42%	0.41%	0.358000001 A	A
					0.35125	
0.26%	0.33%	0.47%	0.42%	0.41%	0.35125 BBB	BBB
0.35%	0.40%	0.47%	0.42%	0.41%	0.347500001 BB	BB
0.33%	0.003845871	0.004705	0.004182067	0.00414625	0.35125 BB	BB
					0.35125	
0.38%	0.60%	0.60%	0.60%	0.60%	0.3	
0.38%	0.006025396	0.006025396	0.006025396	0.006025396	0.3	
					0.3	
0.69%	0.008489396	0.008489396	0.008489396	0.008489396	0.35 NR	NR
0.69%	0.85%	0.85%	0.85%	0.85%	0.35 NR	NR
0.50%	0.58%	0.67%	0.68%	0.72%	0.400000002 NR	A
					0.342857144	
0.49%	0.56%	0.67%	0.67%	0.72%	0.3 NR	A
0.47%	0.00535679	0.0067	0.006676333	0.00715	0.342857144 NR	BBB
0.37%	0.004229044	0.0067	0.006676333	0.00715	0.342857144 NR	BBB
0.50%	0.005790403	0.0067	0.006779667	0.00715	0.400000002 NR	A
0.48%	0.56%	0.67%	0.65%	0.72%	0.342857144 NR	BBB
					0.342857144	
					0.342857144	
0.35%	0.35%	0.35%	0.35%	0.35%	0.275	
					0.275	
0.003544905	0.003544905	0.003544905	0.003544905	0.003544905	0.275	
0.00403485	0.00403485	0.00403485	0.00403485	0.00403485	0.4 BB	BB

NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
	NR	NR	NR	NR	
	NR	NR	NR	NR	
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR				
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
NR	AA	BBB	AA	A	A
NR	A	BBB	A	BBB	BBB
NR	AA	BBB	AA	A	A
NR	A	BBB	A	BBB	BBB
NR	A	BBB	A	BBB	BBB
NR	AA	BBB	AA	A	A
NR	A	BBB	A	BBB	BBB
BBB	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	AA	AA
A	A	A	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	A	A	A	AA	AA
BBB	BBB	BBB	BBB	A	A
			NR		
			NR		
BB	BBB	BBB	BBB	BBB	BBB

			NR	3 Industrials
			NR	3 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
NR	NR	BBB	BBB	8 Utilities
NR	NR	BBB	BBB	6 Utilities
NR	NR	BBB	BBB	8 Utilities
NR	NR	BBB	BBB	6 Utilities
BB	NR	NR	AA	15 Industrials
BB	NR	NR	AA	15 Industrials
A	NR	NR	AA	14 Industrials
			NR	Industrials
BB	NR	NR	A	3 Industrials
BB	NR	NR	A	3 Industrials
A	NR	NR	AA	14 Industrials
			NR	Industrials
BBB	NR	NR	AA	15 Industrials
NR	NR	NR	A	7 Basic Materials
NR	NR	NR	A	7 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	7 Basic Materials
NR	NR	NR	A	7 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	BBB	6 Industrials
			NR	Industrials
NR	NR	NR	BBB	7 Industrials
NR	NR	NR	BBB	8 Industrials
NR	NR	NR	BBB	9 Industrials
NR	NR	NR	BBB	5 Industrials
NR	NR	NR	BBB	6 Industrials
			NR	Industrials
NR	NR	NR	BBB	7 Industrials
			NR	Industrials
NR	NR	NR	A	4 Industrials
			NR	Industrials
NR	NR	NR	A	8 Industrials
			NR	Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	3 Industrials
			NR	3 Industrials
NR	A	NR	A	5 Financials
			NR	Financials
NR	BB	NR	A	7 Financials
NR	BB	NR	A	8 Financials
NR	BB	NR	A	8 Financials
NR	A	NR	A	5 Financials
NR	BBB	NR	A	5 Financials
			NR	Financials
			NR	Financials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
BB	BB	BB	A	9 Industrials

Asia	Japan	BBB	AA		Thin	Thin	Thin
Asia	Japan	BBB	AA		Thin	Thin	Thin
N.Amer	Canada	B					Thin
N.Amer	Canada	B					Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	BB	BB			Thin	Thin
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	A				
Asia	Malaysia	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	A				
Asia	Malaysia	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	A	AA	Entity Tier	CcyGrp	Thin	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Entity Tier	DocAdj	Thin	DocAdj
Asia	Japan	A	AA	DocAdj	CcyGrp	Thin	CcyGrp
Asia	Japan	A	AA	DocAdj	DocAdj	Thin	DocAdj
Asia	Japan	A	AA	DocAdj	DocAdj	Thin	CcyGrp
Asia	Japan	A	AA	Entity Tier	CcyGrp	Thin	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Entity Tier	DocAdj	Thin	DocAdj
Asia	Japan	A	AA				
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
Asia	Japan	A	AA				
Asia	Japan		AA			Thin	Thin
Asia	Japan		AA			Thin	Thin
Asia	Japan		AA				
Asia	Japan		A	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan		A	Thin	Thin	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	BB	A				
Asia	Japan	BB	A				
Asia	Japan	BB	A				
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Thin	Entity Tier	Thin	Thin			
Thin	Entity Tier	Thin	Thin			
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Thin	Thin	Thin				
Thin	Thin	Thin				
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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MITHIEURMM	31-Jul-08 MITHI
MITHIEURMR	31-Jul-08 MITHI
MITHIJPYCR	31-Jul-08 MITHI
MITHIJPYMR	31-Jul-08 MITHI
MITHIJPYXR	31-Jul-08 MITHI
MITHIUSDCR	31-Jul-08 MITHI
MITHIUSDMM	31-Jul-08 MITHI
MITHIUSDMR	31-Jul-08 MITHI
MITHIUSDXR	31-Jul-08 MITHI
MITMATAUDCR	31-Jul-08 MITMAT
MITMATEURMR	31-Jul-08 MITMAT
MITMATJPYCR	31-Jul-08 MITMAT
MITMATJPYMR	31-Jul-08 MITMAT
MITMATJPYXR	31-Jul-08 MITMAT
MITMATUSDCR	31-Jul-08 MITMAT
MITMATUSDMR	31-Jul-08 MITMAT
MITMOTEURCR	31-Jul-08 MITMOT
MITMOTEURMM	31-Jul-08 MITMOT
MITMOTJPYCR	31-Jul-08 MITMOT
MITMOTJPYMR	31-Jul-08 MITMOT
MITMOTJPYXR	31-Jul-08 MITMOT
MITMOTUSDCR	31-Jul-08 MITMOT
MITMOTUSDMM	31-Jul-08 MITMOT
MITMOTUSDXR	31-Jul-08 MITMOT
MITPAPJPYCR	31-Jul-08 MITPAP
MITPAPJPYXR	31-Jul-08 MITPAP
MITPAPUSDCR	31-Jul-08 MITPAP
MITRAYJPYCR	31-Jul-08 MITRAY
MITRAYJPYXR	31-Jul-08 MITRAY
MITSCOAUDCR	31-Jul-08 MITSCO
MITSCOCHFCR	31-Jul-08 MITSCO
MITSCOEURCR	31-Jul-08 MITSCO
MITSCOEURMM	31-Jul-08 MITSCO
MITSCOEURMR	31-Jul-08 MITSCO
MITSCOEURXR	31-Jul-08 MITSCO
MITSCOJPYCR	31-Jul-08 MITSCO
MITSCOJPYMR	31-Jul-08 MITSCO
MITSCOJPYXR	31-Jul-08 MITSCO
MITSCOUSDCR	31-Jul-08 MITSCO
MITSCOUSDMM	31-Jul-08 MITSCO
MITSCOUSDMR	31-Jul-08 MITSCO
MITSMIJPYCR	31-Jul-08 MITSMI
MITSMIJPYMR	31-Jul-08 MITSMI
MITSMIJPYXR	31-Jul-08 MITSMI
MITSOLJPYCR	31-Jul-08 MITSOL
MITSOLJPYMR	31-Jul-08 MITSOL
MITSOLJPYXR	31-Jul-08 MITSOL
MITSOLUSDCR	31-Jul-08 MITSOL
MITSREEURCR	31-Jul-08 MITSRE
MITSREEURMR	31-Jul-08 MITSRE
MITSREJPYCR	31-Jul-08 MITSRE
MITSREJPYMR	31-Jul-08 MITSRE
MITSREJPYXR	31-Jul-08 MITSRE
MITSREUSDCR	31-Jul-08 MITSRE
MITSREUSDMR	31-Jul-08 MITSRE
MITSTB-ChuMitTBEURCR	31-Jul-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBEURMM	31-Jul-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBEURXR	31-Jul-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBJPYCR	31-Jul-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBJPYXR	31-Jul-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBUSDCR	31-Jul-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBUSDMM	31-Jul-08 MITSTB-ChuMitTB
MITSUKJPYCR	31-Jul-08 MITSUK
MITSUKJPYXR	31-Jul-08 MITSUK
MITSWTEURCR	31-Jul-08 MITSWT
MITSWTEURMM	31-Jul-08 MITSWT
MITSWTJPYCR	31-Jul-08 MITSWT
MITSWTJPYMR	31-Jul-08 MITSWT
MITSWTJPYXR	31-Jul-08 MITSWT
MITSWTUSDCR	31-Jul-08 MITSWT
MITSWTUSDMM	31-Jul-08 MITSWT
MITSWTUSDMR	31-Jul-08 MITSWT
MITTOAEURCR	31-Jul-08 MITTOA
MITTOAEURMR	31-Jul-08 MITTOA

Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	EUR
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	EUR
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	JPY
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	JPY
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	JPY
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	USD
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	USD
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	USD
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	USD
Mitsubishi Matls Corp	JN8426	SNRFOR	AUD
Mitsubishi Matls Corp	JN8426	SNRFOR	EUR
Mitsubishi Matls Corp	JN8426	SNRFOR	JPY
Mitsubishi Matls Corp	JN8426	SNRFOR	JPY
Mitsubishi Matls Corp	JN8426	SNRFOR	JPY
Mitsubishi Matls Corp	JN8426	SNRFOR	USD
Mitsubishi Matls Corp	JN8426	SNRFOR	USD
Mitsubishi Mtrs Corp	JN8544	SNRFOR	EUR
Mitsubishi Mtrs Corp	JN8544	SNRFOR	EUR
Mitsubishi Mtrs Corp	JN8544	SNRFOR	JPY
Mitsubishi Mtrs Corp	JN8544	SNRFOR	JPY
Mitsubishi Mtrs Corp	JN8544	SNRFOR	JPY
Mitsubishi Mtrs Corp	JN8544	SNRFOR	USD
Mitsubishi Mtrs Corp	JN8544	SNRFOR	USD
Mitsubishi Mtrs Corp	JN8544	SNRFOR	USD
Mitsubishi Paper Mls Ltd	JN8638	SNRFOR	JPY
Mitsubishi Paper Mls Ltd	JN8638	SNRFOR	JPY
Mitsubishi Paper Mls Ltd	JN8638	SNRFOR	USD
Mitsubishi Rayon Co Ltd	JN87BH	SNRFOR	JPY
Mitsubishi Rayon Co Ltd	JN87BH	SNRFOR	JPY
Mitsui & Co Ltd	666EA9	SNRFOR	AUD
Mitsui & Co Ltd	666EA9	SNRFOR	CHF
Mitsui & Co Ltd	666EA9	SNRFOR	EUR
Mitsui & Co Ltd	666EA9	SNRFOR	EUR
Mitsui & Co Ltd	666EA9	SNRFOR	EUR
Mitsui & Co Ltd	666EA9	SNRFOR	EUR
Mitsui & Co Ltd	666EA9	SNRFOR	JPY
Mitsui & Co Ltd	666EA9	SNRFOR	JPY
Mitsui & Co Ltd	666EA9	SNRFOR	JPY
Mitsui & Co Ltd	666EA9	SNRFOR	USD
Mitsui & Co Ltd	666EA9	SNRFOR	USD
Mitsui & Co Ltd	666EA9	SNRFOR	USD
Mitsui Mng & Smlt Co Ltd	JN8DDC	SNRFOR	JPY
Mitsui Mng & Smlt Co Ltd	JN8DDC	SNRFOR	JPY
Mitsui Mng & Smlt Co Ltd	JN8DDC	SNRFOR	JPY
Mitsui OSK Lines Ltd	JN9514	SNRFOR	JPY
Mitsui OSK Lines Ltd	JN9514	SNRFOR	JPY
Mitsui OSK Lines Ltd	JN9514	SNRFOR	JPY
Mitsui OSK Lines Ltd	JN9514	SNRFOR	USD
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	EUR
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	EUR
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	JPY
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	JPY
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	JPY
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	USD
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	USD
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	EUR
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	EUR
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	EUR
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	JPY
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	JPY
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	USD
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	USD
Mitsukoshi Ltd	JN98AF	SNRFOR	JPY
Mitsukoshi Ltd	JN98AF	SNRFOR	JPY
Mitsubishi Logistics Corp	JN89B7	SNRFOR	EUR
Mitsubishi Logistics Corp	JN89B7	SNRFOR	EUR
Mitsubishi Logistics Corp	JN89B7	SNRFOR	JPY
Mitsubishi Logistics Corp	JN89B7	SNRFOR	JPY
Mitsubishi Logistics Corp	JN89B7	SNRFOR	JPY
Mitsubishi Logistics Corp	JN89B7	SNRFOR	USD
Mitsubishi Logistics Corp	JN89B7	SNRFOR	USD
Mitsubishi Logistics Corp	JN89B7	SNRFOR	USD
Mitsui Chems Inc	JN8ACR	SNRFOR	EUR
Mitsui Chems Inc	JN8ACR	SNRFOR	EUR

MM	Composite						
MR	Composite	0.16%	0.18%	0.27%	0.31%	0.37%	0.40%
CR	Composite	0.16%	0.18%	0.27%	0.31%	0.37%	0.41%
MR	Composite	0.15%	0.17%	0.25%	0.30%	0.36%	0.40%
XR	Composite	0.00120975	0.00138	0.001995188	0.002353667	0.003398623	0.003791764
CR	Composite	0.00164975	0.001843803	0.0027082	0.003133234	0.003651572	0.00403485
MM	Composite						
MR	Composite	0.16%	0.18%	0.27%	0.31%	0.37%	0.40%
XR	Composite						
CR	Composite	0.46%	0.54%	0.69%	0.73%	0.85%	0.93%
MR	Composite	0.46%	0.54%	0.69%	0.73%	0.85%	0.93%
CR	Composite	0.00449125	0.005345	0.007065126	0.007457454	0.008620795	0.009463859
MR	Composite						
XR	Composite	0.34%	0.45%	0.55%	0.58%	0.67%	0.73%
CR	Composite	0.0046258	0.005443428	0.006920174	0.007327998	0.008496203	0.009328523
MR	Composite						
CR	Composite	0.018055	0.018055	0.018055	0.02257	0.026335	0.029900213
MM	Composite						
CR	Composite	0.018055	0.018055	0.018055	0.02257	0.026335	0.029900213
MR	Composite						
XR	Composite	1.81%	1.81%	1.81%	2.26%	2.63%	2.99%
CR	Composite						
MM	Composite						
XR	Composite						
CR	Composite	0.77%	0.77%	0.86%	0.91%	1.00%	1.07%
XR	Composite	0.007710538	0.007710538	0.008577343	0.009062491	0.009997047	0.010697861
CR	Composite						
CR	Composite	0.13%	0.13%	0.18%	0.18%	0.30%	0.30%
XR	Composite	0.10%	0.10%	0.18%	0.18%	0.30%	0.30%
CR	Composite	0.001261466	0.001261466	0.002212056	0.002087527	0.00240091	0.002739977
CR	Composite	0.001349695	0.001349695	0.002217	0.002227652	0.002568236	0.002890015
CR	Composite	0.001349695	0.001349695	0.002217	0.002227652	0.002568236	0.002890015
MM	Composite						
MR	Composite						
XR	Composite	0.001298655	0.001012271	0.00166275	0.001602809	0.00187252	0.0021511
CR	Composite	0.001665931	0.001264226	0.002185	0.002140294	0.002470087	0.002715366
MR	Composite						
XR	Composite	0.001249448	0.000965642	0.00163875	0.001856661	0.00215165	0.002084611
CR	Composite	0.001731539	0.001349695	0.002217	0.002227652	0.002568236	0.002890015
MM	Composite						
MR	Composite	0.001644963	0.00128221	0.00210615	0.002030225	0.002371859	0.002724726
CR	Composite	0.002766801	0.002766801	0.00366998	0.003796301	0.00444	0.0056125
MR	Composite	0.26%	0.26%	0.35%	0.36%	0.44%	0.56%
XR	Composite	0.002075101	0.002075101	0.002752485	0.002847226	0.00444	0.0056125
CR	Composite	0.001325	0.00135	0.001719242	0.001966667	0.0022329	0.00275
MR	Composite						
XR	Composite	0.001325	0.00135	0.001323807	0.001966667	0.001708675	0.0020625
CR	Composite	0.13%	0.14%	0.17%	0.20%	0.22%	0.27%
CR	Composite	0.29%	0.30%	0.37%	0.45%	0.48%	0.54%
MR	Composite	0.29%	0.30%	0.35%	0.43%	0.46%	0.51%
CR	Composite	0.33%	0.29%	0.37%	0.44%	0.49%	0.55%
MR	Composite						
XR	Composite	0.24%	0.22%	0.28%	0.33%	0.36%	0.41%
CR	Composite	0.29%	0.30%	0.37%	0.45%	0.48%	0.54%
MR	Composite	0.29%	0.30%	0.35%	0.43%	0.46%	0.51%
CR	Composite						
MM	Composite						
XR	Composite	0.48%	0.53%	0.66%	0.63%	0.78%	0.77%
CR	Composite	0.48%	0.53%	0.66%	0.63%	0.78%	0.77%
XR	Composite	0.48%	0.53%	0.66%	0.63%	0.78%	0.77%
CR	Composite	0.004783333	0.005261667	0.006625167	0.006346667	0.007827167	0.007683333
MM	Composite						
CR	Composite	0.10%	0.18%	0.22%	0.22%	0.25%	0.29%
XR	Composite	0.00095	0.00175	0.0022	0.0022	0.002545	0.002875
CR	Composite						
MM	Composite						
CR	Composite	0.08%	0.13%	0.16%	0.18%	0.21%	0.23%
MR	Composite	0.0008425	0.001197572	0.001463774	0.00175382	0.002080937	0.00232425
XR	Composite	0.08%	0.09%	0.12%	0.18%	0.21%	0.23%
CR	Composite	0.08%	0.12%	0.14%	0.18%	0.21%	0.23%
MM	Composite						
MR	Composite						
CR	Composite	0.19%	0.24%	0.31%	0.35%	0.41%	0.46%
MR	Composite	0.19%	0.24%	0.31%	0.35%	0.41%	0.46%

					0.340625	
0.004592756	0.53%	0.59%	0.62%	0.65%	0.340625 BB	BB
0.46%	0.54%	0.59%	0.62%	0.65%	0.2875 A	A
0.45%	0.52%	0.58%	0.61%	0.64%	0.340625 BBB	BBB
0.35%	0.004114854	0.004567292	0.0048105	0.005032958	0.340625 BBB	BBB
0.46%	0.005314643	0.005890833	0.006205667	0.006492833	0.4 BB	BB
					0.340625	
0.46%	0.53%	0.59%	0.62%	0.65%	0.340625 BB	BB
					0.340625	
0.98%	1.07%	1.29%	1.21%	1.39%	0.37 BB	BBB
0.98%	1.07%	1.29%	1.21%	1.39%	BB	BBB
1.01%	0.011129957	0.01290355	0.01207175	0.013925	0.35 A	A
					0.37	
0.77%	0.85%	1.29%	1.21%	1.39%	0.37 BBB	BBB
0.98%	0.010730459	0.01290355	0.01207175	0.013925	0.37 BB	BBB
					0.37	
4.19%	0.048475	0.034695195	0.030502254	0.036210227	0.275	
					0.275	
4.19%	0.048475	0.034695195	0.030502254	0.036210227	0.275	
					0.275	
4.19%	4.85%	3.47%	3.05%	3.62%	0.275	
					0.275	
					0.275	
					0.275	
1.07%	1.07%	1.07%	1.07%	1.07%	0.35	NR
0.010697861	0.010697861	0.010697861	0.010697861	0.010697861	0.35	NR
					0.35	
0.30%	0.30%	0.30%	0.30%	0.30%	0.25	BB
0.30%	0.30%	0.30%	0.30%	0.30%	0.25	B
0.33%	0.004511225	0.003732222	0.004180167	0.004275	0.35125 BB	BBB
0.34%	0.004532974	0.003732222	0.004180167	0.004275	0.36 A	A
0.34%	0.004532974	0.003732222	0.004180167	0.004275	0.36 A	A
					0.35125	
					0.35125	
0.25%	0.003399731	0.003732222	0.004180167	0.004275	0.35125 BBB	BBB
0.33%	0.004445258	0.00369	0.004180167	0.004275	0.35 A	AA
					0.35125	
0.25%	0.003333944	0.0027675	0.004180167	0.004275	0.35125 BBB	A
0.34%	0.004532974	0.003732222	0.004180167	0.004275	0.36 A	A
					0.35125	
0.32%	0.004306325	0.003732222	0.004180167	0.004275	0.35125 BBB	BBB
0.0056125	0.0056125	0.0056125	0.0056125	0.0056125	0.3	A
0.56%	0.56%	0.56%	0.56%	0.56%	0.264	BBB
0.0056125	0.0056125	0.0056125	0.0056125	0.0056125	0.264	BBB
0.27%	0.0037	0.00335	0.00323	0.005645	0.369999999 NR	NR
					0.369999999	
0.27%	0.0037	0.00335	0.00323	0.005645	0.369999999 NR	NR
0.27%	0.37%	0.34%	0.32%	0.56%	0.349999998 NR	NR
0.60%	0.68%	0.72%	0.81%	0.77%	0.4 BB	BB
0.57%	0.68%	0.72%	0.81%	0.77%	0.355555555 BB	BB
0.62%	0.68%	0.72%	0.81%	0.77%	0.349999999 BB	A
					0.355555555	
0.46%	0.51%	0.72%	0.81%	0.77%	0.355555555 BB	BBB
0.60%	0.68%	0.72%	0.81%	0.77%	0.4 BB	BB
0.57%	0.68%	0.72%	0.81%	0.77%	0.355555555 BB	BB
					0.075	
					0.075	
0.90%	1.01%	1.01%	1.01%	1.01%	0.075 NR	NR
0.90%	1.01%	1.01%	1.01%	1.01%	0.075 NR	NR
0.90%	1.01%	1.01%	1.01%	1.01%	0.075 NR	NR
0.90%	0.0101	0.0101	0.0101	0.0101	0.075 NR	NR
					0.075	
0.29%	0.29%	0.29%	0.29%	0.29%	0.35 NR	NR
0.002875	0.002875	0.002875	0.002875	0.002875	0.35 NR	NR
					0.300000004	
					0.300000004	
0.25%	0.25%	0.25%	0.25%	0.73%	0.300000004 NR	A
0.25%	0.25%	0.25%	0.25%	0.007321975	0.300000004 NR	BBB
0.25%	0.25%	0.25%	0.25%	0.73%	0.300000004 NR	BBB
0.25%	0.25%	0.25%	0.25%	0.73%	0.300000004 NR	BB
					0.300000004	
					0.300000004	
0.51%	0.57%	0.79%	0.79%	0.93%	0.324999999 NR	BB
0.51%	0.57%	0.79%	0.79%	0.93%	0.324999999 NR	BB

BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BB	BB
BB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BB	BBB	BBB	BBB	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR		NR		
	NR		NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	AA	A	AA
A	A	A	AA	A	AA
BBB	A	BBB	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	A	A	AA	A	AA
BBB	A	BBB	A	A	A
BB	A	NR	NR		
BB	BBB	NR	NR		
BB	BBB	NR	NR		
BBB	CCC	BBB	BBB	NR	NR
BB	CCC	BB	BB	NR	NR
B	CCC	B	CCC	NR	NR
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
A	NR	NR	NR	NR	
BBB	NR	NR	NR	NR	
BBB	NR	NR	NR	NR	
BB	NR	NR	NR	NR	
BB	BBB	BB	BBB	BB	BB
BB	BBB	BB	BBB	BB	BB

			NR	Industrials
BB	BB	BB	A	9 Industrials
A	A	A	A	9 Industrials
BBB	BBB	BBB	A	9 Industrials
BBB	BBB	BBB	A	3 Industrials
BB	BB	BB	A	9 Industrials
			NR	Industrials
BB	BB	BB	A	9 Industrials
			NR	Industrials
NR	NR	NR	A	7 Basic Materials
NR	NR	NR	A	7 Basic Materials
NR	NR	NR	A	7 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	7 Basic Materials
NR	NR	NR	A	7 Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
BB	NR	NR	BB	10 Industrials
BB	NR	NR	BBB	6 Industrials
BB	NR	NR	BBB	6 Industrials
			NR	Industrials
			NR	Industrials
BB	NR	NR	BBB	7 Industrials
A	NR	NR	BBB	9 Industrials
			NR	Industrials
BBB	NR	NR	BBB	9 Industrials
BB	NR	NR	BBB	6 Industrials
			NR	Industrials
BB	NR	NR	BBB	7 Industrials
			A	2 Basic Materials
			A	2 Basic Materials
			A	2 Basic Materials
NR	NR	NR	NR	4 Industrials
			NR	Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	5 Industrials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	BBB	6 Financials
			NR	Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Industrials
			NR	Industrials
		NR	NR	2 Industrials
		NR	NR	2 Industrials
		NR	NR	2 Industrials
		NR	NR	2 Industrials
			NR	Industrials
			NR	Industrials
NR		NR	A	6 Basic Materials
NR		NR	A	6 Basic Materials

Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	BBB				
Asia	Japan	BB	BB			Thin	Thin
Asia	Japan	BB	BB				
Asia	Japan	BB	BB			Thin	Thin
Asia	Japan	BB	BB				
Asia	Japan	BB	BB			Thin	Thin
Asia	Japan	BB	BB				
Asia	Japan	BB	BB				
Asia	Japan	BB	BB				
Asia	Japan		BBB		Thin	Thin	Thin
Asia	Japan		BBB		Thin	Thin	Thin
Asia	Japan		BBB				
Asia	Japan	BBB	A		CcyGrp		Thin
Asia	Japan	BBB	A		DocAdj		Thin
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A		CcyGrp	DocAdj	CcyGrp
Asia	Japan	BBB	A		DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A		DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Thin	CcyGrp	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	DocAdj	Entity Tier
Asia	Japan	BBB	AA	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Asia	Japan	A					
Asia	Japan	A					
Asia	Japan	A	BBB	Thin	Thin	Thin	Thin
Asia	Japan	A	BBB	Thin	Thin	Thin	Thin
Asia	Japan	A	BBB	Thin	Thin	Thin	Thin
Asia	Japan	A	BBB	Thin	Thin	Thin	Thin
Asia	Japan	A					
Asia	Japan	BB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	Thin
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	Thin
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	Thin
Asia	Japan	BBB	AA	Thin	Entity Tier	Entity Tier	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
Thin	Thin					
Thin	Thin					
Thin	Thin					
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
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MITTOAJPYCR	31-Jul-08 MITTOA
MITTOAJPYMR	31-Jul-08 MITTOA
MITTOAJPYXR	31-Jul-08 MITTOA
MITTOAUSDCR	31-Jul-08 MITTOA
MITTOAUSDMR	31-Jul-08 MITTOA
MIZUFINEURCR	31-Jul-08 MIZUFIN
MIZUFINJPYCR	31-Jul-08 MIZUFIN
MIZUFINUSDCR	31-Jul-08 MIZUFIN
MIZUFINUSDMR	31-Jul-08 MIZUFIN
MIZUFINUSDXR	31-Jul-08 MIZUFIN
MIZUFINEURCR	31-Jul-08 MIZUFIN
MIZUFINJPYCR	31-Jul-08 MIZUFIN
MIZUFINJPYXR	31-Jul-08 MIZUFIN
MIZUFINUSDCR	31-Jul-08 MIZUFIN
MIZUFINUSDMR	31-Jul-08 MIZUFIN
MIZUFINUSDXR	31-Jul-08 MIZUFIN
MIZUHO-BankAUDCR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankEURCR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankEURMM	31-Jul-08 MIZUHO-Bank
MIZUHO-BankEURMR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankJPYCR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankJPYMR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankJPYXR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankUSDCR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankUSDMM	31-Jul-08 MIZUHO-Bank
MIZUHO-BankUSDMR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankEURCR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankEURMM	31-Jul-08 MIZUHO-Bank
MIZUHO-BankEURMR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankJPYCR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankJPYXR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankUSDCR	31-Jul-08 MIZUHO-Bank
MIZUHO-BankUSDMM	31-Jul-08 MIZUHO-Bank
MIZUHO-BankUSDMR	31-Jul-08 MIZUHO-Bank
MIZUHO-CorpBankAUDCR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankEURCR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankEURMM	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankEURMR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankGBPCR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankJPYCR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankJPYMR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankJPYXR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankSEKCR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankUSDCR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankUSDMM	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankUSDMR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankUSDXR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankAUDCR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankEURCR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankEURMM	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankEURMR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankHKDCR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankJPYCR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankJPYMM	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankJPYXR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankUSDCR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankUSDMM	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankUSDMR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-CorpBankUSDXR	31-Jul-08 MIZUHO-CorpBank
MIZUHO-GREURCR	31-Jul-08 MIZUHO-GR
MIZUHO-GRJPYCR	31-Jul-08 MIZUHO-GR
MIZUHO-GRUSDCR	31-Jul-08 MIZUHO-GR
MIZUHO-GRmtzbnkJPYCR	31-Jul-08 MIZUHO-GRmtzbnk
MIZUHO-GRmtzbnkUSDCR	31-Jul-08 MIZUHO-GRmtzbnk
MKGAEURCR	31-Jul-08 MKGA
MKGAEURMM	31-Jul-08 MKGA
MKGAEURMR	31-Jul-08 MKGA
MKGAGBPMM	31-Jul-08 MKGA
MKGAUSDCR	31-Jul-08 MKGA
MKGAUSDMM	31-Jul-08 MKGA
MKGAUSDMR	31-Jul-08 MKGA
MKLEURMR	31-Jul-08 MKL
MKLHKDMR	31-Jul-08 MKL
MKLJPYMR	31-Jul-08 MKL

Mitsui Chems Inc	JN8ACR	SNRFOR	JPY
Mitsui Chems Inc	JN8ACR	SNRFOR	JPY
Mitsui Chems Inc	JN8ACR	SNRFOR	JPY
Mitsui Chems Inc	JN8ACR	SNRFOR	USD
Mitsui Chems Inc	JN8ACR	SNRFOR	USD
Mizuho Finl Strategy Co Ltd	JN9EIV	SNRFOR	EUR
Mizuho Finl Strategy Co Ltd	JN9EIV	SNRFOR	JPY
Mizuho Finl Strategy Co Ltd	JN9EIV	SNRFOR	USD
Mizuho Finl Strategy Co Ltd	JN9EIV	SNRFOR	USD
Mizuho Finl Strategy Co Ltd	JN9EIV	SNRFOR	USD
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	EUR
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	JPY
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	JPY
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	USD
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	USD
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	USD
Mizuho Bk Ltd	JN9EIB	SNRFOR	AUD
Mizuho Bk Ltd	JN9EIB	SNRFOR	EUR
Mizuho Bk Ltd	JN9EIB	SNRFOR	EUR
Mizuho Bk Ltd	JN9EIB	SNRFOR	EUR
Mizuho Bk Ltd	JN9EIB	SNRFOR	JPY
Mizuho Bk Ltd	JN9EIB	SNRFOR	JPY
Mizuho Bk Ltd	JN9EIB	SNRFOR	JPY
Mizuho Bk Ltd	JN9EIB	SNRFOR	USD
Mizuho Bk Ltd	JN9EIB	SNRFOR	USD
Mizuho Bk Ltd	JN9EIB	SNRFOR	USD
Mizuho Bk Ltd	JN9EIB	SUBLT2	EUR
Mizuho Bk Ltd	JN9EIB	SUBLT2	EUR
Mizuho Bk Ltd	JN9EIB	SUBLT2	EUR
Mizuho Bk Ltd	JN9EIB	SUBLT2	JPY
Mizuho Bk Ltd	JN9EIB	SUBLT2	JPY
Mizuho Bk Ltd	JN9EIB	SUBLT2	USD
Mizuho Bk Ltd	JN9EIB	SUBLT2	USD
Mizuho Bk Ltd	JN9EIB	SUBLT2	USD
Mizuho Corporate Bk	JN9EIE	SNRFOR	AUD
Mizuho Corporate Bk	JN9EIE	SNRFOR	EUR
Mizuho Corporate Bk	JN9EIE	SNRFOR	EUR
Mizuho Corporate Bk	JN9EIE	SNRFOR	EUR
Mizuho Corporate Bk	JN9EIE	SNRFOR	GBP
Mizuho Corporate Bk	JN9EIE	SNRFOR	JPY
Mizuho Corporate Bk	JN9EIE	SNRFOR	JPY
Mizuho Corporate Bk	JN9EIE	SNRFOR	JPY
Mizuho Corporate Bk	JN9EIE	SNRFOR	SEK
Mizuho Corporate Bk	JN9EIE	SNRFOR	USD
Mizuho Corporate Bk	JN9EIE	SNRFOR	USD
Mizuho Corporate Bk	JN9EIE	SNRFOR	USD
Mizuho Corporate Bk	JN9EIE	SNRFOR	USD
Mizuho Corporate Bk	JN9EIE	SUBLT2	AUD
Mizuho Corporate Bk	JN9EIE	SUBLT2	EUR
Mizuho Corporate Bk	JN9EIE	SUBLT2	EUR
Mizuho Corporate Bk	JN9EIE	SUBLT2	EUR
Mizuho Corporate Bk	JN9EIE	SUBLT2	HKD
Mizuho Corporate Bk	JN9EIE	SUBLT2	JPY
Mizuho Corporate Bk	JN9EIE	SUBLT2	JPY
Mizuho Corporate Bk	JN9EIE	SUBLT2	JPY
Mizuho Corporate Bk	JN9EIE	SUBLT2	USD
Mizuho Corporate Bk	JN9EIE	SUBLT2	USD
Mizuho Corporate Bk	JN9EIE	SUBLT2	USD
Mizuho Corporate Bk	JN9EIE	SUBLT2	USD
MIZUHO Finl Gp INC	JN9EIU	SUBLT2	EUR
MIZUHO Finl Gp INC	JN9EIU	SUBLT2	JPY
MIZUHO Finl Gp INC	JN9EIU	SUBLT2	USD
Mizuho Tr & Bkg Co Ltd	JN9EHG	SNRFOR	JPY
Mizuho Tr & Bkg Co Ltd	JN9EHG	SNRFOR	USD
Merck KGaA	DI88C3	SNRFOR	EUR
Merck KGaA	DI88C3	SNRFOR	EUR
Merck KGaA	DI88C3	SNRFOR	EUR
Merck KGaA	DI88C3	SNRFOR	GBP
Merck KGaA	DI88C3	SNRFOR	USD
Merck KGaA	DI88C3	SNRFOR	USD
Merck KGaA	DI88C3	SNRFOR	USD
Markel Corp	5C7588	SNRFOR	EUR
Markel Corp	5C7588	SNRFOR	HKD
Markel Corp	5C7588	SNRFOR	JPY

CR	Composite	0.00185	0.002325	0.00311615	0.003507709	0.004075126	0.004573329
MR	Composite						
XR	Composite	0.19%	0.19%	0.24%	0.27%	0.31%	0.35%
CR	Composite	0.19%	0.24%	0.31%	0.35%	0.41%	0.46%
MR	Composite	0.19%	0.24%	0.31%	0.35%	0.41%	0.46%
CR	Composite	0.31%	0.26%	0.32%	0.41%	0.42%	0.50%
CR	Composite	0.00311	0.00257576	0.003196868	0.004078581	0.004194512	0.004971754
CR	Composite	0.31%	0.26%	0.32%	0.41%	0.42%	0.50%
MR	Composite						
XR	Composite						
CR	Composite	0.005055	0.0073915	0.007757667	0.0082705	0.008938333	0.0095
CR	Composite	0.51%	0.74%	0.78%	0.83%	0.89%	0.95%
XR	Composite						
CR	Composite	0.51%	0.74%	0.78%	0.83%	0.89%	0.95%
MR	Composite						
XR	Composite						
CR	Composite	0.003067248	0.002939747	0.0038865	0.004565225	0.00561845	0.005543555
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.31%	0.29%	0.39%	0.46%	0.56%	0.55%
MR	Composite						
XR	Composite						
CR	Composite	0.30%	0.28%	0.41%	0.47%	0.55%	0.55%
MM	Composite	0.28%	0.27%	0.39%	0.45%	0.53%	0.53%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.68%	0.68%	0.74%	0.89%	0.91%	0.95%
XR	Composite	0.0068125	0.0068125	0.0074475	0.008945	0.009095	0.0095125
CR	Composite	0.68%	0.68%	0.74%	0.89%	0.91%	0.95%
MM	Composite						
MR	Composite						
CR	Composite	0.28%	0.28%	0.33%	0.44%	0.55%	0.55%
CR	Composite	0.28%	0.30%	0.33%	0.47%	0.59%	0.54%
MM	Composite	0.002824741	0.002855997	0.003260972	0.004544608	0.005669712	0.005224575
MR	Composite						
CR	Composite	0.002824741	0.002974996	0.003260972	0.004733967	0.00590595	0.005442266
CR	Composite	0.002787219	0.002620707	0.003260972	0.004304667	0.00581875	0.005262472
MR	Composite						
XR	Composite	0.21%	0.20%	0.33%	0.32%	0.44%	0.39%
CR	Composite	0.28%	0.30%	0.33%	0.47%	0.59%	0.54%
CR	Composite	0.28%	0.30%	0.33%	0.47%	0.59%	0.54%
MM	Composite						
MR	Composite	0.002824741	0.002826247	0.003260972	0.004497268	0.005610653	0.005170152
XR	Composite						
CR	Composite	0.72%	0.75%	0.77%	0.83%	0.91%	0.98%
CR	Composite	0.72%	0.76%	0.81%	0.84%	0.93%	0.99%
MM	Composite	0.72%	0.73%	0.78%	0.81%	0.89%	0.95%
MR	Composite						
CR	Composite	0.72%	0.76%	0.81%	0.84%	0.93%	0.99%
CR	Composite	0.71%	0.75%	0.75%	0.81%	0.90%	0.97%
MM	Composite						
XR	Composite	0.53%	0.56%	0.56%	0.61%	0.69%	0.73%
CR	Composite	0.007197907	0.007627656	0.008073458	0.008440044	0.009271912	0.009868089
MM	Composite	0.72%	0.73%	0.78%	0.81%	0.89%	0.95%
MR	Composite	0.007197907	0.007246274	0.007669785	0.008018042	0.008808316	0.009374685
XR	Composite						
CR	Composite	0.007494554	0.007494554	0.008063705	0.008943333	0.009467079	0.009902238
CR	Composite	0.007494554	0.007494554	0.008063705	0.008895316	0.009415661	0.009902238
CR	Composite	0.007494554	0.007494554	0.008063705	0.008943333	0.009467079	0.009902238
CR	Composite	0.45%	0.45%	0.53%	0.60%	0.71%	0.65%
CR	Composite	0.45%	0.45%	0.53%	0.60%	0.71%	0.65%
CR	Composite	0.002111956	0.002918763	0.003993545	0.004735525	0.005423872	0.006110078
MM	Composite	0.20%	0.28%	0.38%	0.45%	0.52%	0.59%
MR	Composite						
MM	Composite	0.002027478	0.002802013	0.003833803	0.004546104	0.005206917	0.005865675
CR	Composite	0.002111956	0.002918763	0.003993545	0.004735525	0.005423872	0.006110078
MM	Composite	0.20%	0.28%	0.38%	0.45%	0.52%	0.59%
MR	Composite	0.20%	0.28%	0.38%	0.45%	0.52%	0.58%
MR	Composite	0.65%	0.65%	0.69%	0.78%	0.85%	1.00%
MR	Composite	0.65%	0.65%	0.69%	0.78%	0.85%	1.00%
MR	Composite	0.00645	0.00645	0.006875	0.00775	0.008538172	0.009982602

0.51%	0.005725162	0.0078698	0.0078698	0.00931415	0.328571428	NR	A
					0.324999999		
0.39%	0.44%	0.79%	0.79%	0.93%	0.324999999	NR	BBB
0.51%	0.57%	0.79%	0.79%	0.93%	0.324999999	NR	BB
0.51%	0.57%	0.79%	0.79%	0.93%	0.324999999	NR	BB
0.55%	0.59%	0.59%	0.79%	0.79%	0.325	NR	NR
0.55%	0.005898287	0.005898287	0.007853	0.007853	0.325	NR	NR
0.55%	0.59%	0.59%	0.79%	0.79%	0.325	NR	NR
					0.325		
					0.325		
1.00%	0.010483833	0.010483833	0.010483833	0.010483833	0.2	NR	NR
1.00%	1.05%	1.05%	1.05%	1.05%	0.2	NR	NR
					0.2		
1.00%	1.05%	1.05%	1.05%	1.05%	0.2	NR	NR
					0.2		
					0.2		
0.62%	0.006864655	0.007757367	0.00794105	0.0084111	0.349999999	BB	BB
					0.337499999		
					0.349999999		
					0.349999999		
0.62%	0.69%	0.78%	0.79%	0.84%	0.349999999	BB	BB
					0.349999999		
					0.349999999		
0.59%	0.63%	0.78%	0.79%	0.84%	0.337499999	A	A
0.57%	0.61%	0.78%	0.79%	0.84%	0.349999999	BBB	BBB
					0.349999999		
					0.2		
					0.2		
					0.2		
1.11%	1.17%	1.17%	1.17%	1.17%	0.2		NR
1.11%	0.011653	0.011653	0.011653	0.011653	0.2		NR
1.11%	1.17%	1.17%	1.17%	1.17%	0.2		NR
					0.2		
					0.2		
0.57%	0.64%	0.77%	0.74%	0.79%	0.35	BB	BB
0.58%	0.64%	0.77%	0.74%	0.79%	0.358333333	BB	A
0.56%	0.006190069	0.0076603	0.007392567	0.0079358	0.35	BB	BBB
					0.35		
0.58%	0.006447988	0.0076603	0.007392567	0.0079358	0.358333333	BB	A
0.54%	0.005683231	0.0076603	0.007267667	0.0079358	0.4	A	BBB
					0.35		
0.41%	0.43%	0.77%	0.55%	0.79%	0.35	BBB	BB
0.58%	0.64%	0.77%	0.74%	0.79%	0.358333333	BB	A
0.58%	0.64%	0.77%	0.74%	0.79%	0.358333333	BB	A
					0.35		
0.55%	0.006125589	0.0076603	0.007392567	0.0079358	0.35	BB	BBB
					0.35		
1.02%	1.08%	1.07%	1.13%	1.11%	0.16875	BB	BBB
1.03%	1.08%	1.07%	1.15%	1.11%	0.192857143	BB	A
0.98%	1.04%	1.07%	1.10%	1.11%	0.16875	BB	BBB
					0.16875		
1.03%	1.08%	1.07%	1.15%	1.11%	0.192857143	BB	A
0.99%	1.04%	1.07%	1.13%	1.11%	0.18	A	A
					0.16875		
0.74%	0.78%	1.07%	1.13%	1.11%	0.16875	BBB	BBB
1.03%	0.010797446	0.01074	0.011464367	0.01110935	0.192857143	BB	A
0.98%	1.04%	1.07%	1.10%	1.11%	0.16875	BB	BBB
0.97%	0.010257574	0.01074	0.010891148	0.01110935	0.16875	BB	BBB
					0.16875		
0.009902238	0.009902238	0.009902238	0.009902238	0.009902238	0.25		NR
0.009902238	0.009902238	0.009902238	0.009902238	0.009902238	0.25		NR
0.009902238	0.009902238	0.009902238	0.009902238	0.009902238	0.25		NR
0.84%	0.90%	0.95%	0.95%	0.95%	0.275000006		NR
0.84%	0.90%	0.95%	0.95%	0.95%	0.275000006		NR
0.67%	0.007316187	0.008063895	0.008692456	0.009066382	0.399999999	BB	BBB
0.64%	0.70%	0.81%	0.87%	0.91%	0.387499999	BBB	A
					0.399999999		
0.64%	0.007023539	0.008063895	0.008692456	0.009066382	0.387499999	BBB	A
0.67%	0.007316187	0.008063895	0.008692456	0.009066382	0.399999999	BB	BBB
0.64%	0.70%	0.81%	0.87%	0.91%	0.387499999	BBB	A
0.63%	0.70%	0.81%	0.87%	0.91%	0.399999999	BB	BBB
1.09%	1.23%	1.27%	1.21%	1.68%	0.4		NR
1.09%	1.23%	1.27%	1.21%	1.68%	0.4		NR
1.09%	0.012325261	0.0126625	0.01215	0.016829454	0.4		NR

A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	BB
BB	BBB	BB	BBB	BB	BB
NR	BB	NR	BB	NR	BB
NR	BB	NR	BB	NR	BB
NR	BB	NR	BB	NR	BB
NR	NR	A	NR	A	NR
NR	NR	BB	NR	BB	NR
NR	NR	A	NR	A	NR
BB	BB	BB	BBB	BBB	BB
BB	BB	BB	BBB	BBB	BB
A	A	A	AA	A	A
BBB	BBB	BBB	A	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BBB	BBB	BBB	BB	BBB
NR	A	A	A	A	AA
NR	BBB	BBB	BBB	BBB	A
NR	A	A	A	A	AA
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	A	A	AA
NR	A	A	A	A	AA
NR	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
NR	A	A	NR		
NR	BB	BB	NR		
NR	A	A	NR		
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	BBB	BBB	BBB	BBB
NR	NR	BBB	BBB	BBB	BBB
NR	NR	B	B	B	B

NR		NR	A	6 Basic Materials
			NR	Basic Materials
NR		NR	A	6 Basic Materials
NR		NR	A	6 Basic Materials
NR		NR	A	6 Basic Materials
	NR		NR	3 Financials
	NR		NR	3 Financials
	NR		NR	3 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
BB	NR	BB	A	6 Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	NR	BB	A	6 Financials
			NR	Financials
			NR	Financials
BB	NR	BB	BBB	6 Financials
BB	NR	BB	BBB	6 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
BB	BB	BB	A	6 Financials
BB	BB	BB	BB	5 Financials
BB	BB	BB	BB	5 Financials
			NR	Financials
BB	BB	BB	BB	5 Financials
BB	A	BB	BB	5 Financials
			NR	Financials
BB	BBB	BB	BBB	5 Financials
BB	BB	BB	BB	5 Financials
BB	BB	BB	BB	5 Financials
			NR	Financials
BB	BB	BB	BB	5 Financials
			NR	Financials
NR	BB	NR	A	10 Financials
NR	A	NR	A	8 Financials
NR	BBB	NR	A	8 Financials
			NR	Financials
NR	A	NR	A	8 Financials
NR	BB	NR	A	8 Financials
			NR	Financials
NR	BB	NR	A	8 Financials
NR	A	NR	A	8 Financials
NR	BBB	NR	A	8 Financials
NR	BBB	NR	A	8 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR	NR	NR	BBB	8 Health Care
NR	NR	NR	BBB	8 Health Care
			NR	Health Care
NR	NR	NR	BBB	8 Health Care
NR	NR	NR	BBB	8 Health Care
NR	NR	NR	BBB	8 Health Care
NR	NR	NR	BBB	8 Health Care
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials

Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan		AA	Thin	Thin	Thin	Entity Tier
Asia	Japan		AA	Thin	Thin	Thin	Entity Tier
Asia	Japan		AA	Thin	Thin	Thin	Entity Tier
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Thin	Entity Tier
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Thin	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	Thin	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Thin	CcyGrp
Asia	Japan	AA	AA	CcyGrp	CcyGrp	Thin	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	DocAdj	DocAdj	Thin	DocAdj
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Thin	CcyGrp
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Thin	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	DocAdj	Thin	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	A			Thin	Thin	CcyGrp
Asia	Japan	A			Thin	Thin	Entity Tier
Asia	Japan	A			Thin	Thin	CcyGrp
Asia	Japan	AA	AA		Thin	Thin	Entity Tier
Asia	Japan	AA	AA		Thin	Thin	Entity Tier
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A				
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
Thin	Entity Tier	Thin	Entity Tier		Thin	
Thin	Entity Tier	Thin	Entity Tier		Thin	
Thin	Entity Tier	Thin	Entity Tier		Thin	
CcyGrp	Thin	CcyGrp	Thin			
Entity Tier	Thin	Entity Tier	Thin			
CcyGrp	Thin	CcyGrp	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	Thin					
Entity Tier	Thin					
CcyGrp	Thin					
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Thin	Thin	Thin	Thin	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

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MKLUSDMM	31-Jul-08 MKL
MKLUSDMR	31-Jul-08 MKL
MKSAUDMM	31-Jul-08 MKS
MKSEURCR	31-Jul-08 MKS
MKSEURMM	31-Jul-08 MKS
MKSEURMR	31-Jul-08 MKS
MKSEURXR	31-Jul-08 MKS
MKSGBPCR	31-Jul-08 MKS
MKSGBPMM	31-Jul-08 MKS
MKSJPYMM	31-Jul-08 MKS
MKSUSDCR	31-Jul-08 MKS
MKSUSDMM	31-Jul-08 MKS
MKSUSDMR	31-Jul-08 MKS
MKS-M+SPIcAUDCR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcAUDMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcAUDMR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcCADMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcCHFCR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcCHFMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcEURCR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcEURMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcEURMR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcEURXR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcGBPCR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcGBPMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcGBPMR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcGBPXR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcHKDCR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcHKDMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcILSMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcJPYCR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcJPYMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcNOKMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcNZDMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcSEKMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcSGDMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcTWDCR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcTWDMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcUSDCR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcUSDMM	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcUSDMR	31-Jul-08 MKS-M+SPIc
MKS-M+SPIcUSDXR	31-Jul-08 MKS-M+SPIc
MLLUSDCR	31-Jul-08 MLL
MLLUSDMM	31-Jul-08 MLL
MLLUSDMR	31-Jul-08 MLL
MLLUSDXR	31-Jul-08 MLL
MLMAUDMR	31-Jul-08 MLM
MLMEURCR	31-Jul-08 MLM
MLMEURMM	31-Jul-08 MLM
MLMEURMR	31-Jul-08 MLM
MLMJPYMR	31-Jul-08 MLM
MLMUSDCR	31-Jul-08 MLM
MLMUSDMM	31-Jul-08 MLM
MLMUSDMR	31-Jul-08 MLM
MLMUSDXR	31-Jul-08 MLM
MMCAUDMR	31-Jul-08 MMC
MMCAUDXR	31-Jul-08 MMC
MMCCADMR	31-Jul-08 MMC
MMCCHFMR	31-Jul-08 MMC
MMCEURCR	31-Jul-08 MMC
MMCEURMM	31-Jul-08 MMC
MMCEURMR	31-Jul-08 MMC
MMCEURXR	31-Jul-08 MMC
MMCGBPMR	31-Jul-08 MMC
MMCGBPXR	31-Jul-08 MMC
MMCHKDMR	31-Jul-08 MMC
MMCILSMR	31-Jul-08 MMC
MMCJPYMR	31-Jul-08 MMC
MMCSEKMR	31-Jul-08 MMC
MMCSEKXR	31-Jul-08 MMC
MMCSGDMR	31-Jul-08 MMC
MMCUSDCR	31-Jul-08 MMC
MMCUSDMM	31-Jul-08 MMC
MMCUSDMR	31-Jul-08 MMC

Markel Corp	5C7588	SNRFOR	USD
Markel Corp	5C7588	SNRFOR	USD
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	AUD
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	EUR
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	EUR
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	EUR
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	EUR
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	GBP
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	GBP
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	JPY
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	USD
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	USD
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	USD
Marks & Spencer p l c	GLDABF	SNRFOR	AUD
Marks & Spencer p l c	GLDABF	SNRFOR	AUD
Marks & Spencer p l c	GLDABF	SNRFOR	AUD
Marks & Spencer p l c	GLDABF	SNRFOR	CAD
Marks & Spencer p l c	GLDABF	SNRFOR	CHF
Marks & Spencer p l c	GLDABF	SNRFOR	CHF
Marks & Spencer p l c	GLDABF	SNRFOR	EUR
Marks & Spencer p l c	GLDABF	SNRFOR	EUR
Marks & Spencer p l c	GLDABF	SNRFOR	EUR
Marks & Spencer p l c	GLDABF	SNRFOR	EUR
Marks & Spencer p l c	GLDABF	SNRFOR	GBP
Marks & Spencer p l c	GLDABF	SNRFOR	GBP
Marks & Spencer p l c	GLDABF	SNRFOR	GBP
Marks & Spencer p l c	GLDABF	SNRFOR	GBP
Marks & Spencer p l c	GLDABF	SNRFOR	HKD
Marks & Spencer p l c	GLDABF	SNRFOR	HKD
Marks & Spencer p l c	GLDABF	SNRFOR	ILS
Marks & Spencer p l c	GLDABF	SNRFOR	JPY
Marks & Spencer p l c	GLDABF	SNRFOR	JPY
Marks & Spencer p l c	GLDABF	SNRFOR	NOK
Marks & Spencer p l c	GLDABF	SNRFOR	NZD
Marks & Spencer p l c	GLDABF	SNRFOR	SEK
Marks & Spencer p l c	GLDABF	SNRFOR	SGD
Marks & Spencer p l c	GLDABF	SNRFOR	TWD
Marks & Spencer p l c	GLDABF	SNRFOR	TWD
Marks & Spencer p l c	GLDABF	SNRFOR	USD
Marks & Spencer p l c	GLDABF	SNRFOR	USD
Marks & Spencer p l c	GLDABF	SNRFOR	USD
Marks & Spencer p l c	GLDABF	SNRFOR	USD
Mercator Lines Ltd	YE6067	SNRFOR	USD
Mercator Lines Ltd	YE6067	SNRFOR	USD
Mercator Lines Ltd	YE6067	SNRFOR	USD
Mercator Lines Ltd	YE6067	SNRFOR	USD
Martin Marietta Matls Inc	5CA5AC	SNRFOR	AUD
Martin Marietta Matls Inc	5CA5AC	SNRFOR	EUR
Martin Marietta Matls Inc	5CA5AC	SNRFOR	EUR
Martin Marietta Matls Inc	5CA5AC	SNRFOR	EUR
Martin Marietta Matls Inc	5CA5AC	SNRFOR	JPY
Martin Marietta Matls Inc	5CA5AC	SNRFOR	USD
Martin Marietta Matls Inc	5CA5AC	SNRFOR	USD
Martin Marietta Matls Inc	5CA5AC	SNRFOR	USD
Martin Marietta Matls Inc	5CA5AC	SNRFOR	USD
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	AUD
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	AUD
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	CAD
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	CHF
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	EUR
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	EUR
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	EUR
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	EUR
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	GBP
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	GBP
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	HKD
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	ILS
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	JPY
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	SEK
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	SEK
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	SGD
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	USD
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	USD
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	USD

MM	Composite	0.00645	0.00645	0.006875	0.00775	0.00861841	0.010071579
MR	Composite	0.00645	0.00645	0.006875	0.00775	0.008528635	0.009966667
MM	Composite						
CR	Composite	1.07%	1.07%	1.52%	1.85%	2.00%	2.35%
MM	Composite	1.06%	1.06%	1.45%	1.77%	2.00%	2.25%
MR	Composite	0.010476888	0.010476888	0.01439638	0.01756261	0.020005754	0.022296097
XR	Composite						
CR	Composite						
MM	Composite						
MM	Composite	1.04%	1.04%	1.48%	1.79%	2.00%	2.29%
CR	Composite	0.010718954	0.010718954	0.015154084	0.018486958	0.020005754	0.023469576
MM	Composite	1.06%	1.06%	1.45%	1.77%	2.00%	2.25%
MR	Composite	0.010476888	0.010476888	0.01439638	0.01756261	0.020005754	0.022296097
CR	Composite	0.93%	1.11%	1.50%	1.84%	2.08%	2.30%
MM	Composite	0.89%	1.07%	1.43%	1.77%	2.00%	2.21%
MR	Composite						
MM	Composite	0.91%	1.07%	1.45%	1.78%	2.01%	2.23%
CR	Composite	0.93%	1.15%	1.53%	1.83%	2.10%	2.31%
MM	Composite	0.91%	1.07%	1.45%	1.78%	2.01%	2.23%
CR	Composite	0.93%	1.15%	1.53%	1.83%	2.10%	2.31%
MM	Composite	0.91%	1.07%	1.45%	1.78%	2.01%	2.23%
MR	Composite	0.009006305	0.010619479	0.014376041	0.017501081	0.019927401	0.02204044
XR	Composite	0.008554589	0.010228235	0.013846397	0.016856305	0.019193233	0.021228424
CR	Composite	0.93%	1.15%	1.53%	1.83%	2.10%	2.31%
MM	Composite	0.91%	1.07%	1.45%	1.78%	2.01%	2.23%
MR	Composite	0.009006305	0.010619479	0.014376041	0.017501081	0.019927401	0.02204044
XR	Composite						
CR	Composite	0.93%	1.15%	1.53%	1.83%	2.10%	2.31%
MM	Composite	0.009101108	0.010722917	0.014501267	0.017768979	0.020129374	0.022288193
MM	Composite	0.91%	1.07%	1.45%	1.78%	2.01%	2.23%
CR	Composite	0.97%	1.12%	1.49%	1.87%	2.11%	2.34%
MM	Composite	0.94%	1.07%	1.43%	1.79%	2.02%	2.23%
MM	Composite	0.91%	1.07%	1.45%	1.78%	2.01%	2.23%
MM	Composite						
MM	Composite	0.91%	1.07%	1.45%	1.78%	2.01%	2.23%
MM	Composite	0.91%	1.07%	1.45%	1.78%	2.01%	2.23%
CR	Composite	0.93%	1.15%	1.53%	1.83%	2.10%	2.31%
MM	Composite	0.91%	1.07%	1.45%	1.78%	2.01%	2.23%
CR	Composite	0.93%	1.15%	1.53%	1.83%	2.10%	2.31%
MM	Composite	0.91%	1.07%	1.45%	1.78%	2.01%	2.23%
MR	Composite	0.90%	1.06%	1.44%	1.75%	1.99%	2.20%
XR	Composite	0.86%	1.02%	1.38%	1.69%	1.92%	2.12%
CR	Composite	0.02975	0.02975	0.02975	0.02975	0.02975	0.02975
MM	Composite	2.97%	2.97%	2.97%	2.97%	2.97%	2.97%
MR	Composite	2.97%	2.97%	2.97%	2.97%	2.97%	2.97%
XR	Composite	2.97%	2.97%	2.97%	2.97%	2.97%	2.97%
MR	Composite	0.89%	0.98%	1.24%	1.67%	1.76%	1.92%
CR	Composite	0.93%	1.09%	1.31%	1.81%	1.85%	2.01%
MM	Composite	0.90%	1.04%	1.25%	1.73%	1.78%	1.93%
MR	Composite	0.89%	1.03%	1.25%	1.72%	1.76%	1.93%
MR	Composite	0.008856785	0.009819748	0.012412592	0.0167473	0.01763016	0.01915332
CR	Composite	0.93%	1.09%	1.31%	1.81%	1.85%	2.01%
MM	Composite	0.90%	1.04%	1.25%	1.73%	1.78%	1.93%
MR	Composite	0.89%	1.03%	1.25%	1.72%	1.76%	1.93%
XR	Composite	0.85%	1.00%	1.19%	1.65%	1.70%	1.84%
MR	Composite	0.35%	0.36%	0.43%	0.48%	0.54%	0.59%
XR	Composite						
MR	Composite	0.003470708	0.003657384	0.004295168	0.004805855	0.005404263	0.005982952
MR	Composite	0.35%	0.37%	0.43%	0.48%	0.54%	0.60%
CR	Composite	0.37%	0.39%	0.45%	0.51%	0.57%	0.63%
MM	Composite						
MR	Composite	0.35%	0.37%	0.43%	0.48%	0.54%	0.60%
XR	Composite	0.34%	0.36%	0.41%	0.46%	0.53%	0.58%
MR	Composite	0.35%	0.37%	0.43%	0.48%	0.54%	0.60%
XR	Composite	0.003355733	0.003572019	0.004069224	0.004611859	0.00528167	0.005760234
MR	Composite	0.35%	0.37%	0.43%	0.48%	0.54%	0.60%
MR	Composite	0.003470708	0.003657384	0.004295168	0.004805855	0.005404263	0.005982952
MR	Composite	0.35%	0.36%	0.43%	0.48%	0.54%	0.59%
MR	Composite	0.35%	0.37%	0.43%	0.48%	0.54%	0.60%
XR	Composite	0.34%	0.36%	0.41%	0.46%	0.53%	0.58%
MR	Composite	0.35%	0.37%	0.43%	0.48%	0.54%	0.60%
CR	Composite	0.003667468	0.003860076	0.004527803	0.005068215	0.00569957	0.006296821
MM	Composite						
MR	Composite	0.003470708	0.003657384	0.004295168	0.004805855	0.005404263	0.005982952

1.10%	0.012429474	0.0126625	0.01215	0.016829454	0.4	NR
1.09%	0.0123	0.0126625	0.01215	0.016829454	0.4	NR
					0.4	
2.41%	2.46%	2.46%	2.46%	2.46%	0.4	BBB
2.31%	2.35%	2.35%	2.35%	2.35%	0.4	A
2.29%	0.023360205	0.023360205	0.023360205	0.023360205	0.4	BBB
					0.4	
					0.4	
					0.4	
0.023356572	2.39%	2.39%	2.39%	2.39%	0.4	BB
0.02411802	0.024589689	0.024589689	0.024589689	0.024589689	0.4	BBB
0.023068063	2.35%	2.35%	2.35%	2.35%	0.4	A
0.022912119	0.023360205	0.023360205	0.023360205	0.023360205	0.4	BBB
0.023934895	2.45%	2.45%	2.43%	2.51%	0.4 BBB	BBB
0.022954599	2.35%	2.45%	2.43%	2.41%	0.4 A	A
					0.4	
0.022932466	2.35%	2.44%	2.40%	2.43%	0.4 A	AAA
0.023707134	2.43%	2.54%	2.56%	2.63%	0.4 A	A
2.29%	2.35%	2.44%	2.40%	2.43%	0.4 A	AAA
2.37%	2.43%	2.54%	2.56%	2.63%	0.4 A	A
2.29%	2.35%	2.44%	2.40%	2.43%	0.4 A	AAA
2.27%	0.02324466	0.024253122	0.023905378	0.024627767	0.4 BBB	AA
2.18%	0.022388278	0.023359586	0.023024654	0.023720428	0.4 BBB	AA
2.37%	2.43%	2.54%	2.56%	2.63%	0.4 A	A
2.29%	2.35%	2.44%	2.40%	2.43%	0.4 A	AAA
2.27%	0.02324466	0.024253122	0.023905378	0.024627767	0.4 BBB	AA
					0.4	
2.37%	2.43%	2.54%	2.56%	2.63%	0.4 A	A
2.29%	0.023498147	0.02444128	0.023957527	0.024339167	0.4 A	AAA
2.29%	2.35%	2.44%	2.40%	2.43%	0.4 A	AAA
2.38%	2.46%	2.51%	2.43%	2.56%	0.4 BBB	BBB
2.29%	2.36%	2.41%	2.43%	2.46%	0.4 A	A
2.29%	2.35%	2.44%	2.40%	2.43%	0.4 A	AAA
					0.4	
2.29%	2.35%	2.44%	2.40%	2.43%	0.4 A	AAA
2.29%	2.35%	2.44%	2.40%	2.43%	0.4 A	AAA
2.37%	2.43%	2.54%	2.56%	2.63%	0.4 A	A
2.29%	2.35%	2.44%	2.40%	2.43%	0.4 A	AAA
2.37%	2.43%	2.54%	2.56%	2.63%	0.4 A	A
2.29%	2.35%	2.44%	2.40%	2.43%	0.4 A	AAA
2.27%	2.32%	2.43%	2.39%	2.46%	0.4 BBB	AA
2.18%	2.24%	2.34%	2.30%	2.37%	0.4 BBB	AA
0.032	0.032	0.032	0.032	0.032	0.425	
3.20%	3.20%	3.20%	3.20%	3.20%	0.425	
3.20%	3.20%	3.20%	3.20%	3.20%	0.425	
3.20%	3.20%	3.20%	3.20%	3.20%	0.425	
1.87%	1.88%	1.99%	2.02%	2.18%	0.4 BB	B
1.98%	1.98%	2.10%	2.02%	2.30%	0.4 BBB	BBB
1.90%	1.90%	2.01%	2.02%	2.20%	0.4 BBB	BBB
1.88%	1.88%	1.99%	2.02%	2.18%	0.4 A	A
1.87%	0.0187829	0.019922599	0.020202	0.021808455	0.4 BB	B
1.98%	1.98%	2.10%	2.02%	2.30%	0.4 BBB	BBB
1.90%	1.90%	2.01%	2.02%	2.20%	BBB	BBB
1.88%	1.88%	1.99%	2.02%	2.18%	0.4 A	A
1.81%	1.81%	1.92%	2.02%	2.10%	0.4 BBB	BBB
0.65%	0.74%	0.72%	0.77%	1.38%	0.4 BB	BBB
					0.4	
0.66%	0.007480821	0.007233871	0.007693326	0.013783333	0.4 A	AA
0.66%	0.75%	0.72%	0.77%	1.38%	0.4 A	AA
0.70%	0.79%	0.72%	0.77%	1.38%	0.4 BBB	A
					0.4	
0.66%	0.75%	0.72%	0.77%	1.38%	0.4 A	AA
0.64%	0.73%	0.72%	0.77%	1.38%	0.4 BBB	A
0.66%	0.75%	0.72%	0.77%	1.38%	0.4 A	AA
0.64%	0.007258362	0.007233871	0.007693326	0.013783333	0.4 BBB	A
0.66%	0.75%	0.72%	0.77%	1.38%	0.4 A	AA
0.66%	0.007480821	0.007233871	0.007693326	0.013783333	0.4 A	AA
0.64%	0.74%	0.72%	0.77%	1.38%	0.4 BB	BBB
0.66%	0.75%	0.72%	0.77%	1.38%	0.4 A	AA
0.64%	0.73%	0.72%	0.77%	1.38%	0.4 BBB	A
0.66%	0.75%	0.72%	0.77%	1.38%	0.4 A	AA
0.70%	0.007875044	0.007233871	0.007693326	0.013783333	0.4 BBB	A
					0.4	
0.66%	0.007480821	0.007233871	0.007693326	0.013783333	0.4 A	AA

NR	NR	BB	BB	BB	BB
NR	NR	BBB	BBB	BBB	BBB
BBB	BBB	NR	BBB	BBB	BBB
A	A	NR	A	A	A
BBB	BBB	NR	BBB	BBB	BBB
BB	BB	NR	BB	BB	BB
BBB	BBB	NR	BBB	BBB	BBB
A	A	NR	A	A	A
BBB	BBB	NR	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
			NR		NR
			NR		NR
			NR		NR
			NR		NR
BB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
A	A	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA

NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
			NR	Consumer Services
			A	4 Consumer Services
			A	3 Consumer Services
			A	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			A	4 Consumer Services
			A	4 Consumer Services
			A	3 Consumer Services
			A	4 Consumer Services
BBB	A	BBB	A	5 Consumer Services
BBB	A	A	A	5 Consumer Services
			NR	Consumer Services
A	AA	A	AA	17 Consumer Services
A	A	A	A	7 Consumer Services
A	AA	A	AA	17 Consumer Services
A	A	A	A	7 Consumer Services
A	AA	A	AA	17 Consumer Services
A	AA	A	AAA	17 Consumer Services
A	AA	A	AAA	17 Consumer Services
A	A	A	A	7 Consumer Services
A	AA	A	AA	17 Consumer Services
A	AA	A	AAA	17 Consumer Services
			NR	Consumer Services
A	A	A	A	7 Consumer Services
A	AA	A	AA	17 Consumer Services
A	AA	A	AA	17 Consumer Services
BBB	A	BBB	A	5 Consumer Services
A	A	A	A	5 Consumer Services
A	AA	A	AA	17 Consumer Services
			NR	Consumer Services
A	AA	A	AA	17 Consumer Services
A	AA	A	AA	17 Consumer Services
A	A	A	A	7 Consumer Services
A	AA	A	AA	17 Consumer Services
A	A	A	A	7 Consumer Services
A	AA	A	AA	17 Consumer Services
A	AA	A	AAA	17 Consumer Services
A	AA	A	AAA	17 Consumer Services
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
BB	NR	B	A	9 Industrials
BBB	NR	BB	A	9 Industrials
BBB	NR	BB	A	9 Industrials
A	NR	BBB	A	8 Industrials
BB	NR	B	A	9 Industrials
BBB	NR	BB	A	9 Industrials
BBB	NR	BB	A	9 Industrials
A	NR	BBB	A	8 Industrials
BBB	NR	BB	A	9 Industrials
NR	NR	NR	AA	12 Financials
			NR	Financials
NR	NR	NR	A	12 Financials
NR	NR	NR	A	12 Financials
NR	NR	NR	A	12 Financials
			NR	Financials
NR	NR	NR	A	12 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	12 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	12 Financials
NR	NR	NR	A	12 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	12 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	12 Financials
NR	NR	NR	A	12 Financials
			NR	Financials
NR	NR	NR	A	12 Financials

N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
Europe	United Kingdom	A	BB				
Europe	United Kingdom	A	BB		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BB		CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BB		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BB				
Europe	United Kingdom	A	BB				
Europe	United Kingdom	A	BB				
Europe	United Kingdom	A	BB		Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	BB		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	BB		CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	BB		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
India	India		BB				
India	India		BB				
India	India		BB				
India	India		BB				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj			
Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj	DocAdj			
Thin	Entity Tier	Entity Tier	Entity Tier			
Thin	DocAdj	DocAdj	DocAdj			
Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin		Thin			
	Thin		Thin			
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	Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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MMCUSDXR	31-Jul-08 MMC
MMH-MPUSDCR	31-Jul-08 MMH-MP
MMH-MPUSDMR	31-Jul-08 MMH-MP
MMH-MPUSDXR	31-Jul-08 MMH-MP
MMMAUDMR	31-Jul-08 MMM
MMMCHFMR	31-Jul-08 MMM
MMMEURCR	31-Jul-08 MMM
MMMEURMM	31-Jul-08 MMM
MMMEURMR	31-Jul-08 MMM
MMMEURXR	31-Jul-08 MMM
MMMGBPMR	31-Jul-08 MMM
MMMHKDMR	31-Jul-08 MMM
MMMJPYMR	31-Jul-08 MMM
MMMNZDMR	31-Jul-08 MMM
MMMSGDMR	31-Jul-08 MMM
MMMUSDCR	31-Jul-08 MMM
MMMUSDMM	31-Jul-08 MMM
MMMUSDMR	31-Jul-08 MMM
MMMUSDXR	31-Jul-08 MMM
MNSOTAUSDCR	31-Jul-08 MNSOTA
MNSOTAUSDMR	31-Jul-08 MNSOTA
MNSOTAUSDXR	31-Jul-08 MNSOTA
MOAUDCR	31-Jul-08 MO
MOAUDMR	31-Jul-08 MO
MOAUDXR	31-Jul-08 MO
MOCADMR	31-Jul-08 MO
MOCHFCR	31-Jul-08 MO
MOCHFMR	31-Jul-08 MO
MOEURCR	31-Jul-08 MO
MOEURMM	31-Jul-08 MO
MOEURMR	31-Jul-08 MO
MOEURXR	31-Jul-08 MO
MOGBPMM	31-Jul-08 MO
MOGBPMR	31-Jul-08 MO
MOGBPXR	31-Jul-08 MO
MOHKDMR	31-Jul-08 MO
MOHKDXR	31-Jul-08 MO
MOILSMR	31-Jul-08 MO
MOJPYCR	31-Jul-08 MO
MOJPYMR	31-Jul-08 MO
MOJPYXR	31-Jul-08 MO
MONOKMR	31-Jul-08 MO
MONZDMR	31-Jul-08 MO
MOPLNCR	31-Jul-08 MO
MOPLNMR	31-Jul-08 MO
MOSEKMR	31-Jul-08 MO
MOSEKXR	31-Jul-08 MO
MOSGDMR	31-Jul-08 MO
MOTWDCR	31-Jul-08 MO
MOTWDMR	31-Jul-08 MO
MOUSDCR	31-Jul-08 MO
MOUSDMM	31-Jul-08 MO
MOUSDMR	31-Jul-08 MO
MOUSDXR	31-Jul-08 MO
MO-CapCorpAUDMR	31-Jul-08 MO-CapCorp
MO-CapCorpCADMR	31-Jul-08 MO-CapCorp
MO-CapCorpCHFMR	31-Jul-08 MO-CapCorp
MO-CapCorpEURCR	31-Jul-08 MO-CapCorp
MO-CapCorpEURMR	31-Jul-08 MO-CapCorp
MO-CapCorpJPYMR	31-Jul-08 MO-CapCorp
MO-CapCorpNZDMR	31-Jul-08 MO-CapCorp
MO-CapCorpUSDCR	31-Jul-08 MO-CapCorp
MO-CapCorpUSDMR	31-Jul-08 MO-CapCorp
MO-CapCorpUSDXR	31-Jul-08 MO-CapCorp
MO-PHMIEURMR	31-Jul-08 MO-PHMI
MO-PHMIEURXR	31-Jul-08 MO-PHMI
MO-PHMIUSDMR	31-Jul-08 MO-PHMI
MOETAUDCR	31-Jul-08 MOET
MOETAUDMM	31-Jul-08 MOET
MOETCADMM	31-Jul-08 MOET
MOETCHFCR	31-Jul-08 MOET
MOETCHFMM	31-Jul-08 MOET
MOETEURCR	31-Jul-08 MOET
MOETEURMM	31-Jul-08 MOET

Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	USD
Magellan Midstream Partners LP	5AE988	SNRFOR	USD
Magellan Midstream Partners LP	5AE988	SNRFOR	USD
Magellan Midstream Partners LP	5AE988	SNRFOR	USD
3M Co	8GDCG7	SNRFOR	AUD
3M Co	8GDCG7	SNRFOR	CHF
3M Co	8GDCG7	SNRFOR	EUR
3M Co	8GDCG7	SNRFOR	EUR
3M Co	8GDCG7	SNRFOR	EUR
3M Co	8GDCG7	SNRFOR	EUR
3M Co	8GDCG7	SNRFOR	GBP
3M Co	8GDCG7	SNRFOR	HKD
3M Co	8GDCG7	SNRFOR	JPY
3M Co	8GDCG7	SNRFOR	NZD
3M Co	8GDCG7	SNRFOR	SGD
3M Co	8GDCG7	SNRFOR	USD
3M Co	8GDCG7	SNRFOR	USD
3M Co	8GDCG7	SNRFOR	USD
3M Co	8GDCG7	SNRFOR	USD
St of MN	6G453A	SNRFOR	USD
St of MN	6G453A	SNRFOR	USD
St of MN	6G453A	SNRFOR	USD
Altria Gp Inc	0C4291	SNRFOR	AUD
Altria Gp Inc	0C4291	SNRFOR	AUD
Altria Gp Inc	0C4291	SNRFOR	AUD
Altria Gp Inc	0C4291	SNRFOR	CAD
Altria Gp Inc	0C4291	SNRFOR	CHF
Altria Gp Inc	0C4291	SNRFOR	CHF
Altria Gp Inc	0C4291	SNRFOR	EUR
Altria Gp Inc	0C4291	SNRFOR	EUR
Altria Gp Inc	0C4291	SNRFOR	EUR
Altria Gp Inc	0C4291	SNRFOR	EUR
Altria Gp Inc	0C4291	SNRFOR	GBP
Altria Gp Inc	0C4291	SNRFOR	GBP
Altria Gp Inc	0C4291	SNRFOR	GBP
Altria Gp Inc	0C4291	SNRFOR	HKD
Altria Gp Inc	0C4291	SNRFOR	HKD
Altria Gp Inc	0C4291	SNRFOR	ILS
Altria Gp Inc	0C4291	SNRFOR	JPY
Altria Gp Inc	0C4291	SNRFOR	JPY
Altria Gp Inc	0C4291	SNRFOR	JPY
Altria Gp Inc	0C4291	SNRFOR	NOK
Altria Gp Inc	0C4291	SNRFOR	NZD
Altria Gp Inc	0C4291	SNRFOR	PLN
Altria Gp Inc	0C4291	SNRFOR	PLN
Altria Gp Inc	0C4291	SNRFOR	SEK
Altria Gp Inc	0C4291	SNRFOR	SEK
Altria Gp Inc	0C4291	SNRFOR	SGD
Altria Gp Inc	0C4291	SNRFOR	TWD
Altria Gp Inc	0C4291	SNRFOR	TWD
Altria Gp Inc	0C4291	SNRFOR	USD
Altria Gp Inc	0C4291	SNRFOR	USD
Altria Gp Inc	0C4291	SNRFOR	USD
Altria Gp Inc	0C4291	SNRFOR	USD
Philip Morris Cap Corp	UB8997	SNRFOR	AUD
Philip Morris Cap Corp	UB8997	SNRFOR	CAD
Philip Morris Cap Corp	UB8997	SNRFOR	CHF
Philip Morris Cap Corp	UB8997	SNRFOR	EUR
Philip Morris Cap Corp	UB8997	SNRFOR	EUR
Philip Morris Cap Corp	UB8997	SNRFOR	JPY
Philip Morris Cap Corp	UB8997	SNRFOR	NZD
Philip Morris Cap Corp	UB8997	SNRFOR	USD
Philip Morris Cap Corp	UB8997	SNRFOR	USD
Philip Morris Cap Corp	UB8997	SNRFOR	USD
Philip Morris Intl Inc	7I997L	SNRFOR	EUR
Philip Morris Intl Inc	7I997L	SNRFOR	EUR
Philip Morris Intl Inc	7I997L	SNRFOR	USD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	AUD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	AUD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	CAD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	CHF
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	CHF
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	EUR
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	EUR

XR	Composite	0.003355733	0.003572019	0.004069224	0.004611859	0.00528167	0.005760234
CR	Composite	0.007789474	0.007789474	0.008421053	0.009315789	0.010105263	0.010009
MR	Composite	0.74%	0.74%	0.80%	0.89%	0.96%	1.00%
XR	Composite	0.007127368	0.007127368	0.007705263	0.008523947	0.009246316	0.010009
MR	Composite	0.001610653	0.001631011	0.001789826	0.002679569	0.003483625	0.004035317
MR	Composite	0.16%	0.16%	0.18%	0.27%	0.35%	0.40%
CR	Composite	0.16%	0.17%	0.19%	0.28%	0.37%	0.43%
MM	Composite						
MR	Composite	0.001610653	0.001631011	0.001796076	0.002679569	0.003489875	0.004033849
XR	Composite						
MR	Composite	0.001610653	0.001631011	0.001796076	0.002679569	0.003489875	0.004033849
MR	Composite	0.16%	0.16%	0.18%	0.27%	0.35%	0.40%
MR	Composite	0.16%	0.16%	0.18%	0.27%	0.35%	0.40%
MR	Composite	0.16%	0.16%	0.18%	0.27%	0.35%	0.40%
MR	Composite	0.001610653	0.001631011	0.001796076	0.002679569	0.003489875	0.004033849
CR	Composite	0.001610653	0.001716854	0.001888356	0.002820599	0.003675178	0.004251972
MM	Composite						
MR	Composite	0.16%	0.16%	0.18%	0.27%	0.35%	0.40%
XR	Composite	0.16%	0.16%	0.17%	0.26%	0.34%	0.39%
CR	Composite	0.001837111	0.001837111	0.001837111	0.001837111	0.002012137	0.002012137
MR	Composite	0.17%	0.17%	0.17%	0.17%	0.19%	0.19%
XR	Composite	0.17%	0.17%	0.17%	0.17%	0.18%	0.18%
CR	Composite	0.003636748	0.00461251	0.00457218	0.005705216	0.006296079	0.006981007
MR	Composite	0.36%	0.44%	0.46%	0.54%	0.60%	0.66%
XR	Composite	0.36%	0.42%	0.46%	0.52%	0.58%	0.64%
MR	Composite	0.36%	0.43%	0.46%	0.53%	0.59%	0.66%
CR	Composite	0.003636748	0.004487053	0.004792023	0.005594182	0.006257339	0.006957644
MR	Composite	0.36%	0.43%	0.46%	0.53%	0.59%	0.66%
CR	Composite	0.003636748	0.004487053	0.004792023	0.005594182	0.006257339	0.006957644
MM	Composite	0.36%	0.43%	0.46%	0.54%	0.60%	0.67%
MR	Composite	0.36%	0.43%	0.46%	0.53%	0.59%	0.66%
XR	Composite	0.36%	0.41%	0.44%	0.51%	0.58%	0.64%
MM	Composite						
MR	Composite	0.36%	0.43%	0.46%	0.53%	0.59%	0.66%
XR	Composite	0.36%	0.41%	0.44%	0.51%	0.58%	0.64%
MR	Composite	0.003636748	0.004281188	0.004572396	0.005332251	0.00590281	0.006627789
XR	Composite	0.36%	0.41%	0.44%	0.51%	0.58%	0.64%
MR	Composite	0.36%	0.43%	0.46%	0.53%	0.59%	0.66%
CR	Composite	0.36%	0.46%	0.49%	0.57%	0.63%	0.69%
MR	Composite	0.36%	0.44%	0.47%	0.54%	0.60%	0.67%
XR	Composite	0.003636748	0.004212178	0.004487556	0.005233275	0.005788429	0.006307628
MR	Composite	0.36%	0.43%	0.46%	0.53%	0.59%	0.66%
MR	Composite	0.36%	0.43%	0.46%	0.53%	0.59%	0.66%
CR	Composite						
MR	Composite	0.36%	0.43%	0.46%	0.53%	0.59%	0.66%
MR	Composite	0.36%	0.43%	0.46%	0.53%	0.59%	0.66%
XR	Composite	0.36%	0.41%	0.44%	0.51%	0.58%	0.64%
MR	Composite	0.003636748	0.004281188	0.004572396	0.005332251	0.00590281	0.006627789
CR	Composite	0.003636748	0.004487053	0.004792023	0.005594182	0.006257339	0.006957644
MR	Composite	0.36%	0.43%	0.46%	0.53%	0.59%	0.66%
CR	Composite	0.36%	0.45%	0.48%	0.56%	0.63%	0.70%
MM	Composite	0.003636748	0.004307571	0.004600343	0.005370415	0.006007046	0.006679339
MR	Composite	0.36%	0.43%	0.46%	0.53%	0.59%	0.66%
XR	Composite	0.003636748	0.00413866	0.004437487	0.005139867	0.005779999	0.006391366
MR	Composite						
MR	Composite						
MR	Composite	0.50%	0.51%	0.56%	0.57%	0.61%	0.68%
CR	Composite	0.50%	0.51%	0.56%	0.60%	0.64%	0.71%
MR	Composite	0.50%	0.51%	0.56%	0.57%	0.61%	0.68%
MR	Composite						
MR	Composite						
CR	Composite						
MR	Composite	0.50%	0.51%	0.56%	0.57%	0.61%	0.68%
XR	Composite	0.50%	0.51%	0.56%	0.54%	0.59%	0.65%
MR	Composite	0.47%	0.47%	0.52%	0.59%	0.64%	0.68%
XR	Composite	0.47%	0.47%	0.52%	0.59%	0.64%	0.65%
MR	Composite	0.47%	0.47%	0.52%	0.59%	0.64%	0.68%
CR	Composite	0.002741318	0.00322	0.004077591	0.004937962	0.005671568	0.006240905
MM	Composite	0.26%	0.31%	0.39%	0.47%	0.54%	0.60%
MM	Composite	0.25%	0.30%	0.39%	0.47%	0.54%	0.60%
CR	Composite	0.26%	0.31%	0.42%	0.49%	0.56%	0.63%
MM	Composite	0.25%	0.30%	0.39%	0.47%	0.54%	0.60%
CR	Composite	0.26%	0.31%	0.42%	0.49%	0.56%	0.63%
MM	Composite	0.25%	0.30%	0.39%	0.47%	0.54%	0.60%

0.64%	0.007258362	0.007233871	0.007693326	0.013783333	0.4 BBB	A
1.23%	0.0129025	0.0129025	0.0129025	0.0129025	0.4	B
1.17%	1.29%	1.29%	1.29%	1.29%	0.4	BB
1.13%	0.0129025	0.0129025	0.0129025	0.0129025	0.4	B
0.43%	0.004794679	0.005126	0.005856381	0.007667019	0.4 NR	BBB
0.43%	0.48%	0.51%	0.59%	0.77%	0.4 NR	AA
0.46%	0.50%	0.54%	0.62%	0.77%	0.4 NR	A
					0.4	
0.43%	0.004791405	0.005126	0.005856381	0.007667019	0.4 NR	AA
					0.4	
0.43%	0.004791405	0.005126	0.005856381	0.007667019	0.4 NR	AA
0.43%	0.48%	0.51%	0.59%	0.77%	0.4 NR	AA
0.43%	0.48%	0.51%	0.59%	0.77%	0.4 NR	BBB
0.43%	0.48%	0.51%	0.59%	0.77%	0.4 NR	AA
0.43%	0.004791405	0.005126	0.005856381	0.007667019	0.4 NR	AA
0.46%	0.005043585	0.005395789	0.006164612	0.007667019	0.4 NR	A
					0.4	
0.43%	0.48%	0.51%	0.59%	0.77%	0.4 NR	AA
0.42%	0.46%	0.49%	0.56%	0.77%	0.4 NR	A
0.20%	0.002325	0.002325	0.002325	0.002325	0.8	
0.19%	0.23%	0.23%	0.23%	0.23%	0.8	
0.18%	0.23%	0.23%	0.23%	0.23%	0.8	
0.73%	0.007903181	0.008533089	0.009158111	0.010125	0.4 NR	BBB
0.69%	0.75%	0.85%	0.92%	1.01%	0.4 NR	A
0.67%	0.72%	0.85%	0.92%	1.01%	0.4 NR	BBB
0.70%	0.79%	0.85%	0.94%	1.01%	0.4 NR	AA
0.74%	0.008194063	0.008533089	0.009847954	0.010125	0.4 NR	A
0.70%	0.79%	0.85%	0.94%	1.01%	0.4 NR	AA
0.74%	0.008194063	0.008533089	0.009847954	0.010125	0.4 NR	A
0.71%	0.79%	0.85%	0.95%	1.01%	0.4 NR	A
0.70%	0.79%	0.85%	0.94%	1.01%	0.4 NR	AA
0.68%	0.74%	0.85%	0.90%	1.01%	0.4 NR	A
					0.4	
0.70%	0.79%	0.85%	0.94%	1.01%	0.4 NR	AA
0.68%	0.74%	0.85%	0.90%	1.01%	0.4 NR	A
0.70%	0.007931978	0.008533089	0.009355556	0.010125	0.4 NR	AA
0.68%	0.74%	0.85%	0.90%	1.01%	0.4 NR	A
0.70%	0.79%	0.85%	0.94%	1.01%	0.4 NR	AA
0.74%	0.80%	0.85%	0.92%	1.01%	0.4 NR	BBB
0.70%	0.76%	0.85%	0.92%	1.01%	0.4 NR	A
0.68%	0.007331911	0.008533089	0.009158111	0.010125	NR	BBB
0.70%	0.79%	0.85%	0.94%	1.01%	0.4 NR	AA
0.70%	0.79%	0.85%	0.94%	1.01%	0.4 NR	AA
					0.4	
0.70%	0.79%	0.85%	0.94%	1.01%	0.4 NR	AA
0.70%	0.79%	0.85%	0.94%	1.01%	0.4 NR	AA
0.68%	0.74%	0.85%	0.90%	1.01%	0.4 NR	A
0.70%	0.007931978	0.008533089	0.009355556	0.010125	0.4 NR	AA
0.74%	0.008194063	0.008533089	0.009847954	0.010125	0.4 NR	A
0.70%	0.79%	0.85%	0.94%	1.01%	0.4 NR	AA
0.74%	0.82%	0.85%	0.98%	1.01%	0.4 NR	A
0.71%	0.0078663	0.008533089	0.009454036	0.010125	0.4 NR	A
0.70%	0.79%	0.85%	0.94%	1.01%	0.4 NR	AA
0.68%	0.007427347	0.008533089	0.009010878	0.010125	0.4 NR	A
					0.4	
					0.4	
0.78%	0.80%	1.07%	1.46%	1.57%	0.4 NR	NR
0.82%	0.84%	1.07%	1.46%	1.57%	0.4 NR	NR
0.78%	0.80%	1.07%	1.46%	1.57%	0.4 NR	NR
					0.4	
					0.4	
					0.4	
0.78%	0.80%	1.07%	1.46%	1.57%	0.4 NR	NR
0.75%	0.77%	1.07%	1.46%	1.57%	0.4 NR	NR
0.71%	0.80%	0.80%	0.80%	0.80%	0.4	NR
0.68%	0.80%	0.80%	0.80%	0.80%	0.4	NR
0.71%	0.80%	0.80%	0.80%	0.80%	0.4	NR
0.69%	0.007459564	0.007502361	0.007896574	0.008279644	0.4 BBB	BBB
0.66%	0.71%	0.75%	0.79%	0.83%	0.4 A	A
0.66%	0.72%	0.75%	0.79%	0.83%	0.4 AA	AAA
0.70%	0.76%	0.75%	0.79%	0.83%	0.4 A	A
0.66%	0.72%	0.75%	0.79%	0.83%	0.4 AA	AAA
0.70%	0.76%	0.75%	0.79%	0.83%	0.4 A	A
0.66%	0.72%	0.75%	0.79%	0.83%	0.4 AA	AAA

A	A	A	AA	AA	A
B	B	BB	NR	BB	NR
BBB	BB	BBB	NR	BBB	NR
B	B	BB	NR	BB	NR
B	BBB	BBB	BBB	BBB	BBB
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
B	BBB	BBB	BBB	A	A
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
	BB		BB	BBB	NR
	BB		BB	BBB	NR
	BB		BB	BBB	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	AA	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	AA	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	AA	AA	A	A
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	AA	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	AA	AA	A	A
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	A	A	A
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	A	BB	NR
NR	NR	NR	BBB	B	NR
NR	NR	NR	A	BB	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA

NR	NR	NR	A	6 Financials
			BBB	2 Oil & Gas
			BBB	2 Oil & Gas
			BBB	2 Oil & Gas
CCC	B	NR	BBB	11 Industrials
BB	BBB	NR	BBB	10 Industrials
B	BB	NR	BBB	11 Industrials
			NR	Industrials
BB	BBB	NR	BBB	10 Industrials
			NR	Industrials
BB	BBB	NR	BBB	10 Industrials
BB	BBB	NR	BBB	10 Industrials
CCC	B	NR	BBB	11 Industrials
BB	BBB	NR	BBB	10 Industrials
BB	BBB	NR	BBB	10 Industrials
B	BB	NR	BBB	11 Industrials
			NR	Industrials
BB	BBB	NR	BBB	10 Industrials
B	BB	NR	BBB	11 Industrials
			BBB	3 Government
			BBB	3 Government
			BBB	3 Government
NR	BB	NR	A	3 Consumer Goods
NR	BB	NR	A	3 Consumer Goods
NR	BB	NR	A	3 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	14 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	14 Consumer Goods
NR	BBB	NR	A	14 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	6 Consumer Goods
			NR	Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	6 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	6 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BB	NR	A	4 Consumer Goods
NR	BB	NR	A	3 Consumer Goods
NR	BB	NR	A	4 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
			NR	Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	6 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	14 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	14 Consumer Goods
NR	BBB	NR	A	14 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	6 Consumer Goods
			NR	Financials
			NR	Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
			NR	3
			NR	3
			NR	3
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods

N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States		AA				DocAdj
N.Amer	United States		AA				DocAdj
N.Amer	United States		AA				DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	Thin	DocAdj
N.Amer	United States	BBB	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	Thin	DocAdj
N.Amer	United States				Thin	Thin	Thin
N.Amer	United States				Thin	Thin	Thin
N.Amer	United States				Thin	Thin	Thin
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin			
CcyGrp	Thin	CcyGrp	Thin			
DocAdj	Thin	DocAdj	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	DocAdj	DocAdj	Thin			
	DocAdj	DocAdj	Thin			
	DocAdj	DocAdj	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin			
Thin	DocAdj	DocAdj	Thin			
Thin	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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MOETEURMR	31-Jul-08 MOET
MOETGBPCR	31-Jul-08 MOET
MOETGBPMM	31-Jul-08 MOET
MOETHKDMM	31-Jul-08 MOET
MOETJPYCR	31-Jul-08 MOET
MOETJPYMM	31-Jul-08 MOET
MOETSEKMM	31-Jul-08 MOET
MOETSGDCR	31-Jul-08 MOET
MOETSGDMM	31-Jul-08 MOET
MOETTWDCR	31-Jul-08 MOET
MOETTWDMM	31-Jul-08 MOET
MOETUSDCR	31-Jul-08 MOET
MOETUSDMM	31-Jul-08 MOET
MOETUSDMR	31-Jul-08 MOET
MOETUSDXR	31-Jul-08 MOET
MOLGP-RTEURCR	31-Jul-08 MOLGP-RT
MOLGP-RTEURMM	31-Jul-08 MOLGP-RT
MOLGP-RTEURMR	31-Jul-08 MOLGP-RT
MOLGP-RTUSDMM	31-Jul-08 MOLGP-RT
MOMILKJPYCR	31-Jul-08 MOMILK
MOMILKJPYMR	31-Jul-08 MOMILK
MOMILKJPYXR	31-Jul-08 MOMILK
MOMILKUSDCR	31-Jul-08 MOMILK
MOMILKUSDMR	31-Jul-08 MOMILK
MOMILKUSDXR	31-Jul-08 MOMILK
MOMPERUSDMR	31-Jul-08 MOMPER
MOMPERUSDXR	31-Jul-08 MOMPER
MOMPEREURMR	31-Jul-08 MOMPER
MOMPERUSDMR	31-Jul-08 MOMPER
MOMPERUSDXR	31-Jul-08 MOMPER
MONAUDCR	31-Jul-08 MON
MONAUDMR	31-Jul-08 MON
MONCHFMR	31-Jul-08 MON
MONEURCR	31-Jul-08 MON
MONEURMM	31-Jul-08 MON
MONEURMR	31-Jul-08 MON
MONEURXR	31-Jul-08 MON
MONGBPMR	31-Jul-08 MON
MONJPYMR	31-Jul-08 MON
MONUSDCR	31-Jul-08 MON
MONUSDMM	31-Jul-08 MON
MONUSDMR	31-Jul-08 MON
MONUSDXR	31-Jul-08 MON
MONTEEURCR	31-Jul-08 MONTE
MONTEEURMM	31-Jul-08 MONTE
MONTEEURXR	31-Jul-08 MONTE
MONTEGBPMM	31-Jul-08 MONTE
MONTEEURCR	31-Jul-08 MONTE
MONTEEURMM	31-Jul-08 MONTE
MONTEUSDCR	31-Jul-08 MONTE
MONTEUSDMM	31-Jul-08 MONTE
MONTEAUDMM	31-Jul-08 MONTE
MONTECHFCR	31-Jul-08 MONTE
MONTECHFMM	31-Jul-08 MONTE
MONTEEURCR	31-Jul-08 MONTE
MONTEEURMM	31-Jul-08 MONTE
MONTEEURMR	31-Jul-08 MONTE
MONTEEURXR	31-Jul-08 MONTE
MONTEGBPMM	31-Jul-08 MONTE
MONTEHKDMM	31-Jul-08 MONTE
MONTEJPYCR	31-Jul-08 MONTE
MONTEJPYMM	31-Jul-08 MONTE
MONTESEKMM	31-Jul-08 MONTE
MONTEUSDCR	31-Jul-08 MONTE
MONTEUSDMM	31-Jul-08 MONTE
MONTEUSDMR	31-Jul-08 MONTE
MONTEUSDXR	31-Jul-08 MONTE
MONTEAUDCR	31-Jul-08 MONTE
MONTEAUDMM	31-Jul-08 MONTE
MONTECHFCR	31-Jul-08 MONTE
MONTECHFMM	31-Jul-08 MONTE
MONTEDKKMM	31-Jul-08 MONTE
MONTEEURCR	31-Jul-08 MONTE
MONTEEURMM	31-Jul-08 MONTE

LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	EUR
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	GBP
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	GBP
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	HKD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	JPY
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	JPY
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	SEK
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	SGD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	SGD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	TWD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	TWD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	USD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	USD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	USD
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	USD
Magyar Olaj es Gazipari Reszvenytarsasag MOL	X29A8T	SNRFOR	EUR
Magyar Olaj es Gazipari Reszvenytarsasag MOL	X29A8T	SNRFOR	EUR
Magyar Olaj es Gazipari Reszvenytarsasag MOL	X29A8T	SNRFOR	EUR
Magyar Olaj es Gazipari Reszvenytarsasag MOL	X29A8T	SNRFOR	USD
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	JPY
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	JPY
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	JPY
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	USD
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	USD
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	USD
Momentive Performance Matls Inc	668FE1	SECDOM	USD
Momentive Performance Matls Inc	668FE1	SECDOM	USD
Momentive Performance Matls Inc	668FE1	SNRFOR	EUR
Momentive Performance Matls Inc	668FE1	SNRFOR	USD
Momentive Performance Matls Inc	668FE1	SNRFOR	USD
Monsanto Co	6H27C2	SNRFOR	AUD
Monsanto Co	6H27C2	SNRFOR	AUD
Monsanto Co	6H27C2	SNRFOR	CHF
Monsanto Co	6H27C2	SNRFOR	EUR
Monsanto Co	6H27C2	SNRFOR	EUR
Monsanto Co	6H27C2	SNRFOR	EUR
Monsanto Co	6H27C2	SNRFOR	EUR
Monsanto Co	6H27C2	SNRFOR	GBP
Monsanto Co	6H27C2	SNRFOR	JPY
Monsanto Co	6H27C2	SNRFOR	USD
Monsanto Co	6H27C2	SNRFOR	USD
Monsanto Co	6H27C2	SNRFOR	USD
Monsanto Co	6H27C2	SNRFOR	USD
Bca Monte dei Paschi di Siena S p A	TU29GI	JRSUBUT2	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	JRSUBUT2	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	JRSUBUT2	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	JRSUBUT2	GBP
Bca Monte dei Paschi di Siena S p A	TU29GI	PREFT1	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	PREFT1	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	PREFT1	USD
Bca Monte dei Paschi di Siena S p A	TU29GI	PREFT1	USD
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	AUD
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	CHF
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	CHF
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	GBP
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	HKD
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	JPY
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	JPY
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	SEK
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	USD
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	USD
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	USD
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	USD
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	AUD
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	AUD
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	CHF
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	CHF
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	DKK
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	EUR

MR	Composite	0.25%	0.29%	0.39%	0.47%	0.54%	0.60%
CR	Composite	0.26%	0.31%	0.42%	0.49%	0.56%	0.63%
MM	Composite	0.25%	0.30%	0.39%	0.47%	0.54%	0.60%
MM	Composite	0.25%	0.30%	0.39%	0.47%	0.54%	0.60%
CR	Composite	0.27%	0.32%	0.41%	0.50%	0.57%	0.64%
MM	Composite	0.002612501	0.003070123	0.003899569	0.004751529	0.005468313	0.006107076
MM	Composite	0.002533119	0.002987557	0.003929621	0.004740999	0.005408133	0.005999924
CR	Composite	0.26%	0.31%	0.42%	0.49%	0.56%	0.63%
MM	Composite	0.002533119	0.002987557	0.003929621	0.004740999	0.005408133	0.005999924
CR	Composite	0.002588575	0.003090146	0.004184481	0.00493169	0.005643624	0.006348187
MM	Composite	0.002533119	0.002987557	0.003929621	0.004740999	0.005408133	0.005999924
CR	Composite	0.26%	0.31%	0.42%	0.49%	0.56%	0.63%
MM	Composite	0.002533119	0.002987557	0.003929621	0.004740999	0.005408133	0.005999924
MR	Composite	0.25%	0.29%	0.39%	0.47%	0.54%	0.60%
XR	Composite						
CR	Composite	0.01136064	0.015	0.0227	0.02505	0.02365	0.0252
MM	Composite	1.14%	1.50%	2.27%	2.51%	2.37%	2.52%
MR	Composite						
MM	Composite						
CR	Composite	0.09%	0.15%	0.20%	0.19%	0.25%	0.28%
MR	Composite						
XR	Composite	0.09%	0.12%	0.15%	0.16%	0.19%	0.21%
CR	Composite	0.09%	0.15%	0.17%	0.19%	0.24%	0.27%
MR	Composite						
XR	Composite						
MR	Composite	0.027	0.027	0.027	0.027	0.02875	0.02875
XR	Composite	2.70%	2.70%	2.70%	2.70%	2.88%	2.88%
MR	Composite	4.14%	4.14%	3.79%	5.15%	4.14%	4.14%
MR	Composite	4.14%	4.14%	3.79%	5.15%	4.14%	4.14%
XR	Composite	0.041365	0.041365	0.037875	0.0515	0.04138	0.04139
CR	Composite	0.001486667	0.002225167	0.003030917	0.003408121	0.004020314	0.004521444
MR	Composite	0.001486667	0.002225167	0.003030917	0.003408121	0.004020314	0.004521444
MR	Composite	0.001492	0.0022325	0.003036954	0.003418333	0.004048924	0.004523667
CR	Composite	0.16%	0.24%	0.32%	0.36%	0.43%	0.48%
MM	Composite	0.15%	0.23%	0.31%	0.35%	0.41%	0.46%
MR	Composite	0.15%	0.22%	0.30%	0.34%	0.40%	0.45%
XR	Composite	0.14%	0.22%	0.29%	0.33%	0.39%	0.44%
MR	Composite	0.15%	0.22%	0.30%	0.34%	0.40%	0.45%
MR	Composite	0.15%	0.22%	0.30%	0.34%	0.40%	0.45%
CR	Composite	0.16%	0.24%	0.32%	0.36%	0.43%	0.48%
MM	Composite						
MR	Composite	0.001492	0.0022325	0.003036954	0.003418333	0.004048924	0.004523667
XR	Composite	0.0014355	0.002151363	0.002925014	0.003291646	0.0038569	0.004358935
CR	Composite						
MM	Composite						
XR	Composite						
MM	Composite						
CR	Composite	4.24%	4.24%	4.24%	4.24%	4.24%	4.24%
MM	Composite	4.24%	4.24%	4.24%	4.24%	4.24%	4.24%
CR	Composite						
MM	Composite	4.24%	4.24%	4.24%	4.24%	4.24%	4.24%
MM	Composite	0.29%	0.31%	0.41%	0.48%	0.55%	0.62%
CR	Composite	0.29%	0.27%	0.41%	0.49%	0.57%	0.65%
MM	Composite	0.29%	0.32%	0.41%	0.48%	0.55%	0.61%
CR	Composite	0.29%	0.27%	0.41%	0.49%	0.57%	0.65%
MM	Composite	0.29%	0.32%	0.41%	0.48%	0.55%	0.61%
MR	Composite	0.29%	0.32%	0.40%	0.47%	0.54%	0.61%
XR	Composite						
MM	Composite	0.29%	0.32%	0.41%	0.48%	0.55%	0.61%
MM	Composite	0.29%	0.32%	0.41%	0.48%	0.55%	0.61%
CR	Composite	0.29%	0.31%	0.41%	0.48%	0.55%	0.62%
MM	Composite	0.29%	0.31%	0.41%	0.48%	0.55%	0.62%
MM	Composite	0.002946902	0.003196573	0.004077283	0.004805547	0.005500413	0.006129234
CR	Composite	0.29%	0.27%	0.41%	0.49%	0.57%	0.65%
MM	Composite	0.29%	0.32%	0.41%	0.48%	0.55%	0.61%
MR	Composite	0.002946902	0.003163276	0.004034811	0.004732336	0.005418499	0.006076218
XR	Composite						
CR	Composite	0.005285	0.007651131	0.010523472	0.012361301	0.0139465	0.015505
MM	Composite	0.005285	0.007651131	0.010523472	0.012361301	0.0139465	0.015505
CR	Composite	0.005285	0.007969928	0.010942298	0.0128491	0.014527604	0.016138712
MM	Composite	0.005285	0.007651131	0.010499592	0.012328841	0.0139465	0.015490909
MM	Composite	0.005285	0.007651131	0.010499592	0.012328841	0.0139465	0.015490909
CR	Composite	0.53%	0.80%	1.09%	1.28%	1.45%	1.61%
MM	Composite	0.53%	0.77%	1.05%	1.23%	1.39%	1.55%

0.65%	0.71%	0.75%	0.79%	0.83%	0.4 A	AA
0.70%	0.76%	0.75%	0.79%	0.83%	0.4 A	A
0.66%	0.72%	0.75%	0.79%	0.83%	0.4 AA	AAA
0.66%	0.72%	0.75%	0.79%	0.83%	0.4 AA	AAA
0.69%	0.76%	0.75%	0.79%	0.83%	0.4 BBB	BBB
0.66%	0.007221594	0.007502361	0.007896574	0.008279644	0.4 A	A
0.006574773	0.007180037	0.007502361	0.007896574	0.008279644	0.4 AA	AAA
0.006965369	0.76%	0.75%	0.79%	0.83%	0.4 A	A
0.006574773	0.007180037	0.007502361	0.007896574	0.008279644	0.4 AA	AAA
0.006965369	0.007561546	0.007502361	0.007896574	0.008279644	0.4 A	A
0.006574773	0.007180037	0.007502361	0.007896574	0.008279644	0.4 AA	AAA
0.006965369	0.76%	0.75%	0.79%	0.83%	0.4 A	A
0.006574773	0.007180037	0.007502361	0.007896574	0.008279644	0.4 AA	AAA
0.65%	0.71%	0.75%	0.79%	0.83%	0.4 A	AA
					0.4	
2.66%	0.02775	0.02594411	0.02636997	0.026844695	0.4 NR	NR
2.66%	2.78%	2.59%	2.64%	2.68%	0.4 NR	NR
					0.4	
					0.4	
0.33%	0.42%	0.43%	0.43%	0.49%	0.4 BB	BB
					0.4	
0.33%	0.42%	0.43%	0.43%	0.49%	0.4 BB	B
0.33%	0.42%	0.43%	0.43%	0.49%	0.4 BB	CCC
					0.4	
					0.4	
3.55%	3.55%	3.55%	3.55%	3.55%	0.725	
3.55%	3.55%	3.55%	3.55%	3.55%	0.725	
4.14%	4.14%	4.14%	4.14%	4.14%	0.4 NR	NR
4.14%	4.14%	4.14%	4.14%	4.14%	0.4 NR	NR
0.04139	0.04139	0.04139	0.04139	0.04139	0.4 NR	NR
0.0049465	0.005407704	0.005968125	0.006594917	0.007369912	0.4 CCC	BBB
0.0049465	0.005407704	0.005968125	0.006594917	0.007369912	0.4 CCC	BBB
0.0049645	0.005346	0.0060125	0.00661	0.007391596	0.4 BB	AA
0.00522781	0.57%	0.63%	0.70%	0.78%	0.4 B	A
0.005018698	0.54%	0.61%	0.67%	0.75%	0.4 B	A
0.0049645	0.53%	0.60%	0.66%	0.74%	0.4 BB	AA
0.004947333	0.55%	0.58%	0.64%	0.71%	0.4 B	A
0.0049645	0.53%	0.60%	0.66%	0.74%	0.4 BB	AA
0.0049465	0.54%	0.60%	0.66%	0.74%	0.4 CCC	BBB
0.52%	0.57%	0.63%	0.70%	0.78%	0.4 B	A
					0.4	
0.50%	0.005346	0.0060125	0.00661	0.007391596	0.4 BB	AA
0.49%	0.005484	0.005788421	0.006372034	0.00710952	0.4 B	A
					0.15	
					0.15	
					0.15	
					0.15	
4.30%	4.34%	4.39%	4.40%	4.40%	0.0025	
4.30%	4.34%	4.39%	4.40%	4.40%	0.0025	
					0.0025	
4.30%	4.34%	4.39%	4.40%	4.40%	0.0025	
0.64%	0.66%	0.68%	0.75%	0.78%	0.4 BB	BBB
0.67%	0.68%	0.68%	0.78%	0.78%	0.4 BB	A
0.64%	0.65%	0.68%	0.75%	0.78%	0.4 BB	AA
0.67%	0.68%	0.68%	0.78%	0.78%	0.4 BB	A
0.64%	0.65%	0.68%	0.75%	0.78%	0.4 BB	AA
0.63%	0.65%	0.68%	0.74%	0.78%	0.4 BB	A
					0.4	
0.64%	0.65%	0.68%	0.75%	0.78%	0.4 BB	AA
0.64%	0.65%	0.68%	0.75%	0.78%	0.4 BB	AA
0.64%	0.66%	0.68%	0.75%	0.78%	0.4 BB	BBB
0.64%	0.66%	0.68%	0.75%	0.78%	0.4 BB	BBB
0.64%	0.006532013	0.006840278	0.007504333	0.007783333	0.4 BB	AA
0.67%	0.68%	0.68%	0.78%	0.78%	0.4 BB	A
0.64%	0.65%	0.68%	0.75%	0.78%	0.4 BB	AA
0.63%	0.006467492	0.006840278	0.007426163	0.007783333	0.4 BB	A
					0.4	
1.56%	0.015878766	0.0159485	0.01786975	0.016724657	0.2 NR	BB
1.56%	0.015878766	0.0159485	0.01786975	0.016724657	0.2 NR	BB
1.63%	0.016540381	0.0159485	0.018425104	0.016724657	0.2 NR	BBB
1.56%	0.015878766	0.0159485	0.017771333	0.016724657	0.2 NR	A
1.56%	0.015878766	0.0159485	0.017771333	0.016724657	0.2 NR	A
1.63%	1.65%	1.59%	1.84%	1.67%	0.2 NR	BBB
1.56%	1.59%	1.59%	1.78%	1.67%	0.2 NR	A

AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	A	BBB	BBB	NR	NR
B	B	BB	BB	NR	NR
CCC	CCC	B	B	NR	NR
	NR		NR	NR	
	NR		NR	NR	
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BBB	BB	BBB	BBB	BBB
BB	BBB	BB	BBB	BBB	BBB
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
BBB	A	A	A	A	A
A	AA	A	AA	AA	AA
BB	BBB	BB	BBB	BBB	BBB
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
BBB	A	A	A	A	A
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
BBB	A	BBB	A	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
AA	AAA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
BBB	A	BBB	BBB	A	BBB
BBB	A	BBB	BBB	A	BBB
A	AA	A	A	AA	A
AA	AAA	AA	AA	AAA	AA
AA	AAA	AA	AA	AAA	AA
A	AA	A	A	AA	A
AA	AAA	AA	AA	AAA	AA

NR	NR	NR	AA	14 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	AA	14 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	2 Oil & Gas
NR	NR	NR	NR	2 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR		NR	BBB	4 Consumer Goods
			NR	Consumer Goods
NR		NR	BBB	4 Consumer Goods
NR		NR	BBB	4 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
CCC	BB	B	A	9 Basic Materials
CCC	BB	B	A	9 Basic Materials
BB	A	BBB	A	9 Basic Materials
B	BBB	BB	A	9 Basic Materials
B	BBB	BB	A	9 Basic Materials
BB	A	BBB	A	9 Basic Materials
B	BBB	BB	BBB	9 Basic Materials
BB	A	BBB	A	9 Basic Materials
CCC	BB	B	A	9 Basic Materials
B	BBB	BB	A	9 Basic Materials
			NR	Basic Materials
BB	A	BBB	A	9 Basic Materials
B	BBB	BB	BBB	9 Basic Materials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	BB	NR	AA	12 Financials
NR	BBB	NR	BBB	4 Financials
NR	A	NR	AA	12 Financials
NR	BBB	NR	BBB	4 Financials
NR	A	NR	AA	12 Financials
NR	BBB	NR	AA	12 Financials
			NR	Financials
NR	A	NR	AA	12 Financials
NR	A	NR	AA	12 Financials
NR	BB	NR	AA	12 Financials
NR	BB	NR	AA	12 Financials
NR	A	NR	AA	12 Financials
NR	BBB	NR	BBB	4 Financials
NR	A	NR	AA	12 Financials
NR	BBB	NR	AA	12 Financials
			NR	Financials
NR	BB	NR	A	11 Financials
NR	BB	NR	A	11 Financials
NR	BBB	NR	A	11 Financials
NR	A	NR	A	11 Financials
NR	A	NR	A	11 Financials
NR	BBB	NR	A	11 Financials
NR	A	NR	A	11 Financials

Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A				
E.Eur	Hungary		BB	Thin	Thin	Thin	Thin
E.Eur	Hungary		BB	Thin	Thin	Thin	Thin
E.Eur	Hungary		BB				
E.Eur	Hungary		BB				
Asia	Japan	BBB	AA	Entity Tier	CcyGrp	DocAdj	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA				
Europe	Italy	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA				
Europe	Italy	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin		Thin
DocAdj	DocAdj	Thin	Thin	Thin		Thin
Entity Tier	Entity Tier	Thin	Thin	Thin		Thin
	Thin	Thin				
	Thin	Thin				
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
	Thin	Thin	Thin	Thin	Thin	Thin
	Thin	Thin	Thin	Thin	Thin	Thin
	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

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MONTEEURMR	31-Jul-08 MONTE
MONTEEURXR	31-Jul-08 MONTE
MONTEGBPMM	31-Jul-08 MONTE
MONTEHKDMM	31-Jul-08 MONTE
MONTEJPYCR	31-Jul-08 MONTE
MONTEJPYMM	31-Jul-08 MONTE
MONTESGDMM	31-Jul-08 MONTE
MONTEUSDCR	31-Jul-08 MONTE
MONTEUSDMM	31-Jul-08 MONTE
MONTEUSDMR	31-Jul-08 MONTE
MONTEUSDXR	31-Jul-08 MONTE
MOROCEURCR	31-Jul-08 MOROC
MOROCEURMM	31-Jul-08 MOROC
MOROCEURMR	31-Jul-08 MOROC
MOROCGBPCR	31-Jul-08 MOROC
MOROCUSDCR	31-Jul-08 MOROC
MOROCUSDMM	31-Jul-08 MOROC
MOROCUSDMR	31-Jul-08 MOROC
MOSUSDXR	31-Jul-08 MOS
MOSEURMM	31-Jul-08 MOS
MOSEURMR	31-Jul-08 MOS
MOSEURXR	31-Jul-08 MOS
MOSUSDCR	31-Jul-08 MOS
MOSUSDMM	31-Jul-08 MOS
MOSUSDMR	31-Jul-08 MOS
MOSUSDXR	31-Jul-08 MOS
MOS-GlobHoldAUDMR	31-Jul-08 MOS-GlobHold
MOS-GlobHoldAUDXR	31-Jul-08 MOS-GlobHold
MOS-GlobHoldEURMM	31-Jul-08 MOS-GlobHold
MOS-GlobHoldEURMR	31-Jul-08 MOS-GlobHold
MOS-GlobHoldEURXR	31-Jul-08 MOS-GlobHold
MOS-GlobHoldHKDXR	31-Jul-08 MOS-GlobHold
MOS-GlobHoldILSXR	31-Jul-08 MOS-GlobHold
MOS-GlobHoldUSDCR	31-Jul-08 MOS-GlobHold
MOS-GlobHoldUSDMM	31-Jul-08 MOS-GlobHold
MOS-GlobHoldUSDMR	31-Jul-08 MOS-GlobHold
MOS-GlobHoldUSDXR	31-Jul-08 MOS-GlobHold
MOTAUDMR	31-Jul-08 MOT
MOTAUDXR	31-Jul-08 MOT
MOTCADMR	31-Jul-08 MOT
MOTCHFMR	31-Jul-08 MOT
MOTEURCR	31-Jul-08 MOT
MOTEURMM	31-Jul-08 MOT
MOTEURMR	31-Jul-08 MOT
MOTEURXR	31-Jul-08 MOT
MOTGBPMR	31-Jul-08 MOT
MOTGBPXR	31-Jul-08 MOT
MOTHKDMR	31-Jul-08 MOT
MOTHKDXR	31-Jul-08 MOT
MOTJPYCR	31-Jul-08 MOT
MOTJPYMR	31-Jul-08 MOT
MOTJPYXR	31-Jul-08 MOT
MOTNZDMR	31-Jul-08 MOT
MOTSEKMR	31-Jul-08 MOT
MOTSEKXR	31-Jul-08 MOT
MOTSGDMR	31-Jul-08 MOT
MOTUSDCR	31-Jul-08 MOT
MOTUSDMM	31-Jul-08 MOT
MOTUSDMR	31-Jul-08 MOT
MOTUSDXR	31-Jul-08 MOT
MOVGUSDCR	31-Jul-08 MOVG
MOVGUSDMR	31-Jul-08 MOVG
MOVGUSDXR	31-Jul-08 MOVG
MPBCOEURCR	31-Jul-08 MPBCO
MPBCOEURMM	31-Jul-08 MPBCO
MPBCOEURMR	31-Jul-08 MPBCO
MPBCOJPYMR	31-Jul-08 MPBCO
MPBCOUSDCR	31-Jul-08 MPBCO
MPBCOUSDMM	31-Jul-08 MPBCO
MPBCOUSDMR	31-Jul-08 MPBCO
MPBCOUSDXR	31-Jul-08 MPBCO
MPBPCLEURCR	31-Jul-08 MPBPCL
MPBPCLEURMM	31-Jul-08 MPBPCL
MQBAUDMR	31-Jul-08 MQB

Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	EUR
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	GBP
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	HKD
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	JPY
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	JPY
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	SGD
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	USD
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	USD
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	USD
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	USD
Kdom Morocco	6.78E+100	SNRFOR	EUR
Kdom Morocco	6.78E+100	SNRFOR	EUR
Kdom Morocco	6.78E+100	SNRFOR	EUR
Kdom Morocco	6.78E+100	SNRFOR	GBP
Kdom Morocco	6.78E+100	SNRFOR	USD
Kdom Morocco	6.78E+100	SNRFOR	USD
Kdom Morocco	6.78E+100	SNRFOR	USD
Mosaic Co	67AD9F	SECDOM	USD
Mosaic Co	67AD9F	SNRFOR	EUR
Mosaic Co	67AD9F	SNRFOR	EUR
Mosaic Co	67AD9F	SNRFOR	EUR
Mosaic Co	67AD9F	SNRFOR	USD
Mosaic Co	67AD9F	SNRFOR	USD
Mosaic Co	67AD9F	SNRFOR	USD
Mosaic Co	67AD9F	SNRFOR	USD
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	AUD
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	AUD
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	EUR
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	EUR
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	EUR
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	HKD
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	ILS
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	USD
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	USD
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	USD
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	USD
Motorola Inc	6I207D	SNRFOR	AUD
Motorola Inc	6I207D	SNRFOR	AUD
Motorola Inc	6I207D	SNRFOR	CAD
Motorola Inc	6I207D	SNRFOR	CHF
Motorola Inc	6I207D	SNRFOR	EUR
Motorola Inc	6I207D	SNRFOR	EUR
Motorola Inc	6I207D	SNRFOR	EUR
Motorola Inc	6I207D	SNRFOR	EUR
Motorola Inc	6I207D	SNRFOR	GBP
Motorola Inc	6I207D	SNRFOR	GBP
Motorola Inc	6I207D	SNRFOR	HKD
Motorola Inc	6I207D	SNRFOR	HKD
Motorola Inc	6I207D	SNRFOR	JPY
Motorola Inc	6I207D	SNRFOR	JPY
Motorola Inc	6I207D	SNRFOR	JPY
Motorola Inc	6I207D	SNRFOR	NZD
Motorola Inc	6I207D	SNRFOR	SEK
Motorola Inc	6I207D	SNRFOR	SEK
Motorola Inc	6I207D	SNRFOR	SGD
Motorola Inc	6I207D	SNRFOR	USD
Motorola Inc	6I207D	SNRFOR	USD
Motorola Inc	6I207D	SNRFOR	USD
Motorola Inc	6I207D	SNRFOR	USD
Movie Gallery Inc	6I69D9	SNRFOR	USD
Movie Gallery Inc	6I69D9	SNRFOR	USD
Movie Gallery Inc	6I69D9	SNRFOR	USD
Timken Co	8GFABH	SNRFOR	EUR
Timken Co	8GFABH	SNRFOR	EUR
Timken Co	8GFABH	SNRFOR	EUR
Timken Co	8GFABH	SNRFOR	JPY
Timken Co	8GFABH	SNRFOR	USD
Timken Co	8GFABH	SNRFOR	USD
Timken Co	8GFABH	SNRFOR	USD
Timken Co	8GFABH	SNRFOR	USD
Marfin Popular Bk Pub Co Ltd	MSE83Y	SNRFOR	EUR
Marfin Popular Bk Pub Co Ltd	MSE83Y	SNRFOR	EUR
Macquarie Bk Ltd	5AB67W	SNRFOR	AUD

MR	Composite	0.005285	0.007571431	0.010395183	0.012206645	0.013801224	0.015331777
XR	Composite						
MM	Composite	0.53%	0.77%	1.05%	1.23%	1.39%	1.55%
MM	Composite	0.53%	0.77%	1.05%	1.23%	1.39%	1.55%
CR	Composite	0.53%	0.77%	1.05%	1.24%	1.39%	1.55%
MM	Composite	0.53%	0.77%	1.05%	1.24%	1.39%	1.55%
MM	Composite	0.53%	0.77%	1.05%	1.23%	1.39%	1.55%
CR	Composite	0.53%	0.80%	1.09%	1.28%	1.45%	1.61%
MM	Composite	0.53%	0.77%	1.05%	1.23%	1.39%	1.55%
MR	Composite	0.53%	0.76%	1.04%	1.22%	1.38%	1.53%
XR	Composite						
CR	Composite	0.32%	0.44%	0.68%	0.97%	1.15%	1.33%
MM	Composite	0.32%	0.42%	0.66%	0.93%	1.11%	1.27%
MR	Composite						
CR	Composite						
CR	Composite	0.32%	0.44%	0.68%	0.97%	1.15%	1.33%
MM	Composite	0.32%	0.42%	0.66%	0.93%	1.11%	1.27%
MR	Composite						
XR	Composite	0.40%	0.40%	0.52%	0.52%	0.64%	0.83%
MM	Composite						
MR	Composite						
XR	Composite	0.15%	0.18%	0.36%	0.46%	0.62%	0.75%
CR	Composite						
MM	Composite						
MR	Composite	0.15%	0.20%	0.37%	0.49%	0.65%	0.77%
XR	Composite	0.15%	0.18%	0.36%	0.46%	0.62%	0.75%
MR	Composite	0.08%	0.11%	0.32%	0.46%	0.61%	0.73%
XR	Composite	0.08%	0.11%	0.32%	0.46%	0.61%	0.73%
MM	Composite						
MR	Composite						
XR	Composite	0.08%	0.11%	0.33%	0.45%	0.61%	0.73%
XR	Composite	0.08%	0.11%	0.33%	0.45%	0.61%	0.73%
XR	Composite	0.08%	0.11%	0.33%	0.45%	0.61%	0.73%
CR	Composite	0.09%	0.12%	0.34%	0.49%	0.66%	0.79%
MM	Composite						
MR	Composite	0.000852848	0.001123831	0.003254038	0.004681512	0.006229852	0.007505858
XR	Composite	0.08%	0.11%	0.33%	0.45%	0.61%	0.73%
MR	Composite	1.36%	1.53%	2.20%	2.68%	2.86%	2.99%
XR	Composite	0.013586355	0.014679651	0.021160817	0.025778421	0.027489776	0.028791158
MR	Composite	0.013808801	0.015048538	0.02109985	0.026812453	0.028562222	0.03005
MR	Composite	1.38%	1.50%	2.11%	2.68%	2.86%	3.01%
CR	Composite	0.01453558	0.015478988	0.022233507	0.0279252	0.029879315	0.031691514
MM	Composite	0.013954156	0.014859829	0.021344167	0.026808192	0.028684142	0.030423853
MR	Composite	1.38%	1.50%	2.11%	2.68%	2.86%	3.01%
XR	Composite	0.013300055	0.0142024	0.020295338	0.025502309	0.027155343	0.0291533
MR	Composite	0.013808801	0.015048538	0.02109985	0.026812453	0.028562222	0.03005
XR	Composite	1.33%	1.42%	2.03%	2.55%	2.72%	2.92%
MR	Composite	1.38%	1.50%	2.11%	2.68%	2.86%	3.01%
XR	Composite	1.33%	1.42%	2.03%	2.55%	2.72%	2.92%
CR	Composite	1.36%	1.45%	2.29%	2.79%	2.99%	3.13%
MR	Composite	0.013586355	0.014458065	0.021833303	0.026583014	0.028629368	0.030128773
XR	Composite	0.013586355	0.014458065	0.020940635	0.025493355	0.027322761	0.028639239
MR	Composite	1.38%	1.50%	2.11%	2.68%	2.86%	3.01%
MR	Composite	1.38%	1.50%	2.11%	2.68%	2.86%	3.01%
XR	Composite	1.33%	1.42%	2.03%	2.55%	2.72%	2.92%
MR	Composite	1.38%	1.50%	2.11%	2.68%	2.86%	3.01%
CR	Composite	0.01453558	0.015478988	0.022233507	0.0279252	0.029879315	0.031691514
MM	Composite	1.40%	1.49%	2.13%	2.68%	2.87%	3.04%
MR	Composite	1.38%	1.50%	2.11%	2.68%	2.86%	3.01%
XR	Composite	1.33%	1.42%	2.03%	2.55%	2.72%	2.92%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.002116842	0.003466316	0.00354562	0.004503158	0.005655789	0.007372695
MM	Composite						
MR	Composite	0.20%	0.33%	0.34%	0.43%	0.54%	0.70%
MR	Composite	0.20%	0.33%	0.34%	0.43%	0.54%	0.70%
CR	Composite	0.21%	0.35%	0.35%	0.45%	0.57%	0.74%
MM	Composite						
MR	Composite	0.20%	0.33%	0.34%	0.43%	0.54%	0.70%
XR	Composite	0.19%	0.32%	0.32%	0.41%	0.52%	0.67%
CR	Composite						
MM	Composite						
MR	Composite	1.26%	1.78%	1.90%	1.95%	2.01%	2.09%

1.55%	0.015713362	0.0159485	0.017503849	0.016724657	0.2	NR	BBB
					0.2		
1.56%	1.59%	1.59%	1.78%	1.67%	0.2	NR	A
1.56%	1.59%	1.59%	1.78%	1.67%	0.2	NR	A
1.56%	1.59%	1.59%	1.79%	1.67%	0.2	NR	BB
1.56%	1.59%	1.59%	1.79%	1.67%	0.2	NR	BB
1.56%	1.59%	1.59%	1.78%	1.67%	0.2	NR	A
1.63%	1.65%	1.59%	1.84%	1.67%	0.2	NR	BBB
1.56%	1.59%	1.59%	1.78%	1.67%	0.2	NR	A
1.55%	1.57%	1.59%	1.75%	1.67%	0.2	NR	BBB
					0.2		
1.43%	1.60%	1.64%	1.74%	1.64%	0.25	NR	BBB
1.37%	1.53%	1.57%	1.67%	1.64%	0.25	NR	BB
					0.25		
					0.25		
1.43%	1.60%	1.64%	1.74%	1.64%	0.25	NR	BBB
1.37%	1.53%	1.57%	1.67%	1.64%	0.25	NR	BB
					0.25		
0.92%	1.02%	1.01%	1.01%	1.01%	0.7		NR
					0.4		
					0.4		
0.86%	0.96%	1.21%	1.30%	1.36%	0.4	NR	A
					0.4		
					0.4		
0.88%	0.97%	1.21%	1.30%	1.41%	0.4	NR	BBB
0.86%	0.96%	1.21%	1.30%	1.36%	0.4	NR	A
0.81%	0.89%	1.14%	1.08%	1.21%		BB	BB
0.81%	0.89%	1.14%	1.08%	1.21%	0.4	BB	BB
					0.4		
					0.4		
0.81%	0.89%	1.14%	1.08%	1.21%	0.4	BBB	A
0.81%	0.89%	1.14%	1.08%	1.21%	0.4	BBB	A
0.81%	0.89%	1.14%	1.08%	1.21%	0.4	BBB	A
0.86%	0.97%	1.14%	1.18%	1.32%	0.4	BBB	BBB
					0.4		
0.82%	0.009202383	0.0114315	0.011181017	0.012544675	0.4	BBB	BBB
0.81%	0.89%	1.14%	1.08%	1.21%	0.4	BBB	A
2.98%	3.00%	3.04%	2.98%	2.96%	0.4	BB	A
2.87%	0.030026686	0.030390756	0.029818499	0.029592567	0.4	BB	BBB
3.00%	0.030416329	0.030390756	0.030311775	0.030138785	0.4	BBB	A
3.00%	3.04%	3.04%	3.03%	3.01%	0.4	BBB	A
3.18%	0.032045573	0.030390756	0.03185756	0.031725037	0.4	BBB	A
3.05%	0.03076375	0.030390756	0.030583258	0.030456035	0.4	BBB	A
3.00%	3.04%	3.04%	3.03%	3.01%	0.4	BBB	A
2.93%	0.029395	0.030390756	0.029095267	0.0288469	0.4	BBB	AA
3.00%	0.030416329	0.030390756	0.030311775	0.030138785	0.4	BBB	A
2.93%	2.94%	3.04%	2.91%	2.88%	0.4	BBB	AA
3.00%	3.04%	3.04%	3.03%	3.01%	0.4	BBB	A
2.93%	2.94%	3.04%	2.91%	2.88%	0.4	BBB	AA
3.11%	3.18%	3.04%	2.98%	2.96%	0.4	BB	BBB
2.99%	0.030193439	0.030390756	0.029818499	0.029592567	0.4	BB	BBB
2.85%	0.029081049	0.030390756	0.029818499	0.029592567		BB	BBB
3.00%	3.04%	3.04%	3.03%	3.01%	0.4	BBB	A
3.00%	3.04%	3.04%	3.03%	3.01%	0.4	BBB	A
2.93%	2.94%	3.04%	2.91%	2.88%	0.4	BBB	AA
3.00%	3.04%	3.04%	3.03%	3.01%	0.4	BBB	A
3.18%	0.032045573	0.030390756	0.03185756	0.031725037	0.4	BBB	A
3.05%	3.08%	3.04%	3.06%	3.05%	0.4	BBB	A
3.00%	3.04%	3.04%	3.03%	3.01%	0.4	BBB	A
2.93%	2.94%	3.04%	2.91%	2.88%	0.4	BBB	AA
					0.374999997		
					0.374999997		
					0.374999997		
0.85%	0.012045263	0.021958947	0.022357895	0.023875	0.4	BBB	BBB
					0.4		
0.81%	1.14%	2.09%	2.12%	2.39%	0.4	A	A
0.81%	1.14%	2.09%	2.12%	2.39%	0.4	BB	BB
0.85%	1.20%	2.20%	2.24%	2.39%	0.4	BBB	BBB
					0.4		
0.81%	1.14%	2.09%	2.12%	2.39%	0.4	A	A
0.78%	1.10%	2.01%	2.05%	2.39%	0.4	BBB	BBB
					0.424999994		
					0.424999994		
2.13%	2.13%	2.28%	2.36%	2.43%	0.4	BB	BBB

A	AA	A	A	AA	A
AA	AAA	AA	AA	AAA	AA
AA	AAA	AA	AA	AAA	AA
BBB	A	BBB	BBB	A	BBB
BBB	A	BBB	BBB	A	BBB
AA	AAA	AA	AA	AAA	AA
A	AA	A	A	AA	A
AA	AAA	AA	AA	AAA	AA
A	AA	A	A	AA	A
A	AA	BBB	BBB	BBB	AA
BBB	A	BB	BB	BB	A
A	AA	BBB	BBB	BBB	AA
BBB	A	BB	BB	BB	A
NR	NR	NR	NR	NR	NR
BB	A	BBB	BBB	A	BB
BB	BBB	BB	BBB	BB	BBB
BB	A	BBB	BBB	A	BB
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	A	A
A	AA	A	AA	A	A
A	AA	A	AA	A	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	A	AA	A	A
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AAA	AA	AA	AAA	AAA	AA
AAA	AA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
AA	AA	A	AA	AA	A
AAA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AAA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AAA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AAA	AA	AA	AAA	AAA	AA
AAA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AAA	AA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
AA	AA	A	AA	AA	A
AAA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
BB	BB	B	BB	BB	BB
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
BBB	BBB	BB	BBB	BBB	BBB
BBB	A	BBB	A	A	BBB

NR	BBB	NR	A	11 Financials
			NR	Financials
NR	A	NR	A	11 Financials
NR	A	NR	A	11 Financials
NR	BB	NR	A	11 Financials
NR	BB	NR	A	11 Financials
NR	A	NR	A	11 Financials
NR	BBB	NR	A	11 Financials
NR	A	NR	A	11 Financials
NR	BBB	NR	A	11 Financials
			NR	Financials
BBB	BB	NR	BBB	7 Government
BB	B	NR	BBB	7 Government
			NR	Government
			NR	Government
BBB	BB	NR	BBB	7 Government
BB	B	NR	BBB	7 Government
			NR	Government
NR			NR	2 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	BB	BBB	7 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	B	BBB	4 Basic Materials
NR	NR	BB	BBB	7 Basic Materials
NR	BB	BB	A	8 Basic Materials
NR	BB	BB	A	8 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	A	A	A	7 Basic Materials
NR	A	A	A	7 Basic Materials
NR	A	A	A	7 Basic Materials
NR	BBB	BBB	A	8 Basic Materials
			NR	Basic Materials
NR	BBB	BBB	A	8 Basic Materials
NR	A	A	A	7 Basic Materials
BB	BBB	BB	A	4 Technology
BB	BBB	BB	A	4 Technology
BB	AA	BBB	AA	12 Technology
BB	AA	BBB	AA	12 Technology
BB	A	BBB	AA	14 Technology
BB	A	BBB	AA	14 Technology
BB	AA	BBB	AA	12 Technology
BB	AA	A	AA	10 Technology
BB	AA	BBB	AA	12 Technology
BB	AA	A	AA	10 Technology
BB	AA	BBB	AA	12 Technology
BB	AA	A	AA	10 Technology
BB	BBB	BB	A	4 Technology
BB	BBB	BB	A	3 Technology
BB	BBB	BB	A	4 Technology
BB	AA	BBB	AA	12 Technology
BB	AA	BBB	AA	12 Technology
BB	AA	A	AA	10 Technology
BB	AA	BBB	AA	12 Technology
BB	A	BBB	AA	14 Technology
BB	A	BBB	AA	14 Technology
BB	AA	BBB	AA	12 Technology
BB	AA	A	AA	10 Technology
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	BBB	NR	A	4 Industrials
			NR	Industrials
BBB	A	NR	A	4 Industrials
B	BB	NR	A	4 Industrials
BB	BBB	NR	A	4 Industrials
			NR	Industrials
BBB	A	NR	A	4 Industrials
BB	BBB	NR	A	4 Industrials
			NR	Financials
			NR	Financials
BBB	BBB	BB	AA	14 Financials

Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA				
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA				
Africa	Morocco	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Africa	Morocco	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
Africa	Morocco	BB	BBB				
Africa	Morocco	BB	BBB				
Africa	Morocco	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Africa	Morocco	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
Africa	Morocco	BB	BBB				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	D	B				
N.Amer	United States	D	B				
N.Amer	United States	D	B				
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Cyprus	A	BBB				
Europe	Cyprus	A	BBB				
Oceania	Australia	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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Entity Tier

MQBDKKMR	31-Jul-08 MQB
MQBEURCR	31-Jul-08 MQB
MQBEURMM	31-Jul-08 MQB
MQBEURMR	31-Jul-08 MQB
MQBGBPMM	31-Jul-08 MQB
MQBGBPMR	31-Jul-08 MQB
MQBHKDCR	31-Jul-08 MQB
MQBHKDMR	31-Jul-08 MQB
MQBJPYMR	31-Jul-08 MQB
MQBSGDMR	31-Jul-08 MQB
MQBUSDCR	31-Jul-08 MQB
MQBUSDMM	31-Jul-08 MQB
MQBUSDMR	31-Jul-08 MQB
MQBUSDXR	31-Jul-08 MQB
MQBAUDMR	31-Jul-08 MQB
MQBDKKMR	31-Jul-08 MQB
MQBEURCR	31-Jul-08 MQB
MQBEURMR	31-Jul-08 MQB
MQBGBPMR	31-Jul-08 MQB
MQBJPYMR	31-Jul-08 MQB
MQBNOKMR	31-Jul-08 MQB
MQBTWDMR	31-Jul-08 MQB
MQBUSDCR	31-Jul-08 MQB
MQBUSDMM	31-Jul-08 MQB
MQBUSDMR	31-Jul-08 MQB
MQBUSDXR	31-Jul-08 MQB
MRCRUSDCR	31-Jul-08 MRCR
MRCRUSDXR	31-Jul-08 MRCR
MRHMCEURMR	31-Jul-08 MRHMC
MRHMCJPYXR	31-Jul-08 MRHMC
MRHMCUSDCR	31-Jul-08 MRHMC
MRHMCUSDMR	31-Jul-08 MRHMC
MRHMCUSDXR	31-Jul-08 MRHMC
MRKAUDCR	31-Jul-08 MRK
MRKAUDMR	31-Jul-08 MRK
MRKCHFMR	31-Jul-08 MRK
MRKEURCR	31-Jul-08 MRK
MRKEURMM	31-Jul-08 MRK
MRKEURMR	31-Jul-08 MRK
MRKGBPCR	31-Jul-08 MRK
MRKGBPMR	31-Jul-08 MRK
MRKHKDMR	31-Jul-08 MRK
MRKJPYCR	31-Jul-08 MRK
MRKJPYMR	31-Jul-08 MRK
MRKSGDMR	31-Jul-08 MRK
MRKUSDCR	31-Jul-08 MRK
MRKUSDMM	31-Jul-08 MRK
MRKUSDMR	31-Jul-08 MRK
MRKUSDXR	31-Jul-08 MRK
MRKZARMR	31-Jul-08 MRK
MRK-MdcoHlthSlnEURMM	31-Jul-08 MRK-MdcoHlthSln
MRK-MdcoHlthSlnEURMR	31-Jul-08 MRK-MdcoHlthSln
MRK-MdcoHlthSlnEURXR	31-Jul-08 MRK-MdcoHlthSln
MRK-MdcoHlthSlnHKDMR	31-Jul-08 MRK-MdcoHlthSln
MRK-MdcoHlthSlnJPYMR	31-Jul-08 MRK-MdcoHlthSln
MRK-MdcoHlthSlnSGDMR	31-Jul-08 MRK-MdcoHlthSln
MRK-MdcoHlthSlnUSDCR	31-Jul-08 MRK-MdcoHlthSln
MRK-MdcoHlthSlnUSDMM	31-Jul-08 MRK-MdcoHlthSln
MRK-MdcoHlthSlnUSDMR	31-Jul-08 MRK-MdcoHlthSln
MRK-MdcoHlthSlnUSDXR	31-Jul-08 MRK-MdcoHlthSln
MROAUDMR	31-Jul-08 MRO
MROCHFMR	31-Jul-08 MRO
MROEURCR	31-Jul-08 MRO
MROEURMM	31-Jul-08 MRO
MROEURMR	31-Jul-08 MRO
MROEURXR	31-Jul-08 MRO
MROGBPMR	31-Jul-08 MRO
MROHKDMR	31-Jul-08 MRO
MROJPYMR	31-Jul-08 MRO
MROTWDCR	31-Jul-08 MRO
MROUSDCR	31-Jul-08 MRO
MROUSDMM	31-Jul-08 MRO
MROUSDMR	31-Jul-08 MRO
MROUSDXR	31-Jul-08 MRO

Macquarie Bk Ltd	5AB67W	SNRFOR	DKK
Macquarie Bk Ltd	5AB67W	SNRFOR	EUR
Macquarie Bk Ltd	5AB67W	SNRFOR	EUR
Macquarie Bk Ltd	5AB67W	SNRFOR	EUR
Macquarie Bk Ltd	5AB67W	SNRFOR	GBP
Macquarie Bk Ltd	5AB67W	SNRFOR	GBP
Macquarie Bk Ltd	5AB67W	SNRFOR	HKD
Macquarie Bk Ltd	5AB67W	SNRFOR	HKD
Macquarie Bk Ltd	5AB67W	SNRFOR	JPY
Macquarie Bk Ltd	5AB67W	SNRFOR	SGD
Macquarie Bk Ltd	5AB67W	SNRFOR	USD
Macquarie Bk Ltd	5AB67W	SNRFOR	USD
Macquarie Bk Ltd	5AB67W	SNRFOR	USD
Macquarie Bk Ltd	5AB67W	SNRFOR	USD
Macquarie Bk Ltd	5AB67W	SUBLT2	AUD
Macquarie Bk Ltd	5AB67W	SUBLT2	DKK
Macquarie Bk Ltd	5AB67W	SUBLT2	EUR
Macquarie Bk Ltd	5AB67W	SUBLT2	EUR
Macquarie Bk Ltd	5AB67W	SUBLT2	GBP
Macquarie Bk Ltd	5AB67W	SUBLT2	JPY
Macquarie Bk Ltd	5AB67W	SUBLT2	NOK
Macquarie Bk Ltd	5AB67W	SUBLT2	TWD
Macquarie Bk Ltd	5AB67W	SUBLT2	USD
Macquarie Bk Ltd	5AB67W	SUBLT2	USD
Macquarie Bk Ltd	5AB67W	SUBLT2	USD
Macquarie Bk Ltd	5AB67W	SUBLT2	USD
Mercer Intl Inc	5DG85B	SNRFOR	USD
Mercer Intl Inc	5DG85B	SNRFOR	USD
Meritage Homes Corp	5E901B	SNRFOR	EUR
Meritage Homes Corp	5E901B	SNRFOR	JPY
Meritage Homes Corp	5E901B	SNRFOR	USD
Meritage Homes Corp	5E901B	SNRFOR	USD
Meritage Homes Corp	5E901B	SNRFOR	USD
Merck & Co Inc	5DHC64	SNRFOR	AUD
Merck & Co Inc	5DHC64	SNRFOR	AUD
Merck & Co Inc	5DHC64	SNRFOR	CHF
Merck & Co Inc	5DHC64	SNRFOR	EUR
Merck & Co Inc	5DHC64	SNRFOR	EUR
Merck & Co Inc	5DHC64	SNRFOR	EUR
Merck & Co Inc	5DHC64	SNRFOR	GBP
Merck & Co Inc	5DHC64	SNRFOR	GBP
Merck & Co Inc	5DHC64	SNRFOR	HKD
Merck & Co Inc	5DHC64	SNRFOR	JPY
Merck & Co Inc	5DHC64	SNRFOR	JPY
Merck & Co Inc	5DHC64	SNRFOR	SGD
Merck & Co Inc	5DHC64	SNRFOR	USD
Merck & Co Inc	5DHC64	SNRFOR	USD
Merck & Co Inc	5DHC64	SNRFOR	USD
Merck & Co Inc	5DHC64	SNRFOR	USD
Merck & Co Inc	5DHC64	SNRFOR	ZAR
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	EUR
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	EUR
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	EUR
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	HKD
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	JPY
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	SGD
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	USD
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	USD
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	USD
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	USD
Marathon Oil Corp	5BBDCD	SNRFOR	AUD
Marathon Oil Corp	5BBDCD	SNRFOR	CHF
Marathon Oil Corp	5BBDCD	SNRFOR	EUR
Marathon Oil Corp	5BBDCD	SNRFOR	EUR
Marathon Oil Corp	5BBDCD	SNRFOR	EUR
Marathon Oil Corp	5BBDCD	SNRFOR	EUR
Marathon Oil Corp	5BBDCD	SNRFOR	GBP
Marathon Oil Corp	5BBDCD	SNRFOR	HKD
Marathon Oil Corp	5BBDCD	SNRFOR	JPY
Marathon Oil Corp	5BBDCD	SNRFOR	TWD
Marathon Oil Corp	5BBDCD	SNRFOR	USD
Marathon Oil Corp	5BBDCD	SNRFOR	USD
Marathon Oil Corp	5BBDCD	SNRFOR	USD
Marathon Oil Corp	5BBDCD	SNRFOR	USD

MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	1.26%	1.83%	1.93%	1.96%	2.01%	2.09%
MM	Composite	1.27%	1.80%	1.92%	1.96%	2.02%	2.11%
MR	Composite	1.26%	1.83%	1.93%	1.96%	2.01%	2.09%
CR	Composite	1.32%	1.87%	2.00%	2.04%	2.11%	2.20%
MR	Composite	1.26%	1.83%	1.93%	1.96%	2.01%	2.09%
MR	Composite						
MR	Composite	1.26%	1.83%	1.93%	1.96%	2.01%	2.09%
CR	Composite	1.32%	1.87%	2.00%	2.04%	2.11%	2.20%
MM	Composite	1.27%	1.80%	1.92%	1.96%	2.02%	2.11%
MR	Composite	1.26%	1.83%	1.93%	1.96%	2.01%	2.09%
XR	Composite						
MR	Composite	0.018980803	0.024619276	0.026367816	0.028048786	0.029370812	0.030952657
MR	Composite	0.01896637	0.02513754	0.026818777	0.028041634	0.029612612	0.031136667
CR	Composite						
MR	Composite	1.90%	2.51%	2.68%	2.80%	2.96%	3.11%
MR	Composite	0.01896637	0.02513754	0.026818777	0.028041634	0.029612612	0.031136667
MR	Composite	1.90%	2.46%	2.64%	2.80%	2.94%	3.10%
MR	Composite	1.90%	2.51%	2.68%	2.80%	2.96%	3.11%
MR	Composite	0.01896637	0.02513754	0.026818777	0.028041634	0.029612612	0.031136667
CR	Composite	2.00%	2.65%	2.82%	2.95%	3.12%	3.28%
MM	Composite						
MR	Composite	1.90%	2.51%	2.68%	2.80%	2.96%	3.11%
XR	Composite						
CR	Composite						
XR	Composite						
MR	Composite	5.42%	5.91%	6.38%	6.62%	7.00%	7.06%
XR	Composite	5.30%	5.75%	6.22%	6.44%	6.84%	6.95%
CR	Composite						
MR	Composite	5.42%	5.91%	6.38%	6.62%	7.00%	7.06%
XR	Composite	5.19%	5.66%	6.16%	6.42%	6.88%	6.88%
CR	Composite	0.12%	0.16%	0.19%	0.23%	0.27%	0.33%
MR	Composite	0.0012316	0.001551125	0.001912	0.002271957	0.00270961	0.003115363
MR	Composite	0.13%	0.15%	0.19%	0.23%	0.27%	0.32%
CR	Composite	0.13%	0.16%	0.20%	0.24%	0.29%	0.33%
MM	Composite	0.13%	0.16%	0.19%	0.23%	0.27%	0.32%
MR	Composite	0.13%	0.15%	0.19%	0.23%	0.27%	0.32%
CR	Composite	0.13%	0.16%	0.20%	0.24%	0.29%	0.33%
MR	Composite	0.13%	0.15%	0.19%	0.23%	0.27%	0.32%
MR	Composite	0.13%	0.15%	0.19%	0.23%	0.27%	0.32%
CR	Composite						
MR	Composite	0.0012316	0.001551125	0.001912	0.002186354	0.002634278	0.00313226
MR	Composite	0.0012645	0.001545571	0.001924	0.002282927	0.002722215	0.003177463
CR	Composite	0.001331053	0.001626917	0.002025263	0.002403081	0.002861726	0.003340528
MM	Composite						
MR	Composite	0.0012645	0.001545571	0.001924	0.002282927	0.002722215	0.003177463
XR	Composite	0.001217913	0.001488629	0.001853116	0.002198819	0.00261848	0.003056583
MR	Composite	0.13%	0.15%	0.19%	0.23%	0.27%	0.32%
MM	Composite						
MR	Composite	0.43%	0.62%	0.70%	0.77%	0.87%	0.98%
XR	Composite	0.41%	0.60%	0.67%	0.72%	0.83%	0.94%
MR	Composite	0.43%	0.62%	0.70%	0.77%	0.87%	0.98%
MR	Composite	0.43%	0.62%	0.70%	0.74%	0.85%	0.98%
MR	Composite	0.43%	0.62%	0.70%	0.77%	0.87%	0.98%
CR	Composite	0.45%	0.66%	0.73%	0.79%	0.90%	1.03%
MM	Composite						
MR	Composite	0.43%	0.62%	0.70%	0.77%	0.87%	0.98%
XR	Composite	0.41%	0.60%	0.67%	0.72%	0.83%	0.94%
MR	Composite	0.57%	0.57%	0.66%	0.79%	0.88%	1.01%
MR	Composite	0.61%	0.61%	0.67%	0.79%	0.87%	1.02%
CR	Composite	0.61%	0.61%	0.70%	0.83%	0.91%	1.07%
MM	Composite						
MR	Composite	0.61%	0.61%	0.67%	0.79%	0.87%	1.02%
XR	Composite						
MR	Composite	0.61%	0.61%	0.67%	0.79%	0.87%	1.02%
MR	Composite	0.0061066	0.0061066	0.006653007	0.007925815	0.008678052	0.010187118
MR	Composite	0.57%	0.57%	0.66%	0.79%	0.88%	1.01%
CR	Composite	0.61%	0.61%	0.70%	0.83%	0.91%	1.07%
CR	Composite	0.61%	0.61%	0.70%	0.83%	0.91%	1.07%
MM	Composite						
MR	Composite	0.61%	0.61%	0.67%	0.79%	0.87%	1.02%
XR	Composite	0.59%	0.59%	0.64%	0.79%	0.84%	0.97%

					0.4	
					0.4	
					0.4	
2.12%	2.13%	2.27%	2.35%	2.43%	0.4 A	AA
2.15%	2.15%	2.30%	2.38%	2.45%	0.4 BBB	A
2.12%	2.13%	2.27%	2.35%	2.43%	0.4 A	AA
2.24%	2.24%	2.39%	2.48%	2.55%	0.4 BBB	A
2.12%	2.13%	2.27%	2.35%	2.43%	0.4 A	AA
					0.4	
2.12%	2.13%	2.27%	2.35%	2.43%	0.4 A	AA
2.24%	2.24%	2.39%	2.48%	2.55%	0.4 BBB	A
2.15%	2.15%	2.30%	2.38%	2.45%	0.4 BBB	A
2.12%	2.13%	2.27%	2.35%	2.43%	0.4 A	AA
					0.4	
3.15%	0.032113701	0.033587279	0.033656242	0.031433609	0.175714286 BB	BBB
3.18%	0.032387085	0.034117451	0.032544	0.031433609	0.175714286 A	AA
					0.175714286	
3.18%	3.24%	3.41%	3.25%	3.14%	0.175714286 A	AA
3.18%	0.032387085	0.034117451	0.032544	0.031433609	0.175714286 A	AA
3.15%	3.21%	3.36%	3.37%	3.14%	0.175714286 BB	BBB
3.18%	3.24%	3.41%	3.25%	3.14%	0.175714286 A	AA
3.18%	0.032387085	0.034117451	0.032544	0.031433609	0.175714286 A	AA
3.34%	3.41%	3.59%	3.43%	3.31%	0.175714286 BBB	A
					0.175714286	
3.18%	3.24%	3.41%	3.25%	3.14%	0.175714286 A	AA
					0.175714286	
					0.349999998	
					0.349999998	
6.90%	6.63%	6.89%	6.89%	6.84%	0.4 BBB	A
6.74%	6.33%	6.63%	6.89%	6.59%	0.403571429 BB	BBB
					0.403571429	
6.90%	6.63%	6.89%	6.89%	6.84%	0.4 BBB	A
6.65%	6.20%	6.63%	6.89%	6.59%	0.40625 A	A
0.36%	0.39%	0.48%	0.51%	0.62%	0.4 CCC	B
0.34%	0.003717192	0.004817212	0.005131787	0.006199	0.4 CCC	B
0.35%	0.40%	0.48%	0.51%	0.62%	0.4 BBB	A
0.37%	0.42%	0.51%	0.54%	0.62%	0.4 BB	BBB
0.36%	0.40%	0.49%	0.52%	0.62%	0.4 BB	BBB
0.35%	0.40%	0.48%	0.51%	0.62%	0.4 BBB	A
0.37%	0.42%	0.51%	0.54%	0.62%	0.4 BB	BBB
0.003529902	0.40%	0.48%	0.51%	0.62%	0.4 BBB	A
0.003529902	0.40%	0.48%	0.51%	0.62%	0.4 BBB	A
					0.4	
0.36%	0.003920047	0.004817212	0.005131787	0.006199	0.4 CCC	B
0.35%	0.003955006	0.004822748	0.005131787	0.006199	0.4 BBB	A
0.37%	0.004167769	0.005076577	0.005401881	0.006199	0.4 BB	BBB
					0.4	
0.35%	0.003955006	0.004822748	0.005131787	0.006199	0.4 BBB	A
0.34%	0.003813508	0.004645068	0.004942721	0.006199	0.4 BB	BBB
0.35%	0.40%	0.48%	0.51%	0.62%	0.4 BBB	A
					0.3875	
1.06%	1.16%	1.24%	1.42%	1.62%	0.4 A	AA
1.02%	1.11%	1.19%	1.42%	1.62%	0.3875 BBB	A
1.06%	1.16%	1.24%	1.42%	1.62%	0.4 A	AA
1.06%	1.15%	1.24%	1.42%	1.62%	0.3875 BB	BBB
1.06%	1.16%	1.24%	1.42%	1.62%	0.4 A	AA
1.11%	1.22%	1.30%	1.42%	1.62%	0.3875 BBB	A
					0.3875	
1.06%	1.16%	1.24%	1.42%	1.62%	0.4 A	AA
1.02%	1.11%	1.19%	1.42%	1.62%	0.3875 BBB	A
1.06%	1.14%	1.16%	1.21%	1.31%	0.356666668	BBB
1.08%	1.14%	1.16%	1.20%	1.31%	0.4	A
1.12%	1.20%	1.22%	1.27%	1.38%	0.4	A
					0.397368421	
1.08%	1.14%	1.16%	1.20%	1.31%	0.4	A
					0.4	
1.08%	1.14%	1.16%	1.20%	1.31%	0.4	A
1.08%	0.01136942	0.011640254	0.012032364	0.013144268	0.4	A
1.06%	1.14%	1.16%	1.21%	1.31%	0.397368421	BBB
1.12%	1.20%	1.22%	1.27%	1.38%	0.4	A
1.12%	1.20%	1.22%	1.27%	1.38%	0.4	A
					0.397368421	
1.08%	1.14%	1.16%	1.20%	1.31%	0.4	A
1.04%	1.10%	1.12%	1.16%	1.27%	0.4	A

AA	AA	AA	AAA	AAA	AA
A	AA	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	AA	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	AA	A	AA	AA	A
A	AA	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	BBB	A	BBB	A
BBB	BBB	BB	BBB	BB	BBB
A	A	BBB	A	BBB	A
A	A	A	A	A	A
B	BBB	BBB	BBB	BBB	BBB
B	BBB	BBB	A	A	A
A	AA	AA	AAA	AA	AA
BBB	A	A	AA	A	A
BBB	A	A	AA	A	A
A	AA	AA	AAA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AAA	AA	AA
A	AA	AA	AAA	AA	AA
B	A	A	A	A	BBB
A	AA	AA	AAA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AAA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AAA	AA	AA
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BBB	AA	AA	AA	AA	AA
B	BBB	BBB	BBB	BBB	BBB
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BBB	A	A	BBB	A	BBB
AA	AAA	AAA	AA	AA	AA
A	AA	AA	A	AA	A
AA	AAA	AAA	AA	AA	AA
AA	AAA	AAA	AA	AA	AA
AA	AAA	AAA	AA	AA	AA
BBB	A	A	BBB	A	BBB
A	AA	AA	A	AA	A
A	AA	AA	A	AA	A
AA	AAA	AAA	AA	AA	AA
A	A	AA	A	A	A

			NR	Financials
			NR	Financials
			NR	Financials
AA	AA	A	AA	14 Financials
A	A	BBB	AA	14 Financials
AA	AA	A	AA	14 Financials
A	A	BBB	AA	14 Financials
AA	AA	A	AA	14 Financials
			NR	Financials
AA	AA	A	AA	14 Financials
A	A	BBB	AA	14 Financials
A	A	BBB	AA	14 Financials
AA	AA	A	AA	14 Financials
			NR	Financials
BBB	BB	BB	AA	10 Financials
A	A	A	AA	9 Financials
			NR	Financials
A	A	A	AA	9 Financials
A	A	A	AA	9 Financials
BBB	BB	BB	AA	10 Financials
A	A	A	AA	9 Financials
A	A	A	AA	9 Financials
BBB	BBB	BBB	AA	9 Financials
			NR	Financials
A	A	A	AA	9 Financials
			NR	Financials
			NR	Basic Materials
			NR	Basic Materials
BBB	NR	BB	A	3 Consumer Goods
BB	NR	B	A	7 Consumer Goods
			NR	Consumer Goods
BBB	NR	BB	A	3 Consumer Goods
A	NR	BBB	A	5 Consumer Goods
BB	BB	NR	BBB	3 Health Care
BB	BB	NR	BBB	3 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
			NR	Health Care
BB	BB	NR	BBB	4 Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
			NR	Health Care
A	A	NR	AA	12 Health Care
BBB	BBB	NR	AA	12 Health Care
A	A	NR	AA	12 Health Care
			NR	Health Care
A	NR	NR	A	9 Health Care
BBB	NR	NR	A	9 Health Care
A	NR	NR	A	9 Health Care
BB	NR	NR	A	9 Health Care
A	NR	NR	A	9 Health Care
BBB	NR	NR	A	9 Health Care
			NR	Health Care
A	NR	NR	A	9 Health Care
BBB	NR	NR	A	9 Health Care
BBB	BBB	BB	AA	11 Oil & Gas
AA	AA	A	AA	10 Oil & Gas
A	A	BBB	AA	11 Oil & Gas
			NR	Oil & Gas
AA	AA	A	AA	10 Oil & Gas
			NR	Oil & Gas
AA	AA	A	AA	10 Oil & Gas
AA	AA	A	AA	10 Oil & Gas
BBB	BBB	BB	AA	11 Oil & Gas
A	A	BBB	AA	11 Oil & Gas
A	A	BBB	AA	11 Oil & Gas
			NR	Oil & Gas
AA	AA	A	AA	10 Oil & Gas
A	A	BBB	A	3 Oil & Gas

Oceania	Australia	A	A				
Oceania	Australia	A	A				
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj

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MRO-MOCCUSDCR	31-Jul-08 MRO-MOCC
MRO-MOCCUSDMR	31-Jul-08 MRO-MOCC
MRO-MOCCUSDXR	31-Jul-08 MRO-MOCC
MSCOJPYCR	31-Jul-08 MSCO
MSCOJPYXR	31-Jul-08 MSCO
MSFTEURCR	31-Jul-08 MSFT
MSFTEURMM	31-Jul-08 MSFT
MSFTEURMR	31-Jul-08 MSFT
MSFTUSDCR	31-Jul-08 MSFT
MSFTUSDMM	31-Jul-08 MSFT
MSFTUSDMR	31-Jul-08 MSFT
MSFTUSDXR	31-Jul-08 MSFT
MSHUSDCR	31-Jul-08 MSH
MSHUSDMR	31-Jul-08 MSH
MSHUSDXR	31-Jul-08 MSH
MSQBEURCR	31-Jul-08 MSQB
MSQBEURMM	31-Jul-08 MSQB
MSQBUSDCR	31-Jul-08 MSQB
MSQBUSDMM	31-Jul-08 MSQB
MSQBUSDMR	31-Jul-08 MSQB
MSQBEURCR	31-Jul-08 MSQB
MSQBUSDCR	31-Jul-08 MSQB
MSQBUSDMM	31-Jul-08 MSQB
MSSEURCR	31-Jul-08 MSS
MSSEURMM	31-Jul-08 MSS
MSSEURMR	31-Jul-08 MSS
MSSUSDCR	31-Jul-08 MSS
MSSUSDMM	31-Jul-08 MSS
MSSUSDMR	31-Jul-08 MSS
MSSPPUSDCR	31-Jul-08 MSSPP
MSSPPUSDMR	31-Jul-08 MSSPP
MSSPPUSDXR	31-Jul-08 MSSPP
MTAUSDCR	31-Jul-08 MTA
MTAUSDMR	31-Jul-08 MTA
MTAUSDXR	31-Jul-08 MTA
MTNEURCR	31-Jul-08 MTN
MTNUSDCR	31-Jul-08 MTN
MTNUSDMM	31-Jul-08 MTN
MTRCAUDCR	31-Jul-08 MTRC
MTRCAUDMR	31-Jul-08 MTRC
MTRCCHFCR	31-Jul-08 MTRC
MTRCEURCR	31-Jul-08 MTRC
MTRCEURMM	31-Jul-08 MTRC
MTRCEURMR	31-Jul-08 MTRC
MTRCHKDCR	31-Jul-08 MTRC
MTRCHKDMR	31-Jul-08 MTRC
MTRCJPYCR	31-Jul-08 MTRC
MTRCJPYMR	31-Jul-08 MTRC
MTRCSGDCR	31-Jul-08 MTRC
MTRCUSDCR	31-Jul-08 MTRC
MTRCUSDMM	31-Jul-08 MTRC
MTRCUSDMR	31-Jul-08 MTRC
MTRCUSDXR	31-Jul-08 MTRC
MTWEURMM	31-Jul-08 MTW
MTWUSDCR	31-Jul-08 MTW
MTWUSDMR	31-Jul-08 MTW
MTWUSDXR	31-Jul-08 MTW
MUEURCR	31-Jul-08 MU
MUEURMM	31-Jul-08 MU
MUUSDCR	31-Jul-08 MU
MUUSDMR	31-Jul-08 MU
MUUSDXR	31-Jul-08 MU
MUUSDXR	31-Jul-08 MU
MUFJEURCR	31-Jul-08 MUFJ
MUFJEURMM	31-Jul-08 MUFJ
MUFJJPYCR	31-Jul-08 MUFJ
MUFJJPYXR	31-Jul-08 MUFJ
MUFJUSDCR	31-Jul-08 MUFJ
MUFJUSDMR	31-Jul-08 MUFJ
MUFJUSDXR	31-Jul-08 MUFJ
MUFJEURCR	31-Jul-08 MUFJ
MUFJEURMM	31-Jul-08 MUFJ
MUFJJPYCR	31-Jul-08 MUFJ
MUFJJPYXR	31-Jul-08 MUFJ

Marathon Oil Canada Corp	5BBDCJ	SNRFOR	USD
Marathon Oil Canada Corp	5BBDCJ	SNRFOR	USD
Marathon Oil Canada Corp	5BBDCJ	SNRFOR	USD
Mitsui Soko Co Ltd	JN9845	SNRFOR	JPY
Mitsui Soko Co Ltd	JN9845	SNRFOR	JPY
Microsoft Corp	5EDDA9	SNRFOR	EUR
Microsoft Corp	5EDDA9	SNRFOR	EUR
Microsoft Corp	5EDDA9	SNRFOR	EUR
Microsoft Corp	5EDDA9	SNRFOR	USD
Microsoft Corp	5EDDA9	SNRFOR	USD
Microsoft Corp	5EDDA9	SNRFOR	USD
Microsoft Corp	5EDDA9	SNRFOR	USD
MO Hwys & Transpn Commn	6G6992	SNRFOR	USD
MO Hwys & Transpn Commn	6G6992	SNRFOR	USD
MO Hwys & Transpn Commn	6G6992	SNRFOR	USD
Mashreqbank Psc	MSEB3Y	SNRFOR	EUR
Mashreqbank Psc	MSEB3Y	SNRFOR	EUR
Mashreqbank Psc	MSEB3Y	SNRFOR	USD
Mashreqbank Psc	MSEB3Y	SNRFOR	USD
Mashreqbank Psc	MSEB3Y	SNRFOR	USD
Mashreqbank Psc	MSEB3Y	SUBLT2	EUR
Mashreqbank Psc	MSEB3Y	SUBLT2	USD
Mashreqbank Psc	MSEB3Y	SUBLT2	USD
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	EUR
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	EUR
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	EUR
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	USD
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	USD
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	USD
St of MS	665ACF	SNRFOR	USD
St of MS	665ACF	SNRFOR	USD
St of MS	665ACF	SNRFOR	USD
Met Transpn Auth	5EB7E0	SNRFOR	USD
Met Transpn Auth	5EB7E0	SNRFOR	USD
Met Transpn Auth	5EB7E0	SNRFOR	USD
MTN GROUP LTD	SA83C0	SNRFOR	EUR
MTN GROUP LTD	SA83C0	SNRFOR	USD
MTN GROUP LTD	SA83C0	SNRFOR	USD
MTR Corp Ltd	5A8ADE	SNRFOR	AUD
MTR Corp Ltd	5A8ADE	SNRFOR	AUD
MTR Corp Ltd	5A8ADE	SNRFOR	CHF
MTR Corp Ltd	5A8ADE	SNRFOR	EUR
MTR Corp Ltd	5A8ADE	SNRFOR	EUR
MTR Corp Ltd	5A8ADE	SNRFOR	EUR
MTR Corp Ltd	5A8ADE	SNRFOR	HKD
MTR Corp Ltd	5A8ADE	SNRFOR	HKD
MTR Corp Ltd	5A8ADE	SNRFOR	JPY
MTR Corp Ltd	5A8ADE	SNRFOR	JPY
MTR Corp Ltd	5A8ADE	SNRFOR	SGD
MTR Corp Ltd	5A8ADE	SNRFOR	USD
MTR Corp Ltd	5A8ADE	SNRFOR	USD
MTR Corp Ltd	5A8ADE	SNRFOR	USD
MTR Corp Ltd	5A8ADE	SNRFOR	USD
Manitowoc Co Inc	UZB94S	SNRFOR	EUR
Manitowoc Co Inc	UZB94S	SNRFOR	USD
Manitowoc Co Inc	UZB94S	SNRFOR	USD
Manitowoc Co Inc	UZB94S	SNRFOR	USD
Micron Tech Inc	5EE623	SNRFOR	EUR
Micron Tech Inc	5EE623	SNRFOR	EUR
Micron Tech Inc	5EE623	SNRFOR	USD
Micron Tech Inc	5EE623	SNRFOR	USD
Micron Tech Inc	5EE623	SNRFOR	USD
Micron Tech Inc	5EE623	SUBLT2	USD
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	EUR
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	EUR
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	JPY
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	JPY
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	USD
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	USD
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	USD
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	EUR
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	EUR
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	JPY
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	JPY

CR	Composite						
MR	Composite	0.58%	0.58%	0.68%	0.83%	0.98%	1.10%
XR	Composite	0.58%	0.58%	0.68%	0.83%	0.98%	1.10%
CR	Composite	0.07%	0.07%	0.18%	0.23%	0.27%	0.31%
XR	Composite	0.07%	0.07%	0.18%	0.23%	0.27%	0.31%
CR	Composite	0.11%	0.14%	0.22%	0.20%	0.27%	0.30%
MM	Composite						
MR	Composite	0.11%	0.14%	0.22%	0.20%	0.27%	0.30%
CR	Composite	0.11%	0.14%	0.22%	0.20%	0.27%	0.30%
MM	Composite						
MR	Composite	0.11%	0.14%	0.22%	0.20%	0.27%	0.30%
XR	Composite	0.11%	0.14%	0.22%	0.20%	0.27%	0.30%
CR	Composite	0.33%	0.33%	0.33%	0.33%	0.33%	0.33%
MR	Composite	0.33%	0.33%	0.33%	0.33%	0.33%	0.33%
XR	Composite	0.33%	0.33%	0.33%	0.33%	0.33%	0.33%
CR	Composite	0.69%	0.69%	1.02%	1.22%	1.37%	1.16%
MM	Composite	0.006925	0.006925	0.010239	0.012175	0.0131424	0.011575
CR	Composite	0.69%	0.69%	1.02%	1.22%	1.37%	1.16%
MM	Composite	0.69%	0.69%	1.02%	1.22%	1.31%	1.16%
MR	Composite						
CR	Composite	3.03%	1.60%	1.23%	1.87%	2.48%	2.57%
CR	Composite	3.03%	1.60%	1.23%	1.87%	2.48%	2.57%
MM	Composite	3.03%	1.60%	1.23%	1.87%	2.48%	2.57%
CR	Composite	3.03%	3.03%	3.03%	3.03%	2.90%	2.90%
MM	Composite	3.03%	3.03%	3.03%	3.03%	2.90%	2.90%
MR	Composite	3.03%	3.03%	3.03%	3.03%	2.90%	2.90%
CR	Composite	0.03025	0.03025	0.03025	0.03025	0.029	0.029
MM	Composite						
MR	Composite						
CR	Composite	0.46%	0.46%	0.46%	0.46%	0.46%	0.46%
MR	Composite	0.46%	0.46%	0.46%	0.46%	0.46%	0.46%
XR	Composite	0.00465	0.00465	0.00465	0.00465	0.00465	0.00465
CR	Composite	0.49%	0.49%	0.49%	0.49%	0.49%	0.49%
MR	Composite	0.49%	0.49%	0.49%	0.49%	0.49%	0.49%
XR	Composite	0.00485	0.00485	0.00485	0.00485	0.00485	0.00485
CR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.00207632	0.002518608	0.002849311	0.003625567	0.003938987	0.004811036
MR	Composite	0.00207632	0.002518608	0.002849311	0.003625567	0.003938987	0.004811036
CR	Composite	0.00207632	0.00254826	0.002911639	0.00367068	0.003948734	0.004812262
CR	Composite	0.00207632	0.00254826	0.002911639	0.00367068	0.003948734	0.004812262
MM	Composite						
MR	Composite	0.001972504	0.002416677	0.002732845	0.003472622	0.003781038	0.004594484
CR	Composite	0.00207632	0.00254826	0.002911639	0.00367068	0.003948734	0.004812262
MR	Composite	0.001972504	0.002416677	0.002732845	0.003472622	0.003781038	0.004594484
CR	Composite	0.00207632	0.002518608	0.002849311	0.003625567	0.003938987	0.004811036
MR	Composite	0.00207632	0.002518608	0.002849311	0.003625567	0.003938987	0.004811036
CR	Composite	0.00207632	0.00254826	0.002911639	0.00367068	0.003948734	0.004812262
CR	Composite	0.21%	0.25%	0.29%	0.37%	0.39%	0.48%
MM	Composite						
MR	Composite	0.20%	0.24%	0.27%	0.35%	0.38%	0.46%
XR	Composite	0.19%	0.23%	0.26%	0.33%	0.36%	0.44%
MM	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite	1.06%	0.97%	1.43%	1.93%	2.26%	2.70%
XR	Composite	1.06%	0.97%	1.43%	1.93%	2.26%	2.70%
XR	Composite	0.0248	0.0248	0.03925	0.03925	0.0645	0.0645
CR	Composite						
MM	Composite						
CR	Composite	0.00265	0.002583333	0.0033125	0.003716667	0.00447475	0.004675
XR	Composite	0.00265	0.002583333	0.0033125	0.003716667	0.00447475	0.004675
CR	Composite	0.27%	0.26%	0.33%	0.37%	0.45%	0.47%
MR	Composite	0.27%	0.26%	0.33%	0.37%	0.45%	0.47%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	VVVVVVV	0.49%	0.59%	0.65%	0.77%	0.86%
XR	Composite	0.00485	0.00485	0.00585	0.006505	0.0076975	0.0086375

					0.374999997	
1.20%	1.28%	1.28%	1.28%	1.28%	0.374999997	NR
1.20%	1.28%	1.28%	1.28%	1.28%	0.374999997	NR
0.35%	0.44%	0.44%	0.44%	0.44%	0.25 NR	
0.35%	0.44%	0.44%	0.44%	0.44%	0.25 NR	
0.35%	0.38%	0.38%	0.34%	0.34%	0.4 NR	NR
					0.4	
0.33%	0.36%	0.36%	0.32%	0.32%	0.4 NR	NR
0.35%	0.38%	0.38%	0.34%	0.34%	0.4 NR	NR
					0.4	
0.33%	0.36%	0.36%	0.32%	0.32%	0.4 NR	NR
0.32%	0.34%	0.34%	0.31%	0.31%	0.4 NR	NR
0.33%	0.33%		0.33%	0.33%		
0.33%	0.33%	2.80%	0.33%	0.33%		
0.33%	0.33%	2.80%	0.33%	0.33%		
1.65%	1.71%	2.80%	1.76%	1.78%	0.4	NR
1.65%	0.017125	0.017625	0.017625	0.01775	0.4	NR
1.65%	1.71%	1.76%	1.76%	1.78%	0.4	NR
1.65%	1.71%	1.76%	1.76%	1.78%	0.4	NR
					0.4	
2.70%	2.80%	2.80%	2.80%	2.80%	0.2 NR	NR
2.70%	2.80%	2.80%	2.80%	2.80%	0.2 NR	NR
2.70%	2.80%	2.80%	2.80%	2.80%	0.2 NR	NR
2.90%	2.90%	2.90%	2.90%	2.90%	0.325	NR
2.90%	2.90%	2.90%	2.90%	2.90%	0.325	NR
2.90%	2.90%	2.90%	2.90%	2.90%	0.325	NR
0.029	0.029	0.029	0.029	0.029	0.325	NR
					0.325	
					0.325	
0.46%	0.46%	0.46%	0.46%	0.46%	0.83	
0.46%	0.46%	0.46%	0.46%	0.46%	0.83	
0.00465	0.00465	0.00465	0.00465	0.00465	0.83	
0.45%	0.53%	0.53%	0.53%	0.53%		
0.45%	0.53%	0.53%	0.53%	0.53%		
0.45%	0.00535	0.00535	0.00535	0.00535		
					0.4	
					0.4	
					0.4	
0.53%	0.005793597	0.00595183	0.00662002	0.00684	0.375 BB	BB
0.53%	0.005793597	0.00595183	0.00662002	0.00684	0.375 BB	BB
0.53%	0.005803997	0.006058847	0.00662002	0.00684	0.371428571 A	A
0.53%	0.005803997	0.006058847	0.00662002	0.00684	0.371428571 A	A
					0.375	
0.50%	0.005532417	0.005755905	0.00662002	0.00684	0.375 BBB	BBB
0.53%	0.005803997	0.006058847	0.00662002	0.00684	0.371428571 A	A
0.50%	0.005532417	0.005755905	0.00662002	0.00684	0.375 BBB	BBB
0.53%	0.005793597	0.00595183	0.00662002	0.00684	0.375 BB	BB
0.53%	0.005793597	0.00595183	0.00662002	0.00684	0.375 BB	BB
0.53%	0.005803997	0.006058847	0.00662002	0.00684	0.371428571 A	A
0.53%	0.58%	0.61%	0.66%	0.68%	0.371428571 A	A
					0.375	
0.50%	0.55%	0.58%	0.66%	0.68%	0.375 BBB	BBB
0.49%	0.53%	0.55%	0.66%	0.68%	0.375 BBB	BBB
					0.375	
					0.375	
					0.375	
					0.375	
					0.270000002	
					0.270000002	
					0.270000002	
3.02%	3.26%	3.17%	3.22%	3.27%	0.270000002 NR	NR
3.02%	3.14%	3.17%	3.22%	3.27%	0.270000002 NR	NR
0.0645	0.0645	0.0645	0.0645	0.0645	0.35	NR
					0.4	
					0.4	
0.56%	0.0058	0.0058	0.0058	0.0058	0.4 NR	BB
0.56%	0.0058	0.0058	0.0058	0.0058	0.4 NR	BB
0.56%	0.58%	0.58%	0.58%	0.58%	0.4 NR	BB
0.56%	0.58%	0.58%	0.58%	0.58%	0.4 NR	BB
					0.4	
					0.125	
					0.125	
0.86%	0.86%	0.86%	0.86%	0.86%	0.125	NR
0.0086375	0.0086375	0.0086375	0.0086375	0.0086375	0.125	NR

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	B	B
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	B	B
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	B	B
			NR		
			NR		
			NR		
NR	NR	A	NR	NR	NR
NR	NR	BBB	NR	NR	NR
NR	NR	A	NR	NR	NR
NR	NR	BBB	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
			NR		
			NR		
			NR		
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
BB	BBB	BB	BBB	BBB	BBB
BB	BBB	BB	BBB	BBB	BBB
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
BBB	A	BBB	A	A	A
A	A	A	AA	AA	AA
BBB	A	BBB	A	A	A
BB	BBB	BB	BBB	BBB	BBB
BB	BBB	BB	BBB	BBB	BBB
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	B
	NR		NR		
NR	BB	NR	NR	BB	NR
NR	BB	NR	NR	BB	NR
NR	BB	NR	NR	BB	NR
NR	BB	NR	NR	BB	NR
NR	NR	NR	NR		
NR	NR	NR	NR		

			NR		Oil & Gas
			NR	2	Oil & Gas
			NR	2	Oil & Gas
			NR	2	Industrials
			NR	2	Industrials
	B		NR	2	Technology
			NR		Technology
	BB		NR	2	Technology
	B		NR	2	Technology
			NR		Technology
	BB		NR	2	Technology
	B		NR	2	Technology
			NR	2	
			NR	2	
			NR	2	
	NR	NR	NR	2	Financials
	NR	NR	NR	2	Financials
	NR	NR	NR	2	Financials
	NR	NR	NR	2	Financials
			NR		Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR	2	
			NR	2	
			NR	2	
			NR	2	Government
			NR	2	Government
			NR	2	Government
			NR		Telecommunications
			NR		Telecommunications
			NR		Telecommunications
BB	NR	NR	A	10	Consumer Services
BB	NR	NR	A	10	Consumer Services
BBB	NR	NR	A	9	Consumer Services
BBB	NR	NR	A	9	Consumer Services
			NR		Consumer Services
BBB	NR	NR	A	10	Consumer Services
BBB	NR	NR	A	9	Consumer Services
BBB	NR	NR	A	10	Consumer Services
BB	NR	NR	A	10	Consumer Services
BB	NR	NR	A	10	Consumer Services
BBB	NR	NR	A	9	Consumer Services
BBB	NR	NR	A	9	Consumer Services
			NR		Consumer Services
BBB	NR	NR	A	10	Consumer Services
BBB	NR	NR	A	10	Consumer Services
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Technology
			NR		Technology
			NR		Technology
NR	NR	NR	NR	2	Technology
NR	NR	NR	NR	2	Technology
			NR	2	Technology
			NR		Financials
			NR		Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR	2	Financials
			NR	2	Financials

N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB		Thin	Thin	Thin
N.Amer	Canada	BBB	BBB		Thin	Thin	Thin
Asia	Japan		AA	Thin		Thin	Thin
Asia	Japan		AA	Thin		Thin	Thin
N.Amer	United States	AA	A	Thin	Thin	Thin	Thin
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	Thin	Thin	Thin	Thin
N.Amer	United States	AA	A	Thin	Thin	Thin	Thin
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	Thin	Thin	Thin	Thin
N.Amer	United States	AA	A	Thin	Thin	Thin	Thin
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
MiddleEast	United Arab Emirates	A	AA		Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	AA		Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	AA		Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	AA		Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	AA				
MiddleEast	United Arab Emirates	A	AA	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	AA	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	A	AA	Thin	Thin	Thin	Thin
India	India		BB		Thin		Thin
India	India		BB		Thin		Thin
India	India		BB		Thin		Thin
India	India		BB		Thin		Thin
India	India		BB				
India	India		BB				
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA				
Africa	South Africa	BB					
Africa	South Africa	BB					
Africa	South Africa	BB					
Asia	Hong Kong	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	A				
Asia	Hong Kong	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	AA	A				
Asia	Hong Kong	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB		Thin		Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Entity Tier	Thin	Entity Tier
Asia	Japan	A	AA	Thin	Entity Tier	Thin	Entity Tier
Asia	Japan	A	AA	Thin	Entity Tier	Thin	Entity Tier
Asia	Japan	A	AA	Thin	Entity Tier	Thin	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA		Thin	Thin	Thin
Asia	Japan	A	AA		Thin	Thin	Thin

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	DocAdj	DocAdj		DocAdj	
Thin	Thin	CcyGrp	CcyGrp		CcyGrp	
Thin	Thin	DocAdj	DocAdj		DocAdj	
Thin	Thin	CcyGrp	CcyGrp		CcyGrp	
Thin	Thin	DocAdj	DocAdj		DocAdj	
	Thin					
	Thin					
	Thin					
CcyGrp	Thin	Thin	Thin		Thin	Thin
DocAdj	Thin	Thin	Thin		Thin	Thin
CcyGrp	Thin	Thin	Thin		Thin	Thin
DocAdj	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin					
	Thin					
	Thin					
	Thin					
	Thin					
	Thin					
	Thin					
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	DocAdj	Thin	Thin	Thin
	Thin					
Thin	Thin	Entity Tier	Thin			
Thin	Thin	Entity Tier	Thin			
Thin	Thin	Entity Tier	Thin			
Thin	Thin	Entity Tier	Thin			
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MUFJUSDCR	31-Jul-08 MUFJ
MUFJUSDMR	31-Jul-08 MUFJ
MUFJUSDXR	31-Jul-08 MUFJ
MUFJ-BTMUFJEURCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURMM	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDMM	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDXR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJAUDCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJCHFCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURMM	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURMR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURXR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJGBPCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJHKDCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYMR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYXR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJNZDCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDMM	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDMR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDXR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURMM	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJGBPCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJHKDCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYXR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJTWDCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDCR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDMM	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDMR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDXR	31-Jul-08 MUFJ-BTMUFJ
MUFJ-UFJLJPYCR	31-Jul-08 MUFJ-UFJL
MUFJ-UFJLJPYXR	31-Jul-08 MUFJ-UFJL
MUNHYPCHFCR	31-Jul-08 MUNHYP
MUNHYPCHFMM	31-Jul-08 MUNHYP
MUNHYPEURCR	31-Jul-08 MUNHYP
MUNHYPEURMM	31-Jul-08 MUNHYP
MUNHYPEURMR	31-Jul-08 MUNHYP
MUNHYPUSDCR	31-Jul-08 MUNHYP
MUNHYPUSDMM	31-Jul-08 MUNHYP
MUNREAUDMM	31-Jul-08 MUNRE
MUNRECADMM	31-Jul-08 MUNRE
MUNRECHFCR	31-Jul-08 MUNRE
MUNRECHFMM	31-Jul-08 MUNRE
MUNREEURCR	31-Jul-08 MUNRE
MUNREEURMM	31-Jul-08 MUNRE
MUNREEURMR	31-Jul-08 MUNRE
MUNREEURXR	31-Jul-08 MUNRE
MUNREGBPCR	31-Jul-08 MUNRE
MUNREGBPMM	31-Jul-08 MUNRE
MUNREHKDMM	31-Jul-08 MUNRE
MUNREJPYCR	31-Jul-08 MUNRE
MUNREJPYMM	31-Jul-08 MUNRE
MUNRESEKMM	31-Jul-08 MUNRE
MUNRESGDMM	31-Jul-08 MUNRE
MUNREUSDCR	31-Jul-08 MUNRE
MUNREUSDMM	31-Jul-08 MUNRE
MUNREUSDMR	31-Jul-08 MUNRE
MUNREUSDXR	31-Jul-08 MUNRE
MUNREAUDCR	31-Jul-08 MUNRE
MUNREAUDMM	31-Jul-08 MUNRE
MUNRECHFCR	31-Jul-08 MUNRE
MUNRECHFMM	31-Jul-08 MUNRE
MUNREDKKMM	31-Jul-08 MUNRE
MUNREEURCR	31-Jul-08 MUNRE
MUNREEURMM	31-Jul-08 MUNRE
MUNREEURMR	31-Jul-08 MUNRE
MUNREEURXR	31-Jul-08 MUNRE
MUNREGBPCR	31-Jul-08 MUNRE

Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	USD
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	USD
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	USD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	EUR
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	EUR
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	JPY
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	USD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	USD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	USD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	AUD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	CHF
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	EUR
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	EUR
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	EUR
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	EUR
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	GBP
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	HKD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	JPY
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	JPY
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	JPY
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	NZD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	USD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	USD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	USD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	USD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	EUR
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	EUR
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	GBP
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	HKD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	JPY
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	JPY
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	TWD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	USD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	USD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	USD
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	USD
Mitsubishi UFJ Lease Kabushikikaisha	JNB76J	SNRFOR	JPY
Mitsubishi UFJ Lease Kabushikikaisha	JNB76J	SNRFOR	JPY
Muenchener Hypbk EG	DIA963	SNRFOR	CHF
Muenchener Hypbk EG	DIA963	SNRFOR	CHF
Muenchener Hypbk EG	DIA963	SNRFOR	EUR
Muenchener Hypbk EG	DIA963	SNRFOR	EUR
Muenchener Hypbk EG	DIA963	SNRFOR	EUR
Muenchener Hypbk EG	DIA963	SNRFOR	USD
Muenchener Hypbk EG	DIA963	SNRFOR	USD
Munich Re	687DNG	SNRFOR	AUD
Munich Re	687DNG	SNRFOR	CAD
Munich Re	687DNG	SNRFOR	CHF
Munich Re	687DNG	SNRFOR	CHF
Munich Re	687DNG	SNRFOR	EUR
Munich Re	687DNG	SNRFOR	EUR
Munich Re	687DNG	SNRFOR	EUR
Munich Re	687DNG	SNRFOR	EUR
Munich Re	687DNG	SNRFOR	GBP
Munich Re	687DNG	SNRFOR	GBP
Munich Re	687DNG	SNRFOR	HKD
Munich Re	687DNG	SNRFOR	JPY
Munich Re	687DNG	SNRFOR	JPY
Munich Re	687DNG	SNRFOR	SEK
Munich Re	687DNG	SNRFOR	SGD
Munich Re	687DNG	SNRFOR	USD
Munich Re	687DNG	SNRFOR	USD
Munich Re	687DNG	SNRFOR	USD
Munich Re	687DNG	SNRFOR	USD
Munich Re	687DNG	SUBLT2	AUD
Munich Re	687DNG	SUBLT2	AUD
Munich Re	687DNG	SUBLT2	CHF
Munich Re	687DNG	SUBLT2	CHF
Munich Re	687DNG	SUBLT2	DKK
Munich Re	687DNG	SUBLT2	EUR
Munich Re	687DNG	SUBLT2	EUR
Munich Re	687DNG	SUBLT2	EUR
Munich Re	687DNG	SUBLT2	EUR
Munich Re	687DNG	SUBLT2	GBP

CR	Composite	0.49%	0.49%	0.59%	0.65%	0.77%	0.86%
MR	Composite						
XR	Composite						
CR	Composite	1.43%	1.43%	1.49%	1.55%	1.61%	1.68%
MM	Composite						
CR	Composite	0.014334503	0.014334503	0.014902851	0.01552789	0.016133973	0.016790073
CR	Composite	1.43%	1.43%	1.49%	1.55%	1.61%	1.68%
MM	Composite						
XR	Composite	0.014334503	0.014334503	0.014902851	0.01552789	0.016133973	0.016790073
CR	Composite	0.05%	0.26%	0.33%	0.46%	0.47%	0.50%
CR	Composite						
CR	Composite	0.05%	0.26%	0.33%	0.45%	0.47%	0.50%
MM	Composite	0.05%	0.25%	0.32%	0.43%	0.45%	0.48%
MR	Composite						
XR	Composite						
CR	Composite	0.05%	0.26%	0.33%	0.45%	0.47%	0.50%
CR	Composite	0.05%	0.26%	0.33%	0.45%	0.47%	0.50%
CR	Composite	0.05%	0.23%	0.30%	0.45%	0.46%	0.50%
MR	Composite	0.05%	0.22%	0.28%	0.45%	0.46%	0.47%
XR	Composite	0.0005	0.0017555	0.0022265	0.003553847	0.003594572	0.0037375
CR	Composite						
CR	Composite	0.05%	0.26%	0.33%	0.45%	0.47%	0.50%
MM	Composite						
MR	Composite	0.0005	0.002505557	0.003148476	0.00423795	0.004442376	0.004774937
XR	Composite	0.05%	0.20%	0.25%	0.33%	0.35%	0.38%
CR	Composite	0.58%	0.63%	0.69%	0.76%	0.81%	0.87%
MM	Composite	0.58%	0.62%	0.67%	0.73%	0.77%	0.84%
CR	Composite	0.005797285	0.006322293	0.006923062	0.007591049	0.008072417	0.008687328
CR	Composite	0.005797285	0.006322293	0.006923062	0.007591049	0.008072417	0.008687328
CR	Composite	0.56%	0.58%	0.67%	0.71%	0.79%	0.84%
XR	Composite	0.42%	0.45%	0.51%	0.54%	0.60%	0.64%
CR	Composite	0.58%	0.63%	0.69%	0.76%	0.81%	0.87%
CR	Composite	0.58%	0.63%	0.69%	0.76%	0.81%	0.87%
MM	Composite						
MR	Composite	0.58%	0.61%	0.66%	0.73%	0.77%	0.83%
XR	Composite						
CR	Composite	0.25%	0.37%	0.41%	0.47%	0.62%	0.62%
XR	Composite	0.25%	0.28%	0.41%	0.47%	0.62%	0.62%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MM	Composite	0.19%	0.22%	0.30%	0.37%	0.43%	0.47%
MM	Composite	0.19%	0.23%	0.30%	0.37%	0.42%	0.47%
CR	Composite	0.001988079	0.00221621	0.00306275	0.00377299	0.00439517	0.004826957
MM	Composite	0.19%	0.23%	0.30%	0.37%	0.42%	0.47%
CR	Composite	0.20%	0.22%	0.31%	0.38%	0.44%	0.48%
MM	Composite	0.19%	0.23%	0.30%	0.37%	0.42%	0.47%
MR	Composite	0.19%	0.22%	0.29%	0.36%	0.42%	0.46%
XR	Composite	0.18%	0.21%	0.28%	0.35%	0.40%	0.45%
CR	Composite						
MM	Composite	0.19%	0.23%	0.30%	0.37%	0.42%	0.47%
MM	Composite	0.19%	0.23%	0.30%	0.37%	0.42%	0.47%
CR	Composite	0.19%	0.22%	0.30%	0.39%	0.45%	0.50%
MM	Composite	0.19%	0.22%	0.29%	0.37%	0.43%	0.48%
MM	Composite	0.19%	0.23%	0.30%	0.37%	0.42%	0.47%
MM	Composite	0.19%	0.23%	0.30%	0.37%	0.42%	0.47%
CR	Composite	0.001988079	0.00221621	0.00306275	0.00377299	0.00439517	0.004826957
MM	Composite	0.001908556	0.002272756	0.002979615	0.00368258	0.004245102	0.004720401
MR	Composite	0.19%	0.22%	0.29%	0.36%	0.42%	0.46%
XR	Composite						
CR	Composite	0.57%	0.58%	0.80%	1.00%	1.12%	1.23%
MM	Composite	0.57%	0.58%	0.80%	0.96%	1.07%	1.18%
CR	Composite	0.57%	0.55%	0.77%	0.96%	1.11%	1.22%
MM	Composite	0.57%	0.61%	0.82%	0.97%	1.11%	1.23%
MM	Composite	0.57%	0.61%	0.82%	0.97%	1.11%	1.23%
CR	Composite	0.57%	0.55%	0.77%	0.96%	1.11%	1.22%
MM	Composite	0.57%	0.61%	0.82%	0.97%	1.11%	1.23%
MR	Composite	0.005690022	0.006034839	0.00810851	0.009629189	0.01097992	0.012123681
XR	Composite	0.57%	0.58%	0.75%	0.91%	1.04%	1.14%
CR	Composite	0.57%	0.55%	0.77%	0.96%	1.11%	1.22%

0.86%	0.86%	0.86%	0.86%	0.86%	0.125	NR
					0.125	
					0.125	
1.72%	1.75%	1.75%	1.75%	1.75%	0.15	NR
					0.15	
1.72%	0.017536297	0.017536297	0.017536297	0.017536297	0.15	NR
1.72%	1.75%	1.75%	1.75%	1.75%	0.15	NR
					0.15	
1.72%	0.017536297	0.017536297	0.017536297	0.017536297	0.15	NR
0.55%	0.58%	0.61%	0.66%	0.65%	0.372222222 NR	BBB
					0.3875	
0.55%	0.58%	0.62%	0.68%	0.66%	0.3875 NR	AA
0.53%	0.56%	0.59%	0.65%	0.63%	0.372222222 NR	A
					0.372222222	
					0.372222222	
0.55%	0.58%	0.62%	0.68%	0.66%	0.3875 NR	AA
0.55%	0.58%	0.62%	0.68%	0.66%	0.3875 NR	AA
0.54%	0.58%	0.59%	0.66%	0.63%	0.38 NR	A
0.53%	0.58%	0.56%	0.63%	0.60%	0.372222222 NR	BBB
0.41%	0.004605338	0.00445355	0.0049475	0.0047577	0.372222222 NR	BBB
					0.3875	
0.55%	0.58%	0.62%	0.68%	0.66%	0.3875 NR	AA
					0.372222222	
0.52%	0.005516241	0.005855919	0.006421981	0.006251736	0.372222222 NR	A
0.41%	0.44%	0.46%	0.51%	0.49%	0.372222222 NR	A
0.93%	0.98%	1.01%	1.08%	1.05%	0.188888889 BB	AA
0.90%	0.95%	1.01%	1.03%	1.05%	0.177272727 BB	A
0.93%	0.009766937	0.010091358	0.010761725	0.01054348	0.188888889 BB	AA
0.93%	0.009766937	0.010091358	0.010761725	0.01054348	0.188888889 BB	AA
0.86%	0.92%	1.01%	1.06%	1.05%	0.18 A	A
0.65%	0.69%	1.01%	1.06%	1.05%	0.177272727 BBB	BBB
0.93%	0.98%	1.01%	1.08%	1.05%	0.188888889 BB	AA
0.93%	0.98%	1.01%	1.08%	1.05%	18.89% BB	AA
					17.73%	
0.89%	0.94%	1.01%	1.02%	1.05%	0.177272727 BB	A
					0.177272727	
0.62%	0.62%	0.62%	0.62%	0.62%	0.275 NR	BB
0.62%	0.62%	0.62%	0.62%	0.62%	0.275 NR	BB
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					40.00%	
					40.00%	
0.50%	0.52%	0.69%	0.55%	0.56%	37.92% CCC	BBB
0.49%	0.52%	0.69%	0.55%	0.56%	0.400000001 BB	AA
0.52%	0.005340522	0.006899108	0.005529677	0.005641867	0.368750001 B	A
0.49%	0.52%	0.69%	0.55%	0.56%	0.400000001 BB	AA
0.52%	0.53%	0.69%	0.55%	0.56%	0.368750001 B	A
0.49%	0.52%	0.69%	0.55%	0.56%	0.400000001 BB	AA
0.49%	0.51%	0.69%	0.55%	0.56%	0.379166667 B	A
0.47%	0.49%	0.69%	0.55%	0.56%	0.379166667 B	A
					0.368750001	
0.49%	0.52%	0.69%	0.55%	0.56%	0.400000001 BB	AA
0.49%	0.52%	0.69%	0.55%	0.56%	0.400000001 BB	AA
0.54%	0.52%	0.69%	0.55%	0.56%	0.379166667 CCC	BBB
0.52%	0.52%	0.69%	0.55%	0.56%	0.400000002 CCC	BBB
0.49%	0.52%	0.69%	0.55%	0.56%	0.400000001 BB	AA
0.49%	0.52%	0.69%	0.55%	0.56%	0.400000001 BB	AA
0.52%	0.005340522	0.006899108	0.005529677	0.005641867	0.368750001 B	A
0.49%	0.005162619	0.006899108	0.005529677	0.005641867	0.400000001 BB	AA
0.49%	0.51%	0.69%	0.55%	0.56%	0.379166667 B	A
					0.379166667	
1.25%	1.27%	1.32%	1.33%	1.37%	0.163636364 NR	BBB
1.20%	1.22%	1.32%	1.33%	1.37%	0.163636364 NR	BBB
1.24%	1.27%	1.36%	1.32%	1.38%	0.2 NR	AA
1.24%	1.26%	1.33%	1.29%	1.34%	0.15625 NR	AA
1.24%	1.26%	1.33%	1.29%	1.34%	0.15625 NR	AA
1.24%	1.27%	1.36%	1.32%	1.38%	0.2 NR	AA
1.24%	1.26%	1.33%	1.29%	1.34%	0.15625 NR	AA
1.22%	0.012454727	0.013149419	0.01280588	0.013234436	0.163636364 NR	A
1.16%	1.18%	1.24%	1.23%	1.27%	0.163636364 NR	A
1.24%	1.27%	1.36%	1.32%	1.38%	0.2 NR	AA

NR	NR	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
NR	NR		NR		
NR	NR		NR		
A	A	BBB	A	A	BBB
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	BBB	BBB	BBB	BBB	BBB
A	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AA

			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
BB	BBB	BB	AA	10 Financials
			NR	Financials
A	A	A	AA	8 Financials
BBB	BBB	BBB	AA	8 Financials
			NR	Financials
			NR	Financials
A	A	A	AA	8 Financials
A	A	A	AA	8 Financials
A	A	A	A	6 Financials
BBB	BBB	BBB	A	6 Financials
BBB	BBB	BBB	A	6 Financials
			NR	Financials
A	A	A	AA	8 Financials
			NR	Financials
BBB	BBB	BBB	AA	8 Financials
BBB	BBB	BBB	AA	8 Financials
NR	A	NR	A	11 Financials
NR	BBB	NR	AA	12 Financials
NR	A	NR	A	11 Financials
NR	A	NR	A	11 Financials
NR	BB	NR	A	7 Financials
NR	BB	NR	A	7 Financials
NR	A	NR	A	11 Financials
NR	A	NR	A	11 Financials
			NR	Financials
NR	BBB	NR	AA	12 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
B	NR	NR	AA	13 Financials
B	NR	NR	A	10 Financials
B	NR	NR	A	7 Financials
B	NR	NR	A	10 Financials
B	NR	NR	A	7 Financials
B	NR	NR	A	10 Financials
B	NR	NR	AA	12 Financials
B	NR	NR	AA	12 Financials
			NR	Financials
B	NR	NR	A	10 Financials
B	NR	NR	A	10 Financials
B	NR	NR	A	3 Financials
B	NR	NR	A	3 Financials
B	NR	NR	A	10 Financials
B	NR	NR	A	10 Financials
B	NR	NR	A	7 Financials
B	NR	NR	A	10 Financials
B	NR	NR	AA	12 Financials
			NR	Financials
BB	BB	BB	A	3 Financials
BB	BB	BB	A	3 Financials
BBB	A	A	AA	12 Financials
A	BBB	BBB	AA	10 Financials
A	BBB	BBB	AA	10 Financials
BBB	A	A	AA	12 Financials
A	BBB	BBB	AA	10 Financials
BBB	BBB	BBB	AA	18 Financials
BBB	BBB	BBB	AA	18 Financials
BBB	A	A	AA	12 Financials

Asia	Japan	A	AA		Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	A	AA	Thin	DocAdj	Thin	Thin
Asia	Japan	A	AA	Thin	DocAdj	Thin	Thin
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
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Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA				
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Germany	A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	DocAdj
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp

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MUNREGBPMM	31-Jul-08 MUNRE
MUNREHKDCR	31-Jul-08 MUNRE
MUNREHKDMM	31-Jul-08 MUNRE
MUNREJPYCR	31-Jul-08 MUNRE
MUNREJPYMM	31-Jul-08 MUNRE
MUNRENOKCR	31-Jul-08 MUNRE
MUNRESGDCR	31-Jul-08 MUNRE
MUNRESGDMM	31-Jul-08 MUNRE
MUNRETWDCR	31-Jul-08 MUNRE
MUNRETWDMM	31-Jul-08 MUNRE
MUNREUSDCR	31-Jul-08 MUNRE
MUNREUSDMM	31-Jul-08 MUNRE
MUNREUSDMR	31-Jul-08 MUNRE
MUNREUSDXR	31-Jul-08 MUNRE
MUNREZARCR	31-Jul-08 MUNRE
MUNRE-AmericaUSDCR	31-Jul-08 MUNRE-America
MUNRE-AmericaUSDMR	31-Jul-08 MUNRE-America
MUREURMR	31-Jul-08 MUR
MURGBPMR	31-Jul-08 MUR
MURJPYMR	31-Jul-08 MUR
MURUSDMR	31-Jul-08 MUR
MURUSDXR	31-Jul-08 MUR
MWCLLCEURCR	31-Jul-08 MWCLLC
MWCLLCEURMM	31-Jul-08 MWCLLC
MWCLLCEURMR	31-Jul-08 MWCLLC
MWCLLCUSDCR	31-Jul-08 MWCLLC
MWCLLCUSDMR	31-Jul-08 MWCLLC
MWCLLCUSDXR	31-Jul-08 MWCLLC
MWDAUDCR	31-Jul-08 MWD
MWDAUDMR	31-Jul-08 MWD
MWDAUDXR	31-Jul-08 MWD
MWDCADMR	31-Jul-08 MWD
MWDCHFMR	31-Jul-08 MWD
MWDEURCR	31-Jul-08 MWD
MWDEURMM	31-Jul-08 MWD
MWDEURMR	31-Jul-08 MWD
MWDEURXR	31-Jul-08 MWD
MWDGBPMM	31-Jul-08 MWD
MWDGBPMR	31-Jul-08 MWD
MWDGBPXR	31-Jul-08 MWD
MWDHKDCR	31-Jul-08 MWD
MWDHKDMR	31-Jul-08 MWD
MWDJPYCR	31-Jul-08 MWD
MWDJPYMR	31-Jul-08 MWD
MWDKRWMR	31-Jul-08 MWD
MWDNZDMR	31-Jul-08 MWD
MWDSEKMR	31-Jul-08 MWD
MWDSGDCR	31-Jul-08 MWD
MWDSGDMR	31-Jul-08 MWD
MWDTWDMR	31-Jul-08 MWD
MWDUSDCR	31-Jul-08 MWD
MWDUSDMM	31-Jul-08 MWD
MWDUSDMR	31-Jul-08 MWD
MWDUSDXR	31-Jul-08 MWD
MWDZARMR	31-Jul-08 MWD
MWDAUDCR	31-Jul-08 MWD
MWDAUDMR	31-Jul-08 MWD
MWDCHFMR	31-Jul-08 MWD
MWDEURMM	31-Jul-08 MWD
MWDEURMR	31-Jul-08 MWD
MWDHKDCR	31-Jul-08 MWD
MWDJPYMR	31-Jul-08 MWD
MWDUSDCR	31-Jul-08 MWD
MWDUSDMR	31-Jul-08 MWD
MWVAUDMR	31-Jul-08 MWV
MWVAUDXR	31-Jul-08 MWV
MWVCADMR	31-Jul-08 MWV
MWVCHFMR	31-Jul-08 MWV
MWVEURCR	31-Jul-08 MWV
MWVEURMM	31-Jul-08 MWV
MWVEURMR	31-Jul-08 MWV
MWVEURXR	31-Jul-08 MWV
MWVGBPMR	31-Jul-08 MWV
MWVGBPXR	31-Jul-08 MWV

Munich Re	687DNG	SUBLT2	GBP
Munich Re	687DNG	SUBLT2	HKD
Munich Re	687DNG	SUBLT2	HKD
Munich Re	687DNG	SUBLT2	JPY
Munich Re	687DNG	SUBLT2	JPY
Munich Re	687DNG	SUBLT2	NOK
Munich Re	687DNG	SUBLT2	SGD
Munich Re	687DNG	SUBLT2	SGD
Munich Re	687DNG	SUBLT2	TWD
Munich Re	687DNG	SUBLT2	TWD
Munich Re	687DNG	SUBLT2	USD
Munich Re	687DNG	SUBLT2	USD
Munich Re	687DNG	SUBLT2	USD
Munich Re	687DNG	SUBLT2	USD
Munich Re	687DNG	SUBLT2	ZAR
Munich Re America Corp	6I879N	SNRFOR	USD
Munich Re America Corp	6I879N	SNRFOR	USD
Murphy Oil Corp	688D88	SNRFOR	EUR
Murphy Oil Corp	688D88	SNRFOR	GBP
Murphy Oil Corp	688D88	SNRFOR	JPY
Murphy Oil Corp	688D88	SNRFOR	USD
Murphy Oil Corp	688D88	SNRFOR	USD
MW Custom Papers LLC	68AC9M	SNRFOR	EUR
MW Custom Papers LLC	68AC9M	SNRFOR	EUR
MW Custom Papers LLC	68AC9M	SNRFOR	EUR
MW Custom Papers LLC	68AC9M	SNRFOR	USD
MW Custom Papers LLC	68AC9M	SNRFOR	USD
MW Custom Papers LLC	68AC9M	SNRFOR	USD
Morgan Stanley	678B8A	SNRFOR	AUD
Morgan Stanley	678B8A	SNRFOR	AUD
Morgan Stanley	678B8A	SNRFOR	AUD
Morgan Stanley	678B8A	SNRFOR	CAD
Morgan Stanley	678B8A	SNRFOR	CHF
Morgan Stanley	678B8A	SNRFOR	EUR
Morgan Stanley	678B8A	SNRFOR	EUR
Morgan Stanley	678B8A	SNRFOR	EUR
Morgan Stanley	678B8A	SNRFOR	EUR
Morgan Stanley	678B8A	SNRFOR	GBP
Morgan Stanley	678B8A	SNRFOR	GBP
Morgan Stanley	678B8A	SNRFOR	GBP
Morgan Stanley	678B8A	SNRFOR	HKD
Morgan Stanley	678B8A	SNRFOR	HKD
Morgan Stanley	678B8A	SNRFOR	JPY
Morgan Stanley	678B8A	SNRFOR	JPY
Morgan Stanley	678B8A	SNRFOR	KRW
Morgan Stanley	678B8A	SNRFOR	NZD
Morgan Stanley	678B8A	SNRFOR	SEK
Morgan Stanley	678B8A	SNRFOR	SGD
Morgan Stanley	678B8A	SNRFOR	SGD
Morgan Stanley	678B8A	SNRFOR	TWD
Morgan Stanley	678B8A	SNRFOR	USD
Morgan Stanley	678B8A	SNRFOR	USD
Morgan Stanley	678B8A	SNRFOR	USD
Morgan Stanley	678B8A	SNRFOR	USD
Morgan Stanley	678B8A	SNRFOR	ZAR
Morgan Stanley	678B8A	SUBLT2	AUD
Morgan Stanley	678B8A	SUBLT2	AUD
Morgan Stanley	678B8A	SUBLT2	CHF
Morgan Stanley	678B8A	SUBLT2	EUR
Morgan Stanley	678B8A	SUBLT2	EUR
Morgan Stanley	678B8A	SUBLT2	HKD
Morgan Stanley	678B8A	SUBLT2	JPY
Morgan Stanley	678B8A	SUBLT2	USD
Morgan Stanley	678B8A	SUBLT2	USD
MeadWestvaco Corp	5DB667	SNRFOR	AUD
MeadWestvaco Corp	5DB667	SNRFOR	AUD
MeadWestvaco Corp	5DB667	SNRFOR	CAD
MeadWestvaco Corp	5DB667	SNRFOR	CHF
MeadWestvaco Corp	5DB667	SNRFOR	EUR
MeadWestvaco Corp	5DB667	SNRFOR	EUR
MeadWestvaco Corp	5DB667	SNRFOR	EUR
MeadWestvaco Corp	5DB667	SNRFOR	EUR
MeadWestvaco Corp	5DB667	SNRFOR	GBP
MeadWestvaco Corp	5DB667	SNRFOR	GBP

MM	Composite	0.57%	0.61%	0.82%	0.97%	1.11%	1.23%
CR	Composite	0.57%	0.55%	0.77%	0.96%	1.11%	1.22%
MM	Composite	0.57%	0.61%	0.82%	0.97%	1.11%	1.23%
CR	Composite	0.57%	0.58%	0.86%	1.01%	1.14%	1.26%
MM	Composite	0.005690022	0.00579602	0.008288383	0.009757238	0.011000233	0.012333826
CR	Composite						
CR	Composite	0.57%	0.55%	0.77%	0.96%	1.11%	1.22%
MM	Composite	0.57%	0.61%	0.82%	0.97%	1.11%	1.23%
CR	Composite	0.57%	0.55%	0.77%	0.96%	1.11%	1.22%
MM	Composite	0.57%	0.61%	0.82%	0.97%	1.11%	1.23%
CR	Composite	0.57%	0.55%	0.77%	0.96%	1.11%	1.22%
MM	Composite	0.57%	0.61%	0.82%	0.97%	1.11%	1.23%
MR	Composite						
XR	Composite	0.57%	0.58%	0.75%	0.91%	1.04%	1.14%
CR	Composite	0.57%	0.55%	0.77%	0.96%	1.11%	1.22%
CR	Composite	0.35%	0.35%	0.33%	0.33%	0.42%	0.42%
MR	Composite	0.35%	0.35%	0.33%	0.33%	0.42%	0.42%
MR	Composite	0.005781	0.005779003	0.006538112	0.007263063	0.00830284	0.009454231
MR	Composite	0.58%	0.58%	0.65%	0.73%	0.83%	0.95%
MR	Composite	0.58%	0.58%	0.65%	0.73%	0.83%	0.95%
MR	Composite	0.58%	0.58%	0.65%	0.73%	0.83%	0.95%
XR	Composite	0.56%	0.56%	0.63%	0.70%	0.80%	0.91%
CR	Composite						
MM	Composite						
MR	Composite	1.21%	1.21%	1.43%	1.63%	1.79%	1.95%
CR	Composite	1.21%	1.21%	1.43%	1.63%	1.79%	1.95%
MR	Composite	1.21%	1.21%	1.43%	1.63%	1.79%	1.95%
XR	Composite						
CR	Composite	3.24%	3.20%	2.77%	2.64%	2.49%	2.36%
MR	Composite	3.24%	3.20%	2.77%	2.64%	2.49%	2.36%
XR	Composite	3.24%	3.20%	2.77%	2.64%	2.49%	2.36%
MR	Composite	3.21%	3.20%	2.78%	2.64%	2.49%	2.36%
MR	Composite	0.032125333	0.031960727	0.027835869	0.026374078	0.024929886	0.023556364
CR	Composite	3.38%	3.36%	2.93%	2.78%	2.62%	2.48%
MM	Composite	0.032463495	0.032297156	0.02810472	0.0266517	0.025192306	0.023804325
MR	Composite	3.21%	3.20%	2.78%	2.64%	2.49%	2.36%
XR	Composite	3.09%	3.08%	2.68%	2.54%	2.40%	2.27%
MM	Composite	3.25%	3.23%	2.81%	2.67%	2.52%	2.38%
MR	Composite	0.032125333	0.031960727	0.027835869	0.026374078	0.024929886	0.023556364
XR	Composite	3.09%	3.08%	2.68%	2.54%	2.40%	2.27%
CR	Composite	3.38%	3.36%	2.93%	2.78%	2.62%	2.48%
MR	Composite	3.21%	3.20%	2.78%	2.64%	2.49%	2.36%
CR	Composite	3.24%	3.20%	2.77%	2.64%	2.49%	2.36%
MR	Composite	3.24%	3.20%	2.77%	2.64%	2.49%	2.36%
MR	Composite	3.21%	3.20%	2.78%	2.64%	2.49%	2.36%
MR	Composite	3.21%	3.20%	2.78%	2.64%	2.49%	2.36%
MR	Composite	3.21%	3.20%	2.78%	2.64%	2.49%	2.36%
CR	Composite						
MR	Composite	3.21%	3.20%	2.78%	2.64%	2.49%	2.36%
MR	Composite	3.21%	3.20%	2.78%	2.64%	2.49%	2.36%
CR	Composite	3.38%	3.36%	2.93%	2.78%	2.62%	2.48%
MM	Composite	3.25%	3.23%	2.81%	2.67%	2.52%	2.38%
MR	Composite	3.21%	3.20%	2.78%	2.64%	2.49%	2.36%
XR	Composite	0.030941768	0.030783227	0.026787311	0.025402401	0.024011417	0.022688498
MR	Composite	3.21%	3.20%	2.78%	2.64%	2.49%	2.36%
CR	Composite	0.034932324	0.032497092	0.030430505	0.028520571	0.028068412	0.02606618
MR	Composite	3.49%	3.25%	3.04%	2.85%	2.81%	2.61%
MR	Composite	3.48%	3.25%	3.04%	2.85%	2.81%	2.60%
MM	Composite	3.53%	3.28%	3.08%	2.88%	2.84%	2.63%
MR	Composite	3.48%	3.25%	3.04%	2.85%	2.81%	2.60%
CR	Composite	3.67%	3.42%	3.20%	3.00%	2.95%	2.74%
MR	Composite	3.49%	3.25%	3.04%	2.85%	2.81%	2.61%
CR	Composite	0.036718844	0.034207465	0.03203211	0.030021654	0.029545697	0.027410447
MR	Composite	3.48%	3.25%	3.04%	2.85%	2.81%	2.60%
MR	Composite	0.89%	1.09%	1.24%	1.50%	1.73%	1.91%
XR	Composite	0.89%	1.05%	1.20%	1.45%	1.67%	1.84%
MR	Composite	0.89%	1.05%	1.28%	1.52%	1.74%	1.92%
MR	Composite	0.89%	1.05%	1.28%	1.52%	1.74%	1.92%
CR	Composite	0.89%	1.11%	1.36%	1.60%	1.83%	2.01%
MM	Composite						
MR	Composite	0.89%	1.05%	1.28%	1.52%	1.74%	1.92%
XR	Composite	0.89%	1.01%	1.29%	1.46%	1.66%	1.84%
MR	Composite	0.89%	1.05%	1.28%	1.52%	1.74%	1.92%
XR	Composite	0.89%	1.01%	1.29%	1.46%	1.66%	1.84%

1.24%	1.26%	1.33%	1.29%	1.34%	0.15625	NR	AA
1.24%	1.27%	1.36%	1.32%	1.38%	0.2	NR	AA
1.24%	1.26%	1.33%	1.29%	1.34%	0.15625	NR	AA
1.28%	1.31%	1.32%	1.33%	1.37%	0.163636364	NR	BBB
1.24%	0.012655624	0.013247965	0.013267463	0.013661046	0.163636364	NR	BBB
					0.2		
1.24%	1.27%	1.36%	1.32%	1.38%	0.2	NR	AA
1.24%	1.26%	1.33%	1.29%	1.34%	0.15625	NR	AA
1.24%	1.27%	1.36%	1.32%	1.38%	0.2	NR	AA
1.24%	1.26%	1.33%	1.29%	1.34%	0.15625	NR	AA
1.24%	1.27%	1.36%	1.32%	1.38%	0.2	NR	AA
1.24%	1.26%	1.33%	1.29%	1.34%	0.15625	NR	AA
					0.163636364		
1.16%	1.18%	1.24%	1.23%	1.27%	0.163636364	NR	A
1.24%	1.27%	1.36%	1.32%	1.38%	0.2	NR	AA
0.49%	0.61%	0.61%	0.61%	0.61%	0.375		NR
0.49%	0.61%	0.61%	0.61%	0.61%	0.375		NR
1.02%	0.010531686	0.010531686	0.015746	0.016557406	0.4	A	AA
1.02%	1.05%	1.05%	1.57%	1.66%	0.4	A	AA
1.02%	1.05%	1.96%	1.57%	1.66%	0.4	BB	BBB
1.02%	1.05%	1.96%	1.57%	1.66%	0.4	A	AA
0.98%	1.01%	1.96%	1.57%	1.66%	0.4	BBB	A
					0.4		
					0.4		
1.95%	1.96%	1.96%	1.96%	1.96%	0.4		NR
1.95%	1.96%	1.96%	1.96%	1.96%	0.4		NR
1.95%	1.96%	1.96%	1.96%	1.96%	0.4		NR
					0.4		
2.29%	2.21%	2.25%	2.47%	2.37%	0.400000001	BBB	BBB
2.29%	2.21%	2.25%	2.35%	2.26%	0.400000001	BBB	BBB
2.29%	2.21%	2.25%	2.26%	2.17%	0.400000001	BBB	BBB
2.29%	2.22%	2.25%	2.25%	2.26%	0.400000001	A	AA
2.29%	0.022167021	0.0225	0.022542583	0.02262137	0.400000001	A	AA
2.42%	2.33%	2.37%	2.37%	2.38%	0.400000001	BBB	A
2.32%	0.022384828	0.022736842	0.02278481	0.022864717	0.400000001	BBB	A
2.29%	2.22%	2.25%	2.25%	2.26%	0.400000001	A	AA
2.21%	2.13%	2.17%	2.17%	2.18%	0.400000001	BBB	A
2.32%	2.24%	2.27%	2.28%	2.29%	0.400000001	BBB	A
2.29%	0.022167021	0.0225	0.022542583	0.02262137	0.400000001	A	AA
2.21%	2.13%	2.17%	2.17%	2.18%	0.400000001	BBB	A
2.42%	2.33%	2.37%	2.37%	2.38%	0.400000001	BBB	A
2.29%	2.22%	2.25%	2.25%	2.26%	0.400000001	A	AA
2.29%	2.21%	2.25%	2.41%	2.26%	0.400000001	BBB	BBB
2.29%	2.21%	2.25%	2.29%	2.26%	0.400000001	BBB	BBB
2.29%	2.22%	2.25%	2.25%	2.26%	0.400000001	A	AA
2.29%	2.22%	2.25%	2.25%	2.26%	0.400000001	A	AA
2.29%	2.22%	2.25%	2.25%	2.26%	0.400000001	A	AA
					0.400000001		
2.29%	2.22%	2.25%	2.25%	2.26%	0.400000001	A	AA
2.29%	2.22%	2.25%	2.25%	2.26%	0.400000001	A	AA
2.42%	2.33%	2.37%	2.37%	2.38%	0.400000001	BBB	A
2.32%	2.24%	2.27%	2.28%	2.29%	0.400000001	BBB	A
2.29%	2.22%	2.25%	2.25%	2.26%	0.400000001	A	AA
2.21%	0.021335539	0.021671053	0.021716772	0.021792934	0.400000001	BBB	A
2.29%	2.22%	2.25%	2.25%	2.26%	0.400000001	A	AA
2.55%	0.025561358	0.025775	0.024977818	0.025568971	0.2125	BBB	BBB
2.55%	2.56%	2.58%	2.50%	2.56%	0.2125	BBB	BBB
2.55%	2.52%	2.58%	2.50%	2.56%	0.2	AA	AA
2.57%	2.56%	2.58%	2.52%	2.58%	0.2125	A	A
2.55%	2.52%	2.58%	2.50%	2.56%	0.2	AA	AA
2.68%	2.66%	2.58%	2.63%	2.69%	0.2125	A	A
2.55%	2.56%	2.58%	2.50%	2.56%	0.2125	BBB	BBB
2.68%	0.026629439	0.025775	0.02629244	0.026914706	0.2125	A	A
2.55%	2.52%	2.58%	2.50%	2.56%	0.2	AA	AA
1.92%	1.95%	2.33%	2.58%	2.80%	0.4	NR	A
1.86%	1.88%	2.33%	2.58%	2.80%	0.4	NR	BBB
1.93%	1.97%	2.33%	2.58%	2.82%	0.4	NR	AA
1.93%	1.97%	2.33%	2.58%	2.82%	0.4	NR	AA
2.03%	2.07%	2.33%	2.58%	2.96%	0.4	NR	A
					0.4		
1.93%	1.97%	2.33%	2.58%	2.82%	0.4	NR	AA
1.86%	1.90%	2.33%	2.58%	2.70%	0.4	NR	AA
1.93%	1.97%	2.33%	2.58%	2.82%	0.4	NR	AA
1.86%	1.90%	2.33%	2.58%	2.70%	0.4	NR	AA

AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AA
	NR		NR	NR	NR
	NR		NR	NR	NR
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
BBB	BBB	BB	BBB	BBB	BBB
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA

A	BBB	BBB	AA	10 Financials
BBB	A	A	AA	12 Financials
A	BBB	BBB	AA	10 Financials
BB	BB	BB	A	5 Financials
BB	BB	BB	A	3 Financials
			NR	Financials
BBB	A	A	AA	12 Financials
A	BBB	BBB	AA	10 Financials
BBB	A	A	AA	12 Financials
A	BBB	BBB	AA	10 Financials
BBB	A	A	AA	12 Financials
A	BBB	BBB	AA	10 Financials
			NR	Financials
BBB	BBB	BBB	AA	18 Financials
BBB	A	A	AA	12 Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	A	8 Oil & Gas
NR	NR	NR	A	8 Oil & Gas
NR	NR	NR	A	8 Oil & Gas
NR	NR	NR	A	8 Oil & Gas
NR	NR	NR	A	8 Oil & Gas
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
BB	BBB	BBB	AA	11 Financials
BB	A	A	AA	11 Financials
BB	BBB	BBB	AA	11 Financials
A	AA	AA	AA	11 Financials
A	AA	AA	AA	11 Financials
BBB	A	A	AA	11 Financials
BBB	A	A	AA	11 Financials
A	AA	AA	AA	11 Financials
BBB	A	A	AA	11 Financials
BBB	A	A	AA	11 Financials
A	AA	AA	AA	11 Financials
BBB	A	A	AA	11 Financials
BBB	A	A	AA	11 Financials
A	AA	AA	AA	11 Financials
BB	BBB	BBB	AA	11 Financials
BB	A	BBB	AA	11 Financials
A	AA	AA	AA	11 Financials
A	AA	AA	AA	11 Financials
A	AA	AA	AA	11 Financials
			NR	Financials
A	AA	AA	AA	11 Financials
A	AA	AA	AA	11 Financials
BBB	A	A	AA	11 Financials
BBB	A	A	AA	11 Financials
A	AA	AA	AA	11 Financials
BBB	A	A	AA	11 Financials
A	AA	AA	AA	11 Financials
NR	BBB	BBB	AA	9 Financials
NR	BBB	BBB	AA	9 Financials
NR	AA	AA	AA	9 Financials
NR	A	A	AA	9 Financials
NR	AA	AA	AA	9 Financials
NR	A	A	AA	9 Financials
NR	BBB	BBB	AA	9 Financials
NR	A	A	AA	9 Financials
NR	AA	AA	AA	9 Financials
NR	NR	B	A	5 Industrials
NR	NR	B	A	5 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BB	AA	13 Industrials
			NR	Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BB	A	8 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BB	A	8 Industrials

Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	Entity Tier	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	Entity Tier	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		Thin		Thin
N.Amer	United States	A	AA		Thin		Thin
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
	Thin	Thin	Thin			
	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj

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MWVHKDMR	31-Jul-08 MWV
MWVHKDXR	31-Jul-08 MWV
MWVJPYMR	31-Jul-08 MWV
MWVJPYXR	31-Jul-08 MWV
MWVNOKMR	31-Jul-08 MWV
MWVSEKMR	31-Jul-08 MWV
MWVSEKXR	31-Jul-08 MWV
MWVTWDMR	31-Jul-08 MWV
MWVUSDCR	31-Jul-08 MWV
MWVUSDMM	31-Jul-08 MWV
MWVUSDMR	31-Jul-08 MWV
MWVUSDXR	31-Jul-08 MWV
MYGAUDCR	31-Jul-08 MYG
MYGAUDMR	31-Jul-08 MYG
MYGAUDXR	31-Jul-08 MYG
MYGCHFMR	31-Jul-08 MYG
MYGEURCR	31-Jul-08 MYG
MYGEURMM	31-Jul-08 MYG
MYGEURMR	31-Jul-08 MYG
MYGEURXR	31-Jul-08 MYG
MYGGBPMR	31-Jul-08 MYG
MYGHKDMR	31-Jul-08 MYG
MYGHKDXR	31-Jul-08 MYG
MYGILSMR	31-Jul-08 MYG
MYGJPYMR	31-Jul-08 MYG
MYGSGDMR	31-Jul-08 MYG
MYGTWDCR	31-Jul-08 MYG
MYGTWDMR	31-Jul-08 MYG
MYGUSDCR	31-Jul-08 MYG
MYGUSDMM	31-Jul-08 MYG
MYGUSDMR	31-Jul-08 MYG
MYGUSDXR	31-Jul-08 MYG
MYLUSDMR	31-Jul-08 MYL
MYLUSDXR	31-Jul-08 MYL
NABAUDMR	31-Jul-08 NAB
NABCADMM	31-Jul-08 NAB
NABCADMR	31-Jul-08 NAB
NABCHFMR	31-Jul-08 NAB
NABEURCR	31-Jul-08 NAB
NABEURMM	31-Jul-08 NAB
NABEURMR	31-Jul-08 NAB
NABGBPCR	31-Jul-08 NAB
NABGBPMM	31-Jul-08 NAB
NABGBPMR	31-Jul-08 NAB
NABHKDMR	31-Jul-08 NAB
NABJPYMR	31-Jul-08 NAB
NABNZDCR	31-Jul-08 NAB
NABNZDMR	31-Jul-08 NAB
NABSGDMR	31-Jul-08 NAB
NABUSDCR	31-Jul-08 NAB
NABUSDMM	31-Jul-08 NAB
NABUSDMR	31-Jul-08 NAB
NABUSDXR	31-Jul-08 NAB
NABAUDCR	31-Jul-08 NAB
NABAUDMR	31-Jul-08 NAB
NABEURCR	31-Jul-08 NAB
NABEURMM	31-Jul-08 NAB
NABEURMR	31-Jul-08 NAB
NABGBPMM	31-Jul-08 NAB
NABGBPMR	31-Jul-08 NAB
NABHKDMR	31-Jul-08 NAB
NABJPYMR	31-Jul-08 NAB
NABNZDMR	31-Jul-08 NAB
NABSGDMR	31-Jul-08 NAB
NABUSDCR	31-Jul-08 NAB
NABUSDMM	31-Jul-08 NAB
NABUSDMR	31-Jul-08 NAB
NABIUSDMR	31-Jul-08 NABI
NACG-EPUSDMR	31-Jul-08 NACG-EP
NACG-EPUSDXR	31-Jul-08 NACG-EP
NACNEURCR	31-Jul-08 NACN
NACNEURMR	31-Jul-08 NACN
NACNUSDCR	31-Jul-08 NACN
NACNUSDMR	31-Jul-08 NACN

MeadWestvaco Corp	5DB667	SNRFOR	HKD
MeadWestvaco Corp	5DB667	SNRFOR	HKD
MeadWestvaco Corp	5DB667	SNRFOR	JPY
MeadWestvaco Corp	5DB667	SNRFOR	JPY
MeadWestvaco Corp	5DB667	SNRFOR	NOK
MeadWestvaco Corp	5DB667	SNRFOR	SEK
MeadWestvaco Corp	5DB667	SNRFOR	SEK
MeadWestvaco Corp	5DB667	SNRFOR	TWD
MeadWestvaco Corp	5DB667	SNRFOR	USD
MeadWestvaco Corp	5DB667	SNRFOR	USD
MeadWestvaco Corp	5DB667	SNRFOR	USD
MeadWestvaco Corp	5DB667	SNRFOR	USD
Maytag Corp	5CFDEB	SNRFOR	AUD
Maytag Corp	5CFDEB	SNRFOR	AUD
Maytag Corp	5CFDEB	SNRFOR	AUD
Maytag Corp	5CFDEB	SNRFOR	CHF
Maytag Corp	5CFDEB	SNRFOR	EUR
Maytag Corp	5CFDEB	SNRFOR	EUR
Maytag Corp	5CFDEB	SNRFOR	EUR
Maytag Corp	5CFDEB	SNRFOR	EUR
Maytag Corp	5CFDEB	SNRFOR	GBP
Maytag Corp	5CFDEB	SNRFOR	HKD
Maytag Corp	5CFDEB	SNRFOR	HKD
Maytag Corp	5CFDEB	SNRFOR	ILS
Maytag Corp	5CFDEB	SNRFOR	JPY
Maytag Corp	5CFDEB	SNRFOR	SGD
Maytag Corp	5CFDEB	SNRFOR	TWD
Maytag Corp	5CFDEB	SNRFOR	TWD
Maytag Corp	5CFDEB	SNRFOR	USD
Maytag Corp	5CFDEB	SNRFOR	USD
Maytag Corp	5CFDEB	SNRFOR	USD
Maytag Corp	5CFDEB	SNRFOR	USD
Mylan Inc.	68AD7H	SNRFOR	USD
Mylan Inc.	68AD7H	SNRFOR	USD
Natl Aust Bk Ltd	6J5777	SNRFOR	AUD
Natl Aust Bk Ltd	6J5777	SNRFOR	CAD
Natl Aust Bk Ltd	6J5777	SNRFOR	CAD
Natl Aust Bk Ltd	6J5777	SNRFOR	CHF
Natl Aust Bk Ltd	6J5777	SNRFOR	EUR
Natl Aust Bk Ltd	6J5777	SNRFOR	EUR
Natl Aust Bk Ltd	6J5777	SNRFOR	EUR
Natl Aust Bk Ltd	6J5777	SNRFOR	GBP
Natl Aust Bk Ltd	6J5777	SNRFOR	GBP
Natl Aust Bk Ltd	6J5777	SNRFOR	GBP
Natl Aust Bk Ltd	6J5777	SNRFOR	HKD
Natl Aust Bk Ltd	6J5777	SNRFOR	JPY
Natl Aust Bk Ltd	6J5777	SNRFOR	NZD
Natl Aust Bk Ltd	6J5777	SNRFOR	NZD
Natl Aust Bk Ltd	6J5777	SNRFOR	SGD
Natl Aust Bk Ltd	6J5777	SNRFOR	USD
Natl Aust Bk Ltd	6J5777	SNRFOR	USD
Natl Aust Bk Ltd	6J5777	SNRFOR	USD
Natl Aust Bk Ltd	6J5777	SNRFOR	USD
Natl Aust Bk Ltd	6J5777	SUBLT2	AUD
Natl Aust Bk Ltd	6J5777	SUBLT2	AUD
Natl Aust Bk Ltd	6J5777	SUBLT2	EUR
Natl Aust Bk Ltd	6J5777	SUBLT2	EUR
Natl Aust Bk Ltd	6J5777	SUBLT2	EUR
Natl Aust Bk Ltd	6J5777	SUBLT2	GBP
Natl Aust Bk Ltd	6J5777	SUBLT2	GBP
Natl Aust Bk Ltd	6J5777	SUBLT2	HKD
Natl Aust Bk Ltd	6J5777	SUBLT2	JPY
Natl Aust Bk Ltd	6J5777	SUBLT2	NZD
Natl Aust Bk Ltd	6J5777	SUBLT2	SGD
Natl Aust Bk Ltd	6J5777	SUBLT2	USD
Natl Aust Bk Ltd	6J5777	SUBLT2	USD
Natl Aust Bk Ltd	6J5777	SUBLT2	USD
NABISCO INC		SNRFOR	USD
North Amern Energy Partners Inc	6BBEC8	SNRFOR	USD
North Amern Energy Partners Inc	6BBEC8	SNRFOR	USD
Natl Bk Cda	CI61AA	SNRFOR	EUR
Natl Bk Cda	CI61AA	SNRFOR	EUR
Natl Bk Cda	CI61AA	SNRFOR	USD
Natl Bk Cda	CI61AA	SNRFOR	USD

MR	Composite	0.008918125	0.010544908	0.012798921	0.015217355	0.017409223	0.019181119
XR	Composite	0.008918125	0.010062844	0.0129081	0.014585533	0.0165598	0.018423475
MR	Composite	0.89%	1.04%	1.23%	1.51%	1.71%	1.89%
XR	Composite	0.89%	1.04%	1.19%	1.46%	1.65%	1.89%
MR	Composite	0.008918125	0.010544908	0.012798921	0.015217355	0.017409223	0.019181119
MR	Composite	0.008918125	0.010544908	0.012798921	0.015217355	0.017409223	0.019181119
XR	Composite	0.89%	1.01%	1.29%	1.46%	1.66%	2%
MR	Composite	0.89%	1.05%	1.28%	1.52%	1.74%	2%
CR	Composite	0.89%	1.11%	1.36%	1.60%	1.83%	2%
MM	Composite						
MR	Composite	0.008918125	0.010544908	0.012798921	0.015217355	0.017409223	0.019181119
XR	Composite	0.89%	1.01%	1.29%	1.46%	1.66%	1.84%
CR	Composite	0.22%	0.24%	0.32%	0.38%	0.39%	0.52%
MR	Composite	0.002165167	0.002411168	0.003192603	0.003757322	0.003937225	0.005188332
XR	Composite	0.002165167	0.002411168	0.003192603	0.003757322	0.003937225	0.005188332
MR	Composite	0.002165167	0.002399279	0.00323127	0.003809489	0.004046015	0.005251419
CR	Composite	0.22%	0.26%	0.34%	0.40%	0.43%	0.55%
MM	Composite	0.002165167	0.002424535	0.003261432	0.003844242	0.004088605	0.005298912
MR	Composite	0.22%	0.24%	0.32%	0.38%	0.40%	0.53%
XR	Composite	0.002165167	0.0024835	0.003199	0.003661983	0.003960335	0.004999589
MR	Composite	0.22%	0.24%	0.32%	0.38%	0.40%	0.53%
MR	Composite	0.22%	0.24%	0.32%	0.38%	0.40%	0.53%
XR	Composite	0.22%	0.25%	0.32%	0.37%	0%	0%
MR	Composite	0.22%	0.24%	0.32%	0.38%	0%	1%
MR	Composite	0.22%	0.24%	0.32%	0.38%	0%	1%
MR	Composite	0.22%	0.24%	0.32%	0.38%	0.40%	0.53%
CR	Composite	0.22%	0.26%	0.34%	0.40%	0.43%	0.55%
MR	Composite	0.22%	0.24%	0.32%	0.38%	0.40%	0.53%
CR	Composite	0.22%	0.26%	0.34%	0.40%	0.43%	0.55%
MM	Composite						
MR	Composite	0.22%	0.24%	0.32%	0.38%	0.40%	0.53%
XR	Composite	0.22%	0.25%	0.32%	0.37%	0.40%	0.50%
MR	Composite	1.92%	2.05%	2.40%	2.77%	2.98%	3.63%
XR	Composite	1.92%	2.05%	2.40%	2.67%	2.87%	3.50%
MR	Composite	0.44%	0.48%	0.57%	0.66%	0.75%	0.82%
MM	Composite	0.44%	0.48%	0.59%	0.68%	0.77%	0.84%
MR	Composite	0.44%	0.48%	0.58%	0.67%	0.76%	0.84%
MR	Composite	0.44%	0.48%	0.58%	0.67%	0.76%	0.84%
CR	Composite	0.46%	0.50%	0.61%	0.71%	0.80%	0.88%
MM	Composite	0.44%	0.48%	0.59%	0.68%	0.77%	0.84%
MR	Composite	0.44%	0.48%	0.58%	0.67%	0.76%	0.84%
CR	Composite	0.46%	0.50%	0.61%	0.71%	0.80%	0.88%
MM	Composite	0.44%	0.48%	0.59%	0.68%	0.77%	0.84%
MR	Composite	0.004363178	0.004765134	0.005795822	0.006731462	0.007622236	0.008357312
MR	Composite	0.44%	0.48%	0.58%	0.67%	0.76%	0.84%
MR	Composite	0.44%	0.48%	0.58%	0.67%	0.76%	0.84%
CR	Composite						
MR	Composite	0.004363178	0.004765134	0.005795822	0.006731462	0.007622236	0.008357312
MR	Composite						
CR	Composite	0.004590841	0.004982768	0.00609846	0.007083322	0.008005559	0.008784972
MM	Composite	0.44%	0.48%	0.59%	0.68%	0.77%	0.84%
MR	Composite	0.004363178	0.004765134	0.005795822	0.006731462	0.007622236	0.008357312
XR	Composite						
CR	Composite	0.008945	0.009073828	0.010058951	0.011168304	0.012666667	0.013400844
MR	Composite	0.89%	0.91%	1.01%	1.12%	1.20%	1.27%
CR	Composite	0.94%	0.95%	1.06%	1.17%	1.25%	1.35%
MM	Composite	0.90%	0.92%	1.01%	1.13%	1.20%	1.29%
MR	Composite	0.89%	0.91%	1.00%	1.12%	1.18%	1.28%
MM	Composite	0.90%	0.92%	1.01%	1.13%	1.20%	1.29%
MR	Composite	0.89%	0.91%	1.00%	1.12%	1.18%	1.28%
MR	Composite	0.89%	0.91%	1.00%	1.12%	1.18%	1.28%
MR	Composite	0.89%	0.86%	0.97%	1.12%	1.18%	1.27%
MR	Composite	0.89%	0.91%	1.00%	1.12%	1.18%	1.28%
MR	Composite	0.008945	0.009112102	0.010018294	0.011157573	0.011829022	0.012769506
CR	Composite	0.94%	0.95%	1.06%	1.17%	1.25%	1.35%
MM	Composite	0.90%	0.92%	1.01%	1.13%	1.20%	1.29%
MR	Composite	0.89%	0.91%	1.00%	1.12%	1.18%	1.28%
MR	Composite	0.45%	0.45%	0.53%	0.62%	0.68%	0.75%
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	0.04%	0.07%	0.11%	0.16%	0.13%	0.23%
CR	Composite						
MR	Composite	0.04%	0.07%	0.11%	0.16%	0.13%	0.23%

1.93%	0.019686095	0.02334125	0.02584	0.028165	0.4 NR	AA
1.86%	0.0190304	0.02334125	0.02584	0.027041056	0.4 NR	AA
1.92%	1.94%	2.33%	2.58%	2.80%	0.4 NR	BBB
1.86%	1.88%	2.33%	2.58%	2.80%	0.4 NR	BBB
1.93%	0.019686095	0.02334125	0.02584	0.028165	0.4 NR	AA
1.93%	0.019686095	0.02334125	0.02584	0.028165	0.4 NR	AA
1.86%	1.90%	2.33%	2.58%	2.70%	0.4 NR	AA
1.93%	1.97%	2.33%	2.58%	2.82%	0.4 NR	AA
2.03%	2.07%	2.33%	2.58%	2.96%	0.4 NR	A
					0.4	
1.93%	0.019686095	0.02334125	0.02584	0.028165	0.4 NR	AA
1.86%	1.90%	2.33%	2.58%	2.70%	0.4 NR	AA
0.52%	0.57%	0.98%	1.02%	0.85%	0.4 NR	BB
0.52%	0.005659731	0.009775417	0.010235417	0.00853075	0.4 NR	BB
0.52%	0.005659731	0.009775417	0.010235417	0.00853075	0.4 NR	BB
0.53%	0.005705817	0.010366667	0.010888889	0.00853075	0.4 NR	A
0.56%	0.60%	1.04%	1.09%	0.85%	0.4 NR	BBB
0.53%	0.005749327	0.009988174	0.010457912	0.00853075	0.4 NR	BBB
0.53%	0.57%	1.04%	1.09%	0.85%	0.4 NR	A
0.51%	0.005797638	0.009984737	0.010487719	0.00853075	0.4 NR	A
0.53%	0.57%	1.04%	1.09%	0.85%	0.4 NR	A
0.53%	0.57%	1.04%	1.09%	0.85%	0.4 NR	A
0.51%	0.58%	1.00%	1.05%	0.85%	0.4 NR	A
0.53%	0.57%	1.04%	1.09%	0.85%	0.4 NR	A
0.52%	0.57%	0.98%	1.02%	0.85%	0.4 NR	BB
0.53%	1%	1.04%	1.09%	0.85%	0.4 NR	A
0.56%	1%	1.04%	1.09%	0.85%	0.4 NR	BBB
0.53%	1%	1.04%	1.09%	0.85%	0.4 NR	A
0.56%	1%	1.04%	1.09%	0.85%	0.4 NR	BBB
					0.4	
0.53%	0.57%	1.04%	1.09%	0.85%	0.4 NR	A
0.51%	0.58%	1.00%	1.05%	0.85%	0.4 NR	A
3.64%	3.85%	3.57%	3.57%	3.90%	0.4 NR	NR
3.64%	3.85%	3.57%	3.57%	3.90%	0.4 NR	NR
0.87%	0.90%	0.99%	1.02%	1.05%	0.4 BBB	BBB
0.88%	0.90%	1.00%	1.03%	1.00%	0.4 A	A
0.87%	0.90%	0.99%	1.02%	0.99%	0.4 AA	AA
0.87%	0.90%	0.99%	1.02%	0.99%	0.4 AA	AA
0.92%	0.94%	1.04%	1.07%	1.05%	0.4 A	A
0.88%	0.90%	1.00%	1.03%	1.00%	0.4 A	A
0.87%	0.90%	0.99%	1.02%	0.99%	0.4 AA	AA
0.92%	0.94%	1.04%	1.07%	1.05%	0.4 A	A
0.88%	0.90%	1.00%	1.03%	1.00%	0.4 A	A
0.87%	0.008961873	0.009911444	0.010201357	0.009938832	0.4 AA	AA
0.87%	0.90%	0.99%	1.02%	0.99%	0.4 AA	AA
0.87%	0.90%	0.99%	1.02%	0.99%	0.4 BBB	BBB
					0.4	
0.87%	0.008961873	0.009911444	0.010201357	0.009938832	0.4 AA	AA
					0.4	
0.92%	0.009411905	0.010427246	0.010732697	0.010456974	0.4 A	A
0.88%	0.90%	1.00%	1.03%	1.00%	0.4 A	A
0.87%	0.008961873	0.009911444	0.010201357	0.009938832	0.4 AA	AA
					0.4	
1.38%	0.014578505	0.014197683	0.015050526	0.014813061	0.2 BB	A
1.31%	1.38%	1.42%	1.43%	1.48%	0.2 BB	A
1.38%	1.44%	1.49%	1.50%	1.55%	0.2 BBB	AA
1.32%	1.38%	1.43%	1.44%	1.49%	0.2 BBB	AA
1.31%	1.37%	1.42%	1.43%	1.48%	0.2 A	AAA
1.32%	1.38%	1.43%	1.44%	1.49%	0.2 BBB	AA
1.31%	1.37%	1.42%	1.43%	1.48%	0.2 A	AAA
1.31%	1.37%	1.42%	1.43%	1.48%	0.2 A	AAA
1.32%	1.36%	1.42%	1.43%	1.48%	0.2 BB	A
1.31%	1.37%	1.42%	1.43%	1.48%	0.2 A	AAA
1.31%	0.013677041	0.014171094	0.014258864	0.014763122	0.2 A	AAA
1.38%	1.44%	1.49%	1.50%	1.55%	0.2 BBB	AA
1.32%	1.38%	1.43%	1.44%	1.49%	0.2 BBB	AA
1.31%	1.37%	1.42%	1.43%	1.48%	0.2 A	AAA
0.82%	0.88%	0.96%	0.96%	0.96%	0.4	NR
					0.4	
					0.4	
					0.4	
0.29%	0.35%	0.35%	0.35%	0.35%	0.4 NR	NR
					0.4	
0.29%	0.35%	0.35%	0.35%	0.35%	0.4 NR	NR

AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA
BB	BBB	BB	BBB	BB	BB
BB	BBB	BB	BBB	BB	BB
BB	BBB	BB	BBB	BB	BB
A	AA	BBB	AA	A	A
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	AA	BBB	AA	A	A
A	AA	BBB	AA	BBB	A
A	AA	BBB	AA	A	A
A	AA	BBB	AA	A	A
A	AA	BBB	AA	BBB	A
A	AA	BBB	AA	A	A
BB	BBB	BB	BBB	BB	BB
A	AA	BBB	AA	A	A
BBB	A	BBB	A	BBB	BBB
A	AA	BBB	AA	A	A
BBB	A	BBB	A	BBB	BBB
A	AA	BBB	AA	A	A
A	AA	BBB	AA	BBB	A
NR	BB	BB	B	NR	NR
NR	BB	BB	B	NR	NR
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
AAA	AA	AA	AAA	AAA	AAA
AA	A	A	AA	AA	AA
AAA	AA	AA	AAA	AAA	AAA
AAA	AA	AA	AAA	AAA	AAA
A	BBB	BBB	A	A	A
AAA	AA	AA	AAA	AAA	AAA
AAA	AA	AA	AAA	AAA	AAA
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
AAA	AA	AA	AAA	AAA	AAA
NR	NR	NR	BB	NR	NR
BBB	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR

NR	NR	BBB	AA	12 Industrials
NR	NR	BB	A	8 Industrials
NR	NR	B	A	13 Industrials
NR	NR	B	A	13 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BB	A	8 Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BB	AA	13 Industrials
			NR	Industrials
NR	NR	BBB	AA	12 Industrials
NR	NR	BB	A	8 Industrials
B	B	NR	BBB	8 Consumer Goods
B	B	NR	BBB	8 Consumer Goods
B	B	NR	BBB	8 Consumer Goods
BBB	BBB	NR	BBB	8 Consumer Goods
BB	BB	NR	BBB	8 Consumer Goods
BB	BB	NR	BBB	8 Consumer Goods
BBB	BBB	NR	BBB	8 Consumer Goods
BB	BB	NR	A	6 Consumer Goods
BBB	BBB	NR	BBB	8 Consumer Goods
BBB	BBB	NR	BBB	8 Consumer Goods
BB	BB	NR	A	6 Consumer Goods
BBB	BBB	NR	BBB	8 Consumer Goods
B	B	NR	BBB	8 Consumer Goods
BBB	BBB	NR	BBB	8 Consumer Goods
BB	BB	NR	BBB	8 Consumer Goods
BBB	BBB	NR	BBB	8 Consumer Goods
BB	BB	NR	BBB	8 Consumer Goods
			NR	Consumer Goods
BBB	BBB	NR	BBB	8 Consumer Goods
BB	BB	NR	A	6 Consumer Goods
NR	NR	NR	NR	3 Health Care
NR	NR	NR	NR	3 Health Care
BBB	BBB	A	A	3 Financials
A	A	A	AA	13 Financials
AA	AA	AA	AA	13 Financials
AA	AA	AA	AA	13 Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
AA	AA	AA	AA	13 Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
AA	AA	AA	AA	13 Financials
AA	AA	AA	AA	13 Financials
BBB	BBB	BBB	AA	13 Financials
			NR	Financials
AA	AA	AA	AA	13 Financials
			NR	Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
AA	AA	AA	AA	13 Financials
			NR	Financials
BB	BBB	BB	A	4 Financials
BB	A	BB	A	4 Financials
BBB	BBB	BBB	AA	16 Financials
BBB	BBB	BBB	AA	16 Financials
A	A	A	AA	15 Financials
BBB	BBB	BBB	AA	16 Financials
A	A	A	AA	15 Financials
A	A	A	AA	15 Financials
BB	BB	BB	A	3 Financials
A	A	A	AA	15 Financials
A	A	A	AA	15 Financials
BBB	BBB	BBB	AA	16 Financials
BBB	BBB	BBB	AA	16 Financials
A	A	A	AA	15 Financials
NR			NR	3 Consumer Goods
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials

N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	BB	Thin	Thin	Thin	DocAdj
Oceania	Australia	AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Entity Tier	CcyGrp	CcyGrp	Entity Tier
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States		A		Thin	Thin	Thin
N.Amer	Canada	B					
N.Amer	Canada	B					
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	Thin	Thin	CcyGrp	Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	Thin	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	Entity Tier	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	CcyGrp	Thin	Thin	Thin		
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			

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NAFINUSDCR	31-Jul-08 NAFIN
NAFINUSDMR	31-Jul-08 NAFIN
NAFTEURCR	31-Jul-08 NAFT
NAFTEURMM	31-Jul-08 NAFT
NAFTUSDCR	31-Jul-08 NAFT
NAFTUSDMR	31-Jul-08 NAFT
NAFTUSDXR	31-Jul-08 NAFT
NAGCTYJPYCR	31-Jul-08 NAGCTY
NAGCTYJPYMM	31-Jul-08 NAGCTY
NAGCTYJPYMR	31-Jul-08 NAGCTY
NAGCTYJPYXR	31-Jul-08 NAGCTY
NAGOYAJPYCR	31-Jul-08 NAGOYA
NAGOYAJPYMM	31-Jul-08 NAGOYA
NAGOYAJPYXR	31-Jul-08 NAGOYA
NAGOYAUSDCR	31-Jul-08 NAGOYA
NALCOUSDMM	31-Jul-08 NALCO
NALCOUSDMR	31-Jul-08 NALCO
NALCOUSDXR	31-Jul-08 NALCO
NALCOAUDMR	31-Jul-08 NALCO
NALCOAUDXR	31-Jul-08 NALCO
NALCOCADMR	31-Jul-08 NALCO
NALCOEURCR	31-Jul-08 NALCO
NALCOEURMM	31-Jul-08 NALCO
NALCOEURMR	31-Jul-08 NALCO
NALCOEURXR	31-Jul-08 NALCO
NALCOHKDXR	31-Jul-08 NALCO
NALCOUSDCR	31-Jul-08 NALCO
NALCOUSDMM	31-Jul-08 NALCO
NALCOUSDMR	31-Jul-08 NALCO
NALCOUSDXR	31-Jul-08 NALCO
NANKAIEURCR	31-Jul-08 NANKAI
NANKAIJPYCR	31-Jul-08 NANKAI
NANKAIJPYXR	31-Jul-08 NANKAI
NANKAIUSDCR	31-Jul-08 NANKAI
NANYA-TECHUSDCR	31-Jul-08 NANYA-TECH
NANYA-TECHUSDMR	31-Jul-08 NANYA-TECH
NAPLESEURCR	31-Jul-08 NAPLES
NAPLESEURMM	31-Jul-08 NAPLES
NAPLESUSDCR	31-Jul-08 NAPLES
NAPLESUSDMM	31-Jul-08 NAPLES
NATAGEURCR	31-Jul-08 NATAG
NATAGEURMM	31-Jul-08 NATAG
NATAGHKDCR	31-Jul-08 NATAG
NATAGJPYCR	31-Jul-08 NATAG
NATAGKRWCR	31-Jul-08 NATAG
NATAGUSDCR	31-Jul-08 NATAG
NATAGUSDMM	31-Jul-08 NATAG
NATAGUSDMR	31-Jul-08 NATAG
NATAGUSDCR	31-Jul-08 NATAG
NATGREEURCR	31-Jul-08 NATGRE
NATGREEURMM	31-Jul-08 NATGRE
NATGREGBPMM	31-Jul-08 NATGRE
NATGREUSDCR	31-Jul-08 NATGRE
NATGREUSDMM	31-Jul-08 NATGRE
NATGREUSDMR	31-Jul-08 NATGRE
NATGREAUDMM	31-Jul-08 NATGRE
NATGRECHFCR	31-Jul-08 NATGRE
NATGRECHFMM	31-Jul-08 NATGRE
NATGREEURCR	31-Jul-08 NATGRE
NATGREEURMM	31-Jul-08 NATGRE
NATGREJPYCR	31-Jul-08 NATGRE
NATGREJPYMM	31-Jul-08 NATGRE
NATGREUSDCR	31-Jul-08 NATGRE
NATGREUSDMM	31-Jul-08 NATGRE
NATMUTUSDCR	31-Jul-08 NATMUT
NATMUTUSDMR	31-Jul-08 NATMUT
NATPOWEURCR	31-Jul-08 NATPOW
NATPOWEURMM	31-Jul-08 NATPOW
NATPOWGBPCR	31-Jul-08 NATPOW
NATPOWUSDCR	31-Jul-08 NATPOW
NATPOWUSDMR	31-Jul-08 NATPOW
NATPOWUSDXR	31-Jul-08 NATPOW
NAVAUDMM	31-Jul-08 NAV
NAVAUDMR	31-Jul-08 NAV

Nacional Financiera SNC	GM996D	SNRFOR	USD
Nacional Financiera SNC	GM996D	SNRFOR	USD
Naftogaz Ukrainy	X2AEI4	SNRFOR	EUR
Naftogaz Ukrainy	X2AEI4	SNRFOR	EUR
Naftogaz Ukrainy	X2AEI4	SNRFOR	USD
Naftogaz Ukrainy	X2AEI4	SNRFOR	USD
Naftogaz Ukrainy	X2AEI4	SNRFOR	USD
City of Nagoya	JO9BE3	SNRFOR	JPY
City of Nagoya	JO9BE3	SNRFOR	JPY
City of Nagoya	JO9BE3	SNRFOR	JPY
City of Nagoya	JO9BE3	SNRFOR	JPY
Nagoya Rr Co Ltd	JNBACI	SNRFOR	JPY
Nagoya Rr Co Ltd	JNBACI	SNRFOR	JPY
Nagoya Rr Co Ltd	JNBACI	SNRFOR	JPY
Nagoya Rr Co Ltd	JNBACI	SNRFOR	USD
NALCO Co	68BHDA	SECDOM	USD
NALCO Co	68BHDA	SECDOM	USD
NALCO Co	68BHDA	SECDOM	USD
NALCO Co	68BHDA	SNRFOR	AUD
NALCO Co	68BHDA	SNRFOR	AUD
NALCO Co	68BHDA	SNRFOR	CAD
NALCO Co	68BHDA	SNRFOR	EUR
NALCO Co	68BHDA	SNRFOR	EUR
NALCO Co	68BHDA	SNRFOR	EUR
NALCO Co	68BHDA	SNRFOR	EUR
NALCO Co	68BHDA	SNRFOR	HKD
NALCO Co	68BHDA	SNRFOR	USD
NALCO Co	68BHDA	SNRFOR	USD
NALCO Co	68BHDA	SNRFOR	USD
NALCO Co	68BHDA	SNRFOR	USD
Nankai Elec Rwy Co Ltd	JNCC74	SNRFOR	EUR
Nankai Elec Rwy Co Ltd	JNCC74	SNRFOR	JPY
Nankai Elec Rwy Co Ltd	JNCC74	SNRFOR	JPY
Nankai Elec Rwy Co Ltd	JNCC74	SNRFOR	USD
Nanya Tech Corp	6J326B	SNRFOR	USD
Nanya Tech Corp	6J326B	SNRFOR	USD
CITY OF NAPLES	TA738Z	SNRFOR	EUR
CITY OF NAPLES	TA738Z	SNRFOR	EUR
CITY OF NAPLES	TA738Z	SNRFOR	USD
CITY OF NAPLES	TA738Z	SNRFOR	USD
Natl Agric Coop Federa	YE832M	SNRFOR	EUR
Natl Agric Coop Federa	YE832M	SNRFOR	EUR
Natl Agric Coop Federa	YE832M	SNRFOR	HKD
Natl Agric Coop Federa	YE832M	SNRFOR	JPY
Natl Agric Coop Federa	YE832M	SNRFOR	KRW
Natl Agric Coop Federa	YE832M	SNRFOR	USD
Natl Agric Coop Federa	YE832M	SNRFOR	USD
Natl Agric Coop Federa	YE832M	SNRFOR	USD
Natl Agric Coop Federa	YE832M	SUBLT2	USD
Natl Bk Greece SA	X2BBCO	SNRFOR	EUR
Natl Bk Greece SA	X2BBCO	SNRFOR	EUR
Natl Bk Greece SA	X2BBCO	SNRFOR	GBP
Natl Bk Greece SA	X2BBCO	SNRFOR	USD
Natl Bk Greece SA	X2BBCO	SNRFOR	USD
Natl Bk Greece SA	X2BBCO	SNRFOR	USD
Natl Bk Greece SA	X2BBCO	SUBLT2	AUD
Natl Bk Greece SA	X2BBCO	SUBLT2	CHF
Natl Bk Greece SA	X2BBCO	SUBLT2	CHF
Natl Bk Greece SA	X2BBCO	SUBLT2	EUR
Natl Bk Greece SA	X2BBCO	SUBLT2	EUR
Natl Bk Greece SA	X2BBCO	SUBLT2	JPY
Natl Bk Greece SA	X2BBCO	SUBLT2	JPY
Natl Bk Greece SA	X2BBCO	SUBLT2	USD
Natl Bk Greece SA	X2BBCO	SUBLT2	USD
Nationwide Mut Ins Co	69BED8	SNRFOR	USD
Nationwide Mut Ins Co	69BED8	SNRFOR	USD
Natl Pwr Corp	69A8AC	SNRFOR	EUR
Natl Pwr Corp	69A8AC	SNRFOR	EUR
Natl Pwr Corp	69A8AC	SNRFOR	GBP
Natl Pwr Corp	69A8AC	SNRFOR	USD
Natl Pwr Corp	69A8AC	SNRFOR	USD
Natl Pwr Corp	69A8AC	SNRFOR	USD
Navistar Intl Corp	69CC7I	SNRFOR	AUD
Navistar Intl Corp	69CC7I	SNRFOR	AUD

CR	Composite						
MR	Composite						
CR	Composite	16.54%	17.00%	15.61%	11.97%	11.17%	11.52%
MM	Composite	15.87%	17.00%	15.61%	11.49%	11.17%	11.06%
CR	Composite	0.165362456	0.17	0.15609035	0.119688414	0.111670152	0.115166667
MR	Composite						
XR	Composite	15.13%	17.00%	15.61%	10.95%	11.17%	10.54%
CR	Composite	0.08%	0.10%	0.15%	0.19%	0.22%	0.31%
MM	Composite	0.08%	0.10%	0.15%	0.19%	0.22%	0.31%
MR	Composite						
XR	Composite	0.08%	0.10%	0.15%	0.19%	0.22%	0.31%
CR	Composite	0.17%	0.26%	0.32%	0.35%	0.40%	0.45%
MM	Composite						
XR	Composite	0.17%	0.24%	0.25%	0.35%	0.31%	0.35%
CR	Composite	0.17%	0.25%	0.30%	0.35%	0.38%	0.42%
MM	Composite						
MR	Composite	1.80%	1.80%	1.80%	1.80%	2.22%	2.22%
XR	Composite	1.80%	1.80%	1.80%	1.80%	2.22%	2.22%
MR	Composite	0.006334611	0.017261973	0.026410604	0.033226212	0.037863291	0.041749234
XR	Composite	0.006334611	0.017261973	0.026410604	0.033226212	0.037863291	0.041749234
MR	Composite						
CR	Composite	0.69%	1.91%	2.86%	3.66%	4.13%	4.48%
MM	Composite	0.00664918	0.018303851	0.027460436	0.035107962	0.039652481	0.043010033
MR	Composite	0.66%	1.77%	2.72%	3.42%	3.88%	4.23%
XR	Composite	0.63%	1.83%	2.65%	3.37%	3.82%	4.12%
XR	Composite	0.63%	1.83%	2.65%	3.37%	3.82%	4.12%
CR	Composite						
MM	Composite						
MR	Composite	0.66%	1.77%	2.72%	3.42%	3.88%	4.23%
XR	Composite	0.63%	1.83%	2.65%	3.37%	3.82%	4.12%
CR	Composite						
CR	Composite	0.33%	0.34%	0.54%	0.59%	0.66%	0.72%
XR	Composite	0.33%	0.30%	0.42%	0.45%	0.49%	0.54%
CR	Composite	0.33%	0.35%	0.51%	0.58%	0.63%	0.72%
CR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.55%	0.55%	0.72%	0.90%	1.17%	1.52%
MM	Composite						
CR	Composite	0.55%	0.55%	0.72%	0.90%	1.17%	1.52%
CR	Composite	0.55%	0.55%	0.72%	0.90%	1.17%	1.49%
CR	Composite	0.55%	0.55%	0.72%	0.90%	1.17%	1.52%
CR	Composite	0.005467989	0.005467989	0.007238427	0.009048956	0.01166901	0.015170015
MM	Composite						
MR	Composite	0.55%	0.55%	0.72%	0.90%	1.17%	1.44%
CR	Composite	0.85%	1.04%	1.28%	1.53%	1.83%	1.99%
CR	Composite	0.61%	0.53%	0.77%	0.83%	1.07%	1.19%
MM	Composite	0.61%	0.53%	0.77%	0.83%	1.07%	1.19%
MM	Composite	0.61%	0.53%	0.77%	0.83%	1.07%	1.19%
CR	Composite	0.61%	0.53%	0.77%	0.83%	1.07%	1.19%
MM	Composite	0.61%	0.53%	0.77%	0.83%	1.07%	1.19%
MR	Composite						
MM	Composite	0.74%	0.74%	1.13%	1.37%	1.64%	1.90%
CR	Composite	0.74%	0.74%	1.13%	1.37%	1.64%	1.98%
MM	Composite	0.74%	0.74%	1.13%	1.37%	1.64%	1.89%
CR	Composite	0.74%	0.74%	1.13%	1.37%	1.64%	1.98%
MM	Composite	0.74%	0.74%	1.13%	1.37%	1.64%	1.89%
CR	Composite	0.74%	0.74%	1.13%	1.37%	1.64%	1.90%
MM	Composite	0.007387138	0.007387138	0.011271121	0.013737948	0.016371126	0.019032899
CR	Composite	0.74%	0.74%	1.13%	1.37%	1.64%	1.98%
MM	Composite	0.74%	0.74%	1.13%	1.37%	1.64%	1.89%
CR	Composite						
MR	Composite	0.16%	0.20%	0.73%	0.58%	0.77%	0.88%
CR	Composite	0.88%	0.87%	1.35%	1.61%	2.23%	2.54%
MM	Composite						
CR	Composite	0.88%	0.87%	1.35%	1.61%	2.23%	2.54%
CR	Composite	0.00881	0.008745372	0.013458323	0.01614602	0.022334497	0.025406438
MR	Composite	0.88%	0.87%	1.35%	1.61%	2.12%	2.41%
XR	Composite						
MM	Composite						
MR	Composite	1.69%	1.61%	2.18%	2.76%	3.28%	3.66%

					0.25		
					0.25		
10.15%	10.63%	9.65%	9.51%	9.40%	0.4	BB	NR
10.15%	10.63%	9.65%	9.51%	9.40%	0.4	B	NR
10.15%	0.1063	0.0965	0.095081104	0.094	0.4	BB	NR
					0.4		
10.15%	10.63%	9.65%	9.51%	9.40%	0.4	B	NR
0.31%	0.39%	0.39%	0.39%	0.39%	0.275	NR	NR
0.31%	0.39%	0.39%	0.39%	0.39%	0.275	NR	NR
					0.275		
0.31%	0.39%	0.39%	0.39%	0.39%	0.275	NR	NR
0.59%	0.60%	0.59%	0.65%	0.66%	0.361111111	NR	BB
					0.361111111		
0.45%	0.48%	0.59%	0.65%	0.66%	0.361111111	NR	BB
0.51%	0.59%	0.59%	0.65%	0.66%	0.361111111	NR	CCC
					0.75		
2.50%	2.50%	2.50%	2.50%	2.50%	0.75		
2.50%	2.50%	2.50%	2.50%	2.50%	0.75		
4.33%	0.044671177	0.045367778	0.046836	0.047066667		B	BBB
4.33%	0.044671177	0.045367778	0.046836	0.047066667	0.4	B	BBB
					0.4		
4.65%	4.75%	4.90%	4.68%	5.14%	0.4	BB	A
4.46%	0.045576958	0.047027852	0.046836	0.049381421	0.4	BB	A
4.40%	4.50%	4.65%	4.68%	4.89%	0.4	BB	A
4.25%	4.34%	4.59%	4.68%	4.71%	0.4	BBB	A
4.25%	4.34%	4.59%	4.68%	4.71%	0.4	BBB	A
					0.4		
					0.4		
4.40%	4.50%	4.65%	4.68%	4.89%	0.4	BB	A
4.25%	4.34%	4.59%	4.68%	4.71%	0.4	BBB	A
					0.358333333		
0.79%	0.84%	0.95%	0.99%	1.04%	0.35	NR	BB
0.59%	0.66%	0.70%	0.74%	0.77%	0.358333333	NR	B
0.76%	0.84%	0.90%	0.94%	0.98%	0.358333333	NR	B
					0.375		
					0.375		
					0.45		
					0.45		
					0.45		
					0.45		
1.71%	1.63%	1.70%	1.70%	1.70%	0.4		NR
					0.4		
1.71%	1.63%	1.70%	1.70%	1.70%	0.4		NR
1.71%	1.63%	1.70%	1.70%	1.70%	0.4		NR
1.71%	1.63%	1.70%	1.70%	1.70%			NR
1.71%	0.016329318	0.017035811	0.017035811	0.017035811	0.4		NR
					0.4		
1.71%	1.63%	1.70%	1.70%	1.70%	0.4		NR
2.08%	2.18%	2.26%	2.26%	2.26%	0.25	NR	NR
1.21%	1.30%	1.45%	1.71%		0.425	NR	NR
1.21%	1.30%	1.45%	1.71%		0.4	NR	NR
1.21%	1.30%	1.45%	1.71%		0.4	NR	NR
1.21%	1.30%	1.45%	1.71%		0.425	NR	NR
1.21%	1.30%	1.45%	1.71%		0.4	NR	NR
					0.425		
1.91%	1.98%	1.98%	1.98%	1.98%	0.2		NR
1.99%	1.98%	1.98%	1.98%	1.98%	0.2		NR
1.90%	1.98%	1.98%	1.98%	1.98%	0.2		NR
1.99%	1.98%	1.98%	1.98%	1.98%	0.2		NR
1.90%	1.98%	1.98%	1.98%	1.98%	0.2		NR
1.91%	1.98%	1.98%	1.98%	1.98%	0.2		NR
1.91%	0.019800314	0.0198377	0.0198377	0.0198377	0.2		NR
1.99%	1.98%	1.98%	1.98%	1.98%	0.2		NR
1.90%	1.98%	1.98%	1.98%	1.98%	0.2		NR
					0.4		
1.02%	1.20%	1.20%	1.27%	1.33%	0.4	BBB	BB
2.80%	3.09%	3.21%	3.35%	3.52%	0.25	NR	NR
					0.25		
2.80%	3.09%	3.21%	3.35%	3.52%	0.25	NR	NR
2.80%	0.030878048	0.032084474	0.033520341	0.035221393	0.25	NR	NR
2.66%	2.93%	3.05%	3.18%	3.35%	0.25	NR	NR
					0.25		
					0.4		
3.74%	3.88%	3.95%	3.99%	3.95%	0.4	BB	BB

NR	BBB	NR	BB	NR	NR
NR	BB	NR	B	NR	NR
NR	BBB	NR	BB	NR	NR
NR	BB	NR	B	NR	NR
NR	NR	NR		NR	NR
NR	NR	NR		NR	NR
NR	NR	NR		NR	NR
BB	NR	BB	BB	B	BBB
B	NR	B	B	B	BB
CCC	NR	CCC	CCC	B	B
	NR		NR	NR	
	NR		NR	NR	
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	AA	AA
A	A	A	A	AA	AA
A	A	A	A	A	A
A	A	A	A	AA	AA
BBB	BB	A	A	A	A
BBB	B	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	CCC

NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	BBB	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	CCC	CCC	NR
NR	NR	NR	B	B	NR
NR	NR	NR	BB	BB	NR
NR	NR	NR	B	B	NR
NR	NR	NR	BB	BB	NR
NR	NR	NR	CCC	CCC	NR
NR	NR	NR	CCC	CCC	NR
NR	NR	NR	B	B	NR
NR	NR	NR	BB	BB	NR
NR	BBB	BBB	BB	A	BB
NR	NR	A	A	A	A
NR	NR	A	A	A	A
NR	NR	A	A	A	A
NR	NR	BBB	BBB	BBB	BBB
B	B	BB	BB	BB	B

			NR	Financials
			NR	Financials
NR	NR	NR	NR	3 Utilities
NR	NR	NR	NR	3 Utilities
NR	NR	NR	NR	3 Utilities
			NR	Utilities
NR	NR	NR	NR	3 Utilities
			NR	Government
			NR	Government
			NR	Government
			NR	Government
NR	NR	NR	BBB	3 Industrials
			NR	Industrials
NR	NR	NR	B	4 Industrials
NR	NR	NR	BBB	4 Industrials
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
BBB	NR	CCC	AA	8 Utilities
BBB	NR	CCC	AA	8 Utilities
			NR	Utilities
A	NR	B	AA	8 Utilities
A	NR	B	AA	8 Utilities
A	NR	B	A	4 Utilities
A	NR	BB	A	5 Utilities
A	NR	BB	A	5 Utilities
			NR	Utilities
			NR	Utilities
A	NR	B	A	4 Utilities
A	NR	BB	A	5 Utilities
			NR	Consumer Services
BBB	BBB	BBB	BBB	8 Consumer Services
BB	BB	BB	BB	8 Consumer Services
B	B	B	BBB	9 Consumer Services
			NR	Technology
			NR	Technology
			NR	Government
			NR	Government
			NR	Government
			NR	Government
NR			NR	3 Financials
			NR	Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
			NR	Financials
NR			NR	3 Financials
NR			NR	2 Financials
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
			NR	Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
			NR	Financials
	NR	NR	B	5 Financials
A	A	A	A	4 Government
			NR	Government
A	A	A	A	4 Government
A	A	A	A	4 Government
BBB	BBB	BBB	A	4 Government
			NR	Government
			NR	Industrials
BB	BB	BB	BBB	6 Industrials

Lat.Amer	Mexico	BBB	AA				
Lat.Amer	Mexico	BBB	AA				
E.Eur	Ukraine	B	B	CcyGrp	Thin	Thin	CcyGrp
E.Eur	Ukraine	B	B	DocAdj	Thin	Thin	DocAdj
E.Eur	Ukraine	B	B	CcyGrp	Thin	Thin	CcyGrp
E.Eur	Ukraine	B	B				
E.Eur	Ukraine	B	B	DocAdj	Thin	Thin	DocAdj
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	CcyGrp	DocAdj	Thin
Asia	Japan	BBB	AA	Thin	Entity Tier	Entity Tier	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	A				
Asia	Japan	BB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Taiwan Province of China	BB	BBB				
Asia	Taiwan Province of China	BB	BBB				
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A	Thin	Thin	Thin	Thin
Europe	Greece	A	A				
Europe	Greece	A	A		Thin	Thin	Thin
Europe	Greece	A	A		Thin	Thin	Thin
Europe	Greece	A	A		Thin	Thin	Thin
Europe	Greece	A	A		Thin	Thin	Thin
Europe	Greece	A	A		Thin	Thin	Thin
Europe	Greece	A	A		Thin	Thin	Thin
Europe	Greece	A	A		Thin	Thin	Thin
Europe	Greece	A	A		Thin	Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	Thin	CcyGrp
Asia	Philippines	BB	BB	Thin	Thin	Thin	Thin
Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB	Thin	Thin	Thin	Thin
Asia	Philippines	BB	BB	Thin	Thin	Thin	Thin
Asia	Philippines	BB	BB	Thin	Thin	Thin	Thin
Asia	Philippines	BB	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin		Thin	Thin			
Thin		Thin	Thin			
Thin		Thin	Thin			
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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Thin	Entity Tier	Thin	Thin	Thin		
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Thin	DocAdj	Thin	Thin	Thin		
Thin	DocAdj	Thin	Thin	Thin		
CcyGrp	Thin	Thin	Thin	Thin		
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Thin	Entity Tier	Entity Tier	Thin	Thin		
Thin	DocAdj	DocAdj	Thin	Thin		
Thin	CcyGrp	CcyGrp	Thin	Thin		
Thin	DocAdj	DocAdj	Thin	Thin		
Thin	CcyGrp	CcyGrp	Thin	Thin		
Thin	Entity Tier	Entity Tier	Thin	Thin		
Thin	Entity Tier	Entity Tier	Thin	Thin		
Thin	DocAdj	DocAdj	Thin	Thin		
Thin	CcyGrp	CcyGrp	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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NAVAUDXR	31-Jul-08 NAV
NAVCHFMR	31-Jul-08 NAV
NAVCHFXR	31-Jul-08 NAV
NAVEURCR	31-Jul-08 NAV
NAVEURMM	31-Jul-08 NAV
NAVEURMR	31-Jul-08 NAV
NAVEURXR	31-Jul-08 NAV
NAVHKDXR	31-Jul-08 NAV
NAVJPYMR	31-Jul-08 NAV
NAVJPYXR	31-Jul-08 NAV
NAVNZDMR	31-Jul-08 NAV
NAVNZDXR	31-Jul-08 NAV
NAVUSDCR	31-Jul-08 NAV
NAVUSDMM	31-Jul-08 NAV
NAVUSDMR	31-Jul-08 NAV
NAVUSDXR	31-Jul-08 NAV
NAVEURCR	31-Jul-08 NAV
NAVEURXR	31-Jul-08 NAV
NAVUSDCR	31-Jul-08 NAV
NAVUSDMR	31-Jul-08 NAV
NAVUSDXR	31-Jul-08 NAV
NAV-FinCorpEURMR	31-Jul-08 NAV-FinCorp
NAV-FinCorpUSDMR	31-Jul-08 NAV-FinCorp
NAV-FinCorpUSDXR	31-Jul-08 NAV-FinCorp
NBADEURCR	31-Jul-08 NBAD
NBADEURMM	31-Jul-08 NBAD
NBADUSDCR	31-Jul-08 NBAD
NBADUSDMM	31-Jul-08 NBAD
NBADUSDMR	31-Jul-08 NBAD
NBDAUDMR	31-Jul-08 NBD
NBDCADMR	31-Jul-08 NBD
NBDEURCR	31-Jul-08 NBD
NBDEURMR	31-Jul-08 NBD
NBDEURXR	31-Jul-08 NBD
NBDHKDMR	31-Jul-08 NBD
NBDJPYMR	31-Jul-08 NBD
NBDSGDMR	31-Jul-08 NBD
NBDTWDMR	31-Jul-08 NBD
NBDUSDCR	31-Jul-08 NBD
NBDUSDMR	31-Jul-08 NBD
NBDUSDXR	31-Jul-08 NBD
NBLEURCR	31-Jul-08 NBL
NBLEURMM	31-Jul-08 NBL
NBLEURMR	31-Jul-08 NBL
NBLGBPMM	31-Jul-08 NBL
NBLGBPMR	31-Jul-08 NBL
NBLUSDCR	31-Jul-08 NBL
NBLUSDMM	31-Jul-08 NBL
NBLUSDMR	31-Jul-08 NBL
NBLUSDXR	31-Jul-08 NBL
NBLGPAUDCR	31-Jul-08 NBLGP
NBLGPAUDMM	31-Jul-08 NBLGP
NBLGPAUDMR	31-Jul-08 NBLGP
NBLGPCADCR	31-Jul-08 NBLGP
NBLGPEURCR	31-Jul-08 NBLGP
NBLGPEURMM	31-Jul-08 NBLGP
NBLGPEURMR	31-Jul-08 NBLGP
NBLGPHKDCR	31-Jul-08 NBLGP
NBLGPHKDMR	31-Jul-08 NBLGP
NBLGPJPYCR	31-Jul-08 NBLGP
NBLGPJPYMR	31-Jul-08 NBLGP
NBLGPSGDMR	31-Jul-08 NBLGP
NBLGPUSDCR	31-Jul-08 NBLGP
NBLGPUSDMM	31-Jul-08 NBLGP
NBLGPUSDMR	31-Jul-08 NBLGP
NBLGPUSDXR	31-Jul-08 NBLGP
NBP-PipelineUSDCR	31-Jul-08 NBP-Pipeline
NBP-PipelineUSDMR	31-Jul-08 NBP-Pipeline
NBR-IncAUDMR	31-Jul-08 NBR-Inc
NBR-IncCADMR	31-Jul-08 NBR-Inc
NBR-IncCHFMR	31-Jul-08 NBR-Inc
NBR-IncEURCR	31-Jul-08 NBR-Inc
NBR-IncEURMM	31-Jul-08 NBR-Inc
NBR-IncEURMR	31-Jul-08 NBR-Inc

Navistar Intl Corp	69CC7I	SNRFOR	AUD
Navistar Intl Corp	69CC7I	SNRFOR	CHF
Navistar Intl Corp	69CC7I	SNRFOR	CHF
Navistar Intl Corp	69CC7I	SNRFOR	EUR
Navistar Intl Corp	69CC7I	SNRFOR	EUR
Navistar Intl Corp	69CC7I	SNRFOR	EUR
Navistar Intl Corp	69CC7I	SNRFOR	EUR
Navistar Intl Corp	69CC7I	SNRFOR	HKD
Navistar Intl Corp	69CC7I	SNRFOR	JPY
Navistar Intl Corp	69CC7I	SNRFOR	JPY
Navistar Intl Corp	69CC7I	SNRFOR	NZD
Navistar Intl Corp	69CC7I	SNRFOR	NZD
Navistar Intl Corp	69CC7I	SNRFOR	USD
Navistar Intl Corp	69CC7I	SNRFOR	USD
Navistar Intl Corp	69CC7I	SNRFOR	USD
Navistar Intl Corp	69CC7I	SNRFOR	USD
Navistar Intl Corp	69CC7I	SUBLT2	EUR
Navistar Intl Corp	69CC7I	SUBLT2	EUR
Navistar Intl Corp	69CC7I	SUBLT2	USD
Navistar Intl Corp	69CC7I	SUBLT2	USD
Navistar Intl Corp	69CC7I	SUBLT2	USD
Navistar Finl Corp	69BH92	SNRFOR	EUR
Navistar Finl Corp	69BH92	SNRFOR	USD
Navistar Finl Corp	69BH92	SNRFOR	USD
Natl Bk of Abu Dhabi	MT788Z	SNRFOR	EUR
Natl Bk of Abu Dhabi	MT788Z	SNRFOR	EUR
Natl Bk of Abu Dhabi	MT788Z	SNRFOR	USD
Natl Bk of Abu Dhabi	MT788Z	SNRFOR	USD
Natl Bk of Abu Dhabi	MT788Z	SNRFOR	USD
Norbord Inc	6BA9CX	SNRFOR	AUD
Norbord Inc	6BA9CX	SNRFOR	CAD
Norbord Inc	6BA9CX	SNRFOR	EUR
Norbord Inc	6BA9CX	SNRFOR	EUR
Norbord Inc	6BA9CX	SNRFOR	EUR
Norbord Inc	6BA9CX	SNRFOR	HKD
Norbord Inc	6BA9CX	SNRFOR	JPY
Norbord Inc	6BA9CX	SNRFOR	SGD
Norbord Inc	6BA9CX	SNRFOR	TWD
Norbord Inc	6BA9CX	SNRFOR	USD
Norbord Inc	6BA9CX	SNRFOR	USD
Norbord Inc	6BA9CX	SNRFOR	USD
Noble Engy Inc	6BA548	SNRFOR	EUR
Noble Engy Inc	6BA548	SNRFOR	EUR
Noble Engy Inc	6BA548	SNRFOR	EUR
Noble Engy Inc	6BA548	SNRFOR	GBP
Noble Engy Inc	6BA548	SNRFOR	GBP
Noble Engy Inc	6BA548	SNRFOR	USD
Noble Engy Inc	6BA548	SNRFOR	USD
Noble Engy Inc	6BA548	SNRFOR	USD
Noble Engy Inc	6BA548	SNRFOR	USD
Noble Group Ltd	GMB96V	SNRFOR	AUD
Noble Group Ltd	GMB96V	SNRFOR	AUD
Noble Group Ltd	GMB96V	SNRFOR	AUD
Noble Group Ltd	GMB96V	SNRFOR	CAD
Noble Group Ltd	GMB96V	SNRFOR	EUR
Noble Group Ltd	GMB96V	SNRFOR	EUR
Noble Group Ltd	GMB96V	SNRFOR	EUR
Noble Group Ltd	GMB96V	SNRFOR	HKD
Noble Group Ltd	GMB96V	SNRFOR	HKD
Noble Group Ltd	GMB96V	SNRFOR	JPY
Noble Group Ltd	GMB96V	SNRFOR	JPY
Noble Group Ltd	GMB96V	SNRFOR	SGD
Noble Group Ltd	GMB96V	SNRFOR	USD
Noble Group Ltd	GMB96V	SNRFOR	USD
Noble Group Ltd	GMB96V	SNRFOR	USD
Noble Group Ltd	GMB96V	SNRFOR	USD
Nthn Border Pipeline Co	6CABFF	SNRFOR	USD
Nthn Border Pipeline Co	6CABFF	SNRFOR	USD
Nabors Inds Inc	68BEBE	SNRFOR	AUD
Nabors Inds Inc	68BEBE	SNRFOR	CAD
Nabors Inds Inc	68BEBE	SNRFOR	CHF
Nabors Inds Inc	68BEBE	SNRFOR	EUR
Nabors Inds Inc	68BEBE	SNRFOR	EUR
Nabors Inds Inc	68BEBE	SNRFOR	EUR

XR	Composite	1.69%	1.61%	2.18%	2.76%	3.28%	3.66%
MR	Composite	0.017526029	0.016547782	0.022641494	0.028926385	0.033716612	0.037333678
XR	Composite	1.69%	1.61%	2.18%	2.76%	3.23%	3.62%
CR	Composite	1.84%	1.74%	2.38%	3.02%	3.55%	3.93%
MM	Composite						
MR	Composite	1.75%	1.65%	2.26%	2.89%	3.37%	3.73%
XR	Composite	1.69%	1.61%	2.18%	2.76%	3.23%	3.62%
XR	Composite	0.016880333	0.016078454	0.021807333	0.027596805	0.032349758	0.0362475
MR	Composite	1.69%	1.61%	2.18%	2.76%	3.28%	3.66%
XR	Composite	1.69%	1.61%	2.18%	2.76%	3.28%	3.66%
MR	Composite	1.75%	1.65%	2.26%	2.89%	3.37%	3.73%
XR	Composite	1.69%	1.61%	2.18%	2.76%	3.23%	3.62%
CR	Composite	1.84%	1.74%	2.38%	3.02%	3.55%	3.93%
MM	Composite						
MR	Composite	1.75%	1.65%	2.26%	2.89%	3.37%	3.73%
XR	Composite	1.69%	1.61%	2.18%	2.76%	3.23%	3.62%
CR	Composite						
XR	Composite						
CR	Composite	1.77%	1.77%	2.81%	2.81%	3.08%	3.45%
MR	Composite	0.017725563	0.017725563	0.02668574	0.02668574	0.03075	0.0345
XR	Composite	0.017725563	0.017725563	0.025702581	0.025702581	0.03075	0.0345
MR	Composite						
MR	Composite	2.85%	2.85%	2.85%	2.85%	3.72%	3.72%
XR	Composite	2.85%	2.85%	2.85%	2.85%	3.59%	3.59%
CR	Composite						
MM	Composite	0.49%	0.62%	0.64%	0.75%	0.92%	1.00%
CR	Composite	0.49%	0.62%	0.64%	0.75%	0.92%	1.00%
MM	Composite	0.49%	0.62%	0.64%	0.75%	0.92%	1.00%
MR	Composite						
MR	Composite	6.11%	6.37%	6.33%	6.34%	6.20%	6.11%
MR	Composite						
CR	Composite	0.064460557	0.067874493	0.066906462	0.067004889	0.065666113	0.064830308
MR	Composite	6.12%	6.44%	6.35%	6.36%	6.21%	6.13%
XR	Composite	0.05898141	0.062105161	0.061219413	0.061309473	0.060964	0.060140667
MR	Composite	6.12%	6.44%	6.35%	6.36%	6.21%	6.13%
MR	Composite	0.061097114	0.061840059	0.063334128	0.063445969	0.061780429	0.061123203
MR	Composite	6.12%	6.44%	6.35%	6.36%	6.21%	6.13%
MR	Composite	0.061213021	0.06443041	0.063515887	0.063613926	0.062067712	0.061288689
CR	Composite	6.45%	6.79%	6.69%	6.70%	6.57%	6.48%
MR	Composite	6.12%	6.44%	6.35%	6.36%	6.21%	6.13%
XR	Composite	0.05898141	0.062105161	0.061219413	0.061309473	0.060964	0.060140667
CR	Composite						
MM	Composite						
MR	Composite	0.57%	0.59%	0.68%	0.78%	0.88%	0.97%
MM	Composite						
MR	Composite	0.57%	0.59%	0.68%	0.78%	0.88%	0.97%
CR	Composite	0.60%	0.63%	0.72%	0.83%	0.92%	1.02%
MM	Composite						
MR	Composite	0.57%	0.59%	0.68%	0.78%	0.88%	0.97%
XR	Composite						
CR	Composite	1.20%	1.90%	2.28%	2.72%	3.01%	3.30%
MM	Composite						
MR	Composite	1.20%	1.90%	2.28%	2.72%	3.01%	3.30%
CR	Composite	1.20%	1.94%	2.28%	2.72%	3.01%	3.30%
CR	Composite	0.011991058	0.019386985	0.022837178	0.027209825	0.030099048	0.032957051
MM	Composite	1.15%	1.84%	2.19%	2.64%	2.90%	3.19%
MR	Composite						
CR	Composite	1.20%	1.94%	2.28%	2.72%	3.01%	3.30%
MR	Composite	1.14%	1.82%	2.17%	2.62%	2.87%	3.16%
CR	Composite	0.011982725	0.019039154	0.022828845	0.027157369	0.030063042	0.032951223
MR	Composite	1.20%	1.90%	2.28%	2.72%	3.01%	3.30%
MR	Composite	1.14%	1.82%	2.17%	2.62%	2.87%	3.16%
CR	Composite	1.20%	1.94%	2.28%	2.72%	3.01%	3.30%
MM	Composite	0.011511416	0.018392921	0.021923691	0.026428706	0.029017854	0.031908658
MR	Composite	0.011391505	0.018201329	0.021695319	0.026153407	0.028715585	0.031576276
XR	Composite						
CR	Composite						
MR	Composite	0.67%	0.67%	0.67%	0.67%	0.84%	0.84%
MR	Composite	0.25%	0.47%	0.54%	0.66%	0.77%	0.85%
MR	Composite	0.25%	0.49%	0.54%	0.67%	0.78%	0.86%
MR	Composite	0.25%	0.49%	0.54%	0.67%	0.78%	0.86%
CR	Composite	0.26%	0.51%	0.57%	0.71%	0.82%	0.90%
MM	Composite						
MR	Composite	0.25%	0.49%	0.54%	0.67%	0.78%	0.86%

3.74%	3.88%	3.95%	3.99%	3.95%	0.4 BB	BB
3.85%	0.039772438	0.041031982	0.041342691	0.040907749	0.4 BBB	BBB
3.70%	3.82%	3.95%	3.98%	3.94%	0.4 A	A
4.05%	4.19%	4.32%	4.35%	4.31%	0.4 BBB	BBB
					0.4	
3.85%	3.98%	4.10%	4.13%	4.09%	0.4 BBB	BBB
3.70%	3.82%	3.95%	3.98%	3.94%	0.4 A	A
3.70%	0.038178393	0.039520277	0.039819539	0.039350832	0.4 A	A
3.74%	3.88%	3.95%	3.99%	3.95%	0.4 BB	BB
3.74%	3.88%	3.95%	3.99%	3.95%	0.4 BB	BB
3.85%	3.98%	4.10%	4.13%	4.09%	0.4 BBB	BBB
3.70%	3.82%	3.95%	3.98%	3.94%	0.4 A	A
4.05%	4.19%	4.32%	4.35%	4.31%	0.4 BBB	BBB
					0.4	
3.85%	3.98%	4.10%	4.13%	4.09%	0.4 BBB	BBB
3.70%	3.82%	3.95%	3.98%	3.94%	0.4 A	A
					0.4	
					0.4	
3.60%	3.75%	3.75%	3.75%	3.75%	0.4	NR
3.60%	0.0375	0.0375	0.0375	0.0375	0.4	NR
3.60%	0.0375	0.0375	0.0375	0.0375	0.4	NR
					0.375	
3.72%	3.72%	3.72%	3.72%	3.72%	0.375	
3.59%	3.59%	3.59%	3.59%	3.59%	0.375	
					0.45	
1.04%	1.21%	1.21%	1.21%	1.21%	0.45 NR	NR
1.04%	1.21%	1.21%	1.21%	1.21%	0.45 NR	NR
1.04%	1.21%	1.21%	1.21%	1.21%	0.45 NR	NR
					0.45	
5.82%	5.39%	5.24%	5.20%	5.48%	0.388888889 BBB	BBB
					0.3875	
6.16%	0.057156661	0.055300667	0.055303156	0.057007437	0.388888889 A	A
5.83%	5.41%	5.25%	5.25%	5.23%	0.3875 AA	AA
5.69%	0.052467333	0.05060011	0.050602387	0.052161805	0.4 A	A
5.83%	5.41%	5.25%	5.25%	5.23%	0.3875 AA	AA
5.82%	0.053898894	0.052351598	0.051970398	0.054752787	0.388888889 BBB	A
5.83%	5.41%	5.25%	5.25%	5.23%	0.3875 AA	AA
5.83%	0.05408429	0.052500398	0.052537998	0.052337998	0.3875 AA	AA
6.16%	5.72%	5.53%	5.53%	5.70%	0.388888889 A	A
5.83%	5.41%	5.25%	5.25%	5.23%	0.3875 AA	AA
5.69%	0.052467333	0.05060011	0.050602387	0.052161805	0.4 A	A
					0.4	
					0.4	
1.03%	1.10%	1.15%	1.25%	1.28%	0.4 A	A
					0.4	
1.03%	1.10%	1.15%	1.25%	1.28%	0.4 A	A
1.08%	1.15%	1.21%	1.31%	1.35%	0.4 BBB	BBB
					0.4	
1.03%	1.10%	1.15%	1.25%	1.28%	0.4 A	A
					0.4	
3.62%	3.77%	3.91%	3.77%	4.38%	0.4 BB	BBB
					0.4	
3.62%	3.77%	3.91%	3.77%	4.38%	0.4 BB	BBB
3.57%	3.73%	3.91%	3.77%	4.38%	0.4 A	A
3.57%	0.037251442	0.03915	0.037741717	0.0438	0.4 A	A
3.52%	3.67%	3.91%	3.77%	4.38%	0.4 BBB	A
					0.4	
3.57%	3.73%	3.91%	3.77%	4.38%	0.4 A	A
3.48%	3.63%	3.91%	3.77%	4.38%	0.4 BBB	A
3.62%	0.037665316	0.03915	0.037741717	0.0438	0.4 BB	BBB
3.62%	3.77%	3.91%	3.77%	4.38%	0.4 BB	BBB
3.48%	3.63%	3.91%	3.77%	4.38%	0.4 BBB	A
3.57%	3.73%	3.91%	3.77%	4.38%	0.4 A	A
3.52%	0.036658282	0.03915	0.037741717	0.0438	0.4 BBB	A
3.48%	0.036276425	0.03915	0.037741717	0.0438	0.4 BBB	A
					0.4	
					0.4	
0.84%	0.84%	0.84%	0.84%	0.84%	0.4	
0.90%	0.93%	0.97%	1.06%	1.28%	0.4 BB	BBB
0.90%	0.94%	0.97%	1.06%	1.26%	0.4 A	AA
0.90%	0.94%	0.97%	1.06%	1.26%	0.4 A	AA
0.95%	0.99%	1.02%	1.12%	1.33%	0.4 BBB	A
					0.4	
0.90%	0.94%	0.97%	1.06%	1.26%	0.4 A	AA

B	B	BB	BB	BB	B
BB	BB	BBB	BBB	BBB	BB
BBB	B	A	BBB	A	BB
BB	B	BBB	BBB	BBB	BB
BB	BB	BBB	BBB	BBB	BB
BBB	B	A	BBB	A	BB
BBB	B	A	BBB	A	BB
B	B	BB	BB	BB	B
B	B	BB	BB	BB	B
BB	BB	BBB	BBB	BBB	BB
BBB	B	A	BBB	A	BB
BB	B	BBB	BBB	BBB	BB
BB	BB	BBB	BBB	BBB	BB
BBB	B	A	BBB	A	BB
	BB	NR	NR	NR	NR
	BB	NR	NR	NR	NR
	BB	NR	NR	NR	NR
	NR		BBB		
	NR		BBB		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	A	BBB	A	BBB
A	A	AA	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
BBB	BBB	A	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	AA	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
A	A	A	AA	AA	A
A	A	A	AA	AA	A
BBB	BBB	BBB	A	A	BBB
A	A	A	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
A	A	A	A	A	A
	NR		NR		
BBB	A	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	AA	A	AA	A	A
AA	AA	AA	AAA	AA	AA

BB	BB	BB	BBB	6 Industrials
BBB	BBB	BBB	BBB	6 Industrials
A	A	A	BBB	4 Industrials
BBB	BBB	BBB	BBB	6 Industrials
			NR	Industrials
BBB	BBB	BBB	BBB	6 Industrials
A	A	A	BBB	4 Industrials
A	A	A	BBB	4 Industrials
BB	BB	BB	BBB	6 Industrials
BB	BB	BB	BBB	6 Industrials
BBB	BBB	BBB	BBB	6 Industrials
A	A	A	BBB	4 Industrials
BBB	BBB	BBB	BBB	6 Industrials
			NR	Industrials
BBB	BBB	BBB	BBB	6 Industrials
A	A	A	BBB	4 Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	Government
BB	BB	BBB	AA	10 Industrials
			NR	Industrials
BBB	BBB	BBB	AA	10 Industrials
A	A	A	AA	9 Industrials
BBB	BBB	BBB	A	3 Industrials
A	A	A	AA	9 Industrials
BB	BB	BBB	AA	10 Industrials
A	A	A	AA	9 Industrials
A	A	A	AA	9 Industrials
BBB	BBB	BBB	AA	10 Industrials
A	A	A	AA	9 Industrials
BBB	BBB	BBB	A	3 Industrials
			NR	Oil & Gas
			NR	Oil & Gas
BBB	A	BB	A	6 Oil & Gas
			NR	Oil & Gas
BBB	A	BB	A	6 Oil & Gas
BB	BBB	B	A	6 Oil & Gas
			NR	Oil & Gas
BBB	A	BB	A	6 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	A	11 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	11 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
			NR	Basic Materials
			NR	Oil & Gas
			NR	2 Oil & Gas
BB	BB	BB	AA	12 Oil & Gas
A	A	A	AA	12 Oil & Gas
A	A	A	AA	12 Oil & Gas
BBB	BBB	BBB	AA	12 Oil & Gas
			NR	Oil & Gas
A	A	A	AA	12 Oil & Gas

N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin		DocAdj
N.Amer	United States	B	BB		Thin		DocAdj
N.Amer	United States	B	BB		Thin		DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
MiddleEast	United Arab Emirates	AA	A				
MiddleEast	United Arab Emirates	AA	A	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	AA	A	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	AA	A	Thin	Thin	Thin	Thin
MiddleEast	United Arab Emirates	AA	A				
N.Amer	Canada	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	B				
N.Amer	Canada	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	B	Entity Tier	CcyGrp	Entity Tier	Entity Tier
N.Amer	Canada	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	Bermuda	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BB	BB				
N.Amer	Bermuda	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BB	BB				
N.Amer	Bermuda	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BB	BB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				Thin
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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NBR-IncEURXR	31-Jul-08 NBR-Inc
NBR-IncGBPMR	31-Jul-08 NBR-Inc
NBR-IncHKDMR	31-Jul-08 NBR-Inc
NBR-IncJPYMR	31-Jul-08 NBR-Inc
NBR-IncSGDMR	31-Jul-08 NBR-Inc
NBR-IncUSDCR	31-Jul-08 NBR-Inc
NBR-IncUSDMM	31-Jul-08 NBR-Inc
NBR-IncUSDMR	31-Jul-08 NBR-Inc
NBR-IncUSDXR	31-Jul-08 NBR-Inc
NCBANKJPYCR	31-Jul-08 NCBANK
NCBANKJPYXR	31-Jul-08 NCBANK
NCBANKUSDCR	31-Jul-08 NCBANK
NCBANKJPYCR	31-Jul-08 NCBANK
NCBANKJPYXR	31-Jul-08 NCBANK
NCBANKUSDCR	31-Jul-08 NCBANK
NCBKEURCR	31-Jul-08 NCBK
NCBKEURMM	31-Jul-08 NCBK
NCBKUSDCR	31-Jul-08 NCBK
NCBKUSDMM	31-Jul-08 NCBK
NCCAUDMR	31-Jul-08 NCC
NCCEURCR	31-Jul-08 NCC
NCCEURMM	31-Jul-08 NCC
NCCEURMR	31-Jul-08 NCC
NCCEURXR	31-Jul-08 NCC
NCCUSDCR	31-Jul-08 NCC
NCCUSDMM	31-Jul-08 NCC
NCCUSDMR	31-Jul-08 NCC
NCCUSDXR	31-Jul-08 NCC
NCCUSDCR	31-Jul-08 NCC
NCCUSDMR	31-Jul-08 NCC
NCCUSDXR	31-Jul-08 NCC
NCC-BankUSDCR	31-Jul-08 NCC-Bank
NCC-BankUSDMR	31-Jul-08 NCC-Bank
NCC-BankUSDXR	31-Jul-08 NCC-Bank
NCEMPAUSDCR	31-Jul-08 NCEMPA
NCEMPAUSDMR	31-Jul-08 NCEMPA
NCEMPAUSDXR	31-Jul-08 NCEMPA
NCILJPYCR	31-Jul-08 NCIL
NCXAUDMR	31-Jul-08 NCX
NCXAUDXR	31-Jul-08 NCX
NCXCADMR	31-Jul-08 NCX
NCXCADXR	31-Jul-08 NCX
NCXCHFMR	31-Jul-08 NCX
NCXEURCR	31-Jul-08 NCX
NCXEURMM	31-Jul-08 NCX
NCXEURMR	31-Jul-08 NCX
NCXEURXR	31-Jul-08 NCX
NCXGBPXR	31-Jul-08 NCX
NCXHKDMR	31-Jul-08 NCX
NCXHKDXR	31-Jul-08 NCX
NCXILSXR	31-Jul-08 NCX
NCXJPYMR	31-Jul-08 NCX
NCXJPYXR	31-Jul-08 NCX
NCXNZDMR	31-Jul-08 NCX
NCXSGDMR	31-Jul-08 NCX
NCXSGDXR	31-Jul-08 NCX
NCXUSDCR	31-Jul-08 NCX
NCXUSDMM	31-Jul-08 NCX
NCXUSDMR	31-Jul-08 NCX
NCXUSDXR	31-Jul-08 NCX
NDBCHFCR	31-Jul-08 NDB
NDBCHFMM	31-Jul-08 NDB
NDBEURCR	31-Jul-08 NDB
NDBEURMM	31-Jul-08 NDB
NDBEURMR	31-Jul-08 NDB
NDBUSDCR	31-Jul-08 NDB
NDBUSDMM	31-Jul-08 NDB
NDBUSDMR	31-Jul-08 NDB
NDBEURCR	31-Jul-08 NDB
NDBEURMM	31-Jul-08 NDB
NDBUSDCR	31-Jul-08 NDB
NDBUSDMM	31-Jul-08 NDB
NEAUDMR	31-Jul-08 NE
NEEURCR	31-Jul-08 NE

Nabors Inds Inc	68BEBE	SNRFOR	EUR
Nabors Inds Inc	68BEBE	SNRFOR	GBP
Nabors Inds Inc	68BEBE	SNRFOR	HKD
Nabors Inds Inc	68BEBE	SNRFOR	JPY
Nabors Inds Inc	68BEBE	SNRFOR	SGD
Nabors Inds Inc	68BEBE	SNRFOR	USD
Nabors Inds Inc	68BEBE	SNRFOR	USD
Nabors Inds Inc	68BEBE	SNRFOR	USD
Nabors Inds Inc	68BEBE	SNRFOR	USD
Nishi Nippon City Bk Ltd	JOBDEA	SNRFOR	JPY
Nishi Nippon City Bk Ltd	JOBDEA	SNRFOR	JPY
Nishi Nippon City Bk Ltd	JOBDEA	SNRFOR	USD
Nishi Nippon City Bk Ltd	JOBDEA	SUBLT2	JPY
Nishi Nippon City Bk Ltd	JOBDEA	SUBLT2	JPY
Nishi Nippon City Bk Ltd	JOBDEA	SUBLT2	USD
Natl Coml Bk	MT947S	SNRFOR	EUR
Natl Coml Bk	MT947S	SNRFOR	EUR
Natl Coml Bk	MT947S	SNRFOR	USD
Natl Coml Bk	MT947S	SNRFOR	USD
Natl City Corp	6J8945	SNRFOR	AUD
Natl City Corp	6J8945	SNRFOR	EUR
Natl City Corp	6J8945	SNRFOR	EUR
Natl City Corp	6J8945	SNRFOR	EUR
Natl City Corp	6J8945	SNRFOR	EUR
Natl City Corp	6J8945	SNRFOR	USD
Natl City Corp	6J8945	SNRFOR	USD
Natl City Corp	6J8945	SNRFOR	USD
Natl City Corp	6J8945	SNRFOR	USD
Natl City Corp	6J8945	SUBLT2	USD
Natl City Corp	6J8945	SUBLT2	USD
Natl City Corp	6J8945	SUBLT2	USD
Natl City Bk	6J88IG	SNRFOR	USD
Natl City Bk	6J88IG	SNRFOR	USD
Natl City Bk	6J88IG	SNRFOR	USD
North Carolina Eastern Mun Pwr Agy	6BD9AF	SNRFOR	USD
North Carolina Eastern Mun Pwr Agy	6BD9AF	SNRFOR	USD
North Carolina Eastern Mun Pwr Agy	6BD9AF	SNRFOR	USD
NC Intl Ltd		SNRFOR	JPY
NOVA Chems Corp	6CFGE3	SNRFOR	AUD
NOVA Chems Corp	6CFGE3	SNRFOR	AUD
NOVA Chems Corp	6CFGE3	SNRFOR	CAD
NOVA Chems Corp	6CFGE3	SNRFOR	CAD
NOVA Chems Corp	6CFGE3	SNRFOR	CHF
NOVA Chems Corp	6CFGE3	SNRFOR	EUR
NOVA Chems Corp	6CFGE3	SNRFOR	EUR
NOVA Chems Corp	6CFGE3	SNRFOR	EUR
NOVA Chems Corp	6CFGE3	SNRFOR	EUR
NOVA Chems Corp	6CFGE3	SNRFOR	GBP
NOVA Chems Corp	6CFGE3	SNRFOR	HKD
NOVA Chems Corp	6CFGE3	SNRFOR	HKD
NOVA Chems Corp	6CFGE3	SNRFOR	ILS
NOVA Chems Corp	6CFGE3	SNRFOR	JPY
NOVA Chems Corp	6CFGE3	SNRFOR	JPY
NOVA Chems Corp	6CFGE3	SNRFOR	NZD
NOVA Chems Corp	6CFGE3	SNRFOR	SGD
NOVA Chems Corp	6CFGE3	SNRFOR	SGD
NOVA Chems Corp	6CFGE3	SNRFOR	USD
NOVA Chems Corp	6CFGE3	SNRFOR	USD
NOVA Chems Corp	6CFGE3	SNRFOR	USD
NOVA Chems Corp	6CFGE3	SNRFOR	USD
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	CHF
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	CHF
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	EUR
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	EUR
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	EUR
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	USD
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	USD
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	USD
Norddeutsche Landbk Girozentrale	6BAABM	SUBLT2	EUR
Norddeutsche Landbk Girozentrale	6BAABM	SUBLT2	EUR
Norddeutsche Landbk Girozentrale	6BAABM	SUBLT2	USD
Norddeutsche Landbk Girozentrale	6BAABM	SUBLT2	USD
Noble Corp	GMB964	SNRFOR	AUD
Noble Corp	GMB964	SNRFOR	EUR

XR	Composite	0.24%	0.46%	0.52%	0.65%	0.75%	0.83%
MR	Composite	0.002473833	0.004902731	0.005381269	0.006662654	0.007775437	0.008585739
MR	Composite	0.25%	0.49%	0.54%	0.67%	0.78%	0.86%
MR	Composite	0.25%	0.47%	0.54%	0.66%	0.77%	0.85%
MR	Composite	0.25%	0.49%	0.54%	0.67%	0.78%	0.86%
CR	Composite	0.26%	0.51%	0.57%	0.71%	0.82%	0.90%
MM	Composite						
MR	Composite	0.25%	0.49%	0.54%	0.67%	0.78%	0.86%
XR	Composite	0.24%	0.46%	0.52%	0.65%	0.75%	0.83%
CR	Composite	0.48%	0.47%	0.56%	0.64%	0.72%	1.06%
XR	Composite	0.48%	0.47%	0.56%	0.64%	0.72%	1.06%
CR	Composite	0.48%	0.47%	0.56%	0.64%	0.72%	1.06%
CR	Composite	1.00%	1.00%	1.15%	1.15%	1.20%	1.20%
XR	Composite	1.00%	1.00%	1.15%	1.15%	1.20%	1.20%
CR	Composite	1.00%	1.00%	1.15%	1.15%	1.20%	1.20%
CR	Composite	0.58%	0.58%	0.74%	0.74%	1.06%	1.06%
MM	Composite	0.58%	0.58%	0.74%	0.74%	1.06%	1.06%
CR	Composite	0.0058	0.0058	0.00735	0.00735	0.0106	0.0106
MM	Composite	0.0058	0.0058	0.00735	0.00735	0.0106	0.0106
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	15.58%	15.58%	13.08%	13.08%	12.00%	12.00%
XR	Composite						
CR	Composite	15.58%	15.58%	13.08%	13.08%	12.63%	12.63%
MM	Composite						
MR	Composite	15.58%	15.58%	13.08%	13.08%	12.00%	12.00%
XR	Composite	15.58%	15.58%	13.08%	13.08%	11.56%	11.56%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	8.58%	8.58%	7.89%	7.89%	7.94%	7.94%
XR	Composite	8.58%	8.58%	7.89%	7.89%	7.94%	7.94%
CR	Composite	0.90%	0.90%	0.90%	0.90%	0.90%	0.90%
MR	Composite	0.009	0.009	0.009	0.009	0.009	0.009
XR	Composite	0.009	0.009	0.009	0.009	0.009	0.009
CR	Composite	0.00415	0.00415	0.00415	0.00415	0.00415	0.00415
MR	Composite	2.55%	3.10%	4.37%	5.20%	5.60%	6.07%
XR	Composite	0.025516187	0.030985945	0.043670241	0.05201181	0.056025149	0.060690053
MR	Composite	2.60%	3.11%	4.44%	5.30%	5.63%	6.16%
XR	Composite	2.52%	3.18%	4.34%	5.18%	5.58%	6.03%
MR	Composite						
CR	Composite	2.73%	3.32%	4.72%	5.60%	6.05%	6.55%
MM	Composite						
MR	Composite	2.60%	3.11%	4.44%	5.30%	5.63%	6.16%
XR	Composite	2.52%	3.18%	4.34%	5.18%	5.58%	6.03%
XR	Composite	2.52%	3.18%	4.34%	5.18%	5.58%	6.03%
MR	Composite	0.025953136	0.031134849	0.044384525	0.053046112	0.056271937	0.061563194
XR	Composite	0.025219776	0.031841136	0.043359616	0.051753996	0.055839899	0.060329096
XR	Composite	2.52%	3.18%	4.34%	5.18%	5.58%	6.03%
MR	Composite	2.55%	3.10%	4.37%	5.20%	5.60%	6.07%
XR	Composite	2.55%	3.10%	4.37%	5.20%	5.60%	6.07%
MR	Composite						
MR	Composite	2.60%	3.11%	4.44%	5.30%	5.63%	6.16%
XR	Composite	2.52%	3.18%	4.34%	5.18%	5.58%	6.03%
CR	Composite	2.73%	3.32%	4.72%	5.60%	6.05%	6.55%
MM	Composite						
MR	Composite	2.60%	3.11%	4.44%	5.30%	5.63%	6.16%
XR	Composite	2.52%	3.18%	4.34%	5.18%	5.58%	6.03%
CR	Composite						
MM	Composite	0.0034075	0.0034075	0.0041275	0.0053025	0.006060762	0.006676103
CR	Composite	0.0034075	0.0034075	0.0041275	0.0053025	0.006313293	0.006954274
MM	Composite	0.0034075	0.0034075	0.0041275	0.0053025	0.006060762	0.006676103
MR	Composite						
CR	Composite	0.0034075	0.0034075	0.0041275	0.0053025	0.006313293	0.006954274
MM	Composite	0.0034075	0.0034075	0.0041275	0.0053025	0.006060762	0.006676103
MR	Composite						
CR	Composite	1.45%	1.45%	1.45%	1.45%	1.45%	1.45%
MM	Composite	1.45%	1.45%	1.45%	1.45%	1.45%	1.45%
CR	Composite						
MM	Composite						
MR	Composite	0.16%	0.20%	0.23%	0.44%	0.52%	0.59%
CR	Composite	0.17%	0.21%	0.24%	0.46%	0.54%	0.62%

0.87%	0.89%	0.93%	1.02%	1.21%	0.4 BBB	A
0.90%	0.00943882	0.009662274	0.010583333	0.012633333	0.4 A	AA
0.90%	0.94%	0.97%	1.06%	1.26%	0.4 A	AA
0.90%	0.93%	0.97%	1.06%	1.28%	0.4 BB	BBB
0.90%	0.94%	0.97%	1.06%	1.26%	0.4 A	AA
0.95%	0.99%	1.02%	1.12%	1.33%	0.4 BBB	A
					0.4	
0.90%	0.94%	0.97%	1.06%	1.26%	0.4 A	AA
0.87%	0.89%	0.93%	1.02%	1.21%	0.4 BBB	A
1.06%	1.06%	1.06%	1.06%	1.06%	0.275 NR	NR
1.06%	1.06%	1.06%	1.06%	1.06%	0.275 NR	NR
1.06%	1.06%	1.06%	1.06%	1.06%	0.275 NR	NR
1.20%	1.20%	1.20%	1.20%	1.20%	0.3	B
1.20%	1.20%	1.20%	1.20%	1.20%	0.3	B
1.20%	1.20%	1.20%	1.20%	1.20%	0.3	B
1.06%	1.23%	1.23%	1.23%	1.23%	0.4	NR
1.06%	1.23%	1.23%	1.23%	1.23%	0.4	NR
1.06%	0.01235	0.01235	0.01235	0.01235	0.4	NR
1.06%	0.01235	0.01235	0.01235	0.01235	0.4	NR
					0.349999997	
					0.349999997	
					0.349999997	
10.00%	10.25%	10.25%	10.25%	10.25%	0.349999997	NR
					0.349999997	
10.00%	10.87%	10.87%	10.87%	10.87%	0.349999997	NR
					0.349999997	
10.00%	10.25%	10.25%	10.25%	10.25%	0.349999997	NR
10.00%	9.94%	9.94%	9.94%	9.94%	0.349999997	NR
					0.2	
					0.2	
					0.2	
					0.4	
8.25%	8.25%	8.25%	8.25%	8.25%	0.4	NR
8.25%	8.25%	8.25%	8.25%	8.25%	0.4	NR
0.90%	0.90%	0.90%	0.90%	0.90%		
0.009	0.009	0.009	0.009	0.009		
0.009	0.009	0.009	0.009	0.009		
0.00415	0.00415	0.00415	0.00415	0.00415	0.4	
6.07%	6.08%	6.35%	6.35%	6.18%	0.4 BBB	BBB
6.07%	0.06080465	0.063526302	0.063510604	0.061800418	0.4 BBB	BBB
6.14%	6.14%	6.52%	6.50%	6.19%	0.4 A	AA
6.02%	6.03%	6.37%	6.45%	6.15%	0.4 A	AA
					0.4	
6.54%	6.56%	6.87%	6.84%	6.66%	0.4 A	A
					0.4	
6.14%	6.14%	6.52%	6.50%	6.19%	0.4 A	AA
6.02%	6.03%	6.37%	6.45%	6.15%	0.4 A	AA
6.02%	6.03%	6.37%	6.45%	6.15%	0.4 A	AA
6.14%	0.061378578	0.065246785	0.064991957	0.061945099	0.4 A	AA
6.02%	0.060320682	0.063660974	0.064544667	0.061484799	0.4 A	AA
6.02%	6.03%	6.37%	6.45%	6.15%	0.4 A	AA
6.07%	6.08%	6.35%	6.35%	6.18%	0.4 BBB	BBB
6.07%	6.08%	6.35%	6.35%	6.18%	0.4 BBB	BBB
					0.4	
6.14%	6.14%	6.52%	6.50%	6.19%	0.4 A	AA
6.02%	6.03%	6.37%	6.45%	6.15%	0.4 A	AA
6.54%	6.56%	6.87%	6.84%	6.66%	0.4 A	A
					0.4	
6.14%	6.14%	6.52%	6.50%	6.19%	0.4 A	AA
6.02%	6.03%	6.37%	6.45%	6.15%	0.4 A	AA
					0.416666667	
0.67%	0.007006	0.007006	0.007006	0.007006	0.4	NR
0.67%	0.007297917	0.007297917	0.007297917	0.007297917	0.416666667	NR
0.67%	0.007006	0.007006	0.007006	0.007006	0.4	NR
					0.416666667	
0.67%	0.007297917	0.007297917	0.007297917	0.007297917	0.416666667	NR
0.67%	0.007006	0.007006	0.007006	0.007006	0.4	NR
					41.67%	
1.45%	1.45%	1.45%	1.45%	1.45%	0.2	
1.45%	1.45%	1.45%	1.45%	1.45%	0.2	
					0.2	
					0.2	
0.64%	0.70%	0.76%	0.80%	0.96%	0.4 BB	BB
0.67%	0.74%	0.76%	0.80%	0.96%	0.4 BBB	BBB

A	AA	A	AA	AA	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	A	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	AA	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	AA	A	AA	AA	A
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	B		NR		
	B		NR		
	B		NR		
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		BBB	NR	B
	NR		BB	NR	CCC
	NR		BBB	NR	B
	NR		BB	NR	CCC
	NR		NR		NR
	NR		NR		NR
			NR		
			NR		
			NR		
			NR		
A	A	A	BBB	A	A
A	A	A	BBB	A	A
AA	AA	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	A	AA	AA
AA	AA	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	BBB	A	A
A	A	A	BBB	A	A
AA	AA	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	A	AA	AA
AA	AA	A	A	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR	A	BBB	NR	A
NR	NR	BBB	BB	NR	BBB
NR	NR	A	BBB	NR	A
NR	NR	BBB	BB	NR	BBB
NR	NR	A	BBB	NR	A
			NR		
			NR		
BB	BBB	BBB	BBB	BBB	BBB
BB	A	A	A	A	A

BBB	BBB	BBB	A	6 Oil & Gas
A	A	A	AA	12 Oil & Gas
A	A	A	AA	12 Oil & Gas
BB	BB	BB	AA	12 Oil & Gas
A	A	A	AA	12 Oil & Gas
BBB	BBB	BBB	AA	12 Oil & Gas
			NR	Oil & Gas
A	A	A	AA	12 Oil & Gas
BBB	BBB	BBB	A	6 Oil & Gas
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			BBB	2 Financials
			BBB	2 Financials
			BBB	2 Financials
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	Financials
			NR	Financials
			NR	Financials
			NR	3 Financials
			NR	Financials
			NR	3 Financials
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2
			NR	2
			NR	2
			NR	2 Consumer Goods
BB	BB	BB	AA	10 Basic Materials
BB	BB	BB	AA	10 Basic Materials
BBB	BBB	A	A	5 Basic Materials
A	A	A	AA	8 Basic Materials
			NR	Basic Materials
BBB	BBB	BBB	AA	10 Basic Materials
			NR	Basic Materials
BBB	BBB	A	A	5 Basic Materials
A	A	A	AA	8 Basic Materials
A	A	A	AA	8 Basic Materials
BBB	BBB	A	A	5 Basic Materials
A	A	A	AA	8 Basic Materials
A	A	A	AA	8 Basic Materials
BB	BB	BB	AA	10 Basic Materials
BB	BB	BB	AA	10 Basic Materials
			NR	Basic Materials
BBB	BBB	A	A	5 Basic Materials
A	A	A	AA	8 Basic Materials
BBB	BBB	BBB	AA	10 Basic Materials
			NR	Basic Materials
BBB	BBB	A	A	5 Basic Materials
A	A	A	AA	8 Basic Materials
			NR	Financials
			NR	4 Financials
			NR	4 Financials
			NR	4 Financials
			NR	Financials
			NR	4 Financials
			NR	4 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	7 Oil & Gas
NR	NR	NR	A	7 Oil & Gas

N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BB	AA		Entity Tier		Entity Tier
Asia	Japan	BB	AA		Entity Tier		Entity Tier
Asia	Japan	BB	AA		Entity Tier		Entity Tier
MiddleEast	Saudi Arabia	A	A		Thin		Thin
MiddleEast	Saudi Arabia	A	A		Thin		Thin
MiddleEast	Saudi Arabia	A	A		Thin		Thin
MiddleEast	Saudi Arabia	A	A		Thin		Thin
N.Amer	United States	A	B				
N.Amer	United States	A	B				
N.Amer	United States	A	B				
N.Amer	United States	A	B		Thin		Thin
N.Amer	United States	A	B				
N.Amer	United States	A	B		Thin		Thin
N.Amer	United States	A	B				
N.Amer	United States	A	B		Thin		Thin
N.Amer	United States	A	B		Thin		Thin
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B				
N.Amer	United States	A	B				
N.Amer	United States	A	B		Thin		Thin
N.Amer	United States	A	B		Thin		Thin
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
OffShore	Cayman Islands						
N.Amer	Canada	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B				
N.Amer	Canada	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	B				
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	B				
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	B				
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
OffShore	Cayman Islands	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
OffShore	Cayman Islands	A	A	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin	Thin					
Thin	Thin					
Thin	Thin					
	Thin					
	Thin					
	Thin					
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	CcyGrp	Thin	CcyGrp			
	DocAdj	Thin	DocAdj			
	CcyGrp	Thin	CcyGrp			
	DocAdj	Thin	DocAdj			
	Thin		Thin			
	Thin		Thin			
	Thin					
	Thin					
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	Thin	CcyGrp			
DocAdj	DocAdj	Thin	DocAdj			
CcyGrp	CcyGrp	Thin	CcyGrp			
DocAdj	DocAdj	Thin	DocAdj			
CcyGrp	CcyGrp	Thin	CcyGrp			
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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NEEURMM	31-Jul-08 NE
NEEURMR	31-Jul-08 NE
NEGBPMR	31-Jul-08 NE
NEHKDMR	31-Jul-08 NE
NEJPYMR	31-Jul-08 NE
NESGDMR	31-Jul-08 NE
NEUSDCR	31-Jul-08 NE
NEUSDMR	31-Jul-08 NE
NEUSDXR	31-Jul-08 NE
NECORPEURCR	31-Jul-08 NECORP
NECORPEURMM	31-Jul-08 NECORP
NECORPEURMR	31-Jul-08 NECORP
NECORPJPYCR	31-Jul-08 NECORP
NECORPJPYMR	31-Jul-08 NECORP
NECORPJPYXR	31-Jul-08 NECORP
NECORPUSDCR	31-Jul-08 NECORP
NECORPUSDMM	31-Jul-08 NECORP
NECORPUSDMR	31-Jul-08 NECORP
NECORPUSDXR	31-Jul-08 NECORP
NECORP-ELECEURCR	31-Jul-08 NECORP-ELEC
NECORP-ELECEURMM	31-Jul-08 NECORP-ELEC
NECORP-ELECJPYCR	31-Jul-08 NECORP-ELEC
NECORP-ELECJPYMR	31-Jul-08 NECORP-ELEC
NECORP-ELECJPYXR	31-Jul-08 NECORP-ELEC
NECORP-ELECUSDCR	31-Jul-08 NECORP-ELEC
NECORP-ELECUSDMM	31-Jul-08 NECORP-ELEC
NECORP-ELECUSDMR	31-Jul-08 NECORP-ELEC
NEDWBKAUDMR	31-Jul-08 NEDWBK
NEDWBKCHFCR	31-Jul-08 NEDWBK
NEDWBKCHFMM	31-Jul-08 NEDWBK
NEDWBKEURCR	31-Jul-08 NEDWBK
NEDWBKEURMM	31-Jul-08 NEDWBK
NEDWBKGBPCR	31-Jul-08 NEDWBK
NEDWBKGBPMM	31-Jul-08 NEDWBK
NEDWBKGBPXR	31-Jul-08 NEDWBK
NEDWBKJPYCR	31-Jul-08 NEDWBK
NEDWBKJPYMM	31-Jul-08 NEDWBK
NEDWBKUSDCR	31-Jul-08 NEDWBK
NEDWBKUSDMM	31-Jul-08 NEDWBK
NEDWBKUSDMR	31-Jul-08 NEDWBK
NEGARAUSDCR	31-Jul-08 NEGARA
NEGARAUSDMR	31-Jul-08 NEGARA
NEMAUDCR	31-Jul-08 NEM
NEMAUDMR	31-Jul-08 NEM
NEMCHFMR	31-Jul-08 NEM
NEMEURCR	31-Jul-08 NEM
NEMEURMM	31-Jul-08 NEM
NEMEURMR	31-Jul-08 NEM
NEMEURXR	31-Jul-08 NEM
NEMJPYMR	31-Jul-08 NEM
NEMUSDCR	31-Jul-08 NEM
NEMUSDMM	31-Jul-08 NEM
NEMUSDMR	31-Jul-08 NEM
NEMUSDXR	31-Jul-08 NEM
NEM-USALtdCHFMR	31-Jul-08 NEM-USALtd
NEM-USALtdEURCR	31-Jul-08 NEM-USALtd
NEM-USALtdEURMM	31-Jul-08 NEM-USALtd
NEM-USALtdEURMR	31-Jul-08 NEM-USALtd
NEM-USALtdJPYMR	31-Jul-08 NEM-USALtd
NEM-USALtdUSDCR	31-Jul-08 NEM-USALtd
NEM-USALtdUSDMM	31-Jul-08 NEM-USALtd
NEM-USALtdUSDMR	31-Jul-08 NEM-USALtd
NEM-USALtdUSDXR	31-Jul-08 NEM-USALtd
NESTLEAUDCR	31-Jul-08 NESTLE
NESTLEAUDMM	31-Jul-08 NESTLE
NESTLECHFCR	31-Jul-08 NESTLE
NESTLECHFMM	31-Jul-08 NESTLE
NESTLEEURCR	31-Jul-08 NESTLE
NESTLEEURMM	31-Jul-08 NESTLE
NESTLEEURMR	31-Jul-08 NESTLE
NESTLEGBPMM	31-Jul-08 NESTLE
NESTLEHKDMM	31-Jul-08 NESTLE
NESTLEILSMM	31-Jul-08 NESTLE
NESTLEILSMR	31-Jul-08 NESTLE

Noble Corp	GMB964	SNRFOR	EUR
Noble Corp	GMB964	SNRFOR	EUR
Noble Corp	GMB964	SNRFOR	GBP
Noble Corp	GMB964	SNRFOR	HKD
Noble Corp	GMB964	SNRFOR	JPY
Noble Corp	GMB964	SNRFOR	SGD
Noble Corp	GMB964	SNRFOR	USD
Noble Corp	GMB964	SNRFOR	USD
Noble Corp	GMB964	SNRFOR	USD
NEC Corp	68B955	SNRFOR	EUR
NEC Corp	68B955	SNRFOR	EUR
NEC Corp	68B955	SNRFOR	EUR
NEC Corp	68B955	SNRFOR	JPY
NEC Corp	68B955	SNRFOR	JPY
NEC Corp	68B955	SNRFOR	JPY
NEC Corp	68B955	SNRFOR	USD
NEC Corp	68B955	SNRFOR	USD
NEC Corp	68B955	SNRFOR	USD
NEC Corp	68B955	SNRFOR	USD
Nec Electrs Corp	JNCG9V	SNRFOR	EUR
Nec Electrs Corp	JNCG9V	SNRFOR	EUR
Nec Electrs Corp	JNCG9V	SNRFOR	JPY
Nec Electrs Corp	JNCG9V	SNRFOR	JPY
Nec Electrs Corp	JNCG9V	SNRFOR	JPY
Nec Electrs Corp	JNCG9V	SNRFOR	USD
Nec Electrs Corp	JNCG9V	SNRFOR	USD
Nec Electrs Corp	JNCG9V	SNRFOR	USD
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	AUD
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	CHF
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	CHF
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	EUR
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	EUR
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	GBP
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	GBP
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	GBP
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	JPY
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	JPY
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	USD
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	USD
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	USD
Bk Negara Indonesia Tbk PT	Y5B9BE	SNRFOR	USD
Bk Negara Indonesia Tbk PT	Y5B9BE	SNRFOR	USD
Newmont Mng Corp	6B67AL	SNRFOR	AUD
Newmont Mng Corp	6B67AL	SNRFOR	AUD
Newmont Mng Corp	6B67AL	SNRFOR	CHF
Newmont Mng Corp	6B67AL	SNRFOR	EUR
Newmont Mng Corp	6B67AL	SNRFOR	EUR
Newmont Mng Corp	6B67AL	SNRFOR	EUR
Newmont Mng Corp	6B67AL	SNRFOR	EUR
Newmont Mng Corp	6B67AL	SNRFOR	JPY
Newmont Mng Corp	6B67AL	SNRFOR	USD
Newmont Mng Corp	6B67AL	SNRFOR	USD
Newmont Mng Corp	6B67AL	SNRFOR	USD
Newmont Mng Corp	6B67AL	SNRFOR	USD
Newmont USA Ltd	6B679C	SNRFOR	CHF
Newmont USA Ltd	6B679C	SNRFOR	EUR
Newmont USA Ltd	6B679C	SNRFOR	EUR
Newmont USA Ltd	6B679C	SNRFOR	EUR
Newmont USA Ltd	6B679C	SNRFOR	JPY
Newmont USA Ltd	6B679C	SNRFOR	USD
Newmont USA Ltd	6B679C	SNRFOR	USD
Newmont USA Ltd	6B679C	SNRFOR	USD
Newmont USA Ltd	6B679C	SNRFOR	USD
Nestle S A	6A516F	SNRFOR	AUD
Nestle S A	6A516F	SNRFOR	AUD
Nestle S A	6A516F	SNRFOR	CHF
Nestle S A	6A516F	SNRFOR	CHF
Nestle S A	6A516F	SNRFOR	EUR
Nestle S A	6A516F	SNRFOR	EUR
Nestle S A	6A516F	SNRFOR	EUR
Nestle S A	6A516F	SNRFOR	GBP
Nestle S A	6A516F	SNRFOR	HKD
Nestle S A	6A516F	SNRFOR	ILS
Nestle S A	6A516F	SNRFOR	ILS

MM	Composite	0.16%	0.20%	0.23%	0.45%	0.52%	0.60%
MR	Composite	0.16%	0.20%	0.23%	0.44%	0.52%	0.59%
MR	Composite	0.16%	0.20%	0.23%	0.44%	0.52%	0.59%
MR	Composite	0.16%	0.20%	0.23%	0.44%	0.52%	0.59%
MR	Composite	0.16%	0.20%	0.23%	0.44%	0.52%	0.59%
MR	Composite	0.16%	0.20%	0.23%	0.44%	0.52%	0.59%
CR	Composite						
MR	Composite	0.001573943	0.002001147	0.002317455	0.004405923	0.005165507	0.005891182
XR	Composite	0.15%	0.19%	0.22%	0.42%	0.50%	0.57%
CR	Composite	0.17%	0.29%	0.33%	0.37%	0.42%	0.47%
MM	Composite	0.00165	0.002759293	0.003134576	0.003538636	0.004044853	0.004531371
MR	Composite	0.00165	0.00273055	0.003101925	0.003501775	0.004002719	0.004484169
CR	Composite	0.00165	0.00272063	0.003048463	0.003550653	0.004150126	0.004625685
MR	Composite	0.0015675	0.002684714	0.002948223	0.003410805	0.003948357	0.004404001
XR	Composite	0.0012375	0.00241079	0.002327544	0.002692741	0.003117124	0.003476843
CR	Composite	0.17%	0.29%	0.33%	0.37%	0.42%	0.47%
MM	Composite						
MR	Composite	0.17%	0.27%	0.31%	0.35%	0.40%	0.45%
XR	Composite						
CR	Composite	0.93%	1.27%	1.47%	1.62%	1.72%	1.79%
MM	Composite						
CR	Composite	0.009353	0.012452429	0.0148078	0.016173	0.0169925	0.018022537
MR	Composite						
XR	Composite	0.75%	0.96%	1.12%	1.21%	1.30%	1.36%
CR	Composite	0.93%	1.27%	1.47%	1.62%	1.72%	1.79%
MM	Composite						
MR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	1.14%	1.18%	1.47%	1.87%	2.16%	2.44%
MR	Composite						
CR	Composite	0.47%	0.47%	0.59%	0.67%	0.76%	0.86%
MR	Composite	0.47%	0.47%	0.59%	0.67%	0.76%	0.86%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.47%	0.47%	0.59%	0.67%	0.76%	0.86%
XR	Composite						
MR	Composite	0.47%	0.47%	0.59%	0.67%	0.76%	0.86%
CR	Composite	0.49%	0.50%	0.62%	0.71%	0.80%	0.90%
MM	Composite						
MR	Composite	0.004686625	0.004715386	0.005895397	0.006737925	0.007630514	0.008556566
XR	Composite						
MR	Composite	0.14%	0.28%	0.22%	0.27%	0.34%	0.37%
CR	Composite	0.15%	0.29%	0.23%	0.28%	0.35%	0.38%
MM	Composite						
MR	Composite	0.14%	0.28%	0.22%	0.27%	0.34%	0.37%
MR	Composite	0.14%	0.28%	0.22%	0.27%	0.33%	0.36%
CR	Composite	0.15%	0.29%	0.23%	0.28%	0.35%	0.38%
MM	Composite						
MR	Composite	0.001393	0.002790333	0.002166857	0.002660714	0.0033648	0.003701833
XR	Composite	0.001341679	0.002687532	0.002086692	0.002562282	0.003180695	0.003508671
CR	Composite	0.001623458	0.001929681	0.002534806	0.003110972	0.003614705	0.004055833
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.41%
CR	Composite	0.001682715	0.002005455	0.002624121	0.003223637	0.003744883	0.00417
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
CR	Composite	0.17%	0.20%	0.26%	0.32%	0.37%	0.42%
MM	Composite	0.001611406	0.001924126	0.002528574	0.003108027	0.003618594	0.004034
MR	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
MM	Composite	0.001611406	0.001924126	0.002528574	0.003108027	0.003618594	0.004034
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
MM	Composite						
MR	Composite						

0.64%	0.71%	0.76%	0.80%	0.96%	0.4 BBB	BBB
0.64%	0.70%	0.76%	0.80%	0.96%	0.4 A	A
0.64%	0.70%	0.76%	0.80%	0.96%	0.4 A	A
0.64%	0.70%	0.76%	0.80%	0.96%	0.4 A	A
0.64%	0.70%	0.76%	0.80%	0.96%	0.4 BB	BB
0.64%	0.70%	0.76%	0.80%	0.96%	0.4 A	A
					0.4	
0.64%	0.007018998	0.00757507	0.008027382	0.009589434	0.4 A	A
0.61%	0.68%	0.76%	0.80%	0.96%	0.4 BBB	BBB
0.54%	0.65%	0.63%	0.69%	0.69%	0.373333334 BB	A
0.52%	0.006240061	0.0063138	0.0068594	0.006908333	0.367272728 BB	BBB
0.51%	0.00617506	0.0063138	0.0068594	0.006908333	0.367272728 BB	BBB
0.53%	0.006097687	0.006384326	0.0068594	0.006908333	0.348571429 A	AA
0.50%	0.005975578	0.00606511	0.0068594	0.006908333	0.367272728 BBB	A
0.40%	0.004717561	0.004788245	0.0068594	0.006908333	0.367272728 BBB	A
0.54%	0.65%	0.63%	0.69%	0.69%	0.373333334 BB	A
					0.367272728	
0.51%	0.62%	0.63%	0.69%	0.69%	0.367272728 BB	BBB
					0.367272728	
1.87%	1.98%	2.48%	2.62%	2.64%	0.4 BB	A
					0.3625	
1.90%	0.020057534	0.0248199	0.0262419	0.026378339	0.3 A	AA
					0.3625	
1.42%	1.52%	2.48%	2.62%	1.98%	0.3625 BBB	A
1.87%	1.98%	2.48%	2.62%	2.64%	0.4 BB	A
					0.3625	
					0.3625	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
2.68%	2.95%	3.13%	3.22%	3.38%	0.4 NR	A
					0.4	
0.91%	0.97%	1.17%	1.01%	1.11%	0.3875 BB	BBB
0.91%	0.97%	1.17%	1.01%	1.11%	0.3875 BB	BBB
					0.385714286	
					0.3875	
					0.3875	
0.91%	0.97%	1.17%	1.01%	1.11%	0.385714286 A	AA
					0.3875	
0.91%	0.97%	1.17%	1.01%	1.11%	0.3875 BB	BBB
0.96%	1.03%	1.17%	1.01%	1.11%	0.3875 BBB	A
					0.3875	
0.91%	0.00973933	0.011675	0.010082	0.011104702	0.385714286 A	AA
					0.3875	
0.41%	0.46%	0.47%	0.70%	0.67%	0.4 BB	AA
0.44%	0.48%	0.47%	0.74%	0.67%	0.4 B	A
					0.4	
0.41%	0.46%	0.47%	0.70%	0.67%	0.4 BB	AA
0.41%	0.44%	0.47%	0.70%	0.67%	0.4 CCC	BBB
0.44%	0.48%	0.47%	0.74%	0.67%	0.4 B	A
					0.4	
0.41%	0.004556	0.0047125	0.007023	0.006683691	0.4 BB	AA
0.40%	0.004388147	0.0047125	0.006764258	0.006683691	0.4 B	A
0.45%	0.004827412	0.00545	0.0045	0.005555104	0.388000001 BB	BBB
0.45%	0.48%	0.55%	0.45%	0.56%	0.4 BB	BBB
0.46%	0.004995205	0.00545	0.0045	0.005555104	0.380000002 BBB	A
0.44%	0.48%	0.55%	0.45%	0.56%	0.4 A	AA
0.46%	0.50%	0.55%	0.45%	0.56%	0.380000002 BBB	A
0.44%	0.004796391	0.00545	0.0045	0.005555104	0.4 A	AA
0.44%	0.47%	0.55%	0.45%	0.56%	0.388000001 BBB	A
0.44%	0.004796391	0.00545	0.0045	0.005555104	0.4 A	AA
0.44%	0.48%	0.55%	0.45%	0.56%	0.4 A	AA
					0.4	
					0.388000001	

BB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	A	A	AA	A	A
A	A	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	AA	A	A
NR	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	A	A	A	A
A	A	A	AA	AA	AA
BB	BB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
A	A	A	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

NR	NR	NR	A	7 Oil & Gas
NR	NR	NR	A	7 Oil & Gas
NR	NR	NR	A	7 Oil & Gas
NR	NR	NR	A	7 Oil & Gas
NR	NR	NR	A	7 Oil & Gas
NR	NR	NR	A	7 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	A	7 Oil & Gas
NR	NR	NR	A	7 Oil & Gas
BB	BB	NR	A	7 Technology
BB	BB	NR	A	7 Technology
BB	BB	NR	A	7 Technology
BBB	BB	NR	AA	10 Technology
BBB	BB	NR	AA	11 Technology
BBB	BB	NR	BBB	11 Technology
BB	BB	NR	A	7 Technology
			NR	Technology
BB	BB	NR	A	7 Technology
			NR	Technology
NR	NR	BB	A	6 Technology
			NR	Technology
NR	NR	A	A	9 Technology
			NR	Technology
NR	NR	BBB	A	9 Technology
NR	NR	BB	A	6 Technology
			NR	Technology
			NR	Technology
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
A	A	A	A	3 Government
			NR	Government
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	A	9 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	9 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	9 Basic Materials
			NR	Basic Materials
NR	A	NR	BB	6 Basic Materials
NR	BBB	NR	BB	7 Basic Materials
			NR	Basic Materials
NR	A	NR	BB	6 Basic Materials
NR	BB	NR	BB	8 Basic Materials
NR	BBB	NR	BB	7 Basic Materials
			NR	Basic Materials
NR	A	NR	BB	6 Basic Materials
NR	BBB	NR	BB	7 Basic Materials
NR	NR	BB	AA	12 Consumer Goods
NR	NR	BB	AA	12 Consumer Goods
NR	NR	BB	A	3 Consumer Goods
NR	NR	BB	A	10 Consumer Goods
NR	NR	BB	A	3 Consumer Goods
NR	NR	BB	A	10 Consumer Goods
NR	NR	BB	A	11 Consumer Goods
NR	NR	BB	A	10 Consumer Goods
NR	NR	BB	A	10 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods

OffShore	Cayman Islands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
OffShore	Cayman Islands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A				
OffShore	Cayman Islands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	DocAdj	CcyGrp	DocAdj	DocAdj
Asia	Japan	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A				
Asia	Japan		BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan		BB				
Asia	Japan		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan		BB				
Asia	Japan		BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan		BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan		BB				
Asia	Japan		BB				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA				
Asia	Indonesia	BB	BB	Thin	CcyGrp	Thin	CcyGrp
Asia	Indonesia	BB	BB				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
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NESTLEJPYCR	31-Jul-08 NESTLE
NESTLEJPYMM	31-Jul-08 NESTLE
NESTLENZDCR	31-Jul-08 NESTLE
NESTLENZDMM	31-Jul-08 NESTLE
NESTLESEKMM	31-Jul-08 NESTLE
NESTLESGDMM	31-Jul-08 NESTLE
NESTLETWDMM	31-Jul-08 NESTLE
NESTLEUSDCR	31-Jul-08 NESTLE
NESTLEUSDMM	31-Jul-08 NESTLE
NESTLEUSDMR	31-Jul-08 NESTLE
NESTLEZARMM	31-Jul-08 NESTLE
NESTLE-HldgIncCHFCR	31-Jul-08 NESTLE-HldgInc
NESTLE-HldgIncCHFMM	31-Jul-08 NESTLE-HldgInc
NESTLE-HldgIncEURCR	31-Jul-08 NESTLE-HldgInc
NESTLE-HldgIncEURMM	31-Jul-08 NESTLE-HldgInc
NESTLE-HldgIncEURMR	31-Jul-08 NESTLE-HldgInc
NESTLE-HldgIncGBPCR	31-Jul-08 NESTLE-HldgInc
NESTLE-HldgIncGBPMM	31-Jul-08 NESTLE-HldgInc
NESTLE-HldgIncJPYMM	31-Jul-08 NESTLE-HldgInc
NESTLE-HldgIncUSDCR	31-Jul-08 NESTLE-HldgInc
NESTLE-HldgIncUSDMM	31-Jul-08 NESTLE-HldgInc
NESTLE-HldgIncUSDMR	31-Jul-08 NESTLE-HldgInc
NETCOMEURCR	31-Jul-08 NETCOM
NETCOMEURMM	31-Jul-08 NETCOM
NETCOMEURMR	31-Jul-08 NETCOM
NETCOMUSDCR	31-Jul-08 NETCOM
NETCOMUSDMM	31-Jul-08 NETCOM
NETCOMUSDMR	31-Jul-08 NETCOM
NETHRSEURCR	31-Jul-08 NETHRS
NETHRSEURMM	31-Jul-08 NETHRS
NETHRSEURMR	31-Jul-08 NETHRS
NETHRSUSDCR	31-Jul-08 NETHRS
NETHRSUSDMM	31-Jul-08 NETHRS
NETHRSUSDMR	31-Jul-08 NETHRS
NEWAMREURCR	31-Jul-08 NEWAMR
NEWAMREURMM	31-Jul-08 NEWAMR
NEWAMREURMR	31-Jul-08 NEWAMR
NEWAMRUSDCR	31-Jul-08 NEWAMR
NEWAMRUSDMM	31-Jul-08 NEWAMR
NEWAMRUSDMR	31-Jul-08 NEWAMR
NEWAMRUSDXR	31-Jul-08 NEWAMR
NEWPAGEUSDMR	31-Jul-08 NEWPAGE
NEWPAGEUSDXR	31-Jul-08 NEWPAGE
NEWPAGEUSDCR	31-Jul-08 NEWPAGE
NEWPAGEUSDMR	31-Jul-08 NEWPAGE
NEWPAGEUSDXR	31-Jul-08 NEWPAGE
NEWWLDHKDCR	31-Jul-08 NEWWLD
NEWWLDUSDCR	31-Jul-08 NEWWLD
NFGEURCR	31-Jul-08 NFG
NFGEURMR	31-Jul-08 NFG
NFGUSDCR	31-Jul-08 NFG
NFGUSDMR	31-Jul-08 NFG
NFSAUDMR	31-Jul-08 NFS
NFSEURMM	31-Jul-08 NFS
NFSEURMR	31-Jul-08 NFS
NFSUSDMR	31-Jul-08 NFS
NFSUSDXR	31-Jul-08 NFS
NFXEURCR	31-Jul-08 NFX
NFXEURMR	31-Jul-08 NFX
NFXEURXR	31-Jul-08 NFX
NFXUSDCR	31-Jul-08 NFX
NFXUSDMR	31-Jul-08 NFX
NFXUSDXR	31-Jul-08 NFX
NFXUSDMR	31-Jul-08 NFX
NFXUSDXR	31-Jul-08 NFX
NGERIAEURCR	31-Jul-08 NGERIA
NGERIAUSDCR	31-Jul-08 NGERIA
NGGLN-NGGFinEURCR	31-Jul-08 NGGLN-NGGFin
NGGLN-NGGFinEURMM	31-Jul-08 NGGLN-NGGFin
NGGLN-NGGFinEURMR	31-Jul-08 NGGLN-NGGFin
NGGLN-NGGFinEURXR	31-Jul-08 NGGLN-NGGFin
NGGLN-NGGFinUSDCR	31-Jul-08 NGGLN-NGGFin
NGGLN-NGGFinUSDMM	31-Jul-08 NGGLN-NGGFin
NGGLN-NGGFinUSDMR	31-Jul-08 NGGLN-NGGFin

Nestle S A	6A516F	SNRFOR	JPY
Nestle S A	6A516F	SNRFOR	JPY
Nestle S A	6A516F	SNRFOR	NZD
Nestle S A	6A516F	SNRFOR	NZD
Nestle S A	6A516F	SNRFOR	SEK
Nestle S A	6A516F	SNRFOR	SGD
Nestle S A	6A516F	SNRFOR	TWD
Nestle S A	6A516F	SNRFOR	USD
Nestle S A	6A516F	SNRFOR	USD
Nestle S A	6A516F	SNRFOR	USD
Nestle S A	6A516F	SNRFOR	ZAR
Nestle Hldgs Inc	6A5168	SNRFOR	CHF
Nestle Hldgs Inc	6A5168	SNRFOR	CHF
Nestle Hldgs Inc	6A5168	SNRFOR	EUR
Nestle Hldgs Inc	6A5168	SNRFOR	EUR
Nestle Hldgs Inc	6A5168	SNRFOR	EUR
Nestle Hldgs Inc	6A5168	SNRFOR	GBP
Nestle Hldgs Inc	6A5168	SNRFOR	GBP
Nestle Hldgs Inc	6A5168	SNRFOR	JPY
Nestle Hldgs Inc	6A5168	SNRFOR	USD
Nestle Hldgs Inc	6A5168	SNRFOR	USD
Nestle Hldgs Inc	6A5168	SNRFOR	USD
Tele2 AB	8FGE7R	SNRFOR	EUR
Tele2 AB	8FGE7R	SNRFOR	EUR
Tele2 AB	8FGE7R	SNRFOR	EUR
Tele2 AB	8FGE7R	SNRFOR	USD
Tele2 AB	8FGE7R	SNRFOR	USD
Tele2 AB	8FGE7R	SNRFOR	USD
Kdom Neth	NRCDE0	SNRFOR	EUR
Kdom Neth	NRCDE0	SNRFOR	EUR
Kdom Neth	NRCDE0	SNRFOR	EUR
Kdom Neth	NRCDE0	SNRFOR	USD
Kdom Neth	NRCDE0	SNRFOR	USD
Kdom Neth	NRCDE0	SNRFOR	USD
New Amern Cap Inc	6A59GE	SNRFOR	EUR
New Amern Cap Inc	6A59GE	SNRFOR	EUR
New Amern Cap Inc	6A59GE	SNRFOR	EUR
New Amern Cap Inc	6A59GE	SNRFOR	USD
New Amern Cap Inc	6A59GE	SNRFOR	USD
New Amern Cap Inc	6A59GE	SNRFOR	USD
New Amern Cap Inc	6A59GE	SNRFOR	USD
NewPage Corp	6B6886	SECDOM	USD
NewPage Corp	6B6886	SECDOM	USD
NewPage Corp	6B6886	SNRFOR	USD
NewPage Corp	6B6886	SNRFOR	USD
NewPage Corp	6B6886	SNRFOR	USD
New World Dev Co Ltd	YE938C	SNRFOR	HKD
New World Dev Co Ltd	YE938C	SNRFOR	USD
Natl Fuel Gas Co	6J9798	SNRFOR	EUR
Natl Fuel Gas Co	6J9798	SNRFOR	EUR
Natl Fuel Gas Co	6J9798	SNRFOR	USD
Natl Fuel Gas Co	6J9798	SNRFOR	USD
Nationwide Finl Svcs	69BE73	SNRFOR	AUD
Nationwide Finl Svcs	69BE73	SNRFOR	EUR
Nationwide Finl Svcs	69BE73	SNRFOR	EUR
Nationwide Finl Svcs	69BE73	SNRFOR	USD
Nationwide Finl Svcs	69BE73	SNRFOR	USD
Newfield Expl Co	6B63B9	SNRFOR	EUR
Newfield Expl Co	6B63B9	SNRFOR	EUR
Newfield Expl Co	6B63B9	SNRFOR	EUR
Newfield Expl Co	6B63B9	SNRFOR	USD
Newfield Expl Co	6B63B9	SNRFOR	USD
Newfield Expl Co	6B63B9	SNRFOR	USD
Newfield Expl Co	6B63B9	SUBLT2	USD
Newfield Expl Co	6B63B9	SUBLT2	USD
Fed Rep Nigeria	V1D83X	SNRFOR	EUR
Fed Rep Nigeria	V1D83X	SNRFOR	USD
NGG Fin plc	GMB544	SNRFOR	EUR
NGG Fin plc	GMB544	SNRFOR	EUR
NGG Fin plc	GMB544	SNRFOR	EUR
NGG Fin plc	GMB544	SNRFOR	EUR
NGG Fin plc	GMB544	SNRFOR	USD
NGG Fin plc	GMB544	SNRFOR	USD
NGG Fin plc	GMB544	SNRFOR	USD

CR	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.41%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.41%
CR	Composite	0.17%	0.20%	0.26%	0.32%	0.37%	0.42%
MM	Composite	0.001611406	0.001924126	0.002528574	0.003108027	0.003618594	0.004034
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
CR	Composite	0.17%	0.20%	0.26%	0.32%	0.37%	0.42%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
MR	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
MM	Composite	0.16%	0.19%	0.25%	0.31%	0.36%	0.40%
CR	Composite	0.20%	0.20%	0.25%	0.34%	0.39%	0.43%
MM	Composite						
CR	Composite	0.002035554	0.002035554	0.002539978	0.003434021	0.003889816	0.004280514
MM	Composite	0.001954131	0.001954131	0.002539978	0.00329666	0.003734223	0.004109294
MR	Composite						
CR	Composite	0.20%	0.20%	0.25%	0.34%	0.39%	0.43%
MM	Composite	0.001954131	0.001954131	0.002539978	0.00329666	0.003734223	0.004109294
MM	Composite	0.001962848	0.001962848	0.002539978	0.003313606	0.003756084	0.00417288
CR	Composite	0.002035554	0.002035554	0.002539978	0.003434021	0.003889816	0.004280514
MM	Composite	0.001954131	0.001954131	0.002539978	0.00329666	0.003734223	0.004109294
MR	Composite	0.001933776	0.001933776	0.002539978	0.00326232	0.003695325	0.004066489
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.03%	0.03%	0.06%	0.06%	0.07%	0.10%
MM	Composite	0.03%	0.03%	0.06%	0.06%	0.07%	0.10%
MR	Composite						
CR	Composite	0.03%	0.03%	0.06%	0.06%	0.07%	0.10%
MM	Composite	0.03%	0.03%	0.06%	0.06%	0.07%	0.10%
MR	Composite	0.03%	0.03%	0.06%	0.06%	0.07%	0.09%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite	3.35%	3.35%	3.35%	3.35%	3.26%	3.26%
XR	Composite	3.35%	3.35%	3.35%	3.35%	3.26%	3.26%
CR	Composite	0.03748389	0.03747471	0.037480444	0.037483967	0.03573	0.0426168
MR	Composite	3.75%	3.75%	3.75%	3.75%	3.57%	4.05%
XR	Composite	3.75%	3.75%	3.75%	3.75%	3.57%	3.90%
CR	Composite	5.38%	5.38%	5.38%	5.38%	5.38%	5.38%
CR	Composite	5.38%	5.38%	5.38%	5.38%	5.38%	5.38%
CR	Composite	0.18%	0.18%	0.21%	0.25%	0.35%	0.38%
MR	Composite	0.18%	0.18%	0.21%	0.25%	0.35%	0.38%
CR	Composite	0.18%	0.18%	0.21%	0.25%	0.35%	0.38%
MR	Composite	0.001794497	0.001794497	0.002137581	0.00248156	0.003461704	0.00383798
MR	Composite	0.57%	0.57%	0.62%	0.43%	0.78%	0.53%
MM	Composite						
MR	Composite	0.57%	0.57%	0.62%	0.43%	0.78%	0.53%
MR	Composite	0.57%	0.57%	0.62%	0.43%	0.78%	0.53%
XR	Composite	0.005719034	0.005719034	0.006174362	0.004331156	0.007753987	0.005325
CR	Composite	0.67%	0.88%	1.20%	1.40%	1.66%	1.90%
MR	Composite						
XR	Composite	0.57%	0.81%	1.10%	1.27%	1.52%	1.76%
CR	Composite	0.67%	0.88%	1.20%	1.40%	1.66%	1.90%
MR	Composite	0.60%	0.84%	1.14%	1.33%	1.58%	1.80%
XR	Composite	0.57%	0.81%	1.10%	1.27%	1.52%	1.76%
MR	Composite	1.26%	1.26%	1.40%	1.66%	1.97%	2.25%
XR	Composite	1.26%	1.26%	1.40%	1.66%	1.97%	2.25%
CR	Composite	1.00%	1.00%	1.00%	1.00%	1.00%	1.00%
CR	Composite	1.00%	1.00%	1.00%	1.00%	1.00%	1.00%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						

0.45%	0.48%	0.55%	0.45%	0.56%	0.388000001 BB	BBB
0.45%	0.48%	0.55%	0.45%	0.56%	0.388000001 BB	BBB
0.46%	0.50%	0.55%	0.45%	0.56%	0.380000002 BBB	A
0.44%	0.004796391	0.00545	0.0045	0.005555104	0.4 A	AA
0.44%	0.48%	0.55%	0.45%	0.56%	0.4 A	AA
0.44%	0.48%	0.55%	0.45%	0.56%	0.4 A	AA
0.44%	0.48%	0.55%	0.45%	0.56%	0.4 A	AA
0.46%	0.50%	0.55%	0.45%	0.56%	0.380000002 BBB	A
0.44%	0.48%	0.55%	0.45%	0.56%	0.4 A	AA
0.44%	0.47%	0.55%	0.45%	0.56%	0.388000001 BBB	A
0.44%	0.48%	0.55%	0.45%	0.56%	0.4 A	AA
0.47%	0.52%	0.59%	0.59%	0.59%	0.359999996	BBB
					0.359999996	
0.47%	0.00519159	0.005906148	0.005906148	0.005906148	0.359999996	BBB
0.47%	0.00519159	0.005906148	0.005906148	0.005906148	0.359999996	BBB
					0.359999996	
0.47%	0.52%	0.59%	0.59%	0.59%	0.359999996	BBB
0.47%	0.00519159	0.005906148	0.005906148	0.005906148	0.359999996	BBB
0.47%	0.00519159	0.005906148	0.005906148	0.005906148	0.359999996	BB
0.47%	0.00519159	0.005906148	0.005906148	0.005906148	0.359999996	BBB
0.47%	0.00519159	0.005906148	0.005906148	0.005906148	0.359999996	BBB
0.47%	0.00519159	0.005906148	0.005906148	0.005906148	0.359999996	BBB
					0.374999997	
					0.374999997	
					0.374999997	
					0.374999997	
					0.374999997	
					0.374999997	
0.12%	0.15%	0.18%	0.21%	0.21%	0.4 BB	BBB
0.12%	0.14%	0.18%	0.21%	0.20%	0.4 BB	B
					0.4	
0.12%	0.15%	0.18%	0.21%	0.21%	0.4 BB	BBB
0.12%	0.14%	0.18%	0.21%	0.20%	0.4 BB	B
0.11%	0.14%	0.18%	0.21%	0.20%	0.4 BB	B
					0.375	
					0.375	
					0.375	
					0.375	
					0.375	
					0.375	
					0.375	
3.94%	3.94%	3.94%	3.94%	3.94%	0.745	
3.80%	3.80%	3.80%	3.80%	3.80%	0.745	
3.96%	2.40%	2.40%	2.40%	2.40%	0.4 NR	NR
3.96%	2.40%	2.40%	2.40%	2.40%	0.4 NR	NR
3.96%	3.96%	3.96%	3.96%	3.96%	0.4 NR	NR
2.40%	2.40%	2.40%	2.40%	2.40%	0.35	
2.40%	2.40%	2.40%	2.40%	2.40%	0.35	
0.34%	0.38%	0.38%	0.38%	0.38%	0.4	NR
0.34%	0.38%	0.38%	0.38%	0.38%	0.4	NR
0.34%	0.38%	0.38%	0.38%	0.38%	0.4	NR
0.34%	0.00377353	0.00377353	0.00377353	0.00377353	0.4	NR
0.86%	0.93%	0.61%	0.65%	0.73%	0.4	NR
					0.4	
0.86%	0.93%	0.61%	0.65%	0.73%	0.4	NR
0.86%	0.93%	0.61%	0.65%	0.73%	0.4	NR
0.86%	0.009275867	0.006093561	0.006452129	0.007310697	0.4	NR
2.18%	2.36%	2.91%	2.28%	2.57%	0.4 BBB	B
					0.4	
2.00%	2.18%	2.65%	2.28%	2.35%	0.4 A	BB
2.18%	2.36%	2.91%	2.28%	2.57%	0.4 BBB	B
2.07%	2.23%	2.76%	2.28%	2.44%	0.4 BBB	B
2.00%	2.18%	2.65%	2.28%	2.35%	0.4 A	BB
2.40%	2.57%	2.57%	2.57%	2.57%	0.4	NR
2.40%	2.57%	2.57%	2.57%	2.57%	0.4	NR
1.00%	1.00%	1.00%	1.00%	1.00%	0.275	
1.00%	1.00%	1.00%	1.00%	1.00%	0.275	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	

BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
NR	B	BB	B	NR	NR
NR	B	BB	B	NR	NR
NR	B	BB	B	NR	NR
NR	B	BB	B	NR	NR
NR	B	BB	B	NR	NR
NR	CCC	B	B	NR	NR
NR	B	BB	B	NR	NR
NR	B	BB	B	NR	NR
NR	B	BB	B	NR	NR

BBB	A	BBB	BBB	BBB	BBB
BB	BBB	BB	BB	BB	BBB
BBB	A	BBB	BBB	BBB	BBB
BB	BBB	BB	BB	BB	BBB
BB	BBB	BB	BB	BBB	BBB

	NR		NR	BB	
	NR		NR	BB	
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	BB	NR	NR
			NR	NR	
			NR	NR	
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BB	BB	BB	BB
A	A	BB	BBB	A	A
BBB	BBB	BB	BB	BB	BB
BBB	BBB	BB	BB	BB	BB
A	A	BB	BBB	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		

NR	NR	BB	AA	12 Consumer Goods
NR	NR	BB	AA	12 Consumer Goods
NR	NR	BB	A	3 Consumer Goods
NR	NR	BB	A	10 Consumer Goods
NR	NR	BB	A	10 Consumer Goods
NR	NR	BB	A	10 Consumer Goods
NR	NR	BB	A	10 Consumer Goods
NR	NR	BB	A	3 Consumer Goods
NR	NR	BB	A	10 Consumer Goods
NR	NR	BB	A	11 Consumer Goods
NR	NR	BB	A	10 Consumer Goods
		NR	NR	3 Consumer Goods
			NR	Consumer Goods
		NR	NR	3 Consumer Goods
		NR	NR	3 Consumer Goods
			NR	Consumer Goods
		NR	NR	3 Consumer Goods
		NR	NR	3 Consumer Goods
		NR	NR	3 Consumer Goods
		NR	NR	3 Consumer Goods
		NR	NR	3 Consumer Goods
		NR	NR	3 Consumer Goods
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	A	BBB	3 Government
NR	NR	BBB	BBB	3 Government
			NR	Government
NR	NR	A	BBB	3 Government
NR	NR	BBB	BBB	3 Government
NR	NR	BBB	BBB	6 Government
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Basic Materials
			NR	2 Basic Materials
		NR	NR	3 Basic Materials
		NR	NR	3 Basic Materials
		NR	NR	3 Basic Materials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
BB	NR	BB	BBB	7 Oil & Gas
			NR	Oil & Gas
BBB	NR	BBB	BBB	6 Oil & Gas
BB	NR	BB	BBB	7 Oil & Gas
BB	NR	BB	BBB	7 Oil & Gas
BBB	NR	BBB	BBB	6 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Government
			NR	2 Government
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities

Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA		DocAdj	Thin	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		DocAdj	Thin	DocAdj
N.Amer	United States	AA	AA		DocAdj	Thin	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		DocAdj	Thin	DocAdj
N.Amer	United States	AA	AA		DocAdj	Thin	DocAdj
N.Amer	United States	AA	AA		Entity Tier	Thin	Entity Tier
N.Amer	United States	AA	AA		DocAdj	Thin	DocAdj
N.Amer	United States	AA	AA		DocAdj	Thin	DocAdj
N.Amer	United States	AA	AA		DocAdj	Thin	DocAdj
Europe	Sweden		BBB				
Europe	Sweden		BBB				
Europe	Sweden		BBB				
Europe	Sweden		BBB				
Europe	Sweden		BBB				
Europe	Sweden		BBB				
Europe	Netherlands	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B				
N.Amer	United States	A	B				
N.Amer	United States	A	B				
N.Amer	United States	A	B				
N.Amer	United States	A	B				
N.Amer	United States	A	B				
N.Amer	United States	A	B				
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
Asia	Hong Kong		B				
Asia	Hong Kong		B				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA		Thin	Thin	Thin
N.Amer	United States	BB	AA		Thin	Thin	Thin
Africa	Nigeria	BB	A				
Africa	Nigeria	BB	A				
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB				
Europe	United Kingdom	A	BBB				

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin
Entity Tier	Entity Tier	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin
DocAdj	DocAdj	Thin	Thin			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
	Thin	DocAdj				
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Thin	DocAdj	Thin	Thin			Thin
Thin	DocAdj	Thin	Thin			Thin
Thin	CcyGrp	Thin	Thin			Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
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NGGLN-NGGFinUSDXR	31-Jul-08 NGGLN-NGGFin
NGGLN-NiaMoPwrEURCR	31-Jul-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrEURMM	31-Jul-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrEURMR	31-Jul-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrEURXR	31-Jul-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrUSDCR	31-Jul-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrUSDMM	31-Jul-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrUSDMR	31-Jul-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrUSDXR	31-Jul-08 NGGLN-NiaMoPwr
NGGPLCCHFCR	31-Jul-08 NGGPLC
NGGPLCCHFMM	31-Jul-08 NGGPLC
NGGPLCEURCR	31-Jul-08 NGGPLC
NGGPLCEURMM	31-Jul-08 NGGPLC
NGGPLCEURMR	31-Jul-08 NGGPLC
NGGPLCGBPCR	31-Jul-08 NGGPLC
NGGPLCGBPMM	31-Jul-08 NGGPLC
NGGPLCJPYCR	31-Jul-08 NGGPLC
NGGPLCJPYMM	31-Jul-08 NGGPLC
NGGPLCJPYMR	31-Jul-08 NGGPLC
NGGPLCUSDCR	31-Jul-08 NGGPLC
NGGPLCUSDMM	31-Jul-08 NGGPLC
NGGPLCUSDMR	31-Jul-08 NGGPLC
NGKSPKJPYCR	31-Jul-08 NGKSPK
NGKSPKJPYMR	31-Jul-08 NGKSPK
NGKSPKJPYXR	31-Jul-08 NGKSPK
NGKSPKUSDCR	31-Jul-08 NGKSPK
NGPAUDCR	31-Jul-08 NGP
NGPAUDMM	31-Jul-08 NGP
NGPCADMM	31-Jul-08 NGP
NGPCHFCR	31-Jul-08 NGP
NGPCHFMM	31-Jul-08 NGP
NGPEURCR	31-Jul-08 NGP
NGPEURMM	31-Jul-08 NGP
NGPEURMR	31-Jul-08 NGP
NGPEURXR	31-Jul-08 NGP
NGPGBPCR	31-Jul-08 NGP
NGPGBPMM	31-Jul-08 NGP
NGPGBPXR	31-Jul-08 NGP
NGPHKDMM	31-Jul-08 NGP
NGPJPYCR	31-Jul-08 NGP
NGPJPYMM	31-Jul-08 NGP
NGPJPYMR	31-Jul-08 NGP
NGPNOKMM	31-Jul-08 NGP
NGPSEKMM	31-Jul-08 NGP
NGPSGDMM	31-Jul-08 NGP
NGPUSDCR	31-Jul-08 NGP
NGPUSDMM	31-Jul-08 NGP
NGPUSDMR	31-Jul-08 NGP
NGPUSDXR	31-Jul-08 NGP
NGP-NGETAUDMM	31-Jul-08 NGP-NGET
NGP-NGETCHFCR	31-Jul-08 NGP-NGET
NGP-NGETCHFMM	31-Jul-08 NGP-NGET
NGP-NGETEURCR	31-Jul-08 NGP-NGET
NGP-NGETEURMM	31-Jul-08 NGP-NGET
NGP-NGETEURMR	31-Jul-08 NGP-NGET
NGP-NGETGBPCR	31-Jul-08 NGP-NGET
NGP-NGETGBPMM	31-Jul-08 NGP-NGET
NGP-NGETJPYCR	31-Jul-08 NGP-NGET
NGP-NGETJPYMM	31-Jul-08 NGP-NGET
NGP-NGETJPYMR	31-Jul-08 NGP-NGET
NGP-NGETUSDCR	31-Jul-08 NGP-NGET
NGP-NGETUSDMM	31-Jul-08 NGP-NGET
NGP-NGETUSDMR	31-Jul-08 NGP-NGET
NGP-NatlHldplcEURCR	31-Jul-08 NGP-NatlHldplc
NGP-NatlHldplcEURMM	31-Jul-08 NGP-NatlHldplc
NGP-NatlHldplcEURMR	31-Jul-08 NGP-NatlHldplc
NGP-NatlHldplcGBPMM	31-Jul-08 NGP-NatlHldplc
NGP-NatlHldplcUSDCR	31-Jul-08 NGP-NatlHldplc
NGP-NatlHldplcUSDMM	31-Jul-08 NGP-NatlHldplc
NGP-NatlHldplcUSDMR	31-Jul-08 NGP-NatlHldplc
NHPAUDMR	31-Jul-08 NHP
NHPCHFMR	31-Jul-08 NHP
NHPEURCR	31-Jul-08 NHP
NHPEURMR	31-Jul-08 NHP

NGG Fin plc	GMB544	SNRFOR	USD
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	EUR
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	EUR
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	EUR
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	EUR
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	USD
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	USD
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	USD
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	USD
Natl Grid Gas Plc	GM9ADL	SNRFOR	CHF
Natl Grid Gas Plc	GM9ADL	SNRFOR	CHF
Natl Grid Gas Plc	GM9ADL	SNRFOR	EUR
Natl Grid Gas Plc	GM9ADL	SNRFOR	EUR
Natl Grid Gas Plc	GM9ADL	SNRFOR	EUR
Natl Grid Gas Plc	GM9ADL	SNRFOR	GBP
Natl Grid Gas Plc	GM9ADL	SNRFOR	GBP
Natl Grid Gas Plc	GM9ADL	SNRFOR	JPY
Natl Grid Gas Plc	GM9ADL	SNRFOR	JPY
Natl Grid Gas Plc	GM9ADL	SNRFOR	JPY
Natl Grid Gas Plc	GM9ADL	SNRFOR	USD
Natl Grid Gas Plc	GM9ADL	SNRFOR	USD
Natl Grid Gas Plc	GM9ADL	SNRFOR	USD
NGK Spark Plug Co Ltd	JNDA2A	SNRFOR	JPY
NGK Spark Plug Co Ltd	JNDA2A	SNRFOR	JPY
NGK Spark Plug Co Ltd	JNDA2A	SNRFOR	JPY
NGK Spark Plug Co Ltd	JNDA2A	SNRFOR	USD
Natl Grid Plc	GM9ACP	SNRFOR	AUD
Natl Grid Plc	GM9ACP	SNRFOR	AUD
Natl Grid Plc	GM9ACP	SNRFOR	CAD
Natl Grid Plc	GM9ACP	SNRFOR	CHF
Natl Grid Plc	GM9ACP	SNRFOR	CHF
Natl Grid Plc	GM9ACP	SNRFOR	EUR
Natl Grid Plc	GM9ACP	SNRFOR	EUR
Natl Grid Plc	GM9ACP	SNRFOR	EUR
Natl Grid Plc	GM9ACP	SNRFOR	EUR
Natl Grid Plc	GM9ACP	SNRFOR	GBP
Natl Grid Plc	GM9ACP	SNRFOR	GBP
Natl Grid Plc	GM9ACP	SNRFOR	GBP
Natl Grid Plc	GM9ACP	SNRFOR	HKD
Natl Grid Plc	GM9ACP	SNRFOR	JPY
Natl Grid Plc	GM9ACP	SNRFOR	JPY
Natl Grid Plc	GM9ACP	SNRFOR	JPY
Natl Grid Plc	GM9ACP	SNRFOR	NOK
Natl Grid Plc	GM9ACP	SNRFOR	SEK
Natl Grid Plc	GM9ACP	SNRFOR	SGD
Natl Grid Plc	GM9ACP	SNRFOR	USD
Natl Grid Plc	GM9ACP	SNRFOR	USD
Natl Grid Plc	GM9ACP	SNRFOR	USD
Natl Grid Plc	GM9ACP	SNRFOR	USD
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	AUD
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	CHF
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	CHF
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	EUR
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	EUR
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	EUR
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	GBP
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	GBP
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	JPY
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	JPY
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	JPY
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	USD
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	USD
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	USD
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	EUR
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	EUR
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	EUR
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	GBP
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	USD
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	USD
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	USD
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	AUD
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	CHF
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	EUR
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	EUR

XR	Composite						
CR	Composite	0.001320833	0.003052281	0.004016509	0.005094901	0.006001997	0.006723926
MM	Composite						
MR	Composite	0.13%	0.29%	0.38%	0.48%	0.57%	0.64%
XR	Composite						
CR	Composite	0.13%	0.31%	0.40%	0.51%	0.60%	0.67%
MM	Composite						
MR	Composite	0.13%	0.29%	0.38%	0.48%	0.57%	0.64%
XR	Composite	0.001320833	0.002792837	0.003675105	0.004661835	0.005491827	0.006152392
CR	Composite	0.22%	0.26%	0.37%	0.45%	0.54%	0.59%
MM	Composite	0.22%	0.25%	0.35%	0.43%	0.52%	0.57%
CR	Composite	0.002207442	0.002559165	0.003654635	0.004519706	0.005392227	0.005897452
MM	Composite	0.002207442	0.002456799	0.003505	0.004331472	0.005171104	0.00572542
MR	Composite	0.22%	0.24%	0.35%	0.43%	0.51%	0.57%
CR	Composite	0.22%	0.26%	0.37%	0.45%	0.54%	0.59%
MM	Composite	0.22%	0.25%	0.35%	0.43%	0.52%	0.57%
CR	Composite	0.002207442	0.002456348	0.003526563	0.004370691	0.005198626	0.005715296
MM	Composite	0.22%	0.25%	0.35%	0.44%	0.52%	0.57%
MR	Composite						
CR	Composite	0.002207442	0.002559165	0.003654635	0.004519706	0.005392227	0.005897452
MM	Composite	0.002207442	0.002456799	0.003505	0.004331472	0.005171104	0.00572542
MR	Composite	0.22%	0.24%	0.35%	0.43%	0.51%	0.57%
CR	Composite	0.19%	0.28%	0.31%	0.30%	0.40%	0.45%
MR	Composite						
XR	Composite	0.00185	0.002769122	0.002361787	0.003	0.003005743	0.003365996
CR	Composite	0.19%	0.28%	0.31%	0.30%	0.40%	0.45%
CR	Composite	0.22%	0.29%	0.38%	0.49%	0.56%	0.63%
MM	Composite	0.0022195	0.002887174	0.003843137	0.004646582	0.005354597	0.006018058
MM	Composite	0.22%	0.28%	0.38%	0.47%	0.53%	0.60%
CR	Composite	0.0023	0.00304418	0.003961708	0.005038153	0.005534315	0.006214551
MM	Composite	0.22%	0.28%	0.38%	0.47%	0.53%	0.60%
CR	Composite	0.0023	0.00304418	0.003961708	0.005038153	0.005534315	0.006214551
MM	Composite	0.22%	0.28%	0.38%	0.47%	0.53%	0.60%
MR	Composite	0.002185	0.002812971	0.003773188	0.00470265	0.005248163	0.005875288
XR	Composite						
CR	Composite	0.23%	0.30%	0.40%	0.50%	0.55%	0.62%
MM	Composite	0.002207	0.002843143	0.00380324	0.004741535	0.005315349	0.005953317
XR	Composite						
MM	Composite	0.22%	0.28%	0.38%	0.47%	0.53%	0.60%
CR	Composite	0.22%	0.29%	0.38%	0.49%	0.56%	0.63%
MM	Composite	0.0022195	0.002887174	0.003843137	0.004646582	0.005354597	0.006018058
MR	Composite	0.22%	0.29%	0.38%	0.46%	0.53%	0.60%
MM	Composite	0.002207	0.002843143	0.00380324	0.004741535	0.005315349	0.005953317
MM	Composite	0.22%	0.28%	0.38%	0.47%	0.53%	0.60%
MM	Composite	0.002207	0.002843143	0.00380324	0.004741535	0.005315349	0.005953317
CR	Composite	0.23%	0.30%	0.40%	0.50%	0.55%	0.62%
MM	Composite	0.22%	0.28%	0.38%	0.47%	0.53%	0.60%
MR	Composite	0.22%	0.28%	0.38%	0.47%	0.52%	0.59%
XR	Composite						
MM	Composite	0.09%	0.27%	0.35%	0.43%	0.51%	0.59%
CR	Composite	0.09%	0.29%	0.36%	0.41%	0.50%	0.61%
MM	Composite	0.09%	0.27%	0.34%	0.44%	0.51%	0.59%
CR	Composite	0.09%	0.29%	0.36%	0.41%	0.50%	0.61%
MM	Composite	0.09%	0.27%	0.34%	0.44%	0.51%	0.59%
MR	Composite	0.000949461	0.002675598	0.00338424	0.004328721	0.004988799	0.005802537
CR	Composite	0.09%	0.29%	0.36%	0.41%	0.50%	0.61%
MM	Composite	0.09%	0.27%	0.34%	0.44%	0.51%	0.59%
CR	Composite	0.000949461	0.002739354	0.003453783	0.004326306	0.005096226	0.005905185
MM	Composite	0.000949461	0.002739354	0.003453783	0.004326306	0.005096226	0.005905185
MR	Composite						
CR	Composite	0.09%	0.29%	0.36%	0.41%	0.50%	0.61%
MM	Composite	0.000949461	0.002699424	0.003414179	0.004374287	0.005064595	0.00585322
MR	Composite	0.09%	0.27%	0.34%	0.43%	0.50%	0.58%
CR	Composite						
MM	Composite	0.001570742	0.001570742	0.001924292	0.002316382	0.00262453	0.003028929
MR	Composite						
MM	Composite	0.16%	0.16%	0.19%	0.23%	0.26%	0.30%
CR	Composite						
MM	Composite						
MR	Composite						
MR	Composite	1.47%	1.48%	1.64%	1.92%	1.85%	2.17%
MR	Composite	0.014742776	0.014790792	0.016420195	0.01922	0.018505105	0.021213675
CR	Composite	0.015518712	0.015569254	0.017284415	0.020231579	0.019479057	0.022689166
MR	Composite	0.014742776	0.014790792	0.016420195	0.01922	0.018505105	0.021213675

					0.4	
0.73%	0.007755728	0.007755728	0.007755728	0.007755728	0.4 NR	BB
					0.4	
0.69%	0.74%	0.74%	0.74%	0.74%	0.4 NR	BBB
					0.4	
0.73%	0.78%	0.78%	0.78%	0.78%	0.4 NR	BB
					0.4	
0.69%	0.74%	0.74%	0.74%	0.74%	0.4 NR	BBB
0.66%	0.007096491	0.007096491	0.007096491	0.007096491	0.4 NR	BB
0.64%	0.69%	0.68%	0.70%	0.49%	0.4 NR	BB
0.62%	0.66%	0.68%	0.70%	0.49%	0.4 NR	BBB
0.64%	0.006863665	0.006751383	0.007	0.00485	0.4 NR	BB
0.62%	0.006645705	0.006751383	0.007	0.00485	0.4 NR	BBB
0.61%	0.65%	0.68%	0.70%	0.49%	0.4 NR	BB
0.64%	0.69%	0.68%	0.70%	0.49%	0.4 NR	BB
0.62%	0.66%	0.68%	0.70%	0.49%	0.4 NR	BBB
0.62%	0.00663093	0.006751383	0.007	0.00485	0.4 NR	B
0.62%	0.66%	0.68%	0.70%	0.49%	0.4 NR	B
					0.4	
0.64%	0.006863665	0.006751383	0.007	0.00485	0.4 NR	BB
0.62%	0.006645705	0.006751383	0.007	0.00485	0.4 NR	BBB
0.61%	0.65%	0.68%	0.70%	0.49%	0.4 NR	BB
0.53%	0.67%	0.79%	0.79%	0.87%	0.3 NR	NR
					0.3125	
0.39%	0.005011089	0.007875	0.007875	0.0086675	0.3125 NR	NR
0.53%	0.67%	0.79%	0.79%	0.87%	0.3125 NR	NR
0.69%	0.75%	0.75%	0.78%	0.88%	0.4 BB	BBB
0.66%	0.007162814	0.007509005	0.007777289	0.008758374	0.4 BB	BBB
0.65%	0.70%	0.75%	0.78%	0.88%	0.4 A	AA
0.69%	0.007436052	0.007509005	0.007777289	0.008758374	0.4 BBB	A
0.65%	0.70%	0.75%	0.78%	0.88%	0.4 A	AA
0.69%	0.007436052	0.007509005	0.007777289	0.008758374	0.4 BBB	A
0.65%	0.70%	0.75%	0.78%	0.88%	0.4 A	AA
0.64%	0.006925376	0.007509005	0.007777289	0.008758374	0.4 BBB	A
					0.4	
0.69%	0.74%	0.75%	0.78%	0.88%	0.4 BBB	A
0.65%	0.006984244	0.007509005	0.007777289	0.008758374	0.4 A	AA
					0.4	
0.65%	0.70%	0.75%	0.78%	0.88%	0.4 A	AA
0.69%	0.75%	0.78%	0.83%	0.88%	0.4 BB	BBB
0.66%	0.007162814	0.007440735	0.007972769	0.008758374	0.4 BB	BBB
0.65%	0.71%	0.74%	0.79%	0.88%	0.4 BB	BBB
0.65%	0.006984244	0.007509005	0.007777289	0.008758374	0.4 A	AA
0.65%	0.70%	0.75%	0.78%	0.88%	0.4 A	AA
0.65%	0.006984244	0.007509005	0.007777289	0.008758374	0.4 A	AA
0.69%	0.74%	0.75%	0.78%	0.88%	0.4 BBB	A
0.65%	0.70%	0.75%	0.78%	0.88%	0.4 A	AA
0.64%	0.69%	0.75%	0.78%	0.88%	0.4 BBB	A
					0.4	
0.65%	0.70%	0.79%	0.73%	0.68%	0.4 NR	B
0.67%	0.72%	0.82%	0.73%	0.68%	0.4 NR	BB
0.65%	0.69%	0.79%	0.73%	0.68%	0.4 NR	BBB
0.67%	0.72%	0.82%	0.73%	0.68%	0.4 NR	BB
0.65%	0.69%	0.79%	0.73%	0.68%	0.4 NR	BBB
0.64%	0.006838844	0.007780036	0.007257475	0.006840473	0.4 NR	BB
0.67%	0.72%	0.82%	0.73%	0.68%	0.4 NR	BB
0.65%	0.69%	0.79%	0.73%	0.68%	0.4 NR	BBB
0.65%	0.006995835	0.007861931	0.007257475	0.006840473	0.4 NR	B
0.65%	0.006995835	0.007861931	0.007257475	0.006840473	0.4 NR	B
					0.4	
0.67%	0.72%	0.82%	0.73%	0.68%	0.4 NR	BB
0.65%	0.00688971	0.007861931	0.007257475	0.006840473	0.4 NR	BBB
0.64%	0.68%	0.78%	0.73%	0.68%	0.4 NR	BB
					0.4	
0.33%	0.003975	0.003975	0.003975	0.003975	0.4	NR
					0.4	
0.33%	0.40%	0.40%	0.40%	0.40%	0.4	NR
					0.4	
					0.4	
					0.4	
1.92%	1.85%	1.94%	1.95%	1.93%	0.4 B	B
1.92%	0.017897667	0.019417067	0.019475	0.019333333	0.4 BBB	BBB
2.02%	0.019229737	0.019417067	0.019475	0.020350877	0.4 BB	BB
1.92%	0.017897667	0.019417067	0.019475	0.019333333	0.4 BBB	BBB

BB	BB	BB	BBB	B	BB
BBB	BBB	BBB	A	BB	BBB
BB	BB	BB	BBB	B	BB
BBB	BBB	BBB	A	BB	BBB
BB	BB	BB	BBB	B	BB
B	BB	BBB	BB	BB	BB
BB	BBB	A	A	BBB	A
B	BB	BBB	BB	BB	BB
BB	BBB	A	A	BBB	A
B	BB	BBB	BB	BB	BB
B	BB	BBB	BB	BB	BB
BB	BBB	A	A	BBB	A
CCC	B	BB	B	B	B
CCC	B	BB	B	B	B
B	BB	BBB	BB	BB	BB
BB	BBB	A	A	BBB	A
B	BB	BBB	BB	BB	BB
A	NR	BBB	BBB	A	BBB
BBB	NR	BB	BB	BBB	BB
BB	NR	B	BB	BB	B
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BB	B	B	BB	BB	CCC
A	A	A	BBB	BBB	B
BBB	BBB	BBB	A	A	BB
A	A	A	BBB	BBB	B
BBB	BBB	BBB	A	A	BB
BBB	BB	BB	BBB	BBB	B
A	A	A	BBB	BBB	B
BBB	BBB	BBB	A	A	BB
BB	B	B	BB	BB	CCC
BB	B	B	BB	BB	CCC
A	A	A	BBB	BBB	B
BBB	BBB	BBB	A	A	BB
BBB	BB	BB	BBB	BBB	B
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
CCC	B	CCC	CCC	BBB	B
BB	BBB	BB	BBB	AA	BB
B	BB	B	BB	A	BB
BB	BBB	BB	BBB	AA	BB

			NR	Utilities
			BBB	6 Utilities
			NR	Utilities
			BBB	6 Utilities
			NR	Utilities
			BBB	6 Utilities
			NR	Utilities
			BBB	6 Utilities
			BBB	6 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
			NR	Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	7 Utilities
NR		NR	NR	5 Consumer Goods
			NR	Consumer Goods
NR		NR	NR	5 Consumer Goods
NR		NR	BBB	6 Consumer Goods
B	B	NR	A	3 Utilities
B	B	NR	A	3 Utilities
B	B	NR	AA	10 Utilities
B	B	NR	A	6 Utilities
B	B	NR	AA	10 Utilities
B	B	NR	A	6 Utilities
B	B	NR	AA	10 Utilities
B	B	NR	AA	11 Utilities
			NR	Utilities
B	B	NR	A	6 Utilities
B	B	NR	AA	10 Utilities
			NR	Utilities
B	B	NR	AA	10 Utilities
BB	BB	NR	A	3 Utilities
BBB	BBB	NR	A	3 Utilities
BB	BB	NR	A	3 Utilities
B	B	NR	AA	10 Utilities
B	B	NR	AA	10 Utilities
B	B	NR	AA	10 Utilities
B	B	NR	A	6 Utilities
B	B	NR	AA	10 Utilities
B	B	NR	AA	11 Utilities
			NR	Utilities
CCC	NR	NR	BBB	7 Utilities
B	NR	NR	BBB	7 Utilities
BBB	NR	NR	BBB	7 Utilities
B	NR	NR	BBB	7 Utilities
BBB	NR	NR	BBB	7 Utilities
B	NR	NR	BBB	7 Utilities
B	NR	NR	BBB	7 Utilities
BBB	NR	NR	BBB	7 Utilities
CCC	NR	NR	BBB	7 Utilities
CCC	NR	NR	BBB	7 Utilities
			NR	Utilities
B	NR	NR	BBB	7 Utilities
BBB	NR	NR	BBB	7 Utilities
B	NR	NR	BBB	7 Utilities
			NR	Utilities
			NR	3 Utilities
			NR	Utilities
			NR	3 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR	NR	CCC	BBB	10 Financials
NR	NR	BB	BBB	9 Financials
NR	NR	B	BBB	10 Financials
NR	NR	BB	BBB	9 Financials

Europe	United Kingdom	A	BBB				
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	Thin	CcyGrp	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Thin	DocAdj	Thin
Asia	Japan	A	AA	Thin	Thin	Entity Tier	Thin
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	CcyGrp	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp

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NHPJPYMR	31-Jul-08 NHP
NHPNZDMR	31-Jul-08 NHP
NHPUSDCR	31-Jul-08 NHP
NHPUSDMM	31-Jul-08 NHP
NHPUSDMR	31-Jul-08 NHP
NHPUSDXR	31-Jul-08 NHP
NHYAUDCR	31-Jul-08 NHY
NHYAUDMM	31-Jul-08 NHY
NHYCHFCR	31-Jul-08 NHY
NHYCHFMM	31-Jul-08 NHY
NHYEURCR	31-Jul-08 NHY
NHYEURMM	31-Jul-08 NHY
NHYEURMR	31-Jul-08 NHY
NHYEURXR	31-Jul-08 NHY
NHYGBPCR	31-Jul-08 NHY
NHYGBPMM	31-Jul-08 NHY
NHYJPYMM	31-Jul-08 NHY
NHYNOKMM	31-Jul-08 NHY
NHYUSDCR	31-Jul-08 NHY
NHYUSDMM	31-Jul-08 NHY
NHYUSDMR	31-Jul-08 NHY
NIAUDMR	31-Jul-08 NI
NIEURCR	31-Jul-08 NI
NIEURMM	31-Jul-08 NI
NIEURMR	31-Jul-08 NI
NIJPYMR	31-Jul-08 NI
NIUSDCR	31-Jul-08 NI
NIUSDMM	31-Jul-08 NI
NIUSDMR	31-Jul-08 NI
NIUSDXR	31-Jul-08 NI
NI-ColEnergyGrpEURMM	31-Jul-08 NI-ColEnergyGrp
NI-ColEnergyGrpEURMR	31-Jul-08 NI-ColEnergyGrp
NI-ColEnergyGrpUSDCR	31-Jul-08 NI-ColEnergyGrp
NI-ColEnergyGrpUSDMM	31-Jul-08 NI-ColEnergyGrp
NI-ColEnergyGrpUSDMR	31-Jul-08 NI-ColEnergyGrp
NI-FinCorpAUDMR	31-Jul-08 NI-FinCorp
NI-FinCorpCHFMR	31-Jul-08 NI-FinCorp
NI-FinCorpEURCR	31-Jul-08 NI-FinCorp
NI-FinCorpEURMM	31-Jul-08 NI-FinCorp
NI-FinCorpEURMR	31-Jul-08 NI-FinCorp
NI-FinCorpEURXR	31-Jul-08 NI-FinCorp
NI-FinCorpHKDMR	31-Jul-08 NI-FinCorp
NI-FinCorpJPYMM	31-Jul-08 NI-FinCorp
NI-FinCorpJPYMR	31-Jul-08 NI-FinCorp
NI-FinCorpUSDCR	31-Jul-08 NI-FinCorp
NI-FinCorpUSDMM	31-Jul-08 NI-FinCorp
NI-FinCorpUSDMR	31-Jul-08 NI-FinCorp
NI-FinCorpUSDXR	31-Jul-08 NI-FinCorp
NIBAUDCR	31-Jul-08 NIB
NIBCADCR	31-Jul-08 NIB
NIBEURCR	31-Jul-08 NIB
NIBEURMM	31-Jul-08 NIB
NIBGBPCR	31-Jul-08 NIB
NIBHKDCR	31-Jul-08 NIB
NIBMXNCR	31-Jul-08 NIB
NIBNZDCR	31-Jul-08 NIB
NIBUSDCR	31-Jul-08 NIB
NIBUSDMM	31-Jul-08 NIB
NIBUSDMR	31-Jul-08 NIB
NIBBNKAUDCR	31-Jul-08 NIBBNK
NIBBNKAUDMM	31-Jul-08 NIBBNK
NIBBNKCADCR	31-Jul-08 NIBBNK
NIBBNKCADMM	31-Jul-08 NIBBNK
NIBBNKCHFMM	31-Jul-08 NIBBNK
NIBBNKEURCR	31-Jul-08 NIBBNK
NIBBNKEURMM	31-Jul-08 NIBBNK
NIBBNKEURMR	31-Jul-08 NIBBNK
NIBBNKGBPCR	31-Jul-08 NIBBNK
NIBBNKGBPMM	31-Jul-08 NIBBNK
NIBBNKGBPMR	31-Jul-08 NIBBNK
NIBBNKJPYMM	31-Jul-08 NIBBNK
NIBBNKUSDCR	31-Jul-08 NIBBNK
NIBBNKUSDMM	31-Jul-08 NIBBNK
NIBBNKUSDMR	31-Jul-08 NIBBNK

NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	JPY
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	NZD
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	USD
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	USD
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	USD
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	USD
NORSK HYDRO ASA	RX7226	SNRFOR	AUD
NORSK HYDRO ASA	RX7226	SNRFOR	AUD
NORSK HYDRO ASA	RX7226	SNRFOR	CHF
NORSK HYDRO ASA	RX7226	SNRFOR	CHF
NORSK HYDRO ASA	RX7226	SNRFOR	EUR
NORSK HYDRO ASA	RX7226	SNRFOR	EUR
NORSK HYDRO ASA	RX7226	SNRFOR	EUR
NORSK HYDRO ASA	RX7226	SNRFOR	EUR
NORSK HYDRO ASA	RX7226	SNRFOR	GBP
NORSK HYDRO ASA	RX7226	SNRFOR	GBP
NORSK HYDRO ASA	RX7226	SNRFOR	JPY
NORSK HYDRO ASA	RX7226	SNRFOR	NOK
NORSK HYDRO ASA	RX7226	SNRFOR	USD
NORSK HYDRO ASA	RX7226	SNRFOR	USD
NORSK HYDRO ASA	RX7226	SNRFOR	USD
NiSource Inc	6B9BAS	SNRFOR	AUD
NiSource Inc	6B9BAS	SNRFOR	EUR
NiSource Inc	6B9BAS	SNRFOR	EUR
NiSource Inc	6B9BAS	SNRFOR	EUR
NiSource Inc	6B9BAS	SNRFOR	JPY
NiSource Inc	6B9BAS	SNRFOR	USD
NiSource Inc	6B9BAS	SNRFOR	USD
NiSource Inc	6B9BAS	SNRFOR	USD
NiSource Inc	6B9BAS	SNRFOR	USD
Columbia Engy Gp	1AGDAC	SNRFOR	EUR
Columbia Engy Gp	1AGDAC	SNRFOR	EUR
Columbia Engy Gp	1AGDAC	SNRFOR	USD
Columbia Engy Gp	1AGDAC	SNRFOR	USD
Columbia Engy Gp	1AGDAC	SNRFOR	USD
NiSource Fin Corp	6B9BAT	SNRFOR	AUD
NiSource Fin Corp	6B9BAT	SNRFOR	CHF
NiSource Fin Corp	6B9BAT	SNRFOR	EUR
NiSource Fin Corp	6B9BAT	SNRFOR	EUR
NiSource Fin Corp	6B9BAT	SNRFOR	EUR
NiSource Fin Corp	6B9BAT	SNRFOR	EUR
NiSource Fin Corp	6B9BAT	SNRFOR	HKD
NiSource Fin Corp	6B9BAT	SNRFOR	JPY
NiSource Fin Corp	6B9BAT	SNRFOR	JPY
NiSource Fin Corp	6B9BAT	SNRFOR	USD
NiSource Fin Corp	6B9BAT	SNRFOR	USD
NiSource Fin Corp	6B9BAT	SNRFOR	USD
NiSource Fin Corp	6B9BAT	SNRFOR	USD
Nordic Invt Bk	6BAB8T	SNRFOR	AUD
Nordic Invt Bk	6BAB8T	SNRFOR	CAD
Nordic Invt Bk	6BAB8T	SNRFOR	EUR
Nordic Invt Bk	6BAB8T	SNRFOR	EUR
Nordic Invt Bk	6BAB8T	SNRFOR	GBP
Nordic Invt Bk	6BAB8T	SNRFOR	HKD
Nordic Invt Bk	6BAB8T	SNRFOR	MXN
Nordic Invt Bk	6BAB8T	SNRFOR	NZD
Nordic Invt Bk	6BAB8T	SNRFOR	USD
Nordic Invt Bk	6BAB8T	SNRFOR	USD
Nordic Invt Bk	6BAB8T	SNRFOR	USD
NIBC Bk NV	NT935F	SNRFOR	AUD
NIBC Bk NV	NT935F	SNRFOR	AUD
NIBC Bk NV	NT935F	SNRFOR	CAD
NIBC Bk NV	NT935F	SNRFOR	CAD
NIBC Bk NV	NT935F	SNRFOR	CHF
NIBC Bk NV	NT935F	SNRFOR	EUR
NIBC Bk NV	NT935F	SNRFOR	EUR
NIBC Bk NV	NT935F	SNRFOR	EUR
NIBC Bk NV	NT935F	SNRFOR	GBP
NIBC Bk NV	NT935F	SNRFOR	GBP
NIBC Bk NV	NT935F	SNRFOR	GBP
NIBC Bk NV	NT935F	SNRFOR	JPY
NIBC Bk NV	NT935F	SNRFOR	USD
NIBC Bk NV	NT935F	SNRFOR	USD
NIBC Bk NV	NT935F	SNRFOR	USD

MR	Composite	0.014742776	0.014790792	0.016420195	0.01922	0.018505105	0.021684308
MR	Composite	1.47%	1.48%	1.64%	1.92%	1.85%	2.12%
CR	Composite	1.55%	1.56%	1.73%	2.02%	1.95%	2.27%
MM	Composite	0.014897963	0.014946484	0.016593039	0.019422316	0.018699895	0.021436977
MR	Composite	1.47%	1.48%	1.64%	1.92%	1.85%	2.12%
XR	Composite						
CR	Composite	0.00151766	0.001643346	0.002108667	0.002563111	0.002758	0.003278333
MM	Composite	0.15%	0.16%	0.21%	0.26%	0.28%	0.33%
CR	Composite	0.15%	0.17%	0.21%	0.27%	0.28%	0.33%
MM	Composite	0.15%	0.16%	0.21%	0.26%	0.28%	0.33%
CR	Composite	0.15%	0.17%	0.21%	0.27%	0.28%	0.33%
MM	Composite	0.15%	0.16%	0.21%	0.26%	0.28%	0.33%
MR	Composite	0.00151766	0.001625932	0.002108667	0.002524097	0.002758	0.003278333
XR	Composite	0.15%	0.16%	0.21%	0.24%	0.28%	0.33%
CR	Composite	0.15%	0.17%	0.21%	0.27%	0.28%	0.33%
MM	Composite	0.15%	0.16%	0.21%	0.26%	0.28%	0.33%
MM	Composite	0.15%	0.16%	0.21%	0.26%	0.28%	0.33%
MM	Composite	0.15%	0.16%	0.21%	0.26%	0.28%	0.33%
CR	Composite	0.15%	0.17%	0.21%	0.27%	0.28%	0.33%
MM	Composite	0.15%	0.16%	0.21%	0.26%	0.28%	0.33%
MR	Composite						
MR	Composite	0.78%	0.57%	0.98%	1.06%	1.33%	1.48%
CR	Composite	0.78%	0.60%	1.10%	1.12%	1.40%	1.56%
MM	Composite						
MR	Composite	0.00775	0.005659713	0.010433333	0.010621048	0.013320767	0.014802857
MR	Composite	0.78%	0.57%	0.98%	1.06%	1.33%	1.48%
CR	Composite	0.78%	0.60%	1.10%	1.12%	1.40%	1.56%
MM	Composite						
MR	Composite	0.78%	0.57%	1.04%	1.06%	1.33%	1.48%
XR	Composite	0.78%	0.55%	1.00%	1.02%	1.28%	1.43%
MM	Composite						
MR	Composite						
CR	Composite	0.34%	0.34%	0.37%	0.40%	0.43%	0.42%
MM	Composite						
MR	Composite	0.34%	0.34%	0.37%	0.40%	0.43%	0.42%
MR	Composite	0.006574103	0.0074216	0.01006079	0.011992451	0.013682636	0.014903926
MR	Composite	0.66%	0.74%	1.02%	1.18%	1.38%	1.49%
CR	Composite						
MM	Composite						
MR	Composite	0.66%	0.74%	1.02%	1.18%	1.38%	1.49%
XR	Composite						
MR	Composite	0.66%	0.74%	1.02%	1.18%	1.38%	1.49%
MM	Composite	0.66%	0.74%	1.02%	1.19%	1.38%	1.49%
MR	Composite	0.66%	0.74%	1.02%	1.19%	1.38%	1.49%
CR	Composite	0.69%	0.79%	1.08%	1.26%	1.46%	1.58%
MM	Composite						
MR	Composite	0.66%	0.74%	1.02%	1.18%	1.38%	1.49%
XR	Composite	0.006336449	0.007204637	0.009845232	0.011830167	0.01358046	0.014708667
CR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite						
CR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.051291865	0.04841986	0.046025365	0.04698	0.0434751	0.045013
MM	Composite	5.13%	4.84%	4.60%	4.70%	4.35%	4.50%
CR	Composite	5.29%	5.04%	4.77%	4.89%	4.51%	4.69%
MM	Composite	5.06%	4.84%	4.58%	4.70%	4.33%	4.50%
MM	Composite	0.050553795	0.04841986	0.045765188	0.04698	0.043265344	0.045013
CR	Composite	5.29%	5.04%	4.77%	4.89%	4.51%	4.69%
MM	Composite	0.050553795	0.04841986	0.045765188	0.04698	0.043265344	0.045013
MR	Composite						
CR	Composite	5.29%	5.04%	4.77%	4.89%	4.51%	4.69%
MM	Composite	5.06%	4.84%	4.58%	4.70%	4.33%	4.50%
MR	Composite						
MM	Composite						
CR	Composite	5.29%	5.04%	4.77%	4.89%	4.51%	4.69%
MM	Composite	5.06%	4.84%	4.58%	4.70%	4.33%	4.50%
MR	Composite						

1.92%	0.01852325	0.019417067	0.019475	0.019333333	0.4 B	B
1.92%	1.79%	1.94%	1.95%	1.93%	0.4 BBB	BBB
2.02%	1.92%	1.94%	1.95%	2.04%	0.4 BB	BB
1.94%	0.018086063	0.019417067	0.019475	0.019536842	0.4 BB	BB
1.92%	1.79%	1.94%	1.95%	1.93%	0.4 BBB	BBB
					0.4	
0.37%	0.004236667	0.005113682	0.005113682	0.005113682	0.4 NR	B
0.37%	0.42%	0.51%	0.51%	0.51%	0.4 NR	B
0.38%	0.42%	0.51%	0.51%	0.51%	0.4 NR	BB
0.37%	0.42%	0.51%	0.51%	0.51%	0.4 NR	BBB
0.38%	0.42%	0.51%	0.51%	0.51%	0.4 NR	BB
0.37%	0.42%	0.51%	0.51%	0.51%	0.4 NR	BBB
0.36%	0.004236667	0.005113682	0.005113682	0.005113682	0.4 NR	BB
0.35%	0.42%	0.51%	0.51%	0.51%	0.4 NR	BB
0.38%	0.42%	0.51%	0.51%	0.51%	0.4 NR	BB
0.37%	0.42%	0.51%	0.51%	0.51%	0.4 NR	BBB
0.37%	0.42%	0.51%	0.51%	0.51%	0.4 NR	B
0.37%	0.42%	0.51%	0.51%	0.51%	0.4 NR	BBB
0.38%	0.42%	0.51%	0.51%	0.51%	0.4 NR	BB
0.37%	0.42%	0.51%	0.51%	0.51%	0.4 NR	BBB
					0.4	
1.55%	1.64%	1.71%	1.85%	1.98%	0.4 NR	B
1.64%	1.73%	1.80%	1.85%	1.98%	0.4 NR	BB
					0.4	
1.55%	0.016446143	0.017133701	0.018479875	0.01983445	0.4 NR	BBB
1.55%	1.64%	1.71%	1.85%	1.98%	0.4 NR	B
1.64%	1.73%	1.80%	1.85%	1.98%	0.4 NR	BB
					0.4	
1.55%	1.64%	1.71%	1.85%	1.98%	0.4 NR	BBB
1.50%	1.58%	1.65%	1.85%	1.98%	0.4 NR	BB
					0.4	
					0.4	
0.53%	0.53%	0.53%	0.53%	0.53%	0.4	NR
					0.4	
0.53%	0.53%	0.53%	0.53%	0.53%	0.4	NR
1.58%	0.016499483	0.017452306	0.017493347	0.018397744	0.4 A	BB
1.54%	1.63%	1.75%	1.75%	1.85%	0.4 A	A
					0.4	
					0.4	
1.54%	1.63%	1.75%	1.75%	1.85%	0.4 A	A
					0.4	
0.015419122	1.63%	1.75%	1.75%	1.85%	0.4 A	A
0.015621447	1.64%	1.75%	1.75%	1.84%	0.4 BB	BB
0.015621447	1.64%	1.75%	1.75%	1.84%	0.4 BB	BB
0.016403837	1.72%	1.84%	1.84%	1.95%	0.4 BBB	BBB
					0.4	
0.015419122	1.63%	1.75%	1.75%	1.85%	0.4 A	A
0.015371767	0.015743552	0.016809327	0.016848856	0.017856899	0.4 BBB	BBB
					0.350000006	
					0.350000006	
					0.350000006	
					0.350000006	
					0.350000006	
					0.350000006	
					0.350000006	
					0.350000006	
					0.350000006	
					0.350000006	
4.10%	0.037312867	0.033712864	0.027506667	0.02941643	0.4 BB	BB
4.10%	3.73%	3.37%	2.75%	2.94%	0.4 BB	BB
4.27%	3.87%	3.49%	2.87%	3.06%	0.4 BBB	BBB
4.10%	3.73%	3.33%	2.75%	2.94%	0.4 A	A
4.10%	0.037289	0.033311079	0.027506667	0.02941643	0.4 A	A
4.27%	3.87%	3.49%	2.87%	3.06%	0.4 BBB	BBB
4.10%	0.037289	0.033311079	0.027506667	0.02941643	0.4 A	A
					0.4	
4.27%	3.87%	3.49%	2.87%	3.06%	0.4 BBB	BBB
4.10%	3.73%	3.33%	2.75%	2.94%	0.4 A	A
					0.4	
					0.4	
4.27%	3.87%	3.49%	2.87%	3.06%	0.4 BBB	BBB
4.10%	3.73%	3.33%	2.75%	2.94%	0.4 A	A
					0.4	

CCC	B	CCC	CCC	BBB	B
BB	BBB	BB	BBB	AA	BB
B	BB	B	BB	A	BB
B	BB	B	BB	A	BB
BB	BBB	BB	BBB	AA	BB
NR	BB	NR	NR	B	NR
NR	BB	NR	NR	B	NR
NR	BBB	NR	NR	BB	NR
NR	A	NR	NR	BBB	NR
NR	BBB	NR	NR	BB	NR
NR	A	NR	NR	BBB	NR
NR	BBB	NR	NR	BB	NR
NR	BBB	NR	NR	BB	NR
NR	BBB	NR	NR	BB	NR
NR	A	NR	NR	BBB	NR
NR	BB	NR	NR	B	NR
NR	A	NR	NR	BBB	NR
NR	BBB	NR	NR	BB	NR
NR	A	NR	NR	BBB	NR
CCC	BB	B	B	B	B
B	BBB	BB	BB	BB	BB
BB	A	BBB	BBB	BBB	BBB
CCC	BB	B	B	B	B
B	BBB	BB	BB	BB	BB
BB	A	BBB	BBB	BBB	BBB
B	BBB	BB	BB	BB	BB
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
A	A	A	BBB	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

B	BB	B	CCC	CCC	CCC
B	BB	B	CCC	CCC	CCC
BB	BBB	BB	B	B	B
BBB	A	BBB	BB	BB	BB
BBB	A	BBB	BB	BB	BB
BB	BBB	BB	B	B	B
BBB	A	BBB	BB	BB	BB
BB	BBB	BB	B	B	B
BBB	A	BBB	BB	BB	BB
BB	BBB	BB	B	B	B
BBB	A	BBB	BB	BB	BB

NR	NR	CCC	BBB	10 Financials
NR	NR	BB	BBB	9 Financials
NR	NR	B	BBB	10 Financials
NR	NR	B	BBB	10 Financials
NR	NR	BB	BBB	9 Financials
			NR	Financials
NR			NR	2 Oil & Gas
NR			NR	2 Oil & Gas
NR			NR	2 Oil & Gas
NR			NR	2 Oil & Gas
NR			NR	2 Oil & Gas
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NR			NR	2 Oil & Gas
CCC	NR	NR	BB	7 Utilities
B	NR	NR	BB	7 Utilities
			NR	Utilities
BB	NR	NR	BB	7 Utilities
CCC	NR	NR	BB	7 Utilities
B	NR	NR	BB	7 Utilities
			NR	Utilities
BB	NR	NR	BB	7 Utilities
B	NR	NR	BB	7 Utilities
			NR	Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
BB	BB	BB	A	9 Oil & Gas
A	A	A	AA	8 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
A	A	A	AA	8 Oil & Gas
			NR	Oil & Gas
A	A	A	AA	8 Oil & Gas
BB	BB	BB	AA	9 Oil & Gas
BB	BB	BB	AA	9 Oil & Gas
BBB	BBB	BBB	AA	9 Oil & Gas
			NR	Oil & Gas
A	A	A	AA	8 Oil & Gas
BBB	BBB	BBB	A	3 Oil & Gas
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
BB	CCC	B	BBB	4 Financials
BB	CCC	B	BBB	4 Financials
BBB	B	BB	BBB	4 Financials
A	BB	BBB	BBB	4 Financials
A	BB	BBB	BBB	4 Financials
BBB	B	BB	BBB	4 Financials
A	BB	BBB	BBB	4 Financials
			NR	Financials
BBB	B	BB	BBB	4 Financials
A	BB	BBB	BBB	4 Financials
			NR	Financials
			NR	Financials
BBB	B	BB	BBB	4 Financials
A	BB	BBB	BBB	4 Financials
			NR	Financials

N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
Europe	Norway	BBB	AA	Thin	Entity Tier	Thin	Entity Tier
Europe	Norway	BBB	AA	Thin	Entity Tier	Thin	Entity Tier
Europe	Norway	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Norway	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	Norway	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Norway	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	Norway	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Norway	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Norway	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Norway	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	Norway	BBB	AA	Thin	Entity Tier	Thin	Entity Tier
Europe	Norway	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	Norway	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Norway	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	Norway	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA	CcyGrp	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Supra	Supra National	AAA	AA				
Europe	Netherlands	A	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	CCC				
Europe	Netherlands	A	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	CCC				
Europe	Netherlands	A	CCC				
Europe	Netherlands	A	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	CCC				

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NIBBNKEURCR	31-Jul-08 NIBBNK
NIBBNKEURMM	31-Jul-08 NIBBNK
NIBBNKUSDCR	31-Jul-08 NIBBNK
NIBBNKUSDMM	31-Jul-08 NIBBNK
NIBBNKUSDMR	31-Jul-08 NIBBNK
NICHIREURCR	31-Jul-08 NICHIR
NICHIREURMM	31-Jul-08 NICHIR
NICHIRJPYCR	31-Jul-08 NICHIR
NICHIRJPYXR	31-Jul-08 NICHIR
NICHIRUSDCR	31-Jul-08 NICHIR
NICHIRUSDMM	31-Jul-08 NICHIR
NIECOEURMM	31-Jul-08 NIECO
NIECOEURXR	31-Jul-08 NIECO
NIECOUSDMR	31-Jul-08 NIECO
NIECOUSDXR	31-Jul-08 NIECO
NIECOAUDCR	31-Jul-08 NIECO
NIECOAUDMM	31-Jul-08 NIECO
NIECOCHFCR	31-Jul-08 NIECO
NIECOCHFMM	31-Jul-08 NIECO
NIECOEURCR	31-Jul-08 NIECO
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NIECOEURXR	31-Jul-08 NIECO
NIECOGBPCR	31-Jul-08 NIECO
NIECOGBPMM	31-Jul-08 NIECO
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NIECOHKDMM	31-Jul-08 NIECO
NIECOJPYCR	31-Jul-08 NIECO
NIECOJPYMM	31-Jul-08 NIECO
NIECOSEKMM	31-Jul-08 NIECO
NIECOSGDMM	31-Jul-08 NIECO
NIECOTWDMM	31-Jul-08 NIECO
NIECOUSDCR	31-Jul-08 NIECO
NIECOUSDMM	31-Jul-08 NIECO
NIECOUSDMR	31-Jul-08 NIECO
NIECOUSDXR	31-Jul-08 NIECO
NIECOAUDCR	31-Jul-08 NIECO
NIECOEURCR	31-Jul-08 NIECO
NIECOEURMM	31-Jul-08 NIECO
NIECOUSDCR	31-Jul-08 NIECO
NIECOUSDMM	31-Jul-08 NIECO
NIECOUSDMR	31-Jul-08 NIECO
NIELSNEURMM	31-Jul-08 NIELSN
NIELSNEURXR	31-Jul-08 NIELSN
NIELSNUSDMM	31-Jul-08 NIELSN
NIELSNUSDXR	31-Jul-08 NIELSN
NIFCOJPYCR	31-Jul-08 NIFCO
NIFCOJPYMR	31-Jul-08 NIFCO
NIFCOJPYXR	31-Jul-08 NIFCO
NIIGJPYCR	31-Jul-08 NIIG
NIIGJPYMM	31-Jul-08 NIIG
NIIGJPYMR	31-Jul-08 NIIG
NIKKO-SecsEURCR	31-Jul-08 NIKKO-Secs
NIKKO-SecsJPYCR	31-Jul-08 NIKKO-Secs
NIKKO-SecsJPYMR	31-Jul-08 NIKKO-Secs
NIKKO-SecsJPYXR	31-Jul-08 NIKKO-Secs
NIKKO-SecsUSDCR	31-Jul-08 NIKKO-Secs
NIKKO-SecsUSDMR	31-Jul-08 NIKKO-Secs
NIKONEURCR	31-Jul-08 NIKON
NIKONEURMR	31-Jul-08 NIKON
NIKONJPYCR	31-Jul-08 NIKON
NIKONJPYMR	31-Jul-08 NIKON
NIKONJPYXR	31-Jul-08 NIKON
NIKONUSDCR	31-Jul-08 NIKON
NIKONUSDMR	31-Jul-08 NIKON
NIPDESAUDCR	31-Jul-08 NIPDES
NIPDESEURCR	31-Jul-08 NIPDES
NIPDESEURMM	31-Jul-08 NIPDES
NIPDESJPYCR	31-Jul-08 NIPDES
NIPDESJPYMR	31-Jul-08 NIPDES
NIPDESJPYXR	31-Jul-08 NIPDES
NIPDESSGDCR	31-Jul-08 NIPDES
NIPDESUSDCR	31-Jul-08 NIPDES
NIPDESUSDMR	31-Jul-08 NIPDES

NIBC Bk NV	NT935F	SUBLT2	EUR
NIBC Bk NV	NT935F	SUBLT2	EUR
NIBC Bk NV	NT935F	SUBLT2	USD
NIBC Bk NV	NT935F	SUBLT2	USD
NIBC Bk NV	NT935F	SUBLT2	USD
Nichirei Corp	JNDGDA	SNRFOR	EUR
Nichirei Corp	JNDGDA	SNRFOR	EUR
Nichirei Corp	JNDGDA	SNRFOR	JPY
Nichirei Corp	JNDGDA	SNRFOR	JPY
Nichirei Corp	JNDGDA	SNRFOR	USD
Nichirei Corp	JNDGDA	SNRFOR	USD
Nielsen Co	NT952F	SECDOM	EUR
Nielsen Co	NT952F	SECDOM	EUR
Nielsen Co	NT952F	SECDOM	USD
Nielsen Co	NT952F	SECDOM	USD
Nielsen Co	NT952F	SNRFOR	AUD
Nielsen Co	NT952F	SNRFOR	AUD
Nielsen Co	NT952F	SNRFOR	CHF
Nielsen Co	NT952F	SNRFOR	CHF
Nielsen Co	NT952F	SNRFOR	EUR
Nielsen Co	NT952F	SNRFOR	EUR
Nielsen Co	NT952F	SNRFOR	EUR
Nielsen Co	NT952F	SNRFOR	EUR
Nielsen Co	NT952F	SNRFOR	GBP
Nielsen Co	NT952F	SNRFOR	GBP
Nielsen Co	NT952F	SNRFOR	GBP
Nielsen Co	NT952F	SNRFOR	HKD
Nielsen Co	NT952F	SNRFOR	JPY
Nielsen Co	NT952F	SNRFOR	JPY
Nielsen Co	NT952F	SNRFOR	SEK
Nielsen Co	NT952F	SNRFOR	SGD
Nielsen Co	NT952F	SNRFOR	TWD
Nielsen Co	NT952F	SNRFOR	USD
Nielsen Co	NT952F	SNRFOR	USD
Nielsen Co	NT952F	SNRFOR	USD
Nielsen Co	NT952F	SNRFOR	USD
Nielsen Co	NT952F	SUBLT2	AUD
Nielsen Co	NT952F	SUBLT2	EUR
Nielsen Co	NT952F	SUBLT2	EUR
Nielsen Co	NT952F	SUBLT2	USD
Nielsen Co	NT952F	SUBLT2	USD
Nielsen Co	NT952F	SUBLT2	USD
Nielsen Finl Group Inc	6B949P	SNRFOR	EUR
Nielsen Finl Group Inc	6B949P	SNRFOR	EUR
Nielsen Finl Group Inc	6B949P	SNRFOR	USD
Nielsen Finl Group Inc	6B949P	SNRFOR	USD
Nifco Inc	JO5024	SNRFOR	JPY
Nifco Inc	JO5024	SNRFOR	JPY
Nifco Inc	JO5024	SNRFOR	JPY
Niigata Prefecture	JP9CHG	SNRFOR	JPY
Niigata Prefecture	JP9CHG	SNRFOR	JPY
Niigata Prefecture	JP9CHG	SNRFOR	JPY
Nikko Cordial Secs Inc	JO6695	SNRFOR	EUR
Nikko Cordial Secs Inc	JO6695	SNRFOR	JPY
Nikko Cordial Secs Inc	JO6695	SNRFOR	JPY
Nikko Cordial Secs Inc	JO6695	SNRFOR	JPY
Nikko Cordial Secs Inc	JO6695	SNRFOR	USD
Nikko Cordial Secs Inc	JO6695	SNRFOR	USD
Nikon Corp	6B9522	SNRFOR	EUR
Nikon Corp	6B9522	SNRFOR	EUR
Nikon Corp	6B9522	SNRFOR	JPY
Nikon Corp	6B9522	SNRFOR	JPY
Nikon Corp	6B9522	SNRFOR	JPY
Nikon Corp	6B9522	SNRFOR	USD
Nikon Corp	6B9522	SNRFOR	USD
DENSO Corp	JK327C	SNRFOR	AUD
DENSO Corp	JK327C	SNRFOR	EUR
DENSO Corp	JK327C	SNRFOR	EUR
DENSO Corp	JK327C	SNRFOR	JPY
DENSO Corp	JK327C	SNRFOR	JPY
DENSO Corp	JK327C	SNRFOR	JPY
DENSO Corp	JK327C	SNRFOR	SGD
DENSO Corp	JK327C	SNRFOR	USD
DENSO Corp	JK327C	SNRFOR	USD

CR	Composite	12.48%	12.48%	12.48%	12.48%	9.74%	9.74%
MM	Composite	0.1247875	0.1247875	0.1247875	0.1247875	0.09736625	0.09736625
CR	Composite						
MM	Composite						
MR	Composite	12.48%	12.48%	12.48%	12.48%	9.74%	9.74%
CR	Composite						
MM	Composite						
CR	Composite	0.12%	0.16%	0.18%	0.21%	0.23%	0.27%
XR	Composite	0.12%	0.12%	0.15%	0.17%	0.18%	0.21%
CR	Composite						
MM	Composite						
MM	Composite	1.49%	1.49%	2.15%	2.96%	3.34%	3.50%
XR	Composite	1.42%	1.42%	2.05%	2.96%	3.18%	3.50%
MR	Composite						
XR	Composite	1.42%	1.42%	2.05%	2.96%	3.18%	3.50%
CR	Composite	2.22%	2.77%	3.72%	4.89%	5.33%	5.77%
MM	Composite	2.22%	2.65%	3.55%	4.67%	5.09%	5.54%
CR	Composite	0.023024063	0.028237934	0.038268811	0.049360851	0.053885638	0.058852917
MM	Composite	2.20%	2.69%	3.64%	4.69%	5.12%	5.57%
CR	Composite	0.023024063	0.028237934	0.038268811	0.049360851	0.053885638	0.058852917
MM	Composite	2.20%	2.69%	3.64%	4.69%	5.12%	5.57%
MR	Composite	2.19%	2.68%	3.64%	4.66%	5.09%	5.52%
XR	Composite	2.11%	2.58%	3.50%	4.49%	4.91%	5.32%
CR	Composite	0.023024063	0.028237934	0.038268811	0.049360851	0.053885638	0.058852917
MM	Composite	2.20%	2.69%	3.64%	4.69%	5.12%	5.57%
MR	Composite						
MM	Composite	2.20%	2.69%	3.64%	4.69%	5.12%	5.57%
CR	Composite	2.22%	2.77%	3.73%	4.93%	5.37%	5.83%
MM	Composite	2.22%	2.65%	3.56%	4.71%	5.13%	5.60%
MM	Composite	2.20%	2.69%	3.64%	4.69%	5.12%	5.57%
MM	Composite	2.20%	2.69%	3.64%	4.69%	5.12%	5.57%
MM	Composite	2.20%	2.69%	3.64%	4.69%	5.12%	5.57%
CR	Composite	2.30%	2.82%	3.83%	4.94%	5.39%	5.89%
MM	Composite	2.20%	2.69%	3.64%	4.69%	5.12%	5.57%
MR	Composite	2.19%	2.68%	3.64%	4.66%	5.09%	5.52%
XR	Composite	2.11%	2.58%	3.50%	4.49%	4.91%	5.32%
CR	Composite						
CR	Composite	2.32%	2.70%	3.87%	4.83%	5.32%	5.78%
MM	Composite	0.02318503	0.027001699	0.0386713	0.048255381	0.053153998	0.055471844
CR	Composite	0.02318503	0.027001699	0.0386713	0.048255381	0.053153998	0.057783171
MM	Composite	2.32%	2.70%	3.87%	4.83%	5.32%	5.55%
MR	Composite	2.32%	2.70%	3.87%	4.83%	5.32%	5.49%
MM	Composite	0.035	0.035	0.035	0.035	0.035	0.035
XR	Composite						
MM	Composite						
XR	Composite	3.50%	3.50%	3.50%	3.50%	3.50%	3.50%
CR	Composite	0.08%	0.08%	0.27%	0.33%	0.38%	0.43%
MR	Composite						
XR	Composite	0.000828824	0.000828824	0.00275	0.003275	0.00375	0.00425
CR	Composite	0.11%	0.13%	0.15%	0.16%	0.20%	0.23%
MM	Composite	0.11%	0.13%	0.15%	0.16%	0.19%	0.22%
MR	Composite						
CR	Composite	0.69%	0.69%	0.81%	0.93%	0.99%	1.04%
CR	Composite	0.006874947	0.006874947	0.008139924	0.00938084	0.009885779	0.010487352
MR	Composite						
XR	Composite	0.69%	0.69%	0.81%	0.73%	0.99%	0.81%
CR	Composite	0.69%	0.69%	0.81%	0.93%	0.99%	1.04%
MR	Composite	0.69%	0.69%	0.81%	0.88%	0.94%	0.99%
CR	Composite	0.15%	0.20%	0.24%	0.28%	0.32%	0.35%
MR	Composite	0.001516333	0.001921533	0.002305967	0.002613796	0.003013302	0.003359122
CR	Composite	0.15%	0.18%	0.22%	0.26%	0.31%	0.34%
MR	Composite						
XR	Composite	0.11%	0.14%	0.16%	0.20%	0.24%	0.26%
CR	Composite	0.15%	0.20%	0.24%	0.28%	0.32%	0.35%
MR	Composite	0.15%	0.19%	0.23%	0.26%	0.30%	0.34%
CR	Composite	0.12%	0.18%	0.21%	0.23%	0.27%	0.29%
CR	Composite	0.12%	0.18%	0.21%	0.23%	0.27%	0.29%
MM	Composite	0.0011675	0.001807209	0.002105863	0.002251859	0.002687099	0.00292345
CR	Composite	0.0011675	0.001840089	0.002143943	0.002330206	0.002723439	0.002962422
MR	Composite						
XR	Composite	0.0011675	0.001473074	0.001715971	0.001865175	0.002143461	0.002333257
CR	Composite	0.12%	0.18%	0.21%	0.23%	0.27%	0.29%
CR	Composite	0.12%	0.18%	0.21%	0.23%	0.27%	0.29%
MR	Composite	0.0011675	0.001807209	0.002105863	0.002251859	0.002687099	0.00292345

9.74%	9.74%	9.74%	9.74%	9.74%	0.3		
0.09736625	0.09736625	0.09736625	0.09736625	0.09736625	0.3		
					0.3		
					0.3		
9.74%	9.74%	9.74%	9.74%	9.74%	0.3		
					0.294		
					0.294		
0.32%	0.42%	0.42%	0.42%	0.42%	0.35	NR	BBB
0.25%	0.42%	0.42%	0.42%	0.42%	0.294	NR	BB
					0.294		
					0.294		
3.70%	4.65%	4.65%	4.65%	4.65%	0.675		B
3.70%	4.65%	4.65%	4.65%	4.65%	0.675		B
					0.675		
3.70%	4.65%	4.65%	4.65%	4.65%	0.675		B
5.90%	6.04%	5.99%	5.99%	5.99%	0.4	BBB	BBB
5.67%	5.79%	5.99%	5.99%	5.99%	0.4	BBB	A
6.05%	0.062252977	0.062584014	0.061895747	0.061653415	0.4	A	A
5.70%	5.86%	5.94%	5.96%	5.95%	0.4	AA	AA
6.05%	0.062252977	0.062584014	0.061895747	0.061653415	0.4	A	A
5.70%	5.86%	5.94%	5.96%	5.95%	0.4	AA	AA
5.67%	5.82%	5.95%	5.88%	5.86%	0.4	A	A
5.46%	5.61%	5.73%	5.66%	5.64%	0.4	A	A
6.05%	0.062252977	0.062584014	0.061895747	0.061653415	0.4	A	A
5.70%	5.86%	5.94%	5.96%	5.95%	0.4	AA	AA
					0.4		
5.70%	5.86%	5.94%	5.96%	5.95%	0.4	AA	AA
5.96%	6.09%	5.99%	5.99%	5.99%	0.4	BBB	BBB
5.72%	5.85%	5.99%	5.99%	5.99%	0.4	BBB	A
5.70%	5.86%	5.94%	5.96%	5.95%	0.4	AA	AA
5.70%	5.86%	5.94%	5.96%	5.95%	0.4	AA	AA
5.70%	5.86%	5.94%	5.96%	5.95%	0.4	AA	AA
6.05%	6.23%	6.26%	6.19%	6.17%	0.4	A	A
5.70%	5.86%	5.94%	5.96%	5.95%	0.4	AA	AA
5.67%	5.82%	5.95%	5.88%	5.86%	0.4	A	A
5.46%	5.61%	5.73%	5.66%	5.64%	0.4	A	A
					0.350000007		
6.19%	6.31%	6.31%	6.31%	6.31%	0.350000007	NR	NR
5.94%	0.06315	0.06315	0.06315	0.06315	0.350000007	NR	NR
6.19%	0.06315	0.06315	0.06315	0.06315	0.350000007	NR	NR
5.94%	6.31%	6.31%	6.31%	6.31%	0.350000007	NR	NR
5.88%	6.31%	6.31%	6.31%	6.31%	0.350000007	NR	NR
0.035	0.035	0.035	0.035	0.035	0.4		
					0.4		
					0.4		
3.50%	3.50%	3.50%	3.50%	3.50%	0.4		
0.53%	0.66%	0.66%	0.66%	0.66%	0.25	NR	
					0.25		
0.53%	0.0066	0.0066	0.0066	0.0066	0.25	NR	
0.27%	0.34%	0.34%	0.34%	0.34%	0.185	NR	NR
0.27%	0.34%	0.34%	0.34%	0.34%	0.185	NR	NR
					0.185		
1.10%	1.17%	1.17%	1.17%	1.17%	0.424999994		NR
1.11%	0.011850302	0.011850302	0.011850302	0.011850302	0.424999994		NR
					0.424999994		
0.83%	0.89%	0.89%	0.89%	0.89%	0.424999994		NR
1.10%	1.17%	1.17%	1.17%	1.17%	0.424999994		NR
1.10%	1.17%	1.17%	1.17%	1.17%	0.424999994		NR
0.41%	0.49%	0.53%	0.59%	0.55%	0.33	BB	A
0.39%	0.004694583	0.005324567	0.00563445	0.005479267	0.332222223	BB	BBB
0.41%	0.48%	0.52%	0.57%	0.54%	0.306666667	A	AA
					0.332222223		
0.31%	0.36%	0.39%	0.42%	0.40%	0.332222223	BBB	A
0.41%	0.49%	0.53%	0.59%	0.55%	0.33	BB	A
0.39%	0.47%	0.53%	0.56%	0.55%	0.332222223	BB	BBB
0.34%	0.45%	0.45%	0.63%	0.63%	0.35	NR	CCC
0.34%	0.45%	0.45%	0.63%	0.63%	0.35	NR	CCC
0.34%	0.004535617	0.004535617	0.00625	0.00625	0.35	NR	CCC
0.34%	0.004535617	0.004535617	0.00625	0.00625	0.35	NR	BB
					0.35		
0.26%	0.004535617	0.004535617	0.00625	0.00625	0.35	NR	B
0.34%	0.45%	0.45%	0.63%	0.63%	0.35	NR	CCC
0.34%	0.45%	0.45%	0.63%	0.63%	0.35	NR	CCC
0.34%	0.004535617	0.004535617	0.00625	0.00625	0.35	NR	CCC

NR		NR			
NR		NR			
NR		NR			
BBB	BBB	A	BBB	BBB	NR
BB	BB	BBB	BB	BB	NR
B	NR	B	NR	NR	NR
B	NR	B	NR	NR	NR
B	NR	B	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
NR	NR	NR	B	B	NR
NR	NR	NR	B	B	NR
NR	NR	NR	B	B	NR
NR	NR	NR	B	B	NR
NR	NR	NR	B	B	NR
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	BB	BB	NR	NR
NR	A	A	A	BB	BB
NR	A	BB	A	A	A
NR	BBB	BB	BBB	BBB	BBB
NR	A	A	A	BB	BB
NR	BBB	BBB	BBB	BB	BB
A	AA	A	AA	AA	A
BBB	A	BBB	A	A	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
A	AA	A	AA	AA	A
BBB	A	BBB	A	A	BBB
BB	BB	BB	BB	CCC	NR
BB	BB	BB	BB	CCC	NR
BB	BB	BB	BB	CCC	NR
A	A	A	A	BB	NR
BBB	BBB	BBB	BBB	B	NR
BB	BB	BB	BB	CCC	NR
BB	BB	BB	BB	CCC	NR
BB	BB	BB	BB	CCC	NR

			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Consumer Goods
			NR		Consumer Goods
			BBB	4	Consumer Goods
			BBB	4	Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR		Consumer Services
			NR	2	Consumer Services
BB	BB	BB	A	3	Consumer Services
BB	BB	BB	A	3	Consumer Services
BBB	BBB	BBB	A	4	Consumer Services
A	A	A	AA	12	Consumer Services
BBB	BBB	BBB	A	4	Consumer Services
A	A	A	AA	12	Consumer Services
BBB	BBB	BBB	AA	12	Consumer Services
BBB	BBB	BBB	AA	12	Consumer Services
BBB	BBB	BBB	A	4	Consumer Services
A	A	A	AA	12	Consumer Services
			NR		Consumer Services
A	A	A	AA	12	Consumer Services
BB	BB	BB	A	3	Consumer Services
BB	BB	BB	A	3	Consumer Services
A	A	A	AA	12	Consumer Services
A	A	A	AA	12	Consumer Services
A	A	A	AA	12	Consumer Services
BBB	BBB	BBB	A	4	Consumer Services
A	A	A	AA	12	Consumer Services
BBB	BBB	BBB	AA	12	Consumer Services
BBB	BBB	BBB	AA	12	Consumer Services
			NR		Consumer Services
			NR	3	Consumer Services
			NR	3	Consumer Services
			NR	3	Consumer Services
			NR	3	Consumer Services
			NR	3	Consumer Services
			NR	2	
			NR		
			NR		
			NR	2	
			NR	2	Consumer Goods
			NR		Consumer Goods
			NR	2	Consumer Goods
			NR	3	Government
			NR	3	Government
			NR		Government
			A	3	Financials
			A	3	Financials
			NR		Financials
			BB	3	Financials
			A	3	Financials
			A	3	Financials
BB	A	BB	A	6	Consumer Goods
BB	BBB	BB	A	6	Consumer Goods
A	A	A	AA	10	Consumer Goods
			NR		Consumer Goods
BBB	BBB	BBB	AA	10	Consumer Goods
BB	A	BB	A	6	Consumer Goods
BB	BBB	BB	A	6	Consumer Goods
	NR		A	4	Consumer Goods
	NR		A	4	Consumer Goods
	NR		A	4	Consumer Goods
	NR		A	4	Consumer Goods
			NR		Consumer Goods
	NR		A	4	Consumer Goods
	NR		A	4	Consumer Goods
	NR		A	4	Consumer Goods
	NR		A	4	Consumer Goods

Europe	Netherlands	BBB	CCC			Thin	
Europe	Netherlands	BBB	CCC			Thin	
Europe	Netherlands	BBB	CCC				
Europe	Netherlands	BBB	CCC				
Europe	Netherlands	BBB	CCC			Thin	
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Europe	Netherlands	B	CCC		DocAdj	DocAdj	Thin
Europe	Netherlands	B	CCC		DocAdj	DocAdj	Thin
Europe	Netherlands	B	CCC				
Europe	Netherlands	B	CCC		DocAdj	DocAdj	Thin
Europe	Netherlands	B	CCC	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Netherlands	B	CCC	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC				
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Netherlands	B	CCC	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Netherlands	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	CCC				
Europe	Netherlands	BBB	CCC	Thin	Thin	Thin	Thin
Europe	Netherlands	BBB	CCC	Thin	Thin	Thin	Thin
Europe	Netherlands	BBB	CCC	Thin	Thin	Thin	Thin
Europe	Netherlands	BBB	CCC	Thin	Thin	Thin	Thin
Europe	Netherlands	BBB	CCC	Thin	Thin	Thin	Thin
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
Asia	Japan		AA	Thin		Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin		Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan	A	AA		Thin	Thin	CcyGrp
Asia	Japan	A	AA		Thin	Thin	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA		Thin	Thin	DocAdj
Asia	Japan	A	AA		Thin	Thin	CcyGrp
Asia	Japan	A	AA		Thin	Thin	DocAdj
Asia	Japan	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier

Thin						
Thin						
Thin						
CcyGrp	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	Thin			
DocAdj	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Entity Tier	Entity Tier			
Entity Tier	CcyGrp	CcyGrp	CcyGrp			
Entity Tier	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	Entity Tier	Entity Tier			
DocAdj	DocAdj	Entity Tier	Entity Tier			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Thin		Thin	
CcyGrp	CcyGrp	CcyGrp	Thin		Thin	
DocAdj	DocAdj	DocAdj	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Thin		Thin	
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NIPDESUSDXR	31-Jul-08 NIPDES
NIPEGLEURCR	31-Jul-08 NIPEGL
NIPEGLJPYCR	31-Jul-08 NIPEGL
NIPEGLJPYMR	31-Jul-08 NIPEGL
NIPEGLJPYXR	31-Jul-08 NIPEGL
NIPEGLUSDCR	31-Jul-08 NIPEGL
NIPEXPJPYCR	31-Jul-08 NIPEXP
NIPEXPJPYMR	31-Jul-08 NIPEXP
NIPEXPJPYXR	31-Jul-08 NIPEXP
NIPEXPUSDCR	31-Jul-08 NIPEXP
NIPFONJPYCR	31-Jul-08 NIPFON
NIPFONUSDCR	31-Jul-08 NIPFON
NIPKONJPYCR	31-Jul-08 NIPKON
NIPKONJPYXR	31-Jul-08 NIPKON
NIPLIFJPYCR	31-Jul-08 NIPLIF
NIPLIFJPYXR	31-Jul-08 NIPLIF
NIPLIFUSDCR	31-Jul-08 NIPLIF
NIPLIFJPYCR	31-Jul-08 NIPLIF
NIPLIFJPYXR	31-Jul-08 NIPLIF
NIPLIFUSDCR	31-Jul-08 NIPLIF
NIPMEAEURCR	31-Jul-08 NIPMEA
NIPMEAEURMM	31-Jul-08 NIPMEA
NIPMEAJPYCR	31-Jul-08 NIPMEA
NIPMEAJPYXR	31-Jul-08 NIPMEA
NIPMEAUSDCR	31-Jul-08 NIPMEA
NIPMEAUSDMR	31-Jul-08 NIPMEA
NIPOILEURCR	31-Jul-08 NIPOIL
NIPOILEURMR	31-Jul-08 NIPOIL
NIPOILGBPCR	31-Jul-08 NIPOIL
NIPOILJPYCR	31-Jul-08 NIPOIL
NIPOILJPYMR	31-Jul-08 NIPOIL
NIPOILJPYXR	31-Jul-08 NIPOIL
NIPOILUSDCR	31-Jul-08 NIPOIL
NIPOILUSDMM	31-Jul-08 NIPOIL
NIPOILUSDMR	31-Jul-08 NIPOIL
NIPOILUSDXR	31-Jul-08 NIPOIL
NIPPBKJPYCR	31-Jul-08 NIPPBK
NIPPBKJPYXR	31-Jul-08 NIPPBK
NIPPBKUSDCR	31-Jul-08 NIPPBK
NIPPBKUSDMR	31-Jul-08 NIPPBK
NIPPDSJPYCR	31-Jul-08 NIPPDS
NIPPDSJPYMR	31-Jul-08 NIPPDS
NIPPDSJPYXR	31-Jul-08 NIPPDS
NIPPDSUSDCR	31-Jul-08 NIPPDS
NIPPDSUSDMR	31-Jul-08 NIPPDS
NIPPFLJPYCR	31-Jul-08 NIPPFL
NIPPFLJPYXR	31-Jul-08 NIPPFL
NIPPLMJPYCR	31-Jul-08 NIPPLM
NIPPLMJPYXR	31-Jul-08 NIPPLM
NIPSEIJPYCR	31-Jul-08 NIPSEI
NIPSEIJPYMR	31-Jul-08 NIPSEI
NIPSEIJPYXR	31-Jul-08 NIPSEI
NIPSHGEURCR	31-Jul-08 NIPSHG
NIPSHGEURMM	31-Jul-08 NIPSHG
NIPSHGJPYCR	31-Jul-08 NIPSHG
NIPSHGJPYMR	31-Jul-08 NIPSHG
NIPSHGJPYXR	31-Jul-08 NIPSHG
NIPSHGUSDCR	31-Jul-08 NIPSHG
NIPSHGUSDMM	31-Jul-08 NIPSHG
NIPSHGUSDMR	31-Jul-08 NIPSHG
NIPSHG-PILKINGAUDMM	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGCHFCR	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGCHFMM	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGEURCR	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGEURMM	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGEURMR	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGEURXR	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGGBPCR	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGGBPMM	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGHKDMM	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGJPYCR	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGJPYMM	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGSGDMM	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGTWDCR	31-Jul-08 NIPSHG-PILKING

DENSO Corp	JK327C	SNRFOR	USD
Nippon Elec Glass Co Ltd	JO856B	SNRFOR	EUR
Nippon Elec Glass Co Ltd	JO856B	SNRFOR	JPY
Nippon Elec Glass Co Ltd	JO856B	SNRFOR	JPY
Nippon Elec Glass Co Ltd	JO856B	SNRFOR	JPY
Nippon Elec Glass Co Ltd	JO856B	SNRFOR	USD
Nippon Express Co Ltd	JO86AD	SNRFOR	JPY
Nippon Express Co Ltd	JO86AD	SNRFOR	JPY
Nippon Express Co Ltd	JO86AD	SNRFOR	JPY
Nippon Express Co Ltd	JO86AD	SNRFOR	USD
UMC Japan	992AG8	SNRFOR	JPY
UMC Japan	992AG8	SNRFOR	USD
Nippon Konpo Unyu Soko Co Ltd	JO99D8	SNRFOR	JPY
Nippon Konpo Unyu Soko Co Ltd	JO99D8	SNRFOR	JPY
Nippon Life Ins Co	JO9AEN	SNRFOR	JPY
Nippon Life Ins Co	JO9AEN	SNRFOR	JPY
Nippon Life Ins Co	JO9AEN	SNRFOR	USD
Nippon Life Ins Co	JO9AEN	SUBLT2	JPY
Nippon Life Ins Co	JO9AEN	SUBLT2	JPY
Nippon Life Ins Co	JO9AEN	SUBLT2	USD
Nippon Meat Packers Inc	JO9BC7	SNRFOR	EUR
Nippon Meat Packers Inc	JO9BC7	SNRFOR	EUR
Nippon Meat Packers Inc	JO9BC7	SNRFOR	JPY
Nippon Meat Packers Inc	JO9BC7	SNRFOR	JPY
Nippon Meat Packers Inc	JO9BC7	SNRFOR	USD
Nippon Meat Packers Inc	JO9BC7	SNRFOR	USD
Nippon Oil Corp	6B9A68	SNRFOR	EUR
Nippon Oil Corp	6B9A68	SNRFOR	EUR
Nippon Oil Corp	6B9A68	SNRFOR	GBP
Nippon Oil Corp	6B9A68	SNRFOR	JPY
Nippon Oil Corp	6B9A68	SNRFOR	JPY
Nippon Oil Corp	6B9A68	SNRFOR	JPY
Nippon Oil Corp	6B9A68	SNRFOR	USD
Nippon Oil Corp	6B9A68	SNRFOR	USD
Nippon Oil Corp	6B9A68	SNRFOR	USD
Nippon Oil Corp	6B9A68	SNRFOR	USD
Aozora Bk Ltd	JJ189M	SNRFOR	JPY
Aozora Bk Ltd	JJ189M	SNRFOR	JPY
Aozora Bk Ltd	JJ189M	SNRFOR	USD
Aozora Bk Ltd	JJ189M	SNRFOR	USD
Nidec Corp	JO500V	SNRFOR	JPY
Nidec Corp	JO500V	SNRFOR	JPY
Nidec Corp	JO500V	SNRFOR	JPY
Nidec Corp	JO500V	SNRFOR	USD
Nidec Corp	JO500V	SNRFOR	USD
Nippon Flour Mls Co Ltd	JO88EA	SNRFOR	JPY
Nippon Flour Mls Co Ltd	JO88EA	SNRFOR	JPY
Nippon Lt Metal Co Ltd	JO9B79	SNRFOR	JPY
Nippon Lt Metal Co Ltd	JO9B79	SNRFOR	JPY
NSK Ltd.	JOAA55	SNRFOR	JPY
NSK Ltd.	JOAA55	SNRFOR	JPY
NSK Ltd.	JOAA55	SNRFOR	JPY
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	EUR
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	EUR
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	JPY
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	JPY
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	JPY
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	USD
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	USD
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	USD
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	AUD
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	CHF
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	CHF
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	EUR
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	EUR
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	EUR
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	EUR
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	GBP
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	GBP
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	HKD
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	JPY
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	JPY
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	SGD
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	TWD

XR	Composite						
CR	Composite						
CR	Composite	0.15%	0.17%	0.20%	0.22%	0.27%	0.30%
MR	Composite						
XR	Composite	0.15%	0.17%	0.20%	0.22%	0.27%	0.30%
CR	Composite	0.15%	0.17%	0.20%	0.22%	0.27%	0.30%
CR	Composite	0.13%	0.14%	0.15%	0.18%	0.23%	0.25%
MR	Composite						
XR	Composite	0.001015865	0.001070625	0.001161557	0.001348823	0.001722	0.001852469
CR	Composite	0.13%	0.14%	0.16%	0.18%	0.23%	0.25%
CR	Composite						
CR	Composite						
CR	Composite	0.17%	0.15%	0.18%	0.22%	0.26%	0.36%
XR	Composite	0.17%	0.15%	0.18%	0.22%	0.26%	0.36%
CR	Composite	0.004706782	0.004706782	0.004706782	0.005676251	0.006395916	0.007304424
XR	Composite	0.47%	0.47%	0.47%	0.57%	0.64%	0.73%
CR	Composite	0.47%	0.47%	0.47%	0.57%	0.64%	0.73%
CR	Composite	0.43%	0.57%	0.79%	0.90%	1.01%	0.96%
XR	Composite	0.0042825	0.005696	0.007929864	0.00904058	0.01005481	0.009604969
CR	Composite	0.43%	0.57%	0.79%	0.90%	1.01%	0.96%
CR	Composite						
MM	Composite						
CR	Composite	0.12%	0.11%	0.11%	0.15%	0.22%	0.25%
XR	Composite	0.12%	0.11%	0.11%	0.15%	0.22%	0.25%
CR	Composite						
MR	Composite	0.001203981	0.001052455	0.001075	0.00145	0.002229097	0.002523157
CR	Composite	0.08%	0.13%	0.15%	0.17%	0.20%	0.25%
MR	Composite	0.000791667	0.001341606	0.001488765	0.001685665	0.001999161	0.002496262
CR	Composite	0.08%	0.13%	0.15%	0.17%	0.20%	0.25%
CR	Composite	0.09%	0%	0.16%	0.17%	0.21%	0.23%
MR	Composite						
XR	Composite	0.07%	0%	0.13%	0.15%	0.17%	0.20%
CR	Composite	0.000791667	0.001341606	0.001488765	0.001685665	0.001999161	0.002461858
MM	Composite	0.08%	0.13%	0.15%	0.17%	0.20%	0.25%
MR	Composite	0.08%	0.13%	0.15%	0.17%	0.20%	0.25%
XR	Composite						
CR	Composite	0.68%	0.43%	0.51%	0.74%	0.87%	0.94%
XR	Composite	0.68%	0.43%	0.51%	0.74%	0.87%	0.71%
CR	Composite	0.68%	0.43%	0.51%	0.74%	0.87%	0.95%
MR	Composite						
CR	Composite	0.001195	0.00133	0.0021104	0.002046667	0.002718869	0.002985646
MR	Composite						
XR	Composite	0.12%	0.13%	0.21%	0.15%	0.20%	0.22%
CR	Composite	0.001195	0.00133	0.0021104	0.002046667	0.002718869	0.002985646
MR	Composite						
CR	Composite	0.16%	0.16%	0.16%	0.16%	0.19%	0.24%
XR	Composite	0.001559769	0.001559769	0.001559769	0.001559769	0.001871677	0.0024
CR	Composite	0.44%	0.44%	0.54%	0.59%	0.66%	0.71%
XR	Composite	0.44%	0.44%	0.41%	0.45%	0.50%	0.54%
CR	Composite	0.002219289	0.002219289	0.002632353	0.002913363	0.00345337	0.0038695
MR	Composite						
XR	Composite	0.22%	0.22%	0.26%	0.29%	0.35%	0.39%
CR	Composite						
MM	Composite						
CR	Composite	0.38%	0.50%	0.68%	0.76%	0.86%	0.95%
MR	Composite						
XR	Composite	0.28%	0.38%	0.51%	0.60%	0.65%	0.72%
CR	Composite	0.0037775	0.005033	0.006411417	0.007471222	0.008035648	0.009389568
MM	Composite						
MR	Composite	0.38%	0.50%	0.64%	0.75%	0.80%	0.94%
MM	Composite	0.13%	0.21%	0.23%	0.31%	0.36%	0.41%
CR	Composite	0.13%	0.22%	0.24%	0.32%	0.37%	0.42%
MM	Composite	0.001280465	0.0021328	0.002415922	0.003230055	0.003524337	0.004042706
CR	Composite	0.13%	0.22%	0.24%	0.32%	0.37%	0.42%
MM	Composite	0.13%	0.21%	0.24%	0.32%	0.35%	0.40%
MR	Composite						
XR	Composite	0.001220443	0.002032825	0.002204302	0.002958507	0.003416738	0.003879986
CR	Composite						
MM	Composite	0.13%	0.21%	0.24%	0.32%	0.35%	0.40%
MM	Composite	0.13%	0.21%	0.24%	0.32%	0.35%	0.40%
CR	Composite	0.13%	0.21%	0.23%	0.31%	0.36%	0.41%
MM	Composite	0.13%	0.21%	0.23%	0.31%	0.36%	0.41%
MM	Composite	0.13%	0.21%	0.24%	0.32%	0.35%	0.40%
CR	Composite	0.13%	0.22%	0.24%	0.32%	0.37%	0.42%

					0.35	
					0.325	
0.36%	0.45%	0.45%	0.45%	0.45%	0.325 NR	NR
					0.325	
0.36%	0.45%	0.45%	0.45%	0.45%	0.325 NR	NR
0.36%	0.45%	0.45%	0.45%	0.45%	0.325 NR	NR
0.28%	0.35%	0.42%	0.36%		0.364285714 A	BBB
					0.364285714	
0.21%	0.00265092	0.0042	0.00355775		0.364285714 BBB	BB
0.29%	0.35%	0.42%	0.36%		0.364285714 BB	B
					0.4	
					0.4	
0.36%	0.36%	0.36%	0.36%	0.36%	0.275 NR	NR
0.36%	0.36%	0.36%	0.36%	0.36%	0.275 NR	NR
0.008726592	0.008726592	0.008726592	0.008726592	0.008726592	0.35	
0.87%	0.87%	0.87%	0.87%	0.87%	0.35	
0.87%	0.87%	0.87%	0.87%	0.87%	0.35	
1.25%	1.00%	1.00%	1.00%	1.00%	0.175 NR	NR
1.25%	0.009963503	0.009963503	0.009963503	0.009963503	0.175 NR	NR
1.25%	1.00%	1.00%	1.00%	1.00%	0.175 NR	NR
					0.3	
					0.3	
0.32%	0.46%	0.46%	0.46%	0.46%	0.3 NR	NR
0.32%	0.46%	0.46%	0.46%	0.46%	0.3 NR	NR
					0.3	
0.32%	0.00465	0.00465	0.00465	0.00465	0.3 NR	NR
0.28%	0.31%	0.39%	0.35%	0.65%	0.35 BB	BB
0.28%	0.00305402	0.0039	0.003545378	0.006495	0.35 BB	BB
0.28%	0.31%	0.39%	0.35%	0.65%	0.35 BB	BB
0.28%	0.31%	0.39%	0.35%	0.65%	0.3625 BBB	A
					0.35	
0.21%	0.24%	0.39%	0.26%	0.65%	0.35 BBB	BBB
0.28%	0.00305402	0.0039	0.003545378	0.006495	0.35 BB	BB
0.28%	0.31%	0.39%	0.35%	0.65%	0.35 BB	BB
0.28%	0.31%	0.39%	0.35%	0.65%	0.35 BB	BB
					0.35	
0.99%	1.05%	1.05%	0.84%	0.87%	0.3 NR	NR
0.99%	1.05%	1.05%	0.84%	0.87%	0.3 NR	NR
0.99%	1.05%	1.05%	0.84%	0.87%	0.3 NR	NR
					0.3	
0.37%	0.004320245	0.0046437	0.0046437	0.005142	0.275 NR	NR
					0.29	
0.28%	0.32%	0.46%	0.46%	0.51%	0.29 NR	NR
0.37%	0.004320245	0.0046437	0.0046437	0.005142	0.29 NR	NR
					0.29	
0.26%	0.33%	0.33%	0.33%	0.33%	0.325	
0.26%	0.003319799	0.003319799	0.003319799	0.003319799	0.325	
0.77%	0.86%	0.86%	0.86%	0.86%	0.35	NR
0.77%	0.86%	0.86%	0.86%	0.86%	0.35	NR
0.44%	0.005600269	0.005600269	0.005600269	0.005600269	0.25	NR
					0.25	
0.44%	0.43%	0.43%	0.43%	0.43%	0.25	NR
					0.329999999	
					0.329999999	
1.02%	1.14%	1.31%	1.46%	1.41%	0.329999999 BB	A
					0.329999999	
0.78%	0.88%	1.31%	1.10%	1.41%	0.329999999 B	BBB
1.01%	0.010977647	0.013113	0.014620841	0.014125	0.329999999 B	BB
					0.329999999	
1.01%	1.10%	1.31%	1.46%	1.41%	0.329999999 B	BB
0.48%	0.53%	0.58%	0.62%	0.67%	0.4 BB	BB
0.50%	0.55%	0.58%	0.62%	0.67%	0.4 BBB	BBB
0.47%	0.005296665	0.005803635	0.006226838	0.006697366	0.4 A	A
0.50%	0.55%	0.58%	0.62%	0.67%	0.4 BBB	BBB
0.47%	0.53%	0.58%	0.62%	0.67%	0.4 A	A
					0.4	
0.46%	0.005044031	0.005803635	0.006226838	0.006697366	0.4 BBB	BBB
					0.4	
0.47%	0.53%	0.58%	0.62%	0.67%	0.4 A	A
0.47%	0.53%	0.58%	0.62%	0.67%	0.4 A	A
0.48%	0.53%	0.58%	0.62%	0.67%	0.4 BB	BB
0.48%	0.53%	0.58%	0.62%	0.67%	0.4 BB	BB
0.47%	0.53%	0.58%	0.62%	0.67%	0.4 A	A
0.50%	0.55%	0.58%	0.62%	0.67%	0.4 BBB	BBB

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	A	BBB	A	BB
BB	BBB	BBB	BB	BBB	B
B	BB	BB	B	BB	CCC
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	A	BB	BB
BB	BBB	BBB	BBB	BB	BB
BB	BBB	BBB	A	BB	BB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BB	BBB	BBB	A	BB	BB
BB	BBB	BBB	BBB	BB	BB
BB	BBB	BBB	BBB	BB	BB
NR	NR	B	A	NR	NR
NR	NR	B	BBB	NR	NR
NR	NR	B	B	NR	NR
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
NR	BB	BB	BB	BB	BB
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	B
BB	BB	BB	BBB	A	BB
BB	B	B	BB	BBB	BB
CCC	CCC	CCC	B	BB	B
CCC	CCC	CCC	B	BB	B
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

			NR	Consumer Goods
			NR	Technology
			NR	2 Technology
			NR	Technology
			NR	2 Technology
			NR	2 Technology
NR	NR		BBB	5 Industrials
			NR	Industrials
NR	NR		BB	5 Industrials
NR	NR		BBB	5 Industrials
			NR	Technology
			NR	Technology
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
NR	BB	NR	A	3 Oil & Gas
NR	BB	NR	A	4 Oil & Gas
NR	BB	NR	A	3 Oil & Gas
NR	A	NR	A	8 Oil & Gas
			NR	Oil & Gas
NR	BBB	NR	BBB	3 Oil & Gas
NR	BB	NR	A	3 Oil & Gas
NR	BB	NR	A	4 Oil & Gas
NR	BB	NR	A	4 Oil & Gas
			NR	Oil & Gas
	NR	NR	NR	3 Financials
	NR	NR	NR	3 Financials
	NR	NR	NR	3 Financials
			NR	Financials
NR		NR	NR	4 Industrials
			NR	Industrials
NR		NR	NR	4 Industrials
NR		NR	NR	4 Industrials
			NR	Industrials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			A	3 Basic Materials
			A	3 Basic Materials
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Industrials
NR	BBB	NR	BBB	6 Industrials
			NR	Industrials
NR	BB	NR	BBB	6 Industrials
NR	CCC	NR	BBB	6 Industrials
			NR	Industrials
NR	CCC	NR	BBB	6 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	8 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	8 Industrials
			NR	Industrials
NR	NR	NR	A	10 Industrials
			NR	Industrials
NR	NR	NR	A	8 Industrials
NR	NR	NR	A	8 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	8 Industrials
NR	NR	NR	A	10 Industrials

Asia	Japan	AA	AA				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	Thin	Thin	Thin
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	Thin	Thin	Thin
Asia	Japan	BBB	A	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	BB				
Asia	Japan	BB	BB				
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	AA			Thin	Thin
Asia	Japan	AA	AA			Thin	Thin
Asia	Japan	AA	AA			Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	BBB	AA	Thin	Thin	Thin	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	Thin	DocAdj
Asia	Japan	BBB	AA	Thin	Thin	Thin	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan		AA				Thin
Asia	Japan		AA				Thin
Asia	Japan		AA		Thin	CcyGrp	CcyGrp
Asia	Japan		AA		Thin	DocAdj	DocAdj
Asia	Japan	BBB	AA		Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA		Thin	Thin	Thin
Asia	Japan	A	BBB				
Asia	Japan	A	BBB				
Asia	Japan	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	BBB				
Asia	Japan	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	BBB				
Asia	Japan	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Thin	Thin					
Thin	Thin					
Thin	Thin		Thin			
Thin	Thin		Thin			
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	CcyGrp	Thin	Thin		Thin	Thin
Entity Tier	DocAdj	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Thin	Thin		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
Thin	Thin	Thin	CcyGrp			
Thin	Thin	Thin	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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NIPSHG-PILKINGUSDCR	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGUSDMM	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGUSDMR	31-Jul-08 NIPSHG-PILKING
NIPSHG-PILKINGUSDXR	31-Jul-08 NIPSHG-PILKING
NIPSTLEURCR	31-Jul-08 NIPSTL
NIPSTLEURMR	31-Jul-08 NIPSTL
NIPSTLJPYCR	31-Jul-08 NIPSTL
NIPSTLJPYMR	31-Jul-08 NIPSTL
NIPSTLJPYXR	31-Jul-08 NIPSTL
NIPSTLUSDCR	31-Jul-08 NIPSTL
NIPSTLUSDMR	31-Jul-08 NIPSTL
NIPSTLUSDXR	31-Jul-08 NIPSTL
NIPYUEURCR	31-Jul-08 NIPYU
NIPYUJPYCR	31-Jul-08 NIPYU
NIPYUJPYMR	31-Jul-08 NIPYU
NIPYUJPYXR	31-Jul-08 NIPYU
NIPYUUSDCR	31-Jul-08 NIPYU
NIPYUUSDMR	31-Jul-08 NIPYU
NIPYUUSDXR	31-Jul-08 NIPYU
NISGRPJPYCR	31-Jul-08 NISGRP
NISGRPJPYXR	31-Jul-08 NISGRP
NISGRPUSDCR	31-Jul-08 NISGRP
NISGRPUSDXR	31-Jul-08 NISGRP
NISHIMEURCR	31-Jul-08 NISHIM
NISHIMEURMM	31-Jul-08 NISHIM
NISHIMEURMR	31-Jul-08 NISHIM
NISHIMJPYCR	31-Jul-08 NISHIM
NISHIMJPYMR	31-Jul-08 NISHIM
NISHIMJPYXR	31-Jul-08 NISHIM
NISHIMUSDCR	31-Jul-08 NISHIM
NISHIMUSDMM	31-Jul-08 NISHIM
NISHMIJPYCR	31-Jul-08 NISHMI
NISHMIJPYXR	31-Jul-08 NISHMI
NISSFMJPYCR	31-Jul-08 NISSFM
NISSHOJPYCR	31-Jul-08 NISSHO
NISSHOJPYMR	31-Jul-08 NISSHO
NISSHOJPYXR	31-Jul-08 NISSHO
NISSTLJPYCR	31-Jul-08 NISSTL
NISSTLJPYXR	31-Jul-08 NISSTL
NISSTLUSDCR	31-Jul-08 NISSTL
NKEURCR	31-Jul-08 NK
NKEURMM	31-Jul-08 NK
NKEURMR	31-Jul-08 NK
NKUSDCR	31-Jul-08 NK
NKUSDMM	31-Jul-08 NK
NKUSDMR	31-Jul-08 NK
NKDTLUSDCR	31-Jul-08 NKDTL
NKDTLUSDMM	31-Jul-08 NKDTL
NKEAUDMR	31-Jul-08 NKE
NKEEURCR	31-Jul-08 NKE
NKEEURMM	31-Jul-08 NKE
NKEEURMR	31-Jul-08 NKE
NKEJPYMR	31-Jul-08 NKE
NKEUSDCR	31-Jul-08 NKE
NKEUSDMM	31-Jul-08 NKE
NKEUSDMR	31-Jul-08 NKE
NKLICEURCR	31-Jul-08 NKLIC
NKLICEURMM	31-Jul-08 NKLIC
NKLICUSDCR	31-Jul-08 NKLIC
NKLICUSDMR	31-Jul-08 NKLIC
NLFCJPYCR	31-Jul-08 NLFC
NLFCUSDCR	31-Jul-08 NLFC
NMGUSDMR	31-Jul-08 NMG
NMGUSDXR	31-Jul-08 NMG
NMGAUDMR	31-Jul-08 NMG
NMGEURCR	31-Jul-08 NMG
NMGEURMM	31-Jul-08 NMG
NMGEURMR	31-Jul-08 NMG
NMGEURXR	31-Jul-08 NMG
NMGJPYMR	31-Jul-08 NMG
NMGSGDMR	31-Jul-08 NMG
NMGTWDMR	31-Jul-08 NMG
NMGUSDCR	31-Jul-08 NMG
NMGUSDMM	31-Jul-08 NMG

PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	USD
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	USD
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	USD
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	USD
Nippon Stl Corp	6B9A7A	SNRFOR	EUR
Nippon Stl Corp	6B9A7A	SNRFOR	EUR
Nippon Stl Corp	6B9A7A	SNRFOR	JPY
Nippon Stl Corp	6B9A7A	SNRFOR	JPY
Nippon Stl Corp	6B9A7A	SNRFOR	JPY
Nippon Stl Corp	6B9A7A	SNRFOR	USD
Nippon Stl Corp	6B9A7A	SNRFOR	USD
Nippon Stl Corp	6B9A7A	SNRFOR	USD
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	EUR
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	JPY
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	JPY
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	JPY
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	USD
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	USD
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	USD
NIS GROUP CO LTD	JOBB68	SNRFOR	JPY
NIS GROUP CO LTD	JOBB68	SNRFOR	JPY
NIS GROUP CO LTD	JOBB68	SNRFOR	USD
NIS GROUP CO LTD	JOBB68	SNRFOR	USD
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	EUR
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	EUR
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	EUR
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	JPY
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	JPY
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	JPY
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	USD
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	USD
NISSHIN OILLIO GROUP LTD	JOCE8A	SNRFOR	JPY
NISSHIN OILLIO GROUP LTD	JOCE8A	SNRFOR	JPY
Nisshin Seifun Gp Inc	JOCD96	SNRFOR	JPY
Nipro	JOBCBA	SNRFOR	JPY
Nipro	JOBCBA	SNRFOR	JPY
Nipro	JOBCBA	SNRFOR	JPY
Nisshin Steel Co Ltd	JOCFA9	SNRFOR	JPY
Nisshin Steel Co Ltd	JOCFA9	SNRFOR	JPY
Nisshin Steel Co Ltd	JOCFA9	SNRFOR	USD
Imerys SA	FJDFEN	SNRFOR	EUR
Imerys SA	FJDFEN	SNRFOR	EUR
Imerys SA	FJDFEN	SNRFOR	EUR
Imerys SA	FJDFEN	SNRFOR	USD
Imerys SA	FJDFEN	SNRFOR	USD
Imerys SA	FJDFEN	SNRFOR	USD
Nakheel Dev Ltd		SNRFOR	USD
Nakheel Dev Ltd		SNRFOR	USD
NIKE, Inc.	6B9516	SNRFOR	AUD
NIKE, Inc.	6B9516	SNRFOR	EUR
NIKE, Inc.	6B9516	SNRFOR	EUR
NIKE, Inc.	6B9516	SNRFOR	EUR
NIKE, Inc.	6B9516	SNRFOR	JPY
NIKE, Inc.	6B9516	SNRFOR	USD
NIKE, Inc.	6B9516	SNRFOR	USD
NIKE, Inc.	6B9516	SNRFOR	USD
Nakilat Incorporation	YE8215	SNRFOR	EUR
Nakilat Incorporation	YE8215	SNRFOR	EUR
Nakilat Incorporation	YE8215	SNRFOR	USD
Nakilat Incorporation	YE8215	SNRFOR	USD
Natl Life Fin Corp	JNCECE	SNRFOR	JPY
Natl Life Fin Corp	JNCECE	SNRFOR	USD
Neiman Marcus Gp Inc	6A4224	SECDOM	USD
Neiman Marcus Gp Inc	6A4224	SECDOM	USD
Neiman Marcus Gp Inc	6A4224	SNRFOR	AUD
Neiman Marcus Gp Inc	6A4224	SNRFOR	EUR
Neiman Marcus Gp Inc	6A4224	SNRFOR	EUR
Neiman Marcus Gp Inc	6A4224	SNRFOR	EUR
Neiman Marcus Gp Inc	6A4224	SNRFOR	EUR
Neiman Marcus Gp Inc	6A4224	SNRFOR	JPY
Neiman Marcus Gp Inc	6A4224	SNRFOR	SGD
Neiman Marcus Gp Inc	6A4224	SNRFOR	TWD
Neiman Marcus Gp Inc	6A4224	SNRFOR	USD
Neiman Marcus Gp Inc	6A4224	SNRFOR	USD

CR	Composite	0.13%	0.22%	0.24%	0.32%	0.37%	0.42%
MM	Composite	0.13%	0.21%	0.24%	0.32%	0.35%	0.40%
MR	Composite	0.001267127	0.002110583	0.002390756	0.003196409	0.003547432	0.0040284
XR	Composite						
CR	Composite	0.14%	0.18%	0.24%	0.27%	0.33%	0.36%
MR	Composite	0.001446667	0.001724858	0.002241452	0.002560553	0.003087038	0.003406258
CR	Composite	0.15%	0.18%	0.24%	0.26%	0.32%	0.35%
MR	Composite	0.15%	0.18%	0.23%	0.26%	0.30%	0.34%
XR	Composite	0.12%	0.14%	0.18%	0.24%	0.24%	0.32%
CR	Composite	0.14%	0.18%	0.24%	0.27%	0.33%	0.36%
MR	Composite	0.001446667	0.001724858	0.002241452	0.002560553	0.003087038	0.003406258
XR	Composite						
CR	Composite	0.08%	0.11%	0.14%	0.18%	0.23%	0.27%
CR	Composite	0.09%	0.11%	0.15%	0.18%	0.23%	0.27%
MR	Composite						
XR	Composite	0.07%	0.09%	0.12%	0.14%	0.17%	0.21%
CR	Composite	0.08%	0.11%	0.14%	0.18%	0.23%	0.27%
MR	Composite						
XR	Composite						
CR	Composite	15.76%	21.50%	26.75%	21.50%	26.75%	21.50%
XR	Composite	15.76%	21.50%	26.75%	21.50%	26.75%	21.50%
CR	Composite	15.76%	21.50%	26.75%	21.50%	26.75%	21.50%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.62%	0.87%	1.07%	1.18%	1.29%	1.35%
CR	Composite	0.0062225	0.008854695	0.010623866	0.011773384	0.012821728	0.013478817
MR	Composite						
XR	Composite	0.49%	0.68%	0.81%	0.88%	0.96%	1.01%
CR	Composite	0.006168	0.008722705	0.0106685	0.011757676	0.012936869	0.013464168
MM	Composite						
CR	Composite	0.27%	0.27%	0.27%	0.27%	0.27%	0.27%
XR	Composite	0.002723157	0.002723157	0.002723157	0.002723157	0.002723157	0.002723157
CR	Composite	0.09%	0.12%	0.14%	0.16%	0.20%	0.22%
CR	Composite	0.001425	0.001425	0.002100541	0.0026275	0.003283705	0.003746604
MR	Composite						
XR	Composite	0.001425	0.001425	0.002100541	0.0026275	0.002569029	0.002934953
CR	Composite	0.21%	0.21%	0.25%	0.24%	0.31%	0.35%
XR	Composite	0.21%	0.21%	0.25%	0.24%	0.24%	0.26%
CR	Composite	0.21%	0.21%	0.25%	0.24%	0.31%	0.35%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	5.00%	5.00%	5.00%	5.00%	5.00%	5.00%
MM	Composite	5.00%	5.00%	5.00%	5.00%	5.00%	5.00%
MR	Composite	0.17%	0.20%	0.26%	0.32%	0.40%	0.50%
CR	Composite						
MM	Composite						
MR	Composite	0.001689	0.0019596	0.002677377	0.0033162	0.004002667	0.0050536
MR	Composite	0.17%	0.20%	0.26%	0.32%	0.40%	0.50%
CR	Composite	0.18%	0.21%	0.28%	0.34%	0.42%	0.53%
MM	Composite						
MR	Composite	0.17%	0.20%	0.27%	0.33%	0.40%	0.51%
CR	Composite	0.51%	0.51%	0.70%	0.70%	0.84%	1.00%
MM	Composite						
CR	Composite	0.51%	0.51%	0.70%	0.70%	0.84%	1.00%
MR	Composite	0.004845	0.004845	0.00665	0.00665	0.00835	0.01
CR	Composite	0.16%	0.16%	0.23%	0.23%	0.30%	0.30%
CR	Composite	0.16%	0.16%	0.23%	0.23%	0.30%	0.30%
MR	Composite	1.03%	1.03%	1.03%	2.65%	2.65%	2.65%
XR	Composite	1.03%	1.03%	1.03%	2.65%	2.65%	2.65%
MR	Composite	1.76%	1.99%	2.97%	3.89%	4.28%	4.64%
CR	Composite	1.91%	2.13%	3.16%	4.18%	4.57%	4.98%
MM	Composite						
MR	Composite	1.81%	1.98%	2.98%	4.01%	4.37%	4.74%
XR	Composite	1.75%	1.96%	2.90%	3.81%	4.15%	4.55%
MR	Composite	1.76%	1.99%	2.97%	3.89%	4.28%	4.64%
MR	Composite						
MR	Composite						
CR	Composite	1.91%	2.13%	3.16%	4.18%	4.57%	4.98%
MM	Composite						

0.50%	0.55%	0.58%	0.62%	0.67%	0.4 BBB	BBB
0.47%	0.53%	0.58%	0.62%	0.67%	0.4 A	A
0.48%	0.005236972	0.005803635	0.006226838	0.006697366	0.4 BBB	BBB
					0.4	
0.41%	0.47%	0.45%	0.50%	0.49%	0.320000002 BB	A
0.40%	0.0045706	0.004548367	0.004990867	0.004916667	0.312500001 BB	BBB
0.39%	0.45%	0.45%	0.50%	0.49%	0.280000002 A	AA
0.38%	0.44%	0.45%	0.50%	0.49%	0.312500001 BBB	A
0.30%	0.35%	0.45%	0.50%	0.49%	0.300000004 BBB	A
0.41%	0.47%	0.45%	0.50%	0.49%	0.320000002 BB	A
0.40%	0.0045706	0.004548367	0.004990867	0.004916667	0.312500001 BB	BBB
					0.312500001	
0.27%	0.29%	0.48%	0.34%	0.57%	0.24 BB	BBB
0.28%	0.33%	0.48%	0.34%	0.57%	0.25 BBB	AA
					0.24	
0.22%	0.25%	0.48%	0.34%	0.57%	0.24 BBB	A
0.27%	0.29%	0.48%	0.34%	0.57%	0.24 BB	BBB
					0.24	
					0.24	
21.50%	21.50%	21.50%	21.50%	21.50%	0.32 NR	NR
21.50%	21.50%	21.50%	21.50%	21.50%	0.32 NR	NR
21.50%	21.50%	21.50%	21.50%	21.50%	0.325 NR	NR
					0.32	
					0.308333332	
					0.308333332	
1.43%	1.48%	1.72%	1.72%	1.79%	0.308333332 BB	BBB
1.42%	0.014807465	0.0171616	0.0171616	0.0178875	0.3 A	AA
					0.308333332	
1.07%	1.11%	1.72%	1.72%	1.79%	0.308333332 BBB	A
1.43%	0.014767529	0.0171616	0.0171616	0.0178875	0.308333332 BB	BBB
					0.308333332	
0.27%	0.27%	0.27%	0.27%	0.27%	0.275	
0.002723157	0.002723157	0.002723157	0.002723157	0.002723157	0.275	
0.22%	0.22%	0.22%	0.22%	0.22%	0.325 NR	NR
0.003746604	0.003746604	0.003746604	0.003746604	0.003746604	0.275	NR
					0.275	
0.002934953	0.002934953	0.002934953	0.002934953	0.002934953	0.275	NR
0.42%	0.55%	0.55%	0.55%	0.55%	0.3	NR
0.42%	0.55%	0.55%	0.55%	0.55%	0.3	NR
0.42%	0.55%	0.55%	0.55%	0.55%	0.3	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
5.00%	5.00%	5.00%	5.00%	5.00%	0.25	
5.00%	5.00%	5.00%	5.00%	5.00%	0.25	
0.57%	0.59%	0.68%	0.81%	0.86%	0.4 BB	B
					0.4	
					0.4	
0.54%	0.0059075	0.006772381	0.008111667	0.008608911	0.4 A	BBB
0.57%	0.59%	0.68%	0.81%	0.86%	0.4 BB	B
0.59%	0.62%	0.71%	0.85%	0.86%	0.4 BBB	BB
					0.4	
0.54%	0.59%	0.68%	0.81%	0.86%	0.4 A	BBB
1.07%	1.17%	1.17%	1.17%	1.17%	0.4	BBB
					0.4	
1.07%	1.17%	1.17%	1.17%	1.17%	0.4	BBB
1.07%	0.0117	0.0117	0.0117	0.0117	0.4	BB
0.35%	0.45%	0.45%	0.45%	0.45%	0.325	NR
0.35%	0.45%	0.45%	0.45%	0.45%	0.325	NR
4.06%	4.06%	4.06%	4.06%	4.06%		NR
4.06%	4.06%	4.06%	4.06%	4.06%		NR
4.77%	4.80%	4.96%	4.95%	5.21%	0.4 BB	BBB
5.11%	5.15%	5.26%	5.32%	5.56%	0.4 BBB	A
					0.4	
4.85%	4.90%	4.98%	5.05%	5.24%	0.4 BBB	AA
4.67%	4.70%	4.81%	4.89%	5.08%	0.4 A	AA
4.77%	4.80%	4.96%	4.95%	5.21%	0.4 BB	BBB
					0.4	
					0.4	
5.11%	5.15%	5.26%	5.32%	5.56%	0.4 BBB	A
					0.4	

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BB	BBB	BB	BBB	BB	BB
A	AA	A	A	A	BBB
BBB	A	BBB	BBB	BBB	BBB
BB	BBB	BB	BBB	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
BBB	BBB	BBB	A	BBB	BBB
			NR		
			NR		
A	A	A	NR		
NR	NR	BB	BB		
NR	NR	B	B		
NR	NR	A	A	NR	BB
NR	NR	BBB	BBB	NR	BB
NR	NR	BB	BB	NR	BB
					NR
					NR
BB	B	B	B	BB	B
A	BB	A	A	A	BBB
BB	B	B	B	BB	B
BBB	BB	BB	A	BBB	BB
A	BB	A	A	A	BBB
	BBB	NR	NR	NR	NR
	BBB	NR	NR	NR	NR
	BB	NR	NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
			NR	NR	
			NR	NR	
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
AA	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A

NR	NR	NR	A	10 Industrials
NR	NR	NR	A	8 Industrials
NR	NR	NR	A	10 Industrials
			NR	Industrials
BB	BB	BB	A	8 Basic Materials
BB	BB	BB	A	9 Basic Materials
BB	BB	BB	AA	11 Basic Materials
BB	BB	BB	AA	11 Basic Materials
BB	BB	BB	A	3 Basic Materials
BB	BB	BB	A	8 Basic Materials
BB	BB	BB	A	9 Basic Materials
			NR	Basic Materials
NR	NR	NR	BBB	6 Industrials
NR	NR	NR	BBB	5 Industrials
			NR	Industrials
NR	NR	NR	BBB	5 Industrials
NR	NR	NR	BBB	6 Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Industrials
			NR	Industrials
NR		NR	AA	12 Industrials
NR		NR	AA	12 Industrials
			NR	Industrials
NR		NR	AA	12 Industrials
NR		NR	AA	12 Industrials
			NR	Industrials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	3 Health Care
			NR	Health Care
			NR	3 Health Care
			NR	3 Basic Materials
			NR	3 Basic Materials
			NR	3 Basic Materials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Financials
			NR	Financials
B	BB	NR	BBB	7 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
BBB	A	NR	BBB	5 Consumer Goods
B	BB	NR	BBB	7 Consumer Goods
BB	BBB	NR	BBB	6 Consumer Goods
			NR	Consumer Goods
BBB	A	NR	BBB	5 Consumer Goods
			NR	2
			NR	
			NR	2
			NR	2
			NR	2 Financials
			NR	2 Financials
			NR	2 Consumer Services
			NR	2 Consumer Services
BB	BB	BB	AA	11 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
			NR	Consumer Services
A	BBB	A	AA	8 Consumer Services
BBB	A	A	A	9 Consumer Services
BB	BB	BB	AA	11 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
			NR	Consumer Services

Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA				
Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A				
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BB	B	Thin	Thin	Thin	Thin
Asia	Japan	BB	B	Thin	Thin	Thin	Thin
Asia	Japan	BB	B	Thin	Thin	Thin	Thin
Asia	Japan	BB	B				
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	BBB				
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan	A	AA	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan		AA		Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA		Thin	Thin	Thin
Asia	Japan	BBB	A		Thin	Thin	Thin
Asia	Japan	BBB	A		Thin	Thin	Thin
Asia	Japan	BBB	A		Thin	Thin	Thin
Europe	France	BBB	A				
Europe	France	BBB	A				
Europe	France	BBB	A				
Europe	France	BBB	A				
Europe	France	BBB	A				
Europe	France	BBB	A				
MiddleEast	United Arab Emirates		BBB				
MiddleEast	United Arab Emirates		BBB				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States				CcyGrp		CcyGrp
N.Amer	United States						
N.Amer	United States				CcyGrp		CcyGrp
N.Amer	United States				DocAdj		DocAdj
Asia	Japan		AA		Thin		Thin
Asia	Japan		AA		Thin		Thin
N.Amer	United States	B	BB		Thin		
N.Amer	United States	B	BB		Thin		
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin					
Thin	Thin					
Thin	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
	Thin					
	Thin					
CcyGrp	Thin					
CcyGrp	CcyGrp					
DocAdj	DocAdj					
CcyGrp	CcyGrp	Thin	Entity Tier			
DocAdj	DocAdj	Thin	Entity Tier			
Entity Tier	Entity Tier	Thin	Entity Tier			
			Thin			
			Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin				
	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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Entity Tier

NMGUSDMR	31-Jul-08 NMG
NMGUSDXR	31-Jul-08 NMG
NMGUSDMR	31-Jul-08 NMG
NMGUSDXR	31-Jul-08 NMG
NNH-SojitzEURCR	31-Jul-08 NNH-Sojitz
NNH-SojitzEURMM	31-Jul-08 NNH-Sojitz
NNH-SojitzJPYCR	31-Jul-08 NNH-Sojitz
NNH-SojitzJPYXR	31-Jul-08 NNH-Sojitz
NNH-SojitzUSDCR	31-Jul-08 NNH-Sojitz
NNH-SojitzUSDMM	31-Jul-08 NNH-Sojitz
NNH-SojitzUSDMR	31-Jul-08 NNH-Sojitz
NOCAUDMR	31-Jul-08 NOC
NOCAUDXR	31-Jul-08 NOC
NOCCADMR	31-Jul-08 NOC
NOCCHFMR	31-Jul-08 NOC
NOCEURCR	31-Jul-08 NOC
NOCEURMM	31-Jul-08 NOC
NOCEURMR	31-Jul-08 NOC
NOCEURXR	31-Jul-08 NOC
NOCGBPMR	31-Jul-08 NOC
NOCGBPXR	31-Jul-08 NOC
NOCHKDMR	31-Jul-08 NOC
NOCHKDXR	31-Jul-08 NOC
NOCJPYMR	31-Jul-08 NOC
NOCJPYXR	31-Jul-08 NOC
NOCSEKMR	31-Jul-08 NOC
NOCSEKXR	31-Jul-08 NOC
NOCUSDCR	31-Jul-08 NOC
NOCUSDMM	31-Jul-08 NOC
NOCUSDMR	31-Jul-08 NOC
NOCUSDXR	31-Jul-08 NOC
NOC-NGSMSAUDMR	31-Jul-08 NOC-NGSMS
NOC-NGSMSAUDXR	31-Jul-08 NOC-NGSMS
NOC-NGSMSCHFMR	31-Jul-08 NOC-NGSMS
NOC-NGSMSEURCR	31-Jul-08 NOC-NGSMS
NOC-NGSMSEURMM	31-Jul-08 NOC-NGSMS
NOC-NGSMSEURMR	31-Jul-08 NOC-NGSMS
NOC-NGSMSEURXR	31-Jul-08 NOC-NGSMS
NOC-NGSMSHKDXR	31-Jul-08 NOC-NGSMS
NOC-NGSMSILSXR	31-Jul-08 NOC-NGSMS
NOC-NGSMSJPYMR	31-Jul-08 NOC-NGSMS
NOC-NGSMSJPYXR	31-Jul-08 NOC-NGSMS
NOC-NGSMSUSDCR	31-Jul-08 NOC-NGSMS
NOC-NGSMSUSDMM	31-Jul-08 NOC-NGSMS
NOC-NGSMSUSDMR	31-Jul-08 NOC-NGSMS
NOC-NGSMSUSDXR	31-Jul-08 NOC-NGSMS
NOC-SysCorpEURCR	31-Jul-08 NOC-SysCorp
NOC-SysCorpEURMM	31-Jul-08 NOC-SysCorp
NOC-SysCorpEURMR	31-Jul-08 NOC-SysCorp
NOC-SysCorpUSDCR	31-Jul-08 NOC-SysCorp
NOC-SysCorpUSDMM	31-Jul-08 NOC-SysCorp
NOC-SysCorpUSDMR	31-Jul-08 NOC-SysCorp
NOC-SysCorpUSDXR	31-Jul-08 NOC-SysCorp
NOKIAAUDCR	31-Jul-08 NOKIA
NOKIAAUDMM	31-Jul-08 NOKIA
NOKIACADMM	31-Jul-08 NOKIA
NOKIACHFCR	31-Jul-08 NOKIA
NOKIACHFMM	31-Jul-08 NOKIA
NOKIAEURCR	31-Jul-08 NOKIA
NOKIAEURMM	31-Jul-08 NOKIA
NOKIAEURMR	31-Jul-08 NOKIA
NOKIAEURXR	31-Jul-08 NOKIA
NOKIAGBPCR	31-Jul-08 NOKIA
NOKIAGBPMM	31-Jul-08 NOKIA
NOKIAJPYCR	31-Jul-08 NOKIA
NOKIAJPYMM	31-Jul-08 NOKIA
NOKIANOKMM	31-Jul-08 NOKIA
NOKIASEKMM	31-Jul-08 NOKIA
NOKIAUSDCR	31-Jul-08 NOKIA
NOKIAUSDMM	31-Jul-08 NOKIA
NOKIAUSDMR	31-Jul-08 NOKIA
NOKIAUSDXR	31-Jul-08 NOKIA
NOMOSUSDCR	31-Jul-08 NOMOS
NOMOSUSDMR	31-Jul-08 NOMOS

Neiman Marcus Gp Inc	6A4224	SNRFOR	USD
Neiman Marcus Gp Inc	6A4224	SNRFOR	USD
Neiman Marcus Gp Inc	6A4224	SUBLT2	USD
Neiman Marcus Gp Inc	6A4224	SUBLT2	USD
Sojitz Corp	JQD68O	SNRFOR	EUR
Sojitz Corp	JQD68O	SNRFOR	EUR
Sojitz Corp	JQD68O	SNRFOR	JPY
Sojitz Corp	JQD68O	SNRFOR	JPY
Sojitz Corp	JQD68O	SNRFOR	USD
Sojitz Corp	JQD68O	SNRFOR	USD
Sojitz Corp	JQD68O	SNRFOR	USD
Northrop Grumman Corp	6CCE87	SNRFOR	AUD
Northrop Grumman Corp	6CCE87	SNRFOR	AUD
Northrop Grumman Corp	6CCE87	SNRFOR	CAD
Northrop Grumman Corp	6CCE87	SNRFOR	CHF
Northrop Grumman Corp	6CCE87	SNRFOR	EUR
Northrop Grumman Corp	6CCE87	SNRFOR	EUR
Northrop Grumman Corp	6CCE87	SNRFOR	EUR
Northrop Grumman Corp	6CCE87	SNRFOR	EUR
Northrop Grumman Corp	6CCE87	SNRFOR	GBP
Northrop Grumman Corp	6CCE87	SNRFOR	GBP
Northrop Grumman Corp	6CCE87	SNRFOR	HKD
Northrop Grumman Corp	6CCE87	SNRFOR	HKD
Northrop Grumman Corp	6CCE87	SNRFOR	JPY
Northrop Grumman Corp	6CCE87	SNRFOR	JPY
Northrop Grumman Corp	6CCE87	SNRFOR	SEK
Northrop Grumman Corp	6CCE87	SNRFOR	SEK
Northrop Grumman Corp	6CCE87	SNRFOR	USD
Northrop Grumman Corp	6CCE87	SNRFOR	USD
Northrop Grumman Corp	6CCE87	SNRFOR	USD
Northrop Grumman Corp	6CCE87	SNRFOR	USD
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	AUD
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	AUD
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	CHF
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	EUR
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	EUR
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	EUR
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	EUR
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	HKD
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	ILS
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	JPY
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	JPY
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	USD
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	USD
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	USD
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	USD
Northrop Grumman Sys Corp	6CCE88	SNRFOR	EUR
Northrop Grumman Sys Corp	6CCE88	SNRFOR	EUR
Northrop Grumman Sys Corp	6CCE88	SNRFOR	EUR
Northrop Grumman Sys Corp	6CCE88	SNRFOR	USD
Northrop Grumman Sys Corp	6CCE88	SNRFOR	USD
Northrop Grumman Sys Corp	6CCE88	SNRFOR	USD
Northrop Grumman Sys Corp	6CCE88	SNRFOR	USD
Nokia Oyj	XD79FA	SNRFOR	AUD
Nokia Oyj	XD79FA	SNRFOR	AUD
Nokia Oyj	XD79FA	SNRFOR	CAD
Nokia Oyj	XD79FA	SNRFOR	CHF
Nokia Oyj	XD79FA	SNRFOR	CHF
Nokia Oyj	XD79FA	SNRFOR	EUR
Nokia Oyj	XD79FA	SNRFOR	EUR
Nokia Oyj	XD79FA	SNRFOR	EUR
Nokia Oyj	XD79FA	SNRFOR	EUR
Nokia Oyj	XD79FA	SNRFOR	GBP
Nokia Oyj	XD79FA	SNRFOR	GBP
Nokia Oyj	XD79FA	SNRFOR	JPY
Nokia Oyj	XD79FA	SNRFOR	JPY
Nokia Oyj	XD79FA	SNRFOR	NOK
Nokia Oyj	XD79FA	SNRFOR	SEK
Nokia Oyj	XD79FA	SNRFOR	USD
Nokia Oyj	XD79FA	SNRFOR	USD
Nokia Oyj	XD79FA	SNRFOR	USD
Nokia Oyj	XD79FA	SNRFOR	USD
Nomos Bk		SNRFOR	USD
Nomos Bk		SNRFOR	USD

MR	Composite	1.81%	1.98%	2.98%	4.01%	4.37%	4.74%
XR	Composite	0.017485633	0.019591215	0.02896408	0.038069135	0.041518004	0.045506906
MR	Composite	4.16%	4.16%	4.87%	5.60%	6.05%	6.43%
XR	Composite	4.16%	4.16%	4.87%	5.60%	6.05%	6.19%
CR	Composite						
MM	Composite						
CR	Composite	0.82%	1.01%	1.12%	1.25%	1.32%	1.47%
XR	Composite	0.62%	0.76%	0.84%	0.94%	0.99%	1.11%
CR	Composite						
MM	Composite						
MR	Composite						
MR	Composite	0.24%	0.18%	0.24%	0.31%	0.35%	0.39%
XR	Composite	0.24%	0.18%	0.24%	0.31%	0.35%	0.39%
MR	Composite	0.24%	0.18%	0.24%	0.31%	0.35%	0.40%
MR	Composite	0.24%	0.18%	0.24%	0.31%	0.35%	0.40%
CR	Composite	0.24%	0.19%	0.25%	0.33%	0.37%	0.41%
MM	Composite						
MR	Composite	0.24%	0.18%	0.24%	0.31%	0.35%	0.40%
XR	Composite	0.24%	0.17%	0.23%	0.29%	0.34%	0.38%
MR	Composite	0.24%	0.18%	0.24%	0.31%	0.35%	0.40%
XR	Composite	0.24%	0.17%	0.23%	0.29%	0.34%	0.38%
MR	Composite	0.24%	0.18%	0.24%	0.31%	0.35%	0.40%
XR	Composite	0.24%	0.17%	0.23%	0.29%	0.34%	0.38%
MR	Composite	0.24%	0.18%	0.24%	0.31%	0.35%	0.39%
XR	Composite	0.002375	0.001782327	0.002391829	0.003067462	0.003456469	0.003871893
MR	Composite	0.24%	0.18%	0.24%	0.31%	0.35%	0.40%
XR	Composite	0.24%	0.17%	0.23%	0.29%	0.34%	0.38%
CR	Composite	0.24%	0.19%	0.25%	0.33%	0.37%	0.41%
MM	Composite						
MR	Composite	0.24%	0.18%	0.24%	0.31%	0.35%	0.40%
XR	Composite	0.24%	0.17%	0.23%	0.29%	0.34%	0.38%
MR	Composite						
XR	Composite						
MR	Composite	0.14%	0.14%	0.22%	0.34%	0.31%	0.41%
CR	Composite	0.14%	0.14%	0.22%	0.34%	0.31%	0.42%
MM	Composite						
MR	Composite	0.14%	0.14%	0.22%	0.34%	0.31%	0.41%
XR	Composite						
XR	Composite						
XR	Composite						
MR	Composite	0.13%	0.13%	0.22%	0.34%	0.31%	0.41%
XR	Composite						
CR	Composite	0.001386764	0.001386764	0.00220005	0.003379083	0.0030822	0.004236865
MM	Composite						
MR	Composite	0.14%	0.14%	0.22%	0.34%	0.31%	0.41%
XR	Composite	0.001324663	0.001324663	0.00220005	0.003379083	0.0030822	0.003876731
CR	Composite	0.001742281	0.001742281	0.002435388	0.003128175	0.00340726	0.003936865
MM	Composite	0.17%	0.17%	0.24%	0.31%	0.34%	0.39%
MR	Composite	0.17%	0.17%	0.24%	0.31%	0.34%	0.39%
CR	Composite	0.001742281	0.001742281	0.002435388	0.003128175	0.00340726	0.003936865
MM	Composite	0.001742281	0.001742281	0.002435388	0.003128175	0.00340726	0.003936865
MR	Composite	0.17%	0.17%	0.24%	0.31%	0.34%	0.39%
XR	Composite						
CR	Composite						
MM	Composite	0.17%	0.24%	0.30%	0.37%	0.43%	0.49%
MM	Composite	0.17%	0.23%	0.29%	0.37%	0.43%	0.49%
CR	Composite	0.18%	0.25%	0.32%	0.38%	0.44%	0.50%
MM	Composite	0.17%	0.23%	0.29%	0.37%	0.43%	0.49%
CR	Composite	0.001803078	0.00247246	0.003156488	0.003847063	0.004397628	0.0049907
MM	Composite	0.17%	0.23%	0.29%	0.37%	0.43%	0.49%
MR	Composite	0.17%	0.23%	0.29%	0.37%	0.42%	0.48%
XR	Composite						
CR	Composite	0.18%	0.25%	0.32%	0.38%	0.44%	0.50%
MM	Composite	0.17%	0.23%	0.29%	0.37%	0.43%	0.49%
CR	Composite	0.17%	0.25%	0.33%	0.39%	0.45%	0.53%
MM	Composite	0.17%	0.24%	0.31%	0.37%	0.43%	0.50%
MM	Composite	0.17%	0.23%	0.29%	0.37%	0.43%	0.49%
MM	Composite	0.17%	0.23%	0.29%	0.37%	0.43%	0.49%
CR	Composite	0.18%	0.25%	0.32%	0.38%	0.44%	0.50%
MM	Composite	0.17%	0.23%	0.29%	0.37%	0.43%	0.49%
MR	Composite	0.001712924	0.002306265	0.00294316	0.003665764	0.004218642	0.004806354
XR	Composite	0.00164981 6	0.002221298	0.002834727	0.00353071	0.004063219	0.004629278
CR	Composite	4.92%	4.92%	5.27%	5.51%	5.65%	5.65%
MR	Composite						

4.85%	4.90%	4.98%	5.05%	5.24%	0.4 BBB	AA
4.67%	0.04699316	0.048144191	0.048870317	0.050756775	0.4 A	AA
6.58%	6.64%	6.15%	6.15%	6.15%	0.2	NR
6.34%	6.64%	6.15%	6.15%	6.15%	0.2	NR
					0.4	
					0.4	
1.58%	1.75%	1.75%	1.75%	1.75%	0.4 A	A
1.58%	1.75%	1.75%	1.75%	1.75%	0.4 BBB	BBB
					0.4	
					0.4	
					0.4	
0.43%	0.48%	0.50%	0.67%	0.76%	0.4 NR	BB
0.43%	0.48%	0.50%	0.67%	0.76%	0.4 NR	BB
0.43%	0.48%	0.50%	0.67%	0.76%	0.4 NR	A
0.43%	0.48%	0.50%	0.67%	0.76%	0.4 NR	A
0.45%	0.51%	0.50%	0.67%	0.81%	0.4 NR	BBB
					0.4	
0.43%	0.48%	0.50%	0.67%	0.76%	0.4 NR	A
0.42%	0.47%	0.50%	0.67%	0.74%	0.4 NR	BBB
0.43%	0.48%	0.50%	0.67%	0.76%	0.4 NR	A
0.42%	0.47%	0.50%	0.67%	0.74%	0.4 NR	BBB
0.43%	0.48%	0.50%	0.67%	0.76%	0.4 NR	A
0.42%	0.47%	0.50%	0.67%	0.74%	0.4 NR	BBB
0.43%	0.48%	0.50%	0.67%	0.76%	0.4 NR	BB
0.43%	0.004769855	0.005038026	0.006746333	0.007613271	NR	BB
0.43%	0.48%	0.50%	0.67%	0.76%	0.4 NR	A
0.42%	0.47%	0.50%	0.67%	0.74%	0.4 NR	BBB
0.45%	0.51%	0.50%	0.67%	0.81%	0.4 NR	BBB
					0.4	
0.43%	0.48%	0.50%	0.67%	0.76%	0.4 NR	A
0.42%	0.47%	0.50%	0.67%	0.74%	0.4 NR	BBB
					0.4	
					0.4	
0.47%	0.55%	0.56%	0.61%	0.63%	0.4	A
0.50%	0.56%	0.56%	0.64%	0.67%	0.4	BBB
					0.4	
0.47%	0.55%	0.56%	0.61%	0.63%	0.4	A
					0.4	
					0.4	
					0.4	
0.48%	0.54%	0.56%	0.61%	0.63%	0.4	BB
					0.4	
0.50%	0.005608977	0.005645633	0.006433567	0.00667436	0.4	BBB
					0.4	
0.47%	0.55%	0.56%	0.61%	0.63%	0.4	A
0.46%	0.00518461	0.005645633	0.005886714	0.006107039	0.4	BBB
0.44%	0.005203197	0.005203197	0.005203197	0.005203197	0.4	NR
0.44%	0.50%	0.50%	0.50%	0.50%	0.4	NR
0.44%	0.49%	0.49%	0.49%	0.49%	0.4	NR
0.44%	0.005203197	0.005203197	0.005203197	0.005203197	0.4	NR
0.44%	0.004995069	0.004995069	0.004995069	0.004995069	0.4	NR
0.44%	0.49%	0.49%	0.49%	0.49%	0.4	NR
					0.4	
					0.39090909	
0.53%	0.58%	0.63%	0.75%	0.74%	0.39090909 BB	BBB
0.52%	0.57%	0.63%	0.68%	0.74%	0.4 A	AA
0.53%	0.59%	0.65%	0.71%	0.74%	0.383333332 BBB	A
0.52%	0.57%	0.63%	0.68%	0.74%	0.4 A	AA
0.53%	0.005933216	0.00654733	0.007120139	0.007410513	0.383333332 BBB	A
0.52%	0.57%	0.63%	0.68%	0.74%	0.4 A	AA
0.52%	0.57%	0.62%	0.75%	0.74%	0.39090909 BBB	A
					0.39090909	
0.53%	0.59%	0.65%	0.71%	0.74%	0.383333332 BBB	A
0.52%	0.57%	0.63%	0.68%	0.74%	0.4 A	AA
0.58%	0.63%	0.63%	0.75%	0.74%	0.39090909 BB	BBB
0.55%	0.60%	0.63%	0.75%	0.74%	0.39090909 BB	A
0.52%	0.57%	0.63%	0.68%	0.74%	0.4 A	AA
0.52%	0.57%	0.63%	0.68%	0.74%	0.4 A	AA
0.53%	0.59%	0.65%	0.71%	0.74%	0.383333332 BBB	A
0.52%	0.57%	0.63%	0.68%	0.74%	0.4 A	AA
0.52%	0.005688061	0.006219964	0.007456649	0.007410513	0.39090909 BBB	A
0.50%	0.0054785	0.005990807	0.00718193	0.007410513	0.39090909 BBB	A
5.65%	5.65%	5.65%	5.65%	5.65%	0.225	NR
					0.225	

AA	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
NR	NR	NR	BBB	BBB	NR
NR	NR	NR	BBB	BBB	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BBB	BBB	A	BBB	BBB
BB	BBB	BBB	A	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	AA	AA	AA
BB	BBB	BBB	A	BBB	BBB
BB	BBB	BBB	A	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	AA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	AA	AA	AA
NR	NR	NR	A	AA	A
NR	NR	NR	A	A	A
NR	NR	NR	A	AA	A
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	A	A	A
NR	NR	NR	A	AA	A
NR	NR	NR	A	A	A
NR	NR	NR	NR	NR	BBB
NR	NR	NR	NR	NR	BBB
NR	NR	NR	NR	NR	A
NR	NR	NR	NR	NR	BBB
NR	NR	NR	NR	NR	BBB
NR	NR	NR	NR	NR	A
A	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	A	A	A	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	A	A	A	A	A
AA	A	A	A	A	A
NR	NR		NR		

A	BBB	A	AA	8 Consumer Services
BBB	A	A	A	9 Consumer Services
	NR	NR	NR	3 Consumer Services
	NR	NR	NR	3 Consumer Services
			NR	Oil & Gas
			NR	Oil & Gas
			A	4 Oil & Gas
			A	4 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	NR	B	BBB	12 Industrials
NR	NR	B	BBB	12 Industrials
NR	NR	BBB	BBB	9 Industrials
NR	NR	BBB	BBB	9 Industrials
NR	NR	BB	BBB	12 Industrials
			NR	Industrials
NR	NR	BBB	BBB	9 Industrials
NR	NR	BB	BBB	8 Industrials
NR	NR	BBB	BBB	9 Industrials
NR	NR	BB	BBB	8 Industrials
NR	NR	BBB	BBB	9 Industrials
NR	NR	BB	BBB	8 Industrials
NR	NR	B	BBB	12 Industrials
NR	NR	B	BBB	12 Industrials
NR	NR	BBB	BBB	9 Industrials
NR	NR	BB	BBB	8 Industrials
NR	NR	BB	BBB	12 Industrials
			NR	Industrials
NR	NR	BBB	BBB	9 Industrials
NR	NR	BB	BBB	8 Industrials
			NR	Industrials
			NR	Industrials
NR	A	A	BB	5 Industrials
NR	BBB	BBB	BB	6 Industrials
			NR	Industrials
NR	A	A	BB	5 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	BB	BB	BB	6 Industrials
			NR	Industrials
NR	BBB	BBB	BB	6 Industrials
			NR	Industrials
NR	A	A	BB	5 Industrials
NR	BBB	BBB	BB	6 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Technology
CCC	CCC	NR	AA	11 Technology
BB	A	NR	AA	10 Technology
B	CCC	NR	A	6 Technology
BB	A	NR	AA	10 Technology
B	CCC	NR	A	6 Technology
BB	A	NR	AA	10 Technology
B	CCC	NR	AA	10 Technology
			NR	Technology
B	CCC	NR	A	6 Technology
BB	A	NR	AA	10 Technology
CCC	CCC	NR	A	3 Technology
CCC	CCC	NR	A	3 Technology
BB	A	NR	AA	10 Technology
BB	A	NR	AA	10 Technology
B	CCC	NR	A	6 Technology
BB	A	NR	AA	10 Technology
B	CCC	NR	AA	10 Technology
B	CCC	NR	AA	10 Technology
			NR	2 Financials
			NR	Financials

N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB				
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		CcyGrp	Thin	Thin
N.Amer	United States	BBB	AA		DocAdj	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		CcyGrp	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Entity Tier	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		DocAdj	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		CcyGrp	Thin	Thin
N.Amer	United States	BBB	AA		DocAdj	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
Europe	Finland	A	A				
Europe	Finland	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	A	A				
Europe	Finland	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Finland	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BB			Thin	Thin	Thin
E.Eur	Russian Federation	BB					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	Thin		Thin	Thin
Thin	DocAdj	DocAdj	Thin		Thin	Thin

CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	CcyGrp	Thin	DocAdj	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Thin	DocAdj	DocAdj	CcyGrp	Thin	DocAdj	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	Thin	Thin	DocAdj			
Thin	Thin	Thin	DocAdj			
Thin	Thin	Thin	CcyGrp			
Thin	Thin	Thin	DocAdj			
Thin	Thin	Thin	DocAdj			
Thin	Thin	Thin	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	Thin					

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NOMURAAUDCR	31-Jul-08 NOMURA
NOMURACHFCR	31-Jul-08 NOMURA
NOMURAEURCR	31-Jul-08 NOMURA
NOMURAEURMM	31-Jul-08 NOMURA
NOMURAGBPCR	31-Jul-08 NOMURA
NOMURAHKDCR	31-Jul-08 NOMURA
NOMURAJPYCR	31-Jul-08 NOMURA
NOMURAJPYXR	31-Jul-08 NOMURA
NOMURAMXNCR	31-Jul-08 NOMURA
NOMURAUSDCR	31-Jul-08 NOMURA
NOMURAUSDMM	31-Jul-08 NOMURA
NOMURAUSDMR	31-Jul-08 NOMURA
NOMURAUSDXR	31-Jul-08 NOMURA
NOMURA-IntlEURCR	31-Jul-08 NOMURA-Intl
NOMURA-IntlUSDCR	31-Jul-08 NOMURA-Intl
NOMURA-SecsEURCR	31-Jul-08 NOMURA-Secs
NOMURA-SecsEURMR	31-Jul-08 NOMURA-Secs
NOMURA-SecsJPYCR	31-Jul-08 NOMURA-Secs
NOMURA-SecsJPYMR	31-Jul-08 NOMURA-Secs
NOMURA-SecsJPYXR	31-Jul-08 NOMURA-Secs
NOMURA-SecsUSDCR	31-Jul-08 NOMURA-Secs
NOMURA-SecsUSDMR	31-Jul-08 NOMURA-Secs
NORBKEURCR	31-Jul-08 NORBK
NORBKEURMM	31-Jul-08 NORBK
NORBKGBPMM	31-Jul-08 NORBK
NORBKJPYCR	31-Jul-08 NORBK
NORBKJPYMR	31-Jul-08 NORBK
NORBKJPYXR	31-Jul-08 NORBK
NORBKUSDCR	31-Jul-08 NORBK
NORBKUSDMM	31-Jul-08 NORBK
NORBKUSDMR	31-Jul-08 NORBK
NORBKUSDXR	31-Jul-08 NORBK
NORBKEURCR	31-Jul-08 NORBK
NORBKGBPCR	31-Jul-08 NORBK
NORBKJPYCR	31-Jul-08 NORBK
NORBKJPYXR	31-Jul-08 NORBK
NORBKUSDCR	31-Jul-08 NORBK
NORBKUSDMR	31-Jul-08 NORBK
NORBKUSDXR	31-Jul-08 NORBK
NORDEAEURCR	31-Jul-08 NORDEA
NORDEAEURMM	31-Jul-08 NORDEA
NORDEAEURMR	31-Jul-08 NORDEA
NORDEAGBPMM	31-Jul-08 NORDEA
NORDEAHKDCR	31-Jul-08 NORDEA
NORDEAHKDMM	31-Jul-08 NORDEA
NORDEAJPYMM	31-Jul-08 NORDEA
NORDEASGDCR	31-Jul-08 NORDEA
NORDEASGDMM	31-Jul-08 NORDEA
NORDEAUSDCR	31-Jul-08 NORDEA
NORDEAUSDMM	31-Jul-08 NORDEA
NORDEAUSDMR	31-Jul-08 NORDEA
NORDEAEURCR	31-Jul-08 NORDEA
NORDEAEURMM	31-Jul-08 NORDEA
NORDEAEURMR	31-Jul-08 NORDEA
NORDEAGBPCR	31-Jul-08 NORDEA
NORDEAGBPMM	31-Jul-08 NORDEA
NORDEAGBPXR	31-Jul-08 NORDEA
NORDEAUSDCR	31-Jul-08 NORDEA
NORDEAUSDMM	31-Jul-08 NORDEA
NORDEAUSDMR	31-Jul-08 NORDEA
NORDEA-FinlandEURCR	31-Jul-08 NORDEA-Finland
NORDEA-FinlandEURMM	31-Jul-08 NORDEA-Finland
NORDEA-FinlandGBPCR	31-Jul-08 NORDEA-Finland
NORDEA-FinlandGBPMM	31-Jul-08 NORDEA-Finland
NORDEA-FinlandUSDCR	31-Jul-08 NORDEA-Finland
NORDEA-FinlandUSDMM	31-Jul-08 NORDEA-Finland
NORDEA-FinlandEURCR	31-Jul-08 NORDEA-Finland
NORDEA-FinlandEURMM	31-Jul-08 NORDEA-Finland
NORDEA-FinlandGBPCR	31-Jul-08 NORDEA-Finland
NORDEA-FinlandGBPMM	31-Jul-08 NORDEA-Finland
NORDEA-FinlandUSDCR	31-Jul-08 NORDEA-Finland
NORDEA-FinlandUSDMM	31-Jul-08 NORDEA-Finland
NORDEA-NorgeEURCR	31-Jul-08 NORDEA-Norge
NORDEA-NorgeEURMM	31-Jul-08 NORDEA-Norge

Nomura Hldgs Inc	6BA88M	SNRFOR	AUD
Nomura Hldgs Inc	6BA88M	SNRFOR	CHF
Nomura Hldgs Inc	6BA88M	SNRFOR	EUR
Nomura Hldgs Inc	6BA88M	SNRFOR	EUR
Nomura Hldgs Inc	6BA88M	SNRFOR	GBP
Nomura Hldgs Inc	6BA88M	SNRFOR	HKD
Nomura Hldgs Inc	6BA88M	SNRFOR	JPY
Nomura Hldgs Inc	6BA88M	SNRFOR	JPY
Nomura Hldgs Inc	6BA88M	SNRFOR	MXN
Nomura Hldgs Inc	6BA88M	SNRFOR	USD
Nomura Hldgs Inc	6BA88M	SNRFOR	USD
Nomura Hldgs Inc	6BA88M	SNRFOR	USD
Nomura Hldgs Inc	6BA88M	SNRFOR	USD
Nomura Intl plc	GMBBB2	SNRFOR	EUR
Nomura Intl plc	GMBBB2	SNRFOR	USD
Nomura Secs Co Ltd	JOE92P	SNRFOR	EUR
Nomura Secs Co Ltd	JOE92P	SNRFOR	EUR
Nomura Secs Co Ltd	JOE92P	SNRFOR	JPY
Nomura Secs Co Ltd	JOE92P	SNRFOR	JPY
Nomura Secs Co Ltd	JOE92P	SNRFOR	JPY
Nomura Secs Co Ltd	JOE92P	SNRFOR	USD
Nomura Secs Co Ltd	JOE92P	SNRFOR	USD
Norinchukin Bk	6BB62B	SNRFOR	EUR
Norinchukin Bk	6BB62B	SNRFOR	EUR
Norinchukin Bk	6BB62B	SNRFOR	GBP
Norinchukin Bk	6BB62B	SNRFOR	JPY
Norinchukin Bk	6BB62B	SNRFOR	JPY
Norinchukin Bk	6BB62B	SNRFOR	JPY
Norinchukin Bk	6BB62B	SNRFOR	USD
Norinchukin Bk	6BB62B	SNRFOR	USD
Norinchukin Bk	6BB62B	SNRFOR	USD
Norinchukin Bk	6BB62B	SNRFOR	USD
Norinchukin Bk	6BB62B	SUBLT2	EUR
Norinchukin Bk	6BB62B	SUBLT2	GBP
Norinchukin Bk	6BB62B	SUBLT2	JPY
Norinchukin Bk	6BB62B	SUBLT2	JPY
Norinchukin Bk	6BB62B	SUBLT2	USD
Norinchukin Bk	6BB62B	SUBLT2	USD
Norinchukin Bk	6BB62B	SUBLT2	USD
Nordea Bk AB	W1D97L	SNRFOR	EUR
Nordea Bk AB	W1D97L	SNRFOR	EUR
Nordea Bk AB	W1D97L	SNRFOR	EUR
Nordea Bk AB	W1D97L	SNRFOR	GBP
Nordea Bk AB	W1D97L	SNRFOR	HKD
Nordea Bk AB	W1D97L	SNRFOR	HKD
Nordea Bk AB	W1D97L	SNRFOR	JPY
Nordea Bk AB	W1D97L	SNRFOR	SGD
Nordea Bk AB	W1D97L	SNRFOR	SGD
Nordea Bk AB	W1D97L	SNRFOR	USD
Nordea Bk AB	W1D97L	SNRFOR	USD
Nordea Bk AB	W1D97L	SNRFOR	USD
Nordea Bk AB	W1D97L	SUBLT2	EUR
Nordea Bk AB	W1D97L	SUBLT2	EUR
Nordea Bk AB	W1D97L	SUBLT2	EUR
Nordea Bk AB	W1D97L	SUBLT2	GBP
Nordea Bk AB	W1D97L	SUBLT2	GBP
Nordea Bk AB	W1D97L	SUBLT2	GBP
Nordea Bk AB	W1D97L	SUBLT2	USD
Nordea Bk AB	W1D97L	SUBLT2	USD
Nordea Bk AB	W1D97L	SUBLT2	USD
Nordea Bk Finland PLC	X2DEA9	SNRFOR	EUR
Nordea Bk Finland PLC	X2DEA9	SNRFOR	EUR
Nordea Bk Finland PLC	X2DEA9	SNRFOR	GBP
Nordea Bk Finland PLC	X2DEA9	SNRFOR	GBP
Nordea Bk Finland PLC	X2DEA9	SNRFOR	USD
Nordea Bk Finland PLC	X2DEA9	SNRFOR	USD
Nordea Bk Finland PLC	X2DEA9	SUBLT2	EUR
Nordea Bk Finland PLC	X2DEA9	SUBLT2	EUR
Nordea Bk Finland PLC	X2DEA9	SUBLT2	GBP
Nordea Bk Finland PLC	X2DEA9	SUBLT2	GBP
Nordea Bk Finland PLC	X2DEA9	SUBLT2	USD
Nordea Bk Finland PLC	X2DEA9	SUBLT2	USD
Nordea Bk Norge ASA	RVDB58	SNRFOR	EUR
Nordea Bk Norge ASA	RVDB58	SNRFOR	EUR

CR	Composite	0.55%	0.39%	0.53%	0.61%	0.68%	0.74%
CR	Composite	0.55%	0.36%	0.49%	0.61%	0.67%	0.72%
CR	Composite	0.55%	0.36%	0.49%	0.61%	0.67%	0.72%
MM	Composite						
CR	Composite	0.55%	0.36%	0.49%	0.61%	0.67%	0.72%
CR	Composite	0.55%	0.36%	0.49%	0.61%	0.67%	0.72%
CR	Composite	0.55%	0.39%	0.58%	0.60%	0.67%	0.73%
XR	Composite						
CR	Composite	0.0054581	0.0036	0.004913633	0.006084588	0.006716782	0.007225
CR	Composite	0.0054581	0.0036	0.004913633	0.006084588	0.006716782	0.007225
MM	Composite						
MR	Composite	0.55%	0.34%	0.47%	0.58%	0.64%	0.69%
XR	Composite						
CR	Composite	0.44%	0.37%	0.53%	0.52%	0.71%	0.80%
CR	Composite	0.44%	0.37%	0.53%	0.52%	0.71%	0.80%
CR	Composite	0.26%	0.39%	0.47%	0.54%	0.61%	0.66%
MR	Composite	0.26%	0.37%	0.45%	0.51%	0.57%	0.63%
CR	Composite	0.25%	0.39%	0.46%	0.52%	0.59%	0.65%
MR	Composite	0.27%	0.37%	0.45%	0.51%	0.57%	0.61%
XR	Composite	0.21%	0.29%	0.35%	0.44%	0.51%	0.48%
CR	Composite	0.00256	0.003915428	0.004713183	0.005449233	0.006060116	0.00660808
MR	Composite	0.26%	0.37%	0.45%	0.51%	0.57%	0.63%
CR	Composite	0.27%	0.41%	0.44%	0.49%	0.55%	0.60%
MM	Composite						
MM	Composite	0.27%	0.41%	0.42%	0.47%	0.53%	0.57%
CR	Composite	0.27%	0.42%	0.44%	0.47%	0.57%	0.59%
MR	Composite						
XR	Composite	0.27%	0.32%	0.34%	0.38%	0.44%	0.47%
CR	Composite	0.27%	0.41%	0.44%	0.49%	0.55%	0.60%
MM	Composite						
MR	Composite	0.27%	0.41%	0.42%	0.46%	0.53%	0.57%
XR	Composite	0.27%	0.41%	0.33%	0.37%	0.42%	0.45%
CR	Composite	0.81%	0.73%	0.86%	0.92%	0.98%	1.07%
CR	Composite	0.81%	0.73%	0.86%	0.92%	0.98%	1.07%
CR	Composite	0.80%	0.68%	0.76%	0.91%	0.97%	1.06%
XR	Composite	0.80%	0.51%	0.57%	0.91%	0.73%	0.79%
CR	Composite	0.81%	0.73%	0.86%	0.92%	0.98%	1.07%
MR	Composite	0.77%	0.70%	0.82%	0.88%	0.94%	1.02%
XR	Composite	0.61%	0.55%	0.65%	0.69%	0.74%	0.81%
CR	Composite	0.12%	0.30%	0.36%	0.49%	0.51%	0.59%
MM	Composite	0.12%	0.29%	0.35%	0.47%	0.48%	0.57%
MR	Composite						
MM	Composite						
CR	Composite	0.12%	0.30%	0.36%	0.49%	0.51%	0.59%
MM	Composite	0.12%	0.29%	0.35%	0.47%	0.48%	0.57%
MM	Composite	0.12%	0.29%	0.35%	0.47%	0.49%	0.57%
CR	Composite	0.12%	0.30%	0.36%	0.49%	0.51%	0.59%
MM	Composite	0.12%	0.29%	0.35%	0.47%	0.48%	0.57%
CR	Composite	0.12%	0.30%	0.36%	0.49%	0.51%	0.59%
MM	Composite	0.12%	0.29%	0.35%	0.47%	0.48%	0.57%
MR	Composite						
CR	Composite	0.47%	0.52%	0.64%	0.70%	0.89%	0.97%
MM	Composite	0.47%	0.53%	0.62%	0.67%	0.86%	0.95%
MR	Composite						
CR	Composite	0.47%	0.52%	0.64%	0.70%	0.89%	0.97%
MM	Composite	0.47%	0.53%	0.62%	0.67%	0.86%	0.95%
XR	Composite	0.47%	0.51%	0.59%	0.64%	0.82%	0.90%
CR	Composite	0.47%	0.52%	0.64%	0.70%	0.89%	0.97%
MM	Composite	0.47%	0.53%	0.62%	0.67%	0.86%	0.95%
MR	Composite	0.0047235	0.005283531	0.006097622	0.006690847	0.008463972	0.009319375
CR	Composite	0.22%	0.22%	0.46%	0.46%	0.59%	0.59%
MM	Composite	0.22%	0.22%	0.46%	0.46%	0.57%	0.57%
CR	Composite						
MM	Composite						
CR	Composite	0.22%	0.22%	0.46%	0.46%	0.59%	0.59%
MM	Composite	0.22%	0.22%	0.46%	0.46%	0.57%	0.57%
CR	Composite		0.55%	0.67%	0.77%	0.87%	0.97%
MM	Composite	0.004827506	0.00549082	0.006355579	0.007431066	0.008271866	0.009294516
CR	Composite	0.48%	0.55%	0.67%	0.77%	0.87%	0.97%
MM	Composite	0.48%	0.55%	0.64%	0.74%	0.83%	0.93%
CR	Composite	0.48%	0.55%	0.67%	0.77%	0.87%	0.97%
MM	Composite	0.48%	0.55%	0.64%	0.74%	0.83%	0.93%
CR	Composite	0.20%	0.22%	0.34%	0.43%	0.48%	0.56%
MM	Composite	0.20%	0.22%	0.34%	0.43%	0.48%	0.56%

0.80%	0.88%	1.06%	1.07%	1.07%	0.369999999	NR	BB
0.78%	0.90%	1.07%	1.07%	1.08%		NR	A
0.78%	0.90%	1.07%	1.07%	1.08%	0.374999999	NR	A
					0.369999999		
0.78%	0.90%	1.07%	1.07%	1.08%	0.374999999	NR	A
0.78%	0.90%	1.07%	1.07%	1.08%		NR	A
0.79%	0.87%	0.99%	1.07%	1.06%	0.369999999	NR	A
					0.369999999		
0.78%	0.008956592	0.010707225	0.010707483	0.010847767		NR	A
0.78%	0.008956592	0.010707225	0.010707483	0.010847767	0.374999999	NR	A
					0.369999999		
0.75%	0.85%	1.02%	1.07%	1.03%	0.369999999	NR	BBB
					0.369999999		
0.85%	0.92%	0.92%	0.92%	0.92%	0.175	NR	NR
0.85%	0.92%	0.92%	0.92%	0.92%	0.175	NR	NR
0.76%	0.85%	0.95%	0.99%	1.02%	0.2875	BB	AA
0.72%	0.80%	0.90%	0.94%	0.96%	0.341666667	BB	A
0.70%	0.75%	0.93%	0.99%	0.92%	0.3625	A	AAA
0.67%	0.74%	0.89%	0.99%	0.89%	0.341666667	BBB	AA
0.58%	0.65%	0.70%	0.99%	0.70%	0.341666667	BBB	AA
0.76%	0.008488757	0.0094857	0.0099353	0.010155567	0.2875	BB	AA
0.72%	0.80%	0.90%	0.94%	0.96%	0.341666667	BB	A
0.66%	0.70%	0.80%	0.81%	0.77%	0.25	NR	BB
					0.25		
0.66%	0.70%	0.80%	0.81%	0.77%	0.25	NR	BB
0.64%	0.69%	0.77%	0.81%	0.77%	0.25	NR	A
					0.25		
0.52%	0.52%	0.58%	0.81%	0.77%	0.25	NR	BBB
0.66%	0.70%	0.80%	0.81%	0.77%	0.25	NR	BB
					0.25		
0.66%	0.70%	0.80%	0.81%	0.77%	0.25	NR	BB
0.66%	0.70%	0.80%	0.81%	0.77%		NR	BB
1.12%	1.18%	1.07%	1.19%	1.10%	0.175	BBB	A
1.12%	1.18%	1.07%	1.19%	1.10%	0.175	BBB	A
1.06%	1.17%	1.07%	1.19%	1.10%	0.2	BB	A
0.80%	1.17%	1.07%	1.19%	1.10%	0.221428571	BB	BBB
1.12%	1.18%	1.07%	1.19%	1.10%	0.175	BBB	A
1.07%	1.19%	1.07%	1.19%	1.10%	0.221428571	BBB	BBB
0.85%	0.94%	1.07%	1.19%	1.10%	0.221428571	BBB	BBB
0.62%	0.63%	0.63%	0.68%	0.68%	0.389999999	NR	BBB
0.59%	0.61%	0.61%	0.68%	0.68%	0.385714285	NR	A
					0.389999999		
					0.385714285		
0.62%	0.63%	0.63%	0.68%	0.68%	0.389999999	NR	BBB
0.59%	0.61%	0.61%	0.68%	0.68%	0.385714285	NR	A
0.59%	0.62%	0.62%	0.68%	0.68%	0.389999999	NR	BB
0.62%	0.63%	0.63%	0.68%	0.68%	0.389999999	NR	BBB
0.59%	0.61%	0.61%	0.68%	0.68%	0.385714285	NR	A
0.62%	0.63%	0.63%	0.68%	0.68%	0.389999999	NR	BBB
0.59%	0.61%	0.61%	0.68%	0.68%	0.385714285	NR	A
					0.389999999		
1.05%	1.09%	0.98%	1.01%	0.98%	0.2	NR	BBB
1.02%	1.05%	0.94%	0.98%	0.98%	0.2	NR	A
					0.2		
1.05%	1.09%	0.98%	1.01%	0.98%	0.2	NR	BBB
1.02%	1.05%	0.94%	0.98%	0.98%	0.2	NR	A
0.97%	1.00%	0.89%	0.93%	0.98%	0.2	NR	BBB
1.05%	1.09%	0.98%	1.01%	0.98%	0.2	NR	BBB
1.02%	1.05%	0.94%	0.98%	0.98%	0.2	NR	A
1.00%	0.010394636	0.009275793	0.009639558	0.009812148	0.2	NR	BBB
0.62%	0.65%	0.65%	0.65%	0.65%	0.4		NR
0.59%	0.63%	0.63%	0.63%	0.63%	0.4		NR
					0.4		
					0.4		
0.62%	0.65%	0.65%	0.65%	0.65%	0.4		NR
0.59%	0.63%	0.63%	0.63%	0.63%	0.4		NR
0.95%	0.95%	1.01%	1.01%	1.01%	0.225	NR	NR
0.95%	0.009530158	0.010080469	0.010080469	0.010080469	0.225	NR	NR
0.95%	0.95%	1.01%	1.01%	1.01%	0.225	NR	NR
0.95%	0.95%	1.01%	1.01%	1.01%	0.225	NR	NR
0.95%	0.95%	1.01%	1.01%	1.01%	0.225	NR	NR
0.95%	0.95%	1.01%	1.01%	1.01%	0.225	NR	NR
0.58%	0.60%	0.60%	0.60%	0.60%	0.4	NR	NR
0.58%	0.60%	0.60%	0.60%	0.60%	0.4	NR	NR

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	AA
A	A	A	A	A	AA
A	A	A	A	A	AA
A	A	A	A	A	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	AA
A	A	A	A	A	AA
BBB	BBB	BBB	BBB	BBB	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	A	A
BBB	BBB	A	BBB	BB	BBB
A	A	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	AA	A	A
A	A	A	AA	A	A
A	BBB	A	A	A	BB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	AA	A	A
A	A	BBB	A	A	BBB
A	A	BBB	A	A	BBB
BBB	BB	BBB	BBB	BBB	BBB
A	BBB	BBB	A	A	AA
BBB	BB	BBB	BBB	BBB	BBB
A	BBB	BBB	A	A	AA
BB	B	BB	BB	BB	BB
BBB	BB	BBB	BBB	BBB	BBB
A	BBB	BBB	A	A	AA
BBB	BB	BBB	BBB	BBB	BBB
A	BBB	BBB	A	A	AA
BB	BBB	B	BBB	B	B
BBB	A	BB	BB	BB	BB
BB	BBB	B	BBB	B	B
BBB	A	BB	BB	BB	BB
BB	BBB	B	BBB	B	B
BB	BBB	B	BBB	B	B
BBB	A	BB	BB	BB	BB
BB	BBB	B	BBB	B	B
	NR		B	B	B
	NR		BB	BB	BB
	NR		B	B	B
	NR		BB	BB	BB
BB	BB	BB	BB	NR	NR
BBB	BB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BB	BBB	BBB	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

BB	NR	BB	BBB	8 Financials
A	NR	A	BBB	4 Financials
A	NR	A	BBB	4 Financials
			NR	Financials
A	NR	A	BBB	4 Financials
A	NR	A	BBB	4 Financials
A	NR	A	BBB	8 Financials
			NR	Financials
A	NR	A	BBB	4 Financials
A	NR	A	BBB	4 Financials
			NR	Financials
BBB	NR	BBB	BBB	4 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
A	A	A	AA	7 Financials
BBB	BBB	BBB	AA	7 Financials
A	BB	A	AA	10 Financials
BBB	BB	BBB	AA	10 Financials
BBB	BB	BBB	A	10 Financials
A	A	A	AA	7 Financials
BBB	BBB	BBB	AA	7 Financials
BB	BB	BB	A	3 Financials
			NR	Financials
BB	BB	BB	A	3 Financials
A	BB	BB	A	4 Financials
			NR	Financials
BBB	BB	BB	A	5 Financials
BB	BB	BB	A	3 Financials
			NR	Financials
BB	BB	BB	A	3 Financials
BB	BB	BB	BB	3 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BB	3 Financials
NR	NR	NR	BBB	6 Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	7 Financials
	NR		BBB	3 Financials
	NR		BBB	9 Financials
			NR	Financials
			NR	Financials
	NR		BBB	3 Financials
	NR		BBB	9 Financials
	NR		BBB	9 Financials
	NR		BBB	3 Financials
	NR		BBB	9 Financials
	NR		BBB	3 Financials
	NR		BBB	9 Financials
			NR	Financials
BBB	B	NR	BBB	3 Financials
A	BB	NR	BBB	5 Financials
			NR	Financials
BBB	B	NR	BBB	3 Financials
A	BB	NR	BBB	5 Financials
BBB	B	NR	BBB	6 Financials
BBB	B	NR	BBB	3 Financials
A	BB	NR	BBB	5 Financials
BBB	B	NR	BBB	6 Financials
			BB	3 Financials
			BB	3 Financials
			NR	Financials
			NR	Financials
			BB	3 Financials
			BB	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
			NR	2 Financials
			NR	2 Financials

Asia	Japan	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA				
Europe	United Kingdom			Thin	Thin	Thin	Thin
Europe	United Kingdom			Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Asia	Japan	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	Entity Tier	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	Entity Tier	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	Entity Tier	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	Entity Tier
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	Entity Tier
Asia	Japan	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Finland	AA	AA		Thin		Thin
Europe	Finland	AA	AA		Thin		Thin
Europe	Finland	AA	AA				
Europe	Finland	AA	AA				
Europe	Finland	AA	AA		Thin		Thin
Europe	Finland	AA	AA		Thin		Thin
Europe	Finland	AA	AA	Thin	Thin	DocAdj	DocAdj
Europe	Finland	AA	AA	Thin	Thin	CcyGrp	DocAdj
Europe	Finland	AA	AA	Thin	Thin	DocAdj	DocAdj
Europe	Finland	AA	AA	Thin	Thin	CcyGrp	DocAdj
Europe	Finland	AA	AA	Thin	Thin	DocAdj	DocAdj
Europe	Finland	AA	AA	Thin	Thin	CcyGrp	DocAdj
Europe	Norway	AA	AA	Thin	Thin	Thin	Thin
Europe	Norway	AA	AA	Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	DocAdj	DocAdj	DocAdj			
	CcyGrp	CcyGrp	CcyGrp			
	DocAdj	DocAdj	DocAdj			
	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	Thin	Thin	Thin		
CcyGrp	CcyGrp	Thin	Thin	Thin		
DocAdj	DocAdj	Thin	Thin	Thin		
CcyGrp	CcyGrp	Thin	Thin	Thin		
DocAdj	DocAdj	Thin	Thin	Thin		
CcyGrp	CcyGrp	Thin	Thin	Thin		
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			

Entity Tier

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NORDEA-NorgeUSDCR	31-Jul-08 NORDEA-Norge
NORDEA-NorgeUSDMM	31-Jul-08 NORDEA-Norge
NORMPCUSDCR	31-Jul-08 NORMPC
NORMPCUSDMR	31-Jul-08 NORMPC
NORMPCUSDXR	31-Jul-08 NORMPC
NORWAYEURCR	31-Jul-08 NORWAY
NORWAYEURMM	31-Jul-08 NORWAY
NORWAYNOKMM	31-Jul-08 NORWAY
NORWAYUSDCR	31-Jul-08 NORWAY
NORWAYUSDMM	31-Jul-08 NORWAY
NORWAYUSDMR	31-Jul-08 NORWAY
NOVEURCR	31-Jul-08 NOV
NOVEURMM	31-Jul-08 NOV
NOVEURMR	31-Jul-08 NOV
NOVUSDCR	31-Jul-08 NOV
NOVUSDMM	31-Jul-08 NOV
NOVUSDMR	31-Jul-08 NOV
NOVUSDXR	31-Jul-08 NOV
NOVARTAUDCR	31-Jul-08 NOVART
NOVARTAUDMM	31-Jul-08 NOVART
NOVARTCHFCR	31-Jul-08 NOVART
NOVARTCHFMM	31-Jul-08 NOVART
NOVARTEURCR	31-Jul-08 NOVART
NOVARTEURMM	31-Jul-08 NOVART
NOVARTEURMR	31-Jul-08 NOVART
NOVARTGBPCR	31-Jul-08 NOVART
NOVARTGBPMM	31-Jul-08 NOVART
NOVARTGBPMR	31-Jul-08 NOVART
NOVARTHKDMM	31-Jul-08 NOVART
NOVARTJPYCR	31-Jul-08 NOVART
NOVARTJPYMM	31-Jul-08 NOVART
NOVARTNZDCR	31-Jul-08 NOVART
NOVARTNZDMM	31-Jul-08 NOVART
NOVARTSGDMM	31-Jul-08 NOVART
NOVARTUSDCR	31-Jul-08 NOVART
NOVARTUSDMM	31-Jul-08 NOVART
NOVARTUSDMR	31-Jul-08 NOVART
NOVARTUSDXR	31-Jul-08 NOVART
NOVART-VacDiagAUDMR	31-Jul-08 NOVART-VacDiag
NOVART-VacDiagEURCR	31-Jul-08 NOVART-VacDiag
NOVART-VacDiagEURMM	31-Jul-08 NOVART-VacDiag
NOVART-VacDiagEURMR	31-Jul-08 NOVART-VacDiag
NOVART-VacDiagEURXR	31-Jul-08 NOVART-VacDiag
NOVART-VacDiagGBPMR	31-Jul-08 NOVART-VacDiag
NOVART-VacDiagHKDMR	31-Jul-08 NOVART-VacDiag
NOVART-VacDiagJPYMR	31-Jul-08 NOVART-VacDiag
NOVART-VacDiagUSDCR	31-Jul-08 NOVART-VacDiag
NOVART-VacDiagUSDMM	31-Jul-08 NOVART-VacDiag
NOVART-VacDiagUSDMR	31-Jul-08 NOVART-VacDiag
NOVART-VacDiagUSDXR	31-Jul-08 NOVART-VacDiag
NPGEURCR	31-Jul-08 NPG
NPGEURMR	31-Jul-08 NPG
NPGJPYCR	31-Jul-08 NPG
NPGJPYXR	31-Jul-08 NPG
NPGUSDCR	31-Jul-08 NPG
NPGUSDMR	31-Jul-08 NPG
NPG-NPIEURCR	31-Jul-08 NPG-NPI
NPG-NPIEURMR	31-Jul-08 NPG-NPI
NPG-NPIJPYCR	31-Jul-08 NPG-NPI
NPG-NPIJPYMR	31-Jul-08 NPG-NPI
NPG-NPIJPYXR	31-Jul-08 NPG-NPI
NPG-NPIUSDCR	31-Jul-08 NPG-NPI
NPG-NPIUSDMR	31-Jul-08 NPG-NPI
NRBSAUDCR	31-Jul-08 NRBS
NRBSAUDMM	31-Jul-08 NRBS
NRBSEURCR	31-Jul-08 NRBS
NRBSEURMM	31-Jul-08 NRBS
NRBSEURMR	31-Jul-08 NRBS
NRBSEURXR	31-Jul-08 NRBS
NRBSGBPCR	31-Jul-08 NRBS
NRBSGBPMM	31-Jul-08 NRBS
NRBSGBPMR	31-Jul-08 NRBS
NRBSGBPXR	31-Jul-08 NRBS
NRBSJPYMM	31-Jul-08 NRBS

Nordea Bk Norge ASA	RVDB58	SNRFOR	USD
Nordea Bk Norge ASA	RVDB58	SNRFOR	USD
Norampac Inc	6BA96P	SNRFOR	USD
Norampac Inc	6BA96P	SNRFOR	USD
Norampac Inc	6BA96P	SNRFOR	USD
Kdom Norway	6CFB55	SNRFOR	EUR
Kdom Norway	6CFB55	SNRFOR	EUR
Kdom Norway	6CFB55	SNRFOR	NOK
Kdom Norway	6CFB55	SNRFOR	USD
Kdom Norway	6CFB55	SNRFOR	USD
Kdom Norway	6CFB55	SNRFOR	USD
Natl Oilwell Varco Inc	UA99CI	SNRFOR	EUR
Natl Oilwell Varco Inc	UA99CI	SNRFOR	EUR
Natl Oilwell Varco Inc	UA99CI	SNRFOR	EUR
Natl Oilwell Varco Inc	UA99CI	SNRFOR	USD
Natl Oilwell Varco Inc	UA99CI	SNRFOR	USD
Natl Oilwell Varco Inc	UA99CI	SNRFOR	USD
Natl Oilwell Varco Inc	UA99CI	SNRFOR	USD
Novartis AG	6CFHF2	SNRFOR	AUD
Novartis AG	6CFHF2	SNRFOR	AUD
Novartis AG	6CFHF2	SNRFOR	CHF
Novartis AG	6CFHF2	SNRFOR	CHF
Novartis AG	6CFHF2	SNRFOR	EUR
Novartis AG	6CFHF2	SNRFOR	EUR
Novartis AG	6CFHF2	SNRFOR	EUR
Novartis AG	6CFHF2	SNRFOR	GBP
Novartis AG	6CFHF2	SNRFOR	GBP
Novartis AG	6CFHF2	SNRFOR	GBP
Novartis AG	6CFHF2	SNRFOR	HKD
Novartis AG	6CFHF2	SNRFOR	JPY
Novartis AG	6CFHF2	SNRFOR	JPY
Novartis AG	6CFHF2	SNRFOR	NZD
Novartis AG	6CFHF2	SNRFOR	NZD
Novartis AG	6CFHF2	SNRFOR	SGD
Novartis AG	6CFHF2	SNRFOR	USD
Novartis AG	6CFHF2	SNRFOR	USD
Novartis AG	6CFHF2	SNRFOR	USD
Novartis AG	6CFHF2	SNRFOR	USD
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	AUD
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	EUR
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	EUR
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	EUR
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	EUR
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	GBP
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	HKD
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	JPY
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	USD
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	USD
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	USD
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	USD
Nippon Paper Group Inc	JOB989	SNRFOR	EUR
Nippon Paper Group Inc	JOB989	SNRFOR	EUR
Nippon Paper Group Inc	JOB989	SNRFOR	JPY
Nippon Paper Group Inc	JOB989	SNRFOR	JPY
Nippon Paper Group Inc	JOB989	SNRFOR	USD
Nippon Paper Group Inc	JOB989	SNRFOR	USD
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	EUR
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	EUR
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	JPY
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	JPY
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	JPY
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	USD
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	USD
Nthn Rock plc	GMCA4T	SNRFOR	AUD
Nthn Rock plc	GMCA4T	SNRFOR	AUD
Nthn Rock plc	GMCA4T	SNRFOR	EUR
Nthn Rock plc	GMCA4T	SNRFOR	EUR
Nthn Rock plc	GMCA4T	SNRFOR	EUR
Nthn Rock plc	GMCA4T	SNRFOR	EUR
Nthn Rock plc	GMCA4T	SNRFOR	GBP
Nthn Rock plc	GMCA4T	SNRFOR	GBP
Nthn Rock plc	GMCA4T	SNRFOR	GBP
Nthn Rock plc	GMCA4T	SNRFOR	GBP
Nthn Rock plc	GMCA4T	SNRFOR	JPY

CR	Composite						
MM	Composite						
CR	Composite	3.11%	3.11%	3.11%	3.11%	3.11%	7.41%
MR	Composite	3.11%	3.11%	3.11%	3.11%	3.11%	7.41%
XR	Composite	3.11%	3.11%	3.11%	3.11%	3.11%	7.41%
CR	Composite	0.000136613	0.000275038	0.000373976	0.000483261	0.000549506	0.000638298
MM	Composite	0.01%	0.03%	0.04%	0.05%	0.05%	0.06%
MM	Composite						
CR	Composite	0.01%	0.03%	0.04%	0.05%	0.05%	0.06%
MM	Composite	0.01%	0.03%	0.04%	0.05%	0.05%	0.06%
MR	Composite	0.01%	0.03%	0.04%	0.05%	0.05%	0.06%
CR	Composite						
MM	Composite						
MR	Composite	0.06%	0.06%	0.58%	0.70%	0.77%	0.84%
CR	Composite	0.06%	0.06%	0.62%	0.70%	0.77%	0.84%
MM	Composite						
MR	Composite	0.0005845	0.0005845	0.005847567	0.00698785	0.00769335	0.0084125
XR	Composite	0.06%	0.06%	0.56%	0.70%	0.77%	0.84%
CR	Composite	0.11%		0.18%	0.22%	0.27%	0.30%
MM	Composite	0.001120423		0.001836882	0.002157236	0.00256743	0.002886928
CR	Composite	0.12%	0.12%	0.19%	0.21%	0.27%	0.29%
MM	Composite	0.11%	0.12%	0.18%	0.22%	0.25%	0.29%
CR	Composite	0.001167402	0.12%	0.001907739	0.002071953	0.002652022	0.002876667
MM	Composite	0.11%	0.12%	0.18%	0.22%	0.25%	0.29%
MR	Composite	0.11%		0.18%	0.22%	0.25%	0.28%
CR	Composite						
MM	Composite	0.11%	0.12%	0.18%	0.22%	0.25%	0.29%
MR	Composite	0.11%	0.12%	0.18%	0.22%	0.25%	0.28%
MM	Composite	0.11%	0.001200618	0.18%	0.22%	0.25%	0.29%
CR	Composite	0.12%		0.19%	0.23%	0.27%	0.30%
MM	Composite	0.12%	0.12%	0.18%	0.22%	0.26%	0.29%
CR	Composite	0.12%	0.12%	0.19%	0.21%	0.27%	0.29%
MM	Composite	0.11%	0.14%	0.18%	0.22%	0.25%	0.29%
MM	Composite	0.11%	0.14%	0.18%	0.22%	0.25%	0.29%
CR	Composite	0.12%	0.14%	0.19%	0.21%	0.27%	0.29%
MM	Composite	0.11%	0.14%	0.18%	0.22%	0.25%	0.29%
MR	Composite	0.11%	0.13%	0.18%	0.22%	0.25%	0.28%
XR	Composite						
MR	Composite	0.12%	0.12%	0.19%	0.22%	0.28%	0.29%
CR	Composite	0.12%	0.12%	0.19%	0.22%	0.28%	0.31%
MM	Composite	0.12%	0.12%	0.19%	0.22%	0.28%	0.30%
MR	Composite	0.12%	0.12%	0.19%	0.22%	0.28%	0.29%
XR	Composite						
MR	Composite						
MR	Composite	0.12%	0.12%	0.19%	0.22%	0.28%	0.29%
MR	Composite	0.12%	0.12%	0.19%	0.22%	0.28%	0.29%
CR	Composite	0.001200618	0.001200618	0.001888335	0.002227324	0.002819917	0.003081351
MM	Composite						
MR	Composite	0.12%	0.12%	0.19%	0.22%	0.28%	0.29%
XR	Composite	0.12%	0.12%	0.19%	0.22%	0.28%	0.28%
CR	Composite	0.29%	0.38%	0.48%	0.61%	0.63%	0.70%
MR	Composite	0.29%	0.38%	0.48%	0.58%	0.63%	0.70%
CR	Composite	0.29%	0.37%	0.49%	0.58%	0.64%	0.70%
XR	Composite	0.29%	0.30%	0.37%	0.44%	0.48%	0.52%
CR	Composite	0.0028725	0.00379175	0.004821743	0.006090386	0.00634245	0.00695952
MR	Composite						
CR	Composite	0.002833333	0.004031464	0.0050648	0.005807625	0.00651472	0.006985714
MR	Composite	0.28%	0.40%	0.51%	0.58%	0.65%	0.70%
CR	Composite	0.28%	0.40%	0.52%	0.59%	0.65%	0.70%
MR	Composite	0.27%	0.40%	0.50%	0.56%	0.62%	0.66%
XR	Composite	0.21%	0.40%	0.39%	0.44%	0.49%	0.52%
CR	Composite	0.28%	0.40%	0.51%	0.58%	0.65%	0.70%
MR	Composite	0.28%	0.40%	0.51%	0.58%	0.65%	0.70%
CR	Composite	1.10%	1.42%	1.35%	1.65%	1.56%	1.71%
MM	Composite	1.10%	1.42%	1.35%	1.65%	1.56%	1.71%
CR	Composite	0.01102	0.014755507	0.014110417	0.017140505	0.016217871	0.017770466
MM	Composite	1.10%	1.42%	1.35%	1.65%	1.56%	1.71%
MR	Composite	1.10%	1.40%	1.34%	1.63%	1.54%	1.69%
XR	Composite						
CR	Composite	1.10%	1.48%	1.41%	1.71%	1.62%	1.78%
MM	Composite	1.10%	1.42%	1.35%	1.65%	1.56%	1.71%
MR	Composite						
XR	Composite	1.10%	1.35%	1.29%	1.57%	1.48%	1.63%
MM	Composite	1.10%	1.42%	1.35%	1.65%	1.56%	1.71%

					0.4		
					0.4		
7.58%	7.60%	7.60%	3.38%	3.38%	0.4		
7.58%	7.60%	7.60%	3.38%	3.38%	0.4		
7.58%	7.60%	7.60%	3.38%	3.38%	0.4		
0.08%	0.000987617	0.000987617	0.001226778	0.001440537	0.4	BBB	BBB
0.09%	0.10%	0.10%	0.12%	0.14%	0.4	BB	BB
					0.4		
0.08%	0.10%	0.10%	0.12%	0.14%	0.4	BBB	BBB
0.09%	0.10%	0.10%	0.12%	0.14%	0.4	BB	BB
0.08%	0.10%	0.10%	0.12%	0.14%	0.4	BB	BB
					0.4		
					0.4		
0.96%	1.03%	1.03%	1.03%	1.03%	0.4	NR	
0.96%	1.03%	1.03%	1.03%	1.03%	0.4	NR	
					0.4		
0.96%	0.0102875	0.0102875	0.0102875	0.0102875	0.4	NR	
0.96%	1.03%	1.03%	1.03%	1.03%	0.4	NR	
0.32%	0.36%	0.44%	0.40%	0.43%	0.4	B	BB
0.32%	0.003595054	0.004414	0.00405	0.004304715	0.4	B	BB
0.32%	0.35%	0.44%	0.40%	0.44%	0.4	BB	BBB
0.32%	0.36%	0.44%	0.40%	0.44%	0.4	BBB	A
0.32%	0.003530455	0.004414	0.00405	0.004447136	0.4	BB	BBB
0.32%	0.36%	0.44%	0.40%	0.44%	0.4	BBB	A
0.32%	0.35%	0.44%	0.40%	0.43%	0.4	BB	BBB
					0.4		
0.32%	0.36%	0.44%	0.40%	0.44%	0.4	BBB	A
0.32%	0.35%	0.44%	0.40%	0.43%		BB	BBB
0.32%	0.36%	0.44%	0.40%	0.44%	0.4	BBB	A
0.35%	0.39%	0.44%	0.40%	0.43%	0.4	BB	BB
0.33%	0.37%	0.44%	0.40%	0.43%	0.4	BBB	BBB
0.32%	0.35%	0.44%	0.40%	0.44%	0.4	BB	BBB
0.32%	0.36%	0.44%	0.40%	0.44%	0.4	BBB	A
0.32%	0.36%	0.44%	0.40%	0.44%	0.4	BBB	A
0.32%	0.35%	0.44%	0.40%	0.44%	0.4	BB	BBB
0.32%	0.36%	0.44%	0.40%	0.44%	0.4	BBB	A
0.32%	0.35%	0.44%	0.40%	0.43%	0.4	BB	BBB
					0.4		
0.33%	0.37%	0.37%	0.38%	0.45%	0.4	NR	
0.34%	0.40%	0.40%	0.38%	0.45%	0.4	NR	
0.33%	0.38%	0.38%	0.38%	0.45%	0.4	NR	
0.33%	0.38%	0.38%	0.38%	0.45%	0.4	NR	
					0.4		
					0.4		
0.33%	0.38%	0.38%	0.38%	0.45%	0.4	NR	
0.33%	0.37%	0.37%	0.38%	0.45%	0.4	NR	
0.34%	0.003957315	0.003957315	0.0038405	0.00447844	0.4	NR	
					0.4		
0.33%	0.38%	0.38%	0.38%	0.45%	0.4	NR	
0.31%	0.36%	0.36%	0.38%	0.45%	0.4	NR	
0.77%	0.83%	1.05%	1.03%	1.20%	0.4	NR	BBB
0.77%	0.79%	1.05%	1.03%	1.20%	0.4	NR	BBB
0.77%	0.86%	0.99%	1.03%	1.08%	0.4	NR	AA
0.57%	0.64%	0.74%	1.03%	0.81%	0.4	NR	BBB
0.77%	0.008295861	0.010471925	0.0102747	0.0119875	0.4	NR	BBB
					0.4		
0.76%	0.008318333	0.00954885	0.0102747	0.010253333	0.349999998	BB	NR
0.76%	0.83%	0.95%	1.03%	1.03%	0.314285713	BB	NR
0.76%	0.83%	0.95%	1.03%	1.04%	0.309999999	A	NR
0.72%	0.80%	0.95%	1.03%	0.99%	0.314285713	BBB	NR
0.57%	0.63%	0.95%	1.03%	0.78%	0.314285713	BBB	NR
0.76%	0.83%	0.95%	1.03%	1.03%	0.349999998	BB	NR
0.76%	0.83%	0.95%	1.03%	1.03%	0.314285713	BB	NR
1.80%	1.91%	1.87%	1.54%	1.91%	0.4	NR	B
1.80%	1.91%	1.87%	1.54%	1.91%	0.4	NR	B
1.88%	0.019126927	0.01873174	0.015373	0.019052943	0.4	NR	BB
1.84%	1.91%	1.87%	1.54%	1.91%	0.4	NR	BBB
1.82%	1.91%	1.87%	1.54%	1.91%	0.4	NR	BB
					0.4		
1.88%	1.91%	1.87%	1.54%	1.91%	0.4	NR	BB
1.84%	1.91%	1.87%	1.54%	1.91%	0.4	NR	BBB
					0.4		
1.72%	1.91%	1.87%	1.54%	1.91%	0.4	NR	BB
1.80%	1.91%	1.87%	1.54%	1.91%		NR	B

		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
B	BBB	BBB	BBB	BBB	BBB
B	BB	B	BB	BBB	BBB
B	BBB	BBB	BBB	BBB	BBB
B	BB	B	BB	BBB	BBB
B	BB	B	BB	BBB	BBB
BBB	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
BBB	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
B	BBB	B	BBB	BBB	BBB
B	BBB	BB	A	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	AA	AA	AA
BB	A	BBB	A	A	A
BBB	A	A	AA	AA	AA
BB	A	BBB	A	A	A
BBB	A	A	AA	AA	AA
BB	BB	B	BBB	BBB	BBB
BBB	BBB	BB	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	AA	AA	AA
BBB	A	A	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	AA	AA	AA
BB	A	BBB	A	A	A
NR	NR	NR	BB	BB	BB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	A	A	A
NR	NR	NR	A	A	A
NR	NR	NR	BB	BB	BB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	A	A	A
NR	NR	NR	BBB	BBB	BBB
BBB	BBB	BBB	BB	BBB	BBB
BBB	BBB	BBB	BB	BBB	BBB
AA	A	AA	A	A	AA
A	BBB	A	BBB	BBB	A
BBB	BBB	BBB	BB	BBB	BBB
BB	BBB	BB	BBB	BB	BBB
BB	BBB	BB	BBB	BB	BBB
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	BBB
BB	BBB	BB	BBB	BB	BBB
CCC	B	BB	B	CCC	NR
CCC	B	BB	B	CCC	NR
B	BB	BBB	BB	B	NR
BB	BBB	A	BBB	BB	NR
B	BB	BBB	BB	B	NR
B	BB	BBB	BB	B	NR
BB	BBB	A	BBB	BB	NR
B	BB	BBB	BB	B	NR
CCC	B	BB	B	CCC	NR

			NR	Financials
			NR	Financials
	NR	NR	NR	2 Industrials
	NR	NR	NR	2 Industrials
	NR	NR	NR	2 Industrials
	NR	NR	BBB	4 Government
	NR	NR	BBB	5 Government
			NR	Government
	NR	NR	BBB	4 Government
	NR	NR	BBB	5 Government
	NR	NR	BBB	5 Government
			NR	Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
NR	NR	B	BBB	3 Health Care
NR	NR	B	BBB	3 Health Care
NR	NR	BB	BBB	3 Health Care
NR	NR	BBB	BBB	9 Health Care
NR	NR	BB	BBB	3 Health Care
NR	NR	BBB	BBB	9 Health Care
NR	NR	BB	A	10 Health Care
			NR	Health Care
NR	NR	BBB	BBB	9 Health Care
NR	NR	BB	A	10 Health Care
NR	NR	BBB	BBB	9 Health Care
NR	NR	B	BBB	3 Health Care
NR	NR	B	BBB	3 Health Care
NR	NR	BB	BBB	3 Health Care
NR	NR	BBB	BBB	9 Health Care
NR	NR	BBB	BBB	9 Health Care
NR	NR	BB	BBB	3 Health Care
NR	NR	BBB	BBB	9 Health Care
NR	NR	BB	A	10 Health Care
			NR	Health Care
	NR	NR	NR	3 Health Care
	NR	NR	NR	3 Health Care
	NR	NR	NR	3 Health Care
	NR	NR	NR	3 Health Care
			NR	Health Care
			NR	Health Care
	NR	NR	NR	3 Health Care
	NR	NR	NR	3 Health Care
	NR	NR	NR	3 Health Care
			NR	Health Care
	NR	NR	NR	3 Health Care
	NR	NR	NR	3 Health Care
B	NR	CCC	A	5 Basic Materials
B	NR	CCC	A	5 Basic Materials
A	NR	A	A	5 Basic Materials
BBB	NR	BBB	A	5 Basic Materials
B	NR	CCC	A	5 Basic Materials
			NR	Basic Materials
NR	NR	BB	A	7 Basic Materials
NR	NR	BB	A	7 Basic Materials
NR	NR	BBB	A	6 Basic Materials
NR	NR	BBB	A	6 Basic Materials
NR	NR	BBB	BBB	6 Basic Materials
NR	NR	BB	A	7 Basic Materials
NR	NR	BB	A	7 Basic Materials
NR	NR	NR	BB	7 Financials
NR	NR	NR	BB	7 Financials
NR	NR	NR	BB	7 Financials
NR	NR	NR	BB	7 Financials
NR	NR	NR	BB	7 Financials
			NR	Financials
NR	NR	NR	BB	7 Financials
NR	NR	NR	BB	7 Financials
			NR	Financials
NR	NR	NR	BB	7 Financials
NR	NR	NR	BB	7 Financials

Europe	Norway	AA	AA				
Europe	Norway	AA	AA				
N.Amer	Canada	BB	B				
N.Amer	Canada	BB	B				
N.Amer	Canada	BB	B				
Europe	Norway	AAA	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	Norway	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Norway	AAA	AA				
Europe	Norway	AAA	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	Norway	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Norway	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin		CcyGrp	Thin
N.Amer	United States	BBB	BBB	Thin		DocAdj	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin		CcyGrp	Thin
N.Amer	United States	BBB	BBB	Thin		DocAdj	Thin
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA				
N.Amer	United States	BBB	AA	Thin		Thin	Thin
N.Amer	United States	BBB	AA	Thin		Thin	Thin
N.Amer	United States	BBB	AA	Thin		Thin	Thin
N.Amer	United States	BBB	AA	Thin		Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin		Thin	Thin
N.Amer	United States	BBB	AA	Thin		Thin	Thin
N.Amer	United States	BBB	AA	Thin		Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin		Thin	Thin
N.Amer	United States	BBB	AA	Thin		Thin	Thin
Asia	Japan	BB	AA	Thin	Entity Tier	Entity Tier	DocAdj
Asia	Japan	BB	AA	Thin	Entity Tier	Entity Tier	DocAdj
Asia	Japan	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	AA	Thin	Entity Tier	Entity Tier	DocAdj
Asia	Japan	BB	AA				
Asia	Japan	BBB	AA	Entity Tier	Thin	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	Entity Tier	Thin	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	CcyGrp	Thin	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	DocAdj	Thin	DocAdj	DocAdj
Asia	Japan	BBB	AA	DocAdj	Thin	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	Thin	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	Entity Tier	Thin	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Thin	Entity Tier	Entity Tier	Entity Tier

Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp		Thin	Thin
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DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Thin	DocAdj	DocAdj	DocAdj		Thin	Thin
Thin	DocAdj	DocAdj	DocAdj		Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
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NRBSUSDCR	31-Jul-08 NRBS
NRBSUSDMM	31-Jul-08 NRBS
NRBSUSDMR	31-Jul-08 NRBS
NRBSUSDXR	31-Jul-08 NRBS
NRBSEURCR	31-Jul-08 NRBS
NRBSEURMM	31-Jul-08 NRBS
NRBSGBPCR	31-Jul-08 NRBS
NRBSGBPMM	31-Jul-08 NRBS
NRBSUSDCR	31-Jul-08 NRBS
NRBSUSDMM	31-Jul-08 NRBS
NRBSUSDMR	31-Jul-08 NRBS
NRBSUSDXR	31-Jul-08 NRBS
NRCAROUSDCR	31-Jul-08 NRCARO
NRCAROUSDMR	31-Jul-08 NRCARO
NRCAROUSDXR	31-Jul-08 NRCARO
NRGTXSAUDXR	31-Jul-08 NRGTXS
NRGTXSCADMR	31-Jul-08 NRGTXS
NRGTXSEURMM	31-Jul-08 NRGTXS
NRGTXSEURMR	31-Jul-08 NRGTXS
NRGTXSHKDXR	31-Jul-08 NRGTXS
NRGTXSUSDCR	31-Jul-08 NRGTXS
NRGTXSUSDMM	31-Jul-08 NRGTXS
NRGTXSUSDMR	31-Jul-08 NRGTXS
NRGTXSUSDXR	31-Jul-08 NRGTXS
NRLSKEURCR	31-Jul-08 NRLSK
NRLSKEURMM	31-Jul-08 NRLSK
NRLSKRUBCR	31-Jul-08 NRLSK
NRLSKRUBMM	31-Jul-08 NRLSK
NRLSKUSDCR	31-Jul-08 NRLSK
NRLSKUSDMM	31-Jul-08 NRLSK
NRPUSDMR	31-Jul-08 NRP
NRUCAUDCR	31-Jul-08 NRUC
NRUCAUDMR	31-Jul-08 NRUC
NRUCAUDXR	31-Jul-08 NRUC
NRUCCADMR	31-Jul-08 NRUC
NRUCCHFMR	31-Jul-08 NRUC
NRUCEURCR	31-Jul-08 NRUC
NRUCEURMM	31-Jul-08 NRUC
NRUCEURMR	31-Jul-08 NRUC
NRUCEURXR	31-Jul-08 NRUC
NRUCGBPMR	31-Jul-08 NRUC
NRUCGBPXR	31-Jul-08 NRUC
NRUCHKDMR	31-Jul-08 NRUC
NRUCHKDXR	31-Jul-08 NRUC
NRUCJPYCR	31-Jul-08 NRUC
NRUCJPYMR	31-Jul-08 NRUC
NRUCJPYXR	31-Jul-08 NRUC
NRUCNZDMR	31-Jul-08 NRUC
NRUCSEKMR	31-Jul-08 NRUC
NRUCSEKXR	31-Jul-08 NRUC
NRUCSGDMR	31-Jul-08 NRUC
NRUCTWDCR	31-Jul-08 NRUC
NRUCUSDCR	31-Jul-08 NRUC
NRUCUSDMM	31-Jul-08 NRUC
NRUCUSDMR	31-Jul-08 NRUC
NRUCUSDXR	31-Jul-08 NRUC
NRUCZARMR	31-Jul-08 NRUC
NRWBKAUDCR	31-Jul-08 NRWBK
NRWBKAUDMM	31-Jul-08 NRWBK
NRWBKEURCR	31-Jul-08 NRWBK
NRWBKEURMM	31-Jul-08 NRWBK
NRWBKGBPCR	31-Jul-08 NRWBK
NRWBKGBPMM	31-Jul-08 NRWBK
NRWBKJPYMM	31-Jul-08 NRWBK
NRWBKUSDCR	31-Jul-08 NRWBK
NRWBKUSDMM	31-Jul-08 NRWBK
NRWBKUSDMR	31-Jul-08 NRWBK
NSANYEURCR	31-Jul-08 NSANY
NSANYEURMM	31-Jul-08 NSANY
NSANYEURMR	31-Jul-08 NSANY
NSANYJPYCR	31-Jul-08 NSANY
NSANYJPYMM	31-Jul-08 NSANY
NSANYJPYMR	31-Jul-08 NSANY
NSANYJPYXR	31-Jul-08 NSANY

Nthn Rock plc	GMCA4T	SNRFOR	USD
Nthn Rock plc	GMCA4T	SNRFOR	USD
Nthn Rock plc	GMCA4T	SNRFOR	USD
Nthn Rock plc	GMCA4T	SNRFOR	USD
Nthn Rock plc	GMCA4T	SUBLT2	EUR
Nthn Rock plc	GMCA4T	SUBLT2	EUR
Nthn Rock plc	GMCA4T	SUBLT2	GBP
Nthn Rock plc	GMCA4T	SUBLT2	GBP
Nthn Rock plc	GMCA4T	SUBLT2	USD
Nthn Rock plc	GMCA4T	SUBLT2	USD
Nthn Rock plc	GMCA4T	SUBLT2	USD
Nthn Rock plc	GMCA4T	SUBLT2	USD
St of North Carolina	6BDA7A	SNRFOR	USD
St of North Carolina	6BDA7A	SNRFOR	USD
St of North Carolina	6BDA7A	SNRFOR	USD
NRG TX LLC	6D723G	SNRFOR	AUD
NRG TX LLC	6D723G	SNRFOR	CAD
NRG TX LLC	6D723G	SNRFOR	EUR
NRG TX LLC	6D723G	SNRFOR	EUR
NRG TX LLC	6D723G	SNRFOR	HKD
NRG TX LLC	6D723G	SNRFOR	USD
NRG TX LLC	6D723G	SNRFOR	USD
NRG TX LLC	6D723G	SNRFOR	USD
NRG TX LLC	6D723G	SNRFOR	USD
Norilsk Nickel	XC966R	SNRFOR	EUR
Norilsk Nickel	XC966R	SNRFOR	EUR
Norilsk Nickel	XC966R	SNRFOR	RUB
Norilsk Nickel	XC966R	SNRFOR	RUB
Norilsk Nickel	XC966R	SNRFOR	USD
Norilsk Nickel	XC966R	SNRFOR	USD
Natl Retail Pptys Inc	69AB5G	SNRFOR	USD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	AUD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	AUD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	AUD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	CAD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	CHF
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	EUR
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	EUR
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	EUR
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	EUR
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	GBP
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	GBP
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	HKD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	HKD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	JPY
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	JPY
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	JPY
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	NZD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	SEK
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	SEK
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	SGD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	TWD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	USD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	USD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	USD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	USD
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	ZAR
NRW.BANK	DICGIL	SNRFOR	AUD
NRW.BANK	DICGIL	SNRFOR	AUD
NRW.BANK	DICGIL	SNRFOR	EUR
NRW.BANK	DICGIL	SNRFOR	EUR
NRW.BANK	DICGIL	SNRFOR	GBP
NRW.BANK	DICGIL	SNRFOR	GBP
NRW.BANK	DICGIL	SNRFOR	JPY
NRW.BANK	DICGIL	SNRFOR	USD
NRW.BANK	DICGIL	SNRFOR	USD
NRW.BANK	DICGIL	SNRFOR	USD
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	EUR
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	EUR
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	EUR
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	JPY
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	JPY
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	JPY
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	JPY

CR	Composite	1.10%	1.48%	1.41%	1.71%	1.62%	1.78%
MM	Composite	1.10%	1.42%	1.35%	1.65%	1.56%	1.71%
MR	Composite						
XR	Composite						
CR	Composite	5.05%	5.01%	4.51%	4.09%	3.78%	3.24%
MM	Composite	5.05%	4.79%	4.31%	3.91%	3.63%	3.12%
CR	Composite	0.050549529	0.050129254	0.045092177	0.04089137	0.037763489	0.032373643
MM	Composite	5.05%	4.79%	4.31%	3.91%	3.63%	3.12%
CR	Composite	5.05%	5.01%	4.51%	4.09%	3.78%	3.24%
MM	Composite	5.05%	4.79%	4.31%	3.91%	3.63%	3.12%
MR	Composite						
XR	Composite	5.05%	4.59%	4.13%	3.74%	3.46%	2.96%
CR	Composite	0.19%	0.19%	0.19%	0.19%	0.21%	0.21%
MR	Composite	0.00185	0.00185	0.00185	0.00185	0.00205	0.00205
XR	Composite	0.00185	0.00185	0.00185	0.00185	0.00205	0.00205
XR	Composite	0.000607	0.000607	0.002329433	0.0039835	0.005104576	0.005700412
MR	Composite	0.06%	0.06%	0.24%	0.41%	0.53%	0.59%
MM	Composite						
MR	Composite						
XR	Composite	0.06%	0.06%	0.23%	0.39%	0.51%	0.57%
CR	Composite						
MM	Composite						
MR	Composite	0.000622288	0.000622288	0.002395567	0.004096762	0.00525606	0.005878656
XR	Composite	0.06%	0.06%	0.23%	0.39%	0.51%	0.57%
CR	Composite	2.08%	2.18%	2.50%	2.57%	2.90%	2.90%
MM	Composite	2.08%	2.09%	2.50%	2.57%	2.90%	2.90%
CR	Composite	2.08%	2.18%	2.50%	2.57%	2.90%	2.90%
MM	Composite	2.08%	2.09%	2.50%	2.57%	2.90%	2.90%
CR	Composite	2.08%	2.18%	2.50%	2.57%	2.90%	2.90%
MM	Composite	2.08%	2.09%	2.50%	2.57%	2.90%	2.90%
MR	Composite	1.89%	2.07%	2.19%	2.90%	3.03%	3.08%
CR	Composite	0.0039925	0.002836181	0.004368939	0.004880429	0.005646085	0.005799084
MR	Composite	0.40%	0.28%	0.42%	0.49%	0.54%	0.58%
XR	Composite	0.0039925	0.002836181	0.003997579	0.004880429	0.005166168	0.005799084
MR	Composite	0.0039925	0.002836181	0.004335201	0.004875579	0.005365711	0.005827154
MR	Composite	0.40%	0.28%	0.43%	0.49%	0.54%	0.58%
CR	Composite	0.0039925	0.002985454	0.004499198	0.005132061	0.005651758	0.006138648
MM	Composite	0.40%	0.29%	0.43%	0.49%	0.54%	0.59%
MR	Composite	0.40%	0.28%	0.43%	0.49%	0.54%	0.58%
XR	Composite	0.40%	0.27%	0.41%	0.47%	0.52%	0.56%
MR	Composite	0.40%	0.28%	0.43%	0.49%	0.54%	0.58%
XR	Composite	0.40%	0.27%	0.41%	0.47%	0.52%	0.56%
MR	Composite	0.40%	0.28%	0.43%	0.49%	0.54%	0.58%
XR	Composite	0.40%	0.27%	0.41%	0.47%	0.52%	0.56%
CR	Composite						
MR	Composite	0.40%	0.28%	0.43%	0.50%	0.54%	0.58%
XR	Composite	0.40%	0.28%	0.43%	0.48%	0.52%	0.58%
MR	Composite	0.40%	0.28%	0.43%	0.49%	0.54%	0.58%
MR	Composite	0.40%	0.28%	0.43%	0.49%	0.54%	0.58%
XR	Composite	0.40%	0.27%	0.41%	0.47%	0.52%	0.56%
MR	Composite	0.40%	0.28%	0.43%	0.49%	0.54%	0.58%
CR	Composite	0.40%	0.30%	0.45%	0.51%	0.57%	0.61%
CR	Composite	0.40%	0.30%	0.45%	0.51%	0.57%	0.61%
MM	Composite	0.40%	0.29%	0.43%	0.49%	0.54%	0.59%
MR	Composite	0.40%	0.28%	0.43%	0.49%	0.54%	0.58%
XR	Composite	0.40%	0.27%	0.41%	0.47%	0.52%	0.56%
MR	Composite	0.0039925	0.002836181	0.004335201	0.004875579	0.005365711	0.005827154
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.003685	0.005209504	0.006794328	0.008225906	0.008853341	0.009454053
MM	Composite						
MR	Composite						
CR	Composite	0.38%	0.52%	0.67%	0.81%	0.85%	0.92%
MM	Composite						
MR	Composite	0.38%	0.53%	0.65%	0.77%	0.83%	0.88%
XR	Composite	0.30%	0.41%	0.51%	0.61%	0.65%	0.70%

1.88%	1.91%	1.87%	1.54%	1.91%	0.4 NR	BB
1.84%	1.91%	1.87%	1.54%	1.91%	0.4 NR	BBB
					0.4	
					0.4	
3.21%	3.07%	3.04%	3.04%	2.59%	0.2 NR	CCC
3.07%	2.93%	3.04%	3.04%	2.59%	0.2 NR	B
3.21%	0.030688652	0.030385827	0.030385827	0.025868915	0.2 NR	CCC
3.07%	2.93%	3.04%	3.04%	2.59%	0.2 NR	B
3.21%	3.07%	3.04%	3.04%	2.59%	0.2 NR	CCC
3.07%	2.93%	3.04%	3.04%	2.59%	0.2 NR	B
					0.2	
2.94%	2.81%	3.04%	3.04%	2.59%	0.2 NR	CCC
0.23%	0.23%	0.23%	0.23%	0.23%	0.825	
0.0023	0.0023	0.0023	0.0023	0.0023	0.825	
0.0023	0.0023	0.0023	0.0023	0.0023	0.825	
0.61%	0.01239775	0.018	0.021199333	0.0222	0.4	BB
0.63%	1.28%	1.80%	2.17%	2.22%	0.4	BBB
					0.4	
					0.4	
0.60%	1.23%	1.80%	2.09%	2.22%	0.4	BBB
					0.4	
					0.4	
0.63%	0.012750361	0.018	0.021734215	0.0222	0.4	BBB
0.60%	1.23%	1.80%	2.09%	2.22%	0.4	BBB
3.03%	3.18%	3.18%	3.18%	3.18%	0.4 NR	B
3.03%	3.18%	3.18%	3.18%	3.18%	0.4 NR	B
3.03%	3.18%	3.18%	3.18%	3.18%	0.4 NR	B
3.03%	3.18%	3.18%	3.18%	3.18%	0.4 NR	B
3.03%	3.18%	3.18%	3.18%	3.18%	0.4 NR	B
3.03%	3.18%	3.18%	3.18%	3.18%	0.4 NR	B
3.09%	2.38%	2.38%	2.38%	2.23%	0.4 NR	NR
0.64%	0.006668918	0.007406152	0.007607595	0.007916878	0.4 NR	BB
0.60%	0.67%	0.74%	0.76%	0.79%	0.4 NR	BB
0.58%	0.006668918	0.007406152	0.007607595	0.007916878	0.4 NR	BB
0.62%	0.006777603	0.007481493	0.007658845	0.008070917	0.4 NR	A
0.62%	0.68%	0.75%	0.77%	0.81%	0.4 NR	A
0.66%	0.007073064	0.007868427	0.008047202	0.008480063	0.4 NR	BBB
0.63%	0.68%	0.76%	0.77%	0.81%	0.4 NR	BBB
0.62%	0.68%	0.75%	0.77%	0.81%	0.4 NR	A
0.59%	0.63%	0.76%	0.74%	0.78%	0.4 NR	BBB
0.62%	0.68%	0.75%	0.77%	0.81%	0.4 NR	A
0.59%	0.63%	0.76%	0.74%	0.78%	0.4 NR	BBB
0.62%	0.68%	0.75%	0.77%	0.81%	0.4 NR	A
0.59%	0.63%	0.76%	0.74%	0.78%	0.4 NR	BBB
					0.4	
0.61%	0.65%	0.74%	0.76%	0.79%	0.4 NR	BB
0.59%	0.63%	0.74%	0.76%	0.79%	NR	BB
0.62%	0.68%	0.75%	0.77%	0.81%	0.4 NR	A
0.62%	0.68%	0.75%	0.77%	0.81%	0.4 NR	A
0.59%	0.63%	0.76%	0.74%	0.78%	0.4 NR	BBB
0.62%	0.68%	0.75%	0.77%	0.81%	0.4 NR	A
0.66%	0.71%	0.79%	0.80%	0.85%	0.4 NR	BBB
0.66%	0.71%	0.79%	0.80%	0.85%	0.4 NR	BBB
0.63%	0.68%	0.76%	0.77%	0.81%	0.4 NR	BBB
0.62%	0.68%	0.75%	0.77%	0.81%	0.4 NR	A
0.59%	0.63%	0.76%	0.74%	0.78%	0.4 NR	BBB
0.62%	0.006777603	0.007481493	0.007658845	0.008070917	0.4 NR	A
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
1.02%	0.01079382	0.012234794	0.01352625	0.014116667	0.4 BB	BBB
					0.371428571	
					0.371428571	
1.00%	1.07%	1.22%	1.30%	1.41%	0.4 A	AA
					0.371428571	
0.96%	1.03%	1.16%	1.23%	1.34%	0.371428571 BBB	BBB
0.75%	0.81%	0.92%	0.97%	1.06%	0.371428571 BBB	BBB

B	BB	BBB	BB	B	NR
BB	BBB	A	BBB	BB	NR
CCC	B	BB	BBB	B	B
B	BBB	BB	A	BB	BB
CCC	B	BB	BBB	B	B
B	BBB	BB	A	BB	BB
CCC	B	BB	BBB	B	B
B	BBB	BB	A	BB	BB
CCC	B	BB	BBB	B	B
	NR		NR		NR
	NR		NR		NR
	NR		NR		NR
BB	B	BB	BB	B	CCC
BBB	BB	BBB	BBB	BB	B
A	BBB	A	BBB	BBB	BBB
BBB	BB	BBB	BBB	BB	B
A	BBB	A	BBB	BBB	BBB
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	AA
A	A	A	A	AA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
BBB	A	A	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	AA
A	A	A	A	AA	AA
A	A	A	A	AA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA

A	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA

NR	NR	NR	BB	7 Financials
NR	NR	NR	BB	7 Financials
			NR	Financials
			NR	Financials
NR		NR	BBB	3 Financials
NR		NR	BBB	3 Financials
NR		NR	BBB	3 Financials
NR		NR	BBB	3 Financials
NR		NR	BBB	3 Financials
NR		NR	BBB	3 Financials
			NR	Financials
NR		NR	BBB	3 Financials
			NR	2 Government
			NR	2 Government
			NR	2 Government
NR	CCC	NR	BB	6 Utilities
NR	BB	NR	BB	6 Utilities
			NR	Utilities
			NR	Utilities
NR	BB	NR	BBB	5 Utilities
			NR	Utilities
			NR	Utilities
NR	BB	NR	BB	6 Utilities
NR	BB	NR	BBB	5 Utilities
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
		NR	NR	2 Financials
BBB	BB	BB	BBB	10 Financials
BBB	BB	BB	BBB	10 Financials
BBB	BB	BB	BBB	10 Financials
AA	A	A	A	10 Financials
AA	A	A	A	10 Financials
A	BBB	BBB	A	10 Financials
A	BBB	BBB	A	10 Financials
AA	A	A	A	10 Financials
A	BBB	BBB	BBB	4 Financials
AA	A	A	A	10 Financials
A	BBB	BBB	BBB	4 Financials
AA	A	A	A	10 Financials
A	BBB	BBB	BBB	4 Financials
			NR	Financials
BBB	BB	BB	BBB	10 Financials
BBB	BB	BB	BBB	10 Financials
AA	A	A	A	10 Financials
AA	A	A	A	10 Financials
A	BBB	BBB	BBB	4 Financials
AA	A	A	A	10 Financials
A	BBB	BBB	A	10 Financials
A	BBB	BBB	A	10 Financials
A	BBB	BBB	A	10 Financials
AA	A	A	A	10 Financials
A	BBB	BBB	BBB	4 Financials
AA	A	A	A	10 Financials
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
BB	A	BB	AA	7 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
A	A	A	AA	13 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	AA	13 Consumer Goods
BBB	BBB	BBB	AA	13 Consumer Goods

Europe	United Kingdom	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	B	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	A				
Europe	United Kingdom	B	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
N.Amer	United States	B	A		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A				
N.Amer	United States	B	A				
N.Amer	United States	B	A		DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	A				
N.Amer	United States	B	A				
N.Amer	United States	B	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A		DocAdj	CcyGrp	CcyGrp
E.Eur	Russian Federation		BB	Thin	DocAdj	Thin	Thin
E.Eur	Russian Federation		BB	Thin	DocAdj	Thin	Thin
E.Eur	Russian Federation		BB	Thin	DocAdj	Thin	Thin
E.Eur	Russian Federation		BB	Thin	DocAdj	Thin	Thin
E.Eur	Russian Federation		BB	Thin	DocAdj	Thin	Thin
E.Eur	Russian Federation		BB	Thin	DocAdj	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	A	AA	Thin	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	A	AA	Thin	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	A	AA	Thin	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Europe	Germany	AA	AA				
Asia	Japan	A	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	BBB				
Asia	Japan	A	BBB				
Asia	Japan	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	BBB				
Asia	Japan	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
	Thin		Thin			
	Thin		Thin			
	Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			Thin
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
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NSANYUSDCR	31-Jul-08 NSANY
NSANYUSDMR	31-Jul-08 NSANY
NSANYUSDXR	31-Jul-08 NSANY
NSANY-NNAACEURCR	31-Jul-08 NSANY-NNAAC
NSANY-NNAACJPYCR	31-Jul-08 NSANY-NNAAC
NSANY-NNAACJPYMR	31-Jul-08 NSANY-NNAAC
NSANY-NNAACUSDCR	31-Jul-08 NSANY-NNAAC
NSANY-NNAACUSDMM	31-Jul-08 NSANY-NNAAC
NSANY-NNAACUSDMR	31-Jul-08 NSANY-NNAAC
NSCAUDMR	31-Jul-08 NSC
NSCAUDXR	31-Jul-08 NSC
NSCCADMR	31-Jul-08 NSC
NSCCHFMR	31-Jul-08 NSC
NSCEURCR	31-Jul-08 NSC
NSCEURMM	31-Jul-08 NSC
NSCEURMR	31-Jul-08 NSC
NSCEURXR	31-Jul-08 NSC
NSCGBPMR	31-Jul-08 NSC
NSCGBPXR	31-Jul-08 NSC
NSCHKDMR	31-Jul-08 NSC
NSCHKDXR	31-Jul-08 NSC
NSCJPYMR	31-Jul-08 NSC
NSCJPYXR	31-Jul-08 NSC
NSCSEKMR	31-Jul-08 NSC
NSCSEKXR	31-Jul-08 NSC
NSCUSDCR	31-Jul-08 NSC
NSCUSDMM	31-Jul-08 NSC
NSCUSDMR	31-Jul-08 NSC
NSCUSDXR	31-Jul-08 NSC
NSCZARMR	31-Jul-08 NSC
NSIEURCR	31-Jul-08 NSI
NSIEURMM	31-Jul-08 NSI
NSIEURMR	31-Jul-08 NSI
NSIUSDCR	31-Jul-08 NSI
NSIUSDMM	31-Jul-08 NSI
NSIUSDMR	31-Jul-08 NSI
NSINOAUDCR	31-Jul-08 NSINO
NSINOAUDMM	31-Jul-08 NSINO
NSINOCADMM	31-Jul-08 NSINO
NSINOCHFMM	31-Jul-08 NSINO
NSINODKKMM	31-Jul-08 NSINO
NSINOEURCR	31-Jul-08 NSINO
NSINOEURMM	31-Jul-08 NSINO
NSINOEURMR	31-Jul-08 NSINO
NSINOGBPCR	31-Jul-08 NSINO
NSINOGBPMM	31-Jul-08 NSINO
NSINOGBPMR	31-Jul-08 NSINO
NSINOHKDMM	31-Jul-08 NSINO
NSINOJPYCR	31-Jul-08 NSINO
NSINOJPYMM	31-Jul-08 NSINO
NSINOSEKMM	31-Jul-08 NSINO
NSINOUSDCR	31-Jul-08 NSINO
NSINOUSDMM	31-Jul-08 NSINO
NSINOUSDMR	31-Jul-08 NSINO
NSINOUSDXR	31-Jul-08 NSINO
NSMUSDMR	31-Jul-08 NSM
NSMUSDXR	31-Jul-08 NSM
NSTEURCR	31-Jul-08 NST
NSTUSDCR	31-Jul-08 NST
NSTUSDMR	31-Jul-08 NST
NST-ECEURMR	31-Jul-08 NST-EC
NST-ECUSDMR	31-Jul-08 NST-EC
NSWTCAUDCR	31-Jul-08 NSWTC
NSWTCAUDMR	31-Jul-08 NSWTC
NSWTCNZDCR	31-Jul-08 NSWTC
NSWTCUSDCR	31-Jul-08 NSWTC
NSWTCUSDMR	31-Jul-08 NSWTC
NTAUDMR	31-Jul-08 NT
NTAUDXR	31-Jul-08 NT
NTEURCR	31-Jul-08 NT
NTEURMM	31-Jul-08 NT
NTEURMR	31-Jul-08 NT
NTEURXR	31-Jul-08 NT
NTHKDXR	31-Jul-08 NT

Nissan Mtr Co Ltd	6B9BB8	SNRFOR	USD
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	USD
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	USD
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	EUR
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	JPY
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	JPY
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	USD
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	USD
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	USD
Norfolk Sthn Corp	6BADC8	SNRFOR	AUD
Norfolk Sthn Corp	6BADC8	SNRFOR	AUD
Norfolk Sthn Corp	6BADC8	SNRFOR	CAD
Norfolk Sthn Corp	6BADC8	SNRFOR	CHF
Norfolk Sthn Corp	6BADC8	SNRFOR	EUR
Norfolk Sthn Corp	6BADC8	SNRFOR	EUR
Norfolk Sthn Corp	6BADC8	SNRFOR	EUR
Norfolk Sthn Corp	6BADC8	SNRFOR	EUR
Norfolk Sthn Corp	6BADC8	SNRFOR	GBP
Norfolk Sthn Corp	6BADC8	SNRFOR	GBP
Norfolk Sthn Corp	6BADC8	SNRFOR	HKD
Norfolk Sthn Corp	6BADC8	SNRFOR	HKD
Norfolk Sthn Corp	6BADC8	SNRFOR	JPY
Norfolk Sthn Corp	6BADC8	SNRFOR	JPY
Norfolk Sthn Corp	6BADC8	SNRFOR	SEK
Norfolk Sthn Corp	6BADC8	SNRFOR	SEK
Norfolk Sthn Corp	6BADC8	SNRFOR	USD
Norfolk Sthn Corp	6BADC8	SNRFOR	USD
Norfolk Sthn Corp	6BADC8	SNRFOR	USD
Norfolk Sthn Corp	6BADC8	SNRFOR	USD
Norfolk Sthn Corp	6BADC8	SNRFOR	ZAR
Natl Svc Inds Inc	69ADBC	SNRFOR	EUR
Natl Svc Inds Inc	69ADBC	SNRFOR	EUR
Natl Svc Inds Inc	69ADBC	SNRFOR	EUR
Natl Svc Inds Inc	69ADBC	SNRFOR	USD
Natl Svc Inds Inc	69ADBC	SNRFOR	USD
Natl Svc Inds Inc	69ADBC	SNRFOR	USD
Norske Skogindustrier ASA	RZ8039	SNRFOR	AUD
Norske Skogindustrier ASA	RZ8039	SNRFOR	AUD
Norske Skogindustrier ASA	RZ8039	SNRFOR	CAD
Norske Skogindustrier ASA	RZ8039	SNRFOR	CHF
Norske Skogindustrier ASA	RZ8039	SNRFOR	DKK
Norske Skogindustrier ASA	RZ8039	SNRFOR	EUR
Norske Skogindustrier ASA	RZ8039	SNRFOR	EUR
Norske Skogindustrier ASA	RZ8039	SNRFOR	EUR
Norske Skogindustrier ASA	RZ8039	SNRFOR	GBP
Norske Skogindustrier ASA	RZ8039	SNRFOR	GBP
Norske Skogindustrier ASA	RZ8039	SNRFOR	GBP
Norske Skogindustrier ASA	RZ8039	SNRFOR	HKD
Norske Skogindustrier ASA	RZ8039	SNRFOR	JPY
Norske Skogindustrier ASA	RZ8039	SNRFOR	JPY
Norske Skogindustrier ASA	RZ8039	SNRFOR	SEK
Norske Skogindustrier ASA	RZ8039	SNRFOR	USD
Norske Skogindustrier ASA	RZ8039	SNRFOR	USD
Norske Skogindustrier ASA	RZ8039	SNRFOR	USD
Norske Skogindustrier ASA	RZ8039	SNRFOR	USD
Natl Semicon Corp	69ADA4	SNRFOR	USD
Natl Semicon Corp	69ADA4	SNRFOR	USD
NSTAR	6D71AN	SNRFOR	EUR
NSTAR	6D71AN	SNRFOR	USD
NSTAR	6D71AN	SNRFOR	USD
NSTAR Elec Co	6D723D	SNRFOR	EUR
NSTAR Elec Co	6D723D	SNRFOR	USD
New South Wales Treas Corp	QWDA5L	SNRFOR	AUD
New South Wales Treas Corp	QWDA5L	SNRFOR	AUD
New South Wales Treas Corp	QWDA5L	SNRFOR	NZD
New South Wales Treas Corp	QWDA5L	SNRFOR	USD
New South Wales Treas Corp	QWDA5L	SNRFOR	USD
Nortel Networks Corp	6BBBBE	SNRFOR	AUD
Nortel Networks Corp	6BBBBE	SNRFOR	AUD
Nortel Networks Corp	6BBBBE	SNRFOR	EUR
Nortel Networks Corp	6BBBBE	SNRFOR	EUR
Nortel Networks Corp	6BBBBE	SNRFOR	EUR
Nortel Networks Corp	6BBBBE	SNRFOR	EUR
Nortel Networks Corp	6BBBBE	SNRFOR	HKD

CR	Composite	0.37%	0.52%	0.68%	0.82%	0.89%	0.95%
MR	Composite	0.37%	0.52%	0.65%	0.78%	0.84%	0.90%
XR	Composite						
CR	Composite	1.06%	0.86%	0.98%	1.27%	1.31%	1.35%
CR	Composite	1.06%	0.86%	0.98%	1.27%	1.29%	1.35%
MR	Composite	1.06%	0.86%	0.98%	1.27%	1.29%	1.35%
CR	Composite	0.01058199	0.0086125	0.00984	0.012743241	0.013137835	0.013486504
MM	Composite	1.06%	0.83%	0.94%	1.24%	1.26%	1.31%
MR	Composite	1.06%	0.82%	0.93%	1.22%	1.25%	1.29%
MR	Composite	0.002214894	0.001738524	0.002648913	0.00326989	0.004133268	0.004621638
XR	Composite	0.22%	0.17%	0.26%	0.33%	0.40%	0.45%
MR	Composite	0.25%	0.18%	0.27%	0.33%	0.41%	0.46%
MR	Composite	0.25%	0.18%	0.27%	0.33%	0.41%	0.46%
CR	Composite	0.23%	0.18%	0.28%	0.35%	0.43%	0.49%
MM	Composite						
MR	Composite	0.25%	0.18%	0.27%	0.33%	0.41%	0.46%
XR	Composite	0.002423947	0.001701779	0.002650702	0.003182252	0.003932336	0.004445359
MR	Composite	0.25%	0.18%	0.27%	0.33%	0.41%	0.46%
XR	Composite	0.002423947	0.001701779	0.002650702	0.003182252	0.003932336	0.004445359
MR	Composite	0.25%	0.18%	0.27%	0.33%	0.41%	0.46%
XR	Composite	0.24%	0.17%	0.27%	0.32%	0.39%	0.44%
MR	Composite	0.22%	0.18%	0.26%	0.34%	0.42%	0.48%
XR	Composite	0.22%	0.17%	0.26%	0.32%	0.41%	0.45%
MR	Composite	0.25%	0.18%	0.27%	0.33%	0.41%	0.46%
XR	Composite	0.24%	0.17%	0.27%	0.32%	0.39%	0.44%
CR	Composite	0.23%	0.18%	0.28%	0.35%	0.43%	0.49%
MM	Composite						
MR	Composite	0.002516667	0.001753589	0.00266057	0.003301929	0.004077284	0.004637436
XR	Composite	0.24%	0.17%	0.27%	0.32%	0.39%	0.44%
MR	Composite	0.25%	0.18%	0.27%	0.33%	0.41%	0.46%
CR	Composite	0.50%	0.50%	0.58%	0.65%	0.76%	0.76%
MM	Composite						
MR	Composite	0.50%	0.50%	0.58%	0.65%	0.76%	0.76%
CR	Composite	0.50%	0.50%	0.58%	0.65%	0.76%	0.76%
MM	Composite						
MR	Composite	0.50%	0.50%	0.58%	0.65%	0.76%	0.76%
CR	Composite	8.41%	10.60%	12.71%	13.01%	12.38%	11.91%
MM	Composite	8.41%	10.60%	12.71%	13.01%	12.38%	11.91%
MM	Composite	8.41%	10.59%	12.69%	13.02%	12.40%	11.90%
MM	Composite	8.41%	10.59%	12.69%	13.02%	12.40%	11.90%
MM	Composite	8.41%	10.59%	12.69%	13.02%	12.40%	11.90%
CR	Composite	0.084097981	0.11048973	0.135541952	0.135726887	0.129317737	0.124063858
MM	Composite	8.41%	10.59%	12.69%	13.02%	12.40%	11.90%
MR	Composite	8.41%	10.50%	12.57%	12.89%	12.29%	11.79%
CR	Composite						
MM	Composite						
MR	Composite						
MM	Composite	8.41%	10.59%	12.69%	13.02%	12.40%	11.90%
CR	Composite	8.41%	10.60%	13.30%	13.01%	12.94%	12.57%
MM	Composite	8.41%	10.60%	12.71%	13.01%	12.42%	12.07%
MM	Composite	8.41%	10.59%	12.69%	13.02%	12.40%	11.90%
CR	Composite	8.41%	11.05%	13.55%	13.57%	12.93%	12.41%
MM	Composite	8.41%	10.59%	12.69%	13.02%	12.40%	11.90%
MR	Composite	0.084097981	0.104965244	0.125650248	0.128940543	0.122851851	0.117860665
XR	Composite	8.41%	10.11%	12.10%	12.42%	11.83%	11.35%
MR	Composite	0.50%	0.50%	0.50%	0.50%	0.50%	0.50%
XR	Composite	0.50%	0.50%	0.50%	0.50%	0.50%	0.50%
CR	Composite	0.28%	0.28%	0.16%	0.43%	0.29%	0.59%
CR	Composite	0.00276905	0.00276905	0.00158235	0.004335715	0.002887384	0.00585
MR	Composite	0.00276905	0.00276905	0.00158235	0.004335715	0.002887384	0.00585
MR	Composite						
MR	Composite	0.40%	0.40%	0.40%	0.40%	0.40%	0.40%
CR	Composite						
MR	Composite						
CR	Composite						
CR	Composite						
MR	Composite						
MR	Composite	0.027107766	0.03038871	0.045408662	0.056092157	0.061631244	0.066673391
XR	Composite	0.027107766	0.03038871	0.045408662	0.056092157	0.061631244	0.066673391
CR	Composite	2.76%	3.27%	4.92%	6.05%	6.67%	7.17%
MM	Composite						
MR	Composite	2.57%	2.99%	4.56%	5.67%	6.23%	6.82%
XR	Composite	2.62%	3.08%	4.55%	5.63%	6.15%	6.55%
XR	Composite	0.026176982	0.0308097	0.045522575	0.0562919	0.061502821	0.065517869

1.02%	1.08%	1.22%	1.35%	1.41%	0.4 BB	BBB
0.97%	1.03%	1.22%	1.28%	1.41%	0.371428571 BB	BBB
					0.371428571	
1.43%	1.49%	1.56%	1.87%	2.36%	0.4 NR	BBB
1.43%	1.49%	1.56%	1.87%	2.36%	0.4 NR	B
1.43%	1.49%	1.56%	1.87%	2.36%	0.4 NR	B
1.43%	0.014884615	0.01564	0.01868	0.0236375	0.4 NR	BBB
1.37%	1.43%	1.56%	1.87%	2.36%	0.4 NR	BB
1.35%	1.41%	1.56%	1.87%	2.36%	0.4 NR	BB
0.50%	0.005522126	0.005056109	0.005878571		0.4 B	BBB
0.50%	0.55%	0.51%	0.59%		0.4 B	BBB
0.51%	0.55%	0.51%	0.59%		0.4 A	AA
0.51%	0.55%	0.51%	0.59%		0.4 A	AA
0.53%	0.59%	0.51%	0.59%		0.4 BB	A
					0.4	
0.51%	0.55%	0.51%	0.59%		0.4 A	AA
0.48%	0.005437724	0.005056109	0.005878571		0.4 BB	A
0.51%	0.55%	0.51%	0.59%		0.4 A	AA
0.48%	0.005437724	0.005056109	0.005878571		0.4 BB	A
0.51%	0.55%	0.51%	0.59%		0.4 A	AA
0.48%	0.54%	0.51%	0.59%		0.4 BB	A
0.50%	0.55%	0.51%	0.59%		0.4 B	A
0.50%	0.55%	0.51%	0.59%		B	BBB
0.51%	0.55%	0.51%	0.59%		0.4 A	AA
0.48%	0.54%	0.51%	0.59%		0.4 BB	A
0.53%	0.59%	0.51%	0.59%		0.4 BB	A
					0.4	
0.51%	0.005540532	0.005056109	0.005878571		0.4 A	AA
0.48%	0.54%	0.51%	0.59%		0.4 BB	A
0.51%	0.55%	0.51%	0.59%		0.4 A	AA
0.87%	1.11%	1.11%	1.11%	1.11%	0.4	NR
					0.4	
0.87%	1.11%	1.11%	1.11%	1.11%	0.4	NR
0.87%	1.11%	1.11%	1.11%	1.11%	0.4	NR
					0.4	
0.87%	1.11%	1.11%	1.11%	1.11%	0.4	NR
11.06%	10.41%	10.24%	10.27%	10.41%	0.4 NR	BBB
11.06%	10.41%	10.24%	10.27%	10.41%	0.4 NR	BBB
11.07%	10.45%	10.33%	10.42%	10.41%	0.4 NR	AA
11.07%	10.45%	10.33%	10.42%	10.41%	0.4 NR	AA
11.07%	10.45%	10.33%	10.42%	10.41%	0.4 NR	AA
11.56%	0.109174405	0.107498216	0.108530298	0.108475104	0.4 NR	A
11.07%	10.45%	10.33%	10.42%	10.41%	0.4 NR	AA
10.98%	10.37%	10.21%	10.31%	10.31%	0.4 NR	A
					0.4	
					0.4	
					0.4	
11.07%	10.45%	10.33%	10.42%	10.41%	0.4 NR	AA
11.06%	10.73%	10.24%	10.27%	10.41%	0.4 NR	BBB
11.06%	10.30%	10.24%	10.27%	10.41%	0.4 NR	BBB
11.07%	10.45%	10.33%	10.42%	10.41%	0.4 NR	AA
11.56%	10.92%	10.75%	10.85%	10.85%	0.4 NR	A
11.07%	10.45%	10.33%	10.42%	10.41%	0.4 NR	AA
10.98%	0.103715685	0.102123305	0.103103783	0.103051349	0.4 NR	A
10.58%	9.99%	9.84%	9.93%	9.93%	0.4 NR	A
0.50%	0.50%	0.50%	0.50%	0.50%	0.4	
0.50%	0.50%	0.50%	0.50%	0.50%	0.4	
0.65%	0.71%	0.71%	0.71%	0.71%	0.380000001	NR
0.65%	0.0071	0.0071	0.0071	0.0071	0.380000001	NR
0.65%	0.0071	0.0071	0.0071	0.0071	0.380000001	NR
					0.4	
0.40%	0.40%	0.40%	0.40%	0.40%	0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
6.53%	0.064998584	0.063248748	0.064804179	0.064331664	BB	A
6.53%	0.064998584	0.063248748	0.064804179	0.064331664	0.3875 BB	A
7.04%	6.89%	6.82%	7.06%	6.99%	0.3875 BBB	AA
					0.3875	
0.066874852	6.48%	6.48%	6.71%	6.64%	0.375 A	AA
0.064334549	6.35%	6.40%	6.45%	6.38%	0.4 A	AA
0.064334549	0.063485975	0.063965941	0.06448297	0.063799274	0.4 A	AA

A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	BB	BBB	BBB	BB
B	B	B	B	B	CCC
B	B	B	B	B	CCC
BBB	A	BB	BBB	BBB	BB
BB	BB	BB	BB	BB	B
BB	BB	BB	BB	BB	B
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AAA	AAA	AA	AA
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	A	A
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AA	AA
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
A	BBB	A	A	A	BBB
A	BBB	A	A	A	BBB
AAA	AA	AA	AAA	AA	AA
AAA	AA	AA	AAA	AA	AA
AAA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AAA	AA	AA	AAA	AA	AA
AA	A	A	AA	A	A
AAA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	BBB	A	BBB
A	BBB	A	A	A	A
AAA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AAA	AA	AA	AAA	AA	AA
AA	A	A	AA	A	A
AA	A	A	A	A	A
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
		NR			
BBB	BBB	BBB	BB	BBB	BBB
BBB	BBB	BBB	BB	BBB	BBB
A	A	A	BBB	A	A
A	A	A	A	A	A
AA	AA	AA	A	AA	AA
AA	AA	AA	A	AA	AA

BB	A	BB	AA	7 Consumer Goods
BB	BBB	BB	AA	7 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BB	4 Consumer Goods
NR	NR	NR	BB	5 Consumer Goods
NR	NR	NR	BB	5 Consumer Goods
NR	NR	NR	BB	4 Consumer Goods
NR	NR	NR	BB	5 Consumer Goods
NR	NR	NR	BB	5 Consumer Goods
NR	NR		BBB	3 Industrials
NR	NR		BBB	3 Industrials
NR	NR		A	16 Industrials
NR	NR		A	16 Industrials
NR	NR		A	16 Industrials
			NR	Industrials
NR	NR		A	16 Industrials
NR	NR		BBB	11 Industrials
NR	NR		A	16 Industrials
NR	NR		BBB	11 Industrials
NR	NR		A	16 Industrials
NR	NR		BBB	11 Industrials
NR	NR		BBB	3 Industrials
NR	NR		BBB	4 Industrials
NR	NR		A	16 Industrials
NR	NR		BBB	11 Industrials
NR	NR		A	16 Industrials
			NR	Industrials
NR	NR		A	16 Industrials
NR	NR		BBB	11 Industrials
NR	NR		A	16 Industrials
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
BB	BBB	BB	AA	13 Basic Materials
BB	BBB	BB	AA	13 Basic Materials
A	AA	A	AA	12 Basic Materials
A	AA	A	AA	12 Basic Materials
A	AA	A	AA	12 Basic Materials
BBB	A	BBB	AA	12 Basic Materials
A	AA	A	AA	12 Basic Materials
BBB	A	BBB	AA	12 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
A	AA	A	AA	12 Basic Materials
BB	BBB	BB	A	3 Basic Materials
BB	BBB	BB	A	3 Basic Materials
A	AA	A	AA	12 Basic Materials
BBB	A	BBB	AA	12 Basic Materials
A	AA	A	AA	12 Basic Materials
BBB	A	BBB	AA	12 Basic Materials
BBB	A	BBB	AA	12 Basic Materials
			NR	2 Technology
			NR	2 Technology
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
BB	BBB	BB	AA	5 Technology
BB	BBB	BB	AA	5 Technology
BBB	A	BBB	AA	5 Technology
			NR	Technology
BBB	A	BBB	A	4 Technology
A	AA	A	AA	4 Technology
A	AA	A	AA	4 Technology

Asia	Japan	A	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Asia	Japan	A	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	DocAdj	Entity Tier	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
Europe	Norway	B	B	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Norway	B	B	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Norway	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	B	B	Thin	DocAdj	CcyGrp	DocAdj
Europe	Norway	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	B	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Norway	B	B				
Europe	Norway	B	B				
Europe	Norway	B	B				
Europe	Norway	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	B	B	Thin	Entity Tier	DocAdj	Entity Tier
Europe	Norway	B	B	Thin	Entity Tier	CcyGrp	Entity Tier
Europe	Norway	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	B	B	Thin	DocAdj	CcyGrp	DocAdj
Europe	Norway	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	B	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Norway	B	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
Oceania	Australia	AAA	AA				
Oceania	Australia	AAA	AA				
Oceania	Australia	AAA	AA				
Oceania	Australia	AAA	AA				
Oceania	Australia	AAA	AA				
N.Amer	Canada	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	B				
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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NTUSDCR	31-Jul-08 NT
NTUSDMM	31-Jul-08 NT
NTUSDMR	31-Jul-08 NT
NTUSDXR	31-Jul-08 NT
NT-LtdEURCR	31-Jul-08 NT-Ltd
NT-LtdEURMM	31-Jul-08 NT-Ltd
NT-LtdEURMR	31-Jul-08 NT-Ltd
NT-LtdEURXR	31-Jul-08 NT-Ltd
NT-LtdUSDCR	31-Jul-08 NT-Ltd
NT-LtdUSDMM	31-Jul-08 NT-Ltd
NT-LtdUSDMR	31-Jul-08 NT-Ltd
NT-LtdUSDXR	31-Jul-08 NT-Ltd
NTCHAEURMM	31-Jul-08 NTCHA
NTCHAEURMR	31-Jul-08 NTCHA
NTCHAEURXR	31-Jul-08 NTCHA
NTCHAUSDMM	31-Jul-08 NTCHA
NTCHAAUDMM	31-Jul-08 NTCHA
NTCHACHFMM	31-Jul-08 NTCHA
NTCHAEURCR	31-Jul-08 NTCHA
NTCHAEURMM	31-Jul-08 NTCHA
NTCHAEURMR	31-Jul-08 NTCHA
NTCHAEURXR	31-Jul-08 NTCHA
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NTCHAGBPMM	31-Jul-08 NTCHA
NTCHAGBPMR	31-Jul-08 NTCHA
NTCHAJPYMM	31-Jul-08 NTCHA
NTCHASEKMM	31-Jul-08 NTCHA
NTCHAUSDCR	31-Jul-08 NTCHA
NTCHAUSDMM	31-Jul-08 NTCHA
NTCHAUSDMR	31-Jul-08 NTCHA
NTCHAUSDXR	31-Jul-08 NTCHA
NTHUSDCR	31-Jul-08 NTH
NTHUSDMR	31-Jul-08 NTH
NTHUSDXR	31-Jul-08 NTH
NTKUSDCR	31-Jul-08 NTK
NTKUSDMR	31-Jul-08 NTK
NTKUSDXR	31-Jul-08 NTK
NTNCRPJPYCR	31-Jul-08 NTNCRP
NTNCRPJPYXR	31-Jul-08 NTNCRP
NTNCRPUSDCR	31-Jul-08 NTNCRP
NTPCLEURCR	31-Jul-08 NTPCL
NTPCLEURMM	31-Jul-08 NTPCL
NTPCLUSDCR	31-Jul-08 NTPCL
NTPCLUSDMM	31-Jul-08 NTPCL
NTPCLUSDMR	31-Jul-08 NTPCL
NTRSEURMR	31-Jul-08 NTRS
NTRSGBPMR	31-Jul-08 NTRS
NTRSUSDMR	31-Jul-08 NTRS
NTTCHFCR	31-Jul-08 NTT
NTTEURCR	31-Jul-08 NTT
NTTEURMM	31-Jul-08 NTT
NTTGBPCR	31-Jul-08 NTT
NTTJPYCR	31-Jul-08 NTT
NTTJPYMR	31-Jul-08 NTT
NTTJPYXR	31-Jul-08 NTT
NTTUSDCR	31-Jul-08 NTT
NTTUSDMR	31-Jul-08 NTT
NTTUSDXR	31-Jul-08 NTT
NTTDCEURCR	31-Jul-08 NTTDC
NTTDCJPYCR	31-Jul-08 NTTDC
NTTDCJPYMR	31-Jul-08 NTTDC
NTTDCJPYXR	31-Jul-08 NTTDC
NTTDCUSDCR	31-Jul-08 NTTDC
NTTDCMAUDCR	31-Jul-08 NTTDCM
NTTDCMEURCR	31-Jul-08 NTTDCM
NTTDCMEURMM	31-Jul-08 NTTDCM
NTTDCMEURMR	31-Jul-08 NTTDCM
NTTDCMJPYCR	31-Jul-08 NTTDCM
NTTDCMJPYMR	31-Jul-08 NTTDCM
NTTDCMJPYXR	31-Jul-08 NTTDCM
NTTDCMTWDCR	31-Jul-08 NTTDCM
NTTDCMUSDCR	31-Jul-08 NTTDCM
NTTDCMUSDMR	31-Jul-08 NTTDCM
NTTDCMUSDXR	31-Jul-08 NTTDCM

Nortel Networks Corp	6BBBBE	SNRFOR	USD
Nortel Networks Corp	6BBBBE	SNRFOR	USD
Nortel Networks Corp	6BBBBE	SNRFOR	USD
Nortel Networks Corp	6BBBBE	SNRFOR	USD
Nortel Networks Ltd	6BBBBF	SNRFOR	EUR
Nortel Networks Ltd	6BBBBF	SNRFOR	EUR
Nortel Networks Ltd	6BBBBF	SNRFOR	EUR
Nortel Networks Ltd	6BBBBF	SNRFOR	EUR
Nortel Networks Ltd	6BBBBF	SNRFOR	USD
Nortel Networks Ltd	6BBBBF	SNRFOR	USD
Nortel Networks Ltd	6BBBBF	SNRFOR	USD
Nortel Networks Ltd	6BBBBF	SNRFOR	USD
NORDIC Tel Co Hldg ApS	KN48C9	SECDOM	EUR
NORDIC Tel Co Hldg ApS	KN48C9	SECDOM	EUR
NORDIC Tel Co Hldg ApS	KN48C9	SECDOM	EUR
NORDIC Tel Co Hldg ApS	KN48C9	SECDOM	USD
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	AUD
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	CHF
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	EUR
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	EUR
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	EUR
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	EUR
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	GBP
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	GBP
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	GBP
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	JPY
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	SEK
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	USD
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	USD
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	USD
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	USD
North TX Twy Auth	6C8AD1	SNRFOR	USD
North TX Twy Auth	6C8AD1	SNRFOR	USD
North TX Twy Auth	6C8AD1	SNRFOR	USD
Nortek Inc	6BBBAE	SNRFOR	USD
Nortek Inc	6BBBAE	SNRFOR	USD
Nortek Inc	6BBBAE	SNRFOR	USD
NTN Corp	JOEC88	SNRFOR	JPY
NTN Corp	JOEC88	SNRFOR	JPY
NTN Corp	JOEC88	SNRFOR	USD
NTPC Ltd	Y4A63G	SNRFOR	EUR
NTPC Ltd	Y4A63G	SNRFOR	EUR
NTPC Ltd	Y4A63G	SNRFOR	USD
NTPC Ltd	Y4A63G	SNRFOR	USD
NTPC Ltd	Y4A63G	SNRFOR	USD
Nthn Tr Corp	6CBDDE	SNRFOR	EUR
Nthn Tr Corp	6CBDDE	SNRFOR	GBP
Nthn Tr Corp	6CBDDE	SNRFOR	USD
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	CHF
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	EUR
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	EUR
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	GBP
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	JPY
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	JPY
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	JPY
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	USD
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	USD
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	USD
NTT DATA Corp	JOECBY	SNRFOR	EUR
NTT DATA Corp	JOECBY	SNRFOR	JPY
NTT DATA Corp	JOECBY	SNRFOR	JPY
NTT DATA Corp	JOECBY	SNRFOR	JPY
NTT DATA Corp	JOECBY	SNRFOR	USD
NTT Docomo Inc	68BD6O	SNRFOR	AUD
NTT Docomo Inc	68BD6O	SNRFOR	EUR
NTT Docomo Inc	68BD6O	SNRFOR	EUR
NTT Docomo Inc	68BD6O	SNRFOR	EUR
NTT Docomo Inc	68BD6O	SNRFOR	JPY
NTT Docomo Inc	68BD6O	SNRFOR	JPY
NTT Docomo Inc	68BD6O	SNRFOR	JPY
NTT Docomo Inc	68BD6O	SNRFOR	TWD
NTT Docomo Inc	68BD6O	SNRFOR	USD
NTT Docomo Inc	68BD6O	SNRFOR	USD
NTT Docomo Inc	68BD6O	SNRFOR	USD

CR	Composite	0.027631097	0.032719023	0.049155806	0.060519161	0.066730628	0.07171267
MM	Composite						
MR	Composite	2.57%	2.99%	4.56%	5.67%	6.23%	6.82%
XR	Composite	0.026176982	0.0308097	0.045522575	0.0562919	0.061502821	0.065517869
CR	Composite	0.021677836	0.034405087	0.050580163	0.061947638	0.067179516	0.071199779
MM	Composite						
MR	Composite	2.17%	3.27%	4.84%	5.95%	6.38%	6.91%
XR	Composite	2.17%	3.16%	4.74%	5.69%	6.20%	6.55%
CR	Composite	2.17%	3.44%	5.06%	6.19%	6.72%	7.12%
MM	Composite						
MR	Composite	0.021677836	0.032684832	0.048401536	0.059454687	0.06382054	0.069054611
XR	Composite	2.17%	3.16%	4.74%	5.69%	6.20%	6.55%
MM	Composite	0.009929	0.009929	0.012629	0.0153865	0.019072	0.0225
MR	Composite	0.009929	0.009929	0.012629	0.0153865	0.019072	0.0225
XR	Composite	0.99%	0.99%	1.26%	1.54%	1.91%	2.25%
MM	Composite	0.99%	0.99%	1.26%	1.54%	1.91%	2.25%
MM	Composite		0.0202458	0.028498	0.03620125	0.0407677	0.044640729
MM	Composite	0.0181352	0.01968225	0.028498	0.036144286	0.040644	0.044562614
CR	Composite	0.018890833	0.020901875	0.029685417	0.03794401	0.04229185	0.046342773
MM	Composite	0.0181352	0.01968225	0.028498	0.036144286	0.040644	0.044562614
MR	Composite	0.017946292	0.019856781	0.028201146	0.03604681	0.040177258	0.044025635
XR	Composite	0.017285113	0.019125216	0.027162156	0.03471877	0.038697043	0.042403638
CR	Composite	0.018890833	0.020901875	0.029685417	0.03794401	0.04229185	0.046342773
MM	Composite	0.0181352	0.01968225	0.028498	0.036144286	0.040644	0.044562614
MR	Composite	0.017946292	0.019856781	0.028201146	0.03604681	0.040177258	0.044025635
MM	Composite	0.0181352	0.0202458	0.028498	0.03620125	0.0407677	0.044640729
MM	Composite	0.0181352	0.01968225	0.028498	0.036144286	0.040644	0.044562614
CR	Composite	1.89%	2.09%	2.97%	3.79%	4.23%	4.63%
MM	Composite	0.0181352	0.01968225	0.028498	0.036144286	0.040644	0.044562614
MR	Composite	0.017946292	0.019856781	0.028201146	0.03604681	0.040177258	0.044025635
XR	Composite	0.017285113	0.019125216	0.027162156	0.03471877	0.038697043	0.042403638
CR	Composite	0.01365	0.01365	0.01365	0.01365	0.01365	0.01365
MR	Composite	1.37%	1.37%	1.37%	1.37%	1.37%	1.37%
XR	Composite	0.01365	0.01365	0.01365	0.01365	0.01365	0.01365
CR	Composite						
MR	Composite	2.01%	2.01%	2.79%	2.79%	2.79%	2.79%
XR	Composite	2.01%	2.01%	2.79%	2.79%	2.79%	2.79%
CR	Composite	0.16%	0.25%	0.28%	0.31%	0.34%	0.39%
XR	Composite	0.00159	0.002535	0.002099926	0.002357198	0.002556685	0.00295975
CR	Composite	0.16%	0.25%	0.28%	0.31%	0.34%	0.39%
CR	Composite						
MM	Composite						
CR	Composite	1.28%	1.74%	1.57%	1.93%	1.88%	2.15%
MM	Composite						
MR	Composite	1.28%	1.74%	1.57%	1.93%	1.88%	2.04%
MR	Composite	0.001578741	0.001734206	0.002022892	0.00230748	0.002518598	0.002518598
MR	Composite	0.16%	0.17%	0.20%	0.23%	0.25%	0.25%
MR	Composite	0.16%	0.17%	0.20%	0.23%	0.25%	0.25%
CR	Composite	0.001032136	0.000966654	0.00103175	0.001584572	0.001857523	0.001981434
CR	Composite	0.10%	0.10%	0.10%	0.16%	0.19%	0.20%
MM	Composite						
CR	Composite	0.10%	0.10%	0.10%	0.16%	0.19%	0.20%
CR	Composite	0.10%	0.08%	0.11%	0.16%	0.18%	0.20%
MR	Composite						
XR	Composite	0.001032136	0.000672328	0.000888656	0.0011934	0.00138089	0.001478095
CR	Composite	0.10%	0.10%	0.10%	0.16%	0.19%	0.20%
MR	Composite	0.10%	0.09%	0.10%	0.15%	0.18%	0.20%
XR	Composite						
CR	Composite	0.08%	0.11%	0.13%	0.15%	0.17%	0.20%
CR	Composite	0.08%	0.11%	0.13%	0.15%	0.17%	0.20%
MR	Composite						
XR	Composite	0.00078	0.001100225	0.001318851	0.001466886	0.00126186	0.001463891
CR	Composite	0.08%	0.11%	0.13%	0.15%	0.17%	0.20%
CR	Composite	0.000893333	0.00113722	0.001379125	0.001561177	0.001739514	0.001958745
CR	Composite	0.09%	0.11%	0.14%	0.16%	0.18%	0.19%
MM	Composite						
MR	Composite						
CR	Composite	0.09%	0.11%	0.14%	0.16%	0.17%	0.20%
MR	Composite						
XR	Composite	0.07%	0.09%	0.11%	0.12%	0.13%	0.15%
CR	Composite	0.09%	0.11%	0.14%	0.16%	0.18%	0.19%
CR	Composite	0.09%	0.11%	0.14%	0.16%	0.18%	0.19%
MR	Composite	0.09%	0.11%	0.13%	0.15%	0.17%	0.18%
XR	Composite						

0.070445806	0.068940046	0.068187755	0.070593206	0.069857664	0.3875 BBB	AA
					0.3875	
0.066874852	6.48%	6.48%	6.71%	6.64%	0.375 A	AA
0.064334549	0.063485975	0.063965941	0.06448297	0.063799274	0.4 A	AA
0.070480676	0.069403949	0.069908132	0.069908132	0.069908132	0.4 NR	BBB
					0.4	
0.067609754	6.65%	6.64%	6.64%	6.64%	0.4 NR	BBB
6.45%	6.40%	6.40%	6.40%	6.40%	0.4 NR	A
7.05%	6.94%	6.99%	6.99%	6.99%	0.4 NR	BBB
					0.4	
6.76%	0.066482054	0.066412725	0.066412725	0.066412725	0.4 NR	BBB
6.45%	6.40%	6.40%	6.40%	6.40%	0.4 NR	A
2.32%	0.024218	0.024218	0.024218	0.024218	0.7	NR
2.32%	0.024218	0.024218	0.024218	0.024218	0.7	NR
2.32%	2.42%	2.42%	2.42%	2.42%	0.7	NR
2.32%	2.42%	2.42%	2.42%	2.42%	0.7	NR
4.64%	0.048012415	0.048497156	0.047405605	0.048469176	0.4 BB	BB
4.63%	0.047902683	0.048497156	0.047405605	0.048636838	0.4 A	A
4.81%	0.049808766	0.05051787	0.049380838	0.050650356	0.4 BBB	BBB
4.63%	0.047902683	0.048497156	0.047405605	0.048636838	0.4 A	A
4.57%	0.047318327	0.047991977	0.046911796	0.048117838	0.4 BBB	BBB
4.40%	0.045575021	0.046223851	0.045183467	0.046345076	0.4 BBB	BBB
4.81%	0.049808766	0.05051787	0.049380838	0.050650356	0.4 BBB	BBB
4.63%	0.047902683	0.048497156	0.047405605	0.048636838	0.4 A	A
4.57%	0.047318327	0.047991977	0.046911796	0.048117838	0.4 BBB	BBB
4.64%	0.048012415	0.048497156	0.047405605	0.048469176	0.4 BB	BB
4.63%	0.047902683	0.048497156	0.047405605	0.048636838	0.4 A	A
4.81%	4.98%	5.05%	4.94%	5.07%	0.4 BBB	BBB
4.63%	0.047902683	0.048497156	0.047405605	0.048636838	0.4 A	A
4.57%	0.047318327	0.047991977	0.046911796	0.048117838	0.4 BBB	BBB
4.40%	0.045575021	0.046223851	0.045183467	0.046345076	0.4 BBB	BBB
0.01365	0.01365	0.01365	0.01365	0.01365		
1.37%	1.37%	1.37%	1.37%	1.37%		
0.01365	0.01365	0.01365	0.01365	0.01365		
					0.4	
2.79%	2.79%	2.79%	2.79%	2.79%	0.4	NR
2.79%	2.79%	2.79%	2.79%	2.79%	0.4	NR
0.45%	0.56%	0.56%	0.42%	0.46%	0.3 NR	NR
0.45%	0.005600403	0.005600403	0.0042375	0.004625	0.3 NR	NR
0.45%	0.56%	0.56%	0.42%	0.46%	0.3 NR	NR
					0.15	
					0.15	
2.06%	2.43%	2.48%	2.63%	2.83%	0.15 NR	NR
					0.15	
1.96%	2.31%	2.48%	2.63%	2.83%	0.15 NR	NR
0.002518598	0.002518598	0.002518598	0.002518598	0.002518598	NR	NR
0.25%	0.25%	0.25%	0.25%	0.25%	NR	NR
0.25%	0.25%	0.25%	0.25%	0.25%	NR	NR
0.24%	0.003188864	0.0032	0.0053625		0.327777778 NR	BBB
0.24%	0.32%	0.32%	0.54%		0.327777778 NR	BBB
					0.327777778	
0.24%	0.32%	0.32%	0.54%		0.327777778 NR	BBB
0.24%	0.31%	0.32%	0.54%		0.31 NR	BB
					0.327777778	
0.18%	0.002352579	0.0032	0.0053625		0.327777778 NR	BB
0.24%	0.32%	0.32%	0.54%		0.327777778 NR	BBB
0.24%	0.30%	0.32%	0.54%		0.327777778 NR	BB
					0.327777778	
0.23%	0.30%	0.30%	0.31%	0.33%	0.275 NR	NR
0.23%	0.30%	0.30%	0.31%	0.33%	0.275 NR	NR
					0.275	
0.17%	0.002955275	0.002955275	0.00306	0.00334	0.275 NR	NR
0.23%	0.30%	0.30%	0.31%	0.33%	0.275 NR	NR
0.002327378	0.003091874	0.00376	0.003365	0.003633333	0.292857145 B	B
0.002357459	0.33%	0.38%	0.34%	0.37%	0.320000002 B	BBB
					0.292857145	
					0.292857145	
0.002344687	0.31%	0.38%	0.34%	0.36%	0.280000002 BBB	BBB
					0.292857145	
0.18%	0.24%	0.38%	0.34%	0.36%	0.292857145 BB	BB
0.24%	0.33%	0.38%	0.34%	0.37%	0.320000002 B	BBB
0.24%	0.33%	0.38%	0.34%	0.37%	0.320000002 B	BBB
0.22%	0.32%	0.38%	0.34%	0.35%	0.292857145 B	BB
					0.292857145	

A	A	A	BBB	A	A
A	A	A	A	A	A
AA	AA	AA	A	AA	AA
A	A	BBB	BBB	A	A
A	A	BBB	A	A	A
A	A	A	A	A	A
A	A	BBB	BBB	A	A
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	A	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	A
BBB	A	A	AA	A	A
BBB	A	A	AA	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	A
BB	BBB	BBB	A	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	A
BBB	A	A	AA	A	A
			NR		
			NR		
			NR		
	NR				
	NR				
BB	BB	BBB	BB	NR	NR
B	B	BB	B	NR	NR
CCC	CCC	B	CCC	NR	NR
NR	NR	NR	BBB	A	BBB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR			
NR	NR	NR			
BBB	BBB	BBB	BB	B	BB
BBB	BBB	BBB	BB	B	BB
BBB	BBB	BBB	BB	B	BB
BB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BB	B	BB
BB	BB	BB	BB	B	B
NR	NR	B	B	B	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	BB	BB	BB	NR
NR	NR	B	B	B	NR
B	B	B	BB	BB	BB
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
BB	BB	BBB	BB	BB	BB

BBB	A	BBB	AA	5 Technology
			NR	Technology
BBB	A	BBB	A	4 Technology
A	AA	A	AA	4 Technology
BBB	BBB	BBB	A	5 Technology
			NR	Technology
BBB	BBB	BBB	A	3 Technology
A	A	A	A	3 Technology
BBB	BBB	BBB	A	5 Technology
			NR	Technology
BBB	BBB	BBB	A	3 Technology
A	A	A	A	3 Technology
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
BB	BBB	BB	AA	12 Telecommunications
A	AA	A	AA	11 Telecommunications
BBB	A	BBB	AA	12 Telecommunications
A	AA	A	AA	11 Telecommunications
BBB	A	BBB	AA	12 Telecommunications
BBB	A	BBB	AA	12 Telecommunications
BBB	A	BBB	AA	12 Telecommunications
A	AA	A	AA	11 Telecommunications
BBB	A	BBB	AA	12 Telecommunications
BB	BBB	BB	AA	12 Telecommunications
A	AA	A	AA	11 Telecommunications
BBB	A	BBB	AA	12 Telecommunications
A	AA	A	AA	11 Telecommunications
BBB	A	BBB	AA	12 Telecommunications
BBB	A	BBB	AA	12 Telecommunications
			NR	2
			NR	2
			NR	2
			NR	Industrials
			NR	Industrials
			NR	Industrials
	NR	NR	NR	3 Industrials
	NR	NR	NR	3 Industrials
	NR	NR	NR	3 Industrials
			NR	Government
			NR	Government
NR	NR	NR	NR	3 Government
			NR	Government
NR	NR	NR	NR	3 Government
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR		BBB	6 Telecommunications
NR	NR		BBB	6 Telecommunications
			NR	Telecommunications
NR	NR		BBB	6 Telecommunications
NR	NR		BB	5 Telecommunications
			NR	Telecommunications
NR	NR		BB	5 Telecommunications
NR	NR		BBB	6 Telecommunications
NR	NR		BBB	6 Telecommunications
			NR	Telecommunications
	NR	NR	NR	3 Technology
	NR	NR	NR	3 Technology
			NR	Technology
	NR	NR	NR	3 Technology
	NR	NR	NR	3 Technology
NR	NR	B	BBB	5 Telecommunications
NR	NR	BBB	BBB	3 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	B	BBB	5 Telecommunications
			NR	Telecommunications
NR	NR	B	BBB	5 Telecommunications
NR	NR	BBB	BBB	3 Telecommunications
NR	NR	BBB	BBB	3 Telecommunications
NR	NR	BB	BBB	3 Telecommunications
			NR	Telecommunications

N.Amer	Canada	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	B				
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	B				
N.Amer	Canada	BB	B	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	Canada	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	B				
N.Amer	Canada	BB	B	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	Canada	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	B	CCC		Thin	Thin	Thin
Europe	Denmark	B	CCC		Thin	Thin	Thin
Europe	Denmark	B	CCC		Thin	Thin	Thin
Europe	Denmark	B	CCC		Thin	Thin	Thin
Europe	Denmark	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin		Thin
N.Amer	United States	B	BB		Thin		Thin
Asia	Japan	BBB	AA	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	Thin	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Thin	Entity Tier	Entity Tier
India	India	BB	BBB				
India	India	BB	BBB				
India	India	BB	BBB	Thin	Thin	Thin	Thin
India	India	BB	BBB				
India	India	BB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	AA	AA	Thin	Thin	Thin	Thin
N.Amer	United States	AA	AA	Thin	Thin	Thin	Thin
N.Amer	United States	AA	AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A				
Asia	Japan	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A				
Asia	Japan	AA	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	A				
Asia	Japan		A	Thin	Thin	Thin	Thin
Asia	Japan		A	Thin	Thin	Thin	Thin
Asia	Japan		A				
Asia	Japan		A	Thin	Thin	Thin	Thin
Asia	Japan		A	Thin	Thin	Thin	Thin
Asia	Japan	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A				
Asia	Japan	AA	A				
Asia	Japan	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A				
Asia	Japan	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	A				

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin					
	Thin					
	Thin					

CcyGrp	CcyGrp	Thin	Thin		Thin	Thin
DocAdj	DocAdj	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Thin	Thin		Thin	Thin
Thin	DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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CcyGrp	Entity Tier	Entity Tier	CcyGrp	Thin	Thin	
CcyGrp	Entity Tier	Entity Tier	CcyGrp	Thin	Thin	
CcyGrp	Entity Tier	Entity Tier	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	Entity Tier	Entity Tier	CcyGrp	Thin	Thin	
DocAdj	Entity Tier	Entity Tier	DocAdj	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin	Thin
DocAdj	DocAdj	DocAdj	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

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NUAUDCR	31-Jul-08 NU
NUEURCR	31-Jul-08 NU
NUEURMM	31-Jul-08 NU
NUEURMR	31-Jul-08 NU
NUEURXR	31-Jul-08 NU
NUGBPCR	31-Jul-08 NU
NUUSDCR	31-Jul-08 NU
NUUSDMM	31-Jul-08 NU
NUUSDMR	31-Jul-08 NU
NUUSDXR	31-Jul-08 NU
NU-CoTLgt+PwrUSDMR	31-Jul-08 NU-CoTLgt+Pwr
NUEAUDMR	31-Jul-08 NUE
NUECADMR	31-Jul-08 NUE
NUEDKKMR	31-Jul-08 NUE
NUEEURCR	31-Jul-08 NUE
NUEEURMM	31-Jul-08 NUE
NUEEURMR	31-Jul-08 NUE
NUEEURXR	31-Jul-08 NUE
NUEHKDMR	31-Jul-08 NUE
NUEJPYMR	31-Jul-08 NUE
NUESGDMR	31-Jul-08 NUE
NUETWDMR	31-Jul-08 NUE
NUEUSDCR	31-Jul-08 NUE
NUEUSDMM	31-Jul-08 NUE
NUEUSDMR	31-Jul-08 NUE
NUEUSDXR	31-Jul-08 NUE
NUEZARMR	31-Jul-08 NUE
NUELP-KPLOPUSDCR	31-Jul-08 NUELP-KPLOP
NUELP-KPLOPUSDMR	31-Jul-08 NUELP-KPLOP
NUONNVAUDMM	31-Jul-08 NUONNV
NUONNVEURCR	31-Jul-08 NUONNV
NUONNVEURMM	31-Jul-08 NUONNV
NUONNVEURMR	31-Jul-08 NUONNV
NUONNVHKDMM	31-Jul-08 NUONNV
NUONNVJPYMM	31-Jul-08 NUONNV
NUONNVSGDMM	31-Jul-08 NUONNV
NUONNVUSDCR	31-Jul-08 NUONNV
NUONNVUSDMM	31-Jul-08 NUONNV
NUONNVUSDMR	31-Jul-08 NUONNV
NUSTRUSDMR	31-Jul-08 NUSTR
NUSTRUSDXR	31-Jul-08 NUSTR
NUTVNAEURCR	31-Jul-08 NUTVNA
NUTVNAEURMM	31-Jul-08 NUTVNA
NUTVNAUSDMM	31-Jul-08 NUTVNA
NUWGBPCR	31-Jul-08 NUW
NUWGBPMM	31-Jul-08 NUW
NVADAGBPMM	31-Jul-08 NVADA
NVADAUSDCR	31-Jul-08 NVADA
NVADAUSDMR	31-Jul-08 NVADA
NVADAUSDXR	31-Jul-08 NVADA
NVLLEURMM	31-Jul-08 NVLL
NVLLUSDMR	31-Jul-08 NVLL
NVLLUSDXR	31-Jul-08 NVLL
NVLSUSDMR	31-Jul-08 NVLS
NVLSUSDXR	31-Jul-08 NVLS
NVREURMR	31-Jul-08 NVR
NVREURXR	31-Jul-08 NVR
NVRUSDCR	31-Jul-08 NVR
NVRUSDMR	31-Jul-08 NVR
NVRUSDXR	31-Jul-08 NVR
NWACEURMR	31-Jul-08 NWAC
NWACEURXR	31-Jul-08 NWAC
NWACUSDCR	31-Jul-08 NWAC
NWACUSDMR	31-Jul-08 NWAC
NWACUSDXR	31-Jul-08 NWAC
NWCLUSDCR	31-Jul-08 NWCL
NWCLUSDMR	31-Jul-08 NWCL
NWJRSYEURCR	31-Jul-08 NWJRSY
NWJRSYUSDCR	31-Jul-08 NWJRSY
NWJRSYUSDMR	31-Jul-08 NWJRSY
NWJRSYUSDXR	31-Jul-08 NWJRSY
NWLAUDCR	31-Jul-08 NWL
NWLAUDMR	31-Jul-08 NWL
NWLAUDXR	31-Jul-08 NWL

Northeast Utils	6CA7CG	SNRFOR	AUD
Northeast Utils	6CA7CG	SNRFOR	EUR
Northeast Utils	6CA7CG	SNRFOR	EUR
Northeast Utils	6CA7CG	SNRFOR	EUR
Northeast Utils	6CA7CG	SNRFOR	EUR
Northeast Utils	6CA7CG	SNRFOR	GBP
Northeast Utils	6CA7CG	SNRFOR	USD
Northeast Utils	6CA7CG	SNRFOR	USD
Northeast Utils	6CA7CG	SNRFOR	USD
Northeast Utils	6CA7CG	SNRFOR	USD
CT Lt & Pwr	UW267O	SNRFOR	USD
Nucor Corp	6D737A	SNRFOR	AUD
Nucor Corp	6D737A	SNRFOR	CAD
Nucor Corp	6D737A	SNRFOR	DKK
Nucor Corp	6D737A	SNRFOR	EUR
Nucor Corp	6D737A	SNRFOR	EUR
Nucor Corp	6D737A	SNRFOR	EUR
Nucor Corp	6D737A	SNRFOR	EUR
Nucor Corp	6D737A	SNRFOR	HKD
Nucor Corp	6D737A	SNRFOR	JPY
Nucor Corp	6D737A	SNRFOR	SGD
Nucor Corp	6D737A	SNRFOR	TWD
Nucor Corp	6D737A	SNRFOR	USD
Nucor Corp	6D737A	SNRFOR	USD
Nucor Corp	6D737A	SNRFOR	USD
Nucor Corp	6D737A	SNRFOR	USD
Nucor Corp	6D737A	SNRFOR	ZAR
NuStar Pipeline Oper Partnership LP	6D75DZ	SNRFOR	USD
NuStar Pipeline Oper Partnership LP	6D75DZ	SNRFOR	USD
Nuon NV	NTB580	SNRFOR	AUD
Nuon NV	NTB580	SNRFOR	EUR
Nuon NV	NTB580	SNRFOR	EUR
Nuon NV	NTB580	SNRFOR	EUR
Nuon NV	NTB580	SNRFOR	HKD
Nuon NV	NTB580	SNRFOR	JPY
Nuon NV	NTB580	SNRFOR	SGD
Nuon NV	NTB580	SNRFOR	USD
Nuon NV	NTB580	SNRFOR	USD
Nuon NV	NTB580	SNRFOR	USD
NuStar Logistics LP	6D75DR	SNRFOR	USD
NuStar Logistics LP	6D75DR	SNRFOR	USD
Numico NV	NSB99F	SUBLT2	EUR
Numico NV	NSB99F	SUBLT2	EUR
Numico NV	NSB99F	SUBLT2	USD
Ondeo Svcs U K Plc		SNRFOR	GBP
Ondeo Svcs U K Plc		SNRFOR	GBP
St of NV	6A55A7	SNRFOR	GBP
St of NV	6A55A7	SNRFOR	USD
St of NV	6A55A7	SNRFOR	USD
St of NV	6A55A7	SNRFOR	USD
NOVELL INC	6D7006	SNRFOR	EUR
NOVELL INC	6D7006	SNRFOR	USD
NOVELL INC	6D7006	SNRFOR	USD
Novelis Inc	6D700X	SNRFOR	USD
Novelis Inc	6D700X	SNRFOR	USD
NVR, Inc.	68BD8X	SNRFOR	EUR
NVR, Inc.	68BD8X	SNRFOR	EUR
NVR, Inc.	68BD8X	SNRFOR	USD
NVR, Inc.	68BD8X	SNRFOR	USD
NVR, Inc.	68BD8X	SNRFOR	USD
Northwest Airls Corp	6CD9A8	SNRFOR	EUR
Northwest Airls Corp	6CD9A8	SNRFOR	EUR
Northwest Airls Corp	6CD9A8	SNRFOR	USD
Northwest Airls Corp	6CD9A8	SNRFOR	USD
Northwest Airls Corp	6CD9A8	SNRFOR	USD
New World China Ld Ltd	GMADCD	SNRFOR	USD
New World China Ld Ltd	GMADCD	SNRFOR	USD
St of NJ	6AA63B	SNRFOR	EUR
St of NJ	6AA63B	SNRFOR	USD
St of NJ	6AA63B	SNRFOR	USD
St of NJ	6AA63B	SNRFOR	USD
Newell Rubbermaid Inc	6B634B	SNRFOR	AUD
Newell Rubbermaid Inc	6B634B	SNRFOR	AUD
Newell Rubbermaid Inc	6B634B	SNRFOR	AUD

CR	Composite	0.40%	0.23%	0.43%	0.50%	0.54%	0.61%
CR	Composite	0.003993	0.002378596	0.004646711	0.005260526	0.005704391	0.006333158
MM	Composite						
MR	Composite	0.40%	0.23%	0.44%	0.50%	0.54%	0.60%
XR	Composite						
CR	Composite						
CR	Composite	0.40%	0.24%	0.46%	0.53%	0.57%	0.63%
MM	Composite						
MR	Composite	0.003993	0.002259666	0.004414375	0.0049975	0.005419171	0.0060087
XR	Composite	0.40%	0.22%	0.43%	0.48%	0.52%	0.58%
MR	Composite	0.84%	0.84%	0.84%	0.84%	0.84%	0.84%
MR	Composite	0.27%	0.33%	0.44%	0.50%	0.57%	0.65%
MR	Composite	0.27%	0.33%	0.44%	0.51%	0.58%	0.65%
MR	Composite	0.002720333	0.003327824	0.004382269	0.005105288	0.005836384	0.006535879
CR	Composite	0.002863509	0.003502973	0.004614327	0.005373988	0.006144802	0.006881376
MM	Composite						
MR	Composite	0.002720333	0.003327824	0.004382269	0.005105288	0.005836384	0.006535879
XR	Composite						
MR	Composite	0.27%	0.33%	0.44%	0.51%	0.58%	0.65%
MR	Composite	0.27%	0.33%	0.44%	0.51%	0.58%	0.65%
MR	Composite	0.27%	0.33%	0.44%	0.51%	0.58%	0.65%
MR	Composite	0.002720333	0.003327824	0.004382269	0.005105288	0.005836384	0.006535879
CR	Composite	0.29%	0.35%	0.46%	0.54%	0.61%	0.69%
MM	Composite	0.27%	0.34%	0.44%	0.52%	0.59%	0.66%
MR	Composite	0.27%	0.33%	0.44%	0.51%	0.58%	0.65%
XR	Composite	0.26%	0.32%	0.42%	0.49%	0.56%	0.63%
MR	Composite	0.002720333	0.003327824	0.004382269	0.005105288	0.005836384	0.006535879
CR	Composite	1.05%	1.05%	1.05%	1.05%	1.05%	1.05%
MR	Composite	0.0105	0.0105	0.0105	0.0105	0.0105	0.0105
MM	Composite	0.14%	0.17%	0.25%	0.28%	0.34%	0.39%
CR	Composite	0.15%	0.18%	0.26%	0.29%	0.35%	0.41%
MM	Composite	0.14%	0.17%	0.25%	0.28%	0.33%	0.39%
MR	Composite						
MM	Composite	0.14%	0.17%	0.25%	0.28%	0.33%	0.39%
MM	Composite	0.14%	0.17%	0.25%	0.28%	0.34%	0.39%
MM	Composite	0.14%	0.17%	0.25%	0.28%	0.33%	0.39%
CR	Composite	0.15%	0.18%	0.26%	0.29%	0.35%	0.41%
MM	Composite	0.14%	0.17%	0.25%	0.28%	0.33%	0.39%
MR	Composite	0.14%	0.17%	0.25%	0.27%	0.33%	0.39%
MR	Composite	0.64%	0.64%	0.64%	0.64%	0.77%	0.92%
XR	Composite						
CR	Composite	0.56%	0.56%	0.56%	0.56%	0.56%	0.56%
MM	Composite	0.56%	0.56%	0.56%	0.56%	0.56%	0.56%
MM	Composite	0.56%	0.56%	0.56%	0.56%	0.56%	0.56%
CR	Composite						
MM	Composite						
MM	Composite	0.52%	0.52%	0.52%	0.52%	0.57%	0.57%
CR	Composite	0.52%	0.52%	0.52%	0.52%	0.57%	0.57%
MR	Composite	0.52%	0.52%	0.52%	0.52%	0.57%	0.57%
XR	Composite	0.52%	0.52%	0.52%	0.52%	0.57%	0.57%
MM	Composite						
MR	Composite	0.43%	0.84%	1.67%	1.89%	1.38%	2.61%
XR	Composite	0.00425	0.00841665	0.01672915	0.0189	0.01375	0.02615
MR	Composite						
XR	Composite						
MR	Composite	0.012819	0.010421275	0.012272348	0.013403213	0.013791591	0.014772759
XR	Composite	0.012819	0.010037333	0.011820209	0.012788557	0.013019422	0.014013413
CR	Composite	0.012819	0.010969763	0.013002956	0.013964934	0.014352352	0.015443377
MR	Composite	0.012819	0.010421275	0.012272348	0.013403213	0.013791591	0.014772759
XR	Composite	0.012819	0.010037333	0.011820209	0.012788557	0.013019422	0.014013413
MR	Composite	0.0975	0.0975	0.0975	0.0975	0.0975	0.0975
XR	Composite	9.75%	9.75%	9.75%	9.75%	9.75%	9.75%
CR	Composite						
MR	Composite	0.0975	0.0975	0.0975	0.0975	0.0975	0.0975
XR	Composite	0.0975	0.0975	0.0975	0.0975	0.0975	0.0975
CR	Composite	6.98%	6.98%	6.98%	6.98%	6.98%	6.98%
MR	Composite	0.06975	0.06975	0.06975	0.06975	0.06975	0.06975
CR	Composite	0.34%	0.34%	0.36%	0.39%	0.43%	0.46%
CR	Composite	0.34%	0.34%	0.36%	0.39%	0.43%	0.46%
MR	Composite	0.34%	0.34%	0.36%	0.37%	0.43%	0.46%
XR	Composite	0.34%	0.34%	0.36%	0.36%	0.43%	0.46%
CR	Composite		0.69%	0.52%	1.01%	1.02%	1.21%
MR	Composite	0.0020084	0.69%	0.52%	1.01%	1.02%	1.21%
XR	Composite	0.0020084	0.69%	0.52%	1.01%	1.02%	1.21%

0.67%	0.74%	0.87%	0.87%	0.98%	0.4 NR	B
0.70%	0.007685772	0.009111819	0.008712	0.010272281	0.4 NR	BB
0.67%	0.73%	0.87%	0.87%	0.98%	0.4 NR	BBB
0.70%	0.77%	0.91%	0.87%	1.03%	0.4 NR	BB
0.67%	0.007320083	0.008656228	0.008712	0.009758667	0.4 NR	BBB
0.64%	0.70%	0.83%	0.87%	0.94%	0.4 NR	BB
0.84%	0.84%	0.84%	0.84%	0.84%	0.375	
0.70%	0.73%	0.76%	0.82%	0.80%	0.4 BB	BBB
0.69%	0.73%	0.76%	0.82%	0.82%	0.4 A	AA
0.69%	0.007308829	0.007586422	0.008233333	0.008216667	0.4 A	AA
0.73%	0.007693504	0.008002772	0.008666667	0.008659903	0.4 BBB	A
0.69%	0.007308829	0.007586422	0.008233333	0.008216667	0.4 A	AA
0.69%	0.73%	0.76%	0.82%	0.82%	0.4 A	AA
0.70%	0.73%	0.76%	0.82%	0.81%	0.4 BB	BBB
0.69%	0.73%	0.76%	0.82%	0.82%	0.4 A	AA
0.69%	0.007308829	0.007586422	0.008233333	0.008216667	0.4 A	AA
0.73%	0.77%	0.80%	0.87%	0.87%	0.4 BBB	A
0.70%	0.74%	0.77%	0.83%	0.83%	0.4 BBB	A
0.69%	0.73%	0.76%	0.82%	0.82%	0.4 A	AA
0.67%	0.70%	0.73%	0.79%	0.79%	0.4 BBB	A
0.69%	0.007308829	0.007586422	0.008233333	0.008216667	0.4 A	AA
1.21%	1.21%	1.21%	1.21%	1.21%	0.35	
0.0121	0.0121	0.0121	0.0121	0.0121	0.35	
0.44%	0.49%	0.53%	0.56%	0.52%	0.4 BB	BB
0.46%	0.51%	0.53%	0.56%	0.52%	0.4 BBB	BBB
0.44%	0.49%	0.53%	0.56%	0.52%	0.4 A	A
0.44%	0.49%	0.53%	0.56%	0.52%	0.4 A	A
0.44%	0.49%	0.53%	0.56%	0.52%	0.4 BB	A
0.44%	0.49%	0.53%	0.56%	0.52%	0.4 A	A
0.46%	0.51%	0.53%	0.56%	0.52%	0.4 BBB	BBB
0.44%	0.49%	0.53%	0.56%	0.52%	0.4 A	A
0.44%	0.48%	0.53%	0.56%	0.52%	0.4 BBB	BBB
1.03%	1.15%	1.15%	1.15%	1.15%	0.4	
0.56%	0.56%	0.56%	0.56%	0.56%	0.15	NR
0.56%	0.56%	0.56%	0.56%	0.56%	0.15	NR
0.56%	0.56%	0.56%	0.56%	0.56%	0.15	NR
0.64%	0.64%	0.64%	0.64%	0.64%	0.83	
0.64%	0.66%	0.66%	0.66%	0.66%	0.83	
0.64%	0.63%	0.63%	0.63%	0.63%	0.83	
0.64%	0.61%	0.61%	0.61%	0.61%	0.83	
2.61%	2.61%	2.55%	2.55%	2.61%	0.4 NR	NR
0.02615	0.02615	0.0255146	0.0255146	0.02608135	0.4 NR	NR
1.49%	0.016595	0.0237	0.02514969		0.4 NR	BB
1.43%	0.015998832	0.0237	0.024223123		0.4 NR	BBB
1.56%	0.017485063	0.0237	0.026473358		0.396666667 NR	BB
1.49%	0.016595	0.0237	0.02514969		0.4 NR	BB
1.43%	0.015998832	0.0237	0.024223123		0.4 NR	BBB
0.0975	0.0975	0.0975	0.0975	0.0975	0.315	
9.75%	9.75%	9.75%	9.75%	9.75%	0.315	
0.0975	0.0975	0.0975	0.0975	0.0975	0.315	
0.0975	0.0975	0.0975	0.0975	0.0975	0.315	
6.98%	6.98%	6.98%	6.98%	6.98%	0.4	
0.06975	0.06975	0.06975	0.06975	0.06975	0.4	
0.47%	0.49%	0.50%	0.50%	0.50%	0.8	NR
0.47%	0.49%	0.50%	0.50%	0.50%	0.8	NR
0.45%	0.45%	0.47%	0.47%	0.47%	0.8	NR
0.43%	0.45%	0.45%	0.45%	0.45%	0.8	NR
1.26%	1.30%	1.41%	1.57%	1.61%	0.4 NR	B
1.26%	1.30%	1.41%	1.57%	1.61%	0.4 NR	B
1.26%	1.30%	1.41%	1.57%	1.61%	0.4 NR	B

B	B	BB	BB	BB	B
BB	BB	BBB	BBB	BBB	BB
BBB	BBB	A	A	A	BBB
BB	BB	BBB	BBB	BBB	BB
BBB	BBB	A	A	A	BBB
BB	BB	BBB	BBB	BBB	BB
			NR		
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AAA
AA	AAA	AAA	AAA	AA	AAA
A	AA	AA	AA	A	AA
AA	AAA	AAA	AAA	AA	AAA
AA	AAA	AAA	A	BBB	A
AA	AAA	AAA	AAA	AA	AAA
AA	AAA	AAA	AAA	AA	AAA
A	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
AA	AAA	AAA	AAA	AA	AAA
A	AA	AA	AA	A	AA
AA	AAA	AAA	AAA	AA	AAA
			NR		NR
			NR		NR
B	BB	BBB	BB	BB	BB
BB	BBB	A	BBB	BBB	BBB
BBB	A	AA	A	A	A
BBB	A	AA	A	A	A
B	BB	BBB	BB	BB	BB
BB	BBB	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BB	BBB	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BB	BBB	A	NR	NR	NR
	NR	NR			
	NR		NR	NR	BBB
	NR		NR	NR	BBB
	NR		NR	NR	BBB
	NR		NR	NR	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	BBB	BBB	BBB
A	A	A	A	B	BB
BBB	BBB	BBB	BBB	B	BB
A	A	A	BBB	BBB	BBB
A	A	A	A	B	BB
			NR		
			NR		
			NR		
			NR		
			NR		
NR	BBB	NR	NR	BBB	BBB
NR	BBB	NR	NR	BBB	BBB
NR	BBB	NR	NR	BBB	A
NR	BBB	NR	NR	BBB	BBB
NR	BB	BBB	BBB	BBB	BBB
NR	BB	BBB	BBB	BBB	BBB
NR	BB	BBB	BBB	BBB	BBB

BB	NR	BB	BB	10 Utilities
BBB	NR	BBB	BB	10 Utilities
			NR	Utilities
A	NR	A	BB	10 Utilities
			NR	Utilities
			NR	Utilities
BBB	NR	BBB	BB	10 Utilities
			NR	Utilities
A	NR	A	BB	10 Utilities
BBB	NR	BBB	BB	10 Utilities
			NR	2 Utilities
BB	BB	A	A	3 Basic Materials
A	A	A	AA	14 Basic Materials
A	A	A	AA	14 Basic Materials
BBB	BBB	BBB	AA	14 Basic Materials
			NR	Basic Materials
A	A	A	AA	14 Basic Materials
			NR	Basic Materials
A	A	A	AA	14 Basic Materials
BB	BB	BB	AA	3 Basic Materials
A	A	A	AA	14 Basic Materials
A	A	A	AA	14 Basic Materials
BBB	BBB	BBB	AA	14 Basic Materials
BBB	BBB	BBB	AA	14 Basic Materials
A	A	A	AA	14 Basic Materials
BBB	BBB	BBB	AA	14 Basic Materials
A	A	A	AA	14 Basic Materials
			NR	2 Oil & Gas
			NR	2 Oil & Gas
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
			NR	Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Utilities
			NR	Utilities
			NR	2
			NR	2
			NR	2
			NR	2
			NR	Technology
	NR	NR	NR	2 Technology
	NR	NR	NR	2 Technology
			NR	Basic Materials
			NR	Basic Materials
NR	CCC		BB	4 Consumer Goods
NR	CCC		BB	4 Consumer Goods
NR	CCC		BB	6 Consumer Goods
NR	CCC		BB	4 Consumer Goods
NR	CCC		BB	4 Consumer Goods
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Financials
			NR	2 Financials
BBB			NR	2 Government
BBB			NR	2 Government
BBB			NR	2 Government
BBB			NR	2 Government
BB	CCC	BB	BB	8 Consumer Goods
BB	CCC	BB	BB	8 Consumer Goods
BB	CCC	BB	BB	8 Consumer Goods

N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
Europe	Netherlands	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A				
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				Thin
N.Amer	United States	BBB	A				
Europe	Netherlands		BBB		Thin		
Europe	Netherlands		BBB		Thin		
Europe	Netherlands		BBB		Thin		
Europe	United Kingdom	BBB					
Europe	United Kingdom	BBB					
N.Amer	United States						Thin
N.Amer	United States						Thin
N.Amer	United States						Thin
N.Amer	United States						Thin
N.Amer	United States		BB				
N.Amer	United States		BB	Thin	Thin	Thin	Thin
N.Amer	United States		BB	Thin	Thin	Thin	Thin
N.Amer	Canada	B	BBB				
N.Amer	Canada	B	BBB				
N.Amer	United States	BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
OffShore	Cayman Islands		B				
OffShore	Cayman Islands		B				
N.Amer	United States		AA		Thin	Thin	DocAdj
N.Amer	United States		AA		Thin	Thin	DocAdj
N.Amer	United States		AA		Thin	Thin	DocAdj
N.Amer	United States		AA		Thin	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Thin	Entity Tier

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	Thin		Thin			
	Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj	
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Thin	Thin	DocAdj	DocAdj	DocAdj		
Thin	Thin	DocAdj	CcyGrp	DocAdj		
Thin	Thin	DocAdj	DocAdj	DocAdj		
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NWLCADMR	31-Jul-08 NWL
NWLCHFMR	31-Jul-08 NWL
NWLEURCR	31-Jul-08 NWL
NWLEURMM	31-Jul-08 NWL
NWLEURMR	31-Jul-08 NWL
NWLEURXR	31-Jul-08 NWL
NWLGBPMR	31-Jul-08 NWL
NWLHKDMR	31-Jul-08 NWL
NWLHKDXR	31-Jul-08 NWL
NWLJPYMR	31-Jul-08 NWL
NWLJPYXR	31-Jul-08 NWL
NWLNOKMR	31-Jul-08 NWL
NWLSEKMR	31-Jul-08 NWL
NWLSEKXR	31-Jul-08 NWL
NWLSGDMR	31-Jul-08 NWL
NWLUSDCR	31-Jul-08 NWL
NWLUSDMM	31-Jul-08 NWL
NWLUSDMR	31-Jul-08 NWL
NWLUSDXR	31-Jul-08 NWL
NWSEURMR	31-Jul-08 NWS
NWSUSDCR	31-Jul-08 NWS
NWSUSDMR	31-Jul-08 NWS
NWSUSDXR	31-Jul-08 NWS
NWS-AmHldgAUDMR	31-Jul-08 NWS-AmHldg
NWS-AmHldgCHFMR	31-Jul-08 NWS-AmHldg
NWS-AmHldgEURCR	31-Jul-08 NWS-AmHldg
NWS-AmHldgEURMM	31-Jul-08 NWS-AmHldg
NWS-AmHldgEURMR	31-Jul-08 NWS-AmHldg
NWS-AmHldgEURXR	31-Jul-08 NWS-AmHldg
NWS-AmHldgHKDMR	31-Jul-08 NWS-AmHldg
NWS-AmHldgHKDXR	31-Jul-08 NWS-AmHldg
NWS-AmHldgJPYMR	31-Jul-08 NWS-AmHldg
NWS-AmHldgNZDMR	31-Jul-08 NWS-AmHldg
NWS-AmHldgUSDCR	31-Jul-08 NWS-AmHldg
NWS-AmHldgUSDMM	31-Jul-08 NWS-AmHldg
NWS-AmHldgUSDMR	31-Jul-08 NWS-AmHldg
NWS-AmHldgUSDXR	31-Jul-08 NWS-AmHldg
NWS-AmIncAUDMR	31-Jul-08 NWS-AmInc
NWS-AmIncAUDXR	31-Jul-08 NWS-AmInc
NWS-AmIncCADMR	31-Jul-08 NWS-AmInc
NWS-AmIncCHFMR	31-Jul-08 NWS-AmInc
NWS-AmIncEURCR	31-Jul-08 NWS-AmInc
NWS-AmIncEURMM	31-Jul-08 NWS-AmInc
NWS-AmIncEURMR	31-Jul-08 NWS-AmInc
NWS-AmIncEURXR	31-Jul-08 NWS-AmInc
NWS-AmIncGBPMR	31-Jul-08 NWS-AmInc
NWS-AmIncGBPXR	31-Jul-08 NWS-AmInc
NWS-AmIncHKDMR	31-Jul-08 NWS-AmInc
NWS-AmIncHKDXR	31-Jul-08 NWS-AmInc
NWS-AmIncJPYMR	31-Jul-08 NWS-AmInc
NWS-AmIncJPYXR	31-Jul-08 NWS-AmInc
NWS-AmIncNZDMR	31-Jul-08 NWS-AmInc
NWS-AmIncSEKMR	31-Jul-08 NWS-AmInc
NWS-AmIncSEKXR	31-Jul-08 NWS-AmInc
NWS-AmIncUSDCR	31-Jul-08 NWS-AmInc
NWS-AmIncUSDMM	31-Jul-08 NWS-AmInc
NWS-AmIncUSDMR	31-Jul-08 NWS-AmInc
NWS-AmIncUSDXR	31-Jul-08 NWS-AmInc
NWS-HldgsLtdEURCR	31-Jul-08 NWS-HldgsLtd
NWS-HldgsLtdEURMM	31-Jul-08 NWS-HldgsLtd
NWS-HldgsLtdEURMR	31-Jul-08 NWS-HldgsLtd
NWS-HldgsLtdEURXR	31-Jul-08 NWS-HldgsLtd
NWS-HldgsLtdGBPXR	31-Jul-08 NWS-HldgsLtd
NWS-HldgsLtdUSDCR	31-Jul-08 NWS-HldgsLtd
NWS-HldgsLtdUSDMM	31-Jul-08 NWS-HldgsLtd
NWS-HldgsLtdUSDMR	31-Jul-08 NWS-HldgsLtd
NWS-HldgsLtdUSDXR	31-Jul-08 NWS-HldgsLtd
NXPEURMM	31-Jul-08 NXP
NXPEURXR	31-Jul-08 NXP
NXPUSDMM	31-Jul-08 NXP
NXPUSDMR	31-Jul-08 NXP
NXPUSDXR	31-Jul-08 NXP
NXPAUDMM	31-Jul-08 NXP
NXPCHFMM	31-Jul-08 NXP

Newell Rubbermaid Inc	6B634B	SNRFOR	CAD
Newell Rubbermaid Inc	6B634B	SNRFOR	CHF
Newell Rubbermaid Inc	6B634B	SNRFOR	EUR
Newell Rubbermaid Inc	6B634B	SNRFOR	EUR
Newell Rubbermaid Inc	6B634B	SNRFOR	EUR
Newell Rubbermaid Inc	6B634B	SNRFOR	EUR
Newell Rubbermaid Inc	6B634B	SNRFOR	GBP
Newell Rubbermaid Inc	6B634B	SNRFOR	HKD
Newell Rubbermaid Inc	6B634B	SNRFOR	HKD
Newell Rubbermaid Inc	6B634B	SNRFOR	JPY
Newell Rubbermaid Inc	6B634B	SNRFOR	JPY
Newell Rubbermaid Inc	6B634B	SNRFOR	NOK
Newell Rubbermaid Inc	6B634B	SNRFOR	SEK
Newell Rubbermaid Inc	6B634B	SNRFOR	SEK
Newell Rubbermaid Inc	6B634B	SNRFOR	SGD
Newell Rubbermaid Inc	6B634B	SNRFOR	USD
Newell Rubbermaid Inc	6B634B	SNRFOR	USD
Newell Rubbermaid Inc	6B634B	SNRFOR	USD
Newell Rubbermaid Inc	6B634B	SNRFOR	USD
News Corp	6B76CM	SNRFOR	EUR
News Corp	6B76CM	SNRFOR	USD
News Corp	6B76CM	SNRFOR	USD
News Corp	6B76CM	SNRFOR	USD
News America Hldgs Inc	6B76BF	SNRFOR	AUD
News America Hldgs Inc	6B76BF	SNRFOR	CHF
News America Hldgs Inc	6B76BF	SNRFOR	EUR
News America Hldgs Inc	6B76BF	SNRFOR	EUR
News America Hldgs Inc	6B76BF	SNRFOR	EUR
News America Hldgs Inc	6B76BF	SNRFOR	EUR
News America Hldgs Inc	6B76BF	SNRFOR	HKD
News America Hldgs Inc	6B76BF	SNRFOR	HKD
News America Hldgs Inc	6B76BF	SNRFOR	JPY
News America Hldgs Inc	6B76BF	SNRFOR	NZD
News America Hldgs Inc	6B76BF	SNRFOR	USD
News America Hldgs Inc	6B76BF	SNRFOR	USD
News America Hldgs Inc	6B76BF	SNRFOR	USD
News America Hldgs Inc	6B76BF	SNRFOR	USD
News America Inc	6B76CA	SNRFOR	AUD
News America Inc	6B76CA	SNRFOR	AUD
News America Inc	6B76CA	SNRFOR	CAD
News America Inc	6B76CA	SNRFOR	CHF
News America Inc	6B76CA	SNRFOR	EUR
News America Inc	6B76CA	SNRFOR	EUR
News America Inc	6B76CA	SNRFOR	EUR
News America Inc	6B76CA	SNRFOR	EUR
News America Inc	6B76CA	SNRFOR	GBP
News America Inc	6B76CA	SNRFOR	GBP
News America Inc	6B76CA	SNRFOR	HKD
News America Inc	6B76CA	SNRFOR	HKD
News America Inc	6B76CA	SNRFOR	JPY
News America Inc	6B76CA	SNRFOR	JPY
News America Inc	6B76CA	SNRFOR	NZD
News America Inc	6B76CA	SNRFOR	SEK
News America Inc	6B76CA	SNRFOR	SEK
News America Inc	6B76CA	SNRFOR	USD
News America Inc	6B76CA	SNRFOR	USD
News America Inc	6B76CA	SNRFOR	USD
News America Inc	6B76CA	SNRFOR	USD
NEWS Hldgs Ltd	QWCFGY	SNRFOR	EUR
NEWS Hldgs Ltd	QWCFGY	SNRFOR	EUR
NEWS Hldgs Ltd	QWCFGY	SNRFOR	EUR
NEWS Hldgs Ltd	QWCFGY	SNRFOR	EUR
NEWS Hldgs Ltd	QWCFGY	SNRFOR	GBP
NEWS Hldgs Ltd	QWCFGY	SNRFOR	USD
NEWS Hldgs Ltd	QWCFGY	SNRFOR	USD
NEWS Hldgs Ltd	QWCFGY	SNRFOR	USD
NEWS Hldgs Ltd	QWCFGY	SNRFOR	USD
NXP B.V.	NTBEFL	SECDOM	EUR
NXP B.V.	NTBEFL	SECDOM	EUR
NXP B.V.	NTBEFL	SECDOM	USD
NXP B.V.	NTBEFL	SECDOM	USD
NXP B.V.	NTBEFL	SECDOM	USD
NXP B.V.	NTBEFL	SNRFOR	AUD
NXP B.V.	NTBEFL	SNRFOR	CHF

MR	Composite	0.20%	0.71%	0.52%	1.05%	0.96%	1.23%
MR	Composite	0.0020084	0.71%	0.52%	1.05%	0.96%	1.23%
CR	Composite	0.73%	0.75%	0.52%	1.10%	1.01%	1.30%
MM	Composite	0.73%	0.72%	0.52%	1.06%	0.97%	1.24%
MR	Composite	0.73%	0.71%	0.52%	1.05%	0.96%	1.23%
XR	Composite	0.73%	0.79%	0.52%	1.01%	0.99%	1.19%
MR	Composite	0.73%	0.71%	0.52%	1.05%	0.96%	1.23%
MR	Composite	0.73%	0.71%	0.52%	1.05%	0.96%	1.23%
XR	Composite	0.007315417	0.007930333	0.005187419	0.01007225	0.009890557	0.011897333
MR	Composite	0.73%	0.69%	0.52%	1.01%	1.02%	1.21%
XR	Composite	0.73%	0.69%	0.52%	1.01%	1.02%	1.21%
MR	Composite	0.007315417	0.00711676	0.005187419	0.010457527	0.009586523	0.01225
MR	Composite	0.73%	0.71%	0.52%	1.05%	0.96%	1.23%
XR	Composite	0.73%	0.79%	0.52%	1.01%	0.99%	1.19%
MR	Composite	0.73%	0.71%	0.52%	1.05%	0.96%	1.23%
CR	Composite	0.73%	0.75%	0.52%	1.10%	1.01%	1.30%
MM	Composite						
MR	Composite	0.73%	0.71%	0.52%	1.05%	0.96%	1.23%
XR	Composite	0.73%	0.79%	0.52%	1.01%	0.99%	1.19%
MR	Composite	0.0020084	0.0020084	0.00302905	0.004888004	0.00535745	0.005816667
CR	Composite	0.0020084	0.0020084	0.00302905	0.005139389	0.00535745	0.006112795
MR	Composite	0.20%	0.20%	0.30%	0.49%	0.54%	0.58%
XR	Composite	0.0020084	0.0020084	0.00302905	0.004702541	0.00535745	0.005593208
MR	Composite	0.22%	0.27%	0.38%	0.38%	0.51%	0.59%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.22%	0.27%	0.38%	0.38%	0.51%	0.59%
MR	Composite						
XR	Composite						
MR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.22%	0.27%	0.38%	0.38%	0.51%	0.59%
XR	Composite	0.22%	0.27%	0.38%	0.38%	0.51%	0.59%
MR	Composite	0.22%	0.27%	0.37%	0.46%	0.53%	0.60%
XR	Composite	0.22%	0.26%	0.35%	0.45%	0.51%	0.57%
MR	Composite	0.23%	0.28%	0.37%	0.47%	0.53%	0.59%
MR	Composite	0.002260032	0.002783409	0.003688432	0.004705426	0.005310954	0.005903748
CR	Composite	0.24%	0.29%	0.39%	0.49%	0.56%	0.62%
MM	Composite	0.23%	0.28%	0.37%	0.47%	0.54%	0.60%
MR	Composite	0.23%	0.28%	0.37%	0.47%	0.53%	0.59%
XR	Composite	0.22%	0.26%	0.35%	0.45%	0.51%	0.57%
MR	Composite	0.23%	0.28%	0.37%	0.47%	0.53%	0.59%
XR	Composite	0.22%	0.26%	0.35%	0.45%	0.51%	0.57%
MR	Composite	0.23%	0.28%	0.37%	0.47%	0.53%	0.59%
XR	Composite	0.22%	0.26%	0.35%	0.45%	0.51%	0.57%
MR	Composite	0.22%	0.27%	0.36%	0.47%	0.53%	0.60%
XR	Composite	0.22%	0.27%	0.36%	0.45%	0.51%	0.58%
MR	Composite	0.23%	0.28%	0.37%	0.47%	0.53%	0.59%
MR	Composite	0.23%	0.28%	0.37%	0.47%	0.53%	0.59%
XR	Composite	0.22%	0.26%	0.35%	0.45%	0.51%	0.57%
CR	Composite	0.24%	0.29%	0.39%	0.49%	0.56%	0.62%
MM	Composite						
MR	Composite	0.23%	0.28%	0.37%	0.47%	0.53%	0.59%
XR	Composite	0.22%	0.26%	0.35%	0.45%	0.51%	0.57%
CR	Composite	0.25%	0.25%	0.36%	0.46%	0.59%	0.65%
MM	Composite						
MR	Composite	0.002520103	0.002520103	0.003628351	0.00465	0.00559875	0.006209149
XR	Composite	0.25%	0.25%	0.36%	0.46%	0.54%	0.60%
XR	Composite	0.002520103	0.002520103	0.003628351	0.00465	0.00539248	0.005980391
CR	Composite	0.25%	0.25%	0.36%	0.46%	0.59%	0.65%
MM	Composite						
MR	Composite	0.002520103	0.002520103	0.003628351	0.00465	0.00559875	0.006209149
XR	Composite	0.25%	0.25%	0.36%	0.46%	0.54%	0.60%
MM	Composite	4.74%	5.29%	7.21%	8.10%	8.24%	8.48%
XR	Composite	0.047426189	0.052902283	0.072136843	0.08104432	0.082426047	0.084819323
MM	Composite	4.74%	5.29%	7.21%	8.10%	8.24%	8.48%
MR	Composite	4.74%	5.29%	7.21%	8.10%	8.24%	8.48%
XR	Composite	4.74%	5.29%	7.21%	8.10%	8.24%	8.48%
MM	Composite	6.59%	8.31%	11.08%	12.03%	12.06%	12.26%
MM	Composite	6.91%	8.42%	11.20%	12.03%	12.07%	12.27%

1.27%	1.31%	1.40%	1.58%	1.63%	0.4 NR	BB
1.27%	1.31%	1.40%	1.58%	1.63%	0.4 NR	BB
1.35%	1.38%	1.52%	1.66%	1.72%	0.4 NR	BB
1.29%	1.32%	1.42%	1.60%	1.65%	0.4 NR	BB
1.27%	1.31%	1.40%	1.58%	1.63%	0.4 NR	BB
1.24%	1.27%	1.39%	1.52%	1.57%	0.4 NR	A
1.27%	1.31%	1.40%	1.58%	1.63%	0.4 NR	BB
1.27%	1.31%	1.40%	1.58%	1.63%	0.4 NR	BB
1.24%	0.0127325	0.013877875	0.015217599	0.015712965	0.4 NR	A
1.26%	1.30%	1.41%	1.57%	1.61%	0.4 NR	B
1.26%	1.30%	1.41%	1.57%	1.61%	NR	B
1.27%	0.013072	0.014033333	0.01584375	0.016333333	0.4 NR	BB
1.27%	1.31%	1.40%	1.58%	1.63%	0.4 NR	BB
1.24%	1.27%	1.39%	1.52%	1.57%	0.4 NR	A
1.27%	1.31%	1.40%	1.58%	1.63%	0.4 NR	BB
1.35%	1.38%	1.52%	1.66%	1.72%	0.4 NR	BB
					0.4	
1.27%	1.31%	1.40%	1.58%	1.63%	0.4 NR	BB
1.24%	1.27%	1.39%	1.52%	1.57%	0.4 NR	A
0.61%	0.006509483	0.006509483	0.006509483	0.006509483	0.4	NR
0.65%	0.0068397	0.0068397	0.0068397	0.0068397	0.4	NR
0.61%	0.65%	0.65%	0.65%	0.65%	0.4	NR
0.59%	0.006258326	0.006258326	0.006258326	0.006258326	0.4	NR
0.62%	0.66%	0.99%	0.99%	0.99%	0.4 BB	BB
					0.4	
					0.4	
					0.4	
					0.4	
0.62%	0.66%	0.99%	0.99%	0.99%	0.4 BB	BB
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.62%	0.66%	0.99%	0.99%	0.99%	0.4 BB	BB
0.62%	0.66%	0.99%	0.99%	0.99%	0.4 BB	BB
0.64%	0.67%	0.70%	0.76%	0.76%	0.4 BB	BBB
0.61%	0.64%	0.70%	0.76%	0.76%	0.4 BB	BBB
0.63%	0.66%	0.70%	0.77%	0.76%	0.4 A	AA
0.63%	0.006639593	0.006995768	0.007686	0.007609404	0.4 A	AA
0.66%	0.70%	0.70%	0.81%	0.76%	0.4 BBB	A
0.63%	0.67%	0.70%	0.78%	0.76%	0.4 BBB	A
0.63%	0.66%	0.70%	0.77%	0.76%	0.4 A	AA
0.60%	0.64%	0.70%	0.74%	0.76%	0.4 A	AA
0.63%	0.66%	0.70%	0.77%	0.76%	0.4 A	AA
0.60%	0.64%	0.70%	0.74%	0.76%	0.4 A	AA
0.63%	0.66%	0.70%	0.77%	0.76%	0.4 A	AA
0.60%	0.64%	0.70%	0.74%	0.76%	0.4 A	AA
0.62%	0.68%	0.70%	0.76%	0.76%	0.4 BB	BBB
0.62%	0.66%	0.70%	0.76%	0.76%	BB	BBB
0.63%	0.66%	0.70%	0.77%	0.76%	0.4 A	AA
0.63%	0.66%	0.70%	0.77%	0.76%	0.4 A	AA
0.60%	0.64%	0.70%	0.74%	0.76%	0.4 A	AA
0.66%	0.70%	0.70%	0.81%	0.76%	0.4 BBB	A
					0.4	
0.63%	0.66%	0.70%	0.77%	0.76%	0.4 A	AA
0.60%	0.64%	0.70%	0.74%	0.76%	0.4 A	AA
0.70%	0.75%	0.75%	0.75%	0.75%	0.4	NR
					0.4	
0.67%	0.007461341	0.007461341	0.007461341	0.007461341	0.4	NR
0.006408107	0.75%	0.75%	0.75%	0.75%	0.4	NR
0.006408107	0.007461341	0.007461341	0.007461341	0.007461341	0.4	NR
0.007003395	0.75%	0.75%	0.75%	0.75%	0.4	NR
					0.4	
0.006653226	0.007461341	0.007461341	0.007461341	0.007461341	0.4	NR
0.64%	0.75%	0.75%	0.75%	0.75%	0.4	NR
8.53%	8.41%	7.31%	7.31%	8.21%	0.4 NR	NR
8.13%	0.084137765	0.0730995	0.073149175	0.08212564	0.4 NR	NR
8.53%	8.41%	7.31%	7.31%	8.21%	0.4 NR	NR
8.44%	8.41%	7.31%	7.31%	8.21%	0.4 NR	NR
8.13%	8.41%	7.31%	7.31%	8.21%	0.4 NR	NR
12.15%	11.95%	11.71%	11.53%	11.44%	0.4 BB	BBB
12.19%	11.96%	11.72%	11.71%	11.85%	0.4 BBB	AA

NR	BBB	A	AA	AA	AA
NR	BBB	A	AA	AA	AA
NR	BBB	A	A	A	A
NR	BBB	A	A	A	A
NR	BBB	A	AA	AA	AA
NR	A	A	AA	AA	A
NR	BBB	A	AA	AA	AA
NR	BBB	A	AA	AA	AA
NR	A	A	AA	AA	A
NR	BB	BBB	BBB	BBB	BBB
NR	BB	BBB	BBB	BBB	BBB
NR	BBB	A	AA	AA	AA
NR	BBB	A	AA	AA	AA
NR	A	A	AA	AA	A
NR	BBB	A	AA	AA	AA
NR	BBB	A	A	A	A
NR	BBB	A	AA	AA	AA
NR	A	A	AA	AA	A
NR	A	NR	A	A	A
NR	BBB	NR	BBB	BBB	BBB
NR	A	NR	A	A	A
NR	BBB	NR	BBB	BBB	BBB
NR	NR	BB	BB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BB	BB	NR	NR
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	NR	NR	CCC	NR
NR	NR	NR	NR	CCC	NR
NR	NR	NR	NR	CCC	NR
NR	NR	NR	NR	CCC	NR
NR	NR	NR	NR	CCC	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA

A	BB	A	BB	7 Consumer Goods
A	BB	A	BB	7 Consumer Goods
BBB	B	BBB	BB	8 Consumer Goods
BBB	B	BBB	BB	8 Consumer Goods
A	BB	A	BB	7 Consumer Goods
BBB	B	BBB	BB	6 Consumer Goods
A	BB	A	BB	7 Consumer Goods
A	BB	A	BB	7 Consumer Goods
BBB	B	BBB	BB	6 Consumer Goods
BB	CCC	BB	BB	8 Consumer Goods
BB	CCC	BB	BB	8 Consumer Goods
A	BB	A	BB	7 Consumer Goods
A	BB	A	BB	7 Consumer Goods
BBB	B	BBB	BB	6 Consumer Goods
A	BB	A	BB	7 Consumer Goods
BBB	B	BBB	BB	8 Consumer Goods
			NR	Consumer Goods
A	BB	A	BB	7 Consumer Goods
BBB	B	BBB	BB	6 Consumer Goods
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
NR			NR	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR			NR	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR			NR	3 Consumer Services
NR			NR	3 Consumer Services
NR	BB	NR	A	3 Consumer Services
NR	BB	NR	A	3 Consumer Services
NR	A	NR	A	11 Consumer Services
NR	A	NR	A	11 Consumer Services
NR	BBB	NR	AA	12 Consumer Services
NR	BBB	NR	AA	12 Consumer Services
NR	A	NR	A	11 Consumer Services
NR	BBB	NR	A	11 Consumer Services
NR	A	NR	A	11 Consumer Services
NR	BBB	NR	A	11 Consumer Services
NR	A	NR	A	11 Consumer Services
NR	BBB	NR	A	11 Consumer Services
NR	BB	NR	A	3 Consumer Services
NR	BB	NR	A	3 Consumer Services
NR	A	NR	A	11 Consumer Services
NR	A	NR	A	11 Consumer Services
NR	BBB	NR	A	11 Consumer Services
NR	BBB	NR	AA	12 Consumer Services
			NR	Consumer Services
NR	A	NR	A	11 Consumer Services
NR	BBB	NR	A	11 Consumer Services
			NR	3 Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
NR	NR	NR	NR	2 Technology
NR	NR	NR	NR	2 Technology
NR	NR	NR	NR	2 Technology
NR	NR	NR	NR	2 Technology
NR	NR	NR	NR	2 Technology
BB	BB	BB	AA	11 Technology
A	A	A	AA	10 Technology

N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	A		Thin	Thin	CcyGrp
N.Amer	United States	BBB	A		Thin	Thin	DocAdj
N.Amer	United States	BBB	A		Thin	Thin	CcyGrp
N.Amer	United States	BBB	A		Thin	Thin	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	A		Thin	Thin	Thin
Oceania	Australia	BBB	A				
Oceania	Australia	BBB	A		Thin	Thin	Thin
Oceania	Australia	BBB	A		Thin	Thin	Thin
Oceania	Australia	BBB	A		Thin	Thin	Thin
Oceania	Australia	BBB	A		Thin	Thin	Thin
Oceania	Australia	BBB	A				
Oceania	Australia	BBB	A		Thin	Thin	Thin
Oceania	Australia	BBB	A		Thin	Thin	Thin
Europe	Germany	BB	B	Thin	Thin	Thin	Thin
Europe	Germany	BB	B	Thin	Thin	Thin	Thin
Europe	Germany	BB	B	Thin	Thin	Thin	Thin
Europe	Germany	BB	B	Thin	Thin	Thin	Thin
Europe	Germany	BB	B	Thin	Thin	Thin	Thin
Europe	Germany		B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany		B	DocAdj	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj	DocAdj			
Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Thin	Thin	Thin		
Entity Tier	Entity Tier	Thin	Thin	Thin		
Entity Tier	Entity Tier	Thin	Thin	Thin		
Entity Tier	Entity Tier	Thin	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
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Thin	Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	Thin	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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Entity Tier
CcyGrp

NXPEURCR	31-Jul-08 NXP
NXPEURMM	31-Jul-08 NXP
NXPEURMR	31-Jul-08 NXP
NXPEURXR	31-Jul-08 NXP
NXPJPYMM	31-Jul-08 NXP
NXPJPYXR	31-Jul-08 NXP
NXPUSDCR	31-Jul-08 NXP
NXPUSDMM	31-Jul-08 NXP
NXPUSDMR	31-Jul-08 NXP
NXPUSDXR	31-Jul-08 NXP
NXTAUDMM	31-Jul-08 NXT
NXTEURCR	31-Jul-08 NXT
NXTEURMM	31-Jul-08 NXT
NXTEURMR	31-Jul-08 NXT
NXTGBPCR	31-Jul-08 NXT
NXTGBPMM	31-Jul-08 NXT
NXTGBPXR	31-Jul-08 NXT
NXTHKDMM	31-Jul-08 NXT
NXTJPYMM	31-Jul-08 NXT
NXTSEKMM	31-Jul-08 NXT
NXTSGDMM	31-Jul-08 NXT
NXTUSDCR	31-Jul-08 NXT
NXTUSDMM	31-Jul-08 NXT
NXTUSDMR	31-Jul-08 NXT
NXTL-NIIHdngIncUSDMR	31-Jul-08 NXTL-NIIHdngInc
NXTL-NIIHdngIncUSDXR	31-Jul-08 NXTL-NIIHdngInc
NXTPAUDXR	31-Jul-08 NXTP
NXTPEURMM	31-Jul-08 NXTP
NXTPEURMR	31-Jul-08 NXTP
NXTPEURXR	31-Jul-08 NXTP
NXTPUSDCR	31-Jul-08 NXTP
NXTPUSDMM	31-Jul-08 NXTP
NXTPUSDMR	31-Jul-08 NXTP
NXTPUSDXR	31-Jul-08 NXTP
NXYAUDMR	31-Jul-08 NXY
NXYEURCR	31-Jul-08 NXY
NXYEURMM	31-Jul-08 NXY
NXYEURMR	31-Jul-08 NXY
NXYEURXR	31-Jul-08 NXY
NXYJPYMR	31-Jul-08 NXY
NXYUSDCR	31-Jul-08 NXY
NXYUSDMM	31-Jul-08 NXY
NXYUSDMR	31-Jul-08 NXY
NXYUSDXR	31-Jul-08 NXY
NYEURCR	31-Jul-08 NY
NYEURMM	31-Jul-08 NY
NYEURMR	31-Jul-08 NY
NYUSDCR	31-Jul-08 NY
NYUSDMM	31-Jul-08 NY
NYUSDMR	31-Jul-08 NY
NYUSDXR	31-Jul-08 NY
NYCOEURMM	31-Jul-08 NYCO
NYCOEURMR	31-Jul-08 NYCO
NYCOEURXR	31-Jul-08 NYCO
NYCOUSDMR	31-Jul-08 NYCO
NYLEURMR	31-Jul-08 NYL
NYLGBPMR	31-Jul-08 NYL
NYLGBPXR	31-Jul-08 NYL
NYLUSDMR	31-Jul-08 NYL
NYLUSDXR	31-Jul-08 NYL
NYL-FundingEURMR	31-Jul-08 NYL-Funding
NYL-FundingGBPMR	31-Jul-08 NYL-Funding
NYL-FundingUSDMR	31-Jul-08 NYL-Funding
NYL-FundingUSDXR	31-Jul-08 NYL-Funding
NYL-GfunGBPMR	31-Jul-08 NYL-Gfun
NYL-GfunUSDMR	31-Jul-08 NYL-Gfun
NYTAUDMM	31-Jul-08 NYT
NYTAUDMR	31-Jul-08 NYT
NYTAUDXR	31-Jul-08 NYT
NYTCADMR	31-Jul-08 NYT
NYTEURCR	31-Jul-08 NYT
NYTEURMM	31-Jul-08 NYT
NYTEURMR	31-Jul-08 NYT
NYTEURXR	31-Jul-08 NYT

NXP B.V.	NTBEFL	SNRFOR	EUR
NXP B.V.	NTBEFL	SNRFOR	EUR
NXP B.V.	NTBEFL	SNRFOR	EUR
NXP B.V.	NTBEFL	SNRFOR	EUR
NXP B.V.	NTBEFL	SNRFOR	JPY
NXP B.V.	NTBEFL	SNRFOR	JPY
NXP B.V.	NTBEFL	SNRFOR	USD
NXP B.V.	NTBEFL	SNRFOR	USD
NXP B.V.	NTBEFL	SNRFOR	USD
NXP B.V.	NTBEFL	SNRFOR	USD
Next plc	GMB517	SNRFOR	AUD
Next plc	GMB517	SNRFOR	EUR
Next plc	GMB517	SNRFOR	EUR
Next plc	GMB517	SNRFOR	EUR
Next plc	GMB517	SNRFOR	GBP
Next plc	GMB517	SNRFOR	GBP
Next plc	GMB517	SNRFOR	GBP
Next plc	GMB517	SNRFOR	HKD
Next plc	GMB517	SNRFOR	JPY
Next plc	GMB517	SNRFOR	SEK
Next plc	GMB517	SNRFOR	SGD
Next plc	GMB517	SNRFOR	USD
Next plc	GMB517	SNRFOR	USD
Next plc	GMB517	SNRFOR	USD
Nii Hldgs Inc	68BA4I	SNRFOR	USD
Nii Hldgs Inc	68BA4I	SNRFOR	USD
Nextel Partners Inc	6B866I	SNRFOR	AUD
Nextel Partners Inc	6B866I	SNRFOR	EUR
Nextel Partners Inc	6B866I	SNRFOR	EUR
Nextel Partners Inc	6B866I	SNRFOR	EUR
Nextel Partners Inc	6B866I	SNRFOR	USD
Nextel Partners Inc	6B866I	SNRFOR	USD
Nextel Partners Inc	6B866I	SNRFOR	USD
Nextel Partners Inc	6B866I	SNRFOR	USD
Nexen Inc	6B867L	SNRFOR	AUD
Nexen Inc	6B867L	SNRFOR	EUR
Nexen Inc	6B867L	SNRFOR	EUR
Nexen Inc	6B867L	SNRFOR	EUR
Nexen Inc	6B867L	SNRFOR	EUR
Nexen Inc	6B867L	SNRFOR	JPY
Nexen Inc	6B867L	SNRFOR	USD
Nexen Inc	6B867L	SNRFOR	USD
Nexen Inc	6B867L	SNRFOR	USD
Nexen Inc	6B867L	SNRFOR	USD
St NY	6ADGFF	SNRFOR	EUR
St NY	6ADGFF	SNRFOR	EUR
St NY	6ADGFF	SNRFOR	EUR
St NY	6ADGFF	SNRFOR	USD
St NY	6ADGFF	SNRFOR	USD
St NY	6ADGFF	SNRFOR	USD
St NY	6ADGFF	SNRFOR	USD
Nyco Hldgs 2 Aps		SECDOM	EUR
Nyco Hldgs 2 Aps		SECDOM	EUR
Nyco Hldgs 2 Aps		SECDOM	EUR
Nyco Hldgs 2 Aps		SECDOM	USD
NY Life Ins Co	6ADE7I	SNRFOR	EUR
NY Life Ins Co	6ADE7I	SNRFOR	GBP
NY Life Ins Co	6ADE7I	SNRFOR	GBP
NY Life Ins Co	6ADE7I	SNRFOR	USD
NY Life Ins Co	6ADE7I	SNRFOR	USD
NY Life Fdg	U0ADEC	SNRFOR	EUR
NY Life Fdg	U0ADEC	SNRFOR	GBP
NY Life Fdg	U0ADEC	SNRFOR	USD
NY Life Fdg	U0ADEC	SNRFOR	USD
Ny Life Glob Fdg		SNRFOR	GBP
Ny Life Glob Fdg		SNRFOR	USD
NY Times Co	6B5122	SNRFOR	AUD
NY Times Co	6B5122	SNRFOR	AUD
NY Times Co	6B5122	SNRFOR	AUD
NY Times Co	6B5122	SNRFOR	CAD
NY Times Co	6B5122	SNRFOR	EUR
NY Times Co	6B5122	SNRFOR	EUR
NY Times Co	6B5122	SNRFOR	EUR
NY Times Co	6B5122	SNRFOR	EUR

CR	Composite	0.072017636	0.087090037	0.116876386	0.126921459	0.126977108	0.128783317
MM	Composite	0.069136931	0.084183429	0.11196774	0.120306041	0.12071825	0.122733901
MR	Composite						
XR	Composite	6.59%	7.93%	10.60%	11.78%	12.05%	12.21%
MM	Composite	6.59%	8.31%	11.08%	12.03%	12.06%	12.26%
XR	Composite						
CR	Composite	7.20%	8.71%	11.69%	12.69%	12.70%	12.88%
MM	Composite	0.069136931	0.084183429	0.11196774	0.120306041	0.12071825	0.122733901
MR	Composite	6.84%	8.27%	11.10%	12.06%	12.06%	12.23%
XR	Composite	6.59%	7.93%	10.60%	11.78%	12.05%	12.21%
MM	Composite	0.010934203	0.013474858	0.01760021	0.022001028	0.024657645	0.026820246
CR	Composite	1.14%	1.40%	1.83%	2.29%	2.57%	2.79%
MM	Composite	0.010885725	0.013474561	0.017599477	0.021999608	0.02466002	0.026820849
MR	Composite	1.08%	1.33%	1.74%	2.18%	2.44%	2.65%
CR	Composite	1.14%	1.40%	1.83%	2.29%	2.57%	2.79%
MM	Composite	1.09%	1.35%	1.76%	2.20%	2.47%	2.68%
XR	Composite						
MM	Composite	1.09%	1.35%	1.76%	2.20%	2.47%	2.68%
MM	Composite	1.09%	1.35%	1.76%	2.20%	2.47%	2.68%
MM	Composite	1.09%	1.35%	1.76%	2.20%	2.47%	2.68%
MM	Composite	1.09%	1.35%	1.76%	2.20%	2.47%	2.68%
CR	Composite	1.14%	1.40%	1.83%	2.29%	2.57%	2.79%
MM	Composite	1.09%	1.35%	1.76%	2.20%	2.47%	2.68%
MR	Composite						
MR	Composite						
XR	Composite						
XR	Composite						
MM	Composite						
MR	Composite	4.40%	4.35%	4.67%	4.70%	4.89%	5.12%
XR	Composite	4.40%	4.35%	4.67%	4.95%	4.89%	4.96%
CR	Composite	4.40%	4.35%	4.67%	4.94%	4.89%	5.39%
MM	Composite						
MR	Composite	0.043965264	0.043457175	0.046675615	0.046963853	0.0488962	0.051218352
XR	Composite	4.40%	4.35%	4.67%	4.95%	4.89%	4.96%
MR	Composite	0.51%	0.52%	0.58%	0.70%	0.80%	0.89%
CR	Composite	0.54%	0.55%	0.61%	0.73%	0.84%	0.93%
MM	Composite	0.51%	0.53%	0.59%	0.71%	0.81%	0.89%
MR	Composite	0.51%	0.52%	0.58%	0.70%	0.80%	0.88%
XR	Composite	0.004904785	0.005009192	0.005627181	0.006722842	0.007679044	0.00850626
MR	Composite	0.51%	0.52%	0.58%	0.70%	0.80%	0.89%
CR	Composite	0.005360421	0.005474526	0.006149925	0.007347368	0.008392398	0.009296459
MM	Composite	0.51%	0.53%	0.59%	0.71%	0.81%	0.89%
MR	Composite	0.51%	0.52%	0.58%	0.70%	0.80%	0.88%
XR	Composite	0.49%	0.50%	0.56%	0.67%	0.77%	0.85%
CR	Composite	0.24%	0.24%	0.29%	0.35%	0.39%	0.45%
MM	Composite						
MR	Composite						
CR	Composite	0.00235	0.00235	0.0029	0.0035	0.00385	0.004510081
MM	Composite						
MR	Composite	0.00235	0.00235	0.0029	0.0035	0.00385	0.004284577
XR	Composite	0.24%	0.24%	0.29%	0.35%	0.39%	0.41%
MM	Composite	0.0475885	0.0475885	0.048929	0.0505195	0.0505195	0.0505195
MR	Composite	4.76%	4.76%	4.89%	5.05%	5.05%	5.05%
XR	Composite	4.76%	4.76%	4.89%	5.05%	5.05%	5.05%
MR	Composite	0.0475885	0.0475885	0.048929	0.0505195	0.0505195	0.0505195
MR	Composite	0.004050605	0.004050605	0.002901068	0.003525064	0.004096253	0.004623555
MR	Composite	0.004050605	0.004050605	0.002901068	0.003525064	0.004096253	0.004623555
XR	Composite	0.004050605	0.004050605	0.002901068	0.003525064	0.004096253	0.004623555
MR	Composite	0.004050605	0.004050605	0.002901068	0.003525064	0.004096253	0.004623555
XR	Composite	0.004050605	0.004050605	0.002901068	0.003525064	0.004096253	0.004623555
MR	Composite						
MR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.32%	0.32%	0.32%	0.32%	0.32%	0.32%
MR	Composite	0.32%	0.32%	0.32%	0.32%	0.32%	0.32%
MM	Composite	2.31%	2.45%	3.28%	3.69%	3.76%	3.80%
MR	Composite	2.31%	2.45%	3.25%	3.65%	3.72%	3.76%
XR	Composite						
MR	Composite	0.0224745	0.024358315	0.031154749	0.036367388	0.036684717	0.03749747
CR	Composite	2.45%	2.56%	3.28%	3.81%	3.86%	3.96%
MM	Composite	2.27%	2.46%	3.15%	3.66%	3.71%	3.80%
MR	Composite	0.0224745	0.024358315	0.031154749	0.036367388	0.036684717	0.03749747
XR	Composite	2.24%	2.28%	3.07%	3.48%	3.57%	3.64%

12.78%	0.12543992	0.123524504	0.120791904	0.121502538	0.4 BBB	A
12.19%	0.119577281	0.117229634	0.117138411	0.118517852	0.4 BBB	AA
					0.4	
11.90%	11.61%	11.30%	11.05%	11.12%	0.4 A	A
12.15%	11.95%	11.71%	11.53%	11.44%	0.4 BB	BBB
					0.4	
12.78%	12.54%	12.35%	12.08%	12.15%	0.4 BBB	A
12.19%	0.119577281	0.117229634	0.117138411	0.118517852	0.4 BBB	AA
12.14%	11.92%	11.73%	11.48%	11.73%	0.4 BBB	A
11.90%	11.61%	11.30%	11.05%	11.12%	0.4 A	A
2.74%	0.028019278	0.028679312	0.028081654	0.030340756	0.4 BB	BBB
2.85%	2.92%	3.01%	2.90%	3.20%	0.4 BBB	A
2.74%	0.028019278	0.02885709	0.02781193	0.030703148	0.4 A	AA
2.71%	2.77%	2.86%	2.75%	3.04%	0.4 BBB	A
2.85%	2.92%	3.01%	2.90%	3.20%	0.4 BBB	A
2.74%	2.80%	2.89%	2.78%	3.07%	0.4 A	AA
					0.4	
2.74%	2.80%	2.89%	2.78%	3.07%	0.4 A	AA
2.74%	2.80%	2.87%	2.81%	3.03%	0.4 BB	BBB
2.74%	2.80%	2.89%	2.78%	3.07%	0.4 A	AA
2.74%	2.80%	2.89%	2.78%	3.07%	0.4 A	AA
2.85%	2.92%	3.01%	2.90%	3.20%	0.4 BBB	A
2.74%	2.80%	2.89%	2.78%	3.07%	0.4 A	AA
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
4.93%	4.90%	3.40%	3.35%		0.4 NR	NR
4.93%	4.90%	3.40%	3.35%		0.4 NR	NR
4.93%	4.90%	3.40%	3.35%		0.4 NR	NR
					0.4	
4.93%	0.04895625	0.034	0.0335		0.4 NR	NR
4.93%	4.90%	3.40%	3.35%		0.4 NR	NR
0.96%	1.03%	1.16%	1.14%	1.29%	0.4 BB	BB
1.00%	1.07%	1.19%	1.17%	1.36%	0.4 BBB	BBB
0.96%	1.02%	1.15%	1.12%	1.31%	0.4 BBB	BBB
0.95%	1.01%	1.13%	1.11%	1.29%	0.4 A	A
0.92%	0.009753686	0.010915789	0.010667455	0.012456842	0.4 BBB	BBB
0.96%	1.03%	1.16%	1.14%	1.29%	0.4 BB	BB
1.00%	0.010659766	0.011929825	0.011658421	0.013614035	0.4 BBB	BBB
0.96%	1.02%	1.15%	1.12%	1.31%	0.4 BBB	BBB
0.95%	1.01%	1.13%	1.11%	1.29%	0.4 A	A
0.92%	0.98%	1.09%	1.07%	1.25%	0.4 BBB	BBB
0.48%	0.49%	0.46%	0.46%	0.46%	0.8	NR
					0.8	
					0.8	
0.48%	0.0049	0.00465	0.00465	0.00465	0.8	NR
					0.8	
0.45%	0.0049	0.00465	0.00465	0.00465	0.8	NR
0.44%	0.49%	0.46%	0.46%	0.46%	0.8	NR
0.0505195	0.0505195	0.0505195	0.0505195	0.0505195	0.7	NR
5.05%	5.05%	5.05%	5.05%	5.05%	0.7	NR
5.05%	5.05%	5.05%	5.05%	5.05%	0.7	NR
0.0505195	0.0505195	0.0505195	0.0505195	0.0505195	0.7	NR
0.51%	0.005707625	0.005707625	0.005707625	0.005707625	0.4	NR
0.51%	0.005707625	0.005707625	0.005707625	0.005707625	0.4	NR
0.51%	0.005497344	0.005497344	0.005497344	0.005497344	0.4	NR
0.51%	0.005707625	0.005707625	0.005707625	0.005707625	0.4	NR
0.51%	0.005497344	0.005497344	0.005497344	0.005497344	0.4	NR
					0.400000002	
					0.400000002	
					0.400000002	
					0.400000002	
0.32%	0.32%	0.32%	0.32%	0.32%	0.4	
0.32%	0.32%	0.32%	0.32%	0.32%	0.4	
3.52%	3.32%	3.29%	3.26%	3.16%	0.4 BB	BBB
3.52%	3.28%	3.29%	3.26%	3.12%	0.4 BB	BBB
					0.4	
3.56%	0.033093469	0.033908099	0.0325435	0.033225772	0.4 A	AA
3.75%	3.50%	3.57%	3.46%	3.49%	0.4 BBB	A
3.60%	3.36%	3.43%	3.32%	3.35%	0.4 BBB	A
3.56%	0.033093469	0.033908099	0.0325435	0.033225772	0.4 A	AA
3.43%	3.22%	3.26%	3.17%	3.23%	0.4 BBB	A

A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	A	A	BBB
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA

NR	BB	NR	BBB	NR	NR
NR	BBB	NR	A	NR	NR
NR	BB	NR	BBB	NR	NR
NR	BB	NR	BBB	NR	NR
NR	BBB	NR	A	NR	NR
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	BBB	BBB	NR
NR	NR	NR	BBB	BBB	NR
NR	NR	NR	BBB	BBB	NR
NR	NR	NR	BBB	BBB	NR
NR	NR				
NR	NR				
NR	NR				
NR	NR				
NR	NR	NR	NR	NR	A
NR	NR	NR	NR	NR	A
NR	NR	NR	NR	NR	BBB
NR	NR	NR	NR	NR	A
NR	NR	NR	NR	NR	BBB
			NR		
			NR		
BB	BB	BB	BBB	A	BB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA

BBB	BBB	BBB	AA	11 Technology
A	A	A	AA	10 Technology
			NR	Technology
BBB	BBB	BBB	A	3 Technology
BB	BB	BB	AA	11 Technology
			NR	Technology
BBB	BBB	BBB	AA	11 Technology
A	A	A	AA	10 Technology
BBB	BBB	BBB	AA	11 Technology
BBB	BBB	BBB	A	3 Technology
BB	BBB	BB	AA	14 Consumer Services
BBB	A	BBB	AA	14 Consumer Services
A	AA	A	AA	14 Consumer Services
BBB	A	BBB	AA	14 Consumer Services
BBB	A	BBB	AA	14 Consumer Services
A	AA	A	AA	14 Consumer Services
			NR	Consumer Services
A	AA	A	AA	14 Consumer Services
BB	BBB	BB	AA	14 Consumer Services
A	AA	A	AA	14 Consumer Services
A	AA	A	AA	14 Consumer Services
BBB	A	BBB	AA	14 Consumer Services
A	AA	A	AA	14 Consumer Services
			NR	Consumer Services
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR		NR	3 Telecommunications
NR	NR		NR	3 Telecommunications
NR	NR		NR	3 Telecommunications
			NR	Telecommunications
NR	NR		NR	3 Telecommunications
NR	NR		NR	3 Telecommunications
BB	BB	BB	AA	12 Oil & Gas
BBB	BBB	BBB	AA	11 Oil & Gas
BBB	BBB	BBB	AA	11 Oil & Gas
A	A	A	AA	11 Oil & Gas
BBB	BBB	BBB	AA	11 Oil & Gas
BB	BB	BB	AA	12 Oil & Gas
BBB	BBB	BBB	AA	11 Oil & Gas
BBB	BBB	BBB	AA	11 Oil & Gas
A	A	A	AA	11 Oil & Gas
BBB	BBB	BBB	AA	11 Oil & Gas
NR			NR	4 Government
			NR	Government
			NR	Government
NR			NR	4 Government
			NR	Government
NR			NR	4 Government
NR			NR	4 Government
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
BB	BB	BB	A	3 Consumer Services
BB	BB	A	A	3 Consumer Services
			NR	Consumer Services
BBB	A	AA	AA	16 Consumer Services
BBB	BBB	A	AA	17 Consumer Services
BBB	BBB	A	AA	17 Consumer Services
BBB	A	AA	AA	16 Consumer Services
A	BBB	A	A	9 Consumer Services

Europe	Germany		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany		B	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		B				
Europe	Germany		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany		B				
Europe	Germany		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany		B	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB				
N.Amer	United States						
N.Amer	United States						
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	BB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BB	BB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	BB	Thin	Thin	Thin	CcyGrp
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA				
N.Amer	United States		AA				
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA				
N.Amer	United States		AA		Thin	Thin	Thin
N.Amer	United States		AA		Thin	Thin	Thin
Europe	Denmark	BB	B		Thin	Thin	Thin
Europe	Denmark	BB	B		Thin	Thin	Thin
Europe	Denmark	BB	B		Thin	Thin	Thin
Europe	Denmark	BB	B		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
OffShore	Cayman Islands	AA	A				
OffShore	Cayman Islands	AA	A				
OffShore	Cayman Islands	AA	A				
OffShore	Cayman Islands	AA	A				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp

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NYTHKDMR	31-Jul-08 NYT
NYTJPYMR	31-Jul-08 NYT
NYTSGDMR	31-Jul-08 NYT
NYTTWDMR	31-Jul-08 NYT
NYTUSDCR	31-Jul-08 NYT
NYTUSDMR	31-Jul-08 NYT
NYTUSDXR	31-Jul-08 NYT
NYWTRUSDCR	31-Jul-08 NYWTR
NYWTRUSDMR	31-Jul-08 NYWTR
NYWTRUSDXR	31-Jul-08 NYWTR
NZAUDMR	31-Jul-08 NZ
NZEURCR	31-Jul-08 NZ
NZEURMM	31-Jul-08 NZ
NZEURMR	31-Jul-08 NZ
NZJPYMR	31-Jul-08 NZ
NZNZDMR	31-Jul-08 NZ
NZUSDCR	31-Jul-08 NZ
NZUSDMM	31-Jul-08 NZ
NZUSDMR	31-Jul-08 NZ
NZUSDXR	31-Jul-08 NZ
OBACRPEURCR	31-Jul-08 OBACRP
OBACRPJPYCR	31-Jul-08 OBACRP
OBACRPJPYMR	31-Jul-08 OBACRP
OBACRPJPYXR	31-Jul-08 OBACRP
OBACRPUSDCR	31-Jul-08 OBACRP
OCBCEURCR	31-Jul-08 OCBC
OCBCHKDCR	31-Jul-08 OCBC
OCBCJPYCR	31-Jul-08 OCBC
OCBCSGDCR	31-Jul-08 OCBC
OCBCUSDCR	31-Jul-08 OCBC
OCBCUSDXR	31-Jul-08 OCBC
OCBCAUDCR	31-Jul-08 OCBC
OCBCAUDMR	31-Jul-08 OCBC
OCBCEURCR	31-Jul-08 OCBC
OCBCEURMM	31-Jul-08 OCBC
OCBCEURMR	31-Jul-08 OCBC
OCBCJPYCR	31-Jul-08 OCBC
OCBCUSDCR	31-Jul-08 OCBC
OCBCUSDMM	31-Jul-08 OCBC
OCBCUSDMR	31-Jul-08 OCBC
OCBCUSDXR	31-Jul-08 OCBC
OCBCEURCR	31-Jul-08 OCBC
OCBCEURMM	31-Jul-08 OCBC
OCBCEURMR	31-Jul-08 OCBC
OCBCGBPCR	31-Jul-08 OCBC
OCBCJPYCR	31-Jul-08 OCBC
OCBCTWDCR	31-Jul-08 OCBC
OCBCUSDCR	31-Jul-08 OCBC
OCBCUSDMM	31-Jul-08 OCBC
OCBCUSDMR	31-Jul-08 OCBC
OCBCUSDXR	31-Jul-08 OCBC
OCEANUSDCR	31-Jul-08 OCEAN
OCREURCR	31-Jul-08 OCR
OCREURMM	31-Jul-08 OCR
OCREURMR	31-Jul-08 OCR
OCREURXR	31-Jul-08 OCR
OCRUSDCR	31-Jul-08 OCR
OCRUSDMM	31-Jul-08 OCR
OCRUSDMR	31-Jul-08 OCR
OCRUSDXR	31-Jul-08 OCR
OCRCADXR	31-Jul-08 OCR
OCREURCR	31-Jul-08 OCR
OCREURMM	31-Jul-08 OCR
OCREURMR	31-Jul-08 OCR
OCREURXR	31-Jul-08 OCR
OCRJPYXR	31-Jul-08 OCR
OCRUSDCR	31-Jul-08 OCR
OCRUSDMM	31-Jul-08 OCR
OCRUSDMR	31-Jul-08 OCR
OCRUSDXR	31-Jul-08 OCR
ODAKYUJPYCR	31-Jul-08 ODAKYU
ODAKYUJPYMR	31-Jul-08 ODAKYU
ODAKYUJPYXR	31-Jul-08 ODAKYU
ODAKYUUSDCR	31-Jul-08 ODAKYU

NY Times Co	6B5122	SNRFOR	HKD
NY Times Co	6B5122	SNRFOR	JPY
NY Times Co	6B5122	SNRFOR	SGD
NY Times Co	6B5122	SNRFOR	TWD
NY Times Co	6B5122	SNRFOR	USD
NY Times Co	6B5122	SNRFOR	USD
NY Times Co	6B5122	SNRFOR	USD
NY City Mun Water Fin Auth Water & Swr Sys	6ADG9H	SNRFOR	USD
NY City Mun Water Fin Auth Water & Swr Sys	6ADG9H	SNRFOR	USD
NY City Mun Water Fin Auth Water & Swr Sys	6ADG9H	SNRFOR	USD
New Zld	6B5178	SNRFOR	AUD
New Zld	6B5178	SNRFOR	EUR
New Zld	6B5178	SNRFOR	EUR
New Zld	6B5178	SNRFOR	EUR
New Zld	6B5178	SNRFOR	JPY
New Zld	6B5178	SNRFOR	NZD
New Zld	6B5178	SNRFOR	USD
New Zld	6B5178	SNRFOR	USD
New Zld	6B5178	SNRFOR	USD
New Zld	6B5178	SNRFOR	USD
OBAYASHI Corp	JOEHA8	SNRFOR	EUR
OBAYASHI Corp	JOEHA8	SNRFOR	JPY
OBAYASHI Corp	JOEHA8	SNRFOR	JPY
OBAYASHI Corp	JOEHA8	SNRFOR	JPY
OBAYASHI Corp	JOEHA8	SNRFOR	USD
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	EUR
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	HKD
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	JPY
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	SGD
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	USD
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	USD
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	AUD
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	AUD
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	EUR
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	EUR
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	EUR
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	JPY
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	USD
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	USD
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	USD
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	USD
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	EUR
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	EUR
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	EUR
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	GBP
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	JPY
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	TWD
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	USD
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	USD
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	USD
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	USD
Ocean Grand Hldgs Ltd	GMCFDN	SNRFOR	USD
Omnicare Inc	6E9A94	SNRFOR	EUR
Omnicare Inc	6E9A94	SNRFOR	EUR
Omnicare Inc	6E9A94	SNRFOR	EUR
Omnicare Inc	6E9A94	SNRFOR	EUR
Omnicare Inc	6E9A94	SNRFOR	USD
Omnicare Inc	6E9A94	SNRFOR	USD
Omnicare Inc	6E9A94	SNRFOR	USD
Omnicare Inc	6E9A94	SNRFOR	USD
Omnicare Inc	6E9A94	SUBLT2	CAD
Omnicare Inc	6E9A94	SUBLT2	EUR
Omnicare Inc	6E9A94	SUBLT2	EUR
Omnicare Inc	6E9A94	SUBLT2	EUR
Omnicare Inc	6E9A94	SUBLT2	EUR
Omnicare Inc	6E9A94	SUBLT2	JPY
Omnicare Inc	6E9A94	SUBLT2	USD
Omnicare Inc	6E9A94	SUBLT2	USD
Omnicare Inc	6E9A94	SUBLT2	USD
Omnicare Inc	6E9A94	SUBLT2	USD
Odakyu Elec Rwy Co Ltd	JOEEBE	SNRFOR	JPY
Odakyu Elec Rwy Co Ltd	JOEEBE	SNRFOR	JPY
Odakyu Elec Rwy Co Ltd	JOEEBE	SNRFOR	JPY
Odakyu Elec Rwy Co Ltd	JOEEBE	SNRFOR	USD

MR	Composite	2.25%	2.44%	3.12%	3.64%	3.67%	3.75%
MR	Composite	2.31%	2.45%	3.26%	3.66%	3.73%	3.78%
MR	Composite	0.0224745	0.024358315	0.031154749	0.036367388	0.036684717	0.03749747
MR	Composite	2.25%	2.44%	3.12%	3.64%	3.67%	3.75%
CR	Composite	2.45%	2.56%	3.28%	3.81%	3.86%	3.96%
MR	Composite	2.25%	2.44%	3.12%	3.64%	3.67%	3.75%
XR	Composite	2.24%	2.28%	3.07%	3.48%	3.57%	3.64%
CR	Composite	0.27%	0.27%	0.27%	0.27%	0.34%	0.34%
MR	Composite	0.27%	0.27%	0.27%	0.27%	0.34%	0.34%
XR	Composite	0.27%	0.27%	0.27%	0.27%	0.34%	0.34%
MR	Composite	0.000687768	0.000687768	0.001731027	0.002002377	0.002379109	0.00269267
CR	Composite	0.07%	0.07%	0.17%	0.20%	0.24%	0.28%
MM	Composite						
MR	Composite						
MR	Composite	0.07%	0.07%	0.17%	0.20%	0.24%	0.27%
MR	Composite	0.07%	0.07%	0.17%	0.20%	0.24%	0.27%
CR	Composite	0.07%	0.07%	0.17%	0.20%	0.24%	0.28%
MM	Composite	0.07%	0.07%	0.17%	0.20%	0.24%	0.27%
MR	Composite	0.000668601	0.000668601	0.001731027	0.002002377	0.002379109	0.002703224
XR	Composite						
CR	Composite	0.003414293	0.002634212	0.004148928	0.004301034	0.00495809	0.005467186
CR	Composite	0.003414293	0.0026125	0.004179151	0.004338197	0.00498539	0.005474541
MR	Composite						
XR	Composite	0.003414293	0.0021135	0.003186863	0.003313404	0.003786699	0.004105905
CR	Composite	0.34%	0.26%	0.41%	0.43%	0.50%	0.55%
CR	Composite	0.53%	0.53%	0.58%	0.71%	0.81%	1.01%
CR	Composite	0.53%	0.53%	0.58%	0.71%	0.81%	1.01%
CR	Composite	0.53%	0.53%	0.58%	0.71%	0.81%	1.01%
CR	Composite	0.53%	0.53%	0.58%	0.71%	0.81%	1.01%
CR	Composite	0.53%	0.53%	0.58%	0.71%	0.81%	1.01%
XR	Composite						
CR	Composite	0.001489477	0.001489477	0.002699628	0.0035721	0.0040975	0.006167265
MR	Composite	0.15%	0.15%	0.27%	0.36%	0.41%	0.62%
CR	Composite	0.15%	0.15%	0.27%	0.36%	0.41%	0.62%
MM	Composite						
MR	Composite	0.15%	0.15%	0.26%	0.35%	0.41%	0.62%
CR	Composite						
CR	Composite	0.15%	0.15%	0.27%	0.36%	0.41%	0.62%
MM	Composite						
MR	Composite	0.15%	0.15%	0.26%	0.35%	0.41%	0.62%
XR	Composite	0.15%	0.15%	0.25%	0.33%	0.41%	0.62%
CR	Composite	0.46%	0.48%	0.59%	0.74%	0.86%	0.99%
MM	Composite						
MR	Composite	0.004579571	0.004518437	0.005557975	0.007068086	0.008188938	0.009412125
CR	Composite	0.46%	0.48%	0.59%	0.74%	0.86%	0.99%
CR	Composite	0.46%	0.48%	0.59%	0.74%	0.86%	0.99%
CR	Composite	0.46%	0.48%	0.59%	0.74%	0.86%	0.99%
CR	Composite	0.46%	0.48%	0.59%	0.74%	0.86%	0.99%
MM	Composite						
MR	Composite	0.46%	0.45%	0.56%	0.71%	0.82%	0.94%
XR	Composite						
CR	Composite						
CR	Composite	1.92%	1.46%	2.15%	3.13%	3.15%	3.81%
MM	Composite						
MR	Composite	1.92%	1.39%	2.15%	2.97%	3.15%	3.62%
XR	Composite	1.92%	1.34%	2.15%	2.86%	3.15%	3.50%
CR	Composite	1.92%	1.46%	2.15%	3.13%	3.15%	3.81%
MM	Composite						
MR	Composite	1.92%	1.39%	2.15%	2.97%	3.15%	3.62%
XR	Composite	1.92%	1.34%	2.15%	2.86%	3.15%	3.50%
XR	Composite						
CR	Composite	1.24%	1.37%	2.43%	3.25%	3.60%	4.01%
MM	Composite						
MR	Composite	1.24%	1.30%	2.31%	3.09%	3.42%	3.80%
XR	Composite	1.24%	1.25%	2.23%	2.97%	3.31%	3.67%
XR	Composite	1.24%	1.25%	2.23%	2.99%	3.33%	3.68%
CR	Composite	1.24%	1.37%	2.43%	3.25%	3.60%	4.01%
MM	Composite						
MR	Composite	1.24%	1.30%	2.31%	3.09%	3.42%	3.80%
XR	Composite	0.012431	0.012526833	0.022276167	0.029745	0.033062667	0.0366582
CR	Composite	0.09%	0.12%	0.15%	0.15%	0.18%	0.20%
MR	Composite						
XR	Composite	0.07%	0.09%	0.11%	0.12%	0.14%	0.17%
CR	Composite	0.09%	0.12%	0.14%	0.15%	0.18%	0.20%

3.56%	3.31%	3.39%	3.25%	3.32%	0.4 A	AA
3.53%	3.27%	3.29%	3.26%	3.23%	0.4 BB	BBB
3.56%	0.033093469	0.033908099	0.0325435	0.033225772	0.4 A	AA
3.56%	3.31%	3.39%	3.25%	3.32%	0.4 A	AA
3.75%	3.50%	3.57%	3.46%	3.49%	0.4 BBB	A
3.56%	3.31%	3.39%	3.25%	3.32%	0.4 A	AA
3.43%	3.22%	3.26%	3.17%	3.23%	0.4 BBB	A
0.36%	0.36%	0.36%	0.36%	0.36%		
0.36%	0.36%	0.36%	0.36%	0.36%		
0.36%	0.36%	0.36%	0.36%	0.36%		
0.003079307	0.003604464	0.003945379	0.004274096	0.004535355	0.4	B
0.33%	0.38%	0.39%	0.43%	0.45%	0.4	BB
					0.4	
					0.4	
0.31%	0.36%	0.39%	0.43%	0.45%	0.4	B
0.31%	0.36%	0.39%	0.43%	0.45%	0.4	BB
0.33%	0.38%	0.39%	0.43%	0.45%	0.4	BB
0.31%	0.36%	0.39%	0.43%	0.45%	0.4	BB
0.31%	0.003574464	0.003945379	0.004274096	0.004535355	0.4	BB
					0.4	
0.62%	0.007007964	0.0075	0.007571412	0.008	0.366666667 NR	BB
0.62%	0.006899316	0.0075	0.007695579	0.008	0.4 NR	A
					0.366666667	
0.47%	0.00515605	0.0075	0.005724809	0.008	0.366666667 NR	BBB
0.62%	0.70%	0.75%	0.76%	0.80%	0.366666667 NR	BB
1.05%	1.11%	1.18%	1.24%	1.24%	0.2	NR
1.05%	1.11%	1.18%	1.24%	1.24%	0.2	NR
1.05%	1.11%	1.18%	1.24%	1.24%	0.2	NR
1.05%	1.11%	1.18%	1.24%	1.24%	0.2	NR
1.05%	1.11%	1.18%	1.24%	1.24%	0.2	NR
					0.2	
0.68%	0.0085145	0.008671286	0.008809229	0.008934733	0.341666668	NR
0.68%	0.85%	0.87%	0.88%	0.89%	0.341666668	NR
0.73%	0.85%	0.87%	0.88%	0.91%	0.400000001	NR
					0.341666668	
0.66%	0.85%	0.87%	0.88%	0.86%	0.341666668	NR
					0.341666668	
0.73%	0.85%	0.87%	0.88%	0.91%	0.400000001	NR
					0.341666668	
0.66%	0.85%	0.87%	0.88%	0.86%	0.341666668	NR
0.63%	0.85%	0.87%	0.88%	0.83%	0.341666668	NR
1.04%	1.11%	1.15%	1.24%	1.31%	0.2 NR	A
					0.2	
0.99%	0.010520575	0.010912871	0.012401539	0.01312	0.2 NR	BBB
1.04%	1.11%	1.15%	1.24%	1.31%	0.2 NR	A
1.04%	1.11%	1.15%	1.24%	1.31%	0.2 NR	BB
1.04%	1.11%	1.15%	1.24%	1.31%	0.2 NR	A
1.04%	1.11%	1.15%	1.24%	1.31%	0.2 NR	A
					0.2	
0.99%	1.05%	1.09%	1.24%	1.31%	0.2 NR	BBB
					0.2	
					0.4	
4.11%	4.19%	3.61%	3.72%	3.75%	0.385714285 NR	B
					0.385714285	
3.91%	3.98%	3.61%	3.72%	3.75%	0.385714285 NR	B
3.77%	3.84%	3.61%	3.72%	3.75%	0.4 NR	BB
4.11%	4.19%	3.61%	3.72%	3.75%	0.385714285 NR	B
					0.385714285	
3.91%	3.98%	3.61%	3.72%	3.75%	0.385714285 NR	B
3.77%	3.84%	3.61%	3.72%	3.75%	0.4 NR	BB
					0.2	
4.19%	4.27%	3.90%	3.96%	4.01%	0.2 NR	BBB
					0.2	
3.99%	4.05%	3.90%	3.96%	4.01%	0.2 NR	BBB
3.83%	3.91%	3.90%	3.96%	4.01%	0.2 NR	A
3.91%	3.92%	3.90%	3.96%	4.01%	0.2 NR	BB
4.19%	4.27%	3.90%	3.96%	4.01%	0.2 NR	BBB
					0.2	
3.99%	4.05%	3.90%	3.96%	4.01%	0.2 NR	BBB
3.83%	0.03906275	0.03904785	0.039564	0.0400591	0.2 NR	A
0.31%	0.32%	0.35%	0.33%	0.38%	0.36 A	A
					0.35	
0.31%	0.25%	0.35%	0.33%	0.38%	0.35 BBB	BBB
0.31%	0.31%	0.35%	0.33%	0.38%	0.35 BB	BB

AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
	NR		NR		NR
	NR		NR		NR
	NR		NR		NR
NR	NR	NR	B	B	BB
NR	NR	NR	BB	BB	BBB
NR	NR	NR	B	B	BB
NR	NR	NR	BBB	BBB	A
NR	NR	NR	BB	BB	BBB
NR	NR	NR	BB	BB	BBB
NR	NR	NR	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	A
NR	NR	NR	A	A	A
NR	NR	NR	A	A	A
NR	NR	NR	BB	BB	BB
NR	NR	NR	A	A	A
NR	NR	NR	A	A	A
BB	BB	NR	NR	CCC	NR
BB	BB	NR	NR	CCC	NR
BBB	BBB	NR	NR	BB	NR
BBB	BBB	NR	NR	B	NR
BBB	BBB	NR	NR	BB	NR
BBB	BBB	NR	NR	B	NR
BBB	BBB	NR	NR	B	NR
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
NR	BBB	NR	A	A	BBB
NR	BBB	NR	A	A	BBB
NR	A	NR	AA	AA	A
NR	BBB	NR	A	A	BBB
NR	BBB	NR	A	A	BBB
NR	A	NR	AA	AA	A
BBB	BBB	B	BBB	B	BBB
BBB	BBB	B	BBB	BB	BBB
A	A	A	A	A	A
BB	BB	CCC	BB	CCC	BB
BBB	BBB	B	BBB	B	BBB
BBB	BBB	B	BBB	BB	BBB
A	A	A	A	A	A
A	AA	A	A	NR	A
BBB	A	BBB	A	NR	BBB
BB	BBB	BB	BB	NR	BB

BBB	A	AA	AA	16 Consumer Services
BB	BB	BBB	A	3 Consumer Services
BBB	A	AA	AA	16 Consumer Services
BBB	A	AA	AA	16 Consumer Services
BBB	BBB	A	AA	17 Consumer Services
BBB	A	AA	AA	16 Consumer Services
A	BBB	A	A	9 Consumer Services
			NR	2
			NR	2
			NR	2
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
			NR	Government
			NR	Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
			NR	Government
NR	BB	NR	BBB	10 Industrials
NR	A	NR	BBB	10 Industrials
			NR	Industrials
NR	BBB	NR	BBB	10 Industrials
NR	BB	NR	BBB	10 Industrials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
			NR	Financials
NR	NR	BB	NR	2 Financials
NR	NR	BB	NR	2 Financials
NR	NR	BBB	NR	2 Financials
			NR	Financials
NR	NR	BBB	NR	2 Financials
			NR	Financials
NR	NR	BBB	NR	2 Financials
			NR	Financials
NR	NR	BBB	NR	2 Financials
NR	NR	BBB	NR	2 Financials
A	NR	NR	A	7 Financials
			NR	Financials
BBB	NR	NR	A	7 Financials
A	NR	NR	A	7 Financials
BB	NR	NR	A	7 Financials
A	NR	NR	A	7 Financials
A	NR	NR	A	7 Financials
			NR	Financials
BBB	NR	NR	A	7 Financials
			NR	Financials
			NR	Industrials
NR	NR	NR	BB	6 Consumer Services
			NR	Consumer Services
NR	NR	NR	BB	6 Consumer Services
NR	NR	NR	BB	6 Consumer Services
NR	NR	NR	BB	6 Consumer Services
			NR	Consumer Services
NR	NR	NR	BB	6 Consumer Services
NR	NR	NR	BB	6 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	5 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	5 Consumer Services
NR	NR	NR	A	5 Consumer Services
NR	NR	NR	BBB	5 Consumer Services
NR	NR	NR	BBB	5 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	5 Consumer Services
NR	NR	NR	A	5 Consumer Services
NR	NR	NR	A	4 Consumer Services
			NR	Consumer Services
NR	NR	NR	BB	3 Consumer Services
NR	NR	NR	A	5 Consumer Services

N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States						Thin
N.Amer	United States						Thin
N.Amer	United States						Thin
Oceania	New Zealand	AA	AA		Entity Tier	Thin	Thin
Oceania	New Zealand	AA	AA		DocAdj	Thin	Thin
Oceania	New Zealand	AA	AA				
Oceania	New Zealand	AA	AA				
Oceania	New Zealand	AA	AA		Entity Tier	Thin	Thin
Oceania	New Zealand	AA	AA		DocAdj	Thin	Thin
Oceania	New Zealand	AA	AA		DocAdj	Thin	Thin
Oceania	New Zealand	AA	AA		DocAdj	Thin	Thin
Oceania	New Zealand	AA	AA		DocAdj	Thin	Thin
Oceania	New Zealand	AA	AA				
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA		Thin	Entity Tier	Entity Tier
Asia	Singapore	AA	AA		Thin	Entity Tier	Entity Tier
Asia	Singapore	AA	AA		Thin	DocAdj	DocAdj
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA		Thin	DocAdj	DocAdj
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA		Thin	DocAdj	DocAdj
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA		Thin	DocAdj	DocAdj
Asia	Singapore	AA	AA		Thin	DocAdj	DocAdj
Asia	Singapore	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	AA	AA				
N.Amer	Bermuda	D					
N.Amer	United States	B	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	B	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
	Thin		Thin			
	Thin		Thin			
	Thin		Thin			
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	CcyGrp	Thin	Entity Tier	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	Thin	Entity Tier	Thin	Thin	Thin	Entity Tier
Thin	Thin	Entity Tier	Thin	Thin	Thin	Entity Tier
Thin	Thin	CcyGrp	Thin	Thin	Thin	DocAdj
Thin	Thin	DocAdj	Thin	Thin	Thin	DocAdj
Thin	Thin	CcyGrp	Thin	Thin	Thin	DocAdj
Thin	Thin	DocAdj	Thin	Thin	Thin	DocAdj
Thin	Thin	DocAdj	Thin	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	Thin	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin

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ODPAUDMR	31-Jul-08 ODP
ODPEURCR	31-Jul-08 ODP
ODPEURMM	31-Jul-08 ODP
ODPEURMR	31-Jul-08 ODP
ODPEURXR	31-Jul-08 ODP
ODPJPYMR	31-Jul-08 ODP
ODPUSDCR	31-Jul-08 ODP
ODPUSDMM	31-Jul-08 ODP
ODPUSDMR	31-Jul-08 ODP
ODPUSDXR	31-Jul-08 ODP
ODPEURCR	31-Jul-08 ODP
ODPEURMM	31-Jul-08 ODP
ODPEURMR	31-Jul-08 ODP
ODPEURXR	31-Jul-08 ODP
ODPUSDCR	31-Jul-08 ODP
ODPUSDMM	31-Jul-08 ODP
ODPUSDMR	31-Jul-08 ODP
ODPUSDXR	31-Jul-08 ODP
OGE-OKGas+ElecUSDMR	31-Jul-08 OGE-OKGas+Elec
OHIUSDMR	31-Jul-08 OHI
OHIUSDXR	31-Jul-08 OHI
OHIOUSDCR	31-Jul-08 OHIO
OHIOUSDMR	31-Jul-08 OHIO
OHIOUSDXR	31-Jul-08 OHIO
OHIOCCUSDCR	31-Jul-08 OHIOCC
OHIOCCUSDMR	31-Jul-08 OHIOCC
OHIOCCUSDXR	31-Jul-08 OHIOCC
OHLSAEURMM	31-Jul-08 OHLSA
OIAUDMR	31-Jul-08 OI
OIAUDXR	31-Jul-08 OI
OIEURCR	31-Jul-08 OI
OIEURMM	31-Jul-08 OI
OIEURMR	31-Jul-08 OI
OIEURXR	31-Jul-08 OI
OIGBPCR	31-Jul-08 OI
OIGBPMR	31-Jul-08 OI
OIGBPXR	31-Jul-08 OI
OIHKDXR	31-Jul-08 OI
OIILSXR	31-Jul-08 OI
OIJPYXR	31-Jul-08 OI
OIUSDCR	31-Jul-08 OI
OIUSDMM	31-Jul-08 OI
OIUSDMR	31-Jul-08 OI
OIUSDXR	31-Jul-08 OI
OI-BrockwayEURCR	31-Jul-08 OI-Brockway
OI-BrockwayEURMM	31-Jul-08 OI-Brockway
OI-BrockwayEURMR	31-Jul-08 OI-Brockway
OI-BrockwayEURXR	31-Jul-08 OI-Brockway
OI-BrockwayUSDCR	31-Jul-08 OI-Brockway
OI-BrockwayUSDMM	31-Jul-08 OI-Brockway
OI-BrockwayUSDMR	31-Jul-08 OI-Brockway
OI-BrockwayUSDXR	31-Jul-08 OI-Brockway
OJIEURMR	31-Jul-08 OJI
OJIJPYCR	31-Jul-08 OJI
OJIJPYMR	31-Jul-08 OJI
OJIJPYXR	31-Jul-08 OJI
OJIUSDCR	31-Jul-08 OJI
OKAMCOJPYCR	31-Jul-08 OKAMCO
OKAMCOJPYXR	31-Jul-08 OKAMCO
OKBAUDCR	31-Jul-08 OKB
OKBCADCR	31-Jul-08 OKB
OKBEURCR	31-Jul-08 OKB
OKBEURMM	31-Jul-08 OKB
OKBGBPCR	31-Jul-08 OKB
OKBUSDCR	31-Jul-08 OKB
OKBUSDMM	31-Jul-08 OKB
OKEAUDMR	31-Jul-08 OKE
OKEEURCR	31-Jul-08 OKE
OKEEURMM	31-Jul-08 OKE
OKEEURMR	31-Jul-08 OKE
OKEEURXR	31-Jul-08 OKE
OKEGBPMM	31-Jul-08 OKE
OKEGBPMR	31-Jul-08 OKE
OKEHKDMR	31-Jul-08 OKE

Office Depot Inc	6DD842		SNRFOR	AUD
Office Depot Inc	6DD842		SNRFOR	EUR
Office Depot Inc	6DD842		SNRFOR	EUR
Office Depot Inc	6DD842		SNRFOR	EUR
Office Depot Inc	6DD842		SNRFOR	EUR
Office Depot Inc	6DD842		SNRFOR	JPY
Office Depot Inc	6DD842		SNRFOR	USD
Office Depot Inc	6DD842		SNRFOR	USD
Office Depot Inc	6DD842		SNRFOR	USD
Office Depot Inc	6DD842		SNRFOR	USD
Office Depot Inc	6DD842		SUBLT2	EUR
Office Depot Inc	6DD842		SUBLT2	EUR
Office Depot Inc	6DD842		SUBLT2	EUR
Office Depot Inc	6DD842		SUBLT2	EUR
Office Depot Inc	6DD842		SUBLT2	USD
Office Depot Inc	6DD842		SUBLT2	USD
Office Depot Inc	6DD842		SUBLT2	USD
Office Depot Inc	6DD842		SUBLT2	USD
OK Gas & Elec	6DFGDD		SNRFOR	USD
Omega Healthcare Invs Inc	6E9AC9		SNRFOR	USD
Omega Healthcare Invs Inc	6E9AC9		SNRFOR	USD
St of OH		26639	SNRFOR	USD
St of OH		26639	SNRFOR	USD
St of OH		26639	SNRFOR	USD
OH Cas Corp	6DE964		SNRFOR	USD
OH Cas Corp	6DE964		SNRFOR	USD
OH Cas Corp	6DE964		SNRFOR	USD
Obrascon Huarte Lain SA	ELEGEH		SNRFOR	EUR
Owens IL Inc	6F97DE		SNRFOR	AUD
Owens IL Inc	6F97DE		SNRFOR	AUD
Owens IL Inc	6F97DE		SNRFOR	EUR
Owens IL Inc	6F97DE		SNRFOR	EUR
Owens IL Inc	6F97DE		SNRFOR	EUR
Owens IL Inc	6F97DE		SNRFOR	EUR
Owens IL Inc	6F97DE		SNRFOR	GBP
Owens IL Inc	6F97DE		SNRFOR	GBP
Owens IL Inc	6F97DE		SNRFOR	GBP
Owens IL Inc	6F97DE		SNRFOR	HKD
Owens IL Inc	6F97DE		SNRFOR	ILS
Owens IL Inc	6F97DE		SNRFOR	JPY
Owens IL Inc	6F97DE		SNRFOR	USD
Owens IL Inc	6F97DE		SNRFOR	USD
Owens IL Inc	6F97DE		SNRFOR	USD
Owens IL Inc	6F97DE		SNRFOR	USD
Owens Brockway Glass Container Inc	6F97AW		SNRFOR	EUR
Owens Brockway Glass Container Inc	6F97AW		SNRFOR	EUR
Owens Brockway Glass Container Inc	6F97AW		SNRFOR	EUR
Owens Brockway Glass Container Inc	6F97AW		SNRFOR	EUR
Owens Brockway Glass Container Inc	6F97AW		SNRFOR	USD
Owens Brockway Glass Container Inc	6F97AW		SNRFOR	USD
Owens Brockway Glass Container Inc	6F97AW		SNRFOR	USD
Owens Brockway Glass Container Inc	6F97AW		SNRFOR	USD
Oji Paper Co Ltd	6DF929		SNRFOR	EUR
Oji Paper Co Ltd	6DF929		SNRFOR	JPY
Oji Paper Co Ltd	6DF929		SNRFOR	JPY
Oji Paper Co Ltd	6DF929		SNRFOR	JPY
Oji Paper Co Ltd	6DF929		SNRFOR	USD
OKAMURA Corp	JP6565		SNRFOR	JPY
OKAMURA Corp	JP6565		SNRFOR	JPY
Ost Kontrollbank AG	6DD77D		SNRFOR	AUD
Ost Kontrollbank AG	6DD77D		SNRFOR	CAD
Ost Kontrollbank AG	6DD77D		SNRFOR	EUR
Ost Kontrollbank AG	6DD77D		SNRFOR	EUR
Ost Kontrollbank AG	6DD77D		SNRFOR	GBP
Ost Kontrollbank AG	6DD77D		SNRFOR	USD
Ost Kontrollbank AG	6DD77D		SNRFOR	USD
Oneok Inc	6EA8E8		SNRFOR	AUD
Oneok Inc	6EA8E8		SNRFOR	EUR
Oneok Inc	6EA8E8		SNRFOR	EUR
Oneok Inc	6EA8E8		SNRFOR	EUR
Oneok Inc	6EA8E8		SNRFOR	EUR
Oneok Inc	6EA8E8		SNRFOR	GBP
Oneok Inc	6EA8E8		SNRFOR	GBP
Oneok Inc	6EA8E8		SNRFOR	HKD

MR	Composite	3.53%	2.88%	3.71%	3.95%	4.22%	4.42%
CR	Composite	3.72%	3.05%	3.91%	4.17%	4.46%	4.67%
MM	Composite	3.57%	2.93%	3.75%	4.00%	4.28%	4.48%
MR	Composite	3.53%	2.89%	3.71%	3.96%	4.23%	4.43%
XR	Composite	3.41%	2.79%	3.58%	3.98%	4.08%	4.34%
MR	Composite	3.53%	2.88%	3.71%	3.95%	4.22%	4.42%
CR	Composite	0.037229792	0.030473425	0.039092232	0.041704144	0.044577027	0.046699418
MM	Composite						
MR	Composite	3.53%	2.89%	3.71%	3.96%	4.23%	4.43%
XR	Composite	3.41%	2.79%	3.58%	3.98%	4.08%	4.34%
CR	Composite	0.03575	0.032226834	0.041578947	0.04170349	0.045789474	0.04762285
MM	Composite	3.57%	3.09%	3.99%	4.00%	4.40%	4.57%
MR	Composite	3.57%	3.06%	3.95%	3.96%	4.35%	4.52%
XR	Composite						
CR	Composite	3.57%	3.22%	4.16%	4.17%	4.58%	4.76%
MM	Composite						
MR	Composite	3.57%	3.06%	3.95%	3.96%	4.35%	4.52%
XR	Composite	3.57%	2.95%	3.80%	3.82%	4.19%	4.36%
MR	Composite	0.60%	0.60%	0.60%	0.60%	0.60%	0.60%
MR	Composite	4.08%	4.08%	4.08%	4.08%	4.08%	4.08%
XR	Composite	0.040772359	0.040772359	0.040772359	0.040772359	0.040772359	0.040772359
CR	Composite	0.30%	0.30%	0.30%	0.30%	0.39%	0.39%
MR	Composite	0.30%	0.30%	0.30%	0.30%	0.37%	0.37%
XR	Composite	0.30%	0.30%	0.30%	0.30%	0.36%	0.36%
CR	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite	0.58%	0.92%	1.31%	1.90%	2.27%	2.63%
XR	Composite	0.58%	0.92%	1.31%	1.90%	2.27%	2.63%
CR	Composite	0.63%	1.00%	1.43%	2.06%	2.46%	2.85%
MM	Composite	0.60%	0.96%	1.37%	1.98%	2.36%	2.74%
MR	Composite	0.59%	0.95%	1.36%	1.96%	2.34%	2.71%
XR	Composite	0.58%	0.93%	1.31%	1.90%	2.27%	2.62%
CR	Composite						
MR	Composite						
XR	Composite						
XR	Composite	0.58%	0.93%	1.31%	1.90%	2.27%	2.62%
XR	Composite	0.58%	0.93%	1.31%	1.90%	2.27%	2.62%
XR	Composite	0.58%	0.92%	1.31%	1.90%	2.27%	2.63%
CR	Composite						
MM	Composite						
MR	Composite	0.59%	0.95%	1.36%	1.96%	2.34%	2.71%
XR	Composite	0.58%	0.93%	1.31%	1.90%	2.27%	2.62%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.66%	0.76%	0.90%	1.14%	1.50%	1.81%
CR	Composite						
MM	Composite						
MR	Composite	0.69%	0.79%	0.90%	1.20%	1.55%	1.86%
XR	Composite	0.66%	0.76%	0.90%	1.14%	1.50%	1.81%
MR	Composite	0.002	0.002435556	0.0037855	0.004259778	0.004961156	0.005420222
CR	Composite	0.20%	0.25%	0.38%	0.42%	0.49%	0.53%
MR	Composite						
XR	Composite	0.20%	0.18%	0.28%	0%	0.37%	0.40%
CR	Composite	0.20%	0.24%	0.38%	0%	0.50%	0.54%
CR	Composite	0.001946882	0.001946882	0.001946882	0.002755105	0.002755105	0.003270119
XR	Composite	0.001946882	0.001946882	0.001946882	0.002755105	0.002755105	0.003270119
CR	Composite	0.20%	0.20%	0.20%	0.20%	0.20%	0.20%
CR	Composite	0.002025	0.002025	0.002025	0.002025	0.002025	0.002025
CR	Composite	0.002025	0.002025	0.002025	0.002025	0.002025	0.002025
MM	Composite	0.20%	0.20%	0.20%	0.20%	0.20%	0.20%
CR	Composite	0.20%	0.20%	0.20%	0.20%	0.20%	0.20%
CR	Composite	0.002025	0.002025	0.002025	0.002025	0.002025	0.002025
MM	Composite	0.002025	0.002025	0.002025	0.002025	0.002025	0.002025
MR	Composite	0.36%	0.36%	0.47%	0.53%	0.62%	0.70%
CR	Composite	0.36%	0.39%	0.50%	0.56%	0.66%	0.74%
MM	Composite						
MR	Composite	0.36%	0.37%	0.48%	0.53%	0.62%	0.70%
XR	Composite						
MM	Composite						
MR	Composite	0.36%	0.37%	0.48%	0.53%	0.62%	0.70%
MR	Composite	0.36%	0.37%	0.48%	0.53%	0.62%	0.70%

4.30%	4.20%	4.35%	4.45%	4.65%	0.4 BB	BBB
4.54%	4.45%	4.58%	4.68%	4.93%	0.4 BBB	A
4.36%	4.28%	4.40%	4.50%	4.73%	0.4 BBB	A
4.31%	4.23%	4.35%	4.45%	4.67%	0.4 A	AA
4.21%	4.08%	4.19%	4.29%	4.51%	0.4 BBB	A
4.30%	4.20%	4.35%	4.45%	4.65%	0.4 BB	BBB
4.54%	0.044537066	0.045836121	0.046834334	0.049297279	0.4 BBB	A
					0.4	
4.31%	4.23%	4.35%	4.45%	4.67%	0.4 A	AA
4.21%	4.08%	4.19%	4.29%	4.51%	0.4 BBB	A
4.59%	0.044533719	0.044	0.049017895	0.0444	0.4 NR	BBB
4.41%	4.28%	4.40%	4.71%	4.44%	0.4 NR	BBB
4.36%	4.23%	4.40%	4.66%	4.44%	0.4 NR	A
					0.4	
4.59%	4.45%	4.40%	4.90%	4.44%	0.4 NR	BBB
					0.4	
4.36%	4.23%	4.40%	4.66%	4.44%	0.4 NR	A
4.20%	4.07%	4.40%	4.49%	4.44%	0.4 NR	BBB
0.60%	0.60%	0.60%	0.60%	0.60%	0.45	
4.06%	4.06%	4.06%	4.06%	4.06%	0.4	
4.06%	4.06%	4.06%	4.06%	4.06%	0.4	
0.41%	0.44%	0.44%	0.44%	0.44%	0.8	
0.41%	0.42%	0.42%	0.42%	0.42%	0.8	
0.41%	0.41%	0.41%	0.41%	0.41%	0.8	
					0.400000003	
					0.400000003	
					0.400000003	
					0.4	
2.76%	2.83%	3.25%	3.27%	3.12%	0.4 B	BB
2.76%	2.83%	3.25%	3.27%	3.12%	0.4 B	BB
3.00%	3.07%	3.55%	3.57%	3.55%	0.4 BB	BBB
2.88%	2.95%	3.41%	3.43%	3.41%	0.4 BB	BBB
2.85%	2.92%	3.38%	3.39%	3.37%	0.4 BB	BBB
2.75%	2.82%	3.25%	3.27%	3.25%	0.4 BBB	A
					0.4	
					0.4	
					0.4	
2.75%	2.82%	3.25%	3.27%	3.25%	0.4 BBB	A
2.75%	2.82%	3.25%	3.27%	3.25%	0.4 BBB	A
2.76%	2.83%	3.25%	3.27%	3.12%	0.4 B	BB
					0.4	
					0.4	
2.85%	2.92%	3.38%	3.39%	3.37%	0.4 BB	BBB
2.75%	2.82%	3.25%	3.27%	3.25%	0.4 BBB	A
					0.4	
					0.4	
					0.4	
1.88%	1.94%	2.43%	1.86%	1.92%	0.4 BB	BB
					0.4	
					0.4	
1.97%	2.06%	2.43%	1.86%	1.92%	0.4 B	BB
1.88%	1.94%	2.43%	1.86%	1.92%	0.4 BB	BB
0.60%	0.00624	0.00624	0.0086465	0.0086465	NR	BB
0.58%	0.62%	0.62%	0.86%	0.86%	0.3625 NR	A
					0.35	
0.43%	0.47%	0.47%	0.86%	0.86%	0.35 NR	BBB
0.60%	0.62%	0.62%	0.86%	0.86%	0.35 NR	BB
0.003270119	0.003270119	0.003270119	0.003270119	0.003270119	0.275 NR	
0.003270119	0.003270119	0.003270119	0.003270119	0.003270119	0.275 NR	
0.20%	0.20%	0.20%	0.20%	0.20%	0.4	
0.002025	0.002025	0.002025	0.002025	0.002025	0.4	
0.002025	0.002025	0.002025	0.002025	0.002025	0.4	
0.20%	0.20%	0.20%	0.20%	0.20%	0.4	
0.20%	0.20%	0.20%	0.20%	0.20%	0.4	
0.002025	0.002025	0.002025	0.002025	0.002025	0.4	
0.002025	0.002025	0.002025	0.002025	0.002025	0.4	
0.75%	0.81%	0.94%	1.20%	0.80%	0.4 NR	B
0.79%	0.86%	0.94%	1.20%	0.80%	0.4 NR	BB
					0.4	
0.75%	0.82%	0.94%	1.20%	0.80%	0.4 NR	BB
					0.4	
					0.4	
0.75%	0.82%	0.94%	1.20%	0.80%	0.4 NR	BB
0.75%	0.82%	0.94%	1.20%	0.80%	0.4 NR	BB

BBB	A	BBB	BBB	A	BBB
A	AA	A	A	AA	A
A	AA	A	A	AA	A
AA	AAA	AA	AA	AAA	AA
A	A	A	A	A	A
BBB	A	BBB	BBB	A	BBB
A	AA	A	A	AA	A
AA	AAA	AA	AA	AAA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
A	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	A
A	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	A
			NR		
			NR	NR	
			NR	NR	
	NR		BB	NR	BB
	NR		BB	NR	BB
	NR		BB	NR	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	A	AA	AA	AA
NR	A	BBB	BBB	BBB	BBB
NR	BBB	BBB	BB	BB	BB
NR	A	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BB
		NR	NR		
		NR	NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
B	BBB	B	BBB	BBB	BBB
BB	A	BB	A	A	A
BBB	AA	BBB	AA	AA	AA
BBB	AA	BBB	AA	AA	AA
BBB	AA	BBB	AA	AA	AA

BB	BB	BBB	A	11 Consumer Services
BBB	BBB	A	A	11 Consumer Services
BBB	BBB	A	A	11 Consumer Services
A	A	AA	A	11 Consumer Services
BBB	BBB	A	BBB	3 Consumer Services
BB	BB	BBB	A	11 Consumer Services
BBB	BBB	A	A	11 Consumer Services
			NR	Consumer Services
A	A	AA	A	11 Consumer Services
BBB	BBB	A	BBB	3 Consumer Services
NR	BB	NR	BBB	6 Consumer Services
NR	BB	NR	BBB	6 Consumer Services
NR	BBB	NR	BBB	6 Consumer Services
			NR	Consumer Services
NR	BB	NR	BBB	6 Consumer Services
			NR	Consumer Services
NR	BBB	NR	BBB	6 Consumer Services
NR	BB	NR	BBB	6 Consumer Services
			NR	2 Utilities
			NR	2 Financials
			NR	2 Financials
			NR	3
			NR	3
			NR	3
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Industrials
CCC	BB	CCC	AA	10 Industrials
CCC	BB	CCC	AA	10 Industrials
B	BBB	BBB	AA	10 Industrials
B	BBB	BBB	AA	10 Industrials
B	BBB	BBB	AA	10 Industrials
BB	A	A	A	9 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
BB	A	A	A	9 Industrials
BB	A	A	A	9 Industrials
CCC	BB	CCC	AA	10 Industrials
			NR	Industrials
			NR	Industrials
B	BBB	BBB	AA	10 Industrials
BB	A	A	A	9 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	BBB	3 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	BBB	4 Industrials
NR	NR	NR	BBB	3 Industrials
	NR		A	9 Basic Materials
	NR		A	8 Basic Materials
			NR	Basic Materials
	NR		BBB	8 Basic Materials
	NR		A	9 Basic Materials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	8 Utilities
			NR	Utilities
NR	NR	NR	BBB	7 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities

N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States						Thin
N.Amer	United States						Thin
N.Amer	United States						Thin
N.Amer	United States	BBB					
N.Amer	United States	BBB					
N.Amer	United States	BBB					
Europe	Spain	BBB	BBB				
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States	B	AA	CcyGrp	CcyGrp	Thin	CcyGrp
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan		AA	Thin			
Asia	Japan		AA	Thin			
Europe	Austria	AAA	AA				
Europe	Austria	AAA	AA				
Europe	Austria	AAA	AA				
Europe	Austria	AAA	AA				
Europe	Austria	AAA	AA				
Europe	Austria	AAA	AA				
Europe	Austria	AAA	AA				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
	Thin					
	Thin	Thin				
	Thin	Thin				
	DocAdj	Thin	DocAdj			
	DocAdj	Thin	DocAdj			
	DocAdj	Thin	DocAdj			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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OKESGDMR	31-Jul-08 OKE
OKEUSDCR	31-Jul-08 OKE
OKEUSDMM	31-Jul-08 OKE
OKEUSDMR	31-Jul-08 OKE
OKEUSDXR	31-Jul-08 OKE
OKIJPYCR	31-Jul-08 OKI
OKIJPYXR	31-Jul-08 OKI
OKOBKEURCR	31-Jul-08 OKOBK
OKOBKEURMM	31-Jul-08 OKOBK
OKOBKHKDCR	31-Jul-08 OKOBK
OKOBKHKDMM	31-Jul-08 OKOBK
OKOBKUSDCR	31-Jul-08 OKOBK
OKOBKUSDMM	31-Jul-08 OKOBK
OKPOWRJPYCR	31-Jul-08 OKPOWR
OKPOWRJPYXR	31-Jul-08 OKPOWR
OLDMUTAUDCR	31-Jul-08 OLDMUT
OLDMUTAUDMM	31-Jul-08 OLDMUT
OLDMUTCHFCR	31-Jul-08 OLDMUT
OLDMUTCHFMM	31-Jul-08 OLDMUT
OLDMUTEURCR	31-Jul-08 OLDMUT
OLDMUTEURMM	31-Jul-08 OLDMUT
OLDMUTEURMR	31-Jul-08 OLDMUT
OLDMUTEURXR	31-Jul-08 OLDMUT
OLDMUTGBPCR	31-Jul-08 OLDMUT
OLDMUTGBPMM	31-Jul-08 OLDMUT
OLDMUTGBPMR	31-Jul-08 OLDMUT
OLDMUTGBPXR	31-Jul-08 OLDMUT
OLDMUTJPYCR	31-Jul-08 OLDMUT
OLDMUTJPYMM	31-Jul-08 OLDMUT
OLDMUTSGDMM	31-Jul-08 OLDMUT
OLDMUTTWDCR	31-Jul-08 OLDMUT
OLDMUTUSDCR	31-Jul-08 OLDMUT
OLDMUTUSDMM	31-Jul-08 OLDMUT
OLDMUTUSDMR	31-Jul-08 OLDMUT
OLDMUTUSDXR	31-Jul-08 OLDMUT
OLDMUTZARCR	31-Jul-08 OLDMUT
OLDMUTAUDMM	31-Jul-08 OLDMUT
OLDMUTEURCR	31-Jul-08 OLDMUT
OLDMUTEURMM	31-Jul-08 OLDMUT
OLDMUTGBPCR	31-Jul-08 OLDMUT
OLDMUTGBPMM	31-Jul-08 OLDMUT
OLDMUTHKDMM	31-Jul-08 OLDMUT
OLDMUTUSDCR	31-Jul-08 OLDMUT
OLDMUTUSDMM	31-Jul-08 OLDMUT
OLDMUTUSDMR	31-Jul-08 OLDMUT
OLNAUDMR	31-Jul-08 OLN
OLNAUDXR	31-Jul-08 OLN
OLNCADMR	31-Jul-08 OLN
OLNCHFMR	31-Jul-08 OLN
OLNEURCR	31-Jul-08 OLN
OLNEURMM	31-Jul-08 OLN
OLNEURMR	31-Jul-08 OLN
OLNEURXR	31-Jul-08 OLN
OLNGBPMR	31-Jul-08 OLN
OLNGBPXR	31-Jul-08 OLN
OLNHKDMR	31-Jul-08 OLN
OLNJPYMR	31-Jul-08 OLN
OLNSEKMR	31-Jul-08 OLN
OLNSEKXR	31-Jul-08 OLN
OLNSGDMR	31-Jul-08 OLN
OLNTWDMR	31-Jul-08 OLN
OLNUSDCR	31-Jul-08 OLN
OLNUSDMM	31-Jul-08 OLN
OLNUSDMR	31-Jul-08 OLN
OLNUSDXR	31-Jul-08 OLN
OLYMP-TOUSAUSDCR	31-Jul-08 OLYMP-TOUSA
OLYMP-TOUSAUSDMR	31-Jul-08 OLYMP-TOUSA
OLYMP-TOUSAUSDXR	31-Jul-08 OLYMP-TOUSA
OLYMPCJPYCR	31-Jul-08 OLYMPC
OLYMPCJPYXR	31-Jul-08 OLYMPC
OLYMPCUSDCR	31-Jul-08 OLYMPC
OMCAUDCR	31-Jul-08 OMC
OMCAUDMR	31-Jul-08 OMC
OMCAUDXR	31-Jul-08 OMC

Oneok Inc	6EA8E8	SNRFOR	SGD
Oneok Inc	6EA8E8	SNRFOR	USD
Oneok Inc	6EA8E8	SNRFOR	USD
Oneok Inc	6EA8E8	SNRFOR	USD
Oneok Inc	6EA8E8	SNRFOR	USD
Oki Elec Ind Co Ltd	6DFCDB	SNRFOR	JPY
Oki Elec Ind Co Ltd	6DFCDB	SNRFOR	JPY
OKO Bk Gp		SNRFOR	EUR
OKO Bk Gp		SNRFOR	EUR
OKO Bk Gp		SNRFOR	HKD
OKO Bk Gp		SNRFOR	HKD
OKO Bk Gp		SNRFOR	USD
OKO Bk Gp		SNRFOR	USD
Okinawa Elec Pwr Co Inc	JP6896	SNRFOR	JPY
Okinawa Elec Pwr Co Inc	JP6896	SNRFOR	JPY
Old Mut plc	6E8034	SNRFOR	AUD
Old Mut plc	6E8034	SNRFOR	AUD
Old Mut plc	6E8034	SNRFOR	CHF
Old Mut plc	6E8034	SNRFOR	CHF
Old Mut plc	6E8034	SNRFOR	EUR
Old Mut plc	6E8034	SNRFOR	EUR
Old Mut plc	6E8034	SNRFOR	EUR
Old Mut plc	6E8034	SNRFOR	EUR
Old Mut plc	6E8034	SNRFOR	GBP
Old Mut plc	6E8034	SNRFOR	GBP
Old Mut plc	6E8034	SNRFOR	GBP
Old Mut plc	6E8034	SNRFOR	GBP
Old Mut plc	6E8034	SNRFOR	JPY
Old Mut plc	6E8034	SNRFOR	JPY
Old Mut plc	6E8034	SNRFOR	SGD
Old Mut plc	6E8034	SNRFOR	TWD
Old Mut plc	6E8034	SNRFOR	USD
Old Mut plc	6E8034	SNRFOR	USD
Old Mut plc	6E8034	SNRFOR	USD
Old Mut plc	6E8034	SNRFOR	USD
Old Mut plc	6E8034	SNRFOR	ZAR
Old Mut plc	6E8034	SUBLT2	AUD
Old Mut plc	6E8034	SUBLT2	EUR
Old Mut plc	6E8034	SUBLT2	EUR
Old Mut plc	6E8034	SUBLT2	GBP
Old Mut plc	6E8034	SUBLT2	GBP
Old Mut plc	6E8034	SUBLT2	HKD
Old Mut plc	6E8034	SUBLT2	USD
Old Mut plc	6E8034	SUBLT2	USD
Old Mut plc	6E8034	SUBLT2	USD
Olin Corp	6E86CB	SNRFOR	AUD
Olin Corp	6E86CB	SNRFOR	AUD
Olin Corp	6E86CB	SNRFOR	CAD
Olin Corp	6E86CB	SNRFOR	CHF
Olin Corp	6E86CB	SNRFOR	EUR
Olin Corp	6E86CB	SNRFOR	EUR
Olin Corp	6E86CB	SNRFOR	EUR
Olin Corp	6E86CB	SNRFOR	EUR
Olin Corp	6E86CB	SNRFOR	GBP
Olin Corp	6E86CB	SNRFOR	GBP
Olin Corp	6E86CB	SNRFOR	HKD
Olin Corp	6E86CB	SNRFOR	JPY
Olin Corp	6E86CB	SNRFOR	SEK
Olin Corp	6E86CB	SNRFOR	SEK
Olin Corp	6E86CB	SNRFOR	SGD
Olin Corp	6E86CB	SNRFOR	TWD
Olin Corp	6E86CB	SNRFOR	USD
Olin Corp	6E86CB	SNRFOR	USD
Olin Corp	6E86CB	SNRFOR	USD
Olin Corp	6E86CB	SNRFOR	USD
TOUSA, Inc.	8F9BF8	SNRFOR	USD
TOUSA, Inc.	8F9BF8	SNRFOR	USD
TOUSA, Inc.	8F9BF8	SNRFOR	USD
Olympus Corp	6E979Z	SNRFOR	JPY
Olympus Corp	6E979Z	SNRFOR	JPY
Olympus Corp	6E979Z	SNRFOR	USD
Omnicom Gp Inc	6E9AAA	SNRFOR	AUD
Omnicom Gp Inc	6E9AAA	SNRFOR	AUD
Omnicom Gp Inc	6E9AAA	SNRFOR	AUD

MR	Composite	0.36%	0.37%	0.48%	0.53%	0.62%	0.70%
CR	Composite	0.36%	0.39%	0.50%	0.56%	0.66%	0.74%
MM	Composite						
MR	Composite	0.36%	0.37%	0.48%	0.53%	0.62%	0.70%
XR	Composite	0.36%	0.36%	0.46%	0.51%	0.60%	0.68%
CR	Composite	0.55%	0.56%	1.13%	1.33%	1.49%	1.48%
XR	Composite	0.55%	0.56%	1.13%	1.00%	1.12%	1.18%
CR	Composite	0.00290109	0.00290109	0.00290109	0.00290109	0.00290109	0.00290109
MM	Composite	0.29%	0.29%	0.29%	0.29%	0.29%	0.29%
CR	Composite	0.29%	0.29%	0.29%	0.29%	0.29%	0.29%
MM	Composite	0.29%	0.29%	0.29%	0.29%	0.29%	0.29%
CR	Composite						
MM	Composite	0.29%	0.29%	0.29%	0.29%	0.29%	0.29%
CR	Composite	0.000851999	0.000817071	0.001142507	0.00133664	0.001549058	0.001751944
XR	Composite	0.09%	0.08%	0.09%	0.10%	0.12%	0.13%
CR	Composite	0.65%	0.64%	0.90%	1.08%	1.20%	1.31%
MM	Composite	0.65%	0.64%	0.90%	1.08%	1.20%	1.31%
CR	Composite	0.65%	0.66%	0.90%	1.13%	1.23%	1.34%
MM	Composite	0.006216335	0.006596833	0.008920553	0.01059768	0.011934326	0.01295143
CR	Composite	0.65%	0.66%	0.90%	1.13%	1.23%	1.34%
MM	Composite	0.62%	0.66%	0.89%	1.06%	1.19%	1.30%
MR	Composite	0.006135548	0.006528116	0.0088275	0.010616194	0.011775298	0.012946818
XR	Composite						
CR	Composite	0.65%	0.66%	0.90%	1.13%	1.23%	1.34%
MM	Composite	0.62%	0.66%	0.89%	1.06%	1.19%	1.30%
MR	Composite						
XR	Composite	0.59%	0.61%	0.85%	1.02%	1.13%	1.25%
CR	Composite	0.65%	0.64%	0.90%	1.08%	1.20%	1.31%
MM	Composite	0.65%	0.64%	0.90%	1.08%	1.20%	1.31%
MM	Composite	0.62%	0.66%	0.89%	1.06%	1.19%	1.30%
CR	Composite	0.65%	0.66%	0.90%	1.13%	1.23%	1.34%
CR	Composite	0.65%	0.66%	0.90%	1.13%	1.23%	1.34%
MM	Composite	0.006216335	0.006596833	0.008920553	0.01059768	0.011934326	0.01295143
MR	Composite	0.61%	0.65%	0.88%	1.06%	1.18%	1.29%
XR	Composite						
CR	Composite	0.65%	0.66%	0.90%	1.13%	1.23%	1.34%
MM	Composite	0.79%	0.89%	1.25%	1.52%	1.65%	1.83%
CR	Composite	0.75%	0.91%	1.21%	1.52%	1.65%	1.88%
MM	Composite	0.007603272	0.008580575	0.012278739	0.014819188	0.016302999	0.017989598
CR	Composite	0.75%	0.91%	1.21%	1.52%	1.65%	1.88%
MM	Composite	0.76%	0.86%	1.23%	1.48%	1.63%	1.80%
MM	Composite	0.007603272	0.008580575	0.012278739	0.014819188	0.016302999	0.017989598
CR	Composite	0.75%	0.91%	1.21%	1.52%	1.65%	1.88%
MM	Composite	0.76%	0.86%	1.23%	1.48%	1.63%	1.80%
MR	Composite						
MR	Composite	0.92%	0.98%	1.15%	1.35%	1.50%	1.58%
XR	Composite	0.92%	0.98%	1.15%	1.35%	1.50%	1.58%
MR	Composite	0.92%	1.00%	1.16%	1.39%	1.51%	1.60%
MR	Composite						
CR	Composite	0.97%	1.04%	1.22%	1.44%	1.59%	1.68%
MM	Composite	0.93%	1.00%	1.17%	1.38%	1.52%	1.61%
MR	Composite	0.92%	1.00%	1.16%	1.39%	1.51%	1.60%
XR	Composite	0.008878793	0.009410052	0.010739962	0.013027885	0.014584131	0.015390648
MR	Composite	0.009205086	0.010017188	0.011563678	0.01385665	0.015094971	0.016029383
XR	Composite	0.89%	0.94%	1.07%	1.30%	1.46%	1.54%
MR	Composite	0.009205086	0.010017188	0.011563678	0.01385665	0.015094971	0.016029383
MR	Composite	0.92%	0.98%	1.15%	1.35%	1.50%	1.58%
MR	Composite	0.009205086	0.010017188	0.011563678	0.01385665	0.015094971	0.016029383
XR	Composite	0.89%	0.94%	1.07%	1.30%	1.46%	1.54%
MR	Composite	0.009205086	0.010017188	0.011563678	0.01385665	0.015094971	0.016029383
MR	Composite						
CR	Composite	0.009703599	0.010447895	0.012181507	0.014367667	0.015860623	0.016797294
MM	Composite						
MR	Composite	0.92%	1.00%	1.16%	1.39%	1.51%	1.60%
XR	Composite	0.89%	0.94%	1.07%	1.30%	1.46%	1.54%
CR	Composite	4.47%	4.47%	4.47%	4.98%	4.98%	5.13%
MR	Composite	0.04473105	0.04473105	0.04473105	0.049770452	0.049770452	0.051266851
XR	Composite	0.04473105	0.04473105	0.04473105	0.049770452	0.049770452	0.051266851
CR	Composite	0.00141	0.002160667	0.002132287	0.002476874	0.003257075	0.00365
XR	Composite	0.00141	0.001680063	0.001756143	0.001965124	0.002502245	0.0028225
CR	Composite	0.00141	0.002018	0.002111525	0.002395499	0.00307466	0.003465
CR	Composite	0.18%	0.27%	0.34%	0.48%	0.57%	0.65%
MR	Composite	0.18%	0.27%	0.34%	0.45%	0.54%	0.61%
XR	Composite	0.18%	0.27%	0.34%	0.44%	0.52%	0.59%

0.75%	0.82%	0.94%	1.20%	0.80%	0.4 NR	BB
0.79%	0.86%	0.94%	1.20%	0.80%	0.4 NR	BB
					0.4	
0.75%	0.82%	0.94%	1.20%	0.80%	0.4 NR	BB
0.73%	0.79%	0.94%	1.20%	0.80%	0.4 NR	BB
2.36%	2.66%	2.82%	2.53%	2.93%	0.35 NR	NR
2.36%	2.66%	2.82%	2.53%	2.20%	0.2925 NR	NR
0.00290109	0.00290109	0.00290109	0.00290109	0.00290109	0.4	
0.29%	0.29%	0.29%	0.29%	0.29%	0.4	
0.29%	0.29%	0.29%	0.29%	0.29%	0.4	
0.29%	0.29%	0.29%	0.29%	0.29%	0.4	
					0.4	
0.29%	0.29%	0.29%	0.29%	0.29%	0.4	
0.22%	0.002776276	0.002776276	0.002776276	0.002776276	0.275 NR	NR
0.17%	0.28%	0.28%	0.28%	0.28%	0.275 NR	NR
1.34%	1.37%	1.48%	1.48%	1.54%	0.4 BB	BBB
1.34%	1.37%	1.48%	1.48%	1.54%	0.4 BB	BBB
1.40%	1.42%	1.48%	1.51%	1.56%	0.4 BBB	A
1.32%	0.013475025	0.014845633	0.014536693	0.014937387	0.4 A	AA
1.40%	1.42%	1.48%	1.51%	1.56%	0.4 BBB	A
1.32%	1.35%	1.48%	1.45%	1.49%	0.4 A	AA
1.32%	0.0134395	0.014845633	0.014385269	0.014781789	0.4 BBB	A
					0.4	
1.40%	1.42%	1.48%	1.51%	1.56%	0.4 BBB	A
1.32%	1.35%	1.48%	1.45%	1.49%	0.4 A	AA
					0.4	
1.28%	1.29%	1.48%	1.39%	1.42%	0.4 BBB	A
1.34%	1.37%	1.48%	1.48%	1.54%	0.4 BB	BBB
1.34%	1.37%	1.48%	1.48%	1.54%	0.4 BB	BBB
1.32%	1.35%	1.48%	1.45%	1.49%	0.4 A	AA
1.40%	1.42%	1.48%	1.51%	1.56%	0.4 BBB	A
1.40%	1.42%	1.48%	1.51%	1.56%	0.4 BBB	A
1.32%	0.013475025	0.014845633	0.014536693	0.014937387	0.4 A	AA
1.32%	1.34%	1.48%	1.44%	1.48%	0.4 BBB	A
					0.4	
0.0139965	1.42%	1.48%	1.51%	1.56%	0.4 BBB	A
0.019330062	1.94%	2.08%	2.05%	2.24%	0.2 CCC	BBB
0.019068043	1.93%	2.08%	2.09%	2.24%	0.2 BB	A
0.019247267	0.019277167	0.020794018	0.0200585	0.02239	0.2 B	A
0.019068043	1.93%	2.08%	2.09%	2.24%	0.2 BB	A
0.019247267	1.93%	2.08%	2.01%	2.24%	0.2 B	A
0.019247267	0.019277167	0.020794018	0.0200585	0.02239	0.2 B	A
1.91%	1.93%	2.08%	2.09%	2.24%	0.2 BB	A
1.92%	1.93%	2.08%	2.01%	2.24%	0.2 B	A
					0.2	
1.59%	1.55%	2.35%	1.76%	1.64%	0.4 BBB	BBB
1.59%	1.55%	2.35%	1.76%	1.64%	0.4 BBB	BBB
1.61%	1.48%	2.35%	1.76%	1.64%	0.4 AA	AA
					0.4	
1.68%	1.56%	2.35%	1.76%	1.64%	0.4 A	A
1.61%	1.50%	2.35%	1.76%	1.64%	0.4 A	A
1.61%	1.48%	2.35%	1.76%	1.64%	0.4 AA	AA
1.56%	0.017206667	0.023456319	0.017563667	0.0164	0.4 A	AA
1.61%	0.014810528	0.023456319	0.017563667	0.0164	0.4 AA	AA
1.56%	1.72%	2.35%	1.76%	1.64%	0.4 A	AA
1.61%	0.014810528	0.023456319	0.017563667	0.0164	0.4 AA	AA
1.59%	1.55%	2.35%	1.76%	1.64%	0.4 BBB	BBB
1.61%	0.014810528	0.023456319	0.017563667	0.0164	0.4 AA	AA
1.56%	1.72%	2.35%	1.76%	1.64%	0.4 A	AA
1.61%	0.014810528	0.023456319	0.017563667	0.0164	0.4 AA	AA
					0.4	
1.68%	0.015590029	0.023456319	0.017563667	0.0164	0.4 A	A
					0.4	
1.61%	1.48%	2.35%	1.76%	1.64%	0.4 AA	AA
1.56%	1.72%	2.35%	1.76%	1.64%	0.4 A	AA
5.26%	5.30%	5.30%	5.30%	5.30%	0.4	
5.26%	0.05301325	0.05301325	0.05301325	0.05301325	0.4	
5.26%	0.05301325	0.05301325	0.05301325	0.05301325	0.4	
0.41%	0.004628919	0.00597695	0.0062495	0.00503	0.2875 NR	A
0.30%	0.003471689	0.00597695	0.0062495	0.00503	0.3 NR	BBB
0.41%	0.004628919	0.00597695	0.0062495	0.00503	0.3 NR	BB
0.67%	0.68%	0.78%	0.0076775	0.87%	0.4 BB	BBB
0.64%	0.65%	0.78%	0.77%	0.87%	0.4 BB	BBB
0.61%	0.63%	0.78%	0.77%	0.87%	0.4 BB	BBB

BBB	AA	BBB	AA	AA	AA
BB	A	BB	A	A	A
BBB	AA	BBB	AA	AA	AA
BB	A	BB	A	A	A
NR	B	B	BB	NR	NR
NR	B	B	B	NR	NR
			NR		
			NR		
			NR		
			NR		
			NR		
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	A	A	A	AA	AA
A	A	A	A	A	A
AA	A	A	A	AA	AA
AA	A	A	A	AA	AA
A	A	A	A	A	A
AA	A	A	A	AA	AA
BBB	A	A	A	A	BBB
BBB	A	A	A	A	BBB
AA	AA	AAA	AA	AAA	AA
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
AA	AA	AAA	AA	AAA	AA
A	AA	AA	AA	AA	A
AA	AA	AAA	AA	AAA	AA
A	AA	AA	AA	AA	A
AA	AA	AAA	AA	AAA	AA
BBB	A	A	A	A	BBB
AA	AA	AAA	AA	AAA	AA
A	AA	AA	AA	AA	A
AA	AA	AAA	AA	AAA	AA
A	AA	AA	AA	AA	A
AA	AA	AAA	AA	AAA	AA
A	AA	AA	AA	AA	A
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
A	A	A	A	A	A
A	BBB	BBB	BBB	BBB	BBB
BBB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	BBB	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB

NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	8 Utilities
			NR	Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	B	NR	3 Technology
NR	NR	CCC	NR	3 Technology
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			A	3 Utilities
			A	3 Utilities
NR	BB	CCC	AA	10 Financials
NR	BB	CCC	AA	10 Financials
NR	BBB	BB	A	4 Financials
NR	BBB	B	AA	9 Financials
NR	BBB	BB	A	4 Financials
NR	BBB	B	AA	9 Financials
NR	BBB	B	AA	10 Financials
			NR	Financials
NR	BBB	BB	A	4 Financials
NR	BBB	B	AA	9 Financials
			NR	Financials
NR	BBB	B	AA	10 Financials
NR	BB	CCC	AA	10 Financials
NR	BB	CCC	AA	10 Financials
NR	BBB	B	AA	9 Financials
NR	BBB	BB	A	4 Financials
NR	BBB	BB	A	4 Financials
NR	BBB	B	AA	9 Financials
NR	BBB	B	AA	10 Financials
			NR	Financials
NR	BBB	BB	A	4 Financials
NR	BB	NR	A	7 Financials
NR	BBB	NR	A	3 Financials
NR	BBB	NR	A	5 Financials
NR	BBB	NR	A	3 Financials
NR	BBB	NR	A	5 Financials
NR	BBB	NR	A	5 Financials
NR	BBB	NR	A	3 Financials
NR	BBB	NR	A	5 Financials
			NR	Financials
NR	NR	NR	AA	13 Basic Materials
NR	NR	NR	AA	13 Basic Materials
NR	NR	NR	AA	10 Basic Materials
			NR	Basic Materials
NR	NR	NR	AA	13 Basic Materials
NR	NR	NR	AA	13 Basic Materials
NR	NR	NR	AA	10 Basic Materials
NR	NR	NR	A	7 Basic Materials
NR	NR	NR	AA	10 Basic Materials
NR	NR	NR	A	7 Basic Materials
NR	NR	NR	AA	10 Basic Materials
NR	NR	NR	AA	13 Basic Materials
NR	NR	NR	AA	10 Basic Materials
NR	NR	NR	A	7 Basic Materials
NR	NR	NR	AA	10 Basic Materials
			NR	Basic Materials
NR	NR	NR	AA	13 Basic Materials
			NR	Basic Materials
NR	NR	NR	AA	10 Basic Materials
NR	NR	NR	A	7 Basic Materials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
NR	NR	NR	A	4 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
BB	BB	NR	A	3 Consumer Services
BB	BB	NR	A	3 Consumer Services
BB	BB	NR	A	3 Consumer Services

N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB	Thin	Thin	Thin	DocAdj
Asia	Japan	BB	BBB	Thin	Thin	Thin	DocAdj
Europe	Finland		AA				
Europe	Finland		AA				
Europe	Finland		AA				
Europe	Finland		AA				
Europe	Finland		AA				
Europe	Finland		AA				
Asia	Japan	AA	AA	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA				
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	BB			Thin	
N.Amer	United States	CCC	BB			Thin	
N.Amer	United States	CCC	BB			Thin	
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	Thin	Thin	Thin	Thin	CcyGrp
DocAdj	DocAdj	Thin	Thin	Thin	Thin	DocAdj
	Thin					
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	Thin					
CcyGrp	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin

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OMCCADMR	31-Jul-08 OMC
OMCCHFMR	31-Jul-08 OMC
OMCEURCR	31-Jul-08 OMC
OMCEURMM	31-Jul-08 OMC
OMCEURMR	31-Jul-08 OMC
OMCEURXR	31-Jul-08 OMC
OMCGBPMR	31-Jul-08 OMC
OMCGBPXR	31-Jul-08 OMC
OMCHKDMR	31-Jul-08 OMC
OMCHKDXR	31-Jul-08 OMC
OMCJPYCR	31-Jul-08 OMC
OMCJPYMR	31-Jul-08 OMC
OMCJPYXR	31-Jul-08 OMC
OMCNOKMR	31-Jul-08 OMC
OMCSEKMR	31-Jul-08 OMC
OMCSEKXR	31-Jul-08 OMC
OMCTWDCR	31-Jul-08 OMC
OMCUSDCR	31-Jul-08 OMC
OMCUSDMM	31-Jul-08 OMC
OMCUSDMR	31-Jul-08 OMC
OMCUSDXR	31-Jul-08 OMC
OMEGFUSDCR	31-Jul-08 OMEGF
OMEGFUSDMR	31-Jul-08 OMEGF
OMIUSDCR	31-Jul-08 OMI
OMIUSDMR	31-Jul-08 OMI
OMIUSDXR	31-Jul-08 OMI
OMRONJPYCR	31-Jul-08 OMRON
OMRONJPYMR	31-Jul-08 OMRON
OMRONJPYXR	31-Jul-08 OMRON
OMRONUSDCR	31-Jul-08 OMRON
OMRONUSDMR	31-Jul-08 OMRON
OMVEURCR	31-Jul-08 OMV
OMVEURMM	31-Jul-08 OMV
OMXEURCR	31-Jul-08 OMX
OMXEURMM	31-Jul-08 OMX
OMXEURMR	31-Jul-08 OMX
OMXEURXR	31-Jul-08 OMX
OMXGBPMM	31-Jul-08 OMX
OMXGBPMR	31-Jul-08 OMX
OMXGBPXR	31-Jul-08 OMX
OMXUSDCR	31-Jul-08 OMX
OMXUSDMM	31-Jul-08 OMX
OMXUSDMR	31-Jul-08 OMX
OMXUSDXR	31-Jul-08 OMX
ONE-NAEURCR	31-Jul-08 ONE-NA
ONE-NAEURMR	31-Jul-08 ONE-NA
ONE-NAUSDCR	31-Jul-08 ONE-NA
ONE-NAUSDMR	31-Jul-08 ONE-NA
ONE-NAUSDXR	31-Jul-08 ONE-NA
ONE-NAEURCR	31-Jul-08 ONE-NA
ONE-NAUSDCR	31-Jul-08 ONE-NA
ONE-NAUSDMR	31-Jul-08 ONE-NA
ONEOKEURMM	31-Jul-08 ONEOK
ONEOKEURMR	31-Jul-08 ONEOK
ONEOKUSDMM	31-Jul-08 ONEOK
ONEOKUSDMR	31-Jul-08 ONEOK
ONEOKUSDXR	31-Jul-08 ONEOK
ONNNUSDCR	31-Jul-08 ONNN
ONNNUSDMR	31-Jul-08 ONNN
ONNNUSDXR	31-Jul-08 ONNN
ONODAEURCR	31-Jul-08 ONODA
ONODAEURMM	31-Jul-08 ONODA
ONODAJPYCR	31-Jul-08 ONODA
ONODAJPYXR	31-Jul-08 ONODA
ONODAUSDCR	31-Jul-08 ONODA
ONODAUSDMM	31-Jul-08 ONODA
ONOFINEURCR	31-Jul-08 ONOFIN
ONOFINEURMM	31-Jul-08 ONOFIN
ONOFINEURMR	31-Jul-08 ONOFIN
ONOFINUSDCR	31-Jul-08 ONOFIN
ONOFINUSDMM	31-Jul-08 ONOFIN
ONOFINUSDMR	31-Jul-08 ONOFIN
ONOFINUSDXR	31-Jul-08 ONOFIN
ONOSM-ONOFin2CHFMM	31-Jul-08 ONOSM-ONOFin2

Omnicom Gp Inc	6E9AAA	SNRFOR	CAD
Omnicom Gp Inc	6E9AAA	SNRFOR	CHF
Omnicom Gp Inc	6E9AAA	SNRFOR	EUR
Omnicom Gp Inc	6E9AAA	SNRFOR	EUR
Omnicom Gp Inc	6E9AAA	SNRFOR	EUR
Omnicom Gp Inc	6E9AAA	SNRFOR	EUR
Omnicom Gp Inc	6E9AAA	SNRFOR	GBP
Omnicom Gp Inc	6E9AAA	SNRFOR	GBP
Omnicom Gp Inc	6E9AAA	SNRFOR	HKD
Omnicom Gp Inc	6E9AAA	SNRFOR	HKD
Omnicom Gp Inc	6E9AAA	SNRFOR	JPY
Omnicom Gp Inc	6E9AAA	SNRFOR	JPY
Omnicom Gp Inc	6E9AAA	SNRFOR	JPY
Omnicom Gp Inc	6E9AAA	SNRFOR	NOK
Omnicom Gp Inc	6E9AAA	SNRFOR	SEK
Omnicom Gp Inc	6E9AAA	SNRFOR	SEK
Omnicom Gp Inc	6E9AAA	SNRFOR	TWD
Omnicom Gp Inc	6E9AAA	SNRFOR	USD
Omnicom Gp Inc	6E9AAA	SNRFOR	USD
Omnicom Gp Inc	6E9AAA	SNRFOR	USD
Omnicom Gp Inc	6E9AAA	SNRFOR	USD
OJSC MegaFon		SNRFOR	USD
OJSC MegaFon		SNRFOR	USD
OWENS & MINOR INC	6F97A5	SNRFOR	USD
OWENS & MINOR INC	6F97A5	SNRFOR	USD
OWENS & MINOR INC	6F97A5	SNRFOR	USD
Omron Corp	6EA366	SNRFOR	JPY
Omron Corp	6EA366	SNRFOR	JPY
Omron Corp	6EA366	SNRFOR	JPY
Omron Corp	6EA366	SNRFOR	USD
Omron Corp	6EA366	SNRFOR	USD
OMV AG	AF65A6	SNRFOR	EUR
OMV AG	AF65A6	SNRFOR	EUR
OfficeMax Incorporated	6DD84R	SNRFOR	EUR
OfficeMax Incorporated	6DD84R	SNRFOR	EUR
OfficeMax Incorporated	6DD84R	SNRFOR	EUR
OfficeMax Incorporated	6DD84R	SNRFOR	EUR
OfficeMax Incorporated	6DD84R	SNRFOR	GBP
OfficeMax Incorporated	6DD84R	SNRFOR	GBP
OfficeMax Incorporated	6DD84R	SNRFOR	GBP
OfficeMax Incorporated	6DD84R	SNRFOR	USD
OfficeMax Incorporated	6DD84R	SNRFOR	USD
OfficeMax Incorporated	6DD84R	SNRFOR	USD
OfficeMax Incorporated	6DD84R	SNRFOR	USD
Bk One N A	UU6B73	SNRFOR	EUR
Bk One N A	UU6B73	SNRFOR	EUR
Bk One N A	UU6B73	SNRFOR	USD
Bk One N A	UU6B73	SNRFOR	USD
Bk One N A	UU6B73	SNRFOR	USD
Bk One N A	UU6B73	SUBLT2	EUR
Bk One N A	UU6B73	SUBLT2	USD
Bk One N A	UU6B73	SUBLT2	USD
ONEOK Partners LP	6EA8EV	SNRFOR	EUR
ONEOK Partners LP	6EA8EV	SNRFOR	EUR
ONEOK Partners LP	6EA8EV	SNRFOR	USD
ONEOK Partners LP	6EA8EV	SNRFOR	USD
ONEOK Partners LP	6EA8EV	SNRFOR	USD
ON Semiconductor Corp	6EA39H	SNRFOR	USD
ON Semiconductor Corp	6EA39H	SNRFOR	USD
ON Semiconductor Corp	6EA39H	SNRFOR	USD
Taiheiyo Cem Corp	JQGB5O	SNRFOR	EUR
Taiheiyo Cem Corp	JQGB5O	SNRFOR	EUR
Taiheiyo Cem Corp	JQGB5O	SNRFOR	JPY
Taiheiyo Cem Corp	JQGB5O	SNRFOR	JPY
Taiheiyo Cem Corp	JQGB5O	SNRFOR	USD
Taiheiyo Cem Corp	JQGB5O	SNRFOR	USD
ONO Fin PLC	6EA9A8	SNRFOR	EUR
ONO Fin PLC	6EA9A8	SNRFOR	EUR
ONO Fin PLC	6EA9A8	SNRFOR	EUR
ONO Fin PLC	6EA9A8	SNRFOR	USD
ONO Fin PLC	6EA9A8	SNRFOR	USD
ONO Fin PLC	6EA9A8	SNRFOR	USD
ONO Fin PLC	6EA9A8	SNRFOR	USD
ONO Fin II plc	GMDC6Q	SNRFOR	CHF

MR	Composite	0.18%	0.29%	0.35%	0.48%	0.56%	0.62%
MR	Composite	0.001794	0.002898372	0.003511506	0.004847147	0.005642254	0.006168043
CR	Composite	0.001882259	0.002886479	0.003616655	0.005097469	0.005931906	0.006502234
MM	Composite	0.18%	0.28%	0.35%	0.49%	0.57%	0.62%
MR	Composite	0.001794	0.002898372	0.003511506	0.004847147	0.005642254	0.006168043
XR	Composite	0.17%	0.28%	0.34%	0.46%	0.54%	0.59%
MR	Composite	0.18%	0.29%	0.35%	0.48%	0.56%	0.62%
XR	Composite	0.001722267	0.00279159	0.003382135	0.00457227	0.005434382	0.005914296
MR	Composite	0.18%	0.29%	0.35%	0.48%	0.56%	0.62%
XR	Composite	0.001722267	0.00279159	0.003382135	0.00457227	0.005434382	0.005914296
CR	Composite						
MR	Composite	0.001757489	0.002718097	0.00340233	0.004474024	0.005263792	0.006122816
XR	Composite	0.18%	0.27%	0.34%	0.43%	0.51%	0.61%
MR	Composite	0.18%	0.29%	0.35%	0.48%	0.56%	0.62%
MR	Composite	0.18%	0.29%	0.35%	0.48%	0.56%	0.62%
XR	Composite	0.17%	0.28%	0.34%	0.46%	0.54%	0.59%
CR	Composite	0.19%	0.29%	0.36%	0.51%	0.59%	0.65%
CR	Composite	0.19%	0.29%	0.36%	0.51%	0.59%	0.65%
MM	Composite						
MR	Composite	0.18%	0.29%	0.35%	0.48%	0.56%	0.62%
XR	Composite	0.17%	0.28%	0.34%	0.46%	0.54%	0.59%
CR	Composite	2.42%	2.42%	3.19%	3.19%	3.19%	3.19%
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.13%	0.13%	0.13%	0.13%	0.28%	0.28%
MR	Composite	0.13%	0.13%	0.13%	0.13%	0.28%	0.28%
XR	Composite	0.13%	0.13%	0.13%	0.13%	0.28%	0.28%
CR	Composite	0.13%	0.13%	0.13%	0.13%	0.28%	0.28%
MR	Composite	0.13%	0.13%	0.13%	0.13%	0.28%	0.28%
CR	Composite						
MM	Composite	0.65%	0.65%	0.37%	0.37%	0.51%	0.74%
CR	Composite	0.19%	0.45%	0.71%	1.09%	1.32%	1.57%
MM	Composite	0.0019375	0.004310299	0.006813517	0.010436155	0.012640228	0.015110861
MR	Composite	0.0019375	0.0042654	0.006742543	0.010285654	0.012508559	0.01493375
XR	Composite	0.19%	0.41%	0.65%	0.99%	1.20%	1.44%
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.19%	0.45%	0.71%	1.09%	1.32%	1.57%
MM	Composite						
MR	Composite	0.19%	0.43%	0.67%	1.03%	1.25%	1.49%
XR	Composite	0.19%	0.41%	0.65%	0.99%	1.20%	1.44%
CR	Composite						
MR	Composite	0.20%	0.20%	0.42%	0.64%	0.77%	0.98%
CR	Composite	0.20%	0.20%	0.42%	0.64%	0.77%	1.04%
MR	Composite	0.20%	0.20%	0.42%	0.64%	0.77%	0.98%
XR	Composite	0.0019725	0.0019725	0.004191	0.00644	0.0077425	0.009502676
CR	Composite	0.88%	0.88%	1.14%	1.14%	1.37%	1.37%
CR	Composite	0.88%	0.88%	1.14%	1.14%	1.37%	1.37%
MR	Composite	0.0087875	0.0087875	0.011396875	0.011396875	0.013665	0.013665
MM	Composite						
MR	Composite	0.40%	0.45%	0.58%	0.66%	0.77%	0.87%
MM	Composite						
MR	Composite	0.40%	0.45%	0.58%	0.66%	0.77%	0.87%
XR	Composite	0.38%	0.43%	0.55%	0.64%	0.74%	0.84%
CR	Composite	1.05%	1.05%	1.53%	2.28%	2.78%	3.15%
MR	Composite	1.05%	1.05%	1.53%	2.28%	2.78%	3.15%
XR	Composite	1.05%	1.05%	1.53%	2.28%	2.78%	3.15%
CR	Composite						
MM	Composite						
CR	Composite	1.05%	1.09%	1.39%	1.48%	1.62%	1.71%
XR	Composite	1.05%	0.84%	1.07%	1.13%	1.26%	1.30%
CR	Composite	0.010545867	0.01067475	0.013811564	0.014660051	0.015926667	0.016928845
MM	Composite						
CR	Composite	0.0699	0.096076958	0.11295	0.128506944	0.12285	0.12335
MM	Composite	0.0699	0.092233879	0.11295	0.123366667	0.12285	0.12335
MR	Composite						
CR	Composite	6.99%	9.61%	11.30%	12.85%	12.29%	12.34%
MM	Composite	6.99%	9.22%	11.30%	12.34%	12.29%	12.34%
MR	Composite	0.0699	0.09127311	0.11295	0.122081597	0.12285	0.12335
XR	Composite	0.0699	0.087910416	0.11295	0.117583854	0.12285	0.12335
MM	Composite	7.63%	9.05%	11.29%	11.89%	12.11%	12.12%

0.66%	0.66%	0.78%	0.007727333	0.87%	0.4 A	A
0.66%	0.006586919	0.007818697	0.007727333	0.008698739	0.4 A	A
0.68%	0.006942304	0.00823943	0.008162258	0.008698739	0.4 BBB	A
0.65%	0.67%	0.79%	0.78%	0.87%	0.4 BBB	A
0.66%	0.006586919	0.007818697	0.007727333	0.008698739	0.4 A	A
0.61%	0.63%	0.75%	0.75%	0.87%	0.4 BBB	A
0.00655912	0.66%	0.78%	0.77%	0.87%	0.4 A	A
0.006105976	0.006297182	0.007539079	0.007468466	0.008698739	0.4 BBB	A
0.00655912	0.66%	0.78%	0.77%	0.87%	0.4 A	A
0.006105976	0.006297182	0.007539079	0.007468466	0.008698739	0.4 BBB	A
					0.4	
0.006139414	0.006437711	0.007792891	0.0076775	0.008698739	0.4 BB	BBB
0.59%	0.62%	0.78%	0.77%	0.87%	BB	BBB
0.66%	0.66%	0.78%	0.77%	0.87%	0.4 A	A
0.66%	0.66%	0.78%	0.77%	0.87%	0.4 A	A
0.61%	0.63%	0.75%	0.75%	0.87%	0.4 BBB	A
0.68%	0.69%	0.82%	0.82%	0.87%	0.4 BBB	A
0.68%	0.69%	0.82%	0.82%	0.87%	0.4 BBB	A
					0.4	
0.66%	0.66%	0.78%	0.77%	0.87%	0.4 A	A
0.61%	0.63%	0.75%	0.75%	0.87%	0.4 BBB	A
3.19%	3.19%	3.19%	3.19%	3.19%	0.25	NR
					0.25	
					0.35	
					0.35	
					0.35	
0.28%	0.28%	0.28%	0.31%	0.31%	0.3 NR	
0.28%	0.28%	0.28%	0.31%	0.31%	0.3 NR	
0.28%	0.28%	0.28%	0.31%	0.31%	0.3 NR	
0.28%	0.28%	0.28%	0.31%	0.31%	0.3 NR	
0.28%	0.28%	0.28%	0.31%	0.31%	0.3 NR	
					0.4	
0.77%	0.82%	0.82%	0.82%	0.82%	0.4	NR
1.78%	1.92%	1.99%	2.30%	3.74%	0.4 NR	B
1.71%	0.018434573	0.019894144	0.023023423	0.037435	0.4 NR	B
1.69%	0.018188067	0.019894144	0.023023423	0.037435	0.4 NR	BB
1.63%	1.76%	1.99%	2.30%	3.74%	0.4 NR	B
					0.4	
					0.4	
					0.4	
1.78%	1.92%	1.99%	2.30%	3.74%	0.4 NR	B
					0.4	
1.69%	1.82%	1.99%	2.30%	3.74%	0.4 NR	BB
1.63%	1.76%	1.99%	2.30%	3.74%	0.4 NR	B
					0.4	
1.05%	1.12%	1.12%	1.12%	1.12%	0.4	NR
1.05%	1.12%	1.12%	1.12%	1.12%	0.4	NR
1.05%	1.12%	1.12%	1.12%	1.12%	0.4	NR
1.05%	0.0112145	0.0112145	0.0112145	0.0112145	0.4	NR
1.39%	1.40%	1.40%	1.40%	1.40%		NR
1.39%	1.40%	1.40%	1.40%	1.40%		NR
1.39%	0.013987735	0.013987735	0.013987735	0.013987735		NR
					0.4	
0.92%	1.01%	1.11%	1.21%	1.14%	0.4 BB	AA
					0.4	
0.92%	1.01%	1.11%	1.21%	1.14%	0.4 BB	AA
0.89%	0.97%	1.07%	1.17%	1.10%	0.4 B	A
3.15%	3.15%	3.15%	3.15%	3.15%	0.4 NR	
3.15%	3.15%	3.15%	3.15%	3.15%	0.4 NR	
3.15%	3.15%	3.15%	3.15%	3.15%	0.4 NR	
					0.319999999	
					0.319999999	
1.87%	1.85%	2.41%	1.88%	1.94%	0.3625 NR	A
1.40%	1.85%	2.41%	1.88%	1.94%	0.319999999 NR	BBB
1.87%	0.01847317	0.0240544	0.018795	0.019435	0.319999999 NR	BB
					0.319999999	
11.68%	0.11115	0.11115	0.11115	0.11115	0.4 NR	BB
11.68%	0.11115	0.11115	0.11115	0.11115	0.4 NR	BB
					0.4	
11.68%	11.12%	11.12%	11.12%	11.12%	0.4 NR	BB
11.68%	11.12%	11.12%	11.12%	11.12%	0.4 NR	BB
11.68%	0.11115	0.11115	0.11115	0.11115	0.4 NR	BB
11.68%	0.11115	0.11115	0.11115	0.11115	0.4 NR	BB
11.62%	11.31%	11.25%	11.15%	11.25%	0.4 A	AA

AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	AA	A	AA	AA	AA
	A				

NR		NR	NR	NR	NR
B	BB	BBB	B	B	B
B	BB	BBB	B	B	B
BB	BBB	A	BB	BB	BB
B	BB	BBB	B	B	B
B	BB	BBB	B	B	B
BB	BBB	A	BB	BB	BB
B	BB	BBB	B	B	B
NR	NR	NR	B	NR	NR
NR	NR	NR	CCC	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	CCC	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	AA	A	NR
BBB	BBB	BBB	A	BBB	NR
B	BB	BB	BBB	BB	NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
AAA	AA	AAA	AA	AA	AA

A	A	NR	AA	12 Consumer Services
A	A	NR	AA	12 Consumer Services
BBB	BBB	NR	AA	12 Consumer Services
BBB	BBB	NR	AA	12 Consumer Services
A	A	NR	AA	12 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
A	A	NR	AA	12 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
A	A	NR	AA	12 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
			NR	Consumer Services
BB	BB	NR	A	12 Consumer Services
BB	BB	NR	A	12 Consumer Services
A	A	NR	AA	12 Consumer Services
A	A	NR	AA	12 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
BBB	BBB	NR	AA	12 Consumer Services
BBB	BBB	NR	AA	12 Consumer Services
			NR	Consumer Services
A	A	NR	AA	12 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
			NR	Telecommunications
			NR	Telecommunications
			NR	Health Care
			NR	Health Care
			NR	Health Care
NR		NR	NR	Industrials
NR		NR	NR	Industrials
NR		NR	NR	Industrials
NR		NR	NR	Industrials
NR		NR	NR	Industrials
			NR	Oil & Gas
			NR	2 Oil & Gas
NR	NR	NR	BB	4 Consumer Services
NR	NR	NR	BB	4 Consumer Services
NR	NR	NR	BB	4 Consumer Services
NR	NR	NR	BB	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	BB	4 Consumer Services
			NR	Consumer Services
NR	NR	NR	BB	4 Consumer Services
NR	NR	NR	BB	4 Consumer Services
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Oil & Gas
BBB	A	BBB	A	8 Oil & Gas
			NR	Oil & Gas
BBB	A	BBB	A	8 Oil & Gas
BB	BBB	BB	A	8 Oil & Gas
			NR	2 Technology
			NR	2 Technology
			NR	2 Technology
			NR	Industrials
			NR	Industrials
NR	NR	NR	A	6 Industrials
NR	NR	NR	BBB	6 Industrials
NR	NR	NR	A	6 Industrials
			NR	Industrials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	AA	A	AA	11 Financials

N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation				Thin		CcyGrp
E.Eur	Russian Federation						
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
Asia	Japan	A	AA	Thin			
Asia	Japan	A	AA	Thin			
Asia	Japan	A	AA	Thin			
Asia	Japan	A	AA	Thin			
Asia	Japan	A	AA	Thin			
Europe	Austria		BBB				
Europe	Austria		BBB		Thin	Thin	
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin		Thin
N.Amer	United States	AA	AA		Thin		Thin
N.Amer	United States	AA	AA		Thin		Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin		Thin	Thin
N.Amer	United States	BB	BB	Thin		Thin	Thin
N.Amer	United States	BB	BB	Thin		Thin	Thin
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	BBB				
N.Amer	United States	B	B	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	B	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	B	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	B	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	B	B	Thin	DocAdj	Thin	DocAdj
Europe	Ireland		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin

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				Thin		Thin
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				Thin		Thin
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin					
Thin	Thin					
Thin	Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

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CcyGrp

ONOSM-ONOFin2EURCR	31-Jul-08 ONOSM-ONOFin2
ONOSM-ONOFin2EURMM	31-Jul-08 ONOSM-ONOFin2
ONOSM-ONOFin2EURMR	31-Jul-08 ONOSM-ONOFin2
ONOSM-ONOFin2EURXR	31-Jul-08 ONOSM-ONOFin2
ONOSM-ONOFin2GBPCR	31-Jul-08 ONOSM-ONOFin2
ONOSM-ONOFin2GBPMM	31-Jul-08 ONOSM-ONOFin2
ONOSM-ONOFin2USDCR	31-Jul-08 ONOSM-ONOFin2
ONOSM-ONOFin2USDMM	31-Jul-08 ONOSM-ONOFin2
ONOSM-ONOFin2USDMR	31-Jul-08 ONOSM-ONOFin2
ONTCHFMR	31-Jul-08 ONT
ONTEURCR	31-Jul-08 ONT
ONTEURMM	31-Jul-08 ONT
ONTEURMR	31-Jul-08 ONT
ONTGBPMR	31-Jul-08 ONT
ONTUSDCR	31-Jul-08 ONT
ONTUSDMM	31-Jul-08 ONT
ONTUSDMR	31-Jul-08 ONT
OOMLNAUDCR	31-Jul-08 OOMLN
OOMLNAUDMM	31-Jul-08 OOMLN
OOMLNCHFCR	31-Jul-08 OOMLN
OOMLNCHFMM	31-Jul-08 OOMLN
OOMLNEURCR	31-Jul-08 OOMLN
OOMLNEURMM	31-Jul-08 OOMLN
OOMLNEURMR	31-Jul-08 OOMLN
OOMLNEURXR	31-Jul-08 OOMLN
OOMLNGBPCR	31-Jul-08 OOMLN
OOMLNGBPMM	31-Jul-08 OOMLN
OOMLNGBPMR	31-Jul-08 OOMLN
OOMLNHKDMM	31-Jul-08 OOMLN
OOMLNJPYCR	31-Jul-08 OOMLN
OOMLNJPYMM	31-Jul-08 OOMLN
OOMLNNZDCR	31-Jul-08 OOMLN
OOMLNNZDMM	31-Jul-08 OOMLN
OOMLNSEKMM	31-Jul-08 OOMLN
OOMLNSGDMM	31-Jul-08 OOMLN
OOMLNTWDCR	31-Jul-08 OOMLN
OOMLNUSDCR	31-Jul-08 OOMLN
OOMLNUSDMM	31-Jul-08 OOMLN
OOMLNUSDMR	31-Jul-08 OOMLN
OOMLNUSDXR	31-Jul-08 OOMLN
OPTIUSDMR	31-Jul-08 OPTI
OPTIUSDXR	31-Jul-08 OPTI
ORCHIDUSDCR	31-Jul-08 ORCHID
ORCHIDUSDMR	31-Jul-08 ORCHID
ORCLECHFMR	31-Jul-08 ORCLE
ORCLEEURMR	31-Jul-08 ORCLE
ORCLEHKDMR	31-Jul-08 ORCLE
ORCLEJPYMR	31-Jul-08 ORCLE
ORCLESGDMR	31-Jul-08 ORCLE
ORCLEUSDMR	31-Jul-08 ORCLE
ORCLSYAUDMR	31-Jul-08 ORCLSY
ORCLSYCHFMR	31-Jul-08 ORCLSY
ORCLSYEURCR	31-Jul-08 ORCLSY
ORCLSYEURMM	31-Jul-08 ORCLSY
ORCLSYEURMR	31-Jul-08 ORCLSY
ORCLSYEURXR	31-Jul-08 ORCLSY
ORCLSYJPYCR	31-Jul-08 ORCLSY
ORCLSYJPYMR	31-Jul-08 ORCLSY
ORCLSYUSDCR	31-Jul-08 ORCLSY
ORCLSYUSDMM	31-Jul-08 ORCLSY
ORCLSYUSDMR	31-Jul-08 ORCLSY
ORCLSYUSDXR	31-Jul-08 ORCLSY
ORIAUUSDCR	31-Jul-08 ORIAU
ORIAUUSDMR	31-Jul-08 ORIAU
ORILNDJPYCR	31-Jul-08 ORILND
ORILNDJPYMR	31-Jul-08 ORILND
ORILNDJPYXR	31-Jul-08 ORILND
ORIXAUDCR	31-Jul-08 ORIX
ORIXCHFCR	31-Jul-08 ORIX
ORIXEURCR	31-Jul-08 ORIX
ORIXEURMM	31-Jul-08 ORIX
ORIXEURMR	31-Jul-08 ORIX
ORIXGBPCR	31-Jul-08 ORIX
ORIXHKDCR	31-Jul-08 ORIX

ONO Fin II plc	GMDC6Q	SNRFOR	EUR
ONO Fin II plc	GMDC6Q	SNRFOR	EUR
ONO Fin II plc	GMDC6Q	SNRFOR	EUR
ONO Fin II plc	GMDC6Q	SNRFOR	EUR
ONO Fin II plc	GMDC6Q	SNRFOR	GBP
ONO Fin II plc	GMDC6Q	SNRFOR	GBP
ONO Fin II plc	GMDC6Q	SNRFOR	USD
ONO Fin II plc	GMDC6Q	SNRFOR	USD
ONO Fin II plc	GMDC6Q	SNRFOR	USD
Prov Ont	CJC574	SNRFOR	CHF
Prov Ont	CJC574	SNRFOR	EUR
Prov Ont	CJC574	SNRFOR	EUR
Prov Ont	CJC574	SNRFOR	EUR
Prov Ont	CJC574	SNRFOR	GBP
Prov Ont	CJC574	SNRFOR	USD
Prov Ont	CJC574	SNRFOR	USD
Prov Ont	CJC574	SNRFOR	USD
mmO2 PLC	5A8395	SNRFOR	AUD
mmO2 PLC	5A8395	SNRFOR	AUD
mmO2 PLC	5A8395	SNRFOR	CHF
mmO2 PLC	5A8395	SNRFOR	CHF
mmO2 PLC	5A8395	SNRFOR	EUR
mmO2 PLC	5A8395	SNRFOR	EUR
mmO2 PLC	5A8395	SNRFOR	EUR
mmO2 PLC	5A8395	SNRFOR	EUR
mmO2 PLC	5A8395	SNRFOR	GBP
mmO2 PLC	5A8395	SNRFOR	GBP
mmO2 PLC	5A8395	SNRFOR	GBP
mmO2 PLC	5A8395	SNRFOR	HKD
mmO2 PLC	5A8395	SNRFOR	JPY
mmO2 PLC	5A8395	SNRFOR	JPY
mmO2 PLC	5A8395	SNRFOR	NZD
mmO2 PLC	5A8395	SNRFOR	NZD
mmO2 PLC	5A8395	SNRFOR	SEK
mmO2 PLC	5A8395	SNRFOR	SGD
mmO2 PLC	5A8395	SNRFOR	TWD
mmO2 PLC	5A8395	SNRFOR	USD
mmO2 PLC	5A8395	SNRFOR	USD
mmO2 PLC	5A8395	SNRFOR	USD
mmO2 PLC	5A8395	SNRFOR	USD
OPTI Canada Inc	6EBBBN	SNRFOR	USD
OPTI Canada Inc	6EBBBN	SNRFOR	USD
Orchid Chems & Pharmaceuticals Ltd	Y4ADDY	SNRFOR	USD
Orchid Chems & Pharmaceuticals Ltd	Y4ADDY	SNRFOR	USD
Oracle Corp	6EC42L	SNRFOR	CHF
Oracle Corp	6EC42L	SNRFOR	EUR
Oracle Corp	6EC42L	SNRFOR	HKD
Oracle Corp	6EC42L	SNRFOR	JPY
Oracle Corp	6EC42L	SNRFOR	SGD
Oracle Corp	6EC42L	SNRFOR	USD
Oracle Sys Corp	6EC42I	SNRFOR	AUD
Oracle Sys Corp	6EC42I	SNRFOR	CHF
Oracle Sys Corp	6EC42I	SNRFOR	EUR
Oracle Sys Corp	6EC42I	SNRFOR	EUR
Oracle Sys Corp	6EC42I	SNRFOR	EUR
Oracle Sys Corp	6EC42I	SNRFOR	EUR
Oracle Sys Corp	6EC42I	SNRFOR	JPY
Oracle Sys Corp	6EC42I	SNRFOR	JPY
Oracle Sys Corp	6EC42I	SNRFOR	USD
Oracle Sys Corp	6EC42I	SNRFOR	USD
Oracle Sys Corp	6EC42I	SNRFOR	USD
Oracle Sys Corp	6EC42I	SNRFOR	USD
Orica Ltd	QX876T	SNRFOR	USD
Orica Ltd	QX876T	SNRFOR	USD
Oriental Ld Co Ltd	JP78BY	SNRFOR	JPY
Oriental Ld Co Ltd	JP78BY	SNRFOR	JPY
Oriental Ld Co Ltd	JP78BY	SNRFOR	JPY
ORIX Corp	6EE963	SNRFOR	AUD
ORIX Corp	6EE963	SNRFOR	CHF
ORIX Corp	6EE963	SNRFOR	EUR
ORIX Corp	6EE963	SNRFOR	EUR
ORIX Corp	6EE963	SNRFOR	EUR
ORIX Corp	6EE963	SNRFOR	GBP
ORIX Corp	6EE963	SNRFOR	HKD

CR	Composite	7.95%	9.46%	11.79%	12.39%	12.62%	12.62%
MM	Composite	7.63%	9.05%	11.29%	11.89%	12.11%	12.12%
MR	Composite	7.55%	8.98%	11.20%	11.77%	11.99%	11.99%
XR	Composite						
CR	Composite	0.07952	0.09455082	0.117856201	0.123890152	0.126171687	0.126247558
MM	Composite	0.0763392	0.090476955	0.112934963	0.118934545	0.12112482	0.121197655
CR	Composite	7.95%	9.46%	11.79%	12.39%	12.62%	12.62%
MM	Composite	7.63%	9.05%	11.29%	11.89%	12.11%	12.12%
MR	Composite						
MR	Composite	0.01%	0.01%	0.02%	0.02%	0.02%	0.02%
CR	Composite						
MM	Composite	0.00009815	0.00009815	0.0001894	0.0001894	0.0001894	0.0001894
MR	Composite	0.01%	0.01%	0.02%	0.02%	0.02%	0.02%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.01%	0.01%	0.02%	0.02%	0.02%	0.02%
CR	Composite	0.0010508	0.00148242	0.002080525	0.002785617	0.003406852	0.00399663
MM	Composite	0.11%	0.15%	0.21%	0.28%	0.34%	0.40%
CR	Composite	0.001094583	0.001542798	0.00213366	0.002844958	0.003481341	0.00415829
MM	Composite	0.11%	0.15%	0.21%	0.28%	0.34%	0.40%
CR	Composite	0.11%	0.15%	0.21%	0.28%	0.35%	0.42%
MM	Composite	0.11%	0.15%	0.21%	0.28%	0.34%	0.40%
MR	Composite	0.001039854	0.001453307	0.002040114	0.002735149	0.003341554	0.003920892
XR	Composite	0.10%	0.14%	0.20%	0.26%	0.32%	0.38%
CR	Composite	0.11%	0.15%	0.21%	0.28%	0.35%	0.42%
MM	Composite	0.11%	0.15%	0.21%	0.28%	0.34%	0.40%
MR	Composite						
MM	Composite	0.11%	0.15%	0.21%	0.28%	0.34%	0.40%
CR	Composite	0.0010508	0.00148242	0.002080525	0.002785617	0.003406852	0.00399663
MM	Composite	0.11%	0.15%	0.21%	0.28%	0.34%	0.40%
CR	Composite	0.001094583	0.001542798	0.00213366	0.002844958	0.003481341	0.00415829
MM	Composite	0.11%	0.15%	0.21%	0.28%	0.34%	0.40%
MM	Composite	0.11%	0.15%	0.21%	0.28%	0.34%	0.40%
MM	Composite	0.11%	0.15%	0.21%	0.28%	0.34%	0.40%
CR	Composite	0.11%	0.15%	0.21%	0.28%	0.35%	0.42%
CR	Composite	0.11%	0.15%	0.21%	0.28%	0.35%	0.42%
MM	Composite	0.11%	0.15%	0.21%	0.28%	0.34%	0.40%
MR	Composite	0.10%	0.15%	0.20%	0.27%	0.33%	0.39%
XR	Composite						
MR	Composite	0.01775	0.01775	0.01775	0.0245	0.02925	0.033599819
XR	Composite	0.01775	0.01775	0.01775	0.0245	0.02925	0.032300821
CR	Composite	0.08125	0.08125	0.08125	0.08125	0.08125	0.095
MR	Composite	8.13%	8.13%	8.13%	8.13%	8.13%	9.50%
MR	Composite	0.001222809	0.00261419	0.003148333	0.004167589	0.004690441	0.005275058
MR	Composite	0.001222809	0.00261419	0.003148333	0.004167589	0.004690441	0.005275058
MR	Composite	0.12%	0.26%	0.31%	0.42%	0.47%	0.53%
MR	Composite	0.12%	0.24%	0.32%	0.42%	0.47%	0.53%
MR	Composite	0.12%	0.26%	0.31%	0.42%	0.47%	0.53%
MR	Composite	0.12%	0.26%	0.31%	0.42%	0.47%	0.53%
MR	Composite						
MR	Composite						
CR	Composite	0.13%	0.27%	0.33%	0.44%	0.49%	0.56%
MM	Composite						
MR	Composite	0.13%	0.26%	0.32%	0.42%	0.47%	0.53%
XR	Composite						
CR	Composite	0.13%	0.26%	0.32%	0.42%	0.47%	0.54%
MR	Composite						
CR	Composite	0.13%	0.27%	0.33%	0.44%	0.49%	0.56%
MM	Composite						
MR	Composite	0.13%	0.26%	0.32%	0.42%	0.47%	0.53%
XR	Composite	0.13%	0.25%	0.30%	0.40%	0.45%	0.51%
CR	Composite						
MR	Composite						
CR	Composite	0.0015125	0.00180572	0.002317032	0.00291	0.003283333	0.003459985
MR	Composite						
XR	Composite	0.15%	0.15%	0.18%	0.29%	0.24%	0.26%
CR	Composite	1.15%	1.20%	1.25%	1.25%	1.32%	1.40%
CR	Composite	1.15%	1.20%	1.25%	1.25%	1.36%	1.40%
CR	Composite	0.011466667	0.012	0.012508333	0.012497612	0.013561383	0.013992745
MM	Composite	0.011008	0.01152	0.012008	0.012088327	0.013018927	0.013579518
MR	Composite	1.09%	1.14%	1.19%	1.20%	1.29%	1.34%
CR	Composite	1.15%	1.20%	1.25%	1.25%	1.36%	1.40%
CR	Composite	1.15%	1.20%	1.25%	1.25%	1.36%	1.40%

12.11%	11.77%	11.25%	11.62%	11.72%	0.4 BBB	AA
11.62%	11.31%	11.25%	11.15%	11.25%	0.4 A	AA
11.50%	11.18%	11.25%	11.04%	11.14%	0.4 BBB	AA
					0.4	
12.11%	0.117660196	0.1124758	0.116190964	0.117232483	0.4 BBB	AA
11.62%	0.113111444	0.1124758	0.111543325	0.112543183	0.4 A	AA
12.11%	11.77%	11.25%	11.62%	11.72%	0.4 BBB	AA
11.62%	11.31%	11.25%	11.15%	11.25%	0.4 A	AA
					0.4	
0.02%	0.02%	0.02%	0.02%	0.02%	0.4	NR
					0.4	
0.0001894	0.0001894	0.0001894	0.0001894	0.0001894	0.4	NR
0.02%	0.02%	0.02%	0.02%	0.02%	0.4	NR
					0.4	
					0.4	
					0.4	
0.02%	0.02%	0.02%	0.02%	0.02%	0.4	NR
0.44%	0.004987945	0.005408996	0.005608667	0.006885137	0.4 BB	BB
0.44%	0.50%	0.54%	0.56%	0.69%	0.4 BB	BB
0.46%	0.005037933	0.005579276	0.005608667	0.006885137	0.4 BBB	BBB
0.43%	0.50%	0.54%	0.56%	0.69%	0.4 A	A
0.46%	0.50%	0.56%	0.56%	0.69%	0.4 BBB	BBB
0.43%	0.50%	0.54%	0.56%	0.69%	0.4 A	A
0.43%	0.00491119	0.005300312	0.005608667	0.006885137	0.4 BBB	BBB
0.41%	0.47%	0.51%	0.56%	0.69%	0.4 BBB	BBB
0.46%	0.50%	0.56%	0.56%	0.69%	0.4 BBB	BBB
0.43%	0.50%	0.54%	0.56%	0.69%	0.4 A	A
					0.4	
0.43%	0.50%	0.54%	0.56%	0.69%	0.4 A	A
0.44%	0.004987945	0.005408996	0.005608667	0.006885137	0.4 BB	BB
0.44%	0.50%	0.54%	0.56%	0.69%	0.4 BB	BB
0.46%	0.005037933	0.005579276	0.005608667	0.006885137	0.4 BBB	BBB
0.43%	0.50%	0.54%	0.56%	0.69%	0.4 A	A
0.43%	0.50%	0.54%	0.56%	0.69%	0.4 A	A
0.43%	0.50%	0.54%	0.56%	0.69%	0.4 A	A
0.46%	0.50%	0.56%	0.56%	0.69%	0.4 BBB	BBB
0.46%	0.50%	0.56%	0.56%	0.69%	0.4 BBB	BBB
0.43%	0.50%	0.54%	0.56%	0.69%	0.4 A	A
0.43%	0.49%	0.53%	0.56%	0.69%	0.4 BBB	BBB
					0.4	
3.27%	0.036131466	0.036131466	0.036131466	0.036131466	0.4	
3.27%	0.034800307	0.034800307	0.034800307	0.034800307	0.4	
0.095	0.095	0.095	0.095	0.095	0.375	
9.50%	9.50%	9.50%	9.50%	9.50%	0.375	
0.55%	0.006493636	0.006493636	0.011066	0.011066	0.4 BB	A
0.55%	0.006493636	0.006493636	0.011066	0.011066	0.4 BB	A
0.55%	0.65%	0.65%	1.11%	1.11%	0.4 BB	A
0.56%	0.65%	0.65%	1.11%	1.11%	0.4 CCC	BB
0.55%	0.65%	0.65%	1.11%	1.11%	0.4 BB	A
0.55%	0.65%	0.65%	1.11%	1.11%	0.4 BB	A
					0.4	
					0.4	
0.58%	0.67%	0.77%	0.89%	0.99%	0.4 NR	BBB
					0.4	
0.55%	0.64%	0.77%	0.89%	0.99%	0.4 NR	A
					0.4	
0.56%	0.64%	0.77%	0.89%	0.99%	0.4 NR	BB
					0.4	
0.58%	0.67%	0.77%	0.89%	0.99%	0.4 NR	BBB
					0.4	
0.55%	0.64%	0.77%	0.89%	0.99%	0.4 NR	A
0.53%	0.61%	0.77%	0.89%	0.99%	0.4 NR	BBB
					0.4	
					0.4	
0.40%	0.0038825	0.005505	0.005505	0.005505	0.3 NR	BBB
					0.3	
0.30%	0.39%	0.55%	0.55%	0.55%	0.3 NR	B
1.46%	1.53%	1.55%	1.65%	1.42%	0.365 BB	BB
1.47%	1.55%	1.55%	1.65%	1.43%	0.365 A	A
1.47%	0.01545869	0.01545	0.016466667	0.014346667	0.365 A	A
1.42%	0.014996592	0.01545	0.016466667	0.0137728	0.365 BBB	BBB
1.41%	1.48%	1.55%	1.65%	1.36%	0.365 BBB	BBB
1.47%	1.55%	1.55%	1.65%	1.43%	0.365 A	A
1.47%	1.55%	1.55%	1.65%	1.43%	0.365 A	A

AA	A	AA	A	A	A
AAA	AA	AAA	AA	AA	AA
AA	A	AA	A	A	A
AA	A	AA	A	A	A
AAA	AA	AAA	AA	AA	AA
AA	A	AA	A	A	A
AAA	AA	AAA	AA	AA	AA
	NR				
	NR				
	NR				
	NR				
BB	BBB	BB	BB	BB	BB
BB	BBB	BB	BB	BB	BB
BBB	BBB	A	A	A	A
A	AA	A	A	A	A
BBB	BBB	A	A	A	A
A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
A	AA	A	A	A	A
A	AA	A	A	A	A
BB	BBB	BB	BB	BB	BB
BB	BBB	BB	BB	BB	BB
BBB	BBB	A	A	A	A
A	AA	A	A	A	A
A	AA	A	A	A	A
A	AA	A	A	A	A
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
NR	NR	NR	BB	NR	BB
NR	NR	NR	BBB	NR	BBB
		NR	NR		
		NR	NR		
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	A	A	BBB
A	A	A	A	A	A
BB	BB	BB	BBB	BBB	BB
BBB	BBB	BBB	A	A	BBB
A	A	A	A	A	A
BBB	BBB	BBB	A	A	BBB
A	NR	A	A	A	NR
BBB	NR	BBB	BBB	BBB	NR
BB	BBB	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A

NR	A	BBB	AA	11 Financials
NR	AA	A	AA	11 Financials
NR	A	BBB	AA	11 Financials
			NR	Financials
NR	A	BBB	AA	11 Financials
NR	AA	A	AA	11 Financials
NR	A	BBB	AA	11 Financials
NR	AA	A	AA	11 Financials
			NR	Financials
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
B	NR	NR	A	11 Telecommunications
B	NR	NR	A	11 Telecommunications
BB	NR	NR	A	5 Telecommunications
BBB	NR	NR	A	11 Telecommunications
BB	NR	NR	A	5 Telecommunications
BBB	NR	NR	A	11 Telecommunications
BB	NR	NR	A	11 Telecommunications
BB	NR	NR	A	11 Telecommunications
BB	NR	NR	A	5 Telecommunications
BBB	NR	NR	A	11 Telecommunications
			NR	Telecommunications
BBB	NR	NR	A	11 Telecommunications
B	NR	NR	A	11 Telecommunications
B	NR	NR	A	11 Telecommunications
BB	NR	NR	A	5 Telecommunications
BBB	NR	NR	A	11 Telecommunications
BBB	NR	NR	A	11 Telecommunications
BBB	NR	NR	A	11 Telecommunications
BB	NR	NR	A	5 Telecommunications
BB	NR	NR	A	5 Telecommunications
BBB	NR	NR	A	11 Telecommunications
BB	NR	NR	A	11 Telecommunications
			NR	Telecommunications
			NR	3 Oil & Gas
			NR	3 Oil & Gas
			NR	2 Health Care
			NR	2 Health Care
	NR		A	4 Technology
	NR		A	4 Technology
	NR		A	4 Technology
	NR		A	4 Technology
	NR		A	4 Technology
	NR		A	4 Technology
			NR	Technology
			NR	Technology
NR	NR	NR	A	6 Technology
			NR	Technology
NR	NR	NR	A	5 Technology
			NR	Technology
NR	NR	NR	A	6 Technology
			NR	Technology
NR	NR	NR	A	6 Technology
			NR	Technology
NR	NR	NR	A	5 Technology
NR	NR	NR	A	6 Technology
			NR	Basic Materials
			NR	Basic Materials
NR			A	4 Consumer Services
			NR	Consumer Services
NR			BB	4 Consumer Services
NR	BB	BB	AA	12 Financials
NR	BB	A	A	9 Financials
NR	BB	A	A	9 Financials
NR	BB	BBB	A	10 Financials
NR	BB	BBB	A	10 Financials
NR	BB	A	A	9 Financials
NR	BB	A	A	9 Financials

Europe	Ireland		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland		B				
Europe	Ireland		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland		B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland		B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland		B				
N.Amer	Canada	AA	AA		Thin		Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA		Thin		Thin
N.Amer	Canada	AA	AA		Thin		Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA		Thin		Thin
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A				
N.Amer	Canada	BB	BB			Thin	Thin
N.Amer	Canada	BB	BB			Thin	Thin
India	India		B				
India	India		B				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	A				
Oceania	Australia	BBB	A				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	Thin
Asia	Japan	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

Thin	DocAdj	Thin	DocAdj			
Thin	CcyGrp	Thin	CcyGrp			
Thin	Thin					
Thin	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin		
DocAdj	DocAdj	DocAdj	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp

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ORIXJPYCR	31-Jul-08 ORIX
ORIXJPYMR	31-Jul-08 ORIX
ORIXJPYXR	31-Jul-08 ORIX
ORIXNOKCR	31-Jul-08 ORIX
ORIXSGDCR	31-Jul-08 ORIX
ORIXTWDCR	31-Jul-08 ORIX
ORIXUSDCR	31-Jul-08 ORIX
ORIXUSDMR	31-Jul-08 ORIX
ORIXUSDXR	31-Jul-08 ORIX
ORKBNOEURCR	31-Jul-08 ORKBNO
ORKBNOEURMM	31-Jul-08 ORKBNO
ORKBNOEURMR	31-Jul-08 ORKBNO
ORKBNOHKDMM	31-Jul-08 ORKBNO
ORKBNONOKMM	31-Jul-08 ORKBNO
ORKBNOSEKMM	31-Jul-08 ORKBNO
ORKBNOUSDCR	31-Jul-08 ORKBNO
ORKBNOUSDMM	31-Jul-08 ORKBNO
ORTEHEURCR	31-Jul-08 ORTEH
ORTEHEURMM	31-Jul-08 ORTEH
ORTEHUSDCR	31-Jul-08 ORTEH
ORTEHUSDMM	31-Jul-08 ORTEH
ORTEH-PMCLUSDCR	31-Jul-08 ORTEH-PMCL
ORTEH-PMCLUSDMR	31-Jul-08 ORTEH-PMCL
OSUSDMR	31-Jul-08 OS
OSUSDXR	31-Jul-08 OS
OSACTYEURCR	31-Jul-08 OSACTY
OSACTYJPYCR	31-Jul-08 OSACTY
OSACTYJPYMR	31-Jul-08 OSACTY
OSACTYJPYXR	31-Jul-08 OSACTY
OSACTYUSDCR	31-Jul-08 OSACTY
OSAKAEURCR	31-Jul-08 OSAKA
OSAKAJPYCR	31-Jul-08 OSAKA
OSAKAJPYMM	31-Jul-08 OSAKA
OSAKAJPYMR	31-Jul-08 OSAKA
OSAKAJPYXR	31-Jul-08 OSAKA
OSAKAUSDCR	31-Jul-08 OSAKA
OSAKAGEURCR	31-Jul-08 OSAKAG
OSAKAGEURMR	31-Jul-08 OSAKAG
OSAKAGGBPCR	31-Jul-08 OSAKAG
OSAKAGJPYCR	31-Jul-08 OSAKAG
OSAKAGJPYMR	31-Jul-08 OSAKAG
OSAKAGJPYXR	31-Jul-08 OSAKAG
OSAKAGUSDCR	31-Jul-08 OSAKAG
OSAKAGUSDMR	31-Jul-08 OSAKAG
OSAKAGUSDXR	31-Jul-08 OSAKAG
OSGEURMR	31-Jul-08 OSG
OSGEURXR	31-Jul-08 OSG
OSGUSDCR	31-Jul-08 OSG
OSGUSDMR	31-Jul-08 OSG
OSGUSDXR	31-Jul-08 OSG
OSHKUSDXR	31-Jul-08 OSHK
OSIRPUSDMR	31-Jul-08 OSIRP
OSIRPUSDXR	31-Jul-08 OSIRP
OSTENGEURCR	31-Jul-08 OSTENG
OSTENGEURMM	31-Jul-08 OSTENG
OSTENGJPYCR	31-Jul-08 OSTENG
OSTENGUSDCR	31-Jul-08 OSTENG
OSTENGUSDMM	31-Jul-08 OSTENG
OTEAUDCR	31-Jul-08 OTE
OTEAUDMM	31-Jul-08 OTE
OTECADMM	31-Jul-08 OTE
OTECHFCR	31-Jul-08 OTE
OTECHFMM	31-Jul-08 OTE
OTEDKKMM	31-Jul-08 OTE
OTEEURCR	31-Jul-08 OTE
OTEEURMM	31-Jul-08 OTE
OTEEURMR	31-Jul-08 OTE
OTEEURXR	31-Jul-08 OTE
OTEGBPCR	31-Jul-08 OTE
OTEGBPMM	31-Jul-08 OTE
OTEHKDMM	31-Jul-08 OTE
OTEJPYCR	31-Jul-08 OTE
OTEJPYMM	31-Jul-08 OTE
OTENOKMM	31-Jul-08 OTE

ORIX Corp	6EE963	SNRFOR	JPY
ORIX Corp	6EE963	SNRFOR	JPY
ORIX Corp	6EE963	SNRFOR	JPY
ORIX Corp	6EE963	SNRFOR	NOK
ORIX Corp	6EE963	SNRFOR	SGD
ORIX Corp	6EE963	SNRFOR	TWD
ORIX Corp	6EE963	SNRFOR	USD
ORIX Corp	6EE963	SNRFOR	USD
ORIX Corp	6EE963	SNRFOR	USD
Orkla ASA	6EE964	SNRFOR	EUR
Orkla ASA	6EE964	SNRFOR	EUR
Orkla ASA	6EE964	SNRFOR	EUR
Orkla ASA	6EE964	SNRFOR	HKD
Orkla ASA	6EE964	SNRFOR	NOK
Orkla ASA	6EE964	SNRFOR	SEK
Orkla ASA	6EE964	SNRFOR	USD
Orkla ASA	6EE964	SNRFOR	USD
Orascom Telecom Hldg SAE	MTC78R	SNRFOR	EUR
Orascom Telecom Hldg SAE	MTC78R	SNRFOR	EUR
Orascom Telecom Hldg SAE	MTC78R	SNRFOR	USD
Orascom Telecom Hldg SAE	MTC78R	SNRFOR	USD
Pakistan Mobile Comms Ltd	Y4C75A	SNRFOR	USD
Pakistan Mobile Comms Ltd	Y4C75A	SNRFOR	USD
OR STEEL MILLS INC	6EE67G	SNRFOR	USD
OR STEEL MILLS INC	6EE67G	SNRFOR	USD
City Osaka	JP8434	SNRFOR	EUR
City Osaka	JP8434	SNRFOR	JPY
City Osaka	JP8434	SNRFOR	JPY
City Osaka	JP8434	SNRFOR	JPY
City Osaka	JP8434	SNRFOR	USD
Osaka Prefecture	JP87EW	SNRFOR	EUR
Osaka Prefecture	JP87EW	SNRFOR	JPY
Osaka Prefecture	JP87EW	SNRFOR	JPY
Osaka Prefecture	JP87EW	SNRFOR	JPY
Osaka Prefecture	JP87EW	SNRFOR	JPY
Osaka Prefecture	JP87EW	SNRFOR	USD
Osaka Gas Co Ltd	JP8552	SNRFOR	EUR
Osaka Gas Co Ltd	JP8552	SNRFOR	EUR
Osaka Gas Co Ltd	JP8552	SNRFOR	GBP
Osaka Gas Co Ltd	JP8552	SNRFOR	JPY
Osaka Gas Co Ltd	JP8552	SNRFOR	JPY
Osaka Gas Co Ltd	JP8552	SNRFOR	JPY
Osaka Gas Co Ltd	JP8552	SNRFOR	USD
Osaka Gas Co Ltd	JP8552	SNRFOR	USD
Osaka Gas Co Ltd	JP8552	SNRFOR	USD
OVERSEAS SHIPHOLDING GROUP INC	6F939E	SNRFOR	EUR
OVERSEAS SHIPHOLDING GROUP INC	6F939E	SNRFOR	EUR
OVERSEAS SHIPHOLDING GROUP INC	6F939E	SNRFOR	USD
OVERSEAS SHIPHOLDING GROUP INC	6F939E	SNRFOR	USD
OVERSEAS SHIPHOLDING GROUP INC	6F939E	SNRFOR	USD
Oshkosh Corp	6EGA4H	SECDOM	USD
OSI Restaurant Partners Inc	6D814E	SNRFOR	USD
OSI Restaurant Partners Inc	6D814E	SNRFOR	USD
Osterreichische Elektrizitatswirtschafts AG Verbundgesellschaft	AFA7AP	SNRFOR	EUR
Osterreichische Elektrizitatswirtschafts AG Verbundgesellschaft	AFA7AP	SNRFOR	EUR
Osterreichische Elektrizitatswirtschafts AG Verbundgesellschaft	AFA7AP	SNRFOR	JPY
Osterreichische Elektrizitatswirtschafts AG Verbundgesellschaft	AFA7AP	SNRFOR	USD
Osterreichische Elektrizitatswirtschafts AG Verbundgesellschaft	AFA7AP	SNRFOR	USD
Hellenic Telecom Org SA	4G5657	SNRFOR	AUD
Hellenic Telecom Org SA	4G5657	SNRFOR	AUD
Hellenic Telecom Org SA	4G5657	SNRFOR	CAD
Hellenic Telecom Org SA	4G5657	SNRFOR	CHF
Hellenic Telecom Org SA	4G5657	SNRFOR	CHF
Hellenic Telecom Org SA	4G5657	SNRFOR	DKK
Hellenic Telecom Org SA	4G5657	SNRFOR	EUR
Hellenic Telecom Org SA	4G5657	SNRFOR	EUR
Hellenic Telecom Org SA	4G5657	SNRFOR	EUR
Hellenic Telecom Org SA	4G5657	SNRFOR	EUR
Hellenic Telecom Org SA	4G5657	SNRFOR	GBP
Hellenic Telecom Org SA	4G5657	SNRFOR	GBP
Hellenic Telecom Org SA	4G5657	SNRFOR	HKD
Hellenic Telecom Org SA	4G5657	SNRFOR	JPY
Hellenic Telecom Org SA	4G5657	SNRFOR	JPY
Hellenic Telecom Org SA	4G5657	SNRFOR	NOK

CR	Composite	0.011466667	0.012	0.0125	0.01254	0.013524859	0.01399722
MR	Composite	1.15%	1.16%	1.20%	1.20%	1.31%	1.34%
XR	Composite	1.15%	0.91%	0.95%	0.95%	1.12%	1.06%
CR	Composite	1.15%	1.20%	1.25%	1.25%	1.36%	1.40%
CR	Composite	0.011466667	0.012	0.012508333	0.012497612	0.013561383	0.013992745
CR	Composite	1.15%	1.20%	1.25%	1.25%	1.36%	1.40%
CR	Composite	0.011466667	0.012	0.012508333	0.012497612	0.013561383	0.013992745
MR	Composite	0.010893333	0.0114	0.011882917	0.011962407	0.012883314	0.013438065
XR	Composite	0.0086	0.009	0.00938125	0.009444006	0.010171037	0.010608999
CR	Composite	0.79%	0.79%	0.79%	0.79%	0.79%	0.79%
MM	Composite	0.007925	0.007925	0.007925	0.007925	0.007925	0.007925
MR	Composite						
MM	Composite						
MM	Composite	0.79%	0.79%	0.79%	0.79%	0.79%	0.79%
MM	Composite	0.79%	0.79%	0.79%	0.79%	0.79%	0.79%
CR	Composite						
MM	Composite	0.79%	0.79%	0.79%	0.79%	0.79%	0.79%
CR	Composite	2.57%	2.57%	3.23%	3.30%	4.20%	4.20%
MM	Composite						
CR	Composite	2.57%	2.57%	3.23%	3.30%	4.20%	4.20%
MM	Composite	2.57%	2.57%	3.23%	3.30%	4.20%	4.20%
CR	Composite	5.75%	5.75%	6.28%	6.28%	6.28%	6.28%
MR	Composite	5.75%	5.75%	6.28%	6.28%	6.28%	6.28%
MR	Composite	1.18%	1.18%	1.18%	1.18%	1.18%	1.18%
XR	Composite	1.18%	1.18%	1.18%	1.18%	1.18%	1.18%
CR	Composite	0.21%	0.18%	0.21%	0.23%	0.27%	0.30%
CR	Composite	0.21%	0.18%	0.21%	0.23%	0.27%	0.30%
MR	Composite						
XR	Composite	0.002088403	0.001355878	0.002052658	0.001761244	0.002111984	0.002276473
CR	Composite	0.21%	0.18%	0.21%	0.23%	0.27%	0.30%
CR	Composite	0.11%	0.16%	0.20%	0.23%	0.27%	0.30%
CR	Composite	0.11%	0.16%	0.20%	0.23%	0.27%	0.30%
MM	Composite	0.11%	0.16%	0.19%	0.22%	0.27%	0.29%
MR	Composite						
XR	Composite	0.11%	0.16%	0.15%	0.17%	0.21%	0.22%
CR	Composite	0.11%	0.16%	0.20%	0.23%	0.27%	0.30%
CR	Composite	0.05%	0.06%	0.09%	0.09%	0.12%	0.13%
MR	Composite						
CR	Composite	0.05%	0.06%	0.09%	0.09%	0.12%	0.13%
CR	Composite	0.00067825	0.000765	0.000888757	0.000966062	0.001231485	0.00147
MR	Composite						
XR	Composite	0.05%	0.06%	0.07%	0.07%	0.10%	0.11%
CR	Composite	0.000549633	0.000621146	0.000863588	0.000932445	0.001204853	0.001347487
MR	Composite	0.000549633	0.000590089	0.000863588	0.000885823	0.001144611	0.001280113
XR	Composite						
MR	Composite	0.015066833	0.0135595	0.023625	0.020805	0.0236195	0.0261395
XR	Composite	0.015066833	0.0135595	0.023625	0.020805	0.0236195	0.0261395
CR	Composite	1.51%	1.36%	2.36%	2.08%	2.36%	2.61%
MR	Composite	0.015066833	0.0135595	0.023625	0.020805	0.0236195	0.0261395
XR	Composite	1.51%	1.36%	2.36%	2.08%	2.36%	2.61%
XR	Composite	3.23%	3.23%	3.23%	3.23%	3.80%	3.57%
MR	Composite	0.051545	0.051545	0.051545	0.051545	0.051545	0.054
XR	Composite	0.051545	0.051545	0.051545	0.051545	0.051545	0.054
CR	Composite	0.38%	0.38%	0.38%	0.38%	0.38%	0.38%
MM	Composite	0.003750046	0.003750046	0.003750046	0.003750046	0.003750046	0.003750046
CR	Composite	0.38%	0.38%	0.38%	0.38%	0.38%	0.38%
CR	Composite						
MM	Composite						
CR	Composite	0.20%	0.26%	0.38%	0.49%	0.55%	0.64%
MM	Composite	0.20%	0.25%	0.38%	0.47%	0.55%	0.64%
MM	Composite	0.002038781	0.002561254	0.003750858	0.00479538	0.0054625	0.006359091
CR	Composite	0.21%	0.27%	0.39%	0.48%	0.56%	0.66%
MM	Composite	0.20%	0.26%	0.38%	0.48%	0.55%	0.64%
MM	Composite	0.20%	0.26%	0.38%	0.48%	0.55%	0.64%
CR	Composite	0.002124656	0.002670522	0.003918875	0.004795859	0.005611667	0.006644667
MM	Composite	0.002038781	0.002561254	0.003750858	0.00479538	0.0054625	0.006359091
MR	Composite	0.20%	0.25%	0.37%	0.47%	0.54%	0.63%
XR	Composite						
CR	Composite	0.21%	0.27%	0.39%	0.48%	0.56%	0.66%
MM	Composite	0.002038781	0.002561254	0.003750858	0.00479538	0.0054625	0.006359091
MM	Composite	0.20%	0.26%	0.38%	0.48%	0.55%	0.64%
CR	Composite	0.21%	0.26%	0.38%	0.51%	0.55%	0.64%
MM	Composite	0.20%	0.25%	0.38%	0.48%	0.55%	0.64%
MM	Composite	0.002038781	0.002561254	0.003750858	0.00479538	0.0054625	0.006359091

1.47%	0.015649123	0.01545	0.016466667	0.0142	0.35 BB	A
1.40%	1.49%	1.55%	1.56%	1.34%	0.365 BB	BBB
1.11%	1.17%	1.55%	1.23%	1.06%	0.365 BB	BBB
1.47%	1.55%	1.55%	1.65%	1.43%	0.365 A	A
1.47%	0.01545869	0.01545	0.016466667	0.014346667	0.365 A	A
1.47%	1.55%	1.55%	1.65%	1.43%	0.365 A	A
1.47%	0.01545869	0.01545	0.016466667	0.014346667	0.365 A	A
1.41%	0.014840378	0.01545	0.016466667	0.013629333	0.365 BBB	BBB
1.11%	0.011716088	0.01545	0.016466667	0.01076	0.365 BBB	BBB
0.83%	0.98%	1.15%	1.15%	1.15%	0.4	
0.83%	0.009832	0.011528	0.011528	0.011528	0.4	
					0.4	
					0.4	
0.83%	0.98%	1.15%	1.15%	1.15%	0.4	
0.83%	0.98%	1.15%	1.15%	1.15%	0.4	
					0.4	
0.83%	0.98%	1.15%	1.15%	1.15%	0.4	
4.31%	4.41%	4.41%	4.41%	4.41%	0.25	NR
					0.25	
4.31%	4.41%	4.41%	4.41%	4.41%	0.25	NR
4.31%	4.41%	4.41%	4.41%	4.41%	0.25	NR
6.28%	6.28%	6.28%	6.28%	6.28%	0.275	NR
6.28%	6.28%	6.28%	6.28%	6.28%	0.275	NR
1.18%	1.18%	1.18%	1.18%	1.18%	0.4	
1.18%	1.18%	1.18%	1.18%	1.18%	0.4	
0.37%	0.32%	0.32%	0.32%	0.32%	NR	B
0.37%	0.32%	0.32%	0.32%	0.32%	0.275 NR	BBB
					0.275	
0.37%	0.003175	0.003175	0.003175	0.003175	0.275 NR	BB
0.37%	0.32%	0.32%	0.32%	0.32%	0.275 NR	B
0.36%	0.45%	0.45%	0.56%	0.62%	NR	NR
0.36%	0.45%	0.45%	0.56%	0.62%	0.35 NR	NR
0.36%	0.45%	0.45%	0.56%	0.62%	0.35 NR	NR
					0.35	
0.36%	0.45%	0.45%	0.56%	0.62%	0.35 NR	NR
0.36%	0.45%	0.45%	0.56%	0.62%	0.35 NR	NR
0.16%	0.21%	0.29%	0.36%	0.42%	0.380000001 BB	BBB
					0.352857144	
0.16%	0.21%	0.29%	0.36%	0.42%	0.380000001 BB	BBB
0.16%	0.002232476	0.0029115	0.003629	0.004245	0.355000001 BBB	BBB
					0.352857144	
0.13%	0.17%	0.29%	0.36%	0.42%	0.352857144 A	BB
0.16%	0.00214388	0.0029115	0.003629	0.004245	0.380000001 BB	BBB
0.16%	0.002036686	0.0029115	0.003629	0.004245	0.352857144 BB	BB
					0.352857144	
3.44%	0.035446891	0.0359375	0.03891535	0.032	0.4 NR	NR
3.32%	0.034140953	0.0359375	0.03891535	0.032	0.4 NR	NR
3.62%	3.73%	3.59%	3.89%	3.20%	0.4 NR	NR
3.44%	0.035446891	0.0359375	0.03891535	0.032	0.4 NR	NR
3.32%	3.41%	3.59%	3.89%	3.20%	0.4 NR	NR
3.80%	3.80%	3.80%	3.80%	3.80%	0.7	
0.054	0.054	0.054	0.054	0.054	0.4	
0.054	0.054	0.054	0.054	0.054	0.4	
0.38%	0.38%	0.38%	0.38%	0.38%	0.359999998	
0.003750046	0.003750046	0.003750046	0.003750046	0.003750046	0.359999998	
0.38%	0.38%	0.38%	0.38%	0.38%	0.359999998	
					0.359999998	
					0.359999998	
0.71%	0.78%	0.80%	0.95%	1.00%	0.39409091 BBB	BBB
0.71%	0.78%	0.80%	0.95%	1.00%	0.4 BBB	A
0.71%	0.007736793	0.00792984	0.009507	0.010018303	0.4 AA	AA
0.73%	0.81%	0.83%	0.95%	1.00%	0.385000002 A	A
0.71%	0.77%	0.79%	0.95%	1.00%	0.4 AA	AA
0.71%	0.77%	0.79%	0.95%	1.00%	0.4 AA	AA
0.73%	0.008055333	0.008260184	0.009507	0.010018303	0.385000002 A	A
0.71%	0.007736793	0.00792984	0.009507	0.010018303	0.4 AA	AA
0.70%	0.77%	0.78%	0.95%	1.00%	0.39409091 A	A
					0.39409091	
0.73%	0.81%	0.83%	0.95%	1.00%	0.385000002 A	A
0.71%	0.007736793	0.00792984	0.009507	0.010018303	0.4 AA	AA
0.71%	0.77%	0.79%	0.95%	1.00%	0.4 AA	AA
0.71%	0.78%	0.80%	0.95%	1.00%	0.39409091 BBB	BBB
0.71%	0.78%	0.80%	0.95%	1.00%	0.4 A	A
0.71%	0.007736793	0.00792984	0.009507	0.010018303	0.4 AA	AA

A	A	AA	AA	A	BBB
BBB	A	AA	A	BBB	BBB
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
	NR				
	NR				
	NR				
	NR				
NR	BB	BB	BB	NR	NR
NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
CCC	BB	BB	BBB	B	BBB
CCC	BB	BB	BBB	B	BBB
BBB	A	A	BBB	BBB	BBB
BB	BBB	BBB	BBB	BB	BB
CCC	BB	BB	BBB	B	BBB
CCC	B	B	BB	B	BB
NR	NR	NR	NR	B	B
NR	NR	NR	NR	B	B
NR	NR	NR	NR	B	B
NR	NR	NR	NR	B	B
NR	NR		NR	B	B
	NR		NR	NR	
		NR	NR		
		NR	NR		
			NR		
			NR		
			NR		
BBB	BBB	BBB	A	A	A
BBB	A	BBB	A	A	A
AA	AAA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AA	AAA	AAA
AA	AAA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AAA	AAA
AA	AAA	AA	AA	AAA	AAA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AAA	AA	AA	AAA	AAA

NR	A	A	A	7 Financials
NR	BBB	BBB	A	8 Financials
NR	BBB	BBB	BBB	8 Financials
NR	BB	A	A	9 Financials
NR	BB	A	A	9 Financials
NR	BB	A	A	9 Financials
NR	BB	A	A	9 Financials
NR	BB	BBB	A	10 Financials
NR	BB	BBB	A	10 Financials
	NR		NR	2 Consumer Goods
	NR		NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
	NR		NR	2 Consumer Goods
	NR		NR	2 Consumer Goods
			NR	Consumer Goods
	NR		NR	2 Consumer Goods
			NR	2 Telecommunications
			NR	Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	
			NR	
			NR	Basic Materials
			NR	Basic Materials
			NR	4 Government
			NR	4 Government
			NR	Government
			NR	4 Government
			NR	4 Government
	NR	NR	NR	4 Government
	NR	NR	NR	4 Government
	NR	NR	NR	4 Government
			NR	Government
	NR	NR	NR	4 Government
	NR	NR	NR	4 Government
NR	NR	NR	BBB	4 Utilities
			NR	Utilities
NR	NR	NR	BBB	4 Utilities
NR	NR	NR	BBB	5 Utilities
			NR	Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	4 Utilities
NR	NR	NR	BBB	4 Utilities
			NR	Utilities
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
NR	NR	NR	NR	2 Industrials
			NR	2 Industrials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	Government
BB	NR	NR	AA	12 Telecommunications
BB	NR	NR	AA	12 Telecommunications
A	NR	NR	AA	11 Telecommunications
BBB	NR	NR	A	3 Telecommunications
A	NR	NR	AA	11 Telecommunications
A	NR	NR	AA	11 Telecommunications
BBB	NR	NR	A	3 Telecommunications
A	NR	NR	AA	11 Telecommunications
BBB	NR	NR	AA	11 Telecommunications
			NR	Telecommunications
BBB	NR	NR	A	3 Telecommunications
A	NR	NR	AA	11 Telecommunications
A	NR	NR	AA	11 Telecommunications
BB	NR	NR	AA	12 Telecommunications
BB	NR	NR	AA	12 Telecommunications
A	NR	NR	AA	11 Telecommunications

Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Norway		A				
Europe	Norway		A				
Europe	Norway		A				
Europe	Norway		A				
Europe	Norway		A				
Europe	Norway		A				
Europe	Norway		A				
Europe	Norway		A				
Africa	Egypt	B	BB		Thin	Thin	Thin
Africa	Egypt	B	BB				
Africa	Egypt	B	BB		Thin	Thin	Thin
Africa	Egypt	B	BB		Thin	Thin	Thin
India	Pakistan	B			Thin		Thin
India	Pakistan	B			Thin		Thin
N.Amer	United States	B	AA				Thin
N.Amer	United States	B	AA				Thin
Asia	Japan		AA	Thin	Entity Tier	Thin	Entity Tier
Asia	Japan		AA	Thin	CcyGrp	Thin	CcyGrp
Asia	Japan		AA				
Asia	Japan		AA	Thin	DocAdj	Thin	DocAdj
Asia	Japan		AA	Thin	Entity Tier	Thin	Entity Tier
Asia	Japan		AA	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan		AA	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan		AA	Thin	Thin	DocAdj	DocAdj
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	DocAdj	DocAdj
Asia	Japan		AA	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	CcyGrp	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj
Asia	Japan	AA	AA				
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB					Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Europe	Austria	A	AA				
Europe	Austria	A	AA				
Europe	Austria	A	AA				
Europe	Austria	A	AA				
Europe	Austria	A	AA				
Europe	Greece	BBB	A	Entity Tier	DocAdj	Entity Tier	DocAdj
Europe	Greece	BBB	A	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Europe	Greece	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Greece	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Greece	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Greece	BBB	A				
Europe	Greece	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Greece	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	BBB	A	DocAdj	DocAdj	Entity Tier	DocAdj
Europe	Greece	BBB	A	CcyGrp	CcyGrp	Entity Tier	DocAdj
Europe	Greece	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
	Thin	Thin	Thin		Thin	
	Thin	Thin	Thin		Thin	
	Thin	Thin	Thin		Thin	
	Thin	Thin	Thin			
	Thin	Thin	Thin		Thin	
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Thin	Thin			
Entity Tier	Entity Tier	Thin	Thin		Thin	Thin
CcyGrp	CcyGrp	Thin	Thin		Thin	Thin
DocAdj	DocAdj	Thin	Thin		Thin	Thin
DocAdj	DocAdj	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Thin	Thin		Thin	Thin
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
	Thin	Thin				
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	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

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OTESEKMM	31-Jul-08 OTE
OTESGDMM	31-Jul-08 OTE
OTETWDMM	31-Jul-08 OTE
OTEUSDCR	31-Jul-08 OTE
OTEUSDMM	31-Jul-08 OTE
OTEUSDMR	31-Jul-08 OTE
OTPEURCR	31-Jul-08 OTP
OTPEURMM	31-Jul-08 OTP
OTPEURMR	31-Jul-08 OTP
OTPUSDCR	31-Jul-08 OTP
OTPUSDMM	31-Jul-08 OTP
OTPEURCR	31-Jul-08 OTP
OTPEURMM	31-Jul-08 OTP
OTPUSDXR	31-Jul-08 OTP
OUTOEURMM	31-Jul-08 OUTO
OUTOSEKMM	31-Jul-08 OUTO
OUTOUSDMR	31-Jul-08 OUTO
OWCEURCR	31-Jul-08 OWC
OWCEURMM	31-Jul-08 OWC
OWCEURMR	31-Jul-08 OWC
OWCJPYMR	31-Jul-08 OWC
OWCTWDMR	31-Jul-08 OWC
OWCUSDCR	31-Jul-08 OWC
OWCUSDMM	31-Jul-08 OWC
OWCUSDMR	31-Jul-08 OWC
OWCUSDXR	31-Jul-08 OWC
OXYAUDMR	31-Jul-08 OXY
OXYCHFMR	31-Jul-08 OXY
OXYEURCR	31-Jul-08 OXY
OXYEURMM	31-Jul-08 OXY
OXYEURMR	31-Jul-08 OXY
OXYEURXR	31-Jul-08 OXY
OXYGBPMR	31-Jul-08 OXY
OXYJPYMR	31-Jul-08 OXY
OXYUSDCR	31-Jul-08 OXY
OXYUSDMM	31-Jul-08 OXY
OXYUSDMR	31-Jul-08 OXY
OXYUSDXR	31-Jul-08 OXY
OXY-VintageAUDXR	31-Jul-08 OXY-Vintage
OXY-VintageEURMM	31-Jul-08 OXY-Vintage
OXY-VintageEURMR	31-Jul-08 OXY-Vintage
OXY-VintageEURXR	31-Jul-08 OXY-Vintage
OXY-VintageHKDXR	31-Jul-08 OXY-Vintage
OXY-VintageUSDCR	31-Jul-08 OXY-Vintage
OXY-VintageUSDMM	31-Jul-08 OXY-Vintage
OXY-VintageUSDMR	31-Jul-08 OXY-Vintage
OXY-VintageUSDXR	31-Jul-08 OXY-Vintage
OXY-VintageEURCR	31-Jul-08 OXY-Vintage
OXY-VintageEURMM	31-Jul-08 OXY-Vintage
OXY-VintageEURMR	31-Jul-08 OXY-Vintage
OXY-VintageUSDCR	31-Jul-08 OXY-Vintage
OXY-VintageUSDMM	31-Jul-08 OXY-Vintage
OXY-VintageUSDMR	31-Jul-08 OXY-Vintage
OXY-VintageUSDXR	31-Jul-08 OXY-Vintage
PAAPEURMM	31-Jul-08 PAAP
PAAPEURMR	31-Jul-08 PAAP
PAAPUSDCR	31-Jul-08 PAAP
PAAPUSDMM	31-Jul-08 PAAP
PAAPUSDMR	31-Jul-08 PAAP
PAAPUSDXR	31-Jul-08 PAAP
PACDUNEURCR	31-Jul-08 PACDUN
PACDUNEURMM	31-Jul-08 PACDUN
PACDUNEURMR	31-Jul-08 PACDUN
PACDUNJPYCR	31-Jul-08 PACDUN
PACDUNUSDCR	31-Jul-08 PACDUN
PACDUNUSDMM	31-Jul-08 PACDUN
PACDUNUSDMR	31-Jul-08 PACDUN
PACDUNUSDXR	31-Jul-08 PACDUN
PACKAMAUDMR	31-Jul-08 PACKAM
PACKAMCHFMR	31-Jul-08 PACKAM
PACKAMEURCR	31-Jul-08 PACKAM
PACKAMEURMM	31-Jul-08 PACKAM
PACKAMEURMR	31-Jul-08 PACKAM
PACKAMEURXR	31-Jul-08 PACKAM

Hellenic Telecom Org SA	4G5657	SNRFOR	SEK
Hellenic Telecom Org SA	4G5657	SNRFOR	SGD
Hellenic Telecom Org SA	4G5657	SNRFOR	TWD
Hellenic Telecom Org SA	4G5657	SNRFOR	USD
Hellenic Telecom Org SA	4G5657	SNRFOR	USD
Hellenic Telecom Org SA	4G5657	SNRFOR	USD
OTP Bk Plc	XD689G	SNRFOR	EUR
OTP Bk Plc	XD689G	SNRFOR	EUR
OTP Bk Plc	XD689G	SNRFOR	EUR
OTP Bk Plc	XD689G	SNRFOR	USD
OTP Bk Plc	XD689G	SNRFOR	USD
OTP Bk Plc	XD689G	SUBLT2	EUR
OTP Bk Plc	XD689G	SUBLT2	EUR
OTP Bk Plc	XD689G	SUBLT2	USD
Outokumpu Oyj	XD7277	SNRFOR	EUR
Outokumpu Oyj	XD7277	SNRFOR	SEK
Outokumpu Oyj	XD7277	SNRFOR	USD
Owens Corning	6F97AI	SNRFOR	EUR
Owens Corning	6F97AI	SNRFOR	EUR
Owens Corning	6F97AI	SNRFOR	EUR
Owens Corning	6F97AI	SNRFOR	JPY
Owens Corning	6F97AI	SNRFOR	TWD
Owens Corning	6F97AI	SNRFOR	USD
Owens Corning	6F97AI	SNRFOR	USD
Owens Corning	6F97AI	SNRFOR	USD
Owens Corning	6F97AI	SNRFOR	USD
Occidental Pete Corp	6DB9EI	SNRFOR	AUD
Occidental Pete Corp	6DB9EI	SNRFOR	CHF
Occidental Pete Corp	6DB9EI	SNRFOR	EUR
Occidental Pete Corp	6DB9EI	SNRFOR	EUR
Occidental Pete Corp	6DB9EI	SNRFOR	EUR
Occidental Pete Corp	6DB9EI	SNRFOR	EUR
Occidental Pete Corp	6DB9EI	SNRFOR	GBP
Occidental Pete Corp	6DB9EI	SNRFOR	JPY
Occidental Pete Corp	6DB9EI	SNRFOR	USD
Occidental Pete Corp	6DB9EI	SNRFOR	USD
Occidental Pete Corp	6DB9EI	SNRFOR	USD
Occidental Pete Corp	6DB9EI	SNRFOR	USD
Vintage Petroleum LLC	9B9BBM	SNRFOR	AUD
Vintage Petroleum LLC	9B9BBM	SNRFOR	EUR
Vintage Petroleum LLC	9B9BBM	SNRFOR	EUR
Vintage Petroleum LLC	9B9BBM	SNRFOR	EUR
Vintage Petroleum LLC	9B9BBM	SNRFOR	HKD
Vintage Petroleum LLC	9B9BBM	SNRFOR	USD
Vintage Petroleum LLC	9B9BBM	SNRFOR	USD
Vintage Petroleum LLC	9B9BBM	SNRFOR	USD
Vintage Petroleum LLC	9B9BBM	SNRFOR	USD
Vintage Petroleum LLC	9B9BBM	SUBLT2	EUR
Vintage Petroleum LLC	9B9BBM	SUBLT2	EUR
Vintage Petroleum LLC	9B9BBM	SUBLT2	EUR
Vintage Petroleum LLC	9B9BBM	SUBLT2	USD
Vintage Petroleum LLC	9B9BBM	SUBLT2	USD
Vintage Petroleum LLC	9B9BBM	SUBLT2	USD
Vintage Petroleum LLC	9B9BBM	SUBLT2	USD
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	EUR
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	EUR
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	USD
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	USD
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	USD
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	USD
Ansell Ltd	0D997Q	SNRFOR	EUR
Ansell Ltd	0D997Q	SNRFOR	EUR
Ansell Ltd	0D997Q	SNRFOR	EUR
Ansell Ltd	0D997Q	SNRFOR	JPY
Ansell Ltd	0D997Q	SNRFOR	USD
Ansell Ltd	0D997Q	SNRFOR	USD
Ansell Ltd	0D997Q	SNRFOR	USD
Ansell Ltd	0D997Q	SNRFOR	USD
Packaging Corp Amer	6FE66B	SNRFOR	AUD
Packaging Corp Amer	6FE66B	SNRFOR	CHF
Packaging Corp Amer	6FE66B	SNRFOR	EUR
Packaging Corp Amer	6FE66B	SNRFOR	EUR
Packaging Corp Amer	6FE66B	SNRFOR	EUR
Packaging Corp Amer	6FE66B	SNRFOR	EUR

MM	Composite	0.20%	0.26%	0.38%	0.48%	0.55%	0.64%
MM	Composite	0.20%	0.26%	0.38%	0.48%	0.55%	0.64%
MM	Composite	0.20%	0.26%	0.38%	0.48%	0.55%	0.64%
CR	Composite	0.21%	0.27%	0.39%	0.48%	0.56%	0.66%
MM	Composite	0.20%	0.26%	0.38%	0.48%	0.55%	0.64%
MR	Composite	0.20%	0.25%	0.37%	0.47%	0.54%	0.63%
CR	Composite	0.99%	0.99%	0.95%	1.16%	1.19%	1.30%
MM	Composite	0.99%	0.99%	0.95%	1.11%	1.19%	1.30%
MR	Composite						
CR	Composite						
MM	Composite	0.99%	0.99%	0.95%	1.11%	1.19%	1.30%
CR	Composite	0.91%	0.91%	0.91%	0.91%	2.06%	2.06%
MM	Composite	0.91%	0.91%	0.91%	0.91%	2.06%	2.06%
XR	Composite	0.00911425	0.00911425	0.00911425	0.00911425	0.020643963	0.020643963
MM	Composite	0.0236505	0.0236505	0.02125	0.02125	0.02125	0.02125
MM	Composite	0.0236505	0.0236505	0.02125	0.02125	0.02125	0.02125
MR	Composite						
CR	Composite	0.024299	0.030790526	0.037494737	0.037515877	0.035003629	0.039218871
MM	Composite	2.43%	2.96%	3.60%	3.60%	3.32%	3.77%
MR	Composite	2.43%	2.93%	3.56%	3.59%	3.29%	3.75%
MR	Composite	2.43%	2.93%	3.56%	3.57%	3.33%	3.71%
MR	Composite	2.43%	2.93%	3.56%	3.59%	3.29%	3.75%
CR	Composite	2.43%	3.08%	3.75%	3.75%	3.50%	3.92%
MM	Composite	2.43%	2.96%	3.60%	3.60%	3.32%	3.77%
MR	Composite	2.43%	2.93%	3.56%	3.59%	3.29%	3.75%
XR	Composite	2.43%	2.82%	3.43%	3.43%	3.20%	3.59%
MR	Composite	0.002473333	0.002622964	0.003274446	0.003766056	0.004240535	0.004846707
MR	Composite	0.25%	0.26%	0.33%	0.38%	0.42%	0.49%
CR	Composite						
MM	Composite						
MR	Composite	0.00248	0.002625087	0.003281198	0.003766407	0.004208784	0.004872094
XR	Composite	0.24%	0.25%	0.32%	0.37%	0.42%	0.47%
MR	Composite	0.25%	0.26%	0.33%	0.38%	0.42%	0.49%
MR	Composite	0.002473333	0.002622964	0.33%	0.38%	0.004240535	0.004846707
CR	Composite	0.26%	0.28%	0.35%	0.40%	0.45%	0.51%
MM	Composite						
MR	Composite	0.25%	0.26%	0.33%	0.38%	0.42%	0.49%
XR	Composite	0.002387667	0.00252931	0.003157275	0.003723904	0.004183068	0.004722482
XR	Composite	0.13%	0.19%	0.27%	0.33%	0.38%	0.46%
MM	Composite						
MR	Composite						
XR	Composite	0.13%	0.19%	0.27%	0.33%	0.37%	0.46%
XR	Composite	0.13%	0.19%	0.27%	0.33%	0.37%	0.46%
CR	Composite	0.14%	0.21%	0.29%	0.36%	0.41%	0.50%
MM	Composite						
MR	Composite	0.13%	0.20%	0.28%	0.34%	0.40%	0.46%
XR	Composite	0.13%	0.19%	0.27%	0.33%	0.37%	0.46%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.26%	0.26%	0.27%	0.33%	0.40%	0.57%
MM	Composite						
MR	Composite	0.00260624	0.00260624	0.00271175	0.003301281	0.00401209	0.005396613
XR	Composite	0.26%	0.26%	0.27%	0.33%	0.40%	0.52%
MM	Composite						
MR	Composite	0.84%	0.51%	0.92%	0.96%	1.12%	1.23%
CR	Composite	0.84%	0.51%	0.93%	1.01%	1.18%	1.29%
MM	Composite						
MR	Composite	0.84%	0.51%	0.92%	0.96%	1.12%	1.23%
XR	Composite	0.00835	0.005081101	0.008826591	0.009227506	0.010814745	0.011786269
CR	Composite						
MM	Composite						
MR	Composite	0.74%	0.95%	1.07%	0.74%	1.40%	1.51%
CR	Composite	0.007415	0.009760634	0.010677062	0.00735	0.014009567	0.015423028
CR	Composite	0.007415	0.010041286	0.010677062	0.00735	0.014009567	0.015863296
MM	Composite						
MR	Composite	0.74%	0.95%	1.07%	0.74%	1.40%	1.51%
XR	Composite						
MR	Composite	0.44%	0.53%	0.69%	0.84%	0.97%	1.12%
MR	Composite	0.44%	0.53%	0.69%	0.85%	0.98%	1.13%
CR	Composite						
MM	Composite						
MR	Composite	0.44%	0.53%	0.69%	0.85%	0.98%	1.13%
XR	Composite						

0.71%	0.77%	0.79%	0.95%	1.00%	0.4 AA	AA
0.71%	0.77%	0.79%	0.95%	1.00%	0.4 AA	AA
0.71%	0.77%	0.79%	0.95%	1.00%	0.4 AA	AA
0.73%	0.81%	0.83%	0.95%	1.00%	0.385000002 A	A
0.71%	0.77%	0.79%	0.95%	1.00%	0.4 AA	AA
0.70%	0.77%	0.78%	0.95%	1.00%	0.39409091 A	A
1.31%	1.34%	1.23%	1.40%	1.40%	0.4	NR
1.31%	1.34%	1.23%	1.40%	1.40%	0.4	NR
					0.4	
					0.4	
1.31%	1.34%	1.23%	1.40%	1.40%	0.4	NR
2.06%	2.06%	2.13%	2.18%	2.18%	0.2	NR
2.06%	2.06%	2.13%	2.18%	2.18%	0.2	NR
0.020643963	0.020643963	0.021293669	0.021802869	0.021802869	0.2	NR
0.02125	0.02125	0.02125	0.02125	0.02125	0.4	NR
0.02125	0.02125	0.02125	0.02125	0.02125	0.4	NR
					0.4	
4.00%	0.036035874	0.033665184	0.044682	0.035861022	0.4 NR	BB
3.84%	3.46%	3.37%	4.47%	3.59%	0.4 NR	BB
3.77%	3.40%	3.37%	4.47%	3.59%	0.4 NR	BBB
3.77%	3.40%	3.37%	4.47%	3.59%	0.4 NR	B
3.77%	3.40%	3.37%	4.47%	3.59%	0.4 NR	BBB
4.00%	3.60%	3.37%	4.47%	3.59%	0.4 NR	BB
3.84%	3.46%	3.37%	4.47%	3.59%	0.4 NR	BB
3.77%	3.40%	3.37%	4.47%	3.59%	0.4 NR	BBB
3.66%	3.30%	3.37%	4.47%	3.59%	0.4 NR	BB
0.53%	0.005805081	0.006532125	0.00660937	0.006863995	0.4 BB	BBB
0.53%	0.58%	0.66%	0.67%	0.69%	0.4 A	AA
					0.4	
					0.4	
0.53%	0.005838533	0.00655875	0.006744	0.0069325	0.4 A	AA
0.51%	0.56%	0.63%	0.65%	0.67%	0.4 BBB	A
0.53%	0.58%	0.66%	0.67%	0.69%	0.4 A	AA
0.53%	0.005805081	0.006532125	0.00660937	0.006863995	0.4 BB	BBB
0.56%	0.61%	0.69%	0.71%	0.73%	0.4 BBB	A
					0.4	
0.53%	0.58%	0.66%	0.67%	0.69%	0.4 A	AA
0.51%	0.005626193	0.006323184	0.006481364	0.006683421	0.4 BBB	A
0.52%	0.62%	0.50%	0.72%	0.61%	0.4 BB	B
					0.4	
					0.4	
0.51%	0.61%	0.50%	0.72%	0.61%	0.4 BBB	BBB
0.51%	0.61%	0.50%	0.72%	0.61%	0.4 BBB	BBB
0.56%	0.67%	0.50%	0.72%	0.61%	0.4 BBB	BB
					0.4	
0.55%	0.64%	0.50%	0.72%	0.61%	0.4 BBB	BBB
0.51%	0.61%	0.50%	0.72%	0.61%	0.4 BBB	BBB
					0.4	
					0.4	
					0.4	
0.51%	0.70%	0.70%	0.70%	0.70%	0.4	NR
					0.4	
0.51%	0.006966131	0.006966131	0.006966131	0.006966131	0.4	NR
0.51%	0.70%	0.70%	0.70%	0.70%	0.4	NR
					0.4	
1.33%	1.41%	1.49%	1.55%	1.52%	0.4 NR	NR
1.40%	1.48%	1.57%	1.63%	1.52%	0.4 NR	NR
					0.4	
1.33%	1.41%	1.49%	1.55%	1.52%	0.4 NR	NR
1.28%	0.013580102	0.014338532	0.014914636	0.0151758	0.4 NR	NR
					0.4	
					0.4	
1.62%	1.73%	1.67%	1.73%	1.82%	0.4 NR	BB
1.62%	0.017268912	0.016696466	0.017264146	0.018165477	0.4 NR	B
1.62%	0.017268912	0.016696466	0.017264146	0.018165477	0.4 NR	BB
					0.4	
1.62%	1.73%	1.67%	1.73%	1.82%	0.4 NR	BB
					0.4	
1.14%	1.22%	1.27%	1.68%	1.67%	0.4 BB	BBB
1.16%	1.26%	1.27%	1.68%	1.68%	0.4 A	AA
					0.4	
					0.4	
1.16%	1.26%	1.27%	1.68%	1.68%	0.4 A	AA
					0.4	

AA	AAA	AA	AA	AAA	AAA
AA	AAA	AA	AA	AAA	AAA
AA	AAA	AA	AA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA
NR	B	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
					NR
					NR
					NR
NR			NR		
NR			NR		
BB	BBB	A	BB	BBB	BBB
BB	BBB	A	BB	BBB	BBB
BBB	A	A	A	A	A
BB	BB	BBB	BB	BB	BB
BBB	A	A	A	A	A
BB	BBB	A	BB	BBB	BBB
BB	BBB	A	BB	BBB	BBB
BBB	A	A	A	A	A
BB	BBB	A	BB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
B	B	B	BB	B	B
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
BB	BB	BB	BBB	BB	BB
BBB	BBB	A	BBB	BBB	BB
BBB	BBB	BBB	A	BBB	BBB
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
BBB	A	AA	AA	AA	AA
A	BBB	A	A	A	A
BBB	A	AA	AA	AA	AA
A	BBB	A	A	A	A
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
B	BBB	BBB	BBB	BBB	BBB
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA

A	NR	NR	AA	11 Telecommunications
A	NR	NR	AA	11 Telecommunications
A	NR	NR	AA	11 Telecommunications
BBB	NR	NR	A	3 Telecommunications
A	NR	NR	AA	11 Telecommunications
BBB	NR	NR	AA	11 Telecommunications
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
			NR	Financials
			NR	Financials
NR	NR		NR	2 Financials
NR	NR		NR	Financials
NR	NR		NR	Financials
NR	NR		NR	Financials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	5 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	4 Industrials
NR	NR	NR	A	3 Industrials
NR	NR	NR	A	4 Industrials
BB	BB	BB	AA	11 Oil & Gas
A	A	A	AA	11 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
A	A	A	AA	11 Oil & Gas
BBB	BBB	BBB	A	5 Oil & Gas
A	A	A	AA	11 Oil & Gas
BB	BB	BB	AA	11 Oil & Gas
BBB	BBB	BBB	AA	11 Oil & Gas
			NR	Oil & Gas
A	A	A	AA	11 Oil & Gas
BBB	BBB	BBB	A	5 Oil & Gas
NR	NR	NR	BBB	5 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	NR	NR	BBB	4 Oil & Gas
NR	NR	NR	BBB	4 Oil & Gas
NR	NR	NR	BBB	5 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	BBB	3 Oil & Gas
NR	NR	NR	BBB	4 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	4 Oil & Gas
			NR	Oil & Gas
			NR	4 Oil & Gas
			NR	3 Oil & Gas
			NR	Oil & Gas
BBB	BBB	NR	BBB	7 Oil & Gas
BB	BB	NR	BBB	7 Oil & Gas
			NR	Oil & Gas
BBB	BBB	NR	BBB	7 Oil & Gas
BB	BB	NR	BBB	7 Oil & Gas
			NR	Health Care
			NR	Health Care
NR	NR	NR	NR	3 Health Care
NR	NR	NR	NR	3 Health Care
NR	NR	NR	NR	3 Health Care
			NR	Health Care
NR	NR	NR	NR	3 Health Care
			NR	Health Care
NR	NR	B	A	10 Industrials
NR	NR	BBB	A	9 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	BBB	A	9 Industrials
			NR	Industrials

Europe	Greece	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Greece	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Hungary	A	AA		Thin	Thin	DocAdj
E.Eur	Hungary	A	AA		Thin	Thin	DocAdj
E.Eur	Hungary	A	AA				
E.Eur	Hungary	A	AA				
E.Eur	Hungary	A	AA		Thin	Thin	DocAdj
E.Eur	Hungary	A	AA		Thin		
E.Eur	Hungary	A	AA		Thin		
E.Eur	Hungary	A	AA		Thin		
Europe	Finland		BB		Thin	Thin	
Europe	Finland		BB		Thin	Thin	
Europe	Finland		BB				
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A				
N.Amer	United States	B	A				
N.Amer	United States	B	A				
N.Amer	United States	B	A		Thin	Thin	Thin
N.Amer	United States	B	A				
N.Amer	United States	B	A		Thin	Thin	Thin
N.Amer	United States	B	A		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	DocAdj	DocAdj
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	DocAdj	Thin	Thin
Oceania	Australia	BBB	BBB	Thin	Entity Tier	Thin	Thin
Oceania	Australia	BBB	BBB	Thin	DocAdj	Thin	Thin
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	DocAdj	Thin	Thin
Oceania	Australia	BBB	BBB				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
			Thin	Thin	Thin	
			Thin	Thin	Thin	
			Thin	Thin	Thin	
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	Entity Tier	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp

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PACKAMJPYMR	31-Jul-08 PACKAM
PACKAMJPYXR	31-Jul-08 PACKAM
PACKAMNOKMR	31-Jul-08 PACKAM
PACKAMSGDMR	31-Jul-08 PACKAM
PACKAMUSDCR	31-Jul-08 PACKAM
PACKAMUSDMM	31-Jul-08 PACKAM
PACKAMUSDMR	31-Jul-08 PACKAM
PACKAMUSDXR	31-Jul-08 PACKAM
PACLIFAUDMR	31-Jul-08 PACLIF
PACLIFEURCR	31-Jul-08 PACLIF
PACLIFEURMM	31-Jul-08 PACLIF
PACLIFEURMR	31-Jul-08 PACLIF
PACLIFGBPMM	31-Jul-08 PACLIF
PACLIFGBPMR	31-Jul-08 PACLIF
PACLIFGBPXR	31-Jul-08 PACLIF
PACLIFUSDMM	31-Jul-08 PACLIF
PACLIFUSDMR	31-Jul-08 PACLIF
PACMUTUSDCR	31-Jul-08 PACMUT
PACMUTUSDMR	31-Jul-08 PACMUT
PACMUTUSDXR	31-Jul-08 PACMUT
PAITONUSDCR	31-Jul-08 PAITON
PAITONUSDMR	31-Jul-08 PAITON
PAKISEURCR	31-Jul-08 PAKIS
PAKISEURMM	31-Jul-08 PAKIS
PAKISEURMR	31-Jul-08 PAKIS
PAKISUSDCR	31-Jul-08 PAKIS
PAKISUSDMM	31-Jul-08 PAKIS
PAKISUSDMR	31-Jul-08 PAKIS
PANAMAAUDCR	31-Jul-08 PANAMA
PANAMAEURCR	31-Jul-08 PANAMA
PANAMAEURMM	31-Jul-08 PANAMA
PANAMAEURMR	31-Jul-08 PANAMA
PANAMAGBPCR	31-Jul-08 PANAMA
PANAMAGBPMR	31-Jul-08 PANAMA
PANAMAJPYCR	31-Jul-08 PANAMA
PANAMAJPYMR	31-Jul-08 PANAMA
PANAMAUSDCR	31-Jul-08 PANAMA
PANAMAUSDMM	31-Jul-08 PANAMA
PANAMAUSDMR	31-Jul-08 PANAMA
PANAMAUSDXR	31-Jul-08 PANAMA
PARFINEURCR	31-Jul-08 PARFIN
PARFINEURMM	31-Jul-08 PARFIN
PARFINEURMR	31-Jul-08 PARFIN
PARFINUSDCR	31-Jul-08 PARFIN
PARFINUSDMM	31-Jul-08 PARFIN
PARFINUSDMR	31-Jul-08 PARFIN
PARFINUSDXR	31-Jul-08 PARFIN
PARFIN-SpAAUDCR	31-Jul-08 PARFIN-SpA
PARFIN-SpAAUDMM	31-Jul-08 PARFIN-SpA
PARFIN-SpACHFCR	31-Jul-08 PARFIN-SpA
PARFIN-SpACHFMM	31-Jul-08 PARFIN-SpA
PARFIN-SpAEURCR	31-Jul-08 PARFIN-SpA
PARFIN-SpAEURMM	31-Jul-08 PARFIN-SpA
PARFIN-SpAEURMR	31-Jul-08 PARFIN-SpA
PARFIN-SpAEURXR	31-Jul-08 PARFIN-SpA
PARFIN-SpAGBPCR	31-Jul-08 PARFIN-SpA
PARFIN-SpAGBPMM	31-Jul-08 PARFIN-SpA
PARFIN-SpAHKDCR	31-Jul-08 PARFIN-SpA
PARFIN-SpAHKDMM	31-Jul-08 PARFIN-SpA
PARFIN-SpAJPYCR	31-Jul-08 PARFIN-SpA
PARFIN-SpAJPYMM	31-Jul-08 PARFIN-SpA
PARFIN-SpAJPYXR	31-Jul-08 PARFIN-SpA
PARFIN-SpANZDCR	31-Jul-08 PARFIN-SpA
PARFIN-SpANZDMM	31-Jul-08 PARFIN-SpA
PARFIN-SpASGDCR	31-Jul-08 PARFIN-SpA
PARFIN-SpASGDMM	31-Jul-08 PARFIN-SpA
PARFIN-SpAUSDCR	31-Jul-08 PARFIN-SpA
PARFIN-SpAUSDMM	31-Jul-08 PARFIN-SpA
PARFIN-SpAUSDMR	31-Jul-08 PARFIN-SpA
PARFIN-SpAUSDXR	31-Jul-08 PARFIN-SpA
PASEURCR	31-Jul-08 PAS
PASUSDCR	31-Jul-08 PAS
PASUSDMR	31-Jul-08 PAS
PASTOREURCR	31-Jul-08 PASTOR

Packaging Corp Amer	6FE66B	SNRFOR	JPY
Packaging Corp Amer	6FE66B	SNRFOR	JPY
Packaging Corp Amer	6FE66B	SNRFOR	NOK
Packaging Corp Amer	6FE66B	SNRFOR	SGD
Packaging Corp Amer	6FE66B	SNRFOR	USD
Packaging Corp Amer	6FE66B	SNRFOR	USD
Packaging Corp Amer	6FE66B	SNRFOR	USD
Packaging Corp Amer	6FE66B	SNRFOR	USD
Pac Life Fdg LLC	GMEDAR	SNRFOR	AUD
Pac Life Fdg LLC	GMEDAR	SNRFOR	EUR
Pac Life Fdg LLC	GMEDAR	SNRFOR	EUR
Pac Life Fdg LLC	GMEDAR	SNRFOR	EUR
Pac Life Fdg LLC	GMEDAR	SNRFOR	GBP
Pac Life Fdg LLC	GMEDAR	SNRFOR	GBP
Pac Life Fdg LLC	GMEDAR	SNRFOR	GBP
Pac Life Fdg LLC	GMEDAR	SNRFOR	USD
Pac Life Fdg LLC	GMEDAR	SNRFOR	USD
Pacific Life Ins Co	6FD8JG	SNRFOR	USD
Pacific Life Ins Co	6FD8JG	SNRFOR	USD
Pacific Life Ins Co	6FD8JG	SNRFOR	USD
Paiton Engy Fdg BV		SNRFOR	USD
Paiton Engy Fdg BV		SNRFOR	USD
Islamic Rep Pakistan	YC58FN	SNRFOR	EUR
Islamic Rep Pakistan	YC58FN	SNRFOR	EUR
Islamic Rep Pakistan	YC58FN	SNRFOR	EUR
Islamic Rep Pakistan	YC58FN	SNRFOR	USD
Islamic Rep Pakistan	YC58FN	SNRFOR	USD
Islamic Rep Pakistan	YC58FN	SNRFOR	USD
Rep Panama	6FHABI	SNRFOR	AUD
Rep Panama	6FHABI	SNRFOR	EUR
Rep Panama	6FHABI	SNRFOR	EUR
Rep Panama	6FHABI	SNRFOR	EUR
Rep Panama	6FHABI	SNRFOR	GBP
Rep Panama	6FHABI	SNRFOR	GBP
Rep Panama	6FHABI	SNRFOR	JPY
Rep Panama	6FHABI	SNRFOR	JPY
Rep Panama	6FHABI	SNRFOR	USD
Rep Panama	6FHABI	SNRFOR	USD
Rep Panama	6FHABI	SNRFOR	USD
Rep Panama	6FHABI	SNRFOR	USD
Parmalat Finanziaria SPA	7H18C8	SNRFOR	EUR
Parmalat Finanziaria SPA	7H18C8	SNRFOR	EUR
Parmalat Finanziaria SPA	7H18C8	SNRFOR	EUR
Parmalat Finanziaria SPA	7H18C8	SNRFOR	USD
Parmalat Finanziaria SPA	7H18C8	SNRFOR	USD
Parmalat Finanziaria SPA	7H18C8	SNRFOR	USD
Parmalat Finanziaria SPA	7H18C8	SNRFOR	USD
Parmalat S p A	7H18MG	SNRFOR	AUD
Parmalat S p A	7H18MG	SNRFOR	AUD
Parmalat S p A	7H18MG	SNRFOR	CHF
Parmalat S p A	7H18MG	SNRFOR	CHF
Parmalat S p A	7H18MG	SNRFOR	EUR
Parmalat S p A	7H18MG	SNRFOR	EUR
Parmalat S p A	7H18MG	SNRFOR	EUR
Parmalat S p A	7H18MG	SNRFOR	EUR
Parmalat S p A	7H18MG	SNRFOR	GBP
Parmalat S p A	7H18MG	SNRFOR	GBP
Parmalat S p A	7H18MG	SNRFOR	HKD
Parmalat S p A	7H18MG	SNRFOR	HKD
Parmalat S p A	7H18MG	SNRFOR	JPY
Parmalat S p A	7H18MG	SNRFOR	JPY
Parmalat S p A	7H18MG	SNRFOR	JPY
Parmalat S p A	7H18MG	SNRFOR	NZD
Parmalat S p A	7H18MG	SNRFOR	NZD
Parmalat S p A	7H18MG	SNRFOR	SGD
Parmalat S p A	7H18MG	SNRFOR	SGD
Parmalat S p A	7H18MG	SNRFOR	USD
Parmalat S p A	7H18MG	SNRFOR	USD
Parmalat S p A	7H18MG	SNRFOR	USD
Parmalat S p A	7H18MG	SNRFOR	USD
PepsiAmericas Inc	7I477S	SNRFOR	EUR
PepsiAmericas Inc	7I477S	SNRFOR	USD
PepsiAmericas Inc	7I477S	SNRFOR	USD
Bco PASTOR SA	EFAD7K	SNRFOR	EUR

MR	Composite	0.44%	0.53%	0.69%	0.84%	0.97%	1.12%
XR	Composite	0.44%	0.53%	0.69%	0.84%	0.97%	1.12%
MR	Composite	0.44%	0.53%	0.69%	0.85%	0.98%	1.13%
MR	Composite	0.44%	0.53%	0.69%	0.85%	0.98%	1.13%
CR	Composite						
MM	Composite						
MR	Composite	0.44%	0.53%	0.69%	0.85%	0.98%	1.13%
XR	Composite	0.42%	0.51%	0.67%	0.82%	0.95%	1.05%
MR	Composite	0.28%	0.28%	0.33%	0.36%	0.42%	0.48%
CR	Composite						
MM	Composite	0.28%	0.28%	0.33%	0.37%	0.42%	0.48%
MR	Composite	0.28%	0.28%	0.33%	0.36%	0.42%	0.48%
MM	Composite						
MR	Composite	0.28%	0.28%	0.33%	0.36%	0.42%	0.48%
XR	Composite	0.27%	0.27%	0.33%	0.35%	0.42%	0.46%
MM	Composite	0.28%	0.28%	0.33%	0.37%	0.42%	0.48%
MR	Composite	0.002764094	0.002764094	0.00325095	0.003636185	0.004171982	0.00479373
CR	Composite						
MR	Composite	0.24%	0.24%	0.24%	0.25%	0.28%	0.31%
XR	Composite	0.00236	0.00236	0.00236	0.00253	0.002825	0.003095
CR	Composite	3.19%	3.19%	3.13%	3.13%	3.13%	3.13%
MR	Composite	0.030308618	0.030308618	0.03125	0.03125	0.03125	0.03125
CR	Composite	0.046671707	0.048614634	0.05354556	0.059907264	0.062201909	0.065081219
MM	Composite						
MR	Composite						
CR	Composite	4.67%	4.86%	5.35%	5.99%	6.22%	6.51%
MM	Composite	4.48%	4.67%	5.35%	5.75%	5.97%	6.25%
MR	Composite	4.43%	4.62%	5.35%	5.69%	5.91%	6.18%
CR	Composite	0.40%	0.52%	0.78%	1.01%	1.21%	1.41%
CR	Composite	0.40%	0.53%	0.78%	1.01%	1.21%	1.41%
MM	Composite						
MR	Composite						
CR	Composite	0.40%	0.53%	0.78%	1.01%	1.21%	1.41%
MR	Composite						
CR	Composite	0.40%	0.52%	0.78%	1.01%	1.21%	1.41%
MR	Composite						
CR	Composite	0.40%	0.53%	0.78%	1.01%	1.21%	1.41%
MM	Composite						
MR	Composite	0.38%	0.50%	0.74%	0.96%	1.15%	1.35%
XR	Composite						
CR	Composite	150.42%	150.42%	108.12%	108.12%	65.83%	59.82%
MM	Composite	150.42%	150.42%	108.12%	108.12%	65.83%	59.82%
MR	Composite						
CR	Composite	150.42%	150.42%	108.12%	108.12%	65.83%	59.82%
MM	Composite	150.42%	150.42%	108.12%	108.12%	65.83%	59.82%
MR	Composite	150.42%	150.42%	108.12%	108.12%	65.83%	59.82%
XR	Composite						
CR	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
MM	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
CR	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
MM	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
CR	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
MM	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
MR	Composite						
XR	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
CR	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
MM	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
CR	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
MM	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
CR	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
MM	Composite	0.795	0.808173	0.71842	0.679144	0.651991	0.679144
XR	Composite						
CR	Composite	0.795	0.808173	0.71842	0.679144	0.651991	0.679144
MM	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
CR	Composite	0.795	0.808173	0.71842	0.679144	0.651991	0.679144
MM	Composite	0.795	0.808173	0.71842	0.679144	0.651991	0.679144
CR	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
MM	Composite	79.50%	80.82%	71.84%	67.91%	65.20%	67.91%
MR	Composite						
XR	Composite						
CR	Composite						
CR	Composite	0.0022375	0.0022375	0.00331602	0.003698153	0.004163392	0.004702245
MR	Composite	0.0022375	0.0022375	0.003150219	0.003513245	0.003955222	0.004467133
CR	Composite	1.52%	1.64%	1.77%	1.98%	2.05%	2.19%

1.14%	1.22%	1.27%	1.68%	1.67%	0.4 BB	BBB
1.14%	1.22%	1.27%	1.68%	1.67%	0.4 BB	BBB
1.16%	1.26%	1.27%	1.68%	1.68%	0.4 A	AA
1.16%	1.26%	1.27%	1.68%	1.68%	0.4 A	AA
					0.4	
					0.4	
1.16%	1.26%	1.27%	1.68%	1.68%	0.4 A	AA
1.09%	1.22%	1.27%	1.68%	1.62%	0.4 BBB	A
0.56%	0.62%	0.62%	0.62%	0.62%	0.400000001	BB
					0.400000001	
0.56%	0.62%	0.62%	0.62%	0.62%	0.400000001	BBB
0.56%	0.62%	0.62%	0.62%	0.62%	0.400000001	A
					0.400000001	
0.56%	0.62%	0.62%	0.62%	0.62%	0.400000001	A
0.54%	0.62%	0.62%	0.62%	0.62%	0.400000001	BBB
0.56%	0.62%	0.62%	0.62%	0.62%	0.400000001	BBB
0.56%	0.0062	0.0062	0.0062	0.0062	0.400000001	A
					0.45	
0.34%	0.37%	0.37%	0.37%	0.37%	0.45	
0.34%	0.00372	0.00372	0.00372	0.00372	0.45	
3.13%	3.13%	3.13%	3.13%	3.13%	0.45	BBB
3.13%	0.03125	0.03125	0.03125	0.03125	0.45	BB
6.96%	0.072710768	0.074320754	0.075896504	0.077301708	0.23 BBB	BBB
					0.235714286	
					0.235714286	
6.96%	7.27%	7.43%	7.59%	7.73%	0.23 BBB	BBB
6.68%	6.98%	7.43%	7.29%	7.42%	0.235714286 BB	BB
6.61%	6.91%	7.43%	7.21%	7.34%	0.235714286 BB	BB
1.62%	1.82%	1.90%	1.94%	2.01%	0.2625 BBB	BBB
1.62%	1.82%	1.91%	1.95%	2.01%	0.264285714 AA	AA
					0.2625	
					0.2625	
1.62%	1.82%	1.91%	1.95%	2.01%	0.264285714 AA	AA
					0.2625	
1.62%	1.82%	1.90%	1.94%	2.01%	0.2625 BBB	BBB
					0.2625	
1.62%	1.82%	1.91%	1.95%	2.01%	0.264285714 AA	AA
					0.2625	
1.54%	1.74%	1.82%	1.86%	1.90%	0.2625 A	A
					0.2625	
52.96%	46.45%	46.45%	46.45%	46.45%	0.4	NR
52.96%	46.45%	46.45%	46.45%	46.45%	0.4	NR
					0.4	
52.96%	46.45%	46.45%	46.45%	46.45%	0.4	NR
52.96%	46.45%	46.45%	46.45%	46.45%	0.4	NR
52.96%	46.45%	46.45%	46.45%	46.45%	0.4	NR
					0.4	
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
					0.1	
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	0.679144	0.679144	0.679144	0.679144	0.1 NR	NR
					0.1	
67.91%	0.679144	0.679144	0.679144	0.679144	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	0.679144	0.679144	0.679144	0.679144	0.1 NR	NR
67.91%	0.679144	0.679144	0.679144	0.679144	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
67.91%	67.91%	67.91%	67.91%	67.91%	0.1 NR	NR
					0.1	
					0.1	
					0.4	
0.55%	0.005625	0.005625	0.005625	0.005625	0.4	NR
0.53%	0.005625	0.005625	0.005625	0.005625	0.4	NR
2.77%	2.09%	2.62%	2.61%	2.61%	0.4 NR	NR

B	BBB	BBB	BBB	BBB	BBB
B	BBB	BBB	BBB	BBB	BBB
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
NR	BB	NR	BB	BB	NR
NR	BBB	NR	BBB	BBB	NR
NR	A	NR	A	A	NR
NR	A	NR	A	A	NR
NR	BBB	NR	BBB	BBB	NR
NR	BBB	NR	BBB	BBB	NR
NR	A	NR	A	A	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	A	BBB	A	BBB	BBB
NR	A	BBB	A	BBB	BBB
NR	BBB	BB	BBB	BB	BB
NR	BBB	BB	BBB	BB	BB
BBB	A	BBB	BBB	A	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
BBB	A	BBB	BBB	A	A
AA	AA	AA	AA	AAA	AA
A	AA	A	A	AA	AA
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
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NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	B	B	BBB	B	NR
BB	B	BB	A	B	NR
NR	NR	NR	NR	NR	NR

NR	NR	B	A	10 Industrials
NR	NR	B	A	10 Industrials
NR	NR	BBB	A	9 Industrials
NR	NR	BBB	A	9 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	BBB	A	9 Industrials
NR	NR	BB	A	3 Industrials
			A	3 Financials
			NR	Financials
			A	3 Financials
			A	3 Financials
			NR	Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Utilities
			NR	2 Utilities
NR	BB	BB	BBB	5 Government
			NR	Government
			NR	Government
NR	BB	BB	BBB	5 Government
NR	B	B	BBB	5 Government
NR	B	B	BBB	5 Government
BBB	BBB	BB	AA	10 Government
AA	AA	A	AA	9 Government
			NR	Government
			NR	Government
AA	AA	A	AA	9 Government
			NR	Government
BBB	BBB	BB	AA	10 Government
			NR	Government
AA	AA	A	AA	9 Government
			NR	Government
A	A	BBB	AA	10 Government
			NR	Government
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
	NR		NR	2 Consumer Goods
	NR		NR	2 Consumer Goods
	NR		NR	2 Consumer Goods
	NR		NR	2 Consumer Goods
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	NR		NR	2 Consumer Goods
	NR		NR	2 Consumer Goods
	NR		NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			BBB	3 Consumer Goods
			BBB	3 Consumer Goods
NR	NR	NR	NR	2 Financials

N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
OffShore	Cayman Islands	AA	AA		Entity Tier	Thin	Entity Tier
OffShore	Cayman Islands	AA	AA				
OffShore	Cayman Islands	AA	AA		DocAdj	Thin	DocAdj
OffShore	Cayman Islands	AA	AA		CcyGrp	Thin	CcyGrp
OffShore	Cayman Islands	AA	AA				
OffShore	Cayman Islands	AA	AA		CcyGrp	Thin	CcyGrp
OffShore	Cayman Islands	AA	AA		DocAdj	Thin	DocAdj
OffShore	Cayman Islands	AA	AA		DocAdj	Thin	DocAdj
OffShore	Cayman Islands	AA	AA		CcyGrp	Thin	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA			Thin	Thin
N.Amer	United States	AA	AA			Thin	Thin
Europe	Netherlands				CcyGrp	Thin	Thin
Europe	Netherlands				DocAdj	Thin	Thin
India	Pakistan	B	B	CcyGrp	CcyGrp	Thin	CcyGrp
India	Pakistan	B	B				
India	Pakistan	B	B				
India	Pakistan	B	B	CcyGrp	CcyGrp	Thin	CcyGrp
India	Pakistan	B	B	DocAdj	DocAdj	Thin	DocAdj
India	Pakistan	B	B	DocAdj	DocAdj	Thin	DocAdj
Lat.Amer	Panama	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Panama	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	BB	BBB				
Lat.Amer	Panama	BB	BBB				
Lat.Amer	Panama	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	BB	BBB				
Lat.Amer	Panama	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Panama	BB	BBB				
Lat.Amer	Panama	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Panama	BB	BBB				
Lat.Amer	Panama	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Panama	BB	BBB				
Europe	Italy	D	B		Thin		
Europe	Italy	D	B		Thin		
Europe	Italy	D	B				
Europe	Italy	D	B		Thin		
Europe	Italy	D	B		Thin		
Europe	Italy	D	B		Thin		
Europe	Italy	D	B				
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B				
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B				
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B	Thin	Thin	Thin	Thin
Europe	Italy	D	B				
Europe	Italy	D	B				
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	DocAdj	DocAdj
N.Amer	United States	A	A		Thin	CcyGrp	DocAdj
Europe	Spain	A	BBB	Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Thin	Entity Tier	Entity Tier	Thin			
Thin	DocAdj	DocAdj	Thin			
Thin	CcyGrp	CcyGrp	Thin			
Thin	CcyGrp	CcyGrp	Thin			
Thin	DocAdj	DocAdj	Thin			
Thin	DocAdj	DocAdj	Thin			
Thin	CcyGrp	CcyGrp	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
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Thin	Thin	Thin	Thin		Thin	
DocAdj	DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	DocAdj	Thin			
Thin	Thin	Thin	Thin	Thin	Thin	Thin

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PASTOREURMM	31-Jul-08 PASTOR
PASTORUSDCR	31-Jul-08 PASTOR
PASTORUSDMM	31-Jul-08 PASTOR
PASTOREURCR	31-Jul-08 PASTOR
PASTOREURMM	31-Jul-08 PASTOR
PASTORUSDMM	31-Jul-08 PASTOR
PAUTOEURCR	31-Jul-08 PAUTO
PAUTOEURMM	31-Jul-08 PAUTO
PAUTOEURMR	31-Jul-08 PAUTO
PAUTOUSDCR	31-Jul-08 PAUTO
PAUTOUSDMM	31-Jul-08 PAUTO
PAUTOUSDMR	31-Jul-08 PAUTO
PBGEURCR	31-Jul-08 PBG
PBGEURMR	31-Jul-08 PBG
PBGEURXR	31-Jul-08 PBG
PBGUSDCR	31-Jul-08 PBG
PBGUSDMR	31-Jul-08 PBG
PBGUSDXR	31-Jul-08 PBG
PBIAUDMR	31-Jul-08 PBI
PBICADMR	31-Jul-08 PBI
PBICHFMR	31-Jul-08 PBI
PBIEURCR	31-Jul-08 PBI
PBIEURMM	31-Jul-08 PBI
PBIEURMR	31-Jul-08 PBI
PBIEURXR	31-Jul-08 PBI
PBIGBPMR	31-Jul-08 PBI
PBIHKDMR	31-Jul-08 PBI
PBIJPYMR	31-Jul-08 PBI
PBISGDMR	31-Jul-08 PBI
PBITWDMR	31-Jul-08 PBI
PBIUSDCR	31-Jul-08 PBI
PBIUSDMM	31-Jul-08 PBI
PBIUSDMR	31-Jul-08 PBI
PBIUSDXR	31-Jul-08 PBI
PBIZARMR	31-Jul-08 PBI
PBI-CredCorpCHFMR	31-Jul-08 PBI-CredCorp
PBI-CredCorpEURCR	31-Jul-08 PBI-CredCorp
PBI-CredCorpEURMR	31-Jul-08 PBI-CredCorp
PBI-CredCorpEURXR	31-Jul-08 PBI-CredCorp
PBI-CredCorpGBPMR	31-Jul-08 PBI-CredCorp
PBI-CredCorpJPYMR	31-Jul-08 PBI-CredCorp
PBI-CredCorpUSDCR	31-Jul-08 PBI-CredCorp
PBI-CredCorpUSDMR	31-Jul-08 PBI-CredCorp
PBI-CredCorpUSDXR	31-Jul-08 PBI-CredCorp
PBLAU-FinEURCR	31-Jul-08 PBLAU-Fin
PBLAU-FinEURMR	31-Jul-08 PBLAU-Fin
PBLAU-FinUSDCR	31-Jul-08 PBLAU-Fin
PBLAU-FinUSDMR	31-Jul-08 PBLAU-Fin
PBYEURMM	31-Jul-08 PBY
PBYEURMR	31-Jul-08 PBY
PBYUSDCR	31-Jul-08 PBY
PBYUSDMM	31-Jul-08 PBY
PBYUSDMR	31-Jul-08 PBY
PBYUSDXR	31-Jul-08 PBY
PCACNAUDMR	31-Jul-08 PCACN
PCACNCADMR	31-Jul-08 PCACN
PCACNCHFMR	31-Jul-08 PCACN
PCACNEURCR	31-Jul-08 PCACN
PCACNEURMM	31-Jul-08 PCACN
PCACNEURMR	31-Jul-08 PCACN
PCACNJPYMR	31-Jul-08 PCACN
PCACNUSDCR	31-Jul-08 PCACN
PCACNUSDMM	31-Jul-08 PCACN
PCACNUSDMR	31-Jul-08 PCACN
PCAREURCR	31-Jul-08 PCAR
PCAREURMM	31-Jul-08 PCAR
PCAREURMR	31-Jul-08 PCAR
PCARGBPCR	31-Jul-08 PCAR
PCARGBPMM	31-Jul-08 PCAR
PCARUSDCR	31-Jul-08 PCAR
PCARUSDMM	31-Jul-08 PCAR
PCARUSDMR	31-Jul-08 PCAR
PCAR-FinCorpEURCR	31-Jul-08 PCAR-FinCorp
PCAR-FinCorpEURMM	31-Jul-08 PCAR-FinCorp

Bco PASTOR SA	EFAD7K	SNRFOR	EUR
Bco PASTOR SA	EFAD7K	SNRFOR	USD
Bco PASTOR SA	EFAD7K	SNRFOR	USD
Bco PASTOR SA	EFAD7K	SUBLT2	EUR
Bco PASTOR SA	EFAD7K	SUBLT2	EUR
Bco PASTOR SA	EFAD7K	SUBLT2	USD
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	EUR
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	EUR
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	EUR
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	USD
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	USD
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	USD
Pepsi Bottling Gp Inc	7I4749	SNRFOR	EUR
Pepsi Bottling Gp Inc	7I4749	SNRFOR	EUR
Pepsi Bottling Gp Inc	7I4749	SNRFOR	EUR
Pepsi Bottling Gp Inc	7I4749	SNRFOR	USD
Pepsi Bottling Gp Inc	7I4749	SNRFOR	USD
Pepsi Bottling Gp Inc	7I4749	SNRFOR	USD
Pitney Bowes Inc	7J68BG	SNRFOR	AUD
Pitney Bowes Inc	7J68BG	SNRFOR	CAD
Pitney Bowes Inc	7J68BG	SNRFOR	CHF
Pitney Bowes Inc	7J68BG	SNRFOR	EUR
Pitney Bowes Inc	7J68BG	SNRFOR	EUR
Pitney Bowes Inc	7J68BG	SNRFOR	EUR
Pitney Bowes Inc	7J68BG	SNRFOR	EUR
Pitney Bowes Inc	7J68BG	SNRFOR	GBP
Pitney Bowes Inc	7J68BG	SNRFOR	HKD
Pitney Bowes Inc	7J68BG	SNRFOR	JPY
Pitney Bowes Inc	7J68BG	SNRFOR	SGD
Pitney Bowes Inc	7J68BG	SNRFOR	TWD
Pitney Bowes Inc	7J68BG	SNRFOR	USD
Pitney Bowes Inc	7J68BG	SNRFOR	USD
Pitney Bowes Inc	7J68BG	SNRFOR	USD
Pitney Bowes Inc	7J68BG	SNRFOR	USD
Pitney Bowes Inc	7J68BG	SNRFOR	ZAR
Pitney Bowes Cr Corp	7J68BE	SNRFOR	CHF
Pitney Bowes Cr Corp	7J68BE	SNRFOR	EUR
Pitney Bowes Cr Corp	7J68BE	SNRFOR	EUR
Pitney Bowes Cr Corp	7J68BE	SNRFOR	EUR
Pitney Bowes Cr Corp	7J68BE	SNRFOR	GBP
Pitney Bowes Cr Corp	7J68BE	SNRFOR	JPY
Pitney Bowes Cr Corp	7J68BE	SNRFOR	USD
Pitney Bowes Cr Corp	7J68BE	SNRFOR	USD
Pitney Bowes Cr Corp	7J68BE	SNRFOR	USD
Pubg & Broadcasting Fin Ltd	QXEFG1	SNRFOR	EUR
Pubg & Broadcasting Fin Ltd	QXEFG1	SNRFOR	EUR
Pubg & Broadcasting Fin Ltd	QXEFG1	SNRFOR	USD
Pubg & Broadcasting Fin Ltd	QXEFG1	SNRFOR	USD
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	EUR
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	EUR
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	USD
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	USD
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	USD
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	USD
Petro Cda	787A86	SNRFOR	AUD
Petro Cda	787A86	SNRFOR	CAD
Petro Cda	787A86	SNRFOR	CHF
Petro Cda	787A86	SNRFOR	EUR
Petro Cda	787A86	SNRFOR	EUR
Petro Cda	787A86	SNRFOR	EUR
Petro Cda	787A86	SNRFOR	JPY
Petro Cda	787A86	SNRFOR	USD
Petro Cda	787A86	SNRFOR	USD
Petro Cda	787A86	SNRFOR	USD
Paccar Inc	6FCA89	SNRFOR	EUR
Paccar Inc	6FCA89	SNRFOR	EUR
Paccar Inc	6FCA89	SNRFOR	EUR
Paccar Inc	6FCA89	SNRFOR	GBP
Paccar Inc	6FCA89	SNRFOR	GBP
Paccar Inc	6FCA89	SNRFOR	USD
Paccar Inc	6FCA89	SNRFOR	USD
Paccar Inc	6FCA89	SNRFOR	USD
PACCAR Finl CORP	6FCA88	SNRFOR	EUR
PACCAR Finl CORP	6FCA88	SNRFOR	EUR

MM	Composite	0.015210497	0.016427097	0.017688284	0.019774171	0.020459806	0.021930794
CR	Composite						
MM	Composite	1.52%	1.64%	1.77%	1.98%	2.05%	2.19%
CR	Composite	0.044352361	0.044352361	0.044352361	0.044352361	0.043900054	0.043316475
MM	Composite	4.44%	4.44%	4.44%	4.44%	4.39%	4.33%
MM	Composite	4.44%	4.44%	4.44%	4.44%	4.39%	4.33%
CR	Composite	0.56%	0.87%	1.19%	1.50%	1.69%	1.82%
MM	Composite	0.56%	0.83%	1.15%	1.45%	1.64%	1.80%
MR	Composite	0.56%	0.83%	1.14%	1.42%	1.61%	1.76%
CR	Composite	0.56%	0.87%	1.19%	1.50%	1.69%	1.82%
MM	Composite	0.56%	0.83%	1.15%	1.45%	1.64%	1.80%
MR	Composite						
CR	Composite						
MR	Composite	0.25%	0.27%	0.36%	0.43%	0.47%	0.52%
XR	Composite						
CR	Composite						
MR	Composite	0.002485988	0.002651115	0.003635343	0.004271446	0.004707485	0.005203905
XR	Composite						
MR	Composite	0.14%	0.28%	0.35%	0.46%	0.51%	0.60%
MR	Composite	0.14%	0.28%	0.35%	0.46%	0.51%	0.59%
MR	Composite	0.001437	0.002800439	0.003506953	0.004583997	0.00511446	0.005920911
CR	Composite	0.14%	0.29%	0.37%	0.48%	0.54%	0.63%
MM	Composite						
MR	Composite	0.001437	0.002800439	0.003506953	0.004583997	0.00511446	0.005920911
XR	Composite						
MR	Composite	0.001437	0.002800439	0.003506953	0.004583997	0.00511446	0.005920911
MR	Composite	0.14%	0.28%	0.35%	0.46%	0.51%	0.59%
MR	Composite	0.001437	0.002791903	0.003503247	0.004576242	0.005106241	0.005975476
MR	Composite	0.14%	0.28%	0.35%	0.46%	0.51%	0.59%
MR	Composite	0.14%	0.28%	0.35%	0.46%	0.51%	0.59%
CR	Composite	0.14%	0.29%	0.37%	0.48%	0.54%	0.63%
MM	Composite	0.14%	0.28%	0.35%	0.46%	0.52%	0.60%
MR	Composite	0.14%	0.28%	0.35%	0.46%	0.51%	0.59%
XR	Composite	0.14%	0.27%	0.34%	0.44%	0.49%	0.61%
MR	Composite	0.14%	0.28%	0.35%	0.46%	0.51%	0.59%
MR	Composite						
CR	Composite						
MR	Composite	0.41%	0.41%	0.41%	0.41%	0.55%	0.55%
XR	Composite						
MR	Composite						
MR	Composite	0.41%	0.41%	0.41%	0.41%	0.55%	0.55%
CR	Composite						
MR	Composite	0.004105714	0.004105714	0.004105714	0.004105714	0.005545167	0.005545167
XR	Composite						
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite	1.05%	1.05%	1.60%	1.60%	1.91%	1.91%
MM	Composite						
MR	Composite						
CR	Composite	1.58%	1.58%	1.65%	1.65%	2.17%	2.17%
MM	Composite						
MR	Composite	1.58%	1.58%	1.57%	1.57%	2.06%	2.06%
XR	Composite	1.58%	1.58%	1.51%	1.51%	1.99%	1.99%
MR	Composite	0.56%	0.57%	0.68%	0.76%	0.86%	0.96%
MR	Composite						
MR	Composite	0.005555	0.0057195	0.006761029	0.007589278	0.008552619	0.009577542
CR	Composite						
MM	Composite						
MR	Composite	0.005555	0.0057195	0.006761029	0.007589278	0.008552619	0.009577542
MR	Composite	0.56%	0.57%	0.68%	0.76%	0.86%	0.96%
CR	Composite						
MM	Composite						
MR	Composite	0.56%	0.57%	0.68%	0.76%	0.86%	0.96%
CR	Composite	0.37%	0.37%	0.37%	0.37%	0.37%	0.37%
MM	Composite	0.003594893	0.003594893	0.003594893	0.003594893	0.003594893	0.003594893
MR	Composite						
CR	Composite	0.37%	0.37%	0.37%	0.37%	0.37%	0.37%
MM	Composite	0.36%	0.36%	0.36%	0.36%	0.36%	0.36%
CR	Composite	0.37%	0.37%	0.37%	0.37%	0.37%	0.37%
MM	Composite	0.36%	0.36%	0.36%	0.36%	0.36%	0.36%
MR	Composite	0.36%	0.36%	0.36%	0.36%	0.36%	0.36%
CR	Composite	0.000790175	0.00097225	0.001025088	0.001933158	0.002050702	0.002798026
MM	Composite	0.08%	0.10%	0.10%	0.19%	0.20%	0.27%

2.77%	0.02085494	0.02616575	0.026106325	0.02605695	0.4 NR	NR
					0.4	
2.77%	2.09%	2.62%	2.61%	2.61%	0.4 NR	NR
4.22%	0.04110881	0.040748002	0.03998373	0.039937933	0.2	
4.22%	4.11%	4.07%	4.00%	3.99%	0.2	
4.22%	4.11%	4.07%	4.00%	3.99%	0.2	
1.93%	2.02%	2.04%	2.06%	2.09%	0.4 NR	A
1.86%	1.94%	2.04%	2.06%	2.09%	0.4 NR	AA
1.83%	1.92%	2.04%	2.06%	2.09%	0.4 NR	A
1.93%	2.02%	2.04%	2.06%	2.09%	0.4 NR	A
1.86%	1.94%	2.04%	2.06%	2.09%	0.4 NR	AA
					0.4	
					0.4	
0.55%	0.59%	0.78%	0.85%	0.88%	0.4 NR	BB
					0.4	
					0.4	
0.55%	0.00594178	0.007811691	0.00845	0.008773326	0.4 NR	BB
					0.4	
0.61%	0.66%	0.71%	0.92%	0.98%	0.4 NR	BBB
0.62%	0.65%	0.71%	0.92%	0.98%	0.4 NR	AA
0.62%	0.00652263	0.007081401	0.00915	0.0098	0.4 NR	AA
0.65%	0.70%	0.71%	0.92%	0.98%	0.4 NR	A
					0.4	
0.62%	0.00652263	0.007081401	0.00915	0.0098	0.4 NR	AA
					0.4	
0.62%	0.00652263	0.007081401	0.00915	0.0098	0.4 NR	AA
0.62%	0.65%	0.71%	0.92%	0.98%	0.4 NR	AA
0.61%	0.006569882	0.007081401	0.00915	0.0098	0.4 NR	BBB
0.62%	0.65%	0.71%	0.92%	0.98%	0.4 NR	AA
0.62%	0.65%	0.71%	0.92%	0.98%	0.4 NR	AA
0.65%	0.70%	0.71%	0.92%	0.98%	0.4 NR	A
0.62%	0.66%	0.71%	0.92%	0.98%	0.4 NR	A
0.62%	0.65%	0.71%	0.92%	0.98%	0.4 NR	AA
0.59%	0.66%	0.71%	0.92%	0.98%	0.4 NR	A
0.62%	0.65%	0.71%	0.92%	0.98%	0.4 NR	AA
					0.4	
					0.4	
0.55%	0.55%	0.55%	0.55%	0.55%	40.00%	
					40.00%	
					0.4	
0.55%	0.55%	0.55%	0.55%	0.55%	40.00%	
					0.4	
0.005545167	0.005545167	0.005545167	0.005545167	0.005545167	0.4	
					0.4	
					0.375	
					0.375	
					0.375	
1.99%	2.14%	2.14%	2.14%	2.14%	0.375	NR
					0.4	
					0.4	
2.43%	2.68%	2.68%	2.68%	2.68%	0.4	NR
					0.4	
2.31%	2.55%	2.55%	2.55%	2.55%	0.4	NR
2.23%	2.45%	2.45%	2.45%	2.45%	0.4	NR
1.02%	1.07%	1.26%	1.32%	1.37%	0.397777778 BB	BBB
					0.4	
1.02%	0.01068094	0.0126	0.013195	0.013666667	0.4 A	AA
					0.397777778	
					0.397777778	
1.02%	0.01068094	0.0126	0.013195	0.013666667	0.4 A	AA
1.02%	1.07%	1.26%	1.32%	1.37%	0.397777778 BB	BBB
					0.397777778	
					0.397777778	
1.02%	1.07%	1.26%	1.32%	1.37%	0.4 A	AA
0.37%	0.37%	0.37%	0.37%	0.37%	0.375	
0.003594893	0.003594893	0.003594893	0.003594893	0.003594893	0.375	
					0.375	
0.37%	0.37%	0.37%	0.37%	0.37%	0.375	
0.36%	0.36%	0.36%	0.36%	0.36%	0.375	
0.37%	0.37%	0.37%	0.37%	0.37%	0.375	
0.36%	0.36%	0.36%	0.36%	0.36%	0.375	
0.36%	0.36%	0.36%	0.36%	0.36%	0.375	
0.41%	0.004894642	0.005250574	0.006171053		0.4 BBB	NR
0.39%	0.47%	0.53%	0.59%		0.4 BBB	NR

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	A	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	A	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	A
BBB	A	A	AA	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR	NR	NR
	B		B	B	B
	B		B	B	B
	B		B	B	B
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
			BB		
			BB		
			BB		
			BB		
			BB		
			BB		
BBB	BBB	BBB	BB	BB	BB
BBB	BBB	BBB	BB	BB	BB

NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	A	6 Consumer Goods
NR	NR	NR	A	7 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	A	6 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
A	NR	NR	BBB	6 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
A	NR	NR	BBB	6 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	12 Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	12 Technology
			NR	Technology
NR	NR	NR	A	11 Technology
			NR	Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	12 Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	12 Technology
NR	NR	NR	A	12 Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	3 Technology
NR	NR	NR	A	11 Technology
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			BB	3 Consumer Services
			NR	Consumer Services
			BB	3 Consumer Services
			BB	3 Consumer Services
NR	BB	BB	AA	10 Oil & Gas
			NR	Oil & Gas
NR	A	A	AA	10 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	A	A	AA	10 Oil & Gas
NR	BB	BB	AA	10 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	A	A	AA	10 Oil & Gas
			CCC	3 Industrials
			CCC	3 Industrials
			NR	Industrials
			CCC	3 Industrials
			CCC	3 Industrials
			CCC	3 Industrials
			CCC	3 Industrials
			CCC	3 Industrials
NR	B		BBB	5 Industrials
NR	B		BBB	5 Industrials

Europe	Spain	A	BBB	Thin	Thin	Thin	Thin
Europe	Spain	A	BBB				
Europe	Spain	A	BBB	Thin	Thin	Thin	Thin
Europe	Spain	A	BBB				Thin
Europe	Spain	A	BBB				Thin
Europe	Spain	A	BBB				Thin
Europe	Germany		BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany		BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany		BBB				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				Thin
N.Amer	United States	A	A				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB		Thin		Thin
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA		Thin		DocAdj
N.Amer	United States	B	AA				
N.Amer	United States	B	AA		Thin		DocAdj
N.Amer	United States	B	AA		Thin		DocAdj
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	A	AA	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	Thin	DocAdj	DocAdj

Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
	Thin					
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	Thin					
	Thin	Thin	Thin			
	DocAdj	DocAdj	DocAdj			
	DocAdj	DocAdj	DocAdj			
	DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
	DocAdj					
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	DocAdj					
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	

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PCAR-FinCorpEURMR	31-Jul-08 PCAR-FinCorp
PCAR-FinCorpEURXR	31-Jul-08 PCAR-FinCorp
PCAR-FinCorpUSDCR	31-Jul-08 PCAR-FinCorp
PCAR-FinCorpUSDMM	31-Jul-08 PCAR-FinCorp
PCAR-FinCorpUSDMR	31-Jul-08 PCAR-FinCorp
PCAR-FinCorpUSDXR	31-Jul-08 PCAR-FinCorp
PCCW-HKTTelLtdAUDCR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdAUDMR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdCHFCR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdEURCR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdEURMM	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdEURMR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdEURXR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdGBPCR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdHKDCR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdHKDMR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdJPYCR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdJPYMR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdNZDCR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdSEKCR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdSGDCR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdSGDMR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdTWDMR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdUSDCR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdUSDMM	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdUSDMR	31-Jul-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdUSDXR	31-Jul-08 PCCW-HKTTelLtd
PCCW-PCCWLtdAUDCR	31-Jul-08 PCCW-PCCWLtd
PCCW-PCCWLtdAUDMR	31-Jul-08 PCCW-PCCWLtd
PCCW-PCCWLtdEURCR	31-Jul-08 PCCW-PCCWLtd
PCCW-PCCWLtdEURMM	31-Jul-08 PCCW-PCCWLtd
PCCW-PCCWLtdEURMR	31-Jul-08 PCCW-PCCWLtd
PCCW-PCCWLtdHKDCR	31-Jul-08 PCCW-PCCWLtd
PCCW-PCCWLtdUSDCR	31-Jul-08 PCCW-PCCWLtd
PCCW-PCCWLtdUSDMM	31-Jul-08 PCCW-PCCWLtd
PCCW-PCCWLtdUSDMR	31-Jul-08 PCCW-PCCWLtd
PCCW-PCCWLtdUSDXR	31-Jul-08 PCCW-PCCWLtd
PCGCADMR	31-Jul-08 PCG
PCGEURMR	31-Jul-08 PCG
PCGGBPMR	31-Jul-08 PCG
PCGUSDCR	31-Jul-08 PCG
PCGUSDMR	31-Jul-08 PCG
PCGUSDXR	31-Jul-08 PCG
PCG-PacGas+ElecEURMM	31-Jul-08 PCG-PacGas+Elec
PCG-PacGas+ElecEURMR	31-Jul-08 PCG-PacGas+Elec
PCG-PacGas+ElecUSDCR	31-Jul-08 PCG-PacGas+Elec
PCG-PacGas+ElecUSDMM	31-Jul-08 PCG-PacGas+Elec
PCG-PacGas+ElecUSDMR	31-Jul-08 PCG-PacGas+Elec
PCG-PacGas+ElecUSDXR	31-Jul-08 PCG-PacGas+Elec
PCHEURCR	31-Jul-08 PCH
PCHEURMM	31-Jul-08 PCH
PCHEURMR	31-Jul-08 PCH
PCHUSDCR	31-Jul-08 PCH
PCHUSDMM	31-Jul-08 PCH
PCHUSDMR	31-Jul-08 PCH
PCHUSDXR	31-Jul-08 PCH
PCPEURCR	31-Jul-08 PCP
PCPEURMR	31-Jul-08 PCP
PCPUSDCR	31-Jul-08 PCP
PCPUSDMR	31-Jul-08 PCP
PCUEURCR	31-Jul-08 PCU
PCUUSDCR	31-Jul-08 PCU
PCUUSDMR	31-Jul-08 PCU
PCUUSDXR	31-Jul-08 PCU
PDAUDMR	31-Jul-08 PD
PDCADMR	31-Jul-08 PD
PDCHFMR	31-Jul-08 PD
PDEURCR	31-Jul-08 PD
PDEURMM	31-Jul-08 PD
PDEURMR	31-Jul-08 PD
PDEURXR	31-Jul-08 PD
PDHKDMR	31-Jul-08 PD
PDJPYMR	31-Jul-08 PD
PDNZDMR	31-Jul-08 PD

PACCAR Finl CORP	6FCA88	SNRFOR	EUR
PACCAR Finl CORP	6FCA88	SNRFOR	EUR
PACCAR Finl CORP	6FCA88	SNRFOR	USD
PACCAR Finl CORP	6FCA88	SNRFOR	USD
PACCAR Finl CORP	6FCA88	SNRFOR	USD
PACCAR Finl CORP	6FCA88	SNRFOR	USD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	AUD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	AUD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	CHF
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	EUR
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	EUR
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	EUR
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	EUR
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	GBP
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	HKD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	HKD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	JPY
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	JPY
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	NZD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	SEK
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	SGD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	SGD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	TWD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	USD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	USD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	USD
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	USD
PCCW Ltd	7H499K	SNRFOR	AUD
PCCW Ltd	7H499K	SNRFOR	AUD
PCCW Ltd	7H499K	SNRFOR	EUR
PCCW Ltd	7H499K	SNRFOR	EUR
PCCW Ltd	7H499K	SNRFOR	EUR
PCCW Ltd	7H499K	SNRFOR	HKD
PCCW Ltd	7H499K	SNRFOR	USD
PCCW Ltd	7H499K	SNRFOR	USD
PCCW Ltd	7H499K	SNRFOR	USD
PCCW Ltd	7H499K	SNRFOR	USD
PG&E Corp	6FC64D	SNRFOR	CAD
PG&E Corp	6FC64D	SNRFOR	EUR
PG&E Corp	6FC64D	SNRFOR	GBP
PG&E Corp	6FC64D	SNRFOR	USD
PG&E Corp	6FC64D	SNRFOR	USD
PG&E Corp	6FC64D	SNRFOR	USD
Pac Gas & Elec Co	6FD738	SNRFOR	EUR
Pac Gas & Elec Co	6FD738	SNRFOR	EUR
Pac Gas & Elec Co	6FD738	SNRFOR	USD
Pac Gas & Elec Co	6FD738	SNRFOR	USD
Pac Gas & Elec Co	6FD738	SNRFOR	USD
Pac Gas & Elec Co	6FD738	SNRFOR	USD
Potlatch Corp	7AAD8A	SNRFOR	EUR
Potlatch Corp	7AAD8A	SNRFOR	EUR
Potlatch Corp	7AAD8A	SNRFOR	EUR
Potlatch Corp	7AAD8A	SNRFOR	USD
Potlatch Corp	7AAD8A	SNRFOR	USD
Potlatch Corp	7AAD8A	SNRFOR	USD
Potlatch Corp	7AAD8A	SNRFOR	USD
Precision Castparts Corp	7B419H	SNRFOR	EUR
Precision Castparts Corp	7B419H	SNRFOR	EUR
Precision Castparts Corp	7B419H	SNRFOR	USD
Precision Castparts Corp	7B419H	SNRFOR	USD
Southern Copper Corp	8C68B0	SNRFOR	EUR
Southern Copper Corp	8C68B0	SNRFOR	USD
Southern Copper Corp	8C68B0	SNRFOR	USD
Southern Copper Corp	8C68B0	SNRFOR	USD
Phelps Dodge Corp	7I898B	SNRFOR	AUD
Phelps Dodge Corp	7I898B	SNRFOR	CAD
Phelps Dodge Corp	7I898B	SNRFOR	CHF
Phelps Dodge Corp	7I898B	SNRFOR	EUR
Phelps Dodge Corp	7I898B	SNRFOR	EUR
Phelps Dodge Corp	7I898B	SNRFOR	EUR
Phelps Dodge Corp	7I898B	SNRFOR	EUR
Phelps Dodge Corp	7I898B	SNRFOR	HKD
Phelps Dodge Corp	7I898B	SNRFOR	JPY
Phelps Dodge Corp	7I898B	SNRFOR	NZD

MR	Composite	0.08%	0.10%	0.10%	0.18%	0.19%	0.27%
XR	Composite	0.07%	0.10%	0.09%	0.18%	0.19%	0.27%
CR	Composite	0.08%	0.10%	0.10%	0.19%	0.21%	0.28%
MM	Composite						
MR	Composite	0.000750667	0.00097225	0.000973833	0.0018365	0.001948167	0.002658125
XR	Composite	0.07%	0.10%	0.09%	0.18%	0.19%	0.27%
CR	Composite	0.65%	0.70%	1.00%	1.23%	1.40%	1.53%
MR	Composite	0.65%	0.70%	1.00%	1.23%	1.40%	1.53%
CR	Composite	0.0065	0.0072884	0.009935691	0.012493618	0.013990358	0.0153625
CR	Composite	0.0065	0.0072884	0.009935691	0.012493618	0.013990358	0.0153625
MM	Composite	0.65%	0.68%	0.97%	1.19%	1.35%	1.48%
MR	Composite	0.0065	0.006739184	0.009590139	0.011794611	0.013391985	0.014661667
XR	Composite						
CR	Composite	0.0065	0.0072884	0.009935691	0.012493618	0.013990358	0.0153625
CR	Composite	0.65%	0.73%	0.99%	1.25%	1.40%	1.54%
MR	Composite	0.65%	0.67%	0.96%	1.18%	1.34%	1.47%
CR	Composite	0.65%	0.70%	1.00%	1.23%	1.40%	1.53%
MR	Composite	0.65%	0.70%	1.00%	1.23%	1.40%	1.53%
CR	Composite	0.65%	0.73%	0.99%	1.25%	1.40%	1.54%
CR	Composite	0.65%	0.73%	0.99%	1.25%	1.40%	1.54%
CR	Composite	0.65%	0.73%	0.99%	1.25%	1.40%	1.54%
MR	Composite	0.65%	0.67%	0.96%	1.18%	1.34%	1.47%
MR	Composite	0.65%	0.67%	0.96%	1.18%	1.34%	1.47%
CR	Composite	0.65%	0.73%	0.99%	1.25%	1.40%	1.54%
MM	Composite	0.65%	0.68%	0.97%	1.19%	1.35%	1.48%
MR	Composite	0.65%	0.67%	0.96%	1.18%	1.34%	1.47%
XR	Composite	0.65%	0.65%	0.92%	1.14%	1.29%	1.41%
CR	Composite						
MR	Composite	0.55%	0.77%	1.04%	1.43%	1.88%	1.51%
CR	Composite	0.55%	0.77%	1.04%	1.43%	1.88%	1.51%
MM	Composite	0.55%	0.74%	1.04%	1.43%	1.88%	1.51%
MR	Composite						
CR	Composite	0.55%	0.77%	1.04%	1.43%	1.88%	1.51%
CR	Composite	0.55%	0.77%	1.04%	1.43%	1.88%	1.51%
MM	Composite						
MR	Composite	0.005523413	0.007278829	0.010420074	0.014283858	0.018755919	0.0151
XR	Composite						
MR	Composite						
MR	Composite	0.00463534	0.004435	0.005658667	0.007006	0.007868333	0.0087
MR	Composite						
CR	Composite	0.00463534	0.004668421	0.005956491	0.007374737	0.008282456	0.009157895
MR	Composite	0.46%	0.44%	0.57%	0.70%	0.79%	0.87%
XR	Composite						
MM	Composite						
MR	Composite	0.36%	0.43%	0.57%	0.71%	0.79%	0.87%
CR	Composite						
MM	Composite						
MR	Composite	0.00355	0.004334314	0.005666667	0.007119667	0.007942	0.008725
XR	Composite	0.36%	0.42%	0.55%	0.69%	0.78%	0.85%
CR	Composite	0.020025	0.020025	0.020025	0.020025	0.020025	0.020025
MM	Composite	0.020025	0.020025	0.020025	0.020025	0.020025	0.020025
MR	Composite	0.020025	0.020025	0.020025	0.020025	0.020025	0.020025
CR	Composite	2.00%	2.00%	2.00%	2.00%	2.00%	2.00%
MM	Composite	0.020025	0.020025	0.020025	0.020025	0.020025	0.020025
MR	Composite	2.00%	2.00%	2.00%	2.00%	2.00%	2.00%
XR	Composite	0.020025	0.020025	0.020025	0.020025	0.020025	0.020025
CR	Composite	0.0061	0.0061	0.005814074	0.005814074	0.005814074	0.006282
MR	Composite	0.61%	0.61%	0.58%	0.58%	0.58%	0.63%
CR	Composite	0.0061	0.0061	0.005814074	0.005814074	0.005814074	0.006282
MR	Composite	0.61%	0.61%	0.58%	0.58%	0.58%	0.63%
CR	Composite						
CR	Composite	0.53%	1.02%	0.90%	1.54%	1.69%	1.91%
MR	Composite	0.53%	1.02%	0.90%	1.54%	1.60%	1.81%
XR	Composite	0.005285594	0.01018025	0.008977497	0.01535	0.015442653	0.017432027
MR	Composite	0.13%	0.16%	0.19%	0.23%	0.31%	0.35%
MR	Composite	0.13%	0.16%	0.19%	0.23%	0.31%	0.35%
MR	Composite	0.13%	0.16%	0.19%	0.23%	0.31%	0.35%
CR	Composite	0.13%	0.17%	0.20%	0.24%	0.33%	0.37%
MM	Composite	0.13%	0.16%	0.19%	0.23%	0.31%	0.35%
MR	Composite	0.13%	0.16%	0.19%	0.23%	0.31%	0.35%
XR	Composite						
MR	Composite	0.0012794	0.00160181	0.001889418	0.002288293	0.003129571	0.003479766
MR	Composite	0.13%	0.16%	0.19%	0.23%	0.31%	0.35%
MR	Composite	0.0012794	0.00160181	0.001889418	0.002288293	0.003129571	0.003479766

0.38%	0.47%	0.53%	0.59%		0.4 A	NR
0.37%	0.45%	0.53%	0.56%		0.4 BBB	NR
0.41%	0.49%	0.53%	0.62%		0.4 BBB	NR
					0.4	
0.38%	0.004728167	0.005250574	0.0058625		0.4 A	NR
0.37%	0.45%	0.53%	0.56%		0.4 BBB	NR
1.68%	1.81%	1.88%	1.86%	1.90%	0.383333333 NR	BB
1.68%	1.81%	1.88%	1.86%	1.90%	0.383333333 NR	BB
1.69%	0.018198214	0.018805944	0.018561873	0.01896625	0.38 NR	A
1.69%	0.018198214	0.018805944	0.018561873	0.01896625	0.38 NR	A
1.62%	1.75%	1.81%	1.78%	1.90%	0.383333333 NR	BBB
1.60%	0.017339766	0.017865647	0.017633779	0.01896625	0.383333333 NR	BBB
					0.383333333	
1.69%	0.018198214	0.018805944	0.018561873	0.01896625	0.38 NR	A
1.69%	1.82%	1.88%	1.86%	1.90%	0.38 NR	A
1.60%	1.73%	1.79%	1.76%	1.90%	0.383333333 NR	BBB
1.68%	1.81%	1.88%	1.86%	1.90%	0.383333333 NR	BB
1.68%	1.81%	1.88%	1.86%	1.90%	0.383333333 NR	BB
1.69%	1.82%	1.88%	1.86%	1.90%	0.38 NR	A
1.69%	1.82%	1.88%	1.86%	1.90%	0.38 NR	A
1.69%	1.82%	1.88%	1.86%	1.90%	0.38 NR	A
1.60%	1.73%	1.79%	1.76%	1.90%	0.383333333 NR	BBB
1.60%	1.73%	1.79%	1.76%	1.90%	0.383333333 NR	BBB
1.69%	1.82%	1.88%	1.86%	1.90%	0.38 NR	A
1.62%	1.75%	1.81%	1.78%	1.90%	0.383333333 NR	BBB
1.60%	1.73%	1.79%	1.76%	1.90%	0.383333333 NR	BBB
1.54%	1.67%	1.72%	1.70%	1.90%	0.383333333 NR	BBB
					0.4	
1.60%	1.79%	2.77%	2.78%	2.79%	0.4 NR	B
1.60%	1.79%	2.77%	2.78%	2.79%	0.4 NR	BBB
1.60%	1.74%	2.77%	2.78%	2.79%	0.4 NR	BB
					0.4	
1.60%	1.79%	2.77%	2.78%	2.79%	0.4 NR	BBB
1.60%	1.79%	2.77%	2.78%	2.79%	0.4 NR	BBB
					0.4	
1.60%	0.017184167	0.027701407	0.027830328	0.027932421	0.4 NR	BB
					0.4	
					37.50%	
0.91%	0.009977	0.009478	0.0105505	0.012694	37.50% NR	A
					0.375	
0.96%	0.010502105	0.009478	0.0105505	0.012694	0.375 NR	BBB
0.91%	1.00%	0.95%	1.06%	1.27%	0.375 NR	A
					0.375	
					0.4	
0.92%	1.00%	1.05%	1.17%	1.18%	0.4 NR	BB
					0.4	
					0.4	
0.92%	0.009979833	0.010504309	0.01170025	0.011838167	0.4 NR	BB
0.89%	0.96%	1.01%	1.17%	1.14%	0.4 NR	BBB
0.020025	0.020025	0.020025	0.020025	0.020025	0.375	
0.020025	0.020025	0.020025	0.020025	0.020025	0.375	
0.020025	0.020025	0.020025	0.020025	0.020025	0.375	
2.00%	2.00%	2.00%	2.00%	2.00%	0.375	
0.020025	0.020025	0.020025	0.020025	0.020025	0.375	
2.00%	2.00%	2.00%	2.00%	2.00%	0.375	
0.020025	0.020025	0.020025	0.020025	0.020025	0.375	
0.69%	0.007581	0.007581	0.007581	0.007581	0.4	NR
0.69%	0.76%	0.76%	0.76%	0.76%	0.4	NR
0.69%	0.007581	0.007581	0.007581	0.007581	0.4	NR
0.69%	0.76%	0.76%	0.76%	0.76%	0.4	NR
					0.35	
2.07%	2.27%	2.36%	2.04%	2.57%	0.35 NR	NR
1.96%	2.16%	2.36%	2.04%	2.57%	0.35 NR	NR
1.89%	0.020763207	0.023594667	0.02035	0.025657167	0.35 NR	NR
0.36%	0.38%	0.40%	0.41%		0.4 B	BB
0.36%	0.38%	0.40%	0.41%		0.4 BBB	A
0.36%	0.38%	0.40%	0.41%		0.4 BBB	A
0.38%	0.40%	0.40%	0.43%		0.4 BB	BBB
0.37%	0.39%	0.40%	0.41%		0.4 BB	BBB
0.36%	0.38%	0.40%	0.41%		0.4 BBB	A
					0.4	
0.36%	0.003833783	0.00395	0.004059889		0.4 BBB	A
0.36%	0.38%	0.40%	0.41%		0.4 B	BB
0.36%	0.003833783	0.00395	0.004059889		0.4 BBB	A

A	A	A	A	BBB	BBB
BBB	BBB	BBB	BB	BB	BB
BBB	BBB	BBB	BB	BB	BB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
NR	NR	NR	NR	NR	CCC
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	B
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BB	BBB	BBB	A	BBB	BBB
BB	BBB	BBB	A	BBB	BBB
B	BBB	BBB	BBB	BBB	BBB
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
NR	NR	BB	BB	BB	BB
NR	NR	BB	BB	BB	BB
NR	NR	BB	BB	BB	BB
B	BBB	BB	B	BBB	BB
BBB	AA	A	BBB	AA	A
BBB	AA	A	BBB	AA	A
BB	A	BBB	BB	A	BBB
BB	A	BBB	BB	A	BBB
BBB	AA	A	BBB	AA	A
BBB	AA	A	BBB	AA	A
B	BBB	BB	B	BBB	BB
BBB	AA	A	BBB	AA	A

NR	BB		BBB	4 Industrials
NR	B		BBB	5 Industrials
NR	B		BBB	5 Industrials
			NR	Industrials
NR	BB		BBB	4 Industrials
NR	B		BBB	5 Industrials
BB	BB	NR	A	9 Telecommunications
BB	BB	NR	A	9 Telecommunications
A	A	NR	A	8 Telecommunications
A	A	NR	A	8 Telecommunications
BBB	BBB	NR	A	9 Telecommunications
BBB	BBB	NR	A	9 Telecommunications
			NR	Telecommunications
A	A	NR	A	8 Telecommunications
A	A	NR	A	8 Telecommunications
BBB	BBB	NR	A	9 Telecommunications
BB	BB	NR	A	9 Telecommunications
BB	BB	NR	A	9 Telecommunications
A	A	NR	A	8 Telecommunications
A	A	NR	A	8 Telecommunications
A	A	NR	A	8 Telecommunications
BBB	BBB	NR	A	9 Telecommunications
BBB	BBB	NR	A	9 Telecommunications
A	A	NR	A	8 Telecommunications
BBB	BBB	NR	A	9 Telecommunications
BBB	BBB	NR	A	9 Telecommunications
BBB	BBB	NR	A	9 Telecommunications
			NR	Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
			NR	Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
			NR	Telecommunications
NR	NR	NR	NR	2 Telecommunications
			NR	Telecommunications
			NR	Utilities
NR	NR	NR	A	4 Utilities
			NR	Utilities
NR	NR	NR	A	4 Utilities
NR	NR	NR	A	4 Utilities
			NR	Utilities
			NR	Utilities
BBB	NR	BB	BB	6 Utilities
			NR	Utilities
			NR	Utilities
BBB	NR	BB	BB	6 Utilities
BB	NR	B	BBB	7 Utilities
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Basic Materials
NR	NR	NR	NR	3 Basic Materials
NR	NR	NR	NR	3 Basic Materials
NR	NR	NR	NR	3 Basic Materials
NR	BB		A	9 Basic Materials
NR	A		A	8 Basic Materials
NR	A		A	8 Basic Materials
NR	BBB		A	9 Basic Materials
NR	BBB		A	9 Basic Materials
NR	A		A	8 Basic Materials
			NR	Basic Materials
NR	A		A	8 Basic Materials
NR	BB		A	9 Basic Materials
NR	A		A	8 Basic Materials

N.Amer	United States	A	AA	CcyGrp	Thin	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	Thin	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	Thin	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB				
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong		BBB				
Asia	Hong Kong		BBB	Thin	Entity Tier	Thin	Thin
Asia	Hong Kong		BBB	Thin	CcyGrp	Thin	Thin
Asia	Hong Kong		BBB	Thin	DocAdj	Thin	Thin
Asia	Hong Kong		BBB				
Asia	Hong Kong		BBB	Thin	CcyGrp	Thin	Thin
Asia	Hong Kong		BBB	Thin	CcyGrp	Thin	Thin
Asia	Hong Kong		BBB				
Asia	Hong Kong		BBB	Thin	DocAdj	Thin	Thin
Asia	Hong Kong		BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BBB	A		Thin		
N.Amer	United States	BBB	A		Thin		
N.Amer	United States	BBB	A		Thin		
N.Amer	United States	BBB	A		Thin		
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Entity Tier	Thin	Thin	Thin
Thin	Thin	Thin	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	

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PDSGDMR	31-Jul-08 PD
PDUSDCR	31-Jul-08 PD
PDUSDMM	31-Jul-08 PD
PDUSDMR	31-Jul-08 PD
PDUSDXR	31-Jul-08 PD
PDEAUDMR	31-Jul-08 PDE
PDEAUDXR	31-Jul-08 PDE
PDEEURCR	31-Jul-08 PDE
PDEEURMM	31-Jul-08 PDE
PDEEURMR	31-Jul-08 PDE
PDEEURXR	31-Jul-08 PDE
PDEHKDXR	31-Jul-08 PDE
PDEJPYMM	31-Jul-08 PDE
PDEJPYMR	31-Jul-08 PDE
PDEJPYXR	31-Jul-08 PDE
PDEUSDCR	31-Jul-08 PDE
PDEUSDMM	31-Jul-08 PDE
PDEUSDMR	31-Jul-08 PDE
PDEUSDXR	31-Jul-08 PDE
PDVUSDCR	31-Jul-08 PDV
PDVUSDMR	31-Jul-08 PDV
PDVUSDXR	31-Jul-08 PDV
PECFPCHFCR	31-Jul-08 PECFP
PECFPCHFMM	31-Jul-08 PECFP
PECFPEURCR	31-Jul-08 PECFP
PECFPEURMM	31-Jul-08 PECFP
PECFPEURMR	31-Jul-08 PECFP
PECFPJPYCR	31-Jul-08 PECFP
PECFPJPYMM	31-Jul-08 PECFP
PECFPUSDCR	31-Jul-08 PECFP
PECFPUSDMM	31-Jul-08 PECFP
PECFPUSDMR	31-Jul-08 PECFP
PEGEURCR	31-Jul-08 PEG
PEGEURMM	31-Jul-08 PEG
PEGEURMR	31-Jul-08 PEG
PEGEURXR	31-Jul-08 PEG
PEGHKDMR	31-Jul-08 PEG
PEGTWDCR	31-Jul-08 PEG
PEGUSDCR	31-Jul-08 PEG
PEGUSDMM	31-Jul-08 PEG
PEGUSDMR	31-Jul-08 PEG
PEGUSDXR	31-Jul-08 PEG
PEG-PSEGEnergyAUDMR	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGEnergyCHFMR	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGEnergyEURCR	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGEnergyEURMM	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGEnergyEURMR	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGEnergyEURXR	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGEnergyJPYMR	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGEnergyNZDMR	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGEnergyUSDCR	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGEnergyUSDMM	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGEnergyUSDMR	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGEnergyUSDXR	31-Jul-08 PEG-PSEGEnergy
PEG-PSEGPowerAUDCR	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerAUDMR	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerCHFMR	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerEURCR	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerEURMM	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerEURMR	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerEURXR	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerGBPMR	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerJPYCR	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerJPYMR	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerUSDCR	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerUSDMM	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerUSDMR	31-Jul-08 PEG-PSEGPower
PEG-PSEGPowerUSDXR	31-Jul-08 PEG-PSEGPower
PEG-PubSvEl+GasEURMR	31-Jul-08 PEG-PubSvEl+Gas
PEG-PubSvEl+GasUSDCR	31-Jul-08 PEG-PubSvEl+Gas
PEG-PubSvEl+GasUSDMR	31-Jul-08 PEG-PubSvEl+Gas
PEG-PubSvEl+GasUSDXR	31-Jul-08 PEG-PubSvEl+Gas
PEMEXAUDCR	31-Jul-08 PEMEX
PEMEXAUDMM	31-Jul-08 PEMEX

Phelps Dodge Corp	7I898B	SNRFOR	SGD
Phelps Dodge Corp	7I898B	SNRFOR	USD
Phelps Dodge Corp	7I898B	SNRFOR	USD
Phelps Dodge Corp	7I898B	SNRFOR	USD
Phelps Dodge Corp	7I898B	SNRFOR	USD
Pride Intl Inc	7B5AC5	SNRFOR	AUD
Pride Intl Inc	7B5AC5	SNRFOR	AUD
Pride Intl Inc	7B5AC5	SNRFOR	EUR
Pride Intl Inc	7B5AC5	SNRFOR	EUR
Pride Intl Inc	7B5AC5	SNRFOR	EUR
Pride Intl Inc	7B5AC5	SNRFOR	EUR
Pride Intl Inc	7B5AC5	SNRFOR	HKD
Pride Intl Inc	7B5AC5	SNRFOR	JPY
Pride Intl Inc	7B5AC5	SNRFOR	JPY
Pride Intl Inc	7B5AC5	SNRFOR	JPY
Pride Intl Inc	7B5AC5	SNRFOR	USD
Pride Intl Inc	7B5AC5	SNRFOR	USD
Pride Intl Inc	7B5AC5	SNRFOR	USD
Pride Intl Inc	7B5AC5	SNRFOR	USD
Petroleos de Venezuela Sa	PWF87O	SNRFOR	USD
Petroleos de Venezuela Sa	PWF87O	SNRFOR	USD
Petroleos de Venezuela Sa	PWF87O	SNRFOR	USD
Pechiney	7H5666	SNRFOR	CHF
Pechiney	7H5666	SNRFOR	CHF
Pechiney	7H5666	SNRFOR	EUR
Pechiney	7H5666	SNRFOR	EUR
Pechiney	7H5666	SNRFOR	EUR
Pechiney	7H5666	SNRFOR	JPY
Pechiney	7H5666	SNRFOR	JPY
Pechiney	7H5666	SNRFOR	USD
Pechiney	7H5666	SNRFOR	USD
Pechiney	7H5666	SNRFOR	USD
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	EUR
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	EUR
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	EUR
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	EUR
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	HKD
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	TWD
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	USD
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	USD
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	USD
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	USD
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	AUD
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	CHF
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	EUR
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	EUR
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	EUR
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	EUR
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	JPY
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	NZD
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	USD
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	USD
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	USD
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	USD
PSEG Pwr LLC	6FC98D	SNRFOR	AUD
PSEG Pwr LLC	6FC98D	SNRFOR	AUD
PSEG Pwr LLC	6FC98D	SNRFOR	CHF
PSEG Pwr LLC	6FC98D	SNRFOR	EUR
PSEG Pwr LLC	6FC98D	SNRFOR	EUR
PSEG Pwr LLC	6FC98D	SNRFOR	EUR
PSEG Pwr LLC	6FC98D	SNRFOR	EUR
PSEG Pwr LLC	6FC98D	SNRFOR	GBP
PSEG Pwr LLC	6FC98D	SNRFOR	JPY
PSEG Pwr LLC	6FC98D	SNRFOR	JPY
PSEG Pwr LLC	6FC98D	SNRFOR	USD
PSEG Pwr LLC	6FC98D	SNRFOR	USD
PSEG Pwr LLC	6FC98D	SNRFOR	USD
PSEG Pwr LLC	6FC98D	SNRFOR	USD
Pub Svc Elec & Gas Co Inc	7B89AB	SNRFOR	EUR
Pub Svc Elec & Gas Co Inc	7B89AB	SNRFOR	USD
Pub Svc Elec & Gas Co Inc	7B89AB	SNRFOR	USD
Pub Svc Elec & Gas Co Inc	7B89AB	SNRFOR	USD
Petroleos Mexicanos SA	787B9U	SNRFOR	AUD
Petroleos Mexicanos SA	787B9U	SNRFOR	AUD

MR	Composite	0.13%	0.16%	0.19%	0.23%	0.31%	0.35%
CR	Composite	0.13%	0.17%	0.20%	0.24%	0.33%	0.37%
MM	Composite						
MR	Composite	0.13%	0.16%	0.19%	0.23%	0.31%	0.35%
XR	Composite	0.12%	0.15%	0.18%	0.22%	0.30%	0.34%
MR	Composite	0.90%	1.00%	1.22%	1.51%	1.82%	2.06%
XR	Composite	0.90%	1.00%	1.22%	1.51%	1.82%	2.06%
CR	Composite	0.98%	1.10%	1.33%	1.64%	1.98%	2.25%
MM	Composite						
MR	Composite	0.009310909	0.010451958	0.012650962	0.015576606	0.018841903	0.021358378
XR	Composite	0.90%	1.01%	1.23%	1.51%	1.83%	2.07%
XR	Composite	0.90%	1.01%	1.23%	1.51%	1.83%	2.07%
MM	Composite						
MR	Composite						
XR	Composite	0.90%	1.00%	1.22%	1.51%	1.82%	2.06%
CR	Composite	0.98%	1.10%	1.33%	1.64%	1.98%	2.25%
MM	Composite	0.94%	1.06%	1.28%	1.57%	1.90%	2.16%
MR	Composite	0.93%	1.05%	1.27%	1.56%	1.88%	2.14%
XR	Composite	0.90%	1.01%	1.23%	1.51%	1.83%	2.07%
CR	Composite	4.86%	5.53%	6.06%	6.40%	6.77%	7.16%
MR	Composite	4.60%	5.22%	5.75%	6.11%	6.47%	6.87%
XR	Composite						
CR	Composite	0.13%	0.16%	0.21%	0.24%	0.30%	0.35%
MM	Composite	0.13%	0.15%	0.20%	0.23%	0.28%	0.33%
CR	Composite	0.13%	0.16%	0.21%	0.24%	0.30%	0.35%
MM	Composite	0.13%	0.15%	0.20%	0.23%	0.28%	0.33%
MR	Composite	0.13%	0.15%	0.20%	0.23%	0.28%	0.32%
CR	Composite	0.001292378	0.0015458	0.002017077	0.002331167	0.002874233	0.003316104
MM	Composite	0.13%	0.15%	0.20%	0.23%	0.29%	0.33%
CR	Composite	0.001292378	0.001596625	0.002101122	0.002396389	0.002954062	0.003525
MM	Composite	0.13%	0.15%	0.20%	0.23%	0.28%	0.33%
MR	Composite	0.13%	0.15%	0.20%	0.23%	0.28%	0.32%
CR	Composite						
MM	Composite						
MR	Composite	0.57%	0.58%	0.65%	0.67%	0.74%	0.80%
XR	Composite						
MR	Composite	0.005651978	0.00580825	0.006459	0.006742	0.007405	0.007956291
CR	Composite	0.005934163	0.006142159	0.006987911	0.007266882	0.007984728	0.00840734
CR	Composite	0.59%	0.61%	0.70%	0.73%	0.80%	0.84%
MM	Composite						
MR	Composite	0.57%	0.58%	0.65%	0.67%	0.74%	0.80%
XR	Composite						
MR	Composite	0.36%	0.70%	1.05%	1.24%	1.64%	1.80%
MR	Composite	0.37%	0.71%	1.07%	1.25%	1.66%	1.81%
CR	Composite						
MM	Composite						
MR	Composite	0.003658083	0.00710647	0.010650084	0.012540889	0.016616197	0.018102702
XR	Composite						
MR	Composite	0.36%	0.70%	1.05%	1.24%	1.64%	1.80%
MR	Composite	0.37%	0.71%	1.07%	1.25%	1.66%	1.81%
CR	Composite	0.39%	0.75%	1.12%	1.32%	1.75%	1.92%
MM	Composite						
MR	Composite	0.003658083	0.00710647	0.010650084	0.012540889	0.016616197	0.018102702
XR	Composite	0.35%	0.68%	1.03%	1.21%	1.60%	1.78%
CR	Composite	0.52%	0.66%	0.78%	0.94%	1.06%	1.16%
MR	Composite	0.52%	0.66%	0.78%	0.94%	1.06%	1.16%
MR	Composite	0.005158582	0.007124767	0.00777477	0.009356351	0.010581837	0.011646467
CR	Composite	0.54%	0.71%	0.82%	0.98%	1.11%	1.23%
MM	Composite	0.52%	0.68%	0.79%	0.95%	1.07%	1.18%
MR	Composite	0.52%	0.71%	0.78%	0.94%	1.06%	1.16%
XR	Composite						
MR	Composite	0.005158582	0.007124767	0.00777477	0.009356351	0.010581837	0.011646467
CR	Composite						
MR	Composite	0.52%	0.66%	0.78%	0.94%	1.06%	1.16%
CR	Composite	0.54%	0.71%	0.82%	0.98%	1.11%	1.23%
MM	Composite						
MR	Composite	0.52%	0.71%	0.78%	0.94%	1.06%	1.16%
XR	Composite	0.50%	0.69%	0.75%	0.90%	1.02%	1.12%
MR	Composite	0.54%	0.54%	0.69%	0.69%	0.57%	0.54%
CR	Composite	0.005375	0.005375	0.006884615	0.006884615	0.005696705	0.005421
MR	Composite	0.54%	0.54%	0.69%	0.69%	0.57%	0.54%
XR	Composite	0.54%	0.54%	0.69%	0.69%	0.57%	0.54%
CR	Composite	0.22%	0.36%	0.64%	0.84%	1.01%	1.18%
MM	Composite						

0.36%	0.38%	0.40%	0.41%		0.4 BBB	A
0.38%	0.40%	0.40%	0.43%		0.4 BB	BBB
					0.4	
0.36%	0.38%	0.40%	0.41%		0.4 BBB	A
0.35%	0.37%	0.40%	0.39%		0.4 BB	BBB
2.23%	2.39%	2.38%	2.46%	2.38%	0.4 BBB	BBB
2.23%	2.39%	2.38%	2.46%	2.38%	0.4 BBB	BBB
2.42%	2.61%	2.60%	2.69%	2.59%	0.4 A	A
					0.4	
2.30%	0.024761405	0.02466688	0.025572131	0.024577231	0.4 A	A
2.23%	2.39%	2.38%	2.46%	2.36%	0.4 AA	AA
2.23%	2.39%	2.38%	2.46%	2.36%	0.4 AA	AA
					0.4	
					0.4	
2.23%	2.39%	2.38%	2.46%	2.38%	0.4 BBB	BBB
2.42%	2.61%	2.60%	2.69%	2.59%	0.4 A	A
2.33%	2.50%	2.49%	2.58%	2.48%	0.4 A	A
2.30%	2.48%	2.47%	2.56%	2.46%	0.4 A	A
2.23%	2.39%	2.38%	2.46%	2.36%	0.4 AA	AA
7.42%	7.67%	7.72%	7.72%	7.75%	0.2875 AA	A
7.10%	7.34%	7.34%	7.33%	7.36%	0.2875 A	A
					0.2875	
0.36%	0.51%	0.51%	0.51%	0.51%	0.4 NR	BB
0.35%	0.49%	0.49%	0.49%	0.49%	0.4 NR	BBB
0.36%	0.51%	0.51%	0.51%	0.51%	0.4 NR	BB
0.35%	0.49%	0.49%	0.49%	0.49%	0.4 NR	BBB
0.34%	0.49%	0.49%	0.49%	0.49%	0.4 NR	BB
0.35%	0.004927732	0.004927732	0.004927732	0.004927732	0.4 NR	B
0.35%	0.49%	0.49%	0.49%	0.49%	0.4 NR	B
0.36%	0.005133055	0.005133055	0.005133055	0.005133055	0.4 NR	BB
0.35%	0.49%	0.49%	0.49%	0.49%	0.4 NR	BBB
0.34%	0.49%	0.49%	0.49%	0.49%	0.4 NR	BB
					0.395000001	
					0.395000001	
0.86%	0.98%	0.98%	0.68%	0.61%	0.4 BBB	BBB
					0.395000001	
0.86%	0.00978775	0.00978775	0.0068	0.006104	0.4 BBB	BBB
0.92%	0.010350562	0.010350562	0.007157895	0.006104	0.395000001 BB	BB
0.92%	1.04%	1.04%	0.72%	0.61%	0.395000001 BB	BB
					0.395000001	
0.86%	0.98%	0.98%	0.68%	0.61%	0.4 BBB	BBB
					0.395000001	
1.93%	2.06%	1.94%	2.30%	2.06%	0.4 BB	BB
1.94%	2.06%	1.94%	2.30%	2.06%	0.4 A	BBB
					0.4	
					0.4	
1.94%	0.020576853	0.019412	0.023012	0.0205535	0.4 A	BBB
					0.4	
1.93%	2.06%	1.94%	2.30%	2.06%	0.4 BB	BB
1.94%	2.06%	1.94%	2.30%	2.06%	0.4 A	BBB
2.06%	2.19%	1.94%	2.30%	2.06%	0.4 BBB	BBB
					0.4	
1.94%	0.020576853	0.019412	0.023012	0.0205535	0.4 A	BBB
1.89%	2.00%	1.94%	2.30%	2.06%	0.4 BBB	BBB
1.21%	1.29%	1.34%	1.36%	1.44%	0.4 BB	B
1.21%	1.29%	1.34%	1.36%	1.44%	0.4 BB	B
1.22%	0.013031067	0.013484	0.013751534	0.014582292	0.4 A	A
1.28%	1.36%	1.42%	1.45%	1.53%	0.4 BBB	BB
1.23%	1.31%	1.36%	1.39%	1.47%	0.4 BBB	BB
1.22%	1.30%	1.35%	1.38%	1.46%	0.4 A	A
					0.4	
1.22%	0.013031067	0.013484	0.013751534	0.014582292	0.4 A	A
					0.4	
1.21%	1.29%	1.34%	1.36%	1.44%	0.4 BB	B
1.28%	1.36%	1.42%	1.45%	1.53%	0.4 BBB	BB
					0.4	
1.22%	1.30%	1.35%	1.38%	1.46%	0.4 A	A
1.18%	1.24%	1.30%	1.32%	1.40%	0.4 BBB	BB
1.05%	1.15%	0.79%	0.79%	0.79%	0.4	NR
1.05%	0.01151	0.0078777	0.0078777	0.0078777	0.4	NR
1.05%	1.15%	0.79%	0.79%	0.79%	0.4	NR
1.05%	1.15%	0.79%	0.79%	0.79%	0.4	NR
1.32%	1.46%	1.58%	1.70%	1.80%	0.323333333 BB	BBB
					0.323333333	

BBB	AA	A	BBB	AA	A
BB	A	BBB	BB	A	BBB
BBB	AA	A	BBB	AA	A
BB	A	BBB	BB	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	A	A	AA	AA	AA
AA	AA	AA	A	AA	AA
A	A	A	A	A	A
B	B	B	BBB	BBB	BB
BB	BB	BB	BBB	BB	BBB
B	B	B	BBB	BBB	BB
BB	BB	BB	BBB	BB	BBB
B	B	B	BB	B	BB
CCC	CCC	CCC	B	CCC	B
CCC	CCC	CCC	B	CCC	B
B	B	B	BBB	BBB	BB
BB	BB	BB	BBB	BB	BBB
B	B	B	BB	B	BB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BB	BB	BBB	BBB	BBB	BBB
BB	BB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BB	BB	BB	BBB	BBB	BB
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
BB	BB	BB	BBB	BBB	BB
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	BBB
B	BBB	BBB	BBB	BBB	BBB
B	BBB	BBB	BBB	BBB	BBB
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BB	A	A	A	A	A
BBB	AA	AA	AA	AA	AA
BBB	AA	AA	AA	AA	AA
B	BBB	BBB	BBB	BBB	BBB
BB	A	A	A	A	A
BBB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
A	A	A	A	A	A

NR	A		A	8 Basic Materials
NR	BBB		A	9 Basic Materials
			NR	Basic Materials
NR	A		A	8 Basic Materials
NR	BBB		A	9 Basic Materials
BB	BB	B	AA	10 Oil & Gas
BB	BB	B	AA	10 Oil & Gas
BBB	BBB	BB	AA	9 Oil & Gas
			NR	Oil & Gas
BBB	BBB	BB	AA	9 Oil & Gas
A	A	BBB	AA	8 Oil & Gas
A	A	BBB	AA	8 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
BB	BB	B	AA	10 Oil & Gas
BBB	BBB	BB	AA	9 Oil & Gas
BBB	BBB	BB	AA	9 Oil & Gas
BBB	BBB	BB	AA	9 Oil & Gas
A	A	BBB	AA	8 Oil & Gas
A	A	A	AA	5 Government
BBB	BBB	BBB	AA	6 Government
			NR	Government
			BBB	3 Industrials
			BBB	5 Industrials
			BBB	3 Industrials
			BBB	5 Industrials
			BBB	5 Industrials
			BBB	5 Industrials
			BBB	5 Industrials
			BBB	3 Industrials
			BBB	5 Industrials
			BBB	5 Industrials
			NR	Utilities
			NR	Utilities
	BBB	NR	A	5 Utilities
			NR	Utilities
	BBB	NR	A	5 Utilities
	BB	NR	BBB	5 Utilities
	BB	NR	BBB	5 Utilities
			NR	Utilities
	BBB	NR	A	5 Utilities
			NR	Utilities
NR	NR	NR	A	6 Utilities
NR	NR	NR	A	4 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	A	4 Utilities
			NR	Utilities
NR	NR	NR	A	6 Utilities
NR	NR	NR	A	4 Utilities
NR	NR	NR	A	6 Utilities
			NR	Utilities
NR	NR	NR	A	4 Utilities
NR	NR	NR	A	3 Utilities
BB	CCC	CCC	A	9 Utilities
BB	CCC	CCC	A	9 Utilities
A	B	B	A	9 Utilities
BBB	B	B	A	9 Utilities
BBB	B	B	A	9 Utilities
A	B	B	A	9 Utilities
			NR	Utilities
A	B	B	A	9 Utilities
			NR	Utilities
BB	CCC	CCC	A	9 Utilities
BBB	B	B	A	9 Utilities
			NR	Utilities
A	B	B	A	9 Utilities
BBB	B	B	BBB	9 Utilities
		NR	NR	2 Utilities
		NR	NR	2 Utilities
		NR	NR	2 Utilities
		NR	NR	2 Utilities
BBB	BBB	BB	A	4 Government
			NR	Government

N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Venezuela	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Venezuela	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Venezuela	B	B				
Europe	France	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	CcyGrp	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	CcyGrp	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A		Thin		Thin
Lat.Amer	Mexico	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	CcyGrp	CcyGrp	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier	Entity Tier			
DocAdj	CcyGrp	CcyGrp	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier

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PEMEXAUDMR	31-Jul-08 PEMEX
PEMEXCADCR	31-Jul-08 PEMEX
PEMEXCHFCR	31-Jul-08 PEMEX
PEMEXCHFMR	31-Jul-08 PEMEX
PEMEXEURCR	31-Jul-08 PEMEX
PEMEXEURMM	31-Jul-08 PEMEX
PEMEXEURMR	31-Jul-08 PEMEX
PEMEXEURXR	31-Jul-08 PEMEX
PEMEXGBPCR	31-Jul-08 PEMEX
PEMEXGBPMM	31-Jul-08 PEMEX
PEMEXHKDCR	31-Jul-08 PEMEX
PEMEXILSCR	31-Jul-08 PEMEX
PEMEXJPYCR	31-Jul-08 PEMEX
PEMEXJPYMR	31-Jul-08 PEMEX
PEMEXNOKCR	31-Jul-08 PEMEX
PEMEXSEKCR	31-Jul-08 PEMEX
PEMEXSGDCR	31-Jul-08 PEMEX
PEMEXTWDCR	31-Jul-08 PEMEX
PEMEXUSDCR	31-Jul-08 PEMEX
PEMEXUSDMM	31-Jul-08 PEMEX
PEMEXUSDMR	31-Jul-08 PEMEX
PEMEXUSDXR	31-Jul-08 PEMEX
PEMEX-PrFunMTstEURXR	31-Jul-08 PEMEX-PrFunMTst
PEMEX-PrFunMTstUSDCR	31-Jul-08 PEMEX-PrFunMTst
PEMEX-PrFunMTstUSDMR	31-Jul-08 PEMEX-PrFunMTst
PEMEX-PrFunMTstUSDXR	31-Jul-08 PEMEX-PrFunMTst
PENNUSDMR	31-Jul-08 PENN
PENNUSDXR	31-Jul-08 PENN
PENNUSDMR	31-Jul-08 PENN
PENNUSDXR	31-Jul-08 PENN
PENTAPEURCR	31-Jul-08 PENTAP
PENTAPEURMM	31-Jul-08 PENTAP
PENTAPEURMR	31-Jul-08 PENTAP
PENTAPUSDCR	31-Jul-08 PENTAP
PENTAPUSDMM	31-Jul-08 PENTAP
PENTAPUSDMR	31-Jul-08 PENTAP
PEPAUDMR	31-Jul-08 PEP
PEPEURCR	31-Jul-08 PEP
PEPEURMM	31-Jul-08 PEP
PEPEURMR	31-Jul-08 PEP
PEPEURXR	31-Jul-08 PEP
PEPHKDMR	31-Jul-08 PEP
PEPJPYMM	31-Jul-08 PEP
PEPJPYMR	31-Jul-08 PEP
PEPSGDMR	31-Jul-08 PEP
PEPUSDCR	31-Jul-08 PEP
PEPUSDMM	31-Jul-08 PEP
PEPUSDMR	31-Jul-08 PEP
PEPUSDXR	31-Jul-08 PEP
PEPZARMR	31-Jul-08 PEP
PERNODAUDMM	31-Jul-08 PERNOD
PERNODCHFCR	31-Jul-08 PERNOD
PERNODCHFMM	31-Jul-08 PERNOD
PERNODEURCR	31-Jul-08 PERNOD
PERNODEURMM	31-Jul-08 PERNOD
PERNODEURMR	31-Jul-08 PERNOD
PERNODGBPCR	31-Jul-08 PERNOD
PERNODGBPMM	31-Jul-08 PERNOD
PERNODJPYCR	31-Jul-08 PERNOD
PERNODJPYMM	31-Jul-08 PERNOD
PERNODUSDCR	31-Jul-08 PERNOD
PERNODUSDMM	31-Jul-08 PERNOD
PERNODUSDMR	31-Jul-08 PERNOD
PERUAUDCR	31-Jul-08 PERU
PERUEURCR	31-Jul-08 PERU
PERUEURMM	31-Jul-08 PERU
PERUEURMR	31-Jul-08 PERU
PERUEURXR	31-Jul-08 PERU
PERUJPYCR	31-Jul-08 PERU
PERUJPYMM	31-Jul-08 PERU
PERUPENCR	31-Jul-08 PERU
PERUUSDCR	31-Jul-08 PERU
PERUUSDMM	31-Jul-08 PERU
PERUUSDMR	31-Jul-08 PERU

Petroleos Mexicanos SA	787B9U	SNRFOR	AUD
Petroleos Mexicanos SA	787B9U	SNRFOR	CAD
Petroleos Mexicanos SA	787B9U	SNRFOR	CHF
Petroleos Mexicanos SA	787B9U	SNRFOR	CHF
Petroleos Mexicanos SA	787B9U	SNRFOR	EUR
Petroleos Mexicanos SA	787B9U	SNRFOR	EUR
Petroleos Mexicanos SA	787B9U	SNRFOR	EUR
Petroleos Mexicanos SA	787B9U	SNRFOR	EUR
Petroleos Mexicanos SA	787B9U	SNRFOR	GBP
Petroleos Mexicanos SA	787B9U	SNRFOR	GBP
Petroleos Mexicanos SA	787B9U	SNRFOR	HKD
Petroleos Mexicanos SA	787B9U	SNRFOR	ILS
Petroleos Mexicanos SA	787B9U	SNRFOR	JPY
Petroleos Mexicanos SA	787B9U	SNRFOR	JPY
Petroleos Mexicanos SA	787B9U	SNRFOR	NOK
Petroleos Mexicanos SA	787B9U	SNRFOR	SEK
Petroleos Mexicanos SA	787B9U	SNRFOR	SGD
Petroleos Mexicanos SA	787B9U	SNRFOR	TWD
Petroleos Mexicanos SA	787B9U	SNRFOR	USD
Petroleos Mexicanos SA	787B9U	SNRFOR	USD
Petroleos Mexicanos SA	787B9U	SNRFOR	USD
Petroleos Mexicanos SA	787B9U	SNRFOR	USD
Pemex Proj Fdg Master Tr	776A96	SNRFOR	EUR
Pemex Proj Fdg Master Tr	776A96	SNRFOR	USD
Pemex Proj Fdg Master Tr	776A96	SNRFOR	USD
Pemex Proj Fdg Master Tr	776A96	SNRFOR	USD
Penn Natl Gaming Inc	777CBF	SNRFOR	USD
Penn Natl Gaming Inc	777CBF	SNRFOR	USD
Penn Natl Gaming Inc	777CBF	SUBLT2	USD
Penn Natl Gaming Inc	777CBF	SUBLT2	USD
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	EUR
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	EUR
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	EUR
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	USD
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	USD
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	USD
Pepsico Inc	7I478C	SNRFOR	AUD
Pepsico Inc	7I478C	SNRFOR	EUR
Pepsico Inc	7I478C	SNRFOR	EUR
Pepsico Inc	7I478C	SNRFOR	EUR
Pepsico Inc	7I478C	SNRFOR	EUR
Pepsico Inc	7I478C	SNRFOR	HKD
Pepsico Inc	7I478C	SNRFOR	JPY
Pepsico Inc	7I478C	SNRFOR	JPY
Pepsico Inc	7I478C	SNRFOR	SGD
Pepsico Inc	7I478C	SNRFOR	USD
Pepsico Inc	7I478C	SNRFOR	USD
Pepsico Inc	7I478C	SNRFOR	USD
Pepsico Inc	7I478C	SNRFOR	USD
Pepsico Inc	7I478C	SNRFOR	ZAR
Pernod Ricard	7I568A	SNRFOR	AUD
Pernod Ricard	7I568A	SNRFOR	CHF
Pernod Ricard	7I568A	SNRFOR	CHF
Pernod Ricard	7I568A	SNRFOR	EUR
Pernod Ricard	7I568A	SNRFOR	EUR
Pernod Ricard	7I568A	SNRFOR	EUR
Pernod Ricard	7I568A	SNRFOR	GBP
Pernod Ricard	7I568A	SNRFOR	GBP
Pernod Ricard	7I568A	SNRFOR	JPY
Pernod Ricard	7I568A	SNRFOR	JPY
Pernod Ricard	7I568A	SNRFOR	USD
Pernod Ricard	7I568A	SNRFOR	USD
Pernod Ricard	7I568A	SNRFOR	USD
Rep Peru	786B9B	SNRFOR	AUD
Rep Peru	786B9B	SNRFOR	EUR
Rep Peru	786B9B	SNRFOR	EUR
Rep Peru	786B9B	SNRFOR	EUR
Rep Peru	786B9B	SNRFOR	EUR
Rep Peru	786B9B	SNRFOR	JPY
Rep Peru	786B9B	SNRFOR	JPY
Rep Peru	786B9B	SNRFOR	PEN
Rep Peru	786B9B	SNRFOR	USD
Rep Peru	786B9B	SNRFOR	USD
Rep Peru	786B9B	SNRFOR	USD

MR	Composite	0.002188492	0.003635342	0.006079017	0.00802409	0.009634567	0.011252742
CR	Composite	0.22%	0.35%	0.63%	0.86%	1.04%	1.22%
CR	Composite	0.22%	0.35%	0.63%	0.86%	1.04%	1.22%
MR	Composite	0.002110167	0.003382462	0.005971555	0.008145956	0.009873927	0.011667518
CR	Composite	0.22%	0.35%	0.63%	0.86%	1.04%	1.22%
MM	Composite	0.00213238	0.003418067	0.006034413	0.008231702	0.009977863	0.011790334
MR	Composite	0.21%	0.34%	0.60%	0.81%	0.99%	1.17%
XR	Composite	0.20%	0.33%	0.58%	0.78%	0.95%	1.12%
CR	Composite	0.002191945	0.003540868	0.006252317	0.008564629	0.01035741	0.012199029
MM	Composite						
CR	Composite	0.22%	0.35%	0.63%	0.86%	1.04%	1.22%
CR	Composite	0.002191945	0.003540868	0.006252317	0.008564629	0.01035741	0.012199029
CR	Composite	0.002188492	0.00377123	0.006365071	0.008368837	0.010366193	0.012295898
MR	Composite	0.002188492	0.003600178	0.006070097	0.007950395	0.009886383	0.011728378
CR	Composite	0.002191945	0.003540868	0.006252317	0.008564629	0.01035741	0.012199029
CR	Composite	0.002191945	0.003540868	0.006252317	0.008564629	0.01035741	0.012199029
CR	Composite	0.002191945	0.003540868	0.006252317	0.008564629	0.01035741	0.012199029
CR	Composite	0.002191945	0.003540868	0.006252317	0.008564629	0.01035741	0.012199029
CR	Composite	0.002191945	0.003540868	0.006252317	0.008564629	0.01035741	0.012199029
MM	Composite	0.00213238	0.003418067	0.006034413	0.008231702	0.009977863	0.011790334
MR	Composite	0.21%	0.34%	0.60%	0.81%	0.99%	1.17%
XR	Composite						
XR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	3.69%	2.98%	3.35%	3.24%	3.53%	3.53%
XR	Composite	3.69%	2.98%	3.23%	3.24%	3.40%	3.40%
MR	Composite	3.65%	4.11%	4.64%	5.69%	5.97%	6.44%
XR	Composite	3.65%	4.11%	4.64%	5.47%	5.75%	6.20%
CR	Composite	2.61%	2.79%	4.56%	4.55%	3.57%	4.62%
MM	Composite	0.026133132	0.027940375	0.045597178	0.045510538	0.03568684	0.046219356
MR	Composite						
CR	Composite	2.61%	2.79%	4.56%	4.55%	3.57%	4.62%
MM	Composite	2.61%	2.79%	4.56%	4.55%	3.57%	4.62%
MR	Composite						
MR	Composite	0.16%	0.27%	0.34%	0.37%	0.40%	0.43%
CR	Composite	0.001550817	0.002797664	0.003514474	0.003919451	0.004202259	0.004517532
MM	Composite	0.15%	0.27%	0.34%	0.38%	0.40%	0.43%
MR	Composite	0.15%	0.27%	0.35%	0.37%	0.40%	0.43%
XR	Composite						
MR	Composite	0.15%	0.27%	0.35%	0.37%	0.40%	0.43%
MM	Composite	0.001578621	0.002667896	0.003367782	0.003733129	0.004004344	0.004301464
MR	Composite	0.001578621	0.002667896	0.003367782	0.003733129	0.004004344	0.004301464
MR	Composite	0.15%	0.27%	0.35%	0.37%	0.40%	0.43%
CR	Composite	0.16%	0.28%	0.35%	0.39%	0.42%	0.45%
MM	Composite						
MR	Composite	0.15%	0.27%	0.35%	0.37%	0.40%	0.43%
XR	Composite	0.15%	0.26%	0.34%	0.36%	0.38%	0.41%
MR	Composite	0.001473276	0.002668198	0.003484688	0.003733201	0.004004333	0.004301429
MM	Composite	1.43%	1.61%	2.04%	2.33%	2.55%	2.74%
CR	Composite	1.49%	1.67%	2.11%	2.43%	2.65%	2.84%
MM	Composite	0.01426789	0.015986333	0.020211883	0.023274687	0.025378755	0.027193682
CR	Composite	0.014862385	0.016691326	0.021110898	0.024269305	0.026468269	0.02841434
MM	Composite	1.43%	1.60%	2.02%	2.33%	2.54%	2.72%
MR	Composite	1.41%	1.59%	2.01%	2.31%	2.51%	2.70%
CR	Composite	1.49%	1.67%	2.11%	2.43%	2.65%	2.84%
MM	Composite	0.01426789	0.015986333	0.020211883	0.023274687	0.025378755	0.027193682
CR	Composite	0.01426789	0.01610538	0.020360229	0.023330298	0.025450547	0.027421763
MM	Composite	0.01426789	0.01610538	0.020360229	0.023330298	0.025450547	0.027421763
CR	Composite	1.49%	1.67%	2.11%	2.43%	2.65%	2.84%
MM	Composite	1.43%	1.60%	2.02%	2.33%	2.54%	2.72%
MR	Composite	1.41%	1.59%	2.01%	2.31%	2.51%	2.70%
CR	Composite	0.32%	0.42%	0.61%	0.81%	0.99%	1.17%
CR	Composite	0.32%	0.42%	0.61%	0.81%	0.99%	1.17%
MM	Composite						
MR	Composite	0.31%	0.40%	0.58%	0.77%	0.95%	1.12%
XR	Composite						
CR	Composite	0.003211604	0.004230041	0.006080752	0.008108204	0.009936487	0.011744657
MM	Composite						
CR	Composite	0.32%	0.42%	0.61%	0.81%	0.99%	1.17%
CR	Composite	0.0032186	0.00424524	0.006104184	0.008108718	0.009926284	0.011740399
MM	Composite						
MR	Composite	0.00305802	0.004038315	0.005803247	0.007714052	0.009491116	0.011199567

1.25%	0.013823024	0.015827802	0.0169626	0.018031068	0.323333333 BB	BBB
1.36%	1.49%	1.58%	1.71%	1.81%	0.32 A	AA
1.36%	1.49%	1.58%	1.71%	1.81%	0.32 A	AA
1.31%	0.014238904	0.015234447	0.016307284	0.017196803	0.323333333 BBB	A
1.36%	1.49%	1.58%	1.71%	1.81%	0.32 A	AA
1.32%	0.014388788	0.01539481	0.01647894	0.017377822	0.323333333 BBB	A
1.31%	1.42%	1.52%	1.63%	1.72%	0.323333333 BBB	A
1.26%	1.37%	1.47%	1.57%	1.66%	0.323333333 BBB	A
1.36%	0.014880263	0.015848352	0.017133026	0.018059069	0.32 A	AA
					0.323333333	
1.36%	1.49%	1.58%	1.71%	1.81%	0.32 A	AA
1.36%	0.014880263	0.015848352	0.017133026	0.018059069	0.32 A	AA
1.37%	0.014987126	0.015827802	0.0169626	0.018031068	0.323333333 BB	A
1.30%	0.014295073	0.015827802	0.0169626	0.018031068	0.323333333 BB	BBB
1.36%	0.014880263	0.015848352	0.017133026	0.018059069	0.32 A	AA
1.36%	0.014880263	0.015848352	0.017133026	0.018059069	0.32 A	AA
1.36%	0.014880263	0.015848352	0.017133026	0.018059069	0.32 A	AA
1.36%	0.014880263	0.015848352	0.017133026	0.018059069	0.32 A	AA
1.36%	0.014880263	0.015848352	0.017133026	0.018059069	0.32 A	AA
1.32%	0.014388788	0.01539481	0.01647894	0.017377822	0.323333333 BBB	A
1.31%	1.42%	1.52%	1.63%	1.72%	0.323333333 BBB	A
					0.323333333	
					0.4	
					0.4	
					0.4	
					0.4	
3.61%	3.74%	3.74%	3.74%	3.74%	0.675 NR	NR
3.61%	3.74%	3.74%	3.74%	3.74%	0.675 NR	NR
6.93%	6.66%	6.66%	6.66%	6.66%	0.2 NR	NR
6.67%	6.66%	6.66%	6.66%	6.66%	0.2 NR	NR
4.53%	4.52%	4.19%	4.22%		0.4 NR	NR
4.53%	0.043436004	0.04188754	0.042237626		0.4 NR	NR
					0.4	
4.53%	4.52%	4.19%	4.22%		0.4 NR	NR
4.53%	4.34%	4.19%	4.22%		0.4 NR	NR
					0.4	
0.47%	0.52%	0.53%	0.64%	1.06%	0.4 B	BBB
0.50%	0.005536241	0.00525	0.006444	0.010582502	0.4 BB	A
0.48%	0.53%	0.53%	0.64%	1.06%	0.4 BB	A
0.47%	0.53%	0.53%	0.64%	1.06%	0.4 A	AA
					0.4	
0.47%	0.53%	0.53%	0.64%	1.06%	0.4 A	AA
0.47%	0.0052112	0.00525	0.006444	0.010582502	0.4 B	BBB
0.47%	0.0052112	0.00525	0.006444	0.010582502	0.4 B	BBB
0.47%	0.53%	0.53%	0.64%	1.06%	0.4 A	AA
0.50%	0.55%	0.53%	0.64%	1.06%	0.4 BB	A
					0.4	
0.47%	0.53%	0.53%	0.64%	1.06%	0.4 A	AA
0.46%	0.51%	0.53%	0.64%	1.06%	0.4 BB	A
0.47%	0.005278	0.00525	0.006444	0.010582502	0.4 A	AA
2.81%	2.84%	2.97%	3.00%	3.04%	0.4 BBB	A
2.91%	2.96%	2.97%	3.12%	3.17%	0.4 A	AA
2.79%	0.028425976	0.02973584	0.029980142	0.030444152	0.4 AA	AAA
2.91%	0.029610392	0.02973584	0.031229315	0.031712659	0.4 A	AA
2.79%	2.84%	2.97%	3.00%	3.04%	0.4 AA	AAA
2.77%	2.81%	2.97%	2.97%	3.01%	0.4 A	AA
2.91%	2.96%	2.97%	3.12%	3.17%	0.4 A	AA
2.79%	0.028425976	0.02973584	0.029980142	0.030444152	0.4 AA	AAA
2.81%	0.028425976	0.02973584	0.029980142	0.030444152	0.4 BBB	A
2.81%	0.028425976	0.02973584	0.029980142	0.030444152	0.4 BBB	A
2.91%	2.96%	2.97%	3.12%	3.17%	0.4 A	AA
2.79%	2.84%	2.97%	3.00%	3.04%	0.4 AA	AAA
2.77%	2.81%	2.97%	2.97%	3.01%	0.4 A	AA
1.33%	1.50%	1.59%	1.60%	1.69%	0.261111111 BBB	BBB
1.33%	1.50%	1.57%	1.60%	1.66%	0.261111111 AA	AA
					0.261111111	
1.26%	1.43%	1.52%	1.52%	1.58%	0.261111111 A	A
					0.261111111	
1.33%	0.015025047	0.015928078	0.015977866	0.016923113	0.261111111 BBB	BBB
					0.261111111	
1.33%	1.50%	1.57%	1.60%	1.66%	0.261111111 AA	AA
1.33%	0.015042904	0.015709081	0.01598023	0.016626002	0.261111111 AA	AA
					0.261111111	
1.26%	0.014290759	0.015158786	0.015210668	0.015794702	0.261111111 A	A

BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA

BBB	NR	BBB	BBB	NR	NR
BBB	NR	BBB	BBB	NR	NR
NR	A	BB	A	A	NR
NR	BBB	BB	BBB	BBB	NR
NR	NR	NR	NR	NR	BBB
NR	NR	NR	NR	NR	A
NR	NR	NR	NR	NR	BBB
NR	NR	NR	NR	NR	A
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
AA	AAA	AAA	AA	AA	AA
A	AA	AA	A	A	A
AA	AAA	AAA	AA	AA	AA
A	AA	AA	A	A	A
A	AA	AA	A	A	A
AA	AAA	AAA	AA	AA	AA
BBB	A	A	BBB	BBB	BBB
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
AA	AAA	AAA	AA	AA	AA
A	AA	AA	A	A	A
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA

BBB	BBB	BB	A	4 Government
A	AA	A	AA	13 Government
A	AA	A	AA	13 Government
A	A	BBB	AA	14 Government
A	AA	A	AA	13 Government
A	A	BBB	AA	14 Government
A	A	BBB	AA	14 Government
A	A	BBB	AA	14 Government
A	AA	A	AA	13 Government
			NR	Government
A	AA	A	AA	13 Government
A	AA	A	AA	13 Government
BBB	BBB	BB	A	4 Government
BBB	BBB	BB	A	4 Government
A	AA	A	AA	13 Government
A	AA	A	AA	13 Government
A	AA	A	AA	13 Government
A	AA	A	AA	13 Government
A	AA	A	AA	13 Government
A	A	BBB	AA	14 Government
A	A	BBB	AA	14 Government
			NR	Government
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	4 Consumer Services
			NR	4 Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
			NR	Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
			NR	Industrials
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	BB	BB	AA	8 Consumer Goods
NR	BBB	BBB	AA	8 Consumer Goods
NR	A	A	AA	8 Consumer Goods
NR	BBB	BBB	AA	8 Consumer Goods
NR	A	A	AA	8 Consumer Goods
NR	BBB	BBB	AA	8 Consumer Goods
NR	BBB	BBB	AA	8 Consumer Goods
NR	A	A	AA	8 Consumer Goods
NR	BB	BB	AA	8 Consumer Goods
NR	BB	BB	AA	8 Consumer Goods
NR	BBB	BBB	AA	8 Consumer Goods
NR	A	A	AA	8 Consumer Goods
NR	BBB	BBB	AA	8 Consumer Goods
BBB	BBB	BBB	AA	14 Government
AA	AA	AA	AA	13 Government
			NR	Government
A	A	A	AA	14 Government
			NR	Government
BBB	BBB	BBB	AA	14 Government
			NR	Government
AA	AA	AA	AA	13 Government
AA	AA	AA	AA	13 Government
			NR	Government
A	A	A	AA	14 Government

Lat.Amer	Mexico	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB				
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB				
N.Amer	United States	BBB					
N.Amer	United States	BBB					
N.Amer	United States	BBB					
N.Amer	United States	BBB					
N.Amer	United States	B	BB	Thin	Thin	DocAdj	Thin
N.Amer	United States	B	BB	Thin	Thin	DocAdj	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	B	BB	Thin	Thin	Thin	DocAdj
Europe	Luxembourg	B	CCC	Thin	Thin	Thin	Thin
Europe	Luxembourg	B	CCC	Thin	Thin	Thin	Thin
Europe	Luxembourg	B	CCC				
Europe	Luxembourg	B	CCC	Thin	Thin	Thin	Thin
Europe	Luxembourg	B	CCC	Thin	Thin	Thin	Thin
Europe	Luxembourg	B	CCC				
N.Amer	United States	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Peru	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Peru	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Peru	BBB	BBB				
Lat.Amer	Peru	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Peru	BBB	BBB				
Lat.Amer	Peru	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Peru	BBB	BBB				
Lat.Amer	Peru	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Peru	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Peru	BBB	BBB				
Lat.Amer	Peru	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
DocAdj	CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	DocAdj	Thin			
Thin	Thin	Thin	DocAdj	Thin	Thin	
Thin	Thin	Thin	CcyGrp	Thin	Thin	
Thin	Thin	Thin	DocAdj	Thin	Thin	
Thin	Thin	Thin	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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PERUUSDXR	31-Jul-08 PERU
PETBRAEURCR	31-Jul-08 PETBRA
PETBRAEURMM	31-Jul-08 PETBRA
PETBRAEURMR	31-Jul-08 PETBRA
PETBRAGBPCR	31-Jul-08 PETBRA
PETBRAUSDCR	31-Jul-08 PETBRA
PETBRAUSDMM	31-Jul-08 PETBRA
PETBRAUSDMR	31-Jul-08 PETBRA
PETBRAUSDXR	31-Jul-08 PETBRA
PETBRA-IntFinEURCR	31-Jul-08 PETBRA-IntFin
PETBRA-IntFinEURMM	31-Jul-08 PETBRA-IntFin
PETBRA-IntFinUSDCR	31-Jul-08 PETBRA-IntFin
PETBRA-IntFinUSDMM	31-Jul-08 PETBRA-IntFin
PETBRA-IntFinUSDMR	31-Jul-08 PETBRA-IntFin
PETBRA-IntFinUSDXR	31-Jul-08 PETBRA-IntFin
PETENREURCR	31-Jul-08 PETENR
PETENRUSDCR	31-Jul-08 PETENR
PETENRUSDMR	31-Jul-08 PETENR
PETFINUSDMR	31-Jul-08 PETFIN
PETFINUSDXR	31-Jul-08 PETFIN
PETROLAUDCR	31-Jul-08 PETROL
PETROLAUDMR	31-Jul-08 PETROL
PETROLEURCR	31-Jul-08 PETROL
PETROLEURMM	31-Jul-08 PETROL
PETROLEURMR	31-Jul-08 PETROL
PETROLEURXR	31-Jul-08 PETROL
PETROLJPYCR	31-Jul-08 PETROL
PETROLJPYMM	31-Jul-08 PETROL
PETROLJPYMR	31-Jul-08 PETROL
PETROLMYRCR	31-Jul-08 PETROL
PETROLUSDCR	31-Jul-08 PETROL
PETROLUSDMM	31-Jul-08 PETROL
PETROLUSDMR	31-Jul-08 PETROL
PETROLUSDXR	31-Jul-08 PETROL
PEUGOTAUDCR	31-Jul-08 PEUGOT
PEUGOTAUDMM	31-Jul-08 PEUGOT
PEUGOTCADMM	31-Jul-08 PEUGOT
PEUGOTCHFCR	31-Jul-08 PEUGOT
PEUGOTCHFMM	31-Jul-08 PEUGOT
PEUGOTEURCR	31-Jul-08 PEUGOT
PEUGOTEURMM	31-Jul-08 PEUGOT
PEUGOTEURMR	31-Jul-08 PEUGOT
PEUGOTEURXR	31-Jul-08 PEUGOT
PEUGOTGBPCR	31-Jul-08 PEUGOT
PEUGOTGBPMM	31-Jul-08 PEUGOT
PEUGOTHKDMM	31-Jul-08 PEUGOT
PEUGOTJPYCR	31-Jul-08 PEUGOT
PEUGOTJPYMM	31-Jul-08 PEUGOT
PEUGOTJPYMR	31-Jul-08 PEUGOT
PEUGOTNOKMM	31-Jul-08 PEUGOT
PEUGOTSEKMM	31-Jul-08 PEUGOT
PEUGOTSGDMM	31-Jul-08 PEUGOT
PEUGOTTWDCR	31-Jul-08 PEUGOT
PEUGOTTWDMM	31-Jul-08 PEUGOT
PEUGOTUSDCR	31-Jul-08 PEUGOT
PEUGOTUSDMM	31-Jul-08 PEUGOT
PEUGOTUSDMR	31-Jul-08 PEUGOT
PEUGOTUSDXR	31-Jul-08 PEUGOT
PEUGOT-BanqPsaCHFCR	31-Jul-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaCHFMM	31-Jul-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaEURCR	31-Jul-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaEURMM	31-Jul-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaEURMR	31-Jul-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaGBPCR	31-Jul-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaGBPMM	31-Jul-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaJPYCR	31-Jul-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaJPYMM	31-Jul-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaUSDCR	31-Jul-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaUSDMM	31-Jul-08 PEUGOT-BanqPsa
PFEAUDCR	31-Jul-08 PFE
PFEAUDMR	31-Jul-08 PFE
PFEEURCR	31-Jul-08 PFE
PFEEURMM	31-Jul-08 PFE
PFEEURMR	31-Jul-08 PFE

Rep Peru	786B9B	SNRFOR	USD
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	EUR
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	EUR
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	EUR
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	GBP
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	USD
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	USD
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	USD
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	USD
Petrobras Intl Fin Co	GN72AJ	SNRFOR	EUR
Petrobras Intl Fin Co	GN72AJ	SNRFOR	EUR
Petrobras Intl Fin Co	GN72AJ	SNRFOR	USD
Petrobras Intl Fin Co	GN72AJ	SNRFOR	USD
Petrobras Intl Fin Co	GN72AJ	SNRFOR	USD
Petrobras Intl Fin Co	GN72AJ	SNRFOR	USD
PETROBRAS ENERGIA SA	PWFFAS	SNRFOR	EUR
PETROBRAS ENERGIA SA	PWFFAS	SNRFOR	USD
PETROBRAS ENERGIA SA	PWFFAS	SNRFOR	USD
PETROPLUS Fin LTD	GN758U	SNRFOR	USD
PETROPLUS Fin LTD	GN758U	SNRFOR	USD
Petroliam Nasional BHD Petronas	787D78	SNRFOR	AUD
Petroliam Nasional BHD Petronas	787D78	SNRFOR	AUD
Petroliam Nasional BHD Petronas	787D78	SNRFOR	EUR
Petroliam Nasional BHD Petronas	787D78	SNRFOR	EUR
Petroliam Nasional BHD Petronas	787D78	SNRFOR	EUR
Petroliam Nasional BHD Petronas	787D78	SNRFOR	EUR
Petroliam Nasional BHD Petronas	787D78	SNRFOR	JPY
Petroliam Nasional BHD Petronas	787D78	SNRFOR	JPY
Petroliam Nasional BHD Petronas	787D78	SNRFOR	JPY
Petroliam Nasional BHD Petronas	787D78	SNRFOR	MYR
Petroliam Nasional BHD Petronas	787D78	SNRFOR	USD
Petroliam Nasional BHD Petronas	787D78	SNRFOR	USD
Petroliam Nasional BHD Petronas	787D78	SNRFOR	USD
Petroliam Nasional BHD Petronas	787D78	SNRFOR	USD
Peugeot SA	6FC9LG	SNRFOR	AUD
Peugeot SA	6FC9LG	SNRFOR	AUD
Peugeot SA	6FC9LG	SNRFOR	CAD
Peugeot SA	6FC9LG	SNRFOR	CHF
Peugeot SA	6FC9LG	SNRFOR	CHF
Peugeot SA	6FC9LG	SNRFOR	EUR
Peugeot SA	6FC9LG	SNRFOR	EUR
Peugeot SA	6FC9LG	SNRFOR	EUR
Peugeot SA	6FC9LG	SNRFOR	EUR
Peugeot SA	6FC9LG	SNRFOR	GBP
Peugeot SA	6FC9LG	SNRFOR	GBP
Peugeot SA	6FC9LG	SNRFOR	HKD
Peugeot SA	6FC9LG	SNRFOR	JPY
Peugeot SA	6FC9LG	SNRFOR	JPY
Peugeot SA	6FC9LG	SNRFOR	JPY
Peugeot SA	6FC9LG	SNRFOR	NOK
Peugeot SA	6FC9LG	SNRFOR	SEK
Peugeot SA	6FC9LG	SNRFOR	SGD
Peugeot SA	6FC9LG	SNRFOR	TWD
Peugeot SA	6FC9LG	SNRFOR	TWD
Peugeot SA	6FC9LG	SNRFOR	USD
Peugeot SA	6FC9LG	SNRFOR	USD
Peugeot SA	6FC9LG	SNRFOR	USD
Peugeot SA	6FC9LG	SNRFOR	USD
Bqe Psa Fin	FF89AQ	SNRFOR	CHF
Bqe Psa Fin	FF89AQ	SNRFOR	CHF
Bqe Psa Fin	FF89AQ	SNRFOR	EUR
Bqe Psa Fin	FF89AQ	SNRFOR	EUR
Bqe Psa Fin	FF89AQ	SNRFOR	EUR
Bqe Psa Fin	FF89AQ	SNRFOR	GBP
Bqe Psa Fin	FF89AQ	SNRFOR	GBP
Bqe Psa Fin	FF89AQ	SNRFOR	JPY
Bqe Psa Fin	FF89AQ	SNRFOR	JPY
Bqe Psa Fin	FF89AQ	SNRFOR	USD
Bqe Psa Fin	FF89AQ	SNRFOR	USD
Pfizer Inc	7I8789	SNRFOR	AUD
Pfizer Inc	7I8789	SNRFOR	AUD
Pfizer Inc	7I8789	SNRFOR	EUR
Pfizer Inc	7I8789	SNRFOR	EUR
Pfizer Inc	7I8789	SNRFOR	EUR

XR	Composite						
CR	Composite	0.003866092	0.005483712	0.008588476	0.0104987	0.012096493	0.013815611
MM	Composite	0.38%	0.53%	0.86%	1%	1.18%	1.33%
MR	Composite						
CR	Composite	0.39%	0.55%	0.86%	1%	1.21%	1.38%
CR	Composite	0.39%	0.55%	0.86%	1.05%	1.21%	1.38%
MM	Composite	0.38%	0.53%	0.86%	1.02%	1.18%	1.33%
MR	Composite	0.37%	0.52%	0.85%	1.01%	1.16%	1.31%
XR	Composite	0.36%	0.50%	0.82%	0.98%	1.12%	1.26%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
CR	Composite						
MR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.46%	0.55%	0.65%	0.80%	0.90%	1.00%
MR	Composite	0.46%	0.55%	0.65%	0.80%	0.90%	1.00%
CR	Composite	0.004607627	0.005505723	0.006497662	0.007986931	0.008992471	0.010016212
MM	Composite	0.46%	0.53%	0.62%	0.77%	0.86%	0.96%
MR	Composite	0.46%	0.52%	0.62%	0.76%	0.85%	0.95%
XR	Composite						
CR	Composite	0.004607627	0.005505723	0.006497662	0.007986931	0.008992471	0.010086324
MM	Composite						
MR	Composite	0.004607627	0.005505723	0.006497662	0.007986931	0.008992471	0.009582008
CR	Composite	0.004607627	0.005505723	0.006497662	0.007986931	0.008992471	0.010016212
CR	Composite	0.46%	0.55%	0.65%	0.80%	0.90%	1.00%
MM	Composite						
MR	Composite	0.46%	0.52%	0.62%	0.76%	0.85%	0.95%
XR	Composite	0.004607627	0.005037737	0.005945361	0.007308042	0.008228111	0.009181208
CR	Composite	0.75%	0.87%	1.09%	1.32%	1.52%	1.68%
MM	Composite	0.72%	0.84%	1.04%	1.26%	1.45%	1.61%
MM	Composite	0.73%	0.84%	1.06%	1.30%	1.46%	1.61%
CR	Composite	0.76%	0.87%	1.05%	1.32%	1.46%	1.68%
MM	Composite	0.007285991	0.008379569	0.010621412	0.012955219	0.014616574	0.016098219
CR	Composite	0.007604399	0.008735311	0.010504588	0.01324499	0.014614442	0.016752569
MM	Composite	0.73%	0.84%	1.06%	1.30%	1.46%	1.61%
MR	Composite	0.72%	0.83%	1.05%	1.28%	1.44%	1.59%
XR	Composite						
CR	Composite	0.007604399	0.008735311	0.010504588	0.01324499	0.014614442	0.016752569
MM	Composite	0.007285991	0.008379569	0.010621412	0.012955219	0.014616574	0.016098219
MM	Composite	0.73%	0.84%	1.06%	1.30%	1.46%	1.61%
CR	Composite	0.75%	0.87%	1.09%	1.33%	1.52%	1.68%
MM	Composite	0.72%	0.84%	1.04%	1.27%	1.45%	1.61%
MR	Composite						
MM	Composite	0.73%	0.84%	1.06%	1.30%	1.46%	1.61%
MM	Composite	0.007285991	0.008379569	0.010621412	0.012955219	0.014616574	0.016098219
MM	Composite	0.73%	0.84%	1.06%	1.30%	1.46%	1.61%
CR	Composite						
MM	Composite	0.73%	0.84%	1.06%	1.30%	1.46%	1.61%
CR	Composite	0.76%	0.87%	1.05%	1.32%	1.46%	1.68%
MM	Composite	0.007285991	0.008379569	0.010621412	0.012955219	0.014616574	0.016098219
MR	Composite	0.72%	0.83%	1.05%	1.28%	1.44%	1.59%
XR	Composite						
CR	Composite	0.52%	0.62%	0.83%	1.05%	1.31%	1.53%
MM	Composite	0.52%	0.60%	0.83%	1.01%	1.25%	1.46%
CR	Composite	0.52%	0.62%	0.83%	1.05%	1.31%	1.53%
MM	Composite	0.52%	0.60%	0.83%	1.01%	1.25%	1.46%
MR	Composite	0.52%	0.59%	0.83%	1.00%	1.24%	1.45%
CR	Composite	0.52%	0.62%	0.83%	1.05%	1.31%	1.53%
MM	Composite	0.52%	0.60%	0.83%	1.01%	1.25%	1.46%
CR	Composite	0.52%	0.60%	0.83%	1.02%	1.26%	1.47%
MM	Composite	0.0052447	0.00603897	0.008297751	0.010178435	0.012610206	0.014706538
CR	Composite	0.52%	0.62%	0.83%	1.05%	1.31%	1.53%
MM	Composite	0.52%	0.60%	0.83%	1.01%	1.25%	1.46%
CR	Composite	0.0011875	0.001072775	0.001955033	0.002380501	0.0029827	0.003372292
MR	Composite	0.12%	0.11%	0.20%	0.24%	0.30%	0.34%
CR	Composite	0.12%	0.11%	0.21%	0.25%	0.31%	0.35%
MM	Composite	0.12%	0.11%	0.20%	0.24%	0.30%	0.34%
MR	Composite	0.12%	0.11%	0.20%	0.24%	0.30%	0.34%

					0.261111111		
1.51%	0.016696348	0.018231099	0.018667547	0.019224305	0.25	A	A
1.45%	1.60%	1.75%	1.79%	1.92%	0.3	BBB	A
					0.3		
1.51%	1.67%	1.82%	1.87%	1.92%		A	A
1.51%	1.67%	1.82%	1.87%	1.92%	0.25	A	A
1.45%	1.60%	1.75%	1.79%	1.92%	0.3	BBB	A
1.44%	1.59%	1.73%	1.77%	1.92%	0.3	BBB	A
1.39%	1.53%	1.67%	1.70%	1.92%	0.3	BBB	A
					0.225		
					0.225		
					0.225		
					0.225		
					0.225		
					0.225		
					0.225		
					0.225		
					0.225		
					0.4		
					0.4		
1.05%	1.13%	1.19%	1.19%	1.23%	0.25	NR	BBB
1.05%	1.13%	1.19%	1.19%	1.23%	0.25	NR	BBB
1.05%	0.011257065	0.011931359	0.011921935	0.012346667	0.25	NR	AA
1.01%	1.08%	1.15%	1.14%	1.19%	0.25	NR	A
1.00%	1.07%	1.13%	1.13%	1.17%	0.25	NR	A
					0.25		
1.07%	0.011517182	0.011931359	0.011921935	0.012346667	0.25	NR	BBB
					0.25		
1.02%	0.010941323	0.011931359	0.011921935	0.012346667	0.25	NR	BBB
1.05%	0.011257065	0.011931359	0.011921935	0.012346667	0.25	NR	AA
1.05%	1.13%	1.19%	1.19%	1.23%	0.25	NR	AA
					0.25		
1.00%	1.07%	1.13%	1.13%	1.17%	0.25	NR	A
0.97%	0.010319133	0.010917194	0.010908571	0.0112972	0.25	NR	A
1.73%	1.78%	1.83%	1.87%	1.75%	0.4	BBB	BBB
1.66%	1.71%	1.76%	1.87%	1.75%	0.4	A	A
1.67%	1.73%	1.80%	1.87%	1.75%	0.4	AA	AAA
1.74%	1.80%	1.87%	1.87%	1.82%	0.4	A	AA
1.67%	0.017348335	0.017968412	0.018654113	0.017486151	0.4	AA	AAA
1.74%	0.018037887	0.018717095	0.018654113	0.018214741	0.4	A	AA
1.67%	1.73%	1.80%	1.87%	1.75%	0.4	AA	AAA
1.65%	1.71%	1.78%	1.87%	1.73%	0.4	A	AA
					0.4		
1.74%	0.018037887	0.018717095	0.018654113	0.018214741	0.4	A	AA
1.67%	0.017348335	0.017968412	0.018654113	0.017486151	0.4	AA	AAA
1.67%	1.73%	1.80%	1.87%	1.75%	0.4	AA	AAA
1.74%	1.81%	1.86%	1.97%	1.75%	0.4	BBB	BBB
1.67%	1.73%	1.79%	1.89%	1.75%	0.4	A	A
					0.4		
1.67%	1.73%	1.80%	1.87%	1.75%	0.4	AA	AAA
1.67%	0.017348335	0.017968412	0.018654113	0.017486151	0.4	AA	AAA
1.67%	1.73%	1.80%	1.87%	1.75%	0.4	AA	AAA
					0.4		
1.67%	1.73%	1.80%	1.87%	1.75%	0.4	AA	AAA
1.74%	1.80%	1.87%	1.87%	1.82%	0.4	A	AA
1.67%	0.017348335	0.017968412	0.018654113	0.017486151	0.4	AA	AAA
1.65%	1.71%	1.78%	1.87%	1.73%	0.4	A	AA
					0.4		
1.53%	1.59%	1.79%	1.79%	1.79%	0.4	NR	B
1.46%	1.52%	1.79%	1.79%	1.79%	0.4	NR	BB
1.53%	1.59%	1.79%	1.79%	1.79%	0.4	NR	B
1.46%	1.52%	1.79%	1.79%	1.79%	0.4	NR	BB
1.45%	1.51%	1.79%	1.79%	1.79%	0.4	NR	B
1.53%	1.59%	1.79%	1.79%	1.79%	0.4	NR	B
1.46%	1.52%	1.79%	1.79%	1.79%	0.4	NR	BB
1.48%	1.53%	1.79%	1.79%	1.79%	0.4	NR	CCC
1.48%	0.015322571	0.017935739	0.017935739	0.017935739	0.4	NR	CCC
1.53%	1.59%	1.79%	1.79%	1.79%	0.4	NR	B
1.46%	1.52%	1.79%	1.79%	1.79%	0.4	NR	BB
0.37%	0.004030112	0.0043625	0.005170333	0.0056645	0.4	NR	CCC
0.37%	0.40%	0.44%	0.52%	0.57%	0.4	NR	CCC
0.39%	0.42%	0.44%	0.54%	0.57%	0.4	NR	B
0.37%	0.41%	0.44%	0.52%	0.57%	0.4	NR	B
0.37%	0.40%	0.44%	0.52%	0.57%	0.4	NR	BB

A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A

BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AA	AAA	AAA	AAA	AA
A	A	A	A	AA	A
AAA	AA	AAA	AAA	AAA	AA
A	A	A	A	AA	A
AAA	AA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
AAA	AA	AAA	AAA	AAA	AA
AAA	AA	AAA	AAA	AAA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AA	AAA	AAA	AAA	AA
AAA	AA	AAA	AAA	AAA	AA
AAA	AA	AAA	AAA	AAA	AA
AAA	AA	AAA	AAA	AAA	AA
A	A	A	A	AA	A
AAA	AA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
NR	B	B	CCC	B	B
NR	BB	BB	B	BB	BB
NR	B	B	CCC	B	B
NR	BB	BB	B	BB	BB
NR	B	B	CCC	B	B
NR	B	B	CCC	B	B
NR	BB	BB	B	BB	BB
NR	CCC	CCC	CCC	CCC	CCC
NR	CCC	CCC	CCC	CCC	CCC
NR	B	B	CCC	B	B
NR	BB	BB	B	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA

			NR	Government
A	A	NR	A	9 Oil & Gas
BBB	BBB	NR	AA	9 Oil & Gas
			NR	Oil & Gas
A	A	NR	A	9 Oil & Gas
A	A	NR	A	9 Oil & Gas
BBB	BBB	NR	AA	9 Oil & Gas
BBB	BBB	NR	AA	9 Oil & Gas
BBB	BBB	NR	AA	9 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
BB	BB	BB	AA	15 Oil & Gas
BB	BB	BB	AA	15 Oil & Gas
A	A	A	AA	15 Oil & Gas
BBB	BBB	BBB	AA	15 Oil & Gas
BBB	BBB	BBB	AA	15 Oil & Gas
			NR	Oil & Gas
BB	BB	BB	A	3 Oil & Gas
			NR	Oil & Gas
BB	BB	BB	A	3 Oil & Gas
A	A	A	AA	15 Oil & Gas
A	A	A	AA	15 Oil & Gas
			NR	Oil & Gas
BBB	BBB	BBB	AA	15 Oil & Gas
BBB	BBB	BBB	AA	15 Oil & Gas
BBB	BB	BB	A	4 Consumer Goods
A	BB	BB	A	4 Consumer Goods
A	BB	A	AA	18 Consumer Goods
BBB	BB	BBB	A	4 Consumer Goods
A	BB	A	AA	18 Consumer Goods
BBB	BB	BBB	A	4 Consumer Goods
A	BB	A	AA	18 Consumer Goods
BBB	BB	BBB	AA	18 Consumer Goods
			NR	Consumer Goods
BBB	BB	BBB	A	4 Consumer Goods
A	BB	A	AA	18 Consumer Goods
A	BB	A	AA	18 Consumer Goods
BBB	BBB	BB	A	4 Consumer Goods
A	A	BB	A	4 Consumer Goods
			NR	Consumer Goods
A	BB	A	AA	18 Consumer Goods
A	BB	A	AA	18 Consumer Goods
A	BB	A	AA	18 Consumer Goods
			NR	Consumer Goods
A	BB	A	AA	18 Consumer Goods
BBB	BB	BBB	A	4 Consumer Goods
A	BB	A	AA	18 Consumer Goods
BBB	BB	BBB	AA	18 Consumer Goods
			NR	Consumer Goods
NR			BB	5 Financials
NR			BB	5 Financials
NR			BB	5 Financials
NR			BB	5 Financials
NR			BB	5 Financials
NR			BB	5 Financials
NR			BB	5 Financials
NR			BB	5 Financials
NR			BB	5 Financials
NR			BB	5 Financials
NR	BB	NR	BBB	11 Health Care
NR	BB	NR	BBB	11 Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	BBB	11 Health Care
NR	A	NR	BBB	11 Health Care

Lat.Amer	Peru	BBB	BBB				
Lat.Amer	Brazil	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BBB	BBB				
Lat.Amer	Brazil	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Brazil	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Brazil	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BBB	BBB				
OffShore	Cayman Islands	BBB	BBB				
OffShore	Cayman Islands	BBB	BBB				
OffShore	Cayman Islands	BBB	BBB				
OffShore	Cayman Islands	BBB	BBB				
OffShore	Cayman Islands	BBB	BBB				
Lat.Amer	Argentina	BB	B				
Lat.Amer	Argentina	BB	B				
Lat.Amer	Argentina	BB	B				
N.Amer	Bermuda	B					
N.Amer	Bermuda	B					
Asia	Malaysia	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	A				
Asia	Malaysia	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	A				
Asia	Malaysia	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	A				
Asia	Malaysia	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB				
Europe	France	A	A	Thin	DocAdj	Thin	DocAdj
Europe	France	A	A	Thin	CcyGrp	Thin	CcyGrp
Europe	France	A	A	Thin	DocAdj	Thin	DocAdj
Europe	France	A	A	Thin	CcyGrp	Thin	CcyGrp
Europe	France	A	A	Thin	DocAdj	Thin	DocAdj
Europe	France	A	A	Thin	DocAdj	Thin	DocAdj
Europe	France	A	A	Thin	CcyGrp	Thin	CcyGrp
Europe	France	A	A	Thin	Entity Tier	Thin	Entity Tier
Europe	France	A	A	Thin	Entity Tier	Thin	Entity Tier
Europe	France	A	A	Thin	DocAdj	Thin	DocAdj
Europe	France	A	A	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

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PFEGBPMR	31-Jul-08 PFE
PFEHKDMR	31-Jul-08 PFE
PFEJPYCR	31-Jul-08 PFE
PFEJPYMR	31-Jul-08 PFE
PFESGDMR	31-Jul-08 PFE
PFETWDMR	31-Jul-08 PFE
PFEUSDCR	31-Jul-08 PFE
PFEUSDMM	31-Jul-08 PFE
PFEUSDMR	31-Jul-08 PFE
PFEUSDXR	31-Jul-08 PFE
PFGRQEURCR	31-Jul-08 PFGRQ
PFGRQEURMM	31-Jul-08 PFGRQ
PFGRQEURMR	31-Jul-08 PFGRQ
PFGRQGBPMR	31-Jul-08 PFGRQ
PFGRQUSDCR	31-Jul-08 PFGRQ
PFGRQUSDMM	31-Jul-08 PFGRQ
PFGRQUSDMR	31-Jul-08 PFGRQ
PFGRQUSDXR	31-Jul-08 PFGRQ
PFILLC-PfgrpUSDMR	31-Jul-08 PFILLC-Pfgrp
PFILLC-PfgrpUSDXR	31-Jul-08 PFILLC-Pfgrp
PGAUDMR	31-Jul-08 PG
PGCHFCR	31-Jul-08 PG
PGCHFMR	31-Jul-08 PG
PGEURCR	31-Jul-08 PG
PGEURMM	31-Jul-08 PG
PGEURMR	31-Jul-08 PG
PGEURXR	31-Jul-08 PG
PGGBPMM	31-Jul-08 PG
PGGBPMR	31-Jul-08 PG
PGGBPXR	31-Jul-08 PG
PGHKDMR	31-Jul-08 PG
PGJPYCR	31-Jul-08 PG
PGJPYMR	31-Jul-08 PG
PGSGDCR	31-Jul-08 PG
PGSGDMR	31-Jul-08 PG
PGUSDCR	31-Jul-08 PG
PGUSDMM	31-Jul-08 PG
PGUSDMR	31-Jul-08 PG
PGUSDXR	31-Jul-08 PG
PGZARMR	31-Jul-08 PG
PGLEURMR	31-Jul-08 PGL
PGLUSDMR	31-Jul-08 PGL
PGNAUDMR	31-Jul-08 PGN
PGNAUDXR	31-Jul-08 PGN
PGNCADMR	31-Jul-08 PGN
PGNCHFMR	31-Jul-08 PGN
PGNEURCR	31-Jul-08 PGN
PGNEURMM	31-Jul-08 PGN
PGNEURMR	31-Jul-08 PGN
PGNEURXR	31-Jul-08 PGN
PGNGBPMR	31-Jul-08 PGN
PGNGBPXR	31-Jul-08 PGN
PGNHKDMR	31-Jul-08 PGN
PGNHKDXR	31-Jul-08 PGN
PGNJPYMR	31-Jul-08 PGN
PGNJPYXR	31-Jul-08 PGN
PGNSEKMR	31-Jul-08 PGN
PGNSEKXR	31-Jul-08 PGN
PGNUSDCR	31-Jul-08 PGN
PGNUSDMM	31-Jul-08 PGN
PGNUSDMR	31-Jul-08 PGN
PGNUSDXR	31-Jul-08 PGN
PGN-CarP+LEURCR	31-Jul-08 PGN-CarP+L
PGN-CarP+LEURMM	31-Jul-08 PGN-CarP+L
PGN-CarP+LUSDCR	31-Jul-08 PGN-CarP+L
PGN-CarP+LUSDMR	31-Jul-08 PGN-CarP+L
PGN-CarP+LUSDXR	31-Jul-08 PGN-CarP+L
PGNIGEURCR	31-Jul-08 PGNIG
PGNIGEURMM	31-Jul-08 PGNIG
PGNIGEURMR	31-Jul-08 PGNIG
PGNIGJPYCR	31-Jul-08 PGNIG
PGNIGJPYMM	31-Jul-08 PGNIG
PGNIGJPYMR	31-Jul-08 PGNIG
PGNIGUSDCR	31-Jul-08 PGNIG

Pfizer Inc	7I8789	SNRFOR	GBP
Pfizer Inc	7I8789	SNRFOR	HKD
Pfizer Inc	7I8789	SNRFOR	JPY
Pfizer Inc	7I8789	SNRFOR	JPY
Pfizer Inc	7I8789	SNRFOR	SGD
Pfizer Inc	7I8789	SNRFOR	TWD
Pfizer Inc	7I8789	SNRFOR	USD
Pfizer Inc	7I8789	SNRFOR	USD
Pfizer Inc	7I8789	SNRFOR	USD
Pfizer Inc	7I8789	SNRFOR	USD
Prin Finl Group Inc	7B676W	SNRFOR	EUR
Prin Finl Group Inc	7B676W	SNRFOR	EUR
Prin Finl Group Inc	7B676W	SNRFOR	EUR
Prin Finl Group Inc	7B676W	SNRFOR	GBP
Prin Finl Group Inc	7B676W	SNRFOR	USD
Prin Finl Group Inc	7B676W	SNRFOR	USD
Prin Finl Group Inc	7B676W	SNRFOR	USD
Prin Finl Group Inc	7B676W	SNRFOR	USD
Pinnacle Foods Group LLC	7J57A1	SNRFOR	USD
Pinnacle Foods Group LLC	7J57A1	SNRFOR	USD
Procter & Gamble Co	7B6989	SNRFOR	AUD
Procter & Gamble Co	7B6989	SNRFOR	CHF
Procter & Gamble Co	7B6989	SNRFOR	CHF
Procter & Gamble Co	7B6989	SNRFOR	EUR
Procter & Gamble Co	7B6989	SNRFOR	EUR
Procter & Gamble Co	7B6989	SNRFOR	EUR
Procter & Gamble Co	7B6989	SNRFOR	EUR
Procter & Gamble Co	7B6989	SNRFOR	GBP
Procter & Gamble Co	7B6989	SNRFOR	GBP
Procter & Gamble Co	7B6989	SNRFOR	GBP
Procter & Gamble Co	7B6989	SNRFOR	HKD
Procter & Gamble Co	7B6989	SNRFOR	JPY
Procter & Gamble Co	7B6989	SNRFOR	JPY
Procter & Gamble Co	7B6989	SNRFOR	SGD
Procter & Gamble Co	7B6989	SNRFOR	SGD
Procter & Gamble Co	7B6989	SNRFOR	USD
Procter & Gamble Co	7B6989	SNRFOR	USD
Procter & Gamble Co	7B6989	SNRFOR	USD
Procter & Gamble Co	7B6989	SNRFOR	USD
Procter & Gamble Co	7B6989	SNRFOR	ZAR
PEOPLES ENERGY Corp	7I2133	SNRFOR	EUR
PEOPLES ENERGY Corp	7I2133	SNRFOR	USD
Progress Engy Inc	7B7589	SNRFOR	AUD
Progress Engy Inc	7B7589	SNRFOR	AUD
Progress Engy Inc	7B7589	SNRFOR	CAD
Progress Engy Inc	7B7589	SNRFOR	CHF
Progress Engy Inc	7B7589	SNRFOR	EUR
Progress Engy Inc	7B7589	SNRFOR	EUR
Progress Engy Inc	7B7589	SNRFOR	EUR
Progress Engy Inc	7B7589	SNRFOR	EUR
Progress Engy Inc	7B7589	SNRFOR	GBP
Progress Engy Inc	7B7589	SNRFOR	GBP
Progress Engy Inc	7B7589	SNRFOR	HKD
Progress Engy Inc	7B7589	SNRFOR	HKD
Progress Engy Inc	7B7589	SNRFOR	JPY
Progress Engy Inc	7B7589	SNRFOR	JPY
Progress Engy Inc	7B7589	SNRFOR	SEK
Progress Engy Inc	7B7589	SNRFOR	SEK
Progress Engy Inc	7B7589	SNRFOR	USD
Progress Engy Inc	7B7589	SNRFOR	USD
Progress Engy Inc	7B7589	SNRFOR	USD
Progress Engy Inc	7B7589	SNRFOR	USD
Carolina Pwr & Lt Co	1F8555	SNRFOR	EUR
Carolina Pwr & Lt Co	1F8555	SNRFOR	EUR
Carolina Pwr & Lt Co	1F8555	SNRFOR	USD
Carolina Pwr & Lt Co	1F8555	SNRFOR	USD
Carolina Pwr & Lt Co	1F8555	SNRFOR	USD
PGNiG	7A47LG	SNRFOR	EUR
PGNiG	7A47LG	SNRFOR	EUR
PGNiG	7A47LG	SNRFOR	EUR
PGNiG	7A47LG	SNRFOR	JPY
PGNiG	7A47LG	SNRFOR	JPY
PGNiG	7A47LG	SNRFOR	JPY
PGNiG	7A47LG	SNRFOR	USD

MR	Composite	0.12%	0.11%	0.20%	0.24%	0.30%	0.34%
MR	Composite	0.0011875	0.001072775	0.001955033	0.002381519	0.0029827	0.003372292
CR	Composite						
MR	Composite	0.12%	0.11%	0.20%	0.24%	0.30%	0.34%
MR	Composite	0.0011875	0.001072775	0.001955033	0.002381519	0.0029827	0.003372292
MR	Composite	0.0011875	0.001072775	0.001955033	0.002381519	0.0029827	0.003372292
CR	Composite	0.12%	0.11%	0.21%	0.25%	0.31%	0.35%
MM	Composite						
MR	Composite	0.12%	0.11%	0.20%	0.24%	0.30%	0.34%
XR	Composite	0.0011875	0.001033252	0.001883006	0.002294729	0.002872811	0.00324605
CR	Composite	0.86%	1.16%	1.15%	1.20%	1.23%	1.29%
MM	Composite	0.86%	1.11%	1.15%	1.20%	1.18%	1.24%
MR	Composite	0.86%	1.10%	1.15%	1.20%	1.17%	1.22%
MR	Composite	0.86%	1.10%	1.15%	1.20%	1.17%	1.22%
CR	Composite	0.00856731	0.011578947	0.011525	0.012	0.012298246	0.012868421
MM	Composite	0.86%	1.11%	1.15%	1.20%	1.18%	1.24%
MR	Composite	0.00856731	0.011	0.011525	0.012	0.011683333	0.012225
XR	Composite						
MR	Composite	4.06%	4.06%	4.06%	4.06%	4.06%	4.06%
XR	Composite	4.06%	4.06%	4.06%	4.06%	4.06%	4.06%
MR	Composite	0.31%	0.26%	0.36%	0.39%	0.45%	0.48%
CR	Composite						
MR	Composite	0.31%	0.26%	0.36%	0.39%	0.45%	0.48%
CR	Composite	0.31%	0.27%	0.38%	0.41%	0.47%	0.50%
MM	Composite	0.31%	0.26%	0.36%	0.39%	0.45%	0.48%
MR	Composite	0.31%	0.26%	0.36%	0.39%	0.45%	0.48%
XR	Composite						
MM	Composite	0.00305	0.002610806	0.003601492	0.003897119	0.004522294	0.004846668
MR	Composite	0.31%	0.26%	0.36%	0.39%	0.45%	0.48%
XR	Composite	0.31%	0.25%	0.34%	0.37%	0.43%	0.46%
MR	Composite	0.00305	0.002582533	0.003563977	0.003856524	0.004502134	0.004796182
CR	Composite						
MR	Composite	0.31%	0.26%	0.36%	0.36%	0.45%	0.47%
CR	Composite	0.31%	0.27%	0.38%	0.41%	0.47%	0.50%
MR	Composite	0.31%	0.26%	0.36%	0.39%	0.45%	0.48%
CR	Composite	0.31%	0.27%	0.38%	0.41%	0.47%	0.50%
MM	Composite						
MR	Composite	0.00305	0.002582533	0.003563977	0.003856524	0.004502134	0.004796182
XR	Composite						
MR	Composite	0.00305	0.002582533	0.003563977	0.003856524	0.004502134	0.004796182
MR	Composite	0.004088664	0.004088664	0.004088664	0.004310434	0.003974281	0.004400878
MR	Composite	0.41%	0.41%	0.41%	0.43%	0.40%	0.44%
MR	Composite	0.07%	0.17%	0.20%	0.24%	0.31%	0.35%
XR	Composite	0.07%	0.17%	0.20%	0.24%	0.29%	0.35%
MR	Composite	0.07%	0.16%	0.19%	0.24%	0.30%	0.35%
MR	Composite	0.07%	0.16%	0.19%	0.24%	0.30%	0.35%
CR	Composite	0.07%	0.17%	0.20%	0.26%	0.32%	0.37%
MM	Composite	0.07%	0.16%	0.20%	0.24%	0.30%	0.35%
MR	Composite	0.07%	0.16%	0.19%	0.24%	0.30%	0.35%
XR	Composite	0.07%	0.17%	0.20%	0.24%	0.30%	0.34%
MR	Composite	0.07%	0.16%	0.19%	0.24%	0.30%	0.35%
XR	Composite	0.07%	0.17%	0.20%	0.24%	0.30%	0.34%
MR	Composite	0.07%	0.16%	0.19%	0.24%	0.30%	0.35%
XR	Composite	0.07%	0.17%	0.20%	0.24%	0.30%	0.34%
MR	Composite	0.000700526	0.001684129	0.002024208	0.002400612	0.0029637	0.003506262
XR	Composite	0.07%	0.17%	0.20%	0.23%	0.29%	0.34%
MR	Composite	0.07%	0.16%	0.19%	0.24%	0.30%	0.35%
XR	Composite	0.07%	0.17%	0.20%	0.24%	0.30%	0.34%
CR	Composite	0.07%	0.17%	0.20%	0.26%	0.32%	0.37%
MM	Composite						
MR	Composite	0.07%	0.16%	0.19%	0.24%	0.30%	0.35%
XR	Composite	0.000700526	0.001722525	0.001970618	0.002425728	0.00295557	0.003395121
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite	0.15%	0.15%	0.27%	0.27%	0.27%	0.30%
XR	Composite	0.15%	0.15%	0.27%	0.27%	0.27%	0.30%
CR	Composite	0.003592885	0.003592885	0.003592885	0.003592885	0.005	0.005
MM	Composite	0.36%	0.36%	0.36%	0.36%	0.50%	0.50%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						

0.37%	0.40%	0.44%	0.52%	0.57%	0.4 NR	BB
0.37%	0.004030112	0.0043625	0.005170333	0.0056645	0.4 NR	BB
					0.4	
0.37%	0.40%	0.44%	0.52%	0.57%	0.4 NR	CCC
0.37%	0.004030112	0.0043625	0.005170333	0.0056645	0.4 NR	BB
0.37%	0.004030112	0.0043625	0.005170333	0.0056645	0.4 NR	BB
0.39%	0.42%	0.44%	0.54%	0.57%	0.4 NR	B
					0.4	
0.37%	0.40%	0.44%	0.52%	0.57%	0.4 NR	BB
0.35%	0.003881634	0.0043625	0.004979847	0.0056645	0.4 NR	B
1.36%	1.43%	1.43%	1.43%	1.43%	0.4 NR	B
1.31%	1.37%	1.37%	1.37%	1.37%	0.4 NR	B
1.29%	1.35%	1.35%	1.35%	1.35%	0.4 NR	BB
1.29%	1.35%	1.35%	1.35%	1.35%	0.4 NR	BB
1.36%	0.014262853	0.014262853	0.014262853	0.014262853	0.4 NR	B
1.31%	1.37%	1.37%	1.37%	1.37%	0.4 NR	B
1.29%	0.013549711	0.013549711	0.013549711	0.013549711	0.4 NR	BB
					0.4	
4.50%	4.50%	4.06%	4.06%	4.06%	0.4 NR	NR
4.50%	4.50%	4.06%	4.06%	4.06%	0.4 NR	NR
0.51%	0.56%	0.59%	0.60%	0.64%	0.4 NR	BB
					0.4	
0.52%	0.56%	0.59%	0.60%	0.64%	0.4 NR	A
0.54%	0.59%	0.62%	0.63%	0.64%	0.4 NR	BBB
0.52%	0.56%	0.59%	0.61%	0.64%	0.4 NR	BBB
0.52%	0.56%	0.59%	0.60%	0.64%	0.4 NR	A
					0.4	
0.52%	0.005639014	0.005944675	0.006094147	0.0064	0.4 NR	BBB
0.52%	0.56%	0.59%	0.60%	0.64%	0.4 NR	A
0.50%	0.54%	0.57%	0.58%	0.64%	0.4 NR	BBB
0.52%	0.005608138	0.005882751	0.006030667	0.0064	0.4 NR	A
					0.4	
0.51%	0.56%	0.59%	0.60%	0.64%	0.4 NR	BB
0.54%	0.59%	0.62%	0.63%	0.64%	0.4 NR	BBB
0.52%	0.56%	0.59%	0.60%	0.64%	0.4 NR	A
0.54%	0.59%	0.62%	0.63%	0.64%	0.4 NR	BBB
					0.4	
0.52%	0.005608138	0.005882751	0.006030667	0.0064	0.4 NR	A
					0.4	
0.52%	0.005608138	0.005882751	0.006030667	0.0064	0.4 NR	A
0.58%	0.0066	0.0066	0.0066	0.0066	0.4	
0.58%	0.66%	0.66%	0.66%	0.66%	0.4	
0.38%	0.46%	0.55%	0.60%	0.56%	0.4 NR	BBB
0.38%	0.46%	0.55%	0.60%	0.56%	0.4 NR	BBB
0.39%	0.46%	0.56%	0.60%	0.56%	0.4 NR	A
0.39%	0.46%	0.56%	0.60%	0.56%	0.4 NR	A
0.41%	0.49%	0.58%	0.63%	0.56%	0.4 NR	A
0.39%	0.47%	0.56%	0.61%	0.56%	0.4 NR	A
0.39%	0.46%	0.56%	0.60%	0.56%	0.4 NR	A
0.37%	0.45%	0.53%	0.58%	0.56%	0.4 NR	A
0.39%	0.46%	0.56%	0.60%	0.56%	0.4 NR	A
0.37%	0.45%	0.53%	0.58%	0.56%	0.4 NR	A
0.39%	0.46%	0.56%	0.60%	0.56%	0.4 NR	A
0.37%	0.45%	0.53%	0.58%	0.56%	0.4 NR	A
0.38%	0.004553798	0.005520404	0.005971615	0.005567384	0.4 NR	BBB
0.38%	0.46%	0.55%	0.60%	0.56%	NR	BBB
0.39%	0.46%	0.56%	0.60%	0.56%	0.4 NR	A
0.37%	0.45%	0.53%	0.58%	0.56%	0.4 NR	A
0.41%	0.49%	0.58%	0.63%	0.56%	0.4 NR	A
					0.4	
0.39%	0.46%	0.56%	0.60%	0.56%	0.4 NR	A
0.37%	0.004458128	0.005342396	0.005779609	0.005567384	0.4 NR	A
					0.4	
					0.4	
					0.4	
0.33%	0.33%	0.33%	0.33%	0.33%	0.4	NR
0.33%	0.33%	0.33%	0.33%	0.33%	0.4	NR
0.58%	0.00625	0.00625	0.00625	0.00625	0.4	
0.58%	0.63%	0.63%	0.63%	0.63%	0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	B	BB	BBB	BBB
NR	NR	B	BB	BBB	BBB
NR	NR	BB	BBB	A	A
NR	NR	BB	BBB	A	A
NR	NR	B	BB	BBB	BBB
NR	NR	B	BB	BBB	BBB
NR	NR	BB	BBB	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
BBB	A	BBB	A	A	BBB
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
BBB	A	BBB	BBB	BB	BBB
BBB	A	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	BBB
		NR	NR	NR	
		NR	NR	NR	
	NR		NR	NR	NR
	NR		NR	NR	NR

NR	A	NR	BBB	11 Health Care
NR	A	NR	BBB	11 Health Care
			NR	Health Care
NR	BB	NR	BBB	11 Health Care
NR	A	NR	BBB	11 Health Care
NR	A	NR	BBB	11 Health Care
NR	BBB	NR	A	11 Health Care
			NR	Health Care
NR	A	NR	BBB	11 Health Care
NR	BBB	NR	BBB	11 Health Care
			BBB	3 Financials
			BBB	3 Financials
			BBB	3 Financials
			BBB	3 Financials
			BBB	3 Financials
			BBB	3 Financials
			BBB	3 Financials
			NR	Financials
NR	NR	NR	NR	2 Consumer Goods
NR	NR	NR	NR	2 Consumer Goods
BB	BB	NR	BBB	10 Consumer Goods
			NR	Consumer Goods
A	A	NR	BBB	10 Consumer Goods
BBB	BBB	NR	BBB	10 Consumer Goods
BBB	BBB	NR	BBB	10 Consumer Goods
A	A	NR	BBB	10 Consumer Goods
			NR	Consumer Goods
BBB	BBB	NR	BBB	10 Consumer Goods
A	A	NR	BBB	10 Consumer Goods
BBB	BBB	NR	BBB	10 Consumer Goods
A	A	NR	BBB	10 Consumer Goods
			NR	Consumer Goods
BB	BB	NR	BBB	3 Consumer Goods
BBB	BBB	NR	BBB	10 Consumer Goods
A	A	NR	BBB	10 Consumer Goods
BBB	BBB	NR	BBB	10 Consumer Goods
			NR	Consumer Goods
A	A	NR	BBB	10 Consumer Goods
			NR	Consumer Goods
A	A	NR	BBB	10 Consumer Goods
			NR	2 Utilities
			NR	2 Utilities
BB	BB	NR	A	10 Utilities
BB	BB	NR	A	10 Utilities
A	A	NR	A	9 Utilities
A	A	NR	A	9 Utilities
BBB	BBB	NR	A	10 Utilities
BBB	BBB	NR	A	10 Utilities
A	A	NR	A	9 Utilities
BBB	BBB	NR	A	4 Utilities
A	A	NR	A	9 Utilities
BBB	BBB	NR	A	4 Utilities
A	A	NR	A	9 Utilities
BBB	BBB	NR	A	4 Utilities
BB	BB	NR	A	3 Utilities
BB	BB	NR	A	3 Utilities
A	A	NR	A	9 Utilities
BBB	BBB	NR	A	4 Utilities
BBB	BBB	NR	A	10 Utilities
			NR	Utilities
A	A	NR	A	9 Utilities
BBB	BBB	NR	A	4 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government

N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	Thin	Thin
N.Amer	United States	A	AA	Thin	DocAdj	Thin	Thin
N.Amer	United States	A	AA	Thin	CcyGrp	Thin	Thin
N.Amer	United States	A	AA	Thin	CcyGrp	Thin	Thin
N.Amer	United States	A	AA	Thin	DocAdj	Thin	Thin
N.Amer	United States	A	AA	Thin	DocAdj	Thin	Thin
N.Amer	United States	A	AA	Thin	CcyGrp	Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	CCC	BB	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	BB	Thin	Thin	Thin	Thin
N.Amer	United States	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	AA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A			Thin	CcyGrp
N.Amer	United States	A	A			Thin	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin		
N.Amer	United States	A	AA		Thin		
E.Eur	Poland	BBB	AA				Thin
E.Eur	Poland	BBB	AA				Thin
E.Eur	Poland	BBB	AA				
E.Eur	Poland	BBB	AA				
E.Eur	Poland	BBB	AA				
E.Eur	Poland	BBB	AA				
E.Eur	Poland	BBB	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin

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PGNIGUSDMM	31-Jul-08 PGNIG
PGNIGUSDMR	31-Jul-08 PGNIG
PGPTYEURCR	31-Jul-08 PGPTY
PGPTYEURMM	31-Jul-08 PGPTY
PGPTY-PGILEURCR	31-Jul-08 PGPTY-PGIL
PGPTY-PGILEURMM	31-Jul-08 PGPTY-PGIL
PGPTY-PGILEURMR	31-Jul-08 PGPTY-PGIL
PGPTY-PGILUSDCR	31-Jul-08 PGPTY-PGIL
PGPTY-PGILUSDMR	31-Jul-08 PGPTY-PGIL
PGPTY-PGILZARCR	31-Jul-08 PGPTY-PGIL
PGREURCR	31-Jul-08 PGR
PGREURMR	31-Jul-08 PGR
PGRGBPMR	31-Jul-08 PGR
PGRUSDCR	31-Jul-08 PGR
PGRUSDMR	31-Jul-08 PGR
PGRUSDXR	31-Jul-08 PGR
PHAUDMR	31-Jul-08 PH
PHEURCR	31-Jul-08 PH
PHEURMM	31-Jul-08 PH
PHEURMR	31-Jul-08 PH
PHEURXR	31-Jul-08 PH
PHUSDCR	31-Jul-08 PH
PHUSDMM	31-Jul-08 PH
PHUSDMR	31-Jul-08 PH
PHUSDXR	31-Jul-08 PH
PHAEURCR	31-Jul-08 PHA
PHAEURMM	31-Jul-08 PHA
PHAEURMR	31-Jul-08 PHA
PHAUSDCR	31-Jul-08 PHA
PHAUSDMM	31-Jul-08 PHA
PHAUSDMR	31-Jul-08 PHA
PHAUSDXR	31-Jul-08 PHA
PHGAUDCR	31-Jul-08 PHG
PHGAUDMM	31-Jul-08 PHG
PHGCADMM	31-Jul-08 PHG
PHGCHFCR	31-Jul-08 PHG
PHGCHFMM	31-Jul-08 PHG
PHGEURCR	31-Jul-08 PHG
PHGEURMM	31-Jul-08 PHG
PHGEURMR	31-Jul-08 PHG
PHGEURXR	31-Jul-08 PHG
PHGGBPCR	31-Jul-08 PHG
PHGGBPMM	31-Jul-08 PHG
PHGHKDMM	31-Jul-08 PHG
PHGJPYCR	31-Jul-08 PHG
PHGJPYMM	31-Jul-08 PHG
PHGNOKMM	31-Jul-08 PHG
PHGSEKMM	31-Jul-08 PHG
PHGUSDCR	31-Jul-08 PHG
PHGUSDMM	31-Jul-08 PHG
PHGUSDMR	31-Jul-08 PHG
PHGUSDXR	31-Jul-08 PHG
PHHCOAUDCR	31-Jul-08 PHHCO
PHHCOAUDMR	31-Jul-08 PHHCO
PHHCOEURCR	31-Jul-08 PHHCO
PHHCOEURMM	31-Jul-08 PHHCO
PHHCOEURMR	31-Jul-08 PHHCO
PHHCOEURXR	31-Jul-08 PHHCO
PHHCOHKDMR	31-Jul-08 PHHCO
PHHCOSGDMR	31-Jul-08 PHHCO
PHHCOUSDCR	31-Jul-08 PHHCO
PHHCOUSDMM	31-Jul-08 PHHCO
PHHCOUSDMR	31-Jul-08 PHHCO
PHHCOUSDXR	31-Jul-08 PHHCO
PHILIPAUDCR	31-Jul-08 PHILIP
PHILIPEURCR	31-Jul-08 PHILIP
PHILIPEURMM	31-Jul-08 PHILIP
PHILIPEURMR	31-Jul-08 PHILIP
PHILIPEURXR	31-Jul-08 PHILIP
PHILIPGBPCR	31-Jul-08 PHILIP
PHILIPGBPMR	31-Jul-08 PHILIP
PHILIPILSCR	31-Jul-08 PHILIP
PHILIPJPYCR	31-Jul-08 PHILIP
PHILIPUSDCR	31-Jul-08 PHILIP

PGNiG	7A47LG	SNRFOR	USD
PGNiG	7A47LG	SNRFOR	USD
Peermont Glob Proprietary Ltd	SA97DM	SNRFOR	EUR
Peermont Glob Proprietary Ltd	SA97DM	SNRFOR	EUR
Peermont Glob Invts Ltd	SXEICI	SNRFOR	EUR
Peermont Glob Invts Ltd	SXEICI	SNRFOR	EUR
Peermont Glob Invts Ltd	SXEICI	SNRFOR	EUR
Peermont Glob Invts Ltd	SXEICI	SNRFOR	USD
Peermont Glob Invts Ltd	SXEICI	SNRFOR	USD
Peermont Glob Invts Ltd	SXEICI	SNRFOR	ZAR
Progressive Corp	7B7646	SNRFOR	EUR
Progressive Corp	7B7646	SNRFOR	EUR
Progressive Corp	7B7646	SNRFOR	GBP
Progressive Corp	7B7646	SNRFOR	USD
Progressive Corp	7B7646	SNRFOR	USD
Progressive Corp	7B7646	SNRFOR	USD
PARKER HANNIFIN Corp	7H119D	SNRFOR	AUD
PARKER HANNIFIN Corp	7H119D	SNRFOR	EUR
PARKER HANNIFIN Corp	7H119D	SNRFOR	EUR
PARKER HANNIFIN Corp	7H119D	SNRFOR	EUR
PARKER HANNIFIN Corp	7H119D	SNRFOR	EUR
PARKER HANNIFIN Corp	7H119D	SNRFOR	USD
PARKER HANNIFIN Corp	7H119D	SNRFOR	USD
PARKER HANNIFIN Corp	7H119D	SNRFOR	USD
PARKER HANNIFIN Corp	7H119D	SNRFOR	USD
Pharmacia Corp	7I884X	SNRFOR	EUR
Pharmacia Corp	7I884X	SNRFOR	EUR
Pharmacia Corp	7I884X	SNRFOR	EUR
Pharmacia Corp	7I884X	SNRFOR	USD
Pharmacia Corp	7I884X	SNRFOR	USD
Pharmacia Corp	7I884X	SNRFOR	USD
Pharmacia Corp	7I884X	SNRFOR	USD
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	AUD
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	AUD
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	CAD
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	CHF
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	CHF
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	EUR
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	EUR
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	EUR
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	EUR
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	GBP
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	GBP
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	HKD
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	JPY
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	JPY
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	NOK
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	SEK
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	USD
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	USD
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	USD
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	USD
PHH Corp	6FC652	SNRFOR	AUD
PHH Corp	6FC652	SNRFOR	AUD
PHH Corp	6FC652	SNRFOR	EUR
PHH Corp	6FC652	SNRFOR	EUR
PHH Corp	6FC652	SNRFOR	EUR
PHH Corp	6FC652	SNRFOR	EUR
PHH Corp	6FC652	SNRFOR	HKD
PHH Corp	6FC652	SNRFOR	SGD
PHH Corp	6FC652	SNRFOR	USD
PHH Corp	6FC652	SNRFOR	USD
PHH Corp	6FC652	SNRFOR	USD
PHH Corp	6FC652	SNRFOR	USD
Rep Philippines	789AAE	SNRFOR	AUD
Rep Philippines	789AAE	SNRFOR	EUR
Rep Philippines	789AAE	SNRFOR	EUR
Rep Philippines	789AAE	SNRFOR	EUR
Rep Philippines	789AAE	SNRFOR	EUR
Rep Philippines	789AAE	SNRFOR	GBP
Rep Philippines	789AAE	SNRFOR	GBP
Rep Philippines	789AAE	SNRFOR	ILS
Rep Philippines	789AAE	SNRFOR	JPY
Rep Philippines	789AAE	SNRFOR	USD

MM	Composite						
MR	Composite						
CR	Composite	4.58%	4.58%	5.08%	5.08%	5.08%	5.08%
MM	Composite	4.58%	4.58%	5.08%	5.08%	5.08%	5.08%
CR	Composite						
MM	Composite	2.94%	2.94%	3.31%	4.80%	6.41%	6.41%
MR	Composite						
CR	Composite	0.02935	0.02935	0.0331	0.047975	0.0641	0.0641
MR	Composite						
CR	Composite						
CR	Composite	0.0028525	0.0028525	0.00240125	0.004809792	0.0049595	0.005945427
MR	Composite	0.29%	0.29%	0.24%	0.46%	0.50%	0.55%
MR	Composite						
CR	Composite	0.29%	0.29%	0.24%	0.48%	0.50%	0.59%
MR	Composite	0.0028525	0.0028525	0.00240125	0.00456504	0.0049595	0.005516667
XR	Composite	0.0028525	0.0028525	0.00240125	0.00440096	0.0049595	0.005440066
MR	Composite	0.17%	0.35%	0.34%	0.57%	0.68%	0.78%
CR	Composite	0.17%	0.35%	0.35%	0.59%	0.72%	0.82%
MM	Composite	0.17%	0.33%	0.34%	0.57%	0.69%	0.79%
MR	Composite	0.17%	0.33%	0.34%	0.56%	0.68%	0.78%
XR	Composite	0.17%	0.32%	0.32%	0.54%	0.65%	0.75%
CR	Composite	0.001723	0.003468421	0.003547368	0.005946105	0.007153835	0.008190526
MM	Composite						
MR	Composite	0.17%	0.33%	0.34%	0.56%	0.68%	0.78%
XR	Composite	0.17%	0.32%	0.32%	0.54%	0.65%	0.75%
CR	Composite						
MM	Composite						
MR	Composite	0.00139375	0.00139375	0.0027	0.00251125	0.0033	0.003725
CR	Composite	0.14%	0.14%	0.27%	0.25%	0.33%	0.37%
MM	Composite						
MR	Composite	0.14%	0.14%	0.27%	0.25%	0.33%	0.37%
XR	Composite						
CR	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.48%
MM	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.48%
MM	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.47%
CR	Composite	0.17%	0.21%	0.29%	0.37%	0.43%	0.49%
MM	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.47%
CR	Composite	0.17%	0.21%	0.29%	0.37%	0.43%	0.49%
MM	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.47%
MR	Composite	0.16%	0.20%	0.27%	0.34%	0.41%	0.47%
XR	Composite	0.15%	0.20%	0.26%	0.33%	0.40%	0.45%
CR	Composite	0.17%	0.21%	0.29%	0.37%	0.43%	0.49%
MM	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.47%
MM	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.47%
CR	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.48%
MM	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.48%
MM	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.47%
MM	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.47%
CR	Composite	0.17%	0.21%	0.29%	0.37%	0.43%	0.49%
MM	Composite	0.16%	0.20%	0.27%	0.35%	0.42%	0.47%
MR	Composite	0.16%	0.20%	0.27%	0.34%	0.41%	0.47%
XR	Composite	0.15%	0.20%	0.26%	0.33%	0.40%	0.45%
CR	Composite	4.69%	5.24%	5.22%	4.83%	4.46%	4.38%
MR	Composite	4.69%	5.24%	5.22%	4.83%	4.46%	4.38%
CR	Composite						
MM	Composite						
MR	Composite	4.69%	5.23%	5.24%	4.80%	4.41%	4.39%
XR	Composite	4.51%	5.09%	5.06%	4.70%	4.34%	4.24%
MR	Composite	4.69%	5.23%	5.24%	4.80%	4.41%	4.39%
MR	Composite	4.69%	5.23%	5.24%	4.80%	4.41%	4.39%
CR	Composite	4.93%	5.57%	5.53%	5.13%	4.74%	4.64%
MM	Composite						
MR	Composite	4.69%	5.23%	5.24%	4.80%	4.41%	4.39%
XR	Composite	4.51%	5.09%	5.06%	4.70%	4.34%	4.24%
CR	Composite	0.54%	0.90%	1.25%	1.65%	1.95%	2.24%
CR	Composite	0.52%	0.90%	1.25%	1.65%	1.97%	2.24%
MM	Composite	0.50%	0.86%	1.20%	1.59%	1.89%	2.15%
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	0.52%	0.90%	1.25%	1.65%	1.97%	2.24%
CR	Composite	0.59%	0.90%	1.25%	1.64%	1.93%	2.23%
CR	Composite	0.005214789	0.00896601	0.01253918	0.016532524	0.019668773	0.022435

					0.4	
					0.4	
5.08%	5.08%	5.08%	5.08%	5.08%	0.4	NR
5.08%	5.08%	5.08%	5.08%	5.08%	0.4	NR
					0.4	
6.37%	6.74%	6.74%	6.74%	6.74%	0.4	NR
					0.4	
6.37%	0.0674	0.0674	0.0674	0.0674	0.4	NR
					0.4	
					0.4	
0.72%	0.006541661	0.01006385	0.01006385	0.01006385	0.383333334	NR
0.72%	0.62%	1.01%	1.01%	1.01%	0.383333334	NR
					0.383333334	
0.72%	0.65%	1.01%	1.01%	1.01%	0.383333334	NR
0.72%	0.006207	0.01006385	0.01006385	0.01006385	0.383333334	NR
0.72%	0.005985619	0.01006385	0.01006385	0.01006385	0.383333334	NR
0.83%	0.85%	0.78%	0.64%	0.93%	0.4125 NR	B
0.87%	0.89%	0.78%	0.64%	0.93%	0.4125 NR	BB
0.84%	0.86%	0.78%	0.64%	0.93%	0.4125 NR	BB
0.83%	0.85%	0.78%	0.64%	0.93%	0.4 NR	BBB
0.80%	0.82%	0.78%	0.64%	0.93%	0.4125 NR	BB
0.87%	0.008916316	0.007825	0.006404	0.00932875	0.4125 NR	BB
					0.4125	
0.83%	0.85%	0.78%	0.64%	0.93%	0.4 NR	BBB
0.80%	0.82%	0.78%	0.64%	0.93%	0.4125 NR	BB
					0.388571428	
					0.388571428	
0.41%	0.00415	0.00415	0.00415	0.00415	0.4	NR
0.41%	0.42%	0.42%	0.42%	0.42%	0.388571428	NR
					0.388571428	
0.41%	0.42%	0.42%	0.42%	0.42%	0.4	NR
					0.388571428	
0.53%	0.59%	0.65%	0.66%	0.73%	0.390000001 BB	BBB
0.53%	0.59%	0.65%	0.66%	0.73%	39.00% BB	BBB
0.52%	0.59%	0.65%	0.66%	0.73%	0.4 A	AA
0.55%	0.63%	0.67%	0.69%	0.73%	38.00% BBB	A
0.52%	0.59%	0.65%	0.66%	0.73%	40.00% A	AA
0.55%	0.63%	0.67%	0.69%	0.73%	0.380000002 BBB	A
0.52%	0.59%	0.65%	0.66%	0.73%	0.4 A	AA
0.52%	0.58%	0.65%	0.65%	0.73%	0.390000001 BBB	A
0.50%	0.56%	0.61%	0.63%	0.73%	0.390000001 BBB	A
0.55%	0.63%	0.67%	0.69%	0.73%	0.380000002 BBB	A
0.52%	0.59%	0.65%	0.66%	0.73%	0.4 A	AA
0.52%	0.59%	0.65%	0.66%	0.73%	0.4 A	AA
0.53%	0.59%	0.65%	0.66%	0.73%	0.390000001 BB	BBB
0.53%	0.59%	0.65%	0.66%	0.73%	0.390000001 BB	BBB
0.52%	0.59%	0.65%	0.66%	0.73%	0.4 A	AA
0.52%	0.59%	0.65%	0.66%	0.73%	0.4 A	AA
0.55%	0.63%	0.67%	0.69%	0.73%	0.380000002 BBB	A
0.52%	0.59%	0.65%	0.66%	0.73%	0.4 A	AA
0.52%	0.58%	0.65%	0.65%	0.73%	0.390000001 BBB	A
0.50%	0.56%	0.61%	0.63%	0.73%	0.390000001 BBB	A
3.98%	3.67%	3.75%	3.66%	3.75%	0.39 CCC	BBB
3.98%	3.67%	3.75%	3.66%	3.75%	0.39 CCC	BBB
					0.39	
					0.39	
4.03%	3.67%	3.80%	3.75%	3.75%	0.3875 BB	AA
3.87%	3.56%	3.66%	3.55%	3.75%	0.4 B	A
4.03%	3.67%	3.80%	3.75%	3.75%	0.3875 BB	AA
4.03%	3.67%	3.80%	3.75%	3.75%	0.3875 BB	AA
4.23%	3.89%	4.00%	3.88%	3.75%	0.39 B	A
					0.39	
4.03%	3.67%	3.80%	3.75%	3.75%	0.3875 BB	AA
3.87%	3.56%	3.66%	3.55%	3.75%	0.4 B	A
2.48%	2.78%	2.92%	3.09%	3.17%	0.25 BB	BBB
2.48%	2.78%	2.94%	3.08%	3.15%	0.25 BBB	AA
2.39%	2.67%	2.82%	2.96%	3.03%	0.25 BB	A
					0.25	
					0.25	
					0.25	
					0.25	
2.48%	2.78%	2.94%	3.08%	3.15%	0.25 BBB	AA
2.48%	2.77%	2.89%	3.01%	3.12%	0.25 A	BBB
2.48%	0.027804052	0.029395504	0.030820206	0.031546445	0.25 BBB	AA

	NR				
	NR				
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	B	NR	B	NR	B
NR	BB	NR	BBB	NR	BB
NR	B	NR	B	NR	B
NR	BB	NR	BBB	NR	BB
NR	B	NR	B	NR	B
B	B	B	CCC	CCC	B
BB	BBB	BB	B	B	BB
BB	BBB	BB	B	B	BB
BBB	A	BBB	BB	BB	BBB
BB	BBB	BB	B	B	BB
BB	BBB	BB	B	B	BB
BBB	A	BBB	BB	BB	BBB
BB	BBB	BB	B	B	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
A	A	A	AA	A	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
A	A	A	AA	A	AA
BBB	BBB	BBB	BBB	BBB	B
BBB	BBB	BBB	BBB	BBB	B
AA	AA	AA	AA	AA	BBB
A	A	A	A	A	BB
AA	AA	AA	AA	AA	BBB
AA	AA	AA	AA	AA	BBB
A	A	A	A	A	BB
AA	AA	AA	AA	AA	BBB
A	A	A	A	A	BB
BBB	A	A	A	A	A
AA	AAA	AA	AA	AAA	AA
A	AA	A	A	AA	A
AA	AAA	AA	AA	AAA	AA
BBB	A	A	A	A	A
AA	AAA	AA	AA	AAA	AA

			NR	Government
			NR	Government
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR			NR	4 Financials
NR			NR	3 Financials
			NR	Financials
NR			NR	4 Financials
NR			NR	3 Financials
NR			NR	4 Financials
NR	NR	NR	BBB	5 Industrials
NR	NR	NR	BBB	5 Industrials
NR	NR	NR	BBB	5 Industrials
NR	NR	NR	BBB	5 Industrials
NR	NR	NR	BBB	5 Industrials
NR	NR	NR	BBB	5 Industrials
			NR	Industrials
NR	NR	NR	BBB	5 Industrials
NR	NR	NR	BBB	5 Industrials
			NR	Health Care
			NR	Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	Health Care
			NR	2 Health Care
			NR	Health Care
BB	BB	NR	AA	12 Consumer Goods
BB	BB	NR	AA	12 Consumer Goods
A	A	NR	AA	12 Consumer Goods
BBB	BBB	NR	A	3 Consumer Goods
A	A	NR	AA	12 Consumer Goods
BBB	BBB	NR	A	3 Consumer Goods
A	A	NR	AA	12 Consumer Goods
BBB	BBB	NR	AA	12 Consumer Goods
BBB	BBB	NR	AA	12 Consumer Goods
BBB	BBB	NR	A	3 Consumer Goods
A	A	NR	AA	12 Consumer Goods
A	A	NR	AA	12 Consumer Goods
BB	BB	NR	AA	12 Consumer Goods
BB	BB	NR	AA	12 Consumer Goods
A	A	NR	AA	12 Consumer Goods
A	A	NR	AA	12 Consumer Goods
BBB	BBB	NR	A	3 Consumer Goods
A	A	NR	AA	12 Consumer Goods
BBB	BBB	NR	AA	12 Consumer Goods
BBB	BBB	NR	AA	12 Consumer Goods
CCC	B	NR	A	10 Industrials
CCC	B	NR	A	10 Industrials
			NR	Industrials
			NR	Industrials
B	BB	NR	A	9 Industrials
B	BB	NR	A	10 Industrials
B	BB	NR	A	9 Industrials
B	BB	NR	A	9 Industrials
B	BB	NR	A	10 Industrials
			NR	Industrials
B	BB	NR	A	9 Industrials
B	BB	NR	A	10 Industrials
BB	BB	BB	AA	12 Government
A	A	A	AA	10 Government
BBB	BBB	BBB	AA	10 Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
A	A	A	AA	10 Government
A	A	A	A	4 Government
A	A	A	AA	10 Government

E.Eur	Poland	BBB	AA				
E.Eur	Poland	BBB	AA				
Africa	South Africa	CCC			Thin		Thin
Africa	South Africa	CCC			Thin		Thin
Africa	South Africa		B				
Africa	South Africa		B		Thin	Thin	Thin
Africa	South Africa		B				
Africa	South Africa		B		Thin	Thin	Thin
Africa	South Africa		B				
Africa	South Africa		B				
N.Amer	United States	A	AA		Thin	Thin	DocAdj
N.Amer	United States	A	AA		Thin	Thin	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	DocAdj
N.Amer	United States	A	AA		Thin	Thin	CcyGrp
N.Amer	United States	A	AA		Thin	Thin	DocAdj
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	Thin
N.Amer	United States	A	AA				
Europe	Netherlands	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Philippines	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Philippines	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Philippines	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Philippines	BB	BB	CcyGrp	Entity Tier	Entity Tier	CcyGrp
Asia	Philippines	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

	Thin	Thin	Thin			
	Thin	Thin	Thin			
Thin	DocAdj	Thin	DocAdj	Thin		
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Thin	CcyGrp	Thin	CcyGrp	Thin		
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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PHILIPUSDMM	31-Jul-08 PHILIP
PHILIPUSDMR	31-Jul-08 PHILIP
PHILIPUSDXR	31-Jul-08 PHILIP
PHMAUDMR	31-Jul-08 PHM
PHMAUDXR	31-Jul-08 PHM
PHMCADMR	31-Jul-08 PHM
PHMCHFMR	31-Jul-08 PHM
PHMEURCR	31-Jul-08 PHM
PHMEURMM	31-Jul-08 PHM
PHMEURMR	31-Jul-08 PHM
PHMEURXR	31-Jul-08 PHM
PHMGBPMR	31-Jul-08 PHM
PHMGBPXR	31-Jul-08 PHM
PHMHKDMR	31-Jul-08 PHM
PHMHKDXR	31-Jul-08 PHM
PHMJPYMR	31-Jul-08 PHM
PHMJPYXR	31-Jul-08 PHM
PHMNOKMR	31-Jul-08 PHM
PHMSEKMR	31-Jul-08 PHM
PHMSEKXR	31-Jul-08 PHM
PHMSGDMR	31-Jul-08 PHM
PHMTWDMR	31-Jul-08 PHM
PHMUSDCR	31-Jul-08 PHM
PHMUSDMM	31-Jul-08 PHM
PHMUSDMR	31-Jul-08 PHM
PHMUSDXR	31-Jul-08 PHM
PIRBEURCR	31-Jul-08 PIRB
PIRBEURMM	31-Jul-08 PIRB
PIRBEURMR	31-Jul-08 PIRB
PIRBEURXR	31-Jul-08 PIRB
PIRBEURCR	31-Jul-08 PIRB
PIRBEURMM	31-Jul-08 PIRB
PIRBEURXR	31-Jul-08 PIRB
PIRELNAUDCR	31-Jul-08 PIRELN
PIRELNAUDMM	31-Jul-08 PIRELN
PIRELNCHFCR	31-Jul-08 PIRELN
PIRELNCHFMM	31-Jul-08 PIRELN
PIRELNEURCR	31-Jul-08 PIRELN
PIRELNEURMM	31-Jul-08 PIRELN
PIRELNEURMR	31-Jul-08 PIRELN
PIRELNJPYCR	31-Jul-08 PIRELN
PIRELNJPYMM	31-Jul-08 PIRELN
PIRELNJPYMR	31-Jul-08 PIRELN
PIRELNNZDCR	31-Jul-08 PIRELN
PIRELNNZDMM	31-Jul-08 PIRELN
PIRELNUSDCR	31-Jul-08 PIRELN
PIRELNUSDMM	31-Jul-08 PIRELN
PIRELNUSDMR	31-Jul-08 PIRELN
PJCUSDMR	31-Jul-08 PJC
PJCUSDXR	31-Jul-08 PJC
PJCUSDMR	31-Jul-08 PJC
PJCUSDXR	31-Jul-08 PJC
PKDAUDMR	31-Jul-08 PKD
PKDAUDXR	31-Jul-08 PKD
PKDEURMM	31-Jul-08 PKD
PKDEURMR	31-Jul-08 PKD
PKDEURXR	31-Jul-08 PKD
PKDHKDXR	31-Jul-08 PKD
PKDILSXR	31-Jul-08 PKD
PKDJPYMM	31-Jul-08 PKD
PKDJPYMR	31-Jul-08 PKD
PKDJPYXR	31-Jul-08 PKD
PKDUSDCR	31-Jul-08 PKD
PKDUSDMM	31-Jul-08 PKD
PKDUSDMR	31-Jul-08 PKD
PKDUSDXR	31-Jul-08 PKD
PKIEURCR	31-Jul-08 PKI
PKIEURMM	31-Jul-08 PKI
PKIEURMR	31-Jul-08 PKI
PKIEURXR	31-Jul-08 PKI
PKIUSDCR	31-Jul-08 PKI
PKIUSDMM	31-Jul-08 PKI
PKIUSDMR	31-Jul-08 PKI
PKIUSDXR	31-Jul-08 PKI

Rep Philippines	789AAE	SNRFOR	USD
Rep Philippines	789AAE	SNRFOR	USD
Rep Philippines	789AAE	SNRFOR	USD
Pulte Homes Inc	7B9DED	SNRFOR	AUD
Pulte Homes Inc	7B9DED	SNRFOR	AUD
Pulte Homes Inc	7B9DED	SNRFOR	CAD
Pulte Homes Inc	7B9DED	SNRFOR	CHF
Pulte Homes Inc	7B9DED	SNRFOR	EUR
Pulte Homes Inc	7B9DED	SNRFOR	EUR
Pulte Homes Inc	7B9DED	SNRFOR	EUR
Pulte Homes Inc	7B9DED	SNRFOR	EUR
Pulte Homes Inc	7B9DED	SNRFOR	GBP
Pulte Homes Inc	7B9DED	SNRFOR	GBP
Pulte Homes Inc	7B9DED	SNRFOR	HKD
Pulte Homes Inc	7B9DED	SNRFOR	HKD
Pulte Homes Inc	7B9DED	SNRFOR	JPY
Pulte Homes Inc	7B9DED	SNRFOR	JPY
Pulte Homes Inc	7B9DED	SNRFOR	NOK
Pulte Homes Inc	7B9DED	SNRFOR	SEK
Pulte Homes Inc	7B9DED	SNRFOR	SEK
Pulte Homes Inc	7B9DED	SNRFOR	SGD
Pulte Homes Inc	7B9DED	SNRFOR	TWD
Pulte Homes Inc	7B9DED	SNRFOR	USD
Pulte Homes Inc	7B9DED	SNRFOR	USD
Pulte Homes Inc	7B9DED	SNRFOR	USD
Pulte Homes Inc	7B9DED	SNRFOR	USD
Piraeus Bk SA	XX69CG	SNRFOR	EUR
Piraeus Bk SA	XX69CG	SNRFOR	EUR
Piraeus Bk SA	XX69CG	SNRFOR	EUR
Piraeus Bk SA	XX69CG	SNRFOR	EUR
Piraeus Bk SA	XX69CG	SUBLT2	EUR
Piraeus Bk SA	XX69CG	SUBLT2	EUR
Piraeus Bk SA	XX69CG	SUBLT2	EUR
Pirelli & C SpA	T0D9AM	SNRFOR	AUD
Pirelli & C SpA	T0D9AM	SNRFOR	AUD
Pirelli & C SpA	T0D9AM	SNRFOR	CHF
Pirelli & C SpA	T0D9AM	SNRFOR	CHF
Pirelli & C SpA	T0D9AM	SNRFOR	EUR
Pirelli & C SpA	T0D9AM	SNRFOR	EUR
Pirelli & C SpA	T0D9AM	SNRFOR	EUR
Pirelli & C SpA	T0D9AM	SNRFOR	JPY
Pirelli & C SpA	T0D9AM	SNRFOR	JPY
Pirelli & C SpA	T0D9AM	SNRFOR	JPY
Pirelli & C SpA	T0D9AM	SNRFOR	NZD
Pirelli & C SpA	T0D9AM	SNRFOR	NZD
Pirelli & C SpA	T0D9AM	SNRFOR	USD
Pirelli & C SpA	T0D9AM	SNRFOR	USD
Pirelli & C SpA	T0D9AM	SNRFOR	USD
Jean Coutu Group PJC Inc	4B936V	SNRFOR	USD
Jean Coutu Group PJC Inc	4B936V	SNRFOR	USD
Jean Coutu Group PJC Inc	4B936V	SUBLT2	USD
Jean Coutu Group PJC Inc	4B936V	SUBLT2	USD
Parker Drilling Co	7H1189	SNRFOR	AUD
Parker Drilling Co	7H1189	SNRFOR	AUD
Parker Drilling Co	7H1189	SNRFOR	EUR
Parker Drilling Co	7H1189	SNRFOR	EUR
Parker Drilling Co	7H1189	SNRFOR	EUR
Parker Drilling Co	7H1189	SNRFOR	HKD
Parker Drilling Co	7H1189	SNRFOR	ILS
Parker Drilling Co	7H1189	SNRFOR	JPY
Parker Drilling Co	7H1189	SNRFOR	JPY
Parker Drilling Co	7H1189	SNRFOR	JPY
Parker Drilling Co	7H1189	SNRFOR	USD
Parker Drilling Co	7H1189	SNRFOR	USD
Parker Drilling Co	7H1189	SNRFOR	USD
Parker Drilling Co	7H1189	SNRFOR	USD
PerkinElmer Inc	7I544A	SNRFOR	EUR
PerkinElmer Inc	7I544A	SNRFOR	EUR
PerkinElmer Inc	7I544A	SNRFOR	EUR
PerkinElmer Inc	7I544A	SNRFOR	EUR
PerkinElmer Inc	7I544A	SNRFOR	USD
PerkinElmer Inc	7I544A	SNRFOR	USD
PerkinElmer Inc	7I544A	SNRFOR	USD
PerkinElmer Inc	7I544A	SNRFOR	USD

MM	Composite						
MR	Composite	0.50%	0.85%	1.19%	1.57%	1.87%	2.13%
XR	Composite	0.48%	0.82%	1.15%	1.51%	1.80%	2.05%
MR	Composite	3.33%	3.40%	3.45%	3.41%	3.27%	3.19%
XR	Composite	3.33%	3.40%	3.45%	3.41%	3.27%	3.19%
MR	Composite	0.034049284	0.035462417	0.03472507	0.034344522	0.032995306	0.032269012
MR	Composite	3.40%	3.55%	3.47%	3.43%	3.30%	3.23%
CR	Composite	3.55%	3.65%	3.68%	3.64%	3.48%	3.40%
MM	Composite	3.41%	3.50%	3.53%	3.50%	3.34%	3.27%
MR	Composite	3.40%	3.55%	3.47%	3.43%	3.30%	3.23%
XR	Composite	3.26%	3.33%	3.39%	3.35%	3.21%	3.12%
MR	Composite	0.034049284	0.035462417	0.03472507	0.034344522	0.032995306	0.032269012
XR	Composite	3.26%	3.33%	3.39%	3.35%	3.21%	3.12%
MR	Composite	0.034049284	0.035462417	0.03472507	0.034344522	0.032995306	0.032269012
XR	Composite	3.26%	3.33%	3.39%	3.35%	3.21%	3.12%
MR	Composite	0.033330948	0.034045584	0.034519312	0.034134988	0.032707362	0.031929847
XR	Composite	3.33%	3.40%	3.45%	3.41%	3.27%	3.19%
MR	Composite	3.40%	3.55%	3.47%	3.43%	3.30%	3.23%
MR	Composite	3.40%	3.55%	3.47%	3.43%	3.30%	3.23%
XR	Composite	3.26%	3.33%	3.39%	3.35%	3.21%	3.12%
MR	Composite	3.40%	3.55%	3.47%	3.43%	3.30%	3.23%
MR	Composite						
CR	Composite	3.55%	3.65%	3.68%	3.64%	3.48%	3.40%
MM	Composite	3.41%	3.50%	3.53%	3.50%	3.34%	3.27%
MR	Composite	3.40%	3.55%	3.47%	3.43%	3.30%	3.23%
XR	Composite	0.032616964	0.033262915	0.033896761	0.033490422	0.032073914	0.031218978
CR	Composite	0.52%	0.52%	0.87%	1.03%	1.40%	1.40%
MM	Composite	0.005175	0.005175	0.0086625	0.01025	0.0139625	0.0139625
MR	Composite						
XR	Composite	0.52%	0.52%	0.87%	1.03%	1.40%	1.40%
CR	Composite	0.70%	0.70%	0.70%	0.70%	0.70%	0.70%
MM	Composite	0.70%	0.70%	0.70%	0.70%	0.70%	0.70%
XR	Composite	0.70%	0.70%	0.70%	0.70%	0.70%	0.70%
CR	Composite	0.75%	0.86%	1.10%	1.43%	1.52%	1.75%
MM	Composite	0.75%	0.86%	1.10%	1.43%	1.52%	1.75%
CR	Composite	0.75%	0.89%	1.15%	1.40%	1.57%	1.79%
MM	Composite	0.75%	0.86%	1.10%	1.35%	1.52%	1.68%
CR	Composite	0.75%	0.89%	1.15%	1.40%	1.57%	1.79%
MM	Composite	0.75%	0.86%	1.10%	1.35%	1.52%	1.68%
MR	Composite						
CR	Composite	0.00748644	0.008575255	0.010994352	0.014311189	0.015182318	0.017450342
MM	Composite	0.75%	0.86%	1.10%	1.43%	1.52%	1.75%
MR	Composite						
CR	Composite	0.75%	0.89%	1.15%	1.40%	1.57%	1.79%
MM	Composite	0.75%	0.86%	1.10%	1.35%	1.52%	1.68%
CR	Composite	0.75%	0.89%	1.15%	1.40%	1.57%	1.79%
MM	Composite	0.75%	0.86%	1.10%	1.35%	1.52%	1.68%
MR	Composite	0.75%	0.85%	1.09%	1.40%	1.49%	1.70%
MR	Composite	0.31%	0.41%	0.54%	0.58%	0.76%	1.00%
XR	Composite	0.31%	0.40%	0.52%	0.58%	0.72%	0.95%
MR	Composite	1.25%	1.25%	1.25%	1.25%	3.88%	3.88%
XR	Composite	1.25%	1.25%	1.25%	1.25%	3.88%	3.88%
MR	Composite	1.21%	1.31%	1.57%	1.82%	2.21%	2.60%
XR	Composite	1.21%	1.31%	1.57%	1.82%	2.21%	2.60%
MM	Composite						
MR	Composite						
XR	Composite	0.0120605	0.013087	0.015848	0.018128111	0.0221545	0.025957
XR	Composite	0.0120605	0.013087	0.015848	0.018128111	0.0221545	0.025957
XR	Composite	1.21%	1.31%	1.58%	1.81%	2.22%	2.60%
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	1.25%	1.36%	1.65%	1.88%	2.30%	2.69%
XR	Composite	0.0120605	0.013087	0.015848	0.018128111	0.0221545	0.025957
CR	Composite						
MM	Composite						
MR	Composite	0.19%	0.24%	0.39%	0.62%	0.80%	0.97%
XR	Composite						
CR	Composite	0.20%	0.25%	0.42%	0.65%	0.84%	1.02%
MM	Composite						
MR	Composite	0.0018615	0.002416016	0.00394385	0.006168172	0.0080488	0.009690963
XR	Composite	0.001792918	0.002327005	0.003801319	0.005951272	0.007727688	0.00934149

					0.25		
2.36%	2.64%	2.79%	2.93%	3.00%	0.25	BB	A
2.27%	2.54%	2.69%	2.82%	2.89%	0.25	BB	A
2.94%	2.72%	2.56%	2.60%	2.62%	0.471666667	BBB	BBB
2.94%	2.72%	2.56%	2.50%	2.62%	0.471666667	BBB	BBB
3.00%	0.027755514	0.026703015	0.025124226	0.026457366	0.463571429	A	AA
3.00%	2.78%	2.67%	2.51%	2.65%	0.463571429	A	AA
3.15%	2.89%	2.72%	2.72%	2.81%	0.471666667	A	A
3.03%	2.78%	2.61%	2.54%	2.67%	0.471666667	A	A
3.00%	2.78%	2.67%	2.51%	2.65%	0.463571429	A	AA
2.88%	2.67%	2.57%	2.56%	2.64%	0.5	A	AA
3.00%	0.027755514	0.026703015	0.025124226	0.026457366	0.463571429	A	AA
2.88%	2.67%	2.57%	2.56%	2.64%	0.5	A	AA
3.00%	0.027755514	0.026703015	0.025124226	0.026457366	0.463571429	A	AA
2.88%	2.67%	2.57%	2.56%	2.64%	0.5	A	AA
2.94%	0.027240143	0.025554908	0.025602468	0.026217501	0.471666667	BBB	BBB
2.94%	2.72%	2.56%	2.56%	2.62%		BBB	BBB
3.00%	2.78%	2.67%	2.51%	2.65%	0.463571429	A	AA
3.00%	2.78%	2.67%	2.51%	2.65%	0.463571429	A	AA
2.88%	2.67%	2.57%	2.56%	2.64%	0.5	A	AA
3.00%	2.78%	2.67%	2.51%	2.65%	0.463571429	A	AA
					0.463571429		
3.15%	2.89%	2.72%	2.72%	2.81%	0.471666667	A	A
3.03%	2.78%	2.61%	2.54%	2.67%	0.471666667	A	A
3.00%	2.78%	2.67%	2.51%	2.65%	0.463571429	A	AA
2.88%	0.026732942	0.02571922	0.025638299	0.02638292	0.5	A	AA
1.40%	1.40%	1.40%	1.40%	1.40%	0.4		NR
1.40%	0.01395	0.01404915	0.01404915	0.01404915	0.4		NR
					0.4		
1.40%	1.40%	1.40%	1.40%	1.40%	0.4		NR
0.70%	0.70%	0.70%	0.70%	0.70%	0.2		
0.70%	0.70%	0.70%	0.70%	0.70%	0.2		
0.70%	0.70%	0.70%	0.70%	0.70%	0.2		
1.75%	1.75%	1.75%	1.75%	1.75%	0.4	NR	B
1.75%	1.75%	1.75%	1.75%	1.75%	0.4	NR	B
3.88%	3.88%	3.88%	3.88%	3.88%	0.4	NR	BB
3.88%	3.88%	3.88%	3.88%	3.88%	0.4	NR	BBB
1.87%	1.97%	1.96%	1.99%	2.65%	0.4	NR	BB
1.80%	1.90%	1.96%	1.99%	2.65%	0.4	NR	BBB
					0.4		
1.80%	0.018990967	0.01957601	0.019913415	0.026527496	0.4	NR	B
1.80%	1.90%	1.96%	1.99%	2.65%	0.4	NR	B
					0.4		
1.87%	1.97%	1.96%	1.99%	2.65%	0.4	NR	BB
1.80%	1.90%	1.96%	1.99%	2.65%	0.4	NR	BBB
1.87%	1.97%	1.96%	1.99%	2.65%	0.4	NR	BB
1.80%	1.90%	1.96%	1.99%	2.65%	0.4	NR	BBB
1.77%	1.87%	1.96%	1.99%	2.65%	0.4	NR	BB
1.18%	1.30%	2.22%	2.22%	2.22%	0.4	NR	BB
1.18%	1.30%	2.22%	2.22%	2.22%	0.4	NR	BB
3.88%	3.88%	3.88%	3.88%	3.88%	0.175		
3.88%	3.88%	3.88%	3.88%	3.88%	0.175		
2.74%	2.89%	3.02%	3.03%	2.95%		BB	BB
2.74%	2.89%	3.02%	3.03%	2.95%	0.4	BB	BB
					0.4		
					0.4		
2.74%	0.029002127	0.030240536	0.030298329	0.029352429	0.4	A	A
2.74%	0.029002127	0.030240536	0.030298329	0.029352429	0.4	A	A
2.74%	2.90%	3.02%	3.03%	2.94%	0.4	A	A
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
2.85%	3.01%	3.14%	3.15%	3.05%	0.4	BBB	BBB
2.74%	0.029002127	0.030240536	0.030298329	0.029352429	0.4	A	A
					0.4		
					0.4		
1.01%	1.07%	1.21%	1.15%	1.14%	0.4	A	A
					0.4		
1.07%	1.13%	1.21%	1.21%	1.20%	0.4	BBB	BBB
					0.4		
1.01%	0.010689571	0.0121005	0.011525	0.011383	0.4	A	A
0.98%	0.010299602	0.0121005	0.011100395	0.010977082	0.4	BBB	BBB

A	AA	A	A	AA	A
A	AA	A	A	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	A
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
			NR		
			NR		
			NR		
CCC	CCC	CCC	B	B	CCC
CCC	CCC	CCC	B	B	CCC
B	BB	B	BB	BB	B
BB	BBB	BB	BBB	BBB	BB
B	BB	B	BB	BB	B
BB	BBB	BB	BBB	BBB	BB
CCC	CCC	CCC	B	B	CCC
CCC	CCC	CCC	B	B	CCC
B	BB	B	BB	BB	B
BB	BBB	BB	BBB	BBB	BB
B	BB	B	BB	BB	B
BB	BBB	BB	BBB	BBB	BB
B	BB	B	BB	BB	B
BB	NR	B	B	NR	NR
BB	NR	BB	BB	NR	NR
	NR		NR		
	NR		NR		
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	BBB	A	A	A
BBB	A	BBB	BBB	BBB	BBB
A	AA	BBB	A	A	A
BBB	A	BBB	BBB	BBB	BBB

			NR	Government
BBB	BBB	BBB	AA	10 Government
BBB	BBB	BBB	AA	10 Government
BB	A	BBB	AA	9 Consumer Goods
BB	BBB	BBB	AA	9 Consumer Goods
A	A	A	AA	9 Consumer Goods
A	A	A	AA	9 Consumer Goods
BBB	A	A	AA	9 Consumer Goods
BBB	A	A	AA	9 Consumer Goods
A	A	A	AA	9 Consumer Goods
A	A	A	AA	7 Consumer Goods
A	A	A	AA	9 Consumer Goods
A	A	A	AA	7 Consumer Goods
A	A	A	AA	9 Consumer Goods
A	A	A	AA	7 Consumer Goods
BB	BBB	BBB	AA	9 Consumer Goods
BB	BBB	BBB	AA	9 Consumer Goods
A	A	A	AA	9 Consumer Goods
A	A	A	AA	9 Consumer Goods
A	A	A	AA	7 Consumer Goods
A	A	A	AA	9 Consumer Goods
			NR	Consumer Goods
BBB	A	A	AA	9 Consumer Goods
BBB	A	A	AA	9 Consumer Goods
A	A	A	AA	9 Consumer Goods
A	A	A	AA	7 Consumer Goods
NR			NR	2 Financials
NR			NR	2 Financials
			NR	Financials
NR			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	BBB	6 Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	6 Consumer Goods
NR			NR	5 Consumer Services
NR			NR	3 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
B	BB	B	A	9 Oil & Gas
B	BB	B	A	9 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
BBB	A	BBB	A	8 Oil & Gas
BBB	A	BBB	A	8 Oil & Gas
BBB	A	BBB	A	8 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
BB	BBB	BB	A	8 Oil & Gas
BBB	A	BBB	A	8 Oil & Gas
			NR	Industrials
			NR	Industrials
NR	A	BB	BBB	7 Industrials
			NR	Industrials
NR	BBB	B	A	7 Industrials
			NR	Industrials
NR	A	BB	BBB	7 Industrials
NR	BBB	B	A	7 Industrials

Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Philippines	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Greece	A	AA		Thin	Thin	Thin
Europe	Greece	A	AA		Thin	Thin	Thin
Europe	Greece	A	AA				
Europe	Greece	A	AA		Thin	Thin	Thin
Europe	Greece	A	AA				
Europe	Greece	A	AA				
Europe	Greece	A	AA				
Europe	Italy		BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy		BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy		BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		BBB				
Europe	Italy		BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy		BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy		BBB				
Europe	Italy		BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy		BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	A	Thin	DocAdj	DocAdj	Thin
N.Amer	Canada	B	A	Thin	CcyGrp	DocAdj	Thin
N.Amer	Canada	CCC	A				Thin
N.Amer	Canada	CCC	A				Thin
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

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PKIUSDCR	31-Jul-08 PKI
PKIUSDMR	31-Jul-08 PKI
PKMCUSDCR	31-Jul-08 PKMC
PKMCUSDMR	31-Jul-08 PKMC
PKMCUSDXR	31-Jul-08 PKMC
PKSUSDMR	31-Jul-08 PKS
PKSUSDXR	31-Jul-08 PKS
PKSAUDMR	31-Jul-08 PKS
PKSAUDXR	31-Jul-08 PKS
PKSEURMM	31-Jul-08 PKS
PKSEURMR	31-Jul-08 PKS
PKSEURXR	31-Jul-08 PKS
PKSHKDXR	31-Jul-08 PKS
PKSILSXR	31-Jul-08 PKS
PKSUSDCR	31-Jul-08 PKS
PKSUSDMM	31-Jul-08 PKS
PKSUSDMR	31-Jul-08 PKS
PKSUSDXR	31-Jul-08 PKS
PLEURMR	31-Jul-08 PL
PLUSDMR	31-Jul-08 PL
PLUSDXR	31-Jul-08 PL
PL-InsCoUSDCR	31-Jul-08 PL-InsCo
PL-InsCoUSDMR	31-Jul-08 PL-InsCo
PL-InsCoUSDXR	31-Jul-08 PL-InsCo
PLCOALCADMR	31-Jul-08 PLCOAL
PLCOALEURMR	31-Jul-08 PLCOAL
PLCOALEURXR	31-Jul-08 PLCOAL
PLCOALUSDCR	31-Jul-08 PLCOAL
PLCOALUSDMR	31-Jul-08 PLCOAL
PLCOALUSDXR	31-Jul-08 PLCOAL
PLDAUDMR	31-Jul-08 PLD
PLDEURCR	31-Jul-08 PLD
PLDEURMM	31-Jul-08 PLD
PLDEURMR	31-Jul-08 PLD
PLDEURXR	31-Jul-08 PLD
PLDHKDMR	31-Jul-08 PLD
PLDJPYMR	31-Jul-08 PLD
PLDSGDMR	31-Jul-08 PLD
PLDTWDMR	31-Jul-08 PLD
PLDUSDCR	31-Jul-08 PLD
PLDUSDMM	31-Jul-08 PLD
PLDUSDMR	31-Jul-08 PLD
PLDUSDXR	31-Jul-08 PLD
PLGE-PGINUSDCR	31-Jul-08 PLGE-PGIN
PLGE-PGINUSDMR	31-Jul-08 PLGE-PGIN
PLGE-PGINUSDXR	31-Jul-08 PLGE-PGIN
PLGE-PGINUSDMR	31-Jul-08 PLGE-PGIN
PLGE-PGINUSDXR	31-Jul-08 PLGE-PGIN
PLKTUSDCR	31-Jul-08 PLKT
PLLUSDCR	31-Jul-08 PLL
PLLUSDMR	31-Jul-08 PLL
PLNIJUSDCR	31-Jul-08 PLNIJ
PLNIJUSDMR	31-Jul-08 PLNIJ
PLTMPLEURCR	31-Jul-08 PLTMPL
PLTMPLEURMM	31-Jul-08 PLTMPL
PLTMPLEURMR	31-Jul-08 PLTMPL
PLTMPLEURXR	31-Jul-08 PLTMPL
PLTMPLGBPMM	31-Jul-08 PLTMPL
PLTMPLJPYMM	31-Jul-08 PLTMPL
PLTMPLUSDCR	31-Jul-08 PLTMPL
PLTMPLUSDMM	31-Jul-08 PLTMPL
PLTMPLUSDMR	31-Jul-08 PLTMPL
PLTMPLUSDXR	31-Jul-08 PLTMPL
PLTMPL-IntFinAUDCR	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinAUDMM	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinCADMM	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinCHFCR	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinCHFMM	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinEURCR	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinEURMM	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinEURMR	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinEURXR	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinGBPCR	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinGBPMM	31-Jul-08 PLTMPL-IntFin

PerkinElmer Inc	7I544A	SUBLT2	USD
PerkinElmer Inc	7I544A	SUBLT2	USD
Perkins & Marie Callender s Inc	7I544J	SNRFOR	USD
Perkins & Marie Callender s Inc	7I544J	SNRFOR	USD
Perkins & Marie Callender s Inc	7I544J	SNRFOR	USD
Six Flags Inc	8B301Q	SECDOM	USD
Six Flags Inc	8B301Q	SECDOM	USD
Six Flags Inc	8B301Q	SNRFOR	AUD
Six Flags Inc	8B301Q	SNRFOR	AUD
Six Flags Inc	8B301Q	SNRFOR	EUR
Six Flags Inc	8B301Q	SNRFOR	EUR
Six Flags Inc	8B301Q	SNRFOR	EUR
Six Flags Inc	8B301Q	SNRFOR	HKD
Six Flags Inc	8B301Q	SNRFOR	ILS
Six Flags Inc	8B301Q	SNRFOR	USD
Six Flags Inc	8B301Q	SNRFOR	USD
Six Flags Inc	8B301Q	SNRFOR	USD
Six Flags Inc	8B301Q	SNRFOR	USD
Prot Life Corp	7B79DB	SNRFOR	EUR
Prot Life Corp	7B79DB	SNRFOR	USD
Prot Life Corp	7B79DB	SNRFOR	USD
Prot Life Ins Co	7B79DK	SNRFOR	USD
Prot Life Ins Co	7B79DK	SNRFOR	USD
Prot Life Ins Co	7B79DK	SNRFOR	USD
Peabody Engy Corp	7H499D	SNRFOR	CAD
Peabody Engy Corp	7H499D	SNRFOR	EUR
Peabody Engy Corp	7H499D	SNRFOR	EUR
Peabody Engy Corp	7H499D	SNRFOR	USD
Peabody Engy Corp	7H499D	SNRFOR	USD
Peabody Engy Corp	7H499D	SNRFOR	USD
ProLogis	7B7751	SNRFOR	AUD
ProLogis	7B7751	SNRFOR	EUR
ProLogis	7B7751	SNRFOR	EUR
ProLogis	7B7751	SNRFOR	EUR
ProLogis	7B7751	SNRFOR	EUR
ProLogis	7B7751	SNRFOR	HKD
ProLogis	7B7751	SNRFOR	JPY
ProLogis	7B7751	SNRFOR	SGD
ProLogis	7B7751	SNRFOR	TWD
ProLogis	7B7751	SNRFOR	USD
ProLogis	7B7751	SNRFOR	USD
ProLogis	7B7751	SNRFOR	USD
ProLogis	7B7751	SNRFOR	USD
Ply Gem Inds Inc	79BD57	SNRFOR	USD
Ply Gem Inds Inc	79BD57	SNRFOR	USD
Ply Gem Inds Inc	79BD57	SNRFOR	USD
Ply Gem Inds Inc	79BD57	SUBLT2	USD
Ply Gem Inds Inc	79BD57	SUBLT2	USD
PT Lippo Karawaci Tbk	YF83B5	SNRFOR	USD
Pall Corp	6FFA6B	SNRFOR	USD
Pall Corp	6FFA6B	SNRFOR	USD
Perusahaan Listrik Negara PT		SNRFOR	USD
Perusahaan Listrik Negara PT		SNRFOR	USD
Portugal Telecom SGPS S A	7AA99A	SNRFOR	EUR
Portugal Telecom SGPS S A	7AA99A	SNRFOR	EUR
Portugal Telecom SGPS S A	7AA99A	SNRFOR	EUR
Portugal Telecom SGPS S A	7AA99A	SNRFOR	EUR
Portugal Telecom SGPS S A	7AA99A	SNRFOR	GBP
Portugal Telecom SGPS S A	7AA99A	SNRFOR	JPY
Portugal Telecom SGPS S A	7AA99A	SNRFOR	USD
Portugal Telecom SGPS S A	7AA99A	SNRFOR	USD
Portugal Telecom SGPS S A	7AA99A	SNRFOR	USD
Portugal Telecom SGPS S A	7AA99A	SNRFOR	USD
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	AUD
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	AUD
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	CAD
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	CHF
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	CHF
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	EUR
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	EUR
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	EUR
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	EUR
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	GBP
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	GBP

CR	Composite	0.24%	0.24%	0.41%	0.65%	0.82%	0.98%
MR	Composite	0.24%	0.24%	0.39%	0.61%	0.77%	0.98%
CR	Composite	0.228780861	0.228780861	0.228780861	0.228780861	0.228780861	0.228780861
MR	Composite	0.228780861	0.228780861	0.228780861	0.228780861	0.228780861	0.228780861
XR	Composite	0.228780861	0.228780861	0.228780861	0.228780861	0.228780861	0.228780861
MR	Composite	5.38%	5.38%	5.38%	5.38%	6.80%	6.80%
XR	Composite	5.38%	5.38%	5.38%	5.38%	6.80%	6.80%
MR	Composite	18.66%	27.63%	35.55%	42.23%	41.62%	42.44%
XR	Composite	18.66%	27.63%	35.55%	42.23%	41.62%	42.44%
MM	Composite						
MR	Composite						
XR	Composite	18.66%	27.99%	35.10%	43.16%	42.22%	41.89%
XR	Composite	18.66%	27.99%	35.10%	43.16%	42.22%	41.89%
XR	Composite	18.66%	27.99%	35.10%	43.16%	42.22%	41.89%
CR	Composite						
MM	Composite						
MR	Composite	18.66%	29.06%	36.62%	44.00%	43.57%	43.70%
XR	Composite	18.66%	27.99%	35.10%	43.16%	42.22%	41.89%
MR	Composite	0.19%	0.19%	0.19%	0.19%	0.19%	0.19%
MR	Composite	0.19%	0.19%	0.19%	0.19%	0.19%	0.19%
XR	Composite						
CR	Composite	0.005640139	0.005640139	0.0063666	0.006913202	0.007318783	0.007640068
MR	Composite	0.56%	0.56%	0.64%	0.69%	0.73%	0.76%
XR	Composite	0.005640139	0.005640139	0.0063666	0.006913202	0.007318783	0.007640068
MR	Composite						
MR	Composite	0.59%	0.80%	1.08%	1.50%	1.73%	1.94%
XR	Composite	0.59%	0.77%	1.04%	1.42%	1.66%	1.94%
CR	Composite	0.59%	0.84%	1.18%	1.58%	1.82%	2.11%
MR	Composite	0.59%	0.80%	1.08%	1.50%	1.73%	1.94%
XR	Composite	0.005947	0.007704759	0.010354333	0.0142212	0.016588125	0.019428091
MR	Composite	2.13%	2.31%	2.40%	2.52%	2.59%	2.63%
CR	Composite	0.022425807	0.024360067	0.025333151	0.026543602	0.02737188	0.027790108
MM	Composite						
MR	Composite	2.13%	2.31%	2.41%	2.52%	2.60%	2.64%
XR	Composite						
MR	Composite	2.13%	2.31%	2.41%	2.52%	2.60%	2.64%
MR	Composite	2.13%	2.36%	2.40%	2.52%	2.71%	2.63%
MR	Composite	2.13%	2.31%	2.41%	2.52%	2.60%	2.64%
MR	Composite	2.13%	2.31%	2.41%	2.52%	2.60%	2.64%
CR	Composite	2.24%	2.44%	2.53%	2.65%	2.74%	2.78%
MM	Composite	2.15%	2.34%	2.43%	2.55%	2.63%	2.67%
MR	Composite	0.021304517	0.023132062	0.02405614	0.02520701	0.025956442	0.026356279
XR	Composite	2.05%	2.23%	2.32%	2.43%	2.50%	2.54%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	6.50%	6.50%	6.50%	6.50%	6.50%	6.50%
XR	Composite	0.065	0.065	0.065	0.065	0.065	0.065
CR	Composite	0.035167677	0.038490186	0.04326614	0.047665672	0.03925	0.044
CR	Composite	0.0009	0.0009	0.0012	0.00145	0.0021	0.0021
MR	Composite	0.0009	0.0009	0.0012	0.00145	0.0021	0.0021
CR	Composite	1.20%	1.20%	3.03%	3.03%	3.69%	3.69%
MR	Composite						
CR	Composite	0.003464709	0.004803858	0.006700928	0.008715337	0.010105874	0.011538537
MM	Composite	0.003308868	0.004613624	0.006418802	0.008327842	0.009701639	0.011076995
MR	Composite	0.003291473	0.004563665	0.006365882	0.00827957	0.00960058	0.01096161
XR	Composite						
MM	Composite	0.003308868	0.46%	0.64%	0.83%	0.97%	1.11%
MM	Composite	0.00334891	0.004631735	0.006452336	0.008457842	0.009707347	0.011084866
CR	Composite	0.003464709	0.48%	0.67%	0.87%	1.01%	1.15%
MM	Composite	0.003308868	0.46%	0.64%	0.83%	0.97%	1.11%
MR	Composite	0.003291473	0.46%	0.64%	0.83%	0.96%	1.10%
XR	Composite						
CR	Composite	0.003515128	0.45%	0.69%	0.87%	1.02%	1.16%
MM	Composite	0.34%	0.44%	0.67%	0.84%	0.98%	1.11%
MM	Composite	0.33%	0.45%	0.69%	0.86%	0.97%	1.12%
CR	Composite	0.00349956	0.004050172	0.007069592	0.009018921	0.010342847	0.011753634
MM	Composite	0.33%	0.45%	0.69%	0.86%	0.97%	1.12%
CR	Composite	0.35%	0.41%	0.71%	0.90%	1.03%	1.18%
MM	Composite	0.33%	0.45%	0.69%	0.86%	0.97%	1.12%
MR	Composite	0.33%	0.44%	0.67%	0.85%	0.97%	1.11%
XR	Composite	0.003202097	0.004109825	0.006479564	0.008173129	0.009358057	0.010722147
CR	Composite	0.35%	0.41%	0.71%	0.90%	1.03%	1.18%
MM	Composite	0.33%	0.45%	0.69%	0.86%	0.97%	1.12%

1.07%	1%	1.16%	1.16%	1.16%	0.4	NR
1.01%	1%	1.16%	1.16%	1.16%	0.4	NR
0.228780861	0.228780861	0.228780861	0.228780861	0.228780861	0.349999998	
0.228780861	0.228780861	0.228780861	0.228780861	0.228780861	0.349999998	
0.228780861	0.228780861	0.228780861	0.228780861	0.228780861	0.349999998	
6.80%	6.80%	6.80%	6.80%	6.80%	0.75	
6.80%	6.80%	6.80%	6.80%	6.80%	0.75	
40.89%	37.92%	34.85%	36.52%	36.20%	NR	BB
40.89%	37.92%	34.85%	36.52%	36.20%	0.267142857 NR	BB
					0.267142857	
					0.267142857	
40.76%	37.70%	36.30%	36.52%	36.20%	0.267142857 NR	A
40.76%	37.70%	36.30%	36.52%	36.20%	0.267142857 NR	A
40.76%	37.70%	36.30%	36.52%	36.20%	0.267142857 NR	A
					0.267142857	
					0.267142857	
42.30%	39.12%	37.69%	36.52%	36.20%	0.267142857 NR	BBB
40.76%	37.70%	36.30%	36.52%	36.20%	0.267142857 NR	A
0.19%	0.21%	0.21%	0.21%	0.21%	0.4	
0.19%	0.21%	0.21%	0.21%	0.21%	0.4	
					0.4	
0.80%	0.00833315	0.00952875	0.00952875	0.00952875	0.45	NR
0.80%	0.83%	0.95%	0.95%	0.95%	0.45	NR
0.80%	0.00833315	0.00952875	0.00952875	0.00952875	0.45	NR
					0.4	
2.01%	2.20%	2.33%	2.38%	2.42%	0.4 NR	BBB
2.03%	2.12%	2.33%	2.29%	2.33%	0.4 NR	A
2.20%	2.31%	2.33%	2.50%	2.55%	0.4 NR	BBB
2.01%	2.20%	2.33%	2.38%	2.42%	0.4 NR	BBB
2.03%	0.021187333	0.02325	0.022906	0.023298367	0.4 NR	A
2.49%	2.40%	2.28%	2.35%	2.38%	0.4 BB	BBB
2.63%	0.025398939	0.024029141	0.024746396	0.025009382	0.4 BBB	A
					0.4	
2.50%	2.41%	2.28%	2.35%	2.38%	0.4 A	AA
					0.4	
2.50%	2.41%	2.28%	2.35%	2.38%	0.4 A	AA
2.60%	2.40%	2.28%	2.35%	2.38%	0.4 BB	A
2.50%	2.41%	2.28%	2.35%	2.38%	0.4 A	AA
2.50%	2.41%	2.28%	2.35%	2.38%	0.4 A	AA
2.63%	2.54%	2.40%	2.47%	2.50%	0.4 BBB	A
2.53%	2.44%	2.31%	2.38%	2.40%	0.4 BBB	A
2.50%	0.024075	0.022807261	0.023509077	0.023758913	0.4 A	AA
2.41%	2.32%	2.20%	2.26%	2.29%	0.4 BBB	A
					0.374999997	
					0.374999997	
					0.374999997	
6.50%	6.50%	6.50%	6.50%	6.50%	0.4	
0.065	0.065	0.065	0.065	0.065	0.4	
4.45%	0.04575	0.04575	0.04575	0.04575	0.4 NR	NR
0.0021	0.0021	0.0021	0.0021	0.0021	0.4	NR
0.0021	0.0021	0.0021	0.0021	0.0021	0.4	NR
4.08%	4.37%	4.37%	4.37%	4.37%	0.25	NR
					0.25	
1.24%	0.013245676	0.011718744	0.017568	0.018355	0.4 BBB	BBB
1.19%	0.012683345	0.011718744	0.017568	0.018355	0.4 A	A
1.17%	0.012583392	0.011718744	0.017568	0.018355	0.4 BBB	BBB
					0.4	
1.19%	1.27%	1.17%	1.76%	1.84%	0.4 A	A
1.19%	0.012799892	0.011718744	0.017568	0.018355	0.4 BB	BB
1.24%	1.32%	1.17%	1.76%	1.84%	0.4 BBB	BBB
1.19%	1.27%	1.17%	1.76%	1.84%	0.4 A	A
1.17%	1.26%	1.17%	1.76%	1.84%	0.4 BBB	BBB
					0.4	
1.26%	1.33%	1.35%	1.45%	1.45%	0.392777779 BBB	BBB
1.21%	1.27%	1.35%	1.45%	1.45%	0.392777779 A	A
1.21%	1.30%	1.34%	1.45%	1.45%	0.4 A	AA
1.26%	0.013528436	0.013988948	0.015073934	0.014462893	0.382000003 BBB	A
1.21%	1.30%	1.34%	1.45%	1.45%	0.4 A	AA
1.26%	1.35%	1.40%	1.51%	1.45%	0.382000003 BBB	A
1.21%	1.30%	1.34%	1.45%	1.45%	0.4 A	AA
1.20%	1.28%	1.33%	1.43%	1.45%	0.392777779 BBB	A
1.15%	0.012367862	0.012799887	0.01379265	0.014462893	0.392777779 BBB	A
1.26%	1.35%	1.40%	1.51%	1.45%	0.382000003 BBB	A
1.21%	1.30%	1.34%	1.45%	1.45%	0.4 A	AA

BB	B	B	NR	B	B
BBB	BB	BB	NR	B	B
			NR		
			NR		
			NR		
	NR		NR	NR	
	NR		NR	NR	
BBB	B	B	BBB	CCC	BB
BBB	B	B	BBB	CCC	BB
A	BB	BB	AA	BB	A
A	BB	BB	AA	BB	A
A	BB	BB	AA	BB	A
A	BB	B	A	B	BBB
A	BB	BB	AA	BB	A
				NR	NR
				NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	A	A
AA	A	AA	AA	AA	AA
A	A	A	AA	AA	A
A	A	A	A	A	A
AA	A	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	A	BBB	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR			
NR	NR	NR			
	NR		NR	NR	NR
A	BBB	BBB	BBB	BBB	A
AA	A	A	A	A	AA
A	BBB	BBB	BBB	BBB	A
AA	A	A	A	A	AA
BBB	BB	BB	BB	BB	BBB
A	BBB	BBB	BBB	BBB	A
AA	A	A	A	A	AA
A	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	A	A	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	A	A	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
AAA	AAA	AA	AAA	AAA	AAA

		NR	BBB	2 Industrials
		NR	BBB	2 Industrials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
CCC	NR	NR	BBB	7 Consumer Services
CCC	NR	NR	BBB	7 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	NR	NR	BBB	6 Consumer Services
BBB	NR	NR	BBB	6 Consumer Services
BBB	NR	NR	BBB	6 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	NR	NR	BBB	7 Consumer Services
BBB	NR	NR	BBB	6 Consumer Services
			NR	Financials
			NR	Financials
			NR	Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
			NR	Basic Materials
NR	BBB	BBB	A	3 Basic Materials
NR	A	A	A	11 Basic Materials
NR	BBB	BBB	AA	12 Basic Materials
NR	BBB	BBB	A	3 Basic Materials
NR	A	A	A	11 Basic Materials
BB	BBB	BBB	AA	11 Financials
BBB	A	A	AA	11 Financials
			NR	Financials
A	AA	AA	AA	11 Financials
			NR	Financials
A	AA	AA	AA	11 Financials
BB	BBB	BBB	AA	11 Financials
A	AA	AA	AA	11 Financials
A	AA	AA	AA	11 Financials
BBB	A	A	AA	11 Financials
BBB	A	A	AA	11 Financials
A	AA	AA	AA	11 Financials
BBB	A	A	AA	11 Financials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
		NR	NR	2 Financials
			NR	Industrials
			NR	Industrials
			NR	2 Government
			NR	Government
NR	NR	NR	A	5 Telecommunications
NR	NR	NR	A	5 Telecommunications
NR	NR	NR	A	5 Telecommunications
			NR	Telecommunications
NR	NR	NR	A	5 Telecommunications
NR	NR	NR	A	5 Telecommunications
NR	NR	NR	A	5 Telecommunications
NR	NR	NR	A	5 Telecommunications
NR	NR	NR	A	5 Telecommunications
			NR	Telecommunications
BB	BB	NR	A	5 Telecommunications
BB	BB	NR	A	5 Telecommunications
A	A	NR	AA	18 Telecommunications
BBB	BBB	NR	A	5 Telecommunications
A	A	NR	AA	18 Telecommunications
BBB	BBB	NR	A	5 Telecommunications
A	A	NR	AA	18 Telecommunications
BBB	BBB	NR	AA	18 Telecommunications
BBB	BBB	NR	AA	18 Telecommunications
BBB	BBB	NR	A	5 Telecommunications
A	A	NR	AA	18 Telecommunications

N.Amer	United States	BB	BBB		Thin	DocAdj	DocAdj
N.Amer	United States	BB	BBB		Thin	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				Thin
N.Amer	United States	CCC	CCC				Thin
N.Amer	United States	CCC	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	CcyGrp	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
Asia	Indonesia	B	B	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
N.Amer	United States	BBB	AA		Thin	Thin	Thin
Asia	Indonesia		B		Thin		Thin
Asia	Indonesia		B				
Europe	Portugal	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Portugal	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Portugal	BBB	BBB				
Europe	Portugal	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Portugal	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Portugal	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Portugal	BBB	BBB				
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	Thin	DocAdj	DocAdj			Thin
CcyGrp	Thin	DocAdj	DocAdj			Thin
	Thin					
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	Thin	Thin				
	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
		Thin	Thin			
		Thin	Thin			
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

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PLTMPL-IntFinHKDMM	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinJPYCR	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinJPYMM	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinSEKMM	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinSGDMM	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinTWDMM	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinUSDCR	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinUSDMM	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinUSDMR	31-Jul-08 PLTMPL-IntFin
PLTMPL-IntFinUSDXR	31-Jul-08 PLTMPL-IntFin
PMIAUDCR	31-Jul-08 PMI
PMIAUDMR	31-Jul-08 PMI
PMICADMR	31-Jul-08 PMI
PMICHFMR	31-Jul-08 PMI
PMIDKKMR	31-Jul-08 PMI
PMIEURCR	31-Jul-08 PMI
PMIEURMM	31-Jul-08 PMI
PMIEURMR	31-Jul-08 PMI
PMIEURXR	31-Jul-08 PMI
PMIGBPMR	31-Jul-08 PMI
PMIHKDMR	31-Jul-08 PMI
PMIJPYCR	31-Jul-08 PMI
PMIJPYMR	31-Jul-08 PMI
PMINOKMR	31-Jul-08 PMI
PMISGDMR	31-Jul-08 PMI
PMITWDCR	31-Jul-08 PMI
PMITWDMR	31-Jul-08 PMI
PMIUSDCR	31-Jul-08 PMI
PMIUSDMM	31-Jul-08 PMI
PMIUSDMR	31-Jul-08 PMI
PMIUSDXR	31-Jul-08 PMI
PNCEURCR	31-Jul-08 PNC
PNCEURMR	31-Jul-08 PNC
PNCEURXR	31-Jul-08 PNC
PNCUSDCR	31-Jul-08 PNC
PNCUSDMR	31-Jul-08 PNC
PNCUSDXR	31-Jul-08 PNC
PNCUSDCR	31-Jul-08 PNC
PNCUSDMR	31-Jul-08 PNC
PNCUSDXR	31-Jul-08 PNC
PNC-FundCorpUSDCR	31-Jul-08 PNC-FundCorp
PNC-FundCorpUSDMR	31-Jul-08 PNC-FundCorp
PNC-FundCorpUSDXR	31-Jul-08 PNC-FundCorp
PNIKUSDCR	31-Jul-08 PNIK
PNIKUSDMR	31-Jul-08 PNIK
PNKUSDXR	31-Jul-08 PNK
PNMUSDMR	31-Jul-08 PNM
PNNSYUSDCR	31-Jul-08 PNNSY
PNNSYUSDMR	31-Jul-08 PNNSY
PNNSYUSDXR	31-Jul-08 PNNSY
PNREURCR	31-Jul-08 PNR
PNREURMM	31-Jul-08 PNR
PNREURMR	31-Jul-08 PNR
PNRUSDCR	31-Jul-08 PNR
PNRUSDMM	31-Jul-08 PNR
PNRUSDMR	31-Jul-08 PNR
PNRUSDXR	31-Jul-08 PNR
PNWEURCR	31-Jul-08 PNW
PNWEURMM	31-Jul-08 PNW
PNWEURMR	31-Jul-08 PNW
PNWUSDCR	31-Jul-08 PNW
PNWUSDMM	31-Jul-08 PNW
PNWUSDMR	31-Jul-08 PNW
PNW-ARPubSvcEURMM	31-Jul-08 PNW-ARPubSvc
PNW-ARPubSvcEURMR	31-Jul-08 PNW-ARPubSvc
PNW-ARPubSvcUSDMM	31-Jul-08 PNW-ARPubSvc
PNW-ARPubSvcUSDMR	31-Jul-08 PNW-ARPubSvc
PNW-ARPubSvcUSDXR	31-Jul-08 PNW-ARPubSvc
POEURCR	31-Jul-08 PO
POEURMM	31-Jul-08 PO
POEURMR	31-Jul-08 PO
POUSDCR	31-Jul-08 PO
POUSDMM	31-Jul-08 PO
POUSDMR	31-Jul-08 PO

Portugal Telecom Intl Fin B V	NU811I	SNRFOR	HKD
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	JPY
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	JPY
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	SEK
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	SGD
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	TWD
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	USD
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	USD
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	USD
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	USD
PMI Gp Inc	6FC78Q	SNRFOR	AUD
PMI Gp Inc	6FC78Q	SNRFOR	AUD
PMI Gp Inc	6FC78Q	SNRFOR	CAD
PMI Gp Inc	6FC78Q	SNRFOR	CHF
PMI Gp Inc	6FC78Q	SNRFOR	DKK
PMI Gp Inc	6FC78Q	SNRFOR	EUR
PMI Gp Inc	6FC78Q	SNRFOR	EUR
PMI Gp Inc	6FC78Q	SNRFOR	EUR
PMI Gp Inc	6FC78Q	SNRFOR	EUR
PMI Gp Inc	6FC78Q	SNRFOR	GBP
PMI Gp Inc	6FC78Q	SNRFOR	HKD
PMI Gp Inc	6FC78Q	SNRFOR	JPY
PMI Gp Inc	6FC78Q	SNRFOR	JPY
PMI Gp Inc	6FC78Q	SNRFOR	NOK
PMI Gp Inc	6FC78Q	SNRFOR	SGD
PMI Gp Inc	6FC78Q	SNRFOR	TWD
PMI Gp Inc	6FC78Q	SNRFOR	TWD
PMI Gp Inc	6FC78Q	SNRFOR	USD
PMI Gp Inc	6FC78Q	SNRFOR	USD
PMI Gp Inc	6FC78Q	SNRFOR	USD
PMI Gp Inc	6FC78Q	SNRFOR	USD
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	EUR
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	EUR
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	EUR
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	USD
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	USD
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	USD
PNC Finl SERVICES GROUP INC	6FC7BC	SUBLT2	USD
PNC Finl SERVICES GROUP INC	6FC7BC	SUBLT2	USD
PNC Finl SERVICES GROUP INC	6FC7BC	SUBLT2	USD
PNC Fdg Corp	6FC7BD	SNRFOR	USD
PNC Fdg Corp	6FC7BD	SNRFOR	USD
PNC Fdg Corp	6FC7BD	SNRFOR	USD
PT Perusahaan Gas Negara Persero Tbk	Y4EE8H	SNRFOR	USD
PT Perusahaan Gas Negara Persero Tbk	Y4EE8H	SNRFOR	USD
Pinnacle Entmt Inc	7J579B	SUBLT2	USD
P N M Res Inc	6FC7DQ	SNRFOR	USD
St of PA	779A5T	SNRFOR	USD
St of PA	779A5T	SNRFOR	USD
St of PA	779A5T	SNRFOR	USD
Pentair Inc	779F94	SNRFOR	EUR
Pentair Inc	779F94	SNRFOR	EUR
Pentair Inc	779F94	SNRFOR	EUR
Pentair Inc	779F94	SNRFOR	USD
Pentair Inc	779F94	SNRFOR	USD
Pentair Inc	779F94	SNRFOR	USD
Pentair Inc	779F94	SNRFOR	USD
Pinnacle West Cap Corp	7J57CC	SNRFOR	EUR
Pinnacle West Cap Corp	7J57CC	SNRFOR	EUR
Pinnacle West Cap Corp	7J57CC	SNRFOR	EUR
Pinnacle West Cap Corp	7J57CC	SNRFOR	USD
Pinnacle West Cap Corp	7J57CC	SNRFOR	USD
Pinnacle West Cap Corp	7J57CC	SNRFOR	USD
AZ Pub Svc Co	0E45AA	SNRFOR	EUR
AZ Pub Svc Co	0E45AA	SNRFOR	EUR
AZ Pub Svc Co	0E45AA	SNRFOR	USD
AZ Pub Svc Co	0E45AA	SNRFOR	USD
AZ Pub Svc Co	0E45AA	SNRFOR	USD
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	EUR
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	EUR
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	EUR
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	USD
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	USD
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	USD

MM	Composite	0.33%	0.45%	0.69%	0.86%	0.97%	1.12%
CR	Composite	0.35%	0.45%	0.69%	0.89%	1.04%	1.17%
MM	Composite	0.34%	0.44%	0.67%	0.85%	0.99%	1.12%
MM	Composite	0.33%	0.45%	0.69%	0.86%	0.97%	1.12%
MM	Composite	0.33%	0.45%	0.69%	0.86%	0.97%	1.12%
MM	Composite	0.33%	0.45%	0.69%	0.86%	0.97%	1.12%
CR	Composite	0.35%	0.41%	0.71%	0.90%	1.03%	1.18%
MM	Composite	0.33%	0.45%	0.69%	0.86%	0.97%	1.12%
MR	Composite						
XR	Composite						
CR	Composite	20.04%	23.22%	17.31%	16.02%	14.46%	13.41%
MR	Composite	20.04%	21.90%	17.31%	15.22%	13.64%	12.65%
MR	Composite	19.23%	20.79%	17.48%	15.16%	13.33%	12.08%
MR	Composite	19.23%	20.79%	17.48%	15.16%	13.33%	12.08%
MR	Composite	19.23%	20.79%	17.48%	15.16%	13.33%	12.08%
CR	Composite	21.00%	22.21%	18.38%	15.96%	14.03%	12.72%
MM	Composite	19.43%	21.01%	17.65%	15.32%	13.47%	12.21%
MR	Composite	19.23%	20.79%	17.48%	15.16%	13.33%	12.08%
XR	Composite	19.97%	20.85%	16.94%	14.60%	12.86%	11.73%
MR	Composite	19.23%	20.79%	17.48%	15.16%	13.33%	12.08%
MR	Composite	19.23%	20.79%	17.48%	15.16%	13.33%	12.08%
CR	Composite						
MR	Composite	20.18%	20.88%	17.20%	14.39%	13.13%	12.14%
MR	Composite	19.23%	20.79%	17.48%	15.16%	13.33%	12.08%
MR	Composite	0.192285946	0.20786768	0.174794407	0.151559566	0.133273775	0.120762316
CR	Composite	21.00%	22.21%	18.38%	15.96%	14.03%	12.72%
MR	Composite	0.192285946	0.20786768	0.174794407	0.151559566	0.133273775	0.120762316
CR	Composite	21.00%	22.21%	18.38%	15.96%	14.03%	12.72%
MM	Composite						
MR	Composite	19.23%	20.79%	17.48%	15.16%	13.33%	12.08%
XR	Composite	0.199712117	0.20852052	0.169400839	0.146001064	0.128594134	0.117250857
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	0.27%	0.27%	0.27%	0.27%	0.27%	0.27%
XR	Composite	0.002700202	0.002700202	0.002700202	0.002700202	0.002700202	0.002700202
CR	Composite						
MR	Composite	0.0109625	0.0109625	0.0109625	0.0109625	0.01035	0.01035
XR	Composite	1.10%	1.10%	1.10%	1.10%	1.04%	1.04%
CR	Composite						
MR	Composite						
XR	Composite	7.05%	7.05%	7.05%	7.05%	7.05%	7.72%
MR	Composite						
CR	Composite	0.00235	0.00235	0.00235	0.00235	0.003005589	0.003005589
MR	Composite	0.00235	0.00235	0.00235	0.00235	0.00285531	0.00285531
XR	Composite	0.24%	0.24%	0.24%	0.24%	0.28%	0.28%
CR	Composite						
MM	Composite						
MR	Composite	0.0024915	0.0024915	0.003028734	0.0033935	0.003714463	0.004275
CR	Composite	0.25%	0.25%	0.32%	0.34%	0.39%	0.45%
MM	Composite						
MR	Composite	0.25%	0.25%	0.30%	0.34%	0.37%	0.43%
XR	Composite	0.0024915	0.0024915	0.002917149	0.0033935	0.003577614	0.0041175
CR	Composite						
MM	Composite						
MR	Composite	0.18%	0.20%	0.26%	0.32%	0.40%	0.42%
CR	Composite						
MM	Composite						
MR	Composite	0.18%	0.20%	0.26%	0.32%	0.40%	0.42%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.00304905	0.00304905	0.003419887	0.00416569	0.00471882	0.0055
XR	Composite						
CR	Composite						
MM	Composite	1.33%	1.33%	1.42%	0.85%	1.06%	1.06%
MR	Composite						
CR	Composite						
MM	Composite	0.01325	0.01325	0.014175	0.0085	0.01055	0.01055
MR	Composite						

1.21%	1.30%	1.34%	1.45%	1.45%	0.4 A	AA
1.26%	1.35%	1.35%	1.45%	1.45%	0.392777779 BBB	BBB
1.20%	1.29%	1.35%	1.45%	1.45%	0.4 A	BBB
1.21%	1.30%	1.34%	1.45%	1.45%	0.4 A	AA
1.21%	1.30%	1.34%	1.45%	1.45%	0.4 A	AA
1.21%	1.30%	1.34%	1.45%	1.45%	0.4 A	AA
1.26%	1.35%	1.40%	1.51%	1.45%	0.382000003 BBB	A
1.21%	1.30%	1.34%	1.45%	1.45%	0.4 A	AA
					0.392777779	
					0.392777779	
11.46%	9.84%	8.34%	8.48%	8.41%	0.3316 BBB	BBB
10.83%	9.35%	8.34%	8.48%	8.41%	0.3316 BBB	A
10.40%	8.98%	8.38%	8.47%	8.53%	0.3316 A	AA
10.40%	8.98%	8.38%	8.47%	8.53%	0.3316 A	AA
10.40%	8.98%	8.38%	8.47%	8.53%	0.3316 A	AA
10.97%	9.45%	8.81%	8.98%	8.97%	0.3316 BBB	A
10.53%	9.07%	8.46%	8.62%	8.62%	0.3316 BBB	A
10.40%	8.98%	8.38%	8.47%	8.53%	0.3316 A	AA
10.19%	8.65%	8.06%	8.40%	8.34%	0.3322 A	A
10.40%	8.98%	8.38%	8.47%	8.53%	0.3316 A	AA
10.40%	8.98%	8.38%	8.47%	8.53%	0.3316 A	AA
					0.3316	
10.42%	8.89%	8.34%	8.01%	8.41%	0.3316 A	A
10.40%	8.98%	8.38%	8.47%	8.53%	0.3316 A	AA
10.40%	0.089750281	0.083836597	0.08466977	0.085261548	0.3316 A	AA
10.97%	9.45%	8.81%	8.98%	8.97%	0.3316 BBB	A
10.40%	0.089750281	0.083836597	0.08466977	0.085261548	0.3316 A	AA
10.97%	9.45%	8.81%	8.98%	8.97%	0.3316 BBB	A
					0.3316	
10.40%	8.98%	8.38%	8.47%	8.53%	0.3316 A	AA
10.19%	0.08646981	0.080630775	0.083977907	0.08343237	0.3322 A	A
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.175	
0.27%	0.27%	0.27%	0.27%	0.27%	0.175	
0.002700202	0.002700202	0.002700202	0.002700202	0.002700202	0.175	
					0.425	
0.01035	0.01035	0.01035	0.01035	0.01035	0.425	
1.04%	1.04%	1.04%	1.04%	1.04%	0.425	
					0.3	
					0.3	
7.82%	7.92%	7.92%	7.92%	7.92%	0.4	
					0.4	
0.003499607	0.003499607	0.003499607	0.003499607	0.003499607	0.83	
0.003324627	0.003324627	0.003324627	0.003324627	0.003324627	0.83	
0.32%	0.32%	0.32%	0.32%	0.32%	0.83	
					0.41	
					0.41	
0.39%	0.00536392	0.005666016	0.006200112	0.006334208	0.4	NR
0.39%	0.54%	0.57%	0.62%	0.63%	0.41	NR
					0.41	
0.39%	0.54%	0.57%	0.62%	0.63%	0.4	NR
0.39%	0.00536392	0.005666016	0.006200112	0.006334208	0.41	NR
					0.42	
					0.42	
0.52%	0.59%	0.59%	0.66%		0.4 NR	A
					0.42	
					0.42	
0.52%	0.59%	0.59%	0.66%		0.4 NR	A
					0.4	
					0.4	
					0.4	
0.62%	0.00668604	0.00668604	0.00668604	0.00668604	0.4	NR
					0.4	
					0.4	
1.14%	1.22%	1.22%	1.22%	1.22%	0.4	NR
					0.4	
					0.4	
1.14%	0.0122	0.0122	0.0122	0.0122	0.4	NR
					0.4	

AAA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	A	A	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
			NR		
			NR		
	NR		NR		
	NR		NR		
		NR	NR	NR	NR
	NR		BBB		BBB
	NR		BBB		BBB
	NR		BBB		BBB
BBB	NR	BBB	A	NR	NR
BB	NR	BB	BBB	NR	NR
BBB	NR	BBB	A	NR	NR
BB	NR	BB	BBB	NR	NR
A	A	BB	A	A	A
A	A	BB	A	A	A
BBB	NR	NR	NR	BBB	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR

A	A	NR	AA	18 Telecommunications
BB	BB	NR	A	4 Telecommunications
BB	BB	NR	A	4 Telecommunications
A	A	NR	AA	18 Telecommunications
A	A	NR	AA	18 Telecommunications
A	A	NR	AA	18 Telecommunications
BBB	BBB	NR	A	5 Telecommunications
A	A	NR	AA	18 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
BB	BBB	BB	BBB	3 Financials
BB	BBB	BB	BBB	3 Financials
A	A	BBB	A	11 Financials
A	A	BBB	A	11 Financials
A	A	BBB	A	11 Financials
BBB	A	BBB	A	11 Financials
BBB	A	BBB	A	11 Financials
A	A	BBB	A	11 Financials
BBB	A	A	BBB	3 Financials
A	A	BBB	A	11 Financials
A	A	BBB	A	11 Financials
			NR	Financials
BB	A	BB	BBB	5 Financials
A	A	BBB	A	11 Financials
A	A	BBB	A	11 Financials
BBB	A	BBB	A	11 Financials
A	A	BBB	A	11 Financials
BBB	A	BBB	A	11 Financials
			NR	Financials
A	A	BBB	A	11 Financials
BBB	A	A	BBB	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Oil & Gas
			NR	Oil & Gas
			NR	2 Consumer Services
			NR	Utilities
			A	3
			A	3
			A	3
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
			NR	Utilities
			NR	Utilities
NR	A		A	3 Utilities
			NR	Utilities
			NR	Utilities
NR	A		A	3 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	Industrials

Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB				
Europe	Netherlands	BBB	BBB				
N.Amer	United States	A	B	Entity Tier	DocAdj	Entity Tier	DocAdj
N.Amer	United States	A	B	Entity Tier	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B				
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	B				
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	B	CcyGrp	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				Thin
N.Amer	United States	A	AA				Thin
Asia	Indonesia	B	B				
Asia	Indonesia	B	B				
N.Amer	United States	B	BB				
N.Amer	United States	BB					
N.Amer	United States						Thin
N.Amer	United States						Thin
N.Amer	United States						Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	CcyGrp	Thin
N.Amer	United States	BBB	A		Thin	DocAdj	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	CcyGrp	Thin
N.Amer	United States	BBB	A		Thin	DocAdj	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	CcyGrp	Thin
N.Amer	United States	BBB	A				
Europe	United Kingdom		AA				
Europe	United Kingdom		AA		Thin	Thin	Thin
Europe	United Kingdom		AA				
Europe	United Kingdom		AA				
Europe	United Kingdom		AA		Thin	Thin	Thin
Europe	United Kingdom		AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp	CcyGrp

	Thin					
	Thin					
	Thin					
	Thin					
Thin	Thin	Thin	Thin			
	DocAdj		DocAdj			
	DocAdj		DocAdj			
	DocAdj		DocAdj			

CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp

Thin	Thin	CcyGrp	Thin
	Thin	Thin	Thin
	Thin	Thin	Thin

CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
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POHANGAUDCR	31-Jul-08 POHANG
POHANGAUDMR	31-Jul-08 POHANG
POHANGCHFCR	31-Jul-08 POHANG
POHANGDKKCR	31-Jul-08 POHANG
POHANGEURCR	31-Jul-08 POHANG
POHANGEURMM	31-Jul-08 POHANG
POHANGEURMR	31-Jul-08 POHANG
POHANGEURXR	31-Jul-08 POHANG
POHANGGBPCR	31-Jul-08 POHANG
POHANGGBPMR	31-Jul-08 POHANG
POHANGHKDCR	31-Jul-08 POHANG
POHANGHKDMR	31-Jul-08 POHANG
POHANGJPYCR	31-Jul-08 POHANG
POHANGJPYMR	31-Jul-08 POHANG
POHANGNOKCR	31-Jul-08 POHANG
POHANGSGDCR	31-Jul-08 POHANG
POHANGSGDMR	31-Jul-08 POHANG
POHANGTWDCR	31-Jul-08 POHANG
POHANGUSDCR	31-Jul-08 POHANG
POHANGUSDMM	31-Jul-08 POHANG
POHANGUSDMR	31-Jul-08 POHANG
POHANGUSDXR	31-Jul-08 POHANG
POIN-PLYPEURCR	31-Jul-08 POIN-PLYP
POIN-PLYPEURMM	31-Jul-08 POIN-PLYP
POIN-PLYPEURMR	31-Jul-08 POIN-PLYP
POIN-PLYPUSDCR	31-Jul-08 POIN-PLYP
POIN-PLYPUSDMR	31-Jul-08 POIN-PLYP
POIN-PLYPUSDXR	31-Jul-08 POIN-PLYP
POINELEURCR	31-Jul-08 POINEL
POINELEURMM	31-Jul-08 POINEL
POINELEURMR	31-Jul-08 POINEL
POINELJPYCR	31-Jul-08 POINEL
POINELJPYMR	31-Jul-08 POINEL
POINELJPYXR	31-Jul-08 POINEL
POINELUSDCR	31-Jul-08 POINEL
POINELUSDMM	31-Jul-08 POINEL
POINELUSDMR	31-Jul-08 POINEL
POLAUDMR	31-Jul-08 POL
POLAUDXR	31-Jul-08 POL
POLEURCR	31-Jul-08 POL
POLEURMM	31-Jul-08 POL
POLEURMR	31-Jul-08 POL
POLEURXR	31-Jul-08 POL
POLHKDXR	31-Jul-08 POL
POLILSXR	31-Jul-08 POL
POLJPYXR	31-Jul-08 POL
POLUSDCR	31-Jul-08 POL
POLUSDMM	31-Jul-08 POL
POLUSDMR	31-Jul-08 POL
POLUSDXR	31-Jul-08 POL
POLANDAUDMM	31-Jul-08 POLAND
POLANDEURCR	31-Jul-08 POLAND
POLANDEURMM	31-Jul-08 POLAND
POLANDEURMR	31-Jul-08 POLAND
POLANDGBPCR	31-Jul-08 POLAND
POLANDGBPMM	31-Jul-08 POLAND
POLANDJPYCR	31-Jul-08 POLAND
POLANDJPYMM	31-Jul-08 POLAND
POLANDPLNCR	31-Jul-08 POLAND
POLANDSEKCR	31-Jul-08 POLAND
POLANDTWDMM	31-Jul-08 POLAND
POLANDUSDCR	31-Jul-08 POLAND
POLANDUSDMM	31-Jul-08 POLAND
POLANDUSDMR	31-Jul-08 POLAND
POLANDUSDXR	31-Jul-08 POLAND
POMAUDCR	31-Jul-08 POM
POMAUDMR	31-Jul-08 POM
POMCHFMR	31-Jul-08 POM
POMEURCR	31-Jul-08 POM
POMEURMM	31-Jul-08 POM
POMEURMR	31-Jul-08 POM
POMHKDMR	31-Jul-08 POM
POMJPYMR	31-Jul-08 POM
POMUSDCR	31-Jul-08 POM

POSCO	6FC7CB	SNRFOR	AUD
POSCO	6FC7CB	SNRFOR	AUD
POSCO	6FC7CB	SNRFOR	CHF
POSCO	6FC7CB	SNRFOR	DKK
POSCO	6FC7CB	SNRFOR	EUR
POSCO	6FC7CB	SNRFOR	EUR
POSCO	6FC7CB	SNRFOR	EUR
POSCO	6FC7CB	SNRFOR	EUR
POSCO	6FC7CB	SNRFOR	GBP
POSCO	6FC7CB	SNRFOR	GBP
POSCO	6FC7CB	SNRFOR	HKD
POSCO	6FC7CB	SNRFOR	HKD
POSCO	6FC7CB	SNRFOR	JPY
POSCO	6FC7CB	SNRFOR	JPY
POSCO	6FC7CB	SNRFOR	NOK
POSCO	6FC7CB	SNRFOR	SGD
POSCO	6FC7CB	SNRFOR	SGD
POSCO	6FC7CB	SNRFOR	TWD
POSCO	6FC7CB	SNRFOR	USD
POSCO	6FC7CB	SNRFOR	USD
POSCO	6FC7CB	SNRFOR	USD
POSCO	6FC7CB	SNRFOR	USD
Polypore Inc	7A48G3	SNRFOR	EUR
Polypore Inc	7A48G3	SNRFOR	EUR
Polypore Inc	7A48G3	SNRFOR	EUR
Polypore Inc	7A48G3	SNRFOR	USD
Polypore Inc	7A48G3	SNRFOR	USD
Polypore Inc	7A48G3	SNRFOR	USD
Pioneer Corp	7J59AA	SNRFOR	EUR
Pioneer Corp	7J59AA	SNRFOR	EUR
Pioneer Corp	7J59AA	SNRFOR	EUR
Pioneer Corp	7J59AA	SNRFOR	JPY
Pioneer Corp	7J59AA	SNRFOR	JPY
Pioneer Corp	7J59AA	SNRFOR	JPY
Pioneer Corp	7J59AA	SNRFOR	USD
Pioneer Corp	7J59AA	SNRFOR	USD
Pioneer Corp	7J59AA	SNRFOR	USD
Polyone Corp	7A48GY	SNRFOR	AUD
Polyone Corp	7A48GY	SNRFOR	AUD
Polyone Corp	7A48GY	SNRFOR	EUR
Polyone Corp	7A48GY	SNRFOR	EUR
Polyone Corp	7A48GY	SNRFOR	EUR
Polyone Corp	7A48GY	SNRFOR	EUR
Polyone Corp	7A48GY	SNRFOR	HKD
Polyone Corp	7A48GY	SNRFOR	ILS
Polyone Corp	7A48GY	SNRFOR	JPY
Polyone Corp	7A48GY	SNRFOR	USD
Polyone Corp	7A48GY	SNRFOR	USD
Polyone Corp	7A48GY	SNRFOR	USD
Polyone Corp	7A48GY	SNRFOR	USD
Rep Poland	7A4112	SNRFOR	AUD
Rep Poland	7A4112	SNRFOR	EUR
Rep Poland	7A4112	SNRFOR	EUR
Rep Poland	7A4112	SNRFOR	EUR
Rep Poland	7A4112	SNRFOR	GBP
Rep Poland	7A4112	SNRFOR	GBP
Rep Poland	7A4112	SNRFOR	JPY
Rep Poland	7A4112	SNRFOR	JPY
Rep Poland	7A4112	SNRFOR	PLN
Rep Poland	7A4112	SNRFOR	SEK
Rep Poland	7A4112	SNRFOR	TWD
Rep Poland	7A4112	SNRFOR	USD
Rep Poland	7A4112	SNRFOR	USD
Rep Poland	7A4112	SNRFOR	USD
Rep Poland	7A4112	SNRFOR	USD
Pepco Hldgs Inc	7I45BA	SNRFOR	AUD
Pepco Hldgs Inc	7I45BA	SNRFOR	AUD
Pepco Hldgs Inc	7I45BA	SNRFOR	CHF
Pepco Hldgs Inc	7I45BA	SNRFOR	EUR
Pepco Hldgs Inc	7I45BA	SNRFOR	EUR
Pepco Hldgs Inc	7I45BA	SNRFOR	EUR
Pepco Hldgs Inc	7I45BA	SNRFOR	HKD
Pepco Hldgs Inc	7I45BA	SNRFOR	JPY
Pepco Hldgs Inc	7I45BA	SNRFOR	USD

CR	Composite	0.42%	0.38%	0.60%	0.77%	0.86%	0.98%
MR	Composite	0.004230864	0.003803401	0.005997135	0.007726725	0.0085975	0.009801127
CR	Composite	0.004230864	0.003803401	0.005997135	0.007637686	0.008503438	0.009694538
CR	Composite	0.004230864	0.003803401	0.005997135	0.007637686	0.008503438	0.009694538
CR	Composite	0.42%	0.38%	0.60%	0.76%	0.85%	0.97%
MM	Composite						
MR	Composite	0.42%	0.38%	0.60%	0.73%	0.81%	0.92%
XR	Composite						
CR	Composite	0.42%	0.38%	0.60%	0.76%	0.85%	0.97%
MR	Composite						
CR	Composite	0.42%	0.38%	0.60%	0.76%	0.85%	0.97%
MR	Composite	0.004230864	0.003803401	0.005997135	0.007255802	0.008078266	0.009209811
CR	Composite	0.42%	0.38%	0.60%	0.76%	0.86%	0.99%
MR	Composite	0.004230864	0.003803401	0.005707543	0.007199131	0.008171439	0.009359182
CR	Composite	0.42%	0.38%	0.60%	0.76%	0.85%	0.97%
CR	Composite	0.42%	0.38%	0.60%	0.76%	0.85%	0.97%
MR	Composite	0.42%	0.38%	0.60%	0.73%	0.81%	0.92%
CR	Composite	0.42%	0.38%	0.60%	0.76%	0.85%	0.97%
CR	Composite	0.004230864	0.003803401	0.005997135	0.007637686	0.008503438	0.009694538
MM	Composite						
MR	Composite	0.42%	0.38%	0.60%	0.73%	0.81%	0.92%
XR	Composite						
CR	Composite	2.97%	2.97%	2.97%	3.17%	3.57%	3.57%
MM	Composite	0.02969775	0.02969775	0.02969775	0.03168025	0.03575	0.03575
MR	Composite						
CR	Composite	2.97%	2.97%	2.97%	3.17%	3.57%	3.57%
MR	Composite						
XR	Composite	2.97%	2.97%	2.97%	3.17%	3.57%	3.57%
CR	Composite	0.003975238	0.006908656	0.006414114	0.009216033	0.01173914	0.0113125
MM	Composite	0.40%	0.66%	0.64%	0.88%	1.17%	1.09%
MR	Composite						
CR	Composite	0.40%	0.50%	0.64%	0.81%	1.15%	1.05%
MR	Composite	0.40%	0.50%	0.64%	0.79%	1.10%	1.04%
XR	Composite	0.32%	0.39%	0.51%	0.63%	0.87%	0.82%
CR	Composite	0.40%	0.69%	0.64%	0.92%	1.17%	1.13%
MM	Composite						
MR	Composite						
MR	Composite	3.01%	3.37%	4.58%	5.39%	5.79%	6.18%
XR	Composite	3.01%	3.37%	4.58%	5.39%	5.79%	6.18%
CR	Composite						
MM	Composite						
MR	Composite	3.13%	3.44%	4.50%	5.42%	5.98%	6.33%
XR	Composite	3.01%	3.33%	4.64%	5.41%	5.80%	6.15%
XR	Composite	3.01%	3.33%	4.64%	5.41%	5.80%	6.15%
XR	Composite	3.01%	3.33%	4.64%	5.41%	5.80%	6.15%
XR	Composite	3.01%	3.37%	4.58%	5.39%	5.79%	6.18%
CR	Composite						
MM	Composite						
MR	Composite	3.13%	3.44%	4.50%	5.42%	5.98%	6.33%
XR	Composite	0.030103498	0.033330093	0.046409957	0.054077149	0.0580098	0.061466123
MM	Composite	0.08%	0.15%	0.23%	0.34%	0.43%	0.51%
CR	Composite	0.08%	0.15%	0.24%	0.34%	0.43%	0.51%
MM	Composite	0.08%	0.14%	0.23%	0.33%	0.41%	0.49%
MR	Composite	0.08%	0.14%	0.23%	0.33%	0.41%	0.49%
CR	Composite	0.000829637	0.001487945	0.002415173	0.003444863	0.004314652	0.005137037
MM	Composite						
CR	Composite	0.08%	0.15%	0.23%	0.34%	0.43%	0.51%
MM	Composite	0.08%	0.15%	0.23%	0.34%	0.43%	0.51%
CR	Composite	0.08%	0.15%	0.24%	0.34%	0.43%	0.51%
CR	Composite	0.08%	0.15%	0.24%	0.34%	0.43%	0.51%
MM	Composite	0.000796452	0.001428428	0.002318566	0.003307068	0.004142066	0.004931555
CR	Composite	0.08%	0.15%	0.24%	0.34%	0.43%	0.51%
MM	Composite	0.000796452	0.001428428	0.002318566	0.003307068	0.004142066	0.004931555
MR	Composite						
XR	Composite	0.08%	0.14%	0.22%	0.32%	0.39%	0.47%
CR	Composite	0.49%	0.55%	0.68%	0.80%	0.98%	1.10%
MR	Composite	0.49%	0.55%	0.68%	0.80%	0.93%	1.04%
MR	Composite	0.49%	0.55%	0.68%	0.80%	0.92%	1.02%
CR	Composite	0.52%	0.57%	0.72%	0.84%	0.96%	1.08%
MM	Composite						
MR	Composite	0.49%	0.55%	0.68%	0.80%	0.92%	1.02%
MR	Composite	0.49%	0.55%	0.68%	0.80%	0.92%	1.02%
MR	Composite	0.49%	0.55%	0.68%	0.80%	0.92%	1.02%
CR	Composite	0.52%	0.57%	0.72%	0.84%	0.96%	1.08%

1.05%	1.14%	1.29%	1.34%	1.17%	0.4 NR	NR
1.00%	0.010853867	0.012886824	0.0134	0.011721677	0.4 NR	NR
1.04%	0.01109096	0.012886824	0.0134	0.011644133	0.4 NR	NR
1.04%	0.01109096	0.012886824	0.0134	0.011644133	0.4 NR	NR
1.04%	1.11%	1.29%	1.34%	1.16%	0.4 NR	NR
0.99%	1.05%	1.22%	1.34%	1.11%	0.4 NR	NR
1.04%	1.11%	1.29%	1.34%	1.16%	0.4 NR	NR
1.04%	1.11%	1.29%	1.34%	1.16%	0.4 NR	NR
0.99%	0.010536412	0.012242483	0.0134	0.01110776	0.4 NR	NR
1.05%	1.13%	1.29%	1.34%	1.17%	0.4 NR	NR
1.00%	0.010691439	0.012886824	0.0134	0.011721677	0.4 NR	NR
1.04%	1.11%	1.29%	1.34%	1.16%	0.4 NR	NR
1.04%	1.11%	1.29%	1.34%	1.16%	0.4 NR	NR
0.99%	1.05%	1.22%	1.34%	1.11%	0.4 NR	NR
1.04%	1.11%	1.29%	1.34%	1.16%	0.4 NR	NR
1.04%	0.01109096	0.012886824	0.0134	0.011644133	0.4 NR	NR
0.99%	1.05%	1.22%	1.34%	1.11%	0.4 NR	NR
3.57%	3.57%	3.57%	3.57%	3.57%	0.374999997	
0.03575	0.03575	0.03575	0.03575	0.03575	0.374999997	
3.57%	3.57%	3.57%	3.57%	3.57%	0.374999997	
3.57%	3.57%	3.57%	3.57%	3.57%	0.374999997	
1.27%	0.013548774	0.012623021	0.013055503	0.013353735	0.359999999 B	BBB
1.22%	1.30%	1.26%	1.31%	1.34%	0.339999999 B	BB
1.15%	1.25%	1.25%	1.31%	1.33%	0.339999999 0.3625 BBB	BBB
1.14%	1.23%	1.19%	1.31%	1.26%	0.339999999 BB	BB
0.90%	0.97%	0.94%	1.31%	1.00%	0.339999999 BB	BB
1.27%	1.35%	1.26%	1.31%	1.34%	0.359999999 B	BBB
6.28%	6.35%	6.48%	6.42%	6.44%	0.339999999 0.339999999 0.4 BB	BBB
6.28%	6.35%	6.48%	6.42%	6.44%	0.4 BB	BBB
6.39%	6.49%	6.73%	6.67%	6.65%	0.4 0.4 0.4 BBB	A
6.25%	6.30%	6.48%	6.42%	6.46%	0.4 A	AA
6.25%	6.30%	6.48%	6.42%	6.46%	0.4 A	AA
6.25%	6.30%	6.48%	6.42%	6.46%	0.4 A	AA
6.28%	6.35%	6.48%	6.42%	6.44%	0.4 BB	BBB
6.39%	6.49%	6.73%	6.67%	6.65%	0.4 0.4 0.4 BBB	A
6.25%	0.063011817	0.064838175	0.064206371	0.064575	0.4 A	AA
0.60%	0.68%	0.70%	0.74%	0.77%	0.261111111 CCC	BBB
0.60%	0.68%	0.70%	0.74%	0.77%	0.261111111 BB	AA
0.58%	0.65%	0.70%	0.71%	0.74%	0.261111111 B	A
0.57%	0.64%	0.70%	0.70%	0.73%	0.261111111 B	A
0.60%	0.00676503	0.007010465	0.007414783	0.007671978	0.261111111 BB	AA
0.60%	0.68%	0.70%	0.74%	0.77%	0.261111111 0.261111111 CCC	BBB
0.60%	0.68%	0.70%	0.74%	0.77%	0.261111111 CCC	BBB
0.60%	0.68%	0.70%	0.74%	0.77%	0.261111111 BB	AA
0.60%	0.68%	0.70%	0.74%	0.77%	0.261111111 BB	AA
0.58%	0.006494429	0.007010465	0.007118191	0.007365099	0.261111111 B	A
0.60%	0.68%	0.70%	0.74%	0.77%	0.261111111 BB	AA
0.58%	0.006494429	0.007010465	0.007118191	0.007365099	0.261111111 B	A
0.55%	0.62%	0.70%	0.68%	0.70%	0.261111111 0.261111111 B	A
1.15%	1.25%	1.29%	1.32%	1.36%	0.4 BB	BB
1.10%	1.19%	1.29%	1.32%	1.36%	0.4 BB	BB
1.10%	1.16%	1.29%	1.32%	1.36%	0.4 A	A
1.16%	1.22%	1.36%	1.39%	1.43%	0.4 BBB	BBB
1.10%	1.16%	1.29%	1.32%	1.36%	0.4 0.4 A	A
1.10%	1.16%	1.29%	1.32%	1.36%	0.4 A	A
1.09%	1.16%	1.29%	1.32%	1.36%	0.4 BB	BB
1.16%	1.22%	1.36%	1.39%	1.43%	0.4 BBB	BBB

BB	BBB	BBB	BBB	A	A
BB	BBB	BBB	BBB	BBB	BBB
BB	AA	AA	AA	AA	AA
BB	AA	AA	AA	AA	AA
BB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BB	AA	AA	AA	AA	AA
BB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
BB	AA	AA	AA	AA	AA
BB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BB	AA	AA	AA	AA	AA
BB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
BB	BB	CCC	A	A	A
BB	B	CCC	BBB	BBB	BBB
A	A	BB	A	A	A
BBB	BBB	B	BBB	BBB	BBB
BBB	BBB	B	BBB	BBB	BBB
BB	BB	CCC	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	A	BBB	A	BBB	A
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
A	A	A	AA	A	AA
AA	AA	AA	AAA	AA	AAA
BBB	A	BBB	A	BBB	A
BBB	A	BBB	A	BBB	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
A	A	A	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A

BB	NR	BBB	BBB	11 Basic Materials
BB	NR	BBB	BBB	11 Basic Materials
A	NR	AA	BBB	7 Basic Materials
A	NR	AA	BBB	7 Basic Materials
A	NR	AA	BBB	7 Basic Materials
			NR	Basic Materials
BBB	NR	A	BBB	7 Basic Materials
			NR	Basic Materials
A	NR	AA	BBB	7 Basic Materials
			NR	Basic Materials
A	NR	AA	BBB	7 Basic Materials
BBB	NR	A	BBB	7 Basic Materials
BB	NR	BBB	BBB	7 Basic Materials
BB	NR	BBB	BBB	7 Basic Materials
A	NR	AA	BBB	7 Basic Materials
A	NR	AA	BBB	7 Basic Materials
BBB	NR	A	BBB	7 Basic Materials
A	NR	AA	BBB	7 Basic Materials
A	NR	AA	BBB	7 Basic Materials
			NR	Basic Materials
BBB	NR	A	BBB	7 Basic Materials
			NR	Basic Materials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
BB	NR	BB	BB	3 Consumer Goods
BB	NR	BB	BB	3 Consumer Goods
			NR	Consumer Goods
A	NR	A	BB	4 Consumer Goods
BBB	NR	BBB	BB	4 Consumer Goods
BBB	NR	BBB	BB	4 Consumer Goods
BB	NR	BB	BB	3 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
BB	BB	BB	AA	10 Basic Materials
BB	BB	BB	AA	10 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
A	A	A	AA	9 Basic Materials
A	A	A	AA	9 Basic Materials
A	A	A	AA	9 Basic Materials
BB	BB	BB	AA	10 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
A	A	A	AA	9 Basic Materials
NR	BB	BB	AA	12 Government
NR	A	A	AA	12 Government
NR	BBB	BBB	AA	12 Government
NR	BBB	BBB	AA	12 Government
NR	A	A	AA	12 Government
			NR	Government
NR	BB	BB	AA	12 Government
NR	BB	BB	AA	12 Government
NR	A	A	AA	12 Government
NR	A	A	AA	12 Government
NR	BBB	BBB	AA	12 Government
NR	A	A	AA	12 Government
NR	BBB	BBB	AA	12 Government
			NR	Government
NR	BBB	BBB	AA	12 Government
B	B	CCC	A	3 Utilities
B	B	CCC	A	3 Utilities
BBB	BBB	BB	AA	9 Utilities
BB	BB	B	AA	9 Utilities
			NR	Utilities
BBB	BBB	BB	AA	9 Utilities
BBB	BBB	BB	AA	9 Utilities
B	B	CCC	AA	9 Utilities
BB	BB	B	AA	9 Utilities

Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	DocAdj
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	DocAdj
Asia	Korea (Republic of)	A	BBB	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	Thin	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	DocAdj
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	CcyGrp
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	Thin	Thin	Entity Tier	DocAdj
Asia	Korea (Republic of)	A	BBB				
N.Amer	United States	B	B			Thin	Thin
N.Amer	United States	B	B			Thin	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B			Thin	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B			Thin	Thin
Asia	Japan	BBB	BBB	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	BBB	BBB	Entity Tier	DocAdj	Entity Tier	DocAdj
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	BBB	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Poland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Poland	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Poland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	A	AA				
E.Eur	Poland	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Poland	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Poland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Poland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Poland	A	AA				
E.Eur	Poland	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj

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POMUSDMM	31-Jul-08 POM
POMUSDMR	31-Jul-08 POM
POMUSDXR	31-Jul-08 POM
POM-CapInvAUDCR	31-Jul-08 POM-CapInv
POM-CapInvAUDMR	31-Jul-08 POM-CapInv
POM-CapInvEURMM	31-Jul-08 POM-CapInv
POM-CapInvEURMR	31-Jul-08 POM-CapInv
POM-CapInvUSDCR	31-Jul-08 POM-CapInv
POM-CapInvUSDMM	31-Jul-08 POM-CapInv
POM-CapInvUSDMR	31-Jul-08 POM-CapInv
POM-PotoEleAUDMR	31-Jul-08 POM-PotoEle
POM-PotoEleEURCR	31-Jul-08 POM-PotoEle
POM-PotoEleEURMM	31-Jul-08 POM-PotoEle
POM-PotoEleEURMR	31-Jul-08 POM-PotoEle
POM-PotoEleJPYMR	31-Jul-08 POM-PotoEle
POM-PotoEleUSDCR	31-Jul-08 POM-PotoEle
POM-PotoEleUSDMM	31-Jul-08 POM-PotoEle
POM-PotoEleUSDMR	31-Jul-08 POM-PotoEle
POM-PotoEleUSDXR	31-Jul-08 POM-PotoEle
PORTOLUSDCR	31-Jul-08 PORTOL
PORTOLUSDMM	31-Jul-08 PORTOL
PORTOLUSDXR	31-Jul-08 PORTOL
PORTUGCHFCR	31-Jul-08 PORTUG
PORTUGEURCR	31-Jul-08 PORTUG
PORTUGEURMM	31-Jul-08 PORTUG
PORTUGEURMR	31-Jul-08 PORTUG
PORTUGJPYCR	31-Jul-08 PORTUG
PORTUGUSDCR	31-Jul-08 PORTUG
PORTUGUSDMM	31-Jul-08 PORTUG
PORTUGUSDMR	31-Jul-08 PORTUG
POSTAP-AptHomesAUDMR	31-Jul-08 POSTAP-AptHomes
POSTAP-AptHomesEURCR	31-Jul-08 POSTAP-AptHomes
POSTAP-AptHomesEURMM	31-Jul-08 POSTAP-AptHomes
POSTAP-AptHomesEURMR	31-Jul-08 POSTAP-AptHomes
POSTAP-AptHomesJPYMR	31-Jul-08 POSTAP-AptHomes
POSTAP-AptHomesUSDCR	31-Jul-08 POSTAP-AptHomes
POSTAP-AptHomesUSDMM	31-Jul-08 POSTAP-AptHomes
POSTAP-AptHomesUSDMR	31-Jul-08 POSTAP-AptHomes
POSTAP-AptHomesUSDXR	31-Jul-08 POSTAP-AptHomes
POTAUDMR	31-Jul-08 POT
POTCADMR	31-Jul-08 POT
POTEURCR	31-Jul-08 POT
POTEURMM	31-Jul-08 POT
POTEURMR	31-Jul-08 POT
POTEURXR	31-Jul-08 POT
POTGBPMR	31-Jul-08 POT
POTJPYMR	31-Jul-08 POT
POTUSDCR	31-Jul-08 POT
POTUSDMM	31-Jul-08 POT
POTUSDMR	31-Jul-08 POT
POTUSDXR	31-Jul-08 POT
POWCHIEURCR	31-Jul-08 POWCHI
POWCHIEURMM	31-Jul-08 POWCHI
POWCHITWDCR	31-Jul-08 POWCHI
POWCHIUSDCR	31-Jul-08 POWCHI
POWCHIUSDMM	31-Jul-08 POWCHI
POWCHIUSDMR	31-Jul-08 POWCHI
POWCHIUSDXR	31-Jul-08 POWCHI
POWFINEURCR	31-Jul-08 POWFIN
POWFININRCR	31-Jul-08 POWFIN
POWFINUSDCR	31-Jul-08 POWFIN
POWFINUSDMR	31-Jul-08 POWFIN
PPGAUDMR	31-Jul-08 PPG
PPGCADMR	31-Jul-08 PPG
PPGCHFMR	31-Jul-08 PPG
PPGDKKMR	31-Jul-08 PPG
PPGEURCR	31-Jul-08 PPG
PPGEURMM	31-Jul-08 PPG
PPGEURMR	31-Jul-08 PPG
PPGEURXR	31-Jul-08 PPG
PPGGBPMR	31-Jul-08 PPG
PPGHKDMR	31-Jul-08 PPG
PPGJPYMR	31-Jul-08 PPG
PPGNOKMR	31-Jul-08 PPG

Pepco Hldgs Inc	7I45BA	SNRFOR	USD
Pepco Hldgs Inc	7I45BA	SNRFOR	USD
Pepco Hldgs Inc	7I45BA	SNRFOR	USD
Potomac Cap Invt Corp	7AADB9	SNRFOR	AUD
Potomac Cap Invt Corp	7AADB9	SNRFOR	AUD
Potomac Cap Invt Corp	7AADB9	SNRFOR	EUR
Potomac Cap Invt Corp	7AADB9	SNRFOR	EUR
Potomac Cap Invt Corp	7AADB9	SNRFOR	USD
Potomac Cap Invt Corp	7AADB9	SNRFOR	USD
Potomac Cap Invt Corp	7AADB9	SNRFOR	USD
Potomac Elec Pwr Co	7AADDG	SNRFOR	AUD
Potomac Elec Pwr Co	7AADDG	SNRFOR	EUR
Potomac Elec Pwr Co	7AADDG	SNRFOR	EUR
Potomac Elec Pwr Co	7AADDG	SNRFOR	EUR
Potomac Elec Pwr Co	7AADDG	SNRFOR	JPY
Potomac Elec Pwr Co	7AADDG	SNRFOR	USD
Potomac Elec Pwr Co	7AADDG	SNRFOR	USD
Potomac Elec Pwr Co	7AADDG	SNRFOR	USD
Potomac Elec Pwr Co	7AADDG	SNRFOR	USD
Portola Packaging Inc	7AA708	SNRFOR	USD
Portola Packaging Inc	7AA708	SNRFOR	USD
Portola Packaging Inc	7AA708	SNRFOR	USD
Rep Portugal	7AA999	SNRFOR	CHF
Rep Portugal	7AA999	SNRFOR	EUR
Rep Portugal	7AA999	SNRFOR	EUR
Rep Portugal	7AA999	SNRFOR	EUR
Rep Portugal	7AA999	SNRFOR	JPY
Rep Portugal	7AA999	SNRFOR	USD
Rep Portugal	7AA999	SNRFOR	USD
Rep Portugal	7AA999	SNRFOR	USD
Post Apt Homes LP	7AAB56	SNRFOR	AUD
Post Apt Homes LP	7AAB56	SNRFOR	EUR
Post Apt Homes LP	7AAB56	SNRFOR	EUR
Post Apt Homes LP	7AAB56	SNRFOR	EUR
Post Apt Homes LP	7AAB56	SNRFOR	JPY
Post Apt Homes LP	7AAB56	SNRFOR	USD
Post Apt Homes LP	7AAB56	SNRFOR	USD
Post Apt Homes LP	7AAB56	SNRFOR	USD
Post Apt Homes LP	7AAB56	SNRFOR	USD
Potash Corp Sask Inc	CJB53E	SNRFOR	AUD
Potash Corp Sask Inc	CJB53E	SNRFOR	CAD
Potash Corp Sask Inc	CJB53E	SNRFOR	EUR
Potash Corp Sask Inc	CJB53E	SNRFOR	EUR
Potash Corp Sask Inc	CJB53E	SNRFOR	EUR
Potash Corp Sask Inc	CJB53E	SNRFOR	EUR
Potash Corp Sask Inc	CJB53E	SNRFOR	GBP
Potash Corp Sask Inc	CJB53E	SNRFOR	JPY
Potash Corp Sask Inc	CJB53E	SNRFOR	USD
Potash Corp Sask Inc	CJB53E	SNRFOR	USD
Potash Corp Sask Inc	CJB53E	SNRFOR	USD
Potash Corp Sask Inc	CJB53E	SNRFOR	USD
Powerchip Semicon Corp	7ACC4N	SNRFOR	EUR
Powerchip Semicon Corp	7ACC4N	SNRFOR	EUR
Powerchip Semicon Corp	7ACC4N	SNRFOR	TWD
Powerchip Semicon Corp	7ACC4N	SNRFOR	USD
Powerchip Semicon Corp	7ACC4N	SNRFOR	USD
Powerchip Semicon Corp	7ACC4N	SNRFOR	USD
Powerchip Semicon Corp	7ACC4N	SNRFOR	USD
Pwr Fin Corp Ltd	YF78AT	SNRFOR	EUR
Pwr Fin Corp Ltd	YF78AT	SNRFOR	INR
Pwr Fin Corp Ltd	YF78AT	SNRFOR	USD
Pwr Fin Corp Ltd	YF78AT	SNRFOR	USD
PPG Inds Inc	6FC856	SNRFOR	AUD
PPG Inds Inc	6FC856	SNRFOR	CAD
PPG Inds Inc	6FC856	SNRFOR	CHF
PPG Inds Inc	6FC856	SNRFOR	DKK
PPG Inds Inc	6FC856	SNRFOR	EUR
PPG Inds Inc	6FC856	SNRFOR	EUR
PPG Inds Inc	6FC856	SNRFOR	EUR
PPG Inds Inc	6FC856	SNRFOR	EUR
PPG Inds Inc	6FC856	SNRFOR	GBP
PPG Inds Inc	6FC856	SNRFOR	HKD
PPG Inds Inc	6FC856	SNRFOR	JPY
PPG Inds Inc	6FC856	SNRFOR	NOK

MM	Composite						
MR	Composite	0.49%	0.55%	0.68%	0.80%	0.92%	1.02%
XR	Composite						
CR	Composite						
MR	Composite						
MM	Composite	0.56%	0.61%	0.71%	0.81%	0.94%	1.06%
MR	Composite	0.56%	0.60%	0.70%	0.80%	0.93%	1.05%
CR	Composite						
MM	Composite	0.56%	0.61%	0.71%	0.81%	0.94%	1.06%
MR	Composite	0.00555	0.00603	0.007033333	0.008033333	0.0093475	0.0105
MR	Composite	0.004917837	0.004917837	0.00705	0.007709258	0.008679	0.0096474
CR	Composite	0.005091837	0.005091837	0.00705	0.008016718	0.008679	0.010025913
MM	Composite						
MR	Composite	0.48%	0.48%	0.71%	0.78%	0.87%	0.96%
MR	Composite	0.49%	0.49%	0.71%	0.77%	0.87%	0.96%
CR	Composite	0.51%	0.51%	0.71%	0.80%	0.87%	1.00%
MM	Composite						
MR	Composite	0.48%	0.48%	0.71%	0.78%	0.87%	0.96%
XR	Composite						
CR	Composite	7.40%	7.40%	7.40%	7.40%	7.40%	7.40%
MM	Composite	7.40%	7.40%	7.40%	7.40%	7.40%	7.40%
XR	Composite	7.40%	7.40%	7.40%	7.40%	7.40%	7.40%
CR	Composite	0.17%	0.18%	0.23%	0.26%	0.31%	0.37%
CR	Composite	0.17%	0.18%	0.23%	0.26%	0.31%	0.37%
MM	Composite	0.17%	0.17%	0.22%	0.25%	0.29%	0.35%
MR	Composite	0.001652492	0.001704497	0.002156352	0.002503886	0.002916923	0.003499963
CR	Composite						
CR	Composite	0.17%	0.18%	0.23%	0.26%	0.31%	0.37%
MM	Composite	0.001652492	0.00172244	0.00217905	0.002530243	0.002947627	0.003536804
MR	Composite	0.17%	0.17%	0.22%	0.25%	0.29%	0.35%
MR	Composite	1.86%	1.81%	1.97%	1.71%	2.09%	2.32%
CR	Composite	1.86%	1.90%	2.07%	1.86%	2.20%	2.45%
MM	Composite	0.0186	0.018256842	0.019873684	0.017821684	0.021103049	0.023524111
MR	Composite	1.86%	1.81%	1.97%	1.76%	2.09%	2.33%
MR	Composite	0.0186	0.018066667	0.019666667	0.01707112	0.020883225	0.023242289
CR	Composite	1.86%	1.90%	2.07%	1.86%	2.20%	2.45%
MM	Composite	1.86%	1.83%	1.99%	1.78%	2.11%	2.35%
MR	Composite	1.86%	1.81%	1.97%	1.76%	2.09%	2.33%
XR	Composite	0.0186	0.017401053	0.018942105	0.016986292	0.020113843	0.022421418
MR	Composite	0.12%	0.25%	0.30%	0.35%	0.40%	0.46%
MR	Composite	0.12%	0.26%	0.30%	0.34%	0.39%	0.45%
CR	Composite	0.13%	0.27%	0.32%	0.36%	0.41%	0.47%
MM	Composite						
MR	Composite	0.12%	0.26%	0.30%	0.34%	0.39%	0.45%
XR	Composite						
MR	Composite	0.12%	0.26%	0.30%	0.34%	0.39%	0.45%
MR	Composite	0.001228959	0.002478661	0.003002536	0.003483584	0.003952827	0.004572641
CR	Composite	0.13%	0.27%	0.32%	0.36%	0.41%	0.47%
MM	Composite	0.12%	0.26%	0.30%	0.34%	0.39%	0.45%
MR	Composite	0.001189799	0.0026044	0.003002224	0.003389375	0.003862923	0.004491889
XR	Composite	0.00119247	0.002508448	0.002891616	0.003264503	0.003720605	0.004326398
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
CR	Composite						
CR	Composite	1.44%	1.44%	1.77%	1.77%	2.11%	2.11%
MR	Composite	0.01445	0.01445	0.01765	0.01765	0.02115	0.02115
MR	Composite	0.0034685	0.004193108	0.005776529	0.006784336	0.007700952	0.008618479
MR	Composite	0.35%	0.42%	0.58%	0.68%	0.77%	0.86%
MR	Composite	0.35%	0.42%	0.58%	0.68%	0.77%	0.86%
MR	Composite	0.35%	0.42%	0.58%	0.68%	0.77%	0.86%
CR	Composite	0.35%	0.44%	0.61%	0.72%	0.81%	0.91%
MM	Composite						
MR	Composite	0.0034685	0.004195358	0.00578009	0.006769115	0.007706158	0.008621802
XR	Composite						
MR	Composite	0.35%	0.42%	0.58%	0.68%	0.77%	0.86%
MR	Composite	0.0034685	0.004195358	0.00578009	0.006769115	0.007706158	0.008621802
MR	Composite	0.0034685	0.004193108	0.005776529	0.006784336	0.007700952	0.008618479
MR	Composite	0.35%	0.42%	0.58%	0.68%	0.77%	0.86%

					0.4		
1.10%	1.16%	1.29%	1.32%	1.36%	0.4	A	A
					0.4		
					0.396250001		
					0.396250001		
1.11%	1.16%	1.17%	1.20%		0.396250001	NR	BB
1.11%	1.15%	1.17%	1.20%		0.4	NR	BBB
					0.396250001		
1.11%	1.16%	1.17%	1.20%		0.396250001	NR	BB
1.11%	0.0115	0.0117125	0.012025		0.4	NR	BBB
1.00%	0.010871075	0.010871075	0.010871075	0.010871075	0.4		CCC
1.04%	0.011307483	0.011307483	0.011307483	0.011307483	0.4		B
					0.4		
0.99%	1.11%	1.11%	1.11%	1.11%	0.4		B
1.00%	1.09%	1.09%	1.09%	1.09%	0.4		CCC
1.04%	1.13%	1.13%	1.13%	1.13%	0.4		B
					0.4		
0.99%	1.11%	1.11%	1.11%	1.11%	0.4		B
					0.4		
7.40%	7.40%	7.40%	7.40%	7.40%	0.4		
7.40%	7.40%	7.40%	7.40%	7.40%	0.4		
7.40%	7.40%	7.40%	7.40%	7.40%	0.4		
0.41%	0.46%	0.50%	0.51%	0.56%		NR	AA
0.41%	0.46%	0.50%	0.51%	0.56%	0.4	NR	AA
0.40%	0.45%	0.48%	0.48%	0.53%	0.4	NR	BBB
0.39%	0.004438504	0.004709986	0.004786387	0.005275088	0.4	NR	BBB
					0.4		
0.41%	0.46%	0.50%	0.51%	0.56%	0.4	NR	AA
0.40%	0.004485225	0.004759565	0.00483677	0.005330616	0.4	NR	BBB
0.39%	0.44%	0.47%	0.48%	0.53%	0.4	NR	BBB
2.48%	2.61%	2.67%	2.69%	2.72%	0.400000001	NR	B
2.62%	2.76%	2.67%	2.69%	2.72%	0.400000001	NR	BB
2.52%	0.026491023	0.026678259	0.026918379	0.02716575	0.400000001	NR	BB
2.49%	2.62%	2.67%	2.69%	2.72%	0.400000001	NR	BBB
2.48%	0.026079687	0.026678259	0.026918379	0.02716575	0.400000001	NR	B
2.62%	2.76%	2.67%	2.69%	2.72%	0.400000001	NR	BB
2.52%	2.65%	2.67%	2.69%	2.72%	0.400000001	NR	BB
2.49%	2.62%	2.67%	2.69%	2.72%	0.400000001	NR	BBB
2.40%	0.025249256	0.026678259	0.026918379	0.02716575	0.400000001	NR	BB
0.50%	0.54%	0.54%	0.61%	0.94%	0.4	BB	BBB
0.49%	0.54%	0.54%	0.61%	0.94%	0.4	A	A
0.52%	0.57%	0.54%	0.65%	0.94%	0.4	BBB	BBB
					0.4		
0.49%	0.54%	0.54%	0.61%	0.94%	0.4	A	A
					0.4		
0.49%	0.54%	0.54%	0.61%	0.94%	0.4	A	A
0.50%	0.005437638	0.005420969	0.006146122	0.009393308	0.4	BB	BBB
0.52%	0.57%	0.54%	0.65%	0.94%	0.4	BBB	BBB
0.50%	0.55%	0.54%	0.62%	0.94%	0.4	BBB	BBB
0.49%	0.005432234	0.005420969	0.006146122	0.009393308	0.4	A	A
0.47%	0.005232099	0.005420969	0.005919686	0.009393308	0.4	BBB	BBB
					0.195		
					0.195		
					0.195		
					0.195		
					0.195		
					0.195		
					0.195		
					0.45		
					0.45		
2.38%	2.38%	2.38%	2.38%	2.38%	0.45		NR
0.02375	0.02375	0.02375	0.02375	0.02375	0.45		NR
0.91%	0.009593815	0.009766345	0.010493333	0.01189875	0.4	NR	BBB
0.91%	0.96%	0.99%	1.05%	1.19%	0.4	NR	AA
0.91%	0.96%	0.99%	1.05%	1.19%	0.4	NR	AA
0.91%	0.96%	0.99%	1.05%	1.19%	0.4	NR	AA
0.96%	1.01%	1.05%	1.10%	1.19%	0.4	NR	A
					0.4		
0.91%	0.009614542	0.009928284	0.010493333	0.01189875	0.4	NR	AA
					0.4		
0.91%	0.96%	0.99%	1.05%	1.19%	0.4	NR	AA
0.91%	0.009614542	0.009928284	0.010493333	0.01189875	0.4	NR	AA
0.91%	0.009593815	0.009766345	0.010493333	0.01189875	0.4	NR	BBB
0.91%	0.96%	0.99%	1.05%	1.19%	0.4	NR	AA

AA	AA	AA	AA	AA	AA
BBB	BBB	B	B	NR	BBB
A	A	BB	BB	NR	A
BBB	BBB	B	B	NR	BBB
A	A	BB	BB	NR	A
NR	CCC	NR	CCC	CCC	B
NR	B	NR	B	B	BB
NR	BB	NR	BB	B	BBB
NR	CCC	NR	CCC	CCC	B
NR	B	NR	B	B	BB
NR	BB	NR	BB	B	BBB
			NR		
			NR		
			NR		
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
B	BB	B	BB	B	B
BB	BBB	BB	BBB	BB	BB
BB	BBB	BB	BBB	BB	BB
BBB	A	BBB	A	BBB	BBB
B	BB	B	BB	B	B
BB	BBB	BB	BBB	BB	BB
BB	BBB	BB	BBB	BB	BB
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	BB
B	BBB	B	BBB	BBB	BBB
BBB	AA	A	AA	AA	AA
BB	A	BBB	A	A	A
BBB	AA	A	AA	AA	AA
BBB	AA	A	AA	AA	AA
B	BBB	B	BBB	BBB	BBB
BB	A	BBB	A	A	A
BB	A	BBB	A	A	A
BBB	AA	A	AA	AA	AA
BB	A	BBB	A	A	A
	NR		NR		NR
	NR		NR		NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA

			NR	Utilities
BBB	BBB	BB	AA	9 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR	NR		BBB	3 Utilities
NR	NR		BBB	3 Utilities
			NR	Utilities
NR	NR		BBB	3 Utilities
NR	NR		BBB	3 Utilities
			BBB	4 Utilities
			BBB	4 Utilities
			NR	Utilities
			BBB	3 Utilities
			BBB	4 Utilities
			BBB	4 Utilities
			NR	Utilities
			BBB	3 Utilities
			NR	Utilities
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
BBB	BBB	BBB	A	8 Government
BBB	BBB	BBB	A	8 Government
BB	BB	BB	A	9 Government
BB	BB	BB	A	9 Government
			NR	Government
BBB	BBB	BBB	A	8 Government
BB	BB	BB	A	9 Government
BB	BB	BB	A	9 Government
NR	NR	NR	B	7 Financials
NR	NR	NR	B	7 Financials
NR	NR	NR	B	7 Financials
NR	NR	NR	B	7 Financials
NR	NR	NR	B	7 Financials
NR	NR	NR	B	7 Financials
NR	NR	NR	B	7 Financials
NR	NR	NR	B	7 Financials
NR	NR	NR	B	7 Financials
NR	BB	NR	A	10 Basic Materials
NR	A	NR	A	9 Basic Materials
NR	BBB	NR	A	9 Basic Materials
			NR	Basic Materials
NR	A	NR	A	9 Basic Materials
			NR	Basic Materials
NR	A	NR	A	9 Basic Materials
NR	BB	NR	A	10 Basic Materials
NR	BBB	NR	A	9 Basic Materials
NR	BBB	NR	A	9 Basic Materials
NR	A	NR	A	9 Basic Materials
NR	BBB	NR	A	9 Basic Materials
			NR	Technology
			NR	Technology
			NR	Technology
			NR	Technology
			NR	Technology
			NR	Technology
			NR	Technology
			NR	Government
			NR	Government
			NR	2 Government
			NR	2 Government
BB	BB	NR	A	10 Basic Materials
BBB	A	NR	A	10 Basic Materials
BBB	A	NR	A	10 Basic Materials
BBB	A	NR	A	10 Basic Materials
BBB	BBB	NR	A	10 Basic Materials
			NR	Basic Materials
BBB	A	NR	A	10 Basic Materials
			NR	Basic Materials
BBB	A	NR	A	10 Basic Materials
BBB	A	NR	A	10 Basic Materials
BB	BB	NR	A	10 Basic Materials
BBB	A	NR	A	10 Basic Materials

N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		Entity Tier	Thin	Entity Tier
N.Amer	United States	BBB	A		DocAdj	Thin	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		DocAdj	Thin	CcyGrp
N.Amer	United States	BBB	A		Entity Tier	Thin	Entity Tier
N.Amer	United States	BBB	A		DocAdj	Thin	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		DocAdj	Thin	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	CCC					
N.Amer	United States	CCC					
N.Amer	United States	CCC					
Europe	Portugal	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Portugal	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Portugal	AA	AA				
Europe	Portugal	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Portugal	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Portugal	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Taiwan Province of China		B				
Asia	Taiwan Province of China		B				
Asia	Taiwan Province of China		B				
Asia	Taiwan Province of China		B				
Asia	Taiwan Province of China		B				
Asia	Taiwan Province of China		B				
Asia	Taiwan Province of China		B				
India	India	BBB	BBB				
India	India	BBB	BBB				
India	India	BBB	BBB		Thin		Thin
India	India	BBB	BBB		Thin		Thin
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	
Thin	Entity Tier	Entity Tier	Entity Tier			
Thin	DocAdj	DocAdj	DocAdj			
Thin	CcyGrp	DocAdj	CcyGrp			
Thin	Entity Tier	Entity Tier	Entity Tier			
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Thin	CcyGrp	DocAdj	CcyGrp			
	Thin					
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	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
	Thin		Thin			
	Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin

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PPGSGDMR	31-Jul-08 PPG
PPGTWDMR	31-Jul-08 PPG
PPGUSDCR	31-Jul-08 PPG
PPGUSDMM	31-Jul-08 PPG
PPGUSDMR	31-Jul-08 PPG
PPGUSDXR	31-Jul-08 PPG
PPLAUDMR	31-Jul-08 PPL
PPLEURCR	31-Jul-08 PPL
PPLEURMM	31-Jul-08 PPL
PPLEURMR	31-Jul-08 PPL
PPLGBPMR	31-Jul-08 PPL
PPLHKDMR	31-Jul-08 PPL
PPLSGDMR	31-Jul-08 PPL
PPLUSDCR	31-Jul-08 PPL
PPLUSDMM	31-Jul-08 PPL
PPLUSDMR	31-Jul-08 PPL
PPLUSDXR	31-Jul-08 PPL
PPL-ElecUtilEURCR	31-Jul-08 PPL-ElecUtil
PPL-ElecUtilEURMM	31-Jul-08 PPL-ElecUtil
PPL-ElecUtilUSDCR	31-Jul-08 PPL-ElecUtil
PPL-ElecUtilUSDMR	31-Jul-08 PPL-ElecUtil
PPL-EnergySuppAUDMR	31-Jul-08 PPL-EnergySupp
PPL-EnergySuppEURMM	31-Jul-08 PPL-EnergySupp
PPL-EnergySuppEURMR	31-Jul-08 PPL-EnergySupp
PPL-EnergySuppGBPMR	31-Jul-08 PPL-EnergySupp
PPL-EnergySuppHKDMR	31-Jul-08 PPL-EnergySupp
PPL-EnergySuppJPYMR	31-Jul-08 PPL-EnergySupp
PPL-EnergySuppSGDMR	31-Jul-08 PPL-EnergySupp
PPL-EnergySuppTWDMR	31-Jul-08 PPL-EnergySupp
PPL-EnergySuppUSDCR	31-Jul-08 PPL-EnergySupp
PPL-EnergySuppUSDMM	31-Jul-08 PPL-EnergySupp
PPL-EnergySuppUSDMR	31-Jul-08 PPL-EnergySupp
PPL-EnergySuppUSDXR	31-Jul-08 PPL-EnergySupp
PPL-WPDSEURCR	31-Jul-08 PPL-WPDS
PPL-WPDSEURMM	31-Jul-08 PPL-WPDS
PPL-WPDSGBPCR	31-Jul-08 PPL-WPDS
PPL-WPDSGBPMM	31-Jul-08 PPL-WPDS
PPL-WPDSUSDMM	31-Jul-08 PPL-WPDS
PPL-WPDSUSDMR	31-Jul-08 PPL-WPDS
PPLCAPAUDMR	31-Jul-08 PPLCAP
PPLCAPEURCR	31-Jul-08 PPLCAP
PPLCAPEURMM	31-Jul-08 PPLCAP
PPLCAPEURMR	31-Jul-08 PPLCAP
PPLCAPUSDCR	31-Jul-08 PPLCAP
PPLCAPUSDMM	31-Jul-08 PPLCAP
PPLCAPUSDMR	31-Jul-08 PPLCAP
PPLCAPUSDXR	31-Jul-08 PPLCAP
PPRAUDCR	31-Jul-08 PPR
PPRAUDMM	31-Jul-08 PPR
PPRAUDMR	31-Jul-08 PPR
PPRCADMM	31-Jul-08 PPR
PPRCHFCR	31-Jul-08 PPR
PPRCHFMM	31-Jul-08 PPR
PPREURCR	31-Jul-08 PPR
PPREURMM	31-Jul-08 PPR
PPREURMR	31-Jul-08 PPR
PPREURXR	31-Jul-08 PPR
PPRGBPMM	31-Jul-08 PPR
PPRHKDMM	31-Jul-08 PPR
PPRJPYCR	31-Jul-08 PPR
PPRJPYMM	31-Jul-08 PPR
PPRNZDCR	31-Jul-08 PPR
PPRNZDMM	31-Jul-08 PPR
PPRSEKMM	31-Jul-08 PPR
PPRSGDCR	31-Jul-08 PPR
PPRSGDMM	31-Jul-08 PPR
PPRTWDCR	31-Jul-08 PPR
PPRTWDMM	31-Jul-08 PPR
PPRUSDCR	31-Jul-08 PPR
PPRUSDMM	31-Jul-08 PPR
PPRUSDMR	31-Jul-08 PPR
PPRUSDXR	31-Jul-08 PPR
PPTAU-WestCapAUDMR	31-Jul-08 PPTAU-WestCap
PPTAU-WestCapEURMR	31-Jul-08 PPTAU-WestCap

PPG Inds Inc	6FC856	SNRFOR	SGD
PPG Inds Inc	6FC856	SNRFOR	TWD
PPG Inds Inc	6FC856	SNRFOR	USD
PPG Inds Inc	6FC856	SNRFOR	USD
PPG Inds Inc	6FC856	SNRFOR	USD
PPG Inds Inc	6FC856	SNRFOR	USD
PPL Corp	6FC86U	SNRFOR	AUD
PPL Corp	6FC86U	SNRFOR	EUR
PPL Corp	6FC86U	SNRFOR	EUR
PPL Corp	6FC86U	SNRFOR	EUR
PPL Corp	6FC86U	SNRFOR	GBP
PPL Corp	6FC86U	SNRFOR	HKD
PPL Corp	6FC86U	SNRFOR	SGD
PPL Corp	6FC86U	SNRFOR	USD
PPL Corp	6FC86U	SNRFOR	USD
PPL Corp	6FC86U	SNRFOR	USD
PPL Corp	6FC86U	SNRFOR	USD
PPL Elec Utils Corp	6FC86V	SNRFOR	EUR
PPL Elec Utils Corp	6FC86V	SNRFOR	EUR
PPL Elec Utils Corp	6FC86V	SNRFOR	USD
PPL Elec Utils Corp	6FC86V	SNRFOR	USD
PPL Engy Supp LLC	6FC87L	SNRFOR	AUD
PPL Engy Supp LLC	6FC87L	SNRFOR	EUR
PPL Engy Supp LLC	6FC87L	SNRFOR	EUR
PPL Engy Supp LLC	6FC87L	SNRFOR	GBP
PPL Engy Supp LLC	6FC87L	SNRFOR	HKD
PPL Engy Supp LLC	6FC87L	SNRFOR	JPY
PPL Engy Supp LLC	6FC87L	SNRFOR	SGD
PPL Engy Supp LLC	6FC87L	SNRFOR	TWD
PPL Engy Supp LLC	6FC87L	SNRFOR	USD
PPL Engy Supp LLC	6FC87L	SNRFOR	USD
PPL Engy Supp LLC	6FC87L	SNRFOR	USD
PPL Engy Supp LLC	6FC87L	SNRFOR	USD
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	EUR
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	EUR
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	GBP
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	GBP
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	USD
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	USD
PPL Cap Fdg Inc	6FC7DF	SNRFOR	AUD
PPL Cap Fdg Inc	6FC7DF	SNRFOR	EUR
PPL Cap Fdg Inc	6FC7DF	SNRFOR	EUR
PPL Cap Fdg Inc	6FC7DF	SNRFOR	EUR
PPL Cap Fdg Inc	6FC7DF	SNRFOR	USD
PPL Cap Fdg Inc	6FC7DF	SNRFOR	USD
PPL Cap Fdg Inc	6FC7DF	SNRFOR	USD
PPL Cap Fdg Inc	6FC7DF	SNRFOR	USD
PPR	FMB84F	SNRFOR	AUD
PPR	FMB84F	SNRFOR	AUD
PPR	FMB84F	SNRFOR	AUD
PPR	FMB84F	SNRFOR	CAD
PPR	FMB84F	SNRFOR	CHF
PPR	FMB84F	SNRFOR	CHF
PPR	FMB84F	SNRFOR	EUR
PPR	FMB84F	SNRFOR	EUR
PPR	FMB84F	SNRFOR	EUR
PPR	FMB84F	SNRFOR	EUR
PPR	FMB84F	SNRFOR	GBP
PPR	FMB84F	SNRFOR	HKD
PPR	FMB84F	SNRFOR	JPY
PPR	FMB84F	SNRFOR	JPY
PPR	FMB84F	SNRFOR	NZD
PPR	FMB84F	SNRFOR	NZD
PPR	FMB84F	SNRFOR	SEK
PPR	FMB84F	SNRFOR	SGD
PPR	FMB84F	SNRFOR	SGD
PPR	FMB84F	SNRFOR	TWD
PPR	FMB84F	SNRFOR	TWD
PPR	FMB84F	SNRFOR	USD
PPR	FMB84F	SNRFOR	USD
PPR	FMB84F	SNRFOR	USD
PPR	FMB84F	SNRFOR	USD
Westfield Cap Corp Ltd	QZG71G	SNRFOR	AUD
Westfield Cap Corp Ltd	QZG71G	SNRFOR	EUR

MR	Composite	0.35%	0.42%	0.58%	0.68%	0.77%	0.86%
MR	Composite						
CR	Composite	0.35%	0.44%	0.61%	0.72%	0.81%	0.91%
MM	Composite						
MR	Composite	0.35%	0.42%	0.58%	0.68%	0.77%	0.86%
XR	Composite	0.35%	0.40%	0.56%	0.66%	0.74%	0.83%
MR	Composite	0.70%	0.65%	1.01%	1.17%	1.30%	1.37%
CR	Composite						
MM	Composite						
MR	Composite	0.007045567	0.006477667	0.010106917	0.011732404	0.012988608	0.013666636
MR	Composite	0.70%	0.65%	1.01%	1.17%	1.30%	1.37%
MR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.70%	0.65%	1.01%	1.17%	1.30%	1.37%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MR	Composite						
MR	Composite	0.66%	0.73%	0.94%	1.13%	1.25%	1.34%
MM	Composite						
MR	Composite	0.66%	0.73%	0.92%	1.15%	1.25%	1.33%
MR	Composite	0.66%	0.73%	0.92%	1.15%	1.25%	1.33%
MR	Composite	0.66%	0.73%	0.92%	1.15%	1.25%	1.33%
MR	Composite	0.006628517	0.007297962	0.009395331	0.011253537	0.012464842	0.013367718
MR	Composite	0.66%	0.73%	0.92%	1.15%	1.25%	1.33%
MR	Composite	0.66%	0.73%	0.92%	1.15%	1.25%	1.33%
CR	Composite	0.70%	0.77%	1.01%	1.20%	1.32%	1.40%
MM	Composite						
MR	Composite	0.66%	0.73%	0.92%	1.15%	1.25%	1.33%
XR	Composite	0.64%	0.70%	0.96%	1.09%	1.20%	1.28%
CR	Composite	0.13%	0.13%	0.13%	0.20%	0.20%	0.20%
MM	Composite	0.00132	0.00132	0.00132	0.001983	0.001983	0.001983
CR	Composite	0.13%	0.13%	0.13%	0.20%	0.20%	0.20%
MM	Composite	0.13%	0.13%	0.13%	0.20%	0.20%	0.20%
MM	Composite	0.13%	0.13%	0.13%	0.20%	0.20%	0.20%
MR	Composite						
MR	Composite	0.81%	0.69%	0.94%	1.02%	1.09%	1.15%
CR	Composite	0.81%	0.69%	0.94%	1.02%	1.15%	1.21%
MM	Composite	0.81%	0.69%	0.94%	1.02%	1.10%	1.16%
MR	Composite	0.008096	0.006885	0.00936725	0.01018225	0.010929263	0.011465338
CR	Composite	0.81%	0.69%	0.94%	1.02%	1.15%	1.21%
MM	Composite	0.81%	0.69%	0.94%	1.02%	1.10%	1.16%
MR	Composite	0.81%	0.69%	0.94%	1.02%	1.09%	1.15%
XR	Composite						
CR	Composite	1.06%	1.28%	1.67%	2.05%	2.30%	2.50%
MM	Composite	1.02%	1.18%	1.61%	1.97%	2.20%	2.40%
MR	Composite						
MM	Composite	1.08%	1.19%	1.55%	1.95%	2.18%	2.40%
CR	Composite	1.13%	1.24%	1.65%	2.01%	2.21%	2.45%
MM	Composite	1.08%	1.19%	1.55%	1.95%	2.18%	2.40%
CR	Composite	1.13%	1.24%	1.65%	2.01%	2.21%	2.45%
MM	Composite	1.08%	1.19%	1.55%	1.95%	2.18%	2.40%
MR	Composite	1.07%	1.18%	1.55%	1.92%	2.14%	2.35%
XR	Composite	1.03%	1.14%	1.49%	1.85%	2.06%	2.26%
MM	Composite	1.08%	1.19%	1.55%	1.95%	2.18%	2.40%
MM	Composite	1.08%	1.19%	1.55%	1.95%	2.18%	2.40%
CR	Composite	1.09%	1.24%	1.60%	2.04%	2.29%	2.52%
MM	Composite	1.04%	1.19%	1.60%	1.96%	2.20%	2.42%
CR	Composite	1.13%	1.24%	1.65%	2.01%	2.21%	2.45%
MM	Composite	1.08%	1.19%	1.55%	1.95%	2.18%	2.40%
MM	Composite	0.010825003	0.011942851	0.015507181	0.019463729	0.021783211	0.023953736
CR	Composite	0.011281139	0.012358333	0.016530664	0.020100334	0.022125223	0.02446
MM	Composite	1.08%	1.19%	1.55%	1.95%	2.18%	2.40%
CR	Composite	0.011281139	0.012358333	0.016530664	0.020100334	0.022125223	0.02446
MM	Composite	1.08%	1.19%	1.55%	1.95%	2.18%	2.40%
CR	Composite	1.13%	1.24%	1.65%	2.01%	2.21%	2.45%
MM	Composite	1.08%	1.19%	1.55%	1.95%	2.18%	2.40%
MR	Composite	0.010717082	0.011801277	0.015519464	0.019192447	0.021395353	0.023505184
XR	Composite	1.03%	1.14%	1.49%	1.85%	2.06%	2.26%
MR	Composite						
MR	Composite	0.80%	0.80%	1.14%	1.40%	1.58%	1.74%

0.91%	0.96%	0.99%	1.05%	1.19%	0.4 NR	AA
					0.4	
0.96%	1.01%	1.05%	1.10%	1.19%	0.4 NR	A
					0.4	
0.91%	0.96%	0.99%	1.05%	1.19%	0.4 NR	AA
0.88%	0.93%	0.96%	1.01%	1.19%	0.4 NR	A
1.44%	1.54%	1.66%	1.77%	1.86%	0.394000001 NR	B
					0.394000001	
					0.394000001	
1.44%	0.015416946	0.016571361	0.017673809	0.018590696	0.4 NR	BBB
1.44%	1.54%	1.66%	1.77%	1.86%	0.4 NR	BBB
					0.4	
					0.4	
					0.394000001	
					0.394000001	
1.44%	1.54%	1.66%	1.77%	1.86%	0.4 NR	BBB
					0.394000001	
					0.4	
					0.4	
					0.4	
					0.4	
1.40%	1.48%	1.53%	1.59%	1.76%	0.4 BB	BB
					0.4	
1.40%	1.48%	1.54%	1.59%	1.77%	0.4 A	A
1.40%	1.48%	1.54%	1.59%	1.77%	0.4 A	A
1.40%	1.48%	1.54%	1.59%	1.77%	0.4 A	A
1.40%	0.014824122	0.015272244	0.015882142	0.017607184	0.4 BB	BB
1.40%	1.48%	1.54%	1.59%	1.77%	0.4 A	A
1.40%	1.48%	1.54%	1.59%	1.77%	0.4 A	A
1.48%	1.57%	1.62%	1.67%	1.87%	0.4 BBB	BBB
					0.4	
1.40%	1.48%	1.54%	1.59%	1.77%	0.4 A	A
1.35%	1.46%	1.48%	1.53%	1.71%	0.4 BBB	BBB
0.20%	0.20%	0.20%	0.20%	0.20%	0.4	NR
0.001983	0.001983	0.001983	0.001983	0.001983	0.4	NR
0.20%	0.20%	0.20%	0.20%	0.20%	0.4	NR
0.20%	0.20%	0.20%	0.20%	0.20%	0.4	NR
0.20%	0.20%	0.20%	0.20%	0.20%	0.4	NR
					0.4	
1.20%	1.30%	1.30%	1.41%	1.41%	0.4 NR	NR
1.26%	1.30%	1.30%	1.41%	1.41%	0.4 NR	NR
1.21%	1.30%	1.30%	1.41%	1.41%	0.4 NR	NR
1.20%	0.013009	0.013009	0.014071	0.014071	0.4 NR	NR
1.26%	1.30%	1.30%	1.41%	1.41%	0.4 NR	NR
1.21%	1.30%	1.30%	1.41%	1.41%	0.4 NR	NR
1.20%	1.30%	1.30%	1.41%	1.41%	0.4 NR	NR
					0.4	
2.57%	2.66%	2.67%	2.54%	2.58%	0.4 BBB	BBB
2.47%	2.55%	2.67%	2.54%	2.58%	0.4 A	A
					0.4	
2.44%	2.50%	2.67%	2.52%	2.55%	0.4 A	AA
2.53%	2.60%	2.67%	2.63%	2.65%	0.4 BBB	A
2.44%	2.50%	2.67%	2.52%	2.55%	0.4 A	AA
2.53%	2.60%	2.67%	2.63%	2.65%	0.4 BBB	A
2.44%	2.50%	2.67%	2.52%	2.55%	0.4 A	AA
2.41%	2.47%	2.67%	2.50%	2.52%	0.4 BBB	A
2.32%	2.38%	2.67%	2.41%	2.42%	0.4 BBB	A
2.44%	2.50%	2.67%	2.52%	2.55%	0.4 A	AA
2.44%	2.50%	2.67%	2.52%	2.55%	0.4 A	AA
2.59%	2.70%	2.67%	2.54%	2.58%	0.4 BBB	BBB
2.49%	2.59%	2.67%	2.54%	2.58%	0.4 A	A
2.53%	2.60%	2.67%	2.63%	2.65%	0.4 BBB	A
2.44%	2.50%	2.67%	2.52%	2.55%	0.4 A	AA
2.44%	0.025011111	0.026671157	0.025210844	0.025540025	0.4 A	AA
2.53%	0.026	0.026671157	0.026287337	0.026486128	0.4 BBB	A
2.44%	2.50%	2.67%	2.52%	2.55%	0.4 A	AA
2.53%	0.026	0.026671157	0.026287337	0.026486128	0.4 BBB	A
2.44%	2.50%	2.67%	2.52%	2.55%	0.4 A	AA
2.53%	2.60%	2.67%	2.63%	2.65%	0.4 BBB	A
2.44%	2.50%	2.67%	2.52%	2.55%	0.4 A	AA
2.41%	0.024715833	0.026671157	0.02497297	0.025161822	0.4 BBB	A
2.32%	2.38%	2.67%	2.41%	2.42%	0.4 BBB	A
					0.4	
1.82%	1.91%	1.97%	2.03%	2.10%	0.4	NR

AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
B	CCC	CCC	CCC	CCC	CCC
BBB	BB	BB	BB	BB	BB
BBB	BB	BB	BB	BB	BB
BBB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	A	A	A	A	A
A	A	AA	AA	AA	AA
A	A	A	A	A	A
	NR				
	NR				
	NR				
	NR				
	NR				
NR	NR	B	BB	BB	NR
NR	NR	BB	BBB	BBB	NR
NR	NR	BB	BBB	BBB	NR
NR	NR	BBB	A	A	NR
NR	NR	BB	BBB	BBB	NR
NR	NR	BB	BBB	BBB	NR
NR	NR	BBB	A	A	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
A	AA	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
A	AA	A	AA	A	A
A	A	A	A	NR	A

BBB	A	NR	A	10 Basic Materials
			NR	Basic Materials
BBB	BBB	NR	A	10 Basic Materials
			NR	Basic Materials
BBB	A	NR	A	10 Basic Materials
BBB	BBB	NR	A	10 Basic Materials
CCC	CCC	CCC	B	4 Utilities
			NR	Utilities
			NR	Utilities
BB	BB	BB	B	4 Utilities
BB	BB	BB	B	4 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
BB	BB	BB	B	4 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
BB	CCC	CCC	AA	8 Utilities
			NR	Utilities
A	BB	BB	A	6 Utilities
A	BB	BB	A	6 Utilities
A	BB	BB	A	6 Utilities
BB	CCC	CCC	AA	8 Utilities
A	BB	BB	A	6 Utilities
A	BB	BB	A	6 Utilities
BBB	B	B	A	6 Utilities
			NR	Utilities
A	BB	BB	A	6 Utilities
BBB	B	B	A	3 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
	NR		NR	3 Utilities
	NR		NR	3 Utilities
	NR		NR	3 Utilities
	NR		NR	3 Utilities
	NR		NR	3 Utilities
	NR		NR	3 Utilities
	NR		NR	3 Utilities
			NR	Utilities
NR	BBB	BBB	A	3 Consumer Services
NR	BBB	BBB	A	3 Consumer Services
			NR	Consumer Services
NR	AA	A	AA	11 Consumer Services
NR	A	A	A	6 Consumer Services
NR	AA	A	AA	11 Consumer Services
NR	A	A	A	6 Consumer Services
NR	AA	A	AA	11 Consumer Services
NR	A	A	AA	13 Consumer Services
NR	A	A	AA	13 Consumer Services
NR	AA	A	AA	11 Consumer Services
NR	AA	A	AA	11 Consumer Services
NR	BBB	BBB	A	3 Consumer Services
NR	BBB	BBB	A	3 Consumer Services
NR	A	A	A	6 Consumer Services
NR	AA	A	AA	11 Consumer Services
NR	AA	A	AA	11 Consumer Services
NR	A	A	A	6 Consumer Services
NR	AA	A	AA	11 Consumer Services
NR	A	A	A	6 Consumer Services
NR	AA	A	AA	11 Consumer Services
NR	A	A	A	6 Consumer Services
NR	AA	A	AA	11 Consumer Services
NR	A	A	AA	13 Consumer Services
NR	A	A	AA	13 Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	3 Consumer Services

N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA		Thin		Thin
Europe	United Kingdom	BBB	AA		Thin		Thin
Europe	United Kingdom	BBB	AA		Thin		Thin
Europe	United Kingdom	BBB	AA		Thin		Thin
Europe	United Kingdom	BBB	AA		Thin		Thin
Europe	United Kingdom	BBB	AA				
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
Europe	France	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB				
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	DocAdj	DocAdj	Entity Tier	DocAdj
Europe	France	BBB	BB	CcyGrp	CcyGrp	Entity Tier	CcyGrp
Europe	France	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	BBB				
Oceania	Australia	A	BBB		Thin	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin		Thin	
DocAdj	DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	DocAdj	Thin		Thin	
CcyGrp	CcyGrp	CcyGrp	Thin		Thin	
DocAdj	DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	DocAdj	Thin		Thin	
CcyGrp	CcyGrp	CcyGrp	Thin		Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin

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PPTAU-WestCapUSDCR	31-Jul-08 PPTAU-WestCap
PPTAU-WestCapUSDMR	31-Jul-08 PPTAU-WestCap
PPTAU-WestTstAUDMM	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstAUDMR	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstCHFMR	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstEURCR	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstEURMM	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstEURMR	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstGBPMM	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstGBPMR	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstHKDMR	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstJPYMR	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstSGDMR	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstTWDMR	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstUSDCR	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstUSDMM	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstUSDMR	31-Jul-08 PPTAU-WestTst
PPTAU-WestTstUSDXR	31-Jul-08 PPTAU-WestTst
PPWRCEURCR	31-Jul-08 PPWRC
PPWRCEURMM	31-Jul-08 PPWRC
PPWRCEURMR	31-Jul-08 PPWRC
PPWRCJPYCR	31-Jul-08 PPWRC
PPWRCJPYMM	31-Jul-08 PPWRC
PPWRCUSDCR	31-Jul-08 PPWRC
PPWRCUSDMM	31-Jul-08 PPWRC
PPWRCUSDMR	31-Jul-08 PPWRC
PRAGUEEURCR	31-Jul-08 PRAGUE
PRAGUEEURMM	31-Jul-08 PRAGUE
PRAGUEUSDCR	31-Jul-08 PRAGUE
PREMCO-RefiningAUDMR	31-Jul-08 PREMCO-Refining
PREMCO-RefiningAUDXR	31-Jul-08 PREMCO-Refining
PREMCO-RefiningEURMM	31-Jul-08 PREMCO-Refining
PREMCO-RefiningEURMR	31-Jul-08 PREMCO-Refining
PREMCO-RefiningEURXR	31-Jul-08 PREMCO-Refining
PREMCO-RefiningHKDXR	31-Jul-08 PREMCO-Refining
PREMCO-RefiningUSDCR	31-Jul-08 PREMCO-Refining
PREMCO-RefiningUSDMM	31-Jul-08 PREMCO-Refining
PREMCO-RefiningUSDMR	31-Jul-08 PREMCO-Refining
PREMCO-RefiningUSDXR	31-Jul-08 PREMCO-Refining
PREMCO-RefiningUSDCR	31-Jul-08 PREMCO-Refining
PREMCO-RefiningUSDXR	31-Jul-08 PREMCO-Refining
PREUSSAUDMM	31-Jul-08 PREUSS
PREUSSCADMM	31-Jul-08 PREUSS
PREUSSCHFMM	31-Jul-08 PREUSS
PREUSSEURCR	31-Jul-08 PREUSS
PREUSSEURMM	31-Jul-08 PREUSS
PREUSSEURMR	31-Jul-08 PREUSS
PREUSSEURXR	31-Jul-08 PREUSS
PREUSSGBPMM	31-Jul-08 PREUSS
PREUSSGBPMR	31-Jul-08 PREUSS
PREUSSHKDMM	31-Jul-08 PREUSS
PREUSSJPYMM	31-Jul-08 PREUSS
PREUSSSGDCR	31-Jul-08 PREUSS
PREUSSSGDMM	31-Jul-08 PREUSS
PREUSSUSDCR	31-Jul-08 PREUSS
PREUSSUSDMM	31-Jul-08 PREUSS
PREUSSUSDMR	31-Jul-08 PREUSS
PREUSSUSDXR	31-Jul-08 PREUSS
PRGLUSDCR	31-Jul-08 PRGL
PRGLUSDMR	31-Jul-08 PRGL
PRMAUDMR	31-Jul-08 PRM
PRMAUDXR	31-Jul-08 PRM
PRMEURCR	31-Jul-08 PRM
PRMEURMM	31-Jul-08 PRM
PRMEURMR	31-Jul-08 PRM
PRMEURXR	31-Jul-08 PRM
PRMHKDXR	31-Jul-08 PRM
PRMJPYMR	31-Jul-08 PRM
PRMUSDCR	31-Jul-08 PRM
PRMUSDMM	31-Jul-08 PRM
PRMUSDMR	31-Jul-08 PRM
PRMUSDXR	31-Jul-08 PRM
PRMOSTTWDMR	31-Jul-08 PRMOST
PRMOSTUSDCR	31-Jul-08 PRMOST

Westfield Cap Corp Ltd	QZG71G	SNRFOR	USD
Westfield Cap Corp Ltd	QZG71G	SNRFOR	USD
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	AUD
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	AUD
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	CHF
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	EUR
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	EUR
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	EUR
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	GBP
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	GBP
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	HKD
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	JPY
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	SGD
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	TWD
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	USD
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	USD
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	USD
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	USD
Pub Pwr Corp SA	7B8874	SNRFOR	EUR
Pub Pwr Corp SA	7B8874	SNRFOR	EUR
Pub Pwr Corp SA	7B8874	SNRFOR	EUR
Pub Pwr Corp SA	7B8874	SNRFOR	JPY
Pub Pwr Corp SA	7B8874	SNRFOR	JPY
Pub Pwr Corp SA	7B8874	SNRFOR	USD
Pub Pwr Corp SA	7B8874	SNRFOR	USD
Pub Pwr Corp SA	7B8874	SNRFOR	USD
Prague City	XY566N	SNRFOR	EUR
Prague City	XY566N	SNRFOR	EUR
Prague City	XY566N	SNRFOR	USD
Premcor Refng Gp Inc	7B44BW	SNRFOR	AUD
Premcor Refng Gp Inc	7B44BW	SNRFOR	AUD
Premcor Refng Gp Inc	7B44BW	SNRFOR	EUR
Premcor Refng Gp Inc	7B44BW	SNRFOR	EUR
Premcor Refng Gp Inc	7B44BW	SNRFOR	EUR
Premcor Refng Gp Inc	7B44BW	SNRFOR	HKD
Premcor Refng Gp Inc	7B44BW	SNRFOR	USD
Premcor Refng Gp Inc	7B44BW	SNRFOR	USD
Premcor Refng Gp Inc	7B44BW	SNRFOR	USD
Premcor Refng Gp Inc	7B44BW	SNRFOR	USD
Premcor Refng Gp Inc	7B44BW	SUBLT2	USD
Premcor Refng Gp Inc	7B44BW	SUBLT2	USD
TUI AG	DLCCCO	SNRFOR	AUD
TUI AG	DLCCCO	SNRFOR	CAD
TUI AG	DLCCCO	SNRFOR	CHF
TUI AG	DLCCCO	SNRFOR	EUR
TUI AG	DLCCCO	SNRFOR	EUR
TUI AG	DLCCCO	SNRFOR	EUR
TUI AG	DLCCCO	SNRFOR	EUR
TUI AG	DLCCCO	SNRFOR	GBP
TUI AG	DLCCCO	SNRFOR	GBP
TUI AG	DLCCCO	SNRFOR	HKD
TUI AG	DLCCCO	SNRFOR	JPY
TUI AG	DLCCCO	SNRFOR	SGD
TUI AG	DLCCCO	SNRFOR	SGD
TUI AG	DLCCCO	SNRFOR	USD
TUI AG	DLCCCO	SNRFOR	USD
TUI AG	DLCCCO	SNRFOR	USD
TUI AG	DLCCCO	SNRFOR	USD
Parkson Retail Group Ltd	GMFCA7	SNRFOR	USD
Parkson Retail Group Ltd	GMFCA7	SNRFOR	USD
Primedia Inc	7B56CR	SNRFOR	AUD
Primedia Inc	7B56CR	SNRFOR	AUD
Primedia Inc	7B56CR	SNRFOR	EUR
Primedia Inc	7B56CR	SNRFOR	EUR
Primedia Inc	7B56CR	SNRFOR	EUR
Primedia Inc	7B56CR	SNRFOR	EUR
Primedia Inc	7B56CR	SNRFOR	HKD
Primedia Inc	7B56CR	SNRFOR	JPY
Primedia Inc	7B56CR	SNRFOR	USD
Primedia Inc	7B56CR	SNRFOR	USD
Primedia Inc	7B56CR	SNRFOR	USD
Primedia Inc	7B56CR	SNRFOR	USD
Promos Tech Inc	YF810M	SNRFOR	TWD
Promos Tech Inc	YF810M	SNRFOR	USD

CR	Composite						
MR	Composite	0.80%	0.80%	1.14%	1.40%	1.58%	1.74%
MM	Composite						
MR	Composite	0.85%	1.02%	1.20%	1.36%	1.50%	1.65%
MR	Composite	0.84%	1.02%	1.21%	1.37%	1.52%	1.66%
CR	Composite						
MM	Composite						
MR	Composite	0.008375509	0.010154136	0.012074113	0.013698742	0.015230258	0.016646939
MM	Composite	0.85%	1.03%	1.22%	1.36%	1.54%	1.68%
MR	Composite	0.84%	1.02%	1.21%	1.37%	1.52%	1.66%
MR	Composite	0.008375509	0.010154136	0.012074113	0.013698742	0.015230258	0.016646939
MR	Composite	0.88%	1.02%	1.22%	1.39%	1.51%	1.65%
MR	Composite	0.84%	1.02%	1.21%	1.37%	1.52%	1.66%
MR	Composite	0.84%	1.02%	1.21%	1.37%	1.52%	1.66%
CR	Composite	0.008816326	0.010688564	0.012709592	0.014125903	0.016031851	0.017523094
MM	Composite						
MR	Composite	0.008375509	0.010154136	0.012074113	0.013698742	0.015230258	0.016646939
XR	Composite						
CR	Composite	0.001477735	0.00367775	0.00501125	0.00616375	0.00696625	0.00796875
MM	Composite	0.15%	0.37%	0.50%	0.62%	0.70%	0.77%
MR	Composite						
CR	Composite	0.001477735	0.00367775	0.00501125	0.00616375	0.00696625	0.00765
MM	Composite	0.15%	0.37%	0.50%	0.62%	0.70%	0.77%
CR	Composite	0.15%	0.37%	0.50%	0.62%	0.70%	0.80%
MM	Composite	0.15%	0.37%	0.50%	0.62%	0.70%	0.77%
MR	Composite						
CR	Composite	0.25%	0.25%	0.25%	0.25%	0.25%	0.25%
MM	Composite						
CR	Composite	0.00245	0.00245	0.00245	0.00245	0.00245	0.00245
MR	Composite	0.88%	0.90%	0.96%	1.16%	1.24%	1.37%
XR	Composite	0.88%	0.90%	0.96%	1.16%	1.24%	1.37%
MM	Composite						
MR	Composite	0.88%	0.92%	0.98%	1.20%	1.27%	1.41%
XR	Composite						
XR	Composite	0.85%	0.89%	0.96%	1.16%	1.23%	1.36%
CR	Composite	0.93%	0.97%	1.04%	1.26%	1.34%	1.48%
MM	Composite						
MR	Composite	0.88%	0.92%	0.98%	1.20%	1.27%	1.41%
XR	Composite	0.85%	0.89%	0.96%	1.16%	1.23%	1.36%
CR	Composite						
XR	Composite						
MM	Composite	2.32%	2.82%	3.35%	3.96%	4.30%	4.58%
MM	Composite	0.02306008	0.028225569	0.033495157	0.039476111	0.043023479	0.045855534
MM	Composite	2.31%	2.82%	3.35%	3.95%	4.30%	4.59%
CR	Composite	0.024062563	0.029379585	0.034724927	0.04112628	0.044887442	0.047747155
MM	Composite	2.31%	2.82%	3.35%	3.95%	4.30%	4.59%
MR	Composite	0.022859435	0.027910606	0.032988681	0.039069966	0.04264307	0.045359797
XR	Composite	2.20%	2.69%	3.18%	3.76%	4.11%	4.37%
MM	Composite	2.31%	2.82%	3.35%	3.95%	4.30%	4.59%
MR	Composite						
MM	Composite	0.02306008	0.028225569	0.033495157	0.039476111	0.043023479	0.045855534
MM	Composite	2.32%	2.82%	3.35%	3.96%	4.30%	4.58%
CR	Composite	0.024062563	0.029379585	0.034724927	0.04112628	0.044887442	0.047747155
MM	Composite	2.31%	2.82%	3.35%	3.95%	4.30%	4.59%
CR	Composite	0.024062563	0.029379585	0.034724927	0.04112628	0.044887442	0.047747155
MM	Composite	0.02306008	0.028225569	0.033495157	0.039476111	0.043023479	0.045855534
MR	Composite	0.022859435	0.027910606	0.032988681	0.039069966	0.04264307	0.045359797
XR	Composite	2.20%	2.69%	3.18%	3.76%	4.11%	4.37%
CR	Composite	4.02%	4.21%	4.21%	4.49%	4.49%	4.49%
MR	Composite	0.040246117	0.042063445	0.042063445	0.044909171	0.044909171	0.044909171
MR	Composite	0.011767716	0.007653856	0.01055246	0.012804898	0.020711	0.023265535
XR	Composite	1.18%	0.77%	1.06%	1.28%	2.07%	2.33%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.011767716	0.007628971	0.01055246	0.012772898	0.020711	0.023503
XR	Composite	1.18%	0.76%	1.06%	1.28%	2.07%	2.35%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	1.18%	0.79%	1.06%	1.33%	2.07%	2.44%
XR	Composite	1.18%	0.76%	1.06%	1.28%	2.07%	2.35%
MR	Composite						
CR	Composite						

					0.4		
1.82%	1.91%	1.97%	2.03%	2.10%	0.4		NR
					0.4		
1.73%	1.86%	2.01%	1.93%	2.01%	0.4	A	BB
1.76%	1.87%	2.01%	1.94%	2.01%	0.4	A	A
					0.4		
					0.4		
1.76%	0.018654541	0.020129743	0.019421037	0.020089613	0.4	A	A
1.78%	1.89%	2.03%	1.96%	2.03%	0.4	BBB	BBB
1.76%	1.87%	2.01%	1.94%	2.01%	0.4	A	A
1.76%	0.018654541	0.020129743	0.019421037	0.020089613	0.4	A	A
1.74%	1.85%	2.01%	1.94%	2.01%	0.4	BB	BB
1.76%	1.87%	2.01%	1.94%	2.01%	0.4	A	A
1.76%	1.87%	2.01%	1.94%	2.01%	0.4	A	A
1.85%	0.019636359	0.021189203	0.020443197	0.021146961	0.4	BBB	BBB
					0.4		
1.76%	0.018654541	0.020129743	0.019421037	0.020089613	0.4	A	A
					0.4		
0.82%	0.00878125	0.012755074	0.0126259	0.013272965	0.4	NR	NR
0.82%	0.88%	1.28%	1.26%	1.33%	0.4	NR	NR
					0.4		
0.82%	0.00878125	0.012755074	0.0126259	0.013272965	0.4	NR	NR
0.82%	0.88%	1.28%	1.26%	1.33%	0.4	NR	NR
0.82%	0.88%	1.28%	1.26%	1.33%	0.4	NR	NR
0.82%	0.88%	1.28%	1.26%	1.33%	0.4	NR	NR
					0.4		
0.25%	0.25%	0.25%	0.25%	0.25%	0.25		
					0.25		
0.00245	0.00245	0.00245	0.00245	0.00245	0.25		
1.42%	1.50%	1.59%	1.59%	1.55%		B	BB
1.42%	1.50%	1.59%	1.59%	1.55%	0.4	B	BB
					0.4		
1.46%	1.54%	1.62%	1.65%	1.55%	0.4	BB	BB
					0.4		
1.41%	1.49%	1.57%	1.59%	1.55%	0.4	BB	BBB
1.53%	1.62%	1.71%	1.74%	1.55%	0.4	BB	BB
					0.4		
1.46%	1.54%	1.62%	1.65%	1.55%	0.4	BB	BB
1.41%	1.49%	1.57%	1.59%	1.55%	0.4	BB	BBB
					0.4		
					0.4		
4.67%	4.77%	4.78%	4.80%	4.74%	0.4	BBB	A
4.68%	0.047796136	0.0479525	0.048032194	0.047891272	0.4	AA	AAA
4.68%	4.78%	4.80%	4.80%	4.79%	0.4	AA	AAA
4.87%	0.049766743	0.05028022	0.050033535	0.049886742	0.4	A	AA
4.68%	4.78%	4.80%	4.80%	4.79%	0.4	AA	AAA
4.63%	0.047278406	0.047766209	0.047531859	0.047392405	0.4	A	AA
4.46%	4.55%	4.60%	4.58%	4.56%	0.4	A	AA
4.68%	4.78%	4.80%	4.80%	4.79%	0.4	AA	AAA
					0.4		
4.68%	0.047796136	0.0479525	0.048032194	0.047891272	0.4	AA	AAA
4.67%	4.77%	4.78%	4.80%	4.74%	0.4	BBB	A
4.87%	0.049766743	0.05028022	0.050033535	0.049886742	0.4	A	AA
4.68%	4.78%	4.80%	4.80%	4.79%	0.4	AA	AAA
4.87%	0.049766743	0.05028022	0.050033535	0.049886742	0.4	A	AA
4.68%	0.047796136	0.0479525	0.048032194	0.047891272	0.4	AA	AAA
4.63%	0.047278406	0.047766209	0.047531859	0.047392405	0.4	A	AA
4.46%	4.55%	4.60%	4.58%	4.56%	0.4	A	AA
4.66%	4.66%	4.66%	4.66%	4.66%	0.45	NR	
0.046636552	0.046636552	0.046636552	0.046636552	0.046636552	0.45	NR	
2.43%	0.025687338	0.0263305	0.028132	0.02568635		NR	BB
2.43%	2.57%	2.63%	2.81%	2.57%	0.4	NR	BB
					0.4		
					0.4		
					0.4		
2.43%	0.025664918	0.0263305	0.028132	0.02568635	0.4	NR	A
2.43%	2.57%	2.63%	2.81%	2.57%	0.4	NR	A
					0.4		
					0.4		
					0.4		
2.52%	2.66%	2.73%	2.81%	2.57%	0.4	NR	BBB
2.43%	2.57%	2.63%	2.81%	2.57%	0.4	NR	A
					0.145		
					0.145		

A	A	A	A	NR	A
A	AA	A	A	A	AA
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AAA	AA	AAA	AAA	AA
NR	NR	NR	BB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BBB	NR	NR
	NR				
	NR				
B	CCC	B	BB	B	B
B	CCC	B	BB	B	B
BB	B	B	BB	BB	BB
BB	B	B	BBB	BB	BBB
BB	B	B	BB	BB	BB
BB	B	B	BB	BB	BB
BB	B	B	BBB	BB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR			NR		NR
NR			NR		NR
NR	BB	NR	BB	CCC	BB
NR	BB	NR	BB	CCC	BB
NR	A	NR	A	BB	A
NR	A	NR	A	BB	A
NR	BBB	NR	BBB	B	BBB
NR	A	NR	A	BB	A

			NR		Consumer Services
NR	NR	NR	NR	3	Consumer Services
			NR		Financials
BB	A	BB	A	4	Financials
A	A	A	AA	12	Financials
			NR		Financials
			NR		Financials
A	A	A	AA	12	Financials
BBB	BBB	BBB	AA	12	Financials
A	A	A	AA	12	Financials
A	A	A	AA	12	Financials
BB	BB	BB	A	4	Financials
A	A	A	AA	12	Financials
A	A	A	AA	12	Financials
BBB	BBB	BBB	AA	12	Financials
			NR		Financials
A	A	A	AA	12	Financials
			NR		Financials
NR	NR	NR	NR	3	Utilities
NR	NR	NR	NR	3	Utilities
			NR		Utilities
NR	NR	NR	NR	3	Utilities
NR	NR	NR	NR	3	Utilities
NR	NR	NR	NR	3	Utilities
NR	NR	NR	NR	3	Utilities
			NR		Utilities
			NR		Government
			NR		Government
			NR		Government
CCC	CCC	NR	BBB	5	Oil & Gas
CCC	CCC	NR	BBB	5	Oil & Gas
			NR		Oil & Gas
B	B	NR	BBB	5	Oil & Gas
			NR		Oil & Gas
BB	BB	NR	BBB	5	Oil & Gas
B	B	NR	BBB	5	Oil & Gas
			NR		Oil & Gas
B	B	NR	BBB	5	Oil & Gas
BB	BB	NR	BBB	5	Oil & Gas
			NR		Oil & Gas
			NR		Oil & Gas
BB	BB	BB	AA	14	Consumer Services
A	A	A	AA	14	Consumer Services
A	A	A	AA	14	Consumer Services
BBB	BBB	BBB	AA	14	Consumer Services
A	A	A	AA	14	Consumer Services
BBB	BBB	BBB	AA	14	Consumer Services
BBB	BBB	BBB	AA	14	Consumer Services
A	A	A	AA	14	Consumer Services
			NR		Consumer Services
A	A	A	AA	14	Consumer Services
BB	BB	BB	AA	14	Consumer Services
BBB	BBB	BBB	AA	14	Consumer Services
A	A	A	AA	14	Consumer Services
BBB	BBB	BBB	AA	14	Consumer Services
A	A	A	AA	14	Consumer Services
BBB	BBB	BBB	AA	14	Consumer Services
BBB	BBB	BBB	AA	14	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
BB	NR	NR	BBB	4	Consumer Services
BB	NR	NR	BBB	4	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
A	NR	NR	BBB	3	Consumer Services
A	NR	NR	BBB	3	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
BBB	NR	NR	BBB	3	Consumer Services
A	NR	NR	BBB	3	Consumer Services
			NR		Technology
			NR		Technology

Oceania	Australia	A	BBB				
Oceania	Australia	A	BBB		Thin	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Europe	Greece	A	BBB	Thin	Thin	Thin	Thin
Europe	Greece	A	BBB	Thin	Thin	Thin	Thin
Europe	Greece	A	BBB				
Europe	Greece	A	BBB	Thin	Thin	Thin	Thin
Europe	Greece	A	BBB	Thin	Thin	Thin	Thin
Europe	Greece	A	BBB	Thin	Thin	Thin	Thin
Europe	Greece	A	BBB	Thin	Thin	Thin	Thin
Europe	Greece	A	BBB				
E.Eur	Czech Republic	A	AA				Thin
E.Eur	Czech Republic	A	AA				
E.Eur	Czech Republic	A	AA				Thin
N.Amer	United States	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
Europe	Germany	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC				
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	BB	Thin		Thin	
OffShore	Cayman Islands	BB	BB	Thin		Thin	
N.Amer	United States	BB	AA	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	BB	AA	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	AA	Thin	CcyGrp	Thin	CcyGrp
Asia	Taiwan Province of China		BB				
Asia	Taiwan Province of China		BB				

CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	Entity Tier	Thin	Thin	Thin	Thin	Thin
Thin	Entity Tier	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin		Thin			
	Thin		Thin			
Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

Entity Tier
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PRMOSTUSDMR	31-Jul-08 PRMOST
PROMISAUDCR	31-Jul-08 PROMIS
PROMISEURCR	31-Jul-08 PROMIS
PROMISEURMM	31-Jul-08 PROMIS
PROMISEURMR	31-Jul-08 PROMIS
PROMISJPYCR	31-Jul-08 PROMIS
PROMISJPYMR	31-Jul-08 PROMIS
PROMISJPYXR	31-Jul-08 PROMIS
PROMISNOKCR	31-Jul-08 PROMIS
PROMISSGDCR	31-Jul-08 PROMIS
PROMISTWDCR	31-Jul-08 PROMIS
PROMISUSDCR	31-Jul-08 PROMIS
PROMISUSDMR	31-Jul-08 PROMIS
PROMISUSDXR	31-Jul-08 PROMIS
PROSIEAUDMM	31-Jul-08 PROSIE
PROSIECADMM	31-Jul-08 PROSIE
PROSIEEURCR	31-Jul-08 PROSIE
PROSIEEURMM	31-Jul-08 PROSIE
PROSIEEURMR	31-Jul-08 PROSIE
PROSIEEURXR	31-Jul-08 PROSIE
PROSIEGBPMM	31-Jul-08 PROSIE
PROSIEHKDMM	31-Jul-08 PROSIE
PROSIEJPYMM	31-Jul-08 PROSIE
PROSIESGDMM	31-Jul-08 PROSIE
PROSIEUSDCR	31-Jul-08 PROSIE
PROSIEUSDMM	31-Jul-08 PROSIE
PROSIEUSDMR	31-Jul-08 PROSIE
PRTLUSDCR	31-Jul-08 PRTL
PRTLUSDMR	31-Jul-08 PRTL
PRTLUSDXR	31-Jul-08 PRTL
PRUAUDCR	31-Jul-08 PRU
PRUAUDMM	31-Jul-08 PRU
PRUAUDMR	31-Jul-08 PRU
PRUCHFCR	31-Jul-08 PRU
PRUCHFMM	31-Jul-08 PRU
PRUCHFMR	31-Jul-08 PRU
PRUEURCR	31-Jul-08 PRU
PRUEURMM	31-Jul-08 PRU
PRUEURMR	31-Jul-08 PRU
PRUGBPCR	31-Jul-08 PRU
PRUGBPMM	31-Jul-08 PRU
PRUGBPMR	31-Jul-08 PRU
PRUHKDMR	31-Jul-08 PRU
PRUJPYCR	31-Jul-08 PRU
PRUJPYMM	31-Jul-08 PRU
PRUJPYMR	31-Jul-08 PRU
PRUSGDMR	31-Jul-08 PRU
PRUTWDMR	31-Jul-08 PRU
PRUUSDCR	31-Jul-08 PRU
PRUUSDMM	31-Jul-08 PRU
PRUUSDMR	31-Jul-08 PRU
PRUUSDXR	31-Jul-08 PRU
PRU-FundEURCR	31-Jul-08 PRU-Fund
PRU-FundEURMR	31-Jul-08 PRU-Fund
PRU-FundUSDCR	31-Jul-08 PRU-Fund
PRU-FundUSDMR	31-Jul-08 PRU-Fund
PRU-FundUSDXR	31-Jul-08 PRU-Fund
PRU-InsCoOfAmerAUDCR	31-Jul-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerAUDMR	31-Jul-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerEURCR	31-Jul-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerEURMM	31-Jul-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerEURMR	31-Jul-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerEURXR	31-Jul-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerJPYMR	31-Jul-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerUSDCR	31-Jul-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerUSDMM	31-Jul-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerUSDMR	31-Jul-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerUSDXR	31-Jul-08 PRU-InsCoOfAmer
PRUFINAUDCR	31-Jul-08 PRUFIN
PRUFINAUDMM	31-Jul-08 PRUFIN
PRUFINCHFCR	31-Jul-08 PRUFIN
PRUFINCHFMM	31-Jul-08 PRUFIN
PRUFINEURCR	31-Jul-08 PRUFIN
PRUFINEURMM	31-Jul-08 PRUFIN

Promos Tech Inc	YF810M	SNRFOR	USD
Promise Co Ltd	7B778K	SNRFOR	AUD
Promise Co Ltd	7B778K	SNRFOR	EUR
Promise Co Ltd	7B778K	SNRFOR	EUR
Promise Co Ltd	7B778K	SNRFOR	EUR
Promise Co Ltd	7B778K	SNRFOR	JPY
Promise Co Ltd	7B778K	SNRFOR	JPY
Promise Co Ltd	7B778K	SNRFOR	JPY
Promise Co Ltd	7B778K	SNRFOR	NOK
Promise Co Ltd	7B778K	SNRFOR	SGD
Promise Co Ltd	7B778K	SNRFOR	TWD
Promise Co Ltd	7B778K	SNRFOR	USD
Promise Co Ltd	7B778K	SNRFOR	USD
Promise Co Ltd	7B778K	SNRFOR	USD
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	AUD
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	CAD
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	EUR
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	EUR
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	EUR
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	EUR
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	GBP
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	HKD
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	JPY
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	SGD
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	USD
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	USD
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	USD
PRIMUS Telecom GROUP Inc	7B5ABB	SNRFOR	USD
PRIMUS Telecom GROUP Inc	7B5ABB	SNRFOR	USD
PRIMUS Telecom GROUP Inc	7B5ABB	SNRFOR	USD
Prudential Finl Inc	7B8752	SNRFOR	AUD
Prudential Finl Inc	7B8752	SNRFOR	AUD
Prudential Finl Inc	7B8752	SNRFOR	AUD
Prudential Finl Inc	7B8752	SNRFOR	CHF
Prudential Finl Inc	7B8752	SNRFOR	CHF
Prudential Finl Inc	7B8752	SNRFOR	CHF
Prudential Finl Inc	7B8752	SNRFOR	EUR
Prudential Finl Inc	7B8752	SNRFOR	EUR
Prudential Finl Inc	7B8752	SNRFOR	EUR
Prudential Finl Inc	7B8752	SNRFOR	GBP
Prudential Finl Inc	7B8752	SNRFOR	GBP
Prudential Finl Inc	7B8752	SNRFOR	GBP
Prudential Finl Inc	7B8752	SNRFOR	HKD
Prudential Finl Inc	7B8752	SNRFOR	JPY
Prudential Finl Inc	7B8752	SNRFOR	JPY
Prudential Finl Inc	7B8752	SNRFOR	JPY
Prudential Finl Inc	7B8752	SNRFOR	SGD
Prudential Finl Inc	7B8752	SNRFOR	TWD
Prudential Finl Inc	7B8752	SNRFOR	USD
Prudential Finl Inc	7B8752	SNRFOR	USD
Prudential Finl Inc	7B8752	SNRFOR	USD
Prudential Finl Inc	7B8752	SNRFOR	USD
Prudential Fdg LLC	7B87IG	SNRFOR	EUR
Prudential Fdg LLC	7B87IG	SNRFOR	EUR
Prudential Fdg LLC	7B87IG	SNRFOR	USD
Prudential Fdg LLC	7B87IG	SNRFOR	USD
Prudential Fdg LLC	7B87IG	SNRFOR	USD
Prudential Ins Co Amer	7B7CA8	SNRFOR	AUD
Prudential Ins Co Amer	7B7CA8	SNRFOR	AUD
Prudential Ins Co Amer	7B7CA8	SNRFOR	EUR
Prudential Ins Co Amer	7B7CA8	SNRFOR	EUR
Prudential Ins Co Amer	7B7CA8	SNRFOR	EUR
Prudential Ins Co Amer	7B7CA8	SNRFOR	EUR
Prudential Ins Co Amer	7B7CA8	SNRFOR	JPY
Prudential Ins Co Amer	7B7CA8	SNRFOR	USD
Prudential Ins Co Amer	7B7CA8	SNRFOR	USD
Prudential Ins Co Amer	7B7CA8	SNRFOR	USD
Prudential Ins Co Amer	7B7CA8	SNRFOR	USD
Prudential PLC	7B878P	SNRFOR	AUD
Prudential PLC	7B878P	SNRFOR	AUD
Prudential PLC	7B878P	SNRFOR	CHF
Prudential PLC	7B878P	SNRFOR	CHF
Prudential PLC	7B878P	SNRFOR	EUR
Prudential PLC	7B878P	SNRFOR	EUR

MR	Composite						
CR	Composite	0.01594923	0.016120688	0.016746457	0.017500541	0.017946654	0.018770897
CR	Composite	0.01594923	0.01685888	0.01729837	0.01786711	0.018355511	0.018821031
MM	Composite	1.59%	1.63%	1.67%	1.72%	1.77%	1.81%
MR	Composite	0.01594923	0.016087603	0.016521952	0.017049588	0.017531236	0.01787998
CR	Composite	1.93%	1.65%	1.69%	1.76%	1.81%	1.85%
MR	Composite	1.83%	1.67%	1.74%	1.81%	1.82%	1.76%
XR	Composite	1.53%	1.50%	1.59%	1.65%	1.64%	1.39%
CR	Composite	0.01594923	0.01685888	0.01729837	0.01786711	0.018355511	0.018821031
CR	Composite	1.59%	1.69%	1.73%	1.79%	1.84%	1.88%
CR	Composite	0.01594923	0.01685888	0.01729837	0.01786711	0.018355511	0.018821031
CR	Composite	0.01594923	0.01685888	0.01729837	0.01786711	0.018355511	0.018821031
MR	Composite	0.01594923	0.016087603	0.016521952	0.017049588	0.017531236	0.01787998
XR	Composite						
MM	Composite	0.029159097	0.03619011	0.04986569	0.057218652	0.061950633	0.066308131
MM	Composite	0.029165172	0.035998354	0.049893792	0.057260098	0.061996003	0.06637669
CR	Composite	3.04%	3.76%	5.20%	5.96%	6.46%	6.91%
MM	Composite	0.029165172	0.035998354	0.049893792	0.057260098	0.061996003	0.06637669
MR	Composite	2.89%	3.57%	4.94%	5.67%	6.14%	6.57%
XR	Composite						
MM	Composite	2.92%	3.60%	4.99%	5.73%	6.20%	6.64%
MM	Composite	2.92%	3.60%	4.99%	5.73%	6.20%	6.64%
MM	Composite	2.92%	3.62%	4.99%	5.72%	6.20%	6.63%
MM	Composite	0.029165172	0.035998354	0.049893792	0.057260098	0.061996003	0.06637669
CR	Composite	0.030380388	0.037583935	0.0519727	0.059645936	0.06457917	0.069142385
MM	Composite	0.029165172	0.035998354	0.049893792	0.057260098	0.061996003	0.06637669
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	1.68%	1.68%	1.57%	1.53%	1.49%	1.44%
CR	Composite						
MM	Composite						
MR	Composite	1.68%	1.68%	1.58%	1.53%	1.50%	1.44%
CR	Composite	1.77%	1.77%	1.66%	1.61%	1.58%	1.52%
MM	Composite	1.70%	1.70%	1.59%	1.54%	1.52%	1.46%
MR	Composite	1.68%	1.68%	1.58%	1.53%	1.50%	1.44%
CR	Composite						
MM	Composite						
MR	Composite	1.68%	1.68%	1.58%	1.53%	1.50%	1.44%
MR	Composite	1.68%	1.68%	1.58%	1.53%	1.50%	1.44%
CR	Composite						
MM	Composite						
MR	Composite	0.016794333	0.016814349	0.015741999	0.015258862	0.014698728	0.01423233
MR	Composite	0.016794333	0.016814349	0.015756346	0.015268619	0.014996672	0.014431812
MR	Composite	0.016794333	0.016814349	0.015756346	0.015268619	0.014996672	0.014431812
CR	Composite	0.017678246	0.017699315	0.016593932	0.016078256	0.015791486	0.015195551
MM	Composite						
MR	Composite	1.68%	1.68%	1.58%	1.53%	1.50%	1.44%
XR	Composite	0.016175595	0.016194873	0.015183448	0.014711605	0.014449209	0.013903929
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite	1.23%	1.23%	1.23%	1.23%	1.23%	1.23%
XR	Composite	1.23%	1.23%	1.23%	1.23%	1.23%	1.23%
CR	Composite	0.78%	0.88%	0.90%	0.93%	0.95%	0.99%
MR	Composite	0.78%	0.88%	0.90%	0.93%	0.95%	0.99%
CR	Composite						
MM	Composite						
MR	Composite	0.78%	0.88%	0.90%	0.93%	0.95%	0.99%
XR	Composite						
MR	Composite						
CR	Composite	0.83%	0.92%	0.95%	0.98%	1.00%	1.04%
MM	Composite						
MR	Composite	0.78%	0.88%	0.90%	0.93%	0.95%	0.99%
XR	Composite						
CR	Composite	0.44%	0.47%	0.56%	0.66%	0.74%	0.82%
MM	Composite	0.44%	0.47%	0.56%	0.66%	0.74%	0.82%
CR	Composite	0.46%	0.46%	0.54%	0.67%	0.75%	0.82%
MM	Composite	0.44%	0.47%	0.57%	0.66%	0.74%	0.82%
CR	Composite	0.46%	0.46%	0.54%	0.67%	0.75%	0.82%
MM	Composite	0.44%	0.47%	0.57%	0.66%	0.74%	0.82%

					0.145	
1.92%	0.019556875	0.0202	0.02116	0.020466667	0.372222222 BB	BBB
1.91%	0.019691091	0.020225	0.02116	0.021233333	0.36875 BB	AA
1.86%	1.89%	1.94%	2.03%	2.04%	0.372222222 BB	A
1.84%	0.018706537	0.01921375	0.020102	0.020171667	0.372222222 BB	A
1.91%	1.94%	2.02%	2.12%	2.05%	0.35 BB	AA
1.90%	1.85%	2.02%	2.12%	2.05%	0.372222222 BB	BBB
1.50%	1.46%	2.02%	2.12%	2.05%	0.372222222 A	A
1.91%	0.019691091	0.020225	0.02116	0.021233333	0.36875 BB	AA
1.91%	1.97%	2.02%	2.12%	2.12%	0.36875 BB	AA
1.91%	0.019691091	0.020225	0.02116	0.021233333	0.36875 BB	AA
1.91%	0.019691091	0.020225	0.02116	0.021233333	0.36875 BB	AA
1.84%	0.018706537	0.01921375	0.020102	0.020171667	0.372222222 BB	A
					0.372222222	
0.066895094	0.067726523	0.068778127	0.069466512	0.068340221	0.4 BBB	BBB
0.066962593	0.067810277	0.068778127	0.069466512	0.068340221	AA	AA
0.069752701	7.06%	7.16%	7.24%	7.12%	0.4 A	A
0.066962593	0.067810277	0.068778127	0.069466512	0.068340221	0.4 AA	AA
0.066265066	6.71%	6.81%	6.87%	6.76%	0.4 A	A
					0.4	
6.70%	6.78%	6.88%	6.95%	6.83%	0.4 AA	AA
6.70%	6.78%	6.88%	6.95%	6.83%	0.4 AA	AA
6.69%	6.77%	6.88%	6.95%	6.83%	0.4 BBB	BBB
6.70%	0.067810277	0.068778127	0.069466512	0.068340221	0.4 AA	AA
6.98%	0.070635705	0.071643883	0.07236095	0.071187731	0.4 A	A
6.70%	0.067810277	0.068778127	0.069466512	0.068340221	0.4 AA	AA
					0.4	
					0.324999997	
					0.324999997	
					0.324999997	
					0.4	
					0.4	
1.35%	1.27%	1.17%	1.08%	1.13%	0.4 BB	BBB
					0.4	
					0.4	
1.36%	1.27%	1.17%	1.08%	1.13%	0.4 A	AA
1.43%	1.33%	1.17%	1.13%	1.13%	0.4 BBB	A
1.37%	1.28%	1.17%	1.09%	1.13%	0.4 BBB	A
1.36%	1.27%	1.17%	1.08%	1.13%	0.4 A	AA
					0.4	
					0.4	
1.36%	1.27%	1.17%	1.08%	1.13%	0.4 A	AA
1.36%	1.27%	1.17%	1.08%	1.13%	0.4 A	AA
					0.4	
					0.4	
1.34%	0.012406631	0.011721586	0.010759333	0.011250606	0.4 BB	BBB
1.36%	0.012679045	0.011721586	0.010759333	0.011250606	0.4 A	AA
1.36%	0.012679045	0.011721586	0.010759333	0.011250606	0.4 A	AA
1.43%	0.013346363	0.011721586	0.011325614	0.011250606	0.4 BBB	A
					0.4	
1.36%	1.27%	1.17%	1.08%	1.13%	0.4 A	AA
1.31%	0.012211922	0.011721586	0.010362937	0.011250606	0.4 BBB	A
					0.400000002	
					0.400000002	
					0.400000002	
1.23%	1.22%	1.22%	1.22%	1.22%	0.400000002	
1.23%	1.22%	1.22%	1.22%	1.22%	0.400000002	
1.04%	1.19%	1.20%	1.24%	1.31%	0.4 CCC	CCC
1.04%	1.19%	1.20%	1.24%	1.31%	0.4 CCC	CCC
					0.4	
					0.4	
1.04%	1.19%	1.20%	1.24%	1.31%	0.4 BB	BB
					0.4	
					0.4	
1.10%	1.25%	1.26%	1.31%	1.31%	0.4 B	B
					0.4	
1.04%	1.19%	1.20%	1.24%	1.31%	0.4 BB	BB
					0.4	
0.83%	0.85%	1.02%	0.87%	0.95%	0.4 BB	BBB
0.83%	0.85%	1.02%	0.87%	0.95%	0.4 BB	BBB
0.84%	0.86%	1.02%	0.90%	0.95%	0.4 BBB	A
0.83%	0.85%	1.02%	0.87%	0.95%	0.4 A	AA
0.84%	0.86%	1.02%	0.90%	0.95%	0.4 BBB	A
0.83%	0.85%	1.02%	0.87%	0.95%	0.4 A	AA

BBB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	A	AA
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
AA	AA	AA	A	AA	AA
BBB	BBB	A	BBB	BBB	A
A	A	A	BBB	BBB	A
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
BBB	A	BBB	A	A	A
BBB	BBB	A	BBB	A	A
AA	AA	AAA	AA	AAA	AAA
A	A	AA	A	AA	AA
AA	AA	AAA	AA	AAA	AAA
A	A	AA	A	AA	AA
AA	AA	AAA	AA	AAA	AAA
AA	AA	AAA	AA	AAA	AAA
BBB	BBB	A	BBB	A	A
AA	AA	AAA	AA	AAA	AAA
A	A	AA	A	AA	AA
AA	AA	AAA	AA	AAA	AAA

BBB	A	BBB	A	BBB	BBB
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
BBB	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
				NR	NR
				NR	NR
CCC	CCC	B	CCC	B	B
CCC	CCC	B	CCC	B	B
BB	BB	BBB	BB	BBB	BBB
B	B	BB	B	BB	BB
BB	BB	BBB	BB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA

			NR	Technology
BB	BB	BB	AA	6 Financials
A	A	A	A	6 Financials
BBB	BBB	BBB	A	6 Financials
BBB	BBB	BBB	A	6 Financials
BB	BB	BB	AA	4 Financials
BB	BB	BB	AA	4 Financials
BB	BB	BB	A	4 Financials
A	A	A	A	6 Financials
A	A	A	A	6 Financials
A	A	A	A	6 Financials
A	A	A	A	6 Financials
BBB	BBB	BBB	A	6 Financials
			NR	Financials
BB	BBB	BB	AA	10 Consumer Services
A	AA	A	AA	10 Consumer Services
BBB	A	BBB	AA	10 Consumer Services
A	AA	A	AA	10 Consumer Services
BBB	A	BBB	AA	10 Consumer Services
			NR	Consumer Services
A	AA	A	AA	10 Consumer Services
A	AA	A	AA	10 Consumer Services
BB	BBB	BB	AA	10 Consumer Services
A	AA	A	AA	10 Consumer Services
BBB	A	BBB	AA	10 Consumer Services
A	AA	A	AA	10 Consumer Services
			NR	Consumer Services
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Financials
			NR	Financials
NR	BB	NR	AA	13 Financials
			NR	Financials
			NR	Financials
NR	A	NR	AA	13 Financials
NR	BBB	NR	AA	13 Financials
NR	BBB	NR	AA	13 Financials
NR	A	NR	AA	13 Financials
			NR	Financials
			NR	Financials
NR	A	NR	AA	13 Financials
NR	A	NR	AA	13 Financials
			NR	Financials
			NR	Financials
NR	BB	NR	A	4 Financials
NR	A	NR	AA	13 Financials
NR	A	NR	AA	13 Financials
NR	BBB	NR	AA	13 Financials
			NR	Financials
NR	A	NR	AA	13 Financials
NR	BBB	NR	AA	13 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BB	NR	BBB	5 Financials
BB	BB	NR	BBB	5 Financials
			NR	Financials
			NR	Financials
A	A	NR	BBB	5 Financials
			NR	Financials
			NR	Financials
BBB	BBB	NR	BBB	5 Financials
			NR	Financials
A	A	NR	BBB	5 Financials
			NR	Financials
NR	BB	NR	A	10 Financials
NR	BB	NR	A	10 Financials
NR	BBB	NR	A	3 Financials
NR	A	NR	A	9 Financials
NR	BBB	NR	A	3 Financials
NR	A	NR	A	9 Financials

Asia	Taiwan Province of China		BB				
Asia	Japan	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A				
Europe	Germany	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	B				
Europe	Germany	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	B				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

		Thin	Thin			
		Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

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PRUFINEURMR	31-Jul-08 PRUFIN
PRUFINGBPCR	31-Jul-08 PRUFIN
PRUFINGBPMM	31-Jul-08 PRUFIN
PRUFINGBPMR	31-Jul-08 PRUFIN
PRUFINHKDMM	31-Jul-08 PRUFIN
PRUFINJPYCR	31-Jul-08 PRUFIN
PRUFINJPYMM	31-Jul-08 PRUFIN
PRUFINSGDMM	31-Jul-08 PRUFIN
PRUFINUSDCR	31-Jul-08 PRUFIN
PRUFINUSDMM	31-Jul-08 PRUFIN
PRUFINUSDMR	31-Jul-08 PRUFIN
PRUFINUSDXR	31-Jul-08 PRUFIN
PRUFINAUDCR	31-Jul-08 PRUFIN
PRUFINEURCR	31-Jul-08 PRUFIN
PRUFINEURMM	31-Jul-08 PRUFIN
PRUFINEURMR	31-Jul-08 PRUFIN
PRUFINEURXR	31-Jul-08 PRUFIN
PRUFINGBPCR	31-Jul-08 PRUFIN
PRUFINGBPMM	31-Jul-08 PRUFIN
PRUFINGBPMR	31-Jul-08 PRUFIN
PRUFINGBPXR	31-Jul-08 PRUFIN
PRUFINHKDCR	31-Jul-08 PRUFIN
PRUFINHKDMM	31-Jul-08 PRUFIN
PRUFINJPYCR	31-Jul-08 PRUFIN
PRUFINJPYMM	31-Jul-08 PRUFIN
PRUFINSEKCR	31-Jul-08 PRUFIN
PRUFINSGDCR	31-Jul-08 PRUFIN
PRUFINSGDMM	31-Jul-08 PRUFIN
PRUFINUSDCR	31-Jul-08 PRUFIN
PRUFINUSDMM	31-Jul-08 PRUFIN
PRUFINUSDMR	31-Jul-08 PRUFIN
PRUFINUSDXR	31-Jul-08 PRUFIN
PRUFIN-EGGBankEURCR	31-Jul-08 PRUFIN-EGGBank
PRUFIN-EGGBankEURMM	31-Jul-08 PRUFIN-EGGBank
PRUFIN-EGGBankGBPCR	31-Jul-08 PRUFIN-EGGBank
PRUFIN-EGGBankGBPMM	31-Jul-08 PRUFIN-EGGBank
PRUFIN-EGGBankUSDCR	31-Jul-08 PRUFIN-EGGBank
PRUFIN-EGGBankUSDMM	31-Jul-08 PRUFIN-EGGBank
PSAAUDMR	31-Jul-08 PSA
PSAUSDMR	31-Jul-08 PSA
PSAIPLUSDCR	31-Jul-08 PSAIPL
PSASPEURCR	31-Jul-08 PSASP
PSASPEURMM	31-Jul-08 PSASP
PSASPUSDCR	31-Jul-08 PSASP
PSASPUSDMM	31-Jul-08 PSASP
PSASPUSDMR	31-Jul-08 PSASP
PSDEURMM	31-Jul-08 PSD
PSDEURMR	31-Jul-08 PSD
PSDUSDCR	31-Jul-08 PSD
PSDUSDMM	31-Jul-08 PSD
PSDUSDMR	31-Jul-08 PSD
PSD-SENEURMM	31-Jul-08 PSD-SEN
PSD-SENEURMR	31-Jul-08 PSD-SEN
PSD-SENUSDCR	31-Jul-08 PSD-SEN
PSD-SENUSDMM	31-Jul-08 PSD-SEN
PSD-SENUSDMR	31-Jul-08 PSD-SEN
PSD-SENUSDXR	31-Jul-08 PSD-SEN
PSONAUDCR	31-Jul-08 PSON
PSONAUDMM	31-Jul-08 PSON
PSONCADMM	31-Jul-08 PSON
PSONCHFCR	31-Jul-08 PSON
PSONCHFMM	31-Jul-08 PSON
PSONEURCR	31-Jul-08 PSON
PSONEURMM	31-Jul-08 PSON
PSONEURMR	31-Jul-08 PSON
PSONGBPCR	31-Jul-08 PSON
PSONGBPMM	31-Jul-08 PSON
PSONHKDMM	31-Jul-08 PSON
PSONJPYCR	31-Jul-08 PSON
PSONJPYMM	31-Jul-08 PSON
PSONNOKMM	31-Jul-08 PSON
PSONSEKMM	31-Jul-08 PSON
PSONSGDCR	31-Jul-08 PSON
PSONSGDMM	31-Jul-08 PSON

Prudential PLC	7B878P	SNRFOR	EUR
Prudential PLC	7B878P	SNRFOR	GBP
Prudential PLC	7B878P	SNRFOR	GBP
Prudential PLC	7B878P	SNRFOR	GBP
Prudential PLC	7B878P	SNRFOR	HKD
Prudential PLC	7B878P	SNRFOR	JPY
Prudential PLC	7B878P	SNRFOR	JPY
Prudential PLC	7B878P	SNRFOR	SGD
Prudential PLC	7B878P	SNRFOR	USD
Prudential PLC	7B878P	SNRFOR	USD
Prudential PLC	7B878P	SNRFOR	USD
Prudential PLC	7B878P	SNRFOR	USD
Prudential PLC	7B878P	SUBLT2	AUD
Prudential PLC	7B878P	SUBLT2	EUR
Prudential PLC	7B878P	SUBLT2	EUR
Prudential PLC	7B878P	SUBLT2	EUR
Prudential PLC	7B878P	SUBLT2	EUR
Prudential PLC	7B878P	SUBLT2	GBP
Prudential PLC	7B878P	SUBLT2	GBP
Prudential PLC	7B878P	SUBLT2	GBP
Prudential PLC	7B878P	SUBLT2	GBP
Prudential PLC	7B878P	SUBLT2	HKD
Prudential PLC	7B878P	SUBLT2	HKD
Prudential PLC	7B878P	SUBLT2	JPY
Prudential PLC	7B878P	SUBLT2	JPY
Prudential PLC	7B878P	SUBLT2	SEK
Prudential PLC	7B878P	SUBLT2	SGD
Prudential PLC	7B878P	SUBLT2	SGD
Prudential PLC	7B878P	SUBLT2	USD
Prudential PLC	7B878P	SUBLT2	USD
Prudential PLC	7B878P	SUBLT2	USD
Prudential PLC	7B878P	SUBLT2	USD
EGG Bkg PLC	GIBD9I	SNRFOR	EUR
EGG Bkg PLC	GIBD9I	SNRFOR	EUR
EGG Bkg PLC	GIBD9I	SNRFOR	GBP
EGG Bkg PLC	GIBD9I	SNRFOR	GBP
EGG Bkg PLC	GIBD9I	SNRFOR	USD
EGG Bkg PLC	GIBD9I	SNRFOR	USD
Pub Storage Inc	7B8A6D	SNRFOR	AUD
Pub Storage Inc	7B8A6D	SNRFOR	USD
PSA Intl Pte Ltd	YF78CR	SNRFOR	USD
PSA Corp Ltd	YF827Z	SNRFOR	EUR
PSA Corp Ltd	YF827Z	SNRFOR	EUR
PSA Corp Ltd	YF827Z	SNRFOR	USD
PSA Corp Ltd	YF827Z	SNRFOR	USD
PSA Corp Ltd	YF827Z	SNRFOR	USD
Puget Engy Inc	7B9841	SNRFOR	EUR
Puget Engy Inc	7B9841	SNRFOR	EUR
Puget Engy Inc	7B9841	SNRFOR	USD
Puget Engy Inc	7B9841	SNRFOR	USD
Puget Engy Inc	7B9841	SNRFOR	USD
PUGET SOUND ENERGY INC	7B984H	SNRFOR	EUR
PUGET SOUND ENERGY INC	7B984H	SNRFOR	EUR
PUGET SOUND ENERGY INC	7B984H	SNRFOR	USD
PUGET SOUND ENERGY INC	7B984H	SNRFOR	USD
PUGET SOUND ENERGY INC	7B984H	SNRFOR	USD
PUGET SOUND ENERGY INC	7B984H	SNRFOR	USD
Pearson plc	7H5516	SNRFOR	AUD
Pearson plc	7H5516	SNRFOR	AUD
Pearson plc	7H5516	SNRFOR	CAD
Pearson plc	7H5516	SNRFOR	CHF
Pearson plc	7H5516	SNRFOR	CHF
Pearson plc	7H5516	SNRFOR	EUR
Pearson plc	7H5516	SNRFOR	EUR
Pearson plc	7H5516	SNRFOR	EUR
Pearson plc	7H5516	SNRFOR	GBP
Pearson plc	7H5516	SNRFOR	GBP
Pearson plc	7H5516	SNRFOR	HKD
Pearson plc	7H5516	SNRFOR	JPY
Pearson plc	7H5516	SNRFOR	JPY
Pearson plc	7H5516	SNRFOR	NOK
Pearson plc	7H5516	SNRFOR	SEK
Pearson plc	7H5516	SNRFOR	SGD
Pearson plc	7H5516	SNRFOR	SGD

MR	Composite	0.43%	0.46%	0.56%	0.65%	0.73%	0.80%
CR	Composite	0.004571284	0.004616667	0.00539625	0.006735	0.007490938	0.008234167
MM	Composite	0.44%	0.47%	0.57%	0.66%	0.74%	0.82%
MR	Composite						
MM	Composite	0.44%	0.47%	0.57%	0.66%	0.74%	0.82%
CR	Composite	0.44%	0.48%	0.60%	0.69%	0.78%	0.86%
MM	Composite	0.004403967	0.004583947	0.005737929	0.006604313	0.007535433	0.008287124
MM	Composite	0.004386792	0.004654246	0.005673041	0.006579959	0.007423421	0.008185228
CR	Composite	0.004571284	0.004616667	0.00539625	0.006735	0.007490938	0.008234167
MM	Composite	0.004386792	0.004654246	0.005673041	0.006579959	0.007423421	0.008185228
MR	Composite	0.43%	0.46%	0.56%	0.65%	0.73%	0.80%
XR	Composite						
CR	Composite	0.005099197	0.006210751	0.00787975	0.009723271	0.011307548	0.012372706
CR	Composite	0.005204291	0.005854384	0.007573461	0.00979507	0.011402505	0.012532698
MM	Composite	0.49%	0.59%	0.78%	0.97%	1.12%	1.22%
MR	Composite	0.49%	0.58%	0.77%	0.96%	1.10%	1.19%
XR	Composite	0.47%	0.55%	0.71%	0.90%	1.05%	1.15%
CR	Composite	0.52%	0.59%	0.76%	0.98%	1.14%	1.25%
MM	Composite	0.49%	0.59%	0.78%	0.97%	1.12%	1.22%
MR	Composite						
XR	Composite	0.47%	0.55%	0.71%	0.90%	1.05%	1.15%
CR	Composite	0.52%	0.59%	0.76%	0.98%	1.14%	1.25%
MM	Composite	0.004943259	0.005860422	0.007823207	0.009700127	0.011152435	0.012154547
CR	Composite	0.51%	0.62%	0.79%	0.97%	1.13%	1.24%
MM	Composite	0.005099197	0.006210751	0.00787975	0.009723271	0.011307548	0.012372706
CR	Composite	0.52%	0.59%	0.76%	0.98%	1.14%	1.25%
CR	Composite	0.52%	0.59%	0.76%	0.98%	1.14%	1.25%
MM	Composite	0.49%	0.59%	0.78%	0.97%	1.12%	1.22%
CR	Composite	0.52%	0.59%	0.76%	0.98%	1.14%	1.25%
MM	Composite	0.004943259	0.005860422	0.007823207	0.009700127	0.011152435	0.012154547
MR	Composite	0.49%	0.58%	0.77%	0.96%	1.10%	1.19%
XR	Composite	0.47%	0.55%	0.71%	0.90%	1.05%	1.15%
CR	Composite	0.26%	0.26%	0.28%	0.28%	0.28%	0.28%
MM	Composite	0.26%	0.26%	0.28%	0.28%	0.28%	0.28%
CR	Composite	0.26%	0.26%	0.28%	0.28%	0.28%	0.28%
MM	Composite	0.26%	0.26%	0.28%	0.28%	0.28%	0.28%
CR	Composite	0.26%	0.26%	0.28%	0.28%	0.28%	0.28%
MM	Composite	0.0025517	0.0025517	0.0028	0.0028	0.0028	0.0028
MR	Composite						
MR	Composite						
CR	Composite	0.31%	0.31%	0.38%	0.38%	0.57%	0.57%
CR	Composite	0.19%	0.24%	0.32%	0.31%	0.42%	0.50%
MM	Composite	0.19%	0.24%	0.32%	0.31%	0.42%	0.50%
CR	Composite	0.19%	0.24%	0.32%	0.31%	0.42%	0.50%
MM	Composite	0.19%	0.24%	0.32%	0.31%	0.42%	0.50%
MR	Composite	0.19%	0.24%	0.32%	0.31%	0.42%	0.50%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.51%	0.51%	0.61%	0.71%	0.85%	0.98%
MM	Composite						
MR	Composite						
CR	Composite	0.00615	0.00615	0.012	0.012	0.012	0.012
MM	Composite						
MR	Composite	0.00615	0.00615	0.012	0.012	0.012	0.012
XR	Composite	0.00615	0.00615	0.012	0.012	0.012	0.012
CR	Composite	0.002273798	0.00276178	4.70%	4.70%	4.70%	0.006263949
MM	Composite	0.002273798	0.002651309	4.70%	4.70%	4.70%	0.005835779
MM	Composite	0.002260225	0.002632169	0.047	0.047	0.047	0.005814082
CR	Composite	0.002358002	0.002742391	0.003725325	0.0043815	0.005172	0.005928667
MM	Composite	0.002260225	0.002632169	0.003571214	0.004368184	0.005097188	0.005814082
CR	Composite	0.002358002	0.002742391	0.003725325	0.0043815	0.005172	0.005928667
MM	Composite	0.002260225	0.002632169	0.003571214	0.004368184	0.005097188	0.005814082
MR	Composite	0.002240102	0.002605272	0.003539059	0.004291153	0.005028195	0.005750944
CR	Composite	0.002358002	0.002742391	0.003725325	0.0043815	0.005172	0.005928667
MM	Composite	0.002260225	0.002632169	0.003571214	0.004368184	0.005097188	0.005814082
MM	Composite	0.002260225	0.002632169	0.003571214	0.004368184	0.005097188	0.005814082
CR	Composite	0.002273798	0.002761913	0.003848545	0.004905636	0.00559794	0.006212718
MM	Composite	0.002273798	0.002651437	0.003694603	0.004709411	0.005374023	0.005964209
MM	Composite	0.002260225	0.002632169	0.003571214	0.004368184	0.005097188	0.005814082
MM	Composite	0.002260225	0.002632169	0.003571214	0.004368184	0.005097188	0.005814082
CR	Composite	0.002358002	0.002742391	0.003725325	0.0043815	0.005172	0.005928667
MM	Composite	0.23%	0.26%	0.36%	0.44%	0.51%	0.58%

0.82%	0.84%	1.02%	0.86%	0.95%	0.4 BBB	A
0.84%	0.008608333	0.010200537	0.009025578	0.009521357	0.4 BBB	A
0.83%	0.85%	1.02%	0.87%	0.95%	0.4 A	AA
					0.4	
0.83%	0.85%	1.02%	0.87%	0.95%	0.4 A	AA
0.88%	0.85%	1.02%	0.87%	0.95%	0.4 BB	BBB
0.85%	0.008532432	0.010200537	0.008740333	0.009521357	0.4 BB	A
0.83%	0.008512128	0.010200537	0.008703333	0.009521357	0.4 A	AA
0.84%	0.008608333	0.010200537	0.009025578	0.009521357	0.4 BBB	A
0.83%	0.008512128	0.010200537	0.008703333	0.009521357	0.4 A	AA
0.82%	0.84%	1.02%	0.86%	0.95%	0.4 BBB	A
					0.4	
1.27%	0.013030318	0.013404993	0.0151975	0.01344	0.2 BBB	BB
1.27%	0.013056718	0.013404993	0.0158	0.01344	0.2 A	A
1.24%	1.26%	1.34%	1.52%	1.34%	0.2 A	A
1.23%	1.24%	1.34%	1.50%	1.34%	0.2 A	A
1.16%	1.20%	1.34%	1.45%	1.34%	0.2 A	A
1.27%	1.31%	1.34%	1.58%	1.34%	0.2 A	A
1.24%	1.26%	1.34%	1.52%	1.34%	0.2 A	A
					0.2	
1.16%	1.20%	1.34%	1.45%	1.34%	0.2 A	A
1.27%	1.31%	1.34%	1.58%	1.34%	0.2 A	A
1.24%	0.012637968	0.013404993	0.015168	0.01344	0.2 A	A
1.27%	1.30%	1.34%	1.52%	1.34%	0.2 BBB	BB
1.27%	0.013030318	0.013404993	0.0151975	0.01344	0.2 BBB	BB
1.27%	1.31%	1.34%	1.58%	1.34%	0.2 A	A
1.27%	1.31%	1.34%	1.58%	1.34%	0.2 A	A
1.24%	1.26%	1.34%	1.52%	1.34%	0.2 A	A
1.27%	1.31%	1.34%	1.58%	1.34%	0.2 A	A
1.24%	0.012637968	0.013404993	0.015168	0.01344	0.2 A	A
1.23%	1.24%	1.34%	1.50%	1.34%	0.2 A	A
1.16%	1.20%	1.34%	1.45%	1.34%	0.2 A	A
0.28%	0.28%	0.28%	0.28%	0.28%	0.4	NR
0.28%	0.28%	0.28%	0.28%	0.28%	0.4	NR
0.28%	0.28%	0.28%	0.28%	0.28%	0.4	NR
0.28%	0.28%	0.28%	0.28%	0.28%	0.4	NR
0.28%	0.28%	0.28%	0.28%	0.28%	0.4	NR
0.0028	0.0028	0.0028	0.0028	0.0028	0.4	NR
					0.4	
					0.4	
0.63%	0.63%	0.63%	0.63%	0.63%	0.4	NR
0.56%	0.60%	0.71%	0.72%		0.35 NR	NR
0.54%	0.58%	0.71%	0.72%		0.35 NR	NR
0.56%	0.60%	0.71%	0.72%		0.35 NR	NR
0.54%	0.58%	0.71%	0.72%		0.35 NR	NR
0.53%	0.57%	0.71%	0.72%		0.35 NR	NR
					0.4	
					0.4	
					0.4	
					0.4	
1.05%	1.13%	1.25%	1.25%	1.25%	0.4	NR
					0.4	
					0.4	
0.012	0.012	0.012	0.012	0.012	0.4	NR
					0.4	
0.012	0.012	0.012	0.012	0.012	0.4	NR
0.012	0.012	0.012	0.012	0.012	0.4	NR
4.70%	4.70%	4.70%	4.70%	4.70%	0.4 BB	BBB
4.70%	4.70%	4.70%	4.70%	4.70%	0.4 BB	A
0.047	0.047	0.047	0.047	0.047	0.4 A	AA
0.65%	0.007212	0.00786268	0.007969233	0.008212062	0.4 BBB	A
0.64%	0.007064065	0.00786268	0.007969233	0.008212062	0.4 A	AA
0.65%	0.007212	0.00786268	0.007969233	0.008212062	0.4 BBB	A
0.64%	0.007064065	0.00786268	0.007969233	0.008212062	0.4 A	AA
0.63%	0.006981103	0.00786268	0.007969233	0.008212062	0.4 BBB	A
0.65%	0.007212	0.00786268	0.007969233	0.008212062	0.4 BBB	A
0.64%	0.007064065	0.00786268	0.007969233	0.008212062	0.4 A	AA
0.64%	0.007064065	0.00786268	0.007969233	0.008212062	0.4 A	AA
0.67%	0.007494082	0.00786268	0.007969233	0.008212062	0.4 BB	BBB
0.65%	0.007194319	0.00786268	0.007969233	0.008212062	0.4 BB	A
0.64%	0.007064065	0.00786268	0.007969233	0.008212062	0.4 A	AA
0.64%	0.007064065	0.00786268	0.007969233	0.008212062	0.4 A	AA
0.65%	0.007212	0.00786268	0.007969233	0.008212062	0.4 BBB	A
0.64%	0.71%	0.79%	0.80%	0.82%	0.4 A	AA

A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	BBB	BBB	A	A
AA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
A	AA	A	A	AA	AA
A	AA	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
A	AA	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
A	A	BBB	BBB	A	A
A	A	BBB	BBB	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	A	AA	AA
A	AA	A	A	AA	AA
A	AA	A	A	AA	AA
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
	NR		NR		BBB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	NR	NR
			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AAA	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA

NR	BBB	NR	A	10 Financials
NR	BBB	NR	A	3 Financials
NR	A	NR	A	9 Financials
			NR	Financials
NR	A	NR	A	9 Financials
NR	BB	NR	A	3 Financials
NR	BB	NR	A	3 Financials
NR	A	NR	A	9 Financials
NR	BBB	NR	A	3 Financials
NR	A	NR	A	9 Financials
NR	BBB	NR	A	10 Financials
			NR	Financials
NR	BB	NR	AA	10 Financials
NR	A	NR	A	7 Financials
NR	BBB	NR	A	5 Financials
NR	BBB	NR	AA	10 Financials
NR	BBB	NR	AA	10 Financials
NR	A	NR	A	7 Financials
NR	BBB	NR	A	5 Financials
			NR	Financials
NR	BBB	NR	AA	10 Financials
NR	A	NR	A	7 Financials
NR	BBB	NR	A	5 Financials
NR	BB	NR	AA	10 Financials
NR	BB	NR	AA	10 Financials
NR	A	NR	A	7 Financials
NR	A	NR	A	7 Financials
NR	BBB	NR	A	5 Financials
NR	A	NR	A	7 Financials
NR	BBB	NR	A	5 Financials
NR	BBB	NR	AA	10 Financials
NR	BBB	NR	AA	10 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
		NR	NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
BBB	NR	NR	A	5 Consumer Services
BBB	NR	NR	A	4 Consumer Services
BB	NR	NR	AA	15 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	15 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	15 Consumer Services
BB	NR	NR	AA	15 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	15 Consumer Services
BB	NR	NR	AA	15 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	15 Consumer Services
BB	NR	NR	AA	15 Consumer Services
BB	NR	NR	A	3 Consumer Services
BB	NR	NR	AA	15 Consumer Services

Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		Thin		
Europe	United Kingdom	AA	AA		Thin		
Europe	United Kingdom	AA	AA		Thin		
Europe	United Kingdom	AA	AA		Thin		
Europe	United Kingdom	AA	AA		Thin		
Europe	United Kingdom	AA	AA		Thin		
N.Amer	United States	A					
N.Amer	United States	A					
Asia	Singapore	AA	A		Thin		Thin
Asia	Singapore	AA	AA	Thin	Thin	Thin	Thin
Asia	Singapore	AA	AA	Thin	Thin	Thin	Thin
Asia	Singapore	AA	AA	Thin	Thin	Thin	Thin
Asia	Singapore	AA	AA	Thin	Thin	Thin	Thin
Asia	Singapore	AA	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin		
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin		
N.Amer	United States	BBB	BBB		Thin		
Europe	United Kingdom	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
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	Thin		CcyGrp			
Thin	Thin	DocAdj	DocAdj	Thin	Thin	
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Thin	Thin	DocAdj	DocAdj	Thin	Thin	
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin

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PSONTWDCR	31-Jul-08 PSON
PSONUSDCR	31-Jul-08 PSON
PSONUSDMM	31-Jul-08 PSON
PSONUSDMR	31-Jul-08 PSON
PSONUSDXR	31-Jul-08 PSON
PTCIPIDRCR	31-Jul-08 PTCIP
PTCIPUSDCR	31-Jul-08 PTCIP
PTCIPUSDMR	31-Jul-08 PTCIP
PTITIDRCR	31-Jul-08 PTIT
PTITUSDCR	31-Jul-08 PTIT
PTITUSDMR	31-Jul-08 PTIT
PTMKUSDMR	31-Jul-08 PTMK
PTMKUSDXR	31-Jul-08 PTMK
PTMKUSDMR	31-Jul-08 PTMK
PTMKUSDXR	31-Jul-08 PTMK
PTRAKUSDCR	31-Jul-08 PTRAK
PTRAKUSDMR	31-Jul-08 PTRAK
PTTAREURMR	31-Jul-08 PTTAR
PTTARUSDCR	31-Jul-08 PTTAR
PTTARUSDMM	31-Jul-08 PTTAR
PTTARUSDMR	31-Jul-08 PTTAR
PTTARUSDXR	31-Jul-08 PTTAR
PTTEXPEURCR	31-Jul-08 PTTEXP
PTTEXPEURMM	31-Jul-08 PTTEXP
PTTEXPJPYCR	31-Jul-08 PTTEXP
PTTEXPUSDCR	31-Jul-08 PTTEXP
PTTEXPUSDMM	31-Jul-08 PTTEXP
PTTEXPUSDMR	31-Jul-08 PTTEXP
PTTEXPUSDXR	31-Jul-08 PTTEXP
PTTEXP-PTTEURCR	31-Jul-08 PTTEXP-PTT
PTTEXP-PTTEURMM	31-Jul-08 PTTEXP-PTT
PTTEXP-PTTEURMR	31-Jul-08 PTTEXP-PTT
PTTEXP-PTTTWDCR	31-Jul-08 PTTEXP-PTT
PTTEXP-PTTUSDCR	31-Jul-08 PTTEXP-PTT
PTTEXP-PTTUSDMM	31-Jul-08 PTTEXP-PTT
PTTEXP-PTTUSDMR	31-Jul-08 PTTEXP-PTT
PTTEXP-PTTUSDXR	31-Jul-08 PTTEXP-PTT
PTTEXP-PTTChemEURCR	31-Jul-08 PTTEXP-PTTChem
PTTEXP-PTTChemUSDCR	31-Jul-08 PTTEXP-PTTChem
PTTEXP-PTTChemUSDMR	31-Jul-08 PTTEXP-PTTChem
PTTEXP-PTTChemUSDXR	31-Jul-08 PTTEXP-PTTChem
PTVDKKMR	31-Jul-08 PTV
PTVEURCR	31-Jul-08 PTV
PTVEURMM	31-Jul-08 PTV
PTVEURMR	31-Jul-08 PTV
PTVHKDMR	31-Jul-08 PTV
PTVJPYMR	31-Jul-08 PTV
PTVUSDCR	31-Jul-08 PTV
PTVUSDMR	31-Jul-08 PTV
PTVUSDXR	31-Jul-08 PTV
PTWKUSDCR	31-Jul-08 PTWK
PTWKUSDMR	31-Jul-08 PTWK
PTWKUSDXR	31-Jul-08 PTWK
PUBFPAUDCR	31-Jul-08 PUBFP
PUBFPAUDMM	31-Jul-08 PUBFP
PUBFPCADMM	31-Jul-08 PUBFP
PUBFPCHFCR	31-Jul-08 PUBFP
PUBFPCHFMM	31-Jul-08 PUBFP
PUBFPEURCR	31-Jul-08 PUBFP
PUBFPEURMM	31-Jul-08 PUBFP
PUBFPEURMR	31-Jul-08 PUBFP
PUBFPEURXR	31-Jul-08 PUBFP
PUBFPGBPMM	31-Jul-08 PUBFP
PUBFPHKDMM	31-Jul-08 PUBFP
PUBFPJPYCR	31-Jul-08 PUBFP
PUBFPJPYMM	31-Jul-08 PUBFP
PUBFPNOKMM	31-Jul-08 PUBFP
PUBFPSEKMM	31-Jul-08 PUBFP
PUBFPUSDCR	31-Jul-08 PUBFP
PUBFPUSDMM	31-Jul-08 PUBFP
PUBFPUSDMR	31-Jul-08 PUBFP
PUBFPUSDXR	31-Jul-08 PUBFP
PUBKBDEURCR	31-Jul-08 PUBKBD
PUBKBDEURMM	31-Jul-08 PUBKBD

Pearson plc	7H5516	SNRFOR	TWD
Pearson plc	7H5516	SNRFOR	USD
Pearson plc	7H5516	SNRFOR	USD
Pearson plc	7H5516	SNRFOR	USD
Pearson plc	7H5516	SNRFOR	USD
PT Ciliandra Perkasa	YF837K	SNRFOR	IDR
PT Ciliandra Perkasa	YF837K	SNRFOR	USD
PT Ciliandra Perkasa	YF837K	SNRFOR	USD
PT Indosat Tbk	YF839Z	SNRFOR	IDR
PT Indosat Tbk	YF839Z	SNRFOR	USD
PT Indosat Tbk	YF839Z	SNRFOR	USD
Pathmark Stores Inc	7H354C	SNRFOR	USD
Pathmark Stores Inc	7H354C	SNRFOR	USD
Pathmark Stores Inc	7H354C	SUBLT2	USD
Pathmark Stores Inc	7H354C	SUBLT2	USD
Bk Rakyat Indonesia	YY6FG1	SNRFOR	USD
Bk Rakyat Indonesia	YY6FG1	SNRFOR	USD
PTT Aromatics & Refng Pub Co Ltd	YF8496	SNRFOR	EUR
PTT Aromatics & Refng Pub Co Ltd	YF8496	SNRFOR	USD
PTT Aromatics & Refng Pub Co Ltd	YF8496	SNRFOR	USD
PTT Aromatics & Refng Pub Co Ltd	YF8496	SNRFOR	USD
PTT Aromatics & Refng Pub Co Ltd	YF8496	SNRFOR	USD
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	EUR
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	EUR
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	JPY
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	USD
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	USD
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	USD
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	USD
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	EUR
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	EUR
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	EUR
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	TWD
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	USD
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	USD
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	USD
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	USD
PTT Chem Pub Co Ltd	YF8484	SNRFOR	EUR
PTT Chem Pub Co Ltd	YF8484	SNRFOR	USD
PTT Chem Pub Co Ltd	YF8484	SNRFOR	USD
PTT Chem Pub Co Ltd	YF8484	SNRFOR	USD
Pactiv Corp	6FE77C	SNRFOR	DKK
Pactiv Corp	6FE77C	SNRFOR	EUR
Pactiv Corp	6FE77C	SNRFOR	EUR
Pactiv Corp	6FE77C	SNRFOR	EUR
Pactiv Corp	6FE77C	SNRFOR	HKD
Pactiv Corp	6FE77C	SNRFOR	JPY
Pactiv Corp	6FE77C	SNRFOR	USD
Pactiv Corp	6FE77C	SNRFOR	USD
Pactiv Corp	6FE77C	SNRFOR	USD
PETROHAWK ENERGY Corp	787ADE	SNRFOR	USD
PETROHAWK ENERGY Corp	787ADE	SNRFOR	USD
PETROHAWK ENERGY Corp	787ADE	SNRFOR	USD
Publicis Groupe SA	FMD67C	SNRFOR	AUD
Publicis Groupe SA	FMD67C	SNRFOR	AUD
Publicis Groupe SA	FMD67C	SNRFOR	CAD
Publicis Groupe SA	FMD67C	SNRFOR	CHF
Publicis Groupe SA	FMD67C	SNRFOR	CHF
Publicis Groupe SA	FMD67C	SNRFOR	EUR
Publicis Groupe SA	FMD67C	SNRFOR	EUR
Publicis Groupe SA	FMD67C	SNRFOR	EUR
Publicis Groupe SA	FMD67C	SNRFOR	EUR
Publicis Groupe SA	FMD67C	SNRFOR	GBP
Publicis Groupe SA	FMD67C	SNRFOR	HKD
Publicis Groupe SA	FMD67C	SNRFOR	JPY
Publicis Groupe SA	FMD67C	SNRFOR	JPY
Publicis Groupe SA	FMD67C	SNRFOR	NOK
Publicis Groupe SA	FMD67C	SNRFOR	SEK
Publicis Groupe SA	FMD67C	SNRFOR	USD
Publicis Groupe SA	FMD67C	SNRFOR	USD
Publicis Groupe SA	FMD67C	SNRFOR	USD
Publicis Groupe SA	FMD67C	SNRFOR	USD
Pub Bk BHD	YF85DG	SNRFOR	EUR
Pub Bk BHD	YF85DG	SNRFOR	EUR

CR	Composite	0.002358002	0.002742391	0.003725325	0.0043815	0.005172	0.005928667
CR	Composite	0.24%	0.27%	0.37%	0.44%	0.52%	0.59%
MM	Composite	0.23%	0.26%	0.36%	0.44%	0.51%	0.58%
MR	Composite	0.22%	0.26%	0.35%	0.43%	0.50%	0.58%
XR	Composite	0.22%	0.25%	0.34%	0.41%	0.48%	0.55%
CR	Composite	4.70%	4.70%	4.70%	4.70%	4.70%	4.70%
CR	Composite	4.70%	4.70%	4.70%	4.70%	4.70%	4.70%
MR	Composite	0.047	0.047	0.047	0.047	0.047	0.047
CR	Composite						
CR	Composite	1.68%	1.78%	1.97%	2.19%	2.46%	2.79%
MR	Composite	1.59%	1.69%	1.82%	2.08%	2.39%	2.70%
MR	Composite	0.71%	0.71%	0.76%	0.96%	1.24%	1.62%
XR	Composite	0.71%	0.71%	0.76%	0.92%	1.24%	1.62%
MR	Composite						
XR	Composite						
CR	Composite	2.83%	2.83%	2.83%	2.83%	2.83%	2.83%
MR	Composite	2.83%	2.83%	2.83%	2.83%	2.83%	2.83%
MR	Composite						
CR	Composite	0.38%	0.56%	0.66%	0.87%	1.06%	1.31%
MM	Composite						
MR	Composite	0.003618255	0.005712866	0.006594148	0.008622371	0.010472321	0.012651582
XR	Composite						
CR	Composite	0.41%	0.44%	0.70%	0.88%	1.01%	1.16%
MM	Composite						
CR	Composite	0.004079631	0.0044	0.006963605	0.008783056	0.010230869	0.011509065
CR	Composite	0.41%	0.44%	0.70%	0.88%	1.01%	1.16%
MM	Composite						
MR	Composite	0.41%	0.44%	0.70%	0.88%	0.99%	1.10%
XR	Composite						
CR	Composite	0.42%	0.47%	0.75%	0.89%	1.02%	1.16%
MM	Composite						
MR	Composite	0.0041625	0.004649603	0.007162938	0.008448532	0.009793433	0.011072705
CR	Composite	0.0041625	0.004710038	0.007535599	0.008860104	0.010191705	0.011607628
CR	Composite	0.42%	0.47%	0.75%	0.89%	1.02%	1.16%
MM	Composite						
MR	Composite	0.42%	0.46%	0.72%	0.84%	0.98%	1.11%
XR	Composite						
CR	Composite	0.63%	0.82%	0.95%	1.06%	1.17%	1.25%
CR	Composite	0.006330117	0.008230667	0.0095	0.01058	0.011658213	0.0125
MR	Composite						
XR	Composite	0.63%	0.75%	0.95%	0.97%	1.07%	1.25%
MR	Composite	0.52%	0.61%	0.75%	0.93%	1.10%	1.22%
CR	Composite						
MM	Composite						
MR	Composite	0.005221432	0.006053187	0.00749517	0.009290032	0.010960609	0.012237229
MR	Composite	0.52%	0.61%	0.75%	0.93%	1.10%	1.22%
MR	Composite	0.005190208	0.006019209	0.007481255	0.009258952	0.010960609	0.012224345
CR	Composite						
MR	Composite	0.52%	0.61%	0.75%	0.93%	1.10%	1.22%
XR	Composite	0.005021997	0.005827339	0.007252432	0.008946434	0.010556797	0.011791022
CR	Composite						
MR	Composite	0.033228358	0.033340822	0.033316165	0.028331336	0.029699944	0.034160576
XR	Composite	0.033228358	0.033340822	0.033316165	0.028331336	0.029699944	0.032840693
CR	Composite	0.004213284	0.005107127	0.007015357	0.008896391	0.010432649	0.011746168
MM	Composite	0.42%	0.51%	0.70%	0.85%	1.00%	1.13%
MM	Composite	0.42%	0.51%	0.70%	0.86%	1.02%	1.13%
CR	Composite	0.44%	0.53%	0.73%	0.89%	1.06%	1.17%
MM	Composite	0.42%	0.51%	0.70%	0.86%	1.02%	1.13%
CR	Composite	0.44%	0.53%	0.73%	0.89%	1.06%	1.17%
MM	Composite	0.42%	0.51%	0.70%	0.86%	1.02%	1.13%
MR	Composite	0.42%	0.50%	0.69%	0.85%	1.01%	1.11%
XR	Composite	0.40%	0.48%	0.67%	0.82%	0.97%	1.07%
MM	Composite	0.42%	0.51%	0.70%	0.86%	1.02%	1.13%
MM	Composite	0.42%	0.51%	0.70%	0.86%	1.02%	1.13%
CR	Composite	0.42%	0.51%	0.70%	0.86%	1.02%	1.13%
MM	Composite	0.42%	0.51%	0.70%	0.86%	1.02%	1.13%
MM	Composite	0.42%	0.51%	0.70%	0.86%	1.02%	1.13%
MM	Composite	0.42%	0.51%	0.70%	0.86%	1.02%	1.13%
CR	Composite	0.44%	0.53%	0.73%	0.89%	1.06%	1.17%
MM	Composite	0.42%	0.51%	0.70%	0.86%	1.02%	1.13%
MR	Composite	0.00416211	0.00502362	0.006919163	0.008498047	0.010099609	0.011141209
XR	Composite						
CR	Composite	0.0055	0.0055	0.00795	0.0094	0.0111	0.0118
MM	Composite						

0.65%	0.007212	0.00786268	0.007969233	0.008212062	0.4 BBB	A
0.65%	0.72%	0.79%	0.80%	0.82%	0.4 BBB	A
0.64%	0.71%	0.79%	0.80%	0.82%	0.4 A	AA
0.63%	0.70%	0.79%	0.80%	0.82%	0.4 BBB	A
0.60%	0.67%	0.79%	0.80%	0.82%	0.4 BBB	A
4.70%	4.70%	4.70%	4.70%	4.70%	0.45	
4.70%	4.70%	4.70%	4.70%	4.70%	0.45	
0.047	0.047	0.047	0.047	0.047	0.45	
					0.362499999	
3.16%	3.38%	3.22%	3.31%	3.57%	0.362499999 A	A
3.04%	3.26%	3.22%	3.31%	3.39%	0.383333332 BB	BBB
1.72%	1.82%	2.45%	2.50%	2.50%	0.386666665	NR
1.72%	1.82%	2.45%	2.50%	2.50%	0.4	NR
					0.175	
					0.175	
2.83%	2.83%	2.83%	2.83%	2.83%	0.45	
2.83%	2.83%	2.83%	2.83%	2.83%	0.45	
					0.25	
1.38%	1.46%	1.52%	1.67%	1.84%	0.25 BBB	A
					0.25	
1.34%	0.014221704	0.014430177	0.0166675	0.018445	0.25 BB	BBB
					0.25	
1.24%	1.34%	1.42%	1.45%	1.55%	0.356666668 NR	NR
					0.356666668	
1.23%	0.013410506	0.014158102	0.0145415	0.015475	0.356666668 NR	NR
1.24%	1.34%	1.42%	1.45%	1.55%	0.356666668 NR	NR
					0.356666668	
1.18%	1.29%	1.42%	1.45%	1.55%	0.356666668 NR	NR
					0.356666668	
1.24%	1.33%	1.40%	1.55%	1.42%	0.33125 NR	AA
					0.338888889	
1.19%	0.012775434	0.013326573	0.015496	0.014050005	0.338888889 NR	A
1.24%	0.01333739	0.014027972	0.015496	0.014210533	0.33125 NR	AA
1.24%	1.33%	1.40%	1.55%	1.42%	0.33125 NR	AA
					0.338888889	
1.19%	1.28%	1.33%	1.55%	1.41%	0.338888889 NR	A
					0.338888889	
1.42%	1.59%	1.66%	1.76%	1.89%	0.4 NR	A
1.42%	0.0159	0.016631649	0.017596703	0.01886	0.4 NR	A
					0.4	
1.30%	1.45%	1.52%	1.61%	1.73%	0.4 NR	BBB
1.22%	1.26%	1.53%	1.39%	1.31%	0.4 A	A
					0.4	
					0.4	
1.22%	0.012577526	0.015266667	0.013905	0.013055432	0.4 A	A
1.22%	1.26%	1.53%	1.39%	1.31%	0.4 A	A
1.22%	0.012543617	0.015205473	0.013905	0.013055432	0.4 BB	BB
					0.4	
1.22%	1.26%	1.53%	1.39%	1.31%	0.4 A	A
0.011764665	0.012106469	0.014720289	0.013392711	0.013055432	0.4 BBB	BBB
					0.4	
0.035564107	0.03615511	0.033058363	0.033058269	0.033057652	0.4 NR	NR
0.034191473	0.034823079	0.033058363	0.033058269	0.033057652	0.4 NR	NR
0.012305806	0.012679353	0.01230735	0.013203808	0.013629543	0.389000001 BBB	BBB
1.18%	1.27%	1.23%	1.32%	1.36%	0.389000001 BBB	BBB
1.19%	1.27%	1.23%	1.31%	1.38%	0.4 AA	AA
1.24%	1.32%	1.23%	1.37%	1.42%	0.372500004 A	A
1.19%	1.27%	1.23%	1.31%	1.38%	0.4 AA	AA
1.24%	1.32%	1.23%	1.37%	1.42%	0.372500004 A	A
1.19%	1.27%	1.23%	1.31%	1.38%	0.4 AA	AA
1.18%	1.26%	1.23%	1.30%	1.37%	0.389000001 A	A
1.14%	1.21%	1.23%	1.25%	1.30%	0.389000001 A	A
1.19%	1.27%	1.23%	1.31%	1.38%	0.4 AA	AA
1.19%	1.27%	1.23%	1.31%	1.38%	0.4 AA	AA
1.20%	1.27%	1.23%	1.32%	1.36%	0.389000001 BBB	BBB
1.20%	1.27%	1.23%	1.32%	1.36%	0.389000001 BBB	BBB
1.19%	1.27%	1.23%	1.31%	1.38%	0.4 AA	AA
1.19%	1.27%	1.23%	1.31%	1.38%	0.4 AA	AA
1.24%	1.32%	1.23%	1.37%	1.42%	0.372500004 A	A
1.19%	1.27%	1.23%	1.31%	1.38%	0.4 AA	AA
1.18%	0.012551061	0.01230735	0.01301386	0.013688164	0.389000001 A	A
					0.389000001	
1.26%	0.0138	0.0128935	0.01445	0.01346	0.4	NR
					0.4	

A	A	A	A	A	A
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
			NR		
			NR		
			NR		
A	A	A	AA	AA	A
BBB	BBB	A	A	A	A
NR	B	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
			NR		
			NR		
NR	A	A	A	A	A
NR	A	BBB	BBB	BBB	BBB
NR	NR	A	BBB	A	A
NR	NR	BB	BB	BB	BB
NR	NR	A	BBB	A	A
NR	NR	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	AA	AA	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	AA	A	AA
NR	A	A	NR	A	A
NR	A	A	NR	A	A
NR	BBB	BBB	NR	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	B	B	B
NR	NR	NR	BB	BB	B
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	BBB
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
NR	NR	NR	NR	NR	NR

BB	NR	NR	A	3	Consumer Services
BB	NR	NR	A	3	Consumer Services
BB	NR	NR	AA	15	Consumer Services
BB	NR	NR	AA	15	Consumer Services
BB	NR	NR	AA	15	Consumer Services
			NR	2	
			NR	2	
			NR	2	
			NR		Telecommunications
NR	NR	A	A	6	Telecommunications
NR	NR	BBB	A	8	Telecommunications
NR		NR	NR	2	Consumer Services
NR		NR	NR	2	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR	2	Government
			NR	2	Government
			NR		Basic Materials
A	NR	NR	A	4	Basic Materials
			NR		Basic Materials
BBB	NR	NR	A	5	Basic Materials
			NR		Basic Materials
NR	NR	NR	NR	3	Oil & Gas
			NR		Oil & Gas
NR	NR	NR	NR	4	Oil & Gas
NR	NR	NR	NR	3	Oil & Gas
			NR		Oil & Gas
NR	NR	NR	NR	3	Oil & Gas
			NR		Oil & Gas
AA	NR	A	AA	10	Government
			NR		Government
A	NR	BBB	AA	12	Government
AA	NR	A	AA	10	Government
AA	NR	A	AA	10	Government
			NR		Government
A	NR	BBB	AA	12	Government
			NR		Government
A	A	A	A	2	Basic Materials
A	A	A	A	2	Basic Materials
			NR		Basic Materials
BBB	BBB	BBB	A	2	Basic Materials
BBB	A	NR	A	9	Industrials
			NR		Industrials
			NR		Industrials
BBB	A	NR	A	9	Industrials
BBB	A	NR	A	9	Industrials
B	BB	NR	A	9	Industrials
			NR		Industrials
BBB	A	NR	A	9	Industrials
BB	BBB	NR	A	9	Industrials
			NR		Oil & Gas
NR	NR	NR	NR	3	Oil & Gas
NR	NR	NR	NR	3	Oil & Gas
NR	BB	BB	A	3	Consumer Services
NR	BB	BB	A	3	Consumer Services
NR	A	A	AA	11	Consumer Services
NR	BBB	BBB	AA	11	Consumer Services
NR	A	A	AA	11	Consumer Services
NR	BBB	BBB	AA	11	Consumer Services
NR	A	A	AA	11	Consumer Services
NR	BBB	BBB	AA	11	Consumer Services
NR	BBB	BBB	AA	11	Consumer Services
NR	A	A	AA	11	Consumer Services
NR	A	A	AA	11	Consumer Services
NR	BB	BB	AA	11	Consumer Services
NR	BB	BB	AA	11	Consumer Services
NR	A	A	AA	11	Consumer Services
NR	A	A	AA	11	Consumer Services
NR	BBB	BBB	AA	11	Consumer Services
NR	A	A	AA	11	Consumer Services
NR	BBB	BBB	AA	11	Consumer Services
			NR		Consumer Services
NR	NR	NR	NR	2	Financials
			NR		Financials

Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Indonesia						
Asia	Indonesia						
Asia	Indonesia						
Asia	Indonesia	BB	BB				
Asia	Indonesia	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Indonesia	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA		Thin	Thin	DocAdj
N.Amer	United States	BB	AA		Thin	Thin	CcyGrp
N.Amer	United States	CCC	AA				
N.Amer	United States	CCC	AA				
Asia	Indonesia	BB	B				
Asia	Indonesia	BB	B				
Asia	Thailand	BBB	BBB				
Asia	Thailand	BBB	BBB	CcyGrp	CcyGrp	Thin	CcyGrp
Asia	Thailand	BBB	BBB				
Asia	Thailand	BBB	BBB	DocAdj	DocAdj	Thin	DocAdj
Asia	Thailand	BBB	BBB				
Asia	Thailand	A	BBB	Thin	Thin	Thin	Thin
Asia	Thailand	A	BBB				
Asia	Thailand	A	BBB	Thin	Thin	Thin	Thin
Asia	Thailand	A	BBB	Thin	Thin	Thin	Thin
Asia	Thailand	A	BBB				
Asia	Thailand	A	BBB	Thin	Thin	Thin	Thin
Asia	Thailand	A	BBB				
Asia	Thailand	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Thailand	A	BBB				
Asia	Thailand	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Thailand	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Thailand	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Thailand	A	BBB				
Asia	Thailand	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Thailand	A	BBB				
Asia	Thailand	BBB	BBB	Thin	CcyGrp	Thin	CcyGrp
Asia	Thailand	BBB	BBB	Thin	CcyGrp	Thin	CcyGrp
Asia	Thailand	BBB	BBB				
Asia	Thailand	BBB	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB				
Asia	Malaysia	A	AA		Thin	Thin	Thin
Asia	Malaysia	A	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
	Thin					
	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	Thin	Thin	Thin	Thin		Thin
Thin	Thin	Thin	Thin	Thin		Thin
	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	Thin	Thin

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PUBKBDSGDCR	31-Jul-08 PUBKBD
PUBKBDSGDXR	31-Jul-08 PUBKBD
PUBKBDUSDCR	31-Jul-08 PUBKBD
PUBKBDUSDMM	31-Jul-08 PUBKBD
PUBKBDUSDMR	31-Jul-08 PUBKBD
PUBKBDUSDXR	31-Jul-08 PUBKBD
PUBKBDEURCR	31-Jul-08 PUBKBD
PUBKBDEURMM	31-Jul-08 PUBKBD
PUBKBDJPYCR	31-Jul-08 PUBKBD
PUBKBDUSDCR	31-Jul-08 PUBKBD
PUBKBDUSDMM	31-Jul-08 PUBKBD
PUBKBDUSDMR	31-Jul-08 PUBKBD
PUNTAVEURMM	31-Jul-08 PUNTAV
PUNTAVGBPCR	31-Jul-08 PUNTAV
PUNTAVGBPMM	31-Jul-08 PUNTAV
PUNTAVGBPMR	31-Jul-08 PUNTAV
PXEURCR	31-Jul-08 PX
PXEURMM	31-Jul-08 PX
PXEURMR	31-Jul-08 PX
PXEURXR	31-Jul-08 PX
PXHKDMR	31-Jul-08 PX
PXJPYMR	31-Jul-08 PX
PXUSDCR	31-Jul-08 PX
PXUSDMM	31-Jul-08 PX
PXUSDMR	31-Jul-08 PX
PXUSDXR	31-Jul-08 PX
PXDAUDMR	31-Jul-08 PXD
PXDCADMR	31-Jul-08 PXD
PXDCHFMR	31-Jul-08 PXD
PXDEURCR	31-Jul-08 PXD
PXDEURMM	31-Jul-08 PXD
PXDEURMR	31-Jul-08 PXD
PXDEURXR	31-Jul-08 PXD
PXDHKDMR	31-Jul-08 PXD
PXDJPYMR	31-Jul-08 PXD
PXDUSDCR	31-Jul-08 PXD
PXDUSDMM	31-Jul-08 PXD
PXDUSDMR	31-Jul-08 PXD
PXDUSDXR	31-Jul-08 PXD
PXPUSDCR	31-Jul-08 PXP
PXPUSDMR	31-Jul-08 PXP
PXPUSDXR	31-Jul-08 PXP
PYXUSDCR	31-Jul-08 PYX
PYXUSDMR	31-Jul-08 PYX
PYXUSDXR	31-Jul-08 PYX
PZLEURCR	31-Jul-08 PZL
PZLEURMM	31-Jul-08 PZL
PZLEURMR	31-Jul-08 PZL
PZLEURXR	31-Jul-08 PZL
PZLUSDCR	31-Jul-08 PZL
PZLUSDMM	31-Jul-08 PZL
PZLUSDMR	31-Jul-08 PZL
PZLUSDXR	31-Jul-08 PZL
PZNUSDMR	31-Jul-08 PZN
PZNUSDXR	31-Jul-08 PZN
QAUDMR	31-Jul-08 Q
QCADMR	31-Jul-08 Q
QCHFMR	31-Jul-08 Q
QEURCR	31-Jul-08 Q
QEURMM	31-Jul-08 Q
QEURMR	31-Jul-08 Q
QEURXR	31-Jul-08 Q
QJPYCR	31-Jul-08 Q
QJPYMR	31-Jul-08 Q
QUSDCR	31-Jul-08 Q
QUSDMM	31-Jul-08 Q
QUSDMR	31-Jul-08 Q
QUSDXR	31-Jul-08 Q
QANTASAUDCR	31-Jul-08 QANTAS
QANTASAUDMM	31-Jul-08 QANTAS
QANTASAUDMR	31-Jul-08 QANTAS
QANTASCADMR	31-Jul-08 QANTAS
QANTASCHFCR	31-Jul-08 QANTAS
QANTASCHFMR	31-Jul-08 QANTAS

Pub Bk BHD	YF85DG	SNRFOR	SGD
Pub Bk BHD	YF85DG	SNRFOR	SGD
Pub Bk BHD	YF85DG	SNRFOR	USD
Pub Bk BHD	YF85DG	SNRFOR	USD
Pub Bk BHD	YF85DG	SNRFOR	USD
Pub Bk BHD	YF85DG	SNRFOR	USD
Pub Bk BHD	YF85DG	SUBLT2	EUR
Pub Bk BHD	YF85DG	SUBLT2	EUR
Pub Bk BHD	YF85DG	SUBLT2	JPY
Pub Bk BHD	YF85DG	SUBLT2	USD
Pub Bk BHD	YF85DG	SUBLT2	USD
Pub Bk BHD	YF85DG	SUBLT2	USD
Punch Taverns Plc	GNA30F	SNRFOR	EUR
Punch Taverns Plc	GNA30F	SNRFOR	GBP
Punch Taverns Plc	GNA30F	SNRFOR	GBP
Punch Taverns Plc	GNA30F	SNRFOR	GBP
Praxair Inc	7B405U	SNRFOR	EUR
Praxair Inc	7B405U	SNRFOR	EUR
Praxair Inc	7B405U	SNRFOR	EUR
Praxair Inc	7B405U	SNRFOR	EUR
Praxair Inc	7B405U	SNRFOR	HKD
Praxair Inc	7B405U	SNRFOR	JPY
Praxair Inc	7B405U	SNRFOR	USD
Praxair Inc	7B405U	SNRFOR	USD
Praxair Inc	7B405U	SNRFOR	USD
Praxair Inc	7B405U	SNRFOR	USD
Pioneer Nat Res Co	795AFF	SNRFOR	AUD
Pioneer Nat Res Co	795AFF	SNRFOR	CAD
Pioneer Nat Res Co	795AFF	SNRFOR	CHF
Pioneer Nat Res Co	795AFF	SNRFOR	EUR
Pioneer Nat Res Co	795AFF	SNRFOR	EUR
Pioneer Nat Res Co	795AFF	SNRFOR	EUR
Pioneer Nat Res Co	795AFF	SNRFOR	EUR
Pioneer Nat Res Co	795AFF	SNRFOR	HKD
Pioneer Nat Res Co	795AFF	SNRFOR	JPY
Pioneer Nat Res Co	795AFF	SNRFOR	USD
Pioneer Nat Res Co	795AFF	SNRFOR	USD
Pioneer Nat Res Co	795AFF	SNRFOR	USD
Pioneer Nat Res Co	795AFF	SNRFOR	USD
Plains Expl & Prodtn Co	798B55	SNRFOR	USD
Plains Expl & Prodtn Co	798B55	SNRFOR	USD
Plains Expl & Prodtn Co	798B55	SNRFOR	USD
PLAYTEX Prods INC	79A94S	SNRFOR	USD
PLAYTEX Prods INC	79A94S	SNRFOR	USD
PLAYTEX Prods INC	79A94S	SNRFOR	USD
Pennzoil Quaker St Co	779C55	SNRFOR	EUR
Pennzoil Quaker St Co	779C55	SNRFOR	EUR
Pennzoil Quaker St Co	779C55	SNRFOR	EUR
Pennzoil Quaker St Co	779C55	SNRFOR	EUR
Pennzoil Quaker St Co	779C55	SNRFOR	USD
Pennzoil Quaker St Co	779C55	SNRFOR	USD
Pennzoil Quaker St Co	779C55	SNRFOR	USD
Pennzoil Quaker St Co	779C55	SNRFOR	USD
Corrections Corp Amer	2E2273	SNRFOR	USD
Corrections Corp Amer	2E2273	SNRFOR	USD
Prov de Que	7BC95C	SNRFOR	AUD
Prov de Que	7BC95C	SNRFOR	CAD
Prov de Que	7BC95C	SNRFOR	CHF
Prov de Que	7BC95C	SNRFOR	EUR
Prov de Que	7BC95C	SNRFOR	EUR
Prov de Que	7BC95C	SNRFOR	EUR
Prov de Que	7BC95C	SNRFOR	EUR
Prov de Que	7BC95C	SNRFOR	JPY
Prov de Que	7BC95C	SNRFOR	JPY
Prov de Que	7BC95C	SNRFOR	USD
Prov de Que	7BC95C	SNRFOR	USD
Prov de Que	7BC95C	SNRFOR	USD
Prov de Que	7BC95C	SNRFOR	USD
Qantas Awys Ltd	7BB98S	SNRFOR	AUD
Qantas Awys Ltd	7BB98S	SNRFOR	AUD
Qantas Awys Ltd	7BB98S	SNRFOR	AUD
Qantas Awys Ltd	7BB98S	SNRFOR	CAD
Qantas Awys Ltd	7BB98S	SNRFOR	CHF
Qantas Awys Ltd	7BB98S	SNRFOR	CHF

CR	Composite						
XR	Composite						
CR	Composite	0.55%	0.55%	0.80%	0.94%	1.11%	1.18%
MM	Composite	0.55%	0.55%	0.80%	0.94%	1.11%	1.18%
MR	Composite	0.55%	0.55%	0.80%	0.94%	1.11%	1.18%
XR	Composite						
CR	Composite	0.85%	0.85%	0.94%	1.04%	1.21%	1.41%
MM	Composite						
CR	Composite						
CR	Composite	0.85%	0.85%	0.94%	1.04%	1.21%	1.41%
MM	Composite						
MR	Composite	0.85%	0.85%	0.94%	0.99%	1.15%	1.34%
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.20%	0.30%	0.35%	0.39%	0.45%	0.52%
MM	Composite						
MR	Composite	0.19%	0.29%	0.33%	0.37%	0.42%	0.49%
XR	Composite						
MR	Composite	0.19%	0.29%	0.33%	0.37%	0.42%	0.49%
MR	Composite	0.19%	0.29%	0.33%	0.36%	0.42%	0.49%
CR	Composite	0.20%	0.30%	0.35%	0.39%	0.45%	0.52%
MM	Composite						
MR	Composite	0.19%	0.29%	0.33%	0.37%	0.42%	0.49%
XR	Composite	0.19%	0.28%	0.32%	0.36%	0.41%	0.47%
MR	Composite	0.60%	0.85%	1.27%	1.45%	1.68%	1.88%
MR	Composite	0.60%	0.87%	1.27%	1.45%	1.68%	1.88%
MR	Composite	0.60%	0.87%	1.27%	1.45%	1.68%	1.88%
CR	Composite						
MM	Composite						
MR	Composite	0.60%	0.87%	1.27%	1.45%	1.68%	1.88%
XR	Composite	0.60%	0.84%	1.22%	1.40%	1.63%	1.83%
MR	Composite	0.005970079	0.00872187	0.012733222	0.014522956	0.016835116	0.018845642
MR	Composite	0.60%	0.85%	1.27%	1.45%	1.68%	1.88%
CR	Composite	0.60%	0.92%	1.33%	1.52%	1.77%	1.98%
MM	Composite						
MR	Composite	0.60%	0.87%	1.27%	1.45%	1.68%	1.88%
XR	Composite	0.60%	0.84%	1.22%	1.40%	1.63%	1.83%
CR	Composite	1.49%	1.49%	1.33%	1.38%	1.39%	1.95%
MR	Composite	0.014879438	0.014879438	0.013342393	0.01376445	0.0139354	0.0194772
XR	Composite	1.49%	1.49%	1.33%	1.38%	1.39%	1.95%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.05%	0.05%	0.05%	0.06%	0.08%	0.09%
MM	Composite	0.05%	0.05%	0.05%	0.06%	0.08%	0.09%
MR	Composite	0.05%	0.05%	0.05%	0.06%	0.08%	0.09%
XR	Composite	0.05%	0.05%	0.05%	0.06%	0.08%	0.09%
CR	Composite	0.05%	0.05%	0.05%	0.06%	0.08%	0.09%
MM	Composite	0.00046605	0.00046605	0.00046605	0.00056655	0.00083965	0.000901314
MR	Composite	0.05%	0.05%	0.05%	0.06%	0.08%	0.09%
XR	Composite	0.05%	0.05%	0.05%	0.06%	0.08%	0.09%
MR	Composite	2.53%	2.53%	2.53%	2.53%	2.53%	2.53%
XR	Composite	2.53%	2.53%	2.53%	2.53%	2.53%	2.53%
MR	Composite						
MR	Composite	0.05%	0.06%	0.08%	0.11%	0.17%	0.18%
MR	Composite						
CR	Composite	0.05%	0.06%	0.09%	0.12%	0.17%	0.19%
MM	Composite	0.05%	0.06%	0.08%	0.11%	0.17%	0.19%
MR	Composite	0.000483333	0.00055	0.000816667	0.0011	0.001656319	0.0018375
XR	Composite						
CR	Composite	0.05%	0.05%	0.08%	0.11%	0.17%	0.18%
MR	Composite	0.05%	0.05%	0.08%	0.11%	0.17%	0.18%
CR	Composite	0.05%	0.06%	0.09%	0.12%	0.17%	0.19%
MM	Composite	0.05%	0.06%	0.08%	0.11%	0.17%	0.19%
MR	Composite	0.05%	0.06%	0.08%	0.11%	0.17%	0.18%
XR	Composite	0.05%	0.05%	0.08%	0.11%	0.16%	0.18%
CR	Composite	0.72%	0.83%	1.12%	1.30%	1.43%	1.59%
MM	Composite	0.72%	0.80%	1.07%	1.23%	1.37%	1.53%
MR	Composite	0.72%	0.78%	1.06%	1.22%	1.36%	1.51%
MR	Composite	0.72%	0.79%	1.03%	1.22%	1.36%	1.51%
CR	Composite						
MR	Composite	0.72%	0.79%	1.03%	1.22%	1.36%	1.51%

					0.4	
					0.4	
1.26%	1.38%	1.29%	1.44%	1.35%	0.4	NR
1.26%	1.38%	1.29%	1.44%	1.35%	0.4	NR
1.26%	1.38%	1.29%	1.44%	1.35%	0.4	NR
					0.4	
1.49%	1.57%	1.28%	1.38%	1.41%	0.2	NR
					0.2	
					0.2	
1.49%	1.57%	1.28%	1.38%	1.41%	0.2	NR
					0.2	
1.42%	1.49%	1.28%	1.38%	1.41%	0.2	NR
					0.4	
					0.4	
					0.4	
					0.4	
0.56%	0.61%	0.68%	0.69%	0.73%	0.4 BBB	A
					0.4	
0.53%	0.58%	0.65%	0.65%	0.69%	0.4 A	AA
					0.4	
0.53%	0.58%	0.65%	0.65%	0.69%	0.4 A	AA
0.53%	0.58%	0.65%	0.65%	0.69%	0.4 BB	BBB
0.56%	0.61%	0.68%	0.69%	0.73%	0.4 BBB	A
					0.4	
0.53%	0.58%	0.65%	0.65%	0.69%	0.4 A	AA
0.51%	0.56%	0.63%	0.63%	0.67%	0.4 BBB	A
1.97%	2.04%	2.18%	2.20%	2.23%	0.4 NR	BB
1.97%	2.05%	2.20%	2.22%	2.25%	0.4 NR	BBB
1.97%	2.05%	2.20%	2.22%	2.25%	0.4 NR	BBB
					0.4	
					0.4	
1.97%	2.05%	2.20%	2.22%	2.25%	0.4 NR	BBB
1.94%	2.00%	2.11%	2.14%	2.16%	0.4 NR	A
1.97%	0.020485256	0.021976889	0.022226812	0.022497402	0.4 NR	BBB
1.97%	2.04%	2.18%	2.20%	2.23%	0.4 NR	BB
2.09%	2.16%	2.31%	2.33%	2.36%	0.4 NR	BBB
					0.4	
1.97%	2.05%	2.20%	2.22%	2.25%	0.4 NR	BBB
1.94%	2.00%	2.11%	2.14%	2.16%	0.4 NR	A
1.86%	1.94%	1.96%	1.97%	1.97%	0.4	NR
1.86%	0.019440039	0.019627186	0.019714067	0.019714067	0.4	NR
1.86%	1.94%	1.96%	1.97%	1.97%	0.4	NR
					0.4	
					0.4	
					0.4	
0.10%	0.18%	0.18%	0.18%	0.18%	0.4	
0.10%	0.18%	0.18%	0.18%	0.18%	0.4	
0.10%	0.18%	0.18%	0.18%	0.18%	0.4	
0.10%	0.18%	0.18%	0.18%	0.18%	0.4	
0.10%	0.18%	0.18%	0.18%	0.18%	0.4	
0.10%	0.0018175	0.0018175	0.0018175	0.0018175	0.4	
0.10%	0.18%	0.18%	0.18%	0.18%	0.4	
0.10%	0.18%	0.18%	0.18%	0.18%	0.4	
2.53%	2.53%	2.53%	2.53%	2.53%	0.375	
2.53%	2.53%	2.53%	2.53%	2.53%	0.375	
					0.4	
0.15%	0.25%	0.27%	0.32%	0.41%	0.4 BBB	A
					0.4	
0.15%	0.27%	0.27%	0.32%	0.41%	0.4 BBB	BBB
0.15%	0.26%	0.27%	0.32%	0.41%	0.4 BBB	BBB
0.15%	0.002541667	0.002749535	0.003164919	0.004063856	0.4 BBB	A
					0.4	
0.15%	0.25%	0.27%	0.32%	0.41%	0.4 BB	BB
0.15%	0.25%	0.27%	0.32%	0.41%	0.4 BB	BB
0.15%	0.27%	0.27%	0.32%	0.41%	0.4 BBB	BBB
0.15%	0.26%	0.27%	0.32%	0.41%	0.4 BBB	BBB
0.15%	0.25%	0.27%	0.32%	0.41%	0.4 BBB	A
0.14%	0.24%	0.27%	0.32%	0.41%	0.4 BBB	BBB
1.69%	1.78%	1.73%	1.93%	1.90%	0.4 BB	BBB
1.62%	1.71%	1.73%	1.86%	1.90%	0.4 BB	BBB
1.60%	1.69%	1.73%	1.84%	1.90%	0.4 BB	A
1.59%	1.68%	1.72%	1.85%	1.90%	0.4 A	AA
					0.4	
1.59%	1.68%	1.72%	1.85%	1.90%	0.4 A	AA

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	A	A	A	A	A
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BB	NR	NR
			NR		
			NR		
A	BBB	B	BBB	BB	BB
BBB	BB	B	BB	BB	B
BBB	BB	B	BB	BB	B
A	BBB	B	BBB	BB	BB
BB	B	CCC	B	B	CCC
BB	B	CCC	B	B	CCC
BBB	BB	B	BB	BB	B
BBB	BB	B	BB	BB	B
A	BBB	B	BBB	BB	BB
BBB	BB	B	BB	BB	B
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA

			NR		Financials
			NR		Financials
NR	NR	NR	NR	2	Financials
NR	NR	NR	NR	2	Financials
NR	NR	NR	NR	2	Financials
			NR		Financials
NR	NR	NR	NR	3	Financials
			NR		Financials
			NR		Financials
NR	NR	NR	NR	3	Financials
			NR		Financials
NR	NR	NR	NR	3	Financials
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
BBB	A	BBB	AA	10	Basic Materials
			NR		Basic Materials
A	AA	A	AA	10	Basic Materials
			NR		Basic Materials
A	AA	A	AA	10	Basic Materials
BB	BBB	BB	AA	11	Basic Materials
BBB	A	BBB	AA	10	Basic Materials
			NR		Basic Materials
A	AA	A	AA	10	Basic Materials
BBB	A	BBB	AA	10	Basic Materials
BB	BB	BB	A	11	Oil & Gas
A	A	A	A	9	Oil & Gas
A	A	A	A	9	Oil & Gas
			NR		Oil & Gas
			NR		Oil & Gas
A	A	A	A	9	Oil & Gas
BBB	BBB	BBB	A	6	Oil & Gas
A	A	A	A	9	Oil & Gas
BB	BB	BB	A	11	Oil & Gas
BBB	BBB	BBB	A	11	Oil & Gas
			NR		Oil & Gas
A	A	A	A	9	Oil & Gas
BBB	BBB	BBB	A	6	Oil & Gas
NR	NR		NR	2	Oil & Gas
NR	NR		NR	2	Oil & Gas
NR	NR		NR	2	Oil & Gas
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR	4	Oil & Gas
			NR	4	Oil & Gas
			NR	4	Oil & Gas
			NR	4	Oil & Gas
			NR	4	Oil & Gas
			NR	4	Oil & Gas
			NR	4	Oil & Gas
			NR	4	Oil & Gas
			NR	2	Industrials
			NR	2	Industrials
			NR		Government
NR	NR	NR	B	4	Government
			NR		Government
NR	NR	NR	B	5	Government
NR	NR	NR	B	5	Government
NR	NR	NR	B	4	Government
			NR		Government
NR	NR	NR	B	5	Government
NR	NR	NR	B	5	Government
NR	NR	NR	B	5	Government
NR	NR	NR	B	5	Government
NR	NR	NR	B	4	Government
NR	NR	NR	B	5	Government
BB	BBB	BBB	A	6	Consumer Services
BB	BBB	BBB	A	6	Consumer Services
BB	A	BBB	A	6	Consumer Services
A	AA	AA	AA	18	Consumer Services
			NR		Consumer Services
A	AA	AA	AA	18	Consumer Services

Asia	Malaysia	A	AA				
Asia	Malaysia	A	AA				
Asia	Malaysia	A	AA		Thin	Thin	Thin
Asia	Malaysia	A	AA		Thin	Thin	Thin
Asia	Malaysia	A	AA		Thin	Thin	Thin
Asia	Malaysia	A	AA				
Asia	Malaysia	A	AA		Thin	Thin	CcyGrp
Asia	Malaysia	A	AA				
Asia	Malaysia	A	AA				
Asia	Malaysia	A	AA		Thin	Thin	CcyGrp
Asia	Malaysia	A	AA				
Asia	Malaysia	A	AA		Thin	Thin	DocAdj
Europe	United Kingdom	BBB	CCC				
Europe	United Kingdom	BBB	CCC				
Europe	United Kingdom	BBB	CCC				
Europe	United Kingdom	BBB	CCC				
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA		Thin	Thin	Thin
N.Amer	United States	BB	AA		Thin	Thin	Thin
N.Amer	United States	BB	AA		Thin	Thin	Thin
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	AA	AA			Thin	Thin
N.Amer	United States	AA	AA			Thin	Thin
N.Amer	United States	AA	AA			Thin	Thin
N.Amer	United States	AA	AA			Thin	Thin
N.Amer	United States	AA	AA			Thin	Thin
N.Amer	United States	AA	AA			Thin	Thin
N.Amer	United States	AA	AA			Thin	Thin
N.Amer	United States	AA	AA			Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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Thin	CcyGrp	Thin	Thin			
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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QANTASEURCR	31-Jul-08 QANTAS
QANTASEURMM	31-Jul-08 QANTAS
QANTASEURMR	31-Jul-08 QANTAS
QANTASEURXR	31-Jul-08 QANTAS
QANTASGBPMR	31-Jul-08 QANTAS
QANTASHKDMR	31-Jul-08 QANTAS
QANTASJPYCR	31-Jul-08 QANTAS
QANTASJPYMM	31-Jul-08 QANTAS
QANTASJPYMR	31-Jul-08 QANTAS
QANTASNOKMR	31-Jul-08 QANTAS
QANTASNZDMR	31-Jul-08 QANTAS
QANTASSGDMR	31-Jul-08 QANTAS
QANTASUSDCR	31-Jul-08 QANTAS
QANTASUSDMM	31-Jul-08 QANTAS
QANTASUSDMR	31-Jul-08 QANTAS
QANTASUSDXR	31-Jul-08 QANTAS
QATARAUDCR	31-Jul-08 QATAR
QATAREURCR	31-Jul-08 QATAR
QATAREURMM	31-Jul-08 QATAR
QATAREURMR	31-Jul-08 QATAR
QATARGBPCR	31-Jul-08 QATAR
QATARHKDCR	31-Jul-08 QATAR
QATARJPYCR	31-Jul-08 QATAR
QATARSGDCR	31-Jul-08 QATAR
QATARTWDCR	31-Jul-08 QATAR
QATARTWDMM	31-Jul-08 QATAR
QATARUSDCR	31-Jul-08 QATAR
QATARUSDMM	31-Jul-08 QATAR
QATARUSDMR	31-Jul-08 QATAR
QATARUSDXR	31-Jul-08 QATAR
QBEAUAUDMR	31-Jul-08 QBEAU
QBEAUCHFMR	31-Jul-08 QBEAU
QBEAUEURCR	31-Jul-08 QBEAU
QBEAUEURMM	31-Jul-08 QBEAU
QBEAUEURMR	31-Jul-08 QBEAU
QBEAUGBPCR	31-Jul-08 QBEAU
QBEAUGBPMM	31-Jul-08 QBEAU
QBEAUGBPMR	31-Jul-08 QBEAU
QBEAUHKDMR	31-Jul-08 QBEAU
QBEAUJPYMR	31-Jul-08 QBEAU
QBEAUSGDMR	31-Jul-08 QBEAU
QBEAUUSDCR	31-Jul-08 QBEAU
QBEAUUSDMM	31-Jul-08 QBEAU
QBEAUUSDMR	31-Jul-08 QBEAU
QBEAUUSDXR	31-Jul-08 QBEAU
QHELCADCR	31-Jul-08 QHEL
QHELEURCR	31-Jul-08 QHEL
QHELEURMM	31-Jul-08 QHEL
QHELUSDCR	31-Jul-08 QHEL
QHELUSDMM	31-Jul-08 QHEL
QHELUSDMR	31-Jul-08 QHEL
QHELUSDXR	31-Jul-08 QHEL
QNXUSDMR	31-Jul-08 QNX
QNXUSDXR	31-Jul-08 QNX
QPCORPJPYCR	31-Jul-08 QPCORP
QPCORPJPYXR	31-Jul-08 QPCORP
QPCORPUSDCR	31-Jul-08 QPCORP
QUANTAEURCR	31-Jul-08 QUANTA
QUANTAEURMM	31-Jul-08 QUANTA
QUANTAUSDCR	31-Jul-08 QUANTA
QUANTAUSDMM	31-Jul-08 QUANTA
QUANTAUSDMR	31-Jul-08 QUANTA
QUANTAUSDXR	31-Jul-08 QUANTA
QUSEURCR	31-Jul-08 QUS
QUSEURMM	31-Jul-08 QUS
QUSEURMR	31-Jul-08 QUS
QUSEURXR	31-Jul-08 QUS
QUSUSDCR	31-Jul-08 QUS
QUSUSDMM	31-Jul-08 QUS
QUSUSDMR	31-Jul-08 QUS
QUSUSDXR	31-Jul-08 QUS
QUS-CapFundAUDMR	31-Jul-08 QUS-CapFund
QUS-CapFundAUDXR	31-Jul-08 QUS-CapFund
QUS-CapFundEURCR	31-Jul-08 QUS-CapFund

Qantas Awys Ltd	7BB98S	SNRFOR	EUR
Qantas Awys Ltd	7BB98S	SNRFOR	EUR
Qantas Awys Ltd	7BB98S	SNRFOR	EUR
Qantas Awys Ltd	7BB98S	SNRFOR	EUR
Qantas Awys Ltd	7BB98S	SNRFOR	GBP
Qantas Awys Ltd	7BB98S	SNRFOR	HKD
Qantas Awys Ltd	7BB98S	SNRFOR	JPY
Qantas Awys Ltd	7BB98S	SNRFOR	JPY
Qantas Awys Ltd	7BB98S	SNRFOR	JPY
Qantas Awys Ltd	7BB98S	SNRFOR	NOK
Qantas Awys Ltd	7BB98S	SNRFOR	NZD
Qantas Awys Ltd	7BB98S	SNRFOR	SGD
Qantas Awys Ltd	7BB98S	SNRFOR	USD
Qantas Awys Ltd	7BB98S	SNRFOR	USD
Qantas Awys Ltd	7BB98S	SNRFOR	USD
Qantas Awys Ltd	7BB98S	SNRFOR	USD
St Qatar	7BB99W	SNRFOR	AUD
St Qatar	7BB99W	SNRFOR	EUR
St Qatar	7BB99W	SNRFOR	EUR
St Qatar	7BB99W	SNRFOR	EUR
St Qatar	7BB99W	SNRFOR	GBP
St Qatar	7BB99W	SNRFOR	HKD
St Qatar	7BB99W	SNRFOR	JPY
St Qatar	7BB99W	SNRFOR	SGD
St Qatar	7BB99W	SNRFOR	TWD
St Qatar	7BB99W	SNRFOR	TWD
St Qatar	7BB99W	SNRFOR	USD
St Qatar	7BB99W	SNRFOR	USD
St Qatar	7BB99W	SNRFOR	USD
St Qatar	7BB99W	SNRFOR	USD
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	AUD
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	CHF
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	EUR
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	EUR
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	EUR
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	GBP
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	GBP
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	GBP
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	HKD
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	JPY
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	SGD
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	USD
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	USD
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	USD
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	USD
Hydro Que	48CG95	SNRFOR	CAD
Hydro Que	48CG95	SNRFOR	EUR
Hydro Que	48CG95	SNRFOR	EUR
Hydro Que	48CG95	SNRFOR	USD
Hydro Que	48CG95	SNRFOR	USD
Hydro Que	48CG95	SNRFOR	USD
Hydro Que	48CG95	SNRFOR	USD
QUANEX Corp	7BBD82	SNRFOR	USD
QUANEX Corp	7BBD82	SNRFOR	USD
QP Corp	7BAFD5	SNRFOR	JPY
QP Corp	7BAFD5	SNRFOR	JPY
QP Corp	7BAFD5	SNRFOR	USD
Quanta Computer Inc	7BBD8Z	SNRFOR	EUR
Quanta Computer Inc	7BBD8Z	SNRFOR	EUR
Quanta Computer Inc	7BBD8Z	SNRFOR	USD
Quanta Computer Inc	7BBD8Z	SNRFOR	USD
Quanta Computer Inc	7BBD8Z	SNRFOR	USD
Quanta Computer Inc	7BBD8Z	SNRFOR	USD
Qwest Comms Intl Inc	7BDA33	SNRFOR	EUR
Qwest Comms Intl Inc	7BDA33	SNRFOR	EUR
Qwest Comms Intl Inc	7BDA33	SNRFOR	EUR
Qwest Comms Intl Inc	7BDA33	SNRFOR	EUR
Qwest Comms Intl Inc	7BDA33	SNRFOR	USD
Qwest Comms Intl Inc	7BDA33	SNRFOR	USD
Qwest Comms Intl Inc	7BDA33	SNRFOR	USD
Qwest Comms Intl Inc	7BDA33	SNRFOR	USD
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	AUD
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	AUD
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	EUR

CR	Composite	0.76%	0.79%	1.09%	1.29%	1.43%	1.59%
MM	Composite	0.73%	0.79%	1.04%	1.24%	1.37%	1.53%
MR	Composite	0.72%	0.79%	1.03%	1.22%	1.36%	1.51%
XR	Composite	0.69%	0.75%	1.00%	1.18%	1.31%	1.46%
MR	Composite	0.72%	0.79%	1.03%	1.22%	1.36%	1.51%
MR	Composite	0.007187907	0.007873583	0.010337359	0.01223459	0.013586347	0.015137686
CR	Composite						
MM	Composite						
MR	Composite	0.72%	0.82%	1.06%	1.22%	1.36%	1.51%
MR	Composite	0.72%	0.79%	1.03%	1.22%	1.36%	1.51%
MR	Composite	0.007187907	0.007873583	0.010337359	0.01223459	0.013586347	0.015137686
MR	Composite	0.72%	0.79%	1.03%	1.22%	1.36%	1.51%
CR	Composite	0.76%	0.79%	1.09%	1.29%	1.43%	1.59%
MM	Composite	0.007263569	0.007859343	0.01044491	0.012364826	0.013729361	0.01529703
MR	Composite	0.72%	0.79%	1.03%	1.22%	1.36%	1.51%
XR	Composite	0.69%	0.75%	1.00%	1.18%	1.31%	1.46%
CR	Composite	0.001882369	0.002265307	0.002952512	0.00344805	0.004293827	0.004959617
CR	Composite	0.18%	0.23%	0.30%	0.34%	0.43%	0.50%
MM	Composite	0.18%	0.22%	0.28%	0.33%	0.41%	0.48%
MR	Composite	0.17%	0.22%	0.28%	0.33%	0.41%	0.47%
CR	Composite	0.18%	0.23%	0.30%	0.34%	0.43%	0.50%
CR	Composite	0.18%	0.23%	0.30%	0.34%	0.43%	0.50%
CR	Composite	0.19%	0.23%	0.30%	0.34%	0.43%	0.50%
CR	Composite	0.18%	0.23%	0.30%	0.34%	0.43%	0.50%
CR	Composite	0.18%	0.23%	0.30%	0.34%	0.43%	0.50%
MM	Composite	0.18%	0.22%	0.28%	0.33%	0.41%	0.48%
CR	Composite	0.18%	0.23%	0.30%	0.34%	0.43%	0.50%
MM	Composite	0.18%	0.22%	0.28%	0.33%	0.41%	0.48%
MR	Composite						
XR	Composite						
MR	Composite	0.56%	0.55%	0.72%	0.76%	0.89%	0.97%
MR	Composite	0.56%	0.61%	0.76%	0.84%	0.93%	1.00%
CR	Composite						
MM	Composite						
MR	Composite	0.56%	0.61%	0.76%	0.84%	0.93%	1.00%
CR	Composite	0.00592706	0.006293102	0.007905595	0.008677145	0.009652303	0.010458756
MM	Composite	0.57%	0.60%	0.76%	0.83%	0.93%	1.00%
MR	Composite	0.005630707	0.006119309	0.00760598	0.00842786	0.009312501	0.009998078
MR	Composite	0.005630707	0.006119309	0.00760598	0.00842786	0.009312501	0.009998078
MR	Composite	0.56%	0.58%	0.69%	0.81%	0.91%	0.97%
MR	Composite	0.56%	0.61%	0.76%	0.84%	0.93%	1.00%
CR	Composite	0.59%	0.63%	0.79%	0.87%	0.97%	1.05%
MM	Composite						
MR	Composite	0.005630707	0.006119309	0.00760598	0.00842786	0.009312501	0.009998078
XR	Composite						
CR	Composite						
CR	Composite	0.08%	0.08%	0.11%	0.12%	0.14%	0.14%
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.08%	0.08%	0.10%	0.12%	0.14%	0.14%
XR	Composite						
MR	Composite	0.69%	0.69%	0.69%	0.69%	0.69%	0.69%
XR	Composite	0.69%	0.69%	0.69%	0.69%	0.69%	0.69%
CR	Composite	0.12%	0.13%	0.16%	0.18%	0.22%	0.25%
XR	Composite	0.12%	0.13%	0.16%	0.18%	0.22%	0.25%
CR	Composite	0.12%	0.13%	0.16%	0.18%	0.22%	0.25%
CR	Composite						
MM	Composite						
CR	Composite	0.69%	0.69%	0.69%	0.69%	0.69%	0.69%
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	3.03%	3.37%	4.82%	5.69%	5.94%	6.10%
MM	Composite						
MR	Composite	3.03%	3.20%	4.58%	5.41%	5.64%	5.79%
XR	Composite	3.03%	3.15%	4.30%	5.21%	5.43%	5.58%
CR	Composite	3.03%	3.37%	4.82%	5.69%	5.94%	6.10%
MM	Composite						
MR	Composite	3.03%	3.20%	4.58%	5.41%	5.64%	5.79%
XR	Composite	3.03%	3.15%	4.30%	5.21%	5.43%	5.58%
MR	Composite	3.35%	3.21%	4.37%	5.28%	5.48%	5.73%
XR	Composite	3.35%	3.21%	4.37%	5.28%	5.48%	5.73%
CR	Composite	3.65%	3.48%	4.76%	5.72%	5.96%	6.24%

1.67%	1.77%	1.82%	1.94%	2.00%	0.4 BBB	A
1.60%	1.69%	1.74%	1.86%	1.92%	0.4 BBB	AA
1.59%	1.68%	1.72%	1.85%	1.90%	0.4 A	AA
1.53%	1.62%	1.66%	1.77%	1.83%	0.4 BBB	AA
1.59%	1.68%	1.72%	1.85%	1.90%	0.4 A	AA
1.59%	0.016767921	0.017247585	0.018527462	0.018995724	0.4 A	AA
					0.4	
					0.4	
1.59%	1.70%	1.73%	1.79%	1.86%	0.4 BB	A
1.59%	1.68%	1.72%	1.85%	1.90%	0.4 A	AA
1.59%	0.016767921	0.017247585	0.018527462	0.018995724	0.4 A	AA
1.59%	1.68%	1.72%	1.85%	1.90%	0.4 A	AA
1.67%	1.77%	1.82%	1.94%	2.00%	0.4 BBB	A
1.60%	0.016944426	0.017434901	0.018611496	0.019199776	0.4 BBB	AA
1.59%	1.68%	1.72%	1.85%	1.90%	0.4 A	AA
1.53%	1.62%	1.66%	1.77%	1.83%	0.4 BBB	AA
0.56%	0.006404504	0.00763474	0.007272745	0.008306168	0.225 BB	BB
0.56%	0.64%	0.76%	0.73%	0.83%	0.25 A	A
0.54%	0.61%	0.76%	0.70%	0.83%	0.225 BBB	BBB
0.54%	0.61%	0.76%	0.69%	0.83%	0.225 BBB	BBB
0.56%	0.64%	0.76%	0.73%	0.83%	0.25 A	A
0.56%	0.64%	0.76%	0.73%	0.83%	0.25 A	A
0.56%	0.64%	0.76%	0.73%	0.83%	0.200000001 BB	BB
0.56%	0.64%	0.76%	0.73%	0.83%	0.25 A	A
0.56%	0.64%	0.76%	0.73%	0.83%	0.25 A	A
0.54%	0.61%	0.76%	0.70%	0.83%	0.225 BBB	BBB
0.56%	0.64%	0.76%	0.73%	0.83%	0.25 A	A
0.54%	0.61%	0.76%	0.70%	0.83%	0.225 BBB	BBB
					0.225	
					0.225	
1.04%	1.14%	1.18%	1.19%	1.26%	0.4 BB	A
1.07%	1.16%	1.18%	1.21%	1.26%	0.4 A	A
					0.4	
					0.400000001	
1.07%	1.16%	1.18%	1.21%	1.26%	0.4 A	A
1.12%	0.01206326	0.011791248	0.012699439	0.012609475	0.4 BBB	BBB
1.07%	1.16%	1.18%	1.22%	1.26%	0.400000001 BBB	BBB
1.07%	0.01159678	0.011791248	0.012064467	0.012609475	0.4 A	A
1.07%	0.01159678	0.011791248	0.012064467	0.012609475	0.4 A	A
1.04%	1.13%	1.18%	1.19%	1.26%	0.400000002 BB	A
1.07%	1.16%	1.18%	1.21%	1.26%	0.4 A	A
1.12%	1.21%	1.18%	1.27%	1.26%	0.4 BBB	BBB
					0.400000001	
1.07%	0.01159678	0.011791248	0.012064467	0.012609475	0.4 A	A
					0.400000001	
					0.4	
0.19%	0.23%	0.15%	0.26%	0.33%	0.4	NR
					0.4	
					0.4	
					0.4	
0.19%	0.23%	0.15%	0.26%	0.33%	0.4	NR
					0.4	
0.69%	0.69%	0.69%	0.69%	0.69%	0.4	
0.69%	0.69%	0.69%	0.69%	0.69%	0.4	
0.30%	0.39%	0.39%	0.39%	0.39%	0.3 NR	NR
0.30%	0.39%	0.39%	0.39%	0.39%	0.3 NR	NR
0.30%	0.39%	0.39%	0.39%	0.39%	0.3 NR	NR
					0.4	
					0.4	
0.69%	0.69%	0.69%	0.69%	0.69%	0.4	
					0.4	
					0.4	
					0.4	
6.13%	6.12%	5.39%	6.00%	6.04%	0.385714286 NR	A
					0.385714286	
5.82%	5.81%	5.39%	5.70%	5.74%	0.385714286 NR	A
5.60%	5.60%	5.39%	5.49%	5.53%	0.385714286 NR	A
6.13%	6.12%	5.39%	6.00%	6.04%	0.385714286 NR	A
					0.385714286	
5.82%	5.81%	5.39%	5.70%	5.74%	0.385714286 NR	A
5.60%	5.60%	5.39%	5.49%	5.53%	0.385714286 NR	A
5.79%	5.81%	6.04%	5.77%	5.78%	BB	BBB
5.79%	5.81%	6.04%	5.77%	5.78%	0.4 BB	BBB
6.27%	6.32%	6.57%	6.28%	6.23%	0.4 BBB	A

A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
BBB	BBB	B	B	B	B
AA	AA	BBB	BBB	BBB	BBB
A	A	BB	BB	BB	BB
A	A	BB	BB	BB	BB
AA	AA	BBB	BBB	BBB	BBB
AA	AA	BBB	BBB	BBB	BBB
BBB	BBB	B	B	B	B
AA	AA	BBB	BBB	BBB	BBB
AA	AA	BBB	BBB	BBB	BBB
A	A	BB	BB	BB	BB
AA	AA	BBB	BBB	BBB	BBB
A	A	BB	BB	BB	BB
A	A	A	A	A	A
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	BBB	A	A	A	A
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	BBB	BBB	A	A	A
AA	A	AA	AA	AA	AA
A	BBB	A	A	A	A
AA	A	AA	AA	AA	AA
B	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
A	BBB	A	A	BBB	BBB
A	BBB	A	A	BBB	BBB
A	A	AA	AA	A	A
A	BBB	A	A	BBB	BBB
A	BBB	A	A	BBB	BBB
A	A	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A

BBB	A	A	AA	18 Consumer Services
BBB	A	A	AA	18 Consumer Services
A	AA	AA	AA	18 Consumer Services
BBB	A	A	AA	18 Consumer Services
A	AA	AA	AA	18 Consumer Services
A	AA	AA	AA	18 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	A	A	A	5 Consumer Services
A	AA	AA	AA	18 Consumer Services
A	AA	AA	AA	18 Consumer Services
A	AA	AA	AA	18 Consumer Services
BBB	A	A	AA	18 Consumer Services
BBB	A	A	AA	18 Consumer Services
A	AA	AA	AA	18 Consumer Services
BBB	A	A	AA	18 Consumer Services
NR	BB	NR	BBB	6 Government
NR	A	NR	BBB	6 Government
NR	BBB	NR	BBB	6 Government
NR	BBB	NR	BBB	6 Government
NR	A	NR	BBB	6 Government
NR	A	NR	BBB	6 Government
NR	BB	NR	BBB	6 Government
NR	A	NR	BBB	6 Government
NR	A	NR	BBB	6 Government
NR	BBB	NR	BBB	6 Government
NR	A	NR	BBB	6 Government
NR	BBB	NR	BBB	6 Government
			NR	Government
			NR	Government
BB	BB	NR	A	5 Financials
BB	A	NR	A	7 Financials
			NR	Financials
			NR	Financials
BB	A	NR	A	7 Financials
BB	BBB	NR	A	8 Financials
BB	BBB	NR	A	8 Financials
BB	A	NR	A	7 Financials
BB	A	NR	A	7 Financials
BB	BB	NR	A	3 Financials
BB	A	NR	A	7 Financials
BB	BBB	NR	A	8 Financials
			NR	Financials
BB	A	NR	A	7 Financials
			NR	Financials
			NR	Utilities
NR	NR	NR	NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	NR	2 Utilities
			NR	Utilities
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Technology
			NR	Technology
			NR	2 Technology
			NR	Technology
			NR	Technology
			NR	Technology
NR	BBB	BBB	A	7 Telecommunications
			NR	Telecommunications
NR	BBB	BBB	A	7 Telecommunications
NR	A	A	A	7 Telecommunications
NR	BBB	BBB	A	7 Telecommunications
			NR	Telecommunications
NR	BBB	BBB	A	7 Telecommunications
NR	A	A	A	7 Telecommunications
BB	BB	BB	AA	8 Telecommunications
BB	BB	BB	AA	8 Telecommunications
BBB	BBB	BBB	A	8 Telecommunications

Oceania	Australia	BBB	BBB	DocAdj	CcyGrp	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	DocAdj	CcyGrp	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Qatar	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
MiddleEast	Qatar	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Qatar	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Qatar	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Qatar	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Qatar	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Qatar	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
MiddleEast	Qatar	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Qatar	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Qatar	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Qatar	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Qatar	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Qatar	AA	AA				
MiddleEast	Qatar	AA	AA				
Oceania	Australia	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA				
Oceania	Australia	A	AA				
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	Entity Tier	CcyGrp	CcyGrp	Entity Tier
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA				
Oceania	Australia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA		Thin	DocAdj	Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA		Thin	CcyGrp	Thin
N.Amer	Canada	AA	AA				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	AA				
Asia	Taiwan Province of China	BBB	AA				
Asia	Taiwan Province of China	BBB	AA				
Asia	Taiwan Province of China	BBB	AA				
Asia	Taiwan Province of China	BBB	AA				
Asia	Taiwan Province of China	BBB	AA				
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin

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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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QUS-CapFundEURMM	31-Jul-08 QUS-CapFund
QUS-CapFundEURMR	31-Jul-08 QUS-CapFund
QUS-CapFundEURXR	31-Jul-08 QUS-CapFund
QUS-CapFundHKDXR	31-Jul-08 QUS-CapFund
QUS-CapFundILSXR	31-Jul-08 QUS-CapFund
QUS-CapFundUSDCR	31-Jul-08 QUS-CapFund
QUS-CapFundUSDMM	31-Jul-08 QUS-CapFund
QUS-CapFundUSDMR	31-Jul-08 QUS-CapFund
QUS-CapFundUSDXR	31-Jul-08 QUS-CapFund
QUS-CorpEURCR	31-Jul-08 QUS-Corp
QUS-CorpEURMM	31-Jul-08 QUS-Corp
QUS-CorpEURMR	31-Jul-08 QUS-Corp
QUS-CorpEURXR	31-Jul-08 QUS-Corp
QUS-CorpGBPXR	31-Jul-08 QUS-Corp
QUS-CorpJPYMR	31-Jul-08 QUS-Corp
QUS-CorpJPYXR	31-Jul-08 QUS-Corp
QUS-CorpUSDCR	31-Jul-08 QUS-Corp
QUS-CorpUSDMM	31-Jul-08 QUS-Corp
QUS-CorpUSDMR	31-Jul-08 QUS-Corp
QUS-CorpUSDXR	31-Jul-08 QUS-Corp
QUS-ServsCorpEURCR	31-Jul-08 QUS-ServsCorp
QUS-ServsCorpEURMM	31-Jul-08 QUS-ServsCorp
QUS-ServsCorpEURMR	31-Jul-08 QUS-ServsCorp
QUS-ServsCorpUSDCR	31-Jul-08 QUS-ServsCorp
QUS-ServsCorpUSDMM	31-Jul-08 QUS-ServsCorp
QUS-ServsCorpUSDMR	31-Jul-08 QUS-ServsCorp
QUS-ServsCorpUSDXR	31-Jul-08 QUS-ServsCorp
RAUDMR	31-Jul-08 R
RCHFMR	31-Jul-08 R
REURCR	31-Jul-08 R
REURMM	31-Jul-08 R
REURMR	31-Jul-08 R
REURXR	31-Jul-08 R
RHKDMR	31-Jul-08 R
RJPYMR	31-Jul-08 R
RSGDMR	31-Jul-08 R
RTWDMR	31-Jul-08 R
RUSDCR	31-Jul-08 R
RUSDMM	31-Jul-08 R
RUSDMR	31-Jul-08 R
RUSDXR	31-Jul-08 R
RAEURMR	31-Jul-08 RA
RAUSDCR	31-Jul-08 RA
RAUSDMR	31-Jul-08 RA
RAUSDXR	31-Jul-08 RA
RA-OperPartEURMM	31-Jul-08 RA-OperPart
RA-OperPartEURMR	31-Jul-08 RA-OperPart
RA-OperPartUSDCR	31-Jul-08 RA-OperPart
RA-OperPartUSDMM	31-Jul-08 RA-OperPart
RA-OperPartUSDMR	31-Jul-08 RA-OperPart
RA-OperPartUSDXR	31-Jul-08 RA-OperPart
RABOBKEURCR	31-Jul-08 RABOBK
RABOBKEURMM	31-Jul-08 RABOBK
RABOBKEURMR	31-Jul-08 RABOBK
RABOBKUSDCR	31-Jul-08 RABOBK
RABOBKUSDMM	31-Jul-08 RABOBK
RABOBKUSDMR	31-Jul-08 RABOBK
RABOBKAUDCR	31-Jul-08 RABOBK
RABOBKAUDMM	31-Jul-08 RABOBK
RABOBKCADMM	31-Jul-08 RABOBK
RABOBKCHFCR	31-Jul-08 RABOBK
RABOBKCHFMM	31-Jul-08 RABOBK
RABOBKEURCR	31-Jul-08 RABOBK
RABOBKEURMM	31-Jul-08 RABOBK
RABOBKEURMR	31-Jul-08 RABOBK
RABOBKEURXR	31-Jul-08 RABOBK
RABOBKGBPCR	31-Jul-08 RABOBK
RABOBKGBPMM	31-Jul-08 RABOBK
RABOBKHKDCR	31-Jul-08 RABOBK
RABOBKHKDMM	31-Jul-08 RABOBK
RABOBKJPYCR	31-Jul-08 RABOBK
RABOBKJPYMM	31-Jul-08 RABOBK
RABOBKSGDMM	31-Jul-08 RABOBK
RABOBKUSDCR	31-Jul-08 RABOBK

Qwest Cap Fdg Inc	7BDA4H	SNRFOR	EUR
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	EUR
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	EUR
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	HKD
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	ILS
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	USD
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	USD
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	USD
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	USD
Qwest Corp	7BDA4J	SNRFOR	EUR
Qwest Corp	7BDA4J	SNRFOR	EUR
Qwest Corp	7BDA4J	SNRFOR	EUR
Qwest Corp	7BDA4J	SNRFOR	EUR
Qwest Corp	7BDA4J	SNRFOR	GBP
Qwest Corp	7BDA4J	SNRFOR	JPY
Qwest Corp	7BDA4J	SNRFOR	JPY
Qwest Corp	7BDA4J	SNRFOR	USD
Qwest Corp	7BDA4J	SNRFOR	USD
Qwest Corp	7BDA4J	SNRFOR	USD
Qwest Corp	7BDA4J	SNRFOR	USD
Qwest Svcs Corp	7BDA4U	SNRFOR	EUR
Qwest Svcs Corp	7BDA4U	SNRFOR	EUR
Qwest Svcs Corp	7BDA4U	SNRFOR	EUR
Qwest Svcs Corp	7BDA4U	SNRFOR	USD
Qwest Svcs Corp	7BDA4U	SNRFOR	USD
Qwest Svcs Corp	7BDA4U	SNRFOR	USD
Qwest Svcs Corp	7BDA4U	SNRFOR	USD
Ryder Sys Inc	7FB89D	SNRFOR	AUD
Ryder Sys Inc	7FB89D	SNRFOR	CHF
Ryder Sys Inc	7FB89D	SNRFOR	EUR
Ryder Sys Inc	7FB89D	SNRFOR	EUR
Ryder Sys Inc	7FB89D	SNRFOR	EUR
Ryder Sys Inc	7FB89D	SNRFOR	EUR
Ryder Sys Inc	7FB89D	SNRFOR	HKD
Ryder Sys Inc	7FB89D	SNRFOR	JPY
Ryder Sys Inc	7FB89D	SNRFOR	SGD
Ryder Sys Inc	7FB89D	SNRFOR	TWD
Ryder Sys Inc	7FB89D	SNRFOR	USD
Ryder Sys Inc	7FB89D	SNRFOR	USD
Ryder Sys Inc	7FB89D	SNRFOR	USD
Ryder Sys Inc	7FB89D	SNRFOR	USD
Reckson Assoc Rlty Corp	7CB83L	SNRFOR	EUR
Reckson Assoc Rlty Corp	7CB83L	SNRFOR	USD
Reckson Assoc Rlty Corp	7CB83L	SNRFOR	USD
Reckson Assoc Rlty Corp	7CB83L	SNRFOR	USD
Reckson Oper Pship LP	7CB83M	SNRFOR	EUR
Reckson Oper Pship LP	7CB83M	SNRFOR	EUR
Reckson Oper Pship LP	7CB83M	SNRFOR	USD
Reckson Oper Pship LP	7CB83M	SNRFOR	USD
Reckson Oper Pship LP	7CB83M	SNRFOR	USD
Reckson Oper Pship LP	7CB83M	SNRFOR	USD
Rabobank Nederland	NP4897	PREFT1	EUR
Rabobank Nederland	NP4897	PREFT1	EUR
Rabobank Nederland	NP4897	PREFT1	EUR
Rabobank Nederland	NP4897	PREFT1	USD
Rabobank Nederland	NP4897	PREFT1	USD
Rabobank Nederland	NP4897	PREFT1	USD
Rabobank Nederland	NP4897	SNRFOR	AUD
Rabobank Nederland	NP4897	SNRFOR	AUD
Rabobank Nederland	NP4897	SNRFOR	CAD
Rabobank Nederland	NP4897	SNRFOR	CHF
Rabobank Nederland	NP4897	SNRFOR	CHF
Rabobank Nederland	NP4897	SNRFOR	EUR
Rabobank Nederland	NP4897	SNRFOR	EUR
Rabobank Nederland	NP4897	SNRFOR	EUR
Rabobank Nederland	NP4897	SNRFOR	EUR
Rabobank Nederland	NP4897	SNRFOR	GBP
Rabobank Nederland	NP4897	SNRFOR	GBP
Rabobank Nederland	NP4897	SNRFOR	HKD
Rabobank Nederland	NP4897	SNRFOR	HKD
Rabobank Nederland	NP4897	SNRFOR	JPY
Rabobank Nederland	NP4897	SNRFOR	JPY
Rabobank Nederland	NP4897	SNRFOR	SGD
Rabobank Nederland	NP4897	SNRFOR	USD

MM	Composite						
MR	Composite	3.47%	3.16%	4.52%	5.34%	5.57%	5.92%
XR	Composite	3.34%	3.24%	4.35%	5.28%	5.51%	5.71%
XR	Composite	3.34%	3.24%	4.35%	5.28%	5.51%	5.71%
XR	Composite	3.34%	3.24%	4.35%	5.28%	5.51%	5.71%
CR	Composite	3.65%	3.48%	4.76%	5.72%	5.96%	6.24%
MM	Composite						
MR	Composite	3.47%	3.16%	4.52%	5.34%	5.57%	5.92%
XR	Composite	0.033429994	0.032395125	0.043491286	0.052766	0.055067931	0.057101125
CR	Composite						
MM	Composite						
MR	Composite	1.80%	2.07%	2.58%	3.20%	3.42%	3.71%
XR	Composite	0.017694868	0.02008272	0.025435751	0.031101336	0.033540613	0.03659
XR	Composite	1.77%	2.01%	2.54%	3.11%	3.35%	3.66%
MR	Composite						
XR	Composite	1.76%	2.06%	2.55%	3.14%	3.38%	3.68%
CR	Composite						
MM	Composite						
MR	Composite	1.80%	2.07%	2.58%	3.20%	3.42%	3.71%
XR	Composite	0.017694868	0.02008272	0.025435751	0.031101336	0.033540613	0.03659
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.16%	0.16%	0.23%	0.34%	0.30%	0.60%
MM	Composite						
MR	Composite	0.15%	0.15%	0.22%	0.32%	0.30%	0.57%
XR	Composite	0.14%	0.14%	0.21%	0.31%	0.30%	0.55%
MR	Composite	0.68%	0.79%	0.93%	1.02%	1.15%	1.30%
MR	Composite	0.68%	0.78%	0.93%	1.03%	1.17%	1.30%
CR	Composite	0.72%	0.82%	0.98%	1.08%	1.21%	1.38%
MM	Composite	0.69%	0.79%	0.94%	1.04%	1.17%	1.32%
MR	Composite	0.68%	0.78%	0.93%	1.03%	1.17%	1.30%
XR	Composite	0.006590306	0.00754245	0.008959169	0.009904447	0.011312544	0.0126725
MR	Composite	0.68%	0.78%	0.93%	1.03%	1.17%	1.30%
MR	Composite	0.68%	0.81%	0.93%	1.04%	1.16%	1.28%
MR	Composite	0.68%	0.78%	0.93%	1.03%	1.17%	1.30%
MR	Composite	0.68%	0.78%	0.93%	1.03%	1.17%	1.30%
CR	Composite	0.007202521	0.008243114	0.009791442	0.010794051	0.012146194	0.013775025
MM	Composite						
MR	Composite	0.68%	0.78%	0.93%	1.03%	1.17%	1.30%
XR	Composite	0.66%	0.75%	0.90%	0.99%	1.13%	1.27%
MR	Composite	3.07%	3.10%	3.17%	3.20%	3.15%	3.10%
CR	Composite	0.0307162	0.031	0.031658333	0.032	0.0315	0.031
MR	Composite	0.0307162	0.031	0.031658333	0.032	0.0315	0.031
XR	Composite	3.07%	3.10%	3.17%	3.20%	3.15%	3.10%
MM	Composite						
MR	Composite	1.30%	2.05%	2.60%	3.09%	2.97%	3.31%
CR	Composite	1.30%	2.05%	2.74%	3.09%	3.12%	3.49%
MM	Composite						
MR	Composite	1.30%	2.05%	2.60%	3.09%	2.97%	3.31%
XR	Composite	1.30%	2.05%	2.50%	3.09%	2.86%	3.19%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.002491826	0.0026109	0.003664983	0.004625333	0.005226185	0.006036081
MM	Composite	0.002491826	0.0026109	0.003664983	0.004625333	0.005226185	0.005794638
MM	Composite	0.002491826	0.002585842	0.003550941	0.00462465	0.005187912	0.005729295
CR	Composite	0.25%	0.27%	0.38%	0.48%	0.56%	0.60%
MM	Composite	0.25%	0.26%	0.36%	0.46%	0.52%	0.57%
CR	Composite	0.25%	0.27%	0.38%	0.48%	0.56%	0.60%
MM	Composite	0.25%	0.26%	0.36%	0.46%	0.52%	0.57%
MR	Composite	0.25%	0.26%	0.36%	0.46%	0.51%	0.57%
XR	Composite						
CR	Composite	0.25%	0.27%	0.38%	0.48%	0.56%	0.60%
MM	Composite	0.25%	0.26%	0.36%	0.46%	0.52%	0.57%
CR	Composite	0.25%	0.27%	0.38%	0.48%	0.56%	0.60%
MM	Composite	0.25%	0.26%	0.36%	0.46%	0.52%	0.57%
CR	Composite	0.25%	0.26%	0.37%	0.49%	0.55%	0.61%
MM	Composite	0.25%	0.26%	0.37%	0.47%	0.53%	0.58%
MM	Composite	0.25%	0.26%	0.36%	0.46%	0.52%	0.57%
CR	Composite	0.25%	0.27%	0.38%	0.48%	0.56%	1%

					0.4		
5.93%	5.91%	6.24%	5.97%	5.92%	0.4	BBB	A
5.75%	5.79%	6.01%	5.75%	5.72%	0.4	BBB	AA
5.75%	5.79%	6.01%	5.75%	5.72%	0.4	BBB	AA
5.75%	5.79%	6.01%	5.75%	5.72%	0.4	BBB	AA
6.27%	6.32%	6.57%	6.28%	6.23%	0.4	BBB	A
					0.4		
5.93%	5.91%	6.24%	5.97%	5.92%	0.4	BBB	A
5.75%	0.057901222	0.060052597	0.0575415	0.057233333	0.4	BBB	AA
					0.4		
					0.4		
3.78%	3.78%	4.84%	3.72%	5.01%	0.4	AA	A
3.68%	0.037153	0.046611906	0.0371955	0.047826	0.4	AA	A
3.68%	3.72%	4.66%	3.72%	4.78%	0.4	AA	A
					0.4		
3.72%	3.72%	4.74%	3.72%	4.89%	0.4	BBB	BBB
					0.4		
					0.4		
3.78%	3.78%	4.84%	3.72%	5.01%	0.4	AA	A
3.68%	0.037153	0.046611906	0.0371955	0.047826	0.4	AA	A
					0.4		
					0.4		
					0.4		
0.69%	0.83%	0.85%	0.94%	0.95%	0.4		BBB
					0.4		
0.69%	0.83%	0.85%	0.89%	0.90%	0.4		BBB
0.69%	0.83%	0.85%	0.86%	0.87%	0.4		A
1.31%	1.29%	1.34%	1.37%	1.69%	0.388888888	BBB	BBB
1.32%	1.31%	1.36%	1.37%	1.69%	0.387499999	AA	A
1.40%	1.37%	1.43%	1.43%	1.69%	0.388888888	A	BBB
1.34%	1.32%	1.37%	1.37%	1.69%	0.388888888	A	BBB
1.32%	1.31%	1.36%	1.37%	1.69%	0.387499999	AA	A
1.28%	0.0130635	0.013063582	0.013105341	0.016934981	0.388888888	A	BBB
1.32%	1.31%	1.36%	1.37%	1.69%	0.387499999	AA	A
1.31%	1.29%	1.34%	1.37%	1.69%	0.4	BBB	A
1.32%	1.31%	1.36%	1.37%	1.69%	0.387499999	AA	A
1.32%	1.31%	1.36%	1.37%	1.69%	0.387499999	AA	A
1.40%	0.013732068	0.014277139	0.014322777	0.016934981	0.388888888	A	BBB
					0.388888888		
1.32%	1.31%	1.36%	1.37%	1.69%	0.387499999	AA	A
1.28%	1.31%	1.31%	1.31%	1.69%	0.388888888	A	BBB
3.10%	3.10%	3.41%	3.51%	3.28%	0.362500003	NR	NR
3.10%	0.031	0.0341	0.0351	0.0327564	0.362500003	NR	NR
3.10%	0.031	0.0341	0.0351	0.0327564	0.362500003	NR	NR
3.10%	3.10%	3.41%	3.51%	3.28%	0.362500003	NR	NR
					0.392857142		
3.18%	3.10%	3.13%	2.97%	4.31%	0.4	NR	NR
3.34%	3.26%	3.13%	3.13%	4.31%	0.392857142	NR	NR
					0.392857142		
3.18%	3.10%	3.13%	2.97%	4.31%	0.4	NR	NR
3.06%	2.98%	3.13%	2.86%	4.31%	0.392857142	NR	NR
					0.1		
					0.1		
					0.1		
					0.1		
					0.1		
					0.1		
0.62%	0.006441969	0.006723508	0.006729056	0.00766055	0.4	NR	BBB
0.59%	0.006150911	0.006723508	0.006729056	0.00766055	0.4	NR	BBB
0.59%	0.006202004	0.006723508	0.006722229	0.00766055	0.4	NR	AA
0.62%	0.67%	0.67%	0.70%	0.77%	0.4	NR	A
0.59%	0.62%	0.67%	0.67%	0.77%	0.4	NR	AA
0.62%	0.67%	0.67%	0.70%	0.77%	0.4	NR	A
0.59%	0.62%	0.67%	0.67%	0.77%	0.4	NR	AA
0.59%	0.61%	0.67%	0.66%	0.77%	0.4	NR	A
					0.4		
0.62%	0.67%	0.67%	0.70%	0.77%	0.4	NR	A
0.59%	0.62%	0.67%	0.67%	0.77%	0.4	NR	AA
0.62%	0.67%	0.67%	0.70%	0.77%	0.4	NR	A
0.59%	0.62%	0.67%	0.67%	0.77%	0.4	NR	AA
0.64%	0.66%	0.67%	0.67%	0.77%	0.4	NR	BBB
0.61%	0.63%	0.67%	0.67%	0.77%	0.4	NR	BBB
0.59%	0.62%	0.67%	0.67%	0.77%	0.4	NR	AA
0.62%	0.67%	0.67%	0.70%	0.77%	0.4	NR	A

A	A	A	A	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BB	NR	BB	NR	NR
BBB	BB	NR	BB	NR	NR
A	BBB	NR	BBB	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	AA	AA	A	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	A	AA	AA	A	AA
A	A	A	A	A	A
AA	A	AA	AA	A	AA
BBB	A	A	A	BBB	BBB
AA	A	AA	AA	A	AA
AA	A	AA	AA	A	AA
A	A	A	A	A	A
AA	A	AA	AA	A	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	NR	A	BB	BBB	A
BBB	NR	BBB	B	BB	BBB
A	NR	A	BB	BBB	A
BBB	NR	BBB	B	BB	BBB
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	A	A	A
A	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	A	A
A	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	A	A
A	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	A	A
A	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	A	A
A	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	A	A

			NR	Telecommunications
BBB	BBB	BBB	BBB	8 Telecommunications
A	A	A	AA	8 Telecommunications
A	A	A	AA	8 Telecommunications
A	A	A	AA	8 Telecommunications
BBB	BBB	BBB	A	8 Telecommunications
			NR	Telecommunications
BBB	BBB	BBB	BBB	8 Telecommunications
A	A	A	AA	8 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
BBB	NR	BBB	AA	7 Telecommunications
BBB	NR	A	AA	7 Telecommunications
BBB	NR	A	AA	7 Telecommunications
			NR	Telecommunications
BB	NR	B	AA	9 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
BBB	NR	BBB	AA	7 Telecommunications
BBB	NR	A	AA	7 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	BB	BB	B	4 Telecommunications
			NR	Telecommunications
NR	BB	BB	B	4 Telecommunications
NR	BBB	BBB	BBB	4 Telecommunications
BB	BB	NR	AA	8 Industrials
A	A	NR	A	7 Industrials
BBB	BBB	NR	AA	8 Industrials
BBB	BBB	NR	AA	8 Industrials
A	A	NR	A	7 Industrials
BBB	BBB	NR	A	4 Industrials
A	A	NR	A	7 Industrials
BB	BB	NR	A	3 Industrials
A	A	NR	A	7 Industrials
A	A	NR	A	7 Industrials
BBB	BBB	NR	AA	8 Industrials
			NR	Industrials
A	A	NR	A	7 Industrials
BBB	BBB	NR	A	4 Industrials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	A	NR	A	5 Financials
NR	BBB	NR	A	5 Financials
			NR	Financials
NR	A	NR	A	5 Financials
NR	BBB	NR	BB	5 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	BB	NR	A	3 Financials
NR	BB	NR	A	3 Financials
NR	A	NR	AA	13 Financials
NR	BBB	NR	A	13 Financials
NR	A	NR	AA	13 Financials
NR	BBB	NR	A	13 Financials
NR	A	NR	AA	13 Financials
NR	BBB	NR	AA	13 Financials
			NR	Financials
NR	BBB	NR	A	13 Financials
NR	A	NR	AA	13 Financials
NR	BBB	NR	A	13 Financials
NR	A	NR	AA	13 Financials
NR	BB	NR	A	4 Financials
NR	BB	NR	A	4 Financials
NR	A	NR	AA	13 Financials
NR	BBB	NR	A	13 Financials

N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	Thin	Thin	CcyGrp	Thin
N.Amer	United States	BB	BBB	Thin	Thin	DocAdj	Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	Thin	Thin	CcyGrp	Thin
N.Amer	United States	BB	BBB	Thin	Thin	DocAdj	Thin
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AAA	AA				
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AAA	AA	Thin	Entity Tier	Entity Tier	DocAdj
Europe	Netherlands	AAA	AA	Thin	Entity Tier	Entity Tier	CcyGrp
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj

CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
Thin	DocAdj	Thin	Thin	Thin	DocAdj	DocAdj
Thin	DocAdj	Thin	Thin	Thin	DocAdj	DocAdj
Thin	CcyGrp	Thin	Thin	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Entity Tier	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin

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RABOBKUSDMM	31-Jul-08 RABOBK
RABOBKUSDMR	31-Jul-08 RABOBK
RABOBKZARCR	31-Jul-08 RABOBK
RABOBKZARMM	31-Jul-08 RABOBK
RABOBKAUDCR	31-Jul-08 RABOBK
RABOBKAUDMM	31-Jul-08 RABOBK
RABOBKEURCR	31-Jul-08 RABOBK
RABOBKEURMM	31-Jul-08 RABOBK
RABOBKEURMR	31-Jul-08 RABOBK
RABOBKJPYMM	31-Jul-08 RABOBK
RABOBKUSDCR	31-Jul-08 RABOBK
RABOBKUSDMM	31-Jul-08 RABOBK
RABOBKUSDMR	31-Jul-08 RABOBK
RADUSDMR	31-Jul-08 RAD
RADUSDXR	31-Jul-08 RAD
RADAUDMR	31-Jul-08 RAD
RADAUDXR	31-Jul-08 RAD
RADEURMM	31-Jul-08 RAD
RADEURMR	31-Jul-08 RAD
RADEURXR	31-Jul-08 RAD
RADHKDXR	31-Jul-08 RAD
RADILSXR	31-Jul-08 RAD
RADJPYXR	31-Jul-08 RAD
RADUSDCR	31-Jul-08 RAD
RADUSDMM	31-Jul-08 RAD
RADUSDMR	31-Jul-08 RAD
RADUSDXR	31-Jul-08 RAD
RAGAG-EVODEGAUDMM	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGCHFCR	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGCHFMM	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGEURCR	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGEURMM	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGEURMR	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGEURXR	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGGBPMM	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGHKDMM	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGJPYCR	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGJPYMM	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGSEKMM	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGSGDMM	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGTWDCR	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGTWDMM	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGUSDCR	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGUSDMM	31-Jul-08 RAGAG-EVODEG
RAGAG-EVODEGUSDMR	31-Jul-08 RAGAG-EVODEG
RAIEURMR	31-Jul-08 RAI
RAIEURXR	31-Jul-08 RAI
RAIUSDMR	31-Jul-08 RAI
RAIUSDXR	31-Jul-08 RAI
RAIAUDMR	31-Jul-08 RAI
RAIAUDXR	31-Jul-08 RAI
RAICADMR	31-Jul-08 RAI
RAIEURMR	31-Jul-08 RAI
RAIEURXR	31-Jul-08 RAI
RAIHKDXR	31-Jul-08 RAI
RAIILSXR	31-Jul-08 RAI
RAIJPYMR	31-Jul-08 RAI
RAIUSDCR	31-Jul-08 RAI
RAIUSDMM	31-Jul-08 RAI
RAIUSDMR	31-Jul-08 RAI
RAIUSDXR	31-Jul-08 RAI
RAI-RJRAUDMR	31-Jul-08 RAI-RJR
RAI-RJRCHFMR	31-Jul-08 RAI-RJR
RAI-RJREURCR	31-Jul-08 RAI-RJR
RAI-RJREURMM	31-Jul-08 RAI-RJR
RAI-RJREURMR	31-Jul-08 RAI-RJR
RAI-RJREURXR	31-Jul-08 RAI-RJR
RAI-RJRHKDXR	31-Jul-08 RAI-RJR
RAI-RJRILSXR	31-Jul-08 RAI-RJR
RAI-RJRJPYMR	31-Jul-08 RAI-RJR
RAI-RJRNZDMR	31-Jul-08 RAI-RJR
RAI-RJRUSDCR	31-Jul-08 RAI-RJR
RAI-RJRUSDMM	31-Jul-08 RAI-RJR
RAI-RJRUSDMR	31-Jul-08 RAI-RJR

Rabobank Nederland	NP4897	SNRFOR	USD
Rabobank Nederland	NP4897	SNRFOR	USD
Rabobank Nederland	NP4897	SNRFOR	ZAR
Rabobank Nederland	NP4897	SNRFOR	ZAR
Rabobank Nederland	NP4897	SUBLT2	AUD
Rabobank Nederland	NP4897	SUBLT2	AUD
Rabobank Nederland	NP4897	SUBLT2	EUR
Rabobank Nederland	NP4897	SUBLT2	EUR
Rabobank Nederland	NP4897	SUBLT2	EUR
Rabobank Nederland	NP4897	SUBLT2	JPY
Rabobank Nederland	NP4897	SUBLT2	USD
Rabobank Nederland	NP4897	SUBLT2	USD
Rabobank Nederland	NP4897	SUBLT2	USD
Rite Aid Corp	7DDEC9	SECDOM	USD
Rite Aid Corp	7DDEC9	SECDOM	USD
Rite Aid Corp	7DDEC9	SNRFOR	AUD
Rite Aid Corp	7DDEC9	SNRFOR	AUD
Rite Aid Corp	7DDEC9	SNRFOR	EUR
Rite Aid Corp	7DDEC9	SNRFOR	EUR
Rite Aid Corp	7DDEC9	SNRFOR	EUR
Rite Aid Corp	7DDEC9	SNRFOR	HKD
Rite Aid Corp	7DDEC9	SNRFOR	ILS
Rite Aid Corp	7DDEC9	SNRFOR	JPY
Rite Aid Corp	7DDEC9	SNRFOR	USD
Rite Aid Corp	7DDEC9	SNRFOR	USD
Rite Aid Corp	7DDEC9	SNRFOR	USD
Rite Aid Corp	7DDEC9	SNRFOR	USD
Evonik Degussa GmbH	DD79BO	SNRFOR	AUD
Evonik Degussa GmbH	DD79BO	SNRFOR	CHF
Evonik Degussa GmbH	DD79BO	SNRFOR	CHF
Evonik Degussa GmbH	DD79BO	SNRFOR	EUR
Evonik Degussa GmbH	DD79BO	SNRFOR	EUR
Evonik Degussa GmbH	DD79BO	SNRFOR	EUR
Evonik Degussa GmbH	DD79BO	SNRFOR	EUR
Evonik Degussa GmbH	DD79BO	SNRFOR	GBP
Evonik Degussa GmbH	DD79BO	SNRFOR	HKD
Evonik Degussa GmbH	DD79BO	SNRFOR	JPY
Evonik Degussa GmbH	DD79BO	SNRFOR	JPY
Evonik Degussa GmbH	DD79BO	SNRFOR	SEK
Evonik Degussa GmbH	DD79BO	SNRFOR	SGD
Evonik Degussa GmbH	DD79BO	SNRFOR	TWD
Evonik Degussa GmbH	DD79BO	SNRFOR	TWD
Evonik Degussa GmbH	DD79BO	SNRFOR	USD
Evonik Degussa GmbH	DD79BO	SNRFOR	USD
Evonik Degussa GmbH	DD79BO	SNRFOR	USD
Reynolds Amern Inc	7D7884	SECDOM	EUR
Reynolds Amern Inc	7D7884	SECDOM	EUR
Reynolds Amern Inc	7D7884	SECDOM	USD
Reynolds Amern Inc	7D7884	SECDOM	USD
Reynolds Amern Inc	7D7884	SNRFOR	AUD
Reynolds Amern Inc	7D7884	SNRFOR	AUD
Reynolds Amern Inc	7D7884	SNRFOR	CAD
Reynolds Amern Inc	7D7884	SNRFOR	EUR
Reynolds Amern Inc	7D7884	SNRFOR	EUR
Reynolds Amern Inc	7D7884	SNRFOR	HKD
Reynolds Amern Inc	7D7884	SNRFOR	ILS
Reynolds Amern Inc	7D7884	SNRFOR	JPY
Reynolds Amern Inc	7D7884	SNRFOR	USD
Reynolds Amern Inc	7D7884	SNRFOR	USD
Reynolds Amern Inc	7D7884	SNRFOR	USD
Reynolds Amern Inc	7D7884	SNRFOR	USD
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	AUD
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	CHF
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	EUR
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	EUR
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	EUR
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	EUR
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	HKD
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	ILS
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	JPY
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	NZD
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	USD
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	USD
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	USD

MM	Composite	0.25%	0.26%	0.36%	0.46%	0.52%	1%
MR	Composite	0.25%	0.26%	0.36%	0.46%	0.51%	1%
CR	Composite	0.25%	0.27%	0.38%	0.48%	0.56%	1%
MM	Composite	0.002491826	0.002585842	0.003550941	0.00462465	0.005187912	0.005729295
CR	Composite	0.28%	0.38%	0.58%	0.77%	0.81%	0.89%
MM	Composite	0.28%	0.38%	0.58%	0.77%	0.81%	0.89%
CR	Composite	0.002775	0.004001077	0.006042767	0.007915298	0.008413108	0.00918971
MM	Composite	0.28%	0.38%	0.58%	0.75%	0.81%	0.88%
MR	Composite	0.28%	0.38%	0.57%	0.75%	0.80%	0.87%
MM	Composite	0.002775	0.003841034	0.005837874	0.007660084	0.00811691	0.008873145
CR	Composite	0.002775	0.004001077	0.006042767	0.007915298	0.008413108	0.00918971
MM	Composite	0.28%	0.38%	0.58%	0.75%	0.81%	0.88%
MR	Composite						
MR	Composite	3.92%	4.20%	4.92%	5.32%	5.71%	7.11%
XR	Composite	0.0392019	0.040429825	0.047368421	0.05315	0.05705	0.07105
MR	Composite	0.077168064	0.101680961	0.156541444	0.190918836	0.196163715	0.20228102
XR	Composite	7.72%	10.17%	15.65%	19.09%	19.62%	20.23%
MM	Composite						
MR	Composite						
XR	Composite	7.72%	10.11%	15.31%	18.80%	19.71%	20.13%
XR	Composite	7.72%	10.11%	15.31%	18.80%	19.71%	20.13%
XR	Composite	7.72%	10.11%	15.31%	18.80%	19.71%	20.13%
XR	Composite	7.72%	10.17%	15.65%	19.09%	19.62%	20.23%
CR	Composite						
MM	Composite						
MR	Composite	7.72%	10.49%	15.90%	19.35%	20.12%	20.42%
XR	Composite	7.72%	10.11%	15.31%	18.80%	19.71%	20.13%
MM	Composite	0.47%	0.63%	0.81%	0.98%	1.11%	1.22%
CR	Composite	0.47%	0.66%	0.84%	1.02%	1.15%	1.27%
MM	Composite	0.47%	0.63%	0.81%	0.98%	1.11%	1.22%
CR	Composite	0.47%	0.66%	0.84%	1.02%	1.15%	1.27%
MM	Composite	0.00472323	0.006320617	0.008077875	0.009774678	0.011050329	0.012157037
MR	Composite	0.47%	0.63%	0.79%	0.97%	1.09%	1.20%
XR	Composite	0.47%	0.60%	0.76%	0.93%	1.05%	1.16%
MM	Composite	0.47%	0.63%	0.81%	0.98%	1.11%	1.22%
MM	Composite	0.00472323	0.006320617	0.008077875	0.009774678	0.011050329	0.012157037
CR	Composite	0.47%	0.63%	0.81%	0.98%	1.11%	1.22%
MM	Composite	0.47%	0.63%	0.81%	0.98%	1.11%	1.22%
MM	Composite	0.47%	0.63%	0.81%	0.98%	1.11%	1.22%
MM	Composite	0.47%	0.63%	0.81%	0.98%	1.11%	1.22%
CR	Composite	0.47%	0.66%	0.84%	1.02%	1.15%	1.27%
MM	Composite	0.47%	0.63%	0.81%	0.98%	1.11%	1.22%
CR	Composite	0.47%	0.66%	0.84%	1.02%	1.15%	1.27%
MM	Composite	0.47%	0.63%	0.81%	0.98%	1.11%	1.22%
MR	Composite						
MR	Composite	0.68%	0.68%	0.72%	0.94%	1.05%	1.27%
XR	Composite	0.68%	0.68%	0.72%	0.90%	1.05%	1.23%
MR	Composite	0.68%	0.68%	0.72%	0.94%	1.05%	1.27%
XR	Composite	0.68%	0.68%	0.72%	0.90%	1.05%	1.23%
MR	Composite	0.002183523	0.006379939	0.007670218	0.009049312	0.010448663	0.01180854
XR	Composite	0.22%	0.64%	0.77%	0.90%	1.04%	1.18%
MR	Composite						
MR	Composite	0.22%	0.64%	0.78%	0.91%	1.06%	1.19%
XR	Composite	0.22%	0.64%	0.75%	0.90%	1.02%	1.17%
XR	Composite	0.22%	0.64%	0.75%	0.90%	1.02%	1.17%
XR	Composite	0.002183523	0.006395646	0.007547742	0.009029631	0.010248061	0.011666794
MR	Composite	0.22%	0.64%	0.77%	0.90%	1.04%	1.18%
CR	Composite	0.22%	0.68%	0.83%	0.97%	1.12%	1.27%
MM	Composite	0.22%	0.65%	0.79%	0.93%	1.07%	1.22%
MR	Composite	0.22%	0.64%	0.78%	0.91%	1.06%	1.19%
XR	Composite	0.002183523	0.006395646	0.007547742	0.009029631	0.010248061	0.011666794
MR	Composite	0.27%	0.70%	0.81%	0.94%	1.07%	1.21%
MR	Composite	0.0027145	0.007131487	0.008406333	0.009692	0.010884975	0.012175456
CR	Composite						
MM	Composite						
MR	Composite	0.0027145	0.007131487	0.008406333	0.009692	0.010884975	0.012175456
XR	Composite	0.27%	0.67%	0.79%	0.93%	1.06%	1.19%
XR	Composite						
XR	Composite						
MR	Composite	0.0027145	0.006974932	0.008132362	0.009439078	0.010664583	0.012059878
MR	Composite	0.27%	0.71%	0.84%	0.97%	1.09%	1.22%
CR	Composite	0.27%	0.75%	0.87%	1.02%	1.15%	1.29%
MM	Composite						
MR	Composite	0.27%	0.71%	0.84%	0.97%	1.09%	1.22%

0.59%	0.62%	0.67%	0.67%	0.77%	0.4 NR	AA
0.59%	0.61%	0.67%	0.66%	0.77%	0.4 NR	A
0.62%	0.67%	0.67%	0.70%	0.77%	0.4 NR	A
0.59%	0.006202004	0.006723508	0.006722229	0.00766055	0.4 NR	AA
0.91%	0.93%	0.93%	0.65%	0.98%	0.233333333 NR	BB
0.91%	0.93%	0.93%	0.65%	0.98%	0.233333333 NR	BB
0.94%	0.009581792	0.009581792	0.00645	0.009825	0.233333333 NR	BBB
0.90%	0.92%	0.92%	0.65%	0.98%	0.2 NR	A
0.89%	0.91%	0.91%	0.65%	0.98%	0.233333333 NR	BBB
0.91%	0.009261854	0.009261854	0.00645	0.009825	NR	BB
0.94%	0.009581792	0.009581792	0.00645	0.009825	0.233333333 NR	BBB
0.90%	0.92%	0.92%	0.65%	0.98%	0.2 NR	A
					0.233333333	
6.26%	6.40%	7.69%	7.69%	7.69%	0.4 NR	BBB
6.26%	0.06405	0.0769215	0.0769215	0.0769215	0.4 NR	BBB
19.41%	0.182651464	0.18028	0.195083218	0.175942312	0.4 NR	BB
19.41%	18.27%	18.03%	19.51%	17.59%	0.4 NR	BB
					0.4	
					0.4	
19.41%	17.93%	18.03%	18.47%	17.38%	0.4 NR	A
19.41%	17.93%	18.03%	18.47%	17.38%	0.4 NR	A
19.41%	17.93%	18.03%	18.47%	17.38%	0.4 NR	A
19.41%	18.27%	18.03%	19.51%	17.59%	0.4 NR	BB
					0.4	
					0.4	
20.15%	18.62%	18.03%	19.18%	18.04%	0.4 NR	BBB
19.41%	17.93%	18.03%	18.47%	17.38%	0.4 NR	A
1.29%	1.32%	1.39%	1.44%	1.42%	0.4 BB	BB
1.34%	1.37%	1.39%	1.44%	1.42%	0.4 BB	BBB
1.29%	1.32%	1.39%	1.44%	1.42%	0.4 BB	A
1.34%	1.37%	1.39%	1.44%	1.42%	0.4 BB	BBB
1.29%	0.01318	0.013887626	0.014350083	0.014166494	0.4 BB	A
1.28%	1.30%	1.39%	1.44%	1.42%	0.4 BB	BBB
1.23%	1.26%	1.39%	1.44%	1.42%	0.4 BB	BBB
1.29%	1.32%	1.39%	1.44%	1.42%	0.4 BB	A
1.29%	0.01318	0.013887626	0.014350083	0.014166494	0.4 BB	A
1.29%	1.32%	1.39%	1.44%	1.42%	0.4 BB	BB
1.29%	1.32%	1.39%	1.44%	1.42%	0.4 BB	BB
1.29%	1.32%	1.39%	1.44%	1.42%	0.4 BB	A
1.29%	1.32%	1.39%	1.44%	1.42%	0.4 BB	A
1.34%	1.37%	1.39%	1.44%	1.42%	0.4 BB	BBB
1.29%	1.32%	1.39%	1.44%	1.42%	0.4 BB	A
1.34%	1.37%	1.39%	1.44%	1.42%	0.4 BB	BBB
1.29%	1.32%	1.39%	1.44%	1.42%	0.4 BB	A
					0.4	
1.34%	1.44%	1.28%	1.48%	1.56%	0.4	NR
1.29%	1.39%	1.28%	1.48%	1.56%	0.4	NR
1.34%	1.44%	1.28%	1.48%	1.56%	0.4	NR
1.29%	1.39%	1.28%	1.48%	1.56%	0.4	NR
1.25%	0.013817167	0.018605841	0.018859873	0.0198323	0.4 NR	BBB
1.25%	1.38%	1.86%	1.89%	1.98%	0.4 NR	BBB
					0.4	
1.27%	1.39%	1.85%	1.87%	1.98%	0.4 NR	AA
1.21%	1.36%	1.77%	1.91%	1.89%	0.4 NR	AA
1.21%	1.36%	1.77%	1.91%	1.89%	0.4 NR	AA
1.21%	0.013608641	0.017749661	0.019055333	0.01894649	0.4 NR	AA
1.25%	1.38%	1.86%	1.89%	1.98%	0.4 NR	BBB
1.33%	1.48%	1.94%	1.99%	2.07%	0.4 NR	A
1.28%	1.42%	1.86%	1.91%	1.99%	0.4 NR	A
1.27%	1.39%	1.85%	1.87%	1.98%	0.4 NR	AA
1.21%	0.013608641	0.017749661	0.019055333	0.01894649	0.4 NR	AA
1.32%	1.41%	1.72%	1.75%	1.60%	0.382857145 BB	BBB
1.33%	0.014068882	0.0172	0.0174875	0.0160375	0.4 BB	A
					0.382857145	
					0.382857145	
1.33%	0.014068882	0.0172	0.0174875	0.0160375	0.4 BB	A
1.29%	1.39%	1.72%	1.75%	1.60%	0.376000003 BB	A
					0.376000003	
					0.376000003	
1.32%	0.014128169	0.0172	0.0174875	0.0160375	0.382857145 BB	BBB
1.33%	1.41%	1.72%	1.75%	1.60%	0.4 BB	A
1.41%	1.51%	1.72%	1.75%	1.60%	0.382857145 BB	A
					0.382857145	
1.33%	1.41%	1.72%	1.75%	1.60%	0.4 BB	A

A	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	A	A
A	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	A
BB	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
BBB	A	A	A	A	BBB
BBB	A	A	A	A	BBB
BBB	A	A	A	A	BBB
BB	BB	BB	BB	BB	BB
BBB	A	BBB	A	BBB	BBB
BBB	A	A	A	A	BBB
BBB	BBB	BBB	BBB	A	BBB
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
NR	B	NR	BB	B	B
NR	B	NR	BB	B	B
NR	B	NR	BB	B	B
NR	B	NR	BB	B	B
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	AA
BB	BB	BB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
BB	BB	BB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	A	A	A
A	A	A	A	A	A

NR	A	NR	AA	13 Financials
NR	BBB	NR	AA	13 Financials
NR	BBB	NR	A	13 Financials
NR	A	NR	AA	13 Financials
	NR	NR	A	11 Financials
	NR	NR	A	11 Financials
	NR	NR	A	11 Financials
	NR	NR	A	10 Financials
	NR	NR	A	11 Financials
	NR	NR	A	11 Financials
	NR	NR	A	11 Financials
	NR	NR	A	10 Financials
			NR	Financials
NR			NR	2 Consumer Services
NR			NR	2 Consumer Services
NR	CCC	BB	A	5 Consumer Services
NR	CCC	BB	A	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	BBB	BBB	A	3 Consumer Services
NR	BBB	BBB	A	3 Consumer Services
NR	BBB	BBB	A	3 Consumer Services
NR	CCC	BB	A	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	BB	BBB	A	3 Consumer Services
NR	BBB	BBB	A	3 Consumer Services
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
BB	BB	B	AA	12 Consumer Goods
BB	BB	B	AA	12 Consumer Goods
			NR	Consumer Goods
A	A	BBB	A	6 Consumer Goods
BBB	BBB	BB	AA	10 Consumer Goods
BBB	BBB	BB	AA	10 Consumer Goods
BBB	BBB	BB	AA	10 Consumer Goods
BB	BB	B	AA	12 Consumer Goods
BBB	BBB	BB	AA	12 Consumer Goods
BBB	BBB	BB	AA	12 Consumer Goods
A	A	BBB	A	6 Consumer Goods
BBB	BBB	BB	AA	10 Consumer Goods
NR	BB	NR	A	6 Consumer Goods
NR	BB	NR	A	5 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	BB	NR	A	5 Consumer Goods
NR	BB	NR	A	4 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	BB	NR	A	6 Consumer Goods
NR	BB	NR	A	5 Consumer Goods
NR	BB	NR	A	6 Consumer Goods
			NR	Consumer Goods
NR	BB	NR	A	5 Consumer Goods

Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj
Europe	Netherlands	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA				
N.Amer	United States	BB	CCC	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	BB	CCC	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	CCC	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	CCC	Thin	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	CCC	Thin	CcyGrp	DocAdj	CcyGrp
Europe	Germany	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	BB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BB	BBB				
N.Amer	United States	BBB	BBB		Thin	Thin	DocAdj
N.Amer	United States	BBB	BBB		Thin	Thin	DocAdj
N.Amer	United States	BBB	BBB		Thin	Thin	DocAdj
N.Amer	United States	BBB	BBB		Thin	Thin	DocAdj
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin

Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier

DocAdj	CcyGrp	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin

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RAI-RJRUSDXR	31-Jul-08 RAI-RJR
RAI-RJRTobCoEURMM	31-Jul-08 RAI-RJRTobCo
RAI-RJRTobCoEURMR	31-Jul-08 RAI-RJRTobCo
RAI-RJRTobCoUSDCR	31-Jul-08 RAI-RJRTobCo
RAI-RJRTobCoUSDMM	31-Jul-08 RAI-RJRTobCo
RAI-RJRTobCoUSDMR	31-Jul-08 RAI-RJRTobCo
RAI-RJRTobCoUSDXR	31-Jul-08 RAI-RJRTobCo
RANBXYUSDCR	31-Jul-08 RANBXY
RANBXYUSDMM	31-Jul-08 RANBXY
RANBXYUSDMR	31-Jul-08 RANBXY
RANBXYUSDXR	31-Jul-08 RANBXY
RASLAFEURCR	31-Jul-08 RASLAF
RASLAFEURMM	31-Jul-08 RASLAF
RASLAFUSDCR	31-Jul-08 RASLAF
RASLAFUSDMR	31-Jul-08 RASLAF
RASLAFUSDXR	31-Jul-08 RASLAF
RASWCHFMM	31-Jul-08 RASW
RASWEURCR	31-Jul-08 RASW
RASWEURMM	31-Jul-08 RASW
RASWUSDCR	31-Jul-08 RASW
RASWUSDMM	31-Jul-08 RASW
RAYI-SCAEURCR	31-Jul-08 RAYI-SCA
RAYI-SCAEURMM	31-Jul-08 RAYI-SCA
RAYI-SCAEURMR	31-Jul-08 RAYI-SCA
RAYI-SCAEURXR	31-Jul-08 RAYI-SCA
RAYI-SCAGBPCR	31-Jul-08 RAYI-SCA
RAYI-SCAGBPMM	31-Jul-08 RAYI-SCA
RAYI-SCAUSDCR	31-Jul-08 RAYI-SCA
RAYI-SCAUSDMM	31-Jul-08 RAYI-SCA
RAYI-SCAUSDMR	31-Jul-08 RAYI-SCA
RAYI-SCAUSDXR	31-Jul-08 RAYI-SCA
RAYI-SCAEURCR	31-Jul-08 RAYI-SCA
RAYI-SCAEURMM	31-Jul-08 RAYI-SCA
RAYI-SCAEURMR	31-Jul-08 RAYI-SCA
RAYI-SCAEURXR	31-Jul-08 RAYI-SCA
RAYI-SCAGBPMM	31-Jul-08 RAYI-SCA
RAYI-SCAUSDCR	31-Jul-08 RAYI-SCA
RAYI-SCAUSDMM	31-Jul-08 RAYI-SCA
RBKAUDMR	31-Jul-08 RBK
RBKEURCR	31-Jul-08 RBK
RBKEURMM	31-Jul-08 RBK
RBKEURMR	31-Jul-08 RBK
RBKGBPMR	31-Jul-08 RBK
RBKJPYMR	31-Jul-08 RBK
RBKUSDCR	31-Jul-08 RBK
RBKUSDMM	31-Jul-08 RBK
RBKUSDMR	31-Jul-08 RBK
RBKUSDXR	31-Jul-08 RBK
RBOSAUDMM	31-Jul-08 RBOS
RBOSEURCR	31-Jul-08 RBOS
RBOSEURMM	31-Jul-08 RBOS
RBOSEURXR	31-Jul-08 RBOS
RBOSUSDCR	31-Jul-08 RBOS
RBOSUSDMM	31-Jul-08 RBOS
RBOSUSDMR	31-Jul-08 RBOS
RBOSUSDXR	31-Jul-08 RBOS
RBOSEURCR	31-Jul-08 RBOS
RBOSEURMM	31-Jul-08 RBOS
RBOSGBPCR	31-Jul-08 RBOS
RBOSGBPMR	31-Jul-08 RBOS
RBOSUSDCR	31-Jul-08 RBOS
RBOSUSDMM	31-Jul-08 RBOS
RBOSUSDMR	31-Jul-08 RBOS
RBOS-NatwestEURCR	31-Jul-08 RBOS-Natwest
RBOS-NatwestEURMM	31-Jul-08 RBOS-Natwest
RBOS-NatwestGBPCR	31-Jul-08 RBOS-Natwest
RBOS-NatwestGBPMM	31-Jul-08 RBOS-Natwest
RBOS-NatwestUSDCR	31-Jul-08 RBOS-Natwest
RBOS-NatwestUSDMM	31-Jul-08 RBOS-Natwest
RBOS-RBOSplcEURCR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcEURMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcUSDCR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcUSDMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcAUDMM	31-Jul-08 RBOS-RBOSplc

RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	USD
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	EUR
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	EUR
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	USD
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	USD
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	USD
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	USD
Ranbaxy Labs Ltd	YF89F5	SNRFOR	USD
Ranbaxy Labs Ltd	YF89F5	SNRFOR	USD
Ranbaxy Labs Ltd	YF89F5	SNRFOR	USD
Ranbaxy Labs Ltd	YF89F5	SNRFOR	USD
RAS Laffan Liquefied Nat Gas Co Ltd	7C9457	SNRFOR	EUR
RAS Laffan Liquefied Nat Gas Co Ltd	7C9457	SNRFOR	EUR
RAS Laffan Liquefied Nat Gas Co Ltd	7C9457	SNRFOR	USD
RAS Laffan Liquefied Nat Gas Co Ltd	7C9457	SNRFOR	USD
RAS Laffan Liquefied Nat Gas Co Ltd	7C9457	SNRFOR	USD
Swiss Life Fin Ltd	8F78GB	SNRFOR	CHF
Swiss Life Fin Ltd	8F78GB	SNRFOR	EUR
Swiss Life Fin Ltd	8F78GB	SNRFOR	EUR
Swiss Life Fin Ltd	8F78GB	SNRFOR	USD
Swiss Life Fin Ltd	8F78GB	SNRFOR	USD
Ray Acquisition SCA	FMDDDW	SNRFOR	EUR
Ray Acquisition SCA	FMDDDW	SNRFOR	EUR
Ray Acquisition SCA	FMDDDW	SNRFOR	EUR
Ray Acquisition SCA	FMDDDW	SNRFOR	EUR
Ray Acquisition SCA	FMDDDW	SNRFOR	GBP
Ray Acquisition SCA	FMDDDW	SNRFOR	GBP
Ray Acquisition SCA	FMDDDW	SNRFOR	USD
Ray Acquisition SCA	FMDDDW	SNRFOR	USD
Ray Acquisition SCA	FMDDDW	SNRFOR	USD
Ray Acquisition SCA	FMDDDW	SNRFOR	USD
Ray Acquisition SCA	FMDDDW	SUBLT2	EUR
Ray Acquisition SCA	FMDDDW	SUBLT2	EUR
Ray Acquisition SCA	FMDDDW	SUBLT2	EUR
Ray Acquisition SCA	FMDDDW	SUBLT2	EUR
Ray Acquisition SCA	FMDDDW	SUBLT2	GBP
Ray Acquisition SCA	FMDDDW	SUBLT2	USD
Ray Acquisition SCA	FMDDDW	SUBLT2	USD
Reebok Intl Ltd	7CD921	SNRFOR	AUD
Reebok Intl Ltd	7CD921	SNRFOR	EUR
Reebok Intl Ltd	7CD921	SNRFOR	EUR
Reebok Intl Ltd	7CD921	SNRFOR	EUR
Reebok Intl Ltd	7CD921	SNRFOR	GBP
Reebok Intl Ltd	7CD921	SNRFOR	JPY
Reebok Intl Ltd	7CD921	SNRFOR	USD
Reebok Intl Ltd	7CD921	SNRFOR	USD
Reebok Intl Ltd	7CD921	SNRFOR	USD
Reebok Intl Ltd	7CD921	SNRFOR	USD
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	AUD
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	EUR
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	EUR
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	EUR
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	USD
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	USD
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	USD
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	USD
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	EUR
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	EUR
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	GBP
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	GBP
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	USD
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	USD
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	USD
Natl Westminster Bk PLC	GM9B93	SNRFOR	EUR
Natl Westminster Bk PLC	GM9B93	SNRFOR	EUR
Natl Westminster Bk PLC	GM9B93	SNRFOR	GBP
Natl Westminster Bk PLC	GM9B93	SNRFOR	GBP
Natl Westminster Bk PLC	GM9B93	SNRFOR	USD
Natl Westminster Bk PLC	GM9B93	SNRFOR	USD
Royal Bk Scotland plc	GNDEGI	PREFT1	EUR
Royal Bk Scotland plc	GNDEGI	PREFT1	EUR
Royal Bk Scotland plc	GNDEGI	PREFT1	USD
Royal Bk Scotland plc	GNDEGI	PREFT1	USD
Royal Bk Scotland plc	GNDEGI	SNRFOR	AUD

XR	Composite	0.27%	0.67%	0.79%	0.93%	1.06%	1.19%
MM	Composite	0.31%	0.64%	0.75%	0.90%	1.02%	1.17%
MR	Composite	0.31%	0.63%	0.74%	0.89%	1.02%	1.17%
CR	Composite						
MM	Composite	0.31%	0.64%	0.75%	0.90%	1.02%	1.17%
MR	Composite	0.31%	0.63%	0.74%	0.89%	1.02%	1.17%
XR	Composite	0.31%	0.61%	0.71%	0.85%	1.02%	1.17%
CR	Composite	0.75%	0.75%	0.75%	1.01%	1.28%	2.53%
MM	Composite	0.75%	0.75%	0.75%	1.01%	1.28%	2.53%
MR	Composite	0.75%	0.75%	0.75%	1.01%	1.28%	2.53%
XR	Composite	0.75%	0.75%	0.75%	1.01%	1.28%	2.53%
CR	Composite	0.47%	0.55%	0.60%	0.65%	0.85%	0.98%
MM	Composite	0.004725	0.005252211	0.006025	0.0065	0.008525	0.00975
CR	Composite	0.47%	0.55%	0.60%	0.65%	0.85%	0.98%
MR	Composite	0.47%	0.52%	0.60%	0.65%	0.85%	0.98%
XR	Composite						
MM	Composite						
CR	Composite						
MM	Composite	0.62%	0.62%	0.62%	0.62%	0.81%	0.99%
CR	Composite						
MM	Composite	0.00617998	0.00617998	0.00617998	0.00617998	0.008098451	0.009947753
CR	Composite	0.006167225	0.008174895	0.011392912	0.014010086	0.016283781	0.018648731
MM	Composite	0.60%	0.78%	1.10%	1.34%	1.57%	1.79%
MR	Composite	0.59%	0.78%	1.08%	1.33%	1.55%	1.77%
XR	Composite						
CR	Composite	0.62%	0.82%	1.14%	1.40%	1.63%	1.86%
MM	Composite	0.006	0.007847884	0.011013275	0.013446176	0.015659201	0.017907515
CR	Composite	0.62%	0.82%	1.14%	1.40%	1.63%	1.86%
MM	Composite	0.006	0.007847884	0.011013275	0.013446176	0.015659201	0.017907515
MR	Composite	0.0059375	0.00776615	0.010823267	0.013309582	0.015469592	0.017716294
XR	Composite	0.005643011	0.007480029	0.010424515	0.012819229	0.01489966	0.017063589
CR	Composite	0.006047867	0.00813072	0.011362476	0.014364801	0.016766746	0.018395428
MM	Composite	0.005785317	0.007788741	0.010991225	0.013461527	0.01606441	0.017659611
MR	Composite	0.005745474	0.007724184	0.010794352	0.013646561	0.015928408	0.017475656
XR	Composite	0.55%	0.74%	1.04%	1.31%	1.53%	1.68%
MM	Composite	0.58%	0.78%	1.10%	1.35%	1.61%	1.77%
CR	Composite	0.60%	0.81%	1.14%	1.44%	1.68%	1.84%
MM	Composite	0.005785317	0.007788741	0.010991225	0.013461527	0.01606441	0.017659611
MR	Composite	0.001032885	0.001150557	0.001597713	0.002069336	0.002641156	0.003174308
CR	Composite	0.10%	0.12%	0.17%	0.22%	0.28%	0.33%
MM	Composite						
MR	Composite	0.10%	0.12%	0.16%	0.21%	0.26%	0.32%
MR	Composite	0.10%	0.12%	0.16%	0.21%	0.26%	0.32%
MR	Composite	0.10%	0.12%	0.16%	0.21%	0.26%	0.32%
CR	Composite	0.001032885	0.001211121	0.001681786	0.002178059	0.002779701	0.003340682
MM	Composite						
MR	Composite	0.10%	0.12%	0.16%	0.21%	0.26%	0.32%
XR	Composite	0.10%	0.11%	0.15%	0.20%	0.25%	0.31%
MM	Composite	0.52%	0.52%	0.72%	0.90%	0.96%	1.02%
CR	Composite	0.54%	0.54%	0.76%	0.93%	1.01%	1.06%
MM	Composite	0.51%	0.51%	0.73%	0.90%	0.97%	1.02%
XR	Composite	0.49%	0.49%	0.69%	0.85%	0.92%	0.97%
CR	Composite	0.54%	0.54%	0.76%	0.93%	1.01%	1.06%
MM	Composite	0.005146555	0.005146555	0.00728	0.00895625	0.009700833	0.010183333
MR	Composite	0.51%	0.51%	0.72%	0.88%	0.96%	1.00%
XR	Composite	0.49%	0.49%	0.69%	0.85%	0.92%	0.97%
CR	Composite	0.80%	0.80%	1.18%	1.43%	1.65%	1.78%
MM	Composite	0.77%	0.77%	1.13%	1.38%	1.58%	1.73%
CR	Composite						
MR	Composite						
CR	Composite	0.008012439	0.008012439	0.01181199	0.014333636	0.01645212	0.017844939
MM	Composite	0.77%	0.77%	1.13%	1.38%	1.58%	1.73%
MR	Composite	0.76%	0.76%	1.12%	1.36%	1.56%	1.72%
CR	Composite	0.004392713	0.004392713	0.006929958	0.008516002	0.009694263	0.010776374
MM	Composite	0.004392713	0.004392713	0.006640372	0.008160103	0.009241175	0.010271394
CR	Composite	0.44%	0.44%	0.69%	0.85%	0.97%	1.08%
MM	Composite						
CR	Composite	0.004392713	0.004392713	0.006929958	0.008516002	0.009694263	0.010776374
MM	Composite	0.44%	0.44%	0.66%	0.82%	0.92%	1.03%
CR	Composite	0.46%	0.46%	0.46%	1.86%	1.86%	1.86%
MM	Composite	0.46%	0.46%	0.46%	1.86%	1.86%	1.86%
CR	Composite						
MM	Composite	0.46%	0.46%	0.46%	1.86%	1.86%	1.86%
MM	Composite	0.32%	0.49%	0.69%	0.83%	0.93%	1.02%

1.29%	1.39%	1.72%	1.75%	1.60%	0.376000003 BB	A
1.27%	1.41%	1.60%	1.52%		0.4 NR	B
1.27%	1.40%	1.60%	1.52%		0.4 NR	BB
					0.4	
1.27%	1.41%	1.60%	1.52%		0.4 NR	B
1.27%	1.40%	1.60%	1.52%		0.4 NR	BB
1.27%	1.34%	1.60%	1.52%		0.4 NR	B
1.65%	2.54%	2.54%	2.54%	2.54%	0.325	
1.65%	2.54%	2.54%	2.54%	2.54%	0.325	
1.65%	2.54%	2.54%	2.54%	2.54%	0.325	
1.65%	2.54%	2.54%	2.54%	2.54%	0.325	
1.06%	1.21%	1.21%	1.45%	1.51%	0.4 NR	BB
1.06%	0.01205	0.01205	0.01450599	0.0151	0.4 NR	BB
1.06%	1.21%	1.21%	1.45%	1.51%	0.4 NR	BB
1.06%	1.21%	1.21%	1.45%	1.51%	0.4 NR	BB
					0.4	
					0.400000002	
					0.400000002	
0.99%	0.99%	0.99%	0.99%	0.99%	0.400000002	
					0.400000002	
0.009947753	0.009947753	0.009947753	0.009947753	0.009947753	0.400000002	
1.98%	0.020923198	0.020908306	0.021186155	0.02089712	0.394444444 BBB	A
1.90%	2.01%	2.02%	2.05%	2.02%	0.4 A	AA
1.88%	1.99%	1.99%	2.01%	1.99%	0.394444444 BBB	A
					0.394444444	
1.98%	2.09%	2.09%	2.12%	2.09%	0.394444444 BBB	A
1.90%	0.020133713	0.020203054	0.020472095	0.020197267	0.4 A	AA
1.98%	2.09%	2.09%	2.12%	2.09%	0.394444444 BBB	A
1.90%	0.020133713	0.020203054	0.020472095	0.020197267	0.4 A	AA
1.88%	0.019877038	0.019862891	0.020126847	0.019852264	0.394444444 BBB	A
1.81%	0.019144726	0.0191311	0.019385332	0.019120865	0.394444444 BBB	A
1.97%	0.021258919	0.020834116	0.022490536	0.02048835	0.2 BBB	BBB
1.88%	0.020357675	0.020834116	0.021483355	0.02048835	0.2 A	A
1.87%	0.020195973	0.020834116	0.021366009	0.02048835	0.2 BBB	BBB
1.80%	1.95%	2.08%	2.06%	2.05%	0.2 BBB	BBB
1.88%	2.04%	2.08%	2.15%	2.05%	0.2 A	A
1.97%	2.13%	2.08%	2.25%	2.05%	0.2 BBB	BBB
1.88%	0.020357675	0.020834116	0.021483355	0.02048835	0.2 A	A
0.39%	0.006201234	0.008794301	0.00958053		0.4 NR	B
0.41%	0.65%	0.88%	0.96%		0.4 NR	BB
					0.4	
0.39%	0.62%	0.88%	0.96%		0.4 NR	BBB
0.39%	0.62%	0.88%	0.96%		0.4 NR	BBB
0.39%	0.62%	0.88%	0.96%		0.4 NR	B
0.41%	0.006518705	0.008794301	0.00958053		0.4 NR	BB
					0.4	
0.39%	0.62%	0.88%	0.96%		0.4 NR	BBB
0.37%	0.60%	0.88%	0.96%		0.4 NR	BB
1.04%	1.06%	1.06%	1.06%	1.06%	0.4	BB
1.04%	1.06%	1.06%	1.06%	1.06%	0.4	BBB
1.04%	1.06%	1.06%	1.06%	1.06%	0.4	BBB
1.04%	1.06%	1.06%	1.06%	1.06%	0.4	BBB
1.04%	1.06%	1.06%	1.06%	1.06%	0.4	BBB
1.04%	0.01061	0.01061	0.01061	0.01061	0.4	BBB
1.04%	1.06%	1.06%	1.06%	1.06%	0.4	BBB
1.04%	1.06%	1.06%	1.06%	1.06%	0.4	BBB
1.82%	1.83%	1.75%	1.81%	1.78%	0.25	BBB
1.75%	1.75%	1.75%	1.81%	1.78%	0.25	A
					0.25	
					0.25	
1.82%	0.018252675	0.017486473	0.01806448	0.017814217	0.25	BBB
1.75%	1.75%	1.75%	1.81%	1.78%	0.25	A
1.73%	1.73%	1.75%	1.81%	1.78%	0.25	BBB
1.08%	0.011011441	0.011011441	0.011011441	0.011011441	0.4	NR
1.08%	0.011011441	0.011011441	0.011011441	0.011011441	0.4	NR
1.08%	1.10%	1.10%	1.10%	1.10%	0.4	NR
					0.4	
1.08%	0.011011441	0.011011441	0.011011441	0.011011441	0.4	NR
1.08%	1.10%	1.10%	1.10%	1.10%	0.4	NR
1.86%	1.86%	1.86%	1.86%	1.86%	0.1 NR	
1.86%	1.86%	1.86%	1.86%	1.86%	0.1 NR	
					0.1	
1.86%	1.86%	1.86%	1.86%	1.86%	0.1 NR	
1.04%	1.06%	1.05%	1.05%	0.99%	0.4 NR	BBB

A	A	A	A	A	A
BB	BB	NR	NR	NR	BB
BBB	BBB	NR	NR	NR	BBB
BB	BB	NR	NR	NR	BB
BBB	BBB	NR	NR	NR	BBB
BB	BB	NR	NR	NR	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	NR		
	NR	NR	NR		
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BBB	A	A	BBB	BBB	BBB
BBB	A	A	BBB	BB	BBB
A	A	AA	A	BBB	A
BBB	A	A	BBB	BB	BBB
BBB	A	A	BBB	BB	BBB
A	A	AA	A	BBB	A
BBB	A	A	BBB	BB	BBB
A	A	AA	A	BBB	A
B	B	B	B	BB	B
BB	BB	BB	BB	BBB	BB
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
B	B	B	B	BB	B
BB	BB	BB	BB	BBB	BB
BBB	BBB	BBB	BBB	A	BBB
BB	BB	BB	BB	BBB	BB
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
			NR		
			NR		
			NR		
BBB	BBB	BBB	A	BBB	BBB

NR	BB	NR	A	4 Consumer Goods
NR	NR		NR	2 Consumer Goods
NR	NR		NR	2 Consumer Goods
			NR	Consumer Goods
NR	NR		NR	2 Consumer Goods
NR	NR		NR	2 Consumer Goods
NR	NR		NR	2 Consumer Goods
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
	NR	NR	NR	2 Oil & Gas
	NR	NR	NR	2 Oil & Gas
	NR	NR	NR	2 Oil & Gas
	NR	NR	NR	2 Oil & Gas
			NR	Oil & Gas
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
BBB	BBB	BBB	AA	10 Industrials
A	A	A	AA	10 Industrials
BBB	BBB	BBB	AA	10 Industrials
			NR	Industrials
BBB	BBB	BBB	AA	10 Industrials
A	A	A	AA	10 Industrials
BBB	BBB	BBB	AA	10 Industrials
A	A	A	AA	10 Industrials
BBB	BBB	BBB	AA	10 Industrials
BBB	BBB	BBB	AA	10 Industrials
NR	BB	NR	BBB	6 Industrials
NR	BBB	NR	BBB	6 Industrials
NR	BB	NR	BBB	6 Industrials
NR	BB	NR	BBB	6 Industrials
NR	BBB	NR	BBB	6 Industrials
NR	BB	NR	BBB	6 Industrials
NR	BBB	NR	BBB	6 Industrials
NR	NR		BBB	5 Consumer Goods
NR	NR		BBB	5 Consumer Goods
			NR	Consumer Goods
NR	NR		BBB	5 Consumer Goods
NR	NR		BBB	5 Consumer Goods
NR	NR		BBB	5 Consumer Goods
NR	NR		BBB	5 Consumer Goods
			NR	Consumer Goods
NR	NR		BBB	5 Consumer Goods
NR	NR		BBB	5 Consumer Goods
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	3 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	4 Financials
			A	3 Financials
			A	3 Financials
			A	3 Financials
			NR	Financials
			A	3 Financials
			A	3 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
NR	NR	NR	A	12 Financials

N.Amer	United States	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States		BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States		BBB				
N.Amer	United States		BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States		BBB	Thin	DocAdj	DocAdj	DocAdj
India	India		BB			Thin	Thin
India	India		BB			Thin	Thin
India	India		BB			Thin	Thin
India	India		BB			Thin	Thin
MiddleEast	Qatar	BBB	AA	Thin	DocAdj	Thin	Thin
MiddleEast	Qatar	BBB	AA	Thin	DocAdj	Thin	Thin
MiddleEast	Qatar	BBB	AA	Thin	DocAdj	Thin	Thin
MiddleEast	Qatar	BBB	AA	Thin	DocAdj	Thin	Thin
MiddleEast	Qatar	BBB	AA				
Caribbean	British Virgin Islands		AA				
Caribbean	British Virgin Islands		AA				
Caribbean	British Virgin Islands		AA				Thin
Caribbean	British Virgin Islands		AA				
Caribbean	British Virgin Islands		AA				Thin
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BBB				
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA		Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	AA		Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA		Thin	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA		Thin	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Thin			
Europe	United Kingdom	AA	AA	Thin			
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Thin			
Europe	United Kingdom	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
Thin	Thin	Thin	DocAdj	Thin	Thin	
Thin	Thin	Thin	CcyGrp	Thin	Thin	
Thin	Thin	Thin	DocAdj	Thin	Thin	
Thin	Thin	Thin	CcyGrp	Thin	Thin	
Thin	Thin	Thin	DocAdj	Thin	Thin	
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin					
Thin	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Entity Tier	Entity Tier	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
	Thin					
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp
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Entity Tier

RBOS-RBOSplcCADMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcCHFCR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcCHFMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcEURCR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcEURMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcEURMR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcEURXR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcGBPCR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcGBPMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcGBPMR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcHKDMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcJPYCR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcJPYMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcSEKMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcSGDMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcUSDCR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcUSDMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcUSDMR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcUSDXR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcAUDMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcEURCR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcEURMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcEURMR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcGBPCR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcGBPMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcGBPMR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcHKDMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcJPYCR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcJPYMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcSGDMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcTWDMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcUSDCR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcUSDMM	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcUSDMR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcUSDXR	31-Jul-08 RBOS-RBOSplc
RBOS-RBOSplcZARMM	31-Jul-08 RBOS-RBOSplc
RBOSCHCHFCR	31-Jul-08 RBOSCH
RBOSCHCHFMM	31-Jul-08 RBOSCH
RBOSCHEURCR	31-Jul-08 RBOSCH
RBOSCHEURMM	31-Jul-08 RBOSCH
RBOSCHEURMR	31-Jul-08 RBOSCH
RBOSCHGBPCR	31-Jul-08 RBOSCH
RBOSCHGBPMM	31-Jul-08 RBOSCH
RBOSCHGBPMR	31-Jul-08 RBOSCH
RBOSCHJPYCR	31-Jul-08 RBOSCH
RBOSCHJPYMM	31-Jul-08 RBOSCH
RBOSCHUSDCR	31-Jul-08 RBOSCH
RBOSCHUSDMM	31-Jul-08 RBOSCH
RBOSCHUSDMR	31-Jul-08 RBOSCH
RCCCUSDCR	31-Jul-08 RCCC
RCCCUSDMR	31-Jul-08 RCCC
RCCCUSDXR	31-Jul-08 RCCC
RCICADMR	31-Jul-08 RCI
RCIEURMM	31-Jul-08 RCI
RCIEURMR	31-Jul-08 RCI
RCIEURXR	31-Jul-08 RCI
RCIJPYXR	31-Jul-08 RCI
RCIUSDCR	31-Jul-08 RCI
RCIUSDMM	31-Jul-08 RCI
RCIUSDMR	31-Jul-08 RCI
RCIUSDXR	31-Jul-08 RCI
RCICADMR	31-Jul-08 RCI
RCIEURMM	31-Jul-08 RCI
RCIEURMR	31-Jul-08 RCI
RCIEURXR	31-Jul-08 RCI
RCIJPYCR	31-Jul-08 RCI
RCIUSDCR	31-Jul-08 RCI
RCIUSDMM	31-Jul-08 RCI
RCIUSDMR	31-Jul-08 RCI
RCIUSDXR	31-Jul-08 RCI
RCI-WirelessEURMR	31-Jul-08 RCI-Wireless
RCI-WirelessUSDCR	31-Jul-08 RCI-Wireless
RCI-WirelessUSDMR	31-Jul-08 RCI-Wireless
RCI-WirelessUSDXR	31-Jul-08 RCI-Wireless

Royal Bk Scotland plc	GNDEGI	SNRFOR	CAD
Royal Bk Scotland plc	GNDEGI	SNRFOR	CHF
Royal Bk Scotland plc	GNDEGI	SNRFOR	CHF
Royal Bk Scotland plc	GNDEGI	SNRFOR	EUR
Royal Bk Scotland plc	GNDEGI	SNRFOR	EUR
Royal Bk Scotland plc	GNDEGI	SNRFOR	EUR
Royal Bk Scotland plc	GNDEGI	SNRFOR	EUR
Royal Bk Scotland plc	GNDEGI	SNRFOR	GBP
Royal Bk Scotland plc	GNDEGI	SNRFOR	GBP
Royal Bk Scotland plc	GNDEGI	SNRFOR	GBP
Royal Bk Scotland plc	GNDEGI	SNRFOR	HKD
Royal Bk Scotland plc	GNDEGI	SNRFOR	JPY
Royal Bk Scotland plc	GNDEGI	SNRFOR	JPY
Royal Bk Scotland plc	GNDEGI	SNRFOR	SEK
Royal Bk Scotland plc	GNDEGI	SNRFOR	SGD
Royal Bk Scotland plc	GNDEGI	SNRFOR	USD
Royal Bk Scotland plc	GNDEGI	SNRFOR	USD
Royal Bk Scotland plc	GNDEGI	SNRFOR	USD
Royal Bk Scotland plc	GNDEGI	SNRFOR	USD
Royal Bk Scotland plc	GNDEGI	SUBLT2	AUD
Royal Bk Scotland plc	GNDEGI	SUBLT2	EUR
Royal Bk Scotland plc	GNDEGI	SUBLT2	EUR
Royal Bk Scotland plc	GNDEGI	SUBLT2	EUR
Royal Bk Scotland plc	GNDEGI	SUBLT2	GBP
Royal Bk Scotland plc	GNDEGI	SUBLT2	GBP
Royal Bk Scotland plc	GNDEGI	SUBLT2	GBP
Royal Bk Scotland plc	GNDEGI	SUBLT2	HKD
Royal Bk Scotland plc	GNDEGI	SUBLT2	JPY
Royal Bk Scotland plc	GNDEGI	SUBLT2	JPY
Royal Bk Scotland plc	GNDEGI	SUBLT2	SGD
Royal Bk Scotland plc	GNDEGI	SUBLT2	TWD
Royal Bk Scotland plc	GNDEGI	SUBLT2	USD
Royal Bk Scotland plc	GNDEGI	SUBLT2	USD
Royal Bk Scotland plc	GNDEGI	SUBLT2	USD
Royal Bk Scotland plc	GNDEGI	SUBLT2	USD
Royal Bk Scotland plc	GNDEGI	SUBLT2	ZAR
Robert Bosch GmBH	DE35AD	SNRFOR	CHF
Robert Bosch GmBH	DE35AD	SNRFOR	CHF
Robert Bosch GmBH	DE35AD	SNRFOR	EUR
Robert Bosch GmBH	DE35AD	SNRFOR	EUR
Robert Bosch GmBH	DE35AD	SNRFOR	EUR
Robert Bosch GmBH	DE35AD	SNRFOR	GBP
Robert Bosch GmBH	DE35AD	SNRFOR	GBP
Robert Bosch GmBH	DE35AD	SNRFOR	GBP
Robert Bosch GmBH	DE35AD	SNRFOR	JPY
Robert Bosch GmBH	DE35AD	SNRFOR	JPY
Robert Bosch GmBH	DE35AD	SNRFOR	USD
Robert Bosch GmBH	DE35AD	SNRFOR	USD
Robert Bosch GmBH	DE35AD	SNRFOR	USD
Rural Cellular Corp	7F9A94	SNRFOR	USD
Rural Cellular Corp	7F9A94	SNRFOR	USD
Rural Cellular Corp	7F9A94	SNRFOR	USD
Rogers Comms Inc	7EC619	SECDOM	CAD
Rogers Comms Inc	7EC619	SECDOM	EUR
Rogers Comms Inc	7EC619	SECDOM	EUR
Rogers Comms Inc	7EC619	SECDOM	EUR
Rogers Comms Inc	7EC619	SECDOM	JPY
Rogers Comms Inc	7EC619	SECDOM	USD
Rogers Comms Inc	7EC619	SECDOM	USD
Rogers Comms Inc	7EC619	SECDOM	USD
Rogers Comms Inc	7EC619	SECDOM	USD
Rogers Comms Inc	7EC619	SNRFOR	CAD
Rogers Comms Inc	7EC619	SNRFOR	EUR
Rogers Comms Inc	7EC619	SNRFOR	EUR
Rogers Comms Inc	7EC619	SNRFOR	EUR
Rogers Comms Inc	7EC619	SNRFOR	JPY
Rogers Comms Inc	7EC619	SNRFOR	USD
Rogers Comms Inc	7EC619	SNRFOR	USD
Rogers Comms Inc	7EC619	SNRFOR	USD
Rogers Comms Inc	7EC619	SNRFOR	USD
Rogers Wireless Comms Inc	7EC846	SNRFOR	EUR
Rogers Wireless Comms Inc	7EC846	SNRFOR	USD
Rogers Wireless Comms Inc	7EC846	SNRFOR	USD
Rogers Wireless Comms Inc	7EC846	SNRFOR	USD

MM	Composite	0.32%	0.50%	0.72%	0.82%	0.92%	1.02%
CR	Composite	0.32%	0.51%	0.69%	0.84%	0.94%	1.05%
MM	Composite	0.32%	0.50%	0.72%	0.82%	0.92%	1.02%
CR	Composite	0.32%	0.51%	0.69%	0.84%	0.94%	1.05%
MM	Composite	0.32%	0.50%	0.72%	0.82%	0.92%	1.02%
MR	Composite	0.32%	0.49%	0.71%	0.80%	0.91%	1.00%
XR	Composite	0.32%	0.46%	0.65%	0.77%	0.87%	0.97%
CR	Composite	0.32%	0.51%	0.69%	0.84%	0.94%	1.05%
MM	Composite	0.32%	0.50%	0.72%	0.82%	0.92%	1.02%
MR	Composite						
MM	Composite	0.003247034	0.004962058	0.007158879	0.00817918	0.00924065	0.01020073
CR	Composite	0.32%	0.50%	0.69%	0.83%	0.97%	1.07%
MM	Composite	0.32%	0.48%	0.69%	0.79%	0.92%	1.03%
MM	Composite	0.32%	0.50%	0.72%	0.82%	0.92%	1.02%
MM	Composite	0.32%	0.50%	0.72%	0.82%	0.92%	1.02%
CR	Composite	0.32%	0.51%	0.69%	0.84%	0.94%	1.05%
MM	Composite	0.32%	0.50%	0.72%	0.82%	0.92%	1.02%
MR	Composite						
XR	Composite	0.003247034	0.004649216	0.006489641	0.007736781	0.008747068	0.009675758
MM	Composite	0.82%	0.84%	1.18%	1.41%	1.59%	1.75%
CR	Composite	0.83%	0.86%	1.20%	1.46%	1.64%	1.83%
MM	Composite	0.81%	0.82%	1.20%	1.40%	1.56%	1.73%
MR	Composite	0.80%	0.82%	1.18%	1.38%	1.55%	1.72%
CR	Composite	0.83%	0.86%	1.20%	1.46%	1.64%	1.83%
MM	Composite	0.81%	0.82%	1.20%	1.40%	1.56%	1.73%
MR	Composite						
MM	Composite	0.81%	0.82%	1.20%	1.40%	1.56%	1.73%
CR	Composite	0.82%	0.84%	1.18%	1.41%	1.59%	1.75%
MM	Composite	0.008211467	0.008364189	0.011843013	0.014085885	0.015878802	0.017509016
MM	Composite	0.81%	0.82%	1.20%	1.40%	1.56%	1.73%
MM	Composite	0.81%	0.82%	1.20%	1.40%	1.56%	1.73%
CR	Composite	0.008294962	0.008614373	0.011955494	0.014610508	0.016393236	0.018307383
MM	Composite	0.81%	0.82%	1.20%	1.40%	1.56%	1.73%
MR	Composite	0.80%	0.82%	1.18%	1.38%	1.55%	1.72%
XR	Composite	0.78%	0.79%	1.11%	1.33%	1.49%	1.66%
MM	Composite	0.81%	0.82%	1.20%	1.40%	1.56%	1.73%
CR	Composite	0.29%	0.33%	0.41%	0.54%	0.60%	0.66%
MM	Composite	0.29%	0.35%	0.40%	0.53%	0.58%	0.64%
CR	Composite	0.29%	0.33%	0.41%	0.54%	0.60%	0.66%
MM	Composite	0.002910088	0.003454005	0.0039776	0.005252769	0.005786101	0.006412354
MR	Composite	0.29%	0.34%	0.39%	0.52%	0.58%	0.63%
CR	Composite						
MM	Composite	0.29%	0.35%	0.40%	0.53%	0.58%	0.64%
MR	Composite						
CR	Composite	0.00278814	0.003236003	0.004010102	0.005248407	0.005884215	0.006451088
MM	Composite	0.28%	0.32%	0.40%	0.52%	0.59%	0.65%
CR	Composite	0.29%	0.33%	0.41%	0.54%	0.60%	0.66%
MM	Composite	0.29%	0.35%	0.40%	0.53%	0.58%	0.64%
MR	Composite	0.29%	0.34%	0.39%	0.52%	0.58%	0.63%
CR	Composite						
MR	Composite	1.08%	1.08%	1.29%	1.73%	2.15%	2.50%
XR	Composite	1.08%	1.08%	1.29%	1.67%	2.07%	2.41%
MR	Composite						
MM	Composite						
MR	Composite	0.67%	0.85%	1.07%	1.35%	1.50%	1.72%
XR	Composite	0.0067185	0.0081945	0.010676667	0.0130684	0.014506	0.016554
XR	Composite	0.67%	0.82%	1.07%	1.31%	1.45%	1.66%
CR	Composite	0.67%	0.89%	1.07%	1.42%	1.58%	1.81%
MM	Composite						
MR	Composite	0.0067185	0.008479523	0.010676667	0.013509479	0.015047692	0.017167684
XR	Composite	0.67%	0.82%	1.07%	1.31%	1.45%	1.66%
MR	Composite						
MM	Composite						
MR	Composite	0.70%	0.77%	1.08%	1.30%	1.49%	1.63%
XR	Composite	0.67%	0.74%	1.03%	1.27%	1.43%	1.62%
CR	Composite						
CR	Composite	0.73%	0.85%	1.14%	1.38%	1.57%	1.75%
MM	Composite						
MR	Composite	0.70%	0.77%	1.08%	1.30%	1.49%	1.63%
XR	Composite	0.67%	0.74%	1.03%	1.27%	1.43%	1.62%
MR	Composite						
CR	Composite						
MR	Composite	0.010013243	0.010013243	0.011105668	0.012584985	0.015214583	0.016737692
XR	Composite	1.00%	1.00%	1.11%	1.26%	1.46%	1.61%

1.03%	1.06%	1.05%	1.05%	0.99%	0.4 NR	A
1.08%	1.10%	1.05%	1.05%	0.99%	0.4 NR	A
1.03%	1.06%	1.05%	1.05%	0.99%	0.4 NR	A
1.08%	1.10%	1.05%	1.05%	0.99%	0.4 NR	A
1.03%	1.06%	1.05%	1.05%	0.99%	0.4 NR	A
1.03%	1.05%	1.05%	1.05%	0.99%	0.4 NR	A
0.99%	1.01%	1.05%	1.05%	0.99%	0.4 NR	A
1.08%	1.10%	1.05%	1.05%	0.99%	0.4 NR	A
1.03%	1.06%	1.05%	1.05%	0.99%	0.4 NR	A
					0.4	
1.03%	0.010606658	0.010516206	0.010509045	0.009855395	0.4 NR	A
1.04%	1.09%	1.05%	1.05%	0.99%	0.4 NR	BBB
1.04%	1.05%	1.05%	1.05%	0.99%	0.4 NR	BBB
1.03%	1.06%	1.05%	1.05%	0.99%	0.4 NR	A
1.03%	1.06%	1.05%	1.05%	0.99%	0.4 NR	A
1.08%	1.10%	1.05%	1.05%	0.99%	0.4 NR	A
1.03%	1.06%	1.05%	1.05%	0.99%	0.4 NR	A
					0.4	
0.99%	0.010098888	0.010516206	0.010509045	0.009855395	0.4 NR	A
1.76%	1.78%	1.75%	1.83%	1.90%	0.2 BB	BBB
1.84%	1.84%	1.75%	1.83%	1.90%	0.2 A	A
1.74%	1.77%	1.75%	1.83%	1.90%	0.2 A	A
1.73%	1.75%	1.75%	1.83%	1.90%	0.2 BBB	A
1.84%	1.84%	1.75%	1.83%	1.90%	0.2 A	A
1.74%	1.77%	1.75%	1.83%	1.90%	0.2 A	A
					0.2	
1.74%	1.77%	1.75%	1.83%	1.90%	0.2 A	A
1.76%	1.78%	1.75%	1.83%	1.90%	0.2 BB	BBB
1.76%	0.01779504	0.017507717	0.018255	0.019014714	0.2 BB	BBB
1.74%	1.77%	1.75%	1.83%	1.90%	0.2 A	A
1.74%	1.77%	1.75%	1.83%	1.90%	0.2 A	A
1.84%	0.018431664	0.017507717	0.018255	0.019014714	0.2 A	A
1.74%	1.77%	1.75%	1.83%	1.90%	0.2 A	A
1.73%	1.75%	1.75%	1.83%	1.90%	0.2 BBB	A
1.67%	1.68%	1.75%	1.83%	1.90%	0.2 BBB	A
1.74%	1.77%	1.75%	1.83%	1.90%	0.2 A	A
0.70%	0.79%	0.71%	0.74%	0.67%	0.4 BBB	BBB
0.70%	0.74%	0.71%	0.71%	0.67%	0.4 A	BBB
0.70%	0.79%	0.71%	0.74%	0.67%	0.4 BBB	BBB
0.70%	0.007423592	0.007068045	0.007088022	0.006683817	0.4 A	BBB
0.70%	0.74%	0.71%	0.70%	0.67%	0.4 BBB	BBB
					0.4	
0.70%	0.74%	0.71%	0.71%	0.67%	0.4 A	BBB
					0.4	
0.71%	0.007548825	0.007068045	0.007088022	0.006683817	0.4 BB	BB
0.71%	0.75%	0.71%	0.71%	0.67%	0.4 BB	BB
0.70%	0.79%	0.71%	0.74%	0.67%	0.4 BBB	BBB
0.70%	0.74%	0.71%	0.71%	0.67%	0.4 A	BBB
0.70%	0.74%	0.71%	0.70%	0.67%	0.4 BBB	BBB
					0.4	
2.80%	3.22%	3.14%	3.14%	3.14%	0.4	NR
2.70%	3.10%	3.14%	3.14%	3.14%	0.4	NR
					0.4	
					0.4	
1.75%	1.82%	1.82%	1.55%	1.65%	0.4 NR	BBB
1.69%	0.01758	0.01758	0.01553805	0.0164621	0.4 NR	A
1.69%	1.76%	1.76%	1.55%	1.65%	0.4 NR	BB
1.84%	1.92%	1.92%	1.55%	1.65%	0.4 NR	BBB
					0.4	
1.75%	0.018235981	0.018235981	0.01553805	0.0164621	0.4 NR	BBB
1.69%	1.76%	1.76%	1.55%	1.65%	0.4 NR	A
					0.374999999	
					0.388888888	
1.77%	1.80%	1.80%	2.04%		0.374999999 BB	A
1.71%	1.76%	1.80%	2.04%		0.385714285 A	AA
					0.388888888	
1.86%	1.91%	1.80%	2.04%		0.388888888 BB	BBB
					0.388888888	
1.77%	1.80%	1.80%	2.04%		0.374999999 BB	A
1.71%	1.76%	1.80%	2.04%		0.385714285 A	AA
					0.4	
					0.4	
1.77%	0.018052902	0.018052902	0.018052902	0.018052902	0.4	NR
1.70%	1.81%	1.81%	1.81%	1.81%	0.4	NR

A	A	AA	AA	AA	AA
A	AA	AA	A	A	A
A	A	AA	AA	AA	AA
A	AA	AA	A	A	A
A	A	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	A	A	A
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	BBB	A
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	AA	AA	A	A	A
A	A	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	A	BBB	BBB	BBB
BB	BBB	BBB	A	A	A
BBB	BBB	A	BBB	BBB	BBB
BB	BBB	BBB	A	A	A
B	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	A	A	A
CCC	BB	BB	BB	BB	BB
CCC	BB	BB	BB	BB	BB
BBB	BBB	A	BBB	BBB	BBB
BB	BBB	BBB	A	A	A
B	BBB	BBB	BBB	BBB	BBB
NR	BB	B	BB	BB	BB
NR	BB	B	BB	BB	BB
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	A	A	A
NR	BB	BB	BB	BB	BB
NR	BBB	BBB	BBB	BBB	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	A	A	A
BBB	A	A	A	A	A
A	A	A	AA	AA	A
BBB	BBB	BBB	A	A	BBB
BBB	A	A	A	A	A
A	A	A	AA	AA	A
NR	NR	B	B	B	NR
NR	NR	BB	BB	BB	NR

NR	NR	NR	A	10 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
NR	NR	NR	A	11 Financials
BB	NR	NR	A	10 Financials
BB	NR	NR	A	4 Financials
BB	NR	NR	A	9 Financials
BB	NR	NR	A	10 Financials
BB	NR	NR	A	4 Financials
BB	NR	NR	A	9 Financials
			NR	Financials
BB	NR	NR	A	9 Financials
BB	NR	NR	A	10 Financials
BB	NR	NR	A	10 Financials
BB	NR	NR	A	9 Financials
BB	NR	NR	A	9 Financials
BB	NR	NR	A	4 Financials
BB	NR	NR	A	9 Financials
BB	NR	NR	A	10 Financials
BB	NR	NR	A	10 Financials
BB	NR	NR	A	9 Financials
NR	BBB	NR	BBB	3 Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
NR	BBB	NR	BBB	3 Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
NR	BBB	NR	BBB	9 Consumer Goods
			NR	Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
			NR	Consumer Goods
NR	BB	NR	BBB	9 Consumer Goods
NR	BB	NR	BBB	9 Consumer Goods
NR	BBB	NR	BBB	3 Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
NR	BBB	NR	BBB	9 Consumer Goods
			NR	Telecommunications
NR	NR	NR	NR	3 Telecommunications
NR	NR	NR	NR	3 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
	NR	NR	A	3 Telecommunications
	NR	NR	A	3 Telecommunications
	NR	NR	A	3 Telecommunications
	NR	NR	A	3 Telecommunications
			NR	Telecommunications
	NR	NR	A	3 Telecommunications
	NR	NR	A	3 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR		A	5 Telecommunications
NR	NR		A	6 Telecommunications
			NR	Telecommunications
NR	NR		A	9 Telecommunications
			NR	Telecommunications
NR	NR		A	5 Telecommunications
NR	NR		A	6 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	3 Telecommunications
			NR	3 Telecommunications

Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	Entity Tier	DocAdj
Europe	United Kingdom	AA	AA	Thin	DocAdj	Entity Tier	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	AA	A				
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A				
Europe	Germany	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	AA	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Germany	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	AA				
N.Amer	United States	CCC	AA		Thin	Thin	DocAdj
N.Amer	United States	CCC	AA		Thin	Thin	DocAdj
N.Amer	Canada	BBB	AA				
N.Amer	Canada	BBB	AA				
N.Amer	Canada	BBB	AA	Thin	DocAdj	Thin	DocAdj
N.Amer	Canada	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
N.Amer	Canada	BBB	AA	Thin	Entity Tier	Thin	Entity Tier
N.Amer	Canada	BBB	AA	Thin	DocAdj	Thin	DocAdj
N.Amer	Canada	BBB	AA				
N.Amer	Canada	BBB	AA	Thin	DocAdj	Thin	DocAdj
N.Amer	Canada	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
N.Amer	Canada	BBB	AA				
N.Amer	Canada	BBB	AA				
N.Amer	Canada	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	Canada	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	AA				
N.Amer	Canada	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	AA				
N.Amer	Canada	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	Canada	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada		AA				
N.Amer	Canada		AA				
N.Amer	Canada		AA		Thin	Thin	Thin
N.Amer	Canada		AA		Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
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RCLAUDMR	31-Jul-08 RCL
RCLAUDXR	31-Jul-08 RCL
RCLCADMR	31-Jul-08 RCL
RCLCHFMR	31-Jul-08 RCL
RCLEURCR	31-Jul-08 RCL
RCLEURMM	31-Jul-08 RCL
RCLEURMR	31-Jul-08 RCL
RCLEURXR	31-Jul-08 RCL
RCLGBPMR	31-Jul-08 RCL
RCLGBPXR	31-Jul-08 RCL
RCLHKDXR	31-Jul-08 RCL
RCLJPYCR	31-Jul-08 RCL
RCLJPYMR	31-Jul-08 RCL
RCLJPYXR	31-Jul-08 RCL
RCLNZDMR	31-Jul-08 RCL
RCLTWDXR	31-Jul-08 RCL
RCLUSDCR	31-Jul-08 RCL
RCLUSDMM	31-Jul-08 RCL
RCLUSDMR	31-Jul-08 RCL
RCLUSDXR	31-Jul-08 RCL
RCOLEURCR	31-Jul-08 RCOL
RCOLEURMM	31-Jul-08 RCOL
RCOLEURMR	31-Jul-08 RCOL
RCOLGBPCR	31-Jul-08 RCOL
RCOLJPYMM	31-Jul-08 RCOL
RCOLUSDCR	31-Jul-08 RCOL
RCOLUSDMM	31-Jul-08 RCOL
RCOLUSDMR	31-Jul-08 RCOL
RDBEURMR	31-Jul-08 RDB
RDBUSDMR	31-Jul-08 RDB
RDBUSDXR	31-Jul-08 RDB
RDBUSDCR	31-Jul-08 RDB
RDBUSDMR	31-Jul-08 RDB
RDBUSDXR	31-Jul-08 RDB
RDBUSDCR	31-Jul-08 RDB
RDBUSDMR	31-Jul-08 RDB
RDBUSDXR	31-Jul-08 RDB
RDMBEURCR	31-Jul-08 RDMB
RDMBEURMM	31-Jul-08 RDMB
RDMBEURMR	31-Jul-08 RDMB
RDMBJPYMM	31-Jul-08 RDMB
RDMBUSDCR	31-Jul-08 RDMB
RDMBUSDMM	31-Jul-08 RDMB
RDNAUDCR	31-Jul-08 RDN
RDNAUDMR	31-Jul-08 RDN
RDNAUDXR	31-Jul-08 RDN
RDNCADMR	31-Jul-08 RDN
RDNCHFMR	31-Jul-08 RDN
RDNEURCR	31-Jul-08 RDN
RDNEURMM	31-Jul-08 RDN
RDNEURMR	31-Jul-08 RDN
RDNEURXR	31-Jul-08 RDN
RDNGBPMR	31-Jul-08 RDN
RDNGBPXR	31-Jul-08 RDN
RDNHKDMR	31-Jul-08 RDN
RDNJPYCR	31-Jul-08 RDN
RDNJPYMR	31-Jul-08 RDN
RDNJPYXR	31-Jul-08 RDN
RDNNOKMR	31-Jul-08 RDN
RDNNZDMR	31-Jul-08 RDN
RDNSEKMR	31-Jul-08 RDN
RDNSEKXR	31-Jul-08 RDN
RDNSGDMR	31-Jul-08 RDN
RDNTWDMR	31-Jul-08 RDN
RDNUSDCR	31-Jul-08 RDN
RDNUSDMM	31-Jul-08 RDN
RDNUSDMR	31-Jul-08 RDN
RDNUSDXR	31-Jul-08 RDN
RDN-AssetAssAUDMR	31-Jul-08 RDN-AssetAss
RDN-AssetAssEURCR	31-Jul-08 RDN-AssetAss
RDN-AssetAssEURMM	31-Jul-08 RDN-AssetAss
RDN-AssetAssEURMR	31-Jul-08 RDN-AssetAss
RDN-AssetAssUSDCR	31-Jul-08 RDN-AssetAss
RDN-AssetAssUSDMR	31-Jul-08 RDN-AssetAss

Royal Caribbean Cruises Ltd	7F8168	SNRFOR	AUD
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	AUD
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	CAD
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	CHF
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	EUR
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	EUR
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	EUR
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	EUR
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	GBP
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	GBP
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	HKD
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	JPY
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	JPY
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	JPY
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	NZD
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	TWD
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	USD
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	USD
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	USD
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	USD
Reckitt Benckiser Plc	GNB62A	SNRFOR	EUR
Reckitt Benckiser Plc	GNB62A	SNRFOR	EUR
Reckitt Benckiser Plc	GNB62A	SNRFOR	EUR
Reckitt Benckiser Plc	GNB62A	SNRFOR	GBP
Reckitt Benckiser Plc	GNB62A	SNRFOR	JPY
Reckitt Benckiser Plc	GNB62A	SNRFOR	USD
Reckitt Benckiser Plc	GNB62A	SNRFOR	USD
Reckitt Benckiser Plc	GNB62A	SNRFOR	USD
Readers Digest Assn Inc	7CA78D	SECDOM	EUR
Readers Digest Assn Inc	7CA78D	SECDOM	USD
Readers Digest Assn Inc	7CA78D	SECDOM	USD
Readers Digest Assn Inc	7CA78D	SNRFOR	USD
Readers Digest Assn Inc	7CA78D	SNRFOR	USD
Readers Digest Assn Inc	7CA78D	SNRFOR	USD
Readers Digest Assn Inc	7CA78D	SUBLT2	USD
Readers Digest Assn Inc	7CA78D	SUBLT2	USD
Readers Digest Assn Inc	7CA78D	SUBLT2	USD
Rodamco Europe NV	NUC69S	SNRFOR	EUR
Rodamco Europe NV	NUC69S	SNRFOR	EUR
Rodamco Europe NV	NUC69S	SNRFOR	EUR
Rodamco Europe NV	NUC69S	SNRFOR	JPY
Rodamco Europe NV	NUC69S	SNRFOR	USD
Rodamco Europe NV	NUC69S	SNRFOR	USD
Radian Gp Inc	7C5259	SNRFOR	AUD
Radian Gp Inc	7C5259	SNRFOR	AUD
Radian Gp Inc	7C5259	SNRFOR	AUD
Radian Gp Inc	7C5259	SNRFOR	CAD
Radian Gp Inc	7C5259	SNRFOR	CHF
Radian Gp Inc	7C5259	SNRFOR	EUR
Radian Gp Inc	7C5259	SNRFOR	EUR
Radian Gp Inc	7C5259	SNRFOR	EUR
Radian Gp Inc	7C5259	SNRFOR	EUR
Radian Gp Inc	7C5259	SNRFOR	GBP
Radian Gp Inc	7C5259	SNRFOR	GBP
Radian Gp Inc	7C5259	SNRFOR	HKD
Radian Gp Inc	7C5259	SNRFOR	JPY
Radian Gp Inc	7C5259	SNRFOR	JPY
Radian Gp Inc	7C5259	SNRFOR	JPY
Radian Gp Inc	7C5259	SNRFOR	NOK
Radian Gp Inc	7C5259	SNRFOR	NZD
Radian Gp Inc	7C5259	SNRFOR	SEK
Radian Gp Inc	7C5259	SNRFOR	SEK
Radian Gp Inc	7C5259	SNRFOR	SGD
Radian Gp Inc	7C5259	SNRFOR	TWD
Radian Gp Inc	7C5259	SNRFOR	USD
Radian Gp Inc	7C5259	SNRFOR	USD
Radian Gp Inc	7C5259	SNRFOR	USD
Radian Gp Inc	7C5259	SNRFOR	USD
Radian Asset Assurn Inc	7C52HG	SNRFOR	AUD
Radian Asset Assurn Inc	7C52HG	SNRFOR	EUR
Radian Asset Assurn Inc	7C52HG	SNRFOR	EUR
Radian Asset Assurn Inc	7C52HG	SNRFOR	EUR
Radian Asset Assurn Inc	7C52HG	SNRFOR	USD
Radian Asset Assurn Inc	7C52HG	SNRFOR	USD

MR	Composite	3.24%	3.70%	4.07%	4.47%	4.88%	5.12%
XR	Composite	3.24%	3.52%	3.90%	4.31%	4.73%	4.94%
MR	Composite						
MR	Composite						
CR	Composite	3.49%	3.48%	4.29%	4.46%	4.69%	5.01%
MM	Composite	3.35%	3.73%	4.12%	4.61%	4.90%	5.14%
MR	Composite	3.28%	3.83%	3.99%	4.57%	4.84%	5.08%
XR	Composite	0.032428491	0.036880467	0.039538669	0.044293724	0.047550645	0.049661495
MR	Composite	3.28%	3.83%	3.99%	4.57%	4.84%	5.08%
XR	Composite	0.032428491	0.036880467	0.039538669	0.044293724	0.047550645	0.049661495
XR	Composite	3.24%	3.69%	3.95%	4.43%	4.76%	4.97%
CR	Composite	0.039255279	0.0403512	0.045232113	0.048902551	0.051930807	0.053891682
MR	Composite	3.73%	3.83%	4.30%	4.65%	4.93%	5.12%
XR	Composite	3.59%	3.71%	4.14%	4.47%	4.77%	4.96%
MR	Composite						
XR	Composite	3.24%	3.69%	3.95%	4.43%	4.76%	4.97%
CR	Composite	0.034925116	0.034843749	0.04294208	0.044565724	0.046853111	0.05005
MM	Composite	0.033528111	0.037333663	0.041224397	0.046056937	0.048982071	0.051442968
MR	Composite	3.28%	3.83%	3.99%	4.57%	4.84%	5.08%
XR	Composite	0.032428491	0.036880467	0.039538669	0.044293724	0.047550645	0.049661495
CR	Composite	0.15%	0.15%	0.21%	0.25%	0.26%	0.29%
MM	Composite	0.001431333	0.001431333	0.0020039	0.002408333	0.002576928	0.002895015
MR	Composite	0.14%	0.14%	0.20%	0.24%	0.26%	0.29%
CR	Composite	0.15%	0.15%	0.21%	0.25%	0.26%	0.29%
MM	Composite	0.14%	0.14%	0.20%	0.24%	0.26%	0.29%
CR	Composite	0.15%	0.15%	0.21%	0.25%	0.26%	0.29%
MM	Composite	0.14%	0.14%	0.20%	0.24%	0.26%	0.29%
MR	Composite	0.14%	0.14%	0.20%	0.24%	0.26%	0.29%
MR	Composite	2.79%	2.79%	2.79%	2.79%	2.79%	2.79%
MR	Composite	2.79%	2.79%	2.79%	2.79%	2.79%	2.79%
XR	Composite	2.79%	2.79%	2.79%	2.79%	2.79%	2.79%
CR	Composite	2.41%	2.41%	2.41%	2.41%	2.41%	2.41%
MR	Composite	0.024131475	0.024131475	0.024131475	0.024131475	0.024131475	0.024131475
XR	Composite	0.024131475	0.024131475	0.024131475	0.024131475	0.024131475	0.024131475
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.0082955	0.008250347	0.011001589	0.013249917	0.015695885	0.017704479
MM	Composite	0.83%	0.79%	1.06%	1.27%	1.51%	1.70%
MR	Composite						
MM	Composite	0.83%	0.79%	1.06%	1.27%	1.51%	1.70%
CR	Composite						
MM	Composite	0.0082955	0.007920333	0.010561525	0.01271992	0.01506805	0.0169963
CR	Composite	36.37%	35.92%	29.09%	24.60%	22.06%	20.50%
MR	Composite	36.37%	35.92%	29.09%	24.60%	22.06%	20.50%
XR	Composite						
MR	Composite	36.62%	36.15%	29.39%	24.98%	22.37%	20.71%
MR	Composite	36.62%	36.15%	29.39%	24.98%	22.37%	20.71%
CR	Composite	0.38455934	0.379747042	0.309284473	0.26222989	0.235580734	0.217601948
MM	Composite	0.369176967	0.36455716	0.296913094	0.251740694	0.226157504	0.20889787
MR	Composite	36.62%	36.15%	29.39%	24.98%	22.37%	20.71%
XR	Composite	0.352722646	0.347468543	0.285399058	0.238037431	0.214633512	0.199373735
MR	Composite	36.62%	36.15%	29.39%	24.98%	22.37%	20.71%
XR	Composite	35.27%	34.75%	28.54%	23.80%	21.46%	19.94%
MR	Composite	0.366214769	0.36146709	0.29393815	0.24975706	0.223671492	0.207055105
CR	Composite						
MR	Composite	0.363686228	0.359184396	0.290921349	0.245964914	0.22059596	0.204988413
XR	Composite	36.37%	35.92%	29.09%	24.60%	22.06%	20.50%
MR	Composite	36.62%	36.15%	29.39%	24.98%	22.37%	20.71%
MR	Composite	36.62%	36.15%	29.39%	24.98%	22.37%	20.71%
MR	Composite	36.62%	36.15%	29.39%	24.98%	22.37%	20.71%
XR	Composite	0.352722646	0.347468543	0.285399058	0.238037431	0.214633512	0.199373735
MR	Composite	36.62%	36.15%	29.39%	24.98%	22.37%	20.71%
MR	Composite	36.62%	36.15%	29.39%	24.98%	22.37%	20.71%
CR	Composite	38.46%	37.97%	30.93%	26.22%	23.56%	21.76%
MM	Composite						
MR	Composite	36.62%	36.15%	29.39%	24.98%	22.37%	20.71%
XR	Composite	35.27%	34.75%	28.54%	23.80%	21.46%	19.94%
MR	Composite	34.67%	27.65%	23.19%	20.64%	21.55%	20.42%
CR	Composite	0.369282123	0.276452308	0.231853846	0.206422308	0.229983708	0.217169862
MM	Composite						
MR	Composite	35.08%	27.65%	23.19%	20.64%	21.85%	19.90%
CR	Composite	36.93%	27.65%	23.19%	20.64%	23.00%	21.72%
MR	Composite	35.08%	27.65%	23.19%	20.64%	21.85%	19.90%

4.98%	4.78%	4.71%	4.73%	4.72%	0.4 BBB	BBB
4.79%	4.69%	4.71%	4.73%	4.72%	0.4 BBB	A
					0.4	
					0.4	
4.89%	4.80%	5.13%	5.06%	5.05%	0.4 A	A
5.03%	4.87%	4.92%	4.85%	4.85%	0.4 A	AA
4.96%	4.84%	4.87%	4.80%	4.80%	0.4 A	AA
4.85%	0.047122051	0.046935107	0.046728883	0.046661524	0.4 AA	AA
4.96%	4.84%	4.87%	4.80%	4.80%	0.4 A	AA
4.85%	0.047122051	0.046935107	0.046728883	0.046661524	0.4 AA	AA
4.85%	4.71%	4.69%	4.67%	4.67%	0.4 AA	AA
5.27%	0.051004291	0.047070317	0.047271601	0.0472086	0.4 BBB	BBB
5.00%	4.85%	4.71%	4.73%	4.72%	0.4 BBB	BBB
4.84%	4.70%	4.71%	4.73%	4.72%	0.4 A	A
					0.4	
4.85%	4.71%	4.69%	4.67%	4.67%	0.4 AA	AA
4.89%	0.047999127	0.051295199	0.050553099	0.050494206	0.4 A	A
5.03%	0.0486788	0.049243391	0.048530975	0.048474438	0.4 A	AA
4.96%	4.84%	4.87%	4.80%	4.80%	0.4 A	AA
4.85%	0.047122051	0.046935107	0.046728883	0.046661524	0.4 AA	AA
0.38%	0.42%	0.41%	0.45%	0.48%	0.4	BB
0.38%	0.004159075	0.004114525	0.004332303	0.004587077	0.38	BBB
0.38%	0.42%	0.41%	0.43%	0.45%	0.38	BB
0.38%	0.42%	0.41%	0.45%	0.48%	0.4	BB
0.38%	0.42%	0.41%	0.43%	0.46%	0.38	B
0.38%	0.42%	0.41%	0.45%	0.48%	0.4	BB
0.38%	0.42%	0.41%	0.43%	0.46%	0.38	BBB
0.38%	0.42%	0.41%	0.43%	0.45%	0.38	BB
2.79%	2.79%	2.79%	2.79%	2.79%	0.675	
2.79%	2.79%	2.79%	2.79%	2.79%	0.675	
2.79%	2.79%	2.79%	2.79%	2.79%	0.675	
2.41%	2.41%	2.41%	2.41%	2.41%	0.375	
0.024131475	0.024131475	0.024131475	0.024131475	0.024131475	0.375	
0.024131475	0.024131475	0.024131475	0.024131475	0.024131475	0.375	
					0.2	
					0.2	
					0.2	
1.96%	0.018779167	0.0204955	0.0184325	0.0214945	0.4 NR	BBB
1.88%	1.80%	2.05%	1.84%	2.15%	40.00% NR	A
					40.00%	
1.88%	1.80%	2.05%	1.84%	2.15%	NR	BB
					40.00%	
1.88%	0.018028	0.0204955	0.0184325	0.0214945	40.00% NR	A
17.77%	15.40%	14.71%	13.95%	13.50%	0.283081818 BBB	BBB
17.77%	15.40%	14.71%	13.95%	13.50%	0.283081818 BBB	BBB
					0.283081818	
17.95%	15.57%	14.83%	14.08%	13.48%	0.28139 AA	AA
17.95%	15.57%	14.83%	14.08%	13.48%	28.14% AA	AA
18.87%	0.163538341	0.156558726	0.147678331	0.141441316	28.31% A	A
18.11%	0.156996808	0.150296377	0.141771197	0.135783663	28.31% A	A
17.95%	15.57%	14.83%	14.08%	13.48%	0.28139 AA	AA
17.42%	0.152838173	0.143251235	0.135125672	0.133164586	0.288 A	A
17.95%	15.57%	14.83%	14.08%	13.48%	0.28139 AA	AA
17.42%	15.28%	14.33%	13.51%	13.32%	0.288 A	A
17.95%	0.155748414	0.1483345	0.140801112	0.134827808	0.28139 AA	AA
					0.283081818	
17.77%	0.153953376	0.14708162	0.139465264	0.135032147	0.283081818 BBB	BBB
17.77%	15.40%	14.71%	13.95%	13.50%	0.283081818 BBB	BBB
17.95%	15.57%	14.83%	14.08%	13.48%	0.28139 AA	AA
17.95%	15.57%	14.83%	14.08%	13.48%	0.28139 AA	AA
17.95%	15.57%	14.83%	14.08%	13.48%	0.28139 AA	AA
17.42%	0.152838173	0.143251235	0.135125672	0.133164586	0.288 A	A
17.95%	15.57%	14.83%	14.08%	13.48%	0.28139 AA	AA
17.95%	15.57%	14.83%	14.08%	13.48%	0.28139 AA	AA
18.87%	16.35%	15.66%	14.77%	14.14%	0.283081818 A	A
					0.283081818	
17.95%	15.57%	14.83%	14.08%	13.48%	0.28139 AA	AA
17.42%	15.28%	14.33%	13.51%	13.32%	0.288 A	A
18.47%	16.83%	15.50%	15.26%	15.07%	0.340833333 BB	NR
18.47%	0.17850568	0.165165712	0.162506331	0.160502688	0.340833333 BBB	NR
					0.340833333	
18.47%	16.87%	15.69%	15.44%	15.25%	0.34375 BBB	NR
18.47%	17.85%	16.52%	16.25%	16.05%	0.340833333 BBB	NR
18.47%	16.87%	15.69%	15.44%	15.25%	0.34375 BBB	NR

BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	BBB	A
AA	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AAA	AAA	AA	AAA	AA	AAA
A	AA	AA	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AAA	AAA	AA	AAA	AAA	AAA
BB	BB	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
BB	BB	NR	NR	NR	NR
BB	BB	NR	NR	NR	NR
B	B	NR	NR	NR	NR
BB	BB	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
BB	BB	NR	NR	NR	NR
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AAA
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	A
NR	NR	BB	BB	NR	BB
NR	NR	BBB	BBB	NR	BBB
NR	NR	BBB	A	NR	A
NR	NR	BBB	BBB	NR	BBB
NR	NR	BBB	A	NR	A

BB	BB	BB	A	4 Consumer Services
BB	BB	BB	A	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	A	3 Consumer Services
BBB	BBB	BBB	AA	16 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
A	A	A	AA	13 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
A	A	A	AA	13 Consumer Services
A	A	A	AA	13 Consumer Services
BB	BB	BB	A	3 Consumer Services
BB	BB	BB	A	3 Consumer Services
BB	BB	BB	A	3 Consumer Services
			NR	Consumer Services
A	A	A	AA	13 Consumer Services
BBB	BBB	BBB	A	3 Consumer Services
BBB	BBB	BBB	AA	16 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
A	A	A	AA	13 Consumer Services
NR	BB	BB	NR	2 Consumer Goods
NR	BBB	BBB	NR	2 Consumer Goods
NR	BB	BB	NR	2 Consumer Goods
NR	BB	BB	NR	2 Consumer Goods
NR	B	B	NR	2 Consumer Goods
NR	BB	BB	NR	2 Consumer Goods
NR	BBB	BBB	NR	2 Consumer Goods
NR	BB	BB	NR	2 Consumer Goods
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	A	5 Financials
NR	NR	NR	A	5 Financials
			NR	Financials
NR	NR	NR	A	5 Financials
			NR	Financials
NR	NR	NR	A	5 Financials
BB	BBB	BB	AA	11 Financials
BB	BBB	BB	AA	11 Financials
			NR	Financials
A	A	A	AA	11 Financials
A	A	A	AA	11 Financials
BBB	A	BBB	AA	11 Financials
BBB	A	BBB	AA	11 Financials
A	A	A	AA	11 Financials
BBB	A	A	BBB	5 Financials
A	A	A	AA	11 Financials
BBB	A	A	BBB	5 Financials
A	A	A	AA	11 Financials
			NR	Financials
BB	BBB	BB	AA	11 Financials
BB	BBB	BB	AA	11 Financials
A	A	A	AA	11 Financials
A	A	A	AA	11 Financials
A	A	A	AA	11 Financials
BBB	A	A	BBB	5 Financials
A	A	A	AA	11 Financials
A	A	A	AA	11 Financials
BBB	A	BBB	AA	11 Financials
			NR	Financials
A	A	A	AA	11 Financials
BBB	A	A	BBB	5 Financials
BB	BB	BB	A	4 Financials
BBB	BBB	BBB	BB	4 Financials
			NR	Financials
BBB	BBB	BBB	A	3 Financials
BBB	BBB	BBB	BB	4 Financials
BBB	BBB	BBB	A	3 Financials

Africa	Liberia	BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
Africa	Liberia	BB	BB	Entity Tier	CcyGrp	CcyGrp	DocAdj
Africa	Liberia	BB	BB				
Africa	Liberia	BB	BB				
Africa	Liberia	BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
Africa	Liberia	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Africa	Liberia	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	Liberia	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	Liberia	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	Liberia	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	Liberia	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	Liberia	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Africa	Liberia	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Africa	Liberia	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	Liberia	BB	BB				
Africa	Liberia	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	Liberia	BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
Africa	Liberia	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Africa	Liberia	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	Liberia	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA		CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA		Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA		CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
Europe	Netherlands		A	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands		A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands		A				
Europe	Netherlands		A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands		A				
Europe	Netherlands		A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	CCC				
N.Amer	United States	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC				
N.Amer	United States	BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	CCC				
N.Amer	United States	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	CCC	Entity Tier	Thin	Thin	Thin
N.Amer	United States	A	CCC	DocAdj	Thin	Thin	Thin
N.Amer	United States	A	CCC				
N.Amer	United States	A	CCC	DocAdj	Thin	Thin	Thin
N.Amer	United States	A	CCC	DocAdj	Thin	Thin	Thin
N.Amer	United States	A	CCC	DocAdj	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	Entity Tier	Entity Tier
Thin	Thin	Thin	Thin	Thin	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	DocAdj	DocAdj
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	Thin					

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	Thin	CcyGrp	DocAdj	DocAdj	DocAdj

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RDN-AssetAssUSDXR	31-Jul-08 RDN-AssetAss
RDNA-ShellFinUKEURCR	31-Jul-08 RDNA-ShellFinUK
RDNA-ShellFinUKEURMM	31-Jul-08 RDNA-ShellFinUK
RDNA-ShellFinUKEURMR	31-Jul-08 RDNA-ShellFinUK
RDNA-ShellFinUKGBPCR	31-Jul-08 RDNA-ShellFinUK
RDNA-ShellFinUKGBPMM	31-Jul-08 RDNA-ShellFinUK
RDNA-ShellFinUKUSDCR	31-Jul-08 RDNA-ShellFinUK
RDNA-ShellFinUKUSDMM	31-Jul-08 RDNA-ShellFinUK
RDNA-ShellFinUKUSDMR	31-Jul-08 RDNA-ShellFinUK
RDNA-ShellPetAUDMM	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetCHFCR	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetCHFMM	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetEURCR	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetEURMM	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetEURMR	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetGBPCR	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetGBPMM	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetHKDMM	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetJPYCR	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetJPYMM	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetJPYMR	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetSGDMM	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetUSDCR	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetUSDMM	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetUSDMR	31-Jul-08 RDNA-ShellPet
RDNA-ShellPetLtAUDMM	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtCHFCR	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtCHFMM	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtEURCR	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtEURMM	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtGBPMM	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtGBPMR	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtJPYCR	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtJPYMM	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtSGDMM	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtTWDCR	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtTWDMM	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtUSDCR	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtUSDMM	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtUSDMR	31-Jul-08 RDNA-ShellPetLt
RDNA-ShellPetLtUSDXR	31-Jul-08 RDNA-ShellPetLt
RDSPLCEURCR	31-Jul-08 RDSPLC
RDSPLCEURMM	31-Jul-08 RDSPLC
RDSPLCEURMR	31-Jul-08 RDSPLC
RDSPLCUSDCR	31-Jul-08 RDSPLC
RDSPLCUSDMM	31-Jul-08 RDSPLC
RDSPLCUSDMR	31-Jul-08 RDSPLC
RDSPLCZARMM	31-Jul-08 RDSPLC
REAUDMR	31-Jul-08 RE
REEURCR	31-Jul-08 RE
REEURMM	31-Jul-08 RE
REEURMR	31-Jul-08 RE
REEURXR	31-Jul-08 RE
REJPYMR	31-Jul-08 RE
REUSDCR	31-Jul-08 RE
REUSDMM	31-Jul-08 RE
REUSDMR	31-Jul-08 RE
REUSDXR	31-Jul-08 RE
RE-BmdaUSDCR	31-Jul-08 RE-Bmda
RE-BmdaUSDMR	31-Jul-08 RE-Bmda
RE-EREHAUDMR	31-Jul-08 RE-EREH
RE-EREHEURMM	31-Jul-08 RE-EREH
RE-EREHEURMR	31-Jul-08 RE-EREH
RE-EREHHKDMR	31-Jul-08 RE-EREH
RE-EREHJPYMR	31-Jul-08 RE-EREH
RE-EREHSGDMR	31-Jul-08 RE-EREH
RE-EREHUSDCR	31-Jul-08 RE-EREH
RE-EREHUSDMM	31-Jul-08 RE-EREH
RE-EREHUSDMR	31-Jul-08 RE-EREH
RE-EREHUSDXR	31-Jul-08 RE-EREH
REALCOUSDMR	31-Jul-08 REALCO
REALCOUSDXR	31-Jul-08 REALCO
REALCOEURMR	31-Jul-08 REALCO
REALCOUSDMR	31-Jul-08 REALCO

Radian Asset Assurn Inc	7C52HG	SNRFOR	USD
SHELL Fin UK PLC	GO88AR	SNRFOR	EUR
SHELL Fin UK PLC	GO88AR	SNRFOR	EUR
SHELL Fin UK PLC	GO88AR	SNRFOR	EUR
SHELL Fin UK PLC	GO88AR	SNRFOR	GBP
SHELL Fin UK PLC	GO88AR	SNRFOR	GBP
SHELL Fin UK PLC	GO88AR	SNRFOR	USD
SHELL Fin UK PLC	GO88AR	SNRFOR	USD
SHELL Fin UK PLC	GO88AR	SNRFOR	USD
SHELL Pete N V	8A48LG	SNRFOR	AUD
SHELL Pete N V	8A48LG	SNRFOR	CHF
SHELL Pete N V	8A48LG	SNRFOR	CHF
SHELL Pete N V	8A48LG	SNRFOR	EUR
SHELL Pete N V	8A48LG	SNRFOR	EUR
SHELL Pete N V	8A48LG	SNRFOR	EUR
SHELL Pete N V	8A48LG	SNRFOR	GBP
SHELL Pete N V	8A48LG	SNRFOR	GBP
SHELL Pete N V	8A48LG	SNRFOR	HKD
SHELL Pete N V	8A48LG	SNRFOR	JPY
SHELL Pete N V	8A48LG	SNRFOR	JPY
SHELL Pete N V	8A48LG	SNRFOR	JPY
SHELL Pete N V	8A48LG	SNRFOR	SGD
SHELL Pete N V	8A48LG	SNRFOR	USD
SHELL Pete N V	8A48LG	SNRFOR	USD
SHELL Pete N V	8A48LG	SNRFOR	USD
Shell Pete Co Ltd	8A48LP	SNRFOR	AUD
Shell Pete Co Ltd	8A48LP	SNRFOR	CHF
Shell Pete Co Ltd	8A48LP	SNRFOR	CHF
Shell Pete Co Ltd	8A48LP	SNRFOR	EUR
Shell Pete Co Ltd	8A48LP	SNRFOR	EUR
Shell Pete Co Ltd	8A48LP	SNRFOR	GBP
Shell Pete Co Ltd	8A48LP	SNRFOR	GBP
Shell Pete Co Ltd	8A48LP	SNRFOR	JPY
Shell Pete Co Ltd	8A48LP	SNRFOR	JPY
Shell Pete Co Ltd	8A48LP	SNRFOR	SGD
Shell Pete Co Ltd	8A48LP	SNRFOR	TWD
Shell Pete Co Ltd	8A48LP	SNRFOR	TWD
Shell Pete Co Ltd	8A48LP	SNRFOR	USD
Shell Pete Co Ltd	8A48LP	SNRFOR	USD
Shell Pete Co Ltd	8A48LP	SNRFOR	USD
Shell Pete Co Ltd	8A48LP	SNRFOR	USD
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	EUR
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	EUR
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	EUR
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	USD
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	USD
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	USD
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	ZAR
Everest Re Group Ltd	GJ545U	SNRFOR	AUD
Everest Re Group Ltd	GJ545U	SNRFOR	EUR
Everest Re Group Ltd	GJ545U	SNRFOR	EUR
Everest Re Group Ltd	GJ545U	SNRFOR	EUR
Everest Re Group Ltd	GJ545U	SNRFOR	EUR
Everest Re Group Ltd	GJ545U	SNRFOR	JPY
Everest Re Group Ltd	GJ545U	SNRFOR	USD
Everest Re Group Ltd	GJ545U	SNRFOR	USD
Everest Re Group Ltd	GJ545U	SNRFOR	USD
Everest Re Group Ltd	GJ545U	SNRFOR	USD
Everest Reins Bermuda Ltd	GJ547L	SNRFOR	USD
Everest Reins Bermuda Ltd	GJ547L	SNRFOR	USD
Everest Reins Hldgs Inc	2BIH88	SNRFOR	AUD
Everest Reins Hldgs Inc	2BIH88	SNRFOR	EUR
Everest Reins Hldgs Inc	2BIH88	SNRFOR	EUR
Everest Reins Hldgs Inc	2BIH88	SNRFOR	HKD
Everest Reins Hldgs Inc	2BIH88	SNRFOR	JPY
Everest Reins Hldgs Inc	2BIH88	SNRFOR	SGD
Everest Reins Hldgs Inc	2BIH88	SNRFOR	USD
Everest Reins Hldgs Inc	2BIH88	SNRFOR	USD
Everest Reins Hldgs Inc	2BIH88	SNRFOR	USD
Everest Reins Hldgs Inc	2BIH88	SNRFOR	USD
Realogy Corp	7CB65J	SECDOM	USD
Realogy Corp	7CB65J	SECDOM	USD
Realogy Corp	7CB65J	SNRFOR	EUR
Realogy Corp	7CB65J	SNRFOR	USD

XR	Composite	33.79%	27.65%	23.19%	20.64%	21.04%	19.87%
CR	Composite	0.14%	0.14%	0.19%	0.25%	0.33%	0.38%
MM	Composite	0.14%	0.14%	0.19%	0.25%	0.31%	0.36%
MR	Composite						
CR	Composite	0.14%	0.14%	0.19%	0.25%	0.33%	0.38%
MM	Composite	0.14%	0.14%	0.19%	0.25%	0.31%	0.36%
CR	Composite	0.14%	0.14%	0.19%	0.25%	0.33%	0.38%
MM	Composite	0.14%	0.14%	0.19%	0.25%	0.31%	0.36%
MR	Composite						
MM	Composite	0.05%	0.17%	0.21%	0.27%	0.29%	0.36%
CR	Composite						
MM	Composite						
CR	Composite	0.05%	0.18%	0.22%	0.28%	0.30%	0.37%
MM	Composite	0.05%	0.17%	0.21%	0.27%	0.28%	0.36%
MR	Composite	0.05%	0.17%	0.21%	0.27%	0.29%	0.35%
CR	Composite						
MM	Composite						
MM	Composite	0.05%	0.17%	0.21%	0.27%	0.28%	0.36%
CR	Composite						
MM	Composite	0.05%	0.17%	0.21%	0.27%	0.29%	0.36%
MR	Composite						
MM	Composite	0.05%	0.17%	0.21%	0.27%	0.28%	0.36%
CR	Composite	0.05%	0.18%	0.22%	0.28%	0.30%	0.37%
MM	Composite	0.05%	0.17%	0.21%	0.27%	0.28%	0.36%
MR	Composite	0.05%	0.17%	0.21%	0.27%	0.29%	0.35%
MM	Composite	0.001410215	0.001838408	0.002390523	0.002841613	0.003238241	0.003700118
CR	Composite	0.001464419	0.001891671	0.002476934	0.002951093	0.003375518	0.003884104
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
CR	Composite	0.15%	0.19%	0.25%	0.30%	0.34%	0.39%
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
MM	Composite	0.001403176	0.001816004	0.002371636	0.002823358	0.003240498	0.003619351
MR	Composite						
CR	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.37%
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.37%
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
CR	Composite	0.15%	0.19%	0.25%	0.30%	0.34%	0.39%
MM	Composite	0.001403176	0.001816004	0.002371636	0.002823358	0.003240498	0.003619351
CR	Composite	0.15%	0.19%	0.25%	0.30%	0.34%	0.39%
MM	Composite	0.001403176	0.001816004	0.002371636	0.002823358	0.003240498	0.003619351
MR	Composite						
XR	Composite						
CR	Composite	0.002052083	0.002157172	0.002555496	0.002949054	0.003421043	0.003799249
MM	Composite	0.20%	0.21%	0.24%	0.28%	0.33%	0.36%
MR	Composite						
CR	Composite	0.21%	0.22%	0.26%	0.29%	0.34%	0.38%
MM	Composite	0.20%	0.21%	0.24%	0.28%	0.33%	0.36%
MR	Composite						
MM	Composite	0.00197	0.0021124	0.002448684	0.00282469	0.003276732	0.003639038
MR	Composite	0.44%	0.48%	0.55%	0.63%	0.70%	0.70%
CR	Composite	0.44%	0.48%	0.55%	0.63%	0.70%	0.70%
MM	Composite	0.44%	0.48%	0.55%	0.63%	0.70%	0.70%
MR	Composite	0.44%	0.48%	0.55%	0.63%	0.70%	0.70%
XR	Composite	0.44%	0.48%	0.55%	0.63%	0.70%	0.70%
MR	Composite	0.44%	0.48%	0.55%	0.63%	0.70%	0.70%
CR	Composite	0.44%	0.48%	0.55%	0.63%	0.70%	0.70%
MM	Composite	0.44%	0.48%	0.55%	0.63%	0.70%	0.70%
MR	Composite	0.004365	0.0048	0.005535	0.00628	0.006975	0.007
XR	Composite	0.44%	0.48%	0.55%	0.63%	0.70%	0.70%
CR	Composite						
MR	Composite						
MR	Composite	0.44%	0.43%	0.55%	0.68%	0.73%	0.84%
MM	Composite						
MR	Composite	0.44%	0.43%	0.55%	0.68%	0.73%	0.83%
MR	Composite	0.44%	0.43%	0.55%	0.68%	0.73%	0.83%
MR	Composite						
MR	Composite	0.44%	0.43%	0.55%	0.68%	0.73%	0.83%
CR	Composite	0.44%	0.45%	0.55%	0.71%	0.77%	0.88%
MM	Composite						
MR	Composite	0.44%	0.43%	0.55%	0.68%	0.73%	0.83%
XR	Composite	0.44%	0.41%	0.55%	0.65%	0.70%	0.80%
MR	Composite	6.33%	6.33%	8.46%	9.03%	9.30%	10.60%
XR	Composite	6.33%	6.33%	8.46%	9.03%	9.30%	10.60%
MR	Composite	21.77%	21.61%	23.29%	23.09%	21.86%	21.76%
MR	Composite	21.77%	21.61%	23.29%	23.09%	21.86%	21.76%

18.47%	16.33%	15.11%	14.87%	14.69%	0.340833333 BBB	NR
0.50%	0.68%	0.48%	0.48%	0.48%	0.4	NR
0.50%	0.65%	0.48%	0.48%	0.48%	0.4	NR
					0.4	
0.50%	0.68%	0.48%	0.48%	0.48%	0.4	NR
0.50%	0.65%	0.48%	0.48%	0.48%	0.4	NR
0.50%	0.68%	0.48%	0.48%	0.48%	0.4	NR
0.50%	0.65%	0.48%	0.48%	0.48%	0.4	NR
					0.4	
0.40%	0.44%	0.44%	0.50%	0.44%	0.4 B	BB
					0.4	
					0.4	
0.41%	0.46%	0.46%	0.50%	0.44%	0.4 BB	BBB
0.40%	0.44%	0.44%	0.50%	0.44%	0.4 BBB	A
0.39%	0.43%	0.44%	0.50%	0.44%	0.4 BB	BBB
					0.4	
					0.4	
0.40%	0.44%	0.44%	0.50%	0.44%	0.4 BBB	A
					0.4	
0.40%	0.44%	0.44%	0.50%	0.44%	0.4 B	BB
					0.4	
0.40%	0.44%	0.44%	0.50%	0.44%	0.4 BBB	A
0.41%	0.46%	0.46%	0.50%	0.44%	0.4 BB	BBB
0.40%	0.44%	0.44%	0.50%	0.44%	0.4 BBB	A
0.39%	0.43%	0.44%	0.50%	0.44%	0.4 BB	BBB
0.39%	0.004291505	0.004576581	0.004704058	0.005022135	0.4 B	BBB
0.41%	0.004478174	0.00474918	0.004905701	0.005022135	0.4 BB	A
0.39%	0.43%	0.45%	0.47%	0.50%	0.4 BBB	AA
0.41%	0.45%	0.47%	0.49%	0.50%	0.4 BB	A
0.39%	0.43%	0.45%	0.47%	0.50%	0.4 BBB	AA
0.39%	0.004299047	0.004538982	0.004709473	0.005022135	0.4 BBB	AA
					0.4	
0.39%	0.43%	0.46%	0.47%	0.50%	0.4 B	BBB
0.39%	0.43%	0.46%	0.47%	0.50%	0.4 B	BBB
0.39%	0.43%	0.45%	0.47%	0.50%	0.4 BBB	AA
0.41%	0.45%	0.47%	0.49%	0.50%	0.4 BB	A
0.39%	0.004299047	0.004538982	0.004709473	0.005022135	0.4 BBB	AA
0.41%	0.45%	0.47%	0.49%	0.50%	0.4 BB	A
0.39%	0.004299047	0.004538982	0.004709473	0.005022135	0.4 BBB	AA
					0.4	
					0.4	
0.41%	0.004446146	0.004400578	0.004987077	0.005216999	0.4 BBB	BBB
0.39%	0.43%	0.44%	0.48%	0.50%	0.4 A	BBB
					0.4	
0.41%	0.44%	0.44%	0.50%	0.52%	0.4 BBB	BBB
0.39%	0.43%	0.44%	0.48%	0.50%	0.4 A	BBB
					0.4	
0.39%	0.004256735	0.004400578	0.004762439	0.004981626	0.4 A	BBB
0.86%	0.99%	0.87%	0.87%	0.87%	0.400000001 NR	NR
0.86%	0.99%	0.87%	0.87%	0.87%	0.400000001 NR	NR
0.86%	0.99%	0.87%	0.87%	0.87%	0.400000001 NR	NR
0.86%	0.99%	0.87%	0.87%	0.87%	0.400000001 NR	NR
0.86%	0.99%	0.87%	0.87%	0.87%	0.400000001 NR	NR
0.86%	0.99%	0.87%	0.87%	0.87%	0.400000001 NR	NR
0.86%	0.99%	0.87%	0.87%	0.87%	0.400000001 NR	NR
0.86%	0.99%	0.87%	0.87%	0.87%	0.400000001 NR	NR
0.86%	0.00989952	0.008734496	0.008734496	0.008734496	0.400000001 NR	NR
0.86%	0.99%	0.87%	0.87%	0.87%	0.400000001 NR	NR
					0.5	
					0.5	
0.88%	0.94%	1.14%	1.17%	1.08%	0.392857143 NR	B
					0.392857143	
0.88%	0.90%	1.14%	1.17%	1.08%	0.4 NR	BBB
0.88%	0.90%	1.14%	1.17%	1.08%	0.4 NR	BBB
					0.392857143	
0.88%	0.90%	1.14%	1.17%	1.08%	0.4 NR	BBB
0.92%	0.95%	1.14%	1.24%	1.08%	0.392857143 NR	BB
					0.392857143	
0.88%	0.90%	1.14%	1.17%	1.08%	0.4 NR	BBB
0.84%	0.87%	1.14%	1.13%	1.08%	0.392857143 NR	BB
10.60%	10.60%	10.60%	10.60%	10.60%	0.75	NR
10.60%	10.60%	10.60%	10.60%	10.60%	0.75	NR
21.76%	21.76%	21.76%	21.76%	21.76%	0.3225 A	BBB
21.76%	21.76%	21.76%	21.76%	21.76%	0.3225 A	BBB

NR	NR	BBB	BBB	NR	BBB
NR	NR	BBB	BB	NR	BB
NR	NR	A	BBB	NR	BBB
NR	NR	BBB	BB	NR	BB
NR	NR	A	BBB	NR	BBB
NR	NR	BBB	BB	NR	BB
NR	NR	A	BBB	NR	BBB
BB	BB	BB	B	B	BB
BBB	BBB	BBB	BB	BB	BBB
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BB	BB	BBB
A	A	A	BBB	BBB	A
BB	BB	BB	B	B	BB
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BB	BB	BBB
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BB	BB	BBB
B	BB	B	BB	B	B
BB	BBB	BB	BBB	BB	BB
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	BB
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
B	BB	B	BB	B	B
B	BB	B	BB	B	B
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	BB
BBB	A	BBB	A	BBB	BBB
BB	BBB	BB	BBB	BB	BB
BBB	A	BBB	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	B	B	B	B	B
NR	BBB	BBB	BBB	BBB	BB
NR	BBB	BBB	BBB	BBB	BB
NR	BBB	BBB	BBB	BBB	BB
NR	BB	BB	BB	BB	B
NR	BBB	BBB	BBB	BBB	BB
NR	BB	BB	BB	BB	B
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	AA	A	AA
A	A	A	AA	A	AA

BBB	BBB	BBB	A	4 Financials
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
			NR	Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
	NR		NR	3 Oil & Gas
			NR	Oil & Gas
BB	NR	NR	A	4 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
BBB	NR	NR	A	4 Oil & Gas
A	NR	NR	A	4 Oil & Gas
BBB	NR	NR	A	4 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
A	NR	NR	A	4 Oil & Gas
			NR	Oil & Gas
BB	NR	NR	A	4 Oil & Gas
			NR	Oil & Gas
A	NR	NR	A	4 Oil & Gas
BBB	NR	NR	A	4 Oil & Gas
A	NR	NR	A	4 Oil & Gas
BBB	NR	NR	A	4 Oil & Gas
BB	BB	NR	BBB	7 Oil & Gas
BBB	BBB	NR	BBB	3 Oil & Gas
A	A	NR	BBB	6 Oil & Gas
BBB	BBB	NR	BBB	3 Oil & Gas
A	A	NR	BBB	6 Oil & Gas
A	A	NR	BBB	6 Oil & Gas
			NR	Oil & Gas
BB	BB	NR	BBB	7 Oil & Gas
BB	BB	NR	BBB	7 Oil & Gas
A	A	NR	BBB	6 Oil & Gas
BBB	BBB	NR	BBB	3 Oil & Gas
A	A	NR	BBB	6 Oil & Gas
BBB	BBB	NR	BBB	3 Oil & Gas
A	A	NR	BBB	6 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	BB	BB	A	7 Oil & Gas
NR	BBB	BBB	BBB	7 Oil & Gas
			NR	Oil & Gas
NR	BB	BB	A	7 Oil & Gas
NR	BBB	BBB	BBB	7 Oil & Gas
			NR	Oil & Gas
NR	BBB	BBB	BBB	7 Oil & Gas
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
			NR	Financials
			NR	Financials
NR	CCC	NR	BBB	5 Financials
			NR	Financials
NR	BB	NR	BBB	5 Financials
NR	BB	NR	BBB	5 Financials
			NR	Financials
NR	BB	NR	BBB	5 Financials
NR	B	NR	BBB	5 Financials
			NR	Financials
NR	BB	NR	BBB	5 Financials
NR	B	NR	BB	5 Financials
			NR	2 Financials
			NR	2 Financials
BBB	A	NR	A	7 Financials
BBB	A	NR	A	7 Financials

N.Amer	United States	A	CCC	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA		Thin	Thin	Thin
Europe	United Kingdom	AA	AA				
Europe	Netherlands	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	AA	AA				
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA	DocAdj	CcyGrp	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	A	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	A	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	A	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	A	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	A	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	A	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	A	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	A	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	AA					
N.Amer	Bermuda	AA					
N.Amer	United States	A	AA	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	A	AA	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	CCC		Thin	Thin	Thin
N.Amer	United States	BB	CCC		Thin	Thin	Thin
N.Amer	United States	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	DocAdj		Thin	
CcyGrp	CcyGrp	Thin	CcyGrp		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
CcyGrp	CcyGrp	Thin	CcyGrp		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
CcyGrp	CcyGrp	Thin	CcyGrp		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin					
Thin	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin

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REALCOUSDXR	31-Jul-08 REALCO
REDELEEURCR	31-Jul-08 REDELE
REDELEEURMM	31-Jul-08 REDELE
REDELEUSDMM	31-Jul-08 REDELE
REEDLNAUDCR	31-Jul-08 REEDLN
REEDLNAUDMM	31-Jul-08 REEDLN
REEDLNCADMM	31-Jul-08 REEDLN
REEDLNCHFCR	31-Jul-08 REEDLN
REEDLNCHFMM	31-Jul-08 REEDLN
REEDLNCHFMR	31-Jul-08 REEDLN
REEDLNEURCR	31-Jul-08 REEDLN
REEDLNEURMM	31-Jul-08 REEDLN
REEDLNEURMR	31-Jul-08 REEDLN
REEDLNEURXR	31-Jul-08 REEDLN
REEDLNGBPCR	31-Jul-08 REEDLN
REEDLNGBPMM	31-Jul-08 REEDLN
REEDLNHKDMM	31-Jul-08 REEDLN
REEDLNJPYCR	31-Jul-08 REEDLN
REEDLNJPYMM	31-Jul-08 REEDLN
REEDLNNOKMM	31-Jul-08 REEDLN
REEDLNSEKMM	31-Jul-08 REEDLN
REEDLNSGDMM	31-Jul-08 REEDLN
REEDLNTWDMM	31-Jul-08 REEDLN
REEDLNUSDCR	31-Jul-08 REEDLN
REEDLNUSDMM	31-Jul-08 REEDLN
REEDLNUSDMR	31-Jul-08 REEDLN
REEDLNUSDXR	31-Jul-08 REEDLN
REEDLN-CapIncEURCR	31-Jul-08 REEDLN-CapInc
REEDLN-CapIncEURMM	31-Jul-08 REEDLN-CapInc
REEDLN-CapIncEURMR	31-Jul-08 REEDLN-CapInc
REEDLN-CapIncEURXR	31-Jul-08 REEDLN-CapInc
REEDLN-CapIncUSDCR	31-Jul-08 REEDLN-CapInc
REEDLN-CapIncUSDMM	31-Jul-08 REEDLN-CapInc
REEDLN-CapIncUSDMR	31-Jul-08 REEDLN-CapInc
REG-LPEURMR	31-Jul-08 REG-LP
REG-LPUSDCR	31-Jul-08 REG-LP
REG-LPUSDMR	31-Jul-08 REG-LP
REG-LPUSDXR	31-Jul-08 REG-LP
REICADMR	31-Jul-08 REI
REIEURMM	31-Jul-08 REI
REIEURMR	31-Jul-08 REI
REIEURXR	31-Jul-08 REI
REIUSDMM	31-Jul-08 REI
REIUSDMR	31-Jul-08 REI
REIUSDXR	31-Jul-08 REI
REIAUDMR	31-Jul-08 REI
REIAUDXR	31-Jul-08 REI
REIEURCR	31-Jul-08 REI
REIEURMM	31-Jul-08 REI
REIEURMR	31-Jul-08 REI
REIEURXR	31-Jul-08 REI
REIHKDXR	31-Jul-08 REI
REIILSXR	31-Jul-08 REI
REIUSDCR	31-Jul-08 REI
REIUSDMM	31-Jul-08 REI
REIUSDMR	31-Jul-08 REI
REIUSDXR	31-Jul-08 REI
RELALUEURMR	31-Jul-08 RELALU
RELALUUSDMR	31-Jul-08 RELALU
RELCOMEURMR	31-Jul-08 RELCOM
RELCOMUSDCR	31-Jul-08 RELCOM
RELCOMUSDMM	31-Jul-08 RELCOM
RELCOMUSDMR	31-Jul-08 RELCOM
RELINDAUDCR	31-Jul-08 RELIND
RELINDAUDMR	31-Jul-08 RELIND
RELINDDKKCR	31-Jul-08 RELIND
RELINDEURCR	31-Jul-08 RELIND
RELINDEURMM	31-Jul-08 RELIND
RELINDEURMR	31-Jul-08 RELIND
RELINDGBPCR	31-Jul-08 RELIND
RELINDHKDCR	31-Jul-08 RELIND
RELINDHKDMR	31-Jul-08 RELIND
RELINDINRCR	31-Jul-08 RELIND
RELINDINRMM	31-Jul-08 RELIND

Realogy Corp	7CB65J	SNRFOR	USD
Red Electrica de Esp S A	EI6A87	SNRFOR	EUR
Red Electrica de Esp S A	EI6A87	SNRFOR	EUR
Red Electrica de Esp S A	EI6A87	SNRFOR	USD
Reed Elsevier PLC	7CDA25	SNRFOR	AUD
Reed Elsevier PLC	7CDA25	SNRFOR	AUD
Reed Elsevier PLC	7CDA25	SNRFOR	CAD
Reed Elsevier PLC	7CDA25	SNRFOR	CHF
Reed Elsevier PLC	7CDA25	SNRFOR	CHF
Reed Elsevier PLC	7CDA25	SNRFOR	CHF
Reed Elsevier PLC	7CDA25	SNRFOR	EUR
Reed Elsevier PLC	7CDA25	SNRFOR	EUR
Reed Elsevier PLC	7CDA25	SNRFOR	EUR
Reed Elsevier PLC	7CDA25	SNRFOR	EUR
Reed Elsevier PLC	7CDA25	SNRFOR	GBP
Reed Elsevier PLC	7CDA25	SNRFOR	GBP
Reed Elsevier PLC	7CDA25	SNRFOR	HKD
Reed Elsevier PLC	7CDA25	SNRFOR	JPY
Reed Elsevier PLC	7CDA25	SNRFOR	JPY
Reed Elsevier PLC	7CDA25	SNRFOR	NOK
Reed Elsevier PLC	7CDA25	SNRFOR	SEK
Reed Elsevier PLC	7CDA25	SNRFOR	SGD
Reed Elsevier PLC	7CDA25	SNRFOR	TWD
Reed Elsevier PLC	7CDA25	SNRFOR	USD
Reed Elsevier PLC	7CDA25	SNRFOR	USD
Reed Elsevier PLC	7CDA25	SNRFOR	USD
Reed Elsevier PLC	7CDA25	SNRFOR	USD
Reed Elsevier Cap Inc	7CDA22	SNRFOR	EUR
Reed Elsevier Cap Inc	7CDA22	SNRFOR	EUR
Reed Elsevier Cap Inc	7CDA22	SNRFOR	EUR
Reed Elsevier Cap Inc	7CDA22	SNRFOR	EUR
Reed Elsevier Cap Inc	7CDA22	SNRFOR	USD
Reed Elsevier Cap Inc	7CDA22	SNRFOR	USD
Reed Elsevier Cap Inc	7CDA22	SNRFOR	USD
Regency Ctrs L P	7CDGCV	SNRFOR	EUR
Regency Ctrs L P	7CDGCV	SNRFOR	USD
Regency Ctrs L P	7CDGCV	SNRFOR	USD
Regency Ctrs L P	7CDGCV	SNRFOR	USD
Reliant Energy Inc	7CEE7D	SECDOM	CAD
Reliant Energy Inc	7CEE7D	SECDOM	EUR
Reliant Energy Inc	7CEE7D	SECDOM	EUR
Reliant Energy Inc	7CEE7D	SECDOM	EUR
Reliant Energy Inc	7CEE7D	SECDOM	USD
Reliant Energy Inc	7CEE7D	SECDOM	USD
Reliant Energy Inc	7CEE7D	SECDOM	USD
Reliant Energy Inc	7CEE7D	SNRFOR	AUD
Reliant Energy Inc	7CEE7D	SNRFOR	AUD
Reliant Energy Inc	7CEE7D	SNRFOR	EUR
Reliant Energy Inc	7CEE7D	SNRFOR	EUR
Reliant Energy Inc	7CEE7D	SNRFOR	EUR
Reliant Energy Inc	7CEE7D	SNRFOR	EUR
Reliant Energy Inc	7CEE7D	SNRFOR	HKD
Reliant Energy Inc	7CEE7D	SNRFOR	ILS
Reliant Energy Inc	7CEE7D	SNRFOR	USD
Reliant Energy Inc	7CEE7D	SNRFOR	USD
Reliant Energy Inc	7CEE7D	SNRFOR	USD
Reliant Energy Inc	7CEE7D	SNRFOR	USD
Reliance Steel & Alum Co	7CEE59	SNRFOR	EUR
Reliance Steel & Alum Co	7CEE59	SNRFOR	USD
Reliance Comms Ltd	YF97CM	SNRFOR	EUR
Reliance Comms Ltd	YF97CM	SNRFOR	USD
Reliance Comms Ltd	YF97CM	SNRFOR	USD
Reliance Comms Ltd	YF97CM	SNRFOR	USD
Reliance Inds Ltd	7CEDB7	SNRFOR	AUD
Reliance Inds Ltd	7CEDB7	SNRFOR	AUD
Reliance Inds Ltd	7CEDB7	SNRFOR	DKK
Reliance Inds Ltd	7CEDB7	SNRFOR	EUR
Reliance Inds Ltd	7CEDB7	SNRFOR	EUR
Reliance Inds Ltd	7CEDB7	SNRFOR	EUR
Reliance Inds Ltd	7CEDB7	SNRFOR	GBP
Reliance Inds Ltd	7CEDB7	SNRFOR	HKD
Reliance Inds Ltd	7CEDB7	SNRFOR	HKD
Reliance Inds Ltd	7CEDB7	SNRFOR	INR
Reliance Inds Ltd	7CEDB7	SNRFOR	INR

XR	Composite	20.97%	21.04%	22.81%	22.38%	21.22%	20.55%
CR	Composite	0.15%	0.19%	0.28%	0.27%	0.33%	0.39%
MM	Composite	0.14%	0.18%	0.27%	0.26%	0.33%	0.38%
MM	Composite	0.0014465	0.0017955	0.002657667	0.002585733	0.003332	0.003762
CR	Composite	0.22%	0.27%	0.35%	0.45%	0.52%	0.60%
MM	Composite	0.21%	0.26%	0.34%	0.43%	0.50%	0.57%
MM	Composite	0.23%	0.27%	0.35%	0.43%	0.50%	0.58%
CR	Composite	0.24%	0.28%	0.36%	0.45%	0.53%	0.61%
MM	Composite	0.23%	0.27%	0.35%	0.43%	0.50%	0.58%
MR	Composite						
CR	Composite	0.24%	0.28%	0.36%	0.45%	0.53%	0.61%
MM	Composite	0.002349894	0.002704433	0.003501868	0.004340616	0.005021625	0.005757262
MR	Composite	0.23%	0.27%	0.35%	0.43%	0.50%	0.57%
XR	Composite						
CR	Composite	0.24%	0.28%	0.36%	0.45%	0.53%	0.61%
MM	Composite	0.23%	0.27%	0.35%	0.43%	0.50%	0.58%
MM	Composite	0.002349894	0.002704433	0.003501868	0.004340616	0.005021625	0.005757262
CR	Composite	0.22%	0.28%	0.36%	0.45%	0.52%	0.60%
MM	Composite	0.21%	0.26%	0.34%	0.43%	0.50%	0.58%
MM	Composite	0.23%	0.27%	0.35%	0.43%	0.50%	0.58%
MM	Composite	0.002349894	0.002704433	0.003501868	0.004340616	0.005021625	0.005757262
MM	Composite	0.23%	0.27%	0.35%	0.43%	0.50%	0.58%
MM	Composite	0.23%	0.27%	0.35%	0.43%	0.50%	0.58%
CR	Composite	0.002447806	0.00284696	0.003647253	0.004520288	0.005297303	0.006057907
MM	Composite	0.23%	0.27%	0.35%	0.43%	0.50%	0.58%
MR	Composite	0.23%	0.27%	0.35%	0.43%	0.50%	0.57%
XR	Composite	0.002239743	0.002586918	0.003355583	0.004146298	0.004816664	0.005510392
CR	Composite	0.002812358	0.002812358	0.004379647	0.004379647	0.005719318	0.005719318
MM	Composite	0.27%	0.27%	0.44%	0.44%	0.57%	0.57%
MR	Composite	0.27%	0.27%	0.44%	0.44%	0.57%	0.57%
XR	Composite						
CR	Composite	0.28%	0.28%	0.44%	0.44%	0.57%	0.57%
MM	Composite	0.27%	0.27%	0.44%	0.44%	0.57%	0.57%
MR	Composite						
MR	Composite						
CR	Composite	0.02625	0.0162	0.01805	0.018538243	0.02375	0.019768521
MR	Composite	2.63%	1.62%	1.81%	1.76%	2.38%	1.88%
XR	Composite	0.02625	0.0162	0.01805	0.016962492	0.02375	0.018088196
MR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.76%	1.72%	1.72%	3.26%	3.72%	4.04%
MR	Composite	1.51%	1.74%	2.64%	3.32%	3.72%	4.11%
XR	Composite	1.51%	1.74%	2.64%	3.32%	3.72%	4.11%
CR	Composite						
MM	Composite						
MR	Composite	1.55%	1.68%	2.63%	3.43%	3.89%	4.25%
XR	Composite	0.015030285	0.017636269	0.026004919	0.03268581	0.036972292	0.040882976
XR	Composite	0.015030285	0.017636269	0.026004919	0.03268581	0.036972292	0.040882976
XR	Composite	1.50%	1.76%	2.60%	3.27%	3.70%	4.09%
CR	Composite	1.64%	1.88%	2.82%	3.59%	4.03%	4.45%
MM	Composite						
MR	Composite	0.015541148	0.016755451	0.026330714	0.034349813	0.038854552	0.042459087
XR	Composite	1.50%	1.76%	2.60%	3.27%	3.70%	4.09%
MR	Composite						
MR	Composite	1.30%	1.30%	1.30%	1.30%	1.30%	1.73%
MR	Composite	0.019138506	0.02852988	0.031162888	0.035077194	0.038916979	0.042186752
CR	Composite	1.91%	2.95%	3.21%	3.67%	4.05%	4.42%
MM	Composite	0.019138506	0.028830195	0.031490919	0.035446428	0.039326631	0.042630823
MR	Composite	1.91%	2.85%	3.12%	3.51%	3.89%	4.22%
CR	Composite	0.010479904	0.011252595	0.013414565	0.015465019	0.018300346	0.020012559
MR	Composite	1.05%	1.13%	1.34%	1.55%	1.74%	2.00%
CR	Composite	1.05%	1.13%	1.34%	1.55%	1.79%	2.00%
CR	Composite	0.010479904	0.011252876	0.013415221	0.015470526	0.017913218	0.020015608
MM	Composite	1.01%	1.08%	1.29%	1.49%	1.72%	1.92%
MR	Composite	0.009955909	0.010717732	0.012780571	0.014729292	0.017058466	0.019014827
CR	Composite	1.05%	1.13%	1.34%	1.55%	1.79%	2.00%
CR	Composite	0.010479904	0.011252876	0.013415221	0.015470526	0.017913218	0.020015608
MR	Composite	1.00%	1.07%	1.28%	1.47%	1.71%	1.90%
CR	Composite	1.05%	1.13%	1.34%	1.55%	1.79%	2.00%
MM	Composite						

0.005719318	0.005719318	0.005719318	0.005719318	0.005719318	0.353888889	BBB	BBB
0.57%	0.57%	0.57%	0.57%	0.57%	0.4	BB	BB
0.57%	0.57%	0.57%	0.57%	0.57%	0.4	BBB	BBB
0.003762	0.003762	0.003762	0.003762	0.003762	0.4	BBB	BBB
0.57%	0.57%	0.57%	0.57%	0.57%	0.4	BBB	BBB
0.57%	0.57%	0.57%	0.57%	0.57%	0.4	A	A
0.63%	0.69%	0.71%	0.76%	0.90%	0.4	A	AA
0.66%	0.73%	0.74%	0.76%	0.90%	0.4	BBB	A
0.63%	0.69%	0.71%	0.76%	0.90%	0.4	A	AA
					0.4		
0.66%	0.73%	0.74%	0.76%	0.90%	0.4	BBB	A
0.63%	0.006884935	0.007137758	0.007637	0.009023193	0.4	A	AA
0.62%	0.69%	0.70%	0.76%	0.90%	0.4	BBB	A
					0.4		
0.66%	0.73%	0.74%	0.76%	0.90%	0.4	BBB	A
0.63%	0.69%	0.71%	0.76%	0.90%	0.4	A	AA
0.63%	0.006884935	0.007137758	0.007637	0.009023193	0.4	A	AA
0.65%	0.71%	0.72%	0.76%	0.90%	0.4	BBB	BBB
0.62%	0.68%	0.72%	0.76%	0.90%	0.4	A	A
0.63%	0.69%	0.71%	0.76%	0.90%	0.4	A	AA
0.63%	0.006884935	0.007137758	0.007637	0.009023193	0.4	A	AA
0.63%	0.69%	0.71%	0.76%	0.90%	0.4	A	AA
0.63%	0.69%	0.71%	0.76%	0.90%	0.4	A	AA
0.66%	0.007323493	0.00741871	0.007637	0.009023193	0.4	BBB	A
0.63%	0.69%	0.71%	0.76%	0.90%	0.4	A	AA
0.62%	0.69%	0.70%	0.76%	0.90%	0.4	BBB	A
0.60%	0.00659939	0.006788119	0.007637	0.009023193	0.4	BBB	A
0.005719318	0.005719318	0.005719318	0.005719318	0.005719318	0.4		B
0.57%	0.57%	0.57%	0.57%	0.57%	0.4		B
0.57%	0.57%	0.57%	0.57%	0.57%	0.4		B
					0.4		
0.57%	0.57%	0.57%	0.57%	0.57%	0.4		B
0.57%	0.57%	0.57%	0.57%	0.57%	0.4		B
					0.4		
					0.4		
2.07%	0.0201	0.03025285	0.03025495	0.0302564	0.4	NR	NR
2.07%	2.01%	3.03%	3.03%	3.03%	0.4	NR	NR
2.07%	0.0201	0.03025285	0.03025495	0.0302564	0.4	NR	NR
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
4.16%	4.27%	4.25%	4.27%	4.26%	0.4	NR	A
4.24%	4.35%	4.28%	4.27%	4.32%	0.4	BBB	BBB
4.24%	4.35%	4.28%	4.27%	4.32%	0.4	BBB	BBB
					0.4		
					0.4		
4.39%	4.57%	4.45%	4.44%	4.50%	0.4	A	A
4.22%	0.043306473	0.042824209	0.042717407	0.043266322	0.4	A	AA
4.22%	0.043306473	0.042824209	0.042717407	0.043266322	0.4	A	AA
4.22%	4.33%	4.28%	4.27%	4.33%	0.4	A	AA
4.59%	4.74%	4.68%	4.67%	4.74%	0.4	A	A
					0.4		
4.39%	0.045749023	0.044462294	0.044351406	0.044986719	0.4	A	A
4.22%	4.33%	4.28%	4.27%	4.33%	0.4	A	AA
					0.4		
0.67%	0.82%	0.90%	0.98%	0.98%	0.4		
4.43%	0.049135	0.048609764	0.053167	0.049579686	0.4	NR	BBB
4.65%	4.91%	4.86%	5.32%	4.96%	0.4	NR	A
4.48%	0.049135	0.048609764	0.053167	0.049579686	0.4	NR	BBB
4.43%	4.91%	4.86%	5.32%	4.96%	0.4	NR	BBB
2.10%	0.021991077	0.022956921	0.023225888	0.024197137	0.4	BB	BBB
1.99%	2.09%	2.30%	2.32%	2.42%	0.4	BB	BBB
2.12%	2.21%	2.30%	2.32%	2.43%	0.4	A	AA
2.12%	0.022132644	0.022956921	0.023225888	0.024334827	0.4	A	AA
2.04%	2.13%	2.20%	2.24%	2.34%	0.4	BBB	A
2.02%	0.021070804	0.021809075	0.022145308	0.023192461	0.4	BBB	A
2.12%	2.21%	2.30%	2.32%	2.43%	0.4	A	AA
2.12%	0.022132644	0.022956921	0.023225888	0.024334827	0.4	A	AA
2.02%	2.11%	2.18%	2.21%	2.32%	0.4	BBB	A
2.12%	2.21%	2.30%	2.32%	2.43%	0.4	A	AA
					0.4		

A	BBB	BBB	A	A	A
BBB	BBB	NR	BB	BB	BB
A	A	NR	BBB	BBB	BBB
A	A	NR	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
NR	B	NR	CCC	NR	NR
NR	B	NR	CCC	NR	NR
NR	B	NR	CCC	NR	NR
NR	A	NR	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
		NR	NR	NR	NR
A	A	A	A	A	NR
A	AA	A	AA	AA	NR
A	A	A	A	A	NR
A	A	A	A	A	NR
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AAA
AA	AAA	AA	AA	AA	AAA
A	AA	A	A	A	AA
A	AA	A	A	A	AA
AA	AAA	AA	AA	AA	AAA
AA	AAA	AA	AA	AA	AAA
A	AA	A	A	A	AA
AA	AAA	AA	AA	AA	AAA

BBB	BBB	NR	A	3 Financials
NR	NR		BBB	4 Utilities
NR	NR		BBB	4 Utilities
NR	NR		BBB	4 Utilities
BB	NR	NR	A	4 Consumer Services
BB	NR	NR	A	4 Consumer Services
A	NR	NR	A	11 Consumer Services
BBB	NR	NR	A	4 Consumer Services
A	NR	NR	A	11 Consumer Services
			NR	Consumer Services
BBB	NR	NR	A	4 Consumer Services
A	NR	NR	A	11 Consumer Services
BBB	NR	NR	AA	12 Consumer Services
			NR	Consumer Services
BBB	NR	NR	A	4 Consumer Services
A	NR	NR	A	11 Consumer Services
A	NR	NR	A	11 Consumer Services
BB	NR	NR	A	4 Consumer Services
BB	NR	NR	A	4 Consumer Services
A	NR	NR	A	11 Consumer Services
A	NR	NR	A	11 Consumer Services
A	NR	NR	A	11 Consumer Services
A	NR	NR	A	11 Consumer Services
BBB	NR	NR	A	4 Consumer Services
A	NR	NR	A	11 Consumer Services
BBB	NR	NR	AA	12 Consumer Services
BBB	NR	NR	AA	12 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	NR	3 Utilities
BBB	BBB	BBB	AA	10 Utilities
BBB	BBB	BBB	AA	10 Utilities
			NR	Utilities
			NR	Utilities
A	A	A	A	4 Utilities
AA	AA	AA	AA	9 Utilities
AA	AA	AA	AA	9 Utilities
AA	AA	AA	AA	9 Utilities
A	A	A	AA	10 Utilities
			NR	Utilities
A	A	A	A	4 Utilities
AA	AA	AA	AA	9 Utilities
			NR	Basic Materials
NR	NR		NR	2 Basic Materials
NR	NR	NR	A	8 Telecommunications
NR	NR	NR	A	6 Telecommunications
NR	NR	NR	A	8 Telecommunications
NR	NR	NR	A	8 Telecommunications
BB	BBB	BBB	AA	10 Basic Materials
BB	BBB	BBB	AA	10 Basic Materials
A	AA	AA	AA	10 Basic Materials
A	AA	AA	AA	10 Basic Materials
BBB	A	A	AA	10 Basic Materials
BBB	A	A	AA	10 Basic Materials
A	AA	AA	AA	10 Basic Materials
A	AA	AA	AA	10 Basic Materials
BBB	A	A	AA	10 Basic Materials
A	AA	AA	AA	10 Basic Materials
			NR	Basic Materials

N.Amer	United States	BB	CCC	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Spain	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB		DocAdj		Thin
N.Amer	United States	BBB	BBB		DocAdj		Thin
N.Amer	United States	BBB	BBB		DocAdj		Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		DocAdj		Thin
N.Amer	United States	BBB	BBB		DocAdj		Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	DocAdj
N.Amer	United States	BBB	A	Thin	Thin	Thin	DocAdj
N.Amer	United States	BBB	A	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
India	India		BB	Thin	DocAdj	DocAdj	DocAdj
India	India		BB	Thin	CcyGrp	CcyGrp	CcyGrp
India	India		BB	Thin	DocAdj	DocAdj	DocAdj
India	India		BB	Thin	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
India	India	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB				

DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
	Thin					
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Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin

Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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RELINDJPYCR	31-Jul-08 RELIND
RELINDJPYMR	31-Jul-08 RELIND
RELINDSGDCR	31-Jul-08 RELIND
RELINDSGDMR	31-Jul-08 RELIND
RELINDUSDCR	31-Jul-08 RELIND
RELINDUSDMM	31-Jul-08 RELIND
RELINDUSDMR	31-Jul-08 RELIND
RELINDUSDXR	31-Jul-08 RELIND
REMFINAUDCR	31-Jul-08 REMFIN
REMFINAUDMM	31-Jul-08 REMFIN
REMFINCHFCR	31-Jul-08 REMFIN
REMFINCHFMM	31-Jul-08 REMFIN
REMFINEURCR	31-Jul-08 REMFIN
REMFINEURMM	31-Jul-08 REMFIN
REMFINEURMR	31-Jul-08 REMFIN
REMFINJPYCR	31-Jul-08 REMFIN
REMFINJPYMM	31-Jul-08 REMFIN
REMFINNZDCR	31-Jul-08 REMFIN
REMFINNZDMM	31-Jul-08 REMFIN
REMFINUSDCR	31-Jul-08 REMFIN
REMFINUSDMM	31-Jul-08 REMFIN
REMFINUSDMR	31-Jul-08 REMFIN
RENAULAUDCR	31-Jul-08 RENAUL
RENAULAUDMM	31-Jul-08 RENAUL
RENAULCADMM	31-Jul-08 RENAUL
RENAULCHFCR	31-Jul-08 RENAUL
RENAULCHFMM	31-Jul-08 RENAUL
RENAULEURCR	31-Jul-08 RENAUL
RENAULEURMM	31-Jul-08 RENAUL
RENAULEURMR	31-Jul-08 RENAUL
RENAULEURXR	31-Jul-08 RENAUL
RENAULGBPCR	31-Jul-08 RENAUL
RENAULGBPMM	31-Jul-08 RENAUL
RENAULHKDMM	31-Jul-08 RENAUL
RENAULJPYCR	31-Jul-08 RENAUL
RENAULJPYMM	31-Jul-08 RENAUL
RENAULJPYMR	31-Jul-08 RENAUL
RENAULJPYXR	31-Jul-08 RENAUL
RENAULSEKMM	31-Jul-08 RENAUL
RENAULSGDMM	31-Jul-08 RENAUL
RENAULUSDCR	31-Jul-08 RENAUL
RENAULUSDMM	31-Jul-08 RENAUL
RENAULUSDMR	31-Jul-08 RENAUL
RENAULUSDXR	31-Jul-08 RENAUL
RENAUL-RCIBanqEURCR	31-Jul-08 RENAUL-RCIBanq
RENAUL-RCIBanqEURMM	31-Jul-08 RENAUL-RCIBanq
RENAUL-RCIBanqEURMR	31-Jul-08 RENAUL-RCIBanq
RENAUL-RCIBanqUSDCR	31-Jul-08 RENAUL-RCIBanq
RENAUL-RCIBanqUSDMM	31-Jul-08 RENAUL-RCIBanq
RENGOJPYCR	31-Jul-08 RENGO
RENGOJPYMR	31-Jul-08 RENGO
RENGOJPYXR	31-Jul-08 RENGO
RENTENAUDCR	31-Jul-08 RENTEN
RENTENAUDMM	31-Jul-08 RENTEN
RENTENAUDMR	31-Jul-08 RENTEN
RENTENDKKCR	31-Jul-08 RENTEN
RENTENEURCR	31-Jul-08 RENTEN
RENTENEURMM	31-Jul-08 RENTEN
RENTENEURXR	31-Jul-08 RENTEN
RENTENGBPCR	31-Jul-08 RENTEN
RENTENHUFCR	31-Jul-08 RENTEN
RENTENJPYCR	31-Jul-08 RENTEN
RENTENJPYMM	31-Jul-08 RENTEN
RENTENMXNCR	31-Jul-08 RENTEN
RENTENNZDCR	31-Jul-08 RENTEN
RENTENNZDMM	31-Jul-08 RENTEN
RENTENUSDCR	31-Jul-08 RENTEN
RENTENUSDMM	31-Jul-08 RENTEN
RENTENUSDMR	31-Jul-08 RENTEN
RENTENZARCR	31-Jul-08 RENTEN
RENTPLAUDCR	31-Jul-08 RENTPL
RENTPLAUDMM	31-Jul-08 RENTPL
RENTPLAUDMR	31-Jul-08 RENTPL
RENTPLCHFCR	31-Jul-08 RENTPL

Reliance Inds Ltd	7CEDB7	SNRFOR	JPY
Reliance Inds Ltd	7CEDB7	SNRFOR	JPY
Reliance Inds Ltd	7CEDB7	SNRFOR	SGD
Reliance Inds Ltd	7CEDB7	SNRFOR	SGD
Reliance Inds Ltd	7CEDB7	SNRFOR	USD
Reliance Inds Ltd	7CEDB7	SNRFOR	USD
Reliance Inds Ltd	7CEDB7	SNRFOR	USD
Reliance Inds Ltd	7CEDB7	SNRFOR	USD
Remy Cointreau	FME97F	SNRFOR	AUD
Remy Cointreau	FME97F	SNRFOR	AUD
Remy Cointreau	FME97F	SNRFOR	CHF
Remy Cointreau	FME97F	SNRFOR	CHF
Remy Cointreau	FME97F	SNRFOR	EUR
Remy Cointreau	FME97F	SNRFOR	EUR
Remy Cointreau	FME97F	SNRFOR	EUR
Remy Cointreau	FME97F	SNRFOR	JPY
Remy Cointreau	FME97F	SNRFOR	JPY
Remy Cointreau	FME97F	SNRFOR	NZD
Remy Cointreau	FME97F	SNRFOR	NZD
Remy Cointreau	FME97F	SNRFOR	USD
Remy Cointreau	FME97F	SNRFOR	USD
Remy Cointreau	FME97F	SNRFOR	USD
Renault	7CEFDA	SNRFOR	AUD
Renault	7CEFDA	SNRFOR	AUD
Renault	7CEFDA	SNRFOR	CAD
Renault	7CEFDA	SNRFOR	CHF
Renault	7CEFDA	SNRFOR	CHF
Renault	7CEFDA	SNRFOR	EUR
Renault	7CEFDA	SNRFOR	EUR
Renault	7CEFDA	SNRFOR	EUR
Renault	7CEFDA	SNRFOR	EUR
Renault	7CEFDA	SNRFOR	GBP
Renault	7CEFDA	SNRFOR	GBP
Renault	7CEFDA	SNRFOR	HKD
Renault	7CEFDA	SNRFOR	JPY
Renault	7CEFDA	SNRFOR	JPY
Renault	7CEFDA	SNRFOR	JPY
Renault	7CEFDA	SNRFOR	JPY
Renault	7CEFDA	SNRFOR	SEK
Renault	7CEFDA	SNRFOR	SGD
Renault	7CEFDA	SNRFOR	USD
Renault	7CEFDA	SNRFOR	USD
Renault	7CEFDA	SNRFOR	USD
Renault	7CEFDA	SNRFOR	USD
RCI Bqe	FMF86L	SNRFOR	EUR
RCI Bqe	FMF86L	SNRFOR	EUR
RCI Bqe	FMF86L	SNRFOR	EUR
RCI Bqe	FMF86L	SNRFOR	USD
RCI Bqe	FMF86L	SNRFOR	USD
Rengo Co Ltd	JPA7BA	SNRFOR	JPY
Rengo Co Ltd	JPA7BA	SNRFOR	JPY
Rengo Co Ltd	JPA7BA	SNRFOR	JPY
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	AUD
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	AUD
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	AUD
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	DKK
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	EUR
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	EUR
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	EUR
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	GBP
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	HUF
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	JPY
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	JPY
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	MXN
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	NZD
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	NZD
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	USD
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	USD
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	USD
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	ZAR
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	AUD
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	AUD
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	AUD
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	CHF

CR	Composite	1.05%	1.13%	1.34%	1.57%	1.81%	2.00%
MR	Composite	0.010479904	0.011252595	0.013414565	0.014958742	0.017240133	0.020012559
CR	Composite	1.05%	1.13%	1.34%	1.55%	1.79%	2.00%
MR	Composite	1.00%	1.07%	1.28%	1.47%	1.71%	1.90%
CR	Composite	1.05%	1.13%	1.34%	1.55%	1.79%	2.00%
MM	Composite	0.010060708	0.010830551	0.012915103	0.014884337	0.017238029	0.019214983
MR	Composite	0.009955909	0.010717732	0.012780571	0.014729292	0.017058466	0.019014627
XR	Composite	0.009589112	0.010322869	0.012309708	0.014186634	0.016429996	0.018314281
CR	Composite	0.008916667	0.011501979	0.019625726	0.0238855	0.023115782	0.020873344
MM	Composite	0.89%	1.15%	1.96%	2.39%	2.31%	2.09%
CR	Composite	0.92%	1.19%	2.03%	2.39%	2.41%	2.15%
MM	Composite	0.89%	1.14%	2.04%	2.39%	2.31%	2.01%
CR	Composite	0.009225	0.011880061	0.020264298	0.0238855	0.024078939	0.021502441
MM	Composite	0.89%	1.14%	2.04%	2.39%	2.31%	2.01%
MR	Composite						
CR	Composite	0.89%	1.15%	1.96%	2.39%	2.31%	2.09%
MM	Composite	0.89%	1.15%	1.96%	2.39%	2.31%	2.09%
CR	Composite	0.92%	1.19%	2.03%	2.39%	2.41%	2.15%
MM	Composite	0.89%	1.14%	2.04%	2.39%	2.31%	2.01%
CR	Composite	0.92%	1.19%	2.03%	2.39%	2.41%	2.15%
MM	Composite	0.00885	0.011353979	0.020434302	0.0238855	0.023115782	0.020131125
MR	Composite						
CR	Composite	0.74%	0.84%	1.12%	1.38%	1.60%	1.76%
MM	Composite	0.70%	0.80%	1.07%	1.32%	1.53%	1.69%
MM	Composite	0.70%	0.80%	1.08%	1.37%	1.53%	1.71%
CR	Composite	0.70%	0.82%	1.15%	1.42%	1.57%	1.80%
MM	Composite	0.70%	0.80%	1.08%	1.37%	1.53%	1.71%
CR	Composite	0.70%	0.82%	1.15%	1.42%	1.57%	1.80%
MM	Composite	0.70%	0.80%	1.08%	1.37%	1.53%	1.71%
MR	Composite	0.69%	0.79%	1.07%	1.35%	1.51%	1.69%
XR	Composite	0.66%	0.76%	1.03%	1.30%	1.45%	1.63%
CR	Composite	0.70%	0.82%	1.15%	1.42%	1.57%	1.80%
MM	Composite	0.70%	0.80%	1.08%	1.37%	1.53%	1.71%
MM	Composite	0.70%	0.80%	1.08%	1.37%	1.53%	1.71%
CR	Composite	0.007501271	0.008520619	0.011389509	0.014244501	0.016435234	0.017904646
MM	Composite	0.72%	0.83%	1.09%	1.38%	1.60%	1.71%
MR	Composite						
XR	Composite						
MM	Composite	0.007013666	0.007955056	0.010799271	0.013671928	0.015294864	0.0170714
MM	Composite	0.007013666	0.007955056	0.010799271	0.013671928	0.015294864	0.0170714
CR	Composite	0.70%	0.82%	1.15%	1.42%	1.57%	1.80%
MM	Composite	0.70%	0.80%	1.08%	1.37%	1.53%	1.71%
MR	Composite	0.006940607	0.007883287	0.010745175	0.013476223	0.015086575	0.016894163
XR	Composite	0.006605203	0.00759285	0.0103493	0.012979731	0.014530754	0.016271746
CR	Composite	0.71%	0.78%	0.94%	1.17%	1.43%	1.59%
MM	Composite	0.71%	0.78%	0.94%	1.17%	1.36%	1.51%
MR	Composite						
CR	Composite	0.71%	0.78%	0.94%	1.17%	1.43%	1.59%
MM	Composite	0.71%	0.78%	0.94%	1.17%	1.36%	1.51%
CR	Composite	0.33%	0.39%	0.39%	0.40%	0.44%	0.44%
MR	Composite						
XR	Composite	0.33%	0.39%	0.39%	0.40%	0.44%	0.44%
CR	Composite	0.06%	0.06%	0.06%	0.06%	0.06%	0.06%
MM	Composite	0.000566	0.000566	0.000566	0.000566	0.000566	0.000566
MR	Composite	0.000566	0.000566	0.000566	0.000566	0.000566	0.000566
CR	Composite	0.06%	0.06%	0.06%	0.06%	0.06%	0.06%
CR	Composite	0.06%	0.06%	0.06%	0.06%	0.06%	0.06%
MM	Composite	0.06%	0.06%	0.06%	0.06%	0.06%	0.06%
XR	Composite	0.06%	0.06%	0.06%	0.06%	0.06%	0.06%
CR	Composite	0.06%	0.06%	0.06%	0.06%	0.06%	0.06%
CR	Composite	0.000566	0.000566	0.000566	0.000566	0.000566	0.000566
CR	Composite	0.06%	0.06%	0.06%	0.06%	0.06%	0.06%
MM	Composite						
CR	Composite	0.06%	0.06%	0.06%	0.06%	0.06%	0.06%
CR	Composite	0.06%	0.06%	0.06%	0.06%	0.06%	0.06%
MM	Composite						
CR	Composite	0.000566	0.000566	0.000566	0.000566	0.000566	0.000566
MM	Composite	0.06%	0.06%	0.06%	0.06%	0.06%	0.06%
MR	Composite						
CR	Composite	0.06%	0.06%	0.06%	0.06%	0.06%	0.06%
CR	Composite	0.36%	0.45%	0.67%	0.80%	0.93%	1.05%
MM	Composite	0.36%	0.43%	0.67%	0.80%	0.89%	1.00%
MR	Composite	0.36%	0.43%	0.67%	0.80%	0.88%	0.99%
CR	Composite	0.36%	0.46%	0.70%	0.84%	0.96%	1.11%

2.12%	2.23%	2.30%	2.32%	2.47%	0.4 BB	BBB
2.02%	0.021201152	0.022956921	0.023225888	0.023422584	0.4 BB	BBB
2.12%	2.21%	2.30%	2.32%	2.43%	0.4 A	AA
2.02%	2.11%	2.18%	2.21%	2.32%	0.4 BBB	A
2.12%	2.21%	2.30%	2.32%	2.43%	0.4 A	AA
2.04%	0.021292602	0.022038644	0.022378416	0.023436592	0.4 BBB	A
2.02%	0.021070804	0.021809075	0.022145308	0.023192461	0.4 BBB	A
1.94%	0.020294511	0.021005583	0.021329428	0.022338002	0.4 BBB	A
2.12%	0.029803738	0.03115842	0.0312535	0.032472	0.4 CCC	CCC
2.12%	2.98%	3.12%	3.13%	3.25%	0.4 CCC	CCC
2.20%	3.08%	3.12%	3.13%	3.25%	0.4 B	B
2.11%	3.20%	3.12%	3.13%	3.25%	0.4 BB	BB
2.20%	0.030803789	0.03115842	0.0312535	0.032472	0.4 B	B
2.11%	3.20%	3.12%	3.13%	3.25%	0.4 BB	BB
2.12%	2.98%	3.12%	3.13%	3.25%	0.4 CCC	CCC
2.12%	2.98%	3.12%	3.13%	3.25%	0.4 CCC	CCC
2.20%	3.08%	3.12%	3.13%	3.25%	0.4 B	B
2.11%	3.20%	3.12%	3.13%	3.25%	0.4 BB	BB
2.20%	3.08%	3.12%	3.13%	3.25%	0.4 B	B
2.11%	0.03200165	0.03115842	0.0312535	0.032472	0.4 BB	BB
1.82%	1.88%	1.94%	1.89%	2.00%	0.39409091 BBB	BBB
1.74%	1.80%	1.86%	1.89%	2.00%	0.39409091 A	A
1.76%	1.82%	1.89%	1.89%	2.00%	0.4 AA	AAA
1.85%	1.90%	1.97%	1.97%	2.00%	0.387142859 A	A
1.76%	1.82%	1.89%	1.89%	2.00%	0.4 AA	AAA
1.85%	1.90%	1.97%	1.97%	2.00%	0.387142859 A	A
1.76%	1.82%	1.89%	1.89%	2.00%	0.4 AA	AAA
1.74%	1.80%	1.87%	1.87%	2.00%	0.39409091 A	AA
1.68%	1.73%	1.80%	1.80%	2.00%	0.39409091 A	AA
1.85%	1.90%	1.97%	1.97%	2.00%	0.387142859 A	A
1.76%	1.82%	1.89%	1.89%	2.00%	0.4 AA	AAA
1.76%	1.82%	1.89%	1.89%	2.00%	0.4 AA	AAA
1.85%	0.018978944	0.019795948	0.018853628	0.020030423	0.39409091 BBB	BBB
1.77%	1.81%	1.90%	1.89%	2.00%	0.4 A	A
1.76%	0.018205657	0.018883693	0.018891074	0.020030423	0.4 AA	AAA
1.76%	0.018205657	0.018883693	0.018891074	0.020030423	0.4 AA	AAA
1.85%	1.90%	1.97%	1.97%	2.00%	0.387142859 A	A
1.76%	1.82%	1.89%	1.89%	2.00%	0.4 AA	AAA
1.74%	0.018010654	0.018686988	0.018691152	0.020030423	0.39409091 A	AA
1.68%	0.017347103	0.01799852	0.01800253	0.020030423	0.39409091 A	AA
1.61%	1.69%	1.92%	1.72%	1.74%	0.4 NR	NR
1.54%	1.62%	1.92%	1.72%	1.74%	0.4 NR	NR
1.61%	1.69%	1.92%	1.72%	1.74%	0.4 NR	NR
1.54%	1.62%	1.92%	1.72%	1.74%	0.4 NR	NR
0.44%	0.44%	0.44%	0.44%	0.44%	0.275 NR	NR
0.44%	0.44%	0.44%	0.44%	0.44%	0.275 NR	NR
0.06%	0.06%	0.06%	0.06%	0.06%	0.4	B
0.000566	0.000566	0.000566	0.000566	0.000566	0.4	B
0.000566	0.000566	0.000566	0.000566	0.000566	0.4	B
0.06%	0.06%	0.06%	0.06%	0.06%	0.4	B
0.06%	0.06%	0.06%	0.06%	0.06%	0.4	B
0.06%	0.06%	0.06%	0.06%	0.06%	0.4	B
0.06%	0.06%	0.06%	0.06%	0.06%	0.4	B
0.06%	0.06%	0.06%	0.06%	0.06%	0.4	B
0.000566	0.000566	0.000566	0.000566	0.000566	0.4	B
0.06%	0.06%	0.06%	0.06%	0.06%	0.4	B
0.06%	0.06%	0.06%	0.06%	0.06%	0.4	B
0.06%	0.06%	0.06%	0.06%	0.06%	0.4	B
0.000566	0.000566	0.000566	0.000566	0.000566	0.4	B
0.06%	0.06%	0.06%	0.06%	0.06%	0.4	B
0.06%	0.06%	0.06%	0.06%	0.06%	0.4	B
1.10%	1.14%	1.22%	1.19%	1.28%	0.4 NR	BBB
1.06%	1.14%	1.22%	1.19%	1.28%	0.4 NR	BBB
1.05%	1.14%	1.22%	1.19%	1.28%	0.4 NR	BBB
1.14%	1.20%	1.26%	1.24%	1.33%	0.4 NR	A

BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AAA
A	AA	A	A	A	AA
AA	AAA	AA	AA	AA	AAA
A	AA	A	A	A	AA
A	AA	A	A	A	AA
A	AA	A	A	A	AA
CCC	NR	CCC	CCC	CCC	CCC
CCC	NR	CCC	CCC	CCC	CCC
B	NR	B	B	B	CCC
BB	NR	BB	BB	BB	BB
B	NR	B	B	B	CCC
BB	NR	BB	BB	BB	BB
CCC	NR	CCC	CCC	CCC	CCC
CCC	NR	CCC	CCC	CCC	CCC
B	NR	B	B	B	CCC
BB	NR	BB	BB	BB	BB
B	NR	B	B	B	CCC
BB	NR	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR	CCC	BB	CCC	CCC
NR	NR	BBB	BBB	BBB	BBB
NR	NR	CCC	BB	CCC	CCC
NR	NR	BBB	BBB	BBB	BBB
	NR	NR			
	NR	NR			

A	BBB	BBB	BBB	BBB	A
A	BBB	BBB	BBB	BBB	A
A	BBB	BBB	BBB	BBB	A
AA	A	AA	A	A	A

BB	BBB	BBB	A	10 Basic Materials
BB	BBB	BBB	A	10 Basic Materials
A	AA	AA	AA	10 Basic Materials
BBB	A	A	AA	10 Basic Materials
A	AA	AA	AA	10 Basic Materials
BBB	A	A	AA	10 Basic Materials
BBB	A	A	AA	10 Basic Materials
BBB	A	A	AA	10 Basic Materials
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	3 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	3 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	3 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	3 Consumer Goods
			NR	Consumer Goods
BBB	BB	NR	A	5 Consumer Goods
A	BB	NR	A	5 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	BBB	NR	A	5 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	BBB	NR	A	5 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	BBB	NR	AA	17 Consumer Goods
BBB	BBB	NR	AA	17 Consumer Goods
BBB	BBB	NR	A	5 Consumer Goods
A	A	NR	AA	16 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	BB	NR	A	4 Consumer Goods
A	BB	NR	A	4 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
A	A	NR	AA	16 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	BBB	NR	A	5 Consumer Goods
A	A	NR	AA	16 Consumer Goods
BBB	BBB	NR	AA	17 Consumer Goods
BBB	BBB	NR	AA	17 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
NR	NR	NR	NR	3 Consumer Goods
			NR	Industrials
			NR	Industrials
			NR	Industrials
			CCC	Financials
			CCC	Financials
			CCC	Financials
			CCC	Financials
			CCC	Financials
			CCC	Financials
			CCC	Financials
			CCC	Financials
			CCC	Financials
			CCC	Financials
			NR	Financials
			CCC	Financials
			CCC	Financials
			NR	Financials
			CCC	Financials
			CCC	Financials
			NR	Financials
			CCC	Financials
BB	BB	BB	A	3 Industrials
BB	BB	BB	A	3 Industrials
BB	BB	BB	A	3 Industrials
BBB	BBB	BBB	A	3 Industrials

India	India	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
India	India	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Thin
Europe	France	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Thin
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	Thin
Europe	France	BB	BBB	CcyGrp	CcyGrp	CcyGrp	Thin
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	Thin
Europe	France	BB	BBB	CcyGrp	CcyGrp	CcyGrp	Thin
Europe	France	BB	BBB				
Europe	France	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Thin
Europe	France	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Thin
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	Thin
Europe	France	BB	BBB	CcyGrp	CcyGrp	CcyGrp	Thin
Europe	France	BB	BBB	DocAdj	DocAdj	DocAdj	Thin
Europe	France	BB	BBB	CcyGrp	CcyGrp	CcyGrp	Thin
Europe	France	BB	BBB				
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB				
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	BBB	Thin	Thin	Thin	Thin
Europe	France	A	BBB	Thin	Thin	Thin	Thin
Europe	France	A	BBB				
Europe	France	A	BBB	Thin	Thin	Thin	Thin
Europe	France	A	BBB	Thin	Thin	Thin	Thin
Asia	Japan		A	Thin	Thin		Thin
Asia	Japan		A				
Asia	Japan		A	Thin	Thin		Thin
Europe	Germany	AAA	AA		Entity Tier		
Europe	Germany	AAA	AA		Entity Tier		
Europe	Germany	AAA	AA		Entity Tier		
Europe	Germany	AAA	AA		Entity Tier		
Europe	Germany	AAA	AA		Entity Tier		
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Europe	Germany	AAA	AA				
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Europe	Germany	AAA	AA		Entity Tier		
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA		Entity Tier		
Europe	Germany	AAA	AA		Entity Tier		
Europe	Germany	AAA	AA				
Europe	Germany	AAA	AA		Entity Tier		
Europe	United Kingdom	BBB	AA	Thin	DocAdj	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Thin	DocAdj	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Thin	DocAdj	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj

DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin						

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DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

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RENTPLCHFMM	31-Jul-08 RENTPL
RENTPLEURCR	31-Jul-08 RENTPL
RENTPLEURMM	31-Jul-08 RENTPL
RENTPLEURMR	31-Jul-08 RENTPL
RENTPLEURXR	31-Jul-08 RENTPL
RENTPLGBPCR	31-Jul-08 RENTPL
RENTPLGBPMM	31-Jul-08 RENTPL
RENTPLGBPMR	31-Jul-08 RENTPL
RENTPLHKDMM	31-Jul-08 RENTPL
RENTPLJPYCR	31-Jul-08 RENTPL
RENTPLJPYMM	31-Jul-08 RENTPL
RENTPLSEKMM	31-Jul-08 RENTPL
RENTPLSGDMM	31-Jul-08 RENTPL
RENTPLUSDCR	31-Jul-08 RENTPL
RENTPLUSDMM	31-Jul-08 RENTPL
RENTPLUSDMR	31-Jul-08 RENTPL
REPAUDCR	31-Jul-08 REP
REPAUDMM	31-Jul-08 REP
REPCADMM	31-Jul-08 REP
REPCHFCR	31-Jul-08 REP
REPCHFMM	31-Jul-08 REP
REPEURCR	31-Jul-08 REP
REPEURMM	31-Jul-08 REP
REPEURMR	31-Jul-08 REP
REPEURXR	31-Jul-08 REP
REPGBPCR	31-Jul-08 REP
REPGBPMM	31-Jul-08 REP
REPHKDMM	31-Jul-08 REP
REPJPYCR	31-Jul-08 REP
REPJPYMM	31-Jul-08 REP
REPJPYMR	31-Jul-08 REP
REPNOKMM	31-Jul-08 REP
REPSEKMM	31-Jul-08 REP
REPTWDCR	31-Jul-08 REP
REPUSDCR	31-Jul-08 REP
REPUSDMM	31-Jul-08 REP
REPUSDMR	31-Jul-08 REP
REPUSDXR	31-Jul-08 REP
REPZARMM	31-Jul-08 REP
REPHUNCZKCR	31-Jul-08 REPHUN
REPHUNEURCR	31-Jul-08 REPHUN
REPHUNEURMM	31-Jul-08 REPHUN
REPHUNEURMR	31-Jul-08 REPHUN
REPHUNGBPCR	31-Jul-08 REPHUN
REPHUNJPYCR	31-Jul-08 REPHUN
REPHUNJPYMM	31-Jul-08 REPHUN
REPHUNTWDCR	31-Jul-08 REPHUN
REPHUNUSDCR	31-Jul-08 REPHUN
REPHUNUSDMM	31-Jul-08 REPHUN
REPHUNUSDMR	31-Jul-08 REPHUN
REPHUNUSDXR	31-Jul-08 REPHUN
RESEEURCR	31-Jul-08 RESE
RESEUSDCR	31-Jul-08 RESE
RESEUSDMR	31-Jul-08 RESE
RESFEREURCR	31-Jul-08 RESFER
RESFEREURMM	31-Jul-08 RESFER
RESFERGBPCR	31-Jul-08 RESFER
RESFERGBPMM	31-Jul-08 RESFER
RESFERGBPXR	31-Jul-08 RESFER
RESONA-BankEURCR	31-Jul-08 RESONA-Bank
RESONA-BankEURXR	31-Jul-08 RESONA-Bank
RESONA-BankJPYCR	31-Jul-08 RESONA-Bank
RESONA-BankUSDCR	31-Jul-08 RESONA-Bank
RESONA-BankZARCR	31-Jul-08 RESONA-Bank
RESONA-BankEURCR	31-Jul-08 RESONA-Bank
RESONA-BankJPYMM	31-Jul-08 RESONA-Bank
RESONA-BankUSDCR	31-Jul-08 RESONA-Bank
RESONA-BankEURCR	31-Jul-08 RESONA-Bank
RESONA-BankEURMM	31-Jul-08 RESONA-Bank
RESONA-BankGBPCR	31-Jul-08 RESONA-Bank
RESONA-BankJPYCR	31-Jul-08 RESONA-Bank
RESONA-BankJPYMM	31-Jul-08 RESONA-Bank
RESONA-BankJPYMR	31-Jul-08 RESONA-Bank
RESONA-BankJPYXR	31-Jul-08 RESONA-Bank

Rentokil Initial 1927 Plc	GNC58N	SNRFOR	CHF
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	EUR
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	EUR
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	EUR
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	EUR
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	GBP
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	GBP
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	GBP
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	HKD
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	JPY
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	JPY
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	SEK
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	SGD
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	USD
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	USD
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	USD
Repsol YPF SA	7D628Z	SNRFOR	AUD
Repsol YPF SA	7D628Z	SNRFOR	AUD
Repsol YPF SA	7D628Z	SNRFOR	CAD
Repsol YPF SA	7D628Z	SNRFOR	CHF
Repsol YPF SA	7D628Z	SNRFOR	CHF
Repsol YPF SA	7D628Z	SNRFOR	EUR
Repsol YPF SA	7D628Z	SNRFOR	EUR
Repsol YPF SA	7D628Z	SNRFOR	EUR
Repsol YPF SA	7D628Z	SNRFOR	EUR
Repsol YPF SA	7D628Z	SNRFOR	GBP
Repsol YPF SA	7D628Z	SNRFOR	GBP
Repsol YPF SA	7D628Z	SNRFOR	HKD
Repsol YPF SA	7D628Z	SNRFOR	JPY
Repsol YPF SA	7D628Z	SNRFOR	JPY
Repsol YPF SA	7D628Z	SNRFOR	JPY
Repsol YPF SA	7D628Z	SNRFOR	NOK
Repsol YPF SA	7D628Z	SNRFOR	SEK
Repsol YPF SA	7D628Z	SNRFOR	TWD
Repsol YPF SA	7D628Z	SNRFOR	USD
Repsol YPF SA	7D628Z	SNRFOR	USD
Repsol YPF SA	7D628Z	SNRFOR	USD
Repsol YPF SA	7D628Z	SNRFOR	USD
Repsol YPF SA	7D628Z	SNRFOR	ZAR
Rep Hungary	489A99	SNRFOR	CZK
Rep Hungary	489A99	SNRFOR	EUR
Rep Hungary	489A99	SNRFOR	EUR
Rep Hungary	489A99	SNRFOR	EUR
Rep Hungary	489A99	SNRFOR	GBP
Rep Hungary	489A99	SNRFOR	JPY
Rep Hungary	489A99	SNRFOR	JPY
Rep Hungary	489A99	SNRFOR	TWD
Rep Hungary	489A99	SNRFOR	USD
Rep Hungary	489A99	SNRFOR	USD
Rep Hungary	489A99	SNRFOR	USD
Rep Hungary	489A99	SNRFOR	USD
Renaissance Secs Trading Ltd	GNBDDB	SNRFOR	EUR
Renaissance Secs Trading Ltd	GNBDDB	SNRFOR	USD
Renaissance Secs Trading Ltd	GNBDDB	SNRFOR	USD
Reseau Ferre de France	FMEC94	SNRFOR	EUR
Reseau Ferre de France	FMEC94	SNRFOR	EUR
Reseau Ferre de France	FMEC94	SNRFOR	GBP
Reseau Ferre de France	FMEC94	SNRFOR	GBP
Reseau Ferre de France	FMEC94	SNRFOR	GBP
Resona Bk Ltd	JPA8C8	JRSUBUT2	EUR
Resona Bk Ltd	JPA8C8	JRSUBUT2	EUR
Resona Bk Ltd	JPA8C8	JRSUBUT2	JPY
Resona Bk Ltd	JPA8C8	JRSUBUT2	USD
Resona Bk Ltd	JPA8C8	JRSUBUT2	ZAR
Resona Bk Ltd	JPA8C8	PREFT1	EUR
Resona Bk Ltd	JPA8C8	PREFT1	JPY
Resona Bk Ltd	JPA8C8	PREFT1	USD
Resona Bk Ltd	JPA8C8	SNRFOR	EUR
Resona Bk Ltd	JPA8C8	SNRFOR	EUR
Resona Bk Ltd	JPA8C8	SNRFOR	GBP
Resona Bk Ltd	JPA8C8	SNRFOR	JPY
Resona Bk Ltd	JPA8C8	SNRFOR	JPY
Resona Bk Ltd	JPA8C8	SNRFOR	JPY
Resona Bk Ltd	JPA8C8	SNRFOR	JPY

MM	Composite	0.36%	0.44%	0.67%	0.80%	0.92%	1.03%
CR	Composite	0.003640385	0.004558654	0.006953986	0.008350855	0.009643423	0.011053546
MM	Composite	0.36%	0.44%	0.67%	0.80%	0.92%	1.03%
MR	Composite	0.36%	0.43%	0.66%	0.79%	0.92%	1.02%
XR	Composite						
CR	Composite	0.36%	0.46%	0.70%	0.84%	0.96%	1.11%
MM	Composite	0.003640385	0.004407817	0.006675826	0.008016821	0.009248363	0.010257258
MR	Composite						
MM	Composite	0.36%	0.44%	0.67%	0.80%	0.92%	1.03%
CR	Composite	0.36%	0.44%	0.67%	0.80%	0.88%	1.05%
MM	Composite	0.36%	0.44%	0.67%	0.80%	0.84%	1.00%
MM	Composite	0.003640385	0.004407817	0.006675826	0.008016821	0.009248363	0.010257258
MM	Composite	0.36%	0.44%	0.67%	0.80%	0.92%	1.03%
CR	Composite	0.003640385	0.004558654	0.006953986	0.008350855	0.009643423	0.011053546
MM	Composite	0.36%	0.44%	0.67%	0.80%	0.92%	1.03%
MR	Composite						
CR	Composite	0.22%	0.34%	0.44%	0.54%	0.62%	0.69%
MM	Composite	0.22%	0.34%	0.44%	0.54%	0.62%	0.69%
MM	Composite	0.14%	0.34%	0.44%	0.54%	0.62%	0.68%
CR	Composite	0.15%	0.36%	0.46%	0.58%	0.64%	0.73%
MM	Composite	0.14%	0.34%	0.44%	0.54%	0.62%	0.68%
CR	Composite	0.15%	0.36%	0.46%	0.58%	0.64%	0.73%
MM	Composite	0.001408965	0.003396981	0.004409443	0.005403604	0.006160297	0.006848538
MR	Composite	0.22%	0.34%	0.44%	0.54%	0.61%	0.68%
XR	Composite						
CR	Composite	0.001467672	0.003625	0.004593448	0.005782141	0.006416976	0.007255
MM	Composite	0.14%	0.34%	0.44%	0.54%	0.62%	0.68%
MM	Composite	0.14%	0.34%	0.44%	0.54%	0.62%	0.68%
CR	Composite	0.22%	0.34%	0.44%	0.54%	0.62%	0.69%
MM	Composite	0.22%	0.34%	0.44%	0.54%	0.62%	0.69%
MR	Composite						
MM	Composite	0.14%	0.34%	0.44%	0.54%	0.62%	0.68%
MM	Composite	0.14%	0.34%	0.44%	0.54%	0.62%	0.68%
CR	Composite	0.001467672	0.003625	0.004593448	0.005782141	0.006416976	0.007255
CR	Composite	0.15%	0.36%	0.46%	0.58%	0.64%	0.73%
MM	Composite	0.14%	0.34%	0.44%	0.54%	0.62%	0.68%
MR	Composite	0.22%	0.34%	0.44%	0.54%	0.61%	0.68%
XR	Composite						
MM	Composite	0.14%	0.34%	0.44%	0.54%	0.62%	0.68%
CR	Composite	0.28%	0.31%	0.50%	0.75%	0.92%	1.10%
CR	Composite	0.002793228	0.003080918	0.004991315	0.00747276	0.00922222	0.01098004
MM	Composite	0.28%	0.30%	0.48%	0.72%	0.89%	1.05%
MR	Composite						
CR	Composite	0.28%	0.31%	0.50%	0.75%	0.92%	1.10%
CR	Composite	0.002793228	0.003080918	0.005002426	0.00748276	0.009157849	0.01095
MM	Composite	0.28%	0.31%	0.50%	0.75%	0.88%	1.05%
CR	Composite	0.002793228	0.003080918	0.004991315	0.00747276	0.00922222	0.01098004
CR	Composite	0.002793228	0.003080918	0.004991315	0.00747276	0.00922222	0.01098004
MM	Composite	0.28%	0.30%	0.48%	0.72%	0.89%	1.05%
MR	Composite	0.28%	0.29%	0.47%	0.71%	0.88%	1.04%
XR	Composite						
CR	Composite	3.20%	3.20%	3.20%	3.20%	3.20%	3.20%
CR	Composite	0.032	0.032	0.032	0.032	0.032	0.032
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
XR	Composite						
CR	Composite	0.009458671	0.009458671	0.010239272	0.011072861	0.01171385	0.012901569
XR	Composite						
CR	Composite	0.009458671	0.009458671	0.010239272	0.011072861	0.01171385	0.012901569
CR	Composite	0.009458671	0.009458671	0.010239272	0.011072861	0.01171385	0.012901569
CR	Composite	0.009458671	0.009458671	0.010239272	0.011072861	0.01171385	0.012901569
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite	0.52%	0.52%	0.60%	0.63%	0.72%	0.80%
MM	Composite						
CR	Composite	0.52%	0.52%	0.60%	0.63%	0.72%	0.80%
CR	Composite	0.50%	0.50%	0.60%	0.69%	0.68%	0.78%
MM	Composite						
MR	Composite						
XR	Composite	0.38%	0.38%	0.60%	0.51%	0.51%	0.58%

1.08%	1.14%	1.21%	1.19%	1.28%	0.4 NR	AA
1.14%	0.011963691	0.012597418	0.012396908	0.013286906	0.4 NR	A
1.08%	1.14%	1.21%	1.19%	1.28%	0.4 NR	AA
1.07%	1.13%	1.20%	1.18%	1.26%	0.4 NR	A
					0.4	
1.14%	1.20%	1.26%	1.24%	1.33%	0.4 NR	A
1.08%	0.011394892	0.012116392	0.011915311	0.01277398	0.4 NR	AA
					0.4	
1.08%	1.14%	1.21%	1.19%	1.28%	0.4 NR	AA
1.09%	1.20%	1.22%	1.19%	1.28%	0.4 NR	BBB
1.04%	1.15%	1.22%	1.19%	1.28%	0.4 NR	BBB
1.08%	0.011394892	0.012116392	0.011915311	0.01277398	0.4 NR	AA
1.08%	1.14%	1.21%	1.19%	1.28%	0.4 NR	AA
1.14%	0.011963691	0.012597418	0.012396908	0.013286906	0.4 NR	A
1.08%	1.14%	1.21%	1.19%	1.28%	0.4 NR	AA
					0.4	
0.007438746	0.79%	0.88%	0.93%	0.93%	0.39590909 BB	BBB
0.007438746	0.79%	0.84%	0.93%	0.90%	0.39590909 BB	BBB
0.00740479	0.79%	0.87%	0.85%	0.92%	0.4 BBB	AA
0.007711667	0.83%	0.90%	0.88%	0.96%	0.382499999 A	A
0.00740479	0.79%	0.87%	0.85%	0.92%	0.4 BBB	AA
0.77%	0.83%	0.90%	0.88%	0.96%	0.382499999 A	A
0.74%	0.007875449	0.008672175	0.008483333	0.009221975	0.4 BBB	AA
0.73%	0.78%	0.86%	0.91%	0.91%	0.39590909 BBB	A
					0.39590909	
0.77%	0.008305	0.009024334	0.008836806	0.009606224	0.382499999 A	A
0.00740479	0.79%	0.87%	0.85%	0.92%	0.4 BBB	AA
0.00740479	0.79%	0.87%	0.85%	0.92%	0.4 BBB	AA
0.007438746	0.79%	0.87%	0.93%	0.92%	0.39590909 BB	BBB
0.007438746	0.79%	0.87%	0.93%	0.92%	0.39590909 BB	BBB
					0.39590909	
0.00740479	0.79%	0.87%	0.85%	0.92%	0.4 BBB	AA
0.00740479	0.79%	0.87%	0.85%	0.92%	0.4 BBB	AA
0.007711667	0.008305	0.009024334	0.008836806	0.009606224	0.382499999 A	A
0.007711667	0.83%	0.90%	0.88%	0.96%	0.382499999 A	A
0.00740479	0.79%	0.87%	0.85%	0.92%	0.4 BBB	AA
0.007331828	0.78%	0.86%	0.91%	0.91%	0.39590909 BBB	A
					0.39590909	
0.00740479	0.79%	0.87%	0.85%	0.92%	0.4 BBB	AA
0.01231033	1.34%	1.44%	1.48%	1.50%	0.2584375 NR	AA
0.01231033	0.013390392	0.014366497	0.014752193	0.015046625	0.2584375 NR	AA
0.011817917	1.29%	1.44%	1.42%	1.50%	0.257083333 NR	A
					0.257083333	
0.01231033	1.34%	1.44%	1.48%	1.50%	0.2584375 NR	AA
0.01223	0.013543333	0.014366497	0.014581754	0.015046625	0.257083333 NR	BBB
0.0117408	1.30%	1.44%	1.46%	1.50%	0.257083333 NR	BBB
0.01231033	0.013390392	0.014366497	0.014752193	0.015046625	0.2584375 NR	AA
0.01231033	0.013390392	0.014366497	0.014752193	0.015046625	0.2584375 NR	AA
0.011817917	1.29%	1.44%	1.42%	1.50%	0.257083333 NR	A
0.011694813	1.27%	1.44%	1.40%	1.50%	0.257083333 NR	A
					0.257083333	
3.20%	3.20%	3.20%	3.20%	3.20%	0.374999997	
0.032	0.032	0.032	0.032	0.032	0.374999997	
					0.374999997	
					0.39	
					0.39	
					0.39	
					0.39	
					0.39	
1.36%	0.014370491	0.014370491	0.014370491	0.014370491	0.15	NR
					0.15	
1.36%	0.014370491	0.014370491	0.014370491	0.014370491	0.15	NR
1.36%	0.014370491	0.014370491	0.014370491	0.014370491	0.15	NR
1.36%	0.014370491	0.014370491	0.014370491	0.014370491	0.15	NR
					0.1	
					0.1	
					0.1	
0.86%	0.89%	1.00%	0.90%	0.94%	0.4	BB
					0.4	
0.86%	0.89%	1.00%	0.90%	0.94%	0.4	BB
0.82%	0.95%	1.00%	0.90%	0.94%	0.4	A
					0.4	
					0.4	
0.61%	0.71%	1.00%	0.90%	0.94%	0.4	BBB

AAA	AA	AAA	AA	AAA	AAA
AA	A	AA	A	A	A
AAA	AA	AAA	AA	AAA	AAA
AA	A	AA	AA	AA	AA
AA	A	AA	A	A	A
AAA	AA	AAA	AA	AAA	AAA
AAA	AA	AAA	AA	AAA	AAA
A	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
AAA	AA	AAA	AA	AAA	AAA
AAA	AA	AAA	AA	AAA	AAA
AA	A	AA	A	A	A
AAA	AA	AAA	AA	AAA	AAA
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
			NR		
			NR		

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB

A	A	A	AA	11 Industrials
BBB	BBB	BBB	A	3 Industrials
A	A	A	AA	11 Industrials
BBB	BBB	BBB	AA	12 Industrials
			NR	Industrials
BBB	BBB	BBB	A	3 Industrials
A	A	A	AA	11 Industrials
			NR	Industrials
A	A	A	AA	11 Industrials
BB	BB	BB	A	4 Industrials
BB	BB	BB	A	4 Industrials
A	A	A	AA	11 Industrials
A	A	A	AA	11 Industrials
BBB	BBB	BBB	A	3 Industrials
A	A	A	AA	11 Industrials
			NR	Industrials
BB	B	BB	AA	13 Oil & Gas
BBB	B	BBB	AA	13 Oil & Gas
BBB	A	BBB	AA	13 Oil & Gas
BB	BB	BB	A	4 Oil & Gas
BBB	A	BBB	AA	13 Oil & Gas
BB	BB	BB	A	4 Oil & Gas
BBB	A	BBB	AA	13 Oil & Gas
BB	BB	BB	AA	13 Oil & Gas
			NR	Oil & Gas
BB	BB	BB	A	4 Oil & Gas
BBB	A	BBB	AA	13 Oil & Gas
BBB	A	BBB	AA	13 Oil & Gas
B	B	B	AA	13 Oil & Gas
B	B	B	AA	13 Oil & Gas
			NR	Oil & Gas
BBB	A	BBB	AA	13 Oil & Gas
BBB	A	BBB	AA	13 Oil & Gas
BB	BB	BB	A	4 Oil & Gas
BB	BB	BB	A	4 Oil & Gas
BBB	A	BBB	AA	13 Oil & Gas
BB	BB	BB	AA	13 Oil & Gas
			NR	Oil & Gas
BBB	A	BBB	AA	13 Oil & Gas
NR	A	NR	A	10 Government
NR	A	NR	A	10 Government
NR	BBB	NR	A	10 Government
			NR	Government
NR	A	NR	A	10 Government
NR	BB	NR	A	3 Government
NR	BB	NR	A	3 Government
NR	A	NR	A	10 Government
NR	A	NR	A	10 Government
NR	BBB	NR	A	10 Government
NR	BBB	NR	A	10 Government
			NR	Government
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	BBB	5 Financials
			NR	Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	A	5 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	BB	5 Financials

Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA				
Europe	Spain	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	BBB				
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	BBB	BBB				
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	BBB				
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Hungary	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Hungary	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Hungary	A	A	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Hungary	A	A				
E.Eur	Hungary	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Hungary	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
E.Eur	Hungary	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
E.Eur	Hungary	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Hungary	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Hungary	A	A	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Hungary	A	A	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Hungary	A	A				
N.Amer	Bermuda						
N.Amer	Bermuda						
N.Amer	Bermuda						
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Europe	France	AAA	AA				
Asia	Japan	BB	AA		Thin	Thin	Thin
Asia	Japan	BB	AA				
Asia	Japan	BB	AA		Thin	Thin	Thin
Asia	Japan	BB	AA		Thin	Thin	Thin
Asia	Japan	BB	AA		Thin	Thin	Thin
Asia	Japan	B	AA				
Asia	Japan	B	AA				
Asia	Japan	B	AA				
Asia	Japan	BBB	AA		Entity Tier	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA		Entity Tier	CcyGrp	CcyGrp
Asia	Japan	BBB	AA		CcyGrp	Entity Tier	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA		DocAdj	Entity Tier	DocAdj

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RESONA-BankUSDCR	31-Jul-08 RESONA-Bank
RESONA-BankUSDMM	31-Jul-08 RESONA-Bank
RESONA-BankUSDMR	31-Jul-08 RESONA-Bank
RESONA-BankCHFCR	31-Jul-08 RESONA-Bank
RESONA-BankEURCR	31-Jul-08 RESONA-Bank
RESONA-BankEURMM	31-Jul-08 RESONA-Bank
RESONA-BankGBPMM	31-Jul-08 RESONA-Bank
RESONA-BankJPYCR	31-Jul-08 RESONA-Bank
RESONA-BankJPYMM	31-Jul-08 RESONA-Bank
RESONA-BankJPYXR	31-Jul-08 RESONA-Bank
RESONA-BankUSDCR	31-Jul-08 RESONA-Bank
RESONA-BankUSDMM	31-Jul-08 RESONA-Bank
RESONA-BankUSDMR	31-Jul-08 RESONA-Bank
RESONA-BankUSDXR	31-Jul-08 RESONA-Bank
REXAMAUDMM	31-Jul-08 REXAM
REXAMCADMM	31-Jul-08 REXAM
REXAMEURCR	31-Jul-08 REXAM
REXAMEURMM	31-Jul-08 REXAM
REXAMEURMR	31-Jul-08 REXAM
REXAMEURXR	31-Jul-08 REXAM
REXAMGBPCR	31-Jul-08 REXAM
REXAMGBPMM	31-Jul-08 REXAM
REXAMGBPMR	31-Jul-08 REXAM
REXAMGBPXR	31-Jul-08 REXAM
REXAMHKDMM	31-Jul-08 REXAM
REXAMJPYMM	31-Jul-08 REXAM
REXAMNOKMM	31-Jul-08 REXAM
REXAMUSDCR	31-Jul-08 REXAM
REXAMUSDMM	31-Jul-08 REXAM
REXAMUSDMR	31-Jul-08 REXAM
REXAMUSDXR	31-Jul-08 REXAM
RGAEURMR	31-Jul-08 RGA
RGAJPYMR	31-Jul-08 RGA
RGAUSDCR	31-Jul-08 RGA
RGAUSDMR	31-Jul-08 RGA
RGAUSDXR	31-Jul-08 RGA
RGLAUDCR	31-Jul-08 RGL
RGLAUDMR	31-Jul-08 RGL
RGLCHFCR	31-Jul-08 RGL
RGLCHFMR	31-Jul-08 RGL
RGLEURCR	31-Jul-08 RGL
RGLEURMM	31-Jul-08 RGL
RGLEURMR	31-Jul-08 RGL
RGLHKDMR	31-Jul-08 RGL
RGLJPYMR	31-Jul-08 RGL
RGLSGDMR	31-Jul-08 RGL
RGLUSDCR	31-Jul-08 RGL
RGLUSDMM	31-Jul-08 RGL
RGLUSDMR	31-Jul-08 RGL
RGLUSDXR	31-Jul-08 RGL
RGNFEURMM	31-Jul-08 RGNF
RGNFEURMR	31-Jul-08 RGNF
RGNFUSDCR	31-Jul-08 RGNF
RGNFUSDMM	31-Jul-08 RGNF
RGNFUSDMR	31-Jul-08 RGNF
RGNFUSDXR	31-Jul-08 RGNF
RGNFUSDMR	31-Jul-08 RGNF
RHAAUDCR	31-Jul-08 RHA
RHAAUDMM	31-Jul-08 RHA
RHACADMM	31-Jul-08 RHA
RHACHFCR	31-Jul-08 RHA
RHACHFMM	31-Jul-08 RHA
RHAEURCR	31-Jul-08 RHA
RHAEURMM	31-Jul-08 RHA
RHAEURMR	31-Jul-08 RHA
RHAEURXR	31-Jul-08 RHA
RHAGBPCR	31-Jul-08 RHA
RHAGBPMM	31-Jul-08 RHA
RHAJPYCR	31-Jul-08 RHA
RHAJPYMM	31-Jul-08 RHA
RHANZDCR	31-Jul-08 RHA
RHANZDMM	31-Jul-08 RHA
RHASEKMM	31-Jul-08 RHA
RHAUSDCR	31-Jul-08 RHA

Resona Bk Ltd	JPA8C8	SNRFOR	USD
Resona Bk Ltd	JPA8C8	SNRFOR	USD
Resona Bk Ltd	JPA8C8	SNRFOR	USD
Resona Bk Ltd	JPA8C8	SUBLT2	CHF
Resona Bk Ltd	JPA8C8	SUBLT2	EUR
Resona Bk Ltd	JPA8C8	SUBLT2	EUR
Resona Bk Ltd	JPA8C8	SUBLT2	GBP
Resona Bk Ltd	JPA8C8	SUBLT2	JPY
Resona Bk Ltd	JPA8C8	SUBLT2	JPY
Resona Bk Ltd	JPA8C8	SUBLT2	JPY
Resona Bk Ltd	JPA8C8	SUBLT2	USD
Resona Bk Ltd	JPA8C8	SUBLT2	USD
Resona Bk Ltd	JPA8C8	SUBLT2	USD
Resona Bk Ltd	JPA8C8	SUBLT2	USD
Rexam plc	7D77BA	SNRFOR	AUD
Rexam plc	7D77BA	SNRFOR	CAD
Rexam plc	7D77BA	SNRFOR	EUR
Rexam plc	7D77BA	SNRFOR	EUR
Rexam plc	7D77BA	SNRFOR	EUR
Rexam plc	7D77BA	SNRFOR	EUR
Rexam plc	7D77BA	SNRFOR	GBP
Rexam plc	7D77BA	SNRFOR	GBP
Rexam plc	7D77BA	SNRFOR	GBP
Rexam plc	7D77BA	SNRFOR	GBP
Rexam plc	7D77BA	SNRFOR	HKD
Rexam plc	7D77BA	SNRFOR	JPY
Rexam plc	7D77BA	SNRFOR	NOK
Rexam plc	7D77BA	SNRFOR	USD
Rexam plc	7D77BA	SNRFOR	USD
Rexam plc	7D77BA	SNRFOR	USD
Rexam plc	7D77BA	SNRFOR	USD
Reins GROUP OF AMERICA Inc	7CEC86	SNRFOR	EUR
Reins GROUP OF AMERICA Inc	7CEC86	SNRFOR	JPY
Reins GROUP OF AMERICA Inc	7CEC86	SNRFOR	USD
Reins GROUP OF AMERICA Inc	7CEC86	SNRFOR	USD
Reins GROUP OF AMERICA Inc	7CEC86	SNRFOR	USD
Rinker Gp Ltd	QY9560	SNRFOR	AUD
Rinker Gp Ltd	QY9560	SNRFOR	AUD
Rinker Gp Ltd	QY9560	SNRFOR	CHF
Rinker Gp Ltd	QY9560	SNRFOR	CHF
Rinker Gp Ltd	QY9560	SNRFOR	EUR
Rinker Gp Ltd	QY9560	SNRFOR	EUR
Rinker Gp Ltd	QY9560	SNRFOR	EUR
Rinker Gp Ltd	QY9560	SNRFOR	HKD
Rinker Gp Ltd	QY9560	SNRFOR	JPY
Rinker Gp Ltd	QY9560	SNRFOR	SGD
Rinker Gp Ltd	QY9560	SNRFOR	USD
Rinker Gp Ltd	QY9560	SNRFOR	USD
Rinker Gp Ltd	QY9560	SNRFOR	USD
Rinker Gp Ltd	QY9560	SNRFOR	USD
Regions Finl Corp	7CDHD4	SNRFOR	EUR
Regions Finl Corp	7CDHD4	SNRFOR	EUR
Regions Finl Corp	7CDHD4	SNRFOR	USD
Regions Finl Corp	7CDHD4	SNRFOR	USD
Regions Finl Corp	7CDHD4	SNRFOR	USD
Regions Finl Corp	7CDHD4	SNRFOR	USD
Regions Finl Corp	7CDHD4	SUBLT2	USD
Rhodia	7D85CG	SNRFOR	AUD
Rhodia	7D85CG	SNRFOR	AUD
Rhodia	7D85CG	SNRFOR	CAD
Rhodia	7D85CG	SNRFOR	CHF
Rhodia	7D85CG	SNRFOR	CHF
Rhodia	7D85CG	SNRFOR	EUR
Rhodia	7D85CG	SNRFOR	EUR
Rhodia	7D85CG	SNRFOR	EUR
Rhodia	7D85CG	SNRFOR	EUR
Rhodia	7D85CG	SNRFOR	GBP
Rhodia	7D85CG	SNRFOR	GBP
Rhodia	7D85CG	SNRFOR	JPY
Rhodia	7D85CG	SNRFOR	JPY
Rhodia	7D85CG	SNRFOR	NZD
Rhodia	7D85CG	SNRFOR	NZD
Rhodia	7D85CG	SNRFOR	SEK
Rhodia	7D85CG	SNRFOR	USD

CR	Composite	0.52%	0.52%	0.60%	0.63%	0.72%	0.80%
MM	Composite						
MR	Composite	0.52%	0.52%	0.57%	0.60%	0.69%	0.76%
CR	Composite	0.69%	0.89%	1.01%	1.09%	1.22%	1.31%
CR	Composite	0.00686	0.008917329	0.010141767	0.010903998	0.012152066	0.013080879
MM	Composite	0.69%	0.86%	1.05%	1.09%	1.20%	1.28%
MM	Composite	0.69%	0.86%	1.05%	1.09%	1.20%	1.28%
CR	Composite	0.69%	0.79%	0.94%	1.03%	1.12%	1.21%
MM	Composite						
XR	Composite	0.52%	0.59%	0.72%	0.78%	0.85%	0.92%
CR	Composite	0.69%	0.89%	1.01%	1.09%	1.22%	1.31%
MM	Composite						
MR	Composite	0.69%	0.85%	1.04%	1.08%	1.19%	1.27%
XR	Composite						
MM	Composite	0.76%	0.86%	1.20%	1.45%	1.65%	1.87%
MM	Composite	0.76%	0.86%	1.19%	1.44%	1.65%	1.86%
CR	Composite	0.79%	0.89%	1.24%	1.49%	1.66%	1.89%
MM	Composite	0.007579402	0.008580497	0.011925483	0.014419734	0.016493561	0.018636369
MR	Composite	0.00750045	0.008497249	0.011814124	0.014284926	0.016242771	0.018455742
XR	Composite	0.007224117	0.008184192	0.011378867	0.013758639	0.015644353	0.017775794
CR	Composite	0.79%	0.89%	1.24%	1.49%	1.66%	1.89%
MM	Composite	0.007579402	0.008580497	0.011925483	0.014419734	0.016493561	0.018636369
MR	Composite						
XR	Composite						
MM	Composite	0.76%	0.86%	1.19%	1.44%	1.65%	1.86%
MM	Composite	0.76%	0.86%	1.20%	1.45%	1.65%	1.87%
MM	Composite	0.76%	0.86%	1.19%	1.44%	1.65%	1.86%
CR	Composite	0.79%	0.89%	1.24%	1.49%	1.66%	1.89%
MM	Composite	0.76%	0.86%	1.19%	1.44%	1.65%	1.86%
MR	Composite	0.75%	0.85%	1.18%	1.43%	1.62%	1.85%
XR	Composite						
MR	Composite						
MR	Composite						
CR	Composite						
MR	Composite	0.21%	0.22%	0.30%	0.40%	0.50%	0.57%
XR	Composite	0.0021	0.002095933	0.002929445	0.003878701	0.004839194	0.005510226
CR	Composite	0.82%	0.85%	1.03%	1.26%	1.44%	1.59%
MR	Composite	0.82%	0.85%	1.03%	1.26%	1.44%	1.59%
CR	Composite						
MR	Composite	0.82%	0.85%	1.03%	1.26%	1.44%	1.59%
CR	Composite						
MM	Composite						
MR	Composite	0.82%	0.85%	1.03%	1.26%	1.44%	1.59%
MR	Composite	0.82%	0.85%	1.03%	1.26%	1.44%	1.59%
MR	Composite	0.008150423	0.008537259	0.010255793	0.01264556	0.014381415	0.015911721
MR	Composite	0.008150423	0.008542017	0.01025708	0.012641015	0.014394583	0.015920896
CR	Composite	0.008150423	0.0089942	0.010796926	0.013292488	0.015148186	0.016745935
MM	Composite						
MR	Composite	0.008150423	0.008542017	0.01025708	0.012641015	0.014394583	0.015920896
XR	Composite	0.82%	0.82%	0.99%	1.22%	1.39%	1.53%
MM	Composite						
MR	Composite	0.001726138	0.001726138	0.001726138	0.001726138	0.002250329	0.002250329
CR	Composite						
MM	Composite						
MR	Composite	0.17%	0.17%	0.17%	0.17%	0.23%	0.23%
XR	Composite						
MR	Composite	0.27%	0.27%	0.28%	0.29%	0.30%	0.30%
CR	Composite	2.06%	2.34%	3.17%	3.86%	4.20%	4.47%
MM	Composite	2.06%	2.34%	3.17%	3.86%	4.20%	4.47%
MM	Composite	2.03%	2.33%	3.12%	3.84%	4.20%	4.47%
CR	Composite	2.17%	2.42%	3.35%	4.04%	4.37%	4.66%
MM	Composite	2.03%	2.33%	3.12%	3.84%	4.20%	4.47%
CR	Composite	0.021674269	0.02416875	0.033527671	0.04037339	0.043711563	0.046586302
MM	Composite	2.03%	2.33%	3.12%	3.84%	4.20%	4.47%
MR	Composite	2.02%	2.30%	3.12%	3.80%	4.15%	4.43%
XR	Composite	0.019472823	0.022195513	0.030048145	0.036632436	0.03999608	0.042626466
CR	Composite	2.17%	2.42%	3.35%	4.04%	4.37%	4.66%
MM	Composite	0.020331356	0.023280941	0.031210568	0.038371596	0.0419631	0.04472285
CR	Composite	2.06%	2.34%	3.17%	3.86%	4.20%	4.47%
MM	Composite	2.06%	2.34%	3.17%	3.86%	4.20%	4.47%
CR	Composite	0.021674269	0.02416875	0.033527671	0.04037339	0.043711563	0.046586302
MM	Composite	2.03%	2.33%	3.12%	3.84%	4.20%	4.47%
MM	Composite	2.03%	2.33%	3.12%	3.84%	4.20%	4.47%
CR	Composite	2.17%	2.42%	3.35%	4.04%	4.37%	4.66%

0.86%	0.89%	1.00%	0.90%	0.94%	0.4	BB
					0.4	
0.82%	0.84%	1.00%	0.90%	0.94%	0.4	BB
1.37%	1.41%	1.43%	1.46%	1.50%	0.207142857 BB	AA
1.37%	0.014065609	0.014286667	0.014606667	0.01496	0.207142857 BB	AA
1.34%	1.35%	1.37%	1.40%	1.44%	0.2125 BB	A
1.34%	1.35%	1.37%	1.40%	1.44%	0.2125 BB	A
1.27%	1.34%	1.38%	1.47%	1.45%	0.2 A	A
					0.2125	
1.01%	1.00%	1.03%	1.10%	1.45%	0.2125 BBB	BBB
1.37%	1.41%	1.43%	1.46%	1.50%	0.207142857 BB	AA
					0.2125	
1.32%	1.34%	1.36%	1.39%	1.42%	0.2125 BB	A
					0.2125	
1.90%	1.97%	2.05%	2.02%	2.05%	0.4 BB	BBB
1.90%	1.96%	2.02%	1.99%	2.05%	0.4 A	AA
1.94%	2.01%	2.11%	2.08%	2.05%	0.4 BBB	A
1.90%	0.01962803	0.020231421	0.019919614	0.020536286	0.4 A	AA
1.88%	0.019425808	0.020020677	0.019748234	0.020536286	0.4 BBB	A
1.81%	0.01871012	0.019283073	0.019020667	0.020536286	0.4 BBB	A
1.94%	2.01%	2.11%	2.08%	2.05%	0.4 BBB	A
1.90%	0.01962803	0.020231421	0.019919614	0.020536286	0.4 A	AA
					0.4	
					0.4	
1.90%	1.96%	2.02%	1.99%	2.05%	0.4 A	AA
1.90%	1.97%	2.05%	2.02%	2.05%	0.4 BB	BBB
1.90%	1.96%	2.02%	1.99%	2.05%	0.4 A	AA
1.94%	2.01%	2.11%	2.08%	2.05%	0.4 BBB	A
1.90%	1.96%	2.02%	1.99%	2.05%	0.4 A	AA
1.88%	1.94%	2.00%	1.97%	2.05%	0.4 BBB	A
					0.4	
					0.4	
					0.4	
					0.4	
0.62%	0.71%	0.72%	0.79%		0.4 NR	BB
0.60%	0.00714152	0.007208046	0.007863072		0.4 NR	CCC
1.66%	1.79%	1.90%	1.96%	2.01%	0.4 NR	BBB
1.66%	1.79%	1.90%	1.96%	2.01%	0.4 NR	BBB
					0.4	
1.67%	1.79%	1.90%	1.94%	2.01%	0.4 NR	AA
					0.4	
					0.4	
1.67%	1.79%	1.90%	1.94%	2.01%	0.4 NR	AA
1.67%	1.79%	1.90%	1.94%	2.01%	0.4 NR	AA
1.66%	0.017895405	0.018971004	0.019561835	0.020147547	0.4 NR	BBB
1.67%	0.01791991	0.018955798	0.019443906	0.020147547	0.4 NR	AA
1.75%	0.018848714	0.019886879	0.020399096	0.020147547	0.4 NR	A
					0.4	
1.67%	0.01791991	0.018955798	0.019443906	0.020147547	0.4 NR	AA
1.60%	1.72%	1.82%	1.87%	2.01%	0.4 NR	A
					0.4	
0.002250329	0.002250329	0.002250329	0.002250329	0.002250329	0.4	
					0.4	
					0.4	
0.23%	0.23%	0.23%	0.23%	0.23%	0.4	
					0.4	
0.30%	0.30%	0.30%	0.30%	0.30%	0.2	NR
4.58%	4.64%	4.59%	4.68%	4.69%	0.4 BBB	A
4.58%	4.64%	4.59%	4.68%	4.69%	0.4 BBB	A
4.54%	4.59%	4.59%	4.62%	4.61%	0.4 AA	AAA
4.75%	4.82%	4.78%	4.98%	5.00%	0.4 A	A
4.54%	4.59%	4.59%	4.62%	4.61%	0.4 AA	AAA
4.75%	0.048243333	0.047849292	0.049783333	0.049983333	0.4 A	A
4.54%	4.59%	4.59%	4.62%	4.61%	0.4 AA	AAA
4.49%	4.56%	4.55%	4.60%	4.60%	0.4 A	AA
4.33%	0.04392945	0.043782103	0.044274754	0.044299181	0.4 A	AA
4.75%	4.82%	4.78%	4.98%	5.00%	0.4 A	A
4.54%	0.045928537	0.045935321	0.046227421	0.046140225	0.4 AA	AAA
4.58%	4.64%	4.59%	4.68%	4.69%	0.4 BBB	A
4.58%	4.64%	4.59%	4.68%	4.69%	0.4 BBB	A
4.75%	0.048243333	0.047849292	0.049783333	0.049983333	0.4 A	A
4.54%	4.59%	4.59%	4.62%	4.61%	0.4 AA	AAA
4.54%	4.59%	4.59%	4.62%	4.61%	0.4 AA	AAA
4.75%	4.82%	4.78%	4.98%	5.00%	0.4 A	A

A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	A	A	A	A
BB	BBB	A	A	A	A
AA	AA	AA	AA	A	A
A	A	A	A	A	BBB
A	AA	AA	AA	AA	AA
BB	BBB	A	A	A	A
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AAA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	A	A	A	A	A
AAA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
BBB	BBB	BB	BBB	BBB	NR
BB	BB	B	BB	BB	NR
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AAA
A	A	A	A	A	AA
	NR		NR		
	NR		NR		
NR	NR		NR		
BBB	A	BBB	BBB	A	A
BBB	A	BBB	BBB	A	A
AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA
A	AA	A	A	AA	AA
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AAA
BBB	A	BBB	BBB	A	A
BBB	A	BBB	BBB	A	A
A	AA	A	A	AA	AA
AA	AAA	AA	AA	AAA	AAA
AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA

NR	NR	NR	BBB	5 Financials
			NR	Financials
NR	NR	NR	BBB	5 Financials
A	A	A	AA	10 Financials
A	A	A	AA	10 Financials
BBB	BBB	BBB	AA	11 Financials
BBB	BBB	BBB	AA	11 Financials
A	A	BB	A	7 Financials
			NR	Financials
BBB	BBB	BB	A	7 Financials
A	A	A	AA	10 Financials
			NR	Financials
BBB	BBB	BBB	AA	11 Financials
			NR	Financials
BB	BB	NR	AA	16 Industrials
BBB	A	NR	AA	16 Industrials
BBB	BBB	NR	A	3 Industrials
BBB	A	NR	AA	16 Industrials
BBB	BBB	NR	AA	16 Industrials
BBB	BBB	NR	AA	16 Industrials
BBB	BBB	NR	A	3 Industrials
BBB	A	NR	AA	16 Industrials
			NR	Industrials
			NR	Industrials
BBB	A	NR	AA	16 Industrials
BB	BB	NR	AA	16 Industrials
BBB	A	NR	AA	16 Industrials
BBB	BBB	NR	A	3 Industrials
BBB	A	NR	AA	16 Industrials
BBB	BBB	NR	AA	16 Industrials
			NR	Industrials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR		BBB	4 Financials
NR	NR		BBB	4 Financials
BB	BB	NR	AA	11 Industrials
BB	BB	NR	AA	11 Industrials
			NR	Industrials
A	A	NR	AA	11 Industrials
			NR	Industrials
			NR	Industrials
A	A	NR	AA	11 Industrials
A	A	NR	AA	11 Industrials
BB	BB	NR	AA	11 Industrials
A	A	NR	AA	11 Industrials
BBB	BBB	NR	AA	11 Industrials
			NR	Industrials
A	A	NR	AA	11 Industrials
BBB	BBB	NR	AA	11 Industrials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
BBB	BBB	BBB	AA	10 Basic Materials
BBB	BBB	BBB	AA	10 Basic Materials
AA	AA	AA	AA	10 Basic Materials
A	A	A	AA	10 Basic Materials
AA	AA	AA	AA	10 Basic Materials
A	A	A	AA	10 Basic Materials
AA	AA	AA	AA	10 Basic Materials
A	A	A	AA	10 Basic Materials
A	A	A	AA	10 Basic Materials
A	A	A	AA	10 Basic Materials
AA	AA	AA	AA	10 Basic Materials
BBB	BBB	BBB	AA	10 Basic Materials
BBB	BBB	BBB	AA	10 Basic Materials
A	A	A	AA	10 Basic Materials
AA	AA	AA	AA	10 Basic Materials
AA	AA	AA	AA	10 Basic Materials
A	A	A	AA	10 Basic Materials

Asia	Japan	BBB	AA		Entity Tier	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA		Entity Tier	DocAdj	DocAdj
Asia	Japan	BB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	AA				
Asia	Japan	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	AA				
Asia	Japan	BB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	AA				
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		Thin	Thin	Thin
Europe	France	BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
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RHAUSDMM	31-Jul-08 RHA
RHAUSDMR	31-Jul-08 RHA
RHAUSDXR	31-Jul-08 RHA
RHAEURCR	31-Jul-08 RHA
RHAEURMM	31-Jul-08 RHA
RHAEURXR	31-Jul-08 RHA
RHAUSDCR	31-Jul-08 RHA
RHAUSDMM	31-Jul-08 RHA
RHAUSDXR	31-Jul-08 RHA
RHATUSDMR	31-Jul-08 RHAT
RHATUSDXR	31-Jul-08 RHAT
RHBC-BkEURCR	31-Jul-08 RHBC-Bk
RHBC-BkEURMM	31-Jul-08 RHBC-Bk
RHBC-BkUSDCR	31-Jul-08 RHBC-Bk
RHBC-BkUSDMM	31-Jul-08 RHBC-Bk
RHBC-BkUSDMR	31-Jul-08 RHBC-Bk
RHBC-BkEURCR	31-Jul-08 RHBC-Bk
RHBC-BkEURMM	31-Jul-08 RHBC-Bk
RHBC-BkUSDCR	31-Jul-08 RHBC-Bk
RHBC-BkUSDMM	31-Jul-08 RHBC-Bk
RHBC-BkUSDMR	31-Jul-08 RHBC-Bk
RHDAUDXR	31-Jul-08 RHD
RHDEURCR	31-Jul-08 RHD
RHDEURMM	31-Jul-08 RHD
RHDEURMR	31-Jul-08 RHD
RHDEURXR	31-Jul-08 RHD
RHDUSDCR	31-Jul-08 RHD
RHDUSDMR	31-Jul-08 RHD
RHDUSDXR	31-Jul-08 RHD
RHDUSDMR	31-Jul-08 RHD
RHDUSDXR	31-Jul-08 RHD
RHD-IncUSDXR	31-Jul-08 RHD-Inc
RHD-IncUSDCR	31-Jul-08 RHD-Inc
RHD-IncUSDMR	31-Jul-08 RHD-Inc
RHD-IncUSDXR	31-Jul-08 RHD-Inc
RHD-IncUSDMR	31-Jul-08 RHD-Inc
RHD-IncUSDXR	31-Jul-08 RHD-Inc
RHEINM-RheinmetAUDMM	31-Jul-08 RHEINM-Rheinmet
RHEINM-RheinmetEURCR	31-Jul-08 RHEINM-Rheinmet
RHEINM-RheinmetEURMM	31-Jul-08 RHEINM-Rheinmet
RHEINM-RheinmetEURMR	31-Jul-08 RHEINM-Rheinmet
RHEINM-RheinmetEURXR	31-Jul-08 RHEINM-Rheinmet
RHEINM-RheinmetUSDCR	31-Jul-08 RHEINM-Rheinmet
RHEINM-RheinmetUSDMM	31-Jul-08 RHEINM-Rheinmet
RHEINM-RheinmetUSDMR	31-Jul-08 RHEINM-Rheinmet
RIBKWAAUDCR	31-Jul-08 RIBKWA
RIBKWAAUDMR	31-Jul-08 RIBKWA
RIBKWAEURCR	31-Jul-08 RIBKWA
RIBKWAUSDCR	31-Jul-08 RIBKWA
RIBKWAUSDMM	31-Jul-08 RIBKWA
RIBKWAUSDMR	31-Jul-08 RIBKWA
RIBKWAGBPCR	31-Jul-08 RIBKWA
RIBKWAUSDCR	31-Jul-08 RIBKWA
RIBKWAUSDMM	31-Jul-08 RIBKWA
RIBKWAUSDMR	31-Jul-08 RIBKWA
RIBKWAUSDXR	31-Jul-08 RIBKWA
RICOHEURCR	31-Jul-08 RICOH
RICOHEURMM	31-Jul-08 RICOH
RICOHJPYCR	31-Jul-08 RICOH
RICOHJPYMR	31-Jul-08 RICOH
RICOHJPYXR	31-Jul-08 RICOH
RICOHUSDCR	31-Jul-08 RICOH
RICOHUSDMR	31-Jul-08 RICOH
RICOHUSDXR	31-Jul-08 RICOH
RICOH-LeaseJPYCR	31-Jul-08 RICOH-Lease
RICOH-LeaseJPYXR	31-Jul-08 RICOH-Lease
RICOH-LeaseUSDCR	31-Jul-08 RICOH-Lease
RIGAUDCR	31-Jul-08 RIG
RIGAUDMR	31-Jul-08 RIG
RIGAUDXR	31-Jul-08 RIG
RIGCADMR	31-Jul-08 RIG
RIGCHFMR	31-Jul-08 RIG
RIGEURCR	31-Jul-08 RIG
RIGEURMM	31-Jul-08 RIG

Rhodia	7D85CG	SNRFOR	USD
Rhodia	7D85CG	SNRFOR	USD
Rhodia	7D85CG	SNRFOR	USD
Rhodia	7D85CG	SUBLT2	EUR
Rhodia	7D85CG	SUBLT2	EUR
Rhodia	7D85CG	SUBLT2	EUR
Rhodia	7D85CG	SUBLT2	USD
Rhodia	7D85CG	SUBLT2	USD
Rhodia	7D85CG	SUBLT2	USD
Red Hat Inc	7CBBCE	SNRFOR	USD
Red Hat Inc	7CBBCE	SNRFOR	USD
RHB Bk BHD	Y59AA7	SNRFOR	EUR
RHB Bk BHD	Y59AA7	SNRFOR	EUR
RHB Bk BHD	Y59AA7	SNRFOR	USD
RHB Bk BHD	Y59AA7	SNRFOR	USD
RHB Bk BHD	Y59AA7	SNRFOR	USD
RHB Bk BHD	Y59AA7	SUBLT2	EUR
RHB Bk BHD	Y59AA7	SUBLT2	EUR
RHB Bk BHD	Y59AA7	SUBLT2	USD
RHB Bk BHD	Y59AA7	SUBLT2	USD
RHB Bk BHD	Y59AA7	SUBLT2	USD
RH DONNELLEY Corp	7BDEA1	SNRFOR	AUD
RH DONNELLEY Corp	7BDEA1	SNRFOR	EUR
RH DONNELLEY Corp	7BDEA1	SNRFOR	EUR
RH DONNELLEY Corp	7BDEA1	SNRFOR	EUR
RH DONNELLEY Corp	7BDEA1	SNRFOR	EUR
RH DONNELLEY Corp	7BDEA1	SNRFOR	USD
RH DONNELLEY Corp	7BDEA1	SNRFOR	USD
RH DONNELLEY Corp	7BDEA1	SNRFOR	USD
RH DONNELLEY Corp	7BDEA1	SUBLT2	USD
RH DONNELLEY Corp	7BDEA1	SUBLT2	USD
RH Donnelley Inc	7BDEBN	SECDOM	USD
RH Donnelley Inc	7BDEBN	SNRFOR	USD
RH Donnelley Inc	7BDEBN	SNRFOR	USD
RH Donnelley Inc	7BDEBN	SNRFOR	USD
RH Donnelley Inc	7BDEBN	SUBLT2	USD
RH Donnelley Inc	7BDEBN	SUBLT2	USD
Rheinmetall AG	DJB622	SNRFOR	AUD
Rheinmetall AG	DJB622	SNRFOR	EUR
Rheinmetall AG	DJB622	SNRFOR	EUR
Rheinmetall AG	DJB622	SNRFOR	EUR
Rheinmetall AG	DJB622	SNRFOR	EUR
Rheinmetall AG	DJB622	SNRFOR	USD
Rheinmetall AG	DJB622	SNRFOR	USD
Rheinmetall AG	DJB622	SNRFOR	USD
Bk Westn Aust Ltd	QR3ACN	SNRFOR	AUD
Bk Westn Aust Ltd	QR3ACN	SNRFOR	AUD
Bk Westn Aust Ltd	QR3ACN	SNRFOR	EUR
Bk Westn Aust Ltd	QR3ACN	SNRFOR	USD
Bk Westn Aust Ltd	QR3ACN	SNRFOR	USD
Bk Westn Aust Ltd	QR3ACN	SNRFOR	USD
Bk Westn Aust Ltd	QR3ACN	SUBLT2	GBP
Bk Westn Aust Ltd	QR3ACN	SUBLT2	USD
Bk Westn Aust Ltd	QR3ACN	SUBLT2	USD
Bk Westn Aust Ltd	QR3ACN	SUBLT2	USD
Bk Westn Aust Ltd	QR3ACN	SUBLT2	USD
Ricoh Co Ltd	7DBBBD	SNRFOR	EUR
Ricoh Co Ltd	7DBBBD	SNRFOR	EUR
Ricoh Co Ltd	7DBBBD	SNRFOR	JPY
Ricoh Co Ltd	7DBBBD	SNRFOR	JPY
Ricoh Co Ltd	7DBBBD	SNRFOR	JPY
Ricoh Co Ltd	7DBBBD	SNRFOR	USD
Ricoh Co Ltd	7DBBBD	SNRFOR	USD
Ricoh Co Ltd	7DBBBD	SNRFOR	USD
Ricoh Leasing Co Ltd	JPAAFD	SNRFOR	JPY
Ricoh Leasing Co Ltd	JPAAFD	SNRFOR	JPY
Ricoh Leasing Co Ltd	JPAAFD	SNRFOR	USD
Transocean Inc	8HCBB3	SNRFOR	AUD
Transocean Inc	8HCBB3	SNRFOR	AUD
Transocean Inc	8HCBB3	SNRFOR	AUD
Transocean Inc	8HCBB3	SNRFOR	CAD
Transocean Inc	8HCBB3	SNRFOR	CHF
Transocean Inc	8HCBB3	SNRFOR	EUR
Transocean Inc	8HCBB3	SNRFOR	EUR

MM	Composite	2.03%	2.33%	3.12%	3.84%	4.20%	4.47%
MR	Composite	2.02%	2.30%	3.12%	3.80%	4.15%	4.43%
XR	Composite	1.95%	2.22%	3.00%	3.66%	4.00%	4.26%
CR	Composite	2.31%	2.44%	2.98%	3.52%	4.34%	6.31%
MM	Composite	2.31%	2.44%	2.98%	3.52%	4.34%	6.06%
XR	Composite						
CR	Composite	0.0231	0.02435	0.0298	0.03515	0.04335	0.063110119
MM	Composite	0.0231	0.02435	0.0298	0.03515	0.04335	0.060585714
XR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.69%	0.69%	0.69%	0.82%	0.95%	1.04%
MM	Composite	0.69%	0.69%	0.69%	0.82%	0.95%	1.04%
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	1.06%	1.23%	1.41%	1.59%	1.80%	2.00%
MM	Composite						
MR	Composite						
XR	Composite	14.84%	16.15%	16.96%	21.18%	21.33%	21.42%
CR	Composite	16.22%	16.15%	18.30%	23.00%	23.14%	23.27%
MM	Composite	15.57%	16.15%	17.57%	22.08%	22.22%	22.34%
MR	Composite						
XR	Composite	14.84%	16.15%	16.75%	21.28%	21.38%	21.56%
CR	Composite	16.22%	16.15%	18.30%	23.00%	23.14%	23.27%
MR	Composite	15.41%	16.15%	17.39%	21.85%	21.99%	22.11%
XR	Composite	0.14838435	0.161500305	0.167476947	0.21280936	0.213772481	0.215575039
MR	Composite						
XR	Composite	14.09%	13.93%	17.07%	21.08%	20.71%	20.99%
XR	Composite	4.38%	4.38%	4.38%	4.38%	0.75%	4.88%
CR	Composite	3.22%	3.74%	4.29%	4.63%	4.76%	5.15%
MR	Composite	3.22%	3.74%	4.29%	4.63%	4.76%	4.90%
XR	Composite	3.22%	3.74%	4.29%	4.63%	4.76%	4.72%
MR	Composite						
XR	Composite	0.0425	0.0425	0.0425	0.0425	0.049	0.0505
MM	Composite	0.54%	0.67%	0.89%	1.04%	1.19%	1.31%
CR	Composite	0.56%	0.70%	0.92%	1.07%	1.24%	1.35%
MM	Composite	0.54%	0.65%	0.89%	1.03%	1.19%	1.31%
MR	Composite						
XR	Composite	0.52%	0.64%	0.85%	0.98%	1.13%	1.24%
CR	Composite	0.56%	0.70%	0.92%	1.07%	1.24%	1.35%
MM	Composite	0.005417667	0.006521688	0.008869	0.010258683	0.01186635	0.013063849
MR	Composite	0.54%	0.66%	0.88%	1.02%	1.17%	1.29%
CR	Composite						
MR	Composite						
CR	Composite						
CR	Composite						
MM	Composite	1.05%	1.05%	1.05%	1.05%	1.05%	1.10%
MR	Composite	1.05%	1.05%	1.05%	1.05%	1.05%	1.10%
CR	Composite	1.28%	1.28%	1.37%	0.99%	1.33%	1.44%
CR	Composite	1.28%	1.28%	1.37%	0.99%	1.33%	1.44%
MM	Composite						
MR	Composite	1.28%	1.28%	1.37%	0.99%	1.33%	1.44%
XR	Composite						
CR	Composite	0.001422021	0.0018	0.001718657	0.001813053	0.002241225	0.002499699
MM	Composite						
CR	Composite	0.14%	0.18%	0.17%	0.18%	0.23%	0.25%
MR	Composite						
XR	Composite	0.14%	0.18%	0.13%	0.14%	0.18%	0.20%
CR	Composite	0.001422021	0.0018	0.001718657	0.001813053	0.002241225	0.002499699
MR	Composite	0.14%	0.18%	0.17%	0.18%	0.22%	0.25%
XR	Composite						
CR	Composite	0.11%	0.17%	0.20%	0.19%	0.28%	0.32%
XR	Composite	0.11%	0.17%	0.20%	0.19%	0.28%	0.32%
CR	Composite	0.11%	0.17%	0.20%	0.19%	0.28%	0.32%
CR	Composite	0.00378874	0.00444955	0.005870644	0.007039371	0.00760836	0.008252389
MR	Composite	0.38%	0.42%	0.59%	0.67%	0.72%	0.78%
XR	Composite	0.00378874	0.004071338	0.005870644	0.006441025	0.00696165	0.007550936
MR	Composite	0.003797955	0.004315269	0.005679182	0.006935457	0.007560304	0.007905894
MR	Composite	0.38%	0.43%	0.57%	0.69%	0.76%	0.79%
CR	Composite	0.40%	0.45%	0.60%	0.73%	0.79%	0.84%
MM	Composite						

4.54%	4.59%	4.59%	4.62%	4.61%	0.4 AA	AAA
4.49%	4.56%	4.55%	4.60%	4.60%	0.4 A	AA
4.33%	4.39%	4.38%	4.43%	4.43%	0.4 A	AA
6.70%	6.83%	4.92%	4.88%	4.78%	0.075 NR	NR
6.70%	6.83%	4.92%	4.88%	4.78%	0.075 NR	NR
					0.075	
6.70%	0.06825	0.049175	0.0488	0.0478	0.075 NR	NR
6.70%	0.06825	0.049175	0.0488	0.0478	0.075 NR	NR
					0.075	
					0.4	
					0.4	
					0.36	
					0.36	
1.13%	1.20%	1.43%	1.43%	1.43%	0.36	
1.13%	1.20%	1.43%	1.43%	1.43%	0.36	
					0.36	
					0.225	
					0.225	
2.10%	2.00%	2.07%	2.07%	2.07%	0.225 NR	NR
					0.225	
					0.225	
20.42%	19.14%	19.14%	19.83%	19.45%	0.33125 BB	NR
22.19%	20.74%	20.74%	19.83%	21.00%	0.33125 BB	NR
21.30%	19.91%	19.91%	19.83%	20.16%	0.33125 BB	NR
					0.33125	
20.65%	19.54%	19.54%	19.83%	19.22%	0.33125 A	NR
22.19%	20.74%	20.74%	19.83%	21.00%	0.33125 BB	NR
21.08%	19.70%	19.70%	19.83%	19.95%	0.33125 BB	NR
20.65%	0.19537	0.19537	0.198281148	0.192162748	0.33125 A	NR
					0.4	
19.85%	19.22%	19.22%	17.31%	17.31%	0.4 BB	A
5.13%	5.13%	4.97%	5.13%	4.52%	0.7	
4.80%	4.97%	4.97%	4.52%	4.52%	0.7 NR	NR
4.80%	4.97%	4.97%	4.52%	4.52%	0.7 NR	NR
4.80%	4.97%	4.97%	4.52%	4.52%	0.7 NR	NR
					0.4	
5.10%	0.0515	0.0515	0.0515	0.0515	0.4	
1.36%	1.44%	1.50%	1.73%	1.68%	0.4 B	B
1.41%	1.49%	1.50%	1.80%	1.68%	0.4 BB	BBB
1.36%	1.42%	1.50%	1.73%	1.68%	0.4 BBB	A
					0.4	
1.29%	1.36%	1.50%	1.65%	1.68%	0.4 BB	BBB
1.41%	1.49%	1.50%	1.80%	1.68%	0.4 BB	BBB
1.36%	0.014154071	0.015034072	0.017279667	0.01675864	0.4 BBB	A
1.34%	1.42%	1.50%	1.71%	1.68%	0.4 BB	BBB
					0.424999994	
					0.424999994	
					0.424999994	
					0.424999994	
1.16%	1.25%	1.25%	1.25%	1.25%	0.424999994	
1.16%	1.25%	1.25%	1.25%	1.25%	0.424999994	
1.51%	1.76%	1.89%	1.91%	1.98%	0.15	NR
1.51%	1.76%	1.89%	1.91%	1.98%	0.15	NR
					0.15	
1.51%	1.65%	1.81%	1.91%	1.98%	0.15	NR
					0.15	
0.31%	0.003911686	0.0042953	0.00520705	0.004618	0.350000003 NR	NR
					0.310714287	
0.31%	0.39%	0.43%	0.52%	0.46%	0.290000002 NR	NR
					0.310714287	
0.23%	0.29%	0.43%	0.52%	0.46%	0.310714287 NR	NR
0.31%	0.003911686	0.0042953	0.00520705	0.004618	0.350000003 NR	NR
0.31%	0.39%	0.43%	0.52%	0.46%	0.310714287 NR	NR
					0.310714287	
0.32%	0.32%	0.32%	0.32%	0.32%	0.3 NR	NR
0.32%	0.32%	0.32%	0.32%	0.32%	0.3 NR	NR
0.32%	0.32%	0.32%	0.32%	0.32%	0.3 NR	NR
0.87%	0.00947092	0.00981496	0.010121764	0.010835457	0.4 BBB	BBB
0.83%	0.90%	0.98%	1.01%	1.08%	0.4 BBB	A
0.80%	0.008665892	0.00981496	0.010121764	0.010835457	0.4 BBB	BBB
0.85%	0.008961123	0.009943986	0.010157119	0.010835457	0.4 AA	AA
0.85%	0.90%	0.99%	1.02%	1.08%	0.4 AA	AA
0.90%	0.96%	1.05%	1.07%	1.08%	0.4 A	A
					0.4	

AA	AAA	AA	AA	AAA	AAA
A	AA	A	A	AA	AA
A	AA	A	A	AA	AA
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BB	BBB	BBB	BB
BBB	A	BBB	A	A	BBB
BBB	A	BBB	A	A	BBB
BBB	A	A	A	A	A
BBB	A	BBB	A	A	BBB
BBB	A	BBB	A	A	BBB
BBB	A	A	A	A	A
A	NR	BB	A	A	A
	NR	NR	NR	NR	
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
	NR	NR	NR	NR	NR
BB	BB	BB	BBB	BB	BB
BBB	BBB	BBB	A	BBB	BBB
A	AA	A	AA	A	AA
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
A	AA	A	AA	A	AA
BBB	BBB	BBB	A	BBB	BBB
		NR	NR	NR	NR
		NR	NR	NR	NR
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	BB
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AAA	AA
A	AA	AA	AA	AAA	AA
A	A	A	A	AA	AA

AA	AA	AA	AA	10 Basic Materials
A	A	A	AA	10 Basic Materials
A	A	A	AA	10 Basic Materials
NR	NR	NR	NR	3 Basic Materials
NR	NR	NR	NR	3 Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	3 Basic Materials
NR	NR	NR	NR	3 Basic Materials
			NR	Basic Materials
			NR	Technology
			NR	Technology
			NR	Financials
			NR	Financials
NR			NR	2 Financials
NR			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR			NR	2 Financials
			NR	Financials
			NR	Financials
	NR	BB	A	6 Consumer Services
	NR	BBB	A	6 Consumer Services
	NR	BBB	A	6 Consumer Services
			NR	Consumer Services
	NR	BBB	A	5 Consumer Services
	NR	BBB	A	6 Consumer Services
	NR	BBB	A	6 Consumer Services
	NR	BBB	A	5 Consumer Services
			NR	Consumer Services
	NR		BBB	3 Consumer Services
			NR	2 Consumer Services
	NR		NR	3 Consumer Services
	NR		NR	3 Consumer Services
	NR		NR	3 Consumer Services
			NR	Consumer Services
		NR	NR	2 Consumer Services
NR	B	NR	BBB	8 Consumer Goods
NR	BB	NR	BBB	8 Consumer Goods
NR	BBB	NR	BBB	7 Consumer Goods
			NR	Consumer Goods
NR	BB	NR	BBB	8 Consumer Goods
NR	BB	NR	BBB	8 Consumer Goods
NR	BBB	NR	BBB	7 Consumer Goods
NR	BB	NR	BBB	8 Consumer Goods
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
B	NR	NR	NR	2 Financials
B	NR	NR	NR	2 Financials
			NR	Financials
BB	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	A	5 Technology
			NR	Technology
NR	NR	NR	A	5 Technology
			NR	Technology
NR	NR	NR	BB	5 Technology
NR	NR	NR	A	5 Technology
NR	NR	NR	A	5 Technology
			NR	Technology
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
BB	BB	NR	A	4 Oil & Gas
BB	BB	NR	A	4 Oil & Gas
BB	BB	NR	A	4 Oil & Gas
A	A	NR	AA	8 Oil & Gas
A	A	NR	AA	8 Oil & Gas
BBB	BBB	NR	AA	10 Oil & Gas
			NR	Oil & Gas

Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	CCC	CCC	Thin	Thin	Thin	Thin
Europe	France	CCC	CCC	Thin	Thin	Thin	Thin
Europe	France	CCC	CCC				
Europe	France	CCC	CCC	Thin	Thin	Thin	Thin
Europe	France	CCC	CCC	Thin	Thin	Thin	Thin
Europe	France	CCC	CCC				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA			Thin	Thin
Asia	Malaysia	BBB	AA			Thin	Thin
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA	Thin	Thin	Thin	Thin
Asia	Malaysia	BBB	AA				
Asia	Malaysia	BBB	AA				
N.Amer	United States	B	CCC	Entity Tier	Thin	Entity Tier	Entity Tier
N.Amer	United States	B	CCC	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	B	CCC	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	Thin	DocAdj	CcyGrp
N.Amer	United States	B	CCC	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	B	CCC	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	B	CCC	CcyGrp	Thin	DocAdj	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC	CcyGrp	CcyGrp	CcyGrp	Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				Thin
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB				
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA				
Oceania	Australia	A	AA		Thin	Thin	Thin
Oceania	Australia	A	AA		Thin	Thin	Thin
Oceania	Australia	A	AA				
Oceania	Australia	A	AA		Thin	Thin	Thin
Oceania	Australia	A	AA				
Asia	Japan	A	A	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	Thin	Thin	DocAdj	DocAdj
Asia	Japan	A	A	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan	A	A	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan	A	A				
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
OffShore	Cayman Islands	BBB	BBB	Entity Tier	DocAdj	Entity Tier	DocAdj
OffShore	Cayman Islands	BBB	BBB	Entity Tier	CcyGrp	Entity Tier	CcyGrp
OffShore	Cayman Islands	BBB	BBB	Entity Tier	DocAdj	Entity Tier	DocAdj
OffShore	Cayman Islands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BBB	BBB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin

Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin

Thin	Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj		Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj		Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj		Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj		Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	
Thin	Thin	Thin				
Thin	DocAdj	Thin	Thin		Thin	
Thin	DocAdj	Thin	Thin		Thin	
Thin	DocAdj	Thin	Thin		Thin	
Thin	Thin	Thin	Thin			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin					
Thin	Thin					
Thin	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

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RIGEURMR	31-Jul-08 RIG
RIGEURXR	31-Jul-08 RIG
RIGGBPMR	31-Jul-08 RIG
RIGGBPXR	31-Jul-08 RIG
RIGHKDMR	31-Jul-08 RIG
RIGHKDXR	31-Jul-08 RIG
RIGJPYCR	31-Jul-08 RIG
RIGJPYMR	31-Jul-08 RIG
RIGJPYXR	31-Jul-08 RIG
RIGNOKMR	31-Jul-08 RIG
RIGSEKMR	31-Jul-08 RIG
RIGSEKXR	31-Jul-08 RIG
RIGSGDMR	31-Jul-08 RIG
RIGTWDMR	31-Jul-08 RIG
RIGUSDCR	31-Jul-08 RIG
RIGUSDMM	31-Jul-08 RIG
RIGUSDMR	31-Jul-08 RIG
RIGUSDXR	31-Jul-08 RIG
RIG-TRANSAUDMR	31-Jul-08 RIG-TRANS
RIG-TRANSEURCR	31-Jul-08 RIG-TRANS
RIG-TRANSEURMM	31-Jul-08 RIG-TRANS
RIG-TRANSEURMR	31-Jul-08 RIG-TRANS
RIG-TRANSEURXR	31-Jul-08 RIG-TRANS
RIG-TRANSHKDMR	31-Jul-08 RIG-TRANS
RIG-TRANSJPYMR	31-Jul-08 RIG-TRANS
RIG-TRANSSGDMR	31-Jul-08 RIG-TRANS
RIG-TRANSUSDCR	31-Jul-08 RIG-TRANS
RIG-TRANSUSDMM	31-Jul-08 RIG-TRANS
RIG-TRANSUSDMR	31-Jul-08 RIG-TRANS
RIG-TRANSUSDXR	31-Jul-08 RIG-TRANS
RILUSEURMR	31-Jul-08 RILUS
RILUSUSDMM	31-Jul-08 RILUS
RILUSUSDMR	31-Jul-08 RILUS
RILUSUSDXR	31-Jul-08 RILUS
RINFLEURCR	31-Jul-08 RINFL
RINFLEURMM	31-Jul-08 RINFL
RINFLUSDCR	31-Jul-08 RINFL
RINFLUSDMM	31-Jul-08 RINFL
RINFLUSDMR	31-Jul-08 RINFL
RINFLUSDXR	31-Jul-08 RINFL
RIOALCAUDMR	31-Jul-08 RIOALC
RIOALCAUDXR	31-Jul-08 RIOALC
RIOALCCADMR	31-Jul-08 RIOALC
RIOALCCADXR	31-Jul-08 RIOALC
RIOALCCHFMR	31-Jul-08 RIOALC
RIOALCEURCR	31-Jul-08 RIOALC
RIOALCEURMM	31-Jul-08 RIOALC
RIOALCEURMR	31-Jul-08 RIOALC
RIOALCEURXR	31-Jul-08 RIOALC
RIOALCGBPCR	31-Jul-08 RIOALC
RIOALCGBPMM	31-Jul-08 RIOALC
RIOALCGBPMR	31-Jul-08 RIOALC
RIOALCGBPXR	31-Jul-08 RIOALC
RIOALCHKDMR	31-Jul-08 RIOALC
RIOALCHKDXR	31-Jul-08 RIOALC
RIOALCJPYMR	31-Jul-08 RIOALC
RIOALCJPYXR	31-Jul-08 RIOALC
RIOALCSEKMR	31-Jul-08 RIOALC
RIOALCSEKXR	31-Jul-08 RIOALC
RIOALCSGDMR	31-Jul-08 RIOALC
RIOALCTWDCR	31-Jul-08 RIOALC
RIOALCTWDMR	31-Jul-08 RIOALC
RIOALCUSDCR	31-Jul-08 RIOALC
RIOALCUSDMM	31-Jul-08 RIOALC
RIOALCUSDMR	31-Jul-08 RIOALC
RIOALCUSDXR	31-Jul-08 RIOALC
RIOLNAUDCR	31-Jul-08 RIOLN
RIOLNEURCR	31-Jul-08 RIOLN
RIOLNEURMM	31-Jul-08 RIOLN
RIOLNEURMR	31-Jul-08 RIOLN
RIOLNGBPCR	31-Jul-08 RIOLN
RIOLNGBPMM	31-Jul-08 RIOLN
RIOLNJPYMM	31-Jul-08 RIOLN
RIOLNJPYMR	31-Jul-08 RIOLN

Transocean Inc	8HCBB3	SNRFOR	EUR
Transocean Inc	8HCBB3	SNRFOR	EUR
Transocean Inc	8HCBB3	SNRFOR	GBP
Transocean Inc	8HCBB3	SNRFOR	GBP
Transocean Inc	8HCBB3	SNRFOR	HKD
Transocean Inc	8HCBB3	SNRFOR	HKD
Transocean Inc	8HCBB3	SNRFOR	JPY
Transocean Inc	8HCBB3	SNRFOR	JPY
Transocean Inc	8HCBB3	SNRFOR	JPY
Transocean Inc	8HCBB3	SNRFOR	NOK
Transocean Inc	8HCBB3	SNRFOR	SEK
Transocean Inc	8HCBB3	SNRFOR	SEK
Transocean Inc	8HCBB3	SNRFOR	SGD
Transocean Inc	8HCBB3	SNRFOR	TWD
Transocean Inc	8HCBB3	SNRFOR	USD
Transocean Inc	8HCBB3	SNRFOR	USD
Transocean Inc	8HCBB3	SNRFOR	USD
Transocean Inc	8HCBB3	SNRFOR	USD
Transocean Worldwide Inc	GP907N	SNRFOR	AUD
Transocean Worldwide Inc	GP907N	SNRFOR	EUR
Transocean Worldwide Inc	GP907N	SNRFOR	EUR
Transocean Worldwide Inc	GP907N	SNRFOR	EUR
Transocean Worldwide Inc	GP907N	SNRFOR	EUR
Transocean Worldwide Inc	GP907N	SNRFOR	HKD
Transocean Worldwide Inc	GP907N	SNRFOR	JPY
Transocean Worldwide Inc	GP907N	SNRFOR	SGD
Transocean Worldwide Inc	GP907N	SNRFOR	USD
Transocean Worldwide Inc	GP907N	SNRFOR	USD
Transocean Worldwide Inc	GP907N	SNRFOR	USD
Transocean Worldwide Inc	GP907N	SNRFOR	USD
RIVERDEEP INTERACTIVE LEARNING USA INC	7DEF7F	SECDOM	EUR
RIVERDEEP INTERACTIVE LEARNING USA INC	7DEF7F	SECDOM	USD
RIVERDEEP INTERACTIVE LEARNING USA INC	7DEF7F	SECDOM	USD
RIVERDEEP INTERACTIVE LEARNING USA INC	7DEF7F	SECDOM	USD
Reliance Infrastructure Ltd	YF97EO	SNRFOR	EUR
Reliance Infrastructure Ltd	YF97EO	SNRFOR	EUR
Reliance Infrastructure Ltd	YF97EO	SNRFOR	USD
Reliance Infrastructure Ltd	YF97EO	SNRFOR	USD
Reliance Infrastructure Ltd	YF97EO	SNRFOR	USD
Reliance Infrastructure Ltd	YF97EO	SNRFOR	USD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	AUD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	AUD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	CAD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	CAD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	CHF
Rio Tinto Alcan Inc	7DD92F	SNRFOR	EUR
Rio Tinto Alcan Inc	7DD92F	SNRFOR	EUR
Rio Tinto Alcan Inc	7DD92F	SNRFOR	EUR
Rio Tinto Alcan Inc	7DD92F	SNRFOR	EUR
Rio Tinto Alcan Inc	7DD92F	SNRFOR	GBP
Rio Tinto Alcan Inc	7DD92F	SNRFOR	GBP
Rio Tinto Alcan Inc	7DD92F	SNRFOR	GBP
Rio Tinto Alcan Inc	7DD92F	SNRFOR	GBP
Rio Tinto Alcan Inc	7DD92F	SNRFOR	HKD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	HKD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	JPY
Rio Tinto Alcan Inc	7DD92F	SNRFOR	JPY
Rio Tinto Alcan Inc	7DD92F	SNRFOR	SEK
Rio Tinto Alcan Inc	7DD92F	SNRFOR	SEK
Rio Tinto Alcan Inc	7DD92F	SNRFOR	SGD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	TWD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	TWD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	USD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	USD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	USD
Rio Tinto Alcan Inc	7DD92F	SNRFOR	USD
Rio Tinto plc	7DD924	SNRFOR	AUD
Rio Tinto plc	7DD924	SNRFOR	EUR
Rio Tinto plc	7DD924	SNRFOR	EUR
Rio Tinto plc	7DD924	SNRFOR	EUR
Rio Tinto plc	7DD924	SNRFOR	GBP
Rio Tinto plc	7DD924	SNRFOR	GBP
Rio Tinto plc	7DD924	SNRFOR	JPY
Rio Tinto plc	7DD924	SNRFOR	JPY

MR	Composite	0.003797955	0.004315269	0.005679182	0.006935457	0.007560304	0.007905894
XR	Composite	0.003654538	0.004070947	0.00619955	0.006697912	0.00720872	0.007748841
MR	Composite	0.38%	0.43%	0.57%	0.69%	0.76%	0.79%
XR	Composite	0.003654538	0.004070947	0.00619955	0.006697912	0.00720872	0.007748841
MR	Composite	0.003797955	0.004315269	0.005679182	0.006935457	0.007560304	0.007905894
XR	Composite	0.37%	0.41%	0.62%	0.67%	0.72%	0.77%
CR	Composite						
MR	Composite	0.38%	0.42%	0.59%	0.64%	0.75%	0.79%
XR	Composite	0.00378874	0.004067245	0.005870644	0.006189673	0.007201947	0.007611293
MR	Composite	0.38%	0.43%	0.57%	0.69%	0.76%	0.79%
MR	Composite	0.38%	0.43%	0.57%	0.69%	0.76%	0.79%
XR	Composite	0.37%	0.41%	0.62%	0.67%	0.72%	0.77%
MR	Composite	0.38%	0.43%	0.57%	0.69%	0.76%	0.79%
MR	Composite						
CR	Composite	0.40%	0.45%	0.60%	0.73%	0.79%	0.84%
MM	Composite						
MR	Composite	0.38%	0.43%	0.57%	0.69%	0.76%	0.79%
XR	Composite	0.37%	0.41%	0.62%	0.67%	0.72%	0.77%
MR	Composite	0.21%	0.23%	0.29%	0.33%	0.38%	0.38%
CR	Composite						
MM	Composite						
MR	Composite	0.21%	0.23%	0.29%	0.33%	0.38%	0.38%
XR	Composite						
MR	Composite	0.21%	0.23%	0.29%	0.33%	0.38%	0.38%
MR	Composite	0.21%	0.23%	0.29%	0.33%	0.38%	0.38%
MR	Composite	0.21%	0.23%	0.29%	0.33%	0.38%	0.38%
CR	Composite	0.22%	0.24%	0.31%	0.34%	0.40%	0.40%
MM	Composite						
MR	Composite	0.21%	0.23%	0.29%	0.33%	0.38%	0.38%
XR	Composite	0.20%	0.22%	0.28%	0.31%	0.36%	0.37%
MR	Composite	5.73%	5.73%	5.73%	5.73%	5.73%	5.73%
MM	Composite						
MR	Composite	5.73%	5.73%	5.73%	5.73%	5.73%	5.73%
XR	Composite	5.73%	5.73%	5.73%	5.73%	5.73%	5.73%
CR	Composite						
MM	Composite						
CR	Composite	1.24%	2.05%	1.80%	3.51%	3.96%	3.99%
MM	Composite	1.24%	2.34%	1.80%	3.51%	3.96%	3.83%
MR	Composite	0.012352709	0.023153186	0.018046438	0.0351	0.03955	0.037939588
XR	Composite	1.24%	2.23%	1.80%	3.51%	3.96%	3.65%
MR	Composite	0.07%	0.14%	0.19%	0.25%	0.30%	0.34%
XR	Composite	0.07%	0.14%	0.19%	0.25%	0.30%	0.34%
MR	Composite	0.000720752	0.001457258	0.001963385	0.002543094	0.003039205	0.003419119
XR	Composite						
MR	Composite	0.07%	0.15%	0.20%	0.25%	0.30%	0.34%
CR	Composite	0.07%	0.15%	0.20%	0.27%	0.32%	0.36%
MM	Composite	0.000720752	0.001468997	0.001943767	0.002551721	0.003061717	0.00344704
MR	Composite	0.07%	0.15%	0.20%	0.25%	0.30%	0.34%
XR	Composite	0.07%	0.14%	0.19%	0.24%	0.29%	0.33%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.000720752	0.00137073	0.00189105	0.002398671	0.002863543	0.003270324
MR	Composite	0.07%	0.15%	0.20%	0.25%	0.30%	0.34%
XR	Composite	0.07%	0.14%	0.19%	0.24%	0.29%	0.33%
MR	Composite	0.000720752	0.001443719	0.001907889	0.002497688	0.003003444	0.003380603
XR	Composite	0.07%	0.14%	0.19%	0.25%	0.30%	0.34%
MR	Composite	0.07%	0.15%	0.20%	0.25%	0.30%	0.34%
XR	Composite	0.07%	0.14%	0.19%	0.24%	0.29%	0.33%
MR	Composite	0.07%	0.15%	0.20%	0.25%	0.30%	0.34%
CR	Composite	0.07%	0.15%	0.20%	0.27%	0.32%	0.36%
MR	Composite	0.000720752	0.001457258	0.001963385	0.002543094	0.003039205	0.003419119
CR	Composite	0.07%	0.15%	0.20%	0.27%	0.32%	0.36%
MM	Composite	0.07%	0.15%	0.19%	0.26%	0.31%	0.34%
MR	Composite	0.07%	0.15%	0.20%	0.25%	0.30%	0.34%
XR	Composite	0.07%	0.14%	0.19%	0.24%	0.29%	0.33%
CR	Composite						
CR	Composite	0.004027778	0.007989447	0.009332319	0.010332597	0.011182473	0.011832679
MM	Composite	0.39%	0.75%	0.89%	0.99%	1.07%	1.13%
MR	Composite	0.38%	0.84%	0.89%	0.98%	1.06%	1.13%
CR	Composite						
MM	Composite	0.39%	0.75%	0.89%	0.99%	1.07%	1.13%
MM	Composite	0.39%	0.77%	0.90%	0.99%	1.07%	1.14%
MR	Composite	0.003866667	0.007669744	0.008965391	0.009913497	0.010723993	0.011351857

0.85%	0.008961123	0.009943986	0.010157119	0.010835457	0.4 AA	AA
0.83%	0.008844237	0.009591888	0.009769421	0.010835457	0.4 A	A
0.85%	0.90%	0.99%	1.02%	1.08%	0.4 AA	AA
0.83%	0.008844237	0.009591888	0.009769421	0.010835457	0.4 A	A
0.85%	0.008961123	0.009943986	0.010157119	0.010835457	0.4 AA	AA
0.83%	0.88%	0.96%	0.98%	1.08%	0.4 A	A
					0.4	
0.83%	0.87%	0.98%	1.01%	1.08%	0.4 BBB	A
0.80%	0.008446278	0.00981496	0.010121764	0.010835457	BBB	BBB
0.85%	0.90%	0.99%	1.02%	1.08%	0.4 AA	AA
0.85%	0.90%	0.99%	1.02%	1.08%	0.4 AA	AA
0.83%	0.88%	0.96%	0.98%	1.08%	0.4 A	A
0.85%	0.90%	0.99%	1.02%	1.08%	0.4 AA	AA
					0.4	
0.90%	0.96%	1.05%	1.07%	1.08%	0.4 A	A
					0.4	
0.85%	0.90%	0.99%	1.02%	1.08%	0.4 AA	AA
0.83%	0.88%	0.96%	0.98%	1.08%	0.4 A	A
0.43%	0.48%	0.57%	0.73%	0.85%	0.4 B	BB
					0.4	
					0.4	
0.44%	0.48%	0.57%	0.73%	0.85%	0.4 BBB	A
					0.4	
0.44%	0.48%	0.57%	0.73%	0.85%	0.4 BBB	A
0.43%	0.48%	0.57%	0.73%	0.85%	0.4 B	BB
0.44%	0.48%	0.57%	0.73%	0.85%	0.4 BBB	A
0.45%	0.50%	0.57%	0.77%	0.85%	0.4 BB	BBB
					0.4	
0.44%	0.48%	0.57%	0.73%	0.85%	0.4 BBB	A
0.41%	0.45%	0.57%	0.70%	0.85%	0.4 BB	BBB
5.73%	5.73%	5.73%	5.73%	5.73%	0.75	
					0.75	
5.73%	5.73%	5.73%	5.73%	5.73%	0.75	
5.73%	5.73%	5.73%	5.73%	5.73%	0.75	
					0.4	
					0.4	
3.91%	2.65%	3.46%	3.49%	3.57%	0.4 NR	BBB
3.91%	2.65%	3.46%	3.49%	3.57%	0.4 NR	CCC
3.91%	0.0265	0.034562158	0.034938864	0.035668623	0.4 NR	CCC
3.91%	2.65%	3.46%	3.49%	3.57%	0.4 NR	CCC
0.37%	0.40%	0.65%	0.67%	0.76%	0.4 NR	BBB
0.37%	0.40%	0.65%	0.67%	0.76%	0.4 NR	BBB
0.37%	0.004044272	0.006452294	0.0066515	0.007595522	0.4 NR	AA
					0.4	
0.37%	0.40%	0.65%	0.67%	0.76%	0.4 NR	AA
0.40%	0.43%	0.65%	0.67%	0.76%	0.4 NR	A
0.38%	0.004095801	0.006452294	0.0066515	0.007595522	0.4 NR	A
0.37%	0.40%	0.65%	0.67%	0.76%	0.4 NR	AA
0.36%	0.39%	0.65%	0.67%	0.76%	0.4 NR	A
					0.4	
					0.4	
					0.4	
0.36%	0.003925931	0.006452294	0.0066515	0.007595522	0.4 NR	A
0.37%	0.40%	0.65%	0.67%	0.76%	0.4 NR	AA
0.36%	0.39%	0.65%	0.67%	0.76%	0.4 NR	A
0.37%	0.004015893	0.006452294	0.0066515	0.007595522	0.4 NR	BBB
0.37%	0.40%	0.65%	0.67%	0.76%	0.4 NR	BBB
0.37%	0.40%	0.65%	0.67%	0.76%	0.4 NR	AA
0.36%	0.39%	0.65%	0.67%	0.76%	0.4 NR	A
0.37%	0.40%	0.65%	0.67%	0.76%	0.4 NR	AA
0.40%	0.43%	0.65%	0.67%	0.76%	0.4 NR	A
0.37%	0.004044272	0.006452294	0.0066515	0.007595522	0.4 NR	AA
0.40%	0.43%	0.65%	0.67%	0.76%	0.4 NR	A
0.38%	0.41%	0.65%	0.67%	0.76%	0.4 NR	A
0.37%	0.40%	0.65%	0.67%	0.76%	0.4 NR	AA
0.36%	0.39%	0.65%	0.67%	0.76%	0.4 NR	A
					0.4	
1.24%	0.013091446	0.014322151	0.013936614	0.013996852	0.4 BB	A
1.19%	1.26%	1.37%	1.34%	1.40%	0.4 BBB	AA
1.18%	1.25%	1.36%	1.32%	1.40%	0.4 BB	A
					0.4	
1.19%	1.26%	1.37%	1.34%	1.40%	0.4 BBB	AA
1.19%	1.25%	1.38%	1.33%	1.40%	0.4 B	BBB
1.19%	0.012539665	0.013760877	0.013344676	0.013996852	0.4 B	BBB

A	AA	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AAA	AA
A	AA	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AAA	AA
A	A	A	A	AA	AA
A	AA	AA	AA	AAA	AA
A	AA	AA	AA	AA	AA
BB	BB	B	BB	B	B
A	BBB	BBB	A	BBB	BBB
A	BBB	BBB	A	BBB	BBB
BB	BB	B	BB	B	B
A	BBB	BBB	A	BBB	BBB
BBB	BBB	BB	BBB	BB	BB
A	BBB	BBB	A	BBB	BBB
BBB	BBB	BB	BBB	BB	BB
			NR		
			NR		
			NR		
NR	NR	NR	CCC	NR	NR
NR	NR	NR	CCC	NR	NR
NR	NR	NR	CCC	NR	NR
NR	NR	NR	CCC	NR	NR
B	BBB	BBB	BBB	BBB	BBB
B	BBB	BBB	BBB	BBB	BBB
BB	AA	AA	AA	AA	AA
BB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BB	A	A	A	A	A
BB	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
BB	AA	AA	AA	AA	AA
A	A	A	AA	A	A
B	BBB	BBB	BBB	BBB	BBB
B	BBB	BBB	BBB	BBB	BBB
BB	AA	AA	AA	AA	AA
A	A	A	AA	A	A
BB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BB	AA	AA	AA	AA	AA
BB	A	A	A	A	A
BB	A	A	A	A	A
BB	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
BBB	BBB	BB	BBB	BBB	BBB
BBB	BBB	BB	BBB	BBB	BBB

A	A	NR	AA	8 Oil & Gas
BBB	BBB	NR	A	6 Oil & Gas
A	A	NR	AA	8 Oil & Gas
BBB	BBB	NR	A	6 Oil & Gas
A	A	NR	AA	8 Oil & Gas
BBB	BBB	NR	A	6 Oil & Gas
			NR	Oil & Gas
BB	BB	NR	A	3 Oil & Gas
BB	BB	NR	A	3 Oil & Gas
A	A	NR	AA	8 Oil & Gas
A	A	NR	AA	8 Oil & Gas
BBB	BBB	NR	A	6 Oil & Gas
A	A	NR	AA	8 Oil & Gas
			NR	Oil & Gas
BBB	BBB	NR	AA	10 Oil & Gas
			NR	Oil & Gas
A	A	NR	AA	8 Oil & Gas
BBB	BBB	NR	A	6 Oil & Gas
NR	BB	NR	BBB	8 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	A	NR	BBB	8 Oil & Gas
			NR	Oil & Gas
NR	A	NR	BBB	8 Oil & Gas
NR	BB	NR	BBB	8 Oil & Gas
NR	A	NR	BBB	8 Oil & Gas
NR	BBB	NR	BBB	8 Oil & Gas
			NR	Oil & Gas
NR	A	NR	BBB	8 Oil & Gas
NR	BBB	NR	BBB	8 Oil & Gas
			NR	2
			NR	
			NR	2
			NR	2
			NR	Utilities
			NR	Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
			NR	Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	6 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	A	6 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	6 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	6 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	10 Basic Materials
NR	NR	NR	A	6 Basic Materials
			NR	Basic Materials
BBB	BBB	NR	A	8 Basic Materials
BBB	A	NR	A	6 Basic Materials
BBB	BBB	NR	A	4 Basic Materials
			NR	Basic Materials
BBB	A	NR	A	6 Basic Materials
BB	BB	NR	A	8 Basic Materials
BB	BB	NR	A	8 Basic Materials

OffShore	Cayman Islands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB				
OffShore	Cayman Islands	BBB	BBB	Entity Tier	CcyGrp	Entity Tier	CcyGrp
OffShore	Cayman Islands	BBB	BBB	Entity Tier	DocAdj	Entity Tier	DocAdj
OffShore	Cayman Islands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB				
OffShore	Cayman Islands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BBB	BBB				
OffShore	Cayman Islands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
India	India		BB				
India	India		BB				
India	India		BB	Thin	CcyGrp	Thin	Thin
India	India		BB	Thin	DocAdj	Thin	Thin
India	India		BB	Thin	DocAdj	Thin	Thin
India	India		BB	Thin	DocAdj	Thin	Thin
N.Amer	Canada	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A				
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A				
N.Amer	Canada	A	A				
N.Amer	Canada	A	A				
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom		BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
	Thin					
	Thin					
	Thin					
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin

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RIOLNUSDCR	31-Jul-08 RIOLN
RIOLNUSDMM	31-Jul-08 RIOLN
RIOLNUSDMR	31-Jul-08 RIOLN
RIOLN-LtdAUDCR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdAUDMM	31-Jul-08 RIOLN-Ltd
RIOLN-LtdAUDMR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdEURCR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdEURMM	31-Jul-08 RIOLN-Ltd
RIOLN-LtdEURMR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdGBPCR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdGBPMR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdHKDMR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdJPYMR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdSEKMR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdSGDMR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdUSDCR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdUSDMM	31-Jul-08 RIOLN-Ltd
RIOLN-LtdUSDMR	31-Jul-08 RIOLN-Ltd
RIOLN-LtdZARMR	31-Jul-08 RIOLN-Ltd
RITEKEURCR	31-Jul-08 RITEK
RITEKTWDCR	31-Jul-08 RITEK
RITEKUSDCR	31-Jul-08 RITEK
RITEKUSDMR	31-Jul-08 RITEK
RITEKUSDXR	31-Jul-08 RITEK
RIYABEURMM	31-Jul-08 RIYAB
RIYABUSDCR	31-Jul-08 RIYAB
RIYABUSDMM	31-Jul-08 RIYAB
RIZALUSDCR	31-Jul-08 RIZAL
RIZALUSDMR	31-Jul-08 RIZAL
RKSGUSDMR	31-Jul-08 RKSG
RKSGUSDXR	31-Jul-08 RKSG
RKSGEURMM	31-Jul-08 RKSG
RKSGEURXR	31-Jul-08 RKSG
RKSGUSDMM	31-Jul-08 RKSG
RKSGUSDMR	31-Jul-08 RKSG
RKSGUSDXR	31-Jul-08 RKSG
RKTCHFMR	31-Jul-08 RKT
RKTEURCR	31-Jul-08 RKT
RKTEURMM	31-Jul-08 RKT
RKTEURMR	31-Jul-08 RKT
RKTUSDCR	31-Jul-08 RKT
RKTUSDMM	31-Jul-08 RKT
RKTUSDMR	31-Jul-08 RKT
RKTUSDXR	31-Jul-08 RKT
RKY-BrewingCHFMR	31-Jul-08 RKY-Brewing
RKY-BrewingEURMR	31-Jul-08 RKY-Brewing
RKY-BrewingJPYMR	31-Jul-08 RKY-Brewing
RKY-BrewingUSDCR	31-Jul-08 RKY-Brewing
RKY-BrewingUSDMR	31-Jul-08 RKY-Brewing
RKY-BrewingUSDXR	31-Jul-08 RKY-Brewing
RLCHFMR	31-Jul-08 RL
RLEURCR	31-Jul-08 RL
RLEURMM	31-Jul-08 RL
RLEURMR	31-Jul-08 RL
RLJPYCR	31-Jul-08 RL
RLJPYMM	31-Jul-08 RL
RLJPYMR	31-Jul-08 RL
RLUSDCR	31-Jul-08 RL
RLUSDMM	31-Jul-08 RL
RLUSDMR	31-Jul-08 RL
RND1JPYCR	31-Jul-08 RND1
RNKAUDCR	31-Jul-08 RNK
RNKAUDMM	31-Jul-08 RNK
RNKAUDMR	31-Jul-08 RNK
RNKCHFCR	31-Jul-08 RNK
RNKCHFMM	31-Jul-08 RNK
RNKEURCR	31-Jul-08 RNK
RNKEURMM	31-Jul-08 RNK
RNKEURMR	31-Jul-08 RNK
RNKGBPCR	31-Jul-08 RNK
RNKGBPMM	31-Jul-08 RNK
RNKGBPMR	31-Jul-08 RNK
RNKGBPXR	31-Jul-08 RNK
RNKHKDMM	31-Jul-08 RNK

Rio Tinto plc	7DD924	SNRFOR	USD
Rio Tinto plc	7DD924	SNRFOR	USD
Rio Tinto plc	7DD924	SNRFOR	USD
Rio Tinto Ltd	7DD922	SNRFOR	AUD
Rio Tinto Ltd	7DD922	SNRFOR	AUD
Rio Tinto Ltd	7DD922	SNRFOR	AUD
Rio Tinto Ltd	7DD922	SNRFOR	EUR
Rio Tinto Ltd	7DD922	SNRFOR	EUR
Rio Tinto Ltd	7DD922	SNRFOR	EUR
Rio Tinto Ltd	7DD922	SNRFOR	GBP
Rio Tinto Ltd	7DD922	SNRFOR	GBP
Rio Tinto Ltd	7DD922	SNRFOR	HKD
Rio Tinto Ltd	7DD922	SNRFOR	JPY
Rio Tinto Ltd	7DD922	SNRFOR	SEK
Rio Tinto Ltd	7DD922	SNRFOR	SGD
Rio Tinto Ltd	7DD922	SNRFOR	USD
Rio Tinto Ltd	7DD922	SNRFOR	USD
Rio Tinto Ltd	7DD922	SNRFOR	USD
Rio Tinto Ltd	7DD922	SNRFOR	ZAR
Ritek Corp	7DDEDD	SNRFOR	EUR
Ritek Corp	7DDEDD	SNRFOR	TWD
Ritek Corp	7DDEDD	SNRFOR	USD
Ritek Corp	7DDEDD	SNRFOR	USD
Ritek Corp	7DDEDD	SNRFOR	USD
RIYAD Bk	MUA36W	SNRFOR	EUR
RIYAD Bk	MUA36W	SNRFOR	USD
RIYAD Bk	MUA36W	SNRFOR	USD
Rizal Coml Bkg Corp	Y5A42I	SNRFOR	USD
Rizal Coml Bkg Corp	Y5A42I	SNRFOR	USD
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SECDOM	USD
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SECDOM	USD
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SNRFOR	EUR
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SNRFOR	EUR
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SNRFOR	USD
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SNRFOR	USD
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SNRFOR	USD
Rock Tenn Co	7E99AC	SNRFOR	CHF
Rock Tenn Co	7E99AC	SNRFOR	EUR
Rock Tenn Co	7E99AC	SNRFOR	EUR
Rock Tenn Co	7E99AC	SNRFOR	EUR
Rock Tenn Co	7E99AC	SNRFOR	USD
Rock Tenn Co	7E99AC	SNRFOR	USD
Rock Tenn Co	7E99AC	SNRFOR	USD
Rock Tenn Co	7E99AC	SNRFOR	USD
Coors Brewing Co	2D871S	SNRFOR	CHF
Coors Brewing Co	2D871S	SNRFOR	EUR
Coors Brewing Co	2D871S	SNRFOR	JPY
Coors Brewing Co	2D871S	SNRFOR	USD
Coors Brewing Co	2D871S	SNRFOR	USD
Coors Brewing Co	2D871S	SNRFOR	USD
Polo Ralph Lauren Corp	7A46C9	SNRFOR	CHF
Polo Ralph Lauren Corp	7A46C9	SNRFOR	EUR
Polo Ralph Lauren Corp	7A46C9	SNRFOR	EUR
Polo Ralph Lauren Corp	7A46C9	SNRFOR	EUR
Polo Ralph Lauren Corp	7A46C9	SNRFOR	JPY
Polo Ralph Lauren Corp	7A46C9	SNRFOR	JPY
Polo Ralph Lauren Corp	7A46C9	SNRFOR	JPY
Polo Ralph Lauren Corp	7A46C9	SNRFOR	USD
Polo Ralph Lauren Corp	7A46C9	SNRFOR	USD
Polo Ralph Lauren Corp	7A46C9	SNRFOR	USD
ROUND ONE CORP	JPB9C1	SNRFOR	JPY
Rank Gp PLC	7C833A	SNRFOR	AUD
Rank Gp PLC	7C833A	SNRFOR	AUD
Rank Gp PLC	7C833A	SNRFOR	AUD
Rank Gp PLC	7C833A	SNRFOR	CHF
Rank Gp PLC	7C833A	SNRFOR	CHF
Rank Gp PLC	7C833A	SNRFOR	EUR
Rank Gp PLC	7C833A	SNRFOR	EUR
Rank Gp PLC	7C833A	SNRFOR	EUR
Rank Gp PLC	7C833A	SNRFOR	GBP
Rank Gp PLC	7C833A	SNRFOR	GBP
Rank Gp PLC	7C833A	SNRFOR	GBP
Rank Gp PLC	7C833A	SNRFOR	GBP
Rank Gp PLC	7C833A	SNRFOR	HKD

CR	Composite	0.004027778	0.007989447	0.009332319	0.010332597	0.011182473	0.011832679
MM	Composite	0.003866667	0.00746972	0.008872208	0.009934278	0.010724226	0.011334092
MR	Composite	0.38%	0.84%	0.89%	0.98%	1.06%	1.13%
CR	Composite	0.48%	0.74%	0.94%	1.05%	1.11%	1.18%
MM	Composite	0.48%	0.74%	0.90%	1.01%	1.07%	1.13%
MR	Composite	0.48%	0.74%	0.89%	1.00%	1.06%	1.12%
CR	Composite	0.48%	0.77%	0.91%	1.03%	1.12%	1.19%
MM	Composite	0.48%	0.74%	0.87%	0.98%	1.07%	1.15%
MR	Composite	0.48%	0.74%	0.88%	0.98%	1.08%	1.13%
CR	Composite						
MR	Composite	0.48%	0.74%	0.88%	0.98%	1.08%	1.13%
MR	Composite	0.48%	0.74%	0.88%	0.98%	1.08%	1.13%
MR	Composite	0.54%	0.69%	0.85%	0.96%	1.05%	1.13%
MR	Composite	0.48%	0.74%	0.88%	0.98%	1.08%	1.13%
MR	Composite	0.48%	0.74%	0.88%	0.98%	1.08%	1.13%
CR	Composite	0.48%	0.77%	0.91%	1.03%	1.12%	1.19%
MM	Composite	0.48%	0.74%	0.87%	0.98%	1.07%	1.15%
MR	Composite	0.48%	0.74%	0.88%	0.98%	1.08%	1.13%
MR	Composite	0.48%	0.74%	0.88%	0.98%	1.08%	1.13%
CR	Composite	3.15%	3.15%	3.15%	3.04%	3.45%	3.80%
CR	Composite	3.15%	3.15%	3.15%	3.04%	3.45%	3.80%
CR	Composite	3.15%	3.15%	3.15%	3.04%	3.45%	3.80%
MR	Composite	0.0315425	0.0315425	0.0315425	0.030375	0.03446	0.038
XR	Composite						
MM	Composite	0.86%	0.86%	1.07%	1.07%	1.07%	1.07%
CR	Composite	0.86%	0.86%	1.07%	1.07%	1.07%	1.07%
MM	Composite	0.86%	0.86%	1.07%	1.07%	1.07%	1.07%
CR	Composite	3.49%	3.49%	3.49%	3.49%	3.49%	3.49%
MR	Composite	3.49%	3.49%	3.49%	3.49%	3.49%	3.49%
MR	Composite	2.34%	2.34%	2.34%	2.34%	2.78%	2.78%
XR	Composite	2.34%	2.34%	2.34%	2.34%	2.78%	2.78%
MM	Composite						
XR	Composite	0.02660099	0.02660099	0.02660099	0.02660099	0.02660099	0.02660099
MM	Composite	2.66%	2.66%	2.66%	2.66%	2.66%	2.66%
MR	Composite	2.66%	2.66%	2.66%	2.66%	2.66%	2.66%
XR	Composite	2.66%	2.66%	2.66%	2.66%	2.66%	2.66%
MR	Composite						
CR	Composite	0.61%	1.59%	2.21%	2.95%	3.13%	3.55%
MM	Composite	0.58%	1.53%	2.13%	2.70%	3.00%	3.41%
MR	Composite	0.57%	1.50%	2.08%	2.67%	2.96%	3.36%
CR	Composite	0.61%	1.59%	2.21%	2.95%	3.13%	3.55%
MM	Composite	0.58%	1.53%	2.13%	2.70%	3.00%	3.41%
MR	Composite	0.57%	1.50%	2.08%	2.67%	2.96%	3.36%
XR	Composite	0.55%	1.46%	2.03%	2.70%	2.86%	3.25%
MR	Composite						
MR	Composite	0.44%	0.37%	0.40%	0.51%	0.70%	0.75%
MR	Composite						
CR	Composite						
MR	Composite	0.004382	0.003738266	0.004002386	0.005077887	0.00700548	0.007494344
XR	Composite	0.44%	0.36%	0.39%	0.49%	0.67%	0.72%
MR	Composite	0.26%	0.26%	0.27%	0.35%	0.39%	0.47%
CR	Composite	0.27%	0.27%	0.28%	0.37%	0.41%	0.49%
MM	Composite	0.26%	0.26%	0.27%	0.35%	0.39%	0.47%
MR	Composite	0.002551667	0.002551667	0.002672692	0.003505667	0.003909083	0.00469625
CR	Composite						
MM	Composite						
MR	Composite	0.26%	0.26%	0.27%	0.35%	0.39%	0.47%
CR	Composite	0.27%	0.27%	0.28%	0.37%	0.41%	0.49%
MM	Composite						
MR	Composite	0.26%	0.26%	0.27%	0.35%	0.39%	0.47%
CR	Composite	0.19%	0.19%	0.30%	0.30%	0.43%	0.43%
CR	Composite	0.040069955	0.04914453	0.055912158	0.059291786	0.059977779	0.060542232
MM	Composite	4.01%	4.91%	5.36%	5.68%	5.75%	5.80%
MR	Composite						
CR	Composite	4.06%	4.69%	5.38%	5.88%	6.00%	6.02%
MM	Composite	3.90%	5.00%	5.32%	5.58%	5.70%	5.81%
CR	Composite	4.06%	4.69%	5.38%	5.88%	6.00%	6.02%
MM	Composite	3.90%	5.00%	5.32%	5.58%	5.70%	5.81%
MR	Composite	3.92%	4.95%	5.27%	5.59%	5.68%	5.74%
CR	Composite	4.06%	4.69%	5.38%	5.88%	6.00%	6.02%
MM	Composite	3.90%	5.00%	5.32%	5.58%	5.70%	5.81%
MR	Composite						
XR	Composite	3.77%	4.65%	5.08%	5.38%	5.47%	5.53%
MM	Composite	0.03898182	0.049974301	0.053233751	0.055758889	0.057017	0.058079202

1.24%	0.013091446	0.014322151	0.013936614	0.013996852	0.4 BB	A
1.19%	0.012575676	0.013749265	0.013426235	0.013996852	0.4 BBB	AA
1.18%	1.25%	1.36%	1.32%	1.40%	0.4 BB	A
1.18%	1.26%	1.34%	1.36%	1.41%	0.4 B	BBB
1.18%	1.26%	1.34%	1.36%	1.41%	0.4 B	BBB
1.18%	1.26%	1.34%	1.36%	1.41%	0.4 B	BBB
1.25%	1.32%	1.41%	1.41%	1.50%	0.4 B	A
1.20%	1.27%	1.36%	1.35%	1.44%	0.4 B	A
1.19%	1.26%	1.34%	1.34%	1.42%	0.4 B	AA
					0.4	
1.19%	1.26%	1.34%	1.34%	1.42%	0.4 B	AA
1.19%	1.26%	1.34%	1.34%	1.42%	0.4 B	AA
1.18%	1.26%	1.34%	1.38%	1.42%	0.4 A	A
1.19%	1.26%	1.34%	1.34%	1.42%	0.4 B	AA
1.19%	1.26%	1.34%	1.34%	1.42%	0.4 B	AA
1.25%	1.32%	1.41%	1.41%	1.50%	0.4 B	A
1.20%	1.27%	1.36%	1.35%	1.44%	0.4 B	A
1.19%	1.26%	1.34%	1.34%	1.42%	0.4 B	AA
1.19%	1.26%	1.34%	1.34%	1.42%	0.4 B	AA
3.91%	4.13%	4.17%	4.17%	4.18%	0.145	
3.91%	4.13%	4.17%	4.17%	4.18%	0.145	
3.91%	4.13%	4.17%	4.17%	4.18%	0.145	
3.91%	0.04125	0.0417155	0.0417155	0.0418225	0.145	
					0.145	
1.07%	1.07%	1.07%	1.07%	1.07%	0.4	NR
1.07%	1.07%	1.07%	1.07%	1.07%	0.4	NR
1.07%	1.07%	1.07%	1.07%	1.07%	0.4	NR
3.49%	3.49%	3.49%	3.49%	3.49%	0.35	
3.49%	3.49%	3.49%	3.49%	3.49%	0.35	
3.02%	3.02%	3.02%	3.02%	3.02%	0.75	
3.02%	3.02%	3.02%	3.02%	3.02%	0.75	
					0.675	
0.02660099	0.02660099	0.02660099	0.02660099	0.02660099	0.675	
2.66%	2.66%	2.66%	2.66%	2.66%	0.675	
2.66%	2.66%	2.66%	2.66%	2.66%	0.675	
2.66%	2.66%	2.66%	2.66%	2.66%	0.675	
					0.4	
3.87%	3.76%	4.14%	4.31%	4.45%	0.4 B	BB
3.72%	3.61%	4.14%	4.14%	4.45%	0.4 B	BB
3.66%	3.55%	4.14%	4.10%	4.45%	0.4 BB	BBB
3.87%	3.76%	4.14%	4.31%	4.45%	0.4 B	BB
3.72%	3.61%	4.14%	4.14%	4.45%	0.4 B	BB
3.66%	3.55%	4.14%	4.10%	4.45%	0.4 BB	BBB
3.54%	3.44%	4.14%	3.95%	4.45%	0.4 B	BB
					0.4	
0.82%	0.88%	0.93%	1.15%	1.27%	0.4 NR	BBB
					0.4	
					0.4	
0.82%	0.008761783	0.0092753	0.011546	0.01265	0.4 NR	BBB
0.79%	0.84%	0.93%	1.15%	1.27%	0.4 NR	BB
0.58%	0.65%	0.65%	0.70%	0.75%	0.4	BBB
0.58%	0.65%	0.65%	0.70%	0.75%	0.4	BB
0.58%	0.65%	0.65%	0.70%	0.75%	0.4	BB
0.58%	0.006471	0.0065	0.007	0.0075	0.4	BBB
					0.4	
					0.4	
0.58%	0.65%	0.65%	0.70%	0.75%	0.4	B
0.58%	0.65%	0.65%	0.70%	0.75%	0.4	BB
					0.4	
0.58%	0.65%	0.65%	0.70%	0.75%	0.4	BBB
0.43%	0.43%	0.43%	0.43%	0.43%	0.21	NR
6.04%	0.059803856	0.057914746	0.058867669	0.058969093	0.4 BBB	BBB
5.79%	5.73%	5.79%	5.89%	5.90%	0.4 BBB	BBB
					0.4	
5.97%	5.88%	6.01%	6.00%	6.08%	0.4 A	A
5.78%	5.74%	5.88%	5.80%	5.81%	0.4 AA	AA
5.97%	5.88%	6.01%	6.00%	6.08%	0.4 A	A
5.78%	5.74%	5.88%	5.80%	5.81%	0.4 AA	AA
5.70%	5.68%	5.82%	5.75%	5.78%	0.4 A	A
5.97%	5.88%	6.01%	6.00%	6.08%	0.4 A	A
5.78%	5.74%	5.88%	5.80%	5.81%	0.4 AA	AA
					0.4	
5.49%	5.47%	5.45%	5.54%	5.57%	0.4 A	A
5.78%	0.057419777	0.05880625	0.058019221	0.058145781	0.4 AA	AA

A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	A	AA	AA	AA
AA	AAA	A	AA	AA	AA
AA	AAA	A	AA	AA	AA
A	A	A	A	A	A
AA	AAA	A	AA	AA	AA
AA	AAA	A	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	A	AA	AA	AA
AA	AAA	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR				
	NR				
	NR				
			NR		
			NR		
	NR		NR	NR	
	NR		NR	NR	
			NR		
			NR		
			NR		
			NR		
A	BBB	A	A	A	A
A	BBB	A	A	A	A
A	A	A	AA	AA	AA
A	BBB	A	A	A	A
A	BBB	A	A	A	A
A	A	A	AA	AA	AA
A	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
BB	BB	BB	BB	B	B
BB	BB	BB	BBB	NR	NR
B	B	B	BB	NR	NR
B	B	B	BB	NR	NR
BB	BB	BB	BBB	NR	NR
CCC	CCC	CCC	B	NR	NR
B	B	B	BB	NR	NR
BB	BB	BB	BBB	NR	NR
	NR		NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	A	AA	AA	AA
AAA	AA	AA	AAA	AA	AAA
A	AA	A	AA	AA	AA
AAA	AA	AA	AAA	AA	AAA
AA	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
AAA	AA	AA	AAA	AA	AAA
AA	AA	A	AA	AA	AA
AAA	AA	AA	AAA	AA	AAA

BBB	BBB	NR	A	8 Basic Materials
BBB	A	NR	A	6 Basic Materials
BBB	BBB	NR	A	4 Basic Materials
BB	BB	BB	A	4 Basic Materials
BB	BB	BB	A	4 Basic Materials
BB	BB	BB	A	4 Basic Materials
BBB	BBB	BBB	AA	9 Basic Materials
BBB	BBB	BBB	AA	9 Basic Materials
A	A	A	AA	9 Basic Materials
			NR	Basic Materials
A	A	A	AA	9 Basic Materials
A	A	A	AA	9 Basic Materials
BB	A	A	A	5 Basic Materials
A	A	A	AA	9 Basic Materials
A	A	A	AA	9 Basic Materials
BBB	BBB	BBB	AA	9 Basic Materials
BBB	BBB	BBB	AA	9 Basic Materials
A	A	A	AA	9 Basic Materials
A	A	A	AA	9 Basic Materials
	NR	NR	NR	2 Technology
	NR	NR	NR	2 Technology
	NR	NR	NR	2 Technology
	NR	NR	NR	2 Technology
			NR	Technology
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Industrials
NR	BBB	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
NR	A	NR	A	8 Industrials
NR	BBB	NR	A	9 Industrials
NR	BBB	NR	A	9 Industrials
NR	A	NR	A	8 Industrials
NR	BBB	NR	A	9 Industrials
			NR	Consumer Goods
NR	NR	NR	BBB	5 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	5 Consumer Goods
NR	NR	NR	BBB	5 Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	4 Consumer Goods
			NR	2 Consumer Services
BBB	BBB	BBB	A	3 Consumer Services
BBB	BBB	BBB	A	3 Consumer Services
			NR	Consumer Services
A	A	A	A	6 Consumer Services
A	AA	AA	AA	13 Consumer Services
A	A	A	A	6 Consumer Services
A	AA	AA	AA	13 Consumer Services
A	A	A	AA	14 Consumer Services
A	A	A	A	6 Consumer Services
A	AA	AA	AA	13 Consumer Services
			NR	Consumer Services
A	A	A	AA	14 Consumer Services
A	AA	AA	AA	13 Consumer Services

Europe	United Kingdom		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Oceania	Australia		BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Oceania	Australia		BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Oceania	Australia		BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia		BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia		BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB				
Oceania	Australia		BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia		BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia		BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	B	B			Thin	Thin
Asia	Taiwan Province of China	B	B			Thin	Thin
Asia	Taiwan Province of China	B	B			Thin	Thin
Asia	Taiwan Province of China	B	B			Thin	Thin
Asia	Taiwan Province of China	B	B				
MiddleEast	Saudi Arabia	A	A		Thin		Thin
MiddleEast	Saudi Arabia	A	A		Thin		Thin
MiddleEast	Saudi Arabia	A	A		Thin		Thin
Asia	Philippines	B	B				
Asia	Philippines	B	B				
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		CcyGrp	CcyGrp	CcyGrp
Asia	Japan		AA		Thin		Thin
Europe	United Kingdom	BB	CCC	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	United Kingdom	BB	CCC	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	BB	CCC				
Europe	United Kingdom	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	CCC				
Europe	United Kingdom	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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RNKILSMM	31-Jul-08 RNK
RNKJPYCR	31-Jul-08 RNK
RNKJPYMM	31-Jul-08 RNK
RNKUSDCR	31-Jul-08 RNK
RNKUSDMM	31-Jul-08 RNK
RNKUSDMR	31-Jul-08 RNK
RNK-GrpFinEURCR	31-Jul-08 RNK-GrpFin
RNK-GrpFinEURMM	31-Jul-08 RNK-GrpFin
RNK-GrpFinEURMR	31-Jul-08 RNK-GrpFin
RNK-GrpFinGBPXR	31-Jul-08 RNK-GrpFin
RNK-GrpFinJPYCR	31-Jul-08 RNK-GrpFin
RNK-GrpFinUSDCR	31-Jul-08 RNK-GrpFin
RNK-GrpFinUSDMM	31-Jul-08 RNK-GrpFin
RNK-GrpFinUSDMR	31-Jul-08 RNK-GrpFin
RNREURMM	31-Jul-08 RNR
RNREURMR	31-Jul-08 RNR
RNRUSDCR	31-Jul-08 RNR
RNRUSDMM	31-Jul-08 RNR
RNRUSDMR	31-Jul-08 RNR
RNTKILAUDMM	31-Jul-08 RNTKIL
RNTKILCADMM	31-Jul-08 RNTKIL
RNTKILEURCR	31-Jul-08 RNTKIL
RNTKILEURMM	31-Jul-08 RNTKIL
RNTKILEURMR	31-Jul-08 RNTKIL
RNTKILGBPCR	31-Jul-08 RNTKIL
RNTKILGBPMM	31-Jul-08 RNTKIL
RNTKILHKDMM	31-Jul-08 RNTKIL
RNTKILJPYCR	31-Jul-08 RNTKIL
RNTKILJPYMM	31-Jul-08 RNTKIL
RNTKILNOKMM	31-Jul-08 RNTKIL
RNTKILSEKMM	31-Jul-08 RNTKIL
RNTKILSGDMM	31-Jul-08 RNTKIL
RNTKILUSDCR	31-Jul-08 RNTKIL
RNTKILUSDMM	31-Jul-08 RNTKIL
RNTKILUSDMR	31-Jul-08 RNTKIL
ROADKGAUDCR	31-Jul-08 ROADKG
ROADKGEURCR	31-Jul-08 ROADKG
ROADKGEURMM	31-Jul-08 ROADKG
ROADKGEURMR	31-Jul-08 ROADKG
ROADKGHKDCR	31-Jul-08 ROADKG
ROADKGJPYCR	31-Jul-08 ROADKG
ROADKGJPYMR	31-Jul-08 ROADKG
ROADKGUSDCR	31-Jul-08 ROADKG
ROADKGUSDMM	31-Jul-08 ROADKG
ROADKGUSDMR	31-Jul-08 ROADKG
ROADKGUSDXR	31-Jul-08 ROADKG
ROHAUDMR	31-Jul-08 ROH
ROHAUDXR	31-Jul-08 ROH
ROHCADMR	31-Jul-08 ROH
ROHCHFMR	31-Jul-08 ROH
ROHEURCR	31-Jul-08 ROH
ROHEURMM	31-Jul-08 ROH
ROHEURMR	31-Jul-08 ROH
ROHEURXR	31-Jul-08 ROH
ROHGBPMR	31-Jul-08 ROH
ROHGBPXR	31-Jul-08 ROH
ROHHKDMR	31-Jul-08 ROH
ROHHKDXR	31-Jul-08 ROH
ROHJPYMR	31-Jul-08 ROH
ROHJPYXR	31-Jul-08 ROH
ROHNOKMR	31-Jul-08 ROH
ROHSEKMR	31-Jul-08 ROH
ROHSEKXR	31-Jul-08 ROH
ROHUSDCR	31-Jul-08 ROH
ROHUSDMM	31-Jul-08 ROH
ROHUSDMR	31-Jul-08 ROH
ROHUSDXR	31-Jul-08 ROH
ROHELUSDMR	31-Jul-08 ROHEL
ROHELUSDXR	31-Jul-08 ROHEL
ROKEURCR	31-Jul-08 ROK
ROKEURMM	31-Jul-08 ROK
ROKEURMR	31-Jul-08 ROK
ROKEURXR	31-Jul-08 ROK
ROKJPYMR	31-Jul-08 ROK

Rank Gp PLC	7C833A	SNRFOR	ILS
Rank Gp PLC	7C833A	SNRFOR	JPY
Rank Gp PLC	7C833A	SNRFOR	JPY
Rank Gp PLC	7C833A	SNRFOR	USD
Rank Gp PLC	7C833A	SNRFOR	USD
Rank Gp PLC	7C833A	SNRFOR	USD
Rank Gp Fin plc	7C8338	SNRFOR	EUR
Rank Gp Fin plc	7C8338	SNRFOR	EUR
Rank Gp Fin plc	7C8338	SNRFOR	EUR
Rank Gp Fin plc	7C8338	SNRFOR	GBP
Rank Gp Fin plc	7C8338	SNRFOR	JPY
Rank Gp Fin plc	7C8338	SNRFOR	USD
Rank Gp Fin plc	7C8338	SNRFOR	USD
Rank Gp Fin plc	7C8338	SNRFOR	USD
RenaissanceRe Hldgs Ltd	GNBDFM	SNRFOR	EUR
RenaissanceRe Hldgs Ltd	GNBDFM	SNRFOR	EUR
RenaissanceRe Hldgs Ltd	GNBDFM	SNRFOR	USD
RenaissanceRe Hldgs Ltd	GNBDFM	SNRFOR	USD
RenaissanceRe Hldgs Ltd	GNBDFM	SNRFOR	USD
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	AUD
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	CAD
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	EUR
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	EUR
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	EUR
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	GBP
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	GBP
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	HKD
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	JPY
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	JPY
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	NOK
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	SEK
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	SGD
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	USD
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	USD
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	USD
Rd King Infstruc	GND65D	SNRFOR	AUD
Rd King Infstruc	GND65D	SNRFOR	EUR
Rd King Infstruc	GND65D	SNRFOR	EUR
Rd King Infstruc	GND65D	SNRFOR	EUR
Rd King Infstruc	GND65D	SNRFOR	HKD
Rd King Infstruc	GND65D	SNRFOR	JPY
Rd King Infstruc	GND65D	SNRFOR	JPY
Rd King Infstruc	GND65D	SNRFOR	USD
Rd King Infstruc	GND65D	SNRFOR	USD
Rd King Infstruc	GND65D	SNRFOR	USD
Rd King Infstruc	GND65D	SNRFOR	USD
Rohm & Haas Co	7EC8A8	SNRFOR	AUD
Rohm & Haas Co	7EC8A8	SNRFOR	AUD
Rohm & Haas Co	7EC8A8	SNRFOR	CAD
Rohm & Haas Co	7EC8A8	SNRFOR	CHF
Rohm & Haas Co	7EC8A8	SNRFOR	EUR
Rohm & Haas Co	7EC8A8	SNRFOR	EUR
Rohm & Haas Co	7EC8A8	SNRFOR	EUR
Rohm & Haas Co	7EC8A8	SNRFOR	EUR
Rohm & Haas Co	7EC8A8	SNRFOR	GBP
Rohm & Haas Co	7EC8A8	SNRFOR	GBP
Rohm & Haas Co	7EC8A8	SNRFOR	HKD
Rohm & Haas Co	7EC8A8	SNRFOR	HKD
Rohm & Haas Co	7EC8A8	SNRFOR	JPY
Rohm & Haas Co	7EC8A8	SNRFOR	JPY
Rohm & Haas Co	7EC8A8	SNRFOR	NOK
Rohm & Haas Co	7EC8A8	SNRFOR	SEK
Rohm & Haas Co	7EC8A8	SNRFOR	SEK
Rohm & Haas Co	7EC8A8	SNRFOR	USD
Rohm & Haas Co	7EC8A8	SNRFOR	USD
Rohm & Haas Co	7EC8A8	SNRFOR	USD
Rohm & Haas Co	7EC8A8	SNRFOR	USD
Rotech Healthcare Inc	7EFECF	SNRFOR	USD
Rotech Healthcare Inc	7EFECF	SNRFOR	USD
Rockwell Automation Inc	7EAC93	SNRFOR	EUR
Rockwell Automation Inc	7EAC93	SNRFOR	EUR
Rockwell Automation Inc	7EAC93	SNRFOR	EUR
Rockwell Automation Inc	7EAC93	SNRFOR	EUR
Rockwell Automation Inc	7EAC93	SNRFOR	JPY

MM	Composite	3.90%	5.00%	5.32%	5.58%	5.70%	5.81%
CR	Composite	4.01%	4.91%	5.36%	5.82%	5.93%	6.00%
MM	Composite	4.01%	4.91%	5.36%	5.59%	5.69%	5.76%
CR	Composite	4.06%	4.69%	5.38%	5.88%	6.00%	6.02%
MM	Composite	3.90%	5.00%	5.32%	5.58%	5.70%	5.81%
MR	Composite	0.039183757	0.049453735	0.052701415	0.055887668	0.056750277	0.057408528
CR	Composite	0.055537921	0.055537921	0.058574596	0.057254	0.060819251	0.06194677
MM	Composite	5.33%	5.33%	5.62%	5.73%	5.84%	5.95%
MR	Composite						
XR	Composite	0.050817198	0.050817198	0.053595755	0.057254	0.055649615	0.056683125
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.50%	0.52%	0.64%	0.68%	0.74%	0.80%
CR	Composite						
MM	Composite						
MR	Composite	0.004973667	0.0051665	0.006415853	0.006794068	0.007357508	0.00802171
MM	Composite	1.36%	1.84%	2.25%	2.73%	3.02%	3.26%
MM	Composite	1.35%	1.84%	2.26%	2.73%	3.00%	3.26%
CR	Composite	1.41%	1.91%	2.34%	2.85%	3.13%	3.39%
MM	Composite	1.35%	1.84%	2.26%	2.73%	3.00%	3.26%
MR	Composite						
CR	Composite	1.41%	1.91%	2.34%	2.85%	3.13%	3.39%
MM	Composite	1.35%	1.84%	2.26%	2.73%	3.00%	3.26%
MM	Composite	0.013533648	0.01835943	0.022613075	0.027342109	0.030045314	0.032568205
CR	Composite	1.42%	1.84%	2.29%	2.86%	3.18%	3.43%
MM	Composite	0.013521234	0.018359966	0.021862774	0.027490241	0.030518883	0.03288787
MM	Composite	1.35%	1.84%	2.26%	2.73%	3.00%	3.26%
MM	Composite	1.35%	1.84%	2.26%	2.73%	3.00%	3.26%
MM	Composite	1.35%	1.84%	2.26%	2.73%	3.00%	3.26%
CR	Composite	1.41%	1.91%	2.34%	2.85%	3.13%	3.39%
MM	Composite	1.35%	1.84%	2.26%	2.73%	3.00%	3.26%
MR	Composite						
CR	Composite	0.04972425	0.0548875	0.0652688	0.074795571	0.081600599	0.086198665
CR	Composite	0.04972425	0.055345	0.065576445	0.0763538	0.083025749	0.086438531
MM	Composite						
MR	Composite						
CR	Composite	0.04972425	0.055345	0.065576445	0.0763538	0.083025749	0.086438531
CR	Composite	0.04972425	0.0548875	0.0652688	0.074795571	0.081600599	0.086198665
MR	Composite	0.04972425	0.0548875	0.0652688	0.074795571	0.081600599	0.086198665
CR	Composite	4.97%	5.53%	6.56%	7.64%	8.30%	8.64%
MM	Composite	0.04773528	0.053134948	0.062973838	0.073495671	0.079704719	0.083135637
MR	Composite	4.72%	5.26%	6.23%	7.27%	7.89%	8.23%
XR	Composite	4.55%	5.06%	6.00%	7.01%	7.60%	7.92%
MR	Composite	0.28%	0.30%	0.30%	0.34%	0.39%	0.45%
XR	Composite	0.28%	0.30%	0.30%	0.34%	0.39%	0.45%
MR	Composite	0.29%	0.30%	0.30%	0.34%	0.38%	0.45%
MR	Composite	0.29%	0.30%	0.30%	0.34%	0.38%	0.45%
CR	Composite	0.31%	0.32%	0.31%	0.36%	0.41%	0.48%
MM	Composite	0.30%	0.31%	0.30%	0.34%	0.39%	0.45%
MR	Composite	0.29%	0.30%	0.30%	0.34%	0.38%	0.45%
XR	Composite	0.28%	0.29%	0.29%	0.33%	0.39%	0.45%
MR	Composite	0.29%	0.30%	0.30%	0.34%	0.38%	0.45%
XR	Composite	0.28%	0.29%	0.29%	0.33%	0.39%	0.45%
MR	Composite	0.29%	0.30%	0.30%	0.34%	0.38%	0.45%
XR	Composite	0.28%	0.29%	0.29%	0.33%	0.39%	0.45%
MR	Composite	0.28%	0.30%	0.30%	0.34%	0.39%	0.46%
XR	Composite	0.28%	0.30%	0.30%	0.34%	0.39%	0.44%
MR	Composite	0.29%	0.30%	0.30%	0.34%	0.38%	0.45%
MR	Composite	0.29%	0.30%	0.30%	0.34%	0.38%	0.45%
XR	Composite	0.28%	0.29%	0.29%	0.33%	0.39%	0.45%
CR	Composite	0.31%	0.32%	0.31%	0.36%	0.41%	0.48%
MM	Composite	0.002953117	0.00306856	0.0029987	0.003423831	0.003885923	0.004522979
MR	Composite	0.002922355	0.003036596	0.002965365	0.003392568	0.003845444	0.004475864
XR	Composite	0.28%	0.29%	0.29%	0.33%	0.39%	0.45%
MR	Composite						
XR	Composite						
CR	Composite	0.12%	0.17%	0.31%	0.37%	0.41%	0.47%
MM	Composite						
MR	Composite	0.11%	0.16%	0.29%	0.35%	0.39%	0.44%
XR	Composite	0.11%	0.15%	0.28%	0.33%	0.37%	0.43%
MR	Composite	0.11%	0.16%	0.29%	0.35%	0.39%	0.45%

5.78%	5.74%	5.88%	5.80%	5.81%	0.4 AA	AA
6.00%	5.94%	5.79%	5.89%	5.90%	0.4 BBB	BBB
5.73%	5.67%	5.79%	5.89%	5.90%	0.4 BBB	BBB
5.97%	5.88%	6.01%	6.00%	6.08%	0.4 A	A
5.78%	5.74%	5.88%	5.80%	5.81%	0.4 AA	AA
5.70%	0.056753571	0.058193685	0.057516816	0.057807831	0.4 A	A
5.88%	0.061920156	0.060989	0.060989	0.060989	0.4	BBB
5.88%	5.94%	6.10%	6.10%	6.10%	0.4	BBB
					0.4	
5.88%	0.056656943	0.060989	0.060989	0.060989	0.4	BBB
					0.4	
					0.4	
					0.4	
					0.4	
					0.400000001	
0.86%	0.90%	0.90%	1.16%	1.16%	0.400000001 A	A
					0.400000001	
					0.400000001	
0.008642388	0.00900493	0.00900493	0.011556667	0.011556667	0.400000001 A	A
0.03349373	3.35%	3.65%	3.42%	3.34%	0.4 BBB	BBB
0.03295625	3.35%	3.65%	3.42%	3.39%	0.4 AA	AA
3.43%	3.49%	3.65%	3.42%	3.53%	0.4 A	A
3.30%	3.35%	3.65%	3.42%	3.39%	0.4 AA	AA
					0.4	
3.43%	3.49%	3.65%	3.42%	3.53%	0.4 A	A
3.30%	3.35%	3.65%	3.42%	3.39%	0.4 AA	AA
3.30%	0.033540512	0.036483596	0.034185688	0.033863067	0.4 AA	AA
3.56%	3.50%	3.65%	3.42%	3.48%	0.4 BBB	BBB
3.41%	0.033605348	0.036483596	0.034185688	0.03338362	0.4 A	BBB
3.30%	3.35%	3.65%	3.42%	3.39%	0.4 AA	AA
3.30%	3.35%	3.65%	3.42%	3.39%	0.4 AA	AA
3.30%	3.35%	3.65%	3.42%	3.39%	0.4 AA	AA
3.43%	3.49%	3.65%	3.42%	3.53%	0.4 A	A
3.30%	3.35%	3.65%	3.42%	3.39%	0.4 AA	AA
					0.4	
9.01%	0.093567418	0.089661275	0.090878402	0.090381605	0.4 BB	BBB
9.06%	0.094474385	0.090526594	0.090878402	0.090381605	0.4 A	A
					0.4	
					0.4	
9.06%	0.094474385	0.090526594	0.090878402	0.090381605	0.4 A	A
9.01%	0.093567418	0.089661275	0.090878402	0.090381605	0.4 BB	BBB
9.01%	0.093567418	0.089661275	0.090878402	0.090381605	0.4 BB	BBB
9.06%	9.45%	9.05%	9.09%	9.04%	0.4 A	A
8.86%	0.091966877	0.08690553	0.087243266	0.08676634	0.4 BBB	A
8.77%	9.10%	8.60%	8.63%	8.59%	0.4 BBB	A
8.45%	8.77%	8.28%	8.32%	8.27%	0.4 BBB	A
0.48%	0.52%	0.51%	0.60%	0.78%	BB	B
0.48%	0.52%	0.51%	0.60%	0.78%	0.4 BB	B
0.48%	0.52%	0.51%	0.60%	0.78%	0.4 BB	BBB
0.48%	0.52%	0.51%	0.60%	0.78%	0.4 BB	BBB
0.51%	0.55%	0.51%	0.60%	0.78%	0.4 BB	BB
0.49%	0.53%	0.51%	0.60%	0.78%	0.4 BB	BB
0.48%	0.52%	0.51%	0.60%	0.78%	0.4 BB	BBB
0.47%	0.51%	0.51%	0.60%	0.78%	0.4 A	BB
0.48%	0.52%	0.51%	0.60%	0.78%	0.4 BB	BBB
0.47%	0.51%	0.51%	0.60%	0.78%	0.4 A	BB
0.48%	0.52%	0.51%	0.60%	0.78%	0.4 BB	BBB
0.47%	0.51%	0.51%	0.60%	0.78%	0.4 A	BB
0.49%	0.52%	0.51%	0.60%	0.78%	0.4 BB	B
0.47%	0.52%	0.51%	0.60%	0.78%	BB	B
0.48%	0.52%	0.51%	0.60%	0.78%	0.4 BB	BBB
0.48%	0.52%	0.51%	0.60%	0.78%	0.4 BB	BBB
0.47%	0.51%	0.51%	0.60%	0.78%	0.4 A	BB
0.51%	0.55%	0.51%	0.60%	0.78%	0.4 BB	BB
0.49%	0.005293503	0.005063837	0.00601675	0.007838078	0.4 BB	BB
0.48%	0.005208243	0.005063837	0.00601675	0.007838078	0.4 BB	BBB
0.47%	0.51%	0.51%	0.60%	0.78%	0.4 A	BB
					0.4	
					0.4	
0.53%	0.56%	0.76%	0.79%	0.89%	0.4 BBB	BBB
					0.4	
0.49%	0.52%	0.72%	0.75%	0.84%	0.4 A	A
0.48%	0.52%	0.70%	0.72%	0.81%	0.4 BBB	BBB
0.51%	0.54%	0.72%	0.75%	0.84%	0.4 BB	BB

AAA	AA	AA	AAA	AA	AAA
A	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	A	AA	AA	AA
AAA	AA	AA	AAA	AA	AAA
AA	AA	A	AA	AA	AA
BBB	NR	BBB	BBB	NR	BBB
BBB	NR	BBB	BBB	NR	BBB
BBB	NR	BBB	BBB	NR	BBB

BBB	BBB	BBB	BBB	BBB	BB

BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BB	BBB	BBB	BBB
AA	A	A	AA	A	A

AA	A	A	AA	A	A
BBB	BBB	BB	BBB	BBB	BBB
BBB	BBB	BB	BBB	BBB	BBB
AA	A	A	AA	A	A
A	A	BBB	A	A	A
A	A	BBB	A	A	A
A	A	BBB	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	AA
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	AA
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	AA
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	AA	A	AA

B	BB	BB	BBB	BBB	BBB

BB	BBB	BBB	BBB	BBB	A
B	BB	BB	BBB	BBB	BBB
CCC	B	B	BB	BB	BB

A	AA	AA	AA	13 Consumer Services
BBB	BBB	BBB	AA	3 Consumer Services
BBB	BBB	BBB	AA	3 Consumer Services
A	A	A	A	6 Consumer Services
A	AA	AA	AA	13 Consumer Services
A	A	A	AA	14 Consumer Services
	NR		A	3 Consumer Services
	NR		A	3 Consumer Services
			NR	Consumer Services
	NR		A	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Financials
	BBB		BBB	5 Financials
			NR	Financials
			NR	Financials
	BBB		BBB	5 Financials
NR	NR	BB	AA	11 Industrials
NR	NR	A	AA	11 Industrials
NR	NR	BBB	AA	11 Industrials
NR	NR	A	AA	11 Industrials
			NR	Industrials
NR	NR	BBB	AA	11 Industrials
NR	NR	A	AA	11 Industrials
NR	NR	A	AA	11 Industrials
NR	NR	BBB	A	4 Industrials
NR	NR	A	A	4 Industrials
NR	NR	A	AA	11 Industrials
NR	NR	A	AA	11 Industrials
NR	NR	A	AA	11 Industrials
NR	NR	BBB	AA	11 Industrials
NR	NR	A	AA	11 Industrials
			NR	Industrials
BB	BBB	BB	AA	11 Industrials
A	AA	A	A	10 Industrials
			NR	Industrials
			NR	Industrials
A	AA	A	A	10 Industrials
BB	BBB	BB	AA	11 Industrials
BB	BBB	BB	AA	11 Industrials
A	AA	A	A	10 Industrials
BBB	A	BBB	AA	11 Industrials
BBB	A	BBB	AA	11 Industrials
BBB	A	BBB	AA	11 Industrials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	6 Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	6 Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	6 Basic Materials
NR	NR	NR	A	3 Basic Materials
NR	NR	NR	A	3 Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	6 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	9 Basic Materials
NR	NR	NR	A	6 Basic Materials
			NR	Health Care
			NR	Health Care
BB	BB	BB	BBB	6 Industrials
			NR	Industrials
BBB	BBB	BBB	BBB	5 Industrials
BB	BB	BB	BBB	6 Industrials
B	B	B	BBB	6 Industrials

Europe	United Kingdom	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	CCC	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	United Kingdom	BB	CCC	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	United Kingdom	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	CCC		DocAdj	DocAdj	Thin
Europe	United Kingdom	BBB	CCC		DocAdj	DocAdj	Thin
Europe	United Kingdom	BBB	CCC				
Europe	United Kingdom	BBB	CCC		DocAdj	DocAdj	Thin
Europe	United Kingdom	BBB	CCC				
Europe	United Kingdom	BBB	CCC				
Europe	United Kingdom	BBB	CCC				
Europe	United Kingdom	BBB	CCC				
N.Amer	Bermuda	A	AA				
N.Amer	Bermuda	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	A	AA				
N.Amer	Bermuda	A	AA				
N.Amer	Bermuda	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB				
Europe	United Kingdom		BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB	DocAdj	Entity Tier	DocAdj	DocAdj
Europe	United Kingdom		BB	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BB				
N.Amer	Bermuda	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BB	B				
N.Amer	Bermuda	BB	B				
N.Amer	Bermuda	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	DocAdj		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	
DocAdj	DocAdj	Thin	DocAdj		Thin	

CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	

CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
Entity Tier	DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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ROKUSDCR	31-Jul-08 ROK
ROKUSDMM	31-Jul-08 ROK
ROKUSDMR	31-Jul-08 ROK
ROKUSDXR	31-Jul-08 ROK
ROK-CollinsEURCR	31-Jul-08 ROK-Collins
ROK-CollinsEURMM	31-Jul-08 ROK-Collins
ROK-CollinsEURMR	31-Jul-08 ROK-Collins
ROK-CollinsJPYMR	31-Jul-08 ROK-Collins
ROK-CollinsUSDCR	31-Jul-08 ROK-Collins
ROK-CollinsUSDMM	31-Jul-08 ROK-Collins
ROK-CollinsUSDMR	31-Jul-08 ROK-Collins
ROK-CollinsUSDXR	31-Jul-08 ROK-Collins
ROLLGEURMM	31-Jul-08 ROLLG
ROLLGEURMR	31-Jul-08 ROLLG
ROLLGUSDCR	31-Jul-08 ROLLG
ROLLSAUDCR	31-Jul-08 ROLLS
ROLLSAUDMM	31-Jul-08 ROLLS
ROLLSAUDMR	31-Jul-08 ROLLS
ROLLSCHFCR	31-Jul-08 ROLLS
ROLLSCHFMM	31-Jul-08 ROLLS
ROLLSEURCR	31-Jul-08 ROLLS
ROLLSEURMM	31-Jul-08 ROLLS
ROLLSEURMR	31-Jul-08 ROLLS
ROLLSEURXR	31-Jul-08 ROLLS
ROLLSGBPCR	31-Jul-08 ROLLS
ROLLSGBPMM	31-Jul-08 ROLLS
ROLLSGBPMR	31-Jul-08 ROLLS
ROLLSGBPXR	31-Jul-08 ROLLS
ROLLSJPYCR	31-Jul-08 ROLLS
ROLLSJPYMM	31-Jul-08 ROLLS
ROLLSSEKMM	31-Jul-08 ROLLS
ROLLSSGDCR	31-Jul-08 ROLLS
ROLLSSGDMM	31-Jul-08 ROLLS
ROLLSTWDCR	31-Jul-08 ROLLS
ROLLSTWDMM	31-Jul-08 ROLLS
ROLLSUSDCR	31-Jul-08 ROLLS
ROLLSUSDMM	31-Jul-08 ROLLS
ROLLSUSDMR	31-Jul-08 ROLLS
ROLLSUSDXR	31-Jul-08 ROLLS
ROLTAUSDCR	31-Jul-08 ROLTA
ROLTAUSDMR	31-Jul-08 ROLTA
ROMANIEURCR	31-Jul-08 ROMANI
ROMANIEURMM	31-Jul-08 ROMANI
ROMANIEURMR	31-Jul-08 ROMANI
ROMANIGBPMM	31-Jul-08 ROMANI
ROMANIUSDCR	31-Jul-08 ROMANI
ROMANIUSDMM	31-Jul-08 ROMANI
ROMANIUSDMR	31-Jul-08 ROMANI
ROMANIUSDXR	31-Jul-08 ROMANI
ROMCTYEURCR	31-Jul-08 ROMCTY
ROMCTYEURMM	31-Jul-08 ROMCTY
ROSBNKRUBCR	31-Jul-08 ROSBNK
ROSBNKUSDCR	31-Jul-08 ROSBNK
ROSBNKUSDMR	31-Jul-08 ROSBNK
ROSNEFEURCR	31-Jul-08 ROSNEF
ROSNEFEURMM	31-Jul-08 ROSNEF
ROSNEFUSDCR	31-Jul-08 ROSNEF
ROSNEFUSDMM	31-Jul-08 ROSNEF
ROSWAUDMM	31-Jul-08 ROSW
ROSWCHFCR	31-Jul-08 ROSW
ROSWCHFMM	31-Jul-08 ROSW
ROSWEURCR	31-Jul-08 ROSW
ROSWEURMM	31-Jul-08 ROSW
ROSWEURMR	31-Jul-08 ROSW
ROSWGBPCR	31-Jul-08 ROSW
ROSWGBPMM	31-Jul-08 ROSW
ROSWHKDMM	31-Jul-08 ROSW
ROSWJPYCR	31-Jul-08 ROSW
ROSWJPYMM	31-Jul-08 ROSW
ROSWSGDMM	31-Jul-08 ROSW
ROSWTWDCR	31-Jul-08 ROSW
ROSWTWDMM	31-Jul-08 ROSW
ROSWUSDCR	31-Jul-08 ROSW
ROSWUSDMM	31-Jul-08 ROSW

Rockwell Automation Inc	7EAC93	SNRFOR	USD
Rockwell Automation Inc	7EAC93	SNRFOR	USD
Rockwell Automation Inc	7EAC93	SNRFOR	USD
Rockwell Automation Inc	7EAC93	SNRFOR	USD
Rockwell Collins Inc	7EB775	SNRFOR	EUR
Rockwell Collins Inc	7EB775	SNRFOR	EUR
Rockwell Collins Inc	7EB775	SNRFOR	EUR
Rockwell Collins Inc	7EB775	SNRFOR	JPY
Rockwell Collins Inc	7EB775	SNRFOR	USD
Rockwell Collins Inc	7EB775	SNRFOR	USD
Rockwell Collins Inc	7EB775	SNRFOR	USD
Rockwell Collins Inc	7EB775	SNRFOR	USD
Rolls Royce Group Plc	GND93U	SNRFOR	EUR
Rolls Royce Group Plc	GND93U	SNRFOR	EUR
Rolls Royce Group Plc	GND93U	SNRFOR	USD
Rolls Royce plc	7ECCF9	SNRFOR	AUD
Rolls Royce plc	7ECCF9	SNRFOR	AUD
Rolls Royce plc	7ECCF9	SNRFOR	AUD
Rolls Royce plc	7ECCF9	SNRFOR	CHF
Rolls Royce plc	7ECCF9	SNRFOR	CHF
Rolls Royce plc	7ECCF9	SNRFOR	EUR
Rolls Royce plc	7ECCF9	SNRFOR	EUR
Rolls Royce plc	7ECCF9	SNRFOR	EUR
Rolls Royce plc	7ECCF9	SNRFOR	EUR
Rolls Royce plc	7ECCF9	SNRFOR	GBP
Rolls Royce plc	7ECCF9	SNRFOR	GBP
Rolls Royce plc	7ECCF9	SNRFOR	GBP
Rolls Royce plc	7ECCF9	SNRFOR	GBP
Rolls Royce plc	7ECCF9	SNRFOR	JPY
Rolls Royce plc	7ECCF9	SNRFOR	JPY
Rolls Royce plc	7ECCF9	SNRFOR	SEK
Rolls Royce plc	7ECCF9	SNRFOR	SGD
Rolls Royce plc	7ECCF9	SNRFOR	SGD
Rolls Royce plc	7ECCF9	SNRFOR	TWD
Rolls Royce plc	7ECCF9	SNRFOR	TWD
Rolls Royce plc	7ECCF9	SNRFOR	USD
Rolls Royce plc	7ECCF9	SNRFOR	USD
Rolls Royce plc	7ECCF9	SNRFOR	USD
Rolls Royce plc	7ECCF9	SNRFOR	USD
Rolta India Ltd	Y5A56E	SNRFOR	USD
Rolta India Ltd	Y5A56E	SNRFOR	USD
Romania	7ECDET	SNRFOR	EUR
Romania	7ECDET	SNRFOR	EUR
Romania	7ECDET	SNRFOR	EUR
Romania	7ECDET	SNRFOR	GBP
Romania	7ECDET	SNRFOR	USD
Romania	7ECDET	SNRFOR	USD
Romania	7ECDET	SNRFOR	USD
Romania	7ECDET	SNRFOR	USD
City Rome	TVBGE3	SNRFOR	EUR
City Rome	TVBGE3	SNRFOR	EUR
Rosbank Intl Fin BV	NUCCDJ	SNRFOR	RUB
Rosbank Intl Fin BV	NUCCDJ	SNRFOR	USD
Rosbank Intl Fin BV	NUCCDJ	SNRFOR	USD
OJSC Oil Co Rosneft	X4ACDG	SNRFOR	EUR
OJSC Oil Co Rosneft	X4ACDG	SNRFOR	EUR
OJSC Oil Co Rosneft	X4ACDG	SNRFOR	USD
OJSC Oil Co Rosneft	X4ACDG	SNRFOR	USD
Roche Hldg Ltd	HNFBBC	SNRFOR	AUD
Roche Hldg Ltd	HNFBBC	SNRFOR	CHF
Roche Hldg Ltd	HNFBBC	SNRFOR	CHF
Roche Hldg Ltd	HNFBBC	SNRFOR	EUR
Roche Hldg Ltd	HNFBBC	SNRFOR	EUR
Roche Hldg Ltd	HNFBBC	SNRFOR	EUR
Roche Hldg Ltd	HNFBBC	SNRFOR	GBP
Roche Hldg Ltd	HNFBBC	SNRFOR	GBP
Roche Hldg Ltd	HNFBBC	SNRFOR	HKD
Roche Hldg Ltd	HNFBBC	SNRFOR	JPY
Roche Hldg Ltd	HNFBBC	SNRFOR	JPY
Roche Hldg Ltd	HNFBBC	SNRFOR	SGD
Roche Hldg Ltd	HNFBBC	SNRFOR	TWD
Roche Hldg Ltd	HNFBBC	SNRFOR	TWD
Roche Hldg Ltd	HNFBBC	SNRFOR	USD
Roche Hldg Ltd	HNFBBC	SNRFOR	USD

CR	Composite	0.001157193	0.001661404	0.003052281	0.003659279	0.004075883	0.004697579
MM	Composite						
MR	Composite	0.11%	0.16%	0.29%	0.35%	0.39%	0.44%
XR	Composite						
CR	Composite	0.12%	0.13%	0.16%	0.20%	0.24%	0.28%
MM	Composite						
MR	Composite	0.11%	0.12%	0.15%	0.19%	0.23%	0.27%
MR	Composite	0.001137667	0.001249366	0.0014968	0.0018928	0.0023085	0.002705
CR	Composite	0.12%	0.13%	0.16%	0.20%	0.24%	0.28%
MM	Composite						
MR	Composite	0.11%	0.12%	0.15%	0.19%	0.23%	0.27%
XR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
CR	Composite	0.002086673	0.002798707	0.00371446	0.004444361	0.005226986	0.005936252
MM	Composite	0%	0%	0%	0%	0.52%	0.59%
MR	Composite						
CR	Composite	0.00216968	0.002835632	0.003788809	0.004453759	0.00523827	0.00599591
MM	Composite	0.21%	0.28%	0.37%	0.45%	0.53%	0.59%
CR	Composite	0.22%	0.28%	0.38%	0.45%	0.52%	0.60%
MM	Composite	0.21%	0.28%	0.37%	0.45%	0.53%	0.59%
MR	Composite	0.21%	0.27%	0.36%	0.44%	0.52%	0.58%
XR	Composite	0.20%	0.26%	0.35%	0.42%	0.49%	0.56%
CR	Composite	0.22%	0.28%	0.38%	0.45%	0.52%	0.60%
MM	Composite	0.21%	0.28%	0.37%	0.45%	0.53%	0.59%
MR	Composite						
XR	Composite	0.20%	0.26%	0.35%	0.42%	0.49%	0.56%
CR	Composite	0.002086673	0.002798707	0.00371446	0.004444361	0.005226986	0.005936252
MM	Composite	0.21%	0.28%	0.37%	0.44%	0.52%	0.59%
MM	Composite	0.002082173	0.002778036	0.003662856	0.004485417	0.005259337	0.005919606
CR	Composite	0.22%	0.28%	0.38%	0.45%	0.52%	0.60%
MM	Composite	0.002082173	0.002778036	0.003662856	0.004485417	0.005259337	0.005919606
CR	Composite	0.00216968	0.002835632	0.003788809	0.004453759	0.00523827	0.00599591
MM	Composite	0.21%	0.28%	0.37%	0.45%	0.53%	0.59%
CR	Composite	0.22%	0.28%	0.38%	0.45%	0.52%	0.60%
MM	Composite	0.21%	0.28%	0.37%	0.45%	0.53%	0.59%
MR	Composite	0.21%	0.27%	0.36%	0.44%	0.52%	0.58%
XR	Composite	0.001985257	0.002648622	0.003502599	0.004194946	0.004925166	0.005595696
CR	Composite	4.38%	4.38%	4.38%	4.38%	4.38%	4.38%
MR	Composite	4.38%	4.38%	4.38%	4.38%	4.38%	4.38%
CR	Composite	0.005213159	0.005703432	0.011295545	0.013839523	0.016038281	0.018006671
MM	Composite	0.005004633	0.005277653	0.010606095	0.013301894	0.015597839	0.01745678
MR	Composite						
MM	Composite						
CR	Composite	0.005213159	0.005703432	0.011295545	0.013839523	0.016038281	0.018006671
MM	Composite	0.50%	0.53%	1.06%	1.33%	1.56%	1.75%
MR	Composite						
XR	Composite	0.48%	0.50%	1.01%	1.27%	1.49%	1.66%
CR	Composite	0.13%	0.13%	0.13%	0.13%	0.13%	0.13%
MM	Composite	0.001275	0.001275	0.001275	0.001275	0.001275	0.001275
CR	Composite	0.026	0.02625	0.02625	0.02625	0.02625	0.040725
CR	Composite	2.60%	2.63%	2.63%	2.63%	2.63%	4.07%
MR	Composite						
CR	Composite	1.73%	1.89%	2.31%	2.25%	2.47%	2.69%
MM	Composite	1.73%	1.82%	2.22%	2.16%	2.37%	2.58%
CR	Composite	1.73%	1.89%	2.31%	2.25%	2.47%	2.69%
MM	Composite	1.73%	1.82%	2.22%	2.16%	2.37%	2.58%
MM	Composite	0.26%	0.34%	0.40%	0.46%	0.47%	0.55%
CR	Composite						
MM	Composite						
CR	Composite	0.26%	0.35%	0.42%	0.48%	0.49%	0.56%
MM	Composite	0.26%	0.34%	0.40%	0.46%	0.47%	0.54%
MR	Composite	0.26%	0.33%	0.40%	0.45%	0.46%	0.53%
CR	Composite						
MM	Composite						
MM	Composite	0.26%	0.34%	0.40%	0.46%	0.47%	0.54%
CR	Composite						
MM	Composite	0.26%	0.34%	0.40%	0.46%	0.47%	0.55%
MM	Composite	0.26%	0.34%	0.40%	0.46%	0.47%	0.54%
CR	Composite	0.26%	0.35%	0.42%	0.48%	0.49%	0.56%
MM	Composite	0.26%	0.34%	0.40%	0.46%	0.47%	0.54%
CR	Composite	0.26%	0.35%	0.42%	0.48%	0.49%	0.56%
MM	Composite	0.26%	0.34%	0.40%	0.46%	0.47%	0.54%

0.53%	0.005642301	0.007627105	0.007854737	0.008886667	0.4 BBB	BBB
					0.4	
0.49%	0.52%	0.72%	0.75%	0.84%	0.4 A	A
					0.4	
0.35%	0.52%	0.46%	0.75%	0.60%	0.4 BBB	B
					0.4	
0.33%	0.49%	0.46%	0.71%	0.60%	0.4 A	BB
0.33%	0.004913667	0.0046225	0.00710725	0.00602415	0.4 BB	CCC
0.35%	0.52%	0.46%	0.75%	0.60%	0.4 BBB	B
					0.4	
0.33%	0.49%	0.46%	0.71%	0.60%	0.4 A	BB
					0.4	
					0.4	
					0.4	
					0.4	
0.65%	0.00699911	0.007689553	0.0076375	0.00828958	0.4 BBB	BBB
0.65%	0.70%	0.77%	0.76%	0.83%	0.4 BBB	BBB
					0.4	
0.65%	0.007045	0.007955785	0.007913542	0.008709028	0.4 A	AA
0.64%	0.70%	0.77%	0.76%	0.84%	0.4 AA	AA
0.65%	0.70%	0.80%	0.79%	0.87%	0.4 A	AA
0.64%	0.70%	0.77%	0.76%	0.84%	0.4 AA	AA
0.64%	0.69%	0.76%	0.75%	0.83%	0.4 A	A
0.61%	0.66%	0.73%	0.72%	0.80%	0.4 A	A
0.65%	0.70%	0.80%	0.79%	0.87%	0.4 A	AA
0.64%	0.70%	0.77%	0.76%	0.84%	0.4 AA	AA
					0.4	
0.61%	0.66%	0.73%	0.72%	0.80%	0.4 A	A
0.67%	0.007248134	0.007689553	0.0076375	0.00828958	0.4 BBB	BBB
0.64%	0.70%	0.77%	0.76%	0.83%	0.4 BBB	BBB
0.64%	0.006964084	0.007672887	0.007625	0.0084	0.4 AA	AA
0.65%	0.70%	0.80%	0.79%	0.87%	0.4 A	AA
0.64%	0.006964084	0.007672887	0.007625	0.0084	0.4 AA	AA
0.65%	0.007045	0.007955785	0.007913542	0.008709028	0.4 A	AA
0.64%	0.70%	0.77%	0.76%	0.84%	0.4 AA	AA
0.65%	0.70%	0.80%	0.79%	0.87%	0.4 A	AA
0.64%	0.70%	0.77%	0.76%	0.84%	0.4 AA	AA
0.64%	0.69%	0.76%	0.75%	0.83%	0.4 A	A
0.61%	0.006629635	0.007279543	0.007240891	0.00796876	0.4 A	A
4.38%	4.38%	4.38%	4.38%	4.38%	0.4	
4.38%	4.38%	4.38%	4.38%	4.38%	0.4	
1.96%	0.021249302	0.022358968	0.02312651	0.023449052	0.25 A	AA
1.91%	0.020707622	0.021892999	0.02312651	0.02251109	0.25 BBB	A
					0.25	
					0.25	
1.96%	0.021249302	0.022358968	0.02312651	0.023449052	0.25 A	AA
1.91%	2.07%	2.19%	2.31%	2.25%	0.25 BBB	A
					0.25	
1.82%	1.97%	2.09%	2.31%	2.15%	0.25 BBB	A
0.13%	0.13%	0.13%	0.13%	0.13%	0.4	
0.001275	0.001275	0.001275	0.001275	0.001275	0.4	
0.040725	0.040725	0.040725	0.040725	0.040725	0.25 NR	NR
4.07%	4.07%	4.07%	4.07%	4.07%	0.25 NR	NR
					0.25	
3.01%	3.06%	3.05%	3.08%	3.21%	0.25 NR	A
2.89%	2.94%	3.05%	3.08%	3.08%	0.25 NR	BBB
3.01%	3.06%	3.05%	3.08%	3.21%	0.25 NR	A
2.89%	2.94%	3.05%	3.08%	3.08%	0.25 NR	BBB
0.58%	0.62%	0.61%	0.68%	0.71%	0.4 NR	BB
					0.4	
					0.4	
0.60%	0.64%	0.64%	0.68%	0.71%	0.4 NR	BBB
0.58%	0.62%	0.61%	0.68%	0.71%	0.4 NR	A
0.57%	0.61%	0.61%	0.68%	0.71%	0.4 NR	BBB
					0.4	
					0.4	
0.58%	0.62%	0.61%	0.68%	0.71%	0.4 NR	A
					0.4	
0.58%	0.62%	0.61%	0.68%	0.71%	0.4 NR	BB
0.58%	0.62%	0.61%	0.68%	0.71%	0.4 NR	A
0.60%	0.64%	0.64%	0.68%	0.71%	0.4 NR	BBB
0.58%	0.62%	0.61%	0.68%	0.71%	0.4 NR	A
0.60%	0.64%	0.64%	0.68%	0.71%	0.4 NR	BBB
0.58%	0.62%	0.61%	0.68%	0.71%	0.4 NR	A

B	BB	BB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	A
BB	BB	BB	BB	BBB	BBB
BBB	BBB	BBB	BBB	A	A
B	B	B	B	BB	BB
BB	BB	BB	BB	BBB	BBB
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	A	AA	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	A	AA	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	A	AA	AA	A
AA	AA	AA	AA	AAA	AA
A	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	A	A
AA	AA	AA	AA	AAA	AA
AA	AA	A	AA	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	A	AA	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	A	AA	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
			NR		
			NR		
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
			NR		
			NR		
			NR		
			NR		
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
A	A	AA	AA	AA	AA

BB	BB	BB	BBB	6 Industrials
			NR	Industrials
BBB	BBB	BBB	BBB	5 Industrials
			NR	Industrials
NR	BB	NR	BB	5 Industrials
			NR	Industrials
NR	BBB	NR	BBB	5 Industrials
NR	B	NR	BBB	5 Industrials
NR	BB	NR	BB	5 Industrials
			NR	Industrials
NR	BBB	NR	BBB	5 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
BB	BB	BB	AA	11 Industrials
BB	BB	BB	AA	11 Industrials
			NR	Industrials
BBB	BBB	BBB	AA	6 Industrials
A	A	A	AA	9 Industrials
BBB	BBB	BBB	AA	6 Industrials
A	A	A	AA	9 Industrials
BBB	BBB	BBB	AA	11 Industrials
BBB	BBB	BBB	AA	11 Industrials
BBB	BBB	BBB	AA	6 Industrials
A	A	A	AA	9 Industrials
			NR	Industrials
BBB	BBB	BBB	AA	11 Industrials
BB	BB	BB	AA	11 Industrials
BB	BB	BB	AA	11 Industrials
A	A	A	AA	9 Industrials
BBB	BBB	BBB	AA	6 Industrials
A	A	A	AA	9 Industrials
BBB	BBB	BBB	AA	6 Industrials
A	A	A	AA	9 Industrials
BBB	BBB	BBB	AA	6 Industrials
A	A	A	AA	9 Industrials
BBB	BBB	BBB	AA	11 Industrials
BBB	BBB	BBB	AA	11 Industrials
			NR	2
			NR	2
A	NR	A	AA	9 Government
BBB	NR	BBB	AA	10 Government
			NR	Government
			NR	Government
A	NR	A	AA	9 Government
BBB	NR	BBB	AA	10 Government
			NR	Government
BBB	NR	BBB	AA	10 Government
			NR	2 Government
			NR	2 Government
			NR	2 Financials
			NR	2 Financials
			NR	Financials
NR	NR	A	A	4 Government
NR	NR	BBB	A	4 Government
NR	NR	A	A	4 Government
NR	NR	BBB	A	4 Government
BB	NR	NR	A	9 Health Care
			NR	Health Care
			NR	Health Care
BBB	NR	NR	A	8 Health Care
A	NR	NR	A	8 Health Care
BBB	NR	NR	A	8 Health Care
			NR	Health Care
			NR	Health Care
A	NR	NR	A	8 Health Care
			NR	Health Care
BB	NR	NR	A	9 Health Care
A	NR	NR	A	8 Health Care
BBB	NR	NR	A	8 Health Care
A	NR	NR	A	8 Health Care
BBB	NR	NR	A	8 Health Care
A	NR	NR	A	8 Health Care

N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom		A				
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
India	India						
India	India						
E.Eur	Romania	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Romania	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Romania	BBB	BBB				
E.Eur	Romania	BBB	BBB				
E.Eur	Romania	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Romania	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Romania	BBB	BBB				
E.Eur	Romania	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Netherlands			Thin	Thin		
Europe	Netherlands			Thin	Thin		
Europe	Netherlands						
E.Eur	Russian Federation	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	A				
Europe	Switzerland	AA	A				
Europe	Switzerland	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	A				
Europe	Switzerland	AA	A				
Europe	Switzerland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	A				
Europe	Switzerland	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj Thin Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj Thin Thin Thin Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

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ROSW-IncCHFCR	31-Jul-08 ROSW-Inc
ROSW-IncCHFMM	31-Jul-08 ROSW-Inc
ROSW-IncEURCR	31-Jul-08 ROSW-Inc
ROSW-IncEURMM	31-Jul-08 ROSW-Inc
ROSW-IncEURMR	31-Jul-08 ROSW-Inc
ROSW-IncGBPCR	31-Jul-08 ROSW-Inc
ROSW-IncGBPMM	31-Jul-08 ROSW-Inc
ROSW-IncJPYCR	31-Jul-08 ROSW-Inc
ROSW-IncJPYMM	31-Jul-08 ROSW-Inc
ROSW-IncSGDCR	31-Jul-08 ROSW-Inc
ROSW-IncSGDMM	31-Jul-08 ROSW-Inc
ROSW-IncUSDCR	31-Jul-08 ROSW-Inc
ROSW-IncUSDMM	31-Jul-08 ROSW-Inc
ROSW-IncUSDMR	31-Jul-08 ROSW-Inc
ROSW-IncUSDXR	31-Jul-08 ROSW-Inc
RPGANAUSDCR	31-Jul-08 RPGANA
RPGANAUSDMM	31-Jul-08 RPGANA
RPMINTAUDMR	31-Jul-08 RPMINT
RPMINTCHFMR	31-Jul-08 RPMINT
RPMINTEURMM	31-Jul-08 RPMINT
RPMINTEURMR	31-Jul-08 RPMINT
RPMINTGBPMR	31-Jul-08 RPMINT
RPMINTHKDMR	31-Jul-08 RPMINT
RPMINTJPYMR	31-Jul-08 RPMINT
RPMINTNOKMR	31-Jul-08 RPMINT
RPMINTUSDCR	31-Jul-08 RPMINT
RPMINTUSDMM	31-Jul-08 RPMINT
RPMINTUSDMR	31-Jul-08 RPMINT
RPMINTUSDXR	31-Jul-08 RPMINT
RPOWEURMR	31-Jul-08 RPOW
RPOWUSDMR	31-Jul-08 RPOW
RPOWUSDXR	31-Jul-08 RPOW
RSACHFCR	31-Jul-08 RSA
RSACHFMM	31-Jul-08 RSA
RSAEURCR	31-Jul-08 RSA
RSAEURMM	31-Jul-08 RSA
RSAEURMR	31-Jul-08 RSA
RSAGBPCR	31-Jul-08 RSA
RSAGBPMM	31-Jul-08 RSA
RSAJPYCR	31-Jul-08 RSA
RSAJPYMM	31-Jul-08 RSA
RSAUSDCR	31-Jul-08 RSA
RSAUSDMM	31-Jul-08 RSA
RSAUSDMR	31-Jul-08 RSA
RSAAUDCR	31-Jul-08 RSA
RSAAUDMM	31-Jul-08 RSA
RSACHFCR	31-Jul-08 RSA
RSACHFMM	31-Jul-08 RSA
RSAEURCR	31-Jul-08 RSA
RSAEURMM	31-Jul-08 RSA
RSAEURMR	31-Jul-08 RSA
RSAEURXR	31-Jul-08 RSA
RSAGBPCR	31-Jul-08 RSA
RSAGBPMM	31-Jul-08 RSA
RSAGBPMR	31-Jul-08 RSA
RSAJPYCR	31-Jul-08 RSA
RSAJPYMM	31-Jul-08 RSA
RSAUSDCR	31-Jul-08 RSA
RSAUSDMM	31-Jul-08 RSA
RSAUSDMR	31-Jul-08 RSA
RSAUSDXR	31-Jul-08 RSA
RSA-InsPLCAUDMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCCADMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCCHFCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCCHFMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCEURCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCEURMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCEURMR	31-Jul-08 RSA-InsPLC
RSA-InsPLCGBPCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCGBPMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCHKDMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCJPYCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCJPYMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCSEKMM	31-Jul-08 RSA-InsPLC

Roche Hldgs Inc	7E82AF	SNRFOR	CHF
Roche Hldgs Inc	7E82AF	SNRFOR	CHF
Roche Hldgs Inc	7E82AF	SNRFOR	EUR
Roche Hldgs Inc	7E82AF	SNRFOR	EUR
Roche Hldgs Inc	7E82AF	SNRFOR	EUR
Roche Hldgs Inc	7E82AF	SNRFOR	GBP
Roche Hldgs Inc	7E82AF	SNRFOR	GBP
Roche Hldgs Inc	7E82AF	SNRFOR	JPY
Roche Hldgs Inc	7E82AF	SNRFOR	JPY
Roche Hldgs Inc	7E82AF	SNRFOR	SGD
Roche Hldgs Inc	7E82AF	SNRFOR	SGD
Roche Hldgs Inc	7E82AF	SNRFOR	USD
Roche Hldgs Inc	7E82AF	SNRFOR	USD
Roche Hldgs Inc	7E82AF	SNRFOR	USD
Roche Hldgs Inc	7E82AF	SNRFOR	USD
Rep of Ghana	VC88GE	SNRFOR	USD
Rep of Ghana	VC88GE	SNRFOR	USD
RPM Intl Inc	7BDFED	SNRFOR	AUD
RPM Intl Inc	7BDFED	SNRFOR	CHF
RPM Intl Inc	7BDFED	SNRFOR	EUR
RPM Intl Inc	7BDFED	SNRFOR	EUR
RPM Intl Inc	7BDFED	SNRFOR	GBP
RPM Intl Inc	7BDFED	SNRFOR	HKD
RPM Intl Inc	7BDFED	SNRFOR	JPY
RPM Intl Inc	7BDFED	SNRFOR	NOK
RPM Intl Inc	7BDFED	SNRFOR	USD
RPM Intl Inc	7BDFED	SNRFOR	USD
RPM Intl Inc	7BDFED	SNRFOR	USD
RPM Intl Inc	7BDFED	SNRFOR	USD
RPM Inc	7BDFDM	SNRFOR	EUR
RPM Inc	7BDFDM	SNRFOR	USD
RPM Inc	7BDFDM	SNRFOR	USD
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	CHF
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	CHF
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	EUR
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	EUR
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	EUR
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	GBP
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	GBP
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	JPY
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	JPY
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	USD
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	USD
Royal & Sun Alliance Ins Gp plc	7F804Z	SNRFOR	USD
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	AUD
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	AUD
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	CHF
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	CHF
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	EUR
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	EUR
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	EUR
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	EUR
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	GBP
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	GBP
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	GBP
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	JPY
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	JPY
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	USD
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	USD
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	USD
Royal & Sun Alliance Ins Gp plc	7F804Z	SUBLT2	USD
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	AUD
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	CAD
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	CHF
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	CHF
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	EUR
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	EUR
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	EUR
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	GBP
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	GBP
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	HKD
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	JPY
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	JPY
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	SEK

CR	Composite	0.20%	0.31%	0.44%	0.49%	0.54%	0.60%
MM	Composite	0.002037	0.002750331	0.004078019	0.004698614	0.005201812	0.005777243
CR	Composite	0.002037	0.003124492	0.004376234	0.004918965	0.005359609	0.006049337
MM	Composite	0.002037	0.002750331	0.004078019	0.004698614	0.005201812	0.005777243
MR	Composite	0.20%	0.33%	0.42%	0.47%	0.51%	0.59%
CR	Composite	0.20%	0.31%	0.44%	0.49%	0.54%	0.60%
MM	Composite	0.002037	0.002750331	0.004078019	0.004698614	0.005201812	0.005777243
CR	Composite	0.20%	0.30%	0.42%	0.47%	0.51%	0.58%
MM	Composite	0.20%	0.30%	0.42%	0.47%	0.51%	0.58%
CR	Composite	0.20%	0.31%	0.44%	0.49%	0.54%	0.60%
MM	Composite	0.20%	0.28%	0.41%	0.47%	0.52%	0.58%
CR	Composite	0.20%	0.31%	0.44%	0.49%	0.54%	0.60%
MM	Composite	0.20%	0.28%	0.41%	0.47%	0.52%	0.58%
MR	Composite	0.20%	0.33%	0.42%	0.47%	0.51%	0.59%
XR	Composite						
CR	Composite	4.18%	4.18%	4.18%	4.18%	4.18%	4.18%
MM	Composite	4.18%	4.18%	4.18%	4.18%	4.18%	4.18%
MR	Composite	0.70%	0.62%	0.86%	1.00%	1.10%	1.20%
MR	Composite	0.70%	0.62%	0.85%	1.00%	1.10%	1.20%
MM	Composite						
MR	Composite	0.70%	0.62%	0.85%	1.00%	1.10%	1.20%
MR	Composite	0.70%	0.62%	0.85%	1.00%	1.10%	1.20%
MR	Composite	0.70%	0.62%	0.85%	1.00%	1.10%	1.20%
MR	Composite	0.70%	0.62%	0.88%	1.01%	1.11%	1.21%
MR	Composite	0.70%	0.62%	0.85%	1.00%	1.10%	1.20%
CR	Composite						
MM	Composite						
MR	Composite	0.70%	0.62%	0.85%	1.00%	1.10%	1.20%
XR	Composite	0.67%	0.60%	0.82%	0.96%	1.06%	1.16%
MR	Composite	0.83%	0.83%	0.92%	0.99%	1.08%	1.19%
MR	Composite	0.83%	0.83%	0.92%	0.99%	1.08%	1.19%
XR	Composite	0.83%	0.83%	0.92%	0.95%	1.04%	1.19%
CR	Composite						
MM	Composite						
CR	Composite	0.23%	0.27%	0.34%	0.42%	0.48%	0.53%
MM	Composite	0.23%	0.27%	0.33%	0.41%	0.46%	0.51%
MR	Composite						
CR	Composite						
MM	Composite	0.002300265	0.002682455	0.003333648	0.004051345	0.004611792	0.0050665
CR	Composite						
MM	Composite						
CR	Composite	0.23%	0.27%	0.34%	0.42%	0.48%	0.53%
MM	Composite	0.23%	0.27%	0.33%	0.41%	0.46%	0.51%
MR	Composite	0.23%	0.27%	0.33%	0.40%	0.46%	0.50%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.41%	0.48%	0.77%	0.94%	1.03%	1.12%
MM	Composite	0.004051595	0.004648727	0.007365374	0.009112573	0.010130067	0.010973417
MR	Composite	0.41%	0.46%	0.73%	0.90%	1.00%	1%
XR	Composite	0.41%	0.44%	0.70%	0.87%	0.97%	1.05%
CR	Composite	0.004051595	0.004842424	0.007672265	0.009403733	0.010318533	0.0112
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.004051595	0.004842424	0.007672265	0.009403733	0.010318533	0.0112
MM	Composite	0.41%	0.46%	0.74%	0.91%	1.01%	1.10%
MR	Composite						
XR	Composite	0.004051595	0.004430818	0.007020122	0.008685421	0.00965522	0.010459038
MM	Composite	0.25%	0.27%	0.34%	0.41%	0.46%	0.51%
MM	Composite	0.25%	0.27%	0.35%	0.41%	0.46%	0.51%
CR	Composite	0.25%	0.29%	0.34%	0.43%	0.48%	0.53%
MM	Composite	0.002541628	0.002739761	0.003455357	0.004101737	0.004608705	0.005100123
CR	Composite	0.002541628	0.002853917	0.00338305	0.004270328	0.004778733	0.005308323
MM	Composite	0.002541628	0.002739761	0.003455357	0.004101737	0.004608705	0.005100123
MR	Composite						
CR	Composite						
MM	Composite	0.25%	0.27%	0.35%	0.41%	0.46%	0.51%
MM	Composite	0.25%	0.27%	0.35%	0.41%	0.46%	0.51%
CR	Composite	0.25%	0.27%	0.34%	0.41%	0.46%	0.51%
MM	Composite	0.25%	0.27%	0.34%	0.41%	0.46%	0.51%
MM	Composite	0.002541628	0.002739761	0.003455357	0.004101737	0.004608705	0.005100123

0.65%	0.69%	0.71%	0.60%	0.64%	0.411111111 NR	A
0.61%	0.006557728	0.006778567	0.0059545	0.006437716	0.4 NR	A
0.65%	0.006861245	0.007103831	0.0059545	0.006437716	0.411111111 NR	A
0.61%	0.006557728	0.006778567	0.0059545	0.006437716	0.4 NR	A
0.63%	0.67%	0.67%	0.60%	0.64%	0.4 NR	A
0.65%	0.69%	0.71%	0.60%	0.64%	0.411111111 NR	A
0.61%	0.006557728	0.006778567	0.0059545	0.006437716	0.4 NR	A
0.62%	0.66%	0.68%	0.60%	0.64%	0.411111111 NR	BBB
0.62%	0.66%	0.68%	0.60%	0.64%	0.411111111 NR	BBB
0.65%	0.69%	0.71%	0.60%	0.64%	0.411111111 NR	A
0.61%	0.66%	0.68%	0.60%	0.64%	0.4 NR	A
0.65%	0.69%	0.71%	0.60%	0.64%	0.411111111 NR	A
0.61%	0.66%	0.68%	0.60%	0.64%	0.4 NR	A
0.63%	0.67%	0.67%	0.60%	0.64%	0.4 NR	A
					0.411111111	
4.18%	0.046	0.046	0.046	0.046	0.225	
4.18%	4.60%	4.60%	4.60%	4.60%	0.225	
1.27%	1.31%	1.34%	1.34%	1.46%	0.388888888 BB	BBB
1.27%	1.31%	1.36%	1.34%	1.43%	0.388888888 A	AA
					0.388888888	
1.27%	1.31%	1.36%	1.34%	1.43%	0.388888888 A	AA
1.27%	1.31%	1.36%	1.34%	1.43%	0.388888888 A	AA
1.27%	1.31%	1.36%	1.34%	1.43%	0.388888888 A	AA
1.27%	1.31%	1.34%	1.34%	1.46%	0.388888888 BB	BBB
1.27%	1.31%	1.36%	1.34%	1.43%	0.388888888 A	AA
					0.388888888	
					0.388888888	
1.27%	1.31%	1.36%	1.34%	1.43%	0.388888888 A	AA
1.22%	1.26%	1.31%	1.34%	1.44%	0.388888888 BBB	A
1.20%	1.28%	1.28%	1.28%	1.28%	0.4	NR
1.20%	1.28%	1.28%	1.28%	1.28%	0.4	NR
1.16%	1.23%	1.23%	1.23%	1.23%	0.4	NR
					0.4	
					0.4	
0.55%	0.57%	0.57%	0.63%	0.63%	0.4 NR	A
0.53%	0.54%	0.54%	0.63%	0.63%	0.4 NR	A
					0.4	
					0.4	
0.53%	0.00539525	0.00539525	0.006339655	0.006339655	0.4 NR	A
					0.4	
					0.4	
0.55%	0.57%	0.57%	0.63%	0.63%	0.4 NR	A
0.53%	0.54%	0.54%	0.63%	0.63%	0.4 NR	A
0.52%	0.54%	0.54%	0.63%	0.63%	0.4 NR	A
					0.4	
					0.4	
					0.4	
					0.4	
1.15%	1.18%	1.27%	1.27%	1.27%	0.4 NR	BBB
1.12%	0.011507792	0.012203678	0.012203678	0.012203678	0.4 NR	BBB
1.11%	1.14%	1.21%	1.21%	1.21%	0.4 NR	BBB
1.07%	1.10%	1.16%	1.16%	1.16%	0.4 NR	BBB
1.15%	0.011816667	0.012712165	0.012712165	0.012712165	0.4 NR	BBB
					0.4	
					0.4	
					0.4	
					0.4	
1.15%	0.011816667	0.012712165	0.012712165	0.012712165	0.4 NR	BBB
1.12%	1.15%	1.22%	1.22%	1.22%	0.4 NR	BBB
					0.4	
1.07%	0.010968364	0.011631631	0.011631631	0.011631631	0.4 NR	BBB
0.53%	0.55%	0.60%	0.59%	0.62%	0.4 NR	BB
0.52%	0.54%	0.60%	0.59%	0.62%	0.4 NR	A
0.54%	0.56%	0.60%	0.59%	0.62%	0.4 NR	BBB
0.52%	0.005410364	0.00598594	0.005920657	0.006188633	0.4 NR	A
0.54%	0.005618833	0.00598594	0.005920657	0.006188633	0.4 NR	BBB
0.52%	0.005410364	0.00598594	0.005920657	0.006188633	0.4 NR	A
					0.4	
					0.4	
0.52%	0.54%	0.60%	0.59%	0.62%	0.4 NR	A
0.52%	0.54%	0.60%	0.59%	0.62%	0.4 NR	A
0.53%	0.55%	0.60%	0.59%	0.62%	0.4 NR	BB
0.53%	0.55%	0.60%	0.59%	0.62%	0.4 NR	BB
0.52%	0.005410364	0.00598594	0.005920657	0.006188633	0.4 NR	A

BBB	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
BBB	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
BB	BBB	BBB	A	A	A
BB	BBB	BBB	A	A	A
BBB	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
				NR	NR
				NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	A	A	NR	A	A
NR	A	A	NR	A	A
NR	BBB	BBB	NR	BBB	BBB
A	A	A	A	A	A
A	AA	A	AA	A	A
A	AA	A	AA	A	A
A	A	A	A	A	A
A	AA	A	AA	A	A
A	A	A	A	A	A
A	AA	A	AA	A	A
A	A	A	A	A	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA

BBB	NR	NR	AA	12 Health Care
A	NR	NR	A	9 Health Care
BBB	NR	NR	AA	12 Health Care
A	NR	NR	A	9 Health Care
BBB	NR	NR	A	6 Health Care
BBB	NR	NR	AA	12 Health Care
A	NR	NR	A	9 Health Care
BB	NR	NR	AA	12 Health Care
BB	NR	NR	AA	12 Health Care
BBB	NR	NR	AA	12 Health Care
A	NR	NR	A	9 Health Care
BBB	NR	NR	AA	12 Health Care
A	NR	NR	A	9 Health Care
BBB	NR	NR	A	6 Health Care
			NR	Health Care
			NR	
			NR	
BB	NR	BB	A	9 Basic Materials
BBB	NR	A	A	9 Basic Materials
			NR	Basic Materials
BBB	NR	A	A	9 Basic Materials
BBB	NR	A	A	9 Basic Materials
BBB	NR	A	A	9 Basic Materials
BB	NR	BB	BBB	3 Basic Materials
BBB	NR	A	A	9 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BBB	NR	A	A	9 Basic Materials
BBB	NR	BB	A	9 Basic Materials
			A	2 Basic Materials
			A	2 Basic Materials
			A	2 Basic Materials
			NR	Financials
			NR	Financials
	NR		A	3 Financials
	NR		A	6 Financials
			NR	Financials
			NR	Financials
	NR		A	6 Financials
			NR	Financials
			NR	Financials
	NR		A	3 Financials
	NR		A	6 Financials
	NR		A	7 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
B			A	3 Financials
B			A	5 Financials
B			A	5 Financials
B			A	5 Financials
B			A	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
B			A	3 Financials
B			A	5 Financials
			NR	Financials
B			A	5 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials

N.Amer	United States	AA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
Africa	Ghana						
Africa	Ghana						
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB		Thin	Thin	CcyGrp
N.Amer	United States	BBB	BBB		Thin	Thin	CcyGrp
N.Amer	United States	BBB	BBB		Thin	Thin	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin

		Thin	Thin			
		Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	Thin	CcyGrp	CcyGrp			
CcyGrp	Thin	CcyGrp	CcyGrp			
DocAdj	Thin	DocAdj	DocAdj			

CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj		
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj		
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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RSA-InsPLCUSDCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCUSDMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCUSDMR	31-Jul-08 RSA-InsPLC
RSA-InsPLCAUDCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCAUDMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCCHFCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCCHFMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCEURCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCEURMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCEURMR	31-Jul-08 RSA-InsPLC
RSA-InsPLCEURXR	31-Jul-08 RSA-InsPLC
RSA-InsPLCGBPCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCGBPMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCGBPMR	31-Jul-08 RSA-InsPLC
RSA-InsPLCHKDCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCJPYCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCJPYMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCNOKCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCSEKCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCSEKMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCSGDMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCUSDCR	31-Jul-08 RSA-InsPLC
RSA-InsPLCUSDMM	31-Jul-08 RSA-InsPLC
RSA-InsPLCUSDMR	31-Jul-08 RSA-InsPLC
RSA-InsPLCUSDXR	31-Jul-08 RSA-InsPLC
RSA-RIAUDMR	31-Jul-08 RSA-RI
RSA-RICHFMR	31-Jul-08 RSA-RI
RSA-RIEURMM	31-Jul-08 RSA-RI
RSA-RIEURMR	31-Jul-08 RSA-RI
RSA-RIJPYMR	31-Jul-08 RSA-RI
RSA-RINZDMR	31-Jul-08 RSA-RI
RSA-RIUSDMR	31-Jul-08 RSA-RI
RSA-RIUSDXR	31-Jul-08 RSA-RI
RSBZAOEURCR	31-Jul-08 RSBZAO
RSBZAOEURMM	31-Jul-08 RSBZAO
RSBZAORUBCR	31-Jul-08 RSBZAO
RSBZAORUBMM	31-Jul-08 RSBZAO
RSBZAOUSDCR	31-Jul-08 RSBZAO
RSBZAOUSDMM	31-Jul-08 RSBZAO
RSBZAOUSDMR	31-Jul-08 RSBZAO
RSBZAOUSDXR	31-Jul-08 RSBZAO
RSGAUDMR	31-Jul-08 RSG
RSGEURCR	31-Jul-08 RSG
RSGEURMM	31-Jul-08 RSG
RSGEURMR	31-Jul-08 RSG
RSGHKDMR	31-Jul-08 RSG
RSGJPYMR	31-Jul-08 RSG
RSGSGDMR	31-Jul-08 RSG
RSGTWDMR	31-Jul-08 RSG
RSGUSDCR	31-Jul-08 RSG
RSGUSDMM	31-Jul-08 RSG
RSGUSDMR	31-Jul-08 RSG
RSGUSDXR	31-Jul-08 RSG
RSHAUDCR	31-Jul-08 RSH
RSHAUDMR	31-Jul-08 RSH
RSHCADMR	31-Jul-08 RSH
RSHCHFMR	31-Jul-08 RSH
RSHEURCR	31-Jul-08 RSH
RSHEURMM	31-Jul-08 RSH
RSHEURMR	31-Jul-08 RSH
RSHEURXR	31-Jul-08 RSH
RSHGBPMR	31-Jul-08 RSH
RSHGBPXR	31-Jul-08 RSH
RSHHKDMR	31-Jul-08 RSH
RSHJPYMR	31-Jul-08 RSH
RSHSEKMR	31-Jul-08 RSH
RSHSGDMR	31-Jul-08 RSH
RSHTWDMR	31-Jul-08 RSH
RSHUSDCR	31-Jul-08 RSH
RSHUSDMM	31-Jul-08 RSH
RSHUSDMR	31-Jul-08 RSH
RSHUSDXR	31-Jul-08 RSH
RTGRP-RtkplcEURCR	31-Jul-08 RTGRP-Rtkplc
RTGRP-RtkplcEURMM	31-Jul-08 RTGRP-Rtkplc

Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	USD
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	USD
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	USD
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	AUD
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	AUD
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	CHF
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	CHF
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	EUR
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	EUR
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	EUR
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	EUR
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	GBP
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	GBP
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	GBP
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	HKD
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	JPY
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	JPY
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	NOK
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	SEK
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	SEK
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	SGD
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	USD
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	USD
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	USD
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	USD
Royal Indty Co	7F82BO	SNRFOR	AUD
Royal Indty Co	7F82BO	SNRFOR	CHF
Royal Indty Co	7F82BO	SNRFOR	EUR
Royal Indty Co	7F82BO	SNRFOR	EUR
Royal Indty Co	7F82BO	SNRFOR	JPY
Royal Indty Co	7F82BO	SNRFOR	NZD
Royal Indty Co	7F82BO	SNRFOR	USD
Royal Indty Co	7F82BO	SNRFOR	USD
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	EUR
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	EUR
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	RUB
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	RUB
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	USD
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	USD
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	USD
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	USD
Rep Svcs Inc	7D67CE	SNRFOR	AUD
Rep Svcs Inc	7D67CE	SNRFOR	EUR
Rep Svcs Inc	7D67CE	SNRFOR	EUR
Rep Svcs Inc	7D67CE	SNRFOR	EUR
Rep Svcs Inc	7D67CE	SNRFOR	HKD
Rep Svcs Inc	7D67CE	SNRFOR	JPY
Rep Svcs Inc	7D67CE	SNRFOR	SGD
Rep Svcs Inc	7D67CE	SNRFOR	TWD
Rep Svcs Inc	7D67CE	SNRFOR	USD
Rep Svcs Inc	7D67CE	SNRFOR	USD
Rep Svcs Inc	7D67CE	SNRFOR	USD
Rep Svcs Inc	7D67CE	SNRFOR	USD
RadioShack Corp	7C547B	SNRFOR	AUD
RadioShack Corp	7C547B	SNRFOR	AUD
RadioShack Corp	7C547B	SNRFOR	CAD
RadioShack Corp	7C547B	SNRFOR	CHF
RadioShack Corp	7C547B	SNRFOR	EUR
RadioShack Corp	7C547B	SNRFOR	EUR
RadioShack Corp	7C547B	SNRFOR	EUR
RadioShack Corp	7C547B	SNRFOR	EUR
RadioShack Corp	7C547B	SNRFOR	GBP
RadioShack Corp	7C547B	SNRFOR	GBP
RadioShack Corp	7C547B	SNRFOR	HKD
RadioShack Corp	7C547B	SNRFOR	JPY
RadioShack Corp	7C547B	SNRFOR	SEK
RadioShack Corp	7C547B	SNRFOR	SGD
RadioShack Corp	7C547B	SNRFOR	TWD
RadioShack Corp	7C547B	SNRFOR	USD
RadioShack Corp	7C547B	SNRFOR	USD
RadioShack Corp	7C547B	SNRFOR	USD
RadioShack Corp	7C547B	SNRFOR	USD
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	EUR
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	EUR

CR	Composite	0.002541628	0.002853917	0.00338305	0.004270328	0.004778733	0.005308323
MM	Composite	0.002541628	0.002739761	0.003455357	0.004101737	0.004608705	0.005100123
MR	Composite	0.002541628	0.002711222	0.003419364	0.004056812	0.004539797	0.005042906
CR	Composite	0.45%	0.56%	0.72%	0.90%	1.02%	1.10%
MM	Composite	0.45%	0.56%	0.72%	0.90%	1.02%	1.10%
CR	Composite	0.004221381	0.005284655	0.006575793	0.008894387	0.01001733	0.010812373
MM	Composite	0.44%	0.57%	0.77%	0.93%	1.03%	1.12%
CR	Composite	0.42%	0.53%	0.66%	0.89%	1.00%	1.08%
MM	Composite	0.44%	0.57%	0.77%	0.93%	1.03%	1.12%
MR	Composite						
XR	Composite						
CR	Composite	0.42%	0.53%	0.66%	0.89%	1.00%	1.08%
MM	Composite	0.44%	0.57%	0.77%	0.93%	1.03%	1.12%
MR	Composite	0.004334647	0.005663934	0.007575917	0.00917321	0.010236436	0.011104924
CR	Composite	0.004221381	0.005284655	0.006575793	0.008894387	0.01001733	0.010812373
CR	Composite	0.45%	0.56%	0.72%	0.90%	1.02%	1.10%
MM	Composite	0.45%	0.56%	0.72%	0.90%	1.02%	1.10%
CR	Composite						
CR	Composite	0.42%	0.53%	0.66%	0.89%	1.00%	1.08%
MM	Composite	0.44%	0.57%	0.77%	0.93%	1.03%	1.12%
MM	Composite	0.44%	0.57%	0.77%	0.93%	1.03%	1.12%
CR	Composite	0.42%	0.53%	0.66%	0.89%	1.00%	1.08%
MM	Composite	0.44%	0.57%	0.77%	0.93%	1.03%	1.12%
MR	Composite	0.43%	0.57%	0.76%	0.92%	1.02%	1.11%
XR	Composite	0.42%	0.53%	0.73%	0.84%	0.95%	1.03%
MR	Composite	3.93%	3.93%	3.93%	3.93%	3.94%	3.94%
MR	Composite	3.93%	3.93%	3.93%	3.93%	3.94%	3.94%
MM	Composite						
MR	Composite	3.93%	3.93%	3.93%	3.93%	3.94%	3.94%
MR	Composite	0.039268668	0.039268668	0.039268668	0.039268668	0.039361153	0.039361153
MR	Composite	0.039268668	0.039268668	0.039268668	0.039268668	0.039361153	0.039361153
MR	Composite	3.93%	3.93%	3.93%	3.93%	3.94%	3.94%
XR	Composite	3.93%	3.93%	3.93%	3.93%	3.94%	3.94%
CR	Composite	6.35%	6.01%	6.74%	6.84%	6.80%	6.79%
MM	Composite	6.35%	6.01%	6.42%	6.57%	6.53%	6.79%
CR	Composite	6.35%	6.01%	6.74%	6.84%	6.80%	6.79%
MM	Composite	6.35%	6.01%	6.42%	6.57%	6.53%	6.79%
CR	Composite	0.063509186	0.0600885	0.067431177	0.068389124	0.068041513	0.067935001
MM	Composite	6.35%	6.01%	6.42%	6.57%	6.53%	6.79%
MR	Composite						
XR	Composite	6.35%	6.01%	6.12%	6.26%	6.23%	6.79%
MR	Composite	0.34%	0.44%	0.60%	0.69%	0.79%	0.88%
CR	Composite	0.34%	0.46%	0.63%	0.73%	0.83%	0.92%
MM	Composite						
MR	Composite	0.34%	0.44%	0.60%	0.69%	0.79%	0.88%
MR	Composite	0.00335	0.004400021	0.005958607	0.006919594	0.0079128	0.008802
MR	Composite	0.34%	0.44%	0.60%	0.69%	0.79%	0.88%
MR	Composite	0.34%	0.44%	0.60%	0.69%	0.79%	0.88%
MR	Composite						
CR	Composite	0.34%	0.46%	0.63%	0.73%	0.83%	0.92%
MM	Composite						
MR	Composite	0.34%	0.44%	0.60%	0.69%	0.79%	0.88%
XR	Composite	0.34%	0.42%	0.57%	0.67%	0.76%	0.84%
CR	Composite	0.92%	1.06%	1.22%	1.55%	1.64%	1.74%
MR	Composite	0.87%	1.06%	1.22%	1.55%	1.64%	1.74%
MR	Composite	0.94%	1.07%	1.22%	1.57%	1.65%	1.75%
MR	Composite	0.94%	1.07%	1.22%	1.57%	1.65%	1.75%
CR	Composite	0.99%	1.13%	1.29%	1.65%	1.73%	1.85%
MM	Composite	0.95%	1.08%	1.23%	1.58%	1.66%	1.77%
MR	Composite	0.94%	1.07%	1.22%	1.57%	1.65%	1.75%
XR	Composite	0.93%	1.01%	1.18%	1.50%	1.57%	1.67%
MR	Composite	0.94%	1.07%	1.22%	1.57%	1.65%	1.75%
XR	Composite	0.009265694	0.010081333	0.011763787	0.01497725	0.015726	0.016686667
MR	Composite	0.94%	1.07%	1.22%	1.57%	1.65%	1.75%
MR	Composite	0.009057013	0.010648944	0.012156917	0.015539013	0.016362071	0.017440458
MR	Composite	0.009437615	0.010742444	0.012224833	0.015653263	0.016474765	0.017545
MR	Composite	0.94%	1.07%	1.22%	1.57%	1.65%	1.75%
MR	Composite	0.94%	1.07%	1.22%	1.57%	1.65%	1.75%
CR	Composite	0.99%	1.13%	1.29%	1.65%	1.73%	1.85%
MM	Composite						
MR	Composite	0.94%	1.07%	1.22%	1.57%	1.65%	1.75%
XR	Composite	0.009265694	0.010081333	0.011763787	0.01497725	0.015726	0.016686667
CR	Composite	0.44%	0.44%	0.53%	0.66%	0.75%	0.88%
MM	Composite	0.44%	0.44%	0.53%	0.63%	0.75%	0.88%

0.54%	0.005618833	0.00598594	0.005920657	0.006188633	0.4 NR	BBB
0.52%	0.005410364	0.00598594	0.005920657	0.006188633	0.4 NR	A
0.52%	0.005363405	0.00598594	0.005920657	0.006188633	0.4 NR	BBB
1.12%	1.15%	1.22%	1.26%	1.32%	0.2 BB	BBB
1.12%	1.15%	1.22%	1.26%	1.32%	0.2 BB	BBB
1.11%	0.011265684	0.012633792	0.012855444	0.013526288	0.2 A	A
1.14%	1.17%	1.21%	1.23%	1.30%	0.2 BBB	A
1.11%	1.13%	1.26%	1.29%	1.35%	0.2 A	A
1.14%	1.17%	1.21%	1.23%	1.30%	0.2 BBB	A
					0.2	
					0.2	
1.11%	1.13%	1.26%	1.29%	1.35%	0.2 A	A
1.14%	1.17%	1.21%	1.23%	1.30%	0.2 BBB	A
1.13%	0.011552095	0.012002102	0.012212672	0.012849974	0.2 BBB	A
1.11%	0.011265684	0.012633792	0.012855444	0.013526288	0.2 A	A
1.12%	1.15%	1.22%	1.26%	1.32%	0.2 BB	BBB
1.12%	1.15%	1.22%	1.26%	1.32%	0.2 BB	BBB
					0.2	
1.11%	1.13%	1.26%	1.29%	1.35%	0.2 A	A
1.14%	1.17%	1.21%	1.23%	1.30%	0.2 BBB	A
1.14%	1.17%	1.21%	1.23%	1.30%	0.2 BBB	A
1.11%	1.13%	1.26%	1.29%	1.35%	0.2 A	A
1.14%	1.17%	1.21%	1.23%	1.30%	0.2 BBB	A
1.13%	1.16%	1.20%	1.22%	1.28%	0.2 BBB	A
1.05%	1.07%	1.16%	1.18%	1.24%	0.2 BBB	A
3.94%	3.94%	3.94%	3.94%	3.94%	0.350000006	
3.94%	3.94%	3.94%	3.94%	3.94%	0.350000006	
					0.350000006	
3.94%	3.94%	3.94%	3.94%	3.94%	0.350000006	
0.039361153	0.039361153	0.039361153	0.039361153	0.039361153	0.350000006	
0.039361153	0.039361153	0.039361153	0.039361153	0.039361153	0.350000006	
3.94%	3.94%	3.94%	3.94%	3.94%	0.350000006	
3.94%	3.94%	3.94%	3.94%	3.94%	0.350000006	
6.69%	6.47%	5.88%	5.94%	6.49%	0.25 NR	NR
6.69%	6.21%	5.88%	5.94%	6.49%	0.25 NR	NR
6.69%	6.47%	5.88%	5.94%	6.49%	0.25 NR	NR
6.69%	6.21%	5.88%	5.94%	6.49%	0.25 NR	NR
6.69%	0.064663688	0.058789345	0.059391341	0.06494852	0.25 NR	NR
6.69%	6.21%	5.88%	5.94%	6.49%	0.25 NR	NR
					0.25	
6.69%	5.92%	5.88%	5.94%	6.49%	0.25 NR	NR
0.92%	0.96%	1.00%	1.11%	1.30%	0.4 NR	BB
0.96%	1.00%	1.00%	1.11%	1.30%	0.4 NR	BBB
					0.4	
0.92%	0.96%	1.00%	1.11%	1.30%	0.4 NR	A
0.92%	0.009605321	0.010020138	0.011098988	0.013	0.4 NR	A
0.92%	0.96%	1.00%	1.11%	1.30%	0.4 NR	BB
0.92%	0.96%	1.00%	1.11%	1.30%	0.4 NR	A
					0.4	
0.96%	1.00%	1.00%	1.11%	1.30%	0.4 NR	BBB
					0.4	
0.92%	0.96%	1.00%	1.11%	1.30%	0.4 NR	A
0.88%	0.91%	1.00%	1.11%	1.30%	0.4 NR	BBB
1.65%	1.59%	1.69%	1.94%	2.37%	0.4 BBB	BBB
1.65%	1.59%	1.69%	1.94%	2.37%	0.4 A	BBB
1.67%	1.60%	1.71%	1.96%	2.37%	0.4 BBB	AA
1.67%	1.60%	1.71%	1.96%	2.37%	0.4 BBB	AA
1.75%	1.68%	1.80%	2.05%	2.37%	0.4 BBB	A
1.68%	1.61%	1.72%	1.97%	2.37%	0.4 BBB	A
1.67%	1.60%	1.71%	1.96%	2.37%	0.4 BBB	AA
1.60%	1.54%	1.64%	1.88%	2.37%	0.4 A	A
1.67%	1.60%	1.71%	1.96%	2.37%	0.4 BBB	AA
1.60%	0.015371089	0.0164256	0.018786988	0.02369625	0.4 A	A
1.67%	1.60%	1.71%	1.96%	2.37%	0.4 BBB	AA
1.65%	0.015902574	0.016944579	0.019351778	0.02369625	0.4 BBB	BBB
1.67%	0.015983037	0.017094913	0.019563333	0.02369625	0.4 BBB	AA
1.67%	1.60%	1.71%	1.96%	2.37%	0.4 BBB	AA
1.67%	1.60%	1.71%	1.96%	2.37%	0.4 BBB	AA
1.75%	1.68%	1.80%	2.05%	2.37%	0.4 BBB	A
					0.4	
1.67%	1.60%	1.71%	1.96%	2.37%	0.4 BBB	AA
1.60%	0.015371089	0.0164256	0.018786988	0.02369625	0.4 A	A
0.88%	0.94%	0.94%	0.94%	0.94%	0.94%	NR
0.88%	0.94%	0.94%	0.94%	0.94%	0.94%	NR

A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	AA	A	A	A	A
A	AA	AA	AA	AA	A
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	AA	A	A	A	A
A	AA	A	A	A	A
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
BBB	B	B	NR	NR	BBB
B	B	B	NR	NR	BB
BBB	B	B	NR	NR	BBB
B	B	B	NR	NR	BB
BBB	B	B	NR	NR	BBB
B	B	B	NR	NR	BB
B	B	B	NR	NR	BB
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
BBB	BBB	BB	BBB	BBB	BBB
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	B	NR	NR	NR	NR
NR	B	NR	NR	NR	NR

NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
BB	BB	BB	AA	11 Financials
BB	BB	BB	AA	11 Financials
BBB	BBB	BBB	A	6 Financials
A	BBB	BBB	A	5 Financials
BBB	BBB	BBB	A	6 Financials
A	BBB	BBB	A	5 Financials
			NR	Financials
			NR	Financials
BBB	BBB	BBB	A	6 Financials
A	BBB	BBB	A	5 Financials
BBB	BBB	BBB	AA	11 Financials
BBB	BBB	BBB	A	6 Financials
BB	BB	BB	AA	11 Financials
BB	BB	BB	AA	11 Financials
			NR	Financials
BBB	BBB	BBB	A	6 Financials
A	BBB	BBB	A	5 Financials
A	BBB	BBB	A	5 Financials
BBB	BBB	BBB	A	6 Financials
A	BBB	BBB	A	5 Financials
BBB	BBB	BBB	AA	11 Financials
BBB	BBB	BBB	AA	11 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	A	8 Industrials
NR	NR	NR	A	8 Industrials
			NR	Industrials
NR	NR	NR	A	6 Industrials
NR	NR	NR	A	6 Industrials
NR	NR	NR	A	8 Industrials
NR	NR	NR	A	6 Industrials
			NR	Industrials
NR	NR	NR	A	8 Industrials
			NR	Industrials
NR	NR	NR	A	6 Industrials
NR	NR	NR	A	8 Industrials
BB	BB	NR	AA	10 Consumer Services
BB	BB	NR	AA	10 Consumer Services
A	A	NR	AA	10 Consumer Services
A	A	NR	AA	10 Consumer Services
BBB	BBB	NR	AA	10 Consumer Services
BBB	BBB	NR	AA	10 Consumer Services
A	A	NR	AA	10 Consumer Services
BBB	BBB	NR	A	3 Consumer Services
A	A	NR	AA	10 Consumer Services
BBB	BBB	NR	A	3 Consumer Services
A	A	NR	AA	10 Consumer Services
BB	BB	NR	AA	10 Consumer Services
A	A	NR	AA	10 Consumer Services
A	A	NR	AA	10 Consumer Services
A	A	NR	AA	10 Consumer Services
BBB	BBB	NR	AA	10 Consumer Services
			NR	Consumer Services
A	A	NR	AA	10 Consumer Services
BBB	BBB	NR	A	3 Consumer Services
			NR	2 Industrials
			NR	2 Industrials

Europe	United Kingdom	BBB	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB				Thin
E.Eur	Russian Federation	BB	B	Thin	Thin	CcyGrp	DocAdj
E.Eur	Russian Federation	BB	B	Thin	Thin	DocAdj	DocAdj
E.Eur	Russian Federation	BB	B	Thin	Thin	CcyGrp	DocAdj
E.Eur	Russian Federation	BB	B	Thin	Thin	DocAdj	DocAdj
E.Eur	Russian Federation	BB	B	Thin	Thin	CcyGrp	DocAdj
E.Eur	Russian Federation	BB	B	Thin	Thin	DocAdj	DocAdj
E.Eur	Russian Federation	BB	B				
E.Eur	Russian Federation	BB	B	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	CcyGrp	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	BBB		Thin	Thin	DocAdj
Europe	United Kingdom	BBB	BBB		Thin	Thin	DocAdj

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RTGRP-RtkplcGBPCR	31-Jul-08	RTGRP-Rtkplc
RTGRP-RtkplcGBPMR	31-Jul-08	RTGRP-Rtkplc
RTGRP-RtkplcUSDCR	31-Jul-08	RTGRP-Rtkplc
RTGRP-RtkplcUSDMM	31-Jul-08	RTGRP-Rtkplc
RTGRP-RtkplcUSDMR	31-Jul-08	RTGRP-Rtkplc
RTNAUDMR	31-Jul-08	RTN
RTNAUDXR	31-Jul-08	RTN
RTNCADMR	31-Jul-08	RTN
RTNCHFMR	31-Jul-08	RTN
RTNEURCR	31-Jul-08	RTN
RTNEURMM	31-Jul-08	RTN
RTNEURMR	31-Jul-08	RTN
RTNEURXR	31-Jul-08	RTN
RTNGBPMR	31-Jul-08	RTN
RTNGBPXR	31-Jul-08	RTN
RTNHKDMR	31-Jul-08	RTN
RTNHKDXR	31-Jul-08	RTN
RTNJPYMR	31-Jul-08	RTN
RTNJPYXR	31-Jul-08	RTN
RTNNZDMR	31-Jul-08	RTN
RTNSEKMR	31-Jul-08	RTN
RTNSEKXR	31-Jul-08	RTN
RTNUSDCR	31-Jul-08	RTN
RTNUSDMM	31-Jul-08	RTN
RTNUSDMR	31-Jul-08	RTN
RTNUSDXR	31-Jul-08	RTN
RTRSGPAUDCR	31-Jul-08	RTRSGP
RTRSGPAUDMM	31-Jul-08	RTRSGP
RTRSGPAUDMR	31-Jul-08	RTRSGP
RTRSGPCADMM	31-Jul-08	RTRSGP
RTRSGPCHFCR	31-Jul-08	RTRSGP
RTRSGPCHFMM	31-Jul-08	RTRSGP
RTRSGPEURCR	31-Jul-08	RTRSGP
RTRSGPEURMM	31-Jul-08	RTRSGP
RTRSGPEURMR	31-Jul-08	RTRSGP
RTRSGPEURXR	31-Jul-08	RTRSGP
RTRSGPGBPCR	31-Jul-08	RTRSGP
RTRSGPGBPMM	31-Jul-08	RTRSGP
RTRSGPGBPMR	31-Jul-08	RTRSGP
RTRSGPGBPXR	31-Jul-08	RTRSGP
RTRSGPHKDMM	31-Jul-08	RTRSGP
RTRSGPJPYCR	31-Jul-08	RTRSGP
RTRSGPJPYMM	31-Jul-08	RTRSGP
RTRSGPNOKMM	31-Jul-08	RTRSGP
RTRSGPSEKMM	31-Jul-08	RTRSGP
RTRSGPSGDMM	31-Jul-08	RTRSGP
RTRSGPTWDCR	31-Jul-08	RTRSGP
RTRSGPTWDMM	31-Jul-08	RTRSGP
RTRSGPUSDCR	31-Jul-08	RTRSGP
RTRSGPUSDMM	31-Jul-08	RTRSGP
RTRSGPUSDMR	31-Jul-08	RTRSGP
RTRSGPUSDXR	31-Jul-08	RTRSGP
RUSAGBEURCR	31-Jul-08	RUSAGB
RUSAGBEURMM	31-Jul-08	RUSAGB
RUSAGBEURMR	31-Jul-08	RUSAGB
RUSAGBJPYCR	31-Jul-08	RUSAGB
RUSAGBRUBCR	31-Jul-08	RUSAGB
RUSAGBRUBMM	31-Jul-08	RUSAGB
RUSAGBRUBMR	31-Jul-08	RUSAGB
RUSAGBUSDCR	31-Jul-08	RUSAGB
RUSAGBUSDMM	31-Jul-08	RUSAGB
RUSAGBUSDMR	31-Jul-08	RUSAGB
RUSAGBUSDXR	31-Jul-08	RUSAGB
RUSRAIEURCR	31-Jul-08	RUSRAI
RUSRAIRUBCR	31-Jul-08	RUSRAI
RUSRAIUSDCR	31-Jul-08	RUSRAI
RUSSELUSDCR	31-Jul-08	RUSSEL
RUSSELUSDXR	31-Jul-08	RUSSEL
RUSSIAAUDCR	31-Jul-08	RUSSIA
RUSSIAAUDMM	31-Jul-08	RUSSIA
RUSSIACADCR	31-Jul-08	RUSSIA
RUSSIADKKCR	31-Jul-08	RUSSIA
RUSSIAEURCR	31-Jul-08	RUSSIA
RUSSIAEURMM	31-Jul-08	RUSSIA

Network Rail Infstruc Ltd	GNA8CF	SNRFOR	GBP
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	GBP
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	USD
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	USD
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	USD
Raytheon Co	7CA622	SNRFOR	AUD
Raytheon Co	7CA622	SNRFOR	AUD
Raytheon Co	7CA622	SNRFOR	CAD
Raytheon Co	7CA622	SNRFOR	CHF
Raytheon Co	7CA622	SNRFOR	EUR
Raytheon Co	7CA622	SNRFOR	EUR
Raytheon Co	7CA622	SNRFOR	EUR
Raytheon Co	7CA622	SNRFOR	EUR
Raytheon Co	7CA622	SNRFOR	GBP
Raytheon Co	7CA622	SNRFOR	GBP
Raytheon Co	7CA622	SNRFOR	HKD
Raytheon Co	7CA622	SNRFOR	HKD
Raytheon Co	7CA622	SNRFOR	JPY
Raytheon Co	7CA622	SNRFOR	JPY
Raytheon Co	7CA622	SNRFOR	NZD
Raytheon Co	7CA622	SNRFOR	SEK
Raytheon Co	7CA622	SNRFOR	SEK
Raytheon Co	7CA622	SNRFOR	USD
Raytheon Co	7CA622	SNRFOR	USD
Raytheon Co	7CA622	SNRFOR	USD
Raytheon Co	7CA622	SNRFOR	USD
Reuters Group Ltd	GNC8CU	SNRFOR	AUD
Reuters Group Ltd	GNC8CU	SNRFOR	AUD
Reuters Group Ltd	GNC8CU	SNRFOR	AUD
Reuters Group Ltd	GNC8CU	SNRFOR	CAD
Reuters Group Ltd	GNC8CU	SNRFOR	CHF
Reuters Group Ltd	GNC8CU	SNRFOR	CHF
Reuters Group Ltd	GNC8CU	SNRFOR	EUR
Reuters Group Ltd	GNC8CU	SNRFOR	EUR
Reuters Group Ltd	GNC8CU	SNRFOR	EUR
Reuters Group Ltd	GNC8CU	SNRFOR	EUR
Reuters Group Ltd	GNC8CU	SNRFOR	GBP
Reuters Group Ltd	GNC8CU	SNRFOR	GBP
Reuters Group Ltd	GNC8CU	SNRFOR	GBP
Reuters Group Ltd	GNC8CU	SNRFOR	GBP
Reuters Group Ltd	GNC8CU	SNRFOR	HKD
Reuters Group Ltd	GNC8CU	SNRFOR	JPY
Reuters Group Ltd	GNC8CU	SNRFOR	JPY
Reuters Group Ltd	GNC8CU	SNRFOR	NOK
Reuters Group Ltd	GNC8CU	SNRFOR	SEK
Reuters Group Ltd	GNC8CU	SNRFOR	SGD
Reuters Group Ltd	GNC8CU	SNRFOR	TWD
Reuters Group Ltd	GNC8CU	SNRFOR	TWD
Reuters Group Ltd	GNC8CU	SNRFOR	USD
Reuters Group Ltd	GNC8CU	SNRFOR	USD
Reuters Group Ltd	GNC8CU	SNRFOR	USD
Reuters Group Ltd	GNC8CU	SNRFOR	USD
Russian Agric Bk	X4B78X	SNRFOR	EUR
Russian Agric Bk	X4B78X	SNRFOR	EUR
Russian Agric Bk	X4B78X	SNRFOR	EUR
Russian Agric Bk	X4B78X	SNRFOR	JPY
Russian Agric Bk	X4B78X	SNRFOR	RUB
Russian Agric Bk	X4B78X	SNRFOR	RUB
Russian Agric Bk	X4B78X	SNRFOR	RUB
Russian Agric Bk	X4B78X	SNRFOR	USD
Russian Agric Bk	X4B78X	SNRFOR	USD
Russian Agric Bk	X4B78X	SNRFOR	USD
Russian Agric Bk	X4B78X	SNRFOR	USD
Russian Rwys Pub Corp		SNRFOR	EUR
Russian Rwys Pub Corp		SNRFOR	RUB
Russian Rwys Pub Corp		SNRFOR	USD
RUSSELL Corp	7FA587	SNRFOR	USD
RUSSELL Corp	7FA587	SNRFOR	USD
Russian Fedn	7FB37H	SNRFOR	AUD
Russian Fedn	7FB37H	SNRFOR	AUD
Russian Fedn	7FB37H	SNRFOR	CAD
Russian Fedn	7FB37H	SNRFOR	DKK
Russian Fedn	7FB37H	SNRFOR	EUR
Russian Fedn	7FB37H	SNRFOR	EUR

CR	Composite						
MR	Composite						
CR	Composite						
MM	Composite	0.44%	0.44%	0.53%	0.63%	0.75%	0.88%
MR	Composite						
MR	Composite	0.17%	0.17%	0.23%	0.26%	0.34%	0.37%
XR	Composite	0.17%	0.17%	0.23%	0.26%	0.34%	0.37%
MR	Composite	0.17%	0.18%	0.23%	0.30%	0.34%	0.37%
MR	Composite	0.17%	0.18%	0.23%	0.30%	0.34%	0.37%
CR	Composite	0.00179395	0.001803093	0.002402334	0.002768441	0.003573318	0.003947679
MM	Composite						
MR	Composite	0.17%	0.18%	0.23%	0.30%	0.34%	0.37%
XR	Composite	0.16%	0.17%	0.22%	0.29%	0.33%	0.37%
MR	Composite	0.17%	0.18%	0.23%	0.30%	0.34%	0.37%
XR	Composite	0.16%	0.17%	0.22%	0.29%	0.33%	0.37%
MR	Composite	0.17%	0.18%	0.23%	0.30%	0.34%	0.37%
XR	Composite	0.16%	0.17%	0.22%	0.29%	0.33%	0.37%
MR	Composite	0.001692998	0.001694426	0.002282217	0.002602668	0.003374534	0.003727603
XR	Composite	0.17%	0.17%	0.23%	0.26%	0.34%	0.37%
MR	Composite	0.17%	0.18%	0.23%	0.30%	0.34%	0.37%
MR	Composite	0.17%	0.18%	0.23%	0.30%	0.34%	0.37%
XR	Composite	0.16%	0.17%	0.22%	0.29%	0.33%	0.37%
CR	Composite	0.18%	0.18%	0.24%	0.28%	0.36%	0.39%
MM	Composite						
MR	Composite	0.17%	0.18%	0.23%	0.30%	0.34%	0.37%
XR	Composite	0.001641464	0.00170688	0.002198136	0.002857005	0.003317439	0.003685202
CR	Composite	0.17%	0.10%	0.15%	0.21%	0.26%	0.29%
MM	Composite	0.17%	0.10%	0.15%	0.21%	0.26%	0.28%
MR	Composite						
MM	Composite	0.17%	0.10%	0.16%	0.20%	0.26%	0.29%
CR	Composite	0.17%	0.10%	0.16%	0.21%	0.27%	0.29%
MM	Composite	0.17%	0.10%	0.16%	0.20%	0.26%	0.29%
CR	Composite	0.17%	0.10%	0.16%	0.21%	0.27%	0.29%
MM	Composite	0.17%	0.10%	0.16%	0.20%	0.26%	0.29%
MR	Composite	0.17%	0.10%	0.15%	0.20%	0.26%	0.28%
XR	Composite	0.17%	0.09%	0.14%	0.20%	0.25%	0.27%
CR	Composite	0.17%	0.10%	0.16%	0.21%	0.27%	0.29%
MM	Composite	0.17%	0.10%	0.16%	0.20%	0.26%	0.29%
MR	Composite						
XR	Composite						
MM	Composite	0.17%	0.10%	0.16%	0.20%	0.26%	0.29%
CR	Composite	0.17%	0.10%	0.15%	0.21%	0.26%	0.29%
MM	Composite	0.17%	0.10%	0.15%	0.21%	0.26%	0.28%
MM	Composite	0.17%	0.10%	0.16%	0.20%	0.26%	0.29%
MM	Composite	0.17%	0.10%	0.16%	0.20%	0.26%	0.29%
MM	Composite	0.17%	0.10%	0.16%	0.20%	0.26%	0.29%
CR	Composite	0.17%	0.10%	0.16%	0.21%	0.27%	0.29%
MM	Composite	0.17%	0.10%	0.16%	0.20%	0.26%	0.29%
CR	Composite	0.17%	0.10%	0.16%	0.21%	0.27%	0.29%
MM	Composite	0.17%	0.10%	0.16%	0.20%	0.26%	0.29%
MR	Composite	0.00172404	0.000954939	0.001534956	0.002025945	0.002554473	0.002826969
XR	Composite	0.17%	0.09%	0.14%	0.20%	0.25%	0.27%
CR	Composite	1.93%	2.04%	2.35%	2.61%	2.78%	2.95%
MM	Composite	1.85%	1.95%	2.26%	2.51%	2.67%	2.83%
MR	Composite						
CR	Composite						
CR	Composite	1.93%	2.04%	2.35%	2.61%	2.78%	2.95%
MM	Composite	1.85%	1.95%	2.26%	2.51%	2.67%	2.83%
MR	Composite						
CR	Composite	1.93%	2.04%	2.35%	2.61%	2.78%	2.95%
MM	Composite	1.85%	1.95%	2.26%	2.51%	2.67%	2.83%
MR	Composite						
XR	Composite	1.76%	1.86%	2.15%	2.39%	2.54%	2.70%
CR	Composite	1.80%	1.80%	1.97%	2.12%	2.24%	2.35%
CR	Composite	1.80%	1.80%	1.97%	2.12%	2.24%	2.35%
CR	Composite	0.0180335	0.0180335	0.019702272	0.021218272	0.022431661	0.023503983
CR	Composite	3.13%	3.13%	3.13%	3.13%	2.32%	2.50%
XR	Composite	3.13%	3.13%	3.13%	3.13%	2.32%	2.50%
CR	Composite	0.43%	0.53%	0.68%	0.78%	0.89%	1.00%
MM	Composite	0.43%	0.53%	0.68%	0.78%	0.89%	1.00%
CR	Composite	0.41%	0.52%	0.68%	0.78%	0.89%	1.00%
CR	Composite	0.41%	0.52%	0.68%	0.78%	0.89%	1.00%
CR	Composite	0.41%	0.52%	0.68%	0.78%	0.89%	1.00%
MM	Composite	0.40%	0.50%	0.65%	0.75%	0.86%	0.96%

0.88%	0.94%	0.94%	0.94%	0.94%	0.94%	NR
					0.4	
0.41%	0.45%	0.44%	0.45%	0.45%	0.4 BB	BB
0.41%	0.45%	0.44%	0.45%	0.45%	0.4 BB	BB
0.41%	0.45%	0.44%	0.45%	0.45%	0.4 A	A
0.41%	0.45%	0.44%	0.45%	0.45%	0.4 A	A
0.43%	0.004744158	0.004372895	0.004461184	0.004536579	0.4 BBB	BBB
					0.4	
0.41%	0.45%	0.44%	0.45%	0.45%	0.4 A	A
0.39%	0.43%	0.44%	0.45%	0.45%	0.4 BBB	A
0.41%	0.45%	0.44%	0.45%	0.45%	0.4 A	A
0.39%	0.43%	0.44%	0.45%	0.45%	0.4 BBB	A
0.41%	0.45%	0.44%	0.45%	0.45%	0.4 A	A
0.39%	0.43%	0.44%	0.45%	0.45%	0.4 BBB	A
0.41%	0.004459233	0.004372895	0.004461184	0.004536579	0.4 BB	BB
0.41%	0.45%	0.44%	0.45%	0.45%	BB	BB
0.41%	0.45%	0.44%	0.45%	0.45%	0.4 A	A
0.41%	0.45%	0.44%	0.45%	0.45%	0.4 A	A
0.39%	0.43%	0.44%	0.45%	0.45%	0.4 BBB	A
0.43%	0.47%	0.44%	0.45%	0.45%	0.4 BBB	BBB
					0.4	
0.41%	0.45%	0.44%	0.45%	0.45%	0.4 A	A
0.39%	0.004301349	0.004372895	0.004461184	0.004536579	0.4 BBB	A
0.32%	0.34%	0.34%	0.38%	0.39%	0.4 NR	BBB
0.30%	0.33%	0.34%	0.38%	0.39%	0.4 NR	BBB
					0.4	
0.31%	0.32%	0.34%	0.38%	0.39%	0.4 NR	AA
0.32%	0.34%	0.34%	0.38%	0.39%	0.4 NR	A
0.31%	0.32%	0.34%	0.38%	0.39%	0.4 NR	AA
0.32%	0.34%	0.34%	0.38%	0.39%	0.4 NR	A
0.31%	0.32%	0.34%	0.38%	0.39%	0.4 NR	AA
0.30%	0.32%	0.34%	0.38%	0.39%	0.4 NR	A
0.29%	0.31%	0.34%	0.38%	0.39%	0.4 NR	A
0.32%	0.34%	0.34%	0.38%	0.39%	0.4 NR	A
0.31%	0.32%	0.34%	0.38%	0.39%	0.4 NR	AA
					0.4	
					0.4	
0.31%	0.32%	0.34%	0.38%	0.39%	0.4 NR	AA
0.32%	0.34%	0.34%	0.38%	0.39%	0.4 NR	BBB
0.30%	0.33%	0.34%	0.38%	0.39%	0.4 NR	BBB
0.31%	0.32%	0.34%	0.38%	0.39%	0.4 NR	AA
0.31%	0.32%	0.34%	0.38%	0.39%	0.4 NR	AA
0.31%	0.32%	0.34%	0.38%	0.39%	0.4 NR	AA
0.32%	0.34%	0.34%	0.38%	0.39%	0.4 NR	A
0.31%	0.32%	0.34%	0.38%	0.39%	0.4 NR	AA
0.32%	0.34%	0.34%	0.38%	0.39%	0.4 NR	A
0.31%	0.32%	0.34%	0.38%	0.39%	0.4 NR	AA
0.30%	0.003197344	0.003442846	0.00382842	0.003923278	0.4 NR	A
0.29%	0.31%	0.34%	0.38%	0.39%	0.4 NR	A
3.13%	3.28%	3.35%	3.47%	3.56%	0.4 A	AA
3.00%	3.15%	3.22%	3.33%	3.56%	0.4 BBB	A
					0.4	
					0.4	
3.13%	3.28%	3.35%	3.47%	3.56%	0.4 A	AA
3.00%	3.15%	3.22%	3.33%	3.56%	0.4 BBB	A
					0.4	
3.13%	3.28%	3.35%	3.47%	3.56%	0.4 A	AA
3.00%	3.15%	3.22%	3.33%	3.56%	0.4 BBB	A
					0.4	
2.86%	3.00%	3.07%	3.18%	3.56%	0.4 BBB	A
2.42%	2.49%	2.49%	2.49%	2.49%		NR
2.42%	2.49%	2.49%	2.49%	2.49%		NR
2.42%	0.024913853	0.024913853	0.024913853	0.024913853		NR
2.58%	2.65%	2.66%	2.67%	2.67%	0.4 NR	NR
2.58%	2.65%	2.66%	2.67%	2.67%	0.4 NR	NR
1.11%	1.23%	1.34%	1.39%	1.43%	0.25 BBB	BBB
1.11%	1.23%	1.34%	1.39%	1.43%	0.25 BBB	BBB
1.11%	1.23%	1.35%	1.38%	1.42%	0.25 AA	AA
1.11%	1.23%	1.35%	1.38%	1.42%	0.25 AA	AA
1.11%	1.23%	1.35%	1.38%	1.42%	0.25 AA	AA
1.07%	1.18%	1.29%	1.32%	1.37%	0.25 A	A

NR	B	NR	NR	NR	NR
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	AA
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	AA
BB	BBB	BB	BBB	BBB	BBB
BB	BBB	BB	A	BBB	A
A	AA	A	AA	A	AA
BBB	A	A	A	A	A
A	AA	A	AA	A	AA
BBB	A	A	A	A	A
A	AA	A	AA	A	AA
BBB	A	BBB	A	BBB	A
BBB	A	BBB	A	BBB	A
BBB	A	A	A	A	A
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
BB	BBB	BB	BBB	BBB	BBB
BB	BBB	BB	A	BBB	A
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
BBB	A	A	A	A	A
A	AA	A	AA	A	AA
BBB	A	A	A	A	A
A	AA	A	AA	A	AA
BBB	A	BBB	A	BBB	A
BBB	A	BBB	A	BBB	A
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
BBB	A	BBB	A	BBB	A
BBB	A	BBB	A	BBB	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA

			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR	2	Industrials
			NR		Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	A	9	Industrials
			NR		Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	BB	4	Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	BB	4	Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	BB	4	Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	BB	4	Industrials
NR	NR	NR	A	9	Industrials
			NR		Industrials
NR	NR	NR	A	9	Industrials
NR	NR	NR	BB	4	Industrials
NR	NR	NR	BBB	3	
NR	NR	NR	BBB	3	
			NR		
NR	NR	NR	BBB	6	
NR	NR	NR	BBB	3	
NR	NR	NR	BBB	6	
NR	NR	NR	BBB	3	
NR	NR	NR	BBB	6	
NR	NR	NR	BBB	7	
NR	NR	NR	BBB	7	
NR	NR	NR	BBB	3	
NR	NR	NR	BBB	6	
			NR		
			NR		
NR	NR	NR	BBB	6	
NR	NR	NR	BBB	3	
NR	NR	NR	BBB	3	
NR	NR	NR	BBB	6	
NR	NR	NR	BBB	6	
NR	NR	NR	BBB	6	
NR	NR	NR	BBB	3	
NR	NR	NR	BBB	6	
NR	NR	NR	BBB	3	
NR	NR	NR	BBB	6	
NR	NR	NR	BBB	7	
NR	NR	NR	BBB	7	
A	A	NR	A	6	Government
BBB	BBB	NR	A	6	Government
			NR		Government
			NR		Government
A	A	NR	A	6	Government
BBB	BBB	NR	A	6	Government
			NR		Government
A	A	NR	A	6	Government
BBB	BBB	NR	A	6	Government
			NR		Government
BBB	BBB	NR	A	6	Government
			NR	2	Government
			NR	2	Government
			NR	2	Government
NR	NR	NR	NR	2	Consumer Goods
NR	NR	NR	NR	2	Consumer Goods
BBB	BBB	BBB	AA	13	Government
BBB	BBB	BBB	AA	13	Government
AA	A	AA	AA	13	Government
AA	A	AA	AA	13	Government
AA	A	AA	AA	13	Government
A	BBB	A	AA	13	Government

Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB		Thin	Thin	DocAdj
Europe	United Kingdom	BBB	BBB				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB		Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB		Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB		Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB		Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB		Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation		BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation		BB				
E.Eur	Russian Federation		BB				
E.Eur	Russian Federation		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation		BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation		BB				
E.Eur	Russian Federation		BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation		BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation		BB				
E.Eur	Russian Federation		BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation				Thin	Thin	Thin
E.Eur	Russian Federation				Thin	Thin	Thin
E.Eur	Russian Federation				Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin		
N.Amer	United States	B	BB	Thin	Thin		
E.Eur	Russian Federation	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Russian Federation	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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Entity Tier
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CcyGrp
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Entity Tier

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Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier

RUSSIAEURMR	31-Jul-08 RUSSIA
RUSSIAGBPCR	31-Jul-08 RUSSIA
RUSSIAHKDCR	31-Jul-08 RUSSIA
RUSSIAJPYCR	31-Jul-08 RUSSIA
RUSSIAJPYMM	31-Jul-08 RUSSIA
RUSSIARUBCR	31-Jul-08 RUSSIA
RUSSIASEKCR	31-Jul-08 RUSSIA
RUSSIASGDCR	31-Jul-08 RUSSIA
RUSSIATWDCR	31-Jul-08 RUSSIA
RUSSIAUSDCR	31-Jul-08 RUSSIA
RUSSIAUSDMM	31-Jul-08 RUSSIA
RUSSIAUSDMR	31-Jul-08 RUSSIA
RUSSIAUSDXR	31-Jul-08 RUSSIA
RUSSIA-MinFinEURCR	31-Jul-08 RUSSIA-MinFin
RUSSIA-MinFinEURMM	31-Jul-08 RUSSIA-MinFin
RUSSIA-MinFinRUBCR	31-Jul-08 RUSSIA-MinFin
RUSSIA-MinFinUSDCR	31-Jul-08 RUSSIA-MinFin
RUSSIA-MinFinUSDMM	31-Jul-08 RUSSIA-MinFin
RUSSIA-MinFinUSDMR	31-Jul-08 RUSSIA-MinFin
RUSSIA-MinFinUSDXR	31-Jul-08 RUSSIA-MinFin
RWEAUDCR	31-Jul-08 RWE
RWEAUDMM	31-Jul-08 RWE
RWECADMM	31-Jul-08 RWE
RWECHFCR	31-Jul-08 RWE
RWECHFMM	31-Jul-08 RWE
RWEEURCR	31-Jul-08 RWE
RWEEURMM	31-Jul-08 RWE
RWEEURMR	31-Jul-08 RWE
RWEEURXR	31-Jul-08 RWE
RWEGBPCR	31-Jul-08 RWE
RWEGBPMM	31-Jul-08 RWE
RWEGBPMR	31-Jul-08 RWE
RWEGBPXR	31-Jul-08 RWE
RWEHKDMM	31-Jul-08 RWE
RWEJPYCR	31-Jul-08 RWE
RWEJPYMM	31-Jul-08 RWE
RWEJPYMR	31-Jul-08 RWE
RWENZDCR	31-Jul-08 RWE
RWENZDMM	31-Jul-08 RWE
RWESEKMM	31-Jul-08 RWE
RWESGDMM	31-Jul-08 RWE
RWETWDMM	31-Jul-08 RWE
RWEUSDCR	31-Jul-08 RWE
RWEUSDMM	31-Jul-08 RWE
RWEUSDMR	31-Jul-08 RWE
RWEUSDXR	31-Jul-08 RWE
RWE-HdlbrgEURCR	31-Jul-08 RWE-Hdlbrg
RWE-HdlbrgEURMM	31-Jul-08 RWE-Hdlbrg
RWE-LeightonAUDMR	31-Jul-08 RWE-Leighton
RWE-LeightonEURMR	31-Jul-08 RWE-Leighton
RWE-LeightonUSDCR	31-Jul-08 RWE-Leighton
RWE-LeightonUSDMR	31-Jul-08 RWE-Leighton
RWE-NPowerPlcAUDCR	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcAUDMM	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcCHFCR	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcCHFMM	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcEURCR	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcEURMM	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcEURMR	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcGBPCR	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcGBPMM	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcGBPMR	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcJPYCR	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcJPYMM	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcUSDCR	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcUSDMM	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcUSDMR	31-Jul-08 RWE-NPowerPlc
RWE-NPowerPlcUSDXR	31-Jul-08 RWE-NPowerPlc
RYCADCR	31-Jul-08 RY
RYCHFMR	31-Jul-08 RY
RYEURMR	31-Jul-08 RY
RYGBPMR	31-Jul-08 RY
RYHKDMR	31-Jul-08 RY
RYUSDCR	31-Jul-08 RY

Russian Fedn	7FB37H	SNRFOR	EUR
Russian Fedn	7FB37H	SNRFOR	GBP
Russian Fedn	7FB37H	SNRFOR	HKD
Russian Fedn	7FB37H	SNRFOR	JPY
Russian Fedn	7FB37H	SNRFOR	JPY
Russian Fedn	7FB37H	SNRFOR	RUB
Russian Fedn	7FB37H	SNRFOR	SEK
Russian Fedn	7FB37H	SNRFOR	SGD
Russian Fedn	7FB37H	SNRFOR	TWD
Russian Fedn	7FB37H	SNRFOR	USD
Russian Fedn	7FB37H	SNRFOR	USD
Russian Fedn	7FB37H	SNRFOR	USD
Russian Fedn	7FB37H	SNRFOR	USD
Russian Ministry Fin	7FB36A	SNRFOR	EUR
Russian Ministry Fin	7FB36A	SNRFOR	EUR
Russian Ministry Fin	7FB36A	SNRFOR	RUB
Russian Ministry Fin	7FB36A	SNRFOR	USD
Russian Ministry Fin	7FB36A	SNRFOR	USD
Russian Ministry Fin	7FB36A	SNRFOR	USD
Russian Ministry Fin	7FB36A	SNRFOR	USD
RWE AG	7BDGCJ	SNRFOR	AUD
RWE AG	7BDGCJ	SNRFOR	AUD
RWE AG	7BDGCJ	SNRFOR	CAD
RWE AG	7BDGCJ	SNRFOR	CHF
RWE AG	7BDGCJ	SNRFOR	CHF
RWE AG	7BDGCJ	SNRFOR	EUR
RWE AG	7BDGCJ	SNRFOR	EUR
RWE AG	7BDGCJ	SNRFOR	EUR
RWE AG	7BDGCJ	SNRFOR	EUR
RWE AG	7BDGCJ	SNRFOR	GBP
RWE AG	7BDGCJ	SNRFOR	GBP
RWE AG	7BDGCJ	SNRFOR	GBP
RWE AG	7BDGCJ	SNRFOR	GBP
RWE AG	7BDGCJ	SNRFOR	HKD
RWE AG	7BDGCJ	SNRFOR	JPY
RWE AG	7BDGCJ	SNRFOR	JPY
RWE AG	7BDGCJ	SNRFOR	JPY
RWE AG	7BDGCJ	SNRFOR	NZD
RWE AG	7BDGCJ	SNRFOR	NZD
RWE AG	7BDGCJ	SNRFOR	SEK
RWE AG	7BDGCJ	SNRFOR	SGD
RWE AG	7BDGCJ	SNRFOR	TWD
RWE AG	7BDGCJ	SNRFOR	USD
RWE AG	7BDGCJ	SNRFOR	USD
RWE AG	7BDGCJ	SNRFOR	USD
RWE AG	7BDGCJ	SNRFOR	USD
Heidelberger Druckmaschinen	DG47CI	SNRFOR	EUR
Heidelberger Druckmaschinen	DG47CI	SNRFOR	EUR
Leighton Hldgs Ltd	QVA6A9	SNRFOR	AUD
Leighton Hldgs Ltd	QVA6A9	SNRFOR	EUR
Leighton Hldgs Ltd	QVA6A9	SNRFOR	USD
Leighton Hldgs Ltd	QVA6A9	SNRFOR	USD
RWE NPOWER PLC	GNE99Q	SNRFOR	AUD
RWE NPOWER PLC	GNE99Q	SNRFOR	AUD
RWE NPOWER PLC	GNE99Q	SNRFOR	CHF
RWE NPOWER PLC	GNE99Q	SNRFOR	CHF
RWE NPOWER PLC	GNE99Q	SNRFOR	EUR
RWE NPOWER PLC	GNE99Q	SNRFOR	EUR
RWE NPOWER PLC	GNE99Q	SNRFOR	EUR
RWE NPOWER PLC	GNE99Q	SNRFOR	GBP
RWE NPOWER PLC	GNE99Q	SNRFOR	GBP
RWE NPOWER PLC	GNE99Q	SNRFOR	GBP
RWE NPOWER PLC	GNE99Q	SNRFOR	JPY
RWE NPOWER PLC	GNE99Q	SNRFOR	JPY
RWE NPOWER PLC	GNE99Q	SNRFOR	USD
RWE NPOWER PLC	GNE99Q	SNRFOR	USD
RWE NPOWER PLC	GNE99Q	SNRFOR	USD
RWE NPOWER PLC	GNE99Q	SNRFOR	USD
Royal Bk Cda	CJGGB6	SNRFOR	CAD
Royal Bk Cda	CJGGB6	SNRFOR	CHF
Royal Bk Cda	CJGGB6	SNRFOR	EUR
Royal Bk Cda	CJGGB6	SNRFOR	GBP
Royal Bk Cda	CJGGB6	SNRFOR	HKD
Royal Bk Cda	CJGGB6	SNRFOR	USD

MR	Composite						
CR	Composite	0.41%	0.52%	0.68%	0.78%	0.89%	1.00%
CR	Composite	0.00414808	0.005224893	0.006760042	0.007845165	0.008945691	0.010016374
CR	Composite	0.47%	0.53%	0.67%	0.77%	0.87%	1.00%
MM	Composite	0.45%	0.51%	0.64%	0.74%	0.84%	0.96%
CR	Composite	0.41%	0.52%	0.68%	0.78%	0.89%	1.00%
CR	Composite	0.41%	0.52%	0.68%	0.78%	0.89%	1.00%
CR	Composite	0.41%	0.52%	0.68%	0.78%	0.89%	1.00%
CR	Composite	0.00414808	0.005224893	0.006760042	0.007845165	0.008945691	0.010016374
CR	Composite	0.00414808	0.005224893	0.006760042	0.007845165	0.008945691	0.010016374
MM	Composite	0.40%	0.50%	0.65%	0.75%	0.86%	0.96%
MR	Composite						
XR	Composite	0.38%	0.48%	0.62%	0.72%	0.82%	0.92%
CR	Composite	0.23%	0.23%	0.23%	0.23%	0.23%	0.23%
MM	Composite						
CR	Composite	0.23%	0.23%	0.23%	0.23%	0.23%	0.23%
CR	Composite	0.23%	0.23%	0.23%	0.23%	0.23%	0.23%
MM	Composite	0.23%	0.23%	0.23%	0.23%	0.23%	0.23%
MR	Composite						
XR	Composite						
CR	Composite	0.14%	0.17%	0.24%	0.31%	0.36%	0.40%
MM	Composite	0.0013973	0.001746596	0.002391208	0.002986358	0.003435623	0.00385219
MM	Composite	0.00133812	0.001722636	0.002372214	0.002919087	0.003402053	0.003758393
CR	Composite	0.14%	0.18%	0.25%	0.31%	0.35%	0.40%
MM	Composite	0.13%	0.17%	0.24%	0.29%	0.34%	0.38%
CR	Composite	0.001399482	0.001787318	0.002484185	0.003064918	0.003513038	0.004026667
MM	Composite	0.13%	0.17%	0.24%	0.29%	0.34%	0.38%
MR	Composite	0.13%	0.17%	0.23%	0.29%	0.33%	0.37%
XR	Composite	0.13%	0.16%	0.23%	0.28%	0.32%	0.36%
CR	Composite	0.14%	0.18%	0.25%	0.31%	0.35%	0.40%
MM	Composite	0.00133812	0.001722636	0.002372214	0.002919087	0.003402053	0.003758393
MR	Composite						
XR	Composite						
MM	Composite	0.13%	0.17%	0.24%	0.29%	0.34%	0.38%
CR	Composite	0.14%	0.17%	0.24%	0.30%	0.34%	0.38%
MM	Composite	0.14%	0.17%	0.24%	0.30%	0.34%	0.38%
MR	Composite						
CR	Composite	0.14%	0.18%	0.25%	0.31%	0.35%	0.40%
MM	Composite	0.00133812	0.001722636	0.002372214	0.002919087	0.003402053	0.003758393
MM	Composite	0.13%	0.17%	0.24%	0.29%	0.34%	0.38%
MM	Composite	0.13%	0.17%	0.24%	0.29%	0.34%	0.38%
MM	Composite	0.13%	0.17%	0.24%	0.29%	0.34%	0.38%
CR	Composite	0.14%	0.18%	0.25%	0.31%	0.35%	0.40%
MM	Composite	0.13%	0.17%	0.24%	0.29%	0.34%	0.38%
MR	Composite	0.13%	0.17%	0.23%	0.29%	0.33%	0.37%
XR	Composite						
CR	Composite						
MM	Composite	2.60%	2.60%	2.60%	2.60%	2.60%	2.60%
MR	Composite	2.12%	2.12%	2.12%	2.35%	2.52%	2.67%
MR	Composite	2.12%	2.12%	2.12%	2.35%	2.52%	2.67%
CR	Composite	2.12%	2.12%	2.12%	2.35%	2.52%	2.67%
MR	Composite	0.021241039	0.021241039	0.021241039	0.023514984	0.025150587	0.026744344
CR	Composite	0.001263085	0.001834261	0.002469032	0.002813333	0.003879149	0.00471638
MM	Composite	0.001263085	0.001834261	0.002469032	0.002813333	0.003879149	0.00471638
CR	Composite	0.001299047	0.001871088	0.002469032	0.002894444	0.003974215	0.004837946
MM	Composite	0.001247085	0.001796245	0.002469032	0.002778667	0.003702542	0.004646884
CR	Composite	0.001299047	0.001871088	0.002469032	0.002894444	0.003974215	0.004837946
MM	Composite	0.001247085	0.001796245	0.002469032	0.002778667	0.003702542	0.004646884
MR	Composite						
CR	Composite	0.13%	0.19%	0.25%	0.29%	0.40%	0.48%
MM	Composite	0.12%	0.18%	0.25%	0.28%	0.37%	0.46%
MR	Composite						
CR	Composite	0.13%	0.18%	0.25%	0.28%	0.39%	0.47%
MM	Composite	0.13%	0.18%	0.25%	0.28%	0.39%	0.47%
CR	Composite	0.13%	0.19%	0.25%	0.29%	0.40%	0.48%
MM	Composite	0.12%	0.18%	0.25%	0.28%	0.37%	0.46%
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	0.004000667	0.004274333	0.003575	0.006295	0.005264	0.006175667
MR	Composite	0.004000667	0.004274333	0.003575	0.006295	0.005264	0.006175667
MR	Composite	0.40%	0.43%	0.36%	0.63%	0.53%	0.62%
MR	Composite	0.40%	0.43%	0.36%	0.63%	0.53%	0.62%
CR	Composite						

					0.25	
1.11%	1.23%	1.35%	1.38%	1.42%	0.25 AA	AA
1.11%	0.012264876	0.013460242	0.013790581	0.014242823	0.25 AA	AA
1.12%	1.23%	1.34%	1.39%	1.43%	0.25 A	A
1.07%	1.18%	1.28%	1.34%	1.37%	0.25 BBB	BBB
1.11%	1.23%	1.35%	1.38%	1.42%	0.25 AA	AA
1.11%	1.23%	1.35%	1.38%	1.42%	0.25 AA	AA
1.11%	1.23%	1.35%	1.38%	1.42%	0.25 AA	AA
1.11%	0.012264876	0.013460242	0.013790581	0.014242823	0.25 AA	AA
1.11%	0.012264876	0.013460242	0.013790581	0.014242823	0.25 AA	AA
1.07%	1.18%	1.29%	1.32%	1.37%	0.25 A	A
					0.25	
1.02%	1.12%	1.23%	1.26%	1.30%	0.25 A	A
0.23%	0.23%	0.23%	0.23%	0.23%	0.225 NR	
					0.225	
0.23%	0.23%	0.23%	0.23%	0.23%	0.225 NR	
0.23%	0.23%	0.23%	0.23%	0.23%	0.225 NR	
0.23%	0.23%	0.23%	0.23%	0.23%	0.225 NR	
					0.225	
					0.225	
0.45%	0.47%	0.53%	0.57%	0.59%	0.4 B	BBB
0.43%	0.004740721	0.005268558	0.005667736	0.005910099	0.4 B	BBB
0.42%	0.004708948	0.005268558	0.005667736	0.005910099	0.4 BBB	AA
0.45%	0.51%	0.53%	0.57%	0.59%	0.4 BB	A
0.42%	0.47%	0.53%	0.57%	0.59%	0.4 BBB	AA
0.45%	0.005075	0.005268558	0.005667736	0.005910099	0.4 BB	A
0.42%	0.47%	0.53%	0.57%	0.59%	0.4 BBB	AA
0.42%	0.47%	0.53%	0.57%	0.59%	0.4 BB	A
0.40%	0.45%	0.53%	0.57%	0.59%	0.4 BB	A
0.45%	0.51%	0.53%	0.57%	0.59%	0.4 BB	A
0.42%	0.004708948	0.005268558	0.005667736	0.005910099	0.4 BBB	AA
					0.4	
					0.4	
0.42%	0.47%	0.53%	0.57%	0.59%	0.4 BBB	AA
0.43%	0.47%	0.53%	0.57%	0.59%	0.4 B	BBB
0.43%	0.47%	0.53%	0.57%	0.59%	0.4 B	BBB
					0.4	
0.45%	0.51%	0.53%	0.57%	0.59%	0.4 BB	A
0.42%	0.004708948	0.005268558	0.005667736	0.005910099	0.4 BBB	AA
0.42%	0.47%	0.53%	0.57%	0.59%	0.4 BBB	AA
0.42%	0.47%	0.53%	0.57%	0.59%	0.4 BBB	AA
0.42%	0.47%	0.53%	0.57%	0.59%	0.4 BBB	AA
0.45%	0.51%	0.53%	0.57%	0.59%	0.4 BB	A
0.42%	0.47%	0.53%	0.57%	0.59%	0.4 BBB	AA
0.42%	0.47%	0.53%	0.57%	0.59%	0.4 BB	A
					0.4	
					0.425	
2.60%	2.60%	2.60%	2.60%	2.60%	0.4	
2.74%	2.84%	2.84%	2.84%	2.84%	0.4	
2.74%	2.84%	2.84%	2.84%	2.84%	0.4	
2.74%	2.84%	2.84%	2.84%	2.84%	0.4	
2.74%	0.02843663	0.02843663	0.02843663	0.02843663	0.4	
0.52%	0.005733328	0.005508335	0.00545	0.00575	0.4 B	B
0.52%	0.005733328	0.005508335	0.00545	0.00575	0.4 B	B
0.54%	0.00588114	0.005508335	0.00545	0.00575	0.4 BB	BB
0.52%	0.005659955	0.005508335	0.00545	0.00575	0.4 BB	BB
0.54%	0.00588114	0.005508335	0.00545	0.00575	0.4 BB	BB
0.52%	0.005659955	0.005508335	0.00545	0.00575	0.4 BB	BB
					0.4	
0.54%	0.59%	0.55%	0.55%	0.58%	0.4 BB	BB
0.52%	0.57%	0.55%	0.55%	0.58%	0.4 BB	BB
					0.4	
0.52%	0.57%	0.55%	0.55%	0.58%	0.4 B	B
0.52%	0.57%	0.55%	0.55%	0.58%	0.4 B	B
0.54%	0.59%	0.55%	0.55%	0.58%	0.4 BB	BB
0.52%	0.57%	0.55%	0.55%	0.58%	0.4 BB	BB
					0.4	
					0.4	
					0.4	
0.93%	0.009817	0.00835	0.00845	0.0085875	0.4 A	BBB
0.93%	0.009817	0.00835	0.00845	0.0085875	0.4 A	BBB
0.93%	0.98%	0.84%	0.85%	0.86%	0.4 A	BBB
0.93%	0.98%	0.84%	0.85%	0.86%	0.4 A	BBB
					0.4	

AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
A	A	A	AA	A	AA

BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA

AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	A

			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BB	CCC	B	B	B
NR	BB	CCC	B	B	B
NR	BBB	B	BB	BB	BB
NR	BBB	BB	BBB	BBB	BBB
NR	BBB	B	BB	BB	BB
NR	BBB	BB	BBB	BBB	BBB
NR	BBB	B	BB	BB	BB
NR	BBB	BB	BBB	BBB	BBB
NR	BB	CCC	B	B	B
NR	BB	CCC	B	B	B
NR	BBB	B	BB	BB	BB
NR	BBB	BB	BBB	BBB	BBB

NR	A	NR	BBB	B	BB
NR	A	NR	BBB	B	BB
NR	A	NR	BBB	B	BB
NR	A	NR	BBB	B	BB

			NR	Government
AA	A	AA	AA	13 Government
AA	A	AA	AA	13 Government
A	A	A	A	5 Government
BBB	BBB	BBB	A	5 Government
AA	A	AA	AA	13 Government
AA	A	AA	AA	13 Government
AA	A	AA	AA	13 Government
AA	A	AA	AA	13 Government
AA	A	AA	AA	13 Government
A	BBB	A	AA	13 Government
			NR	Government
A	BBB	A	AA	13 Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
NR	NR	NR	A	3 Utilities
NR	NR	NR	A	3 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	3 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	3 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	AA	12 Utilities
NR	NR	NR	AA	12 Utilities
NR	NR	NR	A	3 Utilities
NR	NR	NR	A	11 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	AA	12 Utilities
NR	NR	NR	AA	12 Utilities
			NR	Utilities
NR	NR	NR	A	3 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	A	3 Utilities
NR	NR	NR	A	11 Utilities
NR	NR	NR	AA	12 Utilities
			NR	Utilities
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
NR	NR	NR	BBB	4 Utilities
NR	NR	NR	BBB	4 Utilities
NR	NR	NR	BBB	4 Utilities
NR	NR	NR	BBB	3 Utilities
NR	NR	NR	BBB	4 Utilities
NR	NR	NR	BBB	3 Utilities
			NR	Utilities
NR	NR	NR	BBB	4 Utilities
NR	NR	NR	BBB	3 Utilities
			NR	Utilities
NR	NR	NR	BBB	4 Utilities
NR	NR	NR	BBB	4 Utilities
NR	NR	NR	BBB	4 Utilities
NR	NR	NR	BBB	3 Utilities
			NR	Utilities
			NR	Utilities
			NR	Financials
NR	NR	NR	B	3 Financials
NR	NR	NR	B	3 Financials
NR	NR	NR	B	3 Financials
NR	NR	NR	B	3 Financials
			NR	Financials

E.Eur	Russian Federation	BBB	A				
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	A				
E.Eur	Russian Federation	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation		BBB	Thin			
E.Eur	Russian Federation		BBB				
E.Eur	Russian Federation		BBB	Thin			
E.Eur	Russian Federation		BBB	Thin			
E.Eur	Russian Federation		BBB	Thin			
E.Eur	Russian Federation		BBB				
E.Eur	Russian Federation		BBB				
Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A				
Europe	Germany	A	A				
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	A				
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A				
Europe	Germany		BB				
Europe	Germany		BB				
Oceania	Australia	BBB	BB			Thin	Thin
Oceania	Australia	BBB	BB			Thin	Thin
Oceania	Australia	BBB	BB			Thin	Thin
Oceania	Australia	BBB	BB			Thin	Thin
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Thin	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Thin	Entity Tier
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Thin	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Thin	Entity Tier
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	Canada	AA	AA	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	Canada	AA	AA	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	Canada	AA	AA	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	Canada	AA	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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RYUSDMM	31-Jul-08 RY
RYUSDMR	31-Jul-08 RY
RYUSDXR	31-Jul-08 RY
RYERSUSDCR	31-Jul-08 RYERS
RYERSUSDMR	31-Jul-08 RYERS
RYERSUSDXR	31-Jul-08 RYERS
RYLAUDMR	31-Jul-08 RYL
RYLCADMR	31-Jul-08 RYL
RYLCHFXR	31-Jul-08 RYL
RYLEURMM	31-Jul-08 RYL
RYLEURMR	31-Jul-08 RYL
RYLEURXR	31-Jul-08 RYL
RYLHKDMR	31-Jul-08 RYL
RYLJPYMR	31-Jul-08 RYL
RYLJPYXR	31-Jul-08 RYL
RYLSGDMR	31-Jul-08 RYL
RYLTWDMR	31-Jul-08 RYL
RYLUSDCR	31-Jul-08 RYL
RYLUSDMM	31-Jul-08 RYL
RYLUSDMR	31-Jul-08 RYL
RYLUSDXR	31-Jul-08 RYL
RYLUSDMR	31-Jul-08 RYL
RYLUSDXR	31-Jul-08 RYL
RYNEURCR	31-Jul-08 RYN
RYNEURMM	31-Jul-08 RYN
RYNEURMR	31-Jul-08 RYN
RYNUSDCR	31-Jul-08 RYN
RYNUSDMM	31-Jul-08 RYN
RYNUSDMR	31-Jul-08 RYN
RZBEURCR	31-Jul-08 RZB
RZBEURMM	31-Jul-08 RZB
RZBEURMR	31-Jul-08 RZB
RZBUSDCR	31-Jul-08 RZB
RZBUSDMM	31-Jul-08 RZB
RZBUSDMR	31-Jul-08 RZB
RZBEURCR	31-Jul-08 RZB
RZBEURMM	31-Jul-08 RZB
RZBEURMR	31-Jul-08 RZB
RZBUSDCR	31-Jul-08 RZB
RZBUSDMM	31-Jul-08 RZB
SAUDMR	31-Jul-08 S
SAUDXR	31-Jul-08 S
SCADMR	31-Jul-08 S
SCADXR	31-Jul-08 S
SCHFMR	31-Jul-08 S
SEURCR	31-Jul-08 S
SEURMM	31-Jul-08 S
SEURMR	31-Jul-08 S
SEURXR	31-Jul-08 S
SGBPMR	31-Jul-08 S
SGBPXR	31-Jul-08 S
SHKDMR	31-Jul-08 S
SHKDXR	31-Jul-08 S
SJPYCR	31-Jul-08 S
SJPYMR	31-Jul-08 S
SNOKMR	31-Jul-08 S
SNZDMR	31-Jul-08 S
SSEKMR	31-Jul-08 S
SSEKXR	31-Jul-08 S
SSGDMR	31-Jul-08 S
STWDMR	31-Jul-08 S
SUSDCR	31-Jul-08 S
SUSDMM	31-Jul-08 S
SUSDMR	31-Jul-08 S
SUSDXR	31-Jul-08 S
S-NXTLAUDMR	31-Jul-08 S-NXTL
S-NXTLAUDXR	31-Jul-08 S-NXTL
S-NXTLEURCR	31-Jul-08 S-NXTL
S-NXTLEURMM	31-Jul-08 S-NXTL
S-NXTLEURMR	31-Jul-08 S-NXTL
S-NXTLEURXR	31-Jul-08 S-NXTL
S-NXTLUSDCR	31-Jul-08 S-NXTL
S-NXTLUSDMM	31-Jul-08 S-NXTL
S-NXTLUSDMR	31-Jul-08 S-NXTL

Royal Bk Cda	CJGGB6	SNRFOR	USD
Royal Bk Cda	CJGGB6	SNRFOR	USD
Royal Bk Cda	CJGGB6	SNRFOR	USD
Ryerson Inc	7FBACU	SNRFOR	USD
Ryerson Inc	7FBACU	SNRFOR	USD
Ryerson Inc	7FBACU	SNRFOR	USD
Ryland Gp Inc	7FBADA	SNRFOR	AUD
Ryland Gp Inc	7FBADA	SNRFOR	CAD
Ryland Gp Inc	7FBADA	SNRFOR	CHF
Ryland Gp Inc	7FBADA	SNRFOR	EUR
Ryland Gp Inc	7FBADA	SNRFOR	EUR
Ryland Gp Inc	7FBADA	SNRFOR	EUR
Ryland Gp Inc	7FBADA	SNRFOR	HKD
Ryland Gp Inc	7FBADA	SNRFOR	JPY
Ryland Gp Inc	7FBADA	SNRFOR	JPY
Ryland Gp Inc	7FBADA	SNRFOR	SGD
Ryland Gp Inc	7FBADA	SNRFOR	TWD
Ryland Gp Inc	7FBADA	SNRFOR	USD
Ryland Gp Inc	7FBADA	SNRFOR	USD
Ryland Gp Inc	7FBADA	SNRFOR	USD
Ryland Gp Inc	7FBADA	SNRFOR	USD
Ryland Gp Inc	7FBADA	SUBLT2	USD
Ryland Gp Inc	7FBADA	SUBLT2	USD
Rayonier Inc	7C9D97	SNRFOR	EUR
Rayonier Inc	7C9D97	SNRFOR	EUR
Rayonier Inc	7C9D97	SNRFOR	EUR
Rayonier Inc	7C9D97	SNRFOR	USD
Rayonier Inc	7C9D97	SNRFOR	USD
Rayonier Inc	7C9D97	SNRFOR	USD
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	EUR
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	EUR
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	EUR
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	USD
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	USD
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	USD
Raiffeisen Zentralbank Oesterreich AG	AH8770	SUBLT2	EUR
Raiffeisen Zentralbank Oesterreich AG	AH8770	SUBLT2	EUR
Raiffeisen Zentralbank Oesterreich AG	AH8770	SUBLT2	EUR
Raiffeisen Zentralbank Oesterreich AG	AH8770	SUBLT2	USD
Raiffeisen Zentralbank Oesterreich AG	AH8770	SUBLT2	USD
Sprint Nextel Corp	8D728N	SNRFOR	AUD
Sprint Nextel Corp	8D728N	SNRFOR	AUD
Sprint Nextel Corp	8D728N	SNRFOR	CAD
Sprint Nextel Corp	8D728N	SNRFOR	CAD
Sprint Nextel Corp	8D728N	SNRFOR	CHF
Sprint Nextel Corp	8D728N	SNRFOR	EUR
Sprint Nextel Corp	8D728N	SNRFOR	EUR
Sprint Nextel Corp	8D728N	SNRFOR	EUR
Sprint Nextel Corp	8D728N	SNRFOR	EUR
Sprint Nextel Corp	8D728N	SNRFOR	GBP
Sprint Nextel Corp	8D728N	SNRFOR	GBP
Sprint Nextel Corp	8D728N	SNRFOR	HKD
Sprint Nextel Corp	8D728N	SNRFOR	HKD
Sprint Nextel Corp	8D728N	SNRFOR	JPY
Sprint Nextel Corp	8D728N	SNRFOR	JPY
Sprint Nextel Corp	8D728N	SNRFOR	NOK
Sprint Nextel Corp	8D728N	SNRFOR	NZD
Sprint Nextel Corp	8D728N	SNRFOR	SEK
Sprint Nextel Corp	8D728N	SNRFOR	SEK
Sprint Nextel Corp	8D728N	SNRFOR	SGD
Sprint Nextel Corp	8D728N	SNRFOR	TWD
Sprint Nextel Corp	8D728N	SNRFOR	USD
Sprint Nextel Corp	8D728N	SNRFOR	USD
Sprint Nextel Corp	8D728N	SNRFOR	USD
Sprint Nextel Corp	8D728N	SNRFOR	USD
Nextel Comms Inc	6B86AN	SNRFOR	AUD
Nextel Comms Inc	6B86AN	SNRFOR	AUD
Nextel Comms Inc	6B86AN	SNRFOR	EUR
Nextel Comms Inc	6B86AN	SNRFOR	EUR
Nextel Comms Inc	6B86AN	SNRFOR	EUR
Nextel Comms Inc	6B86AN	SNRFOR	EUR
Nextel Comms Inc	6B86AN	SNRFOR	USD
Nextel Comms Inc	6B86AN	SNRFOR	USD
Nextel Comms Inc	6B86AN	SNRFOR	USD

MM	Composite	0.004042779	0.004319326	0.003575	0.006361263	0.005264	0.006240674
MR	Composite	0.40%	0.43%	0.36%	0.63%	0.53%	0.62%
XR	Composite	0.39%	0.41%	0.36%	0.61%	0.53%	0.59%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	4.48%	4.61%	4.59%	4.52%	4.42%	4.30%
MR	Composite	4.45%	4.65%	4.63%	4.55%	4.44%	4.33%
XR	Composite						
MM	Composite						
MR	Composite	4.45%	4.65%	4.63%	4.55%	4.44%	4.33%
XR	Composite	4.24%	4.39%	4.46%	4.33%	4.34%	4.19%
MR	Composite	4.45%	4.65%	4.63%	4.55%	4.44%	4.33%
MR	Composite	4.64%	4.61%	4.59%	4.52%	4.42%	4.30%
XR	Composite	4.48%	4.61%	4.59%	4.52%	4.42%	4.30%
MR	Composite	4.45%	4.65%	4.63%	4.55%	4.44%	4.33%
MR	Composite	0.044453175	0.046470474	0.046271077	0.045505148	0.044428461	0.043279771
CR	Composite	4.69%	4.90%	4.87%	4.79%	4.69%	4.57%
MM	Composite						
MR	Composite	0.044453175	0.046470474	0.046271077	0.045505148	0.044428461	0.043279771
XR	Composite	4.24%	4.39%	4.46%	4.33%	4.34%	4.19%
MR	Composite	4.45%	4.57%	4.73%	4.72%	4.54%	4.47%
XR	Composite	4.45%	4.40%	4.56%	4.54%	4.37%	4.30%
CR	Composite						
MM	Composite						
MR	Composite	0.00335	0.00335	0.00465	0.00545	0.0062009	0.007633333
CR	Composite	0.34%	0.34%	0.46%	0.55%	0.65%	0.81%
MM	Composite						
MR	Composite	0.34%	0.34%	0.46%	0.55%	0.62%	0.76%
CR	Composite	0.46%	0.56%	0.75%	0.90%	1.00%	1.11%
MM	Composite	0.46%	0.53%	0.76%	0.87%	0.96%	1.06%
MR	Composite						
CR	Composite	0.46%	0.56%	0.75%	0.90%	1.00%	1.11%
MM	Composite	0.46%	0.53%	0.76%	0.87%	0.96%	1.06%
MR	Composite						
CR	Composite	0.82%	0.84%	1.11%	1.29%	1.56%	1.68%
MM	Composite	0.79%	0.80%	1.07%	1.23%	1.50%	1.61%
MR	Composite						
CR	Composite	0.82%	0.84%	1.11%	1.29%	1.56%	1.68%
MM	Composite	0.79%	0.80%	1.07%	1.23%	1.50%	1.61%
MR	Composite	0.027553331	0.029267138	0.035718779	0.037003641	0.037164545	0.037018023
XR	Composite	2.76%	2.82%	3.41%	3.53%	3.55%	3.54%
MR	Composite	2.79%	2.93%	3.50%	3.58%	3.65%	3.65%
XR	Composite	2.68%	2.84%	3.42%	3.56%	3.54%	3.55%
MR	Composite	2.79%	2.93%	3.50%	3.58%	3.65%	3.65%
CR	Composite	0.029313197	0.030881249	0.037087339	0.037989844	0.038593755	0.038449573
MM	Composite	0.028140669	0.029645999	0.035603845	0.03647025	0.037050005	0.03691159
MR	Composite	2.79%	2.93%	3.50%	3.58%	3.65%	3.65%
XR	Composite	2.68%	2.84%	3.42%	3.56%	3.54%	3.55%
MR	Composite	2.79%	2.93%	3.50%	3.58%	3.65%	3.65%
XR	Composite	2.68%	2.84%	3.42%	3.56%	3.54%	3.55%
MR	Composite	2.79%	2.93%	3.50%	3.58%	3.65%	3.65%
XR	Composite	2.68%	2.84%	3.42%	3.56%	3.54%	3.55%
CR	Composite						
MR	Composite	2.76%	2.89%	3.44%	3.53%	3.60%	3.63%
MR	Composite	0.027933812	0.029255363	0.034956127	0.035827035	0.036493875	0.036457434
MR	Composite	2.79%	2.93%	3.50%	3.58%	3.65%	3.65%
MR	Composite	2.79%	2.93%	3.50%	3.58%	3.65%	3.65%
XR	Composite	2.68%	2.84%	3.42%	3.56%	3.54%	3.55%
MR	Composite	2.79%	2.93%	3.50%	3.58%	3.65%	3.65%
MR	Composite						
CR	Composite	2.93%	3.09%	3.71%	3.80%	3.86%	3.84%
MM	Composite	2.81%	2.96%	3.56%	3.65%	3.71%	3.69%
MR	Composite	2.79%	2.93%	3.50%	3.58%	3.65%	3.65%
XR	Composite	2.68%	2.84%	3.42%	3.56%	3.54%	3.55%
MR	Composite	3.52%	4.14%	4.76%	4.78%	4.84%	4.87%
XR	Composite	3.52%	4.14%	4.76%	4.78%	4.84%	4.87%
CR	Composite						
MM	Composite						
MR	Composite	3.61%	4.23%	4.61%	4.88%	4.53%	4.97%
XR	Composite	3.50%	4.09%	4.65%	4.76%	4.73%	4.84%
CR	Composite	3.80%	4.46%	5.03%	5.13%	5.00%	5.23%
MM	Composite						
MR	Composite	3.61%	4.23%	4.61%	4.88%	4.53%	4.97%

0.94%	0.009920337	0.00835	0.00845	0.0085875	0.4 BBB	BB
0.93%	0.98%	0.84%	0.85%	0.86%	0.4 A	BBB
0.89%	0.95%	0.84%	0.85%	0.86%	0.4 BBB	BB
					0.4	
					0.4	
					0.4	
4.03%	3.71%	3.69%	3.58%	3.61%	0.443181817 BBB	A
4.05%	3.73%	3.69%	3.65%	3.65%	0.441666665 AA	AAA
					0.445999998	
					0.443181817	
4.05%	3.73%	3.69%	3.65%	3.65%	0.441666665 AA	AAA
3.93%	3.67%	3.57%	3.51%	3.49%	0.445999998 A	A
4.05%	3.73%	3.69%	3.65%	3.65%	0.441666665 AA	AAA
4.03%	3.71%	3.69%	3.58%	3.61%	0.443181817 A	A
4.03%	3.71%	3.69%	3.58%	3.61%	0.443181817 BBB	A
4.05%	3.73%	3.69%	3.65%	3.65%	0.441666665 AA	AAA
4.05%	0.037292364	0.036939267	0.036503374	0.036524329	0.441666665 AA	AAA
4.28%	3.94%	3.90%	3.85%	3.85%	0.443181817 A	AA
					0.443181817	
4.05%	0.037292364	0.036939267	0.036503374	0.036524329	0.441666665 AA	AAA
3.93%	3.67%	3.57%	3.51%	3.49%	0.445999998 A	A
4.16%	3.86%	3.83%	3.82%	3.81%	0.2 NR	BBB
4.01%	3.71%	3.69%	3.68%	3.67%	0.2 NR	BBB
					0.391666666	
					0.391666666	
0.86%	0.009883333	0.009883333	0.009883333	0.01030495	0.4	NR
0.86%	1.03%	1.03%	1.03%	1.03%	0.391666666	NR
					0.391666666	
0.86%	0.99%	0.99%	0.99%	1.03%	0.4	NR
1.13%	1.14%	1.16%	1.17%	1.18%	0.4 NR	BBB
1.09%	1.09%	1.11%	1.17%	1.18%	0.4 NR	BBB
					0.4	
1.13%	1.14%	1.16%	1.17%	1.18%	0.4 NR	BBB
1.09%	1.09%	1.11%	1.17%	1.18%	0.4 NR	BBB
					0.4	
1.69%	1.74%	1.74%	1.82%		0.2 B	BBB
1.62%	1.67%	1.74%	1.82%		0.2 BB	A
					0.2	
1.69%	1.74%	1.74%	1.82%		0.2 B	BBB
1.62%	1.67%	1.74%	1.82%		0.2 BB	A
3.62%	0.03623402	0.034849258	0.035450239	0.035300511	0.4 BB	BBB
3.49%	3.47%	3.48%	3.55%	3.53%	0.4 BB	BBB
3.62%	3.54%	3.58%	3.58%	3.57%	0.4 A	AA
3.49%	3.45%	3.45%	3.41%	3.43%	0.4 A	A
3.62%	3.54%	3.58%	3.58%	3.57%	0.4 A	AA
3.81%	0.03731293	0.037054269	0.037650819	0.037572208	0.4 BBB	A
3.65%	0.035820413	0.035572098	0.036144786	0.03606932	0.4 BBB	A
3.62%	3.54%	3.58%	3.58%	3.57%	0.4 A	AA
3.49%	3.45%	3.45%	3.41%	3.43%	0.4 A	A
3.62%	3.54%	3.58%	3.58%	3.57%	0.4 A	AA
3.49%	3.45%	3.45%	3.41%	3.43%	0.4 A	A
3.62%	3.54%	3.58%	3.58%	3.57%	0.4 A	AA
3.49%	3.45%	3.45%	3.41%	3.43%	0.4 A	A
					0.4	
3.58%	3.54%	3.48%	3.55%	3.53%	0.4 BB	A
3.62%	0.035369681	0.035835412	0.035761612	0.035740412	0.4 A	AA
3.62%	3.54%	3.58%	3.58%	3.57%	0.4 A	AA
3.62%	3.54%	3.58%	3.58%	3.57%	0.4 A	AA
3.49%	3.45%	3.45%	3.41%	3.43%	0.4 A	A
3.62%	3.54%	3.58%	3.58%	3.57%	0.4 A	AA
					0.4	
3.81%	3.73%	3.71%	3.77%	3.76%	0.4 BBB	A
3.65%	3.58%	3.56%	3.61%	3.61%	0.4 BBB	A
3.62%	3.54%	3.58%	3.58%	3.57%	0.4 A	AA
3.49%	3.45%	3.45%	3.41%	3.43%	0.4 A	A
5.08%	5.18%	5.18%	3.97%	5.61%	0.4 BB	BBB
5.08%	5.18%	5.18%	3.97%	5.61%	0.4 BB	BBB
					0.4	
					0.4	
5.32%	5.31%	5.31%	3.97%	5.61%	0.4 BBB	A
5.13%	4.99%	4.99%	3.97%	5.61%	0.4 A	AA
5.45%	5.55%	5.55%	3.97%	5.61%	0.4 BBB	A
					0.4	
5.32%	5.31%	5.31%	3.97%	5.61%	0.4 BBB	A

NR	BBB	NR	BB	CCC	B
NR	A	NR	BBB	B	BB
NR	BBB	NR	BB	CCC	B
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	BBB	BBB	NR	BBB
NR	NR	BB	BB	NR	BB
NR	NR	BBB	BBB	NR	BBB
A	A	A	A	A	BBB
A	A	AA	A	A	A
A	A	A	A	A	BBB
A	A	AA	A	A	A
BB	BBB	BBB	BBB	BB	B
A	A	BB	A	BBB	BB
BB	BBB	BBB	BBB	BB	B
A	A	BB	A	BBB	BB
A	A	A	A	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
BBB	BBB	BB	BBB	BB	BBB
BBB	BBB	BB	BBB	BB	BBB
A	A	A	A	AA	AA
AA	AA	A	AA	AA	A
A	A	A	A	A	A
A	A	A	A	AA	AA

NR	NR	NR	B	3 Financials
NR	NR	NR	B	3 Financials
NR	NR	NR	B	3 Financials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BBB	BBB	BBB	AAA	14 Consumer Goods
AA	AA	AA	AA	13 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
AA	AA	AA	AA	13 Consumer Goods
A	A	A	A	5 Consumer Goods
AA	AA	AA	AA	13 Consumer Goods
BBB	BBB	BBB	AAA	14 Consumer Goods
BBB	BBB	BBB	AAA	14 Consumer Goods
AA	AA	AA	AA	13 Consumer Goods
AA	AA	AA	AA	13 Consumer Goods
A	A	A	AAA	14 Consumer Goods
			NR	Consumer Goods
AA	AA	AA	AA	13 Consumer Goods
A	A	A	A	5 Consumer Goods
BBB	BBB	BBB	A	3 Consumer Goods
BBB	BBB	BBB	A	3 Consumer Goods
			NR	Basic Materials
			NR	Basic Materials
		NR	NR	3 Basic Materials
		NR	NR	3 Basic Materials
			NR	Basic Materials
		NR	NR	3 Basic Materials
BBB	NR	NR	A	3 Financials
BBB	NR	NR	BBB	11 Financials
			NR	Financials
BBB	NR	NR	A	3 Financials
BBB	NR	NR	BBB	11 Financials
			NR	Financials
NR	NR		BBB	6 Financials
NR	NR		BBB	6 Financials
			NR	Financials
NR	NR		BBB	6 Financials
NR	NR		BBB	6 Financials
BBB	BB	BB	A	3 Telecommunications
BBB	BB	BB	A	4 Telecommunications
A	A	A	AA	14 Telecommunications
A	A	A	AA	10 Telecommunications
A	A	A	AA	14 Telecommunications
A	BBB	BBB	AA	14 Telecommunications
A	BBB	BBB	AA	14 Telecommunications
A	A	A	AA	14 Telecommunications
A	A	A	AA	10 Telecommunications
A	A	A	AA	14 Telecommunications
A	A	A	AA	10 Telecommunications
A	A	A	AA	14 Telecommunications
A	A	A	AA	10 Telecommunications
			NR	Telecommunications
BBB	BB	BB	A	4 Telecommunications
A	A	A	AA	14 Telecommunications
A	A	A	AA	14 Telecommunications
A	A	A	AA	14 Telecommunications
A	A	A	AA	10 Telecommunications
A	A	A	AA	14 Telecommunications
			NR	Telecommunications
A	BBB	BBB	AA	14 Telecommunications
A	BBB	BBB	AA	14 Telecommunications
A	A	A	AA	14 Telecommunications
A	A	A	AA	10 Telecommunications
	NR	NR	A	8 Telecommunications
	NR	NR	A	8 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
	NR	NR	A	5 Telecommunications
	NR	NR	A	7 Telecommunications
	NR	NR	A	8 Telecommunications
			NR	Telecommunications
	NR	NR	A	5 Telecommunications

N.Amer	Canada	AA	AA	DocAdj	DocAdj	Thin	DocAdj
N.Amer	Canada	AA	AA	CcyGrp	CcyGrp	Thin	CcyGrp
N.Amer	Canada	AA	AA	DocAdj	DocAdj	Thin	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
Europe	Austria	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Austria	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	AA	AA				
Europe	Austria	AA	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Austria	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	AA	AA				
Europe	Austria	AA	AA	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Austria	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	AA	AA				
Europe	Austria	AA	AA	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	Austria	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp

Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp			Thin
DocAdj	DocAdj	Thin	DocAdj			Thin
CcyGrp	CcyGrp	Thin	CcyGrp			Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin

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CcyGrp

S-NXTLUSDXR	31-Jul-08 S-NXTL
SABBEURCR	31-Jul-08 SABB
SABBEURMM	31-Jul-08 SABB
SABBUSDCR	31-Jul-08 SABB
SABBUSDMM	31-Jul-08 SABB
SABESPUSDCR	31-Jul-08 SABESP
SABESPUSDMR	31-Jul-08 SABESP
SABEUREURCR	31-Jul-08 SABEUR
SABEUREURMM	31-Jul-08 SABEUR
SABEURUSDCR	31-Jul-08 SABEUR
SABICCADMM	31-Jul-08 SABIC
SABICEURCR	31-Jul-08 SABIC
SABICEURMM	31-Jul-08 SABIC
SABICGBPMM	31-Jul-08 SABIC
SABICSEKMM	31-Jul-08 SABIC
SABICUSDCR	31-Jul-08 SABIC
SABICUSDMM	31-Jul-08 SABIC
SABICUSDXR	31-Jul-08 SABIC
SABLNEURCR	31-Jul-08 SABLN
SABLNEURMM	31-Jul-08 SABLN
SABLNEURMR	31-Jul-08 SABLN
SABLNEURXR	31-Jul-08 SABLN
SABLNGBPCR	31-Jul-08 SABLN
SABLNGBPMM	31-Jul-08 SABLN
SABLNHKDMR	31-Jul-08 SABLN
SABLNJPYMM	31-Jul-08 SABLN
SABLNJPYMR	31-Jul-08 SABLN
SABLNUSDCR	31-Jul-08 SABLN
SABLNUSDMM	31-Jul-08 SABLN
SABLNUSDMR	31-Jul-08 SABLN
SABLNUSDXR	31-Jul-08 SABLN
SAFCAUDMR	31-Jul-08 SAFC
SAFCCHFMR	31-Jul-08 SAFC
SAFCEURCR	31-Jul-08 SAFC
SAFCEURMM	31-Jul-08 SAFC
SAFCEURMR	31-Jul-08 SAFC
SAFCEURXR	31-Jul-08 SAFC
SAFCJPYMR	31-Jul-08 SAFC
SAFCSGDMR	31-Jul-08 SAFC
SAFCUSDCR	31-Jul-08 SAFC
SAFCUSDMM	31-Jul-08 SAFC
SAFCUSDMR	31-Jul-08 SAFC
SAFCUSDXR	31-Jul-08 SAFC
SAGRAIJPYCR	31-Jul-08 SAGRAI
SAGRAIJPYMR	31-Jul-08 SAGRAI
SAGRAIJPYXR	31-Jul-08 SAGRAI
SAGRAIUSDCR	31-Jul-08 SAGRAI
SAGRAIUSDMR	31-Jul-08 SAGRAI
SAHDGSEURCR	31-Jul-08 SAHDGS
SAHDGSJPYCR	31-Jul-08 SAHDGS
SAIBUGJPYCR	31-Jul-08 SAIBUG
SAIBUGJPYXR	31-Jul-08 SAIBUG
SAITAPJPYCR	31-Jul-08 SAITAP
SAITAPJPYMM	31-Jul-08 SAITAP
SAITAPJPYMR	31-Jul-08 SAITAP
SALLY-SHLUSDMR	31-Jul-08 SALLY-SHL
SALLY-SHLUSDXR	31-Jul-08 SALLY-SHL
SAMBAEURCR	31-Jul-08 SAMBA
SAMBAEURMM	31-Jul-08 SAMBA
SAMBAUSDCR	31-Jul-08 SAMBA
SAMBAUSDMM	31-Jul-08 SAMBA
SAMBAUSDMR	31-Jul-08 SAMBA
SAMCUSDMR	31-Jul-08 SAMC
SAMCUSDXR	31-Jul-08 SAMC
SAMMYJPYCR	31-Jul-08 SAMMY
SAMMYJPYXR	31-Jul-08 SAMMY
SAMPOOEURCR	31-Jul-08 SAMPOO
SAMPOOEURMM	31-Jul-08 SAMPOO
SAMPOOUSDCR	31-Jul-08 SAMPOO
SAMPOOUSDMM	31-Jul-08 SAMPOO
SAMPOO-BankAUDCR	31-Jul-08 SAMPOO-Bank
SAMPOO-BankAUDMM	31-Jul-08 SAMPOO-Bank
SAMPOO-BankCHFCR	31-Jul-08 SAMPOO-Bank
SAMPOO-BankCHFMM	31-Jul-08 SAMPOO-Bank

Nextel Comms Inc	6B86AN	SNRFOR	USD
Saudi Brit Bk	MUA57J	SNRFOR	EUR
Saudi Brit Bk	MUA57J	SNRFOR	EUR
Saudi Brit Bk	MUA57J	SNRFOR	USD
Saudi Brit Bk	MUA57J	SNRFOR	USD
Comp Saneamento Basico Estado Sco Paulo	PS35D4	SNRFOR	USD
Comp Saneamento Basico Estado Sco Paulo	PS35D4	SNRFOR	USD
SABIC Europe BV		SNRFOR	EUR
SABIC Europe BV		SNRFOR	EUR
SABIC Europe BV		SNRFOR	USD
Saudi Basic Inds Corp	MUA57X	SNRFOR	CAD
Saudi Basic Inds Corp	MUA57X	SNRFOR	EUR
Saudi Basic Inds Corp	MUA57X	SNRFOR	EUR
Saudi Basic Inds Corp	MUA57X	SNRFOR	GBP
Saudi Basic Inds Corp	MUA57X	SNRFOR	SEK
Saudi Basic Inds Corp	MUA57X	SNRFOR	USD
Saudi Basic Inds Corp	MUA57X	SNRFOR	USD
Saudi Basic Inds Corp	MUA57X	SNRFOR	USD
SABMiller PLC	7FDC9O	SNRFOR	EUR
SABMiller PLC	7FDC9O	SNRFOR	EUR
SABMiller PLC	7FDC9O	SNRFOR	EUR
SABMiller PLC	7FDC9O	SNRFOR	EUR
SABMiller PLC	7FDC9O	SNRFOR	GBP
SABMiller PLC	7FDC9O	SNRFOR	GBP
SABMiller PLC	7FDC9O	SNRFOR	HKD
SABMiller PLC	7FDC9O	SNRFOR	JPY
SABMiller PLC	7FDC9O	SNRFOR	JPY
SABMiller PLC	7FDC9O	SNRFOR	USD
SABMiller PLC	7FDC9O	SNRFOR	USD
SABMiller PLC	7FDC9O	SNRFOR	USD
SABMiller PLC	7FDC9O	SNRFOR	USD
SAFECO Corp	7FEA6B	SNRFOR	AUD
SAFECO Corp	7FEA6B	SNRFOR	CHF
SAFECO Corp	7FEA6B	SNRFOR	EUR
SAFECO Corp	7FEA6B	SNRFOR	EUR
SAFECO Corp	7FEA6B	SNRFOR	EUR
SAFECO Corp	7FEA6B	SNRFOR	EUR
SAFECO Corp	7FEA6B	SNRFOR	JPY
SAFECO Corp	7FEA6B	SNRFOR	SGD
SAFECO Corp	7FEA6B	SNRFOR	USD
SAFECO Corp	7FEA6B	SNRFOR	USD
SAFECO Corp	7FEA6B	SNRFOR	USD
SAFECO Corp	7FEA6B	SNRFOR	USD
Sagami Rwy Co Ltd	JPC65E	SNRFOR	JPY
Sagami Rwy Co Ltd	JPC65E	SNRFOR	JPY
Sagami Rwy Co Ltd	JPC65E	SNRFOR	JPY
Sagami Rwy Co Ltd	JPC65E	SNRFOR	USD
Sagami Rwy Co Ltd	JPC65E	SNRFOR	USD
Sanwa Hldgs Corp	JPEDDN	SNRFOR	EUR
Sanwa Hldgs Corp	JPEDDN	SNRFOR	JPY
Saibu Gas Co Ltd		SNRFOR	JPY
Saibu Gas Co Ltd		SNRFOR	JPY
Saitama Prefecture	JPC9CK	SNRFOR	JPY
Saitama Prefecture	JPC9CK	SNRFOR	JPY
Saitama Prefecture	JPC9CK	SNRFOR	JPY
Sally Hldgs LLC	7GE9AL	SNRFOR	USD
Sally Hldgs LLC	7GE9AL	SNRFOR	USD
Samba Finl Group	MUA54G	SNRFOR	EUR
Samba Finl Group	MUA54G	SNRFOR	EUR
Samba Finl Group	MUA54G	SNRFOR	USD
Samba Finl Group	MUA54G	SNRFOR	USD
Samba Finl Group	MUA54G	SNRFOR	USD
Samsonite Corp	7GF64Z	SNRFOR	USD
Samsonite Corp	7GF64Z	SNRFOR	USD
Sammy Corp	JPCFBI	SNRFOR	JPY
Sammy Corp	JPCFBI	SNRFOR	JPY
Sampo Oyj	X4CBB8	SUBLT2	EUR
Sampo Oyj	X4CBB8	SUBLT2	EUR
Sampo Oyj	X4CBB8	SUBLT2	USD
Sampo Oyj	X4CBB8	SUBLT2	USD
Sampo Bk plc	7GEDNG	SNRFOR	AUD
Sampo Bk plc	7GEDNG	SNRFOR	AUD
Sampo Bk plc	7GEDNG	SNRFOR	CHF
Sampo Bk plc	7GEDNG	SNRFOR	CHF

XR	Composite	3.50%	4.09%	4.65%	4.76%	4.73%	4.84%
CR	Composite	1.40%	1.40%	1.40%	1.40%	1.40%	1.40%
MM	Composite	1.40%	1.40%	1.40%	1.40%	1.40%	1.40%
CR	Composite	0.014	0.014	0.014	0.014	0.014	0.014
MM	Composite	1.40%	1.40%	1.40%	1.40%	1.40%	1.40%
CR	Composite	2.25%	2.25%	2.25%	2.51%	2.51%	2.69%
MR	Composite						
CR	Composite	0.92%	0.92%	0.92%	0.92%	0.92%	0.92%
MM	Composite	0.92%	0.92%	0.92%	0.92%	0.92%	0.92%
CR	Composite	0.92%	0.92%	0.92%	0.92%	0.92%	0.92%
MM	Composite						
CR	Composite	0.33%	0.33%	0.35%	0.39%	0.51%	0.55%
MM	Composite	0.003301003	0.003301003	0.003513658	0.003941433	0.004887885	0.005498525
MM	Composite						
MM	Composite						
CR	Composite	0.33%	0.33%	0.35%	0.39%	0.51%	0.55%
MM	Composite	0.33%	0.33%	0.35%	0.39%	0.49%	0.55%
XR	Composite	0.33%	0.33%	0.35%	0.39%	0.47%	0.55%
CR	Composite	0.48%	0.50%	0.67%	0.81%	0.92%	1.03%
MM	Composite	0.004835821	0.004663	0.0063815	0.00775334	0.008699333	0.009858416
MR	Composite	0.48%	0.47%	0.63%	0.77%	0.87%	0.98%
XR	Composite	0.48%	0.45%	0.61%	0.74%	0.84%	0.94%
CR	Composite	0.48%	0.50%	0.67%	0.81%	0.92%	1.03%
MM	Composite	0.48%	0.47%	0.64%	0.78%	0.87%	0.99%
MR	Composite	0.48%	0.47%	0.63%	0.77%	0.87%	0.98%
MM	Composite						
MR	Composite	0.48%	0.47%	0.64%	0.78%	0.88%	0.99%
CR	Composite	0.48%	0.50%	0.67%	0.81%	0.92%	1.03%
MM	Composite	0.48%	0.47%	0.64%	0.78%	0.87%	0.99%
MR	Composite	0.48%	0.47%	0.63%	0.77%	0.87%	0.98%
XR	Composite						
MR	Composite	0.004915	0.003805507	0.005140507	0.005546221	0.006324019	0.00682747
MR	Composite	0.004915	0.003824507	0.005149244	0.005571283	0.006356249	0.006846384
CR	Composite	0.52%	0.40%	0.54%	0.59%	0.67%	0.72%
MM	Composite						
MR	Composite	0.49%	0.38%	0.51%	0.56%	0.64%	0.68%
XR	Composite	0.004733921	0.003678604	0.00495585	0.005358132	0.006122072	0.006394935
MR	Composite	0.49%	0.38%	0.51%	0.55%	0.63%	0.68%
MR	Composite	0.49%	0.38%	0.51%	0.56%	0.64%	0.68%
CR	Composite	0.52%	0.40%	0.54%	0.59%	0.67%	0.72%
MM	Composite						
MR	Composite	0.49%	0.38%	0.51%	0.56%	0.64%	0.68%
XR	Composite	0.004733921	0.003678604	0.00495585	0.005358132	0.006122072	0.006394935
CR	Composite	0.20%	0.29%	0.34%	0.40%	0.45%	0.50%
MR	Composite						
XR	Composite	0.20%	0.23%	0.27%	0.31%	0.35%	0.39%
CR	Composite	0.00203	0.00286345	0.003355938	0.004007059	0.004464714	0.004903406
MR	Composite	0.20%	0.29%	0.34%	0.40%	0.45%	0.49%
CR	Composite						
CR	Composite	0.30%	0.30%	0.30%	0.30%	0.30%	0.30%
CR	Composite	0.00045	0.000716253	0.001012717	0.00135	0.00165	0.001975
XR	Composite	0.00045	0.00053719	0.000767871	0.00135	0.00165	0.001975
CR	Composite	0.10%	0.10%	0.17%	0.17%	0.17%	0.17%
MM	Composite	0.10%	0.10%	0.17%	0.17%	0.17%	0.17%
MR	Composite						
MR	Composite	4.55%	4.55%	4.55%	4.55%	4.55%	5.83%
XR	Composite	4.55%	4.55%	4.55%	4.55%	4.55%	5.83%
CR	Composite	0.008334617	0.008334617	0.009642305	0.010965387	0.012763075	0.014233333
MM	Composite	0.008001232	0.008001232	0.009642305	0.010526771	0.012763075	0.013664
CR	Composite	0.83%	0.83%	0.96%	1.10%	1.28%	1.42%
MM	Composite	0.80%	0.80%	0.96%	1.05%	1.28%	1.37%
MR	Composite						
MR	Composite	4.85%	4.85%	4.85%	4.85%	4.85%	4.85%
XR	Composite	0.048501848	0.048501848	0.048501848	0.048501848	0.048501848	0.048501848
CR	Composite						
XR	Composite						
CR	Composite	0.69%	0.69%	0.79%	0.90%	1.00%	1.09%
MM	Composite	0.006938124	0.006938124	0.007574049	0.008666046	0.0099945	0.010434034
CR	Composite	0.006938124	0.006938124	0.007900079	0.009038825	0.0099945	0.010881984
MM	Composite	0.69%	0.69%	0.76%	0.87%	1.00%	1.04%
CR	Composite	0.52%	0.58%	0.63%	0.71%	0.80%	1.01%
MM	Composite	0.52%	0.005849574	0.006344226	0.007108631	0.008016981	0.010065167
CR	Composite	0.52%	0.005849574	0.006344226	0.007108631	0.008016981	0.010065167
MM	Composite	0.52%	0.58%	0.63%	0.71%	0.80%	1.01%

5.13%	4.99%	4.99%	3.97%	5.61%	0.4 A	AA
1.48%	1.48%	1.48%	1.48%	1.48%		
1.48%	1.48%	1.48%	1.48%	1.48%		
0.014830345	0.014830345	0.014830345	0.014830345	0.014830345		
1.48%	1.48%	1.48%	1.48%	1.48%		
0.02871987	3.05%	3.05%	3.05%	3.05%	0.349999997	NR
					0.349999997	
0.92%	0.92%	0.92%	0.92%	0.92%	0.325	
0.92%	0.92%	0.92%	0.92%	0.92%	0.325	
0.92%	0.92%	0.92%	0.92%	0.92%	0.325	
					0.4	
0.007004547	0.84%	0.84%	0.84%	0.84%	0.4	NR
0.006724365	0.008048699	0.008048699	0.008048699	0.008048699	0.4	NR
					0.4	
					0.4	
0.007004547	0.84%	0.84%	0.84%	0.84%	0.4	NR
0.006724365	0.80%	0.80%	0.80%	0.80%	0.4	NR
0.006409161	0.77%	0.77%	0.77%	0.77%	0.4	NR
0.010729572	1.13%	1.34%	1.31%	1.35%	0.4 NR	A
0.01012925	0.0106535	0.012851767	0.013102524	0.013504783	0.4 NR	AA
0.010193093	1.07%	1.27%	1.31%	1.35%	0.4 NR	A
0.009817558	1.03%	1.22%	1.31%	1.35%	0.4 NR	A
0.010729572	1.13%	1.34%	1.31%	1.35%	0.4 NR	A
0.01012925	1.07%	1.29%	1.31%	1.35%	0.4 NR	AA
0.010193093	1.07%	1.27%	1.31%	1.35%	0.4 NR	A
					0.4	
0.010256106	1.08%	1.28%	1.31%	1.35%	0.4 NR	BBB
0.010729572	1.13%	1.34%	1.31%	1.35%	0.4 NR	A
0.01012925	1.07%	1.29%	1.31%	1.35%	0.4 NR	AA
0.010193093	1.07%	1.27%	1.31%	1.35%	0.4 NR	A
					0.4	
0.72%	0.007686012	0.008372083	0.00858385	0.008612157	0.4 BB	BB
0.72%	0.007710122	0.00844375	0.00862785	0.008612157	0.4 A	A
0.76%	0.81%	0.89%	0.91%	0.86%	0.4 BBB	BBB
					0.4	
0.72%	0.77%	0.84%	0.86%	0.86%	0.4 A	A
0.70%	0.007426065	0.008113805	0.008298403	0.008612157	0.4 BBB	BBB
0.72%	0.77%	0.84%	0.86%	0.86%	0.4 BB	BB
0.72%	0.77%	0.84%	0.86%	0.86%	0.4 A	A
0.76%	0.81%	0.89%	0.91%	0.86%	0.4 BBB	BBB
					0.4	
0.72%	0.77%	0.84%	0.86%	0.86%	0.4 A	A
0.70%	0.007426065	0.008113805	0.008298403	0.008612157	0.4 BBB	BBB
0.57%	0.64%	0.76%	0.90%	0.85%	0.4 NR	BBB
					0.4	
0.42%	0.51%	0.76%	0.90%	0.85%	0.4 NR	BB
0.57%	0.006154144	0.00758	0.0089775	0.00845	0.4 NR	B
0.57%	0.62%	0.76%	0.90%	0.85%	0.4 NR	B
					0.35	
0.30%	0.30%	0.30%	0.30%	0.30%	0.35	
0.25%	0.0032	0.0027	0.0027	0.0027	0.25 NR	BB
0.25%	0.0032	0.0027	0.0027	0.0027	0.25 NR	B
0.17%	0.17%	0.17%	0.17%	0.17%	0.275	NR
0.17%	0.17%	0.17%	0.17%	0.17%	0.275	NR
					0.275	
5.83%	5.83%	5.83%	5.83%	5.83%	0.4	
5.83%	5.83%	5.83%	5.83%	5.83%	0.4	
1.50%	0.01630385	0.01630385	0.01630385	0.01630385	0.4	BBB
1.50%	0.01630385	0.01630385	0.01630385	0.01630385	0.4	BB
1.50%	1.63%	1.63%	1.63%	1.63%	0.4	BBB
1.50%	1.63%	1.63%	1.63%	1.63%	0.4	BB
					0.4	
4.85%	4.85%	4.85%	4.85%	4.85%	0.4	
0.048501848	0.048501848	0.048501848	0.048501848	0.048501848	0.4	
					0.35	
					0.35	
1.12%	1.15%	1.30%	1.30%	1.30%	0.2	NR
1.07%	0.011009489	0.013014444	0.01299535	0.013031783	0.2	NR
1.12%	0.01148229	0.013014444	0.01299535	0.013031783	0.2	NR
1.07%	1.10%	1.30%	1.30%	1.30%	0.2	NR
0.97%	0.97%	0.97%	0.97%	0.97%	0.4 NR	NR
0.97%	0.0097315	0.0097315	0.0097315	0.0097315	0.4 NR	NR
0.97%	0.0097315	0.0097315	0.0097315	0.0097315	0.4 NR	NR
0.97%	0.97%	0.97%	0.97%	0.97%	0.4 NR	NR

AA	AA	A	AA	AA	A
			NR		NR
			NR		NR
			NR		NR
			NR		NR
		NR	NR	NR	NR
			NR		
			NR		
			NR		
NR	NR	B	NR	B	B
NR	NR	B	NR	B	B
NR	NR	B	NR	B	B
NR	NR	B	NR	B	B
NR	NR	B	NR	B	B
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
BB	BBB	BB	BB	BB	BB
B	BB	B	B	B	B
B	BB	B	B	B	B
			NR		
BB	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
			NR		
			NR		
		NR	NR		
		NR	NR		
NR	BB	NR	BBB	NR	NR
NR	B	NR	BB	NR	NR
NR	BB	NR	BBB	NR	NR
NR	B	NR	BB	NR	NR
			NR		
			NR		
BBB	BB	NR	BBB	BBB	BBB
A	BBB	NR	A	A	A
BBB	BB	NR	BBB	BBB	BBB
A	BBB	NR	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

	NR	NR	A	7 Telecommunications
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Utilities
			NR	Utilities
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
BB	NR	NR	A	9 Consumer Goods
BBB	NR	NR	A	9 Consumer Goods
BB	NR	NR	A	9 Consumer Goods
BB	NR	NR	BBB	9 Consumer Goods
BB	NR	NR	A	9 Consumer Goods
BBB	NR	NR	A	9 Consumer Goods
BB	NR	NR	A	9 Consumer Goods
			NR	Consumer Goods
B	NR	NR	A	9 Consumer Goods
BB	NR	NR	A	9 Consumer Goods
BBB	NR	NR	A	9 Consumer Goods
BB	NR	NR	A	9 Consumer Goods
			NR	Consumer Goods
BB	BB	NR	BBB	11 Financials
A	A	NR	BBB	11 Financials
BBB	BBB	NR	BBB	11 Financials
			NR	Financials
A	A	NR	BBB	11 Financials
BBB	BBB	NR	BBB	4 Financials
BB	BB	NR	BBB	11 Financials
A	A	NR	BBB	11 Financials
BBB	BBB	NR	BBB	11 Financials
			NR	Financials
A	A	NR	BBB	11 Financials
BBB	BBB	NR	BBB	4 Financials
NR	NR	NR	BBB	4 Industrials
			NR	Industrials
NR	NR	NR	BBB	4 Industrials
NR	NR	NR	BBB	4 Industrials
NR	NR	NR	BBB	4 Industrials
			NR	Industrials
			NR	2 Industrials
NR			NR	2 Utilities
NR			NR	2 Utilities
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials

N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Saudi Arabia	A	A				
MiddleEast	Saudi Arabia	A	A				
MiddleEast	Saudi Arabia	A	A				
MiddleEast	Saudi Arabia	A	A				
Lat.Amer	Brazil	BB	BB		Thin		
Lat.Amer	Brazil	BB	BB				
MiddleEast	United Arab Emirates		A				
MiddleEast	United Arab Emirates		A				
MiddleEast	United Arab Emirates		A				
MiddleEast	Saudi Arabia	A	AA				
MiddleEast	Saudi Arabia	A	AA		Thin	Thin	Thin
MiddleEast	Saudi Arabia	A	AA		Thin	Thin	Thin
MiddleEast	Saudi Arabia	A	AA				
MiddleEast	Saudi Arabia	A	AA				
MiddleEast	Saudi Arabia	A	AA		Thin	Thin	Thin
MiddleEast	Saudi Arabia	A	AA		Thin	Thin	Thin
MiddleEast	Saudi Arabia	A	AA		Thin	Thin	Thin
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB				
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	AA				
Asia	Japan	BB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan		AA	Thin	CcyGrp	CcyGrp	Thin
Asia	Japan		AA	Thin	DocAdj	DocAdj	Thin
Asia	Japan		AA		Thin		
Asia	Japan		AA		Thin		
Asia	Japan		AA				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
MiddleEast	Saudi Arabia	A	A		CcyGrp	Thin	CcyGrp
MiddleEast	Saudi Arabia	A	A		DocAdj	Thin	DocAdj
MiddleEast	Saudi Arabia	A	A		CcyGrp	Thin	CcyGrp
MiddleEast	Saudi Arabia	A	A		DocAdj	Thin	DocAdj
MiddleEast	Saudi Arabia	A	A				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Asia	Japan		A				
Asia	Japan		A				
Europe	Finland	BBB			Thin	DocAdj	DocAdj
Europe	Finland	BBB			Thin	CcyGrp	CcyGrp
Europe	Finland	BBB			Thin	DocAdj	DocAdj
Europe	Finland	BBB			Thin	CcyGrp	CcyGrp
Europe	Finland	AA	AA	Thin	Thin	Thin	Thin
Europe	Finland	AA	AA	Thin	Thin	Thin	Thin
Europe	Finland	AA	AA	Thin	Thin	Thin	Thin
Europe	Finland	AA	AA	Thin	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
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DocAdj	Thin	DocAdj	DocAdj			
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DocAdj	Thin	DocAdj	DocAdj			
DocAdj	Thin	DocAdj	DocAdj			
DocAdj	Thin	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
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SAMPOO-BankEURCR	31-Jul-08 SAMPOO-Bank
SAMPOO-BankEURMM	31-Jul-08 SAMPOO-Bank
SAMPOO-BankJPYCR	31-Jul-08 SAMPOO-Bank
SAMPOO-BankJPYMM	31-Jul-08 SAMPOO-Bank
SAMPOO-BankNZDCR	31-Jul-08 SAMPOO-Bank
SAMPOO-BankNZDMM	31-Jul-08 SAMPOO-Bank
SAMPOO-BankUSDCR	31-Jul-08 SAMPOO-Bank
SAMPOO-BankUSDMM	31-Jul-08 SAMPOO-Bank
SAMPOO-BankEURCR	31-Jul-08 SAMPOO-Bank
SAMPOO-BankEURMM	31-Jul-08 SAMPOO-Bank
SAMPOO-BankUSDCR	31-Jul-08 SAMPOO-Bank
SAMPOO-BankUSDMM	31-Jul-08 SAMPOO-Bank
SAMSNG-ElectronAUDCR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronAUDMR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronCHFCR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronDKKCR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronEURCR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronEURMM	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronEURMR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronGBPCR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronHKDMR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronJPYCR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronJPYMM	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronJPYMR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronKRWCR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronNZDCR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronSGDCR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronSGDMR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronTWDCR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronUSDCR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronUSDMM	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronUSDMR	31-Jul-08 SAMSNG-Electron
SAMSNG-ElectronUSDXR	31-Jul-08 SAMSNG-Electron
SANUSDMR	31-Jul-08 SAN
SANUSDXR	31-Jul-08 SAN
SANCREEURCR	31-Jul-08 SANCRE
SANCREJPYCR	31-Jul-08 SANCRE
SANCREJPYMR	31-Jul-08 SANCRE
SANCREJPYXR	31-Jul-08 SANCRE
SANCREUSDCR	31-Jul-08 SANCRE
SANDENJPYCR	31-Jul-08 SANDEN
SANDENJPYXR	31-Jul-08 SANDEN
SANDVKAUDMM	31-Jul-08 SANDVK
SANDVKEURCR	31-Jul-08 SANDVK
SANDVKEURMM	31-Jul-08 SANDVK
SANDVKEURMR	31-Jul-08 SANDVK
SANDVKSEKMM	31-Jul-08 SANDVK
SANDVKUSDCR	31-Jul-08 SANDVK
SANDVKUSDMM	31-Jul-08 SANDVK
SANDVKUSDMR	31-Jul-08 SANDVK
SANMEURMM	31-Jul-08 SANM
SANMEURMR	31-Jul-08 SANM
SANMUSDCR	31-Jul-08 SANM
SANMUSDMM	31-Jul-08 SANM
SANMUSDMR	31-Jul-08 SANM
SANMUSDXR	31-Jul-08 SANM
SANMEURCR	31-Jul-08 SANM
SANMEURMM	31-Jul-08 SANM
SANMEURMR	31-Jul-08 SANM
SANMEURXR	31-Jul-08 SANM
SANMUSDCR	31-Jul-08 SANM
SANMUSDMM	31-Jul-08 SANM
SANMUSDMR	31-Jul-08 SANM
SANMUSDXR	31-Jul-08 SANM
SANMAUDXR	31-Jul-08 SANM
SANMDKKXR	31-Jul-08 SANM
SANMEURMM	31-Jul-08 SANM
SANMEURMR	31-Jul-08 SANM
SANMEURXR	31-Jul-08 SANM
SANMHKDXR	31-Jul-08 SANM
SANMJPYXR	31-Jul-08 SANM
SANMUSDCR	31-Jul-08 SANM
SANMUSDMM	31-Jul-08 SANM
SANMUSDMR	31-Jul-08 SANM

Sampo Bk plc	7GEDNG	SNRFOR	EUR
Sampo Bk plc	7GEDNG	SNRFOR	EUR
Sampo Bk plc	7GEDNG	SNRFOR	JPY
Sampo Bk plc	7GEDNG	SNRFOR	JPY
Sampo Bk plc	7GEDNG	SNRFOR	NZD
Sampo Bk plc	7GEDNG	SNRFOR	NZD
Sampo Bk plc	7GEDNG	SNRFOR	USD
Sampo Bk plc	7GEDNG	SNRFOR	USD
Sampo Bk plc	7GEDNG	SUBLT2	EUR
Sampo Bk plc	7GEDNG	SUBLT2	EUR
Sampo Bk plc	7GEDNG	SUBLT2	USD
Sampo Bk plc	7GEDNG	SUBLT2	USD
Samsung Electrs Co Ltd	7GF655	SNRFOR	AUD
Samsung Electrs Co Ltd	7GF655	SNRFOR	AUD
Samsung Electrs Co Ltd	7GF655	SNRFOR	CHF
Samsung Electrs Co Ltd	7GF655	SNRFOR	DKK
Samsung Electrs Co Ltd	7GF655	SNRFOR	EUR
Samsung Electrs Co Ltd	7GF655	SNRFOR	EUR
Samsung Electrs Co Ltd	7GF655	SNRFOR	EUR
Samsung Electrs Co Ltd	7GF655	SNRFOR	GBP
Samsung Electrs Co Ltd	7GF655	SNRFOR	HKD
Samsung Electrs Co Ltd	7GF655	SNRFOR	JPY
Samsung Electrs Co Ltd	7GF655	SNRFOR	JPY
Samsung Electrs Co Ltd	7GF655	SNRFOR	JPY
Samsung Electrs Co Ltd	7GF655	SNRFOR	KRW
Samsung Electrs Co Ltd	7GF655	SNRFOR	NZD
Samsung Electrs Co Ltd	7GF655	SNRFOR	SGD
Samsung Electrs Co Ltd	7GF655	SNRFOR	SGD
Samsung Electrs Co Ltd	7GF655	SNRFOR	TWD
Samsung Electrs Co Ltd	7GF655	SNRFOR	USD
Samsung Electrs Co Ltd	7GF655	SNRFOR	USD
Samsung Electrs Co Ltd	7GF655	SNRFOR	USD
Samsung Electrs Co Ltd	7GF655	SNRFOR	USD
Sandisk Corp	8I004G	SNRFOR	USD
Sandisk Corp	8I004G	SNRFOR	USD
Sanyo Elec Cr Co Ltd	JPEHAM	SNRFOR	EUR
Sanyo Elec Cr Co Ltd	JPEHAM	SNRFOR	JPY
Sanyo Elec Cr Co Ltd	JPEHAM	SNRFOR	JPY
Sanyo Elec Cr Co Ltd	JPEHAM	SNRFOR	JPY
Sanyo Elec Cr Co Ltd	JPEHAM	SNRFOR	USD
Sanden Corp	JPD79A	SNRFOR	JPY
Sanden Corp	JPD79A	SNRFOR	JPY
Sandvik AB	8I0233	SNRFOR	AUD
Sandvik AB	8I0233	SNRFOR	EUR
Sandvik AB	8I0233	SNRFOR	EUR
Sandvik AB	8I0233	SNRFOR	EUR
Sandvik AB	8I0233	SNRFOR	SEK
Sandvik AB	8I0233	SNRFOR	USD
Sandvik AB	8I0233	SNRFOR	USD
Sandvik AB	8I0233	SNRFOR	USD
Sanmina SCI Corp	8I0997	SECDOM	EUR
Sanmina SCI Corp	8I0997	SECDOM	EUR
Sanmina SCI Corp	8I0997	SECDOM	USD
Sanmina SCI Corp	8I0997	SECDOM	USD
Sanmina SCI Corp	8I0997	SECDOM	USD
Sanmina SCI Corp	8I0997	SECDOM	USD
Sanmina SCI Corp	8I0997	SNRFOR	EUR
Sanmina SCI Corp	8I0997	SNRFOR	EUR
Sanmina SCI Corp	8I0997	SNRFOR	EUR
Sanmina SCI Corp	8I0997	SNRFOR	EUR
Sanmina SCI Corp	8I0997	SNRFOR	USD
Sanmina SCI Corp	8I0997	SNRFOR	USD
Sanmina SCI Corp	8I0997	SNRFOR	USD
Sanmina SCI Corp	8I0997	SNRFOR	USD
Sanmina SCI Corp	8I0997	SUBLT2	AUD
Sanmina SCI Corp	8I0997	SUBLT2	DKK
Sanmina SCI Corp	8I0997	SUBLT2	EUR
Sanmina SCI Corp	8I0997	SUBLT2	EUR
Sanmina SCI Corp	8I0997	SUBLT2	EUR
Sanmina SCI Corp	8I0997	SUBLT2	HKD
Sanmina SCI Corp	8I0997	SUBLT2	JPY
Sanmina SCI Corp	8I0997	SUBLT2	USD
Sanmina SCI Corp	8I0997	SUBLT2	USD
Sanmina SCI Corp	8I0997	SUBLT2	USD

CR	Composite	0.56%	0.58%	0.63%	0.71%	0.80%	1.01%
MM	Composite	0.005631824	0.005849574	0.006344226	0.007108631	0.008016981	0.010065167
CR	Composite	0.56%	0.58%	0.63%	0.71%	0.80%	1.01%
MM	Composite	0.56%	0.58%	0.63%	0.71%	0.80%	1.01%
CR	Composite	0.56%	0.58%	0.63%	0.71%	0.80%	1.01%
MM	Composite	0.56%	0.58%	0.63%	0.71%	0.80%	1.01%
CR	Composite	0.56%	0.58%	0.63%	0.71%	0.80%	1.01%
MM	Composite	0.56%	0.58%	0.63%	0.71%	0.80%	1.01%
CR	Composite	0.52%	0.52%	0.96%	0.94%	1.03%	1.11%
MM	Composite	0.52%	0.52%	0.96%	0.94%	1.03%	1.11%
CR	Composite	0.52%	0.52%	0.96%	0.94%	1.03%	1.11%
MM	Composite	0.52%	0.52%	0.96%	0.94%	1.03%	1.11%
CR	Composite	0.35%	0.50%	0.55%	0.70%	0.78%	0.89%
MR	Composite	0.35%	0.50%	0.55%	0.70%	0.78%	0.89%
CR	Composite	0.35%	0.50%	0.55%	0.70%	0.77%	0.89%
CR	Composite	0.35%	0.50%	0.55%	0.70%	0.77%	0.89%
CR	Composite	0.35%	0.50%	0.55%	0.70%	0.77%	0.89%
MM	Composite	0.33%	0.49%	0.53%	0.67%	0.75%	0.85%
MR	Composite	0.33%	0.48%	0.52%	0.66%	0.74%	0.85%
CR	Composite	0.35%	0.50%	0.55%	0.70%	0.77%	0.89%
MR	Composite	0.33%	0.48%	0.52%	0.66%	0.74%	0.85%
CR	Composite	0.35%	0.50%	0.57%	0.71%	0.80%	0.90%
MM	Composite						
MR	Composite	0.35%	0.50%	0.54%	0.68%	0.76%	0.85%
CR	Composite	0.35%	0.50%	0.55%	0.70%	0.77%	0.89%
CR	Composite	0.35%	0.50%	0.55%	0.70%	0.77%	0.89%
CR	Composite	0.35%	0.50%	0.55%	0.70%	0.77%	0.89%
MR	Composite	0.33%	0.48%	0.52%	0.66%	0.74%	0.85%
CR	Composite	0.35%	0.50%	0.55%	0.70%	0.77%	0.89%
CR	Composite	0.35%	0.50%	0.55%	0.70%	0.77%	0.89%
MM	Composite	0.33%	0.49%	0.53%	0.67%	0.75%	0.85%
MR	Composite	0.003311118	0.004804821	0.005207877	0.006633039	0.007374991	0.008458018
XR	Composite	0.32%	0.46%	0.50%	0.64%	0.71%	0.81%
MR	Composite						
XR	Composite						
CR	Composite	0.66%	0.67%	0.77%	0.60%	0.91%	0.91%
CR	Composite	0.66%	0.67%	0.77%	0.60%	0.91%	0.91%
MR	Composite						
XR	Composite	0.66%	0.67%	0.77%	0.60%	0.91%	0.91%
CR	Composite	0.0065795	0.006682	0.007714	0.006	0.00905	0.00905
CR	Composite	0.16%	0.25%	0.28%	0.33%	0.40%	0.41%
XR	Composite	0.16%	0.25%	0.28%	0.33%	0.40%	0.41%
MM	Composite	0.24%	0.36%	0.48%	0.55%	0.66%	0.75%
CR	Composite	0.0025	0.003750694	0.004999306	0.00577474	0.006875694	0.007847222
MM	Composite	0.24%	0.36%	0.48%	0.55%	0.66%	0.75%
MR	Composite						
MM	Composite	0.0024	0.003600667	0.004799333	0.00554375	0.006600667	0.007533333
CR	Composite						
MM	Composite	0.24%	0.36%	0.48%	0.55%	0.66%	0.75%
MR	Composite	0.002375	0.00356316	0.00474934	0.005486003	0.00653191	0.007454861
MM	Composite						
MR	Composite						
CR	Composite	0.01700765	0.01700765	0.01815	0.026366	0.028324	0.03025
MM	Composite						
MR	Composite	0.016157268	0.016157268	0.01815	0.026366	0.028324	0.03025
XR	Composite	0.015562	0.015562	0.01815	0.026366	0.028324	0.03025
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	1.20%	1.23%	2.05%	2.32%	2.31%	6.10%
CR	Composite						
MM	Composite						
MR	Composite	0.012017	0.01226	0.020475	0.024037642	0.023977377	0.061135
XR	Composite	1.20%	1.23%	2.05%	2.32%	2.31%	6.10%
XR	Composite	2.48%	2.94%	4.07%	5.14%	5.67%	6.13%
XR	Composite	2.48%	2.93%	4.07%	5.12%	5.67%	6.13%
MM	Composite						
MR	Composite						
XR	Composite	0.024829308	0.029289263	0.040659229	0.05121907	0.056680878	0.0612675
XR	Composite	0.024829308	0.029289263	0.040659229	0.05121907	0.056680878	0.0612675
XR	Composite	2.48%	2.94%	4.07%	5.14%	5.67%	6.13%
CR	Composite	2.71%	3.20%	4.44%	5.59%	6.17%	6.67%
MM	Composite						
MR	Composite	2.58%	3.04%	4.22%	5.26%	5.86%	6.25%

0.97%	0.97%	0.97%	0.97%	0.97%	0.4 NR	NR
0.97%	0.0097315	0.0097315	0.0097315	0.0097315	0.4 NR	NR
0.97%	0.97%	0.97%	0.97%	0.97%	0.4 NR	NR
0.97%	0.97%	0.97%	0.97%	0.97%	0.4 NR	NR
0.97%	0.97%	0.97%	0.97%	0.97%	0.4 NR	NR
0.97%	0.97%	0.97%	0.97%	0.97%	0.4 NR	NR
0.97%	0.97%	0.97%	0.97%	0.97%	0.4 NR	NR
0.97%	0.97%	0.97%	0.97%	0.97%	0.4 NR	NR
1.13%	1.34%	1.31%	1.31%	1.31%	0.2	NR
1.13%	1.34%	1.31%	1.31%	1.31%	0.2	NR
1.13%	1.34%	1.31%	1.31%	1.31%	0.2	NR
1.13%	1.34%	1.31%	1.31%	1.31%	0.2	NR
0.94%	1.00%	1.06%	1.08%	1.08%	0.355 BB	BBB
0.94%	1.00%	1.06%	1.08%	1.08%	0.355 BB	BBB
0.94%	1.00%	1.06%	1.08%	1.08%	0.348571429 A	AA
0.94%	1.00%	1.06%	1.08%	1.08%	0.348571429 A	AA
0.94%	1.00%	1.06%	1.08%	1.08%	0.348571429 A	AA
0.90%	0.96%	1.02%	1.03%	1.04%	0.355 BBB	A
0.89%	0.95%	1.01%	1.02%	1.03%	0.355 BBB	A
0.94%	1.00%	1.06%	1.08%	1.08%	0.348571429 A	AA
0.89%	0.95%	1.01%	1.02%	1.03%	0.355 BBB	A
0.96%	1.00%	1.06%	1.08%	1.08%	0.355 BB	BBB
					0.355	
0.92%	1.00%	1.06%	1.08%	1.08%	0.355 BB	BBB
0.94%	1.00%	1.06%	1.08%	1.08%	0.348571429 A	AA
0.94%	1.00%	1.06%	1.08%	1.08%	0.348571429 A	AA
0.94%	1.00%	1.06%	1.08%	1.08%	0.348571429 A	AA
0.89%	0.95%	1.01%	1.02%	1.03%	0.355 BBB	A
0.94%	1.00%	1.06%	1.08%	1.08%	0.348571429 A	AA
0.94%	1.00%	1.06%	1.08%	1.08%	0.348571429 A	AA
0.90%	0.96%	1.02%	1.03%	1.04%	0.355 BBB	A
0.89%	0.009543145	0.010090452	0.010226291	0.010265938	0.355 BBB	A
0.86%	0.92%	0.97%	0.98%	0.99%	0.355 BBB	A
					0.4	
					0.4	
0.95%	1.01%	1.01%	1.14%	1.14%	NR	NR
0.95%	1.01%	1.01%	1.14%	1.14%	0.4 NR	NR
					0.4	
0.95%	1.01%	1.01%	1.14%	1.14%	0.4 NR	NR
0.95%	0.01005	0.01005	0.01136	0.01136	NR	NR
0.41%	0.41%	0.41%	0.41%	0.41%	0.3 NR	NR
0.41%	0.41%	0.41%	0.41%	0.41%	0.3 NR	NR
0.78%	0.84%	0.84%	0.97%	0.84%	0.4 CCC	BB
0.82%	0.0084	0.0084	0.010104167	0.0084	0.4 B	BBB
0.78%	0.84%	0.84%	0.97%	0.84%	0.4 BB	A
					0.4	
0.78%	0.0084	0.0084	0.0097	0.0097	0.4 BB	A
					0.4	
0.78%	0.84%	0.84%	0.97%	0.97%	0.4 BB	A
0.78%	0.0084	0.0084	0.009598958	0.009598958	0.4 B	BBB
					0.65	
					0.65	
3.39%	0.034998543	0.0309776	0.03148435	0.03148435	0.65	CCC
					0.65	
3.22%	0.033248616	0.0309776	0.03148435	0.03148435	0.65	CCC
3.11%	0.032023667	0.0309776	0.03148435	0.03148435	0.65	CCC
					0.383333333	
					0.383333333	
					0.4	
6.10%	3.12%	7.15%	3.55%	3.35%	0.374999999 NR	NR
					0.383333333	
					0.383333333	
6.10%	0.03118775	0.071511	0.03555	0.034808197	0.4 NR	NR
6.10%	3.12%	7.15%	3.55%	3.35%	0.374999999 NR	NR
6.24%	6.31%	6.28%	6.25%	6.24%	0.4 BB	BBB
6.24%	6.32%	6.30%	6.25%	6.34%	0.4 A	AA
					0.4	
					0.4	
6.24%	0.063247975	0.062957175	0.0625	0.063447667	0.4 A	AA
6.24%	0.063247975	0.062957175	0.0625	0.063447667	0.4 A	AA
6.24%	6.31%	6.28%	6.25%	6.24%	0.4 BB	BBB
6.77%	6.85%	6.81%	6.25%	6.93%	0.4 BBB	A
					0.4	
6.33%	6.39%	6.47%	6.25%	6.59%	0.4 BBB	A

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
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NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	A	A	A	A
BBB	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	BB	BB	B	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	BB	NR
NR	NR	NR	NR	B	B
NR	NR	NR	NR	B	B
NR	NR	NR	NR	BBB	BBB
NR	B	A	B	NR	NR
NR	BBB	BBB	CCC	NR	NR
NR	B	A	B	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A

			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
BB	BB	BB	AA	13 Technology
BB	BB	BB	AA	13 Technology
A	A	A	AA	12 Technology
A	A	A	AA	12 Technology
A	A	A	AA	12 Technology
BBB	BBB	BBB	AA	12 Technology
BBB	BBB	BBB	AA	12 Technology
A	A	A	AA	12 Technology
BBB	BBB	BBB	AA	12 Technology
BB	BB	BB	A	3 Technology
			NR	Technology
BB	BB	BB	A	3 Technology
A	A	A	AA	12 Technology
A	A	A	AA	12 Technology
A	A	A	AA	12 Technology
BBB	BBB	BBB	AA	12 Technology
A	A	A	AA	12 Technology
A	A	A	AA	12 Technology
BBB	BBB	BBB	AA	12 Technology
BBB	BBB	BBB	AA	12 Technology
BBB	BBB	BBB	AA	12 Technology
			NR	Technology
			NR	Technology
	NR		NR	2 Financials
	NR		NR	2 Financials
			NR	Financials
	NR		NR	2 Financials
	NR		NR	2 Financials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
	BB		A	3 Industrials
	BBB		A	3 Industrials
	A		A	3 Industrials
			NR	Industrials
	A		A	3 Industrials
			NR	Industrials
	A		A	3 Industrials
	BBB		A	3 Industrials
			NR	Industrials
			NR	Industrials
NR		NR	NR	2 Industrials
			NR	Industrials
NR		NR	NR	2 Industrials
NR		NR	NR	2 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR	BB	NR	3 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	BB	NR	5 Industrials
NR	NR	BB	NR	3 Industrials
BB	NR	BB	AA	11 Industrials
A	NR	A	AA	10 Industrials
			NR	Industrials
			NR	Industrials
A	NR	A	AA	10 Industrials
A	NR	A	AA	10 Industrials
BB	NR	BB	AA	11 Industrials
BBB	NR	BBB	AA	11 Industrials
			NR	Industrials
BBB	NR	BBB	A	3 Industrials

Europe	Finland	AA	AA	Thin	Thin	Thin	Thin
Europe	Finland	AA	AA	Thin	Thin	Thin	Thin
Europe	Finland	AA	AA	Thin	Thin	Thin	Thin
Europe	Finland	AA	AA	Thin	Thin	Thin	Thin
Europe	Finland	AA	AA	Thin	Thin	Thin	Thin
Europe	Finland	AA	AA	Thin	Thin	Thin	Thin
Europe	Finland	AA	AA	Thin	Thin	Thin	Thin
Europe	Finland	AA	AA	Thin	Thin	Thin	Thin
Europe	Finland	AA	AA		Thin	Thin	Thin
Europe	Finland	AA	AA		Thin	Thin	Thin
Europe	Finland	AA	AA		Thin	Thin	Thin
Europe	Finland	AA	AA		Thin	Thin	Thin
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA				
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Europe	Sweden	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A				
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A				
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B		DocAdj	Thin	Thin
N.Amer	United States	BB	B				
N.Amer	United States	BB	B		DocAdj	Thin	Thin
N.Amer	United States	BB	B		CcyGrp	Thin	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	Thin	Thin	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	Thin	Thin	CcyGrp
N.Amer	United States	B	B	Thin	Thin	Thin	DocAdj
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	CcyGrp

Thin	Thin	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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	Thin	Thin	Thin		Thin	
Thin	Thin					
Thin	Thin					
Entity Tier	Entity Tier	Entity Tier	Thin		Entity Tier	
DocAdj	DocAdj	DocAdj	Thin		DocAdj	
CcyGrp	CcyGrp	CcyGrp	Thin		CcyGrp	
CcyGrp	CcyGrp	CcyGrp	Thin		CcyGrp	
CcyGrp	CcyGrp	CcyGrp	Thin		CcyGrp	
DocAdj	DocAdj	DocAdj	Thin		DocAdj	
Thin	Thin	DocAdj	DocAdj	Thin		Thin
Thin	Thin	DocAdj	DocAdj	Thin		Thin
Thin	Thin	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	DocAdj
DocAdj	DocAdj	Thin	Thin	Thin	Thin	DocAdj
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj

Entity Tier
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SANMUSDXR	31-Jul-08 SANM
SANMIGUSDCR	31-Jul-08 SANMIG
SANMIGUSDMR	31-Jul-08 SANMIG
SANPAOAUDMM	31-Jul-08 SANPAO
SANPAOCADMM	31-Jul-08 SANPAO
SANPAOCHFCR	31-Jul-08 SANPAO
SANPAOCHFMM	31-Jul-08 SANPAO
SANPAOEURCR	31-Jul-08 SANPAO
SANPAOEURMM	31-Jul-08 SANPAO
SANPAOEURMR	31-Jul-08 SANPAO
SANPAOEURXR	31-Jul-08 SANPAO
SANPAOGBPCR	31-Jul-08 SANPAO
SANPAOGBPMM	31-Jul-08 SANPAO
SANPAOGBPMR	31-Jul-08 SANPAO
SANPAOHKDMM	31-Jul-08 SANPAO
SANPAOJPYCR	31-Jul-08 SANPAO
SANPAOJPYMM	31-Jul-08 SANPAO
SANPAOSEKMM	31-Jul-08 SANPAO
SANPAOSGDMM	31-Jul-08 SANPAO
SANPAOUSDCR	31-Jul-08 SANPAO
SANPAOUSDMM	31-Jul-08 SANPAO
SANPAOUSDMR	31-Jul-08 SANPAO
SANPAOUSDXR	31-Jul-08 SANPAO
SANPAOAUDMM	31-Jul-08 SANPAO
SANPAODKKMM	31-Jul-08 SANPAO
SANPAOEURCR	31-Jul-08 SANPAO
SANPAOEURMM	31-Jul-08 SANPAO
SANPAOEURMR	31-Jul-08 SANPAO
SANPAOEURXR	31-Jul-08 SANPAO
SANPAOGBPCR	31-Jul-08 SANPAO
SANPAOGBPMM	31-Jul-08 SANPAO
SANPAOGBPMR	31-Jul-08 SANPAO
SANPAOHKDMM	31-Jul-08 SANPAO
SANPAOJPYMM	31-Jul-08 SANPAO
SANPAOSGDMM	31-Jul-08 SANPAO
SANPAOUSDCR	31-Jul-08 SANPAO
SANPAOUSDMM	31-Jul-08 SANPAO
SANPAOUSDMR	31-Jul-08 SANPAO
SANPAOUSDXR	31-Jul-08 SANPAO
SANPAOZARMM	31-Jul-08 SANPAO
SANTUSDCR	31-Jul-08 SANT
SANTUSDMM	31-Jul-08 SANT
SANTUSDMR	31-Jul-08 SANT
SANTNDRAUDCR	31-Jul-08 SANTNDR
SANTNDRAUDMM	31-Jul-08 SANTNDR
SANTNDRCADMM	31-Jul-08 SANTNDR
SANTNDRCHFCR	31-Jul-08 SANTNDR
SANTNDRCHFMM	31-Jul-08 SANTNDR
SANTNDRDKKMM	31-Jul-08 SANTNDR
SANTNDREURCR	31-Jul-08 SANTNDR
SANTNDREURMM	31-Jul-08 SANTNDR
SANTNDREURMR	31-Jul-08 SANTNDR
SANTNDREURXR	31-Jul-08 SANTNDR
SANTNDRGBPCR	31-Jul-08 SANTNDR
SANTNDRGBPMM	31-Jul-08 SANTNDR
SANTNDRHKDMM	31-Jul-08 SANTNDR
SANTNDRJPYCR	31-Jul-08 SANTNDR
SANTNDRJPYMM	31-Jul-08 SANTNDR
SANTNDRSEKMM	31-Jul-08 SANTNDR
SANTNDRSGDMM	31-Jul-08 SANTNDR
SANTNDRUSDCR	31-Jul-08 SANTNDR
SANTNDRUSDMM	31-Jul-08 SANTNDR
SANTNDRUSDMR	31-Jul-08 SANTNDR
SANTNDRAUDCR	31-Jul-08 SANTNDR
SANTNDRAUDMM	31-Jul-08 SANTNDR
SANTNDRCHFMM	31-Jul-08 SANTNDR
SANTNDRDKKMM	31-Jul-08 SANTNDR
SANTNDREURCR	31-Jul-08 SANTNDR
SANTNDREURMM	31-Jul-08 SANTNDR
SANTNDREURMR	31-Jul-08 SANTNDR
SANTNDRGBPCR	31-Jul-08 SANTNDR
SANTNDRGBPMM	31-Jul-08 SANTNDR
SANTNDRGBPMR	31-Jul-08 SANTNDR
SANTNDRHKDMM	31-Jul-08 SANTNDR

Sanmina SCI Corp	8I0997	SUBLT2	USD
San Miguel Corp	Y5C616	SNRFOR	USD
San Miguel Corp	Y5C616	SNRFOR	USD
Intesa Sanpaolo SpA	TYA56D	SNRFOR	AUD
Intesa Sanpaolo SpA	TYA56D	SNRFOR	CAD
Intesa Sanpaolo SpA	TYA56D	SNRFOR	CHF
Intesa Sanpaolo SpA	TYA56D	SNRFOR	CHF
Intesa Sanpaolo SpA	TYA56D	SNRFOR	EUR
Intesa Sanpaolo SpA	TYA56D	SNRFOR	EUR
Intesa Sanpaolo SpA	TYA56D	SNRFOR	EUR
Intesa Sanpaolo SpA	TYA56D	SNRFOR	EUR
Intesa Sanpaolo SpA	TYA56D	SNRFOR	GBP
Intesa Sanpaolo SpA	TYA56D	SNRFOR	GBP
Intesa Sanpaolo SpA	TYA56D	SNRFOR	GBP
Intesa Sanpaolo SpA	TYA56D	SNRFOR	HKD
Intesa Sanpaolo SpA	TYA56D	SNRFOR	JPY
Intesa Sanpaolo SpA	TYA56D	SNRFOR	JPY
Intesa Sanpaolo SpA	TYA56D	SNRFOR	SEK
Intesa Sanpaolo SpA	TYA56D	SNRFOR	SGD
Intesa Sanpaolo SpA	TYA56D	SNRFOR	USD
Intesa Sanpaolo SpA	TYA56D	SNRFOR	USD
Intesa Sanpaolo SpA	TYA56D	SNRFOR	USD
Intesa Sanpaolo SpA	TYA56D	SNRFOR	USD
Intesa Sanpaolo SpA	TYA56D	SUBLT2	AUD
Intesa Sanpaolo SpA	TYA56D	SUBLT2	DKK
Intesa Sanpaolo SpA	TYA56D	SUBLT2	EUR
Intesa Sanpaolo SpA	TYA56D	SUBLT2	EUR
Intesa Sanpaolo SpA	TYA56D	SUBLT2	EUR
Intesa Sanpaolo SpA	TYA56D	SUBLT2	EUR
Intesa Sanpaolo SpA	TYA56D	SUBLT2	GBP
Intesa Sanpaolo SpA	TYA56D	SUBLT2	GBP
Intesa Sanpaolo SpA	TYA56D	SUBLT2	GBP
Intesa Sanpaolo SpA	TYA56D	SUBLT2	HKD
Intesa Sanpaolo SpA	TYA56D	SUBLT2	JPY
Intesa Sanpaolo SpA	TYA56D	SUBLT2	SGD
Intesa Sanpaolo SpA	TYA56D	SUBLT2	USD
Intesa Sanpaolo SpA	TYA56D	SUBLT2	USD
Intesa Sanpaolo SpA	TYA56D	SUBLT2	USD
Intesa Sanpaolo SpA	TYA56D	SUBLT2	USD
Intesa Sanpaolo SpA	TYA56D	SUBLT2	ZAR
Bco Santander Chile	05EFB2	SNRFOR	USD
Bco Santander Chile	05EFB2	SNRFOR	USD
Bco Santander Chile	05EFB2	SNRFOR	USD
Bco SANTANDER SA	EFAGG9	SNRFOR	AUD
Bco SANTANDER SA	EFAGG9	SNRFOR	AUD
Bco SANTANDER SA	EFAGG9	SNRFOR	CAD
Bco SANTANDER SA	EFAGG9	SNRFOR	CHF
Bco SANTANDER SA	EFAGG9	SNRFOR	CHF
Bco SANTANDER SA	EFAGG9	SNRFOR	DKK
Bco SANTANDER SA	EFAGG9	SNRFOR	EUR
Bco SANTANDER SA	EFAGG9	SNRFOR	EUR
Bco SANTANDER SA	EFAGG9	SNRFOR	EUR
Bco SANTANDER SA	EFAGG9	SNRFOR	EUR
Bco SANTANDER SA	EFAGG9	SNRFOR	GBP
Bco SANTANDER SA	EFAGG9	SNRFOR	GBP
Bco SANTANDER SA	EFAGG9	SNRFOR	HKD
Bco SANTANDER SA	EFAGG9	SNRFOR	JPY
Bco SANTANDER SA	EFAGG9	SNRFOR	JPY
Bco SANTANDER SA	EFAGG9	SNRFOR	SEK
Bco SANTANDER SA	EFAGG9	SNRFOR	SGD
Bco SANTANDER SA	EFAGG9	SNRFOR	USD
Bco SANTANDER SA	EFAGG9	SNRFOR	USD
Bco SANTANDER SA	EFAGG9	SNRFOR	USD
Bco SANTANDER SA	EFAGG9	SUBLT2	AUD
Bco SANTANDER SA	EFAGG9	SUBLT2	AUD
Bco SANTANDER SA	EFAGG9	SUBLT2	CHF
Bco SANTANDER SA	EFAGG9	SUBLT2	DKK
Bco SANTANDER SA	EFAGG9	SUBLT2	EUR
Bco SANTANDER SA	EFAGG9	SUBLT2	EUR
Bco SANTANDER SA	EFAGG9	SUBLT2	EUR
Bco SANTANDER SA	EFAGG9	SUBLT2	GBP
Bco SANTANDER SA	EFAGG9	SUBLT2	GBP
Bco SANTANDER SA	EFAGG9	SUBLT2	GBP
Bco SANTANDER SA	EFAGG9	SUBLT2	HKD

XR	Composite	2.48%	2.93%	4.07%	5.12%	5.67%	6.13%
CR	Composite	2.59%	2.59%	2.59%	2.59%	2.59%	2.59%
MR	Composite	2.59%	2.59%	2.59%	2.59%	2.59%	2.59%
MM	Composite	0.19%	0.23%	0.36%	0.43%	0.48%	0.52%
MM	Composite	0.19%	0.23%	0.36%	0.42%	0.49%	0.54%
CR	Composite	0.19%	0.24%	0.37%	0.44%	0.50%	0.55%
MM	Composite	0.19%	0.23%	0.36%	0.42%	0.49%	0.54%
CR	Composite	0.19%	0.24%	0.37%	0.44%	0.50%	0.55%
MM	Composite	0.19%	0.23%	0.36%	0.42%	0.49%	0.54%
MR	Composite	0.19%	0.23%	0.36%	0.42%	0.48%	0.53%
XR	Composite	0.19%	0.22%	0.34%	0.40%	0.46%	0.51%
CR	Composite	0.19%	0.24%	0.37%	0.44%	0.50%	0.55%
MM	Composite	0.19%	0.23%	0.36%	0.42%	0.49%	0.54%
MR	Composite						
MM	Composite	0.19%	0.23%	0.36%	0.42%	0.49%	0.54%
CR	Composite	0.19%	0.23%	0.36%	0.43%	0.49%	0.55%
MM	Composite	0.19%	0.23%	0.34%	0.42%	0.47%	0.53%
MM	Composite	0.19%	0.23%	0.36%	0.42%	0.49%	0.54%
MM	Composite						
CR	Composite	0.19%	0.24%	0.37%	0.44%	0.50%	0.55%
MM	Composite	0.19%	0.23%	0.36%	0.42%	0.49%	0.54%
MR	Composite	0.19%	0.23%	0.36%	0.42%	0.48%	0.53%
XR	Composite						
MM	Composite	0.52%	0.50%	0.69%	0.81%	0.91%	1.01%
MM	Composite	0.51%	0.50%	0.69%	0.81%	0.90%	1.01%
CR	Composite	0.53%	0.51%	0.72%	0.84%	0.94%	1.05%
MM	Composite	0.51%	0.50%	0.69%	0.81%	0.90%	1.01%
MR	Composite	0.51%	0.50%	0.68%	0.80%	0.90%	1.00%
XR	Composite						
CR	Composite	0.53%	0.51%	0.72%	0.84%	0.94%	1.05%
MM	Composite	0.51%	0.50%	0.69%	0.81%	0.90%	1.01%
MR	Composite						
MM	Composite	0.51%	0.50%	0.69%	0.81%	0.90%	1.01%
MM	Composite	0.52%	0.50%	0.70%	0.82%	0.92%	1.02%
MM	Composite	0.51%	0.50%	0.69%	0.81%	0.90%	1.01%
CR	Composite	0.53%	0.51%	0.72%	0.84%	0.94%	1.05%
MM	Composite	0.51%	0.50%	0.69%	0.81%	0.90%	1.01%
MR	Composite	0.51%	0.50%	0.68%	0.80%	0.90%	1.00%
XR	Composite						
MM	Composite	0.51%	0.50%	0.69%	0.81%	0.90%	1.01%
CR	Composite	1.72%	1.72%	1.72%	1.72%	1.72%	1.72%
MM	Composite	1.72%	1.72%	1.72%	1.72%	1.72%	1.72%
MR	Composite	0.0172	0.0172	0.0172	0.0172	0.0172	0.0172
CR	Composite	0.31%	0.36%	0.49%	0.61%	0.68%	0.75%
MM	Composite	0.31%	0.36%	0.49%	0.61%	0.68%	0.75%
MM	Composite	0.31%	0.36%	0.49%	0.60%	0.68%	0.74%
CR	Composite	0.32%	0.37%	0.51%	0.63%	0.71%	0.78%
MM	Composite	0.003069132	0.003550795	0.004894438	0.006005762	0.006752801	0.007404068
MM	Composite	0.31%	0.36%	0.49%	0.60%	0.68%	0.74%
CR	Composite	0.003159492	0.003729568	0.005118824	0.006275352	0.007092424	0.007811221
MM	Composite	0.31%	0.36%	0.49%	0.60%	0.68%	0.74%
MR	Composite	0.30%	0.35%	0.48%	0.59%	0.67%	0.73%
XR	Composite	0.002890935	0.003412555	0.004668448	0.005717981	0.006446244	0.007067355
CR	Composite	0.003159492	0.003729568	0.005118824	0.006275352	0.007092424	0.007811221
MM	Composite	0.003069132	0.003550795	0.004894438	0.006005762	0.006752801	0.007404068
MM	Composite	0.003069132	0.003550795	0.004894438	0.006005762	0.006752801	0.007404068
CR	Composite	0.31%	0.36%	0.49%	0.62%	0.71%	0.75%
MM	Composite	0.003062912	0.003438912	0.004927928	0.005940023	0.006817351	0.007463912
MM	Composite	0.31%	0.36%	0.49%	0.60%	0.68%	0.74%
MM	Composite	0.31%	0.36%	0.49%	0.60%	0.68%	0.74%
CR	Composite	0.003159492	0.003729568	0.005118824	0.006275352	0.007092424	0.007811221
MM	Composite	0.003069132	0.003550795	0.004894438	0.006005762	0.006752801	0.007404068
MR	Composite	0.003037162	0.00354309	0.004847023	0.005936701	0.006692822	0.007337691
CR	Composite	0.65%	0.67%	0.90%	1.08%	1.24%	1.37%
MM	Composite	0.006491737	0.006677535	0.009046598	0.010823905	0.012368827	0.013672475
MM	Composite	0.006465903	0.006647568	0.008987964	0.01076096	0.012205595	0.013606189
MM	Composite	0.65%	0.66%	0.90%	1.08%	1.22%	1.36%
CR	Composite	0.67%	0.69%	0.97%	1.15%	1.30%	1.42%
MM	Composite	0.65%	0.66%	0.90%	1.08%	1.22%	1.36%
MR	Composite	0.64%	0.66%	0.89%	1.07%	1.21%	1.35%
CR	Composite	0.006718094	0.006937935	0.009652287	0.01145	0.012977891	0.014196187
MM	Composite	0.006465903	0.006647568	0.008987964	0.01076096	0.012205595	0.013606189
MR	Composite						
MM	Composite	0.65%	0.66%	0.90%	1.08%	1.22%	1.36%

6.24%	6.32%	6.30%	6.25%	6.34%	0.4 A	AA
2.59%	2.59%	2.59%	2.59%	2.59%	0.45	
2.59%	2.59%	2.59%	2.59%	2.59%	0.45	
0.57%	0.59%	0.60%	0.62%	0.66%	0.399999999 NR	BB
0.56%	0.59%	0.60%	0.62%	0.66%	0.4 NR	A
0.58%	0.60%	0.60%	0.65%	0.69%	0.399999997 NR	A
0.56%	0.59%	0.60%	0.62%	0.66%	0.4 NR	A
0.58%	0.60%	0.60%	0.65%	0.69%	0.399999997 NR	A
0.56%	0.59%	0.60%	0.62%	0.66%	0.4 NR	A
0.56%	0.57%	0.60%	0.61%	0.65%	0.399999999 NR	BBB
0.54%	0.55%	0.60%	0.59%	0.63%	0.399999999 NR	BBB
0.58%	0.60%	0.60%	0.65%	0.69%	0.399999997 NR	A
0.56%	0.59%	0.60%	0.62%	0.66%	0.4 NR	A
					0.399999999	
0.56%	0.59%	0.60%	0.62%	0.66%	0.4 NR	A
0.57%	0.59%	0.60%	0.62%	0.66%	0.399999999 NR	BB
0.57%	0.59%	0.60%	0.62%	0.66%	0.399999999 NR	BB
0.56%	0.59%	0.60%	0.62%	0.66%	0.4 NR	A
					0.4	
0.58%	0.60%	0.60%	0.65%	0.69%	0.399999997 NR	A
0.56%	0.59%	0.60%	0.62%	0.66%	0.4 NR	A
0.56%	0.57%	0.60%	0.61%	0.65%	0.399999999 NR	BBB
					0.399999999	
1.02%	1.04%	1.04%	1.05%	1.12%	0.2 BB	BB
1.01%	1.03%	1.03%	1.05%	1.12%	0.2 A	A
1.05%	1.07%	1.07%	1.05%	1.12%	0.2 BBB	BBB
1.01%	1.03%	1.03%	1.05%	1.12%	0.2 A	A
1.00%	1.02%	1.02%	1.05%	1.12%	0.2 BBB	BBB
					0.2	
1.05%	1.07%	1.07%	1.05%	1.12%	0.2 BBB	BBB
1.01%	1.03%	1.03%	1.05%	1.12%	0.2 A	A
					0.2	
1.01%	1.03%	1.03%	1.05%	1.12%	0.2 A	A
1.05%	1.05%	1.05%	1.05%	1.12%	0.2 BB	BB
1.01%	1.03%	1.03%	1.05%	1.12%	0.2 A	A
1.05%	1.07%	1.07%	1.05%	1.12%	0.2 BBB	BBB
1.01%	1.03%	1.03%	1.05%	1.12%	0.2 A	A
1.00%	1.02%	1.02%	1.05%	1.12%	0.2 BBB	BBB
					0.2	
1.01%	1.03%	1.03%	1.05%	1.12%	0.2 A	A
1.72%	1.72%	1.72%	1.72%	1.72%	0.4	
1.72%	1.72%	1.72%	1.72%	1.72%	0.4	
0.0172	0.0172	0.0172	0.0172	0.0172	0.4	
0.77%	0.79%	0.79%	0.93%	0.95%	0.4 BB	BBB
0.77%	0.79%	0.79%	0.93%	0.95%	0.4 BB	BBB
0.76%	0.79%	0.79%	0.93%	0.95%	0.4 A	AA
0.80%	0.81%	0.82%	0.97%	0.95%	0.4 BBB	A
0.76%	0.007883096	0.007867193	0.009289	0.009495357	0.4 A	AA
0.76%	0.79%	0.79%	0.93%	0.95%	0.4 A	AA
0.80%	0.008102749	0.008194993	0.009680797	0.009495357	0.4 BBB	A
0.76%	0.79%	0.79%	0.93%	0.95%	0.4 A	AA
0.75%	0.78%	0.78%	0.92%	0.95%	0.4 BBB	A
0.73%	0.007469885	0.007498419	0.008857929	0.009495357	0.4 BBB	A
0.80%	0.008102749	0.008194993	0.009680797	0.009495357	0.4 BBB	A
0.76%	0.007883096	0.007867193	0.009289	0.009495357	0.4 A	AA
0.76%	0.007883096	0.007867193	0.009289	0.009495357	0.4 A	AA
0.80%	0.81%	0.79%	0.93%	0.95%	0.4 BB	BBB
0.77%	0.00775282	0.00789284	0.009321607	0.009495357	0.4 BB	A
0.76%	0.79%	0.79%	0.93%	0.95%	0.4 A	AA
0.76%	0.79%	0.79%	0.93%	0.95%	0.4 A	AA
0.80%	0.008102749	0.008194993	0.009680797	0.009495357	0.4 BBB	A
0.76%	0.007883096	0.007867193	0.009289	0.009495357	0.4 A	AA
0.75%	0.007755618	0.007785244	0.009196757	0.009495357	0.4 BBB	A
1.38%	1.40%	1.46%	1.53%	1.53%	0.2 BB	BBB
1.38%	0.013991802	0.014562667	0.015311	0.015276197	0.2 BB	BBB
1.37%	0.013909395	0.014469089	0.015311	0.015276197	0.2 A	AA
1.37%	1.39%	1.45%	1.53%	1.53%	0.2 A	AA
1.47%	1.48%	1.51%	1.53%	1.53%	0.2 BBB	A
1.37%	1.39%	1.45%	1.53%	1.53%	0.2 A	AA
1.36%	1.38%	1.43%	1.53%	1.53%	0.2 BBB	A
1.47%	0.014814929	0.015087449	0.015311	0.015276197	0.2 BBB	A
1.37%	0.013909395	0.014469089	0.015311	0.015276197	0.2 A	AA
					0.2	
1.37%	1.39%	1.45%	1.53%	1.53%	0.2 A	AA

AA	AA	AA	AA NR NR	AA	AA
BBB	A	A	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA NR NR NR	AA	AA
A	BBB	A	A	A	A
A	BBB	A	A	A	A
AAA	AA	AAA	AAA	AA	AA
A	A	A	A	A	A
AAA	AA	AAA	AAA	AA	AA
AAA	AA	AAA	AAA	AA	AA
A	A	A	A	A	A
AAA	AA	AAA	AAA	AA	AA
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	A	A	A	A	A
AAA	AA	AAA	AAA	AA	AA
AAA	AA	AAA	AAA	AA	AA
A	BBB	BBB	A	BBB	BBB
A	A	A	A	A	A
AAA	AA	AAA	AAA	AA	AA
AAA	AA	AAA	AAA	AA	AA
A	A	A	A	A	A
AAA	AA	AAA	AAA	AA	AA
AA	A	AA	AA	AA	AA
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	AA	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	A	A	AA	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA

A	NR	A	AA	10 Industrials
			NR	2 Industrials
			NR	2 Industrials
BB	BB	BB	A	3 Financials
BB	A	A	A	11 Financials
BB	BBB	BBB	A	6 Financials
BB	A	A	A	11 Financials
BB	BBB	BBB	A	6 Financials
BB	A	A	A	11 Financials
BB	BBB	BBB	AA	14 Financials
BB	BBB	BBB	AA	14 Financials
BB	BBB	BBB	A	6 Financials
BB	A	A	A	11 Financials
			NR	Financials
BB	A	A	A	11 Financials
BB	BB	BB	A	3 Financials
BB	BB	BB	A	3 Financials
BB	A	A	A	11 Financials
			NR	Financials
BB	BBB	BBB	A	6 Financials
BB	A	A	A	11 Financials
BB	BBB	BBB	AA	14 Financials
			NR	Financials
	BB	NR	A	8 Financials
	BB	NR	A	8 Financials
	BB	NR	A	8 Financials
	BB	NR	A	8 Financials
	BB	NR	A	8 Financials
			NR	Financials
	BB	NR	A	8 Financials
	BB	NR	A	8 Financials
			NR	Financials
	BB	NR	A	8 Financials
	BB	NR	A	3 Financials
	BB	NR	A	8 Financials
	BB	NR	A	8 Financials
	BB	NR	A	8 Financials
	BB	NR	A	8 Financials
			NR	Financials
	BB	NR	A	8 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
BB	BB	NR	AA	14 Financials
BB	BB	NR	AA	14 Financials
A	A	NR	AA	14 Financials
BBB	BBB	NR	A	5 Financials
A	A	NR	AA	14 Financials
A	A	NR	AA	14 Financials
BBB	BBB	NR	A	5 Financials
A	A	NR	AA	14 Financials
BBB	BBB	NR	AA	14 Financials
BBB	BBB	NR	AA	14 Financials
BBB	BBB	NR	A	5 Financials
A	A	NR	AA	14 Financials
A	A	NR	AA	14 Financials
BB	BB	NR	A	14 Financials
BB	BB	NR	A	14 Financials
A	A	NR	AA	14 Financials
A	A	NR	AA	14 Financials
BBB	BBB	NR	A	5 Financials
A	A	NR	AA	14 Financials
BBB	BBB	NR	AA	14 Financials
BB	NR	NR	AA	12 Financials
BB	NR	NR	AA	12 Financials
A	NR	NR	AA	12 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	A	12 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	AA	12 Financials
BBB	NR	NR	A	12 Financials
A	NR	NR	AA	12 Financials
			NR	Financials
A	NR	NR	AA	12 Financials

N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB				
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	Entity Tier	DocAdj	DocAdj
Europe	Italy	AA	AA	Thin	Entity Tier	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Chile	A	A				
Lat.Amer	Chile	A	A				
Lat.Amer	Chile	A	A				
Europe	Spain	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj
Europe	Spain	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA				
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp Thin Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Entity Tier	Thin
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DocAdj	DocAdj	DocAdj	DocAdj		Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Entity Tier	Thin
CcyGrp	CcyGrp Thin Thin Thin	CcyGrp	CcyGrp		Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
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CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin
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SANTNDRJPYCR	31-Jul-08 SANTNDR
SANTNDRJPYMM	31-Jul-08 SANTNDR
SANTNDRSEKMM	31-Jul-08 SANTNDR
SANTNDRSGDCR	31-Jul-08 SANTNDR
SANTNDRSGDMM	31-Jul-08 SANTNDR
SANTNDRUSDCR	31-Jul-08 SANTNDR
SANTNDRUSDMM	31-Jul-08 SANTNDR
SANTNDRUSDMR	31-Jul-08 SANTNDR
SANTNDRUSDXR	31-Jul-08 SANTNDR
SANTNDRZARMM	31-Jul-08 SANTNDR
SANTOSAUDMM	31-Jul-08 SANTOS
SANTOSAUDMR	31-Jul-08 SANTOS
SANTOSUSDCR	31-Jul-08 SANTOS
SANTOSUSDMM	31-Jul-08 SANTOS
SANTOSUSDMR	31-Jul-08 SANTOS
SANYOEURCR	31-Jul-08 SANYO
SANYOJPYCR	31-Jul-08 SANYO
SANYOJPYMR	31-Jul-08 SANYO
SANYOJPYXR	31-Jul-08 SANYO
SANYOTWDCR	31-Jul-08 SANYO
SANYOUSDCR	31-Jul-08 SANYO
SANYOUSDMM	31-Jul-08 SANYO
SANYOUSDMR	31-Jul-08 SANYO
SANYOUSDXR	31-Jul-08 SANYO
SAOCEURCR	31-Jul-08 SAOC
SAOCUSDCR	31-Jul-08 SAOC
SAOCUSDMM	31-Jul-08 SAOC
SAPAGEURCR	31-Jul-08 SAPAG
SAPAGEURMM	31-Jul-08 SAPAG
SAPAGUSDCR	31-Jul-08 SAPAG
SAPAGUSDMM	31-Jul-08 SAPAG
SAPAGUSDXR	31-Jul-08 SAPAG
SAPBRWEURCR	31-Jul-08 SAPBRW
SAPBRWEURMR	31-Jul-08 SAPBRW
SAPBRWJPYCR	31-Jul-08 SAPBRW
SAPBRWJPYMR	31-Jul-08 SAPBRW
SAPBRWJPYXR	31-Jul-08 SAPBRW
SAPBRWUSDCR	31-Jul-08 SAPBRW
SAPBRWUSDMR	31-Jul-08 SAPBRW
SAPBRWUSDXR	31-Jul-08 SAPBRW
SAPOROEURCR	31-Jul-08 SAPORO
SAPOROJPYCR	31-Jul-08 SAPORO
SAPOROJPYMM	31-Jul-08 SAPORO
SAPOROJPYMR	31-Jul-08 SAPORO
SAPOROJPYXR	31-Jul-08 SAPORO
SAPOROUSDCR	31-Jul-08 SAPORO
SAPPORJPYCR	31-Jul-08 SAPPOR
SAPPORJPYMM	31-Jul-08 SAPPOR
SAPPORJPYMR	31-Jul-08 SAPPOR
SAPSJEURCR	31-Jul-08 SAPSJ
SAPSJEURMR	31-Jul-08 SAPSJ
SAPSJUSDCR	31-Jul-08 SAPSJ
SAPSJUSDMR	31-Jul-08 SAPSJ
SAPSJUSDXR	31-Jul-08 SAPSJ
SARLEEEURCR	31-Jul-08 SARLEE
SARLEEEURMM	31-Jul-08 SARLEE
SARLEEEURMR	31-Jul-08 SARLEE
SARLEEUSDCR	31-Jul-08 SARLEE
SARLEEUSDMM	31-Jul-08 SARLEE
SARLEEUSDMR	31-Jul-08 SARLEE
SASEURCR	31-Jul-08 SAS
SASEURMM	31-Jul-08 SAS
SASUSDMM	31-Jul-08 SAS
SASUSDMR	31-Jul-08 SAS
SAS-ScanAirSysAUDMM	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysCHFCR	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysCHFMM	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysDKKMM	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysEURCR	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysEURMM	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysEURMR	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysEURXR	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysJPYCR	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysJPYMM	31-Jul-08 SAS-ScanAirSys

Bco SANTANDER SA	EFAGG9	SUBLT2	JPY
Bco SANTANDER SA	EFAGG9	SUBLT2	JPY
Bco SANTANDER SA	EFAGG9	SUBLT2	SEK
Bco SANTANDER SA	EFAGG9	SUBLT2	SGD
Bco SANTANDER SA	EFAGG9	SUBLT2	SGD
Bco SANTANDER SA	EFAGG9	SUBLT2	USD
Bco SANTANDER SA	EFAGG9	SUBLT2	USD
Bco SANTANDER SA	EFAGG9	SUBLT2	USD
Bco SANTANDER SA	EFAGG9	SUBLT2	USD
Bco SANTANDER SA	EFAGG9	SUBLT2	ZAR
Santos Fin Ltd	QYA9F8	SNRFOR	AUD
Santos Fin Ltd	QYA9F8	SNRFOR	AUD
Santos Fin Ltd	QYA9F8	SNRFOR	USD
Santos Fin Ltd	QYA9F8	SNRFOR	USD
Santos Fin Ltd	QYA9F8	SNRFOR	USD
SANYO Elec Co Ltd	8I333B	SNRFOR	EUR
SANYO Elec Co Ltd	8I333B	SNRFOR	JPY
SANYO Elec Co Ltd	8I333B	SNRFOR	JPY
SANYO Elec Co Ltd	8I333B	SNRFOR	JPY
SANYO Elec Co Ltd	8I333B	SNRFOR	TWD
SANYO Elec Co Ltd	8I333B	SNRFOR	USD
SANYO Elec Co Ltd	8I333B	SNRFOR	USD
SANYO Elec Co Ltd	8I333B	SNRFOR	USD
SANYO Elec Co Ltd	8I333B	SNRFOR	USD
Saudi Arabian Oil Co		SNRFOR	EUR
Saudi Arabian Oil Co		SNRFOR	USD
Saudi Arabian Oil Co		SNRFOR	USD
SAP AG	DJCFIB	SNRFOR	EUR
SAP AG	DJCFIB	SNRFOR	EUR
SAP AG	DJCFIB	SNRFOR	USD
SAP AG	DJCFIB	SNRFOR	USD
SAP AG	DJCFIB	SNRFOR	USD
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	EUR
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	EUR
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	JPY
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	JPY
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	JPY
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	USD
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	USD
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	USD
Sapporo Hldgs Ltd	JPFD54	SNRFOR	EUR
Sapporo Hldgs Ltd	JPFD54	SNRFOR	JPY
Sapporo Hldgs Ltd	JPFD54	SNRFOR	JPY
Sapporo Hldgs Ltd	JPFD54	SNRFOR	JPY
Sapporo Hldgs Ltd	JPFD54	SNRFOR	JPY
Sapporo Hldgs Ltd	JPFD54	SNRFOR	USD
Sapporo City		SNRFOR	JPY
Sapporo City		SNRFOR	JPY
Sapporo City		SNRFOR	JPY
Sappi Ltd	SZA898	SNRFOR	EUR
Sappi Ltd	SZA898	SNRFOR	EUR
Sappi Ltd	SZA898	SNRFOR	USD
Sappi Ltd	SZA898	SNRFOR	USD
Sappi Ltd	SZA898	SNRFOR	USD
Sara Lee Bakery Group Inc	8I342G	SNRFOR	EUR
Sara Lee Bakery Group Inc	8I342G	SNRFOR	EUR
Sara Lee Bakery Group Inc	8I342G	SNRFOR	EUR
Sara Lee Bakery Group Inc	8I342G	SNRFOR	USD
Sara Lee Bakery Group Inc	8I342G	SNRFOR	USD
Sara Lee Bakery Group Inc	8I342G	SNRFOR	USD
Sas AB	W3C510	SNRFOR	EUR
Sas AB	W3C510	SNRFOR	EUR
Sas AB	W3C510	SNRFOR	USD
Sas AB	W3C510	SNRFOR	USD
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	AUD
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	CHF
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	CHF
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	DKK
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	EUR
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	EUR
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	EUR
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	EUR
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	JPY
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	JPY

CR	Composite						
MM	Composite	0.65%	0.67%	0.90%	1.08%	1.24%	1.37%
MM	Composite	0.006465903	0.006647568	0.008987964	0.01076096	0.012205595	0.013606189
CR	Composite	0.67%	0.69%	0.97%	1.15%	1.30%	1.42%
MM	Composite	0.65%	0.66%	0.90%	1.08%	1.22%	1.36%
CR	Composite	0.67%	0.69%	0.97%	1.15%	1.30%	1.42%
MM	Composite	0.65%	0.66%	0.90%	1.08%	1.22%	1.36%
MR	Composite	0.64%	0.66%	0.89%	1.07%	1.21%	1.35%
XR	Composite	0.61%	0.63%	0.86%	1.03%	1.17%	1.30%
MM	Composite	0.65%	0.66%	0.90%	1.08%	1.22%	1.36%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.65%	0.64%	0.72%	0.77%	0.85%	0.95%
CR	Composite	0.60%	0.60%	0.68%	0.78%	0.84%	0.93%
MR	Composite						
XR	Composite	0.47%	0.58%	0.66%	0.59%	0.63%	0.80%
CR	Composite	0.65%	0.64%	0.72%	0.77%	0.85%	0.95%
CR	Composite	0.65%	0.64%	0.72%	0.77%	0.85%	0.95%
MM	Composite						
MR	Composite	0.62%	0.61%	0.69%	0.74%	0.82%	0.90%
XR	Composite						
CR	Composite	0.31%	0.31%	0.58%	0.39%	0.75%	0.84%
CR	Composite	0.00311525	0.00311525	0.005825	0.00387425	0.007525	0.00835
MM	Composite	0.31%	0.31%	0.58%	0.39%	0.75%	0.84%
CR	Composite	0.49%	0.49%	0.56%	0.66%	0.23%	0.23%
MM	Composite	0.49%	0.49%	0.56%	0.66%	0.23%	0.23%
CR	Composite	0.0049	0.0049	0.00564	0.0066125	0.0023	0.0023
MM	Composite	0.49%	0.49%	0.56%	0.66%	0.23%	0.23%
XR	Composite						
CR	Composite	0.64%	0.64%	0.71%	1.06%	1.27%	1.27%
MR	Composite	0.64%	0.64%	0.71%	1.06%	1.27%	1.27%
CR	Composite	0.006416667	0.006416667	0.00705	0.010593674	0.01266375	0.01266375
MR	Composite						
XR	Composite						
CR	Composite	0.006410735	0.006410735	0.00705	0.010593674	0.01266375	0.01266375
MR	Composite	0.006410735	0.006410735	0.00705	0.010593674	0.01266375	0.01266375
XR	Composite						
CR	Composite	0.0055	0.007034641	0.009821876	0.010734461	0.011380604	0.011806462
CR	Composite	0.006416667	0.006497204	0.009219201	0.010377312	0.0118864	0.012243184
MM	Composite						
MR	Composite	0.61%	0.73%	0.92%	1.02%	1.18%	1.19%
XR	Composite	0.0048125	0.007175249	0.008551361	0.008042984	0.01025054	0.009426138
CR	Composite	0.55%	0.70%	0.98%	1.07%	1.14%	1.18%
CR	Composite	0.21%	0.21%	0.21%	0.21%	0.21%	0.21%
MM	Composite	0.20%	0.20%	0.20%	0.20%	0.20%	0.20%
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.003790137	0.003790137	0.00435	0.00435	0.005	0.005
MM	Composite						
MR	Composite	0.38%	0.38%	0.43%	0.43%	0.50%	0.50%
CR	Composite	0.003790137	0.003790137	0.00435	0.00435	0.005	0.005
MM	Composite						
MR	Composite	0.38%	0.38%	0.43%	0.43%	0.50%	0.50%
CR	Composite	6.38%	6.38%	6.38%	6.38%	6.38%	6.38%
MM	Composite	6.38%	6.38%	6.38%	6.38%	6.38%	6.38%
MM	Composite	0.06376725	0.06376725	0.06376725	0.06376725	0.06376725	0.06376725
MR	Composite	0.06376725	0.06376725	0.06376725	0.06376725	0.06376725	0.06376725
MM	Composite						
CR	Composite	5.44%	6.59%	7.20%	7.14%	7.07%	7.11%
MM	Composite	5.55%	6.48%	7.03%	7.00%	6.96%	7.02%
MM	Composite	5.55%	6.48%	7.03%	7.00%	6.96%	7.02%
CR	Composite	5.44%	6.59%	7.20%	7.14%	7.07%	7.11%
MM	Composite	5.55%	6.48%	7.03%	7.00%	6.96%	7.02%
MR	Composite	5.44%	6.45%	6.86%	6.85%	6.82%	6.87%
XR	Composite						
CR	Composite	5.55%	6.56%	7.11%	7.09%	7.00%	7.05%
MM	Composite	0.055530705	0.065557062	0.071102452	0.070850061	0.069992789	0.07052047

					0.2	
1.38%	1.40%	1.46%	1.53%	1.53%	0.2 BB	BBB
1.37%	0.013909395	0.014469089	0.015311	0.015276197	0.2 A	AA
1.47%	1.48%	1.51%	1.53%	1.53%	0.2 BBB	A
1.37%	1.39%	1.45%	1.53%	1.53%	0.2 A	AA
1.47%	1.48%	1.51%	1.53%	1.53%	0.2 BBB	A
1.37%	1.39%	1.45%	1.53%	1.53%	0.2 A	AA
1.36%	1.38%	1.43%	1.53%	1.53%	0.2 BBB	A
1.31%	1.33%	1.38%	1.53%	1.53%	0.2 BBB	A
1.37%	1.39%	1.45%	1.53%	1.53%	0.2 A	AA
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.97%	1.07%	1.10%	1.14%	1.15%	0.33125 A	A
0.96%	1.14%	1.10%	1.12%	1.15%	0.358333333 A	AA
					0.338888889	
0.72%	0.85%	0.85%	0.84%	0.89%	0.338888889 BBB	A
0.97%	1.07%	1.10%	1.14%	1.15%	0.33125 A	A
0.97%	1.07%	1.10%	1.14%	1.15%	0.33125 A	A
					0.338888889	
0.93%	1.04%	1.10%	1.14%	1.15%	0.338888889 BBB	A
					0.338888889	
0.96%	1.06%	1.06%	1.06%	1.06%	0.25	NR
0.96%	0.01055	0.01055	0.01055	0.01055	0.25	NR
0.96%	1.06%	1.06%	1.06%	1.06%	0.25	NR
0.29%	0.36%	0.34%	0.33%	0.33%	0.4	NR
0.29%	0.36%	0.34%	0.33%	0.33%	0.4	NR
0.29%	0.0035995	0.003431875	0.003274305	0.003274305	0.4	NR
0.29%	0.36%	0.34%	0.33%	0.33%	0.4	NR
					0.4	
1.37%	1.51%	1.51%	1.51%	1.51%	0.4	B
1.37%	1.51%	1.51%	1.51%	1.51%	0.4	B
1.37%	0.015053215	0.015053215	0.015053215	0.015053215	0.4	BBB
					0.4	
					0.4	
1.37%	0.015053215	0.015053215	0.015053215	0.015053215	0.4	B
1.37%	0.015053215	0.015053215	0.015053215	0.015053215	0.4	B
					0.4	
1.24%	0.013477223	0.015313333	0.0169	0.018533333	0.36 BB	BBB
1.27%	0.013407447	0.015316667	0.0169	0.018533333	0.3 BBB	A
					0.342857143	
1.24%	1.35%	1.51%	1.69%	1.85%	0.342857143 BBB	BBB
0.98%	0.010624788	0.011890833	0.0169	0.018533333	0.342857143 BBB	A
1.24%	1.35%	1.53%	1.69%	1.85%	0.36 BB	BBB
0.21%	0.21%	0.21%	0.21%	0.21%	0.275	
0.20%	0.20%	0.20%	0.20%	0.20%	0.275	
					0.275	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.55%	0.00575	0.00575	0.00575	0.00575	0.4	NR
					0.4	
0.55%	0.58%	0.58%	0.58%	0.58%	0.4	NR
0.55%	0.00575	0.00575	0.00575	0.00575	0.4	NR
					0.4	
0.55%	0.58%	0.58%	0.58%	0.58%	0.4	NR
6.38%	6.38%	6.38%	6.38%	6.38%		
6.38%	6.38%	6.38%	6.38%	6.38%		
0.06376725	0.06376725	0.06376725	0.06376725	0.06376725		
0.06376725	0.06376725	0.06376725	0.06376725	0.06376725		
					0.4	
7.00%	6.77%	6.85%	6.95%	6.92%	0.4 A	A
6.91%	6.63%	6.51%	6.60%	6.56%	0.4 A	A
6.91%	6.63%	6.51%	6.60%	6.56%	0.4 A	A
7.00%	6.77%	6.85%	6.95%	6.92%	0.4 A	A
6.91%	6.63%	6.51%	6.60%	6.56%	0.4 A	A
6.69%	6.43%	6.45%	6.60%	6.58%	0.4 A	A
					0.4	
6.92%	6.65%	6.71%	6.78%	6.76%	0.4 BBB	BBB
6.92%	0.066548662	0.067105746	0.067826245	0.0676034	0.4 BBB	BBB

BBB	A	BBB	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	A	A	AA	A	A
AA	AAA	AA	AAA	AAA	AAA
A	A	A	AA	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AA	AAA
A	AA	A	A	A	AA
A	AA	A	AA	A	A
A	AA	A	AA	A	A
A	A	A	A	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
A	A	BBB	A	A	BBB
AA	AA	A	AA	AA	AA
A	A	A	A	A	BBB
A	A	A	A	A	BBB
A	A	BBB	A	A	BBB
			BB		
			B		
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR				
	NR				
	NR				
	NR				
AA	AA	A	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	A	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
A	A	BBB	A	A	A
A	A	BBB	A	A	A

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

			NR	Financials
BB	NR	NR	AA	12 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	A	12 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	A	12 Financials
A	NR	NR	AA	12 Financials
BBB	NR	NR	AA	12 Financials
BBB	NR	NR	AA	12 Financials
A	NR	NR	AA	12 Financials
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
BB	BB	BB	A	6 Consumer Goods
A	A	A	AA	14 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	BBB	3 Consumer Goods
BB	BB	BB	A	6 Consumer Goods
BB	BB	BB	A	6 Consumer Goods
			NR	Consumer Goods
BB	BB	BB	A	8 Consumer Goods
			NR	Consumer Goods
			NR	2 Oil & Gas
			NR	2 Oil & Gas
			NR	2 Oil & Gas
NR	NR		NR	2 Technology
NR	NR		NR	2 Technology
NR	NR		NR	2 Technology
NR	NR		NR	2 Technology
			NR	Technology
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
BB	NR	NR	A	3 Consumer Goods
A	NR	NR	A	8 Consumer Goods
			NR	Consumer Goods
BBB	NR	NR	A	8 Consumer Goods
BBB	NR	NR	BB	8 Consumer Goods
BB	NR	NR	A	3 Consumer Goods
			CCC	3 Government
			CCC	3 Government
			NR	Government
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Government
A	BBB	BBB	A	6 Government
A	A	A	AA	8 Government
A	A	A	AA	8 Government
A	BBB	BBB	A	6 Government
A	A	A	AA	8 Government
A	BBB	BBB	AA	13 Government
			NR	Government
BBB	BB	BB	AA	13 Government
BBB	BB	BB	AA	13 Government

Europe	Spain	AA	AA				
Europe	Spain	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		AA				
Oceania	Australia		AA				
Oceania	Australia		AA				
Oceania	Australia		AA				
Oceania	Australia		AA				
Asia	Japan	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	DocAdj	CcyGrp	CcyGrp	DocAdj
Asia	Japan	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB				
MiddleEast	Saudi Arabia		BBB		Thin	Thin	Thin
MiddleEast	Saudi Arabia		BBB		Thin	Thin	Thin
MiddleEast	Saudi Arabia		BBB		Thin	Thin	Thin
Europe	Germany		A		Thin	Thin	Thin
Europe	Germany		A		Thin	Thin	Thin
Europe	Germany		A		Thin	Thin	Thin
Europe	Germany		A		Thin	Thin	Thin
Europe	Germany		A				
Asia	Japan	BB	BBB		Entity Tier	Thin	Thin
Asia	Japan	BB	BBB		Entity Tier	Thin	Thin
Asia	Japan	BB	BBB		CcyGrp	Thin	Thin
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB		Entity Tier	Thin	Thin
Asia	Japan	BB	BBB		Entity Tier	Thin	Thin
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	BBB				
Asia	Japan	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	BBB	DocAdj	CcyGrp	CcyGrp	DocAdj
Asia	Japan	BB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan		AA				
Africa	South Africa	BB	BB				
Africa	South Africa	BB	BB				
Africa	South Africa	BB	BB				
Africa	South Africa	BB	BB				
Africa	South Africa	BB	BB				
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin		Thin
Europe	Sweden		B				Thin
Europe	Sweden		B				Thin
Europe	Sweden		B				Thin
Europe	Sweden		B				Thin
Supra	Supra National	B	B				
Supra	Supra National	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Supra	Supra National	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Supra	Supra National	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Supra	Supra National	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Supra	Supra National	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Supra	Supra National	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Supra	Supra National	B	B				
Supra	Supra National	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Supra	Supra National	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin	Thin	Thin	Thin	Thin	
	Thin	Thin	Thin	Thin	Thin	
	Thin	Thin	Thin	Thin	Thin	
	Thin	Thin	Thin	Thin	Thin	
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			

Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin
	CcyGrp					
	DocAdj					

	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Entity Tier
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SAS-ScanAirSysNOKMM	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysUSDCR	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysUSDMM	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysUSDMR	31-Jul-08 SAS-ScanAirSys
SAS-ScanAirSysUSDXR	31-Jul-08 SAS-ScanAirSys
SASHINAUDCR	31-Jul-08 SASHIN
SASHINEURCR	31-Jul-08 SASHIN
SASHINEURMM	31-Jul-08 SASHIN
SASHINEURMR	31-Jul-08 SASHIN
SASHINJPYCR	31-Jul-08 SASHIN
SASHINJPYXR	31-Jul-08 SASHIN
SASHINSGDCR	31-Jul-08 SASHIN
SASHINUSDCR	31-Jul-08 SASHIN
SASHINUSDMR	31-Jul-08 SASHIN
SASOLEURCR	31-Jul-08 SASOL
SASOLEURMM	31-Jul-08 SASOL
SASOLEURMR	31-Jul-08 SASOL
SASOLEURXR	31-Jul-08 SASOL
SASOLUSDCR	31-Jul-08 SASOL
SASOLUSDMR	31-Jul-08 SASOL
SASYAUDCR	31-Jul-08 SASY
SASYAUDMM	31-Jul-08 SASY
SASYCADMM	31-Jul-08 SASY
SASYCHFCR	31-Jul-08 SASY
SASYCHFMM	31-Jul-08 SASY
SASYEURCR	31-Jul-08 SASY
SASYEURMM	31-Jul-08 SASY
SASYEURMR	31-Jul-08 SASY
SASYEURXR	31-Jul-08 SASY
SASYGBPMM	31-Jul-08 SASY
SASYHKDMM	31-Jul-08 SASY
SASYJPYCR	31-Jul-08 SASY
SASYJPYMM	31-Jul-08 SASY
SASYJPYMR	31-Jul-08 SASY
SASYSEKMM	31-Jul-08 SASY
SASYSGDMM	31-Jul-08 SASY
SASYTWDMM	31-Jul-08 SASY
SASYUSDCR	31-Jul-08 SASY
SASYUSDMM	31-Jul-08 SASY
SASYUSDMR	31-Jul-08 SASY
SASYUSDXR	31-Jul-08 SASY
SASYZARMM	31-Jul-08 SASY
SASY-SwitzEURCR	31-Jul-08 SASY-Switz
SASY-SwitzEURMM	31-Jul-08 SASY-Switz
SASY-SwitzEURMR	31-Jul-08 SASY-Switz
SASY-SwitzJPYCR	31-Jul-08 SASY-Switz
SASY-SwitzJPYMM	31-Jul-08 SASY-Switz
SASY-SwitzUSDCR	31-Jul-08 SASY-Switz
SASY-SwitzUSDMM	31-Jul-08 SASY-Switz
SATEXUSDCR	31-Jul-08 SATEX
SATEXUSDXR	31-Jul-08 SATEX
SAUDIEURCR	31-Jul-08 SAUDI
SAUDIEURMM	31-Jul-08 SAUDI
SAUDISARMM	31-Jul-08 SAUDI
SAUDIUSDCR	31-Jul-08 SAUDI
SAUDIUSDMR	31-Jul-08 SAUDI
SAWKUSDCR	31-Jul-08 SAWK
SAWKUSDMR	31-Jul-08 SAWK
SBAUSDCR	31-Jul-08 SBA
SBAUSDMR	31-Jul-08 SBA
SBAUSDXR	31-Jul-08 SBA
SBACOMUSDCR	31-Jul-08 SBACOM
SBACOMUSDMR	31-Jul-08 SBACOM
SBACOMUSDXR	31-Jul-08 SBACOM
SBCORUSDCR	31-Jul-08 SBCOR
SBERBANKAUDCR	31-Jul-08 SBERBANK
SBERBANKDKKCR	31-Jul-08 SBERBANK
SBERBANKEURCR	31-Jul-08 SBERBANK
SBERBANKEURMM	31-Jul-08 SBERBANK
SBERBANKEURMR	31-Jul-08 SBERBANK
SBERBANKGBPCR	31-Jul-08 SBERBANK
SBERBANKGBPMR	31-Jul-08 SBERBANK
SBERBANKHKDCR	31-Jul-08 SBERBANK
SBERBANKJPYCR	31-Jul-08 SBERBANK

Scandinavian Airls Sys DNS	W3CA79	SNRFOR	NOK
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	USD
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	USD
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	USD
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	USD
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	AUD
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	EUR
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	EUR
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	EUR
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	JPY
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	JPY
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	SGD
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	USD
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	USD
Sasol Ltd	SZAAG5	SNRFOR	EUR
Sasol Ltd	SZAAG5	SNRFOR	EUR
Sasol Ltd	SZAAG5	SNRFOR	EUR
Sasol Ltd	SZAAG5	SNRFOR	EUR
Sasol Ltd	SZAAG5	SNRFOR	USD
Sasol Ltd	SZAAG5	SNRFOR	USD
SANOFI AVENTIS	FN939M	SNRFOR	AUD
SANOFI AVENTIS	FN939M	SNRFOR	AUD
SANOFI AVENTIS	FN939M	SNRFOR	CAD
SANOFI AVENTIS	FN939M	SNRFOR	CHF
SANOFI AVENTIS	FN939M	SNRFOR	CHF
SANOFI AVENTIS	FN939M	SNRFOR	EUR
SANOFI AVENTIS	FN939M	SNRFOR	EUR
SANOFI AVENTIS	FN939M	SNRFOR	EUR
SANOFI AVENTIS	FN939M	SNRFOR	EUR
SANOFI AVENTIS	FN939M	SNRFOR	GBP
SANOFI AVENTIS	FN939M	SNRFOR	HKD
SANOFI AVENTIS	FN939M	SNRFOR	JPY
SANOFI AVENTIS	FN939M	SNRFOR	JPY
SANOFI AVENTIS	FN939M	SNRFOR	JPY
SANOFI AVENTIS	FN939M	SNRFOR	SEK
SANOFI AVENTIS	FN939M	SNRFOR	SGD
SANOFI AVENTIS	FN939M	SNRFOR	TWD
SANOFI AVENTIS	FN939M	SNRFOR	USD
SANOFI AVENTIS	FN939M	SNRFOR	USD
SANOFI AVENTIS	FN939M	SNRFOR	USD
SANOFI AVENTIS	FN939M	SNRFOR	USD
SANOFI AVENTIS	FN939M	SNRFOR	ZAR
Sanofi SA	HO8655	SNRFOR	EUR
Sanofi SA	HO8655	SNRFOR	EUR
Sanofi SA	HO8655	SNRFOR	EUR
Sanofi SA	HO8655	SNRFOR	JPY
Sanofi SA	HO8655	SNRFOR	JPY
Sanofi SA	HO8655	SNRFOR	USD
Sanofi SA	HO8655	SNRFOR	USD
City of San Antonio TX	7GF85A	SNRFOR	USD
City of San Antonio TX	7GF85A	SNRFOR	USD
Kdom Saudi Arabia	MS999I	SNRFOR	EUR
Kdom Saudi Arabia	MS999I	SNRFOR	EUR
Kdom Saudi Arabia	MS999I	SNRFOR	SAR
Kdom Saudi Arabia	MS999I	SNRFOR	USD
Kdom Saudi Arabia	MS999I	SNRFOR	USD
Sarawak Intl Inc	Y5C78H	SNRFOR	USD
Sarawak Intl Inc	Y5C78H	SNRFOR	USD
Sbarro Inc	885DC8	SNRFOR	USD
Sbarro Inc	885DC8	SNRFOR	USD
Sbarro Inc	885DC8	SNRFOR	USD
SBA Comms Corp	7FBBGR	SNRFOR	USD
SBA Comms Corp	7FBBGR	SNRFOR	USD
SBA Comms Corp	7FBBGR	SNRFOR	USD
Small Business Corp		SNRFOR	USD
SBERBANK	X4D727	SNRFOR	AUD
SBERBANK	X4D727	SNRFOR	DKK
SBERBANK	X4D727	SNRFOR	EUR
SBERBANK	X4D727	SNRFOR	EUR
SBERBANK	X4D727	SNRFOR	EUR
SBERBANK	X4D727	SNRFOR	GBP
SBERBANK	X4D727	SNRFOR	GBP
SBERBANK	X4D727	SNRFOR	HKD
SBERBANK	X4D727	SNRFOR	JPY

MM	Composite	5.55%	6.48%	7.03%	7.00%	6.96%	7.02%
CR	Composite	0.054442609	0.065862838	0.072046399	0.071366577	0.070672	0.071083425
MM	Composite	5.55%	6.48%	7.03%	7.00%	6.96%	7.02%
MR	Composite	5.44%	6.45%	6.86%	6.85%	6.82%	6.87%
XR	Composite	5.24%	6.21%	6.61%	6.59%	6.56%	6.61%
CR	Composite	1.14%	1.64%	1.71%	1.78%	1.83%	1.87%
CR	Composite	1.14%	1.61%	1.70%	1.78%	1.83%	1.88%
MM	Composite						
MR	Composite						
CR	Composite	0.011434167	0.017025	0.017362	0.018083333	0.018592	0.018828571
XR	Composite	1.14%	1.28%	1.33%	1.38%	1.42%	1.43%
CR	Composite	1.14%	1.61%	1.70%	1.78%	1.83%	1.88%
CR	Composite	0.011434167	0.016125	0.01704	0.0177775	0.018305	0.0188425
MR	Composite	1.14%	1.53%	1.62%	1.69%	1.74%	1.79%
CR	Composite	0.92%	1.24%	2.02%	2.52%	2.81%	3.04%
MM	Composite	0.009201042	0.011910773	0.0194055	0.024208541	0.027008681	0.029164209
MR	Composite	0.92%	1.18%	1.92%	2.40%	2.67%	2.89%
XR	Composite	0.92%	1.14%	1.85%	2.31%	2.57%	2.78%
CR	Composite	0.92%	1.24%	2.02%	2.52%	2.81%	3.04%
MR	Composite	0.92%	1.18%	1.92%	2.40%	2.67%	2.89%
CR	Composite	0.001262978	0.001990453	0.002757859	0.003370233	0.003989106	0.004618056
MM	Composite	0.13%	0.19%	0.26%	0.34%	0.38%	0.44%
MM	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
CR	Composite	0.001317667	0.002011561	0.002752322	0.003365191	0.003983761	0.004445
MM	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
CR	Composite	0.13%	0.20%	0.28%	0.34%	0.40%	0.44%
MM	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
MR	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
XR	Composite	0.001190696	0.001841395	0.002527674	0.003194389	0.003705286	0.004232942
MM	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
MM	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
CR	Composite	0.13%	0.19%	0.27%	0.34%	0.39%	0.45%
MM	Composite	0.13%	0.19%	0.27%	0.34%	0.39%	0.45%
MR	Composite	0.13%	0.19%	0.27%	0.34%	0.39%	0.45%
MM	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
MM	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
MM	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
CR	Composite	0.001317667	0.002011561	0.002752322	0.003365191	0.003983761	0.004445
MM	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
MR	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
XR	Composite						
MM	Composite	0.12%	0.19%	0.26%	0.33%	0.39%	0.44%
CR	Composite	0.16%	0.16%	0.27%	0.36%	0.43%	0.48%
MM	Composite	0.16%	0.16%	0.27%	0.36%	0.43%	0.48%
MR	Composite						
CR	Composite	0.16%	0.16%	0.27%	0.36%	0.43%	0.48%
MM	Composite	0.001601529	0.001601529	0.002740499	0.003631778	0.004311726	0.004815359
CR	Composite	0.16%	0.16%	0.27%	0.36%	0.43%	0.48%
MM	Composite	0.16%	0.16%	0.27%	0.36%	0.43%	0.48%
CR	Composite	0.41%	0.41%	0.41%	0.41%	0.41%	0.41%
XR	Composite	0.0041	0.0041	0.0041	0.0041	0.0041	0.0041
CR	Composite	0.13%	0.18%	0.18%	0.24%	0.25%	0.30%
MM	Composite	0.13%	0.18%	0.18%	0.24%	0.25%	0.30%
MM	Composite	0.13%	0.18%	0.18%	0.24%	0.25%	0.30%
CR	Composite	0.13%	0.18%	0.18%	0.24%	0.25%	0.30%
MR	Composite						
CR	Composite	0.50%	0.63%	0.72%	0.81%	0.97%	1.12%
MR	Composite						
CR	Composite						
MR	Composite	9.06%	9.06%	9.52%	9.90%	8.82%	8.82%
XR	Composite	9.06%	9.06%	9.52%	9.90%	8.82%	8.82%
CR	Composite	6.02%	6.02%	6.02%	6.02%	6.02%	6.02%
MR	Composite	6.02%	6.02%	6.02%	6.02%	6.02%	6.02%
XR	Composite						
CR	Composite	0.004203834	0.004203834	0.005426543	0.006878382	0.008041797	0.009140666
CR	Composite	0.88%	0.99%	1.30%	1.53%	1.68%	1.78%
CR	Composite	0.88%	1.00%	1.30%	1.53%	1.68%	1.78%
CR	Composite	0.008778517	0.009952108	0.012958402	0.015313331	0.01676143	0.017776717
MM	Composite	0.008427376	0.009533844	0.012440066	0.014772112	0.016090972	0.017137521
MR	Composite						
CR	Composite	0.88%	1.00%	1.30%	1.53%	1.68%	1.78%
MR	Composite						
CR	Composite	0.88%	1.00%	1.30%	1.53%	1.68%	1.78%
CR	Composite	0.88%	0.99%	1.31%	1.55%	1.68%	1.83%

6.91%	6.63%	6.51%	6.60%	6.56%	0.4 A	A
7.00%	0.067732074	0.068522525	0.06947666	0.069243398	0.4 A	A
6.91%	6.63%	6.51%	6.60%	6.56%	0.4 A	A
6.69%	6.43%	6.45%	6.60%	6.58%	0.4 A	A
6.44%	6.20%	6.21%	6.36%	6.34%	0.4 A	A
1.97%	1.95%	2.08%	2.16%	2.13%	0.378571429 NR	BBB
1.93%	1.95%	2.08%	2.16%	2.13%	0.4 NR	A
					0.378571429	
					0.378571429	
1.98%	0.019666667	0.020762351	0.021456517	0.021266667	0.35 NR	A
1.49%	1.47%	1.56%	1.61%	2.13%	0.378571429 NR	BBB
1.93%	1.95%	2.08%	2.16%	2.13%	0.4 NR	A
1.93%	0.019533333	0.020829018	0.021567628	0.021266667	0.4 NR	A
1.83%	1.95%	2.08%	2.16%	2.13%	0.378571429 NR	BBB
3.29%	3.53%	3.61%	3.83%		0.4 NR	BBB
3.16%	0.033914019	0.036139505	0.036798998		0.4 NR	BBB
3.12%	3.36%	3.61%	3.64%		0.4 NR	BBB
3.01%	3.23%	3.61%	3.51%		0.4 NR	BBB
3.29%	3.53%	3.61%	3.83%		0.4 NR	BBB
3.12%	3.36%	3.61%	3.64%		0.4 NR	BBB
0.50%	0.005630208	0.005698227	0.005793095	0.006113483	0.392083334 BB	BBB
0.48%	0.54%	0.57%	0.58%	0.61%	0.4 BB	A
0.49%	0.54%	0.57%	0.58%	0.61%	0.4 A	AA
0.48%	0.0051726	0.005698227	0.005793095	0.006113483	0.380000002 A	A
0.49%	0.54%	0.57%	0.58%	0.61%	0.4 A	AA
0.48%	0.52%	0.57%	0.58%	0.61%	0.380000002 A	A
0.49%	0.54%	0.57%	0.58%	0.61%	0.4 A	AA
0.48%	0.53%	0.57%	0.58%	0.61%	0.392083334 BBB	A
0.46%	0.005046525	0.005698227	0.005793095	0.006113483	0.392083334 BBB	A
0.49%	0.54%	0.57%	0.58%	0.61%	0.4 A	AA
0.49%	0.54%	0.57%	0.58%	0.61%	0.4 A	AA
0.48%	0.54%	0.57%	0.58%	0.61%	0.392083334 BB	BBB
0.48%	0.54%	0.57%	0.58%	0.61%	0.392083334 BB	BBB
0.48%	0.54%	0.57%	0.58%	0.61%	0.392083334 BB	BBB
0.49%	0.54%	0.57%	0.58%	0.61%	0.4 A	AA
0.49%	0.54%	0.57%	0.58%	0.61%	0.4 A	AA
0.49%	0.54%	0.57%	0.58%	0.61%	0.4 A	AA
0.48%	0.0051726	0.005698227	0.005793095	0.006113483	0.380000002 A	A
0.49%	0.54%	0.57%	0.58%	0.61%	0.4 A	AA
0.48%	0.53%	0.57%	0.58%	0.61%	0.392083334 BBB	A
					0.392083334	
0.49%	0.54%	0.57%	0.58%	0.61%	0.4 A	AA
0.54%	0.59%	0.59%	0.59%	0.59%	0.4 NR	
0.54%	0.59%	0.59%	0.59%	0.59%	0.4 NR	
					0.4	
0.54%	0.59%	0.59%	0.59%	0.59%	0.4 NR	
0.54%	0.005854015	0.005854015	0.005854015	0.005854015	0.4 NR	
0.54%	0.59%	0.59%	0.59%	0.59%	0.4 NR	
0.54%	0.59%	0.59%	0.59%	0.59%	0.4 NR	
0.41%	0.41%	0.41%	0.41%	0.41%	0.8	
0.0041	0.0041	0.0041	0.0041	0.0041	0.8	
0.31%	0.34%	0.34%	0.34%	0.34%	0.4 NR	NR
0.31%	0.34%	0.34%	0.34%	0.34%	0.4 NR	NR
0.31%	0.34%	0.34%	0.34%	0.34%	0.4 NR	NR
0.31%	0.34%	0.34%	0.34%	0.34%	0.4 NR	NR
					0.4	
1.18%	1.25%	1.26%	1.31%	1.33%	0.4 A	A
					0.4	
					0.4	
9.95%	10.23%	10.23%	10.23%	10.23%	0.4	NR
9.95%	10.23%	10.23%	10.23%	10.23%	0.4	NR
6.02%	6.02%	6.02%	6.02%	6.02%	0.4	
6.02%	6.02%	6.02%	6.02%	6.02%	0.4	
					0.4	
0.97%	0.010425192	0.010783963	0.01103448	0.011732023	0.275	NR
1.92%	2.04%	2.17%	2.21%	2.26%	0.25 BB	BBB
1.92%	2.04%	2.16%	2.21%	2.26%	0.25 A	AA
1.92%	0.020434402	0.02162309	0.02210606	0.022599565	0.25 A	AA
1.85%	0.019708024	0.020758166	0.021221818	0.022599565	0.25 BBB	A
					0.25	
1.92%	2.04%	2.16%	2.21%	2.26%	0.25 A	AA
					0.25	
1.92%	2.04%	2.16%	2.21%	2.26%	0.25 A	AA
1.97%	2.10%	2.17%	2.21%	2.26%	0.25 BB	BBB

A	AA	AA	AA	AA	AA
AA	AA	A	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BB
A	AA	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
A	A	A	A	A	BB
A	A	A	A	A	BB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
AA	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
AA	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
A	A	BBB	A	A	A
A	A	BBB	A	A	A
A	A	BBB	A	A	A
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
AA	AAA	AA	AAA	AA	AAA
AA	A	A	A	A	A
AA	AAA	AA	AAA	AA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AA	AAA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	AA	AA	A
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
			NR		
			NR		
NR	A	A	A	A	A
BB	BBB	BBB	A	A	A
A	AA	AA	AAA	AAA	AAA
A	AA	AA	AAA	AAA	AAA
BBB	A	A	AA	AA	AA
A	AA	AA	AAA	AAA	AAA
A	AA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB

A	A	A	AA	8 Government
A	BBB	BBB	A	6 Government
A	A	A	AA	8 Government
A	BBB	BBB	AA	13 Government
A	BBB	BBB	AA	13 Government
BB	BB	NR	A	8 Financials
BB	BB	NR	A	4 Financials
			NR	Financials
			NR	Financials
A	A	NR	A	7 Financials
BBB	BBB	NR	A	7 Financials
BB	BB	NR	A	4 Financials
BB	BB	NR	A	4 Financials
BB	BB	NR	A	4 Financials
NR	BBB		A	3 Oil & Gas
NR	BBB		A	3 Oil & Gas
NR	BBB		A	3 Oil & Gas
NR	BBB		A	3 Oil & Gas
NR	BBB		A	3 Oil & Gas
NR	BBB		A	3 Oil & Gas
NR	NR	NR	A	3 Health Care
NR	NR	NR	A	3 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	A	5 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	A	5 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	A	5 Health Care
NR	NR	NR	AA	13 Health Care
NR	NR	NR	AA	13 Health Care
			NR	Health Care
NR	NR	NR	AA	13 Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	Health Care
			NR	2 Health Care
			NR	2 Health Care
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			NR	2 Health Care
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			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	Government
A	NR	NR	A	6
			NR	
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Technology
			NR	2 Technology
			NR	Technology
A	A	A	A	3
BB	BB	NR	AA	13 Financials
A	A	NR	AA	12 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	13 Financials
			NR	Financials
A	A	NR	AA	12 Financials
			NR	Financials
A	A	NR	AA	12 Financials
BB	BB	NR	A	3 Financials

Supra	Supra National	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Supra	Supra National	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Supra	Supra National	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Supra	Supra National	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Supra	Supra National	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Africa	South Africa	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Africa	South Africa	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Africa	South Africa	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Africa	South Africa	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Africa	South Africa	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Africa	South Africa	BBB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	Entity Tier	DocAdj	DocAdj	Entity Tier
Europe	France	AA	A	Entity Tier	CcyGrp	CcyGrp	Entity Tier
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	A				
Europe	France	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland		A	Thin		Thin	Thin
Europe	Switzerland		A	Thin		Thin	Thin
Europe	Switzerland		A				
Europe	Switzerland		A	Thin		Thin	Thin
Europe	Switzerland		A	Thin		Thin	Thin
Europe	Switzerland		A	Thin		Thin	Thin
Europe	Switzerland		A	Thin		Thin	Thin
N.Amer	United States						
N.Amer	United States						
MiddleEast	Saudi Arabia	A	AA	Thin	Thin	Thin	Thin
MiddleEast	Saudi Arabia	A	AA	Thin	Thin	Thin	Thin
MiddleEast	Saudi Arabia	A	AA	Thin	Thin	Thin	Thin
MiddleEast	Saudi Arabia	A	AA	Thin	Thin	Thin	Thin
MiddleEast	Saudi Arabia	A	AA				
Asia	Malaysia			CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia						
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B		Thin	Thin	Thin
N.Amer	United States	CCC	B		Thin	Thin	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
Asia	Korea (Republic of)	A			Thin	Thin	CcyGrp
E.Eur	Russian Federation	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	A				
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A				
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin					
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin

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SBERBANKJPYMM	31-Jul-08 SBERBANK
SBERBANKRUBCR	31-Jul-08 SBERBANK
SBERBANKSEKCR	31-Jul-08 SBERBANK
SBERBANKSGDCR	31-Jul-08 SBERBANK
SBERBANKUSDCR	31-Jul-08 SBERBANK
SBERBANKUSDMM	31-Jul-08 SBERBANK
SBERBANKUSDMR	31-Jul-08 SBERBANK
SBERBANKUSDXR	31-Jul-08 SBERBANK
SBERBANKEURCR	31-Jul-08 SBERBANK
SBERBANKRUBCR	31-Jul-08 SBERBANK
SBERBANKUSDCR	31-Jul-08 SBERBANK
SBERBANKUSDMR	31-Jul-08 SBERBANK
SBGIAUDCR	31-Jul-08 SBGI
SBGIAUDMR	31-Jul-08 SBGI
SBGIEURMM	31-Jul-08 SBGI
SBGIEURMR	31-Jul-08 SBGI
SBGIEURXR	31-Jul-08 SBGI
SBGIHKDXR	31-Jul-08 SBGI
SBGIUSDCR	31-Jul-08 SBGI
SBGIUSDMM	31-Jul-08 SBGI
SBGIUSDMR	31-Jul-08 SBGI
SBGIUSDXR	31-Jul-08 SBGI
SBGIAUDXR	31-Jul-08 SBGI
SBGIEURMM	31-Jul-08 SBGI
SBGIEURMR	31-Jul-08 SBGI
SBGIEURXR	31-Jul-08 SBGI
SBGIILSXR	31-Jul-08 SBGI
SBGIUSDCR	31-Jul-08 SBGI
SBGIUSDMM	31-Jul-08 SBGI
SBGIUSDMR	31-Jul-08 SBGI
SBGIUSDXR	31-Jul-08 SBGI
SBIUSDCR	31-Jul-08 SBI
SBIUSDMR	31-Jul-08 SBI
SBIUSDXR	31-Jul-08 SBI
SBIUSDCR	31-Jul-08 SBI
SBIUSDXR	31-Jul-08 SBI
SBIHLDJPYCR	31-Jul-08 SBIHLD
SBIHLDJPYXR	31-Jul-08 SBIHLD
SBIHLDUSDCR	31-Jul-08 SBIHLD
SBIIN-StateBkInUSDCR	31-Jul-08 SBIIN-StateBkIn
SBIIN-StateBkInAUDCR	31-Jul-08 SBIIN-StateBkIn
SBIIN-StateBkInEURCR	31-Jul-08 SBIIN-StateBkIn
SBIIN-StateBkInEURMM	31-Jul-08 SBIIN-StateBkIn
SBIIN-StateBkInEURMR	31-Jul-08 SBIIN-StateBkIn
SBIIN-StateBkInGBPCR	31-Jul-08 SBIIN-StateBkIn
SBIIN-StateBkInSEKCR	31-Jul-08 SBIIN-StateBkIn
SBIIN-StateBkInUSDCR	31-Jul-08 SBIIN-StateBkIn
SBIIN-StateBkInUSDMM	31-Jul-08 SBIIN-StateBkIn
SBIIN-StateBkInUSDMR	31-Jul-08 SBIIN-StateBkIn
SBIIN-StateBkInUSDXR	31-Jul-08 SBIIN-StateBkIn
SBRYAUDCR	31-Jul-08 SBRY
SBRYAUDMM	31-Jul-08 SBRY
SBRYAUDMR	31-Jul-08 SBRY
SBRYCHFCR	31-Jul-08 SBRY
SBRYCHFMM	31-Jul-08 SBRY
SBRYDKKMM	31-Jul-08 SBRY
SBRYEURCR	31-Jul-08 SBRY
SBRYEURMM	31-Jul-08 SBRY
SBRYEURMR	31-Jul-08 SBRY
SBRYEURXR	31-Jul-08 SBRY
SBRYGBPCR	31-Jul-08 SBRY
SBRYGBPMM	31-Jul-08 SBRY
SBRYGBPMR	31-Jul-08 SBRY
SBRYGBPXR	31-Jul-08 SBRY
SBRYHKDMM	31-Jul-08 SBRY
SBRYJPYCR	31-Jul-08 SBRY
SBRYJPYMM	31-Jul-08 SBRY
SBRYSEKMM	31-Jul-08 SBRY
SBRYSGDMM	31-Jul-08 SBRY
SBRYTWDMM	31-Jul-08 SBRY
SBRYUSDCR	31-Jul-08 SBRY
SBRYUSDMM	31-Jul-08 SBRY
SBRYUSDMR	31-Jul-08 SBRY
SBRYUSDXR	31-Jul-08 SBRY

SBERBANK	X4D727	SNRFOR	JPY
SBERBANK	X4D727	SNRFOR	RUB
SBERBANK	X4D727	SNRFOR	SEK
SBERBANK	X4D727	SNRFOR	SGD
SBERBANK	X4D727	SNRFOR	USD
SBERBANK	X4D727	SNRFOR	USD
SBERBANK	X4D727	SNRFOR	USD
SBERBANK	X4D727	SNRFOR	USD
SBERBANK	X4D727	SUBLT2	EUR
SBERBANK	X4D727	SUBLT2	RUB
SBERBANK	X4D727	SUBLT2	USD
SBERBANK	X4D727	SUBLT2	USD
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	AUD
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	AUD
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	EUR
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	EUR
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	EUR
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	HKD
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	USD
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	USD
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	USD
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	USD
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	AUD
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	EUR
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	EUR
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	EUR
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	ILS
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	USD
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	USD
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	USD
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	USD
Spectrum Brands Inc	8CBD8N	SNRFOR	USD
Spectrum Brands Inc	8CBD8N	SNRFOR	USD
Spectrum Brands Inc	8CBD8N	SNRFOR	USD
Spectrum Brands Inc	8CBD8N	SUBLT2	USD
Spectrum Brands Inc	8CBD8N	SUBLT2	USD
SBI Hldgs Inc	JPFIAI	SNRFOR	JPY
SBI Hldgs Inc	JPFIAI	SNRFOR	JPY
SBI Hldgs Inc	JPFIAI	SNRFOR	USD
St Bk India	YG9770	PREFT1	USD
St Bk India	YG9770	SNRFOR	AUD
St Bk India	YG9770	SNRFOR	EUR
St Bk India	YG9770	SNRFOR	EUR
St Bk India	YG9770	SNRFOR	EUR
St Bk India	YG9770	SNRFOR	GBP
St Bk India	YG9770	SNRFOR	SEK
St Bk India	YG9770	SNRFOR	USD
St Bk India	YG9770	SNRFOR	USD
St Bk India	YG9770	SNRFOR	USD
St Bk India	YG9770	SNRFOR	USD
J Sainsbury PLC	4AC86D	SNRFOR	AUD
J Sainsbury PLC	4AC86D	SNRFOR	AUD
J Sainsbury PLC	4AC86D	SNRFOR	AUD
J Sainsbury PLC	4AC86D	SNRFOR	CHF
J Sainsbury PLC	4AC86D	SNRFOR	CHF
J Sainsbury PLC	4AC86D	SNRFOR	DKK
J Sainsbury PLC	4AC86D	SNRFOR	EUR
J Sainsbury PLC	4AC86D	SNRFOR	EUR
J Sainsbury PLC	4AC86D	SNRFOR	EUR
J Sainsbury PLC	4AC86D	SNRFOR	EUR
J Sainsbury PLC	4AC86D	SNRFOR	GBP
J Sainsbury PLC	4AC86D	SNRFOR	GBP
J Sainsbury PLC	4AC86D	SNRFOR	GBP
J Sainsbury PLC	4AC86D	SNRFOR	GBP
J Sainsbury PLC	4AC86D	SNRFOR	HKD
J Sainsbury PLC	4AC86D	SNRFOR	JPY
J Sainsbury PLC	4AC86D	SNRFOR	JPY
J Sainsbury PLC	4AC86D	SNRFOR	SEK
J Sainsbury PLC	4AC86D	SNRFOR	SGD
J Sainsbury PLC	4AC86D	SNRFOR	TWD
J Sainsbury PLC	4AC86D	SNRFOR	USD
J Sainsbury PLC	4AC86D	SNRFOR	USD
J Sainsbury PLC	4AC86D	SNRFOR	USD
J Sainsbury PLC	4AC86D	SNRFOR	USD

MM	Composite	0.88%	0.99%	1.26%	1.49%	1.68%	1.76%
CR	Composite	0.88%	1.00%	1.30%	1.53%	1.68%	1.78%
CR	Composite	0.88%	1.00%	1.30%	1.53%	1.68%	1.78%
CR	Composite	0.88%	1.00%	1.30%	1.53%	1.68%	1.78%
CR	Composite	0.008778517	0.009952108	0.012958402	0.015313331	0.01676143	0.017776717
MM	Composite	0.008427376	0.009533844	0.012440066	0.014772112	0.016090972	0.017137521
MR	Composite						
XR	Composite	0.80%	0.91%	1.19%	1.41%	1.53%	1.63%
CR	Composite	1.08%	1.08%	1.63%	1.63%	1.89%	1.89%
CR	Composite	1.08%	1.08%	1.63%	1.63%	1.89%	1.89%
CR	Composite	1.08%	1.08%	1.63%	1.63%	1.89%	1.89%
MR	Composite						
CR	Composite	0.006499	0.007016333	0.010193667	0.014323333	0.017715667	0.024816
MR	Composite	0.65%	0.70%	1.02%	1.43%	1.77%	2.48%
MM	Composite						
MR	Composite	0.67%	0.73%	1.06%	1.49%	1.84%	2.35%
XR	Composite	0.65%	0.70%	1.02%	1.43%	1.77%	2.26%
XR	Composite	0.65%	0.70%	1.02%	1.43%	1.77%	2.26%
CR	Composite						
MM	Composite						
MR	Composite	0.67%	0.73%	1.06%	1.49%	1.84%	2.35%
XR	Composite	0.65%	0.70%	1.02%	1.43%	1.77%	2.26%
XR	Composite	0.40%	1.81%	2.01%	2.61%	2.89%	3.15%
MM	Composite						
MR	Composite						
XR	Composite	0.40%	1.82%	2.01%	2.50%	2.87%	3.14%
XR	Composite	0.40%	1.82%	2.01%	2.50%	2.87%	3.14%
CR	Composite						
MM	Composite						
MR	Composite	0.40%	1.87%	2.08%	2.68%	2.99%	3.26%
XR	Composite	0.40%	1.82%	2.01%	2.50%	2.87%	3.14%
CR	Composite						
MR	Composite	0.12405	0.12405	0.13405	0.15265	0.1594	0.16395
XR	Composite	0.12405	0.12405	0.13405	0.15265	0.1594	0.16395
CR	Composite						
XR	Composite	12.28%	12.28%	14.90%	14.90%	14.90%	14.90%
CR	Composite	1.35%	1.38%	1.53%	1.89%	1.73%	2.07%
XR	Composite	0.013538796	0.01379486	0.015308174	0.01889896	0.017273528	0.020734988
CR	Composite	0.013538796	0.01379486	0.015308174	0.01889896	0.017273528	0.020734988
CR	Composite	2.15%	2.15%	2.15%	2.15%	2.15%	2.15%
CR	Composite	0.94%	0.94%	1.38%	1.64%	1.85%	2.07%
CR	Composite	0.94%	0.97%	1.39%	1.63%	1.86%	2.07%
MM	Composite						
MR	Composite	0.00936415	0.00922896	0.013702855	0.015642961	0.01787108	0.0197795
CR	Composite	0.94%	0.97%	1.39%	1.63%	1.86%	2.07%
CR	Composite	0.94%	0.97%	1.39%	1.63%	1.86%	2.07%
CR	Composite	0.94%	0.97%	1.39%	1.63%	1.86%	2.07%
MM	Composite	0.94%	0.93%	1.38%	1.58%	1.81%	2.00%
MR	Composite	0.94%	0.92%	1.37%	1.56%	1.79%	1.98%
XR	Composite						
CR	Composite	0.005401256	0.007548008	0.010204501	0.01274807	0.014427179	0.016050878
MM	Composite	0.54%	0.72%	0.98%	1.22%	1.39%	1.54%
MR	Composite						
CR	Composite	0.54%	0.77%	1.01%	1.26%	1.40%	1.59%
MM	Composite	0.54%	0.75%	1.00%	1.23%	1.39%	1.55%
MM	Composite	0.54%	0.75%	1.00%	1.23%	1.39%	1.55%
CR	Composite	0.54%	0.77%	1.01%	1.26%	1.40%	1.59%
MM	Composite	0.54%	0.75%	1.00%	1.23%	1.39%	1.55%
MR	Composite	0.54%	0.74%	0.99%	1.22%	1.36%	1.53%
XR	Composite	0.54%	0.71%	0.94%	1.17%	1.31%	1.47%
CR	Composite	0.005401256	0.007688333	0.0101225	0.0125675	0.01401	0.01587
MM	Composite	0.005401256	0.00746799	0.009957611	0.012311307	0.013855932	0.01546968
MR	Composite						
XR	Composite	0.54%	0.71%	0.94%	1.17%	1.31%	1.47%
MM	Composite	0.54%	0.75%	1.00%	1.23%	1.39%	1.55%
CR	Composite	0.54%	0.75%	0.99%	1.24%	1.39%	1.56%
MM	Composite	0.54%	0.75%	0.99%	1.24%	1.39%	1.56%
MM	Composite	0.54%	0.75%	1.00%	1.23%	1.39%	1.55%
MM	Composite	0.005401256	0.00746799	0.009957611	0.012311307	0.013855932	0.01546968
MM	Composite	0.54%	0.75%	1.00%	1.23%	1.39%	1.55%
CR	Composite	0.005401256	0.007688333	0.0101225	0.0125675	0.01401	0.01587
MM	Composite	0.005401256	0.00746799	0.009957611	0.012311307	0.013855932	0.01546968
MR	Composite	0.54%	0.74%	0.99%	1.22%	1.36%	1.53%
XR	Composite	0.54%	0.71%	0.94%	1.17%	1.31%	1.47%

1.89%	2.02%	2.17%	2.21%	2.26%	0.25 BB	BBB
1.92%	2.04%	2.16%	2.21%	2.26%	0.25 A	AA
1.92%	2.04%	2.16%	2.21%	2.26%	0.25 A	AA
1.92%	2.04%	2.16%	2.21%	2.26%	0.25 A	AA
1.92%	0.020434402	0.02162309	0.02210606	0.022599565	0.25 A	AA
1.85%	0.019708024	0.020758166	0.021221818	0.022599565	0.25 BBB	A
					0.25	
1.77%	1.88%	1.98%	2.02%	2.26%	0.25 BBB	A
2.03%	2.15%	2.15%	2.15%	2.15%	0.25	NR
2.03%	2.15%	2.15%	2.15%	2.15%	0.25	NR
2.03%	2.15%	2.15%	2.15%	2.15%	0.25	NR
					0.25	
2.61%	0.027655492	0.027678656	0.026513	0.026796539	0.414285714 BB	B
2.61%	2.77%	2.77%	2.65%	2.68%	0.414285714 BB	B
					0.414285714	
2.51%	2.68%	2.87%	2.65%	2.68%	0.414285714 BBB	BB
2.41%	2.59%	2.77%	2.65%	2.68%	0.4 A	BBB
2.41%	2.59%	2.77%	2.65%	2.68%	0.4 A	BBB
					0.414285714	
					0.414285714	
2.51%	2.68%	2.87%	2.65%	2.68%	0.414285714 BBB	BB
2.41%	2.59%	2.77%	2.65%	2.68%	0.4 A	BBB
3.49%	3.79%	3.84%	3.75%	3.60%	0.234285714 NR	CCC
					0.234285714	
					0.234285714	
3.51%	3.88%	3.84%	3.75%	3.60%	0.24 NR	BB
3.51%	3.88%	3.84%	3.75%	3.60%	0.24 NR	BB
					0.234285714	
					0.234285714	
3.60%	3.92%	3.98%	3.75%	3.60%	0.234285714 NR	B
3.51%	3.88%	3.84%	3.75%	3.60%	0.24 NR	BB
					0.4	
19.06%	0.180128693	0.180128693	0.170225622	0.168166215	0.4	NR
19.06%	0.180128693	0.180128693	0.170225622	0.168166215	0.4	NR
					0.4	
14.90%	14.90%	14.90%	14.90%	14.90%	0.4	NR
1.98%	2.13%	2.13%	2.13%	2.13%	0.3 NR	NR
1.98%	0.021287397	0.021287397	0.021287397	0.021287397	0.3 NR	NR
1.98%	0.021287397	0.021287397	0.021287397	0.021287397	0.3 NR	NR
2.15%	2.15%	2.15%	2.15%	2.15%	0.075	
2.19%	2.32%	2.39%	2.36%	2.48%	0.371428573 NR	BB
2.19%	2.33%	2.41%	2.36%	2.48%	0.371428573 NR	A
					0.371428573	
2.10%	0.022291608	0.022854746	0.023639527	0.02482379	0.371428573 NR	BBB
2.19%	2.33%	2.41%	2.36%	2.48%	0.371428573 NR	A
2.19%	2.33%	2.41%	2.36%	2.48%	0.371428573 NR	A
2.19%	2.33%	2.41%	2.36%	2.48%	0.371428573 NR	A
2.12%	2.25%	2.31%	2.36%	2.48%	0.371428573 NR	BBB
2.10%	2.23%	2.29%	2.36%	2.48%	0.371428573 NR	BBB
					0.371428573	
1.65%	0.016856985	0.017411261	0.016589124	0.017445071	0.4 NR	BBB
1.58%	1.62%	1.74%	1.66%	1.74%	0.4 NR	A
					0.4	
1.63%	1.70%	1.80%	1.75%	1.74%	0.4 NR	A
1.60%	1.65%	1.73%	1.69%	1.74%	0.4 NR	AA
1.60%	1.65%	1.73%	1.69%	1.74%	0.4 NR	AA
1.63%	1.70%	1.80%	1.75%	1.74%	0.4 NR	A
1.60%	1.65%	1.73%	1.69%	1.74%	0.4 NR	AA
1.58%	1.63%	1.71%	1.66%	1.74%	0.4 NR	A
1.52%	1.57%	1.65%	1.60%	1.74%	0.4 NR	A
1.63%	0.016966667	0.018029837	0.017484546	0.017445071	0.4 NR	A
1.60%	0.016509567	0.017308643	0.016891929	0.017445071	0.4 NR	AA
					0.4	
1.52%	1.57%	1.65%	1.60%	1.74%	0.4 NR	A
1.60%	1.65%	1.73%	1.69%	1.74%	0.4 NR	AA
1.68%	1.72%	1.74%	1.66%	1.74%	0.4 NR	BBB
1.61%	1.65%	1.74%	1.66%	1.74%	0.4 NR	BBB
1.60%	1.65%	1.73%	1.69%	1.74%	0.4 NR	AA
1.60%	0.016509567	0.017308643	0.016891929	0.017445071	0.4 NR	AA
1.60%	1.65%	1.73%	1.69%	1.74%	0.4 NR	AA
1.63%	0.016966667	0.018029837	0.017484546	0.017445071	0.4 NR	A
1.60%	0.016509567	0.017308643	0.016891929	0.017445071	0.4 NR	AA
1.58%	1.63%	1.71%	1.66%	1.74%	0.4 NR	A
1.52%	1.57%	1.65%	1.60%	1.74%	0.4 NR	A

BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AAA	AAA	AAA
A	AA	AA	AAA	AAA	AAA
A	AA	AA	AAA	AAA	AAA
A	AA	AA	AAA	AAA	AAA
BBB	A	A	AA	AA	AA
BBB	A	A	AA	AA	AA
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
BB	B	BB	CCC	CCC	CCC
BB	B	BB	CCC	CCC	CCC
BBB	BB	BBB	BB	B	B
A	BBB	A	BBB	BB	BB
A	BBB	A	BBB	BB	BB
BBB	BB	BBB	BB	B	B
A	BBB	A	BBB	BB	BB
B	BBB	B	CCC	BB	BB
BBB	A	BB	BB	BBB	A
BBB	A	BB	BB	BBB	A
BB	A	BB	B	BBB	BBB
BBB	A	BB	BB	BBB	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
BBB	A	BBB	BBB	BBB	BBB
A	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AAA	AA	AA	AA	AA
A	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	AA
AA	AA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	A	A	AA
AA	AA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	AA
AA	AA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA

BB	BB	NR	A	3 Financials
A	A	NR	AA	12 Financials
A	A	NR	AA	12 Financials
A	A	NR	AA	12 Financials
A	A	NR	AA	12 Financials
BBB	BBB	NR	AA	13 Financials
			NR	Financials
BBB	BBB	NR	AA	13 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
B	NR	NR	BBB	5 Consumer Services
B	NR	NR	BBB	5 Consumer Services
			NR	Consumer Services
BB	NR	NR	BBB	4 Consumer Services
BBB	NR	NR	BBB	4 Consumer Services
BBB	NR	NR	BBB	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	NR	NR	BBB	4 Consumer Services
BBB	NR	NR	BBB	4 Consumer Services
B	NR	NR	BBB	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	NR	NR	BBB	4 Consumer Services
BBB	NR	NR	BBB	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	NR	NR	BBB	5 Consumer Services
BBB	NR	NR	BBB	4 Consumer Services
			NR	Consumer Goods
	NR	NR	NR	2 Consumer Goods
	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Government
BB	NR	NR	A	11 Government
A	NR	NR	A	9 Government
			NR	Government
BBB	NR	NR	A	10 Government
A	NR	NR	A	9 Government
A	NR	NR	A	9 Government
A	NR	NR	A	9 Government
BBB	NR	NR	A	10 Government
BBB	NR	NR	A	10 Government
			NR	Government
BB	BB	NR	A	3 Consumer Services
BB	BB	NR	A	3 Consumer Services
			NR	Consumer Services
BBB	BBB	NR	A	5 Consumer Services
BBB	A	NR	AA	12 Consumer Services
BBB	A	NR	AA	12 Consumer Services
BBB	BBB	NR	A	5 Consumer Services
BBB	A	NR	AA	12 Consumer Services
BBB	BBB	NR	AA	13 Consumer Services
BBB	BBB	NR	AA	13 Consumer Services
BBB	BBB	NR	A	5 Consumer Services
BBB	A	NR	AA	12 Consumer Services
			NR	Consumer Services
BBB	BBB	NR	AA	13 Consumer Services
BBB	A	NR	AA	12 Consumer Services
BB	BB	NR	A	13 Consumer Services
BB	BB	NR	A	13 Consumer Services
BBB	A	NR	AA	12 Consumer Services
BBB	A	NR	AA	12 Consumer Services
BBB	A	NR	AA	12 Consumer Services
BBB	BBB	NR	A	5 Consumer Services
BBB	A	NR	AA	12 Consumer Services
BBB	BBB	NR	AA	13 Consumer Services
BBB	BBB	NR	AA	13 Consumer Services

E.Eur	Russian Federation	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BBB	A				
E.Eur	Russian Federation	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	A	A		Thin		Thin
E.Eur	Russian Federation	A	A		Thin		Thin
E.Eur	Russian Federation	A	A		Thin		Thin
E.Eur	Russian Federation	A	A				
N.Amer	United States	B	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC		Thin		
Asia	Japan		A	Thin	Thin	Thin	Thin
Asia	Japan		A	Thin	Thin	Thin	Thin
Asia	Japan		A	Thin	Thin	Thin	Thin
India	India	BBB	BBB				
India	India	BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
India	India	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
India	India	BB	BBB				
India	India	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
India	India	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
India	India	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
India	India	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
India	India	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
India	India	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
India	India	BB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj

Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
	Thin					
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

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SCACAPAUDMM	31-Jul-08 SCACAP
SCACAPCADMM	31-Jul-08 SCACAP
SCACAPCHFCR	31-Jul-08 SCACAP
SCACAPCHFMM	31-Jul-08 SCACAP
SCACAPEURCR	31-Jul-08 SCACAP
SCACAPEURMM	31-Jul-08 SCACAP
SCACAPEURMR	31-Jul-08 SCACAP
SCACAPEURXR	31-Jul-08 SCACAP
SCACAPGBPMM	31-Jul-08 SCACAP
SCACAPJPYCR	31-Jul-08 SCACAP
SCACAPJPYMM	31-Jul-08 SCACAP
SCACAPNOKMM	31-Jul-08 SCACAP
SCACAPSEKMM	31-Jul-08 SCACAP
SCACAPTWDMM	31-Jul-08 SCACAP
SCACAPUSDCR	31-Jul-08 SCACAP
SCACAPUSDMM	31-Jul-08 SCACAP
SCACAPUSDMR	31-Jul-08 SCACAP
SCACAPUSDXR	31-Jul-08 SCACAP
SCANIAAUDMM	31-Jul-08 SCANIA
SCANIACADMM	31-Jul-08 SCANIA
SCANIACHFCR	31-Jul-08 SCANIA
SCANIACHFMM	31-Jul-08 SCANIA
SCANIAEURCR	31-Jul-08 SCANIA
SCANIAEURMM	31-Jul-08 SCANIA
SCANIAEURMR	31-Jul-08 SCANIA
SCANIAEURXR	31-Jul-08 SCANIA
SCANIAGBPMM	31-Jul-08 SCANIA
SCANIAHKDMM	31-Jul-08 SCANIA
SCANIAJPYCR	31-Jul-08 SCANIA
SCANIAJPYMM	31-Jul-08 SCANIA
SCANIANOKMM	31-Jul-08 SCANIA
SCANIASEKCR	31-Jul-08 SCANIA
SCANIASEKMM	31-Jul-08 SCANIA
SCANIAUSDCR	31-Jul-08 SCANIA
SCANIAUSDMM	31-Jul-08 SCANIA
SCANIAUSDMR	31-Jul-08 SCANIA
SCANIAUSDXR	31-Jul-08 SCANIA
SCANIA-CVAUDMM	31-Jul-08 SCANIA-CV
SCANIA-CVCHFCR	31-Jul-08 SCANIA-CV
SCANIA-CVCHFMM	31-Jul-08 SCANIA-CV
SCANIA-CVEURCR	31-Jul-08 SCANIA-CV
SCANIA-CVEURMM	31-Jul-08 SCANIA-CV
SCANIA-CVEURMR	31-Jul-08 SCANIA-CV
SCANIA-CVGBPMM	31-Jul-08 SCANIA-CV
SCANIA-CVGBPMR	31-Jul-08 SCANIA-CV
SCANIA-CVJPYCR	31-Jul-08 SCANIA-CV
SCANIA-CVJPYMM	31-Jul-08 SCANIA-CV
SCANIA-CVNOKMM	31-Jul-08 SCANIA-CV
SCANIA-CVSEKMM	31-Jul-08 SCANIA-CV
SCANIA-CVUSDCR	31-Jul-08 SCANIA-CV
SCANIA-CVUSDMM	31-Jul-08 SCANIA-CV
SCANIA-CVUSDMR	31-Jul-08 SCANIA-CV
SCBUSDCR	31-Jul-08 SCB
SCBUSDMR	31-Jul-08 SCB
SCGCHFCR	31-Jul-08 SCG
SCGCHFMM	31-Jul-08 SCG
SCGEURCR	31-Jul-08 SCG
SCGEURMM	31-Jul-08 SCG
SCGEURMR	31-Jul-08 SCG
SCGJPYCR	31-Jul-08 SCG
SCGJPYMM	31-Jul-08 SCG
SCGJPYMR	31-Jul-08 SCG
SCGUSDCR	31-Jul-08 SCG
SCGUSDMM	31-Jul-08 SCG
SCGUSDMR	31-Jul-08 SCG
SCHAUDMR	31-Jul-08 SCH
SCHEURCR	31-Jul-08 SCH
SCHEURMM	31-Jul-08 SCH
SCHEURMR	31-Jul-08 SCH
SCHEURXR	31-Jul-08 SCH
SCHJPYMR	31-Jul-08 SCH
SCHUSDCR	31-Jul-08 SCH
SCHUSDMM	31-Jul-08 SCH
SCHUSDMR	31-Jul-08 SCH

Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	AUD
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	CAD
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	CHF
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	CHF
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	EUR
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	EUR
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	EUR
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	EUR
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	GBP
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	JPY
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	JPY
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	NOK
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	SEK
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	TWD
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	USD
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	USD
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	USD
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	USD
SCANIA AB	8I6619	SNRFOR	AUD
SCANIA AB	8I6619	SNRFOR	CAD
SCANIA AB	8I6619	SNRFOR	CHF
SCANIA AB	8I6619	SNRFOR	CHF
SCANIA AB	8I6619	SNRFOR	EUR
SCANIA AB	8I6619	SNRFOR	EUR
SCANIA AB	8I6619	SNRFOR	EUR
SCANIA AB	8I6619	SNRFOR	EUR
SCANIA AB	8I6619	SNRFOR	GBP
SCANIA AB	8I6619	SNRFOR	HKD
SCANIA AB	8I6619	SNRFOR	JPY
SCANIA AB	8I6619	SNRFOR	JPY
SCANIA AB	8I6619	SNRFOR	NOK
SCANIA AB	8I6619	SNRFOR	SEK
SCANIA AB	8I6619	SNRFOR	SEK
SCANIA AB	8I6619	SNRFOR	USD
SCANIA AB	8I6619	SNRFOR	USD
SCANIA AB	8I6619	SNRFOR	USD
SCANIA AB	8I6619	SNRFOR	USD
Scania CV AB	W3D71U	SNRFOR	AUD
Scania CV AB	W3D71U	SNRFOR	CHF
Scania CV AB	W3D71U	SNRFOR	CHF
Scania CV AB	W3D71U	SNRFOR	EUR
Scania CV AB	W3D71U	SNRFOR	EUR
Scania CV AB	W3D71U	SNRFOR	EUR
Scania CV AB	W3D71U	SNRFOR	GBP
Scania CV AB	W3D71U	SNRFOR	GBP
Scania CV AB	W3D71U	SNRFOR	JPY
Scania CV AB	W3D71U	SNRFOR	JPY
Scania CV AB	W3D71U	SNRFOR	NOK
Scania CV AB	W3D71U	SNRFOR	SEK
Scania CV AB	W3D71U	SNRFOR	USD
Scania CV AB	W3D71U	SNRFOR	USD
Scania CV AB	W3D71U	SNRFOR	USD
SIAM Coml Bk Pub Co Ltd	8A7C86	SNRFOR	USD
SIAM Coml Bk Pub Co Ltd	8A7C86	SNRFOR	USD
SCANA Corp	885DHV	SNRFOR	CHF
SCANA Corp	885DHV	SNRFOR	CHF
SCANA Corp	885DHV	SNRFOR	EUR
SCANA Corp	885DHV	SNRFOR	EUR
SCANA Corp	885DHV	SNRFOR	EUR
SCANA Corp	885DHV	SNRFOR	JPY
SCANA Corp	885DHV	SNRFOR	JPY
SCANA Corp	885DHV	SNRFOR	JPY
SCANA Corp	885DHV	SNRFOR	USD
SCANA Corp	885DHV	SNRFOR	USD
SCANA Corp	885DHV	SNRFOR	USD
Charles Schwab Corp	888D64	SNRFOR	AUD
Charles Schwab Corp	888D64	SNRFOR	EUR
Charles Schwab Corp	888D64	SNRFOR	EUR
Charles Schwab Corp	888D64	SNRFOR	EUR
Charles Schwab Corp	888D64	SNRFOR	EUR
Charles Schwab Corp	888D64	SNRFOR	JPY
Charles Schwab Corp	888D64	SNRFOR	USD
Charles Schwab Corp	888D64	SNRFOR	USD
Charles Schwab Corp	888D64	SNRFOR	USD

MM	Composite	0.48%	0.55%	0.76%	0.93%	1.05%	1.18%
MM	Composite	0.49%	0.56%	0.75%	0.93%	1.05%	1.18%
CR	Composite	0.005052529	0.005722942	0.007797758	0.009054854	0.010480889	0.011914191
MM	Composite	0.004850427	0.005565028	0.007474132	0.009260123	0.010506914	0.011790409
CR	Composite	0.51%	0.57%	0.78%	0.91%	1.05%	1.19%
MM	Composite	0.49%	0.56%	0.75%	0.93%	1.05%	1.18%
MR	Composite	0.48%	0.55%	0.74%	0.91%	1.03%	1.16%
XR	Composite						
MM	Composite	0.004850427	0.005565028	0.007474132	0.009260123	0.010506914	0.011790409
CR	Composite	0.52%	0.57%	0.82%	0.93%	1.13%	1.24%
MM	Composite	0.004974886	0.005510887	0.007882981	0.009259397	0.011068851	0.011879887
MM	Composite	0.49%	0.56%	0.75%	0.93%	1.05%	1.18%
MM	Composite	0.49%	0.56%	0.75%	0.93%	1.05%	1.18%
MM	Composite	0.49%	0.56%	0.75%	0.93%	1.05%	1.18%
CR	Composite	0.005052529	0.005722942	0.007797758	0.009054854	0.010480889	0.011914191
MM	Composite	0.49%	0.56%	0.75%	0.93%	1.05%	1.18%
MR	Composite	0.48%	0.55%	0.74%	0.91%	1.03%	1.16%
XR	Composite						
MM	Composite	0.34%	0.41%	0.54%	0.69%	0.79%	0.89%
MM	Composite	0.33%	0.41%	0.54%	0.69%	0.79%	0.89%
CR	Composite						
MM	Composite						
CR	Composite	0.35%	0.42%	0.57%	0.72%	0.82%	0.92%
MM	Composite	0.33%	0.41%	0.54%	0.69%	0.79%	0.89%
MR	Composite	0.33%	0.40%	0.54%	0.68%	0.78%	0.87%
XR	Composite	0.32%	0.39%	0.52%	0.66%	0.75%	0.84%
MM	Composite	0.33%	0.41%	0.54%	0.69%	0.79%	0.89%
MM	Composite	0.33%	0.41%	0.54%	0.69%	0.79%	0.89%
CR	Composite						
MM	Composite	0.003383111	0.00408059	0.005442779	0.00692776	0.007904615	0.008870833
MM	Composite						
CR	Composite						
MM	Composite	0.33%	0.41%	0.54%	0.69%	0.79%	0.89%
CR	Composite	0.35%	0.42%	0.57%	0.72%	0.82%	0.92%
MM	Composite	0.33%	0.41%	0.54%	0.69%	0.79%	0.89%
MR	Composite	0.33%	0.40%	0.54%	0.68%	0.78%	0.87%
XR	Composite						
MM	Composite						
CR	Composite	0.39%	0.43%	0.58%	0.74%	0.83%	0.92%
MM	Composite	0.39%	0.41%	0.56%	0.71%	0.80%	0.89%
CR	Composite	0.39%	0.43%	0.58%	0.74%	0.83%	0.92%
MM	Composite	0.39%	0.41%	0.56%	0.71%	0.80%	0.89%
MR	Composite						
MM	Composite	0.39%	0.41%	0.56%	0.71%	0.80%	0.89%
MR	Composite						
CR	Composite	0.39%	0.41%	0.56%	0.72%	0.80%	0.89%
MM	Composite	0.003931372	0.004147258	0.005628202	0.007168859	0.00802048	0.008932496
MM	Composite	0.39%	0.41%	0.56%	0.71%	0.80%	0.89%
MM	Composite						
CR	Composite	0.003931372	0.004304609	0.005837918	0.007406838	0.00828652	0.009242206
MM	Composite	0.003931372	0.004134758	0.005613202	0.007105277	0.007960886	0.008875324
MR	Composite	0.39%	0.41%	0.55%	0.70%	0.79%	0.88%
CR	Composite	0.00605	0.00605	0.00605	0.0077	0.009375	0.01115
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.29%	0.14%	0.31%	0.46%	0.62%	0.78%
MM	Composite	0.28%	0.14%	0.30%	0.45%	0.60%	0.74%
MR	Composite	0.27%	0.14%	0.30%	0.44%	0.59%	0.74%
CR	Composite						
MM	Composite						
MR	Composite	0.002735	0.00135275	0.002963667	0.004417084	0.005923314	0.00736725
CR	Composite	0.29%	0.14%	0.31%	0.46%	0.62%	0.78%
MM	Composite	0.28%	0.14%	0.30%	0.45%	0.60%	0.74%
MR	Composite	0.27%	0.14%	0.30%	0.44%	0.59%	0.74%
MR	Composite	0.69%	0.57%	0.81%	0.81%	0.93%	0.89%
CR	Composite	0.82%	0.57%	0.81%	0.90%	0.98%	0.93%
MM	Composite	0.79%	0.57%	0.81%	0.86%	0.94%	0.90%
MR	Composite	0.78%	0.57%	0.81%	0.85%	0.93%	0.89%
XR	Composite						
MR	Composite	0.006862386	0.005721305	0.008089	0.008059558	0.0092658	0.008876602
CR	Composite	0.82%	0.57%	0.81%	0.90%	0.98%	0.93%
MM	Composite						
MR	Composite	0.78%	0.57%	0.81%	0.85%	0.93%	0.89%

1.24%	1.29%	1.37%	1.38%	1.41%	0.384545456 BBB	BBB
1.23%	1.28%	1.33%	1.33%	1.41%	0.4 AA	AA
1.26%	0.013345097	0.01382267	0.013884023	0.014064936	0.363333336 A	A
1.23%	0.012839666	0.013275277	0.013282704	0.014064936	0.4 AA	AA
1.26%	1.33%	1.38%	1.39%	1.41%	0.363333336 A	A
1.23%	1.28%	1.33%	1.33%	1.41%	0.4 AA	AA
1.21%	1.27%	1.31%	1.32%	1.41%	0.4 A	A
					0.384545456	
1.23%	0.012839666	0.013275277	0.013282704	0.014064936	0.4 AA	AA
1.31%	1.35%	1.46%	1.50%	1.41%	0.384545456 BBB	BBB
1.25%	0.013007604	0.013926549	0.014290492	0.014064936	0.384545456 A	BBB
1.23%	1.28%	1.33%	1.33%	1.41%	0.4 AA	AA
1.23%	1.28%	1.33%	1.33%	1.41%	0.4 AA	AA
1.23%	1.28%	1.33%	1.33%	1.41%	0.4 AA	AA
1.26%	0.013345097	0.01382267	0.013884023	0.014064936	0.363333336 A	A
1.23%	1.28%	1.33%	1.33%	1.41%	0.4 AA	AA
1.21%	1.27%	1.31%	1.32%	1.41%	0.4 A	A
					0.384545456	
0.93%	1.00%	1.28%	1.35%	1.43%	0.4 BB	BBB
0.93%	0.99%	1.28%	1.34%	1.43%	0.4 A	AA
					0.4	
					0.4	
0.96%	1.03%	1.28%	1.40%	1.43%	0.4 BBB	A
0.93%	0.99%	1.28%	1.34%	1.43%	0.4 A	AA
0.92%	0.98%	1.28%	1.33%	1.43%	0.4 BBB	A
0.88%	0.95%	1.28%	1.28%	1.43%	0.4 BBB	A
0.93%	0.99%	1.28%	1.34%	1.43%	0.4 A	AA
0.93%	0.99%	1.28%	1.34%	1.43%	0.4 A	AA
					0.4	
0.93%	0.010001381	0.0127695	0.013490667	0.01425	0.4 BB	BBB
					0.4	
					0.4	
0.93%	0.99%	1.28%	1.34%	1.43%	0.4 A	AA
0.96%	1.03%	1.28%	1.40%	1.43%	0.4 BBB	A
0.93%	0.99%	1.28%	1.34%	1.43%	0.4 A	AA
0.92%	0.98%	1.28%	1.33%	1.43%	0.4 BBB	A
					0.4	
					0.4	
0.99%	1.05%	1.10%	1.29%	1.27%	0.4 NR	A
0.95%	1.01%	1.05%	1.24%	1.27%	0.4 NR	AA
0.99%	1.05%	1.10%	1.29%	1.27%	0.4 NR	A
0.95%	1.01%	1.05%	1.24%	1.27%	0.4 NR	AA
					0.4	
0.95%	1.01%	1.05%	1.24%	1.27%	0.4 NR	AA
					0.4	
0.96%	1.02%	1.07%	1.25%	1.27%	0.4 NR	BBB
0.96%	0.010222561	0.010679401	0.012518943	0.01272178	0.4 NR	BBB
0.95%	1.01%	1.05%	1.24%	1.27%	0.4 NR	AA
					0.4	
0.99%	0.010543558	0.010974739	0.012875802	0.01272178	0.4 NR	A
0.95%	0.010121127	0.010538489	0.012381306	0.01272178	0.4 NR	AA
0.94%	1.00%	1.04%	1.22%	1.27%	0.4 NR	A
1.19%	0.013568067	0.0136085	0.0146915	0.016025	0.4	
					0.4	
					0.4	
					0.4	
0.64%	0.92%	0.62%	0.64%	1.09%	0.4 B	BB
0.62%	0.88%	0.62%	0.64%	1.09%	0.4 B	BB
0.61%	0.87%	0.62%	0.64%	1.09%	0.4 BB	BBB
					0.4	
					0.4	
0.61%	0.00870725	0.0062189	0.006406	0.010851815	0.4 CCC	B
0.64%	0.92%	0.62%	0.64%	1.09%	0.4 B	BB
0.62%	0.88%	0.62%	0.64%	1.09%	0.4 B	BB
0.61%	0.87%	0.62%	0.64%	1.09%	0.4 BB	BBB
0.91%	0.98%	1.02%	1.15%	1.09%	0.4 B	NR
1.02%	1.03%	1.07%	1.15%	1.15%	0.4 BBB	NR
0.98%	0.99%	1.03%	1.15%	1.10%	0.4 BBB	NR
0.97%	0.98%	1.02%	1.15%	1.09%	0.4 A	NR
					0.4	
0.91%	0.0097765	0.010191667	0.011474	0.010889167	0.4 B	NR
1.02%	1.03%	1.07%	1.15%	1.15%	0.4 BBB	NR
					0.4	
0.97%	0.98%	1.02%	1.15%	1.09%	0.4 A	NR

A	A	A	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	AA	A	A	A
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	AA	A	A	A
BB	BBB	BB	BBB	BB	BBB
A	AA	A	AA	A	AA
BBB	A	BBB	A	BBB	A
A	AA	A	AA	A	AA
BBB	A	BBB	A	BBB	A
BBB	A	BBB	A	BBB	A
A	AA	A	AA	A	AA
A	AA	A	AA	A	AA
BB	BBB	BB	BBB	BB	BBB
A	AA	A	AA	A	AA
BBB	A	BBB	A	BBB	A
A	AA	A	AA	A	AA
BBB	A	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
A	A	A	AA	A	A
BB	BB	BB	BBB	BB	BB
BB	BB	BB	BBB	BB	BB
A	A	A	AA	A	A
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
BBB	BBB	BBB	A	BBB	BBB
NR	NR	NR	NR	NR	A
BBB	BB	B	BBB	BBB	BBB
BBB	BB	B	BBB	BBB	BBB
A	BBB	BB	A	A	A
BB	B	CCC	BB	BB	BB
BBB	BB	B	BBB	BBB	BBB
BBB	BB	B	BBB	BBB	BBB
A	BBB	BB	A	A	A
NR	BBB	B	BBB	BBB	BB
NR	BBB	BB	A	BBB	BBB
NR	BBB	BB	A	BBB	BBB
NR	A	BBB	AA	A	A
NR	BBB	B	BBB	BBB	BB
NR	BBB	BB	A	BBB	BBB
NR	A	BBB	AA	A	A

BB	BB	NR	AA	11 Consumer Goods
A	A	NR	AA	10 Consumer Goods
BBB	BBB	NR	A	4 Consumer Goods
A	A	NR	AA	10 Consumer Goods
BBB	BBB	NR	A	4 Consumer Goods
A	A	NR	AA	10 Consumer Goods
BBB	BBB	NR	AA	11 Consumer Goods
			NR	Consumer Goods
A	A	NR	AA	10 Consumer Goods
BBB	BBB	NR	A	4 Consumer Goods
A	A	NR	A	4 Consumer Goods
A	A	NR	AA	10 Consumer Goods
A	A	NR	AA	10 Consumer Goods
A	A	NR	AA	10 Consumer Goods
BBB	BBB	NR	A	4 Consumer Goods
A	A	NR	AA	10 Consumer Goods
BBB	BBB	NR	AA	11 Consumer Goods
			NR	Consumer Goods
NR	BB	NR	A	6 Industrials
NR	A	NR	A	6 Industrials
			NR	Industrials
			NR	Industrials
NR	BBB	NR	A	6 Industrials
NR	A	NR	A	6 Industrials
NR	BBB	NR	A	6 Industrials
NR	BBB	NR	A	6 Industrials
NR	A	NR	A	6 Industrials
NR	A	NR	A	6 Industrials
			NR	Industrials
NR	BB	NR	A	6 Industrials
			NR	Industrials
			NR	Industrials
NR	A	NR	A	6 Industrials
NR	BBB	NR	A	6 Industrials
NR	A	NR	A	6 Industrials
NR	BBB	NR	A	6 Industrials
			NR	Industrials
			NR	Industrials
BBB	BBB	NR	A	6 Industrials
A	A	NR	A	6 Industrials
BBB	BBB	NR	A	6 Industrials
A	A	NR	A	6 Industrials
			NR	Industrials
A	A	NR	A	6 Industrials
			NR	Industrials
BB	BB	NR	A	6 Industrials
BB	BB	NR	A	6 Industrials
A	A	NR	A	6 Industrials
			NR	Industrials
BBB	BBB	NR	A	6 Industrials
A	A	NR	A	6 Industrials
BBB	BBB	NR	A	6 Industrials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	Utilities
			NR	Utilities
NR	NR	NR	BB	4 Utilities
NR	NR	NR	BB	4 Utilities
NR	NR	NR	BB	4 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	BB	4 Utilities
NR	NR	NR	BB	4 Utilities
NR	NR	NR	BB	4 Utilities
NR	NR	NR	BB	4 Utilities
B	NR	B	BBB	8 Financials
BB	NR	BB	BBB	8 Financials
BB	NR	BB	BBB	8 Financials
BBB	NR	BBB	BBB	8 Financials
			NR	Financials
B	NR	B	BBB	8 Financials
BB	NR	BB	BBB	8 Financials
			NR	Financials
BBB	NR	BBB	BBB	8 Financials

Europe	Sweden	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	BBB				
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	Entity Tier
Europe	Sweden	BBB	BBB	CcyGrp	DocAdj	CcyGrp	Entity Tier
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	BBB				
Europe	Sweden	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Thailand	BBB	AA			Thin	Thin
Asia	Thailand	BBB	AA				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Thin	Thin	Entity Tier
N.Amer	United States	A	AA	DocAdj	Thin	Thin	DocAdj
N.Amer	United States	A	AA	DocAdj	Thin	Thin	DocAdj
N.Amer	United States	A	AA	CcyGrp	Thin	Thin	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Entity Tier	Thin	Thin	Entity Tier
N.Amer	United States	A	AA	DocAdj	Thin	Thin	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	Thin	Thin	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp

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SCHUSDXR	31-Jul-08 SCH
SCHLEURMR	31-Jul-08 SCHL
SCHLUSDCR	31-Jul-08 SCHL
SCHLUSDMR	31-Jul-08 SCHL
SCHLUSDXR	31-Jul-08 SCHL
SCHLUMAUDMR	31-Jul-08 SCHLUM
SCHLUMCHFCR	31-Jul-08 SCHLUM
SCHLUMEURCR	31-Jul-08 SCHLUM
SCHLUMEURMM	31-Jul-08 SCHLUM
SCHLUMEURMR	31-Jul-08 SCHLUM
SCHLUMGBPCR	31-Jul-08 SCHLUM
SCHLUMGBPMM	31-Jul-08 SCHLUM
SCHLUMGBPMR	31-Jul-08 SCHLUM
SCHLUMJPYMM	31-Jul-08 SCHLUM
SCHLUMJPYMR	31-Jul-08 SCHLUM
SCHLUMUSDCR	31-Jul-08 SCHLUM
SCHLUMUSDMM	31-Jul-08 SCHLUM
SCHLUMUSDMR	31-Jul-08 SCHLUM
SCHLUMUSDXR	31-Jul-08 SCHLUM
SCHNAUDCR	31-Jul-08 SCHN
SCHNAUDMM	31-Jul-08 SCHN
SCHNCHFCR	31-Jul-08 SCHN
SCHNCHFMM	31-Jul-08 SCHN
SCHNEURCR	31-Jul-08 SCHN
SCHNEURMM	31-Jul-08 SCHN
SCHNEURMR	31-Jul-08 SCHN
SCHNGBPMM	31-Jul-08 SCHN
SCHNGBPMR	31-Jul-08 SCHN
SCHNHKDMM	31-Jul-08 SCHN
SCHNJPYCR	31-Jul-08 SCHN
SCHNJPYMM	31-Jul-08 SCHN
SCHNNOKMM	31-Jul-08 SCHN
SCHNSGDMM	31-Jul-08 SCHN
SCHNUSDCR	31-Jul-08 SCHN
SCHNUSDMM	31-Jul-08 SCHN
SCHNUSDMR	31-Jul-08 SCHN
SCHREIAUDCR	31-Jul-08 SCHREI
SCHREIAUDMM	31-Jul-08 SCHREI
SCHREICADMM	31-Jul-08 SCHREI
SCHREICHFCR	31-Jul-08 SCHREI
SCHREICHFMM	31-Jul-08 SCHREI
SCHREICHFMR	31-Jul-08 SCHREI
SCHREICHFXR	31-Jul-08 SCHREI
SCHREIEURCR	31-Jul-08 SCHREI
SCHREIEURMM	31-Jul-08 SCHREI
SCHREIEURMR	31-Jul-08 SCHREI
SCHREIEURXR	31-Jul-08 SCHREI
SCHREIGBPCR	31-Jul-08 SCHREI
SCHREIGBPMM	31-Jul-08 SCHREI
SCHREIGBPMR	31-Jul-08 SCHREI
SCHREIHKDMM	31-Jul-08 SCHREI
SCHREIJPYCR	31-Jul-08 SCHREI
SCHREIJPYMM	31-Jul-08 SCHREI
SCHREIJPYMR	31-Jul-08 SCHREI
SCHREINZDCR	31-Jul-08 SCHREI
SCHREINZDMM	31-Jul-08 SCHREI
SCHREIPLNCR	31-Jul-08 SCHREI
SCHREISEKMM	31-Jul-08 SCHREI
SCHREISGDCR	31-Jul-08 SCHREI
SCHREISGDMM	31-Jul-08 SCHREI
SCHREITWDMM	31-Jul-08 SCHREI
SCHREIUSDCR	31-Jul-08 SCHREI
SCHREIUSDMM	31-Jul-08 SCHREI
SCHREIUSDMR	31-Jul-08 SCHREI
SCHREIUSDXR	31-Jul-08 SCHREI
SCHREIAUDCR	31-Jul-08 SCHREI
SCHREIAUDMM	31-Jul-08 SCHREI
SCHREIAUDMR	31-Jul-08 SCHREI
SCHREICHFCR	31-Jul-08 SCHREI
SCHREICHFMM	31-Jul-08 SCHREI
SCHREIEURCR	31-Jul-08 SCHREI
SCHREIEURMM	31-Jul-08 SCHREI
SCHREIEURMR	31-Jul-08 SCHREI
SCHREIEURXR	31-Jul-08 SCHREI

Charles Schwab Corp	888D64	SNRFOR	USD
Scholastic Corp	8I776C	SNRFOR	EUR
Scholastic Corp	8I776C	SNRFOR	USD
Scholastic Corp	8I776C	SNRFOR	USD
Scholastic Corp	8I776C	SNRFOR	USD
Schlumberger NV	886EDC	SNRFOR	AUD
Schlumberger NV	886EDC	SNRFOR	CHF
Schlumberger NV	886EDC	SNRFOR	EUR
Schlumberger NV	886EDC	SNRFOR	EUR
Schlumberger NV	886EDC	SNRFOR	EUR
Schlumberger NV	886EDC	SNRFOR	GBP
Schlumberger NV	886EDC	SNRFOR	GBP
Schlumberger NV	886EDC	SNRFOR	GBP
Schlumberger NV	886EDC	SNRFOR	JPY
Schlumberger NV	886EDC	SNRFOR	JPY
Schlumberger NV	886EDC	SNRFOR	USD
Schlumberger NV	886EDC	SNRFOR	USD
Schlumberger NV	886EDC	SNRFOR	USD
Schlumberger NV	886EDC	SNRFOR	USD
Schneider Elec SA	886EFG	SNRFOR	AUD
Schneider Elec SA	886EFG	SNRFOR	AUD
Schneider Elec SA	886EFG	SNRFOR	CHF
Schneider Elec SA	886EFG	SNRFOR	CHF
Schneider Elec SA	886EFG	SNRFOR	EUR
Schneider Elec SA	886EFG	SNRFOR	EUR
Schneider Elec SA	886EFG	SNRFOR	EUR
Schneider Elec SA	886EFG	SNRFOR	GBP
Schneider Elec SA	886EFG	SNRFOR	GBP
Schneider Elec SA	886EFG	SNRFOR	HKD
Schneider Elec SA	886EFG	SNRFOR	JPY
Schneider Elec SA	886EFG	SNRFOR	JPY
Schneider Elec SA	886EFG	SNRFOR	NOK
Schneider Elec SA	886EFG	SNRFOR	SGD
Schneider Elec SA	886EFG	SNRFOR	USD
Schneider Elec SA	886EFG	SNRFOR	USD
Schneider Elec SA	886EFG	SNRFOR	USD
Swiss Reins Co	HPC44A	SNRFOR	AUD
Swiss Reins Co	HPC44A	SNRFOR	AUD
Swiss Reins Co	HPC44A	SNRFOR	CAD
Swiss Reins Co	HPC44A	SNRFOR	CHF
Swiss Reins Co	HPC44A	SNRFOR	CHF
Swiss Reins Co	HPC44A	SNRFOR	CHF
Swiss Reins Co	HPC44A	SNRFOR	CHF
Swiss Reins Co	HPC44A	SNRFOR	EUR
Swiss Reins Co	HPC44A	SNRFOR	EUR
Swiss Reins Co	HPC44A	SNRFOR	EUR
Swiss Reins Co	HPC44A	SNRFOR	EUR
Swiss Reins Co	HPC44A	SNRFOR	GBP
Swiss Reins Co	HPC44A	SNRFOR	GBP
Swiss Reins Co	HPC44A	SNRFOR	GBP
Swiss Reins Co	HPC44A	SNRFOR	HKD
Swiss Reins Co	HPC44A	SNRFOR	JPY
Swiss Reins Co	HPC44A	SNRFOR	JPY
Swiss Reins Co	HPC44A	SNRFOR	JPY
Swiss Reins Co	HPC44A	SNRFOR	NZD
Swiss Reins Co	HPC44A	SNRFOR	NZD
Swiss Reins Co	HPC44A	SNRFOR	PLN
Swiss Reins Co	HPC44A	SNRFOR	SEK
Swiss Reins Co	HPC44A	SNRFOR	SGD
Swiss Reins Co	HPC44A	SNRFOR	SGD
Swiss Reins Co	HPC44A	SNRFOR	TWD
Swiss Reins Co	HPC44A	SNRFOR	USD
Swiss Reins Co	HPC44A	SNRFOR	USD
Swiss Reins Co	HPC44A	SNRFOR	USD
Swiss Reins Co	HPC44A	SNRFOR	USD
Swiss Reins Co	HPC44A	SUBLT2	AUD
Swiss Reins Co	HPC44A	SUBLT2	AUD
Swiss Reins Co	HPC44A	SUBLT2	AUD
Swiss Reins Co	HPC44A	SUBLT2	CHF
Swiss Reins Co	HPC44A	SUBLT2	CHF
Swiss Reins Co	HPC44A	SUBLT2	EUR
Swiss Reins Co	HPC44A	SUBLT2	EUR
Swiss Reins Co	HPC44A	SUBLT2	EUR
Swiss Reins Co	HPC44A	SUBLT2	EUR

XR	Composite	0.75%	0.57%	0.81%	0.82%	0.90%	0.86%
MR	Composite						
CR	Composite	0.75%	0.75%	0.75%	0.97%	1.66%	1.66%
MR	Composite	0.75%	0.75%	0.75%	0.97%	1.58%	1.58%
XR	Composite	0.75%	0.75%	0.75%	0.97%	1.52%	1.52%
MR	Composite	0.20%	0.19%	0.28%	0.31%	0.36%	0.42%
CR	Composite	0.20%	0.19%	0.29%	0.32%	0.38%	0.43%
CR	Composite	0.20%	0.19%	0.29%	0.32%	0.38%	0.43%
MM	Composite	0.20%	0.18%	0.28%	0.31%	0.36%	0.42%
MR	Composite	0.20%	0.18%	0.28%	0.31%	0.36%	0.41%
CR	Composite	0.20%	0.19%	0.29%	0.32%	0.38%	0.43%
MM	Composite	0.20%	0.18%	0.28%	0.31%	0.36%	0.42%
MR	Composite	0.20%	0.18%	0.28%	0.31%	0.36%	0.41%
MM	Composite	0.20%	0.19%	0.28%	0.31%	0.36%	0.42%
MR	Composite	0.20%	0.19%	0.28%	0.31%	0.36%	0.42%
CR	Composite	0.20%	0.19%	0.29%	0.32%	0.38%	0.43%
MM	Composite	0.20%	0.18%	0.28%	0.31%	0.36%	0.42%
MR	Composite	0.20%	0.18%	0.28%	0.31%	0.36%	0.41%
XR	Composite	0.20%	0.18%	0.27%	0.30%	0.35%	0.40%
CR	Composite	0.004002882	0.005002762	0.00674055	0.00834268	0.009906446	0.011069298
MM	Composite	0.40%	0.50%	0.67%	0.83%	0.99%	1.11%
CR	Composite	0.43%	0.52%	0.70%	0.86%	1.04%	1.15%
MM	Composite	0.41%	0.50%	0.67%	0.82%	0.98%	1.10%
CR	Composite	0.43%	0.52%	0.70%	0.86%	1.04%	1.15%
MM	Composite	0.41%	0.50%	0.67%	0.82%	0.98%	1.10%
MR	Composite	0.41%	0.49%	0.67%	0.82%	0.97%	1.09%
MM	Composite	0.41%	0.50%	0.67%	0.82%	0.98%	1.10%
MR	Composite						
MM	Composite	0.004144471	0.004995614	0.006718817	0.008218505	0.009845766	0.011012658
CR	Composite	0.40%	0.50%	0.67%	0.83%	0.99%	1.11%
MM	Composite	0.40%	0.50%	0.67%	0.83%	0.99%	1.11%
MM	Composite	0.41%	0.50%	0.67%	0.82%	0.98%	1.10%
MM	Composite	0.41%	0.50%	0.67%	0.82%	0.98%	1.10%
CR	Composite	0.43%	0.52%	0.70%	0.86%	1.04%	1.15%
MM	Composite	0.004144471	0.004995614	0.006718817	0.008218505	0.009845766	0.011012658
MR	Composite	0.41%	0.49%	0.67%	0.82%	0.97%	1.09%
CR	Composite	0.48%	0.62%	0.84%	0.94%	1.10%	1.22%
MM	Composite	0.48%	0.59%	0.80%	0.94%	1.05%	1.17%
MM	Composite	0.48%	0.59%	0.77%	0.94%	1.05%	1.18%
CR	Composite	0.48%	0.62%	0.74%	0.95%	1.07%	1.20%
MM	Composite	0.48%	0.59%	0.77%	0.94%	1.05%	1.18%
MR	Composite						
XR	Composite						
CR	Composite	0.48%	0.62%	0.74%	0.95%	1.07%	1.20%
MM	Composite	0.48%	0.59%	0.77%	0.94%	1.05%	1.18%
MR	Composite	0.48%	0.59%	0.76%	0.92%	1.04%	1.16%
XR	Composite	0.48%	0.56%	0.75%	0.89%	1.01%	1.12%
CR	Composite	0.48%	0.62%	0.74%	0.95%	1.07%	1.20%
MM	Composite	0.48%	0.59%	0.77%	0.94%	1.05%	1.18%
MR	Composite						
MM	Composite	0.48%	0.59%	0.77%	0.94%	1.05%	1.18%
CR	Composite	0.48%	0.61%	0.82%	0.99%	1.12%	1.24%
MM	Composite	0.004753003	0.00581437	0.007902284	0.009484535	0.010750567	0.011916368
MR	Composite	0.48%	0.58%	0.78%	0.94%	1.06%	1.18%
CR	Composite	0.48%	0.62%	0.74%	0.95%	1.07%	1.20%
MM	Composite	0.48%	0.59%	0.77%	0.94%	1.05%	1.18%
CR	Composite	0.48%	0.62%	0.74%	0.95%	1.07%	1.20%
MM	Composite	0.48%	0.59%	0.77%	0.94%	1.05%	1.18%
CR	Composite	0.48%	0.62%	0.74%	0.95%	1.07%	1.20%
MM	Composite	0.48%	0.59%	0.77%	0.94%	1.05%	1.18%
MM	Composite	0.48%	0.59%	0.77%	0.94%	1.05%	1.18%
CR	Composite	0.48%	0.62%	0.74%	0.95%	1.07%	1.20%
MM	Composite	0.004753003	0.005852909	0.007708707	0.009366465	0.010543376	0.011773867
MR	Composite	0.48%	0.59%	0.76%	0.92%	1.04%	1.16%
XR	Composite	0.004753003	0.005624015	0.007465897	0.008879301	0.010116015	0.011221551
CR	Composite	0.008370652	0.008978648	0.011632843	0.013599113	0.015493751	0.017389206
MM	Composite	0.008370652	0.008619502	0.011167529	0.013055149	0.014874001	0.017389206
MR	Composite	0.008370652	0.008529715	0.011051201	0.012919157	0.014719064	0.017389206
CR	Composite	0.008872904	0.008731539	0.010903298	0.013213376	0.015236974	0.01737547
MM	Composite	0.008517988	0.008924594	0.011768562	0.013950891	0.015725854	0.017421285
CR	Composite	0.008872904	0.008731539	0.010903298	0.013213376	0.015236974	0.01737547
MM	Composite	0.008517988	0.008924594	0.011768562	0.013950891	0.015725854	0.017421285
MR	Composite	0.84%	0.88%	1.16%	1.38%	1.56%	1.72%
XR	Composite						

0.93%	0.94%	0.98%	1.15%	1.05%	0.4 BBB	NR
					0.35	
1.75%	1.93%	1.93%	1.93%	1.93%	0.35	
1.66%	1.83%	1.83%	1.83%	1.83%	0.35	
1.60%	1.76%	1.76%	1.76%	1.76%	0.35	
0.47%	0.53%	0.55%	0.66%	0.59%	0.4 NR	BB
0.47%	0.54%	0.55%	0.68%	0.59%	0.4 NR	BBB
0.47%	0.54%	0.55%	0.68%	0.59%	0.4 NR	BBB
0.46%	0.53%	0.55%	0.65%	0.59%	0.4 NR	BBB
0.46%	0.53%	0.55%	0.66%	0.59%	0.4 NR	A
0.47%	0.54%	0.55%	0.68%	0.59%	0.4 NR	BBB
0.46%	0.53%	0.55%	0.65%	0.59%	0.4 NR	BBB
0.46%	0.53%	0.55%	0.66%	0.59%	0.4 NR	A
0.47%	0.53%	0.55%	0.66%	0.59%	0.4 NR	BB
0.47%	0.53%	0.55%	0.66%	0.59%	0.4 NR	BB
0.47%	0.54%	0.55%	0.68%	0.59%	0.4 NR	BBB
0.46%	0.53%	0.55%	0.65%	0.59%	0.4 NR	BBB
0.46%	0.53%	0.55%	0.66%	0.59%	0.4 NR	A
0.44%	0.51%	0.55%	0.62%	0.59%	0.4 NR	BBB
1.17%	0.01233788	0.012421622	0.0123	0.012782946	0.4 BBB	BBB
1.17%	1.23%	1.24%	1.23%	1.28%	0.4 BBB	BBB
1.21%	1.29%	1.28%	1.23%	1.28%	0.4 BBB	A
1.17%	1.23%	1.23%	1.23%	1.28%	0.4 A	AA
1.21%	1.29%	1.28%	1.23%	1.28%	0.4 BBB	A
1.17%	1.23%	1.23%	1.23%	1.28%	0.4 A	AA
1.15%	1.22%	1.22%	1.23%	1.28%	0.4 BBB	A
1.17%	1.23%	1.23%	1.23%	1.28%	0.4 A	AA
					0.4	
1.17%	0.012341243	0.012278117	0.0123	0.012782946	0.4 A	AA
1.17%	1.23%	1.24%	1.23%	1.28%	0.4 BBB	BBB
1.17%	1.23%	1.24%	1.23%	1.28%	0.4 BBB	BBB
1.17%	1.23%	1.23%	1.23%	1.28%	0.4 A	AA
1.17%	1.23%	1.23%	1.23%	1.28%	0.4 A	AA
1.21%	1.29%	1.28%	1.23%	1.28%	0.4 BBB	A
1.17%	0.012341243	0.012278117	0.0123	0.012782946	0.4 A	AA
1.15%	1.22%	1.22%	1.23%	1.28%	0.4 BBB	A
1.25%	1.28%	1.29%	1.39%	1.37%	0.400000001 NR	BBB
1.20%	1.22%	1.29%	1.32%	1.37%	0.400000001 NR	A
1.20%	1.23%	1.26%	1.37%	1.32%	0.400000001 NR	AA
1.23%	1.25%	1.32%	1.34%	1.40%	0.400000001 NR	A
1.20%	1.23%	1.26%	1.37%	1.32%	0.400000001 NR	AA
					0.4	
					0.400000001	
1.23%	1.25%	1.32%	1.34%	1.40%	0.400000001 NR	A
1.20%	1.23%	1.26%	1.37%	1.32%	0.400000001 NR	AA
1.18%	1.21%	1.25%	1.34%	1.33%	0.4 NR	A
1.13%	1.14%	1.21%	1.29%	1.28%	0.400000001 NR	A
1.23%	1.25%	1.32%	1.34%	1.40%	0.400000001 NR	A
1.20%	1.23%	1.26%	1.37%	1.32%	0.400000001 NR	AA
					0.4	
1.20%	1.23%	1.26%	1.37%	1.32%	0.400000001 NR	AA
1.27%	1.30%	1.29%	1.36%	1.40%	0.400000001 NR	BBB
1.22%	0.012458059	0.012886017	0.013027727	0.013430201	0.400000002 NR	A
1.21%	1.23%	1.29%	1.29%	1.33%	0.400000001 NR	BBB
1.23%	1.25%	1.32%	1.34%	1.40%	0.400000001 NR	A
1.20%	1.23%	1.26%	1.37%	1.32%	0.400000001 NR	AA
1.23%	1.25%	1.32%	1.34%	1.40%	0.400000001 NR	A
1.20%	1.23%	1.26%	1.37%	1.32%	0.400000001 NR	AA
1.23%	1.25%	1.32%	1.34%	1.40%	0.400000001 NR	A
1.20%	1.23%	1.26%	1.37%	1.32%	0.400000001 NR	AA
1.20%	1.23%	1.26%	1.37%	1.32%	0.400000001 NR	AA
1.23%	1.25%	1.32%	1.34%	1.40%	0.400000001 NR	A
1.20%	0.012273557	0.012643713	0.013657056	0.013222077	0.400000001 NR	AA
1.18%	1.21%	1.25%	1.34%	1.33%	0.4 NR	A
1.13%	0.011397345	0.012051038	0.012895099	0.012801544	0.400000001 NR	A
1.76%	0.017897741	0.018403915	0.018188174	0.019282927	0.175 BB	BBB
1.76%	0.017897741	0.018403915	0.018188174	0.019282927	0.175 BB	BBB
1.76%	0.017897741	0.018403915	0.018188174	0.019282927	0.175 BB	BBB
1.77%	0.017767223	0.018234715	0.018184673	0.019278502	0.2 BBB	AA
1.76%	0.01797372	0.017888243	0.017542197	0.018676206	0.164285714 BBB	AA
1.77%	0.017767223	0.018234715	0.018184673	0.019278502	0.2 BBB	AA
1.76%	0.01797372	0.017888243	0.017542197	0.018676206	0.164285714 BBB	AA
1.74%	1.78%	1.77%	1.74%	1.85%	0.175 BBB	AA
					0.175	

NR	BBB	BB	A	BBB	BBB
NR	NR		B	B	B
NR	NR		B	B	B
NR	NR		B	B	B
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	A	A	A	AA	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	A	A	A	AA	A
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	A	A	A	AA	A
BBB	A	A	A	A	A
A	BBB	A	A	A	BBB
A	BBB	A	A	A	BBB
AA	A	A	A	AA	A
AAA	AA	AAA	AAA	AA	AA
AA	A	A	A	AA	A
AAA	AA	AAA	AAA	AA	AA
AA	A	AA	AA	AA	A
AAA	AA	AAA	AAA	AA	AA
AAA	AA	AAA	AAA	AA	AA
A	BBB	A	A	A	BBB
A	BBB	A	A	A	BBB
AAA	AA	AAA	AAA	AA	AA
AAA	AA	AAA	AAA	AA	AA
AA	A	A	A	AA	A
AAA	AA	AAA	AAA	AA	AA
AA	A	AA	AA	AA	A
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
AAA	AA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
AAA	AA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AAA	AA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

BB	NR	BB	BBB	8 Financials
			NR	Consumer Services
			BBB	3 Consumer Services
			BBB	3 Consumer Services
			BBB	3 Consumer Services
NR	BB	NR	BBB	8 Oil & Gas
NR	BBB	NR	A	4 Oil & Gas
NR	BBB	NR	A	4 Oil & Gas
NR	BBB	NR	BBB	8 Oil & Gas
NR	A	NR	BBB	5 Oil & Gas
NR	BBB	NR	A	4 Oil & Gas
NR	BBB	NR	BBB	8 Oil & Gas
NR	A	NR	BBB	5 Oil & Gas
NR	BB	NR	BBB	8 Oil & Gas
NR	BB	NR	BBB	8 Oil & Gas
NR	BBB	NR	A	4 Oil & Gas
NR	BBB	NR	BBB	8 Oil & Gas
NR	A	NR	BBB	5 Oil & Gas
NR	BBB	NR	BBB	8 Oil & Gas
BB	NR	NR	AA	13 Industrials
BB	NR	NR	AA	13 Industrials
BBB	NR	NR	A	3 Industrials
BBB	NR	NR	AA	13 Industrials
BBB	NR	NR	A	3 Industrials
BBB	NR	NR	AA	13 Industrials
BBB	NR	NR	AA	13 Industrials
BBB	NR	NR	AA	13 Industrials
			NR	Industrials
BBB	NR	NR	AA	13 Industrials
BB	NR	NR	AA	13 Industrials
BB	NR	NR	AA	13 Industrials
BBB	NR	NR	AA	13 Industrials
BBB	NR	NR	AA	13 Industrials
BBB	NR	NR	A	3 Industrials
BBB	NR	NR	AA	13 Industrials
BBB	NR	NR	AA	13 Industrials
BB	BBB	BB	A	4 Financials
BB	A	BB	A	4 Financials
BBB	AA	A	AA	18 Financials
BBB	A	A	A	6 Financials
BBB	AA	A	AA	18 Financials
			NR	Financials
			NR	Financials
BBB	A	A	A	6 Financials
BBB	AA	A	AA	18 Financials
BBB	A	BBB	AA	19 Financials
BBB	A	BBB	A	5 Financials
BBB	A	A	A	6 Financials
BBB	AA	A	AA	18 Financials
			NR	Financials
BBB	AA	A	AA	18 Financials
BB	BBB	BBB	A	5 Financials
BB	A	A	A	5 Financials
BB	BBB	BBB	A	5 Financials
BBB	A	A	A	6 Financials
BBB	AA	A	AA	18 Financials
BBB	A	A	A	6 Financials
BBB	AA	A	AA	18 Financials
BBB	A	A	A	6 Financials
BBB	AA	A	AA	18 Financials
BBB	AA	A	AA	18 Financials
BBB	A	A	A	6 Financials
BBB	AA	A	AA	18 Financials
BBB	A	BBB	AA	19 Financials
BBB	A	BBB	A	5 Financials
BB	BBB	BB	AA	16 Financials
BB	BBB	BB	AA	16 Financials
BB	BBB	BB	AA	16 Financials
A	AA	A	AA	8 Financials
BBB	A	BBB	AA	10 Financials
A	AA	A	AA	8 Financials
BBB	A	BBB	AA	10 Financials
BBB	A	BBB	AA	16 Financials
			NR	Financials

N.Amer	United States	A	AA	DocAdj	Thin	Thin	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA			Thin	Thin
N.Amer	United States	BB	AA			Thin	Thin
N.Amer	United States	BB	AA			Thin	Thin
OffShore	Netherlands Antilles	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
OffShore	Netherlands Antilles	A	AA	Thin	DocAdj	DocAdj	CcyGrp
OffShore	Netherlands Antilles	A	AA	Thin	DocAdj	DocAdj	CcyGrp
OffShore	Netherlands Antilles	A	AA	Thin	DocAdj	DocAdj	DocAdj
OffShore	Netherlands Antilles	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Netherlands Antilles	A	AA	Thin	DocAdj	DocAdj	CcyGrp
OffShore	Netherlands Antilles	A	AA	Thin	DocAdj	DocAdj	DocAdj
OffShore	Netherlands Antilles	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Netherlands Antilles	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
OffShore	Netherlands Antilles	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
OffShore	Netherlands Antilles	A	AA	Thin	DocAdj	DocAdj	CcyGrp
OffShore	Netherlands Antilles	A	AA	Thin	DocAdj	DocAdj	DocAdj
OffShore	Netherlands Antilles	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Netherlands Antilles	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	Entity Tier
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	Entity Tier
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA				

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
	DocAdj	DocAdj	DocAdj			
	DocAdj	DocAdj	DocAdj			
	DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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SCHREIGBPCR	31-Jul-08 SCHREI
SCHREIGBPMM	31-Jul-08 SCHREI
SCHREIHKDCR	31-Jul-08 SCHREI
SCHREIHKDMM	31-Jul-08 SCHREI
SCHREIJPYCR	31-Jul-08 SCHREI
SCHREIJPYMM	31-Jul-08 SCHREI
SCHREINOKCR	31-Jul-08 SCHREI
SCHREISEKCR	31-Jul-08 SCHREI
SCHREISGDCR	31-Jul-08 SCHREI
SCHREISGDMM	31-Jul-08 SCHREI
SCHREITWDMM	31-Jul-08 SCHREI
SCHREITWDMR	31-Jul-08 SCHREI
SCHREIUSDCR	31-Jul-08 SCHREI
SCHREIUSDMM	31-Jul-08 SCHREI
SCHREIUSDMR	31-Jul-08 SCHREI
SCHREIUSDXR	31-Jul-08 SCHREI
SCHREIZARCR	31-Jul-08 SCHREI
SCHREI-AmHldgCHFCR	31-Jul-08 SCHREI-AmHldg
SCHREI-AmHldgEURCR	31-Jul-08 SCHREI-AmHldg
SCHREI-AmHldgEURMM	31-Jul-08 SCHREI-AmHldg
SCHREI-AmHldgEURMR	31-Jul-08 SCHREI-AmHldg
SCHREI-AmHldgEURXR	31-Jul-08 SCHREI-AmHldg
SCHREI-AmHldgUSDCR	31-Jul-08 SCHREI-AmHldg
SCHREI-AmHldgUSDMR	31-Jul-08 SCHREI-AmHldg
SCHREI-AmHldgUSDXR	31-Jul-08 SCHREI-AmHldg
SCIAPPUSDMR	31-Jul-08 SCIAPP
SCMNVXCHFMM	31-Jul-08 SCMNVX
SCMNVXCHFMR	31-Jul-08 SCMNVX
SCMNVXEURCR	31-Jul-08 SCMNVX
SCMNVXEURMM	31-Jul-08 SCMNVX
SCMNVXGBPCR	31-Jul-08 SCMNVX
SCMNVXGBPMM	31-Jul-08 SCMNVX
SCMNVXJPYMM	31-Jul-08 SCMNVX
SCMNVXUSDCR	31-Jul-08 SCMNVX
SCMNVXUSDMM	31-Jul-08 SCMNVX
SCMNVXUSDMR	31-Jul-08 SCMNVX
SCOHYDAUDMM	31-Jul-08 SCOHYD
SCOHYDEURCR	31-Jul-08 SCOHYD
SCOHYDEURMM	31-Jul-08 SCOHYD
SCOHYDEURMR	31-Jul-08 SCOHYD
SCOHYDGBPCR	31-Jul-08 SCOHYD
SCOHYDGBPMM	31-Jul-08 SCOHYD
SCOHYDJPYMM	31-Jul-08 SCOHYD
SCOHYDSGDMM	31-Jul-08 SCOHYD
SCOHYDUSDCR	31-Jul-08 SCOHYD
SCOHYDUSDMM	31-Jul-08 SCOHYD
SCOHYDUSDMR	31-Jul-08 SCOHYD
SCORAUDCR	31-Jul-08 SCOR
SCORAUDMM	31-Jul-08 SCOR
SCORCHFCR	31-Jul-08 SCOR
SCORCHFMM	31-Jul-08 SCOR
SCOREURCR	31-Jul-08 SCOR
SCOREURMM	31-Jul-08 SCOR
SCOREURMR	31-Jul-08 SCOR
SCOREURXR	31-Jul-08 SCOR
SCORGBPCR	31-Jul-08 SCOR
SCORGBPMM	31-Jul-08 SCOR
SCORHKDMM	31-Jul-08 SCOR
SCORJPYCR	31-Jul-08 SCOR
SCORJPYMM	31-Jul-08 SCOR
SCORNZDCR	31-Jul-08 SCOR
SCORNZDMM	31-Jul-08 SCOR
SCORUSDCR	31-Jul-08 SCOR
SCORUSDMM	31-Jul-08 SCOR
SCORUSDMR	31-Jul-08 SCOR
SCORAUDCR	31-Jul-08 SCOR
SCORAUDMM	31-Jul-08 SCOR
SCORCHFCR	31-Jul-08 SCOR
SCORCHFMM	31-Jul-08 SCOR
SCOREURCR	31-Jul-08 SCOR
SCOREURMM	31-Jul-08 SCOR
SCOREURMR	31-Jul-08 SCOR
SCORJPYCR	31-Jul-08 SCOR
SCORJPYMM	31-Jul-08 SCOR

Swiss Reins Co	HPC44A	SUBLT2	GBP
Swiss Reins Co	HPC44A	SUBLT2	GBP
Swiss Reins Co	HPC44A	SUBLT2	HKD
Swiss Reins Co	HPC44A	SUBLT2	HKD
Swiss Reins Co	HPC44A	SUBLT2	JPY
Swiss Reins Co	HPC44A	SUBLT2	JPY
Swiss Reins Co	HPC44A	SUBLT2	NOK
Swiss Reins Co	HPC44A	SUBLT2	SEK
Swiss Reins Co	HPC44A	SUBLT2	SGD
Swiss Reins Co	HPC44A	SUBLT2	SGD
Swiss Reins Co	HPC44A	SUBLT2	TWD
Swiss Reins Co	HPC44A	SUBLT2	TWD
Swiss Reins Co	HPC44A	SUBLT2	USD
Swiss Reins Co	HPC44A	SUBLT2	USD
Swiss Reins Co	HPC44A	SUBLT2	USD
Swiss Reins Co	HPC44A	SUBLT2	USD
Swiss Reins Co	HPC44A	SUBLT2	ZAR
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	CHF
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	EUR
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	EUR
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	EUR
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	EUR
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	USD
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	USD
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	USD
Science Applications Intl Corp	8.88E+90	SNRFOR	USD
Swisscom AG	HPBCHV	SNRFOR	CHF
Swisscom AG	HPBCHV	SNRFOR	CHF
Swisscom AG	HPBCHV	SNRFOR	EUR
Swisscom AG	HPBCHV	SNRFOR	EUR
Swisscom AG	HPBCHV	SNRFOR	GBP
Swisscom AG	HPBCHV	SNRFOR	GBP
Swisscom AG	HPBCHV	SNRFOR	JPY
Swisscom AG	HPBCHV	SNRFOR	USD
Swisscom AG	HPBCHV	SNRFOR	USD
Swisscom AG	HPBCHV	SNRFOR	USD
Scottish & Sthn Engy plc	8J113M	SNRFOR	AUD
Scottish & Sthn Engy plc	8J113M	SNRFOR	EUR
Scottish & Sthn Engy plc	8J113M	SNRFOR	EUR
Scottish & Sthn Engy plc	8J113M	SNRFOR	EUR
Scottish & Sthn Engy plc	8J113M	SNRFOR	GBP
Scottish & Sthn Engy plc	8J113M	SNRFOR	GBP
Scottish & Sthn Engy plc	8J113M	SNRFOR	JPY
Scottish & Sthn Engy plc	8J113M	SNRFOR	SGD
Scottish & Sthn Engy plc	8J113M	SNRFOR	USD
Scottish & Sthn Engy plc	8J113M	SNRFOR	USD
Scottish & Sthn Engy plc	8J113M	SNRFOR	USD
SCOR	889A8X	SNRFOR	AUD
SCOR	889A8X	SNRFOR	AUD
SCOR	889A8X	SNRFOR	CHF
SCOR	889A8X	SNRFOR	CHF
SCOR	889A8X	SNRFOR	EUR
SCOR	889A8X	SNRFOR	EUR
SCOR	889A8X	SNRFOR	EUR
SCOR	889A8X	SNRFOR	EUR
SCOR	889A8X	SNRFOR	GBP
SCOR	889A8X	SNRFOR	GBP
SCOR	889A8X	SNRFOR	HKD
SCOR	889A8X	SNRFOR	JPY
SCOR	889A8X	SNRFOR	JPY
SCOR	889A8X	SNRFOR	NZD
SCOR	889A8X	SNRFOR	NZD
SCOR	889A8X	SNRFOR	USD
SCOR	889A8X	SNRFOR	USD
SCOR	889A8X	SNRFOR	USD
SCOR	889A8X	SUBLT2	AUD
SCOR	889A8X	SUBLT2	AUD
SCOR	889A8X	SUBLT2	CHF
SCOR	889A8X	SUBLT2	CHF
SCOR	889A8X	SUBLT2	EUR
SCOR	889A8X	SUBLT2	EUR
SCOR	889A8X	SUBLT2	EUR
SCOR	889A8X	SUBLT2	JPY
SCOR	889A8X	SUBLT2	JPY

CR	Composite	0.89%	0.87%	1.09%	1.32%	1.52%	1.74%
MM	Composite	0.85%	0.89%	1.18%	1.40%	1.57%	1.74%
CR	Composite	0.89%	0.87%	1.09%	1.32%	1.52%	1.74%
MM	Composite	0.85%	0.89%	1.18%	1.40%	1.57%	1.74%
CR	Composite	0.83%	0.93%	1.14%	1.34%	1.55%	1.74%
MM	Composite	0.79%	0.88%	1.11%	1.30%	1.50%	1.68%
CR	Composite						
CR	Composite	0.89%	0.87%	1.09%	1.32%	1.52%	1.74%
CR	Composite	0.89%	0.87%	1.09%	1.32%	1.52%	1.74%
MM	Composite	0.85%	0.89%	1.18%	1.40%	1.57%	1.74%
MM	Composite	0.85%	0.89%	1.18%	1.40%	1.57%	1.74%
MR	Composite	0.84%	0.88%	1.16%	1.38%	1.56%	1.72%
CR	Composite	0.89%	0.87%	1.09%	1.32%	1.52%	1.74%
MM	Composite	0.85%	0.89%	1.18%	1.40%	1.57%	1.74%
MR	Composite	0.84%	0.88%	1.16%	1.38%	1.56%	1.72%
XR	Composite	0.81%	0.82%	1.12%	1.26%	1.44%	1.63%
CR	Composite	0.89%	0.87%	1.09%	1.32%	1.52%	1.74%
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.18%	0.18%	0.30%	0.30%	0.40%	0.40%
MM	Composite	0.39%	0.42%	0.56%	0.71%	0.81%	0.90%
MR	Composite						
CR	Composite	0.40%	0.44%	0.58%	0.74%	0.84%	0.94%
MM	Composite	0.003886297	0.004231986	0.005605609	0.007099474	0.008061621	0.009037096
CR	Composite	0.40%	0.44%	0.58%	0.74%	0.84%	0.94%
MM	Composite	0.39%	0.42%	0.56%	0.71%	0.81%	0.90%
MM	Composite	0.39%	0.42%	0.56%	0.71%	0.81%	0.90%
CR	Composite	0.004048226	0.004415135	0.005847718	0.007405262	0.008397521	0.009413641
MM	Composite	0.39%	0.42%	0.56%	0.71%	0.81%	0.90%
MR	Composite						
MM	Composite	0.24%	0.25%	0.35%	0.46%	0.51%	0.58%
CR	Composite	0.25%	0.26%	0.37%	0.47%	0.53%	0.60%
MM	Composite	0.24%	0.25%	0.35%	0.47%	0.51%	0.58%
MR	Composite						
CR	Composite	0.25%	0.26%	0.37%	0.47%	0.53%	0.60%
MM	Composite	0.24%	0.25%	0.35%	0.47%	0.51%	0.58%
MM	Composite	0.24%	0.25%	0.35%	0.46%	0.51%	0.58%
MM	Composite	0.24%	0.25%	0.35%	0.47%	0.51%	0.58%
CR	Composite	0.25%	0.26%	0.37%	0.47%	0.53%	0.60%
MM	Composite	0.24%	0.25%	0.35%	0.47%	0.51%	0.58%
MR	Composite	0.24%	0.25%	0.35%	0.46%	0.50%	0.57%
CR	Composite	0.26%	0.28%	0.38%	0.46%	0.53%	0.60%
MM	Composite	0.26%	0.28%	0.38%	0.46%	0.51%	0.58%
CR	Composite	0.27%	0.24%	0.37%	0.45%	0.51%	0.58%
MM	Composite	0.26%	0.30%	0.39%	0.45%	0.51%	0.57%
CR	Composite	0.27%	0.24%	0.37%	0.45%	0.51%	0.58%
MM	Composite	0.26%	0.30%	0.39%	0.45%	0.51%	0.57%
MR	Composite	0.26%	0.29%	0.38%	0.45%	0.50%	0.57%
XR	Composite	0.25%	0.28%	0.36%	0.43%	0.49%	0.54%
CR	Composite	0.27%	0.24%	0.37%	0.45%	0.51%	0.58%
MM	Composite	0.26%	0.30%	0.39%	0.45%	0.51%	0.57%
MM	Composite	0.002579808	0.002953632	0.003881624	0.004543062	0.005094806	0.005715865
CR	Composite	0.26%	0.28%	0.38%	0.46%	0.51%	0.57%
MM	Composite	0.26%	0.28%	0.38%	0.46%	0.51%	0.57%
CR	Composite	0.27%	0.24%	0.37%	0.45%	0.51%	0.58%
MM	Composite	0.26%	0.30%	0.39%	0.45%	0.51%	0.57%
CR	Composite	0.27%	0.24%	0.37%	0.45%	0.51%	0.58%
MM	Composite	0.26%	0.30%	0.39%	0.45%	0.51%	0.57%
MR	Composite	0.26%	0.29%	0.38%	0.45%	0.50%	0.57%
CR	Composite						
MM	Composite	0.57%	0.69%	0.85%	1.01%	1.14%	1.23%
CR	Composite	0.57%	0.69%	0.88%	1.04%	1.15%	1.24%
MM	Composite	0.55%	0.68%	0.82%	0.98%	1.13%	1.22%
CR	Composite	0.57%	0.69%	0.88%	1.04%	1.15%	1.24%
MM	Composite	0.0054863	0.006771231	0.00817357	0.009755368	0.011258753	0.012195473
MR	Composite	0.005429151	0.006700697	0.008216047	0.009784799	0.011141475	0.012068437
CR	Composite	0.57%	0.71%	0.90%	1.08%	1.19%	1.27%
MM	Composite	0.005674924	0.006772195	0.008663875	0.010369479	0.011390114	0.012187546

1.77%	1.78%	1.82%	1.82%	1.93%	0.2 BBB	AA
1.76%	1.80%	1.79%	1.75%	1.87%	0.164285714 BBB	AA
1.77%	1.78%	1.82%	1.82%	1.93%	0.2 BBB	AA
1.76%	1.80%	1.79%	1.75%	1.87%	0.164285714 BBB	AA
1.78%	1.83%	1.84%	1.82%	1.93%	0.175 A	A
1.72%	1.76%	1.84%	1.82%	1.93%	0.175 BBB	BBB
					0.2	
1.77%	1.78%	1.82%	1.82%	1.93%	0.2 BBB	AA
1.77%	1.78%	1.82%	1.82%	1.93%	0.2 BBB	AA
1.76%	1.80%	1.79%	1.75%	1.87%	0.164285714 BBB	AA
1.76%	1.80%	1.79%	1.75%	1.87%	0.164285714 BBB	AA
1.74%	1.78%	1.77%	1.74%	1.85%	0.175 BBB	AA
1.77%	1.78%	1.82%	1.82%	1.93%	0.2 BBB	AA
1.76%	1.80%	1.79%	1.75%	1.87%	0.164285714 BBB	AA
1.74%	1.78%	1.77%	1.74%	1.85%	0.175 BBB	AA
1.65%	1.66%	1.70%	1.67%	1.78%	0.175 BBB	AA
1.77%	1.78%	1.82%	1.82%	1.93%	0.2 BBB	AA
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.57%	0.84%	0.84%	0.84%	0.84%	0.35	NR
0.98%	1.06%	1.15%	1.17%	1.47%	0.4 A	AA
					0.4	
1.02%	1.11%	1.20%	1.17%	1.47%	0.4 BBB	A
0.98%	0.010608921	0.0115082	0.011683	0.014745787	0.4 A	AA
1.02%	1.11%	1.20%	1.17%	1.47%	0.4 BBB	A
0.98%	1.06%	1.15%	1.17%	1.47%	0.4 A	AA
0.98%	1.06%	1.15%	1.17%	1.47%	0.4 BB	BBB
1.02%	0.011050959	0.011987708	0.011683	0.014745787	0.4 BBB	A
0.98%	1.06%	1.15%	1.17%	1.47%	0.4 A	AA
					0.4	
0.62%	0.67%	0.71%	0.73%	0.78%	0.397777777 BB	BB
0.65%	0.70%	0.71%	0.73%	0.78%	0.397777777 BBB	BBB
0.62%	0.67%	0.71%	0.73%	0.78%	0.4 A	A
					0.397777777	
0.65%	0.70%	0.71%	0.73%	0.78%	0.397777777 BBB	BBB
0.62%	0.67%	0.71%	0.73%	0.78%	0.4 A	A
0.62%	0.67%	0.71%	0.73%	0.78%	0.397777777 BB	BB
0.62%	0.67%	0.71%	0.73%	0.78%	0.4 A	A
0.65%	0.70%	0.71%	0.73%	0.78%	0.397777777 BBB	BBB
0.62%	0.67%	0.71%	0.73%	0.78%	0.4 A	A
0.61%	0.66%	0.71%	0.73%	0.78%	0.397777777 BBB	BBB
0.63%	0.64%	0.57%	0.70%	0.72%	0.4 BB	BBB
0.60%	0.62%	0.57%	0.70%	0.72%	0.4 BB	BBB
0.60%	0.60%	0.57%	0.70%	0.72%	0.4 BBB	A
0.60%	0.60%	0.57%	0.70%	0.72%	0.4 A	AA
0.60%	0.60%	0.57%	0.70%	0.72%	0.4 BBB	A
0.60%	0.60%	0.57%	0.70%	0.72%	0.4 A	AA
0.59%	0.60%	0.57%	0.70%	0.72%	0.4 BBB	A
0.56%	0.58%	0.57%	0.70%	0.72%	0.4 BBB	A
0.60%	0.60%	0.57%	0.70%	0.72%	0.4 BBB	A
0.60%	0.60%	0.57%	0.70%	0.72%	0.4 A	AA
0.60%	0.006036161	0.0057	0.006997178	0.007204588	0.4 A	AA
0.60%	0.61%	0.57%	0.70%	0.72%	0.4 BB	BBB
0.60%	0.61%	0.57%	0.70%	0.72%	0.4 BB	BBB
0.60%	0.60%	0.57%	0.70%	0.72%	0.4 BBB	A
0.60%	0.60%	0.57%	0.70%	0.72%	0.4 A	AA
0.60%	0.60%	0.57%	0.70%	0.72%	0.4 BBB	A
0.60%	0.60%	0.57%	0.70%	0.72%	0.4 A	AA
0.59%	0.60%	0.57%	0.70%	0.72%	0.4 BBB	A
					0.2	
1.26%	1.28%	1.35%	1.35%	1.38%	0.2 BB	BB
1.27%	1.29%	1.35%	1.35%	1.42%	0.2 A	A
1.25%	1.26%	1.35%	1.35%	1.36%	0.200000001 BBB	BBB
1.27%	1.29%	1.35%	1.35%	1.42%	0.2 A	A
1.25%	0.0125516	0.013474698	0.0135	0.013630847	0.200000001 BBB	BBB
1.24%	0.0123483	0.013474698	0.0135	0.013488859	0.2 BBB	BBB
1.30%	1.33%	1.35%	1.35%	1.38%	0.2 BB	BBB
1.25%	0.012726662	0.013474698	0.0135	0.013829611	0.2 BB	BBB

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

	NR		NR	NR	NR
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
BB	BB	B	BB	B	B
BBB	BBB	BB	BBB	BB	BB
A	A	BBB	A	BBB	BBB
BBB	BBB	BB	BBB	BB	BB
A	A	BBB	A	BBB	BBB
BB	BB	B	BB	B	B
A	A	BBB	A	BBB	BBB
BBB	BBB	BB	BBB	BB	BB
A	A	BBB	A	BBB	BBB
BBB	BBB	BB	BBB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	A	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	AA
A	A	A	A	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB

A	AA	A	AA	8 Financials
BBB	A	BBB	AA	10 Financials
A	AA	A	AA	8 Financials
BBB	A	BBB	AA	10 Financials
BB	BBB	BB	A	4 Financials
BB	BBB	BB	A	5 Financials
			NR	Financials
A	AA	A	AA	8 Financials
A	AA	A	AA	8 Financials
BBB	A	BBB	AA	10 Financials
BBB	A	BBB	AA	10 Financials
BBB	A	BBB	AA	16 Financials
A	AA	A	AA	8 Financials
BBB	A	BBB	AA	10 Financials
BBB	A	BBB	AA	16 Financials
BBB	A	BBB	AA	16 Financials
A	AA	A	AA	8 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Technology
A	NR	NR	AA	10 Telecommunications
			NR	Telecommunications
BBB	NR	NR	AA	10 Telecommunications
A	NR	NR	AA	10 Telecommunications
BBB	NR	NR	AA	10 Telecommunications
A	NR	NR	AA	10 Telecommunications
BB	NR	NR	AA	10 Telecommunications
BBB	NR	NR	AA	10 Telecommunications
A	NR	NR	AA	10 Telecommunications
			NR	Telecommunications
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	8 Utilities
			NR	Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	BBB	8 Utilities
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
NR	NR	BB	A	11 Financials
NR	NR	BBB	A	8 Financials
NR	NR	BBB	A	5 Financials
NR	NR	BBB	A	8 Financials
NR	NR	BBB	A	5 Financials
NR	NR	BBB	A	11 Financials
NR	NR	BB	A	3 Financials
NR	NR	BB	A	3 Financials

Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA				
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
N.Amer	United States	A	A		Thin		Thin
Europe	Switzerland	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	BBB				
Europe	Switzerland	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	BBB				
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	AA				
Europe	France	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	France	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier

CcyGrp
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Entity Tier

SCORNOKCR	31-Jul-08 SCOR
SCORUSDCR	31-Jul-08 SCOR
SCORUSDMM	31-Jul-08 SCOR
SCORUSDMR	31-Jul-08 SCOR
SCOTNBAUDCR	31-Jul-08 SCOTNB
SCOTNBAUDMM	31-Jul-08 SCOTNB
SCOTNBAUDXR	31-Jul-08 SCOTNB
SCOTNBCHFCR	31-Jul-08 SCOTNB
SCOTNBCHFMM	31-Jul-08 SCOTNB
SCOTNBEURCR	31-Jul-08 SCOTNB
SCOTNBEURMM	31-Jul-08 SCOTNB
SCOTNBEURMR	31-Jul-08 SCOTNB
SCOTNBGBPCR	31-Jul-08 SCOTNB
SCOTNBGBPMM	31-Jul-08 SCOTNB
SCOTNBJPYCR	31-Jul-08 SCOTNB
SCOTNBJPYMM	31-Jul-08 SCOTNB
SCOTNBSGDMM	31-Jul-08 SCOTNB
SCOTNBTWDMM	31-Jul-08 SCOTNB
SCOTNBUSDCR	31-Jul-08 SCOTNB
SCOTNBUSDMM	31-Jul-08 SCOTNB
SCOTNBUSDMR	31-Jul-08 SCOTNB
SCOTPO-PacificoEURCR	31-Jul-08 SCOTPO-Pacifico
SCOTPO-PacificoEURMM	31-Jul-08 SCOTPO-Pacifico
SCOTPO-PacificoEURMR	31-Jul-08 SCOTPO-Pacifico
SCOTPO-PacificoUSDCR	31-Jul-08 SCOTPO-Pacifico
SCOTPO-PacificoUSDMM	31-Jul-08 SCOTPO-Pacifico
SCOTPO-PacificoUSDMR	31-Jul-08 SCOTPO-Pacifico
SCOTPO-PacificoUSDXR	31-Jul-08 SCOTPO-Pacifico
SCOTPO-UkplcAUDCR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcAUDMM	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcAUDMR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcCHFCR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcCHFMM	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcEURCR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcEURMM	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcEURMR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcEURXR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcGBPCR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcGBPMM	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcGBPXR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcJPYCR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcJPYMM	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcJPYMR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcSEKMM	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcUSDCR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcUSDMM	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcUSDMR	31-Jul-08 SCOTPO-Ukplc
SCOTPO-UkplcUSDXR	31-Jul-08 SCOTPO-Ukplc
SCRUSDCR	31-Jul-08 SCR
SCRUSDMR	31-Jul-08 SCR
SCRUSDXR	31-Jul-08 SCR
SCSUSDCR	31-Jul-08 SCS
SCSUSDMR	31-Jul-08 SCS
SCSUSDXR	31-Jul-08 SCS
SCZUSDCR	31-Jul-08 SCZ
SCZUSDMR	31-Jul-08 SCZ
SDBCCNYCR	31-Jul-08 SDBC
SDBCEURCR	31-Jul-08 SDBC
SDBCEURMM	31-Jul-08 SDBC
SDBCHKDCR	31-Jul-08 SDBC
SDBCJPYCR	31-Jul-08 SDBC
SDBCJPYMR	31-Jul-08 SDBC
SDBCSGDCR	31-Jul-08 SDBC
SDBCUSDCR	31-Jul-08 SDBC
SDBCUSDMM	31-Jul-08 SDBC
SDBCUSDMR	31-Jul-08 SDBC
SDBCUSDXR	31-Jul-08 SDBC
SEAGATEURMR	31-Jul-08 SEAGAT
SEAGATEURXR	31-Jul-08 SEAGAT
SEAGATJPYMR	31-Jul-08 SEAGAT
SEAGATUSDCR	31-Jul-08 SEAGAT
SEAGATUSDMR	31-Jul-08 SEAGAT
SEAGATUSDXR	31-Jul-08 SEAGAT
SEAGAT-HDDEURMR	31-Jul-08 SEAGAT-HDD

SCOR	889A8X	SUBLT2	NOK
SCOR	889A8X	SUBLT2	USD
SCOR	889A8X	SUBLT2	USD
SCOR	889A8X	SUBLT2	USD
Scottish & Newcastle PLC	GNGB73	SNRFOR	AUD
Scottish & Newcastle PLC	GNGB73	SNRFOR	AUD
Scottish & Newcastle PLC	GNGB73	SNRFOR	AUD
Scottish & Newcastle PLC	GNGB73	SNRFOR	CHF
Scottish & Newcastle PLC	GNGB73	SNRFOR	CHF
Scottish & Newcastle PLC	GNGB73	SNRFOR	EUR
Scottish & Newcastle PLC	GNGB73	SNRFOR	EUR
Scottish & Newcastle PLC	GNGB73	SNRFOR	EUR
Scottish & Newcastle PLC	GNGB73	SNRFOR	GBP
Scottish & Newcastle PLC	GNGB73	SNRFOR	GBP
Scottish & Newcastle PLC	GNGB73	SNRFOR	JPY
Scottish & Newcastle PLC	GNGB73	SNRFOR	JPY
Scottish & Newcastle PLC	GNGB73	SNRFOR	SGD
Scottish & Newcastle PLC	GNGB73	SNRFOR	TWD
Scottish & Newcastle PLC	GNGB73	SNRFOR	USD
Scottish & Newcastle PLC	GNGB73	SNRFOR	USD
Scottish & Newcastle PLC	GNGB73	SNRFOR	USD
Pacificorp	6FE625	SNRFOR	EUR
Pacificorp	6FE625	SNRFOR	EUR
Pacificorp	6FE625	SNRFOR	EUR
Pacificorp	6FE625	SNRFOR	USD
Pacificorp	6FE625	SNRFOR	USD
Pacificorp	6FE625	SNRFOR	USD
Pacificorp	6FE625	SNRFOR	USD
Scottish Pwr UK PLC	GNGC5X	SNRFOR	AUD
Scottish Pwr UK PLC	GNGC5X	SNRFOR	AUD
Scottish Pwr UK PLC	GNGC5X	SNRFOR	AUD
Scottish Pwr UK PLC	GNGC5X	SNRFOR	CHF
Scottish Pwr UK PLC	GNGC5X	SNRFOR	CHF
Scottish Pwr UK PLC	GNGC5X	SNRFOR	EUR
Scottish Pwr UK PLC	GNGC5X	SNRFOR	EUR
Scottish Pwr UK PLC	GNGC5X	SNRFOR	EUR
Scottish Pwr UK PLC	GNGC5X	SNRFOR	EUR
Scottish Pwr UK PLC	GNGC5X	SNRFOR	GBP
Scottish Pwr UK PLC	GNGC5X	SNRFOR	GBP
Scottish Pwr UK PLC	GNGC5X	SNRFOR	GBP
Scottish Pwr UK PLC	GNGC5X	SNRFOR	JPY
Scottish Pwr UK PLC	GNGC5X	SNRFOR	JPY
Scottish Pwr UK PLC	GNGC5X	SNRFOR	JPY
Scottish Pwr UK PLC	GNGC5X	SNRFOR	SEK
Scottish Pwr UK PLC	GNGC5X	SNRFOR	USD
Scottish Pwr UK PLC	GNGC5X	SNRFOR	USD
Scottish Pwr UK PLC	GNGC5X	SNRFOR	USD
Scottish Pwr UK PLC	GNGC5X	SNRFOR	USD
Sea Containers Ltd	GNGD8B	SNRFOR	USD
Sea Containers Ltd	GNGD8B	SNRFOR	USD
Sea Containers Ltd	GNGD8B	SNRFOR	USD
Steelcase Inc	8DD96A	SNRFOR	USD
Steelcase Inc	8DD96A	SNRFOR	USD
Steelcase Inc	8DD96A	SNRFOR	USD
Sec Cap Gp Inc	8J554S	SNRFOR	USD
Sec Cap Gp Inc	8J554S	SNRFOR	USD
China Dev Bk	17FCAT	SNRFOR	CNY
China Dev Bk	17FCAT	SNRFOR	EUR
China Dev Bk	17FCAT	SNRFOR	EUR
China Dev Bk	17FCAT	SNRFOR	HKD
China Dev Bk	17FCAT	SNRFOR	JPY
China Dev Bk	17FCAT	SNRFOR	JPY
China Dev Bk	17FCAT	SNRFOR	SGD
China Dev Bk	17FCAT	SNRFOR	USD
China Dev Bk	17FCAT	SNRFOR	USD
China Dev Bk	17FCAT	SNRFOR	USD
China Dev Bk	17FCAT	SNRFOR	USD
Seagate Tech	GNGD9O	SNRFOR	EUR
Seagate Tech	GNGD9O	SNRFOR	EUR
Seagate Tech	GNGD9O	SNRFOR	JPY
Seagate Tech	GNGD9O	SNRFOR	USD
Seagate Tech	GNGD9O	SNRFOR	USD
Seagate Tech	GNGD9O	SNRFOR	USD
Seagate Tech HDD Hldgs	8J298R	SNRFOR	EUR

CR	Composite						
CR	Composite	0.57%	0.69%	0.88%	1.04%	1.15%	1.24%
MM	Composite	0.55%	0.68%	0.82%	0.98%	1.13%	1.22%
MR	Composite	0.54%	0.67%	0.82%	0.98%	1.11%	1.21%
CR	Composite	0.002660121	0.002941978	0.003555929	0.004392501	0.004937527	0.005787174
MM	Composite	0.27%	0.29%	0.36%	0.44%	0.49%	0.58%
XR	Composite						
CR	Composite	0.28%	0.31%	0.36%	0.46%	0.51%	0.58%
MM	Composite	0.27%	0.29%	0.35%	0.44%	0.50%	0.58%
CR	Composite	0.28%	0.31%	0.36%	0.46%	0.51%	0.58%
MM	Composite	0.27%	0.29%	0.35%	0.44%	0.50%	0.58%
MR	Composite	0.26%	0.29%	0.35%	0.43%	0.49%	0.58%
CR	Composite	0.28%	0.31%	0.36%	0.46%	0.51%	0.58%
MM	Composite	0.27%	0.29%	0.35%	0.44%	0.50%	0.58%
CR	Composite	0.27%	0.29%	0.36%	0.44%	0.49%	0.58%
MM	Composite	0.27%	0.29%	0.36%	0.44%	0.49%	0.58%
MM	Composite	0.27%	0.29%	0.35%	0.44%	0.50%	0.58%
MM	Composite	0.27%	0.29%	0.35%	0.44%	0.50%	0.58%
CR	Composite	0.28%	0.31%	0.36%	0.46%	0.51%	0.58%
MM	Composite	0.002660121	0.002941827	0.00347942	0.004392695	0.004978551	0.005843053
MR	Composite	0.26%	0.29%	0.35%	0.43%	0.49%	0.58%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.004281508	0.005453042	0.005643782	0.006205406	0.006615354	0.007083283
XR	Composite						
CR	Composite	0.17%	0.22%	0.30%	0.39%	0.41%	0.47%
MM	Composite	0.17%	0.22%	0.30%	0.39%	0.41%	0.47%
MR	Composite	0.17%	0.22%	0.30%	0.39%	0.41%	0.47%
CR	Composite	0.18%	0.22%	0.32%	0.37%	0.43%	0.48%
MM	Composite	0.0017	0.002159005	0.003033419	0.003588816	0.004092214	0.004652325
CR	Composite	0.18%	0.22%	0.32%	0.37%	0.43%	0.48%
MM	Composite	0.0017	0.002159005	0.003033419	0.003588816	0.004092214	0.004652325
MR	Composite	0.17%	0.21%	0.30%	0.38%	0.40%	0.46%
XR	Composite	0.16%	0.21%	0.29%	0.36%	0.39%	0.44%
CR	Composite	0.001770833	0.002248964	0.003159812	0.00373835	0.004262723	0.004846172
MM	Composite	0.17%	0.22%	0.30%	0.36%	0.41%	0.47%
XR	Composite	0.16%	0.21%	0.29%	0.36%	0.39%	0.44%
CR	Composite	0.17%	0.22%	0.30%	0.39%	0.41%	0.47%
MM	Composite	0.17%	0.22%	0.30%	0.39%	0.41%	0.47%
MR	Composite						
MM	Composite	0.0017	0.002159005	0.003033419	0.003588816	0.004092214	0.004652325
CR	Composite	0.18%	0.22%	0.32%	0.37%	0.43%	0.48%
MM	Composite	0.17%	0.22%	0.30%	0.36%	0.41%	0.47%
MR	Composite	0.17%	0.21%	0.30%	0.38%	0.40%	0.46%
XR	Composite						
CR	Composite	5.45%	5.45%	5.45%	5.45%	5.45%	5.45%
MR	Composite	5.45%	5.45%	5.45%	5.45%	5.45%	5.45%
XR	Composite	5.45%	5.45%	5.45%	5.45%	5.45%	5.45%
CR	Composite	0.67%	0.67%	0.83%	0.93%	1.07%	1.06%
MR	Composite	0.67%	0.67%	0.83%	0.93%	1.07%	1.06%
XR	Composite	0.006671773	0.006671773	0.008264095	0.009292744	0.010711532	0.010598966
CR	Composite						
MR	Composite						
CR	Composite						
CR	Composite	0.54%	0.64%	0.76%	0.96%	1.08%	1.17%
MM	Composite	0.52%	0.62%	0.73%	0.92%	1.04%	1.13%
CR	Composite	0.54%	0.64%	0.76%	0.96%	1.08%	1.17%
CR	Composite	0.54%	0.64%	0.78%	0.98%	1.08%	1.19%
MR	Composite	0.54%	0.64%	0.78%	0.98%	1.08%	1.19%
CR	Composite	0.54%	0.64%	0.76%	0.96%	1.08%	1.17%
CR	Composite	0.54%	0.64%	0.76%	0.96%	1.08%	1.17%
MM	Composite						
MR	Composite	0.005175403	0.006112142	0.007232739	0.009116989	0.010261028	0.011162057
XR	Composite						
MR	Composite	0.011211472	0.013916101	0.017251436	0.020326561	0.023507	0.025698265
XR	Composite	0.010798418	0.013631333	0.016633333	0.019966667	0.023507	0.025
MR	Composite	0.011068667	0.013722	0.01677425	0.0201477	0.023507	0.025345
CR	Composite	1.18%	1.46%	1.82%	2.14%	2.35%	2.71%
MR	Composite	1.12%	1.39%	1.73%	2.03%	2.35%	2.57%
XR	Composite	1.08%	1.36%	1.66%	2.00%	2.35%	2.50%
MR	Composite	1.11%	1.39%	1.65%	2.01%	2.40%	2.56%

					0.2	
1.27%	1.29%	1.35%	1.35%	1.42%	0.2 A	A
1.25%	1.26%	1.35%	1.35%	1.36%	0.200000001 BBB	BBB
1.24%	1.23%	1.35%	1.35%	1.35%	0.2 BBB	BBB
0.60%	0.006643904	0.007550261	0.007856667	0.009282522	0.4 BBB	B
0.60%	0.66%	0.76%	0.79%	0.93%	0.4 BBB	B
					0.4	
0.62%	0.70%	0.78%	0.82%	0.93%	0.4 A	BB
0.60%	0.66%	0.75%	0.79%	0.93%	0.4 AA	BBB
0.62%	0.70%	0.78%	0.82%	0.93%	0.4 A	BB
0.60%	0.66%	0.75%	0.79%	0.93%	0.4 AA	BBB
0.59%	0.65%	0.74%	0.78%	0.93%	0.4 A	BB
0.62%	0.70%	0.78%	0.82%	0.93%	0.4 A	BB
0.60%	0.66%	0.75%	0.79%	0.93%	0.4 AA	BBB
0.60%	0.66%	0.76%	0.79%	0.93%	0.4 BBB	B
0.60%	0.66%	0.76%	0.79%	0.93%	0.4 BBB	B
0.60%	0.66%	0.75%	0.79%	0.93%	0.4 AA	BBB
0.60%	0.66%	0.75%	0.79%	0.93%	0.4 AA	BBB
0.62%	0.70%	0.78%	0.82%	0.93%	0.4 A	BB
0.60%	0.006599966	0.00746773	0.007856667	0.009282522	0.4 AA	BBB
0.59%	0.65%	0.74%	0.78%	0.93%	0.4 A	BB
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.76%	0.008084758	0.008084758	0.008084758	0.008084758	0.4 NR	NR
					0.4	
0.55%	0.62%	0.54%	0.57%	0.56%	0.4 BB	B
0.55%	0.62%	0.54%	0.57%	0.56%	0.4 BB	B
0.55%	0.62%	0.54%	0.57%	0.56%	0.4 BB	B
0.57%	0.66%	0.54%	0.57%	0.56%	0.4 BBB	BB
0.55%	0.006153088	0.005393514	0.005690099	0.005628904	0.4 A	BBB
0.57%	0.66%	0.54%	0.57%	0.56%	0.4 BBB	BB
0.55%	0.006153088	0.005393514	0.005690099	0.005628904	0.4 A	BBB
0.54%	0.61%	0.54%	0.57%	0.56%	0.4 BBB	BB
0.52%	0.59%	0.54%	0.57%	0.56%	0.4 BBB	BB
0.57%	0.006636743	0.005393514	0.005690099	0.005628904	0.4 BBB	BB
0.55%	0.62%	0.54%	0.57%	0.56%	0.4 A	BBB
0.52%	0.59%	0.54%	0.57%	0.56%	0.4 BBB	BB
0.55%	0.62%	0.54%	0.57%	0.56%	0.4 BB	B
0.55%	0.62%	0.54%	0.57%	0.56%	0.4 BB	B
					0.4	
0.55%	0.006153088	0.005393514	0.005690099	0.005628904	0.4 A	BBB
0.57%	0.66%	0.54%	0.57%	0.56%	0.4 BBB	BB
0.55%	0.62%	0.54%	0.57%	0.56%	0.4 A	BBB
0.54%	0.61%	0.54%	0.57%	0.56%	0.4 BBB	BB
					0.4	
5.45%	5.45%	5.45%	5.45%	5.45%	0.349999998	
5.45%	5.45%	5.45%	5.45%	5.45%	0.349999998	
5.45%	5.45%	5.45%	5.45%	5.45%	0.349999998	
1.33%	1.58%	1.58%	1.58%	1.58%	0.4	NR
1.33%	1.58%	1.58%	1.58%	1.58%	0.4	NR
1.33%	0.0158	0.0158	0.0158	0.0158	0.4	NR
					0.4	
					0.4	
					0.4	
1.23%	1.30%	1.56%	1.42%	1.41%	0.4 A	A
1.18%	1.25%	1.56%	1.36%	1.35%	0.4 BBB	BBB
1.23%	1.30%	1.56%	1.42%	1.41%	0.4 A	A
1.24%	1.31%	1.56%	1.48%	1.52%	0.4 BB	BB
1.24%	1.31%	1.56%	1.48%	1.52%	0.4 BB	BB
1.23%	1.30%	1.56%	1.42%	1.41%	0.4 A	A
1.23%	1.30%	1.56%	1.42%	1.41%	0.4 A	A
					0.4	
1.17%	0.012356577	0.015584922	0.013498525	0.013398832	0.4 BBB	BBB
					0.4	
2.68%	0.028119074	0.028415556	0.028395	0.02895115	0.4 BBB	B
2.58%	0.02732	0.027368667	0.028395	0.027884529	0.4 BBB	BB
2.67%	0.0276262	0.027368667	0.028395	0.027884529	0.4 BB	CCC
2.82%	2.96%	2.99%	2.84%	3.05%	0.4 BBB	B
2.68%	2.81%	2.84%	2.84%	2.90%	0.4 BBB	B
2.58%	2.73%	2.74%	2.84%	2.79%	0.4 BBB	BB
2.66%	2.79%	2.90%	2.85%	2.87%	0.4 A	BB

A	AA	AA	AA	AA	AA
A	A	A	A	A	AA
A	A	A	A	A	AA
B	B	B	B	BB	B
B	B	B	B	BB	B
BBB	BB	BB	A	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BB	BB	A	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BBB	BB
BBB	BB	BB	A	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
B	B	B	B	BB	B
B	B	B	B	BB	B
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BB	BB	A	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BBB	BB
BBB	BBB	A	A	BBB	A
CCC	B	CCC	BBB	BBB	BBB
CCC	B	CCC	BBB	BBB	BBB
CCC	B	CCC	BBB	BBB	BBB
B	A	B	A	A	A
BB	BBB	BB	AA	AA	AA
B	A	B	A	A	A
BB	BBB	BB	AA	AA	AA
B	BB	B	A	A	A
B	BB	B	A	A	A
B	A	B	A	A	A
BB	BBB	BB	AA	AA	AA
B	BB	B	A	A	A
CCC	B	CCC	BBB	BBB	BBB
CCC	B	CCC	BBB	BBB	BBB
BB	BBB	BB	AA	AA	AA
B	A	B	A	A	A
BB	BBB	BB	AA	AA	AA
B	BB	B	A	A	A
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
AA	AA	AAA	AA	AAA	AAA
A	A	AA	A	AA	AA
AA	AA	AAA	AA	AAA	AAA
BBB	BB	A	A	A	A
BBB	BB	A	A	A	A
AA	AA	AAA	AA	AAA	AAA
AA	AA	AAA	AA	AAA	AAA
A	A	AA	A	AA	AA
B	B	NR	B	B	B
BBB	BBB	NR	BB	B	BB
CCC	CCC	NR	CCC	CCC	CCC
B	B	NR	B	B	B
B	B	NR	B	B	B
BBB	BBB	NR	BB	B	BB
B	A	BBB	A	A	A

			NR	Financials
NR	NR	BBB	A	8 Financials
NR	NR	BBB	A	5 Financials
NR	NR	BBB	A	11 Financials
B	BB	NR	A	7 Consumer Goods
B	BB	NR	A	7 Consumer Goods
			NR	Consumer Goods
BB	BBB	NR	BBB	3 Consumer Goods
BBB	A	NR	A	6 Consumer Goods
BB	BBB	NR	BBB	3 Consumer Goods
BBB	A	NR	A	6 Consumer Goods
BB	BBB	NR	A	7 Consumer Goods
BB	BBB	NR	BBB	3 Consumer Goods
BBB	A	NR	A	6 Consumer Goods
B	BB	NR	A	7 Consumer Goods
B	BB	NR	A	7 Consumer Goods
BBB	A	NR	A	6 Consumer Goods
BBB	A	NR	A	6 Consumer Goods
BB	BBB	NR	BBB	3 Consumer Goods
BBB	A	NR	A	6 Consumer Goods
BB	BBB	NR	A	7 Consumer Goods
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			BBB	3 Utilities
			NR	Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	B	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	B	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	B	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
			NR	Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	B	6 Utilities
NR	NR	NR	BBB	6 Utilities
NR	NR	NR	BBB	6 Utilities
			NR	Utilities
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Financials
			NR	Financials
			NR	Government
NR	A	A	AA	11 Government
NR	BBB	BBB	AA	11 Government
NR	A	A	AA	11 Government
NR	BB	B	AA	12 Government
NR	BB	B	AA	12 Government
NR	A	A	AA	11 Government
NR	A	A	AA	11 Government
			NR	Government
NR	BBB	BBB	AA	11 Government
			NR	Government
BB	NR	BBB	BBB	5 Technology
BBB	NR	A	BBB	3 Technology
B	NR	BB	BBB	5 Technology
BB	NR	BBB	BBB	5 Technology
BB	NR	BBB	BBB	5 Technology
BBB	NR	A	BBB	3 Technology
BB	BB	BB	BBB	3 Technology

Europe	France	BBB	AA				
Europe	France	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A				
N.Amer	Bermuda		BB				
N.Amer	Bermuda		BB				
N.Amer	Bermuda		BB				
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
Asia	China	A	BBB				
Asia	China	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	China	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	China	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	China	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	China	A	BBB				
Asia	China	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	China	A	BBB				
OffShore	Cayman Islands	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
OffShore	Cayman Islands	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	DocAdj	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin

DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin

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Thin	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

Thin	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	CcyGrp
Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Thin	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

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SEAGAT-HDDEURXR	31-Jul-08 SEAGAT-HDD
SEAGAT-HDDJPYXR	31-Jul-08 SEAGAT-HDD
SEAGAT-HDDUSDCR	31-Jul-08 SEAGAT-HDD
SEAGAT-HDDUSDMR	31-Jul-08 SEAGAT-HDD
SEAGAT-HDDUSDXR	31-Jul-08 SEAGAT-HDD
SEBEURCR	31-Jul-08 SEB
SEBEURMM	31-Jul-08 SEB
SEBEURMR	31-Jul-08 SEB
SEBGBPMM	31-Jul-08 SEB
SEBUSDCR	31-Jul-08 SEB
SEBUSDMM	31-Jul-08 SEB
SEBUSDMR	31-Jul-08 SEB
SEBEURCR	31-Jul-08 SEB
SEBEURMM	31-Jul-08 SEB
SEBEURMR	31-Jul-08 SEB
SEBUSDCR	31-Jul-08 SEB
SEBUSDMM	31-Jul-08 SEB
SECAPAUDCR	31-Jul-08 SECAP
SECAPAUDMR	31-Jul-08 SECAP
SECAPCADMR	31-Jul-08 SECAP
SECAPCHFMR	31-Jul-08 SECAP
SECAPEURCR	31-Jul-08 SECAP
SECAPEURMM	31-Jul-08 SECAP
SECAPEURMR	31-Jul-08 SECAP
SECAPEURXR	31-Jul-08 SECAP
SECAPGBPMR	31-Jul-08 SECAP
SECAPJPYMR	31-Jul-08 SECAP
SECAPNZDMR	31-Jul-08 SECAP
SECAPSEKMR	31-Jul-08 SECAP
SECAPSGDMR	31-Jul-08 SECAP
SECAPUSDCR	31-Jul-08 SECAP
SECAPUSDMM	31-Jul-08 SECAP
SECAPUSDMR	31-Jul-08 SECAP
SECAPUSDXR	31-Jul-08 SECAP
SECOMJPYCR	31-Jul-08 SECOM
SECOMJPYXR	31-Jul-08 SECOM
SECURIAUDCR	31-Jul-08 SECURI
SECURIAUDMM	31-Jul-08 SECURI
SECURICHFCR	31-Jul-08 SECURI
SECURICHFMM	31-Jul-08 SECURI
SECURIEURCR	31-Jul-08 SECURI
SECURIEURMM	31-Jul-08 SECURI
SECURIEURMR	31-Jul-08 SECURI
SECURIEURXR	31-Jul-08 SECURI
SECURIGBPMM	31-Jul-08 SECURI
SECURIHKDMM	31-Jul-08 SECURI
SECURIJPYCR	31-Jul-08 SECURI
SECURIJPYMM	31-Jul-08 SECURI
SECURINOKMM	31-Jul-08 SECURI
SECURISEKMM	31-Jul-08 SECURI
SECURISGDMM	31-Jul-08 SECURI
SECURIUSDCR	31-Jul-08 SECURI
SECURIUSDMM	31-Jul-08 SECURI
SECURIUSDMR	31-Jul-08 SECURI
SECURIUSDXR	31-Jul-08 SECURI
SEEAUDCR	31-Jul-08 SEE
SEEAUDMR	31-Jul-08 SEE
SEECADMR	31-Jul-08 SEE
SEECHFMR	31-Jul-08 SEE
SEEEURCR	31-Jul-08 SEE
SEEEURMM	31-Jul-08 SEE
SEEEURMR	31-Jul-08 SEE
SEEEURXR	31-Jul-08 SEE
SEEGBPMR	31-Jul-08 SEE
SEEHKDMR	31-Jul-08 SEE
SEEJPYMR	31-Jul-08 SEE
SEESEKMR	31-Jul-08 SEE
SEESGDMR	31-Jul-08 SEE
SEEUSDCR	31-Jul-08 SEE
SEEUSDMM	31-Jul-08 SEE
SEEUSDMR	31-Jul-08 SEE
SEEUSDXR	31-Jul-08 SEE
SEGAJPYCR	31-Jul-08 SEGA
SEGAJPYMR	31-Jul-08 SEGA

Seagate Tech HDD Hldgs	8J298R	SNRFOR	EUR
Seagate Tech HDD Hldgs	8J298R	SNRFOR	JPY
Seagate Tech HDD Hldgs	8J298R	SNRFOR	USD
Seagate Tech HDD Hldgs	8J298R	SNRFOR	USD
Seagate Tech HDD Hldgs	8J298R	SNRFOR	USD
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	EUR
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	EUR
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	EUR
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	GBP
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	USD
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	USD
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	USD
Skandinaviska Enskilda Banken AB	8B3555	SUBLT2	EUR
Skandinaviska Enskilda Banken AB	8B3555	SUBLT2	EUR
Skandinaviska Enskilda Banken AB	8B3555	SUBLT2	EUR
Skandinaviska Enskilda Banken AB	8B3555	SUBLT2	USD
Skandinaviska Enskilda Banken AB	8B3555	SUBLT2	USD
Spectra Energy Cap LLC	8CBCAK	SNRFOR	AUD
Spectra Energy Cap LLC	8CBCAK	SNRFOR	AUD
Spectra Energy Cap LLC	8CBCAK	SNRFOR	CAD
Spectra Energy Cap LLC	8CBCAK	SNRFOR	CHF
Spectra Energy Cap LLC	8CBCAK	SNRFOR	EUR
Spectra Energy Cap LLC	8CBCAK	SNRFOR	EUR
Spectra Energy Cap LLC	8CBCAK	SNRFOR	EUR
Spectra Energy Cap LLC	8CBCAK	SNRFOR	EUR
Spectra Energy Cap LLC	8CBCAK	SNRFOR	GBP
Spectra Energy Cap LLC	8CBCAK	SNRFOR	JPY
Spectra Energy Cap LLC	8CBCAK	SNRFOR	NZD
Spectra Energy Cap LLC	8CBCAK	SNRFOR	SEK
Spectra Energy Cap LLC	8CBCAK	SNRFOR	SGD
Spectra Energy Cap LLC	8CBCAK	SNRFOR	USD
Spectra Energy Cap LLC	8CBCAK	SNRFOR	USD
Spectra Energy Cap LLC	8CBCAK	SNRFOR	USD
Spectra Energy Cap LLC	8CBCAK	SNRFOR	USD
SECOM CO LTD	JPFIG9	SNRFOR	JPY
SECOM CO LTD	JPFIG9	SNRFOR	JPY
Securitas AB	W3GA3E	SNRFOR	AUD
Securitas AB	W3GA3E	SNRFOR	AUD
Securitas AB	W3GA3E	SNRFOR	CHF
Securitas AB	W3GA3E	SNRFOR	CHF
Securitas AB	W3GA3E	SNRFOR	EUR
Securitas AB	W3GA3E	SNRFOR	EUR
Securitas AB	W3GA3E	SNRFOR	EUR
Securitas AB	W3GA3E	SNRFOR	EUR
Securitas AB	W3GA3E	SNRFOR	GBP
Securitas AB	W3GA3E	SNRFOR	HKD
Securitas AB	W3GA3E	SNRFOR	JPY
Securitas AB	W3GA3E	SNRFOR	JPY
Securitas AB	W3GA3E	SNRFOR	NOK
Securitas AB	W3GA3E	SNRFOR	SEK
Securitas AB	W3GA3E	SNRFOR	SGD
Securitas AB	W3GA3E	SNRFOR	USD
Securitas AB	W3GA3E	SNRFOR	USD
Securitas AB	W3GA3E	SNRFOR	USD
Securitas AB	W3GA3E	SNRFOR	USD
Sealed Air Corp US	8J332L	SNRFOR	AUD
Sealed Air Corp US	8J332L	SNRFOR	AUD
Sealed Air Corp US	8J332L	SNRFOR	CAD
Sealed Air Corp US	8J332L	SNRFOR	CHF
Sealed Air Corp US	8J332L	SNRFOR	EUR
Sealed Air Corp US	8J332L	SNRFOR	EUR
Sealed Air Corp US	8J332L	SNRFOR	EUR
Sealed Air Corp US	8J332L	SNRFOR	EUR
Sealed Air Corp US	8J332L	SNRFOR	GBP
Sealed Air Corp US	8J332L	SNRFOR	HKD
Sealed Air Corp US	8J332L	SNRFOR	JPY
Sealed Air Corp US	8J332L	SNRFOR	SEK
Sealed Air Corp US	8J332L	SNRFOR	SGD
Sealed Air Corp US	8J332L	SNRFOR	USD
Sealed Air Corp US	8J332L	SNRFOR	USD
Sealed Air Corp US	8J332L	SNRFOR	USD
Sealed Air Corp US	8J332L	SNRFOR	USD
Sega Corp	896CGC	SNRFOR	JPY
Sega Corp	896CGC	SNRFOR	JPY

XR	Composite	1.07%	1.33%	1.60%	1.98%	2.34%	2.47%
XR	Composite	1.09%	1.36%	1.62%	1.98%	2.33%	2.50%
CR	Composite	1.17%	1.46%	1.74%	2.15%	2.53%	2.70%
MR	Composite	1.11%	1.39%	1.65%	2.01%	2.40%	2.56%
XR	Composite	0.010684069	0.013302253	0.015987	0.019785733	0.023414	0.024700333
CR	Composite	0.36%	0.44%	0.64%	0.81%	0.95%	1.03%
MM	Composite	0.36%	0.43%	0.63%	0.78%	0.91%	0.99%
MR	Composite	0.003618377	0.00427805	0.0061909	0.00772616	0.009036338	0.009716268
MM	Composite	0.36%	0.43%	0.63%	0.78%	0.91%	0.99%
CR	Composite	0.36%	0.44%	0.64%	0.81%	0.95%	1.03%
MM	Composite	0.36%	0.43%	0.63%	0.78%	0.91%	0.99%
MR	Composite						
CR	Composite	0.008045152	0.00750467	0.010721819	0.01322369	0.014891347	0.016695375
MM	Composite	0.80%	0.72%	1.03%	1.27%	1.43%	1.60%
MR	Composite	0.80%	0.71%	1.02%	1.26%	1.41%	1.59%
CR	Composite	0.008045152	0.00750467	0.010721819	0.01322369	0.014891347	0.016695375
MM	Composite	0.80%	0.72%	1.03%	1.27%	1.43%	1.60%
CR	Composite	0.42%	0.47%	0.56%	0.69%	0.79%	0.88%
MR	Composite	0.00415273	0.004670655	0.005617667	0.006919552	0.007874627	0.008844805
MR	Composite	0.004145	0.004771286	0.005546524	0.007081138	0.007971438	0.008940385
MR	Composite	0.41%	0.48%	0.55%	0.71%	0.80%	0.89%
CR	Composite	0.004413331	0.00496561	0.005978123	0.007374635	0.008358631	0.0093853
MM	Composite	0.42%	0.48%	0.56%	0.71%	0.80%	0.90%
MR	Composite	0.41%	0.48%	0.55%	0.71%	0.80%	0.89%
XR	Composite	0.004038198	0.004595502	0.005697646	0.006641002	0.00750512	0.008529475
MR	Composite	0.004145	0.004771286	0.005546524	0.007081138	0.007971438	0.008940385
MR	Composite	0.00415273	0.004670655	0.005617667	0.006919552	0.007874627	0.008844805
MR	Composite	0.004145	0.004771286	0.005546524	0.007081138	0.007971438	0.008940385
MR	Composite	0.004145	0.004771286	0.005546524	0.007081138	0.007971438	0.008940385
MR	Composite	0.004145	0.004771286	0.005546524	0.007081138	0.007971438	0.008940385
CR	Composite	0.004413331	0.00496561	0.005978123	0.007374635	0.008358631	0.0093853
MM	Composite	0.004188632	0.004766985	0.005604908	0.00707965	0.008024285	0.009009888
MR	Composite	0.004145	0.004771286	0.005546524	0.007081138	0.007971438	0.008940385
XR	Composite	0.004038198	0.004595502	0.005697646	0.006641002	0.00750512	0.008529475
CR	Composite	0.16%	0.15%	0.19%	0.25%	0.31%	0.35%
XR	Composite	0.16%	0.15%	0.19%	0.18%	0.31%	0.35%
CR	Composite	0.20%	0.33%	0.45%	0.55%	0.64%	0.73%
MM	Composite	0.001997	0.003321316	0.004542286	0.005537123	0.006413439	0.007280039
CR	Composite	0.001997	0.003448557	0.004591654	0.005844778	0.006749509	0.007617946
MM	Composite	0.20%	0.33%	0.44%	0.54%	0.63%	0.72%
CR	Composite	0.001997	0.003448557	0.004591654	0.005844778	0.006749509	0.007617946
MM	Composite	0.20%	0.33%	0.44%	0.54%	0.63%	0.72%
MR	Composite	0.20%	0.33%	0.45%	0.54%	0.63%	0.72%
XR	Composite						
MM	Composite	0.001997	0.003278566	0.004407988	0.005427144	0.006319588	0.007227798
MM	Composite	0.20%	0.33%	0.44%	0.54%	0.63%	0.72%
CR	Composite	0.20%	0.33%	0.44%	0.55%	0.66%	0.76%
MM	Composite	0.20%	0.33%	0.42%	0.55%	0.63%	0.73%
MM	Composite	0.20%	0.33%	0.44%	0.54%	0.63%	0.72%
MM	Composite	0.20%	0.33%	0.44%	0.54%	0.63%	0.72%
MM	Composite	0.001997	0.003278566	0.004407988	0.005427144	0.006319588	0.007227798
CR	Composite	0.20%	0.34%	0.46%	0.58%	0.67%	0.76%
MM	Composite	0.20%	0.33%	0.44%	0.54%	0.63%	0.72%
MR	Composite	0.20%	0.33%	0.45%	0.54%	0.63%	0.72%
XR	Composite						
CR	Composite	1.18%	1.10%	1.30%	1.62%	1.76%	1.90%
MR	Composite	1.18%	1.10%	1.30%	1.54%	1.68%	1.80%
MR	Composite	1.18%	1.10%	1.30%	1.51%	1.64%	1.77%
MR	Composite	1.18%	1.10%	1.30%	1.51%	1.64%	1.77%
CR	Composite	1.18%	1.15%	1.36%	1.59%	1.73%	1.86%
MM	Composite	1.18%	1.11%	1.31%	1.52%	1.66%	1.79%
MR	Composite	1.18%	1.10%	1.30%	1.51%	1.64%	1.77%
XR	Composite						
MR	Composite	1.18%	1.10%	1.30%	1.51%	1.64%	1.77%
MR	Composite	1.18%	1.10%	1.30%	1.51%	1.64%	1.77%
MR	Composite	0.011774841	0.010984179	0.012956368	0.015110562	0.016437474	0.017705957
MR	Composite	1.18%	1.10%	1.30%	1.51%	1.64%	1.77%
MR	Composite	1.18%	1.10%	1.30%	1.51%	1.64%	1.77%
CR	Composite	1.18%	1.15%	1.36%	1.59%	1.73%	1.86%
MM	Composite	1.18%	1.11%	1.31%	1.52%	1.66%	1.79%
MR	Composite	1.18%	1.10%	1.30%	1.51%	1.64%	1.77%
XR	Composite	1.18%	1.06%	1.25%	1.45%	1.58%	1.70%
CR	Composite						
MR	Composite						

2.62%	2.76%	2.80%	2.75%	2.77%	0.4 A	A
2.64%	2.76%	2.80%	2.75%	2.78%	0.4 BB	BBB
2.84%	2.97%	3.06%	3.00%	3.02%	0.4 BBB	A
2.66%	2.79%	2.90%	2.85%	2.87%	0.4 A	BB
2.62%	0.02759625	0.027958333	0.027495	0.027675	0.4 A	A
1.07%	1.09%	1.09%	1.09%	1.10%	0.4 NR	BBB
1.02%	1.04%	1.04%	1.04%	1.10%	0.4 NR	BBB
1.00%	0.010248866	0.010248866	0.010248866	0.011035782	0.4 NR	BBB
1.02%	1.04%	1.04%	1.04%	1.10%	0.4 NR	BBB
1.07%	1.09%	1.09%	1.09%	1.10%	0.4 NR	BBB
1.02%	1.04%	1.04%	1.04%	1.10%	0.4 NR	BBB
					0.4	
1.72%	0.017435328	0.01686858	0.017385856	0.01705311	0.2 NR	BB
1.65%	1.67%	1.69%	1.67%	1.71%	0.2 NR	BBB
1.63%	1.66%	1.69%	1.65%	1.71%	0.2 NR	BB
1.72%	0.017435328	0.01686858	0.017385856	0.01705311	0.2 NR	BB
1.65%	1.67%	1.69%	1.67%	1.71%	0.2 NR	BBB
0.94%	0.99%	1.17%	1.22%	1.26%	0.400000001 BB	BB
0.94%	0.009912918	0.011743257	0.012163404	0.012630669	0.400000001 BB	BB
0.95%	0.010057	0.011793877	0.012311031	0.012630669	0.400000001 BBB	AA
0.95%	1.01%	1.18%	1.23%	1.26%	0.400000001 BBB	AA
0.99%	0.010519814	0.012435498	0.01295898	0.012630669	0.400000001 BBB	BBB
0.95%	1.01%	1.19%	1.24%	1.26%	0.400000001 BBB	BBB
0.95%	1.01%	1.18%	1.23%	1.26%	0.400000001 BBB	AA
0.90%	0.009544062	0.01137848	0.011857467	0.012630669	0.400000001 BBB	BBB
0.95%	0.010057	0.011793877	0.012311031	0.012630669	0.400000001 BBB	AA
0.94%	0.009912918	0.011743257	0.012163404	0.012630669	0.400000002 BB	BB
0.95%	0.010057	0.011793877	0.012311031	0.012630669	0.400000001 BBB	AA
0.95%	0.010057	0.011793877	0.012311031	0.012630669	0.400000001 BBB	AA
0.95%	0.010057	0.011793877	0.012311031	0.012630669	0.400000001 BBB	AA
0.99%	0.010519814	0.012435498	0.01295898	0.012630669	0.400000001 BBB	BBB
0.95%	0.010099022	0.011938078	0.012440621	0.012630669	0.400000001 BBB	BBB
0.95%	0.010057	0.011793877	0.012311031	0.012630669	0.400000001 BBB	AA
0.90%	0.009544062	0.01137848	0.011857467	0.012630669	0.400000001 BBB	BBB
0.42%	0.52%	0.52%	0.52%	0.52%	0.275 NR	NR
0.42%	0.52%	0.52%	0.52%	0.52%	0.275 NR	NR
0.79%	0.84%	0.96%	0.97%	1.21%	0.4 NR	BBB
0.79%	0.008431049	0.009614271	0.009746	0.012116113	0.4 NR	BBB
0.82%	0.008847668	0.00998744	0.009746	0.012116113	0.4 NR	A
0.78%	0.83%	0.96%	0.97%	1.21%	0.4 NR	AA
0.82%	0.008847668	0.00998744	0.009746	0.012116113	0.4 NR	A
0.78%	0.83%	0.96%	0.97%	1.21%	0.4 NR	AA
0.77%	0.82%	0.95%	0.97%	1.21%	0.4 NR	A
					0.4	
0.78%	0.008309969	0.009596937	0.009746	0.012116113	0.4 NR	AA
0.78%	0.83%	0.96%	0.97%	1.21%	0.4 NR	AA
0.82%	0.84%	0.96%	0.97%	1.21%	0.4 NR	BBB
0.79%	0.84%	0.96%	0.97%	1.21%	0.4 NR	BBB
0.78%	0.83%	0.96%	0.97%	1.21%	0.4 NR	AA
0.78%	0.83%	0.96%	0.97%	1.21%	0.4 NR	AA
0.78%	0.008309969	0.009596937	0.009746	0.012116113	0.4 NR	AA
0.82%	0.86%	1.00%	0.97%	1.21%	0.4 NR	A
0.78%	0.83%	0.96%	0.97%	1.21%	0.4 NR	AA
0.77%	0.82%	0.95%	0.97%	1.21%	0.4 NR	A
					0.4	
1.92%	1.96%	2.28%	2.33%	2.33%	0.4 NR	BBB
1.83%	1.87%	2.28%	2.33%	2.33%	0.4 NR	BBB
1.77%	1.83%	2.28%	2.33%	2.34%	0.4 NR	AA
1.77%	1.83%	2.28%	2.33%	2.34%	0.4 NR	AA
1.87%	1.93%	2.28%	2.46%	2.46%	0.4 NR	A
1.79%	1.85%	2.28%	2.36%	2.37%	0.4 NR	A
1.77%	1.83%	2.28%	2.33%	2.34%	0.4 NR	AA
					0.4	
1.77%	1.83%	2.28%	2.33%	2.34%	0.4 NR	AA
1.77%	1.83%	2.28%	2.33%	2.34%	0.4 NR	AA
1.78%	0.018462084	0.0228125	0.0233308	0.023277333	0.4 NR	BBB
1.77%	1.83%	2.28%	2.33%	2.34%	0.4 NR	AA
1.77%	1.83%	2.28%	2.33%	2.34%	0.4 NR	AA
1.87%	1.93%	2.28%	2.46%	2.46%	0.4 NR	A
1.79%	1.85%	2.28%	2.36%	2.37%	0.4 NR	A
1.77%	1.83%	2.28%	2.33%	2.34%	0.4 NR	AA
1.71%	1.77%	2.28%	2.25%	2.26%	0.4 NR	A
					0.175	
					0.175	

BBB	BBB	A	BBB	A	BB
CCC	B	BB	B	BB	CCC
B	BB	BBB	BB	BBB	B
B	A	BBB	A	A	A
BBB	BBB	A	BBB	A	BB
A	BBB	A	A	A	A
A	A	BBB	A	A	A
BBB	BB	BBB	BBB	BBB	BBB
A	A	BBB	A	A	A
A	BBB	A	A	A	A
A	A	BBB	A	A	A
BBB	BBB	A	BBB	BBB	BBB
A	A	AA	A	A	A
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
A	A	AA	A	A	A
BB	B	B	B	BB	B
BB	B	B	B	BB	B
A	BBB	BBB	BBB	BBB	BBB
A	BBB	BBB	BBB	BBB	BBB
BBB	BB	BB	BB	BBB	BB
BBB	BB	BB	BB	BBB	BB
A	BBB	BBB	BBB	BBB	BBB
BBB	BB	BBB	BB	BB	BB
A	BBB	BBB	BBB	BBB	BBB
BB	B	B	B	BB	B
A	BBB	BBB	BBB	BBB	BBB
A	BBB	BBB	BBB	BBB	BBB
A	BBB	BBB	BBB	BBB	BBB
BBB	BB	BB	BB	BBB	BB
BBB	BB	BB	BB	BBB	BB
A	BBB	BBB	BBB	BBB	BBB
BBB	BB	BBB	BB	BB	BB
NR	BB	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	A	A	A	A
AAA	AA	AAA	AAA	AAA	AA
AA	AA	A	A	A	A
AAA	AA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
AAA	AA	AAA	AAA	AAA	AA
AAA	AA	AAA	AAA	AAA	AA
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AAA	AA	AAA	AAA	AAA	AA
AAA	AA	AAA	AAA	AAA	AA
AAA	AA	AAA	AAA	AAA	AA
AA	AA	A	A	A	A
AAA	AA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	A
A	AA	A	AA	AA	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
BBB	A	BBB	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	A
A	AA	A	AA	AA	A
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	A

BBB	BBB	BBB	BBB	6 Technology
B	B	B	BBB	8 Technology
BB	BB	BB	BBB	8 Technology
BB	BB	BB	BBB	3 Technology
BBB	BBB	BBB	BBB	6 Technology
		NR	BBB	7 Financials
		NR	BBB	8 Financials
		NR	A	10 Financials
		NR	BBB	8 Financials
		NR	BBB	7 Financials
		NR	BBB	8 Financials
			NR	Financials
NR	BB	NR	BB	5 Financials
NR	BBB	NR	BB	5 Financials
NR	BB	NR	BB	5 Financials
NR	BB	NR	BB	5 Financials
NR	BBB	NR	BB	5 Financials
BB	B	NR	A	10 Oil & Gas
BB	B	NR	A	10 Oil & Gas
A	BB	NR	A	9 Oil & Gas
A	BB	NR	A	9 Oil & Gas
BBB	BB	NR	A	10 Oil & Gas
BBB	BB	NR	A	10 Oil & Gas
A	BB	NR	A	9 Oil & Gas
BBB	BB	NR	BBB	4 Oil & Gas
A	BB	NR	A	9 Oil & Gas
BB	B	NR	A	10 Oil & Gas
A	BB	NR	A	9 Oil & Gas
A	BB	NR	A	9 Oil & Gas
A	BB	NR	A	9 Oil & Gas
BBB	BB	NR	A	10 Oil & Gas
BBB	BB	NR	A	10 Oil & Gas
A	BB	NR	A	9 Oil & Gas
BBB	BB	NR	BBB	4 Oil & Gas
			NR	2 Industrials
			NR	2 Industrials
BB	NR	NR	AA	15 Industrials
BB	NR	NR	AA	15 Industrials
BBB	NR	NR	A	5 Industrials
A	NR	NR	AA	15 Industrials
BBB	NR	NR	A	5 Industrials
A	NR	NR	AA	15 Industrials
BBB	NR	NR	AA	15 Industrials
			NR	Industrials
A	NR	NR	AA	15 Industrials
A	NR	NR	AA	15 Industrials
BB	NR	NR	A	3 Industrials
BB	NR	NR	A	3 Industrials
A	NR	NR	AA	15 Industrials
A	NR	NR	AA	15 Industrials
A	NR	NR	AA	15 Industrials
BBB	NR	NR	A	5 Industrials
A	NR	NR	AA	15 Industrials
BBB	NR	NR	AA	15 Industrials
			NR	Industrials
NR	BB	B	A	4 Industrials
NR	BB	B	A	4 Industrials
NR	A	BBB	A	12 Industrials
NR	A	BBB	A	12 Industrials
NR	BBB	BB	AA	12 Industrials
NR	BBB	BB	AA	12 Industrials
NR	A	BBB	A	12 Industrials
			NR	Industrials
NR	A	BBB	A	12 Industrials
NR	A	BBB	A	12 Industrials
NR	BB	B	AA	12 Industrials
NR	A	BBB	A	12 Industrials
NR	A	BBB	A	12 Industrials
NR	BBB	BB	AA	12 Industrials
NR	BBB	BB	AA	12 Industrials
NR	A	BBB	A	12 Industrials
NR	BBB	BB	A	12 Industrials
			NR	Consumer Goods
			NR	Consumer Goods

N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	Thin	Thin	CcyGrp
Asia	Japan	A	AA	Thin	Thin	Thin	DocAdj
Europe	Sweden	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	A				
Europe	Sweden	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	A	Thin	Entity Tier	DocAdj	Entity Tier
Europe	Sweden	BBB	A	Thin	Entity Tier	CcyGrp	Entity Tier
Europe	Sweden	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	A				
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	B				
Asia	Japan	BB	B				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp			Thin
DocAdj	DocAdj	DocAdj	DocAdj			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp			Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp			Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

CcyGrp
Entity Tier
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SEGAJPYXR	31-Jul-08 SEGA
SEGAUSDCR	31-Jul-08 SEGA
SEGAUSDXR	31-Jul-08 SEGA
SEIYUJPYCR	31-Jul-08 SEIYU
SEIYUJPYMR	31-Jul-08 SEIYU
SEIYUJPYXR	31-Jul-08 SEIYU
SEKAUDCR	31-Jul-08 SEK
SEKAUDMM	31-Jul-08 SEK
SEKCADCR	31-Jul-08 SEK
SEKCADMM	31-Jul-08 SEK
SEKCHFCR	31-Jul-08 SEK
SEKCHFMM	31-Jul-08 SEK
SEKEURCR	31-Jul-08 SEK
SEKEURMM	31-Jul-08 SEK
SEKGBPCR	31-Jul-08 SEK
SEKGBPMM	31-Jul-08 SEK
SEKNZDCR	31-Jul-08 SEK
SEKNZDMM	31-Jul-08 SEK
SEKUSDCR	31-Jul-08 SEK
SEKUSDMM	31-Jul-08 SEK
SEKCHEEURCR	31-Jul-08 SEKCHE
SEKCHEEURMM	31-Jul-08 SEKCHE
SEKCHEJPYCR	31-Jul-08 SEKCHE
SEKCHEJPYMR	31-Jul-08 SEKCHE
SEKCHEJPYXR	31-Jul-08 SEKCHE
SEKCHEUSDCR	31-Jul-08 SEKCHE
SEKCHEUSDMM	31-Jul-08 SEKCHE
SEKCHEUSDMR	31-Jul-08 SEKCHE
SEKEFJPYCR	31-Jul-08 SEKEF
SEKEFJPYMR	31-Jul-08 SEKEF
SEKEFJPYXR	31-Jul-08 SEKEF
SEKEFUSDCR	31-Jul-08 SEKEF
SEKEFUSDMR	31-Jul-08 SEKEF
SEKISAUDCR	31-Jul-08 SEKIS
SEKISAUDMM	31-Jul-08 SEKIS
SEKISCADCR	31-Jul-08 SEKIS
SEKISCADMM	31-Jul-08 SEKIS
SEKISEURCR	31-Jul-08 SEKIS
SEKISEURMM	31-Jul-08 SEKIS
SEKISGBPCR	31-Jul-08 SEKIS
SEKISGBPMM	31-Jul-08 SEKIS
SEKISJPYCR	31-Jul-08 SEKIS
SEKISJPYMR	31-Jul-08 SEKIS
SEKISJPYXR	31-Jul-08 SEKIS
SEKISNZDCR	31-Jul-08 SEKIS
SEKISNZDMM	31-Jul-08 SEKIS
SEKISUSDCR	31-Jul-08 SEKIS
SEKISUSDMM	31-Jul-08 SEKIS
SEKISUSDMR	31-Jul-08 SEKIS
SELHOLEURCR	31-Jul-08 SELHOL
SELHOLEURMM	31-Jul-08 SELHOL
SELHOLUSDMM	31-Jul-08 SELHOL
SENKOJPYCR	31-Jul-08 SENKO
SENKOJPYXR	31-Jul-08 SENKO
SENSATEURMR	31-Jul-08 SENSAT
SENSATUSDXR	31-Jul-08 SENSAT
SENSATEURCR	31-Jul-08 SENSAT
SENSATEURMM	31-Jul-08 SENSAT
SENSATEURXR	31-Jul-08 SENSAT
SENSATUSDMR	31-Jul-08 SENSAT
SENSATUSDXR	31-Jul-08 SENSAT
SEPRUSDCR	31-Jul-08 SEPR
SEPRUSDMR	31-Jul-08 SEPR
SEPRUSDXR	31-Jul-08 SEPR
SEPRUSDCR	31-Jul-08 SEPR
SEPRUSDMR	31-Jul-08 SEPR
SEPRUSDXR	31-Jul-08 SEPR
SESGEURCR	31-Jul-08 SESG
SESGEURMM	31-Jul-08 SESG
SESGEURMR	31-Jul-08 SESG
SESGHKDMM	31-Jul-08 SESG
SESGJPYCR	31-Jul-08 SESG
SESGJPYMM	31-Jul-08 SESG
SESGJPYMR	31-Jul-08 SESG

Sega Corp	896CGC	SNRFOR	JPY
Sega Corp	896CGC	SNRFOR	USD
Sega Corp	896CGC	SNRFOR	USD
The Seiyu Ltd	JQ75CB	SNRFOR	JPY
The Seiyu Ltd	JQ75CB	SNRFOR	JPY
The Seiyu Ltd	JQ75CB	SNRFOR	JPY
Svensk Exportkredit AB	W5E63C	SNRFOR	AUD
Svensk Exportkredit AB	W5E63C	SNRFOR	AUD
Svensk Exportkredit AB	W5E63C	SNRFOR	CAD
Svensk Exportkredit AB	W5E63C	SNRFOR	CAD
Svensk Exportkredit AB	W5E63C	SNRFOR	CHF
Svensk Exportkredit AB	W5E63C	SNRFOR	CHF
Svensk Exportkredit AB	W5E63C	SNRFOR	EUR
Svensk Exportkredit AB	W5E63C	SNRFOR	EUR
Svensk Exportkredit AB	W5E63C	SNRFOR	GBP
Svensk Exportkredit AB	W5E63C	SNRFOR	GBP
Svensk Exportkredit AB	W5E63C	SNRFOR	NZD
Svensk Exportkredit AB	W5E63C	SNRFOR	NZD
Svensk Exportkredit AB	W5E63C	SNRFOR	USD
Svensk Exportkredit AB	W5E63C	SNRFOR	USD
Sekisui Chem Co Ltd	JQ7773	SNRFOR	EUR
Sekisui Chem Co Ltd	JQ7773	SNRFOR	EUR
Sekisui Chem Co Ltd	JQ7773	SNRFOR	JPY
Sekisui Chem Co Ltd	JQ7773	SNRFOR	JPY
Sekisui Chem Co Ltd	JQ7773	SNRFOR	JPY
Sekisui Chem Co Ltd	JQ7773	SNRFOR	USD
Sekisui Chem Co Ltd	JQ7773	SNRFOR	USD
Sekisui Chem Co Ltd	JQ7773	SNRFOR	USD
Seiko Epson Corp	JQ733F	SNRFOR	JPY
Seiko Epson Corp	JQ733F	SNRFOR	JPY
Seiko Epson Corp	JQ733F	SNRFOR	JPY
Seiko Epson Corp	JQ733F	SNRFOR	USD
Seiko Epson Corp	JQ733F	SNRFOR	USD
Sekisui House Ltd	8J767F	SNRFOR	AUD
Sekisui House Ltd	8J767F	SNRFOR	AUD
Sekisui House Ltd	8J767F	SNRFOR	CAD
Sekisui House Ltd	8J767F	SNRFOR	CAD
Sekisui House Ltd	8J767F	SNRFOR	EUR
Sekisui House Ltd	8J767F	SNRFOR	EUR
Sekisui House Ltd	8J767F	SNRFOR	GBP
Sekisui House Ltd	8J767F	SNRFOR	GBP
Sekisui House Ltd	8J767F	SNRFOR	JPY
Sekisui House Ltd	8J767F	SNRFOR	JPY
Sekisui House Ltd	8J767F	SNRFOR	JPY
Sekisui House Ltd	8J767F	SNRFOR	NZD
Sekisui House Ltd	8J767F	SNRFOR	NZD
Sekisui House Ltd	8J767F	SNRFOR	USD
Sekisui House Ltd	8J767F	SNRFOR	USD
Sekisui House Ltd	8J767F	SNRFOR	USD
SELLA Hldg Bca SPA	TC97E3	SNRFOR	EUR
SELLA Hldg Bca SPA	TC97E3	SNRFOR	EUR
SELLA Hldg Bca SPA	TC97E3	SNRFOR	USD
Senko Co Ltd	JQ8104	SNRFOR	JPY
Senko Co Ltd	JQ8104	SNRFOR	JPY
Sensata Tech BV	NUFGC4	SECDOM	EUR
Sensata Tech BV	NUFGC4	SECDOM	USD
Sensata Tech BV	NUFGC4	SNRFOR	EUR
Sensata Tech BV	NUFGC4	SNRFOR	EUR
Sensata Tech BV	NUFGC4	SNRFOR	EUR
Sensata Tech BV	NUFGC4	SNRFOR	USD
Sensata Tech BV	NUFGC4	SNRFOR	USD
Sepracor Inc	898A46	SNRFOR	USD
Sepracor Inc	898A46	SNRFOR	USD
Sepracor Inc	898A46	SNRFOR	USD
Sepracor Inc	898A46	SUBLT2	USD
Sepracor Inc	898A46	SUBLT2	USD
Sepracor Inc	898A46	SUBLT2	USD
SES	LTB30H	SNRFOR	EUR
SES	LTB30H	SNRFOR	EUR
SES	LTB30H	SNRFOR	EUR
SES	LTB30H	SNRFOR	HKD
SES	LTB30H	SNRFOR	JPY
SES	LTB30H	SNRFOR	JPY
SES	LTB30H	SNRFOR	JPY

XR	Composite						
CR	Composite						
XR	Composite						
CR	Composite	4.58%	4.58%	4.58%	4.58%	4.58%	4.58%
MR	Composite						
XR	Composite	4.58%	4.58%	4.58%	4.58%	4.58%	4.58%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.14%	0.21%	0.23%	0.26%	0.31%	0.35%
MR	Composite						
XR	Composite	0.00143	0.0015375	0.001708878	0.001923532	0.002326412	0.002609989
CR	Composite	0.14%	0.21%	0.22%	0.25%	0.31%	0.35%
MM	Composite						
MR	Composite						
CR	Composite	0.18%	0.17%	0.21%	0.24%	0.29%	0.32%
MR	Composite						
XR	Composite	0.13%	0.14%	0.16%	0.18%	0.22%	0.24%
CR	Composite	0.16%	0.18%	0.21%	0.24%	0.28%	0.32%
MR	Composite	0.16%	0.18%	0.21%	0.24%	0.28%	0.32%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.16%	0.21%	0.26%	0.32%	0.36%	0.41%
MR	Composite	0.15%	0.21%	0.26%	0.31%	0.35%	0.39%
XR	Composite	0.001177105	0.001630261	0.002017904	0.002415572	0.002760467	0.003067954
CR	Composite						
MM	Composite						
CR	Composite	0.16%	0.23%	0.27%	0.33%	0.38%	0.41%
MM	Composite						
MR	Composite	0.16%	0.22%	0.27%	0.31%	0.36%	0.39%
CR	Composite	0.006271697	0.006271697	0.006271697	0.006271697	0.006271697	0.006271697
MM	Composite	0.63%	0.63%	0.63%	0.63%	0.63%	0.63%
MM	Composite						
CR	Composite	0.21%	0.21%	0.25%	0.37%	0.34%	0.47%
XR	Composite	0.21%	0.21%	0.25%	0.28%	0.34%	0.35%
MR	Composite	2.45%	2.45%	2.45%	2.45%	2.45%	2.45%
XR	Composite	0.0245	0.0245	0.0245	0.0245	0.0245	0.0245
CR	Composite						
MM	Composite						
XR	Composite	3.46%	3.46%	3.46%	3.46%	3.46%	3.46%
MR	Composite	3.46%	3.46%	3.46%	3.46%	3.46%	3.46%
XR	Composite	3.46%	3.46%	3.46%	3.46%	3.46%	3.46%
CR	Composite	0.027965	0.027965	0.027965	0.027965	0.032360882	0.032360882
MR	Composite	2.80%	2.80%	2.80%	2.80%	3.24%	3.24%
XR	Composite	2.80%	2.80%	2.80%	2.80%	3.24%	3.24%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.35%	0.41%	0.56%	0.69%	0.85%	0.96%
MM	Composite	0.34%	0.39%	0.54%	0.67%	0.82%	0.92%
MR	Composite	0.003370724	0.003847549	0.005310926	0.006592556	0.008087694	0.009078884
MM	Composite	0.003393791	0.003886992	0.005366161	0.006657238	0.008160874	0.009172137
CR	Composite	0.34%	0.39%	0.54%	0.67%	0.82%	0.92%
MM	Composite	0.34%	0.39%	0.54%	0.67%	0.82%	0.92%
MR	Composite						

					0.175		
					0.175		
					0.175		
4.58%	4.91%	4.91%	4.91%	4.91%	0.25		
					0.25		
4.58%	0.049123647	0.049123647	0.049123647	0.049123647	0.25		
					0.374999997		
					0.374999997		
					0.374999997		
					0.374999997		
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					0.374999997		
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					0.374999997		
					0.374999997		
					0.374999997		
					0.374999997		
					0.3		
					0.3		
0.40%	0.40%	0.40%	0.40%	0.78%	0.3	NR	A
					0.3		
0.40%	0.40%	0.40%	0.004025	0.00785	0.3	NR	BBB
0.40%	0.40%	0.40%	0.40%	0.78%	0.3	NR	BB
					0.3		
					0.3		
0.47%	0.51%	0.58%	0.60%	0.60%	0.4	A	A
					0.344999999		
0.35%	0.51%	0.58%	0.60%	0.60%	0.344999999	BBB	BBB
0.47%	0.51%	0.58%	0.60%	0.60%	0.344999999	BB	BB
0.47%	0.51%	0.58%	0.60%	0.60%	0.344999999	BB	BB
					0.33142857		
					0.33142857		
					0.354999998		
					0.33142857		
					0.354999998		
					0.33142857		
					0.354999998		
					0.33142857		
0.46%	0.52%	0.63%	0.65%	0.67%	0.303999999	A	AA
0.43%	0.51%	0.63%	0.65%	0.67%	0.33142857	BBB	A
0.34%	0.004024522	0.0062725	0.00647355	0.006745	0.33142857	BBB	A
					0.354999998		
					0.33142857		
0.46%	0.50%	0.63%	0.65%	0.67%	0.354999998	BB	A
					0.33142857		
0.46%	0.50%	0.63%	0.65%	0.67%	0.33142857	BB	BBB
0.006271697	0.006271697	0.006271697	0.006271697	0.006271697	0.4		NR
0.63%	0.63%	0.63%	0.63%	0.63%	0.4		NR
					0.4		
0.47%	0.47%	0.47%	0.47%	0.47%	0.275	NR	
0.35%	0.35%	0.35%	0.35%	0.35%	0.275	NR	
3.70%	3.70%	3.70%	3.70%	3.70%			
3.70%	3.70%	3.70%	3.70%	3.70%			
					0.7		
					0.7		
3.46%	3.46%	3.46%	3.46%	3.46%	0.7		
3.46%	3.46%	3.46%	3.46%	3.46%	0.7		
3.46%	3.46%	3.46%	3.46%	3.46%	0.7		
3.40%	0.034824708	0.034824708	0.034824708	0.034824708	0.359999996		
3.40%	3.48%	3.48%	3.48%	3.48%	0.359999996		
3.40%	3.48%	3.48%	3.48%	3.48%	0.359999996		
					0.2		
					0.2		
					0.2		
1.03%	1.11%	1.16%	1.26%	1.15%	0.4	BBB	A
0.99%	1.06%	1.16%	1.21%	1.15%	0.4	A	AA
0.98%	0.010524655	0.011592343	0.011983851	0.011514207	0.4	BBB	A
0.99%	0.010635441	0.011592343	0.012109997	0.011514207	0.4	A	AA
0.99%	1.06%	1.16%	1.22%	1.15%	0.4	BB	BBB
0.99%	1.06%	1.16%	1.22%	1.15%	0.4	BB	BBB
					0.4		

				NR	NR
				NR	NR
A	A	A	A	NR	
BBB	BBB	BBB	BBB	NR	
BB	BBB	BB	BB	NR	
A	AA	AA	AA	A	NR
BBB	A	A	A	BBB	NR
BB	BBB	BBB	BBB	BB	NR
BB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
NR	BBB	NR	BB		
NR	BB	NR	BB		
			NR	NR	
			NR	NR	
			NR		
			NR		
			NR		
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB

			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Services
			NR		Consumer Services
			NR		Consumer Services
			NR		Government
			NR		Government
			NR		Government
			NR		Government
			NR		Government
			NR		Government
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			NR		Government
			NR		Consumer Goods
			NR		Consumer Goods
	NR	NR	A	3	Consumer Goods
			NR		Consumer Goods
	NR	NR	A	3	Consumer Goods
	NR	NR	A	3	Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
NR	NR	NR	A	6	Technology
			NR		Technology
NR	NR	NR	A	6	Technology
NR	NR	NR	A	7	Technology
NR	NR	NR	A	7	Technology
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
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			NR		Consumer Goods
			NR		Consumer Goods
NR	NR	NR	A	8	Consumer Goods
NR	NR	NR	A	8	Consumer Goods
NR	NR	NR	A	8	Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
NR	NR	NR	A	3	Consumer Goods
			NR		Consumer Goods
NR	NR	NR	A	3	Consumer Goods
			NR		Financials
			NR		Financials
			NR		Financials
			NR	3	Industrials
			NR	3	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR		Industrials
			NR		Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Health Care
			NR	2	Health Care
			NR	2	Health Care
			NR		Health Care
			NR		Health Care
			NR		Health Care
NR	BBB	NR	AA	14	Telecommunications
NR	A	NR	AA	14	Telecommunications
NR	BBB	NR	AA	14	Telecommunications
NR	A	NR	AA	14	Telecommunications
NR	BB	NR	AA	14	Telecommunications
NR	BB	NR	AA	14	Telecommunications
			NR		Telecommunications

Asia	Japan	BB	B				
Asia	Japan	BB	B				
Asia	Japan	BB	B				
Asia	Japan	B	B				
Asia	Japan	B	B				
Asia	Japan	B	B				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan		A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan		A				
Asia	Japan		A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan		A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan		A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA				
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Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Entity Tier	DocAdj	Entity Tier	DocAdj
Europe	Italy	A	AA		Thin		
Europe	Italy	A	AA		Thin		
Europe	Italy	A	AA				
Asia	Japan	BBB	AA	Thin		Thin	CcyGrp
Asia	Japan	BBB	AA	Thin		Thin	DocAdj
Europe	Netherlands	BB	BB				
Europe	Netherlands	BB	BB				
Europe	Netherlands	B	BB				
Europe	Netherlands	B	BB				
Europe	Netherlands	B	BB				
Europe	Netherlands	B	BB				
Europe	Netherlands	B	BB				
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Luxembourg	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Luxembourg	BBB	BBB				

		Thin	Thin			
		Thin	Thin			
CcyGrp	CcyGrp	Thin			Thin	Thin
DocAdj	DocAdj	Thin			Thin	Thin
Entity Tier	Entity Tier	Thin			Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
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	Thin	Thin	Thin			
	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
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SESGSGDMM	31-Jul-08 SESG
SESGUSDCR	31-Jul-08 SESG
SESGUSDMM	31-Jul-08 SESG
SESGUSDMR	31-Jul-08 SESG
SETLUSDMR	31-Jul-08 SETL
SETLUSDXR	31-Jul-08 SETL
SEVEURCR	31-Jul-08 SEV
SEVEURMM	31-Jul-08 SEV
SEVRUBCR	31-Jul-08 SEV
SEVRUBMM	31-Jul-08 SEV
SEVUSDCR	31-Jul-08 SEV
SEVUSDMM	31-Jul-08 SEV
SEVUSDMR	31-Jul-08 SEV
SEVSEVJPYCR	31-Jul-08 SEVSEV
SEVSEVJPYMR	31-Jul-08 SEVSEV
SEVSEVUSDCR	31-Jul-08 SEVSEV
SEVTREEURCR	31-Jul-08 SEVTRE
SEVTREEURMM	31-Jul-08 SEVTRE
SEVTREEURMR	31-Jul-08 SEVTRE
SEVTREGBPCR	31-Jul-08 SEVTRE
SEVTREGBPMM	31-Jul-08 SEVTRE
SEVTREGBPMR	31-Jul-08 SEVTRE
SEVTREJPYMM	31-Jul-08 SEVTRE
SEVTREUSDCR	31-Jul-08 SEVTRE
SEVTREUSDMM	31-Jul-08 SEVTRE
SEVTREUSDMR	31-Jul-08 SEVTRE
SFCGJPYCR	31-Jul-08 SFCG
SFCGJPYMR	31-Jul-08 SFCG
SFCGJPYXR	31-Jul-08 SFCG
SFCGUSDCR	31-Jul-08 SFCG
SFDAUDMR	31-Jul-08 SFD
SFDAUDXR	31-Jul-08 SFD
SFDEURCR	31-Jul-08 SFD
SFDEURMM	31-Jul-08 SFD
SFDEURMR	31-Jul-08 SFD
SFDEURXR	31-Jul-08 SFD
SFDGBPXR	31-Jul-08 SFD
SFDHKDXR	31-Jul-08 SFD
SFDILSXR	31-Jul-08 SFD
SFDJPYXR	31-Jul-08 SFD
SFDTWDXR	31-Jul-08 SFD
SFDUSDCR	31-Jul-08 SFD
SFDUSDMM	31-Jul-08 SFD
SFDUSDMR	31-Jul-08 SFD
SFDUSDXR	31-Jul-08 SFD
SFIAUDMR	31-Jul-08 SFI
SFIAUDXR	31-Jul-08 SFI
SFICADMR	31-Jul-08 SFI
SFIDKKMR	31-Jul-08 SFI
SFIEURCR	31-Jul-08 SFI
SFIEURMM	31-Jul-08 SFI
SFIEURMR	31-Jul-08 SFI
SFIEURXR	31-Jul-08 SFI
SFIGBPXR	31-Jul-08 SFI
SFIHKDMR	31-Jul-08 SFI
SFIJPYMR	31-Jul-08 SFI
SFIJPYXR	31-Jul-08 SFI
SFISEKXR	31-Jul-08 SFI
SFISGDMR	31-Jul-08 SFI
SFITWDMR	31-Jul-08 SFI
SFIUSDCR	31-Jul-08 SFI
SFIUSDMM	31-Jul-08 SFI
SFIUSDMR	31-Jul-08 SFI
SFIUSDXR	31-Jul-08 SFI
SGCLNAUDCR	31-Jul-08 SGCLN
SGCLNAUDMM	31-Jul-08 SGCLN
SGCLNCHFCR	31-Jul-08 SGCLN
SGCLNCHFMM	31-Jul-08 SGCLN
SGCLNEURCR	31-Jul-08 SGCLN
SGCLNEURMM	31-Jul-08 SGCLN
SGCLNEURMR	31-Jul-08 SGCLN
SGCLNEURXR	31-Jul-08 SGCLN
SGCLNGBPCR	31-Jul-08 SGCLN
SGCLNGBPMM	31-Jul-08 SGCLN

SES	LTB30H	SNRFOR	SGD
SES	LTB30H	SNRFOR	USD
SES	LTB30H	SNRFOR	USD
SES	LTB30H	SNRFOR	USD
Seitel Inc	8J767B	SNRFOR	USD
Seitel Inc	8J767B	SNRFOR	USD
JSC Severstal	X4F84Y	SNRFOR	EUR
JSC Severstal	X4F84Y	SNRFOR	EUR
JSC Severstal	X4F84Y	SNRFOR	RUB
JSC Severstal	X4F84Y	SNRFOR	RUB
JSC Severstal	X4F84Y	SNRFOR	USD
JSC Severstal	X4F84Y	SNRFOR	USD
JSC Severstal	X4F84Y	SNRFOR	USD
77 Bk Ltd	JQ847C	SNRFOR	JPY
77 Bk Ltd	JQ847C	SNRFOR	JPY
77 Bk Ltd	JQ847C	SNRFOR	USD
Severn Trent PLC	GO85BJ	SNRFOR	EUR
Severn Trent PLC	GO85BJ	SNRFOR	EUR
Severn Trent PLC	GO85BJ	SNRFOR	EUR
Severn Trent PLC	GO85BJ	SNRFOR	GBP
Severn Trent PLC	GO85BJ	SNRFOR	GBP
Severn Trent PLC	GO85BJ	SNRFOR	GBP
Severn Trent PLC	GO85BJ	SNRFOR	JPY
Severn Trent PLC	GO85BJ	SNRFOR	USD
Severn Trent PLC	GO85BJ	SNRFOR	USD
Severn Trent PLC	GO85BJ	SNRFOR	USD
Sfcg Co Ltd	JQ847E	SNRFOR	JPY
Sfcg Co Ltd	JQ847E	SNRFOR	JPY
Sfcg Co Ltd	JQ847E	SNRFOR	JPY
Sfcg Co Ltd	JQ847E	SNRFOR	USD
Smithfield Foods Inc	8B546C	SNRFOR	AUD
Smithfield Foods Inc	8B546C	SNRFOR	AUD
Smithfield Foods Inc	8B546C	SNRFOR	EUR
Smithfield Foods Inc	8B546C	SNRFOR	EUR
Smithfield Foods Inc	8B546C	SNRFOR	EUR
Smithfield Foods Inc	8B546C	SNRFOR	EUR
Smithfield Foods Inc	8B546C	SNRFOR	GBP
Smithfield Foods Inc	8B546C	SNRFOR	HKD
Smithfield Foods Inc	8B546C	SNRFOR	ILS
Smithfield Foods Inc	8B546C	SNRFOR	JPY
Smithfield Foods Inc	8B546C	SNRFOR	TWD
Smithfield Foods Inc	8B546C	SNRFOR	USD
Smithfield Foods Inc	8B546C	SNRFOR	USD
Smithfield Foods Inc	8B546C	SNRFOR	USD
Smithfield Foods Inc	8B546C	SNRFOR	USD
Istar Finl Inc	4J534V	SNRFOR	AUD
Istar Finl Inc	4J534V	SNRFOR	AUD
Istar Finl Inc	4J534V	SNRFOR	CAD
Istar Finl Inc	4J534V	SNRFOR	DKK
Istar Finl Inc	4J534V	SNRFOR	EUR
Istar Finl Inc	4J534V	SNRFOR	EUR
Istar Finl Inc	4J534V	SNRFOR	EUR
Istar Finl Inc	4J534V	SNRFOR	EUR
Istar Finl Inc	4J534V	SNRFOR	GBP
Istar Finl Inc	4J534V	SNRFOR	HKD
Istar Finl Inc	4J534V	SNRFOR	JPY
Istar Finl Inc	4J534V	SNRFOR	JPY
Istar Finl Inc	4J534V	SNRFOR	SEK
Istar Finl Inc	4J534V	SNRFOR	SGD
Istar Finl Inc	4J534V	SNRFOR	TWD
Istar Finl Inc	4J534V	SNRFOR	USD
Istar Finl Inc	4J534V	SNRFOR	USD
Istar Finl Inc	4J534V	SNRFOR	USD
Istar Finl Inc	4J534V	SNRFOR	USD
Stagecoach Gp Plc	GOC43P	SNRFOR	AUD
Stagecoach Gp Plc	GOC43P	SNRFOR	AUD
Stagecoach Gp Plc	GOC43P	SNRFOR	CHF
Stagecoach Gp Plc	GOC43P	SNRFOR	CHF
Stagecoach Gp Plc	GOC43P	SNRFOR	EUR
Stagecoach Gp Plc	GOC43P	SNRFOR	EUR
Stagecoach Gp Plc	GOC43P	SNRFOR	EUR
Stagecoach Gp Plc	GOC43P	SNRFOR	EUR
Stagecoach Gp Plc	GOC43P	SNRFOR	GBP
Stagecoach Gp Plc	GOC43P	SNRFOR	GBP

MM	Composite	0.003393791	0.003886992	0.005366161	0.006657238	0.008160874	0.009172137
CR	Composite	0.35%	0.41%	0.56%	0.69%	0.85%	0.96%
MM	Composite	0.34%	0.39%	0.54%	0.67%	0.82%	0.92%
MR	Composite	0.34%	0.38%	0.53%	0.66%	0.81%	0.91%
MR	Composite	1.00%	1.00%	1.00%	1.00%	1.00%	1.00%
XR	Composite	0.010001205	0.010001205	0.010001205	0.010001205	0.010001205	0.010001205
CR	Composite	2.33%	3.53%	3.81%	3.94%	4.14%	4.35%
MM	Composite	2.33%	3.39%	3.81%	3.78%	3.97%	4.18%
CR	Composite	2.33%	3.53%	3.81%	3.94%	4.14%	4.35%
MM	Composite	2.33%	3.39%	3.81%	3.78%	3.97%	4.18%
CR	Composite	0.023333331	0.035283333	0.03805	0.0394125	0.041370834	0.0435
MM	Composite	2.33%	3.39%	3.81%	3.78%	3.97%	4.18%
MR	Composite	2.33%	3.35%	3.81%	3.74%	3.93%	4.13%
CR	Composite	0.44%	0.53%	0.59%	0.63%	0.72%	0.78%
MR	Composite						
CR	Composite	0.44%	0.53%	0.59%	0.63%	0.72%	0.78%
CR	Composite	0.25%	0.36%	0.57%	0.79%	0.91%	1.06%
MM	Composite	0.002505771	0.003546234	0.005689744	0.007901328	0.009113465	0.010181976
MR	Composite						
CR	Composite	0.25%	0.36%	0.57%	0.79%	0.91%	1.06%
MM	Composite	0.25%	0.35%	0.57%	0.79%	0.91%	1.02%
MR	Composite						
MM	Composite	0.25%	0.35%	0.57%	0.79%	0.91%	1.02%
CR	Composite						
MM	Composite	0.25%	0.35%	0.57%	0.79%	0.91%	1.02%
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	3.25%	3.20%	4.11%	4.83%	5.15%	5.60%
XR	Composite	3.25%	3.20%	4.11%	4.83%	5.15%	5.60%
CR	Composite	3.48%	3.45%	4.45%	5.22%	5.55%	6.07%
MM	Composite						
MR	Composite	0.033077726	0.031251459	0.041871219	0.04943841	0.052083362	0.057542373
XR	Composite	3.27%	3.18%	4.09%	4.79%	5.19%	5.56%
XR	Composite	0.032715405	0.031755263	0.040898683	0.047926527	0.051898362	0.055582781
XR	Composite	3.27%	3.18%	4.09%	4.79%	5.19%	5.56%
XR	Composite	0.032715405	0.031755263	0.040898683	0.047926527	0.051898362	0.055582781
XR	Composite	3.25%	3.20%	4.11%	4.83%	5.15%	5.60%
XR	Composite	3.27%	3.18%	4.09%	4.79%	5.19%	5.56%
CR	Composite	3.48%	3.45%	4.45%	5.22%	5.55%	6.07%
MM	Composite						
MR	Composite	0.033077726	0.031251459	0.041871219	0.04943841	0.052083362	0.057542373
XR	Composite	3.27%	3.18%	4.09%	4.79%	5.19%	5.56%
MR	Composite	12.28%	14.00%	12.76%	11.77%	11.06%	10.11%
XR	Composite	12.28%	14.00%	12.36%	11.77%	11.06%	10.11%
MR	Composite	12.32%	14.11%	12.67%	11.60%	10.95%	10.01%
MR	Composite	12.32%	14.11%	12.67%	11.60%	10.95%	10.01%
CR	Composite	12.98%	14.87%	13.53%	12.66%	11.83%	10.81%
MM	Composite	12.46%	14.27%	12.80%	11.73%	11.06%	10.12%
MR	Composite	0.123192799	0.141087765	0.12669873	0.1160446	0.109462947	0.100105019
XR	Composite	11.88%	13.24%	12.57%	11.83%	11.02%	10.06%
XR	Composite	11.88%	13.24%	12.57%	11.83%	11.02%	10.06%
MR	Composite	12.32%	14.11%	12.67%	11.60%	10.95%	10.01%
MR	Composite	12.28%	14.00%	12.57%	11.77%	11.06%	10.11%
XR	Composite	12.28%	14.00%	12.17%	11.77%	11.06%	10.11%
XR	Composite	11.88%	13.24%	12.57%	11.83%	11.02%	10.06%
MR	Composite	12.32%	14.11%	12.67%	11.60%	10.95%	10.01%
MR	Composite	12.32%	14.11%	12.67%	11.60%	10.95%	10.01%
CR	Composite	12.98%	14.87%	13.53%	12.66%	11.83%	10.81%
MM	Composite	12.46%	14.27%	12.80%	11.73%	11.06%	10.12%
MR	Composite	12.32%	14.11%	12.67%	11.60%	10.95%	10.01%
XR	Composite	0.118799416	0.132379007	0.125729572	0.118295683	0.110228671	0.100555929
CR	Composite	0.25%	0.30%	0.37%	0.46%	0.55%	0.66%
MM	Composite	0.25%	0.30%	0.37%	0.46%	0.55%	0.66%
CR	Composite	0.25%	0.31%	0.38%	0.48%	0.57%	0.68%
MM	Composite	0.25%	0.29%	0.36%	0.46%	0.55%	0.66%
CR	Composite	0.25%	0.31%	0.38%	0.48%	0.57%	0.68%
MM	Composite	0.25%	0.29%	0.36%	0.46%	0.55%	0.66%
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						

0.99%	0.010635441	0.011592343	0.012109997	0.011514207	0.4 A	AA
1.03%	1.11%	1.16%	1.26%	1.15%	0.4 BBB	A
0.99%	1.06%	1.16%	1.21%	1.15%	0.4 A	AA
0.98%	1.05%	1.16%	1.20%	1.15%	0.4 BBB	A
1.00%	1.00%	1.00%	1.00%	1.00%	0.4	
0.010001205	0.010001205	0.010001205	0.010001205	0.010001205	0.4	
4.50%	4.78%	4.83%	4.90%	4.93%	0.4 NR	A
4.50%	4.58%	4.64%	4.90%	4.93%	0.4 NR	BBB
4.50%	4.78%	4.83%	4.90%	4.93%	0.4 NR	A
4.50%	4.58%	4.64%	4.90%	4.93%	0.4 NR	BBB
4.50%	0.04775	0.048333333	0.049	0.04925	0.4 NR	A
4.50%	4.58%	4.64%	4.90%	4.93%	0.4 NR	BBB
4.50%	4.54%	4.59%	4.90%	4.93%	0.4 NR	BBB
0.78%	0.78%	0.78%	0.78%	0.78%	0.275 NR	NR
					0.275	
0.78%	0.78%	0.78%	0.78%	0.78%	0.275 NR	NR
1.08%	1.11%	1.12%	0.97%	0.96%	0.4 NR	BB
1.08%	0.011069027	0.011164903	0.009656485	0.009649445	0.4 NR	BBB
					0.4	
1.08%	1.11%	1.12%	0.97%	0.96%	0.4 NR	BB
1.08%	1.11%	1.12%	0.97%	0.96%	0.4 NR	BBB
					0.4	
1.08%	1.11%	1.12%	0.97%	0.96%	0.4 NR	B
					0.4	
1.08%	1.11%	1.12%	0.97%	0.96%	0.4 NR	BBB
					0.4	
					0.35	
					0.35	
					0.35	
					0.35	
5.64%	5.66%	5.78%	5.71%	5.70%	0.4 BB	BBB
5.64%	5.66%	5.78%	5.71%	5.70%	0.4 BB	BBB
6.12%	6.12%	6.25%	6.19%	6.18%	0.4 BBB	A
					0.4	
5.80%	0.057668924	0.059418014	0.05879508	0.05869644	0.4 BBB	AA
5.60%	5.63%	5.71%	5.65%	5.65%	0.4 A	AA
5.60%	0.056272754	0.057067436	0.056499549	0.056486509	0.4 A	AA
5.60%	5.63%	5.71%	5.65%	5.65%	0.4 A	AA
5.60%	0.056272754	0.057067436	0.056499549	0.056486509	0.4 A	AA
5.64%	5.66%	5.78%	5.71%	5.70%	0.4 BB	BBB
5.60%	5.63%	5.71%	5.65%	5.65%	0.4 A	AA
6.12%	6.12%	6.25%	6.19%	6.18%	0.4 BBB	A
					0.4	
5.80%	0.057668924	0.059418014	0.05879508	0.05869644	0.4 BBB	AA
5.60%	5.63%	5.71%	5.65%	5.65%	0.4 A	AA
9.36%	8.62%	8.76%	8.84%	8.29%	0.4 BB	BBB
9.36%	8.62%	8.76%	8.84%	8.03%	0.4 BB	BBB
9.34%	8.65%	8.67%	8.86%	8.76%	0.4 A	AA
9.34%	8.65%	8.67%	8.86%	8.76%	0.4 A	AA
9.99%	9.20%	9.37%	9.38%	9.27%	0.4 BBB	A
9.44%	8.83%	8.76%	9.00%	8.90%	0.4 BBB	A
9.34%	0.0865154	0.08667732	0.088590917	0.087626635	0.4 A	AA
9.26%	8.51%	8.57%	8.58%	8.48%	0.4 BBB	A
9.26%	8.51%	8.57%	8.58%	8.48%	0.4 BBB	A
9.34%	8.65%	8.67%	8.86%	8.76%	0.4 A	AA
9.36%	8.62%	8.76%	8.84%	8.49%	0.4 BB	BBB
9.36%	8.62%	8.76%	8.84%	8.49%	0.4 BB	BBB
9.26%	8.51%	8.57%	8.58%	8.48%	0.4 BBB	A
9.34%	8.65%	8.67%	8.86%	8.76%	0.4 A	AA
9.34%	8.65%	8.67%	8.86%	8.76%	0.4 A	AA
9.99%	9.20%	9.37%	9.38%	9.27%	0.4 BBB	A
9.44%	8.83%	8.76%	9.00%	8.90%	0.4 BBB	A
9.34%	8.65%	8.67%	8.86%	8.76%	0.4 A	AA
9.26%	0.085106369	0.085694567	0.085807953	0.084792759	0.4 BBB	A
0.76%	0.80%	0.87%	0.95%	0.95%	0.4 NR	BB
0.76%	0.80%	0.87%	0.95%	0.95%	0.4 NR	BB
0.78%	0.83%	0.87%	0.99%	0.99%	0.4 NR	BBB
0.75%	0.80%	0.87%	0.95%	0.95%	0.4 NR	A
0.78%	0.83%	0.87%	0.99%	0.99%	0.4 NR	BBB
0.75%	0.80%	0.87%	0.95%	0.95%	0.4 NR	A
					0.4	
					0.4	
					0.4	
					0.4	

AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
			NR		
			NR		
NR	A	BB	BBB	NR	BB
NR	BBB	B	BB	NR	B
NR	A	BB	BBB	NR	BB
NR	BBB	B	BB	NR	B
NR	A	BB	BBB	NR	BB
NR	BBB	B	BB	NR	B
NR	BBB	B	BB	NR	B
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	BBB	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	A	NR	NR

BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	A	A	A	AA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
AA	AA	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	A	AA	AA	AA
A	A	A	A	A	A
A	AA	A	A	A	AA
AA	AA	A	AA	AA	AA
A	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	AA	A	AA	A
AA	A	AA	A	AA	A
AA	A	A	A	A	A
AA	A	A	A	A	A
AA	A	AA	A	AA	A
AA	AA	AA	A	A	A
AA	AA	AA	A	A	A
AA	A	AA	A	AA	A
A	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	A	A	A
AA	A	AA	A	AA	A
AA	A	AA	A	AA	A
AA	A	A	A	A	A
AA	A	A	A	A	A
AA	A	AA	A	AA	A
AA	AA	AA	A	A	A
CCC	BB	B	B	B	B
CCC	BB	B	B	B	B
B	BBB	BB	BB	BB	BB
BB	A	BBB	BBB	BBB	BBB
B	BBB	BB	BB	BB	BB
BB	A	BBB	BBB	BBB	BBB

NR	A	NR	AA	14 Telecommunications
NR	BBB	NR	AA	14 Telecommunications
NR	A	NR	AA	14 Telecommunications
NR	BBB	NR	AA	14 Telecommunications
			NR	2 Oil & Gas
			NR	2 Oil & Gas
A	NR	NR	BBB	3 Basic Materials
BBB	NR	NR	BBB	3 Basic Materials
A	NR	NR	BBB	3 Basic Materials
BBB	NR	NR	BBB	3 Basic Materials
A	NR	NR	BBB	3 Basic Materials
BBB	NR	NR	BBB	3 Basic Materials
BBB	NR	NR	BBB	3 Basic Materials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
NR	NR	NR	NR	3 Utilities
NR	NR	NR	NR	3 Utilities
			NR	Utilities
NR	NR	NR	NR	3 Utilities
NR	NR	NR	NR	3 Utilities
			NR	Utilities
NR	NR	NR	NR	3 Utilities
			NR	Utilities
NR	NR	NR	NR	3 Utilities
			NR	Utilities
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BB	BB	AA	10 Consumer Goods
BB	BB	BB	AA	10 Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	BBB	5 Consumer Goods
A	A	A	AA	10 Consumer Goods
A	A	A	AA	10 Consumer Goods
A	A	A	AA	10 Consumer Goods
A	A	A	AA	10 Consumer Goods
BB	BB	BB	AA	10 Consumer Goods
A	A	A	AA	10 Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	BBB	5 Consumer Goods
A	A	A	AA	10 Consumer Goods
BB	BB	A	A	7 Financials
BB	BB	BBB	A	7 Financials
A	A	A	BBB	5 Financials
A	A	A	BBB	5 Financials
BBB	BBB	BBB	A	7 Financials
BBB	BBB	BBB	A	7 Financials
A	A	A	BBB	5 Financials
BBB	BBB	BBB	BBB	5 Financials
BBB	BBB	BBB	BBB	5 Financials
A	A	A	BBB	5 Financials
BB	BB	BB	A	7 Financials
BB	BB	BB	A	7 Financials
BBB	BBB	BBB	BBB	5 Financials
A	A	A	BBB	5 Financials
A	A	A	BBB	5 Financials
BBB	BBB	BBB	A	7 Financials
BBB	BBB	BBB	A	7 Financials
A	A	A	BBB	5 Financials
BBB	BBB	BBB	BBB	5 Financials
NR	B	CCC	BBB	8 Consumer Services
NR	B	CCC	BBB	8 Consumer Services
NR	BB	B	BBB	8 Consumer Services
NR	BBB	BB	BBB	8 Consumer Services
NR	BB	B	BBB	8 Consumer Services
NR	BBB	BB	BBB	8 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services

Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A				
N.Amer	United States	B	A				
E.Eur	Russian Federation	BB	BB	Thin	CcyGrp	Thin	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	Thin	DocAdj
E.Eur	Russian Federation	BB	BB	Thin	CcyGrp	Thin	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	Thin	DocAdj
E.Eur	Russian Federation	BB	BB	Thin	CcyGrp	Thin	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	Thin	DocAdj
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	Thin	DocAdj
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	AA	Thin	DocAdj	Thin	Thin
Europe	United Kingdom	A	AA	Thin	CcyGrp	Thin	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	DocAdj	Thin	Thin
Europe	United Kingdom	A	AA	Thin	CcyGrp	Thin	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	Entity Tier	Thin	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	CcyGrp	Thin	Thin
Europe	United Kingdom	A	AA				
Asia	Japan		BBB				
Asia	Japan		BBB				
Asia	Japan		BBB				
Asia	Japan		BBB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
	Thin					
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CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	DocAdj	Thin	Thin
Thin	Thin					
Thin	Thin					
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	Entity Tier	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

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SGCLNJPYCR	31-Jul-08 SGCLN
SGCLNJPYMM	31-Jul-08 SGCLN
SGCLNNZDCR	31-Jul-08 SGCLN
SGCLNNZDMM	31-Jul-08 SGCLN
SGCLNUSDCR	31-Jul-08 SGCLN
SGCLNUSDMM	31-Jul-08 SGCLN
SGCLNUSDMR	31-Jul-08 SGCLN
SGCLNUSDXR	31-Jul-08 SGCLN
SGCLN-TrHldgsAUDMM	31-Jul-08 SGCLN-TrHldgs
SGCLN-TrHldgsCADMM	31-Jul-08 SGCLN-TrHldgs
SGCLN-TrHldgsEURCR	31-Jul-08 SGCLN-TrHldgs
SGCLN-TrHldgsEURMM	31-Jul-08 SGCLN-TrHldgs
SGCLN-TrHldgsEURMR	31-Jul-08 SGCLN-TrHldgs
SGCLN-TrHldgsGBPMM	31-Jul-08 SGCLN-TrHldgs
SGCLN-TrHldgsJPYMM	31-Jul-08 SGCLN-TrHldgs
SGCLN-TrHldgsUSDCR	31-Jul-08 SGCLN-TrHldgs
SGCLN-TrHldgsUSDMM	31-Jul-08 SGCLN-TrHldgs
SGCLN-TrHldgsUSDMR	31-Jul-08 SGCLN-TrHldgs
SGCLN-TrHldgsUSDXR	31-Jul-08 SGCLN-TrHldgs
SGDSUSDMR	31-Jul-08 SGDS
SGDSUSDXR	31-Jul-08 SGDS
SGDSEURMM	31-Jul-08 SGDS
SGDSEURMR	31-Jul-08 SGDS
SGDSEURXR	31-Jul-08 SGDS
SGDSUSDCR	31-Jul-08 SGDS
SGDSUSDMM	31-Jul-08 SGDS
SGDSUSDMR	31-Jul-08 SGDS
SGDSUSDXR	31-Jul-08 SGDS
SGDSUSDMR	31-Jul-08 SGDS
SGDSUSDXR	31-Jul-08 SGDS
SGLEURCR	31-Jul-08 SGL
SGLEURMM	31-Jul-08 SGL
SGPAUDCR	31-Jul-08 SGP
SGPAUDMR	31-Jul-08 SGP
SGPCHFMR	31-Jul-08 SGP
SGPEURCR	31-Jul-08 SGP
SGPEURMM	31-Jul-08 SGP
SGPEURMR	31-Jul-08 SGP
SGPGBPMR	31-Jul-08 SGP
SGPHKDMR	31-Jul-08 SGP
SGPJPYMR	31-Jul-08 SGP
SGPTWDMR	31-Jul-08 SGP
SGPUSDCR	31-Jul-08 SGP
SGPUSDMM	31-Jul-08 SGP
SGPUSDMR	31-Jul-08 SGP
SGPUSDXR	31-Jul-08 SGP
SGPAUAUDMR	31-Jul-08 SGPAU
SGPAUCHFMR	31-Jul-08 SGPAU
SGPAUEURMR	31-Jul-08 SGPAU
SGPAUGBPMR	31-Jul-08 SGPAU
SGPAUJPYMR	31-Jul-08 SGPAU
SGPAUUSDMR	31-Jul-08 SGPAU
SGREURCR	31-Jul-08 SGR
SGREURMM	31-Jul-08 SGR
SGREURMR	31-Jul-08 SGR
SGREURXR	31-Jul-08 SGR
SGRUSDCR	31-Jul-08 SGR
SGRUSDMM	31-Jul-08 SGR
SGRUSDMR	31-Jul-08 SGR
SGRUSDXR	31-Jul-08 SGR
SGROEURCR	31-Jul-08 SGRO
SGROEURMM	31-Jul-08 SGRO
SGROGBPCR	31-Jul-08 SGRO
SGROGBPMM	31-Jul-08 SGRO
SGROGBPXR	31-Jul-08 SGRO
SGROUSDCR	31-Jul-08 SGRO
SGROUSDMM	31-Jul-08 SGRO
SHARPEURCR	31-Jul-08 SHARP
SHARPGBPCR	31-Jul-08 SHARP
SHARPJPYCR	31-Jul-08 SHARP
SHARPJPYMR	31-Jul-08 SHARP
SHARPJPYXR	31-Jul-08 SHARP
SHARPUSDCR	31-Jul-08 SHARP
SHARPUSDMR	31-Jul-08 SHARP

Stagecoach Gp Plc	GOC43P	SNRFOR	JPY
Stagecoach Gp Plc	GOC43P	SNRFOR	JPY
Stagecoach Gp Plc	GOC43P	SNRFOR	NZD
Stagecoach Gp Plc	GOC43P	SNRFOR	NZD
Stagecoach Gp Plc	GOC43P	SNRFOR	USD
Stagecoach Gp Plc	GOC43P	SNRFOR	USD
Stagecoach Gp Plc	GOC43P	SNRFOR	USD
Stagecoach Gp Plc	GOC43P	SNRFOR	USD
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	AUD
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	CAD
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	EUR
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	EUR
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	EUR
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	GBP
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	JPY
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	USD
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	USD
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	USD
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	USD
SUNGARD DATA Sys INC	8EDAAM	SECDOM	USD
SUNGARD DATA Sys INC	8EDAAM	SECDOM	USD
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	EUR
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	EUR
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	EUR
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	USD
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	USD
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	USD
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	USD
SUNGARD DATA Sys INC	8EDAAM	SUBLT2	USD
SUNGARD DATA Sys INC	8EDAAM	SUBLT2	USD
SGL Carbon AG	DJFDDV	SNRFOR	EUR
SGL Carbon AG	DJFDDV	SNRFOR	EUR
Schering Plough Corp	886C65	SNRFOR	AUD
Schering Plough Corp	886C65	SNRFOR	AUD
Schering Plough Corp	886C65	SNRFOR	CHF
Schering Plough Corp	886C65	SNRFOR	EUR
Schering Plough Corp	886C65	SNRFOR	EUR
Schering Plough Corp	886C65	SNRFOR	EUR
Schering Plough Corp	886C65	SNRFOR	GBP
Schering Plough Corp	886C65	SNRFOR	HKD
Schering Plough Corp	886C65	SNRFOR	JPY
Schering Plough Corp	886C65	SNRFOR	TWD
Schering Plough Corp	886C65	SNRFOR	USD
Schering Plough Corp	886C65	SNRFOR	USD
Schering Plough Corp	886C65	SNRFOR	USD
Schering Plough Corp	886C65	SNRFOR	USD
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	AUD
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	CHF
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	EUR
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	GBP
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	JPY
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	USD
Shaw Gp Inc	8A22A8	SNRFOR	EUR
Shaw Gp Inc	8A22A8	SNRFOR	EUR
Shaw Gp Inc	8A22A8	SNRFOR	EUR
Shaw Gp Inc	8A22A8	SNRFOR	EUR
Shaw Gp Inc	8A22A8	SNRFOR	USD
Shaw Gp Inc	8A22A8	SNRFOR	USD
Shaw Gp Inc	8A22A8	SNRFOR	USD
Shaw Gp Inc	8A22A8	SNRFOR	USD
SEGRO PLC	GO829E	SNRFOR	EUR
SEGRO PLC	GO829E	SNRFOR	EUR
SEGRO PLC	GO829E	SNRFOR	GBP
SEGRO PLC	GO829E	SNRFOR	GBP
SEGRO PLC	GO829E	SNRFOR	GBP
SEGRO PLC	GO829E	SNRFOR	USD
SEGRO PLC	GO829E	SNRFOR	USD
SHARP Corp	89AHGA	SNRFOR	EUR
SHARP Corp	89AHGA	SNRFOR	GBP
SHARP Corp	89AHGA	SNRFOR	JPY
SHARP Corp	89AHGA	SNRFOR	JPY
SHARP Corp	89AHGA	SNRFOR	JPY
SHARP Corp	89AHGA	SNRFOR	USD
SHARP Corp	89AHGA	SNRFOR	USD

CR	Composite	0.25%	0.30%	0.37%	0.46%	0.55%	0.66%
MM	Composite	0.002484	0.002957291	0.003655743	0.004610347	0.00552356	0.006574049
CR	Composite	0.25%	0.31%	0.38%	0.48%	0.57%	0.68%
MM	Composite	0.25%	0.29%	0.36%	0.46%	0.55%	0.66%
CR	Composite	0.25%	0.31%	0.38%	0.48%	0.57%	0.68%
MM	Composite	0.25%	0.29%	0.36%	0.46%	0.55%	0.66%
MR	Composite	0.25%	0.29%	0.36%	0.45%	0.54%	0.65%
XR	Composite						
MM	Composite	0.30%	0.35%	0.44%	0.55%	0.62%	0.69%
MM	Composite	0.30%	0.35%	0.46%	0.55%	0.62%	0.69%
CR	Composite	0.32%	0.37%	0.45%	0.57%	0.65%	0.72%
MM	Composite	0.30%	0.35%	0.46%	0.55%	0.62%	0.69%
MR	Composite						
MM	Composite	0.30%	0.35%	0.46%	0.55%	0.62%	0.69%
MM	Composite	0.30%	0.35%	0.44%	0.55%	0.62%	0.69%
CR	Composite	0.32%	0.37%	0.45%	0.57%	0.65%	0.72%
MM	Composite	0.30%	0.35%	0.46%	0.55%	0.62%	0.69%
MR	Composite						
XR	Composite	0.002894642	0.003360841	0.004379864	0.005237841	0.00592383	0.006605241
MR	Composite						
XR	Composite	0.0146645	0.01745	0.021997	0.029442	0.033378	0.03675
MM	Composite						
MR	Composite						
XR	Composite	1.46%	2.08%	2.91%	3.65%	4.15%	4.45%
CR	Composite						
MM	Composite						
MR	Composite	0.014605289	0.021254252	0.030058181	0.037756689	0.0427567	0.045985899
XR	Composite	0.014605289	0.020761586	0.029084283	0.036472056	0.0414514	0.044469967
MR	Composite	3.00%	3.05%	3.78%	4.68%	5.30%	5.78%
XR	Composite	3.00%	3.05%	3.64%	4.51%	5.11%	5.57%
CR	Composite	4.01%	4.01%	4.01%	4.01%	4.01%	4.05%
MM	Composite	4.01%	4.01%	4.01%	4.01%	4.01%	4.05%
CR	Composite	0.50%	0.55%	0.72%	0.78%	0.88%	1.05%
MR	Composite	0.50%	0.55%	0.72%	0.78%	0.88%	1.05%
MR	Composite	0.50%	0.55%	0.72%	0.80%	0.89%	1.05%
CR	Composite	0.005294126	0.005768073	0.007557554	0.008262791	0.009339598	0.01106549
MM	Composite	0.005082361	0.00553735	0.007255252	0.007932279	0.008966014	0.01062287
MR	Composite	0.50%	0.55%	0.72%	0.80%	0.89%	1.05%
MR	Composite	0.50%	0.55%	0.72%	0.80%	0.89%	1.05%
MR	Composite	0.005029419	0.005484327	0.007179677	0.007955373	0.008862169	0.010530284
MR	Composite	0.50%	0.55%	0.72%	0.78%	0.88%	1.05%
MR	Composite	0.005029419	0.005484327	0.007179677	0.007955373	0.008862169	0.010530284
CR	Composite	0.53%	0.58%	0.76%	0.83%	0.93%	1.11%
MM	Composite						
MR	Composite	0.50%	0.55%	0.72%	0.80%	0.89%	1.05%
XR	Composite	0.48%	0.53%	0.69%	0.77%	0.85%	1.01%
MR	Composite	1.50%	1.01%	1.27%	1.80%	2.35%	2.04%
MR	Composite	1.50%	1.01%	1.27%	1.80%	2.35%	2.04%
MR	Composite	1.50%	1.01%	1.27%	1.80%	2.35%	2.04%
MR	Composite	0.015025	0.010085439	0.012690488	0.017970691	0.0235	0.020351535
MR	Composite	0.015025	0.010085439	0.012690488	0.017970691	0.0235	0.020351535
MR	Composite	1.50%	1.01%	1.27%	1.80%	2.35%	2.04%
CR	Composite						
MM	Composite						
MR	Composite	0.0039995	0.007921445	0.010299	0.0138	0.017074184	0.019296066
XR	Composite	0.40%	0.76%	1.03%	1.38%	1.68%	1.90%
CR	Composite	0.40%	0.83%	1.03%	1.38%	1.80%	2.03%
MM	Composite						
MR	Composite	0.40%	0.79%	1.03%	1.38%	1.71%	1.93%
XR	Composite	0.40%	0.76%	1.03%	1.38%	1.68%	1.90%
CR	Composite	1.92%	1.92%	2.34%	2.58%	3.18%	3.65%
MM	Composite	1.92%	1.92%	2.34%	2.58%	3.18%	3.50%
CR	Composite	1.92%	1.92%	2.34%	2.58%	3.18%	3.65%
MM	Composite	0.01915	0.01915	0.02343196	0.0258	0.031796605	0.035
XR	Composite	1.92%	1.92%	2.34%	2.58%	3.18%	3.34%
CR	Composite						
MM	Composite	1.92%	1.92%	2.34%	2.58%	3.18%	3.50%
CR	Composite	0.13%	0.19%	0.19%	0.24%	0.28%	0.30%
CR	Composite	0.0012525	0.001876667	0.00193511	0.00236334	0.00276561	0.002978954
CR	Composite	0.13%	0.18%	0.19%	0.23%	0.27%	0.30%
MR	Composite						
XR	Composite	0.13%	0.13%	0.14%	0.18%	0.25%	0.23%
CR	Composite	0.13%	0.19%	0.19%	0.24%	0.28%	0.30%
MR	Composite	0.13%	0.18%	0.19%	0.22%	0.26%	0.28%

0.76%	0.80%	0.87%	0.95%	0.95%	0.4 NR	BB
0.76%	0.007998797	0.008695046	0.009522197	0.009505488	0.4 NR	BB
0.78%	0.83%	0.87%	0.99%	0.99%	0.4 NR	BBB
0.75%	0.80%	0.87%	0.95%	0.95%	0.4 NR	A
0.78%	0.83%	0.87%	0.99%	0.99%	0.4 NR	BBB
0.75%	0.80%	0.87%	0.95%	0.95%	0.4 NR	A
0.75%	0.79%	0.87%	0.94%	0.94%	0.4 NR	BBB
					0.4	
0.81%	0.93%	0.71%	1.05%	0.96%	0.4 BB	B
0.81%	0.93%	0.71%	1.05%	0.96%	0.4 A	BBB
0.84%	0.97%	0.71%	1.05%	0.96%	0.4 BBB	BB
0.81%	0.93%	0.71%	1.05%	0.96%	0.4 A	BBB
					0.4	
0.81%	0.93%	0.71%	1.05%	0.96%	0.4 A	BBB
0.81%	0.93%	0.71%	1.05%	0.96%	0.4 BB	B
0.84%	0.97%	0.71%	1.05%	0.96%	0.4 BBB	BB
0.81%	0.93%	0.71%	1.05%	0.96%	0.4 A	BBB
					0.4	
0.77%	0.008850546	0.007147826	0.010485	0.009567463	0.4 BBB	BB
					0.725	
0.03675	0.03675	0.03675	0.03675	0.03675	0.725 NR	NR
					0.4	
					0.4	
4.54%	4.78%	4.77%	4.69%	4.77%	0.4 NR	AA
					0.4	
					0.4	
4.69%	0.049236211	0.049542043	0.048656612	0.049598552	0.4 NR	A
4.54%	0.04777075	0.04765102	0.046864	0.047689	0.4 NR	AA
6.15%	6.35%	6.47%	6.48%	6.45%	0.2 NR	NR
5.92%	6.12%	6.23%	6.25%	6.21%	0.2 NR	NR
4.07%	4.05%	4.04%	4.03%	4.03%	0.380000007	
4.07%	4.05%	4.04%	4.03%	4.03%	0.380000007	
1.11%	1.16%	1.25%	1.32%	1.35%	0.4 BB	BBB
1.11%	1.16%	1.25%	1.32%	1.35%	0.4 BB	BBB
1.11%	1.17%	1.26%	1.32%	1.36%	0.4 A	AA
1.17%	0.012277848	0.01328576	0.013151042	0.014352834	0.4 BBB	A
1.12%	0.011786734	0.01275433	0.013151042	0.01377872	0.4 BBB	A
1.11%	1.17%	1.26%	1.32%	1.36%	0.4 A	AA
1.11%	1.17%	1.26%	1.32%	1.36%	0.4 A	AA
1.11%	0.011652137	0.012601236	0.013151042	0.013623204	0.4 A	AA
1.11%	1.16%	1.25%	1.32%	1.35%	0.4 BB	BBB
1.11%	0.011652137	0.012601236	0.013151042	0.013623204	0.4 A	AA
1.17%	1.23%	1.33%	1.32%	1.44%	0.4 BBB	A
					0.4	
0.011083388	1.17%	1.26%	1.32%	1.36%	0.4 A	AA
0.010683668	1.12%	1.22%	1.32%	1.31%	0.4 BBB	A
0.026094414	2.69%	2.70%	2.49%	2.53%	0.4 NR	NR
0.027683333	2.69%	2.70%	2.49%	2.53%	0.4 NR	NR
2.77%	2.69%	2.70%	2.49%	2.53%	0.4 NR	NR
2.77%	0.0269	0.02702	0.024924438	0.025321341	0.4 NR	NR
2.61%	0.0269	0.02702	0.024924438	0.025321341	0.4 NR	NR
2.77%	2.69%	2.70%	2.49%	2.53%	0.4 NR	NR
					0.387499999	
					0.387499999	
2.11%	0.023810599	0.023181	0.0233287		0.374999999 NR	BBB
2.11%	2.29%	2.32%	2.33%		0.385714285 NR	A
2.11%	2.51%	2.32%	2.33%		0.387499999 NR	BBB
					0.387499999	
2.11%	2.38%	2.32%	2.33%		0.374999999 NR	BBB
2.11%	2.29%	2.32%	2.33%		0.385714285 NR	A
3.56%	3.65%	3.65%	3.65%	3.65%	0.414285714	NR
3.56%	3.65%	3.65%	3.65%	3.65%	0.4	NR
3.56%	3.65%	3.65%	3.65%	3.65%	0.414285714	NR
3.56%	0.0365	0.0365	0.0365	0.0365	0.4	NR
3.56%	3.65%	3.65%	3.65%	3.65%	0.414285714	NR
					0.414285714	
3.56%	3.65%	3.65%	3.65%	3.65%	0.4	NR
0.36%	0.43%	0.43%	0.45%	0.46%	0.348000001 NR	A
0.36%	0.004307062	0.00431378	0.0045162	0.004586667	0.348000001 NR	A
0.35%	0.41%	0.43%	0.45%	0.47%	0.322500001 NR	A
					0.348333334	
0.27%	0.33%	0.32%	0.45%	0.35%	0.348333334 NR	BBB
0.36%	0.43%	0.43%	0.45%	0.46%	0.348000001 NR	A
0.34%	0.41%	0.43%	0.45%	0.46%	0.348333334 NR	BBB

CCC	BB	B	B	B	B
CCC	BB	B	B	B	B
B	BBB	BB	BB	BB	BB
BB	A	BBB	BBB	BBB	BBB
B	BBB	BB	BB	BB	BB
BB	A	BBB	BBB	BBB	BBB
B	BBB	BB	BB	BB	BB
BB	CCC	B	BB	B	B
BBB	BB	BBB	A	BBB	BBB
BBB	B	BB	BBB	BB	BB
BBB	BB	BBB	A	BBB	BBB
BBB	BB	BBB	A	BBB	BBB
BB	CCC	B	BB	B	B
BBB	B	BB	BBB	BB	BB
BBB	BB	BBB	A	BBB	BBB
BBB	B	BB	BBB	BB	BB
NR	NR	NR	NR		
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
		NR	NR	NR	NR
		NR	NR	NR	NR
BB	A	BBB	BBB	BBB	BBB
BB	A	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	AA	A	A	A	A
BBB	AA	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	A	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	AA	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
NR	BB	NR	BB	B	NR
NR	A	NR	A	BBB	NR
NR	A	NR	A	BBB	NR
NR	A	NR	A	BBB	NR
NR	BB	NR	BB	B	NR
NR	A	NR	A	BBB	NR
NR	NR	BB	BBB	NR	BB
NR	NR	BBB	A	NR	BBB
NR	NR	BB	BBB	NR	BB
NR	NR	BB	BBB	NR	BB
NR	NR	BBB	A	NR	BBB
NR	NR	NR	CCC	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	CCC	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	CCC	NR	NR
NR	NR	NR	BB	NR	NR
BBB	A	A	A	A	A
BBB	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB

NR	B	CCC	BBB	8 Consumer Services
NR	B	CCC	BBB	8 Consumer Services
NR	BB	B	BBB	8 Consumer Services
NR	BBB	BB	BBB	8 Consumer Services
NR	BB	B	BBB	8 Consumer Services
NR	BBB	BB	BBB	8 Consumer Services
NR	BB	B	BBB	8 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	6 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	6 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	6 Consumer Services
			NR	Technology
			NR	2 Technology
			NR	Technology
			NR	Technology
A	A	A	A	9 Technology
			NR	Technology
			NR	Technology
BBB	BBB	BBB	AA	10 Technology
A	A	A	A	9 Technology
B	B	B	BBB	4 Technology
BB	BB	BB	BBB	4 Technology
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
BB	NR	BB	AA	10 Health Care
BB	NR	BB	AA	10 Health Care
A	NR	A	A	10 Health Care
BBB	NR	BBB	AA	10 Health Care
BBB	NR	BBB	AA	10 Health Care
A	NR	A	A	10 Health Care
A	NR	A	A	10 Health Care
A	NR	A	A	10 Health Care
BB	NR	BB	AA	10 Health Care
A	NR	A	A	10 Health Care
BBB	NR	BBB	AA	10 Health Care
			NR	Health Care
A	NR	A	A	10 Health Care
BBB	NR	BBB	A	10 Health Care
NR	CCC	NR	NR	3 Financials
NR	BB	NR	NR	3 Financials
NR	BB	NR	NR	3 Financials
NR	BB	NR	NR	3 Financials
NR	CCC	NR	NR	3 Financials
NR	BB	NR	NR	3 Financials
			NR	Industrials
			NR	Industrials
NR	NR		NR	5 Industrials
NR	NR		NR	3 Industrials
NR	NR		NR	5 Industrials
			NR	Industrials
NR	NR		NR	5 Industrials
NR	NR		NR	3 Industrials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	3 Financials
BB	BB	BB	A	3 Consumer Goods
BB	BB	BB	A	3 Consumer Goods
A	BB	A	A	8 Consumer Goods
			NR	Consumer Goods
BBB	BB	BBB	BB	8 Consumer Goods
BB	BB	BB	A	3 Consumer Goods
BB	BB	BB	A	3 Consumer Goods

Europe	United Kingdom	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	BB	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	CCC	BB	Thin	Thin	CcyGrp	CcyGrp
Europe	Germany	BB	BB				
Europe	Germany	BB	BB				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Oceania	Australia		A	Thin	Thin	Thin	Entity Tier
Oceania	Australia		A	Thin	Thin	Thin	CcyGrp
Oceania	Australia		A	Thin	Thin	Thin	CcyGrp
Oceania	Australia		A	Thin	Thin	Thin	CcyGrp
Oceania	Australia		A	Thin	Thin	Thin	Entity Tier
Oceania	Australia		A	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	Thin	Thin
N.Amer	United States	BB	AA	Thin	CcyGrp	Thin	Thin
N.Amer	United States	BB	AA	Thin	DocAdj	Thin	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	DocAdj	Thin	Thin
N.Amer	United States	BB	AA	Thin	CcyGrp	Thin	Thin
Europe	United Kingdom	BBB	BB		Thin	Thin	Thin
Europe	United Kingdom	BBB	BB		Thin	Thin	Thin
Europe	United Kingdom	BBB	BB		Thin	Thin	Thin
Europe	United Kingdom	BBB	BB		Thin	Thin	Thin
Europe	United Kingdom	BBB	BB		Thin	Thin	Thin
Europe	United Kingdom	BBB	BB				
Europe	United Kingdom	BBB	BB		Thin	Thin	Thin
Asia	Japan	A	AA	Thin	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	A	AA	Thin	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	A	AA	Thin	DocAdj	Entity Tier	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	Entity Tier	Entity Tier	Thin	Thin	Entity Tier	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	CcyGrp	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	CcyGrp	Thin
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Thin	Entity Tier	Entity Tier	Thin	Thin	Entity Tier	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	CcyGrp	Thin
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CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	
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Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
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SHC-AcceptanceAUDMR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceAUDXR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceCADMR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceCHFMR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceEURCR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceEURMM	31-Jul-08 SHC-Acceptance
SHC-AcceptanceEURMR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceEURXR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceGBPMR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceGBPXR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceHKDMR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceHKDXR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceJPYCR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceJPYMR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceTWDMR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceUSDCR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceUSDMM	31-Jul-08 SHC-Acceptance
SHC-AcceptanceUSDMR	31-Jul-08 SHC-Acceptance
SHC-AcceptanceUSDXR	31-Jul-08 SHC-Acceptance
SHC-KMEURCR	31-Jul-08 SHC-KM
SHC-KMEURMR	31-Jul-08 SHC-KM
SHC-KMUSDCR	31-Jul-08 SHC-KM
SHC-KMUSDMR	31-Jul-08 SHC-KM
SHC-KMUSDXR	31-Jul-08 SHC-KM
SHC-SAUDMR	31-Jul-08 SHC-S
SHC-SCADMR	31-Jul-08 SHC-S
SHC-SCHFMR	31-Jul-08 SHC-S
SHC-SEURCR	31-Jul-08 SHC-S
SHC-SEURMM	31-Jul-08 SHC-S
SHC-SEURMR	31-Jul-08 SHC-S
SHC-SEURXR	31-Jul-08 SHC-S
SHC-SGBPMR	31-Jul-08 SHC-S
SHC-SJPYMR	31-Jul-08 SHC-S
SHC-STWDCR	31-Jul-08 SHC-S
SHC-SUSDCR	31-Jul-08 SHC-S
SHC-SUSDMM	31-Jul-08 SHC-S
SHC-SUSDMR	31-Jul-08 SHC-S
SHC-SUSDXR	31-Jul-08 SHC-S
SHIGBKJPYCR	31-Jul-08 SHIGBK
SHIGBKUSDCR	31-Jul-08 SHIGBK
SHIGBKUSDMR	31-Jul-08 SHIGBK
SHIMADJPYCR	31-Jul-08 SHIMAD
SHIMADJPYMR	31-Jul-08 SHIMAD
SHIMADJPYXR	31-Jul-08 SHIMAD
SHIMADUSDCR	31-Jul-08 SHIMAD
SHIMIZJPYCR	31-Jul-08 SHIMIZ
SHIMIZJPYMR	31-Jul-08 SHIMIZ
SHIMIZJPYXR	31-Jul-08 SHIMIZ
SHIMIZUSDCR	31-Jul-08 SHIMIZ
SHIMPROAUDMR	31-Jul-08 SHIMPRO
SHIMPROHKDCR	31-Jul-08 SHIMPRO
SHIMPROHKDMR	31-Jul-08 SHIMPRO
SHIMPROUSDCR	31-Jul-08 SHIMPRO
SHIMPROUSDMM	31-Jul-08 SHIMPRO
SHIMPROUSDMR	31-Jul-08 SHIMPRO
SHINETJPYCR	31-Jul-08 SHINET
SHINETJPYMR	31-Jul-08 SHINET
SHINETJPYXR	31-Jul-08 SHINET
SHIONJPYCR	31-Jul-08 SHION
SHIONJPYXR	31-Jul-08 SHION
SHIREEURCR	31-Jul-08 SHIRE
SHIREEURMM	31-Jul-08 SHIRE
SHIREUSDCR	31-Jul-08 SHIRE
SHIREUSDMM	31-Jul-08 SHIRE
SHISEIEURCR	31-Jul-08 SHISEI
SHISEIJPYCR	31-Jul-08 SHISEI
SHISEIJPYMM	31-Jul-08 SHISEI
SHISEIJPYMR	31-Jul-08 SHISEI
SHISEIJPYXR	31-Jul-08 SHISEI
SHISEIUSDCR	31-Jul-08 SHISEI
SHISEIUSDMR	31-Jul-08 SHISEI
SHIWJPYCR	31-Jul-08 SHIW
SHIWJPYXR	31-Jul-08 SHIW
SHIZBKJPYCR	31-Jul-08 SHIZBK

Sears Roebuck Accep Corp	8J3644	SNRFOR	AUD
Sears Roebuck Accep Corp	8J3644	SNRFOR	AUD
Sears Roebuck Accep Corp	8J3644	SNRFOR	CAD
Sears Roebuck Accep Corp	8J3644	SNRFOR	CHF
Sears Roebuck Accep Corp	8J3644	SNRFOR	EUR
Sears Roebuck Accep Corp	8J3644	SNRFOR	EUR
Sears Roebuck Accep Corp	8J3644	SNRFOR	EUR
Sears Roebuck Accep Corp	8J3644	SNRFOR	EUR
Sears Roebuck Accep Corp	8J3644	SNRFOR	GBP
Sears Roebuck Accep Corp	8J3644	SNRFOR	GBP
Sears Roebuck Accep Corp	8J3644	SNRFOR	HKD
Sears Roebuck Accep Corp	8J3644	SNRFOR	HKD
Sears Roebuck Accep Corp	8J3644	SNRFOR	JPY
Sears Roebuck Accep Corp	8J3644	SNRFOR	JPY
Sears Roebuck Accep Corp	8J3644	SNRFOR	TWD
Sears Roebuck Accep Corp	8J3644	SNRFOR	USD
Sears Roebuck Accep Corp	8J3644	SNRFOR	USD
Sears Roebuck Accep Corp	8J3644	SNRFOR	USD
Sears Roebuck Accep Corp	8J3644	SNRFOR	USD
Kmart Corp	4CA7DC	SNRFOR	EUR
Kmart Corp	4CA7DC	SNRFOR	EUR
Kmart Corp	4CA7DC	SNRFOR	USD
Kmart Corp	4CA7DC	SNRFOR	USD
Kmart Corp	4CA7DC	SNRFOR	USD
Sears Roebuck & Co	8J35BF	SNRFOR	AUD
Sears Roebuck & Co	8J35BF	SNRFOR	CAD
Sears Roebuck & Co	8J35BF	SNRFOR	CHF
Sears Roebuck & Co	8J35BF	SNRFOR	EUR
Sears Roebuck & Co	8J35BF	SNRFOR	EUR
Sears Roebuck & Co	8J35BF	SNRFOR	EUR
Sears Roebuck & Co	8J35BF	SNRFOR	EUR
Sears Roebuck & Co	8J35BF	SNRFOR	GBP
Sears Roebuck & Co	8J35BF	SNRFOR	JPY
Sears Roebuck & Co	8J35BF	SNRFOR	TWD
Sears Roebuck & Co	8J35BF	SNRFOR	USD
Sears Roebuck & Co	8J35BF	SNRFOR	USD
Sears Roebuck & Co	8J35BF	SNRFOR	USD
Sears Roebuck & Co	8J35BF	SNRFOR	USD
Shiga Bk Ltd	JQ87FB	SNRFOR	JPY
Shiga Bk Ltd	JQ87FB	SNRFOR	USD
Shiga Bk Ltd	JQ87FB	SNRFOR	USD
Shimadzu Corp	JQ937B	SNRFOR	JPY
Shimadzu Corp	JQ937B	SNRFOR	JPY
Shimadzu Corp	JQ937B	SNRFOR	JPY
Shimadzu Corp	JQ937B	SNRFOR	USD
Shimizu Corp	JQ9689	SNRFOR	JPY
Shimizu Corp	JQ9689	SNRFOR	JPY
Shimizu Corp	JQ9689	SNRFOR	JPY
Shimizu Corp	JQ9689	SNRFOR	USD
Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	AUD
Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	HKD
Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	HKD
Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	USD
Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	USD
Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	USD
Shin Etsu Chem Co Ltd	JQ9A91	SNRFOR	JPY
Shin Etsu Chem Co Ltd	JQ9A91	SNRFOR	JPY
Shin Etsu Chem Co Ltd	JQ9A91	SNRFOR	JPY
Shionogi & Co Ltd	JQB64B	SNRFOR	JPY
Shionogi & Co Ltd	JQB64B	SNRFOR	JPY
Shire Pharmaceuticals plc		SNRFOR	EUR
Shire Pharmaceuticals plc		SNRFOR	EUR
Shire Pharmaceuticals plc		SNRFOR	USD
Shire Pharmaceuticals plc		SNRFOR	USD
Shiseido Co Ltd	JQB78D	SNRFOR	EUR
Shiseido Co Ltd	JQB78D	SNRFOR	JPY
Shiseido Co Ltd	JQB78D	SNRFOR	JPY
Shiseido Co Ltd	JQB78D	SNRFOR	JPY
Shiseido Co Ltd	JQB78D	SNRFOR	JPY
Shiseido Co Ltd	JQB78D	SNRFOR	USD
Shiseido Co Ltd	JQB78D	SNRFOR	USD
Shibusawa Whse Co Ltd	JQ8766	SNRFOR	JPY
Shibusawa Whse Co Ltd	JQ8766	SNRFOR	JPY
Shizuoka Bk Ltd	JQB888	SNRFOR	JPY

MR	Composite	0.03059789	0.030488184	0.035607515	0.0405082	0.043032727	0.04523002
XR	Composite	0.03059789	0.030488184	0.035607515	0.0405082	0.043032727	0.04523002
MR	Composite	3.07%	3.11%	3.57%	4.06%	4.30%	4.53%
MR	Composite	3.07%	3.11%	3.57%	4.06%	4.30%	4.53%
CR	Composite	3.24%	3.25%	3.77%	4.29%	4.53%	4.75%
MM	Composite	3.11%	3.12%	3.62%	4.12%	4.35%	4.56%
MR	Composite	0.030701345	0.031089286	0.035685145	0.040630676	0.043032727	0.045264676
XR	Composite	2.96%	2.97%	3.47%	3.97%	4.14%	4.35%
MR	Composite	3.07%	3.11%	3.57%	4.06%	4.30%	4.53%
XR	Composite	2.96%	2.97%	3.47%	3.97%	4.14%	4.35%
MR	Composite	3.07%	3.11%	3.57%	4.06%	4.30%	4.53%
XR	Composite	0.029636034	0.029718897	0.034672647	0.039664895	0.041447311	0.043502587
CR	Composite						
MR	Composite	0.03059789	0.030488184	0.035607515	0.0405082	0.043032727	0.04523002
MR	Composite	0.030701345	0.031089286	0.035685145	0.040630676	0.043032727	0.045264676
CR	Composite	3.24%	3.25%	3.77%	4.29%	4.53%	4.75%
MM	Composite						
MR	Composite	3.07%	3.11%	3.57%	4.06%	4.30%	4.53%
XR	Composite	0.029636034	0.029718897	0.034672647	0.039664895	0.041447311	0.043502587
CR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	2.86%	2.88%	3.49%	4.03%	4.27%	4.53%
MR	Composite	2.83%	2.86%	3.51%	4.03%	4.27%	4.53%
MR	Composite	2.83%	2.86%	3.51%	4.03%	4.27%	4.53%
CR	Composite						
MM	Composite						
MR	Composite	0.02834193	0.028643816	0.03513301	0.040275226	0.042716846	0.045253443
XR	Composite						
MR	Composite						
MR	Composite	2.86%	2.88%	3.49%	4.03%	4.27%	4.53%
CR	Composite	3.03%	3.02%	3.70%	4.24%	4.50%	4.76%
CR	Composite	0.030268006	0.030161613	0.037019405	0.042394975	0.044965101	0.047635203
MM	Composite						
MR	Composite	2.83%	2.86%	3.51%	4.03%	4.27%	4.53%
XR	Composite	2.77%	2.76%	3.39%	3.88%	4.11%	4.36%
CR	Composite	0.15%	0.15%	0.15%	0.19%	0.25%	0.30%
CR	Composite	0.15%	0.15%	0.15%	0.19%	0.25%	0.30%
MR	Composite						
CR	Composite	0.25%	0.25%	0.28%	0.39%	0.44%	0.50%
MR	Composite						
XR	Composite	0.18%	0.18%	0.28%	0.30%	0.33%	0.38%
CR	Composite	0.25%	0.25%	0.28%	0.39%	0.44%	0.50%
CR	Composite	0.12%	0.27%	0.36%	0.40%	0.45%	0.50%
MR	Composite	0.31%	0.27%	0.34%	0.38%	0.43%	0.48%
XR	Composite	0.31%	0.22%	0.27%	0.30%	0.34%	0.38%
CR	Composite	0.31%	0.27%	0.36%	0.40%	0.45%	0.50%
MR	Composite	0.05700217	0.069173333	0.087975901	0.09891497	0.103239716	0.108298914
CR	Composite	5.70%	6.92%	8.68%	9.84%	10.30%	10.82%
MR	Composite	5.70%	6.57%	8.45%	9.47%	9.89%	10.37%
CR	Composite	5.70%	6.92%	8.68%	9.84%	10.30%	10.82%
MM	Composite	5.70%	6.64%	8.54%	9.57%	10.00%	10.48%
MR	Composite	5.70%	6.57%	8.45%	9.47%	9.89%	10.37%
CR	Composite	0.12%	0.12%	0.14%	0.16%	0.19%	0.22%
MR	Composite						
XR	Composite						
CR	Composite	0.13%	0.13%	0.17%	0.17%	0.17%	0.17%
XR	Composite	0.001254763	0.001254763	0.001747983	0.001747983	0.001747983	0.001747983
CR	Composite	2.53%	2.53%	2.98%	2.98%	2.98%	2.98%
MM	Composite	0.025340848	0.025340848	0.029793193	0.029793193	0.029793193	0.029793193
CR	Composite						
MM	Composite	0.025340848	0.025340848	0.029793193	0.029793193	0.029793193	0.029793193
CR	Composite	0.001236766	0.000623336	0.000623336	0.001516047	0.001516047	0.001997826
CR	Composite	0.001236766	0.000623336	0.000623336	0.001516047	0.001516047	0.001997826
MM	Composite						
MR	Composite						
XR	Composite	0.001236766	0.000623336	0.000623336	0.001516047	0.001516047	0.001997826
CR	Composite	0.001236766	0.000623336	0.000623336	0.001516047	0.001516047	0.001997826
MR	Composite						
CR	Composite	0.0017644	0.001586062	0.002066174	0.002935626	0.002998766	0.003469978
XR	Composite	0.18%	0.16%	0.21%	0.22%	0.30%	0.35%
CR	Composite	0.003475	0.00389	0.004936045	0.00457	0.005496358	0.006

4.45%	0.043453541	0.044952225	0.046316382	0.047032	0.4 BBB	BBB
4.45%	0.043453541	0.044952225	0.046316382	0.047032	0.4 BBB	BBB
4.44%	4.35%	4.51%	4.65%	4.72%	0.4 AA	AA
4.44%	4.35%	4.51%	4.65%	4.72%	0.4 AA	AA
4.67%	4.57%	4.75%	4.89%	4.97%	0.4 A	A
4.48%	4.39%	4.56%	4.70%	4.77%	0.4 A	A
4.44%	0.043482174	0.045065892	0.046455782	0.04721	0.4 AA	AA
4.27%	4.18%	4.34%	4.48%	4.55%	0.4 A	AA
4.44%	4.35%	4.51%	4.65%	4.72%	0.4 AA	AA
4.27%	4.18%	4.34%	4.48%	4.55%	0.4 A	AA
4.44%	4.35%	4.51%	4.65%	4.72%	0.4 AA	AA
4.27%	0.041844695	0.043431442	0.044775985	0.045511204	0.4 A	AA
					0.4	
4.45%	0.043453541	0.044952225	0.046316382	0.047032	0.4 BBB	BBB
4.44%	0.043482174	0.045065892	0.046455782	0.04721	0.4 AA	AA
4.67%	4.57%	4.75%	4.89%	4.97%	0.4 A	A
					0.4	
4.44%	4.35%	4.51%	4.65%	4.72%	0.4 AA	AA
4.27%	0.041844695	0.043431442	0.044775985	0.045511204	0.4 A	AA
					0.08	
					0.08	
					0.08	
					0.08	
					0.08	
4.35%	4.39%	4.35%	4.33%	4.75%	0.4 BBB	BBB
4.35%	4.39%	4.50%	4.60%	4.75%	0.4 AA	AA
4.35%	4.39%	4.50%	4.60%	4.75%	0.4 AA	AA
					0.4	
					0.4	
4.35%	0.043927667	0.044989181	0.045984388	0.04747	0.4 AA	AA
					0.4	
					0.4	
4.35%	4.39%	4.35%	4.33%	4.75%	0.4 BBB	BBB
4.58%	4.62%	4.74%	4.84%	4.75%	0.4 A	A
4.58%	0.046239649	0.047357033	0.048404619	0.04747	0.4 A	A
					0.4	
4.35%	4.39%	4.50%	4.60%	4.75%	0.4 AA	AA
4.19%	4.23%	4.33%	4.43%	4.75%	0.4 A	A
0.38%	0.50%	0.53%	0.55%	0.59%	0.275000006	
0.38%	0.50%	0.53%	0.55%	0.59%	0.275000006	
					0.275000006	
0.63%	0.79%	0.87%	0.87%	0.87%	0.16	BBB
					0.16	
0.47%	0.59%	0.87%	0.87%	0.87%	0.16	BB
0.63%	0.79%	0.87%	0.87%	0.87%	0.16	B
0.57%	0.63%	0.68%	0.68%	0.74%	0.4 NR	A
0.54%	0.60%	0.64%	0.64%	0.70%	0.4 NR	A
0.43%	0.47%	0.51%	0.51%	0.55%	0.4 NR	A
0.57%	0.63%	0.68%	0.68%	0.74%	0.4 NR	BBB
11.07%	0.114398497	0.116508	0.116478	0.116529	0.25 NR	BB
11.07%	11.44%	11.65%	11.65%	11.65%	0.25 NR	A
10.51%	10.87%	11.65%	11.65%	11.65%	0.25 NR	BBB
11.07%	11.44%	11.65%	11.65%	11.65%	0.25 NR	A
10.62%	10.98%	11.65%	11.65%	11.65%	NR	BBB
10.51%	10.87%	11.65%	11.65%	11.65%	0.25 NR	BBB
0.22%	0.22%	0.22%	0.22%	0.22%	0.35	NR
					0.35	
					0.35	
0.17%	0.17%	0.17%	0.17%	0.17%	0.25	NR
0.001747983	0.001747983	0.001747983	0.001747983	0.001747983	0.25	NR
2.98%	2.98%	2.98%	2.98%	2.98%	0.4	NR
0.029793193	0.029793193	0.029793193	0.029793193	0.029793193	0.4	NR
					0.4	
0.029793193	0.029793193	0.029793193	0.029793193	0.029793193	0.4	NR
0.28%	0.003524005	0.003524005	0.003524005	0.003524005	0.350000003 NR	NR
0.28%	0.003524005	0.003524005	0.003524005	0.003524005	0.350000003 NR	NR
					0.350000003	
					0.350000003	
0.28%	0.003524005	0.003524005	0.003524005	0.003524005	0.350000003 NR	NR
0.28%	0.003524005	0.003524005	0.003524005	0.003524005	0.350000003 NR	NR
					0.350000003	
0.41%	0.005037891	0.005037891	0.005037891	0.005037891	0.3 NR	NR
0.41%	0.50%	0.50%	0.50%	0.50%	0.3 NR	NR
0.68%	0.007649558	0.00636	0.00702	0.00698	0.3 NR	NR

A	A	BBB	BBB	BBB	BBB
A	A	BBB	BBB	BBB	BBB
AAA	AAA	AA	AA	A	AA
AAA	AAA	AA	AA	A	AA
AA	AA	A	A	A	A
AA	AA	A	A	A	A
AAA	AAA	AA	AA	A	AA
AA	AA	A	A	A	A
AAA	AAA	AA	AA	A	AA
AA	AA	A	A	A	A
AAA	AAA	AA	AA	A	AA
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
AAA	AAA	AA	AA	A	AA
AA	AA	A	A	A	A
AAA	AAA	AA	AA	A	AA
AA	AA	A	A	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	A	A	A	A	A
NR	BBB	BBB	BBB	BBB	BBB
NR	BB	BB	BB	BB	BB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BBB	B	BB	BB	BB
A	AA	BB	AA	A	A
BBB	A	BB	A	BBB	BBB
A	AA	BB	AA	A	A
BBB	A	BB	A	BBB	BBB
BBB	A	BB	A	BBB	BBB
NR	NR	NR	NR		
	NR				
	NR				
	NR				
	NR				
	NR				
	NR		CCC	NR	NR
	NR		CCC	NR	NR
	NR		CCC	NR	NR
	NR		CCC	NR	NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
B	NR	BB	NR	BB	BB

BBB	BB	BB	AA	10 Financials
BBB	BB	BB	AA	10 Financials
AA	A	A	AA	8 Financials
AA	A	A	AA	8 Financials
A	BBB	BBB	AA	9 Financials
A	BBB	BBB	AA	9 Financials
AA	A	A	AA	8 Financials
A	BBB	BBB	A	3 Financials
AA	A	A	AA	8 Financials
A	BBB	BBB	A	3 Financials
AA	A	A	AA	8 Financials
A	BBB	BBB	A	3 Financials
			NR	Financials
BBB	BB	BB	AA	10 Financials
AA	A	A	AA	8 Financials
A	BBB	BBB	AA	9 Financials
			NR	Financials
AA	A	A	AA	8 Financials
A	BBB	BBB	A	3 Financials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	B	NR	A	7 Consumer Goods
A	A	NR	A	7 Consumer Goods
A	A	NR	A	7 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
A	A	NR	A	7 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
BB	B	NR	A	7 Consumer Goods
BBB	BBB	NR	A	7 Consumer Goods
BBB	BBB	NR	A	7 Consumer Goods
			NR	Consumer Goods
A	A	NR	A	7 Consumer Goods
BBB	BBB	NR	A	7 Consumer Goods
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR			A	3 Industrials
			NR	Industrials
NR			A	3 Industrials
NR			A	3 Industrials
A		A	BBB	10 Industrials
BBB		BBB	A	10 Industrials
BBB		BBB	A	10 Industrials
BB		BB	A	10 Industrials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
			NR	3 Consumer Goods
			NR	3 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	3 Consumer Goods
			NR	3 Consumer Goods
			NR	Consumer Goods
			NR	2 Industrials
			NR	2 Industrials
NR	NR	NR	NR	2 Financials

N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States		CCC				
N.Amer	United States		CCC				
N.Amer	United States		CCC				
N.Amer	United States		CCC				
N.Amer	United States		CCC				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA			Thin	Thin
Asia	Japan	BBB	AA			Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA		CcyGrp	Thin	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA		DocAdj	Thin	DocAdj
Asia	Japan	BBB	AA		Entity Tier	Thin	Entity Tier
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
OffShore	Cayman Islands	BB	B	Thin	Entity Tier	Entity Tier	Entity Tier
OffShore	Cayman Islands	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BB	B	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BB	B	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	B	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A		Thin	Thin	Thin
Asia	Japan	A	A				
Asia	Japan	A	A				
Asia	Japan	A	AA		Thin		Thin
Asia	Japan	A	AA		Thin		Thin
Europe	United Kingdom		BB		Thin		Thin
Europe	United Kingdom		BB		Thin		Thin
Europe	United Kingdom		BB				
Europe	United Kingdom		BB		Thin		Thin
Asia	Japan	A	AA	Thin	Thin		Thin
Asia	Japan	A	AA	Thin	Thin		Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Thin		Thin
Asia	Japan	A	AA	Thin	Thin		Thin
Asia	Japan	A	AA				
Asia	Japan		AA	Thin	Thin	Thin	DocAdj
Asia	Japan		AA	Thin	Thin	Thin	DocAdj
Asia	Japan	AA	AA	Thin	Thin	Entity Tier	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj		DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj		DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier		Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin					

	Entity Tier	Thin	Thin			
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	Entity Tier	Thin	Thin			
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Thin	Thin	Thin	Thin			
Entity Tier	Thin	Entity Tier	Entity Tier	Thin	Thin	Thin

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SHIZBKJPYMR	31-Jul-08 SHIZBK
SHIZBKJPYXR	31-Jul-08 SHIZBK
SHIZBKUSDCR	31-Jul-08 SHIZBK
SHIZUPJPYCR	31-Jul-08 SHIZUP
SHIZUPJPYMM	31-Jul-08 SHIZUP
SHIZUPJPYMR	31-Jul-08 SHIZUP
SHIZUPUSDCR	31-Jul-08 SHIZUP
SHKUELJPYCR	31-Jul-08 SHKUEL
SHKUELJPYXR	31-Jul-08 SHKUEL
SHKUELUSDCR	31-Jul-08 SHKUEL
SHNHANAUDCR	31-Jul-08 SHNHAN
SHNHANEURCR	31-Jul-08 SHNHAN
SHNHANUSDCR	31-Jul-08 SHNHAN
SHNHANUSDMR	31-Jul-08 SHNHAN
SHNHANAUDCR	31-Jul-08 SHNHAN
SHNHANCHFCR	31-Jul-08 SHNHAN
SHNHANEURCR	31-Jul-08 SHNHAN
SHNHANEURMM	31-Jul-08 SHNHAN
SHNHANEURMR	31-Jul-08 SHNHAN
SHNHANHKDCR	31-Jul-08 SHNHAN
SHNHANJPYCR	31-Jul-08 SHNHAN
SHNHANSEKCR	31-Jul-08 SHNHAN
SHNHANSGDCR	31-Jul-08 SHNHAN
SHNHANUSDCR	31-Jul-08 SHNHAN
SHNHANUSDMM	31-Jul-08 SHNHAN
SHNHANUSDMR	31-Jul-08 SHNHAN
SHNHANUSDXR	31-Jul-08 SHNHAN
SHNHANAUDCR	31-Jul-08 SHNHAN
SHNHANCHFCR	31-Jul-08 SHNHAN
SHNHANEURCR	31-Jul-08 SHNHAN
SHNHANEURMM	31-Jul-08 SHNHAN
SHNHANUSDCR	31-Jul-08 SHNHAN
SHNHANUSDMM	31-Jul-08 SHNHAN
SHNHANUSDMR	31-Jul-08 SHNHAN
SHNHANUSDXR	31-Jul-08 SHNHAN
SHOCHUEURCR	31-Jul-08 SHOCHU
SHOCHUEURMM	31-Jul-08 SHOCHU
SHOCHUJPYCR	31-Jul-08 SHOCHU
SHOCHUJPYMR	31-Jul-08 SHOCHU
SHOCHUUSDCR	31-Jul-08 SHOCHU
SHOCHUUSDMM	31-Jul-08 SHOCHU
SHOCHUUSDMR	31-Jul-08 SHOCHU
SHODENJPYCR	31-Jul-08 SHODEN
SHODENJPYXR	31-Jul-08 SHODEN
SHOWASJPYCR	31-Jul-08 SHOWAS
SHOWASJPYMM	31-Jul-08 SHOWAS
SHOWASJPYMR	31-Jul-08 SHOWAS
SHOWASJPYXR	31-Jul-08 SHOWAS
SHOWASUSDCR	31-Jul-08 SHOWAS
SHUZOJPYCR	31-Jul-08 SHUZO
SHUZOJPYMR	31-Jul-08 SHUZO
SHUZOJPYXR	31-Jul-08 SHUZO
SHWAUDMR	31-Jul-08 SHW
SHWAUDXR	31-Jul-08 SHW
SHWCADMR	31-Jul-08 SHW
SHWCHFMR	31-Jul-08 SHW
SHWEURCR	31-Jul-08 SHW
SHWEURMM	31-Jul-08 SHW
SHWEURMR	31-Jul-08 SHW
SHWEURXR	31-Jul-08 SHW
SHWGBPMR	31-Jul-08 SHW
SHWHKDMR	31-Jul-08 SHW
SHWJPYMR	31-Jul-08 SHW
SHWJPYXR	31-Jul-08 SHW
SHWNOKMR	31-Jul-08 SHW
SHWSEKXR	31-Jul-08 SHW
SHWSGDMR	31-Jul-08 SHW
SHWTWDMR	31-Jul-08 SHW
SHWUSDCR	31-Jul-08 SHW
SHWUSDMM	31-Jul-08 SHW
SHWUSDMR	31-Jul-08 SHW
SHWUSDXR	31-Jul-08 SHW
SICILYEURCR	31-Jul-08 SICILY
SICILYEURMM	31-Jul-08 SICILY

Shizuoka Bk Ltd	JQB888	SNRFOR	JPY
Shizuoka Bk Ltd	JQB888	SNRFOR	JPY
Shizuoka Bk Ltd	JQB888	SNRFOR	USD
Shizuoka Prefecture	JQB8AC	SNRFOR	JPY
Shizuoka Prefecture	JQB8AC	SNRFOR	JPY
Shizuoka Prefecture	JQB8AC	SNRFOR	JPY
Shizuoka Prefecture	JQB8AC	SNRFOR	USD
Shikoku Elec Pwr Co Inc	8A6965	SNRFOR	JPY
Shikoku Elec Pwr Co Inc	8A6965	SNRFOR	JPY
Shikoku Elec Pwr Co Inc	8A6965	SNRFOR	USD
Shin Han Bk	8A69DH	JRSUBUT2	AUD
Shin Han Bk	8A69DH	JRSUBUT2	EUR
Shin Han Bk	8A69DH	JRSUBUT2	USD
Shin Han Bk	8A69DH	JRSUBUT2	USD
Shin Han Bk	8A69DH	SNRFOR	AUD
Shin Han Bk	8A69DH	SNRFOR	CHF
Shin Han Bk	8A69DH	SNRFOR	EUR
Shin Han Bk	8A69DH	SNRFOR	EUR
Shin Han Bk	8A69DH	SNRFOR	EUR
Shin Han Bk	8A69DH	SNRFOR	HKD
Shin Han Bk	8A69DH	SNRFOR	JPY
Shin Han Bk	8A69DH	SNRFOR	SEK
Shin Han Bk	8A69DH	SNRFOR	SGD
Shin Han Bk	8A69DH	SNRFOR	USD
Shin Han Bk	8A69DH	SNRFOR	USD
Shin Han Bk	8A69DH	SNRFOR	USD
Shin Han Bk	8A69DH	SNRFOR	USD
Shin Han Bk	8A69DH	SUBLT2	AUD
Shin Han Bk	8A69DH	SUBLT2	CHF
Shin Han Bk	8A69DH	SUBLT2	EUR
Shin Han Bk	8A69DH	SUBLT2	EUR
Shin Han Bk	8A69DH	SUBLT2	USD
Shin Han Bk	8A69DH	SUBLT2	USD
Shin Han Bk	8A69DH	SUBLT2	USD
Shin Han Bk	8A69DH	SUBLT2	USD
Shoko Chukin Bk	JQBB7W	SNRFOR	EUR
Shoko Chukin Bk	JQBB7W	SNRFOR	EUR
Shoko Chukin Bk	JQBB7W	SNRFOR	JPY
Shoko Chukin Bk	JQBB7W	SNRFOR	JPY
Shoko Chukin Bk	JQBB7W	SNRFOR	USD
Shoko Chukin Bk	JQBB7W	SNRFOR	USD
Shoko Chukin Bk	JQBB7W	SNRFOR	USD
Showa Denko Kk	JQC54A	SNRFOR	JPY
Showa Denko Kk	JQC54A	SNRFOR	JPY
Showa Shell Sekiyu Co Ltd	JQC8C9	SNRFOR	JPY
Showa Shell Sekiyu Co Ltd	JQC8C9	SNRFOR	JPY
Showa Shell Sekiyu Co Ltd	JQC8C9	SNRFOR	JPY
Showa Shell Sekiyu Co Ltd	JQC8C9	SNRFOR	JPY
Showa Shell Sekiyu Co Ltd	JQC8C9	SNRFOR	USD
Takara Hldgs Inc	JR87A6	SNRFOR	JPY
Takara Hldgs Inc	JR87A6	SNRFOR	JPY
Takara Hldgs Inc	JR87A6	SNRFOR	JPY
Sherwin Williams Co	8A677C	SNRFOR	AUD
Sherwin Williams Co	8A677C	SNRFOR	AUD
Sherwin Williams Co	8A677C	SNRFOR	CAD
Sherwin Williams Co	8A677C	SNRFOR	CHF
Sherwin Williams Co	8A677C	SNRFOR	EUR
Sherwin Williams Co	8A677C	SNRFOR	EUR
Sherwin Williams Co	8A677C	SNRFOR	EUR
Sherwin Williams Co	8A677C	SNRFOR	EUR
Sherwin Williams Co	8A677C	SNRFOR	GBP
Sherwin Williams Co	8A677C	SNRFOR	HKD
Sherwin Williams Co	8A677C	SNRFOR	JPY
Sherwin Williams Co	8A677C	SNRFOR	JPY
Sherwin Williams Co	8A677C	SNRFOR	NOK
Sherwin Williams Co	8A677C	SNRFOR	SEK
Sherwin Williams Co	8A677C	SNRFOR	SGD
Sherwin Williams Co	8A677C	SNRFOR	TWD
Sherwin Williams Co	8A677C	SNRFOR	USD
Sherwin Williams Co	8A677C	SNRFOR	USD
Sherwin Williams Co	8A677C	SNRFOR	USD
Sherwin Williams Co	8A677C	SNRFOR	USD
Region Sicily	T0FD91	SNRFOR	EUR
Region Sicily	T0FD91	SNRFOR	EUR

MR	Composite						
XR	Composite	0.003475	0.00389	0.004936045	0.00457	0.005496358	0.006
CR	Composite	0.003475	0.00389	0.004936045	0.00457	0.005496358	0.006
CR	Composite	0.001340725	0.001340725	0.001340725	0.001340725	0.001629495	0.001629495
MM	Composite	0.001340725	0.001340725	0.001340725	0.001340725	0.001629495	0.001629495
MR	Composite						
CR	Composite	0.001340725	0.001340725	0.001340725	0.001340725	0.001629495	0.001629495
CR	Composite	0.000808474	0.000773275	0.000995521	0.001275	0.001515971	0.001719661
XR	Composite	0.08%	0.08%	0.10%	0.13%	0.11%	0.13%
CR	Composite	0.000808474	0.000773275	0.000995521	0.001275	0.001470765	0.001675191
CR	Composite						
CR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	0.00654222	0.010955851	0.011283654	0.01336589	0.015257621	0.01694272
CR	Composite	0.65%	1.10%	1.13%	1.33%	1.52%	1.70%
CR	Composite	0.65%	1.10%	1.13%	1.33%	1.52%	1.70%
MM	Composite						
MR	Composite						
CR	Composite	0.65%	1.10%	1.13%	1.33%	1.52%	1.70%
CR	Composite	0.00654222	0.010955851	0.011283654	0.01336589	0.015257621	0.01694272
CR	Composite	0.00654222	0.010955851	0.011293269	0.013313866	0.015233574	0.017007778
CR	Composite	0.65%	1.10%	1.13%	1.33%	1.52%	1.70%
CR	Composite	0.00654222	0.010955851	0.011293269	0.013313866	0.015233574	0.017007778
MM	Composite	0.65%	1.10%	1.09%	1.29%	1.47%	1.64%
MR	Composite	0.00654222	0.010955851	0.01078753	0.012753355	0.014580573	0.01620165
XR	Composite						
CR	Composite						
CR	Composite	0.96%	1.02%	1.35%	1.87%	1.97%	2.20%
CR	Composite	0.96%	1.02%	1.35%	1.87%	1.97%	2.20%
MM	Composite						
CR	Composite	0.009571429	0.010156667	0.013503269	0.018737516	0.019697964	0.022049979
MM	Composite						
MR	Composite	0.91%	0.96%	1.28%	1.78%	1.87%	2.09%
XR	Composite	0.88%	0.93%	1.24%	1.71%	1.80%	2.02%
CR	Composite						
MM	Composite						
CR	Composite	0.26%	0.26%	0.46%	0.53%	0.58%	0.50%
MR	Composite						
CR	Composite	0.26%	0.26%	0.46%	0.53%	0.58%	0.50%
MM	Composite						
MR	Composite						
CR	Composite	0.24%	0.22%	0.25%	0.39%	0.53%	0.53%
XR	Composite	0.24%	0.22%	0.25%	0.39%	0.53%	0.53%
CR	Composite	0.17%	0.15%	0.18%	0.19%	0.23%	0.25%
MM	Composite						
MR	Composite						
XR	Composite	0.17%	0.11%	0.13%	0.15%	0.18%	0.21%
CR	Composite	0.17%	0.15%	0.18%	0.19%	0.22%	0.25%
CR	Composite	0.14%	0.12%	0.15%	0.20%	0.23%	0.24%
MR	Composite						
XR	Composite	0.14%	0.12%	0.15%	0.15%	0.18%	0.24%
MR	Composite	0.47%	0.52%	0.60%	0.67%	0.74%	0.81%
XR	Composite	0.47%	0.52%	0.60%	0.67%	0.74%	0.81%
MR	Composite	0.47%	0.53%	0.61%	0.68%	0.75%	0.81%
MR	Composite	0.47%	0.53%	0.61%	0.68%	0.75%	0.81%
CR	Composite	0.50%	0.56%	0.64%	0.71%	0.79%	0.85%
MM	Composite						
MR	Composite	0.47%	0.53%	0.61%	0.68%	0.75%	0.81%
XR	Composite	0.46%	0.51%	0.59%	0.66%	0.71%	0.78%
MR	Composite	0.47%	0.53%	0.61%	0.68%	0.75%	0.81%
MR	Composite	0.004746786	0.005293381	0.00609199	0.006798217	0.007464783	0.008118196
MR	Composite	0.47%	0.52%	0.60%	0.67%	0.74%	0.84%
XR	Composite	0.47%	0.52%	0.60%	0.67%	0.74%	0.81%
MR	Composite	0.47%	0.53%	0.61%	0.68%	0.75%	0.81%
XR	Composite	0.004565234	0.005120111	0.005876855	0.006584154	0.007115509	0.007830412
MR	Composite	0.004746786	0.005293381	0.00609199	0.006798217	0.007464783	0.008118196
MR	Composite	0.47%	0.53%	0.61%	0.68%	0.75%	0.81%
CR	Composite	0.50%	0.56%	0.64%	0.71%	0.79%	0.85%
MM	Composite						
MR	Composite	0.004746786	0.005293381	0.00609199	0.006798217	0.007464783	0.008118196
XR	Composite	0.004565234	0.005120111	0.005876855	0.006584154	0.007115509	0.007830412
CR	Composite	0.37%	0.37%	0.41%	0.35%	0.50%	0.58%
MM	Composite	0.37%	0.37%	0.41%	0.35%	0.50%	0.58%

					0.3		
0.68%	0.007649558	0.00636	0.00702	0.00698	0.3	NR	NR
0.68%	0.007649558	0.00636	0.00702	0.00698	0.3	NR	NR
0.20%	0.002535757	0.002535757	0.002535757	0.002535757	0.275		
0.20%	0.002535757	0.002535757	0.002535757	0.002535757	0.275		
					0.275		
0.20%	0.002535757	0.002535757	0.002535757	0.002535757	0.275		
0.22%	0.002790505	0.002790505	0.0034981	0.003841	0.300000006	NR	NR
0.17%	0.21%	0.21%	0.35%	0.38%	0.300000006	NR	NR
0.21%	0.002699743	0.002699743	0.0034981	0.003841	0.300000006	NR	NR
					0.2		
					0.2		
					0.2		
					0.2		
1.80%	0.0190969	0.018820007	0.018874865	0.01939498	0.349999999	NR	NR
1.79%	1.93%	1.89%	1.89%	1.95%	0.328571429	NR	NR
1.79%	1.93%	1.89%	1.89%	1.95%	0.328571429	NR	NR
					0.349999999		
					0.349999999		
1.79%	1.93%	1.89%	1.89%	1.95%	0.328571429	NR	NR
1.80%	0.0190969	0.018820007	0.018874865	0.01939498	0.349999999	NR	NR
1.79%	0.01926531	0.018908345	0.018868582	0.019493725	0.328571429	NR	NR
1.79%	1.93%	1.89%	1.89%	1.95%	0.328571429	NR	NR
1.79%	0.01926531	0.018908345	0.018868582	0.019493725	0.328571429	NR	NR
1.73%	1.85%	1.84%	1.83%	1.88%	0.349999999	NR	NR
1.71%	0.018312928	0.018165946	0.018120122	0.018615231	0.349999999	NR	NR
					0.349999999		
					0.2		
2.31%	2.47%	2.51%	2.38%	2.47%	0.2	A	A
2.31%	2.47%	2.51%	2.38%	2.47%	0.2	A	A
					0.2		
2.31%	0.024740233	0.025120483	0.023756013	0.02466905	0.2	A	A
					0.2		
2.19%	2.35%	2.39%	2.26%	2.47%	0.2	BBB	BBB
2.11%	2.26%	2.30%	2.17%	2.47%	0.2	BBB	BBB
					0.325		
					0.325		
0.54%	0.60%	0.60%	0.60%	0.60%	0.325		NR
					0.325		
0.54%	0.60%	0.60%	0.60%	0.60%	0.325		NR
					0.325		
					0.325		
0.53%	0.53%	0.53%	0.53%	0.53%	0.275	NR	NR
0.53%	0.53%	0.53%	0.53%	0.53%	0.275	NR	NR
0.35%	0.44%	0.44%	0.45%	0.47%	0.4	NR	BBB
					0.33		
					0.33		
0.26%	0.34%	0.34%	0.45%	0.47%	0.33	NR	BB
0.31%	0.43%	0.43%	0.45%	0.47%	0.33	NR	B
0.28%	0.38%	0.38%	0.38%	0.38%	0.3	NR	NR
					0.3		
0.28%	0.38%	0.38%	0.38%	0.38%	0.3	NR	NR
0.84%	0.87%	0.93%	0.95%	1.01%	0.4	BB	BBB
0.84%	0.87%	0.93%	0.95%	1.01%	0.4	BB	BBB
0.85%	0.87%	0.94%	0.95%	1.04%	0.4	A	AA
0.85%	0.87%	0.94%	0.95%	1.04%	0.4	A	AA
0.89%	0.92%	0.99%	1.00%	1.09%	0.4	BBB	A
					0.4		
0.85%	0.87%	0.94%	0.95%	1.04%	0.4	A	AA
0.80%	0.83%	0.90%	0.92%	1.00%	0.4	BBB	AA
0.85%	0.87%	0.94%	0.95%	1.04%	0.4	A	AA
0.85%	0.008711301	0.009383071	0.009545545	0.010364742	0.4	A	AA
0.85%	0.87%	0.93%	0.95%	1.01%	0.4	BB	BBB
0.82%	0.84%	0.93%	0.95%	1.01%		BB	BBB
0.85%	0.87%	0.94%	0.95%	1.04%	0.4	A	AA
0.80%	0.008286205	0.009042072	0.009180028	0.009982884	0.4	BBB	AA
0.85%	0.008711301	0.009383071	0.009545545	0.010364742	0.4	A	AA
0.85%	0.87%	0.94%	0.95%	1.04%	0.4	A	AA
0.89%	0.92%	0.99%	1.00%	1.09%	0.4	BBB	A
					0.4		
0.85%	0.008711301	0.009383071	0.009545545	0.010364742	0.4	A	AA
0.80%	0.008286205	0.009042072	0.009180028	0.009982884	0.4	BBB	AA
0.59%	0.63%	0.74%	0.74%	0.74%	0.4		NR
0.56%	0.61%	0.74%	0.74%	0.74%	0.4		NR

B	NR	BB	NR	BB	BB
B	NR	BB	NR	BB	BB
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	NR	A	A	BB	BB
NR	NR	BBB	BBB	B	B
NR	NR	BB	BB	CCC	CCC
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR		NR		
NR	NR		NR		
BBB	BB	BB	BBB	BBB	A
BB	B	B	B	BBB	BBB
B	CCC	CCC	CCC	BB	BB
NR	BB	BB	NR	NR	NR
NR	BB	BB	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
NR	NR	NR	NR	BBB	BB
NR	NR	NR	NR	BB	BB

			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	2 Government
	NR	NR	NR	3 Utilities
	NR	NR	NR	3 Utilities
	NR	NR	NR	3 Utilities
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BB	BB	A	12 Financials
A	A	A	A	9 Financials
A	A	A	A	9 Financials
			NR	Financials
			NR	Financials
A	A	A	A	9 Financials
BB	BB	BB	A	12 Financials
A	A	A	A	9 Financials
A	A	A	A	9 Financials
A	A	A	A	9 Financials
BBB	BBB	BBB	A	10 Financials
BBB	BBB	BBB	A	10 Financials
			NR	Financials
			NR	Financials
A	A	NR	A	6 Financials
A	A	NR	A	6 Financials
			NR	Financials
A	A	NR	A	6 Financials
			NR	Financials
BBB	BBB	NR	A	6 Financials
BBB	BBB	NR	A	6 Financials
			NR	Government
			NR	Government
			NR	2 Government
			NR	Government
			NR	2 Government
			NR	Government
			NR	Government
			NR	2 Basic Materials
			NR	2 Basic Materials
	NR	NR	BB	3 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
	NR	NR	BB	4 Oil & Gas
	NR	NR	BB	4 Oil & Gas
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
BB	BB	BB	AA	11 Industrials
BB	BB	BB	AA	11 Industrials
A	A	BBB	AA	9 Industrials
A	A	BBB	AA	9 Industrials
BBB	BBB	BBB	AA	10 Industrials
			NR	Industrials
A	A	BBB	AA	9 Industrials
BBB	BBB	BBB	A	6 Industrials
A	A	BBB	AA	9 Industrials
A	A	BBB	AA	9 Industrials
BB	BB	BB	A	3 Industrials
BB	BB	BB	A	3 Industrials
A	A	BBB	AA	9 Industrials
BBB	BBB	BBB	A	6 Industrials
A	A	BBB	AA	9 Industrials
A	A	BBB	AA	9 Industrials
BBB	BBB	BBB	AA	10 Industrials
			NR	Industrials
A	A	BBB	AA	9 Industrials
BBB	BBB	BBB	A	6 Industrials
	NR	NR	NR	2 Government
	NR	NR	NR	2 Government

Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	Thin	Entity Tier	Thin
Asia	Japan	AA	AA	Thin	Thin	Entity Tier	Thin
Asia	Japan	AA	AA				Thin
Asia	Japan	AA	AA				Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				Thin
Asia	Japan	AA	AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	AA	Thin	Thin	Thin	Thin
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	Thin	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	Thin	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	Thin	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	Thin	Thin	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	Thin	Thin	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	BB	A	Thin	Thin	Thin	Thin
Asia	Japan	BB	A	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	Thin	Thin	Thin	DocAdj
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA		Thin	Thin	Thin
Europe	Italy	A	AA		Thin	Thin	Thin

Entity Tier	Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin					
	Thin					
CcyGrp	CcyGrp	DocAdj	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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Thin	Thin	DocAdj	DocAdj		Thin	Thin

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SICILYUSDCR	31-Jul-08 SICILY
SICILYUSDMM	31-Jul-08 SICILY
SIEMAUDCR	31-Jul-08 SIEM
SIEMAUDMM	31-Jul-08 SIEM
SIEMCADMM	31-Jul-08 SIEM
SIEMCHFCR	31-Jul-08 SIEM
SIEMCHFMM	31-Jul-08 SIEM
SIEMEURCR	31-Jul-08 SIEM
SIEMEURMM	31-Jul-08 SIEM
SIEMEURMR	31-Jul-08 SIEM
SIEMEURXR	31-Jul-08 SIEM
SIEMGBPCR	31-Jul-08 SIEM
SIEMGBPMM	31-Jul-08 SIEM
SIEMHKDMM	31-Jul-08 SIEM
SIEMJPYCR	31-Jul-08 SIEM
SIEMJPYMM	31-Jul-08 SIEM
SIEMJPYXR	31-Jul-08 SIEM
SIEMNOKMM	31-Jul-08 SIEM
SIEMNZDCR	31-Jul-08 SIEM
SIEMNZDMM	31-Jul-08 SIEM
SIEMSEKMM	31-Jul-08 SIEM
SIEMSGDMM	31-Jul-08 SIEM
SIEMTWDMM	31-Jul-08 SIEM
SIEMUSDCR	31-Jul-08 SIEM
SIEMUSDMM	31-Jul-08 SIEM
SIEMUSDMR	31-Jul-08 SIEM
SIEMUSDXR	31-Jul-08 SIEM
SIEMZARMM	31-Jul-08 SIEM
SIFOAUDCR	31-Jul-08 SIFO
SIFOAUDMM	31-Jul-08 SIFO
SIFOAUDMR	31-Jul-08 SIFO
SIFOEURCR	31-Jul-08 SIFO
SIFOEURMM	31-Jul-08 SIFO
SIFOEURMR	31-Jul-08 SIFO
SIFOEURXR	31-Jul-08 SIFO
SIFOJPYCR	31-Jul-08 SIFO
SIFOUSDCR	31-Jul-08 SIFO
SIFOUSDMM	31-Jul-08 SIFO
SIFOUSDMR	31-Jul-08 SIFO
SIFOUSDXR	31-Jul-08 SIFO
SIGBEURCR	31-Jul-08 SIGB
SIGBEURMM	31-Jul-08 SIGB
SIGBSGDCR	31-Jul-08 SIGB
SIGBUSDCR	31-Jul-08 SIGB
SIGBUSDMM	31-Jul-08 SIGB
SIGBUSDMR	31-Jul-08 SIGB
SIHLEURCR	31-Jul-08 SIHL
SIHLEURMM	31-Jul-08 SIHL
SIHLUSDCR	31-Jul-08 SIHL
SIHLZARCR	31-Jul-08 SIHL
SIHLZARMR	31-Jul-08 SIHL
SIHLZARXR	31-Jul-08 SIHL
SIIEURMM	31-Jul-08 SII
SIIEURMR	31-Jul-08 SII
SIIUSDMM	31-Jul-08 SII
SIIUSDMR	31-Jul-08 SII
SIIUSDXR	31-Jul-08 SII
SILPREJPYCR	31-Jul-08 SILPRE
SILPRETWDCR	31-Jul-08 SILPRE
SILPREUSDCR	31-Jul-08 SILPRE
SILPREUSDMR	31-Jul-08 SILPRE
SIMMURJPYCR	31-Jul-08 SIMMUR
SIMMURJPYXR	31-Jul-08 SIMMUR
SINCH-SHLHKDCR	31-Jul-08 SINCH-SHL
SINCH-SHLUSDMR	31-Jul-08 SINCH-SHL
SINHLDJPYCR	31-Jul-08 SINHLD
SINHLDJPYMR	31-Jul-08 SINHLD
SINHLDJPYXR	31-Jul-08 SINHLD
SINHLDUSDCR	31-Jul-08 SINHLD
SINHLDUSDMR	31-Jul-08 SINHLD
SINOLNHKDCR	31-Jul-08 SINOLN
SINOLNHKDMR	31-Jul-08 SINOLN
SINOLNHKDXR	31-Jul-08 SINOLN
SINOLNUSDCR	31-Jul-08 SINOLN

Region Sicily	T0FD91	SNRFOR	USD
Region Sicily	T0FD91	SNRFOR	USD
Siemens AG	8A87AG	SNRFOR	AUD
Siemens AG	8A87AG	SNRFOR	AUD
Siemens AG	8A87AG	SNRFOR	CAD
Siemens AG	8A87AG	SNRFOR	CHF
Siemens AG	8A87AG	SNRFOR	CHF
Siemens AG	8A87AG	SNRFOR	EUR
Siemens AG	8A87AG	SNRFOR	EUR
Siemens AG	8A87AG	SNRFOR	EUR
Siemens AG	8A87AG	SNRFOR	EUR
Siemens AG	8A87AG	SNRFOR	GBP
Siemens AG	8A87AG	SNRFOR	GBP
Siemens AG	8A87AG	SNRFOR	HKD
Siemens AG	8A87AG	SNRFOR	JPY
Siemens AG	8A87AG	SNRFOR	JPY
Siemens AG	8A87AG	SNRFOR	JPY
Siemens AG	8A87AG	SNRFOR	NOK
Siemens AG	8A87AG	SNRFOR	NZD
Siemens AG	8A87AG	SNRFOR	NZD
Siemens AG	8A87AG	SNRFOR	SEK
Siemens AG	8A87AG	SNRFOR	SGD
Siemens AG	8A87AG	SNRFOR	TWD
Siemens AG	8A87AG	SNRFOR	USD
Siemens AG	8A87AG	SNRFOR	USD
Siemens AG	8A87AG	SNRFOR	USD
Siemens AG	8A87AG	SNRFOR	USD
Siemens AG	8A87AG	SNRFOR	ZAR
Sino Forest Corp	8ABC7L	SNRFOR	AUD
Sino Forest Corp	8ABC7L	SNRFOR	AUD
Sino Forest Corp	8ABC7L	SNRFOR	AUD
Sino Forest Corp	8ABC7L	SNRFOR	EUR
Sino Forest Corp	8ABC7L	SNRFOR	EUR
Sino Forest Corp	8ABC7L	SNRFOR	EUR
Sino Forest Corp	8ABC7L	SNRFOR	EUR
Sino Forest Corp	8ABC7L	SNRFOR	JPY
Sino Forest Corp	8ABC7L	SNRFOR	USD
Sino Forest Corp	8ABC7L	SNRFOR	USD
Sino Forest Corp	8ABC7L	SNRFOR	USD
Sino Forest Corp	8ABC7L	SNRFOR	USD
Rep Singapore	Y5GIFL	SNRFOR	EUR
Rep Singapore	Y5GIFL	SNRFOR	EUR
Rep Singapore	Y5GIFL	SNRFOR	SGD
Rep Singapore	Y5GIFL	SNRFOR	USD
Rep Singapore	Y5GIFL	SNRFOR	USD
Rep Singapore	Y5GIFL	SNRFOR	USD
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	EUR
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	EUR
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	USD
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	ZAR
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	ZAR
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	ZAR
Smith Intl Inc	8B5321	SNRFOR	EUR
Smith Intl Inc	8B5321	SNRFOR	EUR
Smith Intl Inc	8B5321	SNRFOR	USD
Smith Intl Inc	8B5321	SNRFOR	USD
Smith Intl Inc	8B5321	SNRFOR	USD
Siliconware Precision Inds Co Ltd	Y5GC70	SNRFOR	JPY
Siliconware Precision Inds Co Ltd	Y5GC70	SNRFOR	TWD
Siliconware Precision Inds Co Ltd	Y5GC70	SNRFOR	USD
Siliconware Precision Inds Co Ltd	Y5GC70	SNRFOR	USD
SHIMAMURA Co Ltd		SNRFOR	JPY
SHIMAMURA Co Ltd		SNRFOR	JPY
Sinofert Hldgs Ltd	GOC43J	SNRFOR	HKD
Sinofert Hldgs Ltd	GOC43J	SNRFOR	USD
Seino Hldgs Co Ltd	JQ734G	SNRFOR	JPY
Seino Hldgs Co Ltd	JQ734G	SNRFOR	JPY
Seino Hldgs Co Ltd	JQ734G	SNRFOR	JPY
Seino Hldgs Co Ltd	JQ734G	SNRFOR	USD
Seino Hldgs Co Ltd	JQ734G	SNRFOR	USD
Sino Ld Co	YG828D	SNRFOR	HKD
Sino Ld Co	YG828D	SNRFOR	HKD
Sino Ld Co	YG828D	SNRFOR	HKD
Sino Ld Co	YG828D	SNRFOR	USD

CR	Composite	0.00366001	0.00366001	0.004076703	0.00345	0.005046513	0.005798491
MM	Composite	0.00366001	0.00366001	0.004076703	0.00345	0.005046513	0.005798491
CR	Composite	0.28%	0.31%	0.38%	0.50%	0.57%	0.65%
MM	Composite	0.27%	0.30%	0.37%	0.48%	0.55%	0.62%
MM	Composite	0.28%	0.30%	0.37%	0.47%	0.56%	0.63%
CR	Composite	0.29%	0.32%	0.39%	0.49%	0.56%	0.67%
MM	Composite	0.28%	0.30%	0.37%	0.47%	0.56%	0.63%
CR	Composite	0.29%	0.32%	0.39%	0.49%	0.56%	0.67%
MM	Composite	0.0027644	0.003033288	0.003746118	0.004704689	0.005577273	0.006285774
MR	Composite	0.27%	0.30%	0.37%	0.47%	0.55%	0.63%
XR	Composite	0.26%	0.29%	0.36%	0.45%	0.52%	0.60%
CR	Composite	0.002877162	0.003208701	0.003921095	0.004904405	0.005550641	0.006724669
MM	Composite	0.28%	0.30%	0.37%	0.47%	0.56%	0.63%
MM	Composite	0.28%	0.30%	0.37%	0.47%	0.56%	0.63%
CR	Composite	0.28%	0.31%	0.39%	0.49%	0.57%	0.64%
MM	Composite	0.27%	0.30%	0.37%	0.47%	0.54%	0.62%
XR	Composite						
MM	Composite	0.28%	0.30%	0.37%	0.47%	0.56%	0.63%
CR	Composite	0.29%	0.32%	0.39%	0.49%	0.56%	0.67%
MM	Composite	0.0027644	0.003033288	0.003746118	0.004704689	0.005577273	0.006285774
MM	Composite	0.28%	0.30%	0.37%	0.47%	0.56%	0.63%
MM	Composite	0.28%	0.30%	0.37%	0.47%	0.56%	0.63%
MM	Composite	0.28%	0.30%	0.37%	0.47%	0.56%	0.63%
CR	Composite	0.29%	0.32%	0.39%	0.49%	0.56%	0.67%
MM	Composite	0.28%	0.30%	0.37%	0.47%	0.56%	0.63%
MR	Composite	0.27%	0.30%	0.37%	0.47%	0.55%	0.63%
XR	Composite						
MM	Composite	0.28%	0.30%	0.37%	0.47%	0.56%	0.63%
CR	Composite						
MM	Composite						
MR	Composite	2.40%	2.94%	3.34%	3.98%	4.34%	4.78%
CR	Composite	0.024739389	0.028906565	0.033646726	0.0391056	0.043385621	0.047636772
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	2.40%	2.94%	3.34%	3.98%	4.34%	4.78%
CR	Composite	2.47%	2.89%	3.36%	3.91%	4.34%	4.76%
MM	Composite						
MR	Composite	0.023076814	0.031781183	0.032331707	0.040742742	0.043511828	0.048075
XR	Composite	2.22%	3.06%	3.11%	3.92%	4.05%	4.48%
CR	Composite						
MM	Composite						
CR	Composite	0.09%	0.09%	0.13%	0.13%	0.20%	0.20%
CR	Composite	0.09%	0.09%	0.13%	0.13%	0.20%	0.20%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite	0.08%	0.08%	0.15%	0.19%	0.25%	0.27%
MM	Composite						
MR	Composite	0.08%	0.08%	0.15%	0.19%	0.25%	0.27%
XR	Composite						
CR	Composite						
CR	Composite	1.93%	1.93%	1.93%	1.93%	1.93%	1.93%
CR	Composite	0.019250806	0.019250806	0.019250806	0.019250806	0.019250806	0.019250806
MR	Composite						
CR	Composite	0.17%	0.18%	0.21%	0.28%	0.28%	0%
XR	Composite	0.13%	0.18%	0.21%	0.28%	0.28%	0%
CR	Composite	1.88%	1.88%	1.88%	1.88%	1.88%	1.88%
MR	Composite	1.88%	1.88%	1.88%	1.88%	1.88%	1.88%
CR	Composite	0.16%	0.16%	0.20%	0.23%	0.27%	0.27%
MR	Composite						
XR	Composite	0.16%	0.16%	0.20%	0.23%	0.27%	0.27%
CR	Composite	0.16%	0.16%	0.20%	0.23%	0.27%	0.27%
MR	Composite						
CR	Composite	0.008262402	0.008262402	0.008262402	0.009989094	0.011710926	0.012693944
MR	Composite	0.83%	0.83%	0.83%	1.00%	1.17%	1.27%
XR	Composite						
CR	Composite	0.83%	0.83%	0.83%	1.00%	1.17%	1.27%

0.59%	0.006332001	0.0074	0.0074	0.00735	0.4	NR
0.56%	0.006078721	0.0074	0.0074	0.00735	0.4	NR
0.71%	0.74%	0.78%	0.77%	0.83%	0.391666666 BBB	BBB
0.68%	0.71%	0.75%	0.77%	0.80%	0.391666666 A	A
0.68%	0.72%	0.75%	0.76%	0.79%	0.4 A	AA
0.72%	0.77%	0.78%	0.79%	0.83%	0.379999999 BBB	A
0.68%	0.72%	0.75%	0.76%	0.79%	0.4 A	AA
0.72%	0.77%	0.78%	0.79%	0.83%	0.379999999 BBB	A
0.68%	0.007156509	0.007509501	0.007605925	0.007949701	0.4 A	AA
0.67%	0.71%	0.74%	0.75%	0.79%	0.391666666 BBB	A
0.65%	0.69%	0.72%	0.73%	0.76%	0.391666666 BBB	A
0.72%	0.007687993	0.007822397	0.007937141	0.008280939	0.379999999 BBB	A
0.68%	0.72%	0.75%	0.76%	0.79%	0.4 A	AA
0.68%	0.72%	0.75%	0.76%	0.79%	0.4 A	AA
0.71%	0.74%	0.79%	0.77%	0.83%	0.391666666 BBB	BBB
0.68%	0.71%	0.76%	0.77%	0.80%	0.379999999 A	A
					0.391666666	
0.68%	0.72%	0.75%	0.76%	0.79%	0.4 A	AA
0.72%	0.77%	0.78%	0.79%	0.83%	0.379999999 BBB	A
0.68%	0.007156509	0.007509501	0.007605925	0.007949701	0.4 A	AA
0.68%	0.72%	0.75%	0.76%	0.79%	0.4 A	AA
0.68%	0.72%	0.75%	0.76%	0.79%	0.4 A	AA
0.68%	0.72%	0.75%	0.76%	0.79%	0.4 A	AA
0.72%	0.77%	0.78%	0.79%	0.83%	0.379999999 BBB	A
0.68%	0.72%	0.75%	0.76%	0.79%	0.4 A	AA
0.67%	0.71%	0.74%	0.75%	0.79%	0.391666666 BBB	A
					0.391666666	
0.68%	0.72%	0.75%	0.76%	0.79%	0.4 A	AA
					0.3	
					0.3	
5.11%	5.36%	5.19%	5.26%	5.23%	0.3 BB	BBB
5.07%	0.05301752	0.051859955	0.052395586	0.053275871	0.25 A	A
					0.3	
					0.35	
					0.3	
5.11%	5.36%	5.19%	5.26%	5.23%	0.3 BB	BBB
5.07%	5.30%	5.19%	5.24%	5.33%	0.25 A	A
					0.3	
5.15%	0.054815873	0.051859955	0.050656855	0.050612078	0.35 BBB	A
4.96%	5.28%	5.19%	4.88%	4.87%	0.3 BBB	A
					0.250000004	
					0.250000004	
0.22%	0.22%	0.24%	0.25%	0.26%	0.250000004	NR
0.22%	0.22%	0.24%	0.25%	0.26%	0.250000004	NR
					0.250000004	
					0.250000004	
					0.45	
					0.45	
					0.45	
					0.45	
					0.45	
					0.45	
					0.4	
0.31%	0.36%	0.36%	0.36%	0.36%	0.4	NR
					0.4	
0.31%	0.36%	0.36%	0.36%	0.36%	0.4	NR
					0.4	
					0.45	
1.93%	1.93%	1.93%	1.93%	1.93%	0.45	
0.019250806	0.019250806	0.019250806	0.019250806	0.019250806	0.45	
					0.45	
0%	0%	0%	0%	0%	0.275 BBB	NR
0%	0%	0%	0%	0%	0.275 BB	NR
1.88%	1.88%	1.88%	1.88%	1.88%	0.5	
1.88%	1.88%	1.88%	1.88%	1.88%	0.5	
0.27%	0.27%	0.27%	0.27%	0.27%	0.3 NR	NR
					0.3	
0.27%	0.27%	0.27%	0.27%	0.27%	0.3 NR	NR
0.27%	0.27%	0.27%	0.27%	0.27%	0.3 NR	NR
					0.3	
1.52%	1.52%	1.52%	1.52%	1.52%	0.4	
1.52%	1.52%	1.52%	1.52%	1.52%	0.4	
					0.4	
1.52%	1.52%	1.52%	1.52%	1.52%	0.4	

NR	NR	NR	NR	BBB	BB
NR	NR	NR	NR	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	BBB	BBB	BBB	BBB	BBB
AA	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	A	A	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	A	A	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
	NR		NR		NR
	NR		NR		NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
			NR		
			NR		
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NR	NR	NR			
NR	NR	NR			
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	

	NR	NR	NR	2 Government
	NR	NR	NR	2 Government
BBB	BB	BBB	A	3 Industrials
A	BB	A	A	3 Industrials
AA	A	A	AA	10 Industrials
A	BBB	BBB	A	4 Industrials
AA	A	A	AA	10 Industrials
A	BBB	BBB	A	4 Industrials
AA	A	A	AA	10 Industrials
A	BBB	BBB	AA	11 Industrials
A	BBB	BBB	AA	11 Industrials
A	BBB	BBB	A	4 Industrials
AA	A	A	AA	10 Industrials
AA	A	A	AA	10 Industrials
BBB	BB	BBB	A	4 Industrials
A	BB	A	A	4 Industrials
			NR	Industrials
AA	A	A	AA	10 Industrials
A	BBB	BBB	A	4 Industrials
AA	A	A	AA	10 Industrials
AA	A	A	AA	10 Industrials
AA	A	A	AA	10 Industrials
AA	A	A	AA	10 Industrials
A	BBB	BBB	A	4 Industrials
AA	A	A	AA	10 Industrials
A	BBB	BBB	AA	11 Industrials
			NR	Industrials
AA	A	A	AA	10 Industrials
			NR	Basic Materials
			NR	Basic Materials
NR	BB	BB	AA	9 Basic Materials
NR	A	BBB	A	5 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	BB	BB	AA	9 Basic Materials
NR	A	BBB	A	5 Basic Materials
			NR	Basic Materials
NR	BBB	BBB	A	4 Basic Materials
NR	BBB	BBB	AA	9 Basic Materials
			NR	Government
			NR	Government
NR	NR	NR	NR	2 Government
NR	NR	NR	NR	2 Government
			NR	Government
			NR	Government
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	Technology
			NR	2 Technology
			NR	2 Technology
			NR	Technology
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Government
			NR	2 Government
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials

Europe	Italy	A	AA		Thin	Thin	Thin
Europe	Italy	A	AA		Thin	Thin	Thin
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A				
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	A				
Europe	Germany	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB				
N.Amer	Canada	BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	Canada	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Singapore	AAA	AA				
Asia	Singapore	AAA	AA				
Asia	Singapore	AAA	AA		Thin		Thin
Asia	Singapore	AAA	AA		Thin		Thin
Asia	Singapore	AAA	AA				
Asia	Singapore	AAA	AA				
Africa	South Africa		BB				
Africa	South Africa		BB				
Africa	South Africa		BB				
Africa	South Africa		BB				
Africa	South Africa		BB				
Africa	South Africa		BB				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA		Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA				
Asia	Taiwan Province of China	BB	BB				
Asia	Taiwan Province of China	BB	BB				
Asia	Taiwan Province of China	BB	BB				
Asia	Taiwan Province of China	BB	BB				
Asia	Japan		AA	CcyGrp	Thin	Thin	Thin
Asia	Japan		AA	DocAdj	Thin	Thin	Thin
N.Amer	Bermuda		AA				
N.Amer	Bermuda		AA				
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Hong Kong		AA			Thin	Thin
Asia	Hong Kong		AA			Thin	Thin
Asia	Hong Kong		AA				
Asia	Hong Kong		AA			Thin	Thin

Thin	Thin	CcyGrp	DocAdj		Thin	Thin
Thin	Thin	DocAdj	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
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	Thin		Thin	Thin	Thin	Thin

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SINPACEURCR	31-Jul-08 SINPAC
SINPACEURMM	31-Jul-08 SINPAC
SINPACUSDCR	31-Jul-08 SINPAC
SINPACUSDMM	31-Jul-08 SINPAC
SINPACUSDMR	31-Jul-08 SINPAC
SINPECHKDCR	31-Jul-08 SINPEC
SINPECUSDCR	31-Jul-08 SINPEC
SINTEXUSDCR	31-Jul-08 SINTEX
SINTEXUSDMM	31-Jul-08 SINTEX
SINTEXUSDMR	31-Jul-08 SINTEX
SIRIUSDMR	31-Jul-08 SIRI
SIRIUSDXR	31-Jul-08 SIRI
SJRCNAUDMR	31-Jul-08 SJRCN
SJRCNEURCR	31-Jul-08 SJRCN
SJRCNEURMM	31-Jul-08 SJRCN
SJRCNEURMR	31-Jul-08 SJRCN
SJRCNEURXR	31-Jul-08 SJRCN
SJRCNJPYMR	31-Jul-08 SJRCN
SJRCNUSDCR	31-Jul-08 SJRCN
SJRCNUSDMM	31-Jul-08 SJRCN
SJRCNUSDMR	31-Jul-08 SJRCN
SJRCNUSDXR	31-Jul-08 SJRCN
SKANABEURCR	31-Jul-08 SKANAB
SKANABEURMM	31-Jul-08 SKANAB
SKANABSEKMM	31-Jul-08 SKANAB
SKANDIEURCR	31-Jul-08 SKANDI
SKANDIEURMM	31-Jul-08 SKANDI
SKANDISEKCR	31-Jul-08 SKANDI
SKANDIUSDCR	31-Jul-08 SKANDI
SKANDIUSDMM	31-Jul-08 SKANDI
SKFAUDMM	31-Jul-08 SKF
SKFCHFCR	31-Jul-08 SKF
SKFCHFMM	31-Jul-08 SKF
SKFEURCR	31-Jul-08 SKF
SKFEURMM	31-Jul-08 SKF
SKFEURMR	31-Jul-08 SKF
SKFGBPMM	31-Jul-08 SKF
SKFHKDMM	31-Jul-08 SKF
SKFJPYMM	31-Jul-08 SKF
SKFSEKCR	31-Jul-08 SKF
SKFSEKMM	31-Jul-08 SKF
SKFUSDCR	31-Jul-08 SKF
SKFUSDMM	31-Jul-08 SKF
SKFUSDMR	31-Jul-08 SKF
SKFUSDXR	31-Jul-08 SKF
SKH-SKEEURCR	31-Jul-08 SKH-SKE
SKH-SKEEURMM	31-Jul-08 SKH-SKE
SKH-SKEJPYCR	31-Jul-08 SKH-SKE
SKH-SKEJPYMR	31-Jul-08 SKH-SKE
SKH-SKEKRWCR	31-Jul-08 SKH-SKE
SKH-SKEUSDCR	31-Jul-08 SKH-SKE
SKH-SKEUSDMM	31-Jul-08 SKH-SKE
SKH-SKEUSDMR	31-Jul-08 SKH-SKE
SKH-SKEUSDXR	31-Jul-08 SKH-SKE
SKIPTNEURCR	31-Jul-08 SKIPTN
SKIPTNEURMM	31-Jul-08 SKIPTN
SKIPTNGBPCR	31-Jul-08 SKIPTN
SKIPTNGBPMM	31-Jul-08 SKIPTN
SKIPTNGBPMR	31-Jul-08 SKIPTN
SKIPTNGBPXR	31-Jul-08 SKIPTN
SKIPTNUSDMM	31-Jul-08 SKIPTN
SKMAUDCR	31-Jul-08 SKM
SKMAUDMR	31-Jul-08 SKM
SKMCHFCR	31-Jul-08 SKM
SKMDKKCR	31-Jul-08 SKM
SKMEURCR	31-Jul-08 SKM
SKMEURMM	31-Jul-08 SKM
SKMEURMR	31-Jul-08 SKM
SKMGBPCR	31-Jul-08 SKM
SKMHKDCR	31-Jul-08 SKM
SKMHKDMR	31-Jul-08 SKM
SKMJPYCR	31-Jul-08 SKM
SKMJPYMR	31-Jul-08 SKM
SKMSGDCR	31-Jul-08 SKM

SinoPac Hldgs	YG838R	SNRFOR	EUR
SinoPac Hldgs	YG838R	SNRFOR	EUR
SinoPac Hldgs	YG838R	SNRFOR	USD
SinoPac Hldgs	YG838R	SNRFOR	USD
SinoPac Hldgs	YG838R	SNRFOR	USD
China Petroleum & Chem Corp	YZ6511	SNRFOR	HKD
China Petroleum & Chem Corp	YZ6511	SNRFOR	USD
Sintex Inds Ltd	YG86AH	SNRFOR	USD
Sintex Inds Ltd	YG86AH	SNRFOR	USD
Sintex Inds Ltd	YG86AH	SNRFOR	USD
Sirius Satellite Radio Inc	8ABFC0	SNRFOR	USD
Sirius Satellite Radio Inc	8ABFC0	SNRFOR	USD
Shaw Comms Inc	8A22AS	SNRFOR	AUD
Shaw Comms Inc	8A22AS	SNRFOR	EUR
Shaw Comms Inc	8A22AS	SNRFOR	EUR
Shaw Comms Inc	8A22AS	SNRFOR	EUR
Shaw Comms Inc	8A22AS	SNRFOR	EUR
Shaw Comms Inc	8A22AS	SNRFOR	JPY
Shaw Comms Inc	8A22AS	SNRFOR	USD
Shaw Comms Inc	8A22AS	SNRFOR	USD
Shaw Comms Inc	8A22AS	SNRFOR	USD
Shaw Comms Inc	8A22AS	SNRFOR	USD
Skanska AB	W4A99I	SNRFOR	EUR
Skanska AB	W4A99I	SNRFOR	EUR
Skanska AB	W4A99I	SNRFOR	SEK
Skandia Forsakrings AB	WE83A5	SNRFOR	EUR
Skandia Forsakrings AB	WE83A5	SNRFOR	EUR
Skandia Forsakrings AB	WE83A5	SNRFOR	SEK
Skandia Forsakrings AB	WE83A5	SNRFOR	USD
Skandia Forsakrings AB	WE83A5	SNRFOR	USD
AB SKF	7FC7AC	SNRFOR	AUD
AB SKF	7FC7AC	SNRFOR	CHF
AB SKF	7FC7AC	SNRFOR	CHF
AB SKF	7FC7AC	SNRFOR	EUR
AB SKF	7FC7AC	SNRFOR	EUR
AB SKF	7FC7AC	SNRFOR	EUR
AB SKF	7FC7AC	SNRFOR	GBP
AB SKF	7FC7AC	SNRFOR	HKD
AB SKF	7FC7AC	SNRFOR	JPY
AB SKF	7FC7AC	SNRFOR	SEK
AB SKF	7FC7AC	SNRFOR	SEK
AB SKF	7FC7AC	SNRFOR	USD
AB SKF	7FC7AC	SNRFOR	USD
AB SKF	7FC7AC	SNRFOR	USD
AB SKF	7FC7AC	SNRFOR	USD
SK Energy Co Ltd	YG869O	SNRFOR	EUR
SK Energy Co Ltd	YG869O	SNRFOR	EUR
SK Energy Co Ltd	YG869O	SNRFOR	JPY
SK Energy Co Ltd	YG869O	SNRFOR	JPY
SK Energy Co Ltd	YG869O	SNRFOR	KRW
SK Energy Co Ltd	YG869O	SNRFOR	USD
SK Energy Co Ltd	YG869O	SNRFOR	USD
SK Energy Co Ltd	YG869O	SNRFOR	USD
SK Energy Co Ltd	YG869O	SNRFOR	USD
Skipton Bldg Soc	GO98CH	SNRFOR	EUR
Skipton Bldg Soc	GO98CH	SNRFOR	EUR
Skipton Bldg Soc	GO98CH	SNRFOR	GBP
Skipton Bldg Soc	GO98CH	SNRFOR	GBP
Skipton Bldg Soc	GO98CH	SNRFOR	GBP
Skipton Bldg Soc	GO98CH	SNRFOR	GBP
Skipton Bldg Soc	GO98CH	SNRFOR	USD
SK Telecom Co Ltd	7FC84P	SNRFOR	AUD
SK Telecom Co Ltd	7FC84P	SNRFOR	AUD
SK Telecom Co Ltd	7FC84P	SNRFOR	CHF
SK Telecom Co Ltd	7FC84P	SNRFOR	DKK
SK Telecom Co Ltd	7FC84P	SNRFOR	EUR
SK Telecom Co Ltd	7FC84P	SNRFOR	EUR
SK Telecom Co Ltd	7FC84P	SNRFOR	EUR
SK Telecom Co Ltd	7FC84P	SNRFOR	GBP
SK Telecom Co Ltd	7FC84P	SNRFOR	HKD
SK Telecom Co Ltd	7FC84P	SNRFOR	HKD
SK Telecom Co Ltd	7FC84P	SNRFOR	JPY
SK Telecom Co Ltd	7FC84P	SNRFOR	JPY
SK Telecom Co Ltd	7FC84P	SNRFOR	SGD

CR	Composite						
MM	Composite						
CR	Composite	0.90%	0.90%	0.90%	0.90%	0.90%	0.90%
MM	Composite						
MR	Composite	0.90%	0.90%	0.90%	0.90%	0.90%	0.90%
CR	Composite	0.52%	0.52%	0.43%	0.62%	0.58%	0.66%
CR	Composite	0.00515	0.00515	0.00435	0.006225	0.00575	0.0066
CR	Composite	4.38%	4.38%	4.38%	4.38%	4.38%	4.38%
MM	Composite						
MR	Composite	4.38%	4.38%	4.38%	4.38%	4.38%	4.38%
MR	Composite	1.47%	1.47%	2.48%	3.38%	4.13%	5.00%
XR	Composite	0.01465	0.01465	0.02475	0.03375	0.04125	0.05
MR	Composite						
CR	Composite	0.77%	0.76%	1.08%	1.27%	1.52%	1.71%
MM	Composite						
MR	Composite	0.73%	0.74%	1.01%	1.19%	1.45%	1.61%
XR	Composite	0.007007125	0.007099676	0.009877	0.011691875	0.0137808	0.01567875
MR	Composite	0.007114313	0.007090395	0.010061476	0.011845625	0.014225646	0.016048583
CR	Composite	0.77%	0.76%	1.08%	1.27%	1.52%	1.71%
MM	Composite						
MR	Composite	0.73%	0.74%	1.01%	1.19%	1.45%	1.61%
XR	Composite	0.007007125	0.007099676	0.009877	0.011691875	0.0137808	0.01567875
CR	Composite						
MM	Composite	1.77%	1.77%	1.77%	1.77%	1.77%	1.77%
MM	Composite	1.77%	1.77%	1.77%	1.77%	1.77%	1.77%
CR	Composite	0.27%	0.72%	0.52%	0.52%	0.65%	0.71%
MM	Composite	0.002714195	0.00715	0.005153983	0.005153983	0.006482905	0.007056659
CR	Composite						
CR	Composite						
MM	Composite						
MM	Composite	0.29%	0.35%	0.46%	0.56%	0.67%	0.75%
CR	Composite	0.30%	0.36%	0.48%	0.58%	0.69%	0.78%
MM	Composite	0.29%	0.35%	0.46%	0.56%	0.67%	0.75%
CR	Composite	0.30%	0.36%	0.48%	0.58%	0.69%	0.78%
MM	Composite	0.002919609	0.003472668	0.004585704	0.005565937	0.006686582	0.007536785
MR	Composite						
MM	Composite						
MM	Composite	0.29%	0.35%	0.46%	0.56%	0.67%	0.75%
MM	Composite	0.29%	0.35%	0.46%	0.56%	0.67%	0.75%
CR	Composite						
MM	Composite	0.29%	0.35%	0.46%	0.56%	0.67%	0.75%
CR	Composite	0.30%	0.36%	0.48%	0.58%	0.69%	0.78%
MM	Composite	0.29%	0.35%	0.46%	0.56%	0.67%	0.75%
MR	Composite	0.29%	0.34%	0.45%	0.55%	0.66%	0.74%
XR	Composite						
CR	Composite	0.65%	1.01%	1.18%	1.38%	1.58%	1.78%
MM	Composite						
CR	Composite						
MR	Composite	0.69%	1.00%	1.18%	1.38%	1.57%	1.78%
CR	Composite	0.006499152	0.010118592	0.01175625	0.013774026	0.015758315	0.017804905
CR	Composite	0.006499152	0.010118592	0.01175625	0.013774026	0.015758315	0.017804905
MM	Composite						
MR	Composite	0.66%	0.96%	1.13%	1.32%	1.50%	1.70%
XR	Composite						
CR	Composite	1.08%	1.08%	1.08%	1.25%	1.38%	1.73%
MM	Composite	1.08%	1.08%	1.08%	1.25%	1.38%	1.73%
CR	Composite						
MM	Composite	1.08%	1.08%	1.08%	1.25%	1.38%	1.73%
MR	Composite						
XR	Composite	1.08%	1.08%	1.08%	1.25%	1.38%	1.73%
MM	Composite	1.08%	1.08%	1.08%	1.25%	1.38%	1.73%
CR	Composite	0.45%	0.53%	0.60%	0.72%	0.85%	0.97%
MR	Composite	0.45%	0.53%	0.60%	0.72%	0.85%	0.97%
CR	Composite	0.45%	0.53%	0.60%	0.72%	0.85%	0.97%
CR	Composite	0.004532726	0.005314286	0.006032122	0.007185344	0.008543814	0.009685814
CR	Composite	0.004532726	0.005314286	0.006032122	0.007185344	0.008543814	0.009685814
MM	Composite						
MR	Composite	0.43%	0.50%	0.57%	0.68%	0.81%	0.92%
CR	Composite	0.45%	0.53%	0.60%	0.72%	0.85%	0.97%
CR	Composite	0.45%	0.53%	0.60%	0.72%	0.85%	0.97%
MR	Composite	0.43%	0.50%	0.57%	0.68%	0.81%	0.92%
CR	Composite	0.004532726	0.005314286	0.006032122	0.007185344	0.008543814	0.009667232
MR	Composite	0.45%	0.53%	0.60%	0.72%	0.85%	0.97%
CR	Composite	0.004532726	0.005314286	0.006032122	0.007185344	0.008543814	0.009685814

					0.4		
					0.42		
0.90%	0.90%	0.90%	0.90%	0.90%	0.4		
					0.42		
0.90%	0.90%	0.90%	0.90%	0.90%	0.42		
0.69%	0.74%	0.93%	1.13%	1.38%	0.3		NR
0.69%	0.00744	0.009295	0.0113	0.0138	0.3		NR
4.38%	4.38%	4.38%	4.38%	4.38%	0.125		
					0.125		
4.38%	4.38%	4.38%	4.38%	4.38%	0.125		
5.68%	5.92%	5.79%	5.83%	6.13%	0.3875		NR
5.47%	0.057	0.0578577	0.05825815	0.059076667	0.4		NR
					0.395		
1.83%	1.96%	1.93%	1.91%	2.20%	0.395	BBB	BB
					0.395		
1.72%	1.85%	1.93%	1.91%	2.20%	0.4	A	BBB
1.67%	0.01797175	0.019285395	0.019075	0.021982383	0.4	A	BB
1.71%	0.018253267	0.019285395	0.019075	0.021982383	0.395	BB	B
1.83%	1.96%	1.93%	1.91%	2.20%	0.395	BBB	BB
					0.395		
1.72%	1.85%	1.93%	1.91%	2.20%	0.4	A	BBB
1.67%	0.01797175	0.019285395	0.019075	0.021982383	0.4	A	BB
					0.4		
1.70%	1.70%	1.70%	2.47%	2.47%	0.4		
1.70%	1.70%	1.70%	2.47%	2.47%	0.4		
0.80%	0.82%	0.82%	0.82%	0.82%	0.4	NR	NR
0.80%	0.00815	0.00815	0.00815	0.00815	0.4	NR	NR
					0.4		
					0.4		
					0.4		
0.81%	0.85%	0.86%	1.14%	1.25%	0.4	BB	BBB
0.84%	0.88%	0.86%	1.14%	1.25%	0.4	BBB	A
0.81%	0.85%	0.86%	1.14%	1.25%	0.4	A	AA
0.84%	0.88%	0.86%	1.14%	1.25%	0.4	BBB	A
0.81%	0.008505187	0.008636187	0.011442	0.0125385	0.4	A	AA
					0.4		
					0.4		
0.81%	0.85%	0.86%	1.14%	1.25%	0.4	A	AA
0.81%	0.85%	0.86%	1.14%	1.25%	0.4	BB	BBB
					0.4		
0.81%	0.85%	0.86%	1.14%	1.25%	0.4	A	AA
0.84%	0.88%	0.86%	1.14%	1.25%	0.4	BBB	A
0.81%	0.85%	0.86%	1.14%	1.25%	0.4	A	AA
0.80%	0.84%	0.86%	1.14%	1.25%	0.4	BBB	A
					0.4		
1.92%	2.02%	2.12%	2.15%	2.22%	0.374999999	A	AA
					0.374999999		
					0.374999999		
1.92%	2.02%	2.12%	2.15%	2.22%	0.374999999	BB	BBB
1.92%	0.020172481	0.021216352	0.021475312	0.0222172	0.374999999	A	AA
1.92%	0.020172481	0.021216352	0.021475312	0.0222172	0.374999999	A	AA
					0.374999999		
1.83%	1.93%	2.02%	2.04%	2.11%	0.374999999	BBB	A
					0.374999999		
1.50%	1.55%	1.77%	1.77%	1.77%	0.4		
1.50%	1.55%	1.77%	1.77%	1.77%	0.4		
					0.4		
1.50%	1.55%	1.77%	1.77%	1.77%	0.4		
					0.4		
1.50%	1.55%	1.77%	1.77%	1.77%	0.4		
1.50%	1.55%	1.77%	1.77%	1.77%	0.4		
1.02%	1.11%	1.15%	1.15%	1.15%	0.4	BB	BBB
1.02%	1.11%	1.15%	1.15%	1.19%	0.4	BB	BBB
1.02%	1.11%	1.15%	1.15%	1.19%	0.4	A	AA
1.02%	0.011124123	0.011463067	0.011459969	0.011885275	0.4	A	AA
1.02%	0.011124123	0.011463067	0.011459969	0.011885275	0.4	A	AA
					0.4		
0.97%	1.06%	1.09%	1.09%	1.13%	0.4	BBB	A
1.02%	1.11%	1.15%	1.15%	1.19%	0.4	A	AA
1.02%	1.11%	1.15%	1.15%	1.19%	0.4	A	AA
0.97%	1.06%	1.09%	1.09%	1.13%	0.4	BBB	A
1.02%	0.011080446	0.011463067	0.011459969	0.011885275	0.4	BB	BBB
1.02%	1.11%	1.15%	1.15%	1.19%	0.4	BB	BBB
1.02%	0.011124123	0.011463067	0.011459969	0.011885275	0.4	A	AA

			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BBB	BBB
A	A	A	A	A	BBB
AA	A	AA	AA	AA	A
A	A	A	AA	A	A
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
AA	A	AA	AA	AA	A
A	A	A	AA	A	A
			NR		NR
			NR		NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	BBB	A	BBB	BBB	A
A	BBB	A	BBB	BBB	A
AAA	AA	AAA	AA	AA	AA
AAA	AA	AAA	AA	AA	AA
AAA	AA	AAA	AA	AA	AA
AA	A	AA	A	A	AA
AAA	AA	AAA	AA	AA	AA
AAA	AA	AAA	AA	AA	AA
AA	A	AA	A	A	AA
A	BBB	A	BBB	BBB	A
A	BBB	A	BBB	BBB	A
AAA	AA	AAA	AA	AA	AA

			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
NR	NR	NR	NR	2 Oil & Gas
NR	NR	NR	NR	2 Oil & Gas
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
NR	NR	BBB	NR	2 Consumer Services
NR	NR	A	NR	2 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	9 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
NR	NR	NR	A	9 Consumer Services
NR	NR	NR	A	9 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
			NR	Industrials
	NR		NR	2 Industrials
	NR		NR	2 Industrials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	9 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	A	10 Industrials
			NR	Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	9 Industrials
NR	NR	NR	A	10 Industrials
			NR	Industrials
A	A	A	AA	7 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
BB	BB	BB	AA	8 Oil & Gas
A	A	A	AA	7 Oil & Gas
A	A	A	AA	7 Oil & Gas
			NR	Oil & Gas
BBB	BBB	BBB	AA	8 Oil & Gas
			NR	Oil & Gas
NR			NR	2 Financials
NR			NR	2 Financials
			NR	Financials
NR			NR	2 Financials
			NR	Financials
NR			NR	2 Financials
NR			NR	2 Financials
BB	BB	BB	AA	10 Telecommunications
BB	BB	BB	AA	10 Telecommunications
A	A	A	AA	9 Telecommunications
A	A	A	AA	9 Telecommunications
A	A	A	AA	9 Telecommunications
			NR	Telecommunications
BBB	BBB	BBB	AA	10 Telecommunications
A	A	A	AA	9 Telecommunications
A	A	A	AA	9 Telecommunications
BBB	BBB	BBB	AA	10 Telecommunications
BB	BB	BB	AA	10 Telecommunications
BB	BB	BB	AA	10 Telecommunications
A	A	A	AA	9 Telecommunications

Asia	Taiwan Province of China	BBB	AA				
Asia	Taiwan Province of China	BBB	AA				
Asia	Taiwan Province of China	BBB	AA				
Asia	Taiwan Province of China	BBB	AA				
Asia	Taiwan Province of China	BBB	AA				
Asia	China	A	BBB		Thin	Thin	Thin
Asia	China	A	BBB		Thin	Thin	Thin
India	India		BB				
India	India		BB				
India	India		BB				
N.Amer	United States	CCC	BB		Thin	Thin	Thin
N.Amer	United States	CCC	BB		Thin	Thin	Thin
N.Amer	Canada	BB	AA				
N.Amer	Canada	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	AA				
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	AA				
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB				
Europe	Sweden		BBB				
Europe	Sweden		BBB				
Europe	Sweden		A	Thin	Thin	Thin	
Europe	Sweden		A	Thin	Thin	Thin	
Europe	Sweden		A				
Europe	Sweden		A				
Europe	Sweden		A				
Europe	Sweden	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A				
Europe	Sweden	A	A				
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	A				
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A				
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	BBB	BB				
Asia	Korea (Republic of)	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	BBB	BB				
Europe	United Kingdom	A	A			Thin	Thin
Europe	United Kingdom	A	A			Thin	Thin
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A			Thin	Thin
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A			Thin	Thin
Europe	United Kingdom	A	A			Thin	Thin
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB				
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

	Thin					
	Thin					
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
	Thin					
	Thin					
Thin	Thin	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
	Thin		Thin		Thin	
	Thin		Thin		Thin	
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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SKMSGDMR	31-Jul-08 SKM
SKMUSDCR	31-Jul-08 SKM
SKMUSDMM	31-Jul-08 SKM
SKMUSDMR	31-Jul-08 SKM
SKMUSDXR	31-Jul-08 SKM
SKOEURCR	31-Jul-08 SKO
SKOEURMR	31-Jul-08 SKO
SKOEURXR	31-Jul-08 SKO
SKOUSDCR	31-Jul-08 SKO
SKOUSDMR	31-Jul-08 SKO
SKOUSDXR	31-Jul-08 SKO
SKSAUDMR	31-Jul-08 SKS
SKSAUDXR	31-Jul-08 SKS
SKSEURCR	31-Jul-08 SKS
SKSEURMM	31-Jul-08 SKS
SKSEURMR	31-Jul-08 SKS
SKSEURXR	31-Jul-08 SKS
SKSGBPMR	31-Jul-08 SKS
SKSHKDXR	31-Jul-08 SKS
SKSUSDCR	31-Jul-08 SKS
SKSUSDMM	31-Jul-08 SKS
SKSUSDMR	31-Jul-08 SKS
SKSUSDXR	31-Jul-08 SKS
SKT-PropLPUSDMR	31-Jul-08 SKT-PropLP
SKT-PropLPUSDXR	31-Jul-08 SKT-PropLP
SKYLAREURCR	31-Jul-08 SKYLAR
SKYLARJPYCR	31-Jul-08 SKYLAR
SKYLARJPYMM	31-Jul-08 SKYLAR
SKYLARJPYMR	31-Jul-08 SKYLAR
SKYLARJPYXR	31-Jul-08 SKYLAR
SKYLARUSDMM	31-Jul-08 SKYLAR
SLAC-ScotLifAssEURCR	31-Jul-08 SLAC-ScotLifAss
SLAC-ScotLifAssEURMM	31-Jul-08 SLAC-ScotLifAss
SLAC-ScotLifAssGBPCR	31-Jul-08 SLAC-ScotLifAss
SLAC-ScotLifAssUSDCR	31-Jul-08 SLAC-ScotLifAss
SLBAUDMR	31-Jul-08 SLB
SLBEURCR	31-Jul-08 SLB
SLBEURMM	31-Jul-08 SLB
SLBEURMR	31-Jul-08 SLB
SLBUSDCR	31-Jul-08 SLB
SLBUSDMR	31-Jul-08 SLB
SLBUSDXR	31-Jul-08 SLB
SLCEURCR	31-Jul-08 SLC
SLCEURMM	31-Jul-08 SLC
SLCGBPMR	31-Jul-08 SLC
SLCSGDMR	31-Jul-08 SLC
SLCUSDCR	31-Jul-08 SLC
SLCUSDMM	31-Jul-08 SLC
SLCUSDMR	31-Jul-08 SLC
SLCUSDXR	31-Jul-08 SLC
SLEAUDMR	31-Jul-08 SLE
SLEAUDXR	31-Jul-08 SLE
SLECADMR	31-Jul-08 SLE
SLECHFCR	31-Jul-08 SLE
SLECHFMR	31-Jul-08 SLE
SLEEURCR	31-Jul-08 SLE
SLEEURMM	31-Jul-08 SLE
SLEEURMR	31-Jul-08 SLE
SLEEURXR	31-Jul-08 SLE
SLEGBPMR	31-Jul-08 SLE
SLEGBPXR	31-Jul-08 SLE
SLEHKDMR	31-Jul-08 SLE
SLEJPYCR	31-Jul-08 SLE
SLEJPYMR	31-Jul-08 SLE
SLEJPYXR	31-Jul-08 SLE
SLENOKMR	31-Jul-08 SLE
SLESEKMR	31-Jul-08 SLE
SLESEKXR	31-Jul-08 SLE
SLESGDMR	31-Jul-08 SLE
SLETWDMR	31-Jul-08 SLE
SLEUSDCR	31-Jul-08 SLE
SLEUSDMM	31-Jul-08 SLE
SLEUSDMR	31-Jul-08 SLE
SLEUSDXR	31-Jul-08 SLE

SK Telecom Co Ltd	7FC84P	SNRFOR	SGD
SK Telecom Co Ltd	7FC84P	SNRFOR	USD
SK Telecom Co Ltd	7FC84P	SNRFOR	USD
SK Telecom Co Ltd	7FC84P	SNRFOR	USD
SK Telecom Co Ltd	7FC84P	SNRFOR	USD
ShopKo Stores Inc	8A6DA2	SNRFOR	EUR
ShopKo Stores Inc	8A6DA2	SNRFOR	EUR
ShopKo Stores Inc	8A6DA2	SNRFOR	EUR
ShopKo Stores Inc	8A6DA2	SNRFOR	USD
ShopKo Stores Inc	8A6DA2	SNRFOR	USD
ShopKo Stores Inc	8A6DA2	SNRFOR	USD
Saks Inc	7GCAE3	SNRFOR	AUD
Saks Inc	7GCAE3	SNRFOR	AUD
Saks Inc	7GCAE3	SNRFOR	EUR
Saks Inc	7GCAE3	SNRFOR	EUR
Saks Inc	7GCAE3	SNRFOR	EUR
Saks Inc	7GCAE3	SNRFOR	EUR
Saks Inc	7GCAE3	SNRFOR	GBP
Saks Inc	7GCAE3	SNRFOR	HKD
Saks Inc	7GCAE3	SNRFOR	USD
Saks Inc	7GCAE3	SNRFOR	USD
Saks Inc	7GCAE3	SNRFOR	USD
Saks Inc	7GCAE3	SNRFOR	USD
TANGER Pptys Ltd PARTNERSHIP	8FC9CC	SNRFOR	USD
TANGER Pptys Ltd PARTNERSHIP	8FC9CC	SNRFOR	USD
Skylark Co Ltd	JQCB65	SNRFOR	EUR
Skylark Co Ltd	JQCB65	SNRFOR	JPY
Skylark Co Ltd	JQCB65	SNRFOR	JPY
Skylark Co Ltd	JQCB65	SNRFOR	JPY
Skylark Co Ltd	JQCB65	SNRFOR	JPY
Skylark Co Ltd	JQCB65	SNRFOR	USD
Scottish Life Assurn Co	GNGC5I	SUBLT2	EUR
Scottish Life Assurn Co	GNGC5I	SUBLT2	EUR
Scottish Life Assurn Co	GNGC5I	SUBLT2	GBP
Scottish Life Assurn Co	GNGC5I	SUBLT2	USD
Schlumberger Tech Corp	886EE6	SNRFOR	AUD
Schlumberger Tech Corp	886EE6	SNRFOR	EUR
Schlumberger Tech Corp	886EE6	SNRFOR	EUR
Schlumberger Tech Corp	886EE6	SNRFOR	EUR
Schlumberger Tech Corp	886EE6	SNRFOR	USD
Schlumberger Tech Corp	886EE6	SNRFOR	USD
Schlumberger Tech Corp	886EE6	SNRFOR	USD
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	EUR
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	EUR
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	GBP
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	SGD
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	USD
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	USD
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	USD
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	USD
Sara Lee Corp	8I3422	SNRFOR	AUD
Sara Lee Corp	8I3422	SNRFOR	AUD
Sara Lee Corp	8I3422	SNRFOR	CAD
Sara Lee Corp	8I3422	SNRFOR	CHF
Sara Lee Corp	8I3422	SNRFOR	CHF
Sara Lee Corp	8I3422	SNRFOR	EUR
Sara Lee Corp	8I3422	SNRFOR	EUR
Sara Lee Corp	8I3422	SNRFOR	EUR
Sara Lee Corp	8I3422	SNRFOR	EUR
Sara Lee Corp	8I3422	SNRFOR	GBP
Sara Lee Corp	8I3422	SNRFOR	GBP
Sara Lee Corp	8I3422	SNRFOR	HKD
Sara Lee Corp	8I3422	SNRFOR	JPY
Sara Lee Corp	8I3422	SNRFOR	JPY
Sara Lee Corp	8I3422	SNRFOR	JPY
Sara Lee Corp	8I3422	SNRFOR	NOK
Sara Lee Corp	8I3422	SNRFOR	SEK
Sara Lee Corp	8I3422	SNRFOR	SEK
Sara Lee Corp	8I3422	SNRFOR	SGD
Sara Lee Corp	8I3422	SNRFOR	TWD
Sara Lee Corp	8I3422	SNRFOR	USD
Sara Lee Corp	8I3422	SNRFOR	USD
Sara Lee Corp	8I3422	SNRFOR	USD
Sara Lee Corp	8I3422	SNRFOR	USD

MR	Composite	0.43%	0.50%	0.57%	0.68%	0.81%	0.92%
CR	Composite	0.45%	0.53%	0.60%	0.72%	0.85%	0.97%
MM	Composite	0.44%	0.51%	0.58%	0.69%	0.82%	0.93%
MR	Composite	0.43%	0.50%	0.57%	0.68%	0.81%	0.92%
XR	Composite						
CR	Composite	0.024544559	0.024544559	0.024544559	0.024544559	0.027043988	0.027043988
MR	Composite	2.45%	2.45%	2.45%	2.45%	2.70%	2.70%
XR	Composite	2.45%	2.45%	2.45%	2.45%	2.70%	2.70%
CR	Composite	2.45%	2.45%	2.45%	2.45%	2.70%	2.70%
MR	Composite	2.45%	2.45%	2.45%	2.45%	2.70%	2.70%
XR	Composite	2.45%	2.45%	2.45%	2.45%	2.70%	2.70%
MR	Composite	2.31%	2.71%	3.68%	4.66%	5.04%	5.04%
XR	Composite	2.31%	2.71%	3.68%	4.66%	5.04%	5.49%
CR	Composite	2.50%	2.93%	4.00%	5.05%	5.46%	5.95%
MM	Composite						
MR	Composite	2.38%	2.75%	3.71%	4.80%	5.18%	5.62%
XR	Composite	2.29%	2.71%	3.68%	4.65%	5.04%	5.48%
MR	Composite						
XR	Composite	2.29%	2.71%	3.68%	4.65%	5.04%	5.48%
CR	Composite	2.50%	2.93%	4.00%	5.05%	5.46%	5.95%
MM	Composite						
MR	Composite	2.38%	2.75%	3.71%	4.80%	5.18%	5.62%
XR	Composite	2.29%	2.71%	3.68%	4.65%	5.04%	5.48%
MR	Composite	1.88%	1.88%	1.88%	1.88%	2.24%	2.55%
XR	Composite						
CR	Composite	0.30%	0.21%	0.27%	0.33%	0.39%	0.45%
CR	Composite	0.30%	0.21%	0.27%	0.33%	0.39%	0.45%
MM	Composite	0.30%	0.21%	0.27%	0.33%	0.39%	0.45%
MR	Composite						
XR	Composite	0.00295725	0.002133584	0.002739322	0.003335507	0.003898157	0.004494582
MM	Composite	0.30%	0.21%	0.27%	0.33%	0.39%	0.45%
CR	Composite	0.90%	0.90%	1.04%	1.22%	1.37%	1.49%
MM	Composite	0.0090455	0.0090455	0.009941627	0.011725467	0.013715	0.01491
CR	Composite						
CR	Composite	0.90%	0.90%	1.04%	1.22%	1.37%	1.49%
MR	Composite						
CR	Composite	0.00235	0.00255	0.003183333	0.00345	0.003825	0.0042
MM	Composite	0.24%	0.26%	0.32%	0.35%	0.38%	0.42%
MR	Composite						
CR	Composite						
MR	Composite	0.00235	0.00255	0.003183333	0.00345	0.003825	0.0042
XR	Composite						
CR	Composite	0.23%	0.23%	0.23%	0.23%	0.23%	0.23%
MM	Composite						
MR	Composite	0.002300126	0.002300126	0.002300126	0.002300126	0.002300126	0.002300126
MR	Composite	0.23%	0.23%	0.23%	0.23%	0.23%	0.23%
CR	Composite						
MM	Composite	0.23%	0.23%	0.23%	0.23%	0.23%	0.23%
MR	Composite	0.23%	0.23%	0.23%	0.23%	0.23%	0.23%
XR	Composite	0.23%	0.23%	0.23%	0.23%	0.23%	0.23%
MR	Composite	0.38%	0.40%	0.47%	0.54%	0.62%	0.68%
XR	Composite	0.38%	0.40%	0.47%	0.54%	0.62%	0.68%
MR	Composite	0.38%	0.40%	0.46%	0.55%	0.62%	0.68%
CR	Composite						
MR	Composite	0.38%	0.40%	0.46%	0.55%	0.62%	0.68%
CR	Composite	0.40%	0.42%	0.50%	0.58%	0.66%	0.72%
MM	Composite	0.38%	0.40%	0.47%	0.56%	0.63%	0.69%
MR	Composite	0.38%	0.40%	0.46%	0.55%	0.62%	0.68%
XR	Composite	0.36%	0.39%	0.49%	0.53%	0.60%	0.67%
MR	Composite	0.38%	0.40%	0.46%	0.55%	0.62%	0.68%
XR	Composite	0.36%	0.39%	0.49%	0.53%	0.60%	0.67%
MR	Composite	0.38%	0.40%	0.46%	0.55%	0.62%	0.68%
CR	Composite						
MR	Composite	0.38%	0.40%	0.46%	0.54%	0.62%	0.67%
XR	Composite	0.38%	0.40%	0.44%	0.54%	0.62%	0.65%
MR	Composite	0.003775	0.004	0.004644009	0.005497899	0.006222239	0.006836536
MR	Composite	0.38%	0.40%	0.46%	0.55%	0.62%	0.68%
XR	Composite	0.36%	0.39%	0.49%	0.53%	0.60%	0.67%
MR	Composite	0.38%	0.40%	0.46%	0.55%	0.62%	0.68%
MR	Composite						
CR	Composite	0.40%	0.42%	0.50%	0.58%	0.66%	0.72%
MM	Composite						
MR	Composite	0.38%	0.40%	0.46%	0.55%	0.62%	0.68%
XR	Composite	0.36%	0.39%	0.49%	0.53%	0.60%	0.67%

0.97%	1.06%	1.09%	1.09%	1.13%	0.4 BBB	A
1.02%	1.11%	1.15%	1.15%	1.19%	0.4 A	AA
0.98%	1.07%	1.10%	1.10%	1.14%	0.4 BBB	A
0.97%	1.06%	1.09%	1.09%	1.13%	0.4 BBB	A
					0.4	
0.027043988	0.027043988	0.027043988	0.027043988	0.027043988	0.4	
2.70%	2.70%	2.70%	2.70%	2.70%	0.4	
2.70%	2.70%	2.70%	2.70%	2.70%	0.4	
2.70%	2.70%	2.70%	2.70%	2.70%	0.4	
2.70%	2.70%	2.70%	2.70%	2.70%	0.4	
2.70%	2.70%	2.70%	2.70%	2.70%	0.4	
5.04%	5.04%	5.04%	5.04%	5.04%	0.4 BBB	BBB
5.71%	5.83%	5.93%	5.97%	5.72%	0.4 BBB	BBB
6.15%	6.22%	6.47%	6.53%	6.28%	0.4 A	A
					0.4	
5.73%	5.74%	6.14%	6.20%	5.96%	0.4 A	A
5.68%	5.76%	5.92%	5.97%	5.75%	0.4 A	AA
					0.4	
5.68%	5.76%	5.92%	5.97%	5.75%	0.4 A	AA
6.15%	6.22%	6.47%	6.53%	6.28%	0.4 A	A
					0.4	
5.73%	5.74%	6.14%	6.20%	5.96%	0.4 A	A
5.68%	5.76%	5.92%	5.97%	5.75%	0.4 A	AA
2.73%	2.90%	2.90%	2.90%	2.90%	0.4	
					0.4	
0.45%	0.65%	0.65%	0.65%	0.65%	0.35 NR	NR
0.45%	0.65%	0.65%	0.65%	0.65%	0.35 NR	NR
0.45%	0.65%	0.65%	0.65%	0.65%	0.35 NR	NR
					0.35	
0.004494582	0.006548405	0.006548405	0.006548405	0.006548405	0.35 NR	NR
0.45%	0.65%	0.65%	0.65%	0.65%	0.35 NR	NR
1.57%	1.72%	1.72%	1.72%	1.72%	0.200000001	NR
1.57%	0.0171675	0.017153315	0.017153315	0.017153315	0.200000001	NR
					0.200000001	
1.57%	1.72%	1.72%	1.72%	1.72%	0.200000001	NR
					0.425	
0.47%	0.00625	0.00555	0.00555	0.00555	0.425 NR	NR
0.47%	0.63%	0.56%	0.56%	0.56%	0.425 NR	NR
					0.425	
					0.425	
0.47%	0.00625	0.00555	0.00555	0.00555	0.425 NR	NR
					0.425	
0.23%	0.23%	0.23%	0.23%	0.23%	0.4	
					0.4	
0.002300126	0.002300126	0.002300126	0.002300126	0.002300126	0.4	
0.23%	0.23%	0.23%	0.23%	0.23%	0.4	
					0.4	
0.23%	0.23%	0.23%	0.23%	0.23%	0.4	
0.23%	0.23%	0.23%	0.23%	0.23%	0.4	
0.23%	0.23%	0.23%	0.23%	0.23%	0.4	
0.69%	0.72%	0.93%	1.03%	1.10%	0.4 BB	BB
0.69%	0.72%	0.93%	1.03%	1.10%	0.4 BB	BB
0.70%	0.73%	0.93%	1.03%	1.10%	0.4 A	A
					0.4	
0.70%	0.73%	0.93%	1.03%	1.10%	0.4 A	A
0.74%	0.77%	0.93%	1.08%	1.10%	0.4 BBB	BBB
0.71%	0.74%	0.93%	1.04%	1.10%	0.4 BBB	BBB
0.70%	0.73%	0.93%	1.03%	1.10%	0.4 A	A
0.68%	0.70%	0.93%	0.99%	1.10%	0.4 BBB	BBB
0.70%	0.73%	0.93%	1.03%	1.10%	0.4 A	A
0.68%	0.70%	0.93%	0.99%	1.10%	0.4 BBB	BBB
0.70%	0.73%	0.93%	1.03%	1.10%	0.4 A	A
					0.4	
0.69%	0.72%	0.93%	1.03%	1.10%	0.4 BB	BB
0.69%	0.72%	0.93%	1.03%	1.10%	BB	BB
0.70%	0.007278325	0.0092875	0.010263	0.011005	0.4 A	A
0.70%	0.73%	0.93%	1.03%	1.10%	0.4 A	A
0.68%	0.70%	0.93%	0.99%	1.10%	0.4 BBB	BBB
0.70%	0.73%	0.93%	1.03%	1.10%	0.4 A	A
					0.4	
0.74%	0.77%	0.93%	1.08%	1.10%	0.4 BBB	BBB
					0.4	
0.70%	0.73%	0.93%	1.03%	1.10%	0.4 A	A
0.68%	0.70%	0.93%	0.99%	1.10%	0.4 BBB	BBB

AA	A	AA	A	A	AA
AAA	AA	AAA	AA	AA	AA
AA	A	AA	A	A	AA
AA	A	AA	A	A	AA
	NR	NR			
	NR	NR			
	NR	NR			
	NR	NR			
	NR	NR			
	NR	NR			
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
A	AA	A	AA	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
	NR	NR	NR	NR	NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
B	B	NR	NR	NR	NR
B	B	NR	NR	NR	NR
B	B	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
			NR		
			NR		
			NR		
A	A	BBB	A	BBB	BBB
A	A	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA

BBB	BBB	BBB	AA	10 Telecommunications
A	A	A	AA	9 Telecommunications
BBB	BBB	BBB	AA	10 Telecommunications
BBB	BBB	BBB	AA	10 Telecommunications
			NR	Telecommunications
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	BBB	BB	AA	13 Consumer Services
BBB	BBB	BB	AA	13 Consumer Services
A	A	BBB	AA	13 Consumer Services
			NR	Consumer Services
A	A	BBB	A	5 Consumer Services
AA	AA	A	AA	11 Consumer Services
			NR	Consumer Services
AA	AA	A	AA	11 Consumer Services
A	A	BBB	AA	13 Consumer Services
			NR	Consumer Services
A	A	BBB	A	5 Consumer Services
AA	AA	A	AA	11 Consumer Services
			NR	2 Financials
			NR	Financials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
NR			NR	2 Financials
NR			NR	2 Financials
			NR	Financials
NR			NR	2 Financials
			NR	Oil & Gas
NR			NR	2 Oil & Gas
NR			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	B	NR	AA	14 Consumer Goods
NR	B	NR	AA	14 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
			NR	Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BB	NR	A	13 Consumer Goods
NR	BB	NR	A	13 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BB	NR	A	7 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BB	NR	A	7 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
			NR	Consumer Goods
NR	B	NR	A	3 Consumer Goods
NR	B	NR	A	3 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BB	NR	A	7 Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
			NR	Consumer Goods
NR	BB	NR	A	13 Consumer Goods
			NR	Consumer Goods
NR	BBB	NR	A	13 Consumer Goods
NR	BB	NR	A	7 Consumer Goods

Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Korea (Republic of)	A	BBB				
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				Thin
N.Amer	United States	BBB	BBB				
Asia	Japan	BB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BB	AA				
Asia	Japan	BB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BB	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom				Thin	DocAdj	DocAdj
Europe	United Kingdom				Thin	DocAdj	DocAdj
Europe	United Kingdom						
Europe	United Kingdom				Thin	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin						
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

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SLHNCHFCR	31-Jul-08 SLHN
SLHNCHFMM	31-Jul-08 SLHN
SLHNEURCR	31-Jul-08 SLHN
SLHNEURMM	31-Jul-08 SLHN
SLHNEURMR	31-Jul-08 SLHN
SLHNUSDCR	31-Jul-08 SLHN
SLHNUSDMM	31-Jul-08 SLHN
SLHNUSDMR	31-Jul-08 SLHN
SLIPCHFCR	31-Jul-08 SLIP
SLIPCHFMM	31-Jul-08 SLIP
SLIPEURCR	31-Jul-08 SLIP
SLIPEURMM	31-Jul-08 SLIP
SLIPEURMR	31-Jul-08 SLIP
SLIPUSDCR	31-Jul-08 SLIP
SLIPUSDMM	31-Jul-08 SLIP
SLIPUSDMR	31-Jul-08 SLIP
SLMAAUDCR	31-Jul-08 SLMA
SLMAAUDMR	31-Jul-08 SLMA
SLMACHFMR	31-Jul-08 SLMA
SLMAEURCR	31-Jul-08 SLMA
SLMAEURMM	31-Jul-08 SLMA
SLMAEURMR	31-Jul-08 SLMA
SLMAEURXR	31-Jul-08 SLMA
SLMAGBPMR	31-Jul-08 SLMA
SLMAHKDMR	31-Jul-08 SLMA
SLMAJPYMR	31-Jul-08 SLMA
SLMASGDMR	31-Jul-08 SLMA
SLMATWDMR	31-Jul-08 SLMA
SLMAUSDCR	31-Jul-08 SLMA
SLMAUSDMM	31-Jul-08 SLMA
SLMAUSDMR	31-Jul-08 SLMA
SLMAUSDXR	31-Jul-08 SLMA
SLMA-SallieMaeAUDMR	31-Jul-08 SLMA-SallieMae
SLMA-SallieMaeEURCR	31-Jul-08 SLMA-SallieMae
SLMA-SallieMaeEURMM	31-Jul-08 SLMA-SallieMae
SLMA-SallieMaeEURMR	31-Jul-08 SLMA-SallieMae
SLMA-SallieMaeUSDCR	31-Jul-08 SLMA-SallieMae
SLMA-SallieMaeUSDMR	31-Jul-08 SLMA-SallieMae
SLOVAKEURCR	31-Jul-08 SLOVAK
SLOVAKEURMM	31-Jul-08 SLOVAK
SLOVAKEURMR	31-Jul-08 SLOVAK
SLOVAKGBPCR	31-Jul-08 SLOVAK
SLOVAKJPYCR	31-Jul-08 SLOVAK
SLOVAKSEKCR	31-Jul-08 SLOVAK
SLOVAKSKKCR	31-Jul-08 SLOVAK
SLOVAKUSDCR	31-Jul-08 SLOVAK
SLOVAKUSDMM	31-Jul-08 SLOVAK
SLOVAKUSDMR	31-Jul-08 SLOVAK
SLOVENEURCR	31-Jul-08 SLOVEN
SLOVENEURMM	31-Jul-08 SLOVEN
SLOVENEURMR	31-Jul-08 SLOVEN
SLOVENSITCR	31-Jul-08 SLOVEN
SLOVENUSDCR	31-Jul-08 SLOVEN
SLOVENUSDMM	31-Jul-08 SLOVEN
SLOVENUSDMR	31-Jul-08 SLOVEN
SLRAUDMR	31-Jul-08 SLR
SLRAUDXR	31-Jul-08 SLR
SLREURCR	31-Jul-08 SLR
SLREURMM	31-Jul-08 SLR
SLREURMR	31-Jul-08 SLR
SLREURXR	31-Jul-08 SLR
SLRHKDXR	31-Jul-08 SLR
SLRILSXR	31-Jul-08 SLR
SLRUSDCR	31-Jul-08 SLR
SLRUSDMM	31-Jul-08 SLR
SLRUSDMR	31-Jul-08 SLR
SLRUSDXR	31-Jul-08 SLR
SLRAUDXR	31-Jul-08 SLR
SLREURXR	31-Jul-08 SLR
SLRHKDXR	31-Jul-08 SLR
SLRUSDMR	31-Jul-08 SLR
SLRUSDXR	31-Jul-08 SLR
SMALEURCR	31-Jul-08 SMAL
SMALEURMM	31-Jul-08 SMAL

Swiss Life Hldg	HPC44N	SNRFOR	CHF
Swiss Life Hldg	HPC44N	SNRFOR	CHF
Swiss Life Hldg	HPC44N	SNRFOR	EUR
Swiss Life Hldg	HPC44N	SNRFOR	EUR
Swiss Life Hldg	HPC44N	SNRFOR	EUR
Swiss Life Hldg	HPC44N	SNRFOR	USD
Swiss Life Hldg	HPC44N	SNRFOR	USD
Swiss Life Hldg	HPC44N	SNRFOR	USD
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	CHF
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	CHF
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	EUR
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	EUR
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	EUR
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	USD
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	USD
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	USD
SLM Corp	7FC86R	SNRFOR	AUD
SLM Corp	7FC86R	SNRFOR	AUD
SLM Corp	7FC86R	SNRFOR	CHF
SLM Corp	7FC86R	SNRFOR	EUR
SLM Corp	7FC86R	SNRFOR	EUR
SLM Corp	7FC86R	SNRFOR	EUR
SLM Corp	7FC86R	SNRFOR	EUR
SLM Corp	7FC86R	SNRFOR	GBP
SLM Corp	7FC86R	SNRFOR	HKD
SLM Corp	7FC86R	SNRFOR	JPY
SLM Corp	7FC86R	SNRFOR	SGD
SLM Corp	7FC86R	SNRFOR	TWD
SLM Corp	7FC86R	SNRFOR	USD
SLM Corp	7FC86R	SNRFOR	USD
SLM Corp	7FC86R	SNRFOR	USD
SLM Corp	7FC86R	SNRFOR	USD
Sallie Mae Inc	U2E9BF	SNRFOR	AUD
Sallie Mae Inc	U2E9BF	SNRFOR	EUR
Sallie Mae Inc	U2E9BF	SNRFOR	EUR
Sallie Mae Inc	U2E9BF	SNRFOR	EUR
Sallie Mae Inc	U2E9BF	SNRFOR	USD
Sallie Mae Inc	U2E9BF	SNRFOR	USD
Slovak Rep	8B46DG	SNRFOR	EUR
Slovak Rep	8B46DG	SNRFOR	EUR
Slovak Rep	8B46DG	SNRFOR	EUR
Slovak Rep	8B46DG	SNRFOR	GBP
Slovak Rep	8B46DG	SNRFOR	JPY
Slovak Rep	8B46DG	SNRFOR	SEK
Slovak Rep	8B46DG	SNRFOR	SKK
Slovak Rep	8B46DG	SNRFOR	USD
Slovak Rep	8B46DG	SNRFOR	USD
Slovak Rep	8B46DG	SNRFOR	USD
Rep Slovenia	8B46ED	SNRFOR	EUR
Rep Slovenia	8B46ED	SNRFOR	EUR
Rep Slovenia	8B46ED	SNRFOR	EUR
Rep Slovenia	8B46ED	SNRFOR	SIT
Rep Slovenia	8B46ED	SNRFOR	USD
Rep Slovenia	8B46ED	SNRFOR	USD
Rep Slovenia	8B46ED	SNRFOR	USD
Solectron Corp	8B759A	SNRFOR	AUD
Solectron Corp	8B759A	SNRFOR	AUD
Solectron Corp	8B759A	SNRFOR	EUR
Solectron Corp	8B759A	SNRFOR	EUR
Solectron Corp	8B759A	SNRFOR	EUR
Solectron Corp	8B759A	SNRFOR	EUR
Solectron Corp	8B759A	SNRFOR	HKD
Solectron Corp	8B759A	SNRFOR	ILS
Solectron Corp	8B759A	SNRFOR	USD
Solectron Corp	8B759A	SNRFOR	USD
Solectron Corp	8B759A	SNRFOR	USD
Solectron Corp	8B759A	SNRFOR	USD
Solectron Corp	8B759A	SUBLT2	AUD
Solectron Corp	8B759A	SUBLT2	EUR
Solectron Corp	8B759A	SUBLT2	HKD
Solectron Corp	8B759A	SUBLT2	USD
Solectron Corp	8B759A	SUBLT2	USD
SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	EUR
SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	EUR

CR	Composite	0.005296708	0.006021875	0.0084694	0.009732626	0.01042612	0.010678791
MM	Composite	0.53%	0.58%	0.85%	0.93%	1.00%	1.02%
CR	Composite	0.53%	0.60%	0.85%	0.97%	1.04%	1.07%
MM	Composite	0.53%	0.58%	0.85%	0.93%	1.00%	1.02%
MR	Composite	0.53%	0.57%	0.85%	0.92%	0.99%	1.01%
CR	Composite						
MM	Composite	0.53%	0.58%	0.85%	0.93%	1.00%	1.02%
MR	Composite						
CR	Composite						
MM	Composite	0.53%	0.53%	0.66%	0.79%	0.94%	1.02%
CR	Composite	0.00546875	0.00546875	0.0066	0.0079	0.00978363	0.010614646
MM	Composite	0.53%	0.53%	0.66%	0.79%	0.94%	1.02%
MR	Composite	0.52%	0.52%	0.66%	0.79%	0.93%	1.01%
CR	Composite	0.55%	0.55%	0.66%	0.79%	0.98%	1.06%
MM	Composite	0.53%	0.53%	0.66%	0.79%	0.94%	1.02%
MR	Composite						
CR	Composite	5.56%	5.82%	5.69%	5.43%	4.88%	4.55%
MR	Composite	5.24%	5.49%	5.36%	5.12%	4.61%	4.29%
MR	Composite	5.47%	5.48%	5.29%	5.06%	4.65%	4.28%
CR	Composite	0.057512578	0.057721685	0.056131222	0.053470662	0.049018366	0.044997443
MM	Composite	0.055212074	0.055412817	0.053885974	0.051331835	0.047057631	0.043197545
MR	Composite	5.47%	5.48%	5.29%	5.06%	4.65%	4.28%
XR	Composite	5.28%	5.26%	5.16%	4.98%	4.51%	4.12%
MR	Composite	0.054675182	0.054848258	0.052852944	0.050621687	0.046488325	0.042774907
MR	Composite	5.47%	5.48%	5.29%	5.06%	4.65%	4.28%
MR	Composite	5.21%	5.46%	5.39%	5.16%	4.64%	4.30%
MR	Composite	5.47%	5.48%	5.29%	5.06%	4.65%	4.28%
MR	Composite	5.47%	5.48%	5.29%	5.06%	4.65%	4.28%
CR	Composite	5.75%	5.77%	5.61%	5.35%	4.90%	4.50%
MM	Composite						
MR	Composite	5.47%	5.48%	5.29%	5.06%	4.65%	4.28%
XR	Composite	5.28%	5.26%	5.16%	4.98%	4.51%	4.12%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	0.00071283	0.001251543	0.001958929	0.002465937	0.003018206	0.003447609
MM	Composite	0.000684317	0.001201481	0.001880571	0.0023673	0.002897477	0.003309705
MR	Composite	0.000677189	0.001188966	0.001860982	0.00234264	0.002867295	0.003275229
CR	Composite	0.00071283	0.001251543	0.001958929	0.002465937	0.003018206	0.003447609
CR	Composite	0.00071283	0.001318206	0.001958929	0.002465502	0.003018206	0.003448534
CR	Composite	0.00071283	0.001251543	0.001958929	0.002465937	0.003018206	0.003447609
CR	Composite						
CR	Composite	0.00071283	0.001251543	0.001958929	0.002465937	0.003018206	0.003447609
MM	Composite	0.000684317	0.001201481	0.001880571	0.0023673	0.002897477	0.003309705
MR	Composite						
CR	Composite	0.04%	0.10%	0.14%	0.16%	0.20%	0.24%
MM	Composite	0.04%	0.10%	0.13%	0.15%	0.19%	0.23%
MR	Composite						
CR	Composite	0.000387789	0.000968575	0.00135918	0.001579319	0.002031236	0.002371079
CR	Composite	0.000387789	0.000968575	0.00135918	0.001579319	0.002031236	0.002371079
MM	Composite	0.04%	0.10%	0.13%	0.15%	0.19%	0.23%
MR	Composite						
MR	Composite	0.05%	0.11%	0.15%	0.20%	0.26%	0.31%
XR	Composite	0.05%	0.11%	0.15%	0.20%	0.26%	0.31%
CR	Composite						
MM	Composite						
MR	Composite	0.05%	0.12%	0.15%	0.20%	0.26%	0.31%
XR	Composite	0.05%	0.11%	0.15%	0.19%	0.25%	0.31%
XR	Composite	0.05%	0.11%	0.15%	0.19%	0.25%	0.31%
XR	Composite	0.05%	0.11%	0.15%	0.19%	0.25%	0.31%
CR	Composite	0.06%	0.12%	0.16%	0.21%	0.28%	0.33%
MM	Composite						
MR	Composite	0.05%	0.12%	0.15%	0.20%	0.26%	0.31%
XR	Composite	0.05%	0.11%	0.15%	0.19%	0.25%	0.31%
XR	Composite	0.05%	0.10%	0.20%	0.26%	0.39%	0.46%
XR	Composite	0.05%	0.10%	0.20%	0.27%	0.39%	0.47%
XR	Composite	0.05%	0.10%	0.20%	0.27%	0.39%	0.47%
MR	Composite	0.05%	0.10%	0.21%	0.27%	0.40%	0.47%
XR	Composite	0.05%	0.10%	0.20%	0.27%	0.39%	0.47%
CR	Composite						
MM	Composite						

1.23%	0.011291076	0.014966719	0.016639084	0.016488559	0.4	NR	BB
1.20%	1.08%	1.50%	1.59%	1.65%	0.400000001	NR	BBB
1.23%	1.13%	1.50%	1.66%	1.65%	0.4	NR	BB
1.20%	1.08%	1.50%	1.59%	1.65%	0.400000001	NR	BBB
1.19%	1.07%	1.50%	1.58%	1.65%	0.400000001	NR	BB
					0.4		
1.20%	1.08%	1.50%	1.59%	1.65%	0.400000001	NR	BBB
					0.400000001		
					0.4		
1.04%	1.03%	1.54%	1.58%	1.58%	0.4		BBB
1.08%	0.0103	0.015381556	0.015831586	0.015831586	0.4		BB
1.04%	1.03%	1.54%	1.58%	1.58%	0.4		BBB
1.03%	1.03%	1.54%	1.58%	1.58%	0.4		BB
1.08%	1.03%	1.54%	1.58%	1.58%	0.4		BB
1.04%	1.03%	1.54%	1.58%	1.58%	0.4		BBB
					0.4		
4.03%	3.71%	3.54%	3.59%	3.46%	0.400000001	BBB	BBB
3.80%	3.50%	3.54%	3.59%	3.46%	0.400000001	A	A
3.94%	3.69%	3.58%	3.62%	3.56%	0.400000001	AA	AA
4.16%	0.03879046	0.03799534	0.038041851	0.037475205	0.400000002	A	AA
3.99%	0.037238841	0.036475526	0.036520177	0.035976196	0.400000001	A	AA
3.94%	3.69%	3.58%	3.62%	3.56%	0.400000001	AA	AA
3.82%	3.53%	3.45%	3.46%	3.43%	0.400000001	A	AA
3.94%	0.036868965	0.035830798	0.036150618	0.035609382	0.400000001	AA	AA
3.94%	3.69%	3.58%	3.62%	3.56%	0.400000001	AA	AA
3.85%	3.53%	3.54%	3.59%	3.46%	0.400000002	A	A
3.94%	3.69%	3.58%	3.62%	3.56%	0.400000001	AA	AA
3.94%	3.69%	3.58%	3.62%	3.56%	0.400000001	AA	AA
4.16%	3.88%	3.80%	3.80%	3.75%	0.400000002	A	AA
					0.400000001		
3.94%	3.69%	3.58%	3.62%	3.56%	0.400000001	AA	AA
3.82%	3.53%	3.45%	3.46%	3.43%	0.400000001	A	AA
					0.350000006		
					0.350000006		
					0.350000006		
					0.350000006		
					0.350000006		
					0.350000006		
0.41%	0.00478358	0.0053298	0.005498019	0.005889513	0.2625	BBB	A
0.39%	0.004592237	0.0053298	0.005278098	0.005653932	0.2625	BB	BBB
0.39%	0.004544401	0.0053298	0.005223118	0.005595037	0.2625	BB	BBB
0.41%	0.00478358	0.0053298	0.005498019	0.005889513	0.2625	BBB	A
0.41%	0.004789373	0.0053298	0.005498019	0.005889513	0.2625	B	BB
0.41%	0.00478358	0.0053298	0.005498019	0.005889513	0.2625	BBB	A
					0.2625		
0.41%	0.00478358	0.0053298	0.005498019	0.005889513	0.2625	BBB	A
0.39%	0.004592237	0.0053298	0.005278098	0.005653932	0.2625	BB	BBB
					0.2625		
0.30%	0.36%	0.39%	0.40%	0.47%	0.25	BBB	BBB
0.28%	0.34%	0.39%	0.40%	0.47%	0.25	BB	BB
					0.25		
0.30%	0.0035871	0.0038693	0.00402077	0.00468699	0.25	BBB	BBB
0.30%	0.0035871	0.0038693	0.00402077	0.00468699	0.25	BBB	BBB
0.28%	0.34%	0.39%	0.40%	0.47%	0.25	BB	BB
					0.25		
0.54%	0.54%	0.37%	0.33%	0.39%	0.4	BB	B
0.54%	0.54%	0.37%	0.33%	0.39%	0.4	BB	B
					0.4		
					0.4		
0.54%	0.54%	0.37%	0.33%	0.39%	0.4	BBB	BB
0.54%	0.54%	0.37%	0.33%	0.39%	0.4	BBB	BB
0.54%	0.54%	0.37%	0.33%	0.39%	0.4	BBB	BB
0.54%	0.54%	0.37%	0.33%	0.39%	0.4	BBB	BB
0.54%	0.54%	0.37%	0.33%	0.39%	0.4	BBB	BB
					0.4		
0.54%	0.54%	0.37%	0.33%	0.39%	0.4	BBB	BB
0.54%	0.54%	0.37%	0.33%	0.39%	0.4	BBB	BB
0.45%	0.88%	1.09%	1.13%	1.18%	0.4	B	NR
0.45%	0.88%	1.09%	1.13%	1.18%	0.4	BBB	NR
0.45%	0.88%	1.09%	1.13%	1.18%	0.4	BBB	NR
0.45%	0.88%	1.09%	1.13%	1.18%	0.4	BB	NR
0.45%	0.88%	1.09%	1.13%	1.18%	0.4	BBB	NR
					0.200000001		
					0.200000001		

NR	BBB	BBB	A	A	BBB
NR	A	A	AA	A	A
NR	BBB	BBB	A	A	BBB
NR	A	A	AA	A	A
NR	BBB	BBB	A	A	BBB
NR	A	A	AA	A	A
NR	NR	A	A	A	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	A	A	A	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AA	AAA
AA	A	AA	AA	A	A
AA	AAA	AAA	AAA	AA	AAA
AA	AAA	AAA	AAA	AA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AA	AAA
AA	AAA	AAA	AAA	AA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AA	AAA
AA	A	AA	AA	A	A
A	BBB	AA	A	A	AA
BBB	BB	A	BBB	BBB	A
BBB	BB	A	BBB	BBB	A
A	BBB	AA	A	A	AA
BB	B	BBB	BB	BB	BBB
A	BBB	AA	A	A	AA
A	BBB	AA	A	A	AA
BBB	BB	A	BBB	BBB	A
BBB	A	BBB	A	BBB	BB
BB	BBB	BB	BBB	BB	B
BBB	A	BBB	A	BBB	BB
BBB	A	BBB	A	BBB	BB
BB	BBB	BB	BBB	BB	B
B	B	B	BB	NR	NR
B	B	B	BB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BB	BB	A	NR	NR
BBB	BB	BB	A	NR	NR
BBB	BB	BB	A	NR	NR
BB	BB	BB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BB	BB	A	NR	NR
BB	B	CCC	CCC	NR	NR
BBB	BB	BB	BB	NR	NR
BBB	BB	BB	BB	NR	NR
BB	BB	B	B	NR	NR
BBB	BB	BB	BB	NR	NR

NR	BBB	NR	A	7 Financials
NR	A	NR	A	7 Financials
NR	BBB	NR	A	7 Financials
NR	A	NR	A	7 Financials
NR	BBB	NR	A	7 Financials
			NR	Financials
NR	A	NR	A	7 Financials
			NR	Financials
			NR	Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
			NR	Financials
BB	BBB	BB	A	3 Financials
BB	BBB	BB	A	3 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	AA	14 Financials
BBB	A	BBB	AA	14 Financials
A	AA	A	AA	14 Financials
A	A	BBB	A	6 Financials
A	AA	A	AA	14 Financials
A	AA	A	AA	14 Financials
BB	BBB	BB	A	4 Financials
A	AA	A	AA	14 Financials
A	AA	A	AA	14 Financials
BBB	A	BBB	AA	14 Financials
			NR	Financials
A	AA	A	AA	14 Financials
A	A	BBB	A	6 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	BB	BBB	BBB	9 Government
NR	B	BB	BBB	9 Government
NR	B	BB	BBB	9 Government
NR	BB	BBB	BBB	9 Government
NR	CCC	B	BBB	9 Government
NR	BB	BBB	BBB	9 Government
			NR	Government
NR	BB	BBB	BBB	9 Government
NR	B	BB	BBB	9 Government
			NR	Government
NR	NR	NR	BBB	6 Government
NR	NR	NR	BBB	6 Government
			NR	Government
NR	NR	NR	BBB	6 Government
NR	NR	NR	BBB	6 Government
NR	NR	NR	BBB	6 Government
			NR	Government
NR	NR	NR	A	7 Industrials
NR	NR	NR	A	7 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	BBB	3 Industrials
NR	NR	NR	BBB	6 Industrials
NR	NR	NR	BBB	6 Industrials
NR	NR	NR	BBB	6 Industrials
NR	NR	NR	A	7 Industrials
			NR	Industrials
NR	NR	NR	BBB	3 Industrials
NR	NR	NR	BBB	6 Industrials
NR	NR	NR	BBB	5 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	NR	4 Industrials
NR	NR	NR	BBB	5 Industrials
NR	NR	NR	NR	4 Industrials
			NR	Financials
			NR	Financials

Europe	Switzerland	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Switzerland	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	Switzerland	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Switzerland	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	Switzerland	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Switzerland	BBB	AA				
Europe	Switzerland	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	Switzerland	BBB	AA				
Europe	Switzerland	A	AA				
Europe	Switzerland	A	AA		CcyGrp	Thin	Thin
Europe	Switzerland	A	AA		DocAdj	Thin	Thin
Europe	Switzerland	A	AA		CcyGrp	Thin	Thin
Europe	Switzerland	A	AA		DocAdj	Thin	Thin
Europe	Switzerland	A	AA		DocAdj	Thin	Thin
Europe	Switzerland	A	AA		CcyGrp	Thin	Thin
Europe	Switzerland	A	AA				
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B				
E.Eur	Slovakia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Slovakia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Slovakia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Slovakia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Slovakia	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Slovakia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Slovakia	A	AA				
E.Eur	Slovakia	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Slovakia	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Slovakia	A	AA				
E.Eur	Slovenia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Slovenia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Slovenia	AA	AA				
E.Eur	Slovenia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Slovenia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Slovenia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Slovenia	AA	AA				
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	AA	Entity Tier	Thin	Entity Tier	Entity Tier
N.Amer	United States	B	AA	CcyGrp	Thin	CcyGrp	CcyGrp
N.Amer	United States	B	AA	CcyGrp	Thin	CcyGrp	CcyGrp
N.Amer	United States	B	AA	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	B	AA	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	United Kingdom	A					
Europe	United Kingdom	A					

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin	Thin

DocAdj	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
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SMALGBPCR	31-Jul-08 SMAL
SMALGBPMM	31-Jul-08 SMAL
SMALUSDCR	31-Jul-08 SMAL
SMALUSDMM	31-Jul-08 SMAL
SMBFJJPYCR	31-Jul-08 SMBFJ
SMBFJUSDCR	31-Jul-08 SMBFJ
SMFKAPAUDCR	31-Jul-08 SMFKAP
SMFKAPEURCR	31-Jul-08 SMFKAP
SMFKAPEURMM	31-Jul-08 SMFKAP
SMFKAPEURMR	31-Jul-08 SMFKAP
SMFKAPEURXR	31-Jul-08 SMFKAP
SMFKAPUSDCR	31-Jul-08 SMFKAP
SMFKAPUSDMM	31-Jul-08 SMFKAP
SMFKAPUSDMR	31-Jul-08 SMFKAP
SMFKAPUSDXR	31-Jul-08 SMFKAP
SMINAUDMM	31-Jul-08 SMIN
SMINCHFCR	31-Jul-08 SMIN
SMINCHFMM	31-Jul-08 SMIN
SMINEURCR	31-Jul-08 SMIN
SMINEURMM	31-Jul-08 SMIN
SMINEURMR	31-Jul-08 SMIN
SMINEURXR	31-Jul-08 SMIN
SMINGBPCR	31-Jul-08 SMIN
SMINGBPMM	31-Jul-08 SMIN
SMINGBPMR	31-Jul-08 SMIN
SMINGBPXR	31-Jul-08 SMIN
SMINHKDMM	31-Jul-08 SMIN
SMINJPYCR	31-Jul-08 SMIN
SMINJPYMM	31-Jul-08 SMIN
SMINSGDMM	31-Jul-08 SMIN
SMINUSDCR	31-Jul-08 SMIN
SMINUSDMM	31-Jul-08 SMIN
SMINUSDMR	31-Jul-08 SMIN
SMINUSDXR	31-Jul-08 SMIN
SMINVEUSDCR	31-Jul-08 SMINVE
SMINVEUSDMR	31-Jul-08 SMINVE
SMLCJPYCR	31-Jul-08 SMLC
SMLCUSDCR	31-Jul-08 SMLC
SNAEURMR	31-Jul-08 SNA
SNAUSDMR	31-Jul-08 SNA
SNCFAUDCR	31-Jul-08 SNCF
SNCFAUDMM	31-Jul-08 SNCF
SNCFEURCR	31-Jul-08 SNCF
SNCFEURMM	31-Jul-08 SNCF
SNCFNZDCR	31-Jul-08 SNCF
SNCFNZDMM	31-Jul-08 SNCF
SNCFUSDCR	31-Jul-08 SNCF
SNCFUSDMM	31-Jul-08 SNCF
SNEAUDCR	31-Jul-08 SNE
SNEEURCR	31-Jul-08 SNE
SNEEURMM	31-Jul-08 SNE
SNEEURMR	31-Jul-08 SNE
SNEEURXR	31-Jul-08 SNE
SNEGBPCR	31-Jul-08 SNE
SNEJPYCR	31-Jul-08 SNE
SNEJPYMR	31-Jul-08 SNE
SNEJPYXR	31-Jul-08 SNE
SNEUSDCR	31-Jul-08 SNE
SNEUSDMM	31-Jul-08 SNE
SNEUSDMR	31-Jul-08 SNE
SNEUSDXR	31-Jul-08 SNE
SNOEURMM	31-Jul-08 SNO
SNOEURMR	31-Jul-08 SNO
SNSBNKAUDCR	31-Jul-08 SNSBNK
SNSBNKAUDMM	31-Jul-08 SNSBNK
SNSBNKEURCR	31-Jul-08 SNSBNK
SNSBNKEURMM	31-Jul-08 SNSBNK
SNSBNKEURMR	31-Jul-08 SNSBNK
SNSBNKEURXR	31-Jul-08 SNSBNK
SNSBNKJPYMR	31-Jul-08 SNSBNK
SNSBNKUSDCR	31-Jul-08 SNSBNK
SNSBNKUSDMM	31-Jul-08 SNSBNK
SNSBNKUSDMR	31-Jul-08 SNSBNK
SNSBNKEURCR	31-Jul-08 SNSBNK

SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	GBP
SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	GBP
SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	USD
SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	USD
Japan Fin Corp For Small Business		SNRFOR	JPY
Japan Fin Corp For Small Business		SNRFOR	USD
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	AUD
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	EUR
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	EUR
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	EUR
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	EUR
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	USD
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	USD
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	USD
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	USD
Smiths Gp Plc	GOA641	SNRFOR	AUD
Smiths Gp Plc	GOA641	SNRFOR	CHF
Smiths Gp Plc	GOA641	SNRFOR	CHF
Smiths Gp Plc	GOA641	SNRFOR	EUR
Smiths Gp Plc	GOA641	SNRFOR	EUR
Smiths Gp Plc	GOA641	SNRFOR	EUR
Smiths Gp Plc	GOA641	SNRFOR	EUR
Smiths Gp Plc	GOA641	SNRFOR	GBP
Smiths Gp Plc	GOA641	SNRFOR	GBP
Smiths Gp Plc	GOA641	SNRFOR	GBP
Smiths Gp Plc	GOA641	SNRFOR	GBP
Smiths Gp Plc	GOA641	SNRFOR	HKD
Smiths Gp Plc	GOA641	SNRFOR	JPY
Smiths Gp Plc	GOA641	SNRFOR	JPY
Smiths Gp Plc	GOA641	SNRFOR	SGD
Smiths Gp Plc	GOA641	SNRFOR	USD
Smiths Gp Plc	GOA641	SNRFOR	USD
Smiths Gp Plc	GOA641	SNRFOR	USD
Smiths Gp Plc	GOA641	SNRFOR	USD
SM Invts Corp	YG86DD	SNRFOR	USD
SM Invts Corp	YG86DD	SNRFOR	USD
Sumisho Lease Co Ltd	JQE72H	SNRFOR	JPY
Sumisho Lease Co Ltd	JQE72H	SNRFOR	USD
Snap On Inc	8B6337	SNRFOR	EUR
Snap On Inc	8B6337	SNRFOR	USD
SNCF	8B69B8	SNRFOR	AUD
SNCF	8B69B8	SNRFOR	AUD
SNCF	8B69B8	SNRFOR	EUR
SNCF	8B69B8	SNRFOR	EUR
SNCF	8B69B8	SNRFOR	NZD
SNCF	8B69B8	SNRFOR	NZD
SNCF	8B69B8	SNRFOR	USD
SNCF	8B69B8	SNRFOR	USD
Sony Corp	8B8BFI	SNRFOR	AUD
Sony Corp	8B8BFI	SNRFOR	EUR
Sony Corp	8B8BFI	SNRFOR	EUR
Sony Corp	8B8BFI	SNRFOR	EUR
Sony Corp	8B8BFI	SNRFOR	EUR
Sony Corp	8B8BFI	SNRFOR	GBP
Sony Corp	8B8BFI	SNRFOR	JPY
Sony Corp	8B8BFI	SNRFOR	JPY
Sony Corp	8B8BFI	SNRFOR	JPY
Sony Corp	8B8BFI	SNRFOR	USD
Sony Corp	8B8BFI	SNRFOR	USD
Sony Corp	8B8BFI	SNRFOR	USD
Sony Corp	8B8BFI	SNRFOR	USD
Sanitec Oy		SECDOM	EUR
Sanitec Oy		SECDOM	EUR
SNS Bk NV	NV919J	SNRFOR	AUD
SNS Bk NV	NV919J	SNRFOR	AUD
SNS Bk NV	NV919J	SNRFOR	EUR
SNS Bk NV	NV919J	SNRFOR	EUR
SNS Bk NV	NV919J	SNRFOR	EUR
SNS Bk NV	NV919J	SNRFOR	EUR
SNS Bk NV	NV919J	SNRFOR	JPY
SNS Bk NV	NV919J	SNRFOR	USD
SNS Bk NV	NV919J	SNRFOR	USD
SNS Bk NV	NV919J	SNRFOR	USD
SNS Bk NV	NV919J	SUBLT2	EUR

CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.14%	0.14%	0.14%	0.14%	0.14%	0.14%
CR	Composite						
CR	Composite						
CR	Composite	2.21%	2.21%	2.21%	2.21%	2.21%	2.54%
MM	Composite	2.21%	2.21%	2.21%	2.21%	2.21%	2.54%
MR	Composite	2.21%	2.21%	2.21%	2.21%	2.21%	2.54%
XR	Composite	0.0221	0.0221	0.0221	0.0221	0.0221	0.025409624
CR	Composite	2.21%	2.21%	2.21%	2.21%	2.21%	2.54%
MM	Composite	0.0221	0.0221	0.0221	0.0221	0.0221	0.025409624
MR	Composite	2.21%	2.21%	2.21%	2.21%	2.21%	2.54%
XR	Composite	2.21%	2.21%	2.21%	2.21%	2.21%	2.54%
MM	Composite	0.002553398	0.002916554	0.003716242	0.004923366	0.005878244	0.006698561
CR	Composite	0.002649506	0.003038077	0.004014671	0.005141809	0.006054339	0.00687351
MM	Composite	0.25%	0.29%	0.38%	0.50%	0.58%	0.66%
CR	Composite	0.26%	0.30%	0.40%	0.51%	0.61%	0.69%
MM	Composite	0.002533926	0.002916554	0.003791649	0.005001596	0.005812165	0.006594279
MR	Composite	0.002517031	0.002886173	0.003813938	0.004949496	0.005751622	0.006529835
XR	Composite						
CR	Composite	0.26%	0.30%	0.40%	0.51%	0.61%	0.69%
MM	Composite	0.25%	0.29%	0.38%	0.50%	0.58%	0.66%
MR	Composite						
XR	Composite	0.24%	0.28%	0.37%	0.47%	0.55%	0.63%
MM	Composite	0.002533926	0.002916554	0.003791649	0.005001596	0.005812165	0.006594279
CR	Composite	0.26%	0.29%	0.39%	0.49%	0.58%	0.67%
MM	Composite	0.002553398	0.002916554	0.00387145	0.00493942	0.005843238	0.00665256
MM	Composite	0.25%	0.29%	0.38%	0.50%	0.58%	0.66%
CR	Composite	0.26%	0.30%	0.40%	0.51%	0.61%	0.69%
MM	Composite	0.25%	0.29%	0.38%	0.50%	0.58%	0.66%
MR	Composite	0.25%	0.29%	0.38%	0.49%	0.58%	0.65%
XR	Composite						
CR	Composite	1.61%	1.79%	2.20%	2.54%	2.79%	3.68%
MR	Composite	1.61%	1.79%	2.20%	2.54%	2.79%	3.68%
CR	Composite	0.002527809	0.001884355	0.002289675	0.002686549	0.003070214	0.003484305
CR	Composite	0.25%	0.19%	0.23%	0.27%	0.31%	0.35%
MR	Composite	0.90%	0.90%	0.56%	0.56%	0.69%	0.69%
MR	Composite	0.90%	0.90%	0.56%	0.56%	0.69%	0.69%
CR	Composite	0.02%	0.31%	0.31%	0.31%	0.09%	0.17%
MM	Composite	0.02%	0.31%	0.31%	0.31%	0.09%	0.17%
CR	Composite	0.02%	0.31%	0.31%	0.31%	0.09%	0.17%
MM	Composite	0.02%	0.31%	0.31%	0.31%	0.09%	0.17%
CR	Composite	0.02%	0.31%	0.31%	0.31%	0.09%	0.17%
MM	Composite	0.000238577	0.003125	0.003125	0.003125	0.000906595	0.17%
CR	Composite	0.000238577	0.003125	0.003125	0.003125	0.000906595	0.17%
MM	Composite	0.000238577	0.003125	0.003125	0.003125	0.000906595	0.17%
CR	Composite	0.001623989	0.001729762	0.002082226	0.002463819	0.002852798	0.003146886
CR	Composite	0.001627758	0.001756989	0.002078572	0.002481416	0.002873027	0.003172762
MM	Composite	0.16%	0.17%	0.20%	0.24%	0.28%	0.30%
MR	Composite	0.15%	0.17%	0.20%	0.24%	0.27%	0.30%
XR	Composite	0.001220818	0.001325882	0.001555888	0.00187008	0.00215477	0.002379572
CR	Composite	0.16%	0.18%	0.21%	0.25%	0.29%	0.32%
CR	Composite	0.001616451	0.001695989	0.002159143	0.002445301	0.002782949	0.003112908
MR	Composite	0.15%	0.17%	0.20%	0.23%	0.27%	0.30%
XR	Composite	0.12%	0.13%	0.16%	0.18%	0.21%	0.23%
CR	Composite	0.16%	0.18%	0.21%	0.25%	0.29%	0.32%
MM	Composite	0.16%	0.17%	0.20%	0.24%	0.28%	0.30%
MR	Composite	0.15%	0.17%	0.20%	0.24%	0.27%	0.30%
XR	Composite	0.12%	0.13%	0.16%	0.19%	0.22%	0.24%
MM	Composite						
MR	Composite						
CR	Composite	0.40%	0.83%	0.91%	1.01%	1.11%	1.26%
MM	Composite	0.40%	0.83%	0.91%	1.01%	1.11%	1.26%
CR	Composite	0.42%	0.86%	0.95%	1.05%	1.16%	1.31%
MM	Composite	0.40%	0.82%	0.91%	1.01%	1.13%	1.27%
MR	Composite	0.40%	0.81%	0.90%	1.00%	1.11%	1.24%
XR	Composite						
MR	Composite						
CR	Composite	0.42%	0.86%	0.95%	1.05%	1.16%	1.31%
MM	Composite	0.40%	0.82%	0.91%	1.01%	1.13%	1.27%
MR	Composite						
CR	Composite	0.96%	1.42%	1.58%	1.96%	1.99%	2.18%

					0.200000001		
					0.200000001		
					0.200000001		
					0.200000001		
0.14%	0.14%	0.14%	0.14%	0.14%	0.21		
					0.21		
					0.4		
2.77%	2.94%	2.94%	2.94%	2.94%	0.4		
2.77%	2.94%	2.94%	2.94%	2.94%	0.4		
2.77%	2.94%	2.94%	2.94%	2.94%	0.4		
2.77%	0.029439851	0.029439851	0.029439851	0.029439851	0.4		
2.77%	2.94%	2.94%	2.94%	2.94%	0.4		
2.77%	0.029439851	0.029439851	0.029439851	0.029439851	0.4		
2.77%	2.94%	2.94%	2.94%	2.94%	0.4		
2.77%	2.94%	2.94%	2.94%	2.94%	0.4		
0.75%	0.007752857	0.008201302	0.007944444	0.009259976	0.4	B	BB
0.75%	0.00804761	0.008543023	0.008275463	0.009597969	0.4	BB	BBB
0.72%	0.77%	0.82%	0.79%	0.92%	0.4	BBB	A
0.75%	0.80%	0.85%	0.83%	0.96%	0.4	BB	BBB
0.72%	0.007739656	0.008201302	0.007944444	0.00921405	0.4	BBB	A
0.71%	0.00764523	0.008115872	0.00786169	0.00911807	0.4	BB	BBB
					0.4		
0.75%	0.80%	0.85%	0.83%	0.96%	0.4	BB	BBB
0.007172984	0.77%	0.82%	0.79%	0.92%	0.4	BBB	A
					0.4		
0.00682554	0.74%	0.78%	0.76%	0.88%	0.4	BB	BBB
0.007172984	0.007739656	0.008201302	0.007944444	0.00921405	0.4	BBB	A
0.007244447	0.78%	0.82%	0.79%	0.93%	0.4	B	BB
0.007244447	0.007752857	0.008201302	0.007944444	0.009259976	0.4	B	BB
0.72%	0.77%	0.82%	0.79%	0.92%	0.4	BBB	A
0.75%	0.80%	0.85%	0.83%	0.96%	0.4	BB	BBB
0.72%	0.77%	0.82%	0.79%	0.92%	0.4	BBB	A
0.71%	0.76%	0.81%	0.79%	0.91%	0.4	BB	BBB
					0.4		
3.33%	3.39%	3.14%	3.14%	3.14%	0.4	NR	NR
3.33%	3.39%	3.14%	3.14%	3.14%	0.4	NR	NR
0.38%	0.004420239	0.004420239	0.004420239	0.004420239	0.3	NR	NR
0.38%	0.44%	0.44%	0.44%	0.44%		NR	NR
0.73%	1.30%	1.30%	1.30%	1.30%	0.4		NR
0.73%	1.30%	1.30%	1.30%	1.30%	0.4		NR
0.17%	0.17%	0.17%	0.17%	0.17%	0.4	NR	NR
0.17%	0.17%	0.17%	0.17%	0.17%	0.4	NR	NR
0.17%	0.17%	0.17%	0.17%	0.17%	0.4	NR	NR
0.17%	0.17%	0.17%	0.17%	0.17%	0.4	NR	NR
0.17%	0.17%	0.17%	0.17%	0.17%	0.4	NR	NR
0.17%	0.17%	0.17%	0.17%	0.17%	0.4	NR	NR
0.17%	0.17%	0.17%	0.17%	0.17%	0.4	NR	NR
0.38%	0.00431044	0.005123	0.004894333		0.331818182	BB	BBB
0.38%	0.004392227	0.005123	0.004894333		0.308333333	A	AA
0.37%	0.42%	0.51%	0.49%		0.331818182	BBB	A
0.36%	0.42%	0.51%	0.49%		0.331818182	BBB	A
0.29%	0.003315837	0.005123	0.004894333		0.331818182	BBB	A
0.38%	0.44%	0.51%	0.49%		0.308333333	A	AA
0.37%	0.004301175	0.005123	0.004894333		0.35	A	AA
0.35%	0.42%	0.51%	0.49%		0.331818182	BBB	A
0.28%	0.33%	0.51%	0.49%		0.331818182	BBB	A
0.38%	0.44%	0.51%	0.49%		0.308333333	A	AA
0.37%	0.42%	0.51%	0.49%		0.331818182	BBB	A
0.36%	0.42%	0.51%	0.49%		0.331818182	BBB	A
0.29%	0.33%	0.51%	0.49%		0.331818182	BBB	A
					0.75		
					0.75		
1.27%	1.28%	1.23%	1.23%	1.28%	0.4	B	B
1.27%	1.28%	1.23%	1.23%	1.28%	0.4	B	B
1.32%	1.33%	1.28%	1.23%	1.33%	0.4	BB	BB
1.28%	1.29%	1.23%	1.23%	1.28%	0.4	BBB	AA
1.25%	1.26%	1.21%	1.23%	1.26%	0.4	BB	BB
					0.4		
					0.4		
1.32%	1.33%	1.28%	1.23%	1.33%	0.4	BB	BB
1.28%	1.29%	1.23%	1.23%	1.28%	0.4	BBB	AA
					0.4		
2.20%	2.23%	2.21%	2.27%	2.35%	0.24	BBB	BB

			NR		
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	B
BB	A	BB	BB	BB	BB
BBB	AA	BBB	BBB	BBB	BBB
BB	A	BB	BB	BB	BB
BBB	AA	BBB	BBB	BBB	BBB
BB	A	BB	BB	BB	BB
BB	A	BB	BB	BB	BB
BBB	AA	BBB	BBB	BBB	BBB
BB	A	BB	BB	BB	BB
BBB	AA	BBB	BBB	BBB	BBB
B	BBB	B	BB	BB	B
B	BBB	B	BB	BB	B
BBB	AA	BBB	BBB	BBB	BBB
BB	A	BB	BB	BB	BB
BBB	AA	BBB	BBB	BBB	BBB
BB	A	BB	BB	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR	NR	NR
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		NR		NR	
		NR		NR	
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		NR		NR	
BBB	A	A	BBB	A	BBB
AA	AAA	AAA	AA	AA	AA
A	AA	AA	A	A	A
A	AA	AA	A	A	A
A	AA	AA	A	A	A
AA	AAA	AAA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AAA	AA	AA	AA
A	AA	AA	A	A	A
A	AA	AA	A	A	A
A	AA	AA	A	A	A
B	B	B	B	B	B
B	B	B	B	B	B
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	AA	BBB	BBB
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	AA	BBB	BBB
BBB	BB	BBB	BBB	BBB	BBB

			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR	2	Government
			NR		Government
			NR		Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR	2	Industrials
B	CCC	BB	BBB	3	Industrials
BB	B	BBB	A	11	Industrials
BBB	BB	A	A	11	Industrials
BB	B	BBB	A	11	Industrials
BBB	BB	A	A	11	Industrials
BB	B	BBB	A	11	Industrials
			NR		Industrials
BB	B	BBB	A	11	Industrials
BBB	BB	A	A	11	Industrials
			NR		Industrials
BB	B	BBB	A	11	Industrials
BBB	BB	A	A	11	Industrials
B	CCC	BB	A	12	Industrials
B	CCC	BB	A	12	Industrials
BBB	BB	A	A	11	Industrials
BB	B	BBB	A	11	Industrials
BBB	BB	A	A	11	Industrials
BB	B	BBB	A	11	Industrials
			NR		Industrials
NR	NR	NR	NR	2	Consumer Services
NR	NR	NR	NR	2	Consumer Services
			NR	2	Financials
			NR	2	Financials
			NR	2	Consumer Goods
			NR	2	Consumer Goods
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
NR	NR		AA	11	Consumer Goods
NR	NR		AA	10	Consumer Goods
NR	NR		AA	10	Consumer Goods
NR	NR		AA	10	Consumer Goods
NR	NR		AA	10	Consumer Goods
NR	NR		AA	10	Consumer Goods
NR	NR		AA	11	Consumer Goods
NR	NR		AA	11	Consumer Goods
NR	NR		AA	11	Consumer Goods
NR	NR		AA	10	Consumer Goods
NR	NR		AA	10	Consumer Goods
NR	NR		AA	10	Consumer Goods
NR	NR		AA	10	Consumer Goods
			NR		Industrials
			NR		Industrials
B	NR	B	A	10	Financials
B	NR	B	A	10	Financials
BB	NR	BB	A	10	Financials
BBB	NR	BBB	A	9	Financials
BB	NR	BB	A	10	Financials
			NR		Financials
			NR		Financials
BB	NR	BB	A	10	Financials
BBB	NR	BBB	A	9	Financials
			NR		Financials
BB	BBB	BBB	A	4	Financials

Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Asia	Japan	AAA	AA				
Asia	Japan	AAA	AA				
Europe	Ireland		BB				
Europe	Ireland		BB				
Europe	Ireland		BB				
Europe	Ireland		BB				
Europe	Ireland		BB				
Europe	Ireland		BB				
Europe	Ireland		BB				
Europe	Ireland		BB				
Europe	Ireland		BB				
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A				
Asia	Philippines		B	Thin	Thin	Thin	Thin
Asia	Philippines		B	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A		Thin		Thin
Europe	France	AAA	AA	Thin	Thin		
Europe	France	AAA	AA	Thin	Thin		
Europe	France	AAA	AA	Thin	Thin		
Europe	France	AAA	AA	Thin	Thin		
Europe	France	AAA	AA	Thin	Thin		
Europe	France	AAA	AA	Thin	Thin		
Europe	France	AAA	AA	Thin	Thin		
Europe	France	AAA	AA	Thin	Thin		
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland						
Europe	Finland						
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj

	Thin					
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CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
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SNSBNKEURMM	31-Jul-08 SNSBNK
SNSBNKEURXR	31-Jul-08 SNSBNK
SNSBNKUSDCR	31-Jul-08 SNSBNK
SNSBNKUSDMM	31-Jul-08 SNSBNK
SNSBNKUSDMR	31-Jul-08 SNSBNK
SOAUDMR	31-Jul-08 SO
SOEURCR	31-Jul-08 SO
SOEURMM	31-Jul-08 SO
SOEURMR	31-Jul-08 SO
SOEURXR	31-Jul-08 SO
SOHKDMR	31-Jul-08 SO
SOJPYMR	31-Jul-08 SO
SOSGDMR	31-Jul-08 SO
SOUSDCR	31-Jul-08 SO
SOUSDMM	31-Jul-08 SO
SOUSDMR	31-Jul-08 SO
SOUSDXR	31-Jul-08 SO
SO-ALPowerEURMR	31-Jul-08 SO-ALPower
SO-ALPowerJPYMM	31-Jul-08 SO-ALPower
SO-ALPowerJPYMR	31-Jul-08 SO-ALPower
SO-ALPowerUSDCR	31-Jul-08 SO-ALPower
SO-ALPowerUSDMM	31-Jul-08 SO-ALPower
SO-ALPowerUSDMR	31-Jul-08 SO-ALPower
SO-ALPowerUSDXR	31-Jul-08 SO-ALPower
SO-CapFndEURMM	31-Jul-08 SO-CapFnd
SO-CapFndEURMR	31-Jul-08 SO-CapFnd
SO-CapFndJPYCR	31-Jul-08 SO-CapFnd
SO-CapFndUSDCR	31-Jul-08 SO-CapFnd
SO-CapFndUSDMM	31-Jul-08 SO-CapFnd
SO-CapFndUSDMR	31-Jul-08 SO-CapFnd
SO-GAPowerEURMM	31-Jul-08 SO-GAPower
SO-GAPowerEURMR	31-Jul-08 SO-GAPower
SO-GAPowerUSDCR	31-Jul-08 SO-GAPower
SO-GAPowerUSDMM	31-Jul-08 SO-GAPower
SO-GAPowerUSDMR	31-Jul-08 SO-GAPower
SO-GAPowerUSDXR	31-Jul-08 SO-GAPower
SO-MSPowerEURCR	31-Jul-08 SO-MSPower
SO-MSPowerEURMM	31-Jul-08 SO-MSPower
SO-MSPowerEURMR	31-Jul-08 SO-MSPower
SO-MSPowerUSDCR	31-Jul-08 SO-MSPower
SO-MSPowerUSDMM	31-Jul-08 SO-MSPower
SO-MSPowerUSDMR	31-Jul-08 SO-MSPower
SO-PowCoEURMM	31-Jul-08 SO-PowCo
SO-PowCoEURMR	31-Jul-08 SO-PowCo
SO-PowCoUSDMM	31-Jul-08 SO-PowCo
SO-PowCoUSDMR	31-Jul-08 SO-PowCo
SOAFAUDCR	31-Jul-08 SOAF
SOAFCADCR	31-Jul-08 SOAF
SOAFEURCR	31-Jul-08 SOAF
SOAFEURMM	31-Jul-08 SOAF
SOAFEURMR	31-Jul-08 SOAF
SOAFEURXR	31-Jul-08 SOAF
SOAFGBPCR	31-Jul-08 SOAF
SOAFGBPMM	31-Jul-08 SOAF
SOAFHKDCR	31-Jul-08 SOAF
SOAFJPYCR	31-Jul-08 SOAF
SOAFJPYMM	31-Jul-08 SOAF
SOAFJPYMR	31-Jul-08 SOAF
SOAFNOKCR	31-Jul-08 SOAF
SOAFSEKCR	31-Jul-08 SOAF
SOAFSGDCR	31-Jul-08 SOAF
SOAFTWDCR	31-Jul-08 SOAF
SOAFTWDMM	31-Jul-08 SOAF
SOAFUSDCR	31-Jul-08 SOAF
SOAFUSDMM	31-Jul-08 SOAF
SOAFUSDMR	31-Jul-08 SOAF
SOAFUSDXR	31-Jul-08 SOAF
SOAFZARCR	31-Jul-08 SOAF
SOAFZARMM	31-Jul-08 SOAF
SOBAUSDCR	31-Jul-08 SOBA
SOBAUSDXR	31-Jul-08 SOBA
SOCGENEURCR	31-Jul-08 SOCGEN
SOCGENEURMM	31-Jul-08 SOCGEN
SOCGENEURXR	31-Jul-08 SOCGEN

SNS Bk NV	NV919J	SUBLT2	EUR
SNS Bk NV	NV919J	SUBLT2	EUR
SNS Bk NV	NV919J	SUBLT2	USD
SNS Bk NV	NV919J	SUBLT2	USD
SNS Bk NV	NV919J	SUBLT2	USD
Sthn Co	8C67DF	SNRFOR	AUD
Sthn Co	8C67DF	SNRFOR	EUR
Sthn Co	8C67DF	SNRFOR	EUR
Sthn Co	8C67DF	SNRFOR	EUR
Sthn Co	8C67DF	SNRFOR	EUR
Sthn Co	8C67DF	SNRFOR	HKD
Sthn Co	8C67DF	SNRFOR	JPY
Sthn Co	8C67DF	SNRFOR	SGD
Sthn Co	8C67DF	SNRFOR	USD
Sthn Co	8C67DF	SNRFOR	USD
Sthn Co	8C67DF	SNRFOR	USD
Sthn Co	8C67DF	SNRFOR	USD
AL Pwr Co	0B13CB	SNRFOR	EUR
AL Pwr Co	0B13CB	SNRFOR	JPY
AL Pwr Co	0B13CB	SNRFOR	JPY
AL Pwr Co	0B13CB	SNRFOR	USD
AL Pwr Co	0B13CB	SNRFOR	USD
AL Pwr Co	0B13CB	SNRFOR	USD
AL Pwr Co	0B13CB	SNRFOR	USD
Southern Co Cap Fdg Inc	8C6897	SNRFOR	EUR
Southern Co Cap Fdg Inc	8C6897	SNRFOR	EUR
Southern Co Cap Fdg Inc	8C6897	SNRFOR	JPY
Southern Co Cap Fdg Inc	8C6897	SNRFOR	USD
Southern Co Cap Fdg Inc	8C6897	SNRFOR	USD
Southern Co Cap Fdg Inc	8C6897	SNRFOR	USD
GA Pwr Co	3AA667	SNRFOR	EUR
GA Pwr Co	3AA667	SNRFOR	EUR
GA Pwr Co	3AA667	SNRFOR	USD
GA Pwr Co	3AA667	SNRFOR	USD
GA Pwr Co	3AA667	SNRFOR	USD
GA Pwr Co	3AA667	SNRFOR	USD
MS Pwr Co	6G5958	SNRFOR	EUR
MS Pwr Co	6G5958	SNRFOR	EUR
MS Pwr Co	6G5958	SNRFOR	EUR
MS Pwr Co	6G5958	SNRFOR	USD
MS Pwr Co	6G5958	SNRFOR	USD
MS Pwr Co	6G5958	SNRFOR	USD
Sthn Pwr Co	8C79AA	SNRFOR	EUR
Sthn Pwr Co	8C79AA	SNRFOR	EUR
Sthn Pwr Co	8C79AA	SNRFOR	USD
Sthn Pwr Co	8C79AA	SNRFOR	USD
Rep South Africa	8B9825	SNRFOR	AUD
Rep South Africa	8B9825	SNRFOR	CAD
Rep South Africa	8B9825	SNRFOR	EUR
Rep South Africa	8B9825	SNRFOR	EUR
Rep South Africa	8B9825	SNRFOR	EUR
Rep South Africa	8B9825	SNRFOR	EUR
Rep South Africa	8B9825	SNRFOR	GBP
Rep South Africa	8B9825	SNRFOR	GBP
Rep South Africa	8B9825	SNRFOR	HKD
Rep South Africa	8B9825	SNRFOR	JPY
Rep South Africa	8B9825	SNRFOR	JPY
Rep South Africa	8B9825	SNRFOR	JPY
Rep South Africa	8B9825	SNRFOR	NOK
Rep South Africa	8B9825	SNRFOR	SEK
Rep South Africa	8B9825	SNRFOR	SGD
Rep South Africa	8B9825	SNRFOR	TWD
Rep South Africa	8B9825	SNRFOR	TWD
Rep South Africa	8B9825	SNRFOR	USD
Rep South Africa	8B9825	SNRFOR	USD
Rep South Africa	8B9825	SNRFOR	USD
Rep South Africa	8B9825	SNRFOR	USD
Rep South Africa	8B9825	SNRFOR	ZAR
Rep South Africa	8B9825	SNRFOR	ZAR
Southern Bk Bhd	YG88GL	SUBLT2	USD
Southern Bk Bhd	YG88GL	SUBLT2	USD
Societe Generale	8B69AP	JRSUBUT2	EUR
Societe Generale	8B69AP	JRSUBUT2	EUR
Societe Generale	8B69AP	JRSUBUT2	EUR

MM	Composite	0.91%	1.36%	1.51%	1.82%	1.90%	2.09%
XR	Composite	0.87%	1.30%	1.45%	1.79%	1.82%	2.00%
CR	Composite						
MM	Composite	0.91%	1.36%	1.51%	1.82%	1.90%	2.09%
MR	Composite						
MR	Composite	0.002801	0.003004	0.003276667	0.003801875	0.004220374	0.004579299
CR	Composite						
MM	Composite						
MR	Composite	0.30%	0.31%	0.33%	0.38%	0.42%	0.46%
XR	Composite						
MR	Composite	0.30%	0.31%	0.33%	0.38%	0.42%	0.46%
MR	Composite	0.28%	0.30%	0.33%	0.38%	0.42%	0.46%
MR	Composite	0.30%	0.31%	0.33%	0.38%	0.42%	0.46%
CR	Composite	0.31%	0.32%	0.34%	0.40%	0.44%	0.48%
MM	Composite						
MR	Composite	0.30%	0.31%	0.33%	0.38%	0.42%	0.46%
XR	Composite	0.29%	0.30%	0.32%	0.37%	0.41%	0.44%
MR	Composite	0.38%	0.38%	0.38%	0.42%	0.46%	0.47%
MM	Composite	0.38%	0.38%	0.38%	0.42%	0.46%	0.47%
MR	Composite	0.38%	0.38%	0.38%	0.42%	0.46%	0.47%
CR	Composite						
MM	Composite	0.38%	0.38%	0.38%	0.42%	0.46%	0.47%
MR	Composite	0.38%	0.38%	0.38%	0.42%	0.46%	0.47%
XR	Composite	0.38%	0.38%	0.38%	0.42%	0.46%	0.47%
MM	Composite						
MR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.30%	0.30%	0.37%	0.43%	0.48%	0.54%
XR	Composite						
CR	Composite	0.29%	0.29%	0.32%	0.37%	0.46%	0.48%
MM	Composite						
MR	Composite	0.29%	0.29%	0.32%	0.37%	0.43%	0.46%
CR	Composite	0.29%	0.29%	0.32%	0.37%	0.46%	0.48%
MM	Composite						
MR	Composite	0.29%	0.29%	0.32%	0.37%	0.43%	0.46%
MM	Composite						
MR	Composite	0.0033724	0.004437463	0.00492836	0.005687627	0.007302778	0.007272606
MM	Composite						
MR	Composite	0.34%	0.44%	0.49%	0.57%	0.73%	0.73%
CR	Composite	0.42%	0.57%	0.90%	1.21%	1.40%	1.59%
CR	Composite	0.42%	0.56%	0.90%	1.21%	1.42%	1.60%
CR	Composite	0.004174943	0.005580851	0.008964745	0.012105659	0.014211873	0.015969943
MM	Composite	0.004007945	0.005357617	0.008606155	0.011621432	0.013643398	0.015331146
MR	Composite	0.40%	0.53%	0.85%	1.15%	1.35%	1.52%
XR	Composite						
CR	Composite	0.004174943	0.005580851	0.008964745	0.012105659	0.014211873	0.015969943
MM	Composite	0.40%	0.54%	0.86%	1.16%	1.36%	1.53%
CR	Composite	0.42%	0.56%	0.90%	1.21%	1.42%	1.60%
CR	Composite	0.004175318	0.005642467	0.008993106	0.012156613	0.014081397	0.015942434
MM	Composite	0.42%	0.54%	0.86%	1.17%	1.35%	1.53%
MR	Composite						
CR	Composite	0.004174943	0.005580851	0.008964745	0.012105659	0.014211873	0.015969943
CR	Composite	0.004174943	0.005580851	0.008964745	0.012105659	0.014211873	0.015969943
CR	Composite	0.42%	0.56%	0.90%	1.21%	1.42%	1.60%
CR	Composite	0.42%	0.56%	0.90%	1.21%	1.42%	1.60%
MM	Composite	0.40%	0.54%	0.86%	1.16%	1.36%	1.53%
CR	Composite	0.004174943	0.005580851	0.008964745	0.012105659	0.014211873	0.015969943
MM	Composite	0.004007945	0.005357617	0.008606155	0.011621432	0.013643398	0.015331146
MR	Composite						
XR	Composite						
CR	Composite	0.004174943	0.005580851	0.008964745	0.012105659	0.014211873	0.015969943
MM	Composite	0.004007945	0.005357617	0.008606155	0.011621432	0.013643398	0.015331146
CR	Composite	1.20%	1.20%	1.37%	1.55%	1.76%	1.95%
XR	Composite						
CR	Composite						
MM	Composite						
XR	Composite						

2.10%	2.13%	2.13%	2.18%	2.26%	0.2 A	BBB
2.01%	2.04%	2.03%	2.07%	2.15%	0.24 BBB	BB
					0.24	
2.10%	2.13%	2.13%	2.18%	2.26%	0.2 A	BBB
					0.24	
0.50%	0.005822714	0.006618627	0.007802	0.006775583	0.4 B	BB
					0.4	
					0.4	
0.51%	0.58%	0.66%	0.78%	0.68%	0.4 BBB	BBB
					0.4	
0.51%	0.58%	0.66%	0.78%	0.68%	0.4 BBB	BBB
0.50%	0.58%	0.66%	0.78%	0.68%	0.4 B	BB
0.51%	0.58%	0.66%	0.78%	0.68%	0.4 BBB	BBB
0.53%	0.61%	0.66%	0.78%	0.68%	0.4 BB	BB
					0.4	
0.51%	0.58%	0.66%	0.78%	0.68%	0.4 BBB	BBB
0.49%	0.56%	0.66%	0.78%	0.68%	0.4 BB	BB
0.47%	0.52%	0.52%	0.52%	0.52%	0.4	
0.47%	0.52%	0.52%	0.52%	0.52%	0.4	
0.47%	0.52%	0.52%	0.52%	0.52%	0.4	
					0.4	
0.47%	0.52%	0.52%	0.52%	0.52%	0.4	
0.47%	0.52%	0.52%	0.52%	0.52%	0.4	
0.47%	0.52%	0.52%	0.52%	0.52%	0.4	
					0.385000002	
					0.385000002	
					0.385000002	
					0.385000002	
					0.385000002	
					0.385000002	
					0.4	
					0.4	
					0.4	
					0.4	
0.53%	0.58%	0.58%	0.58%	0.58%	0.4	NR
					0.4	
0.50%	0.55%	0.55%	0.55%	0.55%	0.4	NR
					0.4	
0.50%	0.55%	0.55%	0.55%	0.55%	0.4	NR
0.50%	0.55%	0.55%	0.55%	0.55%	0.4	NR
					0.4	
0.50%	0.55%	0.55%	0.55%	0.55%	0.4	NR
					0.4	
0.77%	0.008150899	0.00750975	0.00750975	0.00750975	0.4 NR	NR
					0.4	
0.77%	0.82%	0.75%	0.75%	0.75%	0.4 NR	NR
1.77%	1.94%	2.10%	2.23%	2.27%	0.25 BB	A
1.78%	1.98%	2.11%	2.24%	2.27%	0.25 A	AA
1.78%	0.019775489	0.021059268	0.022446339	0.022723422	0.25 A	AA
1.71%	0.01898447	0.020216897	0.021548486	0.021814485	0.25 BBB	A
1.70%	1.88%	2.00%	2.13%	2.16%	0.25 BBB	A
					0.25	
1.78%	0.019775489	0.021059268	0.022446339	0.022723422	0.25 A	AA
1.71%	1.90%	2.02%	2.15%	2.18%	0.25 BBB	A
1.78%	1.98%	2.11%	2.24%	2.27%	0.25 A	AA
1.79%	0.019727726	0.021333095	0.022757447	0.022717932	0.25 BB	A
1.72%	1.89%	2.05%	2.18%	2.27%	0.25 BB	BBB
					0.25	
1.78%	0.019775489	0.021059268	0.022446339	0.022723422	0.25 A	AA
1.78%	0.019775489	0.021059268	0.022446339	0.022723422	0.25 A	AA
1.78%	1.98%	2.11%	2.24%	2.27%	0.25 A	AA
1.78%	1.98%	2.11%	2.24%	2.27%	0.25 A	AA
1.71%	1.90%	2.02%	2.15%	2.18%	0.25 BBB	A
1.78%	0.019775489	0.021059268	0.022446339	0.022723422	0.25 A	AA
1.71%	0.01898447	0.020216897	0.021548486	0.021814485	0.25 BBB	A
					0.25	
					0.25	
1.78%	0.019775489	0.021059268	0.022446339	0.022723422	0.25 A	AA
1.71%	0.01898447	0.020216897	0.021548486	0.021814485	0.25 BBB	A
2.05%	2.15%	2.15%	2.15%	2.15%	0.2	NR
					0.2	
					0.125	
					0.125	
					0.125	

A	BBB	A	A	A	A
BBB	BB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
B	B	B	BBB	B	B
BBB	BBB	BBB	AA	BBB	BBB
BBB	BBB	BBB	AA	BBB	BBB
B	B	B	BBB	B	B
BBB	BBB	BBB	AA	BBB	BBB
BB	BB	BB	A	BB	BB
BBB	BBB	BBB	AA	BBB	BBB
BB	BB	BB	A	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR	NR	NR	NR	NR	NR
NR	NR	B	B	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	B	B	NR	NR
NR	NR	BB	BB	NR	NR
BBB	BBB	NR	BBB	BBB	BBB
BBB	BBB	NR	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
NR	NR	NR	NR	NR	NR

BBB	A	A	A	4 Financials
BB	BBB	BBB	A	4 Financials
			NR	Financials
BBB	A	A	A	4 Financials
			NR	Financials
NR	NR	NR	BBB	7 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	BBB	7 Utilities
			NR	Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
			NR	Utilities
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
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			NR	2 Utilities
			NR	Utilities
			NR	3 Utilities
			NR	Utilities
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			NR	3 Utilities
			NR	Utilities
			NR	3 Utilities
			NR	Utilities
NR			BBB	3 Utilities
			NR	Utilities
NR			BBB	3 Utilities
BBB	A	BB	A	4 Government
AA	A	A	AA	13 Government
AA	A	A	AA	13 Government
A	BBB	BBB	AA	13 Government
A	BBB	BBB	AA	13 Government
			NR	Government
AA	A	A	AA	13 Government
A	BBB	BBB	AA	13 Government
AA	A	A	AA	13 Government
A	A	BB	A	5 Government
BBB	BBB	BB	A	5 Government
			NR	Government
AA	A	A	AA	13 Government
AA	A	A	AA	13 Government
AA	A	A	AA	13 Government
AA	A	A	AA	13 Government
A	BBB	BBB	AA	13 Government
AA	A	A	AA	13 Government
A	BBB	BBB	AA	13 Government
			NR	Government
			NR	Government
AA	A	A	AA	13 Government
A	BBB	BBB	AA	13 Government
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials

Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A			Thin	Thin
N.Amer	United States	A	A			Thin	Thin
N.Amer	United States	A	A			Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A			Thin	Thin
N.Amer	United States	A	A			Thin	Thin
N.Amer	United States	A	A			Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Africa	South Africa	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Africa	South Africa	A	BBB				
Africa	South Africa	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Africa	South Africa	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Africa	South Africa	A	BBB				
Africa	South Africa	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Africa	South Africa	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Africa	South Africa	A	BBB				
Africa	South Africa	A	BBB				
Africa	South Africa	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Africa	South Africa	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	BBB	A		Thin	Thin	Thin
Asia	Malaysia	BBB	A				
Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	AA	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin			
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
Thin	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin			

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SOCGENUSDCR	31-Jul-08 SOCGEN
SOCGENUSDMM	31-Jul-08 SOCGEN
SOCGENEURCR	31-Jul-08 SOCGEN
SOCGENEURMM	31-Jul-08 SOCGEN
SOCGENUSDCR	31-Jul-08 SOCGEN
SOCGENUSDMM	31-Jul-08 SOCGEN
SOCGENUSDMR	31-Jul-08 SOCGEN
SOCGENAUDMM	31-Jul-08 SOCGEN
SOCGENCHFCR	31-Jul-08 SOCGEN
SOCGENEURCR	31-Jul-08 SOCGEN
SOCGENEURMM	31-Jul-08 SOCGEN
SOCGENEURMR	31-Jul-08 SOCGEN
SOCGENEURXR	31-Jul-08 SOCGEN
SOCGENGBPCR	31-Jul-08 SOCGEN
SOCGENGBPMM	31-Jul-08 SOCGEN
SOCGENJPYCR	31-Jul-08 SOCGEN
SOCGENJPYMM	31-Jul-08 SOCGEN
SOCGENSEKMM	31-Jul-08 SOCGEN
SOCGENUSDCR	31-Jul-08 SOCGEN
SOCGENUSDMM	31-Jul-08 SOCGEN
SOCGENUSDMR	31-Jul-08 SOCGEN
SOCGENUSDXR	31-Jul-08 SOCGEN
SOCGENAUDMM	31-Jul-08 SOCGEN
SOCGENCHFCR	31-Jul-08 SOCGEN
SOCGENCHFMM	31-Jul-08 SOCGEN
SOCGENEURCR	31-Jul-08 SOCGEN
SOCGENEURMM	31-Jul-08 SOCGEN
SOCGENEURMR	31-Jul-08 SOCGEN
SOCGENGBPCR	31-Jul-08 SOCGEN
SOCGENGBPMM	31-Jul-08 SOCGEN
SOCGENHKDMM	31-Jul-08 SOCGEN
SOCGENJPYCR	31-Jul-08 SOCGEN
SOCGENJPYMM	31-Jul-08 SOCGEN
SOCGENJPYMR	31-Jul-08 SOCGEN
SOCGENUSDCR	31-Jul-08 SOCGEN
SOCGENUSDMM	31-Jul-08 SOCGEN
SOCGENUSDMR	31-Jul-08 SOCGEN
SOFTBKAUDCR	31-Jul-08 SOFTBK
SOFTBKDKKCR	31-Jul-08 SOFTBK
SOFTBKEURCR	31-Jul-08 SOFTBK
SOFTBKEURMM	31-Jul-08 SOFTBK
SOFTBKEURMR	31-Jul-08 SOFTBK
SOFTBKEURXR	31-Jul-08 SOFTBK
SOFTBKHKDCR	31-Jul-08 SOFTBK
SOFTBKJPYCR	31-Jul-08 SOFTBK
SOFTBKJPYMR	31-Jul-08 SOFTBK
SOFTBKJPYXR	31-Jul-08 SOFTBK
SOFTBKUSDCR	31-Jul-08 SOFTBK
SOFTBKUSDMM	31-Jul-08 SOFTBK
SOFTBKUSDMR	31-Jul-08 SOFTBK
SOFTBKUSDXR	31-Jul-08 SOFTBK
SOFTBK-MobileEURCR	31-Jul-08 SOFTBK-Mobile
SOFTBK-MobileEURMM	31-Jul-08 SOFTBK-Mobile
SOFTBK-MobileJPYCR	31-Jul-08 SOFTBK-Mobile
SOFTBK-MobileJPYXR	31-Jul-08 SOFTBK-Mobile
SOFTBK-MobileUSDCR	31-Jul-08 SOFTBK-Mobile
SOFTBK-MobileUSDMM	31-Jul-08 SOFTBK-Mobile
SOFTBK-MobileUSDMR	31-Jul-08 SOFTBK-Mobile
SOFTBK-TELCOMJPYCR	31-Jul-08 SOFTBK-TELCOM
SOFTBK-TELCOMJPYXR	31-Jul-08 SOFTBK-TELCOM
SOGR-CELLEURCR	31-Jul-08 SOGR-CELL
SOGR-CELLEURMM	31-Jul-08 SOGR-CELL
SOGR-CELLUSDCR	31-Jul-08 SOGR-CELL
SOGR-CELLUSDMM	31-Jul-08 SOGR-CELL
SOIEURCR	31-Jul-08 SOI
SOIEURMM	31-Jul-08 SOI
SOIEURMR	31-Jul-08 SOI
SOIEURXR	31-Jul-08 SOI
SOIJPYCR	31-Jul-08 SOI
SOIUSDCR	31-Jul-08 SOI
SOIUSDMM	31-Jul-08 SOI
SOIUSDMR	31-Jul-08 SOI
SOIUSDXR	31-Jul-08 SOI
SOLLEURCR	31-Jul-08 SOLL

Societe Generale	8B69AP	JRSUBUT2	USD
Societe Generale	8B69AP	JRSUBUT2	USD
Societe Generale	8B69AP	PREFT1	EUR
Societe Generale	8B69AP	PREFT1	EUR
Societe Generale	8B69AP	PREFT1	USD
Societe Generale	8B69AP	PREFT1	USD
Societe Generale	8B69AP	PREFT1	USD
Societe Generale	8B69AP	SNRFOR	AUD
Societe Generale	8B69AP	SNRFOR	CHF
Societe Generale	8B69AP	SNRFOR	EUR
Societe Generale	8B69AP	SNRFOR	EUR
Societe Generale	8B69AP	SNRFOR	EUR
Societe Generale	8B69AP	SNRFOR	EUR
Societe Generale	8B69AP	SNRFOR	GBP
Societe Generale	8B69AP	SNRFOR	GBP
Societe Generale	8B69AP	SNRFOR	JPY
Societe Generale	8B69AP	SNRFOR	JPY
Societe Generale	8B69AP	SNRFOR	SEK
Societe Generale	8B69AP	SNRFOR	USD
Societe Generale	8B69AP	SNRFOR	USD
Societe Generale	8B69AP	SNRFOR	USD
Societe Generale	8B69AP	SNRFOR	USD
Societe Generale	8B69AP	SUBLT2	AUD
Societe Generale	8B69AP	SUBLT2	CHF
Societe Generale	8B69AP	SUBLT2	CHF
Societe Generale	8B69AP	SUBLT2	EUR
Societe Generale	8B69AP	SUBLT2	EUR
Societe Generale	8B69AP	SUBLT2	EUR
Societe Generale	8B69AP	SUBLT2	GBP
Societe Generale	8B69AP	SUBLT2	GBP
Societe Generale	8B69AP	SUBLT2	HKD
Societe Generale	8B69AP	SUBLT2	JPY
Societe Generale	8B69AP	SUBLT2	JPY
Societe Generale	8B69AP	SUBLT2	JPY
Societe Generale	8B69AP	SUBLT2	USD
Societe Generale	8B69AP	SUBLT2	USD
Societe Generale	8B69AP	SUBLT2	USD
Softbank Corp	8B741S	SNRFOR	AUD
Softbank Corp	8B741S	SNRFOR	DKK
Softbank Corp	8B741S	SNRFOR	EUR
Softbank Corp	8B741S	SNRFOR	EUR
Softbank Corp	8B741S	SNRFOR	EUR
Softbank Corp	8B741S	SNRFOR	EUR
Softbank Corp	8B741S	SNRFOR	HKD
Softbank Corp	8B741S	SNRFOR	JPY
Softbank Corp	8B741S	SNRFOR	JPY
Softbank Corp	8B741S	SNRFOR	JPY
Softbank Corp	8B741S	SNRFOR	USD
Softbank Corp	8B741S	SNRFOR	USD
Softbank Corp	8B741S	SNRFOR	USD
Softbank Corp	8B741S	SNRFOR	USD
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	EUR
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	EUR
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	JPY
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	JPY
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	USD
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	USD
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	USD
SOFTBANK TELECOM Corp	JQCEGM	SNRFOR	JPY
SOFTBANK TELECOM Corp	JQCEGM	SNRFOR	JPY
CELL C PROPRIETARY Ltd	ST7D93	SNRFOR	EUR
CELL C PROPRIETARY Ltd	ST7D93	SNRFOR	EUR
CELL C PROPRIETARY Ltd	ST7D93	SNRFOR	USD
CELL C PROPRIETARY Ltd	ST7D93	SNRFOR	USD
Solutia Inc	8B77AD	SNRFOR	EUR
Solutia Inc	8B77AD	SNRFOR	EUR
Solutia Inc	8B77AD	SNRFOR	EUR
Solutia Inc	8B77AD	SNRFOR	EUR
Solutia Inc	8B77AD	SNRFOR	JPY
Solutia Inc	8B77AD	SNRFOR	USD
Solutia Inc	8B77AD	SNRFOR	USD
Solutia Inc	8B77AD	SNRFOR	USD
Solutia Inc	8B77AD	SNRFOR	USD
Soc Of Lloyd S	GOA78C	SUBLT2	EUR

CR	Composite						
MM	Composite						
CR	Composite	2.00%	2.00%	2.00%	2.00%	2.00%	2.00%
MM	Composite	2.00%	2.00%	2.00%	2.00%	2.00%	2.00%
CR	Composite						
MM	Composite	2.00%	2.00%	2.00%	2.00%	2.00%	2.00%
MR	Composite						
MM	Composite	0.33%	0.36%	0.46%	0.56%	0.64%	0.70%
CR	Composite	0.35%	0.34%	0.45%	0.56%	0.64%	0.71%
CR	Composite	0.35%	0.34%	0.45%	0.56%	0.64%	0.71%
MM	Composite	0.33%	0.37%	0.47%	0.56%	0.64%	0.70%
MR	Composite	0.003279537	0.003673629	0.004661211	0.005541515	0.006312922	0.006963871
XR	Composite	0.32%	0.34%	0.43%	0.53%	0.60%	0.66%
CR	Composite	0.35%	0.34%	0.45%	0.56%	0.64%	0.71%
MM	Composite	0.33%	0.37%	0.47%	0.56%	0.64%	0.70%
CR	Composite	0.33%	0.36%	0.46%	0.56%	0.64%	0.70%
MM	Composite	0.33%	0.36%	0.46%	0.56%	0.64%	0.70%
MM	Composite	0.33%	0.37%	0.47%	0.56%	0.64%	0.70%
CR	Composite	0.35%	0.34%	0.45%	0.56%	0.64%	0.71%
MM	Composite	0.33%	0.37%	0.47%	0.56%	0.64%	0.70%
MR	Composite	0.33%	0.37%	0.47%	0.55%	0.63%	0.70%
XR	Composite						
MM	Composite	0.007384	0.005975771	0.00798358	0.009566457	0.010780787	0.011940394
CR	Composite	0.74%	0.62%	0.83%	1.00%	1.12%	1.22%
MM	Composite	0.74%	0.60%	0.80%	0.96%	1.07%	1.19%
CR	Composite	0.74%	0.62%	0.83%	1.00%	1.12%	1.22%
MM	Composite	0.74%	0.60%	0.80%	0.96%	1.07%	1.19%
MR	Composite	0.74%	0.59%	0.79%	0.95%	1.06%	1.17%
CR	Composite	0.007384	0.006225129	0.008300144	0.009964026	0.011151867	0.0121743
MM	Composite	0.74%	0.60%	0.80%	0.96%	1.07%	1.19%
MM	Composite	0.74%	0.60%	0.80%	0.96%	1.07%	1.19%
CR	Composite						
MM	Composite	0.74%	0.60%	0.80%	0.96%	1.08%	1.19%
MR	Composite						
CR	Composite	0.74%	0.62%	0.83%	1.00%	1.12%	1.22%
MM	Composite	0.74%	0.60%	0.80%	0.96%	1.07%	1.19%
MR	Composite	0.74%	0.59%	0.79%	0.95%	1.06%	1.17%
CR	Composite	1.32%	2.21%	3.03%	3.89%	4.40%	4.72%
CR	Composite	0.013191605	0.024543333	0.03231	0.038709052	0.0440525	0.0474425
CR	Composite	0.013191605	0.024543333	0.03231	0.038709052	0.0440525	0.0474425
MM	Composite	1.32%	2.35%	3.05%	3.74%	4.27%	4.59%
MR	Composite						
XR	Composite						
CR	Composite	1.32%	2.45%	3.23%	3.87%	4.41%	4.74%
CR	Composite	0.013196872	0.019380195	0.028377679	0.039520001	0.0441575	0.047
MR	Composite						
XR	Composite	1.04%	1.52%	2.21%	3.11%	3.43%	3.73%
CR	Composite	1.32%	2.45%	3.23%	3.87%	4.41%	4.74%
MM	Composite						
MR	Composite	1.32%	2.32%	3.02%	3.70%	4.23%	4.55%
XR	Composite	1.32%	1.83%	2.38%	2.92%	3.34%	3.59%
CR	Composite						
MM	Composite						
CR	Composite	1.85%	1.85%	3.41%	3.77%	4.02%	3.80%
XR	Composite	1.85%	1.85%	3.41%	3.77%	4.02%	3.80%
CR	Composite	0.0185	0.0185	0.034068656	0.03767446	0.040196069	0.038
MM	Composite						
MR	Composite						
CR	Composite	2.73%	2.73%	3.37%	3.80%	4.17%	4.37%
XR	Composite	2.73%	2.73%	3.37%	3.80%	3.15%	3.41%
CR	Composite	2.05%	2.05%	4.78%	3.00%	5.13%	5.13%
MM	Composite	2.05%	2.05%	4.78%	3.00%	4.92%	5.13%
CR	Composite	2.05%	2.05%	4.78%	3.00%	5.13%	5.13%
MM	Composite	2.05%	2.05%	4.78%	3.00%	4.92%	5.13%
CR	Composite						
MM	Composite						
MR	Composite	17.58%	17.58%	17.60%	17.85%	18.09%	18.55%
XR	Composite						
CR	Composite						
CR	Composite	17.58%	17.58%	17.60%	17.85%	18.09%	18.55%
MM	Composite						
MR	Composite	0.175775772	0.175775772	0.176032783	0.178455234	0.180876651	0.185455325
XR	Composite	17.58%	17.58%	17.60%	17.85%	18.09%	18.55%
CR	Composite	0.78%	0.89%	1.01%	1.11%	1.27%	1.36%

					0.125	
					0.125	
2.00%	2.00%	2.00%	2.00%	2.00%	0.1	
2.00%	2.00%	2.00%	2.00%	2.00%	0.1	
					0.1	
2.00%	2.00%	2.00%	2.00%	2.00%	0.1	
					0.1	
0.73%	0.75%	0.75%	0.79%	0.77%	0.4 BB	BBB
0.75%	0.77%	0.77%	0.82%	0.77%	0.4 BBB	A
0.75%	0.77%	0.77%	0.82%	0.77%	0.4 BBB	A
0.73%	0.74%	0.75%	0.79%	0.77%	0.4 A	AA
0.72%	0.007314798	0.007348008	0.007780599	0.007655	0.4 BBB	A
0.69%	0.70%	0.71%	0.75%	0.77%	0.4 BBB	A
0.75%	0.77%	0.77%	0.82%	0.77%	0.4 BBB	A
0.73%	0.74%	0.75%	0.79%	0.77%	0.4 A	AA
0.73%	0.75%	0.75%	0.79%	0.77%	0.4 BB	BBB
0.73%	0.75%	0.75%	0.79%	0.77%	0.4 BB	BBB
0.73%	0.74%	0.75%	0.79%	0.77%	0.4 A	AA
0.75%	0.77%	0.77%	0.82%	0.77%	0.4 BBB	A
0.73%	0.74%	0.75%	0.79%	0.77%	0.4 A	AA
0.72%	0.73%	0.73%	0.78%	0.77%	0.4 BBB	A
					0.4	
1.21%	0.012342536	0.012666333	0.013		0.2 NR	BB
1.24%	1.28%	1.30%	1.30%		0.2 NR	BBB
1.21%	1.23%	1.25%	1.30%		0.2 NR	A
1.24%	1.28%	1.30%	1.30%		0.2 NR	BBB
1.21%	1.23%	1.25%	1.30%		0.2 NR	A
1.20%	1.22%	1.24%	1.30%		0.2 NR	BBB
1.24%	0.012808995	0.013018069	0.013		0.2 NR	BBB
1.21%	1.23%	1.25%	1.30%		0.2 NR	A
1.21%	1.23%	1.25%	1.30%		0.2 NR	A
					0.2	
1.21%	1.23%	1.27%	1.30%		0.2 NR	BB
					0.2	
1.24%	1.28%	1.30%	1.30%		0.2 NR	BBB
1.21%	1.23%	1.25%	1.30%		0.2 NR	A
1.20%	1.22%	1.24%	1.30%		0.2 NR	BBB
5.11%	5.50%	5.42%	5.63%	6.45%	0.25 B	BBB
5.04%	0.05585	0.054248333	0.056401767	0.06448	0.25 B	A
5.04%	0.05585	0.054248333	0.056401767	0.06448	0.25 B	A
4.97%	5.36%	5.42%	5.41%	6.45%	0.25 B	BBB
					0.25	
					0.25	
5.04%	5.59%	5.42%	5.64%	6.45%	0.25 B	A
5.11%	0.053266667	0.054248333	0.056290656	0.06448	0.25 BBB	A
					0.25	
4.13%	4.54%	5.42%	5.63%	6.45%	0.25 BB	BBB
5.04%	5.59%	5.42%	5.64%	6.45%	0.25 B	A
					0.25	
4.92%	5.31%	5.42%	5.36%	6.45%	0.25 B	BBB
3.88%	4.19%	5.42%	4.23%	6.45%	0.25 B	BBB
					0.3875	
					0.3875	
4.59%	4.93%	5.18%	5.18%	5.08%	0.4	NR
4.59%	3.70%	5.18%	5.18%	5.08%	0.3875	NR
4.59%	0.049312439	0.0518	0.0518	0.05076744	0.3875	NR
					0.3875	
					0.3875	
4.20%	4.92%	4.92%	4.92%	4.92%	0.35	NR
4.20%	3.77%	3.77%	3.77%	3.77%	0.35	NR
5.00%	5.00%	5.00%	5.00%	5.00%	0.4	NR
5.00%	5.00%	5.00%	5.00%	5.00%	0.4	NR
5.00%	5.00%	5.00%	5.00%	5.00%	0.4	NR
5.00%	5.00%	5.00%	5.00%	5.00%	0.4	NR
					0.4	
					0.4	
21.46%	20.83%	20.83%	20.83%	20.46%	0.4	NR
					0.4	
					0.4	
0.21455	20.83%	20.83%	20.83%	20.46%	0.4	NR
					0.4	
0.21455	0.2083	0.2083	0.2083	0.20455	0.4	NR
0.21455	20.83%	20.83%	20.83%	20.46%	0.4	NR
0.013965448	1.43%	1.76%	1.79%		0.2 NR	BBB

			NR		
			NR		
			NR		
BBB	A	A	BBB	A	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	AAA	AA
A	AA	AA	A	AA	A
A	AA	AA	A	AA	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	AAA	AA
BBB	A	A	BBB	A	BBB
BBB	A	A	BBB	A	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	AAA	AA
A	AA	AA	A	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	CCC
NR	NR	A	A	NR	A
NR	NR	BBB	BBB	NR	BBB
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

			NR		Financials
			NR		Financials
			NR	2	Financials
			NR	2	Financials
			NR		Financials
			NR	2	Financials
			NR		Financials
BB	BB	NR	AA	11	Financials
BBB	BBB	NR	A	6	Financials
BBB	BBB	NR	A	6	Financials
A	A	NR	AA	8	Financials
BBB	BBB	NR	AA	11	Financials
BBB	BBB	NR	AA	11	Financials
BBB	BBB	NR	A	6	Financials
A	A	NR	AA	8	Financials
BB	BB	NR	AA	11	Financials
BB	BB	NR	AA	11	Financials
A	A	NR	AA	8	Financials
BBB	BBB	NR	A	6	Financials
A	A	NR	AA	8	Financials
BBB	BBB	NR	AA	11	Financials
			NR		Financials
BB	NR		BBB	10	Financials
BBB	NR		BBB	3	Financials
BBB	NR		BBB	10	Financials
BBB	NR		BBB	3	Financials
BBB	NR		BBB	10	Financials
BBB	NR		BBB	10	Financials
BBB	NR		BBB	3	Financials
BBB	NR		BBB	10	Financials
BBB	NR		BBB	10	Financials
			NR		Financials
BB	NR		BBB	10	Financials
			NR		Financials
BBB	NR		BBB	3	Financials
BBB	NR		BBB	10	Financials
BBB	NR		BBB	10	Financials
NR	BB	NR	A	7	Consumer Services
NR	A	NR	A	4	Consumer Services
NR	A	NR	A	4	Consumer Services
NR	BBB	NR	A	5	Consumer Services
			NR		Consumer Services
			NR		Consumer Services
NR	A	NR	A	4	Consumer Services
NR	BB	NR	A	5	Consumer Services
			NR		Consumer Services
NR	BB	NR	A	6	Consumer Services
NR	A	NR	A	4	Consumer Services
			NR		Consumer Services
NR	BBB	NR	A	5	Consumer Services
NR	BBB	NR	A	5	Consumer Services
			NR		Telecommunications
			NR		Telecommunications
NR		NR	NR	2	Telecommunications
NR		NR	NR	2	Telecommunications
NR		NR	NR	2	Telecommunications
			NR		Telecommunications
			NR		Telecommunications
			NR	4	Technology
			NR	4	Technology
		NR	NR	2	Telecommunications
		NR	NR	2	Telecommunications
		NR	NR	2	Telecommunications
		NR	NR	2	Telecommunications
			NR		Basic Materials
			NR		Basic Materials
		NR	NR	2	Basic Materials
			NR		Basic Materials
			NR		Basic Materials
		NR	NR	2	Basic Materials
			NR		Basic Materials
		NR	NR	2	Basic Materials
		NR	NR	2	Basic Materials
NR	NR		NR	2	Financials

Europe	France	AA	AA				
Europe	France	AA	AA				
Europe	France	A	AA				
Europe	France	A	AA				
Europe	France	A	AA				
Europe	France	A	AA				
Europe	France	A	AA				
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA				
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	B	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	B				
Asia	Japan	BB	B				
Asia	Japan	BB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	B				
Asia	Japan	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BB	B				
Asia	Japan	BB	B	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BB	B	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B				
Asia	Japan	BBB	B				
Asia	Japan	BBB	B		Thin	Thin	Thin
Asia	Japan	BBB	B		Thin	Thin	Thin
Asia	Japan	BBB	B		Thin	Thin	Thin
Asia	Japan	BBB	B				
Asia	Japan	BBB	B				
Asia	Japan		B		Thin	Thin	Thin
Asia	Japan		B		Thin	Thin	Thin
Africa	South Africa	B	BB		Thin	Thin	Thin
Africa	South Africa	B	BB		Thin	Thin	Thin
Africa	South Africa	B	BB		Thin	Thin	Thin
Africa	South Africa	B	BB		Thin	Thin	Thin
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC		Thin	Thin	Thin
N.Amer	United States	B	CCC		Thin	Thin	Thin
Europe	United Kingdom	A		Thin	DocAdj	Thin	Thin

	Thin					
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin	CcyGrp	Thin		Thin
Thin	Thin	Thin	DocAdj	Thin		Thin
Thin	Thin	Thin	Entity Tier	Thin		Thin
CcyGrp	CcyGrp	Thin	CcyGrp			
DocAdj	DocAdj	Thin	DocAdj			
DocAdj	Thin	Thin	Thin			Thin
DocAdj	Thin	Thin	Thin			Thin
DocAdj	Thin	Thin	Thin			Thin
DocAdj	Thin	Thin	Thin			Thin
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SOLLEURMM	31-Jul-08 SOLL
SOLLEURMR	31-Jul-08 SOLL
SOLLEURXR	31-Jul-08 SOLL
SOLLGBPCR	31-Jul-08 SOLL
SOLLGBPMM	31-Jul-08 SOLL
SOLLGBPMR	31-Jul-08 SOLL
SOLLGBPXR	31-Jul-08 SOLL
SOLLUSDCR	31-Jul-08 SOLL
SOLLUSDMM	31-Jul-08 SOLL
SOLOUSDMR	31-Jul-08 SOLO
SOLOUSDXR	31-Jul-08 SOLO
SOLOUSDXR	31-Jul-08 SOLO
SOLSMAUDCR	31-Jul-08 SOLSM
SOLSMAUDMM	31-Jul-08 SOLSM
SOLSMCHFCR	31-Jul-08 SOLSM
SOLSMCHFMM	31-Jul-08 SOLSM
SOLSMEURCR	31-Jul-08 SOLSM
SOLSMEURMM	31-Jul-08 SOLSM
SOLSMEURMR	31-Jul-08 SOLSM
SOLSMEURXR	31-Jul-08 SOLSM
SOLSMGBPMM	31-Jul-08 SOLSM
SOLSMJPYCR	31-Jul-08 SOLSM
SOLSMJPYMM	31-Jul-08 SOLSM
SOLSMJPYMR	31-Jul-08 SOLSM
SOLSMNZDCR	31-Jul-08 SOLSM
SOLSMNZDMM	31-Jul-08 SOLSM
SOLSMSEKMM	31-Jul-08 SOLSM
SOLSMUSDCR	31-Jul-08 SOLSM
SOLSMUSDMM	31-Jul-08 SOLSM
SOLSMUSDMR	31-Jul-08 SOLSM
SOLSMUSDXR	31-Jul-08 SOLSM
SOLVAYAUDMM	31-Jul-08 SOLVAY
SOLVAYCADMM	31-Jul-08 SOLVAY
SOLVAYCHFCR	31-Jul-08 SOLVAY
SOLVAYCHFMM	31-Jul-08 SOLVAY
SOLVAYDKKMM	31-Jul-08 SOLVAY
SOLVAYEURCR	31-Jul-08 SOLVAY
SOLVAYEURMM	31-Jul-08 SOLVAY
SOLVAYEURMR	31-Jul-08 SOLVAY
SOLVAYEURXR	31-Jul-08 SOLVAY
SOLVAYGBPMM	31-Jul-08 SOLVAY
SOLVAYHKDMM	31-Jul-08 SOLVAY
SOLVAYJPYCR	31-Jul-08 SOLVAY
SOLVAYJPYMM	31-Jul-08 SOLVAY
SOLVAYNOKMM	31-Jul-08 SOLVAY
SOLVAYSEKMM	31-Jul-08 SOLVAY
SOLVAYSGDMM	31-Jul-08 SOLVAY
SOLVAYTWDMM	31-Jul-08 SOLVAY
SOLVAYUSDCR	31-Jul-08 SOLVAY
SOLVAYUSDMM	31-Jul-08 SOLVAY
SOLVAYUSDMR	31-Jul-08 SOLVAY
SOLVAYUSDXR	31-Jul-08 SOLVAY
SONEURCR	31-Jul-08 SON
SONEURMM	31-Jul-08 SON
SONEURMR	31-Jul-08 SON
SONJPYMR	31-Jul-08 SON
SONUSDCR	31-Jul-08 SON
SONUSDMM	31-Jul-08 SON
SONUSDMR	31-Jul-08 SON
SONUSDXR	31-Jul-08 SON
SOPHGEEURCR	31-Jul-08 SOPHGE
SOPHGEEURMM	31-Jul-08 SOPHGE
SOPHGEUSDCR	31-Jul-08 SOPHGE
SOPHGEUSDMM	31-Jul-08 SOPHGE
SOPHGEUSDMR	31-Jul-08 SOPHGE
SOTHEBEURCR	31-Jul-08 SOTHEB
SOTHEBEURMM	31-Jul-08 SOTHEB
SOTHEBEURMR	31-Jul-08 SOTHEB
SOTHEBEURXR	31-Jul-08 SOTHEB
SOTHEBUSDCR	31-Jul-08 SOTHEB
SOTHEBUSDMM	31-Jul-08 SOTHEB
SOTHEBUSDMR	31-Jul-08 SOTHEB
SOTHEBUSDXR	31-Jul-08 SOTHEB
SOTYNGBPCR	31-Jul-08 SOTYN

Soc Of Lloyd S	GOA78C	SUBLT2	EUR
Soc Of Lloyd S	GOA78C	SUBLT2	EUR
Soc Of Lloyd S	GOA78C	SUBLT2	EUR
Soc Of Lloyd S	GOA78C	SUBLT2	GBP
Soc Of Lloyd S	GOA78C	SUBLT2	GBP
Soc Of Lloyd S	GOA78C	SUBLT2	GBP
Soc Of Lloyd S	GOA78C	SUBLT2	GBP
Soc Of Lloyd S	GOA78C	SUBLT2	USD
Soc Of Lloyd S	GOA78C	SUBLT2	USD
Solo Cup Co	8B7686	SNRFOR	USD
Solo Cup Co	8B7686	SNRFOR	USD
Solo Cup Co	8B7686	SUBLT2	USD
SOL MELIA S A	8B7483	SNRFOR	AUD
SOL MELIA S A	8B7483	SNRFOR	AUD
SOL MELIA S A	8B7483	SNRFOR	CHF
SOL MELIA S A	8B7483	SNRFOR	CHF
SOL MELIA S A	8B7483	SNRFOR	EUR
SOL MELIA S A	8B7483	SNRFOR	EUR
SOL MELIA S A	8B7483	SNRFOR	EUR
SOL MELIA S A	8B7483	SNRFOR	EUR
SOL MELIA S A	8B7483	SNRFOR	GBP
SOL MELIA S A	8B7483	SNRFOR	JPY
SOL MELIA S A	8B7483	SNRFOR	JPY
SOL MELIA S A	8B7483	SNRFOR	JPY
SOL MELIA S A	8B7483	SNRFOR	NZD
SOL MELIA S A	8B7483	SNRFOR	NZD
SOL MELIA S A	8B7483	SNRFOR	SEK
SOL MELIA S A	8B7483	SNRFOR	USD
SOL MELIA S A	8B7483	SNRFOR	USD
SOL MELIA S A	8B7483	SNRFOR	USD
SOL MELIA S A	8B7483	SNRFOR	USD
Solvay SA	8B787A	SNRFOR	AUD
Solvay SA	8B787A	SNRFOR	CAD
Solvay SA	8B787A	SNRFOR	CHF
Solvay SA	8B787A	SNRFOR	CHF
Solvay SA	8B787A	SNRFOR	DKK
Solvay SA	8B787A	SNRFOR	EUR
Solvay SA	8B787A	SNRFOR	EUR
Solvay SA	8B787A	SNRFOR	EUR
Solvay SA	8B787A	SNRFOR	EUR
Solvay SA	8B787A	SNRFOR	GBP
Solvay SA	8B787A	SNRFOR	HKD
Solvay SA	8B787A	SNRFOR	JPY
Solvay SA	8B787A	SNRFOR	JPY
Solvay SA	8B787A	SNRFOR	NOK
Solvay SA	8B787A	SNRFOR	SEK
Solvay SA	8B787A	SNRFOR	SGD
Solvay SA	8B787A	SNRFOR	TWD
Solvay SA	8B787A	SNRFOR	USD
Solvay SA	8B787A	SNRFOR	USD
Solvay SA	8B787A	SNRFOR	USD
Solvay SA	8B787A	SNRFOR	USD
Sonoco Prods Co	8B89DE	SNRFOR	EUR
Sonoco Prods Co	8B89DE	SNRFOR	EUR
Sonoco Prods Co	8B89DE	SNRFOR	EUR
Sonoco Prods Co	8B89DE	SNRFOR	JPY
Sonoco Prods Co	8B89DE	SNRFOR	USD
Sonoco Prods Co	8B89DE	SNRFOR	USD
Sonoco Prods Co	8B89DE	SNRFOR	USD
Sonoco Prods Co	8B89DE	SNRFOR	USD
SOPHIA GE	FNE95H	SNRFOR	EUR
SOPHIA GE	FNE95H	SNRFOR	EUR
SOPHIA GE	FNE95H	SNRFOR	USD
SOPHIA GE	FNE95H	SNRFOR	USD
SOPHIA GE	FNE95H	SNRFOR	USD
Sotheby's	8B8DHO	SNRFOR	EUR
Sotheby's	8B8DHO	SNRFOR	EUR
Sotheby's	8B8DHO	SNRFOR	EUR
Sotheby's	8B8DHO	SNRFOR	EUR
Sotheby's	8B8DHO	SNRFOR	USD
Sotheby's	8B8DHO	SNRFOR	USD
Sotheby's	8B8DHO	SNRFOR	USD
Sotheby's	8B8DHO	SNRFOR	USD
Southern Gas Network plc	GOABB2	SNRFOR	GBP

MM	Composite	0.007838243	0.008578425	0.010050772	0.011071697	0.012710306	0.013575323
MR	Composite						
XR	Composite						
CR	Composite	0.78%	0.89%	1.01%	1.11%	1.27%	1.36%
MM	Composite	0.78%	0.86%	1.01%	1.11%	1.27%	1.36%
MR	Composite						
XR	Composite						
CR	Composite	0.007838243	0.008935859	0.010050772	0.011071697	0.012710306	0.013575323
MM	Composite	0.78%	0.86%	1.01%	1.11%	1.27%	1.36%
MR	Composite	3.08%	3.08%	3.08%	3.39%	3.63%	3.84%
XR	Composite	3.08%	3.08%	3.08%	3.39%	3.63%	3.84%
XR	Composite	0.0485	0.0485	0.0485	0.0485	0.0485	0.0485
CR	Composite	1.02%	1.46%	1.71%	2.06%	2.37%	2.64%
MM	Composite	1.02%	1.46%	1.71%	2.06%	2.37%	2.64%
CR	Composite	1.05%	1.45%	1.74%	2.15%	2.42%	2.77%
MM	Composite	1.06%	1.46%	1.69%	2.03%	2.37%	2.62%
CR	Composite	1.05%	1.45%	1.74%	2.15%	2.42%	2.77%
MM	Composite	1.06%	1.46%	1.69%	2.03%	2.37%	2.62%
MR	Composite	1.04%	1.43%	1.68%	2.03%	2.35%	2.60%
XR	Composite	1.01%	1.38%	1.62%	1.95%	2.24%	2.50%
MM	Composite	1.06%	1.46%	1.69%	2.03%	2.37%	2.62%
CR	Composite	1.02%	1.46%	1.71%	2.06%	2.37%	2.64%
MM	Composite	1.02%	1.46%	1.71%	2.06%	2.37%	2.64%
MR	Composite						
CR	Composite	1.05%	1.45%	1.74%	2.15%	2.42%	2.77%
MM	Composite	1.06%	1.46%	1.69%	2.03%	2.37%	2.62%
MM	Composite	1.06%	1.46%	1.69%	2.03%	2.37%	2.62%
CR	Composite	1.05%	1.45%	1.74%	2.15%	2.42%	2.77%
MM	Composite	1.06%	1.46%	1.69%	2.03%	2.37%	2.62%
MR	Composite	1.04%	1.43%	1.68%	2.03%	2.35%	2.60%
XR	Composite	1.01%	1.38%	1.62%	1.95%	2.24%	2.50%
MM	Composite	0.18%	0.26%	0.38%	0.47%	0.52%	0.59%
MM	Composite	0.18%	0.26%	0.38%	0.47%	0.53%	0.59%
CR	Composite	0.18%	0.27%	0.38%	0.47%	0.51%	0.59%
MM	Composite	0.18%	0.26%	0.38%	0.47%	0.53%	0.59%
MM	Composite	0.18%	0.26%	0.38%	0.47%	0.53%	0.59%
CR	Composite	0.18%	0.27%	0.38%	0.47%	0.51%	0.59%
MM	Composite	0.18%	0.26%	0.38%	0.47%	0.53%	0.59%
MR	Composite	0.18%	0.26%	0.37%	0.46%	0.53%	0.59%
XR	Composite						
MM	Composite	0.18%	0.26%	0.38%	0.47%	0.53%	0.59%
MM	Composite	0.18%	0.26%	0.38%	0.47%	0.53%	0.59%
CR	Composite	0.001803588	0.002605016	0.003787315	0.004687527	0.005243809	0.005929439
MM	Composite	0.18%	0.26%	0.38%	0.47%	0.52%	0.59%
MM	Composite	0.18%	0.26%	0.38%	0.47%	0.53%	0.59%
MM	Composite	0.001803588	0.002605188	0.003756406	0.004662788	0.005309476	0.005947682
MM	Composite	0.18%	0.26%	0.38%	0.47%	0.53%	0.59%
MM	Composite	0.001803588	0.002605188	0.003756406	0.004662788	0.005309476	0.005947682
CR	Composite	0.18%	0.27%	0.38%	0.47%	0.51%	0.59%
MM	Composite	0.001803588	0.002605188	0.003756406	0.004662788	0.005309476	0.005947682
MR	Composite	0.001803588	0.00257805	0.003714742	0.004581127	0.005254168	0.005885727
XR	Composite						
CR	Composite	0.11%	0.20%	0.68%	0.88%	0.94%	0.99%
MM	Composite						
MR	Composite	0.001084	0.001936	0.0064308	0.008619677	0.008904926	0.009392108
MR	Composite	0.11%	0.19%	0.64%	0.83%	0.89%	0.94%
CR	Composite	0.001141053	0.002037895	0.006769263	0.008752473	0.009373606	0.009902194
MM	Composite						
MR	Composite	0.11%	0.19%	0.64%	0.86%	0.89%	0.94%
XR	Composite	0.10%	0.19%	0.62%	0.80%	0.86%	0.91%
CR	Composite	0.20%	0.20%	0.20%	0.26%	0.34%	0.42%
MM	Composite	0.20%	0.20%	0.20%	0.26%	0.34%	0.42%
CR	Composite	0.20%	0.20%	0.20%	0.26%	0.34%	0.42%
MM	Composite	0.20%	0.20%	0.20%	0.26%	0.34%	0.42%
MR	Composite	0.20%	0.20%	0.20%	0.26%	0.34%	0.42%
CR	Composite	3.75%	3.75%	3.75%	3.75%	3.75%	3.75%
MM	Composite	3.75%	3.75%	3.75%	3.75%	3.75%	3.75%
MR	Composite	3.75%	3.75%	3.75%	3.75%	3.75%	3.75%
XR	Composite	3.75%	3.75%	3.75%	3.75%	3.75%	3.75%
CR	Composite	3.75%	3.75%	3.75%	3.75%	3.75%	3.75%
MM	Composite	3.75%	3.75%	3.75%	3.75%	3.75%	3.75%
MR	Composite	3.75%	3.75%	3.75%	3.75%	3.75%	3.75%
XR	Composite	3.75%	3.75%	3.75%	3.75%	3.75%	3.75%
CR	Composite						

0.013965448	0.014329071	0.017552448	0.017932		0.2 NR	BBB
					0.2	
					0.2	
0.013965448	1.43%	1.76%	1.79%		0.2 NR	BBB
0.013965448	1.43%	1.76%	1.79%		0.2 NR	BBB
					0.2	
					0.2	
1.40%	0.014329071	0.017552448	0.017932		0.2 NR	BBB
1.40%	1.43%	1.76%	1.79%		0.2 NR	BBB
3.84%	3.84%	3.84%	3.84%	3.84%	0.675	
3.84%	3.84%	3.84%	3.84%	3.84%	0.675	
4.85%	0.0485	0.0485	0.0485	0.0485	0.4 NR	NR
2.73%	2.82%	2.87%	2.88%	2.91%	0.4 BBB	BBB
2.73%	2.82%	2.87%	2.88%	2.91%	0.4 BBB	BBB
2.88%	3.00%	2.99%	2.99%	3.02%	0.4 A	A
2.71%	2.80%	2.87%	2.87%	2.90%	0.4 A	AA
2.88%	3.00%	2.99%	2.99%	3.02%	0.4 A	A
2.71%	2.80%	2.87%	2.87%	2.90%	0.4 A	AA
2.69%	2.77%	2.84%	2.84%	2.87%	0.4 A	A
2.59%	2.67%	2.74%	2.74%	2.76%	0.4 A	A
2.71%	2.80%	2.87%	2.87%	2.90%	0.4 A	AA
2.73%	2.82%	2.87%	2.88%	2.91%	0.4 BBB	BBB
2.73%	2.82%	2.87%	2.88%	2.91%	0.4 BBB	BBB
					0.4	
2.88%	3.00%	2.99%	2.99%	3.02%	0.4 A	A
2.71%	2.80%	2.87%	2.87%	2.90%	0.4 A	AA
2.71%	2.80%	2.87%	2.87%	2.90%	0.4 A	AA
2.88%	3.00%	2.99%	2.99%	3.02%	0.4 A	A
2.71%	2.80%	2.87%	2.87%	2.90%	0.4 A	AA
2.69%	2.77%	2.84%	2.84%	2.87%	0.4 A	A
2.59%	2.67%	2.74%	2.74%	2.76%	0.4 A	A
0.64%	0.69%	0.65%	0.67%	0.76%	0.4 NR	BB
0.63%	0.68%	0.65%	0.67%	0.76%	0.4 NR	A
0.64%	0.70%	0.65%	0.67%	0.76%	0.382000003 NR	BBB
0.63%	0.68%	0.65%	0.67%	0.76%	0.4 NR	A
0.63%	0.68%	0.65%	0.67%	0.76%	0.4 NR	A
0.64%	0.70%	0.65%	0.67%	0.76%	0.382000003 NR	BBB
0.63%	0.68%	0.65%	0.67%	0.76%	0.4 NR	A
0.62%	0.68%	0.65%	0.67%	0.76%	0.391818183 NR	BBB
					0.391818183	
0.63%	0.68%	0.65%	0.67%	0.76%	0.4 NR	A
0.63%	0.68%	0.65%	0.67%	0.76%	0.4 NR	A
0.64%	0.006863494	0.006508388	0.006685562	0.007607982	0.391818183 NR	BB
0.64%	0.69%	0.65%	0.67%	0.76%	0.4 NR	BB
0.63%	0.68%	0.65%	0.67%	0.76%	0.4 NR	A
0.63%	0.006843932	0.006508388	0.006685562	0.007607982	0.4 NR	A
0.63%	0.68%	0.65%	0.67%	0.76%	0.4 NR	A
0.63%	0.006843932	0.006508388	0.006685562	0.007607982	0.4 NR	A
0.64%	0.70%	0.65%	0.67%	0.76%	0.382000003 NR	BBB
0.63%	0.006843932	0.006508388	0.006685562	0.007607982	0.4 NR	A
0.62%	0.00675667	0.006508388	0.006685562	0.007607982	0.391818183 NR	BBB
					0.391818183	
1.04%	1.12%	1.13%	1.22%	1.35%	0.4 BB	BB
					0.4	
0.98%	0.0105596	0.010700667	0.011601	0.012799333	0.4 BBB	BBB
0.99%	1.06%	1.07%	1.16%	1.28%	0.4 B	B
1.04%	0.01118961	0.01126386	0.012211579	0.013472982	0.4 BB	BB
					0.4	
0.98%	1.06%	1.07%	1.16%	1.28%	0.4 BBB	BBB
0.95%	1.02%	1.03%	1.12%	1.23%	0.4 BB	BB
0.48%	0.51%	0.51%	0.51%	0.51%	0.4	
0.48%	0.51%	0.51%	0.51%	0.51%	0.4	
0.48%	0.51%	0.51%	0.51%	0.51%	0.4	
0.48%	0.51%	0.51%	0.51%	0.51%	0.4	
0.48%	0.51%	0.51%	0.51%	0.51%	0.4	
3.75%	3.75%	3.75%	3.75%	3.75%	0.300000006	
3.75%	3.75%	3.75%	3.75%	3.75%	0.300000006	
3.75%	3.75%	3.75%	3.75%	3.75%	0.300000006	
3.75%	3.75%	3.75%	3.75%	3.75%	0.300000006	
3.75%	3.75%	3.75%	3.75%	3.75%	0.300000006	
3.75%	3.75%	3.75%	3.75%	3.75%	0.300000006	
3.75%	3.75%	3.75%	3.75%	3.75%	0.300000006	
					0.4	

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
A	A	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
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AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	A	A	A	A
B	BB	BBB	BB	BBB	BBB
BB	BBB	A	BBB	A	BB
CCC	B	BB	B	BB	BB
B	BB	BBB	BB	BBB	BBB
BB	BBB	A	BBB	A	BB
B	BB	BBB	BB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
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NR	NR		NR	2	Financials
			NR		Financials
			NR		Financials
NR	NR		NR	2	Financials
NR	NR		NR	2	Financials
			NR		Financials
			NR		Financials
NR	NR		NR	2	Financials
NR	NR		NR	2	Financials
			NR	2	Consumer Goods
			NR	2	Consumer Goods
		NR	NR	2	Consumer Goods
BB	BB	BB	AA	11	Consumer Services
BB	BB	BB	AA	11	Consumer Services
BBB	BBB	BBB	A	3	Consumer Services
A	A	A	AA	11	Consumer Services
BBB	BBB	BBB	A	3	Consumer Services
A	A	A	AA	11	Consumer Services
BBB	BBB	BBB	AA	11	Consumer Services
BBB	BBB	BBB	AA	11	Consumer Services
A	A	A	AA	11	Consumer Services
BB	BB	BB	AA	11	Consumer Services
BB	BB	BB	AA	11	Consumer Services
			NR		Consumer Services
BBB	BBB	BBB	A	3	Consumer Services
A	A	A	AA	11	Consumer Services
A	A	A	AA	11	Consumer Services
BBB	BBB	BBB	A	3	Consumer Services
A	A	A	AA	11	Consumer Services
BBB	BBB	BBB	AA	11	Consumer Services
BBB	BBB	BBB	AA	11	Consumer Services
NR	NR	BB	AA	12	Basic Materials
NR	NR	BB	A	10	Basic Materials
NR	NR	BB	A	4	Basic Materials
NR	NR	BB	A	10	Basic Materials
NR	NR	BB	A	10	Basic Materials
NR	NR	BB	A	4	Basic Materials
NR	NR	BB	A	10	Basic Materials
NR	NR	BB	AA	12	Basic Materials
			NR		Basic Materials
NR	NR	BB	A	10	Basic Materials
NR	NR	BB	A	10	Basic Materials
NR	NR	BB	AA	12	Basic Materials
NR	NR	BB	AA	12	Basic Materials
NR	NR	BB	A	10	Basic Materials
NR	NR	BB	A	10	Basic Materials
NR	NR	BB	A	10	Basic Materials
NR	NR	BB	A	10	Basic Materials
NR	NR	BB	A	4	Basic Materials
NR	NR	BB	A	10	Basic Materials
NR	NR	BB	AA	12	Basic Materials
			NR		Basic Materials
BB	BB	CCC	BBB	7	Industrials
			NR		Industrials
BBB	BBB	BB	BBB	7	Industrials
B	B	CCC	BBB	7	Industrials
BB	BB	CCC	BBB	7	Industrials
			NR		Industrials
BBB	BBB	BB	BBB	7	Industrials
BB	BB	CCC	BBB	7	Industrials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR		Utilities

Europe	United Kingdom	A		Thin	DocAdj	Thin	Thin
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A		Thin	DocAdj	Thin	Thin
Europe	United Kingdom	A		Thin	DocAdj	Thin	Thin
Europe	United Kingdom	A					
Europe	United Kingdom	A					
Europe	United Kingdom	A		Thin	DocAdj	Thin	Thin
Europe	United Kingdom	A		Thin	DocAdj	Thin	Thin
N.Amer	United States	B	BB			Thin	Thin
N.Amer	United States	B	BB			Thin	Thin
N.Amer	United States	CCC	BB	Thin	Thin	Thin	Thin
Europe	Spain	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	BB	BB				
Europe	Spain	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Belgium	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Belgium	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Belgium	A	A				
Europe	Belgium	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Belgium	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Belgium	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Belgium	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	AA			Thin	Thin
Europe	France	BBB	AA			Thin	Thin
Europe	France	BBB	AA			Thin	Thin
Europe	France	BBB	AA			Thin	Thin
Europe	France	BBB	AA			Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
Europe	United Kingdom	BBB					

Thin	Thin	Thin	Thin	Thin	Thin	
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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SOTYNGBPXR	31-Jul-08 SOTYN
SPAINAUDCR	31-Jul-08 SPAIN
SPAINCHFCR	31-Jul-08 SPAIN
SPAINCHFMM	31-Jul-08 SPAIN
SPAINDKKCR	31-Jul-08 SPAIN
SPAINEURCR	31-Jul-08 SPAIN
SPAINEURMM	31-Jul-08 SPAIN
SPAINEURMR	31-Jul-08 SPAIN
SPAINGBPCR	31-Jul-08 SPAIN
SPAINGBPMM	31-Jul-08 SPAIN
SPAINHKDCR	31-Jul-08 SPAIN
SPAINJPYCR	31-Jul-08 SPAIN
SPAINUSDCR	31-Jul-08 SPAIN
SPAINUSDMM	31-Jul-08 SPAIN
SPAINUSDMR	31-Jul-08 SPAIN
SPFAUDMR	31-Jul-08 SPF
SPFAUDXR	31-Jul-08 SPF
SPFEURCR	31-Jul-08 SPF
SPFEURMM	31-Jul-08 SPF
SPFEURMR	31-Jul-08 SPF
SPFEURXR	31-Jul-08 SPF
SPFHKDMR	31-Jul-08 SPF
SPFHKDXR	31-Jul-08 SPF
SPFILSXR	31-Jul-08 SPF
SPFJPYXR	31-Jul-08 SPF
SPFSGDXR	31-Jul-08 SPF
SPFUSDCR	31-Jul-08 SPF
SPFUSDMM	31-Jul-08 SPF
SPFUSDMR	31-Jul-08 SPF
SPFUSDXR	31-Jul-08 SPF
SPFUSDXR	31-Jul-08 SPF
SPGAUDMR	31-Jul-08 SPG
SPGCADMR	31-Jul-08 SPG
SPGCHFMR	31-Jul-08 SPG
SPGEURCR	31-Jul-08 SPG
SPGEURMM	31-Jul-08 SPG
SPGEURMR	31-Jul-08 SPG
SPGEURXR	31-Jul-08 SPG
SPGGBPMR	31-Jul-08 SPG
SPGJPYMR	31-Jul-08 SPG
SPGUSDCR	31-Jul-08 SPG
SPGUSDMM	31-Jul-08 SPG
SPGUSDMR	31-Jul-08 SPG
SPGUSDXR	31-Jul-08 SPG
SPG-LPAUDCR	31-Jul-08 SPG-LP
SPG-LPAUDMR	31-Jul-08 SPG-LP
SPG-LPAUDXR	31-Jul-08 SPG-LP
SPG-LPCADMR	31-Jul-08 SPG-LP
SPG-LPCHFMR	31-Jul-08 SPG-LP
SPG-LPEURCR	31-Jul-08 SPG-LP
SPG-LPEURMM	31-Jul-08 SPG-LP
SPG-LPEURMR	31-Jul-08 SPG-LP
SPG-LPEURXR	31-Jul-08 SPG-LP
SPG-LPGBPMR	31-Jul-08 SPG-LP
SPG-LPGBPXR	31-Jul-08 SPG-LP
SPG-LPHKDMR	31-Jul-08 SPG-LP
SPG-LPHKDXR	31-Jul-08 SPG-LP
SPG-LPJPYMR	31-Jul-08 SPG-LP
SPG-LPJPYXR	31-Jul-08 SPG-LP
SPG-LPNOKMR	31-Jul-08 SPG-LP
SPG-LPSEKMR	31-Jul-08 SPG-LP
SPG-LPSEKXR	31-Jul-08 SPG-LP
SPG-LPSGDMR	31-Jul-08 SPG-LP
SPG-LPTWDCR	31-Jul-08 SPG-LP
SPG-LPTWDMR	31-Jul-08 SPG-LP
SPG-LPUSDCR	31-Jul-08 SPG-LP
SPG-LPUSDMM	31-Jul-08 SPG-LP
SPG-LPUSDMR	31-Jul-08 SPG-LP
SPG-LPUSDXR	31-Jul-08 SPG-LP
SPGIMEURMM	31-Jul-08 SPGIM
SPGIMCHFMM	31-Jul-08 SPGIM
SPGIMEURCR	31-Jul-08 SPGIM
SPGIMEURMM	31-Jul-08 SPGIM
SPGIMEURMR	31-Jul-08 SPGIM

Southern Gas Network plc	GOABB2	SNRFOR	GBP
Kdom Spain	8CA965	SNRFOR	AUD
Kdom Spain	8CA965	SNRFOR	CHF
Kdom Spain	8CA965	SNRFOR	CHF
Kdom Spain	8CA965	SNRFOR	DKK
Kdom Spain	8CA965	SNRFOR	EUR
Kdom Spain	8CA965	SNRFOR	EUR
Kdom Spain	8CA965	SNRFOR	EUR
Kdom Spain	8CA965	SNRFOR	GBP
Kdom Spain	8CA965	SNRFOR	GBP
Kdom Spain	8CA965	SNRFOR	HKD
Kdom Spain	8CA965	SNRFOR	JPY
Kdom Spain	8CA965	SNRFOR	USD
Kdom Spain	8CA965	SNRFOR	USD
Kdom Spain	8CA965	SNRFOR	USD
Std Pac Corp	U2D947	SNRFOR	AUD
Std Pac Corp	U2D947	SNRFOR	AUD
Std Pac Corp	U2D947	SNRFOR	EUR
Std Pac Corp	U2D947	SNRFOR	EUR
Std Pac Corp	U2D947	SNRFOR	EUR
Std Pac Corp	U2D947	SNRFOR	EUR
Std Pac Corp	U2D947	SNRFOR	HKD
Std Pac Corp	U2D947	SNRFOR	HKD
Std Pac Corp	U2D947	SNRFOR	ILS
Std Pac Corp	U2D947	SNRFOR	JPY
Std Pac Corp	U2D947	SNRFOR	SGD
Std Pac Corp	U2D947	SNRFOR	USD
Std Pac Corp	U2D947	SNRFOR	USD
Std Pac Corp	U2D947	SNRFOR	USD
Std Pac Corp	U2D947	SNRFOR	USD
Std Pac Corp	U2D947	SUBLT2	USD
Simon Ppty Gp Inc	8AAG86	SNRFOR	AUD
Simon Ppty Gp Inc	8AAG86	SNRFOR	CAD
Simon Ppty Gp Inc	8AAG86	SNRFOR	CHF
Simon Ppty Gp Inc	8AAG86	SNRFOR	EUR
Simon Ppty Gp Inc	8AAG86	SNRFOR	EUR
Simon Ppty Gp Inc	8AAG86	SNRFOR	EUR
Simon Ppty Gp Inc	8AAG86	SNRFOR	EUR
Simon Ppty Gp Inc	8AAG86	SNRFOR	GBP
Simon Ppty Gp Inc	8AAG86	SNRFOR	JPY
Simon Ppty Gp Inc	8AAG86	SNRFOR	USD
Simon Ppty Gp Inc	8AAG86	SNRFOR	USD
Simon Ppty Gp Inc	8AAG86	SNRFOR	USD
Simon Ppty Gp Inc	8AAG86	SNRFOR	USD
Simon Ppty Gp L P	8AAG87	SNRFOR	AUD
Simon Ppty Gp L P	8AAG87	SNRFOR	AUD
Simon Ppty Gp L P	8AAG87	SNRFOR	AUD
Simon Ppty Gp L P	8AAG87	SNRFOR	CAD
Simon Ppty Gp L P	8AAG87	SNRFOR	CHF
Simon Ppty Gp L P	8AAG87	SNRFOR	EUR
Simon Ppty Gp L P	8AAG87	SNRFOR	EUR
Simon Ppty Gp L P	8AAG87	SNRFOR	EUR
Simon Ppty Gp L P	8AAG87	SNRFOR	EUR
Simon Ppty Gp L P	8AAG87	SNRFOR	GBP
Simon Ppty Gp L P	8AAG87	SNRFOR	GBP
Simon Ppty Gp L P	8AAG87	SNRFOR	HKD
Simon Ppty Gp L P	8AAG87	SNRFOR	HKD
Simon Ppty Gp L P	8AAG87	SNRFOR	JPY
Simon Ppty Gp L P	8AAG87	SNRFOR	JPY
Simon Ppty Gp L P	8AAG87	SNRFOR	NOK
Simon Ppty Gp L P	8AAG87	SNRFOR	SEK
Simon Ppty Gp L P	8AAG87	SNRFOR	SEK
Simon Ppty Gp L P	8AAG87	SNRFOR	SGD
Simon Ppty Gp L P	8AAG87	SNRFOR	TWD
Simon Ppty Gp L P	8AAG87	SNRFOR	TWD
Simon Ppty Gp L P	8AAG87	SNRFOR	USD
Simon Ppty Gp L P	8AAG87	SNRFOR	USD
Simon Ppty Gp L P	8AAG87	SNRFOR	USD
Simon Ppty Gp L P	8AAG87	SNRFOR	USD
Seat Pagine Gialle SpA	T1BB8H	SECDOM	EUR
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	CHF
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	EUR
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	EUR
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	EUR

XR	Composite						
CR	Composite	0.06%	0.09%	0.20%	0.25%	0.30%	0.35%
CR	Composite	0.06%	0.09%	0.19%	0.25%	0.31%	0.35%
MM	Composite	0.06%	0.09%	0.19%	0.24%	0.30%	0.34%
CR	Composite	0.06%	0.09%	0.19%	0.25%	0.31%	0.35%
CR	Composite	0.06%	0.09%	0.19%	0.25%	0.31%	0.35%
MM	Composite	0.06%	0.09%	0.19%	0.24%	0.30%	0.34%
MR	Composite	0.06%	0.09%	0.19%	0.24%	0.29%	0.34%
CR	Composite	0.06%	0.09%	0.19%	0.25%	0.31%	0.35%
MM	Composite	0.000631542	0.000916626	0.001910138	0.00240844	0.00295425	0.003415354
CR	Composite	0.06%	0.09%	0.19%	0.25%	0.31%	0.35%
CR	Composite	0.06%	0.09%	0.20%	0.25%	0.30%	0.35%
CR	Composite	0.000631542	0.000939356	0.001946609	0.002489301	0.003053595	0.003534366
MM	Composite	0.000631542	0.000916626	0.001910138	0.00240844	0.00295425	0.003415354
MR	Composite	0.000631542	0.000907077	0.00189024	0.002383352	0.002923477	0.003379778
MR	Composite	4.37%	4.70%	5.99%	6.28%	6.48%	6.66%
XR	Composite	4.37%	4.70%	5.99%	6.28%	6.48%	6.66%
CR	Composite						
MM	Composite						
MR	Composite	4.48%	4.74%	6.16%	6.22%	6.46%	6.73%
XR	Composite	4.37%	4.66%	6.00%	6.28%	6.52%	6.66%
MR	Composite	0.044848764	0.047378333	0.061589871	0.062228333	0.064577195	0.067315209
XR	Composite	4.37%	4.66%	6.00%	6.28%	6.52%	6.66%
XR	Composite	4.37%	4.66%	6.00%	6.28%	6.52%	6.66%
XR	Composite	4.37%	4.70%	5.99%	6.28%	6.48%	6.66%
XR	Composite	4.37%	4.66%	6.00%	6.28%	6.52%	6.66%
CR	Composite	4.72%	5.09%	6.48%	6.82%	7.01%	7.19%
MM	Composite						
MR	Composite	4.48%	4.74%	6.16%	6.22%	6.46%	6.73%
XR	Composite	4.37%	4.66%	6.00%	6.28%	6.52%	6.66%
XR	Composite	8.77%	8.77%	8.77%	8.77%	8.77%	8.77%
MR	Composite						
MR	Composite	1.23%	1.16%	1.33%	1.39%	1.41%	1.43%
MR	Composite						
CR	Composite	1.23%	1.16%	1.33%	1.39%	1.41%	1.50%
MM	Composite						
MR	Composite	1.23%	1.16%	1.33%	1.39%	1.41%	1.43%
XR	Composite	1.23%	1.16%	1.33%	1.39%	1.41%	1.37%
MR	Composite	1.23%	1.16%	1.33%	1.39%	1.41%	1.43%
MR	Composite	1.23%	1.16%	1.33%	1.39%	1.41%	1.43%
CR	Composite	1.23%	1.16%	1.33%	1.39%	1.41%	1.50%
MM	Composite						
MR	Composite	1.23%	1.16%	1.33%	1.39%	1.41%	1.43%
XR	Composite	1.23%	1.16%	1.33%	1.39%	1.41%	1.37%
CR	Composite	0.008339753	0.010617793	0.011683832	0.013128515	0.014132564	0.01499597
MR	Composite	0.83%	1.06%	1.17%	1.25%	1.34%	1.42%
XR	Composite	0.83%	1.06%	1.17%	1.20%	1.29%	1.37%
MR	Composite	0.83%	1.06%	1.17%	1.26%	1.39%	1.44%
MR	Composite	0.83%	1.06%	1.17%	1.26%	1.39%	1.44%
CR	Composite	0.88%	1.12%	1.23%	1.34%	1.46%	1.51%
MM	Composite	0.85%	1.08%	1.19%	1.28%	1.40%	1.45%
MR	Composite	0.83%	1.06%	1.17%	1.26%	1.39%	1.44%
XR	Composite	0.81%	1.02%	1.13%	1.19%	1.34%	1.39%
MR	Composite	0.008333	0.010606573	0.011684256	0.012638678	0.013880379	0.014377143
XR	Composite	0.008072241	0.010196237	0.011259684	0.011899568	0.013379663	0.013867933
MR	Composite	0.008333	0.010606573	0.011684256	0.012638678	0.013880379	0.014377143
XR	Composite	0.81%	1.02%	1.13%	1.19%	1.34%	1.39%
MR	Composite	0.008339753	0.010617793	0.011683832	0.012639022	0.013458616	0.014295564
XR	Composite	0.008339753	0.010617793	0.011683832	0.012639022	0.012962772	0.013768885
MR	Composite	0.83%	1.06%	1.17%	1.26%	1.39%	1.44%
MR	Composite	0.008333	0.010606573	0.011684256	0.012638678	0.013880379	0.014377143
XR	Composite	0.81%	1.02%	1.13%	1.19%	1.34%	1.39%
MR	Composite	0.83%	1.06%	1.17%	1.26%	1.39%	1.44%
CR	Composite	0.008822122	0.011219966	0.012347812	0.013358601	0.014622582	0.015101468
MR	Composite	0.83%	1.06%	1.17%	1.26%	1.39%	1.44%
CR	Composite	0.88%	1.12%	1.23%	1.34%	1.46%	1.51%
MM	Composite	0.85%	1.08%	1.19%	1.28%	1.40%	1.45%
MR	Composite	0.83%	1.06%	1.17%	1.26%	1.39%	1.44%
XR	Composite	0.81%	1.02%	1.13%	1.19%	1.34%	1.39%
MM	Composite						
MM	Composite	4.28%	5.47%	6.87%	8.85%	9.08%	9.20%
CR	Composite	4.28%	5.61%	7.15%	9.22%	9.47%	9.58%
MM	Composite	4.28%	5.47%	6.87%	8.85%	9.08%	9.20%
MR	Composite	4.28%	5.41%	6.80%	8.76%	8.99%	9.10%

					0.4	
0.39%	0.46%	0.48%	0.49%	0.53%	0.4 NR	BB
0.39%	0.46%	0.48%	0.49%	0.55%	0.4 NR	A
0.38%	0.44%	0.46%	0.49%	0.53%	0.4 NR	BBB
0.39%	0.46%	0.48%	0.49%	0.55%	0.4 NR	A
0.39%	0.46%	0.48%	0.49%	0.55%	0.4 NR	A
0.38%	0.44%	0.46%	0.49%	0.53%	0.4 NR	BBB
0.38%	0.44%	0.46%	0.49%	0.52%	0.4 NR	BBB
0.39%	0.46%	0.48%	0.49%	0.55%	0.4 NR	A
0.38%	0.004428709	0.004624572	0.004918267	0.005263364	0.4 NR	BBB
0.39%	0.46%	0.48%	0.49%	0.55%	0.4 NR	A
0.39%	0.46%	0.48%	0.49%	0.53%	0.4 NR	BB
0.39%	0.004560817	0.004837059	0.004918267	0.005504293	0.4 NR	A
0.38%	0.004428709	0.004624572	0.004918267	0.005263364	0.4 NR	BBB
0.38%	0.004382577	0.004576399	0.004918267	0.005208537	0.4 NR	BBB
6.38%	6.16%	5.93%	6.07%	6.00%	0.463 BBB	BBB
6.38%	6.16%	5.93%	6.07%	6.00%	0.463 BBB	BBB
					0.463	
					0.463	
6.43%	6.37%	6.16%	6.07%	6.20%	0.463 A	A
6.40%	6.14%	5.93%	6.07%	5.99%	0.4575 A	AA
6.43%	0.063712469	0.061619209	0.060667245	0.061992043	0.463 A	A
6.40%	6.14%	5.93%	6.07%	5.99%	0.4575 A	AA
6.40%	6.14%	5.93%	6.07%	5.99%	0.4575 A	AA
6.38%	6.16%	5.93%	6.07%	6.00%	0.463 BBB	BBB
6.40%	6.14%	5.93%	6.07%	5.99%	0.4575 A	AA
6.91%	6.71%	6.49%	6.07%	6.53%	0.463 A	A
					0.463	
6.43%	6.37%	6.16%	6.07%	6.20%	0.463 A	A
6.40%	6.14%	5.93%	6.07%	5.99%	0.4575 A	AA
8.77%	8.77%	8.77%	8.77%	8.77%		NR
					0.4	
1.42%	1.41%	1.51%	1.54%	1.60%	0.4 NR	NR
					0.4	
1.49%	1.48%	1.51%	1.54%	1.60%	0.4 NR	NR
					0.4	
1.42%	1.41%	1.51%	1.54%	1.60%	0.4 NR	NR
1.37%	1.35%	1.51%	1.54%	1.60%	0.4 NR	NR
1.42%	1.41%	1.51%	1.54%	1.60%	0.4 NR	NR
1.42%	1.41%	1.51%	1.54%	1.60%	0.4 NR	NR
1.49%	1.48%	1.51%	1.54%	1.60%	0.4 NR	NR
					0.4	
1.42%	1.41%	1.51%	1.54%	1.60%	0.4 NR	NR
1.37%	1.35%	1.51%	1.54%	1.60%	0.4 NR	NR
1.41%	0.0137354	0.015545833	0.0152285	0.018983333	0.4 BB	BBB
1.41%	1.37%	1.55%	1.52%	1.90%	0.4 BB	BBB
1.41%	1.37%	1.55%	1.52%	1.90%	0.4 BB	BBB
1.41%	1.37%	1.55%	1.52%	1.90%	0.4 A	AA
1.41%	1.37%	1.55%	1.52%	1.90%	0.4 A	AA
1.49%	1.44%	1.55%	1.52%	1.90%	0.4 BBB	A
1.43%	1.38%	1.55%	1.52%	1.90%	0.4 BBB	A
1.41%	1.37%	1.55%	1.52%	1.90%	0.4 A	AA
1.36%	1.32%	1.55%	1.52%	1.90%	0.4 BBB	A
1.41%	0.01365853	0.015545833	0.0152285	0.018983333	0.4 A	AA
1.36%	0.01318997	0.015545833	0.0152285	0.018983333	0.4 BBB	A
1.41%	0.01365853	0.015545833	0.0152285	0.018983333	0.4 A	AA
1.36%	1.32%	1.55%	1.52%	1.90%	0.4 BBB	A
1.41%	0.0137354	0.015545833	0.0152285	0.018983333	0.4 BB	BBB
1.41%	0.0137354	0.015545833	0.0152285	0.018983333	BB	BBB
1.41%	1.37%	1.55%	1.52%	1.90%	0.4 A	AA
1.41%	0.01365853	0.015545833	0.0152285	0.018983333	0.4 A	AA
1.36%	1.32%	1.55%	1.52%	1.90%	0.4 BBB	A
1.41%	1.37%	1.55%	1.52%	1.90%	0.4 A	AA
1.49%	0.014415268	0.015545833	0.0152285	0.018983333	0.4 BBB	A
1.41%	1.37%	1.55%	1.52%	1.90%	0.4 A	AA
1.49%	1.44%	1.55%	1.52%	1.90%	0.4 BBB	A
1.43%	1.38%	1.55%	1.52%	1.90%	0.4 BBB	A
1.41%	1.37%	1.55%	1.52%	1.90%	0.4 A	AA
1.36%	1.32%	1.55%	1.52%	1.90%	0.4 BBB	A
					0.7	
9.13%	9.12%	9.01%	9.18%	9.22%	0.4 NR	AA
9.52%	9.52%	9.38%	9.57%	9.22%	0.4 NR	A
9.13%	9.12%	9.01%	9.18%	9.22%	0.4 NR	AA
9.05%	9.04%	8.91%	9.09%	9.22%	0.4 NR	A

BB	BB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	BBB
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	BBB
BBB	BBB	A	A	A	BBB
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	BBB
A	A	AA	AA	AA	AA
BB	BB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	BBB
BBB	BBB	A	A	A	BBB
BB	A	A	BBB	A	BBB
BB	A	A	BBB	A	BBB

BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	A	A	BBB	A	BBB
A	AA	AA	AA	AA	AA
BBB	AA	AA	A	AA	A

BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA

NR	NR	NR	A	A	A

NR	NR	NR	BBB	BBB	BBB

NR	NR	NR	A	A	A
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	A	A	A
NR	NR	NR	BB	BB	BB
NR	NR	NR	BBB	BBB	BBB

NR	NR	NR	A	A	A
NR	NR	NR	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
BBB	BBB	A	A	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A

AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A

			NR	Utilities
CCC	B	B	BBB	10 Government
BB	B	BBB	BBB	8 Government
B	B	BB	BBB	9 Government
BB	B	BBB	BBB	8 Government
BB	B	BBB	BBB	8 Government
B	B	BB	BBB	9 Government
B	B	BB	BBB	9 Government
BB	B	BBB	BBB	8 Government
B	B	BB	BBB	9 Government
BB	B	BBB	BBB	8 Government
CCC	B	B	BBB	10 Government
BB	B	BBB	BBB	8 Government
B	B	BB	BBB	9 Government
B	B	BB	BBB	9 Government
BB	NR	BB	AA	9 Consumer Goods
BB	NR	BB	AA	9 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
BBB	NR	BBB	A	4 Consumer Goods
A	NR	A	A	7 Consumer Goods
BBB	NR	BBB	A	4 Consumer Goods
A	NR	A	A	7 Consumer Goods
A	NR	A	A	7 Consumer Goods
BB	NR	BB	AA	9 Consumer Goods
A	NR	A	A	7 Consumer Goods
BBB	NR	BBB	AA	9 Consumer Goods
			NR	Consumer Goods
BBB	NR	BBB	A	4 Consumer Goods
A	NR	A	A	7 Consumer Goods
			NR	Consumer Goods
			NR	Financials
NR	NR	NR	NR	3 Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	3 Financials
			NR	Consumer Services
A	A	NR	AA	9 Consumer Services
BBB	BBB	NR	AA	9 Consumer Services
A	A	NR	AA	9 Consumer Services
BBB	BBB	NR	AA	9 Consumer Services

Europe	United Kingdom	BBB					
Europe	Spain	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Spain	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Spain	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B		Thin		
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	B	B				
Europe	Italy	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BB	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BB	B	Thin	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier

CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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SPGIMUSDCR	31-Jul-08 SPGIM
SPGIMUSDMM	31-Jul-08 SPGIM
SPGIMUSDMR	31-Jul-08 SPGIM
SPGIMAUDCR	31-Jul-08 SPGIM
SPGIMAUDMM	31-Jul-08 SPGIM
SPGIMEURCR	31-Jul-08 SPGIM
SPGIMEURMM	31-Jul-08 SPGIM
SPGIMEURMR	31-Jul-08 SPGIM
SPGIMGBPMM	31-Jul-08 SPGIM
SPGIMUSDCR	31-Jul-08 SPGIM
SPGIMUSDMM	31-Jul-08 SPGIM
SPGIMUSDXR	31-Jul-08 SPGIM
SPLSCHFMR	31-Jul-08 SPLS
SPLSEURCR	31-Jul-08 SPLS
SPLSEURMM	31-Jul-08 SPLS
SPLSEURMR	31-Jul-08 SPLS
SPLSEURXR	31-Jul-08 SPLS
SPLSHKDMR	31-Jul-08 SPLS
SPLSJPYMR	31-Jul-08 SPLS
SPLSUSDCR	31-Jul-08 SPLS
SPLSUSDMM	31-Jul-08 SPLS
SPLSUSDMR	31-Jul-08 SPLS
SPLSUSDXR	31-Jul-08 SPLS
SPOWEREURCR	31-Jul-08 SPOWER
SPOWEREURMM	31-Jul-08 SPOWER
SPOWEREURMR	31-Jul-08 SPOWER
SPOWERUSDCR	31-Jul-08 SPOWER
SPOWERUSDMM	31-Jul-08 SPOWER
SPOWERUSDMR	31-Jul-08 SPOWER
SPOWER-PwrAstsAUDCR	31-Jul-08 SPOWER-PwrAsts
SPOWER-PwrAstsEURCR	31-Jul-08 SPOWER-PwrAsts
SPOWER-PwrAstsEURMM	31-Jul-08 SPOWER-PwrAsts
SPOWER-PwrAstsJPYCR	31-Jul-08 SPOWER-PwrAsts
SPOWER-PwrAstsSGDCR	31-Jul-08 SPOWER-PwrAsts
SPOWER-PwrAstsUSDCR	31-Jul-08 SPOWER-PwrAsts
SPOWER-PwrAstsUSDMM	31-Jul-08 SPOWER-PwrAsts
SPOWER-PwrAstsUSDMR	31-Jul-08 SPOWER-PwrAsts
SPOWER-PwrAstsUSDXR	31-Jul-08 SPOWER-PwrAsts
SPOWER-SEGAHAUDMR	31-Jul-08 SPOWER-SEGAH
SPOWER-SEGAHUSDCR	31-Jul-08 SPOWER-SEGAH
SPOWER-SEGAHUSDMR	31-Jul-08 SPOWER-SEGAH
SPRGREURMM	31-Jul-08 SPRGR
SPRGRUSDMM	31-Jul-08 SPRGR
SPWEURMM	31-Jul-08 SPW
SPWEURMR	31-Jul-08 SPW
SPWEURXR	31-Jul-08 SPW
SPWILSXR	31-Jul-08 SPW
SPWUSDCR	31-Jul-08 SPW
SPWUSDMM	31-Jul-08 SPW
SPWUSDMR	31-Jul-08 SPW
SPWUSDXR	31-Jul-08 SPW
SQAEURMM	31-Jul-08 SQA
SQAEURMR	31-Jul-08 SQA
SQAUSDCR	31-Jul-08 SQA
SQAUSDMM	31-Jul-08 SQA
SQAUSDMR	31-Jul-08 SQA
SQAUSDXR	31-Jul-08 SQA
SRBIAEURCR	31-Jul-08 SRBIA
SRBIAEURMM	31-Jul-08 SRBIA
SRBIAUSDCR	31-Jul-08 SRBIA
SRBIAUSDMM	31-Jul-08 SRBIA
SRBIAUSDMR	31-Jul-08 SRBIA
SRBIAUSDXR	31-Jul-08 SRBIA
SREAUDMR	31-Jul-08 SRE
SREAUDXR	31-Jul-08 SRE
SRECADMR	31-Jul-08 SRE
SRECHFMR	31-Jul-08 SRE
SREEURCR	31-Jul-08 SRE
SREEURMM	31-Jul-08 SRE
SREEURMR	31-Jul-08 SRE
SREEURXR	31-Jul-08 SRE
SREGBPMR	31-Jul-08 SRE
SREGBPXR	31-Jul-08 SRE
SREHKDMR	31-Jul-08 SRE

Seat Pagine Gialle SpA	T1BB8H	SNRFOR	USD
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	USD
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	USD
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	AUD
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	AUD
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	EUR
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	EUR
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	EUR
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	GBP
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	USD
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	USD
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	USD
Staples Inc	8DA533	SNRFOR	CHF
Staples Inc	8DA533	SNRFOR	EUR
Staples Inc	8DA533	SNRFOR	EUR
Staples Inc	8DA533	SNRFOR	EUR
Staples Inc	8DA533	SNRFOR	EUR
Staples Inc	8DA533	SNRFOR	HKD
Staples Inc	8DA533	SNRFOR	JPY
Staples Inc	8DA533	SNRFOR	USD
Staples Inc	8DA533	SNRFOR	USD
Staples Inc	8DA533	SNRFOR	USD
Staples Inc	8DA533	SNRFOR	USD
Singapore Pwr Ltd	YG933D	SNRFOR	EUR
Singapore Pwr Ltd	YG933D	SNRFOR	EUR
Singapore Pwr Ltd	YG933D	SNRFOR	EUR
Singapore Pwr Ltd	YG933D	SNRFOR	USD
Singapore Pwr Ltd	YG933D	SNRFOR	USD
Singapore Pwr Ltd	YG933D	SNRFOR	USD
SP POWERASSETS Ltd	YG944E	SNRFOR	AUD
SP POWERASSETS Ltd	YG944E	SNRFOR	EUR
SP POWERASSETS Ltd	YG944E	SNRFOR	EUR
SP POWERASSETS Ltd	YG944E	SNRFOR	JPY
SP POWERASSETS Ltd	YG944E	SNRFOR	SGD
SP POWERASSETS Ltd	YG944E	SNRFOR	USD
SP POWERASSETS Ltd	YG944E	SNRFOR	USD
SP POWERASSETS Ltd	YG944E	SNRFOR	USD
SP POWERASSETS Ltd	YG944E	SNRFOR	USD
SPI Electricity & Gas Australia Hldgs Pty Ltd	QYEAAY	SNRFOR	AUD
SPI Electricity & Gas Australia Hldgs Pty Ltd	QYEAAY	SNRFOR	USD
SPI Electricity & Gas Australia Hldgs Pty Ltd	QYEAAY	SNRFOR	USD
Axel Springer AG	DKD77L	SNRFOR	EUR
Axel Springer AG	DKD77L	SNRFOR	USD
SPX Corp	7FCA98	SNRFOR	EUR
SPX Corp	7FCA98	SNRFOR	EUR
SPX Corp	7FCA98	SNRFOR	EUR
SPX Corp	7FCA98	SNRFOR	ILS
SPX Corp	7FCA98	SNRFOR	USD
SPX Corp	7FCA98	SNRFOR	USD
SPX Corp	7FCA98	SNRFOR	USD
SPX Corp	7FCA98	SNRFOR	USD
Sequa Corp	898A52	SNRFOR	EUR
Sequa Corp	898A52	SNRFOR	EUR
Sequa Corp	898A52	SNRFOR	USD
Sequa Corp	898A52	SNRFOR	USD
Sequa Corp	898A52	SNRFOR	USD
Sequa Corp	898A52	SNRFOR	USD
Rep of Serbia	X4EEDL	SNRFOR	EUR
Rep of Serbia	X4EEDL	SNRFOR	EUR
Rep of Serbia	X4EEDL	SNRFOR	USD
Rep of Serbia	X4EEDL	SNRFOR	USD
Rep of Serbia	X4EEDL	SNRFOR	USD
Rep of Serbia	X4EEDL	SNRFOR	USD
Sempra Engy	897ED6	SNRFOR	AUD
Sempra Engy	897ED6	SNRFOR	AUD
Sempra Engy	897ED6	SNRFOR	CAD
Sempra Engy	897ED6	SNRFOR	CHF
Sempra Engy	897ED6	SNRFOR	EUR
Sempra Engy	897ED6	SNRFOR	EUR
Sempra Engy	897ED6	SNRFOR	EUR
Sempra Engy	897ED6	SNRFOR	EUR
Sempra Engy	897ED6	SNRFOR	GBP
Sempra Engy	897ED6	SNRFOR	GBP
Sempra Engy	897ED6	SNRFOR	HKD

CR	Composite	4.28%	5.61%	7.15%	9.22%	9.47%	9.58%
MM	Composite	4.28%	5.47%	6.87%	8.85%	9.08%	9.20%
MR	Composite						
CR	Composite	4.25%	4.69%	7.00%	8.52%	8.90%	9.15%
MM	Composite						
CR	Composite	0.044469029	0.048904226	0.073070409	0.088938638	0.092917046	0.095419405
MM	Composite	4.24%	4.70%	7.02%	8.54%	8.92%	9.16%
MR	Composite						
MM	Composite	4.24%	4.70%	7.02%	8.54%	8.92%	9.16%
CR	Composite	4.45%	4.89%	7.31%	8.89%	9.29%	9.54%
MM	Composite	4.24%	4.70%	7.02%	8.54%	8.92%	9.16%
XR	Composite	4.07%	4.47%	6.69%	8.14%	8.50%	8.73%
MR	Composite	0.50%	0.61%	0.81%	1.02%	1.16%	1.27%
CR	Composite	0.53%	0.64%	0.85%	1.07%	1.22%	1.34%
MM	Composite						
MR	Composite	0.50%	0.61%	0.81%	1.02%	1.16%	1.27%
XR	Composite						
MR	Composite	0.004992742	0.006101965	0.008058	0.010186559	0.011634585	0.012714669
MR	Composite	0.50%	0.61%	0.81%	1.02%	1.16%	1.27%
CR	Composite	0.53%	0.64%	0.85%	1.07%	1.22%	1.34%
MM	Composite						
MR	Composite	0.50%	0.61%	0.81%	1.02%	1.16%	1.27%
XR	Composite	0.004808799	0.005886533	0.007761127	0.009811265	0.011205943	0.012250329
CR	Composite	0.17%	0.39%	0.49%	0.55%	0.60%	0.63%
MM	Composite	0.17%	0.38%	0.47%	0.53%	0.58%	0.61%
MR	Composite	0.17%	0.37%	0.47%	0.53%	0.57%	0.60%
CR	Composite	0.001674362	0.003928878	0.004911661	0.005507033	0.0059769	0.00630439
MM	Composite						
MR	Composite	0.17%	0.37%	0.47%	0.53%	0.57%	0.60%
CR	Composite	0.46%	0.39%	0.47%	0.52%	0.59%	0.64%
CR	Composite	0.46%	0.39%	0.47%	0.52%	0.59%	0.64%
MM	Composite						
CR	Composite	0.46%	0.39%	0.47%	0.52%	0.59%	0.64%
CR	Composite	0.46%	0.39%	0.47%	0.52%	0.59%	0.64%
CR	Composite	0.46%	0.39%	0.47%	0.52%	0.59%	0.64%
MM	Composite						
MR	Composite	0.46%	0.37%	0.45%	0.50%	0.56%	0.61%
XR	Composite	0.46%	0.36%	0.43%	0.48%	0.54%	0.59%
MR	Composite	0.004553348	0.00405	0.006159306	0.006860248	0.007756419	0.008170335
CR	Composite	0.46%	0.40%	0.62%	0.69%	0.78%	0.82%
MR	Composite	0.46%	0.40%	0.62%	0.69%	0.78%	0.82%
MM	Composite	1.57%	1.57%	1.57%	1.57%	1.75%	1.93%
MM	Composite						
MM	Composite						
MR	Composite	0.86%	0.86%	1.53%	1.90%	2.00%	2.31%
XR	Composite	0.83%	0.83%	1.47%	1.83%	1.93%	2.22%
XR	Composite	0.008301667	0.008301667	0.014727973	0.018299479	0.019253958	0.022234617
CR	Composite	0.94%	0.94%	1.61%	2.00%	2.10%	2.60%
MM	Composite						
MR	Composite	0.86%	0.86%	1.53%	1.90%	2.00%	2.31%
XR	Composite	0.83%	0.83%	1.47%	1.83%	1.93%	2.22%
MM	Composite						
MR	Composite						
CR	Composite	1.20%	1.20%	1.53%	1.80%	1.85%	1.85%
MM	Composite						
MR	Composite	0.012	0.012	0.015251	0.018	0.018499	0.018499
XR	Composite	1.20%	1.20%	1.53%	1.80%	1.85%	1.85%
CR	Composite	1.29%	1.25%	1.80%	2.12%	2.43%	2.64%
MM	Composite	1.23%	1.25%	1.80%	2.12%	2.34%	2.53%
CR	Composite	0.012862586	0.0125	0.018	0.021164452	0.024334031	0.026375
MM	Composite	1.23%	1.25%	1.80%	2.12%	2.34%	2.53%
MR	Composite						
XR	Composite						
MR	Composite	0.26%	0.28%	0.32%	0.37%	0.43%	0.48%
XR	Composite	0.002627697	0.002791027	0.003188047	0.003603225	0.004114965	0.004519413
MR	Composite	0.26%	0.28%	0.32%	0.37%	0.43%	0.48%
MR	Composite	0.26%	0.28%	0.32%	0.37%	0.43%	0.48%
CR	Composite	0.28%	0.30%	0.33%	0.39%	0.45%	0.50%
MM	Composite						
MR	Composite	0.26%	0.28%	0.32%	0.37%	0.43%	0.48%
XR	Composite	0.25%	0.27%	0.31%	0.35%	0.41%	0.46%
MR	Composite	0.26%	0.28%	0.32%	0.37%	0.43%	0.48%
XR	Composite	0.25%	0.27%	0.31%	0.35%	0.41%	0.46%
MR	Composite	0.26%	0.28%	0.32%	0.37%	0.43%	0.48%

9.52%	9.52%	9.38%	9.57%	9.22%	0.4 NR	A
9.13%	9.12%	9.01%	9.18%	9.22%	0.4 NR	AA
9.08%	8.98%	8.86%	9.12%	9.03%	0.4 BB	BBB
9.47%	0.093881178	0.092287962	0.094963194	0.094099216	0.4 BBB	A
9.10%	9.08%	8.86%	9.12%	9.03%	0.4 A	AA
9.10%	9.08%	8.86%	9.12%	9.03%	0.4 A	AA
9.47%	9.39%	9.23%	9.50%	9.41%	0.4 BBB	A
9.10%	9.08%	8.86%	9.12%	9.03%	0.4 A	AA
8.67%	8.59%	8.44%	8.69%	8.61%	0.4 BBB	A
1.34%	1.35%	1.62%	1.68%	1.74%	0.4 A	AAA
1.41%	1.42%	1.71%	1.77%	1.74%	0.4 BBB	AA
1.34%	1.35%	1.62%	1.68%	1.74%	0.4 A	AAA
1.34%	0.013491227	0.016205667	0.016844333	0.017385178	0.4 A	AAA
1.34%	1.35%	1.62%	1.68%	1.74%	0.4 BB	A
1.41%	1.42%	1.71%	1.77%	1.74%	0.4 BBB	AA
1.34%	1.35%	1.62%	1.68%	1.74%	0.4 A	AAA
1.29%	0.012994182	0.015608616	0.016223753	0.017385178	0.4 BBB	AA
0.68%	0.74%	0.85%	0.85%	1.93%	0.4 NR	BBB
0.66%	0.71%	0.85%	0.85%	1.93%	0.4 NR	BBB
0.66%	0.71%	0.85%	0.85%	1.93%	0.4 NR	BBB
0.68%	0.007392373	0.00852794	0.00852794	0.0193	0.4 NR	BBB
0.66%	0.71%	0.85%	0.85%	1.93%	0.4 NR	BBB
0.69%	0.74%	0.72%	0.80%	0.84%	0.375 NR	BB
0.69%	0.74%	0.72%	0.80%	0.84%	0.375 NR	A
0.69%	0.74%	0.72%	0.80%	0.84%	0.375 NR	BB
0.69%	0.74%	0.72%	0.80%	0.84%	0.375 NR	A
0.69%	0.74%	0.72%	0.80%	0.84%	0.375 NR	A
0.65%	0.70%	0.72%	0.76%	0.84%	0.375 NR	BBB
0.63%	0.68%	0.72%	0.73%	0.84%	0.375 NR	BBB
0.89%	0.009870902	0.011488238	0.011488238	0.011488238	0.4 NR	NR
0.89%	0.99%	1.15%	1.15%	1.15%	0.4 NR	NR
0.89%	0.99%	1.15%	1.15%	1.15%	0.4 NR	NR
1.93%	1.93%	1.93%	1.93%	1.93%	0.4	
					0.4	
					0.4	
2.71%	3.09%	2.33%	2.92%	2.97%	0.4	BBB
2.62%	2.90%	2.33%	2.92%	2.97%	0.4	A
2.62%	0.028976613	0.023273401	0.029236	0.029743558	0.4	A
2.86%	3.25%	2.33%	2.92%	2.97%	0.4	BBB
2.71%	3.09%	2.33%	2.92%	2.97%	0.4	BBB
2.62%	2.90%	2.33%	2.92%	2.97%	0.4	A
					0.374999999	
					0.374999999	
1.85%	1.85%	1.85%	1.85%	1.85%	0.374999999	NR
					0.374999999	
0.018499	0.018499	0.018499	0.018499	0.018499	0.374999999	NR
1.85%	1.85%	1.85%	1.85%	1.85%	0.374999999	NR
2.76%	2.90%	2.97%	2.99%	3.01%	0.25 BBB	NR
2.65%	2.90%	2.97%	2.99%	3.01%	0.25 BB	NR
2.76%	0.02895	0.02965	0.029895153	0.0301	0.25 BBB	NR
2.65%	2.90%	2.97%	2.99%	3.01%	0.25 BB	NR
					0.25	
					0.25	
0.52%	0.59%	0.65%	0.69%	0.75%	0.4 BBB	BBB
0.50%	0.005863449	0.006475996	0.006934366	0.007492636	0.4 BBB	BBB
0.53%	0.59%	0.65%	0.70%	0.75%	0.4 AA	AA
0.53%	0.59%	0.65%	0.70%	0.75%	0.4 AA	AA
0.55%	0.62%	0.68%	0.73%	0.79%	0.4 A	A
0.53%	0.59%	0.65%	0.70%	0.75%	0.4 AA	AA
0.50%	0.56%	0.63%	0.67%	0.72%	0.4 A	A
0.53%	0.59%	0.65%	0.70%	0.75%	0.4 AA	AA
0.50%	0.56%	0.63%	0.67%	0.72%	0.4 A	A
0.53%	0.59%	0.65%	0.70%	0.75%	0.4 AA	AA

A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
BBB	BB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
AA	A	AA	AA	AA	A
AA	A	AA	AA	AA	A
A	BBB	A	A	A	A
AA	A	AA	A	AA	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
BB	A	A	A	A	A
BB	BB	BB	BB	BB	BBB
BB	BB	BB	BB	BB	BBB
BB	A	A	A	A	A
BB	BB	BB	BB	BB	BBB
CCC	CCC	CCC	BBB	B	B
BB	BB	BB	BBB	BBB	BBB
CCC	CCC	CCC	BBB	B	B
BB	BB	BB	BBB	BBB	BBB
BB	BB	BB	BBB	BBB	BBB
B	B	B	A	BB	BB
B	B	B	A	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	NR		
B	BB	B	B	BB	CCC
BB	BBB	BB	BB	BBB	BB
BB	BBB	BB	BB	BBB	BB
B	BB	B	B	BB	CCC
B	BB	B	B	BB	CCC
BB	BBB	BB	BB	BBB	BB
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	A	A	A	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	A	A	A	NR
NR	NR	BBB	BBB	BBB	NR
BBB	BBB	A	A	A	BBB
BBB	A	A	A	A	BBB
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA

BBB	BBB	NR	AA	9 Consumer Services
A	A	NR	AA	9 Consumer Services
			NR	Consumer Services
BB	BB	BB	AA	7 Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
A	A	A	A	7 Consumer Services
			NR	Consumer Services
A	A	A	A	7 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
A	A	A	A	7 Consumer Services
BBB	BBB	BBB	AA	7 Consumer Services
A	A	NR	AA	14 Consumer Services
BBB	BBB	NR	AA	14 Consumer Services
			NR	Consumer Services
A	A	NR	AA	14 Consumer Services
			NR	Consumer Services
A	A	NR	AA	14 Consumer Services
BB	BB	NR	AA	14 Consumer Services
BBB	BBB	NR	AA	14 Consumer Services
			NR	Consumer Services
A	A	NR	AA	14 Consumer Services
BBB	BBB	NR	AA	14 Consumer Services
NR		NR	A	4 Utilities
NR		NR	BBB	5 Utilities
NR		NR	BBB	5 Utilities
NR		NR	A	4 Utilities
			NR	Utilities
NR		NR	BBB	5 Utilities
NR	BB	NR	BB	7 Utilities
NR	A	NR	BB	6 Utilities
			NR	Utilities
NR	BB	NR	BB	7 Utilities
NR	A	NR	BB	6 Utilities
NR	A	NR	BB	6 Utilities
			NR	Utilities
NR	BBB	NR	BB	7 Utilities
NR	BBB	NR	BB	7 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
NR			NR	2 Utilities
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Industrials
NR	NR	NR	BB	5 Industrials
NR	NR	NR	BB	3 Industrials
NR	NR	NR	BB	3 Industrials
NR	NR	NR	BB	5 Industrials
			NR	Industrials
NR	NR	NR	BB	5 Industrials
NR	NR	NR	BB	3 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	NR	4 Government
NR	NR	NR	NR	4 Government
NR	NR	NR	NR	4 Government
NR	NR	NR	NR	4 Government
			NR	Government
			NR	Government
BB	BB	BB	A	3 Utilities
BB	BB	BB	A	3 Utilities
A	A	A	AA	10 Utilities
A	A	A	AA	10 Utilities
BBB	BBB	BBB	AA	10 Utilities
			NR	Utilities
A	A	A	AA	10 Utilities
BBB	BBB	BBB	A	5 Utilities
A	A	A	AA	10 Utilities
BBB	BBB	BBB	A	5 Utilities
A	A	A	AA	10 Utilities

Europe	Italy	BB	B	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BB	B				
Europe	Italy	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	B	B				
Europe	Italy	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	B	B				
Europe	Italy	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Singapore	A	A	Thin	DocAdj	DocAdj	CcyGrp
Asia	Singapore	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	A	A	Thin	DocAdj	DocAdj	CcyGrp
Asia	Singapore	A	A				
Asia	Singapore	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	A				
Asia	Singapore	AA	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	A				
Asia	Singapore	AA	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	AA	A	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	BBB	Thin	Thin	Thin	Thin
Oceania	Australia	A	BBB	Thin	Thin	Thin	Thin
Oceania	Australia	A	BBB	Thin	Thin	Thin	Thin
Europe	Germany		BBB				Thin
Europe	Germany		BBB				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA		DocAdj	DocAdj	CcyGrp
N.Amer	United States	BB	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA		DocAdj	DocAdj	CcyGrp
N.Amer	United States	BB	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
E.Eur	Serbia and Montenegro	BB	BB	CcyGrp	Thin	Thin	Thin
E.Eur	Serbia and Montenegro	BB	BB	DocAdj	Thin	Thin	Thin
E.Eur	Serbia and Montenegro	BB	BB	CcyGrp	Thin	Thin	Thin
E.Eur	Serbia and Montenegro	BB	BB	DocAdj	Thin	Thin	Thin
E.Eur	Serbia and Montenegro	BB	BB				
E.Eur	Serbia and Montenegro	BB	BB				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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Entity Tier
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SREHKDXR	31-Jul-08 SRE
SREJPYMR	31-Jul-08 SRE
SREJPYXR	31-Jul-08 SRE
SRESEKMR	31-Jul-08 SRE
SRESEKXR	31-Jul-08 SRE
SRESGDMR	31-Jul-08 SRE
SRETWDCR	31-Jul-08 SRE
SRETWDMR	31-Jul-08 SRE
SREUSDCR	31-Jul-08 SRE
SREUSDMM	31-Jul-08 SRE
SREUSDMR	31-Jul-08 SRE
SREUSDXR	31-Jul-08 SRE
SRE-SouCalGasEURMM	31-Jul-08 SRE-SouCalGas
SRE-SouCalGasEURMR	31-Jul-08 SRE-SouCalGas
SRE-SouCalGasUSDMM	31-Jul-08 SRE-SouCalGas
SRE-SouCalGasUSDMR	31-Jul-08 SRE-SouCalGas
SREGLUSDCR	31-Jul-08 SREGL
SREGLUSDMR	31-Jul-08 SREGL
SRIUSDCR	31-Jul-08 SRI
SRIUSDMR	31-Jul-08 SRI
SRIUSDXR	31-Jul-08 SRI
SRILANUSDCR	31-Jul-08 SRILAN
SRILANUSDMR	31-Jul-08 SRILAN
SRITELUSDCR	31-Jul-08 SRITEL
SRPEURCR	31-Jul-08 SRP
SRPEURMM	31-Jul-08 SRP
SRPEURMR	31-Jul-08 SRP
SRPUSDCR	31-Jul-08 SRP
SRPUSDMM	31-Jul-08 SRP
SRPUSDMR	31-Jul-08 SRP
SRPUSDXR	31-Jul-08 SRP
SRP-NVPowerEURMM	31-Jul-08 SRP-NVPower
SRP-NVPowerEURMR	31-Jul-08 SRP-NVPower
SRP-NVPowerUSDCR	31-Jul-08 SRP-NVPower
SRP-NVPowerUSDMM	31-Jul-08 SRP-NVPower
SRP-NVPowerUSDMR	31-Jul-08 SRP-NVPower
SRP-NVPowerUSDXR	31-Jul-08 SRP-NVPower
SRP-NVPowerEURCR	31-Jul-08 SRP-NVPower
SRP-NVPowerEURMM	31-Jul-08 SRP-NVPower
SRP-NVPowerEURMR	31-Jul-08 SRP-NVPower
SRP-NVPowerEURXR	31-Jul-08 SRP-NVPower
SRP-NVPowerUSDCR	31-Jul-08 SRP-NVPower
SRP-NVPowerUSDMM	31-Jul-08 SRP-NVPower
SRP-NVPowerUSDMR	31-Jul-08 SRP-NVPower
SRP-NVPowerUSDXR	31-Jul-08 SRP-NVPower
SRP-PowerEURMM	31-Jul-08 SRP-Power
SRP-PowerEURMR	31-Jul-08 SRP-Power
SRP-PowerUSDCR	31-Jul-08 SRP-Power
SRP-PowerUSDMM	31-Jul-08 SRP-Power
SRP-PowerUSDMR	31-Jul-08 SRP-Power
SRP-PowerUSDXR	31-Jul-08 SRP-Power
SRP-PowerEURCR	31-Jul-08 SRP-Power
SRP-PowerEURMM	31-Jul-08 SRP-Power
SRP-PowerEURMR	31-Jul-08 SRP-Power
SRP-PowerEURXR	31-Jul-08 SRP-Power
SRP-PowerUSDCR	31-Jul-08 SRP-Power
SRP-PowerUSDMM	31-Jul-08 SRP-Power
SRP-PowerUSDMR	31-Jul-08 SRP-Power
SRP-PowerUSDXR	31-Jul-08 SRP-Power
SRPAPUSDCR	31-Jul-08 SRPAP
SRPAPUSDMR	31-Jul-08 SRPAP
SRPAPUSDXR	31-Jul-08 SRPAP
SRPAUAUDMR	31-Jul-08 SRPAU
SRPAUEURCR	31-Jul-08 SRPAU
SRPAUEURMM	31-Jul-08 SRPAU
SRPAUEURMR	31-Jul-08 SRPAU
SRPAUUSDCR	31-Jul-08 SRPAU
SRPAUUSDMM	31-Jul-08 SRPAU
SRPAUUSDMR	31-Jul-08 SRPAU
SRPAUUSDXR	31-Jul-08 SRPAU
SRVAUDMR	31-Jul-08 SRV
SRVAUDXR	31-Jul-08 SRV
SRVEURCR	31-Jul-08 SRV
SRVEURMM	31-Jul-08 SRV

Sempra Engy	897ED6	SNRFOR	HKD
Sempra Engy	897ED6	SNRFOR	JPY
Sempra Engy	897ED6	SNRFOR	JPY
Sempra Engy	897ED6	SNRFOR	SEK
Sempra Engy	897ED6	SNRFOR	SEK
Sempra Engy	897ED6	SNRFOR	SGD
Sempra Engy	897ED6	SNRFOR	TWD
Sempra Engy	897ED6	SNRFOR	TWD
Sempra Engy	897ED6	SNRFOR	USD
Sempra Engy	897ED6	SNRFOR	USD
Sempra Engy	897ED6	SNRFOR	USD
Sempra Engy	897ED6	SNRFOR	USD
Sthn CA Gas Co	8C6677	SNRFOR	EUR
Sthn CA Gas Co	8C6677	SNRFOR	EUR
Sthn CA Gas Co	8C6677	SNRFOR	USD
Sthn CA Gas Co	8C6677	SNRFOR	USD
SRE Group Ltd	GOC430	SNRFOR	USD
SRE Group Ltd	GOC430	SNRFOR	USD
Stoneridge Inc	8E79BS	SNRFOR	USD
Stoneridge Inc	8E79BS	SNRFOR	USD
Stoneridge Inc	8E79BS	SNRFOR	USD
Dem Socialist Rep Sri Lanka	YA22B1	SNRFOR	USD
Dem Socialist Rep Sri Lanka	YA22B1	SNRFOR	USD
Sri Lanka Telecom Ltd	YG947U	SNRFOR	USD
Sierra Pac Res	U2A3AT	SNRFOR	EUR
Sierra Pac Res	U2A3AT	SNRFOR	EUR
Sierra Pac Res	U2A3AT	SNRFOR	EUR
Sierra Pac Res	U2A3AT	SNRFOR	USD
Sierra Pac Res	U2A3AT	SNRFOR	USD
Sierra Pac Res	U2A3AT	SNRFOR	USD
Sierra Pac Res	U2A3AT	SNRFOR	USD
NV Pwr Co	U0A546	SECDOM	EUR
NV Pwr Co	U0A546	SECDOM	EUR
NV Pwr Co	U0A546	SECDOM	USD
NV Pwr Co	U0A546	SECDOM	USD
NV Pwr Co	U0A546	SECDOM	USD
NV Pwr Co	U0A546	SECDOM	USD
NV Pwr Co	U0A546	SNRFOR	EUR
NV Pwr Co	U0A546	SNRFOR	EUR
NV Pwr Co	U0A546	SNRFOR	EUR
NV Pwr Co	U0A546	SNRFOR	EUR
NV Pwr Co	U0A546	SNRFOR	USD
NV Pwr Co	U0A546	SNRFOR	USD
NV Pwr Co	U0A546	SNRFOR	USD
NV Pwr Co	U0A546	SNRFOR	USD
Sierra Pac Pwr Co	8A8A59	SECDOM	EUR
Sierra Pac Pwr Co	8A8A59	SECDOM	EUR
Sierra Pac Pwr Co	8A8A59	SECDOM	USD
Sierra Pac Pwr Co	8A8A59	SECDOM	USD
Sierra Pac Pwr Co	8A8A59	SECDOM	USD
Sierra Pac Pwr Co	8A8A59	SECDOM	USD
Sierra Pac Pwr Co	8A8A59	SNRFOR	EUR
Sierra Pac Pwr Co	8A8A59	SNRFOR	EUR
Sierra Pac Pwr Co	8A8A59	SNRFOR	EUR
Sierra Pac Pwr Co	8A8A59	SNRFOR	EUR
Sierra Pac Pwr Co	8A8A59	SNRFOR	USD
Sierra Pac Pwr Co	8A8A59	SNRFOR	USD
Sierra Pac Pwr Co	8A8A59	SNRFOR	USD
Sierra Pac Pwr Co	8A8A59	SNRFOR	USD
Salt Riv Proj Agric Impt & Pwr Dist	7GECBJ	SNRFOR	USD
Salt Riv Proj Agric Impt & Pwr Dist	7GECBJ	SNRFOR	USD
Salt Riv Proj Agric Impt & Pwr Dist	7GECBJ	SNRFOR	USD
Southcorp Ltd	8C53BE	SNRFOR	AUD
Southcorp Ltd	8C53BE	SNRFOR	EUR
Southcorp Ltd	8C53BE	SNRFOR	EUR
Southcorp Ltd	8C53BE	SNRFOR	EUR
Southcorp Ltd	8C53BE	SNRFOR	USD
Southcorp Ltd	8C53BE	SNRFOR	USD
Southcorp Ltd	8C53BE	SNRFOR	USD
Southcorp Ltd	8C53BE	SNRFOR	USD
Svc Corp Intl	898CBB	SNRFOR	AUD
Svc Corp Intl	898CBB	SNRFOR	AUD
Svc Corp Intl	898CBB	SNRFOR	EUR
Svc Corp Intl	898CBB	SNRFOR	EUR

XR	Composite	0.002530887	0.002706449	0.003062333	0.003531329	0.004097146	0.004591296
MR	Composite	0.26%	0.28%	0.32%	0.37%	0.43%	0.48%
XR	Composite	0.26%	0.28%	0.32%	0.37%	0.41%	0.46%
MR	Composite	0.26%	0.28%	0.32%	0.37%	0.43%	0.48%
XR	Composite	0.25%	0.27%	0.31%	0.35%	0.41%	0.46%
MR	Composite	0.002627697	0.002812089	0.003194606	0.003673808	0.004262867	0.004782897
CR	Composite	0.28%	0.30%	0.33%	0.39%	0.45%	0.50%
MR	Composite	0.26%	0.28%	0.32%	0.37%	0.43%	0.48%
CR	Composite	0.28%	0.30%	0.33%	0.39%	0.45%	0.50%
MM	Composite						
MR	Composite	0.002627697	0.002812089	0.003194606	0.003673808	0.004262867	0.004782897
XR	Composite	0.002530887	0.002706449	0.003062333	0.003531329	0.004097146	0.004591296
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.56%	0.56%	0.56%	0.56%	0.56%	0.56%
CR	Composite	11.54%	11.54%	14.57%	14.57%	15.38%	17.03%
MR	Composite	11.54%	11.54%	13.85%	13.85%	15.38%	16.18%
CR	Composite	3.36%	3.35%	3.48%	3.48%	3.48%	3.48%
MR	Composite						
XR	Composite	3.36%	3.35%	3.48%	3.48%	3.48%	3.48%
CR	Composite	2.36%	2.86%	4.48%	6.27%	6.73%	6.93%
MR	Composite						
CR	Composite	7.14%	7.14%	7.14%	7.14%	7.14%	7.14%
CR	Composite	0.73%	0.80%	0.99%	1.20%	1.36%	1.48%
MM	Composite						
MR	Composite	0.73%	0.80%	0.99%	1.20%	1.36%	1.48%
CR	Composite	0.73%	0.80%	0.99%	1.20%	1.36%	1.48%
MM	Composite						
MR	Composite	0.73%	0.80%	0.99%	1.20%	1.36%	1.48%
XR	Composite	0.73%	0.80%	0.99%	1.20%	1.36%	1.48%
MM	Composite						
MR	Composite						
CR	Composite	2.03%	2.03%	2.03%	2.03%	2.03%	2.03%
MM	Composite						
MR	Composite	2.03%	2.03%	2.03%	2.03%	2.03%	2.03%
XR	Composite	2.03%	2.03%	2.03%	2.03%	2.03%	2.03%
CR	Composite	0.73%	0.73%	0.73%	0.73%	0.73%	1.55%
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.73%	0.73%	0.73%	0.73%	0.73%	1.55%
MM	Composite						
MR	Composite	0.73%	0.73%	0.73%	0.73%	0.73%	1.55%
XR	Composite	0.73%	0.73%	0.73%	0.73%	0.73%	1.55%
MM	Composite						
MR	Composite						
CR	Composite	1.40%	1.40%	1.40%	1.40%	1.40%	1.40%
MM	Composite						
MR	Composite	1.40%	1.40%	1.40%	1.40%	1.40%	1.40%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.54%	0.62%	0.72%	0.81%	0.95%	1.02%
XR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.66%	0.63%	0.69%	0.76%	0.84%	0.90%
CR	Composite	0.66%	0.65%	0.71%	0.79%	0.87%	0.93%
MM	Composite						
MR	Composite	0.66%	0.61%	0.68%	0.75%	0.83%	0.89%
CR	Composite	0.66%	0.65%	0.71%	0.79%	0.87%	0.93%
MM	Composite						
MR	Composite	0.66%	0.61%	0.68%	0.75%	0.83%	0.89%
XR	Composite						
MR	Composite	0.95%	1.36%	1.40%	1.66%	1.93%	2.15%
XR	Composite	0.95%	1.36%	1.40%	1.66%	1.93%	2.15%
CR	Composite						
MM	Composite						

0.50%	0.005627	0.006266282	0.006711483	0.007216592	0.4 A	A
0.52%	0.59%	0.65%	0.69%	0.75%	0.4 BBB	BBB
0.50%	0.59%	0.65%	0.69%	0.75%	BBB	BBB
0.53%	0.59%	0.65%	0.70%	0.75%	0.4 AA	AA
0.50%	0.56%	0.63%	0.67%	0.72%	0.4 A	A
0.53%	0.005924592	0.006517246	0.006980928	0.007492636	0.4 AA	AA
0.55%	0.62%	0.68%	0.73%	0.79%	0.4 A	A
0.53%	0.59%	0.65%	0.70%	0.75%	0.4 AA	AA
0.55%	0.62%	0.68%	0.73%	0.79%	0.4 A	A
					0.4	
0.53%	0.005924592	0.006517246	0.006980928	0.007492636	0.4 AA	AA
0.50%	0.005627	0.006266282	0.006711483	0.007216592	0.4 A	A
					0.4	
					0.4	
					0.4	
0.56%	0.56%	0.56%	0.56%	0.56%	0.4	
16.26%	16.26%	16.26%	16.26%	16.26%	27.50%	NR
16.26%	16.26%	16.26%	16.26%	16.26%	27.50%	NR
3.48%	3.48%	3.48%	3.48%	3.48%	37.50% NR	NR
					0.375	
3.48%	3.48%	3.48%	3.48%	3.48%	0.375 NR	NR
7.21%	7.52%	7.32%	7.42%	7.60%	0.4 NR	NR
					0.4	
7.14%	7.14%	7.14%	7.14%	7.14%	0.25	
1.63%	1.84%	1.84%	1.84%	1.84%	0.4 NR	NR
					0.4	
1.63%	1.74%	1.74%	1.74%	1.74%	0.4 NR	NR
1.63%	1.84%	1.84%	1.84%	1.84%	0.4 NR	NR
					0.4	
1.63%	1.74%	1.74%	1.74%	1.74%	0.4 NR	NR
1.63%	1.68%	1.68%	1.68%	1.68%	0.4 NR	NR
					0.7	
					0.7	
2.03%	2.03%	2.03%	2.03%	2.03%	0.7	
					0.7	
2.03%	2.03%	2.03%	2.03%	2.03%	0.7	
2.03%	2.03%	2.03%	2.03%	2.03%	0.7	
1.55%	1.55%	1.55%	1.55%	1.55%	0.4	NR
					0.4	
					0.4	
					0.4	
1.55%	1.55%	1.55%	1.55%	1.55%	0.4	NR
					0.4	
1.55%	1.55%	1.55%	1.55%	1.55%	0.4	NR
1.55%	1.55%	1.55%	1.55%	1.55%	0.4	NR
					0.4	
					0.4	
1.40%	1.40%	1.40%	1.40%	1.40%	0.4	
					0.4	
1.40%	1.40%	1.40%	1.40%	1.40%	0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
1.09%	1.21%	1.21%	1.21%	1.21%	0.4 NR	NR
					0.4	
					0.45	
					0.45	
					0.45	
0.009493821	1.11%	1.30%	1.21%	1.25%	0.4 NR	BB
0.009900432	1.16%	1.30%	1.21%	1.25%	0.4 NR	BBB
					0.4	
0.0094475	1.11%	1.30%	1.21%	1.25%	0.4 NR	BBB
0.009900432	1.16%	1.30%	1.21%	1.25%	0.4 NR	BBB
					0.4	
0.0094475	1.11%	1.30%	1.21%	1.25%	0.4 NR	BBB
					0.4	
0.022456675	2.38%	2.81%	3.03%	2.66%	0.4 BB	B
2.25%	2.38%	2.81%	3.03%	2.66%	0.4 BB	B
					0.4	
					0.4	

A	A	A	A	AA	A
BBB	BBB	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
			NR		
	BB	NR	B	NR	
	B	NR	B	NR	
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	BBB	BB	BB
			NR		
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	B
NR	NR	NR	NR	NR	B
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
			NR		
NR	BB	BB	BBB	NR	NR
BB	BB	BB	BB	CCC	CCC
BBB	BBB	BBB	BBB	B	B
BBB	BBB	BBB	A	BB	B
BBB	BBB	BBB	BBB	B	B
BBB	BBB	BBB	A	BB	B
BB	B	BBB	B	B	B
BB	B	BBB	B	B	B

BBB	BBB	BBB	A	5 Utilities
BB	BB	BB	A	3 Utilities
BB	BB	BB	A	3 Utilities
A	A	A	AA	10 Utilities
BBB	BBB	BBB	A	5 Utilities
A	A	A	AA	10 Utilities
BBB	BBB	BBB	AA	10 Utilities
A	A	A	AA	10 Utilities
BBB	BBB	BBB	AA	10 Utilities
			NR	Utilities
A	A	A	AA	10 Utilities
BBB	BBB	BBB	A	5 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	3 Financials
			NR	3 Financials
NR	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	2 Consumer Goods
NR	NR	NR	NR	3 Government
			NR	Government
			NR	2 Telecommunications
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
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			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	3 Utilities
			NR	Utilities
			NR	
			NR	
			NR	
NR	NR	NR	BBB	4 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	3 Consumer Goods
NR	NR	NR	BBB	4 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	BBB	3 Consumer Goods
			NR	Consumer Goods
NR	NR	BB	BBB	5 Consumer Services
NR	NR	BB	BBB	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services

N.Amer	United States	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	Bermuda	B	CCC		Thin		CcyGrp
N.Amer	Bermuda	B	CCC		Thin		DocAdj
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
India	Sri Lanka	B		Thin	Thin	Thin	Thin
India	Sri Lanka	B					
India	Sri Lanka	BB	B				
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BB	AA		Thin		
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA		Thin		
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA		Thin		
N.Amer	United States	BB	AA		Thin		
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BB	BBB				
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
Oceania	Australia	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB				
N.Amer	United States	B	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

	Thin					
Thin	DocAdj	Thin				
Thin	DocAdj	Thin				
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
	Thin					
Thin	Thin	Thin	DocAdj			
Thin	Thin	Thin	DocAdj			
Thin	Thin	Thin	DocAdj			
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CcyGrp	CcyGrp	Thin	Thin			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier

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SRVEURMR	31-Jul-08 SRV
SRVEURXR	31-Jul-08 SRV
SRVHKDXR	31-Jul-08 SRV
SRVUSDCR	31-Jul-08 SRV
SRVUSDMM	31-Jul-08 SRV
SRVUSDMR	31-Jul-08 SRV
SRVUSDXR	31-Jul-08 SRV
SSBMEURMM	31-Jul-08 SSBM
SSBMEURMR	31-Jul-08 SSBM
SSBMEURXR	31-Jul-08 SSBM
SSBMUSDMM	31-Jul-08 SSBM
SSBMUSDMR	31-Jul-08 SSBM
SSCCAUDMR	31-Jul-08 SSCC
SSCCAUDXR	31-Jul-08 SSCC
SSCCCADMR	31-Jul-08 SSCC
SSCCEURCR	31-Jul-08 SSCC
SSCCEURMM	31-Jul-08 SSCC
SSCCEURMR	31-Jul-08 SSCC
SSCCEURXR	31-Jul-08 SSCC
SSCCHKDXR	31-Jul-08 SSCC
SSCCILSXR	31-Jul-08 SSCC
SSCCJPYCR	31-Jul-08 SSCC
SSCCJPYMM	31-Jul-08 SSCC
SSCCJPYMR	31-Jul-08 SSCC
SSCCJPYXR	31-Jul-08 SSCC
SSCCUSDCR	31-Jul-08 SSCC
SSCCUSDMM	31-Jul-08 SSCC
SSCCUSDMR	31-Jul-08 SSCC
SSCCUSDXR	31-Jul-08 SSCC
SSCC-SSCEAUDMR	31-Jul-08 SSCC-SSCE
SSCC-SSCEAUDXR	31-Jul-08 SSCC-SSCE
SSCC-SSCECADMR	31-Jul-08 SSCC-SSCE
SSCC-SSCEEURMM	31-Jul-08 SSCC-SSCE
SSCC-SSCEEURMR	31-Jul-08 SSCC-SSCE
SSCC-SSCEEURXR	31-Jul-08 SSCC-SSCE
SSCC-SSCEHKDXR	31-Jul-08 SSCC-SSCE
SSCC-SSCEILSXR	31-Jul-08 SSCC-SSCE
SSCC-SSCEUSDCR	31-Jul-08 SSCC-SSCE
SSCC-SSCEUSDMM	31-Jul-08 SSCC-SSCE
SSCC-SSCEUSDMR	31-Jul-08 SSCC-SSCE
SSCC-SSCEUSDXR	31-Jul-08 SSCC-SSCE
SSHLDGJPYCR	31-Jul-08 SSHLDG
SSHLDGJPYXR	31-Jul-08 SSHLDG
SSHLDGUSDCR	31-Jul-08 SSHLDG
SSPEURCR	31-Jul-08 SSP
SSPEURMR	31-Jul-08 SSP
SSPUSDCR	31-Jul-08 SSP
SSPUSDMR	31-Jul-08 SSP
SSPUSDXR	31-Jul-08 SSP
STA-TPCCEURCR	31-Jul-08 STA-TPCC
STA-TPCCEURMR	31-Jul-08 STA-TPCC
STA-TPCCUSDCR	31-Jul-08 STA-TPCC
STA-TPCCUSDMR	31-Jul-08 STA-TPCC
STAAKAEURCR	31-Jul-08 STAAKA
STAAKAEURMM	31-Jul-08 STAAKA
STAAKASEKCR	31-Jul-08 STAAKA
STAAKAUSDCR	31-Jul-08 STAAKA
STAAKAUSDMM	31-Jul-08 STAAKA
STANAUDMM	31-Jul-08 STAN
STANAUDMR	31-Jul-08 STAN
STANCHFCR	31-Jul-08 STAN
STANCHFMM	31-Jul-08 STAN
STANEURCR	31-Jul-08 STAN
STANEURMM	31-Jul-08 STAN
STANEURMR	31-Jul-08 STAN
STANGBPCR	31-Jul-08 STAN
STANGBPMM	31-Jul-08 STAN
STANJPYCR	31-Jul-08 STAN
STANJPYMM	31-Jul-08 STAN
STANUSDCR	31-Jul-08 STAN
STANUSDMM	31-Jul-08 STAN
STANUSDMR	31-Jul-08 STAN
STANAUDCR	31-Jul-08 STAN
STANEURCR	31-Jul-08 STAN

Svc Corp Intl	898CBB	SNRFOR	EUR
Svc Corp Intl	898CBB	SNRFOR	EUR
Svc Corp Intl	898CBB	SNRFOR	HKD
Svc Corp Intl	898CBB	SNRFOR	USD
Svc Corp Intl	898CBB	SNRFOR	USD
Svc Corp Intl	898CBB	SNRFOR	USD
Svc Corp Intl	898CBB	SNRFOR	USD
Springer Science Business Media	DKD87U	SECDOM	EUR
Springer Science Business Media	DKD87U	SECDOM	EUR
Springer Science Business Media	DKD87U	SECDOM	EUR
Springer Science Business Media	DKD87U	SECDOM	USD
Springer Science Business Media	DKD87U	SECDOM	USD
Smurfit Stone Container Corp	8B5999	SNRFOR	AUD
Smurfit Stone Container Corp	8B5999	SNRFOR	AUD
Smurfit Stone Container Corp	8B5999	SNRFOR	CAD
Smurfit Stone Container Corp	8B5999	SNRFOR	EUR
Smurfit Stone Container Corp	8B5999	SNRFOR	EUR
Smurfit Stone Container Corp	8B5999	SNRFOR	EUR
Smurfit Stone Container Corp	8B5999	SNRFOR	EUR
Smurfit Stone Container Corp	8B5999	SNRFOR	HKD
Smurfit Stone Container Corp	8B5999	SNRFOR	ILS
Smurfit Stone Container Corp	8B5999	SNRFOR	JPY
Smurfit Stone Container Corp	8B5999	SNRFOR	JPY
Smurfit Stone Container Corp	8B5999	SNRFOR	JPY
Smurfit Stone Container Corp	8B5999	SNRFOR	JPY
Smurfit Stone Container Corp	8B5999	SNRFOR	USD
Smurfit Stone Container Corp	8B5999	SNRFOR	USD
Smurfit Stone Container Corp	8B5999	SNRFOR	USD
Smurfit Stone Container Corp	8B5999	SNRFOR	USD
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	AUD
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	AUD
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	CAD
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	EUR
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	EUR
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	EUR
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	HKD
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	ILS
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	USD
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	USD
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	USD
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	USD
SEGA SAMMY Hldgs INC	JQ72AL	SNRFOR	JPY
SEGA SAMMY Hldgs INC	JQ72AL	SNRFOR	JPY
SEGA SAMMY Hldgs INC	JQ72AL	SNRFOR	USD
E W Scripps Co	8J2159	SNRFOR	EUR
E W Scripps Co	8J2159	SNRFOR	EUR
E W Scripps Co	8J2159	SNRFOR	USD
E W Scripps Co	8J2159	SNRFOR	USD
E W Scripps Co	8J2159	SNRFOR	USD
Travelers Ppty Cas Corp	8HD62G	SNRFOR	EUR
Travelers Ppty Cas Corp	8HD62G	SNRFOR	EUR
Travelers Ppty Cas Corp	8HD62G	SNRFOR	USD
Travelers Ppty Cas Corp	8HD62G	SNRFOR	USD
Akademiska Hus AB	WW35B2	SNRFOR	EUR
Akademiska Hus AB	WW35B2	SNRFOR	EUR
Akademiska Hus AB	WW35B2	SNRFOR	SEK
Akademiska Hus AB	WW35B2	SNRFOR	USD
Akademiska Hus AB	WW35B2	SNRFOR	USD
STANDARD CHARTERED PLC	GOC64A	SNRFOR	AUD
STANDARD CHARTERED PLC	GOC64A	SNRFOR	AUD
STANDARD CHARTERED PLC	GOC64A	SNRFOR	CHF
STANDARD CHARTERED PLC	GOC64A	SNRFOR	CHF
STANDARD CHARTERED PLC	GOC64A	SNRFOR	EUR
STANDARD CHARTERED PLC	GOC64A	SNRFOR	EUR
STANDARD CHARTERED PLC	GOC64A	SNRFOR	EUR
STANDARD CHARTERED PLC	GOC64A	SNRFOR	GBP
STANDARD CHARTERED PLC	GOC64A	SNRFOR	GBP
STANDARD CHARTERED PLC	GOC64A	SNRFOR	JPY
STANDARD CHARTERED PLC	GOC64A	SNRFOR	JPY
STANDARD CHARTERED PLC	GOC64A	SNRFOR	USD
STANDARD CHARTERED PLC	GOC64A	SNRFOR	USD
STANDARD CHARTERED PLC	GOC64A	SNRFOR	USD
STANDARD CHARTERED PLC	GOC64A	SUBLT2	AUD
STANDARD CHARTERED PLC	GOC64A	SUBLT2	EUR

MR	Composite	0.99%	1.40%	1.44%	1.71%	2.00%	2.23%
XR	Composite	0.95%	1.37%	1.40%	1.66%	1.93%	2.14%
XR	Composite	0.95%	1.37%	1.40%	1.66%	1.93%	2.14%
CR	Composite	1.04%	1.48%	1.52%	1.80%	2.10%	2.34%
MM	Composite						
MR	Composite	0.99%	1.40%	1.44%	1.71%	2.00%	2.23%
XR	Composite	0.95%	1.37%	1.40%	1.66%	1.93%	2.14%
MM	Composite	2.68%	2.68%	2.68%	3.03%	3.40%	3.40%
MR	Composite	2.68%	2.68%	2.68%	3.03%	3.40%	3.40%
XR	Composite						
MM	Composite						
MR	Composite						
MR	Composite	4.13%	4.89%	6.74%	7.57%	8.03%	8.35%
XR	Composite	4.13%	4.89%	6.74%	7.57%	8.03%	8.35%
MR	Composite						
CR	Composite						
MM	Composite	0.043400393	0.051322078	0.070853651	0.079069213	0.08447585	0.087652717
MR	Composite						
XR	Composite						
XR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	4.13%	4.89%	6.74%	7.57%	8.03%	8.35%
CR	Composite						
MM	Composite						
MR	Composite	4.29%	5.08%	7.01%	7.82%	8.36%	8.67%
XR	Composite	4.14%	4.89%	6.75%	7.53%	8.05%	8.35%
MR	Composite	4.29%	4.78%	6.61%	7.81%	8.12%	8.35%
XR	Composite	4.29%	4.78%	6.61%	7.81%	8.12%	8.35%
MR	Composite						
MM	Composite						
MR	Composite	4.45%	4.77%	6.83%	7.89%	8.44%	8.46%
XR	Composite	0.0428932	0.047999847	0.066223058	0.077973252	0.081244222	0.08325898
XR	Composite	0.0428932	0.047999847	0.066223058	0.077973252	0.081244222	0.08325898
XR	Composite	0.0428932	0.047999847	0.066223058	0.077973252	0.081244222	0.08325898
CR	Composite						
MM	Composite						
MR	Composite	4.45%	4.77%	6.83%	7.89%	8.44%	8.46%
XR	Composite	4.29%	4.80%	6.62%	7.80%	8.12%	8.33%
CR	Composite	1.14%	1.14%	1.33%	1.67%	1.76%	2.02%
XR	Composite	1.14%	1.14%	1.33%	1.67%	1.76%	2.02%
CR	Composite	1.14%	1.14%	1.33%	1.67%	1.76%	2.02%
CR	Composite	1.94%	1.98%	2.27%	2.17%	2.70%	2.95%
MR	Composite	0.018463751	0.018781	0.021535	0.0206268	0.0256207	0.0279845
CR	Composite	1.94%	1.98%	2.27%	2.17%	2.70%	2.95%
MR	Composite	1.85%	1.88%	2.15%	2.06%	2.56%	2.80%
XR	Composite						
CR	Composite	0.35%	0.35%	0.46%	0.61%	0.61%	0.67%
MR	Composite	0.0035	0.0035	0.004571081	0.005773333	0.00614437	0.006675
CR	Composite	0.35%	0.35%	0.46%	0.61%	0.61%	0.67%
MR	Composite	0.35%	0.35%	0.46%	0.58%	0.61%	0.67%
CR	Composite						
MM	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.20%	0.33%	0.47%	0.56%	0.60%	0.70%
MM	Composite	0.20%	0.31%	0.45%	0.54%	0.60%	0.67%
CR	Composite	0.001967285	0.003293038	0.004679026	0.005576361	0.006047651	0.00701142
MM	Composite	0.001967285	0.003149221	0.004491865	0.005353307	0.006047651	0.006694989
MR	Composite	0.20%	0.31%	0.44%	0.53%	0.60%	0.67%
CR	Composite	0.001967285	0.003293038	0.004679026	0.005576361	0.006047651	0.00701142
MM	Composite	0.001967285	0.003149221	0.004491865	0.005353307	0.006047651	0.006694989
CR	Composite						
MM	Composite						
CR	Composite	0.20%	0.33%	0.47%	0.56%	0.60%	0.70%
MM	Composite	0.20%	0.31%	0.45%	0.54%	0.60%	0.67%
MR	Composite						
CR	Composite						
CR	Composite	0.57%	0.60%	0.83%	0.99%	1.13%	1.30%

2.31%	2.45%	2.81%	3.03%	2.75%	0.4	BBB	BB
2.24%	2.39%	2.81%	3.03%	2.79%	0.4	A	A
2.24%	2.39%	2.81%	3.03%	2.79%	0.4	A	A
2.43%	2.58%	2.81%	3.03%	2.90%	0.4	BBB	BB
					0.4		
2.31%	2.45%	2.81%	3.03%	2.75%	0.4	BBB	BB
2.24%	2.39%	2.81%	3.03%	2.79%	0.4	A	A
3.77%	3.77%	3.77%	3.77%	3.77%	0.4		
3.77%	3.77%	3.77%	3.77%	3.77%	0.4		
					0.4		
					0.4		
					0.4		
8.44%	8.46%	8.31%	9.00%	8.47%		BB	BB
8.44%	8.46%	8.31%	9.00%	8.47%	0.4	BB	BB
					0.4		
					0.4		
8.88%	0.088970284	0.08717136	0.090038804	0.090361218	0.4	BBB	BBB
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
8.44%	8.46%	8.31%	9.00%	8.47%	0.4	BB	BB
					0.4		
					0.4		
8.78%	8.80%	8.63%	9.00%	8.94%	0.4	BBB	BBB
8.46%	8.48%	8.31%	9.00%	8.61%	0.4	A	A
8.34%	8.30%	8.73%	8.43%	8.43%	0.4	BB	BBB
8.34%	8.30%	8.73%	8.43%	8.43%	0.4	BB	BBB
					0.4		
					0.4		
8.44%	8.43%	9.00%	8.76%	8.76%	0.4	BBB	A
8.31%	0.082665556	0.087952461	0.084334916	0.084335193	0.4	A	AA
8.31%	0.082665556	0.087952461	0.084334916	0.084335193	0.4	A	AA
8.31%	0.082665556	0.087952461	0.084334916	0.084335193	0.4	A	AA
					0.4		
					0.4		
8.44%	8.43%	9.00%	8.76%	8.76%	0.4	BBB	A
8.31%	8.27%	8.80%	8.43%	8.43%	0.4	A	AA
2.00%	1.95%	1.95%	1.95%	1.95%	0.35		NR
2.00%	1.95%	1.95%	1.95%	1.95%	0.35		NR
2.00%	1.95%	1.95%	1.95%	1.95%	0.35		NR
2.91%	2.81%	2.87%	2.94%	2.94%	0.4	BB	BBB
2.77%	0.02674	0.028701103	0.029351	0.029401459	0.4	BBB	A
2.91%	2.81%	2.87%	2.94%	2.94%	0.4	BB	BBB
2.77%	2.67%	2.87%	2.94%	2.94%	0.4	BBB	A
					0.4		
0.79%	0.76%	0.76%	0.76%	0.76%	0.4		NR
0.75%	0.00755	0.00755	0.00755	0.00755	0.4		NR
0.79%	0.76%	0.76%	0.76%	0.76%	0.4		NR
0.75%	0.76%	0.76%	0.76%	0.76%	0.4		NR
					0.400000002		
					0.400000002		
					0.400000002		
					0.400000002		
					0.400000002		
					0.374999997		
					0.374999997		
0.71%	0.73%	0.72%	0.79%	0.84%	0.374999997	NR	BBB
0.68%	0.70%	0.72%	0.79%	0.84%	0.374999997	NR	A
0.71%	0.007333659	0.007201494	0.00793	0.00835	0.374999997	NR	BBB
0.68%	0.007002072	0.007201494	0.00793	0.00835	0.374999997	NR	A
0.67%	0.70%	0.72%	0.79%	0.84%	0.374999997	NR	BBB
0.71%	0.007333659	0.007201494	0.00793	0.00835	0.374999997	NR	BBB
0.68%	0.007002072	0.007201494	0.00793	0.00835	0.374999997	NR	A
					0.374999997		
					0.374999997		
0.71%	0.73%	0.72%	0.79%	0.84%	0.374999997	NR	BBB
0.68%	0.70%	0.72%	0.79%	0.84%	0.374999997	NR	A
					0.374999997		
					0.203333335		
1.40%	1.40%	1.28%	1.23%	1.16%	0.203333335	NR	NR

BBB	BB	A	BB	BB	BB
A	BBB	AA	BBB	BB	BBB
A	BBB	AA	BBB	BB	BBB
BBB	BB	A	BB	BB	BB
BBB	BB	A	BB	BB	BB
A	BBB	AA	BBB	BB	BBB
NR	NR	NR		NR	
NR	NR	NR		NR	
BB	BBB	BB	BB	BBB	BBB
BB	BBB	BB	BB	BBB	BBB
BBB	A	BBB	BBB	A	A
BB	BBB	BB	BB	BBB	BBB
BBB	A	BBB	BBB	A	A
A	AA	A	A	AA	AA
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
NR	BB	NR	NR	BB	NR
NR	BBB	NR	NR	BBB	NR
NR	BB	NR	NR	BB	NR
NR	BBB	NR	NR	BBB	NR
BBB	BBB	NR	BBB	BBB	BBB
BBB	BBB	NR	A	A	A
BBB	BBB	NR	BBB	BBB	BBB
BBB	BBB	NR	A	A	A
BBB	BBB	NR	BBB	BBB	BBB
BBB	BBB	NR	BBB	BBB	BBB
BBB	BBB	NR	A	A	A
BBB	BBB	NR	BBB	BBB	BBB
BBB	BBB	NR	A	A	A
NR	NR	NR	BBB	B	B

NR	NR	BBB	BBB	4 Consumer Services
NR	NR	A	BBB	4 Consumer Services
NR	NR	A	BBB	4 Consumer Services
NR	NR	BBB	BBB	4 Consumer Services
			NR	Consumer Services
NR	NR	BBB	BBB	4 Consumer Services
NR	NR	A	BBB	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	NR	BB	A	5 Industrials
BB	NR	BB	A	5 Industrials
			NR	Industrials
			NR	Industrials
BBB	NR	BBB	A	5 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
BB	NR	BB	A	5 Industrials
			NR	Industrials
			NR	Industrials
BBB	NR	BBB	A	5 Industrials
A	NR	A	A	5 Industrials
BB	BB	BB	AA	12 Industrials
BB	BB	BB	AA	12 Industrials
			NR	Industrials
			NR	Industrials
BBB	BBB	BBB	A	3 Industrials
A	A	A	AA	11 Industrials
A	A	A	AA	11 Industrials
A	A	A	AA	11 Industrials
			NR	Industrials
			NR	Industrials
BBB	BBB	BBB	A	3 Industrials
A	A	A	AA	11 Industrials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	4 Consumer Services
NR	NR	NR	A	4 Consumer Services
			NR	Consumer Services
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Government
			NR	Financials
			NR	Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	3 Financials

N.Amer	United States	B	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	AA				
N.Amer	United States	B	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany					Thin	Thin
Europe	Germany					Thin	Thin
Europe	Germany						
Europe	Germany						
Europe	Germany						
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan		BB		Thin	Thin	Thin
Asia	Japan		BB		Thin	Thin	Thin
Asia	Japan		BB		Thin	Thin	Thin
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	A	AA		Thin	Thin	DocAdj
N.Amer	United States	A	AA		Thin	Thin	CcyGrp
N.Amer	United States	A	AA		Thin	Thin	DocAdj
N.Amer	United States	A	AA		Thin	Thin	CcyGrp
Europe	Sweden	AA					
Europe	Sweden	AA					
Europe	Sweden	AA					
Europe	Sweden	AA					
Europe	Sweden	AA					
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Thin	CcyGrp	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Thin	CcyGrp	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Thin	CcyGrp	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Thin	CcyGrp	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Thin	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Thin		Thin				
Thin		Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	DocAdj	Thin			
Thin	Thin	CcyGrp	Thin			
Thin	Thin	DocAdj	Thin			
Thin	Thin	CcyGrp	Thin			
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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STANEURMM	31-Jul-08 STAN
STANEURMR	31-Jul-08 STAN
STANGBPCR	31-Jul-08 STAN
STANGBPMM	31-Jul-08 STAN
STANUSDCR	31-Jul-08 STAN
STANUSDMM	31-Jul-08 STAN
STANUSDMR	31-Jul-08 STAN
STAN-BankEURCR	31-Jul-08 STAN-Bank
STAN-BankEURMM	31-Jul-08 STAN-Bank
STAN-BankUSDXR	31-Jul-08 STAN-Bank
STAN-BankEURCR	31-Jul-08 STAN-Bank
STAN-BankUSDCR	31-Jul-08 STAN-Bank
STAN-BankAUDMM	31-Jul-08 STAN-Bank
STAN-BankAUDMR	31-Jul-08 STAN-Bank
STAN-BankCHFCR	31-Jul-08 STAN-Bank
STAN-BankCHFMM	31-Jul-08 STAN-Bank
STAN-BankEURCR	31-Jul-08 STAN-Bank
STAN-BankEURMM	31-Jul-08 STAN-Bank
STAN-BankEURMR	31-Jul-08 STAN-Bank
STAN-BankEURXR	31-Jul-08 STAN-Bank
STAN-BankGBPCR	31-Jul-08 STAN-Bank
STAN-BankGBPMM	31-Jul-08 STAN-Bank
STAN-BankJPYCR	31-Jul-08 STAN-Bank
STAN-BankJPYMM	31-Jul-08 STAN-Bank
STAN-BankJPYMR	31-Jul-08 STAN-Bank
STAN-BankUSDCR	31-Jul-08 STAN-Bank
STAN-BankUSDMM	31-Jul-08 STAN-Bank
STAN-BankUSDMR	31-Jul-08 STAN-Bank
STAN-BankUSDXR	31-Jul-08 STAN-Bank
STAN-BankAUDCR	31-Jul-08 STAN-Bank
STAN-BankAUDMM	31-Jul-08 STAN-Bank
STAN-BankEURCR	31-Jul-08 STAN-Bank
STAN-BankEURMM	31-Jul-08 STAN-Bank
STAN-BankEURMR	31-Jul-08 STAN-Bank
STAN-BankGBPCR	31-Jul-08 STAN-Bank
STAN-BankGBPMM	31-Jul-08 STAN-Bank
STAN-BankHKDCR	31-Jul-08 STAN-Bank
STAN-BankHKDMM	31-Jul-08 STAN-Bank
STAN-BankJPYCR	31-Jul-08 STAN-Bank
STAN-BankJPYMM	31-Jul-08 STAN-Bank
STAN-BankJPYMR	31-Jul-08 STAN-Bank
STAN-BankSEKMM	31-Jul-08 STAN-Bank
STAN-BankSGDCR	31-Jul-08 STAN-Bank
STAN-BankSGDMM	31-Jul-08 STAN-Bank
STAN-BankUSDCR	31-Jul-08 STAN-Bank
STAN-BankUSDMM	31-Jul-08 STAN-Bank
STAN-BankUSDMR	31-Jul-08 STAN-Bank
STARGFUSDCR	31-Jul-08 STARGF
STARGFUSDMM	31-Jul-08 STARGF
STARGFUSDMR	31-Jul-08 STARGF
STARGFUSDXR	31-Jul-08 STARGF
STATKEURCR	31-Jul-08 STATK
STATKEURMM	31-Jul-08 STATK
STBCHFCR	31-Jul-08 STB
STBCHFMM	31-Jul-08 STB
STBEURCR	31-Jul-08 STB
STBEURMM	31-Jul-08 STB
STBEURMR	31-Jul-08 STB
STBJPYCR	31-Jul-08 STB
STBJPYMM	31-Jul-08 STB
STBNOKCR	31-Jul-08 STB
STBUSDCR	31-Jul-08 STB
STBUSDMM	31-Jul-08 STB
STBUSDMR	31-Jul-08 STB
STBROUSDCR	31-Jul-08 STBRO
STBROUSDMR	31-Jul-08 STBRO
STBROUSDXR	31-Jul-08 STBRO
STBTLEURMR	31-Jul-08 STBTL
STBTLUSDCR	31-Jul-08 STBTL
STBTLUSDMM	31-Jul-08 STBTL
STBTLUSDMR	31-Jul-08 STBTL
STBTLUSDXR	31-Jul-08 STBTL
STCAROUSDCR	31-Jul-08 STCARO
STCAROUSDMR	31-Jul-08 STCARO

STANDARD CHARTERED PLC	GOC64A	SUBLT2	EUR
STANDARD CHARTERED PLC	GOC64A	SUBLT2	EUR
STANDARD CHARTERED PLC	GOC64A	SUBLT2	GBP
STANDARD CHARTERED PLC	GOC64A	SUBLT2	GBP
STANDARD CHARTERED PLC	GOC64A	SUBLT2	USD
STANDARD CHARTERED PLC	GOC64A	SUBLT2	USD
STANDARD CHARTERED PLC	GOC64A	SUBLT2	USD
Std Chartered Bk	8D8575	JRSUBUT2	EUR
Std Chartered Bk	8D8575	JRSUBUT2	EUR
Std Chartered Bk	8D8575	JRSUBUT2	USD
Std Chartered Bk	8D8575	PREFT1	EUR
Std Chartered Bk	8D8575	PREFT1	USD
Std Chartered Bk	8D8575	SNRFOR	AUD
Std Chartered Bk	8D8575	SNRFOR	AUD
Std Chartered Bk	8D8575	SNRFOR	CHF
Std Chartered Bk	8D8575	SNRFOR	CHF
Std Chartered Bk	8D8575	SNRFOR	EUR
Std Chartered Bk	8D8575	SNRFOR	EUR
Std Chartered Bk	8D8575	SNRFOR	EUR
Std Chartered Bk	8D8575	SNRFOR	EUR
Std Chartered Bk	8D8575	SNRFOR	GBP
Std Chartered Bk	8D8575	SNRFOR	GBP
Std Chartered Bk	8D8575	SNRFOR	JPY
Std Chartered Bk	8D8575	SNRFOR	JPY
Std Chartered Bk	8D8575	SNRFOR	JPY
Std Chartered Bk	8D8575	SNRFOR	USD
Std Chartered Bk	8D8575	SNRFOR	USD
Std Chartered Bk	8D8575	SNRFOR	USD
Std Chartered Bk	8D8575	SNRFOR	USD
Std Chartered Bk	8D8575	SUBLT2	AUD
Std Chartered Bk	8D8575	SUBLT2	AUD
Std Chartered Bk	8D8575	SUBLT2	EUR
Std Chartered Bk	8D8575	SUBLT2	EUR
Std Chartered Bk	8D8575	SUBLT2	EUR
Std Chartered Bk	8D8575	SUBLT2	GBP
Std Chartered Bk	8D8575	SUBLT2	GBP
Std Chartered Bk	8D8575	SUBLT2	HKD
Std Chartered Bk	8D8575	SUBLT2	HKD
Std Chartered Bk	8D8575	SUBLT2	JPY
Std Chartered Bk	8D8575	SUBLT2	JPY
Std Chartered Bk	8D8575	SUBLT2	JPY
Std Chartered Bk	8D8575	SUBLT2	SEK
Std Chartered Bk	8D8575	SUBLT2	SGD
Std Chartered Bk	8D8575	SUBLT2	SGD
Std Chartered Bk	8D8575	SUBLT2	USD
Std Chartered Bk	8D8575	SUBLT2	USD
Std Chartered Bk	8D8575	SUBLT2	USD
Star Gas Partners LP	8DA63E	SNRFOR	USD
Star Gas Partners LP	8DA63E	SNRFOR	USD
Star Gas Partners LP	8DA63E	SNRFOR	USD
Star Gas Partners LP	8DA63E	SNRFOR	USD
Statkraft		SNRFOR	EUR
Statkraft		SNRFOR	EUR
Storebrand ASA	R0D65P	SNRFOR	CHF
Storebrand ASA	R0D65P	SNRFOR	CHF
Storebrand ASA	R0D65P	SNRFOR	EUR
Storebrand ASA	R0D65P	SNRFOR	EUR
Storebrand ASA	R0D65P	SNRFOR	EUR
Storebrand ASA	R0D65P	SNRFOR	JPY
Storebrand ASA	R0D65P	SNRFOR	JPY
Storebrand ASA	R0D65P	SNRFOR	NOK
Storebrand ASA	R0D65P	SNRFOR	USD
Storebrand ASA	R0D65P	SNRFOR	USD
Storebrand ASA	R0D65P	SNRFOR	USD
Stater Bros Hldgs Inc	8DCCAA	SNRFOR	USD
Stater Bros Hldgs Inc	8DCCAA	SNRFOR	USD
Stater Bros Hldgs Inc	8DCCAA	SNRFOR	USD
STERLING BIOTECH Ltd	YG97F4	SNRFOR	EUR
STERLING BIOTECH Ltd	YG97F4	SNRFOR	USD
STERLING BIOTECH Ltd	YG97F4	SNRFOR	USD
STERLING BIOTECH Ltd	YG97F4	SNRFOR	USD
STERLING BIOTECH Ltd	YG97F4	SNRFOR	USD
St of South Carolina	8BA817	SNRFOR	USD
St of South Carolina	8BA817	SNRFOR	USD

MM	Composite	0.57%	0.60%	0.83%	0.99%	1.13%	1.24%
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.57%	0.60%	0.83%	0.99%	1.13%	1.30%
MM	Composite	0.57%	0.60%	0.83%	0.99%	1.13%	1.24%
MR	Composite	0.005654906	0.005988966	0.00827151	0.009853187	0.011295552	0.012334534
CR	Composite	0.01052823	0.01052823	0.01052823	0.01052823	0.01052823	0.01052823
MM	Composite	1.05%	1.05%	1.05%	1.05%	1.05%	1.05%
XR	Composite	1.05%	1.05%	1.05%	1.05%	1.05%	1.05%
CR	Composite	0.0065631	0.0065631	0.00963255	0.01176925	0.01341	0.0149328
CR	Composite						
MM	Composite	0.004075378	0.003215218	0.004334249	0.005286268	0.005958527	0.006720537
MR	Composite						
CR	Composite	0.41%	0.33%	0.45%	0.54%	0.62%	0.69%
MM	Composite	0.41%	0.32%	0.43%	0.52%	0.59%	0.66%
CR	Composite	0.41%	0.33%	0.45%	0.54%	0.62%	0.69%
MM	Composite	0.41%	0.32%	0.43%	0.52%	0.59%	0.66%
MR	Composite	0.41%	0.31%	0.42%	0.52%	0.58%	0.66%
XR	Composite						
CR	Composite	0.41%	0.33%	0.45%	0.54%	0.62%	0.69%
MM	Composite	0.41%	0.32%	0.43%	0.52%	0.59%	0.66%
CR	Composite	0.41%	0.32%	0.43%	0.53%	0.60%	0.70%
MM	Composite	0.41%	0.32%	0.43%	0.53%	0.60%	0.67%
MR	Composite						
CR	Composite	0.41%	0.33%	0.45%	0.54%	0.62%	0.69%
MM	Composite	0.41%	0.32%	0.43%	0.52%	0.59%	0.66%
MR	Composite	0.41%	0.31%	0.42%	0.52%	0.58%	0.66%
XR	Composite						
CR	Composite						
MM	Composite	0.58%	0.60%	0.82%	0.98%	1.11%	1.23%
CR	Composite	0.61%	0.63%	0.83%	1.00%	1.13%	1.26%
MM	Composite	0.58%	0.60%	0.82%	0.97%	1.10%	1.23%
MR	Composite	0.58%	0.60%	0.81%	0.96%	1.08%	1.20%
CR	Composite	0.61%	0.63%	0.83%	1.00%	1.13%	1.26%
MM	Composite	0.00582927	0.006034586	0.008224977	0.009732602	0.01099242	0.012276819
CR	Composite	0.61%	0.63%	0.83%	1.00%	1.13%	1.26%
MM	Composite	0.58%	0.60%	0.82%	0.97%	1.10%	1.23%
CR	Composite						
MM	Composite	0.58%	0.60%	0.82%	0.98%	1.11%	1.23%
MR	Composite						
MM	Composite	0.58%	0.60%	0.82%	0.97%	1.10%	1.23%
CR	Composite	0.61%	0.63%	0.83%	1.00%	1.13%	1.26%
MM	Composite	0.00582927	0.006034586	0.008224977	0.009732602	0.01099242	0.012276819
CR	Composite	0.61%	0.63%	0.83%	1.00%	1.13%	1.26%
MM	Composite	0.58%	0.60%	0.82%	0.97%	1.10%	1.23%
MR	Composite						
CR	Composite	7.12%	7.12%	7.12%	7.12%	7.12%	7.12%
MM	Composite	7.12%	7.12%	7.12%	7.12%	7.12%	7.12%
MR	Composite	0.07125	0.07125	0.07125	0.07125	0.07125	0.07125
XR	Composite	7.12%	7.12%	7.12%	7.12%	7.12%	7.12%
CR	Composite						
MM	Composite						
CR	Composite	0.35%	0.35%	0.27%	1.13%	1.19%	1.30%
MM	Composite	0.34%	0.34%	0.27%	1.13%	1.19%	1.25%
CR	Composite	0.35%	0.35%	0.27%	1.13%	1.19%	1.30%
MM	Composite	0.34%	0.34%	0.27%	1.13%	1.19%	1.25%
MR	Composite	0.34%	0.34%	0.27%	1.13%	1.19%	1.24%
CR	Composite	0.003405352	0.003405352	0.002733	0.01127	0.0118715	0.012485
MM	Composite	0.34%	0.34%	0.27%	1.13%	1.19%	1.25%
CR	Composite	0.35%	0.35%	0.27%	1.13%	1.19%	1.30%
CR	Composite	0.35%	0.35%	0.27%	1.13%	1.19%	1.30%
MM	Composite	0.34%	0.34%	0.27%	1.13%	1.19%	1.25%
MR	Composite	0.34%	0.34%	0.27%	1.13%	1.19%	1.24%
CR	Composite	3.69%	3.68%	4.07%	3.81%	3.81%	3.87%
MR	Composite	0.036877526	0.036816556	0.03870671	0.038102662	0.038102127	0.03874669
XR	Composite	3.69%	3.68%	3.73%	3.81%	3.81%	3.87%
MR	Composite	6.28%	6.28%	6.28%	6.28%	6.28%	6.28%
CR	Composite	6.28%	6.28%	6.28%	6.28%	6.28%	6.28%
MM	Composite						
MR	Composite	0.06275	0.06275	0.06275	0.06275	0.06275	0.06275
XR	Composite	6.28%	6.28%	6.28%	6.28%	6.28%	6.28%
CR	Composite	0.001802023	0.001802023	0.001802023	0.001802023	0.002113479	0.002113479
MR	Composite	0.17%	0.17%	0.17%	0.17%	0.20%	0.20%

1.34%	1.34%	1.28%	1.23%	1.16%	0.203333335 NR	NR
					0.203333335	
					0.203333335	
					0.203333335	
1.40%	1.40%	1.28%	1.23%	1.16%	0.203333335 NR	NR
1.34%	1.34%	1.28%	1.23%	1.16%	0.203333335 NR	NR
1.33%	0.013301173	0.012780864	0.012287992	0.01155553	0.203333335 NR	NR
0.01052823	0.01052823	0.01052823	0.01052823	0.01052823		
1.05%	1.05%	1.05%	1.05%	1.05%		
1.05%	1.05%	1.05%	1.05%	1.05%		
1.51%	0.0151688	0.0151688	0.0151688	0.0151688	0.02	NR
					0.02	
0.69%	0.007132742	0.007646494	0.00827	0.0088223	0.4 NR	BBB
					0.4	
0.71%	0.74%	0.76%	0.83%	0.88%	0.4 NR	A
0.68%	0.70%	0.76%	0.83%	0.88%	0.4 NR	AA
0.71%	0.74%	0.76%	0.83%	0.88%	0.4 NR	A
0.68%	0.70%	0.76%	0.83%	0.88%	0.4 NR	AA
0.68%	0.69%	0.76%	0.83%	0.88%	0.4 NR	A
					0.4	
0.71%	0.74%	0.76%	0.83%	0.88%	0.4 NR	A
0.68%	0.70%	0.76%	0.83%	0.88%	0.4 NR	AA
0.69%	0.71%	0.76%	0.83%	0.88%	0.4 NR	BBB
0.69%	0.71%	0.76%	0.83%	0.88%	0.4 NR	BBB
					0.4	
0.71%	0.74%	0.76%	0.83%	0.88%	0.4 NR	A
0.68%	0.70%	0.76%	0.83%	0.88%	0.4 NR	AA
0.68%	0.69%	0.76%	0.83%	0.88%	0.4 NR	A
					0.4	
					0.2	
1.26%	1.28%	1.31%	1.33%		0.2 BB	BB
1.32%	1.34%	1.34%	1.36%		0.2 BBB	BBB
1.26%	1.29%	1.29%	1.28%		0.2 A	A
1.25%	1.27%	1.27%	1.29%		0.2 BBB	BBB
1.32%	1.34%	1.34%	1.36%		0.2 BBB	BBB
1.26%	0.012890543	0.012875637	0.012835055		0.2 A	A
1.32%	1.34%	1.34%	1.36%		0.2 BBB	BBB
1.26%	1.29%	1.29%	1.28%		0.2 A	A
					0.2	
1.26%	1.28%	1.31%	1.33%		0.2 BB	BB
					0.2	
1.26%	1.29%	1.29%	1.28%		0.2 A	A
1.32%	1.34%	1.34%	1.36%		0.2 BBB	BBB
1.26%	0.012890543	0.012875637	0.012835055		0.2 A	A
1.32%	1.34%	1.34%	1.36%		0.2 BBB	BBB
1.26%	1.29%	1.29%	1.28%		0.2 A	A
					0.2	
7.12%	7.12%	7.12%	7.12%	7.12%	0.35	
7.12%	7.12%	7.12%	7.12%	7.12%	0.35	
0.07125	0.07125	0.07125	0.07125	0.07125	0.35	
7.12%	7.12%	7.12%	7.12%	7.12%	0.35	
					0.4	
					0.4	
1.39%	1.40%	1.65%	1.51%	1.51%	0.3875	BB
1.34%	1.34%	1.65%	1.51%	1.51%	0.385714286	BBB
1.39%	1.40%	1.65%	1.51%	1.51%	0.3875	BB
1.34%	1.34%	1.65%	1.51%	1.51%	0.385714286	BBB
1.32%	1.33%	1.65%	1.51%	1.51%	0.3875	BB
1.34%	0.013404843	0.016482267	0.015124	0.015124	0.3875	B
1.34%	1.34%	1.65%	1.51%	1.51%	0.3875	B
1.39%	1.40%	1.65%	1.51%	1.51%	0.3875	BB
1.39%	1.40%	1.65%	1.51%	1.51%	0.3875	BB
1.34%	1.34%	1.65%	1.51%	1.51%	0.385714286	BBB
1.32%	1.33%	1.65%	1.51%	1.51%	0.3875	BB
3.81%	3.81%	3.81%	3.81%		0.375 NR	NR
3.81%	0.038101042	0.038100856	0.038100732	0.038100093	0.375 NR	NR
3.81%	3.81%	3.81%	3.81%	3.81%	0.375 NR	NR
6.28%	6.28%	6.28%	6.28%	6.28%	0.45	
6.28%	6.28%	6.28%	6.28%	6.28%	0.45	
					0.45	
0.06275	0.06275	0.06275	0.06275	0.06275	0.45	
6.28%	6.28%	6.28%	6.28%	6.28%	0.45	
0.002467558	0.002467558	0.002467558	0.002467558	0.002467558	0.8	
0.23%	0.23%	0.23%	0.23%	0.23%	0.8	

NR	NR	NR	A	B	B
NR	NR	NR	BBB	B	B
NR	NR	NR	A	B	B
	NR	NR	BBB	B	B
	NR				
	NR				
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	A	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
			NR		
			NR		
			NR		
			NR		
NR	NR	NR	BB	B	B
NR	NR	NR	BBB	BB	BB
NR	NR	NR	BB	B	B
NR	NR	NR	BBB	BB	BB
NR	NR	NR	BB	B	B
NR	NR	NR	B	CCC	CCC
NR	NR	NR	B	CCC	CCC
NR	NR	NR	BB	B	B
NR	NR	NR	BB	B	B
NR	NR	NR	BBB	BB	BB
NR	NR	NR	BB	B	B
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
			NR		
			NR		
			NR		
	BB		BB		BB
	BB		BB		BB

NR	NR	NR	NR	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
NR	NR	NR	BBB	11 Financials
			NR	Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	11 Financials
			NR	Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
			NR	Financials
NR	NR	NR	BBB	7 Financials
NR	NR	NR	BBB	9 Financials
NR	NR	NR	BBB	11 Financials
			NR	Financials
			NR	Financials
BB	BB		AA	12 Financials
BBB	BBB		A	4 Financials
BBB	A		AA	10 Financials
BBB	BBB		AA	12 Financials
BBB	BBB		A	4 Financials
BBB	A		AA	10 Financials
BBB	BBB		A	4 Financials
BBB	A		AA	10 Financials
			NR	Financials
BB	BB		AA	12 Financials
			NR	Financials
BBB	A		AA	10 Financials
BBB	BBB		A	4 Financials
BBB	A		AA	10 Financials
BBB	BBB		A	4 Financials
BBB	A		AA	10 Financials
			NR	Financials
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
NR	NR		NR	4 Financials
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			BBB	3 Government
			BBB	3 Government

Europe	United Kingdom	BBB	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	A	AA				Thin
Europe	United Kingdom	A	AA				Thin
Europe	United Kingdom	A	AA				Thin
Europe	United Kingdom	BBB	AA		Thin	Thin	Thin
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
Europe	Norway	BBB	AA				
Europe	Norway	BBB	AA				
Europe	Norway	BBB	AA		DocAdj	Thin	Thin
Europe	Norway	BBB	AA		CcyGrp	Thin	Thin
Europe	Norway	BBB	AA		DocAdj	Thin	Thin
Europe	Norway	BBB	AA		CcyGrp	Thin	Thin
Europe	Norway	BBB	AA		DocAdj	Thin	Thin
Europe	Norway	BBB	AA		Entity Tier	Thin	Thin
Europe	Norway	BBB	AA		Entity Tier	Thin	Thin
Europe	Norway	BBB	AA		DocAdj	Thin	Thin
Europe	Norway	BBB	AA		DocAdj	Thin	Thin
Europe	Norway	BBB	AA		CcyGrp	Thin	Thin
Europe	Norway	BBB	AA		DocAdj	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	DocAdj	Thin
N.Amer	United States	B	BB	Thin	Thin	DocAdj	Thin
N.Amer	United States	B	BB	Thin	Thin	DocAdj	Thin
India	India		B				
India	India		B				
India	India		B				
India	India		B				
India	India		B				
N.Amer	United States		AA				DocAdj
N.Amer	United States		AA				DocAdj

Thin	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	
CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	
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Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
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STCAROUSDXR	31-Jul-08 STCARO
STCRTBEURCR	31-Jul-08 STCRTB
STCRTBEURMM	31-Jul-08 STCRTB
STCRTBKRWCR	31-Jul-08 STCRTB
STCRTBUSDCR	31-Jul-08 STCRTB
STCRTBUSDMM	31-Jul-08 STCRTB
STCRTBEURCR	31-Jul-08 STCRTB
STCRTBEURMM	31-Jul-08 STCRTB
STCRTBUSDCR	31-Jul-08 STCRTB
STCRTBUSDMM	31-Jul-08 STCRTB
STCRTBUSDXR	31-Jul-08 STCRTB
STENACHFMM	31-Jul-08 STENA
STENAEURCR	31-Jul-08 STENA
STENAEURMM	31-Jul-08 STENA
STENAEURMR	31-Jul-08 STENA
STENAGBPMM	31-Jul-08 STENA
STENAJPYMM	31-Jul-08 STENA
STENAUSDCR	31-Jul-08 STENA
STENAUSDMM	31-Jul-08 STENA
STENAUSDXR	31-Jul-08 STENA
STGEORAUDMR	31-Jul-08 STGEOR
STGEOREURCR	31-Jul-08 STGEOR
STGEOREURMM	31-Jul-08 STGEOR
STGEOREURMR	31-Jul-08 STGEOR
STGEORGBPCR	31-Jul-08 STGEOR
STGEORGBPMR	31-Jul-08 STGEOR
STGEORHKDMR	31-Jul-08 STGEOR
STGEORJPYMR	31-Jul-08 STGEOR
STGEORNZDMR	31-Jul-08 STGEOR
STGEORSGDMR	31-Jul-08 STGEOR
STGEORUSDCR	31-Jul-08 STGEOR
STGEORUSDMM	31-Jul-08 STGEOR
STGEORUSDMR	31-Jul-08 STGEOR
STGEORUSDXR	31-Jul-08 STGEOR
STGEORAUDMR	31-Jul-08 STGEOR
STGEOREURCR	31-Jul-08 STGEOR
STGEOREURMM	31-Jul-08 STGEOR
STGEOREURMR	31-Jul-08 STGEOR
STGEORJPYMR	31-Jul-08 STGEOR
STGEORUSDCR	31-Jul-08 STGEOR
STGEORUSDMM	31-Jul-08 STGEOR
STGEORUSDMR	31-Jul-08 STGEOR
STGOBNAUDCR	31-Jul-08 STGOBN
STGOBNAUDMM	31-Jul-08 STGOBN
STGOBNAUDMR	31-Jul-08 STGOBN
STGOBNCADMM	31-Jul-08 STGOBN
STGOBNCHFCR	31-Jul-08 STGOBN
STGOBNCHFMM	31-Jul-08 STGOBN
STGOBNEURCR	31-Jul-08 STGOBN
STGOBNEURMM	31-Jul-08 STGOBN
STGOBNEURMR	31-Jul-08 STGOBN
STGOBNEURXR	31-Jul-08 STGOBN
STGOBNGBPCR	31-Jul-08 STGOBN
STGOBNGBPMM	31-Jul-08 STGOBN
STGOBNHKDMM	31-Jul-08 STGOBN
STGOBNJPYCR	31-Jul-08 STGOBN
STGOBNJPYMM	31-Jul-08 STGOBN
STGOBNNZDCR	31-Jul-08 STGOBN
STGOBNNZDMM	31-Jul-08 STGOBN
STGOBNSEKMM	31-Jul-08 STGOBN
STGOBNSGDMM	31-Jul-08 STGOBN
STGOBNUSDCR	31-Jul-08 STGOBN
STGOBNUSDMM	31-Jul-08 STGOBN
STGOBNUSDMR	31-Jul-08 STGOBN
STGOBNUSDXR	31-Jul-08 STGOBN
STGOBNZARMM	31-Jul-08 STGOBN
STIEURCR	31-Jul-08 STI
STIEURMR	31-Jul-08 STI
STIEURXR	31-Jul-08 STI
STIUSDCR	31-Jul-08 STI
STIUSDMR	31-Jul-08 STI
STIUSDXR	31-Jul-08 STI
STIEURMR	31-Jul-08 STI
STIUSDCR	31-Jul-08 STI

St of South Carolina	8BA817	SNRFOR	USD
Standard Chartered First Bk Korea Ltd	YG968U	SNRFOR	EUR
Standard Chartered First Bk Korea Ltd	YG968U	SNRFOR	EUR
Standard Chartered First Bk Korea Ltd	YG968U	SNRFOR	KRW
Standard Chartered First Bk Korea Ltd	YG968U	SNRFOR	USD
Standard Chartered First Bk Korea Ltd	YG968U	SNRFOR	USD
Standard Chartered First Bk Korea Ltd	YG968U	SUBLT2	EUR
Standard Chartered First Bk Korea Ltd	YG968U	SUBLT2	EUR
Standard Chartered First Bk Korea Ltd	YG968U	SUBLT2	USD
Standard Chartered First Bk Korea Ltd	YG968U	SUBLT2	USD
Standard Chartered First Bk Korea Ltd	YG968U	SUBLT2	USD
Stena Aktiebolag	W4FCDX	SNRFOR	CHF
Stena Aktiebolag	W4FCDX	SNRFOR	EUR
Stena Aktiebolag	W4FCDX	SNRFOR	EUR
Stena Aktiebolag	W4FCDX	SNRFOR	EUR
Stena Aktiebolag	W4FCDX	SNRFOR	GBP
Stena Aktiebolag	W4FCDX	SNRFOR	JPY
Stena Aktiebolag	W4FCDX	SNRFOR	USD
Stena Aktiebolag	W4FCDX	SNRFOR	USD
Stena Aktiebolag	W4FCDX	SNRFOR	USD
St George Bk Ltd	7FHE97	SNRFOR	AUD
St George Bk Ltd	7FHE97	SNRFOR	EUR
St George Bk Ltd	7FHE97	SNRFOR	EUR
St George Bk Ltd	7FHE97	SNRFOR	EUR
St George Bk Ltd	7FHE97	SNRFOR	GBP
St George Bk Ltd	7FHE97	SNRFOR	GBP
St George Bk Ltd	7FHE97	SNRFOR	HKD
St George Bk Ltd	7FHE97	SNRFOR	JPY
St George Bk Ltd	7FHE97	SNRFOR	NZD
St George Bk Ltd	7FHE97	SNRFOR	SGD
St George Bk Ltd	7FHE97	SNRFOR	USD
St George Bk Ltd	7FHE97	SNRFOR	USD
St George Bk Ltd	7FHE97	SNRFOR	USD
St George Bk Ltd	7FHE97	SNRFOR	USD
St George Bk Ltd	7FHE97	SUBLT2	AUD
St George Bk Ltd	7FHE97	SUBLT2	EUR
St George Bk Ltd	7FHE97	SUBLT2	EUR
St George Bk Ltd	7FHE97	SUBLT2	EUR
St George Bk Ltd	7FHE97	SUBLT2	JPY
St George Bk Ltd	7FHE97	SUBLT2	USD
St George Bk Ltd	7FHE97	SUBLT2	USD
St George Bk Ltd	7FHE97	SUBLT2	USD
Cie de St Gobain	FG872C	SNRFOR	AUD
Cie de St Gobain	FG872C	SNRFOR	AUD
Cie de St Gobain	FG872C	SNRFOR	AUD
Cie de St Gobain	FG872C	SNRFOR	CAD
Cie de St Gobain	FG872C	SNRFOR	CHF
Cie de St Gobain	FG872C	SNRFOR	CHF
Cie de St Gobain	FG872C	SNRFOR	EUR
Cie de St Gobain	FG872C	SNRFOR	EUR
Cie de St Gobain	FG872C	SNRFOR	EUR
Cie de St Gobain	FG872C	SNRFOR	EUR
Cie de St Gobain	FG872C	SNRFOR	GBP
Cie de St Gobain	FG872C	SNRFOR	GBP
Cie de St Gobain	FG872C	SNRFOR	HKD
Cie de St Gobain	FG872C	SNRFOR	JPY
Cie de St Gobain	FG872C	SNRFOR	JPY
Cie de St Gobain	FG872C	SNRFOR	NZD
Cie de St Gobain	FG872C	SNRFOR	NZD
Cie de St Gobain	FG872C	SNRFOR	SEK
Cie de St Gobain	FG872C	SNRFOR	SGD
Cie de St Gobain	FG872C	SNRFOR	USD
Cie de St Gobain	FG872C	SNRFOR	USD
Cie de St Gobain	FG872C	SNRFOR	USD
Cie de St Gobain	FG872C	SNRFOR	USD
Cie de St Gobain	FG872C	SNRFOR	ZAR
SunTrust Bks Inc	8EDGA5	SNRFOR	EUR
SunTrust Bks Inc	8EDGA5	SNRFOR	EUR
SunTrust Bks Inc	8EDGA5	SNRFOR	EUR
SunTrust Bks Inc	8EDGA5	SNRFOR	USD
SunTrust Bks Inc	8EDGA5	SNRFOR	USD
SunTrust Bks Inc	8EDGA5	SNRFOR	USD
SunTrust Bks Inc	8EDGA5	SUBLT2	EUR
SunTrust Bks Inc	8EDGA5	SUBLT2	USD

XR	Composite	0.16%	0.16%	0.16%	0.16%	0.19%	0.19%
CR	Composite	1.37%	1.37%	1.50%	1.48%	1.51%	1.85%
MM	Composite						
CR	Composite	1.37%	1.37%	1.50%	1.48%	1.51%	1.85%
CR	Composite	1.37%	1.37%	1.50%	1.48%	1.51%	1.85%
MM	Composite	1.37%	1.37%	1.50%	1.48%	1.51%	1.85%
CR	Composite						
MM	Composite						
CR	Composite	1.63%	1.63%	2.26%	2.26%	2.26%	2.26%
MM	Composite						
XR	Composite						
MM	Composite	1.48%	1.70%	2.43%	2.98%	3.29%	3.60%
CR	Composite	1.54%	1.77%	2.53%	3.10%	3.43%	3.75%
MM	Composite	1.48%	1.70%	2.43%	2.98%	3.29%	3.60%
MR	Composite						
MM	Composite	1.48%	1.70%	2.43%	2.98%	3.29%	3.60%
MM	Composite	1.49%	1.70%	2.44%	2.98%	3.31%	3.60%
CR	Composite	1.54%	1.77%	2.53%	3.10%	3.43%	3.75%
MM	Composite	1.48%	1.70%	2.43%	2.98%	3.29%	3.60%
XR	Composite	1.41%	1.62%	2.32%	2.84%	3.13%	3.43%
MR	Composite	0.55%	0.58%	0.69%	0.77%	0.82%	0.91%
CR	Composite						
MM	Composite						
MR	Composite	0.55%	0.57%	0.69%	0.78%	0.83%	0.91%
CR	Composite						
MR	Composite	0.55%	0.57%	0.69%	0.78%	0.83%	0.91%
MR	Composite	0.005491188	0.005665347	0.0068783	0.007831083	0.008251095	0.009056675
MR	Composite						
MR	Composite	0.55%	0.57%	0.69%	0.78%	0.83%	0.91%
MR	Composite	0.55%	0.57%	0.69%	0.78%	0.83%	0.91%
CR	Composite	0.55%	0.59%	0.72%	0.81%	0.86%	0.95%
MM	Composite	0.55%	0.57%	0.69%	0.78%	0.83%	0.91%
MR	Composite	0.005491188	0.005665347	0.0068783	0.007831083	0.008251095	0.009056675
XR	Composite						
MR	Composite	0.008008	0.009560936	0.010891306	0.012040091	0.012874786	0.013903276
CR	Composite						
MM	Composite						
MR	Composite	0.008008	0.009559413	0.010888261	0.012036576	0.012869123	0.01389647
MR	Composite	0.80%	0.96%	1.09%	1.20%	1.29%	1.39%
CR	Composite	0.80%	1.01%	1.15%	1.27%	1.35%	1.46%
MM	Composite						
MR	Composite	0.80%	0.96%	1.09%	1.20%	1.29%	1.39%
CR	Composite	0.65%	0.99%	1.32%	1.58%	1.80%	1.98%
MM	Composite	0.65%	0.95%	1.26%	1.51%	1.72%	1.90%
MR	Composite						
MM	Composite	0.00650911	0.00940487	0.0125893	0.015261066	0.0174257	0.019031671
CR	Composite	0.65%	0.98%	1.35%	1.63%	1.82%	1.99%
MM	Composite	0.00650911	0.00940487	0.0125893	0.015261066	0.0174257	0.019031671
CR	Composite	0.65%	0.98%	1.35%	1.63%	1.82%	1.99%
MM	Composite	0.65%	0.94%	1.26%	1.53%	1.74%	1.90%
MR	Composite	0.65%	0.95%	1.26%	1.53%	1.72%	1.88%
XR	Composite	0.65%	0.91%	1.21%	1.47%	1.66%	1.82%
CR	Composite	0.65%	0.98%	1.35%	1.63%	1.82%	1.99%
MM	Composite	0.00650911	0.00940487	0.0125893	0.015261066	0.0174257	0.019031671
MM	Composite	0.00650911	0.00940487	0.0125893	0.015261066	0.0174257	0.019031671
CR	Composite	0.00650911	0.009901263	0.013002707	0.01590998	0.018036717	0.019821088
MM	Composite	0.65%	0.95%	1.25%	1.52%	1.73%	1.90%
CR	Composite	0.65%	0.98%	1.35%	1.63%	1.82%	1.99%
MM	Composite	0.00650911	0.00940487	0.0125893	0.015261066	0.0174257	0.019031671
MM	Composite	0.65%	0.94%	1.26%	1.53%	1.74%	1.90%
MM	Composite	0.00650911	0.00940487	0.0125893	0.015261066	0.0174257	0.019031671
CR	Composite	0.65%	0.98%	1.35%	1.63%	1.82%	1.99%
MM	Composite	0.65%	0.94%	1.26%	1.53%	1.74%	1.90%
MR	Composite	0.00650911	0.009463524	0.012583942	0.015269094	0.017239339	0.01884962
XR	Composite	0.65%	0.91%	1.21%	1.47%	1.66%	1.82%
MM	Composite	0.65%	0.94%	1.26%	1.53%	1.74%	1.90%
CR	Composite						
MR	Composite	1.17%	1.17%	0.94%	1.14%	1.32%	1.71%
XR	Composite						
CR	Composite	0.0116575	0.0116575	0.00935	0.011405	0.0132	0.018
MR	Composite	0.0116575	0.0116575	0.00935	0.011405	0.0132	0.0171
XR	Composite	1.17%	1.17%	0.94%	1.14%	1.32%	1.65%
MR	Composite	1.17%	1.17%	1.47%	1.51%	1.79%	1.79%
CR	Composite						

0.23%	0.23%	0.23%	0.23%	0.23%	0.8	
1.92%	1.98%	2.02%	2.02%	2.02%	0.285	NR
					0.285	
1.92%	1.98%	2.02%	2.02%	2.02%	0.285	NR
1.92%	1.98%	2.02%	2.02%	2.02%	0.285	NR
1.92%	1.98%	2.02%	2.02%	2.02%	0.285	NR
					0.2	
					0.2	
2.26%	2.26%	2.26%	2.26%	2.26%	0.2	NR
					0.2	
					0.2	
3.75%	3.92%	3.87%	3.86%	3.97%	0.4 AA	A
3.90%	4.08%	4.03%	4.03%	4.13%	0.4 A	BBB
3.75%	3.92%	3.87%	3.86%	3.97%	0.4 AA	A
					0.4	
3.75%	3.92%	3.87%	3.86%	3.97%	0.4 AA	A
3.75%	3.91%	3.87%	3.86%	3.95%	0.4 BBB	BB
3.90%	4.08%	4.03%	4.03%	4.13%	0.4 A	BBB
3.75%	3.92%	3.87%	3.86%	3.97%	0.4 AA	A
3.57%	3.73%	3.69%	3.68%	3.78%	0.4 A	BBB
0.95%	0.98%	1.01%	0.99%	0.97%	0.4 NR	A
					0.4	
					0.4	
0.95%	0.98%	1.02%	0.98%	0.96%	0.4 NR	AA
					0.4	
0.95%	0.98%	1.02%	0.98%	0.96%	0.4 NR	AA
0.95%	0.009811952	0.010154385	0.0098473	0.009599123	0.4 NR	AA
					0.4	
0.95%	0.98%	1.02%	0.98%	0.96%	0.4 NR	AA
0.95%	0.98%	1.02%	0.98%	0.96%	0.4 NR	AA
0.99%	1.03%	1.06%	1.04%	1.01%	0.4 NR	A
0.95%	0.99%	1.02%	0.99%	0.97%	0.4 NR	A
0.95%	0.009811952	0.010154385	0.0098473	0.009599123	0.4 NR	AA
					0.4	
1.44%	0.014946474	0.015581112	0.014947888	0.015338249	0.2 NR	BBB
					0.2	
					0.2	
1.44%	0.014935597	0.015581112	0.014947888	0.015338249	0.2 NR	AA
1.44%	1.49%	1.56%	1.49%	1.53%	0.2 NR	BBB
1.52%	1.57%	1.64%	1.57%	1.61%	0.2 NR	A
					0.2	
1.44%	1.49%	1.56%	1.49%	1.53%	0.2 NR	AA
2.04%	2.07%	2.00%	1.99%	2.00%	0.4 NR	BBB
1.96%	1.99%	2.00%	1.99%	2.00%	0.4 NR	A
					0.4	
1.95%	0.020008558	0.019989657	0.019864442	0.019991181	0.4 NR	AAA
2.00%	2.05%	2.00%	2.06%	2.00%	0.4 NR	A
1.95%	0.020008558	0.019989657	0.019864442	0.019991181	0.4 NR	AAA
2.00%	2.05%	2.00%	2.06%	2.00%	0.4 NR	A
1.95%	2.00%	2.00%	1.99%	2.00%	0.4 NR	AAA
1.93%	1.97%	2.00%	1.96%	2.00%	0.4 NR	AA
1.86%	1.90%	2.00%	1.89%	2.00%	0.4 NR	AA
2.00%	2.05%	2.00%	2.06%	2.00%	0.4 NR	A
1.95%	0.020008558	0.019989657	0.019864442	0.019991181	0.4 NR	AAA
1.95%	0.020008558	0.019989657	0.019864442	0.019991181	0.4 NR	AAA
2.03%	0.021030437	0.019989657	0.019882105	0.019991181	0.4 NR	BBB
1.95%	2.02%	2.00%	1.99%	2.00%	0.4 NR	A
2.00%	2.05%	2.00%	2.06%	2.00%	0.4 NR	A
1.95%	0.020008558	0.019989657	0.019864442	0.019991181	0.4 NR	AAA
1.95%	2.00%	2.00%	1.99%	2.00%	0.4 NR	AAA
1.95%	0.020008558	0.019989657	0.019864442	0.019991181	0.4 NR	AAA
2.00%	2.05%	2.00%	2.06%	2.00%	0.4 NR	A
1.95%	2.00%	2.00%	1.99%	2.00%	0.4 NR	AAA
1.93%	0.019746531	0.019989657	0.019616586	0.019991181	0.4 NR	AA
1.86%	1.90%	2.00%	1.89%	2.00%	0.4 NR	AA
1.95%	2.00%	2.00%	1.99%	2.00%	0.4 NR	AAA
					0.407142855	
1.75%	1.77%	1.49%	1.49%	1.62%	0.4	NR
					0.407142855	
1.75%	0.0177	0.01495	0.01495	0.016195	0.407142855	NR
1.75%	0.0177	0.01495	0.01495	0.016195	0.4	NR
1.75%	1.77%	1.49%	1.49%	1.62%	0.407142855	NR
1.80%	1.85%	1.85%	1.85%	1.85%	0.226666668	NR
					0.226666668	

	BB		BB		BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR				
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	A	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	A	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	A	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	A	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	A	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
NR	NR	NR	BB	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	B	NR	NR
NR	NR	NR	NR	NR	NR

			BBB	3	Government
NR			NR	2	Financials
			NR		Financials
NR			NR	2	Financials
NR			NR	2	Financials
NR			NR	2	Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
AA	A	AA	AA	9	Industrials
A	BBB	A	AA	9	Industrials
AA	A	AA	AA	9	Industrials
			NR		Industrials
AA	A	AA	AA	9	Industrials
BBB	BB	BBB	AA	9	Industrials
A	BBB	A	AA	9	Industrials
AA	A	AA	AA	9	Industrials
A	BBB	A	AA	9	Industrials
BBB	BBB	BB	AA	10	Financials
			NR		Financials
			NR		Financials
AA	AA	A	AA	9	Financials
			NR		Financials
AA	AA	A	AA	9	Financials
AA	AA	A	AA	9	Financials
			NR		Financials
AA	AA	A	AA	9	Financials
AA	AA	A	AA	9	Financials
A	A	BBB	AA	10	Financials
A	A	BBB	AA	10	Financials
AA	AA	A	AA	9	Financials
			NR		Financials
BB	BB	BB	AA	11	Financials
			NR		Financials
			NR		Financials
A	A	A	AA	11	Financials
BB	BB	BB	AA	11	Financials
BBB	BBB	BBB	AA	11	Financials
			NR		Financials
A	A	A	AA	11	Financials
NR	BB	NR	A	3	Industrials
NR	BB	NR	A	3	Industrials
			NR		Industrials
NR	A	NR	AA	19	Industrials
NR	BBB	NR	A	5	Industrials
NR	A	NR	AA	19	Industrials
NR	BBB	NR	A	5	Industrials
NR	A	NR	AA	19	Industrials
NR	BBB	NR	AA	19	Industrials
NR	BBB	NR	AA	19	Industrials
NR	BBB	NR	A	5	Industrials
NR	A	NR	AA	19	Industrials
NR	A	NR	AA	19	Industrials
NR	BB	NR	A	3	Industrials
NR	BB	NR	A	3	Industrials
NR	BBB	NR	A	5	Industrials
NR	A	NR	AA	19	Industrials
NR	A	NR	AA	19	Industrials
NR	A	NR	AA	19	Industrials
NR	BBB	NR	A	5	Industrials
NR	A	NR	AA	19	Industrials
NR	BBB	NR	AA	19	Industrials
NR	BBB	NR	AA	19	Industrials
NR	A	NR	AA	19	Industrials
			NR		Financials
	NR	NR	NR	3	Financials
			NR		Financials
	NR	NR	NR	3	Financials
	NR	NR	NR	3	Financials
	NR	NR	NR	3	Financials
			NR	2	Financials
			NR		Financials

N.Amer	United States		AA				DocAdj
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A		Thin	Thin	Thin
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A		Thin		Thin
Asia	Korea (Republic of)	A	A				
Asia	Korea (Republic of)	A	A				
Europe	Sweden	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BB	BB				
Europe	Sweden	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	Thin	CcyGrp	Entity Tier	Entity Tier
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB				
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				

	DocAdj		DocAdj	
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Thin	CcyGrp	Thin	Thin		Thin	Thin
Thin	DocAdj	Thin	Thin		Thin	Thin
Thin	CcyGrp	Thin	Thin		Thin	Thin
Thin	DocAdj	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin			

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STIUSDMR	31-Jul-08 STI
STLAUDCR	31-Jul-08 STL
STLAUDMM	31-Jul-08 STL
STLCHFCR	31-Jul-08 STL
STLCHFMM	31-Jul-08 STL
STLEURCR	31-Jul-08 STL
STLEURMM	31-Jul-08 STL
STLEURMR	31-Jul-08 STL
STLEURXR	31-Jul-08 STL
STLGBPCR	31-Jul-08 STL
STLGBPMM	31-Jul-08 STL
STLHKDMM	31-Jul-08 STL
STLJPYCR	31-Jul-08 STL
STLJPYMM	31-Jul-08 STL
STLJPYMR	31-Jul-08 STL
STLNOKMM	31-Jul-08 STL
STLSGDMM	31-Jul-08 STL
STLUSDCR	31-Jul-08 STL
STLUSDMM	31-Jul-08 STL
STLUSDMR	31-Jul-08 STL
STLUSDXR	31-Jul-08 STL
STLDUSDCR	31-Jul-08 STLD
STLDUSDMR	31-Jul-08 STLD
STLDUSDXR	31-Jul-08 STLD
STLIFE-Ass2006EURCR	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006EURMM	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006EURMR	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006GBPCR	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006GBPMM	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006USDCR	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006USDMM	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006USDMR	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006AUDCR	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006AUDMM	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006EURCR	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006EURMM	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006EURMR	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006GBPCR	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006GBPMM	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006JPYCR	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006JPYMM	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006USDCR	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006USDMM	31-Jul-08 STLIFE-Ass2006
STLIFE-Ass2006USDMR	31-Jul-08 STLIFE-Ass2006
STLIFE-LifeAssAUDMM	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssEURCR	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssEURMM	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssGBPCR	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssGBPMM	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssUSDCR	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssUSDMM	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssUSDMR	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssAUDCR	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssEURCR	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssEURMM	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssGBPCR	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssGBPMM	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssGBPMR	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssHKDCR	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssJPYCR	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssUSDCR	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssUSDMM	31-Jul-08 STLIFE-LifeAss
STLIFE-LifeAssZARCR	31-Jul-08 STLIFE-LifeAss
STLIFE-SDLBEURCR	31-Jul-08 STLIFE-SDLB
STLIFE-SDLBEURMM	31-Jul-08 STLIFE-SDLB
STLIFE-SDLBEURMR	31-Jul-08 STLIFE-SDLB
STLIFE-SDLBGBPCR	31-Jul-08 STLIFE-SDLB
STLIFE-SDLBGBPMM	31-Jul-08 STLIFE-SDLB
STLIFE-SDLBUSDCR	31-Jul-08 STLIFE-SDLB
STLIFE-SDLBUSDMM	31-Jul-08 STLIFE-SDLB
STLIFE-SDLBUSDMR	31-Jul-08 STLIFE-SDLB
STMAUDCR	31-Jul-08 STM
STMAUDMM	31-Jul-08 STM
STMCADMM	31-Jul-08 STM

SunTrust Bks Inc	8EDGA5	SUBLT2	USD
StatoilHydro ASA	RZC53V	SNRFOR	AUD
StatoilHydro ASA	RZC53V	SNRFOR	AUD
StatoilHydro ASA	RZC53V	SNRFOR	CHF
StatoilHydro ASA	RZC53V	SNRFOR	CHF
StatoilHydro ASA	RZC53V	SNRFOR	EUR
StatoilHydro ASA	RZC53V	SNRFOR	EUR
StatoilHydro ASA	RZC53V	SNRFOR	EUR
StatoilHydro ASA	RZC53V	SNRFOR	EUR
StatoilHydro ASA	RZC53V	SNRFOR	GBP
StatoilHydro ASA	RZC53V	SNRFOR	GBP
StatoilHydro ASA	RZC53V	SNRFOR	HKD
StatoilHydro ASA	RZC53V	SNRFOR	JPY
StatoilHydro ASA	RZC53V	SNRFOR	JPY
StatoilHydro ASA	RZC53V	SNRFOR	JPY
StatoilHydro ASA	RZC53V	SNRFOR	NOK
StatoilHydro ASA	RZC53V	SNRFOR	SGD
StatoilHydro ASA	RZC53V	SNRFOR	USD
StatoilHydro ASA	RZC53V	SNRFOR	USD
StatoilHydro ASA	RZC53V	SNRFOR	USD
StatoilHydro ASA	RZC53V	SNRFOR	USD
Stl Dynamics Inc	8DD92A	SNRFOR	USD
Stl Dynamics Inc	8DD92A	SNRFOR	USD
Stl Dynamics Inc	8DD92A	SNRFOR	USD
Standard Life Assurn Co 2006	GOC67O	SNRFOR	EUR
Standard Life Assurn Co 2006	GOC67O	SNRFOR	EUR
Standard Life Assurn Co 2006	GOC67O	SNRFOR	EUR
Standard Life Assurn Co 2006	GOC67O	SNRFOR	GBP
Standard Life Assurn Co 2006	GOC67O	SNRFOR	GBP
Standard Life Assurn Co 2006	GOC67O	SNRFOR	USD
Standard Life Assurn Co 2006	GOC67O	SNRFOR	USD
Standard Life Assurn Co 2006	GOC67O	SNRFOR	USD
Standard Life Assurn Co 2006	GOC67O	SUBLT2	AUD
Standard Life Assurn Co 2006	GOC67O	SUBLT2	AUD
Standard Life Assurn Co 2006	GOC67O	SUBLT2	EUR
Standard Life Assurn Co 2006	GOC67O	SUBLT2	EUR
Standard Life Assurn Co 2006	GOC67O	SUBLT2	EUR
Standard Life Assurn Co 2006	GOC67O	SUBLT2	GBP
Standard Life Assurn Co 2006	GOC67O	SUBLT2	GBP
Standard Life Assurn Co 2006	GOC67O	SUBLT2	JPY
Standard Life Assurn Co 2006	GOC67O	SUBLT2	JPY
Standard Life Assurn Co 2006	GOC67O	SUBLT2	USD
Standard Life Assurn Co 2006	GOC67O	SUBLT2	USD
Standard Life Assurn Co 2006	GOC67O	SUBLT2	USD
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	AUD
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	EUR
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	EUR
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	GBP
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	GBP
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	USD
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	USD
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	USD
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	AUD
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	EUR
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	EUR
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	GBP
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	GBP
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	GBP
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	HKD
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	JPY
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	USD
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	USD
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	ZAR
Standard Life Bk plc	GOC66Y	SNRFOR	EUR
Standard Life Bk plc	GOC66Y	SNRFOR	EUR
Standard Life Bk plc	GOC66Y	SNRFOR	EUR
Standard Life Bk plc	GOC66Y	SNRFOR	GBP
Standard Life Bk plc	GOC66Y	SNRFOR	GBP
Standard Life Bk plc	GOC66Y	SNRFOR	USD
Standard Life Bk plc	GOC66Y	SNRFOR	USD
Standard Life Bk plc	GOC66Y	SNRFOR	USD
Stmicroelectronics N V	8E7113	SNRFOR	AUD
Stmicroelectronics N V	8E7113	SNRFOR	AUD
Stmicroelectronics N V	8E7113	SNRFOR	CAD

MR	Composite	1.17%	1.17%	1.47%	1.51%	1.79%	1.79%
CR	Composite						
MM	Composite	0.13%	0.14%	0.21%	0.24%	0.28%	0.32%
CR	Composite						
MM	Composite						
CR	Composite	0.13%	0.14%	0.21%	0.25%	0.29%	0.33%
MM	Composite	0.13%	0.14%	0.21%	0.24%	0.28%	0.32%
MR	Composite	0.001259172	0.001356746	0.002039552	0.00233566	0.002753494	0.003166846
XR	Composite	0.12%	0.13%	0.20%	0.22%	0.26%	0.31%
CR	Composite	0.13%	0.14%	0.21%	0.25%	0.29%	0.33%
MM	Composite	0.13%	0.14%	0.21%	0.24%	0.28%	0.32%
MM	Composite	0.13%	0.14%	0.21%	0.24%	0.28%	0.32%
CR	Composite						
MM	Composite	0.13%	0.14%	0.21%	0.24%	0.28%	0.32%
MR	Composite						
MM	Composite	0.13%	0.14%	0.21%	0.24%	0.28%	0.32%
MM	Composite	0.00126752	0.00136994	0.002060599	0.002358568	0.002782478	0.003198142
CR	Composite	0.001325444	0.001428154	0.002146897	0.00245859	0.002862945	0.003333522
MM	Composite	0.13%	0.14%	0.21%	0.24%	0.28%	0.32%
MR	Composite	0.13%	0.14%	0.20%	0.23%	0.28%	0.32%
XR	Composite						
CR	Composite	3.08%	3.08%	3.08%	3.08%	3.08%	3.08%
MR	Composite	3.08%	3.08%	3.08%	3.08%	3.08%	3.08%
XR	Composite	3.08%	3.08%	3.08%	3.08%	3.08%	3.08%
CR	Composite	0.48%	0.48%	0.60%	0.70%	0.79%	0.87%
MM	Composite	0.48%	0.48%	0.60%	0.70%	0.79%	0.87%
MR	Composite	0.004797	0.004797	0.005991	0.006974	0.0079085	0.00865
CR	Composite						
MM	Composite	0.004797	0.004797	0.005991	0.006974	0.0079085	0.00865
CR	Composite	0.48%	0.48%	0.60%	0.70%	0.79%	0.87%
MM	Composite	0.48%	0.48%	0.60%	0.70%	0.79%	0.87%
MR	Composite	0.48%	0.48%	0.60%	0.70%	0.79%	0.87%
CR	Composite						
MM	Composite	0.43%	0.51%	0.71%	0.87%	0.98%	1.09%
CR	Composite	0.0042515	0.00480175	0.007350333	0.008779	0.009950125	0.0109375
MM	Composite	0.43%	0.52%	0.70%	0.86%	0.96%	1.08%
MR	Composite	0.43%	0.52%	0.69%	0.85%	0.95%	1.06%
CR	Composite	0.0042515	0.00480175	0.007350333	0.008779	0.009950125	0.0109375
MM	Composite	0.43%	0.52%	0.70%	0.86%	0.96%	1.08%
CR	Composite	0.43%	0.51%	0.71%	0.87%	0.98%	1.09%
MM	Composite	0.43%	0.51%	0.71%	0.87%	0.98%	1.09%
CR	Composite	0.43%	0.48%	0.74%	0.88%	1.00%	1.09%
MM	Composite	0.0042515	0.005237896	0.006976345	0.0086178	0.0096322	0.01077084
MR	Composite						
MM	Composite	0.50%	0.40%	0.51%	0.65%	0.65%	0.80%
CR	Composite	0.005004157	0.004213509	0.005363671	0.006491407	0.006466405	0.007987563
MM	Composite	0.005004157	0.004044968	0.005149125	0.006491407	0.006466405	0.007987563
CR	Composite	0.50%	0.42%	0.54%	0.65%	0.65%	0.80%
MM	Composite	0.50%	0.40%	0.51%	0.65%	0.65%	0.80%
CR	Composite	0.50%	0.42%	0.54%	0.65%	0.65%	0.80%
MM	Composite	0.50%	0.40%	0.51%	0.65%	0.65%	0.80%
MR	Composite						
CR	Composite	0.47%	0.53%	0.69%	0.84%	0.96%	1.08%
CR	Composite	0.45%	0.52%	0.70%	0.84%	0.96%	1.09%
MM	Composite	0.48%	0.51%	0.67%	0.81%	0.93%	1.05%
CR	Composite	0.00452	0.0052002	0.006971315	0.008394722	0.009609541	0.010878738
MM	Composite	0.48%	0.51%	0.67%	0.81%	0.93%	1.05%
MR	Composite						
CR	Composite	0.45%	0.52%	0.70%	0.84%	0.96%	1.09%
CR	Composite	0.47%	0.53%	0.69%	0.84%	0.96%	1.08%
CR	Composite	0.45%	0.52%	0.70%	0.84%	0.96%	1.09%
MM	Composite	0.48%	0.51%	0.67%	0.81%	0.93%	1.05%
CR	Composite	0.45%	0.52%	0.70%	0.84%	0.96%	1.09%
CR	Composite	0.21%	0.38%	0.64%	0.88%	0.93%	1.04%
MM	Composite	0.001961988	0.003997333	0.006357	0.00845975	0.00932	0.01
MR	Composite						
CR	Composite	0.21%	0.38%	0.64%	0.88%	0.93%	1.04%
MM	Composite	0.20%	0.40%	0.64%	0.85%	0.93%	1.00%
CR	Composite	0.21%	0.38%	0.64%	0.88%	0.93%	1.04%
MM	Composite	0.20%	0.40%	0.64%	0.85%	0.93%	1.00%
MR	Composite						
CR	Composite	0.27%	0.31%	0.44%	0.54%	0.60%	0.66%
MM	Composite	0.002664233	0.002994249	0.004177594	0.005140566	0.005738922	0.006317414
MM	Composite	0.26%	0.29%	0.40%	0.49%	0.57%	0.64%

1.80%	1.85%	1.85%	1.85%	1.85%	0.226666668	NR
					0.4	
0.35%	0.41%	0.45%	0.50%	0.52%	0.4 BB	B
					0.4	
					0.4	
0.36%	0.43%	0.45%	0.51%	0.52%	0.4 BBB	BB
0.35%	0.41%	0.45%	0.49%	0.52%	0.4 A	BBB
0.35%	0.004045809	0.004480472	0.004860694	0.005247045	0.4 BBB	BB
0.33%	0.39%	0.45%	0.47%	0.52%	0.4 BBB	BB
0.36%	0.43%	0.45%	0.51%	0.52%	0.4 BBB	BB
0.35%	0.41%	0.45%	0.49%	0.52%	0.4 A	BBB
0.35%	0.41%	0.45%	0.49%	0.52%	0.4 A	BBB
					0.4	
0.35%	0.41%	0.45%	0.50%	0.52%	0.4 BB	B
					0.4	
0.35%	0.41%	0.45%	0.49%	0.52%	0.4 A	BBB
0.35%	0.004082559	0.004480472	0.004895029	0.005247045	0.4 A	BBB
0.36%	0.004258747	0.004480472	0.00511652	0.005247045	0.4 BBB	BB
0.35%	0.41%	0.45%	0.49%	0.52%	0.4 A	BBB
0.35%	0.40%	0.45%	0.49%	0.52%	0.4 BBB	BB
					0.4	
3.08%	3.08%	3.08%	3.08%	3.08%	0.35	
3.08%	3.08%	3.08%	3.08%	3.08%	0.35	
3.08%	3.08%	3.08%	3.08%	3.08%	0.35	
0.85%	0.87%	0.87%	0.87%	0.87%	0.4	NR
0.85%	0.87%	0.87%	0.87%	0.87%	0.4	NR
0.85%	0.0087125	0.0087125	0.0087125	0.0087125	0.4	NR
					0.4	
0.85%	0.0087125	0.0087125	0.0087125	0.0087125	0.4	NR
0.85%	0.87%	0.87%	0.87%	0.87%	0.4	NR
0.85%	0.87%	0.87%	0.87%	0.87%	0.4	NR
0.85%	0.87%	0.87%	0.87%	0.87%	0.4	NR
					0.2	
1.11%	1.14%	1.14%	1.17%	1.24%	0.2 NR	B
1.13%	0.011456	0.011456	0.011665	0.012409652	0.2 NR	A
1.10%	1.13%	1.13%	1.17%	1.24%	0.2 NR	BB
1.08%	1.11%	1.11%	1.17%	1.24%	0.2 NR	BB
1.13%	0.011456	0.011456	0.011665	0.012409652	0.2 NR	A
1.10%	1.13%	1.13%	1.17%	1.24%	0.2 NR	BB
1.11%	1.14%	1.14%	1.17%	1.24%	0.2 NR	B
1.11%	1.14%	1.14%	1.17%	1.24%	0.2 NR	B
1.13%	1.15%	1.15%	1.17%	1.24%	0.2 NR	A
1.10%	0.011309156	0.011309156	0.011665	0.012409652	0.2 NR	BB
					0.2	
0.69%	0.69%	1.06%	1.06%	1.06%	0.4 NR	BB
0.69%	0.69%	0.010580511	0.010580511	0.010580511	0.4 NR	BBB
0.69%	0.69%	0.010580511	0.010580511	0.010580511	0.4 NR	A
0.69%	0.69%	1.06%	1.06%	1.06%	0.4 NR	BBB
0.69%	0.69%	1.06%	1.06%	1.06%	0.4 NR	A
0.69%	0.69%	1.06%	1.06%	1.06%	0.4 NR	BBB
0.69%	0.69%	1.06%	1.06%	1.06%	0.4 NR	A
					0.4	
1.12%	1.15%	1.22%	1.23%	1.23%	0.2 BB	BBB
1.13%	1.16%	1.23%	1.25%	1.23%	0.2 A	A
1.09%	1.11%	1.19%	1.20%	1.23%	0.2 A	A
1.13%	0.011553533	0.012278213	0.012522361	0.01234185	0.2 A	A
1.09%	1.11%	1.19%	1.20%	1.23%	0.2 A	A
					0.2	
1.13%	1.16%	1.23%	1.25%	1.23%	0.2 A	A
1.12%	1.15%	1.22%	1.23%	1.23%	0.2 BB	BBB
1.13%	1.16%	1.23%	1.25%	1.23%	0.2 A	A
1.09%	1.11%	1.19%	1.20%	1.23%	0.2 A	A
1.13%	1.16%	1.23%	1.25%	1.23%	0.2 A	A
1.02%	1.07%	1.18%	1.06%		0.4 BB	BBB
1.02%	0.010289	0.0117645	0.01055		0.4 BBB	A
					0.4	
1.02%	1.07%	1.18%	1.06%		0.4 BB	BBB
1.02%	1.03%	1.18%	1.06%		0.4 BBB	A
1.02%	1.07%	1.18%	1.06%		0.4 BB	BBB
1.02%	1.03%	1.18%	1.06%		0.4 BBB	A
					0.4	
0.71%	0.78%	0.83%	0.79%	0.99%	0.388636363 BBB	BBB
0.68%	0.007511071	0.007940172	0.00787921	0.00992	0.388636363 BBB	A
0.69%	0.75%	0.83%	0.78%	0.99%	0.388888888 AA	AAA

NR	NR	NR	NR	NR	NR
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	BB	B	B	B	B
A	A	A	A	A	A
BB	A	BB	BB	BB	BB
BB	BBB	BB	BB	BB	BB
A	A	A	A	A	A
BB	A	BB	BB	BB	BB
B	BB	B	B	B	B
B	BB	B	B	B	B
A	A	A	A	A	A
BB	A	BB	BB	BB	BB
BB	NR	NR	NR	NR	
BBB	NR	NR	NR	NR	
A	NR	NR	NR	NR	
BBB	NR	NR	NR	NR	
A	NR	NR	NR	NR	
BBB	NR	NR	NR	NR	
A	NR	NR	NR	NR	
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
NR	BB	NR	BBB	NR	BBB
NR	BB	NR	A	NR	A
NR	BB	NR	BBB	NR	BBB
NR	BB	NR	A	NR	A
NR	BB	NR	BBB	NR	BBB
NR	BB	NR	A	NR	A
NR	BB	NR	BBB	NR	BBB
NR	BB	NR	A	NR	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA

			NR	2 Financials
			NR	Oil & Gas
NR	CCC	NR	A	8 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	B	NR	A	8 Oil & Gas
NR	BB	NR	A	8 Oil & Gas
NR	B	NR	A	8 Oil & Gas
NR	B	NR	A	8 Oil & Gas
NR	B	NR	A	8 Oil & Gas
NR	BB	NR	A	8 Oil & Gas
NR	BB	NR	A	8 Oil & Gas
			NR	Oil & Gas
NR	CCC	NR	A	8 Oil & Gas
			NR	Oil & Gas
NR	BB	NR	A	8 Oil & Gas
NR	BB	NR	A	8 Oil & Gas
NR	B	NR	A	8 Oil & Gas
NR	BB	NR	A	8 Oil & Gas
NR	B	NR	A	8 Oil & Gas
			NR	Oil & Gas
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
	NR	NR	BB	7 Financials
	NR	NR	A	4 Financials
	NR	NR	BB	5 Financials
	NR	NR	BB	7 Financials
	NR	NR	A	4 Financials
	NR	NR	BB	5 Financials
	NR	NR	BB	7 Financials
	NR	NR	BB	7 Financials
	NR	NR	A	4 Financials
	NR	NR	BB	5 Financials
			NR	Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
NR			NR	2 Financials
			NR	Financials
CCC	BB	CCC	AA	9 Financials
BB	BBB	CCC	AA	9 Financials
B	BBB	CCC	AA	9 Financials
BB	BBB	CCC	AA	9 Financials
B	BBB	CCC	AA	9 Financials
			NR	Financials
BB	BBB	CCC	AA	9 Financials
CCC	BB	CCC	AA	9 Financials
BB	BBB	CCC	AA	9 Financials
B	BBB	CCC	AA	9 Financials
BB	BBB	CCC	AA	9 Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
			NR	Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
NR	NR		NR	3 Financials
			NR	Financials
BBB	BB	NR	A	4 Technology
A	BB	NR	A	4 Technology
A	A	NR	AA	18 Technology

N.Amer	United States	A	A		Thin	Thin	Thin
Europe	Norway	AA	AA				
Europe	Norway	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Norway	AA	AA				
Europe	Norway	AA	AA				
Europe	Norway	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Norway	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Norway	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Norway	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Norway	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	AA	AA				
Europe	Norway	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Norway	AA	AA				
Europe	Norway	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Norway	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Norway	AA	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA		Thin	Thin	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Thin	Entity Tier	Entity Tier	Thin
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	Thin
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	Thin
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	Thin
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	Thin
Europe	United Kingdom	A	AA	Thin	DocAdj	DocAdj	Thin
Europe	United Kingdom	A	AA	Thin	CcyGrp	CcyGrp	Thin
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	CcyGrp	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	United Kingdom	A	AA				
Europe	United Kingdom	A	AA	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	United Kingdom	A	AA	DocAdj	DocAdj	Thin	DocAdj
Europe	United Kingdom	A	AA	CcyGrp	CcyGrp	Thin	CcyGrp
Europe	United Kingdom	A	AA				
Europe	Netherlands	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
	Thin					
	Thin					
	Thin					
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Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier
Thin	DocAdj	Thin	DocAdj	Thin	Thin	
Thin	CcyGrp	Thin	CcyGrp	Thin	Thin	
Thin	DocAdj	Thin	DocAdj	Thin	Thin	
Thin	CcyGrp	Thin	CcyGrp	Thin	Thin	
Thin	DocAdj	Thin	DocAdj	Thin	Thin	
Thin	CcyGrp	Thin	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

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STMCHFCR	31-Jul-08 STM
STMCHFMM	31-Jul-08 STM
STMEURCR	31-Jul-08 STM
STMEURMM	31-Jul-08 STM
STMEURMR	31-Jul-08 STM
STMEURXR	31-Jul-08 STM
STMGBPCR	31-Jul-08 STM
STMGBPMM	31-Jul-08 STM
STMHKDMM	31-Jul-08 STM
STMJPYCR	31-Jul-08 STM
STMJPYMM	31-Jul-08 STM
STMNOKMM	31-Jul-08 STM
STMSEKMM	31-Jul-08 STM
STMSGDMM	31-Jul-08 STM
STMUSDCR	31-Jul-08 STM
STMUSDMM	31-Jul-08 STM
STMUSDMR	31-Jul-08 STM
STMUSDXR	31-Jul-08 STM
STMEURCR	31-Jul-08 STM
STMEURMM	31-Jul-08 STM
STMEURMR	31-Jul-08 STM
STMUSDCR	31-Jul-08 STM
STMUSDMM	31-Jul-08 STM
STMUSDMR	31-Jul-08 STM
STMICHUSDCR	31-Jul-08 STMICH
STMICHUSDMR	31-Jul-08 STMICH
STMICHUSDXR	31-Jul-08 STMICH
STNAUDXR	31-Jul-08 STN
STNEURMM	31-Jul-08 STN
STNEURMR	31-Jul-08 STN
STNEURXR	31-Jul-08 STN
STNHKDXR	31-Jul-08 STN
STNJPYXR	31-Jul-08 STN
STNUSDCR	31-Jul-08 STN
STNUSDMM	31-Jul-08 STN
STNUSDMR	31-Jul-08 STN
STNUSDXR	31-Jul-08 STN
STNEURXR	31-Jul-08 STN
STNUSDMR	31-Jul-08 STN
STNUSDXR	31-Jul-08 STN
STOAUAUDMR	31-Jul-08 STOAU
STOAUEURCR	31-Jul-08 STOAU
STOAUEURMM	31-Jul-08 STOAU
STOAUUSDCR	31-Jul-08 STOAU
STOAUUSDMR	31-Jul-08 STOAU
STOBRA-LivEURCR	31-Jul-08 STOBRA-Liv
STOBRA-LivEURMM	31-Jul-08 STOBRA-Liv
STOBRA-LivJPYCR	31-Jul-08 STOBRA-Liv
STOBRA-LivJPYMM	31-Jul-08 STOBRA-Liv
STOBRA-LivUSDCR	31-Jul-08 STOBRA-Liv
STOBRA-LivUSDMM	31-Jul-08 STOBRA-Liv
STOBRA-LivUSDXR	31-Jul-08 STOBRA-Liv
STOBRA-LivEURCR	31-Jul-08 STOBRA-Liv
STOBRA-LivEURMM	31-Jul-08 STOBRA-Liv
STOBRA-LivUSDCR	31-Jul-08 STOBRA-Liv
STOBRA-LivUSDMM	31-Jul-08 STOBRA-Liv
STOBRA-LivUSDXR	31-Jul-08 STOBRA-Liv
STORAAUDCR	31-Jul-08 STORA
STORAAUDMM	31-Jul-08 STORA
STORACADMM	31-Jul-08 STORA
STORACHFCR	31-Jul-08 STORA
STORACHFMM	31-Jul-08 STORA
STORADKKMM	31-Jul-08 STORA
STORAEURCR	31-Jul-08 STORA
STORAEURMM	31-Jul-08 STORA
STORAEURMR	31-Jul-08 STORA
STORAEURXR	31-Jul-08 STORA
STORAGBPCR	31-Jul-08 STORA
STORAGBPMM	31-Jul-08 STORA
STORAHKDMM	31-Jul-08 STORA
STORAJPYCR	31-Jul-08 STORA
STORAJPYMM	31-Jul-08 STORA
STORANOKMM	31-Jul-08 STORA
STORASEKCR	31-Jul-08 STORA

Stmicroelectronics N V	8E7113	SNRFOR	CHF
Stmicroelectronics N V	8E7113	SNRFOR	CHF
Stmicroelectronics N V	8E7113	SNRFOR	EUR
Stmicroelectronics N V	8E7113	SNRFOR	EUR
Stmicroelectronics N V	8E7113	SNRFOR	EUR
Stmicroelectronics N V	8E7113	SNRFOR	EUR
Stmicroelectronics N V	8E7113	SNRFOR	GBP
Stmicroelectronics N V	8E7113	SNRFOR	GBP
Stmicroelectronics N V	8E7113	SNRFOR	HKD
Stmicroelectronics N V	8E7113	SNRFOR	JPY
Stmicroelectronics N V	8E7113	SNRFOR	JPY
Stmicroelectronics N V	8E7113	SNRFOR	NOK
Stmicroelectronics N V	8E7113	SNRFOR	SEK
Stmicroelectronics N V	8E7113	SNRFOR	SGD
Stmicroelectronics N V	8E7113	SNRFOR	USD
Stmicroelectronics N V	8E7113	SNRFOR	USD
Stmicroelectronics N V	8E7113	SNRFOR	USD
Stmicroelectronics N V	8E7113	SNRFOR	USD
Stmicroelectronics N V	8E7113	SUBLT2	EUR
Stmicroelectronics N V	8E7113	SUBLT2	EUR
Stmicroelectronics N V	8E7113	SUBLT2	EUR
Stmicroelectronics N V	8E7113	SUBLT2	USD
Stmicroelectronics N V	8E7113	SUBLT2	USD
Stmicroelectronics N V	8E7113	SUBLT2	USD
St Ml	5EDA71	SNRFOR	USD
St Ml	5EDA71	SNRFOR	USD
St Ml	5EDA71	SNRFOR	USD
Sta Casinos Inc	8DCDEH	SNRFOR	AUD
Sta Casinos Inc	8DCDEH	SNRFOR	EUR
Sta Casinos Inc	8DCDEH	SNRFOR	EUR
Sta Casinos Inc	8DCDEH	SNRFOR	EUR
Sta Casinos Inc	8DCDEH	SNRFOR	HKD
Sta Casinos Inc	8DCDEH	SNRFOR	JPY
Sta Casinos Inc	8DCDEH	SNRFOR	USD
Sta Casinos Inc	8DCDEH	SNRFOR	USD
Sta Casinos Inc	8DCDEH	SNRFOR	USD
Sta Casinos Inc	8DCDEH	SNRFOR	USD
Sta Casinos Inc	8DCDEH	SUBLT2	EUR
Sta Casinos Inc	8DCDEH	SUBLT2	USD
Sta Casinos Inc	8DCDEH	SUBLT2	USD
Santos Ltd	QYAAEF	SNRFOR	AUD
Santos Ltd	QYAAEF	SNRFOR	EUR
Santos Ltd	QYAAEF	SNRFOR	EUR
Santos Ltd	QYAAEF	SNRFOR	USD
Santos Ltd	QYAAEF	SNRFOR	USD
Storebrand Livsforsikring AS	RZEABS	SNRFOR	EUR
Storebrand Livsforsikring AS	RZEABS	SNRFOR	EUR
Storebrand Livsforsikring AS	RZEABS	SNRFOR	JPY
Storebrand Livsforsikring AS	RZEABS	SNRFOR	JPY
Storebrand Livsforsikring AS	RZEABS	SNRFOR	USD
Storebrand Livsforsikring AS	RZEABS	SNRFOR	USD
Storebrand Livsforsikring AS	RZEABS	SNRFOR	USD
Storebrand Livsforsikring AS	RZEABS	SUBLT2	EUR
Storebrand Livsforsikring AS	RZEABS	SUBLT2	EUR
Storebrand Livsforsikring AS	RZEABS	SUBLT2	USD
Storebrand Livsforsikring AS	RZEABS	SUBLT2	USD
Storebrand Livsforsikring AS	RZEABS	SUBLT2	USD
Stora Enso CORP	8E831M	SNRFOR	AUD
Stora Enso CORP	8E831M	SNRFOR	AUD
Stora Enso CORP	8E831M	SNRFOR	CAD
Stora Enso CORP	8E831M	SNRFOR	CHF
Stora Enso CORP	8E831M	SNRFOR	CHF
Stora Enso CORP	8E831M	SNRFOR	DKK
Stora Enso CORP	8E831M	SNRFOR	EUR
Stora Enso CORP	8E831M	SNRFOR	EUR
Stora Enso CORP	8E831M	SNRFOR	EUR
Stora Enso CORP	8E831M	SNRFOR	EUR
Stora Enso CORP	8E831M	SNRFOR	GBP
Stora Enso CORP	8E831M	SNRFOR	GBP
Stora Enso CORP	8E831M	SNRFOR	HKD
Stora Enso CORP	8E831M	SNRFOR	JPY
Stora Enso CORP	8E831M	SNRFOR	JPY
Stora Enso CORP	8E831M	SNRFOR	NOK
Stora Enso CORP	8E831M	SNRFOR	SEK

CR	Composite	0.27%	0.31%	0.42%	0.51%	0.59%	0.68%
MM	Composite	0.002634376	0.002899822	0.004023829	0.004918278	0.005664721	0.006382255
CR	Composite	0.27%	0.31%	0.42%	0.51%	0.59%	0.68%
MM	Composite	0.002634376	0.002899822	0.004023829	0.004918278	0.005664721	0.006382255
MR	Composite	0.002613822	0.002893656	0.003983612	0.004866503	0.005601803	0.006315026
XR	Composite						
CR	Composite	0.27%	0.31%	0.42%	0.51%	0.59%	0.68%
MM	Composite	0.26%	0.29%	0.40%	0.49%	0.57%	0.64%
MM	Composite	0.002634376	0.002899822	0.004023829	0.004918278	0.005664721	0.006382255
CR	Composite	0.002664233	0.003121743	0.004417515	0.005474693	0.006065135	0.00667986
MM	Composite	0.27%	0.30%	0.42%	0.53%	0.58%	0.64%
MM	Composite	0.002634376	0.002899822	0.004023829	0.004918278	0.005664721	0.006382255
MM	Composite	0.26%	0.29%	0.40%	0.49%	0.57%	0.64%
MM	Composite	0.26%	0.29%	0.40%	0.49%	0.57%	0.64%
CR	Composite	0.27%	0.31%	0.42%	0.51%	0.59%	0.68%
MM	Composite	0.26%	0.29%	0.40%	0.49%	0.57%	0.64%
MR	Composite	0.002613822	0.002893656	0.003983612	0.004866503	0.005601803	0.006315026
XR	Composite	0.25%	0.28%	0.38%	0.47%	0.54%	0.61%
CR	Composite	0.28%	0.29%	0.43%	0.52%	0.60%	0.67%
MM	Composite	0.002785642	0.002748216	0.004328683	0.005139546	0.005811132	0.00639914
MR	Composite						
CR	Composite	0.002785642	0.002862725	0.004328683	0.005235645	0.005975291	0.006665771
MM	Composite	0.28%	0.27%	0.43%	0.51%	0.58%	0.64%
MR	Composite	0.002785642	0.002719589	0.004328683	0.005086009	0.005750599	0.006332482
CR	Composite	0.00425	0.00425	0.00425	0.00425	0.005907669	0.005907669
MR	Composite	0.43%	0.43%	0.43%	0.43%	0.56%	0.56%
XR	Composite	0.00425	0.00425	0.00425	0.00425	0.005405518	0.005405518
XR	Composite	11.40%	12.08%	17.03%	17.47%	17.59%	18.01%
MM	Composite						
MR	Composite						
XR	Composite	11.50%	12.33%	17.29%	17.76%	17.86%	18.05%
XR	Composite	11.50%	12.33%	17.29%	17.76%	17.86%	18.05%
XR	Composite	0.113977537	0.120825602	0.170348868	0.174711768	0.175876385	0.180052329
CR	Composite	0.123945252	0.131787808	0.188987082	0.190755283	0.191837386	0.194915282
MM	Composite						
MR	Composite	0.117747989	0.11871875	0.179537728	0.181217519	0.182245517	0.180503667
XR	Composite	11.50%	12.33%	17.29%	17.76%	17.86%	18.05%
XR	Composite	21.27%	21.27%	33.56%	34.66%	36.73%	34.89%
MR	Composite	21.27%	21.27%	33.56%	34.66%	36.73%	34.89%
XR	Composite	21.27%	21.27%	33.56%	34.66%	36.73%	34.89%
MR	Composite	0.56%	0.58%	0.67%	0.75%	0.84%	0.90%
CR	Composite						
MM	Composite						
CR	Composite	0.56%	0.62%	0.67%	0.79%	0.84%	0.95%
MR	Composite	0.56%	0.58%	0.67%	0.75%	0.84%	0.90%
CR	Composite	0.38%	0.38%	0.46%	0.46%	0.52%	0.52%
MM	Composite	0.38%	0.38%	0.46%	0.46%	0.52%	0.52%
CR	Composite	0.003789035	0.003789035	0.004566873	0.004566873	0.005202596	0.005202596
MM	Composite	0.38%	0.38%	0.46%	0.46%	0.52%	0.52%
CR	Composite	0.38%	0.38%	0.46%	0.46%	0.52%	0.52%
MM	Composite	0.38%	0.38%	0.46%	0.46%	0.52%	0.52%
XR	Composite						
CR	Composite	1.23%	1.43%	1.59%	1.88%	1.88%	1.88%
MM	Composite	1.23%	1.43%	1.59%	1.88%	1.88%	1.88%
CR	Composite						
MM	Composite						
XR	Composite						
CR	Composite	1.92%	2.24%	2.93%	3.45%	3.79%	4.08%
MM	Composite	1.84%	2.15%	2.80%	3.30%	3.63%	3.91%
MM	Composite	1.92%	2.21%	2.84%	3.38%	3.66%	3.89%
CR	Composite	2.04%	2.34%	2.96%	3.53%	3.75%	4.02%
MM	Composite	1.92%	2.21%	2.84%	3.38%	3.66%	3.89%
MM	Composite	0.019195339	0.022068013	0.028431535	0.033779145	0.03656793	0.0389407
CR	Composite	2.04%	2.34%	2.96%	3.53%	3.75%	4.02%
MM	Composite	1.92%	2.21%	2.84%	3.38%	3.66%	3.89%
MR	Composite	1.90%	2.18%	2.83%	3.34%	3.61%	3.85%
XR	Composite	1.83%	2.10%	2.72%	3.22%	3.48%	3.70%
CR	Composite						
MM	Composite	1.92%	2.21%	2.84%	3.38%	3.66%	3.89%
MM	Composite	1.92%	2.21%	2.84%	3.38%	3.66%	3.89%
CR	Composite	1.93%	2.22%	2.91%	3.45%	3.80%	4.06%
MM	Composite	1.93%	2.13%	2.79%	3.31%	3.64%	3.90%
MM	Composite	1.92%	2.21%	2.84%	3.38%	3.66%	3.89%
CR	Composite						

0.73%	0.79%	0.80%	0.82%	0.99%	0.379999999 A	AA
0.69%	0.007532939	0.008264194	0.007814388	0.00992	0.388888888 AA	AAA
0.73%	0.79%	0.80%	0.82%	0.99%	0.379999999 A	AA
0.69%	0.007532939	0.008264194	0.007814388	0.00992	0.388888888 AA	AAA
0.69%	0.007448985	0.008178109	0.007758922	0.00992	0.388636363 A	AA
					0.388636363	
0.73%	0.79%	0.80%	0.82%	0.99%	0.379999999 A	AA
0.69%	0.75%	0.83%	0.78%	0.99%	0.388888888 AA	AAA
0.69%	0.007532939	0.008264194	0.007814388	0.00992	0.388888888 AA	AAA
0.72%	0.007956289	0.008160826	0.00787921	0.00992	0.388636363 BBB	BBB
0.69%	0.76%	0.82%	0.79%	0.99%	0.4 BBB	A
0.69%	0.007532939	0.008264194	0.007814388	0.00992	0.388888888 AA	AAA
0.69%	0.75%	0.83%	0.78%	0.99%	0.388888888 AA	AAA
0.69%	0.75%	0.83%	0.78%	0.99%	0.388888888 AA	AAA
0.73%	0.79%	0.80%	0.82%	0.99%	0.379999999 A	AA
0.69%	0.75%	0.83%	0.78%	0.99%	0.388888888 AA	AAA
0.69%	0.007448985	0.008178109	0.007758922	0.00992	0.388636363 A	AA
0.66%	0.72%	0.77%	0.75%	0.99%	0.388636363 A	AA
0.72%	0.80%	0.80%	1.08%	1.16%	0.2 NR	BBB
0.69%	0.007684415	0.007684415	0.0107615	0.011644	0.2 NR	BBB
					0.2	
0.72%	0.008004599	0.008004599	0.0107615	0.011644	0.2 NR	BBB
0.69%	0.77%	0.77%	1.08%	1.16%	0.2 NR	BBB
0.68%	0.007604369	0.007604369	0.0107615	0.011644	0.2 NR	BBB
0.60%	0.0061	0.0061	0.0061	0.0061	0.83	
0.60%	0.61%	0.61%	0.61%	0.61%	0.83	
0.60%	0.0061	0.0061	0.0061	0.0061	0.83	
17.18%	16.58%	15.35%	15.77%	15.64%	0.385999999 BBB	A
					0.385999999	
					0.385999999	
0.172414706	16.55%	15.35%	15.77%	15.64%	0.384444444 AA	A
0.172414706	16.55%	15.35%	15.77%	15.64%	0.384444444 AA	A
0.171821578	0.165773164	0.15346635	0.157729193	0.15644444	0.385999999 BBB	A
0.18620172	0.179530695	0.167722787	0.172381632	0.17097753	0.385999999 A	A
					0.385999999	
0.171144667	0.166207667	0.159336648	0.16376255	0.162428654	0.385999999 A	A
17.24%	16.55%	15.35%	15.77%	15.64%	0.384444444 AA	A
34.18%	33.44%	36.88%	41.21%	41.50%	0.2	NR
34.18%	33.44%	36.88%	41.21%	41.50%	0.2	NR
34.18%	33.44%	36.88%	41.21%	41.50%	0.2	NR
1.07%	1.22%	1.25%	1.31%		0.4 NR	B
					0.4	
					0.4	
1.07%	1.22%	1.25%	1.31%		0.4 NR	BB
1.07%	1.22%	1.25%	1.31%		0.4 NR	BBB
0.52%	0.52%	0.52%	0.52%	0.52%	0.400000003	NR
0.52%	0.52%	0.52%	0.52%	0.52%	0.400000003	NR
0.005202596	0.005202596	0.005202596	0.005202596	0.005202596	0.400000003	NR
0.52%	0.52%	0.52%	0.52%	0.52%	0.400000003	NR
0.52%	0.52%	0.52%	0.52%	0.52%	0.400000003	NR
0.52%	0.52%	0.52%	0.52%	0.52%	0.400000003	NR
					0.400000003	
1.88%	1.88%	1.88%	1.88%	1.88%	0.200000001 NR	NR
1.88%	1.88%	1.88%	1.88%	1.88%	0.200000001 NR	NR
					0.200000001	
					0.200000001	
					0.200000001	
4.11%	3.95%	3.94%	3.95%	4.09%	0.4 BBB	BBB
3.95%	3.95%	3.94%	3.95%	3.93%	0.4 A	A
3.90%	3.93%	3.95%	3.93%	3.98%	0.4 AA	AAA
4.02%	4.03%	4.11%	4.12%	4.16%	0.4 A	A
3.90%	3.93%	3.95%	3.93%	3.98%	0.4 AA	AAA
3.90%	0.039282509	0.039510852	0.039266667	0.039849619	0.4 AA	AAA
4.02%	4.03%	4.11%	4.12%	4.16%	0.4 A	A
3.90%	3.93%	3.95%	3.93%	3.98%	0.4 AA	AAA
3.86%	3.88%	3.91%	3.91%	3.95%	0.4 A	AA
3.71%	3.74%	3.76%	3.77%	3.80%	0.4 A	AA
					0.4	
3.90%	3.93%	3.95%	3.93%	3.98%	0.4 AA	AAA
3.90%	3.93%	3.95%	3.93%	3.98%	0.4 AA	AAA
4.13%	4.11%	3.94%	3.95%	4.11%	0.4 BBB	BBB
3.97%	3.95%	3.94%	3.95%	3.94%	0.4 BBB	A
3.90%	3.93%	3.95%	3.93%	3.98%	0.4 AA	AAA
					0.4	

AA	AA	A	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	A	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	BBB	A	BBB
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	BBB	A	BBB
NR	BBB	BBB	BBB	BBB	BBB
	NR		BBB	NR	NR
	NR		BBB	NR	NR
	NR		BBB	NR	NR
BB	A	BBB	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	A	BBB	A	A	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	B	NR	B	NR	NR
NR	BB	NR	BB	NR	NR
NR	BBB	NR	BBB	NR	NR
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
NR	NR				
NR	NR				
BBB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA

A	BBB	NR	A	7 Technology
A	A	NR	AA	18 Technology
A	BBB	NR	A	7 Technology
A	A	NR	AA	18 Technology
A	BBB	NR	AA	18 Technology
			NR	Technology
A	BBB	NR	A	7 Technology
A	A	NR	AA	18 Technology
A	A	NR	AA	18 Technology
BBB	BB	NR	A	4 Technology
BBB	BB	NR	A	4 Technology
A	A	NR	AA	18 Technology
A	A	NR	AA	18 Technology
A	A	NR	AA	18 Technology
A	BBB	NR	A	7 Technology
A	A	NR	AA	18 Technology
A	BBB	NR	AA	18 Technology
A	BBB	NR	AA	18 Technology
	NR	NR	A	4 Technology
	NR	NR	A	4 Technology
			NR	Technology
	NR	NR	A	4 Technology
	NR	NR	A	4 Technology
	NR	NR	A	4 Technology
			NR	3 Government
			NR	3 Government
			NR	3 Government
BB	BB	BB	AA	12 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	A	A	AA	9 Consumer Services
A	A	A	AA	9 Consumer Services
BB	BB	BB	AA	12 Consumer Services
BBB	BBB	BBB	AA	11 Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	A	3 Consumer Services
A	A	A	AA	9 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR		NR	3 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	NR		NR	3 Oil & Gas
NR	NR		NR	3 Oil & Gas
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
BB	BBB	BBB	A	3 Basic Materials
BB	BBB	A	A	3 Basic Materials
A	AA	AA	AAA	13 Basic Materials
BBB	A	A	A	5 Basic Materials
A	AA	AA	AAA	13 Basic Materials
A	AA	AA	AAA	13 Basic Materials
BBB	A	A	A	5 Basic Materials
A	AA	AA	AAA	13 Basic Materials
BBB	A	A	AAA	14 Basic Materials
BBB	A	A	AAA	14 Basic Materials
			NR	Basic Materials
A	AA	AA	AAA	13 Basic Materials
A	AA	AA	AAA	13 Basic Materials
BB	BBB	BBB	A	3 Basic Materials
BB	BBB	A	A	3 Basic Materials
A	AA	AA	AAA	13 Basic Materials
			NR	Basic Materials

Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A				
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	Thin	DocAdj	Thin	DocAdj
Europe	Netherlands	BBB	A	Thin	DocAdj	Thin	CcyGrp
Europe	Netherlands	BBB	A				
Europe	Netherlands	BBB	A	Thin	DocAdj	Thin	DocAdj
Europe	Netherlands	BBB	A	Thin	DocAdj	Thin	CcyGrp
Europe	Netherlands	BBB	A	Thin	DocAdj	Thin	DocAdj
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
N.Amer	United States	BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	CCC		Thin	Thin	Thin
N.Amer	United States	BB	CCC		Thin	Thin	Thin
N.Amer	United States	BB	CCC		Thin	Thin	Thin
Oceania	Australia	BBB	AA	Thin	Entity Tier	Thin	Entity Tier
Oceania	Australia	BBB	AA				
Oceania	Australia	BBB	AA				
Oceania	Australia	BBB	AA	Thin	DocAdj	Thin	DocAdj
Oceania	Australia	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
Europe	Norway	A	AA		Thin		Thin
Europe	Norway	A	AA		Thin		Thin
Europe	Norway	A	AA		Thin		Thin
Europe	Norway	A	AA		Thin		Thin
Europe	Norway	A	AA		Thin		Thin
Europe	Norway	A	AA		Thin		Thin
Europe	Norway	A	AA				
Europe	Norway	BBB	AA	Thin	Thin	Thin	Thin
Europe	Norway	BBB	AA	Thin	Thin	Thin	Thin
Europe	Norway	BBB	AA				
Europe	Norway	BBB	AA				
Europe	Norway	BBB	AA				
Europe	Finland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BB				
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	DocAdj	CcyGrp	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	DocAdj	CcyGrp	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
	DocAdj	Thin	Thin			
	DocAdj	Thin	Thin			
	DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Entity Tier	Thin	Thin	Thin	Thin	
Thin	DocAdj	Thin	Thin	Thin	Thin	
Thin	CcyGrp	Thin	Thin	Thin	Thin	
	Thin					
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DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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STORASEKMM	31-Jul-08 STORA
STORATWDMM	31-Jul-08 STORA
STORAUSDCR	31-Jul-08 STORA
STORAUSDMM	31-Jul-08 STORA
STORAUSDMR	31-Jul-08 STORA
STORAUSDXR	31-Jul-08 STORA
STRIDUSDCR	31-Jul-08 STRID
STRIDUSDMM	31-Jul-08 STRID
STRIDUSDMR	31-Jul-08 STRID
STSPAUDCR	31-Jul-08 STSP
STSPAUDMM	31-Jul-08 STSP
STSPAUDMR	31-Jul-08 STSP
STSPCHFCR	31-Jul-08 STSP
STSPDKKCR	31-Jul-08 STSP
STSPEURCR	31-Jul-08 STSP
STSPEURMM	31-Jul-08 STSP
STSPEURMR	31-Jul-08 STSP
STSPJPYCR	31-Jul-08 STSP
STSPJPYMM	31-Jul-08 STSP
STSPSGDCR	31-Jul-08 STSP
STSPTWDCR	31-Jul-08 STSP
STSPUSDCR	31-Jul-08 STSP
STSPUSDMM	31-Jul-08 STSP
STSPUSDMR	31-Jul-08 STSP
STSPUSDXR	31-Jul-08 STSP
STSP-OptusPtyAUDCR	31-Jul-08 STSP-OptusPty
STSP-OptusPtyAUDMR	31-Jul-08 STSP-OptusPty
STSP-OptusPtyCHFCR	31-Jul-08 STSP-OptusPty
STSP-OptusPtyCHFMR	31-Jul-08 STSP-OptusPty
STSP-OptusPtyEURCR	31-Jul-08 STSP-OptusPty
STSP-OptusPtyEURMM	31-Jul-08 STSP-OptusPty
STSP-OptusPtyEURMR	31-Jul-08 STSP-OptusPty
STSP-OptusPtyHKDMR	31-Jul-08 STSP-OptusPty
STSP-OptusPtyJPYCR	31-Jul-08 STSP-OptusPty
STSP-OptusPtyJPYMR	31-Jul-08 STSP-OptusPty
STSP-OptusPtySGDMR	31-Jul-08 STSP-OptusPty
STSP-OptusPtyUSDCR	31-Jul-08 STSP-OptusPty
STSP-OptusPtyUSDMM	31-Jul-08 STSP-OptusPty
STSP-OptusPtyUSDMR	31-Jul-08 STSP-OptusPty
STTEURMM	31-Jul-08 STT
STTEURMR	31-Jul-08 STT
STTUSDMR	31-Jul-08 STT
STTUSDXR	31-Jul-08 STT
STTSAUDCR	31-Jul-08 STTS
STTSAUDMM	31-Jul-08 STTS
STTSAUDMR	31-Jul-08 STTS
STTSEURCR	31-Jul-08 STTS
STTSEURMM	31-Jul-08 STTS
STTSEURXR	31-Jul-08 STTS
STTSJPYCR	31-Jul-08 STTS
STTSJPYXR	31-Jul-08 STTS
STTSUSDCR	31-Jul-08 STTS
STTSUSDMM	31-Jul-08 STTS
STTSUSDMR	31-Jul-08 STTS
STTSUSDXR	31-Jul-08 STTS
STZUSDXR	31-Jul-08 STZ
STZCADXR	31-Jul-08 STZ
STZEURCR	31-Jul-08 STZ
STZEURMM	31-Jul-08 STZ
STZEURMR	31-Jul-08 STZ
STZEURXR	31-Jul-08 STZ
STZGBPMM	31-Jul-08 STZ
STZGBPMR	31-Jul-08 STZ
STZGBPXR	31-Jul-08 STZ
STZJPYXR	31-Jul-08 STZ
STZUSDCR	31-Jul-08 STZ
STZUSDMM	31-Jul-08 STZ
STZUSDMR	31-Jul-08 STZ
STZUSDXR	31-Jul-08 STZ
STZUSDMR	31-Jul-08 STZ
STZUSDXR	31-Jul-08 STZ
SUAUDMR	31-Jul-08 SU
SUCHFMR	31-Jul-08 SU
SUEURCR	31-Jul-08 SU

Stora Enso CORP	8E831M	SNRFOR	SEK
Stora Enso CORP	8E831M	SNRFOR	TWD
Stora Enso CORP	8E831M	SNRFOR	USD
Stora Enso CORP	8E831M	SNRFOR	USD
Stora Enso CORP	8E831M	SNRFOR	USD
Stora Enso CORP	8E831M	SNRFOR	USD
Strides Arcolab Ltd	YG98CL	SNRFOR	USD
Strides Arcolab Ltd	YG98CL	SNRFOR	USD
Strides Arcolab Ltd	YG98CL	SNRFOR	USD
Singapore Telecom Ltd	8ABBB0	SNRFOR	AUD
Singapore Telecom Ltd	8ABBB0	SNRFOR	AUD
Singapore Telecom Ltd	8ABBB0	SNRFOR	AUD
Singapore Telecom Ltd	8ABBB0	SNRFOR	CHF
Singapore Telecom Ltd	8ABBB0	SNRFOR	DKK
Singapore Telecom Ltd	8ABBB0	SNRFOR	EUR
Singapore Telecom Ltd	8ABBB0	SNRFOR	EUR
Singapore Telecom Ltd	8ABBB0	SNRFOR	EUR
Singapore Telecom Ltd	8ABBB0	SNRFOR	JPY
Singapore Telecom Ltd	8ABBB0	SNRFOR	JPY
Singapore Telecom Ltd	8ABBB0	SNRFOR	SGD
Singapore Telecom Ltd	8ABBB0	SNRFOR	TWD
Singapore Telecom Ltd	8ABBB0	SNRFOR	USD
Singapore Telecom Ltd	8ABBB0	SNRFOR	USD
Singapore Telecom Ltd	8ABBB0	SNRFOR	USD
Singapore Telecom Ltd	8ABBB0	SNRFOR	USD
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	AUD
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	AUD
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	CHF
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	CHF
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	EUR
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	EUR
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	EUR
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	HKD
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	JPY
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	JPY
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	SGD
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	USD
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	USD
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	USD
St Str Corp	8DCBBE	SNRFOR	EUR
St Str Corp	8DCBBE	SNRFOR	EUR
St Str Corp	8DCBBE	SNRFOR	USD
St Str Corp	8DCBBE	SNRFOR	USD
STATS ChipPAC Ltd	YG978D	SNRFOR	AUD
STATS ChipPAC Ltd	YG978D	SNRFOR	AUD
STATS ChipPAC Ltd	YG978D	SNRFOR	AUD
STATS ChipPAC Ltd	YG978D	SNRFOR	EUR
STATS ChipPAC Ltd	YG978D	SNRFOR	EUR
STATS ChipPAC Ltd	YG978D	SNRFOR	EUR
STATS ChipPAC Ltd	YG978D	SNRFOR	JPY
STATS ChipPAC Ltd	YG978D	SNRFOR	JPY
STATS ChipPAC Ltd	YG978D	SNRFOR	USD
STATS ChipPAC Ltd	YG978D	SNRFOR	USD
STATS ChipPAC Ltd	YG978D	SNRFOR	USD
STATS ChipPAC Ltd	YG978D	SNRFOR	USD
Constellation Brands Inc	2D139V	SECDOM	USD
Constellation Brands Inc	2D139V	SNRFOR	CAD
Constellation Brands Inc	2D139V	SNRFOR	EUR
Constellation Brands Inc	2D139V	SNRFOR	EUR
Constellation Brands Inc	2D139V	SNRFOR	EUR
Constellation Brands Inc	2D139V	SNRFOR	EUR
Constellation Brands Inc	2D139V	SNRFOR	GBP
Constellation Brands Inc	2D139V	SNRFOR	GBP
Constellation Brands Inc	2D139V	SNRFOR	GBP
Constellation Brands Inc	2D139V	SNRFOR	JPY
Constellation Brands Inc	2D139V	SNRFOR	USD
Constellation Brands Inc	2D139V	SNRFOR	USD
Constellation Brands Inc	2D139V	SNRFOR	USD
Constellation Brands Inc	2D139V	SNRFOR	USD
Constellation Brands Inc	2D139V	SUBLT2	USD
Constellation Brands Inc	2D139V	SUBLT2	USD
Suncor Engy Inc	8ED94B	SNRFOR	AUD
Suncor Engy Inc	8ED94B	SNRFOR	CHF
Suncor Engy Inc	8ED94B	SNRFOR	EUR

MM	Composite	1.92%	2.21%	2.84%	3.38%	3.66%	3.89%
MM	Composite	1.92%	2.21%	2.84%	3.38%	3.66%	3.89%
CR	Composite	2.04%	2.34%	2.96%	3.53%	3.75%	4.02%
MM	Composite	1.92%	2.21%	2.84%	3.38%	3.66%	3.89%
MR	Composite	1.90%	2.18%	2.83%	3.34%	3.61%	3.85%
XR	Composite	1.83%	2.10%	2.72%	3.22%	3.48%	3.70%
CR	Composite	8.90%	8.90%	8.90%	8.90%	8.90%	8.90%
MM	Composite	8.90%	8.90%	8.90%	8.90%	8.90%	8.90%
MR	Composite	8.90%	8.90%	8.90%	8.90%	8.90%	8.90%
CR	Composite	0.14%	0.19%	0.33%	0.44%	0.51%	0.58%
MM	Composite						
MR	Composite	0.001430336	0.00185331	0.00330874	0.004419205	0.005095876	0.005842657
CR	Composite	0.14%	0.19%	0.33%	0.44%	0.52%	0.58%
CR	Composite	0.14%	0.19%	0.33%	0.44%	0.52%	0.58%
CR	Composite	0.14%	0.19%	0.33%	0.44%	0.52%	0.58%
MM	Composite	0.14%	0.18%	0.32%	0.43%	0.50%	0.56%
MR	Composite	0.14%	0.18%	0.32%	0.42%	0.49%	0.56%
CR	Composite	0.001430336	0.00185331	0.00330874	0.004419205	0.005095876	0.005842657
MM	Composite						
CR	Composite	0.14%	0.19%	0.33%	0.44%	0.52%	0.58%
CR	Composite	0.14%	0.19%	0.33%	0.44%	0.52%	0.58%
CR	Composite	0.14%	0.19%	0.33%	0.44%	0.52%	0.58%
MM	Composite	0.14%	0.18%	0.32%	0.43%	0.50%	0.56%
MR	Composite	0.14%	0.18%	0.32%	0.42%	0.49%	0.56%
XR	Composite	0.14%	0.17%	0.31%	0.41%	0.47%	0.53%
CR	Composite						
MR	Composite	0.26%	0.32%	0.36%	0.40%	0.47%	0.52%
CR	Composite						
MR	Composite	0.25%	0.32%	0.36%	0.41%	0.48%	0.54%
CR	Composite	0.27%	0.31%	0.38%	0.40%	0.50%	0.58%
MM	Composite						
MR	Composite	0.25%	0.32%	0.36%	0.41%	0.48%	0.54%
MR	Composite	0.25%	0.32%	0.36%	0.41%	0.48%	0.54%
CR	Composite						
MR	Composite	0.26%	0.29%	0.36%	0.41%	0.50%	0.55%
MR	Composite	0.25%	0.32%	0.36%	0.41%	0.48%	0.54%
CR	Composite	0.27%	0.31%	0.38%	0.40%	0.50%	0.58%
MM	Composite						
MR	Composite	0.25%	0.32%	0.36%	0.41%	0.48%	0.54%
MM	Composite						
MR	Composite	0.12%	0.15%	0.16%	0.20%	0.20%	1.07%
MR	Composite	0.001218031	0.001472214	0.001627239	0.001991907	0.001991907	1.07%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.025258869	0.026983569	0.019225	0.03105709	0.032527926	0.037062021
CR	Composite	0.025258869	0.026983569	0.019225	0.030628508	0.032149247	0.037077527
MM	Composite						
XR	Composite	2.53%	2.70%	1.92%	2.80%	2.94%	3.39%
CR	Composite						
XR	Composite	0.025258869	0.026983569	0.019225	0.03105709	0.032527926	0.037062021
CR	Composite	2.53%	2.70%	1.92%	3.06%	3.21%	3.71%
MM	Composite						
MR	Composite	2.53%	2.70%	1.92%	2.91%	3.05%	3.52%
XR	Composite	2.53%	2.70%	1.92%	2.80%	2.94%	3.39%
XR	Composite	1.72%	1.72%	1.72%	1.72%	2.11%	2.01%
XR	Composite	1.78%	1.76%	2.52%	3.02%	3.41%	3.67%
CR	Composite	1.95%	2.08%	2.72%	3.28%	3.66%	4.01%
MM	Composite						
MR	Composite	1.85%	1.83%	2.58%	3.12%	3.45%	3.82%
XR	Composite	1.78%	1.76%	2.52%	3.02%	3.41%	3.67%
MM	Composite	1.87%	1.85%	2.61%	3.15%	3.51%	3.85%
MR	Composite	1.85%	1.83%	2.58%	3.12%	3.45%	3.82%
XR	Composite	1.78%	1.76%	2.52%	3.02%	3.41%	3.67%
XR	Composite	1.79%	1.94%	2.51%	3.03%	3.40%	3.71%
CR	Composite	1.95%	2.08%	2.72%	3.28%	3.66%	4.01%
MM	Composite	1.87%	1.85%	2.61%	3.15%	3.51%	3.85%
MR	Composite	1.85%	1.83%	2.58%	3.12%	3.45%	3.82%
XR	Composite	1.78%	1.76%	2.52%	3.02%	3.41%	3.67%
MR	Composite	2.02%	2.02%	3.19%	3.71%	3.96%	4.36%
XR	Composite	2.02%	2.02%	3.19%	3.57%	3.96%	4.19%
MR	Composite	0.004887625	0.005609371	0.006480286	0.007155848	0.007905682	0.008787521
MR	Composite	0.004906	0.0056842	0.006505199	0.007176193	0.007927579	0.008794337
CR	Composite	0.52%	0.60%	0.69%	0.76%	0.84%	0.93%

3.90%	3.93%	3.95%	3.93%	3.98%	0.4 AA	AAA
3.90%	3.93%	3.95%	3.93%	3.98%	0.4 AA	AAA
4.02%	4.03%	4.11%	4.12%	4.16%	0.4 A	A
3.90%	3.93%	3.95%	3.93%	3.98%	0.4 AA	AAA
3.86%	3.88%	3.91%	3.91%	3.95%	0.4 A	AA
3.71%	3.74%	3.76%	3.77%	3.80%	0.4 A	AA
8.90%	8.90%	8.90%	8.90%	8.90%	0.4	
8.90%	8.90%	8.90%	8.90%	8.90%	0.4	
8.90%	8.90%	8.90%	8.90%	8.90%	0.4	
0.63%	0.68%	0.72%	0.76%	0.80%	0.372222224 NR	BBB
					0.372222224	
0.63%	0.00679382	0.00721656	0.007580025	0.008015	0.372222224 NR	BBB
0.63%	0.68%	0.70%	0.76%	0.80%	0.368750001 NR	A
0.63%	0.68%	0.70%	0.76%	0.80%	0.368750001 NR	A
0.63%	0.68%	0.70%	0.76%	0.80%	0.368750001 NR	A
0.60%	0.66%	0.67%	0.76%	0.77%	0.372222224 NR	A
0.59%	0.65%	0.66%	0.76%	0.76%	0.372222224 NR	A
0.63%	0.00679382	0.00721656	0.007580025	0.008015	0.372222224 NR	BBB
					0.372222224	
0.63%	0.68%	0.70%	0.76%	0.80%	0.368750001 NR	A
0.63%	0.68%	0.70%	0.76%	0.80%	0.368750001 NR	A
0.63%	0.68%	0.70%	0.76%	0.80%	0.368750001 NR	A
0.60%	0.66%	0.67%	0.76%	0.77%	0.372222224 NR	A
0.59%	0.65%	0.66%	0.76%	0.76%	0.372222224 NR	A
0.57%	0.63%	0.64%	0.76%	0.73%	0.372222224 NR	A
					0.388095238	
0.58%	0.66%	0.77%	0.79%	0.81%	0.388095238 A	A
					0.3625	
0.60%	0.67%	0.77%	0.79%	0.81%	0.388095238 AA	AA
0.61%	0.70%	0.81%	0.79%	0.85%	0.3625 A	A
					0.388095238	
0.60%	0.67%	0.77%	0.79%	0.81%	0.388095238 AA	AA
0.60%	0.67%	0.77%	0.79%	0.81%	0.388095238 AA	AA
					0.388095238	
0.60%	0.67%	0.77%	0.79%	0.81%	0.388095238 BBB	A
0.60%	0.67%	0.77%	0.79%	0.81%	0.388095238 AA	AA
0.61%	0.70%	0.81%	0.79%	0.85%	0.3625 A	A
					0.388095238	
0.60%	0.67%	0.77%	0.79%	0.81%	0.388095238 AA	AA
					0.4	
1.07%	1.21%	1.21%	1.21%	1.21%	0.4 NR	NR
1.07%	0.012108182	0.012108182	0.012108182	0.012108182	0.4 NR	NR
					0.4	
					0.4	
					0.4	
4.15%	0.04423856	0.044311182	0.04215	0.0434	0.4 NR	B
4.14%	0.044246272	0.044311182	0.04215	0.0434	0.4 NR	B
					0.4	
3.79%	4.05%	4.43%	4.22%	4.34%	0.4 NR	B
					0.4	
4.15%	0.04423856	0.044311182	0.04215	0.0434	0.4 NR	B
4.14%	4.42%	4.43%	4.22%	4.34%	0.4 NR	B
					0.4	
3.93%	4.20%	4.43%	4.22%	4.34%	0.4 NR	B
3.79%	4.05%	4.43%	4.22%	4.34%	0.4 NR	B
2.11%	2.11%	2.11%	2.11%	2.11%		
3.78%	3.82%	3.96%	3.92%	4.04%	0.4 AA	A
4.10%	4.15%	4.39%	4.28%	4.41%	0.4 A	BBB
					0.4	
3.91%	3.94%	4.17%	4.07%	4.19%	0.4 A	BBB
3.78%	3.82%	3.96%	3.92%	4.04%	0.4 AA	A
3.93%	3.98%	4.21%	4.11%	4.23%	0.4 A	BBB
3.91%	3.94%	4.17%	4.07%	4.19%	0.4 A	BBB
3.78%	3.82%	3.96%	3.92%	4.04%	0.4 AA	A
3.81%	3.84%	4.06%	3.92%	4.03%	0.4 BBB	BB
4.10%	4.15%	4.39%	4.28%	4.41%	0.4 A	BBB
3.93%	3.98%	4.21%	4.11%	4.23%	0.4 A	BBB
3.91%	3.94%	4.17%	4.07%	4.19%	0.4 A	BBB
3.78%	3.82%	3.96%	3.92%	4.04%	0.4 AA	A
4.55%	4.69%	4.69%	4.69%	4.69%	0.225	NR
4.37%	4.51%	4.51%	4.51%	4.51%	0.225	NR
0.92%	0.009744563	0.01037179	0.011296625	0.012241	0.4 BB	BBB
0.92%	0.009780375	0.01040929	0.011336	0.0123	0.4 A	A
0.97%	1.03%	1.10%	1.19%	1.30%	0.4 BBB	A

AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	BBB
AA	AA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AA
NR		NR		NR	NR
NR		NR		NR	NR
NR	BBB	B	BB	BBB	BBB
NR	A	BBB	A	AA	A
NR	BBB	BB	BBB	A	BBB
NR	BBB	B	BB	BBB	BBB
NR	A	BBB	A	AA	A
NR	BBB	BB	BBB	A	BBB
NR	BBB	BB	BBB	A	BBB
	NR		BB	NR	
AA	AA	AA	AA	AA	AA
A	AA	AA	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
A	AA	AA	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
NR	BB	NR	BB	BB	BB
NR	BBB	NR	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

A	AA	AA	AAA	13 Basic Materials
A	AA	AA	AAA	13 Basic Materials
BBB	A	A	A	5 Basic Materials
A	AA	AA	AAA	13 Basic Materials
BBB	A	A	AAA	14 Basic Materials
BBB	A	A	AAA	14 Basic Materials
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
BBB	NR	BB	AA	7 Telecommunications
			NR	Telecommunications
BBB	NR	BB	AA	7 Telecommunications
A	NR	A	A	7 Telecommunications
A	NR	A	A	7 Telecommunications
A	NR	A	A	7 Telecommunications
BBB	NR	BBB	A	7 Telecommunications
BBB	NR	BBB	A	7 Telecommunications
BBB	NR	BB	AA	7 Telecommunications
			NR	Telecommunications
A	NR	A	A	7 Telecommunications
A	NR	A	A	7 Telecommunications
A	NR	A	A	7 Telecommunications
BBB	NR	BBB	A	7 Telecommunications
BBB	NR	BBB	A	7 Telecommunications
BBB	NR	BBB	A	7 Telecommunications
			NR	Telecommunications
BB	NR	BB	A	5 Telecommunications
			NR	Telecommunications
A	NR	A	AA	13 Telecommunications
BBB	NR	BBB	A	3 Telecommunications
			NR	Telecommunications
A	NR	A	AA	13 Telecommunications
A	NR	A	AA	13 Telecommunications
			NR	Telecommunications
BB	NR	BB	A	3 Telecommunications
A	NR	A	AA	13 Telecommunications
BBB	NR	BBB	A	3 Telecommunications
			NR	Telecommunications
A	NR	A	AA	13 Telecommunications
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Technology
			NR	Technology
BB	NR	NR	BB	5 Technology
BB	NR	NR	BB	4 Technology
			NR	Technology
BB	NR	NR	BB	4 Technology
			NR	Technology
BB	NR	NR	BB	5 Technology
BB	NR	NR	BB	4 Technology
			NR	Technology
BB	NR	NR	BB	4 Technology
BB	NR	NR	BB	4 Technology
			NR	3 Consumer Goods
A	A	A	AA	7 Consumer Goods
BBB	BBB	BBB	AA	9 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	A	3 Consumer Goods
A	A	A	AA	7 Consumer Goods
BBB	BBB	BBB	AA	9 Consumer Goods
BBB	BBB	BBB	A	3 Consumer Goods
A	A	A	AA	7 Consumer Goods
BB	BB	BB	AA	9 Consumer Goods
BBB	BBB	BBB	AA	9 Consumer Goods
BBB	BBB	BBB	AA	9 Consumer Goods
BBB	BBB	BBB	A	3 Consumer Goods
A	A	A	AA	7 Consumer Goods
			BBB	3 Consumer Goods
			BBB	3 Consumer Goods
BB	BB	BB	AA	9 Oil & Gas
A	A	A	AA	9 Oil & Gas
BBB	BBB	BBB	AA	9 Oil & Gas

Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
India	India		B				
India	India		B				
India	India		B				
Asia	Singapore	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	A	A				
Asia	Singapore	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	A	A				
Asia	Singapore	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	A	A	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	CcyGrp	DocAdj	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	Entity Tier	CcyGrp	CcyGrp	Entity Tier
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	CcyGrp	DocAdj	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	Thin	Thin	Thin	
N.Amer	United States	AA	A	Thin	Thin	Thin	
N.Amer	United States	AA	A				
Asia	Singapore	BB	B				
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	Thin	Entity Tier	Thin	Entity Tier
Asia	Singapore	BB	B	Thin	Entity Tier	Thin	CcyGrp
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	Thin	Entity Tier	Thin	DocAdj
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	Thin	Entity Tier	Thin	Entity Tier
Asia	Singapore	BB	B	Thin	Entity Tier	Thin	CcyGrp
Asia	Singapore	BB	B				
Asia	Singapore	BB	B	Thin	Entity Tier	Thin	DocAdj
Asia	Singapore	BB	B	Thin	Entity Tier	Thin	DocAdj
N.Amer	United States	BB	BB				Thin
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	CcyGrp	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB		Thin	Thin	DocAdj
N.Amer	United States	B	BB		Thin	Thin	CcyGrp
N.Amer	Canada	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin					
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Thin		Thin	Thin			
Thin		Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
	CcyGrp	Thin				
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	DocAdj			
Thin	CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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SUEURMM	31-Jul-08 SU
SUEURMR	31-Jul-08 SU
SUEURXR	31-Jul-08 SU
SUJPYMR	31-Jul-08 SU
SUUSDCR	31-Jul-08 SU
SUUSDMM	31-Jul-08 SU
SUUSDMR	31-Jul-08 SU
SUUSDXR	31-Jul-08 SU
SUEDZUAUDMM	31-Jul-08 SUEDZU
SUEDZUCADMM	31-Jul-08 SUEDZU
SUEDZUCHFCR	31-Jul-08 SUEDZU
SUEDZUCHFMM	31-Jul-08 SUEDZU
SUEDZUEURCR	31-Jul-08 SUEDZU
SUEDZUEURMM	31-Jul-08 SUEDZU
SUEDZUEURMR	31-Jul-08 SUEDZU
SUEDZUGBPMM	31-Jul-08 SUEDZU
SUEDZUHKDMM	31-Jul-08 SUEDZU
SUEDZUJPYCR	31-Jul-08 SUEDZU
SUEDZUJPYMM	31-Jul-08 SUEDZU
SUEDZUNOKMM	31-Jul-08 SUEDZU
SUEDZUSEKMM	31-Jul-08 SUEDZU
SUEDZUSGDMM	31-Jul-08 SUEDZU
SUEDZUUSDCR	31-Jul-08 SUEDZU
SUEDZUUSDMM	31-Jul-08 SUEDZU
SUEDZUUSDMR	31-Jul-08 SUEDZU
SUEDZU-IntFinEURCR	31-Jul-08 SUEDZU-IntFin
SUEDZU-IntFinEURMM	31-Jul-08 SUEDZU-IntFin
SUEDZU-IntFinEURMR	31-Jul-08 SUEDZU-IntFin
SUEDZU-IntFinUSDCR	31-Jul-08 SUEDZU-IntFin
SUEDZU-IntFinUSDMM	31-Jul-08 SUEDZU-IntFin
SUEDZU-IntFinUSDMR	31-Jul-08 SUEDZU-IntFin
SUGEURMM	31-Jul-08 SUG
SUGEURMR	31-Jul-08 SUG
SUGEURXR	31-Jul-08 SUG
SUGUSDMM	31-Jul-08 SUG
SUGUSDMR	31-Jul-08 SUG
SUGUSDXR	31-Jul-08 SUG
SUMBAKJPYCR	31-Jul-08 SUMBAK
SUMBAKJPYXR	31-Jul-08 SUMBAK
SUMBAKUSDCR	31-Jul-08 SUMBAK
SUMCEMJPYCR	31-Jul-08 SUMCEM
SUMCEMJPYXR	31-Jul-08 SUMCEM
SUMFORJPYCR	31-Jul-08 SUMFOR
SUMFORJPYXR	31-Jul-08 SUMFOR
SUMIAUDCR	31-Jul-08 SUMI
SUMIEURCR	31-Jul-08 SUMI
SUMIEURMR	31-Jul-08 SUMI
SUMIJPYCR	31-Jul-08 SUMI
SUMIJPYMR	31-Jul-08 SUMI
SUMIJPYXR	31-Jul-08 SUMI
SUMIUSDCR	31-Jul-08 SUMI
SUMIUSDMR	31-Jul-08 SUMI
SUMIUSDXR	31-Jul-08 SUMI
SUMIBKEURCR	31-Jul-08 SUMIBK
SUMIBKJPYCR	31-Jul-08 SUMIBK
SUMIBKUSDCR	31-Jul-08 SUMIBK
SUMIBKUSDMR	31-Jul-08 SUMIBK
SUMIBKEURCR	31-Jul-08 SUMIBK
SUMIBKEURMM	31-Jul-08 SUMIBK
SUMIBKJPYCR	31-Jul-08 SUMIBK
SUMIBKJPYMM	31-Jul-08 SUMIBK
SUMIBKUSDCR	31-Jul-08 SUMIBK
SUMIBKUSDMM	31-Jul-08 SUMIBK
SUMIBKUSDMR	31-Jul-08 SUMIBK
SUMIBK-BankEURCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankEURMM	31-Jul-08 SUMIBK-Bank
SUMIBK-BankJPYCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDMM	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDMR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDXR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankEURCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankEURMM	31-Jul-08 SUMIBK-Bank
SUMIBK-BankJPYCR	31-Jul-08 SUMIBK-Bank

Suncor Engy Inc	8ED94B	SNRFOR	EUR
Suncor Engy Inc	8ED94B	SNRFOR	EUR
Suncor Engy Inc	8ED94B	SNRFOR	EUR
Suncor Engy Inc	8ED94B	SNRFOR	JPY
Suncor Engy Inc	8ED94B	SNRFOR	USD
Suncor Engy Inc	8ED94B	SNRFOR	USD
Suncor Engy Inc	8ED94B	SNRFOR	USD
Suncor Engy Inc	8ED94B	SNRFOR	USD
Suedzucker AG	DLA9F9	SNRFOR	AUD
Suedzucker AG	DLA9F9	SNRFOR	CAD
Suedzucker AG	DLA9F9	SNRFOR	CHF
Suedzucker AG	DLA9F9	SNRFOR	CHF
Suedzucker AG	DLA9F9	SNRFOR	EUR
Suedzucker AG	DLA9F9	SNRFOR	EUR
Suedzucker AG	DLA9F9	SNRFOR	EUR
Suedzucker AG	DLA9F9	SNRFOR	GBP
Suedzucker AG	DLA9F9	SNRFOR	HKD
Suedzucker AG	DLA9F9	SNRFOR	JPY
Suedzucker AG	DLA9F9	SNRFOR	JPY
Suedzucker AG	DLA9F9	SNRFOR	NOK
Suedzucker AG	DLA9F9	SNRFOR	SEK
Suedzucker AG	DLA9F9	SNRFOR	SGD
Suedzucker AG	DLA9F9	SNRFOR	USD
Suedzucker AG	DLA9F9	SNRFOR	USD
Suedzucker AG	DLA9F9	SNRFOR	USD
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	EUR
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	EUR
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	EUR
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	USD
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	USD
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	USD
Sthn Un Co	8C8433	SNRFOR	EUR
Sthn Un Co	8C8433	SNRFOR	EUR
Sthn Un Co	8C8433	SNRFOR	EUR
Sthn Un Co	8C8433	SNRFOR	USD
Sthn Un Co	8C8433	SNRFOR	USD
Sthn Un Co	8C8433	SNRFOR	USD
Sumitomo Bakelite Co Ltd	JQE726	SNRFOR	JPY
Sumitomo Bakelite Co Ltd	JQE726	SNRFOR	JPY
Sumitomo Bakelite Co Ltd	JQE726	SNRFOR	USD
Sumitomo Osaka Cem Co Ltd	JQEEA7	SNRFOR	JPY
Sumitomo Osaka Cem Co Ltd	JQEEA7	SNRFOR	JPY
Sumitomo Forestry Co LTD	JQEB99	SNRFOR	JPY
Sumitomo Forestry Co LTD	JQEB99	SNRFOR	JPY
Sumitomo Corp	8EBB74	SNRFOR	AUD
Sumitomo Corp	8EBB74	SNRFOR	EUR
Sumitomo Corp	8EBB74	SNRFOR	EUR
Sumitomo Corp	8EBB74	SNRFOR	JPY
Sumitomo Corp	8EBB74	SNRFOR	JPY
Sumitomo Corp	8EBB74	SNRFOR	JPY
Sumitomo Corp	8EBB74	SNRFOR	USD
Sumitomo Corp	8EBB74	SNRFOR	USD
Sumitomo Corp	8EBB74	SNRFOR	USD
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SNRFOR	EUR
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SNRFOR	JPY
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SNRFOR	USD
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SNRFOR	USD
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	EUR
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	EUR
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	JPY
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	JPY
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	USD
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	USD
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	EUR
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	EUR
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	JPY
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	EUR
Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	EUR
Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	JPY

MM	Composite						
MR	Composite	0.49%	0.57%	0.65%	0.72%	0.79%	0.88%
XR	Composite						
MR	Composite	0.004887625	0.005609371	0.006480286	0.007155848	0.007905682	0.008787521
CR	Composite	0.52%	0.60%	0.69%	0.76%	0.84%	0.93%
MM	Composite						
MR	Composite	0.49%	0.57%	0.65%	0.72%	0.79%	0.88%
XR	Composite	0.47%	0.55%	0.63%	0.69%	0.76%	0.85%
MM	Composite	0.66%	0.75%	0.95%	1.18%	1.33%	1.49%
MM	Composite	0.63%	0.73%	0.95%	1.18%	1.33%	1.48%
CR	Composite	0.66%	0.76%	0.99%	1.23%	1.39%	1.54%
MM	Composite	0.63%	0.73%	0.95%	1.18%	1.33%	1.48%
CR	Composite	0.00659109	0.007603774	0.009855583	0.012325337	0.013857685	0.015438252
MM	Composite	0.63%	0.73%	0.95%	1.18%	1.33%	1.48%
MR	Composite	0.006261536	0.007223586	0.009362804	0.01170907	0.013164801	0.01466634
MM	Composite	0.63%	0.73%	0.95%	1.18%	1.33%	1.48%
MM	Composite	0.63%	0.73%	0.95%	1.18%	1.33%	1.48%
CR	Composite	0.66%	0.75%	0.95%	1.18%	1.33%	1.49%
MM	Composite	0.006623484	0.007499757	0.009461865	0.011834057	0.013306206	0.014888299
MM	Composite	0.63%	0.73%	0.95%	1.18%	1.33%	1.48%
MM	Composite	0.63%	0.73%	0.95%	1.18%	1.33%	1.48%
MM	Composite	0.63%	0.73%	0.95%	1.18%	1.33%	1.48%
CR	Composite	0.66%	0.76%	0.99%	1.23%	1.39%	1.54%
MM	Composite	0.63%	0.73%	0.95%	1.18%	1.33%	1.48%
MR	Composite	0.63%	0.72%	0.94%	1.17%	1.32%	1.47%
CR	Composite	0.74%	0.74%	0.99%	1.22%	1.37%	1.53%
MM	Composite	0.74%	0.74%	0.95%	1.17%	1.32%	1.47%
MR	Composite						
CR	Composite						
MM	Composite	0.74%	0.74%	0.95%	1.17%	1.32%	1.47%
MR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.0059125	0.007	0.013739145	0.016332542	0.017766237	0.01924739
MM	Composite						
MR	Composite	0.59%	0.70%	1.44%	1.73%	1.86%	2.00%
XR	Composite	0.0059125	0.007	0.013739145	0.016332542	0.017766237	0.01924739
CR	Composite	0.18%	0.20%	0.24%	0.26%	0.31%	0.35%
XR	Composite	0.18%	0.20%	0.24%	0.26%	0.31%	0.35%
CR	Composite						
CR	Composite	0.23%	0.37%	0.43%	0.48%	0.57%	0.65%
XR	Composite	0.0022875	0.003679066	0.004254882	0.003632405	0.004358526	0.004965557
CR	Composite	0.20%	0.23%	0.32%	0.35%	0.42%	0.47%
XR	Composite	0.20%	0.23%	0.32%	0.35%	0.42%	0.47%
CR	Composite	0.002445143	0.003046968	0.004243567	0.004599976	0.005323575	0.00573519
CR	Composite	0.21%	0.36%	0.47%	0.49%	0.55%	0.59%
MR	Composite						
CR	Composite	0.22%	0.31%	0.46%	0.48%	0.54%	0.58%
MR	Composite						
XR	Composite	0.20%	0.29%	0.34%	0.38%	0.44%	0.48%
CR	Composite	0.002132333	0.003608766	0.0046838	0.004947333	0.00550232	0.005907697
MR	Composite	0.20%	0.34%	0.44%	0.47%	0.52%	0.56%
XR	Composite						
CR	Composite	0.25%	0.25%	0.36%	0.36%	0.50%	0.50%
CR	Composite	0.25%	0.25%	0.36%	0.36%	0.50%	0.50%
CR	Composite	0.25%	0.25%	0.36%	0.36%	0.50%	0.50%
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	1.31%	1.31%	1.40%	1.51%	1.62%	1.72%
MM	Composite						
CR	Composite	0.01305	0.01305	0.01397	0.01514	0.016185	0.01723
CR	Composite	1.31%	1.31%	1.40%	1.51%	1.62%	1.72%
MM	Composite						
MR	Composite						
XR	Composite	1.31%	1.31%	1.40%	1.51%	1.62%	1.72%
CR	Composite						
MM	Composite						
CR	Composite						

					0.4		
0.92%	0.98%	1.04%	1.13%	1.23%	0.4	A	A
					0.4		
0.92%	0.009744563	0.01037179	0.011296625	0.012241	0.4	BB	BBB
0.97%	1.03%	1.10%	1.19%	1.30%	0.4	BBB	A
					0.4		
0.92%	0.98%	1.04%	1.13%	1.23%	0.4	A	A
0.89%	0.94%	1.00%	1.09%	1.19%	0.4	BBB	A
1.54%	1.60%	1.58%	1.56%	1.58%	0.388000001	BBB	BBB
1.55%	1.60%	1.58%	1.56%	1.58%	0.4	AA	AA
1.60%	1.67%	1.58%	1.56%	1.58%	0.360000004	A	A
1.55%	1.60%	1.58%	1.56%	1.58%	0.4	AA	AA
1.60%	0.016702088	0.015751883	0.015631325	0.015758742	0.360000004	A	A
1.55%	1.60%	1.58%	1.56%	1.58%	0.4	AA	AA
1.52%	0.015866984	0.015751883	0.015631325	0.015758742	0.388000001	A	A
1.55%	1.60%	1.58%	1.56%	1.58%	0.4	AA	AA
1.55%	1.60%	1.58%	1.56%	1.58%	0.4	AA	AA
1.54%	1.60%	1.58%	1.56%	1.58%	0.388000001	BBB	BBB
1.54%	0.016044487	0.015751883	0.015631325	0.015758742	0.388000001	BBB	BBB
1.55%	1.60%	1.58%	1.56%	1.58%	0.4	AA	AA
1.55%	1.60%	1.58%	1.56%	1.58%	0.4	AA	AA
1.55%	1.60%	1.58%	1.56%	1.58%	0.4	AA	AA
1.60%	1.67%	1.58%	1.56%	1.58%	0.360000004	A	A
1.55%	1.60%	1.58%	1.56%	1.58%	0.4	AA	AA
1.52%	1.59%	1.58%	1.56%	1.58%	0.388000001	A	A
1.59%	1.64%	1.64%	1.64%	1.64%	0.4		NR
1.53%	1.58%	1.58%	1.58%	1.58%	0.4		NR
					0.4		
					0.4		
1.53%	1.58%	1.58%	1.58%	1.58%	0.4		NR
					0.4		
					0.4		
					0.4		
2.10%	0.021400467	0.019	0.0206635	0.02196		NR	NR
					0.4		
2.09%	2.17%	1.90%	2.07%	2.28%	0.4	NR	NR
2.10%	0.021400467	0.019	0.0206635	0.02196	0.4	NR	NR
0.41%	0.48%	0.31%	0.31%	0.31%	0.275	NR	NR
0.41%	0.48%	0.31%	0.31%	0.31%	0.275	NR	NR
					0.275		
0.65%	0.94%	0.94%	0.94%	0.94%	0.275	NR	NR
0.65%	0.007031032	0.007031032	0.007031032	0.007031032	0.275	NR	NR
0.47%	0.47%	0.47%	0.47%	0.47%	0.3	NR	NR
0.47%	0.47%	0.47%	0.47%	0.47%	0.3	NR	NR
0.64%	0.007276854	0.008005556	0.0103825	0.008159127	0.35	BB	BBB
0.67%	0.76%	0.80%	1.04%	0.84%	0.38	A	A
					0.35		
0.65%	0.74%	0.80%	1.04%	0.81%	0.3	A	AA
					0.35		
0.50%	0.58%	0.60%	1.04%	0.60%	0.35	BB	A
0.67%	0.007570631	0.008005556	0.0103825	0.0084325	0.38	A	A
0.63%	0.72%	0.80%	1.04%	0.80%	0.35	BBB	BBB
					0.35		
0.50%	0.50%	0.50%	0.50%	0.50%	0.424999994		NR
0.50%	0.50%	0.50%	0.50%	0.50%	0.424999994		NR
0.50%	0.50%	0.50%	0.50%	0.50%	0.424999994		NR
					0.424999994		
					0.210000001		
					0.210000001		
					0.210000001		
					0.210000001		
					0.210000001		
					0.210000001		
					0.210000001		
1.80%	1.93%	1.93%	1.93%	1.93%	0.15		NR
					0.15		
1.80%	0.01935	0.01935	0.01935	0.01935	0.15		NR
1.80%	1.93%	1.93%	1.93%	1.93%	0.15		NR
					0.15		
					0.15		
1.80%	1.93%	1.93%	1.93%	1.93%	0.15		NR
					0.1		
					0.1		
					0.1		

AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	A
AA	AA	AA	AA	AA	AAA
A	A	A	AA	A	AA
AA	AA	AA	AA	AA	AAA
A	A	A	AA	A	AA
AA	AA	AA	AA	AA	AAA
A	A	A	AA	A	AA
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
BBB	BBB	BBB	A	BBB	A
BBB	BBB	BBB	A	BBB	A
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
AA	AA	AA	AA	AA	AAA
A	A	A	AA	A	AA
AA	AA	AA	AA	AA	AAA
A	A	A	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	A	BB	A
A	A	A	A	A	A
BBB	BBB	BBB	A	BB	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BBB	BBB	BBB	NR	BB
NR	BB	BB	BB	NR	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
	NR		NR		
	NR		NR		
	NR		NR		
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	

			NR		Oil & Gas
A	A	A	AA	9	Oil & Gas
			NR		Oil & Gas
BB	BB	BB	AA	9	Oil & Gas
BBB	BBB	BBB	AA	9	Oil & Gas
			NR		Oil & Gas
A	A	A	AA	9	Oil & Gas
BBB	BBB	BBB	AA	9	Oil & Gas
NR	NR	NR	AA	12	Consumer Goods
NR	NR	NR	AA	11	Consumer Goods
NR	NR	NR	AA	12	Consumer Goods
NR	NR	NR	AA	11	Consumer Goods
NR	NR	NR	AA	12	Consumer Goods
NR	NR	NR	AA	11	Consumer Goods
NR	NR	NR	AA	12	Consumer Goods
NR	NR	NR	AA	11	Consumer Goods
NR	NR	NR	AA	11	Consumer Goods
NR	NR	NR	AA	12	Consumer Goods
NR	NR	NR	AA	12	Consumer Goods
NR	NR	NR	AA	11	Consumer Goods
NR	NR	NR	AA	11	Consumer Goods
NR	NR	NR	AA	11	Consumer Goods
NR	NR	NR	AA	12	Consumer Goods
NR	NR	NR	AA	11	Consumer Goods
NR	NR	NR	AA	12	Consumer Goods
			A	3	Consumer Goods
			A	3	Consumer Goods
			NR		Consumer Goods
			NR		Consumer Goods
			A	3	Consumer Goods
			NR		Consumer Goods
			NR		Utilities
			NR		Utilities
NR	NR	B	A	6	Utilities
			NR		Utilities
NR	NR	BB	A	5	Utilities
NR	NR	B	A	6	Utilities
NR			NR	2	Basic Materials
NR			NR	2	Basic Materials
			NR		Basic Materials
			NR	3	Industrials
			NR	3	Industrials
			NR	2	Consumer Goods
			NR	2	Consumer Goods
BB	NR	BB	AA	13	Industrials
BB	NR	A	A	10	Industrials
			NR		Industrials
A	NR	A	AA	13	Industrials
			NR		Industrials
BBB	NR	BBB	BBB	3	Industrials
BB	NR	A	A	10	Industrials
BB	NR	BBB	A	10	Industrials
			NR		Industrials
			NR	2	Financials
			NR	2	Financials
			NR	2	Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
			NR		Financials
NR			NR	2	Financials
			NR		Financials
NR			NR	2	Financials
NR			NR	2	Financials
			NR		Financials
			NR		Financials
NR			NR	2	Financials
			NR		Financials
			NR		Financials
			NR		Financials

N.Amer	Canada	A	A				
N.Amer	Canada	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A				
N.Amer	Canada	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	A				
N.Amer	Canada	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB		Thin	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB		Thin	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB				
Europe	Netherlands	BBB	BBB				
Europe	Netherlands	BBB	BBB		Thin	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Thin	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	Thin	Thin	Thin
Asia	Japan	BBB	A	Thin	Thin	Thin	Thin
Asia	Japan	BBB	A				
Asia	Japan	BB	A	Thin	Thin	Thin	CcyGrp
Asia	Japan	BB	A	Thin	Thin	Thin	DocAdj
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A				
Asia	Japan	A	AA		Thin		Thin
Asia	Japan	A	AA		Thin		Thin
Asia	Japan	A	AA		Thin		Thin
Asia	Japan	A	AA				
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Asia	Japan	AA	AA				
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA				
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Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
CcyGrp	CcyGrp	Thin	DocAdj			
DocAdj	DocAdj	Thin	DocAdj			
Thin	Thin					
Thin	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	DocAdj
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SUMIBK-BankUSDCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDMM	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDMR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankAUDCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankEURCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankEURMM	31-Jul-08 SUMIBK-Bank
SUMIBK-BankEURMR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankGBPCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankGBPMM	31-Jul-08 SUMIBK-Bank
SUMIBK-BankJPYCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankJPYMR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankJPYXR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDMM	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDMR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDXR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankAUDCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankEURCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankEURMM	31-Jul-08 SUMIBK-Bank
SUMIBK-BankEURMR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankHKDCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankJPYCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankJPYMM	31-Jul-08 SUMIBK-Bank
SUMIBK-BankJPYMR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankJPYXR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDCR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDMM	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDMR	31-Jul-08 SUMIBK-Bank
SUMIBK-BankUSDXR	31-Jul-08 SUMIBK-Bank
SUMICHEURCR	31-Jul-08 SUMICH
SUMICHEURMM	31-Jul-08 SUMICH
SUMICHEURMR	31-Jul-08 SUMICH
SUMICHJPYCR	31-Jul-08 SUMICH
SUMICHJPYMR	31-Jul-08 SUMICH
SUMICHJPYXR	31-Jul-08 SUMICH
SUMICHUSDCR	31-Jul-08 SUMICH
SUMICHUSDMM	31-Jul-08 SUMICH
SUMICHUSDMR	31-Jul-08 SUMICH
SUMICHUSDXR	31-Jul-08 SUMICH
SUMIELEURCR	31-Jul-08 SUMIEL
SUMIELEURMM	31-Jul-08 SUMIEL
SUMIELJPYCR	31-Jul-08 SUMIEL
SUMIELJPYMR	31-Jul-08 SUMIEL
SUMIELJPYXR	31-Jul-08 SUMIEL
SUMIELUSDCR	31-Jul-08 SUMIEL
SUMIELUSDMM	31-Jul-08 SUMIEL
SUMIELUSDMR	31-Jul-08 SUMIEL
SUMIMLEURCR	31-Jul-08 SUMIML
SUMIMLEURMM	31-Jul-08 SUMIML
SUMIMLEURMR	31-Jul-08 SUMIML
SUMIMLJPYCR	31-Jul-08 SUMIML
SUMIMLJPYMM	31-Jul-08 SUMIML
SUMIMLJPYMR	31-Jul-08 SUMIML
SUMIMLJPYXR	31-Jul-08 SUMIML
SUMIMLUSDCR	31-Jul-08 SUMIML
SUMIMLUSDMM	31-Jul-08 SUMIML
SUMIMMJPYCR	31-Jul-08 SUMIMM
SUMIMMJPYXR	31-Jul-08 SUMIMM
SUMIMMUSDCR	31-Jul-08 SUMIMM
SUMIRDEURCR	31-Jul-08 SUMIRD
SUMIRDJPYCR	31-Jul-08 SUMIRD
SUMIRDJPYMR	31-Jul-08 SUMIRD
SUMIRDJPYXR	31-Jul-08 SUMIRD
SUMIRDUSDCR	31-Jul-08 SUMIRD
SUMITREURCR	31-Jul-08 SUMITR
SUMITREURMM	31-Jul-08 SUMITR
SUMITRGBPCR	31-Jul-08 SUMITR
SUMITRJPYCR	31-Jul-08 SUMITR
SUMITRJPYMR	31-Jul-08 SUMITR
SUMITRJPYXR	31-Jul-08 SUMITR
SUMITRUSDCR	31-Jul-08 SUMITR
SUMITRUSDMM	31-Jul-08 SUMITR
SUMITRUSDMR	31-Jul-08 SUMITR
SUMITREURCR	31-Jul-08 SUMITR

Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	AUD
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	EUR
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	EUR
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	EUR
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	GBP
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	GBP
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	JPY
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	JPY
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	JPY
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	AUD
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	EUR
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	EUR
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	EUR
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	HKD
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	JPY
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	JPY
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	JPY
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	JPY
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	USD
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	USD
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	EUR
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	EUR
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	EUR
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	JPY
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	JPY
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	JPY
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	USD
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	USD
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	USD
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	USD
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	EUR
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	EUR
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	JPY
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	JPY
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	JPY
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	USD
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	USD
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	USD
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	EUR
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	EUR
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	EUR
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	JPY
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	JPY
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	JPY
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	JPY
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	USD
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	USD
Sumitomo Metal Mng Co Ltd	JQEE83	SNRFOR	JPY
Sumitomo Metal Mng Co Ltd	JQEE83	SNRFOR	JPY
Sumitomo Metal Mng Co Ltd	JQEE83	SNRFOR	USD
Sumitomo Rlty & Dev Co Ltd	JQEFEB	SNRFOR	EUR
Sumitomo Rlty & Dev Co Ltd	JQEFEB	SNRFOR	JPY
Sumitomo Rlty & Dev Co Ltd	JQEFEB	SNRFOR	JPY
Sumitomo Rlty & Dev Co Ltd	JQEFEB	SNRFOR	JPY
Sumitomo Rlty & Dev Co Ltd	JQEFEB	SNRFOR	USD
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	EUR
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	EUR
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	GBP
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	JPY
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	JPY
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	JPY
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	USD
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	USD
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	USD
Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	EUR

CR	Composite	0.02283	0.02283	0.02401	0.024695	0.02538	0.027065
MM	Composite						
MR	Composite	2.28%	2.28%	2.40%	2.47%	2.54%	2.71%
CR	Composite	0.002146588	0.002801157	0.003378883	0.003918405	0.004537879	0.004919309
CR	Composite	0.002146588	0.002533333	0.003344433	0.004075	0.00468055	0.005242857
MM	Composite						
MR	Composite						
CR	Composite	0.002146588	0.002533333	0.003344433	0.004075	0.00468055	0.005242857
MM	Composite	0.002146588	0.002732234	0.003292203	0.004097767	0.004501048	0.005074517
CR	Composite	0.22%	0.30%	0.34%	0.38%	0.46%	0.46%
MR	Composite	0.002197592	0.002832232	0.0032395	0.003594167	0.004344214	0.004393329
XR	Composite	0.17%	0.22%	0.26%	0.28%	0.34%	0.35%
CR	Composite	0.21%	0.25%	0.33%	0.41%	0.47%	0.52%
MM	Composite						
MR	Composite	0.002146588	0.002703773	0.003257909	0.004055082	0.004454162	0.005021657
XR	Composite	0.002146588	0.002134558	0.002572033	0.003201381	0.003516444	0.003964466
CR	Composite	0.60%	0.61%	0.61%	0.72%	0.80%	0.87%
CR	Composite	0.64%	0.68%	0.66%	0.72%	0.81%	0.87%
MM	Composite	0.62%	0.65%	0.63%	0.69%	0.78%	0.84%
MR	Composite	0.61%	0.65%	0.62%	0.68%	0.77%	0.83%
CR	Composite	0.64%	0.68%	0.66%	0.72%	0.81%	0.87%
CR	Composite	0.60%	0.50%	0.59%	0.72%	0.80%	0.86%
MM	Composite						
MR	Composite	0.60%	0.47%	0.57%	0.68%	0.77%	0.82%
XR	Composite	0.60%	0.37%	0.45%	0.54%	0.61%	0.64%
CR	Composite	0.64%	0.68%	0.66%	0.72%	0.81%	0.87%
MM	Composite						
MR	Composite	0.61%	0.65%	0.62%	0.68%	0.77%	0.83%
XR	Composite						
CR	Composite	0.14%	0.19%	0.23%	0.27%	0.31%	0.36%
MM	Composite						
MR	Composite	0.001381667	0.001917437	0.002258944	0.002578043	0.003089061	0.003416392
CR	Composite	0.14%	0.19%	0.23%	0.28%	0.32%	0.36%
MR	Composite						
XR	Composite	0.11%	0.15%	0.18%	0.24%	0.28%	0.31%
CR	Composite	0.001381667	0.001917437	0.002258944	0.002713729	0.003089061	0.003596202
MM	Composite						
MR	Composite	0.001381667	0.001917437	0.002258944	0.002578043	0.003089061	0.003416392
XR	Composite						
CR	Composite	0.000966667	0.001435	0.0015414	0.0017563	0.002211329	0.002515
MM	Composite						
CR	Composite	0.001072222	0.00147	0.00154668	0.001806733	0.00223155	0.0025
MR	Composite	0.10%	0.14%	0.15%	0.17%	0.22%	0.25%
XR	Composite	0.08%	0.11%	0.12%	0.14%	0.17%	0.20%
CR	Composite	0.000966667	0.001435	0.0015414	0.0017563	0.002211329	0.002515
MM	Composite						
MR	Composite	0.10%	0.14%	0.15%	0.18%	0.22%	0.25%
CR	Composite						
MM	Composite						
MR	Composite	0.21%	0.25%	0.40%	0.45%	0.51%	0.55%
CR	Composite	0.22%	0.25%	0.39%	0.45%	0.51%	0.54%
MM	Composite						
MR	Composite						
XR	Composite	0.001758162	0.001961492	0.002945877	0.003357439	0.003836009	0.004055033
CR	Composite	0.21%	0.25%	0.40%	0.45%	0.53%	0.58%
MM	Composite						
CR	Composite	0.25%	0.30%	0.36%	0.47%	0.51%	0.58%
XR	Composite	0.25%	0.30%	0.36%	0.36%	0.51%	0.44%
CR	Composite	0.25%	0.30%	0.36%	0.46%	0.51%	0.57%
CR	Composite	0.012992338	0.014925814	0.018703012	0.020013333	0.021602755	0.023259033
CR	Composite	0.013823117	0.018392667	0.020317468	0.021086488	0.022758958	0.024124234
MR	Composite						
XR	Composite	1.04%	1.38%	1.52%	1.58%	1.71%	1.81%
CR	Composite	0.012992338	0.014925814	0.018703012	0.020013333	0.021602755	0.023259033
CR	Composite						
MM	Composite						
CR	Composite	0.00239545	0.00239545	0.003617799	0.004183736	0.004765508	0.005487186
CR	Composite	0.24%	0.24%	0.36%	0.41%	0.46%	0.52%
MR	Composite						
XR	Composite	0.00239545	0.00239545	0.002689406	0.003059384	0.003483641	0.003910745
CR	Composite	0.24%	0.24%	0.36%	0.42%	0.48%	0.55%
MM	Composite						
MR	Composite	0.00239545	0.00239545	0.003617799	0.004183736	0.004765508	0.005212826
CR	Composite						

2.77%	0.028325	0.028325	0.028325	0.028325	0.1	NR
					0.1	
2.77%	2.83%	2.83%	2.83%	2.83%	0.1	NR
0.53%	0.005956501	0.006191457	0.0061543	0.006895225	0.3625 BB	BBB
0.55%	0.00641	0.006752633	0.0061543	0.007466667	0.364285714 BB	A
					0.3625	
					0.3625	
0.55%	0.00641	0.006752633	0.0061543	0.007466667	0.364285714 BB	A
0.54%	0.006167245	0.006482528	0.0061543	0.007180934	0.3625 BB	BBB
0.50%	0.57%	0.59%	0.62%	0.66%	0.4 A	A
0.48%	0.00538287	0.005635875	0.0061543	0.006308892	0.3625 BBB	BBB
0.38%	0.42%	0.44%	0.62%	0.50%	0.3625 BBB	BBB
0.55%	0.64%	0.68%	0.62%	0.75%	0.364285714 BB	A
					0.3625	
0.53%	0.006103003	0.006415002	0.0061543	0.007106133	0.3625 BB	BBB
0.42%	0.00481816	0.005064475	0.0061543	0.005610105	0.3625 BB	BBB
0.91%	1.01%	0.96%	1.30%	1.01%	BB	BBB
0.92%	1.01%	0.96%	1.30%	1.01%	0.183333333 A	A
0.88%	0.97%	0.96%	1.30%	1.01%	0.16875 BBB	BBB
0.87%	0.96%	0.96%	1.30%	1.01%	0.16875 BBB	BBB
0.92%	1.01%	0.96%	1.30%	1.01%	0.183333333 A	A
0.91%	0.94%	0.96%	1.30%	1.01%	0.191666667 BB	A
					0.16875	
0.87%	0.91%	0.96%	1.30%	1.01%	0.16875 BB	BBB
0.69%	0.72%	0.96%	1.30%	1.01%	0.16875 BB	BBB
0.92%	1.01%	0.96%	1.30%	1.01%	0.183333333 A	A
					0.16875	
0.87%	0.96%	0.96%	1.30%	1.01%	0.16875 BBB	BBB
					0.16875	
0.41%	0.49%	0.60%	0.67%	0.69%	0.349999998 BB	BBB
					0.357142856	
0.39%	0.004692144	0.0060075	0.00669745	0.006916667	0.357142856 BB	BBB
0.41%	0.48%	0.60%	0.67%	0.69%	0.359999999 A	A
					0.357142856	
0.32%	0.39%	0.45%	0.67%	0.52%	0.357142856 BBB	A
0.41%	0.004939099	0.0060075	0.00669745	0.006916667	0.349999998 BB	BBB
					0.357142856	
0.39%	0.004692144	0.0060075	0.00669745	0.006916667	0.357142856 BB	BBB
					0.357142856	
0.30%	0.0038125	0.0038946	0.0037525		0.296666668 BB	CCC
					0.298333334	
0.30%	0.003816667	0.0038946	0.0037525		0.310000001 BBB	BB
0.29%	0.37%	0.39%	0.38%		0.298333334 BBB	B
0.23%	0.29%	0.39%	0.38%		0.298333334 BBB	B
0.30%	0.0038125	0.0038946	0.0037525		0.296666668 BB	CCC
					0.298333334	
0.30%	0.38%	0.39%	0.38%		0.298333334 BB	CCC
					0.28	
					0.28	
0.61%	0.68%	0.86%	0.86%	0.92%	0.28 BB	BBB
0.61%	0.72%	0.86%	0.86%	0.92%	0.28 A	A
					0.28	
					0.28	
0.46%	0.005374938	0.006472688	0.006472688	0.00688	0.28 BBB	BBB
0.64%	0.71%	0.86%	0.86%	0.92%	0.28 BB	BBB
					0.28	
0.70%	0.84%	0.84%	0.84%	0.84%	0.3 NR	NR
0.52%	0.63%	0.63%	0.63%	0.63%	0.3 NR	NR
0.63%	0.75%	0.75%	0.75%	0.75%	0.3 NR	NR
2.51%	0.026794386	0.030559185	0.031190944	0.031830531	0.34 B	A
2.54%	0.028022455	0.030394785	0.031045119	0.031705531	0.35 A	A
					0.35	
1.91%	2.10%	2.28%	2.33%	2.38%	0.35 BBB	BBB
2.51%	0.026794386	0.030559185	0.031190944	0.031830531	0.34 B	A
					0.300000004	
					0.300000004	
0.58%	0.006491003	0.006145	0.00686	0.00686	0.300000004	NR
0.57%	0.63%	0.61%	0.69%	0.69%	0.300000004	NR
					0.300000004	
0.43%	0.004750066	0.006145	0.00686	0.00686	0.300000004	NR
0.58%	0.65%	0.61%	0.69%	0.69%	0.300000004	NR
					0.300000004	
0.58%	0.006491003	0.006145	0.00686	0.00686	0.300000004	NR
					0.2	

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	A	BBB	BBB
A	A	AA	AA	AA	A
A	A	AA	AA	AA	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	A	AA	AA	AA	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BB	A	BBB	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	BBB
BB	A	BBB	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
B	BBB	BBB	BB	BB	BB
BB	AA	AA	A	A	A
BB	A	A	BBB	BBB	BBB
BB	A	A	BBB	BBB	BBB
B	BBB	BBB	BB	BB	BB
B	BBB	BBB	BB	BB	BB
BBB	BB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BB	BBB	BBB	BBB	BBB
NR	A	NR	A	BBB	BB
NR	BBB	NR	BBB	BBB	BB
NR	BB	NR	BB	BB	BB
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	A	A
BB	BB	BB	BBB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BBB	BB	BB
BB	BB	BB	BB	BB	BB

			NR	2 Financials
			NR	Financials
			NR	2 Financials
BB	NR	BB	AA	12 Financials
A	NR	A	A	7 Financials
			NR	Financials
			NR	Financials
A	NR	A	A	7 Financials
BBB	NR	BBB	A	9 Financials
A	NR	A	A	8 Financials
BBB	NR	BBB	A	8 Financials
BBB	NR	BBB	A	8 Financials
A	NR	A	A	7 Financials
			NR	Financials
BBB	NR	BBB	A	9 Financials
BBB	NR	BBB	A	9 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	A	11 Financials
NR	NR	NR	BBB	8 Financials
			NR	Financials
NR	NR	NR	BBB	8 Financials
NR	NR	NR	BBB	8 Financials
NR	NR	NR	A	11 Financials
			NR	Financials
NR	NR	NR	A	11 Financials
			NR	Financials
BB	NR	B	A	3 Basic Materials
			NR	Basic Materials
BB	NR	B	A	3 Basic Materials
A	NR	BBB	A	7 Basic Materials
			NR	Basic Materials
BBB	NR	BB	A	3 Basic Materials
BB	NR	B	A	3 Basic Materials
			NR	Basic Materials
BB	NR	B	A	3 Basic Materials
			NR	Basic Materials
NR	NR		BBB	5 Industrials
			NR	Industrials
NR	NR		BBB	4 Industrials
NR	NR		BBB	5 Industrials
NR	NR		BBB	5 Industrials
NR	NR		BBB	5 Industrials
			NR	Industrials
NR	NR		BBB	5 Industrials
			NR	Basic Materials
			NR	Basic Materials
BB		B	A	3 Basic Materials
A		A	A	8 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BBB		BBB	A	8 Basic Materials
BB		B	A	3 Basic Materials
			NR	Basic Materials
			NR	4 Basic Materials
			NR	4 Basic Materials
			NR	4 Basic Materials
BB	BB	BB	A	3 Financials
A	A	A	A	10 Financials
			NR	Financials
BBB	BBB	BBB	A	10 Financials
BB	BB	BB	A	3 Financials
			NR	Financials
			NR	Financials
NR		NR	A	3 Financials
NR		NR	A	3 Financials
			NR	Financials
NR		NR	A	3 Financials
NR		NR	A	3 Financials
			NR	Financials
NR		NR	A	3 Financials
			NR	Financials

Asia	Japan	A	AA		Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA		Thin	Thin	Thin
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
Asia	Japan	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
Asia	Japan	BBB	A				
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A				
Asia	Japan		A	Thin	Thin	Thin	CcyGrp
Asia	Japan		A	Thin	Thin	Thin	DocAdj
Asia	Japan		A	Thin	Thin	Thin	Entity Tier
Asia	Japan	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA		Thin	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA		Thin	DocAdj	DocAdj
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA		Thin	Entity Tier	Entity Tier
Asia	Japan	A	AA				

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier		Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj		DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier		Entity Tier
Thin	CcyGrp	DocAdj	DocAdj			
Thin	DocAdj	DocAdj	DocAdj			
Thin	Entity Tier	Entity Tier	Entity Tier			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin		Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin		Thin

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SUMITREURMM	31-Jul-08 SUMITR
SUMITRJPYCR	31-Jul-08 SUMITR
SUMITRUSDCR	31-Jul-08 SUMITR
SUMITRUSDMM	31-Jul-08 SUMITR
SUMITRUSDMR	31-Jul-08 SUMITR
SUMIWHJPYCR	31-Jul-08 SUMIWH
SUMIWHJPYXR	31-Jul-08 SUMIWH
SUMRUBJPYCR	31-Jul-08 SUMRUB
SUMRUBJPYXR	31-Jul-08 SUMRUB
SUMRUBUSDCR	31-Jul-08 SUMRUB
SUMWSJPYCR	31-Jul-08 SUMWS
SUMWSJPYXR	31-Jul-08 SUMWS
SUNAUDMR	31-Jul-08 SUN
SUNCADMR	31-Jul-08 SUN
SUNCHFMR	31-Jul-08 SUN
SUNEURCR	31-Jul-08 SUN
SUNEURMM	31-Jul-08 SUN
SUNEURMR	31-Jul-08 SUN
SUNEURXR	31-Jul-08 SUN
SUNJPYMR	31-Jul-08 SUN
SUNTWDMR	31-Jul-08 SUN
SUNUSDCR	31-Jul-08 SUN
SUNUSDMM	31-Jul-08 SUN
SUNUSDMR	31-Jul-08 SUN
SUNUSDXR	31-Jul-08 SUN
SUNAUAUDMR	31-Jul-08 SUNAU
SUNAUCADMM	31-Jul-08 SUNAU
SUNAUCADMR	31-Jul-08 SUNAU
SUNAUEURCR	31-Jul-08 SUNAU
SUNAUEURMM	31-Jul-08 SUNAU
SUNAUEURMR	31-Jul-08 SUNAU
SUNAUUSDCR	31-Jul-08 SUNAU
SUNAUUSDMM	31-Jul-08 SUNAU
SUNAUUSDMR	31-Jul-08 SUNAU
SUNAUAUDCR	31-Jul-08 SUNAU
SUNAUAUDMR	31-Jul-08 SUNAU
SUNAUCHFMR	31-Jul-08 SUNAU
SUNAUEURCR	31-Jul-08 SUNAU
SUNAUEURMM	31-Jul-08 SUNAU
SUNAUEURMR	31-Jul-08 SUNAU
SUNAUJPYMR	31-Jul-08 SUNAU
SUNAUUSDCR	31-Jul-08 SUNAU
SUNAUUSDMR	31-Jul-08 SUNAU
SUNAUUSDXR	31-Jul-08 SUNAU
SUNHUN-PropAUDCR	31-Jul-08 SUNHUN-Prop
SUNHUN-PropAUDMR	31-Jul-08 SUNHUN-Prop
SUNHUN-PropEURCR	31-Jul-08 SUNHUN-Prop
SUNHUN-PropEURMM	31-Jul-08 SUNHUN-Prop
SUNHUN-PropHKDCR	31-Jul-08 SUNHUN-Prop
SUNHUN-PropHKDMR	31-Jul-08 SUNHUN-Prop
SUNHUN-PropUSDCR	31-Jul-08 SUNHUN-Prop
SUNHUN-PropUSDMR	31-Jul-08 SUNHUN-Prop
SUNSUSDCR	31-Jul-08 SUNS
SUNTORJPYCR	31-Jul-08 SUNTOR
SUNTORJPYMR	31-Jul-08 SUNTOR
SUNTORJPYXR	31-Jul-08 SUNTOR
SUNTORUSDCR	31-Jul-08 SUNTOR
SUNWAUDMR	31-Jul-08 SUNW
SUNWCADMR	31-Jul-08 SUNW
SUNWCHFMR	31-Jul-08 SUNW
SUNWEURCR	31-Jul-08 SUNW
SUNWEURMM	31-Jul-08 SUNW
SUNWEURMR	31-Jul-08 SUNW
SUNWEURXR	31-Jul-08 SUNW
SUNWGBPMR	31-Jul-08 SUNW
SUNWGBPXR	31-Jul-08 SUNW
SUNWJPYMR	31-Jul-08 SUNW
SUNWJPYXR	31-Jul-08 SUNW
SUNWUSDCR	31-Jul-08 SUNW
SUNWUSDMM	31-Jul-08 SUNW
SUNWUSDMR	31-Jul-08 SUNW
SUNWUSDXR	31-Jul-08 SUNW
SUPIEURCR	31-Jul-08 SUPI
SUPIEURMM	31-Jul-08 SUPI

Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	EUR
Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	JPY
Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	USD
Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	USD
Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	USD
Sumitomo Whse Co Ltd	JQF814	SNRFOR	JPY
Sumitomo Whse Co Ltd	JQF814	SNRFOR	JPY
Sumitomo Rubr Inds	JQEFGC	SNRFOR	JPY
Sumitomo Rubr Inds	JQEFGC	SNRFOR	JPY
Sumitomo Rubr Inds	JQEFGC	SNRFOR	USD
Sumitomo Wiring Sys Ltd	JQF85B	SNRFOR	JPY
Sumitomo Wiring Sys Ltd	JQF85B	SNRFOR	JPY
Sunoco Inc	8EDDAT	SNRFOR	AUD
Sunoco Inc	8EDDAT	SNRFOR	CAD
Sunoco Inc	8EDDAT	SNRFOR	CHF
Sunoco Inc	8EDDAT	SNRFOR	EUR
Sunoco Inc	8EDDAT	SNRFOR	EUR
Sunoco Inc	8EDDAT	SNRFOR	EUR
Sunoco Inc	8EDDAT	SNRFOR	EUR
Sunoco Inc	8EDDAT	SNRFOR	JPY
Sunoco Inc	8EDDAT	SNRFOR	TWD
Sunoco Inc	8EDDAT	SNRFOR	USD
Sunoco Inc	8EDDAT	SNRFOR	USD
Sunoco Inc	8EDDAT	SNRFOR	USD
Sunoco Inc	8EDDAT	SNRFOR	USD
Suncorp Metway Ltd	8ED955	SNRFOR	AUD
Suncorp Metway Ltd	8ED955	SNRFOR	CAD
Suncorp Metway Ltd	8ED955	SNRFOR	CAD
Suncorp Metway Ltd	8ED955	SNRFOR	EUR
Suncorp Metway Ltd	8ED955	SNRFOR	EUR
Suncorp Metway Ltd	8ED955	SNRFOR	EUR
Suncorp Metway Ltd	8ED955	SNRFOR	USD
Suncorp Metway Ltd	8ED955	SNRFOR	USD
Suncorp Metway Ltd	8ED955	SNRFOR	USD
Suncorp Metway Ltd	8ED955	SUBLT2	AUD
Suncorp Metway Ltd	8ED955	SUBLT2	AUD
Suncorp Metway Ltd	8ED955	SUBLT2	CHF
Suncorp Metway Ltd	8ED955	SUBLT2	EUR
Suncorp Metway Ltd	8ED955	SUBLT2	EUR
Suncorp Metway Ltd	8ED955	SUBLT2	EUR
Suncorp Metway Ltd	8ED955	SUBLT2	JPY
Suncorp Metway Ltd	8ED955	SUBLT2	USD
Suncorp Metway Ltd	8ED955	SUBLT2	USD
Suncorp Metway Ltd	8ED955	SUBLT2	USD
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	AUD
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	AUD
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	EUR
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	EUR
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	HKD
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	HKD
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	USD
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	USD
Sun Sage Bv	NVC45A	SNRFOR	USD
Suntory Ltd	JQFA5I	SNRFOR	JPY
Suntory Ltd	JQFA5I	SNRFOR	JPY
Suntory Ltd	JQFA5I	SNRFOR	JPY
Suntory Ltd	JQFA5I	SNRFOR	USD
Sun Microsystems Inc	8ECE91	SNRFOR	AUD
Sun Microsystems Inc	8ECE91	SNRFOR	CAD
Sun Microsystems Inc	8ECE91	SNRFOR	CHF
Sun Microsystems Inc	8ECE91	SNRFOR	EUR
Sun Microsystems Inc	8ECE91	SNRFOR	EUR
Sun Microsystems Inc	8ECE91	SNRFOR	EUR
Sun Microsystems Inc	8ECE91	SNRFOR	EUR
Sun Microsystems Inc	8ECE91	SNRFOR	GBP
Sun Microsystems Inc	8ECE91	SNRFOR	GBP
Sun Microsystems Inc	8ECE91	SNRFOR	JPY
Sun Microsystems Inc	8ECE91	SNRFOR	JPY
Sun Microsystems Inc	8ECE91	SNRFOR	USD
Sun Microsystems Inc	8ECE91	SNRFOR	USD
Sun Microsystems Inc	8ECE91	SNRFOR	USD
Sun Microsystems Inc	8ECE91	SNRFOR	USD
Sun Pharmaceutical Inds Ltd	Y6D751	SNRFOR	EUR
Sun Pharmaceutical Inds Ltd	Y6D751	SNRFOR	EUR

MM	Composite						
CR	Composite	0.59%	0.72%	0.77%	0.83%	0.89%	0.94%
CR	Composite	0.59%	0.72%	0.79%	0.85%	0.89%	0.98%
MM	Composite						
MR	Composite	0.59%	0.69%	0.75%	0.80%	0.84%	0.93%
CR	Composite	0.13%	0.12%	0.15%	0.19%	0.22%	0.25%
XR	Composite	0.001328016	0.001209767	0.001533485	0.00145027	0.002164251	0.002473652
CR	Composite						
XR	Composite						
CR	Composite						
CR	Composite	0.26%	0.26%	0.26%	0.26%	0.26%	0.26%
XR	Composite	0.26%	0.26%	0.26%	0.26%	0.26%	0.26%
MR	Composite	1.05%	1.11%	1.39%	1.66%	1.79%	1.99%
MR	Composite						
MR	Composite	1.03%	1.11%	1.39%	1.67%	1.79%	1.99%
CR	Composite						
MM	Composite						
MR	Composite	1.03%	1.11%	1.39%	1.67%	1.79%	1.99%
XR	Composite						
MR	Composite	1.05%	1.11%	1.41%	1.67%	1.79%	1.99%
MR	Composite	1.03%	1.11%	1.39%	1.67%	1.79%	1.99%
CR	Composite						
MM	Composite						
MR	Composite	1.03%	1.11%	1.39%	1.67%	1.79%	1.99%
XR	Composite	0.99%	1.07%	1.34%	1.61%	1.72%	1.92%
MR	Composite	0.55%	0.85%	0.85%	0.95%	0.96%	1.11%
MM	Composite						
MR	Composite	0.55%	0.85%	0.89%	0.95%	1.06%	1.11%
CR	Composite	0.55%	0.90%	0.94%	1.00%	1.12%	1.17%
MM	Composite	0.55%	0.86%	0.90%	0.96%	1.07%	1.13%
MR	Composite	0.55%	0.85%	0.89%	0.95%	1.06%	1.11%
CR	Composite	0.55%	0.90%	0.94%	1.00%	1.12%	1.17%
MM	Composite						
MR	Composite	0.55%	0.85%	0.89%	0.95%	1.06%	1.11%
CR	Composite	1.03%	1.44%	1.55%	1.57%	1.77%	1.69%
MR	Composite	0.010270778	0.014367767	0.015483633	0.015682563	0.0177034	0.016923098
MR	Composite	0.010270778	0.014367767	0.015483633	0.015682539	0.0177034	0.016923065
CR	Composite						
MM	Composite						
MR	Composite	1.03%	1.44%	1.55%	1.57%	1.77%	1.69%
MR	Composite	1.03%	1.44%	1.55%	1.57%	1.77%	1.69%
CR	Composite	1.03%	1.51%	1.63%	1.65%	1.86%	1.78%
MR	Composite	0.010270778	0.014367767	0.015483633	0.015682539	0.0177034	0.016923065
XR	Composite						
CR	Composite	0.003174741	0.0036464	0.005610121	0.007857439	0.009289117	0.010634918
MR	Composite	0.003174741	0.0036464	0.005610121	0.007857439	0.009289117	0.010634918
CR	Composite						
MM	Composite						
CR	Composite	0.32%	0.36%	0.56%	0.78%	0.93%	1.06%
MR	Composite						
CR	Composite	0.003174741	0.003648823	0.005620583	0.007831152	0.009293856	0.010634918
MR	Composite	0.003174741	0.003466382	0.005339554	0.007515635	0.008886247	0.010103172
CR	Composite						
CR	Composite	0.10%	0.14%	0.17%	0.20%	0.22%	0.24%
MR	Composite						
XR	Composite	0.08%	0.12%	0.14%	0.16%	0.18%	0.19%
CR	Composite	0.000923333	0.001352308	0.001641475	0.00191899	0.002163458	0.002301948
MR	Composite	0.22%	0.38%	0.46%	0.67%	0.77%	0.85%
MR	Composite						
MR	Composite						
CR	Composite	0.23%	0.40%	0.49%	0.72%	0.81%	0.90%
MM	Composite	0.22%	0.39%	0.47%	0.69%	0.78%	0.87%
MR	Composite	0.002185333	0.003806345	0.004716165	0.006813443	0.007736596	0.008634707
XR	Composite	0.21%	0.37%	0.45%	0.65%	0.74%	0.82%
MR	Composite	0.002185333	0.003806345	0.004716165	0.006813443	0.007736596	0.008634707
XR	Composite	0.21%	0.37%	0.45%	0.65%	0.74%	0.82%
MR	Composite	0.22%	0.38%	0.46%	0.67%	0.77%	0.85%
XR	Composite	0.002168222	0.003767453	0.004581469	0.00672943	0.007685115	0.008498871
CR	Composite	0.23%	0.40%	0.49%	0.72%	0.81%	0.90%
MM	Composite						
MR	Composite	0.22%	0.38%	0.47%	0.68%	0.77%	0.86%
XR	Composite	0.002096708	0.003656509	0.004542412	0.00649819	0.007353843	0.008181524
CR	Composite						
MM	Composite						

					0.2	
0.98%	1.03%	1.21%	1.29%	1.36%	0.2 NR	BB
1.00%	1.06%	1.21%	1.29%	1.36%	0.2 NR	A
					0.2	
0.95%	1.01%	1.21%	1.29%	1.36%	0.2 NR	BBB
0.30%	0.37%	0.37%	0.37%	0.40%	0.275 NR	NR
0.23%	0.002743917	0.00365	0.00365	0.00405	0.275 NR	NR
					0.3	
					0.3	
					0.3	
0.26%	0.26%	0.26%	0.26%	0.26%	0.275	
0.26%	0.26%	0.26%	0.26%	0.26%	0.275	
2.01%	2.07%	2.24%	2.23%	2.51%	0.4 BBB	BBB
					0.4	
2.01%	2.07%	2.24%	2.23%	2.51%	0.4 A	A
					0.4	
					0.4	
2.01%	2.07%	2.24%	2.23%	2.51%	0.4 A	A
					0.4	
2.05%	2.08%	2.24%	2.23%	2.51%	0.4 BBB	BBB
2.01%	2.07%	2.24%	2.23%	2.51%	0.4 A	A
					0.4	
					0.4	
2.01%	2.07%	2.24%	2.23%	2.51%	0.4 A	A
1.94%	1.99%	2.16%	2.15%	2.42%	0.4 BBB	BBB
1.20%	1.20%	1.48%	1.40%	1.59%	0.4 NR	BB
					0.4	
1.20%	1.20%	1.48%	1.40%	1.59%	0.4 NR	A
1.26%	1.26%	1.48%	1.40%	1.59%	0.4 NR	BBB
1.21%	1.21%	1.48%	1.40%	1.59%	0.4 NR	BBB
1.20%	1.20%	1.48%	1.40%	1.59%	0.4 NR	A
1.26%	1.26%	1.48%	1.40%	1.59%	0.4 NR	BBB
					0.4	
1.20%	1.20%	1.48%	1.40%	1.59%	0.4 NR	A
1.74%	1.73%	2.28%	2.01%	1.92%	0.2 NR	BB
1.74%	0.017317683	0.02281109	0.020101965	0.019179625	0.2 NR	BB
1.74%	0.017317636	0.02281109	0.020101965	0.019179625	0.2 NR	A
					0.2	
					0.2	
1.74%	1.73%	2.28%	2.01%	1.92%	0.2 NR	A
1.74%	1.73%	2.28%	2.01%	1.92%	0.2 NR	BB
0.018264012	1.82%	2.28%	2.01%	1.92%	0.2 NR	BBB
0.017402212	0.017317636	0.02281109	0.020101965	0.019179625	0.2 NR	A
					0.2	
0.011436307	0.012295268	0.01541264	0.01329504	0.01484	0.4 NR	BB
0.011436307	0.012295268	0.01541264	0.01329504	0.01484	0.4 NR	BB
					0.4	
					0.4	
0.011551272	1.24%	1.54%	1.33%	1.48%	0.4 NR	A
					0.4	
0.011551272	0.01237886	0.01541264	0.01329504	0.01484	0.4 NR	A
0.010948652	0.011775482	0.01541264	0.01329504	0.01484	0.4 NR	BBB
					0.225	
0.003018525	0.38%	0.38%	0.38%	0.38%	0.4 BBB	A
					0.4	
0.003018525	0.38%	0.38%	0.38%	0.38%	0.4 BBB	A
0.003018525	0.003790943	0.003790943	0.003790943	0.003790943	0.4 BB	BB
0.008988607	0.92%	1.34%	1.37%	1.14%	0.389090909 BB	BBB
					0.385	
					0.385	
0.96%	0.98%	1.34%	1.37%	1.14%	0.389090909 BBB	A
0.92%	0.94%	1.34%	1.37%	1.14%	0.389090909 BBB	A
0.91%	0.009319387	0.013409804	0.013669	0.011394413	0.385 A	AA
0.88%	0.89%	1.34%	1.37%	1.14%	0.385 BBB	AA
0.91%	0.009319387	0.013409804	0.013669	0.011394413	0.385 A	AA
0.88%	0.89%	1.34%	1.37%	1.14%	0.385 BBB	AA
0.90%	0.92%	1.34%	1.37%	1.14%	0.389090909 BB	BBB
0.90%	0.009186658	0.013409804	0.013669	0.011394413	0.389090909 BB	BBB
0.96%	0.98%	1.34%	1.37%	1.14%	0.389090909 BBB	A
					0.389090909	
0.91%	0.93%	1.34%	1.37%	1.14%	0.385 A	AA
0.88%	0.008906043	0.013409804	0.013669	0.011394413	0.385 BBB	AA
					0.4	
					0.4	

A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
NR	BBB	NR	NR	BBB	BBB
NR	BB	NR	NR	BB	BB
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	BBB	BBB	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	BBB	A	BBB	BBB	BB
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
A	A	A	A	A	A
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	A	A	A	NR	NR
BBB	A	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	AA	A	AA	A	AA

			NR	Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
			NR	Financials
NR	NR	NR	A	4 Financials
NR		NR	NR	2 Industrials
NR		NR	NR	2 Industrials
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Industrials
			NR	2 Industrials
BB	BB	BBB	AA	8 Oil & Gas
			NR	Oil & Gas
A	A	AA	AA	8 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
A	A	AA	AA	8 Oil & Gas
			NR	Oil & Gas
BB	BB	BBB	A	8 Oil & Gas
A	A	AA	AA	8 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
A	A	AA	AA	8 Oil & Gas
BBB	BBB	A	AA	8 Oil & Gas
NR	NR	NR	A	6 Financials
			NR	Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	6 Financials
			NR	Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
			NR	Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	8 Financials
			NR	Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
			A	3 Consumer Goods
			NR	Consumer Goods
			A	3 Consumer Goods
			A	3 Consumer Goods
NR	NR	NR	A	11 Technology
			NR	Technology
			NR	Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	8 Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	8 Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	11 Technology
			NR	Technology
NR	NR	NR	A	11 Technology
NR	NR	NR	A	8 Technology
			NR	Health Care
			NR	Health Care

Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Entity Tier	CcyGrp	CcyGrp
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Thin	Thin	CcyGrp
Asia	Japan	BBB	AA	Thin	Thin	Thin	DocAdj
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan		AA				
Asia	Japan		AA				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA	Thin	Entity Tier	CcyGrp	Entity Tier
Oceania	Australia	A	AA				
Oceania	Australia	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA				
Oceania	Australia	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA				
Oceania	Australia	A	AA				
Oceania	Australia	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	A	AA	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	AA				
Asia	Hong Kong	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BB					
Asia	Japan	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
India	India		BB				
India	India		BB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin		Thin
Thin	Thin	DocAdj	DocAdj	Thin		Thin
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Thin	Thin			
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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SUPIUSDCR	31-Jul-08 SUPI
SUPIUSDMM	31-Jul-08 SUPI
SUPIUSDMR	31-Jul-08 SUPI
SUZLUSDCR	31-Jul-08 SUZL
SUZLUSDMR	31-Jul-08 SUZL
SUZUKIJPYCR	31-Jul-08 SUZUKI
SUZUKIJPYMR	31-Jul-08 SUZUKI
SUZUKIJPYXR	31-Jul-08 SUZUKI
SUZUKIUSDCR	31-Jul-08 SUZUKI
SUZUKIUSDMR	31-Jul-08 SUZUKI
SVMEURCR	31-Jul-08 SVM
SVMEURMM	31-Jul-08 SVM
SVMEURMR	31-Jul-08 SVM
SVMUSDCR	31-Jul-08 SVM
SVMUSDMM	31-Jul-08 SVM
SVMUSDMR	31-Jul-08 SVM
SVMUSDXR	31-Jul-08 SVM
SVRNUSDCR	31-Jul-08 SVRN
SVRNUSDMR	31-Jul-08 SVRN
SVRNUSDXR	31-Jul-08 SVRN
SVSKHBCHFCR	31-Jul-08 SVSKHB
SVSKHBCHFMM	31-Jul-08 SVSKHB
SVSKHBEURCR	31-Jul-08 SVSKHB
SVSKHBEURMM	31-Jul-08 SVSKHB
SVSKHBEURMR	31-Jul-08 SVSKHB
SVSKHBEURXR	31-Jul-08 SVSKHB
SVSKHBGBPCR	31-Jul-08 SVSKHB
SVSKHBGBPMM	31-Jul-08 SVSKHB
SVSKHBUSDCR	31-Jul-08 SVSKHB
SVSKHBUSDMM	31-Jul-08 SVSKHB
SVSKHBUSDMR	31-Jul-08 SVSKHB
SVSKHBUSDXR	31-Jul-08 SVSKHB
SVSKHBEURCR	31-Jul-08 SVSKHB
SVSKHBEURMM	31-Jul-08 SVSKHB
SVSKHBEURMR	31-Jul-08 SVSKHB
SVSKHBGBPCR	31-Jul-08 SVSKHB
SVSKHBGBPMM	31-Jul-08 SVSKHB
SVSKHBUSDCR	31-Jul-08 SVSKHB
SVSKHBUSDMM	31-Jul-08 SVSKHB
SVSKHBUSDMR	31-Jul-08 SVSKHB
SVUUSDMR	31-Jul-08 SVU
SVUUSDXR	31-Jul-08 SVU
SVUAUDCR	31-Jul-08 SVU
SVUAUDMR	31-Jul-08 SVU
SVUAUDXR	31-Jul-08 SVU
SVUCADMR	31-Jul-08 SVU
SVUCHFMR	31-Jul-08 SVU
SVUEURCR	31-Jul-08 SVU
SVUEURMM	31-Jul-08 SVU
SVUEURMR	31-Jul-08 SVU
SVUEURXR	31-Jul-08 SVU
SVUGBPMR	31-Jul-08 SVU
SVUHKDMR	31-Jul-08 SVU
SVUHKDXR	31-Jul-08 SVU
SVUJPYMR	31-Jul-08 SVU
SVUNZDMR	31-Jul-08 SVU
SVUSEKMR	31-Jul-08 SVU
SVUSGDMR	31-Jul-08 SVU
SVUTWDCR	31-Jul-08 SVU
SVUUSDCR	31-Jul-08 SVU
SVUUSDMM	31-Jul-08 SVU
SVUUSDMR	31-Jul-08 SVU
SVUUSDXR	31-Jul-08 SVU
SVU-NEWABAUDMR	31-Jul-08 SVU-NEWAB
SVU-NEWABAUDXR	31-Jul-08 SVU-NEWAB
SVU-NEWABCADMR	31-Jul-08 SVU-NEWAB
SVU-NEWABCHFMR	31-Jul-08 SVU-NEWAB
SVU-NEWABEURCR	31-Jul-08 SVU-NEWAB
SVU-NEWABEURMM	31-Jul-08 SVU-NEWAB
SVU-NEWABEURMR	31-Jul-08 SVU-NEWAB
SVU-NEWABEURXR	31-Jul-08 SVU-NEWAB
SVU-NEWABGBPMM	31-Jul-08 SVU-NEWAB
SVU-NEWABGBPMR	31-Jul-08 SVU-NEWAB
SVU-NEWABHKDMR	31-Jul-08 SVU-NEWAB

Sun Pharmaceutical Inds Ltd	Y6D751	SNRFOR	USD
Sun Pharmaceutical Inds Ltd	Y6D751	SNRFOR	USD
Sun Pharmaceutical Inds Ltd	Y6D751	SNRFOR	USD
Suzlon Energy Ltd	Y6B463	SNRFOR	USD
Suzlon Energy Ltd	Y6B463	SNRFOR	USD
SUZUKI Mtr Corp	JQFD7B	SNRFOR	JPY
SUZUKI Mtr Corp	JQFD7B	SNRFOR	JPY
SUZUKI Mtr Corp	JQFD7B	SNRFOR	JPY
SUZUKI Mtr Corp	JQFD7B	SNRFOR	USD
SUZUKI Mtr Corp	JQFD7B	SNRFOR	USD
ServiceMaster Co	898D6N	SNRFOR	EUR
ServiceMaster Co	898D6N	SNRFOR	EUR
ServiceMaster Co	898D6N	SNRFOR	EUR
ServiceMaster Co	898D6N	SNRFOR	USD
ServiceMaster Co	898D6N	SNRFOR	USD
ServiceMaster Co	898D6N	SNRFOR	USD
ServiceMaster Co	898D6N	SNRFOR	USD
Sovereign Bancorp Inc	8C9E95	SNRFOR	USD
Sovereign Bancorp Inc	8C9E95	SNRFOR	USD
Sovereign Bancorp Inc	8C9E95	SNRFOR	USD
Svenska Handelsbanken AB	8EFEEL	SNRFOR	CHF
Svenska Handelsbanken AB	8EFEEL	SNRFOR	CHF
Svenska Handelsbanken AB	8EFEEL	SNRFOR	EUR
Svenska Handelsbanken AB	8EFEEL	SNRFOR	EUR
Svenska Handelsbanken AB	8EFEEL	SNRFOR	EUR
Svenska Handelsbanken AB	8EFEEL	SNRFOR	EUR
Svenska Handelsbanken AB	8EFEEL	SNRFOR	GBP
Svenska Handelsbanken AB	8EFEEL	SNRFOR	GBP
Svenska Handelsbanken AB	8EFEEL	SNRFOR	USD
Svenska Handelsbanken AB	8EFEEL	SNRFOR	USD
Svenska Handelsbanken AB	8EFEEL	SNRFOR	USD
Svenska Handelsbanken AB	8EFEEL	SNRFOR	USD
Svenska Handelsbanken AB	8EFEEL	SUBLT2	EUR
Svenska Handelsbanken AB	8EFEEL	SUBLT2	EUR
Svenska Handelsbanken AB	8EFEEL	SUBLT2	EUR
Svenska Handelsbanken AB	8EFEEL	SUBLT2	GBP
Svenska Handelsbanken AB	8EFEEL	SUBLT2	GBP
Svenska Handelsbanken AB	8EFEEL	SUBLT2	USD
Svenska Handelsbanken AB	8EFEEL	SUBLT2	USD
Svenska Handelsbanken AB	8EFEEL	SUBLT2	USD
SUPERVALU INC	8EED89	SECDOM	USD
SUPERVALU INC	8EED89	SECDOM	USD
SUPERVALU INC	8EED89	SNRFOR	AUD
SUPERVALU INC	8EED89	SNRFOR	AUD
SUPERVALU INC	8EED89	SNRFOR	AUD
SUPERVALU INC	8EED89	SNRFOR	CAD
SUPERVALU INC	8EED89	SNRFOR	CHF
SUPERVALU INC	8EED89	SNRFOR	EUR
SUPERVALU INC	8EED89	SNRFOR	EUR
SUPERVALU INC	8EED89	SNRFOR	EUR
SUPERVALU INC	8EED89	SNRFOR	EUR
SUPERVALU INC	8EED89	SNRFOR	GBP
SUPERVALU INC	8EED89	SNRFOR	HKD
SUPERVALU INC	8EED89	SNRFOR	HKD
SUPERVALU INC	8EED89	SNRFOR	JPY
SUPERVALU INC	8EED89	SNRFOR	NZD
SUPERVALU INC	8EED89	SNRFOR	SEK
SUPERVALU INC	8EED89	SNRFOR	SGD
SUPERVALU INC	8EED89	SNRFOR	TWD
SUPERVALU INC	8EED89	SNRFOR	USD
SUPERVALU INC	8EED89	SNRFOR	USD
SUPERVALU INC	8EED89	SNRFOR	USD
SUPERVALU INC	8EED89	SNRFOR	USD
New Albertson s Inc	6A59CJ	SNRFOR	AUD
New Albertson s Inc	6A59CJ	SNRFOR	AUD
New Albertson s Inc	6A59CJ	SNRFOR	CAD
New Albertson s Inc	6A59CJ	SNRFOR	CHF
New Albertson s Inc	6A59CJ	SNRFOR	EUR
New Albertson s Inc	6A59CJ	SNRFOR	EUR
New Albertson s Inc	6A59CJ	SNRFOR	EUR
New Albertson s Inc	6A59CJ	SNRFOR	EUR
New Albertson s Inc	6A59CJ	SNRFOR	GBP
New Albertson s Inc	6A59CJ	SNRFOR	GBP
New Albertson s Inc	6A59CJ	SNRFOR	HKD

CR	Composite	2.97%	3.25%	3.49%	3.63%	3.79%	3.87%
MM	Composite	2.97%	3.25%	3.49%	3.63%	3.79%	3.87%
MR	Composite	2.97%	3.25%	3.49%	3.63%	3.79%	3.87%
CR	Composite	0.06	0.06	0.06	0.06	0.06	0.06
MR	Composite	6.00%	6.00%	6.00%	6.00%	6.00%	6.00%
CR	Composite	0.25%	0.25%	0.35%	0.40%	0.46%	0.51%
MR	Composite	0.25%	0.24%	0.37%	0.39%	0.46%	0.51%
XR	Composite	0.25%	0.19%	0.29%	0.31%	0.36%	0.40%
CR	Composite	0.002526828	0.002431313	0.003428553	0.003980582	0.004565043	0.005033007
MR	Composite	0.002526828	0.002431313	0.003428553	0.003980582	0.004565043	0.005033007
CR	Composite	8.09%	9.90%	13.73%	14.75%	15.36%	16.19%
MM	Composite						
MR	Composite	8.09%	9.90%	13.04%	14.02%	14.59%	15.38%
CR	Composite	8.09%	9.90%	13.73%	14.75%	15.36%	16.19%
MM	Composite						
MR	Composite	0.080890743	0.0990025	0.130412619	0.140150932	0.145909768	0.153784233
XR	Composite	8.09%	9.90%	12.56%	13.50%	14.05%	14.81%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.002343205	0.002501	0.003633019	0.004450929	0.005174812	0.005794655
MM	Composite	0.002343205	0.002813417	0.00363369	0.004475576	0.005013711	0.005705724
CR	Composite	0.23%	0.25%	0.36%	0.45%	0.52%	0.58%
MM	Composite	0.23%	0.28%	0.36%	0.45%	0.50%	1%
MR	Composite	0.23%	0.28%	0.36%	0.44%	0.49%	0.56%
XR	Composite	0.23%	0.26%	0.34%	0.42%	0.48%	0.54%
CR	Composite	0.23%	0.25%	0.36%	0.45%	0.52%	0.58%
MM	Composite	0.002343205	0.002813417	0.00363369	0.004475576	0.005013711	0.005705724
CR	Composite	0.23%	0.25%	0.36%	0.45%	0.52%	0.58%
MM	Composite	0.002343205	0.002813417	0.00363369	0.004475576	0.005013711	0.005705724
MR	Composite						
XR	Composite						
CR	Composite	0.002252083	0.003799136	0.006652775	0.007566123	0.007894294	0.009195384
MM	Composite	0.22%	0.36%	0.64%	0.73%	0.76%	0.88%
MR	Composite	0.21%	0.36%	0.63%	0.72%	0.75%	0.87%
CR	Composite	0.002252083	0.003799136	0.006652775	0.007566123	0.007894294	0.009195384
MM	Composite	0.002162	0.003637826	0.006383374	0.007263478	0.007578522	0.008810046
CR	Composite	0.23%	0.38%	0.67%	0.76%	0.79%	0.92%
MM	Composite	0.22%	0.36%	0.64%	0.73%	0.76%	0.88%
MR	Composite						
MR	Composite	0.01205	0.01205	0.01205	0.01205	0.0134	0.0134
XR	Composite	0.01205	0.01205	0.01205	0.01205	0.0134	0.0134
CR	Composite	0.012162071	0.013077197	0.015852114	0.018056187	0.019496937	0.020997055
MR	Composite	1.22%	1.31%	1.59%	1.81%	1.95%	2.10%
XR	Composite	0.012162071	0.013077197	0.015852114	0.018056187	0.019496937	0.020997055
MR	Composite	1.22%	1.32%	1.57%	1.82%	1.96%	2.12%
MR	Composite	0.012220349	0.013158455	0.015719018	0.018179322	0.019607603	0.021220702
CR	Composite	1.29%	1.39%	1.69%	1.92%	2.07%	2.24%
MM	Composite	1.24%	1.33%	1.59%	1.84%	1.99%	2.15%
MR	Composite	0.012220349	0.013158455	0.015719018	0.018179322	0.019607603	0.021220702
XR	Composite	1.18%	1.27%	1.60%	1.77%	1.91%	2.06%
MR	Composite	0.012220349	0.013158455	0.015719018	0.018179322	0.019607603	0.021220702
MR	Composite	1.22%	1.32%	1.57%	1.82%	1.96%	2.12%
XR	Composite	1.18%	1.27%	1.60%	1.77%	1.91%	2.06%
MR	Composite	1.22%	1.31%	1.59%	1.81%	1.95%	2.10%
MR	Composite	1.22%	1.32%	1.57%	1.82%	1.96%	2.12%
MR	Composite	0.012220349	0.013158455	0.015719018	0.018179322	0.019607603	0.021220702
MR	Composite	1.22%	1.32%	1.57%	1.82%	1.96%	2.12%
CR	Composite	1.29%	1.39%	1.69%	2%	2%	2%
CR	Composite	1.29%	1.39%	1.69%	2%	2%	2%
MM	Composite						
MR	Composite	1.22%	1.32%	1.57%	1.82%	1.96%	2.12%
XR	Composite	1.18%	1.27%	1.60%	1.77%	1.91%	2.06%
MR	Composite	0.49%	0.71%	0.95%	1.06%	1.17%	1.30%
XR	Composite	0.49%	0.71%	0.95%	1.02%	1.13%	1.25%
MR	Composite						
MR	Composite	0.49%	0.71%	0.96%	1.10%	1.22%	1.34%
CR	Composite	0.49%	0.75%	1.01%	1.11%	1.29%	1.41%
MM	Composite	0.49%	0.72%	0.97%	1.06%	1.23%	1.36%
MR	Composite	0.49%	0.71%	0.96%	1.10%	1.22%	1.34%
XR	Composite	0.49%	0.68%	0.90%	1.02%	1.16%	1.27%
MM	Composite						
MR	Composite						
MR	Composite	0.49%	0.71%	0.96%	1.10%	1.22%	1.34%

3.87%	3.87%	3.87%	3.87%	3.87%	0.4 NR	NR
3.87%	3.87%	3.87%	3.87%	3.87%	0.4 NR	NR
3.87%	3.87%	3.87%	3.87%	3.87%	0.4 NR	NR
0.06	0.06	0.06	0.06	0.06	0.35	
6.00%	6.00%	6.00%	6.00%	6.00%	0.35	
0.60%	0.65%	0.84%	0.85%	0.90%	0.349999999 NR	A
0.57%	0.62%	0.84%	0.85%	0.90%	0.349999999 NR	BBB
0.45%	0.49%	0.84%	0.85%	0.90%	0.349999999 NR	BBB
0.60%	0.006409629	0.0084497	0.0084974	0.00898335	0.349999999 NR	BB
0.60%	0.006409629	0.0084497	0.0084974	0.00898335	0.349999999 NR	BB
14.94%	14.04%	13.76%	13.41%	13.76%	0.4 NR	NR
					0.4	
14.20%	13.34%	13.07%	12.74%	13.07%	0.4 NR	NR
14.94%	14.04%	13.76%	13.41%	13.76%	0.4 NR	NR
					0.4	
14.20%	0.133366743	0.130675333	0.127397939	0.13069825	0.4 NR	NR
13.67%	12.85%	12.59%	12.27%	12.59%	0.4 NR	NR
					0.4	
					0.4	
					0.4	
0.59%	0.005974684	0.005726318	0.0067125	0.006018003	0.388888889 NR	BB
0.59%	0.006074506	0.005726318	0.0067125	0.006018003	0.388888889 NR	A
0.59%	0.60%	0.57%	0.67%	0.60%	0.388888889 NR	BB
0.59%	0.61%	0.57%	0.67%	0.60%	0.388888889 NR	A
0.58%	0.60%	0.57%	0.67%	0.60%	0.388888889 NR	BBB
0.56%	0.58%	0.57%	0.67%	0.60%	0.388888889 NR	BBB
0.59%	0.60%	0.57%	0.67%	0.60%	0.388888889 NR	BB
0.59%	0.006074506	0.005726318	0.0067125	0.006018003	0.388888889 NR	A
0.59%	0.60%	0.57%	0.67%	0.60%	0.388888889 NR	BB
0.59%	0.006074506	0.005726318	0.0067125	0.006018003	0.388888889 NR	A
					0.388888889	
					0.388888889	
0.91%	0.009316888	0.010133551	0.012395139		0.2 CCC	BB
0.88%	0.89%	1.01%	1.19%		0.2 B	BBB
0.87%	0.89%	1.01%	1.18%		0.2 CCC	BB
0.91%	0.009316888	0.010133551	0.012395139		0.2 CCC	BB
0.88%	0.008944213	0.010133551	0.011899333		0.2 B	BBB
0.91%	0.93%	1.01%	1.24%		0.2 CCC	BB
0.88%	0.89%	1.01%	1.19%		0.2 B	BBB
					0.2	
1.58%	1.58%	1.58%	1.58%	1.58%	0.75	
1.58%	1.58%	1.58%	1.58%	1.58%	0.75	
2.11%	0.021041732	0.021356561	0.021250309	0.022	0.4 BBB	BBB
2.11%	2.10%	2.14%	2.13%	2.20%	0.4 BBB	BBB
2.11%	0.021041732	0.021356561	0.021250309	0.022	0.4 BBB	BBB
2.13%	2.12%	2.13%	2.13%	2.20%	0.4 AA	AA
2.13%	0.021176927	0.021290207	0.021250309	0.022	0.4 AA	AA
2.25%	2.23%	2.27%	2.24%	2.32%	0.4 A	A
2.16%	2.14%	2.15%	2.15%	2.22%	0.4 A	A
2.13%	0.021176927	0.021290207	0.021250309	0.022	0.4 AA	AA
2.06%	2.07%	2.07%	2.05%	2.12%	0.4 A	A
2.13%	0.021176927	0.021290207	0.021250309	0.022	0.4 AA	AA
2.13%	2.12%	2.13%	2.13%	2.20%	0.4 AA	AA
2.06%	2.07%	2.07%	2.05%	2.12%	0.4 A	A
2.11%	2.10%	2.14%	2.13%	2.20%	0.4 BBB	BBB
2.13%	2.12%	2.13%	2.13%	2.20%	0.4 AA	AA
2.13%	0.021176927	0.021290207	0.021250309	0.022	0.4 AA	AA
2.13%	2.12%	2.13%	2.13%	2.20%	0.4 AA	AA
2.25%	2%	2%	2%	2%	0.4 A	A
2.25%	2%	2%	2%	2%	0.4 A	A
					0.4	
2.13%	2.12%	2.13%	2.13%	2.20%	0.4 AA	AA
2.06%	2.07%	2.07%	2.05%	2.12%	0.4 A	A
1.29%	1.33%	1.28%	1.81%	1.40%	0.4 NR	BBB
1.24%	1.28%	1.28%	1.81%	1.40%	0.4 NR	BBB
					0.4	
1.34%	1.38%	1.28%	1.81%	1.40%	0.4 NR	AA
1.41%	1.46%	1.28%	1.81%	1.40%	0.4 NR	A
1.35%	1.40%	1.28%	1.81%	1.40%	0.4 NR	A
1.34%	1.38%	1.28%	1.81%	1.40%	0.4 NR	AA
1.25%	1.31%	1.28%	1.81%	1.40%	0.4 NR	A
					0.4	
					0.4	
1.34%	1.38%	1.28%	1.81%	1.40%	0.4 NR	AA

NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
			NR		
			NR		
A	AA	AA	AA	A	AA
BBB	A	A	A	BBB	A
BBB	A	A	A	BBB	A
BB	BBB	BBB	BBB	BB	BBB
BB	BBB	BBB	BBB	BB	BBB
BBB	B	B	BBB	BBB	BBB
A	BB	BB	A	A	A
BBB	B	B	BBB	BBB	BBB
A	BB	BB	A	A	A
BBB	B	B	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
B	B	BBB	BB	BB	BBB
BB	BB	A	BBB	BBB	A
B	B	BBB	BB	BB	BBB
B	B	BBB	BB	BB	BBB
BB	BB	A	BBB	BBB	A
B	B	BBB	BB	BB	BBB
BB	BB	A	BBB	BBB	A
	NR		NR	NR	
	NR		NR	NR	
A	BBB	BBB	A	A	BBB
A	BBB	BBB	A	A	BBB
A	BBB	BBB	A	A	BBB
AAA	AA	AA	AAA	AAA	AA
AAA	AA	AA	AAA	AAA	AA
AA	A	A	AA	AA	A
AA	A	A	AA	AA	A
AAA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
AAA	AA	AA	AAA	AAA	AA
AAA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
A	BBB	BBB	A	A	BBB
AAA	AA	AA	AAA	AAA	AA
AAA	AA	AA	AAA	AAA	AA
AAA	AA	AA	AAA	AAA	AA
AA	A	A	AA	AA	A
AA	A	A	AA	AA	A
AAA	AA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	A	AA	AA	AA	AA
A	A	A	A	A	A
AA	A	AA	AA	AA	AA

			NR	2 Health Care
			NR	2 Health Care
			NR	2 Health Care
			NR	2 Industrials
			NR	2 Industrials
BB	NR	NR	A	7 Consumer Goods
BB	NR	NR	A	8 Consumer Goods
BB	NR	NR	BBB	8 Consumer Goods
BB	NR	NR	A	8 Consumer Goods
BB	NR	NR	A	8 Consumer Goods
B	B	B	BBB	5 Consumer Services
			NR	Consumer Services
BB	BB	BB	BBB	5 Consumer Services
B	B	B	BBB	5 Consumer Services
			NR	Consumer Services
BB	BB	BB	BBB	5 Consumer Services
B	B	B	BBB	5 Consumer Services
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	8 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	8 Financials
NR	NR	NR	BBB	8 Financials
NR	NR	NR	BBB	8 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	8 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	8 Financials
			NR	Financials
			NR	Financials
NR	B		BB	8 Financials
NR	BB		BB	8 Financials
NR	B		BB	8 Financials
NR	B		BB	8 Financials
NR	BB		BB	8 Financials
NR	B		BB	8 Financials
NR	BB		BB	8 Financials
			NR	Financials
			NR	2 Consumer Services
			NR	2 Consumer Services
BBB	BB	BB	AA	17 Consumer Services
BBB	BB	BB	AA	17 Consumer Services
BBB	BB	BB	AA	17 Consumer Services
A	A	A	AA	14 Consumer Services
A	A	A	AA	14 Consumer Services
A	BBB	BBB	AA	17 Consumer Services
A	BBB	BBB	AA	17 Consumer Services
A	A	A	AA	14 Consumer Services
A	BBB	BBB	AA	11 Consumer Services
A	A	A	AA	14 Consumer Services
A	A	A	AA	14 Consumer Services
A	BBB	BBB	AA	11 Consumer Services
BBB	BB	BB	AA	17 Consumer Services
A	A	A	AA	14 Consumer Services
A	A	A	AA	14 Consumer Services
A	A	A	AA	14 Consumer Services
A	BBB	BBB	AA	17 Consumer Services
A	BBB	BBB	AA	17 Consumer Services
			NR	Consumer Services
A	A	A	AA	14 Consumer Services
A	BBB	BBB	AA	11 Consumer Services
NR	NR	NR	A	3
NR	NR	NR	A	3
			NR	
NR	NR	NR	A	9
NR	NR	NR	A	9
NR	NR	NR	A	9
NR	NR	NR	A	9
NR	NR	NR	A	5
			NR	
			NR	
NR	NR	NR	A	9

India	India		BB	Thin	Thin	Thin	Thin
India	India		BB	Thin	Thin	Thin	Thin
India	India		BB	Thin	Thin	Thin	Thin
India	India		B				
India	India		B				
Asia	Japan	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	CCC	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BB	CCC	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BB	CCC	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA				
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA				
N.Amer	United States	BB	AA				Thin
N.Amer	United States	BB	AA				Thin
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BBB	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	B		Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B		Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B		Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B		Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B		Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B		Thin	CcyGrp	CcyGrp	CcyGrp

Thin	Thin					
Thin	Thin					
Thin	Thin					
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	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
	Thin	Thin				
	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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SVU-NEWABHKDXR	31-Jul-08 SVU-NEWAB
SVU-NEWABJPYMR	31-Jul-08 SVU-NEWAB
SVU-NEWABNZDMR	31-Jul-08 SVU-NEWAB
SVU-NEWABSEKMR	31-Jul-08 SVU-NEWAB
SVU-NEWABSGDMR	31-Jul-08 SVU-NEWAB
SVU-NEWABUSDCR	31-Jul-08 SVU-NEWAB
SVU-NEWABUSDMM	31-Jul-08 SVU-NEWAB
SVU-NEWABUSDMR	31-Jul-08 SVU-NEWAB
SVU-NEWABUSDXR	31-Jul-08 SVU-NEWAB
SWEDAUDCR	31-Jul-08 SWED
SWEDAUDMM	31-Jul-08 SWED
SWEDEURCR	31-Jul-08 SWED
SWEDEURMM	31-Jul-08 SWED
SWEDJPYCR	31-Jul-08 SWED
SWEDSKKMM	31-Jul-08 SWED
SWEDUSDCR	31-Jul-08 SWED
SWEDUSDMM	31-Jul-08 SWED
SWEDUSDMR	31-Jul-08 SWED
SWEDBKEURCR	31-Jul-08 SWEDBK
SWEDBKEURMM	31-Jul-08 SWEDBK
SWEDBKEURMR	31-Jul-08 SWEDBK
SWEDBKGBPCR	31-Jul-08 SWEDBK
SWEDBKGBPMM	31-Jul-08 SWEDBK
SWEDBKJPYCR	31-Jul-08 SWEDBK
SWEDBKJPYMM	31-Jul-08 SWEDBK
SWEDBKUSDCR	31-Jul-08 SWEDBK
SWEDBKUSDMM	31-Jul-08 SWEDBK
SWEDBKUSDMR	31-Jul-08 SWEDBK
SWEDBKUSDXR	31-Jul-08 SWEDBK
SWEDBKEURCR	31-Jul-08 SWEDBK
SWEDBKEURMM	31-Jul-08 SWEDBK
SWEDBKEURMR	31-Jul-08 SWEDBK
SWEDBKGBPCR	31-Jul-08 SWEDBK
SWEDBKGBPMM	31-Jul-08 SWEDBK
SWEDBKGBPMR	31-Jul-08 SWEDBK
SWEDBKUSDCR	31-Jul-08 SWEDBK
SWEDBKUSDMM	31-Jul-08 SWEDBK
SWEDBKUSDMR	31-Jul-08 SWEDBK
SWEDBK-MortgageEURCR	31-Jul-08 SWEDBK-Mortgage
SWEDBK-MortgageEURMM	31-Jul-08 SWEDBK-Mortgage
SWEDBK-MortgageGBPMM	31-Jul-08 SWEDBK-Mortgage
SWEDBK-MortgageHKDCR	31-Jul-08 SWEDBK-Mortgage
SWEDBK-MortgageHKDMM	31-Jul-08 SWEDBK-Mortgage
SWEDBK-MortgageUSDCR	31-Jul-08 SWEDBK-Mortgage
SWEDBK-MortgageUSDMM	31-Jul-08 SWEDBK-Mortgage
SWEDBK-MortgageUSDMR	31-Jul-08 SWEDBK-Mortgage
SWEDBK-MortgageUSDXR	31-Jul-08 SWEDBK-Mortgage
SWEMATAUDMM	31-Jul-08 SWEMAT
SWEMATEURCR	31-Jul-08 SWEMAT
SWEMATEURMM	31-Jul-08 SWEMAT
SWEMATEURMR	31-Jul-08 SWEMAT
SWEMATEURXR	31-Jul-08 SWEMAT
SWEMATJPYCR	31-Jul-08 SWEMAT
SWEMATJPYMM	31-Jul-08 SWEMAT
SWEMATJPYMR	31-Jul-08 SWEMAT
SWEMATSEKCR	31-Jul-08 SWEMAT
SWEMATSEKMM	31-Jul-08 SWEMAT
SWEMATUSDCR	31-Jul-08 SWEMAT
SWEMATUSDMM	31-Jul-08 SWEMAT
SWEMATUSDMR	31-Jul-08 SWEMAT
SWFTTRNUSDMR	31-Jul-08 SWFTTRN
SWFTTRNUSDXR	31-Jul-08 SWFTTRN
SWFTTRNUSDMR	31-Jul-08 SWFTTRN
SWFTTRNUSDXR	31-Jul-08 SWFTTRN
SWIREAUDCR	31-Jul-08 SWIRE
SWIREAUDMR	31-Jul-08 SWIRE
SWIREEURCR	31-Jul-08 SWIRE
SWIREEURMM	31-Jul-08 SWIRE
SWIREEURMR	31-Jul-08 SWIRE
SWIREEURXR	31-Jul-08 SWIRE
SWIREGBPCR	31-Jul-08 SWIRE
SWIREHKDCR	31-Jul-08 SWIRE
SWIREHKDMR	31-Jul-08 SWIRE
SWIREJPYCR	31-Jul-08 SWIRE

New Albertson s Inc	6A59CJ	SNRFOR	HKD
New Albertson s Inc	6A59CJ	SNRFOR	JPY
New Albertson s Inc	6A59CJ	SNRFOR	NZD
New Albertson s Inc	6A59CJ	SNRFOR	SEK
New Albertson s Inc	6A59CJ	SNRFOR	SGD
New Albertson s Inc	6A59CJ	SNRFOR	USD
New Albertson s Inc	6A59CJ	SNRFOR	USD
New Albertson s Inc	6A59CJ	SNRFOR	USD
New Albertson s Inc	6A59CJ	SNRFOR	USD
Kdom Sweden	8F7220	SNRFOR	AUD
Kdom Sweden	8F7220	SNRFOR	AUD
Kdom Sweden	8F7220	SNRFOR	EUR
Kdom Sweden	8F7220	SNRFOR	EUR
Kdom Sweden	8F7220	SNRFOR	JPY
Kdom Sweden	8F7220	SNRFOR	SKK
Kdom Sweden	8F7220	SNRFOR	USD
Kdom Sweden	8F7220	SNRFOR	USD
Kdom Sweden	8F7220	SNRFOR	USD
Swedbank AB	W5D655	SNRFOR	EUR
Swedbank AB	W5D655	SNRFOR	EUR
Swedbank AB	W5D655	SNRFOR	EUR
Swedbank AB	W5D655	SNRFOR	GBP
Swedbank AB	W5D655	SNRFOR	GBP
Swedbank AB	W5D655	SNRFOR	JPY
Swedbank AB	W5D655	SNRFOR	JPY
Swedbank AB	W5D655	SNRFOR	USD
Swedbank AB	W5D655	SNRFOR	USD
Swedbank AB	W5D655	SNRFOR	USD
Swedbank AB	W5D655	SNRFOR	USD
Swedbank AB	W5D655	SUBLT2	EUR
Swedbank AB	W5D655	SUBLT2	EUR
Swedbank AB	W5D655	SUBLT2	EUR
Swedbank AB	W5D655	SUBLT2	GBP
Swedbank AB	W5D655	SUBLT2	GBP
Swedbank AB	W5D655	SUBLT2	GBP
Swedbank AB	W5D655	SUBLT2	USD
Swedbank AB	W5D655	SUBLT2	USD
Swedbank AB	W5D655	SUBLT2	USD
Swedbank Mtg AB publ	W5D67R	SNRFOR	EUR
Swedbank Mtg AB publ	W5D67R	SNRFOR	EUR
Swedbank Mtg AB publ	W5D67R	SNRFOR	GBP
Swedbank Mtg AB publ	W5D67R	SNRFOR	HKD
Swedbank Mtg AB publ	W5D67R	SNRFOR	HKD
Swedbank Mtg AB publ	W5D67R	SNRFOR	USD
Swedbank Mtg AB publ	W5D67R	SNRFOR	USD
Swedbank Mtg AB publ	W5D67R	SNRFOR	USD
Swedbank Mtg AB publ	W5D67R	SNRFOR	USD
Swedish Match AB	8F7339	SNRFOR	AUD
Swedish Match AB	8F7339	SNRFOR	EUR
Swedish Match AB	8F7339	SNRFOR	EUR
Swedish Match AB	8F7339	SNRFOR	EUR
Swedish Match AB	8F7339	SNRFOR	EUR
Swedish Match AB	8F7339	SNRFOR	JPY
Swedish Match AB	8F7339	SNRFOR	JPY
Swedish Match AB	8F7339	SNRFOR	JPY
Swedish Match AB	8F7339	SNRFOR	SEK
Swedish Match AB	8F7339	SNRFOR	SEK
Swedish Match AB	8F7339	SNRFOR	USD
Swedish Match AB	8F7339	SNRFOR	USD
Swedish Match AB	8F7339	SNRFOR	USD
Swift Transpn Co Inc	8F77CB	SECDOM	USD
Swift Transpn Co Inc	8F77CB	SECDOM	USD
Swift Transpn Co Inc	8F77CB	SNRFOR	USD
Swift Transpn Co Inc	8F77CB	SNRFOR	USD
Swire Pac Ltd	8F77GD	SNRFOR	AUD
Swire Pac Ltd	8F77GD	SNRFOR	AUD
Swire Pac Ltd	8F77GD	SNRFOR	EUR
Swire Pac Ltd	8F77GD	SNRFOR	EUR
Swire Pac Ltd	8F77GD	SNRFOR	EUR
Swire Pac Ltd	8F77GD	SNRFOR	EUR
Swire Pac Ltd	8F77GD	SNRFOR	GBP
Swire Pac Ltd	8F77GD	SNRFOR	HKD
Swire Pac Ltd	8F77GD	SNRFOR	HKD
Swire Pac Ltd	8F77GD	SNRFOR	JPY

XR	Composite	0.49%	0.68%	0.90%	1.02%	1.16%	1.27%
MR	Composite	0.49%	0.71%	0.95%	1.05%	1.21%	1.33%
MR	Composite	0.49%	0.71%	0.96%	1.10%	1.22%	1.34%
MR	Composite	0.49%	0.71%	0.96%	1.10%	1.22%	1.34%
MR	Composite	0.004915738	0.007076167	0.009610882	0.010979906	0.012213926	0.013439702
CR	Composite	0.49%	0.75%	1.01%	1.11%	1.29%	1.41%
MM	Composite						
MR	Composite	0.49%	0.71%	0.96%	1.10%	1.22%	1.34%
XR	Composite	0.49%	0.68%	0.90%	1.02%	1.16%	1.27%
CR	Composite	0.03%	0.05%	0.06%	0.06%	0.08%	0.09%
MM	Composite	0.03%	0.05%	0.06%	0.06%	0.08%	0.09%
CR	Composite	0.03%	0.05%	0.06%	0.06%	0.08%	0.09%
MM	Composite	0.03%	0.05%	0.06%	0.06%	0.08%	0.09%
CR	Composite	0.03%	0.05%	0.06%	0.06%	0.08%	0.09%
MM	Composite						
CR	Composite	0.00033844	0.0005032	0.00060325	0.0006236	0.000804394	0.000933904
MM	Composite	0.03%	0.05%	0.06%	0.06%	0.08%	0.09%
MR	Composite	0.03%	0.05%	0.06%	0.06%	0.08%	0.09%
CR	Composite	0.49%	0.50%	0.82%	0.96%	1.12%	1.21%
MM	Composite	0.49%	0.48%	0.78%	0.92%	1.07%	1.15%
MR	Composite	0.00490655	0.004773217	0.007775637	0.00910144	0.010662499	0.011452863
CR	Composite	0.49%	0.50%	0.82%	0.96%	1.12%	1.21%
MM	Composite	0.49%	0.48%	0.78%	0.92%	1.07%	1.15%
CR	Composite	0.00490655	0.004856753	0.00796298	0.009271872	0.010918681	0.01166898
MM	Composite	0.00490655	0.004856753	0.00796298	0.009271872	0.010918681	0.01166898
CR	Composite						
MM	Composite	0.00490655	0.00481612	0.007811283	0.009165287	0.010712175	0.011531958
MR	Composite	0.00490655	0.004773217	0.007775637	0.00910144	0.010662499	0.011452863
XR	Composite	0.00490655	0.004597362	0.007489166	0.008766123	0.01026967	0.011030916
CR	Composite	0.008584295	0.008584295	0.012514427	0.013970211	0.01652597	0.018633909
MM	Composite	0.008240923	0.008240923	0.01201385	0.013411403	0.015780071	0.017830428
MR	Composite	0.00815508	0.00815508	0.011888706	0.0132717	0.015699671	0.017702214
CR	Composite	0.008584295	0.008584295	0.012514427	0.013970211	0.01652597	0.018633909
MM	Composite	0.008240923	0.008240923	0.01201385	0.013411403	0.015780071	0.017830428
MR	Composite	0.00815508	0.00815508	0.011888706	0.0132717	0.015699671	0.017702214
CR	Composite	0.008584295	0.008584295	0.012514427	0.013970211	0.01652597	0.018633909
MM	Composite	0.008240923	0.008240923	0.01201385	0.013411403	0.015780071	0.017830428
MR	Composite						
CR	Composite						
MM	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite	0.36%	0.43%	0.58%	0.72%	0.82%	0.90%
CR	Composite	0.37%	0.44%	0.60%	0.75%	0.85%	0.94%
MM	Composite	0.36%	0.43%	0.58%	0.72%	0.82%	0.90%
MR	Composite	0.35%	0.42%	0.57%	0.71%	0.81%	0.90%
XR	Composite						
CR	Composite	0.36%	0.43%	0.58%	0.72%	0.82%	0.90%
MM	Composite	0.36%	0.43%	0.58%	0.72%	0.82%	0.90%
MR	Composite						
CR	Composite						
MM	Composite	0.36%	0.43%	0.58%	0.72%	0.82%	0.90%
CR	Composite	0.37%	0.44%	0.60%	0.75%	0.85%	0.94%
MM	Composite	0.36%	0.43%	0.58%	0.72%	0.82%	0.90%
MR	Composite	0.35%	0.42%	0.57%	0.71%	0.81%	0.90%
MR	Composite	12.54%	12.54%	12.54%	12.54%	12.54%	12.54%
XR	Composite	12.54%	12.54%	12.54%	12.54%	12.54%	12.54%
MR	Composite						
XR	Composite						
CR	Composite	0.50%	0.49%	0.68%	0.83%	0.94%	1.07%
MR	Composite	0.004960831	0.004940759	0.00678038	0.008344538	0.009432034	0.010729757
CR	Composite	0.004960831	0.004764492	0.006780065	0.00834335	0.009430735	0.010728146
MM	Composite	0.48%	0.46%	0.65%	0.80%	0.91%	1.03%
MR	Composite						
XR	Composite						
CR	Composite	0.50%	0.48%	0.68%	0.83%	0.94%	1.07%
CR	Composite	0.50%	0.48%	0.68%	0.83%	0.94%	1.07%
MR	Composite	0.47%	0.45%	0.65%	0.79%	0.90%	1.02%
CR	Composite	0.50%	0.49%	0.68%	0.83%	0.94%	1.07%

1.25%	1.31%	1.28%	1.81%	1.40%	0.4 NR	A
1.33%	1.37%	1.28%	1.81%	1.40%	0.4 NR	BBB
1.34%	1.38%	1.28%	1.81%	1.40%	0.4 NR	AA
1.34%	1.38%	1.28%	1.81%	1.40%	0.4 NR	AA
1.34%	0.013828721	0.012824375	0.018121733	0.014036086	0.4 NR	AA
1.41%	1.46%	1.28%	1.81%	1.40%	0.4 NR	A
					0.4	
1.34%	1.38%	1.28%	1.81%	1.40%	0.4 NR	AA
1.25%	1.31%	1.28%	1.81%	1.40%	0.4 NR	A
0.11%	0.14%	0.15%	0.15%	0.18%	0.4 NR	BBB
0.11%	0.14%	0.15%	0.15%	0.18%	0.4 NR	BBB
0.11%	0.14%	0.15%	0.15%	0.18%	0.4 NR	A
0.11%	0.14%	0.15%	0.15%	0.18%	0.4 NR	A
0.11%	0.14%	0.15%	0.15%	0.18%	0.4 NR	BBB
					0.4	
0.11%	0.0013965	0.001493904	0.001532144	0.001796537	0.4 NR	A
0.11%	0.14%	0.15%	0.15%	0.18%	0.4 NR	A
0.11%	0.14%	0.15%	0.15%	0.18%	0.4 NR	A
1.25%	1.29%	1.19%	1.21%	1.21%	0.4 NR	B
1.19%	1.23%	1.19%	1.21%	1.21%	0.4 NR	BB
1.18%	0.012214968	0.011888726	0.012052735	0.012075555	0.4 NR	B
1.25%	1.29%	1.19%	1.21%	1.21%	0.4 NR	B
1.19%	1.23%	1.19%	1.21%	1.21%	0.4 NR	BB
1.21%	0.012467547	0.011888726	0.012052735	0.012075555	0.4 NR	CCC
1.21%	0.012467547	0.011888726	0.012052735	0.012075555	0.4 NR	CCC
					0.4	
1.19%	0.012289795	0.011888726	0.012052735	0.012075555	0.4 NR	BB
1.18%	0.012214968	0.011888726	0.012052735	0.012075555	0.4 NR	B
1.14%	0.011764943	0.011888726	0.012052735	0.012075555	0.4 NR	B
1.86%	0.019113534	0.01834351	0.018125935	0.018353435	0.2	B
1.79%	0.018289882	0.01834351	0.018125935	0.018353435	0.2	BB
1.77%	0.018157857	0.01834351	0.018125935	0.018353435	0.2	B
1.86%	0.019113534	0.01834351	0.018125935	0.018353435	0.2	B
1.79%	0.018289882	0.01834351	0.018125935	0.018353435	0.2	BB
1.77%	0.018157857	0.01834351	0.018125935	0.018353435	0.2	B
1.86%	0.019113534	0.01834351	0.018125935	0.018353435	0.2	B
1.79%	0.018289882	0.01834351	0.018125935	0.018353435	0.2	BB
					0.2	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.97%	1.04%	1.09%	1.10%	1.18%	0.4 BB	BBB
1.01%	1.08%	1.09%	1.14%	1.22%	0.4 BBB	A
0.97%	1.04%	1.09%	1.10%	1.17%	0.4 A	AA
0.96%	1.03%	1.09%	1.09%	1.16%	0.4 BBB	A
					0.4	
0.97%	1.04%	1.09%	1.10%	1.18%	0.4 BB	BBB
0.97%	1.04%	1.09%	1.10%	1.18%	0.4 BB	BBB
					0.4	
					0.4	
0.97%	1.04%	1.09%	1.10%	1.17%	0.4 A	AA
1.01%	1.08%	1.09%	1.14%	1.22%	0.4 BBB	A
0.97%	1.04%	1.09%	1.10%	1.17%	0.4 A	AA
0.96%	1.03%	1.09%	1.09%	1.16%	0.4 BBB	A
12.54%	12.54%	12.54%	12.54%	12.54%	0.675	
12.54%	12.54%	12.54%	12.54%	12.54%	0.675	
					0.625	
					0.625	
1.14%	1.22%	1.39%	1.27%	1.30%	0.388888889 BB	BBB
1.14%	0.012192061	0.013902135	0.012693767	0.013028625	0.388888889 BB	BBB
1.14%	0.012194955	0.013902135	0.012693767	0.013028625	0.3875 A	AA
1.09%	1.17%	1.33%	1.27%	1.30%	0.388888889 BBB	A
					0.388888889	
					0.388888889	
1.14%	1.22%	1.39%	1.27%	1.30%	0.3875 A	AA
1.14%	1.22%	1.39%	1.27%	1.30%	0.3875 A	AA
1.08%	1.16%	1.32%	1.27%	1.30%	0.388888889 BBB	A
1.14%	1.22%	1.39%	1.27%	1.30%	0.388888889 BB	BBB

A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	A	A	A	A	A
AA	A	AA	AA	AA	AA
A	A	A	A	A	A
BB	BBB	BB	BBB	BBB	BBB
BB	BBB	BB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	A	BBB	A	A	A
BB	BB	BB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
B	B	B	B	B	B
B	B	B	B	B	B
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
BB	BB	BBB	BB	BB	BB
BBB	BBB	A	BBB	BBB	BBB
BB	BB	BBB	BB	BB	BB
BB	BB	BBB	BB	BB	BB
BBB	BBB	A	BBB	BBB	BBB
BB	BB	BBB	BB	BB	BB
BB	BB	BBB	BB	BB	BB
BBB	BBB	A	BBB	BBB	BBB

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
			NR		
			NR		
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A

NR	NR	NR	A	5
NR	NR	NR	A	9
NR	NR	NR	A	9
NR	NR	NR	A	9
NR	NR	NR	A	9
NR	NR	NR	A	9
			NR	
NR	NR	NR	A	9
NR	NR	NR	A	5
NR	NR	NR	A	6 Government
NR	NR	NR	A	6 Government
NR	NR	NR	A	5 Government
NR	NR	NR	A	6 Government
NR	NR	NR	A	6 Government
			NR	Government
NR	NR	NR	A	5 Government
NR	NR	NR	A	6 Government
NR	NR	NR	A	6 Government
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
			NR	Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
NR	BB	CCC	AA	9 Consumer Goods
NR	BBB	B	AA	9 Consumer Goods
NR	A	BB	AA	9 Consumer Goods
NR	BBB	B	AA	9 Consumer Goods
			NR	Consumer Goods
NR	BB	CCC	AA	9 Consumer Goods
NR	BB	CCC	AA	9 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	A	BB	AA	9 Consumer Goods
NR	BBB	B	AA	9 Consumer Goods
NR	A	BB	AA	9 Consumer Goods
NR	BBB	B	AA	9 Consumer Goods
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Industrials
BBB	NR	NR	AA	14 Financials
BBB	NR	NR	AA	14 Financials
AA	NR	NR	AA	14 Financials
A	NR	NR	AA	14 Financials
			NR	Financials
			NR	Financials
AA	NR	NR	AA	14 Financials
AA	NR	NR	AA	14 Financials
A	NR	NR	AA	14 Financials
BBB	NR	NR	AA	14 Financials

N.Amer	United States	B	BBB	Thin	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B		Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B		Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B		Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BBB				
N.Amer	United States	B		Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B		Thin	DocAdj	CcyGrp	CcyGrp
Europe	Sweden	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	AAA	AA				
Europe	Sweden	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	AA	AA				
Europe	Sweden	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA		DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA		CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA		DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA		DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA		CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA		DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA		DocAdj	DocAdj	DocAdj
Europe	Sweden	AA	AA		CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	AA	AA				
Europe	Sweden	AA	A				
Europe	Sweden	AA	A				
Europe	Sweden	AA	A				
Europe	Sweden	AA	A				
Europe	Sweden	AA	A				
Europe	Sweden	AA	A				
Europe	Sweden	AA	A				
Europe	Sweden	AA	A				
Europe	Sweden	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	BBB				
Europe	Sweden	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	BBB	BBB				
Europe	Sweden	BBB	BBB				
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
Asia	Hong Kong	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA				
Asia	Hong Kong	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
	Thin					
	Thin					

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

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SWIREJPYMR	31-Jul-08 SWIRE
SWIREUSDCR	31-Jul-08 SWIRE
SWIREUSDMM	31-Jul-08 SWIRE
SWIREUSDMR	31-Jul-08 SWIRE
SWIREUSDXR	31-Jul-08 SWIRE
SWKUSDMR	31-Jul-08 SWK
SWKAUDMR	31-Jul-08 SWK
SWKEURCR	31-Jul-08 SWK
SWKEURMM	31-Jul-08 SWK
SWKEURMR	31-Jul-08 SWK
SWKHKDMR	31-Jul-08 SWK
SWKJPYMR	31-Jul-08 SWK
SWKNOKMR	31-Jul-08 SWK
SWKSGDMR	31-Jul-08 SWK
SWKUSDCR	31-Jul-08 SWK
SWKUSDMM	31-Jul-08 SWK
SWKUSDMR	31-Jul-08 SWK
SWKUSDXR	31-Jul-08 SWK
SWYAUDCR	31-Jul-08 SWY
SWYAUDMM	31-Jul-08 SWY
SWYAUDMR	31-Jul-08 SWY
SWYAUDXR	31-Jul-08 SWY
SWYCADMR	31-Jul-08 SWY
SWYCHFCR	31-Jul-08 SWY
SWYCHFMM	31-Jul-08 SWY
SWYCHFMR	31-Jul-08 SWY
SWYEURCR	31-Jul-08 SWY
SWYEURMM	31-Jul-08 SWY
SWYEURMR	31-Jul-08 SWY
SWYEURXR	31-Jul-08 SWY
SWYGBPCR	31-Jul-08 SWY
SWYGBPMM	31-Jul-08 SWY
SWYGBPMR	31-Jul-08 SWY
SWYGBPXR	31-Jul-08 SWY
SWYHKDMR	31-Jul-08 SWY
SWYHKDXR	31-Jul-08 SWY
SWYJPYCR	31-Jul-08 SWY
SWYJPYMM	31-Jul-08 SWY
SWYJPYMR	31-Jul-08 SWY
SWYJPYXR	31-Jul-08 SWY
SWYNZDCR	31-Jul-08 SWY
SWYNZDMM	31-Jul-08 SWY
SWYSEKMR	31-Jul-08 SWY
SWYSEKXR	31-Jul-08 SWY
SWYSGDCR	31-Jul-08 SWY
SWYSGDMM	31-Jul-08 SWY
SWYSGDMR	31-Jul-08 SWY
SWYUSDCR	31-Jul-08 SWY
SWYUSDMM	31-Jul-08 SWY
SWYUSDMR	31-Jul-08 SWY
SWYUSDXR	31-Jul-08 SWY
SXLEURCR	31-Jul-08 SXL
SXLEURMR	31-Jul-08 SXL
SXLEURXR	31-Jul-08 SXL
SXLUSDCR	31-Jul-08 SXL
SXLUSDMR	31-Jul-08 SXL
SXLUSDXR	31-Jul-08 SXL
SXLTDAUDCR	31-Jul-08 SXLTD
SXLTDAUDMM	31-Jul-08 SXLTD
SXLTDCHFCR	31-Jul-08 SXLTD
SXLTDCHFMM	31-Jul-08 SXLTD
SXLTDEURCR	31-Jul-08 SXLTD
SXLTDEURMM	31-Jul-08 SXLTD
SXLTDEURMR	31-Jul-08 SXLTD
SXLTDEURXR	31-Jul-08 SXLTD
SXLTDGBPCR	31-Jul-08 SXLTD
SXLTDGBPMM	31-Jul-08 SXLTD
SXLTDJPYCR	31-Jul-08 SXLTD
SXLTDJPYMM	31-Jul-08 SXLTD
SXLTDSGDCR	31-Jul-08 SXLTD
SXLTDSGDMM	31-Jul-08 SXLTD
SXLTDUSDCR	31-Jul-08 SXLTD
SXLTDUSDMM	31-Jul-08 SXLTD
SXLTDUSDMR	31-Jul-08 SXLTD

Swire Pac Ltd	8F77GD		SNRFOR	JPY
Swire Pac Ltd	8F77GD		SNRFOR	USD
Swire Pac Ltd	8F77GD		SNRFOR	USD
Swire Pac Ltd	8F77GD		SNRFOR	USD
Swire Pac Ltd	8F77GD		SNRFOR	USD
Stanley Wks	8D9A77		PREFT1	USD
Stanley Wks	8D9A77		SNRFOR	AUD
Stanley Wks	8D9A77		SNRFOR	EUR
Stanley Wks	8D9A77		SNRFOR	EUR
Stanley Wks	8D9A77		SNRFOR	EUR
Stanley Wks	8D9A77		SNRFOR	HKD
Stanley Wks	8D9A77		SNRFOR	JPY
Stanley Wks	8D9A77		SNRFOR	NOK
Stanley Wks	8D9A77		SNRFOR	SGD
Stanley Wks	8D9A77		SNRFOR	USD
Stanley Wks	8D9A77		SNRFOR	USD
Stanley Wks	8D9A77		SNRFOR	USD
Stanley Wks	8D9A77		SNRFOR	USD
Safeway Inc		23780	SNRFOR	AUD
Safeway Inc		23780	SNRFOR	AUD
Safeway Inc		23780	SNRFOR	AUD
Safeway Inc		23780	SNRFOR	AUD
Safeway Inc		23780	SNRFOR	CAD
Safeway Inc		23780	SNRFOR	CHF
Safeway Inc		23780	SNRFOR	CHF
Safeway Inc		23780	SNRFOR	CHF
Safeway Inc		23780	SNRFOR	EUR
Safeway Inc		23780	SNRFOR	EUR
Safeway Inc		23780	SNRFOR	EUR
Safeway Inc		23780	SNRFOR	EUR
Safeway Inc		23780	SNRFOR	GBP
Safeway Inc		23780	SNRFOR	GBP
Safeway Inc		23780	SNRFOR	GBP
Safeway Inc		23780	SNRFOR	GBP
Safeway Inc		23780	SNRFOR	HKD
Safeway Inc		23780	SNRFOR	HKD
Safeway Inc		23780	SNRFOR	JPY
Safeway Inc		23780	SNRFOR	JPY
Safeway Inc		23780	SNRFOR	JPY
Safeway Inc		23780	SNRFOR	JPY
Safeway Inc		23780	SNRFOR	NZD
Safeway Inc		23780	SNRFOR	NZD
Safeway Inc		23780	SNRFOR	SEK
Safeway Inc		23780	SNRFOR	SEK
Safeway Inc		23780	SNRFOR	SGD
Safeway Inc		23780	SNRFOR	SGD
Safeway Inc		23780	SNRFOR	SGD
Safeway Inc		23780	SNRFOR	USD
Safeway Inc		23780	SNRFOR	USD
Safeway Inc		23780	SNRFOR	USD
Safeway Inc		23780	SNRFOR	USD
Sunoco Logistics Partners LP	8EDDAP		SNRFOR	EUR
Sunoco Logistics Partners LP	8EDDAP		SNRFOR	EUR
Sunoco Logistics Partners LP	8EDDAP		SNRFOR	EUR
Sunoco Logistics Partners LP	8EDDAP		SNRFOR	USD
Sunoco Logistics Partners LP	8EDDAP		SNRFOR	USD
Sunoco Logistics Partners LP	8EDDAP		SNRFOR	USD
SIX CONTINENTS LTD	GO98T1		SNRFOR	AUD
SIX CONTINENTS LTD	GO98T1		SNRFOR	AUD
SIX CONTINENTS LTD	GO98T1		SNRFOR	CHF
SIX CONTINENTS LTD	GO98T1		SNRFOR	CHF
SIX CONTINENTS LTD	GO98T1		SNRFOR	EUR
SIX CONTINENTS LTD	GO98T1		SNRFOR	EUR
SIX CONTINENTS LTD	GO98T1		SNRFOR	EUR
SIX CONTINENTS LTD	GO98T1		SNRFOR	EUR
SIX CONTINENTS LTD	GO98T1		SNRFOR	GBP
SIX CONTINENTS LTD	GO98T1		SNRFOR	GBP
SIX CONTINENTS LTD	GO98T1		SNRFOR	JPY
SIX CONTINENTS LTD	GO98T1		SNRFOR	JPY
SIX CONTINENTS LTD	GO98T1		SNRFOR	SGD
SIX CONTINENTS LTD	GO98T1		SNRFOR	SGD
SIX CONTINENTS LTD	GO98T1		SNRFOR	USD
SIX CONTINENTS LTD	GO98T1		SNRFOR	USD
SIX CONTINENTS LTD	GO98T1		SNRFOR	USD

MR	Composite	0.50%	0.49%	0.68%	0.83%	0.94%	1.07%
CR	Composite	0.50%	0.48%	0.68%	0.83%	0.94%	1.07%
MM	Composite	0.48%	0.46%	0.65%	0.80%	0.91%	1.03%
MR	Composite	0.47%	0.45%	0.65%	0.79%	0.90%	1.02%
XR	Composite	0.45%	0.44%	0.62%	0.76%	0.86%	0.98%
MR	Composite	1.19%	1.19%	1.19%	1.19%	1.42%	1.42%
MR	Composite	0.41%	0.43%	0.58%	0.70%	0.76%	0.83%
CR	Composite	0.43%	0.45%	0.63%	0.75%	0.81%	0.89%
MM	Composite						
MR	Composite	0.41%	0.43%	0.60%	0.71%	0.77%	0.84%
MR	Composite	0.41%	0.43%	0.60%	0.71%	0.77%	0.84%
MR	Composite	0.41%	0.43%	0.56%	0.66%	0.73%	0.84%
MR	Composite	0.41%	0.43%	0.60%	0.71%	0.77%	0.84%
MR	Composite	0.41%	0.43%	0.60%	0.71%	0.77%	0.84%
CR	Composite	0.43%	0.45%	0.63%	0.75%	0.81%	0.89%
MM	Composite						
MR	Composite	0.41%	0.43%	0.60%	0.71%	0.77%	0.84%
XR	Composite	0.40%	0.41%	0.57%	0.68%	0.75%	0.81%
CR	Composite	0.26%	0.30%	0.39%	0.46%	0.59%	0.62%
MM	Composite						
MR	Composite	0.002591833	0.003034204	0.003852114	0.004555463	0.005583426	0.006214302
XR	Composite	0.26%	0.30%	0.39%	0.46%	0.54%	0.62%
MR	Composite	0.26%	0.30%	0.39%	0.46%	0.54%	0.63%
CR	Composite						
MM	Composite						
MR	Composite	0.26%	0.30%	0.39%	0.46%	0.54%	0.63%
CR	Composite	0.27%	0.32%	0.40%	0.48%	0.57%	0.66%
MM	Composite	0.26%	0.31%	0.39%	0.46%	0.55%	0.63%
MR	Composite	0.26%	0.30%	0.39%	0.46%	0.54%	0.63%
XR	Composite	0.002510928	0.002978448	0.0037095	0.004398156	0.00517302	0.005975629
CR	Composite						
MM	Composite						
MR	Composite	0.26%	0.30%	0.39%	0.46%	0.54%	0.63%
XR	Composite	0.25%	0.30%	0.37%	0.44%	0.52%	0.60%
MR	Composite	0.002612667	0.003044182	0.003850721	0.004572131	0.005424215	0.006277147
XR	Composite	0.25%	0.30%	0.37%	0.44%	0.52%	0.60%
CR	Composite						
MM	Composite						
MR	Composite	0.002591833	0.003034204	0.003852114	0.004555463	0.005580732	0.006301678
XR	Composite	0.26%	0.30%	0.39%	0.46%	0.54%	0.61%
CR	Composite						
MM	Composite						
MR	Composite	0.26%	0.30%	0.39%	0.46%	0.54%	0.63%
XR	Composite	0.25%	0.30%	0.37%	0.44%	0.52%	0.60%
CR	Composite						
MM	Composite						
MR	Composite	0.002612667	0.003044182	0.003850721	0.004572131	0.005424215	0.006277147
CR	Composite	0.27%	0.32%	0.40%	0.48%	0.57%	0.66%
MM	Composite						
MR	Composite	0.26%	0.30%	0.39%	0.46%	0.54%	0.63%
XR	Composite	0.25%	0.30%	0.37%	0.44%	0.52%	0.60%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	0.71%	0.71%	0.88%	0.88%	0.91%	0.91%
XR	Composite						
CR	Composite	0.12%	0.16%	0.23%	0.30%	0.30%	0.42%
MM	Composite	0.12%	0.16%	0.23%	0.30%	0.30%	0.42%
CR	Composite	0.12%	0.16%	0.23%	0.30%	0.02692216	0.44%
MM	Composite	0.12%	0.16%	0.22%	0.30%	0.02692216	0.42%
CR	Composite	0.001211491	0.001613125	0.002344893	0.003040917	0.003040917	0.004357
MM	Composite	0.001166946	0.001550176	0.00223369	0.003026684	2.69%	0.0041939
MR	Composite	0.12%	0.15%	0.22%	0.30%	2.69%	0.41%
XR	Composite						
CR	Composite	0.12%	0.16%	0.23%	0.30%	0.37%	0.44%
MM	Composite	0.12%	0.16%	0.22%	0.30%	0.36%	0.42%
CR	Composite	0.12%	0.16%	0.23%	0.30%	0.36%	0.42%
MM	Composite	0.12%	0.16%	0.23%	0.30%	0.36%	0.42%
CR	Composite	0.12%	0.16%	0.23%	0.30%	0.37%	0.44%
MM	Composite	0.12%	0.16%	0.22%	0.30%	0.36%	0.42%
CR	Composite	0.001211491	0.001613125	0.002344893	0.003040917	0.00371187	0.004357
MM	Composite	0.12%	0.16%	0.22%	0.30%	0.36%	0.42%
MR	Composite	0.001150917	0.00153724	0.002222096	0.002984122	0.003523338	0.00411528

1.14%	1.22%	1.39%	1.27%	1.30%	0.388888889 BB	BBB
1.14%	1.22%	1.39%	1.27%	1.30%	0.3875 A	AA
1.09%	1.17%	1.33%	1.27%	1.30%	0.388888889 BBB	A
1.08%	1.16%	1.32%	1.27%	1.30%	0.388888889 BBB	A
1.04%	1.12%	1.27%	1.27%	1.30%	0.388888889 BBB	A
1.42%	1.42%	1.42%	1.42%	1.42%	0.15	
0.89%	0.93%	1.09%	1.15%	1.20%	0.4 BB	BB
0.92%	0.97%	1.15%	1.15%	1.28%	0.4 BBB	BBB
					0.4	
0.88%	0.92%	1.09%	1.15%	1.22%	0.4 A	A
0.88%	0.92%	1.09%	1.15%	1.22%	0.4 A	A
0.88%	0.90%	1.09%	1.15%	1.20%	0.4 BB	BB
0.88%	0.92%	1.09%	1.15%	1.22%	0.4 A	A
0.88%	0.92%	1.09%	1.15%	1.22%	0.4 A	A
0.92%	0.97%	1.15%	1.15%	1.28%	0.4 BBB	BBB
					0.4	
0.88%	0.92%	1.09%	1.15%	1.22%	0.4 A	A
0.85%	0.89%	1.05%	1.15%	1.17%	0.4 BBB	BBB
0.69%	0.73%	0.98%	1.08%	1.14%	0.4 BB	BBB
					0.4	
0.65%	0.00696998	0.009805403	0.010799167	0.011432523	0.4 BB	BBB
0.63%	0.67%	0.98%	1.08%	1.14%	0.4 BB	BBB
0.66%	0.72%	0.99%	1.09%	1.18%	0.4 A	BB
					0.4	
					0.4	
0.66%	0.72%	0.99%	1.09%	1.18%	0.4 A	BB
0.69%	0.75%	1.04%	1.14%	1.24%	0.4 BBB	BB
0.66%	0.72%	1.00%	1.10%	1.19%	0.4 BBB	BB
0.66%	0.72%	0.99%	1.09%	1.18%	0.4 A	BB
0.63%	0.006734017	0.009497762	0.010463719	0.011363474	0.4 BBB	BBB
					0.4	
					0.4	
0.66%	0.72%	0.99%	1.09%	1.18%	0.4 A	BB
0.63%	0.67%	0.95%	1.05%	1.14%	0.4 BBB	BBB
0.66%	0.007169887	0.009889996	0.010888333	0.011798142	0.4 A	BB
0.63%	0.67%	0.95%	1.05%	1.14%	0.4 BBB	BBB
					0.4	
					0.4	
0.66%	0.00704971	0.009805403	0.010799167	0.011432523	0.4 BB	BBB
0.64%	0.68%	0.98%	1.08%	1.14%	BB	BBB
					0.4	
					0.4	
0.66%	0.72%	0.99%	1.09%	1.18%	0.4 A	BB
0.63%	0.67%	0.95%	1.05%	1.14%	0.4 BBB	BBB
					0.4	
					0.4	
0.66%	0.007169887	0.009889996	0.010888333	0.011798142	0.4 A	BB
0.69%	0.75%	1.04%	1.14%	1.24%	0.4 BBB	BB
					0.4	
0.66%	0.72%	0.99%	1.09%	1.18%	0.4 A	BB
0.63%	0.67%	0.95%	1.05%	1.14%	0.4 BBB	BBB
					0.4	
					0.4	
					0.4	
					0.4	
0.91%	0.91%	0.91%	0.91%	0.91%	0.4	NR
					0.4	
0.42%	0.42%	0.42%	0.42%	0.42%	0.4 CCC	BB
0.42%	0.42%	0.42%	0.42%	0.42%	0.4 CCC	BB
0.02692216	0.02692216	0.02692216	0.02692216	0.02692216	0.4 B	BBB
0.02692216	0.02692216	0.02692216	0.02692216	0.02692216	0.4 BB	A
0.004357	0.004357	0.004357	0.004357	0.004357	0.4 B	BBB
2.69%	2.69%	2.69%	2.69%	2.69%	0.4 BB	A
2.69%	2.69%	2.69%	2.69%	2.69%	0.4 B	BBB
					0.4	
0.54%	0.58%	0.63%	0.73%	0.80%	0.4 B	BBB
0.52%	0.55%	0.63%	0.73%	0.80%	0.4 BB	A
0.52%	0.56%	0.63%	0.73%	0.80%	0.4 CCC	BB
0.52%	0.56%	0.63%	0.73%	0.80%	0.4 CCC	BB
0.54%	0.58%	0.63%	0.73%	0.80%	0.4 B	BBB
0.52%	0.55%	0.63%	0.73%	0.80%	0.4 BB	A
0.54%	0.005773564	0.0062702	0.0073	0.008027306	0.4 B	BBB
0.52%	0.55%	0.63%	0.73%	0.80%	0.4 BB	A
0.51%	0.005484886	0.0062702	0.0073	0.008027306	0.4 B	BBB

BBB	BBB	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
	NR		NR		
BBB	BBB	BBB	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	AA
BBB	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	AA
	NR		NR		
BB	BB	BB	BB	BB	B
BB	BB	BB	BB	BB	B
A	A	BB	A	BBB	BB
BBB	A	BBB	BBB	A	BBB
A	A	BB	A	BBB	BB
BBB	A	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
A	A	BB	A	BBB	BB
BBB	A	BBB	BBB	A	BBB
BB	BB	BB	BB	BB	B
BB	BB	BB	BB	BB	B
A	A	BB	A	BBB	BB
BBB	A	BBB	BBB	A	BBB
A	A	BB	A	BBB	BB
BBB	A	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	BBB	BB

BBB	NR	NR	AA	14 Financials
AA	NR	NR	AA	14 Financials
A	NR	NR	AA	14 Financials
A	NR	NR	AA	14 Financials
A	NR	NR	AA	14 Financials
			NR	2 Consumer Goods
BB	NR	CCC	A	3 Consumer Goods
BBB	NR	B	A	11 Consumer Goods
			NR	Consumer Goods
A	NR	BB	A	11 Consumer Goods
A	NR	BB	A	11 Consumer Goods
BB	NR	CCC	A	3 Consumer Goods
A	NR	BB	A	11 Consumer Goods
A	NR	BB	A	11 Consumer Goods
BBB	NR	B	A	11 Consumer Goods
			NR	Consumer Goods
A	NR	BB	A	11 Consumer Goods
BBB	NR	B	A	11 Consumer Goods
BB	CCC	B	A	11 Consumer Services
			NR	Consumer Services
BB	CCC	B	A	11 Consumer Services
BB	CCC	B	A	11 Consumer Services
A	B	BB	AA	10 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	B	BB	AA	10 Consumer Services
BBB	CCC	BB	AA	11 Consumer Services
BBB	CCC	BB	AA	11 Consumer Services
A	B	BB	AA	10 Consumer Services
BBB	CCC	BB	A	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	B	BB	AA	10 Consumer Services
BBB	CCC	BB	A	5 Consumer Services
A	B	BB	AA	10 Consumer Services
BBB	CCC	BB	A	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BB	CCC	B	A	3 Consumer Services
BB	CCC	B	A	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	B	BB	AA	10 Consumer Services
BBB	CCC	BB	A	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	B	BB	AA	10 Consumer Services
BBB	CCC	BB	AA	11 Consumer Services
			NR	Consumer Services
A	B	BB	AA	10 Consumer Services
BBB	CCC	BB	A	5 Consumer Services
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	BBB	6 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
NR	NR	NR	BBB	3 Consumer Services
NR	NR	NR	BBB	5 Consumer Services
NR	NR	NR	BBB	3 Consumer Services
NR	NR	NR	BBB	5 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	3 Consumer Services
NR	NR	NR	BBB	5 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
NR	NR	NR	BBB	6 Consumer Services
NR	NR	NR	BBB	3 Consumer Services
NR	NR	NR	BBB	5 Consumer Services
NR	NR	NR	BBB	3 Consumer Services
NR	NR	NR	BBB	5 Consumer Services
NR	NR	NR	BBB	6 Consumer Services

Asia	Hong Kong	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				Thin
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
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N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A				
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj

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SXLTDUSDXR	31-Jul-08 SXLTD
SXTEURMR	31-Jul-08 SXT
SXTHKDMR	31-Jul-08 SXT
SXTUSDCR	31-Jul-08 SXT
SXTUSDMR	31-Jul-08 SXT
SXTUSDXR	31-Jul-08 SXT
SYBAUDMR	31-Jul-08 SYB
SYBCHFCR	31-Jul-08 SYB
SYBCHFMR	31-Jul-08 SYB
SYBEURCR	31-Jul-08 SYB
SYBEURMM	31-Jul-08 SYB
SYBEURMR	31-Jul-08 SYB
SYBEURXR	31-Jul-08 SYB
SYBJPYCR	31-Jul-08 SYB
SYBJPYMR	31-Jul-08 SYB
SYBUSDCR	31-Jul-08 SYB
SYBUSDMM	31-Jul-08 SYB
SYBUSDMR	31-Jul-08 SYB
SYKEURMR	31-Jul-08 SYK
SYKUSDMR	31-Jul-08 SYK
SYNNVXAUDMM	31-Jul-08 SYNNVX
SYNNVXCADMM	31-Jul-08 SYNNVX
SYNNVXCHFCR	31-Jul-08 SYNNVX
SYNNVXCHFMM	31-Jul-08 SYNNVX
SYNNVXEURCR	31-Jul-08 SYNNVX
SYNNVXEURMM	31-Jul-08 SYNNVX
SYNNVXEURMR	31-Jul-08 SYNNVX
SYNNVXGBPMM	31-Jul-08 SYNNVX
SYNNVXHKDMM	31-Jul-08 SYNNVX
SYNNVXJPYCR	31-Jul-08 SYNNVX
SYNNVXJPYMM	31-Jul-08 SYNNVX
SYNNVXNOKMM	31-Jul-08 SYNNVX
SYNNVXSEKMM	31-Jul-08 SYNNVX
SYNNVXSGDMM	31-Jul-08 SYNNVX
SYNNVXTWDMM	31-Jul-08 SYNNVX
SYNNVXUSDCR	31-Jul-08 SYNNVX
SYNNVXUSDMM	31-Jul-08 SYNNVX
SYNNVXUSDMR	31-Jul-08 SYNNVX
SYNNVXUSDXR	31-Jul-08 SYNNVX
SYYEURCR	31-Jul-08 SYY
SYYEURMM	31-Jul-08 SYY
SYYEURMR	31-Jul-08 SYY
SYYEURXR	31-Jul-08 SYY
SYYUSDCR	31-Jul-08 SYY
SYYUSDMR	31-Jul-08 SYY
SYYUSDXR	31-Jul-08 SYY
TAUDCR	31-Jul-08 T
TAUDMR	31-Jul-08 T
TCADMR	31-Jul-08 T
TCHFMR	31-Jul-08 T
TEURCR	31-Jul-08 T
TEURMM	31-Jul-08 T
TEURMR	31-Jul-08 T
TEURXR	31-Jul-08 T
TGBPMM	31-Jul-08 T
TGBPMR	31-Jul-08 T
THKDMR	31-Jul-08 T
TJPYCR	31-Jul-08 T
TJPYMR	31-Jul-08 T
TNZDMR	31-Jul-08 T
TSGDMR	31-Jul-08 T
TTWDMR	31-Jul-08 T
TUSDCR	31-Jul-08 T
TUSDMM	31-Jul-08 T
TUSDMR	31-Jul-08 T
TUSDXR	31-Jul-08 T
TACJPYCR	31-Jul-08 TAC
TACUSDCR	31-Jul-08 TAC
TACUSDMM	31-Jul-08 TAC
TACUSDMR	31-Jul-08 TAC
TAHAUAUDMR	31-Jul-08 TAHAU
TAHAUEURMR	31-Jul-08 TAHAU
TAHAUUSDCR	31-Jul-08 TAHAU
TAHAUUSDMR	31-Jul-08 TAHAU

SIX CONTINENTS LTD	GO98T1	SNRFOR	USD
Sensient Tech Corp	8J897Y	SNRFOR	EUR
Sensient Tech Corp	8J897Y	SNRFOR	HKD
Sensient Tech Corp	8J897Y	SNRFOR	USD
Sensient Tech Corp	8J897Y	SNRFOR	USD
Sensient Tech Corp	8J897Y	SNRFOR	USD
SYMBION HEALTH LTD	QYG84V	SNRFOR	AUD
SYMBION HEALTH LTD	QYG84V	SNRFOR	CHF
SYMBION HEALTH LTD	QYG84V	SNRFOR	CHF
SYMBION HEALTH LTD	QYG84V	SNRFOR	EUR
SYMBION HEALTH LTD	QYG84V	SNRFOR	EUR
SYMBION HEALTH LTD	QYG84V	SNRFOR	EUR
SYMBION HEALTH LTD	QYG84V	SNRFOR	EUR
SYMBION HEALTH LTD	QYG84V	SNRFOR	JPY
SYMBION HEALTH LTD	QYG84V	SNRFOR	JPY
SYMBION HEALTH LTD	QYG84V	SNRFOR	USD
SYMBION HEALTH LTD	QYG84V	SNRFOR	USD
SYMBION HEALTH LTD	QYG84V	SNRFOR	USD
Stryker Corp	8E99CD	SNRFOR	EUR
Stryker Corp	8E99CD	SNRFOR	USD
Syngenta AG	8F876A	SNRFOR	AUD
Syngenta AG	8F876A	SNRFOR	CAD
Syngenta AG	8F876A	SNRFOR	CHF
Syngenta AG	8F876A	SNRFOR	CHF
Syngenta AG	8F876A	SNRFOR	EUR
Syngenta AG	8F876A	SNRFOR	EUR
Syngenta AG	8F876A	SNRFOR	EUR
Syngenta AG	8F876A	SNRFOR	GBP
Syngenta AG	8F876A	SNRFOR	HKD
Syngenta AG	8F876A	SNRFOR	JPY
Syngenta AG	8F876A	SNRFOR	JPY
Syngenta AG	8F876A	SNRFOR	NOK
Syngenta AG	8F876A	SNRFOR	SEK
Syngenta AG	8F876A	SNRFOR	SGD
Syngenta AG	8F876A	SNRFOR	TWD
Syngenta AG	8F876A	SNRFOR	USD
Syngenta AG	8F876A	SNRFOR	USD
Syngenta AG	8F876A	SNRFOR	USD
Syngenta AG	8F876A	SNRFOR	USD
Sysco Corp	8F89AB	SNRFOR	EUR
Sysco Corp	8F89AB	SNRFOR	EUR
Sysco Corp	8F89AB	SNRFOR	EUR
Sysco Corp	8F89AB	SNRFOR	EUR
Sysco Corp	8F89AB	SNRFOR	USD
Sysco Corp	8F89AB	SNRFOR	USD
Sysco Corp	8F89AB	SNRFOR	USD
AT&T Corp.	001AEC	SNRFOR	AUD
AT&T Corp.	001AEC	SNRFOR	AUD
AT&T Corp.	001AEC	SNRFOR	CAD
AT&T Corp.	001AEC	SNRFOR	CHF
AT&T Corp.	001AEC	SNRFOR	EUR
AT&T Corp.	001AEC	SNRFOR	EUR
AT&T Corp.	001AEC	SNRFOR	EUR
AT&T Corp.	001AEC	SNRFOR	EUR
AT&T Corp.	001AEC	SNRFOR	GBP
AT&T Corp.	001AEC	SNRFOR	GBP
AT&T Corp.	001AEC	SNRFOR	HKD
AT&T Corp.	001AEC	SNRFOR	JPY
AT&T Corp.	001AEC	SNRFOR	JPY
AT&T Corp.	001AEC	SNRFOR	NZD
AT&T Corp.	001AEC	SNRFOR	SGD
AT&T Corp.	001AEC	SNRFOR	TWD
AT&T Corp.	001AEC	SNRFOR	USD
AT&T Corp.	001AEC	SNRFOR	USD
AT&T Corp.	001AEC	SNRFOR	USD
AT&T Corp.	001AEC	SNRFOR	USD
Total Access Comms Pub Co Ltd	Y6H94J	SNRFOR	JPY
Total Access Comms Pub Co Ltd	Y6H94J	SNRFOR	USD
Total Access Comms Pub Co Ltd	Y6H94J	SNRFOR	USD
Total Access Comms Pub Co Ltd	Y6H94J	SNRFOR	USD
TABCORP Hldgs Ltd	QYG96I	SNRFOR	AUD
TABCORP Hldgs Ltd	QYG96I	SNRFOR	EUR
TABCORP Hldgs Ltd	QYG96I	SNRFOR	USD
TABCORP Hldgs Ltd	QYG96I	SNRFOR	USD

XR	Composite						
MR	Composite	0.004936047	0.004936047	0.01913231	0.01913231	0.022822324	0.02692216
MR	Composite	0.004936047	0.004936047	0.01913231	0.01913231	0.022822324	0.02692216
CR	Composite						
MR	Composite	0.49%	0.49%	1.91%	1.91%	2.28%	2.69%
XR	Composite	0.49%	0.49%	1.91%	1.91%	2.28%	2.69%
MR	Composite						
CR	Composite						
MR	Composite	1.38%	1.38%	1.39%	1.54%	1.63%	1.76%
CR	Composite	0.014114292	0.014114292	0.014664799	0.016252712	0.017160096	0.018514651
MM	Composite						
MR	Composite	1.38%	1.38%	1.39%	1.54%	1.63%	1.76%
XR	Composite						
CR	Composite						
MR	Composite	1.35%	1.35%	1.40%	1.54%	1.63%	1.76%
CR	Composite	0.014114292	0.014114292	0.014664799	0.016252712	0.017160096	0.018514651
MM	Composite						
MR	Composite	1.38%	1.38%	1.39%	1.54%	1.63%	1.76%
MR	Composite						
MR	Composite	0.85%	0.85%	0.85%	0.85%	0.85%	0.85%
MM	Composite	0.17%	0.20%	0.26%	0.32%	0.35%	0.40%
MM	Composite	0.17%	0.19%	0.26%	0.31%	0.35%	0.40%
CR	Composite	0.18%	0.19%	0.28%	0.34%	0.37%	0.42%
MM	Composite	0.001697974	0.001859223	0.002564172	0.003115766	0.003540196	0.004006448
CR	Composite	0.18%	0.19%	0.28%	0.34%	0.37%	0.42%
MM	Composite	0.17%	0.19%	0.26%	0.31%	0.35%	0.40%
MR	Composite	0.17%	0.19%	0.25%	0.31%	0.35%	0.40%
MM	Composite	0.17%	0.19%	0.26%	0.31%	0.35%	0.40%
MM	Composite	0.17%	0.19%	0.26%	0.31%	0.35%	0.40%
CR	Composite	0.17%	0.20%	0.26%	0.32%	0.35%	0.40%
MM	Composite	0.17%	0.20%	0.26%	0.32%	0.35%	0.40%
MM	Composite	0.17%	0.19%	0.26%	0.31%	0.35%	0.40%
MM	Composite	0.17%	0.19%	0.26%	0.31%	0.35%	0.40%
MM	Composite	0.17%	0.19%	0.26%	0.31%	0.35%	0.40%
MM	Composite	0.17%	0.19%	0.26%	0.31%	0.35%	0.40%
CR	Composite	0.18%	0.19%	0.28%	0.34%	0.37%	0.42%
MM	Composite	0.17%	0.19%	0.26%	0.31%	0.35%	0.40%
MR	Composite	0.17%	0.19%	0.25%	0.31%	0.35%	0.40%
XR	Composite						
CR	Composite	0.18%	0.20%	0.30%	0.34%	0.42%	0.47%
MM	Composite						
MR	Composite	0.17%	0.19%	0.28%	0.33%	0.40%	0.44%
XR	Composite						
CR	Composite	0.18%	0.20%	0.30%	0.34%	0.42%	0.47%
MR	Composite	0.17%	0.19%	0.28%	0.33%	0.40%	0.44%
XR	Composite						
CR	Composite	0.04%	0.13%	0.21%	0.29%	0.32%	0.36%
MR	Composite	0.000370822	0.001263414	0.002109053	0.002855895	0.003195775	0.003585522
MR	Composite	0.04%	0.13%	0.21%	0.30%	0.32%	0.36%
MR	Composite	0.04%	0.13%	0.21%	0.30%	0.32%	0.36%
CR	Composite	0.04%	0.13%	0.23%	0.30%	0.34%	0.38%
MM	Composite	0.04%	0.13%	0.22%	0.29%	0.33%	0.37%
MR	Composite	0.04%	0.13%	0.21%	0.30%	0.32%	0.36%
XR	Composite	0.04%	0.12%	0.21%	0.29%	0.31%	0.35%
MM	Composite						
MR	Composite	0.04%	0.13%	0.21%	0.30%	0.32%	0.36%
MR	Composite	0.04%	0.13%	0.21%	0.30%	0.32%	0.36%
CR	Composite	0.04%	0.13%	0.21%	0.29%	0.34%	0.38%
MR	Composite	0.04%	0.13%	0.21%	0.29%	0.32%	0.36%
MR	Composite	0.04%	0.13%	0.21%	0.30%	0.32%	0.36%
MR	Composite	0.04%	0.13%	0.21%	0.30%	0.32%	0.36%
MR	Composite	0.04%	0.13%	0.21%	0.30%	0.32%	0.36%
CR	Composite	0.04%	0.13%	0.23%	0.30%	0.34%	0.38%
MM	Composite						
MR	Composite	0.04%	0.13%	0.21%	0.30%	0.32%	0.36%
XR	Composite	0.04%	0.12%	0.21%	0.29%	0.31%	0.35%
CR	Composite						
CR	Composite	1.40%	1.40%	1.40%	1.68%	1.93%	2.18%
MM	Composite	1.40%	1.40%	1.40%	1.68%	1.93%	2.18%
MR	Composite						
MR	Composite	0.39%	0.57%	0.70%	0.83%	0.97%	1.12%
MR	Composite	0.39%	0.57%	0.70%	0.83%	0.99%	1.12%
CR	Composite	0.39%	0.60%	0.74%	0.87%	1.04%	1.18%
MR	Composite	0.39%	0.57%	0.70%	0.83%	0.99%	1.12%

					0.4	
0.02692216	0.02692216	0.02692216	0.02692216	0.02692216	0.4	NR
0.02692216	0.02692216	0.02692216	0.02692216	0.02692216	0.4	NR
					0.4	
2.69%	2.69%	2.69%	2.69%	2.69%	0.4	NR
2.69%	2.69%	2.69%	2.69%	2.69%	0.4	NR
					0.4	
					0.4	
1.95%	2.07%	2.18%	1.95%	2.51%	0.4	BBB
2.05%	0.021767642	0.022981117	0.0194875	0.025091027	0.4	BB
					0.4	
1.95%	2.07%	2.18%	1.95%	2.51%	0.4	BBB
					0.4	
					0.4	
1.95%	2.07%	2.19%	1.95%	2.51%	0.4	B
2.05%	0.021767642	0.022981117	0.0194875	0.025091027	0.4	BB
					0.4	
1.95%	2.07%	2.18%	1.95%	2.51%	0.4	BBB
					0.4	
0.85%	0.85%	0.85%	0.85%	0.85%	0.4	
0.44%	0.47%	0.54%	0.55%	0.58%	0.4 BB	BB
0.43%	0.46%	0.54%	0.55%	0.58%	0.4 A	A
0.46%	0.49%	0.54%	0.55%	0.58%	0.4 BBB	A
0.43%	0.004634889	0.005396609	0.005543891	0.005782767	0.4 A	A
0.46%	0.49%	0.54%	0.55%	0.58%	0.4 BBB	A
0.43%	0.46%	0.54%	0.55%	0.58%	0.4 A	A
0.43%	0.46%	0.54%	0.55%	0.58%	0.393000001 BBB	BBB
0.43%	0.46%	0.54%	0.55%	0.58%	0.4 A	A
0.43%	0.46%	0.54%	0.55%	0.58%	0.4 A	A
0.44%	0.47%	0.54%	0.55%	0.58%	0.393000001 BB	BB
0.44%	0.47%	0.54%	0.55%	0.58%	0.4 BB	BBB
0.43%	0.46%	0.54%	0.55%	0.58%	0.4 A	A
0.43%	0.46%	0.54%	0.55%	0.58%	0.4 A	A
0.43%	0.46%	0.54%	0.55%	0.58%	0.4 A	A
0.43%	0.46%	0.54%	0.55%	0.58%	0.4 A	A
0.46%	0.49%	0.54%	0.55%	0.58%	0.4 BBB	A
0.43%	0.46%	0.54%	0.55%	0.58%	0.4 A	A
0.43%	0.46%	0.54%	0.55%	0.58%	0.393000001 BBB	BBB
					0.393000001	
0.52%	0.53%	0.61%	0.64%	0.86%	0.4 BB	BB
					0.4	
0.49%	0.50%	0.61%	0.61%	0.86%	0.4 BBB	BBB
					0.4	
0.52%	0.53%	0.61%	0.64%	0.86%	0.4 BB	BB
0.49%	0.50%	0.61%	0.61%	0.86%	0.4 BBB	BBB
					0.4	
0.39%	0.43%	0.45%	0.74%	0.72%	0.4 BB	B
0.39%	0.004342882	0.00454726	0.007389639	0.007191437	0.4 BB	B
0.40%	0.44%	0.45%	0.75%	0.72%	0.4 A	A
0.40%	0.44%	0.45%	0.75%	0.72%	0.4 A	A
0.42%	0.46%	0.45%	0.79%	0.72%	0.4 BBB	BB
0.40%	0.44%	0.45%	0.75%	0.72%	0.4 BBB	BB
0.40%	0.44%	0.45%	0.75%	0.72%	0.4 A	A
0.38%	0.41%	0.45%	0.72%	0.72%	0.4 BBB	BBB
					0.4	
0.40%	0.44%	0.45%	0.75%	0.72%	0.4 A	A
0.40%	0.44%	0.45%	0.75%	0.72%	0.4 A	A
0.42%	0.45%	0.45%	0.74%	0.72%	0.4 BB	B
0.39%	0.43%	0.45%	0.74%	0.72%	0.4 BB	B
0.40%	0.44%	0.45%	0.75%	0.72%	0.4 A	A
0.40%	0.44%	0.45%	0.75%	0.72%	0.4 A	A
0.40%	0.44%	0.45%	0.75%	0.72%	0.4 A	A
0.42%	0.46%	0.45%	0.79%	0.72%	0.4 BBB	BB
					0.4	
0.40%	0.44%	0.45%	0.75%	0.72%	0.4 A	A
0.38%	0.41%	0.45%	0.72%	0.72%	0.4 BBB	BBB
					0.299999997	
2.30%	2.50%	2.58%	2.66%	2.66%	0.299999997	
2.30%	2.50%	2.58%	2.66%	2.66%	0.299999997	
					0.299999997	
1.21%	1.30%	1.27%	1.32%	1.39%	0.4 NR	B
1.21%	1.30%	1.27%	1.32%	1.39%	0.4 NR	BB
1.27%	1.37%	1.27%	1.32%	1.39%	0.4 NR	BB
1.21%	1.30%	1.27%	1.32%	1.39%	0.4 NR	BB

	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
BB	BBB	BBB	BBB	A	A
B	BB	BB	BB	BBB	BBB
BB	BBB	BBB	BBB	A	A
CCC	B	B	B	BB	BB
B	BB	BB	BB	BBB	BBB
BB	BBB	BBB	BBB	A	A
			NR		
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BB	BBB	BBB	BB	BB
A	BBB	A	A	BBB	BBB
BBB	BB	BBB	BBB	BB	BB
A	BBB	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
CCC	BBB	CCC	B	BB	BBB
BB	A	BB	BBB	A	AA
B	A	B	BB	BBB	A
BB	A	BB	BBB	A	AA

			NR	Consumer Services
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	Health Care
			NR	Health Care
BB	NR	NR	BBB	4 Health Care
B	NR	NR	BBB	4 Health Care
			NR	Health Care
BB	NR	NR	BBB	4 Health Care
			NR	Health Care
			NR	Health Care
CCC	NR	NR	BBB	4 Health Care
B	NR	NR	BBB	4 Health Care
			NR	Health Care
BB	NR	NR	BBB	4 Health Care
			NR	Health Care
			NR	2 Health Care
NR	NR	NR	A	3 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	3 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	3 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	3 Basic Materials
NR	NR	NR	A	11 Basic Materials
NR	NR	NR	A	11 Basic Materials
			NR	Basic Materials
NR	BBB	NR	BBB	6 Consumer Services
			NR	Consumer Services
NR	A	NR	BBB	6 Consumer Services
			NR	Consumer Services
NR	BBB	NR	BBB	6 Consumer Services
NR	A	NR	BBB	6 Consumer Services
			NR	Consumer Services
NR	B	NR	A	10 Telecommunications
NR	B	NR	A	10 Telecommunications
NR	BBB	NR	A	8 Telecommunications
NR	BBB	NR	A	8 Telecommunications
NR	BB	NR	A	9 Telecommunications
NR	BB	NR	A	9 Telecommunications
NR	BBB	NR	A	8 Telecommunications
NR	BBB	NR	A	6 Telecommunications
			NR	Telecommunications
NR	BBB	NR	A	8 Telecommunications
NR	BBB	NR	A	8 Telecommunications
NR	B	NR	A	3 Telecommunications
NR	B	NR	A	3 Telecommunications
NR	BBB	NR	A	8 Telecommunications
NR	BBB	NR	A	8 Telecommunications
NR	BBB	NR	A	8 Telecommunications
NR	BB	NR	A	9 Telecommunications
			NR	Telecommunications
NR	BBB	NR	A	8 Telecommunications
NR	BBB	NR	A	6 Telecommunications
			NR	Telecommunications
NR	NR		NR	2 Telecommunications
NR	NR		NR	2 Telecommunications
			NR	Telecommunications
NR	NR	NR	BBB	7 Consumer Services
NR	NR	NR	BBB	7 Consumer Services
NR	NR	NR	BBB	7 Consumer Services
NR	NR	NR	BBB	7 Consumer Services

Europe	United Kingdom	BBB	A				
N.Amer	United States	BB	BB		Thin		Thin
N.Amer	United States	BB	BB		Thin		Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB		Thin		Thin
N.Amer	United States	BB	BB		Thin		Thin
Oceania	Australia	BB	BBB				
Oceania	Australia	BB	BBB				
Oceania	Australia	BB	BBB		CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BB	BBB		DocAdj	DocAdj	DocAdj
Oceania	Australia	BB	BBB				
Oceania	Australia	BB	BBB		CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BB	BBB				
Oceania	Australia	BB	BBB				
Oceania	Australia	BB	BBB		Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	BB	BBB		DocAdj	DocAdj	DocAdj
Oceania	Australia	BB	BBB				
Oceania	Australia	BB	BBB		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
Europe	Switzerland	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	Entity Tier	DocAdj	Entity Tier	Entity Tier
Europe	Switzerland	A	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier
Europe	Switzerland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	A				
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Thailand	BB	BB				
Asia	Thailand	BB	BB			Thin	Thin
Asia	Thailand	BB	BB			Thin	Thin
Asia	Thailand	BB	BB				
Oceania	Australia		BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia		BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia		BBB	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia		BBB	Thin	CcyGrp	CcyGrp	CcyGrp

Thin	Thin					
Thin	Thin					
Thin	Thin					
Thin	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
	Thin					
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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TAIFHTWDCR	31-Jul-08 TAIFH
TAIFHUSDCR	31-Jul-08 TAIFH
TAIFHUSDMR	31-Jul-08 TAIFH
TAISEIAUDCR	31-Jul-08 TAISEI
TAISEIEURCR	31-Jul-08 TAISEI
TAISEIEURMM	31-Jul-08 TAISEI
TAISEIJPYCR	31-Jul-08 TAISEI
TAISEIJPYMM	31-Jul-08 TAISEI
TAISEIJPYMR	31-Jul-08 TAISEI
TAISEIJPYXR	31-Jul-08 TAISEI
TAISEIUSDCR	31-Jul-08 TAISEI
TAISEIUSDMM	31-Jul-08 TAISEI
TAISEIUSDMR	31-Jul-08 TAISEI
TAISEMUSDCR	31-Jul-08 TAISEM
TAISEMUSDMR	31-Jul-08 TAISEM
TAISHOEURCR	31-Jul-08 TAISHO
TAISHOEURMM	31-Jul-08 TAISHO
TAISHOEURMR	31-Jul-08 TAISHO
TAISHOHKDCR	31-Jul-08 TAISHO
TAISHOJPYCR	31-Jul-08 TAISHO
TAISHOJPYMR	31-Jul-08 TAISHO
TAISHOJPYXR	31-Jul-08 TAISHO
TAISHOSGDCR	31-Jul-08 TAISHO
TAISHOUSDCR	31-Jul-08 TAISHO
TAISHOUSDMM	31-Jul-08 TAISHO
TAISHOUSDMR	31-Jul-08 TAISHO
TAISHOUSDXR	31-Jul-08 TAISHO
TAKASHJPYCR	31-Jul-08 TAKASH
TAKASHJPYXR	31-Jul-08 TAKASH
TAKASHUSDCR	31-Jul-08 TAKASH
TAKFUJAUDCR	31-Jul-08 TAKFUJ
TAKFUJCHFCR	31-Jul-08 TAKFUJ
TAKFUJEURCR	31-Jul-08 TAKFUJ
TAKFUJEURMM	31-Jul-08 TAKFUJ
TAKFUJEURMR	31-Jul-08 TAKFUJ
TAKFUJEURXR	31-Jul-08 TAKFUJ
TAKFUJGBPCR	31-Jul-08 TAKFUJ
TAKFUJHKDCR	31-Jul-08 TAKFUJ
TAKFUJJPYCR	31-Jul-08 TAKFUJ
TAKFUJJPYMR	31-Jul-08 TAKFUJ
TAKFUJJPYXR	31-Jul-08 TAKFUJ
TAKFUJNZDCR	31-Jul-08 TAKFUJ
TAKFUJSEKCR	31-Jul-08 TAKFUJ
TAKFUJSGDCR	31-Jul-08 TAKFUJ
TAKFUJTWDCR	31-Jul-08 TAKFUJ
TAKFUJUSDCR	31-Jul-08 TAKFUJ
TAKFUJUSDMM	31-Jul-08 TAKFUJ
TAKFUJUSDMR	31-Jul-08 TAKFUJ
TAKFUJUSDXR	31-Jul-08 TAKFUJ
TALANX-HDIGERAUDMM	31-Jul-08 TALANX-HDIGER
TALANX-HDIGEREURCR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGEREURMM	31-Jul-08 TALANX-HDIGER
TALANX-HDIGEREURMR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGEREURXR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERSEKMM	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERUSDCR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERUSDMM	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERUSDMR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERUSDXR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERAUDCR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERAUDMM	31-Jul-08 TALANX-HDIGER
TALANX-HDIGEREURCR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGEREURMM	31-Jul-08 TALANX-HDIGER
TALANX-HDIGEREURMR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERJPYCR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERSGDCR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERUSDCR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERUSDMM	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERUSDMR	31-Jul-08 TALANX-HDIGER
TALANX-HDIGERUSDXR	31-Jul-08 TALANX-HDIGER
TALANX-TalanxEURCR	31-Jul-08 TALANX-Talanx
TALANX-TalanxEURMM	31-Jul-08 TALANX-Talanx
TALANX-TalanxEURMR	31-Jul-08 TALANX-Talanx
TALANX-TalanxUSDXR	31-Jul-08 TALANX-Talanx

TAISHIN Finl Hldg CO LTD	Y6C48E	SNRFOR	TWD
TAISHIN Finl Hldg CO LTD	Y6C48E	SNRFOR	USD
TAISHIN Finl Hldg CO LTD	Y6C48E	SNRFOR	USD
TAISEI Corp	8FB419	SNRFOR	AUD
TAISEI Corp	8FB419	SNRFOR	EUR
TAISEI Corp	8FB419	SNRFOR	EUR
TAISEI Corp	8FB419	SNRFOR	JPY
TAISEI Corp	8FB419	SNRFOR	JPY
TAISEI Corp	8FB419	SNRFOR	JPY
TAISEI Corp	8FB419	SNRFOR	JPY
TAISEI Corp	8FB419	SNRFOR	USD
TAISEI Corp	8FB419	SNRFOR	USD
TAISEI Corp	8FB419	SNRFOR	USD
Taiwan Semicon Mfg Co Ltd	Y6CA8B	SNRFOR	USD
Taiwan Semicon Mfg Co Ltd	Y6CA8B	SNRFOR	USD
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	EUR
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	EUR
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	EUR
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	HKD
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	JPY
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	JPY
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	JPY
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	SGD
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	USD
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	USD
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	USD
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	USD
Takashimaya Co Ltd	JR92AE	SNRFOR	JPY
Takashimaya Co Ltd	JR92AE	SNRFOR	JPY
Takashimaya Co Ltd	JR92AE	SNRFOR	USD
Takefuji Corp	8FB46J	SNRFOR	AUD
Takefuji Corp	8FB46J	SNRFOR	CHF
Takefuji Corp	8FB46J	SNRFOR	EUR
Takefuji Corp	8FB46J	SNRFOR	EUR
Takefuji Corp	8FB46J	SNRFOR	EUR
Takefuji Corp	8FB46J	SNRFOR	EUR
Takefuji Corp	8FB46J	SNRFOR	GBP
Takefuji Corp	8FB46J	SNRFOR	HKD
Takefuji Corp	8FB46J	SNRFOR	JPY
Takefuji Corp	8FB46J	SNRFOR	JPY
Takefuji Corp	8FB46J	SNRFOR	JPY
Takefuji Corp	8FB46J	SNRFOR	NZD
Takefuji Corp	8FB46J	SNRFOR	SEK
Takefuji Corp	8FB46J	SNRFOR	SGD
Takefuji Corp	8FB46J	SNRFOR	TWD
Takefuji Corp	8FB46J	SNRFOR	USD
Takefuji Corp	8FB46J	SNRFOR	USD
Takefuji Corp	8FB46J	SNRFOR	USD
Takefuji Corp	8FB46J	SNRFOR	USD
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	AUD
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	EUR
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	EUR
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	EUR
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	EUR
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	SEK
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	USD
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	USD
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	USD
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	USD
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	AUD
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	AUD
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	EUR
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	EUR
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	EUR
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	JPY
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	SGD
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	USD
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	USD
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	USD
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	USD
Talanx AG	DLAAA9	SNRFOR	EUR
Talanx AG	DLAAA9	SNRFOR	EUR
Talanx AG	DLAAA9	SNRFOR	EUR
Talanx AG	DLAAA9	SNRFOR	USD

CR	Composite	0.007425	0.006525	0.008175	0.0099	0.011525	0.014133333
CR	Composite	0.007425	0.006525	0.008175	0.0099	0.011525	0.014133333
MR	Composite	0.007425	0.006525	0.008175	0.0099	0.011525	0.013426667
CR	Composite	0.58%	0.88%	1.03%	1.16%	1.25%	1.34%
CR	Composite	0.58%	0.94%	1.06%	1.19%	1.26%	1.36%
MM	Composite						
CR	Composite	0.58%	0.87%	1.03%	1.15%	1.25%	1.35%
MM	Composite						
MR	Composite						
XR	Composite	0.58%	0.66%	0.77%	0.86%	0.94%	1.01%
CR	Composite	0.58%	0.94%	1.06%	1.19%	1.26%	1.36%
MM	Composite						
MR	Composite	0.58%	0.90%	1.01%	1.14%	1.21%	1.29%
CR	Composite	1.37%	1.37%	1.37%	1.37%	1.37%	1.37%
MR	Composite	1.37%	1.37%	1.37%	1.37%	1.37%	1.37%
CR	Composite	0.22%	0.31%	0.37%	0.42%	0.48%	0.52%
MM	Composite						
MR	Composite						
CR	Composite	0.22%	0.31%	0.37%	0.42%	0.48%	0.52%
CR	Composite	0.22%	0.30%	0.37%	0.41%	0.46%	0.50%
MR	Composite						
XR	Composite	0.22%	0.22%	0.28%	0.31%	0.34%	0.37%
CR	Composite	0.22%	0.31%	0.37%	0.42%	0.48%	0.52%
CR	Composite	0.22%	0.31%	0.37%	0.42%	0.48%	0.52%
MM	Composite						
MR	Composite	0.22%	0.29%	0.37%	0.40%	0.45%	0.49%
XR	Composite						
CR	Composite	0.19%	0.21%	0.23%	0.25%	0.29%	0.32%
XR	Composite	0.13%	0.16%	0.17%	0.19%	0.22%	0.24%
CR	Composite	0.16%	0.21%	0.21%	0.25%	0.27%	0.31%
CR	Composite	4.98%	5.17%	4.68%	4.49%	4.31%	4.22%
CR	Composite	0.05027	0.053026551	0.047607657	0.045223559	0.043852392	0.042574365
CR	Composite	5.03%	5.30%	4.76%	4.52%	4.39%	4.26%
MM	Composite	0.0482592	0.051049994	0.045703351	0.043414617	0.042244191	0.040980527
MR	Composite	4.78%	5.05%	4.52%	4.30%	4.18%	4.06%
XR	Composite						
CR	Composite	5.03%	5.30%	4.76%	4.52%	4.39%	4.26%
CR	Composite	5.03%	5.30%	4.76%	4.52%	4.39%	4.26%
CR	Composite	0.049694672	0.047871429	0.046827256	0.045130047	0.043725806	0.042526126
MR	Composite	4.93%	4.78%	4.65%	4.42%	4.25%	4.14%
XR	Composite	3.89%	3.77%	4.20%	4.08%	3.93%	3.79%
CR	Composite	5.03%	5.30%	4.76%	4.52%	4.39%	4.26%
CR	Composite	5.03%	5.30%	4.76%	4.52%	4.39%	4.26%
CR	Composite	0.05027	0.053026551	0.047607657	0.045223559	0.043852392	0.042574365
CR	Composite	0.05027	0.053026551	0.047607657	0.045223559	0.043852392	0.042574365
CR	Composite	5.03%	5.30%	4.76%	4.52%	4.39%	4.26%
MM	Composite	4.83%	5.10%	4.57%	4.34%	4.22%	4.10%
MR	Composite	4.78%	5.05%	4.52%	4.30%	4.18%	4.06%
XR	Composite						
MM	Composite						
CR	Composite	0.30%	0.30%	0.51%	0.63%	0.71%	0.83%
MM	Composite	0.003048259	0.003048259	0.00512905	0.006321575	0.00710375	0.007966667
MR	Composite	0.30%	0.30%	0.51%	0.63%	0.71%	0.79%
XR	Composite	0.003048259	0.003048259	0.00512905	0.006321575	0.00710375	0.007603269
MM	Composite	0.003048259	0.003048259	0.00512905	0.006321575	0.00710375	0.007966667
CR	Composite	0.30%	0.30%	0.51%	0.63%	0.71%	0.83%
MM	Composite	0.30%	0.30%	0.51%	0.63%	0.71%	0.80%
MR	Composite	0.003048259	0.003048259	0.00512905	0.006321575	0.00710375	0.007894104
XR	Composite	0.30%	0.30%	0.51%	0.63%	0.71%	0.76%
CR	Composite	0.70%	0.80%	0.97%	1.18%	1.27%	1.30%
MM	Composite	0.70%	0.80%	0.97%	1.18%	1.27%	1.30%
CR	Composite	0.70%	0.80%	0.99%	1.18%	1.28%	1.31%
MM	Composite	0.70%	0.80%	0.96%	1.14%	1.23%	1.26%
MR	Composite	0.006961429	0.008001357	0.009420259	0.011252035	0.012184872	0.012512951
CR	Composite	0.70%	0.80%	0.97%	1.18%	1.27%	1.30%
CR	Composite	0.006961429	0.008001357	0.009916062	0.01180045	0.01276	0.0131
CR	Composite	0.006961429	0.008001357	0.009916062	0.01180045	0.01276	0.0131
MM	Composite	0.006961429	0.008001357	0.009562333	0.011370477	0.012313133	0.012644667
MR	Composite	0.70%	0.80%	0.94%	1.13%	1.22%	1.25%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						

1.51%	0.016016667	0.016016667	0.016016667	0.016016667	0.175	NR	NR
1.51%	0.016016667	0.016016667	0.016016667	0.016016667	0.175	NR	NR
1.44%	0.015215833	0.015215833	0.015215833	0.015215833	0.175	NR	NR
1.43%	1.53%	1.73%	1.92%	1.86%	0.36875	NR	BBB
1.46%	1.55%	1.73%	1.92%	1.86%	0.4	NR	A
					0.36875		
1.43%	1.55%	1.72%	1.92%	1.86%	0.358333333	NR	A
					0.36875		
					0.36875		
1.07%	1.17%	1.29%	1.92%	1.86%	0.36875	NR	A
1.46%	1.55%	1.73%	1.92%	1.86%	0.4	NR	A
					0.36875		
1.38%	1.48%	1.73%	1.92%	1.86%	0.36875	NR	BBB
1.37%	1.37%	1.37%	1.37%	1.37%	0.45		
1.37%	1.37%	1.37%	1.37%	1.37%	0.45		
0.55%	0.59%	0.61%	0.72%	0.74%	0.350000001	NR	AA
					0.350000001		
					0.350000001		
0.55%	0.59%	0.61%	0.72%	0.74%	0.350000001	NR	AA
0.54%	0.59%	0.61%	0.71%	0.74%	0.341666669	NR	AA
					0.350000001		
0.40%	0.44%	0.61%	0.53%	0.55%	0.350000001	NR	A
0.55%	0.59%	0.61%	0.72%	0.74%	0.350000001	NR	AA
0.55%	0.59%	0.61%	0.72%	0.74%	0.350000001	NR	AA
					0.350000001		
0.52%	0.56%	0.61%	0.72%	0.74%	0.350000001	NR	A
					0.350000001		
0.53%	0.45%	0.65%	0.62%	0.64%	0.4	A	A
0.53%	0.35%	0.65%	0.62%	0.48%	0.4	BBB	BBB
0.53%	0.43%	0.65%	0.62%	0.64%	0.4	BB	BB
4.22%	4.23%	4.21%	4.41%	4.33%	0.356818182	BBB	A
4.22%	0.04227858	0.042341816	0.0446225	0.043224274	0.385714286	AA	AA
4.22%	4.23%	4.23%	4.46%	4.32%	0.385714286	AA	AA
4.06%	0.040587437	0.040648143	0.0428376	0.041495303	0.356818182	A	A
4.02%	4.02%	4.02%	4.24%	4.11%	0.356818182	A	A
					0.356818182		
4.22%	4.23%	4.23%	4.46%	4.32%	0.385714286	AA	AA
4.22%	4.23%	4.23%	4.46%	4.32%	0.385714286	AA	AA
4.22%	0.042328141	0.041929491	0.04439938	0.043196257	0.31	AA	AA
4.02%	4.03%	4.02%	4.22%	4.10%	0.356818182	BBB	BBB
3.17%	3.18%	3.17%	3.33%	3.24%	0.356818182	BBB	BBB
4.22%	4.23%	4.23%	4.46%	4.32%	0.385714286	AA	AA
4.22%	4.23%	4.23%	4.46%	4.32%	0.385714286	AA	AA
4.22%	0.04227858	0.042341816	0.0446225	0.043224274	0.385714286	AA	AA
4.22%	0.04227858	0.042341816	0.0446225	0.043224274	0.385714286	AA	AA
4.22%	4.23%	4.23%	4.46%	4.32%	0.385714286	AA	AA
4.06%	4.06%	4.06%	4.28%	4.15%	0.356818182	A	A
4.02%	4.02%	4.02%	4.24%	4.11%	0.356818182	A	A
					0.356818182		
					0.4		
0.80%	0.82%	0.82%	0.82%	0.82%	0.4		NR
0.80%	0.00820375	0.00820375	0.00820375	0.00820375	0.4		NR
0.80%	0.82%	0.82%	0.82%	0.82%	0.4		NR
0.80%	0.00820375	0.00820375	0.00820375	0.00820375	0.4		NR
0.80%	0.00820375	0.00820375	0.00820375	0.00820375	0.4		NR
0.80%	0.82%	0.82%	0.82%	0.82%	0.4		NR
0.80%	0.82%	0.82%	0.82%	0.82%	0.4		NR
0.80%	0.00820375	0.00820375	0.00820375	0.00820375	0.4		NR
0.80%	0.82%	0.82%	0.82%	0.82%	0.4		NR
1.31%	1.41%	1.62%	1.63%	1.48%	0.178571429	NR	NR
1.31%	1.41%	1.62%	1.63%	1.48%	0.178571429	NR	NR
1.31%	1.41%	1.62%	1.63%	1.48%	0.1625	NR	NR
1.28%	1.36%	1.62%	1.63%	1.48%	0.2	NR	NR
1.27%	0.013483944	0.016231313	0.01631344	0.014790714	0.178571429	NR	NR
1.31%	1.41%	1.62%	1.63%	1.48%	0.178571429	NR	NR
1.31%	0.014138	0.016231313	0.01631344	0.014790714	0.1625	NR	NR
1.31%	0.014138	0.016231313	0.01631344	0.014790714	0.1625	NR	NR
1.28%	0.01362588	0.016231313	0.01631344	0.014790714	0.2	NR	NR
1.27%	1.35%	1.62%	1.63%	1.48%	0.178571429	NR	NR
					0.178571429		
					0.4		
					0.4		
					0.4		
					0.4		

NR	NR	NR	BB	BBB	BBB
NR	NR	NR	BB	BBB	BBB
NR	NR	NR	CCC	BB	BB
BBB	A	A	A	A	A
BBB	A	A	BBB	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
BBB	A	A	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BBB
			NR		
			NR		
BB	A	BBB	A	A	A
BB	A	BBB	A	A	A
A	AA	A	A	AA	AA
BBB	A	BBB	BBB	A	A
BB	A	BBB	A	A	A
BB	A	BBB	A	A	A
BB	BBB	BB	BBB	BBB	BBB
A	AA	AA	AA	NR	A
A	A	A	A	NR	A
BBB	BBB	BBB	BBB	NR	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
NR	NR	NR	BBB	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
B	BB	BB	BB	BB	BB
B	BB	BB	BB	BB	BB
BB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
B	BB	BB	BB	BB	BB
BB	A	A	A	A	A
BB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB

			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
BB	NR	NR	AA	16 Industrials
BB	NR	NR	A	3 Industrials
			NR	Industrials
A	NR	NR	AA	14 Industrials
			NR	Industrials
			NR	Industrials
BBB	NR	NR	AA	14 Industrials
BB	NR	NR	A	3 Industrials
			NR	Industrials
BB	NR	NR	A	3 Industrials
			NR	2 Technology
			NR	2 Technology
NR	BB	BB	A	5 Financials
			NR	Financials
			NR	Financials
NR	BB	BB	A	5 Financials
NR	A	A	A	5 Financials
			NR	Financials
NR	BBB	BBB	A	5 Financials
NR	BB	BB	A	5 Financials
NR	BB	BB	A	5 Financials
			NR	Financials
NR	BB	BB	A	5 Financials
			NR	Financials
NR	NR	A	BB	9 Consumer Services
NR	NR	BBB	BB	10 Consumer Services
NR	NR	BB	BB	10 Consumer Services
BBB	BBB	BB	A	13 Financials
A	A	A	A	10 Financials
A	A	A	A	10 Financials
BBB	BBB	BBB	A	10 Financials
BBB	BBB	BBB	A	10 Financials
			NR	Financials
A	A	A	A	10 Financials
A	A	A	A	10 Financials
AA	A	A	AA	12 Financials
A	BBB	BBB	AA	13 Financials
A	BBB	BBB	AA	3 Financials
A	A	A	A	10 Financials
A	A	A	A	10 Financials
A	A	A	A	10 Financials
A	A	A	A	10 Financials
A	A	A	A	10 Financials
BBB	BBB	BBB	A	10 Financials
BBB	BBB	BBB	A	10 Financials
			NR	Financials
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials

Asia	Taiwan Province of China	BBB	A	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	A	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	A	Thin	Thin	Thin	Thin
Asia	Japan	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	BBB	Thin	CcyGrp	DocAdj	CcyGrp
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	BBB	Thin	CcyGrp	DocAdj	CcyGrp
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Taiwan Province of China		BBB				
Asia	Taiwan Province of China		BBB				
Asia	Japan	AA	AA	Thin	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA	Thin	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA					
Asia	Japan	AA	AA	Thin	DocAdj	Entity Tier	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B				
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	B				
Europe	Germany	A	AA				
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA	Thin	Thin	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	Thin	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	Thin	DocAdj	CcyGrp
Europe	Germany	A	AA	Thin	Thin	CcyGrp	DocAdj
Europe	Germany	A	AA	Thin	Thin	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	Thin	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	Thin	DocAdj	CcyGrp
Europe	Germany	A	AA	Thin	Thin	DocAdj	CcyGrp
Europe	Germany	A	AA	Thin	Thin	CcyGrp	DocAdj
Europe	Germany	A	AA	Thin	Thin	DocAdj	DocAdj
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA				

Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

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TALANX-TalanxEURCR	31-Jul-08 TALANX-Talanx
TALANX-TalanxEURMM	31-Jul-08 TALANX-Talanx
TAPCADMR	31-Jul-08 TAP
TAPCHFMR	31-Jul-08 TAP
TAPEURCR	31-Jul-08 TAP
TAPEURMM	31-Jul-08 TAP
TAPEURMR	31-Jul-08 TAP
TAPJPYMR	31-Jul-08 TAP
TAPUSDCR	31-Jul-08 TAP
TAPUSDMR	31-Jul-08 TAP
TAQAAUDCR	31-Jul-08 TAQA
TAQAEURCR	31-Jul-08 TAQA
TAQAEURMM	31-Jul-08 TAQA
TAQAEURMR	31-Jul-08 TAQA
TAQAJPYCR	31-Jul-08 TAQA
TAQAJPYMR	31-Jul-08 TAQA
TAQAUSDCR	31-Jul-08 TAQA
TAQAUSDMM	31-Jul-08 TAQA
TAQAUSDMR	31-Jul-08 TAQA
TAQAUSDXR	31-Jul-08 TAQA
TATAGP-CORUSLTDAUDMM	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDEURCR	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDEURMM	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDEURMR	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDEURXR	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDGBPCR	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDGBPMM	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDGBPMR	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDILSMM	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDJPYMM	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDUSDCR	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDUSDMM	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDUSDMR	31-Jul-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDUSDXR	31-Jul-08 TATAGP-CORUSLTD
TATAGP-MotorsEURCR	31-Jul-08 TATAGP-Motors
TATAGP-MotorsEURMM	31-Jul-08 TATAGP-Motors
TATAGP-MotorsEURMR	31-Jul-08 TATAGP-Motors
TATAGP-MotorsGBPCR	31-Jul-08 TATAGP-Motors
TATAGP-MotorsJPYCR	31-Jul-08 TATAGP-Motors
TATAGP-MotorsJPYXR	31-Jul-08 TATAGP-Motors
TATAGP-MotorsUSDCR	31-Jul-08 TATAGP-Motors
TATAGP-MotorsUSDMM	31-Jul-08 TATAGP-Motors
TATAGP-MotorsUSDMR	31-Jul-08 TATAGP-Motors
TATAGP-MotorsUSDXR	31-Jul-08 TATAGP-Motors
TATAGP-PowerEURCR	31-Jul-08 TATAGP-Power
TATAGP-PowerEURMM	31-Jul-08 TATAGP-Power
TATAGP-PowerUSDCR	31-Jul-08 TATAGP-Power
TATAGP-PowerUSDMM	31-Jul-08 TATAGP-Power
TATAGP-PowerUSDMR	31-Jul-08 TATAGP-Power
TATAGP-PowerUSDXR	31-Jul-08 TATAGP-Power
TATAGP-TChmEURCR	31-Jul-08 TATAGP-TChm
TATAGP-TChmEURMM	31-Jul-08 TATAGP-TChm
TATAGP-TChmUSDCR	31-Jul-08 TATAGP-TChm
TATAGP-TChmUSDMM	31-Jul-08 TATAGP-TChm
TATAGP-TChmUSDMR	31-Jul-08 TATAGP-TChm
TATAGP-TSLUSDCR	31-Jul-08 TATAGP-TSL
TATAGP-TSLUSDMM	31-Jul-08 TATAGP-TSL
TATAGP-TSLUSDMR	31-Jul-08 TATAGP-TSL
TATELNAUDCR	31-Jul-08 TATELN
TATELNAUDMM	31-Jul-08 TATELN
TATELNAUDMR	31-Jul-08 TATELN
TATELNCADMM	31-Jul-08 TATELN
TATELNCHFCR	31-Jul-08 TATELN
TATELNCHFMM	31-Jul-08 TATELN
TATELNEURCR	31-Jul-08 TATELN
TATELNEURMM	31-Jul-08 TATELN
TATELNEURMR	31-Jul-08 TATELN
TATELNEURXR	31-Jul-08 TATELN
TATELNGBPCR	31-Jul-08 TATELN
TATELNGBPMM	31-Jul-08 TATELN
TATELNHKDMM	31-Jul-08 TATELN
TATELNJPYCR	31-Jul-08 TATELN
TATELNJPYMM	31-Jul-08 TATELN
TATELNSEKMM	31-Jul-08 TATELN

Talanx AG	DLAAA9	SUBLT2	EUR
Talanx AG	DLAAA9	SUBLT2	EUR
Molson Coors Brewing Co	668F8S	SNRFOR	CAD
Molson Coors Brewing Co	668F8S	SNRFOR	CHF
Molson Coors Brewing Co	668F8S	SNRFOR	EUR
Molson Coors Brewing Co	668F8S	SNRFOR	EUR
Molson Coors Brewing Co	668F8S	SNRFOR	EUR
Molson Coors Brewing Co	668F8S	SNRFOR	JPY
Molson Coors Brewing Co	668F8S	SNRFOR	USD
Molson Coors Brewing Co	668F8S	SNRFOR	USD
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	AUD
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	EUR
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	EUR
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	EUR
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	JPY
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	JPY
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	USD
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	USD
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	USD
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	USD
CORUS GROUP Ltd	GI67CP	SNRFOR	AUD
CORUS GROUP Ltd	GI67CP	SNRFOR	EUR
CORUS GROUP Ltd	GI67CP	SNRFOR	EUR
CORUS GROUP Ltd	GI67CP	SNRFOR	EUR
CORUS GROUP Ltd	GI67CP	SNRFOR	EUR
CORUS GROUP Ltd	GI67CP	SNRFOR	GBP
CORUS GROUP Ltd	GI67CP	SNRFOR	GBP
CORUS GROUP Ltd	GI67CP	SNRFOR	GBP
CORUS GROUP Ltd	GI67CP	SNRFOR	ILS
CORUS GROUP Ltd	GI67CP	SNRFOR	JPY
CORUS GROUP Ltd	GI67CP	SNRFOR	USD
CORUS GROUP Ltd	GI67CP	SNRFOR	USD
CORUS GROUP Ltd	GI67CP	SNRFOR	USD
CORUS GROUP Ltd	GI67CP	SNRFOR	USD
Tata Mtrs Ltd	Y6DCB4	SNRFOR	EUR
Tata Mtrs Ltd	Y6DCB4	SNRFOR	EUR
Tata Mtrs Ltd	Y6DCB4	SNRFOR	EUR
Tata Mtrs Ltd	Y6DCB4	SNRFOR	GBP
Tata Mtrs Ltd	Y6DCB4	SNRFOR	JPY
Tata Mtrs Ltd	Y6DCB4	SNRFOR	JPY
Tata Mtrs Ltd	Y6DCB4	SNRFOR	USD
Tata Mtrs Ltd	Y6DCB4	SNRFOR	USD
Tata Mtrs Ltd	Y6DCB4	SNRFOR	USD
Tata Mtrs Ltd	Y6DCB4	SNRFOR	USD
Tata Pwr Ltd	Y6D9C9	SNRFOR	EUR
Tata Pwr Ltd	Y6D9C9	SNRFOR	EUR
Tata Pwr Ltd	Y6D9C9	SNRFOR	USD
Tata Pwr Ltd	Y6D9C9	SNRFOR	USD
Tata Pwr Ltd	Y6D9C9	SNRFOR	USD
Tata Pwr Ltd	Y6D9C9	SNRFOR	USD
Tata Chems Ltd	Y6D9BF	SNRFOR	EUR
Tata Chems Ltd	Y6D9BF	SNRFOR	EUR
Tata Chems Ltd	Y6D9BF	SNRFOR	USD
Tata Chems Ltd	Y6D9BF	SNRFOR	USD
Tata Chems Ltd	Y6D9BF	SNRFOR	USD
Tata Steel Ltd	Y6D9BU	SNRFOR	USD
Tata Steel Ltd	Y6D9BU	SNRFOR	USD
Tata Steel Ltd	Y6D9BU	SNRFOR	USD
Tate & Lyle PLC	8FDBC7	SNRFOR	AUD
Tate & Lyle PLC	8FDBC7	SNRFOR	AUD
Tate & Lyle PLC	8FDBC7	SNRFOR	AUD
Tate & Lyle PLC	8FDBC7	SNRFOR	CAD
Tate & Lyle PLC	8FDBC7	SNRFOR	CHF
Tate & Lyle PLC	8FDBC7	SNRFOR	CHF
Tate & Lyle PLC	8FDBC7	SNRFOR	EUR
Tate & Lyle PLC	8FDBC7	SNRFOR	EUR
Tate & Lyle PLC	8FDBC7	SNRFOR	EUR
Tate & Lyle PLC	8FDBC7	SNRFOR	EUR
Tate & Lyle PLC	8FDBC7	SNRFOR	GBP
Tate & Lyle PLC	8FDBC7	SNRFOR	GBP
Tate & Lyle PLC	8FDBC7	SNRFOR	HKD
Tate & Lyle PLC	8FDBC7	SNRFOR	JPY
Tate & Lyle PLC	8FDBC7	SNRFOR	JPY
Tate & Lyle PLC	8FDBC7	SNRFOR	SEK

CR	Composite	1.15%	1.15%	1.15%	1.15%	1.50%	1.50%
MM	Composite	1.15%	1.15%	1.15%	1.15%	1.50%	1.50%
MR	Composite	0.40%	0.45%	0.53%	0.61%	0.67%	0.75%
MR	Composite	0.40%	0.45%	0.53%	0.61%	0.67%	0.75%
CR	Composite						
MM	Composite						
MR	Composite	0.40%	0.45%	0.53%	0.61%	0.67%	0.75%
MR	Composite	0.004043449	0.004549565	0.005282043	0.005874802	0.006641527	0.00746948
CR	Composite	0.43%	0.48%	0.56%	0.62%	0.70%	0.78%
MR	Composite	0.40%	0.45%	0.53%	0.61%	0.67%	0.75%
CR	Composite	0.88%	0.88%	0.95%	1.07%	1.22%	1.35%
CR	Composite	0.88%	0.88%	0.95%	1.07%	1.22%	1.35%
MM	Composite	0.85%	0.85%	0.91%	1.03%	1.17%	1.30%
MR	Composite						
CR	Composite	0.88%	0.88%	0.95%	1.07%	1.22%	1.35%
MR	Composite						
CR	Composite	0.88%	0.88%	0.95%	1.07%	1.22%	1.35%
MM	Composite	0.85%	0.85%	0.91%	1.03%	1.17%	1.30%
MR	Composite						
XR	Composite						
MM	Composite	0.007514103	0.008433803	0.012865624	0.017049178	0.019472722	0.02154967
CR	Composite	0.007828892	0.008727235	0.012435828	0.017621455	0.020222492	0.02195
MM	Composite	0.007515736	0.008336926	0.013244902	0.016878462	0.019394037	0.021463973
MR	Composite	0.007437447	0.008290873	0.013106935	0.016745139	0.019211368	0.021248611
XR	Composite	0.007163436	0.00798542	0.012091026	0.016128213	0.018503581	0.020465767
CR	Composite	0.78%	0.87%	1.24%	1.76%	2.02%	2.20%
MM	Composite	0.75%	0.83%	1.32%	1.69%	1.94%	2.15%
MR	Composite						
MM	Composite	0.007515736	0.008336926	0.013244902	0.016878462	0.019394037	0.021463973
MM	Composite	0.75%	0.84%	1.29%	1.70%	1.95%	2.15%
CR	Composite	0.78%	0.87%	1.24%	1.76%	2.02%	2.20%
MM	Composite	0.75%	0.83%	1.32%	1.69%	1.94%	2.15%
MR	Composite	0.74%	0.83%	1.31%	1.67%	1.92%	2.12%
XR	Composite	0.72%	0.80%	1.21%	1.61%	1.85%	2.05%
CR	Composite	2.39%	3.45%	4.27%	4.60%	5.06%	5.57%
MM	Composite	2.39%	3.31%	4.10%	4.42%	4.86%	5.34%
MR	Composite						
CR	Composite	2.39%	3.45%	4.27%	4.60%	5.06%	5.57%
CR	Composite	0.02386915	0.034513516	0.042704103	0.045990911	0.050632017	0.055669625
XR	Composite						
CR	Composite	2.39%	3.45%	4.27%	4.60%	5.06%	5.57%
MM	Composite	2.39%	3.31%	4.10%	4.42%	4.86%	5.34%
MR	Composite	2.39%	3.28%	4.06%	4.37%	4.81%	5.29%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	1.56%	3.49%	3.84%	4.37%	4.72%	5.33%
MM	Composite	1.56%	3.35%	3.84%	4.20%	4.53%	5.12%
MR	Composite	1.56%	3.32%	3.84%	4.15%	4.49%	5.06%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	2.44%	2.19%	2.72%	3.13%	3.43%	3.70%
MM	Composite	2.44%	2.19%	2.72%	3.13%	3.43%	3.70%
MR	Composite	2.44%	2.19%	2.72%	3.13%	3.43%	3.70%
CR	Composite	2.27%	2.62%	2.90%	3.41%	3.83%	5.33%
MM	Composite	2.27%	2.62%	2.90%	3.41%	3.83%	5.33%
MR	Composite	2.27%	2.62%	2.90%	3.41%	3.83%	5.33%
CR	Composite	0.71%	0.81%	1.04%	1.29%	1.44%	1.61%
MM	Composite	0.68%	0.78%	1.04%	1.29%	1.44%	1.54%
MR	Composite						
MM	Composite	0.60%	0.76%	1.04%	1.29%	1.44%	1.58%
CR	Composite	0.64%	0.78%	1.08%	1.35%	1.49%	1.63%
MM	Composite	0.60%	0.76%	1.04%	1.29%	1.44%	1.58%
CR	Composite	0.64%	0.78%	1.08%	1.35%	1.49%	1.63%
MM	Composite	0.60%	0.76%	1.04%	1.29%	1.44%	1.58%
MR	Composite	0.60%	0.75%	1.03%	1.28%	1.42%	1.55%
XR	Composite						
CR	Composite	0.64%	0.78%	1.08%	1.35%	1.49%	1.63%
MM	Composite	0.60%	0.76%	1.04%	1.29%	1.44%	1.58%
MM	Composite	0.006021449	0.007593349	0.010371333	0.01288	0.014357143	0.015750004
CR	Composite	0.64%	0.77%	1.04%	1.29%	1.44%	1.57%
MM	Composite	0.64%	0.77%	1.04%	1.29%	1.44%	1.57%
MM	Composite	0.006021449	0.007593349	0.010371333	0.01288	0.014357143	0.015750004

1.57%	1.58%	1.58%	1.58%	1.58%	0.2	
1.57%	1.58%	1.58%	1.58%	1.58%	0.2	
0.81%	0.86%	1.15%	0.91%	0.96%	0.4 AA	AA
0.81%	0.86%	1.15%	0.91%	0.96%	0.4 AA	AA
					0.4	
					0.4	
0.81%	0.86%	1.15%	0.91%	0.96%	0.4 AA	AA
0.82%	0.008638358	0.011465264	0.009126336	0.009627023	0.4 BBB	BBB
0.86%	0.91%	1.21%	0.91%	0.96%	0.4 A	A
0.81%	0.86%	1.15%	0.91%	0.96%	0.4 AA	AA
1.47%	1.62%	1.79%	1.76%	1.86%	0.25	BB
1.47%	1.62%	1.79%	1.76%	1.88%	0.25	A
1.41%	1.55%	1.79%	1.69%	1.80%	0.25	BBB
					0.25	
1.47%	1.62%	1.79%	1.76%	1.84%	0.25	BB
					0.25	
1.47%	1.62%	1.79%	1.76%	1.88%	0.25	A
1.41%	1.55%	1.79%	1.69%	1.80%	0.25	BBB
					0.25	
					0.25	
2.23%	0.023327743	0.024706426	0.024872481	0.024278153	0.4 BB	BBB
2.28%	0.024264913	0.024706426	0.025919971	0.0253009	0.4 BBB	A
2.21%	0.023299602	0.024706426	0.02495614	0.024360782	0.4 A	AA
2.19%	0.023051667	0.024706426	0.024623973	0.024035855	0.4 BBB	A
2.11%	0.022202395	0.024706426	0.023716774	0.023150324	0.4 BBB	A
2.28%	2.43%	2.47%	2.59%	2.53%	0.4 BBB	A
2.21%	2.33%	2.47%	2.50%	2.44%	0.4 A	AA
					0.4	
0.022133095	0.023299602	0.024706426	0.02495614	0.024360782	0.4 A	AA
0.02226883	2.33%	2.47%	2.49%	2.43%	0.4 BB	BBB
0.022825	2.43%	2.47%	2.59%	2.53%	0.4 BBB	A
0.022133095	2.33%	2.47%	2.50%	2.44%	0.4 A	AA
0.021938958	2.31%	2.47%	2.46%	2.40%	0.4 BBB	A
0.021130681	2.22%	2.47%	2.37%	2.32%	0.4 BBB	A
0.057901333	6.02%	6.13%	6.09%	6.03%	0.4 NR	A
0.05558528	5.78%	5.89%	5.85%	5.78%	0.375 NR	BBB
					0.375	
0.057901333	6.02%	6.13%	6.09%	6.03%	0.4 NR	A
0.057901333	0.0601766	0.061328539	0.060889895	0.06025585	0.375 NR	BB
					0.375	
0.057901333	6.02%	6.13%	6.09%	6.03%	0.4 NR	A
5.56%	5.78%	5.89%	5.85%	5.78%	0.375 NR	BBB
5.50%	5.72%	5.83%	5.78%	5.72%	0.375 NR	BBB
					0.375	
					0.4	
					0.3625	
5.67%	2.85%	3.31%	3.32%	3.32%	0.4 NR	CCC
5.44%	2.85%	3.31%	3.32%	3.32%	0.3625 NR	CCC
5.38%	2.85%	3.31%	3.32%	3.32%	0.3625 NR	CCC
					0.3625	
					0.374999997	
					0.374999997	
4.06%	4.37%	4.04%	4.12%		0.374999997 NR	NR
4.06%	4.37%	4.04%	4.12%		0.374999997 NR	NR
4.06%	4.37%	4.04%	4.12%		0.374999997 NR	NR
4.70%	6.13%	6.13%	6.13%	6.13%	0.4 NR	NR
4.70%	6.13%	6.13%	6.13%	6.13%	0.4 NR	NR
4.70%	6.13%	6.13%	6.13%	6.13%	0.4 NR	NR
1.64%	1.72%	1.66%	1.66%	1.67%	0.4 BBB	BBB
1.64%	1.72%	1.66%	1.66%	1.67%	0.4 A	A
					0.4	
1.64%	1.70%	1.66%	1.66%	1.67%	0.4 A	AAA
1.70%	1.74%	1.66%	1.66%	1.67%	0.4 BBB	A
1.64%	1.70%	1.66%	1.66%	1.67%	0.4 A	AAA
1.70%	1.74%	1.66%	1.66%	1.67%	0.4 BBB	A
1.64%	1.70%	1.66%	1.66%	1.67%	0.4 A	AAA
1.62%	1.67%	1.66%	1.66%	1.67%	0.4 BBB	AA
					0.4	
1.70%	1.74%	1.66%	1.66%	1.67%	0.4 BBB	A
1.64%	1.70%	1.66%	1.66%	1.67%	0.4 A	AAA
1.64%	0.017042857	0.0166162	0.01663605	0.016706726	0.4 A	AAA
1.64%	1.72%	1.66%	1.66%	1.67%	0.4 BBB	A
1.64%	1.72%	1.66%	1.66%	1.67%	0.4 BBB	A
1.64%	0.017042857	0.0166162	0.01663605	0.016706726	0.4 A	AAA

	NR		NR	NR	NR
	NR		NR	NR	NR
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BB	BB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
BB	BB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	A
BBB	BBB	BBB	A	BBB	A
A	A	A	A	A	AA
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
A	A	A	AA	A	AA
A	A	A	A	A	AA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
BBB	BBB	BBB	A	BBB	A
A	A	A	A	A	AA
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
A	A	A	AA	A	AA
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
BB	BBB	BBB	BBB	BBB	BB
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
BBB	A	A	A	A	BBB
NR	CCC	BBB	B	BBB	NR
NR	CCC	BBB	BB	BBB	NR
NR	CCC	BBB	BB	BBB	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AAA	AA	AA

			NR	2 Financials
			NR	2 Financials
BBB	NR	NR	AA	7 Consumer Goods
BBB	NR	NR	AA	7 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
BBB	NR	NR	AA	7 Consumer Goods
B	NR	NR	AA	8 Consumer Goods
BB	NR	NR	AA	8 Consumer Goods
BBB	NR	NR	AA	7 Consumer Goods
NR	CCC	BB	A	7 Government
NR	BB	A	A	7 Government
NR	B	BBB	A	7 Government
			NR	Government
NR	CCC	A	A	7 Government
			NR	Government
NR	BB	A	A	7 Government
NR	B	BBB	A	7 Government
			NR	Government
			NR	Government
NR	BB	BB	AA	13 Basic Materials
NR	BBB	BBB	A	3 Basic Materials
NR	A	A	AA	13 Basic Materials
NR	BBB	BBB	AA	13 Basic Materials
NR	BBB	BBB	AA	13 Basic Materials
NR	BBB	BBB	A	3 Basic Materials
NR	A	A	AA	13 Basic Materials
			NR	Basic Materials
NR	A	A	AA	13 Basic Materials
NR	BB	BB	AA	13 Basic Materials
NR	BBB	BBB	A	3 Basic Materials
NR	A	A	AA	13 Basic Materials
NR	BBB	BBB	AA	13 Basic Materials
NR	BBB	BBB	AA	13 Basic Materials
A	A	A	A	8 Industrials
BBB	BBB	BBB	A	8 Industrials
			NR	Industrials
A	A	A	A	8 Industrials
BB	BB	BB	A	8 Industrials
			NR	Industrials
A	A	A	A	8 Industrials
BBB	BBB	BBB	A	8 Industrials
BBB	BBB	BBB	A	8 Industrials
			NR	Industrials
			NR	Utilities
			NR	Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	4 Utilities
NR	NR	NR	NR	4 Utilities
			NR	Utilities
			NR	Basic Materials
			NR	Basic Materials
NR	NR		NR	2 Basic Materials
NR	NR		NR	2 Basic Materials
NR	NR		NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	AA	15 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	AA	15 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	AA	15 Consumer Goods
NR	NR	NR	AA	16 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	AA	15 Consumer Goods
NR	NR	NR	AA	15 Consumer Goods
NR	NR	NR	AA	17 Consumer Goods
NR	NR	NR	AA	17 Consumer Goods
NR	NR	NR	AA	15 Consumer Goods

Europe	Germany	BBB	AA				Thin
Europe	Germany	BBB	AA				Thin
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	United Arab Emirates	AA	BBB		Entity Tier	Entity Tier	Entity Tier
MiddleEast	United Arab Emirates	AA	BBB		CcyGrp	CcyGrp	CcyGrp
MiddleEast	United Arab Emirates	AA	BBB		DocAdj	DocAdj	DocAdj
MiddleEast	United Arab Emirates	AA	BBB				
MiddleEast	United Arab Emirates	AA	BBB		Entity Tier	Entity Tier	Entity Tier
MiddleEast	United Arab Emirates	AA	BBB				
MiddleEast	United Arab Emirates	AA	BBB		CcyGrp	CcyGrp	CcyGrp
MiddleEast	United Arab Emirates	AA	BBB		DocAdj	DocAdj	DocAdj
MiddleEast	United Arab Emirates	AA	BBB				
MiddleEast	United Arab Emirates	AA	BBB				
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
India	India	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
India	India	BB	B	Thin	DocAdj	DocAdj	DocAdj
India	India	BB	B				
India	India	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
India	India	BB	B	Thin	Entity Tier	Entity Tier	Entity Tier
India	India	BB	B				
India	India	BB	B	Thin	CcyGrp	CcyGrp	CcyGrp
India	India	BB	B	Thin	DocAdj	DocAdj	DocAdj
India	India	BB	B	Thin	DocAdj	DocAdj	DocAdj
India	India	BB	B				
India	India	B	B				
India	India	B	B				
India	India	B	B	Thin	CcyGrp	Thin	CcyGrp
India	India	B	B	Thin	DocAdj	Thin	DocAdj
India	India	B	B	Thin	DocAdj	Thin	DocAdj
India	India	B	B				
India	India		BB				
India	India		BB				
India	India		BB	Thin	Thin	Thin	Thin
India	India		BB	Thin	Thin	Thin	Thin
India	India		BB	Thin	Thin	Thin	Thin
India	India	BB	B	Thin	Thin	Thin	Thin
India	India	BB	B	Thin	Thin	Thin	Thin
India	India	BB	B	Thin	Thin	Thin	Thin
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

	Thin	Thin	Thin			
	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
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Thin	Thin	Thin	Thin			
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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TATELNSGDMM	31-Jul-08 TATELN
TATELNTWDMM	31-Jul-08 TATELN
TATELNUSDCR	31-Jul-08 TATELN
TATELNUSDMM	31-Jul-08 TATELN
TATELNUSDMR	31-Jul-08 TATELN
TATELNUSDXR	31-Jul-08 TATELN
TATELYEURCR	31-Jul-08 TATELY
TATELYEURMM	31-Jul-08 TATELY
TATELYEURMR	31-Jul-08 TATELY
TATELYEURXR	31-Jul-08 TATELY
TATELYGBPXR	31-Jul-08 TATELY
TATELYUSDCR	31-Jul-08 TATELY
TATELYUSDMM	31-Jul-08 TATELY
TATELYUSDMR	31-Jul-08 TATELY
TATNEFUSDCR	31-Jul-08 TATNEF
TATNEFUSDMM	31-Jul-08 TATNEF
TATNG-CHGHWATWDCR	31-Jul-08 TATNG-CHGHWA
TATNG-CHGHWAUSDCR	31-Jul-08 TATNG-CHGHWA
TATNG-CHGHWAUSDMR	31-Jul-08 TATNG-CHGHWA
TATNG-CHGHWAUSDXR	31-Jul-08 TATNG-CHGHWA
TAUAUDMR	31-Jul-08 TAU
TAUCADMR	31-Jul-08 TAU
TAUCADXR	31-Jul-08 TAU
TAUCHFMR	31-Jul-08 TAU
TAUEURMM	31-Jul-08 TAU
TAUEURMR	31-Jul-08 TAU
TAUJPYMM	31-Jul-08 TAU
TAUJPYMR	31-Jul-08 TAU
TAUUSDCR	31-Jul-08 TAU
TAUUSDMM	31-Jul-08 TAU
TAUUSDMR	31-Jul-08 TAU
TAUUSDXR	31-Jul-08 TAU
TBSJPYCR	31-Jul-08 TBS
TBSJPYMR	31-Jul-08 TBS
TBSJPYXR	31-Jul-08 TBS
TBTAUSDCR	31-Jul-08 TBTA
TBTAUSDMR	31-Jul-08 TBTA
TBTAUSDXR	31-Jul-08 TBTA
TBYAUSDCR	31-Jul-08 TBYA
TBYAUSDMR	31-Jul-08 TBYA
TBYAUSDXR	31-Jul-08 TBYA
TCCUSDCR	31-Jul-08 TCC
TCCUSDMM	31-Jul-08 TCC
TCCUSDMR	31-Jul-08 TCC
TCLAU-FINAUDMR	31-Jul-08 TCLAU-FIN
TCLAU-FINUSDMR	31-Jul-08 TCLAU-FIN
TCNAUDMR	31-Jul-08 TCN
TCNCADCR	31-Jul-08 TCN
TCNCADMR	31-Jul-08 TCN
TCNEURCR	31-Jul-08 TCN
TCNEURMM	31-Jul-08 TCN
TCNEURMR	31-Jul-08 TCN
TCNEURXR	31-Jul-08 TCN
TCNGBPMR	31-Jul-08 TCN
TCNHKDMR	31-Jul-08 TCN
TCNJPYMR	31-Jul-08 TCN
TCNSGDMR	31-Jul-08 TCN
TCNUSDCR	31-Jul-08 TCN
TCNUSDMM	31-Jul-08 TCN
TCNUSDMR	31-Jul-08 TCN
TCNUSDXR	31-Jul-08 TCN
TDAUDMR	31-Jul-08 TD
TDCADCR	31-Jul-08 TD
TDCADMR	31-Jul-08 TD
TDEURCR	31-Jul-08 TD
TDEURMM	31-Jul-08 TD
TDEURMR	31-Jul-08 TD
TDUSDCR	31-Jul-08 TD
TDUSDMR	31-Jul-08 TD
TDUSDXR	31-Jul-08 TD
TDZARMR	31-Jul-08 TD
TDSAUDCR	31-Jul-08 TDS
TDSAUDMR	31-Jul-08 TDS
TDSEURCR	31-Jul-08 TDS

Tate & Lyle PLC	8FDBC7	SNRFOR	SGD
Tate & Lyle PLC	8FDBC7	SNRFOR	TWD
Tate & Lyle PLC	8FDBC7	SNRFOR	USD
Tate & Lyle PLC	8FDBC7	SNRFOR	USD
Tate & Lyle PLC	8FDBC7	SNRFOR	USD
Tate & Lyle PLC	8FDBC7	SNRFOR	USD
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	EUR
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	EUR
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	EUR
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	EUR
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	GBP
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	USD
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	USD
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	USD
OAO Tatneft	X5HC9C	SNRFOR	USD
OAO Tatneft	X5HC9C	SNRFOR	USD
Chunghwa Picture Tubes Ltd	YZ773W	SNRFOR	TWD
Chunghwa Picture Tubes Ltd	YZ773W	SNRFOR	USD
Chunghwa Picture Tubes Ltd	YZ773W	SNRFOR	USD
Chunghwa Picture Tubes Ltd	YZ773W	SNRFOR	USD
TransAlta Corp	8HC7AJ	SNRFOR	AUD
TransAlta Corp	8HC7AJ	SNRFOR	CAD
TransAlta Corp	8HC7AJ	SNRFOR	CAD
TransAlta Corp	8HC7AJ	SNRFOR	CHF
TransAlta Corp	8HC7AJ	SNRFOR	EUR
TransAlta Corp	8HC7AJ	SNRFOR	EUR
TransAlta Corp	8HC7AJ	SNRFOR	JPY
TransAlta Corp	8HC7AJ	SNRFOR	JPY
TransAlta Corp	8HC7AJ	SNRFOR	USD
TransAlta Corp	8HC7AJ	SNRFOR	USD
TransAlta Corp	8HC7AJ	SNRFOR	USD
TransAlta Corp	8HC7AJ	SNRFOR	USD
Tokyo Broadcasting Sys Inc	JRECBB	SNRFOR	JPY
Tokyo Broadcasting Sys Inc	JRECBB	SNRFOR	JPY
Tokyo Broadcasting Sys Inc	JRECBB	SNRFOR	JPY
TRIBOROUGH Brdg & Tunl Auth	8HF62P	SNRFOR	USD
TRIBOROUGH Brdg & Tunl Auth	8HF62P	SNRFOR	USD
TRIBOROUGH Brdg & Tunl Auth	8HF62P	SNRFOR	USD
Bay Area Toll Auth	0H9226	SNRFOR	USD
Bay Area Toll Auth	0H9226	SNRFOR	USD
Bay Area Toll Auth	0H9226	SNRFOR	USD
Taiwan Cem Corp	Y6C56I	SNRFOR	USD
Taiwan Cem Corp	Y6C56I	SNRFOR	USD
Taiwan Cem Corp	Y6C56I	SNRFOR	USD
TRANSURBAN Fin Co PTY LTD	QZAADY	SNRFOR	AUD
TRANSURBAN Fin Co PTY LTD	QZAADY	SNRFOR	USD
Telus Corp	8FGG8N	SNRFOR	AUD
Telus Corp	8FGG8N	SNRFOR	CAD
Telus Corp	8FGG8N	SNRFOR	CAD
Telus Corp	8FGG8N	SNRFOR	EUR
Telus Corp	8FGG8N	SNRFOR	EUR
Telus Corp	8FGG8N	SNRFOR	EUR
Telus Corp	8FGG8N	SNRFOR	EUR
Telus Corp	8FGG8N	SNRFOR	GBP
Telus Corp	8FGG8N	SNRFOR	HKD
Telus Corp	8FGG8N	SNRFOR	JPY
Telus Corp	8FGG8N	SNRFOR	SGD
Telus Corp	8FGG8N	SNRFOR	USD
Telus Corp	8FGG8N	SNRFOR	USD
Telus Corp	8FGG8N	SNRFOR	USD
Telus Corp	8FGG8N	SNRFOR	USD
Toronto Dominion Bk	8HA277	SNRFOR	AUD
Toronto Dominion Bk	8HA277	SNRFOR	CAD
Toronto Dominion Bk	8HA277	SNRFOR	CAD
Toronto Dominion Bk	8HA277	SNRFOR	EUR
Toronto Dominion Bk	8HA277	SNRFOR	EUR
Toronto Dominion Bk	8HA277	SNRFOR	EUR
Toronto Dominion Bk	8HA277	SNRFOR	USD
Toronto Dominion Bk	8HA277	SNRFOR	USD
Toronto Dominion Bk	8HA277	SNRFOR	USD
Toronto Dominion Bk	8HA277	SNRFOR	ZAR
Tel & Data Sys Inc	8FGD76	SNRFOR	AUD
Tel & Data Sys Inc	8FGD76	SNRFOR	AUD
Tel & Data Sys Inc	8FGD76	SNRFOR	EUR

MM	Composite	0.006021449	0.007593349	0.010371333	0.01288	0.014357143	0.015750004
MM	Composite	0.60%	0.76%	1.04%	1.29%	1.44%	1.58%
CR	Composite	0.64%	0.78%	1.08%	1.35%	1.49%	1.63%
MM	Composite	0.60%	0.76%	1.04%	1.29%	1.44%	1.58%
MR	Composite	0.60%	0.75%	1.03%	1.28%	1.42%	1.55%
XR	Composite						
CR	Composite	0.006019	0.0075485	0.010263	0.01310462	0.0138845	0.015767288
MM	Composite	0.60%	0.75%	1.03%	1.26%	1.39%	1.51%
MR	Composite						
XR	Composite						
XR	Composite						
CR	Composite						
MM	Composite	0.60%	0.75%	1.03%	1.26%	1.39%	1.51%
MR	Composite	0.006019	0.0075485	0.010263	0.012449389	0.0138845	0.014978924
CR	Composite	0.023320068	0.023320068	0.02060145	0.02060145	0.02060145	0.02060145
MM	Composite	0.023320068	0.023320068	0.02060145	0.02060145	0.02060145	0.02060145
CR	Composite	3.96%	4%	3.96%	4%	3.96%	4%
CR	Composite	3.96%	4%	3.96%	4%	3.96%	4%
MR	Composite						
XR	Composite	0.039625	0.039625	0.039625	0.039625	0.039625	0.039625
MR	Composite	1.46%	1.54%	1.68%	2.08%	2.40%	2.59%
MR	Composite						
XR	Composite						
MR	Composite	1.46%	1.55%	1.68%	2.11%	2.40%	2.59%
MM	Composite						
MR	Composite	0.014577379	0.01553675	0.01684652	0.0210776	0.024018277	0.025867473
MM	Composite						
MR	Composite	0.014577379	0.015412589	0.01684652	0.020814263	0.023967384	0.025867473
CR	Composite	0.01534461	0.016412759	0.017733179	0.022207065	0.025295082	0.027228918
MM	Composite						
MR	Composite	1.46%	1.55%	1.68%	2.11%	2.40%	2.59%
XR	Composite	1.40%	1.50%	1.62%	2.03%	2.31%	2.49%
CR	Composite	0.20%	0.22%	0.24%	0.26%	0.28%	0.31%
MR	Composite						
XR	Composite	0.20%	0.16%	0.18%	0.20%	0.28%	0.31%
CR	Composite	0.46%	0.46%	0.46%	0.46%	0.46%	0.46%
MR	Composite	0.46%	0.46%	0.46%	0.46%	0.46%	0.46%
XR	Composite	0.46%	0.46%	0.46%	0.46%	0.46%	0.46%
CR	Composite	0.70%	0.70%	0.70%	0.70%	0.70%	0.70%
MR	Composite	0.66%	0.66%	0.66%	0.66%	0.66%	0.66%
XR	Composite	0.006384921	0.006384921	0.006384921	0.006384921	0.006384921	0.006384921
CR	Composite	0.90%	0.90%	1.17%	1.17%	1.58%	1.58%
MM	Composite						
MR	Composite	0.90%	0.90%	1.17%	1.17%	1.58%	1.58%
MR	Composite	0.42%	0.46%	0.54%	0.63%	0.72%	0.82%
MR	Composite	0.42%	0.46%	0.54%	0.63%	0.72%	0.82%
MR	Composite	0.05%	0.16%	0.48%	0.60%	0.69%	0.80%
CR	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.05%	0.16%	0.48%	0.60%	0.69%	0.80%
XR	Composite						
MR	Composite	0.05%	0.16%	0.48%	0.60%	0.69%	0.80%
MR	Composite	0.05%	0.16%	0.48%	0.60%	0.69%	0.80%
MR	Composite	0.05%	0.16%	0.48%	0.60%	0.69%	0.80%
MR	Composite	0.05%	0.16%	0.48%	0.60%	0.69%	0.80%
CR	Composite	0.05%	0.17%	0.50%	0.64%	0.73%	0.85%
MM	Composite						
MR	Composite	0.000496	0.0016395	0.004774404	0.006030186	0.006917025	0.008040025
XR	Composite	0.000477726	0.001579097	0.004598505	0.005810619	0.006667925	0.007746632
MR	Composite	0.001095863	0.0091	0.001460876	0.0097	0.0097	0.009975
CR	Composite						
MR	Composite	0.11%	0.91%	0.15%	0.97%	0.97%	1.00%
CR	Composite	0.001095863	0.0091	0.001460876	0.0097	0.0097	0.0105
MM	Composite						
MR	Composite	0.11%	0.91%	0.15%	0.97%	0.97%	1.00%
CR	Composite						
MR	Composite	0.11%	0.91%	0.15%	0.97%	0.97%	1.00%
XR	Composite						
MR	Composite	0.11%	0.91%	0.15%	0.97%	0.97%	1.00%
CR	Composite	0.20%	0.35%	0.51%	0.43%	0.70%	0.84%
MR	Composite	0.0019985	0.003507125	0.005111333	0.004275	0.006982	0.0083965
CR	Composite	0.20%	0.37%	0.54%	0.44%	0.70%	0.84%

1.64%	0.017042857	0.0166162	0.01663605	0.016706726	0.4 A	AAA
1.64%	1.70%	1.66%	1.66%	1.67%	0.4 A	AAA
1.70%	1.74%	1.66%	1.66%	1.67%	0.4 BBB	A
1.64%	1.70%	1.66%	1.66%	1.67%	0.4 A	AAA
1.62%	1.67%	1.66%	1.66%	1.67%	0.4 BBB	AA
					0.4	
1.63%	0.016854971	0.016854971	0.016854971	0.016854971	0.4 NR	NR
1.57%	1.62%	1.62%	1.62%	1.62%	0.4 NR	NR
					0.4	
					0.4	
					0.4	
					0.4	
1.57%	1.62%	1.62%	1.62%	1.62%	0.4 NR	NR
1.55%	0.016012222	0.016012222	0.016012222	0.016012222	0.4 NR	NR
0.02060145	0.02060145	3.96%	3.96%	3.96%	0.225	NR
0.02060145	0.02060145	3.96%	3.96%	3.96%	0.225	NR
3.96%	3.96%	3.96%	3.96%	3.96%	0.4 NR	NR
3.96%	3.96%	3.96%	3.96%	3.96%	0.4 NR	NR
					0.4	
3.96%	0.039625	0.039625	0.039625	0.039625	0.4 NR	NR
2.66%	2.74%	3.12%	3.11%	2.68%	0.4 BB	BBB
					0.4	
					0.4	
2.66%	2.74%	3.12%	3.11%	2.68%	0.4 A	A
					0.4	
2.66%	0.027392991	0.03115705	0.031075717	0.0268235	0.4 A	A
					0.4	
2.66%	0.027411326	0.03115705	0.031075717	0.0268235	0.4 BB	BBB
2.81%	0.029038593	0.03115705	0.031075717	0.0268235	0.4 BBB	BBB
					0.4	
2.66%	2.74%	3.12%	3.11%	2.68%	0.4 A	A
2.57%	2.66%	3.12%	3.11%	2.68%	0.4 BBB	BBB
0.32%	0.32%	0.32%	0.32%	0.32%	0.35 NR	BB
					0.35	
0.32%	0.32%	0.32%	0.32%	0.32%	0.35 NR	BB
0.46%	0.46%	0.46%	0.46%	0.46%		
0.46%	0.46%	0.46%	0.46%	0.46%		
0.46%	0.46%	0.46%	0.46%	0.46%		
0.73%	0.73%	0.73%	0.73%	0.73%	0.8	
0.70%	0.70%	0.70%	0.70%	0.70%	0.8	
0.006709281	0.006709281	0.006709281	0.006709281	0.006709281	0.8	
1.58%	1.58%	1.58%	1.58%	1.58%	0.35	NR
					0.35	
1.58%	1.58%	1.58%	1.58%	1.58%	0.35	NR
0.95%	1.07%	1.07%	1.38%	1.38%	0.4 NR	NR
0.95%	1.07%	1.07%	1.38%	1.38%	0.4 NR	NR
0.86%	0.92%	1.29%	1.01%	1.07%	0.4 BB	BBB
					0.4	
					0.4	
					0.4	
					0.4	
0.86%	0.92%	1.29%	1.01%	1.07%	0.4 A	AA
					0.4	
0.008566158	0.92%	1.29%	1.01%	1.07%	0.4 A	AA
0.008566158	0.92%	1.29%	1.01%	1.07%	0.4 A	AA
0.008563202	0.92%	1.29%	1.01%	1.07%	0.4 BB	BBB
0.86%	0.92%	1.29%	1.01%	1.07%	0.4 A	AA
0.90%	0.97%	1.29%	1.01%	1.07%	0.4 BBB	A
					0.4	
0.86%	0.009246736	0.012898102	0.010113	0.010672047	0.4 A	AA
0.83%	0.008906066	0.012898102	0.010113	0.010672047	0.4 BBB	A
1.03%	0.010725	0.010725	0.010725	0.010725	0.409999998 NR	NR
					0.409999998	
1.03%	1.07%	1.07%	1.07%	1.07%	0.4 NR	NR
1.09%	0.011289474	0.011289474	0.011289474	0.011289474	0.409999998 NR	NR
					0.409999998	
1.03%	1.07%	1.07%	1.07%	1.07%	0.4 NR	NR
					0.409999998	
1.03%	1.07%	1.07%	1.07%	1.07%	0.4 NR	NR
					0.409999998	
1.03%	1.07%	1.07%	1.07%	1.07%	0.4 NR	NR
0.88%	1.14%	1.04%	1.15%	1.27%	0.4 NR	BB
0.88%	0.011394	0.010366667	0.0115	0.012666667	0.4 NR	BB
0.99%	1.20%	1.09%	1.21%	1.33%	0.4 NR	BBB

AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
NR	B	NR	B	B	B
NR	B	NR	B	B	B
NR	B	NR	B	B	B
NR	B	NR	B	B	B
	NR				
	NR				
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	AA	AA	AA	A
AA	A	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
AA	A	AA	AA	AA	A
A	BBB	A	A	A	A
BBB	BBB	NR	NR	NR	
BBB	BBB	NR	NR	NR	
			NR		
			NR		
			NR		
			BBB		BBB
			BBB		BBB
			BBB		BBB
	NR		NR		
	NR		NR		
CCC	NR	CCC	NR	CCC	CCC
CCC	NR	CCC	NR	CCC	CCC
BBB	BBB	BB	BBB	A	BBB
AA	AA	A	AA	AAA	AA
AA	AA	A	AA	AAA	AA
AA	AA	A	AA	AAA	AA
BBB	BBB	BB	BBB	A	BBB
AA	AA	A	AA	AAA	AA
A	A	BBB	A	AA	A
AA	AA	A	AA	AAA	AA
A	A	BBB	A	AA	A
NR	NR		CCC	CCC	CCC
NR	NR		B	B	B
NR	NR		CCC	CCC	CCC
NR	NR		B	B	B
NR	NR		B	B	B
NR	NR		B	B	B
BB	BB	NR	NR	B	B
BB	BB	NR	NR	B	B
BBB	BBB	NR	NR	BBB	BB

NR	NR	NR	AA	15 Consumer Goods
NR	NR	NR	AA	15 Consumer Goods
NR	NR	NR	A	5 Consumer Goods
NR	NR	NR	AA	15 Consumer Goods
NR	NR	NR	AA	16 Consumer Goods
			NR	Consumer Goods
			NR	3 Consumer Goods
			NR	3 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	3 Consumer Goods
			NR	3 Consumer Goods
			NR	Oil & Gas
			NR	Oil & Gas
	NR		NR	2 Industrials
	NR		NR	2 Industrials
			NR	Industrials
	NR		NR	2 Industrials
NR	NR	NR	A	6 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	A	6 Utilities
			NR	Utilities
NR	NR	NR	A	6 Utilities
			NR	Utilities
NR	NR	NR	A	6 Utilities
NR	NR	NR	A	6 Utilities
			NR	Utilities
NR	NR	NR	A	6 Utilities
NR	NR	NR	A	6 Utilities
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2
			NR	2
			NR	2
			A	3
			A	3
			A	3
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
	NR		NR	2 Industrials
	NR		NR	2 Industrials
NR	NR	NR	A	10 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	NR	A	10 Telecommunications
			NR	Telecommunications
NR	NR	NR	A	10 Telecommunications
NR	NR	NR	A	10 Telecommunications
NR	NR	NR	A	10 Telecommunications
NR	NR	NR	A	10 Telecommunications
NR	NR	NR	A	10 Telecommunications
			NR	Telecommunications
NR	NR	NR	A	10 Telecommunications
NR	NR	NR	A	10 Telecommunications
			NR	4 Financials
			NR	Financials
			NR	4 Financials
			NR	4 Financials
			NR	Financials
			NR	4 Financials
			NR	Financials
			NR	4 Financials
			NR	Financials
			NR	4 Financials
BB	BB	CCC	BB	2 Telecommunications
BB	BB	CCC	BB	2 Telecommunications
BBB	BBB	B	BB	2 Telecommunications

Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	Thin	Thin	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	Thin	Thin	DocAdj
E.Eur	Russian Federation	B			Thin		Thin
E.Eur	Russian Federation	B			Thin		Thin
Asia	Taiwan Province of China		B	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China		B	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China		B				
Asia	Taiwan Province of China		B	Thin	Thin	Thin	Thin
N.Amer	Canada	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	BB				
N.Amer	Canada	BBB	BB				
N.Amer	Canada	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BB				
N.Amer	Canada	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BB				
N.Amer	Canada	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BB				
N.Amer	Canada	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
Asia	Taiwan Province of China		BBB		Thin		Thin
Asia	Taiwan Province of China		BBB				
Asia	Taiwan Province of China		BBB		Thin		Thin
Oceania	Australia	BBB	BBB	Thin	Thin	Entity Tier	Thin
Oceania	Australia	BBB	BBB	Thin	Thin	Entity Tier	Thin
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Canada	AA	AA				
N.Amer	Canada	AA	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj			
Thin	DocAdj	DocAdj	DocAdj			
Thin	DocAdj	DocAdj	DocAdj			
Thin	DocAdj	DocAdj	DocAdj			
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin				
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Entity Tier	Thin	Entity Tier	Entity Tier		Thin	
Entity Tier	Thin	Entity Tier	Entity Tier		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
	Entity Tier	Entity Tier	Entity Tier			
	CcyGrp	CcyGrp	CcyGrp			
	DocAdj	DocAdj	DocAdj			
	CcyGrp	CcyGrp	CcyGrp			
	CcyGrp	CcyGrp	CcyGrp			
	CcyGrp	CcyGrp	CcyGrp			
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Thin	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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TDSEURMM	31-Jul-08 TDS
TDSEURMR	31-Jul-08 TDS
TDSEURXR	31-Jul-08 TDS
TDSJPYMR	31-Jul-08 TDS
TDSUSDCR	31-Jul-08 TDS
TDSUSDMM	31-Jul-08 TDS
TDSUSDMR	31-Jul-08 TDS
TDSUSDXR	31-Jul-08 TDS
TEAUDMR	31-Jul-08 TE
TEAUDXR	31-Jul-08 TE
TECHFMR	31-Jul-08 TE
TEEURCR	31-Jul-08 TE
TEEURMM	31-Jul-08 TE
TEEURMR	31-Jul-08 TE
TEEURXR	31-Jul-08 TE
TEJPYMR	31-Jul-08 TE
TENZDMR	31-Jul-08 TE
TEUSDCR	31-Jul-08 TE
TEUSDMM	31-Jul-08 TE
TEUSDMR	31-Jul-08 TE
TEUSDXR	31-Jul-08 TE
TE-TampaElecAUDMR	31-Jul-08 TE-TampaElec
TE-TampaElecEURMR	31-Jul-08 TE-TampaElec
TE-TampaElecJPYMR	31-Jul-08 TE-TampaElec
TE-TampaElecUSDCR	31-Jul-08 TE-TampaElec
TE-TampaElecUSDMR	31-Jul-08 TE-TampaElec
TE-TampaElecUSDXR	31-Jul-08 TE-TampaElec
TECDEURMR	31-Jul-08 TECD
TECDEURXR	31-Jul-08 TECD
TECDUSDMR	31-Jul-08 TECD
TECDUSDXR	31-Jul-08 TECD
TECFPNAUDMM	31-Jul-08 TECFPN
TECFPNCHFCR	31-Jul-08 TECFPN
TECFPNCHFMM	31-Jul-08 TECFPN
TECFPNEURCR	31-Jul-08 TECFPN
TECFPNEURMM	31-Jul-08 TECFPN
TECFPNEURMR	31-Jul-08 TECFPN
TECFPNGBPCR	31-Jul-08 TECFPN
TECFPNGBPMM	31-Jul-08 TECFPN
TECFPNGBPMR	31-Jul-08 TECFPN
TECFPNHKDMM	31-Jul-08 TECFPN
TECFPNJPYCR	31-Jul-08 TECFPN
TECFPNJPYMM	31-Jul-08 TECFPN
TECFPNJPYMR	31-Jul-08 TECFPN
TECFPNNOKMM	31-Jul-08 TECFPN
TECFPNSEKMM	31-Jul-08 TECFPN
TECFPNUSDCR	31-Jul-08 TECFPN
TECFPNUSDMM	31-Jul-08 TECFPN
TECFPNUSDMR	31-Jul-08 TECFPN
TECKEURCR	31-Jul-08 TECK
TECKEURMM	31-Jul-08 TECK
TECKEURMR	31-Jul-08 TECK
TECKTHBMR	31-Jul-08 TECK
TECKUSDCR	31-Jul-08 TECK
TECKUSDMM	31-Jul-08 TECK
TECKUSDMR	31-Jul-08 TECK
TECKUSDXR	31-Jul-08 TECK
TECOAUDMR	31-Jul-08 TECO
TECOCHFMR	31-Jul-08 TECO
TECOEURMR	31-Jul-08 TECO
TECOJPYMR	31-Jul-08 TECO
TECONZDMR	31-Jul-08 TECO
TECOUSDCR	31-Jul-08 TECO
TECOUSDMR	31-Jul-08 TECO
TECOUSDXR	31-Jul-08 TECO
TEGUSDCR	31-Jul-08 TEG
TEGUSDMR	31-Jul-08 TEG
TEIJINJPYCR	31-Jul-08 TEIJIN
TEIJINJPYMR	31-Jul-08 TEIJIN
TEIJINJPYXR	31-Jul-08 TEIJIN
TEIJINUSDCR	31-Jul-08 TEIJIN
TEIJINUSDMR	31-Jul-08 TEIJIN
TEKNIUSDCR	31-Jul-08 TEKNI
TEKNIUSDMR	31-Jul-08 TEKNI

Tel & Data Sys Inc	8FGD76	SNRFOR	EUR
Tel & Data Sys Inc	8FGD76	SNRFOR	EUR
Tel & Data Sys Inc	8FGD76	SNRFOR	EUR
Tel & Data Sys Inc	8FGD76	SNRFOR	JPY
Tel & Data Sys Inc	8FGD76	SNRFOR	USD
Tel & Data Sys Inc	8FGD76	SNRFOR	USD
Tel & Data Sys Inc	8FGD76	SNRFOR	USD
Tel & Data Sys Inc	8FGD76	SNRFOR	USD
TECO Engy Inc	8F95AC	SNRFOR	AUD
TECO Engy Inc	8F95AC	SNRFOR	AUD
TECO Engy Inc	8F95AC	SNRFOR	CHF
TECO Engy Inc	8F95AC	SNRFOR	EUR
TECO Engy Inc	8F95AC	SNRFOR	EUR
TECO Engy Inc	8F95AC	SNRFOR	EUR
TECO Engy Inc	8F95AC	SNRFOR	EUR
TECO Engy Inc	8F95AC	SNRFOR	JPY
TECO Engy Inc	8F95AC	SNRFOR	NZD
TECO Engy Inc	8F95AC	SNRFOR	USD
TECO Engy Inc	8F95AC	SNRFOR	USD
TECO Engy Inc	8F95AC	SNRFOR	USD
TECO Engy Inc	8F95AC	SNRFOR	USD
Tampa Elec Co	8FC639	SNRFOR	AUD
Tampa Elec Co	8FC639	SNRFOR	EUR
Tampa Elec Co	8FC639	SNRFOR	JPY
Tampa Elec Co	8FC639	SNRFOR	USD
Tampa Elec Co	8FC639	SNRFOR	USD
Tampa Elec Co	8FC639	SNRFOR	USD
Tech Data Corp	8FFA5A	SNRFOR	EUR
Tech Data Corp	8FFA5A	SNRFOR	EUR
Tech Data Corp	8FFA5A	SNRFOR	USD
Tech Data Corp	8FFA5A	SNRFOR	USD
Technip	FO96DD	SNRFOR	AUD
Technip	FO96DD	SNRFOR	CHF
Technip	FO96DD	SNRFOR	CHF
Technip	FO96DD	SNRFOR	EUR
Technip	FO96DD	SNRFOR	EUR
Technip	FO96DD	SNRFOR	EUR
Technip	FO96DD	SNRFOR	GBP
Technip	FO96DD	SNRFOR	GBP
Technip	FO96DD	SNRFOR	GBP
Technip	FO96DD	SNRFOR	HKD
Technip	FO96DD	SNRFOR	JPY
Technip	FO96DD	SNRFOR	JPY
Technip	FO96DD	SNRFOR	JPY
Technip	FO96DD	SNRFOR	NOK
Technip	FO96DD	SNRFOR	SEK
Technip	FO96DD	SNRFOR	USD
Technip	FO96DD	SNRFOR	USD
Technip	FO96DD	SNRFOR	USD
Teck Cominco Ltd	8FFFB6	SNRFOR	EUR
Teck Cominco Ltd	8FFFB6	SNRFOR	EUR
Teck Cominco Ltd	8FFFB6	SNRFOR	EUR
Teck Cominco Ltd	8FFFB6	SNRFOR	THB
Teck Cominco Ltd	8FFFB6	SNRFOR	USD
Teck Cominco Ltd	8FFFB6	SNRFOR	USD
Teck Cominco Ltd	8FFFB6	SNRFOR	USD
Teck Cominco Ltd	8FFFB6	SNRFOR	USD
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	AUD
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	CHF
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	EUR
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	JPY
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	NZD
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	USD
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	USD
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	USD
Integrys Energy Group Inc	49DA4R	SNRFOR	USD
Integrys Energy Group Inc	49DA4R	SNRFOR	USD
Teijin Ltd	JRA497	SNRFOR	JPY
Teijin Ltd	JRA497	SNRFOR	JPY
Teijin Ltd	JRA497	SNRFOR	JPY
Teijin Ltd	JRA497	SNRFOR	USD
Teijin Ltd	JRA497	SNRFOR	USD
Tekni Plex Inc	8FGA1P	SNRFOR	USD
Tekni Plex Inc	8FGA1P	SNRFOR	USD

MM	Composite						
MR	Composite	0.20%	0.38%	0.51%	0.42%	0.70%	0.84%
XR	Composite						
MR	Composite	0.20%	0.35%	0.51%	0.43%	0.70%	0.84%
CR	Composite	0.20%	0.37%	0.54%	0.44%	0.70%	0.84%
MM	Composite						
MR	Composite	0.20%	0.38%	0.51%	0.42%	0.70%	0.84%
XR	Composite						
MR	Composite	0.46%	0.45%	0.59%	0.69%	0.81%	0.90%
XR	Composite	0.46%	0.45%	0.59%	0.69%	0.81%	0.90%
MR	Composite	0.47%	0.42%	0.58%	0.70%	0.79%	0.91%
CR	Composite						
MM	Composite						
MR	Composite	0.47%	0.42%	0.58%	0.70%	0.79%	0.91%
XR	Composite	0.00448463	0.40%	0.58%	0.68%	0.81%	0.89%
MR	Composite	0.46%	0.45%	0.59%	0.69%	0.81%	0.90%
MR	Composite	0.47%	0.42%	0.58%	0.70%	0.79%	0.91%
CR	Composite	0.49%	0.48%	0.63%	0.74%	0.87%	0.96%
MM	Composite						
MR	Composite	0.47%	0.42%	0.58%	0.70%	0.79%	0.91%
XR	Composite	0.00448463	0.004036303	0.00581164	0.006806151	0.008055968	0.008859063
MR	Composite	0.49%	0.52%	0.52%	0.56%	0.66%	0.90%
MR	Composite	0.00485	0.00515	0.0052375	0.005617828	0.006644799	0.008994843
MR	Composite	0.49%	0.52%	0.52%	0.56%	0.66%	0.90%
CR	Composite						
MR	Composite	0.49%	0.52%	0.52%	0.56%	0.66%	0.90%
XR	Composite	0.00485	0.00515	0.0052375	0.005420015	0.006412219	0.008679978
MR	Composite						
XR	Composite						
MR	Composite						
XR	Composite						
MM	Composite	0.24%	0.30%	0.41%	0.50%	0.58%	0.66%
CR	Composite	0.25%	0.30%	0.43%	0.50%	0.60%	0.69%
MM	Composite	0.24%	0.29%	0.40%	0.50%	0.58%	0.65%
CR	Composite	0.25%	0.30%	0.43%	0.50%	0.60%	0.69%
MM	Composite	0.0024292	0.002878741	0.004048308	0.004980969	0.005776508	0.006482251
MR	Composite	0.24%	0.29%	0.40%	0.49%	0.57%	0.64%
CR	Composite						
MM	Composite	0.24%	0.29%	0.40%	0.50%	0.58%	0.65%
MR	Composite						
MM	Composite	0.0024292	0.002878741	0.004048308	0.004980969	0.005776508	0.006482251
CR	Composite	0.0024472	0.002979021	0.004106021	0.004971769	0.005809072	0.006566615
MM	Composite	0.0024472	0.002979021	0.004106021	0.004971769	0.005809072	0.006566615
MR	Composite						
MM	Composite	0.0024292	0.002878741	0.004048308	0.004980969	0.005776508	0.006482251
MM	Composite	0.24%	0.29%	0.40%	0.50%	0.58%	0.65%
CR	Composite	0.25%	0.30%	0.43%	0.50%	0.60%	0.69%
MM	Composite	0.0024292	0.002878741	0.004048308	0.004980969	0.005776508	0.006482251
MR	Composite	0.24%	0.29%	0.40%	0.49%	0.57%	0.64%
CR	Composite	0.94%	0.73%	0.91%	1.17%	1.27%	1.42%
MM	Composite	0.91%	0.70%	0.87%	1.12%	1.22%	1.37%
MR	Composite	0.0089728	0.0069495	0.008627895	0.011104178	0.012095	0.013503125
MR	Composite						
CR	Composite	0.94%	0.73%	0.91%	1.17%	1.27%	1.42%
MM	Composite	0.91%	0.70%	0.87%	1.12%	1.22%	1.37%
MR	Composite	0.90%	0.69%	0.86%	1.11%	1.21%	1.35%
XR	Composite	0.86%	0.67%	0.83%	1.07%	1.17%	1.30%
MR	Composite						
MR	Composite						
MR	Composite						
MR	Composite						
MR	Composite						
CR	Composite	2.83%	2.83%	2.83%	2.83%	2.83%	2.83%
MR	Composite	2.83%	2.83%	2.83%	2.83%	2.83%	2.83%
XR	Composite						
CR	Composite						
MR	Composite	0.35%	0.26%	0.74%	0.93%	0.93%	0.49%
CR	Composite	0.12%	0.17%	0.22%	0.28%	0.32%	0.37%
MR	Composite						
XR	Composite	0.12%	0.13%	0.17%	0.21%	0.24%	0.28%
CR	Composite	0.12%	0.17%	0.22%	0.28%	0.33%	0.37%
MR	Composite	0.12%	0.17%	0.22%	0.28%	0.33%	0.37%
CR	Composite	3.50%	3.50%	3.50%	3.50%	3.50%	3.50%
MR	Composite	3.50%	3.50%	3.50%	3.50%	3.50%	3.50%

					0.4	
0.94%	1.14%	1.04%	1.15%	1.27%	0.4 NR	A
					0.4	
0.88%	1.14%	1.04%	1.15%	1.27%	0.4 NR	BB
0.99%	1.20%	1.09%	1.21%	1.33%	0.4 NR	BBB
					0.4	
0.94%	1.14%	1.04%	1.15%	1.27%	0.4 NR	A
					0.4	
0.96%	1.04%	1.22%	1.31%	1.32%	0.4 BB	BBB
0.96%	1.04%	1.22%	1.31%	1.32%	0.4 BB	BBB
0.96%	1.04%	1.22%	1.35%	1.32%	0.4 A	AA
					0.4	
					0.4	
0.96%	1.04%	1.22%	1.35%	1.32%	0.4 A	AA
0.95%	1.02%	1.22%	1.30%	1.32%	0.4 BBB	A
0.96%	1.04%	1.22%	1.31%	1.32%	0.4 BB	BBB
0.96%	1.04%	1.22%	1.35%	1.32%	0.4 A	AA
1.02%	1.11%	1.22%	1.42%	1.32%	0.4 BBB	A
					0.4	
0.96%	1.04%	1.22%	1.35%	1.32%	0.4 A	AA
0.95%	0.010241291	0.0121615	0.013010333	0.01324872	0.4 BBB	A
0.96%	1.00%	1.00%	1.00%	1.44%	0.4 NR	NR
0.96%	0.00999375	0.0099633	0.0099633	0.014360472	0.4 NR	NR
0.96%	1.00%	1.00%	1.00%	1.44%	0.4 NR	NR
					0.4	
0.96%	1.00%	1.00%	1.00%	1.44%	0.4 NR	NR
0.93%	0.009634967	0.0099633	0.0099633	0.014360472	0.4 NR	NR
					0.4	
					0.4	
					0.4	
					0.4	
0.72%	0.78%	0.73%	0.77%	0.76%	0.4 BB	BBB
0.76%	0.81%	0.76%	0.80%	0.79%	0.4 BBB	A
0.71%	0.76%	0.73%	0.76%	0.76%	0.4 A	AA
0.76%	0.81%	0.76%	0.80%	0.79%	0.4 BBB	A
0.71%	0.007645833	0.007288994	0.007637591	0.007581608	0.4 A	AA
0.71%	0.76%	0.72%	0.76%	0.75%	0.4 BBB	A
					0.4	
0.71%	0.76%	0.73%	0.76%	0.76%	0.4 A	AA
					0.4	
0.71%	0.007645833	0.007288994	0.007637591	0.007581608	0.4 A	AA
0.72%	0.00777134	0.007297991	0.007693242	0.007581608	0.4 BB	BBB
0.72%	0.00777134	0.007297991	0.007693242	0.007581608	0.4 BB	BBB
					0.4	
0.71%	0.007645833	0.007288994	0.007637591	0.007581608	0.4 A	AA
0.71%	0.76%	0.73%	0.76%	0.76%	0.4 A	AA
0.76%	0.81%	0.76%	0.80%	0.79%	0.4 BBB	A
0.71%	0.007645833	0.007288994	0.007637591	0.007581608	0.4 A	AA
0.71%	0.76%	0.72%	0.76%	0.75%	0.4 BBB	A
1.49%	1.55%	1.71%	1.64%	1.58%	0.4 BBB	A
1.43%	1.49%	1.64%	1.57%	1.58%	0.4 BBB	A
1.42%	0.014701651	0.016242803	0.01554772	0.015777	0.4 BBB	AA
					0.4	
1.49%	1.55%	1.71%	1.64%	1.58%	0.4 BBB	A
1.43%	1.49%	1.64%	1.57%	1.58%	0.4 BBB	A
1.42%	1.47%	1.62%	1.55%	1.58%	0.4 BBB	AA
1.37%	1.42%	1.56%	1.50%	1.58%	0.4 BBB	A
					0.5	
					0.5	
					0.5	
					0.5	
					0.5	
2.83%	2.83%	2.83%	2.83%	2.83%	0.5	
2.83%	2.83%	2.83%	2.83%	2.83%	0.5	
					0.5	
					0.4	
0.62%	0.66%	0.66%	0.66%	0.66%	0.4 NR	NR
0.42%	0.50%	0.49%	0.63%	0.54%	0.4 NR	A
					0.36	
0.32%	0.40%	0.49%	0.63%	0.54%	0.36 NR	BBB
0.43%	0.50%	0.49%	0.63%	0.54%	0.36 NR	BB
0.43%	0.50%	0.49%	0.63%	0.54%	0.36 NR	BB
3.50%	3.50%	3.50%	3.50%	3.50%	0.4	
3.50%	3.50%	3.50%	3.50%	3.50%	0.4	

A	A	NR	NR	A	BBB
BB	BB	NR	NR	B	B
BBB	BBB	NR	NR	BBB	BB
A	A	NR	NR	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	AA	AA	AA	AA
A	A	A	A	A	A
AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	B	CCC	B	BB	B
NR	BBB	BB	BBB	A	BBB
NR	B	CCC	B	BB	B
NR	BBB	BB	BBB	A	BBB
NR	BB	B	BB	BBB	BB
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
			NR		
			NR		
NR	NR		NR	NR	NR
AA	AA	AA	AA	A	A
A	A	A	A	BBB	A
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
			NR		
			NR		

			NR		Telecommunications
A	A	BB	BB	2	Telecommunications
			NR		Telecommunications
BB	BB	CCC	BB	2	Telecommunications
BBB	BBB	B	BB	2	Telecommunications
			NR		Telecommunications
A	A	BB	BB	2	Telecommunications
			NR		Telecommunications
NR	BB	NR	A	9	Utilities
NR	BB	NR	A	9	Utilities
NR	BBB	NR	A	8	Utilities
			NR		Utilities
			NR		Utilities
NR	BBB	NR	A	8	Utilities
NR	A	NR	BBB	7	Utilities
NR	BB	NR	A	9	Utilities
NR	BBB	NR	A	8	Utilities
NR	BBB	NR	A	9	Utilities
			NR		Utilities
NR	BBB	NR	A	8	Utilities
NR	A	NR	BBB	7	Utilities
NR		NR	NR	3	Utilities
NR		NR	NR	3	Utilities
NR		NR	NR	3	Utilities
			NR		Utilities
NR		NR	NR	3	Utilities
NR		NR	NR	3	Utilities
			NR		Technology
			NR		Technology
			NR		Technology
			NR		Technology
CCC	BB	CCC	AA	12	Oil & Gas
B	BBB	B	A	4	Oil & Gas
BB	A	BB	AA	11	Oil & Gas
B	BBB	B	A	4	Oil & Gas
BB	A	BB	AA	11	Oil & Gas
B	BBB	B	AA	12	Oil & Gas
			NR		Oil & Gas
BB	A	BB	AA	11	Oil & Gas
			NR		Oil & Gas
BB	A	BB	AA	11	Oil & Gas
CCC	BB	CCC	AA	12	Oil & Gas
CCC	BB	CCC	AA	12	Oil & Gas
			NR		Oil & Gas
BB	A	BB	AA	11	Oil & Gas
BB	A	BB	AA	11	Oil & Gas
B	BBB	B	A	4	Oil & Gas
BB	A	BB	AA	11	Oil & Gas
B	BBB	B	AA	12	Oil & Gas
BBB	BBB	NR	BBB	8	Basic Materials
BBB	BBB	NR	BBB	8	Basic Materials
A	A	NR	BBB	8	Basic Materials
			NR		Basic Materials
BBB	BBB	NR	BBB	8	Basic Materials
BBB	BBB	NR	BBB	8	Basic Materials
A	A	NR	BBB	8	Basic Materials
BBB	BBB	NR	BBB	8	Basic Materials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR	2	Industrials
			NR	2	Industrials
			NR		Industrials
			NR		Utilities
			NR	2	Utilities
NR	NR	NR	A	9	Basic Materials
			NR		Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
			NR	2	Industrials
			NR	2	Industrials

N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Thin	Thin	Entity Tier
N.Amer	United States	BBB	A	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	A	Thin	Thin	Thin	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	A	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
Europe	France	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	A				
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A				
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	A				
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Taiwan Province of China		BB				
Asia	Taiwan Province of China		BB				
Asia	Taiwan Province of China		BB				
Asia	Taiwan Province of China		BB				
Asia	Taiwan Province of China		BB				
Asia	Taiwan Province of China		BB				
Asia	Taiwan Province of China		BB				
Asia	Taiwan Province of China		BB				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Thin	Thin	Thin
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				

Thin	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Thin	Thin	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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TEKNIUSDXR	31-Jul-08 TEKNI
TELARGUSDCR	31-Jul-08 TELARG
TELARGUSDMR	31-Jul-08 TELARG
TELARGUSDXR	31-Jul-08 TELARG
TELDANEURMM	31-Jul-08 TELDAN
TELDANUSDMM	31-Jul-08 TELDAN
TELDANAUDMM	31-Jul-08 TELDAN
TELDANCHFCR	31-Jul-08 TELDAN
TELDANCHFMM	31-Jul-08 TELDAN
TELDANEURCR	31-Jul-08 TELDAN
TELDANEURMM	31-Jul-08 TELDAN
TELDANEURMR	31-Jul-08 TELDAN
TELDANEURXR	31-Jul-08 TELDAN
TELDANGBPCR	31-Jul-08 TELDAN
TELDANGBPMM	31-Jul-08 TELDAN
TELDANHKDMM	31-Jul-08 TELDAN
TELDANJPYCR	31-Jul-08 TELDAN
TELDANJPYMM	31-Jul-08 TELDAN
TELDANSEKMM	31-Jul-08 TELDAN
TELDANSGDMM	31-Jul-08 TELDAN
TELDANUSDCR	31-Jul-08 TELDAN
TELDANUSDMM	31-Jul-08 TELDAN
TELDANUSDMR	31-Jul-08 TELDAN
TELDANUSDXR	31-Jul-08 TELDAN
TELECOAUDCR	31-Jul-08 TELECO
TELECOAUDMR	31-Jul-08 TELECO
TELECOCADMR	31-Jul-08 TELECO
TELECOCHFCR	31-Jul-08 TELECO
TELECOCHFMR	31-Jul-08 TELECO
TELECOEURCR	31-Jul-08 TELECO
TELECOEURMM	31-Jul-08 TELECO
TELECOEURMR	31-Jul-08 TELECO
TELECOEURXR	31-Jul-08 TELECO
TELECOGBPCR	31-Jul-08 TELECO
TELECOGBPMR	31-Jul-08 TELECO
TELECOHKDMR	31-Jul-08 TELECO
TELECOJPYCR	31-Jul-08 TELECO
TELECOJPYMM	31-Jul-08 TELECO
TELECOJPYMR	31-Jul-08 TELECO
TELECONOKMR	31-Jul-08 TELECO
TELECONZDMR	31-Jul-08 TELECO
TELECOSGDCR	31-Jul-08 TELECO
TELECOSGDMR	31-Jul-08 TELECO
TELECOTWDMR	31-Jul-08 TELECO
TELECOUSDCR	31-Jul-08 TELECO
TELECOUSDMM	31-Jul-08 TELECO
TELECOUSDMR	31-Jul-08 TELECO
TELECOUSDXR	31-Jul-08 TELECO
TELEFOAUDCR	31-Jul-08 TELEFO
TELEFOAUDMM	31-Jul-08 TELEFO
TELEFOCADMM	31-Jul-08 TELEFO
TELEFOCHFCR	31-Jul-08 TELEFO
TELEFOCHFMM	31-Jul-08 TELEFO
TELEFODKKMM	31-Jul-08 TELEFO
TELEFOEURCR	31-Jul-08 TELEFO
TELEFOEURMM	31-Jul-08 TELEFO
TELEFOEURMR	31-Jul-08 TELEFO
TELEFOEURXR	31-Jul-08 TELEFO
TELEFOGBPCR	31-Jul-08 TELEFO
TELEFOGBPMM	31-Jul-08 TELEFO
TELEFOHKDMM	31-Jul-08 TELEFO
TELEFOJPYCR	31-Jul-08 TELEFO
TELEFOJPYMM	31-Jul-08 TELEFO
TELEFONOKMM	31-Jul-08 TELEFO
TELEFOSEKMM	31-Jul-08 TELEFO
TELEFOSGDMM	31-Jul-08 TELEFO
TELEFOTWDCR	31-Jul-08 TELEFO
TELEFOUSDCR	31-Jul-08 TELEFO
TELEFOUSDMM	31-Jul-08 TELEFO
TELEFOUSDMR	31-Jul-08 TELEFO
TELEFOUSDXR	31-Jul-08 TELEFO
TELEFOZARMM	31-Jul-08 TELEFO
TELENZAUDCR	31-Jul-08 TELENZ
TELENZAUDMR	31-Jul-08 TELENZ

Tekni Plex Inc	8FGA1P	SNRFOR	USD
Telefonica de Argentina SA	PY935P	SNRFOR	USD
Telefonica de Argentina SA	PY935P	SNRFOR	USD
Telefonica de Argentina SA	PY935P	SNRFOR	USD
TDC A/S	KTD999	SECDOM	EUR
TDC A/S	KTD999	SECDOM	USD
TDC A/S	KTD999	SNRFOR	AUD
TDC A/S	KTD999	SNRFOR	CHF
TDC A/S	KTD999	SNRFOR	CHF
TDC A/S	KTD999	SNRFOR	EUR
TDC A/S	KTD999	SNRFOR	EUR
TDC A/S	KTD999	SNRFOR	EUR
TDC A/S	KTD999	SNRFOR	EUR
TDC A/S	KTD999	SNRFOR	GBP
TDC A/S	KTD999	SNRFOR	GBP
TDC A/S	KTD999	SNRFOR	HKD
TDC A/S	KTD999	SNRFOR	JPY
TDC A/S	KTD999	SNRFOR	JPY
TDC A/S	KTD999	SNRFOR	SEK
TDC A/S	KTD999	SNRFOR	SGD
TDC A/S	KTD999	SNRFOR	USD
TDC A/S	KTD999	SNRFOR	USD
TDC A/S	KTD999	SNRFOR	USD
TDC A/S	KTD999	SNRFOR	USD
Telstra Corp Ltd	8FGFFW	SNRFOR	AUD
Telstra Corp Ltd	8FGFFW	SNRFOR	AUD
Telstra Corp Ltd	8FGFFW	SNRFOR	CAD
Telstra Corp Ltd	8FGFFW	SNRFOR	CHF
Telstra Corp Ltd	8FGFFW	SNRFOR	CHF
Telstra Corp Ltd	8FGFFW	SNRFOR	EUR
Telstra Corp Ltd	8FGFFW	SNRFOR	EUR
Telstra Corp Ltd	8FGFFW	SNRFOR	EUR
Telstra Corp Ltd	8FGFFW	SNRFOR	EUR
Telstra Corp Ltd	8FGFFW	SNRFOR	GBP
Telstra Corp Ltd	8FGFFW	SNRFOR	GBP
Telstra Corp Ltd	8FGFFW	SNRFOR	HKD
Telstra Corp Ltd	8FGFFW	SNRFOR	JPY
Telstra Corp Ltd	8FGFFW	SNRFOR	JPY
Telstra Corp Ltd	8FGFFW	SNRFOR	JPY
Telstra Corp Ltd	8FGFFW	SNRFOR	NOK
Telstra Corp Ltd	8FGFFW	SNRFOR	NZD
Telstra Corp Ltd	8FGFFW	SNRFOR	SGD
Telstra Corp Ltd	8FGFFW	SNRFOR	SGD
Telstra Corp Ltd	8FGFFW	SNRFOR	TWD
Telstra Corp Ltd	8FGFFW	SNRFOR	USD
Telstra Corp Ltd	8FGFFW	SNRFOR	USD
Telstra Corp Ltd	8FGFFW	SNRFOR	USD
Telstra Corp Ltd	8FGFFW	SNRFOR	USD
Telefonica S A	8FGCBA	SNRFOR	AUD
Telefonica S A	8FGCBA	SNRFOR	AUD
Telefonica S A	8FGCBA	SNRFOR	CAD
Telefonica S A	8FGCBA	SNRFOR	CHF
Telefonica S A	8FGCBA	SNRFOR	CHF
Telefonica S A	8FGCBA	SNRFOR	DKK
Telefonica S A	8FGCBA	SNRFOR	EUR
Telefonica S A	8FGCBA	SNRFOR	EUR
Telefonica S A	8FGCBA	SNRFOR	EUR
Telefonica S A	8FGCBA	SNRFOR	EUR
Telefonica S A	8FGCBA	SNRFOR	GBP
Telefonica S A	8FGCBA	SNRFOR	GBP
Telefonica S A	8FGCBA	SNRFOR	HKD
Telefonica S A	8FGCBA	SNRFOR	JPY
Telefonica S A	8FGCBA	SNRFOR	JPY
Telefonica S A	8FGCBA	SNRFOR	NOK
Telefonica S A	8FGCBA	SNRFOR	SEK
Telefonica S A	8FGCBA	SNRFOR	SGD
Telefonica S A	8FGCBA	SNRFOR	TWD
Telefonica S A	8FGCBA	SNRFOR	USD
Telefonica S A	8FGCBA	SNRFOR	USD
Telefonica S A	8FGCBA	SNRFOR	USD
Telefonica S A	8FGCBA	SNRFOR	USD
Telefonica S A	8FGCBA	SNRFOR	ZAR
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	AUD
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	AUD

XR	Composite	3.50%	3.50%	3.50%	3.50%	3.50%	3.50%
CR	Composite	3.70%	4.79%	5.50%	5.80%	6.03%	6.20%
MR	Composite	3.70%	4.79%	5.50%	5.80%	6.03%	5.89%
XR	Composite	3.70%	4.79%	5.50%	5.80%	6.03%	5.67%
MM	Composite	0.0076825	0.008579	0.011529	0.0142865	0.013075	0.0199
MM	Composite	0.77%	0.86%	1.15%	1.43%	1.31%	1.99%
MM	Composite	0.007303655	0.008021291	0.010684583	0.013384879	0.015870126	0.018185335
CR	Composite	0.76%	0.84%	1.13%	1.40%	1.65%	1.89%
MM	Composite	0.73%	0.80%	1.08%	1.34%	1.58%	1.82%
CR	Composite	0.007578144	0.008360726	0.011251737	0.013976881	0.016531212	0.01893822
MM	Composite	0.73%	0.80%	1.08%	1.34%	1.58%	1.82%
MR	Composite	0.007199237	0.00794269	0.01068915	0.013278037	0.015704652	0.017991309
XR	Composite						
CR	Composite	0.007578144	0.008360726	0.011251737	0.013976881	0.016531212	0.01893822
MM	Composite	0.007265018	0.008006447	0.010773948	0.013398553	0.015818487	0.018151225
MM	Composite	0.007265018	0.008006447	0.010773948	0.013398553	0.015818487	0.018151225
CR	Composite	0.007303655	0.008021291	0.010660966	0.01396517	0.016748101	0.019109223
MM	Composite	0.007303655	0.008021291	0.010234527	0.013406563	0.016078177	0.018344854
MM	Composite	0.007265018	0.008006447	0.010773948	0.013398553	0.015818487	0.018151225
MM	Composite	0.007265018	0.008006447	0.010773948	0.013398553	0.015818487	0.018151225
CR	Composite	0.007578144	0.008360726	0.011251737	0.013976881	0.016531212	0.01893822
MM	Composite	0.73%	0.80%	1.08%	1.34%	1.58%	1.82%
MR	Composite	0.72%	0.79%	1.07%	1.33%	1.57%	1.80%
XR	Composite	0.006934001	0.007650065	0.010295339	0.012788846	0.015126059	0.017328472
CR	Composite						
MR	Composite	0.36%	0.41%	0.50%	0.60%	0.69%	0.75%
MR	Composite	0.35%	0.42%	0.50%	0.59%	0.67%	0.75%
CR	Composite						
MR	Composite	0.35%	0.42%	0.50%	0.59%	0.67%	0.75%
CR	Composite	0.003734737	0.004428503	0.005246358	0.006238781	0.007058539	0.007870219
MM	Composite	0.36%	0.43%	0.50%	0.60%	0.68%	0.76%
MR	Composite	0.35%	0.42%	0.50%	0.59%	0.67%	0.75%
XR	Composite						
CR	Composite						
MR	Composite	0.35%	0.42%	0.50%	0.59%	0.67%	0.75%
MR	Composite	0.003548	0.004207077	0.004993162	0.005937999	0.006717067	0.007467766
CR	Composite	0.003548	0.004292702	0.005108628	0.006161112	0.006958478	0.007797116
MM	Composite						
MR	Composite	0.35%	0.41%	0.49%	0.59%	0.67%	0.75%
MR	Composite	0.003548	0.004207077	0.004993162	0.005937999	0.006717067	0.007467766
MR	Composite	0.35%	0.42%	0.50%	0.59%	0.67%	0.75%
CR	Composite						
MR	Composite	0.35%	0.42%	0.50%	0.59%	0.67%	0.75%
MR	Composite	0.35%	0.42%	0.50%	0.59%	0.67%	0.75%
CR	Composite	0.003734737	0.004428503	0.005246358	0.006238781	0.007058539	0.007870219
MM	Composite	0.36%	0.43%	0.50%	0.60%	0.68%	0.76%
MR	Composite	0.35%	0.42%	0.50%	0.59%	0.67%	0.75%
XR	Composite	0.34%	0.41%	0.48%	0.57%	0.65%	0.72%
CR	Composite	0.35%	0.42%	0.61%	0.78%	0.90%	1.01%
MM	Composite	0.33%	0.41%	0.58%	0.75%	0.86%	0.97%
MM	Composite	0.34%	0.41%	0.60%	0.78%	0.87%	0.97%
CR	Composite	0.37%	0.45%	0.63%	0.81%	0.89%	1.00%
MM	Composite	0.34%	0.41%	0.60%	0.78%	0.87%	0.97%
MM	Composite	0.34%	0.41%	0.60%	0.78%	0.87%	0.97%
CR	Composite	0.37%	0.45%	0.63%	0.81%	0.89%	1.00%
MM	Composite	0.34%	0.41%	0.60%	0.78%	0.87%	0.97%
MR	Composite	0.34%	0.41%	0.59%	0.77%	0.86%	0.96%
XR	Composite	0.33%	0.40%	0.57%	0.74%	0.82%	0.92%
CR	Composite	0.003671561	0.0044528	0.006267163	0.00809795	0.008906718	0.01004251
MM	Composite	0.34%	0.41%	0.60%	0.78%	0.87%	0.97%
MM	Composite	0.34%	0.41%	0.60%	0.78%	0.87%	0.97%
CR	Composite	0.35%	0.42%	0.63%	0.81%	0.91%	1.01%
MM	Composite	0.33%	0.41%	0.60%	0.77%	0.87%	0.97%
MM	Composite	0.34%	0.41%	0.60%	0.78%	0.87%	0.97%
MM	Composite	0.34%	0.41%	0.60%	0.78%	0.87%	0.97%
MM	Composite	0.34%	0.41%	0.60%	0.78%	0.87%	0.97%
CR	Composite						
CR	Composite	0.37%	0.45%	0.63%	0.81%	0.89%	1.00%
MM	Composite	0.34%	0.41%	0.60%	0.78%	0.87%	0.97%
MR	Composite	0.34%	0.41%	0.59%	0.77%	0.86%	0.96%
XR	Composite	0.33%	0.40%	0.57%	0.74%	0.82%	0.92%
MM	Composite	0.34%	0.41%	0.60%	0.78%	0.87%	0.97%
CR	Composite	0.29%	0.31%	0.38%	0.45%	0.56%	0.68%
MR	Composite	0.29%	0.30%	0.36%	0.43%	0.54%	0.64%

3.50%	3.50%	3.50%	3.50%	3.50%	0.4	
6.50%	6.75%	6.96%	6.84%	7.08%	0.275 NR	NR
6.17%	6.41%	6.61%	6.84%	6.72%	0.275 NR	NR
5.95%	6.18%	6.36%	6.84%	6.48%	0.275 NR	NR
2.15%	0.022422	0.022422	0.022422	0.022422	NR	NR
2.15%	2.24%	2.24%	2.24%	2.24%	NR	NR
1.95%	0.020660968	0.022087995	0.0224716	0.02243466	0.4 BB	BBB
2.04%	2.16%	2.21%	2.25%	2.24%	0.4 BBB	A
1.95%	2.07%	2.21%	2.25%	2.24%	0.4 A	AA
2.04%	0.021577184	0.022087995	0.0224716	0.02243466	0.4 BBB	A
1.95%	2.07%	2.21%	2.25%	2.24%	0.4 A	AA
1.94%	0.020498325	0.022087995	0.0224716	0.02243466	0.4 BBB	A
					0.4	
2.04%	0.021577184	0.022087995	0.0224716	0.02243466	0.4 BBB	A
1.95%	0.020677108	0.022087995	0.0224716	0.02243466	0.4 A	AA
1.95%	0.020677108	0.022087995	0.0224716	0.02243466	0.4 A	AA
2.09%	0.021828778	0.022087995	0.023339375	0.02243466	0.4 BB	BBB
2.01%	0.020955627	0.022087995	0.0224058	0.02243466	0.4 BB	BBB
1.95%	0.020677108	0.022087995	0.0224716	0.02243466	0.4 A	AA
1.95%	0.020677108	0.022087995	0.0224716	0.02243466	0.4 A	AA
2.04%	0.021577184	0.022087995	0.0224716	0.02243466	0.4 BBB	A
1.95%	2.07%	2.21%	2.25%	2.24%	0.4 A	AA
1.94%	2.05%	2.21%	2.25%	2.24%	0.4 BBB	A
1.87%	0.019743124	0.022087995	0.0224716	0.02243466	0.4 BBB	A
					0.4	
0.83%	0.92%	1.03%	1.01%	1.12%	0.4 A	A
0.83%	0.92%	1.04%	1.04%	1.16%	0.4 A	AA
					0.4	
0.83%	0.92%	1.04%	1.04%	1.16%	0.4 A	AA
0.88%	0.009721695	0.010896562	0.010971106	0.012238596	0.4 BBB	A
0.84%	0.93%	1.05%	1.05%	1.17%	0.4 BBB	A
0.83%	0.92%	1.04%	1.04%	1.16%	0.4 A	AA
					0.4	
					0.4	
0.83%	0.92%	1.04%	1.04%	1.16%	0.4 A	AA
0.83%	0.009231917	0.010351734	0.010422551	0.011626667	0.4 A	AA
0.86%	0.009457976	0.009713518	0.01013289	0.011182181	0.4 BB	BBB
					0.4	
0.83%	0.92%	0.92%	0.96%	1.12%	0.4 BB	BBB
0.83%	0.009231917	0.010351734	0.010422551	0.011626667	0.4 A	AA
0.83%	0.92%	1.04%	1.04%	1.16%	0.4 A	AA
					0.4	
0.008338735	0.92%	1.04%	1.04%	1.16%	0.4 A	AA
0.008338735	0.92%	1.04%	1.04%	1.16%	0.4 A	AA
0.008780827	0.009721695	0.010896562	0.010971106	0.012238596	0.4 BBB	A
0.008429594	0.93%	1.05%	1.05%	1.17%	0.4 BBB	A
0.008338735	0.92%	1.04%	1.04%	1.16%	0.4 A	AA
0.008034457	0.89%	1.00%	1.00%	1.12%	0.4 BBB	A
0.010569525	1.14%	1.14%	1.20%	1.27%	0.4 BBB	BBB
0.010146744	1.09%	1.14%	1.20%	1.27%	0.4 A	A
0.010309684	1.09%	1.12%	1.20%	1.27%	0.4 AA	AAA
0.010617367	1.12%	1.16%	1.20%	1.27%	0.4 A	A
0.010309684	1.09%	1.12%	1.20%	1.27%	0.4 AA	AAA
0.010309684	1.09%	1.12%	1.20%	1.27%	0.4 AA	AAA
0.010617367	1.12%	1.16%	1.20%	1.27%	0.4 A	A
0.010309684	1.09%	1.12%	1.20%	1.27%	0.4 AA	AAA
0.010158585	1.07%	1.10%	1.20%	1.27%	0.4 A	AA
0.009784321	1.03%	1.06%	1.20%	1.27%	0.4 A	AA
0.010617367	0.011194738	0.011620167	0.012005335	0.012721611	0.4 A	A
0.010309684	1.09%	1.12%	1.20%	1.27%	0.4 AA	AAA
0.010309684	1.09%	1.12%	1.20%	1.27%	0.4 AA	AAA
0.010634623	1.15%	1.14%	1.20%	1.27%	0.4 BBB	BBB
0.010209238	1.10%	1.14%	1.20%	1.27%	0.4 A	A
0.010309684	1.09%	1.12%	1.20%	1.27%	0.4 AA	AAA
0.010309684	1.09%	1.12%	1.20%	1.27%	0.4 AA	AAA
0.010309684	1.09%	1.12%	1.20%	1.27%	0.4 AA	AAA
					0.4	
0.010617367	1.12%	1.16%	1.20%	1.27%	0.4 A	A
0.010309684	1.09%	1.12%	1.20%	1.27%	0.4 AA	AAA
0.010158585	1.07%	1.10%	1.20%	1.27%	0.4 A	AA
0.98%	1.03%	1.06%	1.20%	1.27%	0.4 A	AA
1.03%	1.09%	1.12%	1.20%	1.27%	0.4 AA	AAA
0.77%	0.80%	0.92%	0.92%	0.97%	0.4 BBB	BBB
0.73%	0.80%	0.92%	0.87%	0.92%	0.4 BBB	A

			NR		
NR	NR	NR	BB	BB	BB
NR	NR	NR	B	B	B
NR	NR	NR	B	B	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	A	BBB	BBB	BBB
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	A	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
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AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	BBB	A	BBB	BBB	A
AA	A	AA	A	A	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB

			NR	2 Industrials
BB	NR	BB	NR	3 Telecommunications
B	NR	B	NR	3 Telecommunications
B	NR	B	NR	3 Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
NR	BB	NR	AA	9 Telecommunications
NR	BB	NR	AA	8 Telecommunications
NR	BB	NR	A	8 Telecommunications
NR	BB	NR	AA	8 Telecommunications
NR	BB	NR	A	8 Telecommunications
NR	BB	NR	AA	8 Telecommunications
			NR	Telecommunications
NR	BB	NR	AA	8 Telecommunications
NR	BB	NR	A	8 Telecommunications
NR	BB	NR	A	8 Telecommunications
NR	BBB	NR	A	4 Telecommunications
NR	A	NR	A	4 Telecommunications
NR	BB	NR	A	8 Telecommunications
NR	BB	NR	A	8 Telecommunications
NR	BB	NR	AA	8 Telecommunications
NR	BB	NR	A	8 Telecommunications
NR	BB	NR	AA	8 Telecommunications
NR	BB	NR	AA	8 Telecommunications
			NR	Telecommunications
BBB	A	BB	AA	7 Telecommunications
AA	AA	A	AA	16 Telecommunications
			NR	Telecommunications
AA	AA	A	AA	16 Telecommunications
A	A	BBB	AA	17 Telecommunications
A	A	BBB	AA	17 Telecommunications
AA	AA	A	AA	16 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
AA	AA	A	AA	16 Telecommunications
AA	AA	A	AA	16 Telecommunications
BBB	BBB	BB	A	5 Telecommunications
			NR	Telecommunications
BBB	BBB	BB	A	4 Telecommunications
AA	AA	A	AA	16 Telecommunications
AA	AA	A	AA	16 Telecommunications
			NR	Telecommunications
AA	AA	A	AA	16 Telecommunications
AA	AA	A	AA	16 Telecommunications
A	A	BBB	AA	17 Telecommunications
A	A	BBB	AA	17 Telecommunications
AA	AA	A	AA	16 Telecommunications
A	A	BBB	AA	17 Telecommunications
BB	NR	NR	A	3 Telecommunications
BB	NR	NR	A	3 Telecommunications
BBB	NR	NR	AA	17 Telecommunications
BBB	NR	NR	A	6 Telecommunications
BBB	NR	NR	AA	17 Telecommunications
BBB	NR	NR	AA	17 Telecommunications
BBB	NR	NR	A	6 Telecommunications
BBB	NR	NR	AA	17 Telecommunications
BBB	NR	NR	AA	19 Telecommunications
BBB	NR	NR	AA	19 Telecommunications
BBB	NR	NR	A	6 Telecommunications
BBB	NR	NR	AA	17 Telecommunications
BBB	NR	NR	AA	17 Telecommunications
BB	NR	NR	A	5 Telecommunications
BB	NR	NR	A	5 Telecommunications
BBB	NR	NR	AA	17 Telecommunications
BBB	NR	NR	AA	17 Telecommunications
BBB	NR	NR	AA	17 Telecommunications
			NR	Telecommunications
BBB	NR	NR	A	6 Telecommunications
BBB	NR	NR	AA	17 Telecommunications
BBB	NR	NR	AA	19 Telecommunications
BBB	NR	NR	AA	19 Telecommunications
BBB	NR	NR	AA	17 Telecommunications
BB	BBB	BBB	A	4 Telecommunications
BB	A	A	A	4 Telecommunications

N.Amer	United States	CCC	BB				
Lat.Amer	Argentina	B	B	Thin	Thin	Thin	Thin
Lat.Amer	Argentina	B	B	Thin	Thin	Thin	Thin
Lat.Amer	Argentina	B	B	Thin	Thin	Thin	Thin
Europe	Denmark	BB	BBB	Thin	Thin	Thin	Thin
Europe	Denmark	BB	BBB	Thin	Thin	Thin	Thin
Europe	Denmark	BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Denmark	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	BBB				
Europe	Denmark	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Denmark	BB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Denmark	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Denmark	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Denmark	BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A				
Oceania	Australia	A	A	Entity Tier	DocAdj	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB				
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	New Zealand	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	New Zealand	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp

	Thin					
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Thin	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj	DocAdj
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TELENZCHFCR	31-Jul-08 TELENZ
TELENZCHFMR	31-Jul-08 TELENZ
TELENZEURCR	31-Jul-08 TELENZ
TELENZEURMM	31-Jul-08 TELENZ
TELENZEURMR	31-Jul-08 TELENZ
TELENZGBPCR	31-Jul-08 TELENZ
TELENZGBPMM	31-Jul-08 TELENZ
TELENZGBPMR	31-Jul-08 TELENZ
TELENZHKDMR	31-Jul-08 TELENZ
TELENZJPYCR	31-Jul-08 TELENZ
TELENZJPYMR	31-Jul-08 TELENZ
TELENZNOKMR	31-Jul-08 TELENZ
TELENZNZDMM	31-Jul-08 TELENZ
TELENZNZDMR	31-Jul-08 TELENZ
TELENZSGDMR	31-Jul-08 TELENZ
TELENZUSDCR	31-Jul-08 TELENZ
TELENZUSDMM	31-Jul-08 TELENZ
TELENZUSDMR	31-Jul-08 TELENZ
TELENZUSDXR	31-Jul-08 TELENZ
TELENZ-TCNZFinAUDMR	31-Jul-08 TELENZ-TCNZFin
TELENZ-TCNZFinNZDMR	31-Jul-08 TELENZ-TCNZFin
TELENZ-TCNZFinUSDCR	31-Jul-08 TELENZ-TCNZFin
TELENZ-TCNZFinUSDMR	31-Jul-08 TELENZ-TCNZFin
TELEO2EURCR	31-Jul-08 TELEO2
TELEO2EURMM	31-Jul-08 TELEO2
TELEO2USDCR	31-Jul-08 TELEO2
TELEO2USDMM	31-Jul-08 TELEO2
TELMALAUDCR	31-Jul-08 TELMAL
TELMALAUDMR	31-Jul-08 TELMAL
TELMALDKKCR	31-Jul-08 TELMAL
TELMALEURCR	31-Jul-08 TELMAL
TELMALEURMM	31-Jul-08 TELMAL
TELMALEURMR	31-Jul-08 TELMAL
TELMALGBPCR	31-Jul-08 TELMAL
TELMALHKDMR	31-Jul-08 TELMAL
TELMALJPYCR	31-Jul-08 TELMAL
TELMALJPYMM	31-Jul-08 TELMAL
TELMALSGDCR	31-Jul-08 TELMAL
TELMALSGDMR	31-Jul-08 TELMAL
TELMALTWDMR	31-Jul-08 TELMAL
TELMALUSDCR	31-Jul-08 TELMAL
TELMALUSDMM	31-Jul-08 TELMAL
TELMALUSDMR	31-Jul-08 TELMAL
TELMALUSDXR	31-Jul-08 TELMAL
TELNORAUDMM	31-Jul-08 TELNOR
TELNORCADMM	31-Jul-08 TELNOR
TELNORCHFCR	31-Jul-08 TELNOR
TELNORCHFMM	31-Jul-08 TELNOR
TELNORDKKMM	31-Jul-08 TELNOR
TELNOREURCR	31-Jul-08 TELNOR
TELNOREURMM	31-Jul-08 TELNOR
TELNOREURMR	31-Jul-08 TELNOR
TELNORGBPMM	31-Jul-08 TELNOR
TELNORGBPMR	31-Jul-08 TELNOR
TELNORHKDMM	31-Jul-08 TELNOR
TELNORJPYCR	31-Jul-08 TELNOR
TELNORJPYMM	31-Jul-08 TELNOR
TELNORNOKMM	31-Jul-08 TELNOR
TELNORSEKMM	31-Jul-08 TELNOR
TELNORSGDMM	31-Jul-08 TELNOR
TELNORTWDMM	31-Jul-08 TELNOR
TELNORUSDCR	31-Jul-08 TELNOR
TELNORUSDMM	31-Jul-08 TELNOR
TELNORUSDMR	31-Jul-08 TELNOR
TELNORUSDXR	31-Jul-08 TELNOR
TELPMAUDCR	31-Jul-08 TELPM
TELPMAUDMR	31-Jul-08 TELPM
TELPMEURCR	31-Jul-08 TELPM
TELPMEURMM	31-Jul-08 TELPM
TELPMEURMR	31-Jul-08 TELPM
TELPMJPYCR	31-Jul-08 TELPM
TELPMJPYXR	31-Jul-08 TELPM
TELPMUSDCR	31-Jul-08 TELPM
TELPMUSDMM	31-Jul-08 TELPM

Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	CHF
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	CHF
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	EUR
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	EUR
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	EUR
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	GBP
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	GBP
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	GBP
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	HKD
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	JPY
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	JPY
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	NOK
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	NZD
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	NZD
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	SGD
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	USD
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	USD
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	USD
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	USD
TCNZ Fin Ltd	QYHB4O	SNRFOR	AUD
TCNZ Fin Ltd	QYHB4O	SNRFOR	NZD
TCNZ Fin Ltd	QYHB4O	SNRFOR	USD
TCNZ Fin Ltd	QYHB4O	SNRFOR	USD
Telefonica O2 Czech Rep as	8FGCCC	SNRFOR	EUR
Telefonica O2 Czech Rep as	8FGCCC	SNRFOR	EUR
Telefonica O2 Czech Rep as	8FGCCC	SNRFOR	USD
Telefonica O2 Czech Rep as	8FGCCC	SNRFOR	USD
Telekom Malaysia BHD	8FGD6W	SNRFOR	AUD
Telekom Malaysia BHD	8FGD6W	SNRFOR	AUD
Telekom Malaysia BHD	8FGD6W	SNRFOR	DKK
Telekom Malaysia BHD	8FGD6W	SNRFOR	EUR
Telekom Malaysia BHD	8FGD6W	SNRFOR	EUR
Telekom Malaysia BHD	8FGD6W	SNRFOR	EUR
Telekom Malaysia BHD	8FGD6W	SNRFOR	GBP
Telekom Malaysia BHD	8FGD6W	SNRFOR	HKD
Telekom Malaysia BHD	8FGD6W	SNRFOR	JPY
Telekom Malaysia BHD	8FGD6W	SNRFOR	JPY
Telekom Malaysia BHD	8FGD6W	SNRFOR	SGD
Telekom Malaysia BHD	8FGD6W	SNRFOR	SGD
Telekom Malaysia BHD	8FGD6W	SNRFOR	TWD
Telekom Malaysia BHD	8FGD6W	SNRFOR	USD
Telekom Malaysia BHD	8FGD6W	SNRFOR	USD
Telekom Malaysia BHD	8FGD6W	SNRFOR	USD
Telekom Malaysia BHD	8FGD6W	SNRFOR	USD
Telenor ASA	8FGD80	SNRFOR	AUD
Telenor ASA	8FGD80	SNRFOR	CAD
Telenor ASA	8FGD80	SNRFOR	CHF
Telenor ASA	8FGD80	SNRFOR	CHF
Telenor ASA	8FGD80	SNRFOR	DKK
Telenor ASA	8FGD80	SNRFOR	EUR
Telenor ASA	8FGD80	SNRFOR	EUR
Telenor ASA	8FGD80	SNRFOR	EUR
Telenor ASA	8FGD80	SNRFOR	GBP
Telenor ASA	8FGD80	SNRFOR	GBP
Telenor ASA	8FGD80	SNRFOR	HKD
Telenor ASA	8FGD80	SNRFOR	JPY
Telenor ASA	8FGD80	SNRFOR	JPY
Telenor ASA	8FGD80	SNRFOR	NOK
Telenor ASA	8FGD80	SNRFOR	SEK
Telenor ASA	8FGD80	SNRFOR	SGD
Telenor ASA	8FGD80	SNRFOR	TWD
Telenor ASA	8FGD80	SNRFOR	USD
Telenor ASA	8FGD80	SNRFOR	USD
Telenor ASA	8FGD80	SNRFOR	USD
Telenor ASA	8FGD80	SNRFOR	USD
Philippine Long Distance Tel Co	789A77	SNRFOR	AUD
Philippine Long Distance Tel Co	789A77	SNRFOR	AUD
Philippine Long Distance Tel Co	789A77	SNRFOR	EUR
Philippine Long Distance Tel Co	789A77	SNRFOR	EUR
Philippine Long Distance Tel Co	789A77	SNRFOR	EUR
Philippine Long Distance Tel Co	789A77	SNRFOR	JPY
Philippine Long Distance Tel Co	789A77	SNRFOR	JPY
Philippine Long Distance Tel Co	789A77	SNRFOR	USD
Philippine Long Distance Tel Co	789A77	SNRFOR	USD

CR	Composite						
MR	Composite	0.29%	0.31%	0.39%	0.46%	0.56%	0.64%
CR	Composite	0.30%	0.33%	0.41%	0.49%	0.59%	0.68%
MM	Composite	0.29%	0.32%	0.39%	0.47%	0.57%	0.65%
MR	Composite	0.29%	0.31%	0.39%	0.46%	0.56%	0.64%
CR	Composite	0.30%	0.33%	0.41%	0.49%	0.59%	0.68%
MM	Composite						
MR	Composite	0.29%	0.31%	0.39%	0.46%	0.56%	0.64%
MR	Composite	0.29%	0.31%	0.39%	0.46%	0.56%	0.64%
CR	Composite						
MR	Composite	0.29%	0.33%	0.40%	0.46%	0.58%	0.65%
MR	Composite	0.29%	0.31%	0.39%	0.46%	0.56%	0.64%
MM	Composite						
MR	Composite						
MR	Composite	0.29%	0.31%	0.39%	0.46%	0.56%	0.64%
CR	Composite	0.30%	0.33%	0.41%	0.49%	0.59%	0.68%
MM	Composite						
MR	Composite	0.29%	0.31%	0.39%	0.46%	0.56%	0.64%
XR	Composite						
MR	Composite						
MR	Composite						
CR	Composite						
MR	Composite						
CR	Composite	0.58%	0.58%	0.58%	0.58%	0.58%	0.58%
MM	Composite	0.58%	0.58%	0.58%	0.58%	0.58%	0.58%
CR	Composite						
MM	Composite						
CR	Composite	0.004987213	0.0061029	0.007318308	0.008257544	0.009929388	0.011143741
MR	Composite	0.50%	0.61%	0.73%	0.83%	0.99%	1.11%
CR	Composite	0.50%	0.61%	0.74%	0.83%	0.99%	1.11%
CR	Composite	0.50%	0.61%	0.74%	0.83%	0.99%	1.11%
MM	Composite	0.49%	0.59%	0.71%	0.80%	0.96%	1.07%
MR	Composite						
CR	Composite	0.50%	0.61%	0.74%	0.83%	0.99%	1.11%
MR	Composite	0.48%	0.58%	0.70%	0.79%	0.95%	1.06%
CR	Composite	0.50%	0.61%	0.73%	0.81%	0.99%	1.14%
MM	Composite						
CR	Composite	0.50%	0.61%	0.74%	0.83%	0.99%	1.11%
MR	Composite	0.48%	0.58%	0.70%	0.79%	0.95%	1.06%
MR	Composite	0.48%	0.58%	0.70%	0.79%	0.95%	1.06%
CR	Composite	0.50%	0.61%	0.74%	0.83%	0.99%	1.11%
MM	Composite						
MR	Composite	0.48%	0.58%	0.70%	0.79%	0.95%	1.06%
XR	Composite						
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
CR	Composite	0.001902286	0.00229968	0.003427798	0.004431129	0.005101989	0.005893037
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
CR	Composite	0.19%	0.23%	0.34%	0.44%	0.51%	0.59%
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
MR	Composite	0.18%	0.22%	0.32%	0.41%	0.48%	0.56%
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
MR	Composite						
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
CR	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
MM	Composite	0.001837213	0.002217922	0.003305895	0.004229919	0.004925102	0.005674537
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
CR	Composite	0.19%	0.23%	0.34%	0.44%	0.51%	0.59%
MM	Composite	0.18%	0.22%	0.33%	0.42%	0.49%	0.57%
MR	Composite	0.001807172	0.002184696	0.003243644	0.004147533	0.004829234	0.00558757
XR	Composite						
CR	Composite	0.65%	1.09%	1.47%	1.76%	2.08%	2.38%
MR	Composite	0.65%	1.09%	1.47%	1.76%	2.08%	2.38%
CR	Composite	0.65%	1.07%	1.47%	1.79%	2.05%	2.37%
MM	Composite						
MR	Composite	0.65%	1.04%	1.40%	1.73%	1.99%	2.27%
CR	Composite	0.65%	1.09%	1.47%	1.76%	2.08%	2.38%
XR	Composite						
CR	Composite	0.65%	1.07%	1.47%	1.79%	2.05%	2.37%
MM	Composite						

					0.4	
0.72%	0.80%	0.92%	0.90%	0.98%	0.4 AA	AAA
0.76%	0.84%	0.97%	0.95%	1.04%	0.4 A	AA
0.73%	0.81%	0.93%	0.91%	0.99%	0.4 A	AA
0.72%	0.80%	0.92%	0.90%	0.98%	0.4 AA	AAA
0.76%	0.84%	0.97%	0.95%	1.04%	0.4 A	AA
					0.4	
0.72%	0.80%	0.92%	0.90%	0.98%	0.4 AA	AAA
0.72%	0.80%	0.92%	0.90%	0.98%	0.4 AA	AAA
					0.4	
0.74%	0.82%	0.92%	0.92%	0.98%	0.4 A	A
0.72%	0.80%	0.92%	0.90%	0.98%	0.4 AA	AAA
					0.4	
					0.4	
0.72%	0.80%	0.92%	0.90%	0.98%	0.4 AA	AAA
0.76%	0.84%	0.97%	0.95%	1.04%	0.4 A	AA
					0.4	
0.72%	0.80%	0.92%	0.90%	0.98%	0.4 AA	AAA
					0.4	
					0.305000007	
					0.305000007	
					0.305000007	
					0.305000007	
0.58%	0.58%	0.58%	0.58%	0.58%	0.4	NR
0.58%	0.58%	0.58%	0.58%	0.58%	0.4	NR
					0.4	
					0.4	
1.18%	0.012458571	0.012776192	0.013210957	0.01379964	0.364285714 BBB	BBB
1.18%	1.25%	1.28%	1.32%	1.38%	0.364285714 BBB	BBB
1.17%	1.25%	1.28%	1.32%	1.38%	0.358333333 AA	AA
1.17%	1.25%	1.28%	1.32%	1.38%	0.358333333 AA	AA
1.13%	1.20%	1.23%	1.28%	1.33%	0.364285714 A	A
					0.364285714	
1.17%	1.25%	1.28%	1.32%	1.38%	0.358333333 AA	AA
1.12%	1.19%	1.21%	1.26%	1.32%	0.364285714 A	A
1.22%	1.25%	1.28%	1.32%	1.38%	0.364285714 BBB	BBB
					0.364285714	
1.17%	1.25%	1.28%	1.32%	1.38%	0.358333333 AA	AA
1.12%	1.19%	1.21%	1.26%	1.32%	0.364285714 A	A
1.12%	1.19%	1.21%	1.26%	1.32%	0.364285714 A	A
1.17%	1.25%	1.28%	1.32%	1.38%	0.358333333 AA	AA
					0.364285714	
1.12%	1.19%	1.21%	1.26%	1.32%	0.364285714 A	A
					0.364285714	
0.64%	0.70%	0.70%	1.00%	1.05%	0.4 BBB	BBB
0.63%	0.69%	0.70%	1.00%	1.05%	0.4 AA	AA
0.67%	0.007292166	0.007008444	0.010385764	0.010954861	0.387142859 A	A
0.63%	0.69%	0.70%	1.00%	1.05%	0.4 AA	AA
0.63%	0.69%	0.70%	1.00%	1.05%	0.4 AA	AA
0.67%	0.73%	0.70%	1.04%	1.10%	0.387142859 A	A
0.63%	0.69%	0.70%	1.00%	1.05%	0.4 AA	AA
0.63%	0.68%	0.70%	0.99%	1.04%	0.391818183 A	A
0.63%	0.69%	0.70%	1.00%	1.05%	0.4 AA	AA
					0.391818183	
0.63%	0.69%	0.70%	1.00%	1.05%	0.4 AA	AA
0.64%	0.70%	0.70%	1.00%	1.05%	0.391818183 BBB	BBB
0.64%	0.006954924	0.007008444	0.009970333	0.010497826	0.4 BBB	BBB
0.63%	0.69%	0.70%	1.00%	1.05%	0.4 AA	AA
0.63%	0.69%	0.70%	1.00%	1.05%	0.4 AA	AA
0.63%	0.69%	0.70%	1.00%	1.05%	0.4 AA	AA
0.63%	0.69%	0.70%	1.00%	1.05%	0.4 AA	AA
0.67%	0.73%	0.70%	1.04%	1.10%	0.387142859 A	A
0.63%	0.69%	0.70%	1.00%	1.05%	0.4 AA	AA
0.63%	0.006830286	0.007008444	0.009866476	0.010407118	0.391818183 A	A
					0.391818183	
2.61%	2.90%	2.97%	3.12%	3.20%	0.25 NR	BB
2.61%	2.90%	2.97%	3.12%	3.20%	0.25 NR	BB
0.025945245	2.88%	2.97%	3.12%	3.20%	0.25 NR	A
					0.25	
0.025004485	2.77%	2.82%	2.97%	3.04%	0.25 NR	BBB
0.02613959	2.90%	2.97%	3.12%	3.20%	0.25 NR	BB
					0.25	
0.025945245	2.88%	2.97%	3.12%	3.20%	0.25 NR	A
					0.25	

AA	AAA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
A	AA	A	A	A	A
AA	AAA	AAA	AAA	AAA	AA
AA	AAA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	A	AA	A	AA	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	A	AA	A	AA	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	A	AA	A	AA	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
BBB	BB	BBB	A	BBB	A
BBB	BB	BBB	A	BBB	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	AA
BBB	BB	BBB	A	BBB	A
AA	AA	AA	AAA	AA	AA

			NR		Telecommunications
A	AA	A	AA	17	Telecommunications
BBB	A	BBB	AA	18	Telecommunications
BBB	A	BBB	AA	18	Telecommunications
A	AA	A	AA	17	Telecommunications
BBB	A	BBB	AA	18	Telecommunications
			NR		Telecommunications
A	AA	A	AA	17	Telecommunications
A	AA	A	AA	17	Telecommunications
			NR		Telecommunications
BB	A	A	A	5	Telecommunications
A	AA	A	AA	17	Telecommunications
			NR		Telecommunications
			NR		Telecommunications
A	AA	A	AA	17	Telecommunications
BBB	A	BBB	AA	18	Telecommunications
			NR		Telecommunications
A	AA	A	AA	17	Telecommunications
			NR		Telecommunications
			NR		Telecommunications
			NR		Telecommunications
			NR		Telecommunications
			NR		Telecommunications
			NR		Telecommunications
			NR		Telecommunications
			NR		Telecommunications
			NR		Telecommunications
BBB	BB	BB	AA	17	Telecommunications
BBB	BB	BB	AA	17	Telecommunications
AA	A	A	AA	16	Telecommunications
AA	A	A	AA	16	Telecommunications
A	BBB	BBB	AA	16	Telecommunications
			NR		Telecommunications
AA	A	A	AA	16	Telecommunications
A	BBB	BBB	AA	16	Telecommunications
BBB	BB	BB	AA	3	Telecommunications
			NR		Telecommunications
AA	A	A	AA	16	Telecommunications
A	BBB	BBB	AA	16	Telecommunications
A	BBB	BBB	AA	16	Telecommunications
AA	A	A	AA	16	Telecommunications
			NR		Telecommunications
A	BBB	BBB	AA	16	Telecommunications
			NR		Telecommunications
NR	B	B	AA	15	Telecommunications
NR	BBB	BBB	AA	13	Telecommunications
NR	BB	BB	A	5	Telecommunications
NR	BBB	BBB	AA	13	Telecommunications
NR	BBB	BBB	AA	13	Telecommunications
NR	BB	BB	A	5	Telecommunications
NR	BBB	BBB	AA	13	Telecommunications
NR	BB	BB	AA	14	Telecommunications
NR	BBB	BBB	AA	13	Telecommunications
			NR		Telecommunications
NR	BBB	BBB	AA	13	Telecommunications
NR	B	B	AA	15	Telecommunications
NR	B	B	AA	15	Telecommunications
NR	BBB	BBB	AA	13	Telecommunications
NR	BBB	BBB	AA	13	Telecommunications
NR	BBB	BBB	AA	13	Telecommunications
NR	BBB	BBB	AA	13	Telecommunications
NR	BB	BB	A	5	Telecommunications
NR	BBB	BBB	AA	13	Telecommunications
NR	BB	BB	AA	14	Telecommunications
			NR		Telecommunications
BB	BB	BB	AA	14	Telecommunications
BB	BB	BB	AA	14	Telecommunications
A	A	A	AA	12	Telecommunications
			NR		Telecommunications
BBB	BBB	BBB	AA	14	Telecommunications
BB	BB	BB	AA	14	Telecommunications
			NR		Telecommunications
A	A	A	AA	12	Telecommunications
			NR		Telecommunications

Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	New Zealand	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	New Zealand	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	New Zealand	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	New Zealand	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	New Zealand	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	New Zealand	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	New Zealand	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	New Zealand	A	A				
Oceania	New Zealand	A	AA				
Oceania	New Zealand	A	AA				
Oceania	New Zealand	A	AA				
Oceania	New Zealand	A	AA				
E.Eur	Czech Republic	BBB	BBB		Thin		
E.Eur	Czech Republic	BBB	BBB		Thin		
E.Eur	Czech Republic	BBB	BBB				
E.Eur	Czech Republic	BBB	BBB				
Asia	Malaysia	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	BBB				
Asia	Malaysia	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp
Asia	Malaysia	A	BBB				
Asia	Malaysia	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	A	BBB				
Asia	Malaysia	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	A	BBB				
Europe	Norway	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Norway	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Norway	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Norway	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Norway	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	A	A				
Europe	Norway	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Norway	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Norway	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Norway	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Norway	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Norway	A	A				
Asia	Philippines	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Philippines	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Philippines	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Philippines	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Philippines	BB	BB				
Asia	Philippines	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Philippines	BB	BB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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TELPMUSDMR	31-Jul-08 TELPM
TELPMUSDXR	31-Jul-08 TELPM
TELVISAUDCR	31-Jul-08 TELVIS
TELVISEURCR	31-Jul-08 TELVIS
TELVISEURMM	31-Jul-08 TELVIS
TELVISEURMR	31-Jul-08 TELVIS
TELVISJPYCR	31-Jul-08 TELVIS
TELVISUSDCR	31-Jul-08 TELVIS
TELVISUSDMM	31-Jul-08 TELVIS
TELVISUSDMR	31-Jul-08 TELVIS
TELVISUSDXR	31-Jul-08 TELVIS
TEMBECUSDCR	31-Jul-08 TEMBEC
TEMBECUSDMR	31-Jul-08 TEMBEC
TEMBECUSDXR	31-Jul-08 TEMBEC
TEMBEC-IndsAUDMR	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsAUDXR	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsEURCR	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsEURMM	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsEURMR	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsEURXR	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsHKDXR	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsILSXR	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsJPYMM	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsJPYMR	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsUSDCR	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsUSDMM	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsUSDMR	31-Jul-08 TEMBEC-Inds
TEMBEC-IndsUSDXR	31-Jul-08 TEMBEC-Inds
TENAGAAUDCR	31-Jul-08 TENAGA
TENAGAEURCR	31-Jul-08 TENAGA
TENAGAEURMM	31-Jul-08 TENAGA
TENAGAEURMR	31-Jul-08 TENAGA
TENAGAEURXR	31-Jul-08 TENAGA
TENAGAGBPCR	31-Jul-08 TENAGA
TENAGAJPYCR	31-Jul-08 TENAGA
TENAGAMYRCR	31-Jul-08 TENAGA
TENAGASGDCR	31-Jul-08 TENAGA
TENAGATWDMR	31-Jul-08 TENAGA
TENAGAUSDCR	31-Jul-08 TENAGA
TENAGAUSDMM	31-Jul-08 TENAGA
TENAGAUSDMR	31-Jul-08 TENAGA
TENAGAUSDXR	31-Jul-08 TENAGA
TENINCUSDCR	31-Jul-08 TENINC
TENINCUSDMR	31-Jul-08 TENINC
TENINCUSDXR	31-Jul-08 TENINC
TENINCEURMR	31-Jul-08 TENINC
TENINCUSDCR	31-Jul-08 TENINC
TENINCUSDMR	31-Jul-08 TENINC
TENINCUSDXR	31-Jul-08 TENINC
TENINCUSDMR	31-Jul-08 TENINC
TENINCUSDXR	31-Jul-08 TENINC
TERCNUSDMR	31-Jul-08 TERCN
TETUSDCR	31-Jul-08 TET
TETUSDMR	31-Jul-08 TET
TETUSDXR	31-Jul-08 TET
TEVAEURCR	31-Jul-08 TEVA
TEVAEURMM	31-Jul-08 TEVA
TEVAEURMR	31-Jul-08 TEVA
TEVAEURXR	31-Jul-08 TEVA
TEVAJPYCR	31-Jul-08 TEVA
TEVAJPYMM	31-Jul-08 TEVA
TEVAJPYMR	31-Jul-08 TEVA
TEVAUSDCR	31-Jul-08 TEVA
TEVAUSDMM	31-Jul-08 TEVA
TEVAUSDMR	31-Jul-08 TEVA
TEVAUSDXR	31-Jul-08 TEVA
TEXEURMM	31-Jul-08 TEX
TEXEURMR	31-Jul-08 TEX
TEXEURXR	31-Jul-08 TEX
TEXUSDMM	31-Jul-08 TEX
TEXUSDMR	31-Jul-08 TEX
TEXUSDXR	31-Jul-08 TEX
TEXEURCR	31-Jul-08 TEX
TEXEURMM	31-Jul-08 TEX

Philippine Long Distance Tel Co	789A77	SNRFOR	USD
Philippine Long Distance Tel Co	789A77	SNRFOR	USD
Grupo Televisa S A	4E04DS	SNRFOR	AUD
Grupo Televisa S A	4E04DS	SNRFOR	EUR
Grupo Televisa S A	4E04DS	SNRFOR	EUR
Grupo Televisa S A	4E04DS	SNRFOR	EUR
Grupo Televisa S A	4E04DS	SNRFOR	JPY
Grupo Televisa S A	4E04DS	SNRFOR	USD
Grupo Televisa S A	4E04DS	SNRFOR	USD
Grupo Televisa S A	4E04DS	SNRFOR	USD
Grupo Televisa S A	4E04DS	SNRFOR	USD
Tembec Inc	8FGIB2	SNRFOR	USD
Tembec Inc	8FGIB2	SNRFOR	USD
Tembec Inc	8FGIB2	SNRFOR	USD
Tembec Inds Inc	CKGB9C	SNRFOR	AUD
Tembec Inds Inc	CKGB9C	SNRFOR	AUD
Tembec Inds Inc	CKGB9C	SNRFOR	EUR
Tembec Inds Inc	CKGB9C	SNRFOR	EUR
Tembec Inds Inc	CKGB9C	SNRFOR	EUR
Tembec Inds Inc	CKGB9C	SNRFOR	EUR
Tembec Inds Inc	CKGB9C	SNRFOR	HKD
Tembec Inds Inc	CKGB9C	SNRFOR	ILS
Tembec Inds Inc	CKGB9C	SNRFOR	JPY
Tembec Inds Inc	CKGB9C	SNRFOR	JPY
Tembec Inds Inc	CKGB9C	SNRFOR	USD
Tembec Inds Inc	CKGB9C	SNRFOR	USD
Tembec Inds Inc	CKGB9C	SNRFOR	USD
Tembec Inds Inc	CKGB9C	SNRFOR	USD
Tenaga Nasional BHD	8G829E	SNRFOR	AUD
Tenaga Nasional BHD	8G829E	SNRFOR	EUR
Tenaga Nasional BHD	8G829E	SNRFOR	EUR
Tenaga Nasional BHD	8G829E	SNRFOR	EUR
Tenaga Nasional BHD	8G829E	SNRFOR	EUR
Tenaga Nasional BHD	8G829E	SNRFOR	GBP
Tenaga Nasional BHD	8G829E	SNRFOR	JPY
Tenaga Nasional BHD	8G829E	SNRFOR	MYR
Tenaga Nasional BHD	8G829E	SNRFOR	SGD
Tenaga Nasional BHD	8G829E	SNRFOR	TWD
Tenaga Nasional BHD	8G829E	SNRFOR	USD
Tenaga Nasional BHD	8G829E	SNRFOR	USD
Tenaga Nasional BHD	8G829E	SNRFOR	USD
Tenaga Nasional BHD	8G829E	SNRFOR	USD
TENNECO INC	8G83A7	SECDOM	USD
TENNECO INC	8G83A7	SECDOM	USD
TENNECO INC	8G83A7	SECDOM	USD
TENNECO INC	8G83A7	SNRFOR	EUR
TENNECO INC	8G83A7	SNRFOR	USD
TENNECO INC	8G83A7	SNRFOR	USD
TENNECO INC	8G83A7	SNRFOR	USD
TENNECO INC	8G83A7	SUBLT2	USD
TENNECO INC	8G83A7	SUBLT2	USD
Terasen Inc	8G87FS	SNRFOR	USD
Telcordia Tech Inc	8FGB4T	SNRFOR	USD
Telcordia Tech Inc	8FGB4T	SNRFOR	USD
Telcordia Tech Inc	8FGB4T	SNRFOR	USD
Teva Pharmaceutical Inds	8G9786	SNRFOR	EUR
Teva Pharmaceutical Inds	8G9786	SNRFOR	EUR
Teva Pharmaceutical Inds	8G9786	SNRFOR	EUR
Teva Pharmaceutical Inds	8G9786	SNRFOR	EUR
Teva Pharmaceutical Inds	8G9786	SNRFOR	JPY
Teva Pharmaceutical Inds	8G9786	SNRFOR	JPY
Teva Pharmaceutical Inds	8G9786	SNRFOR	JPY
Teva Pharmaceutical Inds	8G9786	SNRFOR	USD
Teva Pharmaceutical Inds	8G9786	SNRFOR	USD
Teva Pharmaceutical Inds	8G9786	SNRFOR	USD
Teva Pharmaceutical Inds	8G9786	SNRFOR	USD
Terex Corp	8G87EG	SECDOM	EUR
Terex Corp	8G87EG	SECDOM	EUR
Terex Corp	8G87EG	SECDOM	EUR
Terex Corp	8G87EG	SECDOM	USD
Terex Corp	8G87EG	SECDOM	USD
Terex Corp	8G87EG	SECDOM	USD
Terex Corp	8G87EG	SNRFOR	EUR
Terex Corp	8G87EG	SNRFOR	EUR

MR	Composite	0.65%	1.04%	1.40%	1.73%	1.99%	2.27%
XR	Composite						
CR	Composite	0.002283222	0.005307666	0.00734938	0.009020359	0.010624807	0.011945612
CR	Composite	0.23%	0.53%	0.73%	0.90%	1.06%	1.19%
MM	Composite						
MR	Composite						
CR	Composite	0.23%	0.53%	0.73%	0.90%	1.06%	1.19%
CR	Composite	0.23%	0.53%	0.73%	0.90%	1.06%	1.19%
MM	Composite						
MR	Composite	0.22%	0.50%	0.70%	0.86%	1.01%	1.13%
XR	Composite	0.21%	0.49%	0.67%	0.83%	0.97%	1.09%
CR	Composite	11.04%	11.04%	11.04%	11.04%	11.04%	10.84%
MR	Composite	11.04%	11.04%	11.04%	11.04%	11.04%	10.84%
XR	Composite	11.04%	11.04%	11.04%	11.04%	11.04%	10.84%
MR	Composite	6.81%	7.20%	9.40%	8.82%	8.34%	8.33%
XR	Composite	6.81%	7.20%	9.40%	8.82%	8.34%	8.33%
CR	Composite						
MM	Composite						
MR	Composite	6.81%	7.48%	9.40%	9.13%	8.66%	8.63%
XR	Composite	0.068052	0.072044016	0.094045	0.087910506	0.083374	0.0831111
XR	Composite	6.81%	7.20%	9.40%	8.79%	8.34%	8.31%
XR	Composite	6.81%	7.20%	9.40%	8.79%	8.34%	8.31%
MM	Composite						
MR	Composite						
CR	Composite	6.81%	7.87%	9.40%	9.61%	9.11%	9.08%
MM	Composite						
MR	Composite	6.81%	7.48%	9.40%	9.13%	8.66%	8.63%
XR	Composite	6.81%	7.20%	9.40%	8.79%	8.34%	8.31%
CR	Composite	0.005368629	0.006239721	0.007692945	0.008861424	0.010086617	0.011442896
CR	Composite	0.54%	0.63%	0.78%	0.89%	1.01%	1.15%
MM	Composite	0.005273885	0.006068769	0.007501307	0.008630704	0.009803473	0.0110829
MR	Composite						
XR	Composite	0.50%	0.58%	0.71%	0.82%	0.93%	1.06%
CR	Composite	0.54%	0.63%	0.78%	0.89%	1.01%	1.15%
CR	Composite	0.54%	0.62%	0.77%	0.89%	1.01%	1.14%
CR	Composite	0.54%	0.63%	0.78%	0.89%	1.01%	1.15%
CR	Composite						
MR	Composite	0.52%	0.60%	0.74%	0.85%	0.97%	1.10%
CR	Composite	0.54%	0.63%	0.78%	0.89%	1.01%	1.15%
MM	Composite						
MR	Composite	0.52%	0.60%	0.74%	0.85%	0.97%	1.10%
XR	Composite	0.50%	0.58%	0.71%	0.82%	0.93%	1.06%
CR	Composite	0.0247	0.0247	0.0247	0.0247	0.0247	0.0247
MR	Composite	2.47%	2.47%	2.47%	2.47%	2.47%	2.47%
XR	Composite	2.47%	2.47%	2.47%	2.47%	2.47%	2.47%
MR	Composite	1.99%	1.98%	2.03%	2.40%	2.72%	2.72%
CR	Composite	0.019890287	0.019836776	0.020316513	0.023978332	0.027178155	0.027178155
MR	Composite	0.019890287	0.019836776	0.020316513	0.023978332	0.027178155	0.027178155
XR	Composite	1.99%	1.98%	2.03%	2.40%	2.72%	2.72%
MR	Composite	0.051	0.051	0.051	0.051	0.05525	0.046125
XR	Composite	0.051	0.051	0.051	0.051	0.05525	0.046125
MR	Composite	0.52%	0.52%	0.52%	0.61%	0.80%	0.98%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.55%	0.59%	0.59%	0.60%	0.69%	0.81%
MM	Composite	0.55%	0.56%	0.56%	0.60%	0.70%	0.80%
MR	Composite	0.55%	0.56%	0.56%	0.63%	0.71%	0.80%
XR	Composite	0.55%	0.54%	0.54%	0.57%	0.66%	0.76%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.55%	0.59%	0.59%	0.60%	0.69%	0.81%
MM	Composite	0.55%	0.56%	0.56%	0.60%	0.70%	0.80%
MR	Composite	0.55%	0.56%	0.56%	0.63%	0.71%	0.80%
XR	Composite	0.55%	0.54%	0.54%	0.57%	0.66%	0.76%
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite	2.43%	2.43%	2.43%	2.43%	2.43%	2.43%
XR	Composite	2.43%	2.43%	2.43%	2.43%	2.43%	2.43%
CR	Composite	3.76%	3.76%	3.76%	3.76%	3.76%	3.76%
MM	Composite	3.76%	3.76%	3.76%	3.76%	3.76%	3.76%

0.025004485	2.77%	2.82%	2.97%	3.04%	0.25 NR	BBB
					0.25	
0.01288072	0.013952198	0.015858158	0.017604234	0.018086487	0.329166667 BB	BB
0.012880571	1.40%	1.58%	1.68%	1.66%	0.329166667 A	A
					0.329166667	
					0.329166667	
0.01288072	1.40%	1.59%	1.76%	1.81%	0.329166667 BB	BB
0.012880571	1.40%	1.58%	1.68%	1.66%	0.329166667 A	A
					0.329166667	
0.012236542	1.33%	1.51%	1.60%	1.58%	0.329166667 BBB	BBB
0.011785722	1.28%	1.45%	1.54%	1.52%	0.329166667 BBB	BBB
0.106675	10.50%	10.50%	10.50%	10.50%	0.275	
0.106675	10.50%	10.50%	10.50%	10.50%	0.275	
0.106675	10.50%	10.50%	10.50%	10.50%	0.275	
7.82%	7.29%	7.15%	6.54%	6.52%	NR	BB
7.82%	7.29%	7.15%	6.54%	6.52%	0.6 NR	BB
					0.6	
					0.6	
8.08%	7.50%	7.42%	6.79%	6.77%	0.6 NR	BBB
7.68%	0.070230311	0.071452105	0.065433208	0.065181704	0.6 NR	A
7.68%	7.02%	7.15%	6.54%	6.52%	0.6 NR	A
7.68%	7.02%	7.15%	6.54%	6.52%	0.6 NR	A
					0.6	
					0.6	
8.50%	7.90%	7.81%	7.15%	7.12%	0.6 NR	BBB
					0.6	
8.08%	7.50%	7.42%	6.79%	6.77%	0.6 NR	BBB
7.68%	7.02%	7.15%	6.54%	6.52%	0.6 NR	A
1.21%	0.012818503	0.013437289	0.013875044	0.0143146	0.300000003 BB	A
1.22%	1.29%	1.34%	1.39%	1.43%	0.300000003 A	AA
1.18%	0.012457728	0.012899797	0.013875044	0.013838648	0.300000003 BBB	AA
					0.300000003	
0.011210797	1.19%	1.23%	1.39%	1.32%	0.300000003 BBB	AA
0.012172492	1.29%	1.34%	1.39%	1.43%	0.300000003 A	AA
0.012129457	1.28%	1.34%	1.39%	1.43%	0.300000003 BB	A
0.012172492	1.29%	1.34%	1.39%	1.43%	0.300000003 A	AA
					0.300000003	
0.011639626	1.23%	1.28%	1.39%	1.37%	0.300000003 BBB	AA
0.012172492	1.29%	1.34%	1.39%	1.43%	0.300000003 A	AA
					0.300000003	
0.011639626	1.23%	1.28%	1.39%	1.37%	0.300000003 BBB	AA
0.011210797	1.19%	1.23%	1.39%	1.32%	0.300000003 BBB	AA
0.02635	0.0276	0.0276	0.0276	0.0276		
0.02635	2.76%	2.76%	2.76%	2.76%		
0.02635	2.76%	2.76%	2.76%	2.76%		
0.0645	0.0645	0.0645	0.0645	0.0645	0.4 NR	NR
0.0645	0.0645	0.0645	0.0645	0.0645	0.4 NR	NR
1.19%	1.19%	1.19%	1.19%	1.19%	0.4 NR	NR
2.72%	2.72%	2.72%	2.72%	2.72%	0.4 NR	NR
0.062	0.0645	0.0645	0.0645	0.0645	0.374999997	
0.062	0.0645	0.0645	0.0645	0.0645	0.374999997	
0.01084335	1.19%	1.19%	1.19%	1.19%	0.4	
					0.374999997	
					0.374999997	
					0.374999997	
0.009691333	1.19%	0.96%	1.10%	1.41%	0.4 NR	BB
0.008965202	1.14%	0.96%	1.06%	1.41%	0.4 NR	BB
0.008976142	1.12%	0.96%	1.05%	1.41%	0.4 NR	A
0.85%	1.08%	0.96%	1.01%	1.41%	0.4 NR	BB
					0.4	
					0.4	
					0.4	
0.97%	1.19%	0.96%	1.10%	1.41%	0.4 NR	BB
0.90%	1.14%	0.96%	1.06%	1.41%	0.4 NR	BB
0.90%	1.12%	0.96%	1.05%	1.41%	0.4 NR	A
0.85%	1.08%	0.96%	1.01%	1.41%	0.4 NR	BB
					0.4	
					0.4	
					0.4	
					0.4	
2.40%	2.40%	2.40%	2.40%	2.40%	0.4	
2.40%	2.40%	2.40%	2.40%	2.40%	0.4	
3.34%	3.34%	3.40%	3.42%	3.42%	0.4	
3.34%	3.34%	3.40%	3.42%	3.42%	0.4	

A	A	A	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
NR	B	BB	BBB	BBB	BB
NR	B	BB	BBB	BBB	BB
NR	BB	BBB	A	A	BBB
NR	BBB	A	AA	A	A
NR	BBB	A	AA	A	A
NR	BBB	A	AA	A	A
NR	BB	BBB	A	A	BBB
NR	BB	BBB	A	A	BBB
NR	BBB	A	AA	A	A
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
BBB	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BB	A	BB	BBB	BB
BBB	BB	A	A	BB	CCC
A	BB	A	AA	A	CCC
BBB	BB	A	A	BB	CCC
BBB	BB	A	BB	BBB	BB
BBB	BB	A	A	BB	CCC
A	BB	A	AA	A	CCC
BBB	BB	A	A	BB	CCC
			NR	NR	
			NR	NR	
			NR		NR
			NR		NR

BBB	BBB	BBB	AA	14 Telecommunications
			NR	Telecommunications
BBB	B	B	AA	8 Consumer Services
AA	A	A	AA	8 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	B	B	AA	8 Consumer Services
AA	A	A	AA	8 Consumer Services
			NR	Consumer Services
A	BBB	BBB	AA	8 Consumer Services
A	BBB	BBB	AA	8 Consumer Services
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
CCC	BB	B	BB	8 Industrials
CCC	BB	B	BB	8 Industrials
			NR	Industrials
			NR	Industrials
CCC	BBB	BB	A	8 Industrials
BB	A	A	BB	8 Industrials
BB	A	A	BB	8 Industrials
BB	A	A	BB	8 Industrials
			NR	Industrials
			NR	Industrials
CCC	BBB	BB	A	8 Industrials
			NR	Industrials
CCC	BBB	BB	A	8 Industrials
BB	A	A	BB	8 Industrials
BB	NR	BB	AA	16 Utilities
A	NR	A	AA	15 Utilities
BBB	NR	BBB	AA	16 Utilities
			NR	Utilities
BBB	NR	BBB	AA	16 Utilities
A	NR	A	AA	15 Utilities
BB	NR	BB	AA	16 Utilities
A	NR	A	AA	15 Utilities
			NR	Utilities
BBB	NR	BBB	AA	16 Utilities
A	NR	A	AA	15 Utilities
			NR	Utilities
BBB	NR	BBB	AA	16 Utilities
BBB	NR	BBB	AA	16 Utilities
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Utilities
			NR	Technology
			NR	Technology
			NR	Technology
NR	BBB	NR	BBB	3 Health Care
NR	BBB	NR	BBB	8 Health Care
NR	A	NR	BBB	6 Health Care
NR	BBB	NR	BBB	8 Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
NR	BBB	NR	BBB	3 Health Care
NR	BBB	NR	BBB	8 Health Care
NR	A	NR	BBB	6 Health Care
NR	BBB	NR	BBB	8 Health Care
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials

Asia	Philippines	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Philippines	BB	BB				
Lat.Amer	Mexico	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB				
Lat.Amer	Mexico	BBB	BBB				
Lat.Amer	Mexico	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Mexico	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Mexico	BBB	BBB				
Lat.Amer	Mexico	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	B	B				
N.Amer	Canada	B	B				
N.Amer	Canada	B	B				
N.Amer	Canada	CCC	B	Thin	Entity Tier	Thin	Entity Tier
N.Amer	Canada	CCC	B	Thin	Entity Tier	Thin	Entity Tier
N.Amer	Canada	CCC	B				
N.Amer	Canada	CCC	B				
N.Amer	Canada	CCC	B	Thin	DocAdj	Thin	DocAdj
N.Amer	Canada	CCC	B	Thin	CcyGrp	Thin	CcyGrp
N.Amer	Canada	CCC	B	Thin	CcyGrp	Thin	CcyGrp
N.Amer	Canada	CCC	B	Thin	CcyGrp	Thin	CcyGrp
N.Amer	Canada	CCC	B				
N.Amer	Canada	CCC	B				
N.Amer	Canada	CCC	B	Thin	DocAdj	Thin	DocAdj
N.Amer	Canada	CCC	B				
N.Amer	Canada	CCC	B	Thin	DocAdj	Thin	DocAdj
N.Amer	Canada	CCC	B	Thin	CcyGrp	Thin	CcyGrp
Asia	Malaysia	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	BBB	BBB				
Asia	Malaysia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Malaysia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	BBB				
Asia	Malaysia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	BBB				
Asia	Malaysia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Malaysia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB				Thin
N.Amer	United States	B	BB				Thin
N.Amer	Canada	BBB	A			Thin	Thin
N.Amer	United States	B					
N.Amer	United States	B					
N.Amer	United States	B					
MiddleEast	Israel	BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp
MiddleEast	Israel	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	BBB	BBB				
MiddleEast	Israel	BBB	BBB				
MiddleEast	Israel	BBB	BBB				
MiddleEast	Israel	BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp
MiddleEast	Israel	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
MiddleEast	Israel	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Israel	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp
Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
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TEXEURMR	31-Jul-08 TEX
TEXEURXR	31-Jul-08 TEX
TEXUSDCR	31-Jul-08 TEX
TEXUSDMM	31-Jul-08 TEX
TEXUSDMR	31-Jul-08 TEX
TEXUSDXR	31-Jul-08 TEX
TEXUSDXR	31-Jul-08 TEX
TEXASEURCR	31-Jul-08 TEXAS
TEXASUSDCR	31-Jul-08 TEXAS
TEXASUSDMR	31-Jul-08 TEXAS
TEXASUSDXR	31-Jul-08 TEXAS
TFAUSDCR	31-Jul-08 TFA
TFAUSDMR	31-Jul-08 TFA
TFAUSDXR	31-Jul-08 TFA
TFIFPAUDMM	31-Jul-08 TFIFP
TFIFPCADMM	31-Jul-08 TFIFP
TFIFPEURCR	31-Jul-08 TFIFP
TFIFPEURMM	31-Jul-08 TFIFP
TFIFPEURMR	31-Jul-08 TFIFP
TFIFPGBPCR	31-Jul-08 TFIFP
TFIFPGBPMM	31-Jul-08 TFIFP
TFIFPJPYMM	31-Jul-08 TFIFP
TFIFPUSDCR	31-Jul-08 TFIFP
TFIFPUSDMM	31-Jul-08 TFIFP
TFIFPUSDMR	31-Jul-08 TFIFP
TGBTWDCR	31-Jul-08 TGB
TGBUSDCR	31-Jul-08 TGB
TGBUSDMR	31-Jul-08 TGB
TGRIUSDMR	31-Jul-08 TGRI
TGRIUSDXR	31-Jul-08 TGRI
TGTAUDMR	31-Jul-08 TGT
TGTAUDXR	31-Jul-08 TGT
TGTCADMR	31-Jul-08 TGT
TGTCHFMR	31-Jul-08 TGT
TGTEURCR	31-Jul-08 TGT
TGTEURMM	31-Jul-08 TGT
TGTEURMR	31-Jul-08 TGT
TGTEURXR	31-Jul-08 TGT
TGTGBPMR	31-Jul-08 TGT
TGTGBPXR	31-Jul-08 TGT
TGTHKDMR	31-Jul-08 TGT
TGTHKDXR	31-Jul-08 TGT
TGTJPYMR	31-Jul-08 TGT
TGTJPYXR	31-Jul-08 TGT
TGTSEKMR	31-Jul-08 TGT
TGTSEKXR	31-Jul-08 TGT
TGTSGDMR	31-Jul-08 TGT
TGTTWDMR	31-Jul-08 TGT
TGTUSDCR	31-Jul-08 TGT
TGTUSDMM	31-Jul-08 TGT
TGTUSDMR	31-Jul-08 TGT
TGTUSDXR	31-Jul-08 TGT
THAIAUDCR	31-Jul-08 THAI
THAIEURCR	31-Jul-08 THAI
THAIEURMM	31-Jul-08 THAI
THAIHKDCR	31-Jul-08 THAI
THAIJPYCR	31-Jul-08 THAI
THAISGDCR	31-Jul-08 THAI
THAIUSDCR	31-Jul-08 THAI
THAIUSDMM	31-Jul-08 THAI
THAIUSDMR	31-Jul-08 THAI
THAIUSDXR	31-Jul-08 THAI
THCAUDMR	31-Jul-08 THC
THCAUDXR	31-Jul-08 THC
THCCHFMR	31-Jul-08 THC
THCEURCR	31-Jul-08 THC
THCEURMM	31-Jul-08 THC
THCEURMR	31-Jul-08 THC
THCEURXR	31-Jul-08 THC
THCHKDXR	31-Jul-08 THC
THCJPYMR	31-Jul-08 THC
THCNZDMR	31-Jul-08 THC
THCUSDCR	31-Jul-08 THC
THCUSDMM	31-Jul-08 THC

Terex Corp	8G87EG	SNRFOR	EUR
Terex Corp	8G87EG	SNRFOR	EUR
Terex Corp	8G87EG	SNRFOR	USD
Terex Corp	8G87EG	SNRFOR	USD
Terex Corp	8G87EG	SNRFOR	USD
Terex Corp	8G87EG	SNRFOR	USD
Terex Corp	8G87EG	SUBLT2	USD
St of TX	8GA98A	SNRFOR	EUR
St of TX	8GA98A	SNRFOR	USD
St of TX	8GA98A	SNRFOR	USD
St of TX	8GA98A	SNRFOR	USD
NY City Transitional Fin Auth	6ADG8L	SNRFOR	USD
NY City Transitional Fin Auth	6ADG8L	SNRFOR	USD
NY City Transitional Fin Auth	6ADG8L	SNRFOR	USD
Societe Television Francaise 1	FOA37A	SNRFOR	AUD
Societe Television Francaise 1	FOA37A	SNRFOR	CAD
Societe Television Francaise 1	FOA37A	SNRFOR	EUR
Societe Television Francaise 1	FOA37A	SNRFOR	EUR
Societe Television Francaise 1	FOA37A	SNRFOR	EUR
Societe Television Francaise 1	FOA37A	SNRFOR	GBP
Societe Television Francaise 1	FOA37A	SNRFOR	GBP
Societe Television Francaise 1	FOA37A	SNRFOR	JPY
Societe Television Francaise 1	FOA37A	SNRFOR	USD
Societe Television Francaise 1	FOA37A	SNRFOR	USD
Societe Television Francaise 1	FOA37A	SNRFOR	USD
Taiwan Prov of China	Y6C7CO	SNRFOR	TWD
Taiwan Prov of China	Y6C7CO	SNRFOR	USD
Taiwan Prov of China	Y6C7CO	SNRFOR	USD
Targa Res Inc	8FCEA2	SNRFOR	USD
Targa Res Inc	8FCEA2	SNRFOR	USD
Target Corp	8FD73G	SNRFOR	AUD
Target Corp	8FD73G	SNRFOR	AUD
Target Corp	8FD73G	SNRFOR	CAD
Target Corp	8FD73G	SNRFOR	CHF
Target Corp	8FD73G	SNRFOR	EUR
Target Corp	8FD73G	SNRFOR	EUR
Target Corp	8FD73G	SNRFOR	EUR
Target Corp	8FD73G	SNRFOR	EUR
Target Corp	8FD73G	SNRFOR	GBP
Target Corp	8FD73G	SNRFOR	GBP
Target Corp	8FD73G	SNRFOR	HKD
Target Corp	8FD73G	SNRFOR	HKD
Target Corp	8FD73G	SNRFOR	JPY
Target Corp	8FD73G	SNRFOR	JPY
Target Corp	8FD73G	SNRFOR	SEK
Target Corp	8FD73G	SNRFOR	SEK
Target Corp	8FD73G	SNRFOR	SGD
Target Corp	8FD73G	SNRFOR	TWD
Target Corp	8FD73G	SNRFOR	USD
Target Corp	8FD73G	SNRFOR	USD
Target Corp	8FD73G	SNRFOR	USD
Target Corp	8FD73G	SNRFOR	USD
Kdom Thailand	8GB54M	SNRFOR	AUD
Kdom Thailand	8GB54M	SNRFOR	EUR
Kdom Thailand	8GB54M	SNRFOR	EUR
Kdom Thailand	8GB54M	SNRFOR	HKD
Kdom Thailand	8GB54M	SNRFOR	JPY
Kdom Thailand	8GB54M	SNRFOR	SGD
Kdom Thailand	8GB54M	SNRFOR	USD
Kdom Thailand	8GB54M	SNRFOR	USD
Kdom Thailand	8GB54M	SNRFOR	USD
Kdom Thailand	8GB54M	SNRFOR	USD
Tenet Healthcare Corp	8G836J	SNRFOR	AUD
Tenet Healthcare Corp	8G836J	SNRFOR	AUD
Tenet Healthcare Corp	8G836J	SNRFOR	CHF
Tenet Healthcare Corp	8G836J	SNRFOR	EUR
Tenet Healthcare Corp	8G836J	SNRFOR	EUR
Tenet Healthcare Corp	8G836J	SNRFOR	EUR
Tenet Healthcare Corp	8G836J	SNRFOR	EUR
Tenet Healthcare Corp	8G836J	SNRFOR	HKD
Tenet Healthcare Corp	8G836J	SNRFOR	JPY
Tenet Healthcare Corp	8G836J	SNRFOR	NZD
Tenet Healthcare Corp	8G836J	SNRFOR	USD
Tenet Healthcare Corp	8G836J	SNRFOR	USD

MR	Composite	3.76%	3.76%	3.76%	3.76%	3.76%	3.76%
XR	Composite	3.76%	3.76%	3.76%	3.76%	3.76%	3.76%
CR	Composite	3.76%	3.76%	3.76%	3.76%	3.76%	3.76%
MM	Composite	3.76%	3.76%	3.76%	3.76%	3.76%	3.76%
MR	Composite	0.03763	0.03763	0.03763	0.03763	0.03763	0.03763
XR	Composite	3.76%	3.76%	3.76%	3.76%	3.76%	3.76%
XR	Composite	1.06%	1.06%	1.32%	1.56%	2.07%	2.60%
CR	Composite	0.17%	0.17%	0.17%	0.19%	0.18%	0.21%
CR	Composite	0.17%	0.17%	0.17%	0.19%	0.18%	0.21%
MR	Composite	0.16%	0.16%	0.16%	0.18%	0.18%	0.20%
XR	Composite	0.16%	0.16%	0.16%	0.17%	0.18%	0.19%
CR	Composite	0.30%	0.30%	0.30%	0.30%	0.30%	0.30%
MR	Composite	0.30%	0.30%	0.30%	0.30%	0.30%	0.30%
XR	Composite	0.30%	0.30%	0.30%	0.30%	0.30%	0.30%
MM	Composite	0.19%	0.28%	0.38%	0.49%	0.58%	0.66%
MM	Composite	0.19%	0.28%	0.38%	0.49%	0.58%	0.66%
CR	Composite	0.20%	0.29%	0.39%	0.51%	0.60%	0.69%
MM	Composite	0.19%	0.28%	0.38%	0.49%	0.58%	0.66%
MR	Composite	0.19%	0.27%	0.38%	0.48%	0.57%	0.65%
CR	Composite	0.20%	0.29%	0.39%	0.51%	0.60%	0.69%
MM	Composite	0.19%	0.28%	0.38%	0.49%	0.58%	0.66%
MM	Composite	0.19%	0.28%	0.38%	0.49%	0.58%	0.66%
CR	Composite	0.20%	0.29%	0.39%	0.51%	0.60%	0.69%
MM	Composite	0.19%	0.28%	0.38%	0.49%	0.58%	0.66%
MR	Composite	0.19%	0.27%	0.38%	0.48%	0.57%	0.65%
CR	Composite						
CR	Composite						
MR	Composite						
MR	Composite	4.00%	4.00%	4.00%	4.00%	4.00%	4.00%
XR	Composite	4.00%	4.00%	4.00%	4.00%	4.00%	4.00%
MR	Composite	0.24%	0.37%	0.42%	0.52%	0.61%	0.69%
XR	Composite	0.24%	0.37%	0.42%	0.52%	0.58%	0.67%
MR	Composite	0.24%	0.37%	0.42%	0.53%	0.60%	0.69%
MR	Composite	0.24%	0.37%	0.42%	0.53%	0.60%	0.69%
CR	Composite	0.002430615	0.003973268	0.004467714	0.00554393	0.006442965	0.00727598
MM	Composite	0.24%	0.37%	0.43%	0.53%	0.61%	0.70%
MR	Composite	0.24%	0.37%	0.42%	0.53%	0.60%	0.69%
XR	Composite	0.24%	0.37%	0.41%	0.50%	0.60%	0.67%
MR	Composite	0.24%	0.37%	0.42%	0.53%	0.60%	0.69%
XR	Composite	0.24%	0.37%	0.41%	0.50%	0.60%	0.67%
MR	Composite	0.002430615	0.003657858	0.004211538	0.005270517	0.006024347	0.006917593
XR	Composite	0.24%	0.37%	0.41%	0.50%	0.60%	0.67%
MR	Composite	0.24%	0.37%	0.42%	0.53%	0.62%	0.70%
XR	Composite	0.24%	0.37%	0.42%	0.51%	0.59%	0.67%
MR	Composite	0.002430615	0.003657858	0.004211538	0.005270517	0.006024347	0.006917593
XR	Composite	0.002430615	0.003721	0.004118729	0.005049002	0.006013324	0.006675615
MR	Composite	0.24%	0.37%	0.42%	0.53%	0.60%	0.69%
MR	Composite	0.24%	0.37%	0.42%	0.53%	0.60%	0.69%
CR	Composite	0.002430615	0.003973268	0.004467714	0.00554393	0.006442965	0.00727598
MM	Composite						
MR	Composite	0.24%	0.37%	0.42%	0.53%	0.60%	0.69%
XR	Composite	0.24%	0.37%	0.41%	0.50%	0.60%	0.67%
CR	Composite	0.36%	0.35%	0.50%	0.75%	0.89%	1.07%
CR	Composite	0.003630841	0.003466667	0.005021564	0.007545504	0.008986723	0.010733054
MM	Composite						
CR	Composite	0.36%	0.35%	0.50%	0.75%	0.90%	1.07%
CR	Composite	0.36%	0.35%	0.50%	0.75%	0.89%	1.07%
CR	Composite	0.36%	0.35%	0.50%	0.75%	0.90%	1.07%
CR	Composite	0.003630841	0.003466667	0.005021564	0.007545504	0.008986723	0.010733054
MM	Composite						
MR	Composite	0.34%	0.33%	0.48%	0.72%	0.85%	1.02%
XR	Composite	0.33%	0.32%	0.46%	0.69%	0.82%	0.98%
MR	Composite	0.019728	0.022111526	0.032529384	0.041686057	0.049758813	0.053678405
XR	Composite	1.97%	2.21%	3.25%	4.17%	4.80%	5.17%
MR	Composite						
CR	Composite	2.16%	2.37%	3.51%	4.49%	5.19%	5.73%
MM	Composite						
MR	Composite	2.05%	2.27%	3.27%	4.24%	4.90%	5.44%
XR	Composite	1.97%	2.15%	3.21%	4.14%	4.75%	5.24%
XR	Composite	1.97%	2.15%	3.21%	4.14%	4.75%	5.24%
MR	Composite	0.019728	0.022111526	0.032529384	0.041686057	0.048273336	0.053267544
MR	Composite						
CR	Composite	0.021560656	0.023675344	0.035105424	0.044929791	0.051862789	0.057299434
MM	Composite						

3.34%	3.34%	3.40%	3.42%	3.42%	0.4		
3.34%	3.34%	3.40%	3.42%	3.42%	0.4		
3.34%	3.34%	3.40%	3.42%	3.42%	0.4		
3.34%	3.34%	3.40%	3.42%	3.42%	0.4		
0.033431	0.033431	0.03395195	0.03417985	0.03417985	0.4		
3.34%	3.34%	3.40%	3.42%	3.42%	0.4		
0.0285	3.20%	3.20%	3.20%	0.31%	0.4	NR	NR
0.002253418	0.21%	0.27%	0.31%	0.31%	0.8		
0.002253418	0.21%	0.27%	0.31%	0.31%	0.8		
0.002140747	0.21%	0.27%	0.31%	0.31%	0.8		
0.002061877	0.21%	0.27%	0.31%	0.31%	0.8		
0.30%	0.30%	0.30%	0.30%	0.30%	0.45		
0.30%	0.30%	0.30%	0.30%	0.30%	0.45		
0.30%	0.30%	0.30%	0.30%	0.30%	0.45		
0.007183616	0.76%	0.81%	0.96%	1.03%	0.4	B	B
0.007177322	0.76%	0.81%	0.96%	1.03%	0.4	BBB	BBB
0.007493286	0.79%	0.81%	0.96%	1.07%	0.4	BB	BB
0.007177322	0.76%	0.81%	0.96%	1.03%	0.4	BBB	BBB
0.007118622	0.75%	0.81%	0.96%	1.02%	0.4	BB	BB
0.007493286	0.79%	0.81%	0.96%	1.07%	0.4	BB	BB
0.007177322	0.76%	0.81%	0.96%	1.03%	0.4	BBB	BBB
0.007183616	0.76%	0.81%	0.96%	1.03%	0.4	B	B
0.007493286	0.79%	0.81%	0.96%	1.07%	0.4	BB	BB
0.007177322	0.76%	0.81%	0.96%	1.03%	0.4	BBB	BBB
0.007118622	0.75%	0.81%	0.96%	1.02%	0.4	BB	BB
					0.275000006		
					0.275000006		
					0.275000006		
4.00%	4.00%	4.00%	4.00%	4.00%	0.4		
4.00%	4.00%	4.00%	4.00%	4.00%	0.4		
0.007143295	0.77%	0.91%	0.84%	1.29%	0.4	NR	BB
0.006880121	0.74%	0.91%	0.84%	1.29%	0.4	NR	BB
0.007156088	0.77%	0.91%	0.86%	1.29%	0.4	NR	A
0.007156088	0.77%	0.91%	0.86%	1.29%	0.4	NR	A
0.007565106	0.00810863	0.009614035	0.009031551	0.012929485	0.4	NR	BBB
0.007262502	0.78%	0.92%	0.87%	1.29%	0.4	NR	BBB
0.007156088	0.77%	0.91%	0.86%	1.29%	0.4	NR	A
0.006920345	0.74%	0.88%	0.83%	1.29%	0.4	NR	A
0.007156088	0.77%	0.91%	0.86%	1.29%	0.4	NR	A
0.006920345	0.74%	0.88%	0.83%	1.29%	0.4	NR	A
0.007156088	0.007709601	0.009133333	0.008579973	0.012929485	0.4	NR	A
0.006920345	0.74%	0.88%	0.83%	1.29%	0.4	NR	A
0.007169842	0.78%	0.91%	0.84%	1.29%	0.4	NR	BB
0.00690569	0.76%	0.91%	0.84%	1.29%		NR	BB
0.007156088	0.007709601	0.009133333	0.008579973	0.012929485	0.4	NR	A
0.69%	0.007381003	0.008796842	0.008263869	0.012929485	0.4	NR	A
0.72%	0.77%	0.91%	0.86%	1.29%	0.4	NR	A
0.72%	0.77%	0.91%	0.86%	1.29%	0.4	NR	A
0.76%	0.00810863	0.009614035	0.009031551	0.012929485	0.4	NR	BBB
					0.4		
0.72%	0.77%	0.91%	0.86%	1.29%	0.4	NR	A
0.69%	0.74%	0.88%	0.83%	1.29%	0.4	NR	A
1.14%	1.25%	1.34%	1.30%	1.42%	0.242857143	BB	BB
1.14%	0.012471188	0.012886653	0.013008771	0.013663333	0.242857143	A	A
					0.242857143		
1.14%	1.25%	1.29%	1.30%	1.37%	0.242857143	A	A
1.14%	1.25%	1.34%	1.30%	1.42%	0.242857143	BB	BB
1.14%	1.25%	1.29%	1.30%	1.37%	0.242857143	A	A
1.14%	0.012471188	0.012886653	0.013008771	0.013663333	0.242857143	A	A
					0.242857143		
1.08%	1.18%	1.22%	1.24%	1.30%	0.242857143	BBB	BBB
1.04%	1.14%	1.18%	1.19%	1.25%	0.242857143	BBB	BBB
5.37%	0.0540243	0.05506218	0.0557931	0.055092917	0.4	BB	BBB
5.17%	5.21%	5.51%	5.58%	5.51%	0.4	BB	BBB
					0.4		
5.75%	5.81%	5.93%	5.95%	5.94%	0.4	BBB	A
					0.4		
5.46%	5.49%	5.63%	5.52%	5.52%	0.4	BBB	AA
5.28%	5.32%	5.48%	5.43%	5.47%	0.4	A	AA
5.28%	5.32%	5.48%	5.43%	5.47%	0.4	A	AA
5.34%	0.053587604	0.05506218	0.0557931	0.055092917	0.4	BB	BBB
					0.4		
5.75%	0.05805282	0.059283372	0.059481399	0.059426718	0.4	BBB	A
					0.4		

			NR		NR
			NR		NR
			NR		NR
			NR		NR
			NR		NR
			NR		NR
NR	NR	NR	NR	NR	NR
B	BB	NR	BB	BB	NR
B	BB	NR	BB	BB	NR
B	BB	NR	BB	BB	NR
B	BB	NR	BB	BB	NR
			NR		
			NR		
			NR		
BB	BB	BB	B	BBB	BB
A	A	BBB	BBB	A	A
BBB	BBB	BBB	BB	A	BBB
A	A	BBB	BBB	A	A
BBB	BBB	BBB	BB	A	BBB
BBB	BBB	BBB	BB	A	BBB
A	A	BBB	BBB	A	A
BB	BB	BB	B	BBB	BB
BBB	BBB	BBB	BB	A	BBB
A	A	BBB	BBB	A	A
BBB	BBB	BBB	BB	A	BBB
			NR		
			NR		
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
BBB	A	A	A	AA	A
BBB	A	A	A	AA	A
A	AA	A	AA	AA	AA
A	A	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	AA	AA	AA
BB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	AA	AA
A	A	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
BBB	A	A	A	AA	A
A	AA	A	AA	AA	AA
A	A	A	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
BBB	BBB	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
		NR	NR	2 Industrials
NR	NR		NR	4 Government
NR	NR		NR	4 Government
NR	NR		NR	4 Government
NR	NR		NR	4 Government
			NR	2
			NR	2
			NR	2
NR	NR	B	BBB	9 Consumer Services
NR	NR	BBB	BBB	8 Consumer Services
NR	NR	BB	BBB	9 Consumer Services
NR	NR	BBB	BBB	8 Consumer Services
NR	NR	BB	BBB	9 Consumer Services
NR	NR	BB	BBB	9 Consumer Services
NR	NR	BBB	BBB	8 Consumer Services
NR	NR	B	BBB	9 Consumer Services
NR	NR	BB	BBB	9 Consumer Services
NR	NR	BBB	BBB	8 Consumer Services
NR	NR	BB	BBB	9 Consumer Services
			NR	Government
			NR	Government
			NR	Government
			NR	2 Oil & Gas
			NR	2 Oil & Gas
BB	BB	NR	A	3 Consumer Services
BB	BB	NR	A	3 Consumer Services
A	BBB	NR	A	11 Consumer Services
A	BBB	NR	A	11 Consumer Services
BBB	BBB	NR	A	11 Consumer Services
BBB	BBB	NR	A	11 Consumer Services
A	BBB	NR	A	11 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
A	BBB	NR	A	11 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
A	BBB	NR	A	11 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
BB	BB	NR	A	4 Consumer Services
BB	BB	NR	A	4 Consumer Services
A	BBB	NR	A	11 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
A	BBB	NR	A	11 Consumer Services
A	BBB	NR	A	11 Consumer Services
BBB	BBB	NR	A	11 Consumer Services
			NR	Consumer Services
A	BBB	NR	A	11 Consumer Services
BBB	BBB	NR	A	7 Consumer Services
BB	BB	BB	A	8 Government
A	A	A	A	8 Government
			NR	Government
A	A	A	A	8 Government
BB	BB	BB	A	8 Government
A	A	A	A	8 Government
A	A	A	A	8 Government
			NR	Government
BBB	BBB	BBB	A	8 Government
BBB	BBB	BBB	A	8 Government
BB	BBB	BBB	A	3 Health Care
BB	BBB	BBB	A	3 Health Care
			NR	Health Care
BBB	A	BBB	AA	10 Health Care
			NR	Health Care
BBB	A	A	A	7 Health Care
A	A	A	AA	9 Health Care
A	A	A	AA	9 Health Care
BB	BBB	BBB	AA	10 Health Care
			NR	Health Care
BBB	A	BBB	AA	10 Health Care
			NR	Health Care

N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States		AA			DocAdj	DocAdj
N.Amer	United States		AA			DocAdj	DocAdj
N.Amer	United States		AA			DocAdj	DocAdj
N.Amer	United States		AA			DocAdj	DocAdj
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Taiwan Province of China	AA	A				
Asia	Taiwan Province of China	AA	A				
Asia	Taiwan Province of China	AA	A				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Thailand	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Thailand	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Thailand	BBB	A				
Asia	Thailand	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Thailand	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Thailand	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Thailand	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Thailand	BBB	A				
Asia	Thailand	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Thailand	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				

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Thin	Thin	Thin	Thin			Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	
Thin	DocAdj	DocAdj	Thin	Thin	Thin	
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	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

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	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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THCUSDMR	31-Jul-08 THC
THCUSDXR	31-Jul-08 THC
THCCAUDMR	31-Jul-08 THCC
THCCEURCR	31-Jul-08 THCC
THCCEURMM	31-Jul-08 THCC
THCCEURMR	31-Jul-08 THCC
THCCEURXR	31-Jul-08 THCC
THCCHKDMR	31-Jul-08 THCC
THCCJPYMR	31-Jul-08 THCC
THCCUSDCR	31-Jul-08 THCC
THCCUSDMM	31-Jul-08 THCC
THCCUSDMR	31-Jul-08 THCC
THCCUSDXR	31-Jul-08 THCC
THCCZARMR	31-Jul-08 THCC
THKCOJPYCR	31-Jul-08 THKCO
THKCOJPYXR	31-Jul-08 THKCO
THKCOUSDCR	31-Jul-08 THKCO
THWLDEURCR	31-Jul-08 THWLD
THWLDEURMM	31-Jul-08 THWLD
THWLDEURMR	31-Jul-08 THWLD
THWLDGBPCR	31-Jul-08 THWLD
THWLDGBPMM	31-Jul-08 THWLD
THWLDUSDCR	31-Jul-08 THWLD
THWLDUSDMM	31-Jul-08 THWLD
THWLDUSDMR	31-Jul-08 THWLD
TI-MGTIUSDCR	31-Jul-08 TI-MGTI
TI-MGTIUSDMR	31-Jul-08 TI-MGTI
TIBEURCR	31-Jul-08 TIB
TIBEURMM	31-Jul-08 TIB
TIBEURMR	31-Jul-08 TIB
TIBUSDCR	31-Jul-08 TIB
TIBUSDMR	31-Jul-08 TIB
TIIMNAUDCR	31-Jul-08 TIIMN
TIIMNAUDMM	31-Jul-08 TIIMN
TIIMNAUDMR	31-Jul-08 TIIMN
TIIMNCADMM	31-Jul-08 TIIMN
TIIMNCHFCR	31-Jul-08 TIIMN
TIIMNCHFMM	31-Jul-08 TIIMN
TIIMNEURCR	31-Jul-08 TIIMN
TIIMNEURMM	31-Jul-08 TIIMN
TIIMNEURMR	31-Jul-08 TIIMN
TIIMNEURXR	31-Jul-08 TIIMN
TIIMNGBPCR	31-Jul-08 TIIMN
TIIMNGBPMM	31-Jul-08 TIIMN
TIIMNGBPMR	31-Jul-08 TIIMN
TIIMNHKDMM	31-Jul-08 TIIMN
TIIMNJPYCR	31-Jul-08 TIIMN
TIIMNJPYMM	31-Jul-08 TIIMN
TIIMNJPYMR	31-Jul-08 TIIMN
TIIMNNOKMM	31-Jul-08 TIIMN
TIIMNNZDCR	31-Jul-08 TIIMN
TIIMNNZDMM	31-Jul-08 TIIMN
TIIMNSEKMM	31-Jul-08 TIIMN
TIIMNSGDCR	31-Jul-08 TIIMN
TIIMNSGDMM	31-Jul-08 TIIMN
TIIMNTWDMM	31-Jul-08 TIIMN
TIIMNUSDCR	31-Jul-08 TIIMN
TIIMNUSDMM	31-Jul-08 TIIMN
TIIMNUSDMR	31-Jul-08 TIIMN
TIIMNUSDXR	31-Jul-08 TIIMN
TINAUDCR	31-Jul-08 TIN
TINAUDMR	31-Jul-08 TIN
TINAUDXR	31-Jul-08 TIN
TINCADMR	31-Jul-08 TIN
TINCHFMR	31-Jul-08 TIN
TINEURCR	31-Jul-08 TIN
TINEURMM	31-Jul-08 TIN
TINEURMR	31-Jul-08 TIN
TINEURXR	31-Jul-08 TIN
TINGBPMR	31-Jul-08 TIN
TINGBPXR	31-Jul-08 TIN
TINJPYMR	31-Jul-08 TIN
TINJPYXR	31-Jul-08 TIN
TINNOKMR	31-Jul-08 TIN

Tenet Healthcare Corp	8G836J	SNRFOR	USD
Tenet Healthcare Corp	8G836J	SNRFOR	USD
Hershey Co	469FCJ	SNRFOR	AUD
Hershey Co	469FCJ	SNRFOR	EUR
Hershey Co	469FCJ	SNRFOR	EUR
Hershey Co	469FCJ	SNRFOR	EUR
Hershey Co	469FCJ	SNRFOR	EUR
Hershey Co	469FCJ	SNRFOR	HKD
Hershey Co	469FCJ	SNRFOR	JPY
Hershey Co	469FCJ	SNRFOR	USD
Hershey Co	469FCJ	SNRFOR	USD
Hershey Co	469FCJ	SNRFOR	USD
Hershey Co	469FCJ	SNRFOR	USD
Hershey Co	469FCJ	SNRFOR	ZAR
THK Co Ltd	JRB679	SNRFOR	JPY
THK Co Ltd	JRB679	SNRFOR	JPY
THK Co Ltd	JRB679	SNRFOR	USD
THAMES WATER Ltd	GOFFDK	SNRFOR	EUR
THAMES WATER Ltd	GOFFDK	SNRFOR	EUR
THAMES WATER Ltd	GOFFDK	SNRFOR	EUR
THAMES WATER Ltd	GOFFDK	SNRFOR	GBP
THAMES WATER Ltd	GOFFDK	SNRFOR	GBP
THAMES WATER Ltd	GOFFDK	SNRFOR	USD
THAMES WATER Ltd	GOFFDK	SNRFOR	USD
THAMES WATER Ltd	GOFFDK	SNRFOR	USD
MGTI Fin Co Ltd	GM718Y	SNRFOR	USD
MGTI Fin Co Ltd	GM718Y	SNRFOR	USD
Turkiye Is Bankasi Isbank	MUHC6I	SNRFOR	EUR
Turkiye Is Bankasi Isbank	MUHC6I	SNRFOR	EUR
Turkiye Is Bankasi Isbank	MUHC6I	SNRFOR	EUR
Turkiye Is Bankasi Isbank	MUHC6I	SNRFOR	USD
Turkiye Is Bankasi Isbank	MUHC6I	SNRFOR	USD
Telecom Italia SpA	T2B9EF	SNRFOR	AUD
Telecom Italia SpA	T2B9EF	SNRFOR	AUD
Telecom Italia SpA	T2B9EF	SNRFOR	AUD
Telecom Italia SpA	T2B9EF	SNRFOR	CAD
Telecom Italia SpA	T2B9EF	SNRFOR	CHF
Telecom Italia SpA	T2B9EF	SNRFOR	CHF
Telecom Italia SpA	T2B9EF	SNRFOR	EUR
Telecom Italia SpA	T2B9EF	SNRFOR	EUR
Telecom Italia SpA	T2B9EF	SNRFOR	EUR
Telecom Italia SpA	T2B9EF	SNRFOR	EUR
Telecom Italia SpA	T2B9EF	SNRFOR	GBP
Telecom Italia SpA	T2B9EF	SNRFOR	GBP
Telecom Italia SpA	T2B9EF	SNRFOR	GBP
Telecom Italia SpA	T2B9EF	SNRFOR	HKD
Telecom Italia SpA	T2B9EF	SNRFOR	JPY
Telecom Italia SpA	T2B9EF	SNRFOR	JPY
Telecom Italia SpA	T2B9EF	SNRFOR	JPY
Telecom Italia SpA	T2B9EF	SNRFOR	NOK
Telecom Italia SpA	T2B9EF	SNRFOR	NZD
Telecom Italia SpA	T2B9EF	SNRFOR	NZD
Telecom Italia SpA	T2B9EF	SNRFOR	SEK
Telecom Italia SpA	T2B9EF	SNRFOR	SGD
Telecom Italia SpA	T2B9EF	SNRFOR	SGD
Telecom Italia SpA	T2B9EF	SNRFOR	TWD
Telecom Italia SpA	T2B9EF	SNRFOR	USD
Telecom Italia SpA	T2B9EF	SNRFOR	USD
Telecom Italia SpA	T2B9EF	SNRFOR	USD
Telecom Italia SpA	T2B9EF	SNRFOR	USD
Temple Inland Inc	8FGHEE	SNRFOR	AUD
Temple Inland Inc	8FGHEE	SNRFOR	AUD
Temple Inland Inc	8FGHEE	SNRFOR	AUD
Temple Inland Inc	8FGHEE	SNRFOR	CAD
Temple Inland Inc	8FGHEE	SNRFOR	CHF
Temple Inland Inc	8FGHEE	SNRFOR	EUR
Temple Inland Inc	8FGHEE	SNRFOR	EUR
Temple Inland Inc	8FGHEE	SNRFOR	EUR
Temple Inland Inc	8FGHEE	SNRFOR	EUR
Temple Inland Inc	8FGHEE	SNRFOR	GBP
Temple Inland Inc	8FGHEE	SNRFOR	GBP
Temple Inland Inc	8FGHEE	SNRFOR	JPY
Temple Inland Inc	8FGHEE	SNRFOR	JPY
Temple Inland Inc	8FGHEE	SNRFOR	NOK

MR	Composite	2.05%	2.27%	3.27%	4.24%	4.90%	5.44%
XR	Composite	0.019728	0.021537016	0.032131261	0.041438144	0.047478963	0.052399362
MR	Composite	0.23%	0.30%	0.47%	0.55%	0.65%	0.68%
CR	Composite	0.24%	0.32%	0.50%	0.58%	0.68%	0.71%
MM	Composite						
MR	Composite	0.23%	0.31%	0.47%	0.55%	0.65%	0.68%
XR	Composite						
MR	Composite	0.002307375	0.003074143	0.004721619	0.005500657	0.006460609	0.006786625
MR	Composite	0.23%	0.30%	0.47%	0.55%	0.65%	0.68%
CR	Composite	0.24%	0.32%	0.50%	0.58%	0.68%	0.71%
MM	Composite						
MR	Composite	0.002307375	0.003074143	0.004721619	0.005500657	0.006460609	0.006786625
XR	Composite	0.22%	0.29%	0.45%	0.53%	0.62%	0.65%
MR	Composite	0.23%	0.31%	0.47%	0.55%	0.65%	0.68%
CR	Composite	0.19%	0.18%	0.24%	0.27%	0.32%	0.37%
XR	Composite	0.001945877	0.001837326	0.001819711	0.002687052	0.003179773	0.00278511
CR	Composite	0.19%	0.18%	0.24%	0.27%	0.32%	0.37%
CR	Composite	0.000523653	0.000523653	0.000523653	0.001146643	0.001146643	0.001445358
MM	Composite	0.05%	0.05%	0.05%	0.11%	0.11%	0.14%
MR	Composite						
CR	Composite	0.05%	0.05%	0.05%	0.11%	0.11%	0.14%
MM	Composite	0.05%	0.05%	0.05%	0.11%	0.11%	0.14%
CR	Composite						
MM	Composite	0.05%	0.05%	0.05%	0.11%	0.11%	0.14%
MR	Composite						
CR	Composite	0.0246	0.0246	0.0246	0.0246	0.0246	0.0246
MR	Composite	0.0246	0.0246	0.0246	0.0246	0.0246	0.0246
CR	Composite	1.56%	1.56%	2.00%	2.34%	2.76%	2.76%
MM	Composite						
MR	Composite						
CR	Composite	1.56%	1.56%	2.00%	2.34%	2.76%	2.76%
MR	Composite						
CR	Composite	0.005466318	0.005976644	0.008467851	0.010868635	0.012681919	0.014138802
MM	Composite	0.55%	0.60%	0.81%	1.04%	1.21%	1.36%
MR	Composite						
MM	Composite	0.55%	0.61%	0.82%	1.06%	1.22%	1.36%
CR	Composite	0.57%	0.58%	0.84%	1.10%	1.24%	1.43%
MM	Composite	0.55%	0.61%	0.82%	1.06%	1.22%	1.36%
CR	Composite	0.57%	0.58%	0.84%	1.10%	1.24%	1.43%
MM	Composite	0.005453883	0.006062467	0.008158767	0.010641415	0.012208996	0.013616055
MR	Composite	0.54%	0.60%	0.81%	1.05%	1.20%	1.35%
XR	Composite	0.005185842	0.005628655	0.007779429	0.010143583	0.011565805	0.012984687
CR	Composite	0.57%	0.58%	0.84%	1.10%	1.24%	1.43%
MM	Composite	0.55%	0.61%	0.82%	1.06%	1.22%	1.36%
MR	Composite	0.54%	0.60%	0.81%	1.05%	1.20%	1.35%
MM	Composite	0.55%	0.61%	0.82%	1.06%	1.22%	1.36%
CR	Composite	0.55%	0.60%	0.85%	1.08%	1.27%	1.42%
MM	Composite	0.55%	0.60%	0.81%	1.03%	1.22%	1.37%
MR	Composite						
MM	Composite	0.55%	0.61%	0.82%	1.06%	1.22%	1.36%
CR	Composite	0.005667587	0.005783583	0.008395414	0.010960592	0.012413199	0.01427
MM	Composite	0.55%	0.61%	0.82%	1.06%	1.22%	1.36%
MM	Composite	0.55%	0.61%	0.82%	1.06%	1.22%	1.36%
CR	Composite	0.005667587	0.005783583	0.008395414	0.010960592	0.012413199	0.01427
MM	Composite	0.005453883	0.006062467	0.008158767	0.010641415	0.012208996	0.013616055
MM	Composite	0.55%	0.61%	0.82%	1.06%	1.22%	1.36%
CR	Composite	0.005667587	0.005783583	0.008395414	0.010960592	0.012413199	0.01427
MM	Composite	0.55%	0.61%	0.82%	1.06%	1.22%	1.36%
MR	Composite	0.54%	0.60%	0.81%	1.05%	1.20%	1.35%
XR	Composite	0.52%	0.56%	0.78%	1.01%	1.16%	1.30%
CR	Composite	2.61%	2.84%	3.08%	3.36%	3.58%	3.68%
MR	Composite	2.61%	2.70%	2.92%	3.19%	3.40%	3.68%
XR	Composite						
MR	Composite	2.64%	2.74%	2.97%	3.29%	3.47%	3.71%
MR	Composite						
CR	Composite	2.77%	2.88%	3.13%	3.46%	3.65%	3.90%
MM	Composite	2.66%	2.77%	3.01%	3.32%	3.51%	3.75%
MR	Composite	0.026363193	0.027444233	0.029664364	0.0329288	0.034733888	0.037107882
XR	Composite	2.49%	2.59%	2.86%	3.12%	3.34%	3.54%
MR	Composite	2.64%	2.74%	2.97%	3.29%	3.47%	3.71%
XR	Composite	0.024913297	0.025926571	0.02858031	0.031189574	0.033396383	0.035442061
MR	Composite	2.64%	2.69%	2.94%	3.25%	3.49%	3.71%
XR	Composite	2.54%	2.58%	2.82%	3.13%	3.36%	3.56%
MR	Composite						

5.46%	5.49%	5.63%	5.52%	5.52%	0.4 BBB	AA
5.28%	0.05318599	0.0547703	0.0543196	0.0547225	0.4 A	AA
0.71%	0.78%	0.86%	0.89%	0.95%	0.4 BB	BBB
0.75%	0.82%	0.86%	0.94%	1.00%	0.4 BBB	A
					0.4	
0.72%	0.78%	0.86%	0.89%	0.95%	0.4 A	AA
					0.4	
0.72%	0.007821608	0.00855	0.008930833	0.009453889	0.4 A	AA
0.71%	0.78%	0.86%	0.89%	0.95%	0.4 BB	BBB
0.75%	0.82%	0.86%	0.94%	1.00%	0.4 BBB	A
					0.4	
0.007156355	0.007821608	0.00855	0.008930833	0.009453889	0.4 A	AA
0.006893482	0.75%	0.86%	0.86%	0.91%	0.4 BBB	A
0.007156355	0.78%	0.86%	0.89%	0.95%	0.4 A	AA
0.004651371	0.72%	0.79%	0.79%	0.79%	0.25 NR	NR
0.004651371	0.00715	0.00788	0.00788	0.00788	0.25 NR	NR
0.004651371	0.72%	0.79%	0.79%	0.79%	0.25 NR	NR
0.001949666	0.002575964	0.00398356	0.00398356	0.00398356	0.4	
0.001949666	0.26%	0.40%	0.40%	0.40%	0.4	
					0.4	
0.19%	0.26%	0.40%	0.40%	0.40%	0.4	
0.19%	0.26%	0.40%	0.40%	0.40%	0.4	
					0.4	
0.19%	0.26%	0.40%	0.40%	0.40%	0.4	
					0.4	
0.0246	0.0246	0.0246	0.0246	0.0246	0.275	
0.0246	0.0246	0.0246	0.0246	0.0246	0.275	
2.76%	2.76%	2.76%	2.76%	2.76%	0.25	NR
					0.25	
					0.25	
2.76%	2.76%	2.76%	2.76%	2.76%	0.25	NR
					0.25	
1.51%	0.016154438	0.016129754	0.017102501	0.017404178	0.4 BB	A
1.45%	1.54%	1.61%	1.71%	1.74%	0.4 BB	A
					0.4	
1.45%	1.55%	1.59%	1.72%	1.74%	0.4 A	AA
1.51%	1.63%	1.67%	1.79%	1.74%	0.4 BBB	A
0.01449318	1.55%	1.59%	1.72%	1.74%	0.4 A	AA
0.015123891	1.63%	1.67%	1.79%	1.74%	0.4 BBB	A
0.01449318	0.015456108	0.015899317	0.017243806	0.017404178	0.4 A	AA
0.014342842	1.53%	1.59%	1.70%	1.74%	0.4 BBB	AA
0.013814422	0.014746731	0.01530128	0.016380015	0.017404178	0.4 BBB	AA
0.015123891	1.63%	1.67%	1.79%	1.74%	0.4 BBB	A
0.01449318	1.55%	1.59%	1.72%	1.74%	0.4 A	AA
0.014342842	1.53%	1.59%	1.70%	1.74%	0.4 BBB	AA
0.01449318	1.55%	1.59%	1.72%	1.74%	0.4 A	AA
0.015202473	1.63%	1.61%	1.71%	1.74%	0.4 BB	A
0.014594374	1.56%	1.61%	1.71%	1.74%	0.4 BB	A
					0.4	
0.01449318	1.55%	1.59%	1.72%	1.74%	0.4 A	AA
0.015123891	0.016305339	0.01672271	0.017901656	0.017404178	0.4 BBB	A
0.01449318	1.55%	1.59%	1.72%	1.74%	0.4 A	AA
0.01449318	1.55%	1.59%	1.72%	1.74%	0.4 A	AA
0.015123891	0.016305339	0.01672271	0.017901656	0.017404178	0.4 BBB	A
0.01449318	0.015456108	0.015899317	0.017243806	0.017404178	0.4 A	AA
0.01449318	1.55%	1.59%	1.72%	1.74%	0.4 A	AA
0.015123891	0.016305339	0.01672271	0.017901656	0.017404178	0.4 BBB	A
0.01449318	1.55%	1.59%	1.72%	1.74%	0.4 A	AA
0.014342842	1.53%	1.59%	1.70%	1.74%	0.4 BBB	AA
1.38%	1.47%	1.53%	1.64%	1.74%	0.4 BBB	AA
3.62%	3.54%	3.52%	3.57%	3.65%	0.4 BBB	BBB
3.62%	3.54%	3.52%	3.57%	3.65%	0.4 BBB	A
					0.4	
3.65%	3.56%	3.55%	3.56%	3.62%	0.4 AA	AAA
					0.4	
3.84%	3.74%	3.73%	3.80%	3.88%	0.4 A	AA
3.69%	3.59%	3.58%	3.59%	3.66%	0.4 A	AA
3.65%	0.0355623	0.035463344	0.035551263	0.036179317	0.4 AA	AAA
3.50%	3.37%	3.38%	3.48%	3.55%	0.4 A	AA
3.65%	3.56%	3.55%	3.56%	3.62%	0.4 AA	AAA
3.50%	0.033680472	0.033807189	0.034807231	0.035460746	0.4 A	AA
3.70%	3.60%	3.52%	3.57%	3.65%	0.4 A	A
3.55%	3.46%	3.52%	3.57%	3.65%	0.4 BBB	BBB
					0.4	

A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BB	NR	NR	BB	NR	NR
B	NR	NR	B	NR	NR
CCC	NR	NR	CCC	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
			NR		
			NR		
NR	NR		BB		
NR	NR		BB		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	A	AA	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	A	AA	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	A	AA	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	A	AA	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	A	AA	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	A	AA	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	BBB	BBB	BBB
AAA	AAA	AA	AA	AA	AA
AA	AA	A	A	A	A
AA	AA	A	A	A	A
AAA	AAA	AA	AA	AA	AA
AA	AA	AA	A	A	A
AAA	AAA	AA	AA	AA	AA
AA	AA	AA	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB

BBB	A	A	A	7 Health Care
A	A	A	AA	9 Health Care
NR	CCC	B	AA	9 Consumer Goods
NR	B	BB	AA	9 Consumer Goods
			NR	Consumer Goods
NR	BB	BBB	AA	9 Consumer Goods
			NR	Consumer Goods
NR	BB	BBB	AA	9 Consumer Goods
NR	CCC	B	AA	9 Consumer Goods
NR	B	BB	AA	9 Consumer Goods
			NR	Consumer Goods
NR	BB	BBB	AA	9 Consumer Goods
NR	B	BB	AA	9 Consumer Goods
NR	BB	BBB	AA	9 Consumer Goods
NR			NR	3 Industrials
NR			NR	3 Industrials
NR			NR	3 Industrials
	NR		NR	2 Utilities
	NR		NR	2 Utilities
			NR	Utilities
	NR		NR	2 Utilities
	NR		NR	2 Utilities
			NR	Utilities
	NR		NR	2 Utilities
			NR	Utilities
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	3 Financials
			NR	Financials
			NR	Financials
			NR	3 Financials
			NR	Financials
BBB	BBB	NR	A	4 Telecommunications
BBB	BBB	NR	A	4 Telecommunications
			NR	Telecommunications
A	AA	NR	AA	16 Telecommunications
A	A	NR	A	3 Telecommunications
A	AA	NR	AA	16 Telecommunications
A	A	NR	A	3 Telecommunications
A	AA	NR	AA	16 Telecommunications
A	A	NR	AA	16 Telecommunications
A	A	NR	AA	16 Telecommunications
A	A	NR	A	3 Telecommunications
A	AA	NR	AA	16 Telecommunications
A	A	NR	AA	16 Telecommunications
A	AA	NR	AA	16 Telecommunications
BBB	BBB	NR	A	4 Telecommunications
BBB	BBB	NR	A	4 Telecommunications
			NR	Telecommunications
A	AA	NR	AA	16 Telecommunications
A	A	NR	A	3 Telecommunications
A	AA	NR	AA	16 Telecommunications
A	AA	NR	AA	16 Telecommunications
A	A	NR	A	3 Telecommunications
A	AA	NR	AA	16 Telecommunications
A	AA	NR	AA	16 Telecommunications
A	A	NR	A	3 Telecommunications
A	AA	NR	AA	16 Telecommunications
A	A	NR	AA	16 Telecommunications
A	A	NR	AA	16 Telecommunications
BBB	BB	BB	A	10 Industrials
BBB	BB	BB	A	10 Industrials
			NR	Industrials
AA	A	A	AA	10 Industrials
			NR	Industrials
A	BBB	BBB	AA	10 Industrials
A	BBB	BBB	AA	10 Industrials
AA	A	A	AA	10 Industrials
A	BBB	BBB	A	4 Industrials
AA	A	A	AA	10 Industrials
A	BBB	BBB	A	4 Industrials
BBB	BB	BB	A	3 Industrials
BBB	BB	BB	A	3 Industrials
			NR	Industrials

N.Amer	United States	B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	Thin	CcyGrp	Thin
Asia	Japan	BBB	AA	Thin	Thin	DocAdj	Thin
Asia	Japan	BBB	AA	Thin	Thin	Entity Tier	Thin
Europe	United Kingdom	BBB	AA			Thin	
Europe	United Kingdom	BBB	AA			Thin	
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA			Thin	
Europe	United Kingdom	BBB	AA			Thin	
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA			Thin	
Europe	United Kingdom	BBB	AA				
OffShore	Cayman Islands		BB				
OffShore	Cayman Islands		BB				
MiddleEast	Turkey	BB	BBB		Thin	Thin	Thin
MiddleEast	Turkey	BB	BBB				
MiddleEast	Turkey	BB	BBB				
MiddleEast	Turkey	BB	BBB		Thin	Thin	Thin
MiddleEast	Turkey	BB	BBB				
Europe	Italy	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Italy	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB				
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Italy	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB				
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Italy	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				

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CcyGrp

TINSEKMR	31-Jul-08 TIN
TINSEKXR	31-Jul-08 TIN
TINSGDMR	31-Jul-08 TIN
TINTWDMR	31-Jul-08 TIN
TINUSDCR	31-Jul-08 TIN
TINUSDMM	31-Jul-08 TIN
TINUSDMR	31-Jul-08 TIN
TINUSDXR	31-Jul-08 TIN
TISINCJPYCR	31-Jul-08 TISINC
TISINCJPYXR	31-Jul-08 TISINC
TJXAUDMR	31-Jul-08 TJX
TJXEURCR	31-Jul-08 TJX
TJXEURMM	31-Jul-08 TJX
TJXEURMR	31-Jul-08 TJX
TJXEURXR	31-Jul-08 TJX
TJXHKDMR	31-Jul-08 TJX
TJXJPYMR	31-Jul-08 TJX
TJXSGDMR	31-Jul-08 TJX
TJXUSDCR	31-Jul-08 TJX
TJXUSDMM	31-Jul-08 TJX
TJXUSDMR	31-Jul-08 TJX
TJXUSDXR	31-Jul-08 TJX
TJXEURMM	31-Jul-08 TJX
TJXEURMR	31-Jul-08 TJX
TJXUSDCR	31-Jul-08 TJX
TJXUSDMM	31-Jul-08 TJX
TJXUSDMR	31-Jul-08 TJX
TJXUSDXR	31-Jul-08 TJX
TKEURCR	31-Jul-08 TK
TKUSDCR	31-Jul-08 TK
TKUSDXR	31-Jul-08 TK
TKAAUDMM	31-Jul-08 TKA
TKACADMM	31-Jul-08 TKA
TKADKKMM	31-Jul-08 TKA
TKAEURCR	31-Jul-08 TKA
TKAEURMM	31-Jul-08 TKA
TKAEURMR	31-Jul-08 TKA
TKAEURXR	31-Jul-08 TKA
TKAGBPCR	31-Jul-08 TKA
TKAGBPMM	31-Jul-08 TKA
TKAGBPMR	31-Jul-08 TKA
TKAHKDMM	31-Jul-08 TKA
TKAJPYMM	31-Jul-08 TKA
TKANOKMM	31-Jul-08 TKA
TKASEKMM	31-Jul-08 TKA
TKASGDMM	31-Jul-08 TKA
TKATWDCR	31-Jul-08 TKA
TKATWDMM	31-Jul-08 TKA
TKAUSDCR	31-Jul-08 TKA
TKAUSDMM	31-Jul-08 TKA
TKAUSDMR	31-Jul-08 TKA
TKAZARMM	31-Jul-08 TKA
TKAGRAUDCR	31-Jul-08 TKAGR
TKAGRAUDMM	31-Jul-08 TKAGR
TKAGRCADMM	31-Jul-08 TKAGR
TKAGRCHFCR	31-Jul-08 TKAGR
TKAGRCHFMM	31-Jul-08 TKAGR
TKAGRDKKMM	31-Jul-08 TKAGR
TKAGREURCR	31-Jul-08 TKAGR
TKAGREURMM	31-Jul-08 TKAGR
TKAGREURMR	31-Jul-08 TKAGR
TKAGREURXR	31-Jul-08 TKAGR
TKAGRGBPMM	31-Jul-08 TKAGR
TKAGRHKDMM	31-Jul-08 TKAGR
TKAGRJPYCR	31-Jul-08 TKAGR
TKAGRJPYMM	31-Jul-08 TKAGR
TKAGRNOKMM	31-Jul-08 TKAGR
TKAGRNZDCR	31-Jul-08 TKAGR
TKAGRNZDMM	31-Jul-08 TKAGR
TKAGRSEKMM	31-Jul-08 TKAGR
TKAGRSGDMM	31-Jul-08 TKAGR
TKAGRTWDMM	31-Jul-08 TKAGR
TKAGRUSDCR	31-Jul-08 TKAGR
TKAGRUSDMM	31-Jul-08 TKAGR

Temple Inland Inc	8FGHEE	SNRFOR	SEK
Temple Inland Inc	8FGHEE	SNRFOR	SEK
Temple Inland Inc	8FGHEE	SNRFOR	SGD
Temple Inland Inc	8FGHEE	SNRFOR	TWD
Temple Inland Inc	8FGHEE	SNRFOR	USD
Temple Inland Inc	8FGHEE	SNRFOR	USD
Temple Inland Inc	8FGHEE	SNRFOR	USD
Temple Inland Inc	8FGHEE	SNRFOR	USD
TIS Inc.	JRB98G	SNRFOR	JPY
TIS Inc.	JRB98G	SNRFOR	JPY
TJX Cos Inc	8F9794	SNRFOR	AUD
TJX Cos Inc	8F9794	SNRFOR	EUR
TJX Cos Inc	8F9794	SNRFOR	EUR
TJX Cos Inc	8F9794	SNRFOR	EUR
TJX Cos Inc	8F9794	SNRFOR	EUR
TJX Cos Inc	8F9794	SNRFOR	HKD
TJX Cos Inc	8F9794	SNRFOR	JPY
TJX Cos Inc	8F9794	SNRFOR	SGD
TJX Cos Inc	8F9794	SNRFOR	USD
TJX Cos Inc	8F9794	SNRFOR	USD
TJX Cos Inc	8F9794	SNRFOR	USD
TJX Cos Inc	8F9794	SNRFOR	USD
TJX Cos Inc	8F9794	SUBLT2	EUR
TJX Cos Inc	8F9794	SUBLT2	EUR
TJX Cos Inc	8F9794	SUBLT2	USD
TJX Cos Inc	8F9794	SUBLT2	USD
TJX Cos Inc	8F9794	SUBLT2	USD
TJX Cos Inc	8F9794	SUBLT2	USD
Teekay Shipping	Y6DBA0	SNRFOR	EUR
Teekay Shipping	Y6DBA0	SNRFOR	USD
Teekay Shipping	Y6DBA0	SNRFOR	USD
Telekom Austria AG	8FGD7T	SNRFOR	AUD
Telekom Austria AG	8FGD7T	SNRFOR	CAD
Telekom Austria AG	8FGD7T	SNRFOR	DKK
Telekom Austria AG	8FGD7T	SNRFOR	EUR
Telekom Austria AG	8FGD7T	SNRFOR	EUR
Telekom Austria AG	8FGD7T	SNRFOR	EUR
Telekom Austria AG	8FGD7T	SNRFOR	EUR
Telekom Austria AG	8FGD7T	SNRFOR	GBP
Telekom Austria AG	8FGD7T	SNRFOR	GBP
Telekom Austria AG	8FGD7T	SNRFOR	GBP
Telekom Austria AG	8FGD7T	SNRFOR	HKD
Telekom Austria AG	8FGD7T	SNRFOR	JPY
Telekom Austria AG	8FGD7T	SNRFOR	NOK
Telekom Austria AG	8FGD7T	SNRFOR	SEK
Telekom Austria AG	8FGD7T	SNRFOR	SGD
Telekom Austria AG	8FGD7T	SNRFOR	TWD
Telekom Austria AG	8FGD7T	SNRFOR	TWD
Telekom Austria AG	8FGD7T	SNRFOR	USD
Telekom Austria AG	8FGD7T	SNRFOR	USD
Telekom Austria AG	8FGD7T	SNRFOR	USD
Telekom Austria AG	8FGD7T	SNRFOR	ZAR
ThyssenKrupp AG	DLBCG0	SNRFOR	AUD
ThyssenKrupp AG	DLBCG0	SNRFOR	AUD
ThyssenKrupp AG	DLBCG0	SNRFOR	CAD
ThyssenKrupp AG	DLBCG0	SNRFOR	CHF
ThyssenKrupp AG	DLBCG0	SNRFOR	CHF
ThyssenKrupp AG	DLBCG0	SNRFOR	DKK
ThyssenKrupp AG	DLBCG0	SNRFOR	EUR
ThyssenKrupp AG	DLBCG0	SNRFOR	EUR
ThyssenKrupp AG	DLBCG0	SNRFOR	EUR
ThyssenKrupp AG	DLBCG0	SNRFOR	EUR
ThyssenKrupp AG	DLBCG0	SNRFOR	GBP
ThyssenKrupp AG	DLBCG0	SNRFOR	HKD
ThyssenKrupp AG	DLBCG0	SNRFOR	JPY
ThyssenKrupp AG	DLBCG0	SNRFOR	JPY
ThyssenKrupp AG	DLBCG0	SNRFOR	NOK
ThyssenKrupp AG	DLBCG0	SNRFOR	NZD
ThyssenKrupp AG	DLBCG0	SNRFOR	NZD
ThyssenKrupp AG	DLBCG0	SNRFOR	SEK
ThyssenKrupp AG	DLBCG0	SNRFOR	SGD
ThyssenKrupp AG	DLBCG0	SNRFOR	TWD
ThyssenKrupp AG	DLBCG0	SNRFOR	USD
ThyssenKrupp AG	DLBCG0	SNRFOR	USD

MR	Composite	2.64%	2.74%	2.97%	3.29%	3.47%	3.71%
XR	Composite	0.024913297	0.025926571	0.02858031	0.031189574	0.033396383	0.035442061
MR	Composite						
MR	Composite						
CR	Composite	2.77%	2.88%	3.13%	3.46%	3.65%	3.90%
MM	Composite						
MR	Composite	2.64%	2.74%	2.97%	3.29%	3.47%	3.71%
XR	Composite	2.49%	2.59%	2.86%	3.12%	3.34%	3.54%
CR	Composite	0.000855	0.000855	0.000855	0.0015025	0.0015025	0.0018
XR	Composite	0.09%	0.09%	0.09%	0.15%	0.15%	0.18%
MR	Composite	0.001772645	0.002362675	0.003439832	0.004161956	0.00503487	0.005817179
CR	Composite	0.18%	0.25%	0.36%	0.44%	0.53%	0.61%
MM	Composite	0.18%	0.24%	0.35%	0.42%	0.51%	0.59%
MR	Composite	0.18%	0.24%	0.34%	0.42%	0.50%	0.58%
XR	Composite						
MR	Composite	0.18%	0.24%	0.34%	0.42%	0.50%	0.58%
MR	Composite	0.18%	0.24%	0.34%	0.42%	0.50%	0.58%
MR	Composite	0.18%	0.24%	0.34%	0.42%	0.50%	0.58%
CR	Composite	0.18%	0.25%	0.36%	0.44%	0.53%	0.61%
MM	Composite						
MR	Composite	0.18%	0.24%	0.34%	0.42%	0.50%	0.58%
XR	Composite	0.18%	0.23%	0.33%	0.40%	0.49%	0.56%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.40%	0.40%	0.39%	0.62%	0.58%	0.58%
XR	Composite	0.40%	0.40%	0.39%	0.62%	0.58%	0.58%
CR	Composite						
CR	Composite	0.00475	0.00475	0.0065	0.008	0.0095	0.0095
XR	Composite	0.00475	0.00475	0.0065	0.008	0.0095	0.0095
MM	Composite	0.001995315	0.002630539	0.00402663	0.004961856	0.00573359	0.006522078
MM	Composite	0.20%	0.26%	0.40%	0.50%	0.57%	0.65%
MM	Composite	0.20%	0.26%	0.40%	0.50%	0.57%	0.65%
CR	Composite	0.21%	0.27%	0.42%	0.50%	0.58%	0.66%
MM	Composite	0.20%	0.26%	0.40%	0.50%	0.57%	0.65%
MR	Composite	0.20%	0.26%	0.40%	0.49%	0.56%	0.64%
XR	Composite	0.19%	0.25%	0.38%	0.47%	0.54%	0.62%
CR	Composite	0.21%	0.27%	0.42%	0.50%	0.58%	0.66%
MM	Composite	0.20%	0.26%	0.40%	0.50%	0.57%	0.65%
MR	Composite						
MM	Composite	0.20%	0.26%	0.40%	0.50%	0.57%	0.65%
MM	Composite	0.20%	0.26%	0.40%	0.50%	0.57%	0.65%
MM	Composite	0.20%	0.26%	0.40%	0.50%	0.57%	0.65%
MM	Composite	0.20%	0.26%	0.40%	0.50%	0.57%	0.65%
MM	Composite	0.001983294	0.002620707	0.004031459	0.004999998	0.005707039	0.006506321
CR	Composite	0.21%	0.27%	0.42%	0.50%	0.58%	0.66%
MM	Composite	0.20%	0.26%	0.40%	0.50%	0.57%	0.65%
CR	Composite	0.21%	0.27%	0.42%	0.50%	0.58%	0.66%
MM	Composite	0.20%	0.26%	0.40%	0.50%	0.57%	0.65%
MR	Composite	0.20%	0.26%	0.40%	0.49%	0.56%	0.64%
MM	Composite	0.20%	0.26%	0.40%	0.50%	0.57%	0.65%
CR	Composite	0.41%	0.58%	0.72%	0.93%	1.09%	1.22%
MM	Composite	0.41%	0.58%	0.68%	0.89%	1.04%	1.17%
MM	Composite	0.41%	0.58%	0.72%	0.91%	1.05%	1.17%
CR	Composite	0.42%	0.60%	0.74%	0.95%	1.04%	1.22%
MM	Composite	0.004069549	0.005766305	0.007207055	0.009088955	0.01049315	0.011747858
MM	Composite	0.41%	0.58%	0.72%	0.91%	1.05%	1.17%
CR	Composite	0.42%	0.60%	0.74%	0.95%	1.04%	1.22%
MM	Composite	0.41%	0.58%	0.72%	0.91%	1.05%	1.17%
MR	Composite	0.40%	0.57%	0.71%	0.90%	1.04%	1.16%
XR	Composite	0.39%	0.55%	0.69%	0.87%	0.98%	1.12%
MM	Composite	0.41%	0.58%	0.72%	0.91%	1.05%	1.17%
MM	Composite	0.41%	0.58%	0.72%	0.91%	1.05%	1.17%
CR	Composite	0.41%	0.58%	0.74%	0.95%	1.13%	1.26%
MM	Composite	0.41%	0.58%	0.70%	0.91%	1.08%	1.20%
MM	Composite	0.004069549	0.005766305	0.007207055	0.009088955	0.01049315	0.011747858
CR	Composite	0.42%	0.60%	0.74%	0.95%	1.04%	1.22%
MM	Composite	0.41%	0.58%	0.72%	0.91%	1.05%	1.17%
MM	Composite	0.41%	0.58%	0.72%	0.91%	1.05%	1.17%
MM	Composite	0.41%	0.58%	0.72%	0.91%	1.05%	1.17%
MM	Composite	0.004069549	0.005766305	0.007207055	0.009088955	0.01049315	0.011747858
CR	Composite	0.42%	0.60%	0.74%	0.95%	1.04%	1.22%
MM	Composite	0.41%	0.58%	0.72%	0.91%	1.05%	1.17%

3.65%	3.56%	3.55%	3.56%	3.62%	0.4 AA	AAA
3.50%	0.033680472	0.033807189	0.034807231	0.035460746	0.4 A	AA
					0.4	
					0.4	
3.84%	3.74%	3.73%	3.80%	3.88%	0.4 A	AA
					0.4	
3.65%	3.56%	3.55%	3.56%	3.62%	0.4 AA	AAA
3.50%	3.37%	3.38%	3.48%	3.55%	0.4 A	AA
0.0018	0.0018	0.0018	0.0018	0.0018	0.35	
0.18%	0.18%	0.18%	0.18%	0.18%	0.35	
0.59%	0.005845504	0.007557473	0.007747	0.010921746	0.4 NR	BBB
0.62%	0.62%	0.76%	0.77%	1.09%	0.4 NR	A
0.60%	0.59%	0.76%	0.77%	1.09%	0.4 NR	A
0.59%	0.59%	0.76%	0.77%	1.09%	0.4 NR	AA
					0.4	
0.59%	0.59%	0.76%	0.77%	1.09%	0.4 NR	AA
0.59%	0.58%	0.76%	0.77%	1.09%	0.4 NR	BBB
0.59%	0.59%	0.76%	0.77%	1.09%	0.4 NR	AA
0.62%	0.62%	0.76%	0.77%	1.09%	0.4 NR	A
					0.4	
0.59%	0.59%	0.76%	0.77%	1.09%	0.4 NR	AA
0.57%	0.57%	0.76%	0.77%	1.09%	0.4 NR	A
					0.2	
					0.2	
					0.2	
					0.2	
0.58%	0.58%	0.58%	0.58%	0.58%	0.2	NR
0.58%	0.58%	0.58%	0.58%	0.58%	0.2	NR
					0.4	
0.0095	0.0095	0.0095	0.0095	0.0095	0.4	NR
0.0095	0.0095	0.0095	0.0095	0.0095	0.4	NR
0.72%	0.007732575	0.007678701	0.010956	0.008734442	0.4 BB	BB
0.72%	0.77%	0.77%	1.10%	0.87%	0.4 A	A
0.72%	0.77%	0.77%	1.10%	0.87%	0.4 A	A
0.75%	0.80%	0.77%	1.10%	0.87%	0.4 BBB	BBB
0.72%	0.77%	0.77%	1.10%	0.87%	0.4 A	A
0.71%	0.76%	0.77%	1.10%	0.87%	0.4 BBB	BBB
0.68%	0.73%	0.77%	1.10%	0.87%	0.4 BBB	BBB
0.75%	0.80%	0.77%	1.10%	0.87%	0.4 BBB	BBB
0.72%	0.77%	0.77%	1.10%	0.87%	0.4 A	A
					0.4	
0.72%	0.77%	0.77%	1.10%	0.87%	0.4 A	A
0.72%	0.77%	0.77%	1.10%	0.87%	0.4 BB	BB
0.007175974	0.77%	0.77%	1.10%	0.87%	0.4 A	A
0.007175974	0.77%	0.77%	1.10%	0.87%	0.4 A	A
0.007175974	0.00773441	0.007678701	0.010956	0.008734442	0.4 A	A
0.007456917	0.80%	0.77%	1.10%	0.87%	0.4 BBB	BBB
0.007175974	0.77%	0.77%	1.10%	0.87%	0.4 A	A
0.007456917	0.80%	0.77%	1.10%	0.87%	0.4 BBB	BBB
0.007175974	0.77%	0.77%	1.10%	0.87%	0.4 A	A
0.007084071	0.76%	0.77%	1.10%	0.87%	0.4 BBB	BBB
0.007175974	0.77%	0.77%	1.10%	0.87%	0.4 A	A
0.012664838	1.35%	1.36%	1.34%	1.45%	0.39409091 BB	BBB
0.012091121	1.29%	1.36%	1.34%	1.45%	0.39409091 BB	BBB
0.012195818	1.27%	1.35%	1.33%	1.43%	0.4 A	AA
0.012706902	1.33%	1.41%	1.39%	1.48%	0.385000002 BBB	A
0.012195818	0.01273625	0.013462192	0.013319716	0.014254965	0.4 A	AA
0.012195818	1.27%	1.35%	1.33%	1.43%	0.4 A	AA
0.012706902	1.33%	1.41%	1.39%	1.48%	0.385000002 BBB	A
0.012195818	1.27%	1.35%	1.33%	1.43%	0.4 A	AA
0.012034061	1.26%	1.34%	1.32%	1.41%	0.39409091 BBB	A
0.011590701	1.21%	1.29%	1.27%	1.36%	0.39409091 BBB	A
0.012195818	1.27%	1.35%	1.33%	1.43%	0.4 A	AA
0.012195818	1.27%	1.35%	1.33%	1.43%	0.4 A	AA
0.013110512	1.38%	1.36%	1.34%	1.45%	0.39409091 BB	BBB
0.012518968	1.31%	1.36%	1.34%	1.45%	0.39409091 BB	BBB
0.012195818	0.01273625	0.013462192	0.013319716	0.014254965	0.4 A	AA
0.012706902	1.33%	1.41%	1.39%	1.48%	0.385000002 BBB	A
0.012195818	1.27%	1.35%	1.33%	1.43%	0.4 A	AA
0.012195818	1.27%	1.35%	1.33%	1.43%	0.4 A	AA
0.012195818	1.27%	1.35%	1.33%	1.43%	0.4 A	AA
0.012195818	0.01273625	0.013462192	0.013319716	0.014254965	0.4 A	AA
0.012706902	1.33%	1.41%	1.39%	1.48%	0.385000002 BBB	A
0.012195818	1.27%	1.35%	1.33%	1.43%	0.4 A	AA

AAA	AAA	AA	AA	AA	AA
AA	AA	AA	A	A	A
AA	AA	A	A	A	A
AAA	AAA	AA	AA	AA	AA
AA	AA	AA	A	A	A
NR		NR	NR		
NR		NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR		NR		
NR	NR		NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA

AA	A	A	AA	10 Industrials
A	BBB	BBB	A	4 Industrials
			NR	Industrials
			NR	Industrials
A	BBB	BBB	AA	10 Industrials
			NR	Industrials
AA	A	A	AA	10 Industrials
A	BBB	BBB	A	4 Industrials
			NR	2 Technology
			NR	2 Technology
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	A	10 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	11 Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	11 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	10 Consumer Services
NR	NR	NR	A	11 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
NR	NR	NR	A	12 Telecommunications
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	3 Telecommunications
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	12 Telecommunications
NR	NR	NR	A	12 Telecommunications
NR	NR	NR	A	3 Telecommunications
NR	NR	NR	A	11 Telecommunications
			NR	Telecommunications
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	12 Telecommunications
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	3 Telecommunications
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	3 Telecommunications
NR	NR	NR	A	11 Telecommunications
NR	NR	NR	A	12 Telecommunications
NR	NR	NR	A	11 Telecommunications
BB	BBB	BB	A	3 Industrials
BB	BBB	BB	A	3 Industrials
A	AA	BBB	AA	14 Industrials
BBB	A	BBB	A	4 Industrials
A	AA	BBB	AA	14 Industrials
A	AA	BBB	AA	14 Industrials
BBB	A	BBB	A	4 Industrials
A	AA	BBB	AA	14 Industrials
BBB	A	BBB	AA	15 Industrials
BBB	A	BBB	AA	15 Industrials
A	AA	BBB	AA	14 Industrials
A	AA	BBB	AA	14 Industrials
BB	BBB	BB	A	3 Industrials
BB	BBB	BB	A	3 Industrials
A	AA	BBB	AA	14 Industrials
BBB	A	BBB	A	4 Industrials
A	AA	BBB	AA	14 Industrials
A	AA	BBB	AA	14 Industrials
A	AA	BBB	AA	14 Industrials
A	AA	BBB	AA	14 Industrials
BBB	A	BBB	A	4 Industrials
A	AA	BBB	AA	14 Industrials

N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan		AA			Thin	
Asia	Japan		AA			Thin	
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	Bahamas	BB	BBB				
N.Amer	Bahamas	BB	BBB		Thin	Thin	Thin
N.Amer	Bahamas	BB	BBB		Thin	Thin	Thin
Europe	Austria	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Austria	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Austria	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Austria	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Austria	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Austria	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A				
Europe	Austria	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Austria	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Austria	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	Austria	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Austria	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Germany	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Germany	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Thin	Thin					
Thin	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
	Thin					
	Thin					
Thin	Thin					
Thin	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj

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TKAGRUSDMR	31-Jul-08 TKAGR
TKAGRUSDXR	31-Jul-08 TKAGR
TKAL-LUXEURCR	31-Jul-08 TKAL-LUX
TKAL-LUXEURMM	31-Jul-08 TKAL-LUX
TKAL-LUXUSDMR	31-Jul-08 TKAL-LUX
TLIASSAUDMM	31-Jul-08 TLIASS
TLIASSCADMM	31-Jul-08 TLIASS
TLIASSCHFCR	31-Jul-08 TLIASS
TLIASSCHFMM	31-Jul-08 TLIASS
TLIASSDKKMM	31-Jul-08 TLIASS
TLIASSEURCR	31-Jul-08 TLIASS
TLIASSEURMM	31-Jul-08 TLIASS
TLIASSEURMR	31-Jul-08 TLIASS
TLIASSEURXR	31-Jul-08 TLIASS
TLIASSGBPCR	31-Jul-08 TLIASS
TLIASSGBPMM	31-Jul-08 TLIASS
TLIASSHKDMM	31-Jul-08 TLIASS
TLIASSJPYCR	31-Jul-08 TLIASS
TLIASSJPYMM	31-Jul-08 TLIASS
TLIASSNOKMM	31-Jul-08 TLIASS
TLIASSSEKCR	31-Jul-08 TLIASS
TLIASSSEKMM	31-Jul-08 TLIASS
TLIASSSGDMM	31-Jul-08 TLIASS
TLIASSTWDMM	31-Jul-08 TLIASS
TLIASSUSDCR	31-Jul-08 TLIASS
TLIASSUSDMM	31-Jul-08 TLIASS
TLIASSUSDMR	31-Jul-08 TLIASS
TLIASSUSDXR	31-Jul-08 TLIASS
TLIASS-SoneraFnAUDCR	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnAUDMM	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnCHFCR	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnCHFMM	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnEURCR	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnEURMM	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnEURMR	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnEURXR	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnGBPCR	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnGBPMM	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnJPYCR	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnJPYMM	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnSEKCR	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnUSDCR	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnUSDMM	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnUSDMR	31-Jul-08 TLIASS-SoneraFn
TLIASS-SoneraFnUSDXR	31-Jul-08 TLIASS-SoneraFn
TLMAUDMR	31-Jul-08 TLM
TLMCADCR	31-Jul-08 TLM
TLMCADMR	31-Jul-08 TLM
TLMEURCR	31-Jul-08 TLM
TLMEURMM	31-Jul-08 TLM
TLMEURMR	31-Jul-08 TLM
TLMGBPMR	31-Jul-08 TLM
TLMHKDMR	31-Jul-08 TLM
TLMJPYMR	31-Jul-08 TLM
TLMSGDMR	31-Jul-08 TLM
TLMUSDCR	31-Jul-08 TLM
TLMUSDMM	31-Jul-08 TLM
TLMUSDMR	31-Jul-08 TLM
TLMUSDXR	31-Jul-08 TLM
TMBPLCUSDCR	31-Jul-08 TMBPLC
TMBPLCUSDCR	31-Jul-08 TMBPLC
TMBPLCUSDMR	31-Jul-08 TMBPLC
TMENRUEURCR	31-Jul-08 TMENRU
TMENRUEURMM	31-Jul-08 TMENRU
TMENRUUSDCR	31-Jul-08 TMENRU
TMENRUUSDMM	31-Jul-08 TMENRU
TMENRUUSDMR	31-Jul-08 TMENRU
TMHIJPYCR	31-Jul-08 TMHI
TMHIUSDMR	31-Jul-08 TMHI
TMKEURCR	31-Jul-08 TMK
TMKEURMM	31-Jul-08 TMK
TMKEURMR	31-Jul-08 TMK
TMKJPYMR	31-Jul-08 TMK
TMKUSDCR	31-Jul-08 TMK

ThyssenKrupp AG	DLBCG0	SNRFOR	USD
ThyssenKrupp AG	DLBCG0	SNRFOR	USD
TEKSID ALUMINIUM LUXEMBOURG SARL SCA		SNRFOR	EUR
TEKSID ALUMINIUM LUXEMBOURG SARL SCA		SNRFOR	EUR
TEKSID ALUMINIUM LUXEMBOURG SARL SCA		SNRFOR	USD
TeliaSonera AB	W5EDH9	SNRFOR	AUD
TeliaSonera AB	W5EDH9	SNRFOR	CAD
TeliaSonera AB	W5EDH9	SNRFOR	CHF
TeliaSonera AB	W5EDH9	SNRFOR	CHF
TeliaSonera AB	W5EDH9	SNRFOR	DKK
TeliaSonera AB	W5EDH9	SNRFOR	EUR
TeliaSonera AB	W5EDH9	SNRFOR	EUR
TeliaSonera AB	W5EDH9	SNRFOR	EUR
TeliaSonera AB	W5EDH9	SNRFOR	EUR
TeliaSonera AB	W5EDH9	SNRFOR	GBP
TeliaSonera AB	W5EDH9	SNRFOR	GBP
TeliaSonera AB	W5EDH9	SNRFOR	HKD
TeliaSonera AB	W5EDH9	SNRFOR	JPY
TeliaSonera AB	W5EDH9	SNRFOR	JPY
TeliaSonera AB	W5EDH9	SNRFOR	NOK
TeliaSonera AB	W5EDH9	SNRFOR	SEK
TeliaSonera AB	W5EDH9	SNRFOR	SEK
TeliaSonera AB	W5EDH9	SNRFOR	SGD
TeliaSonera AB	W5EDH9	SNRFOR	TWD
TeliaSonera AB	W5EDH9	SNRFOR	USD
TeliaSonera AB	W5EDH9	SNRFOR	USD
TeliaSonera AB	W5EDH9	SNRFOR	USD
TeliaSonera AB	W5EDH9	SNRFOR	USD
TeliaSonera Finland Corp	X5HDCN	SNRFOR	AUD
TeliaSonera Finland Corp	X5HDCN	SNRFOR	AUD
TeliaSonera Finland Corp	X5HDCN	SNRFOR	CHF
TeliaSonera Finland Corp	X5HDCN	SNRFOR	CHF
TeliaSonera Finland Corp	X5HDCN	SNRFOR	EUR
TeliaSonera Finland Corp	X5HDCN	SNRFOR	EUR
TeliaSonera Finland Corp	X5HDCN	SNRFOR	EUR
TeliaSonera Finland Corp	X5HDCN	SNRFOR	EUR
TeliaSonera Finland Corp	X5HDCN	SNRFOR	GBP
TeliaSonera Finland Corp	X5HDCN	SNRFOR	GBP
TeliaSonera Finland Corp	X5HDCN	SNRFOR	JPY
TeliaSonera Finland Corp	X5HDCN	SNRFOR	JPY
TeliaSonera Finland Corp	X5HDCN	SNRFOR	SEK
TeliaSonera Finland Corp	X5HDCN	SNRFOR	USD
TeliaSonera Finland Corp	X5HDCN	SNRFOR	USD
TeliaSonera Finland Corp	X5HDCN	SNRFOR	USD
TeliaSonera Finland Corp	X5HDCN	SNRFOR	USD
Talisman Engy Inc	8FB67J	SNRFOR	AUD
Talisman Engy Inc	8FB67J	SNRFOR	CAD
Talisman Engy Inc	8FB67J	SNRFOR	CAD
Talisman Engy Inc	8FB67J	SNRFOR	EUR
Talisman Engy Inc	8FB67J	SNRFOR	EUR
Talisman Engy Inc	8FB67J	SNRFOR	EUR
Talisman Engy Inc	8FB67J	SNRFOR	GBP
Talisman Engy Inc	8FB67J	SNRFOR	HKD
Talisman Engy Inc	8FB67J	SNRFOR	JPY
Talisman Engy Inc	8FB67J	SNRFOR	SGD
Talisman Engy Inc	8FB67J	SNRFOR	USD
Talisman Engy Inc	8FB67J	SNRFOR	USD
Talisman Engy Inc	8FB67J	SNRFOR	USD
Talisman Engy Inc	8FB67J	SNRFOR	USD
TMB BANK Pub Co Ltd	Y3CE81	PREFT1	USD
TMB BANK Pub Co Ltd	Y3CE81	SNRFOR	USD
TMB BANK Pub Co Ltd	Y3CE81	SNRFOR	USD
OAO Tyumen Oil Co		SNRFOR	EUR
OAO Tyumen Oil Co		SNRFOR	EUR
OAO Tyumen Oil Co		SNRFOR	USD
OAO Tyumen Oil Co		SNRFOR	USD
OAO Tyumen Oil Co		SNRFOR	USD
Tokio Marine Hldgs Inc	JRE8BH	SNRFOR	JPY
Tokio Marine Hldgs Inc	JRE8BH	SNRFOR	USD
Torchmark Corp	8HA129	SNRFOR	EUR
Torchmark Corp	8HA129	SNRFOR	EUR
Torchmark Corp	8HA129	SNRFOR	EUR
Torchmark Corp	8HA129	SNRFOR	JPY
Torchmark Corp	8HA129	SNRFOR	USD

MR	Composite	0.40%	0.57%	0.71%	0.90%	1.04%	1.16%
XR	Composite	0.39%	0.55%	0.69%	0.87%	0.98%	1.12%
CR	Composite						
MM	Composite						
MR	Composite						
MM	Composite	0.24%	0.27%	0.36%	0.46%	0.55%	0.63%
MM	Composite	0.002338571	0.002724067	0.003753683	0.004743911	0.005514661	0.006375643
CR	Composite	0.002488824	0.002868231	0.003919657	0.004884435	0.005759464	0.006670586
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.64%
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.64%
CR	Composite	0.25%	0.29%	0.39%	0.49%	0.58%	0.67%
MM	Composite	0.002338571	0.002724067	0.003753683	0.004743911	0.005514661	0.006375643
MR	Composite	0.23%	0.27%	0.37%	0.47%	0.55%	0.63%
XR	Composite	0.22%	0.26%	0.36%	0.45%	0.53%	0.61%
CR	Composite	0.25%	0.29%	0.39%	0.49%	0.58%	0.67%
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.64%
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.64%
CR	Composite	0.002469591	0.002648565	0.003784591	0.004801461	0.00568626	0.006673086
MM	Composite	0.002357963	0.002528843	0.003618656	0.004590857	0.005429709	0.006380753
MM	Composite	0.002338571	0.002724067	0.003753683	0.004743911	0.005514661	0.006375643
CR	Composite	0.002488824	0.002868231	0.003919657	0.004884435	0.005759464	0.006670586
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.64%
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.64%
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.64%
CR	Composite	0.25%	0.29%	0.39%	0.49%	0.58%	0.67%
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.64%
MR	Composite	0.23%	0.27%	0.37%	0.47%	0.55%	0.63%
XR	Composite						
CR	Composite	0.24%	0.26%	0.37%	0.47%	0.55%	0.63%
MM	Composite	0.24%	0.26%	0.37%	0.47%	0.55%	0.63%
CR	Composite	0.002413305	0.002666113	0.003870571	0.004751227	0.005699408	0.006527952
MM	Composite	0.24%	0.26%	0.36%	0.46%	0.54%	0.62%
CR	Composite	0.24%	0.27%	0.39%	0.48%	0.57%	0.65%
MM	Composite	0.24%	0.26%	0.36%	0.46%	0.54%	0.62%
MR	Composite						
XR	Composite	0.24%	0.25%	0.35%	0.44%	0.52%	0.59%
CR	Composite	0.24%	0.27%	0.39%	0.48%	0.57%	0.65%
MM	Composite	0.24%	0.26%	0.36%	0.46%	0.54%	0.62%
CR	Composite	0.24%	0.26%	0.37%	0.47%	0.55%	0.63%
MM	Composite	0.24%	0.26%	0.37%	0.47%	0.55%	0.63%
CR	Composite						
CR	Composite	0.24%	0.27%	0.39%	0.48%	0.57%	0.65%
MM	Composite	0.24%	0.26%	0.36%	0.46%	0.54%	0.62%
MR	Composite	0.24%	0.26%	0.36%	0.46%	0.54%	0.61%
XR	Composite						
MR	Composite	0.32%	0.39%	0.54%	0.81%	0.89%	0.99%
CR	Composite						
MR	Composite	0.32%	0.39%	0.54%	0.81%	0.89%	0.99%
CR	Composite	0.34%	0.41%	0.57%	0.85%	0.93%	1.04%
MM	Composite	0.003268042	0.003922189	0.005478737	0.008138584	0.008963734	0.009984783
MR	Composite	0.32%	0.39%	0.54%	0.81%	0.89%	0.99%
MR	Composite	0.32%	0.39%	0.54%	0.81%	0.89%	0.99%
MR	Composite	0.32%	0.39%	0.54%	0.81%	0.89%	0.99%
MR	Composite	0.32%	0.39%	0.54%	0.81%	0.89%	0.99%
MR	Composite	0.32%	0.39%	0.54%	0.81%	0.89%	0.99%
CR	Composite	0.003404211	0.004085614	0.005707018	0.008477692	0.009337223	0.010400816
MM	Composite						
MR	Composite	0.32%	0.39%	0.54%	0.81%	0.89%	0.99%
XR	Composite	0.31%	0.37%	0.52%	0.78%	0.85%	0.95%
CR	Composite	4.28%	4.28%	5.01%	5.01%	5.97%	5.97%
CR	Composite	0.72%	0.72%	0.72%	6.82%	6.82%	6.82%
MR	Composite	0.007192336	0.007192336	0.007192336	0.068166061	0.068166061	0.068166061
CR	Composite	2.07%	2.07%	3.05%	3.13%	3.31%	3.31%
MM	Composite						
CR	Composite	2.07%	2.07%	3.05%	3.13%	3.31%	3.31%
MM	Composite						
MR	Composite						
CR	Composite	0.001786316	0.001786316	0.002414303	0.002912416	0.003775	0.003775
MR	Composite	0.18%	0.18%	0.24%	0.29%	0.38%	0.38%
CR	Composite						
MM	Composite						
MR	Composite	0.12%	0.23%	0.16%	0.25%	0.29%	0.33%
MR	Composite	0.12%	0.23%	0.16%	0.24%	0.28%	0.33%
CR	Composite	0.13%	0.24%	0.16%	0.27%	0.30%	0.34%

0.012034061	1.26%	1.34%	1.32%	1.41%	0.39409091 BBB	A
0.011590701	1.21%	1.29%	1.27%	1.36%	0.39409091 BBB	A
					0.4	
					0.4	
					0.4	
0.007033714	0.78%	0.84%	1.08%	1.36%	0.4 BBB	BBB
0.007006624	0.007701711	0.00841824	0.01081	0.01355	0.4 A	AA
0.007354831	0.007941848	0.00841824	0.01081	0.01355	0.4 A	A
0.007006624	0.77%	0.84%	1.08%	1.36%	0.4 A	AA
0.007006624	0.77%	0.84%	1.08%	1.36%	0.4 A	AA
0.007354831	0.79%	0.84%	1.08%	1.36%	0.4 A	A
0.007006624	0.007701711	0.00841824	0.01081	0.01355	0.4 A	AA
0.006937875	0.76%	0.84%	1.08%	1.36%	0.4 BBB	A
0.006682269	0.73%	0.84%	1.08%	1.36%	0.4 BBB	A
0.74%	0.79%	0.84%	1.08%	1.36%	0.4 A	A
0.70%	0.77%	0.84%	1.08%	1.36%	0.4 A	AA
0.70%	0.77%	0.84%	1.08%	1.36%	0.4 A	AA
0.73%	0.008161132	0.00841824	0.01081	0.01355	0.4 BBB	BBB
0.70%	0.007804378	0.00841824	0.01081	0.01355	0.4 A	A
0.70%	0.007701711	0.00841824	0.01081	0.01355	0.4 A	AA
0.74%	0.007941848	0.00841824	0.01081	0.01355	0.4 A	A
0.70%	0.77%	0.84%	1.08%	1.36%	0.4 A	AA
0.70%	0.77%	0.84%	1.08%	1.36%	0.4 A	AA
0.70%	0.77%	0.84%	1.08%	1.36%	0.4 A	AA
0.74%	0.79%	0.84%	1.08%	1.36%	0.4 A	A
0.007006624	0.77%	0.84%	1.08%	1.36%	0.4 A	AA
0.006937875	0.76%	0.84%	1.08%	1.36%	0.4 BBB	A
					0.4	
0.006870507	0.75%	0.82%	1.03%	1.09%	0.4 NR	BBB
0.006870507	0.75%	0.82%	1.03%	1.09%	0.4 NR	BBB
0.007128113	0.007800308	0.008427766	0.010268503	0.010905635	0.4 NR	A
0.006819349	0.75%	0.81%	1.03%	1.09%	0.4 NR	A
0.007128113	0.78%	0.84%	1.03%	1.09%	0.4 NR	A
0.006819349	0.75%	0.81%	1.03%	1.09%	0.4 NR	A
					0.4	
0.006487553	0.71%	0.77%	1.03%	1.09%	0.4 NR	A
0.007128113	0.78%	0.84%	1.03%	1.09%	0.4 NR	A
0.006819349	0.75%	0.81%	1.03%	1.09%	0.4 NR	A
0.006870507	0.75%	0.82%	1.03%	1.09%	0.4 NR	BBB
0.006870507	0.75%	0.82%	1.03%	1.09%	0.4 NR	BBB
					0.4	
0.007128113	0.78%	0.84%	1.03%	1.09%	0.4 NR	A
0.006819349	0.75%	0.81%	1.03%	1.09%	0.4 NR	A
0.00673571	0.74%	0.80%	1.03%	1.09%	0.4 NR	A
					0.4	
0.010381585	1.12%	1.33%	1.22%	1.48%	0.4 BB	BB
					0.4	
0.010379496	1.12%	1.33%	1.22%	1.47%	0.4 A	A
0.010925785	1.17%	1.40%	1.22%	1.54%	0.4 BBB	BBB
0.010488754	0.011274897	0.013428047	0.01218	0.014816618	0.4 BBB	BBB
0.010379496	1.12%	1.33%	1.22%	1.47%	0.4 A	A
0.010379496	1.12%	1.33%	1.22%	1.47%	0.4 A	A
0.010379496	1.12%	1.33%	1.22%	1.47%	0.4 A	A
0.010381585	1.12%	1.33%	1.22%	1.48%	0.4 BB	BB
0.010379496	1.12%	1.33%	1.22%	1.47%	0.4 A	A
0.010925785	0.011744684	0.013987549	0.01218	0.015433977	0.4 BBB	BBB
					0.4	
0.010379496	1.12%	1.33%	1.22%	1.47%	0.4 A	A
0.009997093	1.07%	1.28%	1.22%	1.41%	0.4 BBB	BBB
7.02%	7.02%	7.02%	7.02%	7.02%	0.1	NR
3.57%	3.57%	3.57%	3.57%	3.57%	0.45 NR	
0.068166061	0.068166061	0.068166061	0.068166061	0.068166061	0.45 NR	
3.57%	3.57%	3.57%	3.57%	3.57%	0.4	NR
					0.4	
3.57%	3.57%	3.57%	3.57%	3.57%	0.4	NR
					0.4	
					0.4	
0.003775	0.003775	0.003775	0.003775	0.003775		NR
0.38%	0.38%	0.38%	0.38%	0.38%		NR
					0.4	
					0.4	
0.39%	0.47%	0.50%	0.58%		0.4 A	BBB
0.39%	0.47%	0.50%	0.58%		0.4 BB	B
0.41%	0.49%	0.50%	0.61%		0.4 BBB	BB

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	A	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	A	AA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	A	AA	A	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	A	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	A	AA	A	AA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
	NR		NR		NR
			NR		
			NR		
NR	NR		NR		NR
NR	NR		NR		NR
NR	NR		NR		
NR	NR		NR		
BB	A	BBB	BBB	BBB	BBB
B	B	B	B	B	B
BB	BBB	BB	BB	BB	BB

BBB	A	BBB	AA	15 Industrials
BBB	A	BBB	AA	15 Industrials
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	3 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	A	6 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	A	6 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	A	6 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	A	4 Telecommunications
NR	NR	NR	A	4 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	A	6 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	A	6 Telecommunications
NR	NR	NR	AA	16 Telecommunications
NR	NR	NR	AA	16 Telecommunications
			NR	Telecommunications
BB	NR	NR	A	9 Telecommunications
BB	NR	NR	A	9 Telecommunications
BBB	NR	NR	A	4 Telecommunications
A	NR	NR	A	9 Telecommunications
BBB	NR	NR	A	4 Telecommunications
A	NR	NR	A	9 Telecommunications
			NR	Telecommunications
BBB	NR	NR	A	9 Telecommunications
BBB	NR	NR	A	4 Telecommunications
A	NR	NR	A	9 Telecommunications
BB	NR	NR	A	9 Telecommunications
BB	NR	NR	A	9 Telecommunications
			NR	Telecommunications
BBB	NR	NR	A	4 Telecommunications
A	NR	NR	A	9 Telecommunications
BBB	NR	NR	A	9 Telecommunications
			NR	Telecommunications
BB	NR	B	A	10 Oil & Gas
			NR	Oil & Gas
A	NR	B	A	10 Oil & Gas
BBB	NR	B	A	10 Oil & Gas
BBB	NR	B	A	10 Oil & Gas
A	NR	B	A	10 Oil & Gas
A	NR	B	A	10 Oil & Gas
A	NR	B	A	10 Oil & Gas
BB	NR	B	A	10 Oil & Gas
A	NR	B	A	10 Oil & Gas
BBB	NR	B	A	10 Oil & Gas
			NR	Oil & Gas
A	NR	B	A	10 Oil & Gas
BBB	NR	B	A	10 Oil & Gas
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
NR	A		B	5 Financials
NR	BB		B	5 Financials
NR	BBB		B	5 Financials

Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg		CCC				
Europe	Luxembourg		CCC				
Europe	Luxembourg		CCC				
Europe	Sweden	A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A				
Europe	Finland	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A				
Europe	Finland	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Finland	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Finland	A	A				
Europe	Finland	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	A	A	Thin	DocAdj	DocAdj	DocAdj
Europe	Finland	A	A				
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Thailand	B	B		Thin		Thin
Asia	Thailand	BBB	B	Thin			
Asia	Thailand	BBB	B	Thin			
E.Eur	Russian Federation	B	BB		Thin	Thin	Thin
E.Eur	Russian Federation	B	BB				
E.Eur	Russian Federation	B	BB		Thin	Thin	Thin
E.Eur	Russian Federation	B	BB				
E.Eur	Russian Federation	B	BB				
Asia	Japan		AA		Thin	Thin	Thin
Asia	Japan		AA		Thin	Thin	Thin
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
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TMKUSDMM	31-Jul-08 TMK
TMKUSDMR	31-Jul-08 TMK
TMKUSDXR	31-Jul-08 TMK
TMMFPAUDCR	31-Jul-08 TMMFP
TMMFPAUDMM	31-Jul-08 TMMFP
TMMFPCADMM	31-Jul-08 TMMFP
TMMFPCHFCR	31-Jul-08 TMMFP
TMMFPCHFMM	31-Jul-08 TMMFP
TMMFPDKKMM	31-Jul-08 TMMFP
TMMFPEURCR	31-Jul-08 TMMFP
TMMFPEURMM	31-Jul-08 TMMFP
TMMFPEURMR	31-Jul-08 TMMFP
TMMFPEURXR	31-Jul-08 TMMFP
TMMFPGBPCR	31-Jul-08 TMMFP
TMMFPGBPMM	31-Jul-08 TMMFP
TMMFPHKDMM	31-Jul-08 TMMFP
TMMFPJPYCR	31-Jul-08 TMMFP
TMMFPJPYMM	31-Jul-08 TMMFP
TMMFPNOKMM	31-Jul-08 TMMFP
TMMFPSEKMM	31-Jul-08 TMMFP
TMMFPSGDCR	31-Jul-08 TMMFP
TMMFPSGDMM	31-Jul-08 TMMFP
TMMFPTWDCR	31-Jul-08 TMMFP
TMMFPTWDMM	31-Jul-08 TMMFP
TMMFPUSDCR	31-Jul-08 TMMFP
TMMFPUSDMM	31-Jul-08 TMMFP
TMMFPUSDMR	31-Jul-08 TMMFP
TMMFPUSDXR	31-Jul-08 TMMFP
TMSUSDMR	31-Jul-08 TMS
TMSUSDXR	31-Jul-08 TMS
TMSKEURCR	31-Jul-08 TMSK
TMSKEURMM	31-Jul-08 TMSK
TMSKGBPCR	31-Jul-08 TMSK
TMSKJPYCR	31-Jul-08 TMSK
TMSKSGDCR	31-Jul-08 TMSK
TMSKSGDMR	31-Jul-08 TMSK
TMSKUSDCR	31-Jul-08 TMSK
TMSKUSDMM	31-Jul-08 TMSK
TMSKUSDMR	31-Jul-08 TMSK
TMSKUSDXR	31-Jul-08 TMSK
TMSK-BdanUSDCR	31-Jul-08 TMSK-Bdan
TMSK-BdanUSDMR	31-Jul-08 TMSK-Bdan
TMSNRCEURCR	31-Jul-08 TMSNRC
TMSNRCEURMM	31-Jul-08 TMSNRC
TMSNRCEURMR	31-Jul-08 TMSNRC
TMSNRCTWDMR	31-Jul-08 TMSNRC
TMSNRCUSDCR	31-Jul-08 TMSNRC
TMSNRCUSDMM	31-Jul-08 TMSNRC
TMSNRCUSDMR	31-Jul-08 TMSNRC
TMSNRCUSDXR	31-Jul-08 TMSNRC
TNBEURCR	31-Jul-08 TNB
TNBEURMM	31-Jul-08 TNB
TNBEURMR	31-Jul-08 TNB
TNBGBPMR	31-Jul-08 TNB
TNBJPYCR	31-Jul-08 TNB
TNBJPYMM	31-Jul-08 TNB
TNBJPYMR	31-Jul-08 TNB
TNBUSDCR	31-Jul-08 TNB
TNBUSDMM	31-Jul-08 TNB
TNBUSDMR	31-Jul-08 TNB
TNBUSDXR	31-Jul-08 TNB
TNETEURCR	31-Jul-08 TNET
TNETEURMM	31-Jul-08 TNET
TNETUSDCR	31-Jul-08 TNET
TNETUSDMM	31-Jul-08 TNET
TNETUSDMR	31-Jul-08 TNET
TNET-CommsEURCR	31-Jul-08 TNET-Comms
TNET-CommsEURMM	31-Jul-08 TNET-Comms
TNET-CommsEURMR	31-Jul-08 TNET-Comms
TNET-CommsUSDCR	31-Jul-08 TNET-Comms
TNET-CommsUSDMM	31-Jul-08 TNET-Comms
TNET-CommsUSDMR	31-Jul-08 TNET-Comms
TNKBEURCR	31-Jul-08 TNKB
TNKBEURMM	31-Jul-08 TNKB

Torchmark Corp	8HA129	SNRFOR	USD
Torchmark Corp	8HA129	SNRFOR	USD
Torchmark Corp	8HA129	SNRFOR	USD
THOMSON	FOA9A5	SNRFOR	AUD
THOMSON	FOA9A5	SNRFOR	AUD
THOMSON	FOA9A5	SNRFOR	CAD
THOMSON	FOA9A5	SNRFOR	CHF
THOMSON	FOA9A5	SNRFOR	CHF
THOMSON	FOA9A5	SNRFOR	DKK
THOMSON	FOA9A5	SNRFOR	EUR
THOMSON	FOA9A5	SNRFOR	EUR
THOMSON	FOA9A5	SNRFOR	EUR
THOMSON	FOA9A5	SNRFOR	EUR
THOMSON	FOA9A5	SNRFOR	GBP
THOMSON	FOA9A5	SNRFOR	GBP
THOMSON	FOA9A5	SNRFOR	HKD
THOMSON	FOA9A5	SNRFOR	JPY
THOMSON	FOA9A5	SNRFOR	JPY
THOMSON	FOA9A5	SNRFOR	NOK
THOMSON	FOA9A5	SNRFOR	SEK
THOMSON	FOA9A5	SNRFOR	SGD
THOMSON	FOA9A5	SNRFOR	SGD
THOMSON	FOA9A5	SNRFOR	TWD
THOMSON	FOA9A5	SNRFOR	TWD
THOMSON	FOA9A5	SNRFOR	USD
THOMSON	FOA9A5	SNRFOR	USD
THOMSON	FOA9A5	SNRFOR	USD
THOMSON	FOA9A5	SNRFOR	USD
Trimas Corp	8HF836	SNRFOR	USD
Trimas Corp	8HF836	SNRFOR	USD
Temasek Hldgs	Y6DDCN	SNRFOR	EUR
Temasek Hldgs	Y6DDCN	SNRFOR	EUR
Temasek Hldgs	Y6DDCN	SNRFOR	GBP
Temasek Hldgs	Y6DDCN	SNRFOR	JPY
Temasek Hldgs	Y6DDCN	SNRFOR	SGD
Temasek Hldgs	Y6DDCN	SNRFOR	SGD
Temasek Hldgs	Y6DDCN	SNRFOR	USD
Temasek Hldgs	Y6DDCN	SNRFOR	USD
Temasek Hldgs	Y6DDCN	SNRFOR	USD
Temasek Hldgs	Y6DDCN	SNRFOR	USD
Bk Danamon Indonesia Tbk Pt	YF829G	SUBLT2	USD
Bk Danamon Indonesia Tbk Pt	YF829G	SUBLT2	USD
Thomson Reuters Corp	8GD65J	SNRFOR	EUR
Thomson Reuters Corp	8GD65J	SNRFOR	EUR
Thomson Reuters Corp	8GD65J	SNRFOR	EUR
Thomson Reuters Corp	8GD65J	SNRFOR	TWD
Thomson Reuters Corp	8GD65J	SNRFOR	USD
Thomson Reuters Corp	8GD65J	SNRFOR	USD
Thomson Reuters Corp	8GD65J	SNRFOR	USD
Thomson Reuters Corp	8GD65J	SNRFOR	USD
Thomas & Betts Corp	8GC746	SNRFOR	EUR
Thomas & Betts Corp	8GC746	SNRFOR	EUR
Thomas & Betts Corp	8GC746	SNRFOR	EUR
Thomas & Betts Corp	8GC746	SNRFOR	GBP
Thomas & Betts Corp	8GC746	SNRFOR	JPY
Thomas & Betts Corp	8GC746	SNRFOR	JPY
Thomas & Betts Corp	8GC746	SNRFOR	JPY
Thomas & Betts Corp	8GC746	SNRFOR	USD
Thomas & Betts Corp	8GC746	SNRFOR	USD
Thomas & Betts Corp	8GC746	SNRFOR	USD
Thomas & Betts Corp	8GC746	SNRFOR	USD
Telenet Group Hldg Nv	BJHIEC	SNRFOR	EUR
Telenet Group Hldg Nv	BJHIEC	SNRFOR	EUR
Telenet Group Hldg Nv	BJHIEC	SNRFOR	USD
Telenet Group Hldg Nv	BJHIEC	SNRFOR	USD
Telenet Group Hldg Nv	BJHIEC	SNRFOR	USD
Telenet Comms	BJHIDD	SNRFOR	EUR
Telenet Comms	BJHIDD	SNRFOR	EUR
Telenet Comms	BJHIDD	SNRFOR	EUR
Telenet Comms	BJHIDD	SNRFOR	USD
Telenet Comms	BJHIDD	SNRFOR	USD
Telenet Comms	BJHIDD	SNRFOR	USD
TNK BP Intl Ltd	GOHB4H	SNRFOR	EUR
TNK BP Intl Ltd	GOHB4H	SNRFOR	EUR

MM	Composite						
MR	Composite	0.001196	0.002313218	0.00156	0.0025495	0.002894	0.003268684
XR	Composite						
CR	Composite						
MM	Composite	6.66%	6.61%	6.36%	6.14%	5.90%	5.66%
MM	Composite	6.61%	6.52%	6.48%	6.31%	5.95%	5.67%
CR	Composite	6.89%	7.03%	6.86%	6.53%	6.08%	5.81%
MM	Composite	6.61%	6.52%	6.48%	6.31%	5.95%	5.67%
MM	Composite	6.61%	6.52%	6.48%	6.31%	5.95%	5.67%
CR	Composite	6.89%	7.03%	6.86%	6.53%	6.08%	5.81%
MM	Composite	6.61%	6.52%	6.48%	6.31%	5.95%	5.67%
MR	Composite	6.55%	6.51%	6.44%	6.24%	5.87%	5.58%
XR	Composite						
CR	Composite	0.068936134	0.0703	0.0685725	0.065275	0.060802345	0.058142
MM	Composite	6.61%	6.52%	6.48%	6.31%	5.95%	5.67%
MM	Composite	6.61%	6.52%	6.48%	6.31%	5.95%	5.67%
CR	Composite	0.069215635	0.068680698	0.066137969	0.063768134	0.061085512	0.05852758
MM	Composite	6.64%	6.59%	6.35%	6.12%	5.86%	5.62%
MM	Composite	0.066149355	0.065199638	0.06476342	0.063125577	0.059462302	0.056747696
MM	Composite	6.61%	6.52%	6.48%	6.31%	5.95%	5.67%
CR	Composite	6.89%	7.03%	6.86%	6.53%	6.08%	5.81%
MM	Composite	6.61%	6.52%	6.48%	6.31%	5.95%	5.67%
CR	Composite	6.89%	7.03%	6.86%	6.53%	6.08%	5.81%
MM	Composite	6.61%	6.52%	6.48%	6.31%	5.95%	5.67%
CR	Composite	6.89%	7.03%	6.86%	6.53%	6.08%	5.81%
MM	Composite	6.61%	6.52%	6.48%	6.31%	5.95%	5.67%
MR	Composite	6.55%	6.51%	6.44%	6.24%	5.87%	5.58%
XR	Composite	6.31%	6.27%	6.20%	6.01%	5.65%	5.38%
MR	Composite	4.04%	4.04%	4.04%	4.04%	4.04%	4.04%
XR	Composite	4.04%	4.04%	4.04%	4.04%	4.04%	4.04%
CR	Composite	0.26%	0.23%	0.34%	0.39%	0.42%	0.50%
MM	Composite						
CR	Composite	0.002625	0.002272025	0.0033992	0.00387714	0.004179312	0.004962107
CR	Composite	0.26%	0.23%	0.34%	0.38%	0.42%	0.49%
CR	Composite	0.26%	0.23%	0.34%	0.39%	0.42%	0.50%
MR	Composite						
CR	Composite	0.26%	0.23%	0.34%	0.39%	0.42%	0.50%
MM	Composite						
MR	Composite	0.26%	0.22%	0.32%	0.36%	0.40%	0.47%
XR	Composite						
CR	Composite	2.51%	2.51%	2.51%	2.51%	2.51%	2.51%
MR	Composite	2.51%	2.51%	2.51%	2.51%	2.51%	2.51%
CR	Composite						
MM	Composite	0.26%	0.27%	0.56%	0.86%	1.01%	1.09%
MR	Composite	0.26%	0.27%	0.55%	0.85%	1.00%	1.07%
MR	Composite	0.26%	0.27%	0.55%	0.85%	1.00%	1.07%
CR	Composite	0.27%	0.28%	0.58%	0.90%	1.05%	1.13%
MM	Composite						
MR	Composite	0.26%	0.27%	0.55%	0.85%	1.00%	1.07%
XR	Composite	0.25%	0.26%	0.53%	0.82%	0.96%	1.03%
CR	Composite	0.002127181	0.002497338	0.003131681	0.003768072	0.004340241	0.005308318
MM	Composite	0.20%	0.24%	0.30%	0.36%	0.42%	0.51%
MR	Composite	0.20%	0.24%	0.30%	0.36%	0.41%	0.50%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.21%	0.25%	0.31%	0.38%	0.43%	0.53%
MM	Composite	0.20%	0.24%	0.30%	0.36%	0.42%	0.51%
MR	Composite	0.20%	0.24%	0.30%	0.36%	0.41%	0.50%
XR	Composite	0.19%	0.23%	0.29%	0.34%	0.40%	0.49%
CR	Composite	1.95%	1.95%	1.95%	1.95%	1.95%	2.74%
MM	Composite	1.95%	1.95%	1.95%	1.95%	1.95%	2.74%
CR	Composite	1.95%	1.95%	1.95%	1.95%	1.95%	2.74%
MM	Composite	1.95%	1.95%	1.95%	1.95%	1.95%	2.74%
MR	Composite	1.95%	1.95%	1.95%	1.95%	1.95%	2.74%
CR	Composite						
MM	Composite	0.76%	1.12%	2.40%	2.27%	2.53%	2.70%
MR	Composite						
CR	Composite						
MM	Composite	0.007582277	0.011161137	0.02398508	0.0226525	0.0253395	0.0270255
MR	Composite						
CR	Composite	2.48%	2.36%	2.89%	2.92%	2.92%	3.33%
MM	Composite	0.02481522	0.022681741	0.02770783	0.028056	0.028056	0.032

					0.4	
0.39%	0.0047	0.00495	0.0058		0.4 A	BBB
					0.4	
					0.4	
5.41%	5.16%	5.15%	5.20%	5.09%	0.4 A	A
5.35%	5.05%	5.13%	5.00%	5.04%	0.4 AA	AA
5.46%	5.14%	5.31%	5.24%	5.29%	0.4 A	A
5.35%	5.05%	5.13%	5.00%	5.04%	0.4 AA	AA
5.35%	5.05%	5.13%	5.00%	5.04%	0.4 AA	AA
5.46%	5.14%	5.31%	5.24%	5.29%	0.4 A	A
5.35%	5.05%	5.13%	5.00%	5.04%	0.4 AA	AA
0.052840057	4.99%	5.04%	4.98%	5.03%	0.4 A	AA
					0.4	
0.054568	0.0514425	0.053089413	0.052437171	0.052915781	0.4 A	A
0.053543722	5.05%	5.13%	5.00%	5.04%	0.4 AA	AA
0.053543722	5.05%	5.13%	5.00%	5.04%	0.4 AA	AA
0.055664647	0.05294746	0.05145923	0.050772541	0.050405104	0.4 BBB	BBB
0.053438061	5.08%	5.15%	5.08%	4.84%	0.4 A	A
0.053543722	0.050496595	0.051332522	0.050041353	0.050391937	0.4 AA	AA
5.35%	5.05%	5.13%	5.00%	5.04%	0.4 AA	AA
5.46%	5.14%	5.31%	5.24%	5.29%	0.4 A	A
5.35%	5.05%	5.13%	5.00%	5.04%	0.4 AA	AA
5.46%	5.14%	5.31%	5.24%	5.29%	0.4 A	A
5.35%	5.05%	5.13%	5.00%	5.04%	0.4 AA	AA
5.46%	5.14%	5.31%	5.24%	5.29%	0.4 A	A
5.35%	5.05%	5.13%	5.00%	5.04%	0.4 AA	AA
5.28%	4.99%	5.04%	4.98%	5.03%	0.4 A	AA
5.09%	4.80%	4.86%	4.80%	4.84%	0.4 A	AA
4.04%	4.04%	4.04%	4.04%	4.04%	0.45	
4.04%	4.04%	4.04%	4.04%	4.04%	0.45	
0.52%	0.57%	0.58%	0.59%	0.62%	0.4 NR	A
					0.4	
0.52%	0.57%	0.58%	0.59%	0.62%	40.00% NR	A
0.52%	0.57%	0.58%	0.59%	0.62%	40.00% NR	BB
0.52%	0.57%	0.58%	0.59%	0.62%	40.00% NR	A
					0.4	
0.52%	0.57%	0.58%	0.59%	0.62%	0.4 NR	A
					0.4	
0.49%	0.54%	0.55%	0.59%	0.62%	0.4 NR	BBB
					0.4	
2.51%	2.51%	2.51%	2.51%	2.51%	0.2	
2.51%	2.51%	2.51%	2.51%	2.51%	0.2	
					0.4	
1.17%	1.21%	1.21%	0.94%	0.74%	0.4 BBB	BB
1.16%	1.20%	1.20%	0.94%	0.74%	0.4 A	BBB
1.16%	1.20%	1.20%	0.94%	0.74%	0.4 A	BBB
1.22%	1.26%	1.26%	0.94%	0.74%	0.4 BBB	BB
					0.4	
1.16%	1.20%	1.20%	0.94%	0.74%	0.4 A	BBB
1.11%	1.15%	1.15%	0.94%	0.74%	0.4 BBB	BB
0.64%	0.006941213	0.007312554	0.007835943	0.007601649	0.4 BB	BBB
0.62%	0.67%	0.73%	0.75%	0.76%	0.4 BB	BBB
0.61%	0.66%	0.73%	0.75%	0.76%	0.4 BBB	A
					0.4	
					0.4	
					0.4	
					0.4	
0.64%	0.69%	0.73%	0.78%	0.76%	0.4 BB	BBB
0.62%	0.67%	0.73%	0.75%	0.76%	0.4 BB	BBB
0.61%	0.66%	0.73%	0.75%	0.76%	0.4 BBB	A
0.59%	0.64%	0.73%	0.72%	0.76%	0.4 BB	BBB
3.12%	3.46%	4.76%	4.76%	4.80%	0.4	
3.12%	3.46%	4.76%	4.76%	4.80%	0.4	
3.12%	3.46%	4.76%	4.76%	4.80%	0.4	
3.12%	3.46%	4.76%	4.76%	4.80%	0.4	
3.12%	3.46%	4.76%	4.76%	4.80%	0.4	
					0.4	
2.91%	6.13%	3.29%	3.33%	3.37%	0.4 NR	NR
					0.4	
					0.4	
2.91%	0.06125	0.03286	0.0332535	0.0337265	0.4 NR	NR
					0.4	
3.54%	3.75%	3.75%	3.75%	3.75%	0.4 NR	A
3.40%	0.0375	0.0375	0.0375	0.0375	0.4 NR	BBB

BB	A	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
			NR		
			NR		
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	A	A	A	A	A
			NR		
			NR		
BB	B	BBB	BBB	BB	BB
BBB	BB	A	A	BBB	BBB
BBB	BB	A	A	BBB	BBB
BB	B	BBB	BBB	BB	BB
BBB	BB	A	A	BBB	BBB
BB	B	BBB	BBB	BB	BB
BBB	BB	B	BBB	BBB	BB
BBB	BB	B	BBB	BBB	BB
A	BBB	BB	BBB	BBB	BBB
BBB	BB	B	BBB	BBB	BB
BBB	BB	B	BBB	BBB	BB
A	BBB	BB	BBB	BBB	BBB
BBB	BB	B	BBB	BB	BB
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	A		BB	BB	NR
B	BBB		B	B	NR

			NR		Financials
NR	A		B	5	Financials
			NR		Financials
			NR		Consumer Services
BB	A	BB	A	4	Consumer Services
A	AA	A	AA	13	Consumer Services
BBB	A	BBB	A	5	Consumer Services
A	AA	A	AA	13	Consumer Services
A	AA	A	AA	13	Consumer Services
BBB	A	BBB	A	5	Consumer Services
A	AA	A	AA	13	Consumer Services
BBB	A	BBB	AA	14	Consumer Services
			NR		Consumer Services
BBB	A	BBB	A	5	Consumer Services
A	AA	A	AA	13	Consumer Services
A	AA	A	AA	13	Consumer Services
BB	BBB	BBB	A	4	Consumer Services
BB	BBB	A	A	4	Consumer Services
A	AA	A	AA	13	Consumer Services
A	AA	A	AA	13	Consumer Services
BBB	A	BBB	A	5	Consumer Services
A	AA	A	AA	13	Consumer Services
BBB	A	BBB	A	5	Consumer Services
A	AA	A	AA	13	Consumer Services
BBB	A	BBB	A	5	Consumer Services
A	AA	A	AA	13	Consumer Services
BBB	A	BBB	AA	14	Consumer Services
BBB	A	BBB	AA	14	Consumer Services
			NR	2	Consumer Goods
			NR	2	Consumer Goods
A	NR	NR	BBB	6	Financials
			NR		Financials
A	NR	NR	BBB	6	Financials
BB	NR	NR	BBB	7	Financials
A	NR	NR	BBB	6	Financials
			NR		Financials
A	NR	NR	BBB	6	Financials
			NR		Financials
BBB	NR	NR	BBB	7	Financials
			NR		Financials
			NR	2	Financials
			NR	2	Financials
			NR		
	NR	NR	BBB	7	
	NR	NR	BBB	7	
	NR	NR	BBB	7	
	NR	NR	BBB	7	
			NR		
	NR	NR	BBB	7	
	NR	NR	BBB	7	
NR	B	NR	BBB	6	Industrials
NR	B	NR	BBB	6	Industrials
NR	BB	NR	BBB	5	Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
			NR		Industrials
NR	B	NR	BBB	6	Industrials
NR	B	NR	BBB	6	Industrials
NR	BB	NR	BBB	5	Industrials
NR	B	NR	BBB	6	Industrials
	NR	NR	NR	2	Consumer Services
	NR	NR	NR	2	Consumer Services
	NR	NR	NR	2	Consumer Services
	NR	NR	NR	2	Consumer Services
	NR	NR	NR	2	Consumer Services
			NR		Technology
NR	NR	NR	NR	2	Technology
			NR		Technology
			NR		Technology
NR	NR	NR	NR	2	Technology
			NR		Technology
			BB	3	Oil & Gas
			BB	3	Oil & Gas

N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	A	AA				
Europe	France	BB	CCC				
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	CCC				
Europe	France	BB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Asia	Singapore	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AAA	AA				
Asia	Singapore	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AAA	AA				
Asia	Singapore	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AAA	AA				
Asia	Singapore	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	AAA	AA				
Asia	Indonesia	BB					
Asia	Indonesia	BB					
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB				
N.Amer	Canada	BBB		CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Belgium	B	BB				
Europe	Belgium	B	BB				
Europe	Belgium	B	BB				
Europe	Belgium	B	BB				
Europe	Belgium	B	BB				
Europe	Belgium		BB				
Europe	Belgium		BB	Thin	Thin	Thin	Thin
Europe	Belgium		BB				
Europe	Belgium		BB				
Europe	Belgium		BB	Thin	Thin	Thin	Thin
Europe	Belgium		BB				
Caribbean	British Virgin Islands		BB	Thin	CcyGrp	CcyGrp	CcyGrp
Caribbean	British Virgin Islands		BB	Thin	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
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Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
	CcyGrp	CcyGrp	Thin			
	DocAdj	DocAdj	Thin			

Entity Tier
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TNKBEURMR	31-Jul-08 TNKB
TNKBUSDCR	31-Jul-08 TNKB
TNKBUSDMM	31-Jul-08 TNKB
TNKBUSDMR	31-Jul-08 TNKB
TNKB-FINSEURCR	31-Jul-08 TNKB-FINS
TNKB-FINSUSDCR	31-Jul-08 TNKB-FINS
TNP-TNPEnterpEURMM	31-Jul-08 TNP-TNPEnterp
TNP-TNPEnterpEURMR	31-Jul-08 TNP-TNPEnterp
TNP-TNPEnterpEURXR	31-Jul-08 TNP-TNPEnterp
TNP-TNPEnterpUSDCR	31-Jul-08 TNP-TNPEnterp
TNP-TNPEnterpUSDMM	31-Jul-08 TNP-TNPEnterp
TNP-TNPEnterpUSDMR	31-Jul-08 TNP-TNPEnterp
TNP-TNPEnterpUSDXR	31-Jul-08 TNP-TNPEnterp
TNTAUDCR	31-Jul-08 TNT
TNTAUDMM	31-Jul-08 TNT
TNTCADMM	31-Jul-08 TNT
TNTEURCR	31-Jul-08 TNT
TNTEURMM	31-Jul-08 TNT
TNTEURMR	31-Jul-08 TNT
TNTEURXR	31-Jul-08 TNT
TNTGBPCR	31-Jul-08 TNT
TNTGBPMM	31-Jul-08 TNT
TNTHKDMM	31-Jul-08 TNT
TNTJPYMM	31-Jul-08 TNT
TNTSEKMM	31-Jul-08 TNT
TNTSGDMM	31-Jul-08 TNT
TNTUSDCR	31-Jul-08 TNT
TNTUSDMM	31-Jul-08 TNT
TNTUSDMR	31-Jul-08 TNT
TNTUSDXR	31-Jul-08 TNT
TOBRAIJPYCR	31-Jul-08 TOBRAI
TOBRAIJPYMR	31-Jul-08 TOBRAI
TOBRAIJPYXR	31-Jul-08 TOBRAI
TOBRAIUSDCR	31-Jul-08 TOBRAI
TODAJPYCR	31-Jul-08 TODA
TODAJPYMR	31-Jul-08 TODA
TODAUSDCR	31-Jul-08 TODA
TOELECEURCR	31-Jul-08 TOELEC
TOELECJPYCR	31-Jul-08 TOELEC
TOELECJPYMR	31-Jul-08 TOELEC
TOELECJPYXR	31-Jul-08 TOELEC
TOELECUSDCR	31-Jul-08 TOELEC
TOELECUSDMR	31-Jul-08 TOELEC
TOHOKUEURCR	31-Jul-08 TOHOKU
TOHOKUJPYCR	31-Jul-08 TOHOKU
TOHOKUJPYMR	31-Jul-08 TOHOKU
TOHOKUJPYXR	31-Jul-08 TOHOKU
TOHOKUUSDCR	31-Jul-08 TOHOKU
TOKELPCHFCR	31-Jul-08 TOKELP
TOKELPEURCR	31-Jul-08 TOKELP
TOKELPEURMM	31-Jul-08 TOKELP
TOKELPEURMR	31-Jul-08 TOKELP
TOKELPJPYCR	31-Jul-08 TOKELP
TOKELPJPYMM	31-Jul-08 TOKELP
TOKELPJPYMR	31-Jul-08 TOKELP
TOKELPJPYXR	31-Jul-08 TOKELP
TOKELPUSDCR	31-Jul-08 TOKELP
TOKELPUSDMM	31-Jul-08 TOKELP
TOKELPUSDMR	31-Jul-08 TOKELP
TOKELPUSDXR	31-Jul-08 TOKELP
TOKGASEURCR	31-Jul-08 TOKGAS
TOKGASEURMR	31-Jul-08 TOKGAS
TOKGASGBPCR	31-Jul-08 TOKGAS
TOKGASJPYCR	31-Jul-08 TOKGAS
TOKGASJPYMR	31-Jul-08 TOKGAS
TOKGASJPYXR	31-Jul-08 TOKGAS
TOKGASUSDCR	31-Jul-08 TOKGAS
TOKGASUSDMR	31-Jul-08 TOKGAS
TOKGASUSDXR	31-Jul-08 TOKGAS
TOKIO-NICHFIAUDCR	31-Jul-08 TOKIO-NICHFI
TOKIO-NICHFIEURCR	31-Jul-08 TOKIO-NICHFI
TOKIO-NICHFIEURMM	31-Jul-08 TOKIO-NICHFI
TOKIO-NICHFIHKDCR	31-Jul-08 TOKIO-NICHFI
TOKIO-NICHFIJPYCR	31-Jul-08 TOKIO-NICHFI

TNK BP Intl Ltd	GOHB4H	SNRFOR	EUR
TNK BP Intl Ltd	GOHB4H	SNRFOR	USD
TNK BP Intl Ltd	GOHB4H	SNRFOR	USD
TNK BP Intl Ltd	GOHB4H	SNRFOR	USD
TNK BP Fin SA	LU95CT	SNRFOR	EUR
TNK BP Fin SA	LU95CT	SNRFOR	USD
TX New Mexico Pwr Co	8GA7DF	SNRFOR	EUR
TX New Mexico Pwr Co	8GA7DF	SNRFOR	EUR
TX New Mexico Pwr Co	8GA7DF	SNRFOR	EUR
TX New Mexico Pwr Co	8GA7DF	SNRFOR	USD
TX New Mexico Pwr Co	8GA7DF	SNRFOR	USD
TX New Mexico Pwr Co	8GA7DF	SNRFOR	USD
TX New Mexico Pwr Co	8GA7DF	SNRFOR	USD
TNT N.V.	NVECD9	SNRFOR	AUD
TNT N.V.	NVECD9	SNRFOR	AUD
TNT N.V.	NVECD9	SNRFOR	CAD
TNT N.V.	NVECD9	SNRFOR	EUR
TNT N.V.	NVECD9	SNRFOR	EUR
TNT N.V.	NVECD9	SNRFOR	EUR
TNT N.V.	NVECD9	SNRFOR	EUR
TNT N.V.	NVECD9	SNRFOR	GBP
TNT N.V.	NVECD9	SNRFOR	GBP
TNT N.V.	NVECD9	SNRFOR	HKD
TNT N.V.	NVECD9	SNRFOR	JPY
TNT N.V.	NVECD9	SNRFOR	SEK
TNT N.V.	NVECD9	SNRFOR	SGD
TNT N.V.	NVECD9	SNRFOR	USD
TNT N.V.	NVECD9	SNRFOR	USD
TNT N.V.	NVECD9	SNRFOR	USD
TNT N.V.	NVECD9	SNRFOR	USD
Tobu Rwy Co Ltd	JRC59C	SNRFOR	JPY
Tobu Rwy Co Ltd	JRC59C	SNRFOR	JPY
Tobu Rwy Co Ltd	JRC59C	SNRFOR	JPY
Tobu Rwy Co Ltd	JRC59C	SNRFOR	USD
Toda Corp.	JRC7AE	SNRFOR	JPY
Toda Corp.	JRC7AE	SNRFOR	JPY
Toda Corp.	JRC7AE	SNRFOR	USD
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	EUR
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	JPY
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	JPY
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	JPY
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	USD
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	USD
Tohoku Elec Pwr Co Inc	8GH966	SNRFOR	EUR
Tohoku Elec Pwr Co Inc	8GH966	SNRFOR	JPY
Tohoku Elec Pwr Co Inc	8GH966	SNRFOR	JPY
Tohoku Elec Pwr Co Inc	8GH966	SNRFOR	JPY
Tohoku Elec Pwr Co Inc	8GH966	SNRFOR	USD
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	CHF
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	EUR
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	EUR
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	EUR
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	JPY
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	JPY
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	JPY
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	JPY
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	USD
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	USD
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	USD
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	USD
Tokyo Gas Co Ltd	JRF724	SNRFOR	EUR
Tokyo Gas Co Ltd	JRF724	SNRFOR	EUR
Tokyo Gas Co Ltd	JRF724	SNRFOR	GBP
Tokyo Gas Co Ltd	JRF724	SNRFOR	JPY
Tokyo Gas Co Ltd	JRF724	SNRFOR	JPY
Tokyo Gas Co Ltd	JRF724	SNRFOR	JPY
Tokyo Gas Co Ltd	JRF724	SNRFOR	USD
Tokyo Gas Co Ltd	JRF724	SNRFOR	USD
Tokyo Gas Co Ltd	JRF724	SNRFOR	USD
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	AUD
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	EUR
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	EUR
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	HKD
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	JPY

MR	Composite	0.02481522	0.022445473	0.027419206	0.02776375	0.02776375	0.031666667
CR	Composite	0.02481522	0.023626814	0.028862322	0.029225	0.029225	0.033333333
MM	Composite	2.48%	2.27%	2.77%	2.81%	2.81%	3.20%
MR	Composite	2.48%	2.24%	2.74%	2.78%	2.78%	3.17%
CR	Composite	2.29%	2.29%	2.66%	2.90%	3.12%	3.35%
CR	Composite	2.29%	2.29%	2.66%	2.90%	3.12%	3.35%
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.00385	0.00485	0.007	0.00875	0.00955	0.01035
MM	Composite						
MR	Composite	0.00385	0.00485	0.007	0.00875	0.00955	0.01035
XR	Composite						
CR	Composite						
MM	Composite	0.27%	0.44%	0.59%	0.71%	0.82%	0.92%
MM	Composite	0.27%	0.44%	0.59%	0.71%	0.80%	0.91%
CR	Composite	0.002821731	0.004563591	0.006004742	0.007244	0.00833096	0.009342
MM	Composite	0.27%	0.44%	0.59%	0.71%	0.80%	0.91%
MR	Composite	0.27%	0.43%	0.58%	0.71%	0.80%	0.90%
XR	Composite						
CR	Composite	0.28%	0.46%	0.60%	0.72%	0.83%	0.93%
MM	Composite	0.27%	0.44%	0.59%	0.71%	0.80%	0.91%
MM	Composite	0.27%	0.44%	0.59%	0.71%	0.80%	0.91%
MM	Composite	0.27%	0.44%	0.59%	0.71%	0.82%	0.92%
MM	Composite	0.27%	0.44%	0.59%	0.71%	0.80%	0.91%
MM	Composite	0.002701549	0.004393143	0.005881471	0.00713486	0.008040717	0.0091457
CR	Composite	0.28%	0.46%	0.60%	0.72%	0.83%	0.93%
MM	Composite	0.27%	0.44%	0.59%	0.71%	0.80%	0.91%
MR	Composite						
XR	Composite						
CR	Composite	0.42%	0.35%	0.50%	0.55%	0.64%	0.68%
MR	Composite						
XR	Composite	0.42%	0.29%	0.38%	0.42%	0.48%	0.51%
CR	Composite	0.42%	0.36%	0.49%	0.55%	0.64%	0.67%
CR	Composite	0.43%	0.70%	0.70%	0.84%	0.88%	0.95%
MR	Composite						
CR	Composite	0.43%	0.70%	0.70%	0.84%	0.88%	0.95%
CR	Composite						
CR	Composite	0.11%	0.13%	0.16%	0.19%	0.23%	0.26%
MR	Composite						
XR	Composite	0.08%	0.10%	0.12%	0.14%	0.17%	0.20%
CR	Composite						
MR	Composite						
CR	Composite	0.07%	0.08%	0.11%	0.13%	0.15%	0.18%
CR	Composite	0.07%	0.08%	0.11%	0.13%	0.15%	0.17%
MR	Composite						
XR	Composite	0.0007425	0.000615874	0.00086535	0.000964041	0.00115824	0.001308105
CR	Composite	0.07%	0.08%	0.11%	0.13%	0.15%	0.18%
CR	Composite	0.07%	0.09%	0.12%	0.14%	0.17%	0.18%
CR	Composite	0.07%	0.09%	0.12%	0.14%	0.17%	0.18%
MM	Composite	0.06%	0.09%	0.12%	0.13%	0.16%	0.18%
MR	Composite						
CR	Composite	0.06%	0.09%	0.12%	0.13%	0.16%	0.17%
MM	Composite						
MR	Composite						
XR	Composite	0.04%	0.07%	0.09%	0.10%	0.12%	0.13%
CR	Composite	0.07%	0.09%	0.12%	0.14%	0.17%	0.18%
MM	Composite	0.06%	0.09%	0.12%	0.13%	0.16%	0.18%
MR	Composite	0.06%	0.09%	0.11%	0.13%	0.16%	0.17%
XR	Composite						
CR	Composite	0.06%	0.06%	0.09%	0.09%	0.12%	0.14%
MR	Composite						
CR	Composite	0.06%	0.06%	0.09%	0.09%	0.12%	0.14%
CR	Composite	0.06%	0.07%	0.10%	0.10%	0.12%	0.13%
MR	Composite	0.06%	0.07%	0.09%	0.09%	0.12%	0.13%
XR	Composite	0.04%	0.05%	0.07%	0.07%	0.09%	0.10%
CR	Composite	0.06%	0.06%	0.09%	0.09%	0.12%	0.14%
MR	Composite	0.05%	0.06%	0.09%	0.09%	0.11%	0.13%
XR	Composite						
CR	Composite	0.22%	0.27%	0.34%	0.38%	0.43%	0.46%
CR	Composite	0.22%	0.28%	0.35%	0.38%	0.43%	0.46%
MM	Composite	0.21%	0.27%	0.33%	0.37%	0.42%	0.45%
CR	Composite	0.22%	0.28%	0.35%	0.38%	0.43%	0.46%
CR	Composite	0%	0%	0%	0%	0%	0%

3.36%	0.0375	0.0375	0.0375	0.0375	0.4 NR	BBB
3.54%	0.0375	0.0375	0.0375	0.0375	0.4 NR	A
0.033984	3.75%	3.75%	3.75%	3.75%	0.4 NR	BBB
0.03363	3.75%	3.75%	3.75%	3.75%	0.4 NR	BBB
0.035229893	3.78%	3.78%	3.78%	3.78%	0.4	NR
0.035229893	3.78%	3.78%	3.78%	3.78%	0.4	NR
					0.4	
					0.4	
					0.4	
0.01175	0.014	0.014	0.014	0.014	0.4 NR	NR
					0.4	
0.01175	0.014	0.014	0.014	0.014	0.4 NR	NR
					0.4	
					0.4	
0.009722061	1.04%	1.17%	1.13%	1.10%	0.4 BB	BBB
0.009693273	1.03%	1.17%	1.13%	1.10%	0.4 A	AA
0.0100225	0.01068	0.012153572	0.011766823	0.010957924	0.4 BBB	A
0.009693273	1.03%	1.17%	1.13%	1.10%	0.4 A	AA
0.009566404	1.02%	1.15%	1.12%	1.10%	0.4 BBB	A
					0.4	
0.0100225	1.07%	1.22%	1.18%	1.10%	0.4 BBB	A
0.009693273	1.03%	1.17%	1.13%	1.10%	0.4 A	AA
0.009693273	1.03%	1.17%	1.13%	1.10%	0.4 A	AA
0.009722061	1.04%	1.17%	1.13%	1.10%	0.4 BB	BBB
0.009693273	1.03%	1.17%	1.13%	1.10%	0.4 A	AA
0.009693273	0.01026775	0.011730429	0.01129615	0.010957924	0.4 A	AA
0.0100225	1.07%	1.22%	1.18%	1.10%	0.4 BBB	A
0.009693273	1.03%	1.17%	1.13%	1.10%	0.4 A	AA
					0.4	
					0.4	
0.007590094	0.83%	0.91%	0.91%	0.91%	0.4 NR	BBB
					0.4	
0.00569257	0.62%	0.91%	0.91%	0.91%	0.4 NR	BB
0.007615875	0.83%	0.91%	0.91%	0.91%	0.4 NR	BB
0.010054107	1.07%	0.41%	0.41%	0.41%	0.375 NR	NR
					0.375	
0.010054107	1.07%	0.41%	0.41%	0.41%	0.375 NR	NR
					0.3375	
0.002972691	0.38%	0.30%	0.30%	0.30%	0.35 A	A
					0.3375	
0.002972691	0.38%	0.30%	0.30%	0.30%	0.3375 BBB	BBB
					0.3375	
					0.3375	
0.002104425	0.28%	0.26%	0.30%	0.32%	0.341666667 NR	BB
0.002130675	0.28%	0.26%	0.30%	0.32%	0.341666667 NR	A
					0.341666667	
0.001616756	0.002105378	0.00259	0.0030388	0.00320705	0.341666667 NR	BBB
0.002104425	0.28%	0.26%	0.30%	0.32%	0.341666667 NR	BB
0.00221125	0.27%	0.25%	0.25%	0.27%	0.381428572 A	AA
0.00221125	0.27%	0.25%	0.25%	0.27%	0.381428572 A	AA
0.0021228	0.26%	0.25%	0.24%	0.27%	0.380000001 BBB	A
					0.363333334	
0.002089833	0.24%	0.25%	0.25%	0.27%	0.378333334 A	AA
					0.363333334	
					0.363333334	
0.001567375	0.18%	0.25%	0.25%	0.27%	0.363333334 BBB	A
0.00221125	0.27%	0.25%	0.25%	0.27%	0.381428572 A	AA
0.0021228	0.26%	0.25%	0.24%	0.27%	0.380000001 BBB	A
0.002100688	0.26%	0.25%	0.23%	0.27%	0.363333334 BBB	A
					0.363333334	
0.001671962	0.22%	0.16%	0.24%	0.26%	0.36 A	A
					0.3625	
0.001671962	0.22%	0.16%	0.24%	0.26%	0.36 A	A
0.001613111	0.21%	0.16%	0.25%	0.26%	0.38 AA	A
0.00156317	0.21%	0.16%	0.24%	0.26%	0.3625 A	BBB
0.001234082	0.17%	0.16%	0.19%	0.26%	0.3625 A	BBB
0.001671962	0.22%	0.16%	0.24%	0.26%	0.36 A	A
0.001588364	0.21%	0.16%	0.24%	0.26%	0.3625 BBB	BBB
					0.3625	
0.005011108	0.53%	0.61%	0.71%	0.69%	0.35 B	BBB
0.005012767	0.53%	0.61%	0.71%	0.71%	0.35 BBB	A
0.004812256	0.51%	0.61%	0.71%	0.68%	0.35 BB	BBB
0.005012767	0.53%	0.61%	0.71%	0.71%	0.35 BBB	A
0.004967	1%	1%	1%	1%	0.35 B	A

B	BBB		B	B	NR
BB	A		BB	BB	NR
B	BBB		B	B	NR
B	BBB		B	B	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BB	BB	BB	A	BB	A
B	B	B	BBB	B	BBB
B	B	CCC	BB	CCC	BB
NR	A	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
B	BB	B	BB	B	BB
BBB	A	BBB	A	BBB	A
BB	BBB	BB	BBB	BB	BBB
B	BB	B	BB	B	BB
AA	AA	A	A	A	A
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
AA	AA	A	AA	AA	A
A	A	BBB	A	A	BBB
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
A	A	BBB	BBB	BBB	BBB
BB	BBB	BBB	BB	BBB	BBB
BB	BBB	BBB	BB	BBB	BBB
A	AA	A	A	A	BBB
BBB	A	BBB	BBB	BBB	BB
BBB	A	BBB	BBB	BBB	BB
BB	BBB	BBB	BB	BBB	BBB
BB	BB	BB	B	BB	BB
BB	B	BB	BBB	BBB	BB
A	BBB	BBB	A	A	A
BBB	BB	BB	BBB	BBB	BBB
A	BBB	BBB	A	A	A
A	A	A	A	A	BB

			BB	3 Oil & Gas
			BB	3 Oil & Gas
			BB	3 Oil & Gas
			BB	3 Oil & Gas
			NR	2 Financials
			NR	2 Financials
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Industrials
B	CCC	NR	AA	11 Industrials
BBB	BB	NR	AA	10 Industrials
BB	B	NR	A	5 Industrials
BBB	BB	NR	AA	10 Industrials
BB	B	NR	AA	11 Industrials
			NR	Industrials
BB	B	NR	A	5 Industrials
BBB	BB	NR	AA	10 Industrials
BBB	BB	NR	AA	10 Industrials
B	CCC	NR	AA	11 Industrials
BBB	BB	NR	AA	10 Industrials
BBB	BB	NR	AA	10 Industrials
BB	B	NR	A	5 Industrials
BBB	BB	NR	AA	10 Industrials
			NR	Industrials
			NR	Industrials
NR			BB	8 Consumer Services
			NR	Consumer Services
NR			BB	8 Consumer Services
NR			BB	9 Consumer Services
NR			NR	2 Industrials
			NR	Industrials
NR			NR	2 Industrials
			NR	Technology
NR			A	5 Technology
			NR	Technology
NR			BB	5 Technology
			NR	Technology
			NR	Technology
NR	NR	NR	BBB	7 Utilities
NR	NR	NR	BBB	7 Utilities
			NR	Utilities
NR	NR	NR	BB	7 Utilities
NR	NR	NR	BBB	7 Utilities
NR	A	NR	A	5 Utilities
NR	A	NR	A	5 Utilities
NR	BBB	NR	A	5 Utilities
			NR	Utilities
NR	BB	NR	A	6 Utilities
			NR	Utilities
			NR	Utilities
NR	BB	NR	A	6 Utilities
NR	A	NR	A	5 Utilities
NR	BBB	NR	A	5 Utilities
NR	BBB	NR	A	5 Utilities
			NR	Utilities
NR	BB	NR	BB	3 Utilities
			NR	Utilities
NR	BB	NR	BB	3 Utilities
NR	A	NR	BBB	8 Utilities
NR	BBB	NR	A	8 Utilities
NR	BBB	NR	A	8 Utilities
NR	BB	NR	BB	3 Utilities
NR	BB	NR	B	3 Utilities
			NR	Utilities
NR	NR	BB	A	7 Financials
NR	NR	A	A	5 Financials
NR	NR	BBB	A	5 Financials
NR	NR	A	A	5 Financials
NR	NR	BB	A	5 Financials

Caribbean	British Virgin Islands		BB	Thin	DocAdj	DocAdj	DocAdj
Caribbean	British Virgin Islands		BB	Thin	CcyGrp	CcyGrp	CcyGrp
Caribbean	British Virgin Islands		BB	Thin	DocAdj	DocAdj	DocAdj
Caribbean	British Virgin Islands		BB	Thin	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BBB	BBB		Thin	Thin	Thin
Europe	Luxembourg	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BB	A				
Europe	Netherlands	BBB	BBB				
Europe	Netherlands	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	BBB				
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	BBB				
Europe	Netherlands	BBB	BBB				
Asia	Japan	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BB	A	Thin	Thin	Thin	CcyGrp
Asia	Japan	BB	A				
Asia	Japan	BB	A	Thin	Thin	Thin	Entity Tier
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	CcyGrp	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	CcyGrp	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	CcyGrp	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	Entity Tier	DocAdj
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp

	DocAdj	DocAdj	Thin
	CcyGrp	CcyGrp	Thin
	DocAdj	DocAdj	Thin
	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin

Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Entity Tier

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TOKIO-NICHFIJPYMR	31-Jul-08 TOKIO-NICHFI
TOKIO-NICHFIJPYXR	31-Jul-08 TOKIO-NICHFI
TOKIO-NICHFISGDCR	31-Jul-08 TOKIO-NICHFI
TOKIO-NICHFIUSDCR	31-Jul-08 TOKIO-NICHFI
TOKIO-NICHFIUSDMR	31-Jul-08 TOKIO-NICHFI
TOKIO-NICHFIUSDXR	31-Jul-08 TOKIO-NICHFI
TOKLEAJPYCR	31-Jul-08 TOKLEA
TOKLEAJPYXR	31-Jul-08 TOKLEA
TOKREEURCR	31-Jul-08 TOKRE
TOKREEURMM	31-Jul-08 TOKRE
TOKREUSDCR	31-Jul-08 TOKRE
TOKREUSDMM	31-Jul-08 TOKRE
TOKUYAJPYCR	31-Jul-08 TOKUYA
TOKUYAJPYXR	31-Jul-08 TOKUYA
TOKUYAUSDCR	31-Jul-08 TOKUYA
TOKYOEURCR	31-Jul-08 TOKYO
TOKYOJPYCR	31-Jul-08 TOKYO
TOKYOJPYMM	31-Jul-08 TOKYO
TOKYOJPYMR	31-Jul-08 TOKYO
TOKYOUSDCR	31-Jul-08 TOKYO
TOKYUEURCR	31-Jul-08 TOKYU
TOKYUJPYCR	31-Jul-08 TOKYU
TOKYUJPYMR	31-Jul-08 TOKYU
TOKYUJPYXR	31-Jul-08 TOKYU
TOKYUUSDCR	31-Jul-08 TOKYU
TOLAUDMR	31-Jul-08 TOL
TOLAUDXR	31-Jul-08 TOL
TOLCADMR	31-Jul-08 TOL
TOLCHFMR	31-Jul-08 TOL
TOLEURMM	31-Jul-08 TOL
TOLEURMR	31-Jul-08 TOL
TOLEURXR	31-Jul-08 TOL
TOLGBPXR	31-Jul-08 TOL
TOLHKDMR	31-Jul-08 TOL
TOLJPYMR	31-Jul-08 TOL
TOLSEKMR	31-Jul-08 TOL
TOLSEKXR	31-Jul-08 TOL
TOLSGDMR	31-Jul-08 TOL
TOLTWDMR	31-Jul-08 TOL
TOLUSDCR	31-Jul-08 TOL
TOLUSDMM	31-Jul-08 TOL
TOLUSDMR	31-Jul-08 TOL
TOLUSDXR	31-Jul-08 TOL
TOLAUDXR	31-Jul-08 TOL
TOLEURMM	31-Jul-08 TOL
TOLEURMR	31-Jul-08 TOL
TOLEURXR	31-Jul-08 TOL
TOLJPYMR	31-Jul-08 TOL
TOLUSDCR	31-Jul-08 TOL
TOLUSDMM	31-Jul-08 TOL
TOLUSDMR	31-Jul-08 TOL
TOLUSDXR	31-Jul-08 TOL
TOL-CorpEURXR	31-Jul-08 TOL-Corp
TOL-CorpUSDMR	31-Jul-08 TOL-Corp
TOL-CorpUSDXR	31-Jul-08 TOL-Corp
TOL-CorpUSDMR	31-Jul-08 TOL-Corp
TOL-CorpUSDXR	31-Jul-08 TOL-Corp
TOM-USAEURMR	31-Jul-08 TOM-USA
TOM-USAUSDCR	31-Jul-08 TOM-USA
TOM-USAUSDMR	31-Jul-08 TOM-USA
TOM-USAUSDXR	31-Jul-08 TOM-USA
TOMKINAUDMM	31-Jul-08 TOMKIN
TOMKINEURCR	31-Jul-08 TOMKIN
TOMKINEURMM	31-Jul-08 TOMKIN
TOMKINEURMR	31-Jul-08 TOMKIN
TOMKINGBPCR	31-Jul-08 TOMKIN
TOMKINGBPMM	31-Jul-08 TOMKIN
TOMKINGBPXR	31-Jul-08 TOMKIN
TOMKINUSDCR	31-Jul-08 TOMKIN
TOMKINUSDMM	31-Jul-08 TOMKIN
TOMKINUSDMR	31-Jul-08 TOMKIN
TOMKINUSDXR	31-Jul-08 TOMKIN
TOPCEURCR	31-Jul-08 TOPC
TOPCUSDCR	31-Jul-08 TOPC

Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	JPY
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	JPY
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	SGD
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	USD
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	USD
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	USD
Tokyo Leasing Co Ltd	JRFA31	SNRFOR	JPY
Tokyo Leasing Co Ltd	JRFA31	SNRFOR	JPY
Totalkredit A S	KTF99L	SUBLT2	EUR
Totalkredit A S	KTF99L	SUBLT2	EUR
Totalkredit A S	KTF99L	SUBLT2	USD
Totalkredit A S	KTF99L	SUBLT2	USD
Tokuyama Corp	JREB56	SNRFOR	JPY
Tokuyama Corp	JREB56	SNRFOR	JPY
Tokuyama Corp	JREB56	SNRFOR	USD
Metropolis Tokyo	JRFA55	SNRFOR	EUR
Metropolis Tokyo	JRFA55	SNRFOR	JPY
Metropolis Tokyo	JRFA55	SNRFOR	JPY
Metropolis Tokyo	JRFA55	SNRFOR	JPY
Metropolis Tokyo	JRFA55	SNRFOR	USD
Tokyu Corp	8GHA58	SNRFOR	EUR
Tokyu Corp	8GHA58	SNRFOR	JPY
Tokyu Corp	8GHA58	SNRFOR	JPY
Tokyu Corp	8GHA58	SNRFOR	JPY
Tokyu Corp	8GHA58	SNRFOR	USD
Toll Bros Inc	8GHDBF	SNRFOR	AUD
Toll Bros Inc	8GHDBF	SNRFOR	AUD
Toll Bros Inc	8GHDBF	SNRFOR	CAD
Toll Bros Inc	8GHDBF	SNRFOR	CHF
Toll Bros Inc	8GHDBF	SNRFOR	EUR
Toll Bros Inc	8GHDBF	SNRFOR	EUR
Toll Bros Inc	8GHDBF	SNRFOR	EUR
Toll Bros Inc	8GHDBF	SNRFOR	GBP
Toll Bros Inc	8GHDBF	SNRFOR	HKD
Toll Bros Inc	8GHDBF	SNRFOR	JPY
Toll Bros Inc	8GHDBF	SNRFOR	SEK
Toll Bros Inc	8GHDBF	SNRFOR	SEK
Toll Bros Inc	8GHDBF	SNRFOR	SGD
Toll Bros Inc	8GHDBF	SNRFOR	TWD
Toll Bros Inc	8GHDBF	SNRFOR	USD
Toll Bros Inc	8GHDBF	SNRFOR	USD
Toll Bros Inc	8GHDBF	SNRFOR	USD
Toll Bros Inc	8GHDBF	SNRFOR	USD
Toll Bros Inc	8GHDBF	SUBLT2	AUD
Toll Bros Inc	8GHDBF	SUBLT2	EUR
Toll Bros Inc	8GHDBF	SUBLT2	EUR
Toll Bros Inc	8GHDBF	SUBLT2	EUR
Toll Bros Inc	8GHDBF	SUBLT2	JPY
Toll Bros Inc	8GHDBF	SUBLT2	USD
Toll Bros Inc	8GHDBF	SUBLT2	USD
Toll Bros Inc	8GHDBF	SUBLT2	USD
Toll Bros Inc	8GHDBF	SUBLT2	USD
Toll Corp.	8GHDBG	SNRFOR	EUR
Toll Corp.	8GHDBG	SNRFOR	USD
Toll Corp.	8GHDBG	SNRFOR	USD
Toll Corp.	8GHDBG	SUBLT2	USD
Toll Corp.	8GHDBG	SUBLT2	USD
Tommy Hilfiger U S A Inc	4H3998	SNRFOR	EUR
Tommy Hilfiger U S A Inc	4H3998	SNRFOR	USD
Tommy Hilfiger U S A Inc	4H3998	SNRFOR	USD
Tommy Hilfiger U S A Inc	4H3998	SNRFOR	USD
Tomkins plc	8H9033	SNRFOR	AUD
Tomkins plc	8H9033	SNRFOR	EUR
Tomkins plc	8H9033	SNRFOR	EUR
Tomkins plc	8H9033	SNRFOR	EUR
Tomkins plc	8H9033	SNRFOR	GBP
Tomkins plc	8H9033	SNRFOR	GBP
Tomkins plc	8H9033	SNRFOR	GBP
Tomkins plc	8H9033	SNRFOR	USD
Tomkins plc	8H9033	SNRFOR	USD
Tomkins plc	8H9033	SNRFOR	USD
Tomkins plc	8H9033	SNRFOR	USD
Thai Oil Pub Co Ltd	Y6E82B	SNRFOR	EUR
Thai Oil Pub Co Ltd	Y6E82B	SNRFOR	USD

MR	Composite						
XR	Composite	0.22%	0.20%	0.25%	0.28%	0.33%	0.34%
CR	Composite	0.002163333	0.002814	0.0034724	0.003829188	0.00433972	0.00464866
CR	Composite	0.22%	0.28%	0.35%	0.38%	0.43%	0.46%
MR	Composite	0.21%	0.27%	0.33%	0.36%	0.41%	0.44%
XR	Composite	0.16%	0.21%	0.26%	0.29%	0.33%	0.35%
CR	Composite	0.33%	0.44%	0.53%	0.59%	0.79%	0.90%
XR	Composite	0.33%	0.44%	0.53%	0.59%	0.61%	0.68%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.11%	0.13%	0.13%	0.25%	0.25%	0.25%
XR	Composite	0.00106	0.001346667	0.001346667	0.002525	0.002525	0.002525
CR	Composite	0.11%	0.13%	0.13%	0.25%	0.25%	0.25%
CR	Composite	0.08%	0.08%	0.09%	0.08%	0.13%	0.14%
CR	Composite	0.08%	0.08%	0.09%	0.08%	0.13%	0.14%
MM	Composite	0.08%	0.08%	0.09%	0.08%	0.12%	0.14%
MR	Composite						
CR	Composite	0.08%	0.08%	0.09%	0.08%	0.13%	0.14%
CR	Composite	0.16%	0.18%	0.22%	0.32%	0.36%	0.40%
CR	Composite	0.15%	0.18%	0.22%	0.32%	0.36%	0.40%
MR	Composite						
XR	Composite	0.13%	0.13%	0.17%	0.24%	0.28%	0.30%
CR	Composite	0.16%	0.18%	0.22%	0.32%	0.36%	0.40%
MR	Composite	2.99%	3.09%	2.94%	2.96%	2.79%	2.80%
XR	Composite						
MR	Composite	3.01%	3.12%	3.04%	2.98%	2.88%	2.82%
MR	Composite	3.01%	3.12%	3.04%	2.98%	2.88%	2.82%
MM	Composite						
MR	Composite	3.01%	3.12%	3.04%	2.98%	2.88%	2.82%
XR	Composite	0.028965659	0.02959475	0.0296795	0.0288586	0.02782675	0.0272232
XR	Composite	2.90%	2.96%	2.97%	2.89%	2.78%	2.72%
MR	Composite	3.01%	3.12%	3.04%	2.98%	2.88%	2.82%
MR	Composite	2.99%	3.09%	3.04%	2.96%	2.86%	2.80%
MR	Composite	0.030123981	0.031187509	0.03044931	0.029843658	0.028821687	0.028202083
XR	Composite	2.90%	2.96%	2.97%	2.89%	2.78%	2.72%
MR	Composite	3.01%	3.12%	3.04%	2.98%	2.88%	2.82%
MR	Composite	0.030123981	0.031187509	0.03044931	0.029843658	0.028821687	0.028202083
CR	Composite	3.17%	3.28%	3.23%	3.14%	3.03%	2.97%
MM	Composite						
MR	Composite	3.01%	3.12%	3.04%	2.98%	2.88%	2.82%
XR	Composite	2.90%	2.96%	2.97%	2.89%	2.78%	2.72%
XR	Composite	2.58%	3.72%	3.16%	3.81%	3.01%	3.19%
MM	Composite						
MR	Composite	0.025814144	0.037337523	0.031560517	0.038092473	0.030112873	0.033316667
XR	Composite	2.58%	3.63%	3.16%	3.67%	3.01%	3.21%
MR	Composite	0.025814144	0.037203893	0.031560517	0.038092473	0.030112873	0.031857993
CR	Composite	2.58%	3.97%	3.16%	4.01%	3.01%	3.42%
MM	Composite						
MR	Composite	2.58%	3.73%	3.16%	3.81%	3.01%	3.33%
XR	Composite	2.58%	3.63%	3.16%	3.67%	3.01%	3.21%
XR	Composite	1.77%	3.19%	2.93%	2.88%	2.78%	2.71%
MR	Composite						
XR	Composite	0.017712248	0.031913519	0.029349365	0.02882457	0.027836003	0.027097068
MR	Composite	2.52%	2.66%	3.08%	3.03%	3.15%	3.03%
XR	Composite	2.52%	2.66%	3.08%	3.03%	3.04%	2.92%
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MM	Composite	0.010192316	0.012978994	0.01914818	0.022860167	0.024642704	0.027096444
CR	Composite	0.010541483	0.013508848	0.019946021	0.023812674	0.025649291	0.028203167
MM	Composite	1.05%	1.30%	1.91%	2.29%	2.46%	3%
MR	Composite	1.04%	1.28%	1.89%	2.26%	2.44%	3%
CR	Composite	1.05%	1.35%	1.99%	2.38%	2.56%	2.82%
MM	Composite	1.05%	1.30%	1.91%	2.29%	2.46%	2.71%
XR	Composite	0.96%	1.24%	1.83%	2.18%	2.35%	2.58%
CR	Composite	1.05%	1.35%	1.99%	2.38%	2.56%	2.82%
MM	Composite	0.010475	0.012966494	0.01914818	0.022860167	0.024619627	0.027070963
MR	Composite	1.04%	1.28%	1.89%	2.26%	2.44%	2.68%
XR	Composite						
CR	Composite	0.63%	0.38%	0.86%	0.98%	1.15%	1.25%
CR	Composite	0.63%	0.38%	0.86%	0.98%	1.15%	1.25%

					0.35	
0.00372525	0.53%	0.61%	0.71%	0.69%	0.35 B	BBB
0.005012767	0.0053389	0.0061398	0.0070962	0.007053333	0.35 BBB	A
0.005012767	0.53%	0.61%	0.71%	0.71%	0.35 BBB	A
0.004762128	0.51%	0.61%	0.71%	0.67%	0.35 BB	BBB
0.003759575	0.40%	0.61%	0.71%	0.53%	0.35 BB	BBB
0.90%	0.90%	0.90%	0.90%	0.90%	0.275 NR	NR
0.68%	0.68%	0.68%	0.68%	0.68%	0.275 NR	NR
					0.2	
					0.2	
					0.2	
					0.2	
0.003133333	0.37%	0.37%	0.37%	0.37%	0.3 NR	NR
0.003133333	0.003685	0.003685	0.003685	0.003685	0.3 NR	NR
0.003133333	0.37%	0.37%	0.37%	0.37%	0.3 NR	NR
0.001796667	0.20%	0.22%	0.23%	0.24%	0.275	NR
0.001796667	0.20%	0.22%	0.23%	0.24%	0.275	NR
0.001796667	0.19%	0.22%	0.23%	0.24%	0.275	NR
					0.275	
0.001796667	0.20%	0.22%	0.23%	0.24%	0.275	NR
0.004447082	0.51%	0.62%	0.63%	0.69%	0.366666667 BB	BB
0.004447082	0.52%	0.61%	0.63%	0.69%	0.3625 A	A
					0.366666667	
0.003335311	0.39%	0.46%	0.63%	0.69%	0.366666667 BBB	BBB
0.004447082	0.51%	0.62%	0.63%	0.69%	0.366666667 BB	BB
0.025903976	2.36%	2.42%	2.34%	2.40%	0.450277778 BBB	BBB
					0.450277778	
0.02610193	2.41%	2.43%	2.36%	2.46%	0.453571429 AA	AA
0.02610193	2.41%	2.43%	2.36%	2.46%	0.453571429 AA	AA
					0.450277778	
0.02610193	2.41%	2.43%	2.36%	2.46%	0.453571429 AA	AA
0.0253	0.023276667	0.023382447	0.02267611	0.023682739	0.463333333 A	A
0.0253	2.33%	2.34%	2.27%	2.37%	0.463333333 A	A
0.02610193	2.41%	2.43%	2.36%	2.46%	0.453571429 AA	AA
0.025903976	2.39%	2.42%	2.34%	2.40%	0.450277778 BBB	BBB
0.02610193	0.024075348	0.024298385	0.023586889	0.024588636	0.453571429 AA	AA
0.0253	2.33%	2.34%	2.27%	2.37%	0.463333333 A	A
0.02610193	2.41%	2.43%	2.36%	2.46%	0.453571429 AA	AA
0.02610193	0.024075348	0.024298385	0.023586889	0.024588636	0.453571429 AA	AA
0.027473938	2.53%	2.56%	2.48%	2.59%	0.450277778 A	A
					0.450277778	
0.02610193	2.41%	2.43%	2.36%	2.46%	0.453571429 AA	AA
0.0253	2.33%	2.34%	2.27%	2.37%	0.463333333 A	A
0.030064984	2.80%	2.92%	2.58%	2.58%	0.27 NR	B
					0.27	
0.031591667	0.029541667	0.02920628	0.025827725	0.026994704	0.27 NR	A
0.030427763	2.85%	2.92%	2.58%	2.60%	0.2375 NR	BBB
0.030064984	0.02802738	0.02920628	0.025827725	0.025798746	0.27 NR	B
0.032300277	3.01%	2.92%	2.58%	2.84%	0.27 NR	BBB
					0.27	
0.031591667	2.95%	2.92%	2.58%	2.70%	0.27 NR	A
0.030427763	2.85%	2.92%	2.58%	2.60%	0.2375 NR	BBB
0.025608885	2.34%	2.34%	2.34%	2.26%	0.4 NR	NR
					0.4	
2.56%	0.023396017	0.023396017	0.023396017	0.022578984	0.4 NR	NR
2.86%	2.64%	2.64%	2.64%	2.64%	0.2 NR	NR
2.76%	2.55%	2.55%	2.55%	2.55%	0.2 NR	NR
					0.4	
					0.4	
					0.4	
					0.4	
0.027750244	0.028400217	0.030131924	0.0311626	0.03125	0.4 BB	A
0.028892537	0.029566913	0.031336548	0.032461042	0.032552083	0.4 BBB	AA
0.027726512	2.84%	3.01%	3.12%	3.13%	0.4 A	AAA
0.027447911	2.81%	2.98%	3.08%	3.09%	0.4 BBB	AA
0.028892537	2.96%	3.13%	3.25%	3.26%	0.4 BBB	AA
0.027726512	2.84%	3.01%	3.12%	3.13%	0.4 A	AAA
0.026436672	2.71%	2.87%	2.97%	2.98%	0.4 BBB	AA
0.028892537	2.96%	3.13%	3.25%	3.26%	0.4 BBB	AA
0.027726512	0.028371752	0.030073719	0.0311626	0.03125	0.4 A	AAA
0.027447911	2.81%	2.98%	3.08%	3.09%	0.4 BBB	AA
					0.4	
0.01323	1.44%	1.38%	1.43%	1.50%	0.35 NR	NR
0.01323	1.44%	1.38%	1.43%	1.50%	0.35 NR	NR

BBB	BBB	BBB	BBB	BBB	BB
A	BBB	BBB	A	A	A
A	BBB	BBB	A	A	A
BBB	BB	BB	BBB	BBB	BBB
BBB	BB	BB	BBB	BBB	BBB
NR	NR	BBB	BB		
NR	NR	BB	BB		
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
BB	NR	B	BB	NR	B
BB	NR	BBB	A	NR	BB
BB	NR	BB	BBB	NR	BB
BB	NR	B	BB	NR	B
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
BBB	A	BBB	A	A	BBB
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	A
AA	AAA	AA	AAA	AAA	AA
A	A	A	A	A	A
NR	BB	NR	BB	BB	BB
NR	A	NR	A	A	A
NR	BBB	NR	A	A	A
NR	BB	NR	BB	BB	BB
NR	BBB	NR	BBB	BBB	BBB
NR	A	NR	A	A	A
NR	BBB	NR	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	BB	BB	BB	BB
NR	NR	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
A	A	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
A	A	AA	AA	AA	AA
NR	NR	A	A	A	A
NR	NR	A	A	A	A

			NR	Financials
NR	NR	BB	BBB	5 Financials
NR	NR	A	A	5 Financials
NR	NR	A	A	5 Financials
NR	NR	BBB	A	5 Financials
NR	NR	BBB	A	5 Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
NR	NR	NR	NR	5 Government
NR	NR	NR	NR	5 Government
NR	NR	NR	NR	5 Government
			NR	Government
NR	NR	NR	NR	5 Government
BB	NR	NR	A	6 Consumer Services
A	NR	NR	A	6 Consumer Services
			NR	Consumer Services
BBB	NR	NR	A	6 Consumer Services
BB	NR	NR	A	6 Consumer Services
BB	BBB	BB	AA	12 Consumer Goods
			NR	Consumer Goods
A	AA	A	AA	12 Consumer Goods
A	AA	A	AA	12 Consumer Goods
			NR	Consumer Goods
A	AA	A	AA	12 Consumer Goods
BBB	A	BBB	A	5 Consumer Goods
BBB	A	BBB	A	5 Consumer Goods
A	AA	A	AA	12 Consumer Goods
BB	BBB	BB	AA	12 Consumer Goods
A	AA	A	AA	12 Consumer Goods
BBB	A	BBB	A	5 Consumer Goods
A	AA	A	AA	12 Consumer Goods
A	AA	A	AA	12 Consumer Goods
BBB	A	BBB	AA	12 Consumer Goods
			NR	Consumer Goods
A	AA	A	AA	12 Consumer Goods
BBB	A	BBB	A	5 Consumer Goods
NR	NR	BB	BB	4 Consumer Goods
			NR	Consumer Goods
NR	NR	BBB	BB	3 Consumer Goods
NR	NR	A	BB	3 Consumer Goods
NR	NR	BB	BB	4 Consumer Goods
NR	NR	BBB	BB	4 Consumer Goods
			NR	Consumer Goods
NR	NR	BBB	BB	3 Consumer Goods
NR	NR	A	BB	3 Consumer Goods
		NR	NR	2 Consumer Goods
			NR	Consumer Goods
		NR	NR	2 Consumer Goods
			NR	3 Consumer Goods
			NR	3 Consumer Goods
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	BB	BB	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
AA	A	A	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
AA	A	A	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
AA	A	A	AA	13 Consumer Goods
A	BBB	BBB	AA	13 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	NR	5 Oil & Gas
NR	NR	NR	NR	5 Oil & Gas

Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan		AA	Thin	Thin	Thin	Thin
Europe	Denmark	A					
Europe	Denmark	A					
Europe	Denmark	A					
Europe	Denmark	A					
Asia	Japan	BBB	A	Thin	Thin		
Asia	Japan	BBB	A	Thin	Thin		
Asia	Japan	BBB	A	Thin	Thin		
Asia	Japan	AA	AA		Thin	Entity Tier	Thin
Asia	Japan	AA	AA		Thin	Entity Tier	Thin
Asia	Japan	AA	AA		Thin	Entity Tier	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA		Thin	Entity Tier	Thin
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BB	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	BBB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BBB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
Europe	United Kingdom	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BB				
Asia	Thailand	BBB	BBB	Thin	Thin	Thin	Thin
Asia	Thailand	BBB	BBB	Thin	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	DocAdj					
DocAdj	DocAdj					

	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
DocAdj	DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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TOPCUSDMR	31-Jul-08 TOPC
TOPCUSDXR	31-Jul-08 TOPC
TOPPANEURCR	31-Jul-08 TOPPAN
TOPPANEURMM	31-Jul-08 TOPPAN
TOPPANEURMR	31-Jul-08 TOPPAN
TOPPANJPYCR	31-Jul-08 TOPPAN
TOPPANJPYMR	31-Jul-08 TOPPAN
TOPPANJPYXR	31-Jul-08 TOPPAN
TOPPANUSDCR	31-Jul-08 TOPPAN
TOPPANUSDMM	31-Jul-08 TOPPAN
TOPPANUSDMR	31-Jul-08 TOPPAN
TOPYJPYCR	31-Jul-08 TOPY
TOPYJPYXR	31-Jul-08 TOPY
TORAYEURCR	31-Jul-08 TORAY
TORAYEURMM	31-Jul-08 TORAY
TORAYJPYCR	31-Jul-08 TORAY
TORAYJPYMR	31-Jul-08 TORAY
TORAYJPYXR	31-Jul-08 TORAY
TORAYUSDCR	31-Jul-08 TORAY
TORAYUSDMM	31-Jul-08 TORAY
TORAYUSDMR	31-Jul-08 TORAY
TOSHEURCR	31-Jul-08 TOSH
TOSHEURMM	31-Jul-08 TOSH
TOSHEURMR	31-Jul-08 TOSH
TOSHHKDCR	31-Jul-08 TOSH
TOSHJPYCR	31-Jul-08 TOSH
TOSHJPYMR	31-Jul-08 TOSH
TOSHJPYXR	31-Jul-08 TOSH
TOSHUSDCR	31-Jul-08 TOSH
TOSHUSDMM	31-Jul-08 TOSH
TOSHUSDMR	31-Jul-08 TOSH
TOSHUSDXR	31-Jul-08 TOSH
TOTALNAUDMM	31-Jul-08 TOTALN
TOTALNCADMM	31-Jul-08 TOTALN
TOTALNCHFCR	31-Jul-08 TOTALN
TOTALNCHFMM	31-Jul-08 TOTALN
TOTALNEURCR	31-Jul-08 TOTALN
TOTALNEURMM	31-Jul-08 TOTALN
TOTALNEURMR	31-Jul-08 TOTALN
TOTALNGBPCR	31-Jul-08 TOTALN
TOTALNGBPMM	31-Jul-08 TOTALN
TOTALNGBPMR	31-Jul-08 TOTALN
TOTALNHKDMM	31-Jul-08 TOTALN
TOTALNJPYCR	31-Jul-08 TOTALN
TOTALNJPYMM	31-Jul-08 TOTALN
TOTALNSGDMM	31-Jul-08 TOTALN
TOTALNTWDMM	31-Jul-08 TOTALN
TOTALNUSDCR	31-Jul-08 TOTALN
TOTALNUSDMM	31-Jul-08 TOTALN
TOTALNUSDMR	31-Jul-08 TOTALN
TOTALNZARMM	31-Jul-08 TOTALN
TOTOJPYCR	31-Jul-08 TOTO
TOTOJPYXR	31-Jul-08 TOTO
TOTOUSDCR	31-Jul-08 TOTO
TOTOUSDMR	31-Jul-08 TOTO
TOTOUSDXR	31-Jul-08 TOTO
TOWNEURCR	31-Jul-08 TOWN
TOWNEURMM	31-Jul-08 TOWN
TOWNEURMR	31-Jul-08 TOWN
TOWNJPYCR	31-Jul-08 TOWN
TOWNUSDCR	31-Jul-08 TOWN
TOWNUSDMM	31-Jul-08 TOWN
TOWNUSDMR	31-Jul-08 TOWN
TOWNUSDXR	31-Jul-08 TOWN
TOYAUDMR	31-Jul-08 TOY
TOYAUDXR	31-Jul-08 TOY
TOYCADMR	31-Jul-08 TOY
TOYCADXR	31-Jul-08 TOY
TOYCHFMR	31-Jul-08 TOY
TOYEURCR	31-Jul-08 TOY
TOYEURMM	31-Jul-08 TOY
TOYEURMR	31-Jul-08 TOY
TOYEURXR	31-Jul-08 TOY
TOYGBPMR	31-Jul-08 TOY

Thai Oil Pub Co Ltd	Y6E82B	SNRFOR	USD
Thai Oil Pub Co Ltd	Y6E82B	SNRFOR	USD
Toppan Prtg Co Ltd	8H97BB	SNRFOR	EUR
Toppan Prtg Co Ltd	8H97BB	SNRFOR	EUR
Toppan Prtg Co Ltd	8H97BB	SNRFOR	EUR
Toppan Prtg Co Ltd	8H97BB	SNRFOR	JPY
Toppan Prtg Co Ltd	8H97BB	SNRFOR	JPY
Toppan Prtg Co Ltd	8H97BB	SNRFOR	JPY
Toppan Prtg Co Ltd	8H97BB	SNRFOR	USD
Toppan Prtg Co Ltd	8H97BB	SNRFOR	USD
Toppan Prtg Co Ltd	8H97BB	SNRFOR	USD
Topy Inds Ltd		SNRFOR	JPY
Topy Inds Ltd		SNRFOR	JPY
Toray Inds Inc	JRHDDD	SNRFOR	EUR
Toray Inds Inc	JRHDDD	SNRFOR	EUR
Toray Inds Inc	JRHDDD	SNRFOR	JPY
Toray Inds Inc	JRHDDD	SNRFOR	JPY
Toray Inds Inc	JRHDDD	SNRFOR	JPY
Toray Inds Inc	JRHDDD	SNRFOR	USD
Toray Inds Inc	JRHDDD	SNRFOR	USD
Toray Inds Inc	JRHDDD	SNRFOR	USD
TOSHIBA Corp	8HA5DC	SNRFOR	EUR
TOSHIBA Corp	8HA5DC	SNRFOR	EUR
TOSHIBA Corp	8HA5DC	SNRFOR	EUR
TOSHIBA Corp	8HA5DC	SNRFOR	HKD
TOSHIBA Corp	8HA5DC	SNRFOR	JPY
TOSHIBA Corp	8HA5DC	SNRFOR	JPY
TOSHIBA Corp	8HA5DC	SNRFOR	JPY
TOSHIBA Corp	8HA5DC	SNRFOR	USD
TOSHIBA Corp	8HA5DC	SNRFOR	USD
TOSHIBA Corp	8HA5DC	SNRFOR	USD
TOSHIBA Corp	8HA5DC	SNRFOR	USD
Total SA	FK9A9I	SNRFOR	AUD
Total SA	FK9A9I	SNRFOR	CAD
Total SA	FK9A9I	SNRFOR	CHF
Total SA	FK9A9I	SNRFOR	CHF
Total SA	FK9A9I	SNRFOR	EUR
Total SA	FK9A9I	SNRFOR	EUR
Total SA	FK9A9I	SNRFOR	EUR
Total SA	FK9A9I	SNRFOR	GBP
Total SA	FK9A9I	SNRFOR	GBP
Total SA	FK9A9I	SNRFOR	GBP
Total SA	FK9A9I	SNRFOR	HKD
Total SA	FK9A9I	SNRFOR	JPY
Total SA	FK9A9I	SNRFOR	JPY
Total SA	FK9A9I	SNRFOR	SGD
Total SA	FK9A9I	SNRFOR	TWD
Total SA	FK9A9I	SNRFOR	USD
Total SA	FK9A9I	SNRFOR	USD
Total SA	FK9A9I	SNRFOR	USD
Total SA	FK9A9I	SNRFOR	ZAR
Toto Ltd	8HA666	SNRFOR	JPY
Toto Ltd	8HA666	SNRFOR	JPY
Toto Ltd	8HA666	SNRFOR	USD
Toto Ltd	8HA666	SNRFOR	USD
Toto Ltd	8HA666	SNRFOR	USD
Towngas China Co Ltd	GOHG9V	SNRFOR	EUR
Towngas China Co Ltd	GOHG9V	SNRFOR	EUR
Towngas China Co Ltd	GOHG9V	SNRFOR	EUR
Towngas China Co Ltd	GOHG9V	SNRFOR	JPY
Towngas China Co Ltd	GOHG9V	SNRFOR	USD
Towngas China Co Ltd	GOHG9V	SNRFOR	USD
Towngas China Co Ltd	GOHG9V	SNRFOR	USD
Towngas China Co Ltd	GOHG9V	SNRFOR	USD
Toys R Us Inc	8HB568	SNRFOR	AUD
Toys R Us Inc	8HB568	SNRFOR	AUD
Toys R Us Inc	8HB568	SNRFOR	CAD
Toys R Us Inc	8HB568	SNRFOR	CAD
Toys R Us Inc	8HB568	SNRFOR	CHF
Toys R Us Inc	8HB568	SNRFOR	EUR
Toys R Us Inc	8HB568	SNRFOR	EUR
Toys R Us Inc	8HB568	SNRFOR	EUR
Toys R Us Inc	8HB568	SNRFOR	EUR
Toys R Us Inc	8HB568	SNRFOR	GBP

MR	Composite	0.006316394	0.00375	0.00857	0.0098	0.01092552	0.0120475
XR	Composite						
CR	Composite	0.10%	0.12%	0.16%	0.19%	0.22%	0.26%
MM	Composite						
MR	Composite						
CR	Composite	0.001104444	0.00113781	0.001445434	0.001859827	0.002151606	0.002508085
MR	Composite						
XR	Composite	0.08%	0.09%	0.12%	0.14%	0.17%	0.19%
CR	Composite	0.10%	0.12%	0.16%	0.19%	0.22%	0.26%
MM	Composite						
MR	Composite						
CR	Composite	0.80%	0.80%	0.80%	0.80%	0.80%	0.80%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.15%	0.18%	0.28%	0.30%	0.36%	0.40%
MR	Composite	0.14%	0.19%	0.27%	0.29%	0.34%	0.38%
XR	Composite	0.11%	0.15%	0.21%	0.23%	0.27%	0.30%
CR	Composite	0.13%	0.18%	0.28%	0.30%	0.36%	0.40%
MM	Composite						
MR	Composite						
CR	Composite	0.39%	0.37%	0.55%	0.59%	0.66%	0.70%
MM	Composite						
MR	Composite	0.37%	0.37%	0.52%	0.57%	0.63%	0.70%
CR	Composite	0.39%	0.37%	0.55%	0.59%	0.66%	0.70%
CR	Composite	0.37%	0.37%	0.54%	0.60%	0.65%	0.70%
MR	Composite	0.003732852	0.003688271	0.005106853	0.005739482	0.00616596	0.006941384
XR	Composite	0.31%	0.34%	0.40%	0.45%	0.49%	0.64%
CR	Composite	0.39%	0.37%	0.55%	0.59%	0.66%	0.70%
MM	Composite						
MR	Composite	0.37%	0.37%	0.52%	0.57%	0.63%	0.70%
XR	Composite	0.29%	0.29%	0.41%	0.45%	0.49%	0.55%
MM	Composite	0.001381317	0.001517031	0.002166184	0.002669161	0.00307465	0.003434178
MM	Composite	0.14%	0.15%	0.20%	0.26%	0.31%	0.34%
CR	Composite	0.14%	0.16%	0.21%	0.27%	0.32%	0.36%
MM	Composite	0.14%	0.15%	0.20%	0.26%	0.31%	0.34%
CR	Composite	0.14%	0.16%	0.21%	0.27%	0.32%	0.36%
MM	Composite	0.14%	0.15%	0.20%	0.26%	0.31%	0.34%
MR	Composite	0.14%	0.15%	0.21%	0.26%	0.30%	0.34%
CR	Composite	0.14%	0.16%	0.21%	0.27%	0.32%	0.36%
MM	Composite	0.14%	0.15%	0.20%	0.26%	0.31%	0.34%
MR	Composite						
MM	Composite	0.001429226	0.001514892	0.002042135	0.002579122	0.003058883	0.003382778
CR	Composite	0.14%	0.15%	0.22%	0.27%	0.31%	0.34%
MM	Composite	0.001381317	0.001517031	0.002166184	0.002669161	0.00307465	0.003434178
MM	Composite	0.14%	0.15%	0.20%	0.26%	0.31%	0.34%
MM	Composite	0.14%	0.15%	0.20%	0.26%	0.31%	0.34%
CR	Composite	0.14%	0.16%	0.21%	0.27%	0.32%	0.36%
MM	Composite	0.001429226	0.001514892	0.002042135	0.002579122	0.003058883	0.003382778
MR	Composite	0.14%	0.15%	0.21%	0.26%	0.30%	0.34%
MM	Composite	0.14%	0.15%	0.20%	0.26%	0.31%	0.34%
CR	Composite	0.14%	0.13%	0.17%	0.21%	0.26%	0.30%
XR	Composite	0.001389971	0.001345149	0.001697831	0.00214197	0.00262	0.002235681
CR	Composite	0.14%	0.13%	0.17%	0.21%	0.26%	0.30%
MR	Composite						
XR	Composite						
CR	Composite	0.97%	1.15%	1.31%	1.56%	1.81%	1.98%
MM	Composite						
MR	Composite						
CR	Composite	0.97%	1.15%	1.31%	1.56%	1.81%	1.98%
CR	Composite	0.00969684	0.011466701	0.013104943	0.015597841	0.018122021	0.019766306
MM	Composite						
MR	Composite	0.97%	1.09%	1.24%	1.48%	1.72%	1.88%
XR	Composite						
MR	Composite	3.98%	3.98%	6.19%	7.50%	8.18%	8.72%
XR	Composite	3.98%	3.98%	6.19%	7.50%	8.18%	8.72%
MR	Composite						
XR	Composite	0.03965037	0.038887263	0.059750588	0.073168567	0.079105069	0.085279925
MR	Composite						
CR	Composite	4.24%	4.25%	6.59%	8.01%	8.69%	9.31%
MM	Composite	0.040052716	0.040832859	0.063230333	0.07686459	0.083411033	0.089398814
MR	Composite	3.96%	4.03%	6.25%	7.60%	8.28%	8.82%
XR	Composite	3.97%	3.89%	5.98%	7.32%	7.91%	8.53%
MR	Composite	3.96%	4.03%	6.25%	7.60%	8.28%	8.82%

0.0125685	0.013715625	0.013791227	0.014307546	0.01499	0.35	NR	NR
					0.35		
0.002997235	0.36%	0.44%	0.49%	0.58%	0.359999999	BB	A
					0.357142856		
					0.357142856		
0.002928555	0.00357493	0.0044261	0.00491805	0.00584	0.379999999	BBB	A
					0.357142856		
0.002340246	0.28%	0.44%	0.49%	0.58%	0.357142856	BBB	BBB
0.002997235	0.36%	0.44%	0.49%	0.58%	0.359999999	BB	A
					0.357142856		
					0.357142856		
0.80%	0.80%	0.80%	0.80%	0.80%	0.21		
					0.21		
					0.280000002		
					0.280000002		
0.004644085	0.55%	0.55%	0.58%	0.60%	0.280000002	BBB	BB
0.004411881	0.54%	0.55%	0.58%	0.60%	0.280000002	BBB	B
0.003483064	0.42%	0.55%	0.58%	0.60%	0.280000002	BBB	B
0.004681585	0.55%	0.55%	0.58%	0.60%	0.280000002	BB	CCC
					0.280000002		
					0.280000002		
0.0079885	0.88%	0.99%	1.06%	1.06%	0.4	A	AA
					0.378571429		
0.007860973	0.85%	0.99%	1.01%	1.01%	0.378571429	BBB	A
0.0079885	0.88%	0.99%	1.06%	1.06%	0.4	A	AA
0.007866035	0.86%	0.99%	1.03%	1.05%	0.3625	A	AA
0.007562139	0.008322295	0.009361173	0.009802689	0.00999875	0.378571429	BBB	A
0.00597011	0.66%	0.74%	0.77%	0.79%	0.378571429	A	A
0.0079885	0.88%	0.99%	1.06%	1.06%	0.4	A	AA
					0.378571429		
0.007860973	0.85%	0.99%	1.01%	1.01%	0.378571429	BBB	A
0.006206031	0.67%	0.99%	0.79%	0.80%	0.378571429	BBB	A
0.003770045	0.00406903	0.004578512	0.004823731	0.005254747	0.4	BB	BB
0.003749596	0.40%	0.45%	0.48%	0.53%	0.4	BBB	A
0.003963968	0.42%	0.47%	0.50%	0.53%	0.4	BBB	BBB
0.003749596	0.40%	0.45%	0.48%	0.53%	0.4	BBB	A
0.003963968	0.42%	0.47%	0.50%	0.53%	0.4	BBB	BBB
0.003749596	0.40%	0.45%	0.48%	0.53%	0.4	BBB	A
0.003715565	0.40%	0.45%	0.48%	0.53%	0.4	BBB	BBB
0.003963968	0.42%	0.47%	0.50%	0.53%	0.4	BBB	BBB
0.003749596	0.40%	0.45%	0.48%	0.53%	0.4	BBB	A
					0.4		
0.003749596	0.004045046	0.004546052	0.004823731	0.005254747	0.4	BBB	A
0.003770045	0.41%	0.46%	0.48%	0.53%	0.4	BB	BB
0.003770045	0.00406903	0.004578512	0.004823731	0.005254747	0.4	BB	BB
0.003749596	0.40%	0.45%	0.48%	0.53%	0.4	BBB	A
0.003749596	0.40%	0.45%	0.48%	0.53%	0.4	BBB	A
0.003963968	0.42%	0.47%	0.50%	0.53%	0.4	BBB	BBB
0.003749596	0.004045046	0.004546052	0.004823731	0.005254747	0.4	BBB	A
0.003715565	0.40%	0.45%	0.48%	0.53%	0.4	BBB	BBB
0.003749596	0.40%	0.45%	0.48%	0.53%	0.4	BBB	A
0.003964619	0.49%	0.49%	0.49%	0.49%	0.3	NR	NR
0.003964619	0.004900368	0.004900368	0.004900368	0.004900368	0.3	NR	NR
0.003964619	0.49%	0.49%	0.49%	0.49%	0.3	NR	NR
					0.3		
					0.3		
0.021823882	2.36%	2.33%	2.55%	2.64%	0.4	NR	BBB
					0.391666666		
					0.391666666		
0.021853015	2.37%	2.33%	2.55%	2.64%	0.391666666	NR	B
0.021823882	0.023608182	0.023334913	0.02550593	0.026370372	0.4	NR	BBB
					0.391666666		
0.020732688	2.24%	2.33%	2.55%	2.64%	0.391666666	NR	BB
					0.391666666		
0.086305578	8.54%	8.26%	8.17%	8.58%	0.391363636	BBB	BBB
0.086305578	8.54%	8.26%	8.17%	8.58%	0.391363636	BBB	BBB
					0.4		
0.084219618	0.083617082	0.083862109	0.082966807	0.083198109	0.388	A	AA
					0.4		
9.20%	9.13%	9.20%	9.10%	9.17%	0.391363636	A	A
8.84%	0.087625097	0.088359335	0.087319558	0.088055781	0.391363636	A	A
8.74%	8.65%	8.74%	8.69%	8.76%	0.4	A	AA
0.084219618	8.36%	8.39%	8.30%	8.32%	0.388	A	AA
0.087384676	8.65%	8.74%	8.69%	8.76%	0.4	A	AA

NR	NR	BBB	A	BBB	BBB
A	A	A	A	A	A
A	AA	A	AA	A	A
BBB	A	A	A	BBB	A
A	A	A	A	A	A
			NR		
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
BBB	A	A	A	A	BBB
BB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BB	BB	BB	BBB	BBB	BBB
BBB	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
BBB	A	A	AA	AA	AA
BBB	A	A	AA	AA	AA
BB	BB	BB	BBB	BBB	BBB
BB	BB	BB	BBB	BBB	BBB
BBB	A	A	AA	AA	AA
BBB	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	A	A	AA	AA	AA
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	B	NR	NR
BBB	BB	BB	BB	BBB	BB
B	CCC	CCC	CCC	B	CCC
BBB	BB	BB	BB	BBB	BB
BB	B	B	B	BB	B
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

NR	NR	NR	NR	6 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	A	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	A	6 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	7 Consumer Services
NR	NR	NR	A	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	A	7 Basic Materials
NR	NR	NR	A	7 Basic Materials
NR	NR	NR	A	7 Basic Materials
NR	NR	NR	A	7 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
BB	A	A	A	7 Industrials
			NR	Industrials
BB	BBB	BBB	AA	9 Industrials
BB	A	A	A	7 Industrials
A	A	A	AA	9 Industrials
BBB	BBB	BBB	AA	10 Industrials
BBB	BBB	BBB	AA	3 Industrials
BB	A	A	A	7 Industrials
			NR	Industrials
BB	BBB	BBB	AA	9 Industrials
BB	BBB	BBB	AA	9 Industrials
B	B	NR	A	10 Oil & Gas
BBB	BBB	NR	BBB	8 Oil & Gas
BB	BB	NR	BBB	3 Oil & Gas
BBB	BBB	NR	BBB	8 Oil & Gas
BB	BB	NR	BBB	3 Oil & Gas
BBB	BBB	NR	BBB	8 Oil & Gas
BB	BB	NR	A	10 Oil & Gas
BB	BB	NR	BBB	3 Oil & Gas
BBB	BBB	NR	BBB	8 Oil & Gas
			NR	Oil & Gas
BBB	BBB	NR	BBB	8 Oil & Gas
B	B	NR	A	10 Oil & Gas
B	B	NR	A	10 Oil & Gas
BBB	BBB	NR	BBB	8 Oil & Gas
BBB	BBB	NR	BBB	8 Oil & Gas
BB	BB	NR	BBB	3 Oil & Gas
BBB	BBB	NR	BBB	8 Oil & Gas
BB	BB	NR	A	10 Oil & Gas
BBB	BBB	NR	BBB	8 Oil & Gas
			NR	3 Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	BBB	4 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	BBB	4 Utilities
NR	NR	NR	BBB	4 Utilities
			NR	Utilities
NR	NR	NR	BBB	4 Utilities
			NR	Utilities
BB	BB	BB	AA	11 Consumer Services
BB	BB	BB	AA	11 Consumer Services
			NR	Consumer Services
A	A	A	AA	7 Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
A	A	A	AA	8 Consumer Services
A	A	A	AA	7 Consumer Services
A	A	A	AA	8 Consumer Services

Asia	Thailand	BBB	BBB	Thin	Thin	Thin	Thin
Asia	Thailand	BBB	BBB				
Asia	Japan	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan		A				
Asia	Japan		A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	A				
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	CcyGrp	CcyGrp	DocAdj	DocAdj
Asia	Japan	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA				
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA	Thin	Thin	Thin	Thin
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA				
OffShore	Cayman Islands	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB				
OffShore	Cayman Islands	BBB	BBB				
OffShore	Cayman Islands	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
OffShore	Cayman Islands	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BBB	BBB				
OffShore	Cayman Islands	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BBB	BBB				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	CcyGrp	Thin	Thin			
Thin	DocAdj	Thin	Thin			
Thin	Entity Tier	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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TOYHKDXR	31-Jul-08 TOY
TOYILSXR	31-Jul-08 TOY
TOYJPYCR	31-Jul-08 TOY
TOYJPYMR	31-Jul-08 TOY
TOYNZDMR	31-Jul-08 TOY
TOYSGDMR	31-Jul-08 TOY
TOYUSDCR	31-Jul-08 TOY
TOYUSDMM	31-Jul-08 TOY
TOYUSDMR	31-Jul-08 TOY
TOYUSDXR	31-Jul-08 TOY
TOYAUTJPYCR	31-Jul-08 TOYAUT
TOYAUTJPYMR	31-Jul-08 TOYAUT
TOYAUTJPYXR	31-Jul-08 TOYAUT
TOYINKJPYCR	31-Jul-08 TOYINK
TOYINKJPYMR	31-Jul-08 TOYINK
TOYINKJPYXR	31-Jul-08 TOYINK
TOYINKUSDCR	31-Jul-08 TOYINK
TOYOBOJPYCR	31-Jul-08 TOYOBO
TOYOBOJPYXR	31-Jul-08 TOYOBO
TOYOTAAUDCR	31-Jul-08 TOYOTA
TOYOTACHFCR	31-Jul-08 TOYOTA
TOYOTAEURCR	31-Jul-08 TOYOTA
TOYOTAEURMM	31-Jul-08 TOYOTA
TOYOTAEURMR	31-Jul-08 TOYOTA
TOYOTAGBPCR	31-Jul-08 TOYOTA
TOYOTAGBPMM	31-Jul-08 TOYOTA
TOYOTAHKDCR	31-Jul-08 TOYOTA
TOYOTAJPYCR	31-Jul-08 TOYOTA
TOYOTAJPYMR	31-Jul-08 TOYOTA
TOYOTAJPYXR	31-Jul-08 TOYOTA
TOYOTASGDCR	31-Jul-08 TOYOTA
TOYOTATRYCR	31-Jul-08 TOYOTA
TOYOTAUSDCR	31-Jul-08 TOYOTA
TOYOTAUSDMM	31-Jul-08 TOYOTA
TOYOTAUSDMR	31-Jul-08 TOYOTA
TOYOTAUSDXR	31-Jul-08 TOYOTA
TOYOTA-MotCredAUDCR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredCHFCR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredEURCR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredEURMM	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredEURMR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredGBPCR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredGBPMM	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredGBPMR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredHKDCR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredJPYCR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredJPYMR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredJPYXR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredNZDCR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredSGDCR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredUSDCR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredUSDMM	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredUSDMR	31-Jul-08 TOYOTA-MotCred
TOYOTA-MotCredUSDXR	31-Jul-08 TOYOTA-MotCred
TOYOTRJPYCR	31-Jul-08 TOYOTR
TOYOTRJPYXR	31-Jul-08 TOYOTR
TOYTSUJPYCR	31-Jul-08 TOYTSU
TOYTSUJPYMR	31-Jul-08 TOYTSU
TOYTSUJPYXR	31-Jul-08 TOYTSU
TOYTSUUSDCR	31-Jul-08 TOYTSU
TPGLUSDCR	31-Jul-08 TPGL
TPGLUSDMR	31-Jul-08 TPGL
TPSAAUDCR	31-Jul-08 TPSA
TPSAAUDMM	31-Jul-08 TPSA
TPSACADMR	31-Jul-08 TPSA
TPSACHFCR	31-Jul-08 TPSA
TPSACHFMM	31-Jul-08 TPSA
TPSAEURCR	31-Jul-08 TPSA
TPSAEURMM	31-Jul-08 TPSA
TPSAEURMR	31-Jul-08 TPSA
TPSAGBPCR	31-Jul-08 TPSA
TPSAJPYCR	31-Jul-08 TPSA
TPSAJPYMM	31-Jul-08 TPSA
TPSAPLNMR	31-Jul-08 TPSA

Toys R Us Inc	8HB568	SNRFOR	HKD
Toys R Us Inc	8HB568	SNRFOR	ILS
Toys R Us Inc	8HB568	SNRFOR	JPY
Toys R Us Inc	8HB568	SNRFOR	JPY
Toys R Us Inc	8HB568	SNRFOR	NZD
Toys R Us Inc	8HB568	SNRFOR	SGD
Toys R Us Inc	8HB568	SNRFOR	USD
Toys R Us Inc	8HB568	SNRFOR	USD
Toys R Us Inc	8HB568	SNRFOR	USD
Toys R Us Inc	8HB568	SNRFOR	USD
TOYOTA Inds Corp	JSB88A	SNRFOR	JPY
TOYOTA Inds Corp	JSB88A	SNRFOR	JPY
TOYOTA Inds Corp	JSB88A	SNRFOR	JPY
Toyo Ink Mfg Co Ltd	JSA666	SNRFOR	JPY
Toyo Ink Mfg Co Ltd	JSA666	SNRFOR	JPY
Toyo Ink Mfg Co Ltd	JSA666	SNRFOR	JPY
Toyo Ink Mfg Co Ltd	JSA666	SNRFOR	USD
Toyobo Co Ltd	JS97B5	SNRFOR	JPY
Toyobo Co Ltd	JS97B5	SNRFOR	JPY
Toyota Mtr Corp	8HB567	SNRFOR	AUD
Toyota Mtr Corp	8HB567	SNRFOR	CHF
Toyota Mtr Corp	8HB567	SNRFOR	EUR
Toyota Mtr Corp	8HB567	SNRFOR	EUR
Toyota Mtr Corp	8HB567	SNRFOR	EUR
Toyota Mtr Corp	8HB567	SNRFOR	GBP
Toyota Mtr Corp	8HB567	SNRFOR	GBP
Toyota Mtr Corp	8HB567	SNRFOR	HKD
Toyota Mtr Corp	8HB567	SNRFOR	JPY
Toyota Mtr Corp	8HB567	SNRFOR	JPY
Toyota Mtr Corp	8HB567	SNRFOR	JPY
Toyota Mtr Corp	8HB567	SNRFOR	SGD
Toyota Mtr Corp	8HB567	SNRFOR	TRY
Toyota Mtr Corp	8HB567	SNRFOR	USD
Toyota Mtr Corp	8HB567	SNRFOR	USD
Toyota Mtr Corp	8HB567	SNRFOR	USD
Toyota Mtr Corp	8HB567	SNRFOR	USD
Toyota Mtr Cr Corp	8HB565	SNRFOR	AUD
Toyota Mtr Cr Corp	8HB565	SNRFOR	CHF
Toyota Mtr Cr Corp	8HB565	SNRFOR	EUR
Toyota Mtr Cr Corp	8HB565	SNRFOR	EUR
Toyota Mtr Cr Corp	8HB565	SNRFOR	EUR
Toyota Mtr Cr Corp	8HB565	SNRFOR	GBP
Toyota Mtr Cr Corp	8HB565	SNRFOR	GBP
Toyota Mtr Cr Corp	8HB565	SNRFOR	GBP
Toyota Mtr Cr Corp	8HB565	SNRFOR	HKD
Toyota Mtr Cr Corp	8HB565	SNRFOR	JPY
Toyota Mtr Cr Corp	8HB565	SNRFOR	JPY
Toyota Mtr Cr Corp	8HB565	SNRFOR	JPY
Toyota Mtr Cr Corp	8HB565	SNRFOR	NZD
Toyota Mtr Cr Corp	8HB565	SNRFOR	SGD
Toyota Mtr Cr Corp	8HB565	SNRFOR	USD
Toyota Mtr Cr Corp	8HB565	SNRFOR	USD
Toyota Mtr Cr Corp	8HB565	SNRFOR	USD
Toyota Mtr Cr Corp	8HB565	SNRFOR	USD
Toyo Tire & Rubr Co Ltd	JSBA85	SNRFOR	JPY
Toyo Tire & Rubr Co Ltd	JSBA85	SNRFOR	JPY
Toyota Tsusho Corp	JSB98A	SNRFOR	JPY
Toyota Tsusho Corp	JSB98A	SNRFOR	JPY
Toyota Tsusho Corp	JSB98A	SNRFOR	JPY
Toyota Tsusho Corp	JSB98A	SNRFOR	USD
Titan Petrochemicals Group Ltd	GOGH9G	SNRFOR	USD
Titan Petrochemicals Group Ltd	GOGH9G	SNRFOR	USD
Telekom Polska SA	8FGD7G	SNRFOR	AUD
Telekom Polska SA	8FGD7G	SNRFOR	AUD
Telekom Polska SA	8FGD7G	SNRFOR	CAD
Telekom Polska SA	8FGD7G	SNRFOR	CHF
Telekom Polska SA	8FGD7G	SNRFOR	CHF
Telekom Polska SA	8FGD7G	SNRFOR	EUR
Telekom Polska SA	8FGD7G	SNRFOR	EUR
Telekom Polska SA	8FGD7G	SNRFOR	EUR
Telekom Polska SA	8FGD7G	SNRFOR	GBP
Telekom Polska SA	8FGD7G	SNRFOR	JPY
Telekom Polska SA	8FGD7G	SNRFOR	JPY
Telekom Polska SA	8FGD7G	SNRFOR	PLN

XR	Composite	3.97%	3.89%	5.98%	7.32%	7.91%	8.53%
XR	Composite	0.03965037	0.038887263	0.059750588	0.073168567	0.079105069	0.085279925
CR	Composite						
MR	Composite	0.03978884	0.039838116	0.061883166	0.075012596	0.081793629	0.087192442
MR	Composite						
MR	Composite						
CR	Composite	4.24%	4.25%	6.59%	8.01%	8.69%	9.31%
MM	Composite						
MR	Composite	3.96%	4.03%	6.25%	7.60%	8.28%	8.82%
XR	Composite	0.03965037	0.038887263	0.059750588	0.073168567	0.079105069	0.085279925
CR	Composite	0.0016	0.0016	0.001475	0.00175	0.002125	0.003219905
MR	Composite						
XR	Composite	0.0016	0.0016	0.001475	0.00175	0.002125	0.003219905
CR	Composite	0.22%	0.14%	0.19%	0.25%	0.30%	0.35%
MR	Composite						
XR	Composite	0.22%	0.10%	0.19%	0.19%	0.30%	0.31%
CR	Composite	0.22%	0.14%	0.19%	0.25%	0.30%	0.38%
CR	Composite	0.0019	0.00234	0.003016667	0.00322	0.00322	0.00466
XR	Composite	0.15%	0.23%	0.23%	0.32%	0.32%	0.00466
CR	Composite	0.15%	0.19%	0.22%	0.24%	0.28%	0.31%
CR	Composite	0.15%	0.20%	0.22%	0.25%	0.28%	0.31%
CR	Composite	0.15%	0.20%	0.22%	0.25%	0.28%	0.31%
MM	Composite	0.14%	0.19%	0.21%	0.24%	0.27%	0.30%
MR	Composite	0.14%	0.19%	0.21%	0.23%	0.27%	0.30%
CR	Composite	0.00148975	0.001964256	0.002200949	0.002462137	0.002824238	0.003063637
MM	Composite	0.14%	0.19%	0.21%	0.24%	0.27%	0.30%
CR	Composite	0.15%	0.20%	0.22%	0.25%	0.28%	0.31%
CR	Composite	0.15%	0.19%	0.22%	0.24%	0.28%	0.30%
MR	Composite						
XR	Composite	0.11%	0.15%	0.17%	0.18%	0.21%	0.23%
CR	Composite	0.15%	0.20%	0.22%	0.25%	0.28%	0.31%
CR	Composite	0.00148975	0.001964256	0.002200949	0.002462137	0.002824238	0.003063637
CR	Composite	0.15%	0.20%	0.22%	0.25%	0.28%	0.31%
MM	Composite						
MR	Composite	0.14%	0.19%	0.21%	0.23%	0.27%	0.30%
XR	Composite						
CR	Composite	0.36%	0.38%	0.44%	0.53%	0.57%	0.63%
CR	Composite	0.36%	0.39%	0.44%	0.53%	0.58%	0.64%
CR	Composite	0.003649854	0.0038529	0.0044376	0.005340167	0.0057645	0.0064227
MM	Composite	0.35%	0.37%	0.43%	0.51%	0.56%	0.62%
MR	Composite	0.35%	0.37%	0.43%	0.51%	0.56%	0.63%
CR	Composite	0.36%	0.39%	0.44%	0.53%	0.58%	0.64%
MM	Composite	0.35%	0.37%	0.43%	0.51%	0.56%	0.62%
MR	Composite						
CR	Composite	0.36%	0.39%	0.44%	0.53%	0.58%	0.64%
CR	Composite	0.36%	0.38%	0.44%	0.53%	0.57%	0.63%
MR	Composite	0.36%	0.38%	0.44%	0.50%	0.57%	0.60%
XR	Composite	0.36%	0.38%	0.44%	0.48%	0.57%	0.57%
CR	Composite	0.36%	0.39%	0.44%	0.53%	0.58%	0.64%
CR	Composite	0.003649854	0.0038529	0.0044376	0.005340167	0.0057645	0.0064227
CR	Composite	0.36%	0.39%	0.44%	0.53%	0.58%	0.64%
MM	Composite						
MR	Composite	0.35%	0.37%	0.43%	0.51%	0.56%	0.63%
XR	Composite						
CR	Composite	0.37%	0.37%	0.42%	0.46%	0.52%	0.59%
XR	Composite	0.37%	0.37%	0.42%	0.46%	0.39%	0.44%
CR	Composite	0.17%	0.17%	0.21%	0.25%	0.28%	0.36%
MR	Composite						
XR	Composite	0.001260757	0.001342789	0.0020925	0.001881135	0.00284	0.002725
CR	Composite	0.16%	0.17%	0.21%	0.25%	0.28%	0.36%
CR	Composite	13.50%	13.50%	13.50%	13.50%	13.50%	13.50%
MR	Composite	13.50%	13.50%	13.50%	13.50%	13.50%	13.50%
CR	Composite	0.002853554	0.00400737	0.00531911	0.00654927	0.007571834	0.008773041
MM	Composite	0.29%	0.40%	0.53%	0.65%	0.76%	0.88%
MR	Composite	0.28%	0.41%	0.52%	0.64%	0.74%	0.84%
CR	Composite	0.29%	0.38%	0.54%	0.66%	0.77%	0.88%
MM	Composite	0.28%	0.41%	0.52%	0.65%	0.75%	0.85%
CR	Composite	0.29%	0.38%	0.54%	0.66%	0.77%	0.88%
MM	Composite	0.28%	0.41%	0.52%	0.65%	0.75%	0.85%
MR	Composite	0.28%	0.41%	0.52%	0.64%	0.74%	0.84%
CR	Composite						
CR	Composite	0.29%	0.40%	0.56%	0.65%	0.76%	0.95%
MM	Composite	0.29%	0.40%	0.54%	0.65%	0.76%	0.91%
MR	Composite						

0.084219618	8.36%	8.39%	8.30%	8.32%	0.388	A	AA
0.084219618	0.083617082	0.083862109	0.082966807	0.083198109	0.388	A	AA
					0.391363636		
0.086305578	0.085387363	0.08256563	0.081737336	0.085761576	0.391363636	BBB	BBB
					0.4		
					0.4		
0.0920355	9.13%	9.20%	9.10%	9.17%	0.391363636	A	A
					0.391363636		
0.087384676	8.65%	8.74%	8.69%	8.76%	0.4	A	AA
0.084219618	0.083617082	0.083862109	0.082966807	0.083198109	0.388	A	AA
0.004027843	0.005137891	0.0025	0.0028	0.0028	0.275		NR
					0.275		
0.004027843	0.005137891	0.0025	0.0028	0.0028	0.275		NR
0.004271504	0.54%	0.54%	0.54%	0.58%	0.4	NR	A
					0.4		
0.003203628	0.54%	0.54%	0.54%	0.58%	0.4	NR	BBB
0.004271504	0.54%	0.54%	0.54%	0.58%	0.4	NR	BB
0.00466	0.0055625	0.0055625	0.0055625	0.0055625	0.3	A	NR
0.00466	0.56%	0.56%	0.56%	0.56%	0.3	BBB	NR
0.003448492	0.40%	0.46%	0.49%	0.50%	0.377777777	BB	BB
0.003491439	0.39%	0.46%	0.50%	0.50%	0.381249999	A	A
0.003491439	0.39%	0.46%	0.50%	0.50%	0.381249999	A	A
0.003372783	0.38%	0.46%	0.48%	0.50%	0.377777777	BBB	BBB
0.00333765	0.38%	0.46%	0.48%	0.50%		BBB	BBB
0.003491439	0.00387269	0.004624767	0.005013775	0.005027505	0.381249999	A	A
0.003372783	0.38%	0.46%	0.48%	0.50%	0.377777777	BBB	BBB
0.003491439	0.39%	0.46%	0.50%	0.50%	0.381249999	A	A
0.35%	0.41%	0.46%	0.48%	0.51%	37.50%	A	A
					0.377777777		
0.002636739	0.32%	0.34%	0.36%	0.38%	0.377777777	BBB	BBB
0.003491439	0.39%	0.46%	0.50%	0.50%	0.381249999	A	A
0.003491439	0.00387269	0.004624767	0.005013775	0.005027505	0.381249999	A	A
0.003491439	0.39%	0.46%	0.50%	0.50%	0.381249999	A	A
					0.377777777		
0.00333765	0.38%	0.46%	0.48%	0.50%	0.377777777	BBB	BBB
					0.377777777		
0.006686003	0.71%	0.83%	0.95%	1.01%	0.3875	B	BBB
0.0067144	0.72%	0.82%	0.94%	1.05%	0.38	BB	A
0.0067144	0.00724375	0.008226667	0.009447833	0.010493469	0.38	BB	A
0.006574482	0.70%	0.81%	0.92%	1.01%	0.3875	BB	A
0.0066638	0.70%	0.80%	0.91%	1.00%	0.38	BB	A
0.0067144	0.72%	0.82%	0.94%	1.05%	0.38	BB	A
0.006574482	0.70%	0.81%	0.92%	1.01%	0.3875	BB	A
					0.38		
0.0067144	0.72%	0.82%	0.94%	1.05%	0.38	BB	A
0.006632235	0.70%	0.83%	0.95%	1.01%	0.375	B	BBB
0.006300623	0.66%	0.83%	0.95%	1.01%	0.3875	B	BBB
0.006068495	0.64%	0.83%	0.95%	1.01%	0.3875	B	BBB
0.0067144	0.72%	0.82%	0.94%	1.05%	0.38	BB	A
0.0067144	0.00724375	0.008226667	0.009447833	0.010493469	0.38	BB	A
0.0067144	0.72%	0.82%	0.94%	1.05%	0.38	BB	A
					0.3875		
0.0066638	0.70%	0.80%	0.91%	1.00%	0.38	BB	A
					0.3875		
0.59%	0.59%	0.59%	0.59%	0.59%	0.275		NR
0.44%	0.44%	0.44%	0.44%	0.44%	0.275		NR
0.004305	0.50%	0.50%	0.50%	0.50%	0.3625	A	A
					0.358333332		
0.00322875	0.003725	0.003725	0.003725	0.003725	0.358333332	BBB	BBB
0.004305	0.50%	0.50%	0.50%	0.50%	0.358333332	BB	BB
0.135013056	13.50%	13.50%	13.50%	13.50%	0.2		NR
0.135013056	13.50%	13.50%	13.50%	13.50%	0.2		NR
0.009491871	0.009963988	0.010669885	0.012429278	0.015309667	0.4	BBB	B
0.009491871	1.00%	1.07%	1.24%	1.53%	0.4	BBB	B
0.009326932	0.98%	1.07%	1.23%	1.53%	0.4	A	BB
0.009499677	1.01%	1.07%	1.30%	1.53%	0.4	A	A
0.009429899	0.99%	1.07%	1.24%	1.53%	0.4	AA	BB
0.009499677	1.01%	1.07%	1.30%	1.53%	0.4	A	A
0.009429899	0.99%	1.07%	1.24%	1.53%	0.4	AA	BB
0.009326932	0.98%	1.07%	1.23%	1.53%	0.4	A	BB
					0.4		
0.010323879	1.10%	1.07%	1.24%	1.53%	0.4	BBB	B
0.009861457	1.05%	1.07%	1.24%	1.53%	0.4	BBB	B
					0.4		

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	A	NR	A	A	NR
NR	BBB	NR	CCC	BBB	NR
NR	BB	NR	CCC	BB	NR
A	NR			NR	NR
BBB	NR			NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
B	BBB	B	B	BBB	BBB
BB	AA	BBB	A	A	A
BB	AA	BBB	A	A	A
BB	A	BB	A	A	A
BB	A	A	A	A	A
BB	AA	BBB	A	A	A
BB	A	BB	A	A	A
BB	AA	BBB	A	A	A
B	A	B	BB	A	A
B	BBB	B	B	BBB	BBB
B	BBB	B	B	BBB	BBB
BB	AA	BBB	A	A	A
BB	AA	BBB	A	A	A
BB	AA	BBB	A	A	A
BB	A	A	A	A	A
NR	NR	BB	BB		
NR	NR	B	B		
NR	AA	NR	A	A	A
NR	A	NR	BBB	BBB	BBB
NR	BBB	NR	BB	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	BBB	BBB	B	B	B
B	BBB	BBB	B	B	B
BB	A	A	A	BB	BB
A	A	A	A	A	A
BBB	AA	AA	AA	BBB	BBB
A	A	A	A	A	A
BBB	AA	AA	AA	BBB	BBB
BB	A	A	A	BB	BB
BB	BBB	BBB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB

A	A	A	AA	7 Consumer Services
A	A	A	AA	7 Consumer Services
			NR	Consumer Services
BB	BB	BB	AA	11 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
			NR	Consumer Services
A	A	A	AA	8 Consumer Services
A	A	A	AA	7 Consumer Services
NR		NR	NR	2 Consumer Goods
			NR	Consumer Goods
NR		NR	NR	2 Consumer Goods
NR	NR	NR	NR	3 Basic Materials
			NR	Basic Materials
NR	NR	NR	NR	4 Basic Materials
NR	NR	NR	NR	4 Basic Materials
			NR	Consumer Goods
			NR	Consumer Goods
BB	BB	BB	AA	11 Consumer Goods
BB	A	BB	A	7 Consumer Goods
BB	A	BB	A	7 Consumer Goods
BB	BBB	BB	A	9 Consumer Goods
BB	BBB	BB	A	9 Consumer Goods
BB	A	BB	A	7 Consumer Goods
BB	BBB	BB	A	9 Consumer Goods
BB	A	BB	A	7 Consumer Goods
A	A	A	AA	10 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
BB	A	BB	A	7 Consumer Goods
BB	A	BB	A	7 Consumer Goods
BB	A	BB	A	7 Consumer Goods
			NR	Consumer Goods
BB	BBB	BB	A	9 Consumer Goods
			NR	Consumer Goods
CCC	BB	B	A	8 Consumer Goods
A	A	BB	BBB	5 Consumer Goods
A	A	BB	BBB	5 Consumer Goods
B	BBB	BB	A	6 Consumer Goods
B	BBB	BB	BBB	3 Consumer Goods
A	A	BB	BBB	5 Consumer Goods
B	BBB	BB	A	6 Consumer Goods
			NR	Consumer Goods
A	A	BB	BBB	5 Consumer Goods
CCC	BB	B	BBB	4 Consumer Goods
CCC	BB	B	BBB	4 Consumer Goods
CCC	BB	B	BBB	4 Consumer Goods
A	A	BB	BBB	5 Consumer Goods
A	A	BB	BBB	5 Consumer Goods
A	A	BB	BBB	5 Consumer Goods
			NR	Consumer Goods
B	BBB	BB	BBB	3 Consumer Goods
			NR	Consumer Goods
			NR	3 Consumer Goods
			NR	3 Consumer Goods
			A	3 Basic Materials
			NR	Basic Materials
			BB	3 Basic Materials
			A	3 Basic Materials
			NR	2 Oil & Gas
			NR	2 Oil & Gas
NR	BB	NR	A	9 Telecommunications
NR	BB	NR	A	9 Telecommunications
NR	BBB	NR	A	7 Telecommunications
NR	BBB	NR	A	4 Telecommunications
NR	A	NR	BBB	7 Telecommunications
NR	BBB	NR	A	4 Telecommunications
NR	A	NR	BBB	7 Telecommunications
NR	BBB	NR	A	7 Telecommunications
			NR	Telecommunications
NR	BB	NR	BBB	3 Telecommunications
NR	BB	NR	BBB	3 Telecommunications
			NR	Telecommunications

N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA		Thin	Thin	Thin
Asia	Japan	BBB	A	Thin	CcyGrp	Thin	CcyGrp
Asia	Japan	BBB	A				
Asia	Japan	BBB	A	Thin	DocAdj	Thin	DocAdj
Asia	Japan	BBB	A	Thin	Entity Tier	Thin	Entity Tier
Asia	Japan	BBB	A	CcyGrp	Thin	CcyGrp	Thin
Asia	Japan	BBB	A	DocAdj	Thin	DocAdj	Thin
Asia	Japan	AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AAA	AA				
Asia	Japan	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AAA	AA				
Asia	Japan	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AAA	AA				
N.Amer	United States	AAA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	A				
N.Amer	United States	AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	AAA	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	AAA	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	A				
N.Amer	United States	AAA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	A				
Asia	Japan		A		Thin	Thin	Thin
Asia	Japan		A		Thin	Thin	Thin
Asia	Japan	A	A	CcyGrp	CcyGrp	Thin	CcyGrp
Asia	Japan	A	A				
Asia	Japan	A	A	DocAdj	DocAdj	Thin	DocAdj
Asia	Japan	A	A	Entity Tier	Entity Tier	Thin	Entity Tier
N.Amer	Bermuda	B	B		Thin	Thin	Thin
N.Amer	Bermuda	B	B		Thin	Thin	Thin
E.Eur	Poland	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Poland	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Poland	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Poland	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Poland	BBB	A				
E.Eur	Poland	BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier
E.Eur	Poland	BBB	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier
E.Eur	Poland	BBB	A				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin		Thin
Thin	Thin	Thin	Thin	Thin		Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
		Thin	Thin			
		Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp					
DocAdj	DocAdj					
Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj	DocAdj			
Thin	Entity Tier	Entity Tier	Entity Tier			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin

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TPSAUSDCR	31-Jul-08 TPSA
TPSAUSDMM	31-Jul-08 TPSA
TPSAUSDMR	31-Jul-08 TPSA
TPSAUSDXR	31-Jul-08 TPSA
TPSA-FinBVAUDCR	31-Jul-08 TPSA-FinBV
TPSA-FinBVAUDMM	31-Jul-08 TPSA-FinBV
TPSA-FinBVEURCR	31-Jul-08 TPSA-FinBV
TPSA-FinBVEURMM	31-Jul-08 TPSA-FinBV
TPSA-FinBVEURMR	31-Jul-08 TPSA-FinBV
TPSA-FinBVGBPCR	31-Jul-08 TPSA-FinBV
TPSA-FinBVGBPMM	31-Jul-08 TPSA-FinBV
TPSA-FinBVUSDCR	31-Jul-08 TPSA-FinBV
TPSA-FinBVUSDMM	31-Jul-08 TPSA-FinBV
TPSA-FinBVUSDMR	31-Jul-08 TPSA-FinBV
TPSA-FinBVUSDXR	31-Jul-08 TPSA-FinBV
TRADIGUSDCR	31-Jul-08 TRADIG
TRADIGUSDMR	31-Jul-08 TRADIG
TRADIGUSDXR	31-Jul-08 TRADIG
TRANECADMR	31-Jul-08 TRANE
TRANEEURMM	31-Jul-08 TRANE
TRANEEURMR	31-Jul-08 TRANE
TRANEEURXR	31-Jul-08 TRANE
TRANEGBPMR	31-Jul-08 TRANE
TRANEJPYMR	31-Jul-08 TRANE
TRANEJPYXR	31-Jul-08 TRANE
TRANEUSDCR	31-Jul-08 TRANE
TRANEUSDMM	31-Jul-08 TRANE
TRANEUSDMR	31-Jul-08 TRANE
TRANEUSDXR	31-Jul-08 TRANE
TRANE-TRAUSAUDXR	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSCHFXR	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSEURCR	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSEURMM	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSEURMR	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSEURXR	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSHKDMR	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSJPYMR	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSJPYXR	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSUSDCR	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSUSDMM	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSUSDMR	31-Jul-08 TRANE-TRAUS
TRANE-TRAUSUSDXR	31-Jul-08 TRANE-TRAUS
TRBUSDMR	31-Jul-08 TRB
TRBUSDXR	31-Jul-08 TRB
TRBAUDCR	31-Jul-08 TRB
TRBAUDMR	31-Jul-08 TRB
TRBCADMR	31-Jul-08 TRB
TRBCHFMR	31-Jul-08 TRB
TRBEURCR	31-Jul-08 TRB
TRBEURMM	31-Jul-08 TRB
TRBEURMR	31-Jul-08 TRB
TRBEURXR	31-Jul-08 TRB
TRBHKDMR	31-Jul-08 TRB
TRBJPYMR	31-Jul-08 TRB
TRBNOKMR	31-Jul-08 TRB
TRBSEKMR	31-Jul-08 TRB
TRBSGDMR	31-Jul-08 TRB
TRBUSDCR	31-Jul-08 TRB
TRBUSDMM	31-Jul-08 TRB
TRBUSDMR	31-Jul-08 TRB
TRBUSDXR	31-Jul-08 TRB
TRBEURMM	31-Jul-08 TRB
TRBEURMR	31-Jul-08 TRB
TRBEURXR	31-Jul-08 TRB
TRBUSDMM	31-Jul-08 TRB
TRBUSDMR	31-Jul-08 TRB
TRBUSDXR	31-Jul-08 TRB
TRCP-TMCLUSDCR	31-Jul-08 TRCP-TMCL
TRCP-TMCLUSDMR	31-Jul-08 TRCP-TMCL
TRGBEURCR	31-Jul-08 TRGB
TRGBUSDCR	31-Jul-08 TRGB
TRIAUDMR	31-Jul-08 TRI
TRIEURMM	31-Jul-08 TRI
TRIEURMR	31-Jul-08 TRI

Telekom Polska SA	8FGD7G	SNRFOR	USD
Telekom Polska SA	8FGD7G	SNRFOR	USD
Telekom Polska SA	8FGD7G	SNRFOR	USD
Telekom Polska SA	8FGD7G	SNRFOR	USD
TPSA Fin BV	8F988Y	SNRFOR	AUD
TPSA Fin BV	8F988Y	SNRFOR	AUD
TPSA Fin BV	8F988Y	SNRFOR	EUR
TPSA Fin BV	8F988Y	SNRFOR	EUR
TPSA Fin BV	8F988Y	SNRFOR	EUR
TPSA Fin BV	8F988Y	SNRFOR	GBP
TPSA Fin BV	8F988Y	SNRFOR	GBP
TPSA Fin BV	8F988Y	SNRFOR	USD
TPSA Fin BV	8F988Y	SNRFOR	USD
TPSA Fin BV	8F988Y	SNRFOR	USD
TPSA Fin BV	8F988Y	SNRFOR	USD
Transdigm Inc	8HC9AB	SECDOM	USD
Transdigm Inc	8HC9AB	SECDOM	USD
Transdigm Inc	8HC9AB	SECDOM	USD
Trane Inc.	8HBAHC	SNRFOR	CAD
Trane Inc.	8HBAHC	SNRFOR	EUR
Trane Inc.	8HBAHC	SNRFOR	EUR
Trane Inc.	8HBAHC	SNRFOR	EUR
Trane Inc.	8HBAHC	SNRFOR	GBP
Trane Inc.	8HBAHC	SNRFOR	JPY
Trane Inc.	8HBAHC	SNRFOR	JPY
Trane Inc.	8HBAHC	SNRFOR	USD
Trane Inc.	8HBAHC	SNRFOR	USD
Trane Inc.	8HBAHC	SNRFOR	USD
Trane Inc.	8HBAHC	SNRFOR	USD
Trane US Inc	8HBAHO	SNRFOR	AUD
Trane US Inc	8HBAHO	SNRFOR	CHF
Trane US Inc	8HBAHO	SNRFOR	EUR
Trane US Inc	8HBAHO	SNRFOR	EUR
Trane US Inc	8HBAHO	SNRFOR	EUR
Trane US Inc	8HBAHO	SNRFOR	EUR
Trane US Inc	8HBAHO	SNRFOR	HKD
Trane US Inc	8HBAHO	SNRFOR	JPY
Trane US Inc	8HBAHO	SNRFOR	JPY
Trane US Inc	8HBAHO	SNRFOR	USD
Trane US Inc	8HBAHO	SNRFOR	USD
Trane US Inc	8HBAHO	SNRFOR	USD
Trane US Inc	8HBAHO	SNRFOR	USD
Tribune Co	8HF64B	SECDOM	USD
Tribune Co	8HF64B	SECDOM	USD
Tribune Co	8HF64B	SNRFOR	AUD
Tribune Co	8HF64B	SNRFOR	AUD
Tribune Co	8HF64B	SNRFOR	CAD
Tribune Co	8HF64B	SNRFOR	CHF
Tribune Co	8HF64B	SNRFOR	EUR
Tribune Co	8HF64B	SNRFOR	EUR
Tribune Co	8HF64B	SNRFOR	EUR
Tribune Co	8HF64B	SNRFOR	EUR
Tribune Co	8HF64B	SNRFOR	HKD
Tribune Co	8HF64B	SNRFOR	JPY
Tribune Co	8HF64B	SNRFOR	NOK
Tribune Co	8HF64B	SNRFOR	SEK
Tribune Co	8HF64B	SNRFOR	SGD
Tribune Co	8HF64B	SNRFOR	USD
Tribune Co	8HF64B	SNRFOR	USD
Tribune Co	8HF64B	SNRFOR	USD
Tribune Co	8HF64B	SNRFOR	USD
Tribune Co	8HF64B	SUBLT2	EUR
Tribune Co	8HF64B	SUBLT2	EUR
Tribune Co	8HF64B	SUBLT2	EUR
Tribune Co	8HF64B	SUBLT2	USD
Tribune Co	8HF64B	SUBLT2	USD
Tribune Co	8HF64B	SUBLT2	USD
True Move Co Ltd	Y14ACC	SNRFOR	USD
True Move Co Ltd	Y14ACC	SNRFOR	USD
Turkiye Garanti Bankasi AS	MQBC7U	SNRFOR	EUR
Turkiye Garanti Bankasi AS	MQBC7U	SNRFOR	USD
Triad Hosps Inc	U2HEB9	SNRFOR	AUD
Triad Hosps Inc	U2HEB9	SNRFOR	EUR
Triad Hosps Inc	U2HEB9	SNRFOR	EUR

CR	Composite	0.29%	0.38%	0.54%	0.66%	0.77%	0.88%
MM	Composite	0.28%	0.41%	0.52%	0.65%	0.75%	0.85%
MR	Composite	0.002791391	0.004061401	0.0051605	0.00642129	0.00743408	0.008442564
XR	Composite						
CR	Composite						
MM	Composite	0.26%	0.30%	0.51%	0.66%	0.76%	1%
CR	Composite	0.26%	0.30%	0.53%	0.69%	0.79%	1%
MM	Composite	0.26%	0.30%	0.51%	0.66%	0.76%	0.85%
MR	Composite						
CR	Composite						
MM	Composite	0.26%	0.30%	0.51%	0.66%	0.76%	0.85%
CR	Composite	0.0025985	0.003006	0.00530625	0.006874826	0.007917361	0.0085
MM	Composite	0.26%	0.30%	0.51%	0.66%	0.76%	0.85%
MR	Composite						
XR	Composite	0.0025985	0.003006	0.004855219	0.006290466	0.007244385	0.0085
CR	Composite	1.90%	1.90%	1.90%	1.90%	1.90%	1.90%
MR	Composite	0.0189764	0.0189764	0.0189764	0.0189764	0.0189764	0.0189764
XR	Composite	0.0189764	0.0189764	0.0189764	0.0189764	0.0189764	0.0189764
MR	Composite						
MM	Composite						
MR	Composite	0.20%	0.27%	0.32%	0.36%	0.42%	0.46%
XR	Composite	0.20%	0.26%	0.31%	0.35%	0.40%	0.45%
MR	Composite						
MR	Composite	0.002021439	0.002708151	0.0031925	0.003613803	0.004178008	0.004627304
XR	Composite						
CR	Composite	0.002021439	0.002877395	0.003376124	0.003815884	0.004406846	0.004890882
MM	Composite						
MR	Composite	0.20%	0.27%	0.32%	0.36%	0.42%	0.46%
XR	Composite	0.20%	0.26%	0.31%	0.35%	0.40%	0.45%
XR	Composite						
XR	Composite						
CR	Composite	0.00220747	0.002712334	0.003238563	0.003822867	0.004480815	0.004997261
MM	Composite	0.22%	0.27%	0.31%	0.37%	0.43%	0.48%
MR	Composite	0.00220747	0.002712334	0.003076635	0.003651057	0.004274042	0.004750279
XR	Composite	0.22%	0.27%	0.30%	0.35%	0.41%	0.46%
MR	Composite	0.22%	0.27%	0.31%	0.37%	0.43%	0.48%
MR	Composite	0.00220747	0.002712334	0.003022368	0.003598038	0.004198481	0.004712279
XR	Composite	0.22%	0.27%	0.30%	0.36%	0.42%	0.47%
CR	Composite						
MM	Composite						
MR	Composite	0.00220747	0.002712334	0.003076635	0.003651057	0.004274042	0.004750279
XR	Composite	0.22%	0.27%	0.30%	0.35%	0.41%	0.46%
MR	Composite						
XR	Composite						
CR	Composite	19.64%	23.46%	32.14%	37.47%	36.63%	35.81%
MR	Composite	19.64%	23.46%	32.14%	37.47%	36.63%	35.81%
MR	Composite	19.83%	21.82%	32.29%	36.89%	36.25%	35.36%
MR	Composite						
CR	Composite	20.90%	22.97%	34.41%	39.56%	38.35%	37.32%
MM	Composite	0.200617693	0.220508177	0.326325481	0.372782915	0.368115002	0.358233038
MR	Composite	19.83%	21.82%	32.29%	36.89%	36.25%	35.36%
XR	Composite	0.189843116	0.2539374	0.316520022	0.36615175	0.35622686	0.3467331
MR	Composite	0.198312926	0.218211217	0.322926257	0.36889976	0.362495074	0.35361215
MR	Composite	19.64%	23.46%	32.14%	37.47%	36.63%	35.81%
MR	Composite						
MR	Composite	0.198312926	0.218211217	0.322926257	0.36889976	0.362495074	0.35361215
MR	Composite	19.83%	21.82%	32.29%	36.89%	36.25%	35.36%
CR	Composite	20.90%	22.97%	34.41%	39.56%	38.35%	37.32%
MM	Composite						
MR	Composite	19.83%	21.82%	32.29%	36.89%	36.25%	35.36%
XR	Composite	18.98%	25.39%	31.65%	36.62%	35.62%	34.67%
MM	Composite						
MR	Composite						
XR	Composite	15.67%	20.93%	31.42%	36.23%	35.71%	34.25%
MM	Composite						
MR	Composite	0.15674125	0.20930375	0.31420875	0.3623475	0.35711125	0.3424775
XR	Composite	15.67%	20.93%	31.42%	36.23%	35.71%	34.25%
CR	Composite	3.56%	6.61%	7.38%	9.15%	9.72%	10.05%
MR	Composite	3.56%	6.61%	7.38%	9.15%	9.23%	9.55%
CR	Composite	1.37%	1.37%	1.77%	2.16%	2.64%	2.64%
CR	Composite	1.37%	1.37%	1.77%	2.16%	2.64%	2.64%
MR	Composite	0.04%	0.08%	0.23%	0.33%	0.45%	0.61%
MM	Composite						
MR	Composite						

0.009499677	1.01%	1.07%	1.30%	1.53%	0.4 A	A
0.009429899	0.99%	1.07%	1.24%	1.53%	0.4 AA	BB
0.009326932	0.009781434	0.010669885	0.012314177	0.015309667	0.4 A	BB
					0.4	
					0.4	
0.009902	1%	1%	1%	1%	0.4 NR	NR
0.009902	1%	1%	1%	1%	0.4 NR	NR
0.009902	1.02%	1.06%	1.41%	1.32%	0.4 NR	NR
					0.4	
					0.4	
0.009902	1.02%	1.06%	1.41%	1.32%	0.4 NR	NR
0.009902	0.010597222	0.0106065	0.014149284	0.01315	0.4 NR	NR
0.009902	1.02%	1.06%	1.41%	1.32%	0.4 NR	NR
					0.4	
0.009902	0.009696458	0.0106065	0.014149284	0.01315	0.4 NR	NR
1.90%	1.90%	1.90%	1.90%	1.90%	0.75	
0.0189764	0.0189764	0.0189764	0.0189764	0.0189764	0.75	
0.0189764	0.0189764	0.0189764	0.0189764	0.0189764	0.75	
					0.4	
					0.4	
0.005379449	0.61%	0.75%	0.74%	0.72%	0.4 NR	BBB
0.00518251	0.59%	0.72%	0.74%	0.72%	0.4 NR	BB
					0.4	
0.005360599	0.006123357	0.007459252	0.007371625	0.007223575	0.4 NR	B
					0.4	
0.005663946	0.006487108	0.007851844	0.007371625	0.007223575	0.4 NR	BB
					0.4	
0.005379449	0.61%	0.75%	0.74%	0.72%	0.4 NR	BBB
0.00518251	0.59%	0.72%	0.74%	0.72%	0.4 NR	BB
					0.4	
					0.4	
0.005874786	0.006365825	0.008204211	0.008031836	0.00672249	0.4 NR	NR
0.56%	0.61%	0.79%	0.77%	0.67%	0.4 NR	NR
0.56%	0.006063283	0.007794	0.007630244	0.00672249	0.4 NR	NR
0.54%	0.58%	0.75%	0.73%	0.67%	0.4 NR	NR
0.56%	0.61%	0.78%	0.76%	0.67%	0.4 NR	NR
0.55%	0.005994549	0.007794	0.007534667	0.00672249	0.4 NR	NR
0.55%	0.60%	0.78%	0.75%	0.67%	0.4 NR	NR
					0.4	
					0.4	
0.56%	0.006063283	0.007794	0.007630244	0.00672249	0.4 NR	NR
0.005375429	0.58%	0.75%	0.73%	0.67%	0.4 NR	NR
					0.7	
					0.7	
0.338076567	31.99%	30.37%	29.20%	28.77%	0.153636364 B	BBB
0.338076567	31.99%	30.37%	29.20%	28.77%	0.153636364 B	BBB
0.331420117	31.27%	30.40%	29.42%	28.98%	0.14125 A	AA
					0.14125	
0.349843887	32.96%	32.24%	30.90%	30.44%	0.1375 BB	A
0.335850132	0.316410593	0.30949948	0.29666134	0.292257021	0.153636364 BB	A
0.331420117	31.27%	30.40%	29.42%	28.98%	0.14125 A	AA
0.32620145	0.30510576	0.294991692	0.282755339	0.278557473	0.155555556 BBB	A
33.14%	0.312749028	0.304004344	0.294150428	0.289780603	0.14125 A	AA
33.81%	31.99%	30.37%	29.20%	28.77%	0.153636364 B	BBB
					0.14125	
33.14%	0.312749028	0.304004344	0.294150428	0.289780603	0.14125 A	AA
0.331420117	31.27%	30.40%	29.42%	28.98%	0.14125 A	AA
0.349843887	32.96%	32.24%	30.90%	30.44%	0.1375 BB	A
					0.153636364	
0.331420117	31.27%	30.40%	29.42%	28.98%	0.14125 A	AA
0.32620145	30.51%	29.50%	28.28%	27.86%	0.155555556 BBB	A
					0.115	
					0.115	
0.3189675	30.08%	30.08%	30.08%	30.08%	0.115 NR	NR
					0.115	
0.3189675	0.30078375	0.30078375	0.30078375	0.30078375	0.115 NR	NR
0.3189675	30.08%	30.08%	30.08%	30.08%	0.115 NR	NR
0.097625	8.98%	8.98%	8.98%	8.98%	0.45 NR	NR
0.097625	8.98%	8.98%	8.98%	8.98%	0.45 NR	NR
2.64%	2.64%	2.64%	2.64%	2.64%	0.4	NR
2.64%	2.64%	2.64%	2.64%	2.64%	0.4	NR
0.00971125	1.25%	1.25%	1.47%	1.47%	B	BB
					0.4	
					0.4	

A	A	A	A	A	A
BBB	AA	AA	AA	BBB	BBB
BB	A	A	A	BB	BB
CCC	CCC	B	NR	NR	CCC
B	B	BB	NR	NR	B
BB	BB	BBB	NR	NR	BB
BB	BB	BBB	NR	NR	BB
B	B	BB	NR	NR	B
BB	BB	BBB	NR	NR	BB
B	B	BB	NR	NR	B
			NR		
			NR		
			NR		
BBB	BBB	A	BBB	BB	A
BB	BB	BBB	BB	B	BBB
B	B	BB	B	CCC	BB
BB	BB	BBB	BB	B	BBB
BBB	BBB	A	BBB	BB	A
BB	BB	BBB	BB	B	BBB
BBB	BBB	BBB	BBB	BBB	B
BBB	BBB	BBB	BBB	BBB	B
BBB	A	A	A	A	BB
BBB	BBB	A	BBB	BBB	B
BBB	A	A	A	A	BB
BB	BB	BB	BB	BB	CCC
BB	BB	BB	BB	BB	CCC
BBB	A	A	A	A	BB
BBB	BBB	A	BBB	BBB	B
BBB	BBB	BB	BBB	BB	BB
BBB	BBB	BB	BBB	BB	BB
AA	A	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	A	AA	AA	AA	AA
AA	AA	A	A	A	A
AA	A	AA	AA	AA	AA
BBB	BBB	BB	BBB	BB	BB
AA	A	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	A	A	A	A	A
AA	A	AA	AA	AA	AA
AA	AA	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR		NR		
NR	NR		NR		
CCC	B	B	B	CCC	BB

NR	BBB	NR	A	4 Telecommunications
NR	A	NR	BBB	7 Telecommunications
NR	BBB	NR	A	7 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
			NR	Telecommunications
NR	NR	NR	NR	2 Telecommunications
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Industrials
BB	NR	NR	BBB	6 Industrials
B	NR	NR	BBB	6 Industrials
			NR	Industrials
CCC	NR	NR	BBB	6 Industrials
			NR	Industrials
B	NR	NR	BBB	6 Industrials
			NR	Industrials
BB	NR	NR	BBB	6 Industrials
B	NR	NR	BBB	6 Industrials
			NR	Industrials
			NR	Industrials
B	BBB	NR	A	5 Industrials
B	BBB	NR	A	5 Industrials
BB	BBB	NR	A	5 Industrials
B	BBB	NR	A	5 Industrials
BB	BBB	NR	A	5 Industrials
CCC	BB	NR	A	5 Industrials
CCC	BB	NR	A	5 Industrials
			NR	Industrials
			NR	Industrials
BB	BBB	NR	A	5 Industrials
B	BBB	NR	A	5 Industrials
			NR	Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	AA	12 Consumer Services
BBB	BBB	BBB	AA	12 Consumer Services
AA	AA	AA	AA	9 Consumer Services
			NR	Consumer Services
A	A	A	AA	11 Consumer Services
A	A	A	AA	11 Consumer Services
AA	AA	AA	AA	9 Consumer Services
A	A	A	A	4 Consumer Services
AA	AA	AA	AA	9 Consumer Services
BBB	BBB	BBB	AA	12 Consumer Services
			NR	Consumer Services
AA	AA	AA	AA	9 Consumer Services
AA	AA	AA	AA	9 Consumer Services
A	A	A	AA	11 Consumer Services
			NR	Consumer Services
AA	AA	AA	AA	9 Consumer Services
A	A	A	A	4 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	3 Telecommunications
			NR	3 Telecommunications
			NR	2 Financials
			NR	2 Financials
	NR		BBB	6 Health Care
			NR	Health Care
			NR	Health Care

E.Eur	Poland	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Poland	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Poland	BBB	A				
Europe	Netherlands	BBB	A				
Europe	Netherlands	BBB	A	Thin	Thin	Entity Tier	Entity Tier
Europe	Netherlands	BBB	A	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands	BBB	A	Thin	Thin	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A				
Europe	Netherlands	BBB	A				
Europe	Netherlands	BBB	A	Thin	Thin	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	Thin	Thin	DocAdj	DocAdj
Europe	Netherlands	BBB	A	Thin	Thin	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A				
Europe	Netherlands	BBB	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB					
N.Amer	United States	BB					
N.Amer	United States	BB					
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	A	Thin	Thin	DocAdj	CcyGrp
N.Amer	United States	BB	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	BB	A	Thin	Thin	DocAdj	CcyGrp
N.Amer	United States	BB	A	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	BB	A	Thin	Thin	Entity Tier	Entity Tier
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	Thin	DocAdj	CcyGrp
N.Amer	United States	BB	A	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	CCC	Thin	Thin	Thin	Thin
Asia	Thailand	B	B	Thin	Thin	Thin	Thin
Asia	Thailand	B	B	Thin	Thin	Thin	Thin
MiddleEast	Turkey	BB	BBB		Thin	Thin	Thin
MiddleEast	Turkey	BB	BBB		Thin	Thin	Thin
N.Amer	United States	B	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	A				
N.Amer	United States	B	A				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Thin	Thin	Entity Tier	Thin	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin	Thin
	Thin					
	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin	

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TRIEURXR	31-Jul-08 TRI
TRIHKDXR	31-Jul-08 TRI
TRIUSDCR	31-Jul-08 TRI
TRIUSDMM	31-Jul-08 TRI
TRIUSDMR	31-Jul-08 TRI
TRIUSDXR	31-Jul-08 TRI
TRIAUDXR	31-Jul-08 TRI
TRIEURMM	31-Jul-08 TRI
TRIEURMR	31-Jul-08 TRI
TRIEURXR	31-Jul-08 TRI
TRIHKDXR	31-Jul-08 TRI
TRIJPYXR	31-Jul-08 TRI
TRIUSDMM	31-Jul-08 TRI
TRIUSDMR	31-Jul-08 TRI
TRIUSDXR	31-Jul-08 TRI
TRIBALEURMM	31-Jul-08 TRIBAL
TRIBALEURMR	31-Jul-08 TRIBAL
TRIBALUSDCR	31-Jul-08 TRIBAL
TRIBALUSDMM	31-Jul-08 TRIBAL
TRIBALUSDMR	31-Jul-08 TRIBAL
TRIBALUSDXR	31-Jul-08 TRIBAL
TRIBALAUDXR	31-Jul-08 TRIBAL
TRIBALUSDCR	31-Jul-08 TRIBAL
TRIBALUSDMR	31-Jul-08 TRIBAL
TRIBALUSDXR	31-Jul-08 TRIBAL
TRITOBEURCR	31-Jul-08 TRITOB
TRITOBEURMM	31-Jul-08 TRITOB
TRITOBUSDCR	31-Jul-08 TRITOB
TRITOBUSDMM	31-Jul-08 TRITOB
TRITOBUSDMR	31-Jul-08 TRITOB
TRITON-SunComCADMR	31-Jul-08 TRITON-SunCom
TRITON-SunComEURMM	31-Jul-08 TRITON-SunCom
TRITON-SunComEURMR	31-Jul-08 TRITON-SunCom
TRITON-SunComUSDCR	31-Jul-08 TRITON-SunCom
TRITON-SunComUSDMM	31-Jul-08 TRITON-SunCom
TRITON-SunComUSDMR	31-Jul-08 TRITON-SunCom
TRITON-SunComUSDXR	31-Jul-08 TRITON-SunCom
TRITON-SunComAUDXR	31-Jul-08 TRITON-SunCom
TRITON-SunComCADMR	31-Jul-08 TRITON-SunCom
TRITON-SunComEURMM	31-Jul-08 TRITON-SunCom
TRITON-SunComEURMR	31-Jul-08 TRITON-SunCom
TRITON-SunComEURXR	31-Jul-08 TRITON-SunCom
TRITON-SunComHKDXR	31-Jul-08 TRITON-SunCom
TRITON-SunComILSXR	31-Jul-08 TRITON-SunCom
TRITON-SunComUSDMM	31-Jul-08 TRITON-SunCom
TRITON-SunComUSDMR	31-Jul-08 TRITON-SunCom
TRITON-SunComUSDXR	31-Jul-08 TRITON-SunCom
TRLLCEURMM	31-Jul-08 TRLLC
TRLLCEURMR	31-Jul-08 TRLLC
TRLLCUSDMR	31-Jul-08 TRLLC
TRLLCUSDXR	31-Jul-08 TRLLC
TRLLCEURCR	31-Jul-08 TRLLC
TRLLCEURMM	31-Jul-08 TRLLC
TRLLCEURMR	31-Jul-08 TRLLC
TRLLCEURXR	31-Jul-08 TRLLC
TRLLCUSDMR	31-Jul-08 TRLLC
TRLLCUSDXR	31-Jul-08 TRLLC
TRLLCEURMR	31-Jul-08 TRLLC
TRLLCUSDMM	31-Jul-08 TRLLC
TRLLCUSDXR	31-Jul-08 TRLLC
TRNSPAEURCR	31-Jul-08 TRNSPA
TRNSPAEURMM	31-Jul-08 TRNSPA
TRNSPAUSDCR	31-Jul-08 TRNSPA
TRPCADMR	31-Jul-08 TRP
TRPEURCR	31-Jul-08 TRP
TRPEURMM	31-Jul-08 TRP
TRPEURMR	31-Jul-08 TRP
TRPJPYMR	31-Jul-08 TRP
TRPUSDCR	31-Jul-08 TRP
TRPUSDMM	31-Jul-08 TRP
TRPUSDMR	31-Jul-08 TRP
TRPUSDXR	31-Jul-08 TRP
TRPLLCUSDMR	31-Jul-08 TRPLLC
TRPLLCUSDXR	31-Jul-08 TRPLLC

Triad Hosps Inc	U2HEB9	SNRFOR	EUR
Triad Hosps Inc	U2HEB9	SNRFOR	HKD
Triad Hosps Inc	U2HEB9	SNRFOR	USD
Triad Hosps Inc	U2HEB9	SNRFOR	USD
Triad Hosps Inc	U2HEB9	SNRFOR	USD
Triad Hosps Inc	U2HEB9	SNRFOR	USD
Triad Hosps Inc	U2HEB9	SUBLT2	AUD
Triad Hosps Inc	U2HEB9	SUBLT2	EUR
Triad Hosps Inc	U2HEB9	SUBLT2	EUR
Triad Hosps Inc	U2HEB9	SUBLT2	EUR
Triad Hosps Inc	U2HEB9	SUBLT2	HKD
Triad Hosps Inc	U2HEB9	SUBLT2	JPY
Triad Hosps Inc	U2HEB9	SUBLT2	USD
Triad Hosps Inc	U2HEB9	SUBLT2	USD
Triad Hosps Inc	U2HEB9	SUBLT2	USD
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	EUR
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	EUR
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	USD
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	USD
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	USD
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	USD
MOHEGAN TRIBAL GAMING Auth	668B5A	SUBLT2	AUD
MOHEGAN TRIBAL GAMING Auth	668B5A	SUBLT2	USD
MOHEGAN TRIBAL GAMING Auth	668B5A	SUBLT2	USD
MOHEGAN TRIBAL GAMING Auth	668B5A	SUBLT2	USD
Rep Trinidad & Tobago	PYCCF6	SNRFOR	EUR
Rep Trinidad & Tobago	PYCCF6	SNRFOR	EUR
Rep Trinidad & Tobago	PYCCF6	SNRFOR	USD
Rep Trinidad & Tobago	PYCCF6	SNRFOR	USD
Rep Trinidad & Tobago	PYCCF6	SNRFOR	USD
SunCom Wireless Inc	8ED94H	SNRFOR	CAD
SunCom Wireless Inc	8ED94H	SNRFOR	EUR
SunCom Wireless Inc	8ED94H	SNRFOR	EUR
SunCom Wireless Inc	8ED94H	SNRFOR	USD
SunCom Wireless Inc	8ED94H	SNRFOR	USD
SunCom Wireless Inc	8ED94H	SNRFOR	USD
SunCom Wireless Inc	8ED94H	SNRFOR	USD
SunCom Wireless Inc	8ED94H	SUBLT2	AUD
SunCom Wireless Inc	8ED94H	SUBLT2	CAD
SunCom Wireless Inc	8ED94H	SUBLT2	EUR
SunCom Wireless Inc	8ED94H	SUBLT2	EUR
SunCom Wireless Inc	8ED94H	SUBLT2	EUR
SunCom Wireless Inc	8ED94H	SUBLT2	HKD
SunCom Wireless Inc	8ED94H	SUBLT2	ILS
SunCom Wireless Inc	8ED94H	SUBLT2	USD
SunCom Wireless Inc	8ED94H	SUBLT2	USD
SunCom Wireless Inc	8ED94H	SUBLT2	USD
Travelport LLC	8HD62K	SECDOM	EUR
Travelport LLC	8HD62K	SECDOM	EUR
Travelport LLC	8HD62K	SECDOM	USD
Travelport LLC	8HD62K	SECDOM	USD
Travelport LLC	8HD62K	SNRFOR	EUR
Travelport LLC	8HD62K	SNRFOR	EUR
Travelport LLC	8HD62K	SNRFOR	EUR
Travelport LLC	8HD62K	SNRFOR	EUR
Travelport LLC	8HD62K	SNRFOR	USD
Travelport LLC	8HD62K	SNRFOR	USD
Travelport LLC	8HD62K	SUBLT2	EUR
Travelport LLC	8HD62K	SUBLT2	USD
Travelport LLC	8HD62K	SUBLT2	USD
TERNA RETE ELETTRICA Naz S PER AZIONI	T2C52F	SNRFOR	EUR
TERNA RETE ELETTRICA Naz S PER AZIONI	T2C52F	SNRFOR	EUR
TERNA RETE ELETTRICA Naz S PER AZIONI	T2C52F	SNRFOR	USD
TransCanada Pipelines Ltd	8HC878	SNRFOR	CAD
TransCanada Pipelines Ltd	8HC878	SNRFOR	EUR
TransCanada Pipelines Ltd	8HC878	SNRFOR	EUR
TransCanada Pipelines Ltd	8HC878	SNRFOR	EUR
TransCanada Pipelines Ltd	8HC878	SNRFOR	JPY
TransCanada Pipelines Ltd	8HC878	SNRFOR	USD
TransCanada Pipelines Ltd	8HC878	SNRFOR	USD
TransCanada Pipelines Ltd	8HC878	SNRFOR	USD
TransCanada Pipelines Ltd	8HC878	SNRFOR	USD
Tropicana Entmt LLC	8HG78N	SUBLT2	USD
Tropicana Entmt LLC	8HG78N	SUBLT2	USD

XR	Composite	0.04%	0.08%	0.23%	0.33%	0.45%	0.61%
XR	Composite	0.000396372	0.000824251	0.00225878	0.003254763	0.004547333	0.00613375
CR	Composite	0.000433194	0.000900821	0.002441416	0.00353264	0.004910743	0.006546403
MM	Composite						
MR	Composite	0.000411534	0.00085578	0.002319345	0.003356008	0.004665206	0.006219083
XR	Composite	0.04%	0.08%	0.23%	0.33%	0.45%	0.61%
XR	Composite	0.14%	0.18%	0.23%	0.53%	0.55%	0.70%
MM	Composite						
MR	Composite						
XR	Composite	0.001379026	0.001757104	0.002335778	0.005188193	0.005498955	0.006971
XR	Composite	0.14%	0.18%	0.23%	0.52%	0.55%	0.70%
XR	Composite	0.14%	0.18%	0.23%	0.53%	0.55%	0.70%
MM	Composite						
MR	Composite	0.001431775	0.001824316	0.002425124	0.005404075	0.005709298	0.007244851
XR	Composite	0.001379026	0.001757104	0.002335778	0.005188193	0.005498955	0.006971
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	3.90%	4.16%	4.28%	4.58%	4.91%	5.27%
XR	Composite	0.039	0.0416	0.04275	0.0458	0.047256053	0.052715704
XR	Composite	7.18%	7.18%	8.29%	8.92%	9.22%	9.44%
CR	Composite	0.071787315	0.071787315	0.082919767	0.089209032	0.092232686	0.103220881
MR	Composite	7.18%	7.18%	8.29%	8.92%	9.22%	9.81%
XR	Composite	0.071787315	0.071787315	0.082919767	0.089209032	0.092232686	0.094447106
CR	Composite	0.002017521	0.31%	0.41%	0.51%	0.68%	1.06%
MM	Composite	0.002017521	0.31%	0.41%	0.51%	0.68%	1.02%
CR	Composite	0.20%	0.31%	0.41%	0.51%	0.68%	1.06%
MM	Composite	0.20%	0.31%	0.41%	0.51%	0.68%	1.02%
MR	Composite	0.20%	0.31%	0.41%	0.51%	0.68%	1.01%
MR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.30%	0.38%	0.54%	0.75%	0.71%	1.06%
XR	Composite	0.003	0.38%	0.52%	0.75%	0.71%	1.02%
XR	Composite	0.31%	0.39%	0.51%	0.74%	0.71%	1.00%
MR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.31%	0.39%	0.51%	0.75%	0.71%	0.99%
XR	Composite	0.31%	0.39%	0.51%	0.75%	0.71%	0.99%
XR	Composite	0.31%	0.39%	0.51%	0.75%	0.71%	0.99%
MM	Composite						
MR	Composite	0.003072	0.003994334	0.005098	0.007640164	0.007099	0.010255009
XR	Composite	0.31%	0.39%	0.51%	0.75%	0.71%	0.99%
MM	Composite						
MR	Composite						
MR	Composite	3.70%	3.70%	3.31%	3.60%	4.17%	4.17%
XR	Composite	0.037	0.037	0.03305	0.03595	0.041654779	0.041654779
CR	Composite	5.83%	6.80%	7.75%	7.80%	8.81%	9.27%
MM	Composite	0.05825	0.06526049	0.074383839	0.078	0.084617844	0.088988162
MR	Composite	5.83%	6.46%	7.36%	7.80%	8.37%	8.81%
XR	Composite	5.83%	6.22%	7.09%	7.80%	8.07%	8.48%
MR	Composite	5.83%	6.46%	7.36%	7.80%	8.37%	8.81%
XR	Composite	5.83%	6.22%	7.09%	7.80%	8.07%	8.48%
MR	Composite	4.96%	4.96%	4.96%	4.96%	4.96%	4.96%
MM	Composite	4.96%	4.96%	4.96%	4.96%	4.96%	4.96%
XR	Composite	4.96%	4.96%	4.96%	4.96%	4.96%	4.96%
CR	Composite	0.000442286	0.000884375	0.00114876	0.001655572	0.002097857	0.002325
MM	Composite	0.04%	0.08%	0.11%	0.17%	0.21%	0.23%
CR	Composite						
MR	Composite						
CR	Composite	0.44%	0.48%	0.61%	0.70%	0.81%	0.89%
MM	Composite	0.42%	0.47%	0.58%	0.67%	0.78%	0.86%
MR	Composite	0.42%	0.46%	0.58%	0.66%	0.77%	0.85%
MR	Composite	0.42%	0.46%	0.56%	0.66%	0.77%	0.85%
CR	Composite	0.00437037	0.004845204	0.006073177	0.006993535	0.008109878	0.008907391
MM	Composite						
MR	Composite	0.004151852	0.004602944	0.005769519	0.006643859	0.007704384	0.008462021
XR	Composite						
MR	Composite	0.049771611	0.054810113	0.059856615	0.10545	0.10545	0.1105
XR	Composite	4.98%	5.48%	5.99%	10.55%	10.55%	11.05%

0.009531783	1.25%	1.25%	1.47%	1.47%	0.4 BB	BBB
0.009531783	0.012529007	0.012529007	0.01467	0.01467	0.4 BB	BBB
0.010417249	0.01352073	0.01352073	0.01467	0.01467	0.4 BB	BBB
					0.4	
0.009896387	0.012844694	0.012844694	0.01467	0.01467	0.4 BB	BBB
0.009531783	1.25%	1.25%	1.47%	1.47%	0.4 BB	BBB
0.007997624	0.90%	1.23%	1.27%	0.89%	0.369999999 B	BB
					0.369999999	
					0.369999999	
0.0079766	0.0089482	0.012289651	0.012717532	0.008925469	0.363999999 BBB	A
0.80%	0.89%	1.23%	1.27%	0.89%	0.363999999 BBB	A
0.80%	0.90%	1.23%	1.27%	0.89%	0.369999999 B	BB
					0.369999999	
0.008268097	0.009290481	0.012289651	0.012717532	0.008925469	0.369999999 BB	BBB
0.0079766	0.0089482	0.012289651	0.012717532	0.008925469	0.363999999 BBB	A
					0.35	
					0.35	
					0.35	
					0.35	
0.056462842	5.91%	5.06%	5.06%		0.35 NR	NR
0.054382632	0.056948246	0.050550503	0.050550368		0.35 NR	NR
0.098681027	9.95%	9.57%	9.54%	9.58%	0.2	NR
0.098681027	0.108701046	0.095749842	0.09542074	0.095750385	0.2	NR
0.098681027	10.33%	9.57%	9.54%	9.58%	0.2	NR
0.098681027	0.099461457	0.095749842	0.09542074	0.095750385	0.2	NR
0.011200256	1.25%	1.16%	1.22%	2.01%	0.25 NR	NR
0.011200256	1.25%	1.16%	1.22%	2.01%	0.25 NR	NR
0.011200256	1.25%	1.16%	1.22%	2.01%	0.25 NR	NR
0.011200256	1.25%	1.16%	1.22%	2.01%	0.25 NR	NR
0.011200256	1.25%	1.16%	1.22%	2.01%	0.25 NR	NR
					0.414285714	
					0.414285714	
					0.414285714	
					0.414285714	
					0.414285714	
0.011741485	1.20%	1.20%	1.20%	1.20%	0.414285714 NR	NR
0.011471	1.20%	1.20%	1.20%	1.20%	0.4 NR	NR
0.010645099	1.22%	1.22%	1.22%	1.22%	0.4 NR	B
					0.4	
					0.4	
					0.4	
0.010645099	1.21%	1.21%	1.21%	1.21%	0.4 NR	BBB
0.010645099	1.21%	1.21%	1.21%	1.21%	0.4 NR	BBB
0.010645099	1.21%	1.21%	1.21%	1.21%	0.4 NR	BBB
					0.4	
0.010645099	0.012575046	0.012575046	0.012575046	0.012148691	0.4 NR	BB
0.010645099	1.21%	1.21%	1.21%	1.21%	0.4 NR	BBB
					0.745	
					0.745	
0.043376376	0.043376376	0.043376376	0.043376376	0.043376376	0.745	NR
0.043376376	0.043376376	0.043376376	0.043376376	0.043376376	0.745	NR
0.09208609	8.99%	8.99%	8.99%	8.38%	0.4 NR	BB
0.088402646	0.086265972	0.086265972	0.086265972	0.08375	0.4 NR	BB
0.087481785	8.54%	8.54%	8.54%	8.38%	0.4 NR	BB
0.084258772	8.22%	8.22%	8.22%	8.38%	0.4 NR	A
0.087481785	8.54%	8.54%	8.54%	8.38%	0.4 NR	BB
0.084258772	8.22%	8.22%	8.22%	8.38%	0.4 NR	A
4.96%	4.96%	4.96%	4.96%	4.96%	0.2	
4.96%	4.96%	4.96%	4.96%	4.96%	0.2	
4.96%	4.96%	4.96%	4.96%	4.96%	0.2	
0.002975	0.0041	0.0041	0.0041	0.0046	0.4 NR	BBB
0.002975	0.41%	0.41%	0.41%	0.46%	0.4 NR	A
					0.4	
					0.4	
0.009527934	1.01%	1.17%	1.24%	1.32%	0.4 B	BB
0.009146816	0.97%	1.12%	1.19%	1.26%	0.4 B	BB
0.009051537	0.96%	1.11%	1.18%	1.25%	0.4 BB	BBB
0.00905011	0.96%	1.11%	1.18%	1.25%	0.4 CCC	B
0.009527934	0.010070732	0.011680471	0.012375424	0.013157895	0.4 B	BB
					0.4	
0.009051537	0.009567195	0.011096448	0.011756652	0.0125	0.4 BB	BBB
					0.4	
0.1205	0.1255	0.1255	0.1255	0.1255	0.4 NR	NR
0.1205	12.55%	12.55%	12.55%	12.55%	0.4 NR	NR

BB	BB	BBB	BB	B	BBB
BB	BB	BBB	BB	B	BBB
B	BB	BB	BB	B	BBB
B	BB	BB	BB	B	BBB
BB	BB	BBB	BB	B	BBB
BB	B	CCC	BB	BB	B
A	BB	BB	A	BBB	BBB
A	BB	BB	A	BBB	BBB
BB	B	CCC	BB	BB	B
BBB	BB	B	BBB	BBB	BB
A	BB	BB	A	BBB	BBB
NR	NR	BB	NR	BB	BB
NR	NR	BB	NR	BB	BB
NR	NR	NR	BB	NR	BB
NR	NR	NR	BBB	NR	BBB
NR	NR	NR	BBB	NR	BBB
NR	NR	NR	A	NR	A
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
NR	NR	NR	BB	NR	NR
BBB	NR	NR	BBB	BBB	NR
A	NR	NR	BBB	BBB	NR
NR	B	NR	CCC	B	CCC
NR	BBB	NR	B	B	B
NR	BBB	NR	B	B	B
NR	BBB	NR	B	B	B
NR	BB	NR	B	B	B
NR	BBB	NR	B	B	B
NR	NR		NR	NR	
NR	NR		NR	NR	
BB	NR	B	BB	BB	BB
BB	NR	B	BB	BB	BB
BB	NR	B	BB	BB	BB
BB	NR	B	BB	BB	BB
BB	NR	B	BB	BB	BB
BB	NR	B	BB	BB	BB
			NR		
			NR		
			NR		
BBB	NR	NR	NR	NR	NR
A	NR	NR	NR	NR	NR
A	A	A	BB	BB	BB
A	A	A	BB	BB	BB
AA	AA	AA	BBB	BBB	BBB
BBB	BBB	BBB	B	B	B
A	A	A	BB	BB	BB
AA	AA	AA	BBB	BBB	BBB
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR

	NR		BBB	4 Health Care
	NR		BBB	4 Health Care
	NR		BBB	6 Health Care
			NR	Health Care
	NR		BBB	6 Health Care
	NR		BBB	4 Health Care
NR	NR	NR	BBB	7 Health Care
			NR	Health Care
			NR	Health Care
NR	NR	NR	BBB	6 Health Care
NR	NR	NR	BBB	6 Health Care
NR	NR	NR	BBB	7 Health Care
			NR	Health Care
NR	NR	NR	BBB	7 Health Care
NR	NR	NR	BBB	6 Health Care
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR		NR	2 Consumer Services
NR	NR		NR	2 Consumer Services
NR	NR	NR	NR	3 Consumer Services
NR	NR	NR	NR	3 Consumer Services
NR	NR	NR	NR	3 Consumer Services
NR	NR	NR	NR	3 Consumer Services
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
NR	NR	NR	NR	3 Government
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			BB	6 Telecommunications
			NR	5 Telecommunications
		NR	BBB	3 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
		NR	B	3 Telecommunications
		NR	B	3 Telecommunications
		NR	B	3 Telecommunications
			NR	Telecommunications
		NR	B	3 Telecommunications
		NR	B	3 Telecommunications
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
		NR	BBB	3 Consumer Services
		NR	BBB	3 Consumer Services
		NR	BBB	3 Consumer Services
		NR	BBB	3 Consumer Services
		NR	BBB	3 Consumer Services
		NR	BBB	3 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
		NR	NR	2 Utilities
		NR	NR	2 Utilities
			NR	Utilities
			NR	Oil & Gas
B	B	B	A	8 Oil & Gas
B	B	B	A	8 Oil & Gas
BB	BB	BB	A	8 Oil & Gas
CCC	CCC	CCC	A	8 Oil & Gas
B	B	B	A	8 Oil & Gas
			NR	Oil & Gas
BB	BB	BB	A	8 Oil & Gas
			NR	Oil & Gas
			NR	2 Consumer Services
			NR	2 Consumer Services

N.Amer	United States	B	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A				
N.Amer	United States	B	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	B	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	A				
N.Amer	United States	B	A				
N.Amer	United States	B	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	A				
N.Amer	United States	B	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB		Thin	Thin	Thin
Caribbean	Trinidad and Tobago	BBB	A	Thin	Thin	Thin	Thin
Caribbean	Trinidad and Tobago	BBB	A	Thin	Thin	Thin	Thin
Caribbean	Trinidad and Tobago	BBB	A	Thin	Thin	Thin	Thin
Caribbean	Trinidad and Tobago	BBB	A	Thin	Thin	Thin	Thin
Caribbean	Trinidad and Tobago	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB	Thin	Thin	DocAdj	Thin
N.Amer	United States	CCC	BBB	Thin	Thin	CcyGrp	Thin
N.Amer	United States	CCC	BBB	Thin	Entity Tier	Thin	Entity Tier
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	CCC	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	CCC	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	CCC	BBB	Thin	CcyGrp	Thin	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B		Thin	Thin	Thin
N.Amer	United States	BB	B		Thin	Thin	Thin
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	B	B	Thin	CcyGrp	DocAdj	Thin
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	B	B	Thin	CcyGrp	DocAdj	Thin
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	Thin
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	Thin
Europe	Italy	A	AA				
N.Amer	Canada	A	BBB				
N.Amer	Canada	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	A	BBB				
N.Amer	Canada	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	A	BBB				
N.Amer	United States		B	Thin	Thin	Thin	
N.Amer	United States		B	Thin	Thin	Thin	

CcyGrp	CcyGrp	DocAdj	CcyGrp		Thin	
CcyGrp	CcyGrp	DocAdj	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
DocAdj	DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	DocAdj	CcyGrp		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	DocAdj	Thin	Thin	
DocAdj	Thin	DocAdj	DocAdj	Thin	Thin	
Thin	Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
Thin	DocAdj	Thin	DocAdj	Thin	Thin	Thin
Thin	DocAdj	Thin	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin			
Thin	CcyGrp	CcyGrp	Thin			
Thin	Entity Tier	Entity Tier	Entity Tier			Thin
Thin	DocAdj	Entity Tier	DocAdj			Thin
Thin	DocAdj	Entity Tier	DocAdj			Thin
Thin	DocAdj	Entity Tier	DocAdj			Thin
Thin	DocAdj	Entity Tier	DocAdj			Thin
Thin	DocAdj	Entity Tier	DocAdj			Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin			
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TRUVO-SubCoAUDMM	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoCHFMM	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoEURCR	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoEURMM	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoEURMR	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoEURXR	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoGBPMM	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoGBPMR	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoJPYMM	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoUSDCR	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoUSDMM	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoUSDMR	31-Jul-08 TRUVO-SubCo
TRUVO-SubCoUSDXR	31-Jul-08 TRUVO-SubCo
TRVAUDMR	31-Jul-08 TRV
TRVCHFMR	31-Jul-08 TRV
TRVEURCR	31-Jul-08 TRV
TRVEURMM	31-Jul-08 TRV
TRVEURMR	31-Jul-08 TRV
TRVEURXR	31-Jul-08 TRV
TRVGBPMR	31-Jul-08 TRV
TRVHKDMR	31-Jul-08 TRV
TRVJPYMR	31-Jul-08 TRV
TRVUSDCR	31-Jul-08 TRV
TRVUSDMM	31-Jul-08 TRV
TRVUSDMR	31-Jul-08 TRV
TRVUSDXR	31-Jul-08 TRV
TRV-NUVUSDMR	31-Jul-08 TRV-NUV
TRV-NUVUSDXR	31-Jul-08 TRV-NUV
TRWAutoEURCR	31-Jul-08 TRWAuto
TRWAutoUSDMR	31-Jul-08 TRWAuto
TRWAutoUSDXR	31-Jul-08 TRWAuto
TRWAutoAUDMR	31-Jul-08 TRWAuto
TRWAutoAUDXR	31-Jul-08 TRWAuto
TRWAutoCADMR	31-Jul-08 TRWAuto
TRWAutoCHFMR	31-Jul-08 TRWAuto
TRWAutoCHFXR	31-Jul-08 TRWAuto
TRWAutoEURCR	31-Jul-08 TRWAuto
TRWAutoEURMM	31-Jul-08 TRWAuto
TRWAutoEURMR	31-Jul-08 TRWAuto
TRWAutoEURXR	31-Jul-08 TRWAuto
TRWAutoHKDXR	31-Jul-08 TRWAuto
TRWAutoILSXR	31-Jul-08 TRWAuto
TRWAutoJPYMR	31-Jul-08 TRWAuto
TRWAutoJPYXR	31-Jul-08 TRWAuto
TRWAutoNZDMR	31-Jul-08 TRWAuto
TRWAutoNZDXR	31-Jul-08 TRWAuto
TRWAutoUSDCR	31-Jul-08 TRWAuto
TRWAutoUSDMM	31-Jul-08 TRWAuto
TRWAutoUSDMR	31-Jul-08 TRWAuto
TRWAutoUSDXR	31-Jul-08 TRWAuto
TRWAutoEURMM	31-Jul-08 TRWAuto
TRWAutoEURMR	31-Jul-08 TRWAuto
TRWAutoEURXR	31-Jul-08 TRWAuto
TRWAutoUSDCR	31-Jul-08 TRWAuto
TRWAutoUSDMM	31-Jul-08 TRWAuto
TRWAutoUSDMR	31-Jul-08 TRWAuto
TRWAutoUSDXR	31-Jul-08 TRWAuto
TRWLLCUSDXR	31-Jul-08 TRWLLC
TSAEURCR	31-Jul-08 TSA
TSAEURMM	31-Jul-08 TSA
TSAEURXR	31-Jul-08 TSA
TSAJPYMM	31-Jul-08 TSA
TSAUSDCR	31-Jul-08 TSA
TSAUSDMM	31-Jul-08 TSA
TSAUSDMR	31-Jul-08 TSA
TSCOAUDMM	31-Jul-08 TSCO
TSCOCADMM	31-Jul-08 TSCO
TSCOCHFCR	31-Jul-08 TSCO
TSCOCHFMM	31-Jul-08 TSCO
TSCOEURCR	31-Jul-08 TSCO
TSCOEURMM	31-Jul-08 TSCO
TSCOEURMR	31-Jul-08 TSCO
TSCOEURXR	31-Jul-08 TSCO
TSCOGBPCR	31-Jul-08 TSCO

TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	AUD
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	CHF
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	EUR
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	EUR
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	EUR
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	EUR
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	GBP
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	GBP
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	JPY
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	USD
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	USD
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	USD
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	USD
Travelers Cos Inc	8HD58L	SNRFOR	AUD
Travelers Cos Inc	8HD58L	SNRFOR	CHF
Travelers Cos Inc	8HD58L	SNRFOR	EUR
Travelers Cos Inc	8HD58L	SNRFOR	EUR
Travelers Cos Inc	8HD58L	SNRFOR	EUR
Travelers Cos Inc	8HD58L	SNRFOR	EUR
Travelers Cos Inc	8HD58L	SNRFOR	GBP
Travelers Cos Inc	8HD58L	SNRFOR	HKD
Travelers Cos Inc	8HD58L	SNRFOR	JPY
Travelers Cos Inc	8HD58L	SNRFOR	USD
Travelers Cos Inc	8HD58L	SNRFOR	USD
Travelers Cos Inc	8HD58L	SNRFOR	USD
Travelers Cos Inc	8HD58L	SNRFOR	USD
NUVEEN Invts INC	6D799F	SNRFOR	USD
NUVEEN Invts INC	6D799F	SNRFOR	USD
TRW Automotive Inc	8F98AQ	SECDOM	EUR
TRW Automotive Inc	8F98AQ	SECDOM	USD
TRW Automotive Inc	8F98AQ	SECDOM	USD
TRW Automotive Inc	8F98AQ	SNRFOR	AUD
TRW Automotive Inc	8F98AQ	SNRFOR	AUD
TRW Automotive Inc	8F98AQ	SNRFOR	CAD
TRW Automotive Inc	8F98AQ	SNRFOR	CHF
TRW Automotive Inc	8F98AQ	SNRFOR	CHF
TRW Automotive Inc	8F98AQ	SNRFOR	EUR
TRW Automotive Inc	8F98AQ	SNRFOR	EUR
TRW Automotive Inc	8F98AQ	SNRFOR	EUR
TRW Automotive Inc	8F98AQ	SNRFOR	EUR
TRW Automotive Inc	8F98AQ	SNRFOR	HKD
TRW Automotive Inc	8F98AQ	SNRFOR	ILS
TRW Automotive Inc	8F98AQ	SNRFOR	JPY
TRW Automotive Inc	8F98AQ	SNRFOR	JPY
TRW Automotive Inc	8F98AQ	SNRFOR	NZD
TRW Automotive Inc	8F98AQ	SNRFOR	NZD
TRW Automotive Inc	8F98AQ	SNRFOR	USD
TRW Automotive Inc	8F98AQ	SNRFOR	USD
TRW Automotive Inc	8F98AQ	SNRFOR	USD
TRW Automotive Inc	8F98AQ	SNRFOR	USD
TRW Automotive Inc	8F98AQ	SUBLT2	EUR
TRW Automotive Inc	8F98AQ	SUBLT2	EUR
TRW Automotive Inc	8F98AQ	SUBLT2	EUR
TRW Automotive Inc	8F98AQ	SUBLT2	USD
TRW Automotive Inc	8F98AQ	SUBLT2	USD
TRW Automotive Inc	8F98AQ	SUBLT2	USD
TRW Automotive Inc	8F98AQ	SUBLT2	USD
Tronox Worldwide LLC	8HG75K	SNRFOR	USD
TSA	FOC98H	SNRFOR	EUR
TSA	FOC98H	SNRFOR	EUR
TSA	FOC98H	SNRFOR	EUR
TSA	FOC98H	SNRFOR	JPY
TSA	FOC98H	SNRFOR	USD
TSA	FOC98H	SNRFOR	USD
TSA	FOC98H	SNRFOR	USD
Tesco PLC	8G96CC	SNRFOR	AUD
Tesco PLC	8G96CC	SNRFOR	CAD
Tesco PLC	8G96CC	SNRFOR	CHF
Tesco PLC	8G96CC	SNRFOR	CHF
Tesco PLC	8G96CC	SNRFOR	EUR
Tesco PLC	8G96CC	SNRFOR	EUR
Tesco PLC	8G96CC	SNRFOR	EUR
Tesco PLC	8G96CC	SNRFOR	EUR
Tesco PLC	8G96CC	SNRFOR	GBP

MM	Composite	4.23%	5.82%	8.79%	10.14%	10.32%	10.64%
MM	Composite	4.26%	6.04%	8.72%	10.14%	10.39%	10.65%
CR	Composite	4.44%	6.13%	9.26%	10.65%	10.87%	11.14%
MM	Composite	0.042587667	0.060425	0.087209739	0.101405221	0.103858977	0.106467636
MR	Composite	4.21%	6.01%	8.63%	10.03%	10.28%	10.60%
XR	Composite	0.04059137	0.056095411	0.084723983	0.097470154	0.099472863	0.101932262
MM	Composite	4.26%	6.04%	8.72%	10.14%	10.39%	10.65%
MR	Composite						
MM	Composite	4.23%	5.82%	8.79%	10.14%	10.32%	10.64%
CR	Composite	4.44%	6.13%	9.26%	10.65%	10.87%	11.14%
MM	Composite	4.26%	6.04%	8.72%	10.14%	10.39%	10.65%
MR	Composite	4.21%	6.01%	8.63%	10.03%	10.28%	10.60%
XR	Composite	4.06%	5.61%	8.47%	9.75%	9.95%	10.19%
MR	Composite	0.003353	0.004772096	0.005510219	0.005968223	0.006527363	0.006990844
MR	Composite	0.34%	0.48%	0.55%	0.60%	0.65%	0.70%
CR	Composite	0.003353	0.005104211	0.00580023	0.00628234	0.006870908	0.007358783
MM	Composite	0.003353	0.004900042	0.005568221	0.006031046	0.006596072	0.007064432
MR	Composite	0.34%	0.48%	0.55%	0.60%	0.65%	0.70%
XR	Composite	0.003353	0.004670353	0.00530721	0.005748341	0.006286881	0.006733286
MR	Composite						
MR	Composite	0.34%	0.48%	0.55%	0.60%	0.65%	0.70%
MR	Composite	0.003353	0.004772096	0.005510219	0.005968223	0.006527363	0.006990844
CR	Composite	0.34%	0.51%	0.58%	0.63%	0.69%	0.74%
MM	Composite						
MR	Composite	0.34%	0.48%	0.55%	0.60%	0.65%	0.70%
XR	Composite	0.003353	0.004670353	0.00530721	0.005748341	0.006286881	0.006733286
MR	Composite						
XR	Composite						
CR	Composite	2.03%	2.26%	2.72%	2.61%	3.31%	3.13%
MR	Composite	2.03%	2.26%	2.72%	2.61%	3.31%	3.13%
XR	Composite	0.020331079	0.022566835	0.02715167	0.02615	0.033148325	0.03125
MR	Composite	1.73%	2.40%	3.43%	4.22%	4.55%	4.96%
XR	Composite	0.017276821	0.024008921	0.033079635	0.042182832	0.045512415	0.047779714
MR	Composite						
MR	Composite	1.78%	2.48%	3.34%	4.25%	4.56%	4.94%
XR	Composite	1.72%	2.39%	3.54%	4.20%	4.59%	4.98%
CR	Composite	0.018738611	0.026092969	0.037675165	0.045201558	0.048830068	0.053367049
MM	Composite	1.80%	2.50%	3.62%	4.34%	4.69%	5.12%
MR	Composite	0.01780168	0.024788321	0.03344	0.042473333	0.045575	0.049365
XR	Composite	1.72%	2.39%	3.54%	4.20%	4.59%	4.98%
XR	Composite	0.01719825	0.023934635	0.035382643	0.0419951	0.04589	0.049800271
XR	Composite	1.72%	2.39%	3.54%	4.20%	4.59%	4.98%
MR	Composite	1.73%	2.40%	3.46%	4.22%	4.55%	5.02%
XR	Composite	0.017276821	0.024008921	0.033507416	0.042182832	0.045512415	0.048589668
MR	Composite	0.01780168	0.024788321	0.03344	0.042473333	0.045575	0.049365
XR	Composite	1.72%	2.39%	3.54%	4.20%	4.59%	4.98%
CR	Composite	1.87%	2.61%	3.77%	4.52%	4.88%	5.34%
MM	Composite	1.80%	2.50%	3.62%	4.34%	4.69%	5.12%
MR	Composite	1.78%	2.48%	3.34%	4.25%	4.56%	4.94%
XR	Composite	1.72%	2.39%	3.54%	4.20%	4.59%	4.98%
MM	Composite						
MR	Composite						
XR	Composite	3.25%	2.53%	3.43%	4.19%	4.59%	5.08%
CR	Composite	0.0325	0.02525	0.03425	0.041875	0.045875	0.055555556
MM	Composite						
MR	Composite	3.25%	2.53%	3.43%	4.19%	4.59%	5.28%
XR	Composite	3.25%	2.53%	3.43%	4.19%	4.59%	5.08%
XR	Composite						
CR	Composite	0.00297986	0.00297986	0.00297986	0.003629945	0.003629945	0.003629945
MM	Composite	0.30%	0.30%	0.30%	0.36%	0.36%	0.36%
XR	Composite	0.00297986	0.00297986	0.00297986	0.003629945	0.003629945	0.003629945
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
MM	Composite	0.001789545	0.00244575	0.00315404	0.003980828	0.004530353	0.005030168
MM	Composite	0.18%	0.24%	0.31%	0.39%	0.45%	0.50%
CR	Composite	0.19%	0.25%	0.32%	0.41%	0.46%	0.52%
MM	Composite	0.18%	0.24%	0.31%	0.39%	0.45%	0.50%
CR	Composite	0.00186421	0.002534677	0.003236158	0.004084375	0.004613732	0.0052275
MM	Composite	0.18%	0.24%	0.31%	0.39%	0.45%	0.50%
MR	Composite	0.001771	0.002407943	0.003093838	0.00391037	0.004462516	0.004925416
XR	Composite	0.17%	0.23%	0.30%	0.38%	0.43%	0.47%
CR	Composite	0.19%	0.25%	0.32%	0.41%	0.46%	0.52%

0.103523004	9.95%	10.00%	9.93%	9.86%	0.4 BB	BBB
0.104254903	9.98%	10.07%	9.95%	9.96%	0.4 A	A
0.108509817	10.44%	10.52%	10.36%	10.29%	0.4 BBB	A
0.104254903	0.099808338	0.100653796	0.099469394	0.09960193	0.4 A	A
0.103073586	9.92%	10.00%	9.84%	9.77%	0.4 BBB	A
0.099286482	0.095499358	0.096290754	0.094806766	0.094135295	0.4 BBB	A
0.104254903	9.98%	10.07%	9.95%	9.96%	0.4 A	A
					0.4	
0.103523004	9.95%	10.00%	9.93%	9.86%	0.4 BB	BBB
0.108509817	10.44%	10.52%	10.36%	10.29%	0.4 BBB	A
0.104254903	9.98%	10.07%	9.95%	9.96%	0.4 A	A
0.103073586	9.92%	10.00%	9.84%	9.77%	0.4 BBB	A
0.099286482	9.55%	9.63%	9.48%	9.41%	0.4 BBB	A
0.007373571	0.007660904	0.009123908	0.0087465	0.00851	0.400000001 NR	B
0.007373571	0.77%	0.91%	0.87%	0.85%	0.400000001 NR	A
0.007761654	0.008064109	0.009604114	0.009206842	0.008957895	0.400000001 NR	BBB
0.007451188	0.007741545	0.00921995	0.008838568	0.008599579	0.400000001 NR	BBB
0.007373571	0.77%	0.91%	0.87%	0.85%	0.400000001 NR	A
0.007101913	0.00737866	0.008787764	0.008424261	0.008196474	0.400000001 NR	BBB
					0.400000001	
0.007373571	0.77%	0.91%	0.87%	0.85%	0.400000001 NR	A
0.007373571	0.007660904	0.009123908	0.0087465	0.00851	0.400000002 NR	B
0.007761654	0.81%	0.96%	0.92%	0.90%	0.400000001 NR	BBB
					0.400000001	
0.007373571	0.77%	0.91%	0.87%	0.85%	0.400000001 NR	A
0.007101913	0.00737866	0.008787764	0.008424261	0.008196474	0.400000001 NR	BBB
					0.375	
					0.375	
0.0332375	3.51%	3.51%	3.51%	3.51%	0.4 NR	NR
0.0332375	3.51%	3.51%	3.51%	3.51%	0.4 NR	NR
0.0332375	0.035138559	0.035138559	0.035138559	0.035138559	0.4 NR	NR
0.049744671	5.03%	5.08%	5.08%	4.89%	0.4 B	BB
0.047911973	0.050319146	0.05076174	0.05084	0.048866891	0.4 B	BB
					0.4	
0.04985	5.01%	5.21%	5.26%	5.12%	0.4 BB	BBB
0.05000025	5.03%	5.14%	5.06%	5.04%	0.4 BBB	A
0.053909829	0.054264515	0.054885321	0.055350398	0.053938453	0.4 BB	BBB
0.051753436	5.21%	5.27%	5.31%	5.18%	0.4 BB	BBB
0.04985	0.050125	0.052141055	0.052582878	0.05124153	0.4 BB	BBB
0.05000025	5.03%	5.14%	5.06%	5.04%	0.4 BBB	A
0.05000025	0.050348	0.05138655	0.05064	0.050375	0.4 BBB	A
0.05000025	5.03%	5.14%	5.06%	5.04%	0.4 BBB	A
0.049967522	4.99%	5.08%	5.08%	4.91%	0.4 B	BB
0.049967522	0.048330387	0.05076174	0.05084	0.047517116	0.4 B	BB
0.04985	0.050125	0.052141055	0.052582878	0.05124153	0.4 BB	BBB
0.05000025	5.03%	5.14%	5.06%	5.04%	0.4 BBB	A
0.053909829	5.43%	5.49%	5.54%	5.39%	0.4 BB	BBB
0.051753436	5.21%	5.27%	5.31%	5.18%	0.4 BB	BBB
0.04985	5.01%	5.21%	5.26%	5.12%	0.4 BB	BBB
0.05000025	5.03%	5.14%	5.06%	5.04%	0.4 BBB	A
					0.4	
					0.4	
0.052333333	5.27%	5.40%	5.27%	5.27%	0.4 NR	NR
0.0571949	0.057559199	0.054	0.057559199	0.057559199	0.4 NR	NR
					0.4	
0.054335155	5.47%	5.40%	5.47%	5.47%	0.4 NR	NR
5.23%	5.27%	5.40%	5.27%	5.27%	0.4 NR	NR
					0.4	
0.003629945	0.003629945	0.003629945	0.003629945	0.003629945	0.350000004	
0.36%	0.36%	0.36%	0.36%	0.36%	0.350000004	
0.003629945	0.003629945	0.003629945	0.003629945	0.003629945	0.350000004	
					0.350000004	
					0.350000004	
					0.350000004	
					0.350000004	
0.56%	0.006095833	0.00683826	0.007131967	0.007597605	0.4 BB	BBB
0.55%	0.61%	0.68%	0.71%	0.76%	0.4 A	AA
0.58%	0.63%	0.68%	0.74%	0.76%	0.4 BBB	A
0.55%	0.61%	0.68%	0.71%	0.76%	40.00% A	AA
0.58%	0.00631625	0.00683826	0.007433772	0.007597605	0.4 BBB	A
0.55%	0.61%	0.68%	0.71%	0.76%	40.00% A	AA
0.005477289	0.005995009	0.00683826	0.007062084	0.007597605	0.4 BBB	A
0.005275494	0.58%	0.68%	0.68%	0.76%	0.4 BBB	A
0.0057725	0.63%	0.68%	0.74%	0.76%	0.4 BBB	A

BBB	BBB	BBB	BBB	BBB	BBB
A	AA	A	AA	AA	AA
A	A	A	A	A	A
A	AA	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
B	B	B	B	B	B
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
B	B	B	B	B	B
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	A	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	BBB	A	BBB	A
A	A	A	A	A	A
AA	A	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	A	A	AA	AA	AA
NR	NR	NR	A	A	A
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	BBB	BBB	BBB
NR	NR	NR	A	A	A
NR	NR				
NR	NR				
NR	NR				
BBB	BBB	BBB	A	BBB	A
AA	AA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
A	A	A	AA	A	AA
A	A	A	A	A	A

BB	BB	BB	AA	9 Consumer Services
A	A	A	A	8 Consumer Services
BBB	BBB	BBB	AA	9 Consumer Services
A	A	A	A	8 Consumer Services
BBB	BBB	BBB	A	4 Consumer Services
BBB	BBB	BBB	AA	9 Consumer Services
A	A	A	A	8 Consumer Services
			NR	Consumer Services
BB	BB	BB	AA	9 Consumer Services
BBB	BBB	BBB	AA	9 Consumer Services
A	A	A	A	8 Consumer Services
BBB	BBB	BBB	A	4 Consumer Services
BBB	BBB	BBB	AA	9 Consumer Services
B	CCC	BB	BBB	10 Financials
BBB	BB	A	BBB	10 Financials
BB	B	BBB	BBB	10 Financials
BB	B	BBB	BBB	10 Financials
BBB	BB	A	BBB	10 Financials
BB	B	BBB	BBB	10 Financials
			NR	Financials
BBB	BB	A	BBB	10 Financials
B	CCC	BB	BBB	10 Financials
BB	B	BBB	BBB	10 Financials
			NR	Financials
BBB	BB	A	BBB	10 Financials
BB	B	BBB	BBB	10 Financials
			NR	
			NR	
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BB	BB	BBB	A	3 Consumer Goods
BB	BB	BBB	A	3 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
A	A	A	A	7 Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
A	A	A	A	7 Consumer Goods
A	A	A	A	7 Consumer Goods
A	A	A	A	7 Consumer Goods
BB	BB	BBB	A	3 Consumer Goods
BB	BB	A	A	3 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
A	A	A	A	7 Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
BBB	BBB	BBB	AA	10 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
A	A	A	A	7 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	A	A	NR	3 Consumer Goods
NR	BBB	BBB	NR	3 Consumer Goods
			NR	Consumer Goods
NR	BBB	BBB	NR	3 Consumer Goods
NR	A	A	NR	3 Consumer Goods
			NR	Basic Materials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	BB	NR	AA	13 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BBB	NR	A	4 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BBB	NR	A	4 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BBB	NR	AA	12 Consumer Services
NR	BBB	NR	AA	12 Consumer Services
NR	BBB	NR	A	4 Consumer Services

N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States						
N.Amer	United States						
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B					
Europe	France	A	BB			Thin	Thin
Europe	France	A	BB			Thin	Thin
Europe	France	A	BB			Thin	Thin
Europe	France	A	BB				
Europe	France	A	BB				
Europe	France	A	BB				
Europe	France	A	BB				
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	DocAdj
Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

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CcyGrp

TSCOGBPMM	31-Jul-08 TSCO
TSCOGBPMR	31-Jul-08 TSCO
TSCOHKDMM	31-Jul-08 TSCO
TSCOJPYCR	31-Jul-08 TSCO
TSCOJPYMM	31-Jul-08 TSCO
TSCOSEKMM	31-Jul-08 TSCO
TSCOSGDMM	31-Jul-08 TSCO
TSCOTWDMM	31-Jul-08 TSCO
TSCOUSDCR	31-Jul-08 TSCO
TSCOUSDMM	31-Jul-08 TSCO
TSCOUSDMR	31-Jul-08 TSCO
TSCOUSDXR	31-Jul-08 TSCO
TSCRBKEURCR	31-Jul-08 TSCRBK
TSCRBKRUBCR	31-Jul-08 TSCRBK
TSCRBKUSDCR	31-Jul-08 TSCRBK
TSCRBKUSDMR	31-Jul-08 TSCRBK
TSGCADMR	31-Jul-08 TSG
TSGUSDMR	31-Jul-08 TSG
TSGUSDXR	31-Jul-08 TSG
TSGAUDCR	31-Jul-08 TSG
TSGAUDMR	31-Jul-08 TSG
TSGCADMR	31-Jul-08 TSG
TSGCHFMR	31-Jul-08 TSG
TSGEURCR	31-Jul-08 TSG
TSGEURMM	31-Jul-08 TSG
TSGEURMR	31-Jul-08 TSG
TSGEURXR	31-Jul-08 TSG
TSGGBPXR	31-Jul-08 TSG
TSGHKDMR	31-Jul-08 TSG
TSGJPYCR	31-Jul-08 TSG
TSGJPYMR	31-Jul-08 TSG
TSGNOKMR	31-Jul-08 TSG
TSGSEKMR	31-Jul-08 TSG
TSGSGDMR	31-Jul-08 TSG
TSGTWDCR	31-Jul-08 TSG
TSGUSDCR	31-Jul-08 TSG
TSGUSDMM	31-Jul-08 TSG
TSGUSDMR	31-Jul-08 TSG
TSGUSDXR	31-Jul-08 TSG
TSG-SabUSDMR	31-Jul-08 TSG-Sab
TSG-SabUSDXR	31-Jul-08 TSG-Sab
TSNAUDCR	31-Jul-08 TSN
TSNAUDMR	31-Jul-08 TSN
TSNAUDXR	31-Jul-08 TSN
TSNCADMR	31-Jul-08 TSN
TSNCHFMR	31-Jul-08 TSN
TSNEURCR	31-Jul-08 TSN
TSNEURMM	31-Jul-08 TSN
TSNEURMR	31-Jul-08 TSN
TSNEURXR	31-Jul-08 TSN
TSNGBPMR	31-Jul-08 TSN
TSNGBPXR	31-Jul-08 TSN
TSNHKDMR	31-Jul-08 TSN
TSNHKDXR	31-Jul-08 TSN
TSNJPYMR	31-Jul-08 TSN
TSNNZDMR	31-Jul-08 TSN
TSNSEKMR	31-Jul-08 TSN
TSNSEKXR	31-Jul-08 TSN
TSNSGDMR	31-Jul-08 TSN
TSNTWDCR	31-Jul-08 TSN
TSNTWDMR	31-Jul-08 TSN
TSNUSDCR	31-Jul-08 TSN
TSNUSDMM	31-Jul-08 TSN
TSNUSDMR	31-Jul-08 TSN
TSNUSDXR	31-Jul-08 TSN
TSOUSDCR	31-Jul-08 TSO
TSOUSDXR	31-Jul-08 TSO
TSOAUDMR	31-Jul-08 TSO
TSOAUDXR	31-Jul-08 TSO
TSOEURCR	31-Jul-08 TSO
TSOEURMM	31-Jul-08 TSO
TSOEURMR	31-Jul-08 TSO
TSOEURXR	31-Jul-08 TSO
TSOJPYMR	31-Jul-08 TSO

Tesco PLC	8G96CC	SNRFOR	GBP
Tesco PLC	8G96CC	SNRFOR	GBP
Tesco PLC	8G96CC	SNRFOR	HKD
Tesco PLC	8G96CC	SNRFOR	JPY
Tesco PLC	8G96CC	SNRFOR	JPY
Tesco PLC	8G96CC	SNRFOR	SEK
Tesco PLC	8G96CC	SNRFOR	SGD
Tesco PLC	8G96CC	SNRFOR	TWD
Tesco PLC	8G96CC	SNRFOR	USD
Tesco PLC	8G96CC	SNRFOR	USD
Tesco PLC	8G96CC	SNRFOR	USD
Tesco PLC	8G96CC	SNRFOR	USD
JSC TransCreditBank	X6B34Z	SNRFOR	EUR
JSC TransCreditBank	X6B34Z	SNRFOR	RUB
JSC TransCreditBank	X6B34Z	SNRFOR	USD
JSC TransCreditBank	X6B34Z	SNRFOR	USD
Sabre Hldgs Corp	7FDE95	SECDOM	CAD
Sabre Hldgs Corp	7FDE95	SECDOM	USD
Sabre Hldgs Corp	7FDE95	SECDOM	USD
Sabre Hldgs Corp	7FDE95	SNRFOR	AUD
Sabre Hldgs Corp	7FDE95	SNRFOR	AUD
Sabre Hldgs Corp	7FDE95	SNRFOR	CAD
Sabre Hldgs Corp	7FDE95	SNRFOR	CHF
Sabre Hldgs Corp	7FDE95	SNRFOR	EUR
Sabre Hldgs Corp	7FDE95	SNRFOR	EUR
Sabre Hldgs Corp	7FDE95	SNRFOR	EUR
Sabre Hldgs Corp	7FDE95	SNRFOR	EUR
Sabre Hldgs Corp	7FDE95	SNRFOR	GBP
Sabre Hldgs Corp	7FDE95	SNRFOR	HKD
Sabre Hldgs Corp	7FDE95	SNRFOR	JPY
Sabre Hldgs Corp	7FDE95	SNRFOR	JPY
Sabre Hldgs Corp	7FDE95	SNRFOR	NOK
Sabre Hldgs Corp	7FDE95	SNRFOR	SEK
Sabre Hldgs Corp	7FDE95	SNRFOR	SGD
Sabre Hldgs Corp	7FDE95	SNRFOR	TWD
Sabre Hldgs Corp	7FDE95	SNRFOR	USD
Sabre Hldgs Corp	7FDE95	SNRFOR	USD
Sabre Hldgs Corp	7FDE95	SNRFOR	USD
Sabre Hldgs Corp	7FDE95	SNRFOR	USD
Sabre Inc	7FDC8G	SECDOM	USD
Sabre Inc	7FDC8G	SECDOM	USD
Tyson Foods Inc	9J26DD	SNRFOR	AUD
Tyson Foods Inc	9J26DD	SNRFOR	AUD
Tyson Foods Inc	9J26DD	SNRFOR	AUD
Tyson Foods Inc	9J26DD	SNRFOR	CAD
Tyson Foods Inc	9J26DD	SNRFOR	CHF
Tyson Foods Inc	9J26DD	SNRFOR	EUR
Tyson Foods Inc	9J26DD	SNRFOR	EUR
Tyson Foods Inc	9J26DD	SNRFOR	EUR
Tyson Foods Inc	9J26DD	SNRFOR	EUR
Tyson Foods Inc	9J26DD	SNRFOR	GBP
Tyson Foods Inc	9J26DD	SNRFOR	GBP
Tyson Foods Inc	9J26DD	SNRFOR	HKD
Tyson Foods Inc	9J26DD	SNRFOR	HKD
Tyson Foods Inc	9J26DD	SNRFOR	JPY
Tyson Foods Inc	9J26DD	SNRFOR	NZD
Tyson Foods Inc	9J26DD	SNRFOR	SEK
Tyson Foods Inc	9J26DD	SNRFOR	SEK
Tyson Foods Inc	9J26DD	SNRFOR	SGD
Tyson Foods Inc	9J26DD	SNRFOR	TWD
Tyson Foods Inc	9J26DD	SNRFOR	TWD
Tyson Foods Inc	9J26DD	SNRFOR	USD
Tyson Foods Inc	9J26DD	SNRFOR	USD
Tyson Foods Inc	9J26DD	SNRFOR	USD
Tyson Foods Inc	9J26DD	SNRFOR	USD
Tesoro Corp	8G976F	SECDOM	USD
Tesoro Corp	8G976F	SECDOM	USD
Tesoro Corp	8G976F	SNRFOR	AUD
Tesoro Corp	8G976F	SNRFOR	AUD
Tesoro Corp	8G976F	SNRFOR	EUR
Tesoro Corp	8G976F	SNRFOR	EUR
Tesoro Corp	8G976F	SNRFOR	EUR
Tesoro Corp	8G976F	SNRFOR	EUR
Tesoro Corp	8G976F	SNRFOR	JPY

MM	Composite	0.18%	0.24%	0.31%	0.39%	0.45%	0.50%
MR	Composite						
MM	Composite	0.18%	0.24%	0.31%	0.39%	0.45%	0.50%
CR	Composite	0.001789545	0.00244575	0.00315404	0.003980828	0.004675705	0.00530108
MM	Composite	0.18%	0.24%	0.32%	0.40%	0.45%	0.51%
MM	Composite	0.001789642	0.002428	0.003106711	0.003946199	0.004547785	0.004974828
MM	Composite	0.18%	0.24%	0.31%	0.39%	0.45%	0.50%
MM	Composite	0.18%	0.24%	0.31%	0.39%	0.45%	0.50%
CR	Composite	0.19%	0.25%	0.32%	0.41%	0.46%	0.52%
MM	Composite	0.18%	0.24%	0.31%	0.39%	0.45%	0.50%
MR	Composite	0.18%	0.24%	0.31%	0.39%	0.45%	0.49%
XR	Composite						
CR	Composite	2.33%	2.80%	2.97%	3.28%	4.51%	5.08%
CR	Composite	2.33%	2.80%	2.97%	3.28%	4.51%	5.08%
CR	Composite	2.33%	2.80%	2.97%	3.28%	4.51%	5.08%
MR	Composite	0.023312669	0.028	0.02974811	0.03275	0.045088442	0.0508
MR	Composite	3.71%	3.71%	5.15%	5.94%	6.28%	6.55%
MR	Composite	3.71%	3.71%	5.15%	5.94%	6.28%	6.55%
XR	Composite	3.71%	3.71%	5.15%	5.94%	6.28%	6.55%
CR	Composite	6.06%	6.33%	7.67%	8.38%	8.69%	8.93%
MR	Composite	6.06%	6.33%	7.67%	8.38%	8.69%	8.93%
MR	Composite	6.03%	6.32%	7.76%	8.46%	8.76%	9.03%
MR	Composite						
CR	Composite	6.39%	6.76%	8.17%	8.89%	9.25%	9.49%
MM	Composite						
MR	Composite	6.03%	6.32%	7.76%	8.46%	8.76%	9.03%
XR	Composite	5.85%	6.18%	7.50%	8.20%	8.48%	8.67%
XR	Composite	5.85%	6.18%	7.50%	8.20%	8.48%	8.67%
MR	Composite	6.03%	6.32%	7.76%	8.46%	8.76%	9.03%
CR	Composite	0.060604279	0.063349143	0.081275439	0.087354386	0.091026316	0.093692982
MR	Composite	6.06%	6.33%	7.72%	8.30%	8.65%	8.90%
MR	Composite						
MR	Composite	6.03%	6.32%	7.76%	8.46%	8.76%	9.03%
MR	Composite	6.03%	6.32%	7.76%	8.46%	8.76%	9.03%
CR	Composite	6.39%	6.76%	8.17%	8.89%	9.25%	9.49%
CR	Composite	0.063899394	0.067600567	0.08165306	0.08890888	0.092478705	0.094901011
MM	Composite	0.061343419	0.063818261	0.078386938	0.085352525	0.088779557	0.091104971
MR	Composite	6.03%	6.32%	7.76%	8.46%	8.76%	9.03%
XR	Composite	0.058467946	0.061780202	0.075027721	0.081969629	0.084805997	0.086740648
MR	Composite	6.20%	6.20%	6.20%	6.20%	6.70%	6.70%
XR	Composite	6.20%	6.20%	6.20%	6.20%	6.70%	6.70%
CR	Composite	1.99%	2.20%	2.30%	2.53%	2.68%	2.82%
MR	Composite	1.99%	2.09%	2.17%	2.40%	2.54%	2.67%
XR	Composite	0.019914484	0.020110313	0.021011365	0.023149023	0.024513795	0.025833452
MR	Composite	1.99%	1.99%	2.20%	2.44%	2.58%	2.72%
MR	Composite	1.99%	1.99%	2.20%	2.44%	2.58%	2.72%
CR	Composite	2.11%	2.10%	2.31%	2.56%	2.73%	2.87%
MM	Composite	2.03%	2.02%	2.22%	2.46%	2.62%	2.75%
MR	Composite	1.99%	1.99%	2.20%	2.44%	2.58%	2.72%
XR	Composite	1.96%	1.88%	2.12%	2.39%	2.56%	2.62%
MR	Composite	1.99%	1.99%	2.20%	2.44%	2.58%	2.72%
XR	Composite	1.96%	1.88%	2.12%	2.39%	2.56%	2.62%
MR	Composite	1.99%	1.99%	2.20%	2.44%	2.58%	2.72%
XR	Composite	1.96%	1.88%	2.12%	2.39%	2.56%	2.62%
MR	Composite	0.019914484	0.020024269	0.02164814	0.024090458	0.025346182	0.026866426
MR	Composite	1.99%	1.99%	2.20%	2.44%	2.58%	2.72%
MR	Composite	1.99%	1.99%	2.20%	2.44%	2.58%	2.72%
XR	Composite	1.96%	1.88%	2.12%	2.39%	2.56%	2.62%
MR	Composite	0.019926212	0.019889107	0.022009354	0.024408691	0.025839329	0.027248825
CR	Composite	2.11%	2.10%	2.31%	2.56%	2.73%	2.87%
MR	Composite	1.99%	1.99%	2.20%	2.44%	2.58%	2.72%
CR	Composite	2.11%	2.10%	2.31%	2.56%	2.73%	2.87%
MM	Composite						
MR	Composite	1.99%	1.99%	2.20%	2.44%	2.58%	2.72%
XR	Composite	1.96%	1.88%	2.12%	2.39%	2.56%	2.62%
CR	Composite	0.0208125	0.02469445	0.0325278	0.03691665	0.04025695	0.04375
XR	Composite	0.0208125	0.02469445	0.0325278	0.03691665	0.04025695	0.04375
MR	Composite	2.34%	2.55%	3.13%	3.65%	3.96%	4.34%
XR	Composite	2.34%	2.55%	3.13%	3.65%	3.96%	4.34%
CR	Composite	2.52%	2.76%	3.39%	3.97%	4.29%	4.68%
MM	Composite						
MR	Composite	2.39%	2.53%	3.18%	3.70%	4.05%	4.40%
XR	Composite	2.31%	2.58%	3.11%	3.65%	3.95%	4.32%
MR	Composite	2.34%	2.55%	3.13%	3.65%	3.96%	4.34%

0.005532326	0.61%	0.68%	0.71%	0.76%	0.4 A	AA
					0.4	
0.005532326	0.61%	0.68%	0.71%	0.76%	0.4 A	AA
0.005576913	0.006095833	0.00683826	0.007131967	0.007597605	0.4 BB	BBB
0.005576913	0.61%	0.68%	0.71%	0.76%	0.4 BB	BBB
0.005532326	0.00605647	0.00683826	0.007137167	0.007597605	0.4 A	AA
0.005532326	0.61%	0.68%	0.71%	0.76%	0.4 A	AA
0.005532326	0.61%	0.68%	0.71%	0.76%	0.4 A	AA
0.0057725	0.63%	0.68%	0.74%	0.76%	0.4 BBB	A
0.55%	0.61%	0.68%	0.71%	0.76%	0.4 A	AA
0.55%	0.60%	0.68%	0.71%	0.76%	0.4 BBB	A
					0.4	
5.13%	5.36%	5.36%	5.36%	4.42%	0.25 NR	NR
5.13%	5.36%	5.36%	5.36%	4.42%	0.25 NR	NR
5.13%	5.36%	5.36%	5.36%	4.42%	0.25 NR	NR
5.13%	0.053632576	0.053632576	0.053632576	0.044162191	0.25 NR	NR
6.76%	6.63%	6.63%	6.63%	6.63%	0.725	NR
6.76%	6.63%	6.63%	6.63%	6.63%	0.725	NR
6.51%	6.63%	6.63%	6.63%	6.63%	0.725	NR
8.76%	8.69%	8.70%	8.70%	8.61%	0.3925 BBB	BBB
8.76%	8.69%	8.70%	8.70%	8.61%	0.3925 BBB	BBB
8.87%	8.76%	8.91%	8.82%	8.82%	0.385714286 AA	AA
					0.385714286	
9.32%	9.19%	9.33%	9.25%	9.19%	0.3925 A	A
					0.3925	
8.87%	8.76%	8.91%	8.82%	8.82%	0.385714286 AA	AA
8.50%	8.39%	8.53%	8.34%	8.29%	0.4 A	AA
8.50%	8.39%	8.53%	8.34%	8.29%	0.4 A	AA
8.87%	8.76%	8.91%	8.82%	8.82%	0.385714286 AA	AA
8.76%	0.091991228	0.086951995	0.086980056	0.086067347	0.3925 BBB	BBB
8.76%	8.74%	8.70%	8.70%	8.61%	0.4 BBB	BBB
					0.385714286	
8.87%	8.76%	8.91%	8.82%	8.82%	0.385714286 AA	AA
8.87%	8.76%	8.91%	8.82%	8.82%	0.385714286 AA	AA
9.32%	9.19%	9.33%	9.25%	9.19%	0.3925 A	A
9.32%	0.091944347	0.093321041	0.092462304	0.091866759	0.3925 A	A
8.94%	0.088266574	0.089588199	0.088763812	0.088192089	0.3925 A	A
8.87%	8.76%	8.91%	8.82%	8.82%	0.385714286 AA	AA
8.50%	0.0838991	0.085320267	0.08342163	0.082906951	0.4 A	AA
6.88%	6.88%	6.88%	6.88%	6.88%	0.725	
6.88%	6.88%	6.88%	6.88%	6.88%	0.725	
2.72%	2.91%	2.81%	2.99%	2.96%	0.4 BBB	BBB
2.72%	2.75%	2.81%	2.99%	2.96%	0.4 BBB	A
2.72%	0.026664487	0.028089019	0.029882522	0.029591904	0.4 BBB	BBB
2.75%	2.79%	2.84%	2.99%	3.05%	0.4 AA	AAA
2.75%	2.79%	2.84%	2.99%	3.05%	0.4 AA	AAA
2.89%	2.93%	3.00%	3.17%	3.22%	0.4 A	AA
2.77%	2.82%	2.88%	3.04%	3.09%	0.4 A	AA
0.02749494	2.79%	2.84%	2.99%	3.05%	0.4 AA	AAA
0.026105174	2.66%	2.75%	2.99%	2.94%	0.4 A	AA
0.02749494	2.79%	2.84%	2.99%	3.05%	0.4 AA	AAA
0.026105174	2.66%	2.75%	2.99%	2.94%	0.4 A	AA
0.02749494	2.79%	2.84%	2.99%	3.05%	0.4 AA	AAA
0.026105174	2.66%	2.75%	2.99%	2.94%	0.4 A	AA
0.027072456	0.027684568	0.028089019	0.029882522	0.029591904	0.4 BBB	A
0.02749494	2.79%	2.84%	2.99%	3.05%	0.4 AA	AAA
0.02749494	2.79%	2.84%	2.99%	3.05%	0.4 AA	AAA
0.026105174	2.66%	2.75%	2.99%	2.94%	0.4 A	AA
0.02749494	0.027943572	0.02837874	0.029901967	0.030518267	0.4 AA	AAA
0.028864428	2.93%	3.00%	3.17%	3.22%	0.4 A	AA
0.02749494	2.79%	2.84%	2.99%	3.05%	0.4 AA	AAA
2.89%	2.93%	3.00%	3.17%	3.22%	0.4 A	AA
					0.4	
2.75%	2.79%	2.84%	2.99%	3.05%	0.4 AA	AAA
2.61%	2.66%	2.75%	2.99%	2.94%	0.4 A	AA
0.0448472	0.04569445	0.0442113	0.0442113	0.0408054	0.4 NR	NR
0.0448472	0.04569445	0.0442113	0.0442113	0.0408054	0.4 NR	NR
0.043819356	4.43%	4.56%	4.56%	4.59%	0.4 BBB	BBB
0.043819356	4.43%	4.56%	4.56%	4.59%	0.4 BBB	BBB
0.047512309	4.80%	4.98%	4.96%	5.02%	0.4 A	A
					0.4	
0.045343958	4.52%	4.73%	4.71%	4.77%	0.4 A	A
0.043429104	4.41%	4.56%	4.54%	4.60%	0.4 A	AA
0.043819356	4.43%	4.56%	4.56%	4.59%	BBB	BBB

AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
BBB	BBB	BBB	BBB	BBB	A
BBB	BBB	A	A	BBB	A
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
AA	AA	AA	AAA	AA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AAA
A	A	A	AA	A	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	B	NR
NR	NR	NR	NR	B	NR
NR	NR	NR	NR	B	NR
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
	NR		NR	NR	
	NR		NR	NR	
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	A
BBB	BBB	BBB	BBB	BBB	BBB
AAA	AAA	AAA	AA	AA	AA
AAA	AAA	AAA	AA	AA	AA
AA	AA	AA	A	A	A
AA	AA	AA	A	A	A
AAA	AAA	AAA	AA	AA	AA
AA	A	A	A	A	A
AAA	AAA	AAA	AA	AA	AA
AA	A	A	A	A	A
AAA	AAA	AAA	AA	AA	AA
AA	A	A	A	A	A
A	A	A	A	A	A
AAA	AAA	AAA	AA	AA	AA
AAA	AAA	AAA	AA	AA	AA
AA	A	A	A	A	A
AAA	AAA	AAA	AA	AA	AA
AA	AA	AA	A	A	A
AAA	AAA	AAA	AA	AA	AA
AA	AA	AA	A	A	A
AAA	AAA	AAA	AA	AA	AA
AA	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	BBB	BBB	BBB	A
BBB	A	BBB	BBB	BBB	A
A	AA	A	A	A	A
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	A

NR	A	NR	AA	12 Consumer Services
			NR	Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BB	NR	A	3 Consumer Services
NR	BB	NR	A	3 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BBB	NR	A	4 Consumer Services
NR	A	NR	AA	12 Consumer Services
NR	BBB	NR	AA	12 Consumer Services
			NR	Consumer Services
		NR	NR	2 Government
		NR	NR	2 Government
		NR	NR	2 Government
		NR	NR	2 Government
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
BBB	BB	BB	AA	13 Consumer Services
BBB	BB	BB	AA	13 Consumer Services
A	A	A	AA	12 Consumer Services
			NR	Consumer Services
A	BBB	BBB	AA	13 Consumer Services
			NR	Consumer Services
A	A	A	AA	12 Consumer Services
AA	A	A	AA	9 Consumer Services
AA	A	A	AA	9 Consumer Services
A	A	A	AA	12 Consumer Services
BBB	BB	BB	A	3 Consumer Services
BBB	BB	BB	A	3 Consumer Services
			NR	Consumer Services
A	A	A	AA	12 Consumer Services
A	A	A	AA	12 Consumer Services
A	BBB	BBB	AA	13 Consumer Services
A	BBB	BBB	AA	13 Consumer Services
A	BBB	BBB	AA	13 Consumer Services
A	A	A	AA	12 Consumer Services
AA	A	A	AA	9 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
BB	BBB	BB	A	3 Consumer Goods
BB	BBB	BB	A	3 Consumer Goods
BB	BBB	BB	A	3 Consumer Goods
A	AA	A	AA	9 Consumer Goods
A	AA	A	AA	9 Consumer Goods
BBB	A	BBB	AA	10 Consumer Goods
BBB	A	BBB	AA	10 Consumer Goods
A	AA	A	AA	9 Consumer Goods
A	A	BBB	A	5 Consumer Goods
A	AA	A	AA	9 Consumer Goods
A	A	BBB	A	5 Consumer Goods
A	AA	A	AA	9 Consumer Goods
A	A	BBB	A	5 Consumer Goods
BB	BBB	BB	A	3 Consumer Goods
A	AA	A	AA	9 Consumer Goods
A	AA	A	AA	9 Consumer Goods
A	A	BBB	A	5 Consumer Goods
A	AA	A	AA	9 Consumer Goods
BBB	A	BBB	AA	10 Consumer Goods
A	AA	A	AA	9 Consumer Goods
BBB	A	BBB	AA	10 Consumer Goods
			NR	Consumer Goods
A	AA	A	AA	9 Consumer Goods
A	A	BBB	A	5 Consumer Goods
NR		NR	NR	2 Oil & Gas
NR		NR	NR	2 Oil & Gas
BBB	BBB	BB	AA	11 Oil & Gas
BBB	BBB	BB	AA	11 Oil & Gas
A	A	BBB	AA	10 Oil & Gas
			NR	Oil & Gas
A	A	BBB	A	5 Oil & Gas
AA	AA	A	AA	9 Oil & Gas
BBB	BBB	BB	AA	11 Oil & Gas

Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A				
E.Eur	Russian Federation			Thin	Thin	Thin	Thin
E.Eur	Russian Federation			Thin	Thin	Thin	Thin
E.Eur	Russian Federation			Thin	Thin	Thin	Thin
E.Eur	Russian Federation			Thin	Thin	Thin	Thin
N.Amer	United States	B	B		Thin	Thin	Thin
N.Amer	United States	B	B		Thin	Thin	Thin
N.Amer	United States	B	B		Thin	Thin	Thin
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	B	B	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				Thin
N.Amer	United States	BB	B				Thin
N.Amer	United States	BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Thin	Thin	DocAdj	Thin			
Thin	Thin	DocAdj	Thin			
Thin	Thin	DocAdj	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	Thin	Thin				
	Thin	Thin				
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Thin	Thin	Thin	Thin	Thin		Thin
Thin	Thin	Thin	Thin	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
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TSOJPYXR	31-Jul-08 TSO
TSOUSDCR	31-Jul-08 TSO
TSOUSDMM	31-Jul-08 TSO
TSOUSDMR	31-Jul-08 TSO
TSOUSDXR	31-Jul-08 TSO
TSOAUDXR	31-Jul-08 TSO
TSOEURMM	31-Jul-08 TSO
TSOEURMR	31-Jul-08 TSO
TSOEURXR	31-Jul-08 TSO
TSOHKDXR	31-Jul-08 TSO
TSOILSXR	31-Jul-08 TSO
TSOUSDMM	31-Jul-08 TSO
TSOUSDMR	31-Jul-08 TSO
TSOUSDXR	31-Jul-08 TSO
TSPIH-TSILUSDMR	31-Jul-08 TSPIH-TSIL
TSPIH-TSILUSDXR	31-Jul-08 TSPIH-TSIL
TSTONEUSDCR	31-Jul-08 TSTONE
TSTONEUSDMR	31-Jul-08 TSTONE
TSTONEUSDXR	31-Jul-08 TSTONE
TSUKYJPYCR	31-Jul-08 TSUKY
TSUKYJPYXR	31-Jul-08 TSUKY
TTXCOEURCR	31-Jul-08 TTXCO
TTXCOEURMM	31-Jul-08 TTXCO
TTXCOEURMR	31-Jul-08 TTXCO
TTXCOUSDCR	31-Jul-08 TTXCO
TTXCOUSDMM	31-Jul-08 TTXCO
TTXCOUSDMR	31-Jul-08 TTXCO
TTXCOUSDXR	31-Jul-08 TTXCO
TULLTDUSDCR	31-Jul-08 TULLTD
TULLTDUSDMR	31-Jul-08 TULLTD
TUP-FinCoBVEURCR	31-Jul-08 TUP-FinCoBV
TUP-FinCoBVEURMM	31-Jul-08 TUP-FinCoBV
TUP-FinCoBVEURMR	31-Jul-08 TUP-FinCoBV
TUP-FinCoBVUSDCR	31-Jul-08 TUP-FinCoBV
TUP-FinCoBVUSDMR	31-Jul-08 TUP-FinCoBV
TUP-FinCoBVUSDXR	31-Jul-08 TUP-FinCoBV
TURKEYAUDCR	31-Jul-08 TURKEY
TURKEYEURCR	31-Jul-08 TURKEY
TURKEYEURMM	31-Jul-08 TURKEY
TURKEYEURMR	31-Jul-08 TURKEY
TURKEYEURXR	31-Jul-08 TURKEY
TURKEYGBPCR	31-Jul-08 TURKEY
TURKEYJPYCR	31-Jul-08 TURKEY
TURKEYJPYMM	31-Jul-08 TURKEY
TURKEYTRYCR	31-Jul-08 TURKEY
TURKEYTRYMM	31-Jul-08 TURKEY
TURKEYUSDCR	31-Jul-08 TURKEY
TURKEYUSDMM	31-Jul-08 TURKEY
TURKEYUSDMR	31-Jul-08 TURKEY
TURKEYUSDXR	31-Jul-08 TURKEY
TVAEURMR	31-Jul-08 TVA
TVAGBPXR	31-Jul-08 TVA
TVAUSDMR	31-Jul-08 TVA
TVASHIJPYCR	31-Jul-08 TVASHI
TVASHIJPYXR	31-Jul-08 TVASHI
TWAUDCR	31-Jul-08 TW
TWAUDMR	31-Jul-08 TW
TWAUDXR	31-Jul-08 TW
TWCADMR	31-Jul-08 TW
TWCHFMR	31-Jul-08 TW
TWEURCR	31-Jul-08 TW
TWEURMM	31-Jul-08 TW
TWEURMR	31-Jul-08 TW
TWEURXR	31-Jul-08 TW
TWGBPMM	31-Jul-08 TW
TWGBPMR	31-Jul-08 TW
TWGBPXR	31-Jul-08 TW
TWHKDMR	31-Jul-08 TW
TWHKDXR	31-Jul-08 TW
TWJPYCR	31-Jul-08 TW
TWJPYMR	31-Jul-08 TW
TWNOKMR	31-Jul-08 TW
TWNZDMR	31-Jul-08 TW
TWSEKMR	31-Jul-08 TW

Tesoro Corp	8G976F	SNRFOR	JPY
Tesoro Corp	8G976F	SNRFOR	USD
Tesoro Corp	8G976F	SNRFOR	USD
Tesoro Corp	8G976F	SNRFOR	USD
Tesoro Corp	8G976F	SNRFOR	USD
Tesoro Corp	8G976F	SUBLT2	AUD
Tesoro Corp	8G976F	SUBLT2	EUR
Tesoro Corp	8G976F	SUBLT2	EUR
Tesoro Corp	8G976F	SUBLT2	EUR
Tesoro Corp	8G976F	SUBLT2	HKD
Tesoro Corp	8G976F	SUBLT2	ILS
Tesoro Corp	8G976F	SUBLT2	USD
Tesoro Corp	8G976F	SUBLT2	USD
Tesoro Corp	8G976F	SUBLT2	USD
Town Sports Intl LLC	8HB34H	SNRFOR	USD
Town Sports Intl LLC	8HB34H	SNRFOR	USD
Turning Stone Casino Resort Enterprise		SNRFOR	USD
Turning Stone Casino Resort Enterprise		SNRFOR	USD
Turning Stone Casino Resort Enterprise		SNRFOR	USD
TOYO SUISAN KAISHA LTD	JSB7BR	SNRFOR	JPY
TOYO SUISAN KAISHA LTD	JSB7BR	SNRFOR	JPY
TTX Co	8FA35S	SNRFOR	EUR
TTX Co	8FA35S	SNRFOR	EUR
TTX Co	8FA35S	SNRFOR	EUR
TTX Co	8FA35S	SNRFOR	USD
TTX Co	8FA35S	SNRFOR	USD
TTX Co	8FA35S	SNRFOR	USD
TTX Co	8FA35S	SNRFOR	USD
Tulip Telecom Ltd	YH902X	SNRFOR	USD
Tulip Telecom Ltd	YH902X	SNRFOR	USD
Tupperware Fin Co BV	8HIHHG	SNRFOR	EUR
Tupperware Fin Co BV	8HIHHG	SNRFOR	EUR
Tupperware Fin Co BV	8HIHHG	SNRFOR	EUR
Tupperware Fin Co BV	8HIHHG	SNRFOR	USD
Tupperware Fin Co BV	8HIHHG	SNRFOR	USD
Tupperware Fin Co BV	8HIHHG	SNRFOR	USD
Rep Turkey	9J0135	SNRFOR	AUD
Rep Turkey	9J0135	SNRFOR	EUR
Rep Turkey	9J0135	SNRFOR	EUR
Rep Turkey	9J0135	SNRFOR	EUR
Rep Turkey	9J0135	SNRFOR	EUR
Rep Turkey	9J0135	SNRFOR	GBP
Rep Turkey	9J0135	SNRFOR	JPY
Rep Turkey	9J0135	SNRFOR	JPY
Rep Turkey	9J0135	SNRFOR	TRY
Rep Turkey	9J0135	SNRFOR	TRY
Rep Turkey	9J0135	SNRFOR	USD
Rep Turkey	9J0135	SNRFOR	USD
Rep Turkey	9J0135	SNRFOR	USD
Rep Turkey	9J0135	SNRFOR	USD
TN Vy Auth Inc	8G85EA	SNRFOR	EUR
TN Vy Auth Inc	8G85EA	SNRFOR	GBP
TN Vy Auth Inc	8G85EA	SNRFOR	USD
TV Asahi Corp	JSC9AA	SNRFOR	JPY
TV Asahi Corp	JSC9AA	SNRFOR	JPY
Time Warner Inc	8GFA48	SNRFOR	AUD
Time Warner Inc	8GFA48	SNRFOR	AUD
Time Warner Inc	8GFA48	SNRFOR	AUD
Time Warner Inc	8GFA48	SNRFOR	CAD
Time Warner Inc	8GFA48	SNRFOR	CHF
Time Warner Inc	8GFA48	SNRFOR	EUR
Time Warner Inc	8GFA48	SNRFOR	EUR
Time Warner Inc	8GFA48	SNRFOR	EUR
Time Warner Inc	8GFA48	SNRFOR	EUR
Time Warner Inc	8GFA48	SNRFOR	GBP
Time Warner Inc	8GFA48	SNRFOR	GBP
Time Warner Inc	8GFA48	SNRFOR	GBP
Time Warner Inc	8GFA48	SNRFOR	HKD
Time Warner Inc	8GFA48	SNRFOR	HKD
Time Warner Inc	8GFA48	SNRFOR	JPY
Time Warner Inc	8GFA48	SNRFOR	JPY
Time Warner Inc	8GFA48	SNRFOR	NOK
Time Warner Inc	8GFA48	SNRFOR	NZD
Time Warner Inc	8GFA48	SNRFOR	SEK

XR	Composite	2.34%	2.55%	3.13%	3.65%	3.96%	4.34%
CR	Composite	2.52%	2.76%	3.39%	3.97%	4.29%	4.68%
MM	Composite						
MR	Composite	0.023866916	0.025332272	0.03178607	0.03696025	0.040525396	0.044025074
XR	Composite	2.31%	2.58%	3.11%	3.65%	3.95%	4.32%
XR	Composite	2.31%	1.65%	3.20%	3.78%	4.01%	4.40%
MM	Composite						
MR	Composite						
XR	Composite	2.31%	1.65%	3.33%	3.78%	4.03%	4.40%
XR	Composite	2.31%	1.65%	3.33%	3.78%	4.03%	4.40%
XR	Composite	2.31%	1.65%	3.33%	3.78%	4.03%	4.40%
MM	Composite						
MR	Composite	0.023075	0.017137377	0.034540546	0.039221736	0.041790656	0.045671391
XR	Composite	2.31%	1.65%	3.33%	3.78%	4.03%	4.40%
MR	Composite						
XR	Composite						
CR	Composite	0.048178446	0.048178446	0.048178446	0.048178446	0.048178446	0.048178446
MR	Composite	4.82%	4.82%	4.82%	4.82%	4.82%	4.82%
XR	Composite	4.82%	4.82%	4.82%	4.82%	4.82%	4.82%
CR	Composite	0.10%	0.12%	0.17%	0.18%	0.22%	0.25%
XR	Composite	0.10%	0.12%	0.17%	0.13%	0.22%	0.19%
CR	Composite	0.49%	0.49%	0.49%	0.49%	0.49%	0.49%
MM	Composite	0.00485	0.00485	0.00485	0.00485	0.00485	0.00485
MR	Composite	0.00485	0.00485	0.00485	0.00485	0.00485	0.00485
CR	Composite	0.49%	0.49%	0.49%	0.49%	0.49%	0.49%
MM	Composite	0.49%	0.49%	0.49%	0.49%	0.49%	0.49%
MR	Composite	0.49%	0.49%	0.49%	0.49%	0.49%	0.49%
XR	Composite						
CR	Composite	5.25%	5.25%	5.25%	5.25%	5.25%	5.25%
MR	Composite	5.25%	5.25%	5.25%	5.25%	5.25%	5.25%
CR	Composite						
MM	Composite						
MR	Composite	0.98%	0.98%	0.85%	0.96%	1.21%	1.44%
CR	Composite						
MR	Composite	0.00975	0.00975	0.0085	0.0096	0.01205	0.01445
XR	Composite						
CR	Composite	0.73%	0.86%	1.40%	1.87%	2.24%	2.54%
CR	Composite	0.73%	0.86%	1.40%	1.87%	2.24%	2.54%
MM	Composite	0.006995752	0.008223243	0.013446367	0.017909298	0.021518174	0.024418692
MR	Composite	0.69%	0.81%	1.33%	1.77%	2.13%	2.42%
XR	Composite	0.67%	0.78%	1.28%	1.71%	2.05%	2.33%
CR	Composite	0.007287241	0.008565878	0.014006632	0.018655518	0.022414764	0.025436137
CR	Composite	0.007287241	0.008565878	0.014006632	0.018655518	0.022414764	0.025436137
MM	Composite						
CR	Composite	0.007287241	0.008565878	0.014006632	0.018655518	0.022414764	0.025436137
MM	Composite	0.70%	0.82%	1.34%	1.79%	2.15%	2.44%
CR	Composite	0.73%	0.86%	1.40%	1.87%	2.24%	2.54%
MM	Composite	0.006995752	0.008223243	0.013446367	0.017909298	0.021518174	0.024418692
MR	Composite	0.69%	0.81%	1.33%	1.77%	2.13%	2.42%
XR	Composite	0.67%	0.78%	1.28%	1.71%	2.05%	2.33%
MR	Composite	0.04%	0.04%	0.08%	0.08%	0.11%	0.14%
XR	Composite	0.000448967	0.000448967	0.000766741	0.000766741	0.0011	0.00135
MR	Composite	0.04%	0.04%	0.08%	0.08%	0.11%	0.14%
CR	Composite	0.20%	0.22%	0.24%	0.22%	0.28%	0.31%
XR	Composite	0.20%	0.16%	0.18%	0.22%	0.28%	0.31%
CR	Composite	0.72%	0.68%	0.93%	1.16%	1.22%	1.30%
MR	Composite	0.72%	0.68%	0.93%	1.16%	1.22%	1.30%
XR	Composite	0.72%	0.68%	0.93%	1.16%	1.22%	1.30%
MR	Composite	0.007432333	0.006788519	0.009053154	0.012131356	0.012361007	0.013189104
MR	Composite	0.74%	0.68%	0.91%	1.21%	1.24%	1.32%
CR	Composite	0.78%	0.72%	0.99%	1.26%	1.30%	1.39%
MM	Composite	0.75%	0.69%	0.91%	1.21%	1.25%	1.33%
MR	Composite	0.74%	0.68%	0.91%	1.21%	1.24%	1.32%
XR	Composite	0.72%	0.68%	0.92%	1.15%	1.19%	1.27%
MM	Composite						
MR	Composite	0.74%	0.68%	0.91%	1.21%	1.24%	1.32%
XR	Composite	0.72%	0.68%	0.92%	1.15%	1.19%	1.27%
MR	Composite	0.74%	0.68%	0.91%	1.21%	1.24%	1.32%
XR	Composite	0.72%	0.68%	0.92%	1.15%	1.19%	1.27%
CR	Composite						
MR	Composite	0.70%	0.65%	0.91%	1.13%	1.21%	1.32%
MR	Composite	0.74%	0.68%	0.91%	1.21%	1.24%	1.32%
MR	Composite	0.74%	0.68%	0.91%	1.21%	1.24%	1.32%
MR	Composite						

0.043819356	4.43%	4.56%	4.56%	4.59%	0.4 BBB	BBB
0.047512309	4.80%	4.98%	4.96%	5.02%	0.4 A	A
					0.4	
0.045343958	0.045200859	0.047305807	0.047083595	0.047718322	0.4 A	A
0.043429104	4.41%	4.56%	4.54%	4.60%	0.4 A	AA
0.044981414	4.55%	4.59%	4.60%	4.58%	0.233333333 NR	BB
					0.233333333	
					0.233333333	
0.04535375	4.60%	4.59%	4.60%	4.58%	0.2 NR	A
0.04535375	4.60%	4.59%	4.60%	4.58%	0.2 NR	A
0.04535375	4.60%	4.59%	4.60%	4.58%	0.2 NR	A
					0.233333333	
0.047070064	0.047704939	0.0458693	0.047759563	0.045826362	0.233333333 NR	BBB
0.04535375	4.60%	4.59%	4.60%	4.58%	0.2 NR	A
					0.4	
					0.4	
0.048178446	0.048178446	0.048178446	0.048178446	0.048178446	0.4	
4.82%	4.82%	4.82%	4.82%	4.82%	0.4	
4.82%	4.82%	4.82%	4.82%	4.82%	0.4	
0.29%	0.45%	0.45%	0.45%	0.45%	0.3 NR	NR
0.29%	0.33%	0.33%	0.33%	0.33%	0.3 NR	NR
0.42%	0.44%	0.44%	0.44%	0.44%	0.375	
0.00424	0.0044	0.0044	0.0044	0.0044	0.375	
0.00424	0.0044	0.0044	0.0044	0.0044	0.375	
0.00424	0.44%	0.44%	0.44%	0.44%	0.375	
0.00424	0.44%	0.44%	0.44%	0.44%	0.375	
0.00424	0.44%	0.44%	0.44%	0.44%	0.375	
					0.375	
5.25%	5.25%	5.25%	5.25%	5.25%	0.4	
5.25%	5.25%	5.25%	5.25%	5.25%	0.4	
					0.375	
					0.375	
0.01619	1.81%	1.94%	2.08%	2.20%	0.375	NR
					0.375	
0.01619	0.0181	0.019433333	0.02075	0.02195	0.375	NR
					0.375	
0.029080711	3.23%	3.50%	3.58%	3.65%	0.25 BBB	BBB
0.029080388	3.23%	3.49%	3.58%	3.65%	0.25 AA	AA
0.02794738	0.031075238	0.033541126	0.034340964	0.035055518	0.25 A	A
0.027656262	3.08%	3.32%	3.40%	3.47%	0.25 A	A
0.026637347	2.96%	3.20%	3.27%	3.34%	0.25 A	A
0.029080388	0.032329558	0.034938673	0.035771837	0.036516165	0.25 AA	AA
0.029080711	0.032329321	0.03500534	0.035771837	0.036516165	0.25 BBB	BBB
					0.25	
0.029080388	0.032329558	0.034938673	0.035771837	0.036516165	0.25 AA	AA
0.02794738	3.11%	3.35%	3.43%	3.51%	0.25 A	A
0.029080388	3.23%	3.49%	3.58%	3.65%	0.25 AA	AA
0.02794738	0.031075238	0.033541126	0.034340964	0.035055518	0.25 A	A
0.027656262	3.08%	3.32%	3.40%	3.47%	0.25 A	A
0.026637347	2.96%	3.20%	3.27%	3.34%	0.25 A	A
0.0015	0.19%	0.19%	0.19%	0.19%	0.375	NR
0.0015	0.00185	0.00185	0.00185	0.00185	0.375	NR
0.0015	0.19%	0.19%	0.19%	0.19%	0.375	NR
0.31%	0.31%	0.31%	0.31%	0.31%	0.3 NR	BB
0.31%	0.31%	0.31%	0.31%	0.31%	0.3 NR	BB
0.013360914	1.37%	2.05%	1.47%		0.4 BB	BBB
0.013360914	1.37%	2.05%	1.47%		0.4 BB	BBB
0.013360914	1.37%	2.05%	1.47%		0.4 BB	BBB
0.013500559	0.0137954	0.020521625	0.014691102		0.4 A	AA
0.013500559	1.38%	2.05%	1.47%		0.4 A	AA
0.014217556	1.46%	2.05%	1.47%		0.4 BBB	A
0.013648854	1.40%	2.05%	1.47%		0.4 BBB	A
0.013500559	1.38%	2.05%	1.47%		0.4 A	AA
0.013073767	1.34%	2.05%	1.47%		0.4 BBB	AA
					0.4	
0.013500559	1.38%	2.05%	1.47%		0.4 A	AA
0.013073767	1.34%	2.05%	1.47%		0.4 BBB	AA
0.013500559	1.38%	2.05%	1.47%		0.4 A	AA
0.013073767	1.34%	2.05%	1.47%		0.4 BBB	AA
					0.4	
0.013491112	1.38%	2.05%	1.47%		0.4 A	A
0.013500559	1.38%	2.05%	1.47%		0.4 A	AA
0.013500559	1.38%	2.05%	1.47%		0.4 A	AA
					0.4	

BBB	A	BBB	BBB	BBB	A
A	AA	A	A	A	A
A	A	A	A	A	A
AA	AAA	AA	AA	AA	AA
BB	BB	BB	BBB	BB	BB
A	A	A	AA	A	A
A	A	A	AA	A	A
A	A	A	AA	A	A
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
			NR		
			NR		
			NR		
NR	BBB	NR	BBB	NR	B
NR	BB	NR	BB	NR	B
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	A	A	A	BBB
AA	AAA	AAA	AAA	AAA	AA
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AA
BBB	A	A	A	A	BBB
AA	AAA	AAA	AAA	AAA	AA
A	AA	AA	AA	AA	A
AA	AAA	AAA	AAA	AAA	AA
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
	BBB	NR	NR	NR	NR
	BB	NR	NR	NR	NR
	BBB	NR	NR	NR	NR
BB	NR	NR	NR		
BB	NR	NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
AA	AA	A	AA	AA	A
A	AA	AA	AA	AA	A
AA	AA	A	AA	AA	A
A	AA	AA	AA	AA	A
AA	AA	A	AA	AA	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A

BBB	BBB	BB	AA	11 Oil & Gas
A	A	BBB	AA	10 Oil & Gas
			NR	Oil & Gas
A	A	BBB	A	5 Oil & Gas
AA	AA	A	AA	9 Oil & Gas
NR	BB	NR	BBB	6 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	A	NR	BBB	6 Oil & Gas
NR	A	NR	BBB	6 Oil & Gas
NR	A	NR	BBB	6 Oil & Gas
			NR	Oil & Gas
NR	BBB	NR	BBB	6 Oil & Gas
NR	A	NR	BBB	6 Oil & Gas
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	3 Consumer Goods
			NR	3 Consumer Goods
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	2 Technology
			NR	2 Technology
			NR	Consumer Goods
			NR	Consumer Goods
BBB	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
BBB	NR	NR	NR	2 Consumer Goods
			NR	Consumer Goods
BBB	BBB	BBB	AA	13 Government
AA	AA	AA	AA	13 Government
A	A	A	AA	13 Government
A	A	A	AA	13 Government
A	A	A	AA	13 Government
AA	AA	AA	AA	13 Government
BBB	BBB	BBB	AA	13 Government
			NR	Government
AA	AA	AA	AA	13 Government
A	A	A	AA	13 Government
AA	AA	AA	AA	13 Government
A	A	A	AA	13 Government
A	A	A	AA	13 Government
A	A	A	AA	13 Government
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	NR		BBB	9 Consumer Services
NR	NR		BBB	9 Consumer Services
NR	NR		BBB	9 Consumer Services
NR	NR		BBB	8 Consumer Services
NR	NR		BBB	8 Consumer Services
NR	NR		BBB	9 Consumer Services
NR	NR		BBB	9 Consumer Services
NR	NR		BBB	8 Consumer Services
NR	NR		BBB	7 Consumer Services
			NR	Consumer Services
NR	NR		BBB	8 Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	8 Consumer Services
NR	NR		BBB	7 Consumer Services
			NR	Consumer Services
NR	NR		BBB	3 Consumer Services
NR	NR		BBB	8 Consumer Services
NR	NR		BBB	8 Consumer Services
			NR	Consumer Services

N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
Asia	Japan	A	AA	Thin	Thin	Thin	CcyGrp
Asia	Japan	A	AA	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
India	India		BB				
India	India		BB				
Europe	Netherlands		BBB				
Europe	Netherlands		BBB				
Europe	Netherlands		BBB		Thin	Thin	Thin
Europe	Netherlands		BBB				
Europe	Netherlands		BBB		Thin	Thin	Thin
Europe	Netherlands		BBB				
MiddleEast	Turkey	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
MiddleEast	Turkey	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Turkey	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Turkey	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Turkey	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Turkey	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Turkey	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
MiddleEast	Turkey	BB	BB				
MiddleEast	Turkey	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Turkey	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Turkey	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
MiddleEast	Turkey	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Turkey	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	Turkey	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA		Thin		CcyGrp
N.Amer	United States	AAA	AA		Thin		DocAdj
N.Amer	United States	AAA	AA		Thin		CcyGrp
Asia	Japan		AA	Thin	DocAdj	DocAdj	Thin
Asia	Japan		AA	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
	Thin					
	Thin					
	Thin					
Thin	CcyGrp	Thin	DocAdj			
Thin	DocAdj	Thin	DocAdj			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin					
	Thin					
Thin	Thin	Thin	Thin	CcyGrp	Thin	Thin
Thin	Thin	Thin	Thin	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin					
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	

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TWSEKXR	31-Jul-08 TW
TWSGDMR	31-Jul-08 TW
TWTWDMR	31-Jul-08 TW
TWUSDCR	31-Jul-08 TW
TWUSDMM	31-Jul-08 TW
TWUSDMR	31-Jul-08 TW
TWUSDXR	31-Jul-08 TW
TWCHFMR	31-Jul-08 TW
TWEURCR	31-Jul-08 TW
TWEURMM	31-Jul-08 TW
TWEURMR	31-Jul-08 TW
TWEURXR	31-Jul-08 TW
TWUSDCR	31-Jul-08 TW
TWUSDMM	31-Jul-08 TW
TWUSDMR	31-Jul-08 TW
TWUSDXR	31-Jul-08 TW
TW-AOLEURMR	31-Jul-08 TW-AOL
TW-AOLUSDCR	31-Jul-08 TW-AOL
TW-AOLUSDMR	31-Jul-08 TW-AOL
TW-AOLUSDXR	31-Jul-08 TW-AOL
TW-CabEURMR	31-Jul-08 TW-Cab
TW-CabUSDMR	31-Jul-08 TW-Cab
TW-CabUSDXR	31-Jul-08 TW-Cab
TW-HistTWIncEURCR	31-Jul-08 TW-HistTWInc
TW-HistTWIncEURMM	31-Jul-08 TW-HistTWInc
TW-HistTWIncEURMR	31-Jul-08 TW-HistTWInc
TW-HistTWIncEURXR	31-Jul-08 TW-HistTWInc
TW-HistTWIncGBPMR	31-Jul-08 TW-HistTWInc
TW-HistTWIncJPYCR	31-Jul-08 TW-HistTWInc
TW-HistTWIncJPYMR	31-Jul-08 TW-HistTWInc
TW-HistTWIncUSDCR	31-Jul-08 TW-HistTWInc
TW-HistTWIncUSDMR	31-Jul-08 TW-HistTWInc
TW-HistTWIncUSDXR	31-Jul-08 TW-HistTWInc
TW-TelHoldUSDXR	31-Jul-08 TW-TelHold
TW-TimeWarnEntEURCR	31-Jul-08 TW-TimeWarnEnt
TW-TimeWarnEntEURMM	31-Jul-08 TW-TimeWarnEnt
TW-TimeWarnEntEURMR	31-Jul-08 TW-TimeWarnEnt
TW-TimeWarnEntGBPMR	31-Jul-08 TW-TimeWarnEnt
TW-TimeWarnEntJPYMR	31-Jul-08 TW-TimeWarnEnt
TW-TimeWarnEntUSDCR	31-Jul-08 TW-TimeWarnEnt
TW-TimeWarnEntUSDMM	31-Jul-08 TW-TimeWarnEnt
TW-TimeWarnEntUSDMR	31-Jul-08 TW-TimeWarnEnt
TW-TimeWarnEntUSDXR	31-Jul-08 TW-TimeWarnEnt
TWPLCEURMM	31-Jul-08 TWPLC
TWPLCGBPCR	31-Jul-08 TWPLC
TWPLCGBPMM	31-Jul-08 TWPLC
TWR-RJTowerEURMM	31-Jul-08 TWR-RJTower
TWR-RJTowerEURMR	31-Jul-08 TWR-RJTower
TWR-RJTowerUSDMM	31-Jul-08 TWR-RJTower
TWR-RJTowerUSDMR	31-Jul-08 TWR-RJTower
TWR-RJTowerUSDXR	31-Jul-08 TWR-RJTower
TWTLEURMM	31-Jul-08 TWTL
TWTLEURMR	31-Jul-08 TWTL
TWTLUSDCR	31-Jul-08 TWTL
TWTLUSDMM	31-Jul-08 TWTL
TWTLUSDMR	31-Jul-08 TWTL
TWTLUSDXR	31-Jul-08 TWTL
TXIUSDCR	31-Jul-08 TXI
TXIUSDXR	31-Jul-08 TXI
TXNAUDMR	31-Jul-08 TXN
TXNCHFMR	31-Jul-08 TXN
TXNEURCR	31-Jul-08 TXN
TXNEURMM	31-Jul-08 TXN
TXNEURMR	31-Jul-08 TXN
TXNHKDMR	31-Jul-08 TXN
TXNJPYCR	31-Jul-08 TXN
TXNJPYMR	31-Jul-08 TXN
TXNSGDMR	31-Jul-08 TXN
TXNUSDCR	31-Jul-08 TXN
TXNUSDMM	31-Jul-08 TXN
TXNUSDMR	31-Jul-08 TXN
TXNUSDXR	31-Jul-08 TXN
TXTAUDCR	31-Jul-08 TXT
TXTAUDMR	31-Jul-08 TXT

Time Warner Inc	8GFA48	SNRFOR	SEK
Time Warner Inc	8GFA48	SNRFOR	SGD
Time Warner Inc	8GFA48	SNRFOR	TWD
Time Warner Inc	8GFA48	SNRFOR	USD
Time Warner Inc	8GFA48	SNRFOR	USD
Time Warner Inc	8GFA48	SNRFOR	USD
Time Warner Inc	8GFA48	SNRFOR	USD
Time Warner Inc	8GFA48	SUBLT2	CHF
Time Warner Inc	8GFA48	SUBLT2	EUR
Time Warner Inc	8GFA48	SUBLT2	EUR
Time Warner Inc	8GFA48	SUBLT2	EUR
Time Warner Inc	8GFA48	SUBLT2	EUR
Time Warner Inc	8GFA48	SUBLT2	USD
Time Warner Inc	8GFA48	SUBLT2	USD
Time Warner Inc	8GFA48	SUBLT2	USD
Time Warner Inc	8GFA48	SUBLT2	USD
AOL LLC	03AABN	SUBLT2	EUR
AOL LLC	03AABN	SUBLT2	USD
AOL LLC	03AABN	SUBLT2	USD
AOL LLC	03AABN	SUBLT2	USD
TIME WARNER CABLE INC	8GFA5L	SNRFOR	EUR
TIME WARNER CABLE INC	8GFA5L	SNRFOR	USD
TIME WARNER CABLE INC	8GFA5L	SNRFOR	USD
Historic TW Inc	4H68CM	SNRFOR	EUR
Historic TW Inc	4H68CM	SNRFOR	EUR
Historic TW Inc	4H68CM	SNRFOR	EUR
Historic TW Inc	4H68CM	SNRFOR	EUR
Historic TW Inc	4H68CM	SNRFOR	GBP
Historic TW Inc	4H68CM	SNRFOR	JPY
Historic TW Inc	4H68CM	SNRFOR	JPY
Historic TW Inc	4H68CM	SNRFOR	USD
Historic TW Inc	4H68CM	SNRFOR	USD
Historic TW Inc	4H68CM	SNRFOR	USD
Time Warner Telecom Hldgs Inc	8GFA5C	SNRFOR	USD
Time Warner Entmt Co LP	8GFA4F	SNRFOR	EUR
Time Warner Entmt Co LP	8GFA4F	SNRFOR	EUR
Time Warner Entmt Co LP	8GFA4F	SNRFOR	EUR
Time Warner Entmt Co LP	8GFA4F	SNRFOR	GBP
Time Warner Entmt Co LP	8GFA4F	SNRFOR	JPY
Time Warner Entmt Co LP	8GFA4F	SNRFOR	USD
Time Warner Entmt Co LP	8GFA4F	SNRFOR	USD
Time Warner Entmt Co LP	8GFA4F	SNRFOR	USD
Time Warner Entmt Co LP	8GFA4F	SNRFOR	USD
TAYLOR WIMPEY PLC	GOEFCQ	SNRFOR	EUR
TAYLOR WIMPEY PLC	GOEFCQ	SNRFOR	GBP
TAYLOR WIMPEY PLC	GOEFCQ	SNRFOR	GBP
R J Tower Corp	7BDF8L	SNRFOR	EUR
R J Tower Corp	7BDF8L	SNRFOR	EUR
R J Tower Corp	7BDF8L	SNRFOR	USD
R J Tower Corp	7BDF8L	SNRFOR	USD
R J Tower Corp	7BDF8L	SNRFOR	USD
tw telecom inc	8FA42M	SNRFOR	EUR
tw telecom inc	8FA42M	SNRFOR	EUR
tw telecom inc	8FA42M	SNRFOR	USD
tw telecom inc	8FA42M	SNRFOR	USD
tw telecom inc	8FA42M	SNRFOR	USD
tw telecom inc	8FA42M	SNRFOR	USD
TX Inds Inc	8GA6DA	SNRFOR	USD
TX Inds Inc	8GA6DA	SNRFOR	USD
TX Instrs Inc	8GA758	SNRFOR	AUD
TX Instrs Inc	8GA758	SNRFOR	CHF
TX Instrs Inc	8GA758	SNRFOR	EUR
TX Instrs Inc	8GA758	SNRFOR	EUR
TX Instrs Inc	8GA758	SNRFOR	EUR
TX Instrs Inc	8GA758	SNRFOR	HKD
TX Instrs Inc	8GA758	SNRFOR	JPY
TX Instrs Inc	8GA758	SNRFOR	JPY
TX Instrs Inc	8GA758	SNRFOR	SGD
TX Instrs Inc	8GA758	SNRFOR	USD
TX Instrs Inc	8GA758	SNRFOR	USD
TX Instrs Inc	8GA758	SNRFOR	USD
TX Instrs Inc	8GA758	SNRFOR	USD
Textron Inc	8GB523	SNRFOR	AUD
Textron Inc	8GB523	SNRFOR	AUD

XR	Composite	0.72%	0.68%	0.92%	1.15%	1.19%	1.27%
MR	Composite	0.74%	0.68%	0.91%	1.21%	1.24%	1.32%
MR	Composite						
CR	Composite	0.78%	0.72%	0.99%	1.26%	1.30%	1.39%
MM	Composite						
MR	Composite	0.74%	0.68%	0.91%	1.21%	1.24%	1.32%
XR	Composite	0.72%	0.68%	0.92%	1.15%	1.19%	1.27%
MR	Composite	0.75%	0.75%	1.07%	1.48%	1.50%	1.50%
CR	Composite						
MM	Composite						
MR	Composite	0.75%	0.75%	1.07%	1.48%	1.50%	1.50%
XR	Composite						
CR	Composite	0.0074672	0.0074672	0.010665	0.014764782	0.015025286	0.015025323
MM	Composite						
MR	Composite	0.75%	0.75%	1.07%	1.48%	1.50%	1.50%
XR	Composite	0.75%	0.75%	1.07%	1.48%	1.50%	1.50%
MR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.44%	0.66%	0.91%	1.19%	1.31%	1.38%
MR	Composite	0.44%	0.66%	0.91%	1.19%	1.31%	1.38%
XR	Composite	0.0044155	0.006261167	0.008390757	0.011441611	0.012653996	0.013315471
CR	Composite						
MM	Composite						
MR	Composite	0.006537	0.00756525	0.009417	0.012192833	0.012820833	0.013490167
XR	Composite	0.65%	0.76%	0.94%	1.22%	1.28%	1.35%
MR	Composite						
CR	Composite						
MR	Composite	0.65%	0.76%	0.94%	1.22%	1.28%	1.35%
CR	Composite						
MR	Composite	0.65%	0.76%	0.94%	1.22%	1.28%	1.35%
XR	Composite	0.006537	0.00756525	0.009417	0.012192833	0.012820833	0.013490167
XR	Composite	2.28%	2.28%	2.28%	2.28%	2.28%	2.03%
CR	Composite	0.70%	0.73%	0.96%	1.27%	1.37%	1.47%
MM	Composite	0.67%	0.70%	0.92%	1.22%	1.32%	1.41%
MR	Composite	0.66%	0.69%	0.91%	1.21%	1.30%	1.40%
MR	Composite	0.66%	0.69%	0.91%	1.21%	1.30%	1.40%
MR	Composite	0.66%	0.69%	0.92%	1.21%	1.30%	1.40%
CR	Composite						
MM	Composite	0.00668338	0.006989474	0.009210303	0.012225909	0.013179789	0.014103158
MR	Composite	0.66%	0.69%	0.91%	1.21%	1.30%	1.40%
XR	Composite	0.64%	0.67%	0.88%	1.17%	1.26%	1.34%
MM	Composite	18.40%	18.40%	15.00%	17.65%	15.00%	15.00%
CR	Composite	18.40%	18.40%	15.00%	17.65%	15.00%	15.00%
MM	Composite	18.40%	18.40%	15.00%	17.65%	15.00%	15.00%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	2.63%	2.63%	1.82%	4.15%	4.03%	3.30%
XR	Composite	0.02625	0.02625	0.018206312	0.0415	0.04025	0.033033025
CR	Composite	1.00%	1.00%	1.00%	1.00%	1.00%	1.00%
XR	Composite	1.00%	1.00%	1.00%	1.00%	1.00%	1.00%
MR	Composite	0.13%	0.11%	0.19%	0.25%	0.30%	0.33%
MR	Composite	0.001349706	0.001079269	0.001948564	0.002514547	0.002973143	0.003324506
CR	Composite						
MM	Composite						
MR	Composite	0.13%	0.11%	0.19%	0.25%	0.30%	0.33%
MR	Composite	0.13%	0.11%	0.19%	0.25%	0.30%	0.33%
CR	Composite	0.13%	0.11%	0.19%	0.25%	0.30%	0.33%
MR	Composite	0.13%	0.11%	0.19%	0.25%	0.30%	0.33%
MR	Composite	0.13%	0.11%	0.19%	0.25%	0.30%	0.33%
CR	Composite	0.001349706	0.001136072	0.00205112	0.002646892	0.003129624	0.00349948
MM	Composite						
MR	Composite	0.001349706	0.001079269	0.001948564	0.002514547	0.002973143	0.003324506
XR	Composite	0.001349706	0.001039506	0.001876774	0.002421906	0.002863606	0.003202024
CR	Composite	0.44%	0.39%	0.45%	0.58%	0.68%	0.76%
MR	Composite	0.44%	0.39%	0.45%	0.58%	0.68%	0.76%

0.013073767	1.34%	2.05%	1.47%		0.4 BBB	AA
0.013500559	1.38%	2.05%	1.47%		0.4 A	AA
					0.4	
0.014217556	1.46%	2.05%	1.47%		0.4 BBB	A
					0.4	
0.013500559	1.38%	2.05%	1.47%		0.4 A	AA
0.013073767	1.34%	2.05%	1.47%		0.4 BBB	AA
0.013766025	1.44%	1.44%	1.44%	1.44%	0.4	NR
					0.4	
					0.4	
0.013766025	1.44%	1.44%	1.44%	1.44%	0.4	NR
					0.4	
0.013766025	0.014431795	0.014431795	0.014431795	0.014431795	0.4	NR
					0.4	
0.013766025	1%	1%	1%	1%	0.4	NR
0.013766025	1.44%	1.44%	1.44%	1.44%	0.4	NR
					0.15	
					0.15	
					0.15	
					0.15	
0.014344578	1.49%	1.51%	1.52%	1.60%	0.4 NR	AA
0.014344578	1.49%	1.51%	1.52%	1.60%	0.4 NR	AA
0.013810713	0.014314491	0.014508721	0.014593965	0.015395544	0.4 NR	A
					0.4	
					0.4	
0.013490167	0.013490167	0.013490167	0.013490167	0.013490167	0.4 NR	NR
1.35%	1.35%	1.35%	1.35%	1.35%	0.4 NR	NR
					0.4	
					0.4	
1.35%	1.35%	1.35%	1.35%	1.35%	0.4 NR	NR
					0.4	
1.35%	1.35%	1.35%	1.35%	1.35%	0.4 NR	NR
0.013490167	0.013490167	0.013490167	0.013490167	0.013490167	0.4 NR	NR
2.40%	2.45%	2.45%	2.45%	2.49%	0.4 NR	NR
1.52%	1.59%	1.56%	1.85%	1.85%	0.4 BBB	BBB
1.46%	1.52%	1.56%	1.85%	1.85%	0.4 BBB	BBB
1.44%	1.51%	1.56%	1.85%	1.85%	0.4 A	A
1.44%	1.51%	1.56%	1.85%	1.85%	0.4 A	A
1.44%	1.51%	1.56%	1.85%	1.85%	0.4 BB	BB
					0.4	
1.46%	0.015244295	0.015616933	0.018456	0.018470753	0.4 BBB	BBB
1.44%	1.51%	1.56%	1.85%	1.85%	0.4 A	A
1.39%	1.45%	1.56%	1.85%	1.85%	0.4 BBB	BBB
15.00%	15.00%	15.00%	15.00%	15.00%	0.4	NR
15.00%	15.00%	15.00%	15.00%	15.00%	0.4	NR
15.00%	15.00%	15.00%	15.00%	15.00%	0.4	NR
					0.424999997	
					0.424999997	
					0.424999997	
					0.424999997	
					0.424999997	
					0.3875	
					0.3875	
					0.3875	
					0.3875	
0.040808549	4.31%	4.31%	4.31%	4.31%	0.3875	NR
0.040808549	0.04307049	0.04307049	0.04307049	0.04307049	0.4	NR
1.00%	1.00%	1.00%	1.00%	1.00%	0.4	
1.00%	1.00%	1.00%	1.00%	1.00%	0.4	
0.003660618	0.39%	0.42%	0.47%	0.52%	0.4 NR	B
0.003660618	0.003905345	0.004200506	0.004678716	0.005188963	0.4 NR	BBB
					0.4	
					0.4	
0.003660618	0.39%	0.42%	0.47%	0.52%	0.4 NR	BBB
0.003660618	0.39%	0.42%	0.47%	0.52%	0.4 NR	BBB
0.003660618	0.39%	0.42%	0.47%	0.52%	0.4 NR	B
0.003660618	0.39%	0.42%	0.47%	0.52%	0.4 NR	B
0.003660618	0.39%	0.42%	0.47%	0.52%	0.4 NR	BBB
0.003853282	0.004110889	0.004421585	0.004678716	0.005188963	0.4 NR	BB
					0.4	
0.003660618	0.003905345	0.004200506	0.004678716	0.005188963	0.4 NR	BBB
0.003525753	0.003761463	0.00404575	0.004678716	0.005188963	0.4 NR	BB
0.008186259	0.86%	0.86%	0.94%	1.11%	0.4 NR	BBB
0.008186259	0.86%	0.86%	0.94%	1.11%	0.4 NR	BBB

AA	AA	A	AA	AA	A
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
AA	AA	A	AA	AA	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	BB	BB	BB		
NR	BB	BB	BB		
NR	BB	BB	BB		
NR	BB	BB	BB		
NR	BB	BB	BB		
NR	NR	NR	NR	NR	NR
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
B	B	B	B	B	B
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
B	B	B	B	B	B
B	B	B	B	B	B
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BB	BBB	BBB	A	A	BBB
BB	BBB	BBB	A	A	BBB

NR	NR		BBB	7 Consumer Services
NR	NR		BBB	8 Consumer Services
			NR	Consumer Services
NR	NR		BBB	9 Consumer Services
			NR	Consumer Services
NR	NR		BBB	8 Consumer Services
NR	NR		BBB	7 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Technology
			NR	Technology
			NR	Technology
			NR	Technology
A	A	A	A	9 Consumer Services
A	A	A	A	9 Consumer Services
BBB	BBB	BBB	AA	9 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
		NR	NR	2 Telecommunications
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	8 Consumer Services
			NR	Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	8 Consumer Services
NR	NR	NR	A	8 Consumer Services
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	2 Industrials
			NR	2 Industrials
BB	NR	NR	BB	8 Technology
A	NR	NR	BB	8 Technology
			NR	Technology
			NR	Technology
A	NR	NR	BB	8 Technology
A	NR	NR	BB	8 Technology
BB	NR	NR	BB	8 Technology
BB	NR	NR	BB	8 Technology
A	NR	NR	BB	8 Technology
BBB	NR	NR	BB	8 Technology
			NR	Technology
A	NR	NR	BB	8 Technology
BBB	NR	NR	BB	8 Technology
NR	B	NR	A	13 Industrials
NR	B	NR	A	13 Industrials

N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Entity Tier
N.Amer	United States	B		Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom		B		Thin	Thin	Thin
Europe	United Kingdom		B		Thin	Thin	Thin
Europe	United Kingdom		B		Thin	Thin	Thin
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC				
N.Amer	United States	BB	CCC				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	B	BB		Thin	Thin	Thin
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier					
Entity Tier	Entity Tier					
Entity Tier	Entity Tier					
Entity Tier	Entity Tier					
Entity Tier	Entity Tier					
Thin	Thin	Thin	Thin			Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

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TXTCADMR	31-Jul-08 TXT
TXTCHFMR	31-Jul-08 TXT
TXTEURCR	31-Jul-08 TXT
TXTEURMM	31-Jul-08 TXT
TXTEURMR	31-Jul-08 TXT
TXTEURXR	31-Jul-08 TXT
TXTGBPCR	31-Jul-08 TXT
TXTGBPMR	31-Jul-08 TXT
TXTHKDMR	31-Jul-08 TXT
TXTJPYMR	31-Jul-08 TXT
TXTTWDMR	31-Jul-08 TXT
TXTUSDCR	31-Jul-08 TXT
TXTUSDMM	31-Jul-08 TXT
TXTUSDMR	31-Jul-08 TXT
TXTUSDXR	31-Jul-08 TXT
TXT-FinCorpAUDMR	31-Jul-08 TXT-FinCorp
TXT-FinCorpAUDXR	31-Jul-08 TXT-FinCorp
TXT-FinCorpCADMR	31-Jul-08 TXT-FinCorp
TXT-FinCorpCHFMR	31-Jul-08 TXT-FinCorp
TXT-FinCorpEURCR	31-Jul-08 TXT-FinCorp
TXT-FinCorpEURMM	31-Jul-08 TXT-FinCorp
TXT-FinCorpEURMR	31-Jul-08 TXT-FinCorp
TXT-FinCorpEURXR	31-Jul-08 TXT-FinCorp
TXT-FinCorpGBPMR	31-Jul-08 TXT-FinCorp
TXT-FinCorpGBPXR	31-Jul-08 TXT-FinCorp
TXT-FinCorpHKDMR	31-Jul-08 TXT-FinCorp
TXT-FinCorpHKDXR	31-Jul-08 TXT-FinCorp
TXT-FinCorpJPYMR	31-Jul-08 TXT-FinCorp
TXT-FinCorpJPYXR	31-Jul-08 TXT-FinCorp
TXT-FinCorpSEKMR	31-Jul-08 TXT-FinCorp
TXT-FinCorpSEKXR	31-Jul-08 TXT-FinCorp
TXT-FinCorpTWDCR	31-Jul-08 TXT-FinCorp
TXT-FinCorpTWDMR	31-Jul-08 TXT-FinCorp
TXT-FinCorpUSDCR	31-Jul-08 TXT-FinCorp
TXT-FinCorpUSDMM	31-Jul-08 TXT-FinCorp
TXT-FinCorpUSDMR	31-Jul-08 TXT-FinCorp
TXT-FinCorpUSDXR	31-Jul-08 TXT-FinCorp
TXU-EuropeGrpEURCR	31-Jul-08 TXU-EuropeGrp
TXU-EuropeGrpEURMM	31-Jul-08 TXU-EuropeGrp
TXU-EuropeGrpEURMR	31-Jul-08 TXU-EuropeGrp
TXU-EuropeGrpGBPCR	31-Jul-08 TXU-EuropeGrp
TXU-EuropeGrpUSDCR	31-Jul-08 TXU-EuropeGrp
TXU-EuropeGrpUSDMM	31-Jul-08 TXU-EuropeGrp
TXU-EuropeGrpUSDMR	31-Jul-08 TXU-EuropeGrp
TXU-TexasUSDMR	31-Jul-08 TXU-Texas
TXU-TexasUSDXR	31-Jul-08 TXU-Texas
TXU-TexasAUDCR	31-Jul-08 TXU-Texas
TXU-TexasAUDMR	31-Jul-08 TXU-Texas
TXU-TexasEURCR	31-Jul-08 TXU-Texas
TXU-TexasEURMM	31-Jul-08 TXU-Texas
TXU-TexasEURMR	31-Jul-08 TXU-Texas
TXU-TexasHKDMR	31-Jul-08 TXU-Texas
TXU-TexasJPYMR	31-Jul-08 TXU-Texas
TXU-TexasSEKMR	31-Jul-08 TXU-Texas
TXU-TexasSGDMR	31-Jul-08 TXU-Texas
TXU-TexasTWDCR	31-Jul-08 TXU-Texas
TXU-TexasUSDCR	31-Jul-08 TXU-Texas
TXU-TexasUSDMM	31-Jul-08 TXU-Texas
TXU-TexasUSDMR	31-Jul-08 TXU-Texas
TXU-TexasUSDXR	31-Jul-08 TXU-Texas
TXU-USHldgUSDCR	31-Jul-08 TXU-USHldg
TXU-USHldgUSDMR	31-Jul-08 TXU-USHldg
TXU-USHldgUSDXR	31-Jul-08 TXU-USHldg
TYCLAUDMR	31-Jul-08 TYCL
TYCLAUDXR	31-Jul-08 TYCL
TYCLCHFMR	31-Jul-08 TYCL
TYCLCHFXR	31-Jul-08 TYCL
TYCLEURCR	31-Jul-08 TYCL
TYCLEURMM	31-Jul-08 TYCL
TYCLEURMR	31-Jul-08 TYCL
TYCLEURXR	31-Jul-08 TYCL
TYCLGBPMR	31-Jul-08 TYCL
TYCLGBPXR	31-Jul-08 TYCL
TYCLHKDMR	31-Jul-08 TYCL

Textron Inc	8GB523	SNRFOR	CAD
Textron Inc	8GB523	SNRFOR	CHF
Textron Inc	8GB523	SNRFOR	EUR
Textron Inc	8GB523	SNRFOR	EUR
Textron Inc	8GB523	SNRFOR	EUR
Textron Inc	8GB523	SNRFOR	EUR
Textron Inc	8GB523	SNRFOR	GBP
Textron Inc	8GB523	SNRFOR	GBP
Textron Inc	8GB523	SNRFOR	HKD
Textron Inc	8GB523	SNRFOR	JPY
Textron Inc	8GB523	SNRFOR	TWD
Textron Inc	8GB523	SNRFOR	USD
Textron Inc	8GB523	SNRFOR	USD
Textron Inc	8GB523	SNRFOR	USD
Textron Inc	8GB523	SNRFOR	USD
Textron Finl Corp	8GB4AI	SNRFOR	AUD
Textron Finl Corp	8GB4AI	SNRFOR	AUD
Textron Finl Corp	8GB4AI	SNRFOR	CAD
Textron Finl Corp	8GB4AI	SNRFOR	CHF
Textron Finl Corp	8GB4AI	SNRFOR	EUR
Textron Finl Corp	8GB4AI	SNRFOR	EUR
Textron Finl Corp	8GB4AI	SNRFOR	EUR
Textron Finl Corp	8GB4AI	SNRFOR	EUR
Textron Finl Corp	8GB4AI	SNRFOR	GBP
Textron Finl Corp	8GB4AI	SNRFOR	GBP
Textron Finl Corp	8GB4AI	SNRFOR	HKD
Textron Finl Corp	8GB4AI	SNRFOR	HKD
Textron Finl Corp	8GB4AI	SNRFOR	JPY
Textron Finl Corp	8GB4AI	SNRFOR	JPY
Textron Finl Corp	8GB4AI	SNRFOR	SEK
Textron Finl Corp	8GB4AI	SNRFOR	SEK
Textron Finl Corp	8GB4AI	SNRFOR	TWD
Textron Finl Corp	8GB4AI	SNRFOR	TWD
Textron Finl Corp	8GB4AI	SNRFOR	USD
Textron Finl Corp	8GB4AI	SNRFOR	USD
Textron Finl Corp	8GB4AI	SNRFOR	USD
Textron Finl Corp	8GB4AI	SNRFOR	USD
TXU Eurp Gp plc	8FA4GG	SNRFOR	EUR
TXU Eurp Gp plc	8FA4GG	SNRFOR	EUR
TXU Eurp Gp plc	8FA4GG	SNRFOR	EUR
TXU Eurp Gp plc	8FA4GG	SNRFOR	GBP
TXU Eurp Gp plc	8FA4GG	SNRFOR	USD
TXU Eurp Gp plc	8FA4GG	SNRFOR	USD
TXU Eurp Gp plc	8FA4GG	SNRFOR	USD
TX Competitive Elec Hldgs Co LLC	8GA55H	SECDOM	USD
TX Competitive Elec Hldgs Co LLC	8GA55H	SECDOM	USD
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	AUD
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	AUD
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	EUR
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	EUR
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	EUR
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	HKD
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	JPY
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	SEK
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	SGD
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	TWD
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	USD
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	USD
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	USD
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	USD
TXU US Hldgs Co	8FA48X	SNRFOR	USD
TXU US Hldgs Co	8FA48X	SNRFOR	USD
TXU US Hldgs Co	8FA48X	SNRFOR	USD
Tyco Intl Ltd	GPA570	SNRFOR	AUD
Tyco Intl Ltd	GPA570	SNRFOR	AUD
Tyco Intl Ltd	GPA570	SNRFOR	CHF
Tyco Intl Ltd	GPA570	SNRFOR	CHF
Tyco Intl Ltd	GPA570	SNRFOR	EUR
Tyco Intl Ltd	GPA570	SNRFOR	EUR
Tyco Intl Ltd	GPA570	SNRFOR	EUR
Tyco Intl Ltd	GPA570	SNRFOR	EUR
Tyco Intl Ltd	GPA570	SNRFOR	GBP
Tyco Intl Ltd	GPA570	SNRFOR	GBP
Tyco Intl Ltd	GPA570	SNRFOR	HKD

MR	Composite						
MR	Composite	0.44%	0.39%	0.45%	0.61%	0.67%	0.77%
CR	Composite	0.44%	0.41%	0.48%	0.62%	0.71%	0.81%
MM	Composite	0.44%	0.40%	0.45%	0.60%	0.68%	0.78%
MR	Composite	0.0043585	0.003921794	0.00445	0.00607949	0.00671068	0.007695707
XR	Composite	0.0043585	0.003696493	0.004432147	0.005855509	0.006433184	0.007403593
CR	Composite						
MR	Composite	0.44%	0.39%	0.45%	0.61%	0.67%	0.77%
MR	Composite	0.44%	0.39%	0.45%	0.61%	0.67%	0.77%
MR	Composite	0.44%	0.39%	0.45%	0.58%	0.69%	0.80%
MR	Composite	0.44%	0.39%	0.45%	0.61%	0.67%	0.77%
CR	Composite	0.44%	0.41%	0.48%	0.62%	0.71%	0.81%
MM	Composite						
MR	Composite	0.0043585	0.003921794	0.00445	0.00607949	0.00671068	0.007695707
XR	Composite	0.44%	0.37%	0.44%	0.59%	0.64%	0.74%
MR	Composite	0.64%	0.72%	0.86%	0.95%	1.09%	1.19%
XR	Composite	0.64%	0.72%	0.86%	0.95%	1.09%	1.19%
MR	Composite	0.64%	0.73%	0.87%	0.97%	1.12%	1.20%
MR	Composite	0.64%	0.73%	0.87%	0.97%	1.12%	1.20%
CR	Composite	0.64%	0.76%	0.91%	1.01%	1.16%	1.26%
MM	Composite						
MR	Composite	0.006445833	0.007317378	0.008672786	0.00973613	0.011162162	0.012019241
XR	Composite	0.64%	0.69%	0.84%	0.94%	1.05%	1.16%
MR	Composite	0.64%	0.73%	0.87%	0.97%	1.12%	1.20%
XR	Composite	0.64%	0.69%	0.84%	0.94%	1.05%	1.16%
MR	Composite	0.64%	0.73%	0.87%	0.97%	1.12%	1.20%
XR	Composite	0.64%	0.69%	0.84%	0.94%	1.05%	1.16%
MR	Composite	0.64%	0.72%	0.86%	1.00%	1.11%	1.22%
XR	Composite	0.006445833	0.007185439	0.008573726	0.00967422	0.010661346	0.011746023
MR	Composite	0.64%	0.73%	0.87%	0.97%	1.12%	1.20%
XR	Composite	0.64%	0.69%	0.84%	0.94%	1.05%	1.16%
CR	Composite	0.006445833	0.007575692	0.009116036	0.010106025	0.011625073	0.012644675
MR	Composite	0.006445833	0.007317378	0.008672786	0.00973613	0.011162162	0.012019241
CR	Composite	0.006445833	0.007575692	0.009116036	0.010106025	0.011625073	0.012644675
MM	Composite						
MR	Composite	0.006445833	0.007317378	0.008672786	0.00973613	0.011162162	0.012019241
XR	Composite	0.64%	0.69%	0.84%	0.94%	1.05%	1.16%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
MR	Composite	2.13%	2.13%	2.90%	4.50%	4.85%	3.95%
XR	Composite	2.13%	2.13%	2.90%	4.50%	4.85%	3.95%
CR	Composite	1.79%	2.35%	3.58%	4.66%	5.07%	5.51%
MR	Composite	1.79%	2.35%	3.58%	4.66%	5.07%	5.51%
CR	Composite						
MM	Composite						
MR	Composite	1.81%	2.35%	3.59%	4.66%	5.08%	5.51%
MR	Composite	1.81%	2.35%	3.59%	4.66%	5.08%	5.51%
MR	Composite	1.79%	2.35%	3.58%	4.66%	5.07%	5.51%
MR	Composite	1.81%	2.35%	3.59%	4.66%	5.08%	5.51%
MR	Composite	1.81%	2.35%	3.59%	4.66%	5.08%	5.51%
CR	Composite	1.90%	2.47%	3.78%	4.91%	5.34%	5.81%
CR	Composite	1.90%	2.47%	3.78%	4.91%	5.34%	5.81%
MM	Composite						
MR	Composite	0.018081	0.023489554	0.035885929	0.046608	0.050779595	0.055107913
XR	Composite	0.017411143	0.022624149	0.034544798	0.044890863	0.048881934	0.053204486
CR	Composite	1.98%	4.05%	3.41%	4.95%	5.43%	5.95%
MR	Composite	0.019825293	0.0405	0.034128507	0.049462104	0.051595701	0.056516667
XR	Composite	1.98%	4.05%	3.41%	4.95%	4.97%	5.44%
MR	Composite						
XR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.66%	0.72%	0.78%	0.88%	0.98%	1.10%
XR	Composite						
MR	Composite	0.66%	0.72%	0.78%	0.88%	0.98%	1.10%
XR	Composite						
MR	Composite						

					0.4	
0.008184023	0.87%	0.86%	0.94%	1.11%	0.4 NR	AA
0.008642413	0.91%	0.86%	0.99%	1.11%	0.4 NR	A
0.008296717	0.88%	0.86%	0.95%	1.11%	0.4 NR	A
0.008184023	0.008661563	0.0086125	0.009409818	0.011054911	0.4 NR	AA
0.00804247	0.008292992	0.0086125	0.009063141	0.011054911	0.4 NR	A
					0.4	
0.008184023	0.87%	0.86%	0.94%	1.11%	0.4 NR	AA
0.008184023	0.87%	0.86%	0.94%	1.11%	0.4 NR	AA
0.00837771	0.87%	0.86%	0.94%	1.11%	0.4 NR	BBB
0.008184023	0.87%	0.86%	0.94%	1.11%	0.4 NR	AA
0.008642413	0.91%	0.86%	0.99%	1.11%	0.4 NR	A
					0.4	
0.008184023	0.008661563	0.0086125	0.009409818	0.011054911	0.4 NR	AA
0.00804247	0.83%	0.86%	0.91%	1.11%	0.4 NR	A
0.011803084	1.12%	1.31%	1.31%	1.31%	0.4 NR	BBB
0.011803084	1.12%	1.31%	1.31%	1.31%	0.4 NR	BBB
0.011834417	1.14%	1.31%	1.31%	1.31%	0.4 NR	A
0.011834417	1.14%	1.31%	1.31%	1.31%	0.4 NR	A
0.012399994	1.18%	1.31%	1.31%	1.31%	0.4 NR	A
					0.4	
0.011834417	0.011354638	0.01307109	0.01307109	0.01307109	0.4 NR	A
0.011599333	1.08%	1.31%	1.31%	1.31%	0.4 NR	A
0.011834417	1.14%	1.31%	1.31%	1.31%	0.4 NR	A
0.011599333	1.08%	1.31%	1.31%	1.31%	0.4 NR	A
0.011834417	1.14%	1.31%	1.31%	1.31%	0.4 NR	A
0.011599333	1.08%	1.31%	1.31%	1.31%	0.4 NR	A
0.011803084	1.12%	1.31%	1.31%	1.31%	0.4 NR	BBB
0.011803084	0.011217225	0.01307109	0.01307109	0.01307109	NR	BBB
0.011834417	1.14%	1.31%	1.31%	1.31%	0.4 NR	A
0.011599333	1.08%	1.31%	1.31%	1.31%	0.4 NR	A
0.012399994	0.011810744	0.01307109	0.01307109	0.01307109	0.4 NR	A
0.011834417	0.011354638	0.01307109	0.01307109	0.01307109	0.4 NR	A
0.012399994	0.011810744	0.01307109	0.01307109	0.01307109	0.4 NR	A
					0.4	
0.011834417	0.011354638	0.01307109	0.01307109	0.01307109	0.4 NR	A
0.011599333	1.08%	1.31%	1.31%	1.31%	0.4 NR	A
					0.1	
					0.1	
					0.1	
					0.1	
					0.1	
					0.1	
					0.1	
0.0432	4.25%	4.32%	4.91%	4.85%	0.725	NR
0.0432	4.25%	4.32%	4.91%	4.85%	0.725	NR
0.056068726	5.69%	5.65%	5.69%	5.66%	0.4 BB	BBB
0.056068726	5.69%	5.65%	5.69%	5.66%	0.4 BB	BBB
					0.4	
					0.4	
0.056145537	5.69%	5.65%	5.70%	5.70%	0.4 A	AA
0.056145537	5.69%	5.65%	5.70%	5.70%	0.4 A	AA
0.056068726	5.69%	5.65%	5.69%	5.66%	0.4 BB	BBB
0.056145537	5.69%	5.65%	5.70%	5.70%	0.4 A	AA
0.056145537	5.69%	5.65%	5.70%	5.70%	0.4 A	AA
0.059221055	5.99%	5.95%	6.05%	6.00%	0.4 BBB	A
0.059221055	5.99%	5.95%	6.05%	6.00%	0.4 BBB	A
					0.4	
0.056145537	0.05689793	0.056501873	0.05696275	0.057019195	0.4 A	AA
0.054187266	0.05480169	0.054420225	0.055384378	0.054867574	0.4 BBB	A
0.060802175	6.38%	5.84%	5.90%	5.91%	0.45 NR	NR
0.057762066	0.060607466	0.058420124	0.058999823	0.059131493	0.45 NR	NR
0.05563399	5.84%	5.84%	5.90%	5.91%	0.45 NR	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.011448125	1.22%	1.62%	1.66%	1.69%	0.4 BBB	A
					0.4	
0.011448125	1.22%	1.62%	1.66%	1.69%	0.4 BBB	A
					0.4	
					0.4	

A	AA	AA	AAA	AAA	AA
BBB	A	A	AA	AA	A
BBB	A	A	AA	AA	A
A	AA	AA	AAA	AAA	AA
A	A	A	AA	A	A
A	AA	AA	AAA	AAA	AA
A	AA	AA	AAA	AAA	AA
BB	BBB	A	A	A	A
A	AA	AA	AAA	AAA	AA
BBB	A	A	AA	AA	A
A	AA	AA	AAA	AAA	AA
A	A	A	AA	A	A
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	A	A

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB

AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	A
NR	NR	BBB	BBB	BBB	BBB
NR	NR	A	A	A	A
NR	NR	BBB	BBB	BBB	BBB

A	A	A	AA	BBB	BBB
A	A	A	AA	BBB	BBB

			NR	Industrials
NR	BBB	NR	A	12 Industrials
NR	BB	NR	A	13 Industrials
NR	BB	NR	A	13 Industrials
NR	BBB	NR	A	12 Industrials
NR	BB	NR	BBB	7 Industrials
			NR	Industrials
NR	BBB	NR	A	12 Industrials
NR	BBB	NR	A	12 Industrials
NR	B	NR	A	3 Industrials
NR	BBB	NR	A	12 Industrials
NR	BB	NR	A	13 Industrials
			NR	Industrials
NR	BBB	NR	A	12 Industrials
NR	BB	NR	BBB	7 Industrials
NR			AA	12 Industrials
NR			AA	12 Industrials
NR			A	11 Industrials
NR			A	11 Industrials
NR			AA	12 Industrials
			NR	Industrials
NR			A	11 Industrials
NR			A	7 Industrials
NR			A	11 Industrials
NR			A	7 Industrials
NR			A	11 Industrials
NR			A	7 Industrials
NR			A	3 Industrials
NR			A	3 Industrials
NR			A	11 Industrials
NR			A	7 Industrials
NR			AA	12 Industrials
NR			A	11 Industrials
NR			AA	12 Industrials
			NR	Industrials
NR			A	11 Industrials
NR			A	7 Industrials
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
BB	BB	BBB	AA	12 Utilities
BB	BB	BBB	AA	12 Utilities
			NR	Utilities
			NR	Utilities
A	A	AA	AA	11 Utilities
A	A	AA	AA	11 Utilities
BB	BB	BBB	AA	12 Utilities
A	A	AA	AA	11 Utilities
A	A	AA	AA	11 Utilities
BBB	BBB	A	AA	12 Utilities
BBB	BBB	A	AA	12 Utilities
			NR	Utilities
A	A	AA	AA	11 Utilities
BBB	BBB	A	AA	12 Utilities
NR	NR	NR	NR	3 Utilities
NR	NR	NR	NR	3 Utilities
NR	NR	NR	NR	3 Utilities
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	BBB	7 Industrials
			NR	Industrials
NR	NR	NR	BBB	7 Industrials
			NR	Industrials
			NR	Industrials

N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	CCC				
N.Amer	United States	BBB	CCC				
N.Amer	United States	BBB	CCC				
N.Amer	United States	BBB	CCC				
N.Amer	United States	BBB	CCC				
N.Amer	United States	BBB	CCC				
N.Amer	United States	BBB	CCC				
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB		Thin	Thin	Thin
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	United States	B	BB	Thin	Thin	Thin	Thin
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin		
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		

Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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TYCLJPYMR	31-Jul-08 TYCL
TYCLNZDMR	31-Jul-08 TYCL
TYCLNZDXR	31-Jul-08 TYCL
TYCLSGDMR	31-Jul-08 TYCL
TYCLTWDMR	31-Jul-08 TYCL
TYCLUSDCR	31-Jul-08 TYCL
TYCLUSDMM	31-Jul-08 TYCL
TYCLUSDMR	31-Jul-08 TYCL
TYCLUSDXR	31-Jul-08 TYCL
TYCL-IntFinEURCR	31-Jul-08 TYCL-IntFin
TYCL-IntFinEURMM	31-Jul-08 TYCL-IntFin
TYCL-IntFinEURMR	31-Jul-08 TYCL-IntFin
TYCL-IntFinEURXR	31-Jul-08 TYCL-IntFin
TYCL-IntFinGBPCR	31-Jul-08 TYCL-IntFin
TYCL-IntFinGBPMR	31-Jul-08 TYCL-IntFin
TYCL-IntFinJPYMM	31-Jul-08 TYCL-IntFin
TYCL-IntFinUSDCR	31-Jul-08 TYCL-IntFin
TYCL-IntFinUSDMM	31-Jul-08 TYCL-IntFin
TYCL-IntFinUSDMR	31-Jul-08 TYCL-IntFin
TYCL-IntFinUSDXR	31-Jul-08 TYCL-IntFin
TYECOGEURMM	31-Jul-08 TYECOG
TYECOGEURMR	31-Jul-08 TYECOG
TYECOGJPYMM	31-Jul-08 TYECOG
TYECOGJPYMR	31-Jul-08 TYECOG
TYECOGUSDCR	31-Jul-08 TYECOG
TYECOGUSDMM	31-Jul-08 TYECOG
TYECOGUSDMR	31-Jul-08 TYECOG
TYECOGUSDXR	31-Jul-08 TYECOG
TYELETDAUDMR	31-Jul-08 TYELETD
TYELETDAUDXR	31-Jul-08 TYELETD
TYELETDCHFMR	31-Jul-08 TYELETD
TYELETDCHFXR	31-Jul-08 TYELETD
TYELETDEURCR	31-Jul-08 TYELETD
TYELETDEURMM	31-Jul-08 TYELETD
TYELETDEURMR	31-Jul-08 TYELETD
TYELETDEURXR	31-Jul-08 TYELETD
TYELETDHKDMR	31-Jul-08 TYELETD
TYELETDJPYMR	31-Jul-08 TYELETD
TYELETDNZDMR	31-Jul-08 TYELETD
TYELETDNZDXR	31-Jul-08 TYELETD
TYELETDSGDMR	31-Jul-08 TYELETD
TYELETDUSDCR	31-Jul-08 TYELETD
TYELETDUSDMM	31-Jul-08 TYELETD
TYELETDUSDMR	31-Jul-08 TYELETD
TYELETDUSDXR	31-Jul-08 TYELETD
UAEEURCR	31-Jul-08 UAE
UAEUSDCR	31-Jul-08 UAE
UAEUSDMR	31-Jul-08 UAE
UAE-DGSEURCR	31-Jul-08 UAE-DGS
UAE-DGSUSDCR	31-Jul-08 UAE-DGS
UALEURCR	31-Jul-08 UAL
UALEURMR	31-Jul-08 UAL
UALEURXR	31-Jul-08 UAL
UALUSDCR	31-Jul-08 UAL
UALUSDMR	31-Jul-08 UAL
UALUSDXR	31-Jul-08 UAL
UALUSDXR	31-Jul-08 UAL
UAL-UnitdAirIncEURMM	31-Jul-08 UAL-UnitdAirInc
UAL-UnitdAirIncUSDXR	31-Jul-08 UAL-UnitdAirInc
UBBEURCR	31-Jul-08 UBB
UBBEURMM	31-Jul-08 UBB
UBBUSDCR	31-Jul-08 UBB
UBBUSDMM	31-Jul-08 UBB
UBEEURMR	31-Jul-08 UBE
UBEJPYCR	31-Jul-08 UBE
UBEJPYXR	31-Jul-08 UBE
UBEUSDCR	31-Jul-08 UBE
UBSEURCR	31-Jul-08 UBS
UBSEURMM	31-Jul-08 UBS
UBSEURMR	31-Jul-08 UBS
UBSUSDCR	31-Jul-08 UBS
UBSUSDMM	31-Jul-08 UBS
UBSUSDMR	31-Jul-08 UBS
UBSAUDCR	31-Jul-08 UBS

Tyco Intl Ltd	GPA570	SNRFOR	JPY
Tyco Intl Ltd	GPA570	SNRFOR	NZD
Tyco Intl Ltd	GPA570	SNRFOR	NZD
Tyco Intl Ltd	GPA570	SNRFOR	SGD
Tyco Intl Ltd	GPA570	SNRFOR	TWD
Tyco Intl Ltd	GPA570	SNRFOR	USD
Tyco Intl Ltd	GPA570	SNRFOR	USD
Tyco Intl Ltd	GPA570	SNRFOR	USD
Tyco Intl Ltd	GPA570	SNRFOR	USD
Tyco Intl Fin SA	LUCAAJ	SNRFOR	EUR
Tyco Intl Fin SA	LUCAAJ	SNRFOR	EUR
Tyco Intl Fin SA	LUCAAJ	SNRFOR	EUR
Tyco Intl Fin SA	LUCAAJ	SNRFOR	EUR
Tyco Intl Fin SA	LUCAAJ	SNRFOR	GBP
Tyco Intl Fin SA	LUCAAJ	SNRFOR	GBP
Tyco Intl Fin SA	LUCAAJ	SNRFOR	JPY
Tyco Intl Fin SA	LUCAAJ	SNRFOR	USD
Tyco Intl Fin SA	LUCAAJ	SNRFOR	USD
Tyco Intl Fin SA	LUCAAJ	SNRFOR	USD
Tyco Intl Fin SA	LUCAAJ	SNRFOR	USD
Tyco Electrs Group SA	LUCAAI	SNRFOR	EUR
Tyco Electrs Group SA	LUCAAI	SNRFOR	EUR
Tyco Electrs Group SA	LUCAAI	SNRFOR	JPY
Tyco Electrs Group SA	LUCAAI	SNRFOR	JPY
Tyco Electrs Group SA	LUCAAI	SNRFOR	USD
Tyco Electrs Group SA	LUCAAI	SNRFOR	USD
Tyco Electrs Group SA	LUCAAI	SNRFOR	USD
Tyco Electrs Group SA	LUCAAI	SNRFOR	USD
TYCO Electrs LTD	GPA58T	SNRFOR	AUD
TYCO Electrs LTD	GPA58T	SNRFOR	AUD
TYCO Electrs LTD	GPA58T	SNRFOR	CHF
TYCO Electrs LTD	GPA58T	SNRFOR	CHF
TYCO Electrs LTD	GPA58T	SNRFOR	EUR
TYCO Electrs LTD	GPA58T	SNRFOR	EUR
TYCO Electrs LTD	GPA58T	SNRFOR	EUR
TYCO Electrs LTD	GPA58T	SNRFOR	EUR
TYCO Electrs LTD	GPA58T	SNRFOR	HKD
TYCO Electrs LTD	GPA58T	SNRFOR	JPY
TYCO Electrs LTD	GPA58T	SNRFOR	NZD
TYCO Electrs LTD	GPA58T	SNRFOR	NZD
TYCO Electrs LTD	GPA58T	SNRFOR	SGD
TYCO Electrs LTD	GPA58T	SNRFOR	USD
TYCO Electrs LTD	GPA58T	SNRFOR	USD
TYCO Electrs LTD	GPA58T	SNRFOR	USD
TYCO Electrs LTD	GPA58T	SNRFOR	USD
Utd Arab Emirates	MVD42O	SNRFOR	EUR
Utd Arab Emirates	MVD42O	SNRFOR	USD
Utd Arab Emirates	MVD42O	SNRFOR	USD
Dubai Glob Sukuk FZCO	MOAGBM	SNRFOR	EUR
Dubai Glob Sukuk FZCO	MOAGBM	SNRFOR	USD
UAL Corp	9J279D	SNRFOR	EUR
UAL Corp	9J279D	SNRFOR	EUR
UAL Corp	9J279D	SNRFOR	EUR
UAL Corp	9J279D	SNRFOR	USD
UAL Corp	9J279D	SNRFOR	USD
UAL Corp	9J279D	SNRFOR	USD
UAL Corp	9J279D	SUBLT2	USD
Utd Air Lines Inc	999B9G	SECDOM	EUR
Utd Air Lines Inc	999B9G	SECDOM	USD
Unibanco Unico de Bcos Brasileiros S A	PYD86X	SNRFOR	EUR
Unibanco Unico de Bcos Brasileiros S A	PYD86X	SNRFOR	EUR
Unibanco Unico de Bcos Brasileiros S A	PYD86X	SNRFOR	USD
Unibanco Unico de Bcos Brasileiros S A	PYD86X	SNRFOR	USD
Ube Inds Ltd	9J37A6	SNRFOR	EUR
Ube Inds Ltd	9J37A6	SNRFOR	JPY
Ube Inds Ltd	9J37A6	SNRFOR	JPY
Ube Inds Ltd	9J37A6	SNRFOR	USD
UBS AG	HPHB2J	PREFT1	EUR
UBS AG	HPHB2J	PREFT1	EUR
UBS AG	HPHB2J	PREFT1	EUR
UBS AG	HPHB2J	PREFT1	USD
UBS AG	HPHB2J	PREFT1	USD
UBS AG	HPHB2J	PREFT1	USD
UBS AG	HPHB2J	SNRFOR	AUD

MR	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
MR	Composite	0.66%	0.72%	0.78%	0.88%	0.98%	1.10%
CR	Composite						
MM	Composite						
MR	Composite	0.66%	0.72%	0.78%	0.88%	0.98%	1.10%
XR	Composite	0.66%	0.70%	0.76%	0.86%	0.95%	1.07%
CR	Composite						
MM	Composite	0.006899028	0.006487474	0.00763	0.008996246	0.010790724	0.011455724
MR	Composite	0.006899028	0.006419896	0.00763	0.008902535	0.01067832	0.011336393
XR	Composite						
CR	Composite						
MR	Composite	0.006899028	0.006419896	0.00763	0.008902535	0.01067832	0.011336393
MM	Composite	0.006899028	0.006464667	0.00763	0.008964667	0.01073375	0.011396625
CR	Composite	0.69%	0.68%	0.76%	0.94%	1.12%	1.19%
MM	Composite	0.006899028	0.006487474	0.00763	0.008996246	0.010790724	0.011455724
MR	Composite	0.69%	0.64%	0.76%	0.89%	1.07%	1.13%
XR	Composite	0.006899028	0.006183373	0.00763	0.008574547	0.010284909	0.010918737
MM	Composite	0.0068	0.0065	0.008895967	0.009478014	0.010853313	0.011667963
MR	Composite	0.0068	0.0065	0.008895967	0.009379284	0.010853313	0.011667963
MM	Composite	0.0068	0.0065	0.008895967	0.009281533	0.010853313	0.011667963
MR	Composite	0.0068	0.0065	0.008895967	0.009281533	0.010853313	0.011667963
CR	Composite	0.0068	0.0065	0.008895967	0.009872931	0.010853313	0.011667963
MM	Composite	0.68%	0.65%	0.89%	0.95%	1.09%	1.17%
MR	Composite	0.0068	0.0065	0.008895967	0.009379284	0.010853313	0.011667963
XR	Composite	0.0068	0.0065	0.008895967	0.009033732	0.010853313	0.011667963
MR	Composite	0.64%	0.55%	0.74%	0.86%	0.98%	1.09%
XR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.67%	0.58%	0.78%	0.91%	1.03%	1.14%
MM	Composite						
MR	Composite	0.64%	0.55%	0.74%	0.86%	0.97%	1.09%
XR	Composite	0.61%	0.53%	0.71%	0.83%	0.95%	1.04%
MR	Composite	0.64%	0.55%	0.74%	0.86%	0.97%	1.09%
MR	Composite	0.64%	0.55%	0.74%	0.86%	0.98%	1.09%
MR	Composite						
XR	Composite						
MR	Composite	0.64%	0.55%	0.74%	0.86%	0.97%	1.09%
CR	Composite	0.67%	0.58%	0.78%	0.91%	1.03%	1.14%
MM	Composite						
MR	Composite	0.64%	0.55%	0.74%	0.86%	0.97%	1.09%
XR	Composite	0.61%	0.53%	0.71%	0.83%	0.95%	1.04%
CR	Composite	0.25%	0.25%	0.34%	0.34%	0.51%	0.58%
CR	Composite	0.25%	0.25%	0.34%	0.34%	0.51%	0.58%
MR	Composite	0.25%	0.25%	0.34%	0.34%	0.51%	0.58%
CR	Composite	1.00%	1.00%	1.24%	1.24%	1.55%	1.55%
CR	Composite	1.00%	1.00%	1.24%	1.24%	1.55%	1.55%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	29.13%	29.32%	34.61%	32.57%	33.09%	27.58%
XR	Composite	0.2913	0.282521058	0.333364506	0.313854878	0.33085	0.275813955
XR	Composite	0.108769604	0.225284425	0.33915538	0.45175	0.4624	0.4668
MM	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.50%	0.50%	0.74%	0.92%	0.92%	1.24%
MM	Composite	0.50%	0.50%	0.74%	0.92%	0.92%	1.24%
MR	Composite	0.38%	0.51%	0.62%	0.64%	0.85%	0.91%
CR	Composite	0.38%	0.50%	0.62%	0.64%	0.85%	0.91%
XR	Composite	0.00381	0.003895833	0.0061664	0.00644	0.006528278	0.006989845
CR	Composite						
CR	Composite	2.07%	2.07%	2.07%	2.07%	2.07%	2.07%
MM	Composite	0.020725	0.020725	0.020725	0.020725	0.020725	0.020725
MR	Composite						
CR	Composite						
MM	Composite	0.020725	0.020725	0.020725	0.020725	0.020725	0.020725
MR	Composite	2.07%	2.07%	2.07%	2.07%	2.07%	2.07%
CR	Composite						

					0.4	
					0.4	
					0.4	
					0.4	
0.011448125	1.22%	1.62%	1.66%	1.69%	0.4 BBB	A
					0.4	
					0.4	
0.011448125	1.22%	1.62%	1.66%	1.69%	0.4 BBB	A
0.010941333	1.13%	1.62%	1.66%	1.69%	0.4 BB	A
					0.4	
0.011639298	0.0107	0.0130885	0.013132	0.0119	0.4 NR	B
0.011518056	0.0107	0.0130885	0.013132	0.0119	0.4 NR	B
					0.4	
					0.4	
0.011518056	0.0107	0.0130885	0.013132	0.0119	0.4 NR	B
0.0116	0.0107	0.0130885	0.013132	0.0119	0.4 NR	CCC
0.012124269	1.07%	1.31%	1.31%	1.19%	0.4 NR	B
0.011639298	0.0107	0.0130885	0.013132	0.0119	0.4 NR	B
0.011518056	1.07%	1.31%	1.31%	1.19%	0.4 NR	B
0.011093706	0.0107	0.0130885	0.013132	0.0119	0.4 NR	B
0.011458113	0.011650083	0.0126385	0.0154		0.4 NR	NR
0.011458113	0.011650083	0.0126385	0.0154		0.4 NR	NR
0.011458113	0.011650083	0.0126385	0.0154		0.4 NR	NR
0.011458113	0.011650083	0.0126385	0.0154		0.4 NR	NR
0.011458113	0.011650083	0.0126385	0.0154		0.4 NR	NR
0.011458113	1.17%	1.26%	1.54%		0.4 NR	NR
0.011458113	0.011650083	0.0126385	0.0154		0.4 NR	NR
0.011458113	0.011650083	0.0126385	0.0154		0.4 NR	NR
0.011199895	1.18%	1.55%	1.61%	1.56%	0.4 B	BB
					0.4	
					0.4	
					0.4	
0.011833911	1.25%	1.64%	1.70%	1.66%	0.4 BB	BBB
					0.4	
0.011521	1.18%	1.56%	1.62%	1.58%	0.4 BBB	A
0.011096542	1.14%	1.50%	1.56%	1.53%	0.4 BB	BBB
0.011521	1.18%	1.56%	1.62%	1.58%	0.4 BBB	A
0.011199895	1.18%	1.55%	1.61%	1.56%	0.4 B	BB
					0.4	
					0.4	
0.011521	1.18%	1.56%	1.62%	1.58%	0.4 BBB	A
0.011833911	1.25%	1.64%	1.70%	1.66%	0.4 BB	BBB
					0.4	
0.011521	1.18%	1.56%	1.62%	1.58%	0.4 BBB	A
0.011096542	1.14%	1.50%	1.56%	1.53%	0.4 BB	BBB
0.0066	0.75%	0.75%	0.75%	0.75%	0.25	NR
0.0066	0.75%	0.75%	0.75%	0.75%	0.25	NR
0.0066	0.75%	0.75%	0.75%	0.75%	0.25	NR
1.55%	1.55%	1.55%	1.55%	1.55%	0.35	NR
1.55%	1.55%	1.55%	1.55%	1.55%	0.35	NR
					0.22	
					0.22	
					0.22	
					0.22	
0.249731075	22.79%	22.79%	30.71%	30.71%	0.22 NR	BBB
0.249731075	0.227871405	0.227871405	0.3071115	0.3071115	0.22 NR	A
0.190136038	0.177242199	0.177242199	0.177242199	0.177242199	0.2 NR	NR
					0.745	
					0.745	
					0.375	
					0.375	
1.24%	1.24%	1.24%	1.24%	1.24%	0.375	NR
1.24%	1.24%	1.24%	1.24%	1.24%	0.375	NR
0.009790891	1.13%	1.17%	1.21%	1.25%	NR	BB
0.009790891	1.13%	1.17%	1.21%	1.25%	0.3 NR	A
0.007343168	0.01132	0.0117162	0.0121273	0.01253	0.3 NR	BBB
					0.3	
2.07%	2.07%	2.07%	2.07%	2.07%	0.1	
0.020725	0.020725	0.020725	0.020725	0.020725	0.1	
					0.1	
					0.1	
0.020725	0.020725	0.020725	0.020725	0.020725	0.1	
2.07%	2.07%	2.07%	2.07%	2.07%	0.1	
					0.4	

A	A	A	AA	BBB	BBB
A	A	A	AA	BBB	BBB
A	A	BBB	A	BBB	BBB
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BB	BB	BB	BB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	BBB	BBB	NR
NR	B	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
NR	CCC	NR	NR	NR	NR
NR	CCC	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
B	BB	B	BB	BB	BB
BB	BBB	BB	BBB	BBB	BBB
BBB	A	BBB	A	A	A
BB	BBB	BB	BBB	BBB	BBB
BBB	A	BBB	A	A	A
B	BB	B	BB	BB	BB
BBB	A	BBB	A	A	A
BB	BBB	BB	BBB	BBB	BBB
BBB	A	BBB	A	A	A
BB	BBB	BB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
A	A	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR		NR		
NR	NR		NR		
NR	NR	BB	BBB	BB	BB
NR	NR	A	A	A	BB
NR	NR	BBB	BBB	BBB	BB
			NR		
			NR		
			NR		
			NR		

			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	BBB	7 Industrials
			NR	Industrials
			NR	Industrials
NR	NR	NR	BBB	7 Industrials
NR	NR	NR	A	7 Industrials
			NR	Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
NR	NR		NR	2 Industrials
B	B	B	BB	7 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
BB	BB	BB	BB	7 Industrials
			NR	Industrials
BBB	BB	BBB	BB	7 Industrials
BB	BB	BBB	BB	7 Industrials
BBB	BB	BBB	BB	7 Industrials
B	B	B	BB	7 Industrials
			NR	Industrials
			NR	Industrials
BBB	BB	BBB	BB	7 Industrials
BB	BB	BB	BB	7 Industrials
			NR	Industrials
BBB	BB	BBB	BB	7 Industrials
BB	BB	BBB	BB	7 Industrials
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
	NR	NR	NR	2 Consumer Services
	NR	NR	NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	A	6 Industrials
NR	NR	NR	NR	5 Industrials
NR	NR	NR	NR	5 Industrials
			NR	Industrials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials

N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg	BBB	AA				
Europe	Luxembourg	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Luxembourg	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Luxembourg	BBB	AA				
Europe	Luxembourg	BBB	AA				
Europe	Luxembourg	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Luxembourg	BBB	AA	Thin	Entity Tier	Thin	Entity Tier
Europe	Luxembourg	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Luxembourg	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Luxembourg	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Luxembourg	BBB	AA	Thin	DocAdj	Thin	DocAdj
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	DocAdj
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	DocAdj
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	Entity Tier
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	Entity Tier
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	DocAdj
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	DocAdj
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	DocAdj
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	DocAdj
N.Amer	Bermuda	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
MiddleEast	United Arab Emirates		AA		Thin	Thin	Thin
MiddleEast	United Arab Emirates		AA		Thin	Thin	Thin
MiddleEast	United Arab Emirates		AA		Thin	Thin	Thin
MiddleEast	United Arab Emirates		BBB		Thin		Thin
MiddleEast	United Arab Emirates		BBB		Thin		Thin
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	Thin	Thin	Thin	Thin
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
Lat.Amer	Brazil	BBB	AA				
Lat.Amer	Brazil	BBB	AA				
Lat.Amer	Brazil	BBB	AA		Thin	Thin	Thin
Lat.Amer	Brazil	BBB	AA		Thin	Thin	Thin
Asia	Japan	BB	BBB	Thin	Entity Tier	Thin	Thin
Asia	Japan	BB	BBB	Thin	CcyGrp	Thin	Thin
Asia	Japan	BB	BBB	Thin	DocAdj	Thin	Thin
Asia	Japan	BB	BBB				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin					
	Thin					

Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin	Thin			

	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
	Thin					
	Thin					
	Thin					
	Thin					

Entity Tier
CcyGrp
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Entity Tier

UBSAUDMM	31-Jul-08 UBS
UBSCHFCR	31-Jul-08 UBS
UBSCHFMM	31-Jul-08 UBS
UBSEURCR	31-Jul-08 UBS
UBSEURMM	31-Jul-08 UBS
UBSEURMR	31-Jul-08 UBS
UBSGBPCR	31-Jul-08 UBS
UBSGBPMM	31-Jul-08 UBS
UBSHKDMM	31-Jul-08 UBS
UBSJPYCR	31-Jul-08 UBS
UBSJPYMM	31-Jul-08 UBS
UBSSEKMM	31-Jul-08 UBS
UBSSGDMM	31-Jul-08 UBS
UBSUSDCR	31-Jul-08 UBS
UBSUSDMM	31-Jul-08 UBS
UBSUSDMR	31-Jul-08 UBS
UBSUSDXR	31-Jul-08 UBS
UBSAUDCR	31-Jul-08 UBS
UBSAUDMM	31-Jul-08 UBS
UBSCHFCR	31-Jul-08 UBS
UBSCHFMM	31-Jul-08 UBS
UBSEURCR	31-Jul-08 UBS
UBSEURMM	31-Jul-08 UBS
UBSEURMR	31-Jul-08 UBS
UBSEURXR	31-Jul-08 UBS
UBSGBPCR	31-Jul-08 UBS
UBSGBPMM	31-Jul-08 UBS
UBSHKDMM	31-Jul-08 UBS
UBSJPYCR	31-Jul-08 UBS
UBSJPYMM	31-Jul-08 UBS
UBSJPYMR	31-Jul-08 UBS
UBSSGDCR	31-Jul-08 UBS
UBSSGDMM	31-Jul-08 UBS
UBSUSDCR	31-Jul-08 UBS
UBSUSDMM	31-Jul-08 UBS
UBSUSDMR	31-Jul-08 UBS
UBSZARMM	31-Jul-08 UBS
UCLAUDMR	31-Jul-08 UCL
UCLCHFMR	31-Jul-08 UCL
UCLEURCR	31-Jul-08 UCL
UCLEURMM	31-Jul-08 UCL
UCLEURMR	31-Jul-08 UCL
UCLGBPMR	31-Jul-08 UCL
UCLHKDMR	31-Jul-08 UCL
UCLJPYMR	31-Jul-08 UCL
UCLUSDCR	31-Jul-08 UCL
UCLUSDMR	31-Jul-08 UCL
UCLUSDXR	31-Jul-08 UCL
UCL-UnionOilEURCR	31-Jul-08 UCL-UnionOil
UCL-UnionOilEURMM	31-Jul-08 UCL-UnionOil
UCL-UnionOilEURMR	31-Jul-08 UCL-UnionOil
UCL-UnionOilUSDCR	31-Jul-08 UCL-UnionOil
UCL-UnionOilUSDMM	31-Jul-08 UCL-UnionOil
UCL-UnionOilUSDMR	31-Jul-08 UCL-UnionOil
UCL-UnionOilUSDXR	31-Jul-08 UCL-UnionOil
UDBIAUDMM	31-Jul-08 UDBI
UDBIEURCR	31-Jul-08 UDBI
UDBIEURMM	31-Jul-08 UDBI
UDBIEURMR	31-Jul-08 UDBI
UDBIEURXR	31-Jul-08 UDBI
UDBIUSDCR	31-Jul-08 UDBI
UDBIUSDMM	31-Jul-08 UDBI
UDBIUSDMR	31-Jul-08 UDBI
UDBIUSDXR	31-Jul-08 UDBI
UDBIAUDMM	31-Jul-08 UDBI
UDBICHFMM	31-Jul-08 UDBI
UDBIEURCR	31-Jul-08 UDBI
UDBIEURMM	31-Jul-08 UDBI
UDBIEURMR	31-Jul-08 UDBI
UDBIEURXR	31-Jul-08 UDBI
UDBIJPYCR	31-Jul-08 UDBI
UDBINOKMM	31-Jul-08 UDBI
UDBIUSDCR	31-Jul-08 UDBI
UDBIUSDMM	31-Jul-08 UDBI

UBS AG	HPHB2J	SNRFOR	AUD
UBS AG	HPHB2J	SNRFOR	CHF
UBS AG	HPHB2J	SNRFOR	CHF
UBS AG	HPHB2J	SNRFOR	EUR
UBS AG	HPHB2J	SNRFOR	EUR
UBS AG	HPHB2J	SNRFOR	EUR
UBS AG	HPHB2J	SNRFOR	GBP
UBS AG	HPHB2J	SNRFOR	GBP
UBS AG	HPHB2J	SNRFOR	HKD
UBS AG	HPHB2J	SNRFOR	JPY
UBS AG	HPHB2J	SNRFOR	JPY
UBS AG	HPHB2J	SNRFOR	SEK
UBS AG	HPHB2J	SNRFOR	SGD
UBS AG	HPHB2J	SNRFOR	USD
UBS AG	HPHB2J	SNRFOR	USD
UBS AG	HPHB2J	SNRFOR	USD
UBS AG	HPHB2J	SNRFOR	USD
UBS AG	HPHB2J	SUBLT2	AUD
UBS AG	HPHB2J	SUBLT2	AUD
UBS AG	HPHB2J	SUBLT2	CHF
UBS AG	HPHB2J	SUBLT2	CHF
UBS AG	HPHB2J	SUBLT2	EUR
UBS AG	HPHB2J	SUBLT2	EUR
UBS AG	HPHB2J	SUBLT2	EUR
UBS AG	HPHB2J	SUBLT2	EUR
UBS AG	HPHB2J	SUBLT2	GBP
UBS AG	HPHB2J	SUBLT2	GBP
UBS AG	HPHB2J	SUBLT2	HKD
UBS AG	HPHB2J	SUBLT2	JPY
UBS AG	HPHB2J	SUBLT2	JPY
UBS AG	HPHB2J	SUBLT2	JPY
UBS AG	HPHB2J	SUBLT2	SGD
UBS AG	HPHB2J	SUBLT2	SGD
UBS AG	HPHB2J	SUBLT2	USD
UBS AG	HPHB2J	SUBLT2	USD
UBS AG	HPHB2J	SUBLT2	USD
UBS AG	HPHB2J	SUBLT2	ZAR
Unocal Corp	9A67AH	SNRFOR	AUD
Unocal Corp	9A67AH	SNRFOR	CHF
Unocal Corp	9A67AH	SNRFOR	EUR
Unocal Corp	9A67AH	SNRFOR	EUR
Unocal Corp	9A67AH	SNRFOR	EUR
Unocal Corp	9A67AH	SNRFOR	GBP
Unocal Corp	9A67AH	SNRFOR	HKD
Unocal Corp	9A67AH	SNRFOR	JPY
Unocal Corp	9A67AH	SNRFOR	USD
Unocal Corp	9A67AH	SNRFOR	USD
Unocal Corp	9A67AH	SNRFOR	USD
Un Oil Co CA	997EE7	SNRFOR	EUR
Un Oil Co CA	997EE7	SNRFOR	EUR
Un Oil Co CA	997EE7	SNRFOR	EUR
Un Oil Co CA	997EE7	SNRFOR	USD
Un Oil Co CA	997EE7	SNRFOR	USD
Un Oil Co CA	997EE7	SNRFOR	USD
Un Oil Co CA	997EE7	SNRFOR	USD
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	AUD
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	EUR
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	EUR
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	EUR
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	EUR
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	USD
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	USD
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	USD
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	USD
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	AUD
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	CHF
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	EUR
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	EUR
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	EUR
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	EUR
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	JPY
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	NOK
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	USD
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	USD

MM	Composite	0.39%	0.50%	0.72%	0.84%	0.96%	1.05%
CR	Composite	0.39%	0.48%	0.73%	0.89%	1.01%	1.11%
MM	Composite	0.39%	0.48%	0.71%	0.84%	0.95%	1.04%
CR	Composite	0.39%	0.48%	0.73%	0.89%	1.01%	1.11%
MM	Composite	0.003874617	0.004819812	0.007066609	0.008372517	0.009468671	0.010439603
MR	Composite	0.39%	0.48%	0.70%	0.83%	0.94%	1.04%
CR	Composite	0.39%	0.48%	0.73%	0.89%	1.01%	1.11%
MM	Composite	0.003874617	0.004819812	0.007066609	0.008372517	0.009468671	0.010439603
MM	Composite	0.003874617	0.004819812	0.007066609	0.008372517	0.009468671	0.010439603
CR	Composite	0.39%	0.54%	0.76%	0.88%	0.99%	1.09%
MM	Composite	0.39%	0.54%	0.73%	0.84%	0.95%	1.05%
MM	Composite	0.003874617	0.004819812	0.007066609	0.008372517	0.009468671	0.010439603
MM	Composite	0.39%	0.48%	0.71%	0.84%	0.95%	1.04%
CR	Composite	0.39%	0.48%	0.73%	0.89%	1.01%	1.11%
MM	Composite	0.39%	0.48%	0.71%	0.84%	0.95%	1.04%
MR	Composite						
XR	Composite	0.39%	0.46%	0.67%	0.80%	0.90%	1.00%
CR	Composite	0.87%	0.87%	1.19%	1.41%	1.60%	1.74%
MM	Composite	0.87%	0.87%	1.19%	1.41%	1.60%	1.74%
CR	Composite						
MM	Composite	0.86%	0.87%	1.18%	1.40%	1.57%	1.74%
CR	Composite	0.90%	0.91%	1.23%	1.43%	1.67%	1.82%
MM	Composite	0.86%	0.87%	1.18%	1.40%	1.57%	1.74%
MR	Composite	0.85%	0.86%	1.17%	1.37%	1.56%	1.73%
XR	Composite						
CR	Composite	0.90%	0.91%	1.23%	1.43%	1.67%	1.82%
MM	Composite	0.86%	0.87%	1.18%	1.40%	1.57%	1.74%
MM	Composite	0.008577782	0.008716056	0.011795819	0.013956025	0.015743356	0.017442891
CR	Composite	0.87%	0.87%	1.24%	1.44%	1.66%	1.82%
MM	Composite	0.87%	0.87%	1.18%	1.38%	1.59%	1.75%
MR	Composite						
CR	Composite	0.008972576	0.009082738	0.012326474	0.014286452	0.016657049	0.018169678
MM	Composite	0.86%	0.87%	1.18%	1.40%	1.57%	1.74%
CR	Composite	0.90%	0.91%	1.23%	1.43%	1.67%	1.82%
MM	Composite	0.86%	0.87%	1.18%	1.40%	1.57%	1.74%
MR	Composite	0.85%	0.86%	1.17%	1.37%	1.56%	1.73%
MM	Composite	0.008577782	0.008716056	0.011795819	0.013956025	0.015743356	0.017442891
MR	Composite	0.20%	0.23%	0.25%	0.25%	0.29%	0.32%
MR	Composite	0.20%	0.23%	0.25%	0.25%	0.29%	0.32%
CR	Composite	0.21%	0.25%	0.26%	0.27%	0.30%	0.34%
MM	Composite						
MR	Composite	0.20%	0.23%	0.25%	0.25%	0.29%	0.32%
MR	Composite	0.00202304	0.002343553	0.0024785	0.002526156	0.002862308	0.003189707
MR	Composite	0.20%	0.23%	0.25%	0.25%	0.29%	0.32%
MR	Composite	0.20%	0.23%	0.25%	0.25%	0.29%	0.32%
CR	Composite	0.21%	0.25%	0.26%	0.27%	0.30%	0.34%
MR	Composite	0.20%	0.23%	0.25%	0.25%	0.29%	0.32%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.0014625	0.001699	0.0020968	0.002455167	0.002845667	0.003195333
CR	Composite						
MM	Composite						
MR	Composite	0.15%	0.17%	0.21%	0.25%	0.28%	0.32%
XR	Composite	0.15%	0.16%	0.20%	0.24%	0.27%	0.31%
MM	Composite						
CR	Composite	0.002030554	0.003113821	0.004002871	0.005075099	0.005970391	0.006755354
MM	Composite	0.002030554	0.00328868	0.0041932	0.00507374	0.005708076	0.006453366
MR	Composite	0.20%	0.33%	0.41%	0.50%	0.56%	0.64%
XR	Composite	0.002030554	0.003134523	0.003876596	0.004744626	0.005440924	0.006181149
CR	Composite	0.20%	0.31%	0.40%	0.51%	0.60%	0.68%
MM	Composite	0.20%	0.33%	0.42%	0.51%	0.57%	0.65%
MR	Composite						
XR	Composite						
MM	Composite	0.004415422	0.005529041	0.00711514	0.008717694	0.009893669	0.011197461
MM	Composite	0.004415422	0.005503925	0.007077598	0.008673061	0.00984967	0.011148341
CR	Composite	0.44%	0.57%	0.72%	0.88%	1.01%	1.12%
MM	Composite	0.004415422	0.005503925	0.007077598	0.008673061	0.00984967	0.011148341
MR	Composite	0.44%	0.54%	0.70%	0.86%	0.97%	1.10%
XR	Composite	0.004415422	0.005235449	0.006728274	0.008243312	0.009365332	0.010601289
CR	Composite	0.44%	0.55%	0.71%	0.87%	0.99%	1.12%
MM	Composite	0.44%	0.55%	0.71%	0.87%	0.98%	1.11%
CR	Composite	0.44%	0.57%	0.72%	0.88%	1.01%	1.12%
MM	Composite	0.44%	0.55%	0.71%	0.87%	0.98%	1.11%

0.010670048	1.08%	1.12%	1.16%	1.25%	0.4 NR	BBB
0.011259831	1.14%	1.16%	1.20%	1.29%	0.4 NR	A
0.010565263	1.08%	1.11%	1.16%	1.24%	0.4 NR	AA
0.011259831	1.14%	1.16%	1.20%	1.29%	0.4 NR	A
0.010565263	0.010810953	0.011081563	0.01155415	0.01242	0.4 NR	AA
0.010514118	1.07%	1.10%	1.14%	1.23%	0.4 NR	A
0.011259831	1.14%	1.16%	1.20%	1.29%	0.4 NR	A
0.010565263	0.010810953	0.011081563	0.01155415	0.01242	0.4 NR	AA
0.010565263	0.010810953	0.011081563	0.01155415	0.01242	0.4 NR	AA
0.010910999	1.10%	1.12%	1.16%	1.25%	0.4 NR	BBB
0.010474559	1.05%	1.12%	1.16%	1.25%	0.4 NR	A
0.010565263	0.010810953	0.011081563	0.01155415	0.01242	0.4 NR	AA
0.010565263	1.08%	1.11%	1.16%	1.24%	0.4 NR	AA
0.011259831	1.14%	1.16%	1.20%	1.29%	0.4 NR	A
0.010565263	1.08%	1.11%	1.16%	1.24%	0.4 NR	AA
					0.4	
0.010126756	1.03%	1.06%	1.10%	1.18%	0.4 NR	A
0.017553013	1.77%	1.78%	1.85%	1.79%	0.2 BB	BB
0.017553013	1.77%	1.78%	1.85%	1.79%	0.2 BB	BB
					0.2	
0.017591264	1.78%	1.78%	1.85%	1.79%	0.2 A	A
0.018324234	1.85%	1.86%	1.92%	1.86%	0.2 BBB	BBB
0.017591264	1.78%	1.78%	1.85%	1.79%	0.2 A	A
0.017408022	1.76%	1.76%	1.83%	1.77%	0.2 BBB	BBB
					0.2	
0.018324234	1.85%	1.86%	1.92%	1.86%	0.2 BBB	BBB
0.017591264	1.78%	1.78%	1.85%	1.79%	0.2 A	A
0.017591264	0.017779536	0.017828433	0.01845	0.017872161	0.2 A	A
0.018243165	1.83%	1.78%	1.85%	1.79%	0.2 BB	BB
0.017513439	1.76%	1.78%	1.85%	1.79%	0.2 BB	BB
					0.2	
0.018324234	0.01852035	0.018571284	0.01921875	0.018616834	0.2 BBB	BBB
0.017591264	1.78%	1.78%	1.85%	1.79%	0.2 A	A
0.018324234	1.85%	1.86%	1.92%	1.86%	0.2 BBB	BBB
0.017591264	1.78%	1.78%	1.85%	1.79%	0.2 A	A
0.017408022	1.76%	1.76%	1.83%	1.77%	0.2 BBB	BBB
0.017591264	0.017779536	0.017828433	0.01845	0.017872161	0.2 A	A
0.003524028	0.40%	0.42%	0.52%	0.69%	0.4 B	B
0.003524028	0.40%	0.42%	0.52%	0.69%	0.4 BBB	BBB
0.003709503	0.42%	0.42%	0.52%	0.69%	0.4 BB	BB
					0.4	
0.003524028	0.40%	0.42%	0.52%	0.69%	0.4 BBB	BBB
0.003524028	0.003965627	0.004177025	0.005199	0.006876227	0.4 BBB	BBB
0.003524028	0.40%	0.42%	0.52%	0.69%	0.4 BBB	BBB
0.003524028	0.40%	0.42%	0.52%	0.69%	0.4 B	B
0.003709503	0.42%	0.42%	0.52%	0.69%	0.4 BB	BB
0.003524028	0.40%	0.42%	0.52%	0.69%	0.4 BBB	BBB
					0.4	
					0.4	
					0.4	
0.0034166	0.003809	0.004517667	0.004517667	0.004517667	0.4 NR	BBB
					0.4	
					0.4	
0.0034166	0.38%	0.45%	0.45%	0.45%	0.4 NR	BBB
0.003290725	0.37%	0.44%	0.44%	0.44%	0.4 NR	BB
					0.4	
0.006782462	0.007075722	0.006942654	0.007652869	0.007319043	0.4 NR	BB
0.006484381	0.006765114	0.006942654	0.007652869	0.007319043	0.4 NR	BBB
0.006443339	0.67%	0.69%	0.77%	0.73%	0.4 NR	BB
0.006205953	0.006474286	0.006942654	0.007652869	0.007319043	0.4 NR	BB
0.006782462	0.71%	0.69%	0.77%	0.73%	0.4 NR	BB
0.006484381	0.68%	0.69%	0.77%	0.73%	0.4 NR	BBB
					0.4	
					0.4	
0.011282926	0.011701967	0.011488266	0.01162198	0.011128367	0.2 NR	B
0.011281654	0.011700997	0.01148812	0.01162198	0.011128367	0.2 NR	BBB
0.011713018	1.21%	1.19%	1.16%	1.11%	0.2 NR	BB
0.011281654	0.011700997	0.01148812	0.01162198	0.011128367	0.2 NR	BBB
0.011127367	1.15%	1.13%	1.16%	1.11%	0.2 NR	BB
0.010717411	0.011099235	0.010879162	0.01162198	0.011128367	0.2 NR	BB
0.011282926	1.17%	1.15%	1.16%	1.11%	0.2 NR	B
0.011281654	1.17%	1.15%	1.16%	1.11%	0.2 NR	BBB
0.011713018	1.21%	1.19%	1.16%	1.11%	0.2 NR	BB
0.011281654	1.17%	1.15%	1.16%	1.11%	0.2 NR	BBB

BBB	A	BBB	A	BBB	A
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BB	B	BB	BB	B	BB
A	BBB	A	A	BBB	A
BBB	BB	BBB	BBB	BB	BBB
A	BBB	A	A	BBB	A
A	BBB	A	A	BBB	A
A	BBB	A	A	BBB	A
BB	B	BB	BB	B	BB
BBB	BB	BBB	BBB	BB	BBB
A	BBB	A	A	BBB	A
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
B	B	BB	BB	BB	CCC
BBB	BBB	A	A	A	BB
A	A	A	A	BBB	B
BBB	BBB	A	A	A	BB
BB	BB	BBB	BBB	BBB	B
BB	BB	BBB	BBB	BBB	B
B	B	BB	BB	BB	CCC
BBB	BBB	A	A	A	BB
A	A	A	A	BBB	B
BBB	BBB	A	A	A	BB

BB	BB	BB	AA	13 Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	AA	13 Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
BB	BB	BB	A	3 Financials
BB	BB	BB	A	3 Financials
A	A	A	AA	13 Financials
A	A	A	AA	13 Financials
BBB	BBB	BBB	A	4 Financials
A	A	A	AA	13 Financials
			NR	Financials
BBB	BBB	BBB	AA	13 Financials
BB	BB	B	AA	11 Financials
BB	BB	B	AA	11 Financials
			NR	Financials
A	A	BBB	AA	11 Financials
BBB	BBB	BB	A	11 Financials
A	A	BBB	AA	11 Financials
BBB	BBB	BB	AA	11 Financials
			NR	Financials
BBB	BBB	BB	A	11 Financials
A	A	BBB	AA	11 Financials
A	A	BBB	AA	11 Financials
BB	BB	B	A	4 Financials
BB	BB	B	A	4 Financials
			NR	Financials
BBB	BBB	BB	A	11 Financials
A	A	BBB	AA	11 Financials
BBB	BBB	BB	A	11 Financials
A	A	BBB	AA	11 Financials
BBB	BBB	BB	AA	11 Financials
A	A	BBB	AA	11 Financials
NR	NR	NR	BBB	8 Oil & Gas
NR	NR	NR	BBB	8 Oil & Gas
NR	NR	NR	BBB	8 Oil & Gas
			NR	Oil & Gas
NR	NR	NR	BBB	8 Oil & Gas
NR	NR	NR	BBB	8 Oil & Gas
NR	NR	NR	BBB	8 Oil & Gas
NR	NR	NR	BBB	8 Oil & Gas
NR	NR	NR	BBB	8 Oil & Gas
NR	NR	NR	BBB	8 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
BBB			BBB	6 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
BBB			BBB	6 Oil & Gas
BB			BBB	6 Oil & Gas
			NR	Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
NR	NR	NR	BBB	3 Financials
			NR	Financials
			NR	Financials
B	B	NR	BBB	7 Financials
BBB	B	NR	BBB	7 Financials
BB	B	NR	BBB	3 Financials
BBB	B	NR	BBB	7 Financials
BB	B	NR	BBB	7 Financials
BB	B	NR	BBB	7 Financials
B	B	NR	BBB	7 Financials
BBB	B	NR	BBB	7 Financials
BB	B	NR	BBB	3 Financials
BBB	B	NR	BBB	7 Financials

Europe	Switzerland	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Switzerland	AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA				
Europe	Switzerland	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA				
Europe	Italy	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA				
Europe	Italy	A	AA				
Europe	Italy	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Italy	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin

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UDBIUSDMR	31-Jul-08 UDBI
UDRINCAUDMR	31-Jul-08 UDRINC
UDRINCEURMM	31-Jul-08 UDRINC
UDRINCEURMR	31-Jul-08 UDRINC
UDRINCGBPCR	31-Jul-08 UDRINC
UDRINCUSDCR	31-Jul-08 UDRINC
UDRINCUSDMR	31-Jul-08 UDRINC
UDRINCUSDXR	31-Jul-08 UDRINC
UFIEURCR	31-Jul-08 UFI
UFIEURMM	31-Jul-08 UFI
UFIEURMR	31-Jul-08 UFI
UFIEURXR	31-Jul-08 UFI
UFIUSDCR	31-Jul-08 UFI
UFIUSDMM	31-Jul-08 UFI
UFIUSDMR	31-Jul-08 UFI
UFIUSDXR	31-Jul-08 UFI
UFJFCEURCR	31-Jul-08 UFJFC
UFJFCEURMM	31-Jul-08 UFJFC
UFJFCJPYCR	31-Jul-08 UFJFC
UFJFCJPYMR	31-Jul-08 UFJFC
UFJFCJPYXR	31-Jul-08 UFJFC
UFJFCUSDCR	31-Jul-08 UFJFC
UFJFCUSDMM	31-Jul-08 UFJFC
UFJFCUSDMR	31-Jul-08 UFJFC
UFJFCUSDXR	31-Jul-08 UFJFC
UGSUSDMR	31-Jul-08 UGS
UGSUSDXR	31-Jul-08 UGS
UHSAUDMR	31-Jul-08 UHS
UHSAUDXR	31-Jul-08 UHS
UHSEURCR	31-Jul-08 UHS
UHSEURMM	31-Jul-08 UHS
UHSEURMR	31-Jul-08 UHS
UHSEURXR	31-Jul-08 UHS
UHSGBPMR	31-Jul-08 UHS
UHSHKDMR	31-Jul-08 UHS
UHSJPYMR	31-Jul-08 UHS
UHSSEKXR	31-Jul-08 UHS
UHSSGDMR	31-Jul-08 UHS
UHSTWDMR	31-Jul-08 UHS
UHSUSDCR	31-Jul-08 UHS
UHSUSDMM	31-Jul-08 UHS
UHSUSDMR	31-Jul-08 UHS
UHSUSDXR	31-Jul-08 UHS
UISAUDMR	31-Jul-08 UIS
UISAUDXR	31-Jul-08 UIS
UISEURCR	31-Jul-08 UIS
UISEURMM	31-Jul-08 UIS
UISEURMR	31-Jul-08 UIS
UISEURXR	31-Jul-08 UIS
UISHKDXR	31-Jul-08 UIS
UISILSXR	31-Jul-08 UIS
UISJPYMR	31-Jul-08 UIS
UISJPYXR	31-Jul-08 UIS
UISUSDCR	31-Jul-08 UIS
UISUSDMM	31-Jul-08 UIS
UISUSDMR	31-Jul-08 UIS
UISUSDXR	31-Jul-08 UIS
UKAUDMR	31-Jul-08 UK
UKAUDXR	31-Jul-08 UK
UKCHFMR	31-Jul-08 UK
UKEURCR	31-Jul-08 UK
UKEURMM	31-Jul-08 UK
UKEURMR	31-Jul-08 UK
UKEURXR	31-Jul-08 UK
UKHKDMR	31-Jul-08 UK
UKILSXR	31-Jul-08 UK
UKJPYMR	31-Jul-08 UK
UKJPYXR	31-Jul-08 UK
UKNZDMR	31-Jul-08 UK
UKUSDCR	31-Jul-08 UK
UKUSDMM	31-Jul-08 UK
UKUSDMR	31-Jul-08 UK
UKUSDXR	31-Jul-08 UK
UKINEURCR	31-Jul-08 UKIN

UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	USD
UDR, Inc.	9J28B8	SNRFOR	AUD
UDR, Inc.	9J28B8	SNRFOR	EUR
UDR, Inc.	9J28B8	SNRFOR	EUR
UDR, Inc.	9J28B8	SNRFOR	GBP
UDR, Inc.	9J28B8	SNRFOR	USD
UDR, Inc.	9J28B8	SNRFOR	USD
UDR, Inc.	9J28B8	SNRFOR	USD
UNIFI, INC.	994ADE	SNRFOR	EUR
UNIFI, INC.	994ADE	SNRFOR	EUR
UNIFI, INC.	994ADE	SNRFOR	EUR
UNIFI, INC.	994ADE	SNRFOR	EUR
UNIFI, INC.	994ADE	SNRFOR	USD
UNIFI, INC.	994ADE	SNRFOR	USD
UNIFI, INC.	994ADE	SNRFOR	USD
UNIFI, INC.	994ADE	SNRFOR	USD
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	EUR
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	EUR
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	JPY
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	JPY
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	JPY
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	USD
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	USD
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	USD
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	USD
UGS Corp.	9J2983	SNRFOR	USD
UGS Corp.	9J2983	SNRFOR	USD
Unvl Health Svcs Inc	9A4C93	SNRFOR	AUD
Unvl Health Svcs Inc	9A4C93	SNRFOR	AUD
Unvl Health Svcs Inc	9A4C93	SNRFOR	EUR
Unvl Health Svcs Inc	9A4C93	SNRFOR	EUR
Unvl Health Svcs Inc	9A4C93	SNRFOR	EUR
Unvl Health Svcs Inc	9A4C93	SNRFOR	EUR
Unvl Health Svcs Inc	9A4C93	SNRFOR	GBP
Unvl Health Svcs Inc	9A4C93	SNRFOR	HKD
Unvl Health Svcs Inc	9A4C93	SNRFOR	JPY
Unvl Health Svcs Inc	9A4C93	SNRFOR	SEK
Unvl Health Svcs Inc	9A4C93	SNRFOR	SGD
Unvl Health Svcs Inc	9A4C93	SNRFOR	TWD
Unvl Health Svcs Inc	9A4C93	SNRFOR	USD
Unvl Health Svcs Inc	9A4C93	SNRFOR	USD
Unvl Health Svcs Inc	9A4C93	SNRFOR	USD
Unvl Health Svcs Inc	9A4C93	SNRFOR	USD
Unisys Corp	999B35	SNRFOR	AUD
Unisys Corp	999B35	SNRFOR	AUD
Unisys Corp	999B35	SNRFOR	EUR
Unisys Corp	999B35	SNRFOR	EUR
Unisys Corp	999B35	SNRFOR	EUR
Unisys Corp	999B35	SNRFOR	EUR
Unisys Corp	999B35	SNRFOR	HKD
Unisys Corp	999B35	SNRFOR	ILS
Unisys Corp	999B35	SNRFOR	JPY
Unisys Corp	999B35	SNRFOR	JPY
Unisys Corp	999B35	SNRFOR	USD
Unisys Corp	999B35	SNRFOR	USD
Unisys Corp	999B35	SNRFOR	USD
Unisys Corp	999B35	SNRFOR	USD
Un Carbide Corp	995AD9	SNRFOR	AUD
Un Carbide Corp	995AD9	SNRFOR	AUD
Un Carbide Corp	995AD9	SNRFOR	CHF
Un Carbide Corp	995AD9	SNRFOR	EUR
Un Carbide Corp	995AD9	SNRFOR	EUR
Un Carbide Corp	995AD9	SNRFOR	EUR
Un Carbide Corp	995AD9	SNRFOR	EUR
Un Carbide Corp	995AD9	SNRFOR	HKD
Un Carbide Corp	995AD9	SNRFOR	ILS
Un Carbide Corp	995AD9	SNRFOR	JPY
Un Carbide Corp	995AD9	SNRFOR	JPY
Un Carbide Corp	995AD9	SNRFOR	NZD
Un Carbide Corp	995AD9	SNRFOR	USD
Un Carbide Corp	995AD9	SNRFOR	USD
Un Carbide Corp	995AD9	SNRFOR	USD
Un Carbide Corp	995AD9	SNRFOR	USD
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	EUR

MR	Composite						
MR	Composite	0.01706279	0.0162235	0.01949375	0.0216146	0.02283725	0.024245
MM	Composite						
MR	Composite	0.01706279	0.0162235	0.01949375	0.0216146	0.02283725	0.024245
CR	Composite	1.80%	1.71%	2.05%	2.28%	2.40%	2.42%
CR	Composite	1.80%	1.71%	2.05%	2.28%	2.40%	2.42%
MR	Composite	1.71%	1.62%	1.95%	2.16%	2.28%	2.42%
XR	Composite						
CR	Composite	0.103765638	0.103765638	0.103765638	0.103765638	0.103765638	0.103765638
MM	Composite						
MR	Composite	10.38%	10.38%	10.38%	10.38%	10.38%	10.38%
XR	Composite	10.38%	10.38%	10.38%	10.38%	10.38%	10.38%
CR	Composite	10.38%	10.38%	10.38%	10.38%	10.38%	10.38%
MM	Composite						
MR	Composite	0.103765638	0.103765638	0.103765638	0.103765638	0.103765638	0.103765638
XR	Composite	10.38%	10.38%	10.38%	10.38%	10.38%	10.38%
CR	Composite	0.24%	0.31%	0.38%	0.44%	0.48%	0.53%
MM	Composite						
CR	Composite	0.24%	0.32%	0.39%	0.44%	0.49%	0.52%
MR	Composite						
XR	Composite	0.24%	0.25%	0.30%	0.33%	0.36%	0.39%
CR	Composite	0.24%	0.31%	0.38%	0.44%	0.48%	0.53%
MM	Composite						
MR	Composite						
XR	Composite	0.24%	0.31%	0.38%	0.44%	0.48%	0.53%
MR	Composite						
XR	Composite						
MR	Composite	0.80%	0.73%	0.85%	0.96%	1.10%	1.22%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.008033333	0.007694667	0.008461914	0.009694821	0.011162753	0.012341343
XR	Composite	0.80%	0.74%	0.82%	0.94%	1.09%	1.22%
MR	Composite	0.80%	0.77%	0.85%	0.97%	1.12%	1.23%
MR	Composite	0.008033333	0.007694667	0.008461914	0.009694821	0.011162753	0.012341343
MR	Composite	0.80%	0.73%	0.85%	0.96%	1.09%	1.23%
XR	Composite	0.80%	0.74%	0.82%	0.94%	1.09%	1.22%
MR	Composite	0.80%	0.77%	0.85%	0.97%	1.12%	1.23%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.008033333	0.007694667	0.008461914	0.009694821	0.011162753	0.012341343
XR	Composite	0.80%	0.74%	0.82%	0.94%	1.09%	1.22%
MR	Composite	4.32%	4.38%	5.48%	6.58%	6.99%	7.35%
XR	Composite	4.32%	4.38%	5.48%	6.58%	6.99%	7.35%
CR	Composite						
MM	Composite						
MR	Composite	0.043625214	0.045173475	0.055204406	0.066667685	0.071256299	0.074576035
XR	Composite	0.0430032	0.043223022	0.054625853	0.0657539	0.070053373	0.073183008
XR	Composite	4.30%	4.32%	5.46%	6.58%	7.01%	7.32%
XR	Composite	0.0430032	0.043223022	0.054625853	0.0657539	0.070053373	0.073183008
MR	Composite	0.043217705	0.043750052	0.05627066	0.069875053	0.071812269	0.075481112
XR	Composite	4.32%	4.38%	5.44%	6.73%	6.92%	7.30%
CR	Composite	4.66%	4.74%	5.94%	7.12%	7.58%	7.96%
MM	Composite						
MR	Composite	4.36%	4.52%	5.52%	6.67%	7.13%	7.46%
XR	Composite	4.30%	4.32%	5.46%	6.58%	7.01%	7.32%
MR	Composite	0.21%	0.26%	0.34%	0.41%	0.55%	0.68%
XR	Composite	0.21%	0.26%	0.34%	0.41%	0.55%	0.68%
MR	Composite	0.21%	0.26%	0.34%	0.42%	0.55%	0.68%
CR	Composite						
MM	Composite						
MR	Composite	0.21%	0.26%	0.34%	0.42%	0.55%	0.68%
XR	Composite	0.21%	0.25%	0.33%	0.40%	0.54%	0.68%
MR	Composite	0.21%	0.26%	0.34%	0.42%	0.55%	0.68%
XR	Composite	0.21%	0.25%	0.33%	0.40%	0.54%	0.68%
MR	Composite	0.21%	0.26%	0.34%	0.41%	0.55%	0.68%
XR	Composite						
MR	Composite	0.21%	0.26%	0.34%	0.42%	0.55%	0.68%
CR	Composite	0.21%	0.27%	0.37%	0.44%	0.59%	0.73%
MM	Composite						
MR	Composite	0.21%	0.26%	0.34%	0.42%	0.55%	0.68%
XR	Composite	0.21%	0.25%	0.33%	0.40%	0.54%	0.68%
CR	Composite	0.07%	0.05%	0.07%	0.11%	0.13%	0.16%

					0.2	
0.022577	0.021048	0.021048	0.0185	0.0185	0.4 BB	BB
					0.4	
2.26%	0.021048	0.021048	0.0185	0.0185	0.4 A	A
0.023765263	2.10%	2.10%	1.85%	1.85%	0.4 BBB	BBB
0.023765263	2.10%	2.10%	1.85%	1.85%	0.4 BBB	BBB
0.022577	2.10%	2.10%	1.85%	1.85%	0.4 A	A
					0.4	
0.103765638	0.103765638	0.103765638	0.103765638	0.103765638	0.356666664	
					0.356666664	
10.38%	10.38%	10.38%	10.38%	10.38%	0.356666664	
10.38%	10.38%	10.38%	10.38%	10.38%	0.356666664	
10.38%	10.38%	10.38%	10.38%	10.38%	0.356666664	
					0.356666664	
0.103765638	0.103765638	0.103765638	0.103765638	0.103765638	0.356666664	
10.38%	10.38%	10.38%	10.38%	10.38%	0.356666664	
0.005999141	0.79%	0.73%	0.76%	0.79%	0.18 NR	BB
					0.18	
0.005958969	0.69%	0.73%	0.76%	0.79%	0.156666667 NR	A
					0.18	
0.004469227	0.52%	0.73%	0.76%	0.79%	0.18 NR	BBB
0.005999141	0.79%	0.73%	0.76%	0.79%	0.18 NR	BB
					0.18	
					0.18	
0.005999141	0.59%	0.73%	0.76%	0.79%	0.18 NR	BB
					0.45	
					0.45	
0.012553259	1.31%	1.92%	2.15%	2.25%	0.4 NR	BBB
					0.4	
					0.4	
					0.4	
0.012685683	0.013243535	0.01920225	0.021795889	0.022524	0.4 NR	A
0.012426143	1.32%	1.92%	2.11%	2.25%	0.4 NR	A
0.012685683	1.32%	1.92%	2.18%	2.25%	0.4 NR	A
0.012685683	0.013243535	0.01920225	0.021795889	0.022524	0.4 NR	A
0.012553259	1.31%	1.92%	2.15%	2.25%	0.4 NR	BBB
0.012426143	1.32%	1.92%	2.11%	2.25%	0.4 NR	A
0.012685683	1.32%	1.92%	2.18%	2.25%	0.4 NR	A
					0.4	
					0.4	
					0.4	
0.012685683	0.013243535	0.01920225	0.021795889	0.022524	0.4 NR	A
0.012426143	1.32%	1.92%	2.11%	2.25%	0.4 NR	A
0.075172093	7.71%	7.65%	7.67%	7.65%	0.4 BBB	BBB
0.075172093	7.71%	7.65%	7.67%	7.65%	0.4 BBB	BBB
					0.4	
					0.4	
0.0758936	0.0775808	0.0765	0.078172615	0.0765	0.4 A	A
0.07548636	0.07818973	0.0765	0.075292571	0.0765	0.4 A	AA
0.07548636	7.82%	7.65%	7.53%	7.65%	0.4 A	AA
0.07548636	0.07818973	0.0765	0.075292571	0.0765	0.4 A	AA
0.076464951	0.077668174	0.0765	0.0767095	0.0765	0.4 BBB	BBB
0.073936067	7.48%	7.65%	7.67%	7.65%	0.4 BBB	BBB
0.081505123	8.38%	7.65%	8.23%	7.65%	0.4 A	A
					0.4	
0.0758936	7.76%	7.65%	7.82%	7.65%	0.4 A	A
0.07548636	7.82%	7.65%	7.53%	7.65%	0.4 A	AA
0.008041426	0.89%	1.19%	1.29%	1.20%	0.4 NR	BB
0.008041426	0.89%	1.19%	1.29%	1.20%	0.4 NR	BB
0.008092539	0.88%	1.19%	1.31%	1.23%	0.4 NR	A
					0.4	
					0.4	
0.008092539	0.88%	1.19%	1.31%	1.23%	0.4 NR	A
0.008064	0.88%	1.19%	1.26%	1.17%	0.4 NR	A
0.008092539	0.88%	1.19%	1.31%	1.23%	0.4 NR	A
0.008064	0.88%	1.19%	1.26%	1.17%	0.4 NR	A
0.008041426	0.89%	1.19%	1.29%	1.20%	0.4 NR	BB
					0.4	
0.008092539	0.88%	1.19%	1.31%	1.23%	0.4 NR	A
0.008611033	0.95%	1.19%	1.38%	1.29%	0.4 NR	BBB
					0.4	
0.008092539	0.88%	1.19%	1.31%	1.23%	0.4 NR	A
0.008064	0.88%	1.19%	1.26%	1.17%	0.4 NR	A
0.001915689	0.21%	0.22%	0.29%	0.26%	0.4 NR	BB

BB	BB	B	NR	BB	NR
A	A	BBB	NR	A	NR
BBB	BBB	BB	NR	BBB	NR
BBB	BBB	BB	NR	BBB	NR
A	A	BBB	NR	A	NR
			NR		
			NR		
			NR		
			NR		
			NR		
BB	BB	BB	BB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BBB	BBB
BB	BB	BB	BB	BBB	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	A	A	A	BBB
A	AA	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	A	A
AAA	AAA	AA	AAA	AA	AA
AAA	AAA	AA	AAA	AA	AA
AAA	AAA	AA	AAA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
AAA	AAA	AA	AAA	AA	AA
BB	B	BB	BB	B	BB
BB	B	BB	BB	B	BB
A	BBB	A	A	BBB	BBB
A	BBB	A	A	BB	BBB
A	BBB	A	BBB	A	BBB
A	BBB	A	BBB	BB	BB
A	BBB	A	BBB	BB	BB
BB	B	BB	BB	B	BB
A	BBB	A	A	BBB	BBB
BBB	BB	BBB	BBB	BB	BBB
A	BBB	A	A	BBB	BBB
A	BBB	A	BBB	BB	BB
BBB	A	A	A	BBB	A

			NR	Financials
	NR		A	2 Financials
			NR	Financials
	NR		A	2 Financials
	NR		BBB	2 Financials
	NR		BBB	2 Financials
	NR		A	2 Financials
			NR	Financials
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
NR	NR	NR	A	5 Financials
			NR	Financials
NR	NR	NR	A	4 Financials
			NR	Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	5 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	5 Financials
			NR	Technology
			NR	Technology
NR	B	NR	A	12 Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	BBB	6 Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	A	11 Health Care
NR	B	NR	BBB	3 Health Care
NR	BBB	NR	BBB	6 Health Care
NR	BBB	NR	A	11 Health Care
			NR	Health Care
			NR	Health Care
			NR	Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	BBB	6 Health Care
NR	BB	NR	AA	14 Technology
NR	BB	NR	AA	14 Technology
			NR	Technology
			NR	Technology
NR	BBB	NR	A	6 Technology
NR	BBB	NR	AA	13 Technology
NR	BBB	NR	AA	13 Technology
NR	BBB	NR	AA	13 Technology
NR	BB	NR	A	3 Technology
NR	BB	NR	A	3 Technology
NR	BBB	NR	AA	14 Technology
			NR	Technology
NR	BBB	NR	A	6 Technology
NR	BBB	NR	AA	13 Technology
NR	BB	CCC	BBB	7 Basic Materials
NR	BB	CCC	BBB	7 Basic Materials
NR	BBB	B	BBB	4 Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	BBB	B	BBB	4 Basic Materials
NR	BBB	BB	BBB	5 Basic Materials
NR	BBB	B	BBB	4 Basic Materials
NR	BBB	BB	BBB	5 Basic Materials
NR	BB	CCC	BBB	7 Basic Materials
			NR	Basic Materials
NR	BBB	B	BBB	4 Basic Materials
NR	BBB	B	BBB	7 Basic Materials
			NR	Basic Materials
NR	BBB	B	BBB	4 Basic Materials
NR	BBB	BB	BBB	5 Basic Materials
NR	NR	NR	BB	7 Government

Europe	Italy	A	AA				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
Asia	Japan	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	DocAdj	DocAdj
N.Amer	United States	B	B	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Thin	Entity Tier	Thin		Thin	
CcyGrp	Thin	CcyGrp	Thin		Thin	
DocAdj	Thin	DocAdj	Thin		Thin	
DocAdj	Thin	DocAdj	Thin		Thin	
CcyGrp	Thin	CcyGrp	Thin		Thin	
	Thin					
	Thin					
	Thin					
	Thin					
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier
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UKINEURMM	31-Jul-08 UKIN
UKINGBPCR	31-Jul-08 UKIN
UKINGBPMM	31-Jul-08 UKIN
UKINGBPMR	31-Jul-08 UKIN
UKINGBPXR	31-Jul-08 UKIN
UKINUSDCR	31-Jul-08 UKIN
UKINUSDMM	31-Jul-08 UKIN
UKINUSDMR	31-Jul-08 UKIN
UKRAINCHFCR	31-Jul-08 UKRAIN
UKRAINCHFMR	31-Jul-08 UKRAIN
UKRAINEURCR	31-Jul-08 UKRAIN
UKRAINEURMM	31-Jul-08 UKRAIN
UKRAINEURMR	31-Jul-08 UKRAIN
UKRAINGBPCR	31-Jul-08 UKRAIN
UKRAINGBPMM	31-Jul-08 UKRAIN
UKRAINGBPMR	31-Jul-08 UKRAIN
UKRAINJPYCR	31-Jul-08 UKRAIN
UKRAINJPYMR	31-Jul-08 UKRAIN
UKRAINSEKCR	31-Jul-08 UKRAIN
UKRAINSEKMM	31-Jul-08 UKRAIN
UKRAINUSDCR	31-Jul-08 UKRAIN
UKRAINUSDMM	31-Jul-08 UKRAIN
UKRAINUSDMR	31-Jul-08 UKRAIN
UKRAINUSDXR	31-Jul-08 UKRAIN
UKRBNKEURCR	31-Jul-08 UKRBNK
UKRBNKEURMR	31-Jul-08 UKRBNK
UKRBNKUAHCR	31-Jul-08 UKRBNK
UKRBNKUSDCR	31-Jul-08 UKRBNK
UKRBNKUSDMM	31-Jul-08 UKRBNK
UKRBNKUSDMR	31-Jul-08 UKRBNK
UKRBNKUSDXR	31-Jul-08 UKRBNK
UKROTSEURCR	31-Jul-08 UKROTS
UKROTSEURMM	31-Jul-08 UKROTS
UKROTSUSDCR	31-Jul-08 UKROTS
UKROTSUSDMR	31-Jul-08 UKROTS
UKRSIBEURCR	31-Jul-08 UKRSIB
UKRSIBEURMM	31-Jul-08 UKRSIB
UKRSIBGBPCR	31-Jul-08 UKRSIB
UKRSIBGBPMM	31-Jul-08 UKRSIB
UKRSIBUSDCR	31-Jul-08 UKRSIB
UKRSIBUSDMM	31-Jul-08 UKRSIB
UKRSIBUSDMR	31-Jul-08 UKRSIB
ULTRAUSDCR	31-Jul-08 ULTRA
ULTRAUSDMR	31-Jul-08 ULTRA
ULVRAUDCR	31-Jul-08 ULVR
ULVRAUDMM	31-Jul-08 ULVR
ULVRCADMM	31-Jul-08 ULVR
ULVRCHFCR	31-Jul-08 ULVR
ULVRCHFMM	31-Jul-08 ULVR
ULVRDKKMM	31-Jul-08 ULVR
ULVREURCR	31-Jul-08 ULVR
ULVREURMM	31-Jul-08 ULVR
ULVREURMR	31-Jul-08 ULVR
ULVREURXR	31-Jul-08 ULVR
ULVRGBPCR	31-Jul-08 ULVR
ULVRGBPMM	31-Jul-08 ULVR
ULVRGBPMR	31-Jul-08 ULVR
ULVRHKDMM	31-Jul-08 ULVR
ULVRJPYCR	31-Jul-08 ULVR
ULVRJPYMM	31-Jul-08 ULVR
ULVRJPYMR	31-Jul-08 ULVR
ULVRSEKMM	31-Jul-08 ULVR
ULVRSGDMM	31-Jul-08 ULVR
ULVRTHBCR	31-Jul-08 ULVR
ULVRTWDMM	31-Jul-08 ULVR
ULVRUSDCR	31-Jul-08 ULVR
ULVRUSDMM	31-Jul-08 ULVR
ULVRUSDMR	31-Jul-08 ULVR
ULVRUSDXR	31-Jul-08 ULVR
ULVRZARMM	31-Jul-08 ULVR
ULVR-PlcAUDCR	31-Jul-08 ULVR-Plc
ULVR-PlcAUDMM	31-Jul-08 ULVR-Plc
ULVR-PlcCHFCR	31-Jul-08 ULVR-Plc
ULVR-PlcCHFMM	31-Jul-08 ULVR-Plc

Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	EUR
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	GBP
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	GBP
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	GBP
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	GBP
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	USD
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	USD
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	USD
Ukraine	993A96	SNRFOR	CHF
Ukraine	993A96	SNRFOR	CHF
Ukraine	993A96	SNRFOR	EUR
Ukraine	993A96	SNRFOR	EUR
Ukraine	993A96	SNRFOR	EUR
Ukraine	993A96	SNRFOR	GBP
Ukraine	993A96	SNRFOR	GBP
Ukraine	993A96	SNRFOR	GBP
Ukraine	993A96	SNRFOR	JPY
Ukraine	993A96	SNRFOR	JPY
Ukraine	993A96	SNRFOR	SEK
Ukraine	993A96	SNRFOR	SEK
Ukraine	993A96	SNRFOR	USD
Ukraine	993A96	SNRFOR	USD
Ukraine	993A96	SNRFOR	USD
Ukraine	993A96	SNRFOR	USD
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	EUR
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	EUR
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	UAH
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	USD
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	USD
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	USD
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	USD
OJSC Ukrsotsbank	X6BBCD	SNRFOR	EUR
OJSC Ukrsotsbank	X6BBCD	SNRFOR	EUR
OJSC Ukrsotsbank	X6BBCD	SNRFOR	USD
OJSC Ukrsotsbank	X6BBCD	SNRFOR	USD
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	EUR
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	EUR
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	GBP
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	GBP
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	USD
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	USD
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	USD
Ultrapar Participacoes SA	PYD7CF	SNRFOR	USD
Ultrapar Participacoes SA	PYD7CF	SNRFOR	USD
Unilever N V	994BFC	SNRFOR	AUD
Unilever N V	994BFC	SNRFOR	AUD
Unilever N V	994BFC	SNRFOR	CAD
Unilever N V	994BFC	SNRFOR	CHF
Unilever N V	994BFC	SNRFOR	CHF
Unilever N V	994BFC	SNRFOR	DKK
Unilever N V	994BFC	SNRFOR	EUR
Unilever N V	994BFC	SNRFOR	EUR
Unilever N V	994BFC	SNRFOR	EUR
Unilever N V	994BFC	SNRFOR	EUR
Unilever N V	994BFC	SNRFOR	GBP
Unilever N V	994BFC	SNRFOR	GBP
Unilever N V	994BFC	SNRFOR	GBP
Unilever N V	994BFC	SNRFOR	HKD
Unilever N V	994BFC	SNRFOR	JPY
Unilever N V	994BFC	SNRFOR	JPY
Unilever N V	994BFC	SNRFOR	JPY
Unilever N V	994BFC	SNRFOR	SEK
Unilever N V	994BFC	SNRFOR	SGD
Unilever N V	994BFC	SNRFOR	THB
Unilever N V	994BFC	SNRFOR	TWD
Unilever N V	994BFC	SNRFOR	USD
Unilever N V	994BFC	SNRFOR	USD
Unilever N V	994BFC	SNRFOR	USD
Unilever N V	994BFC	SNRFOR	USD
Unilever N V	994BFC	SNRFOR	ZAR
Unilever PLC	994BDD	SNRFOR	AUD
Unilever PLC	994BDD	SNRFOR	AUD
Unilever PLC	994BDD	SNRFOR	CHF
Unilever PLC	994BDD	SNRFOR	CHF

MM	Composite	0.07%	0.05%	0.08%	0.11%	0.13%	0.16%
CR	Composite	0.07%	0.05%	0.07%	0.11%	0.13%	0.16%
MM	Composite	0.07%	0.05%	0.08%	0.11%	0.13%	0.16%
MR	Composite						
XR	Composite	0.07%	0.05%	0.07%	0.10%	0.12%	0.15%
CR	Composite	0.07%	0.05%	0.07%	0.11%	0.13%	0.16%
MM	Composite	0.07%	0.05%	0.08%	0.11%	0.13%	0.16%
MR	Composite						
CR	Composite	1.85%	2.02%	2.92%	3.37%	3.70%	3.99%
MR	Composite						
CR	Composite	0.018468356	0.020168803	0.029213943	0.033710599	0.036952778	0.039902952
MM	Composite	1.77%	1.94%	2.80%	3.24%	3.55%	3.83%
MR	Composite						
CR	Composite	1.85%	2.02%	2.92%	3.37%	3.70%	3.99%
MM	Composite						
MR	Composite						
CR	Composite	1.76%	2.02%	2.92%	3.37%	3.70%	3.99%
MR	Composite						
CR	Composite	1.85%	2.02%	2.92%	3.37%	3.70%	3.99%
MM	Composite						
CR	Composite	1.85%	2.02%	2.92%	3.37%	3.70%	3.99%
MM	Composite	1.77%	1.94%	2.80%	3.24%	3.55%	3.83%
MR	Composite	1.75%	1.92%	2.78%	3.20%	3.51%	3.79%
XR	Composite	0.016898546	0.018454454	0.026730758	0.030845198	0.033811792	0.036511201
CR	Composite	4.16%	4.15%	4.42%	4.57%	5.05%	5.06%
MR	Composite						
CR	Composite	0.041574645	0.04149074	0.0442	0.04565679	0.050471987	0.05055
CR	Composite	4.16%	4.15%	4.42%	4.57%	5.05%	5.06%
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	3.01%	3.16%	3.82%	4.13%	4.38%	4.39%
MM	Composite	3.01%	3.16%	3.67%	3.97%	4.21%	4.39%
CR	Composite	0.03005	0.03155	0.038184722	0.0413125	0.043806944	0.0439
MR	Composite						
CR	Composite	2.61%	3.43%	3.88%	4.35%	4.55%	4.63%
MM	Composite	2.61%	3.43%	3.88%	4.35%	4.55%	4.44%
CR	Composite	2.61%	3.43%	3.88%	4.35%	4.55%	4.63%
MM	Composite	2.61%	3.43%	3.88%	4.35%	4.55%	4.44%
CR	Composite	2.61%	3.43%	3.88%	4.35%	4.55%	4.63%
MM	Composite	2.61%	3.43%	3.88%	4.35%	4.55%	4.44%
MR	Composite						
CR	Composite	0.28%	0.41%	0.72%	1.05%	1.52%	0.021511
MR	Composite	0.28%	0.41%	0.72%	1.05%	1.52%	0.021511
CR	Composite	0.001366761	0.001838455	0.00233679	0.00282331	0.003188925	0.00364863
MM	Composite	0.14%	0.18%	0.23%	0.28%	0.32%	0.36%
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
CR	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.37%
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
CR	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.37%
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
MR	Composite	0.13%	0.18%	0.23%	0.28%	0.31%	0.36%
XR	Composite	0.13%	0.17%	0.22%	0.27%	0.30%	0.35%
CR	Composite	0.001413987	0.001844196	0.00242668	0.002777945	0.003182987	0.003723333
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
MR	Composite						
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
CR	Composite	0.001366761	0.001838455	0.002410076	0.002924166	0.003377039	0.003838646
MM	Composite	0.14%	0.18%	0.23%	0.28%	0.32%	0.37%
MR	Composite						
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
CR	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.37%
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
CR	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.37%
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
MR	Composite	0.13%	0.18%	0.23%	0.28%	0.31%	0.36%
XR	Composite						
MM	Composite	0.14%	0.18%	0.24%	0.28%	0.32%	0.36%
CR	Composite	0.17%	0.19%	0.24%	0.28%	0.33%	0.37%
MM	Composite	0.17%	0.19%	0.24%	0.28%	0.33%	0.37%
CR	Composite	0.18%	0.19%	0.24%	0.28%	0.33%	0.37%
MM	Composite	0.001725217	0.001934461	0.002391151	0.002778729	0.003256423	0.003692406

0.001831442	0.21%	0.22%	0.29%	0.26%	0.428571429	NR	B
0.001915689	0.21%	0.22%	0.29%	0.26%	0.4	NR	BB
0.001831442	0.21%	0.22%	0.29%	0.26%	0.428571429	NR	B
					0.428571429		
0.001745593	0.20%	0.22%	0.29%	0.26%	0.428571429	NR	B
0.001915689	0.21%	0.22%	0.29%	0.26%	0.4	NR	BB
0.001831442	0.21%	0.22%	0.29%	0.26%	0.428571429	NR	B
					0.428571429		
0.043406589	4.67%	5.13%	5.10%	5.18%	0.25	A	AA
					0.25		
0.043406589	0.046687544	0.051278701	0.050999564	0.05176343	0.25	A	AA
0.041670325	4.48%	4.92%	4.90%	4.97%	0.25	BBB	A
					0.25		
0.043406589	4.67%	5.13%	5.10%	5.18%	0.25	A	AA
					0.25		
					0.25		
0.043406589	4.67%	5.13%	5.10%	5.18%	0.25	BB	BBB
					0.25		
0.043406589	4.67%	5.13%	5.10%	5.18%	0.25	A	AA
					0.25		
0.043406589	4.67%	5.13%	5.10%	5.18%	0.25	A	AA
0.041670325	4.48%	4.92%	4.90%	4.97%	0.25	BBB	A
0.04123626	4.44%	4.87%	4.84%	4.92%	0.25	BBB	A
0.039717029	0.042719103	0.046920011	0.046664601	0.047363538	0.25	BBB	A
0.052333333	5.47%	5.59%	5.67%		0.25	BB	NR
					0.25		
0.052333333	0.0547	0.0559	0.056733662		0.25	BB	NR
0.052333333	5.47%	5.59%	5.67%		0.25	BB	NR
					0.25		
					0.25		
					0.25		
0.04865	5.09%	5.09%	5.09%	5.09%	0.4	NR	NR
0.04865	5.09%	5.09%	5.09%	5.09%	0.4	NR	NR
0.04865	0.0509	0.0509	0.0509	0.0509	0.4	NR	NR
					0.4		
0.047993056	5.04%	5.02%	5.02%	5.02%	0.25	NR	NR
0.046073333	4.84%	5.02%	5.02%	5.02%	0.25	NR	NR
0.047993056	5.04%	5.02%	5.02%	5.02%	0.25	NR	NR
0.046073333	4.84%	5.02%	5.02%	5.02%	0.25	NR	NR
0.047993056	5.04%	5.02%	5.02%	5.02%	0.25	NR	NR
0.046073333	4.84%	5.02%	5.02%	5.02%	0.25	NR	NR
					0.25		
0.021511	2.45%	2.57%	2.59%	2.59%	0.45	NR	NR
0.021511	2.45%	2.57%	2.59%	2.59%	0.45	NR	NR
0.004149999	0.004683012	0.005139192	0.005409279	0.005749232	0.38909091	BB	BBB
0.004149999	0.47%	0.51%	0.54%	0.57%	0.4	BB	BBB
0.004146745	0.47%	0.51%	0.54%	0.57%	0.4	A	AA
0.004320285	0.49%	0.51%	0.54%	0.57%	0.376000003	BBB	A
0.004146745	0.47%	0.51%	0.54%	0.57%	0.4	A	AA
0.004146745	0.47%	0.51%	0.54%	0.57%	0.4	A	AA
0.004320285	0.49%	0.51%	0.54%	0.57%	0.376000003	BBB	A
0.004146745	0.47%	0.51%	0.54%	0.57%	0.4	A	AA
0.004104271	0.46%	0.51%	0.54%	0.57%	0.38909091	BBB	A
0.003953061	0.44%	0.51%	0.54%	0.57%	0.38909091	BBB	A
0.004320285	0.004860208	0.005139192	0.005409279	0.005749232	0.376000003	BBB	A
0.004146745	0.47%	0.51%	0.54%	0.57%	0.4	A	AA
					0.38909091		
0.004146745	0.47%	0.51%	0.54%	0.57%	0.4	A	AA
0.004149999	0.004922528	0.005139192	0.005409279	0.005749232	0.38909091	BB	BBB
0.004149999	0.47%	0.51%	0.54%	0.57%	0.38909091	BB	BBB
					0.38909091		
0.004146745	0.47%	0.51%	0.54%	0.57%	0.4	A	AA
0.004146745	0.47%	0.51%	0.54%	0.57%	0.4	A	AA
0.004320285	0.49%	0.51%	0.54%	0.57%	0.376000003	BBB	A
0.004146745	0.47%	0.51%	0.54%	0.57%	0.4	A	AA
0.004320285	0.49%	0.51%	0.54%	0.57%	0.376000003	BBB	A
0.004146745	0.47%	0.51%	0.54%	0.57%	0.4	A	AA
0.004104271	0.46%	0.51%	0.54%	0.57%	0.38909091	BBB	A
					0.38909091		
0.004146745	0.47%	0.51%	0.54%	0.57%	0.4	A	AA
0.004081751	0.45%	0.53%	0.57%	0.62%	0.4	B	NR
0.004081751	0.45%	0.53%	0.57%	0.62%	0.4	B	NR
0.004081751	0.45%	0.55%	0.59%	0.65%	0.4	BB	NR
0.004081751	0.004541588	0.005212722	0.005672933	0.006199333	0.4	BBB	NR

BB	BBB	BBB	BBB	BB	BBB
BBB	A	A	A	BBB	A
BB	BBB	BBB	BBB	BB	BBB
BB	BBB	BBB	BBB	BB	BBB
BBB	A	A	A	BBB	A
BB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
BB	A	BB	NR	BBB	BBB
BB	A	BB	NR	BBB	BBB
BB	A	BB	NR	BBB	BBB
BB	BB	BB	NR	NR	NR
BB	BB	BB	NR	NR	NR
BB	BB	BB	NR	NR	NR
NR	NR	NR	BB	BB	BB
NR	NR	NR	BB	BB	BB
NR	NR	NR	BB	BB	BB
NR	NR	NR	BB	BB	BB
NR	NR	NR	BB	BB	BB
NR	NR	NR	BB	BB	BB
NR	NR	NR		NR	NR
NR	NR	NR		NR	NR
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
AA	AAA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	A
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AAA	AA	AAA	AA	AA
A	AA	AA	AA	A	A
AA	AAA	AA	AAA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR	NR	NR	BB	7 Government
NR	NR	NR	BB	7 Government
NR	NR	NR	BB	7 Government
			NR	Government
NR	NR	NR	BB	7 Government
NR	NR	NR	BB	7 Government
NR	NR	NR	BB	7 Government
			NR	Government
A	A	A	AA	10 Government
			NR	Government
A	A	A	AA	10 Government
BBB	BBB	BBB	AA	10 Government
			NR	Government
A	A	A	AA	10 Government
			NR	Government
			NR	Government
BB	BB	BB	AA	10 Government
			NR	Government
A	A	A	AA	10 Government
			NR	Government
A	A	A	AA	10 Government
BBB	BBB	BBB	AA	10 Government
BBB	BBB	BBB	AA	10 Government
BBB	BBB	BBB	AA	10 Government
NR	NR		BB	2 Government
			NR	Government
NR	NR		BB	2 Government
NR	NR		BB	2 Government
			NR	Government
			NR	Government
			NR	Government
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
NR			NR	3 Financials
			NR	Financials
NR	NR		NR	Utilities
NR	NR		NR	Utilities
NR	NR	NR	AA	14 Consumer Goods
NR	NR	NR	AA	14 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	AA	14 Consumer Goods
NR	NR	NR	AA	14 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	A	3 Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
NR	NR	NR	AA	14 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	AA	13 Consumer Goods
B	B	B	NR	2 Consumer Goods
B	B	B	NR	2 Consumer Goods
BB	BB	BB	NR	2 Consumer Goods
BBB	BBB	BBB	NR	2 Consumer Goods

Europe	United Kingdom	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AAA	AA				
Europe	United Kingdom	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	AAA	AA				
E.Eur	Ukraine	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Ukraine	B	BB				
E.Eur	Ukraine	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Ukraine	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Ukraine	B	BB				
E.Eur	Ukraine	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Ukraine	B	BB				
E.Eur	Ukraine	B	BB				
E.Eur	Ukraine	B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Ukraine	B	BB				
E.Eur	Ukraine	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Ukraine	B	BB				
E.Eur	Ukraine	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Ukraine	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Ukraine	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Ukraine	B	BB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Ukraine		BB	CcyGrp	Thin	CcyGrp	CcyGrp
E.Eur	Ukraine		BB				
E.Eur	Ukraine		BB	CcyGrp	Thin	CcyGrp	CcyGrp
E.Eur	Ukraine		BB	CcyGrp	Thin	CcyGrp	CcyGrp
E.Eur	Ukraine		BB				
E.Eur	Ukraine		BB				
E.Eur	Ukraine		BB				
E.Eur	Ukraine		BB	Thin	Thin	DocAdj	DocAdj
E.Eur	Ukraine		BB	Thin	Thin	DocAdj	DocAdj
E.Eur	Ukraine		BB	Thin	Thin	DocAdj	DocAdj
E.Eur	Ukraine		BB				
E.Eur	Ukraine		BB	Thin	Thin	Thin	Thin
E.Eur	Ukraine		BB	Thin	Thin	Thin	Thin
E.Eur	Ukraine		BB	Thin	Thin	Thin	Thin
E.Eur	Ukraine		BB	Thin	Thin	Thin	Thin
E.Eur	Ukraine		BB	Thin	Thin	Thin	Thin
E.Eur	Ukraine		BB	Thin	Thin	Thin	Thin
E.Eur	Ukraine		BB				
Lat.Amer	Brazil	BB	BBB	Thin	Thin	Thin	Thin
Lat.Amer	Brazil	BB	BBB	Thin	Thin	Thin	Thin
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Netherlands	A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA				
Europe	Netherlands	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	AA	Entity Tier	Thin	Thin	Thin
Europe	United Kingdom	A	AA	Entity Tier	Thin	Thin	Thin
Europe	United Kingdom	A	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	A	AA	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin	

DocAdj	Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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ULVR-PlcEURCR	31-Jul-08 ULVR-Plc
ULVR-PlcEURMM	31-Jul-08 ULVR-Plc
ULVR-PlcEURMR	31-Jul-08 ULVR-Plc
ULVR-PlcGBPCR	31-Jul-08 ULVR-Plc
ULVR-PlcGBPMM	31-Jul-08 ULVR-Plc
ULVR-PlcJPYCR	31-Jul-08 ULVR-Plc
ULVR-PlcJPYMM	31-Jul-08 ULVR-Plc
ULVR-PlcUSDCR	31-Jul-08 ULVR-Plc
ULVR-PlcUSDMM	31-Jul-08 ULVR-Plc
ULVR-PlcUSDMR	31-Jul-08 ULVR-Plc
UNFSMAUDCR	31-Jul-08 UNFSM
UNFSMAUDMM	31-Jul-08 UNFSM
UNFSMAUDXR	31-Jul-08 UNFSM
UNFSMCADMM	31-Jul-08 UNFSM
UNFSMCHFCR	31-Jul-08 UNFSM
UNFSMCHFMM	31-Jul-08 UNFSM
UNFSMEURCR	31-Jul-08 UNFSM
UNFSMEURMM	31-Jul-08 UNFSM
UNFSMEURMR	31-Jul-08 UNFSM
UNFSMEURXR	31-Jul-08 UNFSM
UNFSMGBPMM	31-Jul-08 UNFSM
UNFSMGBPXR	31-Jul-08 UNFSM
UNFSMJPYCR	31-Jul-08 UNFSM
UNFSMJPYMM	31-Jul-08 UNFSM
UNFSMJPYMR	31-Jul-08 UNFSM
UNFSMNOKMM	31-Jul-08 UNFSM
UNFSMSEKMM	31-Jul-08 UNFSM
UNFSMSGDMM	31-Jul-08 UNFSM
UNFSMUSDCR	31-Jul-08 UNFSM
UNFSMUSDMM	31-Jul-08 UNFSM
UNFSMUSDMR	31-Jul-08 UNFSM
UNFSMUSDXR	31-Jul-08 UNFSM
UNHAUDMR	31-Jul-08 UNH
UNHCHFMR	31-Jul-08 UNH
UNHEURCR	31-Jul-08 UNH
UNHEURMM	31-Jul-08 UNH
UNHEURMR	31-Jul-08 UNH
UNHHKDMR	31-Jul-08 UNH
UNHJPYMR	31-Jul-08 UNH
UNHSGDMR	31-Jul-08 UNH
UNHTWDMR	31-Jul-08 UNH
UNHUSDCR	31-Jul-08 UNH
UNHUSDMM	31-Jul-08 UNH
UNHUSDMR	31-Jul-08 UNH
UNHUSDXR	31-Jul-08 UNH
UNICHRJPYCR	31-Jul-08 UNICHR
UNICHRJPYXR	31-Jul-08 UNICHR
UNIMICEURCR	31-Jul-08 UNIMIC
UNIMICEURMM	31-Jul-08 UNIMIC
UNIMICEURMR	31-Jul-08 UNIMIC
UNIMICJPYCR	31-Jul-08 UNIMIC
UNIMICTWDCR	31-Jul-08 UNIMIC
UNIMICUSDCR	31-Jul-08 UNIMIC
UNIMICUSDMM	31-Jul-08 UNIMIC
UNIMICUSDMR	31-Jul-08 UNIMIC
UNIMICUSDXR	31-Jul-08 UNIMIC
UNIPOGAUDMM	31-Jul-08 UNIPOG
UNIPOGEURCR	31-Jul-08 UNIPOG
UNIPOGEURMM	31-Jul-08 UNIPOG
UNIPOGEURMR	31-Jul-08 UNIPOG
UNIPOGEURXR	31-Jul-08 UNIPOG
UNIPOGUSDCR	31-Jul-08 UNIPOG
UNIPOGUSDMM	31-Jul-08 UNIPOG
UNIPOGUSDMR	31-Jul-08 UNIPOG
UNIPOGAUDCR	31-Jul-08 UNIPOG
UNIPOGAUDMM	31-Jul-08 UNIPOG
UNIPOGDKKCR	31-Jul-08 UNIPOG
UNIPOGEURCR	31-Jul-08 UNIPOG
UNIPOGEURMM	31-Jul-08 UNIPOG
UNIPOGEURMR	31-Jul-08 UNIPOG
UNIPOGGBPCR	31-Jul-08 UNIPOG
UNIPOGHKDCR	31-Jul-08 UNIPOG
UNIPOGJPYCR	31-Jul-08 UNIPOG
UNIPOGJPYMM	31-Jul-08 UNIPOG

Unilever PLC	994BDD	SNRFOR	EUR
Unilever PLC	994BDD	SNRFOR	EUR
Unilever PLC	994BDD	SNRFOR	EUR
Unilever PLC	994BDD	SNRFOR	GBP
Unilever PLC	994BDD	SNRFOR	GBP
Unilever PLC	994BDD	SNRFOR	JPY
Unilever PLC	994BDD	SNRFOR	JPY
Unilever PLC	994BDD	SNRFOR	USD
Unilever PLC	994BDD	SNRFOR	USD
Unilever PLC	994BDD	SNRFOR	USD
Un Fenosa S A	ENC488	SNRFOR	AUD
Un Fenosa S A	ENC488	SNRFOR	AUD
Un Fenosa S A	ENC488	SNRFOR	AUD
Un Fenosa S A	ENC488	SNRFOR	CAD
Un Fenosa S A	ENC488	SNRFOR	CHF
Un Fenosa S A	ENC488	SNRFOR	CHF
Un Fenosa S A	ENC488	SNRFOR	EUR
Un Fenosa S A	ENC488	SNRFOR	EUR
Un Fenosa S A	ENC488	SNRFOR	EUR
Un Fenosa S A	ENC488	SNRFOR	EUR
Un Fenosa S A	ENC488	SNRFOR	GBP
Un Fenosa S A	ENC488	SNRFOR	GBP
Un Fenosa S A	ENC488	SNRFOR	JPY
Un Fenosa S A	ENC488	SNRFOR	JPY
Un Fenosa S A	ENC488	SNRFOR	JPY
Un Fenosa S A	ENC488	SNRFOR	NOK
Un Fenosa S A	ENC488	SNRFOR	SEK
Un Fenosa S A	ENC488	SNRFOR	SGD
Un Fenosa S A	ENC488	SNRFOR	USD
Un Fenosa S A	ENC488	SNRFOR	USD
Un Fenosa S A	ENC488	SNRFOR	USD
Un Fenosa S A	ENC488	SNRFOR	USD
UnitedHealth Gp Inc	9A456T	SNRFOR	AUD
UnitedHealth Gp Inc	9A456T	SNRFOR	CHF
UnitedHealth Gp Inc	9A456T	SNRFOR	EUR
UnitedHealth Gp Inc	9A456T	SNRFOR	EUR
UnitedHealth Gp Inc	9A456T	SNRFOR	EUR
UnitedHealth Gp Inc	9A456T	SNRFOR	HKD
UnitedHealth Gp Inc	9A456T	SNRFOR	JPY
UnitedHealth Gp Inc	9A456T	SNRFOR	SGD
UnitedHealth Gp Inc	9A456T	SNRFOR	TWD
UnitedHealth Gp Inc	9A456T	SNRFOR	USD
UnitedHealth Gp Inc	9A456T	SNRFOR	USD
UnitedHealth Gp Inc	9A456T	SNRFOR	USD
UnitedHealth Gp Inc	9A456T	SNRFOR	USD
Unicharm Corp	JSD52G	SNRFOR	JPY
Unicharm Corp	JSD52G	SNRFOR	JPY
Utd Microelectronics Corp	9A18FA	SNRFOR	EUR
Utd Microelectronics Corp	9A18FA	SNRFOR	EUR
Utd Microelectronics Corp	9A18FA	SNRFOR	EUR
Utd Microelectronics Corp	9A18FA	SNRFOR	JPY
Utd Microelectronics Corp	9A18FA	SNRFOR	TWD
Utd Microelectronics Corp	9A18FA	SNRFOR	USD
Utd Microelectronics Corp	9A18FA	SNRFOR	USD
Utd Microelectronics Corp	9A18FA	SNRFOR	USD
Utd Microelectronics Corp	9A18FA	SNRFOR	USD
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	AUD
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	EUR
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	EUR
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	EUR
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	EUR
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	USD
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	USD
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	USD
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	AUD
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	AUD
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	DKK
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	EUR
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	EUR
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	EUR
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	GBP
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	HKD
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	JPY
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	JPY

CR	Composite	0.18%	0.19%	0.24%	0.28%	0.33%	0.37%
MM	Composite	0.17%	0.19%	0.24%	0.28%	0.33%	0.37%
MR	Composite	0.17%	0.19%	0.24%	0.28%	0.33%	0.37%
CR	Composite	0.001806286	0.001934461	0.002391151	0.002778729	0.003256423	0.003692406
MM	Composite	0.17%	0.19%	0.24%	0.28%	0.33%	0.37%
CR	Composite	0.17%	0.19%	0.24%	0.28%	0.33%	0.37%
MM	Composite	0.17%	0.19%	0.24%	0.28%	0.33%	0.37%
CR	Composite	0.18%	0.19%	0.24%	0.28%	0.33%	0.37%
MM	Composite	0.17%	0.19%	0.24%	0.28%	0.33%	0.37%
MR	Composite						
CR	Composite	0.23%	0.27%	0.37%	0.49%	0.57%	0.63%
MM	Composite	0.002284542	0.002704276	0.003566187	0.004933374	0.005433297	0.005988209
XR	Composite						
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.61%
CR	Composite	0.24%	0.28%	0.40%	0.49%	0.59%	0.66%
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.61%
CR	Composite	0.24%	0.28%	0.40%	0.49%	0.59%	0.66%
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.61%
MR	Composite	0.23%	0.27%	0.39%	0.48%	0.55%	0.61%
XR	Composite						
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.61%
XR	Composite						
CR	Composite	0.23%	0.27%	0.37%	0.48%	0.57%	0.63%
MM	Composite	0.23%	0.27%	0.36%	0.46%	0.55%	0.60%
MR	Composite						
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.61%
MM	Composite	0.002276237	0.002686397	0.003808583	0.004749293	0.005493372	0.00614522
MM	Composite	0.002276237	0.002686397	0.003808583	0.004749293	0.005493372	0.00614522
CR	Composite	0.24%	0.28%	0.40%	0.49%	0.59%	0.66%
MM	Composite	0.23%	0.27%	0.38%	0.47%	0.55%	0.61%
MR	Composite	0.23%	0.27%	0.39%	0.48%	0.55%	0.61%
XR	Composite						
MR	Composite	0.79%	0.71%	0.87%	1.04%	1.17%	1.35%
MR	Composite	0.79%	0.68%	0.87%	1.04%	1.17%	1.35%
CR	Composite	0.008341053	0.007112175	0.00919119	0.010949198	0.01233872	0.014254243
MM	Composite						
MR	Composite	0.79%	0.68%	0.87%	1.04%	1.17%	1.35%
MR	Composite	0.79%	0.68%	0.87%	1.04%	1.17%	1.35%
MR	Composite	0.79%	0.71%	0.87%	1.04%	1.17%	1.35%
MR	Composite	0.79%	0.68%	0.87%	1.04%	1.17%	1.35%
MR	Composite	0.79%	0.68%	0.87%	1.04%	1.17%	1.35%
CR	Composite	0.83%	0.71%	0.92%	1.09%	1.23%	1.43%
MM	Composite						
MR	Composite	0.79%	0.68%	0.87%	1.04%	1.17%	1.35%
XR	Composite	0.76%	0.65%	0.84%	1.00%	1.13%	1.30%
CR	Composite	0.11%	0.18%	0.22%	0.24%	0.28%	0.32%
XR	Composite	0.001125	0.001819471	0.00215857	0.002399151	0.002833538	0.003170111
CR	Composite	0.003373288	0.004628501	0.01025	0.00785	0.013043815	0.015235268
MM	Composite						
MR	Composite	0.34%	0.46%	1.03%	0.78%	1.30%	1.45%
CR	Composite						
CR	Composite	0.34%	0.46%	1.03%	0.78%	1.30%	1.52%
CR	Composite	0.34%	0.46%	1.03%	0.78%	1.30%	1.52%
MM	Composite						
MR	Composite	0.003373288	0.004628501	0.01025	0.00785	0.013043815	0.014473504
XR	Composite						
MM	Composite						
CR	Composite	0.00319815	0.00319815	0.00433155	0.00514675	0.00576215	0.00635
MM	Composite	0.32%	0.32%	0.43%	0.51%	0.58%	0.64%
MR	Composite						
XR	Composite	0.00319815	0.00319815	0.00433155	0.00514675	0.00576215	0.00635
CR	Composite	0.00319815	0.00319815	0.00433155	0.00514675	0.00576215	0.00635
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite	0.47%	0.51%	0.64%	0.74%	0.87%	0.96%
CR	Composite						
CR	Composite	0.004680923	0.004795139	0.006564162	0.007462387	0.008775399	0.009718664
MM	Composite	0.47%	0.46%	0.62%	0.75%	0.85%	0.95%
MR	Composite						
CR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						

0.004081751	0.45%	0.55%	0.59%	0.65%	0.4 BB	NR
0.004081751	0.45%	0.52%	0.57%	0.62%	0.4 BBB	NR
0.004081751	0.45%	0.52%	0.56%	0.61%	0.4 BB	NR
0.004081751	0.004541588	0.005459237	0.005942232	0.006457638	0.4 BB	NR
0.004081751	0.45%	0.52%	0.57%	0.62%	0.4 BBB	NR
0.004081751	0.45%	0.53%	0.57%	0.62%	0.4 B	NR
0.004081751	0.45%	0.53%	0.57%	0.62%	0.4 B	NR
0.004081751	0.45%	0.55%	0.59%	0.65%	0.4 BB	NR
0.004081751	0.45%	0.52%	0.57%	0.62%	0.4 BBB	NR
					0.4	
0.006849819	0.74%	0.79%	0.82%	0.86%	0.4 BB	A
0.006561381	0.007075933	0.0078523	0.008199104	0.008598223	0.4 BB	A
					0.4	
0.006701454	0.72%	0.78%	0.82%	0.86%	0.4 A	AAA
0.007137869	0.77%	0.82%	0.85%	0.89%	0.4 BBB	A
0.006701454	0.72%	0.78%	0.82%	0.86%	0.4 A	AAA
0.007137869	0.77%	0.82%	0.85%	0.89%	0.4 BBB	A
0.006701454	0.72%	0.78%	0.82%	0.86%	0.4 A	AAA
0.006640347	0.71%	0.78%	0.81%	0.85%	0.4 BBB	AA
					0.4	
0.006701454	0.72%	0.78%	0.82%	0.86%	0.4 A	AAA
					0.4	
0.006937999	0.75%	0.79%	0.82%	0.86%	0.4 BB	A
0.006624041	0.72%	0.79%	0.82%	0.86%	0.4 BB	A
					0.4	
0.006701454	0.72%	0.78%	0.82%	0.86%	0.4 A	AAA
0.006701454	0.007161941	0.007835959	0.008180724	0.008577836	0.4 A	AAA
0.006701454	0.007161941	0.007835959	0.008180724	0.008577836	0.4 A	AAA
0.007137869	0.77%	0.82%	0.85%	0.89%	0.4 BBB	A
0.006701454	0.72%	0.78%	0.82%	0.86%	0.4 A	AAA
0.006640347	0.71%	0.78%	0.81%	0.85%	0.4 BBB	AA
					0.4	
0.013893791	1.44%	1.57%	1.56%	1.60%	0.4 BB	BB
0.013907079	1.44%	1.59%	1.56%	1.60%	0.4 A	AA
0.01464453	0.015185044	0.01672157	0.016436842	0.015962155	0.4 BBB	A
					0.4	
0.013907079	1.44%	1.59%	1.56%	1.60%	0.4 A	AA
0.013907079	1.44%	1.59%	1.56%	1.60%	0.4 A	AA
0.013893791	1.44%	1.57%	1.56%	1.60%	0.4 BB	BB
0.013907079	1.44%	1.59%	1.56%	1.60%	0.4 A	AA
0.013907079	1.44%	1.59%	1.56%	1.60%	0.4 A	AA
0.01464453	1.52%	1.67%	1.64%	1.60%	0.4 BBB	A
					0.4	
0.013907079	1.44%	1.59%	1.56%	1.60%	0.4 A	AA
0.013399745	1.39%	1.53%	1.50%	1.60%	0.4 BBB	A
0.32%	0.32%	0.32%	0.32%	0.32%	0.3 NR	NR
0.003170111	0.003170111	0.003170111	0.003170111	0.003170111	0.3 NR	NR
0.016428897	0.017148206	0.01888485	0.01230125	0.021475	0.373333334 NR	NR
					0.373333334	
0.015607452	1.63%	1.89%	1.23%	2.15%	0.373333334 NR	NR
					0.373333334	
0.016428897	1.71%	1.89%	1.23%	2.15%	0.373333334 NR	NR
0.016428897	1.71%	1.89%	1.23%	2.15%	0.373333334 NR	NR
					0.373333334	
0.015607452	0.016290796	0.01888485	0.01230125	0.021475	0.373333334 NR	NR
					0.373333334	
					0.35	
0.0065505	0.0067705	0.0067705	0.0067705	0.0067705	0.35	NR
0.0065505	0.68%	0.68%	0.68%	0.68%	0.35	NR
					0.35	
0.0065505	0.0067705	0.0067705	0.0067705	0.0067705	0.35	NR
0.0065505	0.0067705	0.0067705	0.0067705	0.0067705	0.35	NR
					0.35	
					0.35	
					0.18875	
0.009825037	1.00%	1.05%	1.08%	1.08%	0.18875 NR	BBB
					0.185	
0.00992949	0.010159336	0.010792242	0.01080733	0.011122005	0.185 NR	A
0.009750374	0.99%	1.03%	1.08%	1.07%	0.2 NR	A
					0.18875	
					0.185	
					0.185	
					0.18875	
					0.18875	

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AA	A	AA	AA	AA
BB	BBB	BBB	A	BBB	A
A	AA	AA	AAA	AA	AAA
BBB	A	A	AA	A	AA
A	AA	AA	AAA	AA	AAA
A	AA	AA	AAA	AA	AAA
BB	BBB	BBB	A	BBB	A
A	AA	AA	AAA	AA	AAA
A	AA	AA	AAA	AA	AAA
BBB	A	A	AA	A	AA
A	AA	AA	AAA	AA	AAA
BBB	A	A	AA	A	AA
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	BB	BBB	BBB
NR	NR	NR	CCC	BB	BB
NR	NR	NR	BB	BBB	BBB
NR	NR	NR	BB	BBB	BBB
NR	NR	NR	CCC	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	AA	AA	AA

BB	BB	BB	NR	2 Consumer Goods
BBB	BBB	BBB	NR	2 Consumer Goods
BB	BB	BB	NR	2 Consumer Goods
BB	BB	BB	NR	2 Consumer Goods
BBB	BBB	BBB	NR	2 Consumer Goods
B	B	B	NR	2 Consumer Goods
B	B	B	NR	2 Consumer Goods
BB	BB	BB	NR	2 Consumer Goods
BBB	BBB	BBB	NR	2 Consumer Goods
			NR	Consumer Goods
BB	BB	BB	A	3 Utilities
BB	BB	BB	A	3 Utilities
			NR	Utilities
A	A	A	AA	13 Utilities
BBB	BBB	BBB	A	6 Utilities
A	A	A	AA	13 Utilities
BBB	BBB	BBB	A	6 Utilities
A	A	A	AA	13 Utilities
BBB	BBB	BBB	AA	15 Utilities
			NR	Utilities
A	A	A	AA	13 Utilities
			NR	Utilities
BB	BB	BB	A	3 Utilities
BB	BB	BB	A	3 Utilities
			NR	Utilities
A	A	A	AA	13 Utilities
A	A	A	AA	13 Utilities
A	A	A	AA	13 Utilities
BBB	BBB	BBB	A	6 Utilities
A	A	A	AA	13 Utilities
BBB	BBB	BBB	AA	15 Utilities
			NR	Utilities
BB	BB	NR	A	12 Health Care
A	A	NR	A	12 Health Care
BBB	BBB	NR	A	12 Health Care
			NR	Health Care
A	A	NR	A	12 Health Care
A	A	NR	A	12 Health Care
BB	BB	NR	A	12 Health Care
A	A	NR	A	12 Health Care
A	A	NR	A	12 Health Care
BBB	BBB	NR	A	12 Health Care
			NR	Health Care
A	A	NR	A	12 Health Care
BBB	BBB	NR	A	12 Health Care
			NR	2 Consumer Goods
			NR	2 Consumer Goods
NR	NR	NR	NR	4 Technology
			NR	Technology
NR	NR	NR	NR	4 Technology
			NR	Technology
NR	NR	NR	NR	4 Technology
NR	NR	NR	NR	4 Technology
			NR	Technology
NR	NR	NR	NR	4 Technology
			NR	Technology
			NR	
			NR	2
			NR	2
			NR	
			NR	2
			NR	2
			NR	
			NR	
			NR	
BB	NR	BB	A	8
			NR	
BBB	NR	BBB	A	4
A	NR	BBB	A	6
			NR	
			NR	
			NR	
			NR	
			NR	

Europe	United Kingdom	A	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	A	AA	CcyGrp	Thin	Thin	Thin
Europe	United Kingdom	A	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	A	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	A	AA	CcyGrp	Thin	Thin	Thin
Europe	United Kingdom	A	AA	Entity Tier	Thin	Thin	Thin
Europe	United Kingdom	A	AA	Entity Tier	Thin	Thin	Thin
Europe	United Kingdom	A	AA	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	A	AA	CcyGrp	Thin	Thin	Thin
Europe	United Kingdom	A	AA				
Europe	Spain	BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier
Europe	Spain	BBB	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier
Europe	Spain	BBB	A				
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	A				
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A				
Europe	Spain	BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Spain	BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Spain	BBB	A				
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Spain	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Spain	BBB	A				
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	BBB	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	BBB				
Asia	Taiwan Province of China	BBB	BBB	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	BBB				
Asia	Taiwan Province of China	BBB	BBB	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	BBB	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	BBB				
Asia	Taiwan Province of China	BBB	BBB	Thin	Thin	Thin	Thin
Asia	Taiwan Province of China	BBB	BBB				
Europe	Italy	BBB	AA				
Europe	Italy	BBB	AA		Thin	Thin	Thin
Europe	Italy	BBB	AA		Thin	Thin	Thin
Europe	Italy	BBB	AA				
Europe	Italy	BBB	AA		Thin	Thin	Thin
Europe	Italy	BBB	AA		Thin	Thin	Thin
Europe	Italy	BBB	AA				
Europe	Italy	BBB	AA				
Europe	Italy	BBB	AA				
Europe	Italy	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	BBB					
Europe	Italy	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	AA				
Europe	Italy	BBB					
Europe	Italy	BBB					
Europe	Italy	BBB	AA				
Europe	Italy	BBB	AA				

Thin	Thin	Thin	Thin	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
Thin	Thin	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
Thin	Thin	Thin	Thin	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin					
Thin	Thin					
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj

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UNIPOGJPYMR	31-Jul-08 UNIPOG
UNIPOGUSDCR	31-Jul-08 UNIPOG
UNIPOGUSDMM	31-Jul-08 UNIPOG
UNIPOGUSDMR	31-Jul-08 UNIPOG
UNIROBUSDCR	31-Jul-08 UNIROB
UNIROBUSDMR	31-Jul-08 UNIROB
UNIRODEURCR	31-Jul-08 UNIROD
UNIRODEURMM	31-Jul-08 UNIROD
UNIRODEURMR	31-Jul-08 UNIROD
UNIRODEURXR	31-Jul-08 UNIROD
UNIRODHKDMM	31-Jul-08 UNIROD
UNIRODJPYMM	31-Jul-08 UNIROD
UNIRODSGDMM	31-Jul-08 UNIROD
UNIRODUSDCR	31-Jul-08 UNIROD
UNIRODUSDMM	31-Jul-08 UNIROD
UNIRODUSDMR	31-Jul-08 UNIROD
UNITRNUSDCR	31-Jul-08 UNITRN
UNITRNUSDMR	31-Jul-08 UNITRN
UNITRNUSDXR	31-Jul-08 UNITRN
UNITYAUDMM	31-Jul-08 UNITY
UNITYCHFMM	31-Jul-08 UNITY
UNITYEURCR	31-Jul-08 UNITY
UNITYEURMM	31-Jul-08 UNITY
UNITYEURMR	31-Jul-08 UNITY
UNITYEURXR	31-Jul-08 UNITY
UNITYGBPMM	31-Jul-08 UNITY
UNITYJPYMM	31-Jul-08 UNITY
UNITYUSDCR	31-Jul-08 UNITY
UNITYUSDMM	31-Jul-08 UNITY
UNITYUSDMR	31-Jul-08 UNITY
UNITYUSDXR	31-Jul-08 UNITY
UNMGAUDMR	31-Jul-08 UNMG
UNMGAUDXR	31-Jul-08 UNMG
UNMGCADMR	31-Jul-08 UNMG
UNMGCHFMR	31-Jul-08 UNMG
UNMGEURCR	31-Jul-08 UNMG
UNMGEURMM	31-Jul-08 UNMG
UNMGEURMR	31-Jul-08 UNMG
UNMGEURXR	31-Jul-08 UNMG
UNMGGBPMR	31-Jul-08 UNMG
UNMGGBPXR	31-Jul-08 UNMG
UNMGHKDXR	31-Jul-08 UNMG
UNMGILSXR	31-Jul-08 UNMG
UNMGJPYCR	31-Jul-08 UNMG
UNMGJPYMR	31-Jul-08 UNMG
UNMGJPYXR	31-Jul-08 UNMG
UNMGNZDMR	31-Jul-08 UNMG
UNMGUSDCR	31-Jul-08 UNMG
UNMGUSDMM	31-Jul-08 UNMG
UNMGUSDMR	31-Jul-08 UNMG
UNMGUSDXR	31-Jul-08 UNMG
UNORUSDCR	31-Jul-08 UNOR
UNORUSDMR	31-Jul-08 UNOR
UNORUSDXR	31-Jul-08 UNOR
UNPAUDMR	31-Jul-08 UNP
UNPAUDXR	31-Jul-08 UNP
UNPCADMR	31-Jul-08 UNP
UNPEURCR	31-Jul-08 UNP
UNPEURMM	31-Jul-08 UNP
UNPEURMR	31-Jul-08 UNP
UNPEURXR	31-Jul-08 UNP
UNPGBPMR	31-Jul-08 UNP
UNPGBPXR	31-Jul-08 UNP
UNPHKDMR	31-Jul-08 UNP
UNPHKDXR	31-Jul-08 UNP
UNPJPYMR	31-Jul-08 UNP
UNPJPYXR	31-Jul-08 UNP
UNPSEKMR	31-Jul-08 UNP
UNPSEKXR	31-Jul-08 UNP
UNPUSDCR	31-Jul-08 UNP
UNPUSDMM	31-Jul-08 UNP
UNPUSDMR	31-Jul-08 UNP
UNPUSDXR	31-Jul-08 UNP
UNWSAUDCR	31-Jul-08 UNWS

Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	JPY
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	USD
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	USD
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	USD
Unvl Robina Corp	Y7BBGW	SNRFOR	USD
Unvl Robina Corp	Y7BBGW	SNRFOR	USD
UNIBAIL RODAMCO	FF3AFN	SNRFOR	EUR
UNIBAIL RODAMCO	FF3AFN	SNRFOR	EUR
UNIBAIL RODAMCO	FF3AFN	SNRFOR	EUR
UNIBAIL RODAMCO	FF3AFN	SNRFOR	EUR
UNIBAIL RODAMCO	FF3AFN	SNRFOR	HKD
UNIBAIL RODAMCO	FF3AFN	SNRFOR	JPY
UNIBAIL RODAMCO	FF3AFN	SNRFOR	SGD
UNIBAIL RODAMCO	FF3AFN	SNRFOR	USD
UNIBAIL RODAMCO	FF3AFN	SNRFOR	USD
UNIBAIL RODAMCO	FF3AFN	SNRFOR	USD
Unitrin Inc	9A459C	SNRFOR	USD
Unitrin Inc	9A459C	SNRFOR	USD
Unitrin Inc	9A459C	SNRFOR	USD
Unity Media GmbH	DLD98O	SNRFOR	AUD
Unity Media GmbH	DLD98O	SNRFOR	CHF
Unity Media GmbH	DLD98O	SNRFOR	EUR
Unity Media GmbH	DLD98O	SNRFOR	EUR
Unity Media GmbH	DLD98O	SNRFOR	EUR
Unity Media GmbH	DLD98O	SNRFOR	EUR
Unity Media GmbH	DLD98O	SNRFOR	GBP
Unity Media GmbH	DLD98O	SNRFOR	JPY
Unity Media GmbH	DLD98O	SNRFOR	USD
Unity Media GmbH	DLD98O	SNRFOR	USD
Unity Media GmbH	DLD98O	SNRFOR	USD
Unity Media GmbH	DLD98O	SNRFOR	USD
Unum Group	9A67BM	SNRFOR	AUD
Unum Group	9A67BM	SNRFOR	AUD
Unum Group	9A67BM	SNRFOR	CAD
Unum Group	9A67BM	SNRFOR	CHF
Unum Group	9A67BM	SNRFOR	EUR
Unum Group	9A67BM	SNRFOR	EUR
Unum Group	9A67BM	SNRFOR	EUR
Unum Group	9A67BM	SNRFOR	EUR
Unum Group	9A67BM	SNRFOR	GBP
Unum Group	9A67BM	SNRFOR	GBP
Unum Group	9A67BM	SNRFOR	HKD
Unum Group	9A67BM	SNRFOR	ILS
Unum Group	9A67BM	SNRFOR	JPY
Unum Group	9A67BM	SNRFOR	JPY
Unum Group	9A67BM	SNRFOR	JPY
Unum Group	9A67BM	SNRFOR	NZD
Unum Group	9A67BM	SNRFOR	USD
Unum Group	9A67BM	SNRFOR	USD
Unum Group	9A67BM	SNRFOR	USD
Unum Group	9A67BM	SNRFOR	USD
Uno Restaurant Corp		SNRFOR	USD
Uno Restaurant Corp		SNRFOR	USD
Uno Restaurant Corp		SNRFOR	USD
Un Pac Corp	997F99	SNRFOR	AUD
Un Pac Corp	997F99	SNRFOR	AUD
Un Pac Corp	997F99	SNRFOR	CAD
Un Pac Corp	997F99	SNRFOR	EUR
Un Pac Corp	997F99	SNRFOR	EUR
Un Pac Corp	997F99	SNRFOR	EUR
Un Pac Corp	997F99	SNRFOR	EUR
Un Pac Corp	997F99	SNRFOR	GBP
Un Pac Corp	997F99	SNRFOR	GBP
Un Pac Corp	997F99	SNRFOR	HKD
Un Pac Corp	997F99	SNRFOR	HKD
Un Pac Corp	997F99	SNRFOR	JPY
Un Pac Corp	997F99	SNRFOR	JPY
Un Pac Corp	997F99	SNRFOR	SEK
Un Pac Corp	997F99	SNRFOR	SEK
Un Pac Corp	997F99	SNRFOR	USD
Un Pac Corp	997F99	SNRFOR	USD
Un Pac Corp	997F99	SNRFOR	USD
Un Pac Corp	997F99	SNRFOR	USD
Utd Business Media PLC	999FFV	SNRFOR	AUD

MR	Composite						
CR	Composite	0.47%	0.48%	0.66%	0.75%	0.88%	0.97%
MM	Composite	0.47%	0.46%	0.62%	0.75%	0.85%	0.95%
MR	Composite						
CR	Composite	0.68%	1.32%	1.32%	1.75%	2.04%	2.32%
MR	Composite						
CR	Composite	0.79%	0.79%	0.97%	1.32%	1.55%	1.74%
MM	Composite	0.76%	0.76%	0.97%	1.27%	1.49%	1.67%
MR	Composite	0.75%	0.75%	0.97%	1.25%	1.48%	1.65%
XR	Composite	0.72%	0.72%	0.97%	1.21%	1.42%	1.59%
MM	Composite	0.76%	0.76%	0.97%	1.27%	1.49%	1.67%
MM	Composite	0.007594769	0.007594769	0.00965341	0.01269828	0.014935745	0.017001788
MM	Composite	0.76%	0.76%	0.97%	1.27%	1.49%	1.67%
CR	Composite	0.79%	0.79%	0.97%	1.32%	1.55%	1.74%
MM	Composite	0.76%	0.76%	0.97%	1.27%	1.49%	1.67%
MR	Composite	0.75%	0.75%	0.97%	1.25%	1.48%	1.65%
CR	Composite						
MR	Composite	0.45%	0.45%	0.53%	0.65%	0.65%	1.75%
XR	Composite	0.004511365	0.004511365	0.00532105	0.00651145	0.00651145	0.0175
MM	Composite	1.72%	1.98%	3.30%	4.32%	4.72%	5.16%
MM	Composite	1.71%	1.98%	3.30%	4.31%	4.72%	5.16%
CR	Composite	0.017865896	0.020652193	0.034385406	0.044932283	0.04917067	0.053739888
MM	Composite	1.71%	1.98%	3.30%	4.31%	4.72%	5.16%
MR	Composite						
XR	Composite						
MM	Composite	1.71%	1.98%	3.30%	4.31%	4.72%	5.16%
MM	Composite	1.72%	1.98%	3.30%	4.32%	4.72%	5.16%
CR	Composite	0.017865896	0.020652193	0.034385406	0.044932283	0.04917067	0.053739888
MM	Composite	0.017106366	0.019826106	0.03300999	0.043083672	0.047203843	0.051590292
MR	Composite						
XR	Composite	1.63%	1.89%	3.15%	4.11%	4.50%	4.92%
MR	Composite	0.90%	0.96%	1.09%	1.20%	1.33%	1.42%
XR	Composite	0.90%	0.96%	1.09%	1.16%	1.28%	1.37%
MR	Composite	0.009129638	0.009658532	0.011211313	0.012009374	0.013397472	0.014221934
MR	Composite	0.91%	0.97%	1.12%	1.20%	1.34%	1.42%
CR	Composite	0.96%	1.03%	1.17%	1.27%	1.41%	1.49%
MM	Composite	0.93%	0.98%	1.12%	1.22%	1.36%	1.43%
MR	Composite	0.91%	0.97%	1.12%	1.20%	1.34%	1.42%
XR	Composite	0.88%	0.95%	1.07%	1.16%	1.30%	1.38%
MR	Composite	0.91%	0.97%	1.12%	1.20%	1.34%	1.42%
XR	Composite	0.88%	0.95%	1.07%	1.16%	1.30%	1.38%
XR	Composite	0.88%	0.95%	1.07%	1.16%	1.30%	1.38%
XR	Composite	0.008833308	0.009474096	0.010727207	0.011608164	0.012983417	0.013810021
CR	Composite						
MR	Composite	0.009030333	0.009647235	0.010935339	0.011863687	0.013222928	0.01399165
XR	Composite	0.90%	0.96%	1.09%	1.19%	1.32%	1.40%
MR	Composite	0.91%	0.97%	1.12%	1.20%	1.34%	1.42%
CR	Composite	0.96%	1.03%	1.17%	1.27%	1.41%	1.49%
MM	Composite						
MR	Composite	0.91%	0.97%	1.12%	1.20%	1.34%	1.42%
XR	Composite	0.88%	0.95%	1.07%	1.16%	1.30%	1.38%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.28%	0.27%	0.33%	0.41%	0.51%	0.56%
XR	Composite	0.002775	0.002730166	0.003250758	0.004076156	0.004876615	0.005406499
MR	Composite	0.28%	0.28%	0.32%	0.41%	0.51%	0.57%
CR	Composite	0.30%	0.29%	0.35%	0.43%	0.54%	0.60%
MM	Composite	0.28%	0.28%	0.33%	0.41%	0.51%	0.57%
MR	Composite	0.28%	0.28%	0.32%	0.41%	0.51%	0.57%
XR	Composite	0.27%	0.26%	0.32%	0.40%	0.49%	0.55%
MR	Composite	0.28%	0.28%	0.32%	0.41%	0.51%	0.57%
XR	Composite	0.27%	0.26%	0.32%	0.40%	0.49%	0.55%
MR	Composite	0.28%	0.28%	0.32%	0.41%	0.51%	0.57%
XR	Composite	0.27%	0.26%	0.32%	0.40%	0.49%	0.55%
MR	Composite	0.28%	0.27%	0.33%	0.41%	0.50%	0.56%
XR	Composite	0.28%	0.27%	0.33%	0.41%	0.50%	0.56%
MR	Composite	0.28%	0.28%	0.32%	0.41%	0.51%	0.57%
XR	Composite	0.002709605	0.002638782	0.003226053	0.003953877	0.004890342	0.005455934
CR	Composite	0.30%	0.29%	0.35%	0.43%	0.54%	0.60%
MM	Composite	0.28%	0.28%	0.33%	0.41%	0.51%	0.57%
MR	Composite	0.28%	0.28%	0.32%	0.41%	0.51%	0.57%
XR	Composite	0.27%	0.26%	0.32%	0.40%	0.49%	0.55%
CR	Composite	0.003141701	0.003376722	0.004513539	0.005546067	0.006644859	0.007475921

					0.18875	
0.00992949	1.02%	1.08%	1.08%	1.11%	0.185 NR	A
0.009750374	0.99%	1.03%	1.08%	1.07%	0.2 NR	A
					0.18875	
0.025209419	2.85%	3.02%	3.23%	3.38%	0.275 NR	
					0.275	
0.017454041	1.75%	1.68%	1.69%	1.71%	0.4	BBB
0.016755879	1.68%	1.68%	1.69%	1.71%	0.4	A
0.016581339	1.66%	1.68%	1.69%	1.71%	0.4	BBB
0.015970447	1.60%	1.68%	1.69%	1.71%	0.4	BBB
0.016755879	1.68%	1.68%	1.69%	1.71%	0.4	A
0.017086861	0.01677264	0.016781235	0.016893005	0.017085193	0.4	BB
0.016755879	1.68%	1.68%	1.69%	1.71%	0.4	A
0.017454041	1.75%	1.68%	1.69%	1.71%	0.4	BBB
0.016755879	1.68%	1.68%	1.69%	1.71%	0.4	A
0.016581339	1.66%	1.68%	1.69%	1.71%	0.4	BBB
					0.4	
0.0185	2.03%	2.03%	2.03%	2.03%	0.4	NR
0.0185	0.02025	0.02025	0.02025	0.02025	0.4	NR
0.05291529	5.46%	5.43%	5.45%	5.48%	0.4 BBB	BBB
0.052966337	5.47%	5.43%	5.45%	5.57%	0.4 AA	AA
0.055173268	0.056946274	0.056605424	0.056762093	0.057994315	0.4 A	A
0.052966337	5.47%	5.43%	5.45%	5.57%	0.4 AA	AA
					0.4	
					0.4	
0.052966337	5.47%	5.43%	5.45%	5.57%	0.4 AA	AA
0.05291529	5.46%	5.43%	5.45%	5.48%	0.4 BBB	BBB
0.055173268	0.056946274	0.056605424	0.056762093	0.057994315	0.4 A	A
0.052966337	0.054668423	0.054341207	0.054491609	0.055674542	0.4 AA	AA
					0.4	
0.05048354	5.21%	5.18%	5.19%	5.31%	0.4 A	A
0.015171129	1.59%	1.57%	1.72%	1.56%	0.400000001 BB	BBB
0.014612192	1.54%	1.57%	1.72%	1.56%	0.400000001 BB	BBB
0.015062504	0.015839139	0.015729167	0.017316452	0.015570061	0.400000001 A	AA
0.015062504	1.58%	1.57%	1.73%	1.56%	0.400000001 A	AA
0.015832737	1.66%	1.57%	1.83%	1.56%	0.400000001 BBB	A
0.015199428	1.60%	1.57%	1.76%	1.56%	0.400000001 BBB	A
0.015062504	1.58%	1.57%	1.73%	1.56%	0.400000001 A	AA
0.014768547	1.55%	1.57%	1.67%	1.56%	0.400000001 A	A
0.015062504	1.58%	1.57%	1.73%	1.56%	0.400000001 A	AA
0.014768547	1.55%	1.57%	1.67%	1.56%	0.400000001 A	A
0.014768547	1.55%	1.57%	1.67%	1.56%	0.400000001 A	A
0.014768547	0.01549747	0.015729167	0.01674272	0.015570061	0.400000001 A	A
					0.400000001	
0.014826248	0.015566951	0.015729167	0.017195787	0.015570061	0.400000001 BB	BBB
0.014826248	1.56%	1.57%	1.72%	1.56%	0.400000001 BB	BBB
0.015062504	1.58%	1.57%	1.73%	1.56%	0.400000001 A	AA
0.015832737	1.66%	1.57%	1.83%	1.56%	0.400000001 BBB	A
					0.400000001	
0.015062504	1.58%	1.57%	1.73%	1.56%	0.400000001 A	AA
0.014768547	1.55%	1.57%	1.67%	1.56%	0.400000001 A	A
					0.349999998	
					0.349999998	
					0.349999998	
0.00599701	0.64%	0.60%	0.60%	1.29%	0.4 BB	BBB
0.00599701	0.006418815	0.005985855	0.005985855	0.01293913	0.4 BB	BBB
0.00604936	0.65%	0.60%	0.60%	1.29%	0.4 BBB	AA
0.006365187	0.68%	0.60%	0.60%	1.29%	0.4 BBB	A
0.006110579	0.65%	0.60%	0.60%	1.29%	0.4 BBB	A
0.00604936	0.65%	0.60%	0.60%	1.29%	0.4 BBB	AA
0.005681735	0.62%	0.60%	0.60%	1.29%	0.4 BBB	A
0.00604936	0.65%	0.60%	0.60%	1.29%	0.4 BBB	AA
0.005681735	0.62%	0.60%	0.60%	1.29%	0.4 BBB	A
0.00604936	0.65%	0.60%	0.60%	1.29%	0.4 BBB	AA
0.005681735	0.62%	0.60%	0.60%	1.29%	0.4 BBB	A
0.00599701	0.64%	0.60%	0.60%	1.29%	0.4 BB	BBB
0.00599701	0.64%	0.60%	0.60%	1.29%	BB	BBB
0.00604936	0.65%	0.60%	0.60%	1.29%	0.4 BBB	AA
0.005681735	0.006225048	0.005985855	0.005985855	0.01293913	0.4 BBB	A
0.006365187	0.68%	0.60%	0.60%	1.29%	0.4 BBB	A
0.006110579	0.65%	0.60%	0.60%	1.29%	0.4 BBB	A
0.00604936	0.65%	0.60%	0.60%	1.29%	0.4 BBB	AA
0.005681735	0.62%	0.60%	0.60%	1.29%	0.4 BBB	A
0.008565609	0.009074475	0.010120667	0.009694462	0.012384956	0.4 BB	BB

A	A	A	A	A	A
A	A	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	A	A	B	BBB	BBB
NR	AA	AA	BB	A	A
NR	A	A	B	BBB	BBB
NR	A	A	B	BBB	BBB
NR	AA	AA	BB	A	A
NR	BBB	BBB	CCC	BBB	BB
NR	AA	AA	BB	A	A
NR	A	A	B	BBB	BBB
NR	AA	AA	BB	A	A
NR	A	A	B	BBB	BBB
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	A	A
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	AA	AA	A	A
A	A	AA	AA	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	AA	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	AA	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	AA	A	A
BBB	BBB	A	A	BBB	BBB
BBB	BBB	A	A	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	AA	AA	A	A
A	A	AA	AA	A	A
A	A	AA	AA	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	AA	A	A
BB	BB	BB	BB	B	BB

			NR	
BBB	NR	BBB	A	4
A	NR	BBB	A	6
			NR	
NR	BB	NR	NR	2 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
NR	NR	NR	A	4 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
BB	BB	BB	AA	13 Consumer Services
A	A	A	AA	13 Consumer Services
BBB	BBB	BBB	AA	13 Consumer Services
A	A	A	AA	13 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	A	A	AA	13 Consumer Services
BB	BB	BB	AA	13 Consumer Services
BBB	BBB	BBB	AA	13 Consumer Services
A	A	A	AA	13 Consumer Services
			NR	Consumer Services
BBB	BBB	BBB	AA	13 Consumer Services
NR	BB	NR	A	3 Financials
NR	BB	NR	A	3 Financials
NR	A	NR	AA	12 Financials
NR	A	NR	AA	12 Financials
NR	BBB	NR	AA	13 Financials
NR	BBB	NR	AA	13 Financials
NR	A	NR	AA	12 Financials
NR	BBB	NR	A	9 Financials
NR	A	NR	AA	12 Financials
NR	BBB	NR	A	9 Financials
NR	BBB	NR	A	9 Financials
NR	BBB	NR	A	9 Financials
			NR	Financials
NR	BB	NR	AA	13 Financials
NR	BB	NR	AA	13 Financials
NR	A	NR	AA	12 Financials
NR	BBB	NR	AA	13 Financials
			NR	Financials
NR	A	NR	AA	12 Financials
NR	BBB	NR	A	9 Financials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR		NR	A	3 Industrials
NR		NR	A	3 Industrials
NR		NR	AA	10 Industrials
NR		NR	AA	14 Industrials
NR		NR	AA	14 Industrials
NR		NR	AA	10 Industrials
NR		NR	A	9 Industrials
NR		NR	AA	10 Industrials
NR		NR	A	9 Industrials
NR		NR	AA	10 Industrials
NR		NR	A	9 Industrials
NR		NR	AA	14 Industrials
NR		NR	AA	14 Industrials
NR		NR	AA	10 Industrials
NR		NR	A	9 Industrials
NR		NR	AA	14 Industrials
NR		NR	AA	14 Industrials
NR		NR	AA	10 Industrials
NR		NR	A	9 Industrials
B	BB	NR	A	9 Consumer Services

Europe	Italy	BBB	AA				
Europe	Italy	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BBB	AA				
Asia	Philippines	BB	BB	Thin		Thin	Thin
Asia	Philippines	BB	BB				
Europe	Netherlands	A	A		DocAdj	Thin	DocAdj
Europe	Netherlands	A	A		CcyGrp	Thin	CcyGrp
Europe	Netherlands	A	A		DocAdj	Thin	DocAdj
Europe	Netherlands	A	A		DocAdj	Thin	DocAdj
Europe	Netherlands	A	A		CcyGrp	Thin	CcyGrp
Europe	Netherlands	A	A		Entity Tier	Thin	Entity Tier
Europe	Netherlands	A	A		CcyGrp	Thin	CcyGrp
Europe	Netherlands	A	A		DocAdj	Thin	DocAdj
Europe	Netherlands	A	A		CcyGrp	Thin	CcyGrp
Europe	Netherlands	A	A		DocAdj	Thin	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	
N.Amer	United States	BBB	A		Thin	Thin	
Europe	Germany	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC				
Europe	Germany	B	CCC				
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	B	CCC				
Europe	Germany	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC					
N.Amer	United States	CCC					
N.Amer	United States	CCC					
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
Thin	Thin	Thin	Thin	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin		Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin		Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
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DocAdj	DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin

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UNWSAUDMM	31-Jul-08 UNWS
UNWSAUDMR	31-Jul-08 UNWS
UNWSCHFCR	31-Jul-08 UNWS
UNWSCHFMM	31-Jul-08 UNWS
UNWSEURCR	31-Jul-08 UNWS
UNWSEURMM	31-Jul-08 UNWS
UNWSEURMR	31-Jul-08 UNWS
UNWSEURXR	31-Jul-08 UNWS
UNWSGBPCR	31-Jul-08 UNWS
UNWSGBPMM	31-Jul-08 UNWS
UNWSHKDMM	31-Jul-08 UNWS
UNWSJPYCR	31-Jul-08 UNWS
UNWSJPYMM	31-Jul-08 UNWS
UNWSNOKMM	31-Jul-08 UNWS
UNWSSEKMM	31-Jul-08 UNWS
UNWSTWDCR	31-Jul-08 UNWS
UNWSUSDCR	31-Jul-08 UNWS
UNWSUSDMM	31-Jul-08 UNWS
UNWSUSDMR	31-Jul-08 UNWS
UNWSUSDXR	31-Jul-08 UNWS
UNYCOJPYCR	31-Jul-08 UNYCO
UNYCOJPYMR	31-Jul-08 UNYCO
UNYCOJPYXR	31-Jul-08 UNYCO
UNYCOUSDCR	31-Jul-08 UNYCO
UOBSPEURCR	31-Jul-08 UOBSP
UOBSPEURMR	31-Jul-08 UOBSP
UOBSPSGDCR	31-Jul-08 UOBSP
UOBSPUSDCR	31-Jul-08 UOBSP
UOBSPUSDMR	31-Jul-08 UOBSP
UOBSPAUDCR	31-Jul-08 UOBSP
UOBSPCHFCR	31-Jul-08 UOBSP
UOBSPEURCR	31-Jul-08 UOBSP
UOBSPEURMM	31-Jul-08 UOBSP
UOBSPEURMR	31-Jul-08 UOBSP
UOBSPHKDCR	31-Jul-08 UOBSP
UOBSPJPYCR	31-Jul-08 UOBSP
UOBSPSGDCR	31-Jul-08 UOBSP
UOBSPUSDCR	31-Jul-08 UOBSP
UOBSPUSDMM	31-Jul-08 UOBSP
UOBSPUSDMR	31-Jul-08 UOBSP
UOBSPUSDXR	31-Jul-08 UOBSP
UPMKYMAUDCR	31-Jul-08 UPMKYM
UPMKYMAUDMM	31-Jul-08 UPMKYM
UPMKYMAUDMR	31-Jul-08 UPMKYM
UPMKYMCADMM	31-Jul-08 UPMKYM
UPMKYMCHFCR	31-Jul-08 UPMKYM
UPMKYMCHFMM	31-Jul-08 UPMKYM
UPMKYMEURCR	31-Jul-08 UPMKYM
UPMKYMEURMM	31-Jul-08 UPMKYM
UPMKYMEURMR	31-Jul-08 UPMKYM
UPMKYMEURXR	31-Jul-08 UPMKYM
UPMKYMGBPCR	31-Jul-08 UPMKYM
UPMKYMGBPMM	31-Jul-08 UPMKYM
UPMKYMGBPMR	31-Jul-08 UPMKYM
UPMKYMHKDMM	31-Jul-08 UPMKYM
UPMKYMJPYCR	31-Jul-08 UPMKYM
UPMKYMJPYMM	31-Jul-08 UPMKYM
UPMKYMNOKMM	31-Jul-08 UPMKYM
UPMKYMSEKMM	31-Jul-08 UPMKYM
UPMKYMSGDMM	31-Jul-08 UPMKYM
UPMKYMTWDMM	31-Jul-08 UPMKYM
UPMKYMUSDCR	31-Jul-08 UPMKYM
UPMKYMUSDMM	31-Jul-08 UPMKYM
UPMKYMUSDMR	31-Jul-08 UPMKYM
UPMKYMUSDXR	31-Jul-08 UPMKYM
UPSAUDMR	31-Jul-08 UPS
UPSCHFMR	31-Jul-08 UPS
UPSDKKMR	31-Jul-08 UPS
UPSEURCR	31-Jul-08 UPS
UPSEURMM	31-Jul-08 UPS
UPSEURMR	31-Jul-08 UPS
UPSEURXR	31-Jul-08 UPS
UPSGBPCR	31-Jul-08 UPS
UPSGBPMR	31-Jul-08 UPS

Utd Business Media PLC	999FFV	SNRFOR	AUD
Utd Business Media PLC	999FFV	SNRFOR	AUD
Utd Business Media PLC	999FFV	SNRFOR	CHF
Utd Business Media PLC	999FFV	SNRFOR	CHF
Utd Business Media PLC	999FFV	SNRFOR	EUR
Utd Business Media PLC	999FFV	SNRFOR	EUR
Utd Business Media PLC	999FFV	SNRFOR	EUR
Utd Business Media PLC	999FFV	SNRFOR	EUR
Utd Business Media PLC	999FFV	SNRFOR	GBP
Utd Business Media PLC	999FFV	SNRFOR	GBP
Utd Business Media PLC	999FFV	SNRFOR	HKD
Utd Business Media PLC	999FFV	SNRFOR	JPY
Utd Business Media PLC	999FFV	SNRFOR	JPY
Utd Business Media PLC	999FFV	SNRFOR	NOK
Utd Business Media PLC	999FFV	SNRFOR	SEK
Utd Business Media PLC	999FFV	SNRFOR	TWD
Utd Business Media PLC	999FFV	SNRFOR	USD
Utd Business Media PLC	999FFV	SNRFOR	USD
Utd Business Media PLC	999FFV	SNRFOR	USD
Utd Business Media PLC	999FFV	SNRFOR	USD
UNY Co Ltd	JSD79E	SNRFOR	JPY
UNY Co Ltd	JSD79E	SNRFOR	JPY
UNY Co Ltd	JSD79E	SNRFOR	JPY
UNY Co Ltd	JSD79E	SNRFOR	USD
Utd Overseas Bk Ltd	9A2398	SNRFOR	EUR
Utd Overseas Bk Ltd	9A2398	SNRFOR	EUR
Utd Overseas Bk Ltd	9A2398	SNRFOR	SGD
Utd Overseas Bk Ltd	9A2398	SNRFOR	USD
Utd Overseas Bk Ltd	9A2398	SNRFOR	USD
Utd Overseas Bk Ltd	9A2398	SUBLT2	AUD
Utd Overseas Bk Ltd	9A2398	SUBLT2	CHF
Utd Overseas Bk Ltd	9A2398	SUBLT2	EUR
Utd Overseas Bk Ltd	9A2398	SUBLT2	EUR
Utd Overseas Bk Ltd	9A2398	SUBLT2	EUR
Utd Overseas Bk Ltd	9A2398	SUBLT2	HKD
Utd Overseas Bk Ltd	9A2398	SUBLT2	JPY
Utd Overseas Bk Ltd	9A2398	SUBLT2	SGD
Utd Overseas Bk Ltd	9A2398	SUBLT2	USD
Utd Overseas Bk Ltd	9A2398	SUBLT2	USD
Utd Overseas Bk Ltd	9A2398	SUBLT2	USD
Utd Overseas Bk Ltd	9A2398	SUBLT2	USD
UPM Kymmene CORP	9A6979	SNRFOR	AUD
UPM Kymmene CORP	9A6979	SNRFOR	AUD
UPM Kymmene CORP	9A6979	SNRFOR	AUD
UPM Kymmene CORP	9A6979	SNRFOR	CAD
UPM Kymmene CORP	9A6979	SNRFOR	CHF
UPM Kymmene CORP	9A6979	SNRFOR	CHF
UPM Kymmene CORP	9A6979	SNRFOR	EUR
UPM Kymmene CORP	9A6979	SNRFOR	EUR
UPM Kymmene CORP	9A6979	SNRFOR	EUR
UPM Kymmene CORP	9A6979	SNRFOR	EUR
UPM Kymmene CORP	9A6979	SNRFOR	GBP
UPM Kymmene CORP	9A6979	SNRFOR	GBP
UPM Kymmene CORP	9A6979	SNRFOR	GBP
UPM Kymmene CORP	9A6979	SNRFOR	HKD
UPM Kymmene CORP	9A6979	SNRFOR	JPY
UPM Kymmene CORP	9A6979	SNRFOR	JPY
UPM Kymmene CORP	9A6979	SNRFOR	NOK
UPM Kymmene CORP	9A6979	SNRFOR	SEK
UPM Kymmene CORP	9A6979	SNRFOR	SGD
UPM Kymmene CORP	9A6979	SNRFOR	TWD
UPM Kymmene CORP	9A6979	SNRFOR	USD
UPM Kymmene CORP	9A6979	SNRFOR	USD
UPM Kymmene CORP	9A6979	SNRFOR	USD
UPM Kymmene CORP	9A6979	SNRFOR	USD
Utd Parcel Svc Inc	9A2443	SNRFOR	AUD
Utd Parcel Svc Inc	9A2443	SNRFOR	CHF
Utd Parcel Svc Inc	9A2443	SNRFOR	DKK
Utd Parcel Svc Inc	9A2443	SNRFOR	EUR
Utd Parcel Svc Inc	9A2443	SNRFOR	EUR
Utd Parcel Svc Inc	9A2443	SNRFOR	EUR
Utd Parcel Svc Inc	9A2443	SNRFOR	EUR
Utd Parcel Svc Inc	9A2443	SNRFOR	GBP
Utd Parcel Svc Inc	9A2443	SNRFOR	GBP

MM	Composite	0.31%	0.34%	0.45%	0.55%	0.66%	0.75%
MR	Composite						
CR	Composite	0.33%	0.35%	0.46%	0.57%	0.68%	0.76%
MM	Composite	0.32%	0.34%	0.45%	0.55%	0.66%	0.75%
CR	Composite	0.33%	0.35%	0.46%	0.57%	0.68%	0.76%
MM	Composite	0.003169877	0.003376417	0.004503673	0.005528074	0.00662132	0.007483744
MR	Composite	0.003136858	0.003343024	0.004444886	0.005459742	0.006518752	0.007337061
XR	Composite	0.30%	0.32%	0.43%	0.53%	0.63%	0.71%
CR	Composite	0.33%	0.35%	0.46%	0.57%	0.68%	0.76%
MM	Composite	0.32%	0.34%	0.45%	0.55%	0.66%	0.75%
MM	Composite	0.32%	0.34%	0.45%	0.55%	0.66%	0.75%
CR	Composite	0.31%	0.34%	0.45%	0.55%	0.66%	0.75%
MM	Composite	0.31%	0.34%	0.45%	0.55%	0.66%	0.75%
MM	Composite	0.003169877	0.003376417	0.004503673	0.005528074	0.00662132	0.007483744
MM	Composite	0.32%	0.34%	0.45%	0.55%	0.66%	0.75%
CR	Composite	0.33%	0.35%	0.46%	0.57%	0.68%	0.76%
CR	Composite	0.33%	0.35%	0.46%	0.57%	0.68%	0.76%
MM	Composite	0.003169877	0.003376417	0.004503673	0.005528074	0.00662132	0.007483744
MR	Composite	0.003136858	0.003343024	0.004444886	0.005459742	0.006518752	0.007337061
XR	Composite	0.002973772	0.00321986	0.004281127	0.005258593	0.006278588	0.007066748
CR	Composite	0.10%	0.10%	0.37%	0.41%	0.47%	0.52%
MR	Composite						
XR	Composite	0.10%	0.10%	0.37%	0.41%	0.47%	0.52%
CR	Composite	0.10%	0.10%	0.37%	0.41%	0.47%	0.52%
CR	Composite	0.31%	0.31%	0.43%	0.61%	0.66%	0.68%
MR	Composite						
CR	Composite	0.31%	0.31%	0.43%	0.61%	0.66%	0.68%
CR	Composite	0.00311	0.00311	0.0042528	0.0061248	0.0065624	0.0068
MR	Composite	0.00311	0.00311	0.0042528	0.0061248	0.0065624	0.0068
CR	Composite	0.004579571	0.004814046	0.005721074	0.006814777	0.008389127	0.009806955
CR	Composite	0.46%	0.48%	0.57%	0.68%	0.84%	0.98%
CR	Composite	0.46%	0.48%	0.57%	0.68%	0.84%	0.98%
MM	Composite						
MR	Composite	0.004579571	0.004573344	0.005435021	0.006474038	0.007969671	0.009316607
CR	Composite	0.46%	0.48%	0.57%	0.68%	0.84%	0.98%
CR	Composite	0.004579571	0.004814046	0.005721074	0.006814777	0.008389127	0.009806955
CR	Composite	0.46%	0.48%	0.57%	0.68%	0.84%	0.98%
CR	Composite	0.46%	0.48%	0.57%	0.68%	0.84%	0.98%
MM	Composite						
MR	Composite	0.46%	0.46%	0.54%	0.65%	0.80%	0.93%
XR	Composite						
CR	Composite	1.61%	1.90%	2.49%	3.05%	3.38%	3.58%
MM	Composite	1.54%	1.81%	2.39%	2.92%	3.25%	3.44%
MR	Composite						
MM	Composite	1.59%	1.86%	2.51%	3.02%	3.27%	3.48%
CR	Composite	1.66%	1.92%	2.59%	3.19%	3.31%	3.62%
MM	Composite	0.015935859	0.018583844	0.025120901	0.030154125	0.032707542	0.034774365
CR	Composite	1.66%	1.92%	2.59%	3.19%	3.31%	3.62%
MM	Composite	1.59%	1.86%	2.51%	3.02%	3.27%	3.48%
MR	Composite	1.58%	1.82%	2.47%	2.99%	3.21%	3.44%
XR	Composite	1.52%	1.75%	2.38%	2.88%	3.09%	3.31%
CR	Composite	0.01658837	0.019156042	0.025890752	0.031899942	0.03306842	0.036226667
MM	Composite	1.59%	1.86%	2.51%	3.02%	3.27%	3.48%
MR	Composite						
MM	Composite	1.59%	1.86%	2.51%	3.02%	3.27%	3.48%
CR	Composite	0.016009127	0.018893698	0.025078728	0.030852742	0.034302911	0.036412924
MM	Composite	1.53%	1.81%	2.40%	3.00%	3.29%	3.50%
MM	Composite	1.59%	1.86%	2.51%	3.02%	3.27%	3.48%
MM	Composite	1.59%	1.86%	2.51%	3.02%	3.27%	3.48%
MM	Composite	1.59%	1.86%	2.51%	3.02%	3.27%	3.48%
MM	Composite	1.59%	1.86%	2.51%	3.02%	3.27%	3.48%
CR	Composite	1.66%	1.92%	2.59%	3.19%	3.31%	3.62%
MM	Composite	1.59%	1.86%	2.51%	3.02%	3.27%	3.48%
MR	Composite	1.58%	1.82%	2.47%	2.99%	3.21%	3.44%
XR	Composite	1.52%	1.75%	2.38%	2.88%	3.09%	3.31%
MR	Composite	0.003066415	0.002485111	0.003002298	0.003871526	0.004434679	0.004881683
MR	Composite	0.31%	0.25%	0.30%	0.39%	0.44%	0.49%
MR	Composite	0.31%	0.25%	0.30%	0.39%	0.44%	0.49%
CR	Composite	0.32%	0.26%	0.32%	0.41%	0.47%	0.51%
MM	Composite	0.31%	0.25%	0.30%	0.39%	0.45%	0.49%
MR	Composite	0.31%	0.25%	0.30%	0.39%	0.44%	0.49%
XR	Composite	0.30%	0.24%	0.29%	0.37%	0.43%	0.47%
CR	Composite	0.32%	0.26%	0.32%	0.41%	0.47%	0.51%
MR	Composite	0.31%	0.25%	0.30%	0.39%	0.44%	0.49%

0.008565609	0.91%	1.01%	0.97%	1.24%	0.4 BB	BB
					0.4	
0.008985635	0.91%	1.05%	1.00%	1.24%	0.4 BBB	BBB
0.008420164	0.91%	1.01%	0.96%	1.24%	0.4 BBB	A
0.008985635	0.91%	1.05%	1.00%	1.24%	0.4 BBB	BBB
0.008420164	0.009102205	0.010104	0.009626063	0.012384956	0.4 BBB	A
0.008415013	0.00900739	0.009979743	0.009492818	0.012384956	0.4 BBB	BBB
0.008104987	0.86%	0.96%	0.91%	1.24%	0.4 BBB	BBB
0.008985635	0.91%	1.05%	1.00%	1.24%	0.4 BBB	BBB
0.008420164	0.91%	1.01%	0.96%	1.24%	0.4 BBB	A
0.008420164	0.91%	1.01%	0.96%	1.24%	0.4 BBB	A
0.008565609	0.91%	1.01%	0.97%	1.24%	0.4 BB	BB
0.008565609	0.91%	1.01%	0.97%	1.24%	0.4 BB	BB
0.008420164	0.009102205	0.010104	0.009626063	0.012384956	0.4 BBB	A
0.008420164	0.91%	1.01%	0.96%	1.24%	0.4 BBB	A
0.008985635	0.91%	1.05%	1.00%	1.24%	0.4 BBB	BBB
0.008985635	0.91%	1.05%	1.00%	1.24%	0.4 BBB	BBB
0.008420164	0.009102205	0.010104	0.009626063	0.012384956	0.4 BBB	A
0.008415013	0.00900739	0.009979743	0.009492818	0.012384956	0.4 BBB	BBB
0.008104987	0.008577624	0.009612069	0.009143083	0.012384956	0.4 BBB	BBB
0.003575	0.45%	0.45%	0.45%	0.45%	0.16	NR
					0.16	
0.003575	0.45%	0.45%	0.45%	0.45%	0.16	NR
0.003575	0.45%	0.45%	0.45%	0.45%	0.16	NR
0.0082048	0.85%	0.90%	0.92%	0.94%	0.4	NR
					0.4	
0.0082048	0.85%	0.90%	0.92%	0.94%	0.4	NR
0.0082048	0.00845	0.0089663	0.0091992	0.0094321	0.4	NR
0.0082048	0.00845	0.0089663	0.0091992	0.0094321	0.4	NR
0.010429942	0.011178224	0.011815209	0.012493716	0.013052675	0.2 NR	BBB
0.010429942	1.12%	1.18%	1.25%	1.31%	0.2 NR	AA
0.010429942	1.12%	1.18%	1.25%	1.31%	0.2 NR	AA
					0.2	
0.009908445	0.010619313	0.011224449	0.01186903	0.012400041	0.2 NR	A
0.010429942	1.12%	1.18%	1.25%	1.31%	0.2 NR	AA
0.010429942	0.011178224	0.011815209	0.012493716	0.013052675	0.2 NR	BBB
0.010429942	1.12%	1.18%	1.25%	1.31%	0.2 NR	AA
0.010429942	1.12%	1.18%	1.25%	1.31%	0.2 NR	AA
					0.2	
0.99%	1.06%	1.12%	1.19%	1.24%	0.2 NR	A
					0.2	
3.52%	3.61%	3.62%	3.48%	3.51%	0.394583335 BBB	BBB
3.52%	3.47%	3.47%	3.48%	3.51%	0.394583335 A	A
					0.394583335	
3.50%	3.54%	3.70%	3.48%	3.50%	0.4 A	AA
3.61%	3.61%	3.85%	3.63%	3.65%	0.387142859 A	A
3.50%	0.035417255	0.037038633	0.034823303	0.034977117	0.4 A	AA
3.61%	3.61%	3.85%	3.63%	3.65%	0.387142859 A	A
3.50%	3.54%	3.70%	3.48%	3.50%	0.4 A	AA
3.47%	3.50%	3.66%	3.45%	3.46%	0.394583335 A	A
3.34%	3.37%	3.52%	3.32%	3.34%	0.394583335 A	A
3.61%	0.036078333	0.038514407	0.036274274	0.036463665	0.387142859 A	A
3.50%	3.54%	3.70%	3.48%	3.50%	0.4 A	AA
					0.394583335	
0.03502443	3.54%	3.70%	3.48%	3.50%	0.4 A	AA
0.035182512	0.035488687	0.036545611	0.036420045	0.03614576	0.394583335 BBB	BBB
0.035182512	3.55%	3.65%	3.50%	3.47%	0.394583335 A	A
0.03502443	3.54%	3.70%	3.48%	3.50%	0.4 A	AA
0.03502443	3.54%	3.70%	3.48%	3.50%	0.4 A	AA
0.03502443	3.54%	3.70%	3.48%	3.50%	0.4 A	AA
0.03502443	3.54%	3.70%	3.48%	3.50%	0.4 A	AA
0.036053333	3.61%	3.85%	3.63%	3.65%	0.387142859 A	A
0.03502443	3.54%	3.70%	3.48%	3.50%	0.4 A	AA
0.034654778	3.50%	3.66%	3.45%	3.46%	0.394583335 A	A
0.033378023	3.37%	3.52%	3.32%	3.34%	0.394583335 A	A
0.005194189	0.005470251	0.0059375	0.006849813	0.007272134	0.4 BB	BBB
0.005194189	0.55%	0.59%	0.68%	0.74%	0.4 A	AA
0.005194189	0.55%	0.59%	0.68%	0.74%	0.4 A	AA
0.005467568	0.58%	0.59%	0.72%	0.78%	0.409090909 BBB	A
0.005248865	0.55%	0.59%	0.69%	0.74%	0.409090909 BBB	A
0.005194189	0.55%	0.59%	0.68%	0.74%	0.4 A	AA
0.005002825	0.53%	0.59%	0.66%	0.71%	0.409090909 BBB	A
0.005467568	0.58%	0.59%	0.72%	0.78%	0.409090909 BBB	A
0.005194189	0.55%	0.59%	0.68%	0.74%	0.4 A	AA

BB	BB	BB	BB	B	BB
BB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	BBB
BB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
BB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
BB	BB	BB	BB	B	BB
BB	BB	BB	BB	B	BB
A	A	A	A	A	BBB
A	A	A	A	A	BBB
BB	BBB	BBB	BBB	BBB	A
BB	BBB	BBB	BBB	BBB	A
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	A	A
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AAA	AAA
A	A	A	A	AA	AA
AA	AA	AA	AA	AAA	AAA
BBB	BBB	BBB	BBB	A	A
AA	AA	AA	AA	AAA	AAA
AA	AA	AA	AA	AAA	AAA
A	A	A	A	AA	AA
BBB	BBB	BBB	BBB	A	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AA
AAA	AAA	AAA	AAA	AAA	AA
BBB	BBB	BBB	BBB	A	A
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AA
AAA	AAA	AAA	AAA	AAA	AA
AAA	AAA	AAA	AAA	AAA	AA
AAA	AAA	AAA	AAA	AAA	AA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA

B	BB	NR	A	9 Consumer Services
			NR	Consumer Services
BB	BBB	NR	BBB	3 Consumer Services
BBB	A	NR	BBB	7 Consumer Services
BB	BBB	NR	BBB	3 Consumer Services
BBB	A	NR	BBB	7 Consumer Services
BB	BBB	NR	A	9 Consumer Services
BB	BBB	NR	A	9 Consumer Services
BB	BBB	NR	BBB	3 Consumer Services
BBB	A	NR	BBB	7 Consumer Services
BBB	A	NR	BBB	7 Consumer Services
B	BB	NR	A	9 Consumer Services
B	BB	NR	A	9 Consumer Services
BBB	A	NR	BBB	7 Consumer Services
BBB	A	NR	BBB	7 Consumer Services
BB	BBB	NR	BBB	3 Consumer Services
BB	BBB	NR	BBB	3 Consumer Services
BBB	A	NR	BBB	7 Consumer Services
BB	BBB	NR	A	9 Consumer Services
BB	BBB	NR	A	9 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
BBB	BB	BB	AA	11 Financials
AA	A	A	AA	11 Financials
AA	A	A	AA	11 Financials
			NR	Financials
A	BBB	BBB	AA	11 Financials
AA	A	A	AA	11 Financials
BBB	BB	BB	AA	11 Financials
AA	A	A	AA	11 Financials
AA	A	A	AA	11 Financials
			NR	Financials
A	BBB	BBB	AA	11 Financials
			NR	Financials
BBB	BBB	BB	A	3 Basic Materials
A	BBB	BB	A	3 Basic Materials
			NR	Basic Materials
AA	AA	A	AA	12 Basic Materials
A	A	BBB	A	3 Basic Materials
AA	AA	A	AA	12 Basic Materials
A	A	BBB	A	3 Basic Materials
AA	AA	A	AA	12 Basic Materials
A	A	BBB	AA	13 Basic Materials
A	A	BBB	AA	13 Basic Materials
A	A	BBB	A	3 Basic Materials
AA	AA	A	AA	12 Basic Materials
			NR	Basic Materials
AA	AA	A	AA	12 Basic Materials
BBB	BBB	BBB	A	3 Basic Materials
BBB	A	A	A	3 Basic Materials
AA	AA	A	AA	12 Basic Materials
AA	AA	A	AA	12 Basic Materials
AA	AA	A	AA	12 Basic Materials
AA	AA	A	AA	12 Basic Materials
A	A	BBB	A	3 Basic Materials
AA	AA	A	AA	12 Basic Materials
A	A	BBB	AA	13 Basic Materials
A	A	BBB	AA	13 Basic Materials
NR	B	B	A	11 Industrials
NR	BBB	BBB	A	11 Industrials
NR	BBB	BBB	A	11 Industrials
NR	BB	BB	A	11 Industrials
NR	BB	BB	A	11 Industrials
NR	BBB	BBB	A	11 Industrials
NR	BB	BB	A	11 Industrials
NR	BB	BB	A	11 Industrials
NR	BBB	BBB	A	11 Industrials

Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	BBB	A		Thin	Thin	Thin
Asia	Japan	BBB	A				
Asia	Japan	BBB	A		Thin	Thin	Thin
Asia	Japan	BBB	A		Thin	Thin	Thin
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA		Thin	Thin	Thin
Asia	Singapore	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Singapore	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Singapore	AA	AA				
Asia	Singapore	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Asia	Singapore	AA	AA				
Europe	Finland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB				
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB				
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Finland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Finland	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

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UPSHKDMR	31-Jul-08 UPS
UPSJPYMR	31-Jul-08 UPS
UPSNZDMR	31-Jul-08 UPS
UPSSGDMR	31-Jul-08 UPS
UPSTWDMR	31-Jul-08 UPS
UPSUSDCR	31-Jul-08 UPS
UPSUSDMM	31-Jul-08 UPS
UPSUSDMR	31-Jul-08 UPS
UPSUSDXR	31-Jul-08 UPS
UPSZARMR	31-Jul-08 UPS
UPS-AmericaIncEURMR	31-Jul-08 UPS-AmericaInc
UPS-AmericaIncUSDMR	31-Jul-08 UPS-AmericaInc
URALBUSDCR	31-Jul-08 URALB
URALBUSDMM	31-Jul-08 URALB
URBISAUSDCR	31-Jul-08 URBISA
URBISAUSDMR	31-Jul-08 URBISA
URBNJPYCR	31-Jul-08 URBN
URBNJPYXR	31-Jul-08 URBN
URBNUSDCR	31-Jul-08 URBN
URBRENEURCR	31-Jul-08 URBREN
URBRENJPYCR	31-Jul-08 URBREN
URBRENJPYXR	31-Jul-08 URBREN
URBRENUSDCR	31-Jul-08 URBREN
URIEURMM	31-Jul-08 URI
URIEURMR	31-Jul-08 URI
URIUSDMM	31-Jul-08 URI
URIUSDMR	31-Jul-08 URI
URIUSDXR	31-Jul-08 URI
URICADMR	31-Jul-08 URI
URIEURMM	31-Jul-08 URI
URIEURMR	31-Jul-08 URI
URIEURXR	31-Jul-08 URI
URIHKDXR	31-Jul-08 URI
URIUSDCR	31-Jul-08 URI
URIUSDMM	31-Jul-08 URI
URIUSDMR	31-Jul-08 URI
URIUSDXR	31-Jul-08 URI
URIEURXR	31-Jul-08 URI
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URI-NorthAmerUSDXR	31-Jul-08 URI-NorthAmer
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URI-NorthAmerJPYXR	31-Jul-08 URI-NorthAmer
URI-NorthAmerUSDCR	31-Jul-08 URI-NorthAmer
URI-NorthAmerUSDMR	31-Jul-08 URI-NorthAmer
URI-NorthAmerUSDXR	31-Jul-08 URI-NorthAmer
URI-NorthAmerEURMM	31-Jul-08 URI-NorthAmer
URI-NorthAmerEURMR	31-Jul-08 URI-NorthAmer
URI-NorthAmerEURXR	31-Jul-08 URI-NorthAmer
URI-NorthAmerUSDCR	31-Jul-08 URI-NorthAmer
URI-NorthAmerUSDMM	31-Jul-08 URI-NorthAmer
URI-NorthAmerUSDMR	31-Jul-08 URI-NorthAmer
URI-NorthAmerUSDXR	31-Jul-08 URI-NorthAmer
URSABKEURCR	31-Jul-08 URSABK
URSABKRUBCR	31-Jul-08 URSABK
URSABKUSDCR	31-Jul-08 URSABK
URUGAYEURCR	31-Jul-08 URUGAY
URUGAYEURMM	31-Jul-08 URUGAY
URUGAYUSDCR	31-Jul-08 URUGAY
URUGAYUSDMM	31-Jul-08 URUGAY
URUGAYUSDMR	31-Jul-08 URUGAY
URUGAYUSDXR	31-Jul-08 URUGAY
USBCHFMR	31-Jul-08 USB
USBEURCR	31-Jul-08 USB
USBEURMM	31-Jul-08 USB
USBEURMR	31-Jul-08 USB
USBEURXR	31-Jul-08 USB
USBJPYMR	31-Jul-08 USB
USBUSDCR	31-Jul-08 USB

Utd Parcel Svc Inc	9A2443	SNRFOR	HKD
Utd Parcel Svc Inc	9A2443	SNRFOR	JPY
Utd Parcel Svc Inc	9A2443	SNRFOR	NZD
Utd Parcel Svc Inc	9A2443	SNRFOR	SGD
Utd Parcel Svc Inc	9A2443	SNRFOR	TWD
Utd Parcel Svc Inc	9A2443	SNRFOR	USD
Utd Parcel Svc Inc	9A2443	SNRFOR	USD
Utd Parcel Svc Inc	9A2443	SNRFOR	USD
Utd Parcel Svc Inc	9A2443	SNRFOR	USD
Utd Parcel Svc Inc	9A2443	SNRFOR	ZAR
Utd Parcel Svc Amer Inc	9A2438	SNRFOR	EUR
Utd Parcel Svc Amer Inc	9A2438	SNRFOR	USD
URAL SIBERIAN Bk		SNRFOR	USD
URAL SIBERIAN Bk		SNRFOR	USD
Urbi Desarrollos Urbanos S A Bursatil de Cap Variable	PYEECI	SNRFOR	USD
Urbi Desarrollos Urbanos S A Bursatil de Cap Variable	PYEECI	SNRFOR	USD
Urban Corp	JSD86N	SNRFOR	JPY
Urban Corp	JSD86N	SNRFOR	JPY
Urban Corp	JSD86N	SNRFOR	USD
Urban Renaissance Agy	JSD87D	SNRFOR	EUR
Urban Renaissance Agy	JSD87D	SNRFOR	JPY
Urban Renaissance Agy	JSD87D	SNRFOR	JPY
Urban Renaissance Agy	JSD87D	SNRFOR	USD
Utd Rents Inc	9A2499	SECDOM	EUR
Utd Rents Inc	9A2499	SECDOM	EUR
Utd Rents Inc	9A2499	SECDOM	USD
Utd Rents Inc	9A2499	SECDOM	USD
Utd Rents Inc	9A2499	SECDOM	USD
Utd Rents Inc	9A2499	SNRFOR	CAD
Utd Rents Inc	9A2499	SNRFOR	EUR
Utd Rents Inc	9A2499	SNRFOR	EUR
Utd Rents Inc	9A2499	SNRFOR	EUR
Utd Rents Inc	9A2499	SNRFOR	HKD
Utd Rents Inc	9A2499	SNRFOR	USD
Utd Rents Inc	9A2499	SNRFOR	USD
Utd Rents Inc	9A2499	SNRFOR	USD
Utd Rents Inc	9A2499	SNRFOR	USD
Utd Rents Inc	9A2499	SUBLT2	EUR
Utd Rents Inc	9A2499	SUBLT2	USD
Utd Rents Inc	9A2499	SUBLT2	USD
Utd Rents North Amer Inc	U3A24C	SECDOM	USD
Utd Rents North Amer Inc	U3A24C	SECDOM	USD
Utd Rents North Amer Inc	U3A24C	SNRFOR	AUD
Utd Rents North Amer Inc	U3A24C	SNRFOR	AUD
Utd Rents North Amer Inc	U3A24C	SNRFOR	EUR
Utd Rents North Amer Inc	U3A24C	SNRFOR	EUR
Utd Rents North Amer Inc	U3A24C	SNRFOR	HKD
Utd Rents North Amer Inc	U3A24C	SNRFOR	JPY
Utd Rents North Amer Inc	U3A24C	SNRFOR	USD
Utd Rents North Amer Inc	U3A24C	SNRFOR	USD
Utd Rents North Amer Inc	U3A24C	SNRFOR	USD
Utd Rents North Amer Inc	U3A24C	SUBLT2	EUR
Utd Rents North Amer Inc	U3A24C	SUBLT2	EUR
Utd Rents North Amer Inc	U3A24C	SUBLT2	EUR
Utd Rents North Amer Inc	U3A24C	SUBLT2	USD
Utd Rents North Amer Inc	U3A24C	SUBLT2	USD
Utd Rents North Amer Inc	U3A24C	SUBLT2	USD
Utd Rents North Amer Inc	U3A24C	SUBLT2	USD
Open Jt Stk Co URSA Bk	X6E7BT	SNRFOR	EUR
Open Jt Stk Co URSA Bk	X6E7BT	SNRFOR	RUB
Open Jt Stk Co URSA Bk	X6E7BT	SNRFOR	USD
Oriental Rep Uruguay	9A89AG	SNRFOR	EUR
Oriental Rep Uruguay	9A89AG	SNRFOR	EUR
Oriental Rep Uruguay	9A89AG	SNRFOR	USD
Oriental Rep Uruguay	9A89AG	SNRFOR	USD
Oriental Rep Uruguay	9A89AG	SNRFOR	USD
Oriental Rep Uruguay	9A89AG	SNRFOR	USD
U S Bancorp	992BGA	SNRFOR	CHF
U S Bancorp	992BGA	SNRFOR	EUR
U S Bancorp	992BGA	SNRFOR	EUR
U S Bancorp	992BGA	SNRFOR	EUR
U S Bancorp	992BGA	SNRFOR	EUR
U S Bancorp	992BGA	SNRFOR	JPY
U S Bancorp	992BGA	SNRFOR	USD

MR	Composite	0.31%	0.25%	0.30%	0.39%	0.44%	0.49%
MR	Composite	0.31%	0.25%	0.30%	0.39%	0.44%	0.49%
MR	Composite	0.31%	0.25%	0.30%	0.39%	0.44%	0.49%
MR	Composite	0.003066415	0.002484811	0.003002529	0.003871744	0.004434942	0.00488189
MR	Composite	0.003066415	0.002484811	0.003002529	0.003871744	0.004434942	0.00488189
CR	Composite	0.32%	0.26%	0.32%	0.41%	0.47%	0.51%
MM	Composite						
MR	Composite	0.31%	0.25%	0.30%	0.39%	0.44%	0.49%
XR	Composite						
MR	Composite	0.31%	0.25%	0.30%	0.39%	0.44%	0.49%
MR	Composite	0.54%	0.54%	0.54%	0.54%	0.54%	0.54%
MR	Composite	0.005375	0.005375	0.005375	0.005375	0.005375	0.005375
CR	Composite						
MM	Composite						
CR	Composite	3.14%	3.14%	3.36%	3.68%	3.41%	3.71%
MR	Composite	3.14%	3.14%	3.36%	3.68%	3.41%	3.71%
CR	Composite	0.37501374	0.28	0.255	0.23	0.23	0.221675
XR	Composite	0.37501374	0.28	0.255	0.23	0.23	0.221675
CR	Composite	37.50%	28.00%	25.50%	23.00%	23.00%	22.17%
CR	Composite	0.07%	0.07%	0.07%	0.07%	0.07%	0.07%
CR	Composite	0.07%	0.07%	0.07%	0.07%	0.07%	0.07%
XR	Composite	0.0007	0.0007	0.0007	0.0007	0.0007	0.0007
CR	Composite	0.0007	0.0007	0.0007	0.0007	0.0007	0.0007
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	0.87%	0.87%	0.87%	0.87%	0.87%	0.87%
MR	Composite						
MM	Composite						
MR	Composite						
XR	Composite	4.43%	4.69%	5.78%	6.55%	7.16%	7.57%
XR	Composite						
CR	Composite	4.85%	5.12%	6.32%	7.17%	7.82%	8.28%
MM	Composite						
MR	Composite	4.61%	4.87%	6.01%	6.81%	7.43%	7.86%
XR	Composite	4.43%	4.69%	5.78%	6.55%	7.16%	7.57%
XR	Composite						
MR	Composite	5.71%	6.01%	7.74%	8.21%	9.08%	9.61%
XR	Composite	0.057119916	0.05775275	0.074401721	0.082115561	0.087442687	0.092541667
MR	Composite	2.51%	2.51%	2.51%	2.51%	2.51%	2.51%
XR	Composite	2.51%	2.51%	2.51%	2.51%	2.51%	2.51%
MR	Composite	4.27%	4.57%	5.79%	6.57%	7.14%	7.64%
XR	Composite	4.27%	4.57%	5.79%	6.57%	7.14%	7.64%
MR	Composite	4.40%	4.69%	5.88%	6.65%	7.20%	7.61%
XR	Composite	0.043927009	0.045208496	0.057855946	0.065617755	0.07140462	0.07656
XR	Composite	4.39%	4.52%	5.79%	6.56%	7.14%	7.66%
XR	Composite	0.042688048	0.045714126	0.057930336	0.0656703	0.07137684	0.076358739
CR	Composite	4.74%	4.94%	6.27%	7.11%	7.73%	8.28%
MR	Composite	4.40%	4.69%	5.88%	6.65%	7.20%	7.61%
XR	Composite	4.39%	4.52%	5.79%	6.56%	7.14%	7.66%
MM	Composite						
MR	Composite	5.71%	6.13%	7.25%	8.25%	9.51%	9.74%
XR	Composite	5.49%	5.90%	6.97%	8.25%	9.15%	9.54%
CR	Composite	6.01%	6.70%	7.63%	8.25%	10.01%	10.25%
MM	Composite						
MR	Composite	5.71%	6.13%	7.25%	8.25%	9.51%	9.74%
XR	Composite	5.49%	5.90%	6.97%	8.25%	9.15%	9.54%
CR	Composite	0.058	0.0595	0.064284947	0.069271725	0.071139438	0.062009109
CR	Composite	5.80%	5.95%	6.43%	6.93%	7.11%	6.20%
CR	Composite	5.80%	5.95%	6.43%	6.93%	7.11%	6.20%
CR	Composite	0.32%	0.67%	1.03%	1.25%	1.37%	1.54%
MM	Composite						
CR	Composite	0.32%	0.67%	1.03%	1.25%	1.37%	1.54%
MM	Composite						
MR	Composite	0.32%	0.64%	0.97%	1.19%	1.31%	1.46%
XR	Composite						
MR	Composite	0.36%	0.64%	0.69%	0.88%	1.24%	1.31%
CR	Composite						
MM	Composite						
MR	Composite	0.36%	0.64%	0.69%	0.88%	1.24%	1.31%
XR	Composite						
MR	Composite	0.36%	0.64%	0.71%	0.88%	1.17%	1.31%
CR	Composite	0.36%	0.67%	0.73%	0.93%	1.31%	1.37%

0.005194189	0.55%	0.59%	0.68%	0.74%	0.4 A	AA
0.005194189	0.55%	0.59%	0.68%	0.73%	0.4 BB	BBB
0.005194189	0.55%	0.59%	0.68%	0.74%	0.4 A	AA
0.005194189	0.005471026	0.0059375	0.006849813	0.007366667	0.4 A	AA
0.005194189	0.005471026	0.0059375	0.006849813	0.007366667	0.4 A	AA
0.005467568	0.58%	0.59%	0.72%	0.78%	0.409090909 BBB	A
					0.409090909	
0.005194189	0.55%	0.59%	0.68%	0.74%	0.4 A	AA
					0.409090909	
0.005194189	0.55%	0.59%	0.68%	0.74%	0.4 A	AA
0.54%	0.54%	0.54%	0.54%	0.54%	0.4	
0.005375	0.005375	0.005375	0.005375	0.005375	0.4	
					0.4	
					0.4	
3.71%	3.71%	3.71%	3.71%	3.71%	0.175	NR
3.71%	3.71%	3.71%	3.71%	3.71%	0.175	NR
0.23	0.23	0.23	0.23	0.23	0.3 NR	NR
0.23	0.23	0.23	0.23	0.23	0.3 NR	NR
0.23	23.00%	23.00%	23.00%	23.00%	0.3 NR	NR
0.07%	0.07%	0.07%	0.07%	0.07%		NR
0.07%	0.07%	0.07%	0.07%	0.07%	0.3	NR
0.0007	0.0007	0.0007	0.0007	0.0007	0.3	NR
0.0007	0.0007	0.0007	0.0007	0.0007	0.3	NR
					0.435	
					0.435	
					0.435	
					0.435	
0.87%	0.87%	0.87%	0.87%	0.87%	0.435	
					0.4	
					0.4	
					0.4	
0.07652954	7.70%	7.67%	7.47%	7.64%	0.4 A	A
					0.4	
0.083638842	8.41%	8.38%	7.47%	8.35%	0.4 BB	BBB
					0.4	
0.079456899	7.99%	7.96%	7.47%	7.94%	0.4 BB	BBB
0.07652954	7.70%	7.67%	7.47%	7.64%	0.4 A	A
					0.2	
0.096810204	10.06%	8.55%	8.55%	8.55%	0.2 NR	BB
0.096810204	0.100582143	0.085478193	0.085478193	0.085478193	0.2 NR	BBB
0.02885	0.02885	0.02885	0.02885	0.02885	0.75	
0.02885	0.02885	0.02885	0.02885	0.02885	0.75	
0.077299304	7.80%	7.59%	8.00%	7.80%	BBB	BBB
0.077299304	7.80%	7.59%	8.00%	7.80%	0.4 BBB	BBB
0.077054973	7.75%	7.82%	8.31%	8.11%	0.4 A	A
0.077579692	0.078573388	0.076729867	0.080037662	0.078473879	0.4 AA	AA
0.077579692	7.86%	7.67%	8.00%	7.85%	0.4 AA	AA
0.077299304	0.078029334	0.075883894	0.080037662	0.078026011	0.4 BBB	BBB
0.083819063	8.44%	8.23%	8.75%	8.53%	0.4 A	A
0.077054973	7.75%	7.82%	8.31%	8.11%	0.4 A	A
0.077579692	7.86%	7.67%	8.00%	7.85%	0.4 AA	AA
					0.25	
0.101167213	10.13%	9.91%	10.33%	9.63%	0.25 BBB	B
0.09744	9.76%	9.91%	9.95%	9.63%	0.25 A	BB
0.106491803	10.67%	9.91%	10.88%	9.63%	0.25 BBB	B
					0.25	
0.101167213	10.13%	9.91%	10.33%	9.63%	0.25 BBB	B
0.09744	9.76%	9.91%	9.95%	9.63%	0.25 A	BB
0.076003952	0.078881857	0.078881857	0.078881857	0.078881857	0.25 NR	NR
0.076003952	7.89%	7.89%	7.89%	7.89%	0.25 NR	NR
0.076003952	7.89%	7.89%	7.89%	7.89%	0.25 NR	NR
0.017212712	1.90%	2.62%	2.84%	2.95%	0.25 NR	A
					0.25	
0.017212712	1.90%	2.62%	2.84%	2.95%	0.25 NR	A
					0.25	
0.016352076	1.81%	2.62%	2.84%	2.95%	0.25 NR	BBB
					0.25	
0.013841857	1.51%	1.65%	1.59%	1.63%	0.4 NR	A
					0.4	
					0.4	
0.013841857	1.51%	1.65%	1.59%	1.63%	0.4 NR	A
					0.4	
0.013820061	1.50%	1.65%	1.59%	1.63%	0.4 NR	BB
0.014578014	1.59%	1.65%	1.67%	1.63%	0.4 NR	BBB

AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
			NR		
			NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
A	AA	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
BBB	NR	B	B	NR	NR
A	NR	BB	BB	NR	NR
			NR	NR	
			NR	NR	
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	A	BBB	BBB
A	A	A	AA	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	NR	BBB	BB	B	B
A	NR	A	BB	BB	BB
BBB	NR	BBB	BB	B	B
BBB	NR	BBB	BB	B	B
A	NR	A	BB	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	A	BB	A	A
BBB	BBB	A	BB	A	A
BB	B	BB	CCC	BB	B
BB	BB	BBB	B	BBB	BB

NR	BBB	BBB	A	11 Industrials
NR	B	B	A	11 Industrials
NR	BBB	BBB	A	11 Industrials
NR	BBB	BBB	A	11 Industrials
NR	BBB	BBB	A	11 Industrials
NR	BB	BB	A	11 Industrials
			NR	Industrials
NR	BBB	BBB	A	11 Industrials
			NR	Industrials
NR	BBB	BBB	A	11 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	Financials
			NR	Financials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	2 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
A	NR	BB	A	5 Industrials
			NR	Industrials
BBB	NR	B	A	5 Industrials
			NR	Industrials
BBB	NR	B	A	5 Industrials
A	NR	BB	A	5 Industrials
			NR	Industrials
NR	NR	NR	NR	3 Industrials
NR	NR	NR	NR	3 Industrials
			NR	2 Industrials
			NR	2 Industrials
CCC	BB	BBB	AA	12 Industrials
CCC	BB	BBB	AA	12 Industrials
B	BBB	A	A	3 Industrials
BB	A	A	AA	10 Industrials
BB	A	A	AA	10 Industrials
CCC	BB	BBB	AA	12 Industrials
B	BBB	A	AA	12 Industrials
B	BBB	A	A	3 Industrials
BB	A	A	AA	10 Industrials
			NR	Industrials
NR	B	NR	BBB	4 Industrials
NR	BB	NR	BBB	3 Industrials
NR	B	NR	BBB	4 Industrials
			NR	Industrials
NR	B	NR	BBB	4 Industrials
NR	BB	NR	BBB	3 Industrials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR	NR	NR	A	3 Government
			NR	Government
NR	NR	NR	A	3 Government
			NR	Government
NR	NR	NR	A	3 Government
			NR	Government
NR	A	NR	BBB	4 Financials
			NR	Financials
			NR	Financials
NR	A	NR	BBB	4 Financials
			NR	Financials
NR	BB	NR	BBB	4 Financials
NR	BBB	NR	BBB	4 Financials

N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
N.Amer	United States	AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	A				
N.Amer	United States	AA	A				
E.Eur	Russian Federation	BB					
E.Eur	Russian Federation	BB					
Lat.Amer	Mexico	BB	BB		Thin	Thin	Thin
Lat.Amer	Mexico	BB	BB		Thin	Thin	Thin
Asia	Japan		B	Thin	Thin	Thin	Thin
Asia	Japan		B	Thin	Thin	Thin	Thin
Asia	Japan		B	Thin	Thin	Thin	Thin
Asia	Japan	AAA	AA		Thin		
Asia	Japan	AAA	AA		Thin		
Asia	Japan	AAA	AA		Thin		
Asia	Japan	AAA	AA		Thin		
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	Thin
N.Amer	United States	B	B	Thin	CcyGrp	CcyGrp	Thin
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B				
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	Thin
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	Thin
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	Thin
N.Amer	United States	B	B				
N.Amer	United States	B	B	DocAdj	DocAdj	DocAdj	Thin
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	Thin
E.Eur	Russian Federation		B	Thin	Thin	Thin	Thin
E.Eur	Russian Federation		B	Thin	Thin	Thin	Thin
E.Eur	Russian Federation		B	Thin	Thin	Thin	Thin
Lat.Amer	Uruguay	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Uruguay	BB	BBB				
Lat.Amer	Uruguay	BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Uruguay	BB	BBB				
Lat.Amer	Uruguay	BB	BBB	Thin	DocAdj	DocAdj	DocAdj
Lat.Amer	Uruguay	BB	BBB				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
	Thin					
	Thin					
Thin	Thin					
Thin	Thin					
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin
	Thin	Thin				
	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

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USBUSDMM	31-Jul-08 USB
USBUSDMR	31-Jul-08 USB
USBUSDXR	31-Jul-08 USB
USBEURMR	31-Jul-08 USB
USBUSDCR	31-Jul-08 USB
USBUSDMR	31-Jul-08 USB
USBUSDXR	31-Jul-08 USB
USB-USBankNAUSDCR	31-Jul-08 USB-USBankNA
USB-USBankNAUSDMR	31-Jul-08 USB-USBankNA
USB-USBankNAUSDXR	31-Jul-08 USB-USBankNA
USB-USBankNAUSDMR	31-Jul-08 USB-USBankNA
USB-USBankNAUSDXR	31-Jul-08 USB-USBankNA
USENEURCR	31-Jul-08 USEN
USENEURMM	31-Jul-08 USEN
USENJPYCR	31-Jul-08 USEN
USENJPYXR	31-Jul-08 USEN
USENUSDCR	31-Jul-08 USEN
USENUSDMM	31-Jul-08 USEN
USENUSDXR	31-Jul-08 USEN
USGEURXR	31-Jul-08 USG
USGUSDCR	31-Jul-08 USG
USGUSDMR	31-Jul-08 USG
USGUSDXR	31-Jul-08 USG
USGBEURCR	31-Jul-08 USGB
USGBEURMM	31-Jul-08 USGB
USGBEURMR	31-Jul-08 USGB
USGBUSDCR	31-Jul-08 USGB
USGBUSDMM	31-Jul-08 USGB
USGBUSDMR	31-Jul-08 USGB
USMAUDCR	31-Jul-08 USM
USMAUDMR	31-Jul-08 USM
USMEURCR	31-Jul-08 USM
USMEURMM	31-Jul-08 USM
USMEURMR	31-Jul-08 USM
USMEURXR	31-Jul-08 USM
USMHKDMR	31-Jul-08 USM
USMJPYMR	31-Jul-08 USM
USMSGDMR	31-Jul-08 USM
USMTWDCR	31-Jul-08 USM
USMUSDCR	31-Jul-08 USM
USMUSDMM	31-Jul-08 USM
USMUSDMR	31-Jul-08 USM
USMUSDXR	31-Jul-08 USM
USONUSDMR	31-Jul-08 USON
USONUSDXR	31-Jul-08 USON
USPAAUDCR	31-Jul-08 USPA
USPAAUDMM	31-Jul-08 USPA
USPACADMM	31-Jul-08 USPA
USPACHFCR	31-Jul-08 USPA
USPACHFMM	31-Jul-08 USPA
USPAEURCR	31-Jul-08 USPA
USPAEURMM	31-Jul-08 USPA
USPAEURMR	31-Jul-08 USPA
USPAEURXR	31-Jul-08 USPA
USPAGBPCR	31-Jul-08 USPA
USPAGBPMM	31-Jul-08 USPA
USPAHKDMM	31-Jul-08 USPA
USPAJPYCR	31-Jul-08 USPA
USPAJPYMM	31-Jul-08 USPA
USPASEKMM	31-Jul-08 USPA
USPAUSDCR	31-Jul-08 USPA
USPAUSDMM	31-Jul-08 USPA
USPAUSDMR	31-Jul-08 USPA
USPAUSDXR	31-Jul-08 USPA
USPAAUDCR	31-Jul-08 USPA
USPAAUDMM	31-Jul-08 USPA
USPACHFCR	31-Jul-08 USPA
USPACHFMM	31-Jul-08 USPA
USPAEURCR	31-Jul-08 USPA
USPAEURMM	31-Jul-08 USPA
USPAEURMR	31-Jul-08 USPA
USPAEURXR	31-Jul-08 USPA
USPAGBPCR	31-Jul-08 USPA
USPAGBPMM	31-Jul-08 USPA

U S Bancorp	992BGA	SNRFOR	USD
U S Bancorp	992BGA	SNRFOR	USD
U S Bancorp	992BGA	SNRFOR	USD
U S Bancorp	992BGA	SUBLT2	EUR
U S Bancorp	992BGA	SUBLT2	USD
U S Bancorp	992BGA	SUBLT2	USD
U S Bancorp	992BGA	SUBLT2	USD
US Bk Natl Assn	9A89HG	SNRFOR	USD
US Bk Natl Assn	9A89HG	SNRFOR	USD
US Bk Natl Assn	9A89HG	SNRFOR	USD
US Bk Natl Assn	9A89HG	SUBLT2	USD
US Bk Natl Assn	9A89HG	SUBLT2	USD
Usen Corp	JSF9BF	SNRFOR	EUR
Usen Corp	JSF9BF	SNRFOR	EUR
Usen Corp	JSF9BF	SNRFOR	JPY
Usen Corp	JSF9BF	SNRFOR	JPY
Usen Corp	JSF9BF	SNRFOR	USD
Usen Corp	JSF9BF	SNRFOR	USD
Usen Corp	JSF9BF	SNRFOR	USD
USG Corp	9J35BC	SNRFOR	EUR
USG Corp	9J35BC	SNRFOR	USD
USG Corp	9J35BC	SNRFOR	USD
USG Corp	9J35BC	SNRFOR	USD
Utd Sts Amer	9A3AAA	SNRFOR	EUR
Utd Sts Amer	9A3AAA	SNRFOR	EUR
Utd Sts Amer	9A3AAA	SNRFOR	EUR
Utd Sts Amer	9A3AAA	SNRFOR	USD
Utd Sts Amer	9A3AAA	SNRFOR	USD
Utd Sts Amer	9A3AAA	SNRFOR	USD
Utd Sts Cellular Corp	9A27EC	SNRFOR	AUD
Utd Sts Cellular Corp	9A27EC	SNRFOR	AUD
Utd Sts Cellular Corp	9A27EC	SNRFOR	EUR
Utd Sts Cellular Corp	9A27EC	SNRFOR	EUR
Utd Sts Cellular Corp	9A27EC	SNRFOR	EUR
Utd Sts Cellular Corp	9A27EC	SNRFOR	EUR
Utd Sts Cellular Corp	9A27EC	SNRFOR	HKD
Utd Sts Cellular Corp	9A27EC	SNRFOR	JPY
Utd Sts Cellular Corp	9A27EC	SNRFOR	SGD
Utd Sts Cellular Corp	9A27EC	SNRFOR	TWD
Utd Sts Cellular Corp	9A27EC	SNRFOR	USD
Utd Sts Cellular Corp	9A27EC	SNRFOR	USD
Utd Sts Cellular Corp	9A27EC	SNRFOR	USD
Utd Sts Cellular Corp	9A27EC	SNRFOR	USD
US Oncology Inc	9J36B4	SNRFOR	USD
US Oncology Inc	9J36B4	SNRFOR	USD
UniCredit SpA	T2F69Z	SNRFOR	AUD
UniCredit SpA	T2F69Z	SNRFOR	AUD
UniCredit SpA	T2F69Z	SNRFOR	CAD
UniCredit SpA	T2F69Z	SNRFOR	CHF
UniCredit SpA	T2F69Z	SNRFOR	CHF
UniCredit SpA	T2F69Z	SNRFOR	EUR
UniCredit SpA	T2F69Z	SNRFOR	EUR
UniCredit SpA	T2F69Z	SNRFOR	EUR
UniCredit SpA	T2F69Z	SNRFOR	EUR
UniCredit SpA	T2F69Z	SNRFOR	GBP
UniCredit SpA	T2F69Z	SNRFOR	GBP
UniCredit SpA	T2F69Z	SNRFOR	HKD
UniCredit SpA	T2F69Z	SNRFOR	JPY
UniCredit SpA	T2F69Z	SNRFOR	JPY
UniCredit SpA	T2F69Z	SNRFOR	SEK
UniCredit SpA	T2F69Z	SNRFOR	USD
UniCredit SpA	T2F69Z	SNRFOR	USD
UniCredit SpA	T2F69Z	SNRFOR	USD
UniCredit SpA	T2F69Z	SNRFOR	USD
UniCredit SpA	T2F69Z	SUBLT2	AUD
UniCredit SpA	T2F69Z	SUBLT2	AUD
UniCredit SpA	T2F69Z	SUBLT2	CHF
UniCredit SpA	T2F69Z	SUBLT2	CHF
UniCredit SpA	T2F69Z	SUBLT2	EUR
UniCredit SpA	T2F69Z	SUBLT2	EUR
UniCredit SpA	T2F69Z	SUBLT2	EUR
UniCredit SpA	T2F69Z	SUBLT2	EUR
UniCredit SpA	T2F69Z	SUBLT2	GBP
UniCredit SpA	T2F69Z	SUBLT2	GBP

MM	Composite	0.36%	0.65%	0.70%	0.89%	1.25%	1.32%
MR	Composite	0.36%	0.64%	0.69%	0.88%	1.24%	1.31%
XR	Composite	0.36%	0.62%	0.66%	0.85%	1.20%	1.26%
MR	Composite	0.83%	0.83%	0.76%	0.97%	1.34%	1.47%
CR	Composite						
MR	Composite	0.83%	0.83%	0.76%	0.97%	1.34%	1.47%
XR	Composite	0.83%	0.83%	0.76%	0.97%	1.34%	1.47%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	0.75%	0.75%	0.75%	0.75%	0.85%	0.85%
XR	Composite	0.75%	0.75%	0.75%	0.75%	0.85%	0.85%
CR	Composite						
MM	Composite						
CR	Composite	2.68%	2.68%	4.02%	4.38%	5.71%	5.71%
XR	Composite	0.02675	0.02675	0.0402	0.04375	0.04279194	0.04279194
CR	Composite						
MM	Composite						
XR	Composite	2.68%	2.68%	4.02%	4.38%	5.12%	5.12%
XR	Composite	0.030749672	0.02547207	0.0307665	0.035482649	0.039120222	0.044511598
CR	Composite						
MR	Composite	3.07%	2.64%	3.08%	3.68%	4.06%	4.56%
XR	Composite	3.07%	2.55%	3.08%	3.55%	3.91%	4.45%
CR	Composite	0.07%	0.05%	0.08%	0.11%	0.14%	0.15%
MM	Composite	0.07%	0.05%	0.08%	0.11%	0.13%	0.15%
MR	Composite	0.06%	0.05%	0.08%	0.11%	0.14%	0.15%
CR	Composite	0.07%	0.05%	0.08%	0.11%	0.14%	0.15%
MM	Composite	0.000656696	0.000539405	0.000797048	0.001073402	0.001341745	0.00151113
MR	Composite	0.06%	0.05%	0.08%	0.11%	0.14%	0.15%
CR	Composite	0.002814	0.005323564	0.0061584	0.009244571	0.009560333	0.010553429
MR	Composite	0.28%	0.53%	0.62%	0.92%	0.96%	1.06%
CR	Composite						
MM	Composite						
MR	Composite	0.002814	0.005044158	0.005723	0.009244571	0.009560333	0.010553429
XR	Composite						
MR	Composite	0.28%	0.50%	0.57%	0.92%	0.96%	1.06%
MR	Composite	0.002814	0.005323564	0.0061584	0.009244571	0.009560333	0.010553429
MR	Composite	0.28%	0.50%	0.57%	0.92%	0.96%	1.06%
CR	Composite	0.002814	0.00530964	0.006024211	0.009731128	0.010063509	0.011108872
CR	Composite	0.28%	0.53%	0.60%	0.97%	1.01%	1.11%
MM	Composite						
MR	Composite	0.28%	0.50%	0.57%	0.92%	0.96%	1.06%
XR	Composite	0.28%	0.49%	0.55%	0.89%	0.92%	1.02%
MR	Composite						
XR	Composite						
CR	Composite	0.20%	0.25%	0.37%	0.44%	0.51%	0.58%
MM	Composite	0.20%	0.25%	0.37%	0.44%	0.51%	0.58%
MM	Composite	0.00203605	0.002423371	0.003614632	0.004317813	0.004984348	0.005673037
CR	Composite	0.20%	0.26%	0.38%	0.46%	0.53%	0.60%
MM	Composite	0.20%	0.24%	0.36%	0.43%	0.50%	0.57%
CR	Composite	0.20%	0.26%	0.38%	0.46%	0.53%	0.60%
MM	Composite	0.20%	0.24%	0.36%	0.43%	0.50%	0.57%
MR	Composite	0.20%	0.24%	0.36%	0.43%	0.50%	0.56%
XR	Composite						
CR	Composite	0.20%	0.26%	0.38%	0.46%	0.53%	0.60%
MM	Composite	0.00203605	0.002423371	0.003614632	0.004317813	0.004984348	0.005673037
MM	Composite						
CR	Composite	0.20%	0.25%	0.37%	0.44%	0.51%	0.58%
MM	Composite	0.20%	0.25%	0.37%	0.44%	0.51%	0.58%
MM	Composite	0.20%	0.24%	0.36%	0.43%	0.50%	0.57%
CR	Composite	0.20%	0.26%	0.38%	0.46%	0.53%	0.60%
MM	Composite	0.20%	0.24%	0.36%	0.43%	0.50%	0.57%
MR	Composite	0.20%	0.24%	0.36%	0.43%	0.50%	0.56%
XR	Composite						
CR	Composite	0.21%	0.50%	0.72%	0.87%	0.99%	1.12%
MM	Composite	0.21%	0.50%	0.72%	0.87%	0.99%	1.12%
CR	Composite	0.21%	0.52%	0.74%	0.92%	1.01%	1.14%
MM	Composite	0.21%	0.49%	0.71%	0.86%	0.97%	1.09%
CR	Composite	0.21%	0.52%	0.74%	0.92%	1.01%	1.14%
MM	Composite	0.21%	0.49%	0.71%	0.86%	0.97%	1.09%
MR	Composite	0.21%	0.49%	0.71%	0.85%	0.97%	1.10%
XR	Composite						
CR	Composite	0.21%	0.52%	0.74%	0.92%	1.01%	1.14%
MM	Composite	0.002131105	0.00493593	0.007132367	0.00861875	0.009724347	0.010941154

0.013994893	1.52%	1.65%	1.61%	1.63%	0.4 NR	BBB
0.013841857	1.51%	1.65%	1.59%	1.63%	0.4 NR	A
0.013338883	1.45%	1.65%	1.53%	1.63%	0.4 NR	BBB
0.015	1.42%	1.42%	1.42%	1.42%	NR	
					0.216000001	
0.015	1.42%	1.42%	1.42%	1.42%	0.216000001 NR	
0.015	1.42%	1.42%	1.42%	1.42%	0.216000001 NR	
					0.4	
					0.4	
					0.4	
1.06%	1.06%	1.06%	1.06%	1.06%	0.2	
1.06%	1.06%	1.06%	1.06%	1.06%	0.2	
					0.25	
					0.25	
5.71%	5.71%	5.71%	5.71%	5.71%	0.25	NR
0.04279194	0.04279194	0.04279194	0.04279194	0.04279194	0.25	NR
					0.25	
					0.25	
5.12%	5.12%	5.12%	5.12%	5.12%	0.25	NR
4.35%	0.042339776	0.042484772	0.0435835	0.042292351	0.4 NR	BB
					0.4	
4.35%	4.35%	4.41%	4.36%	4.39%	0.4 NR	BB
4.35%	4.23%	4.25%	4.36%	4.23%	0.4 NR	BB
0.17%	0.20%	0.20%	0.27%	0.30%	0.4 BBB	BB
0.17%	0.20%	0.20%	0.25%	0.30%	0.4 BBB	B
0.17%	0.20%	0.20%	0.25%	0.30%	0.4 BBB	B
0.17%	0.20%	0.20%	0.27%	0.30%	0.4 BBB	BB
0.17%	0.001982886	0.001982886	0.002549222	0.002968032	0.4 BBB	B
0.17%	0.20%	0.20%	0.25%	0.30%	0.4 BBB	B
1.14%	0.012566857	0.0180375	0.017995	0.014064741	0.4 NR	CCC
0.011436	1.26%	1.80%	1.80%	1.41%	0.4 NR	CCC
					0.4	
					0.4	
0.011436	0.012566857	0.0180375	0.017995	0.014064741	0.4 NR	BBB
					0.4	
0.011436	1.26%	1.80%	1.80%	1.41%	0.4 NR	BBB
0.011436	0.012566857	0.0180375	0.017995	0.014064741	0.4 NR	CCC
0.011436	1.26%	1.80%	1.80%	1.41%	0.4 NR	BBB
0.012037895	0.013228271	0.0180375	0.017995	0.014064741	0.4 NR	BB
0.012037895	1.32%	1.80%	1.80%	1.41%	0.4 NR	BB
					0.4	
0.011436	1.26%	1.80%	1.80%	1.41%	0.4 NR	BBB
0.011014674	1.21%	1.80%	1.80%	1.41%	0.4 NR	BB
					0.4	
					0.4	
0.005763717	0.61%	0.59%	0.71%	0.72%	0.4 NR	BBB
0.005763717	0.61%	0.59%	0.71%	0.72%	0.4 NR	BBB
0.005712263	0.006008428	0.005925	0.0070635	0.007222351	0.4 NR	AA
0.005950274	0.64%	0.59%	0.71%	0.72%	0.4 NR	A
0.005712263	0.60%	0.59%	0.71%	0.72%	0.4 NR	AA
0.005950274	0.64%	0.59%	0.71%	0.72%	0.4 NR	A
0.005712263	0.60%	0.59%	0.71%	0.72%	0.4 NR	AA
0.005667884	0.60%	0.59%	0.71%	0.72%	0.4 NR	A
					0.4	
0.005950274	0.64%	0.59%	0.71%	0.72%	0.4 NR	A
0.005712263	0.006008428	0.005925	0.0070635	0.007222351	0.4 NR	AA
					0.4	
0.006053652	0.61%	0.59%	0.71%	0.72%	0.4 NR	BBB
0.005779816	0.61%	0.59%	0.71%	0.72%	0.4 NR	BBB
0.005712263	0.60%	0.59%	0.71%	0.72%	0.4 NR	AA
0.005950274	0.64%	0.59%	0.71%	0.72%	0.4 NR	A
0.005712263	0.60%	0.59%	0.71%	0.72%	0.4 NR	AA
0.005667884	0.60%	0.59%	0.71%	0.72%	0.4 NR	A
					0.4	
0.011452422	1.15%	0.69%	1.28%	1.48%	0.2 NR	BBB
0.011452422	1.15%	0.69%	1.28%	1.48%	0.2 NR	BBB
0.011614804	1.23%	0.69%	1.28%	1.48%	0.2 NR	A
0.011150211	1.15%	0.69%	1.28%	1.48%	0.2 NR	AA
0.011614804	1.23%	0.69%	1.28%	1.48%	0.2 NR	A
0.011150211	1.15%	0.69%	1.28%	1.48%	0.2 NR	AA
0.011198866	1.14%	0.69%	1.28%	1.48%	0.2 NR	A
					0.2	
0.011614804	1.23%	0.69%	1.28%	1.48%	0.2 NR	A
0.011150211	0.011464269	0.006875	0.012814583	0.014827167	0.2 NR	AA

BB	BB	BBB	B	BBB	BB
BBB	BBB	A	BB	A	A
BB	BB	BBB	B	BBB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR		NR
	NR		NR		NR
NR	NR		B		
NR	NR		B		
NR	NR		B		
NR	B	BBB	BBB	NR	B
NR	B	BBB	BB	NR	BBB
NR	B	BBB	BBB	NR	B
BB	BBB	BB	BBB	BB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	A	A	BBB	BBB
BB	BBB	BB	BBB	BB	BBB
BB	BBB	BBB	BBB	BBB	BBB
BB	BBB	A	A	BBB	BBB
B	BBB	BBB	BBB	BBB	B
B	BBB	BBB	BBB	BBB	B
A	AA	AA	AA	AA	BBB
A	AA	AA	AA	AA	BBB
B	BBB	BBB	BBB	BBB	B
A	AA	AA	AA	AA	BBB
BBB	A	A	A	A	BB
BBB	A	A	A	A	BB
A	AA	AA	AA	AA	BBB
BBB	A	A	A	A	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	A	AA

NR	BBB	NR	BBB	4 Financials
NR	A	NR	BBB	4 Financials
NR	BBB	NR	BBB	4 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
			NR	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	3 Consumer Services
B	NR	BB	BB	3 Industrials
			NR	Industrials
B	NR	BB	BB	5 Industrials
B	NR	BB	BB	3 Industrials
	BBB	NR	BB	4 Government
	BB	NR	BB	7 Government
	BB	NR	BB	3 Government
	BBB	NR	BB	4 Government
	BB	NR	BB	7 Government
	BB	NR	BB	3 Government
NR	NR	NR	BBB	7 Telecommunications
NR	NR	NR	BBB	7 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	NR	BBB	7 Telecommunications
			NR	Telecommunications
NR	NR	NR	BBB	7 Telecommunications
NR	NR	NR	BBB	7 Telecommunications
NR	NR	NR	BBB	7 Telecommunications
NR	NR	NR	BBB	7 Telecommunications
NR	NR	NR	BBB	7 Telecommunications
			NR	Telecommunications
NR	NR	NR	BBB	7 Telecommunications
NR	NR	NR	BBB	7 Telecommunications
			NR	Health Care
			NR	Health Care
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	8 Financials
			NR	Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	7 Financials

N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Thin		Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Thin		Thin	Thin
N.Amer	United States	AA	AA	Thin		Thin	Thin
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				Thin
N.Amer	United States	AA	AA				Thin
Asia	Japan		B				
Asia	Japan		B				
Asia	Japan		B		Thin	Thin	Thin
Asia	Japan		B		Thin	Thin	Thin
Asia	Japan		B				
Asia	Japan		B				
Asia	Japan		B		Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB				
N.Amer	United States	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	BB	BB	Thin	DocAdj	Thin	DocAdj
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	CCC				
N.Amer	United States	B	CCC				
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Italy	AA	AA				
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin		Thin			
	Thin		Thin			
	DocAdj					
	DocAdj					
	Entity Tier					
DocAdj	CcyGrp	Thin	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	Thin	CcyGrp	DocAdj	Thin	DocAdj
DocAdj	CcyGrp	Thin	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp		DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp		CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj		DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp		DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	DocAdj	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	CcyGrp	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
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USPAGBPMR	31-Jul-08 USPA
USPAHKDMM	31-Jul-08 USPA
USPAJPYCR	31-Jul-08 USPA
USPAJPYMM	31-Jul-08 USPA
USPASEKMM	31-Jul-08 USPA
USPASGDMM	31-Jul-08 USPA
USPAUSDCR	31-Jul-08 USPA
USPAUSDMM	31-Jul-08 USPA
USPAUSDMR	31-Jul-08 USPA
USPIUSDMR	31-Jul-08 USPI
USPIUSDXR	31-Jul-08 USPI
USTAUDCR	31-Jul-08 UST
USTAUDMR	31-Jul-08 UST
USTCADMR	31-Jul-08 UST
USTCHFMR	31-Jul-08 UST
USTEURCR	31-Jul-08 UST
USTEURMM	31-Jul-08 UST
USTEURMR	31-Jul-08 UST
USTEURXR	31-Jul-08 UST
USTGBPMR	31-Jul-08 UST
USTHKDMR	31-Jul-08 UST
USTJPYMR	31-Jul-08 UST
USTNOKMR	31-Jul-08 UST
USTSGDMR	31-Jul-08 UST
USTTWDMR	31-Jul-08 UST
USTUSDCR	31-Jul-08 UST
USTUSDMM	31-Jul-08 UST
USTUSDMR	31-Jul-08 UST
USTUSDXR	31-Jul-08 UST
USTZARMR	31-Jul-08 UST
USUUSDCR	31-Jul-08 USU
USUUSDMR	31-Jul-08 USU
USUUSDXR	31-Jul-08 USU
UTAHUSDCR	31-Jul-08 UTAH
UTAHUSDMR	31-Jul-08 UTAH
UTAHUSDXR	31-Jul-08 UTAH
UTTAMUSDCR	31-Jul-08 UTTAM
UTTAMUSDMM	31-Jul-08 UTTAM
UTTAMUSDMR	31-Jul-08 UTTAM
UTXCHFMR	31-Jul-08 UTX
UTXEURCR	31-Jul-08 UTX
UTXEURMM	31-Jul-08 UTX
UTXEURMR	31-Jul-08 UTX
UTXEURXR	31-Jul-08 UTX
UTXJPYMR	31-Jul-08 UTX
UTXUSDCR	31-Jul-08 UTX
UTXUSDMM	31-Jul-08 UTX
UTXUSDMR	31-Jul-08 UTX
UTXUSDXR	31-Jul-08 UTX
UUAUDMM	31-Jul-08 UU
UUCADMM	31-Jul-08 UU
UUCHFCR	31-Jul-08 UU
UUCHFMM	31-Jul-08 UU
UUEURCR	31-Jul-08 UU
UUEURMM	31-Jul-08 UU
UUEURMR	31-Jul-08 UU
UUEURXR	31-Jul-08 UU
UUGBPCR	31-Jul-08 UU
UUGBPMM	31-Jul-08 UU
UUGBPMR	31-Jul-08 UU
UUHKDMM	31-Jul-08 UU
UUJPYCR	31-Jul-08 UU
UUJPYMM	31-Jul-08 UU
UUJPYMR	31-Jul-08 UU
UUSEKMM	31-Jul-08 UU
UUSGDMM	31-Jul-08 UU
UUUSDCR	31-Jul-08 UU
UUUSDMM	31-Jul-08 UU
UUUSDMR	31-Jul-08 UU
UUUSDXR	31-Jul-08 UU
UU-WaterCHFCR	31-Jul-08 UU-Water
UU-WaterEURCR	31-Jul-08 UU-Water
UU-WaterEURMM	31-Jul-08 UU-Water
UU-WaterEURMR	31-Jul-08 UU-Water

UniCredit SpA	T2F69Z	SUBLT2	GBP
UniCredit SpA	T2F69Z	SUBLT2	HKD
UniCredit SpA	T2F69Z	SUBLT2	JPY
UniCredit SpA	T2F69Z	SUBLT2	JPY
UniCredit SpA	T2F69Z	SUBLT2	SEK
UniCredit SpA	T2F69Z	SUBLT2	SGD
UniCredit SpA	T2F69Z	SUBLT2	USD
UniCredit SpA	T2F69Z	SUBLT2	USD
UniCredit SpA	T2F69Z	SUBLT2	USD
Utd Surgical Partners Intl Inc	9A4317	SNRFOR	USD
Utd Surgical Partners Intl Inc	9A4317	SNRFOR	USD
UST Inc.	992BA2	SNRFOR	AUD
UST Inc.	992BA2	SNRFOR	AUD
UST Inc.	992BA2	SNRFOR	CAD
UST Inc.	992BA2	SNRFOR	CHF
UST Inc.	992BA2	SNRFOR	EUR
UST Inc.	992BA2	SNRFOR	EUR
UST Inc.	992BA2	SNRFOR	EUR
UST Inc.	992BA2	SNRFOR	EUR
UST Inc.	992BA2	SNRFOR	GBP
UST Inc.	992BA2	SNRFOR	HKD
UST Inc.	992BA2	SNRFOR	JPY
UST Inc.	992BA2	SNRFOR	NOK
UST Inc.	992BA2	SNRFOR	SGD
UST Inc.	992BA2	SNRFOR	TWD
UST Inc.	992BA2	SNRFOR	USD
UST Inc.	992BA2	SNRFOR	USD
UST Inc.	992BA2	SNRFOR	USD
UST Inc.	992BA2	SNRFOR	USD
UST Inc.	992BA2	SNRFOR	ZAR
Usec Inc.	9J366H	SNRFOR	USD
Usec Inc.	9J366H	SNRFOR	USD
Usec Inc.	9J366H	SNRFOR	USD
St of UT	9A8C96	SNRFOR	USD
St of UT	9A8C96	SNRFOR	USD
St of UT	9A8C96	SNRFOR	USD
Uttam Galva Steels Ltd	Y7C5BO	SNRFOR	USD
Uttam Galva Steels Ltd	Y7C5BO	SNRFOR	USD
Uttam Galva Steels Ltd	Y7C5BO	SNRFOR	USD
Utd Tech Corp	9A4318	SNRFOR	CHF
Utd Tech Corp	9A4318	SNRFOR	EUR
Utd Tech Corp	9A4318	SNRFOR	EUR
Utd Tech Corp	9A4318	SNRFOR	EUR
Utd Tech Corp	9A4318	SNRFOR	EUR
Utd Tech Corp	9A4318	SNRFOR	JPY
Utd Tech Corp	9A4318	SNRFOR	USD
Utd Tech Corp	9A4318	SNRFOR	USD
Utd Tech Corp	9A4318	SNRFOR	USD
Utd Tech Corp	9A4318	SNRFOR	USD
Utd Utils plc	9A442R	SNRFOR	AUD
Utd Utils plc	9A442R	SNRFOR	CAD
Utd Utils plc	9A442R	SNRFOR	CHF
Utd Utils plc	9A442R	SNRFOR	CHF
Utd Utils plc	9A442R	SNRFOR	EUR
Utd Utils plc	9A442R	SNRFOR	EUR
Utd Utils plc	9A442R	SNRFOR	EUR
Utd Utils plc	9A442R	SNRFOR	EUR
Utd Utils plc	9A442R	SNRFOR	GBP
Utd Utils plc	9A442R	SNRFOR	GBP
Utd Utils plc	9A442R	SNRFOR	GBP
Utd Utils plc	9A442R	SNRFOR	HKD
Utd Utils plc	9A442R	SNRFOR	JPY
Utd Utils plc	9A442R	SNRFOR	JPY
Utd Utils plc	9A442R	SNRFOR	JPY
Utd Utils plc	9A442R	SNRFOR	SEK
Utd Utils plc	9A442R	SNRFOR	SGD
Utd Utils plc	9A442R	SNRFOR	USD
Utd Utils plc	9A442R	SNRFOR	USD
Utd Utils plc	9A442R	SNRFOR	USD
Utd Utils plc	9A442R	SNRFOR	USD
Utd Utils Wtr plc	GNGGAG	SNRFOR	CHF
Utd Utils Wtr plc	GNGGAG	SNRFOR	EUR
Utd Utils Wtr plc	GNGGAG	SNRFOR	EUR
Utd Utils Wtr plc	GNGGAG	SNRFOR	EUR

MR	Composite						
MM	Composite	0.002131105	0.00493593	0.007132367	0.00861875	0.009724347	0.010941154
CR	Composite	0.21%	0.50%	0.72%	0.87%	0.99%	1.12%
MM	Composite	0.002131105	0.004957077	0.007182034	0.008680191	0.009942506	0.01118018
MM	Composite	0.002131105	0.00493593	0.007132367	0.00861875	0.009724347	0.010941154
MM	Composite	0.002131105	0.00493593	0.007132367	0.00861875	0.009724347	0.010941154
CR	Composite	0.002131105	0.005151039	0.007448216	0.009152854	0.010129528	0.011397035
MM	Composite	0.21%	0.49%	0.71%	0.86%	0.97%	1.09%
MR	Composite	0.002131105	0.004893487	0.007075805	0.00854918	0.009738959	0.010964231
MR	Composite						
XR	Composite						
CR	Composite	0.28%	0.22%	0.30%	0.38%	0.42%	0.49%
MR	Composite	0.00277	0.002194147	0.00300691	0.00380386	0.00418827	0.00493511
MR	Composite	0.28%	0.22%	0.30%	0.38%	0.42%	0.50%
MR	Composite	0.00277	0.002193864	0.002997785	0.003825843	0.004212273	0.004952444
CR	Composite	0.29%	0.23%	0.32%	0.40%	0.44%	0.52%
MM	Composite	0.28%	0.22%	0.31%	0.39%	0.43%	0.50%
MR	Composite	0.00277	0.002193864	0.002997785	0.003825843	0.004212273	0.004952444
XR	Composite						
MR	Composite	0.28%	0.22%	0.30%	0.38%	0.42%	0.50%
MR	Composite	0.28%	0.22%	0.30%	0.38%	0.42%	0.50%
MR	Composite	0.28%	0.22%	0.30%	0.38%	0.42%	0.49%
MR	Composite	0.28%	0.22%	0.30%	0.38%	0.42%	0.50%
MR	Composite	0.28%	0.22%	0.30%	0.38%	0.42%	0.50%
MR	Composite						
CR	Composite	0.29%	0.23%	0.32%	0.40%	0.44%	0.52%
MM	Composite						
MR	Composite	0.28%	0.22%	0.30%	0.38%	0.42%	0.50%
XR	Composite	0.27%	0.21%	0.29%	0.37%	0.41%	0.48%
MR	Composite	0.28%	0.22%	0.30%	0.38%	0.42%	0.50%
CR	Composite	3.90%	3.90%	3.90%	3.90%	3.90%	3.90%
MR	Composite	0.039	0.039	0.039	0.039	0.039	0.039
XR	Composite	3.90%	3.90%	3.90%	3.90%	3.90%	3.90%
CR	Composite	0.17%	0.17%	0.17%	0.17%	0.19%	0.19%
MR	Composite	0.17%	0.17%	0.17%	0.17%	0.19%	0.19%
XR	Composite	0.00165	0.00165	0.00165	0.00165	0.00195	0.00195
CR	Composite	6.25%	6.25%	6.25%	6.25%	6.25%	6.25%
MM	Composite	6.25%	6.25%	6.25%	6.25%	6.25%	6.25%
MR	Composite	6.25%	6.25%	6.25%	6.25%	6.25%	6.25%
MR	Composite	0.26%	0.23%	0.27%	0.36%	0.39%	0.46%
CR	Composite	0.27%	0.26%	0.28%	0.39%	0.42%	0.48%
MM	Composite						
MR	Composite	0.26%	0.23%	0.27%	0.36%	0.39%	0.46%
XR	Composite						
MR	Composite	0.26%	0.25%	0.27%	0.37%	0.41%	0.45%
CR	Composite	0.27%	0.26%	0.28%	0.39%	0.42%	0.48%
MM	Composite						
MR	Composite	0.002610333	0.0023394	0.002682505	0.003584151	0.003933321	0.004565398
XR	Composite	0.25%	0.23%	0.26%	0.35%	0.39%	0.44%
MM	Composite	0.002711716	0.003249143	0.004010806	0.005036001	0.005496622	0.006168908
MM	Composite	0.27%	0.32%	0.39%	0.50%	0.55%	0.61%
CR	Composite	0.28%	0.33%	0.43%	0.52%	0.58%	0.64%
MM	Composite	0.27%	0.32%	0.39%	0.50%	0.55%	0.61%
CR	Composite	0.28%	0.33%	0.43%	0.52%	0.58%	0.64%
MM	Composite	0.27%	0.32%	0.39%	0.50%	0.55%	0.61%
MR	Composite	0.002663984	0.003143626	0.00392909	0.004923572	0.005386578	0.006071045
XR	Composite	0.26%	0.30%	0.38%	0.47%	0.52%	0.58%
CR	Composite	0.28%	0.33%	0.43%	0.52%	0.58%	0.64%
MM	Composite	0.27%	0.32%	0.39%	0.50%	0.55%	0.61%
MR	Composite						
MM	Composite	0.27%	0.32%	0.39%	0.50%	0.55%	0.61%
CR	Composite	0.002711716	0.003249143	0.004010806	0.005036001	0.005496622	0.006168908
MM	Composite	0.27%	0.32%	0.40%	0.50%	0.55%	0.62%
MR	Composite						
MM	Composite	0.27%	0.32%	0.39%	0.50%	0.55%	0.61%
MM	Composite	0.27%	0.32%	0.39%	0.50%	0.55%	0.61%
CR	Composite	0.28%	0.33%	0.43%	0.52%	0.58%	0.64%
MM	Composite	0.27%	0.32%	0.39%	0.50%	0.55%	0.61%
MR	Composite	0.002663984	0.003143626	0.00392909	0.004923572	0.005386578	0.006071045
XR	Composite						
CR	Composite						
CR	Composite	0.18%	0.20%	0.28%	0.36%	0.40%	0.46%
MM	Composite	0.17%	0.19%	0.27%	0.34%	0.39%	0.44%
MR	Composite	0.001693438	0.001853866	0.002698767	0.00344023	0.00384004	0.004302661

					0.2	
0.011150211	0.011464269	0.006875	0.012814583	0.014827167	0.2 NR	AA
0.011452422	1.15%	0.69%	1.28%	1.48%	0.2 NR	BBB
0.011452422	0.011548678	0.006875	0.012814583	0.014827167	0.2 NR	BBB
0.011150211	0.011464269	0.006875	0.012814583	0.014827167	0.2 NR	AA
0.011150211	0.011464269	0.006875	0.012814583	0.014827167	0.2 NR	AA
0.011614804	0.012313345	0.006875	0.012814583	0.014827167	0.2 NR	A
0.011150211	1.15%	0.69%	1.28%	1.48%	0.2 NR	AA
0.011198866	0.011372872	0.006875	0.012814583	0.014827167	0.2 NR	A
					0.45	
					0.45	
0.00536166	0.57%	0.61%	0.67%	0.81%	0.4 BB	BBB
0.00536166	0.005737025	0.006118417	0.006662583	0.008075	0.4 BB	BBB
0.005364477	0.57%	0.61%	0.67%	0.81%	0.4 A	AA
0.005364477	0.005748025	0.006118417	0.006664	0.008075	0.4 A	AA
0.005661286	0.61%	0.61%	0.70%	0.81%	0.4 BBB	A
0.005434834	0.58%	0.61%	0.67%	0.81%	0.4 BBB	A
0.005364477	0.005748025	0.006118417	0.006664	0.008075	0.4 A	AA
					0.4	
0.005364477	0.57%	0.61%	0.67%	0.81%	0.4 A	AA
0.005364477	0.57%	0.61%	0.67%	0.81%	0.4 A	AA
0.00536166	0.56%	0.61%	0.67%	0.81%	0.4 BB	BBB
0.005364477	0.57%	0.61%	0.67%	0.81%	0.4 A	AA
0.005364477	0.57%	0.61%	0.67%	0.81%	0.4 A	AA
					0.4	
0.005661286	0.61%	0.61%	0.70%	0.81%	0.4 BBB	A
					0.4	
0.005364477	0.57%	0.61%	0.67%	0.81%	0.4 A	AA
0.005180076	0.56%	0.61%	0.64%	0.81%	0.4 BBB	A
0.005364477	0.57%	0.61%	0.67%	0.81%	0.4 A	AA
3.90%	3.90%	3.90%	3.90%	3.90%	0.4	
0.039	0.039	0.039	0.039	0.039	0.4	
3.90%	3.90%	3.90%	3.90%	3.90%	0.4	
0.24%	0.24%	0.24%	0.24%	0.24%	0.8	
0.23%	0.23%	0.23%	0.23%	0.23%	0.8	
0.002195588	0.002195588	0.002195588	0.002195588	0.002195588	0.8	
6.25%	6.25%	6.25%	6.25%	6.25%	0.15	
6.25%	6.25%	6.25%	6.25%	6.25%	0.15	
6.25%	6.25%	6.25%	6.25%	6.25%	0.15	
0.005036671	0.55%	0.63%	0.71%	0.91%	0.4 BBB	A
0.005301759	0.58%	0.63%	0.71%	0.91%	0.4 BB	A
					0.4	
0.005036671	0.55%	0.63%	0.71%	0.91%	0.4 BBB	A
					0.4	
0.005036671	0.55%	0.63%	0.71%	0.91%	0.4 B	BBB
0.005301759	0.58%	0.63%	0.71%	0.91%	0.4 BB	A
					0.4	
0.005036671	0.00551808	0.0062875	0.007075	0.009065	0.4 BBB	A
0.004851109	0.53%	0.63%	0.71%	0.91%	0.4 BB	A
0.006709093	0.007316821	0.008387438	0.00796811	0.010675756	0.4 BB	BBB
0.00666369	0.73%	0.84%	0.80%	1.07%	0.4 A	AA
0.006941344	0.79%	0.84%	0.80%	1.07%	0.4 BBB	A
0.00666369	0.73%	0.84%	0.80%	1.07%	0.4 A	AA
0.006941344	0.79%	0.84%	0.80%	1.07%	0.4 BBB	A
0.00666369	0.73%	0.84%	0.80%	1.07%	0.4 A	AA
0.006603208	0.007202233	0.008387438	0.00796811	0.010675756	0.4 BBB	A
0.006359931	0.69%	0.84%	0.80%	1.07%	0.4 BBB	A
0.006941344	0.79%	0.84%	0.80%	1.07%	0.4 BBB	A
0.00666369	0.73%	0.84%	0.80%	1.07%	0.4 A	AA
					0.4	
0.00666369	0.73%	0.84%	0.80%	1.07%	0.4 A	AA
0.006709093	0.007316821	0.008387438	0.00796811	0.010675756	0.4 BB	BBB
0.006709093	0.73%	0.84%	0.80%	1.07%	0.4 BB	BBB
					0.4	
0.00666369	0.73%	0.84%	0.80%	1.07%	0.4 A	AA
0.00666369	0.73%	0.84%	0.80%	1.07%	0.4 A	AA
0.006941344	0.79%	0.84%	0.80%	1.07%	0.4 BBB	A
0.00666369	0.73%	0.84%	0.80%	1.07%	0.4 A	AA
0.006603208	0.007202233	0.008387438	0.00796811	0.010675756	0.4 BBB	A
					0.4	
					0.4	
0.004961092	0.55%	0.83%	0.58%	0.61%	0.4 B	BBB
0.004762648	0.53%	0.83%	0.58%	0.61%	0.4 BB	A
0.004807582	0.005227169	0.008262	0.005834685	0.00609337	0.4 B	BBB

AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
			NR		
			NR		
			NR		
	NR		NR		BB
	NR		NR		BB
	NR		NR		BB
			NR		
			NR		
			NR		
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	AA	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	AA	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
A	AA	AA	A	A	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	AA	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
BBB	BB	BBB	BBB	BBB	BBB
A	A	BB	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BB

			NR	Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	3 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	8 Financials
			NR	Health Care
			NR	Health Care
NR	BB	NR	BBB	10 Consumer Goods
NR	BB	NR	BBB	10 Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
NR	BBB	NR	BBB	10 Consumer Goods
NR	BBB	NR	BBB	10 Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
			NR	Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
NR	BB	NR	BBB	10 Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
			NR	Consumer Goods
NR	BBB	NR	BBB	10 Consumer Goods
			NR	Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
NR	BBB	NR	BBB	10 Consumer Goods
NR	A	NR	BBB	9 Consumer Goods
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Government
			NR	2 Government
			NR	2 Government
			NR	2 Basic Materials
			NR	2 Basic Materials
			NR	2 Basic Materials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	11 Industrials
			NR	Industrials
NR	NR	NR	A	10 Industrials
			NR	Industrials
NR	NR	NR	A	11 Industrials
NR	NR	NR	A	11 Industrials
			NR	Industrials
NR	NR	NR	A	10 Industrials
NR	NR	NR	A	11 Industrials
NR	B	NR	AA	11 Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	A	3 Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	A	3 Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	A	3 Utilities
NR	B	NR	AA	11 Utilities
			NR	Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	AA	11 Utilities
			NR	Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	A	3 Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	AA	11 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	BB	4 Utilities
NR	NR	NR	BB	8 Utilities
NR	NR	NR	BB	9 Utilities

Europe	Italy	AA	AA				
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	CcyGrp
Europe	Italy	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	AA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
N.Amer	United States		AA				Thin
India	India		B				
India	India		B				
India	India		B				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
	Thin					
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	Thin		DocAdj			
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	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Entity Tier
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Entity Tier

UU-WaterEURXR	31-Jul-08 UU-Water
UU-WaterGBPCR	31-Jul-08 UU-Water
UU-WaterGBPMM	31-Jul-08 UU-Water
UU-WaterGBPMR	31-Jul-08 UU-Water
UU-WaterJPYCR	31-Jul-08 UU-Water
UU-WaterJPYMM	31-Jul-08 UU-Water
UU-WaterJPYMR	31-Jul-08 UU-Water
UU-WaterUSDCR	31-Jul-08 UU-Water
UU-WaterUSDMM	31-Jul-08 UU-Water
UU-WaterUSDMR	31-Jul-08 UU-Water
UVNUSDMR	31-Jul-08 UVN
UVNUSDXR	31-Jul-08 UVN
UVNAUDMR	31-Jul-08 UVN
UVNEURMR	31-Jul-08 UVN
UVNHKDMR	31-Jul-08 UVN
UVNUSDMR	31-Jul-08 UVN
UVNUSDXR	31-Jul-08 UVN
UVVAUDMR	31-Jul-08 UVV
UVVCADMR	31-Jul-08 UVV
UVVCHFMR	31-Jul-08 UVV
UVVEURCR	31-Jul-08 UVV
UVVEURMM	31-Jul-08 UVV
UVVEURMR	31-Jul-08 UVV
UVVGBPMR	31-Jul-08 UVV
UVVHKDMR	31-Jul-08 UVV
UVVJPYMR	31-Jul-08 UVV
UVVNZDMR	31-Jul-08 UVV
UVVUSDCR	31-Jul-08 UVV
UVVUSDMM	31-Jul-08 UVV
UVVUSDMR	31-Jul-08 UVV
UVVUSDXR	31-Jul-08 UVV
VALUSDCR	31-Jul-08 VAL
VALUSDMR	31-Jul-08 VAL
VALUSDXR	31-Jul-08 VAL
VALNTCEURCR	31-Jul-08 VALNTC
VALNTCEURMM	31-Jul-08 VALNTC
VALNTCEURXR	31-Jul-08 VALNTC
VALNTCUSDCR	31-Jul-08 VALNTC
VALNTC-EircomEURMM	31-Jul-08 VALNTC-Eircom
VALNTC-EircomEURXR	31-Jul-08 VALNTC-Eircom
VALNTC-EircomUSDMM	31-Jul-08 VALNTC-Eircom
VALNTC-EircomUSDMR	31-Jul-08 VALNTC-Eircom
VALNTC-EircomEURCR	31-Jul-08 VALNTC-Eircom
VALNTC-EircomEURMM	31-Jul-08 VALNTC-Eircom
VALNTC-EircomEURMR	31-Jul-08 VALNTC-Eircom
VALNTC-EircomUSDCR	31-Jul-08 VALNTC-Eircom
VALNTC-EircomUSDMM	31-Jul-08 VALNTC-Eircom
VALNTC-EircomUSDMR	31-Jul-08 VALNTC-Eircom
VALNTC-EircomUSDXR	31-Jul-08 VALNTC-Eircom
VANLBK-FVanBkEURCR	31-Jul-08 VANLBK-FVanBk
VANLBK-FVanBkEURMM	31-Jul-08 VANLBK-FVanBk
VANLBK-FVanBkEURMR	31-Jul-08 VANLBK-FVanBk
VANLBK-FVanBkUSDMM	31-Jul-08 VANLBK-FVanBk
VANLBK-FVanBkUSDMR	31-Jul-08 VANLBK-FVanBk
VATFALAUDCR	31-Jul-08 VATFAL
VATFALAUDMM	31-Jul-08 VATFAL
VATFALCADMM	31-Jul-08 VATFAL
VATFALCHFCR	31-Jul-08 VATFAL
VATFALCHFMM	31-Jul-08 VATFAL
VATFALEURCR	31-Jul-08 VATFAL
VATFALEURMM	31-Jul-08 VATFAL
VATFALEURMR	31-Jul-08 VATFAL
VATFALEURXR	31-Jul-08 VATFAL
VATFALGBPCR	31-Jul-08 VATFAL
VATFALGBPMM	31-Jul-08 VATFAL
VATFALHKDMM	31-Jul-08 VATFAL
VATFALJPYCR	31-Jul-08 VATFAL
VATFALJPYMM	31-Jul-08 VATFAL
VATFALJPYMR	31-Jul-08 VATFAL
VATFALNOKMM	31-Jul-08 VATFAL
VATFALSEKCR	31-Jul-08 VATFAL
VATFALSEKMM	31-Jul-08 VATFAL
VATFALSGDMM	31-Jul-08 VATFAL
VATFALUSDCR	31-Jul-08 VATFAL

Utd Utils Wtr plc	GNGGAG	SNRFOR	EUR
Utd Utils Wtr plc	GNGGAG	SNRFOR	GBP
Utd Utils Wtr plc	GNGGAG	SNRFOR	GBP
Utd Utils Wtr plc	GNGGAG	SNRFOR	GBP
Utd Utils Wtr plc	GNGGAG	SNRFOR	JPY
Utd Utils Wtr plc	GNGGAG	SNRFOR	JPY
Utd Utils Wtr plc	GNGGAG	SNRFOR	JPY
Utd Utils Wtr plc	GNGGAG	SNRFOR	USD
Utd Utils Wtr plc	GNGGAG	SNRFOR	USD
Utd Utils Wtr plc	GNGGAG	SNRFOR	USD
Univision Comms Inc	9A5D96	SECDOM	USD
Univision Comms Inc	9A5D96	SECDOM	USD
Univision Comms Inc	9A5D96	SNRFOR	AUD
Univision Comms Inc	9A5D96	SNRFOR	EUR
Univision Comms Inc	9A5D96	SNRFOR	HKD
Univision Comms Inc	9A5D96	SNRFOR	USD
Univision Comms Inc	9A5D96	SNRFOR	USD
Unvl Corp	9A479B	SNRFOR	AUD
Unvl Corp	9A479B	SNRFOR	CAD
Unvl Corp	9A479B	SNRFOR	CHF
Unvl Corp	9A479B	SNRFOR	EUR
Unvl Corp	9A479B	SNRFOR	EUR
Unvl Corp	9A479B	SNRFOR	EUR
Unvl Corp	9A479B	SNRFOR	GBP
Unvl Corp	9A479B	SNRFOR	HKD
Unvl Corp	9A479B	SNRFOR	JPY
Unvl Corp	9A479B	SNRFOR	NZD
Unvl Corp	9A479B	SNRFOR	USD
Unvl Corp	9A479B	SNRFOR	USD
Unvl Corp	9A479B	SNRFOR	USD
Unvl Corp	9A479B	SNRFOR	USD
Valspar Corp	9B238A	SNRFOR	USD
Valspar Corp	9B238A	SNRFOR	USD
Valspar Corp	9B238A	SNRFOR	USD
Valentia Telecom Ltd	GPC461	SNRFOR	EUR
Valentia Telecom Ltd	GPC461	SNRFOR	EUR
Valentia Telecom Ltd	GPC461	SNRFOR	EUR
Valentia Telecom Ltd	GPC461	SNRFOR	USD
EIRCOM Ltd	GJ38F3	SECDOM	EUR
EIRCOM Ltd	GJ38F3	SECDOM	EUR
EIRCOM Ltd	GJ38F3	SECDOM	USD
EIRCOM Ltd	GJ38F3	SECDOM	USD
EIRCOM Ltd	GJ38F3	SNRFOR	EUR
EIRCOM Ltd	GJ38F3	SNRFOR	EUR
EIRCOM Ltd	GJ38F3	SNRFOR	EUR
EIRCOM Ltd	GJ38F3	SNRFOR	USD
EIRCOM Ltd	GJ38F3	SNRFOR	USD
EIRCOM Ltd	GJ38F3	SNRFOR	USD
EIRCOM Ltd	GJ38F3	SNRFOR	USD
F Van Lanschot Bankiers NV	NWA58D	SNRFOR	EUR
F Van Lanschot Bankiers NV	NWA58D	SNRFOR	EUR
F Van Lanschot Bankiers NV	NWA58D	SNRFOR	EUR
F Van Lanschot Bankiers NV	NWA58D	SNRFOR	USD
F Van Lanschot Bankiers NV	NWA58D	SNRFOR	USD
Vattenfall AB	W5GGHN	SNRFOR	AUD
Vattenfall AB	W5GGHN	SNRFOR	AUD
Vattenfall AB	W5GGHN	SNRFOR	CAD
Vattenfall AB	W5GGHN	SNRFOR	CHF
Vattenfall AB	W5GGHN	SNRFOR	CHF
Vattenfall AB	W5GGHN	SNRFOR	EUR
Vattenfall AB	W5GGHN	SNRFOR	EUR
Vattenfall AB	W5GGHN	SNRFOR	EUR
Vattenfall AB	W5GGHN	SNRFOR	EUR
Vattenfall AB	W5GGHN	SNRFOR	GBP
Vattenfall AB	W5GGHN	SNRFOR	GBP
Vattenfall AB	W5GGHN	SNRFOR	HKD
Vattenfall AB	W5GGHN	SNRFOR	JPY
Vattenfall AB	W5GGHN	SNRFOR	JPY
Vattenfall AB	W5GGHN	SNRFOR	JPY
Vattenfall AB	W5GGHN	SNRFOR	NOK
Vattenfall AB	W5GGHN	SNRFOR	SEK
Vattenfall AB	W5GGHN	SNRFOR	SEK
Vattenfall AB	W5GGHN	SNRFOR	SGD
Vattenfall AB	W5GGHN	SNRFOR	USD

XR	Composite	0.001631048	0.001785566	0.002599338	0.003313485	0.003698564	0.004144142
CR	Composite	0.18%	0.20%	0.28%	0.36%	0.40%	0.46%
MM	Composite	0.17%	0.19%	0.27%	0.34%	0.39%	0.44%
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite	0.00170669	0.001873381	0.002666037	0.003415313	0.003867553	0.004371543
MR	Composite	0.17%	0.19%	0.27%	0.34%	0.38%	0.43%
MR	Composite	7.23%	7.23%	7.23%	7.23%	7.12%	7.73%
XR	Composite	7.23%	7.23%	7.23%	7.23%	7.12%	7.73%
MR	Composite	7.15%	8.15%	10.30%	11.03%	11.60%	11.53%
MR	Composite	7.15%	8.24%	10.31%	11.07%	11.62%	11.54%
MR	Composite	7.15%	8.24%	10.31%	11.07%	11.62%	11.54%
MR	Composite	7.15%	8.24%	10.31%	11.07%	11.62%	11.54%
XR	Composite	6.88%	7.89%	10.01%	10.82%	11.23%	11.39%
MR	Composite	0.32%	0.34%	0.43%	0.54%	0.64%	0.74%
MR	Composite	0.32%	0.35%	0.43%	0.54%	0.64%	0.74%
MR	Composite	0.32%	0.35%	0.43%	0.54%	0.64%	0.74%
CR	Composite						
MM	Composite						
MR	Composite	0.32%	0.35%	0.43%	0.54%	0.64%	0.74%
MR	Composite	0.32%	0.35%	0.43%	0.54%	0.64%	0.74%
MR	Composite	0.32%	0.35%	0.43%	0.54%	0.64%	0.74%
MR	Composite	0.0032445	0.003354855	0.004283014	0.005350543	0.006390727	0.007379901
MR	Composite	0.32%	0.35%	0.43%	0.54%	0.64%	0.74%
CR	Composite	0.34%	0.37%	0.45%	0.56%	0.67%	0.78%
MM	Composite						
MR	Composite	0.32%	0.35%	0.43%	0.54%	0.64%	0.74%
XR	Composite	0.31%	0.34%	0.41%	0.52%	0.62%	0.71%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	1.16%	1.16%	1.16%	1.35%	1.48%	1.60%
MM	Composite	1.16%	1.16%	1.16%	1.35%	1.48%	1.60%
XR	Composite	1.16%	1.16%	1.16%	1.35%	1.48%	1.60%
CR	Composite						
MM	Composite						
XR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.010041711	0.008599259	0.010649777	0.012765284	0.015712642	0.017618944
MM	Composite	0.009640042	0.008255289	0.009894868	0.011940845	0.014753041	0.016530723
MR	Composite						
CR	Composite	1.00%	0.86%	1.06%	1.28%	1.57%	1.76%
MM	Composite	0.96%	0.83%	0.99%	1.19%	1.48%	1.65%
MR	Composite						
XR	Composite	0.92%	0.83%	0.97%	1.17%	1.44%	1.61%
CR	Composite	0.17%	0.40%	0.44%	0.60%	0.59%	0.85%
MM	Composite	0.17%	0.40%	0.44%	0.57%	0.59%	0.85%
MR	Composite	0.001657584	0.003982	0.0043725	0.005662726	0.0058875	0.0085
MM	Composite	0.17%	0.40%	0.44%	0.57%	0.59%	0.85%
MR	Composite						
CR	Composite	0.14%	0.17%	0.25%	0.30%	0.35%	0.39%
MM	Composite	0.14%	0.17%	0.24%	0.29%	0.34%	0.37%
MM	Composite	0.001417792	0.00163869	0.00234946	0.002901733	0.003368133	0.003709251
CR	Composite	0.15%	0.17%	0.24%	0.30%	0.35%	0.40%
MM	Composite	0.001417792	0.00163869	0.00234946	0.002901733	0.003368133	0.003709251
CR	Composite	0.15%	0.17%	0.24%	0.30%	0.35%	0.40%
MM	Composite	0.14%	0.16%	0.23%	0.29%	0.34%	0.37%
MR	Composite	0.14%	0.17%	0.24%	0.29%	0.34%	0.37%
XR	Composite	0.001355311	0.001640801	0.002266035	0.002766217	0.003235324	0.003539365
CR	Composite	0.001481215	0.001706969	0.002447354	0.003023188	0.003508472	0.003986611
MM	Composite	0.14%	0.16%	0.23%	0.29%	0.34%	0.37%
MM	Composite	0.001417792	0.00163869	0.00234946	0.002901733	0.003368133	0.003709251
CR	Composite	0.001430384	0.0017424	0.00239394	0.002912898	0.00341262	0.003728847
MM	Composite	0.14%	0.17%	0.24%	0.29%	0.34%	0.37%
MR	Composite						
MM	Composite	0.14%	0.16%	0.23%	0.29%	0.34%	0.37%
CR	Composite						
MM	Composite	0.14%	0.16%	0.23%	0.29%	0.34%	0.37%
MM	Composite	0.14%	0.16%	0.23%	0.29%	0.34%	0.37%
CR	Composite	0.001481215	0.001706969	0.002447354	0.003023188	0.003508472	0.003986611

0.00463046	0.005034589	0.008262	0.005834685	0.00609337	0.4 B	BBB
0.004961092	0.55%	0.83%	0.58%	0.61%	0.4 B	BBB
0.004762648	0.53%	0.83%	0.58%	0.61%	0.4 BB	A
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.004762648	0.005296991	0.008262	0.005834685	0.00609337	0.4 BB	A
0.004807582	0.52%	0.83%	0.58%	0.61%	0.4 B	BBB
0.08	0.08	0.08	0.08	0.08	0.7	
0.08	0.08	0.08	0.08	0.08	0.7	
0.108686186	10.26%	10.38%	10.08%	9.90%	0.345555556 BB	BBB
0.108677118	10.26%	10.38%	10.08%	9.91%	0.34 A	AA
0.108677118	10.26%	10.38%	10.08%	9.91%	0.34 A	AA
0.108677118	10.26%	10.38%	10.08%	9.91%	0.34 A	AA
0.105960464	10.02%	10.38%	9.80%	9.60%	0.345 BBB	A
0.007513765	0.84%	1.13%	1.19%	1.21%	0.4 BB	BBB
0.007516626	0.84%	1.13%	1.20%	1.22%	0.4 A	AA
0.007516626	0.84%	1.13%	1.20%	1.22%	0.4 A	AA
					0.4	
					0.4	
0.007516626	0.84%	1.13%	1.20%	1.22%	0.4 A	AA
0.007516626	0.84%	1.13%	1.20%	1.22%	0.4 A	AA
0.007516626	0.84%	1.13%	1.20%	1.22%	0.4 A	AA
0.007513765	0.008404276	0.011291179	0.011866	0.012080398	0.4 BB	BBB
0.007516626	0.84%	1.13%	1.20%	1.22%	0.4 A	AA
0.007912238	0.88%	1.13%	1.26%	1.28%	0.4 BBB	A
					0.4	
0.007516626	0.84%	1.13%	1.20%	1.22%	0.4 A	AA
0.007239698	0.81%	1.13%	1.15%	1.17%	0.4 BBB	A
					0.4	
					0.4	
					0.4	
0.0177565	1.95%	2.07%	2.09%	2.09%	0.4	
0.0177565	1.95%	2.07%	2.09%	2.09%	0.4	
0.0177565	1.95%	2.07%	2.09%	2.09%	0.4	
					0.4	
					0.665	
					0.665	
					0.665	
					0.665	
0.020225142	0.022121276	0.025429	0.025917	0.022590623	0.4 BB	BB
0.018959161	0.020665089	0.025429	0.025917	0.022590623	0.4 BB	A
					0.4	
0.020225142	2.21%	2.54%	2.59%	2.26%	0.4 BB	BB
0.018959161	2.07%	2.54%	2.59%	2.26%	0.4 BB	A
					0.4	
0.018506005	2.02%	2.54%	2.59%	2.26%	0.4 BB	BB
0.009742	0.99%	0.65%	0.84%		0.41 NR	NR
0.009742	0.99%	0.65%	0.84%		0.4 NR	NR
0.009742	0.009925	0.006454656	0.008448895		0.41 NR	NR
0.009742	0.99%	0.65%	0.84%		0.4 NR	NR
					0.41	
0.004309263	0.47%	0.51%	0.58%	0.68%	0.4 BB	BBB
0.004136893	0.47%	0.51%	0.58%	0.68%	0.4 BB	BBB
0.004170792	0.004675891	0.005054613	0.005818728	0.006750935	0.4 A	AA
0.004463936	0.50%	0.51%	0.61%	0.68%	0.4 BBB	A
0.004170792	0.004675891	0.005054613	0.005818728	0.006750935	0.4 A	AA
0.004463936	0.50%	0.51%	0.61%	0.68%	0.4 BBB	A
0.42%	0.47%	0.51%	0.58%	0.68%	0.4 A	AA
0.41%	0.46%	0.51%	0.58%	0.68%	0.4 BBB	A
0.003979231	0.004460925	0.005054613	0.005545975	0.006750935	0.4 BBB	A
0.004463936	0.004965076	0.005054613	0.006061175	0.006750935	0.4 BBB	A
0.004170792	0.47%	0.51%	0.58%	0.68%	0.4 A	AA
0.004170792	0.004675891	0.005054613	0.005818728	0.006750935	0.4 A	AA
0.004192368	0.004707629	0.005054613	0.005818728	0.006750935	0.4 BB	BBB
0.004192368	0.47%	0.51%	0.58%	0.68%	0.4 BB	BBB
					0.4	
0.42%	0.47%	0.51%	0.58%	0.68%	0.4 A	AA
					0.4	
0.42%	0.47%	0.51%	0.58%	0.68%	0.4 A	AA
0.42%	0.47%	0.51%	0.58%	0.68%	0.4 A	AA
0.45%	0.004965076	0.005054613	0.006061175	0.006750935	0.4 BBB	A

BBB	BBB	BBB	BBB	BBB	BB
BBB	BB	BBB	BBB	BBB	BBB
A	A	BB	BBB	A	A
A	A	BB	BBB	A	A
BBB	BBB	BBB	BBB	BBB	BB
	NR	NR	NR	NR	
	NR	NR	NR	NR	
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	AA	A	A
B	BBB	BBB	BBB	B	B
BBB	AA	AA	AA	BBB	BBB
BBB	AA	AA	AA	BBB	BBB
BBB	AA	AA	AA	BBB	BBB
BBB	AA	AA	AA	BBB	BBB
BBB	AA	AA	AA	BBB	BBB
B	BBB	BBB	BBB	B	B
BBB	AA	AA	AA	BBB	BBB
BB	A	A	A	BB	BB
BBB	AA	AA	AA	BBB	BBB
BB	A	A	A	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BB	BB
NR	BB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A

NR	NR	NR	BB	9 Utilities
NR	NR	NR	BB	4 Utilities
NR	NR	NR	BB	8 Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	BB	8 Utilities
NR	NR	NR	BB	9 Utilities
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	BBB	BBB	AA	9 Consumer Services
NR	A	AA	AA	7 Consumer Services
NR	A	AA	AA	7 Consumer Services
NR	A	AA	AA	7 Consumer Services
NR	A	A	A	6 Consumer Services
NR	B	B	BBB	10 Consumer Goods
NR	BBB	BBB	BBB	10 Consumer Goods
NR	BBB	BBB	BBB	10 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
NR	BBB	BBB	BBB	10 Consumer Goods
NR	BBB	BBB	BBB	10 Consumer Goods
NR	BBB	BBB	BBB	10 Consumer Goods
NR	B	B	BBB	10 Consumer Goods
NR	BBB	BBB	BBB	10 Consumer Goods
NR	BB	BB	BBB	10 Consumer Goods
			NR	Consumer Goods
NR	BBB	BBB	BBB	10 Consumer Goods
NR	BB	BB	BBB	10 Consumer Goods
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR		NR	2 Telecommunications
NR	NR		NR	2 Telecommunications
NR	NR		NR	2 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	NR	BB	10 Telecommunications
NR	NR	NR	BB	9 Telecommunications
			NR	Telecommunications
NR	NR	NR	BB	10 Telecommunications
NR	NR	NR	BB	9 Telecommunications
			NR	Telecommunications
NR	NR	NR	BB	10 Telecommunications
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
NR	NR		NR	2 Financials
			NR	Financials
NR	CCC	NR	A	3 Utilities
NR	CCC	NR	A	3 Utilities
NR	BB	NR	AA	11 Utilities
NR	B	NR	A	3 Utilities
NR	BB	NR	AA	11 Utilities
NR	B	NR	A	3 Utilities
NR	BB	NR	AA	11 Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	AA	11 Utilities
NR	B	NR	A	3 Utilities
NR	BB	NR	AA	11 Utilities
NR	BB	NR	AA	11 Utilities
NR	CCC	NR	AA	11 Utilities
NR	CCC	NR	AA	11 Utilities
			NR	Utilities
NR	BB	NR	AA	11 Utilities
			NR	Utilities
NR	BB	NR	AA	11 Utilities
NR	BB	NR	AA	11 Utilities
NR	B	NR	A	3 Utilities

Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	B	B				Thin
N.Amer	United States	B	B				Thin
N.Amer	United States	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	DocAdj	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
Europe	Ireland		BBB			Thin	Thin
Europe	Ireland		BBB			Thin	Thin
Europe	Ireland		BBB			Thin	Thin
Europe	Ireland		BBB				
Europe	Ireland		BBB				
Europe	Ireland		BBB				
Europe	Ireland		BBB				
Europe	Ireland		BBB				
Europe	Ireland		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland		BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland		BBB				
Europe	Ireland		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Ireland		BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Ireland		BBB				
Europe	Ireland		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	A	AA	Thin	Thin	Thin	DocAdj
Europe	Netherlands	A	AA	Thin	Thin	Thin	CcyGrp
Europe	Netherlands	A	AA	Thin	Thin	Thin	DocAdj
Europe	Netherlands	A	AA	Thin	Thin	Thin	CcyGrp
Europe	Netherlands	A	AA				
Europe	Sweden	A	A	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	Sweden	A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden	A	A				
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A				
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	CcyGrp	CcyGrp	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin				
Thin	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	

DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

Entity Tier
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VATFALUSDMM	31-Jul-08 VATFAL
VATFALUSDMR	31-Jul-08 VATFAL
VATFALUSDXR	31-Jul-08 VATFAL
VATFALEURCR	31-Jul-08 VATFAL
VATFALEURMM	31-Jul-08 VATFAL
VATFALUSDMR	31-Jul-08 VATFAL
VATFAL-TreasEURCR	31-Jul-08 VATFAL-Treas
VATFAL-TreasEURMM	31-Jul-08 VATFAL-Treas
VATFAL-TreasEURMR	31-Jul-08 VATFAL-Treas
VATFAL-TreasEURXR	31-Jul-08 VATFAL-Treas
VATFAL-TreasUSDCR	31-Jul-08 VATFAL-Treas
VATFAL-TreasUSDMM	31-Jul-08 VATFAL-Treas
VATFAL-TreasUSDMR	31-Jul-08 VATFAL-Treas
VCUSDMR	31-Jul-08 VC
VCUSDXR	31-Jul-08 VC
VCAUDMR	31-Jul-08 VC
VCAUDXR	31-Jul-08 VC
VCCADMR	31-Jul-08 VC
VCCADXR	31-Jul-08 VC
VCCHFMR	31-Jul-08 VC
VCEURCR	31-Jul-08 VC
VCEURMM	31-Jul-08 VC
VCEURMR	31-Jul-08 VC
VCEURXR	31-Jul-08 VC
VCGBPMR	31-Jul-08 VC
VCHKDMR	31-Jul-08 VC
VCHKDXR	31-Jul-08 VC
VCJPYCR	31-Jul-08 VC
VCJPYMR	31-Jul-08 VC
VCNZDMR	31-Jul-08 VC
VCUSDCR	31-Jul-08 VC
VCUSDMM	31-Jul-08 VC
VCUSDMR	31-Jul-08 VC
VCUSDXR	31-Jul-08 VC
VCAQ3EURCR	31-Jul-08 VCAQ3
VCAQ3EURMM	31-Jul-08 VCAQ3
VCAQ3EURXR	31-Jul-08 VCAQ3
VCAQ3USDCR	31-Jul-08 VCAQ3
VCAQ3USDMM	31-Jul-08 VCAQ3
VCIEURCR	31-Jul-08 VCI
VCIEURMM	31-Jul-08 VCI
VCIEURMR	31-Jul-08 VCI
VCIUSDCR	31-Jul-08 VCI
VCIUSDMM	31-Jul-08 VCI
VCIUSDMR	31-Jul-08 VCI
VCIUSDXR	31-Jul-08 VCI
VDO-VideotronUSDCR	31-Jul-08 VDO-Videotron
VDO-VideotronUSDMR	31-Jul-08 VDO-Videotron
VDO-VideotronUSDXR	31-Jul-08 VDO-Videotron
VDRAUDCR	31-Jul-08 VDR
VDRAUDMM	31-Jul-08 VDR
VDRAUDMR	31-Jul-08 VDR
VDREURCR	31-Jul-08 VDR
VDREURMM	31-Jul-08 VDR
VDREURMR	31-Jul-08 VDR
VDRHKDMR	31-Jul-08 VDR
VDRJPYCR	31-Jul-08 VDR
VDRJPYMR	31-Jul-08 VDR
VDRUSDCR	31-Jul-08 VDR
VDRUSDMM	31-Jul-08 VDR
VDRUSDMR	31-Jul-08 VDR
VDRUSDXR	31-Jul-08 VDR
VENCRLUSDMR	31-Jul-08 VENCRL
VENCRLUSDXR	31-Jul-08 VENCRL
VENCRLEURMR	31-Jul-08 VENCRL
VENCRLUSDMM	31-Jul-08 VENCRL
VENCRLUSDMR	31-Jul-08 VENCRL
VENCRLUSDXR	31-Jul-08 VENCRL
VENZCHFCR	31-Jul-08 VENZ
VENZEURCR	31-Jul-08 VENZ
VENZEURMM	31-Jul-08 VENZ
VENZEURMR	31-Jul-08 VENZ
VENZEURXR	31-Jul-08 VENZ
VENZGBPCR	31-Jul-08 VENZ

Vattenfall AB	W5GGHN	SNRFOR	USD
Vattenfall AB	W5GGHN	SNRFOR	USD
Vattenfall AB	W5GGHN	SNRFOR	USD
Vattenfall AB	W5GGHN	SUBLT2	EUR
Vattenfall AB	W5GGHN	SUBLT2	EUR
Vattenfall AB	W5GGHN	SUBLT2	USD
Vattenfall Treas AB	W5H81M	SNRFOR	EUR
Vattenfall Treas AB	W5H81M	SNRFOR	EUR
Vattenfall Treas AB	W5H81M	SNRFOR	EUR
Vattenfall Treas AB	W5H81M	SNRFOR	EUR
Vattenfall Treas AB	W5H81M	SNRFOR	USD
Vattenfall Treas AB	W5H81M	SNRFOR	USD
Vattenfall Treas AB	W5H81M	SNRFOR	USD
Visteon Corp	9BABC3	SECDOM	USD
Visteon Corp	9BABC3	SECDOM	USD
Visteon Corp	9BABC3	SNRFOR	AUD
Visteon Corp	9BABC3	SNRFOR	AUD
Visteon Corp	9BABC3	SNRFOR	CAD
Visteon Corp	9BABC3	SNRFOR	CAD
Visteon Corp	9BABC3	SNRFOR	CHF
Visteon Corp	9BABC3	SNRFOR	EUR
Visteon Corp	9BABC3	SNRFOR	EUR
Visteon Corp	9BABC3	SNRFOR	EUR
Visteon Corp	9BABC3	SNRFOR	EUR
Visteon Corp	9BABC3	SNRFOR	GBP
Visteon Corp	9BABC3	SNRFOR	HKD
Visteon Corp	9BABC3	SNRFOR	HKD
Visteon Corp	9BABC3	SNRFOR	JPY
Visteon Corp	9BABC3	SNRFOR	JPY
Visteon Corp	9BABC3	SNRFOR	NZD
Visteon Corp	9BABC3	SNRFOR	USD
Visteon Corp	9BABC3	SNRFOR	USD
Visteon Corp	9BABC3	SNRFOR	USD
Visteon Corp	9BABC3	SNRFOR	USD
Victoria Acquisition Iii Bv	NWC9CF	SNRFOR	EUR
Victoria Acquisition Iii Bv	NWC9CF	SNRFOR	EUR
Victoria Acquisition Iii Bv	NWC9CF	SNRFOR	EUR
Victoria Acquisition Iii Bv	NWC9CF	SNRFOR	USD
Victoria Acquisition Iii Bv	NWC9CF	SNRFOR	USD
Valassis Comms Inc	9A9GEC	SNRFOR	EUR
Valassis Comms Inc	9A9GEC	SNRFOR	EUR
Valassis Comms Inc	9A9GEC	SNRFOR	EUR
Valassis Comms Inc	9A9GEC	SNRFOR	USD
Valassis Comms Inc	9A9GEC	SNRFOR	USD
Valassis Comms Inc	9A9GEC	SNRFOR	USD
Valassis Comms Inc	9A9GEC	SNRFOR	USD
Videotron LTEE	9B8BD1	SNRFOR	USD
Videotron LTEE	9B8BD1	SNRFOR	USD
Videotron LTEE	9B8BD1	SNRFOR	USD
Vedanta Res PLC	GPC5AL	SNRFOR	AUD
Vedanta Res PLC	GPC5AL	SNRFOR	AUD
Vedanta Res PLC	GPC5AL	SNRFOR	AUD
Vedanta Res PLC	GPC5AL	SNRFOR	EUR
Vedanta Res PLC	GPC5AL	SNRFOR	EUR
Vedanta Res PLC	GPC5AL	SNRFOR	EUR
Vedanta Res PLC	GPC5AL	SNRFOR	HKD
Vedanta Res PLC	GPC5AL	SNRFOR	JPY
Vedanta Res PLC	GPC5AL	SNRFOR	JPY
Vedanta Res PLC	GPC5AL	SNRFOR	USD
Vedanta Res PLC	GPC5AL	SNRFOR	USD
Vedanta Res PLC	GPC5AL	SNRFOR	USD
Vedanta Res PLC	GPC5AL	SNRFOR	USD
Venetian Casino Resort LLC	9B48AJ	SECDOM	USD
Venetian Casino Resort LLC	9B48AJ	SECDOM	USD
Venetian Casino Resort LLC	9B48AJ	SNRFOR	EUR
Venetian Casino Resort LLC	9B48AJ	SNRFOR	USD
Venetian Casino Resort LLC	9B48AJ	SNRFOR	USD
Venetian Casino Resort LLC	9B48AJ	SNRFOR	USD
Rep Venezuela	9B48AA	SNRFOR	CHF
Rep Venezuela	9B48AA	SNRFOR	EUR
Rep Venezuela	9B48AA	SNRFOR	EUR
Rep Venezuela	9B48AA	SNRFOR	EUR
Rep Venezuela	9B48AA	SNRFOR	EUR
Rep Venezuela	9B48AA	SNRFOR	GBP

MM	Composite	0.14%	0.16%	0.23%	0.29%	0.34%	0.37%
MR	Composite	0.001407154	0.001703564	0.002352714	0.002872029	0.00335908	0.00367475
XR	Composite						
CR	Composite	0.92%	0.92%	0.92%	0.92%	0.92%	0.92%
MM	Composite	0.92%	0.92%	0.92%	0.92%	0.92%	0.92%
MR	Composite						
CR	Composite	0.20%	0.20%	0.22%	0.29%	0.36%	0.40%
MM	Composite	0.20%	0.20%	0.22%	0.29%	0.36%	0.38%
MR	Composite						
XR	Composite						
CR	Composite	0.20%	0.20%	0.22%	0.29%	0.36%	0.40%
MM	Composite	0.20%	0.20%	0.22%	0.29%	0.36%	0.38%
MR	Composite						
MR	Composite	11.31%	11.31%	11.31%	11.31%	12.08%	12.08%
XR	Composite	11.31%	11.31%	11.31%	11.31%	12.08%	12.08%
MR	Composite	18.53%	23.41%	23.92%	24.20%	23.43%	23.35%
XR	Composite	0.185306509	0.234058123	0.2391871	0.242008154	0.234317667	0.233457204
MR	Composite	18.53%	23.66%	23.81%	24.24%	23.95%	23.47%
XR	Composite						
MR	Composite	18.53%	23.66%	23.81%	24.24%	23.95%	23.47%
CR	Composite	19.51%	24.88%	25.08%	25.55%	25.21%	24.73%
MM	Composite	18.73%	23.89%	24.07%	24.53%	24.21%	23.74%
MR	Composite	18.53%	23.66%	23.81%	24.24%	23.95%	23.47%
XR	Composite	17.85%	22.96%	22.24%	23.38%	23.35%	22.75%
MR	Composite	18.53%	23.66%	23.81%	24.24%	23.95%	23.47%
MR	Composite	18.53%	23.66%	23.81%	24.24%	23.95%	23.47%
XR	Composite	17.85%	22.96%	22.24%	23.38%	23.35%	22.75%
CR	Composite						
MR	Composite	18.53%	23.41%	23.92%	24.20%	23.43%	23.35%
MR	Composite	18.53%	23.66%	23.81%	24.24%	23.95%	23.47%
CR	Composite	0.195059484	0.248841605	0.250765483	0.255471687	0.252142307	0.24727088
MM	Composite	18.73%	23.89%	24.07%	24.53%	24.21%	23.74%
MR	Composite	18.53%	23.66%	23.81%	24.24%	23.95%	23.47%
XR	Composite	17.85%	22.96%	22.24%	23.38%	23.35%	22.75%
CR	Composite	3.57%	3.57%	3.57%	3.57%	3.57%	3.57%
MM	Composite	3.57%	3.57%	3.57%	3.57%	3.57%	3.57%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite	4.53%	4.34%	5.09%	6.13%	6.60%	7.23%
CR	Composite						
MM	Composite						
MR	Composite	4.53%	4.34%	5.09%	6.13%	6.60%	7.23%
XR	Composite	4.53%	4.18%	4.92%	5.90%	6.38%	6.97%
CR	Composite	1.40%	1.50%	2.42%	3.26%	3.45%	4.00%
MR	Composite	1.40%	1.50%	2.30%	3.10%	3.45%	4.00%
XR	Composite	1.40%	1.50%	2.22%	2.99%	3.45%	4.00%
CR	Composite						
MM	Composite						
MR	Composite	1.22%	1.41%	1.94%	2.41%	2.89%	3.31%
CR	Composite	1.17%	1.41%	1.98%	2.41%	2.89%	3.31%
MM	Composite	1.20%	1.38%	1.89%	2.34%	2.81%	3.21%
MR	Composite	1.19%	1.36%	1.87%	2.31%	2.78%	3.17%
MR	Composite	1.19%	1.36%	1.87%	2.31%	2.78%	3.17%
CR	Composite	1.22%	1.41%	1.94%	2.41%	2.89%	3.31%
MR	Composite	0.012237762	0.01414402	0.019439895	0.024107556	0.028889832	0.033097412
CR	Composite	1.17%	1.41%	1.98%	2.41%	2.89%	3.31%
MM	Composite	1.20%	1.38%	1.89%	2.34%	2.81%	3.21%
MR	Composite	0.011912697	0.013638461	0.01874214	0.023134524	0.027794136	0.031720382
XR	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
MM	Composite	1.24%	1.24%	1.24%	1.24%	1.24%	1.24%
MR	Composite	1.24%	1.24%	1.24%	1.24%	1.24%	1.24%
XR	Composite	1.24%	1.24%	1.24%	1.24%	1.24%	1.24%
CR	Composite						
CR	Composite	3.53%	3.89%	4.69%	5.22%	5.59%	5.91%
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	3.53%	3.89%	4.69%	5.22%	5.59%	5.91%

0.42%	0.47%	0.51%	0.58%	0.68%	0.4 A	AA
0.41%	0.004631562	0.005054613	0.005758116	0.006750935	0.4 BBB	A
					0.4	
0.92%	0.92%	1.00%	1.09%	1.16%	0.2	
0.92%	0.92%	1.00%	1.09%	1.16%	0.2	
					0.2	
0.42%	0.50%	0.50%	0.50%	0.50%	0.4	NR
0.42%	0.48%	0.48%	0.48%	0.48%	0.4	NR
					40.00%	
					40.00%	
0.42%	0.50%	0.50%	0.50%	0.50%	0.4	NR
0.42%	0.48%	0.48%	0.48%	0.48%	0.4	NR
					0.4	
12.08%	12.08%	12.08%	12.08%	12.08%	0.675	
12.08%	12.08%	12.08%	12.08%	12.08%	0.675	
0.216901889	20.29%	21.98%	22.35%	20.99%	0.366666667 B	BB
0.216901889	0.202858539	0.219757564	0.223491031	0.209928243	0.366666667 B	BB
0.218098667	20.40%	22.51%	22.83%	21.39%	0.345714286 A	A
					0.395	
0.218098667	20.40%	22.51%	22.83%	21.39%	0.345714286 A	A
0.230193455	21.53%	23.41%	24.00%	22.52%	0.366666667 BB	BBB
0.220985717	20.67%	22.48%	23.04%	21.62%	0.366666667 BB	BBB
0.218098667	20.40%	22.51%	22.83%	21.39%	0.345714286 A	A
0.210672	19.39%	21.68%	21.96%	20.60%	0.395 BB	A
0.218098667	20.40%	22.51%	22.83%	21.39%	0.345714286 A	A
0.218098667	20.40%	22.51%	22.83%	21.39%	0.345714286 A	A
0.210672	19.39%	21.68%	21.96%	20.60%	0.395 BB	A
					0.366666667	
0.216901889	20.29%	21.98%	22.35%	20.99%	0.366666667 B	BB
0.218098667	20.40%	22.51%	22.83%	21.39%	0.345714286 A	A
0.230193455	0.215270585	0.234116036	0.24001814	0.225169246	0.366666667 BB	BBB
0.220985717	20.67%	22.48%	23.04%	21.62%	0.366666667 BB	BBB
0.218098667	20.40%	22.51%	22.83%	21.39%	0.345714286 A	A
0.210672	19.39%	21.68%	21.96%	20.60%	0.395 BB	A
3.57%	3.57%	3.57%	3.57%	3.57%	0.4	
3.57%	3.57%	3.57%	3.57%	3.57%	0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.0715	7.33%	7.33%	7.53%	2.83%	0.4 NR	B
					0.4	
					0.4	
0.0715	7.33%	7.33%	7.53%	2.83%	0.4 NR	B
0.069136842	7.09%	7.09%	7.53%	2.83%	0.4 NR	CCC
0.042	3.95%	3.95%	3.95%	3.95%	0.366666667 NR	NR
0.042	3.95%	3.95%	3.95%	3.95%	0.366666667 NR	NR
0.042	3.95%	3.95%	3.95%	3.95%	0.366666667 NR	NR
					0.4	
					0.4	
0.035749335	3.81%	3.95%	3.98%	4.00%	0.4 BB	BB
0.035781903	3.81%	3.93%	3.96%	3.98%	0.4 A	A
0.034756731	3.71%	3.80%	3.83%	3.85%	0.4 BBB	BBB
0.034394682	3.67%	3.76%	3.79%	3.81%	0.4 BBB	BBB
0.034394682	3.67%	3.76%	3.79%	3.81%	0.4 BBB	BBB
0.035749335	3.81%	3.95%	3.98%	4.00%	0.4 BB	BB
0.035749335	0.038086838	0.039458345	0.039757011	0.039970276	0.4 BB	BB
0.035781903	3.81%	3.93%	3.96%	3.98%	0.4 A	A
0.034756731	3.71%	3.80%	3.83%	3.85%	0.4 BBB	BBB
0.034394682	0.036741012	0.037634597	0.037908024	0.038097923	0.4 BBB	BBB
					0.4	
					0.7	
					0.7	
					0.4	
1.24%	1.24%	1.24%	1.24%	1.24%	0.4	
1.24%	1.24%	1.24%	1.24%	1.24%	0.4	
1.24%	1.24%	1.24%	1.24%	1.24%	0.4	
					0.319444444	
0.061892931	6.50%	6.64%	6.66%	6.63%	0.319444444 AA	AAA
					0.319444444	
					0.319444444	
					0.319444444	
0.061892931	6.50%	6.64%	6.66%	6.63%	0.319444444 AA	AAA

AA A	AA A	AA A	AA A	AA A	AA A
					NR NR
NR NR	NR NR	NR NR	BB BBB	NR NR	BB BBB
NR NR	NR NR	NR NR	BB BBB	NR NR	BB BBB
	NR NR		NR NR		
BBB BBB AA	BBB BBB AA	BB BB BBB	BBB BBB AA	BBB BBB AA	BBB BBB AA
AA A A AA A AA AA A	AA A A AA A AA AA A	BBB BBB BBB BBB A BBB BBB A	AA A A AA A AA AA A	AA A A AA A AA AA A	AA A A AA A AA AA A
BBB AA A A AA A	BBB AA A A AA A	BB BBB BBB BBB BBB A	BBB AA A A AA A NR NR	BBB AA A A AA A	BBB AA A A AA A
CCC	CCC	B	BB	B	BB
CCC CCC BBB A BBB	CCC B BBB A BBB	B CCC NR NR NR	BB B NR NR NR	B CCC NR NR NR	BB B NR NR NR
BBB AA A A A BBB BBB AA A A	BBB AA A A A BBB BBB AA A A	BBB AA A A A BBB BBB AA A A	BBB AA A A A BBB BBB AA A A	BBB AA A A A BBB BBB AA A A	BBB AA A A A BBB BBB AA A A
			NR NR NR		
AAA	AAA	AAA	AAA	AA	AA
AAA	AAA	AAA	AAA	AA	AA

NR	BB	NR	AA	11 Utilities
NR	B	NR	AA	11 Utilities
			NR	Utilities
NR	NR	NR	NR	Utilities
NR	NR	NR	NR	Utilities
			NR	Utilities
			NR	3 Utilities
			NR	3 Utilities
			NR	Utilities
			NR	Utilities
			NR	3 Utilities
			NR	3 Utilities
			NR	Utilities
			NR	2 Consumer Goods
			NR	2 Consumer Goods
BBB	BB	BB	AA	8 Consumer Goods
BBB	BB	BB	AA	8 Consumer Goods
A	A	BBB	A	8 Consumer Goods
			NR	Consumer Goods
A	A	BBB	A	8 Consumer Goods
A	BBB	BBB	AA	8 Consumer Goods
A	BBB	BBB	AA	8 Consumer Goods
A	A	BBB	A	8 Consumer Goods
A	BBB	BBB	BBB	3 Consumer Goods
A	A	BBB	A	8 Consumer Goods
A	A	BBB	A	8 Consumer Goods
A	BBB	BBB	BBB	3 Consumer Goods
			NR	Consumer Goods
BBB	BB	BB	AA	8 Consumer Goods
A	A	BBB	A	8 Consumer Goods
A	BBB	BBB	AA	8 Consumer Goods
A	BBB	BBB	AA	8 Consumer Goods
A	A	BBB	A	8 Consumer Goods
A	BBB	BBB	BBB	3 Consumer Goods
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
	NR	NR	B	5 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
	NR	NR	B	5 Consumer Services
	NR	NR	CCC	5 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Basic Materials
			NR	Basic Materials
BB	BB	BB	AA	10 Basic Materials
A	A	A	AA	9 Basic Materials
BBB	BBB	BBB	AA	10 Basic Materials
BBB	BBB	BBB	AA	10 Basic Materials
BBB	BBB	BBB	AA	10 Basic Materials
BB	BB	BB	AA	10 Basic Materials
BB	BB	BB	AA	10 Basic Materials
A	A	A	AA	9 Basic Materials
BBB	BBB	BBB	AA	10 Basic Materials
BBB	BBB	BBB	AA	10 Basic Materials
			NR	Basic Materials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Government
AA	AA	AA	AA	13 Government
			NR	Government
			NR	Government
			NR	Government
AA	AA	AA	AA	13 Government

Europe	Sweden	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden	A	A				
Europe	Sweden	A	A				
Europe	Sweden	A	A				
Europe	Sweden	A	A				
Europe	Sweden	A	A		Thin	Thin	Thin
Europe	Sweden	A	A		Thin	Thin	Thin
Europe	Sweden	A	A				
Europe	Sweden	A	A				
Europe	Sweden	A	A		Thin	Thin	Thin
Europe	Sweden	A	A		Thin	Thin	Thin
Europe	Sweden	A	A				
N.Amer	United States	BB	CCC				Thin
N.Amer	United States	BB	CCC				Thin
N.Amer	United States	CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	DocAdj	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	DocAdj	CcyGrp	CcyGrp	DocAdj
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	CCC	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Netherlands	B	BB				
Europe	Netherlands	B	BB				
Europe	Netherlands	B	BB				
Europe	Netherlands	B	BB				
Europe	Netherlands	B	BB				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BB	BB	Thin	Thin	DocAdj	DocAdj
N.Amer	Canada	BB	BB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	Canada	BB	BB	Thin	Thin	DocAdj	DocAdj
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BB	BB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
N.Amer	United States	B	BBB				
Lat.Amer	Venezuela	B	B				
Lat.Amer	Venezuela	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Venezuela	B	B				
Lat.Amer	Venezuela	B	B				
Lat.Amer	Venezuela	B	B				
Lat.Amer	Venezuela	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp DocAdj | CcyGrp DocAdj | CcyGrp DocAdj | CcyGrp DocAdj | Thin Thin | CcyGrp DocAdj | Thin Thin

Thin Thin | Thin Thin | Thin Thin | Thin Thin

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VENZGBPMM	31-Jul-08 VENZ
VENZGBPMR	31-Jul-08 VENZ
VENZJPYCR	31-Jul-08 VENZ
VENZSEKCR	31-Jul-08 VENZ
VENZSEKMR	31-Jul-08 VENZ
VENZUSDCR	31-Jul-08 VENZ
VENZUSDMM	31-Jul-08 VENZ
VENZUSDMR	31-Jul-08 VENZ
VENZUSDXR	31-Jul-08 VENZ
VEOLIAAUDCR	31-Jul-08 VEOLIA
VEOLIAAUDMM	31-Jul-08 VEOLIA
VEOLIACADMM	31-Jul-08 VEOLIA
VEOLIACHFCR	31-Jul-08 VEOLIA
VEOLIACHFMM	31-Jul-08 VEOLIA
VEOLIAEURCR	31-Jul-08 VEOLIA
VEOLIAEURMM	31-Jul-08 VEOLIA
VEOLIAEURMR	31-Jul-08 VEOLIA
VEOLIAEURXR	31-Jul-08 VEOLIA
VEOLIAGBPCR	31-Jul-08 VEOLIA
VEOLIAGBPMM	31-Jul-08 VEOLIA
VEOLIAHKDMM	31-Jul-08 VEOLIA
VEOLIAJPYCR	31-Jul-08 VEOLIA
VEOLIAJPYMM	31-Jul-08 VEOLIA
VEOLIAJPYMR	31-Jul-08 VEOLIA
VEOLIASEKMM	31-Jul-08 VEOLIA
VEOLIASGDMM	31-Jul-08 VEOLIA
VEOLIATWDMM	31-Jul-08 VEOLIA
VEOLIAUSDCR	31-Jul-08 VEOLIA
VEOLIAUSDMM	31-Jul-08 VEOLIA
VEOLIAUSDMR	31-Jul-08 VEOLIA
VEOLIAUSDXR	31-Jul-08 VEOLIA
VEOLIAZARMM	31-Jul-08 VEOLIA
VERSIC-InsCoAUDCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoAUDMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoAUDMR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoCADMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoCHFCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoCHFMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoCHFMR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoCHFXR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoEURCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoEURMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoEURMR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoEURXR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoGBPCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoGBPMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoGBPMR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoHKDMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoJPYCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoJPYMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoSEKMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoSGDMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoUSDCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoUSDMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoUSDMR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoUSDXR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoAUDCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoAUDMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoCHFCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoCHFMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoEURCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoEURMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoEURMR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoGBPCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoGBPMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoHKDCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoHKDMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoJPYCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoJPYMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoNOKMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoSGDCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoSGDMM	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoUSDCR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoUSDMM	31-Jul-08 VERSIC-InsCo

Rep Venezuela	9B48AA	SNRFOR	GBP
Rep Venezuela	9B48AA	SNRFOR	GBP
Rep Venezuela	9B48AA	SNRFOR	JPY
Rep Venezuela	9B48AA	SNRFOR	SEK
Rep Venezuela	9B48AA	SNRFOR	SEK
Rep Venezuela	9B48AA	SNRFOR	USD
Rep Venezuela	9B48AA	SNRFOR	USD
Rep Venezuela	9B48AA	SNRFOR	USD
Rep Venezuela	9B48AA	SNRFOR	USD
Veolia Environnement	9BAD68	SNRFOR	AUD
Veolia Environnement	9BAD68	SNRFOR	AUD
Veolia Environnement	9BAD68	SNRFOR	CAD
Veolia Environnement	9BAD68	SNRFOR	CHF
Veolia Environnement	9BAD68	SNRFOR	CHF
Veolia Environnement	9BAD68	SNRFOR	EUR
Veolia Environnement	9BAD68	SNRFOR	EUR
Veolia Environnement	9BAD68	SNRFOR	EUR
Veolia Environnement	9BAD68	SNRFOR	EUR
Veolia Environnement	9BAD68	SNRFOR	GBP
Veolia Environnement	9BAD68	SNRFOR	GBP
Veolia Environnement	9BAD68	SNRFOR	HKD
Veolia Environnement	9BAD68	SNRFOR	JPY
Veolia Environnement	9BAD68	SNRFOR	JPY
Veolia Environnement	9BAD68	SNRFOR	JPY
Veolia Environnement	9BAD68	SNRFOR	SEK
Veolia Environnement	9BAD68	SNRFOR	SGD
Veolia Environnement	9BAD68	SNRFOR	TWD
Veolia Environnement	9BAD68	SNRFOR	USD
Veolia Environnement	9BAD68	SNRFOR	USD
Veolia Environnement	9BAD68	SNRFOR	USD
Veolia Environnement	9BAD68	SNRFOR	USD
Veolia Environnement	9BAD68	SNRFOR	ZAR
Zurich Ins Co	9HHHAR	SNRFOR	AUD
Zurich Ins Co	9HHHAR	SNRFOR	AUD
Zurich Ins Co	9HHHAR	SNRFOR	AUD
Zurich Ins Co	9HHHAR	SNRFOR	CAD
Zurich Ins Co	9HHHAR	SNRFOR	CHF
Zurich Ins Co	9HHHAR	SNRFOR	CHF
Zurich Ins Co	9HHHAR	SNRFOR	CHF
Zurich Ins Co	9HHHAR	SNRFOR	CHF
Zurich Ins Co	9HHHAR	SNRFOR	EUR
Zurich Ins Co	9HHHAR	SNRFOR	EUR
Zurich Ins Co	9HHHAR	SNRFOR	EUR
Zurich Ins Co	9HHHAR	SNRFOR	EUR
Zurich Ins Co	9HHHAR	SNRFOR	GBP
Zurich Ins Co	9HHHAR	SNRFOR	GBP
Zurich Ins Co	9HHHAR	SNRFOR	GBP
Zurich Ins Co	9HHHAR	SNRFOR	HKD
Zurich Ins Co	9HHHAR	SNRFOR	JPY
Zurich Ins Co	9HHHAR	SNRFOR	JPY
Zurich Ins Co	9HHHAR	SNRFOR	SEK
Zurich Ins Co	9HHHAR	SNRFOR	SGD
Zurich Ins Co	9HHHAR	SNRFOR	USD
Zurich Ins Co	9HHHAR	SNRFOR	USD
Zurich Ins Co	9HHHAR	SNRFOR	USD
Zurich Ins Co	9HHHAR	SNRFOR	USD
Zurich Ins Co	9HHHAR	SUBLT2	AUD
Zurich Ins Co	9HHHAR	SUBLT2	AUD
Zurich Ins Co	9HHHAR	SUBLT2	CHF
Zurich Ins Co	9HHHAR	SUBLT2	CHF
Zurich Ins Co	9HHHAR	SUBLT2	EUR
Zurich Ins Co	9HHHAR	SUBLT2	EUR
Zurich Ins Co	9HHHAR	SUBLT2	EUR
Zurich Ins Co	9HHHAR	SUBLT2	GBP
Zurich Ins Co	9HHHAR	SUBLT2	GBP
Zurich Ins Co	9HHHAR	SUBLT2	HKD
Zurich Ins Co	9HHHAR	SUBLT2	HKD
Zurich Ins Co	9HHHAR	SUBLT2	JPY
Zurich Ins Co	9HHHAR	SUBLT2	JPY
Zurich Ins Co	9HHHAR	SUBLT2	NOK
Zurich Ins Co	9HHHAR	SUBLT2	SGD
Zurich Ins Co	9HHHAR	SUBLT2	SGD
Zurich Ins Co	9HHHAR	SUBLT2	USD
Zurich Ins Co	9HHHAR	SUBLT2	USD

MM	Composite						
MR	Composite						
CR	Composite	3.54%	3.87%	4.69%	5.20%	5.58%	5.90%
CR	Composite	0.035266078	0.038911833	0.046904326	0.052172121	0.055876175	0.059138545
MR	Composite						
CR	Composite	0.035266078	0.038911833	0.046904326	0.052172121	0.055876175	0.059138545
MM	Composite						
MR	Composite	3.41%	3.71%	4.50%	4.99%	5.33%	5.66%
XR	Composite	3.29%	3.57%	4.34%	4.80%	5.13%	5.45%
CR	Composite	0.22%	0.31%	0.41%	0.52%	0.61%	0.68%
MM	Composite	0.22%	0.31%	0.39%	0.50%	0.58%	0.66%
MM	Composite	0.002215853	0.003071486	0.003984869	0.004957913	0.005888243	0.006649348
CR	Composite	0.23%	0.33%	0.42%	0.52%	0.62%	0.70%
MM	Composite	0.22%	0.31%	0.40%	0.50%	0.59%	0.66%
CR	Composite	0.00231269	0.0032825	0.00423416	0.005164492	0.006156469	0.00704647
MM	Composite	0.002215853	0.003071486	0.003984869	0.004957913	0.005888243	0.006649348
MR	Composite	0.002197056	0.003044284	0.003973254	0.005013245	0.005826024	0.006582485
XR	Composite	0.21%	0.29%	0.38%	0.48%	0.56%	0.63%
CR	Composite	0.23%	0.33%	0.42%	0.52%	0.62%	0.70%
MM	Composite	0.22%	0.31%	0.40%	0.50%	0.59%	0.66%
MM	Composite	0.22%	0.31%	0.40%	0.50%	0.59%	0.66%
CR	Composite	0.22%	0.31%	0.41%	0.51%	0.60%	0.67%
MM	Composite	0.22%	0.31%	0.41%	0.51%	0.60%	0.67%
MR	Composite						
MM	Composite	0.22%	0.31%	0.40%	0.50%	0.59%	0.66%
MM	Composite	0.22%	0.31%	0.40%	0.50%	0.59%	0.66%
MM	Composite	0.22%	0.31%	0.40%	0.50%	0.59%	0.66%
CR	Composite	0.00231269	0.0032825	0.00423416	0.005164492	0.006156469	0.00704647
MM	Composite	0.22%	0.31%	0.40%	0.50%	0.59%	0.66%
MR	Composite	0.22%	0.30%	0.40%	0.50%	0.58%	0.66%
XR	Composite	0.002116112	0.002932126	0.003826871	0.004828547	0.005611381	0.006339972
MM	Composite	0.22%	0.31%	0.40%	0.50%	0.59%	0.66%
CR	Composite	0.36%	0.43%	0.56%	0.67%	0.77%	0.85%
MM	Composite	0.36%	0.41%	0.54%	0.64%	0.74%	0.82%
MR	Composite						
MM	Composite	0.003621749	0.004140331	0.005320287	0.006349693	0.007446817	0.008236826
CR	Composite	0.36%	0.43%	0.51%	0.64%	0.75%	0.84%
MM	Composite	0.36%	0.41%	0.53%	0.63%	0.74%	0.82%
MR	Composite						
XR	Composite						
CR	Composite	0.36%	0.43%	0.51%	0.64%	0.75%	0.84%
MM	Composite	0.36%	0.41%	0.53%	0.63%	0.74%	0.82%
MR	Composite	0.36%	0.41%	0.52%	0.62%	0.74%	0.81%
XR	Composite	0.36%	0.39%	0.50%	0.60%	0.70%	0.78%
CR	Composite	0.36%	0.43%	0.51%	0.64%	0.75%	0.84%
MM	Composite	0.36%	0.41%	0.53%	0.63%	0.74%	0.82%
MR	Composite						
MM	Composite	0.36%	0.41%	0.53%	0.63%	0.74%	0.82%
CR	Composite	0.36%	0.42%	0.56%	0.67%	0.76%	0.87%
MM	Composite	0.36%	0.41%	0.54%	0.64%	0.74%	0.83%
MM	Composite	0.36%	0.41%	0.53%	0.63%	0.74%	0.82%
MM	Composite	0.36%	0.41%	0.53%	0.63%	0.74%	0.82%
CR	Composite	0.36%	0.43%	0.51%	0.64%	0.75%	0.84%
MM	Composite	0.003621749	0.004140331	0.005320287	0.006349693	0.007446817	0.008236826
MR	Composite	0.36%	0.41%	0.52%	0.62%	0.74%	0.81%
XR	Composite	0.36%	0.39%	0.50%	0.60%	0.70%	0.78%
CR	Composite	0.62%	0.74%	0.93%	1.07%	1.22%	1.35%
MM	Composite	0.62%	0.74%	0.93%	1.07%	1.22%	1.35%
CR	Composite	0.62%	0.70%	0.97%	1.08%	1.23%	1.35%
MM	Composite	0.60%	0.68%	0.91%	1.08%	1.20%	1.34%
CR	Composite	0.62%	0.70%	0.97%	1.08%	1.23%	1.35%
MM	Composite	0.60%	0.68%	0.91%	1.08%	1.20%	1.34%
MR	Composite	0.60%	0.71%	0.91%	1.07%	1.18%	1.32%
CR	Composite	0.62%	0.70%	0.97%	1.08%	1.23%	1.35%
MM	Composite	0.60%	0.68%	0.91%	1.08%	1.20%	1.34%
CR	Composite	0.62%	0.70%	0.97%	1.08%	1.23%	1.35%
MM	Composite	0.60%	0.68%	0.91%	1.08%	1.20%	1.34%
CR	Composite	0.62%	0.76%	0.91%	1.08%	1.22%	1.39%
MM	Composite	0.62%	0.73%	0.92%	1.07%	1.20%	1.33%
MM	Composite	0.60%	0.68%	0.91%	1.08%	1.20%	1.34%
CR	Composite	0.62%	0.70%	0.97%	1.08%	1.23%	1.35%
MM	Composite	0.60%	0.68%	0.91%	1.08%	1.20%	1.34%
CR	Composite	0.62%	0.70%	0.97%	1.08%	1.23%	1.35%
MM	Composite	0.60%	0.68%	0.91%	1.08%	1.20%	1.34%

					0.319444444	
					0.319444444	
0.061908516	6.50%	6.65%	6.63%	6.61%	0.319444444 BBB	A
0.061892931	0.065004877	0.066365272	0.066603733	0.066267412	0.319444444 AA	AAA
					0.319444444	
0.061892931	0.065004877	0.066365272	0.066603733	0.066267412	0.319444444 AA	AAA
					0.319444444	
0.059501569	6.25%	6.36%	6.37%	6.36%	0.319444444 A	AA
0.057309406	6.02%	6.12%	6.13%	6.13%	0.319444444 A	AA
0.007442774	0.80%	0.84%	0.90%	0.90%	0.4 BB	BBB
0.007145063	0.77%	0.84%	0.90%	0.90%	0.4 BB	BBB
0.007145377	0.007579339	0.00834521	0.008985809	0.008975548	0.4 A	AA
0.007482193	0.81%	0.87%	0.94%	0.90%	0.4 BBB	A
0.007145377	0.76%	0.83%	0.90%	0.90%	0.4 A	AA
0.007482193	0.008073175	0.008684438	0.009363921	0.008975548	0.4 BBB	A
0.007145377	0.007579339	0.00834521	0.008985809	0.008975548	0.4 A	AA
0.007074172	0.00749791	0.008250216	0.008895725	0.008975548	0.4 BBB	A
0.006813545	0.72%	0.79%	0.86%	0.90%	0.4 BBB	A
0.007482193	0.81%	0.87%	0.94%	0.90%	0.4 BBB	A
0.007145377	0.76%	0.83%	0.90%	0.90%	0.4 A	AA
0.007145377	0.76%	0.83%	0.90%	0.90%	0.4 A	AA
0.007203415	0.77%	0.84%	0.90%	0.90%	0.4 BB	BBB
0.007203415	0.77%	0.84%	0.90%	0.90%	0.4 BB	BBB
					0.4	
0.007145377	0.76%	0.83%	0.90%	0.90%	0.4 A	AA
0.007145377	0.76%	0.83%	0.90%	0.90%	0.4 A	AA
0.007145377	0.76%	0.83%	0.90%	0.90%	0.4 A	AA
0.007482193	0.008073175	0.008684438	0.009363921	0.008975548	0.4 BBB	A
0.007145377	0.76%	0.83%	0.90%	0.90%	0.4 A	AA
0.007074172	0.75%	0.83%	0.89%	0.90%	0.4 BBB	A
0.006813545	0.007221672	0.007946261	0.008567988	0.008975548	0.4 BBB	A
0.007145377	0.76%	0.83%	0.90%	0.90%	0.4 A	AA
0.008824928	0.92%	0.91%	0.96%	1.00%	0.385 NR	BBB
0.008471931	0.88%	0.91%	0.96%	1.00%	0.385 NR	A
					0.385	
0.008477048	0.008802674	0.008963165	0.009599051	0.010025	0.4 NR	AA
0.008711653	0.90%	0.93%	0.99%	1.00%	0.38 NR	A
0.008477048	0.88%	0.90%	0.96%	1.00%	0.4 NR	AA
					0.385	
					0.385	
0.008711653	0.90%	0.93%	0.99%	1.00%	0.38 NR	A
0.008477048	0.88%	0.90%	0.96%	1.00%	0.4 NR	AA
0.008384907	0.87%	0.89%	0.94%	1.00%	0.385 NR	A
0.00807599	0.84%	0.85%	0.91%	1.00%	0.385 NR	A
0.008711653	0.90%	0.93%	0.99%	1.00%	0.38 NR	A
0.008477048	0.88%	0.90%	0.96%	1.00%	0.4 NR	AA
					0.385	
0.008477048	0.88%	0.90%	0.96%	1.00%	0.4 NR	AA
0.008932553	0.92%	0.91%	0.96%	1.00%	0.385 NR	BBB
0.008609481	0.89%	0.91%	0.96%	1.00%	0.385 NR	A
0.008477048	0.88%	0.90%	0.96%	1.00%	0.4 NR	AA
0.008477048	0.88%	0.90%	0.96%	1.00%	0.4 NR	AA
0.008711653	0.90%	0.93%	0.99%	1.00%	0.38 NR	A
0.008477048	0.008802674	0.008963165	0.009599051	0.010025	0.4 NR	AA
0.008384907	0.87%	0.89%	0.94%	1.00%	0.385 NR	A
0.00807599	0.84%	0.85%	0.91%	1.00%	0.385 NR	A
0.013748845	1.39%	1.46%	1.49%	1.52%	0.2 BB	BBB
0.013748845	1.39%	1.46%	1.49%	1.52%	0.2 BB	BBB
0.013707358	1.40%	1.45%	1.49%	1.56%	0.2 A	AA
0.013599571	1.37%	1.41%	1.43%	1.50%	0.2 BBB	A
0.013707358	1.40%	1.45%	1.49%	1.56%	0.2 A	AA
0.013599571	1.37%	1.41%	1.43%	1.50%	0.2 BBB	A
0.013457909	1.34%	1.40%	1.42%	1.49%	0.2 BBB	A
0.013707358	1.40%	1.45%	1.49%	1.56%	0.2 A	AA
0.013599571	1.37%	1.41%	1.43%	1.50%	0.2 BBB	A
0.013707358	1.40%	1.45%	1.49%	1.56%	0.2 A	AA
0.013599571	1.37%	1.41%	1.43%	1.50%	0.2 BBB	A
0.014166868	1.39%	1.53%	1.49%	1.49%	0.2 BB	BBB
0.013565403	1.39%	1.47%	1.49%	1.43%	0.2 BB	A
0.013599571	1.37%	1.41%	1.43%	1.50%	0.2 BBB	A
0.013707358	1.40%	1.45%	1.49%	1.56%	0.2 A	AA
0.013599571	1.37%	1.41%	1.43%	1.50%	0.2 BBB	A
0.013707358	1.40%	1.45%	1.49%	1.56%	0.2 A	AA
0.013599571	1.37%	1.41%	1.43%	1.50%	0.2 BBB	A

A	A	A	A	BBB	BBB
AAA	AAA	AAA	AAA	AA	AA
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	AA	AA	AAA	AA
A	A	A	A	A	A
A	AA	AA	AA	AAA	AA
A	A	A	A	A	A
A	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
A	A	A	A	A	A
A	AA	AA	AA	AAA	AA
A	AA	AA	AA	AAA	AA
BBB	BBB	BBB	BBB	A	BBB
BBB	BBB	BBB	BBB	A	BBB
A	AA	AA	AA	AAA	AA
A	AA	AA	AA	AAA	AA
A	AA	AA	AA	AAA	AA
A	A	A	A	A	A
A	AA	AA	AA	AAA	AA
A	A	A	A	AA	A
A	A	A	A	AA	A
A	AA	AA	AA	AAA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
A	A	A	BBB	A	A
A	A	A	A	A	A
AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	A	AA	AA	AA	AA

			NR	Government
			NR	Government
BBB	BBB	BBB	AA	15 Government
AA	AA	AA	AA	13 Government
			NR	Government
AA	AA	AA	AA	13 Government
			NR	Government
A	A	A	AA	15 Government
A	A	A	AA	15 Government
BB	BB	NR	A	3 Utilities
BB	BB	NR	A	3 Utilities
A	A	NR	AA	11 Utilities
BBB	BBB	NR	A	4 Utilities
A	A	NR	AA	11 Utilities
BBB	BBB	NR	A	4 Utilities
A	A	NR	AA	11 Utilities
BBB	BBB	NR	AA	11 Utilities
BBB	BBB	NR	AA	11 Utilities
BBB	BBB	NR	A	4 Utilities
A	A	NR	AA	11 Utilities
A	A	NR	AA	11 Utilities
BB	BB	NR	AA	11 Utilities
BB	BB	NR	AA	11 Utilities
			NR	Utilities
A	A	NR	AA	11 Utilities
A	A	NR	AA	11 Utilities
A	A	NR	AA	11 Utilities
BBB	BBB	NR	A	4 Utilities
A	A	NR	AA	11 Utilities
BBB	BBB	NR	AA	11 Utilities
BBB	BBB	NR	AA	11 Utilities
A	A	NR	AA	11 Utilities
BB	BBB	NR	A	5 Financials
BB	BBB	NR	A	5 Financials
			NR	Financials
BBB	A	NR	AA	12 Financials
BBB	A	NR	A	7 Financials
BBB	A	NR	AA	12 Financials
			NR	Financials
			NR	Financials
BBB	A	NR	A	7 Financials
BBB	A	NR	AA	12 Financials
BBB	A	NR	AA	16 Financials
BBB	A	NR	AA	16 Financials
BBB	A	NR	A	7 Financials
BBB	A	NR	AA	12 Financials
			NR	Financials
BBB	A	NR	AA	12 Financials
BB	BBB	NR	A	5 Financials
BB	BBB	NR	A	5 Financials
BBB	A	NR	AA	12 Financials
BBB	A	NR	AA	12 Financials
BBB	A	NR	A	7 Financials
BBB	A	NR	AA	12 Financials
BBB	A	NR	AA	16 Financials
BBB	A	NR	AA	16 Financials
BBB	BB	BBB	AA	13 Financials
BBB	BB	BBB	AA	13 Financials
A	A	AA	AA	10 Financials
A	BBB	A	AA	7 Financials
A	A	AA	AA	10 Financials
A	BBB	A	AA	7 Financials
A	BBB	A	AA	13 Financials
A	A	AA	AA	10 Financials
A	BBB	A	AA	7 Financials
A	A	AA	AA	10 Financials
A	BBB	A	AA	7 Financials
BBB	BB	BBB	A	5 Financials
BBB	BB	A	A	4 Financials
A	BBB	A	AA	7 Financials
A	A	AA	AA	10 Financials
A	BBB	A	AA	7 Financials
A	A	AA	AA	10 Financials
A	BBB	A	AA	7 Financials

Lat.Amer	Venezuela	B	B				
Lat.Amer	Venezuela	B	B				
Lat.Amer	Venezuela	B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Lat.Amer	Venezuela	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Venezuela	B	B				
Lat.Amer	Venezuela	B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Lat.Amer	Venezuela	B	B				
Lat.Amer	Venezuela	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Venezuela	B	B	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	Entity Tier	Entity Tier	DocAdj	DocAdj
Europe	France	A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	A	A				
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA				
Europe	Switzerland	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA				
Europe	Switzerland	A	AA				
Europe	Switzerland	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA				
Europe	Switzerland	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Switzerland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Switzerland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Switzerland	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	Entity Tier	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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VERSIC-InsCoUSDMR	31-Jul-08 VERSIC-InsCo
VERSIC-InsCoUSDXR	31-Jul-08 VERSIC-InsCo
VFCAUDMR	31-Jul-08 VFC
VFCCHFMR	31-Jul-08 VFC
VFCEURCR	31-Jul-08 VFC
VFCEURMM	31-Jul-08 VFC
VFCEURMR	31-Jul-08 VFC
VFCEURXR	31-Jul-08 VFC
VFCHKDMR	31-Jul-08 VFC
VFCJPYMR	31-Jul-08 VFC
VFCSGDMR	31-Jul-08 VFC
VFCUSDCR	31-Jul-08 VFC
VFCUSDMM	31-Jul-08 VFC
VFCUSDMR	31-Jul-08 VFC
VFCUSDXR	31-Jul-08 VFC
VFCZARMR	31-Jul-08 VFC
VIA-BBUSDXR	31-Jul-08 VIA-BB
VIA-BBUSDMR	31-Jul-08 VIA-BB
VIA-BBUSDXR	31-Jul-08 VIA-BB
VIA-BBUSDCR	31-Jul-08 VIA-BB
VIA-BBUSDXR	31-Jul-08 VIA-BB
VIAINCAUDMR	31-Jul-08 VIAINC
VIAINCCADMR	31-Jul-08 VIAINC
VIAINCEURCR	31-Jul-08 VIAINC
VIAINCEURMM	31-Jul-08 VIAINC
VIAINCEURMR	31-Jul-08 VIAINC
VIAINCEURXR	31-Jul-08 VIAINC
VIAINCGBPMR	31-Jul-08 VIAINC
VIAINCHKDMR	31-Jul-08 VIAINC
VIAINCJPYMR	31-Jul-08 VIAINC
VIAINCSGDMR	31-Jul-08 VIAINC
VIAINCTWDMR	31-Jul-08 VIAINC
VIAINCUSDCR	31-Jul-08 VIAINC
VIAINCUSDMR	31-Jul-08 VIAINC
VIAINCUSDXR	31-Jul-08 VIAINC
VIDINDLTDUSDCR	31-Jul-08 VIDINDLTD
VIDINDLTDUSDMR	31-Jul-08 VIDINDLTD
VIENNAEURCR	31-Jul-08 VIENNA
VIENNAEURMM	31-Jul-08 VIENNA
VIENNAUSDCR	31-Jul-08 VIENNA
VIENNAUSDMM	31-Jul-08 VIENNA
VIENNAUSDMR	31-Jul-08 VIENNA
VIETNMEURCR	31-Jul-08 VIETNM
VIETNMJPYCR	31-Jul-08 VIETNM
VIETNMUSDCR	31-Jul-08 VIETNM
VIETNMUSDMM	31-Jul-08 VIETNM
VIETNMUSDMR	31-Jul-08 VIETNM
VIETNMUSDXR	31-Jul-08 VIETNM
VINASHUSDCR	31-Jul-08 VINASH
VINASHVNDCR	31-Jul-08 VINASH
VINCIAUDMM	31-Jul-08 VINCI
VINCICADMM	31-Jul-08 VINCI
VINCICHFCR	31-Jul-08 VINCI
VINCICHFMM	31-Jul-08 VINCI
VINCIEURCR	31-Jul-08 VINCI
VINCIEURMM	31-Jul-08 VINCI
VINCIEURMR	31-Jul-08 VINCI
VINCIEURXR	31-Jul-08 VINCI
VINCIGBPMM	31-Jul-08 VINCI
VINCIHKDMM	31-Jul-08 VINCI
VINCIJPYCR	31-Jul-08 VINCI
VINCIJPYMM	31-Jul-08 VINCI
VINCISEKMM	31-Jul-08 VINCI
VINCISGDMM	31-Jul-08 VINCI
VINCIUSDCR	31-Jul-08 VINCI
VINCIUSDMM	31-Jul-08 VINCI
VINCIUSDMR	31-Jul-08 VINCI
VINCIUSDXR	31-Jul-08 VINCI
VIPEURCR	31-Jul-08 VIP
VIPEURMR	31-Jul-08 VIP
VIPUSDCR	31-Jul-08 VIP
VIPUSDMM	31-Jul-08 VIP
VIPUSDMR	31-Jul-08 VIP
VIRFINEURCR	31-Jul-08 VIRFIN

Zurich Ins Co	9HHHAR	SUBLT2	USD
Zurich Ins Co	9HHHAR	SUBLT2	USD
V F Corp	9A9A24	SNRFOR	AUD
V F Corp	9A9A24	SNRFOR	CHF
V F Corp	9A9A24	SNRFOR	EUR
V F Corp	9A9A24	SNRFOR	EUR
V F Corp	9A9A24	SNRFOR	EUR
V F Corp	9A9A24	SNRFOR	EUR
V F Corp	9A9A24	SNRFOR	HKD
V F Corp	9A9A24	SNRFOR	JPY
V F Corp	9A9A24	SNRFOR	SGD
V F Corp	9A9A24	SNRFOR	USD
V F Corp	9A9A24	SNRFOR	USD
V F Corp	9A9A24	SNRFOR	USD
V F Corp	9A9A24	SNRFOR	USD
V F Corp	9A9A24	SNRFOR	ZAR
Blockbuster Inc	09C9DG	SECDOM	USD
Blockbuster Inc	09C9DG	SNRFOR	USD
Blockbuster Inc	09C9DG	SNRFOR	USD
Blockbuster Inc	09C9DG	SUBLT2	USD
Blockbuster Inc	09C9DG	SUBLT2	USD
Viacom	9B7A8S	SNRFOR	AUD
Viacom	9B7A8S	SNRFOR	CAD
Viacom	9B7A8S	SNRFOR	EUR
Viacom	9B7A8S	SNRFOR	EUR
Viacom	9B7A8S	SNRFOR	EUR
Viacom	9B7A8S	SNRFOR	EUR
Viacom	9B7A8S	SNRFOR	GBP
Viacom	9B7A8S	SNRFOR	HKD
Viacom	9B7A8S	SNRFOR	JPY
Viacom	9B7A8S	SNRFOR	SGD
Viacom	9B7A8S	SNRFOR	TWD
Viacom	9B7A8S	SNRFOR	USD
Viacom	9B7A8S	SNRFOR	USD
Viacom	9B7A8S	SNRFOR	USD
Videocon Inds Ltd	Y7C9F2	SNRFOR	USD
Videocon Inds Ltd	Y7C9F2	SNRFOR	USD
City of Vienna	9B8C75	SNRFOR	EUR
City of Vienna	9B8C75	SNRFOR	EUR
City of Vienna	9B8C75	SNRFOR	USD
City of Vienna	9B8C75	SNRFOR	USD
City of Vienna	9B8C75	SNRFOR	USD
Socialist Rep Vietnam	9B8D7L	SNRFOR	EUR
Socialist Rep Vietnam	9B8D7L	SNRFOR	JPY
Socialist Rep Vietnam	9B8D7L	SNRFOR	USD
Socialist Rep Vietnam	9B8D7L	SNRFOR	USD
Socialist Rep Vietnam	9B8D7L	SNRFOR	USD
Socialist Rep Vietnam	9B8D7L	SNRFOR	USD
Vietnam Shipbuilding Ind Corp		SNRFOR	USD
Vietnam Shipbuilding Ind Corp		SNRFOR	VND
Vinci	FKDFG6	SNRFOR	AUD
Vinci	FKDFG6	SNRFOR	CAD
Vinci	FKDFG6	SNRFOR	CHF
Vinci	FKDFG6	SNRFOR	CHF
Vinci	FKDFG6	SNRFOR	EUR
Vinci	FKDFG6	SNRFOR	EUR
Vinci	FKDFG6	SNRFOR	EUR
Vinci	FKDFG6	SNRFOR	EUR
Vinci	FKDFG6	SNRFOR	GBP
Vinci	FKDFG6	SNRFOR	HKD
Vinci	FKDFG6	SNRFOR	JPY
Vinci	FKDFG6	SNRFOR	JPY
Vinci	FKDFG6	SNRFOR	SEK
Vinci	FKDFG6	SNRFOR	SGD
Vinci	FKDFG6	SNRFOR	USD
Vinci	FKDFG6	SNRFOR	USD
Vinci	FKDFG6	SNRFOR	USD
Vinci	FKDFG6	SNRFOR	USD
OPEN Jt Stk Co VIMPEL Comms	X6GGBZ	SNRFOR	EUR
OPEN Jt Stk Co VIMPEL Comms	X6GGBZ	SNRFOR	EUR
OPEN Jt Stk Co VIMPEL Comms	X6GGBZ	SNRFOR	USD
OPEN Jt Stk Co VIMPEL Comms	X6GGBZ	SNRFOR	USD
OPEN Jt Stk Co VIMPEL Comms	X6GGBZ	SNRFOR	USD
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	EUR

MR	Composite						
XR	Composite						
MR	Composite	0.31%	0.32%	0.42%	0.50%	0.60%	0.68%
MR	Composite	0.31%	0.32%	0.42%	0.50%	0.60%	0.68%
CR	Composite	0.33%	0.34%	0.45%	0.52%	0.63%	0.72%
MM	Composite	0.32%	0.33%	0.43%	0.50%	0.60%	0.69%
MR	Composite	0.31%	0.32%	0.42%	0.50%	0.60%	0.68%
XR	Composite						
MR	Composite	0.31%	0.32%	0.42%	0.50%	0.60%	0.68%
MR	Composite	0.31%	0.32%	0.42%	0.50%	0.60%	0.68%
MR	Composite	0.31%	0.32%	0.42%	0.50%	0.60%	0.68%
CR	Composite	0.003288542	0.003411283	0.004451245	0.005235716	0.006274224	0.00718
MM	Composite						
MR	Composite	0.31%	0.32%	0.42%	0.50%	0.60%	0.68%
XR	Composite						
MR	Composite	0.31%	0.32%	0.42%	0.50%	0.60%	0.68%
XR	Composite	10.33%	10.33%	10.33%	10.33%	10.33%	10.33%
MR	Composite	8.52%	8.92%	10.18%	11.26%	12.20%	12.19%
XR	Composite	8.52%	8.64%	9.81%	10.85%	12.20%	12.19%
CR	Composite	12.40%	12.40%	12.40%	12.40%	12.40%	12.38%
XR	Composite	0.12396995	0.12396995	0.12396995	0.12396995	0.12396995	0.12375405
MR	Composite	1.07%	0.80%	0.98%	1.32%	1.43%	1.57%
MR	Composite	1.07%	0.80%	0.98%	1.32%	1.44%	1.58%
CR	Composite	1.07%	0.84%	1.03%	1.40%	1.52%	1.66%
MM	Composite	1.07%	0.81%	0.99%	1.34%	1.46%	1.60%
MR	Composite	1.07%	0.80%	0.98%	1.32%	1.44%	1.58%
XR	Composite	0.010690214	0.007701943	0.009453912	0.012802575	0.014111261	0.015168135
MR	Composite	1.07%	0.80%	0.98%	1.32%	1.44%	1.58%
MR	Composite	0.010690214	0.007996553	0.009826432	0.013249899	0.014380546	0.015766703
MR	Composite	1.07%	0.80%	0.98%	1.32%	1.43%	1.57%
MR	Composite	1.07%	0.80%	0.98%	1.32%	1.44%	1.58%
MR	Composite						
CR	Composite	1.07%	0.84%	1.03%	1.40%	1.52%	1.66%
MR	Composite	0.010690214	0.007996553	0.009826432	0.013249899	0.014380546	0.015766703
XR	Composite	1.07%	0.77%	0.95%	1.28%	1.41%	1.52%
CR	Composite	0.062230429	0.062230429	0.062230429	0.062230429	0.073821585	0.073821585
MR	Composite	6.22%	6.22%	6.22%	6.22%	7.38%	7.38%
CR	Composite	0.13%	0.13%	0.13%	0.13%	0.13%	0.13%
MM	Composite	0.13%	0.13%	0.13%	0.13%	0.13%	0.13%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.00925	0.01390725	0.01746148	0.020704199	0.023312486	0.025917506
CR	Composite	0.92%	1.34%	1.72%	2.07%	2.33%	2.59%
CR	Composite	0.00925	0.01390725	0.01746148	0.020704199	0.023312486	0.025917506
MM	Composite						
MR	Composite	0.00925	0.013211888	0.016588406	0.019668989	0.022146862	0.02462163
XR	Composite						
CR	Composite	3.35%	3.35%	3.35%	3.35%	3.35%	3.35%
CR	Composite	3.35%	3.35%	3.35%	3.35%	3.35%	3.35%
MM	Composite	0.005232892	0.00658145	0.008890088	0.010871088	0.01237102	0.013620915
MM	Composite	0.49%	0.66%	0.89%	1.11%	1.25%	1.37%
CR	Composite	0.005164379	0.006846223	0.009238158	0.011155638	0.01287211	0.014476368
MM	Composite	0.004897767	0.006572721	0.008882735	0.01106904	0.012494427	0.01374812
CR	Composite	0.005164379	0.006846223	0.009238158	0.011155638	0.01287211	0.014476368
MM	Composite	0.004897767	0.006572721	0.008882735	0.01106904	0.012494427	0.01374812
MR	Composite	0.49%	0.65%	0.88%	1.10%	1.23%	1.36%
XR	Composite	0.47%	0.63%	0.85%	1.04%	1.19%	1.31%
MM	Composite	0.49%	0.66%	0.89%	1.11%	1.25%	1.37%
MM	Composite	0.49%	0.66%	0.89%	1.11%	1.25%	1.37%
CR	Composite	0.52%	0.66%	0.89%	1.13%	1.29%	1.44%
MM	Composite	0.50%	0.66%	0.89%	1.11%	1.24%	1.38%
MM	Composite	0.49%	0.66%	0.89%	1.11%	1.25%	1.37%
MM	Composite	0.49%	0.66%	0.89%	1.11%	1.25%	1.37%
CR	Composite	0.52%	0.68%	0.92%	1.12%	1.29%	1.45%
MM	Composite	0.49%	0.66%	0.89%	1.11%	1.25%	1.37%
MR	Composite	0.00490616	0.006503912	0.00877625	0.010953738	0.012344248	0.013612555
XR	Composite	0.47%	0.63%	0.85%	1.04%	1.19%	1.31%
CR	Composite	2.69%	2.84%	2.83%	3.06%	3.26%	3.60%
MR	Composite						
CR	Composite	0.026945655	0.028426461	0.028272611	0.030553132	0.032627874	0.036039
MM	Composite	2.69%	2.73%	2.71%	2.93%	3.13%	3.46%
MR	Composite	0.026945655	0.027005138	0.02685898	0.029025476	0.03099648	0.03423705
CR	Composite	0.74%	0.74%	1.22%	1.62%	3.50%	3.50%

					0.2	
					0.2	
0.0071372	0.78%	0.76%	0.86%	1.15%	0.4 BBB	BBB
0.0071372	0.78%	0.76%	0.86%	1.15%	0.4 AA	AA
0.007512842	0.82%	0.76%	0.86%	1.15%	0.4 A	A
0.007212329	0.79%	0.76%	0.86%	1.15%	0.4 A	A
0.0071372	0.78%	0.76%	0.86%	1.15%	0.4 AA	AA
					0.4	
0.0071372	0.78%	0.76%	0.86%	1.15%	0.4 AA	AA
0.0071372	0.78%	0.76%	0.86%	1.15%	0.4 BBB	BBB
0.0071372	0.78%	0.76%	0.86%	1.15%	0.4 AA	AA
0.007512842	0.008182346	0.00755	0.008646	0.011488467	0.4 A	A
					0.4	
0.0071372	0.78%	0.76%	0.86%	1.15%	0.4 AA	AA
					0.4	
0.0071372	0.78%	0.76%	0.86%	1.15%	0.4 AA	AA
0.10685	0.10685	0.10685	0.10685	0.10685	0.675	
0.124478829	12.42%	12.03%	12.03%	12.04%	0.4 NR	BB
0.119892767	11.96%	12.03%	12.03%	12.04%	0.4 NR	BBB
12.38%	12.38%	12.38%	12.38%	12.38%	0.175	
0.12375405	0.12375405	0.12375405	0.12375405	0.12375405	0.175	
0.01615824	1.68%	2.25%	3.29%		0.4 NR	BB
0.016240379	1.68%	2.25%	3.29%		0.4 NR	A
0.017128837	1.77%	2.25%	3.29%		0.4 NR	BBB
0.016443683	1.70%	2.25%	3.29%		0.4 NR	BBB
0.016240379	1.68%	2.25%	3.29%		0.4 NR	A
0.01567907	0.016181997	0.022483386	0.032938868		0.4 NR	BBB
0.016240379	1.68%	2.25%	3.29%		0.4 NR	A
0.016240379	0.016804555	0.022483386	0.032938868		0.4 NR	A
0.01615824	1.68%	2.25%	3.29%		0.4 NR	BB
0.016240379	1.68%	2.25%	3.29%		0.4 NR	A
					0.4	
0.017128837	1.77%	2.25%	3.29%		0.4 NR	BBB
0.016240379	0.016804555	0.022483386	0.032938868		0.4 NR	A
0.01567907	1.62%	2.25%	3.29%		0.4 NR	BBB
0.085084833	0.085084833	0.085084833	0.085084833	0.085084833	0.4	
0.085084833	0.085084833	0.085084833	0.085084833	0.085084833	0.4	
0.13%	0.13%	0.13%	0.13%	0.13%	0.45	
0.13%	0.13%	0.13%	0.13%	0.13%	0.45	
					0.45	
					0.45	
					0.45	
0.027463957	0.029035341	0.033219773	0.032459638	0.033896021	0.2375 NR	A
0.027463957	2.90%	3.32%	3.25%	3.39%	0.2375 NR	BB
0.027463957	0.029035341	0.033219773	0.032459638	0.033896021	0.2375 NR	A
					0.2375	
0.026090759	0.027583574	0.033219773	0.030836656	0.03220122	0.2375 NR	BBB
					0.2375	
3.35%	3.35%	3.35%	3.35%	3.35%	0.225	
3.35%	3.35%	3.35%	3.35%	3.35%	0.225	
0.014443186	0.014620791	0.015691392	0.015593896	0.017601722	0.393500001 A	BBB
0.014296712	1.49%	1.56%	1.57%	1.75%	0.4 A	AA
0.014788248	0.015189375	0.01612285	0.016367202	0.018215895	0.385000002 BBB	A
1.43%	0.01485814	0.01557742	0.015712514	0.017454139	0.4 A	AA
1.48%	0.015189375	0.01612285	0.016367202	0.018215895	0.385000002 BBB	A
1.43%	0.01485814	0.01557742	0.015712514	0.017454139	0.4 A	AA
0.014134031	1.47%	1.53%	1.55%	1.73%	0.393500001 BBB	A
0.013613304	1.41%	1.47%	1.50%	1.67%	0.393500001 BBB	A
0.014296712	1.49%	1.56%	1.57%	1.75%	0.4 A	AA
0.014296712	1.49%	1.56%	1.57%	1.75%	0.4 A	AA
0.015048616	1.56%	1.57%	1.56%	1.76%	0.393500001 BBB	BBB
0.014446671	1.50%	1.57%	1.56%	1.76%	0.4 A	BBB
0.014296712	1.49%	1.56%	1.57%	1.75%	0.4 A	AA
0.014296712	1.49%	1.56%	1.57%	1.75%	0.4 A	AA
0.014788248	1.52%	1.61%	1.64%	1.82%	0.385000002 BBB	A
0.014296712	1.49%	1.56%	1.57%	1.75%	0.4 A	AA
0.014134031	0.014671381	0.015313064	0.015548842	0.0173051	0.393500001 BBB	A
0.013613304	1.41%	1.47%	1.50%	1.67%	0.393500001 BBB	A
0.037070433	3.87%	3.93%	4.01%	4.01%	0.4 NR	A
					0.4	
0.037070433	0.038735343	0.039310311	0.040087261	0.040099721	0.4 NR	A
0.035587616	3.72%	3.93%	3.85%	3.85%	0.4 NR	BBB
0.035216912	0.036798575	0.039310311	0.038082898	0.038094735	0.4 NR	BBB
0.0368955	3.78%	3.85%	3.88%	3.90%	0.75	NR

BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
			NR	NR	
BB	BB	NR	NR	BB	BB
BBB	BBB	NR	NR	BBB	BBB
		NR	NR		
		NR	NR		
BB	BB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	A
BBB	BBB	A	A	A	BBB
BBB	BBB	A	A	A	BBB
A	A	AA	AA	AA	A
BBB	BBB	A	A	A	BBB
A	A	AA	AA	AA	A
A	A	AA	AA	AA	A
BB	BB	BBB	BBB	BBB	BBB
A	A	AA	AA	AA	A
BBB	BBB	A	A	A	BBB
A	A	AA	AA	AA	A
BBB	BBB	A	A	A	BBB
	NR		NR	NR	
	NR		NR	NR	
			NR		
			NR		

AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
			NR		
			NR		
BBB	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
AA	AA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	BB	A	A	A
A	A	BB	A	A	A
BBB	BBB	B	BBB	BBB	BBB
BBB	BBB	B	BBB	BBB	BBB
NR	NR		NR	NR	NR

			NR	Financials
			NR	Financials
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
NR	NR	NR	A	11 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	11 Consumer Goods
			NR	Consumer Goods
NR	NR	NR	A	11 Consumer Goods
			NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	3 Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	7 Consumer Services
			NR	Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	7 Consumer Services
NR	NR		BBB	3 Consumer Services
			NR	2 Financials
			NR	2 Financials
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	Government
			NR	Government
NR	A	A	A	9 Government
NR	BB	BB	A	9 Government
NR	A	A	A	9 Government
			NR	Government
NR	BBB	BBB	A	9 Government
			NR	Government
			NR	2 Government
			NR	2 Government
BB	BBB	BB	A	4 Industrials
A	A	A	AA	17 Industrials
A	BBB	BBB	A	4 Industrials
A	A	A	AA	17 Industrials
A	BBB	BBB	A	4 Industrials
A	A	A	AA	17 Industrials
BBB	BBB	BBB	AA	17 Industrials
BBB	BBB	BBB	AA	17 Industrials
A	A	A	AA	17 Industrials
A	A	A	AA	17 Industrials
BB	BBB	BB	A	4 Industrials
BB	BBB	BB	A	4 Industrials
A	A	A	AA	17 Industrials
A	A	A	AA	17 Industrials
A	BBB	BBB	A	4 Industrials
A	A	A	AA	17 Industrials
BBB	BBB	BBB	AA	17 Industrials
BBB	BBB	BBB	AA	17 Industrials
NR	A	A	A	4 Telecommunications
			NR	Telecommunications
NR	A	A	A	4 Telecommunications
NR	BBB	BBB	A	4 Telecommunications
NR	BBB	BBB	A	4 Telecommunications
NR	NR	NR	NR	2 Telecommunications

Europe	Switzerland	A	AA				
Europe	Switzerland	A	AA				
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	B				
N.Amer	United States	CCC	B	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	CCC	B				
N.Amer	United States	CCC	B				
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Thin	DocAdj	DocAdj	DocAdj
India	India		B				Thin
India	India		B				Thin
Europe	Austria	AAA	AA				
Europe	Austria	AAA	AA				
Europe	Austria	AAA	AA				
Europe	Austria	AAA	AA				
Europe	Austria	AAA	AA				
Asia	Viet Nam	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Viet Nam	BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Viet Nam	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Viet Nam	BB	BB				
Asia	Viet Nam	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Asia	Viet Nam	BB	BB				
Asia	Viet Nam		B				
Asia	Viet Nam		B				
Europe	France	BBB	BBB	CcyGrp	Entity Tier	Entity Tier	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	Entity Tier	Entity Tier	DocAdj
Europe	France	BBB	BBB	CcyGrp	Entity Tier	Entity Tier	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BB	BB				
E.Eur	Russian Federation	BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
E.Eur	Russian Federation	BB	BB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	CCC		Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
	Thin	Thin				
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin					
Thin	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin	
	Thin	Thin				
	Thin	Thin				
	Thin					
	Thin					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
	Thin	Thin	Thin	Thin	Thin	Thin

Entity Tier
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VIRFINEURMM	31-Jul-08 VIRFIN
VIRFINEURMR	31-Jul-08 VIRFIN
VIRFINGBPMM	31-Jul-08 VIRFIN
VIRFINGBPMR	31-Jul-08 VIRFIN
VIRFINUSDMM	31-Jul-08 VIRFIN
VIRFINUSDMR	31-Jul-08 VIRFIN
VIRFINAUDMM	31-Jul-08 VIRFIN
VIRFINCHFMM	31-Jul-08 VIRFIN
VIRFINEURCR	31-Jul-08 VIRFIN
VIRFINEURMM	31-Jul-08 VIRFIN
VIRFINEURMR	31-Jul-08 VIRFIN
VIRFINEURXR	31-Jul-08 VIRFIN
VIRFINGBPCR	31-Jul-08 VIRFIN
VIRFINGBPMM	31-Jul-08 VIRFIN
VIRFINGBPXR	31-Jul-08 VIRFIN
VIRFINHKDMM	31-Jul-08 VIRFIN
VIRFINJPYMM	31-Jul-08 VIRFIN
VIRFINUSDCR	31-Jul-08 VIRFIN
VIRFINUSDMM	31-Jul-08 VIRFIN
VIRFINUSDMR	31-Jul-08 VIRFIN
VIRFINUSDXR	31-Jul-08 VIRFIN
VITROBUSDCR	31-Jul-08 VITROB
VITROBUSDMR	31-Jul-08 VITROB
VITROBUSDXR	31-Jul-08 VITROB
VIVNDIAUDMM	31-Jul-08 VIVNDI
VIVNDICADMM	31-Jul-08 VIVNDI
VIVNDICHFCR	31-Jul-08 VIVNDI
VIVNDICHFMM	31-Jul-08 VIVNDI
VIVNDIEURCR	31-Jul-08 VIVNDI
VIVNDIEURMM	31-Jul-08 VIVNDI
VIVNDIEURMR	31-Jul-08 VIVNDI
VIVNDIEURXR	31-Jul-08 VIVNDI
VIVNDIGBPCR	31-Jul-08 VIVNDI
VIVNDIGBPMM	31-Jul-08 VIVNDI
VIVNDIHKDMM	31-Jul-08 VIVNDI
VIVNDIJPYCR	31-Jul-08 VIVNDI
VIVNDIJPYMM	31-Jul-08 VIVNDI
VIVNDISEKMM	31-Jul-08 VIVNDI
VIVNDISGDMM	31-Jul-08 VIVNDI
VIVNDITWDMM	31-Jul-08 VIVNDI
VIVNDIUSDCR	31-Jul-08 VIVNDI
VIVNDIUSDMM	31-Jul-08 VIVNDI
VIVNDIUSDMR	31-Jul-08 VIVNDI
VIVNDIUSDXR	31-Jul-08 VIVNDI
VLOCAUDCR	31-Jul-08 VLOC
VLOCAUDMR	31-Jul-08 VLOC
VLOCAUDXR	31-Jul-08 VLOC
VLOCCADMR	31-Jul-08 VLOC
VLOCCHFMR	31-Jul-08 VLOC
VLOCEURCR	31-Jul-08 VLOC
VLOCEURMM	31-Jul-08 VLOC
VLOCEURMR	31-Jul-08 VLOC
VLOCEURXR	31-Jul-08 VLOC
VLOCGBPMR	31-Jul-08 VLOC
VLOCGBPXR	31-Jul-08 VLOC
VLOCHKDMR	31-Jul-08 VLOC
VLOCHKDXR	31-Jul-08 VLOC
VLOCJPYMR	31-Jul-08 VLOC
VLOCJPYXR	31-Jul-08 VLOC
VLOCNZDMR	31-Jul-08 VLOC
VLOCSEKMR	31-Jul-08 VLOC
VLOCSEKXR	31-Jul-08 VLOC
VLOCUSDCR	31-Jul-08 VLOC
VLOCUSDMM	31-Jul-08 VLOC
VLOCUSDMR	31-Jul-08 VLOC
VLOCUSDXR	31-Jul-08 VLOC
VLOFAUDMM	31-Jul-08 VLOF
VLOFCADMM	31-Jul-08 VLOF
VLOFCHFCR	31-Jul-08 VLOF
VLOFCHFMM	31-Jul-08 VLOF
VLOFEURCR	31-Jul-08 VLOF
VLOFEURMM	31-Jul-08 VLOF
VLOFEURMR	31-Jul-08 VLOF
VLOFEURXR	31-Jul-08 VLOF

VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	EUR
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	EUR
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	GBP
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	GBP
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	USD
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	USD
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	AUD
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	CHF
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	EUR
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	EUR
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	EUR
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	EUR
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	GBP
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	GBP
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	GBP
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	HKD
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	JPY
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	USD
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	USD
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	USD
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	USD
VITRO SAB CV	PYH910	SNRFOR	USD
VITRO SAB CV	PYH910	SNRFOR	USD
VITRO SAB CV	PYH910	SNRFOR	USD
Vivendi	FOGGHN	SNRFOR	AUD
Vivendi	FOGGHN	SNRFOR	CAD
Vivendi	FOGGHN	SNRFOR	CHF
Vivendi	FOGGHN	SNRFOR	CHF
Vivendi	FOGGHN	SNRFOR	EUR
Vivendi	FOGGHN	SNRFOR	EUR
Vivendi	FOGGHN	SNRFOR	EUR
Vivendi	FOGGHN	SNRFOR	EUR
Vivendi	FOGGHN	SNRFOR	GBP
Vivendi	FOGGHN	SNRFOR	GBP
Vivendi	FOGGHN	SNRFOR	HKD
Vivendi	FOGGHN	SNRFOR	JPY
Vivendi	FOGGHN	SNRFOR	JPY
Vivendi	FOGGHN	SNRFOR	SEK
Vivendi	FOGGHN	SNRFOR	SGD
Vivendi	FOGGHN	SNRFOR	TWD
Vivendi	FOGGHN	SNRFOR	USD
Vivendi	FOGGHN	SNRFOR	USD
Vivendi	FOGGHN	SNRFOR	USD
Vivendi	FOGGHN	SNRFOR	USD
Valero Energy Corp	9AAA4I	SNRFOR	AUD
Valero Energy Corp	9AAA4I	SNRFOR	AUD
Valero Energy Corp	9AAA4I	SNRFOR	AUD
Valero Energy Corp	9AAA4I	SNRFOR	CAD
Valero Energy Corp	9AAA4I	SNRFOR	CHF
Valero Energy Corp	9AAA4I	SNRFOR	EUR
Valero Energy Corp	9AAA4I	SNRFOR	EUR
Valero Energy Corp	9AAA4I	SNRFOR	EUR
Valero Energy Corp	9AAA4I	SNRFOR	EUR
Valero Energy Corp	9AAA4I	SNRFOR	GBP
Valero Energy Corp	9AAA4I	SNRFOR	GBP
Valero Energy Corp	9AAA4I	SNRFOR	HKD
Valero Energy Corp	9AAA4I	SNRFOR	HKD
Valero Energy Corp	9AAA4I	SNRFOR	JPY
Valero Energy Corp	9AAA4I	SNRFOR	JPY
Valero Energy Corp	9AAA4I	SNRFOR	NZD
Valero Energy Corp	9AAA4I	SNRFOR	SEK
Valero Energy Corp	9AAA4I	SNRFOR	SEK
Valero Energy Corp	9AAA4I	SNRFOR	USD
Valero Energy Corp	9AAA4I	SNRFOR	USD
Valero Energy Corp	9AAA4I	SNRFOR	USD
Valero Energy Corp	9AAA4I	SNRFOR	USD
Valeo	9AAA47	SNRFOR	AUD
Valeo	9AAA47	SNRFOR	CAD
Valeo	9AAA47	SNRFOR	CHF
Valeo	9AAA47	SNRFOR	CHF
Valeo	9AAA47	SNRFOR	EUR
Valeo	9AAA47	SNRFOR	EUR
Valeo	9AAA47	SNRFOR	EUR
Valeo	9AAA47	SNRFOR	EUR

MM	Composite	0.74%	0.74%	1.22%	1.62%	3.50%	3.50%
MR	Composite	0.74%	0.74%	1.22%	1.62%	3.50%	3.50%
MM	Composite	0.00738	0.00738	0.01219	0.016175	0.035	0.035
MR	Composite	0.00738	0.00738	0.01219	0.016175	0.035	0.035
MM	Composite	0.74%	0.74%	1.22%	1.62%	3.50%	3.50%
MR	Composite	0.74%	0.74%	1.22%	1.62%	3.50%	3.50%
MM	Composite	1.93%	2.09%	3.56%	4.49%	4.95%	5.36%
MM	Composite	1.93%	2.09%	3.55%	4.49%	4.96%	5.37%
CR	Composite	2.01%	2.19%	3.69%	4.69%	5.18%	5.60%
MM	Composite	1.93%	2.09%	3.55%	4.49%	4.96%	5.37%
MR	Composite	1.91%	2.08%	3.51%	4.46%	4.92%	5.32%
XR	Composite						
CR	Composite	2.01%	2.19%	3.69%	4.69%	5.18%	5.60%
MM	Composite	0.019269954	0.020944286	0.03551099	0.04491755	0.049605414	0.0536904
XR	Composite	0.018379129	0.020047513	0.033766238	0.042932702	0.047433768	0.051225371
MM	Composite	0.019269954	0.020944286	0.03551099	0.04491755	0.049605414	0.0536904
MM	Composite	1.93%	2.09%	3.56%	4.49%	4.95%	5.36%
CR	Composite	2.01%	2.19%	3.69%	4.69%	5.18%	5.60%
MM	Composite	1.93%	2.09%	3.55%	4.49%	4.96%	5%
MR	Composite	1.91%	2.08%	3.51%	4.46%	4.92%	5%
XR	Composite	1.84%	2.00%	3.38%	4.29%	4.74%	5%
CR	Composite	6.49%	6.76%	7.11%	7.45%	7.80%	8.50%
MR	Composite						
XR	Composite	6.49%	6.76%	7.11%	7.45%	7.80%	8.50%
MM	Composite	0.40%	0.50%	0.71%	0.89%	1.01%	1.12%
MM	Composite	0.40%	0.51%	0.71%	0.88%	1.00%	1.11%
CR	Composite	0.42%	0.50%	0.72%	0.92%	1.05%	1.17%
MM	Composite	0.40%	0.51%	0.71%	0.88%	1.00%	1.11%
CR	Composite	0.42%	0.50%	0.72%	0.92%	1.05%	1.17%
MM	Composite	0.40%	0.51%	0.71%	0.88%	1.00%	1.11%
MR	Composite	0.40%	0.50%	0.70%	0.87%	0.99%	1.10%
XR	Composite	0.39%	0.47%	0.67%	0.84%	0.96%	1.06%
CR	Composite	0.42%	0.50%	0.72%	0.92%	1.05%	1.17%
MM	Composite	0.40%	0.51%	0.71%	0.88%	1.00%	1.11%
MM	Composite	0.40%	0.51%	0.71%	0.88%	1.00%	1.11%
CR	Composite	0.40%	0.51%	0.74%	0.92%	1.06%	1.17%
MM	Composite	0.40%	0.49%	0.71%	0.89%	1.02%	1.12%
MM	Composite	0.40%	0.51%	0.71%	0.88%	1.00%	1.11%
MM	Composite	0.40%	0.51%	0.71%	0.88%	1.00%	1.11%
MM	Composite	0.40%	0.51%	0.71%	0.88%	1.00%	1.11%
CR	Composite	0.42%	0.50%	0.72%	0.92%	1.05%	1.17%
MM	Composite	0.40%	0.51%	0.71%	0.88%	1.00%	1.11%
MR	Composite	0.004000342	0.005000089	0.007021871	0.008733526	0.009921316	0.011016602
XR	Composite	0.003852961	0.004698198	0.006675561	0.008411764	0.009555794	0.010610727
CR	Composite	0.89%	0.82%	1.01%	1.26%	1.36%	1.49%
MR	Composite	0.89%	0.82%	1.01%	1.21%	1.29%	1.41%
XR	Composite	0.89%	0.82%	1.01%	1.16%	1.24%	1.36%
MR	Composite	0.0086965	0.008324891	0.010435981	0.011844703	0.013076705	0.014191102
MR	Composite	0.87%	0.83%	1.04%	1.18%	1.31%	1.42%
CR	Composite	0.95%	0.88%	1.08%	1.26%	1.38%	1.50%
MM	Composite	0.008788042	0.008410722	0.010361617	0.01204913	0.01323517	0.014361457
MR	Composite	0.0086965	0.008324891	0.010435981	0.011844703	0.013076705	0.014191102
XR	Composite	0.008954748	0.008064612	0.009835643	0.011525679	0.012645691	0.013774816
MR	Composite	0.87%	0.83%	1.04%	1.18%	1.31%	1.42%
XR	Composite	0.008954748	0.008064612	0.009835643	0.011525679	0.012645691	0.013774816
MR	Composite	0.87%	0.83%	1.04%	1.18%	1.31%	1.42%
XR	Composite	0.90%	0.81%	0.98%	1.15%	1.26%	1.38%
MR	Composite	0.89%	0.82%	1.01%	1.18%	1.30%	1.44%
XR	Composite	0.89%	0.82%	1.01%	1.18%	1.30%	1.39%
MR	Composite	0.87%	0.83%	1.04%	1.18%	1.31%	1.42%
MR	Composite	0.87%	0.83%	1.04%	1.18%	1.31%	1.42%
XR	Composite	0.90%	0.81%	0.98%	1.15%	1.26%	1.38%
CR	Composite	0.95%	0.88%	1.08%	1.26%	1.38%	1.50%
MM	Composite						
MR	Composite	0.87%	0.83%	1.04%	1.18%	1.31%	1.42%
XR	Composite	0.90%	0.81%	0.98%	1.15%	1.26%	1.38%
MM	Composite	1.14%	1.13%	1.51%	1.95%	2.13%	2.39%
MM	Composite	1.12%	1.21%	1.57%	1.94%	2.17%	2.37%
CR	Composite	0.011923266	0.012301607	0.016373989	0.020219561	0.022426668	0.024731
MM	Composite	1.12%	1.21%	1.57%	1.94%	2.17%	2.37%
CR	Composite	1.19%	1.23%	1.64%	2.02%	2.24%	2.47%
MM	Composite	1.12%	1.21%	1.57%	1.94%	2.17%	2.37%
MR	Composite	1.11%	1.19%	1.55%	1.92%	2.14%	2.34%
XR	Composite	1.07%	1.15%	1.50%	1.85%	2.07%	2.26%

0.0368955	3.78%	3.85%	3.88%	3.90%	0.75	NR
0.0368955	3.78%	3.85%	3.88%	3.90%	0.75	NR
0.0368955	0.037804	0.038507	0.0387785	0.0390315	0.75	NR
0.0368955	0.037804	0.038507	0.0387785	0.0390315	0.75	NR
3.69%	3.78%	3.85%	3.88%	3.90%	0.75	NR
3.69%	3.78%	3.85%	3.88%	3.90%	0.75	NR
5.57%	5.69%	5.72%	5.75%	5.76%	0.4 BB	BBB
5.56%	5.71%	5.71%	5.72%	5.72%	0.4 A	AA
5.80%	5.97%	6.03%	6.01%	6.01%	0.4 BBB	A
5.56%	5.71%	5.71%	5.72%	5.72%	0.4 A	AA
5.51%	5.67%	5.72%	5.71%	5.71%	0.4 BBB	A
					0.4	
0.057962965	5.97%	6.03%	6.01%	6.01%	0.4 BBB	A
0.055587775	0.057090862	0.057116667	0.05715	0.057183333	0.4 A	AA
0.053036113	0.054590809	0.055129504	0.054981041	0.055032006	0.4 BBB	A
0.055587775	0.057090862	0.057116667	0.05715	0.057183333	0.4 A	AA
0.055704442	5.69%	5.72%	5.75%	5.76%	0.4 BB	BBB
0.057962965	5.97%	6.03%	6.01%	6.01%	0.4 BBB	A
0.055587775	5.71%	5.71%	5.72%	5.72%	0.4 A	AA
0.055064816	5.67%	5.72%	5.71%	5.71%	0.4 BBB	A
0.053036113	5.46%	5.51%	5.50%	5.50%	0.4 BBB	A
0.083733872	8.68%	8.68%	8.68%	9.23%	0.375 NR	NR
					0.375	
0.083733872	8.68%	8.68%	8.68%	9.23%	0.375 NR	NR
0.011883335	1.26%	1.34%	1.36%	1.43%	0.376250002 BB	BBB
0.011809225	1.26%	1.35%	1.37%	1.41%	0.353333338 A	AA
0.012416	1.31%	1.39%	1.40%	1.46%	0.377500004 BBB	A
0.011809225	1.26%	1.35%	1.37%	1.41%	0.353333338 A	AA
0.012416	1.31%	1.39%	1.40%	1.46%	0.377500004 BBB	A
0.011809225	1.26%	1.35%	1.37%	1.41%	0.353333338 A	AA
0.011708205	1.25%	1.32%	1.36%	1.39%	0.376250002 BBB	A
0.01127685	1.20%	1.27%	1.28%	1.34%	0.376250002 BBB	A
0.012416	1.31%	1.39%	1.40%	1.46%	0.377500004 BBB	A
0.011809225	1.26%	1.35%	1.37%	1.41%	0.353333338 A	AA
0.011809225	1.26%	1.35%	1.37%	1.41%	0.353333338 A	AA
0.012295596	1.32%	1.34%	1.36%	1.43%	0.376250002 BB	BBB
0.011803772	1.26%	1.34%	1.36%	1.43%	0.376250002 BB	A
0.011809225	1.26%	1.35%	1.37%	1.41%	0.353333338 A	AA
0.011809225	1.26%	1.35%	1.37%	1.41%	0.353333338 A	AA
0.011809225	1.26%	1.35%	1.37%	1.41%	0.353333338 A	AA
0.012416	1.31%	1.39%	1.40%	1.46%	0.377500004 BBB	A
1.18%	1.26%	1.35%	1.37%	1.41%	0.353333338 A	AA
1.17%	0.012486301	0.013217441	0.013570668	0.013909261	0.376250002 BBB	A
1.13%	0.01202628	0.012730483	0.012836481	0.013396815	0.376250002 BBB	A
1.53%	1.60%	1.68%	1.75%	1.78%	0.4 BB	BBB
1.46%	1.52%	1.68%	1.75%	1.78%	0.4 BB	BBB
1.40%	1.46%	1.68%	1.75%	1.78%	0.4 BB	BBB
1.48%	0.015490203	0.016953294	0.017528667	0.018062167	0.4 A	AA
1.48%	1.55%	1.70%	1.75%	1.81%	0.4 A	AA
1.56%	1.63%	1.78%	1.83%	1.90%	0.4 BBB	A
1.50%	0.015620903	0.017126232	0.017574924	0.0182472	0.4 BBB	A
1.48%	0.015490203	0.016953294	0.017528667	0.018062167	0.4 A	AA
1.43%	0.01485038	0.016285625	0.016751099	0.017391863	0.4 A	AA
1.48%	1.55%	1.70%	1.75%	1.81%	0.4 A	AA
1.43%	0.01485038	0.016285625	0.016751099	0.017391863	0.4 A	AA
1.48%	1.55%	1.70%	1.75%	1.81%	0.4 A	AA
1.43%	1.49%	1.63%	1.68%	1.74%	0.4 A	AA
0.014847213	1.54%	1.68%	1.75%	1.78%	0.4 BB	BBB
0.014300211	1.48%	1.68%	1.75%	1.78%	BB	BBB
0.014779918	1.55%	1.70%	1.75%	1.81%	0.4 A	AA
0.014779918	1.55%	1.70%	1.75%	1.81%	0.4 A	AA
0.01431025	1.49%	1.63%	1.68%	1.74%	0.4 A	AA
0.015573752	1.63%	1.78%	1.83%	1.90%	0.4 BBB	A
					0.4	
0.014779918	1.55%	1.70%	1.75%	1.81%	0.4 A	AA
0.01431025	1.49%	1.63%	1.68%	1.74%	0.4 A	AA
0.024641468	2.51%	2.61%	2.56%	2.58%	0.4 BBB	A
0.024391867	2.52%	2.55%	2.60%	2.53%	0.4 AA	AA
0.025723	0.026374617	0.027358669	0.027107961	0.02629243	0.382000003 A	A
0.024391867	2.52%	2.55%	2.60%	2.53%	0.4 AA	AA
0.025723	2.64%	2.74%	2.71%	2.63%	0.382000003 A	A
0.024391867	2.52%	2.55%	2.60%	2.53%	0.4 AA	AA
0.024200221	2.49%	2.57%	2.58%	2.50%	0.391818183 A	AA
0.023308634	2.40%	2.48%	2.48%	2.41%	0.391818183 A	AA

NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
A	AA	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	BBB	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
AA	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	A	A	AA	AA	AA
AA	A	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	BBB	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	A
A	AA	A	AA	AA	A
AA	AAA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
A	AA	A	AA	AA	A
AA	AAA	AA	AAA	AAA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	A	A	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	A	A	AA
AAA	AAA	AAA	AA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA

NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
BB	BB	BB	AA	11 Telecommunications
A	A	A	AA	11 Telecommunications
BBB	BBB	BBB	AA	11 Telecommunications
A	A	A	AA	11 Telecommunications
BBB	BBB	BBB	AA	11 Telecommunications
			NR	Telecommunications
BBB	BBB	BBB	AA	11 Telecommunications
A	A	A	AA	11 Telecommunications
BBB	BBB	BBB	AA	11 Telecommunications
A	A	A	AA	11 Telecommunications
BB	BB	BB	AA	11 Telecommunications
BBB	BBB	BBB	AA	11 Telecommunications
A	A	A	AA	11 Telecommunications
BBB	BBB	BBB	AA	11 Telecommunications
BBB	BBB	BBB	AA	11 Telecommunications
		NR	NR	2 Industrials
			NR	Industrials
		NR	NR	2 Industrials
BBB	BBB	BB	AA	14 Telecommunications
A	A	BBB	AA	11 Telecommunications
BBB	A	BBB	A	5 Telecommunications
A	A	BBB	AA	11 Telecommunications
BBB	A	BBB	A	5 Telecommunications
A	A	BBB	AA	11 Telecommunications
BBB	A	BBB	AA	13 Telecommunications
BBB	A	BBB	AA	13 Telecommunications
BBB	A	BBB	A	5 Telecommunications
A	A	BBB	AA	11 Telecommunications
A	A	BBB	AA	11 Telecommunications
BBB	BBB	BB	A	3 Telecommunications
BBB	BBB	BB	A	3 Telecommunications
A	A	BBB	AA	11 Telecommunications
A	A	BBB	AA	11 Telecommunications
A	A	BBB	AA	11 Telecommunications
BBB	A	BBB	A	5 Telecommunications
A	A	BBB	AA	11 Telecommunications
BBB	A	BBB	AA	13 Telecommunications
BBB	A	BBB	AA	13 Telecommunications
BBB	BB	CCC	BBB	4 Oil & Gas
BBB	BB	CCC	BBB	3 Oil & Gas
BBB	BB	CCC	BBB	4 Oil & Gas
AA	A	BB	AA	12 Oil & Gas
AA	A	BB	AA	12 Oil & Gas
A	BBB	B	A	12 Oil & Gas
A	BBB	B	A	12 Oil & Gas
AA	A	BB	AA	12 Oil & Gas
A	BBB	B	A	7 Oil & Gas
AA	A	BB	AA	12 Oil & Gas
A	BBB	B	A	7 Oil & Gas
AA	A	BB	AA	12 Oil & Gas
A	BBB	B	A	7 Oil & Gas
BBB	BB	CCC	A	3 Oil & Gas
BBB	BB	CCC	A	3 Oil & Gas
AA	A	BB	AA	12 Oil & Gas
AA	A	BB	AA	12 Oil & Gas
A	BBB	B	A	7 Oil & Gas
A	BBB	B	A	12 Oil & Gas
			NR	Oil & Gas
AA	A	BB	AA	12 Oil & Gas
A	BBB	B	A	7 Oil & Gas
BBB	A	A	AA	3 Consumer Goods
A	AA	A	AA	16 Consumer Goods
A	A	BBB	A	5 Consumer Goods
A	AA	A	AA	16 Consumer Goods
A	A	BBB	A	5 Consumer Goods
A	AA	A	AA	16 Consumer Goods
BBB	A	BBB	AA	16 Consumer Goods
BBB	A	BBB	AA	16 Consumer Goods

Europe	United Kingdom	B	CCC		Thin	Thin	Thin
Europe	United Kingdom	B	CCC		Thin	Thin	Thin
Europe	United Kingdom	B	CCC		Thin	Thin	Thin
Europe	United Kingdom	B	CCC		Thin	Thin	Thin
Europe	United Kingdom	B	CCC		Thin	Thin	Thin
Europe	United Kingdom	B	CCC		Thin	Thin	Thin
Europe	United Kingdom	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	CCC				
Europe	United Kingdom	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	B	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Lat.Amer	Mexico	B	B	Thin	Thin	Thin	Thin
Lat.Amer	Mexico	B	B				
Lat.Amer	Mexico	B	B	Thin	Thin	Thin	Thin
Europe	France	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	Entity Tier	CcyGrp	CcyGrp	Entity Tier
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj

	Thin	Thin	Thin	Thin	Thin	Thin
	Thin	Thin	Thin	Thin	Thin	Thin
	Thin	Thin	Thin	Thin	Thin	Thin
	Thin	Thin	Thin	Thin	Thin	Thin
	Thin	Thin	Thin	Thin	Thin	Thin
	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
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VLOFGBPCR	31-Jul-08 VLOF
VLOFGBPMM	31-Jul-08 VLOF
VLOFHKDMM	31-Jul-08 VLOF
VLOFJPYCR	31-Jul-08 VLOF
VLOFJPYMM	31-Jul-08 VLOF
VLOFJPYMR	31-Jul-08 VLOF
VLOFNOKMM	31-Jul-08 VLOF
VLOFSEKMM	31-Jul-08 VLOF
VLOFSGDMM	31-Jul-08 VLOF
VLOFTWDMM	31-Jul-08 VLOF
VLOFUSDCR	31-Jul-08 VLOF
VLOFUSDMM	31-Jul-08 VLOF
VLOFUSDMR	31-Jul-08 VLOF
VLVYAUDCR	31-Jul-08 VLVY
VLVYAUDMM	31-Jul-08 VLVY
VLVYCADMM	31-Jul-08 VLVY
VLVYCHFCR	31-Jul-08 VLVY
VLVYCHFMM	31-Jul-08 VLVY
VLVYEURCR	31-Jul-08 VLVY
VLVYEURMM	31-Jul-08 VLVY
VLVYEURMR	31-Jul-08 VLVY
VLVYEURXR	31-Jul-08 VLVY
VLVYGBPCR	31-Jul-08 VLVY
VLVYGBPMM	31-Jul-08 VLVY
VLVYHKDMM	31-Jul-08 VLVY
VLVYJPYCR	31-Jul-08 VLVY
VLVYJPYMM	31-Jul-08 VLVY
VLVYJPYMR	31-Jul-08 VLVY
VLVYNOKMM	31-Jul-08 VLVY
VLVYSEKMM	31-Jul-08 VLVY
VLVYSGDMM	31-Jul-08 VLVY
VLVYTWDCR	31-Jul-08 VLVY
VLVYTWDMM	31-Jul-08 VLVY
VLVYUSDCR	31-Jul-08 VLVY
VLVYUSDMM	31-Jul-08 VLVY
VLVYUSDMR	31-Jul-08 VLVY
VLVYUSDXR	31-Jul-08 VLVY
VLVY-TreasuryAUDMM	31-Jul-08 VLVY-Treasury
VLVY-TreasuryCHFCR	31-Jul-08 VLVY-Treasury
VLVY-TreasuryEURCR	31-Jul-08 VLVY-Treasury
VLVY-TreasuryEURMM	31-Jul-08 VLVY-Treasury
VLVY-TreasuryEURMR	31-Jul-08 VLVY-Treasury
VLVY-TreasuryEURXR	31-Jul-08 VLVY-Treasury
VLVY-TreasuryHKDMM	31-Jul-08 VLVY-Treasury
VLVY-TreasurySGDMM	31-Jul-08 VLVY-Treasury
VLVY-TreasuryUSDCR	31-Jul-08 VLVY-Treasury
VLVY-TreasuryUSDMM	31-Jul-08 VLVY-Treasury
VLVY-TreasuryUSDMR	31-Jul-08 VLVY-Treasury
VLVY-TreasuryUSDXR	31-Jul-08 VLVY-Treasury
VMCoEURMM	31-Jul-08 VMCo
VMCoEURMR	31-Jul-08 VMCo
VMCoUSDCR	31-Jul-08 VMCo
VMCoUSDMR	31-Jul-08 VMCo
VMCo-LEGACYEURCR	31-Jul-08 VMCo-LEGACY
VMCo-LEGACYEURMM	31-Jul-08 VMCo-LEGACY
VMCo-LEGACYEURMR	31-Jul-08 VMCo-LEGACY
VMCo-LEGACYJPYMR	31-Jul-08 VMCo-LEGACY
VMCo-LEGACYUSDCR	31-Jul-08 VMCo-LEGACY
VMCo-LEGACYUSDMM	31-Jul-08 VMCo-LEGACY
VMCo-LEGACYUSDMR	31-Jul-08 VMCo-LEGACY
VMCo-LEGACYUSDXR	31-Jul-08 VMCo-LEGACY
VMED-VMIHEURMM	31-Jul-08 VMED-VMIH
VMED-VMIHEURMR	31-Jul-08 VMED-VMIH
VMED-VMIHEURXR	31-Jul-08 VMED-VMIH
VMED-VMIHGBPCR	31-Jul-08 VMED-VMIH
VMED-VMIHGBPMM	31-Jul-08 VMED-VMIH
VMED-VMIHGBPMR	31-Jul-08 VMED-VMIH
VMED-VMIHUSDXR	31-Jul-08 VMED-VMIH
VNDXEURCR	31-Jul-08 VNDX
VNDXEURMM	31-Jul-08 VNDX
VNESH-FINSEREURCR	31-Jul-08 VNESH-FINSER
VNESH-FINSEREURMM	31-Jul-08 VNESH-FINSER
VNESH-FINSERGBPCR	31-Jul-08 VNESH-FINSER
VNESH-FINSERGBPMM	31-Jul-08 VNESH-FINSER

Valeo	9AAA47	SNRFOR	GBP
Valeo	9AAA47	SNRFOR	GBP
Valeo	9AAA47	SNRFOR	HKD
Valeo	9AAA47	SNRFOR	JPY
Valeo	9AAA47	SNRFOR	JPY
Valeo	9AAA47	SNRFOR	JPY
Valeo	9AAA47	SNRFOR	NOK
Valeo	9AAA47	SNRFOR	SEK
Valeo	9AAA47	SNRFOR	SGD
Valeo	9AAA47	SNRFOR	TWD
Valeo	9AAA47	SNRFOR	USD
Valeo	9AAA47	SNRFOR	USD
Valeo	9AAA47	SNRFOR	USD
AB Volvo	9BAGDB	SNRFOR	AUD
AB Volvo	9BAGDB	SNRFOR	AUD
AB Volvo	9BAGDB	SNRFOR	CAD
AB Volvo	9BAGDB	SNRFOR	CHF
AB Volvo	9BAGDB	SNRFOR	CHF
AB Volvo	9BAGDB	SNRFOR	EUR
AB Volvo	9BAGDB	SNRFOR	EUR
AB Volvo	9BAGDB	SNRFOR	EUR
AB Volvo	9BAGDB	SNRFOR	EUR
AB Volvo	9BAGDB	SNRFOR	GBP
AB Volvo	9BAGDB	SNRFOR	GBP
AB Volvo	9BAGDB	SNRFOR	HKD
AB Volvo	9BAGDB	SNRFOR	JPY
AB Volvo	9BAGDB	SNRFOR	JPY
AB Volvo	9BAGDB	SNRFOR	JPY
AB Volvo	9BAGDB	SNRFOR	NOK
AB Volvo	9BAGDB	SNRFOR	SEK
AB Volvo	9BAGDB	SNRFOR	SGD
AB Volvo	9BAGDB	SNRFOR	TWD
AB Volvo	9BAGDB	SNRFOR	TWD
AB Volvo	9BAGDB	SNRFOR	USD
AB Volvo	9BAGDB	SNRFOR	USD
AB Volvo	9BAGDB	SNRFOR	USD
AB Volvo	9BAGDB	SNRFOR	USD
Volvo Treas AB	W5HG8J	SNRFOR	AUD
Volvo Treas AB	W5HG8J	SNRFOR	CHF
Volvo Treas AB	W5HG8J	SNRFOR	EUR
Volvo Treas AB	W5HG8J	SNRFOR	EUR
Volvo Treas AB	W5HG8J	SNRFOR	EUR
Volvo Treas AB	W5HG8J	SNRFOR	EUR
Volvo Treas AB	W5HG8J	SNRFOR	HKD
Volvo Treas AB	W5HG8J	SNRFOR	SGD
Volvo Treas AB	W5HG8J	SNRFOR	USD
Volvo Treas AB	W5HG8J	SNRFOR	USD
Volvo Treas AB	W5HG8J	SNRFOR	USD
Volvo Treas AB	W5HG8J	SNRFOR	USD
Vulcan Matls Co	9BBA6K	SNRFOR	EUR
Vulcan Matls Co	9BBA6K	SNRFOR	EUR
Vulcan Matls Co	9BBA6K	SNRFOR	USD
Vulcan Matls Co	9BBA6K	SNRFOR	USD
Legacy Vulcan Corp	576B7F	SNRFOR	EUR
Legacy Vulcan Corp	576B7F	SNRFOR	EUR
Legacy Vulcan Corp	576B7F	SNRFOR	EUR
Legacy Vulcan Corp	576B7F	SNRFOR	JPY
Legacy Vulcan Corp	576B7F	SNRFOR	USD
Legacy Vulcan Corp	576B7F	SNRFOR	USD
Legacy Vulcan Corp	576B7F	SNRFOR	USD
Legacy Vulcan Corp	576B7F	SNRFOR	USD
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	EUR
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	EUR
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	EUR
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	GBP
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	GBP
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	GBP
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	USD
Koninklijke Vendex KBB BV	NS644G	SNRFOR	EUR
Koninklijke Vendex KBB BV	NS644G	SNRFOR	EUR
VTB Cap SA	LUFDG2	SNRFOR	EUR
VTB Cap SA	LUFDG2	SNRFOR	EUR
VTB Cap SA	LUFDG2	SNRFOR	GBP
VTB Cap SA	LUFDG2	SNRFOR	GBP

CR	Composite	1.19%	1.23%	1.64%	2.02%	2.24%	2.47%
MM	Composite	1.12%	1.21%	1.57%	1.94%	2.17%	2.37%
MM	Composite	1.12%	1.21%	1.57%	1.94%	2.17%	2.37%
CR	Composite	1.14%	1.21%	1.65%	2.01%	2.25%	2.50%
MM	Composite	0.011400837	0.011569723	0.015793803	0.019177145	0.021534317	0.023873169
MR	Composite						
MM	Composite	1.12%	1.21%	1.57%	1.94%	2.17%	2.37%
MM	Composite	1.12%	1.21%	1.57%	1.94%	2.17%	2.37%
MM	Composite	0.011158501	0.012129898	0.015719441	0.019446894	0.021707626	0.023693294
MM	Composite	1.12%	1.21%	1.57%	1.94%	2.17%	2.37%
CR	Composite	0.011923266	0.012301607	0.016373989	0.020219561	0.022426668	0.024731
MM	Composite	0.011158501	0.012129898	0.015719441	0.019446894	0.021707626	0.023693294
MR	Composite	1.11%	1.19%	1.55%	1.92%	2.14%	2.34%
CR	Composite						
MM	Composite	0.00332269	0.004202987	0.005721741	0.0070871	0.008348705	0.009273708
MM	Composite	0.003312884	0.004163122	0.005619013	0.007168779	0.008414717	0.009243133
CR	Composite	0.35%	0.43%	0.60%	0.71%	0.86%	0.96%
MM	Composite	0.33%	0.42%	0.56%	0.72%	0.84%	0.92%
CR	Composite	0.35%	0.43%	0.60%	0.71%	0.86%	0.96%
MM	Composite	0.33%	0.42%	0.56%	0.72%	0.84%	0.92%
MR	Composite	0.33%	0.42%	0.56%	0.71%	0.83%	0.91%
XR	Composite	0.003161393	0.004004309	0.00543428	0.006743422	0.007953994	0.008803477
CR	Composite	0.35%	0.43%	0.60%	0.71%	0.86%	0.96%
MM	Composite	0.33%	0.42%	0.56%	0.72%	0.84%	0.92%
MM	Composite	0.33%	0.42%	0.56%	0.72%	0.84%	0.92%
CR	Composite	0.33%	0.43%	0.58%	0.73%	0.86%	0.97%
MM	Composite	0.33%	0.41%	0.56%	0.70%	0.82%	0.93%
MR	Composite						
MM	Composite	0.33%	0.42%	0.56%	0.72%	0.84%	0.92%
MM	Composite	0.33%	0.42%	0.56%	0.72%	0.84%	0.92%
MM	Composite	0.003312884	0.004163122	0.005619013	0.007168779	0.008414717	0.009243133
CR	Composite						
MM	Composite	0.33%	0.42%	0.56%	0.72%	0.84%	0.92%
CR	Composite	0.35%	0.43%	0.60%	0.71%	0.86%	0.96%
MM	Composite	0.33%	0.42%	0.56%	0.72%	0.84%	0.92%
MR	Composite	0.33%	0.42%	0.56%	0.71%	0.83%	0.91%
XR	Composite						
MM	Composite						
CR	Composite						
CR	Composite	0.00293086	0.00377706	0.005463195	0.006890455	0.0081767	0.009083593
MM	Composite	0.29%	0.38%	0.55%	0.69%	0.82%	0.91%
MR	Composite	0.29%	0.38%	0.55%	0.69%	0.82%	0.91%
XR	Composite						
MM	Composite						
MM	Composite						
CR	Composite	0.29%	0.38%	0.55%	0.69%	0.82%	0.91%
MM	Composite	0.29%	0.38%	0.55%	0.69%	0.82%	0.91%
MR	Composite	0.29%	0.38%	0.55%	0.69%	0.82%	0.91%
XR	Composite						
MM	Composite						
MR	Composite	1.57%	1.57%	1.77%	2.00%	2.20%	2.41%
CR	Composite						
MR	Composite	1.57%	1.57%	1.77%	2.00%	2.20%	2.41%
CR	Composite	1.44%	1.38%	0.94%	1.55%	2.38%	2.38%
MM	Composite						
MR	Composite	1.44%	1.38%	0.94%	1.47%	2.38%	2.38%
MR	Composite	1.44%	1.38%	0.94%	1.47%	2.38%	2.38%
CR	Composite	1.44%	1.38%	0.94%	1.55%	2.38%	2.38%
MM	Composite						
MR	Composite	1.44%	1.38%	0.94%	1.47%	2.38%	2.38%
XR	Composite	1.44%	1.38%	0.94%	1.42%	2.38%	2.38%
MM	Composite						
MR	Composite	4.68%	4.68%	4.68%	4.68%	4.68%	4.68%
XR	Composite	4.68%	4.68%	4.68%	4.68%	4.68%	4.68%
CR	Composite	4.68%	4.68%	4.68%	4.68%	4.68%	4.68%
MM	Composite						
MR	Composite	4.68%	4.68%	4.68%	4.68%	4.68%	4.68%
XR	Composite						
CR	Composite						
MM	Composite						
CR	Composite	1.81%	1.99%	2.49%	2.76%	2.90%	3.10%
MM	Composite	1.81%	1.99%	2.49%	2.76%	2.90%	3.10%
CR	Composite	1.81%	1.99%	2.49%	2.76%	2.90%	3.10%
MM	Composite	1.81%	1.99%	2.49%	2.76%	2.90%	3.10%

0.025723	2.64%	2.74%	2.71%	2.63%	0.382000003	A	A
0.024391867	2.52%	2.55%	2.60%	2.53%	0.4	AA	AA
0.024391867	2.52%	2.55%	2.60%	2.53%	0.4	AA	AA
0.02532808	2.63%	2.61%	2.72%	2.75%	0.391818183	BBB	BBB
0.024314957	0.025153294	0.026078797	0.026106692	0.026359765	0.4	BBB	A
					0.391818183		
0.024391867	2.52%	2.55%	2.60%	2.53%	0.4	AA	AA
0.024391867	2.52%	2.55%	2.60%	2.53%	0.4	AA	AA
0.024391867	0.02516809	0.025531416	0.026030136	0.025253317	0.4	AA	AA
0.024391867	2.52%	2.55%	2.60%	2.53%	0.4	AA	AA
0.025723	0.026374617	0.027358669	0.027107961	0.02629243	0.382000003	A	A
0.024391867	0.02516809	0.025531416	0.026030136	0.025253317	0.4	AA	AA
0.024200221	2.49%	2.57%	2.58%	2.50%	0.391818183	A	AA
					0.4		
0.009804563	0.010434648	0.011045236	0.01157266	0.011294365	0.4	BBB	A
0.009769073	0.010297259	0.010988412	0.011664075	0.01130663	0.4	AA	AAA
0.010047	1.08%	1.15%	1.22%	1.18%	0.4	A	AA
0.009769073	1.03%	1.10%	1.17%	1.13%	0.4	AA	AAA
0.010047	1.08%	1.15%	1.22%	1.18%	0.4	A	AA
0.009769073	1.03%	1.10%	1.17%	1.13%	0.4	AA	AAA
0.009658993	1.02%	1.09%	1.16%	1.12%	0.4	A	AA
0.009303136	0.009842028	0.010498828	0.011151132	0.01077513	0.4	A	AA
0.010047	1.08%	1.15%	1.22%	1.18%	0.4	A	AA
0.009769073	1.03%	1.10%	1.17%	1.13%	0.4	AA	AAA
0.009769073	1.03%	1.10%	1.17%	1.13%	0.4	AA	AAA
0.010251297	1.10%	1.16%	1.19%	1.13%	0.4	BBB	BBB
0.009841245	1.05%	1.11%	1.14%	1.13%	0.4	BBB	A
					0.4		
0.009769073	1.03%	1.10%	1.17%	1.13%	0.4	AA	AAA
0.009769073	1.03%	1.10%	1.17%	1.13%	0.4	AA	AAA
0.009769073	0.010297259	0.010988412	0.011664075	0.01130663	0.4	AA	AAA
					0.4		
0.009769073	1.03%	1.10%	1.17%	1.13%	0.4	AA	AAA
0.010047	1.08%	1.15%	1.22%	1.18%	0.4	A	AA
0.009769073	1.03%	1.10%	1.17%	1.13%	0.4	AA	AAA
0.009658993	1.02%	1.09%	1.16%	1.12%	0.4	A	AA
					0.4		
					0.4		
					0.4		
0.009437355	0.009996457	0.009701965	0.009701965	0.009701965	0.4	NR	NR
0.009437355	1.00%	0.97%	0.97%	0.97%	0.4	NR	NR
0.009437355	1.00%	0.97%	0.97%	0.97%	0.4	NR	NR
					0.4		
					0.4		
					0.4		
0.009437355	1.00%	0.97%	0.97%	0.97%	0.4	NR	NR
0.009437355	1.00%	0.97%	0.97%	0.97%	0.4	NR	NR
0.009437355	1.00%	0.97%	0.97%	0.97%	0.4	NR	NR
					0.4		
					0.4		
0.023833333	2.19%	2.24%	2.24%	2.24%	0.4		A
					0.4		
0.023833333	2.19%	2.24%	2.24%	2.24%	0.4		A
0.02463199	2.51%	2.15%	2.26%	2.08%	0.4	NR	NR
					0.4		
0.02463199	2.51%	2.15%	2.15%	2.08%	0.4	NR	NR
0.02463199	2.51%	2.15%	2.15%	2.08%	0.4	NR	NR
0.02463199	2.51%	2.15%	2.26%	2.08%	0.4	NR	NR
					0.4		
0.02463199	2.51%	2.15%	2.15%	2.08%	0.4	NR	NR
2.46%	2.51%	2.15%	2.07%	2.08%	0.4	NR	NR
					0.7		
4.68%	4.68%	4.68%	4.68%	4.68%	0.7		
4.68%	4.68%	4.68%	4.68%	4.68%	0.7		
4.68%	4.68%	4.68%	4.68%	4.68%	0.7		
					0.7		
4.68%	4.68%	4.68%	4.68%	4.68%	0.7		
					0.7		
					0.4		
					0.4		
0.03254946	3.42%	3.42%	3.42%	3.42%	0.4	NR	NR
0.03254946	3.42%	3.42%	3.42%	3.42%	0.4	NR	NR
0.03254946	3.42%	3.42%	3.42%	3.42%	0.4	NR	NR
0.03254946	3.42%	3.42%	3.42%	3.42%	0.4	NR	NR

A	AA	A	A	A	AA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
A	AA	A	A	A	AA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	A	BBB	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	AA	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	AA	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
AA	AAA	AA	AAA	AAA	AA
A	AA	A	A	A	A
AA	AAA	AA	AAA	AAA	AA
A	AA	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	NR	A	A	NR
A	A	NR	A	A	NR
NR	BBB	NR	NR	NR	NR
NR	A	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
NR	A	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
			NR		
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

A	A	BBB	A	5 Consumer Goods
A	AA	A	AA	16 Consumer Goods
A	AA	A	AA	16 Consumer Goods
BBB	BBB	BBB	A	4 Consumer Goods
BBB	A	A	A	4 Consumer Goods
			NR	Consumer Goods
A	AA	A	AA	16 Consumer Goods
A	AA	A	AA	16 Consumer Goods
A	AA	A	AA	16 Consumer Goods
A	AA	A	AA	16 Consumer Goods
A	A	BBB	A	5 Consumer Goods
A	AA	A	AA	16 Consumer Goods
BBB	A	BBB	AA	16 Consumer Goods
			NR	Industrials
BB	BB	BB	AA	19 Industrials
A	A	A	AA	19 Industrials
BBB	BBB	BBB	A	5 Industrials
A	A	A	AA	19 Industrials
BBB	BBB	BBB	A	5 Industrials
A	A	A	AA	19 Industrials
BBB	BBB	BBB	AA	19 Industrials
BBB	BBB	BBB	AA	19 Industrials
BBB	BBB	BBB	A	5 Industrials
A	A	A	AA	19 Industrials
A	A	A	AA	19 Industrials
BBB	BBB	BB	A	4 Industrials
A	A	BB	A	4 Industrials
			NR	Industrials
A	A	A	AA	19 Industrials
A	A	A	AA	19 Industrials
A	A	A	AA	19 Industrials
			NR	Industrials
A	A	A	AA	19 Industrials
BBB	BBB	BBB	A	5 Industrials
A	A	A	AA	19 Industrials
BBB	BBB	BBB	AA	19 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR			NR	2 Industrials
NR			NR	2 Industrials
NR			NR	2 Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
NR			NR	2 Industrials
NR			NR	2 Industrials
NR			NR	2 Industrials
			NR	Industrials
			NR	
	NR		A	4
			NR	
	NR		A	4
NR	BB	NR	NR	2 Industrials
			NR	Industrials
NR	BBB	NR	NR	2 Industrials
NR	B	NR	NR	2 Industrials
NR	BB	NR	NR	2 Industrials
			NR	Industrials
NR	BBB	NR	NR	2 Industrials
NR	BB	NR	NR	2 Industrials
			NR	Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	Telecommunications
			NR	2 Telecommunications
			NR	Telecommunications
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials

Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	France	BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB				
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden		BBB				
Europe	Sweden		BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Sweden		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden		BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Sweden		BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB				
Europe	Sweden		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB				
Europe	Sweden		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Sweden		BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Sweden		BBB				
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB	Thin	Thin	Thin	Thin
Europe	Sweden	A	BBB	Thin	Thin	Thin	Thin
Europe	Sweden	A	BBB	Thin	Thin	Thin	Thin
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB				
Europe	Sweden	A	BBB	Thin	Thin	Thin	Thin
Europe	Sweden	A	BBB	Thin	Thin	Thin	Thin
Europe	Sweden	A	BBB	Thin	Thin	Thin	Thin
Europe	Sweden	A	BBB				
N.Amer	United States						
N.Amer	United States				CcyGrp	CcyGrp	CcyGrp
N.Amer	United States						
N.Amer	United States				CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	A	AA	Thin	Thin	Thin	Entity Tier
N.Amer	United States	A	AA	Thin	Thin	Thin	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	Thin	Thin	Thin	CcyGrp
N.Amer	United States	A	AA	Thin	Thin	Thin	DocAdj
Europe	United Kingdom						
Europe	United Kingdom						
Europe	United Kingdom						
Europe	United Kingdom						
Europe	United Kingdom						
Europe	United Kingdom						
Europe	United Kingdom						
Europe	Netherlands	BB	BB				
Europe	Netherlands	BB	BB				
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin	Thin	Thin		
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Thin	Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin		
Thin	CcyGrp	CcyGrp	Thin		Thin	
Thin	CcyGrp	CcyGrp	Thin		Thin	
Thin	Thin	Thin	Thin	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	CcyGrp	Thin
Thin	Thin	Thin	Thin	Thin	Entity Tier	Thin
Thin	Thin	Thin	Thin	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	CcyGrp	Thin
Thin	Thin	Thin	Thin	Thin	DocAdj	Thin
	Thin					
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VNESH-FINSERHKDCR	31-Jul-08 VNESH-FINSER
VNESH-FINSERJPYCR	31-Jul-08 VNESH-FINSER
VNESH-FINSERRUBCR	31-Jul-08 VNESH-FINSER
VNESH-FINSERRUBMM	31-Jul-08 VNESH-FINSER
VNESH-FINSERSGDCR	31-Jul-08 VNESH-FINSER
VNESH-FINSERUSDCR	31-Jul-08 VNESH-FINSER
VNESH-FINSERUSDMM	31-Jul-08 VNESH-FINSER
VNESH-FINSERUSDMR	31-Jul-08 VNESH-FINSER
VNOAUDMR	31-Jul-08 VNO
VNOEURCR	31-Jul-08 VNO
VNOEURMM	31-Jul-08 VNO
VNOEURMR	31-Jul-08 VNO
VNOEURXR	31-Jul-08 VNO
VNOGBPMR	31-Jul-08 VNO
VNOHKDMR	31-Jul-08 VNO
VNOJPYMR	31-Jul-08 VNO
VNOSGDMR	31-Jul-08 VNO
VNOTWDMR	31-Jul-08 VNO
VNOUSDCR	31-Jul-08 VNO
VNOUSDMR	31-Jul-08 VNO
VNOUSDXR	31-Jul-08 VNO
VNO-LPAUDMR	31-Jul-08 VNO-LP
VNO-LPEURCR	31-Jul-08 VNO-LP
VNO-LPEURMM	31-Jul-08 VNO-LP
VNO-LPEURMR	31-Jul-08 VNO-LP
VNO-LPEURXR	31-Jul-08 VNO-LP
VNO-LPGBPMR	31-Jul-08 VNO-LP
VNO-LPHKDMR	31-Jul-08 VNO-LP
VNO-LPJPYMR	31-Jul-08 VNO-LP
VNO-LPUSDCR	31-Jul-08 VNO-LP
VNO-LPUSDMM	31-Jul-08 VNO-LP
VNO-LPUSDMR	31-Jul-08 VNO-LP
VNO-LPUSDXR	31-Jul-08 VNO-LP
VNUGRP-FinLLCEURMM	31-Jul-08 VNUGRP-FinLLC
VNUGRP-FinLLCEURXR	31-Jul-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDMM	31-Jul-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDXR	31-Jul-08 VNUGRP-FinLLC
VNUGRP-FinLLCEURMM	31-Jul-08 VNUGRP-FinLLC
VNUGRP-FinLLCEURXR	31-Jul-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDMM	31-Jul-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDXR	31-Jul-08 VNUGRP-FinLLC
VNUGRP-FinLLCEURXR	31-Jul-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDMM	31-Jul-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDXR	31-Jul-08 VNUGRP-FinLLC
VODAUDCR	31-Jul-08 VOD
VODAUDMM	31-Jul-08 VOD
VODCADMM	31-Jul-08 VOD
VODCHFCR	31-Jul-08 VOD
VODCHFMM	31-Jul-08 VOD
VODEURCR	31-Jul-08 VOD
VODEURMM	31-Jul-08 VOD
VODEURMR	31-Jul-08 VOD
VODGBPCR	31-Jul-08 VOD
VODGBPMM	31-Jul-08 VOD
VODHKDMM	31-Jul-08 VOD
VODJPYCR	31-Jul-08 VOD
VODJPYMM	31-Jul-08 VOD
VODJPYMR	31-Jul-08 VOD
VODJPYXR	31-Jul-08 VOD
VODNOKMM	31-Jul-08 VOD
VODSEKMM	31-Jul-08 VOD
VODSGDCR	31-Jul-08 VOD
VODSGDMM	31-Jul-08 VOD
VODTWDMM	31-Jul-08 VOD
VODUSDCR	31-Jul-08 VOD
VODUSDMM	31-Jul-08 VOD
VODUSDMR	31-Jul-08 VOD
VODUSDXR	31-Jul-08 VOD
VODZARMM	31-Jul-08 VOD
VOD-VHGAUDCR	31-Jul-08 VOD-VHG
VOD-VHGAUDMM	31-Jul-08 VOD-VHG
VOD-VHGCHFCR	31-Jul-08 VOD-VHG
VOD-VHGCHFMM	31-Jul-08 VOD-VHG
VOD-VHGEURCR	31-Jul-08 VOD-VHG

VTB Cap SA	LUFDG2	SNRFOR	HKD
VTB Cap SA	LUFDG2	SNRFOR	JPY
VTB Cap SA	LUFDG2	SNRFOR	RUB
VTB Cap SA	LUFDG2	SNRFOR	RUB
VTB Cap SA	LUFDG2	SNRFOR	SGD
VTB Cap SA	LUFDG2	SNRFOR	USD
VTB Cap SA	LUFDG2	SNRFOR	USD
VTB Cap SA	LUFDG2	SNRFOR	USD
Vornado Rlty Tr	9BB946	SNRFOR	AUD
Vornado Rlty Tr	9BB946	SNRFOR	EUR
Vornado Rlty Tr	9BB946	SNRFOR	EUR
Vornado Rlty Tr	9BB946	SNRFOR	EUR
Vornado Rlty Tr	9BB946	SNRFOR	EUR
Vornado Rlty Tr	9BB946	SNRFOR	GBP
Vornado Rlty Tr	9BB946	SNRFOR	HKD
Vornado Rlty Tr	9BB946	SNRFOR	JPY
Vornado Rlty Tr	9BB946	SNRFOR	SGD
Vornado Rlty Tr	9BB946	SNRFOR	TWD
Vornado Rlty Tr	9BB946	SNRFOR	USD
Vornado Rlty Tr	9BB946	SNRFOR	USD
Vornado Rlty Tr	9BB946	SNRFOR	USD
Vornado Rlty LP	9BB947	SNRFOR	AUD
Vornado Rlty LP	9BB947	SNRFOR	EUR
Vornado Rlty LP	9BB947	SNRFOR	EUR
Vornado Rlty LP	9BB947	SNRFOR	EUR
Vornado Rlty LP	9BB947	SNRFOR	EUR
Vornado Rlty LP	9BB947	SNRFOR	GBP
Vornado Rlty LP	9BB947	SNRFOR	HKD
Vornado Rlty LP	9BB947	SNRFOR	JPY
Vornado Rlty LP	9BB947	SNRFOR	USD
Vornado Rlty LP	9BB947	SNRFOR	USD
Vornado Rlty LP	9BB947	SNRFOR	USD
Vornado Rlty LP	9BB947	SNRFOR	USD
Nielsen Fin LLC	6B949O	SECDOM	EUR
Nielsen Fin LLC	6B949O	SECDOM	EUR
Nielsen Fin LLC	6B949O	SECDOM	USD
Nielsen Fin LLC	6B949O	SECDOM	USD
Nielsen Fin LLC	6B949O	SNRFOR	EUR
Nielsen Fin LLC	6B949O	SNRFOR	EUR
Nielsen Fin LLC	6B949O	SNRFOR	USD
Nielsen Fin LLC	6B949O	SNRFOR	USD
Nielsen Fin LLC	6B949O	SUBLT2	EUR
Nielsen Fin LLC	6B949O	SUBLT2	USD
Nielsen Fin LLC	6B949O	SUBLT2	USD
Vodafone Gp PLC	9BADC3	SNRFOR	AUD
Vodafone Gp PLC	9BADC3	SNRFOR	AUD
Vodafone Gp PLC	9BADC3	SNRFOR	CAD
Vodafone Gp PLC	9BADC3	SNRFOR	CHF
Vodafone Gp PLC	9BADC3	SNRFOR	CHF
Vodafone Gp PLC	9BADC3	SNRFOR	EUR
Vodafone Gp PLC	9BADC3	SNRFOR	EUR
Vodafone Gp PLC	9BADC3	SNRFOR	EUR
Vodafone Gp PLC	9BADC3	SNRFOR	GBP
Vodafone Gp PLC	9BADC3	SNRFOR	GBP
Vodafone Gp PLC	9BADC3	SNRFOR	HKD
Vodafone Gp PLC	9BADC3	SNRFOR	JPY
Vodafone Gp PLC	9BADC3	SNRFOR	JPY
Vodafone Gp PLC	9BADC3	SNRFOR	JPY
Vodafone Gp PLC	9BADC3	SNRFOR	JPY
Vodafone Gp PLC	9BADC3	SNRFOR	NOK
Vodafone Gp PLC	9BADC3	SNRFOR	SEK
Vodafone Gp PLC	9BADC3	SNRFOR	SGD
Vodafone Gp PLC	9BADC3	SNRFOR	SGD
Vodafone Gp PLC	9BADC3	SNRFOR	TWD
Vodafone Gp PLC	9BADC3	SNRFOR	USD
Vodafone Gp PLC	9BADC3	SNRFOR	USD
Vodafone Gp PLC	9BADC3	SNRFOR	USD
Vodafone Gp PLC	9BADC3	SNRFOR	USD
Vodafone Gp PLC	9BADC3	SNRFOR	ZAR
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	AUD
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	AUD
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	CHF
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	CHF
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	EUR

CR	Composite						
CR	Composite						
CR	Composite	0.018108015	0.019874664	0.024863173	0.027649532	0.028961798	0.030999483
MM	Composite	1.81%	1.99%	2.49%	2.76%	2.90%	3.10%
CR	Composite						
CR	Composite	0.018108015	0.019874664	0.024863173	0.027649532	0.028961798	0.030999483
MM	Composite	1.81%	1.99%	2.49%	2.76%	2.90%	3.10%
MR	Composite	1.81%	1.99%	2.49%	2.76%	2.90%	3.10%
MR	Composite	1.52%	1.94%	2.12%	2.21%	2.31%	2.41%
CR	Composite	1.52%	1.94%	2.12%	2.21%	2.31%	2.41%
MM	Composite						
MR	Composite	1.52%	1.94%	2.12%	2.21%	2.31%	2.41%
XR	Composite	1.52%	1.94%	2.12%	2.21%	2.31%	2.41%
MR	Composite	0.015236421	0.019441694	0.021215344	0.022143706	0.023122897	0.024059868
MR	Composite	0.015236421	0.019441694	0.021215344	0.022143706	0.023122897	0.024059868
MR	Composite	0.015236421	0.019441694	0.021215344	0.022143706	0.023122897	0.024059868
MR	Composite	0.015236421	0.019441694	0.021215344	0.022143706	0.023122897	0.024059868
MR	Composite	1.52%	1.94%	2.12%	2.21%	2.31%	2.41%
CR	Composite	1.52%	1.94%	2.12%	2.21%	2.31%	2.41%
MR	Composite	0.015236421	0.019441694	0.021215344	0.022143706	0.023122897	0.024059868
XR	Composite	0.015236421	0.019441694	0.021215344	0.022143706	0.023122897	0.024059868
MR	Composite	0.0194125	0.019509069	0.022616835	0.022790647	0.023231957	0.023794111
CR	Composite	0.0194125	0.020492002	0.023766907	0.023964935	0.02441828	0.025017471
MM	Composite	0.0194125	0.019672322	0.022816231	0.023006338	0.023441549	0.024016772
MR	Composite	1.94%	1.94%	2.27%	2.28%	2.32%	2.38%
XR	Composite						
MR	Composite	0.0194125	0.019386336	0.022731201	0.022767386	0.023229783	0.023796875
MR	Composite	1.94%	1.94%	2.27%	2.28%	2.32%	2.38%
MR	Composite	1.94%	1.95%	2.26%	2.28%	2.32%	2.38%
CR	Composite	1.94%	2.05%	2.38%	2.40%	2.44%	2.50%
MM	Composite	0.0194125	0.019672322	0.022816231	0.023006338	0.023441549	0.024016772
MR	Composite	0.0194125	0.019386336	0.022731201	0.022767386	0.023229783	0.023796875
XR	Composite	1.94%	1.88%	2.17%	2.19%	2.23%	2.29%
MM	Composite	0.0194915	0.0245	0.028859426	0.03186	0.035310951	0.038928962
XR	Composite	1.95%	2.45%	2.75%	3.19%	3.37%	3.71%
MM	Composite	1.95%	2.45%	2.89%	3.19%	3.53%	3.89%
XR	Composite	1.95%	2.45%	2.75%	3.19%	3.37%	3.71%
MM	Composite	1.59%	2.17%	3.00%	2.96%	3.25%	3.74%
XR	Composite	1.59%	2.17%	3.00%	2.96%	3.25%	3.56%
MM	Composite						
XR	Composite	1.59%	2.17%	3.00%	2.96%	3.25%	3.56%
XR	Composite	1.92%	1.92%	2.63%	3.24%	4.02%	4.75%
MM	Composite	1.92%	1.92%	2.63%	3.24%	4.02%	4.75%
XR	Composite	1.92%	1.92%	2.63%	3.24%	4.02%	4.75%
CR	Composite	0.35%	0.42%	0.61%	0.79%	0.90%	1.01%
MM	Composite	0.34%	0.41%	0.58%	0.75%	0.87%	0.97%
MM	Composite	0.35%	0.41%	0.59%	0.77%	0.87%	0.98%
CR	Composite	0.36%	0.42%	0.62%	0.79%	0.89%	1.01%
MM	Composite	0.35%	0.41%	0.59%	0.77%	0.87%	0.98%
CR	Composite	0.36%	0.42%	0.62%	0.79%	0.89%	1.01%
MM	Composite	0.35%	0.41%	0.59%	0.77%	0.87%	0.98%
MR	Composite	0.35%	0.40%	0.59%	0.76%	0.86%	0.97%
CR	Composite	0.003636044	0.004182084	0.006217065	0.007913895	0.008911934	0.010108625
MM	Composite	0.003484014	0.004066735	0.005905675	0.007718721	0.008720536	0.009754896
MM	Composite	0.35%	0.41%	0.59%	0.77%	0.87%	0.98%
CR	Composite	0.35%	0.42%	0.61%	0.79%	0.91%	1.01%
MM	Composite	0.34%	0.41%	0.58%	0.76%	0.88%	0.97%
MR	Composite						
XR	Composite						
MM	Composite	0.35%	0.41%	0.59%	0.77%	0.87%	0.98%
MM	Composite	0.35%	0.41%	0.59%	0.77%	0.87%	0.98%
CR	Composite						
MM	Composite	0.35%	0.41%	0.59%	0.77%	0.87%	0.98%
MM	Composite	0.35%	0.41%	0.59%	0.77%	0.87%	0.98%
CR	Composite	0.36%	0.42%	0.62%	0.79%	0.89%	1.01%
MM	Composite	0.35%	0.41%	0.59%	0.77%	0.87%	0.98%
MR	Composite	0.35%	0.40%	0.59%	0.76%	0.86%	0.97%
XR	Composite	0.33%	0.39%	0.57%	0.74%	0.83%	0.93%
MM	Composite	0.35%	0.41%	0.59%	0.77%	0.87%	0.98%
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.36%	0.38%	0.62%	0.81%	0.91%	1.02%

					0.4		
					0.4		
0.03254946	0.03419943	0.03419943	0.03419943	0.03419943	0.4	NR	NR
0.03254946	3.42%	3.42%	3.42%	3.42%	0.4	NR	NR
					0.4		
0.03254946	0.03419943	0.03419943	0.03419943	0.03419943	0.4	NR	NR
0.03254946	3.42%	3.42%	3.42%	3.42%	0.4	NR	NR
0.03254946	3.42%	3.42%	3.42%	3.42%		NR	NR
0.022532152	2.07%	2.14%	2.14%	2.14%	0.4	NR	NR
0.022532152	2.07%	2.14%	2.14%	2.14%	0.4	NR	NR
					0.4		
0.022532152	2.07%	2.14%	2.14%	2.14%	0.4	NR	NR
0.022532152	2.07%	2.14%	2.14%	2.14%	0.4	NR	NR
0.022532152	0.020699459	0.021418374	0.021418374	0.021418374	0.4	NR	NR
0.022532152	0.020699459	0.021418374	0.021418374	0.021418374	0.4	NR	NR
0.022532152	0.020699459	0.021418374	0.021418374	0.021418374	0.4	NR	NR
0.022532152	0.020699459	0.021418374	0.021418374	0.021418374	0.4	NR	NR
0.022532152	2.07%	2.14%	2.14%	2.14%	0.4	NR	NR
0.022532152	2.07%	2.14%	2.14%	2.14%	0.4	NR	NR
0.022532152	0.020699459	0.021418374	0.021418374	0.021418374	0.4	NR	NR
0.022532152	0.020699459	0.021418374	0.021418374	0.021418374	0.4	NR	NR
0.022139726	0.02099252	0.019227725	0.019198281	0.01857545	0.4	NR	BB
0.023280737	0.022069078	0.02023971	0.020208717	0.019553105	0.4	NR	BBB
0.022349508	0.021186315	0.019430122	0.019400368	0.018770981	0.4	NR	BBB
0.022143585	2.10%	1.92%	1.92%	1.86%	0.4	NR	A
					0.4		
0.022143585	0.021040594	0.019227725	0.019198281	0.01857545		NR	A
2.21%	2.10%	1.92%	1.92%	1.86%	0.4	NR	A
2.21%	2.10%	1.92%	1.92%	1.86%	0.4	NR	BB
2.33%	2.21%	2.02%	2.02%	1.96%	0.4	NR	BBB
2.23%	0.021186315	0.019430122	0.019400368	0.018770981	0.4	NR	BBB
2.21%	0.021040594	0.019227725	0.019198281	0.01857545	0.4	NR	A
2.13%	2.02%	1.85%	1.85%	1.79%	0.4	NR	BBB
3.87%	0.0393455	0.0393455	0.0393455	0.0393455	0.675	NR	NR
3.87%	3.93%	3.93%	3.93%	3.93%	0.675	NR	NR
3.87%	3.93%	3.93%	3.93%	3.93%	0.675	NR	NR
3.87%	3.93%	3.93%	3.93%	3.93%	0.675	NR	NR
3.74%	3.74%	3.74%	3.74%	3.74%	0.68	NR	NR
3.56%	3.56%	3.56%	3.56%	3.56%	0.68	NR	NR
					0.68		
3.56%	3.56%	3.56%	3.56%	3.56%	0.68	NR	NR
0.051675	5.67%	5.67%	5.67%	5.67%	0.325		NR
0.051675	5.67%	5.67%	5.67%	5.67%	0.325		NR
0.051675	5.67%	5.67%	5.67%	5.67%	0.325		NR
0.010759612	1.15%	1.17%	1.42%	1.18%	0.389166668	BBB	BBB
0.010329228	1.10%	1.17%	1.42%	1.18%	0.4	A	A
0.010373732	1.10%	1.15%	1.42%	1.18%	0.391111113	AA	AAA
0.010729699	1.14%	1.18%	1.48%	1.18%	0.378333336	A	A
0.010373732	1.10%	1.15%	1.42%	1.18%	0.391111113	AA	AAA
0.010729699	1.14%	1.18%	1.48%	1.18%	0.378333336	A	A
0.010373732	1.10%	1.15%	1.42%	1.18%	0.391111113	AA	AAA
0.010279431	1.09%	1.14%	1.40%	1.18%	0.389166668	A	AA
0.010729699	0.011382596	0.011787921	0.014767794	0.011822387	0.378333336	A	A
0.010373732	0.011033704	0.011534035	0.014208667	0.011822387	0.391111113	AA	AAA
0.010373732	1.10%	1.15%	1.42%	1.18%	0.391111113	AA	AAA
0.010826281	1.16%	1.17%	1.42%	1.18%	0.389166668	BBB	BBB
0.01039323	1.12%	1.17%	1.42%	1.18%	0.4	A	A
					0.389166668		
					0.389166668		
0.010373732	1.10%	1.15%	1.42%	1.18%	0.391111113	AA	AAA
0.010373732	1.10%	1.15%	1.42%	1.18%	0.391111113	AA	AAA
					0.378333336		
0.010373732	1.10%	1.15%	1.42%	1.18%	0.391111113	AA	AAA
0.010373732	1.10%	1.15%	1.42%	1.18%	0.391111113	AA	AAA
0.010729699	1.14%	1.18%	1.48%	1.18%	0.378333336	A	A
0.010373732	1.10%	1.15%	1.42%	1.18%	0.391111113	AA	AAA
0.010279431	1.09%	1.14%	1.40%	1.18%	0.389166668	A	AA
0.009900715	1.05%	1.10%	1.35%	1.18%	0.389166668	A	AA
0.010373732	1.10%	1.15%	1.42%	1.18%	0.391111113	AA	AAA
					0.4		
					0.4		
					0.4		
					0.4		
0.010758513	1.14%	1.15%	1.15%	1.15%	0.4	A	NR

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
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NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
BB	NR	BB	BB	NR	NR
BB	NR	BB	BB	NR	NR
BB	NR	BB	BB	NR	NR
BB	NR	BB	BB	NR	NR
NR	NR	NR	B		
NR	NR	NR	B		
NR	NR	NR	B		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A

			NR		Financials
			NR		Financials
			NR	2	Financials
			NR	2	Financials
			NR		Financials
			NR	2	Financials
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NR			NR	2	Financials
NR			NR	2	Financials
NR			NR	2	Financials
NR			NR	2	Financials
NR			NR	2	Financials
BB	BB	BB	A	9	Financials
BBB	BBB	BBB	A	9	Financials
BBB	BBB	BBB	A	9	Financials
A	A	A	A	8	Financials
			NR		Financials
A	A	A	A	8	Financials
A	A	A	A	8	Financials
BB	BB	BB	A	9	Financials
BBB	BBB	BBB	A	9	Financials
BBB	BBB	BBB	A	9	Financials
A	A	A	A	8	Financials
BBB	BBB	BBB	A	9	Financials
			NR	3	Consumer Services
			NR	3	Consumer Services
			NR	3	Consumer Services
			NR	3	Consumer Services
			NR	3	Consumer Services
			NR	3	Consumer Services
			NR		Consumer Services
			NR	3	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
			NR	2	Consumer Services
BB	BB	NR	A	4	Telecommunications
BB	BB	NR	A	4	Telecommunications
A	A	NR	AA	18	Telecommunications
A	BBB	NR	A	6	Telecommunications
A	A	NR	AA	18	Telecommunications
A	BBB	NR	A	6	Telecommunications
A	A	NR	AA	18	Telecommunications
BBB	BBB	NR	AA	19	Telecommunications
A	BBB	NR	A	6	Telecommunications
A	A	NR	AA	18	Telecommunications
A	A	NR	AA	18	Telecommunications
BB	BB	NR	A	4	Telecommunications
BB	BB	NR	A	4	Telecommunications
			NR		Telecommunications
			NR		Telecommunications
A	A	NR	AA	18	Telecommunications
A	A	NR	AA	18	Telecommunications
			NR		Telecommunications
A	A	NR	AA	18	Telecommunications
A	A	NR	AA	18	Telecommunications
A	BBB	NR	A	6	Telecommunications
A	A	NR	AA	18	Telecommunications
BBB	BBB	NR	AA	19	Telecommunications
BBB	BBB	NR	AA	19	Telecommunications
A	A	NR	AA	18	Telecommunications
			NR		Telecommunications
			NR		Telecommunications
			NR		Telecommunications
			NR		Telecommunications
NR			A	3	Telecommunications

Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	BBB	BBB				
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	Thin
Europe	Luxembourg	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB		Thin	Thin	DocAdj	Thin
N.Amer	United States	BB		Thin	Thin	DocAdj	Thin
N.Amer	United States	BB		Thin	Thin	DocAdj	Thin
N.Amer	United States	BB		Thin	Thin	DocAdj	Thin
N.Amer	United States	B		Thin	Thin	Thin	Thin
N.Amer	United States	B		Thin	Thin	Thin	Thin
N.Amer	United States	B					
N.Amer	United States	B		Thin	Thin	Thin	Thin
N.Amer	United States	B			Thin	Thin	Thin
N.Amer	United States	B			Thin	Thin	Thin
N.Amer	United States	B			Thin	Thin	Thin
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB				
Europe	Germany	A	BBB				
Europe	Germany	A	BBB				
Europe	Germany	A	BBB				
Europe	Germany	A	BBB	CcyGrp	Thin	CcyGrp	CcyGrp

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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
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DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		

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VOD-VHGEURMM	31-Jul-08 VOD-VHG
VOD-VHGEURMR	31-Jul-08 VOD-VHG
VOD-VHGGBPCR	31-Jul-08 VOD-VHG
VOD-VHGGBPMM	31-Jul-08 VOD-VHG
VOD-VHGJPYCR	31-Jul-08 VOD-VHG
VOD-VHGJPYMM	31-Jul-08 VOD-VHG
VOD-VHGUSDCR	31-Jul-08 VOD-VHG
VOD-VHGUSDMM	31-Jul-08 VOD-VHG
VOD-VHGUSDMR	31-Jul-08 VOD-VHG
VOTPRTUSDCR	31-Jul-08 VOTPRT
VOTPRTUSDMR	31-Jul-08 VOTPRT
VOUGHTUSDMR	31-Jul-08 VOUGHT
VOUGHTUSDXR	31-Jul-08 VOUGHT
VRZNAUDCR	31-Jul-08 VRZN
VRZNAUDMR	31-Jul-08 VRZN
VRZNAUDXR	31-Jul-08 VRZN
VRZNCADCR	31-Jul-08 VRZN
VRZNCADMR	31-Jul-08 VRZN
VRZNCHFMR	31-Jul-08 VRZN
VRZNEURCR	31-Jul-08 VRZN
VRZNEURMM	31-Jul-08 VRZN
VRZNEURMR	31-Jul-08 VRZN
VRZNEURXR	31-Jul-08 VRZN
VRZNGBPCR	31-Jul-08 VRZN
VRZNGBPMR	31-Jul-08 VRZN
VRZNGBPXR	31-Jul-08 VRZN
VRZNHKDMR	31-Jul-08 VRZN
VRZNHKDXR	31-Jul-08 VRZN
VRZNJPYCR	31-Jul-08 VRZN
VRZNJPYMR	31-Jul-08 VRZN
VRZNNOKMR	31-Jul-08 VRZN
VRZNSEKMR	31-Jul-08 VRZN
VRZNSEKXR	31-Jul-08 VRZN
VRZNSGDMR	31-Jul-08 VRZN
VRZNTWDMR	31-Jul-08 VRZN
VRZNUSDCR	31-Jul-08 VRZN
VRZNUSDMM	31-Jul-08 VRZN
VRZNUSDMR	31-Jul-08 VRZN
VRZNUSDXR	31-Jul-08 VRZN
VRZNZARMR	31-Jul-08 VRZN
VSHUSDCR	31-Jul-08 VSH
VSHUSDMR	31-Jul-08 VSH
VSHUSDXR	31-Jul-08 VSH
VSHUSDMR	31-Jul-08 VSH
VSHUSDXR	31-Jul-08 VSH
VTBAUDCR	31-Jul-08 VTB
VTBDKKCR	31-Jul-08 VTB
VTBEURCR	31-Jul-08 VTB
VTBEURMM	31-Jul-08 VTB
VTBEURMR	31-Jul-08 VTB
VTBGBPCR	31-Jul-08 VTB
VTBGBPMM	31-Jul-08 VTB
VTBGBPMR	31-Jul-08 VTB
VTBHKDCR	31-Jul-08 VTB
VTBJPYCR	31-Jul-08 VTB
VTBRUBCR	31-Jul-08 VTB
VTBSEKCR	31-Jul-08 VTB
VTBSEKMR	31-Jul-08 VTB
VTBSGDCR	31-Jul-08 VTB
VTBUSDCR	31-Jul-08 VTB
VTBUSDMM	31-Jul-08 VTB
VTBUSDMR	31-Jul-08 VTB
VTBUSDXR	31-Jul-08 VTB
VTR-RealtyCapEURCR	31-Jul-08 VTR-RealtyCap
VTR-RealtyCapEURMM	31-Jul-08 VTR-RealtyCap
VTR-RealtyCapUSDCR	31-Jul-08 VTR-RealtyCap
VTR-RealtyCapUSDMR	31-Jul-08 VTR-RealtyCap
VTR-RealtyCapUSDXR	31-Jul-08 VTR-RealtyCap
VVIEURCR	31-Jul-08 VVI
VVIEURMR	31-Jul-08 VVI
VVIEURXR	31-Jul-08 VVI
VVIJPYMR	31-Jul-08 VVI
VVIUSDCR	31-Jul-08 VVI
VVIUSDMR	31-Jul-08 VVI

Vodafone Hldg GmbH	DLGFBJ	SNRFOR	EUR
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	EUR
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	GBP
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	GBP
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	JPY
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	JPY
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	USD
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	USD
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	USD
Votorantim Participacoes SA	PYH861	SNRFOR	USD
Votorantim Participacoes SA	PYH861	SNRFOR	USD
Vought Aircraft Inds Inc	9BB970	SNRFOR	USD
Vought Aircraft Inds Inc	9BB970	SNRFOR	USD
Verizon Comms Inc	9B579L	SNRFOR	AUD
Verizon Comms Inc	9B579L	SNRFOR	AUD
Verizon Comms Inc	9B579L	SNRFOR	AUD
Verizon Comms Inc	9B579L	SNRFOR	CAD
Verizon Comms Inc	9B579L	SNRFOR	CAD
Verizon Comms Inc	9B579L	SNRFOR	CHF
Verizon Comms Inc	9B579L	SNRFOR	EUR
Verizon Comms Inc	9B579L	SNRFOR	EUR
Verizon Comms Inc	9B579L	SNRFOR	EUR
Verizon Comms Inc	9B579L	SNRFOR	EUR
Verizon Comms Inc	9B579L	SNRFOR	GBP
Verizon Comms Inc	9B579L	SNRFOR	GBP
Verizon Comms Inc	9B579L	SNRFOR	GBP
Verizon Comms Inc	9B579L	SNRFOR	HKD
Verizon Comms Inc	9B579L	SNRFOR	HKD
Verizon Comms Inc	9B579L	SNRFOR	JPY
Verizon Comms Inc	9B579L	SNRFOR	JPY
Verizon Comms Inc	9B579L	SNRFOR	NOK
Verizon Comms Inc	9B579L	SNRFOR	SEK
Verizon Comms Inc	9B579L	SNRFOR	SEK
Verizon Comms Inc	9B579L	SNRFOR	SGD
Verizon Comms Inc	9B579L	SNRFOR	TWD
Verizon Comms Inc	9B579L	SNRFOR	USD
Verizon Comms Inc	9B579L	SNRFOR	USD
Verizon Comms Inc	9B579L	SNRFOR	USD
Verizon Comms Inc	9B579L	SNRFOR	USD
Verizon Comms Inc	9B579L	SNRFOR	ZAR
Vishay Intertechnology Inc	9BAABH	SNRFOR	USD
Vishay Intertechnology Inc	9BAABH	SNRFOR	USD
Vishay Intertechnology Inc	9BAABH	SNRFOR	USD
Vishay Intertechnology Inc	9BAABH	SUBLT2	USD
Vishay Intertechnology Inc	9BAABH	SUBLT2	USD
JSC VTB Bk	X6H88N	SNRFOR	AUD
JSC VTB Bk	X6H88N	SNRFOR	DKK
JSC VTB Bk	X6H88N	SNRFOR	EUR
JSC VTB Bk	X6H88N	SNRFOR	EUR
JSC VTB Bk	X6H88N	SNRFOR	EUR
JSC VTB Bk	X6H88N	SNRFOR	GBP
JSC VTB Bk	X6H88N	SNRFOR	GBP
JSC VTB Bk	X6H88N	SNRFOR	GBP
JSC VTB Bk	X6H88N	SNRFOR	HKD
JSC VTB Bk	X6H88N	SNRFOR	JPY
JSC VTB Bk	X6H88N	SNRFOR	RUB
JSC VTB Bk	X6H88N	SNRFOR	SEK
JSC VTB Bk	X6H88N	SNRFOR	SEK
JSC VTB Bk	X6H88N	SNRFOR	SGD
JSC VTB Bk	X6H88N	SNRFOR	USD
JSC VTB Bk	X6H88N	SNRFOR	USD
JSC VTB Bk	X6H88N	SNRFOR	USD
JSC VTB Bk	X6H88N	SNRFOR	USD
Ventas Rlty Ltd Partnership	9B49DM	SNRFOR	EUR
Ventas Rlty Ltd Partnership	9B49DM	SNRFOR	EUR
Ventas Rlty Ltd Partnership	9B49DM	SNRFOR	USD
Ventas Rlty Ltd Partnership	9B49DM	SNRFOR	USD
Ventas Rlty Ltd Partnership	9B49DM	SNRFOR	USD
VIAD CORP	9B7A7T	SNRFOR	EUR
VIAD CORP	9B7A7T	SNRFOR	EUR
VIAD CORP	9B7A7T	SNRFOR	EUR
VIAD CORP	9B7A7T	SNRFOR	JPY
VIAD CORP	9B7A7T	SNRFOR	USD
VIAD CORP	9B7A7T	SNRFOR	USD

MM	Composite	0.34%	0.38%	0.59%	0.77%	0.87%	0.97%
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.36%	0.38%	0.62%	0.81%	0.91%	1.02%
MM	Composite	0.34%	0.38%	0.59%	0.77%	0.87%	0.97%
MR	Composite						
CR	Composite						
MR	Composite						
MR	Composite	0.0716	0.0716	0.0716	0.0826	0.08705	0.09125
XR	Composite	7.16%	7.16%	7.16%	8.26%	8.71%	9.13%
CR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
MR	Composite	0.001358459	0.001954884	0.00327585	0.004852793	0.005550052	0.006256088
XR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
CR	Composite	0.15%	0.21%	0.35%	0.52%	0.59%	0.66%
MR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
MR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
CR	Composite	0.00146355	0.002068968	0.003474149	0.005164085	0.005910238	0.006640986
MM	Composite	0.14%	0.20%	0.33%	0.50%	0.57%	0.64%
MR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
XR	Composite	0.13%	0.19%	0.32%	0.47%	0.54%	0.61%
CR	Composite	0.15%	0.21%	0.35%	0.52%	0.59%	0.66%
MR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
XR	Composite	0.13%	0.19%	0.32%	0.47%	0.54%	0.61%
MR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
XR	Composite	0.13%	0.19%	0.32%	0.47%	0.54%	0.61%
CR	Composite	0.14%	0.22%	0.34%	0.52%	0.59%	0.66%
MR	Composite	0.001358459	0.002077167	0.003204897	0.004931858	0.005586667	0.006295901
MR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
MR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
XR	Composite	0.13%	0.19%	0.32%	0.47%	0.54%	0.61%
MR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
MR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
CR	Composite	0.15%	0.21%	0.35%	0.52%	0.59%	0.66%
MM	Composite						
MR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
XR	Composite	0.13%	0.19%	0.32%	0.47%	0.54%	0.61%
MR	Composite	0.14%	0.20%	0.33%	0.49%	0.56%	0.63%
CR	Composite						
MR	Composite	0.18%	0.18%	0.35%	0.58%	0.73%	1.03%
XR	Composite	0.18%	0.18%	0.35%	0.58%	0.73%	1.03%
MR	Composite	1.46%	1.46%	1.46%	1.46%	1.89%	1.89%
XR	Composite	1.46%	1.46%	1.46%	1.46%	1.89%	1.89%
CR	Composite	1.84%	2.01%	2.51%	2.73%	2.92%	3.09%
CR	Composite	0.018226265	0.02041249	0.025095717	0.027273427	0.029314601	0.030925193
CR	Composite	0.018226265	0.02041249	0.025095717	0.027273427	0.029314601	0.030925193
MM	Composite	1.79%	2.02%	2.42%	2.79%	2.85%	2.99%
MR	Composite						
CR	Composite	0.018226265	0.02041249	0.025095717	0.027273427	0.029314601	0.030925193
MM	Composite	1.79%	2.02%	2.42%	2.79%	2.85%	2.99%
MR	Composite						
CR	Composite	1.82%	2.04%	2.51%	2.73%	2.93%	3.09%
CR	Composite	0.018394852	0.020113058	0.025075695	0.027327587	0.029191949	0.030894289
CR	Composite	1.82%	2.04%	2.51%	2.73%	2.93%	3.09%
CR	Composite	0.018226265	0.02041249	0.025095717	0.027273427	0.029314601	0.030925193
MR	Composite						
CR	Composite	0.018226265	0.02041249	0.025095717	0.027273427	0.029314601	0.030925193
CR	Composite	0.018226265	0.02041249	0.025095717	0.027273427	0.029314601	0.030925193
MM	Composite	0.017884993	0.020210986	0.024196312	0.027881904	0.028502434	0.029903729
MR	Composite						
XR	Composite	1.70%	1.87%	2.31%	2.66%	2.72%	2.85%
CR	Composite	2.38%	2.38%	2.38%	2.38%	2.38%	2.38%
MM	Composite	2.38%	2.38%	2.38%	2.38%	2.38%	2.38%
CR	Composite	2.38%	2.38%	2.38%	2.38%	2.38%	2.38%
MR	Composite	2.38%	2.38%	2.38%	2.38%	2.38%	2.38%
XR	Composite	2.38%	2.38%	2.38%	2.38%	2.38%	2.38%
CR	Composite						
MR	Composite	0.19%	0.26%	0.37%	0.41%	0.55%	0.57%
XR	Composite						
MR	Composite	0.19%	0.26%	0.37%	0.41%	0.56%	0.57%
CR	Composite	0.19%	0.26%	0.37%	0.41%	0.58%	0.60%
MR	Composite	0.19%	0.26%	0.37%	0.41%	0.55%	0.57%

0.010258804	1.09%	1.15%	1.15%	1.15%	0.4 BBB	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.010758513	1.14%	1.15%	1.15%	1.15%	0.4 A	NR
0.010258804	1.09%	1.15%	1.15%	1.15%	0.4 BBB	NR
					0.4	
					0.2425	
					0.2425	
0.09275	0.0941	0.0941	0.0941	0.0941	0.4	
0.09275	9.41%	9.41%	9.41%	9.41%	0.4	
0.006533847	0.70%	0.71%	1.34%		0.4 BB	BBB
0.006533847	0.006960889	0.007124476	0.013398667		0.4 BB	BBB
0.006533847	0.70%	0.71%	1.34%		0.4 BB	BBB
0.006948128	0.74%	0.71%	1.42%		0.4 BBB	A
0.006585856	0.70%	0.71%	1.35%		0.4 BBB	AA
0.006585856	0.70%	0.71%	1.35%		0.4 BBB	AA
0.006948128	0.007423081	0.007124476	0.014190563		0.4 BBB	A
0.006670203	0.71%	0.71%	1.36%		0.4 BBB	A
0.006585856	0.70%	0.71%	1.35%		0.4 BBB	AA
0.00627712	0.68%	0.71%	1.30%		0.4 A	A
0.006948128	0.74%	0.71%	1.42%		0.4 BBB	A
0.006585856	0.70%	0.71%	1.35%		0.4 BBB	AA
0.00627712	0.68%	0.71%	1.30%		0.4 A	A
0.006585856	0.70%	0.71%	1.35%		0.4 BBB	AA
0.00627712	0.68%	0.71%	1.30%		0.4 A	A
0.006929141	0.74%	0.71%	1.34%		0.4 BB	BBB
0.006582684	0.007005818	0.007124476	0.013398667		0.4 BB	A
0.006585856	0.70%	0.71%	1.35%		0.4 BBB	AA
0.006585856	0.70%	0.71%	1.35%		0.4 BBB	AA
0.00627712	0.68%	0.71%	1.30%		0.4 A	A
0.006585856	0.70%	0.71%	1.35%		0.4 BBB	AA
0.006585856	0.70%	0.71%	1.35%		0.4 BBB	AA
0.006948128	0.74%	0.71%	1.42%		0.4 BBB	A
					0.4	
0.006585856	0.70%	0.71%	1.35%		0.4 BBB	AA
0.00627712	0.68%	0.71%	1.30%		0.4 A	A
0.006585856	0.70%	0.71%	1.35%		0.4 BBB	AA
					0.4	
0.0115	1.33%	1.33%	1.33%	1.33%	0.4	NR
0.0115	1.33%	1.33%	1.33%	1.33%	0.4	NR
0.0195005	2.04%	2.04%	2.04%	2.04%	0.175	
0.0195005	2.04%	2.04%	2.04%	2.04%	0.175	
0.032561116	3.39%	3.55%	3.68%	3.64%	0.25 BB	BBB
0.032592919	0.034053303	0.036826392	0.036849461	0.037597282	0.25 A	AA
0.032592919	0.034053303	0.036826392	0.036849461	0.037597282	0.25 A	AA
0.03154734	3.40%	3.54%	3.56%	3.59%	0.25 BBB	A
					0.25	
0.032592919	0.034053303	0.036826392	0.036849461	0.037597282	0.25 A	AA
0.03154734	3.40%	3.54%	3.56%	3.59%	0.25 BBB	A
					0.25	
0.032592919	3.41%	3.68%	3.68%	3.76%	0.25 A	AA
0.032561116	0.033901833	0.035513571	0.036840307	0.036418369	0.25 BB	BBB
0.032592919	3.41%	3.68%	3.68%	3.76%	0.25 A	AA
0.032592919	0.034053303	0.036826392	0.036849461	0.037597282	0.25 A	AA
					0.25	
0.032592919	0.034053303	0.036826392	0.036849461	0.037597282	0.25 A	AA
0.032592919	0.034053303	0.036826392	0.036849461	0.037597282	0.25 A	AA
0.03154734	0.03395378	0.035353336	0.035554161	0.035861281	0.25 BBB	A
					0.25	
0.030068559	3.15%	3.37%	3.39%	3.42%	0.25 BBB	A
2.38%	2.38%	2.38%	2.38%	2.38%	0.45	
2.38%	2.38%	2.38%	2.38%	2.38%	0.45	
2.38%	2.38%	2.38%	2.38%	2.38%	0.45	
2.38%	2.38%	2.38%	2.38%	2.38%	0.45	
2.38%	2.38%	2.38%	2.38%	2.38%	0.45	
					0.4	
0.005854744	0.90%	0.90%	0.90%	0.90%	0.4 NR	NR
					0.4	
0.005854744	0.90%	0.90%	0.90%	0.90%	0.4 NR	NR
0.005854744	0.90%	0.90%	0.90%	0.90%	0.4 NR	NR
0.005854744	0.90%	0.90%	0.90%	0.90%	0.4 NR	NR

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	BBB	A	A
A	A	A	BBB	A	A
A	A	A	BBB	A	A
AA	AA	AA	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	A	AA	A
AA	AA	AA	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AAA	AA
AA	AA	AA	A	AA	A
AA	AA	AA	AA	AAA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AAA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
A	A	A	A	A	A
			NR		
			NR		
			NR		
			NR		
			NR		
NR	NR	BB	BBB	NR	NR
NR	NR	B	B	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BB	BBB	NR	NR

NR			A	3 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR			A	3 Telecommunications
NR			A	3 Telecommunications
			NR	Telecommunications
			NR	
			NR	
			NR	2 Industrials
			NR	2 Industrials
NR	B		AA	11 Telecommunications
NR	B		AA	11 Telecommunications
NR	B		AA	11 Telecommunications
NR	BB		AA	10 Telecommunications
NR	BBB		AA	9 Telecommunications
NR	BBB		AA	9 Telecommunications
NR	BB		AA	10 Telecommunications
NR	BB		AA	10 Telecommunications
NR	BBB		AA	9 Telecommunications
NR	BB		A	7 Telecommunications
NR	BB		AA	10 Telecommunications
NR	BBB		AA	9 Telecommunications
NR	BB		A	7 Telecommunications
NR	BBB		AA	9 Telecommunications
NR	BB		A	7 Telecommunications
NR	B		A	4 Telecommunications
NR	B		A	4 Telecommunications
NR	BBB		AA	9 Telecommunications
NR	BBB		AA	9 Telecommunications
NR	BB		A	7 Telecommunications
NR	BBB		AA	9 Telecommunications
NR	BBB		AA	9 Telecommunications
NR	BB		AA	10 Telecommunications
			NR	Telecommunications
NR	BBB		AA	9 Telecommunications
NR	BB		A	7 Telecommunications
NR	BBB		AA	9 Telecommunications
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Industrials
BB	BB	BB	AA	9 Government
BBB	A	A	AA	8 Government
BBB	A	A	AA	8 Government
BBB	BBB	BBB	A	9 Government
			NR	Government
BBB	A	A	AA	8 Government
BBB	BBB	BBB	A	9 Government
			NR	Government
BBB	A	A	AA	8 Government
BB	BB	BB	AA	9 Government
BBB	A	A	AA	8 Government
BBB	A	A	AA	8 Government
			NR	Government
BBB	A	A	AA	8 Government
BBB	A	A	AA	8 Government
BBB	BBB	BBB	A	9 Government
			NR	Government
BBB	BBB	BBB	AA	9 Government
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Industrials
			NR	3 Industrials
			NR	Industrials
			NR	3 Industrials
			NR	3 Industrials
			NR	3 Industrials

Europe	Germany	A	BBB	DocAdj	Thin	DocAdj	DocAdj
Europe	Germany	A	BBB				
Europe	Germany	A	BBB				
Europe	Germany	A	BBB				
Europe	Germany	A	BBB				
Europe	Germany	A	BBB				
Europe	Germany	A	BBB	CcyGrp	Thin	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	Thin	DocAdj	DocAdj
Europe	Germany	A	BBB				
Lat.Amer	Brazil						
Lat.Amer	Brazil						
N.Amer	United States	CCC	B			Thin	Thin
N.Amer	United States	CCC	B			Thin	Thin
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	A				
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	BB	A		Thin	Thin	Thin
N.Amer	United States	B	A				Thin
N.Amer	United States	B	A				Thin
E.Eur	Russian Federation	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
E.Eur	Russian Federation	BBB	BB				
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
E.Eur	Russian Federation	BBB	BB				
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB				
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
E.Eur	Russian Federation	BBB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp
E.Eur	Russian Federation	BBB	BB				
E.Eur	Russian Federation	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	BBB				
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BB	A				
N.Amer	United States	BB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BB	A	Thin	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
Thin	Thin	Thin	Thin			
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	Thin	Thin	Thin			
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin					
	Thin					
	Thin					
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	Thin					
DocAdj	CcyGrp	Thin	Thin			
Entity Tier	Entity Tier	Thin	Thin			
DocAdj	DocAdj	Thin	Thin			
DocAdj	CcyGrp	Thin	Thin			

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VVIUSDXR	31-Jul-08 VVI
VWAUDCR	31-Jul-08 VW
VWAUDMM	31-Jul-08 VW
VWCADMM	31-Jul-08 VW
VWCHFCR	31-Jul-08 VW
VWCHFMM	31-Jul-08 VW
VWEURCR	31-Jul-08 VW
VWEURMM	31-Jul-08 VW
VWEURMR	31-Jul-08 VW
VWEURXR	31-Jul-08 VW
VWGBPCR	31-Jul-08 VW
VWGBPMM	31-Jul-08 VW
VWHKDMM	31-Jul-08 VW
VWILSMM	31-Jul-08 VW
VWJPYCR	31-Jul-08 VW
VWJPYMM	31-Jul-08 VW
VWJPYMR	31-Jul-08 VW
VWJPYXR	31-Jul-08 VW
VWNOKMM	31-Jul-08 VW
VWNZDCR	31-Jul-08 VW
VWNZDMM	31-Jul-08 VW
VWSEKMM	31-Jul-08 VW
VWSGDMM	31-Jul-08 VW
VWTWDCR	31-Jul-08 VW
VWTWDMM	31-Jul-08 VW
VWUSDCR	31-Jul-08 VW
VWUSDMM	31-Jul-08 VW
VWUSDMR	31-Jul-08 VW
VWUSDXR	31-Jul-08 VW
VWZARMM	31-Jul-08 VW
VW-BankEURCR	31-Jul-08 VW-Bank
VW-BankEURMM	31-Jul-08 VW-Bank
VW-BankEURXR	31-Jul-08 VW-Bank
VW-FinSvcsAGAUDCR	31-Jul-08 VW-FinSvcsAG
VW-FinSvcsAGAUDMM	31-Jul-08 VW-FinSvcsAG
VW-FinSvcsAGEURCR	31-Jul-08 VW-FinSvcsAG
VW-FinSvcsAGEURMM	31-Jul-08 VW-FinSvcsAG
VW-FinSvcsAGUSDCR	31-Jul-08 VW-FinSvcsAG
VW-FinSvcsAGUSDMM	31-Jul-08 VW-FinSvcsAG
VW-FinSvcsAGUSDMR	31-Jul-08 VW-FinSvcsAG
VW-FinSvcsAGUSDXR	31-Jul-08 VW-FinSvcsAG
VZ-GTECorpUSDCR	31-Jul-08 VZ-GTECorp
VZ-GTECorpUSDMR	31-Jul-08 VZ-GTECorp
VZ-GTECorpUSDXR	31-Jul-08 VZ-GTECorp
VZ-MCILLCAUDMR	31-Jul-08 VZ-MCILLC
VZ-MCILLCAUDXR	31-Jul-08 VZ-MCILLC
VZ-MCILLCEURCR	31-Jul-08 VZ-MCILLC
VZ-MCILLCEURMM	31-Jul-08 VZ-MCILLC
VZ-MCILLCEURMR	31-Jul-08 VZ-MCILLC
VZ-MCILLCEURXR	31-Jul-08 VZ-MCILLC
VZ-MCILLCGBPMR	31-Jul-08 VZ-MCILLC
VZ-MCILLCJPYXR	31-Jul-08 VZ-MCILLC
VZ-MCILLCUSDCR	31-Jul-08 VZ-MCILLC
VZ-MCILLCUSDMM	31-Jul-08 VZ-MCILLC
VZ-MCILLCUSDMR	31-Jul-08 VZ-MCILLC
VZ-MCILLCUSDXR	31-Jul-08 VZ-MCILLC
VZ-MDIncEURMR	31-Jul-08 VZ-MDInc
VZ-MDIncUSDMR	31-Jul-08 VZ-MDInc
VZ-MDIncUSDXR	31-Jul-08 VZ-MDInc
VZ-NJIncEURMR	31-Jul-08 VZ-NJInc
VZ-NJIncJPYMR	31-Jul-08 VZ-NJInc
VZ-NJIncUSDMR	31-Jul-08 VZ-NJInc
VZ-NJIncUSDXR	31-Jul-08 VZ-NJInc
VZ-NYIncUSDCR	31-Jul-08 VZ-NYInc
VZ-NYIncUSDMR	31-Jul-08 VZ-NYInc
VZ-NYIncUSDXR	31-Jul-08 VZ-NYInc
VZ-NewEnglandUSDMR	31-Jul-08 VZ-NewEngland
VZ-NewEnglandUSDXR	31-Jul-08 VZ-NewEngland
VZ-PennUSDMR	31-Jul-08 VZ-Penn
VZ-PennUSDXR	31-Jul-08 VZ-Penn
VZ-VirgUSDMR	31-Jul-08 VZ-Virg
VZ-VirgUSDXR	31-Jul-08 VZ-Virg
VZWAUDCR	31-Jul-08 VZW
VZWCADMR	31-Jul-08 VZW

VIAD CORP	9B7A7T	SNRFOR	USD
Volkswagen AG	9BAEC8	SNRFOR	AUD
Volkswagen AG	9BAEC8	SNRFOR	AUD
Volkswagen AG	9BAEC8	SNRFOR	CAD
Volkswagen AG	9BAEC8	SNRFOR	CHF
Volkswagen AG	9BAEC8	SNRFOR	CHF
Volkswagen AG	9BAEC8	SNRFOR	EUR
Volkswagen AG	9BAEC8	SNRFOR	EUR
Volkswagen AG	9BAEC8	SNRFOR	EUR
Volkswagen AG	9BAEC8	SNRFOR	EUR
Volkswagen AG	9BAEC8	SNRFOR	GBP
Volkswagen AG	9BAEC8	SNRFOR	GBP
Volkswagen AG	9BAEC8	SNRFOR	HKD
Volkswagen AG	9BAEC8	SNRFOR	ILS
Volkswagen AG	9BAEC8	SNRFOR	JPY
Volkswagen AG	9BAEC8	SNRFOR	JPY
Volkswagen AG	9BAEC8	SNRFOR	JPY
Volkswagen AG	9BAEC8	SNRFOR	JPY
Volkswagen AG	9BAEC8	SNRFOR	NOK
Volkswagen AG	9BAEC8	SNRFOR	NZD
Volkswagen AG	9BAEC8	SNRFOR	NZD
Volkswagen AG	9BAEC8	SNRFOR	SEK
Volkswagen AG	9BAEC8	SNRFOR	SGD
Volkswagen AG	9BAEC8	SNRFOR	TWD
Volkswagen AG	9BAEC8	SNRFOR	TWD
Volkswagen AG	9BAEC8	SNRFOR	USD
Volkswagen AG	9BAEC8	SNRFOR	USD
Volkswagen AG	9BAEC8	SNRFOR	USD
Volkswagen AG	9BAEC8	SNRFOR	USD
Volkswagen AG	9BAEC8	SNRFOR	ZAR
Volkswagen Bk Gmbh	DMD97T	SNRFOR	EUR
Volkswagen Bk Gmbh	DMD97T	SNRFOR	EUR
Volkswagen Bk Gmbh	DMD97T	SNRFOR	EUR
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	AUD
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	AUD
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	EUR
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	EUR
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	USD
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	USD
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	USD
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	USD
GTE Corp	3J8552	SNRFOR	USD
GTE Corp	3J8552	SNRFOR	USD
GTE Corp	3J8552	SNRFOR	USD
MCI, LLC	5A79CL	SNRFOR	AUD
MCI, LLC	5A79CL	SNRFOR	AUD
MCI, LLC	5A79CL	SNRFOR	EUR
MCI, LLC	5A79CL	SNRFOR	EUR
MCI, LLC	5A79CL	SNRFOR	EUR
MCI, LLC	5A79CL	SNRFOR	EUR
MCI, LLC	5A79CL	SNRFOR	GBP
MCI, LLC	5A79CL	SNRFOR	JPY
MCI, LLC	5A79CL	SNRFOR	USD
MCI, LLC	5A79CL	SNRFOR	USD
MCI, LLC	5A79CL	SNRFOR	USD
MCI, LLC	5A79CL	SNRFOR	USD
Verizon MD Inc	9B5780	SNRFOR	EUR
Verizon MD Inc	9B5780	SNRFOR	USD
Verizon MD Inc	9B5780	SNRFOR	USD
VERIZON NJ INC	9B578Y	SNRFOR	EUR
VERIZON NJ INC	9B578Y	SNRFOR	JPY
VERIZON NJ INC	9B578Y	SNRFOR	USD
VERIZON NJ INC	9B578Y	SNRFOR	USD
Verizon New York Inc	9B5781	SNRFOR	USD
Verizon New York Inc	9B5781	SNRFOR	USD
Verizon New York Inc	9B5781	SNRFOR	USD
Verizon New Eng	9B578V	SNRFOR	USD
Verizon New Eng	9B578V	SNRFOR	USD
Verizon PA Inc	9B578X	SNRFOR	USD
Verizon PA Inc	9B578X	SNRFOR	USD
Verizon Va Inc	9B579S	SNRFOR	USD
Verizon Va Inc	9B579S	SNRFOR	USD
Verizon Wireless Inc	9B57JG	SNRFOR	AUD
Verizon Wireless Inc	9B57JG	SNRFOR	CAD

XR	Composite						
CR	Composite	0.40%	0.52%	0.70%	0.88%	1.01%	1.13%
MM	Composite	0.003977676	0.004994609	0.006661186	0.008457414	0.009699603	0.010785844
MM	Composite	0.39%	0.49%	0.65%	0.85%	0.97%	1.08%
CR	Composite	0.40%	0.50%	0.69%	0.88%	0.99%	1.12%
MM	Composite	0.39%	0.49%	0.65%	0.85%	0.97%	1.08%
CR	Composite	0.40%	0.50%	0.69%	0.88%	0.99%	1.12%
MM	Composite	0.39%	0.49%	0.65%	0.85%	0.97%	1.08%
MR	Composite	0.39%	0.49%	0.65%	0.84%	0.96%	1.07%
XR	Composite	0.38%	0.47%	0.63%	0.81%	0.92%	1.03%
CR	Composite	0.40%	0.50%	0.69%	0.88%	0.99%	1.12%
MM	Composite	0.39%	0.49%	0.65%	0.85%	0.97%	1.08%
MM	Composite	0.39%	0.49%	0.65%	0.85%	0.97%	1.08%
MM	Composite	0.39%	0.49%	0.65%	0.85%	0.97%	1.08%
CR	Composite	0.40%	0.52%	0.69%	0.88%	1.02%	1.12%
MM	Composite	0.40%	0.50%	0.66%	0.85%	0.98%	1.08%
MR	Composite						
XR	Composite						
MM	Composite	0.39%	0.49%	0.65%	0.85%	0.97%	1.08%
CR	Composite	0.40%	0.50%	0.69%	0.88%	0.99%	1.12%
MM	Composite	0.39%	0.49%	0.65%	0.85%	0.97%	1.08%
MM	Composite	0.39%	0.49%	0.65%	0.85%	0.97%	1.08%
MM	Composite	0.39%	0.49%	0.65%	0.85%	0.97%	1.08%
CR	Composite	0.40%	0.50%	0.69%	0.88%	0.99%	1.12%
MM	Composite	0.003947123	0.004940934	0.006542395	0.008455596	0.009726687	0.010782823
CR	Composite	0.0039992	0.005028511	0.006921346	0.008819022	0.009939141	0.011180368
MM	Composite	0.39%	0.49%	0.65%	0.85%	0.97%	1.08%
MR	Composite	0.003924581	0.004857229	0.006513014	0.00838443	0.009596206	0.01066649
XR	Composite	0.38%	0.47%	0.63%	0.81%	0.92%	1.03%
MM	Composite	0.003947123	0.004940934	0.006542395	0.008455596	0.009726687	0.010782823
CR	Composite	0.76%	0.76%	0.88%	0.99%	1.05%	1.10%
MM	Composite	0.76%	0.76%	0.88%	0.99%	1.05%	1.10%
XR	Composite	0.007552	0.007552	0.008836	0.0098805	0.0104725	0.01095
CR	Composite	0.36%	0.40%	0.69%	0.87%	0.98%	1.10%
MM	Composite	0.36%	0.40%	0.69%	0.87%	0.98%	1.10%
CR	Composite	0.36%	0.40%	0.69%	0.87%	0.98%	1.10%
MM	Composite	0.36%	0.40%	0.69%	0.87%	0.98%	1.10%
CR	Composite	0.36%	0.40%	0.69%	0.87%	0.98%	1.10%
MM	Composite	0.003599237	0.003990231	0.0069	0.008675	0.009825	0.011
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite	0.0064503	0.0064503	0.0064503	0.0064503	0.0064503	0.0064503
XR	Composite						
MR	Composite	0.05%	0.05%	0.07%	0.09%	0.11%	0.13%
XR	Composite	0.000534768	0.000534768	0.000684494	0.000892168	0.00112541	0.001312561
CR	Composite						
MM	Composite						
MR	Composite	0.05%	0.05%	0.07%	0.09%	0.11%	0.13%
XR	Composite	0.000526488	0.000526488	0.000675083	0.000880696	0.00112541	0.001312561
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.05%	0.05%	0.07%	0.09%	0.11%	0.13%
XR	Composite	0.000526488	0.000526488	0.000675083	0.000880696	0.00112541	0.001312561
MR	Composite	0.26%	0.26%	0.55%	0.55%	0.65%	0.69%
MR	Composite	0.26%	0.26%	0.55%	0.55%	0.65%	0.69%
XR	Composite	0.26%	0.26%	0.55%	0.55%	0.65%	0.67%
MR	Composite	0.09%	0.09%	0.27%	0.27%	0.27%	0.27%
MR	Composite	0.09%	0.09%	0.27%	0.27%	0.27%	0.27%
MR	Composite	0.09%	0.09%	0.27%	0.27%	0.27%	0.27%
XR	Composite						
CR	Composite						
MR	Composite	0.47%	0.47%	0.47%	0.77%	0.83%	0.83%
XR	Composite	0.47%	0.47%	0.47%	0.77%	0.83%	0.83%
MR	Composite						
XR	Composite						
MR	Composite	0.11%	0.11%	0.11%	0.32%	0.32%	0.32%
XR	Composite						
MR	Composite	0.32%	0.32%	0.32%	0.51%	0.51%	0.51%
XR	Composite	0.003195	0.003195	0.003195	0.00512	0.00512	0.00512
CR	Composite						
MR	Composite						

					0.4	
0.011795717	1.23%	1.25%	1.31%	1.48%	0.391818183 BBB	BBB
0.011323888	0.011825683	0.012501482	0.013112965	0.014760407	0.4 BBB	A
0.011284939	1.18%	1.25%	1.31%	1.48%	0.4 AA	AAA
0.0117325	1.24%	1.30%	1.37%	1.48%	0.385000002 A	A
0.011284939	1.18%	1.25%	1.31%	1.48%	0.4 AA	AAA
0.0117325	1.24%	1.30%	1.37%	1.48%	0.385000002 A	A
0.011284939	1.18%	1.25%	1.31%	1.48%	0.4 AA	AAA
0.011172896	1.17%	1.24%	1.30%	1.48%	0.391818183 A	AA
0.010761263	1.13%	1.19%	1.25%	1.48%	0.391818183 A	AA
0.0117325	1.24%	1.30%	1.37%	1.48%	0.385000002 A	A
0.011284939	1.18%	1.25%	1.31%	1.48%	0.4 AA	AAA
0.011284939	1.18%	1.25%	1.31%	1.48%	0.4 AA	AAA
0.011284939	1.18%	1.25%	1.31%	1.48%	0.4 AA	AAA
0.011760846	1.24%	1.25%	1.31%	1.48%	0.391818183 BBB	BBB
0.011290412	1.19%	1.25%	1.31%	1.48%	0.391818183 BBB	A
					0.391818183	
					0.391818183	
0.011284939	1.18%	1.25%	1.31%	1.48%	0.4 AA	AAA
0.0117325	1.24%	1.30%	1.37%	1.48%	0.385000002 A	A
0.011284939	1.18%	1.25%	1.31%	1.48%	0.4 AA	AAA
0.011284939	1.18%	1.25%	1.31%	1.48%	0.4 AA	AAA
0.011284939	1.18%	1.25%	1.31%	1.48%	0.4 AA	AAA
0.0117325	1.24%	1.30%	1.37%	1.48%	0.385000002 A	A
0.011284939	0.011845096	0.012480211	0.013116	0.014760407	0.4 AA	AAA
0.0117325	0.012399026	0.013000219	0.0136625	0.014760407	0.385000002 A	A
0.011284939	1.18%	1.25%	1.31%	1.48%	0.4 AA	AAA
0.011172896	0.011735349	0.012350208	0.012979375	0.014760407	0.391818183 A	AA
0.010761263	1.13%	1.19%	1.25%	1.48%	0.391818183 A	AA
0.011284939	0.011845096	0.012480211	0.013116	0.014760407	0.4 AA	AAA
0.0113825	1.18%	1.18%	1.18%	1.18%	0.4	NR
0.0113825	1.18%	1.18%	1.18%	1.18%	0.4	NR
0.0113825	0.0117545	0.0117545	0.0117545	0.0117545	0.4	NR
0.0115	1.21%	1.24%	1.24%	1.24%	0.4 NR	NR
0.0115	1.21%	1.24%	1.24%	1.24%	0.4 NR	NR
0.0115	1.21%	1.24%	1.24%	1.24%	0.4 NR	NR
0.0115	1.21%	1.24%	1.24%	1.24%	0.4 NR	NR
0.0115	1.21%	1.24%	1.24%	1.24%	0.4 NR	NR
0.0115	0.0121	0.01237665	0.01237665	0.01237665	0.4 NR	NR
					0.4	
					0.4	
					0.4	
0.0064503	0.0064503	0.0064503	0.0064503	0.0064503	0.4	
					0.4	
0.002802716	0.37%	0.58%	0.72%	0.79%		BB
0.002802716	0.003724816	0.005756828	0.007179381	0.007912385	0.4	BB
					0.4	
					0.4	
0.002844261	0.37%	0.58%	0.72%	0.82%	0.4	BBB
0.002743	0.003724816	0.005756828	0.007179381	0.007913	0.4	BBB
					0.4	
					0.4	
					0.4	
					0.4	
0.002844261	0.37%	0.58%	0.72%	0.82%	0.4	BBB
0.002743	0.003724816	0.005756828	0.007179381	0.007913	0.4	BBB
0.007286	0.78%	0.78%	0.78%	0.78%	0.4	NR
0.007286	0.78%	0.78%	0.78%	0.78%	0.4	NR
0.007286	0.75%	0.75%	0.75%	0.75%	0.4	NR
0.27%	0.27%	0.27%	0.27%	0.27%	0.4	NR
0.27%	0.27%	0.27%	0.27%	0.27%	0.4	NR
0.27%	0.27%	0.27%	0.27%	0.27%	0.4	NR
					0.4	
					0.4	
1.16%	1.16%	1.16%	1.16%	1.16%	0.4	NR
1.16%	1.16%	1.16%	1.16%	1.16%	0.4	NR
					0.4	
					0.4	
0.32%	0.32%	0.32%	0.32%	0.32%	0.4	NR
					0.4	
0.51%	0.51%	0.51%	0.51%	0.51%	0.4	NR
0.00512	0.00512	0.00512	0.00512	0.00512	0.4	NR
					0.4	
					0.4	

BBB	BBB	BBB	BBB	BBB	BBB
A	A	AAA	A	AAA	AAA
AAA	AAA	AA	AAA	A	A
AA	AA	AAA	AA	AAA	AAA
AAA	AAA	AA	AAA	A	A
AA	AA	AAA	AA	AAA	AAA
AAA	AAA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
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NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
BB	BB	NR	BB	BB	NR
BB	BB	NR	BB	BB	NR
BBB	BBB	NR	BB	A	NR
BBB	BBB	NR	BB	BBB	NR
BBB	BBB	NR	BB	A	NR
BBB	BBB	NR	BB	BBB	NR
	NR	NR	BB	NR	BB
	NR	NR	BB	NR	BB
	NR	NR	BB	NR	BB
	NR				
	NR				
	NR				
	NR		NR		NR
	NR		NR		NR
	NR				
	NR				
	NR				

			NR	Industrials
BB	BB	NR	A	3 Consumer Goods
BB	BB	NR	A	3 Consumer Goods
A	A	NR	AA	20 Consumer Goods
BBB	BBB	NR	A	7 Consumer Goods
A	A	NR	AA	20 Consumer Goods
BBB	BBB	NR	A	7 Consumer Goods
A	A	NR	AA	20 Consumer Goods
BBB	BBB	NR	AA	20 Consumer Goods
BBB	BBB	NR	AA	20 Consumer Goods
BBB	BBB	NR	A	7 Consumer Goods
A	A	NR	AA	20 Consumer Goods
A	A	NR	AA	20 Consumer Goods
A	A	NR	AA	20 Consumer Goods
BB	BB	NR	A	5 Consumer Goods
BB	BB	NR	A	5 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
A	A	NR	AA	20 Consumer Goods
BBB	BBB	NR	A	7 Consumer Goods
A	A	NR	AA	20 Consumer Goods
A	A	NR	AA	20 Consumer Goods
A	A	NR	AA	20 Consumer Goods
BBB	BBB	NR	A	7 Consumer Goods
A	A	NR	AA	20 Consumer Goods
BBB	BBB	NR	A	7 Consumer Goods
A	A	NR	AA	20 Consumer Goods
BBB	BBB	NR	AA	20 Consumer Goods
BBB	BBB	NR	AA	20 Consumer Goods
A	A	NR	AA	20 Consumer Goods
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
NR			NR	2 Consumer Goods
NR			NR	2 Consumer Goods
NR			NR	2 Consumer Goods
NR			NR	2 Consumer Goods
NR			NR	2 Consumer Goods
NR			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Telecommunications
			NR	2 Telecommunications
			NR	Telecommunications
NR	NR	CCC	A	3 Telecommunications
NR	NR	CCC	A	3 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	B	A	3 Telecommunications
NR	NR	BB	A	3 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
NR	NR	B	A	3 Telecommunications
NR	NR	BB	A	3 Telecommunications
			NR	3 Telecommunications
			NR	3 Telecommunications
			NR	3 Telecommunications
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			NR	2 Telecommunications
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			NR	Telecommunications
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			NR	Telecommunications

N.Amer	United States	BB	A				
Europe	Germany	A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB				
Europe	Germany	A	BBB				
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Germany	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	AA		Thin	Thin	Thin
Europe	Germany	A	BBB	Thin	Thin	Thin	Thin
Europe	Germany	A	BBB	Thin	Thin	Thin	Thin
Europe	Germany	A	BBB	Thin	Thin	Thin	Thin
Europe	Germany	A	BBB	Thin	Thin	Thin	Thin
Europe	Germany	A	BBB	Thin	Thin	Thin	Thin
Europe	Germany	A	BBB	Thin	Thin	Thin	Thin
Europe	Germany	A	BBB				
Europe	Germany	A	BBB				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	BBB	A		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A		DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A		Thin		Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				

DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
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Thin	Entity Tier	CcyGrp	Thin	Thin	Thin	DocAdj
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Thin	Entity Tier	DocAdj	Thin	Thin	Thin	CcyGrp
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CcyGrp

VZWCHFMR	31-Jul-08 VZW
VZWEURCR	31-Jul-08 VZW
VZWEURMM	31-Jul-08 VZW
VZWEURMR	31-Jul-08 VZW
VZWEURXR	31-Jul-08 VZW
VZWJPYMM	31-Jul-08 VZW
VZWJPYMR	31-Jul-08 VZW
VZWUSDCR	31-Jul-08 VZW
VZWUSDMM	31-Jul-08 VZW
VZWUSDMR	31-Jul-08 VZW
VZWUSDXR	31-Jul-08 VZW
VZW-CapitalAUDCR	31-Jul-08 VZW-Capital
VZW-CapitalAUDMR	31-Jul-08 VZW-Capital
VZW-CapitalCADMR	31-Jul-08 VZW-Capital
VZW-CapitalCHFMR	31-Jul-08 VZW-Capital
VZW-CapitalEURMM	31-Jul-08 VZW-Capital
VZW-CapitalEURMR	31-Jul-08 VZW-Capital
VZW-CapitalJPYCR	31-Jul-08 VZW-Capital
VZW-CapitalJPYMR	31-Jul-08 VZW-Capital
VZW-CapitalUSDCR	31-Jul-08 VZW-Capital
VZW-CapitalUSDMR	31-Jul-08 VZW-Capital
VZW-CapitalUSDXR	31-Jul-08 VZW-Capital
VZW-CellcoEURMM	31-Jul-08 VZW-Cellco
VZW-CellcoEURMR	31-Jul-08 VZW-Cellco
VZW-CellcoUSDMM	31-Jul-08 VZW-Cellco
VZW-CellcoUSDMR	31-Jul-08 VZW-Cellco
WAGR-WarUSDXR	31-Jul-08 WAGR-War
WALSINUSDCR	31-Jul-08 WALSIN
WALSINUSDMR	31-Jul-08 WALSIN
WAMACQEURMM	31-Jul-08 WAMACQ
WAMACQEURMR	31-Jul-08 WAMACQ
WAMACQEURXR	31-Jul-08 WAMACQ
WAMACQUSDMR	31-Jul-08 WAMACQ
WANHAIAUDCR	31-Jul-08 WANHAI
WANHAIEURCR	31-Jul-08 WANHAI
WANHAIEURMR	31-Jul-08 WANHAI
WANHAIJPYCR	31-Jul-08 WANHAI
WANHAIUSDCR	31-Jul-08 WANHAI
WANHAIUSDMM	31-Jul-08 WANHAI
WANHAIUSDMR	31-Jul-08 WANHAI
WBEURMR	31-Jul-08 WB
WBUSDMR	31-Jul-08 WB
WBAUDMR	31-Jul-08 WB
WBEURCR	31-Jul-08 WB
WBEURMM	31-Jul-08 WB
WBEURMR	31-Jul-08 WB
WBEURXR	31-Jul-08 WB
WBGBPMM	31-Jul-08 WB
WBGBPMR	31-Jul-08 WB
WBHKDMR	31-Jul-08 WB
WBJPYMR	31-Jul-08 WB
WBSEKMR	31-Jul-08 WB
WBSGDMR	31-Jul-08 WB
WBTWDMR	31-Jul-08 WB
WBUSDCR	31-Jul-08 WB
WBUSDMM	31-Jul-08 WB
WBUSDMR	31-Jul-08 WB
WBUSDXR	31-Jul-08 WB
WBAUDMR	31-Jul-08 WB
WBEURCR	31-Jul-08 WB
WBEURMM	31-Jul-08 WB
WBEURMR	31-Jul-08 WB
WBEURXR	31-Jul-08 WB
WBGBPMR	31-Jul-08 WB
WBHKDMR	31-Jul-08 WB
WBJPYMR	31-Jul-08 WB
WBSGDMR	31-Jul-08 WB
WBUSDCR	31-Jul-08 WB
WBUSDMM	31-Jul-08 WB
WBUSDMR	31-Jul-08 WB
WBUSDXR	31-Jul-08 WB
WB-BankEURMM	31-Jul-08 WB-Bank
WB-BankEURMR	31-Jul-08 WB-Bank
WB-BankGBPMR	31-Jul-08 WB-Bank

Verizon Wireless Inc	9B57JG	SNRFOR	CHF
Verizon Wireless Inc	9B57JG	SNRFOR	EUR
Verizon Wireless Inc	9B57JG	SNRFOR	EUR
Verizon Wireless Inc	9B57JG	SNRFOR	EUR
Verizon Wireless Inc	9B57JG	SNRFOR	EUR
Verizon Wireless Inc	9B57JG	SNRFOR	JPY
Verizon Wireless Inc	9B57JG	SNRFOR	JPY
Verizon Wireless Inc	9B57JG	SNRFOR	USD
Verizon Wireless Inc	9B57JG	SNRFOR	USD
Verizon Wireless Inc	9B57JG	SNRFOR	USD
Verizon Wireless Inc	9B57JG	SNRFOR	USD
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	AUD
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	AUD
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	CAD
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	CHF
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	EUR
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	EUR
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	JPY
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	JPY
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	USD
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	USD
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	USD
Cellco Pship	1G626K	SNRFOR	EUR
Cellco Pship	1G626K	SNRFOR	EUR
Cellco Pship	1G626K	SNRFOR	USD
Cellco Pship	1G626K	SNRFOR	USD
Warnaco Inc	9C77CA	SNRFOR	USD
Walsin Tech Corp	Y7DCH0	SNRFOR	USD
Walsin Tech Corp	Y7DCH0	SNRFOR	USD
WAM Acquisition SA	ENGGFL	SECDOM	EUR
WAM Acquisition SA	ENGGFL	SECDOM	EUR
WAM Acquisition SA	ENGGFL	SECDOM	EUR
WAM Acquisition SA	ENGGFL	SECDOM	USD
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	AUD
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	EUR
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	EUR
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	JPY
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	USD
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	USD
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	USD
Wachovia Corp	9BBGDF	PREFT1	EUR
Wachovia Corp	9BBGDF	PREFT1	USD
Wachovia Corp	9BBGDF	SNRFOR	AUD
Wachovia Corp	9BBGDF	SNRFOR	EUR
Wachovia Corp	9BBGDF	SNRFOR	EUR
Wachovia Corp	9BBGDF	SNRFOR	EUR
Wachovia Corp	9BBGDF	SNRFOR	EUR
Wachovia Corp	9BBGDF	SNRFOR	GBP
Wachovia Corp	9BBGDF	SNRFOR	GBP
Wachovia Corp	9BBGDF	SNRFOR	HKD
Wachovia Corp	9BBGDF	SNRFOR	JPY
Wachovia Corp	9BBGDF	SNRFOR	SEK
Wachovia Corp	9BBGDF	SNRFOR	SGD
Wachovia Corp	9BBGDF	SNRFOR	TWD
Wachovia Corp	9BBGDF	SNRFOR	USD
Wachovia Corp	9BBGDF	SNRFOR	USD
Wachovia Corp	9BBGDF	SNRFOR	USD
Wachovia Corp	9BBGDF	SNRFOR	USD
Wachovia Corp	9BBGDF	SUBLT2	AUD
Wachovia Corp	9BBGDF	SUBLT2	EUR
Wachovia Corp	9BBGDF	SUBLT2	EUR
Wachovia Corp	9BBGDF	SUBLT2	EUR
Wachovia Corp	9BBGDF	SUBLT2	EUR
Wachovia Corp	9BBGDF	SUBLT2	GBP
Wachovia Corp	9BBGDF	SUBLT2	HKD
Wachovia Corp	9BBGDF	SUBLT2	JPY
Wachovia Corp	9BBGDF	SUBLT2	SGD
Wachovia Corp	9BBGDF	SUBLT2	USD
Wachovia Corp	9BBGDF	SUBLT2	USD
Wachovia Corp	9BBGDF	SUBLT2	USD
Wachovia Corp	9BBGDF	SUBLT2	USD
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	EUR
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	EUR
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	GBP

MR	Composite						
CR	Composite	0.33%	0.33%	0.42%	0.56%	0.67%	0.73%
MM	Composite						
MR	Composite	0.0032625	0.0032625	0.004235	0.0056375	0.00640002	0.0069625
XR	Composite						
MM	Composite						
MR	Composite	0.33%	0.33%	0.42%	0.56%	0.64%	0.70%
CR	Composite	0.33%	0.33%	0.42%	0.56%	0.67%	0.73%
MM	Composite						
MR	Composite	0.33%	0.33%	0.42%	0.56%	0.64%	0.70%
XR	Composite						
CR	Composite	0.19%	0.16%	0.26%	0.40%	0.61%	0.65%
MR	Composite	0.19%	0.16%	0.26%	0.40%	0.61%	0.65%
MR	Composite	0.19%	0.15%	0.26%	0.40%	0.61%	0.65%
MR	Composite	0.19%	0.15%	0.26%	0.40%	0.61%	0.65%
MM	Composite						
MR	Composite	0.19%	0.15%	0.26%	0.40%	0.61%	0.65%
CR	Composite						
MR	Composite	0.001886	0.001557825	0.002569557	0.003994928	0.006085452	0.006515105
CR	Composite	0.19%	0.16%	0.26%	0.40%	0.64%	0.68%
MR	Composite	0.19%	0.15%	0.26%	0.40%	0.61%	0.65%
XR	Composite	0.19%	0.15%	0.26%	0.40%	0.59%	0.63%
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.003373403	0.003373403	0.004284216	0.005637253	0.006289	0.007475
XR	Composite	3.75%	3.75%	3.75%	3.75%	3.75%	3.75%
CR	Composite	1.00%	1.00%	1.00%	1.00%	1.00%	1.00%
MR	Composite	0.01	0.01	0.01	0.01	0.01	0.01
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
CR	Composite	0.95%	1.03%	1.32%	1.63%	1.87%	2.11%
CR	Composite	0.95%	1.03%	1.32%	1.63%	1.87%	2.11%
MR	Composite						
CR	Composite	0.95%	1.03%	1.32%	1.63%	1.87%	2.11%
CR	Composite	0.95%	1.03%	1.32%	1.63%	1.87%	2.11%
MM	Composite						
MR	Composite	0.90%	0.98%	1.26%	1.55%	1.77%	2.01%
MR	Composite						
MR	Composite	4.29%	4.29%	4.29%	4.29%	4.29%	4.29%
MR	Composite	2.17%	2.21%	2.32%	2.36%	2.43%	2.46%
CR	Composite	2.33%	2.31%	2.45%	2.49%	2.57%	2.59%
MM	Composite	2.23%	2.22%	2.36%	2.39%	2.47%	2.48%
MR	Composite	2.21%	2.20%	2.33%	2.37%	2.44%	2.46%
XR	Composite						
MM	Composite	0.022324343	0.022176998	0.023560287	0.023908351	0.024653811	0.024840729
MR	Composite	2.21%	2.20%	2.33%	2.37%	2.44%	2.46%
MR	Composite	2.21%	2.20%	2.33%	2.37%	2.44%	2.46%
MR	Composite	2.16%	2.22%	2.32%	2.34%	2.42%	2.46%
MR	Composite	2.21%	2.20%	2.33%	2.37%	2.44%	2.46%
MR	Composite	2.21%	2.20%	2.33%	2.37%	2.44%	2.46%
MR	Composite	2.21%	2.20%	2.33%	2.37%	2.44%	2.46%
CR	Composite	0.023254524	0.023101039	0.024541966	0.024904532	0.025681053	0.025875759
MM	Composite	2.23%	2.22%	2.36%	2.39%	2.47%	2.48%
MR	Composite	2.21%	2.20%	2.33%	2.37%	2.44%	2.46%
XR	Composite	0.021277889	0.021137451	0.022455898	0.022787647	0.023498163	0.023676319
MR	Composite	0.026642959	0.030339972	0.031610185	0.032060348	0.031245628	0.033679812
CR	Composite	0.026642959	0.031903372	0.033273879	0.03373191	0.032839098	0.035443579
MM	Composite	0.026642959	0.030627238	0.031942924	0.032382633	0.031525534	0.034025836
MR	Composite	2.66%	3.03%	3.16%	3.20%	3.12%	3.37%
XR	Composite						
MR	Composite	0.026642959	0.030308204	0.031610185	0.032045314	0.031197143	0.0336714
MR	Composite	2.66%	3.03%	3.16%	3.20%	3.12%	3.37%
MR	Composite	2.66%	3.03%	3.16%	3.21%	3.12%	3.37%
MR	Composite	0.026642959	0.030308204	0.031610185	0.032045314	0.031197143	0.0336714
CR	Composite	2.66%	3.19%	3.33%	3.37%	3.28%	3.54%
MM	Composite						
MR	Composite	2.66%	3.03%	3.16%	3.20%	3.12%	3.37%
XR	Composite	0.026642959	0.029191586	0.030445599	0.030864697	0.030047774	0.032430875
MM	Composite						
MR	Composite	0.0207865	0.02795	0.0265	0.024646667	0.0247	0.02481
MR	Composite	2.08%	2.80%	2.65%	2.46%	2.47%	2.48%

					0.4	
0.007715789	0.81%	0.94%	0.84%	0.59%	0.4	NR
					0.4	
0.00733	0.007725	0.008946667	0.008414974	0.005939948	0.4	NR
					0.4	
					0.4	
0.00733	0.77%	0.89%	0.84%	0.59%	0.4	NR
0.007715789	0.81%	0.94%	0.84%	0.59%	0.4	NR
					0.4	
0.00733	0.77%	0.89%	0.84%	0.59%	0.4	NR
					0.4	
0.006729717	0.71%	0.86%	0.99%	0.97%	0.4 NR	BB
0.006729717	0.71%	0.86%	0.99%	0.97%	0.4 NR	BB
0.006820848	0.70%	0.86%	0.99%	0.97%	0.4 NR	A
0.006820848	0.70%	0.86%	0.99%	0.97%	0.4 NR	A
					0.4	
0.006820848	0.70%	0.86%	0.99%	0.97%	0.4 NR	A
					0.4	
0.006729717	0.00707443	0.00859225	0.009948558	0.009666394	0.4 NR	BB
0.007068311	0.74%	0.86%	1.05%	0.97%	0.4 NR	BBB
0.006820848	0.70%	0.86%	0.99%	0.97%	0.4 NR	A
0.006467504	0.68%	0.86%	0.96%	0.97%	0.4 NR	BBB
					0.4	
					0.4	
					0.4	
0.00751801	0.00751801	0.00751801	0.00751801	0.00751801	0.00751801	BBB
0.0375	3.75%	3.75%	3.75%	3.75%	0.4 NR	NR
1.00%	1.00%	1.00%	1.00%	1.00%	0.4	
0.01	0.01	0.01	0.01	0.01	0.4	
					0.7	
					0.7	
					0.7	
					0.7	
0.023005799	2.40%	2.55%	2.61%	2.56%	0.4 BB	BBB
2.30%	2.40%	2.55%	2.61%	2.56%	0.4 A	AA
					0.4	
2.30%	2.40%	2.55%	2.61%	2.56%	0.4 BB	BBB
2.30%	2.40%	2.55%	2.61%	2.56%	0.4 A	AA
					0.4	
2.19%	2.28%	2.55%	2.48%	2.56%	0.4 BBB	A
					0.15	
4.29%	4.29%	4.29%	4.29%	4.29%	0.15	
2.37%	2.34%	2.41%	2.34%	2.35%	0.4 BB	BB
2.52%	2.47%	2.54%	2.47%	2.48%	0.4 BBB	BBB
2.42%	2.37%	2.43%	2.37%	2.38%	0.4 BBB	BBB
2.40%	2.36%	2.41%	2.34%	2.37%	0.4 A	A
					0.4	
2.42%	0.023737499	0.024339667	0.023692071	0.023783333	0.4 BBB	BBB
2.40%	2.36%	2.41%	2.34%	2.37%	0.4 A	A
2.40%	2.36%	2.41%	2.34%	2.37%	0.4 A	A
2.31%	2.34%	2.41%	2.34%	2.35%	0.4 A	A
2.40%	2.36%	2.41%	2.34%	2.37%	0.4 A	A
2.40%	2.36%	2.41%	2.34%	2.37%	0.4 A	A
2.40%	2.36%	2.41%	2.34%	2.37%	0.4 A	A
2.52%	0.024726561	0.02535382	0.024679241	0.024774305	0.4 BBB	BBB
2.42%	2.37%	2.43%	2.37%	2.38%	0.4 BBB	BBB
2.40%	2.36%	2.41%	2.34%	2.37%	0.4 A	A
0.023061968	0.022624803	0.023198745	0.022581505	0.022668489	0.4 BBB	BBB
0.032707104	0.031327478	0.0289321	0.0289251	0.029064572	0.22 NR	BBB
0.034429772	0.033011947	0.0289321	0.0289251	0.031139579	0.22 NR	A
0.033052581	0.031691469	0.0289321	0.0289251	0.029893995	0.22 NR	A
0.032708283	3.14%	2.89%	2.89%	2.95%	0.21875 NR	AA
					0.22	
0.032708283	0.031351727	0.0289321	0.0289251	0.029546133	0.21875 NR	AA
0.032708283	3.14%	2.89%	2.89%	2.95%	0.21875 NR	AA
0.032707104	3.13%	2.89%	2.89%	2.91%	0.22 NR	BBB
0.032708283	0.031351727	0.0289321	0.0289251	0.029546133	0.21875 NR	AA
0.034429772	3.30%	2.89%	2.89%	3.11%	0.22 NR	A
					0.22	
0.032708283	3.14%	2.89%	2.89%	2.95%	0.21875 NR	AA
0.031503241	0.030205931	0.0289321	0.0289251	0.028492714	0.22 NR	A
					0.4	
0.0200355	0.020381	0.023238806	0.024072367	0.025355927	0.4 NR	NR
0.0200355	2.04%	2.32%	2.41%	2.54%	0.4 NR	NR

NR	NR	BBB	BB	BB	BB
NR	NR	A	BBB	BBB	BBB
NR	NR	BB	B	B	B
NR	NR	BBB	BB	BB	BB
NR	NR	A	BBB	BBB	BBB
NR	NR	BBB	BB	BBB	BB
NR	NR	BBB	BB	BBB	BB
NR	NR	AA	A	AA	A
NR	NR	AA	A	AA	A
NR	NR	AA	A	AA	A
NR	NR	BBB	BB	BBB	BB
NR	NR	A	BBB	A	BBB
NR	NR	AA	A	AA	A
NR	NR	A	BBB	A	BBB
NR	A	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
			NR	NR	
BBB	BBB	BBB	A	A	BBB
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
BBB	A	A	A	A	BBB
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
A	A	A	AA	AA	A
AA	AA	AA	AAA	AAA	AA
A	A	A	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	B	BBB	BBB	NR	BBB
NR	B	BBB	BBB	NR	BBB

			NR	Telecommunications
BBB	NR	NR	NR	4 Telecommunications
			NR	Telecommunications
A	NR	NR	NR	4 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
BB	NR	NR	NR	4 Telecommunications
BBB	NR	NR	NR	4 Telecommunications
			NR	Telecommunications
A	NR	NR	NR	4 Telecommunications
			NR	Telecommunications
NR	CCC	NR	BBB	4 Telecommunications
NR	CCC	NR	BBB	4 Telecommunications
NR	BB	NR	BBB	4 Telecommunications
NR	BB	NR	BBB	4 Telecommunications
			NR	Telecommunications
NR	BB	NR	BBB	4 Telecommunications
			NR	Telecommunications
NR	CCC	NR	BBB	4 Telecommunications
NR	B	NR	BBB	4 Telecommunications
NR	BB	NR	BBB	4 Telecommunications
NR	B	NR	BBB	4 Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	Telecommunications
			NR	2 Telecommunications
		NR	NR	2 Consumer Services
			NR	2 Industrials
			NR	2 Industrials
			NR	
			NR	
			NR	
			NR	
NR	BB	NR	A	9 Industrials
NR	A	NR	A	9 Industrials
			NR	Industrials
NR	BB	NR	A	9 Industrials
NR	A	NR	A	9 Industrials
			NR	Industrials
NR	BBB	NR	A	9 Industrials
			NR	Financials
			NR	2 Financials
BBB	BBB	BB	AA	13 Financials
A	A	BBB	AA	13 Financials
A	A	BBB	AA	13 Financials
AA	AA	A	AA	13 Financials
			NR	Financials
A	A	BBB	AA	13 Financials
AA	AA	A	AA	13 Financials
AA	AA	A	AA	13 Financials
BBB	BBB	BB	A	3 Financials
AA	AA	A	AA	13 Financials
AA	AA	A	AA	13 Financials
AA	AA	A	AA	13 Financials
A	A	BBB	AA	13 Financials
A	A	BBB	AA	13 Financials
AA	AA	A	AA	13 Financials
A	A	BBB	AA	13 Financials
NR	NR	BB	A	10 Financials
NR	NR	BBB	A	10 Financials
NR	NR	BBB	A	10 Financials
NR	NR	A	A	10 Financials
			NR	Financials
NR	NR	A	A	10 Financials
NR	NR	A	A	10 Financials
NR	NR	BB	A	10 Financials
NR	NR	A	A	10 Financials
NR	NR	BBB	A	10 Financials
			NR	Financials
NR	NR	A	A	10 Financials
NR	NR	BBB	A	10 Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
NR	NR	NR	NR	3 Financials

N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Entity Tier	Thin	Thin
N.Amer	United States	A	A	Thin	Entity Tier	Thin	Thin
N.Amer	United States	A	A	Thin	CcyGrp	Thin	Thin
N.Amer	United States	A	A	Thin	CcyGrp	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Entity Tier	Thin	Thin
N.Amer	United States	A	A	Thin	DocAdj	Thin	Thin
N.Amer	United States	A	A	Thin	CcyGrp	Thin	Thin
N.Amer	United States	A	A	Thin	DocAdj	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A		CcyGrp	Thin	CcyGrp
N.Amer	United States			Thin	Thin	Thin	Thin
Asia	Taiwan Province of China		BBB				
Asia	Taiwan Province of China		BBB				
Europe	Spain						
Europe	Spain						
Europe	Spain						
Europe	Spain						
Asia	Taiwan Province of China	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Taiwan Province of China	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	BBB	BB				
Asia	Taiwan Province of China	BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Taiwan Province of China	BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Taiwan Province of China	BBB	BB				
Asia	Taiwan Province of China	BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	Entity Tier	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	AA	BBB	Thin	Thin	Thin	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			Thin
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
	Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin

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WB-BankUSDCR	31-Jul-08 WB-Bank
WB-BankUSDMM	31-Jul-08 WB-Bank
WB-BankUSDMR	31-Jul-08 WB-Bank
WB-BankUSDXR	31-Jul-08 WB-Bank
WB-BankEURMR	31-Jul-08 WB-Bank
WB-BankGBPMR	31-Jul-08 WB-Bank
WB-BankUSDCR	31-Jul-08 WB-Bank
WB-BankUSDMR	31-Jul-08 WB-Bank
WBDFRUBMM	31-Jul-08 WBDF
WBDFUSDCR	31-Jul-08 WBDF
WCCINCEURMM	31-Jul-08 WCCINC
WCCINCUSDMR	31-Jul-08 WCCINC
WCCINCUSDXR	31-Jul-08 WCCINC
WCICOMUSDCR	31-Jul-08 WCICOM
WCICOMUSDMR	31-Jul-08 WCICOM
WCICOMUSDXR	31-Jul-08 WCICOM
WCICOMUSDMR	31-Jul-08 WCICOM
WCICOMUSDXR	31-Jul-08 WCICOM
WDONEJPYCR	31-Jul-08 WDONE
WDONEJPYXR	31-Jul-08 WDONE
WDRY-CorpUSDCR	31-Jul-08 WDRY-Corp
WDRY-CorpUSDMR	31-Jul-08 WDRY-Corp
WDRY-CorpUSDXR	31-Jul-08 WDRY-Corp
WECADMR	31-Jul-08 WE
WEUSDCR	31-Jul-08 WE
WEUSDMR	31-Jul-08 WE
WECEURCR	31-Jul-08 WEC
WECEURMM	31-Jul-08 WEC
WECEURMR	31-Jul-08 WEC
WECEURXR	31-Jul-08 WEC
WECJPYMR	31-Jul-08 WEC
WECUSDCR	31-Jul-08 WEC
WECUSDMM	31-Jul-08 WEC
WECUSDMR	31-Jul-08 WEC
WECUSDXR	31-Jul-08 WEC
WEC-ElecPwrEURMR	31-Jul-08 WEC-ElecPwr
WEC-ElecPwrUSDMR	31-Jul-08 WEC-ElecPwr
WEINBGEURCR	31-Jul-08 WEINBG
WEINBGEURMM	31-Jul-08 WEINBG
WEINBGEURMR	31-Jul-08 WEINBG
WEINBGUSDCR	31-Jul-08 WEINBG
WEINBGUSDMM	31-Jul-08 WEINBG
WENAUDMR	31-Jul-08 WEN
WENCADMR	31-Jul-08 WEN
WENEURMM	31-Jul-08 WEN
WENEURMR	31-Jul-08 WEN
WENEURXR	31-Jul-08 WEN
WENGBPXR	31-Jul-08 WEN
WENHKDMR	31-Jul-08 WEN
WENJPYMM	31-Jul-08 WEN
WENJPYMR	31-Jul-08 WEN
WENUSDCR	31-Jul-08 WEN
WENUSDMM	31-Jul-08 WEN
WENUSDMR	31-Jul-08 WEN
WENUSDXR	31-Jul-08 WEN
WENLAUDMM	31-Jul-08 WENL
WENLCHFMM	31-Jul-08 WENL
WENLEURCR	31-Jul-08 WENL
WENLEURMM	31-Jul-08 WENL
WENLEURMR	31-Jul-08 WENL
WENLEURXR	31-Jul-08 WENL
WENLHKDMM	31-Jul-08 WENL
WENLJPYMM	31-Jul-08 WENL
WENLUSDCR	31-Jul-08 WENL
WENLUSDMM	31-Jul-08 WENL
WENLUSDMR	31-Jul-08 WENL
WESAUAUDCR	31-Jul-08 WESAU
WESAUAUDMR	31-Jul-08 WESAU
WESAUEURCR	31-Jul-08 WESAU
WESAUEURMM	31-Jul-08 WESAU
WESAUEURMR	31-Jul-08 WESAU
WESAUUSDCR	31-Jul-08 WESAU
WESAUUSDMR	31-Jul-08 WESAU
WESTLBAUDCR	31-Jul-08 WESTLB

Wachovia Bk Natl Assn	9BBGDB	SNRFOR	USD
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	USD
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	USD
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	USD
Wachovia Bk Natl Assn	9BBGDB	SUBLT2	EUR
Wachovia Bk Natl Assn	9BBGDB	SUBLT2	GBP
Wachovia Bk Natl Assn	9BBGDB	SUBLT2	USD
Wachovia Bk Natl Assn	9BBGDB	SUBLT2	USD
Wimm Bill Dann Foods OJSC	X6HBBB	SNRFOR	RUB
Wimm Bill Dann Foods OJSC	X6HBBB	SNRFOR	USD
Warner Chilcott Co Inc	9C787I	SNRFOR	EUR
Warner Chilcott Co Inc	9C787I	SNRFOR	USD
Warner Chilcott Co Inc	9C787I	SNRFOR	USD
WCI Cmntys Inc	9BBB5F	SNRFOR	USD
WCI Cmntys Inc	9BBB5F	SNRFOR	USD
WCI Cmntys Inc	9BBB5F	SNRFOR	USD
WCI Cmntys Inc	9BBB5F	SUBLT2	USD
WCI Cmntys Inc	9BBB5F	SUBLT2	USD
WOOD ONE CO LTD	JSE66K	SNRFOR	JPY
WOOD ONE CO LTD	JSE66K	SNRFOR	JPY
Coinmach Corp	1AB7EF	SNRFOR	USD
Coinmach Corp	1AB7EF	SNRFOR	USD
Coinmach Corp	1AB7EF	SNRFOR	USD
Westcoast Engy Inc	9ECC6E	SNRFOR	CAD
Westcoast Engy Inc	9ECC6E	SNRFOR	USD
Westcoast Engy Inc	9ECC6E	SNRFOR	USD
WI Engy Corp	9GDCBC	SNRFOR	EUR
WI Engy Corp	9GDCBC	SNRFOR	EUR
WI Engy Corp	9GDCBC	SNRFOR	EUR
WI Engy Corp	9GDCBC	SNRFOR	EUR
WI Engy Corp	9GDCBC	SNRFOR	JPY
WI Engy Corp	9GDCBC	SNRFOR	USD
WI Engy Corp	9GDCBC	SNRFOR	USD
WI Engy Corp	9GDCBC	SNRFOR	USD
WI Engy Corp	9GDCBC	SNRFOR	USD
WI Elec Pwr Co	9GDCBB	SNRFOR	EUR
WI Elec Pwr Co	9GDCBB	SNRFOR	USD
Wienerberger Ag	AJE8BC	SNRFOR	EUR
Wienerberger Ag	AJE8BC	SNRFOR	EUR
Wienerberger Ag	AJE8BC	SNRFOR	EUR
Wienerberger Ag	AJE8BC	SNRFOR	USD
Wienerberger Ag	AJE8BC	SNRFOR	USD
Wendys Intl Inc	9E55E9	SNRFOR	AUD
Wendys Intl Inc	9E55E9	SNRFOR	CAD
Wendys Intl Inc	9E55E9	SNRFOR	EUR
Wendys Intl Inc	9E55E9	SNRFOR	EUR
Wendys Intl Inc	9E55E9	SNRFOR	EUR
Wendys Intl Inc	9E55E9	SNRFOR	GBP
Wendys Intl Inc	9E55E9	SNRFOR	HKD
Wendys Intl Inc	9E55E9	SNRFOR	JPY
Wendys Intl Inc	9E55E9	SNRFOR	JPY
Wendys Intl Inc	9E55E9	SNRFOR	USD
Wendys Intl Inc	9E55E9	SNRFOR	USD
Wendys Intl Inc	9E55E9	SNRFOR	USD
Wendys Intl Inc	9E55E9	SNRFOR	USD
WENDEL	FOHB91	SNRFOR	AUD
WENDEL	FOHB91	SNRFOR	CHF
WENDEL	FOHB91	SNRFOR	EUR
WENDEL	FOHB91	SNRFOR	EUR
WENDEL	FOHB91	SNRFOR	EUR
WENDEL	FOHB91	SNRFOR	EUR
WENDEL	FOHB91	SNRFOR	HKD
WENDEL	FOHB91	SNRFOR	JPY
WENDEL	FOHB91	SNRFOR	USD
WENDEL	FOHB91	SNRFOR	USD
WENDEL	FOHB91	SNRFOR	USD
Wesfarmers Ltd	QZEDF7	SNRFOR	AUD
Wesfarmers Ltd	QZEDF7	SNRFOR	AUD
Wesfarmers Ltd	QZEDF7	SNRFOR	EUR
Wesfarmers Ltd	QZEDF7	SNRFOR	EUR
Wesfarmers Ltd	QZEDF7	SNRFOR	EUR
Wesfarmers Ltd	QZEDF7	SNRFOR	USD
Wesfarmers Ltd	QZEDF7	SNRFOR	USD
WestLB AG	DMFCCI	SNRFOR	AUD

CR	Composite	2.08%	2.80%	2.65%	2.59%	2.60%	2.61%
MM	Composite						
MR	Composite	2.08%	2.80%	2.65%	2.46%	2.47%	2.48%
XR	Composite						
MR	Composite						
MR	Composite	2.53%	2.86%	2.74%	2.38%	2.43%	2.40%
CR	Composite						
MR	Composite	0.025258157	0.02855	0.027433333	0.023825	0.0243125	0.024
MM	Composite	3.03%	3.40%	2.86%	3.17%	3.44%	4.10%
CR	Composite	0.03025	0.034	0.02855057	0.031684241	0.034420786	0.040975
MM	Composite	2.54%	2.54%	2.54%	2.54%	2.54%	2.54%
MR	Composite						
XR	Composite	2.54%	2.54%	2.54%	2.54%	2.54%	2.54%
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	92.19%	92.19%	92.19%	70.53%	70.53%	70.53%
XR	Composite	92.19%	92.19%	92.19%	70.53%	70.53%	70.53%
CR	Composite	3.05%	3.05%	3.05%	3.05%	3.05%	3.05%
XR	Composite	3.05%	3.05%	3.05%	3.05%	3.05%	3.05%
CR	Composite						
MR	Composite	3.30%	3.30%	3.30%	3.30%	3.30%	3.30%
XR	Composite	3.30%	3.30%	3.30%	3.30%	3.30%	3.30%
MR	Composite	0.16%	0.16%	0.30%	0.85%	1.04%	1.04%
CR	Composite						
MR	Composite	0.16%	0.16%	0.30%	0.85%	1.04%	1.04%
CR	Composite						
MM	Composite						
MR	Composite	0.27%	0.26%	0.34%	0.40%	0.46%	0.49%
XR	Composite						
MR	Composite	0.27%	0.24%	0.32%	0.39%	0.45%	0.48%
CR	Composite	0.27%	0.26%	0.34%	0.41%	0.48%	0.51%
MM	Composite						
MR	Composite	0.27%	0.26%	0.34%	0.40%	0.46%	0.49%
XR	Composite	0.27%	0.25%	0.33%	0.38%	0.44%	0.47%
MR	Composite	0.14%	0.14%	0.34%	0.32%	0.43%	0.49%
MR	Composite	0.14%	0.14%	0.34%	0.32%	0.43%	0.49%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.012970252	0.014976957	0.017794201	0.020305419	0.021841252	0.023741092
MR	Composite	0.013702303	0.015013029	0.017812228	0.020383985	0.022130167	0.024
MM	Composite						
MR	Composite	1.37%	1.50%	1.78%	2.04%	2.21%	2.40%
XR	Composite	1.32%	1.45%	1.72%	1.99%	2.12%	2.32%
XR	Composite	0.013197481	0.014461798	0.017167948	0.01989555	0.02121365	0.02320125
MR	Composite	1.37%	1.50%	1.78%	2.04%	2.21%	2.40%
MM	Composite						
MR	Composite	1.30%	1.50%	1.78%	2.03%	2.18%	2.37%
CR	Composite	1.37%	1.58%	1.88%	2.16%	2.33%	2.53%
MM	Composite						
MR	Composite	0.013702303	0.015013029	0.017812228	0.020383985	0.022130167	0.024
XR	Composite	1.32%	1.45%	1.72%	1.99%	2.12%	2.32%
MM	Composite	0.031073122	0.0340866	0.038861521	0.044714073	0.046714426	0.049272497
MM	Composite	3.15%	3.41%	3.89%	4.44%	4.67%	4.93%
CR	Composite	3.29%	3.55%	4.06%	4.64%	4.87%	5.14%
MM	Composite	3.15%	3.41%	3.89%	4.44%	4.67%	4.93%
MR	Composite	3.13%	3.37%	3.86%	4.40%	4.63%	4.88%
XR	Composite	3.01%	3.25%	3.72%	4.24%	4.45%	4.70%
MM	Composite	3.15%	3.41%	3.89%	4.44%	4.67%	4.93%
MM	Composite	3.11%	3.41%	3.89%	4.47%	4.67%	4.93%
CR	Composite	0.032935417	0.035506875	0.040631755	0.046364811	0.048685542	0.051376445
MM	Composite	3.15%	3.41%	3.89%	4.44%	4.67%	4.93%
MR	Composite						
CR	Composite						
MR	Composite	0.60%	0.62%	0.80%	0.91%	0.97%	1.05%
CR	Composite	0.69%	0.73%	0.85%	0.95%	1.04%	1.12%
MM	Composite						
MR	Composite	0.65%	0.69%	0.81%	0.91%	0.99%	1.06%
CR	Composite	0.69%	0.73%	0.85%	0.95%	1.04%	1.12%
MR	Composite	0.006535633	0.006903458	0.008099336	0.009051985	0.009862725	0.01062911
CR	Composite	0.003007915	0.002861667	0.004828375	0.004850644	0.005671248	0.006149247

0.0200355	2.15%	2.32%	2.41%	2.54%	0.4 NR	NR
					0.4	
0.0200355	2.04%	2.32%	2.41%	2.54%	0.4 NR	NR
					0.4	
					0.2	
0.022	2.24%	2.49%	2.53%	3.27%	0.2 NR	NR
					0.2	
0.022	0.022433333	0.024862942	0.025275441	0.0327	0.2 NR	NR
0.038934785	4.10%	4.10%	4.10%	4.10%	0.374999997 NR	NR
0.038934785	0.040985735	0.040985735	0.040985735	0.040985735	0.374999997 NR	NR
2.54%	2.54%	2.54%	2.54%	2.54%	0.675	
					0.675	
2.54%	2.54%	2.54%	2.54%	2.54%	0.675	
					0.35	
					0.35	
					0.35	
70.53%	70.53%	70.53%	70.53%	70.53%	0.225	NR
70.53%	70.53%	70.53%	70.53%	70.53%	0.225	NR
3.05%	3.05%	3.05%	3.05%	3.05%	0.21	
3.05%	3.05%	3.05%	3.05%	3.05%	0.21	
					0.359999996	
3.30%	3.30%	3.30%	3.30%	3.30%	0.359999996	
3.30%	3.30%	3.30%	3.30%	3.30%	0.359999996	
0.01085979	1.07%	1.07%	1.07%	1.07%	0.4	NR
					0.4	
0.01085979	1.07%	1.07%	1.07%	1.07%	0.4	NR
					0.4	
					0.4	
0.00533145	0.60%	0.74%	0.79%	1.01%	0.4 NR	BB
					0.4	
0.005302922	0.60%	0.74%	0.79%	1.00%	0.4 NR	CCC
0.005610961	0.64%	0.74%	0.79%	1.06%	0.4 NR	B
					0.4	
0.00533145	0.60%	0.74%	0.79%	1.01%	0.4 NR	BB
0.00513403	0.58%	0.74%	0.79%	0.97%	0.4 NR	B
0.00494	0.57%	0.57%	0.57%	0.57%	0.375	NR
0.00494	0.57%	0.57%	0.57%	0.57%	0.375	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.023494377	0.022107053	0.02643475	0.02801475	0.028053682	0.4 BB	BBB
0.0238127	0.022744902	0.027491667	0.029283333	0.0283	0.4 A	AA
					0.4	
0.0238127	2.27%	2.75%	2.93%	2.83%	0.4 A	AA
0.0222245	2.11%	2.58%	2.73%	2.73%	0.4 BBB	A
0.0222245	0.021136	0.025803138	0.027338237	0.027303039	0.4 BBB	A
0.0238127	2.27%	2.75%	2.93%	2.83%	0.4 A	AA
					0.4	
0.023494377	2.21%	2.64%	2.80%	2.81%	0.4 BB	BBB
0.024939761	2.36%	2.82%	2.99%	2.98%	0.4 BBB	A
					0.4	
0.0238127	0.022744902	0.027491667	0.029283333	0.0283	0.4 A	AA
0.0222245	2.11%	2.58%	2.73%	2.73%	0.4 BBB	A
0.049804895	0.049730768	0.049777975	0.050092	0.049172438	0.4 BB	BBB
0.049844667	4.99%	5.03%	5.07%	5.06%	0.4 A	AA
0.051921528	5.20%	5.24%	5.29%	5.27%	0.4 BBB	A
0.049844667	4.99%	5.03%	5.07%	5.06%	0.4 A	AA
0.049325451	4.94%	4.98%	5.02%	5.00%	0.4 BBB	A
0.047508198	4.76%	4.80%	4.84%	4.82%	0.4 BBB	A
0.049844667	4.99%	5.03%	5.07%	5.06%	0.4 A	AA
0.049804895	4.97%	4.98%	5.01%	4.92%	0.4 BB	BBB
0.051921528	0.051991667	0.052434688	0.052854167	0.052673611	0.4 BBB	A
0.049844667	4.99%	5.03%	5.07%	5.06%	0.4 A	AA
					0.4	
					0.4	
0.011480333	1.23%	1.31%	1.66%	1.38%	0.4 BBB	A
0.011988371	1.29%	1.31%	1.66%	1.45%	0.4 BB	A
					0.4	
0.011388952	1.22%	1.31%	1.66%	1.38%	0.4 A	AA
0.011988371	1.29%	1.31%	1.66%	1.45%	0.4 BB	A
0.011388952	0.012218723	0.013120056	0.01655385	0.013794575	0.4 A	AA
0.006459071	0.006590889	0.006856932	0.006809907	0.008287232	0.4 NR	BBB

NR	CCC	BB	BB	NR	BB
NR	B	BBB	BBB	NR	BBB
A	A	A	NR	NR	A
A	A	A	NR	NR	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR		
			NR		
	NR				
	NR				
			NR		
			NR		
			NR		
			NR		
NR	NR		NR	NR	NR
NR	NR		NR	NR	NR
BB	BBB	BBB	BBB	BBB	BBB
B	B	B	B	B	B
BB	BB	BB	BB	BB	BB
BB	BBB	BBB	BBB	BBB	BBB
BB	BB	BB	BB	BB	BB
NR	NR	NR	A	BBB	BBB
NR	NR	NR	A	BBB	BBB
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
BBB	A	A	A	A	A
BBB	BBB	BB	BBB	BBB	BBB
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
A	A	BBB	A	A	A
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
BBB	BBB	BB	BBB	BBB	BBB
A	A	BBB	A	A	A
AA	AA	A	AA	AA	AA
BBB	A	A	A	A	A
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BB

NR	NR	NR	NR	3 Financials
			NR	Financials
NR	NR	NR	NR	3 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
NR	NR	NR	NR	2 Financials
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Health Care
			NR	Health Care
			NR	2 Health Care
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	2 Industrials
			NR	2 Industrials
			NR	Industrials
			NR	2 Industrials
			NR	2 Industrials
			NR	2 Oil & Gas
			NR	Oil & Gas
			NR	2 Oil & Gas
			NR	Utilities
			NR	Utilities
NR	NR	BB	BBB	6 Utilities
			NR	Utilities
NR	NR	CCC	BB	6 Utilities
NR	NR	B	BBB	6 Utilities
			NR	Utilities
NR	NR	BB	BBB	6 Utilities
NR	NR	B	BB	6 Utilities
			NR	3 Utilities
			NR	3 Utilities
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Industrials
BB	BB	BB	AA	8 Consumer Services
A	A	A	AA	7 Consumer Services
			NR	Consumer Services
A	A	A	AA	7 Consumer Services
BBB	BBB	BBB	A	4 Consumer Services
BBB	BBB	BBB	A	4 Consumer Services
A	A	A	AA	7 Consumer Services
			NR	Consumer Services
BB	BB	BB	AA	8 Consumer Services
BBB	BBB	BBB	AA	8 Consumer Services
			NR	Consumer Services
A	A	A	AA	7 Consumer Services
BBB	BBB	BBB	A	4 Consumer Services
BB	BB	BB	AA	9 Financials
A	A	A	AA	8 Financials
BBB	BBB	BBB	AA	8 Financials
A	A	A	AA	8 Financials
BBB	BBB	BBB	AA	8 Financials
BBB	BBB	BBB	AA	8 Financials
A	A	A	AA	8 Financials
BB	BB	BB	AA	9 Financials
BBB	BBB	BBB	AA	8 Financials
A	A	A	AA	8 Financials
			NR	Financials
			NR	Consumer Services
BB	NR	BB	A	4 Consumer Services
BB	NR	BBB	AA	14 Consumer Services
			NR	Consumer Services
BB	NR	A	AA	14 Consumer Services
BB	NR	BBB	AA	14 Consumer Services
BB	NR	A	AA	14 Consumer Services
BB	NR	NR	BBB	7 Financials

N.Amer	United States	AA	BBB	Thin	Thin	Thin	DocAdj
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	AA	BBB				
N.Amer	United States	AA	BBB	Thin	Thin	CcyGrp	CcyGrp
E.Eur	Russian Federation	BB		Thin	Thin	Thin	Thin
E.Eur	Russian Federation	BB		Thin	Thin	Thin	Thin
Caribbean	Puerto Rico						
Caribbean	Puerto Rico						
Caribbean	Puerto Rico						
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB				
N.Amer	United States	CCC	BBB		Thin		Thin
N.Amer	United States	CCC	BBB		Thin		Thin
Asia	Japan		BB				
Asia	Japan		BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	Canada	BBB	A		Thin	Thin	Thin
N.Amer	Canada	BBB	A				
N.Amer	Canada	BBB	A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A				
N.Amer	United States	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A		Thin	Thin	Thin
Europe	Austria	BBB	AA				
Europe	Austria	BBB	AA				
Europe	Austria	BBB	AA				
Europe	Austria	BBB	AA				
Europe	Austria	BBB	AA				
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA	DocAdj	DocAdj	DocAdj	CcyGrp
Europe	France	BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	France	BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	France	BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	France	BBB	CCC				
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Oceania	Australia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB				
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	Entity Tier	DocAdj	Entity Tier

DocAdj	DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin					
	Thin					
	Thin					
	Thin					
	Thin	Thin	Thin			
	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp			
Thin	CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

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WESTLBAUDMM	31-Jul-08 WESTLB
WESTLBCHFCR	31-Jul-08 WESTLB
WESTLBCHFMM	31-Jul-08 WESTLB
WESTLBEURCR	31-Jul-08 WESTLB
WESTLBEURMM	31-Jul-08 WESTLB
WESTLBEURMR	31-Jul-08 WESTLB
WESTLBEURXR	31-Jul-08 WESTLB
WESTLBGBPMM	31-Jul-08 WESTLB
WESTLBHKDCR	31-Jul-08 WESTLB
WESTLBHKDMM	31-Jul-08 WESTLB
WESTLBJPYCR	31-Jul-08 WESTLB
WESTLBJPYMM	31-Jul-08 WESTLB
WESTLBNZDCR	31-Jul-08 WESTLB
WESTLBNZDMM	31-Jul-08 WESTLB
WESTLBUSDCR	31-Jul-08 WESTLB
WESTLBUSDMM	31-Jul-08 WESTLB
WESTLBUSDMR	31-Jul-08 WESTLB
WESTLBUSDXR	31-Jul-08 WESTLB
WESTLBAUDMM	31-Jul-08 WESTLB
WESTLBDKKMM	31-Jul-08 WESTLB
WESTLBEURCR	31-Jul-08 WESTLB
WESTLBEURMM	31-Jul-08 WESTLB
WESTLBEURMR	31-Jul-08 WESTLB
WESTLBEURXR	31-Jul-08 WESTLB
WESTLBGBPCR	31-Jul-08 WESTLB
WESTLBGBPMM	31-Jul-08 WESTLB
WESTLBHKDMM	31-Jul-08 WESTLB
WESTLBJPYCR	31-Jul-08 WESTLB
WESTLBJPYMM	31-Jul-08 WESTLB
WESTLBTWDMM	31-Jul-08 WESTLB
WESTLBUSDCR	31-Jul-08 WESTLB
WESTLBUSDMM	31-Jul-08 WESTLB
WESTLBUSDMR	31-Jul-08 WESTLB
WESTUNAUDMR	31-Jul-08 WESTUN
WESTUNEURCR	31-Jul-08 WESTUN
WESTUNEURMM	31-Jul-08 WESTUN
WESTUNEURMR	31-Jul-08 WESTUN
WESTUNGBPMR	31-Jul-08 WESTUN
WESTUNHKDMR	31-Jul-08 WESTUN
WESTUNJPYMR	31-Jul-08 WESTUN
WESTUNSGDMR	31-Jul-08 WESTUN
WESTUNTWDMR	31-Jul-08 WESTUN
WESTUNUSDCR	31-Jul-08 WESTUN
WESTUNUSDMR	31-Jul-08 WESTUN
WESTUNUSDXR	31-Jul-08 WESTUN
WESWAT-SvcsLtdEURCR	31-Jul-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdEURMM	31-Jul-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdEURMR	31-Jul-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdGBPCR	31-Jul-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdGBPMM	31-Jul-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdUSDCR	31-Jul-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdUSDMM	31-Jul-08 WESWAT-SvcsLtd
WFCEURCR	31-Jul-08 WFC
WFCEURMM	31-Jul-08 WFC
WFCEURMR	31-Jul-08 WFC
WFCUSDCR	31-Jul-08 WFC
WFCUSDMM	31-Jul-08 WFC
WFCUSDMR	31-Jul-08 WFC
WFCAUDMR	31-Jul-08 WFC
WFCAUDXR	31-Jul-08 WFC
WFCCADMR	31-Jul-08 WFC
WFCCHFMR	31-Jul-08 WFC
WFCEURCR	31-Jul-08 WFC
WFCEURMM	31-Jul-08 WFC
WFCEURMR	31-Jul-08 WFC
WFCEURXR	31-Jul-08 WFC
WFCGBPMM	31-Jul-08 WFC
WFCGBPMR	31-Jul-08 WFC
WFCGBPXR	31-Jul-08 WFC
WFCHKDMR	31-Jul-08 WFC
WFCHKDXR	31-Jul-08 WFC
WFCJPYMR	31-Jul-08 WFC
WFCJPYXR	31-Jul-08 WFC
WFCNZDMR	31-Jul-08 WFC

WestLB AG	DMFCCI	SNRFOR	AUD
WestLB AG	DMFCCI	SNRFOR	CHF
WestLB AG	DMFCCI	SNRFOR	CHF
WestLB AG	DMFCCI	SNRFOR	EUR
WestLB AG	DMFCCI	SNRFOR	EUR
WestLB AG	DMFCCI	SNRFOR	EUR
WestLB AG	DMFCCI	SNRFOR	EUR
WestLB AG	DMFCCI	SNRFOR	GBP
WestLB AG	DMFCCI	SNRFOR	HKD
WestLB AG	DMFCCI	SNRFOR	HKD
WestLB AG	DMFCCI	SNRFOR	JPY
WestLB AG	DMFCCI	SNRFOR	JPY
WestLB AG	DMFCCI	SNRFOR	NZD
WestLB AG	DMFCCI	SNRFOR	NZD
WestLB AG	DMFCCI	SNRFOR	USD
WestLB AG	DMFCCI	SNRFOR	USD
WestLB AG	DMFCCI	SNRFOR	USD
WestLB AG	DMFCCI	SNRFOR	USD
WestLB AG	DMFCCI	SUBLT2	AUD
WestLB AG	DMFCCI	SUBLT2	DKK
WestLB AG	DMFCCI	SUBLT2	EUR
WestLB AG	DMFCCI	SUBLT2	EUR
WestLB AG	DMFCCI	SUBLT2	EUR
WestLB AG	DMFCCI	SUBLT2	EUR
WestLB AG	DMFCCI	SUBLT2	GBP
WestLB AG	DMFCCI	SUBLT2	GBP
WestLB AG	DMFCCI	SUBLT2	HKD
WestLB AG	DMFCCI	SUBLT2	JPY
WestLB AG	DMFCCI	SUBLT2	JPY
WestLB AG	DMFCCI	SUBLT2	TWD
WestLB AG	DMFCCI	SUBLT2	USD
WestLB AG	DMFCCI	SUBLT2	USD
WestLB AG	DMFCCI	SUBLT2	USD
Westn Un Co	9EEH82	SNRFOR	AUD
Westn Un Co	9EEH82	SNRFOR	EUR
Westn Un Co	9EEH82	SNRFOR	EUR
Westn Un Co	9EEH82	SNRFOR	EUR
Westn Un Co	9EEH82	SNRFOR	GBP
Westn Un Co	9EEH82	SNRFOR	HKD
Westn Un Co	9EEH82	SNRFOR	JPY
Westn Un Co	9EEH82	SNRFOR	SGD
Westn Un Co	9EEH82	SNRFOR	TWD
Westn Un Co	9EEH82	SNRFOR	USD
Westn Un Co	9EEH82	SNRFOR	USD
Westn Un Co	9EEH82	SNRFOR	USD
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	EUR
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	EUR
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	EUR
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	GBP
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	GBP
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	USD
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	USD
Wells Fargo & Co	9DDGBA	PREFT1	EUR
Wells Fargo & Co	9DDGBA	PREFT1	EUR
Wells Fargo & Co	9DDGBA	PREFT1	EUR
Wells Fargo & Co	9DDGBA	PREFT1	USD
Wells Fargo & Co	9DDGBA	PREFT1	USD
Wells Fargo & Co	9DDGBA	PREFT1	USD
Wells Fargo & Co	9DDGBA	SNRFOR	AUD
Wells Fargo & Co	9DDGBA	SNRFOR	AUD
Wells Fargo & Co	9DDGBA	SNRFOR	CAD
Wells Fargo & Co	9DDGBA	SNRFOR	CHF
Wells Fargo & Co	9DDGBA	SNRFOR	EUR
Wells Fargo & Co	9DDGBA	SNRFOR	EUR
Wells Fargo & Co	9DDGBA	SNRFOR	EUR
Wells Fargo & Co	9DDGBA	SNRFOR	EUR
Wells Fargo & Co	9DDGBA	SNRFOR	GBP
Wells Fargo & Co	9DDGBA	SNRFOR	GBP
Wells Fargo & Co	9DDGBA	SNRFOR	GBP
Wells Fargo & Co	9DDGBA	SNRFOR	HKD
Wells Fargo & Co	9DDGBA	SNRFOR	HKD
Wells Fargo & Co	9DDGBA	SNRFOR	JPY
Wells Fargo & Co	9DDGBA	SNRFOR	JPY
Wells Fargo & Co	9DDGBA	SNRFOR	NZD

MM	Composite	0.30%	0.29%	0.46%	0.49%	0.57%	0.61%
CR	Composite	0.003007915	0.002980903	0.004396411	0.005043462	0.005877796	0.006405466
MM	Composite	0.30%	0.29%	0.42%	0.48%	0.56%	0.61%
CR	Composite	0.003007915	0.002980903	0.004396411	0.005043462	0.005877796	0.006405466
MM	Composite	0.30%	0.29%	0.42%	0.48%	0.56%	0.61%
MR	Composite	0.30%	0.28%	0.42%	0.48%	0.56%	0.61%
XR	Composite	0.003007915	0.002727526	0.004024809	0.004614767	0.005378184	0.005861001
MM	Composite	0.30%	0.29%	0.42%	0.48%	0.56%	0.61%
CR	Composite	0.30%	0.30%	0.44%	0.50%	0.59%	0.64%
MM	Composite	0.30%	0.29%	0.42%	0.48%	0.56%	0.61%
CR	Composite	0.30%	0.29%	0.49%	0.49%	0.57%	0.61%
MM	Composite	0.30%	0.29%	0.47%	0.49%	0.57%	0.61%
CR	Composite	0.30%	0.30%	0.44%	0.50%	0.59%	0.64%
MM	Composite	0.30%	0.29%	0.42%	0.48%	0.56%	0.61%
CR	Composite	0.003007915	0.002980903	0.004396411	0.005043462	0.005877796	0.006405466
MM	Composite	0.30%	0.29%	0.42%	0.48%	0.56%	0.61%
MR	Composite	0.30%	0.28%	0.42%	0.48%	0.56%	0.61%
XR	Composite						
MM	Composite	0.006406709	0.00685518	0.009375742	0.010900293	0.012462409	0.013498903
MM	Composite	0.006406709	0.006801473	0.009341235	0.010865793	0.012410222	0.013446189
CR	Composite	0.006406709	0.007108857	0.009745866	0.011333944	0.012950625	0.014029992
MM	Composite	0.006406709	0.006801473	0.009341235	0.010865793	0.012410222	0.013446189
MR	Composite						
XR	Composite						
CR	Composite	0.64%	0.71%	0.97%	1.13%	1.30%	1.40%
MM	Composite	0.64%	0.68%	0.93%	1.09%	1.24%	1.34%
MM	Composite	0.64%	0.68%	0.93%	1.09%	1.24%	1.34%
CR	Composite						
MM	Composite	0.64%	0.69%	0.94%	1.09%	1.25%	1.35%
MM	Composite	0.64%	0.68%	0.93%	1.09%	1.24%	1.34%
CR	Composite	0.64%	0.71%	0.97%	1.13%	1.30%	1.40%
MM	Composite	0.006406709	0.006801473	0.009341235	0.010865793	0.012410222	0.013446189
MR	Composite	0.64%	0.68%	0.93%	1.08%	1.23%	1.33%
MR	Composite	0.33%	0.33%	0.57%	0.72%	0.74%	0.92%
CR	Composite	0.35%	0.35%	0.59%	0.76%	0.78%	0.97%
MM	Composite	0.34%	0.34%	0.57%	0.73%	0.75%	0.93%
MR	Composite	0.33%	0.33%	0.57%	0.72%	0.74%	0.92%
MR	Composite	0.33%	0.33%	0.57%	0.72%	0.74%	0.92%
MR	Composite	0.33%	0.33%	0.57%	0.72%	0.74%	0.92%
MR	Composite	0.33%	0.33%	0.57%	0.72%	0.74%	0.92%
MR	Composite	0.33%	0.33%	0.57%	0.72%	0.74%	0.92%
MR	Composite	0.33%	0.33%	0.57%	0.72%	0.74%	0.92%
CR	Composite						
MR	Composite	0.33%	0.33%	0.57%	0.72%	0.74%	0.92%
XR	Composite	0.32%	0.32%	0.54%	0.69%	0.72%	0.88%
CR	Composite	0.81%	0.81%	0.81%	0.81%	0.81%	0.81%
MM	Composite	0.78%	0.78%	0.78%	0.78%	0.78%	0.78%
MR	Composite						
CR	Composite	0.81%	0.81%	0.81%	0.81%	0.81%	0.81%
MM	Composite	0.78%	0.78%	0.78%	0.78%	0.78%	0.78%
CR	Composite	0.81%	0.81%	0.81%	0.81%	0.81%	0.81%
MM	Composite	0.78%	0.78%	0.78%	0.78%	0.78%	0.78%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	1.62%	1.62%	1.66%	1.70%	1.84%	1.84%
MR	Composite	0.57%	0.65%	0.78%	0.90%	0.98%	1.06%
XR	Composite	0.005679651	0.006459307	0.007819514	0.008973664	0.00942095	0.010230129
MR	Composite	0.57%	0.64%	0.79%	0.90%	0.99%	1.05%
MR	Composite	0.57%	0.64%	0.79%	0.90%	0.99%	1.05%
CR	Composite	0.005679651	0.006902156	0.008347002	0.009471098	0.010398504	0.011042685
MM	Composite	0.57%	0.64%	0.80%	0.91%	1.00%	1.06%
MR	Composite	0.57%	0.64%	0.79%	0.90%	0.99%	1.05%
XR	Composite	0.57%	0.67%	0.76%	0.87%	0.95%	1.00%
MM	Composite						
MR	Composite	0.57%	0.64%	0.79%	0.90%	0.99%	1.05%
XR	Composite	0.57%	0.67%	0.76%	0.87%	0.95%	1.00%
MR	Composite	0.57%	0.64%	0.79%	0.90%	0.99%	1.05%
XR	Composite	0.57%	0.67%	0.76%	0.87%	0.95%	1.00%
MR	Composite	0.57%	0.65%	0.78%	0.90%	0.98%	1.05%
XR	Composite	0.57%	0.65%	0.78%	0.90%	0.98%	1.05%
MR	Composite	0.57%	0.64%	0.79%	0.90%	0.99%	1.05%

0.006459071	0.66%	0.69%	0.68%	0.83%	0.4 NR	BBB
0.006712298	0.00686551	0.007093912	0.006809907	0.008287232	0.4 NR	A
0.006432347	0.66%	0.68%	0.68%	0.83%	0.4 NR	AA
0.006712298	0.00686551	0.007093912	0.006809907	0.008287232	0.4 NR	A
0.006432347	0.66%	0.68%	0.68%	0.83%	0.4 NR	AA
0.006376683	0.65%	0.67%	0.68%	0.83%	0.4 NR	A
0.006141753	0.006281941	0.00649093	0.006809907	0.008287232	0.4 NR	A
0.006432347	0.66%	0.68%	0.68%	0.83%	0.4 NR	AA
0.006712298	0.69%	0.71%	0.68%	0.83%	0.4 NR	A
0.006432347	0.66%	0.68%	0.68%	0.83%	0.4 NR	AA
0.006459071	0.66%	0.69%	0.68%	0.83%	0.4 NR	BBB
0.006459071	0.66%	0.69%	0.68%	0.83%	0.4 NR	BBB
0.006712298	0.69%	0.71%	0.68%	0.83%	0.4 NR	A
0.006432347	0.66%	0.68%	0.68%	0.83%	0.4 NR	AA
0.006712298	0.00686551	0.007093912	0.006809907	0.008287232	0.4 NR	A
0.006432347	0.66%	0.68%	0.68%	0.83%	0.4 NR	AA
0.006376683	0.65%	0.67%	0.68%	0.83%	0.4 NR	A
					0.4	
0.013690286	0.013874742	0.014642442	0.01605	0.017065	0.2 NR	BB
0.013631336	0.013820873	0.014642442	0.01605	0.017065	0.2 NR	A
0.014225639	0.014420804	0.014642442	0.01605	0.017065	0.2 NR	BBB
0.013631336	0.013820873	0.014642442	0.01605	0.017065	0.2 NR	A
					0.2	
					0.2	
0.014225639	1.44%	1.46%	1.60%	1.71%	0.2 NR	BBB
0.013631336	1.38%	1.46%	1.60%	1.71%	0.2 NR	A
0.013631336	1.38%	1.46%	1.60%	1.71%	0.2 NR	A
					0.2	
0.013690286	1.39%	1.46%	1.60%	1.71%	0.2 NR	BB
0.013631336	1.38%	1.46%	1.60%	1.71%	0.2 NR	A
0.014225639	1.44%	1.46%	1.60%	1.71%	0.2 NR	BBB
0.013631336	0.013820873	0.014642442	0.01605	0.017065	0.2 NR	A
0.013514357	1.37%	1.46%	1.60%	1.71%	0.2 NR	BBB
0.009827005	1.00%	1.52%	1.57%	1.64%	0.388888888	CCC
0.01035675	1.05%	1.52%	1.57%	1.64%	0.388888888	B
0.00994248	1.01%	1.52%	1.57%	1.64%	0.388888888	B
0.009831594	1.00%	1.52%	1.57%	1.64%	0.388888888	BB
0.009831594	1.00%	1.52%	1.57%	1.64%	0.388888888	BB
0.009831594	1.00%	1.52%	1.57%	1.64%	0.388888888	BB
0.009827005	1.00%	1.52%	1.57%	1.64%	0.388888888	CCC
0.009831594	1.00%	1.52%	1.57%	1.64%	0.388888888	BB
0.009831594	1.00%	1.52%	1.57%	1.64%	0.388888888	BB
					0.388888888	
0.009831594	1.00%	1.52%	1.57%	1.64%	0.388888888	BB
0.009476426	0.96%	1.52%	1.57%	1.64%	0.388888888	B
0.81%	0.81%	0.81%	0.81%	0.81%	0.389999998	
0.78%	0.78%	0.78%	0.78%	0.78%	0.389999998	
					0.389999998	
0.81%	0.81%	0.81%	0.81%	0.81%	0.389999998	
0.78%	0.78%	0.78%	0.78%	0.78%	0.389999998	
0.81%	0.81%	0.81%	0.81%	0.81%	0.389999998	
0.78%	0.78%	0.78%	0.78%	0.78%	0.389999998	
					0.1	
					0.1	
					0.1	
					0.1	
					0.1	
1.84%	1.84%	1.84%	1.84%	1.84%	0.1	NR
0.010461521	1.04%	1.19%	1.18%	1.21%	0.4 BB	BBB
0.010076096	0.010415457	0.011885	0.011816204	0.0120975	0.4 BB	BBB
0.010550869	1.05%	1.20%	1.19%	1.21%	0.4 BB	AA
0.010550869	1.05%	1.20%	1.19%	1.21%	0.4 BB	AA
0.01110089	0.011089839	0.012585754	0.012483628	0.0120975	0.4 BB	A
0.010656855	1.06%	1.21%	1.20%	1.21%	0.4 BB	A
0.010550869	1.05%	1.20%	1.19%	1.21%	0.4 BB	AA
0.010157315	1.01%	1.15%	1.14%	1.21%	0.4 BB	A
					0.4	
0.010550869	1.05%	1.20%	1.19%	1.21%	0.4 BB	AA
0.010157315	1.01%	1.15%	1.14%	1.21%	0.4 BB	A
0.010550869	1.05%	1.20%	1.19%	1.21%	0.4 BB	AA
0.010157315	1.01%	1.15%	1.14%	1.21%	0.4 BB	A
0.010452159	1.04%	1.19%	1.18%	1.21%	0.4 BB	BBB
0.010452159	1.04%	1.19%	1.18%	1.21%	BB	BBB
0.010550869	1.05%	1.20%	1.19%	1.21%	0.4 BB	AA

A	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
AA	AA	AA	A	AA	A
A	A	A	AA	A	BBB
AA	AA	AA	A	AA	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BB
A	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	BB	A
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	BBB	A
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BB	BBB
A	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
BBB	A	A	A	BBB	A
			B		
			BB		
			B		
			BB		
			B		
			BB		
NR	NR		NR		
BBB	BBB	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
AA	AA	AA	AA	AA	AA

BB	NR	NR	BBB	7 Financials
BBB	NR	NR	A	7 Financials
A	NR	NR	BBB	7 Financials
BBB	NR	NR	A	7 Financials
A	NR	NR	BBB	7 Financials
BBB	NR	NR	BBB	7 Financials
BBB	NR	NR	BBB	7 Financials
A	NR	NR	BBB	7 Financials
BBB	NR	NR	A	7 Financials
A	NR	NR	BBB	7 Financials
BB	NR	NR	BBB	7 Financials
BB	NR	NR	BBB	7 Financials
BBB	NR	NR	A	7 Financials
A	NR	NR	BBB	7 Financials
BBB	NR	NR	A	7 Financials
A	NR	NR	BBB	7 Financials
BBB	NR	NR	BBB	7 Financials
			NR	Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
			NR	Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
			NR	Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	10 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
			NR	Financials
NR	NR	NR	A	7 Financials
NR	NR	NR	A	7 Financials
			CCC	3 Utilities
			CCC	3 Utilities
			NR	Utilities
			CCC	3 Utilities
			CCC	3 Utilities
			CCC	3 Utilities
			CCC	3 Utilities
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
BB	BB	NR	A	3 Financials
BB	BB	NR	A	4 Financials
A	A	NR	AA	10 Financials
A	A	NR	AA	10 Financials
BBB	BBB	NR	AA	10 Financials
BBB	BBB	NR	AA	10 Financials
A	A	NR	AA	10 Financials
BBB	BBB	NR	A	4 Financials
			NR	Financials
A	A	NR	AA	10 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	AA	10 Financials
BBB	BBB	NR	A	4 Financials
BB	BB	NR	AA	12 Financials
BB	BB	NR	AA	12 Financials
A	A	NR	AA	10 Financials

Europe	Germany	A	AA	Thin	Entity Tier	CcyGrp	Entity Tier
Europe	Germany	A	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	Entity Tier	DocAdj	Entity Tier
Europe	Germany	A	AA	Thin	Entity Tier	CcyGrp	Entity Tier
Europe	Germany	A	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	CcyGrp	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA				
Europe	Germany	A	AA	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Germany	A	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Germany	A	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA		DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA				
N.Amer	United States	A	AA		CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA		DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA		Thin	Thin	Thin
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
	DocAdj					
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CcyGrp	CcyGrp	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
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WFCSEKMR	31-Jul-08 WFC
WFCSEKXR	31-Jul-08 WFC
WFCSGDMR	31-Jul-08 WFC
WFCTWDMR	31-Jul-08 WFC
WFCUSDCR	31-Jul-08 WFC
WFCUSDMM	31-Jul-08 WFC
WFCUSDMR	31-Jul-08 WFC
WFCUSDXR	31-Jul-08 WFC
WFCAUDMR	31-Jul-08 WFC
WFCDKKMR	31-Jul-08 WFC
WFCEURCR	31-Jul-08 WFC
WFCEURMM	31-Jul-08 WFC
WFCEURMR	31-Jul-08 WFC
WFCEURXR	31-Jul-08 WFC
WFCGBPMR	31-Jul-08 WFC
WFCHKDMR	31-Jul-08 WFC
WFCJPYMR	31-Jul-08 WFC
WFCSGDMR	31-Jul-08 WFC
WFCTWDMR	31-Jul-08 WFC
WFCUSDCR	31-Jul-08 WFC
WFCUSDMM	31-Jul-08 WFC
WFCUSDMR	31-Jul-08 WFC
WFCUSDXR	31-Jul-08 WFC
WFC-BankNAUSDCR	31-Jul-08 WFC-BankNA
WFC-BankNAUSDMM	31-Jul-08 WFC-BankNA
WFC-BankNAUSDMR	31-Jul-08 WFC-BankNA
WFC-BankNAUSDXR	31-Jul-08 WFC-BankNA
WFC-BankNAUSDMM	31-Jul-08 WFC-BankNA
WFC-BankNAUSDMR	31-Jul-08 WFC-BankNA
WFC-BankNAUSDXR	31-Jul-08 WFC-BankNA
WFTAUDMR	31-Jul-08 WFT
WFTCADMR	31-Jul-08 WFT
WFTCHFMR	31-Jul-08 WFT
WFTEURCR	31-Jul-08 WFT
WFTEURMR	31-Jul-08 WFT
WFTEURXR	31-Jul-08 WFT
WFTGBPMR	31-Jul-08 WFT
WFTHKDMR	31-Jul-08 WFT
WFTJPYMR	31-Jul-08 WFT
WFTTWDMR	31-Jul-08 WFT
WFTUSDCR	31-Jul-08 WFT
WFTUSDMR	31-Jul-08 WFT
WFTUSDXR	31-Jul-08 WFT
WFT-IncCHFMR	31-Jul-08 WFT-Inc
WFT-IncEURCR	31-Jul-08 WFT-Inc
WFT-IncEURMM	31-Jul-08 WFT-Inc
WFT-IncEURMR	31-Jul-08 WFT-Inc
WFT-IncEURXR	31-Jul-08 WFT-Inc
WFT-IncGBPMR	31-Jul-08 WFT-Inc
WFT-IncJPYMR	31-Jul-08 WFT-Inc
WFT-IncUSDCR	31-Jul-08 WFT-Inc
WFT-IncUSDMM	31-Jul-08 WFT-Inc
WFT-IncUSDMR	31-Jul-08 WFT-Inc
WFT-IncUSDXR	31-Jul-08 WFT-Inc
WFTCNCADMR	31-Jul-08 WFTCN
WFTCNUSDMR	31-Jul-08 WFTCN
WHARFAUDMR	31-Jul-08 WHARF
WHARFCHFCR	31-Jul-08 WHARF
WHARFEURCR	31-Jul-08 WHARF
WHARFEURMM	31-Jul-08 WHARF
WHARFEURMR	31-Jul-08 WHARF
WHARFHKDCR	31-Jul-08 WHARF
WHARFHKDMR	31-Jul-08 WHARF
WHARFJPYCR	31-Jul-08 WHARF
WHARFTWDMR	31-Jul-08 WHARF
WHARFUSDCR	31-Jul-08 WHARF
WHARFUSDMM	31-Jul-08 WHARF
WHARFUSDMR	31-Jul-08 WHARF
WHARFUSDXR	31-Jul-08 WHARF
WHARF-IntFinEURCR	31-Jul-08 WHARF-IntFin
WHARF-IntFinUSDCR	31-Jul-08 WHARF-IntFin
WHARF-IntFinUSDMR	31-Jul-08 WHARF-IntFin
WHRAUDCR	31-Jul-08 WHR
WHRAUDMR	31-Jul-08 WHR

Wells Fargo & Co	9DDGBA	SNRFOR	SEK
Wells Fargo & Co	9DDGBA	SNRFOR	SEK
Wells Fargo & Co	9DDGBA	SNRFOR	SGD
Wells Fargo & Co	9DDGBA	SNRFOR	TWD
Wells Fargo & Co	9DDGBA	SNRFOR	USD
Wells Fargo & Co	9DDGBA	SNRFOR	USD
Wells Fargo & Co	9DDGBA	SNRFOR	USD
Wells Fargo & Co	9DDGBA	SNRFOR	USD
Wells Fargo & Co	9DDGBA	SUBLT2	AUD
Wells Fargo & Co	9DDGBA	SUBLT2	DKK
Wells Fargo & Co	9DDGBA	SUBLT2	EUR
Wells Fargo & Co	9DDGBA	SUBLT2	EUR
Wells Fargo & Co	9DDGBA	SUBLT2	EUR
Wells Fargo & Co	9DDGBA	SUBLT2	EUR
Wells Fargo & Co	9DDGBA	SUBLT2	GBP
Wells Fargo & Co	9DDGBA	SUBLT2	HKD
Wells Fargo & Co	9DDGBA	SUBLT2	JPY
Wells Fargo & Co	9DDGBA	SUBLT2	SGD
Wells Fargo & Co	9DDGBA	SUBLT2	TWD
Wells Fargo & Co	9DDGBA	SUBLT2	USD
Wells Fargo & Co	9DDGBA	SUBLT2	USD
Wells Fargo & Co	9DDGBA	SUBLT2	USD
Wells Fargo & Co	9DDGBA	SUBLT2	USD
Wells Fargo Bk NA	9DDH8V	SNRFOR	USD
Wells Fargo Bk NA	9DDH8V	SNRFOR	USD
Wells Fargo Bk NA	9DDH8V	SNRFOR	USD
Wells Fargo Bk NA	9DDH8V	SNRFOR	USD
Wells Fargo Bk NA	9DDH8V	SUBLT2	USD
Wells Fargo Bk NA	9DDH8V	SUBLT2	USD
Wells Fargo Bk NA	9DDH8V	SUBLT2	USD
Weatherford Intl Ltd	GPE58H	SNRFOR	AUD
Weatherford Intl Ltd	GPE58H	SNRFOR	CAD
Weatherford Intl Ltd	GPE58H	SNRFOR	CHF
Weatherford Intl Ltd	GPE58H	SNRFOR	EUR
Weatherford Intl Ltd	GPE58H	SNRFOR	EUR
Weatherford Intl Ltd	GPE58H	SNRFOR	EUR
Weatherford Intl Ltd	GPE58H	SNRFOR	GBP
Weatherford Intl Ltd	GPE58H	SNRFOR	HKD
Weatherford Intl Ltd	GPE58H	SNRFOR	JPY
Weatherford Intl Ltd	GPE58H	SNRFOR	TWD
Weatherford Intl Ltd	GPE58H	SNRFOR	USD
Weatherford Intl Ltd	GPE58H	SNRFOR	USD
Weatherford Intl Ltd	GPE58H	SNRFOR	USD
Weatherford Intl Inc	9DB77B	SNRFOR	CHF
Weatherford Intl Inc	9DB77B	SNRFOR	EUR
Weatherford Intl Inc	9DB77B	SNRFOR	EUR
Weatherford Intl Inc	9DB77B	SNRFOR	EUR
Weatherford Intl Inc	9DB77B	SNRFOR	EUR
Weatherford Intl Inc	9DB77B	SNRFOR	GBP
Weatherford Intl Inc	9DB77B	SNRFOR	JPY
Weatherford Intl Inc	9DB77B	SNRFOR	USD
Weatherford Intl Inc	9DB77B	SNRFOR	USD
Weatherford Intl Inc	9DB77B	SNRFOR	USD
Weatherford Intl Inc	9DB77B	SNRFOR	USD
West Fraser Timber Co Ltd	9E7AC9	SNRFOR	CAD
West Fraser Timber Co Ltd	9E7AC9	SNRFOR	USD
Wharf Hldgs Ltd	9F847C	SNRFOR	AUD
Wharf Hldgs Ltd	9F847C	SNRFOR	CHF
Wharf Hldgs Ltd	9F847C	SNRFOR	EUR
Wharf Hldgs Ltd	9F847C	SNRFOR	EUR
Wharf Hldgs Ltd	9F847C	SNRFOR	EUR
Wharf Hldgs Ltd	9F847C	SNRFOR	HKD
Wharf Hldgs Ltd	9F847C	SNRFOR	HKD
Wharf Hldgs Ltd	9F847C	SNRFOR	JPY
Wharf Hldgs Ltd	9F847C	SNRFOR	TWD
Wharf Hldgs Ltd	9F847C	SNRFOR	USD
Wharf Hldgs Ltd	9F847C	SNRFOR	USD
Wharf Hldgs Ltd	9F847C	SNRFOR	USD
Wharf Hldgs Ltd	9F847C	SNRFOR	USD
Wharf Intl Fin Ltd	9F847D	SNRFOR	EUR
Wharf Intl Fin Ltd	9F847D	SNRFOR	USD
Wharf Intl Fin Ltd	9F847D	SNRFOR	USD
Whirlpool Corp	9F9652	SNRFOR	AUD
Whirlpool Corp	9F9652	SNRFOR	AUD

MR	Composite	0.57%	0.64%	0.79%	0.90%	0.99%	1.05%
XR	Composite	0.57%	0.67%	0.76%	0.87%	0.95%	1.00%
MR	Composite	0.57%	0.64%	0.79%	0.90%	0.99%	1.05%
MR	Composite	0.57%	0.64%	0.79%	0.90%	0.99%	1.05%
CR	Composite	0.005679651	0.006902156	0.008347002	0.009471098	0.010398504	0.011042685
MM	Composite	0.57%	0.64%	0.80%	0.91%	1.00%	1.06%
MR	Composite	0.57%	0.64%	0.79%	0.90%	0.99%	1.05%
XR	Composite	0.005679651	0.006723667	0.007637507	0.008666055	0.009514631	0.010012941
MR	Composite	0.82%	1.16%	1.24%	1.34%	1.40%	1.48%
MR	Composite	0.78%	1.16%	1.26%	1.34%	1.41%	1.48%
CR	Composite	0.82%	1.23%	1.33%	1.41%	1.49%	1.55%
MM	Composite	0.79%	1.18%	1.28%	1.35%	1.43%	1.49%
MR	Composite	0.007791682	0.011642487	0.012636219	0.013359442	0.014110186	0.014766506
XR	Composite						
MR	Composite	0.78%	1.16%	1.26%	1.34%	1.41%	1.48%
MR	Composite	0.007791682	0.011642487	0.012636219	0.013359442	0.014110186	0.014766506
MR	Composite	0.82%	1.16%	1.24%	1.34%	1.40%	1.48%
MR	Composite	0.78%	1.16%	1.26%	1.34%	1.41%	1.48%
MR	Composite	0.007791682	0.011642487	0.012636219	0.013359442	0.014110186	0.014766506
CR	Composite	0.82%	1.23%	1.33%	1.41%	1.49%	1.55%
MM	Composite						
MR	Composite	0.007791682	0.011642487	0.012636219	0.013359442	0.014110186	0.014766506
XR	Composite	0.75%	1.12%	1.22%	1.29%	1.36%	1.42%
CR	Composite						
MM	Composite	0.64%	0.64%	0.64%	0.88%	0.88%	0.95%
MR	Composite	0.64%	0.64%	0.64%	0.88%	0.88%	0.95%
XR	Composite	0.64%	0.64%	0.64%	0.88%	0.88%	0.95%
MM	Composite	0.005400452	0.0057575	0.007946835	0.01274	0.01367	0.01414
MR	Composite	0.54%	0.58%	0.79%	1.27%	1.37%	1.41%
XR	Composite	0.54%	0.58%	0.79%	1.27%	1.37%	1.41%
MR	Composite	0.32%	0.49%	0.57%	0.63%	0.72%	0.82%
MR	Composite	0.32%	0.49%	0.57%	0.64%	0.72%	0.82%
MR	Composite	0.003208333	0.004853238	0.0056962	0.006352642	0.007247152	0.008244549
CR	Composite	0.34%	0.51%	0.60%	0.67%	0.76%	0.87%
MR	Composite	0.32%	0.49%	0.57%	0.64%	0.72%	0.82%
XR	Composite						
MR	Composite	0.32%	0.49%	0.57%	0.64%	0.72%	0.82%
MR	Composite	0.32%	0.49%	0.57%	0.64%	0.72%	0.82%
MR	Composite	0.003208333	0.004853238	0.0056962	0.006348773	0.007244692	0.00824272
MR	Composite	0.003208333	0.004853238	0.0056962	0.006352642	0.007247152	0.008244549
CR	Composite	0.34%	0.51%	0.60%	0.67%	0.76%	0.87%
MR	Composite	0.003208333	0.004853238	0.0056962	0.006352642	0.007247152	0.008244549
XR	Composite	0.31%	0.47%	0.55%	0.61%	0.70%	0.79%
MR	Composite						
CR	Composite	0.50%	0.56%	0.61%	0.68%	0.77%	0.86%
MM	Composite						
MR	Composite	0.49%	0.53%	0.58%	0.66%	0.73%	0.82%
XR	Composite	0.00461582	0.005079402	0.005569784	0.0061819	0.006839988	0.007845899
MR	Composite	0.49%	0.53%	0.58%	0.66%	0.73%	0.82%
MR	Composite						
CR	Composite	0.50%	0.56%	0.61%	0.68%	0.77%	0.86%
MM	Composite						
MR	Composite	0.49%	0.53%	0.58%	0.66%	0.73%	0.82%
XR	Composite	0.46%	0.51%	0.56%	0.62%	0.68%	0.78%
MR	Composite						
MR	Composite	0.004169266	0.004169266	0.004169266	0.004169266	0.62%	0.62%
MR	Composite	0.82%	0.88%	0.97%	1.17%	1.35%	1.54%
CR	Composite	0.82%	0.88%	0.98%	1.16%	1.35%	1.54%
CR	Composite	0.82%	0.88%	0.98%	1.16%	1.35%	1.54%
MM	Composite	0.82%	0.84%	0.94%	1.13%	1.30%	1.48%
MR	Composite	0.82%	0.83%	0.93%	1.12%	1.29%	1.47%
CR	Composite	0.82%	0.88%	0.98%	1.16%	1.35%	1.54%
MR	Composite	0.82%	0.83%	0.93%	1.12%	1.29%	1.47%
CR	Composite	0.82%	0.88%	0.97%	1.17%	1.35%	1.54%
MR	Composite	0.008159177	0.008332846	0.009277485	0.011193471	0.012857053	0.01466104
CR	Composite	0.82%	0.88%	0.98%	1.16%	1.35%	1.54%
MM	Composite	0.008159177	0.00842056	0.009375143	0.011311297	0.01299239	0.014815367
MR	Composite	0.82%	0.83%	0.93%	1.12%	1.29%	1.47%
XR	Composite						
CR	Composite	0.84%	0.91%	1.08%	1.21%	1.41%	1.60%
CR	Composite	0.84%	0.91%	1.08%	1.21%	1.41%	1.60%
MR	Composite						
CR	Composite	0.72%	0.78%	1.03%	1.17%	1.33%	1.44%
MR	Composite	0.72%	0.78%	1.03%	1.13%	1.26%	1.37%

0.010550869	1.05%	1.20%	1.19%	1.21%	0.4 BB	AA
0.010157315	1.01%	1.15%	1.14%	1.21%	0.4 BB	A
0.010550869	1.05%	1.20%	1.19%	1.21%	0.4 BB	AA
0.010550869	1.05%	1.20%	1.19%	1.21%	0.4 BB	AA
0.01110089	0.011089839	0.012585754	0.012483628	0.0120975	0.4 BB	A
0.010656855	1.06%	1.21%	1.20%	1.21%	0.4 BB	A
0.010550869	1.05%	1.20%	1.19%	1.21%	0.4 BB	AA
0.010157315	0.010147203	0.011515965	0.01142252	0.0120975	0.4 BB	A
0.01464338	1.47%	1.70%	1.65%	1.66%	0.2 BBB	BBB
0.014640136	1.47%	1.70%	1.65%	1.66%	0.2 A	AA
0.015410669	1.55%	1.70%	1.65%	1.66%	0.2 BBB	A
0.014794242	1.49%	1.70%	1.65%	1.66%	0.2 BBB	A
0.014640136	0.014708395	0.017	0.01655	0.0166	0.2 A	AA
					0.2	
0.014640136	1.47%	1.70%	1.65%	1.66%	0.2 A	AA
0.014640136	0.014708395	0.017	0.01655	0.0166	0.2 A	AA
0.01464338	1.47%	1.70%	1.65%	1.66%	0.2 BBB	BBB
0.014640136	1.47%	1.70%	1.65%	1.66%	0.2 A	AA
0.014640136	0.014708395	0.017	0.01655	0.0166	0.2 A	AA
0.015410669	1.55%	1.70%	1.65%	1.66%	0.2 BBB	A
					0.2	
0.014640136	0.014708395	0.017	0.01655	0.0166	0.2 A	AA
0.014100762	1.42%	1.70%	1.65%	1.66%	0.2 BBB	A
					0.4	
0.010442983	1.09%	1.09%	1.09%	1.09%	0.4	
0.010442983	1.09%	1.09%	1.09%	1.09%	0.4	
0.010442983	1.09%	1.09%	1.09%	1.09%	0.4	
0.01419	0.010922289	0.010922289	0.010922289	0.010922289	0.25 NR	NR
0.01419	1.09%	1.09%	1.09%	1.09%	0.25 NR	NR
0.01419	1.09%	1.09%	1.09%	1.09%	0.25 NR	NR
0.0088383	0.93%	1.00%	1.02%	1.19%	0.4 BB	B
0.008838693	0.94%	1.00%	1.02%	1.19%	0.4 A	BBB
0.008838693	0.009377462	0.009955263	0.010191816	0.011929825	0.4 A	BBB
0.009311671	0.99%	1.05%	1.07%	1.26%	0.4 BBB	BB
0.008838693	0.94%	1.00%	1.02%	1.19%	0.4 A	BBB
					0.4	
0.008838693	0.94%	1.00%	1.02%	1.19%	0.4 A	BBB
0.008838693	0.94%	1.00%	1.02%	1.19%	0.4 A	BBB
0.0088383	0.009334433	0.009950263	0.010186816	0.011852591	0.4 BB	B
0.008838693	0.009377462	0.009955263	0.010191816	0.011929825	0.4 A	BBB
0.009311671	0.99%	1.05%	1.07%	1.26%	0.4 BBB	BB
0.008838693	0.009377462	0.009955263	0.010191816	0.011929825	0.4 A	BBB
0.008520179	0.90%	0.96%	0.98%	1.15%	0.4 BBB	BB
					0.4	
0.009210064	0.99%	1.12%	1.07%	1.37%	0.4 BBB	A
					0.4	
0.008751664	0.93%	1.03%	1.03%	1.37%	0.4 A	AA
0.84%	0.009200667	0.010254691	0.009801528	0.0137	0.4 BBB	A
0.88%	0.93%	1.03%	1.03%	1.37%	0.4 A	AA
					0.4	
0.92%	0.99%	1.12%	1.07%	1.37%	0.4 BBB	A
					0.4	
0.88%	0.93%	1.03%	1.03%	1.37%	0.4 A	AA
0.84%	0.92%	1.03%	0.98%	1.37%	0.4 BBB	A
					0.4	
0.62%	0.007090917	0.007090917	0.007090917	0.007090917	0.4	
1.67%	1.82%	1.84%	2.08%	1.70%	0.381249999 NR	BBB
1.67%	1.82%	1.84%	2.08%	1.70%	0.378571428 NR	AA
1.67%	1.82%	1.84%	2.08%	1.70%	0.378571428 NR	AA
1.61%	1.75%	1.77%	2.08%	1.70%	0.381249999 NR	A
1.59%	1.73%	1.75%	2.08%	1.70%	0.381249999 NR	A
1.67%	1.82%	1.84%	2.08%	1.70%	NR	AA
1.59%	1.73%	1.75%	2.08%	1.70%	0.381249999 NR	A
1.67%	1.82%	1.84%	2.08%	1.70%	0.381249999 NR	BBB
1.59%	0.017288629	0.017525882	0.020775	0.01695895	0.381249999 NR	A
1.67%	1.82%	1.84%	2.08%	1.70%	0.378571428 NR	AA
1.61%	0.017470615	0.017710365	0.020775	0.01695895	0.381249999 NR	A
0.01590798	1.73%	1.75%	2.08%	1.70%	0.381249999 NR	A
					0.381249999	
0.01695	1.79%	1.81%	1.91%	2.03%	0.349999997 NR	NR
0.01695	1.79%	1.81%	1.91%	2.03%	0.349999997 NR	NR
					0.349999997	
0.014878038	1.49%	1.58%	1.66%	1.85%	0.4 BB	BBB
0.014134136	1.43%	1.58%	1.66%	1.85%	0.4 BB	BBB

AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	A	A	A	BBB	A
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
AA	AAA	AAA	AAA	AA	AA
AA	AAA	AAA	AAA	AA	AA
AA	AAA	AAA	AAA	AA	AA
BBB	A	A	A	BBB	A
AA	AAA	AAA	AAA	AA	AA
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	A	AA
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	A	AA
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR		NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	BB	B	B	BBB	B
BBB	A	BBB	BBB	AA	A
BBB	A	BBB	BBB	AA	A
BB	BBB	BB	BB	A	BBB
BBB	A	BBB	BBB	AA	A
BBB	A	BBB	BBB	AA	A
BBB	A	BBB	BBB	AA	A
B	BB	B	B	BBB	B
BBB	A	BBB	BBB	AA	A
BB	BBB	BB	BB	A	BBB
BBB	A	BBB	BBB	AA	A
BB	BBB	BB	BB	A	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
	NR			NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	BBB	BBB	BBB	BBB	BBB
A	A	A	BBB	A	A

A	A	NR	AA	10 Financials
BBB	BBB	NR	A	4 Financials
A	A	NR	AA	10 Financials
A	A	NR	AA	10 Financials
BBB	BBB	NR	AA	10 Financials
BBB	BBB	NR	AA	10 Financials
A	A	NR	AA	10 Financials
BBB	BBB	NR	A	4 Financials
NR	NR	NR	AA	13 Financials
NR	NR	NR	AA	13 Financials
NR	NR	NR	AA	13 Financials
NR	NR	NR	AA	13 Financials
NR	NR	NR	AA	13 Financials
			NR	Financials
NR	NR	NR	AA	13 Financials
NR	NR	NR	AA	13 Financials
NR	NR	NR	AA	13 Financials
NR	NR	NR	AA	13 Financials
NR	NR	NR	AA	13 Financials
NR	NR	NR	AA	13 Financials
			NR	Financials
NR	NR	NR	AA	13 Financials
NR	NR	NR	AA	13 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
CCC	BB	BB	BBB	7 Oil & Gas
BB	A	A	BBB	7 Oil & Gas
BB	A	A	BBB	7 Oil & Gas
B	BBB	BBB	BBB	7 Oil & Gas
BB	A	A	BBB	7 Oil & Gas
			NR	Oil & Gas
BB	A	A	BBB	7 Oil & Gas
BB	A	A	BBB	7 Oil & Gas
CCC	BB	BB	BBB	7 Oil & Gas
BB	A	A	BBB	7 Oil & Gas
B	BBB	BBB	BBB	7 Oil & Gas
BB	A	A	BBB	7 Oil & Gas
B	BBB	BBB	BBB	7 Oil & Gas
			NR	Oil & Gas
B	BBB	NR	AA	9 Oil & Gas
			NR	Oil & Gas
BB	A	NR	AA	8 Oil & Gas
B	BBB	NR	A	3 Oil & Gas
BB	A	NR	AA	8 Oil & Gas
			NR	Oil & Gas
B	BBB	NR	AA	9 Oil & Gas
			NR	Oil & Gas
BB	A	NR	AA	8 Oil & Gas
B	BBB	NR	A	3 Oil & Gas
			NR	Basic Materials
			NR	Basic Materials
BB	NR	NR	A	8 Industrials
A	NR	NR	A	8 Industrials
A	NR	NR	A	8 Industrials
BBB	NR	NR	A	8 Industrials
BBB	NR	NR	A	8 Industrials
A	NR	NR	A	8 Industrials
BBB	NR	NR	A	8 Industrials
BB	NR	NR	A	8 Industrials
BBB	NR	NR	A	8 Industrials
A	NR	NR	A	8 Industrials
BBB	NR	NR	A	8 Industrials
BBB	NR	NR	A	8 Industrials
			NR	Industrials
NR	NR	NR	NR	2 Financials
NR	NR	NR	NR	2 Financials
			NR	Financials
BB	BB	NR	A	3 Consumer Goods
BB	BB	NR	A	3 Consumer Goods

N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	CcyGrp	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA			Thin	
N.Amer	United States	AAA	AA			Thin	
N.Amer	United States	AAA	AA			Thin	
N.Amer	United States	AA	AA	Thin	Thin	Thin	Thin
N.Amer	United States	AA	AA	Thin	Thin	Thin	Thin
N.Amer	United States	AA	AA	Thin	Thin	Thin	Thin
N.Amer	Bermuda	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB				
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	Canada	BBB	BB				
N.Amer	Canada	BBB	BB				Thin
Asia	Hong Kong	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Asia	Hong Kong	BBB	BBB				
Asia	Hong Kong	BBB	A	Thin	Thin	Thin	Thin
Asia	Hong Kong	BBB	A	Thin	Thin	Thin	Thin
Asia	Hong Kong	BBB	A				
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
		Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin

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WHRAUDXR	31-Jul-08 WHR
WHRCADMR	31-Jul-08 WHR
WHRCHFMR	31-Jul-08 WHR
WHREURCR	31-Jul-08 WHR
WHREURMM	31-Jul-08 WHR
WHREURMR	31-Jul-08 WHR
WHREURXR	31-Jul-08 WHR
WHRGBPCR	31-Jul-08 WHR
WHRGBPMR	31-Jul-08 WHR
WHRGBPXR	31-Jul-08 WHR
WHRHKDMR	31-Jul-08 WHR
WHRHKDXR	31-Jul-08 WHR
WHRJPYCR	31-Jul-08 WHR
WHRJPYMR	31-Jul-08 WHR
WHRJPYXR	31-Jul-08 WHR
WHRSEKMR	31-Jul-08 WHR
WHRSEKXR	31-Jul-08 WHR
WHRSGDMR	31-Jul-08 WHR
WHRTWDCR	31-Jul-08 WHR
WHRTWDMR	31-Jul-08 WHR
WHRUSDCR	31-Jul-08 WHR
WHRUSDMM	31-Jul-08 WHR
WHRUSDMR	31-Jul-08 WHR
WHRUSDXR	31-Jul-08 WHR
WIGHLUSDMR	31-Jul-08 WIGHL
WILLISUSDMR	31-Jul-08 WILLIS
WILLISUSDXR	31-Jul-08 WILLIS
WINAUDCR	31-Jul-08 WIN
WINAUDMR	31-Jul-08 WIN
WINEURMM	31-Jul-08 WIN
WINEURMR	31-Jul-08 WIN
WINEURXR	31-Jul-08 WIN
WINHKDMR	31-Jul-08 WIN
WINHKDXR	31-Jul-08 WIN
WINSGDMR	31-Jul-08 WIN
WINTWDCR	31-Jul-08 WIN
WINUSDCR	31-Jul-08 WIN
WINUSDMM	31-Jul-08 WIN
WINUSDMR	31-Jul-08 WIN
WINUSDXR	31-Jul-08 WIN
WINDAQAUDMM	31-Jul-08 WINDAQ
WINDAQCHFMM	31-Jul-08 WINDAQ
WINDAQEURCR	31-Jul-08 WINDAQ
WINDAQEURMM	31-Jul-08 WINDAQ
WINDAQEURMR	31-Jul-08 WINDAQ
WINDAQEURXR	31-Jul-08 WINDAQ
WINDAQGBPMM	31-Jul-08 WINDAQ
WINDAQHKDMM	31-Jul-08 WINDAQ
WINDAQSEKMM	31-Jul-08 WINDAQ
WINDAQUSDCR	31-Jul-08 WINDAQ
WINDAQUSDMM	31-Jul-08 WINDAQ
WINDAQUSDMR	31-Jul-08 WINDAQ
WINDAQUSDXR	31-Jul-08 WINDAQ
WINDSUSDMR	31-Jul-08 WINDS
WINDSUSDXR	31-Jul-08 WINDS
WINDSAUDCR	31-Jul-08 WINDS
WINDSAUDMR	31-Jul-08 WINDS
WINDSAUDXR	31-Jul-08 WINDS
WINDSCHFMR	31-Jul-08 WINDS
WINDSEURCR	31-Jul-08 WINDS
WINDSEURMM	31-Jul-08 WINDS
WINDSEURMR	31-Jul-08 WINDS
WINDSEURXR	31-Jul-08 WINDS
WINDSGBPMR	31-Jul-08 WINDS
WINDSGBPXR	31-Jul-08 WINDS
WINDSHKDMR	31-Jul-08 WINDS
WINDSHKDXR	31-Jul-08 WINDS
WINDSJPYMR	31-Jul-08 WINDS
WINDSSEKMR	31-Jul-08 WINDS
WINDSSGDMR	31-Jul-08 WINDS
WINDSTWDCR	31-Jul-08 WINDS
WINDSTWDMR	31-Jul-08 WINDS
WINDSUSDCR	31-Jul-08 WINDS
WINDSUSDMR	31-Jul-08 WINDS

Whirlpool Corp	9F9652	SNRFOR	AUD
Whirlpool Corp	9F9652	SNRFOR	CAD
Whirlpool Corp	9F9652	SNRFOR	CHF
Whirlpool Corp	9F9652	SNRFOR	EUR
Whirlpool Corp	9F9652	SNRFOR	EUR
Whirlpool Corp	9F9652	SNRFOR	EUR
Whirlpool Corp	9F9652	SNRFOR	EUR
Whirlpool Corp	9F9652	SNRFOR	GBP
Whirlpool Corp	9F9652	SNRFOR	GBP
Whirlpool Corp	9F9652	SNRFOR	GBP
Whirlpool Corp	9F9652	SNRFOR	HKD
Whirlpool Corp	9F9652	SNRFOR	HKD
Whirlpool Corp	9F9652	SNRFOR	JPY
Whirlpool Corp	9F9652	SNRFOR	JPY
Whirlpool Corp	9F9652	SNRFOR	JPY
Whirlpool Corp	9F9652	SNRFOR	SEK
Whirlpool Corp	9F9652	SNRFOR	SEK
Whirlpool Corp	9F9652	SNRFOR	SGD
Whirlpool Corp	9F9652	SNRFOR	TWD
Whirlpool Corp	9F9652	SNRFOR	TWD
Whirlpool Corp	9F9652	SNRFOR	USD
Whirlpool Corp	9F9652	SNRFOR	USD
Whirlpool Corp	9F9652	SNRFOR	USD
Whirlpool Corp	9F9652	SNRFOR	USD
Willis Group Hldgs Ltd	GPFCBA	SNRFOR	USD
Willis North Amer Inc		SNRFOR	USD
Willis North Amer Inc		SNRFOR	USD
Winn Dixie Stores Inc	9GB6A8	SNRFOR	AUD
Winn Dixie Stores Inc	9GB6A8	SNRFOR	AUD
Winn Dixie Stores Inc	9GB6A8	SNRFOR	EUR
Winn Dixie Stores Inc	9GB6A8	SNRFOR	EUR
Winn Dixie Stores Inc	9GB6A8	SNRFOR	EUR
Winn Dixie Stores Inc	9GB6A8	SNRFOR	HKD
Winn Dixie Stores Inc	9GB6A8	SNRFOR	HKD
Winn Dixie Stores Inc	9GB6A8	SNRFOR	SGD
Winn Dixie Stores Inc	9GB6A8	SNRFOR	TWD
Winn Dixie Stores Inc	9GB6A8	SNRFOR	USD
Winn Dixie Stores Inc	9GB6A8	SNRFOR	USD
Winn Dixie Stores Inc	9GB6A8	SNRFOR	USD
Winn Dixie Stores Inc	9GB6A8	SNRFOR	USD
Wind Acquisition Fin SA	LUGB7A	SNRFOR	AUD
Wind Acquisition Fin SA	LUGB7A	SNRFOR	CHF
Wind Acquisition Fin SA	LUGB7A	SNRFOR	EUR
Wind Acquisition Fin SA	LUGB7A	SNRFOR	EUR
Wind Acquisition Fin SA	LUGB7A	SNRFOR	EUR
Wind Acquisition Fin SA	LUGB7A	SNRFOR	EUR
Wind Acquisition Fin SA	LUGB7A	SNRFOR	GBP
Wind Acquisition Fin SA	LUGB7A	SNRFOR	HKD
Wind Acquisition Fin SA	LUGB7A	SNRFOR	SEK
Wind Acquisition Fin SA	LUGB7A	SNRFOR	USD
Wind Acquisition Fin SA	LUGB7A	SNRFOR	USD
Wind Acquisition Fin SA	LUGB7A	SNRFOR	USD
Wind Acquisition Fin SA	LUGB7A	SNRFOR	USD
Windstream Corp	9GAB9X	SECDOM	USD
Windstream Corp	9GAB9X	SECDOM	USD
Windstream Corp	9GAB9X	SNRFOR	AUD
Windstream Corp	9GAB9X	SNRFOR	AUD
Windstream Corp	9GAB9X	SNRFOR	AUD
Windstream Corp	9GAB9X	SNRFOR	CHF
Windstream Corp	9GAB9X	SNRFOR	EUR
Windstream Corp	9GAB9X	SNRFOR	EUR
Windstream Corp	9GAB9X	SNRFOR	EUR
Windstream Corp	9GAB9X	SNRFOR	EUR
Windstream Corp	9GAB9X	SNRFOR	GBP
Windstream Corp	9GAB9X	SNRFOR	GBP
Windstream Corp	9GAB9X	SNRFOR	HKD
Windstream Corp	9GAB9X	SNRFOR	HKD
Windstream Corp	9GAB9X	SNRFOR	JPY
Windstream Corp	9GAB9X	SNRFOR	SEK
Windstream Corp	9GAB9X	SNRFOR	SGD
Windstream Corp	9GAB9X	SNRFOR	TWD
Windstream Corp	9GAB9X	SNRFOR	TWD
Windstream Corp	9GAB9X	SNRFOR	USD
Windstream Corp	9GAB9X	SNRFOR	USD

XR	Composite	0.72%	0.78%	1.03%	1.07%	1.22%	1.32%
MR	Composite	0.72%	0.77%	1.04%	1.11%	1.26%	1.38%
MR	Composite	0.72%	0.77%	1.04%	1.11%	1.26%	1.38%
CR	Composite	0.77%	0.83%	1.10%	1.18%	1.33%	1.46%
MM	Composite	0.72%	0.78%	1.06%	1.12%	1.28%	1.40%
MR	Composite	0.72%	0.77%	1.04%	1.11%	1.26%	1.38%
XR	Composite	0.70%	0.81%	1.01%	1.08%	1.22%	1.33%
CR	Composite	0.77%	0.83%	1.10%	1.18%	1.33%	1.46%
MR	Composite	0.72%	0.77%	1.04%	1.11%	1.26%	1.38%
XR	Composite	0.70%	0.81%	1.01%	1.08%	1.22%	1.33%
MR	Composite	0.72%	0.77%	1.04%	1.11%	1.26%	1.38%
XR	Composite	0.70%	0.81%	1.01%	1.08%	1.22%	1.33%
CR	Composite	0.72%	0.78%	1.03%	1.13%	1.32%	1.45%
MR	Composite	0.72%	0.78%	1.03%	1.07%	1.25%	1.37%
XR	Composite	0.007228257	0.007792507	0.010342264	0.010375809	0.012067607	0.013286912
MR	Composite	0.72%	0.77%	1.04%	1.11%	1.26%	1.38%
XR	Composite	0.70%	0.81%	1.01%	1.08%	1.22%	1.33%
MR	Composite	0.72%	0.77%	1.04%	1.11%	1.26%	1.38%
CR	Composite	0.77%	0.83%	1.10%	1.18%	1.33%	1.46%
MR	Composite	0.007167676	0.007717513	0.010351521	0.011063023	0.012556434	0.013842872
CR	Composite	0.007683282	0.008304205	0.011006577	0.011820774	0.013291752	0.014578359
MM	Composite						
MR	Composite	0.72%	0.77%	1.04%	1.11%	1.26%	1.38%
XR	Composite	0.70%	0.81%	1.01%	1.08%	1.22%	1.33%
MR	Composite	0.00335	0.00425	0.00525	0.00625	0.00725	0.00685
MR	Composite	0.30%	0.36%	0.49%	0.60%	0.70%	0.79%
XR	Composite						
CR	Composite						
MR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
XR	Composite						
MR	Composite						
CR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.5768275	0.5759747	0.403317069	0.359469684	0.461482267	0.405161563
XR	Composite	57.68%	57.60%	40.33%	35.95%	46.15%	40.52%
MM	Composite	0.019645829	0.020917714	0.032482332	0.041321274	0.045479821	0.049843983
MM	Composite	1.98%	2.13%	3.24%	4.12%	4.53%	4.97%
CR	Composite	2.03%	2.17%	3.38%	4.30%	4.73%	5.18%
MM	Composite	1.98%	2.13%	3.24%	4.12%	4.53%	4.97%
MR	Composite						
XR	Composite						
MM	Composite	1.98%	2.13%	3.24%	4.12%	4.53%	4.97%
MM	Composite	1.98%	2.13%	3.24%	4.12%	4.53%	4.97%
MM	Composite	1.98%	2.13%	3.24%	4.12%	4.53%	4.97%
CR	Composite	2.03%	2.17%	3.38%	4.30%	4.73%	5.18%
MM	Composite	1.98%	2.13%	3.24%	4.12%	4.53%	4.97%
MR	Composite						
XR	Composite	1.86%	1.99%	3.09%	3.93%	4.32%	4.74%
MR	Composite	1.82%	1.82%	1.82%	1.82%	1.53%	1.53%
XR	Composite	1.82%	1.82%	1.82%	1.82%	1.53%	1.53%
CR	Composite	0.012253744	0.011485528	0.016281131	0.021577653	0.024495891	0.02740275
MR	Composite	1.23%	1.15%	1.54%	2.16%	2.45%	2.74%
XR	Composite	1.23%	1.15%	1.49%	2.16%	2.45%	2.74%
MR	Composite	1.28%	1.17%	1.52%	2.18%	2.45%	2.77%
CR	Composite	1.34%	1.22%	1.69%	2.31%	2.63%	2.93%
MM	Composite	1.28%	1.17%	1.62%	2.22%	2.52%	2.81%
MR	Composite	1.28%	1.17%	1.52%	2.18%	2.45%	2.77%
XR	Composite	0.012440778	0.011040293	0.016466667	0.021268833	0.024350333	0.027100143
MR	Composite	1.28%	1.17%	1.52%	2.18%	2.45%	2.77%
XR	Composite	0.012440778	0.011040293	0.016466667	0.021268833	0.024350333	0.027100143
MR	Composite	1.28%	1.17%	1.52%	2.18%	2.45%	2.77%
XR	Composite	1.24%	1.10%	1.65%	2.13%	2.44%	2.71%
MR	Composite	1.23%	1.15%	1.55%	2.16%	2.45%	2.74%
MR	Composite	1.28%	1.17%	1.52%	2.18%	2.45%	2.77%
MR	Composite	1.28%	1.17%	1.52%	2.18%	2.45%	2.77%
CR	Composite	1.34%	1.22%	1.69%	2.31%	2.63%	2.93%
MR	Composite	0.012838191	0.011650799	0.015216603	0.021830081	0.024529468	0.027670382
CR	Composite	1.34%	1.22%	1.69%	2.31%	2.63%	2.93%
MR	Composite	0.012838191	0.011650799	0.015216603	0.021830081	0.024529468	0.027670382

0.013613405	1.36%	1.58%	1.66%	1.85%	0.4 BB	BBB
0.013829119	1.43%	1.61%	1.70%	1.85%	0.4 A	AA
0.013829119	1.43%	1.61%	1.70%	1.85%	0.4 A	AA
0.014583528	1.50%	1.70%	1.79%	1.85%	0.4 BBB	A
0.014000187	1.44%	1.63%	1.72%	1.85%	0.4 BBB	A
0.013829119	1.43%	1.61%	1.70%	1.85%	0.4 A	AA
0.013383866	1.37%	1.61%	1.64%	1.85%	0.4 BBB	A
0.014583528	1.50%	1.70%	1.79%	1.85%	0.4 BBB	A
0.013829119	1.43%	1.61%	1.70%	1.85%	0.4 A	AA
0.013383866	1.37%	1.61%	1.64%	1.85%	0.4 BBB	A
0.013829119	1.43%	1.61%	1.70%	1.85%	0.4 A	AA
0.013383866	1.37%	1.61%	1.64%	1.85%	0.4 BBB	A
0.014307452	1.51%	1.58%	1.66%	1.85%	0.4 BB	BBB
0.013592079	1.43%	1.58%	1.66%	1.85%	0.4 BB	BBB
0.013091318	0.013823718	0.01576125	0.016639085	0.018470625	BB	BBB
0.013829119	1.43%	1.61%	1.70%	1.85%	0.4 A	AA
0.013383866	1.37%	1.61%	1.64%	1.85%	0.4 BBB	A
0.013829119	1.43%	1.61%	1.70%	1.85%	0.4 A	AA
0.014583528	1.50%	1.70%	1.79%	1.85%	0.4 BBB	A
0.013829119	0.014300152	0.016144285	0.017041417	0.018470625	0.4 A	AA
0.014583528	0.015022638	0.016993984	0.017938334	0.018470625	0.4 BBB	A
					0.4	
0.013829119	1.43%	1.61%	1.70%	1.85%	0.4 A	AA
0.013383866	1.37%	1.61%	1.64%	1.85%	0.4 BBB	A
0.01	0.01275	0.01115	0.0119	0.0124	0.4 NR	NR
0.009447642	1.03%	1.03%	1.03%	1.47%	0.4 NR	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
0.455459636	0.45569281	0.45569281	0.45569281	0.45569281	0.4 NR	NR
0.455459636	45.57%	45.57%	45.57%	45.57%	0.4 NR	NR
0.051535106	0.053175407	0.05397005	0.053358705	0.053901515	0.4 BB	BBB
0.051384758	5.30%	5.40%	5.34%	5.39%	0.4 A	AA
0.053592944	5.53%	5.40%	5.56%	5.61%	0.4 BBB	A
0.051384758	5.30%	5.40%	5.34%	5.39%	0.4 A	AA
					0.4	
					0.4	
0.051384758	5.30%	5.40%	5.34%	5.39%	0.4 A	AA
0.051384758	5.30%	5.40%	5.34%	5.39%	0.4 A	AA
0.051384758	5.30%	5.40%	5.34%	5.39%	0.4 A	AA
0.053592944	5.53%	5.40%	5.56%	5.61%	0.4 BBB	A
0.051384758	5.30%	5.40%	5.34%	5.39%	0.4 A	AA
					0.4	
0.049037544	5.06%	5.40%	5.09%	5.14%	0.4 BBB	A
0.0169	0.0169	0.0169	0.0169	0.0169	0.75	
0.0169	0.0169	0.0169	0.0169	0.0169	0.75	
0.027926533	0.028442016	0.029031256	0.029286038	0.02843147	0.4 BBB	BBB
0.027926533	2.84%	2.90%	2.93%	2.84%	0.4 BBB	BBB
0.027926533	2.84%	2.90%	2.93%	2.84%	0.4 BBB	BBB
0.028214373	2.91%	2.94%	2.96%	2.95%	0.4 A	A
0.029834195	3.06%	3.13%	3.14%	3.09%	0.4 A	A
0.028640828	2.94%	3.01%	3.02%	2.97%	0.4 A	A
0.028214373	2.91%	2.94%	2.96%	2.95%	0.4 A	A
0.0274756	0.0280092	0.028859807	0.029186944	0.028396567	0.4 A	AA
0.028214373	2.91%	2.94%	2.96%	2.95%	0.4 A	A
0.0274756	0.0280092	0.028859807	0.029186944	0.028396567	0.4 A	AA
0.028214373	2.91%	2.94%	2.96%	2.95%	0.4 A	A
0.0274756	2.80%	2.89%	2.92%	2.84%	0.4 A	AA
0.027926533	2.84%	2.90%	2.93%	2.84%	0.4 BBB	BBB
0.028214373	2.91%	2.94%	2.96%	2.95%	0.4 A	A
0.028214373	2.91%	2.94%	2.96%	2.95%	0.4 A	A
0.029834195	3.06%	3.13%	3.14%	3.09%	0.4 A	A
0.028214373	0.029093834	0.029416233	0.029640175	0.029460537	0.4 A	A
0.029834195	3.06%	3.13%	3.14%	3.09%	0.4 A	A
0.028214373	0.029093834	0.029416233	0.029640175	0.029460537	0.4 A	A

A	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	A	NR

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
	NR		NR	NR	
	NR		NR	NR	
BBB	BBB	BBB	A	BBB	BBB
A	BBB	BBB	A	BBB	BBB
BBB	BBB	BBB	A	BBB	BBB
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	A	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	A	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	A	A
A	BBB	BBB	A	BBB	BBB
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A
A	A	A	A	A	A
A	AA	AA	AA	AA	A

BB	BB	NR	A	3 Consumer Goods
BBB	BBB	NR	AA	14 Consumer Goods
BBB	BBB	NR	AA	14 Consumer Goods
BBB	BBB	NR	AA	15 Consumer Goods
BBB	BBB	NR	AA	15 Consumer Goods
BBB	BBB	NR	AA	14 Consumer Goods
A	A	NR	A	9 Consumer Goods
BBB	BBB	NR	AA	15 Consumer Goods
BBB	BBB	NR	AA	14 Consumer Goods
A	A	NR	A	9 Consumer Goods
BBB	BBB	NR	AA	14 Consumer Goods
A	A	NR	A	9 Consumer Goods
BB	BB	NR	A	4 Consumer Goods
BB	BB	NR	A	4 Consumer Goods
BB	BB	NR	A	4 Consumer Goods
BBB	BBB	NR	AA	14 Consumer Goods
A	A	NR	A	9 Consumer Goods
BBB	BBB	NR	AA	14 Consumer Goods
BBB	BBB	NR	AA	15 Consumer Goods
BBB	BBB	NR	AA	14 Consumer Goods
BBB	BBB	NR	AA	15 Consumer Goods
			NR	Consumer Goods
BBB	BBB	NR	AA	14 Consumer Goods
A	A	NR	A	9 Consumer Goods
NR	NR	NR	NR	2 Financials
		NR	NR	2 Financials
			NR	Financials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	BBB	BB	AA	13 Financials
NR	AA	A	AA	13 Financials
NR	A	BBB	AA	13 Financials
NR	AA	A	AA	13 Financials
			NR	Financials
			NR	Financials
NR	AA	A	AA	13 Financials
NR	AA	A	AA	13 Financials
NR	AA	A	AA	13 Financials
NR	A	BBB	AA	13 Financials
NR	AA	A	AA	13 Financials
			NR	Financials
NR	A	BBB	AA	13 Financials
			NR	2 Telecommunications
			NR	2 Telecommunications
BBB	BBB	BBB	AA	12 Telecommunications
BBB	BBB	BBB	AA	12 Telecommunications
BBB	BBB	BBB	AA	12 Telecommunications
A	AA	A	BBB	8 Telecommunications
A	A	A	A	11 Telecommunications
A	A	A	A	11 Telecommunications
A	AA	A	BBB	8 Telecommunications
A	AA	AA	A	7 Telecommunications
A	AA	A	BBB	8 Telecommunications
A	AA	AA	A	7 Telecommunications
A	AA	A	BBB	8 Telecommunications
A	AA	AA	A	7 Telecommunications
BBB	BBB	BBB	AA	12 Telecommunications
A	AA	A	BBB	8 Telecommunications
A	AA	A	BBB	8 Telecommunications
A	A	A	A	11 Telecommunications
A	AA	A	BBB	8 Telecommunications
A	A	A	A	11 Telecommunications
A	AA	A	BBB	8 Telecommunications

N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	Bermuda	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC				
N.Amer	United States	CCC	CCC	Thin	Thin	Thin	Thin
N.Amer	United States	CCC	CCC	Thin	Thin	Thin	Thin
Europe	Luxembourg		CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	Luxembourg		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg		CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg		CCC				
Europe	Luxembourg		CCC				
Europe	Luxembourg		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg		CCC	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Luxembourg		CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Luxembourg		CCC				
Europe	Luxembourg		CCC	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				Thin
N.Amer	United States	BBB	BB				Thin
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	CcyGrp	Thin			Thin

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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
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WINDSUSDXR	31-Jul-08 WINDS
WINDTELEURMM	31-Jul-08 WINDTEL
WINDTELEURMR	31-Jul-08 WINDTEL
WINDTELEURXR	31-Jul-08 WINDTEL
WINHANAUDCR	31-Jul-08 WINHAN
WINHANHKDCR	31-Jul-08 WINHAN
WINHANUSDCR	31-Jul-08 WINHAN
WINSPA-HellasEURMM	31-Jul-08 WINSPA-Hellas
WINSPA-HellasEURMR	31-Jul-08 WINSPA-Hellas
WINSPA-HellasEURXR	31-Jul-08 WINSPA-Hellas
WINSPA-HellasUSDMM	31-Jul-08 WINSPA-Hellas
WISCONUSDCR	31-Jul-08 WISCON
WISCONUSDMR	31-Jul-08 WISCON
WISCONUSDXR	31-Jul-08 WISCON
WJRAILJPYCR	31-Jul-08 WJRAIL
WJRAILJPYMR	31-Jul-08 WJRAIL
WJRAILJPYXR	31-Jul-08 WJRAIL
WJRAILUSDCR	31-Jul-08 WJRAIL
WLKCCUSDCR	31-Jul-08 WLKCC
WLKCCUSDMR	31-Jul-08 WLKCC
WLKCCUSDXR	31-Jul-08 WLKCC
WLPAUDMR	31-Jul-08 WLP
WLPEURCR	31-Jul-08 WLP
WLPEURMM	31-Jul-08 WLP
WLPEURMR	31-Jul-08 WLP
WLPJPYMR	31-Jul-08 WLP
WLPTWDMR	31-Jul-08 WLP
WLPUSDCR	31-Jul-08 WLP
WLPUSDMM	31-Jul-08 WLP
WLPUSDMR	31-Jul-08 WLP
WLPUSDXR	31-Jul-08 WLP
WLP-AnthemHoldEURCR	31-Jul-08 WLP-AnthemHold
WLP-AnthemHoldEURMM	31-Jul-08 WLP-AnthemHold
WLP-AnthemHoldEURMR	31-Jul-08 WLP-AnthemHold
WLP-AnthemHoldEURXR	31-Jul-08 WLP-AnthemHold
WLP-AnthemHoldHKDMR	31-Jul-08 WLP-AnthemHold
WLP-AnthemHoldJPYMR	31-Jul-08 WLP-AnthemHold
WLP-AnthemHoldUSDCR	31-Jul-08 WLP-AnthemHold
WLP-AnthemHoldUSDMM	31-Jul-08 WLP-AnthemHold
WLP-AnthemHoldUSDMR	31-Jul-08 WLP-AnthemHold
WLP-AnthemHoldUSDXR	31-Jul-08 WLP-AnthemHold
WLTR-MLRLLCUSDMR	31-Jul-08 WLTR-MLRLLC
WLTR-MLRLLCUSDXR	31-Jul-08 WLTR-MLRLLC
WLWLNEURCR	31-Jul-08 WLWLN
WLWLNEURMM	31-Jul-08 WLWLN
WLWLNEURXR	31-Jul-08 WLWLN
WLWLNGBPMM	31-Jul-08 WLWLN
WLWLNGBPXR	31-Jul-08 WLWLN
WLWLNUSDCR	31-Jul-08 WLWLN
WLWLNUSDXR	31-Jul-08 WLWLN
WMEURMM	31-Jul-08 WM
WMEURMR	31-Jul-08 WM
WMUSDMM	31-Jul-08 WM
WMUSDMR	31-Jul-08 WM
WMAUDCR	31-Jul-08 WM
WMAUDMR	31-Jul-08 WM
WMAUDXR	31-Jul-08 WM
WMCADMR	31-Jul-08 WM
WMCHFMR	31-Jul-08 WM
WMDKKMR	31-Jul-08 WM
WMEURCR	31-Jul-08 WM
WMEURMM	31-Jul-08 WM
WMEURMR	31-Jul-08 WM
WMEURXR	31-Jul-08 WM
WMGBPMR	31-Jul-08 WM
WMGBPXR	31-Jul-08 WM
WMHKDMR	31-Jul-08 WM
WMHKDXR	31-Jul-08 WM
WMJPYCR	31-Jul-08 WM
WMJPYMR	31-Jul-08 WM
WMJPYXR	31-Jul-08 WM
WMSEKMR	31-Jul-08 WM
WMSEKXR	31-Jul-08 WM
WMSGDMR	31-Jul-08 WM

Windstream Corp	9GAB9X	SNRFOR	USD
Wind Telecomunicazioni SpA	T2HA2F	SECDOM	EUR
Wind Telecomunicazioni SpA	T2HA2F	SECDOM	EUR
Wind Telecomunicazioni SpA	T2HA2F	SECDOM	EUR
Wing Hang Bk Ltd	Y7EDGS	SUBLT2	AUD
Wing Hang Bk Ltd	Y7EDGS	SUBLT2	HKD
Wing Hang Bk Ltd	Y7EDGS	SUBLT2	USD
WIND Hellas Telecom SA	X6HBBN	SNRFOR	EUR
WIND Hellas Telecom SA	X6HBBN	SNRFOR	EUR
WIND Hellas Telecom SA	X6HBBN	SNRFOR	EUR
WIND Hellas Telecom SA	X6HBBN	SNRFOR	USD
St OF WI	9GE75Q	SNRFOR	USD
St OF WI	9GE75Q	SNRFOR	USD
St OF WI	9GE75Q	SNRFOR	USD
West Japan Rwy Co	JSE59D	SNRFOR	JPY
West Japan Rwy Co	JSE59D	SNRFOR	JPY
West Japan Rwy Co	JSE59D	SNRFOR	JPY
West Japan Rwy Co	JSE59D	SNRFOR	USD
Westlake Chem Corp	9F6454	SNRFOR	USD
Westlake Chem Corp	9F6454	SNRFOR	USD
Westlake Chem Corp	9F6454	SNRFOR	USD
WellPoint Inc	9DDGAY	SNRFOR	AUD
WellPoint Inc	9DDGAY	SNRFOR	EUR
WellPoint Inc	9DDGAY	SNRFOR	EUR
WellPoint Inc	9DDGAY	SNRFOR	EUR
WellPoint Inc	9DDGAY	SNRFOR	JPY
WellPoint Inc	9DDGAY	SNRFOR	TWD
WellPoint Inc	9DDGAY	SNRFOR	USD
WellPoint Inc	9DDGAY	SNRFOR	USD
WellPoint Inc	9DDGAY	SNRFOR	USD
WellPoint Inc	9DDGAY	SNRFOR	USD
Anthem Hldg Corp	039DAI	SNRFOR	EUR
Anthem Hldg Corp	039DAI	SNRFOR	EUR
Anthem Hldg Corp	039DAI	SNRFOR	EUR
Anthem Hldg Corp	039DAI	SNRFOR	EUR
Anthem Hldg Corp	039DAI	SNRFOR	HKD
Anthem Hldg Corp	039DAI	SNRFOR	JPY
Anthem Hldg Corp	039DAI	SNRFOR	USD
Anthem Hldg Corp	039DAI	SNRFOR	USD
Anthem Hldg Corp	039DAI	SNRFOR	USD
Anthem Hldg Corp	039DAI	SNRFOR	USD
Mueller Group LLC	686BCM	SECDOM	USD
Mueller Group LLC	686BCM	SECDOM	USD
Woolworths Gp Plc	GPGD7H	SNRFOR	EUR
Woolworths Gp Plc	GPGD7H	SNRFOR	EUR
Woolworths Gp Plc	GPGD7H	SNRFOR	EUR
Woolworths Gp Plc	GPGD7H	SNRFOR	GBP
Woolworths Gp Plc	GPGD7H	SNRFOR	GBP
Woolworths Gp Plc	GPGD7H	SNRFOR	USD
Woolworths Gp Plc	GPGD7H	SNRFOR	USD
WA Mut Inc	9CCC54	PREFT1	EUR
WA Mut Inc	9CCC54	PREFT1	EUR
WA Mut Inc	9CCC54	PREFT1	USD
WA Mut Inc	9CCC54	PREFT1	USD
WA Mut Inc	9CCC54	SNRFOR	AUD
WA Mut Inc	9CCC54	SNRFOR	AUD
WA Mut Inc	9CCC54	SNRFOR	AUD
WA Mut Inc	9CCC54	SNRFOR	CAD
WA Mut Inc	9CCC54	SNRFOR	CHF
WA Mut Inc	9CCC54	SNRFOR	DKK
WA Mut Inc	9CCC54	SNRFOR	EUR
WA Mut Inc	9CCC54	SNRFOR	EUR
WA Mut Inc	9CCC54	SNRFOR	EUR
WA Mut Inc	9CCC54	SNRFOR	EUR
WA Mut Inc	9CCC54	SNRFOR	GBP
WA Mut Inc	9CCC54	SNRFOR	GBP
WA Mut Inc	9CCC54	SNRFOR	HKD
WA Mut Inc	9CCC54	SNRFOR	HKD
WA Mut Inc	9CCC54	SNRFOR	JPY
WA Mut Inc	9CCC54	SNRFOR	JPY
WA Mut Inc	9CCC54	SNRFOR	JPY
WA Mut Inc	9CCC54	SNRFOR	SEK
WA Mut Inc	9CCC54	SNRFOR	SEK
WA Mut Inc	9CCC54	SNRFOR	SGD

XR	Composite	1.24%	1.10%	1.65%	2.13%	2.44%	2.71%
MM	Composite	2.17%	2.25%	2.27%	2.59%	2.74%	2.90%
MR	Composite	2.17%	2.25%	2.25%	2.59%	2.74%	2.90%
XR	Composite						
CR	Composite						
CR	Composite						
CR	Composite	0.97%	1.18%	1.36%	1.57%	1.85%	1.47%
MM	Composite	5.25%	6.19%	8.05%	9.64%	10.38%	11.02%
MR	Composite						
XR	Composite	5.25%	6.19%	7.67%	9.64%	10.38%	11.02%
MM	Composite	5.25%	6.19%	8.05%	9.64%	10.38%	11.02%
CR	Composite	0.21%	0.21%	0.21%	0.21%	0.25%	0.25%
MR	Composite	0.20%	0.20%	0.20%	0.20%	0.24%	0.24%
XR	Composite	0.19%	0.19%	0.19%	0.19%	0.23%	0.23%
CR	Composite	0.06%	0.09%	0.11%	0.13%	0.18%	0.20%
MR	Composite						
XR	Composite	0.05%	0.06%	0.09%	0.10%	0.13%	0.15%
CR	Composite	0.06%	0.08%	0.11%	0.13%	0.17%	0.19%
CR	Composite	5.06%	5.06%	5.06%	5.06%	5.40%	5.52%
MR	Composite	5.06%	5.06%	5.06%	5.06%	5.13%	5.24%
XR	Composite	5.06%	5.06%	5.06%	5.06%	4.94%	5.04%
MR	Composite	0.50%	0.58%	0.81%	1.00%	1.10%	1.19%
CR	Composite	0.50%	0.61%	0.86%	1.05%	1.16%	1.25%
MM	Composite	0.50%	0.59%	0.82%	1.01%	1.11%	1.20%
MR	Composite	0.50%	0.58%	0.81%	1.00%	1.10%	1.19%
MR	Composite	0.50%	0.58%	0.81%	1.00%	1.10%	1.19%
MR	Composite	0.50%	0.58%	0.81%	1.00%	1.10%	1.19%
CR	Composite	0.50%	0.61%	0.86%	1.05%	1.16%	1.25%
MM	Composite						
MR	Composite	0.004952	0.005835	0.0081308	0.009981667	0.0110324	0.011877
XR	Composite	0.50%	0.56%	0.78%	0.96%	1.06%	1.14%
CR	Composite	0.51%	0.61%	0.88%	1.06%	1.16%	1.25%
MM	Composite						
MR	Composite	0.51%	0.58%	0.80%	1.01%	1.10%	1.18%
XR	Composite						
MR	Composite	0.51%	0.58%	0.80%	1.01%	1.10%	1.18%
MR	Composite	0.51%	0.58%	0.84%	1.01%	1.10%	1.19%
CR	Composite	0.51%	0.61%	0.88%	1.06%	1.16%	1.25%
MM	Composite						
MR	Composite	0.51%	0.58%	0.80%	1.01%	1.10%	1.18%
XR	Composite	0.51%	0.56%	0.80%	0.97%	1.06%	1.14%
MR	Composite	1.45%	1.45%	1.70%	2.08%	1.82%	1.82%
XR	Composite	1.45%	1.45%	1.70%	2.08%	1.82%	1.82%
CR	Composite						
MM	Composite						
XR	Composite						
MM	Composite						
XR	Composite						
CR	Composite						
XR	Composite						
MM	Composite						
MR	Composite						
MM	Composite						
MR	Composite	26.30%	23.50%	16.93%	14.43%	13.08%	12.23%
CR	Composite	16.44%	19.54%	14.24%	12.00%	10.84%	10.13%
MR	Composite	16.44%	18.57%	13.53%	11.42%	10.31%	9.63%
XR	Composite	16.44%	17.88%	13.03%	10.98%	9.92%	9.27%
MR	Composite	16.44%	18.56%	13.58%	11.40%	10.21%	9.43%
MR	Composite	16.44%	18.56%	13.58%	11.40%	10.21%	9.43%
MR	Composite	16.44%	18.56%	13.58%	11.40%	10.21%	9.43%
CR	Composite	17.31%	19.51%	14.29%	12.00%	10.76%	9.94%
MM	Composite	16.62%	18.73%	13.72%	11.52%	10.33%	9.54%
MR	Composite	16.44%	18.56%	13.58%	11.40%	10.21%	9.43%
XR	Composite	15.84%	17.63%	12.92%	10.98%	9.79%	9.06%
MR	Composite	16.44%	18.56%	13.58%	11.40%	10.21%	9.43%
XR	Composite	15.84%	17.63%	12.92%	10.98%	9.79%	9.06%
MR	Composite	16.44%	18.56%	13.58%	11.40%	10.21%	9.43%
XR	Composite	15.84%	17.63%	12.92%	10.98%	9.79%	9.06%
CR	Composite						
MR	Composite	16.44%	18.36%	13.32%	11.22%	10.09%	9.39%
XR	Composite	16.44%	17.68%	12.80%	10.79%	9.71%	9.04%
MR	Composite	0.164435	0.185643166	0.135797687	0.113969472	0.10212197	0.09432741
XR	Composite	15.84%	17.63%	12.92%	10.98%	9.79%	9.06%
MR	Composite	16.44%	18.56%	13.58%	11.40%	10.21%	9.43%

0.0274756	2.80%	2.89%	2.92%	2.84%	0.4 A	AA
0.029	0.029	0.029	0.029	0.029	0.7 NR	NR
0.029	0.029	0.029	0.029	0.029	0.7 NR	NR
					0.7	
					0.25	
					0.25	
1.47%	1.47%	1.47%	1.47%	1.47%	0.25 NR	NR
0.1117285	11.28%	10.95%	10.68%	8.65%	0.374999997 NR	NR
					0.374999997	
0.1117285	11.28%	10.95%	10.68%	8.65%	0.374999997 NR	NR
0.1117285	11.28%	10.95%	10.68%	8.65%	0.374999997 NR	NR
0.0027	0.29%	0.29%	0.29%	0.29%	0.8	
0.0027	0.27%	0.27%	0.27%	0.27%	0.8	
0.0027	0.26%	0.26%	0.26%	0.26%	0.8	
0.002323333	0.28%	0.31%	0.33%	0.34%	0.375 BBB	BB
					0.38	
0.001759167	0.22%	0.31%	0.33%	0.34%	0.38 BBB	B
0.00224	0.27%	0.31%	0.33%	0.34%	0.38 BB	CCC
0.055432672	5.58%	5.59%	5.60%	5.60%	0.4 NR	NR
0.052661039	5.30%	5.31%	5.32%	5.32%	0.4 NR	NR
0.050720895	5.11%	5.12%	5.12%	5.12%	0.4 NR	NR
0.012311429	1.29%	1.44%	1.49%	1.52%	0.4 NR	BB
0.012959398	1.36%	1.44%	1.57%	1.52%	0.4 NR	BBB
0.012441023	1.31%	1.44%	1.51%	1.52%	0.4 NR	BBB
0.012311429	1.29%	1.44%	1.49%	1.52%	0.4 NR	A
0.012311429	1.29%	1.44%	1.49%	1.52%	0.4 NR	BB
0.012311429	1.29%	1.44%	1.49%	1.52%	0.4 NR	A
0.012959398	1.36%	1.44%	1.57%	1.52%	0.4 NR	BBB
					0.4	
0.012311429	0.0129315	0.0143605	0.01494125	0.0152325	0.4 NR	A
0.01185785	1.25%	1.44%	1.44%	1.52%	0.4 NR	BBB
0.012677197	1.37%	1.56%	1.59%	1.69%	0.4 NR	BB
					0.4	
0.0121512	1.33%	1.49%	1.51%	1.61%	0.4 NR	BBB
					0.4	
0.0121512	1.33%	1.49%	1.51%	1.61%	0.4 NR	BBB
0.012337929	1.31%	1.49%	1.53%	1.61%	0.4 NR	B
0.012677197	1.37%	1.56%	1.59%	1.69%	0.4 NR	BB
					0.4	
0.0121512	1.33%	1.49%	1.51%	1.61%	0.4 NR	BBB
0.011599636	1.25%	1.43%	1.46%	1.55%	0.4 NR	BB
0.02605	0.02605	0.02605	0.02605	0.02605	0.745	NR
0.02605	0.02605	0.02605	0.02605	0.02605	0.745	NR
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.075	
					0.075	
					0.075	
0.111258501	8.29%	8.29%	8.00%	7.92%	0.075 NR	NR
0.088682731	8.13%	7.43%	7.13%	6.84%	0.343333333 BBB	BBB
0.084149422	7.71%	7.43%	7.13%	6.84%	0.343333333 BBB	A
0.081144699	7.44%	7.43%	7.13%	6.84%	0.343333333 BBB	BBB
0.084343782	7.67%	7.44%	7.12%	6.84%	0.344444444 AA	AA
0.084343782	7.67%	7.44%	7.12%	6.84%	0.344444444 AA	AA
0.084343782	7.67%	7.44%	7.12%	6.84%	0.344444444 AA	AA
0.088861966	8.02%	7.86%	7.53%	6.84%	0.343333333 A	A
0.085307487	7.70%	7.54%	7.23%	6.84%	0.343333333 A	A
0.084343782	7.67%	7.44%	7.12%	6.84%	0.344444444 AA	AA
0.081153811	7.22%	7.13%	6.93%	6.84%	0.33 A	A
0.084343782	7.67%	7.44%	7.12%	6.84%	0.344444444 AA	AA
0.081153811	7.22%	7.13%	6.93%	6.84%	0.33 A	A
0.084343782	7.67%	7.44%	7.12%	6.84%	0.344444444 AA	AA
0.081153811	7.22%	7.13%	6.93%	6.84%	0.33 A	A
					0.343333333	
0.079774081	7.44%	7.43%	7.13%	6.84%	0.343333333 BBB	A
0.078551277	7.18%	7.43%	7.13%	6.84%	BBB	BBB
0.084343782	0.076749285	0.074433936	0.071238008	0.068445789	0.344444444 AA	AA
0.081153811	7.22%	7.13%	6.93%	6.84%	0.33 A	A
0.084343782	7.67%	7.44%	7.12%	6.84%	0.344444444 AA	AA

A	AA	AA	AA	A	A
BBB	NR	NR	NR	NR	
BB	NR	NR	NR	NR	
NR	NR	NR	NR		
BB	NR	NR	NR	NR	NR
CCC	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
	BB		BB	NR	BB
	BB		BB	NR	BB
	BB		BB	NR	BB
A	A	BB	A	A	A
BBB	BBB	B	BBB	BBB	BBB
BB	BB	CCC	BB	BB	BB
NR	NR	B	B	B	B
NR	NR	B	B	B	B
NR	NR	BB	BB	BB	BB
BB	BBB	BB	BB	BBB	BBB
BBB	A	BBB	BBB	A	A
BBB	A	BBB	BBB	A	A
A	AA	A	A	AA	AA
BB	BBB	BB	BB	BBB	BBB
A	AA	A	A	AA	AA
BBB	A	BBB	BBB	A	A
A	AA	A	A	AA	AA
BBB	A	BBB	BBB	A	A
BBB	A	A	A	A	A
A	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
BB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
A	AA	AA	AA	A	AA
BBB	A	A	A	A	A
NR	NR		NR	NR	
NR	NR		NR	NR	
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
AAA	AAA	AAA	AAA	AAA	AAA

A	AA	AA	A	7 Telecommunications
			NR	2 Telecommunications
			NR	2 Telecommunications
			NR	Telecommunications
			NR	Financials
			NR	Financials
			NR	2 Financials
NR	NR	NR	NR	2 Telecommunications
			NR	Telecommunications
NR	NR	NR	NR	2 Telecommunications
NR	NR	NR	NR	2 Telecommunications
			BBB	3 Government
			BBB	3 Government
			BBB	3 Government
NR	NR	NR	BBB	4 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	4 Consumer Services
NR	NR	NR	BBB	4 Consumer Services
B	B	B	BBB	3 Basic Materials
B	B	B	BBB	3 Basic Materials
BB	BB	BB	BBB	3 Basic Materials
NR	BB	NR	A	5 Health Care
NR	BBB	NR	A	5 Health Care
NR	BBB	NR	A	5 Health Care
NR	A	NR	A	5 Health Care
NR	BB	NR	A	5 Health Care
NR	A	NR	A	5 Health Care
NR	BBB	NR	A	5 Health Care
			NR	Health Care
NR	A	NR	A	5 Health Care
NR	BBB	NR	A	5 Health Care
BBB	BBB	BBB	A	7 Health Care
			NR	Health Care
A	A	A	A	7 Health Care
			NR	Health Care
A	A	A	A	7 Health Care
BB	BB	BB	A	7 Health Care
BBB	BBB	BBB	A	7 Health Care
			NR	Health Care
A	A	A	A	7 Health Care
BBB	BBB	BBB	A	7 Health Care
			NR	2 Industrials
			NR	2 Industrials
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Financials
			NR	Financials
			NR	Financials
	NR	NR	NR	2 Financials
BBB	BBB	BB	BBB	4 Financials
BBB	BBB	BB	BBB	4 Financials
BBB	BBB	BB	BBB	4 Financials
AA	AA	BB	A	14 Financials
AA	AA	BB	A	14 Financials
AA	AA	BB	A	14 Financials
A	A	BB	A	14 Financials
A	A	BB	A	14 Financials
AA	AA	BB	A	14 Financials
A	A	BB	BBB	5 Financials
AA	AA	BB	A	14 Financials
A	A	BB	BBB	5 Financials
AA	AA	BB	A	14 Financials
A	A	BB	BBB	5 Financials
			NR	Financials
BBB	BBB	BB	BBB	4 Financials
BBB	BBB	BB	BBB	4 Financials
AA	AA	BB	A	14 Financials
A	A	BB	BBB	5 Financials
AA	AA	BB	A	14 Financials

N.Amer	United States	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Italy	BB		Thin	Thin	CcyGrp	Thin
Europe	Italy	BB		Thin	Thin	DocAdj	Thin
Europe	Italy	BB					
Asia	Hong Kong	BBB					
Asia	Hong Kong	BBB					
Asia	Hong Kong	BBB		Thin	Thin	Thin	Thin
Europe	Greece	B	B	Thin	Thin	CcyGrp	Thin
Europe	Greece	B	B				
Europe	Greece	B	B	Thin	Thin	DocAdj	Thin
Europe	Greece	B	B	Thin	Thin	CcyGrp	Thin
N.Amer	United States		AA				DocAdj
N.Amer	United States		AA				DocAdj
N.Amer	United States		AA				DocAdj
Asia	Japan	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	BBB				
N.Amer	United States	A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BBB		Thin	Thin	Thin
N.Amer	United States	BB	BBB		Thin	Thin	Thin
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
Europe	United Kingdom	BB	A				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	B	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin				
Thin	Thin	Thin				
Thin	Thin					
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Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
	DocAdj	Thin	DocAdj			
	DocAdj	Thin	DocAdj			
	DocAdj	Thin	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin	Thin				
	Thin	Thin				

Thin	Thin	Thin	Thin		Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
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WMTWDMR	31-Jul-08 WM
WMUSDCR	31-Jul-08 WM
WMUSDMM	31-Jul-08 WM
WMUSDMR	31-Jul-08 WM
WMUSDXR	31-Jul-08 WM
WMAUDMR	31-Jul-08 WM
WMEURMM	31-Jul-08 WM
WMEURMR	31-Jul-08 WM
WMGBPMR	31-Jul-08 WM
WMHKDMR	31-Jul-08 WM
WMJPYCR	31-Jul-08 WM
WMJPYMR	31-Jul-08 WM
WMNOKMR	31-Jul-08 WM
WMSEKMR	31-Jul-08 WM
WMSGDMR	31-Jul-08 WM
WMTWDMR	31-Jul-08 WM
WMUSDCR	31-Jul-08 WM
WMUSDMM	31-Jul-08 WM
WMUSDMR	31-Jul-08 WM
WMUSDXR	31-Jul-08 WM
WM-BankEURCR	31-Jul-08 WM-Bank
WM-BankEURMM	31-Jul-08 WM-Bank
WM-BankEURMR	31-Jul-08 WM-Bank
WM-BankHKDMR	31-Jul-08 WM-Bank
WM-BankUSDCR	31-Jul-08 WM-Bank
WM-BankUSDMR	31-Jul-08 WM-Bank
WM-BankUSDXR	31-Jul-08 WM-Bank
WM-BankEURMR	31-Jul-08 WM-Bank
WM-BankGBPMR	31-Jul-08 WM-Bank
WM-BankUSDMR	31-Jul-08 WM-Bank
WM-BankUSDXR	31-Jul-08 WM-Bank
WM-WMBKEURCR	31-Jul-08 WM-WMBK
WM-WMBKEURMM	31-Jul-08 WM-WMBK
WM-WMBKEURMR	31-Jul-08 WM-WMBK
WM-WMBKUSDCR	31-Jul-08 WM-WMBK
WM-WMBKUSDMM	31-Jul-08 WM-WMBK
WM-WMBKUSDMR	31-Jul-08 WM-WMBK
WM-WMBKUSDXR	31-Jul-08 WM-WMBK
WM-WMBKEURMR	31-Jul-08 WM-WMBK
WM-WMBKUSDCR	31-Jul-08 WM-WMBK
WM-WMBKUSDMR	31-Jul-08 WM-WMBK
WM-WMBKUSDXR	31-Jul-08 WM-WMBK
WMBAUDMR	31-Jul-08 WMB
WMBAUDXR	31-Jul-08 WMB
WMBEURCR	31-Jul-08 WMB
WMBEURMM	31-Jul-08 WMB
WMBEURMR	31-Jul-08 WMB
WMBEURXR	31-Jul-08 WMB
WMBGBPXR	31-Jul-08 WMB
WMBHKDXR	31-Jul-08 WMB
WMBJPYXR	31-Jul-08 WMB
WMBUSDCR	31-Jul-08 WMB
WMBUSDMM	31-Jul-08 WMB
WMBUSDMR	31-Jul-08 WMB
WMBUSDXR	31-Jul-08 WMB
WMB-WPLPUSDMR	31-Jul-08 WMB-WPLP
WMB-WPLPUSDXR	31-Jul-08 WMB-WPLP
WMGUSDMM	31-Jul-08 WMG
WMGUSDMR	31-Jul-08 WMG
WMGUSDXR	31-Jul-08 WMG
WMGUSDMR	31-Jul-08 WMG
WMGUSDXR	31-Jul-08 WMG
WMIAUDCR	31-Jul-08 WMI
WMIAUDMR	31-Jul-08 WMI
WMICHFMR	31-Jul-08 WMI
WMIEURCR	31-Jul-08 WMI
WMIEURMM	31-Jul-08 WMI
WMIEURMR	31-Jul-08 WMI
WMIEURXR	31-Jul-08 WMI
WMIGBPMR	31-Jul-08 WMI
WMIHKDMR	31-Jul-08 WMI
WMIJPYMR	31-Jul-08 WMI
WMISGDMR	31-Jul-08 WMI
WMIUSDCR	31-Jul-08 WMI

WA Mut Inc	9CCC54	SNRFOR	TWD
WA Mut Inc	9CCC54	SNRFOR	USD
WA Mut Inc	9CCC54	SNRFOR	USD
WA Mut Inc	9CCC54	SNRFOR	USD
WA Mut Inc	9CCC54	SNRFOR	USD
WA Mut Inc	9CCC54	SUBLT2	AUD
WA Mut Inc	9CCC54	SUBLT2	EUR
WA Mut Inc	9CCC54	SUBLT2	EUR
WA Mut Inc	9CCC54	SUBLT2	GBP
WA Mut Inc	9CCC54	SUBLT2	HKD
WA Mut Inc	9CCC54	SUBLT2	JPY
WA Mut Inc	9CCC54	SUBLT2	JPY
WA Mut Inc	9CCC54	SUBLT2	NOK
WA Mut Inc	9CCC54	SUBLT2	SEK
WA Mut Inc	9CCC54	SUBLT2	SGD
WA Mut Inc	9CCC54	SUBLT2	TWD
WA Mut Inc	9CCC54	SUBLT2	USD
WA Mut Inc	9CCC54	SUBLT2	USD
WA Mut Inc	9CCC54	SUBLT2	USD
WA Mut Inc	9CCC54	SUBLT2	USD
Washington Mut Bk	9CCCIG	SNRFOR	EUR
Washington Mut Bk	9CCCIG	SNRFOR	EUR
Washington Mut Bk	9CCCIG	SNRFOR	EUR
Washington Mut Bk	9CCCIG	SNRFOR	HKD
Washington Mut Bk	9CCCIG	SNRFOR	USD
Washington Mut Bk	9CCCIG	SNRFOR	USD
Washington Mut Bk	9CCCIG	SNRFOR	USD
Washington Mut Bk	9CCCIG	SUBLT2	EUR
Washington Mut Bk	9CCCIG	SUBLT2	GBP
Washington Mut Bk	9CCCIG	SUBLT2	USD
Washington Mut Bk	9CCCIG	SUBLT2	USD
WA MUTUAL Bk	9CCCAG	SNRFOR	EUR
WA MUTUAL Bk	9CCCAG	SNRFOR	EUR
WA MUTUAL Bk	9CCCAG	SNRFOR	EUR
WA MUTUAL Bk	9CCCAG	SNRFOR	USD
WA MUTUAL Bk	9CCCAG	SNRFOR	USD
WA MUTUAL Bk	9CCCAG	SNRFOR	USD
WA MUTUAL Bk	9CCCAG	SNRFOR	USD
WA MUTUAL Bk	9CCCAG	SUBLT2	EUR
WA MUTUAL Bk	9CCCAG	SUBLT2	USD
WA MUTUAL Bk	9CCCAG	SUBLT2	USD
WA MUTUAL Bk	9CCCAG	SUBLT2	USD
Williams Cos Inc	9FFD9C	SNRFOR	AUD
Williams Cos Inc	9FFD9C	SNRFOR	AUD
Williams Cos Inc	9FFD9C	SNRFOR	EUR
Williams Cos Inc	9FFD9C	SNRFOR	EUR
Williams Cos Inc	9FFD9C	SNRFOR	EUR
Williams Cos Inc	9FFD9C	SNRFOR	EUR
Williams Cos Inc	9FFD9C	SNRFOR	GBP
Williams Cos Inc	9FFD9C	SNRFOR	HKD
Williams Cos Inc	9FFD9C	SNRFOR	JPY
Williams Cos Inc	9FFD9C	SNRFOR	USD
Williams Cos Inc	9FFD9C	SNRFOR	USD
Williams Cos Inc	9FFD9C	SNRFOR	USD
Williams Cos Inc	9FFD9C	SNRFOR	USD
Williams Partners LP	9FFE5F	SNRFOR	USD
Williams Partners LP	9FFE5F	SNRFOR	USD
Warner Music Group Inc	9C799C	SNRFOR	USD
Warner Music Group Inc	9C799C	SNRFOR	USD
Warner Music Group Inc	9C799C	SNRFOR	USD
Warner Music Group Inc	9C799C	SUBLT2	USD
Warner Music Group Inc	9C799C	SUBLT2	USD
Waste Mgmt Inc	9D516R	SNRFOR	AUD
Waste Mgmt Inc	9D516R	SNRFOR	AUD
Waste Mgmt Inc	9D516R	SNRFOR	CHF
Waste Mgmt Inc	9D516R	SNRFOR	EUR
Waste Mgmt Inc	9D516R	SNRFOR	EUR
Waste Mgmt Inc	9D516R	SNRFOR	EUR
Waste Mgmt Inc	9D516R	SNRFOR	EUR
Waste Mgmt Inc	9D516R	SNRFOR	GBP
Waste Mgmt Inc	9D516R	SNRFOR	HKD
Waste Mgmt Inc	9D516R	SNRFOR	JPY
Waste Mgmt Inc	9D516R	SNRFOR	SGD
Waste Mgmt Inc	9D516R	SNRFOR	USD

MR	Composite	16.44%	18.56%	13.58%	11.40%	10.21%	9.43%
CR	Composite	17.31%	19.51%	14.29%	12.00%	10.76%	9.94%
MM	Composite	16.62%	18.73%	13.72%	11.52%	10.33%	9.54%
MR	Composite	0.164435	0.185643166	0.135797687	0.113969472	0.10212197	0.09432741
XR	Composite	15.84%	17.63%	12.92%	10.98%	9.79%	9.06%
MR	Composite	20.39%	19.83%	18.16%	15.51%	13.73%	12.53%
MM	Composite	20.61%	20.05%	18.33%	15.67%	13.87%	12.66%
MR	Composite	0.203938439	0.198410989	0.181402543	0.155099151	0.137241361	0.125295924
MR	Composite	20.39%	19.84%	18.14%	15.51%	13.72%	12.53%
MR	Composite	20.39%	19.84%	18.14%	15.51%	13.72%	12.53%
CR	Composite	20.39%	19.83%	18.16%	15.51%	13.73%	12.53%
MR	Composite	0.203938439	0.198325363	0.181627318	0.155088292	0.137288492	0.125279288
MR	Composite	0.203938439	0.198410989	0.181402543	0.155099151	0.137241361	0.125295924
MR	Composite	0.203938439	0.198410989	0.181402543	0.155099151	0.137241361	0.125295924
MR	Composite	20.39%	19.84%	18.14%	15.51%	13.72%	12.53%
MR	Composite	20.39%	19.84%	18.14%	15.51%	13.72%	12.53%
CR	Composite						
MM	Composite						
MR	Composite	20.39%	19.84%	18.14%	15.51%	13.72%	12.53%
XR	Composite	0.196424917	0.191101111	0.174719292	0.149384972	0.132185101	0.120679758
CR	Composite						
MM	Composite						
MR	Composite	0.026507258	0.026507258	0.028435175	0.030289197	0.031960444	0.033467062
MR	Composite	2.65%	2.65%	2.84%	3.03%	3.20%	3.35%
CR	Composite						
MR	Composite	0.026507258	0.026507258	0.028435175	0.030289197	0.031960444	0.033467062
XR	Composite						
MR	Composite	15.85%	19.01%	13.74%	10.67%	9.91%	9.53%
MR	Composite	15.85%	19.01%	13.74%	10.67%	9.91%	9.53%
MR	Composite	15.85%	19.01%	13.74%	10.67%	9.91%	9.53%
XR	Composite	15.85%	19.01%	13.74%	10.67%	9.91%	9.16%
CR	Composite	13.83%	13.83%	12.34%	11.39%	10.03%	9.23%
MM	Composite						
MR	Composite	13.83%	13.83%	12.34%	11.39%	10.03%	9.23%
CR	Composite	13.83%	13.83%	12.34%	11.39%	10.03%	9.23%
MM	Composite						
MR	Composite	13.83%	13.83%	12.34%	11.39%	10.03%	9.23%
XR	Composite	13.83%	13.83%	12.34%	11.39%	10.03%	9.23%
MR	Composite	16.06%	16.06%	12.37%	11.10%	10.06%	9.51%
CR	Composite						
MR	Composite	16.06%	16.06%	12.37%	11.10%	10.06%	9.51%
XR	Composite						
MR	Composite	0.37%	0.40%	0.51%	0.62%	0.72%	0.83%
XR	Composite	0.37%	0.40%	0.51%	0.62%	0.72%	0.83%
CR	Composite	0.37%	0.41%	0.53%	0.65%	0.76%	0.88%
MM	Composite	0.37%	0.40%	0.51%	0.63%	0.73%	0.85%
MR	Composite	0.003703	0.003928414	0.004995794	0.00612137	0.007128997	0.008156639
XR	Composite	0.37%	0.37%	0.49%	0.60%	0.70%	0.83%
XR	Composite	0.37%	0.37%	0.49%	0.60%	0.70%	0.83%
XR	Composite	0.37%	0.37%	0.49%	0.60%	0.70%	0.83%
XR	Composite	0.37%	0.40%	0.51%	0.62%	0.72%	0.83%
CR	Composite	0.37%	0.41%	0.53%	0.65%	0.76%	0.88%
MM	Composite						
MR	Composite	0.003703	0.003928414	0.004995794	0.00612137	0.007128997	0.008156639
XR	Composite	0%	0.37%	0.49%	0.60%	0.70%	0.83%
MR	Composite	0.54%	0.60%	0.72%	0.87%	0.97%	1.11%
XR	Composite	0.54%	0.58%	0.70%	0.84%	0.94%	1.07%
MM	Composite						
MR	Composite	1.60%	1.60%	1.60%	1.60%	1.60%	1.60%
XR	Composite	0.016000584	0.016000584	0.016000584	0.016000584	0.016000584	0.016000584
MR	Composite	2.21%	2.21%	2.21%	2.21%	2.21%	2.21%
XR	Composite	2.21%	2.21%	2.21%	2.21%	2.21%	2.21%
CR	Composite	0.89%	0.65%	0.94%	0.99%	1.09%	1.23%
MR	Composite	0.89%	0.65%	0.90%	0.99%	1.09%	1.23%
MR	Composite	0.89%	0.65%	0.88%	0.99%	1.10%	1.24%
CR	Composite	0.009343333	0.006866266	0.009361851	0.010475271	0.011599938	0.012986623
MM	Composite	0.90%	0.66%	0.90%	1.01%	1.11%	1.25%
MR	Composite	0.89%	0.65%	0.88%	0.99%	1.10%	1.24%
XR	Composite	0.85%	0.63%	0.86%	0.96%	1.06%	1.17%
MR	Composite	0.008876167	0.006522952	0.008819576	0.009934285	0.011014674	0.012366397
MR	Composite	0.89%	0.65%	0.88%	0.99%	1.10%	1.24%
MR	Composite	0.89%	0.65%	0.89%	0.99%	1.09%	1.23%
MR	Composite	0.89%	0.65%	0.88%	0.99%	1.10%	1.24%
CR	Composite	0.93%	0.69%	0.94%	1.05%	1.16%	1.30%

0.084343782	7.67%	7.44%	7.12%	6.84%	0.344444444 AA	AA
0.088861966	8.02%	7.86%	7.53%	6.84%	0.343333333 A	A
0.085307487	7.70%	7.54%	7.23%	6.84%	0.343333333 A	A
0.084343782	0.076749285	0.074433936	0.071238008	0.068445789	0.344444444 AA	AA
0.081153811	7.22%	7.13%	6.93%	6.84%	0.33 A	A
0.113923672	11.13%	11.38%	8.62%	8.71%	0.166666667 BB	BBB
0.114574816	11.79%	11.50%	8.62%	8.71%	0.166666667 BBB	A
0.113381328	0.116650106	0.113818941	0.086243562	0.087069244	0.166666667 A	AA
0.113381328	11.67%	11.38%	8.62%	8.71%	0.166666667 A	AA
0.113381328	11.67%	11.38%	8.62%	8.71%	0.166666667 A	AA
0.113923672	11.13%	11.38%	8.62%	8.71%	0.166666667 BB	BBB
0.113923672	0.111316375	0.113818941	0.086243562	0.087069244	0.166666667 BB	BBB
0.113381328	0.116650106	0.113818941	0.086243562	0.087069244	0.166666667 A	AA
0.113381328	0.116650106	0.113818941	0.086243562	0.087069244	0.166666667 A	AA
0.113381328	11.67%	11.38%	8.62%	8.71%	0.166666667 A	AA
0.113381328	11.67%	11.38%	8.62%	8.71%	0.166666667 A	AA
					0.166666667	
					0.166666667	
0.113381328	11.67%	11.38%	8.62%	8.71%	0.166666667 A	AA
0.109204121	0.11235247	0.109625612	0.086243562	0.087069244	0.166666667 BBB	A
					0.45	
					0.45	
0.035155373	0.036663625	0.036663625	0.036663625	0.036663625	0.45	NR
0.035155373	3.67%	3.67%	3.67%	3.67%	0.45	NR
					0.45	
0.035155373	0.036663625	0.036663625	0.036663625	0.036663625	0.45	NR
					0.45	
0.09484609	8.85%	8.97%	8.87%	9.07%	0.4 NR	NR
0.09484609	8.85%	8.97%	8.87%	9.07%	0.4 NR	NR
0.09484609	8.85%	8.97%	8.87%	9.07%	0.4 NR	NR
0.09484609	8.85%	8.97%	8.87%	9.07%	0.4 NR	NR
0.0825	7.30%	7.61%	7.61%	7.61%	0.350000004	NR
					0.350000004	
8.25%	7.30%	7.61%	7.61%	7.61%	0.350000004	NR
8.25%	7.30%	7.61%	7.61%	7.61%	35.00%	NR
					35.00%	
0.0825	7.30%	7.61%	7.61%	7.61%	0.350000004	NR
0.0825	7.30%	7.61%	7.61%	7.61%	0.350000004	NR
0.084510429	7.86%	7.86%	7.86%	7.86%	0.35	NR
					0.35	
0.084510429	7.86%	7.86%	7.86%	7.86%	0.35	NR
					0.35	
0.008942107	0.99%	0.95%	1.06%	1.53%	0.4 NR	BBB
0.008942107	0.99%	0.95%	1.06%	1.53%	0.4 NR	BBB
0.009587559	1.06%	0.95%	1.06%	1.53%	0.4 NR	A
0.009204056	1.02%	0.95%	1.06%	1.53%	0.4 NR	A
0.008929192	0.009971495	0.0094804	0.01062234	0.01525	0.4 NR	A
0.009034467	0.99%	0.95%	1.06%	1.53%	0.4 NR	A
0.009034467	0.99%	0.95%	1.06%	1.53%	0.4 NR	A
0.009034467	0.99%	0.95%	1.06%	1.53%	0.4 NR	A
0.008942107	0.99%	0.95%	1.06%	1.53%	0.4 NR	BBB
0.009587559	1%	0.95%	1.06%	1.53%	0.4 NR	A
					0.4	
0.008929192	0.009971495	0.0094804	0.01062234	0.01525	0.4 NR	A
0.009034467	0.99%	0.95%	1.06%	1.53%	0.4 NR	A
0.0113855	1.21%	1.21%	2.31%	2.31%	0.4 NR	B
0.0113855	1.21%	1.21%	2.31%	2.31%	0.4 NR	BB
					0.45	
1.60%	1.60%	1.60%	1.60%	1.60%	0.45	
0.016000584	0.016000584	0.016000584	0.016000584	0.016000584	0.45	
2.21%	2.21%	2.21%	2.21%	2.21%	0.4	
2.21%	2.21%	2.21%	2.21%	2.21%	0.4	
0.012897472	1.35%	1.36%	1.39%	1.49%	0.4 CCC	BB
0.012897472	1.35%	1.36%	1.39%	1.49%	0.4 CCC	BB
0.013028537	1.36%	1.37%	1.40%	1.48%	0.4 BB	A
0.013667767	0.014287459	0.014421582	0.014754976	0.015655372	0.4 B	BBB
0.013121057	1.37%	1.38%	1.42%	1.50%	0.4 B	BBB
0.013028537	1.36%	1.37%	1.40%	1.48%	0.4 BB	A
0.012292975	1.30%	1.32%	1.35%	1.43%	0.4 B	BBB
0.013028537	0.013628273	0.013685289	0.013960989	0.014767677	0.4 BB	A
0.013028537	1.36%	1.37%	1.40%	1.48%	0.4 BB	A
0.012897472	1.35%	1.36%	1.39%	1.49%	0.4 CCC	BB
0.013028537	1.36%	1.37%	1.40%	1.48%	0.4 BB	A
0.013667767	1.43%	1.44%	1.48%	1.57%	0.4 B	BBB

AAA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AAA	AAA	AAA	AAA	AAA	AAA
A	A	A	A	A	A
BB	BBB	BB	BB	BB	BB
BBB	A	BBB	BBB	BBB	BB
A	AA	A	A	A	BBB
A	AA	A	A	A	BBB
A	AA	A	A	A	BBB
BB	BBB	BB	BB	BB	BB
BB	BBB	BB	BB	BB	BB
A	AA	A	A	A	BBB
A	AA	A	A	A	BBB
A	AA	A	A	A	BBB
A	AA	A	A	A	BBB
A	AA	A	A	A	BBB
BBB	A	BBB	BBB	BBB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	A	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	NR	A	A	A	A
A	NR	A	A	A	A
BBB	BBB	A	A	A	BBB
BBB	BBB	A	A	A	BBB
A	A	A	AA	AA	A
A	A	A	AA	AA	A
A	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
A	A	AA	AA	AA	AA
BBB	BBB	A	A	A	BBB
A	A	A	AA	AA	A
A	AA	AA	AA	AA	AA
A	A	AA	AA	AA	AA
B	BB	B	B	NR	NR
BB	BBB	BB	BB	NR	NR
			NR		
			NR		
			NR		
			NR		
BBB	BBB	BBB	BBB	BBB	A
A	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	AA
A	A	A	A	A	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	AA

AA	AA	BB	A	14 Financials
A	A	BB	A	14 Financials
A	A	BB	A	14 Financials
AA	AA	BB	A	14 Financials
A	A	BB	BBB	5 Financials
BB	NR	NR	A	5 Financials
BBB	NR	NR	A	5 Financials
A	NR	NR	A	5 Financials
A	NR	NR	A	5 Financials
A	NR	NR	A	5 Financials
BB	NR	NR	A	5 Financials
BB	NR	NR	A	5 Financials
A	NR	NR	A	5 Financials
A	NR	NR	A	5 Financials
A	NR	NR	A	5 Financials
A	NR	NR	A	5 Financials
			NR	Financials
			NR	Financials
A	NR	NR	A	5 Financials
BBB	NR	NR	A	5 Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
	NR		NR	2 Financials
			NR	Financials
	NR		NR	2 Financials
	NR		NR	2 Financials
			NR	Financials
	NR		NR	2 Financials
	NR		NR	2 Financials
			A	3 Financials
			NR	Financials
			A	3 Financials
			NR	Financials
NR	NR	NR	AA	12 Utilities
NR	NR	NR	AA	12 Utilities
NR	NR	NR	A	12 Utilities
NR	NR	NR	A	12 Utilities
NR	NR	NR	A	7 Utilities
NR	NR	NR	A	7 Utilities
NR	NR	NR	A	7 Utilities
NR	NR	NR	A	7 Utilities
NR	NR	NR	AA	12 Utilities
NR	NR	NR	A	12 Utilities
			NR	Utilities
NR	NR	NR	A	7 Utilities
NR	NR	NR	A	7 Utilities
	NR		BBB	3 Oil & Gas
	NR		BBB	3 Oil & Gas
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
BB	BB	BB	A	11 Industrials
BB	BB	BB	A	11 Industrials
A	A	A	A	10 Industrials
BBB	BBB	BBB	A	11 Industrials
BBB	BBB	BBB	A	11 Industrials
A	A	A	A	10 Industrials
BBB	BBB	BBB	BBB	4 Industrials
A	A	A	A	10 Industrials
A	A	A	A	10 Industrials
BB	BB	BB	A	11 Industrials
A	A	A	A	10 Industrials
BBB	BBB	BBB	A	11 Industrials

N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB		Thin	Thin	Thin
N.Amer	United States	BBB	BB		Thin	Thin	Thin
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB		Thin	Thin	Thin
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	B		Thin	Thin	Thin
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B		Thin	Thin	Thin
N.Amer	United States	BBB	B		Thin	Thin	Thin
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B		Thin	Thin	Thin
N.Amer	United States	BBB	B		Thin	Thin	Thin
N.Amer	United States	BBB	B		Thin	CcyGrp	Thin
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B		Thin	CcyGrp	Thin
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	BB	AA				
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
Thin	Thin	Thin	Thin		Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin		Thin	
CcyGrp	CcyGrp	Thin	Thin		Thin	
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Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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WMIUSDMM	31-Jul-08 WMI
WMIUSDMR	31-Jul-08 WMI
WMIUSDXR	31-Jul-08 WMI
WMTAUDMR	31-Jul-08 WMT
WMTAUDXR	31-Jul-08 WMT
WMTCADMR	31-Jul-08 WMT
WMTEURCR	31-Jul-08 WMT
WMTEURMM	31-Jul-08 WMT
WMTEURMR	31-Jul-08 WMT
WMTEURXR	31-Jul-08 WMT
WMTGBPMM	31-Jul-08 WMT
WMTGBPMR	31-Jul-08 WMT
WMTGBPXR	31-Jul-08 WMT
WMTHKDMR	31-Jul-08 WMT
WMTHKDXR	31-Jul-08 WMT
WMTJPYCR	31-Jul-08 WMT
WMTJPYMR	31-Jul-08 WMT
WMTJPYXR	31-Jul-08 WMT
WMTSEKMR	31-Jul-08 WMT
WMTSEKXR	31-Jul-08 WMT
WMTSGDCR	31-Jul-08 WMT
WMTSGDMR	31-Jul-08 WMT
WMTTWDCR	31-Jul-08 WMT
WMTTWDMR	31-Jul-08 WMT
WMTUSDCR	31-Jul-08 WMT
WMTUSDMM	31-Jul-08 WMT
WMTUSDMR	31-Jul-08 WMT
WMTUSDXR	31-Jul-08 WMT
WMTZARMR	31-Jul-08 WMT
WMT-AsdaLtdEURCR	31-Jul-08 WMT-AsdaLtd
WMT-AsdaLtdEURMM	31-Jul-08 WMT-AsdaLtd
WMT-AsdaLtdEURMR	31-Jul-08 WMT-AsdaLtd
WMT-AsdaLtdGBPCR	31-Jul-08 WMT-AsdaLtd
WMT-AsdaLtdGBPMM	31-Jul-08 WMT-AsdaLtd
WMT-AsdaLtdUSDCR	31-Jul-08 WMT-AsdaLtd
WMT-AsdaLtdUSDMM	31-Jul-08 WMT-AsdaLtd
WMT-AsdaLtdUSDMR	31-Jul-08 WMT-AsdaLtd
WOCKHUSDCR	31-Jul-08 WOCKH
WOCKHUSDMM	31-Jul-08 WOCKH
WOCKHUSDMR	31-Jul-08 WOCKH
WOLKLUAUDCR	31-Jul-08 WOLKLU
WOLKLUAUDMM	31-Jul-08 WOLKLU
WOLKLUCADMM	31-Jul-08 WOLKLU
WOLKLUCHFCR	31-Jul-08 WOLKLU
WOLKLUCHFMM	31-Jul-08 WOLKLU
WOLKLUEURCR	31-Jul-08 WOLKLU
WOLKLUEURMM	31-Jul-08 WOLKLU
WOLKLUEURMR	31-Jul-08 WOLKLU
WOLKLUEURXR	31-Jul-08 WOLKLU
WOLKLUGBPCR	31-Jul-08 WOLKLU
WOLKLUGBPMM	31-Jul-08 WOLKLU
WOLKLUHKDMM	31-Jul-08 WOLKLU
WOLKLUJPYCR	31-Jul-08 WOLKLU
WOLKLUJPYMM	31-Jul-08 WOLKLU
WOLKLUNOKMM	31-Jul-08 WOLKLU
WOLKLUSEKMM	31-Jul-08 WOLKLU
WOLKLUSGDMM	31-Jul-08 WOLKLU
WOLKLUTWDMM	31-Jul-08 WOLKLU
WOLKLUUSDCR	31-Jul-08 WOLKLU
WOLKLUUSDMM	31-Jul-08 WOLKLU
WOLKLUUSDMR	31-Jul-08 WOLKLU
WOLKLUUSDXR	31-Jul-08 WOLKLU
WOLKLUEURCR	31-Jul-08 WOLKLU
WOLKLUEURMM	31-Jul-08 WOLKLU
WOLKLUEURMR	31-Jul-08 WOLKLU
WOLKLUUSDCR	31-Jul-08 WOLKLU
WOLSEURCR	31-Jul-08 WOLS
WOLSEURMM	31-Jul-08 WOLS
WOLSUSDMM	31-Jul-08 WOLS
WOREURCR	31-Jul-08 WOR
WOREURMM	31-Jul-08 WOR
WOREURMR	31-Jul-08 WOR
WOREURXR	31-Jul-08 WOR
WORGBPMR	31-Jul-08 WOR

Waste Mgmt Inc	9D516R	SNRFOR	USD
Waste Mgmt Inc	9D516R	SNRFOR	USD
Waste Mgmt Inc	9D516R	SNRFOR	USD
Wal Mart Stores Inc	9C4256	SNRFOR	AUD
Wal Mart Stores Inc	9C4256	SNRFOR	AUD
Wal Mart Stores Inc	9C4256	SNRFOR	CAD
Wal Mart Stores Inc	9C4256	SNRFOR	EUR
Wal Mart Stores Inc	9C4256	SNRFOR	EUR
Wal Mart Stores Inc	9C4256	SNRFOR	EUR
Wal Mart Stores Inc	9C4256	SNRFOR	EUR
Wal Mart Stores Inc	9C4256	SNRFOR	GBP
Wal Mart Stores Inc	9C4256	SNRFOR	GBP
Wal Mart Stores Inc	9C4256	SNRFOR	GBP
Wal Mart Stores Inc	9C4256	SNRFOR	HKD
Wal Mart Stores Inc	9C4256	SNRFOR	HKD
Wal Mart Stores Inc	9C4256	SNRFOR	JPY
Wal Mart Stores Inc	9C4256	SNRFOR	JPY
Wal Mart Stores Inc	9C4256	SNRFOR	JPY
Wal Mart Stores Inc	9C4256	SNRFOR	SEK
Wal Mart Stores Inc	9C4256	SNRFOR	SEK
Wal Mart Stores Inc	9C4256	SNRFOR	SGD
Wal Mart Stores Inc	9C4256	SNRFOR	SGD
Wal Mart Stores Inc	9C4256	SNRFOR	TWD
Wal Mart Stores Inc	9C4256	SNRFOR	TWD
Wal Mart Stores Inc	9C4256	SNRFOR	USD
Wal Mart Stores Inc	9C4256	SNRFOR	USD
Wal Mart Stores Inc	9C4256	SNRFOR	USD
Wal Mart Stores Inc	9C4256	SNRFOR	USD
Wal Mart Stores Inc	9C4256	SNRFOR	ZAR
ASDA GROUP Ltd	GG557Y	SNRFOR	EUR
ASDA GROUP Ltd	GG557Y	SNRFOR	EUR
ASDA GROUP Ltd	GG557Y	SNRFOR	EUR
ASDA GROUP Ltd	GG557Y	SNRFOR	GBP
ASDA GROUP Ltd	GG557Y	SNRFOR	GBP
ASDA GROUP Ltd	GG557Y	SNRFOR	USD
ASDA GROUP Ltd	GG557Y	SNRFOR	USD
ASDA GROUP Ltd	GG557Y	SNRFOR	USD
WOCKHARDT Ltd	Y5A855	SNRFOR	USD
WOCKHARDT Ltd	Y5A855	SNRFOR	USD
WOCKHARDT Ltd	Y5A855	SNRFOR	USD
Wolters Kluwer N V	9GEFFB	SNRFOR	AUD
Wolters Kluwer N V	9GEFFB	SNRFOR	AUD
Wolters Kluwer N V	9GEFFB	SNRFOR	CAD
Wolters Kluwer N V	9GEFFB	SNRFOR	CHF
Wolters Kluwer N V	9GEFFB	SNRFOR	CHF
Wolters Kluwer N V	9GEFFB	SNRFOR	EUR
Wolters Kluwer N V	9GEFFB	SNRFOR	EUR
Wolters Kluwer N V	9GEFFB	SNRFOR	EUR
Wolters Kluwer N V	9GEFFB	SNRFOR	EUR
Wolters Kluwer N V	9GEFFB	SNRFOR	GBP
Wolters Kluwer N V	9GEFFB	SNRFOR	GBP
Wolters Kluwer N V	9GEFFB	SNRFOR	HKD
Wolters Kluwer N V	9GEFFB	SNRFOR	JPY
Wolters Kluwer N V	9GEFFB	SNRFOR	JPY
Wolters Kluwer N V	9GEFFB	SNRFOR	NOK
Wolters Kluwer N V	9GEFFB	SNRFOR	SEK
Wolters Kluwer N V	9GEFFB	SNRFOR	SGD
Wolters Kluwer N V	9GEFFB	SNRFOR	TWD
Wolters Kluwer N V	9GEFFB	SNRFOR	USD
Wolters Kluwer N V	9GEFFB	SNRFOR	USD
Wolters Kluwer N V	9GEFFB	SNRFOR	USD
Wolters Kluwer N V	9GEFFB	SNRFOR	USD
Wolters Kluwer N V	9GEFFB	SUBLT2	EUR
Wolters Kluwer N V	9GEFFB	SUBLT2	EUR
Wolters Kluwer N V	9GEFFB	SUBLT2	EUR
Wolters Kluwer N V	9GEFFB	SUBLT2	USD
WOLSELEY PLC	GPG99F	SNRFOR	EUR
WOLSELEY PLC	GPG99F	SNRFOR	EUR
WOLSELEY PLC	GPG99F	SNRFOR	USD
Worthington Inds Inc	9H9992	SNRFOR	EUR
Worthington Inds Inc	9H9992	SNRFOR	EUR
Worthington Inds Inc	9H9992	SNRFOR	EUR
Worthington Inds Inc	9H9992	SNRFOR	EUR
Worthington Inds Inc	9H9992	SNRFOR	GBP

MM	Composite						
MR	Composite	0.89%	0.65%	0.88%	0.99%	1.10%	1.24%
XR	Composite	0.85%	0.63%	0.86%	0.96%	1.06%	1.17%
MR	Composite	0.04%	0.16%	0.20%	0.25%	0.28%	0.33%
XR	Composite	0.04%	0.16%	0.20%	0.25%	0.28%	0.33%
MR	Composite	0.04%	0.18%	0.21%	0.26%	0.28%	0.33%
CR	Composite	0.04%	0.17%	0.22%	0.27%	0.30%	0.35%
MM	Composite						
MR	Composite	0.04%	0.18%	0.21%	0.26%	0.28%	0.33%
XR	Composite	0.04%	0.17%	0.20%	0.25%	0.27%	0.32%
MM	Composite	0.04%	0.16%	0.21%	0.26%	0.28%	0.34%
MR	Composite	0.04%	0.18%	0.21%	0.26%	0.28%	0.33%
XR	Composite	0.04%	0.17%	0.20%	0.25%	0.27%	0.32%
MR	Composite	0.04%	0.18%	0.21%	0.26%	0.28%	0.33%
XR	Composite	0.04%	0.17%	0.20%	0.25%	0.27%	0.32%
CR	Composite						
MR	Composite	0.04%	0.16%	0.20%	0.25%	0.28%	0.33%
XR	Composite	0.04%	0.16%	0.20%	0.25%	0.28%	0.33%
MR	Composite	0.000416667	0.001790147	0.00205935	0.002559602	0.002800846	0.003344267
XR	Composite	0.000404896	0.001724195	0.002000041	0.00245696	0.00268398	0.00323355
CR	Composite	0.04%	0.17%	0.22%	0.27%	0.30%	0.35%
MR	Composite	0.000416667	0.001790147	0.00205935	0.002559602	0.002800846	0.003344267
CR	Composite						
MR	Composite	0.000416667	0.001790147	0.00205935	0.002559602	0.002800846	0.003344267
CR	Composite	0.00044251	0.001693071	0.002171664	0.002699396	0.002955513	0.003520268
MM	Composite						
MR	Composite	0.000416667	0.001790147	0.00205935	0.002559602	0.002800846	0.003344267
XR	Composite	0.000404896	0.001724195	0.002000041	0.00245696	0.00268398	0.00323355
MR	Composite	0.000416667	0.001790147	0.00205935	0.002559602	0.002800846	0.003344267
CR	Composite						
MM	Composite	0.001394987	0.001557793	0.001876708	0.002262622	0.002638429	0.002946861
MR	Composite						
CR	Composite	0.14%	0.16%	0.19%	0.23%	0.26%	0.29%
MM	Composite	0.14%	0.16%	0.19%	0.23%	0.26%	0.29%
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.0825	0.0825	0.0825	0.08	0.085	0.0825
MM	Composite	0.0825	0.0825	0.0825	0.08	0.085	0.0825
MR	Composite	0.0825	0.0825	0.0825	0.08	0.085	0.0825
CR	Composite	0.36%	0.41%	0.54%	0.67%	0.77%	0.86%
MM	Composite	0.34%	0.39%	0.52%	0.65%	0.74%	0.82%
MM	Composite	0.34%	0.39%	0.50%	0.65%	0.73%	0.82%
CR	Composite	0.36%	0.37%	0.52%	0.68%	0.77%	0.86%
MM	Composite	0.34%	0.39%	0.50%	0.65%	0.73%	0.82%
CR	Composite	0.36%	0.37%	0.52%	0.68%	0.77%	0.86%
MM	Composite	0.34%	0.39%	0.50%	0.65%	0.73%	0.82%
MR	Composite	0.34%	0.38%	0.50%	0.65%	0.72%	0.81%
XR	Composite	0.33%	0.36%	0.48%	0.62%	0.69%	0.78%
CR	Composite	0.36%	0.37%	0.52%	0.68%	0.77%	0.86%
MM	Composite	0.34%	0.39%	0.50%	0.65%	0.73%	0.82%
MM	Composite	0.34%	0.39%	0.50%	0.65%	0.73%	0.82%
CR	Composite	0.36%	0.40%	0.54%	0.67%	0.77%	0.87%
MM	Composite	0.34%	0.39%	0.52%	0.64%	0.74%	0.83%
MM	Composite	0.34%	0.39%	0.50%	0.65%	0.73%	0.82%
MM	Composite	0.34%	0.39%	0.50%	0.65%	0.73%	0.82%
MM	Composite	0.34%	0.39%	0.50%	0.65%	0.73%	0.82%
MM	Composite	0.34%	0.39%	0.50%	0.65%	0.73%	0.82%
CR	Composite	0.36%	0.37%	0.52%	0.68%	0.77%	0.86%
MM	Composite	0.34%	0.39%	0.50%	0.65%	0.73%	0.82%
MR	Composite	0.34%	0.38%	0.50%	0.65%	0.72%	0.81%
XR	Composite	0.33%	0.36%	0.48%	0.62%	0.69%	0.78%
CR	Composite	0.43%	0.62%	0.62%	0.73%	0.83%	0.92%
MM	Composite	0.43%	0.62%	0.62%	0.73%	0.83%	0.92%
MR	Composite	0.43%	0.62%	0.62%	0.73%	0.83%	0.92%
CR	Composite						
CR	Composite						
MM	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.00275	0.00305	0.00305	0.0028	0.0045	0.0050565
XR	Composite						
MR	Composite	0.27%	0.31%	0.31%	0.28%	0.45%	0.51%

					0.4	
0.013028537	1.36%	1.37%	1.40%	1.48%	0.4 BB	A
0.012292975	1.30%	1.32%	1.35%	1.43%	0.4 B	BBB
0.003520196	0.38%	0.46%	0.57%	0.60%	0.4 B	BBB
0.003520196	0.38%	0.46%	0.57%	0.60%	0.4 B	BBB
0.003552544	0.39%	0.46%	0.57%	0.63%	0.4 BBB	A
0.003744525	0.41%	0.49%	0.60%	0.64%	0.4 BB	A
					0.4	
0.003552544	0.39%	0.46%	0.57%	0.63%	0.4 BBB	A
0.003438626	0.37%	0.44%	0.55%	0.59%	0.4 BB	A
0.003594744	0.39%	0.47%	0.57%	0.61%	0.4 BB	A
0.003552544	0.39%	0.46%	0.57%	0.63%	0.4 BBB	A
0.003438626	0.37%	0.44%	0.55%	0.59%	0.4 BB	A
0.003552544	0.39%	0.46%	0.57%	0.63%	0.4 BBB	A
0.003438626	0.37%	0.44%	0.55%	0.59%	0.4 BB	A
					0.4	
0.003520196	0.38%	0.46%	0.57%	0.60%	0.4 B	BBB
0.003520196	0.38%	0.46%	0.57%	0.60%	B	BBB
0.003552544	0.003861556	0.004625	0.005674667	0.006266667	0.4 BBB	A
0.003438626	0.003741306	0.004442796	0.005474147	0.005857145	0.4 BB	A
0.003744525	0.41%	0.49%	0.60%	0.64%	0.4 BB	A
0.003552544	0.003861556	0.004625	0.005674667	0.006266667	0.4 BBB	A
					0.4	
0.003552544	0.003861556	0.004625	0.005674667	0.006266667	0.4 BBB	A
0.003744525	0.004069444	0.004855515	0.005982675	0.006401251	0.4 BB	A
					0.4	
0.003552544	0.003861556	0.004625	0.005674667	0.006266667	0.4 BBB	A
0.003438626	0.003741306	0.004442796	0.005474147	0.005857145	0.4 BB	A
0.003552544	0.003861556	0.004625	0.005674667	0.006266667	0.4 BBB	A
					0.4	
0.003420543	0.003802653	0.003802653	0.003802653	0.003802653	0.4 NR	NR
					0.4	
0.003420543	0.38%	0.38%	0.38%	0.38%	0.4 NR	NR
0.003420543	0.38%	0.38%	0.38%	0.38%	0.4 NR	NR
					0.4	
					0.4	
					0.4	
0.085	0.085	0.085	0.085	0.085	0.15	NR
0.085	0.085	0.085	0.085	0.085	0.15	NR
0.085	0.085	0.085	0.085	0.085	0.15	NR
0.009419299	1.03%	1.06%	1.08%	1.23%	0.39409091 BBB	BBB
0.009007223	0.98%	1.06%	1.08%	1.23%	0.4 A	A
0.008928159	0.99%	1.06%	1.07%	1.23%	0.4 A	AA
0.009236829	1.02%	1.10%	1.12%	1.28%	0.387142859 BBB	A
0.008928159	0.99%	1.06%	1.07%	1.23%	0.4 A	AA
0.009236829	1.02%	1.10%	1.12%	1.28%	0.387142859 BBB	A
0.008928159	0.99%	1.06%	1.07%	1.23%	0.4 A	AA
0.008833472	0.98%	1.04%	1.06%	1.21%	0.39409091 BBB	AA
0.008508029	0.94%	1.00%	1.02%	1.17%	0.39409091 BBB	AA
0.009236829	1.02%	1.10%	1.12%	1.28%	0.387142859 BBB	A
0.008928159	0.99%	1.06%	1.07%	1.23%	0.4 A	AA
0.008928159	0.99%	1.06%	1.07%	1.23%	0.4 A	AA
0.009495197	1.04%	1.06%	1.08%	1.23%	0.39409091 BBB	BBB
0.009080084	0.99%	1.06%	1.08%	1.23%	0.4 A	A
0.008928159	0.99%	1.06%	1.07%	1.23%	0.4 A	AA
0.008928159	0.99%	1.06%	1.07%	1.23%	0.4 A	AA
0.008928159	0.99%	1.06%	1.07%	1.23%	0.4 A	AA
0.008928159	0.99%	1.06%	1.07%	1.23%	0.4 A	AA
0.009236829	1.02%	1.10%	1.12%	1.28%	0.387142859 BBB	A
0.008928159	0.99%	1.06%	1.07%	1.23%	0.4 A	AA
0.008833472	0.98%	1.04%	1.06%	1.21%	0.39409091 BBB	AA
0.008508029	0.94%	1.00%	1.02%	1.17%	0.39409091 BBB	AA
0.0099	1.07%	1.10%	1.24%	1.24%	0.15 NR	
0.0099	1.07%	1.10%	1.24%	1.24%	0.15 NR	
0.0099	1.07%	1.10%	1.24%	1.24%	0.15 NR	
					0.15	
					0.4	
					0.4	
					0.4	
					0.395454545	
					0.395454545	
0.00665	0.0079	0.0079	0.0079	0.0079	0.4 NR	NR
					0.395454545	
0.00665	0.79%	0.79%	0.79%	0.79%	0.4 NR	NR

AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
AA	AA	AA	AAA	AAA	AAA
A	A	A	A	A	A
AA	AA	AA	AAA	AAA	AAA
A	A	A	AA	AA	AA
A	A	A	AA	AA	AA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR

			NR	Industrials
A	A	A	A	10 Industrials
BBB	BBB	BBB	BBB	4 Industrials
BB	BB	BB	AA	10 Consumer Services
BB	BB	BB	AA	10 Consumer Services
A	A	A	AA	10 Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
			NR	Consumer Services
A	A	A	AA	10 Consumer Services
BBB	BBB	BBB	A	7 Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
A	A	A	AA	10 Consumer Services
BBB	BBB	BBB	A	7 Consumer Services
A	A	A	AA	10 Consumer Services
BBB	BBB	BBB	A	7 Consumer Services
			NR	Consumer Services
BB	BB	BB	AA	10 Consumer Services
BB	BB	BB	AA	10 Consumer Services
A	A	A	AA	10 Consumer Services
BBB	BBB	BBB	A	7 Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
A	A	A	AA	10 Consumer Services
			NR	Consumer Services
A	A	A	AA	10 Consumer Services
BBB	BBB	BBB	AA	10 Consumer Services
			NR	Consumer Services
A	A	A	AA	10 Consumer Services
BBB	BBB	BBB	A	7 Consumer Services
A	A	A	AA	10 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
	NR		NR	2 Health Care
	NR		NR	2 Health Care
	NR		NR	2 Health Care
BB	BB	BB	A	4 Consumer Services
BB	BB	BB	A	4 Consumer Services
A	A	A	AA	12 Consumer Services
BBB	BBB	BBB	A	5 Consumer Services
A	A	A	AA	12 Consumer Services
BBB	BBB	BBB	A	5 Consumer Services
A	A	A	AA	12 Consumer Services
BBB	BBB	BBB	AA	12 Consumer Services
BBB	BBB	BBB	AA	12 Consumer Services
BBB	BBB	BBB	A	5 Consumer Services
A	A	A	AA	12 Consumer Services
A	A	A	AA	12 Consumer Services
BB	BB	BB	A	4 Consumer Services
BB	BB	BB	A	4 Consumer Services
A	A	A	AA	12 Consumer Services
A	A	A	AA	12 Consumer Services
A	A	A	AA	12 Consumer Services
A	A	A	AA	12 Consumer Services
BBB	BBB	BBB	A	5 Consumer Services
A	A	A	AA	12 Consumer Services
BBB	BBB	BBB	AA	12 Consumer Services
BBB	BBB	BBB	AA	12 Consumer Services
NR	NR		NR	2 Consumer Services
NR	NR		NR	2 Consumer Services
NR	NR		NR	2 Consumer Services
			NR	Consumer Services
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials

N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	AA	AA				
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	AA	AA	Thin	Thin	Thin	Thin
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
Europe	United Kingdom	AA	AA				
India	India		B		Thin	Thin	Thin
India	India		B		Thin	Thin	Thin
India	India		B		Thin	Thin	Thin
Europe	Netherlands	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	DocAdj	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	Netherlands	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
Europe	Netherlands	BBB	A	Thin		Thin	Thin
Europe	Netherlands	BBB	A	Thin		Thin	Thin
Europe	Netherlands	BBB	A	Thin		Thin	Thin
Europe	Netherlands	BBB	A				
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin		Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin		Thin

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WORUSDCR	31-Jul-08 WOR
WORUSDMM	31-Jul-08 WOR
WORUSDMR	31-Jul-08 WOR
WORUSDXR	31-Jul-08 WOR
WOWAUAUDCR	31-Jul-08 WOWAU
WOWAUAUDMR	31-Jul-08 WOWAU
WOWAUAUDXR	31-Jul-08 WOWAU
WOWAUCHFMR	31-Jul-08 WOWAU
WOWAUEURCR	31-Jul-08 WOWAU
WOWAUEURMM	31-Jul-08 WOWAU
WOWAUEURMR	31-Jul-08 WOWAU
WOWAUJPYMR	31-Jul-08 WOWAU
WOWAUUSDCR	31-Jul-08 WOWAU
WOWAUUSDMM	31-Jul-08 WOWAU
WOWAUUSDMR	31-Jul-08 WOWAU
WOWAUUSDXR	31-Jul-08 WOWAU
WPCOLCEURCR	31-Jul-08 WPCOLC
WPCOLCEURMM	31-Jul-08 WPCOLC
WPCOLCEURMR	31-Jul-08 WPCOLC
WPCOLCUSDCR	31-Jul-08 WPCOLC
WPCOLCUSDMM	31-Jul-08 WPCOLC
WPCOLCUSDMR	31-Jul-08 WPCOLC
WPCOLCUSDXR	31-Jul-08 WPCOLC
WPDAUDCR	31-Jul-08 WPD
WPDAUDMM	31-Jul-08 WPD
WPDEURCR	31-Jul-08 WPD
WPDEURMM	31-Jul-08 WPD
WPDEURMR	31-Jul-08 WPD
WPDGBPCR	31-Jul-08 WPD
WPDGBPMM	31-Jul-08 WPD
WPDGBPXR	31-Jul-08 WPD
WPDJPYCR	31-Jul-08 WPD
WPDJPYMM	31-Jul-08 WPD
WPDJPYMR	31-Jul-08 WPD
WPDTWDMM	31-Jul-08 WPD
WPDUSDCR	31-Jul-08 WPD
WPDUSDMM	31-Jul-08 WPD
WPDUSDMR	31-Jul-08 WPD
WPDUSDXR	31-Jul-08 WPD
WPDHLD-HydltdAUDCR	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdAUDMM	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdCHFCR	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdCHFMM	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdEURCR	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdEURMM	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdEURMR	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdGBPCR	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdGBPMM	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdGBPMR	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdJPYCR	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdJPYMM	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdNZDCR	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdNZDMM	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdUSDCR	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdUSDMM	31-Jul-08 WPDHLD-Hydltd
WPDHLD-HydltdUSDMR	31-Jul-08 WPDHLD-Hydltd
WPIEURMM	31-Jul-08 WPI
WPIEURMR	31-Jul-08 WPI
WPIEURXR	31-Jul-08 WPI
WPIGBPMR	31-Jul-08 WPI
WPIHKDMR	31-Jul-08 WPI
WPIILSMR	31-Jul-08 WPI
WPIUSDCR	31-Jul-08 WPI
WPIUSDMM	31-Jul-08 WPI
WPIUSDMR	31-Jul-08 WPI
WPIUSDXR	31-Jul-08 WPI
WPLAUAUDCR	31-Jul-08 WPLAU
WPLAUAUDMR	31-Jul-08 WPLAU
WPLAUEURCR	31-Jul-08 WPLAU
WPLAUEURMM	31-Jul-08 WPLAU
WPLAUEURMR	31-Jul-08 WPLAU
WPLAUJPYMR	31-Jul-08 WPLAU
WPLAUUSDCR	31-Jul-08 WPLAU
WPLAUUSDMM	31-Jul-08 WPLAU

Worthington Inds Inc	9H9992	SNRFOR	USD
Worthington Inds Inc	9H9992	SNRFOR	USD
Worthington Inds Inc	9H9992	SNRFOR	USD
Worthington Inds Inc	9H9992	SNRFOR	USD
Woolworths LTD	9H88GG	SNRFOR	AUD
Woolworths LTD	9H88GG	SNRFOR	AUD
Woolworths LTD	9H88GG	SNRFOR	AUD
Woolworths LTD	9H88GG	SNRFOR	CHF
Woolworths LTD	9H88GG	SNRFOR	EUR
Woolworths LTD	9H88GG	SNRFOR	EUR
Woolworths LTD	9H88GG	SNRFOR	EUR
Woolworths LTD	9H88GG	SNRFOR	JPY
Woolworths LTD	9H88GG	SNRFOR	USD
Woolworths LTD	9H88GG	SNRFOR	USD
Woolworths LTD	9H88GG	SNRFOR	USD
Woolworths LTD	9H88GG	SNRFOR	USD
WP Co LLC	9HA32G	SNRFOR	EUR
WP Co LLC	9HA32G	SNRFOR	EUR
WP Co LLC	9HA32G	SNRFOR	EUR
WP Co LLC	9HA32G	SNRFOR	USD
WP Co LLC	9HA32G	SNRFOR	USD
WP Co LLC	9HA32G	SNRFOR	USD
WP Co LLC	9HA32G	SNRFOR	USD
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	AUD
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	AUD
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	EUR
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	EUR
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	EUR
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	GBP
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	GBP
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	GBP
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	JPY
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	JPY
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	JPY
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	TWD
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	USD
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	USD
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	USD
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	USD
HYDER Ltd	GKAEFM	SNRFOR	AUD
HYDER Ltd	GKAEFM	SNRFOR	AUD
HYDER Ltd	GKAEFM	SNRFOR	CHF
HYDER Ltd	GKAEFM	SNRFOR	CHF
HYDER Ltd	GKAEFM	SNRFOR	EUR
HYDER Ltd	GKAEFM	SNRFOR	EUR
HYDER Ltd	GKAEFM	SNRFOR	EUR
HYDER Ltd	GKAEFM	SNRFOR	GBP
HYDER Ltd	GKAEFM	SNRFOR	GBP
HYDER Ltd	GKAEFM	SNRFOR	GBP
HYDER Ltd	GKAEFM	SNRFOR	JPY
HYDER Ltd	GKAEFM	SNRFOR	JPY
HYDER Ltd	GKAEFM	SNRFOR	NZD
HYDER Ltd	GKAEFM	SNRFOR	NZD
HYDER Ltd	GKAEFM	SNRFOR	USD
HYDER Ltd	GKAEFM	SNRFOR	USD
HYDER Ltd	GKAEFM	SNRFOR	USD
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	EUR
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	EUR
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	EUR
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	GBP
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	HKD
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	ILS
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	USD
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	USD
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	USD
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	USD
Woodside Pete Ltd	9H824A	SNRFOR	AUD
Woodside Pete Ltd	9H824A	SNRFOR	AUD
Woodside Pete Ltd	9H824A	SNRFOR	EUR
Woodside Pete Ltd	9H824A	SNRFOR	EUR
Woodside Pete Ltd	9H824A	SNRFOR	EUR
Woodside Pete Ltd	9H824A	SNRFOR	JPY
Woodside Pete Ltd	9H824A	SNRFOR	USD
Woodside Pete Ltd	9H824A	SNRFOR	USD

CR	Composite	0.27%	0.31%	0.31%	0.28%	0.45%	0.51%
MM	Composite						
MR	Composite	0.27%	0.31%	0.31%	0.28%	0.45%	0.51%
XR	Composite						
CR	Composite	0.002888919	0.004121306	0.004684957	0.005405566	0.006200138	0.007157928
MR	Composite	0.002744473	0.003915241	0.004450709	0.005135288	0.005890131	0.006800032
XR	Composite						
MR	Composite	0.003437449	0.003749729	0.004409349	0.005415658	0.00615035	0.006919092
CR	Composite	0.003618367	0.003947083	0.00464142	0.005700692	0.006474053	0.007283254
MM	Composite	0.003473632	0.003789199	0.004455763	0.005472665	0.00621509	0.006991924
MR	Composite	0.34%	0.37%	0.44%	0.54%	0.62%	0.69%
MR	Composite	0.35%	0.39%	0.46%	0.54%	0.62%	0.70%
CR	Composite	0.003618367	0.003947083	0.00464142	0.005700692	0.006474053	0.007283254
MM	Composite						
MR	Composite	0.34%	0.37%	0.44%	0.54%	0.62%	0.69%
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite	0.22%	0.22%	0.30%	0.42%	0.49%	0.47%
CR	Composite						
MM	Composite						
MR	Composite	0.002222846	0.002222846	0.002982169	0.0042	0.00485	0.004718845
XR	Composite	0.002222846	0.002222846	0.002982169	0.0042	0.00485	0.004718845
CR	Composite	0.24%	0.25%	0.30%	0.33%	0.37%	0.39%
MM	Composite	0.24%	0.25%	0.30%	0.33%	0.37%	0.39%
CR	Composite	0.25%	0.25%	0.30%	0.33%	0.37%	0.39%
MM	Composite	0.24%	0.25%	0.30%	0.33%	0.37%	0.39%
MR	Composite	0.24%	0.25%	0.30%	0.33%	0.37%	0.39%
CR	Composite	0.25%	0.25%	0.30%	0.33%	0.37%	0.39%
MM	Composite	0.24%	0.25%	0.30%	0.33%	0.37%	0.39%
XR	Composite						
CR	Composite						
MM	Composite	0.24%	0.25%	0.30%	0.33%	0.37%	0.39%
MR	Composite						
MM	Composite	0.24%	0.25%	0.30%	0.33%	0.37%	0.39%
CR	Composite	0.002513698	0.002485413	0.002983037	0.003287381	0.003652552	0.003941607
MM	Composite	0.24%	0.25%	0.30%	0.33%	0.37%	0.39%
MR	Composite	0.24%	0.25%	0.30%	0.33%	0.37%	0.39%
XR	Composite	0.002300033	0.002485413	0.002983037	0.003287381	0.003652552	0.003941607
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite	0.82%	0.82%	0.82%	0.82%	0.82%	0.82%
MR	Composite						
CR	Composite	0.82%	0.82%	0.82%	0.82%	0.82%	0.82%
MM	Composite						
MR	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite	0.82%	0.82%	0.82%	0.82%	0.82%	0.82%
MM	Composite	0.00823075	0.00823075	0.00823075	0.00823075	0.00823075	0.00823075
MR	Composite						
MM	Composite						
MR	Composite	0.001389201	0.001594787	0.002824155	0.004136041	0.005066301	0.006027263
XR	Composite	0.001389201	0.001536032	0.002720107	0.004005313	0.004863608	0.005898471
MR	Composite	0.14%	0.16%	0.28%	0.41%	0.51%	0.60%
MR	Composite	0.001389201	0.001594787	0.002824155	0.004136041	0.005066301	0.006027263
MR	Composite	0.001389201	0.001594787	0.002824155	0.004136041	0.005066301	0.006027263
CR	Composite	0.14%	0.17%	0.30%	0.44%	0.53%	0.64%
MM	Composite						
MR	Composite	0.14%	0.16%	0.28%	0.41%	0.51%	0.60%
XR	Composite	0.14%	0.15%	0.27%	0.40%	0.49%	0.59%
CR	Composite	0.003112	0.003394384	0.004383031	0.00516037	0.006159211	0.00674539
MR	Composite	0.31%	0.32%	0.42%	0.49%	0.59%	0.64%
CR	Composite	0.003275789	0.003724165	0.004465289	0.00523406	0.006120045	0.006798728
MM	Composite						
MR	Composite	0.31%	0.35%	0.42%	0.50%	0.58%	0.65%
MR	Composite	0.31%	0.35%	0.42%	0.50%	0.58%	0.65%
CR	Composite	0.33%	0.37%	0.45%	0.52%	0.61%	0.68%
MM	Composite						

0.00665	0.79%	0.79%	0.79%	0.79%	0.395454545	NR	NR
0.00665	0.79%	0.79%	0.79%	0.79%	0.395454545 0.4	NR	NR
0.007897626	0.008830641	0.009244225	0.010022456	0.010361566	0.395454545 0.4	BBB	BBB
0.007502745	0.008389109	0.009244225	0.009521333	0.010361566	0.4	A	A
0.007530491	0.008431236	0.009223006	0.009536861	0.010361566	0.4	A	AA
0.007926833	0.008874985	0.009708427	0.010038801	0.010906912	0.4	BBB	A
0.00760976	0.008519986	0.00932009	0.009637249	0.010470635	0.4	BBB	A
0.007530491	0.84%	0.92%	0.95%	1.04%	0.4	A	AA
0.007631215	0.87%	0.92%	0.95%	1.04%	0.4	A	A
0.007926833	0.008874985	0.009708427	0.010038801	0.010906912	0.4	BBB	A
0.007530491	0.84%	0.92%	0.95%	1.04%	0.4	A	AA
0.005082185	0.55%	0.55%	0.55%	0.55%	0.4		NR
0.005082185	0.005477492	0.005477492	0.005477492	0.005477492	0.4		NR
0.51%	0.005477492	0.005477492	0.005477492	0.005477492	40.00%		NR
0.46%	0.51%	0.75%	0.60%	0.63%	40.00%	BB	NR
0.46%	0.51%	0.75%	0.60%	0.63%	0.4	BB	NR
0.47%	0.53%	0.75%	0.60%	0.63%	0.4	BBB	NR
0.45%	0.50%	0.75%	0.60%	0.63%	0.4	A	NR
0.45%	0.50%	0.75%	0.60%	0.63%	0.4	BBB	NR
0.47%	0.53%	0.75%	0.60%	0.63%	0.4	BBB	NR
0.45%	0.50%	0.75%	0.60%	0.63%	0.4	A	NR
0.46%	0.51%	0.75%	0.60%	0.63%	40.00% 40.00% 0.4	BB	NR
0.45%	0.50%	0.75%	0.60%	0.63%	40.00%	A	NR
0.47%	0.005253472	0.007521652	0.005975	0.006325	40.00%	BBB	NR
0.45%	0.50%	0.75%	0.60%	0.63%	40.00%	A	NR
0.45%	0.50%	0.75%	0.60%	0.63%	0.4	BBB	NR
0.43%	0.004806927	0.007521652	0.005975	0.006325	0.4	BBB	NR
0.82%	0.82%	0.82%	0.82%	0.82%	0.4		
0.82%	0.82%	0.82%	0.82%	0.82%	0.4		
0.82%	0.82%	0.82%	0.82%	0.82%	0.4		
0.00823075	0.00823075	0.00823075	0.00823075	0.00823075	0.4		
0.007065035	0.008023294	0.011648029	0.010209443	0.01156133	0.4	NR	BB
0.00695204	0.007730933	0.011218891	0.010209443	0.01156133	0.4	NR	BB
0.007065035	0.80%	1.16%	1.02%	1.16%	0.4	NR	BB
0.007065035	0.008023294	0.011648029	0.010209443	0.01156133	0.4	NR	BB
0.007065035	0.008023294	0.011648029	0.010209443	0.01156133	0.4	NR	BB
0.007538341	0.84%	1.23%	1.02%	1.16%	0.4	NR	BB
0.007065035	0.80%	1.16%	1.02%	1.16%	0.4	NR	BB
0.00695204	0.77%	1.12%	1.02%	1.16%	0.4	NR	BB
0.007347165	0.008116355	0.008834147	0.009399004	0.009347501	0.4	BB	BBB
0.006979807	0.77%	0.88%	0.94%	0.93%	0.4	BB	A
0.007503989	0.008291256	0.008834147	0.009860131	0.009800547	0.4	BBB	A
0.007158874	0.79%	0.88%	0.94%	0.93%	0.4	A	AA
0.007141987	0.79%	0.88%	0.94%	0.93%	0.4	BB	BBB
0.007503989	0.83%	0.88%	0.99%	0.98%	0.4	BBB	A

	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
A	A	BBB	BBB	A	A
AA	AA	A	A	AA	AA
AA	AAA	AAA	AAA	AA	AAA
A	AA	AA	AA	A	AA
A	AA	AA	AA	A	AA
AA	AAA	AAA	AAA	AA	AAA
A	A	A	A	A	A
A	AA	AA	AA	A	AA
AA	AAA	AAA	AAA	AA	AAA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	B	B
NR	NR	NR	NR	B	B
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	B	B
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BBB	BBB
NR	NR	NR	NR	BB	BB
NR	NR	NR	NR	BB	BB
BB	BB	BBB	BBB	BB	BBB
BB	B	BB	BBB	BBB	BB
BB	BB	BBB	BBB	BB	BBB
BB	BB	BBB	BBB	BB	BBB
BB	BB	BBB	BBB	BB	BBB
BB	B	BB	BBB	A	BB
BB	BB	BBB	BBB	BB	BBB
BB	B	BB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A

			NR	2 Basic Materials
			NR	Basic Materials
			NR	2 Basic Materials
			NR	Basic Materials
BB	BBB	BB	A	5 Consumer Services
BB	A	BB	A	5 Consumer Services
			NR	Consumer Services
A	A	A	AA	13 Consumer Services
BBB	BBB	BBB	AA	13 Consumer Services
BBB	BBB	BBB	AA	13 Consumer Services
A	A	A	AA	13 Consumer Services
BB	BB	BB	A	5 Consumer Services
BBB	BBB	BBB	AA	13 Consumer Services
			NR	Consumer Services
A	A	A	AA	13 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	NR	2 Utilities
			NR	Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
			NR	Utilities
			NR	Utilities
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	NR		NR	Utilities
			NR	Utilities
	NR		NR	Utilities
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			NR	Utilities
			NR	Utilities
			NR	Utilities
	NR		NR	Utilities
	NR		NR	Utilities
			NR	Utilities
			NR	Health Care
BB	NR	NR	BBB	4 Health Care
BB	NR	NR	BBB	6 Health Care
BB	NR	NR	BBB	4 Health Care
BB	NR	NR	BBB	4 Health Care
BB	NR	NR	BBB	4 Health Care
BB	NR	NR	BBB	6 Health Care
			NR	Health Care
BB	NR	NR	BBB	4 Health Care
BB	NR	NR	BBB	6 Health Care
NR	BB	BB	A	5 Oil & Gas
NR	BB	BB	A	5 Oil & Gas
NR	BBB	BBB	AA	13 Oil & Gas
			NR	Oil & Gas
NR	A	A	AA	13 Oil & Gas
NR	BB	BB	AA	13 Oil & Gas
NR	BBB	BBB	AA	13 Oil & Gas
			NR	Oil & Gas

N.Amer	United States	BBB	A	Thin	Thin		Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin		Thin
N.Amer	United States	BBB	A				
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	A				
Oceania	Australia	A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A				
N.Amer	United States	A	A				
N.Amer	United States	A	A		Thin	Thin	Thin
N.Amer	United States	A	A		Thin	Thin	Thin
Europe	United Kingdom	BBB	A	Entity Tier	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	Entity Tier	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	CcyGrp	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	CcyGrp	Thin	Thin	Thin
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	Entity Tier	Thin	Thin	Thin
Europe	United Kingdom	BBB	A				
Europe	United Kingdom	BBB	A	CcyGrp	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	CcyGrp	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	BBB	A	DocAdj	Thin	Thin	Thin
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
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Europe	United Kingdom	BBB	BBB				
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Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	CcyGrp
N.Amer	United States	BBB	A	Thin	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	BBB				
Oceania	Australia	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	A	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	A	BBB				

Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	DocAdj	DocAdj	Thin	Thin	Thin
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					Thin	
					Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

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WPLAUUSDMR	31-Jul-08 WPLAU
WPPGRPAUDCR	31-Jul-08 WPPGRP
WPPGRPAUDMM	31-Jul-08 WPPGRP
WPPGRPCHFCR	31-Jul-08 WPPGRP
WPPGRPCHFMM	31-Jul-08 WPPGRP
WPPGRPEURCR	31-Jul-08 WPPGRP
WPPGRPEURMM	31-Jul-08 WPPGRP
WPPGRPEURMR	31-Jul-08 WPPGRP
WPPGRPEURXR	31-Jul-08 WPPGRP
WPPGRPGBPCR	31-Jul-08 WPPGRP
WPPGRPGBPMM	31-Jul-08 WPPGRP
WPPGRPJPYCR	31-Jul-08 WPPGRP
WPPGRPJPYMM	31-Jul-08 WPPGRP
WPPGRPNOKMM	31-Jul-08 WPPGRP
WPPGRPSGDMM	31-Jul-08 WPPGRP
WPPGRPUSDCR	31-Jul-08 WPPGRP
WPPGRPUSDMM	31-Jul-08 WPPGRP
WPPGRPUSDMR	31-Jul-08 WPPGRP
WPPGRPUSDXR	31-Jul-08 WPPGRP
WPPGRP-2005AUDCR	31-Jul-08 WPPGRP-2005
WPPGRP-2005AUDMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005AUDMR	31-Jul-08 WPPGRP-2005
WPPGRP-2005CADMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005CHFCR	31-Jul-08 WPPGRP-2005
WPPGRP-2005CHFMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005EURCR	31-Jul-08 WPPGRP-2005
WPPGRP-2005EURMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005EURMR	31-Jul-08 WPPGRP-2005
WPPGRP-2005EURXR	31-Jul-08 WPPGRP-2005
WPPGRP-2005GBPCR	31-Jul-08 WPPGRP-2005
WPPGRP-2005GBPMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005GBPMR	31-Jul-08 WPPGRP-2005
WPPGRP-2005HKDMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005JPYCR	31-Jul-08 WPPGRP-2005
WPPGRP-2005JPYMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005NOKMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005SEKMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005SGDMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005TWDMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005USDCR	31-Jul-08 WPPGRP-2005
WPPGRP-2005USDMM	31-Jul-08 WPPGRP-2005
WPPGRP-2005USDMR	31-Jul-08 WPPGRP-2005
WPPGRP-2005USDXR	31-Jul-08 WPPGRP-2005
WREURMM	31-Jul-08 WR
WREURMR	31-Jul-08 WR
WRUSDCR	31-Jul-08 WR
WRUSDMM	31-Jul-08 WR
WRUSDMR	31-Jul-08 WR
WRUSDXR	31-Jul-08 WR
WREEURMR	31-Jul-08 WRE
WREUSDMR	31-Jul-08 WRE
WREUSDXR	31-Jul-08 WRE
WRIAUDMR	31-Jul-08 WRI
WRIEURCR	31-Jul-08 WRI
WRIEURMM	31-Jul-08 WRI
WRIEURMR	31-Jul-08 WRI
WRIEURXR	31-Jul-08 WRI
WRIJPYMR	31-Jul-08 WRI
WRIUSDCR	31-Jul-08 WRI
WRIUSDMM	31-Jul-08 WRI
WRIUSDMR	31-Jul-08 WRI
WRIUSDXR	31-Jul-08 WRI
WSHGTNUSDCR	31-Jul-08 WSHGTN
WSHGTNUSDMR	31-Jul-08 WSHGTN
WSHGTNUSDXR	31-Jul-08 WSHGTN
WSTPAUDMR	31-Jul-08 WSTP
WSTPCADMM	31-Jul-08 WSTP
WSTPCADMR	31-Jul-08 WSTP
WSTPEURCR	31-Jul-08 WSTP
WSTPEURMM	31-Jul-08 WSTP
WSTPEURMR	31-Jul-08 WSTP
WSTPGBPMM	31-Jul-08 WSTP
WSTPGBPMR	31-Jul-08 WSTP
WSTPHKDMR	31-Jul-08 WSTP

Woodside Pete Ltd	9H824A	SNRFOR	USD
WPP GROUP PLC	GPGGGM	SNRFOR	AUD
WPP GROUP PLC	GPGGGM	SNRFOR	AUD
WPP GROUP PLC	GPGGGM	SNRFOR	CHF
WPP GROUP PLC	GPGGGM	SNRFOR	CHF
WPP GROUP PLC	GPGGGM	SNRFOR	EUR
WPP GROUP PLC	GPGGGM	SNRFOR	EUR
WPP GROUP PLC	GPGGGM	SNRFOR	EUR
WPP GROUP PLC	GPGGGM	SNRFOR	EUR
WPP GROUP PLC	GPGGGM	SNRFOR	GBP
WPP GROUP PLC	GPGGGM	SNRFOR	GBP
WPP GROUP PLC	GPGGGM	SNRFOR	JPY
WPP GROUP PLC	GPGGGM	SNRFOR	JPY
WPP GROUP PLC	GPGGGM	SNRFOR	NOK
WPP GROUP PLC	GPGGGM	SNRFOR	SGD
WPP GROUP PLC	GPGGGM	SNRFOR	USD
WPP GROUP PLC	GPGGGM	SNRFOR	USD
WPP GROUP PLC	GPGGGM	SNRFOR	USD
WPP GROUP PLC	GPGGGM	SNRFOR	USD
WPP 2005 Ltd	GPGFFQ	SNRFOR	AUD
WPP 2005 Ltd	GPGFFQ	SNRFOR	AUD
WPP 2005 Ltd	GPGFFQ	SNRFOR	AUD
WPP 2005 Ltd	GPGFFQ	SNRFOR	CAD
WPP 2005 Ltd	GPGFFQ	SNRFOR	CHF
WPP 2005 Ltd	GPGFFQ	SNRFOR	CHF
WPP 2005 Ltd	GPGFFQ	SNRFOR	EUR
WPP 2005 Ltd	GPGFFQ	SNRFOR	EUR
WPP 2005 Ltd	GPGFFQ	SNRFOR	EUR
WPP 2005 Ltd	GPGFFQ	SNRFOR	EUR
WPP 2005 Ltd	GPGFFQ	SNRFOR	GBP
WPP 2005 Ltd	GPGFFQ	SNRFOR	GBP
WPP 2005 Ltd	GPGFFQ	SNRFOR	GBP
WPP 2005 Ltd	GPGFFQ	SNRFOR	HKD
WPP 2005 Ltd	GPGFFQ	SNRFOR	JPY
WPP 2005 Ltd	GPGFFQ	SNRFOR	JPY
WPP 2005 Ltd	GPGFFQ	SNRFOR	NOK
WPP 2005 Ltd	GPGFFQ	SNRFOR	SEK
WPP 2005 Ltd	GPGFFQ	SNRFOR	SGD
WPP 2005 Ltd	GPGFFQ	SNRFOR	TWD
WPP 2005 Ltd	GPGFFQ	SNRFOR	USD
WPP 2005 Ltd	GPGFFQ	SNRFOR	USD
WPP 2005 Ltd	GPGFFQ	SNRFOR	USD
WPP 2005 Ltd	GPGFFQ	SNRFOR	USD
Westar Engy Inc	9EC792	SNRFOR	EUR
Westar Engy Inc	9EC792	SNRFOR	EUR
Westar Engy Inc	9EC792	SNRFOR	USD
Westar Engy Inc	9EC792	SNRFOR	USD
Westar Engy Inc	9EC792	SNRFOR	USD
Westar Engy Inc	9EC792	SNRFOR	USD
WA Real Estate Invt Tr	9CCFB8	SNRFOR	EUR
WA Real Estate Invt Tr	9CCFB8	SNRFOR	USD
WA Real Estate Invt Tr	9CCFB8	SNRFOR	USD
Weingarten Rlty Invs	9DCFB5	SNRFOR	AUD
Weingarten Rlty Invs	9DCFB5	SNRFOR	EUR
Weingarten Rlty Invs	9DCFB5	SNRFOR	EUR
Weingarten Rlty Invs	9DCFB5	SNRFOR	EUR
Weingarten Rlty Invs	9DCFB5	SNRFOR	EUR
Weingarten Rlty Invs	9DCFB5	SNRFOR	JPY
Weingarten Rlty Invs	9DCFB5	SNRFOR	USD
Weingarten Rlty Invs	9DCFB5	SNRFOR	USD
Weingarten Rlty Invs	9DCFB5	SNRFOR	USD
Weingarten Rlty Invs	9DCFB5	SNRFOR	USD
St of WA	9CCGBF	SNRFOR	USD
St of WA	9CCGBF	SNRFOR	USD
St of WA	9CCGBF	SNRFOR	USD
Westpac Bkg Corp	9F7335	SNRFOR	AUD
Westpac Bkg Corp	9F7335	SNRFOR	CAD
Westpac Bkg Corp	9F7335	SNRFOR	CAD
Westpac Bkg Corp	9F7335	SNRFOR	EUR
Westpac Bkg Corp	9F7335	SNRFOR	EUR
Westpac Bkg Corp	9F7335	SNRFOR	EUR
Westpac Bkg Corp	9F7335	SNRFOR	GBP
Westpac Bkg Corp	9F7335	SNRFOR	GBP
Westpac Bkg Corp	9F7335	SNRFOR	HKD

MR	Composite	0.31%	0.35%	0.42%	0.50%	0.58%	0.65%
CR	Composite	0.60%	0.61%	0.86%	1.07%	1.22%	1.39%
MM	Composite	0.006023308	0.006055671	0.008579911	0.010748509	0.012242278	0.013855465
CR	Composite	0.60%	0.63%	0.88%	1.07%	1.26%	1.43%
MM	Composite	0.006023308	0.006055671	0.008468177	0.010748509	0.012078678	0.013709346
CR	Composite	0.60%	0.63%	0.88%	1.07%	1.26%	1.43%
MM	Composite	0.006023308	0.006055671	0.008468177	0.010748509	0.012078678	0.013709346
MR	Composite	0.60%	0.60%	0.84%	1.07%	1.20%	1.36%
XR	Composite						
CR	Composite	0.60%	0.63%	0.88%	1.07%	1.26%	1.43%
MM	Composite	0.60%	0.61%	0.85%	1.07%	1.21%	1.37%
CR	Composite	0.60%	0.61%	0.86%	1.07%	1.22%	1.39%
MM	Composite	0.60%	0.61%	0.86%	1.07%	1.22%	1.39%
MM	Composite	0.60%	0.61%	0.85%	1.07%	1.21%	1.37%
MM	Composite	0.60%	0.61%	0.85%	1.07%	1.21%	1.37%
CR	Composite	0.60%	0.63%	0.88%	1.07%	1.26%	1.43%
MM	Composite	0.60%	0.61%	0.85%	1.07%	1.21%	1.37%
MR	Composite						
XR	Composite						
CR	Composite	0.74%	0.64%	0.94%	1.17%	1.34%	1.45%
MM	Composite	0.74%	0.61%	0.90%	1.12%	1.28%	1.39%
MR	Composite						
MM	Composite	0.74%	0.62%	0.90%	1.14%	1.27%	1.40%
CR	Composite						
MM	Composite						
CR	Composite	0.74%	0.64%	0.94%	1.16%	1.32%	1.45%
MM	Composite	0.74%	0.62%	0.90%	1.14%	1.27%	1.40%
MR	Composite	0.74%	0.61%	0.89%	1.12%	1.25%	1.38%
XR	Composite	0.74%	0.59%	0.86%	1.08%	1.21%	1.33%
CR	Composite	0.74%	0.64%	0.94%	1.16%	1.32%	1.45%
MM	Composite	0.0074	0.006164222	0.009001884	0.011400979	0.012669231	0.013979483
MR	Composite						
MM	Composite	0.74%	0.62%	0.90%	1.14%	1.27%	1.40%
CR	Composite						
MM	Composite	0.74%	0.62%	0.90%	1.14%	1.27%	1.40%
MM	Composite						
MM	Composite	0.74%	0.62%	0.90%	1.14%	1.27%	1.40%
MM	Composite						
MM	Composite	0.74%	0.62%	0.90%	1.14%	1.27%	1.40%
CR	Composite	0.74%	0.64%	0.94%	1.16%	1.32%	1.45%
MM	Composite	0.74%	0.62%	0.90%	1.14%	1.27%	1.40%
MR	Composite	0.74%	0.61%	0.89%	1.12%	1.25%	1.38%
XR	Composite	0.74%	0.59%	0.86%	1.08%	1.21%	1.33%
MM	Composite						
MR	Composite						
CR	Composite	0.27%	0.27%	0.38%	0.44%	0.51%	0.57%
MM	Composite						
MR	Composite	0.27%	0.27%	0.38%	0.44%	0.51%	0.57%
XR	Composite	0.27%	0.27%	0.38%	0.44%	0.51%	0.57%
MR	Composite	2.65%	1.95%	2.57%	2.63%	2.77%	2.86%
MR	Composite	2.65%	1.95%	2.57%	2.63%	2.77%	2.86%
XR	Composite	2.65%	1.95%	2.57%	2.54%	2.66%	2.76%
MR	Composite	1.84%	1.66%	2.08%	2.46%	2.60%	2.72%
CR	Composite						
MM	Composite						
MR	Composite	1.84%	1.67%	2.09%	2.48%	2.61%	2.73%
XR	Composite						
MR	Composite	1.84%	1.66%	2.08%	2.46%	2.60%	2.72%
CR	Composite						
MM	Composite	1.86%	1.68%	2.10%	2.48%	2.62%	2.75%
MR	Composite	0.01836596	0.016733333	0.020855778	0.02475	0.026066667	0.027275
XR	Composite						
CR	Composite	0.22%	0.22%	0.22%	0.22%	0.22%	0.22%
MR	Composite	0.22%	0.22%	0.22%	0.22%	0.22%	0.22%
XR	Composite	0.22%	0.22%	0.22%	0.22%	0.22%	0.22%
MR	Composite	0.42%	0.44%	0.55%	0.63%	0.73%	0.79%
MM	Composite	0.004228955	0.004435682	0.005532387	0.006364662	0.007374042	0.007959051
MR	Composite	0.42%	0.44%	0.55%	0.63%	0.73%	0.79%
CR	Composite	0.44%	0.46%	0.58%	0.66%	0.77%	0.83%
MM	Composite						
MR	Composite	0.42%	0.44%	0.55%	0.63%	0.73%	0.79%
MM	Composite						
MR	Composite	0.42%	0.44%	0.55%	0.63%	0.73%	0.79%
MR	Composite	0.42%	0.44%	0.55%	0.63%	0.73%	0.79%

0.007158874	0.79%	0.88%	0.94%	0.93%	0.4 A	AA
0.015070783	1.59%	1.59%	1.59%	1.59%	0.4 NR	BB
0.015070783	0.015863756	0.015863756	0.015863756	0.015863756	0.4 NR	BB
0.015598786	1.64%	1.64%	1.64%	1.64%	0.4 NR	BBB
0.014910814	0.015697998	0.015697998	0.015697998	0.015697998	0.4 NR	A
0.015598786	1.64%	1.64%	1.64%	1.64%	0.4 NR	BBB
0.014910814	0.015697998	0.015697998	0.015697998	0.015697998	0.4 NR	A
0.014818847	1.56%	1.56%	1.56%	1.56%	0.4 NR	BBB
					0.4	
0.015598786	1.64%	1.64%	1.64%	1.64%	0.4 NR	BBB
0.014910814	1.57%	1.57%	1.57%	1.57%	0.4 NR	A
0.015070783	1.59%	1.59%	1.59%	1.59%	0.4 NR	BB
0.015070783	1.59%	1.59%	1.59%	1.59%	0.4 NR	BB
0.014910814	1.57%	1.57%	1.57%	1.57%	0.4 NR	A
0.014910814	1.57%	1.57%	1.57%	1.57%	0.4 NR	A
0.015598786	1.64%	1.64%	1.64%	1.64%	0.4 NR	BBB
0.014910814	1.57%	1.57%	1.57%	1.57%	0.4 NR	A
					0.4	
					0.4	
0.015545479	1.63%	1.69%	1.65%	1.84%	0.383703705 NR	BBB
0.01490366	1.57%	1.69%	1.65%	1.84%	0.383703705 NR	A
					0.383703705	
0.014911133	1.59%	1.69%	1.65%	1.84%	0.382500002 NR	A
					0.366666671	
					0.382500002	
0.01566	1.66%	1.69%	1.69%	1.84%	0.366666671 NR	BBB
0.014911133	1.59%	1.69%	1.65%	1.84%	0.382500002 NR	A
0.014818007	1.58%	1.69%	1.63%	1.84%	0.383703705 NR	BBB
0.014272081	1.52%	1.69%	1.55%	1.84%	0.383703705 NR	BBB
0.01566	1.66%	1.69%	1.69%	1.84%	0.366666671 NR	BBB
0.014911133	0.015902861	0.016900303	0.016516667	0.018448659	0.382500002 NR	A
					0.383703705	
1.49%	1.59%	1.69%	1.65%	1.84%	0.382500002 NR	A
					0.383703705	
1.51%	1.60%	1.69%	1.65%	1.84%	0.383703705 NR	BB
					0.382500002	
1.49%	1.59%	1.69%	1.65%	1.84%	0.382500002 NR	A
					0.382500002	
1.49%	1.59%	1.69%	1.65%	1.84%	0.382500002 NR	A
1.57%	1.66%	1.69%	1.69%	1.84%	0.366666671 NR	BBB
0.014911133	1.59%	1.69%	1.65%	1.84%	0.382500002 NR	A
0.014818007	1.58%	1.69%	1.63%	1.84%	0.383703705 NR	BBB
0.014272081	1.52%	1.69%	1.55%	1.84%	0.383703705 NR	BBB
					0.4	
					0.4	
0.006618642	0.74%	0.74%	0.74%	0.74%	0.4	NR
					0.4	
0.006618642	0.74%	0.74%	0.74%	0.74%	0.4	NR
0.006618642	0.74%	0.74%	0.74%	0.74%	0.4	NR
0.02665	2.40%	2.55%	2.55%	2.55%	0.4 NR	NR
0.02665	2.40%	2.55%	2.55%	2.55%	0.4 NR	NR
0.02665	2.40%	2.55%	2.55%	2.55%	0.4 NR	NR
0.027096571	2.60%	2.72%	2.75%	2.94%	0.387499999 BB	BB
					0.387499999	
					0.387499999	
0.02684	2.62%	2.80%	2.88%	2.94%	0.387499999 A	BBB
					0.387499999	
0.027096571	2.60%	2.72%	2.75%	2.94%	0.387499999 BB	BB
					0.387499999	
0.026948105	2.62%	2.83%	2.91%	2.94%	0.387499999 BBB	BBB
0.02684	0.026166667	0.028036305	0.028766667	0.02935	0.387499999 A	BBB
					0.387499999	
0.22%	0.22%	0.22%	0.22%	0.22%	0.83	
0.22%	0.22%	0.22%	0.22%	0.22%	0.83	
0.22%	0.22%	0.22%	0.22%	0.22%	0.83	
0.008322029	0.87%	0.86%	0.94%	0.94%	0.4 BB	BBB
0.008409629	0.008762621	0.008678816	0.009504589	0.009487732	0.4 BBB	A
0.008322029	0.87%	0.86%	0.94%	0.94%	0.4 A	AA
0.00876003	0.91%	0.90%	0.99%	0.99%	0.4 BBB	A
					0.4	
0.008322029	0.87%	0.86%	0.94%	0.94%	0.4 A	AA
					0.4	
0.008322029	0.87%	0.86%	0.94%	0.94%	0.4 A	AA
0.008322029	0.87%	0.86%	0.94%	0.94%	0.4 A	AA

AAA	AAA	AAA	AAA	AA	AA
BB	NR	BB	BB	BB	BB
BB	NR	BB	BB	BB	BB
BBB	NR	BBB	BBB	BBB	BBB
BBB	NR	BBB	A	A	A
BBB	NR	BBB	BBB	BBB	BBB
BBB	NR	BBB	A	A	A
BBB	NR	BBB	BBB	BBB	BBB
BBB	NR	BBB	BBB	BBB	BBB
BBB	NR	BBB	A	A	A
BB	NR	BB	BB	BB	BB
BB	NR	BB	BB	BB	BB
BBB	NR	BBB	A	A	A
BBB	NR	BBB	A	A	A
BBB	NR	BBB	BBB	BBB	BBB
BBB	NR	BBB	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
BBB	A	A	A	BBB	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BB	BB	BB	NR	NR
B	BBB	BBB	BBB	BBB	BBB
A	A	AA	AA	A	AA
B	BBB	BBB	BBB	BBB	BBB
BB	A	A	A	A	A
A	A	AA	AA	A	AA
			NR		
			NR		
			NR		
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA

NR	A	A	AA	13 Oil & Gas
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			NR	Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			A	3 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	BB	NR	BBB	3 Consumer Services
NR	BB	NR	BBB	3 Consumer Services
			NR	Consumer Services
NR	A	NR	BBB	10 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
NR	BBB	NR	BBB	3 Consumer Services
NR	A	NR	BBB	10 Consumer Services
NR	BBB	NR	A	12 Consumer Services
NR	BBB	NR	A	12 Consumer Services
NR	BBB	NR	BBB	3 Consumer Services
NR	A	NR	BBB	10 Consumer Services
			NR	Consumer Services
NR	A	NR	BBB	10 Consumer Services
			NR	Consumer Services
NR	BB	NR	A	13 Consumer Services
			NR	Consumer Services
NR	A	NR	BBB	10 Consumer Services
			NR	Consumer Services
NR	A	NR	BBB	10 Consumer Services
NR	BBB	NR	BBB	3 Consumer Services
NR	A	NR	BBB	10 Consumer Services
NR	BBB	NR	A	12 Consumer Services
NR	BBB	NR	A	12 Consumer Services
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	2 Utilities
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
NR	NR	NR	NR	4 Financials
B	BB	NR	BBB	9 Financials
			NR	Financials
			NR	Financials
BBB	A	NR	BBB	8 Financials
			NR	Financials
B	BB	NR	BBB	9 Financials
			NR	Financials
BB	BBB	NR	BBB	9 Financials
BBB	A	NR	BBB	8 Financials
			NR	Financials
			NR	2
			NR	2
			NR	2
BB	BBB	BB	AA	16 Financials
BBB	A	BBB	AA	16 Financials
A	AA	A	AA	16 Financials
BBB	A	BBB	AA	16 Financials
			NR	Financials
A	AA	A	AA	16 Financials
			NR	Financials
A	AA	A	AA	16 Financials
A	AA	A	AA	16 Financials

Oceania	Australia	A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Entity Tier	Thin
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Entity Tier	Thin
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	Thin
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	DocAdj	Thin
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	Thin
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	DocAdj	Thin
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	Thin
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	Thin
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	DocAdj	Thin
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Entity Tier	Thin
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Entity Tier	Thin
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	DocAdj	Thin
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	DocAdj	Thin
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	Thin
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	DocAdj	Thin
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB				
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	Thin	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States						
N.Amer	United States						
N.Amer	United States						
Oceania	Australia	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier	Entity Tier			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier	Entity Tier			
DocAdj	CcyGrp	CcyGrp	CcyGrp			
DocAdj	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj			
DocAdj	CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
	Thin					
	Thin					
	Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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WSTPJPYMR	31-Jul-08 WSTP
WSTPNZDMR	31-Jul-08 WSTP
WSTPSGDMR	31-Jul-08 WSTP
WSTPUSDCR	31-Jul-08 WSTP
WSTPUSDMM	31-Jul-08 WSTP
WSTPUSDMR	31-Jul-08 WSTP
WSTPUSDXR	31-Jul-08 WSTP
WSTPAUDMR	31-Jul-08 WSTP
WSTPEURMM	31-Jul-08 WSTP
WSTPEURMR	31-Jul-08 WSTP
WSTPGBPMM	31-Jul-08 WSTP
WSTPGBPMR	31-Jul-08 WSTP
WSTPJPYMR	31-Jul-08 WSTP
WSTPUSDCR	31-Jul-08 WSTP
WSTPUSDMM	31-Jul-08 WSTP
WSTPUSDMR	31-Jul-08 WSTP
WTBRDAUDMM	31-Jul-08 WTBRD
WTBRDEURCR	31-Jul-08 WTBRD
WTBRDEURMM	31-Jul-08 WTBRD
WTBRDEURMR	31-Jul-08 WTBRD
WTBRDEURXR	31-Jul-08 WTBRD
WTBRDGBPCR	31-Jul-08 WTBRD
WTBRDGBPMM	31-Jul-08 WTBRD
WTBRDGBPMR	31-Jul-08 WTBRD
WTBRDUSDCR	31-Jul-08 WTBRD
WTBRDUSDMM	31-Jul-08 WTBRD
WTBRDUSDMR	31-Jul-08 WTBRD
WTMEURCR	31-Jul-08 WTM
WTMEURMR	31-Jul-08 WTM
WTMEURXR	31-Jul-08 WTM
WTMUSDCR	31-Jul-08 WTM
WTMUSDMR	31-Jul-08 WTM
WTMUSDXR	31-Jul-08 WTM
WWCORPEURMR	31-Jul-08 WWCORP
WWCORPSGDMR	31-Jul-08 WWCORP
WWCORPUSDCR	31-Jul-08 WWCORP
WWCORPUSDMR	31-Jul-08 WWCORP
WWCORPUSDXR	31-Jul-08 WWCORP
WWWOOEURCR	31-Jul-08 WWWOO
WWWOOEURMM	31-Jul-08 WWWOO
WWWOOUSDMM	31-Jul-08 WWWOO
WYAUDMR	31-Jul-08 WY
WYAUDXR	31-Jul-08 WY
WYCADMR	31-Jul-08 WY
WYCHFMR	31-Jul-08 WY
WYEURCR	31-Jul-08 WY
WYEURMM	31-Jul-08 WY
WYEURMR	31-Jul-08 WY
WYEURXR	31-Jul-08 WY
WYGBPMR	31-Jul-08 WY
WYGBPXR	31-Jul-08 WY
WYHKDMR	31-Jul-08 WY
WYHKDXR	31-Jul-08 WY
WYJPYMR	31-Jul-08 WY
WYJPYXR	31-Jul-08 WY
WYNOKMR	31-Jul-08 WY
WYSEKMR	31-Jul-08 WY
WYSEKXR	31-Jul-08 WY
WYSGDMR	31-Jul-08 WY
WYTWDMR	31-Jul-08 WY
WYUSDCR	31-Jul-08 WY
WYUSDMM	31-Jul-08 WY
WYUSDMR	31-Jul-08 WY
WYUSDXR	31-Jul-08 WY
WYEAUDCR	31-Jul-08 WYE
WYEAUDMR	31-Jul-08 WYE
WYEAUDXR	31-Jul-08 WYE
WYECADMR	31-Jul-08 WYE
WYECHFMR	31-Jul-08 WYE
WYEEURCR	31-Jul-08 WYE
WYEEURMM	31-Jul-08 WYE
WYEEURMR	31-Jul-08 WYE
WYEEURXR	31-Jul-08 WYE
WYEGBPMR	31-Jul-08 WYE

Westpac Bkg Corp	9F7335	SNRFOR	JPY
Westpac Bkg Corp	9F7335	SNRFOR	NZD
Westpac Bkg Corp	9F7335	SNRFOR	SGD
Westpac Bkg Corp	9F7335	SNRFOR	USD
Westpac Bkg Corp	9F7335	SNRFOR	USD
Westpac Bkg Corp	9F7335	SNRFOR	USD
Westpac Bkg Corp	9F7335	SNRFOR	USD
Westpac Bkg Corp	9F7335	SUBLT2	AUD
Westpac Bkg Corp	9F7335	SUBLT2	EUR
Westpac Bkg Corp	9F7335	SUBLT2	EUR
Westpac Bkg Corp	9F7335	SUBLT2	GBP
Westpac Bkg Corp	9F7335	SUBLT2	GBP
Westpac Bkg Corp	9F7335	SUBLT2	JPY
Westpac Bkg Corp	9F7335	SUBLT2	USD
Westpac Bkg Corp	9F7335	SUBLT2	USD
Westpac Bkg Corp	9F7335	SUBLT2	USD
Whitbread Plc	GPF66V	SNRFOR	AUD
Whitbread Plc	GPF66V	SNRFOR	EUR
Whitbread Plc	GPF66V	SNRFOR	EUR
Whitbread Plc	GPF66V	SNRFOR	EUR
Whitbread Plc	GPF66V	SNRFOR	EUR
Whitbread Plc	GPF66V	SNRFOR	GBP
Whitbread Plc	GPF66V	SNRFOR	GBP
Whitbread Plc	GPF66V	SNRFOR	GBP
Whitbread Plc	GPF66V	SNRFOR	USD
Whitbread Plc	GPF66V	SNRFOR	USD
Whitbread Plc	GPF66V	SNRFOR	USD
White Mtns Ins Gp Ltd	GPF79M	SNRFOR	EUR
White Mtns Ins Gp Ltd	GPF79M	SNRFOR	EUR
White Mtns Ins Gp Ltd	GPF79M	SNRFOR	EUR
White Mtns Ins Gp Ltd	GPF79M	SNRFOR	USD
White Mtns Ins Gp Ltd	GPF79M	SNRFOR	USD
White Mtns Ins Gp Ltd	GPF79M	SNRFOR	USD
Wyndham Worldwide Corp	9HB41W	SNRFOR	EUR
Wyndham Worldwide Corp	9HB41W	SNRFOR	SGD
Wyndham Worldwide Corp	9HB41W	SNRFOR	USD
Wyndham Worldwide Corp	9HB41W	SNRFOR	USD
Wyndham Worldwide Corp	9HB41W	SNRFOR	USD
WATERFORD WEDGWOOD PLC	GPDAFG	SNRFOR	EUR
WATERFORD WEDGWOOD PLC	GPDAFG	SNRFOR	EUR
WATERFORD WEDGWOOD PLC	GPDAFG	SNRFOR	USD
Weyerhaeuser Co	9F837C	SNRFOR	AUD
Weyerhaeuser Co	9F837C	SNRFOR	AUD
Weyerhaeuser Co	9F837C	SNRFOR	CAD
Weyerhaeuser Co	9F837C	SNRFOR	CHF
Weyerhaeuser Co	9F837C	SNRFOR	EUR
Weyerhaeuser Co	9F837C	SNRFOR	EUR
Weyerhaeuser Co	9F837C	SNRFOR	EUR
Weyerhaeuser Co	9F837C	SNRFOR	EUR
Weyerhaeuser Co	9F837C	SNRFOR	GBP
Weyerhaeuser Co	9F837C	SNRFOR	GBP
Weyerhaeuser Co	9F837C	SNRFOR	HKD
Weyerhaeuser Co	9F837C	SNRFOR	HKD
Weyerhaeuser Co	9F837C	SNRFOR	JPY
Weyerhaeuser Co	9F837C	SNRFOR	JPY
Weyerhaeuser Co	9F837C	SNRFOR	NOK
Weyerhaeuser Co	9F837C	SNRFOR	SEK
Weyerhaeuser Co	9F837C	SNRFOR	SEK
Weyerhaeuser Co	9F837C	SNRFOR	SGD
Weyerhaeuser Co	9F837C	SNRFOR	TWD
Weyerhaeuser Co	9F837C	SNRFOR	USD
Weyerhaeuser Co	9F837C	SNRFOR	USD
Weyerhaeuser Co	9F837C	SNRFOR	USD
Weyerhaeuser Co	9F837C	SNRFOR	USD
Wyeth	9HB326	SNRFOR	AUD
Wyeth	9HB326	SNRFOR	AUD
Wyeth	9HB326	SNRFOR	AUD
Wyeth	9HB326	SNRFOR	CAD
Wyeth	9HB326	SNRFOR	CHF
Wyeth	9HB326	SNRFOR	EUR
Wyeth	9HB326	SNRFOR	EUR
Wyeth	9HB326	SNRFOR	EUR
Wyeth	9HB326	SNRFOR	EUR
Wyeth	9HB326	SNRFOR	GBP

MR	Composite	0.42%	0.44%	0.55%	0.63%	0.73%	0.79%
MR	Composite	0.004184903	0.004389477	0.005474758	0.006298363	0.007297229	0.007876145
MR	Composite	0.004184903	0.004389477	0.005474758	0.006298363	0.007297229	0.007876145
CR	Composite	0.44%	0.46%	0.58%	0.66%	0.77%	0.83%
MM	Composite						
MR	Composite	0.42%	0.44%	0.55%	0.63%	0.73%	0.79%
XR	Composite						
MR	Composite	0.007494	0.008081502	0.009312534	0.01037846	0.011299499	0.012200143
MM	Composite	0.76%	0.82%	0.96%	1.06%	1.16%	1.24%
MR	Composite	0.75%	0.81%	0.95%	1.05%	1.14%	1.23%
MM	Composite						
MR	Composite	0.75%	0.81%	0.95%	1.05%	1.14%	1.23%
MR	Composite	0.007494	0.008116934	0.009537812	0.010537246	0.011451537	0.012280219
CR	Composite	0.79%	0.85%	1.00%	1.11%	1.20%	1.29%
MM	Composite	0.007553532	0.008184493	0.009631156	0.010642114	0.011561986	0.012410467
MR	Composite	0.75%	0.81%	0.95%	1.05%	1.14%	1.23%
MM	Composite						
CR	Composite	0.50%	0.59%	0.67%	0.84%	0.94%	1.06%
MM	Composite	0.50%	0.59%	0.67%	0.84%	0.94%	1.06%
MR	Composite						
XR	Composite	0.50%	0.59%	0.67%	0.84%	0.94%	1.06%
CR	Composite	0.004966298	0.005902119	0.006739345	0.008449022	0.009414909	0.010640865
MM	Composite	0.004966298	0.005902119	0.006739345	0.008449022	0.009414909	0.010640865
MR	Composite						
CR	Composite	0.50%	0.59%	0.67%	0.84%	0.94%	1.06%
MM	Composite	0.50%	0.59%	0.67%	0.84%	0.94%	1.06%
MR	Composite	0.50%	0.59%	0.67%	0.84%	0.94%	1.06%
CR	Composite						
MR	Composite						
XR	Composite						
CR	Composite	1.22%	1.22%	1.33%	1.33%	1.46%	1.46%
MR	Composite	1.22%	1.22%	1.33%	1.33%	1.46%	1.46%
XR	Composite						
MR	Composite	0.0169475	0.01755	0.023988	0.024411	0.028868	0.030209
MR	Composite	0.0169475	0.01755	0.023988	0.024411	0.028868	0.030209
CR	Composite						
MR	Composite	1.69%	1.76%	2.40%	2.44%	2.89%	3.02%
XR	Composite	1.69%	1.76%	2.40%	2.44%	2.89%	2.91%
CR	Composite	4.29%	4.28%	3.90%	4.52%	4.77%	4.36%
MM	Composite	0.042876892	0.042768664	0.039031837	0.045228339	0.04765103	0.043618733
MM	Composite	0.042876892	0.042768664	0.039031837	0.045228339	0.04765103	0.043618733
MR	Composite	0.96%	1.11%	1.35%	1.55%	1.74%	1.93%
XR	Composite	0.93%	1.07%	1.30%	1.50%	1.69%	1.87%
MR	Composite	0.96%	1.13%	1.40%	1.61%	1.78%	1.95%
MR	Composite	0.96%	1.13%	1.40%	1.61%	1.78%	1.95%
CR	Composite	0.010128051	0.011898483	0.014730581	0.016822888	0.018675278	0.020558793
MM	Composite	0.97%	1.14%	1.41%	1.61%	1.79%	1.97%
MR	Composite	0.009621648	0.011314387	0.014043437	0.016101074	0.017753715	0.019547761
XR	Composite	0.92%	1.09%	1.33%	1.53%	1.72%	1.88%
MR	Composite	0.96%	1.13%	1.40%	1.61%	1.78%	1.95%
XR	Composite	0.009188196	0.010882047	0.01334948	0.015252646	0.017186364	0.018828187
MR	Composite	0.96%	1.13%	1.40%	1.61%	1.78%	1.95%
XR	Composite	0.92%	1.09%	1.33%	1.53%	1.72%	1.88%
MR	Composite	0.95%	1.12%	1.36%	1.57%	1.76%	1.94%
XR	Composite	0.95%	1.08%	1.31%	1.51%	1.70%	1.89%
MR	Composite	0.96%	1.13%	1.40%	1.61%	1.78%	1.95%
MR	Composite	0.96%	1.13%	1.40%	1.61%	1.78%	1.95%
XR	Composite	0.92%	1.09%	1.33%	1.53%	1.72%	1.88%
MR	Composite	0.009621648	0.011314387	0.014043437	0.016101074	0.017753715	0.019547761
MR	Composite	0.96%	1.13%	1.40%	1.61%	1.78%	1.95%
CR	Composite	1.01%	1.19%	1.47%	1.68%	1.87%	2.06%
MM	Composite						
MR	Composite	0.96%	1.13%	1.40%	1.61%	1.78%	1.95%
XR	Composite	0.92%	1.09%	1.33%	1.53%	1.72%	1.88%
CR	Composite	0.04%	0.08%	0.18%	0.19%	0.25%	0.30%
MR	Composite	0.04%	0.08%	0.18%	0.19%	0.25%	0.30%
XR	Composite	0.04%	0.08%	0.18%	0.19%	0.25%	0.30%
MR	Composite	0.000404333	0.000843333	0.001755556	0.002000017	0.002609924	0.003014623
MR	Composite	0.04%	0.08%	0.18%	0.20%	0.26%	0.30%
CR	Composite	0.04%	0.09%	0.18%	0.21%	0.27%	0.32%
MM	Composite	0.04%	0.09%	0.18%	0.20%	0.26%	0.30%
MR	Composite	0.04%	0.08%	0.18%	0.20%	0.26%	0.30%
XR	Composite	0.04%	0.08%	0.17%	0.19%	0.25%	0.28%
MR	Composite	0.04%	0.08%	0.18%	0.20%	0.26%	0.30%

0.008322029	0.87%	0.86%	0.94%	0.94%	0.4 BB	BBB
0.008322029	0.008671344	0.008588412	0.009405583	0.009388902	0.4 A	AA
0.008322029	0.008671344	0.008588412	0.009405583	0.009388902	0.4 A	AA
0.00876003	0.91%	0.90%	0.99%	0.99%	0.4 BBB	A
					0.4	
0.008322029	0.87%	0.86%	0.94%	0.94%	0.4 A	AA
					0.4	
0.012664363	0.013200902	0.013868508	0.012998842	0.013875231	0.2 BB	A
0.012811883	1.33%	1.40%	1.34%	1.40%	0.2 BBB	A
0.01267934	1.32%	1.38%	1.33%	1.38%	0.2 A	AA
					0.2	
0.01267934	1.32%	1.38%	1.33%	1.38%	0.2 A	AA
0.012675106	0.013212847	0.013868508	0.013304122	0.013875231	0.2 BB	BBB
0.013345712	1.39%	1.46%	1.40%	1.46%	0.2 BBB	A
0.012811883	0.013347326	0.013986424	0.013410865	0.013973996	0.2 BBB	A
0.01267934	1.32%	1.38%	1.33%	1.38%	0.2 A	AA
					0.4	
0.012564681	1.53%	1.47%	1.87%	1.60%	0.4 NR	NR
0.012564681	1.53%	1.47%	1.87%	1.60%	0.4 NR	NR
					0.4	
0.012564681	1.53%	1.47%	1.87%	1.60%	0.4 NR	NR
0.012564681	0.015252066	0.014703534	0.018723271	0.015956109	0.4 NR	NR
0.012564681	0.015252066	0.014703534	0.018723271	0.015956109	0.4 NR	NR
					0.4	
0.012564681	1.53%	1.47%	1.87%	1.60%	0.4 NR	NR
0.012564681	1.53%	1.47%	1.87%	1.60%	0.4 NR	NR
0.012564681	1.53%	1.47%	1.87%	1.60%	0.4 NR	NR
					0.400000001	
					0.400000001	
					0.400000001	
0.015220085	1.61%	1.61%	1.61%	1.61%	0.400000001	NR
0.015220085	1.61%	1.61%	1.61%	1.61%	0.400000001	NR
					0.400000001	
0.029588	0.029727	0.03141105	0.0310631	0.036934503	0.4 NR	NR
0.029588	0.029727	0.03141105	0.0310631	0.036934503	0.4 NR	NR
					0.4	
0.029588	2.97%	3.14%	3.11%	3.69%	0.4 NR	NR
0.029588	2.97%	3.14%	2.99%	3.69%	0.4 NR	NR
0.04276127	4.62%	4.84%	4.81%		0.4 NR	NR
0.04276127	0.046214185	0.048360273	0.048092985		0.4 NR	NR
0.04276127	0.046214185	0.048360273	0.048092985		0.4 NR	NR
0.019533998	1.97%	1.95%	2.36%	2.84%	0.4 A	A
0.019533998	1.91%	1.95%	2.36%	2.84%	0.4 BBB	BBB
0.019722943	1.99%	1.93%	2.38%	2.90%	0.4 BBB	AAA
0.019722943	1.99%	1.93%	2.38%	2.90%	0.4 BBB	AAA
0.020729497	0.020984209	0.020365789	0.025009497	0.030465977	0.4 BBB	AA
0.019900317	2.01%	1.96%	2.40%	2.92%	0.4 BBB	AA
0.019722943	0.019948113	0.0193475	0.02380325	0.028975206	0.4 BBB	AAA
0.01884016	1.92%	1.86%	2.29%	2.79%	0.4 A	AA
0.019722943	1.99%	1.93%	2.38%	2.90%	0.4 BBB	AAA
0.01884016	0.01922514	0.018634697	0.022883689	0.027876369	0.4 A	AA
0.019722943	1.99%	1.93%	2.38%	2.90%	0.4 BBB	AAA
0.01884016	1.92%	1.86%	2.29%	2.79%	0.4 A	AA
0.019846826	2.01%	1.95%	2.36%	2.84%	0.4 BB	BBB
0.019115627	1.94%	1.95%	2.36%	2.84%	BB	BBB
0.019722943	1.99%	1.93%	2.38%	2.90%	0.4 BBB	AAA
0.019722943	1.99%	1.93%	2.38%	2.90%	0.4 BBB	AAA
0.01884016	1.92%	1.86%	2.29%	2.79%	0.4 A	AA
0.019722943	0.019948113	0.0193475	0.02380325	0.028975206	0.4 BBB	AAA
0.019722943	1.99%	1.93%	2.38%	2.90%	0.4 BBB	AAA
0.020729497	2.10%	2.04%	2.50%	3.05%	0.4 BBB	AA
					0.4	
0.019722943	1.99%	1.93%	2.38%	2.90%	0.4 BBB	AAA
0.01884016	1.92%	1.86%	2.29%	2.79%	0.4 A	AA
0.00335362	0.39%	0.40%	0.57%	0.58%	0.4 BB	BBB
0.003185939	0.39%	0.40%	0.57%	0.58%	0.4 BB	BBB
0.003068562	0.39%	0.40%	0.57%	0.58%	0.4 BB	BBB
0.003524691	0.00388309	0.004023669	0.005738333	0.005783333	0.4 A	AA
0.003524691	0.39%	0.40%	0.57%	0.58%	0.4 A	AA
0.00365289	0.41%	0.40%	0.60%	0.58%	0.4 BBB	A
0.003506774	0.39%	0.40%	0.58%	0.58%	0.4 BBB	A
0.003524691	0.39%	0.40%	0.57%	0.58%	0.4 A	AA
0.003317642	0.38%	0.40%	0.55%	0.58%	0.4 BBB	A
0.003524691	0.39%	0.40%	0.57%	0.58%	0.4 A	AA

BBB	A	BBB	A	A	A
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
A	AA	A	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
A	A	A	A	A	A
A	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
AA	AAA	AA	AAA	AAA	AAA
BBB	A	A	A	A	A
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AA	AAA	AAA	AAA
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	BBB	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	A	A
BBB	BBB	BBB	BBB	A	BBB
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AAA	AAA	AAA	AAA	AAA
A	AA	AA	AA	AA	AA
AA	AAA	AAA	AAA	AAA	AAA
AA	AA	AA	AA	AA	AA
BB	BBB	BBB	BBB	BBB	BB
BB	BBB	BBB	BBB	A	BB
BB	BBB	BBB	BBB	BBB	BB
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
BBB	A	A	AA	A	A
A	AA	AA	AA	AA	A

BB	BBB	BB	AA	16 Financials
A	AA	A	AA	16 Financials
A	AA	A	AA	16 Financials
BBB	A	BBB	AA	16 Financials
			NR	Financials
A	AA	A	AA	16 Financials
			NR	Financials
BB	A	BB	A	4 Financials
BBB	BBB	BBB	AA	13 Financials
A	A	A	AA	13 Financials
			NR	Financials
A	A	A	AA	13 Financials
BB	BB	BB	AA	13 Financials
BBB	BBB	BBB	AA	13 Financials
BBB	BBB	BBB	AA	13 Financials
A	A	A	AA	13 Financials
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
NR	NR	NR	NR	2 Consumer Services
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
NR	A	NR	NR	4 Consumer Services
NR	A	NR	NR	4 Consumer Services
			NR	Consumer Services
NR	A	NR	NR	4 Consumer Services
NR	BBB	NR	NR	4 Consumer Services
NR	NR		NR	2 Consumer Goods
NR	NR		NR	2 Consumer Goods
NR	NR		NR	2 Consumer Goods
BB	B	B	A	4 Basic Materials
BB	B	B	A	4 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
BBB	BB	BB	AA	15 Basic Materials
BBB	BB	BB	AA	15 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
BBB	BB	BB	AA	6 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
BBB	BB	BB	AA	6 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
BBB	BB	BB	AA	6 Basic Materials
BB	B	B	A	3 Basic Materials
BB	B	B	A	4 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
BBB	BB	BB	AA	6 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
A	BBB	BBB	AA	15 Basic Materials
BBB	BB	BB	AA	15 Basic Materials
			NR	Basic Materials
A	BBB	BBB	AA	15 Basic Materials
BBB	BB	BB	AA	6 Basic Materials
NR	BB	NR	A	11 Health Care
NR	BB	NR	A	11 Health Care
NR	BB	NR	A	11 Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	A	6 Health Care
NR	BBB	NR	A	11 Health Care

Oceania	Australia	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA				
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Oceania	Australia	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Oceania	Australia	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom		BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom		BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom		BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom		BBB				
Europe	United Kingdom		BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom		BBB	Thin	Thin	Thin	Thin
Europe	United Kingdom		BBB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A		Thin		Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BB				
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	BB	Thin	Thin	Thin	Thin
Europe	Ireland	CCC	BB	Thin	Thin	Thin	Thin
Europe	Ireland	CCC	BB	Thin	Thin	Thin	Thin
Europe	Ireland	CCC	BB	Thin	Thin	Thin	Thin
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	Thin	Thin
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	Thin	Thin	Thin			
Thin	CcyGrp	Thin	Thin	Thin	CcyGrp	Thin
Thin	CcyGrp	Thin	Thin	Thin	CcyGrp	Thin
Thin	CcyGrp	Thin	Thin	Thin	CcyGrp	Thin
Thin	DocAdj	Thin	Thin	Thin	DocAdj	Thin
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Thin	Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	Thin	
CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
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DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

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WYEGBPXR	31-Jul-08 WYE
WYEHKDMR	31-Jul-08 WYE
WYEHKDXR	31-Jul-08 WYE
WYEJPYMR	31-Jul-08 WYE
WYEJPYXR	31-Jul-08 WYE
WYESEKMR	31-Jul-08 WYE
WYESEKXR	31-Jul-08 WYE
WYETWDCR	31-Jul-08 WYE
WYETWDMR	31-Jul-08 WYE
WYEUSDCR	31-Jul-08 WYE
WYEUSDMM	31-Jul-08 WYE
WYEUSDMR	31-Jul-08 WYE
WYEUSDXR	31-Jul-08 WYE
WYNUSDMR	31-Jul-08 WYN
WYNNUSDMR	31-Jul-08 WYNN
WYNNUSDXR	31-Jul-08 WYNN
WYNNEURXR	31-Jul-08 WYNN
WYNNUSDMR	31-Jul-08 WYNN
WYNNUSDXR	31-Jul-08 WYNN
XAUDMR	31-Jul-08 X
XAUDXR	31-Jul-08 X
XEURCR	31-Jul-08 X
XEURMM	31-Jul-08 X
XEURMR	31-Jul-08 X
XEURXR	31-Jul-08 X
XHKDXR	31-Jul-08 X
XILSXR	31-Jul-08 X
XJPYXR	31-Jul-08 X
XSGDXR	31-Jul-08 X
XTWDXR	31-Jul-08 X
XUSDCR	31-Jul-08 X
XUSDMM	31-Jul-08 X
XUSDMR	31-Jul-08 X
XUSDXR	31-Jul-08 X
XELAUDMR	31-Jul-08 XEL
XELCHFMR	31-Jul-08 XEL
XELEURCR	31-Jul-08 XEL
XELEURMM	31-Jul-08 XEL
XELEURMR	31-Jul-08 XEL
XELEURXR	31-Jul-08 XEL
XELJPYMR	31-Jul-08 XEL
XELUSDCR	31-Jul-08 XEL
XELUSDMM	31-Jul-08 XEL
XELUSDMR	31-Jul-08 XEL
XELUSDXR	31-Jul-08 XEL
XEL-NRGIncUSDMR	31-Jul-08 XEL-NRGInc
XEL-NRGIncUSDXR	31-Jul-08 XEL-NRGInc
XEL-NRGIncEURCR	31-Jul-08 XEL-NRGInc
XEL-NRGIncEURMM	31-Jul-08 XEL-NRGInc
XEL-NRGIncEURMR	31-Jul-08 XEL-NRGInc
XEL-NRGIncEURXR	31-Jul-08 XEL-NRGInc
XEL-NRGIncUSDCR	31-Jul-08 XEL-NRGInc
XEL-NRGIncUSDMM	31-Jul-08 XEL-NRGInc
XEL-NRGIncUSDMR	31-Jul-08 XEL-NRGInc
XEL-NRGIncUSDXR	31-Jul-08 XEL-NRGInc
XEL-NStatesPwrEURCR	31-Jul-08 XEL-NStatesPwr
XEL-NStatesPwrEURMR	31-Jul-08 XEL-NStatesPwr
XEL-NStatesPwrEURXR	31-Jul-08 XEL-NStatesPwr
XEL-NStatesPwrUSDCR	31-Jul-08 XEL-NStatesPwr
XEL-NStatesPwrUSDMR	31-Jul-08 XEL-NStatesPwr
XEL-NStatesPwrUSDXR	31-Jul-08 XEL-NStatesPwr
XEL-PubSvcCOEURCR	31-Jul-08 XEL-PubSvcCO
XEL-PubSvcCOEURMM	31-Jul-08 XEL-PubSvcCO
XEL-PubSvcCOEURMR	31-Jul-08 XEL-PubSvcCO
XEL-PubSvcCOUSDCR	31-Jul-08 XEL-PubSvcCO
XEL-PubSvcCOUSDMM	31-Jul-08 XEL-PubSvcCO
XEL-PubSvcCOUSDMR	31-Jul-08 XEL-PubSvcCO
XEL-SWPubSvcEURCR	31-Jul-08 XEL-SWPubSvc
XEL-SWPubSvcEURMM	31-Jul-08 XEL-SWPubSvc
XEL-SWPubSvcEURMR	31-Jul-08 XEL-SWPubSvc
XEL-SWPubSvcEURXR	31-Jul-08 XEL-SWPubSvc
XEL-SWPubSvcUSDCR	31-Jul-08 XEL-SWPubSvc
XEL-SWPubSvcUSDMR	31-Jul-08 XEL-SWPubSvc
XEL-SWPubSvcUSDXR	31-Jul-08 XEL-SWPubSvc

Wyeth	9HB326	SNRFOR	GBP
Wyeth	9HB326	SNRFOR	HKD
Wyeth	9HB326	SNRFOR	HKD
Wyeth	9HB326	SNRFOR	JPY
Wyeth	9HB326	SNRFOR	JPY
Wyeth	9HB326	SNRFOR	SEK
Wyeth	9HB326	SNRFOR	SEK
Wyeth	9HB326	SNRFOR	TWD
Wyeth	9HB326	SNRFOR	TWD
Wyeth	9HB326	SNRFOR	USD
Wyeth	9HB326	SNRFOR	USD
Wyeth	9HB326	SNRFOR	USD
Wyeth	9HB326	SNRFOR	USD
WYNDHAM Intl INC	9HB411	SNRFOR	USD
Wynn Las Vegas LLC	9HB44I	SECDOM	USD
Wynn Las Vegas LLC	9HB44I	SECDOM	USD
Wynn Las Vegas LLC	9HB44I	SNRFOR	EUR
Wynn Las Vegas LLC	9HB44I	SNRFOR	USD
Wynn Las Vegas LLC	9HB44I	SNRFOR	USD
Utd Sts Stl Corp	9A389S	SNRFOR	AUD
Utd Sts Stl Corp	9A389S	SNRFOR	AUD
Utd Sts Stl Corp	9A389S	SNRFOR	EUR
Utd Sts Stl Corp	9A389S	SNRFOR	EUR
Utd Sts Stl Corp	9A389S	SNRFOR	EUR
Utd Sts Stl Corp	9A389S	SNRFOR	EUR
Utd Sts Stl Corp	9A389S	SNRFOR	HKD
Utd Sts Stl Corp	9A389S	SNRFOR	ILS
Utd Sts Stl Corp	9A389S	SNRFOR	JPY
Utd Sts Stl Corp	9A389S	SNRFOR	SGD
Utd Sts Stl Corp	9A389S	SNRFOR	TWD
Utd Sts Stl Corp	9A389S	SNRFOR	USD
Utd Sts Stl Corp	9A389S	SNRFOR	USD
Utd Sts Stl Corp	9A389S	SNRFOR	USD
Utd Sts Stl Corp	9A389S	SNRFOR	USD
Xcel Engy Inc	9HBBHK	SNRFOR	AUD
Xcel Engy Inc	9HBBHK	SNRFOR	CHF
Xcel Engy Inc	9HBBHK	SNRFOR	EUR
Xcel Engy Inc	9HBBHK	SNRFOR	EUR
Xcel Engy Inc	9HBBHK	SNRFOR	EUR
Xcel Engy Inc	9HBBHK	SNRFOR	EUR
Xcel Engy Inc	9HBBHK	SNRFOR	JPY
Xcel Engy Inc	9HBBHK	SNRFOR	USD
Xcel Engy Inc	9HBBHK	SNRFOR	USD
Xcel Engy Inc	9HBBHK	SNRFOR	USD
Xcel Engy Inc	9HBBHK	SNRFOR	USD
NRG Energy Inc	68BCAE	SECDOM	USD
NRG Energy Inc	68BCAE	SECDOM	USD
NRG Energy Inc	68BCAE	SNRFOR	EUR
NRG Energy Inc	68BCAE	SNRFOR	EUR
NRG Energy Inc	68BCAE	SNRFOR	EUR
NRG Energy Inc	68BCAE	SNRFOR	EUR
NRG Energy Inc	68BCAE	SNRFOR	USD
NRG Energy Inc	68BCAE	SNRFOR	USD
NRG Energy Inc	68BCAE	SNRFOR	USD
NRG Energy Inc	68BCAE	SNRFOR	USD
Nthn Sts Pwr Co	6CBCE9	SNRFOR	EUR
Nthn Sts Pwr Co	6CBCE9	SNRFOR	EUR
Nthn Sts Pwr Co	6CBCE9	SNRFOR	EUR
Nthn Sts Pwr Co	6CBCE9	SNRFOR	USD
Nthn Sts Pwr Co	6CBCE9	SNRFOR	USD
Nthn Sts Pwr Co	6CBCE9	SNRFOR	USD
Pub Svc Co Colo	U1B88D	SNRFOR	EUR
Pub Svc Co Colo	U1B88D	SNRFOR	EUR
Pub Svc Co Colo	U1B88D	SNRFOR	EUR
Pub Svc Co Colo	U1B88D	SNRFOR	USD
Pub Svc Co Colo	U1B88D	SNRFOR	USD
Pub Svc Co Colo	U1B88D	SNRFOR	USD
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	EUR
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	EUR
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	EUR
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	EUR
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	USD
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	USD
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	USD

XR	Composite	0.04%	0.08%	0.17%	0.19%	0.25%	0.28%
MR	Composite	0.04%	0.08%	0.18%	0.20%	0.26%	0.30%
XR	Composite	0.04%	0.08%	0.17%	0.19%	0.25%	0.28%
MR	Composite	0.04%	0.08%	0.18%	0.20%	0.25%	0.30%
XR	Composite	0.04%	0.08%	0.18%	0.19%	0.24%	0.30%
MR	Composite	0.04%	0.08%	0.18%	0.20%	0.26%	0.30%
XR	Composite	0.04%	0.08%	0.17%	0.19%	0.25%	0.28%
CR	Composite	0.04%	0.09%	0.18%	0.21%	0.27%	0.32%
MR	Composite	0.04%	0.08%	0.18%	0.20%	0.26%	0.30%
CR	Composite	0.04%	0.09%	0.18%	0.21%	0.27%	0.32%
MM	Composite						
MR	Composite	0.04%	0.08%	0.18%	0.20%	0.26%	0.30%
XR	Composite	0.04%	0.08%	0.17%	0.19%	0.25%	0.28%
MR	Composite	2.02%	2.08%	2.23%	2.38%	2.54%	2.30%
MR	Composite	1.77%	1.90%	4.06%	5.14%	5.37%	5.95%
XR	Composite	1.77%	1.90%	3.91%	4.96%	5.37%	5.74%
XR	Composite	2.08%	2.21%	4.15%	5.22%	5.89%	6.01%
MR	Composite	2.08%	2.21%	4.15%	5.42%	6.11%	6.24%
XR	Composite	2.08%	2.21%	4.15%	5.22%	5.89%	6.01%
MR	Composite	0.86%	0.89%	1.12%	1.27%	1.41%	1.59%
XR	Composite	0.86%	0.89%	1.12%	1.27%	1.41%	1.59%
CR	Composite	0.92%	0.95%	1.21%	1.36%	1.51%	1.70%
MM	Composite						
MR	Composite	0.008664667	0.008925667	0.011266	0.0126548	0.0143202	0.015985571
XR	Composite	0.008417266	0.008920287	0.01118311	0.012655646	0.013964712	0.0158688
XR	Composite	0.008417266	0.008920287	0.01118311	0.012655646	0.013964712	0.0158688
XR	Composite	0.008417266	0.008920287	0.01118311	0.012655646	0.013964712	0.0158688
XR	Composite	0.008629667	0.008866805	0.011236629	0.012718458	0.014101693	0.015933812
XR	Composite	0.008417266	0.008920287	0.01118311	0.012655646	0.013964712	0.0158688
XR	Composite						
CR	Composite	0.92%	0.95%	1.21%	1.36%	1.51%	1.70%
MM	Composite						
MR	Composite	0.87%	0.89%	1.13%	1.27%	1.43%	1.60%
XR	Composite	0.84%	0.89%	1.12%	1.27%	1.40%	1.59%
MR	Composite	0.19%	0.25%	0.35%	0.45%	0.53%	0.61%
MR	Composite	0.19%	0.25%	0.35%	0.45%	0.53%	0.61%
CR	Composite						
MM	Composite						
MR	Composite	0.19%	0.25%	0.35%	0.45%	0.53%	0.61%
XR	Composite						
MR	Composite	0.19%	0.25%	0.35%	0.45%	0.53%	0.61%
CR	Composite	0.20%	0.26%	0.37%	0.48%	0.56%	0.64%
MM	Composite						
MR	Composite	0.19%	0.25%	0.35%	0.45%	0.53%	0.61%
XR	Composite	0.18%	0.24%	0.34%	0.43%	0.51%	0.58%
MR	Composite	1.07%	1.07%	1.75%	1.91%	2.06%	2.22%
XR	Composite	1.07%	1.07%	1.69%	1.91%	2.06%	2.22%
CR	Composite						
MM	Composite						
MR	Composite	1.60%	1.81%	2.53%	3.31%	3.73%	4.16%
XR	Composite	1.54%	1.71%	2.44%	3.26%	3.68%	4.09%
CR	Composite						
MM	Composite						
MR	Composite	1.60%	1.81%	2.53%	3.31%	3.73%	4.16%
XR	Composite	1.54%	1.71%	2.44%	3.26%	3.68%	4.09%
CR	Composite						
MR	Composite	0.33%	0.36%	0.37%	0.44%	0.48%	0.57%
XR	Composite						
CR	Composite						
MR	Composite	0.33%	0.36%	0.37%	0.44%	0.48%	0.57%
XR	Composite						
CR	Composite	0.29%	0.29%	0.37%	0.48%	0.54%	0.55%
MM	Composite						
MR	Composite						
CR	Composite	0.29%	0.29%	0.37%	0.48%	0.54%	0.55%
MM	Composite						
MR	Composite	0.0029	0.0029	0.0037	0.00475	0.0054	0.005471
CR	Composite						
MM	Composite	0.003	0.003	0.0037	0.0043	0.00485	0.0054
MR	Composite	0.003	0.003	0.0037	0.0043	0.00485	0.0054
XR	Composite						
CR	Composite						
MR	Composite	0.30%	0.30%	0.37%	0.43%	0.49%	0.54%
XR	Composite						

0.003317642	0.38%	0.40%	0.55%	0.58%	0.4 BBB	A
0.003524691	0.39%	0.40%	0.57%	0.58%	0.4 A	AA
0.003317642	0.38%	0.40%	0.55%	0.58%	0.4 BBB	A
0.003185939	0.39%	0.40%	0.57%	0.58%	0.4 BB	BBB
0.003068562	0.39%	0.40%	0.57%	0.58%	BB	BBB
0.003524691	0.39%	0.40%	0.57%	0.58%	0.4 A	AA
0.003317642	0.38%	0.40%	0.55%	0.58%	0.4 BBB	A
0.00365289	0.41%	0.40%	0.60%	0.58%	0.4 BBB	A
0.003524691	0.39%	0.40%	0.57%	0.58%	0.4 A	AA
0.00365289	0.41%	0.40%	0.60%	0.58%	0.4 BBB	A
					0.4	
0.003524691	0.39%	0.40%	0.57%	0.58%	0.4 A	AA
0.003317642	0.38%	0.40%	0.55%	0.58%	0.4 BBB	A
0.023	2.30%	2.30%	2.30%	2.30%	0.4 NR	NR
0.060530055	6.12%	6.12%	5.77%	5.77%	0.4 NR	NR
0.0583	5.90%	5.90%	5.77%	5.77%	0.4 NR	NR
0.06065125	6.18%	6.07%	6.19%	6.20%	0.4 NR	NR
0.062947141	6.42%	6.07%	6.19%	6.20%	0.4 NR	NR
0.06065125	6.18%	6.07%	6.19%	6.20%	0.4 NR	NR
0.016980773	1.80%	1.91%	2.02%	1.95%	0.4 BB	BBB
0.016980773	1.80%	1.91%	2.02%	1.95%	0.4 BB	BBB
0.018242607	1.91%	1.91%	2.20%	2.10%	0.4 BBB	A
					0.4	
0.0169692	0.017899833	0.019073	0.020940751	0.019862211	0.4 A	AA
0.016973827	0.017827118	0.019073	0.02016925	0.019227333	0.4 BBB	A
0.016973827	0.017827118	0.019073	0.02016925	0.019227333	0.4 BBB	A
0.016973827	0.017827118	0.019073	0.02016925	0.019227333	0.4 BBB	A
0.016980773	0.017983343	0.019073	0.02016925	0.019502395	0.4 BB	BBB
0.016973827	0.017827118	0.019073	0.02016925	0.019227333	0.4 BBB	A
					0.4	
0.018242607	1.91%	1.91%	2.20%	2.10%	0.4 BBB	A
					0.4	
0.0169692	1.79%	1.91%	2.09%	1.99%	0.4 A	AA
0.016973827	1.78%	1.91%	2.02%	1.92%	0.4 BBB	A
0.006686219	0.75%	0.81%	0.92%	0.89%	0.4 BB	BBB
0.00668658	0.75%	0.81%	0.92%	0.89%	0.4 A	AA
					0.4	
					0.4	
0.00668658	0.75%	0.81%	0.92%	0.89%	0.4 A	AA
					0.4	
0.006686219	0.75%	0.81%	0.92%	0.89%	0.4 BB	BBB
0.007044167	0.79%	0.81%	0.92%	0.89%	0.4 BBB	A
					0.4	
0.00668658	0.75%	0.81%	0.92%	0.89%	0.4 A	AA
0.006445413	0.72%	0.81%	0.92%	0.89%	0.4 BBB	A
2.34%	2.34%	2.34%	2.41%	2.54%	0.725	NR
2.34%	2.34%	2.34%	2.41%	2.54%	0.725	NR
					0.4	
					0.4	
0.042639322	4.44%	4.73%	4.35%	4.35%	0.4 A	A
0.042171357	4.35%	4.59%	4.35%	4.28%	0.4 AA	AA
					0.4	
					0.4	
0.042639322	4.44%	4.73%	4.35%	4.35%	0.4 A	A
0.042171357	4.35%	4.59%	4.35%	4.28%	0.4 AA	AA
					0.4	
0.0063	0.72%	0.72%	0.72%	0.72%	0.4 NR	NR
					0.4	
					0.4	
0.0063	0.72%	0.72%	0.72%	0.72%	0.4 NR	NR
					0.4	
0.55%	0.55%	0.55%	0.55%	0.55%	0.4	NR
					0.4	
					0.4	
0.55%	0.55%	0.55%	0.55%	0.55%	0.4	NR
					0.4	
0.005471	0.005471	0.005471	0.005471	0.005471	0.4	NR
					0.4	
0.00605	0.0069	0.0069	0.0069	0.0069	0.4	NR
0.00605	0.0069	0.0069	0.0069	0.0069	0.4	NR
					0.4	
					0.4	
0.00605	0.69%	0.69%	0.69%	0.69%	0.4	NR
					0.4	

BBB	A	A	AA	A	A
A	AA	AA	AA	AA	A
BBB	A	A	AA	A	A
BB	BBB	BBB	BBB	A	BB
BB	BBB	BBB	BBB	BBB	BB
A	AA	AA	AA	AA	A
BBB	A	A	AA	A	A
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
BBB	A	A	A	A	BBB
A	AA	AA	AA	AA	A
BBB	A	A	AA	A	A
NR	NR	NR	NR	NR	NR
BBB	B	NR	B	BBB	BBB
A	BB	NR	BB	A	A
NR	BB	BB	BBB	BB	A
NR	B	B	BB	B	BBB
NR	BB	BB	BBB	BB	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	AA	A	AA
AA	AA	AA	A	AA	A
AA	AA	AA	A	AA	A
AA	AA	AA	A	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	A	AA	A
A	A	A	A	A	A
A	A	A	AA	A	AA
AA	AA	AA	A	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	NR	NR	NR		
BBB	NR	NR	NR		
A	AA	A	AA	AA	A
A	AA	AA	AA	AA	A
A	AA	A	AA	AA	A
A	AA	AA	AA	AA	A
NR	BBB	BBB	NR	NR	NR
NR	BBB	BBB	NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR	BBB	NR	A	6 Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	A	6 Health Care
NR	BB	NR	A	11 Health Care
NR	BB	NR	A	11 Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	A	6 Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	A	11 Health Care
			NR	Health Care
NR	BBB	NR	A	11 Health Care
NR	BBB	NR	A	6 Health Care
	NR	NR	NR	2 Consumer Services
	NR	NR	NR	3 Consumer Services
	NR	NR	NR	3 Consumer Services
NR	NR	NR	NR	4 Consumer Services
NR	NR	NR	NR	4 Consumer Services
NR	NR	NR	NR	4 Consumer Services
NR	BB	BB	AA	8 Basic Materials
NR	BB	BB	AA	8 Basic Materials
NR	BBB	BBB	AA	8 Basic Materials
			NR	Basic Materials
NR	BBB	A	A	7 Basic Materials
NR	A	A	A	5 Basic Materials
NR	A	A	A	5 Basic Materials
NR	A	A	A	5 Basic Materials
NR	BB	BB	AA	8 Basic Materials
NR	A	A	A	5 Basic Materials
			NR	Basic Materials
NR	BBB	BBB	AA	8 Basic Materials
			NR	Basic Materials
NR	BBB	A	A	7 Basic Materials
NR	A	A	A	5 Basic Materials
NR	NR	NR	A	9 Utilities
NR	NR	NR	A	9 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	A	9 Utilities
			NR	Utilities
NR	NR	NR	A	9 Utilities
NR	NR	NR	A	9 Utilities
			NR	Utilities
NR	NR	NR	A	9 Utilities
NR	NR	NR	A	9 Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
			NR	Utilities
			NR	Utilities
A	NR	A	A	6 Utilities
A	NR	BBB	A	9 Utilities
			NR	Utilities
			NR	Utilities
A	NR	A	A	6 Utilities
A	NR	BBB	A	9 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
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			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Utilities
			NR	Utilities

N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	A	AA				
N.Amer	United States	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	A	AA	DocAdj	DocAdj	DocAdj	CcyGrp
N.Amer	United States	B		Thin	Thin	Thin	Thin
N.Amer	United States	B	B	Thin	Thin	DocAdj	DocAdj
N.Amer	United States	B	B	Thin	Thin	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BB	B	Thin	Thin	Thin	DocAdj
N.Amer	United States	BB	B	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	AA				
N.Amer	United States	BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	BB		Thin	DocAdj	Thin
N.Amer	United States	BB	BB		Thin	DocAdj	Thin
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB				
N.Amer	United States	B	BB				
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	Thin	Thin	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A		Thin	Thin	Thin
N.Amer	United States	BBB	A				

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	Entity Tier	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
DocAdj	Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin		Thin	Thin
Thin	DocAdj	DocAdj	DocAdj		Thin	Thin
Thin	CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin			Thin	Thin	Thin
Thin	Thin			Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj

CcyGrp	Thin	Thin	Thin

CcyGrp	Thin	Thin	Thin

Thin	Thin

Thin	Thin

Thin	Thin

Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin

Thin	Thin	Thin	Thin

CcyGrp
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Entity Tier

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XGHLEURCR	31-Jul-08 XGHL
XGHLEURMM	31-Jul-08 XGHL
XGHLEURMR	31-Jul-08 XGHL
XGHLEURXR	31-Jul-08 XGHL
XGHLHKDCR	31-Jul-08 XGHL
XGHLUSDCR	31-Jul-08 XGHL
XGHLUSDMM	31-Jul-08 XGHL
XGHLUSDMR	31-Jul-08 XGHL
XGHLUSDXR	31-Jul-08 XGHL
XLAUDCR	31-Jul-08 XL
XLAUDMR	31-Jul-08 XL
XLAUDXR	31-Jul-08 XL
XLCADMR	31-Jul-08 XL
XLCHFMR	31-Jul-08 XL
XLEURCR	31-Jul-08 XL
XLEURMM	31-Jul-08 XL
XLEURMR	31-Jul-08 XL
XLEURXR	31-Jul-08 XL
XLGBPCR	31-Jul-08 XL
XLGBPMM	31-Jul-08 XL
XLGBPMR	31-Jul-08 XL
XLGBPXR	31-Jul-08 XL
XLHKDMR	31-Jul-08 XL
XLHKDXR	31-Jul-08 XL
XLJPYMR	31-Jul-08 XL
XLJPYXR	31-Jul-08 XL
XLNZDMR	31-Jul-08 XL
XLSEKMR	31-Jul-08 XL
XLSEKXR	31-Jul-08 XL
XLSGDMR	31-Jul-08 XL
XLTWDMR	31-Jul-08 XL
XLUSDCR	31-Jul-08 XL
XLUSDMM	31-Jul-08 XL
XLUSDMR	31-Jul-08 XL
XLUSDXR	31-Jul-08 XL
XL-CapAssAUDCR	31-Jul-08 XL-CapAss
XL-CapAssAUDMR	31-Jul-08 XL-CapAss
XL-CapAssDKKMR	31-Jul-08 XL-CapAss
XL-CapAssEURCR	31-Jul-08 XL-CapAss
XL-CapAssEURMM	31-Jul-08 XL-CapAss
XL-CapAssEURMR	31-Jul-08 XL-CapAss
XL-CapAssEURXR	31-Jul-08 XL-CapAss
XL-CapAssGBPMR	31-Jul-08 XL-CapAss
XL-CapAssHKDMR	31-Jul-08 XL-CapAss
XL-CapAssJPYMR	31-Jul-08 XL-CapAss
XL-CapAssSGDMR	31-Jul-08 XL-CapAss
XL-CapAssUSDCR	31-Jul-08 XL-CapAss
XL-CapAssUSDMM	31-Jul-08 XL-CapAss
XL-CapAssUSDMR	31-Jul-08 XL-CapAss
XL-CapAssUSDXR	31-Jul-08 XL-CapAss
XL-InsCoEURCR	31-Jul-08 XL-InsCo
XL-InsCoEURMM	31-Jul-08 XL-InsCo
XL-InsCoEURMR	31-Jul-08 XL-InsCo
XL-InsCoEURXR	31-Jul-08 XL-InsCo
XL-InsCoUSDCR	31-Jul-08 XL-InsCo
XL-InsCoUSDMR	31-Jul-08 XL-InsCo
XL-InsCoUSDXR	31-Jul-08 XL-InsCo
XMUSDMR	31-Jul-08 XM
XMUSDXR	31-Jul-08 XM
XMSRUSDXR	31-Jul-08 XMSR
XOMAUDMR	31-Jul-08 XOM
XOMCHFMR	31-Jul-08 XOM
XOMEURCR	31-Jul-08 XOM
XOMEURMM	31-Jul-08 XOM
XOMEURMR	31-Jul-08 XOM
XOMEURXR	31-Jul-08 XOM
XOMGBPCR	31-Jul-08 XOM
XOMGBPMR	31-Jul-08 XOM
XOMHKDMR	31-Jul-08 XOM
XOMJPYMR	31-Jul-08 XOM
XOMNZDMR	31-Jul-08 XOM
XOMSGDMR	31-Jul-08 XOM
XOMTWDMR	31-Jul-08 XOM
XOMUSDCR	31-Jul-08 XOM

Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	EUR
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	EUR
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	EUR
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	EUR
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	HKD
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	USD
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	USD
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	USD
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	USD
XL Cap Ltd	9HBA9R	SNRFOR	AUD
XL Cap Ltd	9HBA9R	SNRFOR	AUD
XL Cap Ltd	9HBA9R	SNRFOR	AUD
XL Cap Ltd	9HBA9R	SNRFOR	CAD
XL Cap Ltd	9HBA9R	SNRFOR	CHF
XL Cap Ltd	9HBA9R	SNRFOR	EUR
XL Cap Ltd	9HBA9R	SNRFOR	EUR
XL Cap Ltd	9HBA9R	SNRFOR	EUR
XL Cap Ltd	9HBA9R	SNRFOR	EUR
XL Cap Ltd	9HBA9R	SNRFOR	GBP
XL Cap Ltd	9HBA9R	SNRFOR	GBP
XL Cap Ltd	9HBA9R	SNRFOR	GBP
XL Cap Ltd	9HBA9R	SNRFOR	GBP
XL Cap Ltd	9HBA9R	SNRFOR	HKD
XL Cap Ltd	9HBA9R	SNRFOR	HKD
XL Cap Ltd	9HBA9R	SNRFOR	JPY
XL Cap Ltd	9HBA9R	SNRFOR	JPY
XL Cap Ltd	9HBA9R	SNRFOR	NZD
XL Cap Ltd	9HBA9R	SNRFOR	SEK
XL Cap Ltd	9HBA9R	SNRFOR	SEK
XL Cap Ltd	9HBA9R	SNRFOR	SGD
XL Cap Ltd	9HBA9R	SNRFOR	TWD
XL Cap Ltd	9HBA9R	SNRFOR	USD
XL Cap Ltd	9HBA9R	SNRFOR	USD
XL Cap Ltd	9HBA9R	SNRFOR	USD
XL Cap Ltd	9HBA9R	SNRFOR	USD
XL Cap Assurn Inc	9HBAMG	SNRFOR	AUD
XL Cap Assurn Inc	9HBAMG	SNRFOR	AUD
XL Cap Assurn Inc	9HBAMG	SNRFOR	DKK
XL Cap Assurn Inc	9HBAMG	SNRFOR	EUR
XL Cap Assurn Inc	9HBAMG	SNRFOR	EUR
XL Cap Assurn Inc	9HBAMG	SNRFOR	EUR
XL Cap Assurn Inc	9HBAMG	SNRFOR	EUR
XL Cap Assurn Inc	9HBAMG	SNRFOR	GBP
XL Cap Assurn Inc	9HBAMG	SNRFOR	HKD
XL Cap Assurn Inc	9HBAMG	SNRFOR	JPY
XL Cap Assurn Inc	9HBAMG	SNRFOR	SGD
XL Cap Assurn Inc	9HBAMG	SNRFOR	USD
XL Cap Assurn Inc	9HBAMG	SNRFOR	USD
XL Cap Assurn Inc	9HBAMG	SNRFOR	USD
XL Cap Assurn Inc	9HBAMG	SNRFOR	USD
XL Ins Co	9HBAMW	SNRFOR	EUR
XL Ins Co	9HBAMW	SNRFOR	EUR
XL Ins Co	9HBAMW	SNRFOR	EUR
XL Ins Co	9HBAMW	SNRFOR	EUR
XL Ins Co	9HBAMW	SNRFOR	USD
XL Ins Co	9HBAMW	SNRFOR	USD
XL Ins Co	9HBAMW	SNRFOR	USD
XM SATELLITE RADIO Hldgs INC	9HBACE	SNRFOR	USD
XM SATELLITE RADIO Hldgs INC	9HBACE	SNRFOR	USD
Xm Satellite Radio Inc	9HBAC3	SNRFOR	USD
Exxon Mobil Corp	3D254H	SNRFOR	AUD
Exxon Mobil Corp	3D254H	SNRFOR	CHF
Exxon Mobil Corp	3D254H	SNRFOR	EUR
Exxon Mobil Corp	3D254H	SNRFOR	EUR
Exxon Mobil Corp	3D254H	SNRFOR	EUR
Exxon Mobil Corp	3D254H	SNRFOR	EUR
Exxon Mobil Corp	3D254H	SNRFOR	GBP
Exxon Mobil Corp	3D254H	SNRFOR	GBP
Exxon Mobil Corp	3D254H	SNRFOR	HKD
Exxon Mobil Corp	3D254H	SNRFOR	JPY
Exxon Mobil Corp	3D254H	SNRFOR	NZD
Exxon Mobil Corp	3D254H	SNRFOR	SGD
Exxon Mobil Corp	3D254H	SNRFOR	TWD
Exxon Mobil Corp	3D254H	SNRFOR	USD

CR	Composite	1.39%	1.56%	1.40%	2.04%	2.36%	2.64%
MM	Composite						
MR	Composite	1.32%	1.48%	1.49%	1.99%	2.28%	2.54%
XR	Composite						
CR	Composite	1.39%	1.56%	1.40%	2.04%	2.36%	2.64%
CR	Composite	0.013855	0.015594	0.014047667	0.020409143	0.023639167	0.026405834
MM	Composite						
MR	Composite	1.32%	1.48%	1.49%	1.99%	2.28%	2.54%
XR	Composite	1.27%	1.43%	1.43%	1.91%	2.20%	2.44%
CR	Composite	2.63%	2.51%	2.45%	2.45%	2.22%	2.19%
MR	Composite	2.63%	2.51%	2.45%	2.33%	2.11%	2.08%
XR	Composite	0.026264781	0.025067282	0.024503035	0.022450966	0.020297778	0.019995585
MR	Composite	2.63%	2.52%	2.47%	2.35%	2.13%	2.05%
MR	Composite	2.63%	2.52%	2.47%	2.35%	2.13%	2.05%
CR	Composite	2.63%	2.65%	2.60%	2.47%	2.24%	2.16%
MM	Composite	2.63%	2.55%	2.49%	2.37%	2.15%	2.08%
MR	Composite	0.026264781	0.02524367	0.024695049	0.023483309	0.021333351	0.020527857
XR	Composite	2.63%	2.43%	2.35%	2.23%	2.10%	1.98%
CR	Composite	2.63%	2.65%	2.60%	2.47%	2.24%	2.16%
MM	Composite	2.63%	2.55%	2.49%	2.37%	2.15%	2.08%
MR	Composite	0.026264781	0.02524367	0.024695049	0.023483309	0.021333351	0.020527857
XR	Composite	2.63%	2.43%	2.35%	2.23%	2.10%	1.98%
MR	Composite	0.026264781	0.02524367	0.024695049	0.023483309	0.021333351	0.020527857
XR	Composite	2.63%	2.43%	2.35%	2.23%	2.10%	1.98%
MR	Composite	0.026264781	0.025067282	0.024503035	0.023309173	0.020740058	0.020592768
XR	Composite	2.63%	2.51%	2.45%	2.33%	2.01%	1.99%
MR	Composite	2.63%	2.52%	2.47%	2.35%	2.13%	2.05%
MR	Composite	0.026264781	0.02524367	0.024695049	0.023483309	0.021333351	0.020527857
XR	Composite	2.63%	2.43%	2.35%	2.23%	2.10%	1.98%
MR	Composite	2.63%	2.52%	2.47%	2.35%	2.13%	2.05%
MR	Composite	2.63%	2.52%	2.47%	2.35%	2.13%	2.05%
CR	Composite	2.63%	2.65%	2.60%	2.47%	2.24%	2.16%
MM	Composite	2.63%	2.55%	2.49%	2.37%	2.15%	2.08%
MR	Composite	2.63%	2.52%	2.47%	2.35%	2.13%	2.05%
XR	Composite	2.63%	2.43%	2.35%	2.23%	2.10%	1.98%
CR	Composite	16.09%	15.77%	19.47%	16.60%	14.85%	13.66%
MR	Composite	16.09%	15.77%	19.47%	16.60%	14.85%	13.66%
MR	Composite	16.09%	15.77%	19.78%	17.04%	15.15%	13.92%
CR	Composite						
MM	Composite	16.26%	15.93%	20.00%	17.10%	15.24%	14.01%
MR	Composite	0.160936737	0.157660114	0.197803585	0.170355229	0.151468672	0.139221529
XR	Composite	15.50%	15.19%	19.06%	16.29%	14.53%	13.35%
MR	Composite	16.09%	15.77%	19.78%	17.04%	15.15%	13.92%
MR	Composite	16.09%	15.77%	19.78%	17.04%	15.15%	13.92%
MR	Composite	0.160941924	0.157660114	0.179838969	0.153738977	0.148532834	0.127873868
MR	Composite	16.09%	15.77%	19.78%	17.04%	15.15%	13.92%
CR	Composite	16.94%	16.60%	20.83%	17.81%	15.88%	14.59%
MM	Composite						
MR	Composite	16.09%	15.77%	19.78%	17.04%	15.15%	13.92%
XR	Composite	15.50%	15.19%	19.06%	16.29%	14.53%	13.35%
CR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite						
MR	Composite						
XR	Composite						
MR	Composite	5.03%	5.03%	5.03%	5.03%	5.03%	5.03%
XR	Composite	0.050302239	0.050302239	0.050302239	0.050302239	0.050302239	0.050302239
XR	Composite	0.05875	0.05875	0.05875	0.05875	0.05875	0.05875
MR	Composite	0.14%	0.14%	0.16%	0.18%	0.22%	0.23%
MR	Composite	0.14%	0.14%	0.15%	0.17%	0.21%	0.23%
CR	Composite	0.14%	0.15%	0.16%	0.18%	0.22%	0.24%
MM	Composite	0.14%	0.14%	0.15%	0.17%	0.21%	0.23%
MR	Composite	0.14%	0.14%	0.15%	0.17%	0.21%	0.23%
XR	Composite						
CR	Composite						
MR	Composite						
MR	Composite	0.14%	0.14%	0.15%	0.17%	0.21%	0.23%
MR	Composite	0.001417212	0.001433627	0.001552933	0.001759714	0.002102013	0.002286022
MR	Composite	0.001417212	0.001433767	0.00150352	0.001719667	0.002063094	0.002286616
MR	Composite	0.001417212	0.001433767	0.00150352	0.001719667	0.002063094	0.002286616
MR	Composite	0.001417212	0.001433767	0.00150352	0.001719667	0.002063094	0.002286616
CR	Composite	0.001417212	0.001509229	0.001582653	0.001810175	0.002171678	0.002406964

0.028336833	2.99%	3.35%	3.50%	3.57%	0.21 A	A
0.027314237	2.88%	3.18%	3.50%	3.57%	0.233333333 BBB	BBB
0.028336833	2.99%	3.35%	3.50%	3.57%	0.233333333 0.21 A	A
0.028336833	0.0298652	0.03345	0.035	0.03575	0.21 A	A
0.027314237	2.88%	3.18%	3.50%	3.57%	0.233333333 BBB	BBB
0.026307923	2.77%	3.07%	3.50%	3.57%	0.233333333 BBB	BBB
0.020608415	1.80%	1.59%	1.63%	1.63%	0.4 NR	BBB
0.019590917	1.71%	1.59%	1.63%	1.63%	0.4 NR	BBB
0.0188567	0.016449954	0.015912624	0.016349997	0.016290512	0.4 NR	BBB
0.018997198	1.66%	1.60%	1.63%	1.63%	0.4 NR	AA
0.018997198	1.66%	1.60%	1.63%	1.63%	0.4 NR	AA
0.020011554	1.75%	1.69%	1.63%	1.63%	0.4 NR	A
0.019211092	1.68%	1.62%	1.63%	1.63%	0.4 NR	A
0.018997198	0.016623406	0.016044833	0.016349997	0.016290512	0.4 NR	AA
0.018246678	1.62%	1.66%	1.63%	1.63%	0.4 NR	A
0.020011554	1.75%	1.69%	1.63%	1.63%	0.4 NR	A
0.019211092	1.68%	1.62%	1.63%	1.63%	0.4 NR	A
0.018997198	0.016623406	0.016044833	0.016349997	0.016290512	0.4 NR	AA
0.018246678	1.62%	1.66%	1.63%	1.63%	0.4 NR	A
0.018997198	0.016623406	0.016044833	0.016349997	0.016290512	0.4 NR	AA
0.018246678	1.62%	1.66%	1.63%	1.63%	0.4 NR	A
0.019525442	0.016426132	0.015912624	0.016349997	0.016290512	0.4 NR	BBB
0.018889834	1.64%	1.59%	1.63%	1.63%	NR	BBB
0.018997198	1.66%	1.60%	1.63%	1.63%	0.4 NR	AA
0.018997198	0.016623406	0.016044833	0.016349997	0.016290512	0.4 NR	AA
0.018246678	1.62%	1.66%	1.63%	1.63%	0.4 NR	A
0.018997198	1.66%	1.60%	1.63%	1.63%	0.4 NR	AA
0.018997198	1.66%	1.60%	1.63%	1.63%	0.4 NR	AA
0.020011554	1.75%	1.69%	1.63%	1.63%	0.4 NR	A
0.019211092	1.68%	1.62%	1.63%	1.63%	0.4 NR	A
0.018997198	1.66%	1.60%	1.63%	1.63%	0.4 NR	AA
0.018246678	1.62%	1.66%	1.63%	1.63%	0.4 NR	A
0.119579365	10.72%	10.20%	9.62%	9.39%	0.3 B	B
0.119579365	10.72%	10.20%	9.62%	9.39%	0.3 B	B
0.121779245	10.95%	10.29%	9.62%	9.39%	0.3 BBB	BBB
0.122709584	11.02%	10.39%	9.62%	9.39%	0.3 0.3 BB	BB
0.121779245	0.109458815	0.102863478	0.096187755	0.093864876	0.3 BBB	BBB
0.116957572	10.50%	9.91%	9.62%	9.39%	0.3 BB	BB
0.121779245	10.95%	10.29%	9.62%	9.39%	0.3 BBB	BBB
0.121779245	10.95%	10.29%	9.62%	9.39%	0.3 BBB	BBB
0.11206838	0.100405855	0.101963478	0.096187755	0.089542057	0.3 B	B
0.121779245	10.95%	10.29%	9.62%	9.39%	0.3 BBB	BBB
0.127822483	11.48%	10.83%	9.62%	9.39%	0.3 BB	BB
0.121779245	10.95%	10.29%	9.62%	9.39%	0.3 0.3 BBB	BBB
0.116957572	10.50%	9.91%	9.62%	9.39%	0.3 BB	BB
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
					0.4	
5.03%	5.03%	5.03%	5.03%	5.03%	0.375	
0.050302239	0.050302239	0.050302239	0.050302239	0.050302239	0.375	
0.05875	0.05875	0.05875	0.05875	0.05875	0.4	
0.002477329	0.27%	0.35%	0.37%	0.32%	0.4 NR	CCC
0.002477994	0.27%	0.35%	0.36%	0.32%	0.4 NR	BB
0.002608415	0.29%	0.35%	0.38%	0.32%	0.4 NR	B
0.002504078	0.28%	0.35%	0.36%	0.32%	0.4 NR	B
0.002477994	0.27%	0.35%	0.36%	0.32%	0.4 NR	BB
					0.4	
					0.4	
					0.4	
0.002477994	0.27%	0.35%	0.36%	0.32%	0.4 NR	BB
0.002477329	0.002726544	0.0035	0.0037255	0.003171082	0.4 NR	CCC
0.002477994	0.002727399	0.0035	0.003600667	0.003171082	0.4 NR	BB
0.002477994	0.002727399	0.0035	0.003600667	0.003171082	0.4 NR	BB
0.002477994	0.002727399	0.0035	0.003600667	0.003171082	0.4 NR	BB
0.002608415	0.002870946	0.0035	0.003790175	0.003171082	0.4 NR	B

A	AA	AA	AA	AA	A
BB	A	A	A	A	A
A	AA	AA	AA	AA	A
A	AA	AA	AA	AA	A
BB	A	A	A	A	A
BB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	AA	A	A
A	A	A	AA	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	AA	AA	AA
BBB	BBB	BBB	A	A	BBB
BBB	BBB	BBB	A	A	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	BBB	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
			NR		
			NR		
			NR		
BBB	B	BBB	B	BB	B
A	BBB	BBB	BBB	A	BBB
BBB	BB	BB	BB	BBB	BB
BBB	BB	BB	BB	BBB	BB
A	BBB	BBB	BBB	A	BBB
A	BBB	BBB	BBB	A	BBB
BBB	B	BB	B	BB	B
A	BBB	BBB	BBB	A	BBB
A	BBB	BBB	BBB	A	BBB
A	BBB	BBB	BBB	A	BBB
BBB	BB	BB	BB	BBB	BB

BBB	NR	NR	BB	6 Utilities
			NR	Utilities
B	NR	NR	A	7 Utilities
			NR	Utilities
BBB	NR	NR	BB	6 Utilities
BBB	NR	NR	BB	6 Utilities
			NR	Utilities
B	NR	NR	A	7 Utilities
B	NR	NR	A	7 Utilities
BBB	NR	NR	A	5 Financials
BBB	NR	NR	A	5 Financials
BBB	NR	NR	A	5 Financials
AA	NR	NR	AA	13 Financials
AA	NR	NR	AA	13 Financials
A	NR	NR	AA	13 Financials
A	NR	NR	AA	13 Financials
AA	NR	NR	AA	13 Financials
A	NR	NR	A	9 Financials
A	NR	NR	AA	13 Financials
A	NR	NR	AA	13 Financials
AA	NR	NR	AA	13 Financials
A	NR	NR	A	9 Financials
AA	NR	NR	AA	13 Financials
A	NR	NR	A	9 Financials
BBB	NR	NR	A	4 Financials
BBB	NR	NR	A	4 Financials
AA	NR	NR	AA	13 Financials
AA	NR	NR	AA	13 Financials
A	NR	NR	A	9 Financials
AA	NR	NR	AA	13 Financials
AA	NR	NR	AA	13 Financials
A	NR	NR	AA	13 Financials
A	NR	NR	AA	13 Financials
AA	NR	NR	AA	13 Financials
A	NR	NR	A	9 Financials
BB	BB	BB	BBB	12 Financials
BB	BB	BB	BBB	12 Financials
A	BB	BB	BBB	10 Financials
			NR	Financials
BBB	BB	BB	BBB	11 Financials
A	BB	BB	BBB	10 Financials
BBB	BB	BB	BBB	11 Financials
A	BB	BB	BBB	10 Financials
A	BB	BB	BBB	10 Financials
BB	BB	A	BB	3 Financials
A	BB	BB	BBB	10 Financials
BBB	BB	BB	BBB	11 Financials
			NR	Financials
A	BB	BB	BBB	10 Financials
BBB	BB	BB	BBB	11 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
NR	BB	NR	BBB	7 Oil & Gas
NR	A	NR	BBB	7 Oil & Gas
NR	BBB	NR	BBB	7 Oil & Gas
NR	BBB	NR	BBB	7 Oil & Gas
NR	A	NR	BBB	7 Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
			NR	Oil & Gas
NR	A	NR	BBB	7 Oil & Gas
NR	BB	NR	BBB	7 Oil & Gas
NR	A	NR	BBB	7 Oil & Gas
NR	A	NR	BBB	7 Oil & Gas
NR	A	NR	BBB	7 Oil & Gas
NR	BBB	NR	BBB	7 Oil & Gas

OffShore	Cayman Islands	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BB	BB				
OffShore	Cayman Islands	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	BB				
OffShore	Cayman Islands	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	BB	BB				
OffShore	Cayman Islands	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	BB	BB	DocAdj	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	A	Thin	Entity Tier	Entity Tier	DocAdj
OffShore	Cayman Islands	A	A	Thin	Entity Tier	Entity Tier	CcyGrp
OffShore	Cayman Islands	A	A	Thin	Entity Tier	Entity Tier	DocAdj
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	A	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	A	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
OffShore	Cayman Islands	A	A	Thin	Entity Tier	Entity Tier	Entity Tier
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	A	Thin	DocAdj	DocAdj	DocAdj
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
OffShore	Cayman Islands	A	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	Entity Tier	Entity Tier	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	B				
N.Amer	United States	BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda		CCC				
N.Amer	Bermuda		CCC				
N.Amer	Bermuda		CCC				
N.Amer	Bermuda		CCC				
N.Amer	Bermuda		CCC				
N.Amer	Bermuda		CCC				
N.Amer	Bermuda		CCC				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	BB				
N.Amer	United States	CCC	B				
N.Amer	United States	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	Thin	DocAdj	DocAdj	DocAdj
N.Amer	United States	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA	Thin	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier

	Thin					
	Thin					
	Thin					
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp
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XOMUSDMM	31-Jul-08 XOM
XOMUSDMR	31-Jul-08 XOM
XOMUSDXR	31-Jul-08 XOM
XOM-MobilCorpEURCR	31-Jul-08 XOM-MobilCorp
XOM-MobilCorpEURMR	31-Jul-08 XOM-MobilCorp
XOM-MobilCorpHKDMR	31-Jul-08 XOM-MobilCorp
XOM-MobilCorpJPYMR	31-Jul-08 XOM-MobilCorp
XOM-MobilCorpSGDMR	31-Jul-08 XOM-MobilCorp
XOM-MobilCorpUSDMR	31-Jul-08 XOM-MobilCorp
XOM-MobilCorpUSDXR	31-Jul-08 XOM-MobilCorp
XRAYAUDMR	31-Jul-08 XRAY
XRAYEURCR	31-Jul-08 XRAY
XRAYEURMR	31-Jul-08 XRAY
XRAYUSDCR	31-Jul-08 XRAY
XRAYUSDMR	31-Jul-08 XRAY
XRXAUDMR	31-Jul-08 XRX
XRXAUDXR	31-Jul-08 XRX
XRXCHFMR	31-Jul-08 XRX
XRXEURCR	31-Jul-08 XRX
XRXEURMM	31-Jul-08 XRX
XRXEURMR	31-Jul-08 XRX
XRXEURXR	31-Jul-08 XRX
XRXGBPMR	31-Jul-08 XRX
XRXGBPXR	31-Jul-08 XRX
XRXHKDXR	31-Jul-08 XRX
XRXJPYCR	31-Jul-08 XRX
XRXJPYMM	31-Jul-08 XRX
XRXJPYMR	31-Jul-08 XRX
XRXJPYXR	31-Jul-08 XRX
XRXSEKMR	31-Jul-08 XRX
XRXSEKXR	31-Jul-08 XRX
XRXTWDXR	31-Jul-08 XRX
XRXUSDCR	31-Jul-08 XRX
XRXUSDMM	31-Jul-08 XRX
XRXUSDMR	31-Jul-08 XRX
XRXUSDXR	31-Jul-08 XRX
XRX-CredCorpEURMR	31-Jul-08 XRX-CredCorp
XRX-CredCorpEURXR	31-Jul-08 XRX-CredCorp
XRX-CredCorpGBPMR	31-Jul-08 XRX-CredCorp
XRX-CredCorpGBPXR	31-Jul-08 XRX-CredCorp
XRX-CredCorpJPYCR	31-Jul-08 XRX-CredCorp
XRX-CredCorpJPYMM	31-Jul-08 XRX-CredCorp
XRX-CredCorpJPYMR	31-Jul-08 XRX-CredCorp
XRX-CredCorpJPYXR	31-Jul-08 XRX-CredCorp
XRX-CredCorpSEKMR	31-Jul-08 XRX-CredCorp
XRX-CredCorpSEKXR	31-Jul-08 XRX-CredCorp
XRX-CredCorpUSDCR	31-Jul-08 XRX-CredCorp
XRX-CredCorpUSDMR	31-Jul-08 XRX-CredCorp
XRX-CredCorpUSDXR	31-Jul-08 XRX-CredCorp
XSTRAUDMM	31-Jul-08 XSTR
XSTREURCR	31-Jul-08 XSTR
XSTREURMM	31-Jul-08 XSTR
XSTREURMR	31-Jul-08 XSTR
XSTRGBPMM	31-Jul-08 XSTR
XSTRJPYMM	31-Jul-08 XSTR
XSTRSEKMM	31-Jul-08 XSTR
XSTRSGDMM	31-Jul-08 XSTR
XSTRUSDCR	31-Jul-08 XSTR
XSTRUSDMM	31-Jul-08 XSTR
XSTRUSDMR	31-Jul-08 XSTR
XSTR-CanAUDMR	31-Jul-08 XSTR-Can
XSTR-CanCHFMR	31-Jul-08 XSTR-Can
XSTR-CanEURCR	31-Jul-08 XSTR-Can
XSTR-CanEURMM	31-Jul-08 XSTR-Can
XSTR-CanEURMR	31-Jul-08 XSTR-Can
XSTR-CanEURXR	31-Jul-08 XSTR-Can
XSTR-CanGBPMR	31-Jul-08 XSTR-Can
XSTR-CanHKDMR	31-Jul-08 XSTR-Can
XSTR-CanJPYMR	31-Jul-08 XSTR-Can
XSTR-CanTWDCR	31-Jul-08 XSTR-Can
XSTR-CanUSDCR	31-Jul-08 XSTR-Can
XSTR-CanUSDMM	31-Jul-08 XSTR-Can
XSTR-CanUSDMR	31-Jul-08 XSTR-Can
XSTR-CanUSDXR	31-Jul-08 XSTR-Can

Exxon Mobil Corp	3D254H	SNRFOR	USD
Exxon Mobil Corp	3D254H	SNRFOR	USD
Exxon Mobil Corp	3D254H	SNRFOR	USD
Mobil Corp	6G775E	SNRFOR	EUR
Mobil Corp	6G775E	SNRFOR	EUR
Mobil Corp	6G775E	SNRFOR	HKD
Mobil Corp	6G775E	SNRFOR	JPY
Mobil Corp	6G775E	SNRFOR	SGD
Mobil Corp	6G775E	SNRFOR	USD
Mobil Corp	6G775E	SNRFOR	USD
DENTSPLY Intl Inc	UW6CGD	SNRFOR	AUD
DENTSPLY Intl Inc	UW6CGD	SNRFOR	EUR
DENTSPLY Intl Inc	UW6CGD	SNRFOR	EUR
DENTSPLY Intl Inc	UW6CGD	SNRFOR	USD
DENTSPLY Intl Inc	UW6CGD	SNRFOR	USD
Xerox Corp	9HC533	SNRFOR	AUD
Xerox Corp	9HC533	SNRFOR	AUD
Xerox Corp	9HC533	SNRFOR	CHF
Xerox Corp	9HC533	SNRFOR	EUR
Xerox Corp	9HC533	SNRFOR	EUR
Xerox Corp	9HC533	SNRFOR	EUR
Xerox Corp	9HC533	SNRFOR	EUR
Xerox Corp	9HC533	SNRFOR	GBP
Xerox Corp	9HC533	SNRFOR	GBP
Xerox Corp	9HC533	SNRFOR	HKD
Xerox Corp	9HC533	SNRFOR	JPY
Xerox Corp	9HC533	SNRFOR	JPY
Xerox Corp	9HC533	SNRFOR	JPY
Xerox Corp	9HC533	SNRFOR	JPY
Xerox Corp	9HC533	SNRFOR	SEK
Xerox Corp	9HC533	SNRFOR	SEK
Xerox Corp	9HC533	SNRFOR	TWD
Xerox Corp	9HC533	SNRFOR	USD
Xerox Corp	9HC533	SNRFOR	USD
Xerox Corp	9HC533	SNRFOR	USD
Xerox Corp	9HC533	SNRFOR	USD
XEROX Cr Corp	9HBC91	SNRFOR	EUR
XEROX Cr Corp	9HBC91	SNRFOR	EUR
XEROX Cr Corp	9HBC91	SNRFOR	GBP
XEROX Cr Corp	9HBC91	SNRFOR	GBP
XEROX Cr Corp	9HBC91	SNRFOR	JPY
XEROX Cr Corp	9HBC91	SNRFOR	JPY
XEROX Cr Corp	9HBC91	SNRFOR	JPY
XEROX Cr Corp	9HBC91	SNRFOR	JPY
XEROX Cr Corp	9HBC91	SNRFOR	SEK
XEROX Cr Corp	9HBC91	SNRFOR	SEK
XEROX Cr Corp	9HBC91	SNRFOR	USD
XEROX Cr Corp	9HBC91	SNRFOR	USD
XEROX Cr Corp	9HBC91	SNRFOR	USD
Xstrata Plc	GPHA8Z	SNRFOR	AUD
Xstrata Plc	GPHA8Z	SNRFOR	EUR
Xstrata Plc	GPHA8Z	SNRFOR	EUR
Xstrata Plc	GPHA8Z	SNRFOR	EUR
Xstrata Plc	GPHA8Z	SNRFOR	GBP
Xstrata Plc	GPHA8Z	SNRFOR	JPY
Xstrata Plc	GPHA8Z	SNRFOR	SEK
Xstrata Plc	GPHA8Z	SNRFOR	SGD
Xstrata Plc	GPHA8Z	SNRFOR	USD
Xstrata Plc	GPHA8Z	SNRFOR	USD
Xstrata Plc	GPHA8Z	SNRFOR	USD
Xstrata Canada Corp	9HC57C	SNRFOR	AUD
Xstrata Canada Corp	9HC57C	SNRFOR	CHF
Xstrata Canada Corp	9HC57C	SNRFOR	EUR
Xstrata Canada Corp	9HC57C	SNRFOR	EUR
Xstrata Canada Corp	9HC57C	SNRFOR	EUR
Xstrata Canada Corp	9HC57C	SNRFOR	EUR
Xstrata Canada Corp	9HC57C	SNRFOR	GBP
Xstrata Canada Corp	9HC57C	SNRFOR	HKD
Xstrata Canada Corp	9HC57C	SNRFOR	JPY
Xstrata Canada Corp	9HC57C	SNRFOR	TWD
Xstrata Canada Corp	9HC57C	SNRFOR	USD
Xstrata Canada Corp	9HC57C	SNRFOR	USD
Xstrata Canada Corp	9HC57C	SNRFOR	USD
Xstrata Canada Corp	9HC57C	SNRFOR	USD

MM	Composite						
MR	Composite	0.001417212	0.001433767	0.00150352	0.001719667	0.002063094	0.002286616
XR	Composite						
CR	Composite						
MR	Composite	0.14%	0.14%	0.16%	0.17%	0.21%	0.23%
MR	Composite						
MR	Composite						
MR	Composite						
MR	Composite	0.001430365	0.00142028	0.001591475	0.0017448	0.00211855	0.0022685
XR	Composite						
MR	Composite	0.13%	0.15%	0.18%	0.18%	0.30%	0.30%
CR	Composite	0.001394737	0.001544	0.001894737	0.001943509	0.002956	0.003114035
MR	Composite	0.13%	0.15%	0.18%	0.18%	0.30%	0.30%
CR	Composite	0.14%	0.15%	0.19%	0.19%	0.30%	0.31%
MR	Composite	0.13%	0.15%	0.18%	0.18%	0.30%	0.30%
MR	Composite	0.47%	0.69%	0.85%	1.07%	1.19%	1.33%
XR	Composite	0.47%	0.69%	0.85%	1.07%	1.19%	1.33%
MR	Composite						
CR	Composite	0.50%	0.74%	0.90%	1.14%	1.28%	1.41%
MM	Composite						
MR	Composite	0.48%	0.70%	0.85%	1.06%	1.20%	1.33%
XR	Composite	0.004806667	0.006803544	0.008231374	0.010890732	0.011817422	0.013162803
MR	Composite	0.48%	0.70%	0.85%	1.06%	1.20%	1.33%
XR	Composite	0.48%	0.68%	0.82%	1.09%	1.18%	1.32%
XR	Composite	0.48%	0.68%	0.82%	1.09%	1.18%	1.32%
CR	Composite	0.47%	0.69%	0.85%	1.07%	1.19%	1.33%
MM	Composite						
MR	Composite						
XR	Composite	0.004685	0.006901703	0.008477714	0.010697855	0.011900775	0.01325788
MR	Composite	0.004753	0.007021444	0.00851427	0.010569538	0.011983973	0.013326133
XR	Composite	0.48%	0.68%	0.82%	1.09%	1.18%	1.32%
XR	Composite	0.48%	0.68%	0.82%	1.09%	1.18%	1.32%
CR	Composite	0.50%	0.74%	0.90%	1.14%	1.28%	1.41%
MM	Composite						
MR	Composite	0.48%	0.70%	0.85%	1.06%	1.20%	1.33%
XR	Composite	0.48%	0.68%	0.82%	1.09%	1.18%	1.32%
MR	Composite	0.45%	0.70%	0.85%	1.09%	1.24%	1.36%
XR	Composite	0.45%	0.70%	0.81%	1.09%	1.19%	1.31%
MR	Composite						
XR	Composite						
CR	Composite						
MM	Composite	0.45%	0.70%	0.83%	1.09%	1.21%	1.35%
MR	Composite	0.45%	0.70%	0.83%	1.09%	1.21%	1.35%
XR	Composite	0.00453925	0.0069828	0.0082517	0.0108985	0.01213725	0.0135335
MR	Composite						
XR	Composite						
CR	Composite	0.45%	0.70%	0.88%	1.09%	1.30%	1.44%
MR	Composite	0.45%	0.70%	0.85%	1.09%	1.24%	1.36%
XR	Composite	0.45%	0.70%	0.81%	1.09%	1.19%	1.31%
MM	Composite	0.50%	0.62%	0.82%	1.01%	1.16%	1.31%
CR	Composite	0.52%	0.64%	0.86%	1.05%	1.21%	1.37%
MM	Composite	0.50%	0.62%	0.82%	1.01%	1.16%	1.31%
MR	Composite	0.49%	0.61%	0.81%	1.00%	1.15%	1.30%
MM	Composite	0.50%	0.62%	0.82%	1.01%	1.16%	1.31%
MM	Composite	0.004985	0.006206274	0.008227875	0.010121512	0.011643442	0.013104731
MM	Composite	0.50%	0.62%	0.82%	1.01%	1.16%	1.31%
MM	Composite	0.00496	0.006167422	0.008206581	0.010119933	0.011643442	0.013104731
CR	Composite	0.005167188	0.006440638	0.008557936	0.010541597	0.012128586	0.013650761
MM	Composite	0.00496	0.006167422	0.008206581	0.010119933	0.011643442	0.013104731
MR	Composite	0.49%	0.61%	0.81%	1.00%	1.15%	1.30%
MR	Composite	0.003950216	0.003950216	0.004931123	0.006597036	0.007701872	0.008664759
MR	Composite	0.003950237	0.003950237	0.004931311	0.006605076	0.007711208	0.008674725
CR	Composite	0.42%	0.42%	0.52%	0.70%	0.81%	0.91%
MM	Composite	0.40%	0.40%	0.50%	0.67%	0.78%	0.88%
MR	Composite	0.40%	0.40%	0.49%	0.66%	0.77%	0.87%
XR	Composite	0.38%	0.38%	0.47%	0.64%	0.74%	0.84%
MR	Composite	0.003950237	0.003950237	0.004931311	0.006605076	0.007711208	0.008674725
MR	Composite	0.40%	0.40%	0.49%	0.66%	0.77%	0.87%
MR	Composite	0.40%	0.40%	0.49%	0.66%	0.77%	0.87%
CR	Composite	0.42%	0.42%	0.52%	0.70%	0.81%	0.91%
CR	Composite	0.004158144	0.004158144	0.005190854	0.006958678	0.008127982	0.009137468
MM	Composite	0.003991818	0.003991818	0.00498322	0.006680331	0.007802863	0.00877197
MR	Composite	0.40%	0.40%	0.49%	0.66%	0.77%	0.87%
XR	Composite	0.38%	0.38%	0.47%	0.64%	0.74%	0.84%

					0.4	
0.002477994	0.002727399	0.0035	0.003600667	0.003171082	0.4 NR	BB
					0.4	
					0.4	
0.002523603	0.29%	0.34%	0.37%	0.39%	0.4 A	BBB
					0.4	
					0.4	
					0.4	
0.002523603	0.002915623	0.0034328	0.003700785	0.003928675	0.4 A	BBB
					0.4	
0.003775	0.44%	0.44%	0.44%	0.44%	0.379999998 CCC	NR
0.003973684	0.004392	0.004392	0.004392	0.004392	0.379999998 B	NR
0.003775	0.44%	0.44%	0.44%	0.44%	0.4 BB	NR
0.003973684	0.44%	0.44%	0.44%	0.44%	0.379999998 B	NR
0.003775	0.44%	0.44%	0.44%	0.44%	0.4 BB	NR
0.013643279	1.42%	1.48%	1.51%	1.54%	0.4 BB	BBB
0.013643279	1.42%	1.48%	1.51%	1.54%	0.4 BB	BBB
					0.4	
0.014512823	1.51%	1.60%	1.63%	1.66%	0.4 BBB	A
					0.4	
0.013818901	1.44%	1.50%	1.57%	1.58%	0.4 A	AA
0.013316587	0.013949955	0.0150488	0.015017175	0.015573333	0.4 A	AA
0.013818901	1.44%	1.50%	1.57%	1.58%	0.4 A	AA
0.013316587	1.39%	1.50%	1.50%	1.56%	0.4 A	AA
0.013316587	1.39%	1.50%	1.50%	1.56%	0.4 A	AA
1.36%	1.42%	1.48%	1.51%	1.54%	0.4 BB	BBB
					0.4	
					0.4	
1.36%	0.014169197	0.014841808	0.015127925	0.015360732	0.4 BB	BBB
1.38%	0.014353245	0.0149734	0.015701733	0.015767133	0.4 A	AA
0.013316587	1.39%	1.50%	1.50%	1.56%	0.4 A	AA
0.013316587	1.39%	1.50%	1.50%	1.56%	0.4 A	AA
0.014512823	1.51%	1.60%	1.63%	1.66%	0.4 BBB	A
					0.4	
0.013818901	1.44%	1.50%	1.57%	1.58%	0.4 A	AA
0.013316587	1.39%	1.50%	1.50%	1.56%	0.4 A	AA
0.013971333	1.46%	1.54%	1.63%		0.4 NR	NR
0.013594955	1.46%	1.54%	1.63%		0.4 NR	NR
					0.4	
					0.4	
					0.4	
0.013998167	1.47%	1.54%	1.63%		0.4 NR	NR
0.013998167	1.47%	1.54%	1.63%		0.4 NR	NR
0.013998167	0.01467125	0.0153875	0.01626925		0.4 NR	NR
					0.4	
					0.4	
0.014857874	1.57%	1.54%	1.63%		0.4 NR	NR
0.013971333	1.46%	1.54%	1.63%		0.4 NR	NR
0.013594955	1.46%	1.54%	1.63%		0.4 NR	NR
0.01393591	1.45%	1.41%	1.51%	1.58%	0.4 BB	BBB
0.014477	1.51%	1.41%	1.57%	1.58%	0.4 BBB	A
0.013879834	1.45%	1.41%	1.51%	1.58%	0.4 A	AA
0.01375315	1.43%	1.41%	1.49%	1.58%	0.4 BBB	A
0.013879834	1.45%	1.41%	1.51%	1.58%	0.4 A	AA
0.01393591	0.014495664	0.014080235	0.015055463	0.015775	0.4 BB	BBB
0.013879834	1.45%	1.41%	1.51%	1.58%	0.4 A	AA
0.013879834	0.014463846	0.014080235	0.015055463	0.015775	0.4 A	AA
0.014477	0.015071809	0.014080235	0.015682773	0.015775	0.4 BBB	A
0.013879834	0.014463846	0.014080235	0.015055463	0.015775	0.4 A	AA
0.01375315	1.43%	1.41%	1.49%	1.58%	0.4 BBB	A
0.008824532	0.009291137	0.009570785	0.010454448	0.013172062	0.4	BBB
0.008834984	0.009302129	0.009570785	0.010454448	0.013172062	0.4	AA
0.009323246	0.98%	0.96%	1.05%	1.32%	0.4	A
0.008950316	0.94%	0.96%	1.05%	1.32%	0.4	A
0.008834984	0.93%	0.96%	1.05%	1.32%	0.4	AA
0.00853077	0.90%	0.96%	1.05%	1.32%	0.4	A
0.008834984	0.009302129	0.009570785	0.010454448	0.013172062	0.4	AA
0.008834984	0.93%	0.96%	1.05%	1.32%	0.4	AA
0.008824532	0.93%	0.96%	1.05%	1.32%	0.4	BBB
0.009323246	0.98%	0.96%	1.05%	1.32%	0.4	A
0.009323246	0.009791715	0.009570785	0.010454448	0.013172062	0.4	A
0.008950316	0.009400046	0.009570785	0.010454448	0.013172062	0.4	A
0.008834984	0.93%	0.96%	1.05%	1.32%	0.4	AA
0.00853077	0.90%	0.96%	1.05%	1.32%	0.4	A

A	BBB	BBB	BBB	A	BBB
BBB	BB	BBB	BB	A	A
BBB	BB	BBB	BB	A	A
B	CCC	NR	CCC	CCC	NR
BB	B	NR	B	B	NR
BBB	BB	NR	BB	BB	NR
BB	B	NR	B	B	NR
BBB	BB	NR	BB	BB	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	NR	A	A	A	A
A	NR	BBB	BBB	BBB	A
BB	NR	BB	BB	BB	BB
BB	NR	BB	BB	BB	BB
BB	NR	BB	BB	BB	BB
BBB	NR	BBB	BBB	BBB	BBB
A	NR	A	A	A	A
A	NR	BBB	BBB	BBB	A
A	A	BBB	A	A	BBB
AA	AA	A	AA	AA	A
AAA	AAA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
AAA	AAA	AA	AAA	AAA	AA
A	A	BBB	A	A	BBB
AAA	AAA	AA	AAA	AAA	AA
AAA	AAA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
AAA	AAA	AA	AAA	AAA	AA
AA	AA	A	AA	AA	A
BB	BBB	BB	BBB	BBB	BBB
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
A	AA	A	AA	AA	AA
BB	BBB	BB	BBB	BBB	BBB
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
BBB	A	BBB	A	A	A
A	AA	A	AA	AA	AA
BBB	A	BBB	A	A	A

			NR		Oil & Gas
NR	A	NR	BBB	7	Oil & Gas
			NR		Oil & Gas
			NR		Oil & Gas
NR	NR	NR	BBB	4	Oil & Gas
			NR		Oil & Gas
			NR		Oil & Gas
			NR		Oil & Gas
NR	NR	NR	BBB	4	Oil & Gas
			NR		Oil & Gas
			BBB	3	Health Care
			BBB	3	Health Care
			BBB	3	Health Care
			BBB	3	Health Care
			BBB	3	Health Care
BB	BB	BB	AA	9	Technology
BB	BB	BB	AA	9	Technology
			NR		Technology
BBB	BBB	BBB	AA	9	Technology
			NR		Technology
A	A	A	AA	8	Technology
A	A	A	A	4	Technology
A	A	A	AA	8	Technology
A	A	A	A	4	Technology
A	A	A	A	4	Technology
BB	BB	BB	AA	9	Technology
			NR		Technology
			NR		Technology
BB	BB	BB	AA	9	Technology
A	A	A	AA	8	Technology
A	A	A	A	4	Technology
A	A	A	A	4	Technology
BBB	BBB	BBB	AA	9	Technology
			NR		Technology
A	A	A	AA	8	Technology
A	A	A	A	4	Technology
NR	NR		NR	3	Technology
NR	NR		NR	4	Technology
			NR		Technology
			NR		Technology
			NR		Technology
NR	NR		NR	4	Technology
NR	NR		NR	4	Technology
NR	NR		NR	4	Technology
			NR		Technology
			NR		Technology
NR	NR		NR	4	Technology
NR	NR		NR	3	Technology
NR	NR		NR	4	Technology
NR	BB	NR	AA	14	Basic Materials
NR	BBB	NR	AA	14	Basic Materials
NR	A	NR	AA	14	Basic Materials
NR	BBB	NR	AA	14	Basic Materials
NR	A	NR	AA	14	Basic Materials
NR	BB	NR	AA	14	Basic Materials
NR	A	NR	AA	14	Basic Materials
NR	A	NR	AA	14	Basic Materials
NR	BBB	NR	AA	14	Basic Materials
NR	A	NR	AA	14	Basic Materials
NR	BBB	NR	AA	14	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials
NR	NR	NR	A	9	Basic Materials

N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA				
N.Amer	United States	AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	AAA	AA				
N.Amer	United States	BBB	AA	Entity Tier	Thin	Entity Tier	Entity Tier
N.Amer	United States	BBB	AA	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	AA	DocAdj	Thin	DocAdj	DocAdj
N.Amer	United States	BBB	AA	CcyGrp	Thin	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	Entity Tier	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Entity Tier	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	Entity Tier	Thin
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	Thin	Thin	DocAdj	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	Thin
N.Amer	United States	BBB	BBB	Thin	Thin	CcyGrp	Thin
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
Europe	United Kingdom	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Europe	United Kingdom	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB		Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	BBB		CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB		DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB		DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB		CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB		DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB		CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB		CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB		Entity Tier	Entity Tier	Entity Tier
N.Amer	Canada	BBB	BBB		DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB		DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB		DocAdj	DocAdj	DocAdj
N.Amer	Canada	BBB	BBB		CcyGrp	CcyGrp	CcyGrp
N.Amer	Canada	BBB	BBB		DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Thin			
Thin	DocAdj	DocAdj	Thin			
Thin	CcyGrp	CcyGrp	Thin			
Thin	DocAdj	DocAdj	Thin			
Thin	CcyGrp	CcyGrp	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Entity Tier
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XTOAUDMR	31-Jul-08 XTO
XTOEURCR	31-Jul-08 XTO
XTOEURMM	31-Jul-08 XTO
XTOEURMR	31-Jul-08 XTO
XTOJPYMR	31-Jul-08 XTO
XTOUSDCR	31-Jul-08 XTO
XTOUSDMM	31-Jul-08 XTO
XTOUSDMR	31-Jul-08 XTO
XTOUSDXR	31-Jul-08 XTO
YACACUSDMR	31-Jul-08 YACAC
YACACUSDXR	31-Jul-08 YACAC
YACACUSDMR	31-Jul-08 YACAC
YACACUSDXR	31-Jul-08 YACAC
YAGEOJPYCR	31-Jul-08 YAGEO
YAGEOUSDCR	31-Jul-08 YAGEO
YAGEOUSDMR	31-Jul-08 YAGEO
YAHOOEURMM	31-Jul-08 YAHOO
YAHOOEURMR	31-Jul-08 YAHOO
YAHOOEURXR	31-Jul-08 YAHOO
YAHOOJPYMR	31-Jul-08 YAHOO
YAHOOJPYXR	31-Jul-08 YAHOO
YAHOOUSDCR	31-Jul-08 YAHOO
YAHOOUSDMM	31-Jul-08 YAHOO
YAHOOUSDMR	31-Jul-08 YAHOO
YAHOOUSDXR	31-Jul-08 YAHOO
YAMADAEURCR	31-Jul-08 YAMADA
YAMADAEURMM	31-Jul-08 YAMADA
YAMADAEURMR	31-Jul-08 YAMADA
YAMADAJPYCR	31-Jul-08 YAMADA
YAMADAJPYMR	31-Jul-08 YAMADA
YAMADAJPYXR	31-Jul-08 YAMADA
YAMADAUSDCR	31-Jul-08 YAMADA
YAMADAUSDMM	31-Jul-08 YAMADA
YAMAHAAUDCR	31-Jul-08 YAMAHA
YAMAHAEURCR	31-Jul-08 YAMAHA
YAMAHAJPYCR	31-Jul-08 YAMAHA
YAMAHAJPYMR	31-Jul-08 YAMAHA
YAMAHAJPYXR	31-Jul-08 YAMAHA
YAMAHAUSDCR	31-Jul-08 YAMAHA
YAMAHAUSDMR	31-Jul-08 YAMAHA
YAMAHAUSDXR	31-Jul-08 YAMAHA
YAMCORJPYCR	31-Jul-08 YAMCOR
YAMHOLEURCR	31-Jul-08 YAMHOL
YAMHOLEURMR	31-Jul-08 YAMHOL
YAMHOLJPYCR	31-Jul-08 YAMHOL
YAMHOLJPYMR	31-Jul-08 YAMHOL
YAMHOLJPYXR	31-Jul-08 YAMHOL
YAMHOLUSDCR	31-Jul-08 YAMHOL
YAMHOLUSDMR	31-Jul-08 YAMHOL
YARAEURMM	31-Jul-08 YARA
YARAUSDMR	31-Jul-08 YARA
YARAUSDXR	31-Jul-08 YARA
YASUFIAUDCR	31-Jul-08 YASUFI
YASUFICHFCR	39660 YASUFI
YASUFIEURCR	39660 YASUFI
YASUFIEURMM	39660 YASUFI
YASUFIEURMR	39660 YASUFI
YASUFIJPYCR	39660 YASUFI
YASUFIJPYMR	39660 YASUFI
YASUFIJPYXR	39660 YASUFI
YASUFINZDCR	39660 YASUFI
YASUFIUSDCR	39660 YASUFI
YASUFIUSDMR	39660 YASUFI
YASUFIUSDXR	39660 YASUFI
YBSEURCR	39660 YBS
YBSEURMM	39660 YBS
YBSGBPCR	39660 YBS
YBSGBPMM	39660 YBS
YBSGBPMR	39660 YBS
YBSGBPXR	39660 YBS
YBSUSDCR	39660 YBS
YBSUSDMM	39660 YBS
YBTVAUSDMR	39660 YBTVA
YBTVAUSDXR	39660 YBTVA

XTO Engy Inc	9HBBD2	SNRFOR	AUD
XTO Engy Inc	9HBBD2	SNRFOR	EUR
XTO Engy Inc	9HBBD2	SNRFOR	EUR
XTO Engy Inc	9HBBD2	SNRFOR	EUR
XTO Engy Inc	9HBBD2	SNRFOR	JPY
XTO Engy Inc	9HBBD2	SNRFOR	USD
XTO Engy Inc	9HBBD2	SNRFOR	USD
XTO Engy Inc	9HBBD2	SNRFOR	USD
XTO Engy Inc	9HBBD2	SNRFOR	USD
Yankee Candle Co Inc	9HCBCC	SECDOM	USD
Yankee Candle Co Inc	9HCBCC	SECDOM	USD
Yankee Candle Co Inc	9HCBCC	SNRFOR	USD
Yankee Candle Co Inc	9HCBCC	SNRFOR	USD
Yageo Corp	9HC758	SNRFOR	JPY
Yageo Corp	9HC758	SNRFOR	USD
Yageo Corp	9HC758	SNRFOR	USD
Yahoo Inc	9HC765	SNRFOR	EUR
Yahoo Inc	9HC765	SNRFOR	EUR
Yahoo Inc	9HC765	SNRFOR	EUR
Yahoo Inc	9HC765	SNRFOR	JPY
Yahoo Inc	9HC765	SNRFOR	JPY
Yahoo Inc	9HC765	SNRFOR	USD
Yahoo Inc	9HC765	SNRFOR	USD
Yahoo Inc	9HC765	SNRFOR	USD
Yahoo Inc	9HC765	SNRFOR	USD
Yamada Denki Co Ltd	JSEA87	SNRFOR	EUR
Yamada Denki Co Ltd	JSEA87	SNRFOR	EUR
Yamada Denki Co Ltd	JSEA87	SNRFOR	EUR
Yamada Denki Co Ltd	JSEA87	SNRFOR	JPY
Yamada Denki Co Ltd	JSEA87	SNRFOR	JPY
Yamada Denki Co Ltd	JSEA87	SNRFOR	JPY
Yamada Denki Co Ltd	JSEA87	SNRFOR	USD
Yamada Denki Co Ltd	JSEA87	SNRFOR	USD
YAMAHA Mtr CO LTD	JSECED	SNRFOR	AUD
YAMAHA Mtr CO LTD	JSECED	SNRFOR	EUR
YAMAHA Mtr CO LTD	JSECED	SNRFOR	JPY
YAMAHA Mtr CO LTD	JSECED	SNRFOR	JPY
YAMAHA Mtr CO LTD	JSECED	SNRFOR	JPY
YAMAHA Mtr CO LTD	JSECED	SNRFOR	USD
YAMAHA Mtr CO LTD	JSECED	SNRFOR	USD
YAMAHA Mtr CO LTD	JSECED	SNRFOR	USD
YAMAHA Corp	9HCA89	SNRFOR	JPY
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	EUR
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	EUR
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	JPY
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	JPY
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	JPY
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	USD
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	USD
Yara Intl Asa	R0I90C	SNRFOR	EUR
Yara Intl Asa	R0I90C	SNRFOR	USD
Yara Intl Asa	R0I90C	SNRFOR	USD
Sompo Japan Ins Inc	JQD82T	SNRFOR	AUD
Sompo Japan Ins Inc	JQD82T	SNRFOR	CHF
Sompo Japan Ins Inc	JQD82T	SNRFOR	EUR
Sompo Japan Ins Inc	JQD82T	SNRFOR	EUR
Sompo Japan Ins Inc	JQD82T	SNRFOR	EUR
Sompo Japan Ins Inc	JQD82T	SNRFOR	JPY
Sompo Japan Ins Inc	JQD82T	SNRFOR	JPY
Sompo Japan Ins Inc	JQD82T	SNRFOR	JPY
Sompo Japan Ins Inc	JQD82T	SNRFOR	NZD
Sompo Japan Ins Inc	JQD82T	SNRFOR	USD
Sompo Japan Ins Inc	JQD82T	SNRFOR	USD
Sompo Japan Ins Inc	JQD82T	SNRFOR	USD
Yorkshire Bldg Soc	GPHD8P	SNRFOR	EUR
Yorkshire Bldg Soc	GPHD8P	SNRFOR	EUR
Yorkshire Bldg Soc	GPHD8P	SNRFOR	GBP
Yorkshire Bldg Soc	GPHD8P	SNRFOR	GBP
Yorkshire Bldg Soc	GPHD8P	SNRFOR	GBP
Yorkshire Bldg Soc	GPHD8P	SNRFOR	GBP
Yorkshire Bldg Soc	GPHD8P	SNRFOR	USD
Yorkshire Bldg Soc	GPHD8P	SNRFOR	USD
YOUNG BROADCASTING INC	9HFB77	SNRFOR	USD
YOUNG BROADCASTING INC	9HFB77	SNRFOR	USD

MR	Composite	0.57%	0.57%	0.70%	0.82%	0.93%	1.02%
CR	Composite	0.60%	0.60%	0.74%	0.86%	0.98%	1.07%
MM	Composite	0.58%	0.58%	0.71%	0.83%	0.94%	1.03%
MR	Composite	0.57%	0.57%	0.70%	0.82%	0.93%	1.02%
MR	Composite	0.57%	0.57%	0.70%	0.82%	0.93%	1.02%
CR	Composite	0.60%	0.60%	0.74%	0.86%	0.98%	1.07%
MM	Composite						
MR	Composite	0.57%	0.57%	0.70%	0.82%	0.93%	1.02%
XR	Composite	0.55%	0.55%	0.68%	0.79%	0.90%	0.98%
MR	Composite	1.47%	1.47%	1.47%	1.47%	1.47%	1.47%
XR	Composite	1.47%	1.47%	1.47%	1.47%	1.47%	1.47%
MR	Composite						
XR	Composite						
CR	Composite						
CR	Composite						
MR	Composite						
MM	Composite						
MR	Composite	0.15%	0.17%	0.21%	0.23%	0.39%	0.42%
XR	Composite	0.15%	0.17%	0.21%	0.23%	0.39%	0.40%
MR	Composite	0.15%	0.17%	0.21%	0.23%	0.39%	0.41%
XR	Composite	0.15%	0.17%	0.21%	0.23%	0.39%	0.41%
CR	Composite	0.15%	0.17%	0.21%	0.23%	0.39%	0.44%
MM	Composite						
MR	Composite	0.00153	0.001668586	0.002066696	0.002324098	0.0039	0.004187064
XR	Composite	0.15%	0.17%	0.21%	0.23%	0.39%	0.40%
CR	Composite	0.71%	0.71%	0.89%	1.03%	1.15%	1.19%
MM	Composite						
MR	Composite	0.71%	0.71%	0.89%	1.03%	1.15%	1.19%
CR	Composite	0.71%	0.71%	0.90%	1.05%	1.16%	1.22%
MR	Composite	0.71%	0.71%	0.88%	1.02%	1.12%	1.19%
XR	Composite	0.71%	0.71%	0.70%	0.80%	0.89%	0.94%
CR	Composite	0.71%	0.71%	0.89%	1.03%	1.15%	1.19%
MM	Composite						
CR	Composite	0.13%	0.18%	0.23%	0.35%	0.42%	0.45%
CR	Composite	0.13%	0.19%	0.23%	0.36%	0.43%	0.45%
CR	Composite	0.13%	0.18%	0.23%	0.35%	0.42%	0.46%
MR	Composite						
XR	Composite	0.13%	0.14%	0.23%	0.27%	0.32%	0.35%
CR	Composite	0.13%	0.19%	0.23%	0.36%	0.43%	0.45%
MR	Composite	0.13%	0.18%	0.23%	0.34%	0.41%	0.43%
XR	Composite						
CR	Composite	0.05%	0.10%	0.14%	0.18%	0.22%	0.26%
CR	Composite						
MR	Composite						
CR	Composite	0.14%	0.11%	0.15%	0.18%	0.26%	0.30%
MR	Composite						
XR	Composite	0.11%	0.09%	0.14%	0.17%	0.19%	0.23%
CR	Composite	0.14%	0.11%	0.15%	0.18%	0.26%	0.30%
MR	Composite						
MM	Composite						
MR	Composite						
XR	Composite						
CR	Composite	0.002416938	0.002476046	0.003751893	0.004380882	0.004945686	0.00551527
CR	Composite	0.002416938	0.002639378	0.003751893	0.004310023	0.004812849	0.005524718
CR	Composite	0.002416938	0.002639378	0.003751893	0.004310023	0.004812849	0.005524718
MM	Composite						
MR	Composite	0.002416938	0.002507409	0.003751893	0.004094522	0.004572207	0.005248482
CR	Composite	0.002409806	0.00239736	0.003683286	0.004348949	0.004906204	0.005510278
MR	Composite						
XR	Composite	0.001807355	0.001846385	0.002834261	0.003308476	0.003740631	0.004200979
CR	Composite	0.002416938	0.002639378	0.003751893	0.004310023	0.004812849	0.005524718
CR	Composite	0.002416938	0.002639378	0.003751893	0.004310023	0.004812849	0.005524718
MR	Composite	0.002416938	0.002507409	0.003751893	0.004094522	0.004572207	0.005248482
XR	Composite						
CR	Composite	0.0089125	0.0089125	0.009021701	0.015879514	0.0156385	0.01885
MM	Composite	0.0089125	0.0089125	0.008660833	0.015244333	0.0156385	0.01885
CR	Composite	0.0089125	0.0089125	0.009021701	0.015879514	0.0156385	0.01885
MM	Composite	0.0089125	0.0089125	0.008660833	0.015244333	0.0156385	0.01885
MR	Composite						
XR	Composite	0.0089125	0.0089125	0.008254857	0.014529755	0.0156385	0.01885
CR	Composite	0.0089125	0.0089125	0.009021701	0.015879514	0.0156385	0.01885
MM	Composite	0.0089125	0.0089125	0.008660833	0.015244333	0.0156385	0.01885
MR	Composite	0.019878027	0.019878027	0.019878027	0.019878027	0.019878027	0.019878027
XR	Composite	0.019878027	0.019878027	0.019878027	0.019878027	0.019878027	0.019878027

0.010822438	1.14%	1.25%	1.36%	1.48%	0.4 BBB	BBB
0.01139204	1.20%	1.25%	1.43%	1.48%	0.4 A	A
0.010936358	1.15%	1.25%	1.38%	1.48%	0.4 A	A
0.010822438	1.14%	1.25%	1.36%	1.48%	0.4 AA	AA
0.010822438	1.14%	1.25%	1.36%	1.48%	0.4 BBB	BBB
0.01139204	1.20%	1.25%	1.43%	1.48%	0.4 A	A
					0.4	
0.010822438	1.14%	1.25%	1.36%	1.48%	0.4 AA	AA
0.010423716	1.10%	1.25%	1.31%	1.48%	0.4 A	A
1.47%	1.47%	1.47%	1.47%	1.47%	0.435	
1.47%	1.47%	1.47%	1.47%	1.47%	0.435	
					0.4	
					0.4	
					0.45	
					0.45	
					0.45	
					0.4	
0.004933043	0.55%	0.66%	0.70%	0.68%	0.4 NR	NR
0.004751299	0.55%	0.66%	0.67%	0.68%	0.4 NR	NR
0.004839581	0.56%	0.66%	0.68%	0.68%	0.4 NR	NR
0.004839581	0.56%	0.66%	0.68%	0.68%	0.4 NR	NR
0.005192677	0.60%	0.66%	0.73%	0.68%	0.4 NR	NR
					0.4	
0.004933043	0.005535289	0.00664	0.006952362	0.006818275	0.4 NR	NR
0.004751299	0.55%	0.66%	0.67%	0.68%	0.4 NR	NR
0.013616422	1.45%	1.52%	1.57%	1.62%	0.371428571	B
					0.371428571	
0.013616422	1.45%	1.52%	1.57%	1.62%	0.371428571	B
0.013757136	1.53%	1.52%	1.57%	1.62%	0.35	B
0.013514874	1.58%	1.52%	1.57%	1.62%	0.371428571	B
0.010669637	1.24%	1.52%	1.57%	1.62%	0.371428571	B
0.013616422	1.45%	1.52%	1.57%	1.62%	0.371428571	B
					0.371428571	
0.005220263	0.58%	0.63%	0.64%	0.67%	0.3625 NR	BB
0.005382202	0.59%	0.63%	0.64%	0.67%	0.36 NR	BBB
0.005253661	0.59%	0.63%	0.64%	0.67%	0.38 NR	A
					0.3625	
0.004007021	0.46%	0.47%	0.64%	0.67%	0.3625 NR	BBB
0.005382202	0.59%	0.63%	0.64%	0.67%	0.36 NR	BBB
0.005090474	0.56%	0.60%	0.64%	0.67%	0.3625 NR	BBB
					0.3625	
0.00322512	0.54%	0.54%	0.54%	0.54%	0.3 NR	NR
					0.4	
					0.4	
0.00365325	0.38%	0.39%	0.42%	0.43%	0.4 A	A
					0.4	
0.002739938	0.32%	0.39%	0.31%	0.43%	0.4 BBB	BBB
0.00369575	0.39%	0.39%	0.42%	0.43%	0.4 BB	BB
					0.4	
					0.375	
					0.375	
					0.375	
0.006084568	0.006725217	0.007525	0.009485075	0.008175	0.364285714 BB	BB
0.00607595	0.006952259	0.007525	0.009485075	0.008175	0.36 BB	A
0.00607595	0.006952259	0.007525	0.009485075	0.008175	0.36 BB	A
					0.364285714	
0.005772152	0.006604646	0.007525	0.009485075	0.008175	0.364285714 BB	BBB
0.005993451	0.006467935	0.007525	0.009485075	0.008175	0.358333333 A	A
					0.364285714	
0.004605147	0.004932771	0.007525	0.009485075	0.008175	0.364285714 BBB	BBB
0.00607595	0.006952259	0.007525	0.009485075	0.008175	0.36 BB	A
0.00607595	0.006952259	0.007525	0.009485075	0.008175	0.36 BB	A
0.005772152	0.006604646	0.007525	0.009485075	0.008175	0.364285714 BB	BBB
					0.364285714	
0.019184028	0.01985	0.01985	0.01985	0.01985	0.4	NR
0.018416667	0.01985	0.01985	0.01985	0.01985	0.4	NR
0.019184028	0.01985	0.01985	0.01985	0.01985	0.4	NR
0.018416667	0.01985	0.01985	0.01985	0.01985	0.4	NR
					0.4	
0.017553385	0.01985	0.01985	0.01985	0.01985	0.4	NR
0.019184028	0.01985	0.01985	0.01985	0.01985	0.4	NR
0.018416667	0.01985	0.01985	0.01985	0.01985	0.4	NR
0.019878027	0.019878027	0.019878027	0.019878027	0.019878027	0.45	
0.019878027	0.019878027	0.019878027	0.019878027	0.019878027	0.45	

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
			NR		
			NR		
NR	NR	NR	BB	BB	BBB
NR	NR	NR	BBB	BB	BB
NR	NR	NR	B	B	B
NR	NR	NR	B	B	B
NR	NR	NR	BB	BB	BB
NR	NR	NR	BB	BB	BBB
NR	NR	NR	BBB	BB	BB
B	B	CCC	CCC	CCC	B
B	B	CCC	CCC	CCC	B
BBB	BB	BB	BB	BB	BBB
BB	B	B	B	B	BB
BB	B	B	B	B	BB
B	B	CCC	CCC	CCC	B
NR	BBB	BBB	BBB	BBB	BBB
NR	A	A	A	A	A
NR	AA	AA	AA	AA	A
NR	A	A	A	A	BBB
NR	A	A	A	A	A
NR	BBB	BBB	A	BBB	BBB
NR	NR	NR	NR	NR	NR
A	A	A	A	A	A
A	A	BBB	BBB	BBB	BBB
BB	BBB	BB	BB	BB	BB
BB	BBB	BBB	BBB	BB	BBB
BB	A	A	A	A	A
BB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	A	AA
BBB	A	A	A	BBB	A
BB	A	A	A	A	A
BB	A	A	A	A	A
BB	BBB	BBB	BBB	BBB	BBB
B	BB	NR	NR	BB	NR
BB	BBB	NR	NR	BBB	NR
B	BB	NR	NR	BB	NR
BB	BBB	NR	NR	BBB	NR
B	BB	NR	NR	BB	NR
B	BB	NR	NR	BB	NR
BB	BBB	NR	NR	BBB	NR
			NR		
			NR		

NR	BB	NR	AA	10 Oil & Gas
NR	BBB	NR	AA	10 Oil & Gas
NR	BBB	NR	AA	10 Oil & Gas
NR	A	NR	AA	10 Oil & Gas
NR	BB	NR	AA	10 Oil & Gas
NR	BBB	NR	AA	10 Oil & Gas
			NR	Oil & Gas
NR	A	NR	AA	10 Oil & Gas
NR	BBB	NR	AA	10 Oil & Gas
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	Consumer Goods
			NR	Industrials
			NR	Industrials
			NR	Industrials
			NR	Technology
NR	B	NR	NR	4 Technology
NR	B	NR	NR	3 Technology
NR	CCC	NR	NR	4 Technology
NR	CCC	NR	NR	4 Technology
NR	B	NR	NR	4 Technology
			NR	Technology
NR	B	NR	NR	4 Technology
NR	B	NR	NR	3 Technology
NR	NR	NR	BBB	5 Consumer Services
			NR	Consumer Services
NR	NR	NR	BBB	5 Consumer Services
NR	NR	NR	BBB	4 Consumer Services
NR	NR	NR	BBB	4 Consumer Services
NR	NR	NR	BBB	4 Consumer Services
NR	NR	NR	BBB	5 Consumer Services
			NR	Consumer Services
BB	NR	NR	A	9 Consumer Goods
A	NR	NR	A	5 Consumer Goods
A	NR	NR	A	8 Consumer Goods
			NR	Consumer Goods
BBB	NR	NR	A	8 Consumer Goods
A	NR	NR	A	5 Consumer Goods
BBB	NR	NR	A	6 Consumer Goods
			NR	Consumer Goods
			NR	2 Consumer Goods
			NR	Industrials
			NR	Industrials
NR	BBB	NR	BBB	4 Industrials
			NR	Industrials
NR	BB	NR	BBB	4 Industrials
NR	B	NR	BBB	4 Industrials
			NR	Industrials
			NR	Basic Materials
			NR	Basic Materials
			NR	Basic Materials
NR	NR	NR	A	8 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	5 Financials
			NR	Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	6 Financials
			NR	Financials
NR	NR	NR	A	6 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	5 Financials
NR	NR	NR	A	5 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	2 Consumer Services
			NR	2 Consumer Services

N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	B	B				
N.Amer	United States	B	B				
Asia	Taiwan Province of China	B	B				
Asia	Taiwan Province of China	B	B				
Asia	Taiwan Province of China	B	B				
N.Amer	United States		A				
N.Amer	United States		A	Thin	Thin	Thin	Thin
N.Amer	United States		A	Thin	Thin	Thin	Thin
N.Amer	United States		A	Thin	Thin	Thin	Thin
N.Amer	United States		A	Thin	Thin	Thin	Thin
N.Amer	United States		A	Thin	Thin	Thin	Thin
N.Amer	United States		A				
N.Amer	United States		A	Thin	Thin	Thin	Thin
N.Amer	United States		A	Thin	Thin	Thin	Thin
Asia	Japan	BBB	BBB		Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	BBB		Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	BBB		Entity Tier	CcyGrp	CcyGrp
Asia	Japan	BBB	BBB		Entity Tier	DocAdj	DocAdj
Asia	Japan	BBB	BBB		Entity Tier	DocAdj	DocAdj
Asia	Japan	BBB	BBB		Entity Tier	Entity Tier	Entity Tier
Asia	Japan	BBB	BBB				
Asia	Japan	BBB	AA	Thin	Entity Tier	Thin	Entity Tier
Asia	Japan	BBB	AA	Thin	DocAdj	Thin	CcyGrp
Asia	Japan	BBB	AA	Thin	CcyGrp	Thin	CcyGrp
Asia	Japan	BBB	AA				
Asia	Japan	BBB	AA	Thin	DocAdj	Thin	DocAdj
Asia	Japan	BBB	AA	Thin	DocAdj	Thin	CcyGrp
Asia	Japan	BBB	AA	Thin	DocAdj	Thin	DocAdj
Asia	Japan	BBB	AA				
Asia	Japan		AA	Thin	Thin	Thin	Thin
Asia	Japan	A	AA				
Asia	Japan	A	AA				
Asia	Japan	A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	A	AA				
Asia	Japan	A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp
Asia	Japan	A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	A	AA				
Europe	Norway	BBB					
Europe	Norway	BBB					
Europe	Norway	BBB					
Asia	Japan	AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj
Asia	Japan	AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	DocAdj	DocAdj	DocAdj	DocAdj
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp
Asia	Japan	AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj
Asia	Japan	AA	AA				
Europe	United Kingdom	A	A		Thin	DocAdj	DocAdj
Europe	United Kingdom	A	A		Thin	CcyGrp	CcyGrp
Europe	United Kingdom	A	A		Thin	DocAdj	DocAdj
Europe	United Kingdom	A	A		Thin	CcyGrp	CcyGrp
Europe	United Kingdom	A	A				
Europe	United Kingdom	A	A		Thin	DocAdj	DocAdj
Europe	United Kingdom	A	A		Thin	DocAdj	DocAdj
Europe	United Kingdom	A	A		Thin	CcyGrp	CcyGrp
N.Amer	United States	B	AA				
N.Amer	United States	B	AA				

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
	Thin					
	Thin					

Thin	DocAdj	DocAdj	CcyGrp	Thin	DocAdj	Thin
Thin	CcyGrp	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	DocAdj	DocAdj	CcyGrp	Thin	DocAdj	Thin
Thin	CcyGrp	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin			

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	DocAdj	Thin			
Thin	Thin	CcyGrp	Thin			
Thin	Thin	DocAdj	Thin			
Thin	Thin	CcyGrp	Thin			
Thin	Thin	DocAdj	Thin			
Thin	Thin	DocAdj	Thin			
Thin	Thin	CcyGrp	Thin			
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YELFINEURCR	39660 YELFIN
YELFINEURMM	39660 YELFIN
YELFINEURXR	39660 YELFIN
YELFINGBPCR	39660 YELFIN
YELFINGBPMM	39660 YELFIN
YELFINUSDCR	39660 YELFIN
YELFINUSDMM	39660 YELFIN
YELLLNEURMM	39660 YELLLN
YELLLNEURMR	39660 YELLLN
YELLLNGBPMM	39660 YELLLN
YELLLNGBPMR	39660 YELLLN
YELLLNUSDCR	39660 YELLLN
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YELLLN-PagesLtdEURCR	39660 YELLLN-PagesLtd
YELLLN-PagesLtdEURMM	39660 YELLLN-PagesLtd
YELLLN-PagesLtdUSDCR	39660 YELLLN-PagesLtd
YELLLN-PagesLtdUSDMR	39660 YELLLN-PagesLtd
YKEEURCR	39660 YKE
YKEEURMM	39660 YKE
YKEGBPMM	39660 YKE
YKEGBPXR	39660 YKE
YKEUSDCR	39660 YKE
YKEUSDMM	39660 YKE
YKEUSDMR	39660 YKE
YKKJPYCR	39660 YKK
YKKJPYXR	39660 YKK
YOKOGAJPYCR	39660 YOKOGA
YOKOGAJPYXR	39660 YOKOGA
YOKOGAUSDCR	39660 YOKOGA
YOKOHAEURCR	39660 YOKOHA
YOKOHAJPYCR	39660 YOKOHA
YOKOHAJPYMM	39660 YOKOHA
YOKOHAJPYMR	39660 YOKOHA
YOKOHAUSDCR	39660 YOKOHA
YOKRUBJPYCR	39660 YOKRUB
YOKRUBJPYXR	39660 YOKRUB
YOKRUBUSDCR	39660 YOKRUB
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YORPOWEURMM	39660 YORPOW
YORPOWEURMR	39660 YORPOW
YORPOWGBPCR	39660 YORPOW
YORPOWGBPMM	39660 YORPOW
YORPOWJPYCR	39660 YORPOW
YORPOWJPYMM	39660 YORPOW
YORPOWJPYMR	39660 YORPOW
YORPOWUSDCR	39660 YORPOW
YORPOWUSDMM	39660 YORPOW
YORPOWUSDMR	39660 YORPOW
YORPOW-FinAUDCR	39660 YORPOW-Fin
YORPOW-FinEURCR	39660 YORPOW-Fin
YORPOW-FinEURMM	39660 YORPOW-Fin
YORPOW-FinEURMR	39660 YORPOW-Fin
YORPOW-FinGBPCR	39660 YORPOW-Fin
YORPOW-FinGBPMM	39660 YORPOW-Fin
YORPOW-FinGBPXR	39660 YORPOW-Fin
YORPOW-FinJPYCR	39660 YORPOW-Fin
YORPOW-FinJPYMM	39660 YORPOW-Fin
YORPOW-FinUSDCR	39660 YORPOW-Fin
YORPOW-FinUSDMM	39660 YORPOW-Fin
YORPOW-FinUSDMR	39660 YORPOW-Fin
YRCTRNAUDMR	39660 YRCTRN
YRCTRNEURMM	39660 YRCTRN
YRCTRNEURMR	39660 YRCTRN
YRCTRNUSDCR	39660 YRCTRN
YRCTRNUSDMM	39660 YRCTRN
YRCTRNUSDMR	39660 YRCTRN
YRCWWIAUDXR	39660 YRCWWI
YRCWWIEURMM	39660 YRCWWI
YRCWWIEURMR	39660 YRCWWI
YRCWWIEURXR	39660 YRCWWI
YRCWWIHKDXR	39660 YRCWWI
YRCWWIJPYMR	39660 YRCWWI
YRCWWIUSDCR	39660 YRCWWI
YRCWWIUSDMR	39660 YRCWWI

Yell Fin B V	9HD96R	SNRFOR	EUR
Yell Fin B V	9HD96R	SNRFOR	EUR
Yell Fin B V	9HD96R	SNRFOR	EUR
Yell Fin B V	9HD96R	SNRFOR	GBP
Yell Fin B V	9HD96R	SNRFOR	GBP
Yell Fin B V	9HD96R	SNRFOR	USD
Yell Fin B V	9HD96R	SNRFOR	USD
Yell Gp PLC	GPHB81	SNRFOR	EUR
Yell Gp PLC	GPHB81	SNRFOR	EUR
Yell Gp PLC	GPHB81	SNRFOR	GBP
Yell Gp PLC	GPHB81	SNRFOR	GBP
Yell Gp PLC	GPHB81	SNRFOR	USD
Yell Gp PLC	GPHB81	SNRFOR	USD
Yellow Pages Ltd	GPHB9L	SNRFOR	EUR
Yellow Pages Ltd	GPHB9L	SNRFOR	EUR
Yellow Pages Ltd	GPHB9L	SNRFOR	USD
Yellow Pages Ltd	GPHB9L	SNRFOR	USD
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	EUR
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	EUR
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	GBP
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	GBP
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	USD
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	USD
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	USD
YKK Corp	JSGFEC	SNRFOR	JPY
YKK Corp	JSGFEC	SNRFOR	JPY
Yokogawa Elec Corp	JSG999	SNRFOR	JPY
Yokogawa Elec Corp	JSG999	SNRFOR	JPY
Yokogawa Elec Corp	JSG999	SNRFOR	USD
City Yokohama	JSGA96	SNRFOR	EUR
City Yokohama	JSGA96	SNRFOR	JPY
City Yokohama	JSGA96	SNRFOR	JPY
City Yokohama	JSGA96	SNRFOR	JPY
City Yokohama	JSGA96	SNRFOR	USD
Yokohama Rubr Co Ltd	JSGC89	SNRFOR	JPY
Yokohama Rubr Co Ltd	JSGC89	SNRFOR	JPY
Yokohama Rubr Co Ltd	JSGC89	SNRFOR	USD
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	EUR
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	EUR
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	EUR
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	GBP
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	GBP
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	JPY
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	JPY
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	JPY
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	USD
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	USD
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	USD
Yorkshire Pwr Fin	GPHDBR	SNRFOR	AUD
Yorkshire Pwr Fin	GPHDBR	SNRFOR	EUR
Yorkshire Pwr Fin	GPHDBR	SNRFOR	EUR
Yorkshire Pwr Fin	GPHDBR	SNRFOR	EUR
Yorkshire Pwr Fin	GPHDBR	SNRFOR	GBP
Yorkshire Pwr Fin	GPHDBR	SNRFOR	GBP
Yorkshire Pwr Fin	GPHDBR	SNRFOR	GBP
Yorkshire Pwr Fin	GPHDBR	SNRFOR	JPY
Yorkshire Pwr Fin	GPHDBR	SNRFOR	JPY
Yorkshire Pwr Fin	GPHDBR	SNRFOR	USD
Yorkshire Pwr Fin	GPHDBR	SNRFOR	USD
Yorkshire Pwr Fin	GPHDBR	SNRFOR	USD
YRC Regional Transpn Inc	9HG88N	SNRFOR	AUD
YRC Regional Transpn Inc	9HG88N	SNRFOR	EUR
YRC Regional Transpn Inc	9HG88N	SNRFOR	EUR
YRC Regional Transpn Inc	9HG88N	SNRFOR	USD
YRC Regional Transpn Inc	9HG88N	SNRFOR	USD
YRC Regional Transpn Inc	9HG88N	SNRFOR	USD
YRC Worldwide Inc	9HC66D	SNRFOR	AUD
YRC Worldwide Inc	9HC66D	SNRFOR	EUR
YRC Worldwide Inc	9HC66D	SNRFOR	EUR
YRC Worldwide Inc	9HC66D	SNRFOR	EUR
YRC Worldwide Inc	9HC66D	SNRFOR	HKD
YRC Worldwide Inc	9HC66D	SNRFOR	JPY
YRC Worldwide Inc	9HC66D	SNRFOR	USD
YRC Worldwide Inc	9HC66D	SNRFOR	USD

CR	Composite	0.002600889	0.002473	0.005694146	0.008702	0.00896263	0.009601959
MM	Composite	0.002600889	0.002473	0.005694146	0.008702	0.008560903	0.009180216
XR	Composite	0.002600889	0.002473	0.005694146	0.008702	0.008200806	0.008785793
CR	Composite	0.002600889	0.002473	0.005694146	0.008702	0.00896263	0.009601959
MM	Composite	0.002600889	0.002473	0.005694146	0.008702	0.008560903	0.009180216
CR	Composite	0.002600889	0.002473	0.005694146	0.008702	0.00896263	0.009601959
MM	Composite	0.002600889	0.002473	0.005694146	0.008702	0.008560903	0.009180216
MM	Composite	0.0325	0.0325	0.0325	0.0325	0.0325	0.0325
MR	Composite						
MM	Composite	0.0325	0.0325	0.0325	0.0325	0.0325	0.0325
MR	Composite	0.0325	0.0325	0.0325	0.0325	0.0325	0.0325
CR	Composite	0.0325	0.0325	0.0325	0.0325	0.0325	0.0325
MR	Composite						
CR	Composite	0.007162385	0.007162385	0.007162385	0.0076	0.014160055	0.01225
MM	Composite	0.007162385	0.007162385	0.007162385	0.0076	0.014160055	0.01225
CR	Composite	0.007162385	0.007162385	0.007162385	0.0076	0.014160055	0.01225
MR	Composite						
CR	Composite						
MM	Composite						
MM	Composite						
XR	Composite						
CR	Composite						
MM	Composite						
MR	Composite						
CR	Composite	0.002694344	0.002694344	0.002694344	0.002694344	0.003794841	0.003794841
XR	Composite	0.002694344	0.002694344	0.002694344	0.002694344	0.003794841	0.003794841
CR	Composite	0.001345	0.001926261	0.002303276	0.002600033	0.003142726	0.003479932
XR	Composite	0.001345	0.001926261	0.00178954	0.001950025	0.002437044	0.002609949
CR	Composite	0.001345	0.001926261	0.002261609	0.002600033	0.003152344	0.003509949
CR	Composite						
CR	Composite	0.000979447	0.001148212	0.001148212	0.001355805	0.001485169	0.001650232
MM	Composite	0.000979447	0.001148212	0.001148212	0.001355805	0.001485169	0.001650232
MR	Composite						
CR	Composite	0.000979447	0.001148212	0.001148212	0.001355805	0.001485169	0.001650232
CR	Composite	0.003007356	0.003007356	0.003007356	0.003007356	0.004219649	0.004219649
XR	Composite	0.003007356	0.003007356	0.003007356	0.003007356	0.004219649	0.004219649
CR	Composite	0.003007356	0.003007356	0.003007356	0.003007356	0.004219649	0.004219649
CR	Composite	0.002423333	0.001608508	0.00224714	0.00224714	0.002996813	0.003628123
MM	Composite	0.002423333	0.001542617	0.00224714	0.00224714	0.00287694	0.003482998
MR	Composite	0.002423333	0.001528082	0.00224714	0.00224714	0.002846972	0.003446717
CR	Composite	0.002423333	0.001608508	0.00224714	0.00224714	0.002996813	0.003628123
MM	Composite	0.002423333	0.001542617	0.00224714	0.00224714	0.00287694	0.003482998
CR	Composite						
MM	Composite	0.002423333	0.001550921	0.00224714	0.00224714	0.00287694	0.003482998
MR	Composite						
CR	Composite	0.002423333	0.001608508	0.00224714	0.00224714	0.002996813	0.003628123
MM	Composite	0.002423333	0.001542617	0.00224714	0.00224714	0.00287694	0.003482998
MR	Composite	0.002423333	0.001528082	0.00224714	0.00224714	0.002846972	0.003446717
CR	Composite						
CR	Composite	0.001323282	0.001625158	0.002885857	0.003554632	0.004130217	0.004473492
MM	Composite	0.001323282	0.001625158	0.002885857	0.003554632	0.004130217	0.004473492
MR	Composite	0.001323282	0.001625158	0.002885857	0.003554632	0.004130217	0.004473492
CR	Composite						
MM	Composite	0.001323282	0.001625158	0.002885857	0.003554632	0.004130217	0.004473492
XR	Composite						
CR	Composite						
MM	Composite	0.001323282	0.001625158	0.002885857	0.003554632	0.004130217	0.004473492
CR	Composite						
MM	Composite	0.001323282	0.001625158	0.002885857	0.003554632	0.004130217	0.004473492
MR	Composite	0.001323282	0.001625158	0.002885857	0.003554632	0.004130217	0.004473492
MR	Composite	0.087266667	0.085333333	0.085766667	0.09232	0.09356	0.087225
MM	Composite						
MR	Composite	0.087266667	0.085333333	0.085766667	0.09232	0.09356	0.087225
CR	Composite	0.091859649	0.089824561	0.090280702	0.097178947	0.098484211	0.091815789
MM	Composite	0.088185263	0.086231579	0.086669474	0.093291789	0.094544842	0.088143158
MR	Composite	0.087266667	0.085333333	0.085766667	0.09232	0.09356	0.087225
XR	Composite	0.091260358	0.082185229	0.089181494	0.088791802	0.093224231	0.09481902
MM	Composite						
MR	Composite	0.092472217	0.085328926	0.089955523	0.09156322	0.09441353	0.09507102
XR	Composite	0.088820907	0.082185229	0.085139043	0.088189838	0.090564555	0.091754327
XR	Composite	0.088820907	0.082185229	0.085139043	0.088189838	0.090564555	0.091754327
MR	Composite						
CR	Composite						
MR	Composite	0.092472217	0.085328926	0.089955523	0.09156322	0.09441353	0.09507102

0.01160715	0.013446049	0.012984991	0.012984991	0.012984991	0.4	NR	NR
0.011098215	0.012836376	0.012984991	0.012984991	0.012984991	0.4	NR	NR
0.010620542	0.012303135	0.012984991	0.012984991	0.012984991	0.4	NR	NR
0.01160715	0.013446049	0.012984991	0.012984991	0.012984991	0.4	NR	NR
0.011098215	0.012836376	0.012984991	0.012984991	0.012984991	0.4	NR	NR
0.01160715	0.013446049	0.012984991	0.012984991	0.012984991	0.4	NR	NR
0.011098215	0.012836376	0.012984991	0.012984991	0.012984991	0.4	NR	NR
0.0325	0.0325	0.0325	0.0325	0.0325	0.424999997		
					0.424999997		
0.0325	0.0325	0.0325	0.0325	0.0325	0.424999997		
0.0325	0.0325	0.0325	0.0325	0.0325	0.424999997		
0.0325	0.0325	0.0325	0.0325	0.0325	0.424999997		
					0.424999997		
0.019231605	0.021080995	0.021080995	0.021080995	0.021080995	0.355000007		
0.019231605	0.021080995	0.021080995	0.021080995	0.021080995	0.355000007		
0.019231605	0.021080995	0.021080995	0.021080995	0.021080995	0.355000007		
					0.355000007		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
					0.4		
0.003794841	0.003794841	0.003794841	0.003794841	0.003794841	0.3		
0.003794841	0.003794841	0.003794841	0.003794841	0.003794841	0.3		
0.004378921	0.005558594	0.0065307	0.006935933	0.0074375	0.36	NR	NR
0.003284191	0.004168945	0.0065307	0.006935933	0.0074375	0.324285714	NR	NR
0.004378921	0.005558594	0.0065307	0.006935933	0.0074375	0.324285714	NR	NR
					0.275		
0.002002442	0.002570401	0.002570401	0.002570401	0.002570401	0.275	NR	
0.002002442	0.002570401	0.002570401	0.002570401	0.002570401	0.275	NR	
					0.275		
0.002002442	0.002570401	0.002570401	0.002570401	0.002570401	0.275	NR	
0.004219649	0.004219649	0.004219649	0.004219649	0.004219649	0.3		
0.004219649	0.004219649	0.004219649	0.004219649	0.004219649	0.3		
0.004219649	0.004219649	0.004219649	0.004219649	0.004219649	0.3		
0.004339271	0.005212052	0.005767625	0.0072025	0.006696633	0.4	NR	B
0.0041657	0.00500357	0.005767625	0.0072025	0.006696633	0.4	NR	BB
0.004122307	0.004951449	0.005767625	0.0072025	0.006696633	0.4	NR	B
0.004339271	0.005212052	0.005767625	0.0072025	0.006696633	0.4	NR	B
0.0041657	0.00500357	0.005767625	0.0072025	0.006696633	0.4	NR	BB
					0.4		
0.0041657	0.00500357	0.005767625	0.0072025	0.006696633	0.4	NR	CCC
					0.4		
0.004339271	0.005212052	0.005767625	0.0072025	0.006696633	0.4	NR	B
0.0041657	0.00500357	0.005767625	0.0072025	0.006696633	0.4	NR	BB
0.004122307	0.004951449	0.005767625	0.0072025	0.006696633	0.4	NR	B
					0.4		
0.005051088	0.004964257	0.0067235	0.0076935	0.005525123	0.4	NR	NR
0.005051088	0.004964257	0.0067235	0.0076935	0.005525123	0.4	NR	NR
0.005051088	0.004964257	0.0067235	0.0076935	0.005525123	0.4	NR	NR
					0.4		
0.005051088	0.004964257	0.0067235	0.0076935	0.005525123	0.4	NR	NR
					0.4		
					0.4		
0.005051088	0.004964257	0.0067235	0.0076935	0.005525123	0.4	NR	NR
					0.4		
0.005051088	0.004964257	0.0067235	0.0076935	0.005525123	0.4	NR	NR
0.005051088	0.004964257	0.0067235	0.0076935	0.005525123	0.4	NR	NR
0.09105614	0.089845614	0.08525	0.0874	0.087833333	0.395454545	CCC	CCC
					0.395454545		
0.09105614	0.089845614	0.08525	0.0874	0.087833333	0.4	BB	BB
0.095848569	0.094574331	0.08525	0.0874	0.09245614	0.395454545	B	B
0.092014626	0.090791357	0.08525	0.0874	0.088757895	0.395454545	B	B
0.09105614	0.089845614	0.08525	0.0874	0.087833333	0.4	BB	BB
0.095074892	0.094790498	0.090523985	0.100005333	0.0872	0.4	CCC	BB
					0.4		
0.096055842	0.095878759	0.091762971	0.100958333	0.0872	0.4	BB	BBB
0.092226651	0.09212075	0.08838223	0.096897137	0.0872	0.4	B	A
0.092226651	0.09212075	0.08838223	0.096897137	0.0872	0.4	B	A
					0.4		
					0.4		
0.096055842	0.095878759	0.091762971	0.100958333	0.0872	0.4	BB	BBB

NR	NR	B	B	B	B
NR	NR	BB	BB	BB	BB
NR	NR	B	B	B	B
NR	NR	B	B	B	B
NR	NR	BB	BB	BB	BB
NR	NR	B	B	B	B
NR	NR	BB	BB	BB	BB
			NR		
			NR		
			NR		
			NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR		
	NR		NR		
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BB	BB	BB	BB	B	B
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR		
	NR		NR		
	NR		NR		
	NR	BBB	B	BB	BB
	NR	A	BB	BBB	BBB
	NR	BBB	B	BB	BB
	NR	BBB	B	BB	BB
	NR	A	BB	BBB	BBB
	NR	BB	CCC	B	B
	NR	BBB	B	BB	BB
	NR	A	BB	BBB	BBB
	NR	BBB	B	BB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	CCC	B	B	CCC	CCC
BBB	BB	BBB	BBB	BB	BB
BB	B	BB	BB	B	B
BB	B	BB	BB	B	B
BBB	BB	BBB	BBB	BB	BB
BB	BB	B	B	B	B
A	A	BBB	BBB	BBB	BBB
BBB	BBB	BB	BB	BB	BB
BBB	BBB	BB	BB	BB	BB
A	A	BBB	BBB	BBB	BBB

NR			NR	4 Consumer Services
NR			NR	4 Consumer Services
NR			NR	4 Consumer Services
NR			NR	4 Consumer Services
NR			NR	4 Consumer Services
NR			NR	4 Consumer Services
NR			NR	4 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	2 Consumer Services
			NR	Consumer Services
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	Utilities
			NR	2 Industrials
			NR	2 Industrials
NR	B	NR	A	3 Industrials
NR	B	NR	BBB	3 Industrials
NR	B	NR	A	4 Industrials
			NR	Government
			NR	2 Government
			NR	2 Government
			NR	Government
			NR	2 Government
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	2 Consumer Goods
NR	NR	NR	BB	5 Utilities
NR	NR	NR	BB	5 Utilities
NR	NR	NR	BB	5 Utilities
NR	NR	NR	BB	5 Utilities
NR	NR	NR	BB	5 Utilities
			NR	Utilities
NR	NR	NR	BB	5 Utilities
			NR	Utilities
NR	NR	NR	BB	5 Utilities
NR	NR	NR	BB	5 Utilities
NR	NR	NR	BB	5 Utilities
			NR	Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
			NR	Utilities
NR	NR	NR	NR	2 Utilities
			NR	Utilities
			NR	Utilities
NR	NR	NR	NR	2 Utilities
			NR	Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	NR	NR	2 Utilities
NR	NR	CCC	BB	4 Industrials
			NR	Industrials
NR	NR	BB	BB	4 Industrials
NR	NR	B	BB	4 Industrials
NR	NR	B	BB	4 Industrials
NR	NR	BB	BB	4 Industrials
B	CCC	NR	BB	4 Industrials
			NR	Industrials
BB	BB	NR	BBB	4 Industrials
BB	B	NR	BBB	4 Industrials
BB	B	NR	BBB	4 Industrials
			NR	Industrials
			NR	Industrials
BB	BB	NR	BBB	4 Industrials

Europe	Netherlands	B	A	Thin	Thin	Thin	Thin
Europe	Netherlands	B	A	Thin	Thin	Thin	Thin
Europe	Netherlands	B	A	Thin	Thin	Thin	Thin
Europe	Netherlands	B	A	Thin	Thin	Thin	Thin
Europe	Netherlands	B	A	Thin	Thin	Thin	Thin
Europe	Netherlands	B	A	Thin	Thin	Thin	Thin
Europe	Netherlands	B	A	Thin	Thin	Thin	Thin
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom	BB	BB				
Europe	United Kingdom		BBB			Thin	Thin
Europe	United Kingdom		BBB			Thin	Thin
Europe	United Kingdom		BBB			Thin	Thin
Europe	United Kingdom		BBB				
Europe	United Kingdom	BBB					
Europe	United Kingdom	BBB					
Europe	United Kingdom	BBB					
Europe	United Kingdom	BBB					
Europe	United Kingdom	BBB					
Europe	United Kingdom	BBB					
Europe	United Kingdom	BBB					
Asia	Japan	A	AA				Thin
Asia	Japan	A	AA				Thin
Asia	Japan	BBB	AA	Thin	Thin	CcyGrp	CcyGrp
Asia	Japan	BBB	AA	Thin	Thin	DocAdj	DocAdj
Asia	Japan	BBB	AA	Thin	Thin	Entity Tier	Entity Tier
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin		Thin	Thin
Asia	Japan	AA	AA	Thin		Thin	Thin
Asia	Japan	AA	AA				
Asia	Japan	AA	AA	Thin		Thin	Thin
Asia	Japan	BB	AA				Thin
Asia	Japan	BB	AA				Thin
Asia	Japan	BB	AA				Thin
Europe	United Kingdom	BBB	AA	Thin	DocAdj		Thin
Europe	United Kingdom	BBB	AA	Thin	CcyGrp		Thin
Europe	United Kingdom	BBB	AA	Thin	DocAdj		Thin
Europe	United Kingdom	BBB	AA	Thin	DocAdj		Thin
Europe	United Kingdom	BBB	AA	Thin	CcyGrp		Thin
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Thin	Entity Tier		Thin
Europe	United Kingdom	BBB	AA				
Europe	United Kingdom	BBB	AA	Thin	DocAdj		Thin
Europe	United Kingdom	BBB	AA	Thin	CcyGrp		Thin
Europe	United Kingdom	BBB	AA	Thin	DocAdj		Thin
OffShore	Cayman Islands	BBB	A				
OffShore	Cayman Islands	BBB	A	Thin	Thin	Thin	Thin
OffShore	Cayman Islands	BBB	A	Thin	Thin	Thin	Thin
OffShore	Cayman Islands	BBB	A	Thin	Thin	Thin	Thin
OffShore	Cayman Islands	BBB	A				
OffShore	Cayman Islands	BBB	A	Thin	Thin	Thin	Thin
OffShore	Cayman Islands	BBB	A				
OffShore	Cayman Islands	BBB	A				
OffShore	Cayman Islands	BBB	A	Thin	Thin	Thin	Thin
OffShore	Cayman Islands	BBB	A				
OffShore	Cayman Islands	BBB	A	Thin	Thin	Thin	Thin
OffShore	Cayman Islands	BBB	A	Thin	Thin	Thin	Thin
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	DocAdj	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BB	B				
N.Amer	United States	BB	B				
N.Amer	United States	BB	B	CcyGrp	DocAdj	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin		
	Thin					
	Thin					
	Thin					
	Thin					
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin					
	Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
	Thin					
	Thin					
	Thin					
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin

Entity Tier
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CcyGrp

YRCWWIUSDXR	39660 YRCWWI
YRKEURMR	39660 YRK
YRKUSDCR	39660 YRK
YRKUSDMM	39660 YRK
YRKUSDMR	39660 YRK
YTLPMKEURCR	39660 YTLPMK
YTLPMKEURMM	39660 YTLPMK
YTLPMKJPYCR	39660 YTLPMK
YTLPMKMYRCR	39660 YTLPMK
YTLPMKUSDCR	39660 YTLPMK
YTLPMKUSDMM	39660 YTLPMK
YTLPMKUSDMR	39660 YTLPMK
YUMCHFMR	39660 YUM
YUMEURCR	39660 YUM
YUMEURMM	39660 YUM
YUMEURMR	39660 YUM
YUMEURXR	39660 YUM
YUMJPYMR	39660 YUM
YUMUSDCR	39660 YUM
YUMUSDMM	39660 YUM
YUMUSDMR	39660 YUM
YUMUSDXR	39660 YUM
YYIHHKDMR	39660 YYIH
YYIHUSDCR	39660 YYIH
YYIHUSDMR	39660 YYIH
ZENITRUBCR	39660 ZENIT
ZENITUSDCR	39660 ZENIT
ZENITUSDMM	39660 ZENIT
ZENITUSDMR	39660 ZENIT
ZESHBKJPYCR	39660 ZESHBK
ZESHBKJPYXR	39660 ZESHBK
ZESHBKUSDCR	39660 ZESHBK
ZESHBKUSDMR	39660 ZESHBK
ZIMHLUSDMR	39660 ZIMHL
ZIONUSDCR	39660 ZION
ZIONUSDMR	39660 ZION
ZLBCHFCR	39660 ZLB
ZLBCHFMM	39660 ZLB
ZLBEURCR	39660 ZLB
ZLBEURMM	39660 ZLB
ZLBEURMR	39660 ZLB
ZLBGBPCR	39660 ZLB
ZLBGBPMM	39660 ZLB
ZLBHKDCR	39660 ZLB
ZLBHKDMM	39660 ZLB
ZLBJPYMR	39660 ZLB
ZLBUSDCR	39660 ZLB
ZLBUSDMM	39660 ZLB
ZLBUSDMR	39660 ZLB
ZLBEURCR	39660 ZLB
ZLBEURMM	39660 ZLB
ZLBEURMR	39660 ZLB
ZLBGBPCR	39660 ZLB
ZLBGBPMM	39660 ZLB
ZLBUSDCR	39660 ZLB
ZLBUSDMM	39660 ZLB
ZLBUSDMR	39660 ZLB
ZLBUSDXR	39660 ZLB
ZNTLEURCR	39660 ZNTL
ZNTLEURMM	39660 ZNTL
ZNTLUSDCR	39660 ZNTL
ZNTLUSDMM	39660 ZNTL
ZURNVXEURCR	39660 ZURNVX
ZURNVXEURMM	39660 ZURNVX
ZURNVXGBPCR	39660 ZURNVX
ZURNVXGBPMM	39660 ZURNVX
ZURNVXUSDCR	39660 ZURNVX

YRC Worldwide Inc	9HC66D	SNRFOR	USD
York Intl Corp	9HECD7	SNRFOR	EUR
York Intl Corp	9HECD7	SNRFOR	USD
York Intl Corp	9HECD7	SNRFOR	USD
York Intl Corp	9HECD7	SNRFOR	USD
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	EUR
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	EUR
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	JPY
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	MYR
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	USD
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	USD
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	USD
YUM Brands Inc	9HGCDH	SNRFOR	CHF
YUM Brands Inc	9HGCDH	SNRFOR	EUR
YUM Brands Inc	9HGCDH	SNRFOR	EUR
YUM Brands Inc	9HGCDH	SNRFOR	EUR
YUM Brands Inc	9HGCDH	SNRFOR	EUR
YUM Brands Inc	9HGCDH	SNRFOR	JPY
YUM Brands Inc	9HGCDH	SNRFOR	USD
YUM Brands Inc	9HGCDH	SNRFOR	USD
YUM Brands Inc	9HGCDH	SNRFOR	USD
YUM Brands Inc	9HGCDH	SNRFOR	USD
Yue Yuen Indl Hldgs Ltd	GPHG83	SNRFOR	HKD
Yue Yuen Indl Hldgs Ltd	GPHG83	SNRFOR	USD
Yue Yuen Indl Hldgs Ltd	GPHG83	SNRFOR	USD
Bk Zenit	XX6AAX	SNRFOR	RUB
Bk Zenit	XX6AAX	SNRFOR	USD
Bk Zenit	XX6AAX	SNRFOR	USD
Bk Zenit	XX6AAX	SNRFOR	USD
Shinkin Cen Bk	JQA38A	SNRFOR	JPY
Shinkin Cen Bk	JQA38A	SNRFOR	JPY
Shinkin Cen Bk	JQA38A	SNRFOR	USD
Shinkin Cen Bk	JQA38A	SNRFOR	USD
Zimmer Hldgs Inc	9HHEBV	SNRFOR	USD
Zions Bancorporation	9HHG71	SUBLT2	USD
Zions Bancorporation	9HHG71	SUBLT2	USD
Bk Austria Cred AG	0G65DF	SNRFOR	CHF
Bk Austria Cred AG	0G65DF	SNRFOR	CHF
Bk Austria Cred AG	0G65DF	SNRFOR	EUR
Bk Austria Cred AG	0G65DF	SNRFOR	EUR
Bk Austria Cred AG	0G65DF	SNRFOR	EUR
Bk Austria Cred AG	0G65DF	SNRFOR	GBP
Bk Austria Cred AG	0G65DF	SNRFOR	GBP
Bk Austria Cred AG	0G65DF	SNRFOR	HKD
Bk Austria Cred AG	0G65DF	SNRFOR	HKD
Bk Austria Cred AG	0G65DF	SNRFOR	JPY
Bk Austria Cred AG	0G65DF	SNRFOR	USD
Bk Austria Cred AG	0G65DF	SNRFOR	USD
Bk Austria Cred AG	0G65DF	SNRFOR	USD
Bk Austria Cred AG	0G65DF	SUBLT2	EUR
Bk Austria Cred AG	0G65DF	SUBLT2	EUR
Bk Austria Cred AG	0G65DF	SUBLT2	EUR
Bk Austria Cred AG	0G65DF	SUBLT2	GBP
Bk Austria Cred AG	0G65DF	SUBLT2	GBP
Bk Austria Cred AG	0G65DF	SUBLT2	USD
Bk Austria Cred AG	0G65DF	SUBLT2	USD
Bk Austria Cred AG	0G65DF	SUBLT2	USD
Bk Austria Cred AG	0G65DF	SUBLT2	USD
Investkredit Bk AG	AEAFGW	SNRFOR	EUR
Investkredit Bk AG	AEAFGW	SNRFOR	EUR
Investkredit Bk AG	AEAFGW	SNRFOR	USD
Investkredit Bk AG	AEAFGW	SNRFOR	USD
Zurich Finl Svcs AG	HQHF7F	SUBLT2	EUR
Zurich Finl Svcs AG	HQHF7F	SUBLT2	EUR
Zurich Finl Svcs AG	HQHF7F	SUBLT2	GBP
Zurich Finl Svcs AG	HQHF7F	SUBLT2	GBP
Zurich Finl Svcs AG	HQHF7F	SUBLT2	USD

XR	Composite	0.088820907	0.082185229	0.085139043	0.088189838	0.090564555	0.091754327
MR	Composite	0.0015005	0.0025	0.0035	0.0045	0.005074	0.0065
CR	Composite						
MM	Composite						
MR	Composite	0.0015005	0.0025	0.0035	0.0045	0.005074	0.0065
CR	Composite	0.007608	0.007608	0.00895	0.011446	0.0117	0.01485
MM	Composite	0.007608	0.007608	0.00895	0.011446	0.0117	0.01485
CR	Composite	0.007608	0.007608	0.00895	0.011446	0.0117	0.01485
CR	Composite	0.007608	0.007608	0.00895	0.011446	0.0117	0.01485
CR	Composite	0.007608	0.007608	0.00895	0.011446	0.0117	0.01485
MM	Composite						
MR	Composite	0.007608	0.007608	0.00895	0.011446	0.0117	0.01485
MR	Composite	0.004216303	0.0052278	0.007482827	0.008468516	0.009289528	0.010437155
CR	Composite						
MM	Composite						
MR	Composite	0.004216303	0.0052278	0.007482827	0.008468516	0.009289528	0.010437155
XR	Composite	0.004063849	0.005035197	0.00719143	0.008145933	0.008945087	0.010052824
MR	Composite	0.004208735	0.005227745	0.007447113	0.008440738	0.009257737	0.010411588
CR	Composite	0.004441365	0.005502948	0.007859486	0.008902659	0.009776051	0.010986693
MM	Composite						
MR	Composite	0.004216303	0.0052278	0.007482827	0.008468516	0.009289528	0.010437155
XR	Composite	0.004063849	0.005035197	0.00719143	0.008145933	0.008945087	0.010052824
MR	Composite	0.008094649	0.008094649	0.008094649	0.009768644	0.011238391	0.012723599
CR	Composite	0.008094649	0.008094649	0.008094649	0.009768644	0.011238391	0.012723599
MR	Composite						
CR	Composite	0.054466322	0.054466322	0.054466322	0.054466322	0.054466322	0.054466322
CR	Composite	0.054466322	0.054466322	0.054466322	0.054466322	0.054466322	0.054466322
MM	Composite	0.054466322	0.054466322	0.054466322	0.054466322	0.054466322	0.054466322
MR	Composite						
CR	Composite	0.002224443	0.002100391	0.002742769	0.003516667	0.004145098	0.005001813
XR	Composite	0.002224443	0.002100391	0.002742769	0.003516667	0.004145098	0.00375136
CR	Composite	0.002224443	0.002100391	0.002742769	0.003516667	0.004211765	0.004516773
MR	Composite						
MR	Composite	0.00235	0.00235	0.00235	0.0032	0.00405	0.005203
CR	Composite						
MR	Composite						
CR	Composite						
MM	Composite	0.002349686	0.00272965	0.00378825	0.00445725	0.005092643	0.005565875
CR	Composite	0.00244759	0.002628998	0.003844309	0.004614141	0.005304836	0.005821738
MM	Composite	0.002349686	0.00272965	0.00378825	0.00445725	0.005092643	0.005565875
MR	Composite						
CR	Composite	0.00244759	0.002628998	0.003844309	0.004614141	0.005304836	0.005821738
MM	Composite	0.002349686	0.00272965	0.00378825	0.00445725	0.005092643	0.005565875
CR	Composite	0.00244759	0.002628998	0.003844309	0.004614141	0.005304836	0.005821738
MM	Composite	0.002349686	0.00272965	0.00378825	0.00445725	0.005092643	0.005565875
MR	Composite						
CR	Composite	0.00244759	0.002628998	0.003844309	0.004614141	0.005304836	0.005821738
MM	Composite	0.002349686	0.00272965	0.00378825	0.00445725	0.005092643	0.005565875
MR	Composite						
CR	Composite	0.004914574	0.005721739	0.007600016	0.009706509	0.011349556	0.012217729
MM	Composite	0.004914574	0.005465717	0.007280254	0.009299685	0.0108566	0.011686312
MR	Composite						
CR	Composite	0.004914574	0.005721739	0.007600016	0.009706509	0.011349556	0.012217729
MM	Composite	0.004914574	0.005465717	0.007280254	0.009299685	0.0108566	0.011686312
CR	Composite	0.004914574	0.005721739	0.007600016	0.009706509	0.011349556	0.012217729
MM	Composite	0.004914574	0.005465717	0.007280254	0.009299685	0.0108566	0.011686312
MR	Composite	0.004914574	0.005435652	0.007220016	0.009221183	0.010782078	0.011606843
XR	Composite	0.004914574	0.005235391	0.006954015	0.008881456	0.010384843	0.011179222
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						
MM	Composite						
CR	Composite						

0.092226651	0.09212075	0.08838223	0.096897137	0.0872	0.4 B	A
0.007	0.0075	0.008007	0.008	0.0084	0.388888888 NR	BBB
					0.388888888	
					0.388888888	
0.007	0.0075	0.008007	0.008	0.0084	0.388888888 NR	BBB
0.015768	0.0167192	0.0167192	0.0167192	0.0167192	0.35	NR
0.015768	0.0167192	0.0167192	0.0167192	0.0167192	0.35	NR
0.015768	0.0167192	0.0167192	0.0167192	0.0167192	0.35	NR
0.015768	0.0167192	0.0167192	0.0167192	0.0167192	0.35	NR
0.015768	0.0167192	0.0167192	0.0167192	0.0167192	0.35	NR
					0.35	
0.015768	0.0167192	0.0167192	0.0167192	0.0167192	0.35	NR
0.010804484	0.011431732	0.013026703	0.014043704	0.013810141	0.4 A	AA
					0.4	
					0.4	
0.010804484	0.011431732	0.013026703	0.014043704	0.013810141	0.4 A	AA
0.010401365	0.011010981	0.012546772	0.013553786	0.013301347	0.4 BBB	A
0.010776706	0.011393338	0.013026703	0.014037037	0.013810141	0.4 BB	BBB
0.011367613	0.012033859	0.013712319	0.01481288	0.014536991	0.4 BBB	A
					0.4	
0.010804484	0.011431732	0.013026703	0.014043704	0.013810141	0.4 A	AA
0.010401365	0.011010981	0.012546772	0.013553786	0.013301347	0.4 BBB	A
0.012723599	0.012723599	0.012723599	0.012723599	0.012723599	0.4	
0.012723599	0.012723599	0.012723599	0.012723599	0.012723599	0.4	
					0.4	
0.057857207	0.059861459	0.059861459	0.059861459	0.059861459	0.45	
0.057857207	0.059861459	0.059861459	0.059861459	0.059861459	0.45	
0.057857207	0.059861459	0.059861459	0.059861459	0.059861459	0.45	
					0.45	
0.005484502	0.006583333	0.006583333	0.006583333	0.006583333	0.3 NR	NR
0.005484502	0.006583333	0.00555	0.00555	0.00555	0.3 NR	NR
0.005484502	0.006583333	0.006583333	0.006583333	0.006583333	0.3 NR	NR
					0.3	
0.00515	0.00555	0.00555	0.00555	0.00555	0.4	
					0.15	
					0.15	
					0.4	
0.005667237	0.0054695	0.0093482	0.010706	0.006468016	0.4 BBB	BB
0.005909414	0.0054695	0.0093482	0.010706	0.006468016	0.4 BBB	BB
0.005667237	0.0054695	0.0093482	0.010706	0.006468016	0.4 BBB	BB
					0.4	
0.005909414	0.0054695	0.0093482	0.010706	0.006468016	0.4 BBB	BB
0.005667237	0.0054695	0.0093482	0.010706	0.006468016	0.4 BBB	BB
0.005909414	0.0054695	0.0093482	0.010706	0.006468016	0.4 BBB	BB
0.005667237	0.0054695	0.0093482	0.010706	0.006468016	0.4 BBB	BB
					0.4	
0.005909414	0.0054695	0.0093482	0.010706	0.006468016	0.4 BBB	BB
0.005667237	0.0054695	0.0093482	0.010706	0.006468016	0.4 BBB	BB
					0.4	
0.012450022	0.012615734	0.013283287	0.0131995	0.013396523	0.2 NR	BBB
0.011908572	0.012066863	0.01269324	0.0131995	0.012860662	0.2 NR	A
					0.2	
0.012450022	0.012615734	0.013283287	0.0131995	0.013396523	0.2 NR	BBB
0.011908572	0.012066863	0.01269324	0.0131995	0.012860662	0.2 NR	A
0.012450022	0.012615734	0.013283287	0.0131995	0.013396523	0.2 NR	BBB
0.011908572	0.012066863	0.01269324	0.0131995	0.012860662	0.2 NR	A
0.011827521	0.011984947	0.012619123	0.0131995	0.012726696	0.2 NR	BBB
0.01139177	0.011543397	0.012154208	0.0131995	0.012257818	0.2 NR	BBB
					0.4	
					0.4	
					0.4	
					0.4	
					0.200000001	
					0.200000001	
					0.200000001	
					0.200000001	
					0.200000001	

BBB	BBB	BB	BB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
NR	NR	NR	NR		
NR	NR	NR	NR		
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	A	BB	NR	NR
NR	NR	NR	NR	NR	NR
BB	BB	A	BB	A	NR
BB	B	BBB	B	BBB	NR
BB	BB	A	BB	A	NR
BB	B	BBB	B	BBB	NR
BB	BB	A	BB	A	NR
BB	B	BBB	B	BBB	NR
BB	BB	A	BB	A	NR
BB	B	BBB	B	BBB	NR
BB	BB	A	BB	A	NR
A	A	BBB	BBB	BBB	BBB
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
A	A	BBB	BBB	BBB	BBB

BB	B	NR	BBB	4 Industrials
NR	BBB	BBB	BBB	3 Industrials
			NR	Industrials
			NR	Industrials
NR	BBB	BBB	BBB	3 Industrials
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	2 Utilities
			NR	Utilities
			NR	2 Utilities
A	BB	A	AA	11 Consumer Services
			NR	Consumer Services
			NR	Consumer Services
A	BB	A	AA	11 Consumer Services
BBB	B	BBB	AA	11 Consumer Services
BB	CCC	BB	AA	11 Consumer Services
BBB	B	BBB	AA	11 Consumer Services
			NR	Consumer Services
A	BB	A	AA	11 Consumer Services
BBB	B	BBB	AA	11 Consumer Services
			NR	2 Consumer Goods
			NR	2 Consumer Goods
			NR	Consumer Goods
			NR	2 Financials
			NR	2 Financials
			NR	2 Financials
			NR	Financials
			NR	3 Financials
			NR	3 Financials
			NR	3 Financials
			NR	Financials
			NR	2 Health Care
			NR	Financials
			NR	Financials
			NR	Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
			NR	Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
			NR	Financials
NR	NR	NR	BBB	5 Financials
NR	NR	NR	BBB	5 Financials
			NR	Financials
BB	NR	B	A	4 Financials
BBB	NR	B	A	4 Financials
			NR	Financials
BB	NR	B	A	4 Financials
BBB	NR	B	A	4 Financials
BB	NR	B	A	4 Financials
BBB	NR	B	A	4 Financials
BB	NR	B	A	4 Financials
BB	NR	B	A	4 Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials
			NR	Financials

N.Amer	United States	BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A				
N.Amer	United States	BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp
Asia	Malaysia	BBB	BBB		Thin	Thin	Thin
Asia	Malaysia	BBB	BBB		Thin	Thin	Thin
Asia	Malaysia	BBB	BBB		Thin	Thin	Thin
Asia	Malaysia	BBB	BBB		Thin	Thin	Thin
Asia	Malaysia	BBB	BBB		Thin	Thin	Thin
Asia	Malaysia	BBB	BBB				
Asia	Malaysia	BBB	BBB		Thin	Thin	Thin
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	United States	BBB	BBB				
N.Amer	United States	BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp
N.Amer	United States	BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj
N.Amer	Bermuda		BBB			Thin	Thin
N.Amer	Bermuda		BBB			Thin	Thin
N.Amer	Bermuda		BBB				
E.Eur	Russian Federation	BB					
E.Eur	Russian Federation	BB					
E.Eur	Russian Federation	BB					
E.Eur	Russian Federation	BB					
Asia	Japan	AA	AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	AA	Thin	Thin	Thin	Thin
Asia	Japan	AA	AA				
N.Amer	United States	BBB	A			Thin	Thin
N.Amer	United States	BBB					
N.Amer	United States	BBB					
Europe	Austria	A	AA				
Europe	Austria	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	A	AA	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Austria	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	A	AA				
Europe	Austria	A	AA	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Austria	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	A	AA	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Austria	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	A	AA				
Europe	Austria	A	AA	DocAdj	CcyGrp	CcyGrp	DocAdj
Europe	Austria	A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	A	AA				
Europe	Austria	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	AA	AA				
Europe	Austria	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp
Europe	Austria	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	AA	AA	Thin	DocAdj	DocAdj	DocAdj
Europe	Austria	A	AA				
Europe	Austria	A	AA				
Europe	Austria	A	AA				
Europe	Austria	A	AA				
Europe	Switzerland		AA				
Europe	Switzerland		AA				
Europe	Switzerland		AA				
Europe	Switzerland		AA				
Europe	Switzerland		AA				

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin					
Thin	Thin					
	Thin	Thin	Thin			
	Thin	Thin	Thin			
	Thin	Thin	Thin			
Entity Tier	DocAdj	Thin	Thin			
Entity Tier	DocAdj	Thin	Thin			
CcyGrp	Entity Tier	Thin	Thin			
Thin	Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj

CcyGrp
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CREDIT SPREAD MATRIX
07/31/08

Source: Loan PV Population - CDS matrix Tab"

LIQ	LIQ	GRID	1 LIQ
		vlookup Facility	
DEAL	**FACILITY**	**RC/TL**	FCN
[redacted]	REVOLVER	NO	263
	TRADE CLAIMS	NO	264
	SIMMONS TRADE CLAIM	NO	265
	BLACK & DECKER TRADE CLAIM	NO	305
	IGLOO PRODUCTS CORP TRADE CLAI	NO	306
	BRIDGE LOAN	NO	381
	TRADE CLAIM	NO	490
	REVOLVER	NO	501
	TERM LOAN B	YES	709
	364 DAY REVOLVER	NO	745
	LETTER OF CREDIT FACILITY	NO	746
	#N/A	#N/A	2026
	#N/A	#N/A	2154
	REVOLVING CREDIT	NO	2159
	364 DAY LIQUIDITY FACILITY	NO	2162
	5 YEAR LIQUIDITY FACILITY	NO	2163
	#N/A	#N/A	2190
	364 DAY REVOLVER	NO	2191
	TERM WARRANTS	YES	2291
	5 YEAR REVOLVER	NO	2411
	REVOLVER	NO	2423
	5 YEAR REVOLVER 2	NO	2446
	TERM LOAN	YES	2498
	REVOLVING CREDIT	NO	2598
	TRANCHE A REVOLVER	NO	2722
	REVOLVER	NO	2733
	REVOLVER	NO	2799
	TRANCHE B REVOLVER	NO	2802
	NON-AMORTIZING 5 YR TERM	YES	2819
	REVOLVER	NO	2872
	5 YR REVOLVER	NO	2887
	REVOLVING CREDIT	NO	2974
	REVOLVER '04	NO	2980
	364 R/C	NO	2988
	5 YR. REV	NO	2989
	TRADE CLAIM #6432	NO	3013
	TERM LOAN FACILITY	YES	3052
	REVOLVING CREDIT	NO	3141
	5-YEAR REVOLVER	NO	3214
	TURBINE	NO	3243
	TRANCHE A TERM LOAN	YES	3256
	REVOLVING CREDIT COMMITMENT	NO	3300
	5YR REVOLVER	NO	3314
	REVOLVER	NO	3317
	1.5BN 5-YEAR RCF	NO	3324
	5-YR REV0LVING CREDIT B	NO	3427
	STANDBY BOND PURCHASE -REV A	NO	3437
	ACQUISITION REVOLVER	NO	3472
	WORKING CAPITAL REVOLVER	NO	3473
	5YR REVOLVER	NO	3485
	REVOLVER	NO	3526
	REVOLVER	NO	3536
	TRANCHE B L/C	YES	3537
	TERM	YES	3541
	USD REVOLVER	NO	3547
	REVOLVER NEW	NO	3558
	REVOLVING CREDIT LOANS	#N/A	3606
	5YR REVOLVING	NO	3613
	TERM LOAN B	YES	3619
	REVOLVER	NO	3629
	REVOLVER	NO	3630
	REVOLVING CREDIT USD	NO	3631
	TERM LOAN	YES	3640
	5-YEAR REVOLVING CREDIT FAC.	NO	3654
	REVOLVER	NO	3799

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

											0.0
											0.0
2	3	4		5.0000	6		7	8		9	10
LIQ	*LIQ+CALC*	LIQ	CALC			LIQ + CALC	LIQ x 10000		LIQ	LIQ x 10000	*CALC*
	60% to maturity		remaining yrs to			settledate -					
	MATURITY		maturity			unavailable amt	UnusedFee		Loans	Spread	Funded spd
MTY	*Adjusted MTY*	CCY	MTY IN YRS			UNUTILIZED AMT	UNUTILIZED SPRD		FUNDED AMT	FUNDED SPRD	ALL IN SPRD
10/17/10	11/15/09	USD	1.3792						23,500,000	200	200.0
12/31/50	12/31/50	USD	57.5370	-					2,126,916		0.0
12/31/50	12/31/50	USD	57.5370	-					1,788,949		0.0
12/31/50	12/31/50	USD	57.5370	-					137,006		0.0
12/31/50	12/31/50	USD	57.5370	-		30			43,100		0.0
6/30/07	06/30/07	USD	1.0027	-					78,043,405	450	450.0
12/31/50	12/31/50	USD	57.5370	-					183,471		0.0
1/31/11	01/18/10	USD	1.5534			16,698,472			8,301,528	125	41.5
12/31/10	12/30/09	USD	1.5025						23,800,000	650	650.0
5/13/10	08/13/09	USD	1.1211						3,888,889		0.0
5/13/10	08/13/09	USD	1.1211			4,626			8,300,000		0.0
#N/A	#N/A	#N/A	#N/A				#DIV/0!			#DIV/0!	0.0
#N/A	#N/A	#N/A	#N/A				#DIV/0!			#DIV/0!	0.0
6/30/09	06/30/09	USD	1.0000			8,298,133			1,189,062	150	18.8
6/29/09	12/12/08	USD	0.4521			123,600,000				235	0.0
6/29/12	11/24/10	USD	2.4033			114,400,000				235	0.0
#N/A	06/30/07	#N/A	1.0027	-			#DIV/0!			#DIV/0!	0.0
6/19/09	06/19/09	USD	0.9699			100,000,000					0.0
5/15/11	03/21/10	USD	1.7244			(12,024)			18,484		0.0
10/14/08	10/14/08	USD	0.2904			92,500,000					0.0
5/8/08	05/08/08	USD	0.1452	-		1,990			452,457	112	111.5
10/23/08	10/23/08	USD	0.3151								0.0
11/28/10	12/10/09	USD	1.4482			(33,294)			23,566,706		0.0
4/30/09	04/30/09	USD	0.8329			3,535,586			1,464,414	225	65.9
2/28/10	02/28/10	USD	1.6658			19,552,087	38		813,246	175	43.5
3/1/11	02/04/10	USD	1.6011			40,000,000	9				9.0
4/14/09	04/14/09	USD	0.7890						65,000,000		0.0
2/28/10	02/28/10	USD	0.9995			49,634,667				175	0.0
5/24/09	05/24/09	USD	0.8986						11,750,000		0.0
10/27/11	06/28/10	USD	1.9956			4,872,967			127,033	150	3.8
5/4/12	10/20/10	USD	2.3079			40,000,000					0.0
8/21/10	10/12/09	USD	1.2855						181,150		0.0
8/21/10	10/12/09	USD	1.2855						1,109,307		0.0
5/5/10	08/08/09	USD	1.1079			10,855			23,610,855	200	199.9
5/5/10	08/08/09	USD	1.1079			(30,080)			40,169,920	225	225.2
1/9/20	05/31/15	USD	6.9205						16,333,270		0.0
7/7/09	07/07/09	USD	1.0192						25,000,000	100	100.0
8/10/09	08/10/09	USD	0.6674						10,000,000	300	300.0
9/21/09	09/21/09	USD	1.2274			10,448,884	38		51,116	175	38.7
8/21/10	10/12/09	USD	1.2855						5,000,000		0.0
7/19/12	12/05/10	USD	2.4329						2,782,015	400	400.0
1/10/11	12/25/09	USD	1.4877			3,125,000				150	0.0
10/15/09	10/15/09	USD	1.2932			15,000,000					0.0
1/31/11	01/18/10	USD	1.5534			702,561	38		4,297,439	50	48.3
10/21/09	10/21/09	USD	1.3096			48,750,000					0.0
11/29/09	05/06/09	USD	0.8499			15,829,298			2,442,761		0.0
11/29/09	05/06/09	USD	1.4164			16,727,941					0.0
11/10/10	11/29/09	USD	1.4186			17,588,235	38		3,000,000	25	36.1
11/10/10	11/29/09	USD	1.4186			1,575,514	38		2,836,251	25	29.6
2/28/13	04/18/11	USD	2.8011			25,080,000			9,920,000		0.0
12/21/09	05/19/09	USD	0.8860			4,823,550			20,176,450	50	40.4
12/22/10	12/25/09	USD	1.4877			15,000,000				100	0.0
12/22/10	12/25/09	USD	1.4877						2,000,000		0.0
12/22/11	08/01/10	USD	2.0877						4,427,362	150	150.0
12/23/10	12/25/09	USD	1.4893			1,217,311			1,282,689	250	128.3
12/29/10	05/18/10	USD	1.8838			13,959,643	50		1,040,357	175	58.7
1/27/10	12/29/09	USD	1.4992			829,216	50		3,190,784	175	149.2
1/31/10	01/27/10	USD	1.5781			19,476,689	50		4,720,841	250	89.0
10/3/12	06/13/09	USD	1.5890						992,308	75	75.0
10/3/10	06/14/10	USD	1.9562			2,245,837	30		103,000	50	30.9
3/24/10	01/19/11	USD	2.5578			121,829,402			85,370,598		0.0
8/9/13	11/07/09	USD	1.3562			19,200,000				150	0.0
8/31/10	07/14/09	USD	1.0389						22,627,918	125	125.0
4/13/10	07/24/11	USD	3.0674						55,000,000		0.0
4/18/10	10/18/09	USD	1.3019			2,500,000	50			325	50.0

11	12	13	14	15	16	17	18	
GRID	CALC	CALC	CALC	GRID	CALC	CALC		
3mo LIBOR	M+N	#N/A	blank & N/A -> NR	function of funded/UF, maturity, rating	N+Q	function	NO->capped at PAR	
	RATE				YIELD		FINAL PX	
LIBOR	ALL IN SPRD + LIBOR	S_PRating	S_PRating	GLD SHTS ALL IN DRWN SPRD / RTG	GLD SHTS DRWN SPRD + LIBOR	IMPLD MKT PRC	CALL ADJ	Comment
280	480	N/A	NR	481.3	762	96.37	96.38	
280	280	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED	
280	280	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED	
280	280	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED	
280	280	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED	
280	730	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED	
280	280	BB	BB	362.5	643	NOT TESTED	NOT TESTED	
280	322	NR	NR	481.3	762	93.67	93.55	
280	930	D	D	1,843.8	2,125	85.31	85.32	
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED	
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED	
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED	
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED	
280	299	BB-	BB-	450.0	731	96.35	96.35	
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED	
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED	
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED	
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED	
280	280	BB+	BB+	350.0	631	94.36	94.36	
280	280	A-	A-	8.7	289	NOT TESTED	NOT TESTED	
280	392	BB-	BB-	397.2	677	NOT TESTED	NOT TESTED	
280	280	BBB-	BBB-	9.2	289	NOT TESTED	NOT TESTED	
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED	
280	346	BB-	BB-	397.2	677	97.43	97.95	
280	323	BB	BB	400.0	680	94.47	94.50	
280	289	A-	A-	8.7	289	NOT TESTED	NOT TESTED	
280	280	A-	A-	36.9	317	99.70	99.94	
280	280	BB	BB	75.0	355	NOT TESTED	NOT TESTED	
280	280	NR	NR	425.0	705	96.34	97.42	
280	284	BB-	BB-	450.0	730	91.84	91.86	
280	280	BBB+	BBB+	8.8	289	NOT TESTED	NOT TESTED	
280	280	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED	
280	280	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED	
280	480	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED	
280	505	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED	
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED	
280	380	NR	NR	481.3	762	96.32	98.10	
280	580	B	B	391.7	673	99.02	100.00	
280	319	NR	NR	481.3	762	94.91	97.26	
280	280	D	D	1,843.8	2,125	80.17	80.17	
280	680	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED	
280	280	BB	BB	75.0	355	NOT TESTED	NOT TESTED	
280	280	A+	A+	6.8	287	NOT TESTED	NOT TESTED	
280	328	NR	NR	481.3	762	95.34	95.34	
280	280	BBB-	BBB-	9.2	289	NOT TESTED	NOT TESTED	
280	280	A-	A-	36.9	318	99.73	99.73	
280	280	A-	A-	8.7	289	NOT TESTED	NOT TESTED	
280	316	B+	B+	462.5	743	94.62	94.62	
280	310	B+	B+	462.5	743	95.67	95.67	
280	280	NR	NR	481.3	762	88.68	88.68	
280	320	BB-	BB-	386.1	667	97.71	95.42	
280	280	B-	B-	100.0	380	NOT TESTED	NOT TESTED	
280	280	B-	B-	481.3	762	93.36	93.36	
280	430	B-	B-	481.3	762	95.61	95.61	
280	408	B+	B+	462.5	743	95.88	95.88	
280	339	#N/A	#N/A	#N/A	#N/A	99.09	99.09	
280	429	BB-	BB-	450.0	731	94.54	94.54	
280	369	B+	B+	462.5	743	96.62	98.58	
280	355	BB-	BB-	450.0	731	94.33	94.33	
280	311	#N/A	#N/A	400.0	681	95.49	95.49	
280	280	BB	BB	75.0	355	98.18	98.18	
280	280	BB+	BB+	100.0	380	NOT TESTED	NOT TESTED	
280	405	BBB-	BBB-	320.0	601	97.13	97.13	
280	280	BB	BB	75.0	355	97.84	97.84	
280	330	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED	

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0042089

Leh's Mark
0.0100
0.0001
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0.0010
97.0000
1.0000
0.0010
0.0010
#N/A
#N/A
92.7500
99.4000
98.8750
#N/A
100.0000
0.0001
98.0000
10.0000
99.0000
2.0000
98.0000
93.0000
98.5000
90.5000
93.0000
100.0000
90.0000
98.2500
0.0001
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172.0000
172.0000
0.0000
99.0000
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96.0000
0.0001
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95.0000
96.0000
99.7500
99.7500
96.0000
96.0000
98.0000
96.2500
93.0000
94.0000
96.2500
94.2500
#N/A
95.5000
94.0000
93.0000
#N/A
95.7500
97.5000
95.3750
92.0000
11.0000

5-YEAR REVOLVER	NO	3801
5-YEAR REVOLVER	NO	3803
5YR RCF	NO	3813
5YR REVOLVING CREDIT FACILITY	NO	3815
TERM LOAN FACILITY	YES	3816
REVOLVING CREDIT FACILITY	NO	3847
6 YEAR REVOLVER	NO	3849
5 YEAR REVOLVER	NO	3850
#N/A	#N/A	3860
LOANS	YES	3911
5YR REVOLVING CREDIT FACILITY	NO	3918
5 YEAR REVOLVER	NO	3930
N319UA	NO	3937
N352UA	NO	3939
5-YEAR REVOLVER	NO	3946
5 YR MUTLI-CCY LC FACILITY	NO	3947
5 YEAR REVOLVER	NO	3951
REVOLVER	NO	3955
TERM LOAN	YES	3956
TERM LOAN B	YES	3963
TERM LOAN B	YES	3964
TRANCHE A CREDIT LINKED DEP	#N/A	3994
RC & REIMBUSEMENT	NO	4014
INITIAL TERM LOAN	YES	4015
REVOLVER	NO	4028
5 YEAR REVOLVER	NO	4063
GLOBAL REVOLVING LOANS	NO	4064
TRANCHE B-1 TERM LOAN	YES	4065
5-YEAR REVOLVER	NO	4067
5 YR MULTI-CURRENCY REVOLVER	NO	4069
5YR REVOLVER	NO	4087
5-YEAR REVOLVER	NO	4088
5 YEAR REVOLVING CREDIT	NO	4092
5-YEAR REVOLVER	NO	4126
5 YEAR REVOLVER	NO	4151
5 YEAR REVOLVER (A&R)	NO	4159
5 YEAR REVOLVER	NO	4163
5 YEAR REVOLVER	NO	4168
REVOLVER	NO	4180
REVOLVING CREDIT FACILITY	NO	4194
CREDITOR TRUST AGREEMENT	NO	4195
L/C FACILITY	NO	4197
5-YEAR TRANCHE 1 COMMITMENT	NO	4203
N788UA	NO	4243
5 YEAR MULTI-CURRENCY RC	NO	4245
MULTI-CCY REVOLVER	NO	4252
GBP TERM A LOAN	YES	4253
EURO TERM B LOAN	YES	4276
5-YEAR REVOLVER	NO	4278
5-YEAR REVOLVER	NO	4279
REVOLVING CREDIT	NO	4286
TRADE CLAIM 06431	NO	4287
5 YEAR REVOLVER	NO	4307
5 YEAR REVOLVER	NO	4309
5 YEAR REVOLVER	NO	4326
CANADIAN TERM C LOAN	YES	4350
6 YR MULTI CCY REVOLVER	NO	4365
5 YEAR REVOLVER	NO	4372
5-YEAR REVOLVER	NO	4373
5 YEAR REVOLVING CREDIT	NO	4378
AT&T CLAIM	NO	4401
TERM LOAN	YES	4416
SENIOR SECURED REVOLVER	NO	4418
SYNTHETIC LETTER OF CREDIT FAC	#N/A	4441
5-YR REVOLVER	NO	4443
6 YEAR REVOLVER	NO	4444
$410MM U.S. RCF WT. L/CS	NO	4447
$350 MULTI-CURRENCY EURO RCF	NO	4456
US SECURED TRANCHE	NO	4458
REVOLVER	NO	4459
TRANCHE A	YES	4465
TRANCHE B	YES	4469
5-YEAR MULTICURRENCY REVOLVER	NO	4470
2.5BN SENIOR CREDIT FACILITY	NO	4471

4/15/10	07/26/09	USD	1.0718	64,887,789				0.0
4/15/10	07/29/09	USD	1.0800	108,453,948			55	0.0
4/29/10	07/27/09	USD	1.0751	30,000,000	10		45	10.0
5/3/10	07/27/09	USD	1.0751	10,000,000	50		200	50.0
4/28/11	08/04/09	USD	1.0981			5,188,075	175	175.0
4/28/10	08/07/09	USD	1.1047	5,851,550	50	6,148,450	125	88.4
6/30/11	03/11/10	USD	1.6964	4,130,382		2,233,255		0.0
5/24/10	08/04/09	USD	1.0964					0.0
#N/A	04/18/10	#N/A	1.8000		#DIV/0!		#DIV/0!	0.0
5/18/10	08/19/09	USD	1.1392	75,000,000	5		20	5.0
5/31/10	#N/A	USD	#N/A	22,000,000				0.0
7/12/13	08/16/09	USD	1.1293	29,692,300		307,700		0.0
1/20/10	08/24/09	USD	1.1507			12,070,776		0.0
1/20/10	07/07/11	USD	3.0214	35,933		10,300,000		0.0
6/28/12	12/04/10	USD	4.0000	30,000,000				0.0
6/22/10	06/06/09	USD	0.9353	85,040,541		114,959,459	9	5.2
6/10/10	11/22/10	USD	2.3984	60,000,000			22	0.0
6/10/10	09/06/09	USD	1.1868	10,000,000	50		100	50.0
6/11/12	08/30/09	USD	1.1671			10,072,070	75	75.0
6/30/11	08/30/09	USD	1.1671		50	33,750,000	725	725.0
1/15/12	11/12/10	USD	2.3704			1,239,585	50	50.0
1/15/12	06/30/09	USD	1.0000			747,347	50	50.0
6/30/10	08/15/10	USD	2.1271	11,960,000		2,040,000	175	25.5
7/7/12	08/15/10	USD	2.1271	469		2,890,204	725	724.9
7/7/11	09/11/09	USD	1.2000	4,893,178		1,981,822	625	180.2
7/14/10	11/27/10	USD	2.4132	99,217,376		782,624		0.0
6/30/11	04/22/10	USD	1.8115	855,987	50	1,019,013	25	36.4
6/30/12	09/19/09	USD	1.2230			1,985,000	50	50.0
7/25/10	04/18/10	USD	1.8000	5,000,000				0.0
7/26/12	11/23/10	USD	2.4016	24,024,000		3,976,000		0.0
7/27/10	09/26/09	USD	1.2411					0.0
7/28/10	12/09/10	USD	2.4444	20,291,989	38	1,974,677		34.6
8/18/10	09/27/09	USD	1.2444	31,339,814		31,993,520		0.0
8/12/10	09/27/09	USD	1.2460	6,899,228	50	3,100,772	75	57.8
8/10/10	10/10/09	USD	1.2805	37,500,000				0.0
8/10/10	10/06/09	USD	1.2707	12,500,000				0.0
11/9/12	10/05/09	USD	1.2674	49,996,532		34,003,468		0.0
8/15/12	10/05/09	USD	1.2674	13,647,311		18,352,689		0.0
8/17/12	02/10/11	USD	2.6186		15			0.0
6/22/09	12/21/10	USD	2.4773	5,000,000	50		225	50.0
6/23/10	12/22/10	USD	2.4805			29,032,967		0.0
12/31/16	06/22/09	USD	0.9781	(4,543)		5,700,000		0.0
8/31/10	09/06/09	USD	1.1885	216,667	30		13	30.0
12/31/16	08/06/13	USD	5.1058			927,243		0.0
10/28/10	10/18/09	USD	1.3019	83,216,508		16,783,492		0.0
10/13/11	08/06/13	USD	5.1058	7,940,059		7,175,728		0.0
10/13/11	11/22/09	GBP	1.3973			1,597,954		0.0
10/13/11	06/20/10	EUR	1.9726			6,541,627		0.0
11/4/10	06/20/10	USD	1.9726	10,849,529		67,138		0.0
11/4/10	06/20/10	USD	1.9726	4,208,520		13,374,813		0.0
9/30/08	11/26/09	USD	1.4088	3,459,221	38	6,540,779	75	62.2
1/9/20	11/26/09	USD	1.4088			10,000,000		0.0
9/30/10	09/30/08	USD	0.2521	20,803,441		19,196,559	21	10.1
10/6/10	05/31/15	USD	6.9205	9,017,840	50	3,982,160	200	95.9
10/14/10	11/05/09	USD	1.3512	87,500,000				0.0
10/13/11	11/08/09	CAD	1.3611			2,466,860		0.0
10/12/11	11/13/09	USD	1.3742	4,524,510		475,490	75	7.1
10/20/10	06/20/10	USD	1.9726	105,000,000				0.0
10/21/10	06/19/10	USD	1.9710	42,500,000			27	0.0
10/21/10	11/17/09	USD	1.3841	60,000,000			163	0.0
12/31/10	11/17/09	USD	1.3858	4,141		9,680,000		0.0
10/31/12	11/17/09	USD	1.3858	(2,764)		1,650,000	100	100.2
10/31/11	12/30/09	USD	1.5025	10,200,000	38		75	38.0
10/31/12	02/05/11	USD	2.6038	231		887,000	200	199.9
12/21/11	06/30/10	USD	2.0022	6,704,916	25	45,084		24.8
11/23/11	02/05/11	USD	2.6038	14,139,368	50	860,632	125	54.3
5/15/11	07/31/10	USD	2.0860	10,356,806	38	6,643,194	50	42.7
5/15/11	07/14/10	USD	2.0400	17,659,296	38	7,590,704	25	34.1
7/20/11	03/21/10	USD	1.7244	6,500,000			150	0.0
11/22/11	03/21/10	USD	1.7244	4,608,358	50	3,391,642	150	92.4
9/27/10	04/30/10	USD	1.8329	206,108	25			25.0
9/27/10	07/14/10	USD	2.0384	47,893	25	4,746,000		0.2
11/14/12	11/03/09	USD	1.3463	10,000,000			27	0.0
9/30/11	11/03/09	USD	1.3463	105,767,205		2,232,795		0.0

280	280	A-	A-	8.7	289	NOT TESTED	NOT TESTED
280	280	BB	BB	75.0	355	NOT TESTED	NOT TESTED
280	290	BBB+	BBB+	8.8	289	NOT TESTED	NOT TESTED
280	330	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	455	BBB+	BBB+	8.8	289	100.02	100.00
280	368	B	B	50.0	330	100.00	100.00
280	280	B	B	50.0	330	100.00	100.00
280	280	B	B	50.0	330	NOT TESTED	NOT TESTED
#N/A	#N/A	BB+	BB+	100.0	#N/A	NOT TESTED	NOT TESTED
280	285	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	AA	AA	3.3	283	100.02	100.02
280	280	AAA	AAA	1.8	282	99.98	99.98
280	280	BBB	BBB	55.0	336	98.44	98.44
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	285	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	A-	A-	8.7	289	NOT TESTED	NOT TESTED
280	330	A-	A-	8.7	289	NOT TESTED	NOT TESTED
280	355	A-	A-	8.7	289	99.90	99.90
280	1,005	B-	B-	100.0	380	99.42	99.42
280	330	B	B	475.0	756	93.60	93.60
280	330	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	306	BB	BB	400.0	681	95.12	95.12
280	1,005	BB	BB	400.0	681	95.12	95.12
280	460	BB-	BB-	450.0	731	95.21	95.21
280	280	B-	B-	481.3	762	107.43	107.43
280	316	B-	B-	481.3	762	95.47	95.47
280	330	BB+	BB+	350.0	631	96.06	96.06
280	280	BB+	BB+	100.0	380	NOT TESTED	NOT TESTED
280	280	BB+	BB+	350.0	631	95.60	95.60
280	280	A	A	8.5	289	NOT TESTED	NOT TESTED
280	315	BBB-	BBB-	320.0	601	93.03	93.03
280	280	AAA	AAA	1.8	282	99.98	99.98
280	338	BB	BB	400.0	681	95.75	95.75
280	280	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	280	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	280	BBB-	BBB-	9.2	289	99.88	99.88
280	280	BBB-	BBB-	9.2	289	99.88	99.88
280	280	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	330	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	280	BB+	BB+	100.0	380	97.66	97.66
280	280	B+	B+	0.0	280	100.48	100.00
280	310	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	481.3	762	79.96	79.96
280	280	BB-	BB-	25.0	305	100.06	100.00
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
580	580	BBB-	BBB-	320.0	601	95.92	95.92
496	496	BB+	BB+	350.0	631	94.22	94.22
280	280	BB+	BB+	350.0	945	95.15	95.15
280	280	BB+	BB+	350.0	846	95.10	95.10
280	342	BBB	BBB	55.0	336	99.57	99.57
280	280	BBB	BBB	55.0	336	99.70	99.70
280	290	BB+	BB+	341.7	623	99.43	99.43
280	376	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	A	A	8.5	289	NOT TESTED	NOT TESTED
334	334	NR	NR	481.3	762	95.40	95.40
280	287	A+	A+	6.8	287	99.92	99.92
280	280	BB+	BB+	100.0	380	NOT TESTED	NOT TESTED
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	280	BBB-	BBB-	9.2	289	NOT TESTED	NOT TESTED
280	280	BBB+	BBB+	8.8	289	99.88	99.88
280	380	BBB-	BBB-	9.2	289	99.87	99.87
280	318	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	480	B+	B+	0.0	280	100.00	100.00
280	305	B+	B+	0.0	280	100.73	100.00
280	334	B+	B+	0.0	280	100.00	100.00
280	323	NR	NR	481.3	762	91.40	91.40
280	314	BB-	BB-	450.0	731	92.72	92.72
280	280	BB	BB	75.0	355	NOT TESTED	NOT TESTED
280	372	BB-	BB-	450.0	731	94.60	94.60
280	305	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	280	B+	B+	462.5	743	94.15	94.15
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	481.3	762	95.21	95.21

84.0000
94.0000
99.3000
99.4000
98.5000
86.0000
94.0000
91.5000
92.0000
98.7500
#N/A
99.7000
99.2500
98.2500
0.3000
0.3000
98.5000
98.0000
99.4000
87.0000
80.5000
103.0000
98.5000
98.5000
98.5000
91.0000
82.5000
98.5000
96.0000
99.2500
99.0000
97.0000
99.0000
93.8750
99.0000
92.0000
98.5000
99.0000
97.1250
98.0000
98.0000
95.0000
4.0000
1.6000
97.5000
0.5000
97.5000
98.7500
99.0000
99.0000
98.2500
98.5000
98.0000
2.2000
98.3750
95.5000
94.5000
99.0000
94.0000
91.7500
99.2500
96.1250
0.5000
97.0000
90.2500
97.0000
91.0000
90.0000
96.0000
96.0000
79.5000
84.0000
97.0000
97.0000

[redacted]

TERM LOAN	YES	4472
REVOLVING CREDIT	NO	4486
TRADE CLAIM # 185	NO	4488
REVOLVER	NO	4490
286.5M TERM B EURO	YES	4496
CLASS 4 CLAIM	NO	4499
6-YR MULTI-CCY REVOLVER	NO	4503
5-YEAR REVOLVER	NO	4520
6-YR U.S. DOLLAR REVOLVER	NO	4521
TRANCHE C TERM LOAN FACILITY	YES	4525
5YR- MULTI-CURR CREDIT FAC.	NO	4528
5-YEAR REVOLVER	NO	4537
5YR REVOLVER	NO	4538
5YR-REVOLVER	NO	4549
TERM LOAN FIRST LIEN COLLATERA	YES	4550
5-YEAR REVOLVER	NO	4552
5 YEAR REVOLVER	NO	4556
CLAIM 035504	NO	4558
5-YEAR REVOLVER	NO	4564
US FACILITY COMMITMENT	NO	4565
TRANCHE B TERM LOAN	YES	4572
5-YEAR REVOLVER	NO	4576
1ST LIEN - 1.5BN RCF	NO	4589
1ST LIEN - 5.0BN TERM LOAN B	YES	4592
FORTRESS	NO	4597
#N/A	#N/A	4598
REVOLVER	NO	4604
5 YEAR MULI-CCY REVOLVER	NO	4612
CREDIT LINKED LC FACILITY	NO	4628
PRE-DISTRIBUTION	NO	4641
FRENCH TERM LOAN A	YES	4643
SIX YEAR REVOLVER	NO	4644
TERM LOAN	YES	4657
LOANS	YES	4676
TERM LOAN B	YES	4707
7YR TERM LOAN	YES	4709
CREDIT-LINKED DEPOSIT	NO	4829
TERM LOAN	YES	4830
REVOLVER	NO	4834
5-YR MULTI-CCY REVOLVER	NO	4849
5-YR REVOLVER	NO	4850
5-YR REVOLVER	NO	4856
CALYON CLM 39914 N597UA	NO	4861
N368UA-DEFICIANCY CLAIM	NO	4872
TRADE CLAIM #99164	NO	4874
TRADE CLAIM #99165	NO	4875
TRADE CLAIM #99166	NO	4876
TRADE CLAIM #99167	NO	4877
CURR LEV B REVOLVER	#N/A	4881
REVOLVING CREDIT	NO	4882
STUB SHARES-LITIGATION TRUST	NO	4894
STUB SHARES - LITIGATION TRUST	NO	4895
STUB SHARES - LITIGATION TRUST	NO	4896
BOEING 777-222-DEFICIANCY CLAI	NO	4900
PRATT CLAIM	NO	4901
4YR MULTI-CCY REVOLVER	NO	4905
5YR MULTI-CCY REVOLVER	NO	4906
CARGILL	NO	4936
364 ABN AMRO CLAIM	NO	4938
LT ABN AMOR CLAIM	NO	4939
REVOLVING CREDIT	NO	4952
TRANCHE A-1 TERM LOAN	YES	4953
PRATT & WHIT	NO	4954
5-YR REVOLVER	NO	4968
5 YEAR REVOLVER	NO	4969
5YR-RCF	NO	4970
DOLLAR DELAYED DRAW TL	YES	4974
DOLLAR REVOLVING CREDIT	NO	4975
TRANCHE A TERM LOAN	YES	4976
5-YR REVOLVER	NO	4985
5-YR US TERM LOAN	YES	4996
5-YR JAPANESE REVOLVER	NO	5000
5-YR JAPANESE TERM LOAN	YES	5001
MULTI-CCY REVOLVING CREDIT	NO	5011

12/15/10	02/13/11	USD		2.6268			523,105		0.0
12/15/09	06/12/10	USD		1.9512	21,528,000		4,472,000	175	30.1
12/31/16	12/20/09	USD		1.4762			50,000,000		0.0
5/24/11	05/15/09	USD		0.8762	8,300,000	50	16,700,000	50	50.0
11/15/12	08/06/13	EUR		5.1058			6,860,000	75	75.0
11/21/16	03/26/10	USD		1.7392	(13,740)		10,400,000		0.0
12/1/11	02/14/11	USD		2.6285	25,581,395	38		75	38.0
12/19/10	07/13/13	USD		5.0400				13	0.0
12/1/11	07/19/10	USD		2.0532	22,856,736		1,561,869	75	4.8
2/26/13	12/23/09	USD		1.4827		50	2,180,448	100	100.0
12/29/10	07/19/10	USD		2.0532	32,627,806		2,372,194	35	2.4
11/6/10	12/29/09	USD		1.4992	14,323,636		3,403,636		0.0
12/9/10	11/27/09	USD		1.4121	22,657,001	11	199,999		10.9
12/9/10	12/17/09	USD		1.4663	16,728,926	15	414,074		14.6
4/26/13	12/17/09	USD		1.4663			13,561,416	175	175.0
12/16/10	05/22/11	USD		2.8948	13,527,241	25	18,472,759	125	82.7
12/16/11	12/21/09	USD		1.4778				27	0.0
12/31/16	07/28/10	USD		2.0778			9,731,690		0.0
11/6/10	08/06/13	USD		5.1058	33,881,818		4,300,000		0.0
2/15/12	11/27/09	USD		1.4121	12,479,016		2,520,984	25	4.2
12/21/12	09/03/10	USD		2.1781				100	0.0
12/16/10	12/21/09	USD		1.4778	200,000,000				0.0
12/20/10	12/23/09	USD		1.4844	1,280,473		633,000	100	33.1
12/20/12	03/07/11	USD		2.6860			7,569,072	75	75.0
12/12/10	12/19/09	USD		1.4712			6,922,843		0.0
#N/A	#N/A	#N/A		#N/A		#DIV/0!		#DIV/0!	0.0
12/14/10	12/20/09	USD		1.4745	35,636,049		12,500,315	50	13.0
12/30/10	12/29/09	USD		1.5008	8,920,000	50		150	50.0
12/21/12	09/06/09	USD		1.1885				175	0.0
6/23/10	12/23/09	USD		1.4844			2,500,000		0.0
12/20/10	08/08/10	EUR		2.1074			7,265,283	75	75.0
1/3/12	03/15/11	USD		2.7090	38,457,649	25	6,542,351	75	32.3
1/3/13	05/25/09	USD		0.9025			3,978,812	75	75.0
12/31/09	12/05/10	USD		2.4329		50	18,500,000	750	750.0
7/19/12	04/02/11	USD		2.7567			3,006,164	425	425.0
2/1/13	04/02/11	USD		2.7567	13,584		1,326,188	50	49.5
2/1/13	06/05/09	USD		0.9337			656,271	50	50.0
1/19/10	01/18/09	USD		0.5534			4,918,848	225	225.0
1/18/09	01/28/10	USD		1.5814	(28,996)		64,449,745	225	225.1
2/17/11	01/27/10	USD		1.5781	66,000,000		34,000,000		0.0
2/15/11	09/26/09	USD		1.2427	122,190,000		2,810,000	27	0.6
2/8/11	01/22/10	USD		1.5666	74,383,333		616,667		0.0
12/31/10	12/30/09	USD		1.5025	(803)		3,760,000		0.0
11/23/10	12/07/09	USD		1.4400			14,763,746		0.0
5/14/11	03/20/10	USD		1.7227			11,475,440		0.0
5/14/11	03/20/10	USD		1.7227	(5,000)		5,870,000		0.0
5/14/11	03/20/10	USD		1.7227			1,288,000		0.0
5/14/11	03/20/10	USD		1.7227	(2,617)		4,310,000		0.0
12/23/10	12/25/09	USD		1.4893	3,214,286	50	4,285,714	250	164.3
2/28/12	09/10/10	USD		2.1995	6,813,773		9,686,227		0.0
12/23/10	12/25/09	USD		1.4893	(15,000)		103,899,000		0.0
12/23/10	12/25/09	USD		1.4893			21,070,174		0.0
12/31/10	12/30/09	USD		1.5025			51,766,578		0.0
1/2/08	01/02/08	USD	-	0.4932			22,460,884		0.0
3/31/10	07/18/09	USD		1.0504			5,000,000	525	525.0
2/22/10	02/22/10	USD		0.9896	2,500,000				0.0
2/22/11	01/31/10	USD		1.5896	2,257,006		242,994		0.0
12/31/10	12/30/09	USD		1.5025			2,682,731		0.0
2/15/08	02/15/08	USD	-	0.3726			8,083,709	100	100.0
2/15/08	02/15/08	USD	-	0.3726	(3,108)		1,920,000	100	100.2
2/24/10	06/27/09	USD		1.6548	7,815,986		16,184,014		0.0
2/24/10	06/27/09	USD		1.6548	(4,211)		9,070,000		0.0
12/31/08	12/31/08	USD		0.5041			160,000,000		0.0
3/17/11	02/14/10	USD		1.6274	12,058,747		7,941,253		0.0
2/28/11	02/03/10	USD		1.5995	18,000,000				0.0
2/28/11	02/03/10	USD		1.5995	57,314,927		5,685,073	29	2.6
3/3/11	02/05/10	USD		1.6044	(24,602)		17,000,000		0.0
3/3/11	02/05/10	USD		1.6044	5,075,873	15	8,671,284		5.5
3/3/11	02/05/10	USD		1.6044			17,142,857		0.0
3/10/11	02/09/10	USD		1.6159	15,100,206		14,899,794	5	2.5
3/23/11	02/17/10	USD		1.6373			15,000,000		0.0
3/23/11	02/17/10	USD		1.6373	29,300,000		20,700,000		0.0
3/23/11	02/17/10	USD		1.6373	105,134		24,894,866	68	67.7
3/3/11	02/05/10	USD		1.6044	11,418,206	15	2,691,779		12.1

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0042096

280	280	BBB+	BBB+	8.8	289	99.79	99.79
280	310	A-	A-	35.3	316	99.34	99.34
280	280	BB+	BB+	350.0	631	97.57	97.57
280	330	BB+	BB+	341.7	623	97.19	95.31
496	571	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	318	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	285	BB+	BB+	100.0	380	98.79	98.79
280	380	BB	BB	200.0	480	NOT TESTED	NOT TESTED
280	282	BB+	BB+	350.0	631	93.55	93.55
280	280	BBB	BBB	55.0	336	99.24	99.24
280	291	BBB-	BBB-	320.0	601	95.76	95.76
280	295	BBB-	BBB-	320.0	601	95.73	95.73
280	455	BB+	BB+	350.0	631	95.40	95.40
280	363	B+	B+	462.5	743	92.62	92.62
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BBB+	BBB+	8.8	289	99.83	99.83
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	284	BBB	BBB	55.0	336	99.31	99.31
280	280	BB+	BB+	100.0	380	NOT TESTED	NOT TESTED
280	280	BBB+	BBB+	8.8	289	NOT TESTED	NOT TESTED
280	313	BB+	BB+	350.0	631	96.03	96.03
280	355	BB+	BB+	350.0	631	95.73	95.73
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	293	BB	BB	400.0	681	95.09	95.09
280	330	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BB+	BB+	350.0	846	97.61	97.61
496	571	BB	BB	400.0	681	93.17	93.17
280	312	BB	BB	400.0	681	94.51	94.51
280	355	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	1,030	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	705	BB	BB	400.0	681	93.81	93.81
280	329	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	330	NR	NR	425.0	706	99.11	99.11
280	505	NR	NR	425.0	706	99.46	99.46
280	505	BBB+	BBB+	38.3	319	99.60	99.60
280	280	BBB+	BBB+	38.3	319	99.42	99.42
280	281	#N/A	#N/A	481.3	762	95.07	95.07
280	280	A+	A+	6.8	287	99.91	99.91
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	444	B	B	50.0	330	100.00	100.00
280	280	BB-	BB-	450.0	731	93.31	93.31
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BB-	BB-	450.0	731	93.76	93.76
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	805	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	A	A	8.5	289	NOT TESTED	NOT TESTED
280	280	A	A	17.7	299	99.75	99.75
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	380	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	380	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BB+	BB+	350.0	631	95.90	95.90
280	280	BB-	BB-	450.0	731	94.87	94.87
280	280	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BBB	BBB	55.0	336	99.40	99.40
280	280	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	283	BBB	BBB	55.0	336	99.22	99.22
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	286	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	282	A+	A+	18.0	299	99.90	99.90
280	280	BBB-	BBB-	320.0	601	96.13	96.13
280	280	BBB-	BBB-	320.0	601	95.39	95.39
280	348	BBB-	BBB-	320.0	601	96.15	96.15
280	292	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED

97.7500
98.5000
94.7500
96.0000
2.2000
96.0000
97.5000
1.6000
93.2500
95.0000
93.0000
98.5000
99.5000
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0.3000
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99.0000
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97.0000
97.0000
97.0000
98.0000
67.5000
65.5000
67.5000
97.0000

[redacted]

MULTI-CCY DELAYED DRAW TL	YES	5012
REVOLVER	NO	5014
5YR REVOLVER	NO	5016
ZEPH CIBC	NO	5017
5YR - RCF	NO	5033
5YR REVOLVER	NO	5048
5YR REVOLVER	NO	5052
5YR REVOLVER	NO	5054
CARADM	NO	5059
INCREMENTAL TERM LOAN	YES	5060
FIRST LIEN REVOLVING CREDIT	NO	5086
TRANCHE B TERM LOAN	YES	5088
5-YR TERM LOAN	YES	5094
5YR - RCF	NO	5098
REVOLVER	NO	5119
TERM LOAN	YES	5122
DELAY DRAW TERM LOAN	YES	5124
INITIAL TERM LOAN	YES	5178
DOMESTIC REVOLVER	NO	5179
FOREIGN REVOLVER	NO	5191
1.5BN 5YR -RCF	NO	5192
LIQUIDATING TRUST	NO	5208
5YR RCF	NO	5209
5YR REVOLVER	NO	5226
6YR TERM B DELAYED DRAW PROJEC	YES	5243
5 YEAR REVOLVER	NO	5245
5 YEAR REVOLVER	NO	5255
5 YEAR REVOLVER	NO	5291
TERM LOAN	YES	5296
5YR RCF	NO	5311
REVOLVER	NO	5339
7YR TERM LOAN	YES	5343
TRANCHE B TERM LOAN	YES	5360
REVOLVER	NO	5361
7YR TERM B FUNDED PROJECT	YES	5362
REVOLVING CREDIT	NO	5363
TERM LOAN	YES	5364
3YR REVOLVER	NO	5365
MBIA CLAIM	NO	5367
TRANCHE A	YES	5370
5YR UNSECURED REVOLVER	NO	5371
ADDITIONAL TERM B-2	#N/A	5374
5YR REVOVLER	NO	5377
5 YEAR REVOLVING CREDIT	NO	5380
MULTI-CCY REVOLVING CREDIT	NO	5402
TRANCHE A TERM LOAN (AUD)	YES	5409
TRANCHE C TERM LOANS (CAD)	YES	5414
6 YEAR REVOLVING CREDIT	NO	5415
REVOLVING CREDIT	NO	5417
REVOLVER - 5YR	NO	5418
TERM LOAN B	YES	5420
5-YR REVOLVER	NO	5431
5-YR REVOLVER	NO	5441
ENRON ALLOWED CLAIM 11189	NO	5455
REVOLVER	NO	5485
STUB SHARES/LITIGATION TRUST	NO	5501
4YR REVOLVER	NO	5508
USD TRANCHE	NO	5513
5-YR MULTICCY REVOLVER	NO	5525
5-YR REVOLVER	NO	5534
5-YR MULTICCY COMMITMENT	NO	5535
5YR REVOLVER	NO	5538
REVOLVING CREDIT	NO	5545
CREDITOR TRUST	NO	5582
MBIA MORTGAGE CLAIM	NO	5588
MBIA LEVERAGE LEASE	NO	5615
REVOLVER	NO	5667
REVOLVER	NO	5676
RENEWED REVOLVER	NO	5677
AMERENENERGY RESOURCES GEN CO	NO	5679
MULTI-CURRENCY TRANCHE	NO	5682
5-YR DOLLAR COMMITMENT	NO	5683
TRANCHE A TERM FACILITY	YES	5689
REVOLVING CREDIT	NO	5701

3/3/11	02/05/10	USD	1.6044			13,024,602		0.0
3/10/12	09/17/10	USD	2.2175	10,000,000	50		125	50.0
3/14/11	02/12/10	USD	1.6225	50,000,000				0.0
11/28/10	12/10/09	USD	1.4482	7,201,133		39,401,133	400	338.2
3/22/11	02/17/10	USD	1.6356	57,687,500			19	0.0
3/30/11	12/30/09	USD	1.5025	23,431,006		180,106	15	0.1
4/6/11	12/30/09	USD	1.5025	42,430,500		69,500	23	0.0
3/30/11	02/21/10	USD	1.6488	14,166,667			15	0.0
12/31/10	02/26/10	USD	1.6603			307,570		0.0
2/24/12	02/21/10	USD	1.6488			1,000,000	175	175.0
3/30/11	12/30/09	USD	1.5025	10,654,041		3,595,959	25	6.3
3/31/13	02/21/10	USD	1.6488			6,500,000	138	138.0
4/4/11	05/07/11	USD	2.8521			9,250,000		0.0
5/3/11	02/24/10	USD	1.6570	42,652,097		1,347,903		0.0
3/31/12	03/14/10	USD	1.7047	3,400,000	38		75	38.0
3/31/13	09/30/10	USD	2.2521	365		718,000	125	124.9
4/3/13	05/07/11	USD	2.8521	4,375	150	1,739,062	100	100.1
4/3/13	05/08/11	USD	2.8570			306,901	200	200.0
4/11/11	05/08/11	USD	2.8570	1,152,222	38	1,570,000	200	131.4
4/11/11	03/01/10	USD	1.6685	8,854,344		90,100	125	1.3
4/6/12	03/01/10	USD	1.6685	46,500,000	9			9.0
12/31/15	10/03/10	USD	2.2619	4,525		2,790,000		0.0
3/30/11	12/30/12	USD	4.5041		9			0.0
5/26/11	02/21/10	USD	1.6488	5,440,000	50	9,960,000	175	130.8
5/26/12	03/28/10	USD	1.7425	(67)	138	489,000	175	175.0
9/25/12	11/02/10	USD	2.3441	6,115,394	18	1,384,606		14.7
4/28/11	04/28/11	USD	0.5000	40,355,843		644,157		0.0
4/24/11	03/11/10	USD	1.6964		10			0.0
4/19/12	03/08/10	USD	1.6899			1,222,845	125	125.0
4/25/12	10/11/10	USD	2.2833	45,000,000			15	0.0
2/8/11	10/15/10	USD	2.2932	1,608,000		392,000	50	9.8
4/28/13	01/22/10	USD	1.5666			34,810,354	100	100.0
4/28/13	05/23/11	USD	2.8981			5,760,080	100	100.0
7/28/11	05/23/11	USD	2.8981	8,740,000	50	760,000	125	56.0
5/23/13	05/04/10	USD	1.8460			1,361,067	175	175.0
5/2/11	05/02/11	USD	0.9000	3,453,275		3,546,725	125	63.3
5/2/13	03/13/10	USD	1.7030				200	0.0
5/1/12	05/26/11	USD	2.9047	68,693,333		1,306,667	75	1.4
12/31/08	03/18/10	USD	1.7162			9,500,000		0.0
5/3/11	10/18/10	USD	2.3030	2,990,000		2,010,000		0.0
5/10/11	12/31/08	USD	0.5041					0.0
2/8/12	03/14/10	USD	1.7047	2,551		997,449	50	49.9
5/12/11	03/18/10	USD	1.7162	107,000,000			19	0.0
5/25/12	08/29/10	USD	2.1666					0.0
6/14/12	03/19/10	USD	1.7195	24,329,620	20	7,920,380	75	33.5
6/14/12	11/02/10	AUD	2.3425			8,250,000	75	75.0
6/14/12	11/14/10	CAD	2.3753			4,012,681	75	75.0
6/15/12	11/14/10	USD	2.3753	30,848,012	38	5,401,988	175	58.4
5/22/11	11/14/10	USD	2.3753	23,609,657		402,308		0.0
5/26/11	11/14/10	USD	2.3770	16,918,597	50	881,403	275	61.1
5/26/13	03/25/10	USD	1.7359				100	0.0
5/31/11	03/28/10	USD	1.7425	10,000,000			15	0.0
6/21/11	07/13/09	USD	1.0373		50	7,058,824	275	275.0
12/31/15	03/31/10	USD	1.7507			7,000,000		0.0
6/21/12	04/12/10	USD	1.7852	13,020,000	38	14,480,000	75	57.5
12/9/10	12/30/12	USD	4.5041			5,000,000		0.0
6/28/10	11/18/10	USD	2.3868	33,400,854		1,599,146		0.0
6/29/10	12/17/09	USD	1.4663	5,256,856		8,460,421	(13)	(8.0)
6/23/11	09/09/09	USD	1.1967	27,085,816		8,628,469	125	30.2
6/28/12	09/10/09	USD	1.1984	250,000,000			10	0.0
6/28/11	04/13/10	USD	1.7885	13,884,811		24,115,189		0.0
6/22/12	11/22/10	USD	2.3984	71,588,658		3,411,342		0.0
6/23/12	04/16/10	USD	1.7967	15,314,297		1,685,703	50	5.0
5/4/10	11/18/10	USD	2.3885	(131)		1,809,869		0.0
6/21/10	11/19/10	USD	2.3901	(1,168)		10,678,334		0.0
6/21/09	08/07/09	USD	1.1063	5,916		5,310,000		0.0
7/12/12	05/09/10	USD	1.8575	4,480,262	50	1,019,738	150	68.5
7/20/12	09/05/09	USD	1.1852	7,188,427	50	1,811,573	125	65.1
7/3/12	06/21/09	USD	0.9753	20,519,817	25	244,599	150	26.5
1/14/10	11/30/10	USD	2.4214			8,400,000	38	38.0
6/29/10	12/05/10	USD	2.4345	2,739,938		3,542,785	(13)	(7.3)
6/28/11	11/25/10	USD	2.4066	8,347,231		48,652,769		0.0
7/13/11	01/14/10	USD	1.5425			12,063,158	50	50.0
7/13/11	09/10/09	USD	1.1984	25,081,408	38	12,251,925	50	41.9

280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	330	B	B	50.0	330	NOT TESTED	NOT TESTED
280	280	A	A	8.5	289	NOT TESTED	NOT TESTED
280	618	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	A	A	8.5	289	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	475.0	756	97.91	97.91
280	280	#N/A	#N/A	475.0	756	101.74	100.00
280	280	A-	A-	8.7	289	NOT TESTED	NOT TESTED
280	280	BBB+	BBB+	38.3	319	99.38	99.38
280	455	A-	A-	8.7	289	99.87	99.87
280	286	NR	NR	481.3	762	93.30	93.30
280	418	B	B	475.0	756	93.54	93.54
280	280	BB	BB	400.0	681	93.30	93.30
280	280	A	A	17.7	299	100.03	100.03
280	318	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	405	B+	B+	0.0	280	100.82	100.00
280	380	B+	B+	462.5	743	93.98	93.98
280	480	BB+	BB+	400.0	681	94.88	94.88
280	411	BB+	BB+	400.0	681	94.88	94.88
280	281	B+	B+	462.5	743	94.65	94.65
280	289	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	280	BBB	BBB	9.0	289	100.00	100.00
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	411	BBB	BBB	9.0	289	99.85	99.85
280	455	BB-	BB-	450.0	731	95.37	95.37
280	295	BB-	BB-	450.0	731	95.23	95.23
280	280	NR	NR	358.4	638	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	405	BBB+	BBB+	8.8	289	99.86	99.86
280	280	BBB-	BBB-	9.2	289	NOT TESTED	NOT TESTED
280	290	A+	A+	6.8	287	99.87	99.87
280	380	BB	BB	400.0	681	94.35	94.35
280	380	B	B	475.0	756	92.95	92.95
280	336	B+	B+	462.5	743	93.26	93.26
280	455	BB-	BB-	25.0	305	100.44	100.00
280	343	BB-	BB-	397.2	677	NOT TESTED	NOT TESTED
280	280	B	B	50.0	330	NOT TESTED	NOT TESTED
280	281	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	350.0	631	95.26	95.26
280	280	BB+	BB+	350.0	631	92.62	92.62
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	330	B-	B-	481.3	762	93.16	93.16
280	280	BBB-	BBB-	9.2	289	NOT TESTED	NOT TESTED
280	280	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	314	BBB+	BBB+	8.8	289	99.86	99.86
778	853	A	A	8.5	289	99.83	99.83
334	409	BBB-	BBB-	320.0	601	93.93	93.93
280	338	BBB-	BBB-	320.0	1,102	95.25	95.25
280	280	BBB-	BBB-	320.0	665	94.98	94.98
280	341	B+	B+	462.5	743	91.34	91.34
280	280	BBB-	BBB-	9.2	289	NOT TESTED	NOT TESTED
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	555	#N/A	#N/A	#N/A	#N/A	99.75	99.75
280	280	A+	A+	6.8	287	99.90	99.90
280	337	B	B	475.0	756	98.34	98.34
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BB+	BB+	350.0	631	93.94	93.94
280	272	BB-	BB-	450.0	731	93.86	93.86
280	310	BBB-	BBB-	320.0	601	96.39	96.39
280	280	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	280	BB	BB	400.0	681	93.54	93.54
280	280	A+	A+	6.8	287	99.86	99.86
280	285	BBB	BBB	55.0	336	99.71	99.71
280	280	BBB+	BBB+	38.3	319	99.14	99.14
280	280	BB+	BB+	350.0	631	92.65	92.65
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	349	#N/A	#N/A	481.3	762	91.87	91.87
280	345	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	306	NA	NA	212.0	492	NOT TESTED	NOT TESTED
280	318	BB-	BB-	450.0	731	91.98	91.98
280	273	BB-	BB-	450.0	731	92.00	92.00
280	280	BB-	BB-	450.0	731	90.84	90.84
280	330	BBB-	BBB-	320.0	601	97.36	98.38
280	322	BBB	BBB	55.0	336	99.76	99.76

97.0000
89.0000
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[redacted]

LETTER OF CREDIT	NO	5705
5YR REVOLVER	NO	5721
6-YR REVOLVER	NO	5724
5 YEAR REVOLVER	NO	5731
5 YEAR REVOLVER	NO	5732
5YR REVOLVER	NO	5735
5-YR REVOLVER	NO	5741
5 YEAR US TRANCHE	YES	5742
5 YEAR REVOLVER	NO	5743
5 YEAR REVOLVING CREDIT	NO	5751
5 YR MULTI CCY REVOLVER	NO	5752
5 YEAR REVOLVING CREDIT	NO	5755
5-YR REVOLVER	NO	5756
LOAN FACILITY	YES	5765
LETTER OF CREDIT	NO	5766
TRADE CLAIM 12704	NO	5767
TRADE CLAIM 12707	NO	5773
TRADE CLAIM 9001	NO	5782
REVOLVER	NO	5795
REVOLVER	NO	5843
FIRST LIEN TERM	YES	5844
REVOLVER	NO	5845
SECOND LIEN TERM	YES	5850
TRANCHE A TERM LOAN	YES	5854
TRANCHE B TERM LOAN	YES	5857
REVOLVING CREDIT	NO	5858
SECOND LIEN TERM LOAN	YES	5859
CLM 6216	NO	5860
REVOLVER	NO	5861
REVOLVER	NO	5862
7YR TERM B LOAN	YES	5864
5 YEAR REVOLVER	NO	5868
REVOLVER	NO	5877
TERM LOAN	YES	5884
REVOLVER	NO	5924
TERM LOAN	YES	5933
TERM LOAN	YES	5934
PHMC INCREMENTAL TERM LOAN	YES	5953
ORIGINAL NAMM TERM LOAN	YES	5954
ORIGINAL MMM TERM LOAN	YES	5961
NEW NAMM TERM LOAN	YES	5966
REVOLVING CREDIT FACILITY	NO	5968
5 YEAR REVOLVER	NO	5976
5YR UNSECURED REVOLVER	NO	5977
CL 4 W/O S	NO	5978
REVOLVER	NO	5985
TRANCHE B COMMITMENT	#N/A	5992
REVOLVING CREDIT	NO	5994
DOLLAR REVOLVER	NO	5995
MULTI-CURRENCY REVOLVER	NO	5996
TRANCHE B DOLLAR TERM LOAN	YES	6003
POST-FIRST A&R SYNTHETIC LC	NO	6024
US DELAYED DRAW TERM LOAN	YES	6025
US FUNDED TERM LOAN	YES	6026
US REVOLVER	NO	6027
CAD TERM LOAN (CIT AGENT)	YES	6029
TERM LOAN	YES	6047
3 YEAR REVOLVER	NO	6048
USD 5-YR REVOLVER FACILITY	NO	6049
N611US CLAIM	NO	6050
5-YR REVOLVER	NO	6062
TERM LOAN B	YES	6108
FIVE-YEAR REVOLVER	NO	6158
REVOLVER	NO	6172
TERM LOAN	YES	6176
5-YR DOMESTIC REVOLVER	NO	6177
MULTICURRENCY REVOLVER	NO	6179
TERM LOAN	YES	6186
COMMITMENT	NO	6187
TERM LOAN	YES	6195
DELAYED DRAW TERM LOAN	YES	6217
REVOLVER	NO	6218
REVOLVING CREDIT	NO	6219
TRANCHE C TERM LOAN	YES	6220

6/30/09	04/16/10	USD	1.7967	400,000,000	5			5.0
8/12/12	04/25/10	USD	1.8214	15,000,000			35	0.0
7/3/12	04/25/10	USD	1.8214	29,855,702	38	1,243,988	150	42.5
7/6/13	06/30/09	USD	1.0000	13,911,976		1,088,024		0.0
7/6/13	12/19/10	USD	2.4723	5,000,000			12	0.0
7/6/13	11/25/10	USD	2.4066	40,000,000			20	0.0
7/7/12	07/04/11	USD	3.0115	35,000,000	7		20	7.0
7/21/11	07/04/11	USD	3.0115	100,000,000				0.0
7/13/11	07/04/11	USD	3.0115	42,500,000			10	0.0
7/26/11	11/27/10	USD	2.4132	127,257,143		40,600,000		0.0
7/26/11	04/30/10	USD	1.8345	24,160,201		70,839,799		0.0
7/26/11	07/10/08	USD	0.0274	3,544,210		5,140,000		0.0
7/12/11	04/25/10	USD	1.8214	410,000,000			15	0.0
7/13/09	05/03/10	USD	1.8427			9,514,574	300	300.0
8/4/11	05/03/10	USD	1.8427			13,331,103		0.0
7/18/12	05/03/10	USD	1.8427			6,000,000		0.0
7/18/17	04/25/10	USD	1.8197			4,000,000		0.0
7/18/12	02/11/09	USD	0.6214			1,347,583		0.0
10/17/10	05/09/10	USD	1.8575	3,558,108	38	1,441,892	100	55.9
3/1/11	12/04/10	USD	2.4312	5,780,017		9,219,983	100	61.5
7/21/13	12/04/13	USD	5.4329			31,585,664	525	525.0
7/21/12	12/04/10	USD	2.4312	2,642,857	50	13,000,000	525	444.7
1/21/14	11/15/09	USD	1.3792			28,284,049	1,699	1,699.0
6/30/10	02/04/10	USD	1.6011			4,086,126		0.0
7/27/11	07/13/11	USD	3.0362			10,202,240		0.0
7/31/09	12/06/10	USD	2.4362	5,000,000	50		425	50.0
7/31/12	10/31/11	USD	3.3386			4,000,000		0.0
7/18/12	09/11/09	USD	1.2000			723,843		0.0
11/16/12	05/04/10	USD	1.8444	34,603,866	25	15,396,134	25	25.0
8/1/12	02/22/09	USD	0.6510	13,319,333	38	2,514,000	75	43.9
8/1/13	12/12/10	USD	2.4526			2,000,000	75	75.0
12/12/12	12/04/10	USD	2.4312	17,400,000		21,100,000		0.0
8/6/11	02/15/11	USD	2.6301	8,656,343		8,843,657	350	176.9
8/6/12	12/12/10	USD	2.4542			1,480,214	350	350.0
8/10/09	03/02/11	USD	2.6729	3,960,000	75	1,540,000	275	131.0
8/10/09	05/10/10	USD	1.8608			6,800,000	300	300.0
8/10/09	12/15/10	USD	2.4625			7,500,000	50	50.0
8/22/11	02/28/09	USD	0.6674			8,861,337	550	550.0
8/22/11	02/28/09	USD	0.6674			2,894,463	550	550.0
8/22/11	02/28/09	USD	0.6674			10,812,801	550	550.0
8/22/11	05/19/10	USD	1.8871	(3,707)		1,610,000	550	551.3
9/15/11	05/19/10	USD	1.8871	11,813,767	20	5,130,347		13.9
8/15/11	05/19/10	USD	1.8871	2,464,401	38	32,535,599	100	95.6
8/24/12	05/19/10	USD	1.8871	13,634,042		36,365,958		0.0
8/15/12	05/19/10	USD	1.8871			22,000,000		0.0
7/19/17	06/03/10	USD	1.9266			621,974	350	350.0
7/19/12	05/15/10	USD	1.8756				425	0.0
6/23/12	12/26/10	USD	2.4921	4,963,100		36,900	50	0.4
8/23/12	12/21/10	USD	2.4773	19,638,344	50		150	50.0
8/23/12	12/04/13	USD	5.4345	8,390,202		1,972,000	150	28.5
8/23/13	12/05/10	USD	2.4329			9,729,076	125	125.0
8/23/13	11/19/10	USD	2.3901	384		1,270,541	150	150.0
8/25/13	12/26/10	USD	2.4904	15,115	50	5,985,625	550	548.7
8/25/13	12/26/10	USD	2.4904			9,277,606	550	550.0
8/25/12	08/02/11	USD	3.0904	3,480,000	50	4,020,000	550	318.0
8/25/12	08/02/11	USD	3.0904			15,383,506	650	650.0
6/13/13	08/03/11	USD	3.0937			35,349,351	300	300.0
9/15/09	08/03/11	USD	3.0937	125,941,609		4,058,391		0.0
9/21/11	12/27/10	USD	2.4937	55,010,000		1,490,000	14	0.4
9/15/16	12/27/10	USD	2.4937			11,648,648		0.0
10/6/11	06/20/11	USD	2.9737	20,000,000			150	0.0
1/7/13	03/22/09	USD	1.2110	4,217	25	1,410,000	100	99.8
9/28/12	06/06/10	USD	1.9364	50,000,000			11	0.0
8/1/12	06/03/13	USD	4.9299	28,486,974		13,026	100	0.0
10/5/13	06/15/10	USD	1.9611	449		2,340,000	75	75.0
10/3/11	03/18/11	USD	2.7156	20,366,272	50	25,883,728	150	106.0
9/28/12	01/16/11	USD	2.5496	16,000,000	38		75	38.0
9/29/13	12/12/10	USD	2.4542			19,339,778	125	125.0
3/28/14	08/27/11	USD	3.1611			3,000,000	475	475.0
10/4/11	06/14/10	USD	1.9562			21,142,857		0.0
10/4/11	01/16/11	USD	2.5496		15	25,107,143		0.0
9/28/11	08/24/11	USD	3.1512	9,900,000	10	1,100,000		9.0
10/12/12	#N/A	USD	#N/A	25,440,016		2,559,984	75	6.9
10/12/13	06/14/10	USD	1.9578					0.0

280	285	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	280	BB+	BB+	100.0	380	NOT TESTED	NOT TESTED
280	322	BB+	BB+	350.0	631	95.33	95.33
280	280	A+	A+	6.8	287	99.99	99.99
280	280	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	280	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	287	BBB+	BBB+	8.8	289	NOT TESTED	NOT TESTED
280	280	A-	A-	8.7	289	NOT TESTED	NOT TESTED
280	280	BBB+	BBB+	8.8	289	NOT TESTED	NOT TESTED
280	280	A	A	8.5	289	99.99	99.99
280	280	A+	A+	6.8	287	99.89	99.89
280	280	#N/A	#N/A	#N/A	#N/A	100.00	100.00
280	280	AA-	AA-	5.1	285	NOT TESTED	NOT TESTED
280	580	BBB-	BBB-	320.0	601	94.75	94.75
280	280	BB+	BB+	350.0	631	94.84	94.84
280	280	BBB-	BBB-	320.0	601	95.13	95.13
280	280	A	A	8.5	289	99.87	99.87
280	280	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	336	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	341	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	805	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	725	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	1,979	BB	BB	400.0	681	95.92	95.92
280	280	BB-	BB-	450.0	731	95.32	95.32
280	280	B	B	475.0	756	104.00	104.00
280	330	B	B	50.0	330	NOT TESTED	NOT TESTED
280	280	B	B	475.0	756	135.47	135.47
280	280	B-	B-	481.3	762	99.35	99.35
280	305	B-	B-	481.3	762	99.03	99.03
280	324	B-	B-	100.0	380	99.68	99.68
280	355	B-	B-	481.3	762	107.54	107.54
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	457	BB	BB	400.0	681	91.57	91.57
280	630	BB-	BB-	450.0	731	91.39	91.39
280	411	BBB-	BBB-	320.0	601	93.10	93.10
280	580	B	B	475.0	756	94.90	94.90
280	330	B	B	475.0	756	97.24	97.24
280	830	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	830	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	830	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	831	B	B	475.0	756	98.69	98.69
280	294	B	B	475.0	756	98.69	98.69
280	376	B	B	475.0	756	98.69	98.69
280	280	B	B	475.0	756	98.69	98.69
280	280	#N/A	#N/A	475.0	756	98.69	98.69
280	630	BB	BB	400.0	681	93.57	93.57
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	280	BBB-	BBB-	320.0	601	93.76	93.76
280	330	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	309	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	405	B	B	50.0	330	98.84	98.84
280	430	B+	B+	462.5	743	90.07	90.07
280	829	BB-	BB-	25.0	305	100.59	100.00
280	830	BB-	BB-	450.0	731	90.34	90.34
280	598	B+	B+	462.5	743	93.54	93.54
280	930	B+	B+	462.5	743	93.54	93.54
280	580	B+	B+	462.5	743	105.08	105.08
280	280	B+	B+	462.5	743	105.08	105.08
280	280	B+	B+	462.5	743	97.80	97.80
280	280	B+	B+	462.5	743	104.19	104.19
280	280	B-	B-	100.0	380	NOT TESTED	NOT TESTED
280	380	A	A	17.7	299	99.80	99.80
280	280	A	A	8.5	289	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	355	B	B	50.0	330	99.06	99.06
280	386	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	318	AAA	AAA	1.8	282	NOT TESTED	NOT TESTED
280	405	B	B	475.0	756	89.54	89.54
280	755	B	B	475.0	756	91.69	91.69
280	280	B	B	475.0	756	95.43	95.43
280	280	B-	B-	100.0	380	98.51	98.51
280	289	B-	B-	481.3	762	92.93	92.93
280	287	B-	B-	100.0	#N/A	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED

83.0000
96.0000
92.5000
99.5500
96.8750
92.2500
97.5000
97.5000
98.0000
98.6250
97.2500
#N/A
95.7500
98.6000
98.6000
98.2500
99.0500
96.0000
97.0000
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98.5000
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98.0000
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90.0000
98.7000
82.0000
90.2500
94.0000
98.0000
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94.0000
94.0000
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95.5000
98.1250
15.0000
90.0000
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82.5000
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99.5000
1.1200
93.0000
96.0000
99.0000
90.7500
95.0000
90.5000
92.0000
96.2500
97.8750
97.0000

RBS SWAP	NO	6221
5 YEAR REVOLVER	NO	6226
5 YEAR TERM A	YES	6235
5 YEAR REVOLVER	NO	6275
5 YEAR MULTI-CCY REVOLVER	NO	6277
EDC CLAIM	NO	6278
CLAIM 3984	NO	6281
REVOLVER	NO	6307
5 YEAR REVOLVER	NO	6310
DOLLAR REVOLVER	NO	6319
5 YEAR REVOLVER	NO	6325
HOULIHAN CLAIM	NO	6326
5-YR REVOLVER	NO	6351
TERM B-2 LOAN	YES	6359
REVOLVER	NO	6363
LUXEMBOURG TERM LOAN	YES	6379
1991 CLAIM	NO	6380
5 YEAR REVOLVER	NO	6381
5 YEAR REVOLVER	NO	6404
5 YEAR REVOLVER	NO	6405
ML LNK CLM	NO	6407
6-YR MULTI-CCY REVOLVER	NO	6408
BMBRDR CLAIM	NO	6409
5-YEAR REVOLVER	NO	6414
CL 4 W/O S-POST	NO	6416
6 YEAR REVOLVER	NO	6431
5 YEAR REVOLVER	NO	6434
CENTRAL ILLINOIS PUBLIC SVC CO	NO	6435
CENTRAL ILLINOIS LIGHT COMPANY	NO	6436
ILLINOIS POWER COMPANY	NO	6440
CILCORP INC.	NO	6444
5-YR REVOLVER	NO	6445
5-YR REVOLVER	NO	6446
5 YEAR REVOLVER	NO	6447
5 YEAR REVOLVER	NO	6453
CLAIM	NO	6461
TRANCHE A-1 TERM LOAN	YES	6462
TRANCHE B-1 TERM LOAN	YES	6464
US/UK TRANCHE	NO	6478
US TRANCHE	NO	6491
TRANCHE A TERM LOAN	YES	6495
TRANCHE B TERM LOAN	YES	6497
COMMITMENT	NO	6521
N184 CLAIM	NO	6527
1ST LIEN TERM LOAN	YES	6528
6-YR ALTERNATIVE CCY REVOLVER	NO	6534
TERM LOAN B	YES	6558
6-YR DOLLAR REVOLVER	NO	6588
7-YR TERM LOAN	YES	6589
MULTICCY REVOLVER	NO	6590
TERM LOAN	YES	6591
5 YEAR REVOLVER	NO	6605
TR A SYNTHETIC REVOLVER	NO	6606
3 YEAR REVOLVER	NO	6617
5YR REVOLVER	NO	6618
5YR REVOLVER	NO	6628
5 YR REVOLVER	NO	6630
REVOLVER	NO	6632
5 YEAR REVOLVER	NO	6639
5 YEAR REVOLVER	NO	6641
5 YEAR REVOLVER	NO	6644
5 YEAR REVOLVER	NO	6645
5 YEAR REVOLVER	NO	6667
5 YEAR REVOLVER	NO	6668
5-YR DOMESTIC REVOLVER	NO	6670
7-YR TERM LOAN	YES	6671
5-YEAR REVOLVER	NO	6672
TRANCHE E TERM LOAN	YES	6675
TERM LOAN	YES	6687
4-YR REVOLVER	NO	6707
TRANCHE B-1TERM LOAN	#N/A	6716
DELAYED DRAW TERM B	YES	6727
REVOLVER	NO	6757
TERM B LOAN	YES	6758

10/2/16	06/14/10	GBP	1.9578			10,000,000		0.0
11/3/11	06/11/10	USD	1.9479	6,660,000	25	2,340,000		18.5
11/3/11	01/25/11	USD	2.5726	22,500		8,865,000	38	37.9
11/28/11	06/13/13	USD	4.9578	13,419,399	38	6,580,601	100	58.4
10/13/11	07/02/10	USD	2.0071	2,531,179		22,468,821	18	16.2
10/5/16	07/02/10	USD	2.0071			12,500,000		0.0
8/17/16	07/17/10	USD	2.0482			616,272		0.0
10/16/09	06/20/10	USD	1.9726	13,777,389		6,222,611	100	31.1
10/13/11	06/15/13	USD	4.9627	95,000,000				0.0
9/28/12	05/17/13	USD	4.8822	4,000,000	38		75	38.0
10/20/11	04/09/09	USD	0.7775	99,000,000				0.0
10/17/16	06/20/10	USD	1.9726			90,850,000		0.0
11/14/11	01/16/11	USD	2.5496	7,500,000			53	0.0
10/24/13	06/24/10	USD	1.9841	4,415		41,511,857	138	138.0
10/24/12	06/22/13	USD	4.9825	43,312,500		4,812,500	125	12.5
10/23/08	07/09/10	USD	2.0252			146,459,788	225	225.0
10/22/16	09/08/11	USD	3.1923			19,000,000		0.0
10/26/12	02/01/11	USD	2.5923	25,909,091			27	0.0
10/26/12	10/23/08	USD	0.3151	163,692,122		2,216,969		0.0
10/26/12	06/25/13	USD	4.9907	42,946,669		235,149		0.0
10/23/16	02/02/11	USD	2.5956					0.0
11/6/12	02/02/11	USD	2.5956	54,654,880	15	1,345,120		14.6
10/24/16	02/02/11	USD	2.5956			14,711,113		0.0
10/26/11	10/26/11	USD	1.0000	93,329,072		1,670,928		0.0
10/25/16	02/09/11	USD	2.6137			10,677,000		0.0
10/31/12	06/26/13	USD	4.9940	15,000,000	43		100	43.0
11/7/12	06/27/10	USD	1.9940	4,143,462		10,385		0.0
1/14/10	06/27/13	USD	4.9956	840,000		2,730,000	85	65.0
1/14/10	02/05/11	USD	2.6038	1,680,000		2,100,000	30	16.7
1/14/10	02/09/11	USD	2.6153			3,150,000	85	85.0
1/14/10	01/14/10	USD	1.5425			2,100,000	25	25.0
12/15/11	01/14/10	USD	1.5425	33,333,333	9		45	9.0
8/24/12	01/14/10	USD	0.9255	14,956,934		5,043,066		0.0
11/7/12	01/14/10	USD	1.5425	10,384,615			15	0.0
11/7/12	07/27/10	USD	2.0762	12,461,538			19	0.0
11/7/16	12/26/10	USD	2.4921			8,747,929		0.0
11/17/12	02/09/11	USD	2.6153				100	0.0
11/17/13	02/09/11	USD	2.6153			51,960,709	125	125.0
11/14/11	07/05/13	USD	5.0170	9,700,000		10,300,000		0.0
11/14/11	09/22/11	USD	3.2318	35,000,000				0.0
11/17/13	07/09/10	USD	2.0252			23,301,700	150	150.0
11/17/14	07/09/10	USD	2.0252			62,242,805	200	200.0
10/31/10	09/22/11	USD	3.2318	3,000,000		32,000,000	600	548.6
11/15/16	04/28/12	USD	3.8318			5,000,000		0.0
1/11/14	11/23/09	USD	1.4022			977,500	175	175.0
12/1/12	07/10/13	USD	5.0301	16,000,000	50		200	50.0
5/25/11	10/25/11	USD	3.3222			175,921	550	550.0
12/1/12	02/24/11	USD	2.6548	43,268,209	50	731,791	200	52.5
12/1/13	03/27/10	USD	1.7408			977,215	75	75.0
1/18/12	02/24/11	USD	2.6548	4,331,633		3,168,367		0.0
1/18/12	10/01/11	USD	3.2548			16,843,750		0.0
12/6/11	08/17/10	USD	2.1321			27,500,000		0.0
5/25/11	08/17/10	USD	2.1321			88,869	190	190.0
6/26/11	07/22/10	USD	2.0614	28,149,341		36,850,659	50	28.3
12/6/12	03/27/10	USD	1.7408	10,958,049		41,951	15	0.1
12/6/12	04/15/10	USD	1.7934	4,000,000			28	0.0
12/11/12	02/27/11	USD	2.6630	50,000,000			11	0.0
12/14/12	02/27/11	USD	2.6630	28,125,000			27	0.0
12/14/12	03/02/11	USD	2.6712	34,155,000		40,845,000	27	14.7
12/14/12	03/03/11	USD	2.6762	42,595,000		4,280,000		0.0
12/14/11	03/03/11	USD	2.6762	56,839,111		49,778	18	0.0
12/14/11	03/03/11	USD	2.6762	11,309,542	8	79,347	35	8.2
12/14/11	07/27/10	USD	2.0745	7,931,499		96,278		0.0
12/14/11	07/27/10	USD	2.0745	2,039,738		99,151		0.0
12/15/11	07/27/10	USD	2.0745	756,165,150		43,834,850	75	4.1
12/15/13	07/27/10	USD	2.0745	(316)		47,065,430	200	200.0
12/14/11	07/27/10	USD	2.0762	12,910,000		9,090,000		0.0
3/31/11	10/09/11	USD	3.2778			1,546,353	125	125.0
9/30/10	07/27/10	USD	2.0745	(333)		409,667	188	188.2
2/5/11	02/22/10	USD	1.6504	2,420,000		5,580,000		0.0
7/17/13	11/05/09	USD	1.3512				50	0.0
12/2/11	01/21/10	USD	1.5616			1,392,430	525	525.0
12/2/11	07/20/10	USD	2.0548	505	243	10,016,085	525	525.0
12/2/11	07/20/10	USD	2.0548			1,798,864	525	525.0

580	580	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	299	BBB-	BBB-	320.0	601	94.51	94.51
280	318	BB-	BB-	450.0	731	90.85	90.85
280	338	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	296	BB-	BB-	450.0	731	93.11	93.11
280	280	BB-	BB-	450.0	731	94.27	94.27
280	280	BB	BB	400.0	681	94.00	94.00
280	311	BBB	BBB	38.3	319	99.31	99.31
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	318	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	A+	A+	6.8	287	99.89	99.89
280	280	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	418	BBB-	BBB-	9.2	289	99.82	99.82
280	293	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	505	BBB	BBB	9.0	289	99.82	99.82
280	280	BB-	BB-	450.0	731	94.05	94.05
280	280	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	280	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BBB+	BBB+	8.8	289	NOT TESTED	NOT TESTED
280	295	BBB+	BBB+	38.3	319	99.15	99.15
280	280	BBB	BBB	55.0	336	98.65	98.65
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	323	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BBB	BBB	55.0	336	98.96	98.96
280	345	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	297	BB	BB	75.0	355	99.19	99.19
280	365	BBB	BBB	55.0	336	98.73	98.73
280	305	BBB-	BBB-	320.0	601	95.52	97.26
280	289	BBB-	BBB-	9.2	289	NOT TESTED	NOT TESTED
280	280	BBB-	BBB-	9.2	289	99.86	99.91
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	280	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	280	BBB	BBB	55.0	336	98.91	98.91
280	280	A-	A-	8.7	289	NOT TESTED	NOT TESTED
280	405	BBB+	BBB+	8.8	289	99.79	99.79
280	280	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	430	BBB	BBB	320.0	601	94.37	94.37
280	480	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	829	BBB-	BBB-	320.0	601	95.07	95.07
280	280	BBB-	BBB-	320.0	601	95.94	95.94
280	455	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	330	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	830	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	332	BB	BB	75.0	355	99.37	99.37
280	355	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BB	BB	400.0	681	91.70	91.70
280	280	BB	BB	400.0	681	93.52	93.52
280	280	BB+	BB+	350.0	631	93.63	93.63
280	470	BB+	BB+	350.0	631	95.08	95.08
280	308	A-	A-	35.3	316	99.77	99.77
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	280	BBB+	BBB+	8.8	289	NOT TESTED	NOT TESTED
280	280	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	295	AA-	AA-	5.1	285	99.88	99.88
280	280	BBB-	BBB-	9.2	289	99.75	99.75
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	288	BBB-	BBB-	320.0	601	92.27	92.27
280	280	BBB	BBB	55.0	336	98.91	98.91
280	280	BBB-	BBB-	320.0	601	94.00	94.00
280	284	BBB-	BBB-	320.0	601	93.85	93.85
280	480	BBB	BBB	55.0	336	98.94	98.94
280	280	B+	B+	462.5	743	91.42	91.42
280	405	B+	B+	462.5	743	95.34	95.34
280	468	BBB	BBB	55.0	336	99.23	99.23
280	280	BB-	BB-	450.0	731	96.56	96.56
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	805	NR	NR	481.3	762	93.75	93.75
280	805	B-	B-	481.3	762	103.15	103.15
280	805	CCC-	CCC-	575.0	856	101.38	100.00

97.0000
98.5000
93.0000
13.7500
90.0000
96.0000
95.0000
98.2500
1.1200
4.0000
96.0000
92.8750
92.0000
89.2500
2.1500
97.7500
90.5000
86.0000
96.5000
1.9900
98.1250
97.7500
97.7500
25.1700
96.0000
1.8300
97.2500
1.0000
90.7500
98.5000
98.2500
98.2500
98.2500
98.2500
98.2500
98.0000
98.5000
98.5000
4.0000
94.1250
98.7500
98.7500
79.0000
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100.0000
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72.0000
84.8750
43.0000
85.3750
88.5000
92.5000
95.5000
79.0000
43.0000
98.5000
98.3750
98.3000
96.7500
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99.0000
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99.0000
99.3500
77.0000
79.5000
97.8500
99.2500
75.0000
96.0000
75.5000
72.0000

[redacted]

BAE CLM	NO	6759
ALPA CLM	NO	6769
1ST LIEN TERM LOAN B	YES	6776
1ST LIEN SYNTHETIC L/C	NO	6778
1ST LIEN SYNTHETIC REVOLVER	NO	6779
TERM LOAN	YES	6780
REVOLVER	NO	6784
TERM LOAN	YES	6785
364 DAY REVOLVER	NO	6790
TERM LOAN	YES	6845
2ND LIEN TERM LOAN	YES	6870
7-YR TERM LOAN	YES	6874
TERM A	YES	6881
REVOLVER	NO	6882
5-YEAR REVOLVER	NO	6883
5YR US DOLLAR	YES	6884
REVOLVER	NO	6885
TRANCH B TERM LOAN	YES	6900
2ND LIEN	YES	6901
REVOLVING CREDIT	NO	6905
5 YEAR REVOLVER	NO	6908
U.S. TERM LOAN	YES	6910
SYNTHETIC L/C FACILITY	NO	6916
6YR REVOLVER	NO	6917
MESABA	NO	6921
TERM LOAN	YES	6928
REVOLVER	NO	6931
TERM LOAN	YES	6946
TERM LOAN B-1	YES	6947
REVOLVER	NO	6964
5YR REVOLVER	NO	6966
REVOLVER	NO	6968
TERM LOAN	YES	7004
7-YR TRANCHE B TERM LOAN	YES	7005
CLS 4 CITI	NO	7006
5YR REVOLVER	NO	7024
5YR REVOLVER	NO	7032
5YR REVOLVER	NO	7033
5YR REVOLVER	NO	7040
SERIES B LC FACILITY	NO	7041
SERIES C LC FACILITY	NO	7042
TERM C FACILITY	YES	7051
SERIES E LC FACILITY	NO	7055
6 YEAR REVOLVER	NO	7063
SERIES F LC FACILITY	NO	7064
5-YR SENIOR REVOLVER	NO	7065
MULTI-CURR REVOLVER	NO	7066
5-YR REVOLVER	NO	7067
5-YR REVOLVER	NO	7068
364 DAY LIQUIDITY REVOLVER	NO	7071
REVOLVER CREDIT FACILITY	NO	7072
TRANCHE B TERM LOAN	YES	7073
TERM LOAN	YES	7074
TERM LOAN B	YES	7102
SYNTHETIC LC	NO	7105
GECC CLM	YES	7106
N519 CLM/CLAIM NO. 7886	NO	7107
5-YEAR REVOLVER	NO	7109
CLAIM T/L F2504	YES	7110
5-YR LOAN FACILITY	YES	7111
REVOLVER	NO	7122
INITIAL TERM LOAN	YES	7123
FIRST LIEN TERM LOAN	YES	7128
TERM LOAN B	YES	7160
5 YEAR REVOLVER	NO	7179
6-YR U.S. REVOLVER	NO	7201
7-YR TERM LOAN	YES	7208
7-YR LC FACILITY	NO	7209
5 YEAR REVOLVER	NO	7222
N953U (1985 AIRCRAFT)	NO	7233
N950U (1984 AIRCRAFT)	NO	7237
L/C LOAN	NO	7240
TERM LOAN	YES	7241
5 YR REVOLVER	NO	7242

12/21/16	07/20/10	USD		2.0548			13,933,518		0.0
12/20/16	07/31/13	USD		5.0893	43,716		95,750,000		0.0
12/21/13	07/31/13	USD		5.0877		238	2,984,287	225	225.0
12/21/13	10/13/11	USD		3.2877	(5)	238	670,300	(13)	(13.0)
12/21/13	10/13/11	USD		3.2877			187,683	(13)	(13.0)
12/27/12	10/13/11	USD		3.2877			3,121,803	75	75.0
12/27/11	03/11/11	USD		2.6975	787,500		6,712,500	75	67.1
11/21/10	08/04/10	USD		2.0959			99,341	225	225.0
1/6/09	12/06/09	USD		1.4367	6,000,000	13	9,000,000	63	43.0
1/3/12	01/06/09	USD		0.5205			21,805,033	175	175.0
6/21/14	08/08/10	USD		2.1074			2,000,000	425	425.0
2/1/14	01/30/12	USD		3.5868	(1,605,695)		2,000,000	250	1,268.1
12/31/11	11/07/11	USD		3.3567		50	112,000,000	400	400.0
12/31/11	08/06/10	USD		2.1025		50	5,000,000	400	400.0
2/14/12	08/06/10	USD		2.1025	8,858,422	20	10,141,578		9.3
2/28/12	09/02/10	USD		2.1764	49,889,687		5,110,313		0.0
1/23/13	09/10/10	USD		2.1995	7,692,802		4,807,198	150	57.7
1/23/14	03/27/11	USD		2.7419			3,247,105	100	100.0
5/25/12	11/01/11	USD		3.3419			6,000,000	950	950.0
4/12/10	11/02/10	USD		2.3425	9,668,160	40	8,331,840	225	125.6
1/30/12	07/25/09	USD		1.0701	31,000,000		19,000,000		0.0
1/26/14	08/24/10	USD		2.1518			38,451,013	113	113.0
1/26/14	11/03/11	USD		3.3468			1,495,787		0.0
2/9/13	11/03/11	USD		3.3468	20,333,333	38			38.0
12/31/08	04/07/11	USD		2.7699			10,000,000		0.0
2/6/14	05/10/11	USD		2.8619			12,895,844	150	150.0
2/6/13	12/31/08	USD		0.5041	17,271,008	25	12,728,992	175	88.6
2/6/12	11/10/11	USD		3.3649			3,450,646	800	800.0
1/24/12	04/05/11	USD		2.7649	4,833		1,990,000	75	74.8
1/24/10	08/28/10	USD		2.1633	17,279,205	38	2,720,795	100	46.4
3/12/12	08/20/10	USD		2.1419	110,000,000			27	0.0
2/13/13	01/24/10	USD		1.5699	11,000,000	38	9,000,000	75	54.7
2/13/15	09/18/10	USD		2.2208			7,695,668	175	175.0
2/1/14	04/09/11	USD		2.7764			17,269,999	100	100.0
2/15/10	06/20/12	USD		3.9764			11,129,501		0.0
2/26/12	11/07/11	USD		3.3567	12,764,718				0.0
2/25/13	06/22/09	USD		0.9781	54,546,625		51,703,375	19	9.2
2/25/13	09/09/10	USD		2.1962	73,750,000			36	0.0
2/26/12	04/16/11	USD		2.7962	51,804,581		8,483,329		0.0
2/24/12	06/22/11	USD		2.9786			1,924,183		0.0
2/24/12	04/16/11	USD		2.7962			2,590,619		0.0
2/23/15	09/09/10	USD		2.1962			7,817,263	750	750.0
2/24/12	04/08/11	USD		2.7748	(2,739)		2,140,000		0.0
4/19/13	09/08/10	USD		2.1929	14,764,614	50	235,386	200	52.4
2/24/12	09/08/10	USD		2.1929			1,295,310		0.0
4/25/12	06/26/12	USD		3.9929	17,952,000		8,448,000		0.0
2/28/12	09/08/10	USD		2.1929	20,000,000				0.0
4/25/12	05/18/11	USD		2.8833	75,000,000				0.0
4/25/12	09/08/10	USD		2.1929	75,000,000				0.0
3/26/09	10/15/10	USD		2.2932		14	50,000,000		0.0
2/28/13	09/10/10	USD		2.1995	12,845,183		279,817	125	2.7
2/28/14	10/15/10	USD		2.2932			6,712,873	125	125.0
2/28/14	10/15/10	USD		2.2932			9,000,000	450	450.0
2/22/14	03/26/09	USD		0.7370			8,212,465	200	200.0
2/22/13	05/10/11	USD		2.8619			864,442	200	200.0
12/31/08	04/18/11	USD		2.8011			3,000,000		0.0
12/31/08	11/23/11	USD		3.4011			5,140,000		0.0
3/30/12	11/23/11	USD		3.4011	4,303,797	50	5,696,203	175	121.2
10/27/49	11/19/11	USD		3.3912			5,000,000		0.0
12/29/11	04/14/11	USD		2.7912			20,000,000	575	575.0
3/29/14	12/31/08	USD		0.5041	1,402,915	50	43,597,085	125	122.7
9/29/14	12/31/08	USD		0.5041	25,000		31,350,000	125	124.9
3/8/13	09/29/10	USD		2.2504			5,000,000	325	325.0
6/2/12	10/27/49	USD	-	58.7151			3,735,365	25	25.0
3/16/12	08/05/10	USD		2.0992	5,613,603	50	636,397	100	55.1
3/26/13	12/01/11	USD		3.4225	34,966,419		33,581	25	0.0
3/26/14	12/10/11	USD		3.4488			5,652,935	200	200.0
3/26/14	03/30/12	USD		3.7512			332,755	200	200.0
3/16/12	11/06/10	USD		2.3556	76,000,000			19	0.0
11/1/10	09/16/10	USD		2.2142			2,709,400		0.0
5/1/09	09/21/10	USD		2.2274			1,041,168		0.0
6/15/14	05/04/11	USD		2.8438			257,644	50	50.0
6/15/14	12/09/11	USD		3.4438			2,037,099	50	50.0
4/2/12	12/09/11	USD		3.4438	25,159,565	38	4,840,435	150	56.1

280	280	B-	B-	481.3	762	103.15	103.15
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	505	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	267	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	267	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	355	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	347	BB-	BB-	450.0	731	93.36	93.36
280	505	BB-	BB-	450.0	731	94.26	94.26
280	323	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	455	BB-	BB-	386.1	667	98.48	98.48
280	705	B+	B+	462.5	743	94.48	94.48
280	1,548	B-	B-	481.3	762	98.26	98.26
280	680	B+	B+	462.5	743	93.78	93.78
280	680	NR	NR	481.3	762	100.35	100.35
280	289	NR	NR	481.3	762	100.35	100.00
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	338	BBB+	BBB+	38.3	319	99.26	99.26
280	380	B+	B+	462.5	743	90.19	90.19
280	1,230	B+	B+	462.5	743	92.35	92.35
280	406	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BB	BB	400.0	681	96.39	96.39
280	393	A-	A-	35.3	316	99.64	99.64
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	318	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BB	BB	400.0	681	91.24	91.24
280	430	#N/A	#N/A	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	369	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	1,080	B+	B+	462.5	743	92.31	92.31
280	355	B+	B+	462.5	743	91.44	91.44
280	326	BB-	BB-	450.0	731	108.83	108.83
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	335	BB-	BB-	450.0	731	93.84	96.77
280	455	BBB+	BBB+	8.8	289	99.82	99.82
280	380	B+	B+	462.5	743	91.51	91.51
280	280	B+	B+	462.5	743	90.26	90.26
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	289	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BBB	BBB	55.0	336	98.78	98.78
280	280	#N/A	#N/A	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BBB-	BBB-	9.2	289	99.74	99.74
280	1,030	BBB+	BBB+	38.3	319	99.24	99.24
280	280	#N/A	#N/A	462.5	743	102.14	#N/A
280	332	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	BBB+	BBB+	38.3	319	99.19	99.19
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BBB+	BBB+	8.8	289	NOT TESTED	NOT TESTED
280	280	B	B	50.0	330	NOT TESTED	NOT TESTED
280	280	BBB+	BBB+	8.8	289	NOT TESTED	NOT TESTED
280	280	BBB	BBB	55.0	336	99.04	99.04
280	283	BBB+	BBB+	8.8	289	99.82	99.82
280	405	BBB+	BBB+	38.3	319	99.36	99.36
280	730	BBB+	BBB+	38.3	319	99.21	99.21
280	480	BBB	BBB	48.8	330	100.01	100.00
280	480	#N/A	#N/A	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	B+	B+	462.5	743	88.61	88.61
280	280	B	B	475.0	756	92.62	92.62
280	401	B	B	475.0	756	102.20	102.20
280	280	N/A	NR	481.3	762	91.73	91.73
280	855	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	403	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	405	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	605	B+	B+	462.5	743	94.24	94.24
280	305	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	335	NR	NR	481.3	762	101.77	101.77
280	280	#N/A	#N/A	#N/A	#N/A	96.82	96.82
280	480	B	B	475.0	756	92.41	92.41
280	480	B	B	475.0	756	91.96	91.96
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	481.3	762	112.34	112.34
280	280	B-	B-	481.3	762	91.62	91.62
280	330	BB	BB	400.0	681	89.81	89.81
280	330	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	336	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED

75.5000
1.1200
2.0000
93.7500
93.7500
93.7500
84.0000
83.0000
65.0000
98.0000
85.0000
93.0000
100.5000
100.0000
100.0000
92.5000
95.5000
90.5000
93.0000
12.5000
82.0000
99.0000
95.0000
95.0000
91.5000
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85.0000
0.0100
95.0000
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98.0000
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95.5000
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98.7500
70.0000
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86.0000
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96.0000
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96.0000
61.0000
100.0000
#N/A
76.5000
81.7500
95.5000
#N/A
84.5000
90.2500
93.7500
93.7500

[redacted]

TERM LC FACILITY	#N/A	7244
REVOLVER	NO	7245
FIRST PRIORITY TERM LOAN	YES	7246
5 YEAR REVOLVER	NO	7249
ABL REVOLVER	NO	7250
5 YEAR REVOLVER	NO	7267
5 YEAR REVOLVER	NO	7268
ITC REVOLVER	NO	7271
METC REVOLVER	NO	7273
5 YEAR REVOLVER	NO	7277
TRANCHE B TERM	YES	7285
5 YEAR REVOLVER	NO	7286
TERM LOAN	YES	7287
5 YEAR REVOLVER	NO	7288
NEW TERM LOAN B	YES	7289
5-YEAR REVOLVER	NO	7294
SENIOR PIK LOAN	#N/A	7295
5-YEAR REVOLVER	NO	7296
TERM LOAN	YES	7298
REVOLVER	NO	7300
TERM LOAN	YES	7301
5-YEAR MULTI-CCY REVOLVER	NO	7303
TERM LOAN B	YES	7306
7-YEAR TERM LOAN	YES	7326
7YR TERM LOAN	YES	7352
2ND LIEN TER LOAN	YES	7366
MULTI-CURR TRANCHE	NO	7367
5-YR REVOLVER	NO	7369
BI-LAT	NO	7376
TERM LOAN	YES	7379
N983/N984 CLAIM	NO	7380
COMMITMENT	NO	7381
8.5-YR 3RD LIEN PIK TERM LOAN	YES	7382
CLAIM 185	NO	7383
GLOBAL REVOLVER	NO	7388
CLAIM	NO	7390
N594 CLAIM	NO	7392
N989 CLAIM	NO	7395
PHILMO CLAIM	NO	7396
1.64BN TERM B DOLLAR	NO	7398
TERM LOAN	YES	7404
4 W/S POST	NO	7407
5YR REVOLVING CREDIT	NO	7411
CLAIM 2005.001.072887-7 48413	NO	7412
5-YEAR REVOLVER	NO	7413
5-YR REVOLVER	NO	7415
5-YR REVOLVER	NO	7420
TERM LOAN	YES	7438
5 YEAR REVOLVER	NO	7442
CREDIT-LINKED DEPOSIT	NO	7455
5 YEAR REVOLVER	NO	7456
BOS CLAIM	NO	7458
TL- NEW ISSUE	YES	7461
N507XJ	NO	7462
6 YEAR REVOLVER	NO	7473
REVOLVER	NO	7474
US TERM LOAN	YES	7475
N509XJ	NO	7491
REVOLVER	NO	7495
TERM LOAN A	YES	7497
DELAYED DRAW TERM LOAN	YES	7498
SECOND LIEN TERM LOAN	YES	7507
5 YEAR REVOLVING DOLLAR (US)	NO	7511
5 YEAR REVOLVER	NO	7512
5 YEAR REVOLVER	NO	7513
ADD'L TERM LOAN	YES	7515
TERM B	YES	7519
5-YR MULTI-CURRENCY REVOLVER	NO	7520
REVOLVER (WELLS FARGO AGENT)	NO	7524
TERM B	YES	7529
MULTICURRENY REVOLVER	NO	7531
TRANCHE B DOLLAR TERM	YES	7533
5-YEAR REVOLVER	NO	7535
TERM LOAN	YES	7536

4/2/13	09/21/10	USD	2.2274				150	0.0
4/2/13	11/24/09	USD	1.4038	2,840,000	50	8,160,000	150	124.2
4/4/09	05/01/09	USD	0.8356			8,000,000		0.0
3/23/12	01/26/12	USD	3.5770	7,800,000	75	2,200,000		58.5
4/3/13	01/26/12	USD	3.5770	14,098,955	30	4,234,379		23.1
3/29/12	10/01/10	USD	2.2553	18,559,245	13	1,252,075		12.2
4/3/13	05/08/11	USD	2.8553	77,157,740		5,919,183		0.0
3/29/12	05/08/11	USD	2.8553	16,448,913	8	230,332		7.9
3/29/12	04/04/09	USD	0.7616	2,312,767		7,196,667	50	37.8
4/3/13	09/25/10	USD	2.2389	26,895,077		28,000	13	0.0
4/2/13	05/08/11	USD	2.8570				150	0.0
4/4/12	09/28/10	USD	2.2488	9,852,000	13	148,000	53	13.6
9/18/15	05/08/11	USD	2.8570			799,064		0.0
4/4/12	09/28/10	USD	2.2488	35,000,000			53	0.0
10/7/11	09/28/10	USD	2.2488			2,992,424	100	100.0
3/30/12	05/08/11	USD	2.8570	707,969	38	6,892,031	75	71.6
3/27/12	05/08/11	USD	2.8553	4,990		4,079,628	600	599.3
4/4/13	10/02/10	USD	2.2586	56,612,191		25,887,809		0.0
4/30/13	10/28/12	USD	4.3332			2,810,227	125	125.0
4/2/13	10/02/10	USD	2.2586	22,745,382	50	2,254,618	175	61.3
4/2/14	06/16/10	USD	1.9627	14,000,000		21,424,183	175	105.8
4/4/12	09/29/10	USD	2.2504	166,666,667			11	0.0
11/3/13	09/27/10	USD	2.2455				225	0.0
4/20/14	05/09/11	USD	2.8586	9,091		90,900,000		0.0
3/23/14	05/25/11	USD	2.9014	10,000		12,600,000		0.0
9/28/14	05/08/11	USD	2.8553			27,700,000	550	550.0
4/16/12	12/13/11	USD	3.4553	21,956,120		3,043,880	50	6.1
4/12/12	09/16/10	USD	2.2142	115,000,000			14	0.0
12/31/10	10/02/10	USD	2.2586					0.0
4/19/14	07/01/08	USD	0.0027			7,213,683	250	250.0
12/31/10	07/01/08	USD	0.0027			14,000,000		0.0
4/12/14	07/01/08	USD	0.0027			6,000,000	450	450.0
10/19/15	07/01/08	USD	0.0027	5,954		9,190,000	600	599.6
12/31/10	07/01/08	USD	0.0027			2,351,792		0.0
5/9/12	05/06/11	USD	2.8504	28,914,513	25	19,085,487	113	60.0
12/31/10	05/06/11	USD	2.8504			1,906,596		0.0
12/31/10	12/24/11	USD	3.4849			7,000,000		0.0
12/31/10	12/07/11	USD	3.4389			4,000,000		0.0
1/31/11	03/29/12	USD	3.7496	(49,539)		41,300,000		0.0
4/19/14	10/09/10	USD	2.2784			1,455,476	75	75.0
9/30/14	10/07/10	USD	2.2718	(2,613)		35,986,000	200	200.0
12/31/10	12/30/09	USD	1.5025			55,607,893		0.0
3/30/12	12/23/11	USD	3.4833	936,929		9,713,071	175	159.6
9/18/15	12/30/09	USD	1.5025			1,101,310		0.0
5/11/12	12/19/11	USD	3.4718	15,500,000			50	0.0
5/21/12	12/18/11	USD	3.4701	47,565,000		162,273	23	0.1
5/8/12	11/16/12	USD	4.3841	80,000,000			11	0.0
4/30/14	12/30/09	USD	1.5025			8,046,337	225	225.0
4/30/12	10/23/10	USD	2.3162	85,700,000	50		200	50.0
4/30/12	12/30/09	USD	1.5025			520,000	100	100.0
4/30/12	12/30/09	USD	1.5025	166,266,160		13,733,840	18	1.4
12/31/10	12/30/09	USD	1.5025			7,705,658		0.0
12/20/14	01/18/10	ARS	1.5534			32,035,638	800	800.0
4/27/17	12/23/11	USD	3.4833			2,300,000		0.0
4/27/13	03/30/12	USD	3.7529	19,771,822	38	228,178	50	38.1
4/27/12	12/30/09	USD	1.5025	12,687,500	50	1,812,500	225	71.9
8/30/12	09/29/10	USD	2.2504			2,309,353	150	150.0
4/27/17	10/28/12	USD	4.3332			2,300,000		0.0
5/10/12	10/24/10	USD	2.3195	18,017,787	25	1,042,213		23.6
5/10/12	10/30/10	USD	2.3359			9,530,000		0.0
5/10/12	10/22/10	USD	2.3145		25	2,885,000		0.0
9/20/11	12/30/11	USD	3.5014			2,426,717	400	400.0
5/14/12	10/18/10	USD	2.3014	875,000,000	6		15	6.0
5/3/12	10/18/10	USD	2.3014	10,276,554	6	1,224	25	6.0
6/9/12	10/18/10	USD	2.3014	112,436,034		62,286,188		0.0
12/13/13	12/30/09	USD	1.5025			55,805,704	200	200.0
12/31/11	05/18/12	USD	3.8860	39,000,000		50,000,000	900	505.6
5/14/12	10/15/13	USD	5.2981	93,025,195		2,974,805		0.0
5/4/13	05/23/11	USD	2.8964	19,203,220	50	15,296,780	250	138.7
5/4/14	10/16/10	USD	2.2964	(2,985)		8,653,497	225	225.1
5/4/12	12/30/10	USD	2.5019	13,081,712	25	4,418,288	25	25.0
5/4/14	10/15/13	USD	5.2981			495,000	150	150.0
5/8/12	10/24/10	USD	2.3178	25,200,000		27,300,000		0.0
5/4/15	10/24/10	USD	2.3178			1,425,000	575	575.0

280	280	A	A	8.5	289	NOT TESTED	NOT TESTED
280	404	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	339	BB	BB	400.0	681	92.18	92.18
280	303	BB	BB	400.0	681	92.18	92.18
280	292	BB-	BB-	450.0	731	91.94	91.94
280	280	BB-	BB-	25.0	305	99.32	99.32
280	288	B+	B+	462.5	743	93.10	93.10
280	318	BB-	BB-	386.1	667	99.27	99.27
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	294	BBB-	BBB-	9.2	289	100.07	100.00
280	280	A	A	17.7	299	99.56	99.56
280	280	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	380	BBB	BBB	55.0	336	99.64	99.64
280	352	A	A	17.7	299	99.52	99.52
280	879	BB-	BB-	25.0	305	99.32	99.32
280	280	BBB-	BBB-	320.0	601	93.62	93.62
280	405	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	341	BBB-	BBB-	9.2	289	99.79	99.79
280	386	B+	B+	0.0	280	100.00	100.00
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	280	BBB	BBB	55.0	336	98.72	98.72
280	280	B+	B+	462.5	743	93.89	93.89
280	830	B	B	475.0	756	89.82	89.82
280	286	B	B	475.0	756	94.02	94.02
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	AA	AA	3.3	283	NOT TESTED	NOT TESTED
280	530	#N/A	#N/A	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	730	#N/A	#N/A	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	880	#N/A	#N/A	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	340	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	NR	NR	481.3	762	88.53	88.53
280	280	B	B	475.0	756	93.30	93.30
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	355	BB+	BB+	350.0	631	93.06	93.06
280	480	A+	A+	6.8	287	99.87	99.87
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	440	B+	B+	462.5	743	93.59	93.59
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	400.0	681	93.15	93.15
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	505	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	330	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	380	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	281	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
#N/A	#N/A	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	318	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	352	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	430	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	304	BB+	BB+	100.0	380	97.80	97.80
280	280	BBB	BBB	55.0	336	98.77	98.77
280	280	A+	A+	6.8	287	99.86	99.86
280	680	B+	B+	462.5	743	95.83	95.83
280	286	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	286	B+	B+	462.5	743	94.53	94.53
280	280	BBB	BBB	55.0	336	98.80	98.80
280	480	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	786	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	419	NR	NR	481.3	762	88.70	88.70
280	505	B	B	475.0	756	91.64	91.64
280	305	BB-	BB-	450.0	731	94.38	94.38
280	430	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BBB-	BBB-	320.0	601	93.77	93.77
280	855	BBB-	BBB-	320.0	601	94.98	94.98

98.6000
90.0000
95.0000
93.0000
93.0000
91.0000
94.2500
84.0000
93.8750
91.0000
94.5000
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80.0000
0.5000
88.5000
78.0000
94.5000
0.5000
95.0000
95.7500

[redacted]

5-YR REVOLVER	NO	7537
TRANCHE A TERM LOAN	YES	7538
NEW TERM LOAN (2/5/07)	#N/A	7549
COMMITMENT	NO	7552
TERM LOAN B	YES	7580
TRANCHE B TL	YES	7584
DELAYED DRAW I TL	YES	7585
5 YEAR REVOLVER	NO	7586
TERM LOAN B	YES	7594
REVOLVER	NO	7599
N729 CLAIM	NO	7601
5-YR ASSET BASED REVOLVER	NO	7602
5-YR REVOLVER	NO	7604
TERM 2	YES	7606
UK TERM LOAN	YES	7607
TERM LOAN	YES	7608
1 YEAR REVOLVER	NO	7609
FIVE YEAR REVOLVER	NO	7613
TRANCHE B TERM LOAN	YES	7615
REVOLVER 6-YR	NO	7616
TRANCHE X TERM LOAN	#N/A	7617
TRANCHE B TERM LOAN	YES	7618
TERM LOAN	YES	7620
5 YR REVOLVER	NO	7621
DELAYED DRAW TRANCHE B TERM	#N/A	7622
185 POST	NO	7624
REVOLVER	NO	7628
LC TRANCHE	NO	7631
TWU CLAIM	NO	7633
ATSA CLAIM	NO	7638
NAMA CLAIM	NO	7641
5-YR MULTI-CCY REVOLVER	NO	7642
MULTI-CCY REVOLVER	NO	7643
REVOLVER	NO	7649
GRAND UNION CLAIM	NO	7650
REVOLVER	NO	7664
TRANCHE C TERM LOAN	YES	7668
MBIA STUB	NO	7671
HOULIHAN STUB	NO	7673
TRANCHE A REVOLVER	NO	7686
MULTI CURRENCY REVOLVER	NO	7687
5 YEAR REVOLVER	NO	7693
LETTER OF CREDIT	NO	7695
MBIA LEVERAGE LEASE STUB	NO	7724
MBIA MORTGAGE CLAIM STUB	NO	7725
REVOLVER	NO	7727
INCREMENT B CASINO	NO	7736
5 YEAR REVOLVER	NO	7737
COMMITMENT	NO	7738
TERM LOAN	YES	7771
TERM LOAN	YES	7773
N957 CLAIM	NO	7784
N958 CLAIM	NO	7792
TRANCHE B-1 TERM LOAN	YES	7793
5YR REVOLVER	NO	7794
5 YR REVOLVER	NO	7796
5-YR REVOLVER	NO	7797
REVOLVER	NO	7800
INITIAL TERM LOAN	YES	7802
364 DAY BRIDGE	NO	7812
5 YR REVOLVER	NO	7813
5 YEAR REVOLVER	NO	7832
5-YEAR RCF	NO	7833
TERM LOAN A2	YES	7835
5YR-REVOLVER	NO	7841
TERM LOAN	YES	7857
DELAYED DRAW TL	YES	7867
SENIOR REVOLVING	NO	7871
5-YR MULTICCY REVOLVER	NO	7875
TERM LOAN A3	YES	7895
4 YR REVOLVER	NO	7896
TERM LOAN	YES	7902
5-YR REVOLVER	NO	7909
REVOLVER	NO	7913

5/18/12	10/24/10	USD		2.3178	75,000,000			15	0.0
4/30/02	05/08/09	USD		0.8548			7,240,318	220	220.0
2/9/11	06/06/10	USD		1.9348			2,000,000	200	200.0
3/31/09	10/26/10	USD		2.3244		50	15,000,000	700	700.0
5/10/12	10/19/10	USD		2.3063			23,825,000		0.0
5/23/14	11/11/10	USD		2.3671	(42)		10,460,000	175	175.0
5/23/14	10/08/11	USD		3.2745	390	75	1,470,820	175	175.0
5/23/12	08/06/10	USD		2.1025	10,778,012	38	7,221,988	50	42.8
5/29/14	10/26/10	USD		2.3244			6,838,625	275	275.0
5/29/13	05/27/11	USD		2.9079	32,026,000		974,000	125	3.7
12/31/10	01/01/12	USD		3.5079			6,865,238		0.0
5/11/12	10/20/10	USD		2.3079	50,000,000	25			25.0
5/11/12	01/01/12	USD		3.5079	100,000,000				0.0
12/17/10	10/22/10	USD		2.3145			5,076	100	100.0
5/11/14	08/07/12	USD		4.1079			6,328,344	175	175.0
5/11/15	10/28/10	USD		2.3310			9,250,000	625	625.0
5/13/09	04/30/02	USD	-	6.1726	333,000,000	4		15	4.0
5/13/13	01/23/10	USD		1.5682	167,000,000	6		25	6.0
4/30/15	03/31/09	USD		0.7507				225	0.0
6/4/13	10/24/10	USD		2.3178	45,692,448	50	4,307,552	200	62.9
6/4/09	01/12/12	USD		3.5392	(126)		15,924,267	150	150.0
6/4/14	01/12/12	USD		3.5392			247,455,278	200	200.0
6/11/12	10/31/10	USD		2.3392			16,150,000		0.0
5/24/12	01/16/12	USD		3.5490	60,000,000			11	0.0
8/23/13	06/11/11	USD		2.9490			1,994,962	125	125.0
12/31/10	12/30/09	USD		1.5025			12,602,455		0.0
5/25/13	10/24/10	USD		2.3195	10,000,000	50		200	50.0
6/21/12	10/24/10	USD		2.3195	180,000,000			19	0.0
12/31/10	12/22/09	USD		1.4795			1,197,760		0.0
12/31/10	01/05/12	USD		3.5178	(400)		457,000		0.0
12/31/10	01/05/12	USD		3.5195	360		113,000		0.0
6/1/12	01/05/12	USD		3.5195	19,600,000	20	30,400,000	25	23.0
5/31/13	08/11/12	USD		4.1195	10,202,627	50	797,373	75	51.8
5/31/13	05/13/09	USD		0.8685	6,596,000	38	404,000	150	44.5
6/1/17	06/01/11	USD		2.9227			100		0.0
4/30/12	08/05/12	USD		4.1014			12,195,000	125	125.0
5/30/14	06/15/11	USD		2.9589			8,596,973	150	150.0
12/31/10	06/04/09	USD		0.9288			5,000,000		0.0
12/31/10	01/20/12	USD		3.5589			37,921,890		0.0
6/11/12	11/12/10	USD		2.3704	36,919,105		38,080,895	100	50.8
5/6/12	11/01/10	USD		2.3408	55,000,000	10		45	10.0
6/8/11	08/02/11	USD		3.0904	14,005,435	38	10,451,087	125	75.2
6/8/12	12/30/09	USD		1.5025	10,984,661		24,015,339		0.0
6/21/09	06/09/11	USD		2.9425	2,335		3,420,000		0.0
6/21/09	01/14/12	USD		3.5425			6,577,665		0.0
7/3/14	11/18/10	USD		2.3868	21,707,635	38	3,292,365	250	65.9
3/10/14	12/30/09	USD		1.5025			6,810,000	225	225.0
6/12/12	12/30/09	USD		1.5025	5,216,046	25	4,783,954		13.0
6/30/09	12/30/09	USD		1.5025	17,594,297		32,405,703	500	324.1
3/22/11	11/06/10	ARS		2.3540			5,897,100		0.0
12/31/49	06/12/11	USD		2.9523	(8,301,708)		8,301,708		0.0
12/31/10	06/12/11	USD		2.9523			6,684,682		0.0
12/31/10	11/05/13	USD		5.3556	4,682		6,680,000		0.0
7/6/14	10/18/10	USD		2.3014			48,262,500	175	175.0
6/15/12	01/17/12	USD		3.5507	241,852,227			11	0.0
6/29/12	12/30/09	USD		1.5025					0.0
6/19/12	12/30/09	USD		1.5025	21,184,211		36,315,789		0.0
6/15/13	11/12/10	USD		2.3704	20,726,400	50	4,773,600	150	68.7
6/15/14	10/21/10	USD		2.3112	2,368		6,980,000	150	149.9
12/12/08	04/04/10	USD		1.7638			3,921,569	465	465.0
6/15/12	11/10/10	USD		2.3655	50,000,000		25,000,000	141	47.0
6/29/12	06/21/09	USD		0.9753	40,000,000			45	0.0
6/20/12	06/21/09	USD		0.9753	54,700,000		95,300,000		0.0
6/21/12	02/06/12	USD		3.6066	2,353	5	4,280,000	10	10.0
6/21/12	11/29/11	USD		3.4175	11,941,176		26,600,000		0.0
7/25/14	11/12/10	USD		2.3721	(2,924)		57,042,755	225	225.0
1/23/09	06/30/09	USD		1.0000	1,920,619	100		125	100.0
6/25/09	02/17/10	USD		1.6356		75	9,700,000	250	250.0
6/26/12	12/31/49	USD	-	58.5370	12,620,098		47,379,902		0.0
6/21/12	12/30/09	USD		1.5025	(3,529)	15	9,180,000		(0.0)
6/28/11	12/30/09	USD		1.5025	23,300,000	20	31,700,000		8.5
6/22/15	02/08/12	USD		3.6115			120,000	50	50.0
7/2/12	11/14/10	USD		2.3770	16,120,000		9,610,000	35	13.1
6/28/12	11/23/10	USD		2.4000	50,841,735		1,158,265	38	0.8

280	280	BBB-	BBB-	9.2	289	NOT TESTED	NOT TESTED
280	500	#N/A	#N/A	42.8	324	100.25	100.00
280	480	B	B	475.0	756	98.67	98.67
280	980	AAA	AAA	1.8	282	100.09	100.00
280	280	A-	A-	35.3	316	99.35	99.35
280	455	BBB	BBB	55.0	336	99.24	99.24
280	455	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	323	NR	NR	481.3	762	99.30	99.30
280	555	BBB	BBB	55.0	336	98.80	98.80
280	284	B	B	475.0	756	91.30	91.30
280	280	B	B	475.0	756	93.19	93.19
280	305	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	280	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	380	BBB	BBB	55.0	336	99.31	99.31
280	455	B	B	475.0	756	103.46	103.46
280	905	A	A	8.5	289	99.83	99.83
280	284	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	286	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	343	BBB-	BBB-	320.0	601	94.98	94.98
280	430	BB-	BB-	450.0	731	91.56	91.56
280	480	BB-	BB-	450.0	731	91.56	91.56
280	280	BB	BB	400.0	681	92.69	92.69
280	280	B	B	50.0	330	NOT TESTED	NOT TESTED
280	405	B	B	475.0	756	88.94	88.94
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	330	BBB-	BBB-	9.2	289	NOT TESTED	NOT TESTED
280	280	A-	A-	8.7	289	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	462.5	743	95.81	95.81
280	280	B	B	475.0	756	93.92	93.92
280	303	#N/A	#N/A	475.0	756	93.92	93.92
280	332	CCC+	CCC+	512.5	793	103.87	103.87
280	324	AAA	AAA	1.8	282	100.02	100.00
280	280	AAA	AAA	1.8	282	100.11	100.00
280	405	B	B	50.0	330	98.10	98.10
280	430	B	B	475.0	756	88.29	88.29
280	280	B	B	391.7	673	98.96	98.96
280	280	B	B	475.0	756	94.63	94.63
280	331	BB+	BB+	350.0	631	93.78	93.78
280	290	A+	A+	6.8	287	NOT TESTED	NOT TESTED
280	355	B	B	475.0	756	93.22	93.22
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	B+	B+	0.0	280	101.40	100.00
280	280	#N/A	#N/A	475.0	756	94.65	94.65
280	346	A-	A-	8.7	289	99.82	99.82
280	505	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	293	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	604	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
#N/A	#N/A	NR	NR	481.3	762	91.54	91.54
280	280	BB	BB	350.0	631	92.31	92.31
280	280	BB-	BB-	450.0	731	89.73	89.73
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	455	B-	B-	481.3	762	94.67	94.67
280	280	B-	B-	100.0	380	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	349	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	430	BBB-	BBB-	9.2	289	100.01	100.00
280	745	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	327	A-	A-	35.3	316	99.20	99.20
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	290	B	B	475.0	756	87.31	87.31
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	505	NR	NR	481.3	762	91.83	91.83
280	380	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	530	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	288	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	330	B-	B-	481.3	762	93.59	93.59
280	293	AA	AA	3.3	283	99.92	99.92
280	281	A	A	8.5	289	99.83	99.83

96.0000
#N/A
96.7500
98.5000
97.7500
97.8750
74.5000
100.0000
95.3750
91.0000
96.0000
93.0000
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61.0000
98.2500
100.0000
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87.0000
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70.0000
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9.0000
97.2500
97.0000
89.0000
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98.1000
86.0000
68.0000
97.2500
71.5000
97.7500
96.7500
85.0000
12.5000
83.0000
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0.5000
0.5000
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2.1500
95.1250
95.5000
100.0000
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87.0000
97.5000
95.0000
100.0000
63.0000
68.0000
19.5000
19.5000
92.7500
99.2000
99.0000

[redacted]

TERM LOAN B	YES	7914
5-YR REVOLVER	NO	7917
5-YR REVOLVER	NO	7918
5YR REVOLVER	NO	7930
5YR REVOLVER	NO	7932
FIRST LIEN TERM	YES	7935
SYNTHETIC LC	NO	7938
REVOLVER	NO	7939
REVOLVER	NO	7940
RBS POST	NO	7951
TERM LOAN	YES	7952
5-YR REVOLVER	NO	7954
5 YEAR REVOLVER	NO	7962
REVOLVER	NO	7963
PROMISSORY NOTE A	YES	7967
REVOLVER	NO	7971
TERM	YES	7975
TERM LOAN	YES	7977
REVOLVER	NO	7979
364 DAY REVOLVING CREDIT	NO	7981
5-YR REVOLVER	NO	7982
3-YR REVOLVER	NO	8005
PROMISSORY NOTE B	YES	8006
REVOLVER	NO	8018
DELAY DRAW TERM	YES	8020
INITIAL TERM LOAN	YES	8040
5-YR REVOLVER	NO	8061
5-YR TERM LOAN	YES	8062
FIRST LIEN TERM LOAN	YES	8099
USD RC	NO	8101
ALTERNATIVE CURRENCY RC	NO	8104
REVOLVER	NO	8118
5-YR REVOLVER	NO	8125
5 YEAR REVOLVER	NO	8126
TERM	YES	8129
N595 CLAIM	NO	8130
5 YEAR REVOLVER	NO	8137
REVOLVER	NO	8138
5 YEAR REVOLVER	NO	8139
5 YEAR REVOLVER	NO	8146
REVOLVER	NO	8149
TERM LOAN	YES	8150
TERM LOAN B1	YES	8151
REVOLVER	NO	8181
5-YR REVOLVER	NO	8182
US TRANCHE	NO	8190
TERM LOAN	YES	8191
TERM LOAN	YES	8192
TARGA 450 M AUG 07	NO	8193
3 YEAR REVOLVER	NO	8213
TERM A-1	YES	8214
TERM LOAN B-3	YES	8218
5-YR REVOLVER	NO	8239
DELAYED DRAW USD	YES	8276
DELAYED DRAW EURO	YES	8279
REVOLVING CREDIT EUR	NO	8281
REVOLVING CREDIT FACILITY	NO	8282
REVOLVER 300MM	NO	8285
TERM LOAN	YES	8294
REPLACEMENT TERM LOAN	YES	8298
TERM LOAN	YES	8303
REVOLVING FACILITY	NO	8304
TERM FACILITY	YES	8310
5 YEAR REVOLVER	NO	8311
TERM LOAN	YES	8313
REVOLVER	NO	8314
REVOLVER	NO	8324
REVOLVER	NO	8325
TERM LOAN A-1	YES	8327
REVOLVER	NO	8334
REVOLVING FACILITY	NO	8347
TERM LOAN	YES	8349
USD REVOLVER (ABL)	NO	8351
REVOLVER	NO	8353

7/2/12	11/17/10	USD	2.3836			250,000,000	75	75.0
6/29/12	06/21/11	USD	2.9770	9,610,408		1,410,000		0.0
6/28/12	01/26/12	USD	3.5770	60,394,039		2,878,688		0.0
6/29/12	12/12/08	USD	0.4521	31,081,633	13	13,000,000		9.2
6/29/12	11/14/10	USD	2.3770	29,387,959		5,510,000		0.0
10/25/14	11/23/10	USD	2.4000	(25,000)		191,562,500	175	175.0
10/25/14	11/17/10	USD	2.3852			25,000,000	175	175.0
10/25/13	11/18/10	USD	2.3868	48,750,000	50	1,250,000	175	53.1
4/25/10	11/18/10	USD	2.3868	12,533,303		12,466,697		0.0
10/2/16	02/19/12	GBP	3.6427			12,500,000		0.0
7/2/12	01/23/09	USD	0.5671			5,270,000	10	10.0
7/6/12	06/25/09	USD	0.9863	36,486,486			25	0.0
7/11/12	11/21/10	USD	2.3951	55,717,477	13	24,282,523		9.1
7/9/12	11/18/10	USD	2.3868	70,000,000	6		25	6.0
8/1/09	04/16/10	USD	1.7967			1,420,994		0.0
8/7/10	11/24/10	USD	2.4049	17,900,000	20	9,600,000		13.0
8/7/11	05/21/09	USD	0.8904			20,000,000		0.0
7/12/14	11/22/10	USD	2.3984	45,625		35,376,650	200	199.7
7/12/13	07/01/11	USD	3.0049	44,444	50	19,400,000	200	199.7
7/16/09	11/23/10	USD	2.4000	15,000,000				0.0
8/1/12	11/22/10	USD	2.3984	45,000,000			15	0.0
8/1/10	11/23/10	USD	2.4000	30,000,000				0.0
8/1/09	11/23/10	USD	2.4000			872,048		0.0
7/31/13	04/14/12	USD	3.7940	1,171,328	50	11,495,339	150	140.8
7/31/14	09/08/11	USD	3.1940		75	73,587	150	150.0
7/31/14	08/02/09	USD	1.0915			887,424	150	150.0
7/31/12	06/13/13	USD	4.9578	8,212,006	18	82,112		17.8
7/31/12	11/24/10	USD	2.4049			13,270,588		0.0
7/30/14	11/27/10	USD	2.4115			170,855,528	225	225.0
7/25/13	11/30/10	USD	2.4197	7,352,941			150	0.0
7/25/13	11/29/10	USD	2.4164	5,147,059			250	0.0
7/30/13	02/23/09	USD	0.6526	12,594,309	50	54,072,357	225	191.9
8/2/12	10/03/09	USD	1.2625	8,303,119		41,258,950	5	4.2
7/26/12	05/10/10	USD	1.8625	16,264,000		14,136,000		0.0
7/31/14	02/11/12	USD	3.6214	122,872		28,900,000	225	224.0
12/31/10	07/07/11	USD	3.0214			7,000,000		0.0
7/31/12	07/17/08	USD	0.0466	27,888,202		82,111,798		0.0
8/1/13	12/12/10	USD	2.4542	11,549,780	30	450,220	75	31.7
11/7/12	09/30/09	USD	1.2526	160,000,000	4			4.0
8/2/12	08/01/09	USD	1.0877	120,000,000			15	0.0
8/7/13	07/19/11	USD	3.0526	81,716,500	50	783,500	275	52.1
8/3/12	02/23/12	USD	3.6526			97,024	400	400.0
8/27/11	02/23/12	USD	3.6526			6,933,060	350	350.0
11/22/12	12/12/10	USD	2.4526	3,875,000		1,125,000	31	7.0
8/13/12	12/12/10	USD	2.4526	26,945,750		5,554,250		0.0
8/20/12	07/15/11	USD	3.0427	5,721,655		5,869,254		0.0
6/30/12	07/15/11	USD	3.0427	(30)		33,300	300	300.3
8/20/13	07/18/11	USD	3.0510			10,909,091		0.0
2/16/15	09/28/12	USD	4.2510			95,540,825	500	500.0
8/24/12	12/13/10	USD	2.4559	7,201,538		11,260,000	25	15.2
8/24/12	12/09/10	USD	2.4444	38,462		11,500,000	175	174.4
1/24/12	02/23/12	USD	3.6526	3,735		5,320,000	250	249.8
8/9/12	12/30/09	USD	1.5025	100,000,000			15	0.0
8/9/14	12/12/10	USD	2.4526		125	1,985,000	250	250.0
8/9/14	07/19/11	USD	3.0542	(443,764)	125	6,020,000	150	152.0
8/9/13	07/25/08	USD	0.0685	8,019,866	38	980,134	250	61.1
8/16/12	02/09/11	USD	2.6153	20,000,000			36	0.0
8/30/13	12/13/10	USD	2.4559	100,000,000	50		400	50.0
2/13/14	07/23/11	USD	3.0641			25,000,000	750	750.0
10/31/13	12/14/10	USD	2.4575				225	0.0
8/20/13	05/22/10	USD	1.8953	(500,000)		151,357,143	100	100.3
8/16/13	02/18/11	USD	2.6400	6,960,000		1,040,000	200	26.0
8/16/14	12/20/10	USD	2.4740	(3,458)		6,470,000	300	300.2
8/17/12	12/24/10	USD	2.4855	120,000,000	4		18	4.0
8/14/15	11/23/10	USD	2.4016			77,600,000	700	700.0
8/16/12	07/31/11	USD	3.0855	2,846,900		18,153,100		0.0
8/16/12	06/22/12	USD	3.9814	3,619,000		10,381,000		0.0
8/24/12	12/26/10	USD	2.4921	1,322,857		15,820,000		0.0
8/24/12	12/26/10	USD	2.4921			62,857,143		0.0
8/22/12	08/20/10	USD	2.1419	123,200,000		16,800,000	18	2.2
8/21/13	12/17/10	USD	2.4674	51,961,000	50	6,539,000	150	61.2
2/21/15	02/28/12	USD	3.6674	(26,503)		100,848,988	175	175.0
8/30/12	02/28/12	USD	3.6674	119,368,541		103,885,428	50	23.3
8/1/10	07/24/11	USD	3.0674	12,073,904	30	37,926,096	13	17.1

280	355	BBB	BBB	55.0	336	99.72	99.72
280	280	B	B	475.0	756	89.72	89.72
280	280	B	B	475.0	756	93.06	93.06
280	289	BBB	BBB	42.8	324	100.24	100.00
280	280	BBB	BBB	38.3	319	99.36	99.36
280	455	BBB	BBB	9.0	289	99.79	99.79
280	455	A	A	17.7	299	99.80	99.80
280	333	NR	NR	481.3	762	89.90	89.90
280	280	NR	NR	481.3	762	90.32	90.32
580	580	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	290	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	289	BBB	BBB	55.0	336	99.60	99.60
280	286	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	481.3	762	92.74	92.74
280	293	NR	NR	481.3	762	89.88	89.88
280	280	#N/A	#N/A	36.9	632	99.85	99.85
280	480	BBB	BBB	55.0	335	103.30	103.30
280	480	NR	NR	481.3	762	92.54	89.27
280	280	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	280	A-	A-	8.7	289	NOT TESTED	NOT TESTED
280	280	BBB-	BBB-	9.2	289	NOT TESTED	NOT TESTED
280	280	BBB	BBB	55.0	336	98.72	98.75
280	421	B+	B+	462.5	743	89.50	93.89
280	430	B	B	475.0	756	90.90	87.88
280	430	NR	NR	481.3	762	96.58	95.75
280	298	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	481.3	762	89.59	89.82
280	505	A-	A-	8.7	289	99.82	99.82
280	280	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	280	BBB+	BBB+	8.8	289	NOT TESTED	NOT TESTED
280	472	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	284	B	B	475.0	756	94.90	94.90
280	280	B	B	475.0	756	94.44	94.44
280	504	B-	B-	481.3	762	94.35	94.35
280	280	B-	B-	481.3	762	95.19	95.19
280	280	AA-	AA-	5.1	285	100.00	100.00
280	312	A+	A+	6.8	287	99.86	99.86
280	284	A+	A+	6.8	287	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	332	B+	B+	462.5	743	92.18	92.18
280	680	B+	B+	462.5	743	93.31	93.31
280	630	B+	B+	462.5	743	93.31	93.31
280	287	NR	NR	481.3	762	89.84	89.84
280	280	NR	NR	481.3	762	91.62	91.62
280	280	BB	BB	75.0	355	97.85	97.85
280	580	BB	BB	75.0	355	97.85	97.85
280	280	B+	B+	462.5	743	92.55	92.55
280	780	#N/A	#N/A	481.3	762	102.44	102.44
280	295	BBB	BBB	55.0	336	99.51	99.51
280	454	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	530	BB-	BB-	450.0	731	92.91	92.91
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	530	BBB+	BBB+	38.3	319	99.66	99.66
280	432	B+	B+	462.5	743	87.94	87.94
280	341	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	330	A+	A+	6.8	287	NOT TESTED	NOT TESTED
280	1,030	BB-	BB-	450.0	731	89.25	89.25
280	280	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	380	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	306	BBB	BBB	55.0	336	98.80	98.80
280	580	A	A	17.7	299	99.64	99.64
280	284	BB+	BB+	100.0	380	NOT TESTED	NOT TESTED
280	980	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	BB+	BB+	350.0	631	92.62	92.62
280	280	B+	B+	462.5	743	101.27	100.00
280	280	BB-	BB-	450.0	731	92.03	92.03
280	280	BB-	BB-	450.0	731	93.84	93.84
280	282	BB-	BB-	450.0	731	96.09	96.09
280	341	A	A	8.5	289	99.83	99.83
280	455	BB	BB	400.0	681	95.20	95.20
280	303	BB	BB	400.0	681	95.57	95.57
280	297	BB	BB	400.0	681	90.76	90.76

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97.5000
93.2500

[redacted]

TERM LOANS	YES	8354
6-YR ABL REVOLVER	#N/A	8373
1ST LIEN TERM LOAN	YES	8385
5-YR MULTICURRENCY REVOLVER	NO	8394
#N/A	#N/A	8395
#N/A	#N/A	8396
GLENEYRE II GE	NO	8398
5YR MULTI CURR REVOLVER	NO	8399
CLASS 4 WHITE RIDGE	NO	8414
TERM LOAN	YES	8415
MULTI REVOLVER	NO	8416
5 YEAR REVOLVER	NO	8421
TERM LOAN B-1	YES	8422
DELAYED DRAW TERM	YES	8426
DEPOSIT LC	NO	8431
REVOLVER	NO	8432
MULTI-CURR REVOLVER	NO	8447
B-1 TRANCHE USD	NO	8449
B-2 TRANCHE USD	YES	8459
B-3 TRANCHE	YES	8489
DELAYED DRAW TL	YES	8490
5YR REVOLVER	NO	8508
SR. CASH PAY BRIDGE	NO	8510
ALTERNATIVE CCY REVOLVER	YES	8511
DOLLAR REVOLVER	NO	8512
DOLLAR TERM LOAN	YES	8517
5 YEAR REVOLVER	NO	8520
5 YEAR REVOLVER	NO	8521
INCREMENTAL TERM B LOAN	#N/A	8538
7 YR TERM	YES	8540
6 YR REVOLVER	NO	8541
REVOLVER 2 BIL	NO	8542
REVOLVER	NO	8543
$800 ABL 5YR RC	NO	8544
TERM LOAN	YES	8546
TERM LOAN	YES	8547
5-YR REVOLVER	NO	8548
TERM LOAN	YES	8550
TERM LOAN B-2	YES	8556
TERM LOAN B-3	YES	8557
USD REVOLVING CREDIT FACILITY	NO	8558
5-YR REVOLVER	NO	8559
US DOLLAR TERM LOAN	YES	8563
REVOLVING CREDIT	NO	8564
SENIOR BRIDGE LOAN	NO	8565
1ST LIEN TERM LOAN	YES	8571
TERM LOAN	YES	8572
REVOLVER	NO	8573
BRIDGE LOAN PIK	#N/A	8580
5-YR REVOLVER	NO	8598
TERM LOAN	YES	8599
5 YEAR REVOLVER	NO	8605
TERM LOAN	YES	8606
REVOLVER	NO	8607
KLM	NO	8608
PNCL STUB	NO	8614
FIRST LIEN TERM	YES	8616
REVOLVER	NO	8621
TRANCHE A	YES	8627
TRANCHE A-1-A DELAYED DRAW	#N/A	8629
5-YR REVOLVER	NO	8630
364-DAY REVOLVER	NO	8632
DELAYED DRAW TERM LOAN	YES	8643
PARENT TERM LOAN	#N/A	8645
5 YR REVOLVING CREDIT	NO	8646
REVOLVER	NO	8647
TERM LOAN	YES	8655
TERM LOAN	YES	8656
PF LETTER OF CREDIT	#N/A	8674
TERM LOAN	YES	8675
REVOLVER	NO	8676
DELAY DRAW TERM LOAN	YES	8678
TERM LOAN	YES	8679
CAD REVOLVER (ABL)	NO	8682

8/29/08	12/21/10	USD	2.4789		50	35,298,718	800	800.0
9/25/13	08/06/11	USD	3.1019	19,250,000	38		175	38.0
3/5/14	11/14/11	USD	3.3764	13,804		5,452,418	225	224.4
9/14/12	07/31/11	USD	3.0855	89,517,000		483,000	15	0.1
#N/A	07/28/11	#N/A	3.0789		#DIV/0!		#DIV/0!	0.0
#N/A	03/03/12	#N/A	3.6789		#DIV/0!		#DIV/0!	0.0
9/10/17	12/22/10	USD	2.4805			10,126,310		0.0
9/19/12	07/28/11	USD	3.0773	91,063,239		88,936,761		0.0
9/12/12	10/07/12	USD	4.2756			32,000,000		0.0
11/30/14	12/21/10	USD	2.4789			9,000,000	350	350.0
9/20/12	12/21/10	USD	2.4789	39,500,000		10,500,000		0.0
9/20/12	12/26/10	USD	2.4921					0.0
10/10/14	12/26/10	USD	2.4921	(2,595)		91,742,489	350	350.0
10/10/14	12/25/10	USD	2.4888	17,057,927		45,442,073	250	181.8
10/10/14	07/31/11	USD	3.0871			6,250,000	350	350.0
10/10/13	06/25/12	USD	3.9896	259,860,756		49,583,244	250	40.1
9/24/13	12/30/10	USD	2.5019	227,088,539	50	3,527,900	275	53.4
9/24/14	09/30/09	USD	1.2526			28,140,531	175	175.0
9/24/14	08/29/08	USD	0.1644			16,363,468	175	175.0
9/24/14	08/21/11	USD	3.1447			64,358,542	275	275.0
9/24/14	11/26/11	USD	3.4093	25,465,960	75	3,270,460	275	97.8
9/28/12	01/08/11	USD	2.5266	170,000,000			13	0.0
9/24/15	#N/A	USD	#N/A			102,815,000		0.0
9/25/13	#N/A	USD	#N/A	11,125,000			275	0.0
9/25/13	01/05/14	USD	5.5216	11,125,000			175	0.0
3/25/15	01/11/11	USD	2.5348	15		15,245,312	300	300.0
10/11/12	01/07/11	USD	2.5233	50,000,000			11	0.0
10/2/12	05/06/12	USD	3.8532	150,000,000			24	0.0
12/3/12	01/11/11	USD	2.5364			2,102,792	175	175.0
11/1/14	01/11/11	USD	2.5364			25,423,750	175	175.0
11/1/13	04/05/12	USD	3.7693	30,000,000			163	0.0
10/10/13	04/05/12	USD	3.7693	25,385,938		106,489,063		0.0
2/16/11	04/05/12	USD	3.7693	28,857,340		19,142,660		0.0
10/12/12	08/30/11	USD	3.1693	27,206,250	25	22,793,750	25	25.0
10/12/10	08/21/11	USD	3.1430			17,800,000		0.0
10/4/10	03/27/12	USD	3.7430			25,000,000		0.0
10/9/12	03/27/12	USD	3.7430	120,000,000			28	0.0
10/12/14	03/27/12	USD	3.7430			97,500,000	200	200.0
10/10/14	03/27/12	USD	3.7430	37,713		65,593,084	350	349.8
10/10/14	01/16/11	USD	2.5496	48,666		97,715,056	350	349.8
10/12/13	11/01/12	USD	4.3430	12,145,971		2,854,029	125	23.8
10/19/12	11/01/12	USD	4.3430	85,000,000			15	0.0
10/16/14	08/21/11	USD	3.1447	(47,929)		72,788,472	225	225.1
10/16/13	08/21/11	CAD	3.1447	700,000	50	49,300,000	225	222.6
10/12/08	07/14/12	USD	4.0422			29,286,000	463	463.0
6/22/12	01/24/11	USD	2.5710	49,911		39,431,552	225	224.7
10/26/12	11/14/10	USD	2.3753			69,736,842		0.0
10/26/12	01/19/11	USD	2.5562			5,263,158	100	100.0
3/1/14	02/25/11	USD	2.6581			35,586,648	650	650.0
10/23/12	04/19/12	USD	3.8055	65,000,000			20	0.0
2/13/14	09/13/11	USD	3.2055	10,380		3,989,620	175	174.5
11/6/12	08/30/11	USD	3.1693	13,089,655		14,600,000		0.0
8/21/13	01/27/10	USD	1.5797			8,990,000	200	200.0
10/31/11	01/25/11	USD	2.5726	7,284,301	25	7,715,699	75	50.7
12/31/11	10/12/08	USD	0.2849			2,000,000		0.0
12/31/11	11/12/09	USD	1.3710			7,000,000		0.0
10/26/12	11/07/09	USD	1.3578	(50,000)		29,300,000	75	75.1
10/26/12	01/23/11	USD	2.5677	22,140,000		5,860,000		0.0
10/1/14	04/07/12	USD	3.7726			1,927,400	125	125.0
10/1/14	04/05/12	USD	3.7693		50	552,459	125	125.0
11/2/12	04/05/12	USD	3.7693	177,500,000				0.0
10/30/08	09/01/11	USD	3.1726	16,666,667	8		45	8.0
10/26/12	01/29/11	USD	2.5841	1,320,641	125	1,980,962	225	185.0
10/26/12	04/09/12	USD	3.7792			13,148,381	325	325.0
11/2/12	09/03/11	USD	3.1792	37,362,668	20	37,637,332		10.0
11/5/13	10/12/08	USD	0.2849	14,500,000	50	5,500,000	250	105.0
11/5/14	11/18/10	USD	2.3885			2,000,000	375	375.0
11/1/13	11/28/11	USD	3.4159			578,480	725	725.0
5/1/13	02/02/11	USD	2.5956			267,320		0.0
11/8/11	02/02/11	USD	2.5956	(50,000)		29,900,000	625	626.0
8/20/13	11/24/11	USD	3.4027	34,285,714	38		100	38.0
8/20/13	01/31/11	USD	2.5907		38	14,857,143	100	100.0
5/24/12	11/14/11	USD	3.3764	(2,468)		1,970,000	175	175.2
8/30/12	02/09/11	USD	2.6137	41,746,032	25		150	25.0

280	1,080	BBB-	BBB-	9.2	289	99.77	99.77
280	318	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	504	NR	NR	481.3	762	107.84	107.84
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
#N/A	#N/A	B+	B+	0.0	#N/A	NOT TESTED	NOT TESTED
#N/A	#N/A	B+	B+	0.0	#N/A	NOT TESTED	NOT TESTED
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	#N/A	#N/A	101.45	100.00
280	280	CCC+	CCC+	512.5	793	106.66	106.66
280	630	BBB+	BBB+	38.3	319	99.34	99.34
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	630	BB-	BB-	450.0	731	93.01	93.01
280	462	A+	A+	18.0	299	99.64	99.64
280	630	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	320	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	333	BB-	BB-	450.0	731	91.83	91.83
280	455	NR	NR	481.3	762	96.29	96.29
280	455	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	555	BB-	BB-	25.0	305	100.38	#N/A
280	378	NR	NR	481.3	762	92.43	92.43
280	280	A	A	8.5	289	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	580	BBB	BBB	55.0	336	99.05	99.05
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	B-	B-	100.0	380	NOT TESTED	NOT TESTED
280	455	BBB	BBB	55.0	336	98.76	98.76
280	455	BBB	BBB	9.0	289	99.78	99.78
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	280	B+	B+	462.5	743	92.99	92.99
280	280	B+	B+	462.5	743	96.35	96.35
280	305	B+	B+	462.5	743	88.33	88.33
280	280	BB-	BB-	450.0	731	89.03	89.03
280	280	BB-	BB-	450.0	731	94.35	94.35
280	280	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	480	BB-	BB-	450.0	731	94.35	94.35
280	630	BB-	BB-	450.0	731	88.64	88.64
280	630	A+	A+	6.8	287	99.85	99.85
280	304	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	505	B+	B+	0.0	280	100.00	100.00
334	557	B+	B+	0.0	280	100.00	100.00
280	743	B+	B+	462.5	743	94.42	94.42
280	505	AA-	AA-	5.1	285	99.92	99.92
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	380	AA	AA	20.0	301	99.53	99.53
280	930	D	D	1,843.8	2,125	69.35	69.35
280	280	BB	BB	75.0	355	NOT TESTED	NOT TESTED
280	455	BB	BB	75.0	355	97.75	97.75
280	280	BBB-	BBB-	320.0	601	92.22	92.22
280	480	B+	B+	462.5	743	93.38	93.38
280	331	B	B	475.0	756	90.51	90.51
280	280	#N/A	#N/A	397.2	678	100.12	#N/A
280	280	BB+	BB+	350.0	631	96.29	96.29
280	355	BBB+	BBB+	38.3	319	100.15	100.15
280	280	BBB+	BBB+	8.8	289	99.79	99.79
280	405	B	B	475.0	756	94.34	94.34
280	405	B+	B+	462.5	743	96.35	96.35
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	288	BB+	BB+	100.0	380	NOT TESTED	NOT TESTED
280	465	A	A	8.5	289	99.82	99.82
280	605	B+	B+	462.5	743	95.53	95.53
280	290	B+	B+	462.5	808	92.35	92.35
280	385	CCC+	CCC+	397.2	678	100.02	100.00
280	655	NR	NR	481.3	762	94.50	94.50
280	1,005	#N/A	#N/A	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	906	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	318	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	380	BBB+	BBB+	8.8	289	99.79	99.79
280	455	B+	B+	462.5	743	91.55	91.55
280	305	BB	BB	75.0	355	NOT TESTED	NOT TESTED

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96.7500

[redacted]

REVOLVER	NO	8683
LETTER OF CREDIT	NO	8687
REVOLVING	NO	8699
B-3 TERM LOAN	YES	8701
REVOLVER	NO	8702
TERM LOAN	YES	8703
5YR REVOLVER	NO	8704
REVOLVER	NO	8713
5YR REVOLVER	NO	8715
TERM LOAN	YES	8725
US REVOLVER	NO	8727
B-1 TERM LOAN	#N/A	8732
B-2 TERM LOAN	#N/A	8733
5 YR REVOLVER	NO	8736
AFFINIA	YES	8743
TRANCHE A TERM	YES	8744
MULTI CURRENCY REVOLVER	NO	8746
SIEMENS CORP USA	YES	8747
MULTI CURRENCY REVOLVER	NO	8754
#N/A	#N/A	8755
#N/A	#N/A	8756
#N/A	#N/A	8757
REVOLVER	NO	8765
TERM LOAN	YES	8805
TERM LOAN	YES	8808
MULTICURRENCY REVOLVER	NO	8813
TRANCHE B	YES	8825
PN 11-15-07	NO	8829
PN2 11-15	NO	8830
TERM	YES	8832
REVOLVER	NO	8870
INCREMENTAL TERM B	YES	8871
SR. UNSECURED BRIDGE	NO	8872
TERM LOAN	YES	8873
R/C	#N/A	8874
LC	NO	8884
NEW TERM LOAN	YES	8888
5 YR REVOLVING CREDIT	NO	8889
TERM LOAN	YES	8894
TERM LOAN	YES	8897
TERM	YES	8915
3 YR REVOLVER	NO	8916
REVOLVER B	NO	8917
PERMO CLAIM	#N/A	8918
1ST LIEN CLAIM	#N/A	8923
364-DAY BRIDGE	#N/A	8924
REVOLVING CREDIT	NO	8925
TERM B-1	YES	8926
TERM B-2	#N/A	8927
TERM B-3	#N/A	8928
5 YEAR REVOLVER	NO	8947
5 YEAR ABL REVOLVER	#N/A	8948
TERM LOAN	YES	8949
REVOLVER	NO	8958
KLM STUB	#N/A	8975
GECC STUB	#N/A	8977
TERM LOAN B1	YES	8978
TERM LOAN B2	YES	8986
REVOLVER FACILITY	#N/A	9010
REVOLVER	NO	9012
TERM	YES	9013
TERM LOAN	YES	9022
CLAIM	NO	9026
HESS CLAIM	#N/A	9027
364-DAY REVOLVER	NO	9032
GSO CLAIM	#N/A	9054
REVOLVER	NO	9055
TERM LOAN	YES	9065
LC	NO	9122
CLM 185 W/S	#N/A	9128
LOANS	YES	9152
TERM LOAN (PIK)	#N/A	9153
SYN RC (PIK)	#N/A	9154
TERM LOAN	YES	9162

11/19/12	07/31/11	USD	3.0871	29,242,857		15,257,143		0.0
11/27/12	02/12/10	USD	1.6241	4,060,480	6	5,939,520	25	17.3
11/27/12	06/30/10	USD	2.0022	10,000,000			35	0.0
5/16/14	08/06/10	USD	2.1025	27,582		25,426,293	175	174.8
12/11/12	08/06/10	USD	2.1025	12,000,000	13			13.0
12/11/12	02/02/11	USD	2.5956			15,000,000		0.0
11/21/12	02/02/11	USD	2.5956	16,150,000		31,350,000		0.0
6/29/12	03/31/12	USD	3.7545	47,014,880		2,985,120		0.0
11/27/12	03/31/12	USD	3.7545	66,365,927		5,062,644		0.0
12/3/14	02/06/11	USD	2.6071	346		20,012,333	225	225.0
12/3/13	10/30/08	USD	0.3342	9,951,644	50	11,381,689	225	143.4
5/15/15	02/02/11	USD	2.5956			3,507,809	175	175.0
5/16/14	02/02/11	USD	2.5956	(43,945)		20,474,874	275	275.6
11/29/12	02/06/11	USD	2.6071	22,303,082		21,446,918	150	73.5
12/31/08	09/15/11	USD	3.2121	12,700,000				0.0
6/12/14	04/21/12	USD	3.8121			2,886,364	300	300.0
12/12/13	09/13/11	USD	3.2055	51,588,931		98,411,069	250	164.0
12/31/11	05/25/11	USD	2.9030			6,165,586		0.0
12/3/13	07/05/10	USD	2.0153	10,666,667			225	0.0
#N/A	07/31/11	#N/A	3.0855		#DIV/0!		#DIV/0!	0.0
#N/A	07/31/11	#N/A	3.0855		#DIV/0!		#DIV/0!	0.0
#N/A	11/01/10	#N/A	2.3408		#DIV/0!		#DIV/0!	0.0
12/13/12	12/30/10	USD	2.5019	7,687,083	30	17,312,917	75	61.2
2/20/11	02/16/11	USD	2.6351			10,000,000	(13)	(13.0)
3/27/14	02/21/11	USD	2.6482			4,750,000	225	225.0
12/10/12	02/21/11	USD	2.6482	13,600,000		28,900,000		0.0
12/11/09	01/08/12	ARS	3.5277			6,000,000	855	855.0
12/1/09	03/02/11	USD	2.6712			1,290,881		0.0
12/1/09	03/02/11	USD	2.6712			218,341		0.0
12/12/14	02/18/11	USD	2.6384			370,643,263	850	850.0
10/23/11	11/23/10	USD	2.4000	11,040,000	50	3,960,000	250	102.8
6/4/14	12/02/08	USD	0.4247			19,850,000	300	300.0
12/20/08	02/21/11	USD	2.6482			24,000,000	450	450.0
12/31/10	05/08/12	USD	3.8581			75,000,000	550	550.0
12/22/10	10/02/11	USD	3.2581			8,442,968	225	225.0
6/22/12	09/29/11	USD	3.2515	(802)		33,772,675	225	225.0
12/2/11	08/14/12	USD	4.1260	(5,000)		9,743,741	525	525.3
12/21/12	01/08/12	USD	3.5277	15,008,343		9,991,657		0.0
12/27/12	02/22/11	USD	2.6515			127,500,000		0.0
10/2/08	12/31/08	USD	0.5041			250,000,000	150	150.0
1/14/13	01/24/12	USD	3.5721	(50,000)		14,300,000		0.0
1/18/11	10/07/11	USD	3.2729	49,986,570		13,430	50	0.0
1/31/09	08/06/10	USD	2.1025				250	0.0
12/31/10	10/02/11	USD	3.2581			1,300,000		0.0
12/31/15	#N/A	USD	#N/A			33,638,129		0.0
1/26/09	#N/A	USD	#N/A	1,000,000,000			45	0.0
1/29/13	#N/A	USD	#N/A	3,888,000		5,112,000	50	28.4
1/28/15	10/02/11	USD	3.2581			28,927,500	300	300.0
1/28/15	05/08/12	USD	3.8581			34,471,250	300	300.0
1/28/15	08/25/12	USD	4.1573	(45,000)		25,980,000	300	300.5
1/30/13	03/03/11	USD	2.6745	189,745,069	8	10,254,931		7.6
1/31/13	01/30/10	USD	1.5863	48,090,594		16,076,072	100	25.1
1/31/15	12/09/11	USD	3.4455			194,501,352	275	275.0
1/31/09	03/01/11	USD	2.6696	1,000,000,000	7		93	7.0
12/31/11	12/11/09	USD	1.4493			6,000,000		0.0
12/31/11	12/01/09	USD	1.4219			5,000,000		0.0
9/27/14	12/01/09	USD	0.8532	3,018		3,430,000	275	274.8
9/27/14	05/13/12	USD	3.8729			3,396,407	375	375.0
6/11/10	06/26/10	USD	1.9890	1,891,283		15,915,697	525	469.2
7/20/12	01/20/12	USD	3.5589	7,380,000		9,620,000	75	42.4
7/20/12	12/20/08	USD	0.4740			20,000,000	175	175.0
7/2/09	12/30/09	USD	1.5025			7,000,002	125	125.0
12/31/11	12/25/09	USD	1.4877			65,000,000		0.0
12/31/11	11/18/10	USD	2.3885			11,390,487		0.0
2/28/09	07/20/10	USD	2.0548	155,000,000	4			4.0
2/22/15	03/08/11	USD	2.6877			13,000,000		0.0
2/28/11	03/11/11	USD	2.6975	69,285,714		30,714,286		0.0
2/28/12	10/02/08	USD	0.2575			305,913	700	700.0
2/27/09	03/22/11	USD	2.7271			50,000,000		0.0
12/31/16	01/10/10	USD	1.5321			24,145,000		0.0
2/28/14	01/31/09	USD	0.5890				500	0.0
6/22/12	01/31/09	USD	0.5890	387		624,000	350	349.8
6/22/12	01/31/09	USD	0.5890			76,055	350	350.0
5/8/12	11/18/10	USD	2.3868			11,000,000	425	425.0

280	280	BB	BB	400.0	681	94.51	94.51
280	297	#N/A	#N/A	481.3	762	97.65	97.65
280	280	B	B	50.0	330	NOT TESTED	NOT TESTED
280	455	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	293	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	BBB	BBB	55.0	336	100.49	100.49
280	280	BBB	BBB	55.0	336	98.88	98.88
280	280	BB+	BB+	100.0	380	96.53	96.53
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	505	A+	A+	6.8	287	99.85	99.85
280	423	BBB	BBB	9.0	289	99.99	99.99
280	455	BB-	BB-	450.0	731	94.77	94.77
280	556	BB-	BB-	450.0	731	97.09	97.09
280	354	BB	BB	400.0	681	92.28	92.28
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	580	B+	B+	462.5	743	97.13	97.13
280	444	CCC-	CCC-	575.0	856	104.10	104.10
280	280	CCC-	CCC-	575.0	856	85.48	85.48
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
#N/A	#N/A	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
#N/A	#N/A	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
#N/A	#N/A	BB+	BB+	100.0	#N/A	NOT TESTED	NOT TESTED
280	341	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	267	BBB-	BBB-	320.0	601	92.60	92.60
280	505	BBB	BBB	55.0	336	99.05	99.05
280	280	BBB	BBB	9.0	289	99.77	99.77
#N/A	#N/A	B+	B+	462.5	743	94.28	94.28
280	280	BBB-	BBB-	9.2	289	100.09	100.00
280	280	BBB-	BBB-	320.0	601	94.03	94.03
280	1,130	NR	NR	481.3	762	89.37	89.37
280	383	BBB-	BBB-	320.0	601	92.99	98.72
280	580	#N/A	#N/A	#N/A	#N/A	99.96	99.96
280	730	BBB+	BBB+	38.3	319	99.08	99.08
280	830	BB-	BB-	450.0	731	95.85	95.85
280	505	BB-	BB-	450.0	731	92.58	92.58
280	505	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	805	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	B+	B+	462.5	743	94.28	94.28
280	280	BB-	BB-	462.5	743	90.49	90.49
280	430	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	452.0	732	NOT TESTED	NOT TESTED
280	280	NR	NR	452.0	732	NOT TESTED	NOT TESTED
280	280	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	BB-	BB-	25.0	305	99.23	99.23
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	308	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	580	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	580	#N/A	#N/A	481.3	762	96.49	96.49
280	581	#N/A	#N/A	481.3	762	109.39	109.39
280	288	NR	NR	481.3	762	91.99	91.99
280	305	BBB	BBB	55.0	336	100.23	100.23
280	555	B	B	475.0	756	92.54	92.54
280	287	BBB-	BBB-	9.2	289	NOT TESTED	NOT TESTED
280	280	NR	NR	481.3	#N/A	NOT TESTED	NOT TESTED
280	280	NR	NR	481.3	762	93.64	96.54
280	555	NR	NR	481.3	706	96.09	94.35
280	655	B-	B-	481.3	762	115.44	115.44
280	749	BB-	BB-	450.0	731	94.95	94.95
280	322	B	B	475.0	756	94.63	94.63
280	455	CCC	CCC	400.0	681	100.68	100.00
280	405	NR	NR	481.3	762	100.96	100.96
280	280	BB-	BB-	450.0	731	96.88	96.88
280	280	BB-	BB-	450.0	731	95.15	95.15
280	284	CCC-	CCC-	250.0	530	NOT TESTED	NOT TESTED
280	280	BB	BB	400.0	681	90.90	90.90
280	280	NR	NR	481.3	762	90.84	90.84
280	980	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	481.3	762	91.07	91.07
280	280	NR	NR	481.3	762	93.89	93.89
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	630	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	630	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	705	#N/A	#N/A	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0042133

81.0000
#N/A
96.0000
1.9900
1.9900
98.0000
96.7500
91.5000
91.5000
98.1250
99.9000
97.3750
97.3750
97.2500
92.2500
97.0000
53.0000
53.0000
99.0000
94.2500
95.2500
93.5000
95.2500
97.2500
99.0000
97.0000
99.7500
96.5000
97.0000
96.0000
97.5000
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98.0000
95.0000
92.0000
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98.8750
98.8750
95.2500
4.0000
90.5000
86.0000
15.1300
92.0000
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
95.0000
94.0000
85.0000
97.5000
100.0000
100.0000
100.0000
80.0000
92.5000
71.2500
64.0000
99.0000
93.0000
93.0000
75.5000
94.5000
98.7500
99.2500
95.5000
95.0000
#N/A
80.0000
#N/A
#N/A

[redacted]

TRANCHE D-2 TERM LOAN	YES	9164
6 YEAR REVOLVER	NO	9167
REVOLVER	NO	9169
TERM LOAN	YES	9171
364 DAY REVOLVER	NO	9174
REVOLVER	NO	9182
TERM LOAN B	YES	9183
TERM LOAN A	YES	9184
DELAYED DRAW TERM LOAN	YES	9188
REVOLVER	NO	9190
DIP TERM (TRANCHE 2)	#N/A	9191
DIP PF LC (TRANCHE 3)	#N/A	9229
CLASS 5	#N/A	9247
5YR REVOLVER	NO	9248
364 DAY TERM LOAN	#N/A	9249
REVOLVER	NO	9250
INCREMENTAL TERM LOAN	YES	9251
$350MM REVOLVER	#N/A	9252
$650MM REVOLVER	#N/A	9253
DIP REVOLVER	#N/A	9293
REVOLVER	NO	9296
364 DAY REVOLVER	NO	9300
TERM	YES	9314
TERM B LOAN	YES	9343
TERM LOAN A	YES	9348
LNK STUB	#N/A	9361
HAWAII TRUST CLAIM	#N/A	9370
REVOLVER	NO	9375
FACILITY B - TERM	#N/A	9379
REVOLVER	NO	9380
REVOLVER	NO	9392
TERM A	YES	9398
TERM LOAN	YES	9401
REVOLVER	NO	9403
TERM	YES	9416
TERM LOAN	YES	9431
#N/A	#N/A	9433
TERM LOAN	YES	9434
TRADE CLAIM	NO	9435
CHOCTAW STUB	#N/A	9436
SENIOR SECURED RC	#N/A	9437
REVOLVER (TACN)	#N/A	9438
US TRANCHE A $ TERM LOAN	#N/A	9445
US TRANCHE B-2 $ TERM LOAN	#N/A	9454
REVOLVER	NO	9471
364-DAY REVOLVER	NO	9495
364-DAY REVOLVER	NO	9500
SYNDICATED LC	#N/A	9502
FRONTED LC	#N/A	9503
TERM LOAN C1	YES	9540
TERM LOAN C2	#N/A	9541
SYN LC	#N/A	9542
PIK TERM LOAN	#N/A	9639
TRANCHE B	YES	9676
REVOLVER	NO	9698
FINAL STUB	#N/A	9703
TERM LOAN	YES	9704
LIQUIDITY REVOLVER	#N/A	9705
TRANCHE I TERM LOAN	#N/A	9714
COMMITMENT	NO	9716
TRANCHE A REVOLVER	NO	9720
TRANCHE A-1 REVOLVER	#N/A	9721
REVOLVER	NO	9723
TERM LOAN A	YES	9728
TERM LOAN	YES	9729
COMMITMENT	NO	9733
364 DAY REVOLVER	NO	9735
TERM LOAN B	YES	9749
SERIES 2008-1 VFN CLASS A-1	#N/A	9750
REVOLVER	NO	9756
#N/A	#N/A	9761
#N/A	#N/A	9769
#N/A	#N/A	9770
TERM LOAN B2	YES	9772

6/30/11	12/30/09	USD		1.5025				125	0.0
4/23/14	12/30/12	USD		4.5041	2,000,000	50	4,000,000	400	283.3
3/12/14	01/26/09	USD		0.5753	1,000,000	50		300	50.0
3/13/10	03/31/11	USD		2.7518			55,000,000		0.0
3/13/09	02/22/09	USD		0.6510	105,000,000			20	0.0
4/16/13	06/10/12	USD		3.9501	100,000,000			27	0.0
3/31/15	06/10/12	USD		3.9501			27,375,472	275	275.0
3/31/14	06/10/12	USD		3.9501	(24,596)		137,835,361	150	150.0
3/31/15	04/01/11	USD		2.7534	32,400,000	75	13,800,000	175	104.9
3/31/14	04/01/11	USD		2.7551	54,835,913	38	4,554,744	275	56.2
1/22/09	06/12/12	USD		3.9551			303,678	725	725.0
1/22/09	01/31/09	USD		0.5890			85,411	725	725.0
12/31/16	08/06/10	USD		2.1025			50,000,000		0.0
3/27/13	08/06/10	USD		2.1025	37,500,000			19	0.0
3/30/09	03/29/12	USD		3.7479				800	0.0
7/9/09	03/29/12	USD		3.7479	755,493,342		11,173,325	13	0.2
5/16/14	08/30/09	USD		1.1688			6,467,500	175	175.0
4/3/09	12/05/10	USD		2.4345	12,250,000			60	0.0
4/4/11	12/05/10	USD		2.4345	9,747,459		13,002,541		0.0
1/22/09	07/02/09	USD		1.0055				725	0.0
11/1/11	08/06/10	USD		2.1025				725	0.0
4/22/09	08/06/10	USD		2.1025	50,000,000			19	0.0
11/29/13	02/28/09	USD		0.6658	4,975		3,984,975	400	399.5
11/10/11	06/25/12	USD		3.9912			216,340	450	450.0
5/5/11	02/03/10	USD		1.5995				128	0.0
10/23/16	09/10/10	USD		2.1995			5,000,000		0.0
12/31/20	02/27/09	USD		0.6630					0.0
8/12/12	08/06/13	USD		5.1058	426,750		3,473,250	275	244.9
2/27/13	11/18/10	USD		2.3885			243,861	375	375.0
1/3/12	11/18/10	USD		2.3885			6,985,717	225	225.0
5/13/13	10/22/10	USD		2.3145	5,330,756		669,244	150	16.7
5/13/13	12/25/11	USD		3.4899			3,950,000	250	250.0
8/12/12	11/30/11	USD		3.4208			11,712,500	275	275.0
5/14/13	07/07/09	USD		1.0208	5,680,213	50	473,633	175	59.6
5/14/13	03/13/09	USD		0.7014			3,846,154	225	225.0
1/31/14	05/16/11	USD		2.8784			110,500,000	325	325.0
#N/A	07/18/12	#N/A		4.0521		#DIV/0!		#DIV/0!	0.0
7/31/13	12/12/11	USD		3.4521			1,994,987	400	400.0
12/31/30	07/18/12	USD		4.0521			3,750,000		0.0
8/31/10	12/12/11	USD		3.4521					0.0
6/4/11	01/22/09	USD		0.5644	237,452,434	100	173,515,308	100	80.0
6/3/09	01/22/09	USD		0.5644	32,581,454	100		150	100.0
12/20/13	08/06/13	USD		5.1058				350	0.0
12/20/14	05/04/11	USD		2.8455			3,925,000	375	375.0
12/6/08	03/30/09	USD		0.7479	10,000,000	50		625	50.0
6/12/09	03/31/09	USD		0.7507	175,000,000			15	0.0
6/11/09	01/08/12	USD		3.5277	292,000,000				0.0
6/12/09	04/03/09	USD		0.7589			107,158,318		0.0
6/12/09	02/24/10	USD		1.6570	32,147,326		24,694,356		0.0
5/5/13	01/22/09	USD		0.5644				225	0.0
5/5/13	07/01/10	USD		2.0038				225	0.0
6/12/14	04/22/09	USD		0.8110				175	0.0
9/8/14	09/29/11	USD		3.2515					0.0
6/19/09	07/06/10	USD		2.0186	(222)		100,603,000	300	300.0
6/23/11	03/15/10	USD		1.7079	2,419,355	25	2,580,645	100	63.7
12/23/10	06/26/13	USD		4.9923					0.0
2/28/14	12/31/15	USD		7.5074				200	0.0
8/28/08	12/19/10	USD		2.4723	25,000,000			63	0.0
5/19/10	04/17/11	USD		2.7995	269,333,333	20		75	20.0
11/28/08	08/08/10	USD		2.1074			113,333,333	50	50.0
7/11/13	06/01/11	USD		2.9227	2,708,333	50	1,770,833	250	129.1
7/11/13	06/01/11	USD		2.9227		38	520,833	250	250.0
7/11/13	12/19/10	USD		2.4723	10,000,000	50		525	50.0
6/30/11	06/02/11	USD		2.9244	29,950,000	50	11,300,000	725	234.9
12/15/12	06/02/11	USD		2.9244				475	0.0
7/16/10	01/31/09	USD		0.5890			8,695,652	400	400.0
7/9/09	11/06/11	USD		3.3551	100,000,000			203	0.0
7/2/15	07/19/11	USD		3.0526					0.0
10/23/37	12/31/30	USD	-	77.5507	5,000,000			505	0.0
7/28/09	10/18/09	USD		1.3019	33,000,000	10			10.0
#N/A	04/02/10	#N/A		1.7573		#DIV/0!		#DIV/0!	0.0
#N/A	06/03/09	#N/A		0.9260		#DIV/0!		#DIV/0!	0.0
#N/A	10/12/11	#N/A		3.2860		#DIV/0!		#DIV/0!	0.0
12/20/14	05/18/12	USD		3.8860				375	0.0

280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	563	NR	NR	481.3	762	81.95	81.95
280	330	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	280	BBB-	BBB-	320.0	601	92.28	92.28
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	555	B+	B+	462.5	743	94.52	94.52
280	430	B+	B+	462.5	743	94.52	94.52
280	385	BBB+	BBB+	38.3	319	99.24	99.24
280	336	B+	B+	462.5	743	90.58	90.58
280	1,005	B+	B+	462.5	743	97.04	97.04
280	1,005	BBB+	BBB+	8.8	289	99.99	99.99
280	280	NR	NR	481.3	762	90.82	90.82
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED
280	280	B+	B+	462.5	743	97.17	97.17
280	455	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	481.3	762	93.31	93.31
280	280	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	680	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	730	NR	NR	481.3	762	83.71	83.71
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	481.3	762	104.33	104.33
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	525	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	655	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	505	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	297	NR	NR	481.3	762	101.94	101.94
280	530	B	B	475.0	756	94.22	94.22
280	555	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	340	BBB+	BBB+	38.3	319	100.07	100.07
280	505	A	A	8.5	289	99.95	99.95
280	605	BBB+	BBB+	8.8	289	99.77	99.77
#N/A	#N/A	BB	BB	75.0	#N/A	NOT TESTED	NOT TESTED
280	680	BB	BB	400.0	681	95.45	95.45
280	280	B-	B-	100.0	380	99.07	99.07
280	280	BB	BB	75.0	355	NOT TESTED	NOT TESTED
280	360	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	380	CCC-	CCC-	250.0	530	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	655	A-	A-	8.7	289	99.78	99.78
280	330	B-	B-	100.0	380	NOT TESTED	NOT TESTED
280	280	BBB	BBB	9.0	289	NOT TESTED	NOT TESTED
280	280	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	280	BBB	BBB	9.0	289	99.93	99.93
280	280	BBB	BBB	9.0	289	99.85	99.85
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	280	AA-	AA-	5.1	285	NOT TESTED	NOT TESTED
280	280	BB-	BB-	25.0	305	NOT TESTED	NOT TESTED
280	580	B-	B-	481.3	762	99.42	99.42
280	344	B+	B+	0.0	280	100.00	100.00
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	CCC	CCC	200.0	480	NOT TESTED	NOT TESTED
280	300	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	330	D	D	600.0	880	88.69	88.69
280	409	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	530	NA	NA	TL DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	330	CCC	CCC	200.0	480	NOT TESTED	NOT TESTED
280	515	NR	NR	481.3	762	89.61	89.61
280	280	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
280	680	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	B-	B-	100.0	380	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	290	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
#N/A	#N/A	B	B	50.0	#N/A	NOT TESTED	NOT TESTED
#N/A	#N/A	NR	NR	NA	#VALUE!	NOT TESTED	NOT TESTED
#N/A	#N/A	B+	B+	0.0	#N/A	NOT TESTED	NOT TESTED
280	280	B+	B+	0.0	280	NOT TESTED	NOT TESTED

4.0000
15.1300
99.7500
98.2500
#N/A
88.5000
88.6250
88.6250
96.1250
99.2500
93.0000
99.5000
1.8300
1.8300
96.5000
96.5000
90.0000
88.0000
89.0000
83.2500
15.1300
15.1300
99.7000
1.1200
98.4000
92.0000
96.0000
1.2500
20.0000
20.0000
90.0000
95.0000
92.0000
99.1500
99.7500
98.0000
88.7500
89.7500
88.0000
85.0000
53.0000
53.0000
0.3000
98.2000
100.0000
99.6916
96.5000
99.6500
98.7500
53.0000
53.0000
99.0000
44.0000
75.0000
90.0000
1.1200
19.0000
36.0000
69.0000
91.0000
92.0000
96.0000
35.0000
94.7500
98.0000
#N/A
92.0000
87.0000
16.5000
11.0000
95.0000
99.3500
88.0000
84.7500

REVOLVER	NO	9776
364-DAY REVOLVER	NO	9783
364-DAY REVOLVER	NO	9784
SYNDICATED LC	#N/A	9786
FRONTED LC	#N/A	9787
TERM LOAN C1	YES	9796
#N/A	#N/A	9798
SYN LC	#N/A	9799
PIK TERM LOAN	#N/A	9801
TRANCHE B	YES	9803
REVOLVER	NO	9804
FINAL STUB	#N/A	9815
TERM LOAN	YES	

12/6/08	12/06/08	USD	0.4356	10,000,000	50		625	50.0
6/12/09	06/12/09	USD	0.9507	175,000,000			15	0.0
6/11/09	06/11/09	USD	0.9479	292,000,000			23	0.0
6/12/09	06/12/09	USD	0.9507	107,158,318			15	0.0
6/12/09	06/12/09	USD	0.9507	56,841,683			23	0.0
5/5/13	05/28/11	USD	2.9096				225	0.0
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!	0.0
6/12/14	01/24/12	USD	3.5721				175	0.0
9/8/14	03/17/12	USD	3.7167					0.0
6/19/09	06/19/09	USD	0.9699			100,000,000	400	400.0
6/23/11	04/13/10	USD	1.7885	5,000,000	25		100	25.0
12/23/10	12/25/09	USD	1.4893					0.0
2/28/2014	11/23/11	USD	3.4011				200.0	0.0
4/30/2012	4/30/2012	USD	3.7507			992,500	400.0	400.0
10/25/2013	10/25/2013	USD	5.2384			995,000	375.0	375.0
5/31/2013	5/31/2013	USD	4.8356			3,183,946	150.0	150.0
10/24/2013	10/24/2013	USD	5.2356			500,000.00	600.0	600.0
3/31/2014	3/31/2014	USD	5.6685			856,751.19	350.0	350.0
4/1/2013	4/1/2013	USD	4.6712			940,000.00	150.0	150.0
9/1/2011	9/1/2011	USD	3.0877			3,000,000.00	200.0	200.0
6/12/2014	6/12/2014	USD				1,985,000.00	500.0	500.0
6/12/2014	6/12/2014	USD				1,240,625.00	300.0	300.0
6/3/2013	6/3/2013	USD				1,902,439	325.0	325.0
3/5/2014	3/5/2014	USD				2,864,939	150.0	150.0
11/1/2013	11/1/2013	USD				3,899,497	200.0	200.0
10/27/2014	10/27/2014	USD				995,000.00	350.0	350.0

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280	330	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	AA	AA	3.3	283	NOT TESTED	NOT TESTED
280	280	AA	AA	3.3	283	NOT TESTED	NOT TESTED
280	280	AA	AA	3.3	283	NOT TESTED	NOT TESTED
280	280	B	B	50.0	330	NOT TESTED	NOT TESTED
#N/A	#N/A	BB-	BB-	25.0	#N/A	NOT TESTED	NOT TESTED
280	280	NA	NA	RC UNDRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	280	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	680	NA	NA	RC DRAWN	#VALUE!	NOT TESTED	NOT TESTED
280	305	0	0	#N/A	#N/A	NOT TESTED	NOT TESTED
280	280	BB	BB	75.0	355	NOT TESTED	NOT TESTED
280	280	#N/A	#N/A	#N/A	#N/A	NOT TESTED	NOT TESTED
280	680	B	B	475.0	755	NOT TESTED	NOT TESTED
280	655	B	B	475.0	755	NOT TESTED	NOT TESTED
280	430	BB-	BB-	450.0	730	NOT TESTED	NOT TESTED
280	880	B-	B-	481.3	761	NOT TESTED	NOT TESTED
280	630	B-	B-	481.3	761	NOT TESTED	NOT TESTED
280	430	BB-	BB-	450.0	730	NOT TESTED	NOT TESTED
280	480	BBB-	BBB-	320.0	600	NOT TESTED	NOT TESTED
280	780	B	B	391.7	672	NOT TESTED	NOT TESTED
280	580	B	B	391.7	672	NOT TESTED	NOT TESTED
280	605	B	B	391.7	672	NOT TESTED	NOT TESTED
280	430	B	B	391.7	672	NOT TESTED	NOT TESTED
280	480	BB-	BB-	397.2	677	NOT TESTED	NOT TESTED
280	630	B+	B+	394.4	674	NOT TESTED	NOT TESTED

99.0000
99.7000
99.6750
99.6750
99.6750
86.7500
97.0000
93.0000
100.0000
95.0000
1.0000
93.5000
#N/A

ISSUER+CURR+DEBT CLASS

SOURCE = CARUSO

1	2	3
ID	**ISSUER**	**CURR**
39729USDASSETBACKED	8-Oct	USD
39730USDASSETBACKED	9-Oct	USD
^YELLUSDSENIOR_NORE	^YELL	USD
^YELLEURSENIOR_NORE	^YELL	EUR
_ABSHE_06_HE5_M8USDSENIOR	_ABSHE_06_HE5_M8	USD
_BNCMT_06_1_M8USDSENIOR	_BNCMT_06_1_M8	USD
_CARUTHUSDSENIOR_MODRE	_CARUTH	USD
_CHZ_TRSTUSDSENIOR_MODRE	_CHZ_TRST	USD
_GGP_LPUSDSENIOR_MODRE	_GGP_LP	USD
_IAC_GLBLUSDSENIOR_MODRE	_IAC_GLBL	USD
_ONE2ONEUSDSENIOR_MODRE	_ONE2ONE	USD
_PASCOUSDSENIOR_MODRE	_PASCO	USD
_RGNBNKUSDSENIOR_MODRE	_RGNBNK	USD
_RPRDSNUSDSENIOR_MODRE	_RPRDSN	USD
_SAIL_06_BNC3_M7USDSENIOR	_SAIL_06_BNC3_M7	USD
_SANJNUSDSENIOR_MODRE	_SANJN	USD
_SLB1200USDSENIOR_MODRE	_SLB1200	USD
_SLVRHNYUSDSENIOR_MODRE	_SLVRHNY	USD
_SUNCRKUSDSENIOR_MODRE	_SUNCRK	USD
010056BG3_MUNIUSDSENIOR_MODRE	010056BG3_MUNI	USD
011832E65_MUNIUSDSENIOR_MODRE	011832E65_MUNI	USD
011842PR6_MUNIUSDSENIOR_MODRE	011842PR6_MUNI	USD
011842PS4_MUNIUSDSENIOR_MODRE	011842PS4_MUNI	USD
011842QW4_MUNIUSDSENIOR_MODRE	011842QW4_MUNI	USD
011842QX2_MUNIUSDSENIOR_MODRE	011842QX2_MUNI	USD
03255M_MUNIUSDSENIOR_MODRE	03255M_MUNI	USD
04780T_MUNIUSDSENIOR_MODRE	04780T_MUNI	USD
047870_MUNIUSDSENIOR_MODRE	047870_MUNI	USD
057849FK2_MUNIUSDSENIOR_MODRE	057849FK2_MUNI	USD
05922KGZ6_MUNIUSDSENIOR_MODRE	05922KGZ6_MUNI	USD
07201TVR6_MUNIUSDSENIOR_MODRE	07201TVR6_MUNI	USD
072024_MUNIUSDSENIOR_MODRE	072024_MUNI	USD
072024DJ8_MUNIUSDSENIOR_MODRE	072024DJ8_MUNI	USD
091089_MUNIUSDSENIOR_MODRE	091089_MUNI	USD
091089FZ0_MUNIUSDSENIOR_MODRE	091089FZ0_MUNI	USD
091089HK1_MUNIUSDSENIOR_MODRE	091089HK1_MUNI	USD
116475WZ3_MUNIUSDSENIOR_MODRE	116475WZ3_MUNI	USD
1201545L1USDSENIOR	1201545L1	USD
130175_MUNIUSDSENIOR_MODRE	130175_MUNI	USD
1301757M8_MUNIUSDSENIOR_MODRE	1301757M8_MUNI	USD
130178_MUNIUSDSENIOR_MODRE	130178_MUNI	USD
13033F_MUNIUSDSENIOR_MODRE	13033F_MUNI	USD
13077C_MUNIUSDSENIOR_MODRE	13077C_MUNI	USD
13077C_MUNI_AMBACUSDSENIOR_MODRE	13077C_MUNI_AMBAC	USD
13077C_MUNI_FSAUSDSENIOR_MODRE	13077C_MUNI_FSA	USD
13077C_MUNI_MBIAUSDSENIOR_MODRE	13077C_MUNI_MBIA	USD
13077CJC9_MUNIUSDSENIOR_MODRE	13077CJC9_MUNI	USD
13077CJC9B_MUNIUSDSENIOR_MODRE	13077CJC9B_MUNI	USD
13077CJE5_MUNIUSDSENIOR_MODRE	13077CJE5_MUNI	USD
130795_MUNIUSDSENIOR_MODRE	130795_MUNI	USD
13LBMLT052M8USDSENIOR	13LBMLT052M8	USD
140LBMLT052M8USDSENIOR	140LBMLT052M8	USD
152708AW3_MUNIUSDSENIOR_MODRE	152708AW3_MUNI	USD
152708AX1_MUNIUSDSENIOR_MODRE	152708AX1_MUNI	USD
162419_MUNIUSDSENIOR_MODRE	162419_MUNI	USD
165141_MUNIUSDSENIOR_MODRE	165141_MUNI	USD
167562_MUNIUSDSENIOR_MODRE	167562_MUNI	USD
167570MZ0_MUNIUSDSENIOR_MODRE	167570MZ0_MUNI	USD
167592_MUNIUSDSENIOR_MODRE	167592_MUNI	USD
167592_MUNI_AMBACUSDSENIOR_MODRE	167592_MUNI_AMBAC	USD
167592_MUNI_FGICUSDSENIOR_MODRE	167592_MUNI_FGIC	USD
16768P_MUNIUSDSENIOR_MODRE	16768P_MUNI	USD
172253_MUNIUSDSENIOR_MODRE	172253_MUNI	USD
18085P_MUNIUSDSENIOR_MODRE	18085P_MUNI	USD
18085PGD0_MUNIUSDSENIOR_MODRE	18085PGD0_MUNI	USD
186432_MUNIUSDSENIOR_MODRE	186432_MUNI	USD
186432C73_MUNIUSDSENIOR_MODRE	186432C73_MUNI	USD
196707_MUNIUSDSENIOR_MODRE	196707_MUNI	USD
1FINA043M9USDSENIOR	1FINA043M9	USD
20774L_MUNIUSDSENIOR_MODRE	20774L_MUNI	USD
20774L6B6_MUNIUSDSENIOR_MODRE	20774L6B6_MUNI	USD

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	4	5	6	7	8	9
DEBT CLASS	**PRODUCT**	MODIFIED	**3M**	**6M**	**1Y**	
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100	
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750	
SENIOR_NORE	DERIV	11/10/2005 18:30	1	1	1	
SENIOR_NORE	DERIV	11/10/2005 18:30	1	1	1	
SENIOR	DERIV	1/12/2007 18:30	1	1	1	
SENIOR	DERIV	1/12/2007 18:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR	DERIV	1/12/2007 18:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR	DERIV	6/7/2006 13:30	1	1	1	
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR	DERIV	10/11/2005 18:30	130	130	130	
SENIOR	DERIV	10/17/2005 13:30	140	140	140	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR	DERIV	2/28/2008 8:30	180	180	180	
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	

	10	11	12	13	14	15	16	17
2Y	3Y	4Y	5Y	6Y	7Y	10Y	20Y	
	1100	1100	1100	1100	1100	1100	1100	1100
	750	750	750	750	750	750	750	750
	1	1	1	1	1	1	1	1
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	14	14	14	14	14	14	14	14
	20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
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	13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
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	14	14	14	14	14	14	14	14
	1	1	1	1	1	1	1	1
	20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
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	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
	14	14	14	14	14	14	14	14
	12	12	12	12	12	12	12	12
	14	14	14	14	14	14	14	14
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	130	130	130	130	130	130	130	130
	140	140	140	140	140	140	140	140
	14	14	14	14	14	14	14	14
	14	14	14	14	14	14	14	14
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
	14	14	14	14	14	14	14	14
	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
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	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
	14	14	14	14	14	14	14	14
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	180	180	180	180	180	180	180	180
	20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
	14	14	14	14	14	14	14	14

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	15.2
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	19.75
	13.4
	15.2
	14
	12
	14
	19.75
	130
	140
	14
	14
	19.75
	15.2
	15.2
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	7.5
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	19.75
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	13.4
	19.75
	14
	15.2
	14
	19.75
	180
	20.5
	14

20774U_MUNIUSDSENIOR_MODRE	20774U_MUNI	USD
212218JQ5_MUNIUSDSENIOR_MODRE	212218JQ5_MUNI	USD
220BSABS05TC1M6USDSENIOR	220BSABS05TC1M6	USD
235036_MUNIUSDSENIOR_MODRE	235036_MUNI	USD
235241_MUNIUSDSENIOR_MODRE	235241_MUNI	USD
235241_MUNI_NAUSDSENIOR_MODRE	235241_MUNI_NA	USD
235416_MUNIUSDSENIOR_MODRE	235416_MUNI	USD
235416PP3_MUNIUSDSENIOR_MODRE	235416PP3_MUNI	USD
246343_MUNIUSDSENIOR_MODRE	246343_MUNI	USD
246579_MUNIUSDSENIOR_MODRE	246579_MUNI	USD
249181_MUNIUSDSENIOR_MODRE	249181_MUNI	USD
249181Z27_MUNIUSDSENIOR_MODRE	249181Z27_MUNI	USD
249181Z35_MUNIUSDSENIOR_MODRE	249181Z35_MUNI	USD
249181Z43_MUNIUSDSENIOR_MODRE	249181Z43_MUNI	USD
251237_MUNIUSDSENIOR_MODRE	251237_MUNI	USD
251237_MUNI_FGICUSDSENIOR_MODRE	251237_MUNI_FGIC	USD
251237_MUNI_MBIAUSDSENIOR_MODRE	251237_MUNI_MBIA	USD
251237F73_MUNIUSDSENIOR_MODRE	251237F73_MUNI	USD
251237F99_MUNIUSDSENIOR_MODRE	251237F99_MUNI	USD
251237Z55_MUNIUSDSENIOR_MODRE	251237Z55_MUNI	USD
2512555F8_MUNIUSDSENIOR_MODRE	2512555F8_MUNI	USD
251255E48_MUNIUSDSENIOR_MODRE	251255E48_MUNI	USD
251255E50_MUNIUSDSENIOR_MODRE	251255E50_MUNI	USD
251255E68_MUNIUSDSENIOR_MODRE	251255E68_MUNI	USD
251255K20_MUNIUSDSENIOR_MODRE	251255K20_MUNI	USD
251255K38_MUNIUSDSENIOR_MODRE	251255K38_MUNI	USD
254839_MUNIUSDSENIOR_MODRE	254839_MUNI	USD
254845_MUNIUSDSENIOR_MODRE	254845_MUNI	USD
254845_MUNI_FGICUSDSENIOR_MODRE	254845_MUNI_FGIC	USD
254845_MUNI_FSAUSDSENIOR_MODRE	254845_MUNI_FSA	USD
254845CF5_MUNIUSDSENIOR_MODRE	254845CF5_MUNI	USD
271012_MUNIUSDSENIOR_MODRE	271012_MUNI	USD
271014_MUNIUSDSENIOR_MODRE	271014_MUNI	USD
271014_MUNI_FGICUSDSENIOR_MODRE	271014_MUNI_FGIC	USD
271014_MUNI_MBIAUSDSENIOR_MODRE	271014_MUNI_MBIA	USD
29270C_MUNIUSDSENIOR_MODRE	29270C_MUNI	USD
29270C_MUNI_FSAUSDSENIOR_MODRE	29270C_MUNI_FSA	USD
29270C_MUNI_NAUSDSENIOR_MODRE	29270C_MUNI_NA	USD
296136DK7_MUNIUSDSENIOR_MODRE	296136DK7_MUNI	USD
30383AAS0_MUNIUSDSENIOR_MODRE	30383AAS0_MUNI	USD
30383AAT8_MUNIUSDSENIOR_MODRE	30383AAT8_MUNI	USD
341507_MUNIUSDSENIOR_MODRE	341507_MUNI	USD
341507_MUNI_AMBACUSDSENIOR_MODRE	341507_MUNI_AMBAC	USD
341507_MUNI_FGICUSDSENIOR_MODRE	341507_MUNI_FGIC	USD
343136_MUNIUSDSENIOR_MODRE	343136_MUNI	USD
36005L_MUNIUSDSENIOR_MODRE	36005L_MUNI	USD
360066_MUNIUSDSENIOR_MODRE	360066_MUNI	USD
360066LQ5_MUNIUSDSENIOR_MODRE	360066LQ5_MUNI	USD
365275BN5_MUNIUSDSENIOR_MODRE	365275BN5_MUNI	USD
38122N_MUNIUSDSENIOR_MODRE	38122N_MUNI	USD
38122N_MUNI_AMBACUSDSENIOR_MODRE	38122N_MUNI_AMBAC	USD
38122N_MUNI_FGICUSDSENIOR_MODRE	38122N_MUNI_FGIC	USD
386289_MUNIUSDSENIOR_MODRE	386289_MUNI	USD
391577JA_MUNIUSDSENIOR_MODRE	391577JA_MUNI	USD
391577JB0_MUNIUSDSENIOR_MODRE	391577JB0_MUNI	USD
400524DG6_MUNIUSDSENIOR_MODRE	400524DG6_MUNI	USD
40785EKR6_MUNIUSDSENIOR_MODRE	40785EKR6_MUNI	USD
40785EKS4_MUNIUSDSENIOR_MODRE	40785EKS4_MUNI	USD
40785EKT2_MUNIUSDSENIOR_MODRE	40785EKT2_MUNI	USD
40785EKU9_MUNIUSDSENIOR_MODRE	40785EKU9_MUNI	USD
40785EKV7_MUNIUSDSENIOR_MODRE	40785EKV7_MUNI	USD
40785EMX1_MUNIUSDSENIOR_MODRE	40785EMX1_MUNI	USD
40785EMY9_MUNIUSDSENIOR_MODRE	40785EMY9_MUNI	USD
40785EMZ6_MUNIUSDSENIOR_MODRE	40785EMZ6_MUNI	USD
40785ENA0_MUNIUSDSENIOR_MODRE	40785ENA0_MUNI	USD
40785ENB8_MUNIUSDSENIOR_MODRE	40785ENB8_MUNI	USD
40785ENC6_MUNIUSDSENIOR_MODRE	40785ENC6_MUNI	USD
408441BF9_MUNIUSDSENIOR_MODRE	408441BF9_MUNI	USD
414004_MUNIUSDSENIOR_MODRE	414004_MUNI	USD
414004_MUNI_FGICUSDSENIOR_MODRE	414004_MUNI_FGIC	USD
414004_MUNI_FSAUSDSENIOR_MODRE	414004_MUNI_FSA	USD
414004_MUNI_MBIAUSDSENIOR_MODRE	414004_MUNI_MBIA	USD
414004T27_MUNIUSDSENIOR_MODRE	414004T27_MUNI	USD
41415W_MUNIUSDSENIOR_MODRE	41415W_MUNI	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR	DERIV	10/28/2005 18:30	220	220	220
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
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SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
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SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
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SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
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SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
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SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5

20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
220	220	220	220	220	220	220	220
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15	15	15	15	15	15	15	15
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
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14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
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15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
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19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
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7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
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7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
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19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
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13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
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15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2

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419800_MUNIUSDSENIOR_MODRE	419800_MUNI	USD
438689EE7_MUNIUSDSENIOR_MODRE	438689EE7_MUNI	USD
438701_MUNIUSDSENIOR_MODRE	438701_MUNI	USD
438701_MUNI_FGICUSDSENIOR_MODRE	438701_MUNI_FGIC	USD
438701_MUNI_MBIAUSDSENIOR_MODRE	438701_MUNI_MBIA	USD
438701DH4_MUNIUSDSENIOR_MODRE	438701DH4_MUNI	USD
442348_MUNIUSDSENIOR_MODRE	442348_MUNI	USD
442348_MUNI_FGICUSDSENIOR_MODRE	442348_MUNI_FGIC	USD
442348_MUNI_FSAUSDSENIOR_MODRE	442348_MUNI_FSA	USD
442348ZW1_MUNIUSDSENIOR_MODRE	442348ZW1_MUNI	USD
442348ZX9_MUNIUSDSENIOR_MODRE	442348ZX9_MUNI	USD
442348ZY7_MUNIUSDSENIOR_MODRE	442348ZY7_MUNI	USD
442378_MUNIUSDSENIOR_MODRE	442378_MUNI	USD
442435_MUNIUSDSENIOR_MODRE	442435_MUNI	USD
442435_MUNI_FSAUSDSENIOR_MODRE	442435_MUNI_FSA	USD
442435_MUNI_MBIAUSDSENIOR_MODRE	442435_MUNI_MBIA	USD
44420P_MUNIUSDSENIOR_MODRE	44420P_MUNI	USD
452001_MUNIUSDSENIOR_MODRE	452001_MUNI	USD
45200B_MUNIUSDSENIOR_MODRE	45200B_MUNI	USD
45200BH50_MUNIUSDSENIOR_MODRE	45200BH50_MUNI	USD
45201LAW5_MUNIUSDSENIOR_MODRE	45201LAW5_MUNI	USD
45201LAX3_MUNIUSDSENIOR_MODRE	45201LAX3_MUNI	USD
45201LAY1_MUNIUSDSENIOR_MODRE	45201LAY1_MUNI	USD
45201LAZ8_MUNIUSDSENIOR_MODRE	45201LAZ8_MUNI	USD
45201LHC2_MUNIUSDSENIOR_MODRE	45201LHC2_MUNI	USD
45201LHD0_MUNIUSDSENIOR_MODRE	45201LHD0_MUNI	USD
45201LHE8_MUNIUSDSENIOR_MODRE	45201LHE8_MUNI	USD
45201LHF5_MUNIUSDSENIOR_MODRE	45201LHF5_MUNI	USD
45201LJA4_MUNIUSDSENIOR_MODRE	45201LJA4_MUNI	USD
45201LJM8_MUNIUSDSENIOR_MODRE	45201LJM8_MUNI	USD
45201LJN6_MUNIUSDSENIOR_MODRE	45201LJN6_MUNI	USD
45201LJP1_MUNIUSDSENIOR_MODRE	45201LJP1_MUNI	USD
45203FAL0_MUNIUSDSENIOR_MODRE	45203FAL0_MUNI	USD
45203FAM8_MUNIUSDSENIOR_MODRE	45203FAM8_MUNI	USD
452252_MUNIUSDSENIOR_MODRE	452252_MUNI	USD
452252CZ0_MUNIUSDSENIOR_MODRE	452252CZ0_MUNI	USD
452252DC0_MUNIUSDSENIOR_MODRE	452252DC0_MUNI	USD
452252DE6_MUNIUSDSENIOR_MODRE	452252DE6_MUNI	USD
454623Q69_MUNIUSDSENIOR_MODRE	454623Q69_MUNI	USD
454623Q77_MUNIUSDSENIOR_MODRE	454623Q77_MUNI	USD
454623Q85_MUNIUSDSENIOR_MODRE	454623Q85_MUNI	USD
454623Q93_MUNIUSDSENIOR_MODRE	454623Q93_MUNI	USD
454623R27_MUNIUSDSENIOR_MODRE	454623R27_MUNI	USD
454898_MUNIUSDSENIOR_MODRE	454898_MUNI	USD
454898MW4_MUNIUSDSENIOR_MODRE	454898MW4_MUNI	USD
455141MK4_MUNIUSDSENIOR_MODRE	455141MK4_MUNI	USD
45528SME3_MUNIUSDSENIOR_MODRE	45528SME3_MUNI	USD
45528SQX7_MUNIUSDSENIOR_MODRE	45528SQX7_MUNI	USD
45528SQY5_MUNIUSDSENIOR_MODRE	45528SQY5_MUNI	USD
45528SQZ2_MUNIUSDSENIOR_MODRE	45528SQZ2_MUNI	USD
45528SRA6_MUNIUSDSENIOR_MODRE	45528SRA6_MUNI	USD
46263RAH8_MUNIUSDSENIOR_MODRE	46263RAH8_MUNI	USD
46263RAJ4_MUNIUSDSENIOR_MODRE	46263RAJ4_MUNI	USD
469485FN1_MUNIUSDSENIOR_MODRE	469485FN1_MUNI	USD
495289_MUNIUSDSENIOR_MODRE	495289_MUNI	USD
495289_MUNI_FSAUSDSENIOR_MODRE	495289_MUNI_FSA	USD
495289_MUNI_MBIAUSDSENIOR_MODRE	495289_MUNI_MBIA	USD
50825J_MUNIUSDSENIOR_MODRE	50825J_MUNI	USD
542690_MUNIUSDSENIOR_MODRE	542690_MUNI	USD
542690_MUNI_AMBACUSDSENIOR_MODRE	542690_MUNI_AMBAC	USD
542690_MUNI_XLCAUSDSENIOR_MODRE	542690_MUNI_XLCA	USD
542690YA4_MUNIUSDSENIOR_MODRE	542690YA4_MUNI	USD
544495_MUNIUSDSENIOR_MODRE	544495_MUNI	USD
544525_MUNIUSDSENIOR_MODRE	544525_MUNI	USD
544525_MUNI_AMBACUSDSENIOR_MODRE	544525_MUNI_AMBAC	USD
544525_MUNI_FSAUSDSENIOR_MODRE	544525_MUNI_FSA	USD
544652_MUNIUSDSENIOR_MODRE	544652_MUNI	USD
544652_MUNI_AMBACUSDSENIOR_MODRE	544652_MUNI_AMBAC	USD
544652_MUNI_FSAUSDSENIOR_MODRE	544652_MUNI_FSA	USD
544652_MUNI_MBIAUSDSENIOR_MODRE	544652_MUNI_MBIA	USD
544652B25_MUNIUSDSENIOR_MODRE	544652B25_MUNI	USD
544712_MUNIUSDSENIOR_MODRE	544712_MUNI	USD
544712_MUNI_FSAUSDSENIOR_MODRE	544712_MUNI_FSA	USD
544712_MUNI_MBIAUSDSENIOR_MODRE	544712_MUNI_MBIA	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
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SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
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SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5

19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
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7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
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19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
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13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
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19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
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19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
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13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
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19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
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19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
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545149_MUNIUSDSENIOR_MODRE	545149_MUNI	USD
546398_MUNIUSDSENIOR_MODRE	546398_MUNI	USD
546475_MUNIUSDSENIOR_MODRE	546475_MUNI	USD
546475_MUNI_FGICUSDSENIOR_MODRE	546475_MUNI_FGIC	USD
546475_MUNI_FSAUSDSENIOR_MODRE	546475_MUNI_FSA	USD
546475CA0_MUNIUSDSENIOR_MODRE	546475CA0_MUNI	USD
546475CB8_MUNIUSDSENIOR_MODRE	546475CB8_MUNI	USD
546589_MUNIUSDSENIOR_MODRE	546589_MUNI	USD
546589_MUNI_FGICUSDSENIOR_MODRE	546589_MUNI_FGIC	USD
546589_MUNI_MBIAUSDSENIOR_MODRE	546589_MUNI_MBIA	USD
546589JS2_MUNIUSDSENIOR_MODRE	546589JS2_MUNI	USD
546589LX8_MUNIUSDSENIOR_MODRE	546589LX8_MUNI	USD
548100_MUNIUSDSENIOR_MODRE	548100_MUNI	USD
54810C_MUNIUSDSENIOR_MODRE	54810C_MUNI	USD
54810C_MUNI_FSAUSDSENIOR_MODRE	54810C_MUNI_FSA	USD
54810C_MUNI_MBIAUSDSENIOR_MODRE	54810C_MUNI_MBIA	USD
575577GQ8_MUNIUSDSENIOR_MODRE	575577GQ8_MUNI	USD
57583R_MUNIUSDSENIOR_MODRE	57583R_MUNI	USD
57586C_MUNIUSDSENIOR_MODRE	57586C_MUNI	USD
57586C_MUNI_NAUSDSENIOR_MODRE	57586C_MUNI_NA	USD
576000_MUNIUSDSENIOR_MODRE	576000_MUNI	USD
576000_MUNI_AMBACUSDSENIOR_MODRE	576000_MUNI_AMBAC	USD
576000_MUNI_FSAUSDSENIOR_MODRE	576000_MUNI_FSA	USD
576000_MUNI_MBIAUSDSENIOR_MODRE	576000_MUNI_MBIA	USD
576000BN2_MUNIUSDSENIOR_MODRE	576000BN2_MUNI	USD
576049_MUNIUSDSENIOR_MODRE	576049_MUNI	USD
576049_MUNI_AMBACUSDSENIOR_MODRE	576049_MUNI_AMBAC	USD
576049_MUNI_FSAUSDSENIOR_MODRE	576049_MUNI_FSA	USD
576049_MUNI_MBIAUSDSENIOR_MODRE	576049_MUNI_MBIA	USD
576049L65_MUNIUSDSENIOR_MODRE	576049L65_MUNI	USD
576049PH7_MUNIUSDSENIOR_MODRE	576049PH7_MUNI	USD
576049R_MUNIUSDSENIOR_MODRE	576049R_MUNI	USD
592247_MUNIUSDSENIOR_MODRE	592247_MUNI	USD
592247_MUNI_FGICUSDSENIOR_MODRE	592247_MUNI_FGIC	USD
592247_MUNI_MBIAUSDSENIOR_MODRE	592247_MUNI_MBIA	USD
592597_MUNIUSDSENIOR_MODRE	592597_MUNI	USD
59259N_MUNIUSDSENIOR_MODRE	59259N_MUNI	USD
59259N_MUNI_FSAUSDSENIOR_MODRE	59259N_MUNI_FSA	USD
59259N_MUNI_MBIAUSDSENIOR_MODRE	59259N_MUNI_MBIA	USD
59259NMB6_MUNIUSDSENIOR_MODRE	59259NMB6_MUNI	USD
59259NSV6_MUNIUSDSENIOR_MODRE	59259NSV6_MUNI	USD
59259R_MUNIUSDSENIOR_MODRE	59259R_MUNI	USD
59259R_MUNI_AMBACUSDSENIOR_MODRE	59259R_MUNI_AMBAC	USD
59259R_MUNI_FGICUSDSENIOR_MODRE	59259R_MUNI_FGIC	USD
59259R_MUNI_FSAUSDSENIOR_MODRE	59259R_MUNI_FSA	USD
59259R_MUNI_MBIAUSDSENIOR_MODRE	59259R_MUNI_MBIA	USD
59259RBE3_MUNIUSDSENIOR_MODRE	59259RBE3_MUNI	USD
592646_MUNIUSDSENIOR_MODRE	592646_MUNI	USD
592646_MUNI_FGICUSDSENIOR_MODRE	592646_MUNI_FGIC	USD
592646_MUNI_FSAUSDSENIOR_MODRE	592646_MUNI_FSA	USD
592646_MUNI_MBIAUSDSENIOR_MODRE	592646_MUNI_MBIA	USD
592663_MUNIUSDSENIOR_MODRE	592663_MUNI	USD
592663Z84_MUNIUSDSENIOR_MODRE	592663Z84_MUNI	USD
59333A_MUNIUSDSENIOR_MODRE	59333A_MUNI	USD
59333M_MUNIUSDSENIOR_MODRE	59333M_MUNI	USD
59333M_MUNI_AMBACUSDSENIOR_MODRE	59333M_MUNI_AMBAC	USD
59333M_MUNI_FGICUSDSENIOR_MODRE	59333M_MUNI_FGIC	USD
59333P_MUNIUSDSENIOR_MODRE	59333P_MUNI	USD
59333P_MUNI_CIFGUSDSENIOR_MODRE	59333P_MUNI_CIFG	USD
59333P_MUNI_FGICUSDSENIOR_MODRE	59333P_MUNI_FGIC	USD
59333P_MUNI_MBIAUSDSENIOR_MODRE	59333P_MUNI_MBIA	USD
59333P_MUNI_XLCAUSDSENIOR_MODRE	59333P_MUNI_XLCA	USD
59334K_MUNIUSDSENIOR_MODRE	59334K_MUNI	USD
59334P_MUNIUSDSENIOR_MODRE	59334P_MUNI	USD
59334PAX5_MUNIUSDSENIOR_MODRE	59334PAX5_MUNI	USD
594614_MUNIUSDSENIOR_MODRE	594614_MUNI	USD
594614SS9_MUNIUSDSENIOR_MODRE	594614SS9_MUNI	USD
594614VX4_MUNIUSDSENIOR_MODRE	594614VX4_MUNI	USD
594614ZN2_MUNIUSDSENIOR_MODRE	594614ZN2_MUNI	USD
594695ZF8_MUNIUSDSENIOR_MODRE	594695ZF8_MUNI	USD
60534PE25_MUNIUSDSENIOR_MODRE	60534PE25_MUNI	USD
60534PHC0_MUNIUSDSENIOR_MODRE	60534PHC0_MUNI	USD
60635H_MUNIUSDSENIOR_MODRE	60635H_MUNI	USD
606901_MUNIUSDSENIOR_MODRE	606901_MUNI	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5

19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.5	15.5	15.5	15.5	15.5	15.5	15.5	15.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
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14	14	14	14	14	14	14	14
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14	14	14	14	14	14	14	14
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5

19.75
15.2
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13.4
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15.2
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19.75
19.75
12
19.75
14
14
14
14
14
14
20.5
20.5

628570AQ6_MUNIUSDSENIOR_MODRE	628570AQ6_MUNI	USD
63968A_MUNIUSDSENIOR_MODRE	63968A_MUNI	USD
63968A_MUNI_AMBACUSDSENIOR_MODRE	63968A_MUNI_AMBAC	USD
63968A_MUNI_FGICUSDSENIOR_MODRE	63968A_MUNI_FGIC	USD
63968AKP9_MUNIUSDSENIOR_MODRE	63968AKP9_MUNI	USD
645918_MUNIUSDSENIOR_MODRE	645918_MUNI	USD
645918_MUNI_AMBACUSDSENIOR_MODRE	645918_MUNI_AMBAC	USD
645918_MUNI_NAUSDSENIOR_MODRE	645918_MUNI_NA	USD
64605LYK8_MUNIUSDSENIOR_MODRE	64605LYK8_MUNI	USD
646136_MUNIUSDSENIOR_MODRE	646136_MUNI	USD
646139_MUNIUSDSENIOR_MODRE	646139_MUNI	USD
646139_MUNI_AMBACUSDSENIOR_MODRE	646139_MUNI_AMBAC	USD
646139_MUNI_FGICUSDSENIOR_MODRE	646139_MUNI_FGIC	USD
646139ZM0_MUNIUSDSENIOR_MODRE	646139ZM0_MUNI	USD
649451_MUNIUSDSENIOR_MODRE	649451_MUNI	USD
64970K_MUNIUSDSENIOR_MODRE	64970K_MUNI	USD
64970K_MUNI_FSAUSDSENIOR_MODRE	64970K_MUNI_FSA	USD
64970K_MUNI_MBIAUSDSENIOR_MODRE	64970K_MUNI_MBIA	USD
64970K_MUNI_NAUSDSENIOR_MODRE	64970K_MUNI_NA	USD
64970KU88_MUNIUSDSENIOR_MODRE	64970KU88_MUNI	USD
649717MZ5_MUNIUSDSENIOR_MODRE	649717MZ5_MUNI	USD
64971K_MUNIUSDSENIOR_MODRE	64971K_MUNI	USD
64971M_MUNIUSDSENIOR_MODRE	64971M_MUNI	USD
64971MG_MUNIUSDSENIOR_MODRE	64971MG_MUNI	USD
64971P_MUNIUSDSENIOR_MODRE	64971P_MUNI	USD
64972F_MUNIUSDSENIOR_MODRE	64972F_MUNI	USD
64972FBG0_MUNIUSDSENIOR_MODRE	64972FBG0_MUNI	USD
64972H_MUNIUSDSENIOR_MODRE	64972H_MUNI	USD
64983QL31_MUNIUSDSENIOR_MODRE	64983QL31_MUNI	USD
64983TUR2_MUNIUSDSENIOR_MODRE	64983TUR2_MUNI	USD
64983W_MUNIUSDSENIOR_MODRE	64983W_MUNI	USD
64985M_MUNIUSDSENIOR_MODRE	64985M_MUNI	USD
649876_MUNIUSDSENIOR_MODRE	649876_MUNI	USD
649876_MUNI_FGICUSDSENIOR_MODRE	649876_MUNI_FGIC	USD
649876_MUNI_MBIAUSDSENIOR_MODRE	649876_MUNI_MBIA	USD
649876UK3_MUNIUSDSENIOR_MODRE	649876UK3_MUNI	USD
64989K_MUNIUSDSENIOR_MODRE	64989K_MUNI	USD
649902_MUNIUSDSENIOR_MODRE	649902_MUNI	USD
650009_MUNIUSDSENIOR_MODRE	650009_MUNI	USD
650009_MUNI_AMBACUSDSENIOR_MODRE	650009_MUNI_AMBAC	USD
650009_MUNI_FGICUSDSENIOR_MODRE	650009_MUNI_FGIC	USD
650009_MUNI_FSAUSDSENIOR_MODRE	650009_MUNI_FSA	USD
650009QP1_MUNIUSDSENIOR_MODRE	650009QP1_MUNI	USD
650017_MUNIUSDSENIOR_MODRE	650017_MUNI	USD
650031_MUNIUSDSENIOR_MODRE	650031_MUNI	USD
650034_MUNIUSDSENIOR_MODRE	650034_MUNI	USD
656009CW5_MUNIUSDSENIOR_MODRE	656009CW5_MUNI	USD
656009CX3_MUNIUSDSENIOR_MODRE	656009CX3_MUNI	USD
657902_MUNIUSDSENIOR_MODRE	657902_MUNI	USD
65819G_MUNIUSDSENIOR_MODRE	65819G_MUNI	USD
65820HQP1_MUNIUSDSENIOR_MODRE	65820HQP1_MUNI	USD
662858_MUNIUSDSENIOR_MODRE	662858_MUNI	USD
662858CT4_MUNIUSDSENIOR_MODRE	662858CT4_MUNI	USD
662858EC9_MUNIUSDSENIOR_MODRE	662858EC9_MUNI	USD
662858ED7_MUNIUSDSENIOR_MODRE	662858ED7_MUNI	USD
662903_MUNIUSDSENIOR_MODRE	662903_MUNI	USD
662903DY6_MUNIUSDSENIOR_MODRE	662903DY6_MUNI	USD
67756A_MUNIUSDSENIOR_MODRE	67756A_MUNI	USD
67756B_MUNIUSDSENIOR_MODRE	67756B_MUNI	USD
682004_MUNIUSDSENIOR_MODRE	682004_MUNI	USD
682004BY1_MUNIUSDSENIOR_MODRE	682004BY1_MUNI	USD
684515NT2_MUNIUSDSENIOR_MODRE	684515NT2_MUNI	USD
68607DHN8_MUNIUSDSENIOR_MODRE	68607DHN8_MUNI	USD
686543_MUNIUSDSENIOR_MODRE	686543_MUNI	USD
696550_MUNIUSDSENIOR_MODRE	696550_MUNI	USD
704612_MUNIUSDSENIOR_MODRE	704612_MUNI	USD
709207_MUNIUSDSENIOR_MODRE	709207_MUNI	USD
709223_MUNIUSDSENIOR_MODRE	709223_MUNI	USD
709223QT1_MUNIUSDSENIOR_MODRE	709223QT1_MUNI	USD
715029EZ3_MUNIUSDSENIOR_MODRE	715029EZ3_MUNI	USD
715029FA7_MUNIUSDSENIOR_MODRE	715029FA7_MUNI	USD
715029FB5_MUNIUSDSENIOR_MODRE	715029FB5_MUNI	USD
715029FC3_MUNIUSDSENIOR_MODRE	715029FC3_MUNI	USD
717893_MUNIUSDSENIOR_MODRE	717893_MUNI	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5

14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
12	12	12	12	12	12	12	12
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.5	15.5	15.5	15.5	15.5	15.5	15.5	15.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
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14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4

14
7.5
19.75
19.75
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7.5
19.75
20.5
14
19.75
7.5
19.75
19.75
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19.75
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13.4
15.2
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20.5
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19.75
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15.2
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7.5
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7.5
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19.75
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15.2
20.5
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15.2
20.5
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13.4
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15.2
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19.75
19.75
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13.4
19.75
13.4
13.4
19.75
14
14
14
14
14
13.4

717893PW5_MUNIUSDSENIOR_MODRE	717893PW5_MUNI	USD
71883R_MUNIUSDSENIOR_MODRE	71883R_MUNI	USD
71884AMB2_MUNIUSDSENIOR_MODRE	71884AMB2_MUNI	USD
731167_MUNIUSDSENIOR_MODRE	731167_MUNI	USD
733581_MUNIUSDSENIOR_MODRE	733581_MUNI	USD
733581_MUNI_FSAUSDSENIOR_MODRE	733581_MUNI_FSA	USD
733581_MUNI_NAUSDSENIOR_MODRE	733581_MUNI_NA	USD
7335813C4_MUNIUSDSENIOR_MODRE	7335813C4_MUNI	USD
7335813G5_MUNIUSDSENIOR_MODRE	7335813G5_MUNI	USD
733581YM8_MUNIUSDSENIOR_MODRE	733581YM8_MUNI	USD
73358T_MUNIUSDSENIOR_MODRE	73358T_MUNI	USD
73358T_MUNI_FGICUSDSENIOR_MODRE	73358T_MUNI_FGIC	USD
73358T_MUNI_MBIAUSDSENIOR_MODRE	73358T_MUNI_MBIA	USD
735000BB6_MUNIUSDSENIOR_MODRE	735000BB6_MUNI	USD
735352KG0_MUNIUSDSENIOR_MODRE	735352KG0_MUNI	USD
735352KH8_MUNIUSDSENIOR_MODRE	735352KH8_MUNI	USD
735387_MUNIUSDSENIOR_MODRE	735387_MUNI	USD
735387AB8_MUNIUSDSENIOR_MODRE	735387AB8_MUNI	USD
735389_MUNIUSDSENIOR_MODRE	735389_MUNI	USD
735389FK9_MUNIUSDSENIOR_MODRE	735389FK9_MUNI	USD
735439_MUNIUSDSENIOR_MODRE	735439_MUNI	USD
744434_MUNIUSDSENIOR_MODRE	744434_MUNI	USD
745219_MUNIUSDSENIOR_MODRE	745219_MUNI	USD
74526Q_MUNIUSDSENIOR_MODRE	74526Q_MUNI	USD
751100_MUNIUSDSENIOR_MODRE	751100_MUNI	USD
759136_MUNIUSDSENIOR_MODRE	759136_MUNI	USD
759136_MUNI_AMBACUSDSENIOR_MODRE	759136_MUNI_AMBAC	USD
759136_MUNI_FSAUSDSENIOR_MODRE	759136_MUNI_FSA	USD
759911_MUNIUSDSENIOR_MODRE	759911_MUNI	USD
759911_MUNI_FSAUSDSENIOR_MODRE	759911_MUNI_FSA	USD
759911_MUNI_MBIAUSDSENIOR_MODRE	759911_MUNI_MBIA	USD
765433_MUNIUSDSENIOR_MODRE	765433_MUNI	USD
786005_MUNIUSDSENIOR_MODRE	786005_MUNI	USD
786005HM3_MUNIUSDSENIOR_MODRE	786005HM3_MUNI	USD
786107DN9_MUNIUSDSENIOR_MODRE	786107DN9_MUNI	USD
786134HW9_MUNIUSDSENIOR_MODRE	786134HW9_MUNI	USD
794665_MUNIUSDSENIOR_MODRE	794665_MUNI	USD
794665_MUNI_AMBACUSDSENIOR_MODRE	794665_MUNI_AMBAC	USD
794665_MUNI_MBIAUSDSENIOR_MODRE	794665_MUNI_MBIA	USD
795677_MUNIUSDSENIOR_MODRE	795677_MUNI	USD
79575D_MUNIUSDSENIOR_MODRE	79575D_MUNI	USD
796253_MUNIUSDSENIOR_MODRE	796253_MUNI	USD
796253HQ8_MUNIUSDSENIOR_MODRE	796253HQ8_MUNI	USD
796422_MUNIUSDSENIOR_MODRE	796422_MUNI	USD
797263BB5_MUNIUSDSENIOR_MODRE	797263BB5_MUNI	USD
79765ADW3_MUNIUSDSENIOR_MODRE	79765ADW3_MUNI	USD
79765RKH1_MUNIUSDSENIOR_MODRE	79765RKH1_MUNI	USD
797669PJ1_MUNIUSDSENIOR_MODRE	797669PJ1_MUNI	USD
798136_MUNIUSDSENIOR_MODRE	798136_MUNI	USD
798693_MUNIUSDSENIOR_MODRE	798693_MUNI	USD
79875E_MUNIUSDSENIOR_MODRE	79875E_MUNI	USD
799054FM8_MUNIUSDSENIOR_MODRE	799054FM8_MUNI	USD
799054FN6_MUNIUSDSENIOR_MODRE	799054FN6_MUNI	USD
80168N_MUNIUSDSENIOR_MODRE	80168N_MUNI	USD
8126423A2_MUNIUSDSENIOR_MODRE	8126423A2_MUNI	USD
812728_MUNIUSDSENIOR_MODRE	812728_MUNI	USD
836517CP5_MUNIUSDSENIOR_MODRE	836517CP5_MUNI	USD
837123EF1_MUNIUSDSENIOR_MODRE	837123EF1_MUNI	USD
837147_MUNIUSDSENIOR_MODRE	837147_MUNI	USD
837147_MUNI_AMBACUSDSENIOR_MODRE	837147_MUNI_AMBAC	USD
837147_MUNI_FSAUSDSENIOR_MODRE	837147_MUNI_FSA	USD
837147_MUNI_MBIAUSDSENIOR_MODRE	837147_MUNI_MBIA	USD
837152FN2_MUNIUSDSENIOR_MODRE	837152FN2_MUNI	USD
837152FP7_MUNIUSDSENIOR_MODRE	837152FP7_MUNI	USD
837227_MUNIUSDSENIOR_MODRE	837227_MUNI	USD
83786P_MUNIUSDSENIOR_MODRE	83786P_MUNI	USD
850578_MUNIUSDSENIOR_MODRE	850578_MUNI	USD
850578QK4_MUNIUSDSENIOR_MODRE	850578QK4_MUNI	USD
857322LP4_MUNIUSDSENIOR_MODRE	857322LP4_MUNI	USD
857322PZ8_MUNIUSDSENIOR_MODRE	857322PZ8_MUNI	USD
86358EYP5USDSENIOR	86358EYP5	USD
873545FW2_MUNIUSDSENIOR_MODRE	873545FW2_MUNI	USD
87354TAQ8_MUNIUSDSENIOR_MODRE	87354TAQ8_MUNI	USD
874476_MUNIUSDSENIOR_MODRE	874476_MUNI	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR	DERIV	1/11/2006 18:30	330	330	330
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5

14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.5	15.5	15.5	15.5	15.5	15.5	15.5	15.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
330	330	330	330	330	330	330	330
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2

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876443CM2_MUNIUSDSENIOR_MODRE	876443CM2_MUNI	USD
876443CN0_MUNIUSDSENIOR_MODRE	876443CN0_MUNI	USD
882762_MUNIUSDSENIOR_MODRE	882762_MUNI	USD
88283L_MUNIUSDSENIOR_MODRE	88283L_MUNI	USD
89602N_MUNIUSDSENIOR_MODRE	89602N_MUNI	USD
89602N_MUNI_FGICUSDSENIOR_MODRE	89602N_MUNI_FGIC	USD
89602N_MUNI_MBIAUSDSENIOR_MODRE	89602N_MUNI_MBIA	USD
89602NBF0_MUNIUSDSENIOR_MODRE	89602NBF0_MUNI	USD
89602NHE7_MUNIUSDSENIOR_MODRE	89602NHE7_MUNI	USD
902354DE6_MUNIUSDSENIOR_MODRE	902354DE6_MUNI	USD
914026_MUNIUSDSENIOR_MODRE	914026_MUNI	USD
914084M47_MUNIUSDSENIOR_MODRE	914084M47_MUNI	USD
914119FG2_MUNIUSDSENIOR_MODRE	914119FG2_MUNI	USD
91412F_MUNIUSDSENIOR_MODRE	91412F_MUNI	USD
91412F_MUNI_FGICUSDSENIOR_MODRE	91412F_MUNI_FGIC	USD
91412F_MUNI_FSAUSDSENIOR_MODRE	91412F_MUNI_FSA	USD
91417K_MUNIUSDSENIOR_MODRE	91417K_MUNI	USD
91417KFM8_MUNIUSDSENIOR_MODRE	91417KFM8_MUNI	USD
91417KFQ9_MUNIUSDSENIOR_MODRE	91417KFQ9_MUNI	USD
91428L_MUNIUSDSENIOR_MODRE	91428L_MUNI	USD
914353_MUNIUSDSENIOR_MODRE	914353_MUNI	USD
914692F94_MUNIUSDSENIOR_MODRE	914692F94_MUNI	USD
914692G51_MUNIUSDSENIOR_MODRE	914692G51_MUNI	USD
914713_MUNIUSDSENIOR_MODRE	914713_MUNI	USD
914713YH9_MUNIUSDSENIOR_MODRE	914713YH9_MUNI	USD
914739EA1_MUNIUSDSENIOR_MODRE	914739EA1_MUNI	USD
9151152V0_MUNIUSDSENIOR_MODRE	9151152V0_MUNI	USD
915115T33_MUNIUSDSENIOR_MODRE	915115T33_MUNI	USD
915200_MUNIUSDSENIOR_MODRE	915200_MUNI	USD
915200QC6_MUNIUSDSENIOR_MODRE	915200QC6_MUNI	USD
915217_MUNIUSDSENIOR_MODRE	915217_MUNI	USD
915217QQ9_MUNIUSDSENIOR_MODRE	915217QQ9_MUNI	USD
919243CS2_MUNIUSDSENIOR_MODRE	919243CS2_MUNI	USD
928077_MUNIUSDSENIOR_MODRE	928077_MUNI	USD
944514_MUNIUSDSENIOR_MODRE	944514_MUNI	USD
944514_MUNI_FGICUSDSENIOR_MODRE	944514_MUNI_FGIC	USD
944514_MUNI_MBIAUSDSENIOR_MODRE	944514_MUNI_MBIA	USD
946303NW0_MUNIUSDSENIOR_MODRE	946303NW0_MUNI	USD
946303NX8_MUNIUSDSENIOR_MODRE	946303NX8_MUNI	USD
946363BK3_MUNIUSDSENIOR_MODRE	946363BK3_MUNI	USD
946363CJ5_MUNIUSDSENIOR_MODRE	946363CJ5_MUNI	USD
95639R_MUNIUSDSENIOR_MODRE	95639R_MUNI	USD
956704VM9_MUNIUSDSENIOR_MODRE	956704VM9_MUNI	USD
973129_MUNIUSDSENIOR_MODRE	973129_MUNI	USD
982674_MUNIUSDSENIOR_MODRE	982674_MUNI	USD
982674DT7_MUNIUSDSENIOR_MODRE	982674DT7_MUNI	USD
AUSDSENIOR	A	USD
AUSDSENIOR_MODRE	A	USD
AEURSENIOR_MODRE	A	EUR
AUSDSENIOR_NORE	A	USD
AEURSENIOR_NORE	A	EUR
AEURSENIOR	A	EUR
AUSDLOAN	A	USD
AAUSDSENIOR	AA	USD
AAUSDSENIOR_MODRE	AA	USD
AAUSDSENIOR_NORE	AA	USD
AAEURSENIOR_MODRE	AA	EUR
AAEURSENIOR_NORE	AA	EUR
AAEURSENIOR	AA	EUR
AAUSDSENIOR_MODRE	AA	USD
AAAUDSENIOR_MODRE	AA	AUD
AAAUDSENIOR	AA	AUD
AAHKDSENIOR_MODRE	AA	HKD
AAHKDSENIOR_NORE	AA	HKD
AAJPYSENIOR_NORE	AA	JPY
AASGDSENIOR_MODRE	AA	SGD
AAUSDPREFERRED_MODRE	AA	USD
AAJPYSENIOR_MODRE	AA	JPY
AA_PUSDPREFERRED_MODRE	AA_P	USD
AABHKDLT2_MMR_L	AAB	HKD
AABJPYLT2_MMR_L	AAB	JPY
AAB_PUSDPREFERRED_MODRE	AAB_P	USD
AAB_PUSDPREFERRED_MMR_L	AAB_P	USD
AABSTUSDSENIOR_MODRE	AABST	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR	DERIV	6/26/2008 13:30	10.87669	10.87669	10.87669
SENIOR_MODRE	DERIV	7/21/2008 18:30	10	10	10
SENIOR_MODRE	DERIV	7/21/2008 18:30	10	10	10
SENIOR_NORE	DERIV	6/26/2008 13:30	9.245676	9.245676	9.245676
SENIOR_NORE	DERIV	6/26/2008 13:30	9.245676	9.245676	9.245676
SENIOR	DERIV	7/21/2008 18:30	11.11	11.11	11.11
LOAN	DERIV	6/12/2006 18:30	7	7	7
SENIOR	DERIV	7/2/2008 18:30	56.661	67.771	67.771
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
SENIOR_NORE	DERIV	7/29/2008 18:30	45.3312	54.7752	54.7752
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
SENIOR_NORE	DERIV	7/29/2008 18:30	45.3312	54.7752	54.7752
SENIOR	DERIV	7/29/2008 18:30	53.328	64.438	64.438
SENIOR_MODRE	CASH	7/29/2008 18:30	48	58	58
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
SENIOR	DERIV	7/29/2008 18:30	53.328	64.438	64.438
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
SENIOR_NORE	DERIV	7/29/2008 18:30	45.3312	54.7752	54.7752
SENIOR_NORE	DERIV	7/29/2008 18:30	45.3312	54.7752	54.7752
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
PREFERRED_MODRE	DERIV	10/24/2006 8:30	5	5	5
LT2_MMR_L	DERIV	7/24/2008 13:30	80	85	90
LT2_MMR_L	DERIV	7/24/2008 13:30	80	85	90
PREFERRED_MODRE	DERIV	7/13/2005 18:30	20	20	20
PREFERRED_MMR_L	DERIV	7/13/2005 18:30	20	20	20
SENIOR_MODRE	DERIV	8/30/2005 13:30	180	180	180

12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
27.08618	27.08618	39.35162	55.55	55.55	55.55	55.55	55.55
24.89	24.89	36.11	51	51	51	51	51
24.89	24.89	36.11	51	51	51	51	51
23.024472	23.024472	33.450648	47.22	47.22	47.22	47.22	47.22
23.024472	23.024472	33.450648	47.22	47.22	47.22	47.22	47.22
27.65279	27.65279	40.11821	56.661	56.661	56.661	56.661	56.661
18	18	26	37	37	37	37	37
89.991	97.768	107.767	117.766	119.988	122.21	128.876	134.431
73	84	96	108	111.5	115	128	128
68.9412	79.3296	90.6624	101.9952	105.3006	108.606	120.8832	120.8832
73	84	96	108	111.5	115	128	128
68.9412	79.3296	90.6624	101.9952	105.3006	108.606	120.8832	120.8832
81.103	93.324	106.656	119.988	123.8765	127.765	142.208	142.208
73	84	96	108	111.5	115	128	128
73	84	96	108	111.5	115	128	128
81.103	93.324	106.656	119.988	123.8765	127.765	142.208	142.208
73	84	96	108	111.5	115	128	128
68.9412	79.3296	90.6624	101.9952	105.3006	108.606	120.8832	120.8832
68.9412	79.3296	90.6624	101.9952	105.3006	108.606	120.8832	120.8832
73	84	96	108	111.5	115	128	128
1	1	1	1	1	1	1	1
73	84	96	108	111.5	115	128	128
10	20	30	45	50	55	65	65
115	135	150	165	165	165	165	167.7
115	135	150	165	165	165	165	167.7
22	25	33	42	46	50	62	62
22	25	33	42	46	50	62	62
180	180	180	180	180	180	180	180

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139.986
128
120.8832
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120.8832
142.208
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142.208
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120.8832
128
1
128
65
172.1
172.1
62
62
180

AABST_04_1_B2USDSENIOR	AABST_04_1_B2	USD
AABST_04_4_B2USDSENIOR	AABST_04_4_B2	USD
AABST_05_3_B3USDSENIOR	AABST_05_3_B3	USD
AABST_05_5_B3USDSENIOR	AABST_05_5_B3	USD
AABST_2005_2_B2USDSENIOR	AABST_2005_2_B2	USD
AABST046USDSENIOR	AABST046	USD
AABST05_3_B2USDSENIOR	AABST05_3_B2	USD
AABST05_5_B2USDSENIOR	AABST05_5_B2	USD
AAG_HLDGUSDSENIOR_MODRE	AAG_HLDG	USD
AAG_HLDGUSDCVA_SENIOR	AAG_HLDG	USD
AALLNHKDSENIOR_MMR_L	AALLN	HKD
AALLNSGDSENIOR_MMR_L	AALLN	SGD
AAMERUSDSENIOR	AAMER	USD
AANDL_ABSGBPASSETBACKED	AANDL_ABS	GBP
ABACUSDSENIOR	ABAC	USD
ABBHKDSENIOR_MMR_L	ABB	HKD
ABB_LTDG7EURSENIOR_MMR_L	ABB_LTDG7	EUR
ABB_LTDG7EURLT2_MMR_L	ABB_LTDG7	EUR
ABBEYHKDLT2_MMR_L	ABBEY	HKD
ABBEYSGDLT2_MMR_L	ABBEY	SGD
ABBEY_PUSDPREFERRED_MODRE	ABBEY_P	USD
ABCUSDSENIOR_NORE	ABC	USD
ABCUSDDIGITAL	ABC	USD
ABCHKDSENIOR_NORE	ABC	HKD
ABCILSSENIOR_NORE	ABC	ILS
ABCUSDCVA_SENIOR	ABC	USD
ABCJPYSENIOR_NORE	ABC	JPY
ABCAUDSENIOR_NORE	ABC	AUD
ABCSGDSENIOR_NORE	ABC	SGD
ABCUSDSENIOR_MODRE	ABC	USD
ABCEURSENIOR_NORE	ABC	EUR
ABFC_05_HE1_M8USDSENIOR	ABFC_05_HE1_M8	USD
ABFC_05_HE1_M9USDSENIOR	ABFC_05_HE1_M9	USD
ABFC_05_WMC1_M7USDSENIOR	ABFC_05_WMC1_M7	USD
ABFC_05_WMC1_M8USDSENIOR	ABFC_05_WMC1_M8	USD
ABFC_05_WMC1_M9USDSENIOR	ABFC_05_WMC1_M9	USD
ABFC_05-HE1_M8USDSENIOR	ABFC_05-HE1_M8	USD
ABFC_06_HE1_M8USDSENIOR	ABFC_06_HE1_M8	USD
ABFC_06_OPT1_M8USDSENIOR	ABFC_06_OPT1_M8	USD
ABFC_06_OPT1_M9USDSENIOR	ABFC_06_OPT1_M9	USD
ABFC_06_OPT2_M5USDSENIOR	ABFC_06_OPT2_M5	USD
ABFC_06_OPT2_M9USDSENIOR	ABFC_06_OPT2_M9	USD
ABFC_06_OPT3_M9USDSENIOR	ABFC_06_OPT3_M9	USD
ABFC_2005_WF1_M9USDSENIOR	ABFC_2005_WF1_M9	USD
ABFC_2005_WMC1_M7USDSENIOR	ABFC_2005_WMC1_M7	USD
ABFC_2005_WMC1_M8USDSENIOR	ABFC_2005_WMC1_M8	USD
ABFC_2006_HE1_M8USDSENIOR	ABFC_2006_HE1_M8	USD
ABFC_2006_HE1_M9USDSENIOR	ABFC_2006_HE1_M9	USD
ABFC_2006_OPT2_A3DUSDSENIOR	ABFC_2006_OPT2_A3D	USD
ABFC_2006_OPT2_M9USDSENIOR	ABFC_2006_OPT2_M9	USD
ABFC_2006_OPT3_M9USDSENIOR	ABFC_2006_OPT3_M9	USD
ABFC05_HE1_M6USDSENIOR	ABFC05_HE1_M6	USD
ABFC05_HE1_M8USDSENIOR	ABFC05_HE1_M8	USD
ABFC05_HE1_M9USDSENIOR	ABFC05_HE1_M9	USD
ABFC05_WF1_M6USDSENIOR	ABFC05_WF1_M6	USD
ABFC05_WMC1_M8USDSENIOR	ABFC05_WMC1_M8	USD
ABFC05_WMC1_M9USDSENIOR	ABFC05_WMC1_M9	USD
ABFC2005WF1USDSENIOR	ABFC2005WF1	USD
ABFC2005WF1M9USDSENIOR	ABFC2005WF1M9	USD
ABFCAB06_OPT2_A3DUSDSENIOR	ABFCAB06_OPT2_A3D	USD
ABFCAB06_OPT2_M2USDSENIOR	ABFCAB06_OPT2_M2	USD
ABFCAB06_OPT2_M5USDSENIOR	ABFCAB06_OPT2_M5	USD
ABFCAB06_OPT2_M8USDSENIOR	ABFCAB06_OPT2_M8	USD
ABFCAB06_OPT2_M9USDSENIOR	ABFCAB06_OPT2_M9	USD
ABKUSDSENIOR	ABK	USD
ABKEURSENIOR	ABK	EUR
ABKUSDSENIOR_MODRE	ABK	USD
ABKUSDSENIOR_NORE	ABK	USD
ABKEURSENIOR_MODRE	ABK	EUR
ABKJPYSENIOR_MODRE	ABK	JPY
ABKAUDSENIOR_MODRE	ABK	AUD
ABKUSDPREFERRED_MODRE	ABK	USD
ABKHKDSENIOR_MODRE	ABK	HKD
ABKSGDSENIOR_MODRE	ABK	SGD

SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/30/2007 8:30	1	1	1
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/29/2005 18:30	126.5	126.5	126.5
SENIOR	DERIV	12/19/2005 18:30	220	220	220
SENIOR	DERIV	2/24/2006 18:30	134	134	134
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	2/27/2006 13:30	7	7	16
SENIOR_MMR_L	DERIV	7/30/2008 13:30	24.87650494	25.07407835	34.41718294
SENIOR_MMR_L	DERIV	7/30/2008 13:30	24.87650494	25.07407835	34.41718294
SENIOR	DERIV	1/24/2001	50	50	50
ASSETBACKED	DERIV	7/22/2008 13:30	1.1	1.1	1.1
SENIOR	DERIV	10/4/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/30/2008 8:30	9.154193489	9.677365537	31.2262946
SENIOR_MMR_L	DERIV	1/7/2008 8:30	1	1	1
LT2_MMR_L	DERIV	2/16/2005 18:30	105	105	105
LT2_MMR_L	DERIV	7/28/2008 13:30	55	55	55
LT2_MMR_L	DERIV	7/28/2008 13:30	55	55	55
PREFERRED_MODRE	DERIV	10/31/2005 18:30	10	10	15
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
DIGITAL	DERIV	7/22/2008 13:30	80	60.9	64.56521739
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
SENIOR_NORE	DERIV	6/30/2008 18:30	50	52	55
CVA_SENIOR	DERIV	7/22/2008 13:30	40	42	45
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
SENIOR_MODRE	DERIV	7/22/2008 13:30	42.372	44.4906	47.6385
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/26/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/12/2006 13:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	2/9/2007 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	2/15/2007 18:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	3/3/2007 8:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2006 13:30	49	49	49
SENIOR	DERIV	6/20/2006 13:30	1	1	1
SENIOR	DERIV	7/21/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2006 13:30	47	47	47
SENIOR	DERIV	11/14/2005 13:30	153	153	153
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2005 13:30	180	180	180
SENIOR	DERIV	10/11/2005 13:30	180	180	180
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	1155.171742	1410.146183	1536.253966
SENIOR	DERIV	7/30/2008 18:30	1159.174429	1418.098862	1550.235003
SENIOR_MODRE	DERIV	7/30/2008 18:30	1155.171742	1410.146183	1536.253966
SENIOR_NORE	DERIV	7/30/2008 18:30	1118.108892	1357.884554	1474.502053
SENIOR_MODRE	DERIV	7/30/2008 18:30	1159.174429	1418.098862	1550.235003
SENIOR_MODRE	DERIV	7/30/2008 18:30	1151.86186	1403.333881	1522.97386
SENIOR_MODRE	DERIV	7/30/2008 18:30	1155.180053	1410.163795	1536.294908
PREFERRED_MODRE	DERIV	7/30/2008 18:30	1150.455673	1398.572918	1509.654527
SENIOR_MODRE	DERIV	7/30/2008 18:30	1154.526004	1409.168525	1534.801797
SENIOR_MODRE	DERIV	7/30/2008 18:30	1152.280164	1404.848441	1527.066477

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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
126.5	126.5	126.5	126.5	126.5	126.5	126.5	126.5
220	220	220	220	220	220	220	220
134	134	134	134	134	134	134	134
1	1	1	1	1	1	1	1
30	30	30	30	30	30	30	30
44.99314772	56.20358046	65.08934688	72	75	78	84	84
44.99314772	56.20358046	65.08934688	72	75	78	84	84
50	50	50	50	50	50	50	50
1.1	1.1	1.1	1.1	1.1	1.1	1.1	1
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38.97753518	46.8582021	56.86318953	64	66.5	69	74	74
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105	105	105	105	105	105	105	105
87	102	117	130	130.5	131	133	138.4
87	102	117	130	130.5	131	133	138.4
20	24	30	38	41.5	45	50	60
50	57	67	75	77.5	80	84	84
67.85714286	81.9375	109.2391304	117.8571429	116.1437613	114.4303797	106.9090909	106.9090909
50	57	67	75	77.5	80	84	84
60	67	77	85	87.5	90	94	94
50	57	67	75	77.5	80	84	84
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50	57	67	75	77.5	80	84	84
50	57	67	75	77.5	80	84	84
52.965	60.3801	70.9731	79.4475	82.09575	84.744	88.9812	88.9812
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1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
47	47	47	47	47	47	47	47
153	153	153	153	153	153	153	153
1	1	1	1	1	1	1	1
180	180	180	180	180	180	180	180
180	180	180	180	180	180	180	180
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1434.794496	1345.360597	1300.636746	1237.131893	1168.366016	1099.600138	991.158741	889.249253
1416.583481	1325.633912	1279.958481	1216.959238	1149.803509	1082.647779	977.925559	881.208866
1358.579824	1271.008849	1226.443341	1166.295619	1103.13475	1039.973881	942.112785	852.059176
1434.794496	1345.360597	1300.636746	1237.131893	1168.366016	1099.600138	991.158741	889.249253
1393.833463	1294.363775	1240.137805	1171.266026	1101.692406	1032.118786	922.807865	814.760183
1416.602863	1325.774593	1280.231346	1217.325166	1150.219697	1083.114228	978.491875	881.947045
1372.406905	1270.574782	1215.306331	1147.440904	1080.748095	1014.055285	912.019288	814.794576
1415.072136	1324.326407	1278.823353	1215.996749	1148.827546	1081.658343	976.348318	876.155375
1402.822322	1308.00802	1258.387503	1192.877771		1056.745525	950.008387	845.046749

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866.086317
860.278485
832.61001
866.086317
788.020441
861.143637
791.606982
853.306598
819.073379

ABKUSDDIGITAL_NORE	ABK	USD
ABKACEURSENIOR_MODRE	ABKAC	EUR
ABKACEURSENIOR	ABKAC	EUR
ABKACUSDSENIOR_MODRE	ABKAC	USD
ABKACUSDSENIOR	ABKAC	USD
ABNAUSDPREFERRED_MODRE	ABNA	USD
ABNA_PUSDPREFERRED_MODRE	ABNA_P	USD
ABNA_PUSDPREFERRED_MMR_L	ABNA_P	USD
ABSUSDSENIOR	ABS	USD
ABSEURSENIOR_MODRE	ABS	EUR
ABSEURSENIOR	ABS	EUR
ABSUSDSENIOR_MODRE	ABS	USD
ABSUSDSENIOR_NORE	ABS	USD
ABSEURSENIOR_NORE	ABS	EUR
ABSAUDSENIOR_MODRE	ABS	AUD
ABSJPYSENIOR_MODRE	ABS	JPY
ABSHKDSENIOR_MODRE	ABS	HKD
ABSHKDSENIOR_NORE	ABS	HKD
ABSHEUSDSENIOR_MODRE	ABSHE	USD
ABSHE_04_HE6_M5USDSENIOR	ABSHE_04_HE6_M5	USD
ABSHE_05_HE1_M8USDSENIOR	ABSHE_05_HE1_M8	USD
ABSHE_05_HE1_M9USDSENIOR	ABSHE_05_HE1_M9	USD
ABSHE_05_HE2_M6USDSENIOR	ABSHE_05_HE2_M6	USD
ABSHE_05_HE2_M7USDSENIOR	ABSHE_05_HE2_M7	USD
ABSHE_05_HE3_M5USDSENIOR	ABSHE_05_HE3_M5	USD
ABSHE_05_HE3_M9USDSENIOR	ABSHE_05_HE3_M9	USD
ABSHE_05_HE4_M8USDSENIOR	ABSHE_05_HE4_M8	USD
ABSHE_05_HE4_M9USDSENIOR	ABSHE_05_HE4_M9	USD
ABSHE_05_HE5_M8USDSENIOR	ABSHE_05_HE5_M8	USD
ABSHE_05_HE5_M9UNKSENIOR	ABSHE_05_HE5_M9	UNK
ABSHE_05_HE5_M9USDSENIOR	ABSHE_05_HE5_M9	USD
ABSHE_05_HE6_M5USDSENIOR	ABSHE_05_HE6_M5	USD
ABSHE_05_HE6_M8USDSENIOR	ABSHE_05_HE6_M8	USD
ABSHE_05_HE6_M9USDSENIOR	ABSHE_05_HE6_M9	USD
ABSHE_05_HE7_M5USDSENIOR	ABSHE_05_HE7_M5	USD
ABSHE_05_HE7_M6USDSENIOR	ABSHE_05_HE7_M6	USD
ABSHE_05_HE8_M8USDSENIOR	ABSHE_05_HE8_M8	USD
ABSHE_06_H2_M7USDSENIOR	ABSHE_06_H2_M7	USD
ABSHE_06_HE2_M7USDSENIOR	ABSHE_06_HE2_M7	USD
ABSHE_06_HE2_M8USDSENIOR	ABSHE_06_HE2_M8	USD
ABSHE_06_HE2_M9USDSENIOR	ABSHE_06_HE2_M9	USD
ABSHE_06_HE3_M4USDSENIOR	ABSHE_06_HE3_M4	USD
ABSHE_06_HE3_M6USDSENIOR	ABSHE_06_HE3_M6	USD
ABSHE_06_HE3_M7USDSENIOR	ABSHE_06_HE3_M7	USD
ABSHE_06_HE3_M8USDSENIOR	ABSHE_06_HE3_M8	USD
ABSHE_06_HE4_M7USDSENIOR	ABSHE_06_HE4_M7	USD
ABSHE_06_HE4_M7_USDSENIOR	ABSHE_06_HE4_M7_	USD
ABSHE_06_HE4_M8USDSENIOR	ABSHE_06_HE4_M8	USD
ABSHE_06_HE5_M8USDSENIOR	ABSHE_06_HE5_M8	USD
ABSHE_06_HE5_M9USDSENIOR	ABSHE_06_HE5_M9	USD
ABSHE_06_HE6_M9USDSENIOR	ABSHE_06_HE6_M9	USD
ABSHE_06_HE7_M9USDSENIOR	ABSHE_06_HE7_M9	USD
ABSHE_06_HE7_M9_USDSENIOR	ABSHE_06_HE7_M9_	USD
ABSHE_07_HE1_M5USDSENIOR	ABSHE_07_HE1_M5	USD
ABSHE_2005_HE3_M9USDSENIOR	ABSHE_2005_HE3_M9	USD
ABSHE_2005_HE4_M8USDSENIOR	ABSHE_2005_HE4_M8	USD
ABSHE_2005_HE4_M9USDSENIOR	ABSHE_2005_HE4_M9	USD
ABSHE_2005_HE5_M8USDSENIOR	ABSHE_2005_HE5_M8	USD
ABSHE_2005_HE6_M8USDSENIOR	ABSHE_2005_HE6_M8	USD
ABSHE_2005_HE6_M9USDSENIOR	ABSHE_2005_HE6_M9	USD
ABSHE_2005_HE7_M6USDSENIOR	ABSHE_2005_HE7_M6	USD
ABSHE_2006_HE2_M7USDSENIOR	ABSHE_2006_HE2_M7	USD
ABSHE_2006_HE2_M8USDSENIOR	ABSHE_2006_HE2_M8	USD
ABSHE_2006_HE2_M9USDSENIOR	ABSHE_2006_HE2_M9	USD
ABSHE_2006_HE3_M7USDSENIOR	ABSHE_2006_HE3_M7	USD
ABSHE_2006_HE3_M8USDSENIOR	ABSHE_2006_HE3_M8	USD
ABSHE_2006_HE4_M7USDSENIOR	ABSHE_2006_HE4_M7	USD
ABSHE_2006_HE5_M8USDSENIOR	ABSHE_2006_HE5_M8	USD
ABSHE_2006_HE6_M9USDSENIOR	ABSHE_2006_HE6_M9	USD
ABSHE_2006_HE7_M9USDSENIOR	ABSHE_2006_HE7_M9	USD
ABSHE_HE2_M6USDSENIOR	ABSHE_HE2_M6	USD
ABSHE04_HE10_M5USDSENIOR	ABSHE04_HE10_M5	USD
ABSHE04HE6_M6USDSENIOR	ABSHE04HE6_M6	USD
ABSHE05_HE3USDSENIOR	ABSHE05_HE3	USD

DIGITAL_NORE	DERIV	7/30/2008 18:30	1118.108892	1357.884554	1474.502053
SENIOR_MODRE	DERIV	7/30/2001	10	10	10
SENIOR	DERIV	10/18/2001 18:30	10	10	10
SENIOR_MODRE	DERIV	6/20/2002 8:30	0	0	0
SENIOR	DERIV	6/20/2002 13:30	0	0	0
PREFERRED_MODRE	DERIV	7/22/2008 18:30	170	170	177
PREFERRED_MODRE	DERIV	5/8/2007 13:30	5	5	10
PREFERRED_MMR_L	DERIV	9/12/2005 13:30	15	15	18
SENIOR	DERIV	7/21/2008 18:30	85.547	84.436	84.436
SENIOR_MODRE	DERIV	7/21/2008 18:30	77	76	76
SENIOR	DERIV	7/21/2008 18:30	85.547	84.436	84.436
SENIOR_MODRE	DERIV	7/21/2008 18:30	77	76	76
SENIOR_NORE	DERIV	7/21/2008 18:30	72.7188	71.7744	71.7744
SENIOR_NORE	DERIV	7/21/2008 18:30	72.7188	71.7744	71.7744
SENIOR_MODRE	DERIV	7/21/2008 18:30	77	76	76
SENIOR_MODRE	DERIV	7/21/2008 18:30	77	76	76
SENIOR_MODRE	DERIV	7/21/2008 18:30	77	76	76
SENIOR_NORE	DERIV	7/21/2008 18:30	72.7188	71.7744	71.7744
SENIOR_MODRE	DERIV	1/31/2005 18:30	240	240	240
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	4/3/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/25/2006 13:30	1	1	1
SENIOR	DERIV	10/25/2006 13:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	1/24/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	12/18/2006 18:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	10/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/16/2005 13:30	207	207	207
SENIOR	DERIV	2/3/2006 13:30	123	123	123
SENIOR	DERIV	7/19/2005 18:30	215	215	215
SENIOR	DERIV	10/3/2005 13:30	195	195	195

1358.579824	1271.008849	1226.443341	1166.295619		1039.973881	942.112785	852.059176
10	12	15	18	18	18	20	20
10	12	15	18	18	18	20	20
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
181	186	193	200	202.5	205	213	225
15	20	26	32	34.5	37	47	57
20	26	30	36	43	50	60	60
101.101	127.765	142.208	155.54	156.0955	156.651	156.651	189.981
91	115	128	140	140.5	141	141	171
101.101	127.765	142.208	155.54	156.0955	156.651	156.651	189.981
91	115	128	140	140.5	141	141	171
85.9404	108.606	120.8832	132.216	132.6882	133.1604	133.1604	161.4924
85.9404	108.606	120.8832	132.216	132.6882	133.1604	133.1604	161.4924
91	115	128	140	140.5	141	141	171
91	115	128	140	140.5	141	141	171
91	115	128	140	140.5	141	141	171
85.9404	108.606	120.8832	132.216	132.6882	133.1604	133.1604	161.4924
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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207	207	207	207	207	207	207	207
123	123	123	123	123	123	123	123
215	215	215	215	215	215	215	215
195	195	195	195	195	195	195	195

832.61001
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ABSHE05_HE3_M9USDSENIOR	ABSHE05_HE3_M9	USD
ABSHE05_HE4_M8USDSENIOR	ABSHE05_HE4_M8	USD
ABSHE05_HE4_M9USDSENIOR	ABSHE05_HE4_M9	USD
ABSHE05_HE6_M6USDSENIOR	ABSHE05_HE6_M6	USD
ABSHE05_HE6_M8USDSENIOR	ABSHE05_HE6_M8	USD
ABSHE05_HE6_M9USDSENIOR	ABSHE05_HE6_M9	USD
ABSHE05_HE7_M6USDSENIOR	ABSHE05_HE7_M6	USD
ABSHE05_HE8_M8USDSENIOR	ABSHE05_HE8_M8	USD
ABSHE05HE3USDSENIOR	ABSHE05HE3	USD
ABSHE05HE3_M9USDSENIOR	ABSHE05HE3_M9	USD
ABSHE05HE5USDSENIOR	ABSHE05HE5	USD
ABSHE05HEM9USDSENIOR	ABSHE05HEM9	USD
ABTUSDSENIOR	ABT	USD
ABTUSDSENIOR_MODRE	ABT	USD
ABTEURSENIOR_MODRE	ABT	EUR
ABTEURSENIOR	ABT	EUR
ABTUSDSENIOR_NORE	ABT	USD
ABTEURSENIOR_NORE	ABT	EUR
ABTAUDSENIOR	ABT	AUD
ABTAUDSENIOR_MODRE	ABT	AUD
ABTJPYSENIOR_MODRE	ABT	JPY
ABTHKDSENIOR_MODRE	ABT	HKD
ABTSGDSENIOR_MODRE	ABT	SGD
ABXUSDSENIOR	ABX	USD
ABXEURSENIOR	ABX	EUR
ABXUSDSENIOR_MODRE	ABX	USD
ABXEURSENIOR_MODRE	ABX	EUR
ABXUSDSENIOR_NORE	ABX	USD
ABXEURSENIOR_NORE	ABX	EUR
ABXUSDLOAN	ABX	USD
ABXAUDSENIOR_MODRE	ABX	AUD
ABXJPYSENIOR_MODRE	ABX	JPY
ABXHKDSENIOR_MODRE	ABX	HKD
ABX_FINUSDSENIOR	ABX_FIN	USD
ABX_FINEURSENIOR	ABX_FIN	EUR
ABX_FINEURSENIOR_MODRE	ABX_FIN	EUR
ABX_FINUSDSENIOR_MODRE	ABX_FIN	USD
ABX_FINUSDSENIOR_NORE	ABX_FIN	USD
ABX_FINEURSENIOR_NORE	ABX_FIN	EUR
ABX_HE_A_06_1USDSENIOR	ABX_HE_A_06_1	USD
ABX_HE_A061USDSENIOR	ABX_HE_A061	USD
ABX_HE_A062USDSENIOR	ABX_HE_A062	USD
ABX_HE_A071USDSENIOR	ABX_HE_A071	USD
ABX_HE_A072USDSENIOR	ABX_HE_A072	USD
ABX_HE_A072USDSENIOR_MMR_L	ABX_HE_A072	USD
ABX_HE_AA061USDSENIOR	ABX_HE_AA061	USD
ABX_HE_AA062USDSENIOR	ABX_HE_AA062	USD
ABX_HE_AA071USDSENIOR	ABX_HE_AA071	USD
ABX_HE_AA072USDSENIOR	ABX_HE_AA072	USD
ABX_HE_AAA061USDSENIOR	ABX_HE_AAA061	USD
ABX_HE_AAA062USDSENIOR	ABX_HE_AAA062	USD
ABX_HE_AAA071USDSENIOR	ABX_HE_AAA071	USD
ABX_HE_AAA072USDSENIOR	ABX_HE_AAA072	USD
ABX_HE_BBB061USDSENIOR	ABX_HE_BBB061	USD
ABX_HE_BBB062USDSENIOR	ABX_HE_BBB062	USD
ABX_HE_BBB071USDSENIOR	ABX_HE_BBB071	USD
ABX_HE_BBB072USDSENIOR	ABX_HE_BBB072	USD
ABX_HE_BBBMINUS061USDSENIOR	ABX_HE_BBBMINUS061	USD
ABX_HE_BBBMINUS062USDSENIOR	ABX_HE_BBBMINUS062	USD
ABX_HE_BBBMINUS071USDSENIOR	ABX_HE_BBBMINUS071	USD
ABX_HE_BBBMINUS072USDSENIOR	ABX_HE_BBBMINUS072	USD
ABX_HE_PENAAA061USDSENIOR	ABX_HE_PENAAA061	USD
ABX_HE_PENAAA062USDSENIOR	ABX_HE_PENAAA062	USD
ABX_HE_PENAAA071USDSENIOR	ABX_HE_PENAAA071	USD
ABX_HE_PENAAA072USDSENIOR	ABX_HE_PENAAA072	USD
ABX_OPT_062_AUSDSENIOR	ABX_OPT_062_A	USD
ABX_OPT_062_AAUSDSENIOR	ABX_OPT_062_AA	USD
ABX_OPT_062_BBBUSDSENIOR	ABX_OPT_062_BBB	USD
ABX_OPT_062_BBB_MIUSDSENIOR	ABX_OPT_062_BBB_MI	USD
ABX_OPT_071_AUSDSENIOR	ABX_OPT_071_A	USD
ABX_OPT_071_BBBUSDSENIOR	ABX_OPT_071_BBB	USD
ABX_OPT_071_BBB_MIUSDSENIOR	ABX_OPT_071_BBB_MI	USD
ABX_SWAPTION_HE_06_2_BBB_MIUSDSENIOR	ABX_SWAPTION_HE_06_2_BBB_MI	USD
ABYUSDSENIOR	ABY	USD

SENIOR	DERIV	11/29/2005 13:30	272.5	272.5	272.5
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	11/9/2005 18:30	301	301	301
SENIOR	DERIV	3/3/2006 13:30	52	52	52
SENIOR	DERIV	1/23/2006 18:30	162	162	162
SENIOR	DERIV	4/18/2006 13:30	1	1	1
SENIOR	DERIV	5/1/2006 18:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	10/21/2005 13:30	195	195	195
SENIOR	DERIV	7/14/2005 18:30	210	210	210
SENIOR	DERIV	10/21/2005 13:30	195	195	195
SENIOR	DERIV	10/14/2005 13:30	220	220	220
SENIOR	DERIV	7/9/2008 13:30	8.888	11.11	14.443
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR	DERIV	7/9/2008 13:30	8.888	11.11	14.443
SENIOR_NORE	DERIV	7/9/2008 13:30	7.5552	9.444	12.2772
SENIOR_NORE	DERIV	7/9/2008 13:30	7.5552	9.444	12.2772
SENIOR	DERIV	7/9/2008 13:30	8.888	11.11	14.443
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR	DERIV	7/30/2008 18:30	33.33	37.774	44.44
SENIOR	DERIV	7/30/2008 18:30	33.33	37.774	44.44
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR_NORE	DERIV	7/30/2008 18:30	28.32	32.096	37.76
SENIOR_NORE	DERIV	7/30/2008 18:30	28.32	32.096	37.76
LOAN	DERIV	7/30/2008 18:30	27	30.6	36
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	43
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR	DERIV	7/30/2008 18:30	33.33	37.774	44.44
SENIOR	DERIV	7/30/2008 18:30	33.33	37.774	44.44
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR_NORE	DERIV	7/30/2008 18:30	28.332	32.1096	37.776
SENIOR_NORE	DERIV	7/30/2008 18:30	28.332	32.1096	37.776
SENIOR	DERIV	5/25/2006 13:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	1/11/2007 13:30	1	1	1
SENIOR	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/13/2006 18:30	100	100	100
SENIOR	DERIV	7/6/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 13:30	1	1	1
SENIOR	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/13/2006 18:30	100	100	100
SENIOR	DERIV	7/6/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 13:30	1	1	1
SENIOR	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/13/2006 18:30	100	100	100
SENIOR	DERIV	7/6/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 13:30	1	1	1
SENIOR	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/13/2006 18:30	100	100	100
SENIOR	DERIV	7/6/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 13:30	1	1	1
SENIOR	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/15/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/26/2008 8:30	2	2	2
SENIOR	DERIV	2/26/2008 8:30	1	1	1
SENIOR	DERIV	6/11/2007 13:30	500	500	500
SENIOR	DERIV	6/11/2007 13:30	1000	1000	1000
SENIOR	DERIV	2/26/2008 8:30	1	1	1
SENIOR	DERIV	6/11/2007 13:30	700	700	700
SENIOR	DERIV	6/11/2007 13:30	1200	1200	1200
SENIOR	DERIV	6/11/2007 13:30	1000	1000	1000
SENIOR	DERIV	7/28/2008 18:30	4538.824965	3843.469156	3490.775938

272.5	272.5	272.5	272.5	272.5	272.5	272.5	272.5
1	1	1	1	1	1	1	1
301	301	301	301	301	301	301	301
52	52	52	52	52	52	52	52
162	162	162	162	162	162	162	162
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
195	195	195	195	195	195	195	195
210	210	210	210	210	210	210	210
195	195	195	195	195	195	195	195
220	220	220	220	220	220	220	220
21.109	24.442	28.886	33.33	35.552	37.774	41.107	41.107
19	22	26	30	32	34	37	37
19	22	26	30	32	34	37	37
21.109	24.442	28.886	33.33	35.552	37.774	41.107	41.107
17.9436	20.7768	24.5544	28.332	30.2208	32.1096	34.9428	34.9428
17.9436	20.7768	24.5544	28.332	30.2208	32.1096	34.9428	34.9428
21.109	24.442	28.886	33.33	35.552	37.774	41.107	41.107
19	22	26	30	32	34	37	37
19	22	26	30	32	34	37	37
19	22	26	30	32	34	37	37
19	22	26	30	32	34	37	37
55.55	65.549	73.326	79.992	82.214	84.436	93.324	93.324
55.55	65.549	73.326	79.992	82.214	84.436	93.324	93.324
50	59	66	72	74	76	84	84
50	59	66	72	74	76	84	84
47.2	55.696	62.304	67.968	69.856	71.744	79.296	79.296
47.2	55.696	62.304	67.968	69.856	71.744	79.296	79.296
45	53.1	59.4	64.8	66.6	68.4	75.6	75.6
50	59	66	72	74	76	84	84
65	64	86	110	104	98	100	92
50	59	66	72	74	76	84	84
55.55	65.549	73.326	79.992	82.214	84.436	93.324	93.324
55.55	65.549	73.326	79.992	82.214	84.436	93.324	93.324
50	59	66	72	74	76	84	84
50	59	66	72	74	76	84	84
47.22	55.7196	62.3304	67.9968	69.8856	71.7744	79.3296	79.3296
47.22	55.7196	62.3304	67.9968	69.8856	71.7744	79.3296	79.3296
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	2	2	2	2	2	2	2
1	1	1	1	1	1	1	1
500	500	500	500	500	500	500	500
1000	1000	1000	1000	1000	1000	1000	1000
1	1	1	1	1	1	1	1
700	700	700	700	700	700	700	700
1200	1200	1200	1200	1200	1200	1200	1200
1000	1000	1000	1000	1000	1000	1000	1000
3619.303711	3436.743312	3320.644572	3208.315265	3095.694848	2983.07443	2793.43683	2535.262288

272.5
1
301
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195
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41.107
37
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41.107
34.9428
34.9428
41.107
37
37
37
37
97.768
97.768
88
88
83.072
83.072
79.2
88
104
88
97.768
97.768
88
88
83.1072
83.1072
1
1835
2456
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0.999999975
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1200
1000
2470.300642

ABYUSDSENIOR_MODRE	ABY	USD
ABYUSDSENIOR_NORE	ABY	USD
ABYEURSENIOR_MODRE	ABY	EUR
ABYEURSENIOR_NORE	ABY	EUR
ABYEURSENIOR	ABY	EUR
ABYAUDSENIOR_MODRE	ABY	AUD
ABYHKDSENIOR_NORE	ABY	HKD
ABYILSSENIOR_NORE	ABY	ILS
ABYUSDDIGITAL_MODRE	ABY	USD
ABYUSDLOAN_NORE	ABY	USD
ABYHKDSENIOR_MODRE	ABY	HKD
ABYHKDDIGITAL_MODRE	ABY	HKD
ABYJPYSENIOR_MODRE	ABY	JPY
ABYJPYDIGITAL_MODRE	ABY	JPY
ABYUSDDIGITAL_NORE	ABY	USD
ACAUSDSENIOR_MODRE	ACA	USD
ACAUSDSENIOR	ACA	USD
ACABS_04_1A_BUSDSENIOR	ACABS_04_1A_B	USD
ACABS_04_1A_C1USDSENIOR	ACABS_04_1A_C1	USD
ACABS_05_1A_BUSDSENIOR	ACABS_05_1A_B	USD
ACABS_05_1A_CUSDSENIOR	ACABS_05_1A_C	USD
ACABS_05_2A_A3USDSENIOR	ACABS_05_2A_A3	USD
ACABS_06_1A_A3LUSDSENIOR	ACABS_06_1A_A3L	USD
ACABS_06_1A_B1LUSDSENIOR	ACABS_06_1A_B1L	USD
ACABS_06_2A_A3LUSDSENIOR	ACABS_06_2A_A3L	USD
ACABS_06_AQA_A3USDSENIOR	ACABS_06_AQA_A3	USD
ACABS_06_AQA_B2USDSENIOR	ACABS_06_AQA_B2	USD
ACABS_2006_1A_A3LUSDSENIOR	ACABS_2006_1A_A3L	USD
ACABS_2006_1A_B1LUSDSENIOR	ACABS_2006_1A_B1L	USD
ACABS_2006_2A_B1LUSDSENIOR	ACABS_2006_2A_B1L	USD
ACABS04_1A_BUSDSENIOR	ACABS04_1A_B	USD
ACACL07_1A__DUSDASSETBACKED	ACACL07_1A__D	USD
ACACL07_1A_DUSDASSETBACKED	ACACL07_1A_D	USD
ACAFPJPYLT2_MMR_L	ACAFP	JPY
ACAFPJPYSENIOR_MMR_L	ACAFP	JPY
ACAFPAUDLT2_MMR_L	ACAFP	AUD
ACCDO_11A_BUSDSENIOR	ACCDO_11A_B	USD
ACCDO_9A_BUSDSENIOR	ACCDO_9A_B	USD
ACCR_05_02_M8USDSENIOR	ACCR_05_02_M8	USD
ACCR_05_2_M5USDSENIOR	ACCR_05_2_M5	USD
ACCR_05_2_M8USDSENIOR	ACCR_05_2_M8	USD
ACCR_05_2_M9USDSENIOR	ACCR_05_2_M9	USD
ACCR_05_3_M8USDSENIOR	ACCR_05_3_M8	USD
ACCR_05_3_M9USDSENIOR	ACCR_05_3_M9	USD
ACCR_05_4_M6USDSENIOR	ACCR_05_4_M6	USD
ACCR_05_4_M9USDSENIOR	ACCR_05_4_M9	USD
ACCR_06_1_M4USDSENIOR	ACCR_06_1_M4	USD
ACCR_06_1_M8USDSENIOR	ACCR_06_1_M8	USD
ACCR_06_1_M8_USDSENIOR	ACCR_06_1_M8_	USD
ACCR_06_1_M9USDSENIOR	ACCR_06_1_M9	USD
ACCR_06_2_M9USDSENIOR	ACCR_06_2_M9	USD
ACCR_07_1_M8USDSENIOR	ACCR_07_1_M8	USD
ACCR_07_1_M9USDSENIOR	ACCR_07_1_M9	USD
ACCR_2005_2_M8USDSENIOR	ACCR_2005_2_M8	USD
ACCR_2005_2_M9USDSENIOR	ACCR_2005_2_M9	USD
ACCR_2005_3_M9USDSENIOR	ACCR_2005_3_M9	USD
ACCR_2005_4_M9USDSENIOR	ACCR_2005_4_M9	USD
ACCR_2006_1_M7USDSENIOR	ACCR_2006_1_M7	USD
ACCR_2006_1_M8USDSENIOR	ACCR_2006_1_M8	USD
ACCR_2006_1_M9USDSENIOR	ACCR_2006_1_M9	USD
ACCR_2007_1_M8USDSENIOR	ACCR_2007_1_M8	USD
ACCR_2007_1_M9USDSENIOR	ACCR_2007_1_M9	USD
ACCR04_4_M5USDSENIOR	ACCR04_4_M5	USD
ACCR043USDSENIOR	ACCR043	USD
ACCR0432M7USDSENIOR	ACCR0432M7	USD
ACCR05_2_M9USDSENIOR	ACCR05_2_M9	USD
ACCR05_3_M8USDSENIOR	ACCR05_3_M8	USD
ACCR05_3_M9USDSENIOR	ACCR05_3_M9	USD
ACCR05_4_M8USDSENIOR	ACCR05_4_M8	USD
ACCR05_4_M9USDSENIOR	ACCR05_4_M9	USD
ACCR052_M9USDSENIOR	ACCR052_M9	USD
ACCR052M9USDSENIOR	ACCR052M9	USD
ACCR053M9USDSENIOR	ACCR053M9	USD
ACCR06_1_M9USDSENIOR	ACCR06_1_M9	USD

SENIOR_MODRE	DERIV	7/28/2008 18:30	4538.824965	3843.469156	3490.775938
SENIOR_NORE	DERIV	7/28/2008 18:30	4403.855298	3725.93134	3376.618758
SENIOR_MODRE	DERIV	7/28/2008 18:30	4564.12901	3873.466739	3532.681421
SENIOR_NORE	DERIV	7/28/2008 18:30	4428.287924	3754.838271	3416.824499
SENIOR	DERIV	6/24/2008 18:30	1332.459455	2386.06484	2399.99598
SENIOR_MODRE	DERIV	7/28/2008 18:30	4598.748457	3914.190785	3591.568717
SENIOR_NORE	DERIV	7/28/2008 18:30	4534.63667	3839.598081	3486.203399
SENIOR_NORE	DERIV	7/11/2008 13:30	4112.406197	3503.703884	3222.036967
DIGITAL_MODRE	DERIV	7/28/2008 18:30	4538.824965	3843.469156	3490.775938
LOAN_NORE	DERIV	7/25/2008 18:30	500	499.9447431	499.9618342
SENIOR_MODRE	DERIV	7/28/2008 18:30	4534.63667	3839.598081	3486.203399
DIGITAL_MODRE	DERIV	7/28/2008 18:30	4534.63667	3839.598081	3486.203399
SENIOR_MODRE	DERIV	7/28/2008 18:30	4517.932952	3817.884616	3451.451333
DIGITAL_MODRE	DERIV	7/28/2008 18:30	4517.932952	3817.884616	3451.451333
DIGITAL_NORE	DERIV	7/28/2008 18:30	4538.824965	3843.469156	3490.775938
SENIOR_MODRE	DERIV	6/11/2008 13:30	11718.89956	11577.17177	11404.97347
SENIOR	DERIV	6/11/2008 13:30	11718.89956	11577.17177	11404.97347
SENIOR	DERIV	2/12/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	1/10/2007 8:30	1	1	1
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	1/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/20/2006 13:30	1	1	1
ASSETBACKED	DERIV	6/18/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
LT2_MMR_L	DERIV	7/30/2008 13:30	92.7	97.7	97
SENIOR_MMR_L	DERIV	7/23/2008 13:30	45	45	50
LT2_MMR_L	DERIV	7/30/2008 13:30	92.7	97.7	97
SENIOR	DERIV	2/12/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2007 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 13:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	7/26/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/25/2007 18:30	1	1	1
SENIOR	DERIV	11/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	3/20/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	12/6/2005 18:30	215	215	215
SENIOR	DERIV	9/22/2005 18:30	180	180	180
SENIOR	DERIV	10/11/2005 13:30	180	180	180
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	11/14/2005 13:30	150	150	150
SENIOR	DERIV	12/5/2005 13:30	3.3	3.3	3.3
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	1/27/2006 13:30	251	251	251
SENIOR	DERIV	11/1/2005 13:30	187.5	187.5	187.5
SENIOR	DERIV	10/11/2005 18:30	187.5	187.5	187.5
SENIOR	DERIV	10/14/2005 18:30	220	220	220
SENIOR	DERIV	6/19/2006 18:30	1	1	1

3619.303711	3436.743312	3320.644572	3208.315265	3095.694848	2983.07443	2793.43683	2535.262288
3478.509342	3284.73963	3158.055654	3038.250168	2922.952714	2807.655259	2613.901676	2355.481263
3689.020865	3521.690565	3417.398331	3313.164761	3203.861379	3094.557997	2907.974183	2645.284
3544.509992	3364.166582	3247.449912	3134.055979	3020.846665	2907.637351	2714.466937	2448.699681
2889.673047	2835.125459	2783.956969	2734.787436	2649.94134	2565.095244	2422.127228	2220.774776
3800.552388	3670.939021	3602.291646	3528.881337	3441.458638	3354.035939	3215.675269	3026.202231
3613.079332	3430.210646	3313.955569	3201.562346	3088.629489	2975.696632	2783.842199	2514.012195
3369.273284	3193.0951	3076.36403	2962.792032	2851.238844	2739.685656	2550.852921	2293.232651
3619.303711	3436.743312	3320.644572	3208.315265	3095.694848	2983.07443	2793.43683	2535.262288
499.9801105	499.990059	499.99827	600	650	700	750	750
3613.079332	3430.210646	3313.955569	3201.562346	3088.629489	2975.696632	2783.842199	2514.012195
3613.079332	3430.210646	3313.955569	3201.562346	3088.629489	2975.696632	2783.842199	2514.012195
3536.775112	3317.512726	3166.248858	3023.521653	2888.711921	2753.902188	2514.601633	2173.996473
3536.775112	3317.512726	3166.248858	3023.521653	2888.711921	2753.902188	2514.601633	2173.996473
3619.303711	3436.743312	3320.644572	3208.315265	3095.694848	2983.07443	2793.43683	2535.262288
9300.110248	8022.475183	7170.934098	6570.965691	6181.405099	5791.844507	5153.030227	4458.567581
9300.110248	8022.475183	7170.934098	6570.965691	6181.405099	5791.844507	5153.030227	4458.567581
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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750	750	750	750	750	750	750	750
107	117	129	142	143	144	147	157.9
60	70	75	80	80	80	80	80
107	117	129	142	143	144	147	157.9
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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215	215	215	215	215	215	215	215
180	180	180	180	180	180	180	180
180	180	180	180	180	180	180	180
1	1	1	1	1	1	1	1
150	150	150	150	150	150	150	150
3.3	3.3	3.3	3.3	3.3	3.3	3.3	3.3
1	1	1	1	1	1	1	1
251	251	251	251	251	251	251	251
187.5	187.5	187.5	187.5	187.5	187.5	187.5	187.5
187.5	187.5	187.5	187.5	187.5	187.5	187.5	187.5
220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1

2470.300642
2291.342789
2574.857999
2378.552808
2169.452483
2983.695913
2442.038364
2227.776671
2470.300642
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2442.038364
2075.27941
2075.27941
2470.300642
4314.495331
4314.495331
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187.5
187.5
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ACCR06_2_M9USDSENIOR	ACCR06_2_M9	USD
ACCR52M9USDSENIOR	ACCR52M9	USD
ACCSSUSDCVA_SENIOR	ACCSS	USD
ACCSS_2005BUSDCVA_SENIOR	ACCSS_2005B	USD
ACEUSDSENIOR	ACE	USD
ACEEURSENIOR	ACE	EUR
ACEUSDSENIOR_MODRE	ACE	USD
ACEEURSENIOR_MODRE	ACE	EUR
ACEAUDSENIOR_MODRE	ACE	AUD
ACEUSDSENIOR_NORE	ACE	USD
ACEUSDSUBORDINATE	ACE	USD
ACEUSDSUBORDINATE_MODRE	ACE	USD
ACEJPYSENIOR_MODRE	ACE	JPY
ACEHKDSENIOR_MODRE	ACE	HKD
ACETWDSENIOR	ACE	TWD
ACEEURSENIOR_NORE	ACE	EUR
ACEAUDSENIOR	ACE	AUD
ACEUSDPREFERRED_MODRE	ACE	USD
ACEHKDSENIOR_NORE	ACE	HKD
ACEJPYSENIOR_NORE	ACE	JPY
ACESGDSENIOR_MODRE	ACE	SGD
ACE_04_FM2_M5USDSENIOR	ACE_04_FM2_M5	USD
ACE_04_OP1_M4USDSENIOR	ACE_04_OP1_M4	USD
ACE_05_AG1_B2USDSENIOR	ACE_05_AG1_B2	USD
ACE_05_AG1_B3USDSENIOR	ACE_05_AG1_B3	USD
ACE_05_ASP1_M7USDSENIOR	ACE_05_ASP1_M7	USD
ACE_05_HE1_M8USDSENIOR	ACE_05_HE1_M8	USD
ACE_05_HE3_M7USDSENIOR	ACE_05_HE3_M7	USD
ACE_05_HE4_M7USDSENIOR	ACE_05_HE4_M7	USD
ACE_05_HE4_M8USDSENIOR	ACE_05_HE4_M8	USD
ACE_05_HE4_M9USDSENIOR	ACE_05_HE4_M9	USD
ACE_05_HE5_M8USDSENIOR	ACE_05_HE5_M8	USD
ACE_05_HE5_M9USDSENIOR	ACE_05_HE5_M9	USD
ACE_05_HE6_M8USDSENIOR	ACE_05_HE6_M8	USD
ACE_05_HE6_M9USDSENIOR	ACE_05_HE6_M9	USD
ACE_05_HE7_M8USDSENIOR	ACE_05_HE7_M8	USD
ACE_05_HE7_M9USDSENIOR	ACE_05_HE7_M9	USD
ACE_05_RM1_M9USDSENIOR	ACE_05_RM1_M9	USD
ACE_05_RM2_M9USDSENIOR	ACE_05_RM2_M9	USD
ACE_05_WF1_M9USDSENIOR	ACE_05_WF1_M9	USD
ACE_06_ASP2_M8USDSENIOR	ACE_06_ASP2_M8	USD
ACE_06_ASP2_M9USDSENIOR	ACE_06_ASP2_M9	USD
ACE_06_ASP3_M8USDSENIOR	ACE_06_ASP3_M8	USD
ACE_06_CW1_M8USDSENIOR	ACE_06_CW1_M8	USD
ACE_06_CW1_M9USDSENIOR	ACE_06_CW1_M9	USD
ACE_06_FM1_M9USDSENIOR	ACE_06_FM1_M9	USD
ACE_06_HE1_M9USDSENIOR	ACE_06_HE1_M9	USD
ACE_06_HE2_M8USDSENIOR	ACE_06_HE2_M8	USD
ACE_06_HE3_M7USDSENIOR	ACE_06_HE3_M7	USD
ACE_06_HE3_M9USDSENIOR	ACE_06_HE3_M9	USD
ACE_06_NC1_M8USDSENIOR	ACE_06_NC1_M8	USD
ACE_06_NC1_M9USDSENIOR	ACE_06_NC1_M9	USD
ACE_06_NC2_M9USDSENIOR	ACE_06_NC2_M9	USD
ACE_06_NC3_M4USDSENIOR_MMR_L	ACE_06_NC3_M4	USD
ACE_06_NC3_M4USDSENIOR	ACE_06_NC3_M4	USD
ACE_06_OP1_M8USDSENIOR	ACE_06_OP1_M8	USD
ACE_06_OP1_M9USDSENIOR	ACE_06_OP1_M9	USD
ACE_06_OP1_M9_USDSENIOR	ACE_06_OP1_M9_	USD
ACE_06_SL1_M9USDSENIOR	ACE_06_SL1_M9	USD
ACE_2005_AG1_B3USDSENIOR	ACE_2005_AG1_B3	USD
ACE_2005_HE3_M7USDSENIOR	ACE_2005_HE3_M7	USD
ACE_2005_HE4_M8USDSENIOR	ACE_2005_HE4_M8	USD
ACE_2005_HE7_M5USDSENIOR	ACE_2005_HE7_M5	USD
ACE_2005_HE7_M8USDSENIOR	ACE_2005_HE7_M8	USD
ACE_2005_HE7_M9USDSENIOR	ACE_2005_HE7_M9	USD
ACE_2005_RM1_M8USDSENIOR	ACE_2005_RM1_M8	USD
ACE_2005_RM2_M9USDSENIOR	ACE_2005_RM2_M9	USD
ACE_2005_WF1_M9USDSENIOR	ACE_2005_WF1_M9	USD
ACE_2006_0P1_M8USDSENIOR	ACE_2006_0P1_M8	USD
ACE_2006_HE2_M9USDSENIOR	ACE_2006_HE2_M9	USD
ACE_2006_HE3_M8USDSENIOR	ACE_2006_HE3_M8	USD
ACE_2006_HE3_M9USDSENIOR	ACE_2006_HE3_M9	USD
ACE_2006_HE4_M9USDSENIOR	ACE_2006_HE4_M9	USD
ACE_2006_NC1_A2DUSDSENIOR	ACE_2006_NC1_A2D	USD

SENIOR	DERIV	6/19/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	187.5	187.5	187.5
CVA_SENIOR	DERIV	8/9/2005 18:30	200	200	200
CVA_SENIOR	DERIV	7/16/2007 13:30	200	200	200
SENIOR	DERIV	7/28/2008 13:30	37.4	41.03	45.1
SENIOR	DERIV	7/28/2008 13:30	37.4	41.03	45.1
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR_NORE	DERIV	7/28/2008 13:30	32.1096	35.22612	38.7204
SUBORDINATE	DERIV	7/28/2008 13:30	48.62	53.339	58.63
SUBORDINATE_MODRE	DERIV	7/28/2008 13:30	44.2	48.49	53.3
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR	DERIV	7/28/2008 13:30	37.4	41.03	45.1
SENIOR_NORE	DERIV	7/28/2008 13:30	32.1096	35.22612	38.7204
SENIOR	DERIV	7/28/2008 13:30	37.4	41.03	45.1
PREFERRED_MODRE	DERIV	7/28/2008 13:30	51	55.95	61.5
SENIOR_NORE	DERIV	7/28/2008 13:30	32.1096	35.22612	38.7204
SENIOR_NORE	DERIV	7/28/2008 13:30	32.1096	35.22612	38.7204
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	10/26/2007 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	1/24/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	5/12/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/22/2007 18:30	1	1	1
SENIOR	DERIV	1/22/2007 18:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	9/19/2006 8:30	1	1	1
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	11/15/2006 18:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR_MMR_L	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	6/30/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	10/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	11/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/8/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1

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187.5	187.5	187.5	187.5	187.5	187.5	187.5	187.5
200	200	200	200	200	200	200	200
200	200	200	200	200	200	200	200
50.27	55.66	61.05	66	69.08	72.16	77	77
50.27	55.66	61.05	66	69.08	72.16	77	77
45.7	50.6	55.5	60	62.8	65.6	70	70
45.7	50.6	55.5	60	62.8	65.6	70	70
45.7	50.6	55.5	60	62.8	65.6	70	70
43.15908	47.78664	52.4142	56.664	59.30832	61.95264	66.108	66.108
65.351	72.358	79.365	85.8	89.804	93.808	100.1	100.1
59.41	65.78	72.15	78	81.64	85.28	91	91
45.7	50.6	55.5	60	62.8	65.6	70	70
45.7	50.6	55.5	60	62.8	65.6	70	70
50.27	55.66	61.05	66	69.08	72.16	77	77
43.15908	47.78664	52.4142	56.664	59.30832	61.95264	66.108	66.108
50.27	55.66	61.05	66	69.08	72.16	77	77
68.55	75.9	83.25	90	94.2	98.4	105	105
43.15908	47.78664	52.4142	56.664	59.30832	61.95264	66.108	66.108
43.15908	47.78664	52.4142	56.664	59.30832	61.95264	66.108	66.108
45.7	50.6	55.5	60	62.8	65.6	70	70
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

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ACE_2006_NC1_M5USDSENIOR	ACE_2006_NC1_M5	USD
ACE_2006_NC1_M9USDSENIOR	ACE_2006_NC1_M9	USD
ACE_2006_NC1_M9 USDSENIOR	ACE_2006_NC1_M9	USD
ACE_2006_NC1_M9 _ USDSENIOR	ACE_2006_NC1_M9 _	USD
ACE_2006_NC2_M9USDSENIOR	ACE_2006_NC2_M9	USD
ACE_2006_NC3_A2DUSDSENIOR	ACE_2006_NC3_A2D	USD
ACE_2006_NC3_M4USDSENIOR	ACE_2006_NC3_M4	USD
ACE_2006_NC3_M5USDSENIOR	ACE_2006_NC3_M5	USD
ACE_2006_OP1_M8USDSENIOR	ACE_2006_OP1_M8	USD
ACE_2006_OP1_M8_USDSENIOR	ACE_2006_OP1_M8_	USD
ACE_2006_OP1_M9USDSENIOR	ACE_2006_OP1_M9	USD
ACE_2006_OP2_M9USDSENIOR	ACE_2006_OP2_M9	USD
ACE_PUSDPREFERRED_MODRE	ACE_P	USD
ACE04_RM1_M5USDSENIOR	ACE04_RM1_M5	USD
ACE05_ASP1_M7USDSENIOR	ACE05_ASP1_M7	USD
ACE05_HE1_M8USDSENIOR	ACE05_HE1_M8	USD
ACE05_HE2_M8USDSENIOR	ACE05_HE2_M8	USD
ACE05_HE4_M7USDSENIOR	ACE05_HE4_M7	USD
ACE05_HE4_M8USDSENIOR	ACE05_HE4_M8	USD
ACE05_HE5_M9USDSENIOR	ACE05_HE5_M9	USD
ACE05_HE6_M9USDSENIOR	ACE05_HE6_M9	USD
ACE05_HE7_A2DUSDSENIOR	ACE05_HE7_A2D	USD
ACE05_HE7_M2USDSENIOR	ACE05_HE7_M2	USD
ACE05_HE7_M5USDSENIOR	ACE05_HE7_M5	USD
ACE05_HE7_M8USDSENIOR	ACE05_HE7_M8	USD
ACE05_HE7_M9USDSENIOR	ACE05_HE7_M9	USD
ACE05_RM1_M8USDSENIOR	ACE05_RM1_M8	USD
ACE05_RM1_M9USDSENIOR	ACE05_RM1_M9	USD
ACE05_RM2_M8USDSENIOR	ACE05_RM2_M8	USD
ACE05_RM2_M9USDSENIOR	ACE05_RM2_M9	USD
ACE05_WF1_M9USDSENIOR	ACE05_WF1_M9	USD
ACE05HE3M9USDSENIOR	ACE05HE3M9	USD
ACE05RM1M9USDSENIOR	ACE05RM1M9	USD
ACE05WF1M9USDSENIOR	ACE05WF1M9	USD
ACE06_NC1_A2DUSDSENIOR	ACE06_NC1_A2D	USD
ACE06_NC1_M2USDSENIOR	ACE06_NC1_M2	USD
ACE06_NC1_M5USDSENIOR	ACE06_NC1_M5	USD
ACE06_NC1_M8USDSENIOR	ACE06_NC1_M8	USD
ACE06_NC1_M9USDSENIOR	ACE06_NC1_M9	USD
ACEHELT06_NC3_A2DUSDSENIOR	ACEHELT06_NC3_A2D	USD
ACEHELT06_NC3_M2USDSENIOR	ACEHELT06_NC3_M2	USD
ACEHELT06_NC3_M5USDSENIOR	ACEHELT06_NC3_M5	USD
ACEHELT06_NC3_M8USDSENIOR	ACEHELT06_NC3_M8	USD
ACEHELT06_NC3_M9USDSENIOR	ACEHELT06_NC3_M9	USD
ACEHELT07_HE4_A2DUSDSENIOR	ACEHELT07_HE4_A2D	USD
ACEHELT07_HE4_M2USDSENIOR	ACEHELT07_HE4_M2	USD
ACEHELT07_HE4_M5USDSENIOR	ACEHELT07_HE4_M5	USD
ACEHELT07_HE4_M8USDSENIOR	ACEHELT07_HE4_M8	USD
ACEHELT07_HE4_M9USDSENIOR	ACEHELT07_HE4_M9	USD
ACERUSDSENIOR_MODRE	ACER	USD
ACERUSDSENIOR	ACER	USD
ACERUSDSENIOR_NORE	ACER	USD
ACERUSDSUBORDINATE	ACER	USD
ACERUSDSUBORDINATE_MODRE	ACER	USD
ACERUSDSUBORDINATE_NORE	ACER	USD
ACEREURSENIOR_MODRE	ACER	EUR
ACEREURSENIOR	ACER	EUR
ACERAUDSENIOR_MODRE	ACER	AUD
ACES_HY_051_1013USDSENIOR_MODRE	ACES_HY_051_1013	USD
ACFUSDCVA_LOAN	ACF	USD
ACFTUSDCVA_LOAN	ACFT	USD
ACGBEURSUBORDINATE_MODRE	ACGB	EUR
ACIUSDSENIOR_NORE	ACI	USD
ACIRUSDSENIOR_NORE	ACIR	USD
ACLUSDSENIOR	ACL	USD
ACNUSDSENIOR_MODRE	ACN	USD
ACNEURSENIOR_MODRE	ACN	EUR
ACSUSDLOAN_NORE	ACS	USD
ACSUSDSENIOR_MODRE	ACS	USD
ACWUSDLOAN_NORE	ACW	USD
ACWUSDLOANNC_NORE	ACW	USD
ACWUSDLOANCALL	ACW	USD
ACWUSDLOANCALL_NORE	ACW	USD
ACWUSDSENIOR_NORE	ACW	USD

SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	6/13/2007 8:30	1	1	1
SENIOR	DERIV	6/12/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/2/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
PREFERRED_MODRE	DERIV	3/8/2007 8:30	6	6	12
SENIOR	DERIV	11/29/2007 8:30	208	208	208
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	6/5/2006 18:30	1	1	1
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	6/13/2006 18:30	1	1	1
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	4/18/2006 13:30	1	1	1
SENIOR	DERIV	12/9/2005 8:30	228	228	228
SENIOR	DERIV	11/8/2005 13:30	196	196	196
SENIOR	DERIV	12/9/2005 8:30	223	223	223
SENIOR	DERIV	11/7/2005 18:30	293	293	293
SENIOR	DERIV	3/31/2006 13:30	185	185	185
SENIOR	DERIV	10/11/2005 18:30	200	200	200
SENIOR	DERIV	10/21/2005 13:30	196	196	196
SENIOR	DERIV	6/20/2006 8:30	180	180	180
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	12/5/2007 18:30	275	275	275
SENIOR	DERIV	5/17/2005 18:30	14	14	14
SENIOR_NORE	DERIV	5/17/2005 18:30	12	12	12
SUBORDINATE	DERIV	5/17/2005 18:30	16	16	16
SUBORDINATE_MODRE	DERIV	5/17/2005 18:30	16	16	16
SUBORDINATE_NORE	DERIV	5/17/2005 18:30	16	16	16
SENIOR_MODRE	DERIV	12/5/2007 18:30	275	275	275
SENIOR	DERIV	5/17/2005 18:30	14	14	14
SENIOR_MODRE	DERIV	12/5/2007 18:30	275	275	275
SENIOR_MODRE	DERIV	3/14/2005 18:30	500	500	500
CVA_LOAN	DERIV	11/15/2007 18:30	425	425	425
CVA_LOAN	DERIV	3/8/2007 13:30	1000	1000	1000
SUBORDINATE_MODRE	DERIV	7/9/2008 8:30	150	150	180
SENIOR_NORE	DERIV	7/18/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/18/2008 13:30	110	110	110
SENIOR	DERIV	8/21/2001	42	43	43
SENIOR_MODRE	DERIV	7/23/2008 13:30	29	30	31
SENIOR_MODRE	DERIV	7/23/2008 13:30	29	30	31
LOAN_NORE	DERIV	7/25/2008 18:30	97	104	122
SENIOR_MODRE	DERIV	7/21/2008 13:30	100	100	165
LOAN_NORE	DERIV	7/30/2008 18:30	388.173913	415.1304348	442.0869565
LOANNC_NORE	DERIV	10/11/2006 8:30	75	75	75
LOANCALL	DERIV	11/9/2006 13:30	98	98	98
LOANCALL_NORE	DERIV	7/30/2008 18:30	388.173913	415.1304348	442.0869565
SENIOR_NORE	DERIV	1/8/2007 18:30	1	1	1

2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
20	35	45	55	55	55	65	90
208	208	208	208	208	208	208	208
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
228	228	228	228	228	228	228	228
196	196	196	196	196	196	196	196
223	223	223	223	223	223	223	223
293	293	293	293	293	293	293	293
185	185	185	185	185	185	185	185
200	200	200	200	200	200	200	200
196	196	196	196	196	196	196	196
180	180	180	180	180	180	180	180
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
265	260	255	250	237.5	225	175	175
21	24	31	39	43	47	53	53
18	21	26	33	36.5	40	45	45
23	26	34	42	46	50	58	58
23	26	34	42	46	50	58	58
23	26	34	42	46	50	58	58
265	260	255	250	237.5	225	175	175
21	24	31	39	43	47	53	53
265	260	255	250	237.5	225	175	175
500	500	500	500	500	500	500	500
485	535	570	610	622.5	635	635	635
1000	1000	1000	1000	1000	1000	1000	1000
210	240	270	300	315	330	375	375
155	190	235	272	278.5	285	295	295
155	190	235	272	278.5	285	295	295
50	60	65	75	80	85	100	100
34	37	40	44	46.5	49	49	49
34	37	40	44	46.5	49	49	49
153	180	208	240	244	248	252	252
225	260	280	310	317.5	325	350	350
528.3478261	571.4782609	598.4347826	620	620	620	620	620
92	136	158	180	188	196	208	208
114	157	179	200	208	216	227	227
528.3478261	571.4782609	598.4347826	620	620	620	620	620
1	1	1	1	1	1	1	1

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175
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500
635
1000
357.1428571
295
295
100
49
49
252
350
620
208
227
620
1

ADAMSUSDSENIOR_MODRE	ADAMS	USD
ADBUSDSOVEREIGN	ADB	USD
ADCBUSDSENIOR	ADCB	USD
ADHABIUSDSOVEREIGN	ADHABI	USD
ADIUSDSUBORDINATE_MODRE	ADI	USD
ADLFINUSDSENIOR_3CE	ADLFIN	USD
ADMUSDSENIOR	ADM	USD
ADMUSDSENIOR_MODRE	ADM	USD
ADMEURSENIOR_MODRE	ADM	EUR
ADMUSDSENIOR_NORE	ADM	USD
ADMEURSENIOR_NORE	ADM	EUR
ADMEURSENIOR	ADM	EUR
ADMJPYSENIOR_MODRE	ADM	JPY
ADMAUDSENIOR_MODRE	ADM	AUD
ADMSGDSENIOR_MODRE	ADM	SGD
ADMHKDSENIOR_MODRE	ADM	HKD
ADMSQ_06_1A_CUSDSENIOR	ADMSQ_06_1A_C	USD
ADMSQ_2006_1A_DUSDSENIOR	ADMSQ_2006_1A_D	USD
ADPUSDSENIOR_MODRE	ADP	USD
ADPUSDSUBORDINATE_MODRE	ADP	USD
ADPUSDLOAN	ADP	USD
ADPAUDSENIOR_MODRE	ADP	AUD
ADP_SUBUSDSUBORDINATE_MODRE	ADP_SUB	USD
AEEUSDSENIOR	AEE	USD
AEEUSDSENIOR_MODRE	AEE	USD
AEEEURSENIOR_MODRE	AEE	EUR
AEEUSDSENIOR_NORE	AEE	USD
AEEEURSENIOR_NORE	AEE	EUR
AEEEURSENIOR	AEE	EUR
AEETWDSENIOR	AEE	TWD
AEE_CUSDSENIOR	AEE_C	USD
AEE_CUSDSENIOR_MODRE	AEE_C	USD
AEE_CUSDLOAN_NORE	AEE_C	USD
AEE_GUSDSENIOR	AEE_G	USD
AEE_GUSDSENIOR_MODRE	AEE_G	USD
AEE_GTWDSENIOR	AEE_G	TWD
AEE_GEURSENIOR_MODRE	AEE_G	EUR
AEE_GHKDSENIOR_MODRE	AEE_G	HKD
AEGONAUDSUBORDINATE	AEGON	AUD
AEGON_MONUSDSENIOR_MODRE	AEGON_MON	USD
AENUSDSUBORDINATE_NORE	AEN	USD
AENUSDLOAN_NORE	AEN	USD
AEPUSDSENIOR	AEP	USD
AEPEURSENIOR	AEP	EUR
AEPEURSENIOR_MODRE	AEP	EUR
AEPUSDSENIOR_MODRE	AEP	USD
AEPUSDSENIOR_NORE	AEP	USD
AEPEURSENIOR_NORE	AEP	EUR
AEPUSDLOAN	AEP	USD
AEPAUDSENIOR_MODRE	AEP	AUD
AEPUSDSENIOR_MODRE	AEP	USD
AEPHKDSENIOR_MODRE	AEP	HKD
AEPUSDCVA_SENIOR	AEP	USD
AEPHKDSENIOR_NORE	AEP	HKD
AEPJPYSENIOR_NORE	AEP	JPY
AEP_APCUSDCVA_SENIOR	AEP_APC	USD
AEP_OPCUSDCVA_SENIOR	AEP_OPC	USD
AERTECUSDCVA_LOAN	AERTEC	USD
AESUSDLOAN_NORE	AES	USD
AESUSDSENIOR_NORE	AES	USD
AESUSDSECURED_NORE	AES	USD
AESHKDSENIOR_NORE	AES	HKD
AESILSSENIOR_NORE	AES	ILS
AESUSDDIGITAL_LOAN_NORE	AES	USD
AESUSDLOANNC_NORE	AES	USD
AESUSDLOANCALL	AES	USD
AESUSDLOANCALL_NORE	AES	USD
AESUSDPREFERRED_MODRE	AES	USD
AESAUDSENIOR_NORE	AES	AUD
AES_PUSDPREFERRED_MODRE	AES_P	USD
AETUSDSENIOR	AET	USD
AETUSDSENIOR_MODRE	AET	USD
AETEURSENIOR_MODRE	AET	EUR
AETEURSENIOR_NORE	AET	EUR

SENIOR_MODRE	DERIV	2/27/2002 18:30	275	275	275
SOVEREIGN	DERIV	6/21/1999	19	19	19
SENIOR	DERIV	7/24/2008 8:30	105	105	110
SOVEREIGN	DERIV	7/22/2008 18:30	25	25	30
SUBORDINATE_MODRE	DERIV	7/14/2008 13:30	57	58	58
SENIOR_3CE	DERIV	7/30/2008 8:30	800	800	800
SENIOR	DERIV	7/17/2008 18:30	62.216	61.105	61.105
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR_NORE	DERIV	7/17/2008 18:30	52.8864	51.942	51.942
SENIOR_NORE	DERIV	7/17/2008 18:30	52.8864	51.942	51.942
SENIOR	DERIV	7/17/2008 18:30	62.216	61.105	61.105
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR	DERIV	1/11/2007 18:30	1	1	1
SENIOR	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 13:30	23	23	25
SUBORDINATE_MODRE	DERIV	7/29/2008 13:30	27	27	29
LOAN	DERIV	4/23/2004 18:30	0.23	0.23	0.23
SENIOR_MODRE	DERIV	7/29/2008 13:30	23	23	25
SUBORDINATE_MODRE	DERIV	1/3/2005 18:30	9	9	14
SENIOR	DERIV	7/2/2008 18:30	86.658	86.658	86.658
SENIOR_MODRE	DERIV	7/29/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/2/2008 18:30	78	78	78
SENIOR_NORE	DERIV	7/2/2008 18:30	73.6632	73.6632	73.6632
SENIOR_NORE	DERIV	7/2/2008 18:30	73.6632	73.6632	73.6632
SENIOR	DERIV	7/2/2008 18:30	86.658	86.658	86.658
SENIOR	DERIV	7/2/2008 18:30	86.658	86.658	86.658
SENIOR	DERIV	7/2/2008 18:30	70	70	70
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
LOAN_NORE	DERIV	6/30/2008 18:30	45	49	59
SENIOR	DERIV	7/29/2008 18:30	88.36363636	81.39130435	78
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR	DERIV	7/29/2008 18:30	81.81818182	72	72
SENIOR_MODRE	DERIV	7/29/2008 18:30	81.81818182	72	72
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SUBORDINATE	DERIV	7/25/2008 13:30	77	82	87
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	200	250	300
LOAN_NORE	DERIV	7/30/2008 18:30	132	153	173
SENIOR	DERIV	7/30/2008 18:30	4.444	7.777	13.332
SENIOR	DERIV	7/30/2008 18:30	4.444	7.777	13.332
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	7	12
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	7	12
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	6.6108	11.3328
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	6.6108	11.3328
LOAN	DERIV	7/2/2008 18:30	24.3	28.8	33.3
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	7	12
SENIOR_MODRE	CASH	7/2/2008 18:30	27	32	37
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	7	12
CVA_SENIOR	DERIV	7/30/2008 18:30	8	14	24
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	6.6108	11.3328
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	6.6108	11.3328
CVA_SENIOR	DERIV	7/30/2008 18:30	10	17.5	30
CVA_SENIOR	DERIV	7/30/2008 18:30	4	7	12
CVA_LOAN	DERIV	2/8/2008 18:30	700	700	700
LOAN_NORE	DERIV	7/23/2008 18:30	75	85	105
SENIOR_NORE	DERIV	7/24/2008 18:30	120	120	145
SECURED_NORE	DERIV	7/24/2008 18:30	120	120	145
SENIOR_NORE	DERIV	7/24/2008 18:30	120	120	145
SENIOR_NORE	DERIV	7/24/2008 18:30	139.2	139.2	164.3333333
DIGITAL_LOAN_NORE	DERIV	10/12/2006 8:30	50	50	50
LOANNC_NORE	DERIV	10/24/2006 13:30	42	42	42
LOANCALL	DERIV	11/9/2006 13:30	67	67	67
LOANCALL_NORE	DERIV	7/23/2008 18:30	100	110	130
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_NORE	DERIV	7/24/2008 18:30	120	120	145
PREFERRED_MODRE	DERIV	10/24/2006 8:30	110	110	110
SENIOR	DERIV	7/30/2008 18:30	14.443	18.887	25.553
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	17	23
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	17	23
SENIOR_NORE	DERIV	7/30/2008 18:30	12.2772	16.0548	21.7212

275	275	275	275	275	275	275	275
19	19	19	19	19	19	19	19
120	130	145	155	157.5	160	165	175
30	30	47	55	60	65	75	85
58	58	58	60	59	58	58	58
800	800	800	800	800	800	800	800
66.66	73.326	81.103	87.769	89.991	92.213	98.879	102.212
60	66	73	79	81	83	89	92
60	66	73	79	81	83	89	92
56.664	62.3304	68.9412	74.6076	76.4964	78.3852	84.0516	86.8848
56.664	62.3304	68.9412	74.6076	76.4964	78.3852	84.0516	86.8848
66.66	73.326	81.103	87.769	89.991	92.213	98.879	102.212
60	66	73	79	81	83	89	92
60	66	73	79	81	83	89	92
60	66	73	79	81	83	89	92
60	66	73	79	81	83	89	92
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
29	34	39	43	44.5	46	49	49
33	38	43	47	48.5	50	53	53
0.23	0.23	0.23	0.23	0.23	0.23	0.23	0.23
29	34	39	43	44.5	46	49	49
16	17	18	19	20	21	25	29
108.878	131.098	142.208	149.985	151.6515	153.318	153.318	153.318
95	115	125	132	133.5	135	135	135
98	118	128	135	136.5	138	138	138
92.5512	111.4392	120.8832	127.494	128.9106	130.3272	130.3272	130.3272
92.5512	111.4392	120.8832	127.494	128.9106	130.3272	130.3272	130.3272
108.878	131.098	142.208	149.985	151.6515	153.318	153.318	153.318
108.878	131.098	142.208	149.985	151.6515	153.318	153.318	153.318
91	111	120	130	131	132	138	138
93	113	122	132	133	134	140	140
63	70	81	110	115	120	125	135
99.4137931	132.9411765	140.7692308	153.5510204	151.0255102	148.5	142.7027027	143.6470588
93	113	122	132	132	132	132	132
93	129.6176471	140.7692308	150.8571429	146.5848215	142.3125	140.9189189	141.7058824
93	132.9411765	140.7692308	150.8571429	146.5848215	142.3125	140.9189189	141.7058824
93	113	122	132	132	132	132	132
112	142	157	172	173	174	177	182
1	1	1	1	1	1	1	1
450.0000001	555	595	625	627.5	630	635	635
227	278	314	340	344	348	356	356
22.22	29.997	36.663	42.218	44.44	46.662	55.55	55.55
22.22	29.997	36.663	42.218	44.44	46.662	55.55	55.55
20	27	33	38	40	42	50	50
20	27	33	38	40	42	50	50
18.888	25.4988	31.1652	35.8872	37.776	39.6648	47.22	47.22
18.888	25.4988	31.1652	35.8872	37.776	39.6648	47.22	47.22
39.6	45	49.5	54	55.8	57.6	64.8	64.8
20	27	33	38	40	42	50	50
44	50	55	60	62	64	72	72
20	27	33	38	40	42	50	50
40	54	66	76	80	84	100	100
18.888	25.4988	31.1652	35.8872	37.776	39.6648	47.22	47.22
18.888	25.4988	31.1652	35.8872	37.776	39.6648	47.22	47.22
50	67.5	82.5	95	100	105	125	125
20	27	33	38	40	42	50	50
700	700	700	700	700	700	700	700
125	155	175	195	200	205	215	215
205	265	305	345	347.5	350	360	360
205	265	305	345	347.5	350	360	360
205	265	305	345	347.5	350	360	360
224.5238095	294.4444444	329.5967742	364.7142857	367.2162978	369.7183099	379.7260274	379.7260274
62	95	109	125	131.5	138	148	148
52	80	92	105	110.5	116	124	124
77	105	117	130	135.5	141	149	149
150	180	200	220	225	230	240	240
1	1	1	1	1	1	1	1
205	265	305	345	347.5	350	360	360
155	195	220	250	263	276	285	361
34.441	42.218	49.995	55.55	57.772	59.994	65.549	65.549
31	38	45	50	52	54	59	59
31	38	45	50	52	54	59	59
29.2764	35.8872	42.498	47.22	49.1088	50.9976	55.7196	55.7196

275
19
185
95
58
800
106.656
96
96
90.6624
90.6624
106.656
96
96
96
96
1
1
49
53
0.23
49
29
153.318
135
138
130.3272
130.3272
153.318
153.318
138
140
150
143.6470588
132
141.7058824
141.7058824
132
187
1
635
356
55.55
55.55
50
50
47.22
47.22
64.8
50
72
50
100
47.22
47.22
125
50
700
215
360
360
360
379.7260274
148
124
149
240
1
360
362
65.549
59
59
55.7196

AETEURSENIOR	AET	EUR
AETUSDSENIOR_NORE	AET	USD
AETHKDSENIOR_MODRE	AET	HKD
AETHKDSENIOR_NORE	AET	HKD
AETJPYSENIOR_NORE	AET	JPY
AETAUDSENIOR_MODRE	AET	AUD
AFC_AFLIACUSDCVA_SENIOR	AFC_AFLIAC	USD
AFGUSDSENIOR_MODRE	AFG	USD
AFGAUDSENIOR_MODRE	AFG	AUD
AFGEURSENIOR_MODRE	AFG	EUR
AFKSRUUSDBOND	AFKSRU	USD
AFLEURSENIOR_MODRE	AFL	EUR
AFLUSDSENIOR_MODRE	AFL	USD
AFSUSDSENIOR	AFS	USD
AFSUSDSENIOR	AFS	USD
AFSUSDSENIOR	AFS	USD
AFS1USDSENIOR	AFS1	USD
AGAMEDUSDLOAN_NORE	AGAMED	USD
AGCUSDSENIOR	AGC	USD
AGCUSDSENIOR_MODRE	AGC	USD
AGCUSDSENIOR_NORE	AGC	USD
AGCEURSENIOR	AGC	EUR
AGCEURSENIOR_MODRE	AGC	EUR
AGCEURSENIOR_NORE	AGC	EUR
AGILEAUDSENIOR_MODRE	AGILE	AUD
AGILEAUDSENIOR_3CE	AGILE	AUD
AGNUSDSENIOR	AGN	USD
AGNUSDSENIOR_MODRE	AGN	USD
AGNEURSENIOR	AGN	EUR
AGNEURSENIOR_MODRE	AGN	EUR
AGNUSDSENIOR_NORE	AGN	USD
AGNEURSENIOR_NORE	AGN	EUR
AGNAUDSENIOR	AGN	AUD
AGNJPYSENIOR_MODRE	AGN	JPY
AGNAUDSENIOR_MODRE	AGN	AUD
AGOUSDSENIOR_MODRE	AGO	USD
AGOAUDSENIOR_MODRE	AGO	AUD
AGOEURSENIOR_MODRE	AGO	EUR
AGTDUSDSENIOR	AGTD	USD
AGTDUSDLOAN	AGTD	USD
AGUUSDSENIOR	AGU	USD
AGUUSDSENIOR_MODRE	AGU	USD
AGUEURSENIOR_MODRE	AGU	EUR
AGUEURSENIOR_NORE	AGU	EUR
AGUEURSENIOR	AGU	EUR
AGUUSDSENIOR_NORE	AGU	USD
AGYUSDSUBORDINATE_NORE	AGY	USD
AGY_SUBUSDSUBORDINATE_NORE	AGY_SUB	USD
AGYSUSDSENIOR_NORE	AGYS	USD
AHCUSDSENIOR	AHC	USD
AHCUSDSENIOR_MODRE	AHC	USD
AHCUSDSENIOR_NORE	AHC	USD
AHCEURSENIOR_MODRE	AHC	EUR
AHCEURSENIOR_NORE	AHC	EUR
AHCEURSENIOR	AHC	EUR
AHCAUDSENIOR	AHC	AUD
AHCAUDSENIOR_MODRE	AHC	AUD
AHC_MUNIUSDSENIOR_MODRE	AHC_MUNI	USD
AHILL_2007_1A_A3USDSENIOR	AHILL_2007_1A_A3	USD
AHM04_3_MF3USDSENIOR	AHM04_3_MF3	USD
AHOUSDSENIOR	AHO	USD
AHPUSDSENIOR	AHP	USD
AHPUSDSENIOR_MODRE	AHP	USD
AHPEURSENIOR_MODRE	AHP	EUR
AHPEURSENIOR_NORE	AHP	EUR
AHPEURSENIOR	AHP	EUR
AHPUSDSENIOR_NORE	AHP	USD
AHR_06_HY3A_FUSDSENIOR	AHR_06_HY3A_F	USD
AHS_MUNIUSDSENIOR	AHS_MUNI	USD
AHS_MUNIUSDSENIOR_MODRE	AHS_MUNI	USD
AIBUSDLT2_MMR_L	AIB	USD
AIGUSDSENIOR	AIG	USD
AIGUSDSENIOR	AIG	USD
AIGUSDSENIOR_MODRE	AIG	USD

SENIOR	DERIV	7/30/2008 18:30	14.443	18.887	25.553
SENIOR_NORE	DERIV	7/30/2008 18:30	12.2772	16.0548	21.7212
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	17	23
SENIOR_NORE	DERIV	7/30/2008 18:30	12.27772	16.05548	21.72212
SENIOR_NORE	DERIV	7/30/2008 18:30	12.2772	16.0548	21.7212
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	17	23
CVA_SENIOR	DERIV	8/24/2005 13:30	230	230	230
SENIOR_MODRE	DERIV	6/20/2008 13:30	57	58.97670387	62.00986253
SENIOR_MODRE	DERIV	6/20/2008 13:30	57	58.97670387	62.00986253
SENIOR_MODRE	DERIV	6/20/2008 13:30	57	58.97670387	62.00986253
BOND	DERIV	7/30/2008 13:30	425	425	425
SENIOR_MODRE	DERIV	3/14/2003 13:30	55	55	55
SENIOR_MODRE	DERIV	7/30/2008 18:30	55	55	55
SENIOR	DERIV	6/25/2001	12	12	12
SENIOR	X_BID	1/3/2001	20	20	20
SENIOR	X_ASK	1/3/2001	20	20	20
SENIOR	DERIV	6/25/2001	12	12	12
LOAN_NORE	DERIV	6/24/2008 18:30	150	150	150
SENIOR	DERIV	2/12/2004 18:30	29.16666667	29.16666667	29.16666367
SENIOR_MODRE	DERIV	2/12/2004 18:30	26.25	26.25	26.25
SENIOR_NORE	DERIV	2/12/2004 18:30	24.79166667	24.79166667	24.79166367
SENIOR	DERIV	2/12/2004 18:30	29.16666667	29.16666667	29.16666367
SENIOR_MODRE	DERIV	2/12/2004 18:30	26.25	26.25	26.25
SENIOR_NORE	DERIV	2/12/2004 18:30	24.79166667	24.79166667	24.79166367
SENIOR_MODRE	DERIV	4/21/2008 8:30	1	1	1
SENIOR_3CE	DERIV	7/30/2008 8:30	485	502	527
SENIOR	DERIV	7/25/2008 13:30	23.331	25.553	31.108
SENIOR_MODRE	DERIV	7/25/2008 13:30	21	23	28
SENIOR	DERIV	7/2/2008 18:30	25.553	27.775	33.33
SENIOR_MODRE	DERIV	7/25/2008 13:30	21	23	28
SENIOR_NORE	DERIV	7/25/2008 13:30	19.8324	21.7212	26.4432
SENIOR_NORE	DERIV	7/25/2008 13:30	19.8324	21.7212	26.4432
SENIOR	DERIV	7/25/2008 13:30	23.331	25.553	31.108
SENIOR_MODRE	DERIV	7/25/2008 13:30	21	23	28
SENIOR_MODRE	DERIV	7/25/2008 13:30	21	23	28
SENIOR_MODRE	DERIV	7/30/2008 13:30	1024.723549	1162.025861	986.279938
SENIOR_MODRE	DERIV	7/30/2008 13:30	1032.281134	1175.583113	1001.815397
SENIOR_MODRE	DERIV	7/30/2008 13:30	1027.922664	1167.789581	992.734549
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	7/2/2008 18:30	48.884	48.884	54.439
SENIOR_MODRE	DERIV	7/29/2008 18:30	44	44	49
SENIOR_MODRE	DERIV	7/29/2008 18:30	44	44	49
SENIOR_NORE	DERIV	7/29/2008 18:30	41.5536	41.5536	46.2756
SENIOR	DERIV	7/29/2008 18:30	48.884	48.884	54.439
SENIOR_NORE	DERIV	7/29/2008 18:30	41.5536	41.5536	46.2756
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	9	14	16
SUBORDINATE_NORE	DERIV	5/4/2007 13:30	10	15	20
SENIOR_NORE	DERIV	10/24/2005 18:30	1	1	1
SENIOR	DERIV	1/24/2007 18:30	11	13	16
SENIOR_MODRE	DERIV	1/24/2007 18:30	10	12	14
SENIOR_NORE	DERIV	1/24/2007 18:30	9	11	13
SENIOR_MODRE	DERIV	1/24/2007 18:30	10	12	14
SENIOR_NORE	DERIV	1/24/2007 18:30	9	11	13
SENIOR	DERIV	1/24/2007 18:30	11	13	16
SENIOR	DERIV	1/24/2007 18:30	11	13	16
SENIOR_MODRE	DERIV	1/24/2007 18:30	10	12	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	42.5	42.5	42.5
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2006 18:30	115	115	115
SENIOR	DERIV	2/4/2004 18:30	145	145	145
SENIOR	DERIV	7/12/2002 13:30	55.55555556	61.11111111	66.66666367
SENIOR_MODRE	DERIV	7/12/2002 13:30	50	55	60
SENIOR_MODRE	DERIV	7/12/2002 13:30	50	55	60
SENIOR_NORE	DERIV	7/12/2002 13:30	47.22222222	51.94444444	56.66666367
SENIOR	DERIV	7/12/2002 13:30	55.55555556	61.11111111	66.66666367
SENIOR_NORE	DERIV	7/12/2002 13:30	47.22222222	51.94444444	56.66666367
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/22/2008 18:30	42.5	42.5	42.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	42.5	42.5	42.5
LT2_MMR_L	DERIV	7/28/2008 13:30	100	100	105
SENIOR	DERIV	7/29/2008 13:30	305.525	305.525	294.415
SENIOR	CASH	7/29/2008 13:30	305.525	305.525	294.415
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265

34.441	42.218	49.995	55.55	57.772	59.994	65.549	65.549
29.2764	35.8872	42.498	47.22	49.1088	50.9976	55.7196	55.7196
31	38	45	50	52	54	59	59
29.27764	35.88872	42.4998	47.222	49.11088	50.99976	55.72196	55.72196
29.2764	35.8872	42.498	47.22	49.1088	50.9976	55.7196	55.7196
31	38	45	50	52	54	59	59
230	230	230	230	230	230	230	230
66.67992584	72.17407093	79.37768139	87.03049461	92.48356989	97.93664517	105.5185361	115.4215714
66.67992584	72.17407093	79.37768139	87.03049461	92.48356989	97.93664517	105.5185361	115.4215714
66.67992584	72.17407093	79.37768139	87.03049461	92.48356989	97.93664517	105.5185361	115.4215714
425	455	475	495	510	525	555	555
55	55	55	55	55	55	55	55
55	55	65	65	67.5	70	75	75
16	20	26	29	32	35	41	65
40	45	50	60	65	70	75	85
40	45	50	60	65	70	75	85
16	20	26	29	32	35	41	65
175	200	225	250	262.5	275	300	300
31.11111111	33.05555556	35	38.88888889	42.77777778	46.66666667	54.44444444	54.44444444
28	29.75	31.5	35	38.5	42	49	49
26.44444444	28.09722222	29.75	33.05555556	36.36111112	39.66666667	46.27777778	46.27777778
31.11111111	33.05555556	35	38.88888889	42.77777778	46.66666667	54.44444444	54.44444444
28	29.75	31.5	35	38.5	42	49	49
26.44444444	28.09722222	29.75	33.05555556	36.36111112	39.66666667	46.27777778	46.27777778
1	1	1	1	1	1	1	1
618	709	768	800	805	810	816	816
39.996	45.551	54.439	62.216	64.9935	67.771	76.659	76.659
36	41	49	56	58.5	61	69	69
42.218	47.773	56.661	64.438	67.2155	69.993	78.881	78.881
36	41	49	56	58.5	61	69	69
33.9984	38.7204	46.2756	52.8864	55.2474	57.6084	65.1636	65.1636
33.9984	38.7204	46.2756	52.8864	55.2474	57.6084	65.1636	65.1636
39.996	45.551	54.439	62.216	64.9935	67.771	76.659	76.659
36	41	49	56	58.5	61	69	69
36	41	49	56		61	69	69
1072.721805	1016.435998	926.085315	901.43989	840.0641565	778.688423	709.743356	666.553713
1101.960291	1050.621754	959.7738	937.746986	873.340632	808.934278	736.522384	693.945944
1083.785542	1028.363021	936.866818	912.064262	849.0828445	786.101427	714.820371	669.33948
50	50	50	50	50	50	50	50
0	0	0	0	0	0	0	0
59.994	65.549	68.882	77.77	79.4365	81.103	85.547	101.101
54	59	62	70	73	76	82	91
54	59	62	70	73	76	82	91
50.9976	55.7196	58.5528	66.108	68.9412	71.7744	77.4408	85.9404
59.994	65.549	68.882	77.77	81.103	84.436	91.102	101.101
50.9976	55.7196	58.5528	66.108	68.9412	71.7744	77.4408	85.9404
24	33	44	55	59	63	72	72
30	40	46	55	67.5	80	100	105
1	1	1	1	1	1	1	1
19	24	34	44	54	64	79	89
17	22	31	40	49	58	71	80
16	21	29	38	46.5	55	67	76
17	22	31	40	49	58	71	80
16	21	29	38	46.5	55	67	76
19	24	34	44	54	64	79	89
19	24	34	44	54	64	79	89
17	22	31	40	49	58	71	80
42.5	42.5	42.5	42.5	42.5	42.5	42.5	42.5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
115	115	115	115	115	115	115	115
145	145	145	145	145	145	145	145
72.22222222	77.77777778	83.33333333	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
65	70	75	80	80	80	80	80
65	70	75	80	80	80	80	80
61.38888889	66.11111111	70.83333333	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556
72.22222222	77.77777778	83.33333333	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
61.38888889	66.11111111	70.83333333	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
42.5	42.5	42.5	42.5	42.5	42.5	47.5	47.5
42.5	42.5	42.5	42.5	42.5	42.5	47.5	47.5
140	170	185	200	200	200	200	200
288.86	283.305	274.417	268.862	260.5295	252.197	229.977	229.977
288.86	283.305	274.417	268.862	260.5295	252.197	229.977	229.977
260	255	247	242	234.5	227	207	207

65.549
55.7196
59
55.72196
55.7196
59
230
125.137015
125.137015
125.137015
555
55
75
76
96
96
76
300
54.44444444
49
46.27777778
54.44444444
49
46.27777778
1
816
76.659
69
78.881
69
65.1636
65.1636
76.659
69
69
658.258026
686.774087
660.174052
50
0
115.544
104
104
98.2176
115.544
98.2176
72
105
1
89
80
76
80
76
89
89
80
42.5
0.999999975
115
145
88.88888889
80
80
75.55555556
88.88888889
75.55555556
0.999999975
47.5
47.5
200
229.977
229.977
207

AIGEURSENIOR_MODRE	AIG	EUR
AIGEURSENIOR	AIG	EUR
AIGUSDLOAN	AIG	USD
AIGUSDSENIOR_NORE	AIG	USD
AIGJPYSENIOR_MODRE	AIG	JPY
AIGHKDSENIOR_MODRE	AIG	HKD
AIGGBPSENIOR_MODRE	AIG	GBP
AIGEURSENIOR_NORE	AIG	EUR
AIGHKDSENIOR_NORE	AIG	HKD
AIGHKDSENIOR	AIG	HKD
AIGSGDSENIOR_MODRE	AIG	SGD
AIGJPYSENIOR_NORE	AIG	JPY
AIGUSDPREFERRED_MODRE	AIG	USD
AIGAUDSENIOR_MODRE	AIG	AUD
AIGSGDSENIOR	AIG	SGD
AIGUSDDIGITAL_NORE	AIG	USD
AIGUSDSTRNOTE	AIG	USD
AIGUSDSTRNOTE	AIG	USD
AIG EIFFELUSDSENIOR_MODRE	AIG EIFFEL	USD
AIG_EIFFELUSDSENIOR_MODRE	AIG_EIFFEL	USD
AIG_PUSDPREFERRED_MODRE	AIG_P	USD
AILSUSDCVA_SENIOR	AILS	USD
AIMCOUSDASSETBACKED	AIMCO	USD
AIMCO_2006_A_CUSDASSETBACKED	AIMCO_2006_A_C	USD
AIMCO_2006_A_DUSDASSETBACKED	AIMCO_2006_A_D	USD
AIMCO_2006_AA_CUSDASSETBACKED	AIMCO_2006_AA_C	USD
AIMCO06_AA_CUSDASSETBACKED	AIMCO06_AA_C	USD
AIQUSDLOAN_NORE	AIQ	USD
AIQUSDCVA_SENIOR	AIQ	USD
AIQUSDLOANNC_NORE	AIQ	USD
AIQUSDLOANCALL	AIQ	USD
AIQUSDLOANCALL_NORE	AIQ	USD
AIQUSDCVA_LOAN	AIQ	USD
AIQUYUSDLOAN	AIQUY	USD
AIR_FRANCEEURSENIOR	AIR_FRANCE	EUR
AIRCANCADSUBORDINATE	AIRCAN	CAD
AIRCANCADSENIOR	AIRCAN	CAD
AIRCANUSDSENIOR	AIRCAN	USD
AIRCANUSDSUBORDINATE	AIRCAN	USD
AIRE_2_CUSDSENIOR	AIRE_2_C	USD
AIREM_05_1X_2C2EURASSETBACKED	AIREM_05_1X_2C2	EUR
AIRLIE1_SNR_MGMTUSDSENIOR	AIRLIE1_SNR_MGMT	USD
AIRLIE1_SUB_MGMTUSDSENIOR	AIRLIE1_SUB_MGMT	USD
AIZUSDSENIOR_MODRE	AIZ	USD
AK_MUNIUSDSENIOR_MODRE	AK_MUNI	USD
AKERO_1_AEURASSETBACKED	AKERO_1_A	EUR
AKSUSDSENIOR_NORE	AKS	USD
AKSHKDSENIOR_NORE	AKS	HKD
AKSILSSENIOR_NORE	AKS	ILS
AKSEURSENIOR_NORE	AKS	EUR
AKSUSDSENIOR_MODRE	AKS	USD
AKSAUDSENIOR_NORE	AKS	AUD
ALUSDSENIOR	AL	USD
ALUSDSENIOR_MODRE	AL	USD
ALUSDSENIOR_NORE	AL	USD
ALEURSENIOR	AL	EUR
ALEURSENIOR_MODRE	AL	EUR
ALEURSENIOR_NORE	AL	EUR
ALHKDSENIOR_MODRE	AL	HKD
ALTWDSENIOR	AL	TWD
ALHKDSENIOR_NORE	AL	HKD
ALAUDSENIOR_MODRE	AL	AUD
ALJPYSENIOR_NORE	AL	JPY
ALSGDSENIOR_MODRE	AL	SGD
AL_MUNIUSDSENIOR_MODRE	AL_MUNI	USD
ALAUNUSDLOAN	ALAUN	USD
ALGERIUSDBOND	ALGERI	USD
ALGERIUSDLOAN	ALGERI	USD
ALGERIUSDPAYMENT	ALGERI	USD
ALH_TRSTUSDCVA_SENIOR	ALH_TRST	USD
ALIXPAUSDCVA_LOAN	ALIXPA	USD
ALLUSDSENIOR	ALL	USD
ALLUSDSENIOR_MODRE	ALL	USD
ALLUSDSENIOR_NORE	ALL	USD

SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR	DERIV	7/29/2008 13:30	305.525	305.525	294.415
LOAN	DERIV	7/29/2008 13:30	247.5	247.5	238.5
SENIOR_NORE	DERIV	7/29/2008 13:30	259.71	259.71	250.266
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR_NORE	DERIV	7/29/2008 13:30	259.71	259.71	250.266
SENIOR_NORE	DERIV	7/29/2008 13:30	259.71	259.71	250.266
SENIOR	DERIV	7/29/2008 13:30	305.525	305.525	294.415
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR_NORE	DERIV	7/29/2008 13:30	245.270124	245.270124	236.3512104
PREFERRED_MODRE	DERIV	7/29/2008 13:30	412.5	412.5	397.5
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR	DERIV	7/29/2008 13:30	305.525	305.525	294.415
DIGITAL_NORE	DERIV	7/29/2008 13:30	275	275	265
STRNOTE	CASH	7/15/2008 13:30	260	260	255
STRNOTE	DERIV	7/22/2008 13:30	260	260	255
SENIOR_MODRE	DERIV	10/3/2003 18:30	75	75	75
SENIOR_MODRE	DERIV	5/30/2008 13:30	50	50	53
PREFERRED_MODRE	DERIV	12/8/2006 18:30	4	4	10
CVA_SENIOR	DERIV	1/29/2007 13:30	2	2	2
ASSETBACKED	DERIV	8/2/2007 13:30	650	650	650
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	1000	1000	1000
ASSETBACKED	DERIV	1/23/2008 18:30	500	500	500
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
LOAN_NORE	DERIV	7/25/2008 18:30	150	170	185
CVA_SENIOR	DERIV	7/25/2008 18:30	225	255	277.5
LOANNC_NORE	DERIV	9/13/2006 13:30	65	65	70
LOANCALL	DERIV	11/9/2006 13:30	100	100	105
LOANCALL_NORE	DERIV	7/25/2008 18:30	175	195	210
CVA_LOAN	DERIV	1/30/2008 8:30	400	400	400
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SUBORDINATE	DERIV	5/21/1998	525	525	525
SENIOR	DERIV	5/21/1998	225	225	225
SENIOR	DERIV	1/8/2002 18:30	600	600	600
SUBORDINATE	DERIV	2/21/2001	250	250	250
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/6/2007 13:30	350	400	475
SENIOR	DERIV	7/28/2008 13:30	105	105	105
SENIOR	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR_MODRE	DERIV	7/8/2008 18:30	93.8	97.1	100.8
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
ASSETBACKED	DERIV	5/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/28/2008 13:30	107	113	131
SENIOR_NORE	DERIV	7/28/2008 13:30	107	113	131
SENIOR_NORE	DERIV	7/11/2008 13:30	107	113	131
SENIOR_NORE	DERIV	7/28/2008 13:30	107	113	131
SENIOR_MODRE	DERIV	7/28/2008 13:30	113.3451	119.7009	138.7583
SENIOR_NORE	DERIV	7/28/2008 13:30	107	113	131
SENIOR	DERIV	7/29/2008 18:30	5.555	8.888	12.221
SENIOR_MODRE	DERIV	7/29/2008 18:30	5	8	11
SENIOR_NORE	DERIV	7/29/2008 18:30	4.722	7.5552	10.3884
SENIOR	DERIV	7/29/2008 18:30	5.555	8.888	12.221
SENIOR_MODRE	DERIV	7/29/2008 18:30	5	8	11
SENIOR_NORE	DERIV	7/29/2008 18:30	4.722	7.5552	10.3884
SENIOR_MODRE	DERIV	7/29/2008 18:30	5	8	11
SENIOR	DERIV	7/29/2008 18:30	5.5555	8.8888	12.2221
SENIOR_NORE	DERIV	7/29/2008 18:30	4.722	7.5552	10.3884
SENIOR_MODRE	DERIV	7/29/2008 18:30	5	8	11
SENIOR_NORE	DERIV	7/29/2008 18:30	4.722	7.5552	10.3884
SENIOR_MODRE	DERIV	7/29/2008 18:30	5	8	11
SENIOR_MODRE	DERIV	7/22/2008 18:30	35	35	35
LOAN	DERIV	3/13/2003 18:30	500	500	500
BOND	DERIV	5/20/2004 8:30	100	100	100
LOAN	DERIV	10/18/2002 18:30	485	485	485
PAYMENT	DERIV	10/18/2002 18:30	485	485	485
CVA_SENIOR	DERIV	1/29/2007 18:30	2	2	2
CVA_LOAN	DERIV	7/28/2007 8:30	200	200	200
SENIOR	DERIV	7/28/2008 18:30	46.662	46.662	54.439
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
SENIOR_NORE	DERIV	7/28/2008 18:30	39.6648	39.6648	46.2756

260	255	247	242	234.5	227	207	207
288.86	283.305	274.417	268.862	260.5295	252.197	229.977	229.977
234	229.5	222.3	217.8	211.05	204.3	186.3	186.3
245.544	240.822	233.2668	228.5448	221.4618	214.3788	195.4908	195.4908
260	255	247	242	234.5	227	207	207
260	255	247	242	234.5	227	207	207
260	255	247	242	234.5	227	207	207
245.544	240.822	233.2668	228.5448	221.4618	214.3788	195.4908	195.4908
245.544	240.822	233.2668	228.5448	221.4618	214.3788	195.4908	195.4908
288.86	283.305	274.417	268.862	260.5295	252.197	229.977	229.977
260	255	247	242	234.5	227	207	207
231.8917536	227.4322968	220.2971659	215.8377091	209.1485239	202.4593387	184.6215115	184.6215115
390	382.5	370.5	363	351.75	340.5	310.5	310.5
260	255	247	242	234.5	227	207	207
288.86	283.305	274.417	268.862	260.5295	252.197	229.977	229.977
260	255	247	242	234.5	227	207	207
245	245	245	235	227.5	220	200	200
245	245	245	235	227.5	220	200	200
75	75	75	75	75	75	75	75
55	57	61	65	66.5	68	70	75
15	18	23	28	31.5	35	42	50
2	2	2	5.5	10.75	16	46	76
650	650	650	650	650	650	650	650
700	700	700	700	700	700	700	700
1000	1000	1000	1000	1000	1000	1000	1000
500	500	500	500	500	500	500	500
750	750	750	750	750	750	750	750
220	275	320	340		365	379.9997498	379.9999859
330	412.5	480	510	528.75	547.5	569.9996246	569.9999789
94	132	161	190	199.5	209	228	228
129	167	196	225	234.5	244	263	263
245	300	345	365	377.5	390	404.9997498	404.9999859
400	400	400	400	400	400	400	400
0	0	0	0	0	0	0	0
24	24	24	24	24	24	24	24
525	525	525	525	525	525	525	525
225	225	225	225	225	225	225	225
600	600	600	600	600	600	600	600
250	250	250	250	250	250	250	250
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
475	475	475	475	475	475	475	475
105	105	105	105	105	105	105	105
1500	1500	1500	1500	1500	1500	1500	1500
105.8	112	118.9	125	128.35	131.7	139.3	149.2
5	5	5	5	5	5	5	5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
179	249	294	315	324	333	342	342
179	249	294	315	324	333	342	342
179	249	294	315	324	333	342	342
179	249	294	315	324	333	342	342
189.6147	263.7657	311.4342	333.6795	343.2132	352.7469	362.2806	362.2806
179	249	294	315	324	333	342	342
17.776	24.442	29.997	36.663	38.3295	39.996	43.329	48.884
16	22	27	33	34.5	36	39	44
15.1104	20.7768	25.4988	31.1652	32.5818	33.9984	36.8316	41.5536
17.776	24.442	29.997	36.663	38.3295	39.996	43.329	48.884
16	22	27	33	34.5	36	39	44
15.1104	20.7768	25.4988	31.1652	32.5818	33.9984	36.8316	41.5536
16	22	27	33	34.5	36	39	44
17.7776	24.4442	29.9997	36.6663	38.33295	39.9996	43.3329	48.8884
15.1104	20.7768	25.4988	31.1652	32.5818	33.9984	36.8316	41.5536
16	22	27	33	34.5	36	39	44
15.1104	20.7768	25.4988	31.1652	32.5818	33.9984	36.8316	41.5536
16	22	27	33	34.5	36	39	44
35	35	35	35	35	35	42	42
500	500	500	500	500	500	500	500
100	100	100	100	100	100	100	100
485	485	485	485	485	485	485	485
485	485	485	485	485	485	485	485
2	2	2	6	11	16	46	76
225	250	300	325	337.5	350	400	400
59.994	68.882	76.659	83.325	84.9915	86.658	91.102	91.102
54	62	69	75	76.5	78	82	82
50.9976	58.5528	65.1636	70.83	72.2466	73.6632	77.4408	77.4408

207
229.977
186.3
195.4908
207
207
207
195.4908
195.4908
229.977
207
184.6215115
310.5
207
229.977
207
200
200
75
80
50
106
650
700
1000
500
750
379.9999945
569.9999918
228
263
404.9999945
400
0
24
525
225
600
250
0.999999975
475
105
1500
158.9
5
0.999999975
342
342
342
342
362.2806
342
54.439
49
46.2756
54.439
49
46.2756
49
54.4439
46.2756
49
46.2756
49
42
500
100
485
485
106
400
91.102
82
77.4408

ALLEURSENIOR	ALL	EUR
ALLEURSENIOR_MODRE	ALL	EUR
ALLEURSENIOR_NORE	ALL	EUR
ALLAUDSENIOR_MODRE	ALL	AUD
ALLHKDSENIOR_MODRE	ALL	HKD
ALLUSDCVA_SENIOR	ALL	USD
ALLHKDSENIOR_NORE	ALL	HKD
ALLSGDSENIOR_MODRE	ALL	SGD
ALLJPYSENIOR_MODRE	ALL	JPY
ALLJPYSENIOR_NORE	ALL	JPY
ALL_USDSENIOR	ALL_	USD
ALL_LIFEUSDSENIOR_MODRE	ALL_LIFE	USD
ALL_LIFEUSDCVA_SENIOR	ALL_LIFE	USD
ALLFINPORT1EURSENIOR	ALLFINPORT1	EUR
ALLFINPRORT2USDSENIOR_NORE	ALLFINPRORT2	USD
ALLFSAUSDSENIOR	ALLFSA	USD
ALLIUSDCVA_LOAN	ALLI	USD
ALLIUSDCVA_SENIOR	ALLI	USD
ALLILUSDSENIOR	ALLIL	USD
ALLILFSAUSDSENIOR	ALLILFSA	USD
ALLLAUUSDCVA_LOAN	ALLLAU	USD
ALLLAUUSDLOAN_NORE	ALLLAU	USD
ALLLAUUSDLOANCALL	ALLLAU	USD
ALLLAUUSDLOANCALL_NORE	ALLLAU	USD
ALLNCEEURSENIOR_MMR_L	ALLNCE	EUR
ALLTECUSDSENIOR_NORE	ALLTEC	USD
ALPUSDPREFERRED_MODRE	ALP	USD
ALP_PUSDPREFERRED_MODRE	ALP_P	USD
ALPHA_07_1A_3USDSENIOR	ALPHA_07_1A_3	USD
ALPHA_2007_1A_3USDSENIOR	ALPHA_2007_1A_3	USD
ALPHA_MEZZ_2007USDCVA_SENIOR	ALPHA_MEZZ_2007	USD
ALPHA20071A3USDSENIOR	ALPHA20071A3	USD
ALTELAUDSENIOR	ALTEL	AUD
ALTELAUDSENIOR_MODRE	ALTEL	AUD
ALTELEURSENIOR	ALTEL	EUR
ALTELEURSENIOR_MODRE	ALTEL	EUR
ALTELEURSENIOR_NORE	ALTEL	EUR
ALTELHKDSENIOR_MODRE	ALTEL	HKD
ALTELHKDSENIOR_NORE	ALTEL	HKD
ALTELJPYSENIOR_MODRE	ALTEL	JPY
ALTELSGDSENIOR_MODRE	ALTEL	SGD
ALTELTWDSENIOR	ALTEL	TWD
ALTELUSDSENIOR	ALTEL	USD
ALTELUSDSENIOR_MODRE	ALTEL	USD
ALTELUSDSENIOR_NORE	ALTEL	USD
ALTELJPYSENIOR_NORE	ALTEL	JPY
ALTELGBPSENIOR_MODRE	ALTEL	GBP
ALTELUSDLOAN_NORE	ALTEL	USD
ALTEL_COMUSDLOAN_NORE	ALTEL_COM	USD
ALTRANUSDSENIOR_NORE	ALTRAN	USD
ALTRANUSDCVA_LOAN	ALTRAN	USD
ALTRANUSDLOAN_NORE	ALTRAN	USD
ALTS_05_1A_CUSDSENIOR	ALTS_05_1A_C	USD
ALTS_05_2A_BUSDSENIOR	ALTS_05_2A_B	USD
ALTS_05_2A_CUSDSENIOR	ALTS_05_2A_C	USD
ALTS_05_2A_DUSDSENIOR	ALTS_05_2A_D	USD
ALTS_06_3A_CUSDSENIOR	ALTS_06_3A_C	USD
ALTS_2005_1A_BUSDSENIOR	ALTS_2005_1A_B	USD
ALTS_2005_2A_BUSDSENIOR	ALTS_2005_2A_B	USD
ALZHKDSUBORDINATE	ALZ	HKD
ALZJPYSENIOR_MMR_L	ALZ	JPY
ALZEURCVA_SENIOR	ALZ	EUR
ALZ_SUBEURSUBORDINATE	ALZ_SUB	EUR
ALZ_SUBEURSUBORDINATE_MMR_L	ALZ_SUB	EUR
AMUSDSENIOR_MODRE	AM	USD
AMATUSDSENIOR	AMAT	USD
AMATUSDSENIOR_NORE	AMAT	USD
AMATUSDSENIOR_MODRE	AMAT	USD
AMATEURSENIOR_MODRE	AMAT	EUR
AMATEURSENIOR_NORE	AMAT	EUR
AMATEURSENIOR	AMAT	EUR
AMATJPYSENIOR_MODRE	AMAT	JPY
AMBACUSDSENIOR	AMBAC	USD
AMBACUSDSENIOR	AMBAC	USD

SENIOR	DERIV	7/28/2008 18:30	46.662	46.662	54.439
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
SENIOR_NORE	DERIV	7/28/2008 18:30	39.6648	39.6648	46.2756
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
CVA_SENIOR	DERIV	7/28/2008 18:30	42	42	49
SENIOR_NORE	DERIV	7/28/2008 18:30	39.6648	39.6648	46.2756
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
SENIOR_NORE	DERIV	7/28/2008 18:30	39.6648	39.6648	46.2756
SENIOR	DERIV	4/11/2006 18:30	10	10	9
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/28/2008 18:30	42	42	49
SENIOR	DERIV	6/28/2007 8:30	1	1	1
SENIOR_NORE	DERIV	4/16/2008 13:30	93	94	94
SENIOR	DERIV	5/9/2000	25	25	25
CVA_LOAN	DERIV	10/22/2007 18:30	500	500	500
CVA_SENIOR	DERIV	10/5/2007 13:30	1	1	1
SENIOR	CASH	7/15/1998	10	10	10
SENIOR	DERIV	9/28/1999	25	25	25
CVA_LOAN	DERIV	10/5/2006 13:30	98	98	98
LOAN_NORE	DERIV	7/22/2008 18:30	87	87	87
LOANCALL	DERIV	11/9/2006 13:30	78	78	78
LOANCALL_NORE	DERIV	7/22/2008 18:30	112	112	112
SENIOR_MMR_L	DERIV	5/13/2008 13:30	150	150	150
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/23/2006 13:30	6	6	6
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
CVA_SENIOR	DERIV	5/6/2008 18:30	15000	15000	15000
SENIOR	DERIV	3/28/2007 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR_NORE	DERIV	7/30/2008 18:30	23.6	23.6	23.6
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR_NORE	DERIV	7/30/2008 18:30	23.6	23.6	23.6
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	27.775
SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR_NORE	DERIV	7/30/2008 18:30	23.6	23.6	23.6
SENIOR_NORE	DERIV	7/30/2008 18:30	23.6	23.6	23.6
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
LOAN_NORE	DERIV	12/3/2007 13:30	100	100	135
LOAN_NORE	DERIV	7/25/2008 18:30	25	40	70
SENIOR_NORE	DERIV	7/29/2008 18:30	465	515	565
CVA_LOAN	DERIV	7/30/2008 18:30	251.6981132	279.0566038	306.4150943
LOAN_NORE	DERIV	7/30/2008 18:30	251.6981132	279.0566038	306.4150943
SENIOR	DERIV	9/15/2006 13:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SUBORDINATE	DERIV	7/25/2008 13:30	43	46	49
SENIOR_MMR_L	DERIV	7/24/2008 13:30	17	20	23
CVA_SENIOR	DERIV	7/24/2008 13:30	17	20	23
SUBORDINATE	DERIV	11/25/2003 18:30	41	41	41
SUBORDINATE_MMR_L	DERIV	4/2/2004 13:30	47	47	47
SENIOR_MODRE	DERIV	11/9/2007 13:30	1	1	1
SENIOR	DERIV	7/29/2008 13:30	22.22	22.22	22.22
SENIOR_NORE	DERIV	7/29/2008 13:30	18.888	18.888	18.888
SENIOR_MODRE	DERIV	7/29/2008 13:30	20	20	20
SENIOR_MODRE	DERIV	7/29/2008 13:30	20	20	20
SENIOR_NORE	DERIV	7/29/2008 13:30	18.888	18.888	18.888
SENIOR	DERIV	7/29/2008 13:30	22.22	22.22	22.22
SENIOR_MODRE	DERIV	7/29/2008 13:30	20	20	20
SENIOR	CASH	7/30/2008 18:30	890.223806	1071.58494	1321.199365
SENIOR	DERIV	7/30/2008 18:30	890.223806	1071.58494	1321.199365

59.994	68.882	76.659	83.325	84.9915	86.658	91.102	91.102
54	62	69	75	76.5	78	82	82
50.9976	58.5528	65.1636	70.83	72.2466	73.6632	77.4408	77.4408
54	62	69	75	76.5	78	82	82
54	62	69	75	76.5	78	82	82
54	62	69	75	76.5	78	82	82
50.9976	58.5528	65.1636	70.83	72.2466	73.6632	77.4408	77.4408
54	62	69	75	76.5	78	82	82
54	62	69	75	76.5	78	82	82
50.9976	58.5528	65.1636	70.83	72.2466	73.6632	77.4408	77.4408
14	18	21	24	28	32	42	42
1	1	1	1	1	1	1	1
54	62	69	75	76.5	78	82	82
1	1	1	1	1	1	1	1
94	95	96	99	99.5	100	104	108
25	30	35	40	42.5	45	50	55
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
10	13	17	20	21.5	23	27	27
25	30	35	40	42.5	45	50	55
118	168	192	219	228.5	238	251	251
121	197	236	275	289.5	304	325	325
94	134	154	175	182.5	190	201	201
146	222	261	300	314.5	329	350	350
150	150	150	150	150	150	150	150
140	145	150	175	182.5	190	200	200
1	1	1	1	1	1	1	1
14	20	30	40	45	50	60	60
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
15000	15000	15000	15000	15000	15000	15000	15000
1	1	1	1	1	1	1	1
47.773	69.993	81.103	92.213	93.8795	95.546	98.879	98.879
43	63	73	83	84.5	86	89	89
47.773	69.993	81.103	92.213	93.8795	95.546	98.879	98.879
43	63	73	83	84.5	86	89	89
40.592	59.472	68.912	78.352	79.768	81.184	84.016	84.016
43	63	73	83	84.5	86	89	89
40.592	59.472	68.912	78.352	79.768	81.184	84.016	84.016
43	63	73	83	84.5	86	89	89
43	63	73	83	84.5	86	89	89
47.773	69.993	81.103	92.213	93.8795	95.546	98.879	98.879
47.773	69.993	81.103	92.213	93.8795	95.546	98.879	98.879
43	63	73	83	84.5	86	89	89
40.592	59.472	68.912	78.352	79.768	81.184	84.016	84.016
40.592	59.472	68.912	78.352	79.768	81.184	84.016	84.016
43	63	73	83	84.5	86	89	89
215	285	330	360	367.5	375	400	425
150	195	205	205	205	205	205	205
765	865	905	925	925	925	925	925
415.8490566	525.2830189	558.1132075	580	585.4716981	590.9433962	596.4150943	596.4150943
415.8490566	525.2830189	558.1132075	580	585.4716981	590.9433962	596.4150943	596.4150943
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
64	80	90	100	101	102	104	109
35	43	49	55	56	57	59	62
35	43	49	55	56	57	59	62
41	41	41	41	41	41	41	41
47	47	47	47	47	47	47	47
1	1	1	1	1	1	1	1
27.775	38.885	46.662	54.439	56.1055	57.772	61.105	61.105
23.61	33.054	39.6648	46.2756	47.6922	49.1088	51.942	51.942
25	35	42	49	50.5	52	55	55
25	35	42	49	50.5	52	55	55
23.61	33.054	39.6648	46.2756	47.6922	49.1088	51.942	51.942
27.775	38.885	46.662	54.439	56.1055	57.772	61.105	61.105
25	35	42	49	50.5	52	55	55
1216.216736	1165.20609	1121.282169	1073.31615	1023.945846	974.575542	898.813749	819.374535
1216.216736	1165.20609	1121.282169	1073.31615	1023.945846	974.575542	898.813749	819.374535

91.102
82
77.4408
82
82
82
77.4408
82
82
77.4408
42
1
82
1
113
55
500
1
27
55
251
325
201
350
150
200
1
60
1
1
15000
1
98.879
89
98.879
89
84.016
89
84.016
89
89
98.879
98.879
89
84.016
84.016
89
425
205
925
596.4150943
596.4150943
1
0.999999975
1
1
1
1
1
114
65
65
41
47
1
61.105
51.942
55
55
51.942
61.105
55
802.099745
802.099745

AMBACEURSENIOR	AMBAC	EUR
AMBACEURSENIOR_MODRE	AMBAC	EUR
AMBACUSDSENIOR_NORE	AMBAC	USD
AMBACUSDSENIOR_MODRE	AMBAC	USD
AMBACAUDSENIOR_MODRE	AMBAC	AUD
AMBACEURSENIOR_NORE	AMBAC	EUR
AMBACJPYSENIOR_MODRE	AMBAC	JPY
AMBACHKDSENIOR_MODRE	AMBAC	HKD
AMBACSGDSENIOR_MODRE	AMBAC	SGD
AMBACUSDDIGITAL_NORE	AMBAC	USD
AMCELLUSDLOAN_NORE	AMCELL	USD
AMCENTUSDLOAN_NORE	AMCENT	USD
AMDUSDSENIOR_NORE	AMD	USD
AMDHKDSENIOR_NORE	AMD	HKD
AMDAUDSENIOR_NORE	AMD	AUD
AMDUSDLOAN_NORE	AMD	USD
AMDUSDDIGITAL_NORE	AMD	USD
AMEYGBPSENIOR	AMEY	GBP
AMG_COUSDSENIOR_MODRE	AMG_CO	USD
AMGENUSDSENIOR_MODRE	AMGEN	USD
AMGENEURSENIOR_MODRE	AMGEN	EUR
AMGENAUDSENIOR_MODRE	AMGEN	AUD
AMGNUSDSENIOR	AMGN	USD
AMGNUSDSENIOR_MODRE	AMGN	USD
AMGNEURSENIOR_MODRE	AMGN	EUR
AMGNEURSENIOR_NORE	AMGN	EUR
AMGNEURSENIOR	AMGN	EUR
AMGNUSDSENIOR_NORE	AMGN	USD
AMGNHKDSENIOR_MODRE	AMGN	HKD
AMGNHKDSENIOR_NORE	AMGN	HKD
AMGNJPYSENIOR_MODRE	AMGN	JPY
AMGNJPYSENIOR_NORE	AMGN	JPY
AMGNAUDSENIOR_MODRE	AMGN	AUD
AMGNSGDSENIOR_MODRE	AMGN	SGD
AMITUSDSENIOR	AMIT	USD
AMIT_05_1_M9USDSENIOR	AMIT_05_1_M9	USD
AMIT_05_2_M9USDSENIOR	AMIT_05_2_M9	USD
AMIT_05_4_M8USDSENIOR	AMIT_05_4_M8	USD
AMIT_05_4_M9USDSENIOR	AMIT_05_4_M9	USD
AMIT_05_4_M9_USDSENIOR	AMIT_05_4_M9_	USD
AMIT052M6USDSENIOR	AMIT052M6	USD
AMIT1USDSENIOR	AMIT1	USD
AMIT2USDSENIOR	AMIT2	USD
AMKRUSDSENIOR_NORE	AMKR	USD
AMKRHKDSENIOR_NORE	AMKR	HKD
AMKRILSSENIOR_NORE	AMKR	ILS
AMKREURSENIOR_NORE	AMKR	EUR
AMKRHKDSENIOR_MODRE	AMKR	HKD
AMKRUSDSENIOR_MODRE	AMKR	USD
AMKRUSDDIGITAL_NORE	AMKR	USD
AMMCUSDASSETBACKED	AMMC	USD
AMMC_2005_4_A2USDASSETBACKED	AMMC_2005_4_A2	USD
AMMC_2005_5_A1AUSDASSETBACKED	AMMC_2005_5_A1A	USD
AMMC_2005_5_A1RUSDASSETBACKED	AMMC_2005_5_A1R	USD
AMMC_2006_6_A1AUSDASSETBACKED	AMMC_2006_6_A1A	USD
AMMC_2006_6_A1A_40_55USDASSETBACKED	AMMC_2006_6_A1A_40_55	USD
AMMC_2006_6_A1A_40_60USDASSETBACKED	AMMC_2006_6_A1A_40_60	USD
AMMC_2006_6_A1RUSDASSETBACKED	AMMC_2006_6_A1R	USD
AMMC_2006_7A_DUSDASSETBACKED	AMMC_2006_7A_D	USD
AMMC_VUSDSENIOR_NORE	AMMC_V	USD
AMMC_V_A1RUSDSENIOR_NORE	AMMC_V_A1R	USD
AMMC_VIUSDSENIOR_NORE	AMMC_VI	USD
AMMC_VI_A1RUSDSENIOR_NORE	AMMC_VI_A1R	USD
AMMC06_7A_DUSDASSETBACKED	AMMC06_7A_D	USD
AMMCIVUSDSENIOR_NORE	AMMCIV	USD
AMMCVUSDSENIOR_NORE	AMMCV	USD
AMPUSDSENIOR	AMP	USD
AMPUSDSENIOR_MODRE	AMP	USD
AMRUSDSENIOR	AMR	USD
AMREURSENIOR	AMR	EUR
AMRECUSENIOR	AMR	ECU
AMRUSDSENIOR	AMR	USD
AMRUSDSENIOR	AMR	USD
AMRUSDSENIOR_MODRE	AMR	USD

SENIOR	DERIV	7/30/2008 18:30	892.603333	1076.561699	1332.216588
SENIOR_MODRE	DERIV	7/30/2008 18:30	892.603333	1076.561699	1332.216588
SENIOR_NORE	DERIV	7/30/2008 18:30	868.30299	1039.172533	1273.236584
SENIOR_MODRE	DERIV	7/30/2008 18:30	890.223806	1071.58494	1321.199365
SENIOR_MODRE	DERIV	7/30/2008 18:30	895.843938	1083.288767	1347.709003
SENIOR_NORE	DERIV	7/30/2008 18:30	870.548498	1043.865513	1283.596263
SENIOR_MODRE	DERIV	7/30/2008 18:30	888.255899	1067.319527	1310.713359
SENIOR_MODRE	DERIV	7/30/2008 18:30	889.840737	1070.976199	1320.061771
SENIOR_MODRE	DERIV	7/30/2008 18:30	888.506082	1068.273776	1313.964309
DIGITAL_NORE	DERIV	7/30/2008 18:30	868.30299	1039.172533	1273.236584
LOAN_NORE	DERIV	5/14/2008 18:30	80	80	80
LOAN_NORE	DERIV	1/8/2007 18:30	1	1	1
SENIOR_NORE	DERIV	7/28/2008 13:30	1443.251331	1262.338523	1196.774915
SENIOR_NORE	DERIV	7/28/2008 13:30	1442.306473	1261.464423	1195.581297
SENIOR_NORE	DERIV	7/28/2008 13:30	1456.115293	1277.020179	1217.758014
LOAN_NORE	DERIV	5/27/2008 18:30	46	66	93
DIGITAL_NORE	DERIV	7/28/2008 13:30	1443.251331	1262.338523	1196.774915
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR_MODRE	DERIV	11/9/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/18/2008 13:30	560	560	560
SENIOR_MODRE	DERIV	7/18/2008 13:30	560	560	560
SENIOR_MODRE	DERIV	7/18/2008 13:30	560	560	560
SENIOR	DERIV	7/30/2008 18:30	11.11	13.332	15.554
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	11.3328	13.2216
SENIOR	DERIV	7/30/2008 18:30	11.11	13.332	15.554
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	11.3328	13.2216
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_NORE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	11.3328	13.2216
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR	DERIV	9/27/2005 18:30	36	35	35
SENIOR	DERIV	1/10/2007 18:30	1	1	1
SENIOR	DERIV	3/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	6/27/2006 18:30	1	1	1
SENIOR	DERIV	2/12/2007 18:30	1	1	1
SENIOR	DERIV	10/14/2005 13:30	235	235	235
SENIOR	DERIV	9/29/2005 13:30	36	34	34
SENIOR	DERIV	3/2/2005 13:30	35	35	35
SENIOR_NORE	DERIV	7/30/2008 18:30	320	340	397
SENIOR_NORE	DERIV	7/30/2008 18:30	320	340	397
SENIOR_NORE	DERIV	7/30/2008 18:30	320	340	397
SENIOR_NORE	DERIV	7/30/2008 18:30	320	340	397
SENIOR_MODRE	DERIV	7/30/2008 18:30	338.976	360.162	420.5421
SENIOR_MODRE	DERIV	7/30/2008 18:30	338.976	360.162	420.5421
DIGITAL_NORE	DERIV	7/30/2008 18:30	320	340	397
ASSETBACKED	DERIV	8/7/2007 8:30	430	430	430
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	105	105	105
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	105	105	105
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_NORE	DERIV	12/6/2006 13:30	10	10	10
SENIOR_NORE	DERIV	12/21/2005 13:30	13	13	13
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
SENIOR_NORE	DERIV	6/20/2006 13:30	15	15	15
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
SENIOR_NORE	DERIV	12/27/2005 13:30	10.5	10.5	10.5
SENIOR	DERIV	5/27/2008 18:30	65	65	65
SENIOR_MODRE	DERIV	5/27/2008 18:30	65	65	65
SENIOR	DERIV	7/23/2008 18:30	758.515593	985.087523	2526.611235
SENIOR	DERIV	7/23/2008 18:30	760.092225	989.311536	2554.672394
SENIOR	DERIV	3/13/2002 18:30	400	400	400
SENIOR	X_BID	3/13/2002 18:30	400	400	400
SENIOR	X_ASK	3/13/2002 18:30	400	400	400
SENIOR_MODRE	DERIV	7/23/2008 18:30	758.515593	985.087523	2526.611235

1230.284166	1180.840747	1137.403602	1089.020841	1038.47278	987.924719	909.444998	825.811896
1230.284166	1180.840747	1137.403602	1089.020841	1038.47278	987.924719	909.444998	825.811896
1172.221776	1122.781256	1080.416822	1034.660529	988.1033795	941.54623	870.395074	796.062533
1216.216736	1165.20609	1121.282169	1073.31615	1023.945846	974.575542	898.813749	819.374535
1253.291324	1209.895186	1171.503189	1126.704817	1077.56757	1028.430323	953.21618	876.776548
1185.381413	1137.344047	1095.372976	1049.177475	1001.496812	953.816148	880.106703	801.861523
1198.533199	1140.128767	1089.718165	1036.962388	985.247459	933.53253	852.752687	763.491167
1215.059322	1164.187418	1120.42056	1072.593415	1023.200601	973.807787	897.523202	815.188875
1205.556602	1151.126336	1104.252206	1054.236105	1003.926307	953.616509	875.553707	789.05402
1172.221776	1122.781256	1080.416822	1034.660529	988.1033795	941.54623	870.395074	796.062533
90	100	110	120	125	130	140	150
1	1	1	1	1	1	1	1
1630.202166	1609.42238	1583.89414	1600.202273	1555.591175	1510.980077	1445.0665	1338.17056
1627.776958	1606.977272	1581.554196	1597.854676	1553.143702	1508.432728	1441.531251	1329.836445
1687.007166	1684.324549	1673.848815	1707.490678	1670.985548	1634.480418	1586.579469	1500.21739
127	152	170	180	185	190	195	195
1630.202166	1609.42238	1583.89414	1600.202273	1555.591175	1510.980077	1445.0665	1338.17056
24	24	24	24	24	24	24	24
1	1	1	1	1	1	1	1
530	490	470	460	452.5	445	435	435
530	490	470	460	452.5	445	435	435
530	490	470	460	452.5	445	435	435
26.664	37.774	48.884	57.772	61.6605	65.549	73.326	73.326
24	34	44	52	55.5	59	66	66
24	34	44	52	55.5	59	66	66
22.6656	32.1096	41.5536	49.1088	52.4142	55.7196	62.3304	62.3304
26.664	37.774	48.884	57.772	61.6605	65.549	73.326	73.326
22.6656	32.1096	41.5536	49.1088	52.4142	55.7196	62.3304	62.3304
24	34	44	52	55.5	59	66	66
24	34	34.73684211	49.02857143	52.94155844	56.85454545	61.40869565	66
24	34	44	52	55.5	59	66	66
22.6656	32.1096	41.5536	49.1088	52.4142	55.7196	62.3304	62.3304
24	34	44	52	55.5	59	66	66
24	34	44	52	55.5	59	66	66
35	35	35	35	35	35	35	35
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
235	235	235	235	235	235	235	235
34	34	34	34	34	34	34	34
35	35	35	35	35	35	35	35
490	565	600	635	637.5	640	645	645
490	565	600	635	637.5	640	645	645
490	565	600	635	637.5	640	645	645
490	565	600	635	637.5	640	645	645
519.057	598.5045	635.58	672.6555	675.30375	677.952	683.2485	683.2485
519.057	598.5045	635.58	672.6555	675.30375	677.952	683.2485	683.2485
490	565	600	635	637.5	640	645	645
430	430	430	430	430	430	430	430
65	65	65	65	65	65	65	65
65	65	65	65	65	65	65	65
105	105	105	105	105	105	105	105
65	65	65	65	65	65	65	65
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
105	105	105	105	105	105	105	105
750	750	750	750	750	750	750	750
10	10	10	10	10	10	10	10
13	13	13	13	13	13	13	13
10	10	10	10	10	10	10	10
15	15	15	15	15	15	15	15
700	700	700	700	700	700	700	700
10	10	10	10	10	10	10	10
10.5	10.5	10.5	10.5	10.5	10.5	10.5	10.5
70	80	85	90	95	100	110	120
70	80	85	90	95	100	110	120
3117.692032	2877.594998	2674.085944	2503.793595	2371.066821	2238.340046	2012.418776	1746.874172
3176.649152	2946.533423	2747.424744	2578.212117	2443.889255	2309.566392	2076.851867	1796.840664
400	400	400	400	400	400	400	400
400	400	400	400	400	400	400	400
400	400	400	400	400	400	400	400
3117.692032	2877.594998	2674.085944	2503.793595	2371.066821	2238.340046	2012.418776	1746.874172

806.70787
806.70787
779.934977
802.099745
862.092312
784.032117
741.30783
796.318687
767.547455
779.934977
150
1
1314.671219
1303.695806
1483.242121
195
1314.671219
24
1
435
435
435
73.326
66
66
62.3304
73.326
62.3304
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62.3304
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35
1
0.999999975
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235
34
35
645
645
645
645
683.2485
683.2485
645
430
65
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105
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130
110
105
750
10
13
10
15
700
10
10.5
130
130
1681.693507
1724.265698
400
400
400
1681.693507

AMRUSDSENIOR_NORE	AMR	USD
AMREURSENIOR_MODRE	AMR	EUR
AMREURSENIOR_NORE	AMR	EUR
AMRHKDSENIOR_NORE	AMR	HKD
AMRILSSENIOR_NORE	AMR	ILS
AMRUSDSENIOR_MMR_L	AMR	USD
AMRUSDDIGITAL_NORE	AMR	USD
AMRUSDLOAN_NORE	AMR	USD
AMR_1USDSENIOR_MODRE	AMR_1	USD
AMR_1USDSENIOR_NORE	AMR_1	USD
AMR_1USDSENIOR	AMR_1	USD
AMR_IUSDLOAN_NORE	AMR_I	USD
AMSI 05-R10 M9USDSENIOR	AMSI 05-R10 M9	USD
AMSI 05-R11 M9USDSENIOR	AMSI 05-R11 M9	USD
AMSI_03_8_MV6USDSENIOR	AMSI_03_8_MV6	USD
AMSI_04_R10_M7USDSENIOR	AMSI_04_R10_M7	USD
AMSI_04_R11_M8USDSENIOR	AMSI_04_R11_M8	USD
AMSI_04_R11_M9USDSENIOR	AMSI_04_R11_M9	USD
AMSI_04_R12_M8USDSENIOR	AMSI_04_R12_M8	USD
AMSI_04_R3_M6USDSENIOR	AMSI_04_R3_M6	USD
AMSI_04_R4_M6USDSENIOR	AMSI_04_R4_M6	USD
AMSI_04_R8_M8USDSENIOR	AMSI_04_R8_M8	USD
AMSI_04_R8_M9USDSENIOR	AMSI_04_R8_M9	USD
AMSI_04_R9_M7USDSENIOR	AMSI_04_R9_M7	USD
AMSI_05_R1_M5USDSENIOR	AMSI_05_R1_M5	USD
AMSI_05_R1_M8USDSENIOR	AMSI_05_R1_M8	USD
AMSI_05_R10_M5USDSENIOR	AMSI_05_R10_M5	USD
AMSI_05_R10_M8USDSENIOR	AMSI_05_R10_M8	USD
AMSI_05_R10_M9USDSENIOR	AMSI_05_R10_M9	USD
AMSI_05_R11_M5USDSENIOR	AMSI_05_R11_M5	USD
AMSI_05_R11_M8USDSENIOR	AMSI_05_R11_M8	USD
AMSI_05_R11_M9USDSENIOR	AMSI_05_R11_M9	USD
AMSI_05_R2_M6USDSENIOR	AMSI_05_R2_M6	USD
AMSI_05_R2_M8USDSENIOR	AMSI_05_R2_M8	USD
AMSI_05_R2_M9USDSENIOR	AMSI_05_R2_M9	USD
AMSI_05_R3_M4USDSENIOR	AMSI_05_R3_M4	USD
AMSI_05_R3_M9USDSENIOR	AMSI_05_R3_M9	USD
AMSI_05_R4_M10USDSENIOR	AMSI_05_R4_M10	USD
AMSI_05_R4_M8USDSENIOR	AMSI_05_R4_M8	USD
AMSI_05_R4_M9USDSENIOR	AMSI_05_R4_M9	USD
AMSI_05_R5_M5USDSENIOR	AMSI_05_R5_M5	USD
AMSI_05_R5_M7USDSENIOR	AMSI_05_R5_M7	USD
AMSI_05_R5_M8USDSENIOR	AMSI_05_R5_M8	USD
AMSI_05_R5_M9USDSENIOR	AMSI_05_R5_M9	USD
AMSI_05_R7_M6USDSENIOR	AMSI_05_R7_M6	USD
AMSI_05_R7_M7USDSENIOR	AMSI_05_R7_M7	USD
AMSI_05_R7_M8USDSENIOR	AMSI_05_R7_M8	USD
AMSI_05_R7_M9USDSENIOR	AMSI_05_R7_M9	USD
AMSI_05_R8_M5USDSENIOR	AMSI_05_R8_M5	USD
AMSI_05_R8_M8USDSENIOR	AMSI_05_R8_M8	USD
AMSI_05_R8_M9USDSENIOR	AMSI_05_R8_M9	USD
AMSI_05_R9_M7USDSENIOR	AMSI_05_R9_M7	USD
AMSI_06_R1_M8USDSENIOR	AMSI_06_R1_M8	USD
AMSI_06_R1_M9USDSENIOR	AMSI_06_R1_M9	USD
AMSI_06_R2_M8USDSENIOR	AMSI_06_R2_M8	USD
AMSI_06_R2_M9USDSENIOR	AMSI_06_R2_M9	USD
AMSI_06_RM1_M8USDSENIOR	AMSI_06_RM1_M8	USD
AMSI_2004_R11_M9USDSENIOR	AMSI_2004_R11_M9	USD
AMSI_2004_R4_M6USDSENIOR	AMSI_2004_R4_M6	USD
AMSI_2004_R8_M9USDSENIOR	AMSI_2004_R8_M9	USD
AMSI_2005)R11_M5USDSENIOR	AMSI_2005)R11_M5	USD
AMSI_2005_R10_M8USDSENIOR	AMSI_2005_R10_M8	USD
AMSI_2005_R10_M9USDSENIOR	AMSI_2005_R10_M9	USD
AMSI_2005_R11_M5USDSENIOR	AMSI_2005_R11_M5	USD
AMSI_2005_R11_M9USDSENIOR	AMSI_2005_R11_M9	USD
AMSI_2005_R2_M8USDSENIOR	AMSI_2005_R2_M8	USD
AMSI_2005_R3_M8USDSENIOR	AMSI_2005_R3_M8	USD
AMSI_2005_R4_M9USDSENIOR	AMSI_2005_R4_M9	USD
AMSI_2005_R5_M7USDSENIOR	AMSI_2005_R5_M7	USD
AMSI_2005_R5_M8USDSENIOR	AMSI_2005_R5_M8	USD
AMSI_2005_R5_M9USDSENIOR	AMSI_2005_R5_M9	USD
AMSI_2005_R7_M9USDSENIOR	AMSI_2005_R7_M9	USD
AMSI_2005_R8_M9USDSENIOR	AMSI_2005_R8_M9	USD
AMSI_2006_R1_M8USDSENIOR	AMSI_2006_R1_M8	USD

SENIOR_NORE	DERIV	7/23/2008 18:30	758.515593	985.087523	2526.611235
SENIOR_MODRE	DERIV	7/23/2008 18:30	760.092225	989.311536	2554.672394
SENIOR_NORE	DERIV	7/23/2008 18:30	760.092225	989.311536	2554.672394
SENIOR_NORE	DERIV	7/23/2008 18:30	758.262238	984.572612	2523.725581
SENIOR_NORE	DERIV	6/25/2008 13:30	6202.760102	5322.659796	5037.153184
SENIOR_MMR_L	DERIV	7/23/2008 18:30	758.515593	985.087523	2526.611235
DIGITAL_NORE	DERIV	7/23/2008 18:30	758.515593	985.087523	2526.611235
LOAN_NORE	DERIV	5/30/2007 13:30	71	71	80
SENIOR_MODRE	DERIV	9/7/2005 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2005 13:30	1	1	1
SENIOR	DERIV	9/7/2005 13:30	1	1	1
LOAN_NORE	DERIV	7/28/2008 13:30	817	823.5302871	843.6084469
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	6/15/2006 13:30	1	1	1
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/3/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2006 13:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 18:30	1	1	1
SENIOR	DERIV	6/12/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/3/2007 8:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	7/10/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	3/3/2007 8:30	1	1	1
SENIOR	DERIV	9/20/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 18:30	1	1	1
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	10/26/2006 13:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/6/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/12/2007 18:30	1	1	1
SENIOR	DERIV	6/12/2007 18:30	1	1	1
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1

3117.692032	2877.594998	2674.085944	2503.793595	2371.066821	2238.340046	2012.418776	1746.874172
3176.649152	2946.533423	2747.424744	2578.212117	2443.889255	2309.566392	2076.851867	1796.840664
3176.649152	2946.533423	2747.424744	2578.212117	2443.889255	2309.566392	2076.851867	1796.840664
3112.70959	2872.579026	2669.31595	2499.311816	2366.488013	2233.66421	2006.106055	1730.371708
4759.499531	4463.409671	4030.353144	3717.214924	3507.361724	3297.508523	2936.592347	2502.81601
3117.692032	2877.594998	2674.085944	2503.793595	2371.066821	2238.340046	2012.418776	1746.874172
3117.692032	2877.594998	2674.085944	2503.793595	2371.066821	2238.340046	2012.418776	1746.874172
94	106	116	123	132	141	158	158
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
882.0549666	925.1927207	971.9580047	1003.756654	1013.536876	1023.317097	1040.999876	1040.999999
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1681.693507
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AMSI_2006_R2_M8USDSENIOR	AMSI_2006_R2_M8	USD
AMSI03_8_MV6USDSENIOR	AMSI03_8_MV6	USD
AMSI04_R10_M8USDSENIOR	AMSI04_R10_M8	USD
AMSI04_R12_M8USDSENIOR	AMSI04_R12_M8	USD
AMSI04_R5_M5USDSENIOR	AMSI04_R5_M5	USD
AMSI04_R6_M4USDSENIOR	AMSI04_R6_M4	USD
AMSI04_R9_M8USDSENIOR	AMSI04_R9_M8	USD
AMSI04R2_M6USDSENIOR	AMSI04R2_M6	USD
AMSI05_R10_M8USDSENIOR	AMSI05_R10_M8	USD
AMSI05_R11_A2DUSDSENIOR	AMSI05_R11_A2D	USD
AMSI05_R11_M2USDSENIOR	AMSI05_R11_M2	USD
AMSI05_R11_M5USDSENIOR	AMSI05_R11_M5	USD
AMSI05_R11_M9USDSENIOR	AMSI05_R11_M9	USD
AMSI05_R2_M8USDSENIOR	AMSI05_R2_M8	USD
AMSI05_R2_M9USDSENIOR	AMSI05_R2_M9	USD
AMSI05_R3_M9USDSENIOR	AMSI05_R3_M9	USD
AMSI05_R8_M7USDSENIOR	AMSI05_R8_M7	USD
AMSI05_R8_M9USDSENIOR	AMSI05_R8_M9	USD
AMSI05_R9_M7USDSENIOR	AMSI05_R9_M7	USD
AMSI05R2_M9USDSENIOR	AMSI05R2_M9	USD
AMSI05R3_M8USDSENIOR	AMSI05R3_M8	USD
AMSI05-R3_M8USDSENIOR	AMSI05-R3_M8	USD
AMSI05R3_M9USDSENIOR	AMSI05R3_M9	USD
AMSI05R3M8USDSENIOR	AMSI05R3M8	USD
AMSI06_R1_M8USDSENIOR	AMSI06_R1_M8	USD
AMTUSDSENIOR_NORE	AMT	USD
AMTUSDDIGITAL_NORE	AMT	USD
AMTHKDSENIOR_NORE	AMT	HKD
AMTUSDSENIOR	AMT	USD
AMTEURSENIOR_NORE	AMT	EUR
AMXLMMUSDSENIOR	AMXLMM	USD
AMXLMMEURSENIOR	AMXLMM	EUR
ANDY_2007_1A_A2USDSENIOR	ANDY_2007_1A_A2	USD
ANGIRIAUDSENIOR_MMR_L	ANGIRI	AUD
ANGIRIUSDSENIOR_MMR_L	ANGIRI	USD
ANGIRIUSDLT2_MMR_L	ANGIRI	USD
ANGIRIJPYSENIOR_MMR_L	ANGIRI	JPY
ANGIRIHKDLT2_MMR_L	ANGIRI	HKD
ANGIRISGDLT2_MMR_L	ANGIRI	SGD
ANGLIAAUDSENIOR_MMR_L	ANGLIA	AUD
ANSCNUSDSENIOR_NORE	ANSCN	USD
ANZUSDPREFERRED_MODRE	ANZ	USD
ANZUSDSUBORDINATE_MODRE	ANZ	USD
ANZAUDSUBORDINATE_MODRE	ANZ	AUD
AOCUSDSENIOR	AOC	USD
AOCEURSENIOR	AOC	EUR
AOCEURSENIOR_MODRE	AOC	EUR
AOCUSDSENIOR_MODRE	AOC	USD
AOCUSDSENIOR_NORE	AOC	USD
AOCEURSENIOR_NORE	AOC	EUR
AOCAUDSENIOR	AOC	AUD
AOCUSDPREFERRED_MODRE	AOC	USD
AOCAUDSENIOR_MODRE	AOC	AUD
AOCJPYSENIOR_MODRE	AOC	JPY
AOCILSSENIOR_MODRE	AOC	ILS
AOCSGDSENIOR_MODRE	AOC	SGD
AOCHKDSENIOR_MODRE	AOC	HKD
AOC_PUSDPREFERRED_MODRE	AOC_P	USD
AOLUSDSENIOR	AOL	USD
AOLUSDSENIOR	AOL	USD
AOLUSDSENIOR	AOL	USD
AOLUSDSUBORDINATE	AOL	USD
AOLEURSENIOR_MODRE	AOL	EUR
AOLEURSENIOR	AOL	EUR
AOLUSDSENIOR_MODRE	AOL	USD
AOLUSDSENIOR_NORE	AOL	USD
AOLEURSENIOR_NORE	AOL	EUR
AOLUSDSUBORDINATE_NORE	AOL	USD
AOLUSDSUBORDINATE_MODRE	AOL	USD
AOLEURSUBORDINATE	AOL	EUR
AOLEURSUBORDINATE_NORE	AOL	EUR
AOLEURSUBORDINATE_MODRE	AOL	EUR
AOLUSDLOAN	AOL	USD
AOLAUDSENIOR_MODRE	AOL	AUD

SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	11/23/2005 18:30	196	196	196
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	11/25/2005 13:30	195	195	195
SENIOR	DERIV	11/7/2005 18:30	315	315	315
SENIOR	DERIV	11/7/2005 18:30	301	301	301
SENIOR	DERIV	11/1/2005 13:30	72	72	72
SENIOR	DERIV	5/30/2006 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	1/27/2006 13:30	156	156	156
SENIOR	DERIV	11/9/2005 18:30	330	330	330
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	11/7/2005 18:30	301	301	301
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	260	260	260
SENIOR	DERIV	10/21/2005 13:30	150	150	150
SENIOR	DERIV	9/15/2005 18:30	150	150	150
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	10/21/2005 13:30	150	150	150
SENIOR	DERIV	5/4/2006 18:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	84	90.60165667	96.40982541
DIGITAL_NORE	DERIV	7/29/2008 18:30	72	77.65856286	79.94961132
SENIOR_NORE	DERIV	7/29/2008 18:30	84	90.60165667	96.40982541
SENIOR	DERIV	7/29/2008 18:30	111.72	120.5002034	128.2250378
SENIOR_NORE	DERIV	7/29/2008 18:30	84	90.60165667	96.40982541
SENIOR	DERIV	7/22/2008 18:30	72	75	66
SENIOR	DERIV	7/22/2008 18:30	72	75	66
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/3/2008 8:30	200	210	230
SENIOR_MMR_L	DERIV	7/3/2008 8:30	200	210	230
LT2_MMR_L	DERIV	6/30/2008 13:30	342.9	345.9	352.1
SENIOR_MMR_L	DERIV	7/3/2008 8:30	200	210	230
LT2_MMR_L	DERIV	6/30/2008 13:30	342.9	345.9	352.1
LT2_MMR_L	DERIV	6/30/2008 13:30	342.9	345.9	352.1
SENIOR_MMR_L	DERIV	7/3/2008 8:30	200	210	230
SENIOR_NORE	DERIV	6/11/2008 13:30	13551.40635	9597.67738	6202.527445
PREFERRED_MODRE	DERIV	7/30/2008 18:30	120	125	130
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	71	76	84
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	71	76	84
SENIOR	DERIV	7/28/2008 13:30	32.5523	32.5523	34.7743
SENIOR	DERIV	7/28/2008 13:30	32.5523	32.5523	34.7743
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
SENIOR_NORE	DERIV	7/28/2008 13:30	27.67092	27.67092	29.55972
SENIOR_NORE	DERIV	7/2/2008 18:30	32.39292	32.39292	34.28172
SENIOR	DERIV	7/28/2008 13:30	32.23	32.23	34.43
PREFERRED_MODRE	DERIV	7/28/2008 13:30	43.95	43.95	46.95
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
SENIOR_MODRE	DERIV	7/10/2008 18:30	33.3	33.3	35.3
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	8	10
SENIOR	DERIV	1/12/2005 18:30	22	22	22
SENIOR	X_BID	3/19/2002 18:30	65	65	80
SENIOR	X_ASK	3/19/2002 18:30	65	65	80
SUBORDINATE	DERIV	1/12/2005 18:30	24	24	24
SENIOR_MODRE	DERIV	1/12/2005 18:30	20	20	20
SENIOR	DERIV	1/12/2005 18:30	22	22	22
SENIOR_MODRE	DERIV	1/12/2005 18:30	20	20	20
SENIOR_NORE	DERIV	1/12/2005 18:30	19	19	19
SENIOR_NORE	DERIV	1/12/2005 18:30	19	19	19
SUBORDINATE_NORE	DERIV	1/12/2005 18:30	24	24	24
SUBORDINATE_MODRE	DERIV	1/12/2005 18:30	24	24	24
SUBORDINATE	DERIV	1/12/2005 18:30	24	24	24
SUBORDINATE_NORE	DERIV	1/12/2005 18:30	24	24	24
SUBORDINATE_MODRE	DERIV	1/12/2005 18:30	24	24	24
LOAN	DERIV	1/12/2005 18:30	18	18	18
SENIOR_MODRE	DERIV	1/12/2005 18:30	20	20	20

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
196	196	196	196	196	196	196	196
1	1	1	1	1	1	1	1
195	195	195	195	195	195	195	195
315	315	315	315	315	315	315	315
301	301	301	301	301	301	301	301
72	72	72	72	72	72	72	72
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
156	156	156	156	156	156	156	156
330	330	330	330	330	330	330	330
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
301	301	301	301	301	301	301	301
1	1	1	1	1	1	1	1
260	260	260	260	260	260	260	260
150	150	150	150	150	150	150	150
150	150	150	150	150	150	150	150
1	1	1	1	1	1	1	1
150	150	150	150	150	150	150	150
1	1	1	1	1	1	1	1
108.7694812	138.5070062	174.6650715	199.9403769	213.5176693	227.0949617	249.9995811	249.9999121
90.64123431	113.3239141	150.0328178	166.6169807	175.0199172	183.4228537	204.3474836	204.3477542
108.7694812	138.5070062	174.6650715	199.9403769	213.5176693	227.0949617	249.9995811	249.9999121
144.66341	184.2143182	232.3045451	265.9207012	283.9785002	302.0362991	332.4994428	332.4998831
108.7694812	138.5070062	174.6650715	199.9403769	213.5176693	227.0949617	249.9995811	249.9999121
81	103	109	113	117	121	130	135
81	103	109	113	117	121	130	135
1	1	1	1	1	1	1	1
245	255	265	275	280.15	285.3	306.1	312.9
245	255	265	275	280.15	285.3	306.1	312.9
361.6	370.5	385.2	400	407.95	415.9	428.8	441.3
245	255	265	275	280.15	285.3	306.1	312.9
361.6	370.5	385.2	400	407.95	415.9	428.8	441.3
361.6	370.5	385.2	400	407.95	415.9	428.8	441.3
245	255	265	275	280.15	285.3	306.1	312.9
3890.567141	2991.133895	2515.389332	2224.410921	2057.22563	1890.040339	1645.379307	1399.517105
140	150	160	170	172.5	175	183	195
94	104	114	124	126.5	129	134	139
94	104	114	124	126.5	129	134	139
40.7737	47.2175	51.6615	55.55	57.71645	59.8829	64.7713	64.7713
40.7737	47.2175	51.6615	55.55	57.71645	59.8829	64.7713	64.7713
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
34.65948	40.137	43.9146	47.22	49.06158	50.90316	55.05852	55.05852
39.38148	44.859	48.6366	51.942	53.78358	55.62516	59.78052	59.78052
40.37	46.75	51.15	55	57.145	59.29	64.13	64.13
55.05	63.75	69.75	75	77.925	80.85	87.45	87.45
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
40.7	46.5	50.5	54	55.95	57.9	62.3	62.3
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
25	60	75	90	95	100	120	120
28	33	39	48	52	56	64	64
90	90	90	90	90	90	90	90
90	90	90	90	90	90	90	90
30	36	42	52	56	60	70	70
25	30	35	43	46.5	50	58	58
28	33	39	48	52	56	64	64
25	30	35	43	46.5	50	58	58
24	28	33	41	44	47	55	55
24	28	33	41	44	47	55	55
30	36	42	52	56	60	70	70
30	36	42	52	56	60	70	70
30	36	42	52	56	60	70	70
30	36	42	52	56	60	70	70
30	36	42	52	56	60	70	70
22	27	32	39	42	45	52	52
25	30	35	43	46.5	50	58	58

1
1
196
1
195
315
301
72
1
1
1
1
1
156
330
1
1
301
1
260
150
150
1
150
1
249.9999251
204.3477649
249.9999251
332.4999004
249.9999251
140
140
1
326.9
326.9
460.4
326.9
460.4
460.4
326.9
1347.594882
205
144
144
64.7713
64.7713
58.3
58.3
55.05852
59.78052
64.13
87.45
58.3
58.3
62.3
58.3
58.3
120
64
90
90
70
58
64
58
55
55
70
70
70
70
70
52
58

AOLUSDSENIOR_MODRE	AOL	USD
AOLAUDSENIOR	AOL	AUD
AOTUSDSENIOR	AOT	USD
AOTEURSENIOR_MODRE	AOT	EUR
AOTEURSENIOR_NORE	AOT	EUR
AOTEURSENIOR	AOT	EUR
AOTUSDSENIOR_MODRE	AOT	USD
AOTUSDSENIOR_NORE	AOT	USD
AOTAUDSENIOR_MODRE	AOT	AUD
AOTUSDSUBORDINATE_MODRE	AOT	USD
AOTUSDSUBORDINATE_NORE	AOT	USD
AOTEURSUBORDINATE_MODRE	AOT	EUR
AOTEURSUBORDINATE_NORE	AOT	EUR
APAUSDSENIOR	APA	USD
APAUSDSENIOR_MODRE	APA	USD
APAEURSENIOR_MODRE	APA	EUR
APAUSDSENIOR_NORE	APA	USD
APAEURSENIOR_NORE	APA	EUR
APAEURSENIOR	APA	EUR
APAUSDLOAN	APA	USD
APAAUDSENIOR_MODRE	APA	AUD
APAHKDSENIOR_MODRE	APA	HKD
APASGDSENIOR_MODRE	APA	SGD
APAUSDPREFERRED_MODRE	APA	USD
APA_PUSDPREFERRED_MODRE	APA_P	USD
APCUSDSENIOR	APC	USD
APCEURSENIOR	APC	EUR
APCEURSENIOR_MODRE	APC	EUR
APCUSDSENIOR_MODRE	APC	USD
APCUSDSENIOR_NORE	APC	USD
APCEURSENIOR_NORE	APC	EUR
APCAUDSENIOR_MODRE	APC	AUD
APCHKDSENIOR_MODRE	APC	HKD
APCHKDSENIOR_NORE	APC	HKD
APCJPYSENIOR_NORE	APC	JPY
APCUSDPREFERRED_MODRE	APC	USD
APC_PUSDPREFERRED_MODRE	APC_P	USD
APDUSDSENIOR	APD	USD
APDEURSENIOR	APD	EUR
APDEURSENIOR_MODRE	APD	EUR
APDEURSENIOR_NORE	APD	EUR
APDUSDSENIOR_MODRE	APD	USD
APDUSDSENIOR_NORE	APD	USD
APDAUDSENIOR_MODRE	APD	AUD
APIDUSDASSETBACKED	APID	USD
APID_2006_3_CUSDASSETBACKED	APID_2006_3_C	USD
APID_2006_3A_CUSDASSETBACKED	APID_2006_3A_C	USD
APOMANUSDLOAN_NORE	APOMAN	USD
APPLEUSDSENIOR	APPLE	USD
AQUIL_2006_1_BEURASSETBACKED	AQUIL_2006_1_B	EUR
AQUIL_2006_1_CEURASSETBACKED	AQUIL_2006_1_C	EUR
AR_MUNIUSDSENIOR_MODRE	AR_MUNI	USD
ARBUSDSENIOR	ARB	USD
ARBUSDSENIOR_MODRE	ARB	USD
ARBEURSENIOR_MODRE	ARB	EUR
ARBUSDSENIOR_NORE	ARB	USD
ARBEURSENIOR_NORE	ARB	EUR
ARBEURSENIOR	ARB	EUR
ARCUSDSENIOR	ARC	USD
ARC041M6USDSENIOR	ARC041M6	USD
ARCAF_06_1A_6USDSENIOR	ARCAF_06_1A_6	USD
ARCHIMUSDSENIOR_MODRE	ARCHIM	USD
ARE6RUSDSENIOR_NORE	ARE6R	USD
ARE6R_2006_1_A1BUSDASSETBACKED	ARE6R_2006_1_A1B	USD
ARENA_2006_I_AEURASSETBACKED	ARENA_2006_I_A	EUR
ARES_2003_7_A1BUSDASSETBACKED	ARES_2003_7_A1B	USD
ARES_2006_6RX_A1BUSDASSETBACKED	ARES_2006_6RX_A1B	USD
ARES7USDSENIOR	ARES7	USD
ARES7_1_A1BUSDASSETBACKED	ARES7_1_A1B	USD
ARES9USDSENIOR_NORE	ARES9	USD
ARES9_2005_1_A1BUSDASSETBACKED	ARES9_2005_1_A1B	USD
ARES92005_1XUSDSENIOR_NORE	ARES92005_1X	USD
ARESFEEUSDSENIOR	ARESFEE	USD
ARESFEEUSDSUBORDINATE	ARESFEE	USD

SENIOR_MODRE	CASH	1/12/2005 18:30	20	20	20
SENIOR	DERIV	1/12/2005 18:30	22	22	22
SENIOR	DERIV	7/21/2008 18:30	21.65339	21.65339	24.06426
SENIOR_MODRE	DERIV	7/21/2008 18:30	19.49	19.49	21.66
SENIOR_NORE	DERIV	6/26/2008 13:30	18.39856	18.39856	20.44704
SENIOR	DERIV	6/26/2008 13:30	21.65339	21.65339	24.06426
SENIOR_MODRE	DERIV	7/21/2008 18:30	19.49	19.49	21.66
SENIOR_NORE	DERIV	6/26/2008 13:30	18.39856	18.39856	20.44704
SENIOR_MODRE	DERIV	7/21/2008 18:30	19.49	20.57277778	20.577
SUBORDINATE_MODRE	DERIV	6/26/2008 13:30	40.4703	40.4703	58.3128
SUBORDINATE_NORE	DERIV	6/26/2008 13:30	34.59	34.59	49.84
SUBORDINATE_MODRE	DERIV	6/26/2008 13:30	40.4703	40.4703	58.3128
SUBORDINATE_NORE	DERIV	7/21/2008 18:30	34.89	34.89	50.22
SENIOR	DERIV	7/22/2008 18:30	28.886	27.775	24.442
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	25	22
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	25	22
SENIOR_NORE	DERIV	7/22/2008 18:30	24.5544	23.61	20.7768
SENIOR_NORE	DERIV	7/22/2008 18:30	24.5544	23.61	20.7768
SENIOR	DERIV	7/22/2008 18:30	28.886	27.775	24.442
LOAN	DERIV	7/2/2008 18:30	25.2	24.3	21.6
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	25	22
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	25	22
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	25	22
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	18	18	18
SENIOR	DERIV	7/29/2008 18:30	33.33	34.441	34.441
SENIOR	DERIV	7/29/2008 18:30	33.33	34.441	34.441
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	29.2764	29.2764
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	29.2764	29.2764
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_MODRE	DERIV	7/29/2008 18:30	33.33	34.441	34.441
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	29.2764	29.2764
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	29.2764	29.2764
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	8	8	8
SENIOR	DERIV	7/18/2008 13:30	16.665	16.665	16.665
SENIOR	DERIV	7/18/2008 13:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/18/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/18/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/18/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/18/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/18/2008 13:30	15	15	15
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
LOAN_NORE	DERIV	7/23/2008 18:30	165	165	165
SENIOR	DERIV	1/8/2002 18:30	100	100	100
ASSETBACKED	DERIV	7/28/2008 13:30	350	350	350
ASSETBACKED	DERIV	7/28/2008 13:30	525	525	525
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR	DERIV	7/22/2008 13:30	111.1	119.1683761	143.0524503
SENIOR_MODRE	DERIV	7/22/2008 13:30	100	107.2622647	128.7600312
SENIOR_MODRE	DERIV	7/22/2008 13:30	100	107.2622647	128.7600312
SENIOR_NORE	DERIV	7/22/2008 13:30	94.44	101.2984828	121.6010207
SENIOR_NORE	DERIV	7/22/2008 13:30	94.44	101.2984828	121.6010207
SENIOR	DERIV	7/22/2008 13:30	111.1	119.1683761	143.0524503
SENIOR	DERIV	1/24/2001	10	10	10
SENIOR	DERIV	10/28/2005 18:30	100	100	100
SENIOR	DERIV	5/25/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	3/3/2005 13:30	40	40	40
SENIOR_NORE	DERIV	3/24/2006 13:30	10.25	10.25	10.25
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	2/12/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
SENIOR	DERIV	8/2/2007 13:30	20	20	20
ASSETBACKED	DERIV	1/23/2008 18:30	50	50	50
SENIOR_NORE	DERIV	7/20/2005 18:30	13.5	13.5	13.5
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
SENIOR	DERIV	7/28/2008 13:30	100	100	100
SUBORDINATE	DERIV	7/28/2008 13:30	1000	1000	1000

25	30	35	43	46.5	50	58	58
28	33	39	48	52	56	64	64
31.27465	45.71765	63.70474	74.437	78.69213	82.94726	88.90222	94.97939
28.15	41.15	57.34	67	70.83	74.66	80.02	85.49
26.5736	38.8456	54.12896	62.304	66.39152	70.47904	75.53888	80.70256
31.27465	45.71765	63.70474	73.326	78.13663	82.94726	88.90222	94.97939
28.15	41.15	57.34	67	70.83	74.66	80.02	85.49
26.5736	38.8456	54.12896	62.304	66.39152	70.47904	75.53888	80.70256
28.15	41.15	56.25811321	67	70.83	74.66	80.02	85.49
79.7472	99.9765	117.8307	138.06	146.3904	154.7208	167.8131	167.8131
68.16	85.45	100.71	118	125.12	132.24	143.43	143.43
79.7472	99.9765	117.8307	138.06	146.3904	154.7208	167.8131	167.8131
68.78	86.12	101.55	117	125.16	133.32	144.62	144.62
35.552	46.662	52.217	55.55	59.4385	63.327	68.882	74.437
32	42	47	50	53.5	57	62	67
32	42	47	50	53.5	57	62	67
30.2208	39.6648	44.3868	47.22	50.5254	53.8308	58.5528	63.2748
30.2208	39.6648	44.3868	47.22	50.5254	53.8308	58.5528	63.2748
35.552	46.662	52.217	55.55	59.4385	63.327	68.882	74.437
30.6	39.6	44.1	47.7	50.4	53.1	57.6	62.1
32	42	47	50	53.5	57	62	67
32	42	47	50	53.5	57	62	67
32	42	47	50	53.5	57	62	67
1	1	1	1	1	1	1	1
31	44	57	70	78	86	104	104
51.106	56.661	62.216	67.771	70.5485	73.326	78.881	93.324
51.106	56.661	62.216	67.771	70.5485	73.326	78.881	93.324
46	51	56	61	63.5	66	71	84
46	51	56	61	63.5	66	71	84
43.4424	48.1644	52.8864	57.6084	59.9694	62.3304	67.0524	79.3296
43.4424	48.1644	52.8864	57.6084	59.9694	62.3304	67.0524	79.3296
46	51	56	61	63.5	66	71	84
51.106	56.661	62.216	67.771	70.5485	73.326	78.881	93.324
43.4424	48.1644	52.8864	57.6084	59.9694	62.3304	67.0524	79.3296
43.4424	48.1644	52.8864	57.6084	59.9694	62.3304	67.0524	79.3296
1	1	1	1	1	1	1	1
25	53	80	110	121.5	133	150	150
27.775	38.885	44.44	49.995	51.106	52.217	55.55	83.325
27.775	38.885	44.44	49.995	51.106	52.217	55.55	83.325
25	35	40	45	46	47	50	75
23.61	33.054	37.776	42.498	43.4424	44.3868	47.22	70.83
25	35	40	45	46	47	50	75
23.61	33.054	37.776	42.498	43.4424	44.3868	47.22	70.83
25	35	40	45	46	47	50	75
750	750	750	750	750	750	750	750
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
180	205	230	255	265	275	285	285
100	100	100	100	100	100	100	100
350	350	350	350	350	350	350	350
525	525	525	525	525	525	525	525
5	5	5	5	5	5	5	5
174.0657238	179.4813162	184.9646801	188.8681652	188.8682806	188.868396	188.8695212	188.8699059
156.6748189	161.5493395	166.4848606	169.9983485	169.9984524	169.9985563	169.9995691	169.9999153
156.6748189	161.5493395	166.4848606	169.9983485	169.9984524	169.9985563	169.9995691	169.9999153
147.9636989	152.5671962	157.2283023	160.5464403	160.5465385	160.5466366	160.547593	160.54792
147.9636989	152.5671962	157.2283023	160.5464403	160.5465385	160.5466366	160.547593	160.54792
174.0657238	179.4813162	184.9646801	188.8681652	188.8682806	188.868396	188.8695212	188.8699059
10	10	10	10	10	10	10	10
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
40	37	37	37	37	37	37	37
10.25	10.25	10.25	10.25	10.25	10.25	10.25	10.25
65	65	65	65	65	65	65	65
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
80	80	80	80	80	80	80	80
130	130	130	130	130	130	130	130
20	20	20	20	20	20	20	20
50	50	50	50	50	50	50	50
13.5	13.5	13.5	13.5	13.5	13.5	13.5	13.5
65	65	65	65	65	65	65	65
10	10	10	10	10	10	10	10
100	100	100	100	100	100	100	100
1500	1500	1500	1500	1500	1500	1500	1500

58
64
133.47554
120.14
113.41216
133.47554
120.14
113.41216
120.14
167.8131
143.43
167.8131
144.62
93.324
84
84
79.3296
79.3296
93.324
77.4
84
84
84
1
104
129.987
129.987
117
117
110.4948
110.4948
117
129.987
110.4948
110.4948
1
150
83.325
83.325
75
70.83
75
70.83
75
750
700
400
285
100
350
525
5
188.8699149
169.9999234
169.9999234
160.5479276
160.5479276
188.8699149
10
100
1
37
10.25
65
0.999999975
80
130
20
50
13.5
65
10
100
1500

ARESRUSDSENIOR	ARESR	USD
ARG_FNDUSDCVA_LOAN	ARG_FND	USD
ARG_FUND-CVAUSDCVA_SENIOR	ARG_FUND-CVA	USD
ARGCLNUSDSOVEREIGN	ARGCLN	USD
ARGCLNUSDSOVEREIGN	ARGCLN	USD
ARGENTUSDSENIOR	ARGENT	USD
ARGENTEURSENIOR	ARGENT	EUR
ARGENTUSDBOND	ARGENT	USD
ARGENTEURBOND	ARGENT	EUR
ARGENTUSDBOND	ARGENT	USD
ARGENTUSDBOND	ARGENT	USD
ARGENTUSDBOND	ARGENT	USD
ARGENTUSDDOMESTIC	ARGENT	USD
ARGENTEURDOMESTIC	ARGENT	EUR
ARGENT10YVOLUSDBOND	ARGENT10YVOL	USD
ARGENT2YVOLUSDBOND	ARGENT2YVOL	USD
ARGENT5YVOLUSDBOND	ARGENT5YVOL	USD
ARGENTINAUSDSENIOR	ARGENTINA	USD
ARGENTINAJPYSENIOR	ARGENTINA	JPY
ARGENTINAITLSENIOR	ARGENTINA	ITL
ARGENTINAUSDSENIOR	ARGENTINA	USD
ARGENTINAEURSENIOR	ARGENTINA	EUR
ARGENTINA_BMUSDSENIOR	ARGENTINA_BM	USD
ARGENTINA_CASHUSDSENIOR	ARGENTINA_CASH	USD
ARGENTINA_OPTUSDSOVEREIGN	ARGENTINA_OPT	USD
ARGENTINA_ZUSDSENIOR	ARGENTINA_Z	USD
ARGF03B1USDSENIOR	ARGF03B1	USD
ARGF03B2USDSENIOR	ARGF03B2	USD
ARGF03C1USDSENIOR	ARGF03C1	USD
ARGF03C2USDSENIOR	ARGF03C2	USD
ARGF03C2USDSUBORDINATE	ARGF03C2	USD
ARGPPNUSDSOVEREIGN	ARGPPN	USD
ARGPPNUSDSOVEREIGN	ARGPPN	USD
ARGZRCLNUSDSOVEREIGN	ARGZRCLN	USD
ARGZRCLNUSDSOVEREIGN	ARGZRCLN	USD
ARI_LPUSDCVA_SENIOR	ARI_LP	USD
ARKLE_06_1X_5A1EURASSETBACKED	ARKLE_06_1X_5A1	EUR
ARKLE_06_2X_3A2EURASSETBACKED	ARKLE_06_2X_3A2	EUR
ARKLE_06_2X_3C2EURASSETBACKED	ARKLE_06_2X_3C2	EUR
ARMUSDSENIOR_MODRE	ARM	USD
ARMUSDSENIOR	ARM	USD
ARMEURSENIOR	ARM	EUR
ARMEURSENIOR_MODRE	ARM	EUR
ARMAUDSENIOR_MODRE	ARM	AUD
ARMUSDSENIOR_NORE	ARM	USD
ARMUSDLOAN_NORE	ARM	USD
ARMHKDSENIOR_NORE	ARM	HKD
ARMILSSENIOR_NORE	ARM	ILS
ARMEURSENIOR_NORE	ARM	EUR
ARMUSDDIGITAL_MODRE	ARM	USD
ARMUSDDIGITAL_NORE	ARM	USD
ARMHKDSENIOR_MODRE	ARM	HKD
ARMSGDSENIOR_MODRE	ARM	SGD
ARMSGDDIGITAL_MODRE	ARM	SGD
ARMHKDDIGITAL_MODRE	ARM	HKD
ARMJPYSENIOR_MODRE	ARM	JPY
ARMJPYDIGITAL_MODRE	ARM	JPY
ARMOR_MCP_05_1_A1USDSENIOR	ARMOR_MCP_05_1_A1	USD
ARR_FPEURCVA_SENIOR	ARR_FP	EUR
ARSUSDLOAN_NORE	ARS	USD
ARSI 06-W1 M9USDSENIOR	ARSI 06-W1 M9	USD
ARSI_03_W5_M5USDSENIOR	ARSI_03_W5_M5	USD
ARSI_03_W6_M2USDSENIOR	ARSI_03_W6_M2	USD
ARSI_04_W2_M6USDSENIOR	ARSI_04_W2_M6	USD
ARSI_04_W4_M3USDSENIOR	ARSI_04_W4_M3	USD
ARSI_04_W5_M6USDSENIOR	ARSI_04_W5_M6	USD
ARSI_05_W2_M5USDSENIOR	ARSI_05_W2_M5	USD
ARSI_05_W2_M7USDSENIOR	ARSI_05_W2_M7	USD
ARSI_05_W2_M8USDSENIOR	ARSI_05_W2_M8	USD
ARSI_05_W2_M9USDSENIOR	ARSI_05_W2_M9	USD
ARSI_05_W3_M8USDSENIOR	ARSI_05_W3_M8	USD
ARSI_05_W3_M8__USDSENIOR	ARSI_05_W3_M8__	USD
ARSI_06_M2_M7UNKSENIOR	ARSI_06_M2_M7	UNK
ARSI_06_M2_M7USDSENIOR	ARSI_06_M2_M7	USD

SENIOR	DERIV	2/14/2006 13:30	100	100	100
CVA_LOAN	DERIV	6/21/2006 18:30	105	105	113
CVA_SENIOR	DERIV	4/14/2005 13:30	1	1	1
SOVEREIGN	X_ASK	3/22/2001	0	0	960
SOVEREIGN	X_BID	3/22/2001	0	0	950
SENIOR	DERIV	8/13/2002 18:30	5550	5550	5550
SENIOR	DERIV	8/13/2002 18:30	5550	5550	5550
BOND	DERIV	7/30/2008 18:30	410	460	520
BOND	DERIV	7/30/2008 18:30	410	460	520
BOND	2YVOL	7/30/2008 18:30	410	460	520
BOND	5YVOL	7/30/2008 18:30	410	460	520
BOND	10YVOL	7/30/2008 18:30	410	460	520
DOMESTIC	DERIV	7/30/2008 18:30	660	710	770
DOMESTIC	DERIV	7/30/2008 18:30	660	710	770
BOND	DERIV	2/10/2006 13:30	1	1	1
BOND	DERIV	2/10/2006 13:30	1	1	1
BOND	DERIV	2/10/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2001	281.826	291.826	350.826
SENIOR	DERIV	10/6/2000	270.825	280.825	339.825
SENIOR	DERIV	10/6/2000	270.825	280.825	339.825
SENIOR	CASH	10/6/2000	520.825	520.825	520.825
SENIOR	DERIV	2/7/2001	307.045	317.045	376.045
SENIOR	DERIV	5/3/2000	210.258	230.258	285.258
SENIOR	CASH	4/28/2000	402.237	402.237	402.237
SOVEREIGN	DERIV	2/2/2000	510.783	510.783	510.783
SENIOR	DERIV	3/28/2001	993.837	993.837	993.837
SENIOR	DERIV	11/4/2003 13:30	135	135	135
SENIOR	DERIV	11/4/2003 13:30	120	120	120
SENIOR	DERIV	11/4/2003 13:30	400	400	400
SENIOR	DERIV	11/4/2003 13:30	390	390	390
SUBORDINATE	DERIV	11/5/2003 18:30	365	365	365
SOVEREIGN	X_ASK	3/22/2001	0	0	0
SOVEREIGN	X_BID	3/22/2001	0	0	0
SOVEREIGN	X_ASK	3/22/2001	0	0	1118
SOVEREIGN	X_BID	3/22/2001	0	0	1118
CVA_SENIOR	DERIV	1/29/2007 13:30	2	2	2
ASSETBACKED	DERIV	11/29/2007 13:30	69	69	69
ASSETBACKED	DERIV	11/27/2007 13:30	55	60	60
ASSETBACKED	DERIV	11/30/2007 8:30	265	300	300
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR	DERIV	7/30/2008 18:30	427.735	483.285	616.605
SENIOR	DERIV	7/30/2008 18:30	427.735	483.285	616.605
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR_NORE	DERIV	7/30/2008 18:30	373.45	421.95	538.35
LOAN_NORE	DERIV	7/30/2008 18:30	170.5491318	182.4924183	226.9274221
SENIOR_NORE	DERIV	7/30/2008 18:30	373.45	421.95	538.35
SENIOR_NORE	DERIV	7/11/2008 13:30	777.644739	834.72618	854.826546
SENIOR_NORE	DERIV	7/30/2008 18:30	373.45	421.95	538.35
DIGITAL_MODRE	DERIV	7/30/2008 18:30	385	435	555
DIGITAL_NORE	DERIV	7/30/2008 18:30	373.45	421.95	538.35
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
DIGITAL_MODRE	DERIV	7/30/2008 18:30	385	435	555
DIGITAL_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
DIGITAL_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR	DERIV	1/4/2006 18:30	14	14	14
CVA_SENIOR	DERIV	8/24/2005 13:30	40	40	40
LOAN_NORE	DERIV	7/30/2008 18:30	231.1111111	253.3333333	276.6666367
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	2/8/2007 18:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2007 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	6/13/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	11/8/2006 18:30	1	1	1
SENIOR	DERIV	11/8/2006 18:30	1	1	1

100	100	100	100	100	100	100	100
149	186	215	245	255	265	281	283
1	1	1	1	1	1	1	1
910	810	0	810	810	0	0	0
900	800	0	800	800	0	0	0
5550	5550	5550	5550	5550	5550	5550	5550
5550	5550	5550	5550	5550	5550	5550	5550
598	633	655.5	678	689.25	700.5	723	723
598	633	655.5	678	689.25	700.5	723	723
598	633	655.5	678	689.25	700.5	723	723
598	633	655.5	678	689.25	700.5	723	723
598	633	655.5	678	689.25	700.5	723	723
848	883	905.5	928	939.25	950.5	973	973
848	883	905.5	928	939.25	950.5	973	973
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
411.826	471.826	511.826	571.826	571.826	571.826	571.826	571.826
400.825	460.825	500.825	560.825	560.825	560.825	560.825	560.825
400.825	460.825	500.825	560.825	560.825	560.825	560.825	560.825
520.825	520.825	520.825	520.825	520.825	520.825	520.825	520.825
437.045	497.045	537.045	597.045	597.045	597.045	597.045	597.045
330.258	360.258	440.258	440.258	445.258	450.258	460.258	460.258
402.237	402.237	402.237	402.237	402.237	402.237	402.237	402.237
510.783	510.783	510.783	510.783	510.783	510.783	510.783	510.783
993.837	993.837	993.837	993.837	993.837	993.837	993.837	993.837
135	135	135	135	135	135	135	135
120	120	120	120	120	120	120	120
400	400	400	400	400	400	400	400
390	390	390	390	390	390	390	390
365	365	365	365	365	365	365	365
0	611	0	697	697	0	0	0
0	611	0	697	697	0	0	0
1059	944	0	942	942	0	0	0
1059	944	0	942	942	0	0	0
2	2	2	5.5	10.75	16	46	76
69	69	69	69	69	69	69	69
60	60	60	60	60	60	60	60
300	300	300	300	300	300	300	300
680	745	775	795	792.5	790	780	780
755.48	827.695	861.025	883.245	880.4675	877.69	866.58	866.58
755.48	827.695	861.025	883.245	880.4675	877.69	866.58	866.58
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
659.6	722.65	751.75	771.15	768.725	766.3	756.6	756.6
304.3433343	357.6826133	393.0524567	415	415.0002509	415.0005018	415.0024471	415.0028394
659.6	722.65	751.75	771.15	768.725	766.3	756.6	756.6
871.563843	922.086042	928.124926	937.414024	919.8530485	902.292073	870.975219	811.842608
659.6	722.65	751.75	771.15	768.725	766.3	756.6	756.6
680	745	775	795	792.5	790	780	780
659.6	722.65	751.75	771.15	768.725	766.3	756.6	756.6
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
14	14	14	14	14	14	14	14
40	40	40	40	40	40	40	40
416.6666667	485.5555556	527.7777778	560	564.4444445	568.8888889	578.8888889	578.8888889
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

100
286
1
0
0
5550
5550
723
723
723
723
723
973
973
1
1
1
571.826
560.825
560.825
520.825
597.045
460.258
402.237
510.783
993.837
135
120
400
390
365
0
0
0
0
106
69
60
300
780
866.58
866.58
780
780
756.6
415.0028613
756.6
799.333527
756.6
780
756.6
780
780
780
780
780
780
780
14
40
578.8888889
1
1
1
1
1
1
0.999999975
1
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1
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1
1

ARSI_06_W1_M2USDSENIOR	ARSI_06_W1_M2	USD
ARSI_06_W1_M5USDSENIOR	ARSI_06_W1_M5	USD
ARSI_06_W1_M7USDSENIOR	ARSI_06_W1_M7	USD
ARSI_06_W1_M8USDSENIOR	ARSI_06_W1_M8	USD
ARSI_06_W1_M9USDSENIOR	ARSI_06_W1_M9	USD
ARSI_06_W2_M9USDSENIOR	ARSI_06_W2_M9	USD
ARSI_06_W3_M9USDSENIOR	ARSI_06_W3_M9	USD
ARSI_06_W4_M8USDSENIOR	ARSI_06_W4_M8	USD
ARSI_06_W4_M9USDSENIOR	ARSI_06_W4_M9	USD
ARSI_2004_W3_M4USDSENIOR	ARSI_2004_W3_M4	USD
ARSI_2004_W4_M3USDSENIOR	ARSI_2004_W4_M3	USD
ARSI_2005_W2_M5USDSENIOR	ARSI_2005_W2_M5	USD
ARSI_2005_W2_M8USDSENIOR	ARSI_2005_W2_M8	USD
ARSI_2005_W2_M9USDSENIOR	ARSI_2005_W2_M9	USD
ARSI_2005_W3_M8USDSENIOR	ARSI_2005_W3_M8	USD
ARSI_2006_M2_M7USDSENIOR	ARSI_2006_M2_M7	USD
ARSI_2006_W1_A2DUSDSENIOR	ARSI_2006_W1_A2D	USD
ARSI_2006_W1_M5USDSENIOR	ARSI_2006_W1_M5	USD
ARSI_2006_W1_M7USDSENIOR	ARSI_2006_W1_M7	USD
ARSI_2006_W4_M8USDSENIOR	ARSI_2006_W4_M8	USD
ARSI_2006_W4_M8_USDSENIOR	ARSI_2006_W4_M8_	USD
ARSI_2006_W5_M8_USDSENIOR	ARSI_2006_W5_M8_	USD
ARSI03_W10_M6USDSENIOR	ARSI03_W10_M6	USD
ARSI04_W4_M2USDSENIOR	ARSI04_W4_M2	USD
ARSI04_W4_M3USDSENIOR	ARSI04_W4_M3	USD
ARSI04_W5_M6USDSENIOR	ARSI04_W5_M6	USD
ARSI05_W2_A2CUSDSENIOR	ARSI05_W2_A2C	USD
ARSI05_W2_M2USDSENIOR	ARSI05_W2_M2	USD
ARSI05_W2_M5USDSENIOR	ARSI05_W2_M5	USD
ARSI05_W2_M8USDSENIOR	ARSI05_W2_M8	USD
ARSI05_W2_M9USDSENIOR	ARSI05_W2_M9	USD
ARSI05W2_M9USDSENIOR	ARSI05W2_M9	USD
ARSI06_W1_A2DUSDSENIOR	ARSI06_W1_A2D	USD
ARSI06_W1_M2USDSENIOR	ARSI06_W1_M2	USD
ARSI06_W1_M5USDSENIOR	ARSI06_W1_M5	USD
ARSI06_W1_M8USDSENIOR	ARSI06_W1_M8	USD
ARSI06_W1_M9USDSENIOR	ARSI06_W1_M9	USD
ARSI06_W3_M8USDSENIOR	ARSI06_W3_M8	USD
ARSI06_W3_M9USDSENIOR	ARSI06_W3_M9	USD
ARTHG_06_1A_BUSDSENIOR	ARTHG_06_1A_B	USD
ARWEURSENIOR_MODRE	ARW	EUR
ARWUSDSENIOR	ARW	USD
ARWEURSENIOR	ARW	EUR
ARWUSDSENIOR_NORE	ARW	USD
ARWUSDSENIOR_MODRE	ARW	USD
ARWEURSENIOR_NORE	ARW	EUR
ARWAUDSENIOR_MODRE	ARW	AUD
ARWJPYSENIOR_MODRE	ARW	JPY
ARWHKDSENIOR_MODRE	ARW	HKD
ARWTWDSENIOR	ARW	TWD
ARWHKDSENIOR_NORE	ARW	HKD
ARWJPYSENIOR_NORE	ARW	JPY
ASACEMUSDSENIOR	ASACEM	USD
ASCUSDSENIOR_MODRE	ASC	USD
ASDUSDSENIOR_MODRE	ASD	USD
ASDUSDSENIOR_NORE	ASD	USD
ASDEURSENIOR_MODRE	ASD	EUR
ASHUSDSENIOR_MODRE	ASH	USD
ASHEURSENIOR_MODRE	ASH	EUR
ASHUSDSENIOR	ASH	USD
ASHEURSENIOR	ASH	EUR
ASHUSDSENIOR_NORE	ASH	USD
ASHEURSENIOR_NORE	ASH	EUR
ASHAUDSECURED_MODRE	ASH	AUD
ASHAUDSENIOR_MODRE	ASH	AUD
ASHAUDSENIOR	ASH	AUD
ASMLEURSENIOR_MMR_L	ASML	EUR
ASNEURSENIOR_MODRE	ASN	EUR
ASNUSDSENIOR	ASN	USD
ASNEURSENIOR	ASN	EUR
ASNUSDSENIOR_MODRE	ASN	USD
ASNUSDSENIOR_NORE	ASN	USD
ASNEURSENIOR_NORE	ASN	EUR
ASNTWDSENIOR	ASN	TWD

SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	11/22/2006 18:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	10/18/2006 8:30	1	1	1
SENIOR	DERIV	3/20/2006 13:30	250	250	250
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2007 8:30	1	1	1
SENIOR	DERIV	8/31/2006 8:30	1	1	1
SENIOR	DERIV	8/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	9/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	11/17/2006 8:30	1	1	1
SENIOR	DERIV	11/23/2005 13:30	302	302	302
SENIOR	DERIV	11/14/2005 13:30	220	220	220
SENIOR	DERIV	1/9/2006 18:30	285	285	285
SENIOR	DERIV	11/1/2005 13:30	260	260	260
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	11/9/2005 18:30	325	325	325
SENIOR	DERIV	11/1/2005 13:30	240	240	240
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	3/20/2006 13:30	250	250	250
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR	DERIV	7/29/2008 13:30	31.108	31.108	31.108
SENIOR	DERIV	7/29/2008 13:30	31.108	31.108	31.108
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR	DERIV	7/29/2008 13:30	31.108	31.108	31.108
SENIOR_NORE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR	DERIV	5/30/2008 8:30	180	180	180
SENIOR_MODRE	DERIV	4/27/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	7/25/2008 13:30	9	10	15
SENIOR_NORE	DERIV	7/25/2008 13:30	8.4996	9.444	14.166
SENIOR_MODRE	DERIV	7/25/2008 13:30	9	10	15
SENIOR_MODRE	DERIV	7/21/2008 18:30	280	280	280
SENIOR_MODRE	DERIV	7/21/2008 18:30	280	280	280
SENIOR	DERIV	7/21/2008 18:30	311.08	311.08	311.08
SENIOR	DERIV	7/21/2008 18:30	311.08	311.08	311.08
SENIOR_NORE	DERIV	7/21/2008 18:30	264.432	264.432	264.432
SENIOR_NORE	DERIV	7/21/2008 18:30	264.432	264.432	264.432
SECURED_MODRE	DERIV	7/21/2008 18:30	252	252	252
SENIOR_MODRE	DERIV	7/21/2008 18:30	280	280	280
SENIOR	DERIV	7/21/2008 18:30	311.08	311.08	311.08
SENIOR_MMR_L	DERIV	1/2/2008 13:30	97	97.43	108.2565
SENIOR_MODRE	DERIV	7/23/2008 18:30	1200	1150	1075
SENIOR	DERIV	7/23/2008 18:30	1333.2	1277.65	1194.325
SENIOR	DERIV	7/23/2008 18:30	1333.2	1277.65	1194.325
SENIOR_MODRE	DERIV	7/23/2008 18:30	1200	1150	1075
SENIOR_NORE	DERIV	7/23/2008 18:30	1133.28	1086.06	1015.23
SENIOR_NORE	DERIV	7/23/2008 18:30	1133.28	1086.06	1015.23
SENIOR	DERIV	7/23/2008 18:30	1333.32	1277.765	1194.4325

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
302	302	302	302	302	302	302	302
220	220	220	220	220	220	220	220
285	285	285	285	285	285	285	285
260	260	260	260	260	260	260	260
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
325	325	325	325	325	325	325	325
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
38	53	63	71	72.5	74	77	77
42.218	58.883	69.993	78.881	80.5475	82.214	85.547	85.547
42.218	58.883	69.993	78.881	80.5475	82.214	85.547	85.547
35.8872	50.0532	59.4972	67.0524	68.469	69.8856	72.7188	72.7188
38	53	63	71	72.5	74	77	77
35.8872	50.0532	59.4972	67.0524	68.469	69.8856	72.7188	72.7188
38	53	63	71	72.5	74	77	77
38	53	63	71	72.5	74	77	77
38	53	63	71	72.5	74	77	77
42.218	58.883	69.993	78.881	80.5475	82.214	85.547	85.547
29.05882353	53	48.77419355	58.575	62.25113637	65.92727273	62.7	66
35.8872	50.0532	59.4972	67.0524	68.469	69.8856	72.7188	72.7188
180	180	180	180	180	180	180	180
1	1	1	1	1	1	1	1
25	41	59	75	81	87	98	98
23.61	38.7204	55.7196	70.83	76.4964	82.1628	92.5512	92.5512
25	41	59	75	81	87	98	98
300	320	335	350	350	350	350	420
300	320	335	350	350	350	350	420
333.3	355.52	372.185	388.85	388.85	388.85	388.85	466.62
333.3	355.52	372.185	388.85	388.85	388.85	388.85	466.62
283.32	302.208	316.374	330.54	330.54	330.54	330.54	396.648
283.32	302.208	316.374	330.54	330.54	330.54	330.54	396.648
270	288	301.5	315	315	315	315	378
300	320	335	350	350	350	350	420
333.3	355.52	372.185	388.85	388.85	388.85	388.85	466.62
120.285	133.65	148.5	165	181.5	198	237.6	237.6
1050	1000	1000	1000	987.5	975	975	975
1166.55	1111	1111	1111	1097.1125	1083.225	1083.225	1083.225
1166.55	1111	1111	1111	1097.1125	1083.225	1083.225	1083.225
1050	1000	1000	1000	987.5	975	975	975
991.62	944.4	944.4	944.4	932.595	920.79	920.79	920.79
991.62	944.4	944.4	944.4	932.595	920.79	920.79	920.79
1166.655	1111.1	1111.1	1111.1	1097.21125	1083.3225	1083.3225	1083.3225

0.999999975
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1
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1835
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2456
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0.999999975
1
1
302
220
285
260
1
1
1
1
325
240
1
1
1
1
1
1
250
1
77
85.547
85.547
72.7188
77
72.7188
77
77
77
85.547
66
72.7188
180
1
98
92.5512
98
420
420
466.62
466.62
396.648
396.648
378
420
466.62
237.6
975
1083.225
1083.225
975
920.79
920.79
1083.3225

ASNJPYSENIOR_MODRE	ASN	JPY
ASNUSDCVA_LOAN	ASN	USD
ASNUSDCVA_SUBORDINATE	ASN	USD
ASOUSDSUBORDINATE_MODRE	ASO	USD
ASURUSDCVA_LOAN	ASUR	USD
ATEURSENIOR_MODRE	AT	EUR
ATUSDSENIOR	AT	USD
ATUSDSENIOR_MODRE	AT	USD
ATUSDSENIOR_NORE	AT	USD
ATEURSENIOR_NORE	AT	EUR
ATEURSENIOR	AT	EUR
ATAUDSENIOR_MODRE	AT	AUD
ATAUDSENIOR	AT	AUD
ATHKDSENIOR_MODRE	AT	HKD
ATTWDSENIOR	AT	TWD
ATHKDSENIOR_NORE	AT	HKD
ATJPYSENIOR_MODRE	AT	JPY
ATSGDSENIOR_MODRE	AT	SGD
ATCTBEURSENIOR_3CE	ATCTB	EUR
ATHUSDSENIOR	ATH	USD
ATHUSDSENIOR_MODRE	ATH	USD
ATHUSDSENIOR_NORE	ATH	USD
ATHEURSENIOR	ATH	EUR
ATHEURSENIOR_NORE	ATH	EUR
ATHEURSENIOR_MODRE	ATH	EUR
ATHAUDSENIOR_MODRE	ATH	AUD
ATHUSDCVA_SENIOR	ATH	USD
ATIUSDSENIOR	ATI	USD
ATIEURSENIOR	ATI	EUR
ATIEURSENIOR_MODRE	ATI	EUR
ATIUSDSENIOR_MODRE	ATI	USD
ATIUSDSENIOR_NORE	ATI	USD
ATIEURSENIOR_NORE	ATI	EUR
ATKUSDSENIOR_NORE	ATK	USD
ATOUSDSENIOR_MODRE	ATO	USD
ATRUSDSENIOR	ATR	USD
ATRUSDLOAN	ATR	USD
ATTCUSDSENIOR	ATTC	USD
ATTINCEURSENIOR_MODRE	ATTINC	EUR
ATTINCUSDSENIOR_MODRE	ATTINC	USD
ATTINCEURSENIOR	ATTINC	EUR
ATTINCUSDSENIOR	ATTINC	USD
ATTINCUSDSENIOR_NORE	ATTINC	USD
ATTINCJPYSENIOR_MODRE	ATTINC	JPY
ATTINCHKDSENIOR_MODRE	ATTINC	HKD
ATTINCTWDSENIOR	ATTINC	TWD
ATTINCAUDSENIOR	ATTINC	AUD
ATTINCEURSENIOR_NORE	ATTINC	EUR
ATTINCHKDSENIOR_NORE	ATTINC	HKD
ATTINCAUDSENIOR_MODRE	ATTINC	AUD
ATTINCUSDCVA_SENIOR	ATTINC	USD
ATTINCJPYSENIOR_NORE	ATTINC	JPY
ATTINCSGDSENIOR_MODRE	ATTINC	SGD
AUBN_4_DUSDSENIOR	AUBN_4_D	USD
AUCHANEURSENIOR	AUCHAN	EUR
AURIG_06_1A_BUSDSENIOR	AURIG_06_1A_B	USD
AUTO_BASKET_07USDSENIOR	AUTO_BASKET_07	USD
AUTOLIUSDLOAN	AUTOLI	USD
AUTSTRHKDSENIOR_MMR_L	AUTSTR	HKD
AUTSTRSGDSENIOR_MMR_L	AUTSTR	SGD
AVUSDSENIOR_NORE	AV	USD
AVAUSDCVA_SENIOR	AVA	USD
AVAGOUSDLOAN_NORE	AVAGO	USD
AVATECUSDLOAN_NORE	AVATEC	USD
AVATECUSDSENIOR_NORE	AVATEC	USD
AVATECUSDSUBORDINATE_NORE	AVATEC	USD
AVATECUSDLOANNC_NORE	AVATEC	USD
AVATECUSDLOANCALL	AVATEC	USD
AVATECUSDLOANCALL_NORE	AVATEC	USD
AVBUSDSENIOR_MODRE	AVB	USD
AVBUSDSENIOR	AVB	USD
AVBEURSENIOR	AVB	EUR
AVBEURSENIOR_MODRE	AVB	EUR
AVBUSDSENIOR_NORE	AVB	USD

SENIOR_MODRE	DERIV	7/23/2008 18:30	1200	1150	1075
CVA_LOAN	DERIV	11/2/2007 18:30	100	100	100
CVA_SUBORDINATE	DERIV	11/29/2007 18:30	1200	1200	1200
SUBORDINATE_MODRE	DERIV	12/27/2004 13:30	1	1	1
CVA_LOAN	DERIV	6/13/2008 18:30	225	225	225
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR	DERIV	7/14/2006 8:30	21	21	21
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR_NORE	DERIV	7/14/2006 8:30	18	18	18
SENIOR_NORE	DERIV	7/14/2006 8:30	18	18	18
SENIOR	DERIV	7/14/2006 8:30	21	21	21
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR	DERIV	7/14/2006 8:30	21	21	21
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR	DERIV	7/14/2006 8:30	21	21	21
SENIOR_NORE	DERIV	7/14/2006 8:30	19	19	19
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR_3CE	DERIV	7/30/2008 8:30	50	60	75
SENIOR	DERIV	7/25/2008 13:30	96.657	97.768	101.101
SENIOR_MODRE	DERIV	7/25/2008 13:30	87	88	91
SENIOR_NORE	DERIV	7/25/2008 13:30	82.1628	83.1072	85.9404
SENIOR	DERIV	7/25/2008 13:30	96.657	97.768	101.101
SENIOR_NORE	DERIV	7/25/2008 13:30	82.1628	83.1072	85.9404
SENIOR_MODRE	DERIV	7/25/2008 13:30	87	88	91
SENIOR_MODRE	DERIV	7/25/2008 13:30	87	88	91
CVA_SENIOR	DERIV	7/25/2008 13:30	174	176	182
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/28/2008 13:30	94.99999998	110	126
SENIOR_MODRE	DERIV	7/23/2008 18:30	48	51	57
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	1/13/2003 18:30	300	300	300
SENIOR	DERIV	7/29/2008 13:30	26	26	26
SENIOR_MODRE	DERIV	7/29/2008 13:30	26	26	26
SENIOR_MODRE	DERIV	7/29/2008 13:30	26	26	26
SENIOR	DERIV	7/2/2008 18:30	44	44	44
SENIOR	DERIV	7/29/2008 13:30	26	26	26
SENIOR_NORE	DERIV	7/29/2008 13:30	24.5544	24.5544	24.5544
SENIOR_MODRE	DERIV	7/29/2008 13:30	26	26	26
SENIOR_MODRE	DERIV	7/29/2008 13:30	26	26	26
SENIOR	DERIV	7/29/2008 13:30	28.886	28.886	28.886
SENIOR	DERIV	7/29/2008 13:30	28.886	28.886	28.886
SENIOR_NORE	DERIV	7/29/2008 13:30	24.5544	24.5544	24.5544
SENIOR_NORE	DERIV	7/29/2008 13:30	24.5544	24.5544	24.5544
SENIOR_MODRE	DERIV	7/29/2008 13:30	28.886	28.886	28.886
CVA_SENIOR	DERIV	7/29/2008 13:30	52	52	52
SENIOR_NORE	DERIV	7/29/2008 13:30	24.5544	24.5544	24.5544
SENIOR_MODRE	DERIV	7/29/2008 13:30	26	26	26
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	2/22/2007 8:30	1	1	1
SENIOR	DERIV	10/2/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN	DERIV	12/17/2003 18:30	200	200	200
SENIOR_MMR_L	DERIV	7/23/2008 13:30	15.61493178	16.87717823	34.97962557
SENIOR_MMR_L	DERIV	7/23/2008 13:30	15.61493178	16.87717823	34.97962557
SENIOR_NORE	DERIV	7/21/2008 18:30	50	50	50
CVA_SENIOR	DERIV	5/13/2005 8:30	63	63	84
LOAN_NORE	DERIV	12/2/2005 18:30	210	210	210
LOAN_NORE	DERIV	7/25/2008 13:30	135	135	135
SENIOR_NORE	DERIV	7/16/2008 18:30	180	176.6727677	205.3351237
SUBORDINATE_NORE	DERIV	7/16/2008 18:30	200	226.4349133	298.7403961
LOANNC_NORE	DERIV	10/12/2006 8:30	45	45	45
LOANCALL	DERIV	11/9/2006 13:30	70	70	70
LOANCALL_NORE	DERIV	7/25/2008 13:30	155.25	155.25	155.25
SENIOR_MODRE	DERIV	7/30/2008 18:30	146	146	150
SENIOR	DERIV	7/30/2008 18:30	162.206	162.206	166.65
SENIOR	DERIV	7/30/2008 18:30	162.206	162.206	166.65
SENIOR_MODRE	DERIV	7/30/2008 18:30	146	146	150
SENIOR_NORE	DERIV	7/30/2008 18:30	137.8824	137.8824	141.66

1050	1000	1000	1000	987.5	975	975	975
300	400	500	600	600	600	600	600
1200	1200	1200	1200	1200	1200	1200	1200
1	1	1	1	1	1	1	1
275	325	375	425	425	425	425	425
29	44	59	80	91.5	103	121	121
32	49	66	89	101.5	114	134	134
29	44	59	80	91.5	103	121	121
27	42	56	76	86.5	97	114	114
27	42	56	76	86.5	97	114	114
32	49	66	89	101.5	114	134	134
29	44	59	80	91.5	103	121	121
32	49	66	89	101.5	114	134	134
29	44	59	80	91.5	103	121	121
32	49	66	89	101.5	114	134	134
29	43	59	80	90.5	101	121	118
29	44	59	80	91.5	103	121	121
29	44	59	80	91.5	103	121	121
90	105	120	135	139.5	144	155	167
107.767	115.544	123.321	131.098		139.986	148.874	148.874
97	104	111	118		126	134	134
91.6068	98.2176	104.8284	111.4392		118.9944	126.5496	126.5496
107.767	115.544	123.321	131.098		139.986	148.874	148.874
91.6068	98.2176	104.8284	111.4392		118.9944	126.5496	126.5496
97	104	111	118		126	134	134
97	104	111	118	122	126	134	134
194	208	222	236	244	252	268	268
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
172	212	247	275	280	285	295	295
67	77	87	90	90	90	90	90
50	50	50	50	50	50	50	50
300	300	300	300	275	250	250	250
40	51	58	70.47368421	69.23684211	68	71	71
40	51	58	65	66.5	68	71	71
40	51	58	65	66.5	68	71	71
58	69	76	83	84.5	86	89	89
40	51	58	65	66.5	68	71	71
37.776	48.1644	54.7752	61.386	62.8026	64.2192	67.0524	67.0524
40	51	58	65	66.5	68	71	71
40	51	58	65	66.5	68	71	71
44.44	56.661	64.438	72.215	73.8815	75.548	78.881	78.881
44.44	56.661	64.438	72.215	73.8815	75.548	78.881	78.881
37.776	48.1644	54.7752	61.386	62.8026	64.2192	67.0524	67.0524
37.776	48.1644	54.7752	61.386	62.8026	64.2192	67.0524	67.0524
44.44	56.661	64.438	72.215	73.8815	75.548	78.881	78.881
80	102	116	130	133	136	142	142
37.776	48.1644	54.7752	61.386	62.8026	64.2192	67.0524	67.0524
40	51	58	65	66.5	68	71	71
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
24	24	24	24	24	24	24	24
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
200	200	200	200	200	200	200	200
48	56.39402308	67.67239785	75	77.5	80	87	87
48	56.39402308	67.67239785	75	77.5	80	87	87
50	50	50	50	50	50	50	50
115	139	170	185	192.5	200	205	205
210	210	210	210	210	210	210	210
160	215	245	270	282.5	295	315	315
284.0440711	360.9178586	397.0084807	430.1359002	444.388727	458.6415538	484.9995494	484.9999362
418.9079238	500.6132324	546.9715646	580.98567	596.9931791	613.0006881	634.9993862	634.9999122
60	98	115	135	141.5	148	159	159
85	123	140	160	166.5	173	184	184
184	247.25	281.75	310.5	324.875	339.25	362.25	362.25
159	169	179	185	182.5	180	176	176
176.649	187.759	198.869	205.535	202.7575	199.98	195.536	195.536
176.649	187.759	198.869	205.535	202.7575	199.98	195.536	195.536
159	169	179	185	182.5	180	176	176
150.1596	159.6036	169.0476	174.714	172.353	169.992	166.2144	166.2144

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67.0524
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78.881
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210
315
484.999953
634.9999348
159
184
362.25
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195.536
195.536
176
166.2144

AVBEURSENIOR_NORE	AVB	EUR
AVBAUDSENIOR	AVB	AUD
AVBTWDSENIOR	AVB	TWD
AVBUSDPREFERRED_MODRE	AVB	USD
AVBJPYSENIOR_MODRE	AVB	JPY
AVB_PUSDPREFERRED_MODRE	AVB_P	USD
AVCLOUSDASSETBACKED	AVCLO	USD
AVCLOUSDSENIOR_MODRE	AVCLO	USD
AVELNUSDLOAN	AVELN	USD
AVENTISEURSENIOR	AVENTIS	EUR
AVIOEUR	AVIO	EUR
AVIOEURLOAN3RD_MMR	AVIO	EUR
AVIOEURLOAN_MMR	AVIO	EUR
AVISUSDSENIOR	AVIS	USD
AVISUSDLOAN	AVIS	USD
AVISUSDSENIOR_MODRE	AVIS	USD
AVISUSDSENIOR_NORE	AVIS	USD
AVISEURSENIOR_NORE	AVIS	EUR
AVISUSDLOAN_NORE	AVIS	USD
AVISEURSENIOR_MODRE	AVIS	EUR
AVLNHKDSUBORDINATE	AVLN	HKD
AVLNJPYSUBORDINATE	AVLN	JPY
AVLNJPYSENIOR_MMR_L	AVLN	JPY
AVLNSGDSUBORDINATE	AVLN	SGD
AVLNEURSUBORDINATE_MMR_L	AVLN	EUR
AVLNAUDSUBORDINATE	AVLN	AUD
AVNTI_06_1A_BUSDSENIOR	AVNTI_06_1A_B	USD
AVNTI_2006_1A_A3USDSENIOR	AVNTI_2006_1A_A3	USD
AVOCA_V_A1AUSDASSETBACKED	AVOCA_V_A1A	USD
AVOCA_V_A1AEURSENIOR	AVOCA_V_A1A	EUR
AVOCA_V_A1AEURASSETBACKED	AVOCA_V_A1A	EUR
AVOCA_V_A1A_40_55EURASSETBACKED	AVOCA_V_A1A_40_55	EUR
AVOCA_V_A1A_40_60EURASSETBACKED	AVOCA_V_A1A_40_60	EUR
AVOCA_V_C1EURASSETBACKED	AVOCA_V_C1	EUR
AVOCA_VI_DEURASSETBACKED	AVOCA_VI_D	EUR
AVPUSDSENIOR	AVP	USD
AVPUSDSENIOR_MODRE	AVP	USD
AVPUSDSENIOR_NORE	AVP	USD
AVPEURSENIOR	AVP	EUR
AVPEURSENIOR_NORE	AVP	EUR
AVPEURSENIOR_MODRE	AVP	EUR
AVPAUDSENIOR_MODRE	AVP	AUD
AVPJPYSENIOR_MODRE	AVP	JPY
AVPHKDSENIOR_MODRE	AVP	HKD
AVREURLOAN_MMR	AVR	EUR
AVTUSDSENIOR	AVT	USD
AVTUSDSENIOR_MODRE	AVT	USD
AVTUSDSENIOR_NORE	AVT	USD
AVTEURSENIOR	AVT	EUR
AVTEURSENIOR_MODRE	AVT	EUR
AVTEURSENIOR_NORE	AVT	EUR
AVTAUDSENIOR_MODRE	AVT	AUD
AVTTWDSENIOR	AVT	TWD
AVYEURSENIOR_MODRE	AVY	EUR
AVYUSDSENIOR_MODRE	AVY	USD
AWEURSENIOR_NORE	AW	EUR
AWUSDSENIOR_NORE	AW	USD
AWUSDLOAN_NORE	AW	USD
AWUSDSENIOR_MODRE	AW	USD
AWUSDSECURED_NORE	AW	USD
AWHKDSENIOR_NORE	AW	HKD
AWUSDDIGITAL_NORE	AW	USD
AWUSDDIGITAL_SECURED_NORE	AW	USD
AWILSSENIOR_NORE	AW	ILS
AWUSDLOANNC_NORE	AW	USD
AWAUDSENIOR_MODRE	AW	AUD
AWAUDSENIOR_NORE	AW	AUD
AWUSDSUBORDINATE_NORE	AW	USD
AWJPYSENIOR_NORE	AW	JPY
AWCAUUSDSENIOR_MODRE	AWCAU	USD
AWEUSDSENIOR	AWE	USD
AWEEURSENIOR	AWE	EUR
AWEUSDLOAN	AWE	USD
AWEEURSENIOR_MODRE	AWE	EUR

SENIOR_NORE	DERIV	7/30/2008 18:30	137.8824	137.8824	141.66
SENIOR	DERIV	7/30/2008 18:30	162.206	162.206	166.65
SENIOR	DERIV	7/30/2008 18:30	162.206	162.206	166.65
PREFERRED_MODRE	DERIV	7/30/2008 18:30	146	146	150
SENIOR_MODRE	DERIV	7/30/2008 18:30	146	146	150
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	20
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	8/31/2007 8:30	1	1	1
LOAN	DERIV	11/4/2002 18:30	100	100	100
SENIOR	DERIV	12/18/2001 18:30	24	24	24
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR_MODRE	DERIV	7/30/2008 18:30	1178.954745	1012.383212	898.25784
SENIOR_NORE	DERIV	7/30/2008 18:30	1158.749712	996.98285	886.130452
SENIOR_NORE	DERIV	7/30/2008 18:30	1162.770442	1001.302567	891.228981
LOAN_NORE	DERIV	7/30/2008 18:30	225	262.5	298.4589041
SENIOR_MODRE	DERIV	7/30/2008 18:30	1183.099498	1016.837661	903.518107
SUBORDINATE	DERIV	7/25/2008 13:30	73	78	83
SUBORDINATE	DERIV	7/25/2008 13:30	73	78	83
SENIOR_MMR_L	DERIV	7/25/2008 13:30	41	44	47
SUBORDINATE	DERIV	7/25/2008 13:30	73	78	83
SUBORDINATE_MMR_L	DERIV	1/3/2008 8:30	1	1	1
SUBORDINATE	DERIV	7/25/2008 13:30	73	78	83
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
ASSETBACKED	DERIV	12/26/2007 18:30	1	1	1
SENIOR	DERIV	12/26/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	525	525	525
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR	DERIV	7/17/2008 18:30	32.219	33.33	33.33
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	30	30
SENIOR_NORE	DERIV	7/17/2008 18:30	27.3876	28.332	28.332
SENIOR	DERIV	7/17/2008 18:30	32.219	33.33	33.33
SENIOR_NORE	DERIV	7/17/2008 18:30	27.3876	28.332	28.332
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	30	30
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	30	30
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	30	30
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	30	30
LOAN_MMR	DERIV	7/25/2008 13:30	300	300	300
SENIOR	DERIV	7/29/2008 13:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/29/2008 13:30	45	45	45
SENIOR_NORE	DERIV	7/29/2008 13:30	42.498	42.498	42.498
SENIOR	DERIV	7/29/2008 13:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/29/2008 13:30	45	45	45
SENIOR_NORE	DERIV	7/2/2008 18:30	47.22	47.22	47.22
SENIOR_MODRE	DERIV	7/29/2008 13:30	45	45	45
SENIOR	DERIV	7/29/2008 13:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	2/1/2005 18:30	24	24	24
SENIOR_MODRE	DERIV	5/30/2008 13:30	24	24	24
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
LOAN_NORE	DERIV	7/29/2008 18:30	80	90	100
SENIOR_MODRE	DERIV	7/30/2008 18:30	127.116	127.116	127.116
SECURED_NORE	DERIV	7/24/2008 18:30	50	50	50
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
DIGITAL_NORE	DERIV	6/23/2008 18:30	55	55	55
DIGITAL_SECURED_NORE	DERIV	7/24/2008 18:30	50	50	50
SENIOR_NORE	DERIV	7/30/2008 18:30	88.88888889	88.88888889	88.88888889
LOANNC_NORE	DERIV	6/23/2008 18:30	45	55	65
SENIOR_MODRE	DERIV	7/30/2008 18:30	127.116	127.116	127.116
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
SUBORDINATE_NORE	DERIV	3/5/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
SENIOR_MODRE	DERIV	7/30/2008 8:30	180	180	180
SENIOR	DERIV	7/23/2008 18:30	13.332	13.332	13.332
SENIOR	DERIV	7/23/2008 18:30	13.332	13.332	13.332
LOAN	DERIV	7/23/2008 18:30	10.8	10.8	10.8
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12

150.1596	159.6036	169.0476	174.714	172.353	169.992	166.2144	166.2144
176.649	187.759	198.869	205.535	202.7575	199.98	195.536	195.536
176.649	187.759	198.869	205.535	202.7575	199.98	195.536	195.536
159	169	179	185	182.5	180	176	176
159	169	179	185	182.5	180	176	176
30	40	47	55	60	65	80	80
750	750	750	750		750	750	750
1	1	1	1	1	1	1	1
100	100	100	100	100	100	100	100
24	24	24	24	24	24	24	24
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
50	50	50	50	50	50	50	50
0	0	0	0	0	0	0	0
1010.192931	992.569376	1000.997014	1014.562752	996.9029015	979.243051	942.502246	876.496955
994.11028	976.473357	984.080273	996.628295	979.1423205	961.656346	925.424746	861.089731
1003.579203	987.388928	996.336982	1009.986935	992.3481915	974.709448	937.349319	869.852347
426.369863	528.6986301	579.8630137	622.5	630	637.5	652.5	652.5
1019.981127	1003.877047	1013.721561	1028.46382	1010.675605	992.887389	955.038357	885.811761
105	131	148	165	166	167	169	172
105	131	148	165	166	167	169	172
67	82	93	104	104.5	105	106	108.5
105	131	148	165	166	167	169	172
1	1	1	1	1	1	1	1
105	131	148	165	166	167	169	172
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
75	75	75	75	75	75	75	75
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
525	525	525	525	525	525	525	525
800	800	800	800	800	800	800	800
36.663	37.774	44.44	51.106	52.217	53.328	58.883	66.66
33	34	40	46	47	48	53	60
31.1652	32.1096	37.776	43.4424	44.3868	45.3312	50.0532	56.664
36.663	37.774	44.44	51.106	52.217	53.328	58.883	66.66
31.1652	32.1096	37.776	43.4424	44.3868	45.3312	50.0532	56.664
33	34	40	46	47	48	53	60
33	34	40	46	47	48	53	60
33	34	40	46	47	48	53	60
33	34	40	46	47	48	53	60
300	300	300	300	300	300	300	300
72.215	99.99	111.1	122.21	123.8765	125.543	128.876	128.876
65	90	100	110	111.5	113	116	116
61.386	84.996	94.44	103.884	105.3006	106.7172	109.5504	109.5504
72.215	99.99	111.1	122.21	123.8765	125.543	128.876	128.876
65	90	100	110	111.5	113	116	116
66.108	89.718	99.162	108.606	110.0226	111.4392	114.2724	114.2724
65	90	100	110	111.5	113	116	116
72.215	99.99	111.1	122.21	123.8765	125.543	128.876	128.876
24	24	24	24	24	24	24	24
24	24	24	24	24	24	24	24
150	200	240	265	270	275	280	280
150	200	240	265	270	275	280	280
110	130	140	160	165	170	180	180
158.895	211.86	254.232	280.7145	286.011	291.3075	296.604	296.604
80	95	115	130	135	140	145	145
150	200	240	265	270	275	280	280
80	95	110	125	127.5	130	135	135
80	95	115	130	135	140	145	145
105.8823529	122.7272727	143.0769231	158.0701754	160.6028843	163.1355932	168	168
75	95	105	125	130	135	145	145
158.895	211.86	254.232	280.7145	286.011	291.3075	296.604	296.604
150	200	240	265	270	275	280	280
1	1	1	1	1	1	1	1
150	200	240	265	270	275	280	280
180	180	180	180	180	180	180	180
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
14.4	18.9	23.4	27	28.35	29.7	32.4	32.4
16	21	26	30	31.5	33	36	36

166.2144
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862.723766
847.704372
855.042738
652.5
870.574475
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111
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75
130
110
525
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166
156.7704
184.426
156.7704
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166
166
166
300
128.876
116
109.5504
128.876
116
114.2724
116
128.876
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280
280
180
296.604
145
280
135
145
168
145
296.604
280
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280
180
39.996
39.996
32.4
36

AWEUSDSENIOR_MODRE	AWE	USD
AWEEURSENIOR_NORE	AWE	EUR
AWEUSDSENIOR_NORE	AWE	USD
AWEAUDSENIOR_MODRE	AWE	AUD
AWEUSDSENIOR_MODRE	AWE	USD
AWEAUDSENIOR	AWE	AUD
AWEUSDSENIOR	AWE	USD
AWEJPYSENIOR_MODRE	AWE	JPY
AWE_LOANUSDSENIOR	AWE_LOAN	USD
AXASAUSDPREFERRED_MMR_L	AXASA	USD
AXASAHKDLT2_MMR_L	AXASA	HKD
AXASAAUDLT2_MMR_L	AXASA	AUD
AXASAHKDSUBORDINATE	AXASA	HKD
AXASAJPYSUBORDINATE	AXASA	JPY
AXASAJPYSENIOR_MMR_L	AXASA	JPY
AXASAAUDSUBORDINATE	AXASA	AUD
AXASA_PUSDPREFERRED_MMR_L	AXASA_P	USD
AXIUSCLOUSDLOAN	AXIUSCLO	USD
AXIUSCLOEURLOAN	AXIUSCLO	EUR
AXLUSDSENIOR_MODRE	AXL	USD
AXLEURSENIOR_MODRE	AXL	EUR
AXLEURSENIOR	AXL	EUR
AXLEURSENIOR_NORE	AXL	EUR
AXLUSDSENIOR	AXL	USD
AXLUSDSENIOR_NORE	AXL	USD
AXLHKDSENIOR_MODRE	AXL	HKD
AXLJPYSENIOR_MODRE	AXL	JPY
AXLILSSENIOR_MODRE	AXL	ILS
AXLHKDSENIOR_NORE	AXL	HKD
AXLUSDDIGITAL_MODRE	AXL	USD
AXLUSDDIGITAL_NORE	AXL	USD
AXLAUDSENIOR_MODRE	AXL	AUD
AXLSGDSENIOR_MODRE	AXL	SGD
AXLSGDSENIOR	AXL	SGD
AXLJPYDIGITAL_MODRE	AXL	JPY
AXLSGDDIGITAL_MODRE	AXL	SGD
AXLHKDDIGITAL_MODRE	AXL	HKD
AXLAUDDIGITAL_MODRE	AXL	AUD
AXPUSDSENIOR	AXP	USD
AXPUSDSENIOR	AXP	USD
AXPUSDSENIOR	AXP	USD
AXPUSDSENIOR_MODRE	AXP	USD
AXPUSDSENIOR_NORE	AXP	USD
AXPEURSENIOR	AXP	EUR
AXPEURSENIOR_MODRE	AXP	EUR
AXPEURSENIOR_NORE	AXP	EUR
AXPUSDSENIOR	AXP	USD
AXPHKDSENIOR_MODRE	AXP	HKD
AXPAUDSENIOR_MODRE	AXP	AUD
AXPHKDSENIOR	AXP	HKD
AXPHKDSENIOR_NORE	AXP	HKD
AXPUSDCVA_SENIOR	AXP	USD
AXPJPYSENIOR_MODRE	AXP	JPY
AXPSGDSENIOR_MODRE	AXP	SGD
AXPSGDSENIOR	AXP	SGD
AXPJPYSENIOR_NORE	AXP	JPY
AXPUSDPREFERRED_MODRE	AXP	USD
AXP_FINUSDCVA_SENIOR	AXP_FIN	USD
AXP_PUSDPREFERRED_MMR_L	AXP_P	USD
AXP_PUSDPREFERRED_MODRE	AXP_P	USD
AXSUSDSENIOR_MODRE	AXS	USD
AXTELUSDSENIOR_NORE	AXTEL	USD
AYEUSDSENIOR_MODRE	AYE	USD
AYEUSDSENIOR_NORE	AYE	USD
AYEHKDSENIOR_NORE	AYE	HKD
AYEUSDLOAN_NORE	AYE	USD
AYEEURSENIOR_NORE	AYE	EUR
AYEUSDSENIOR	AYE	USD
AYEUSDLOANNC_NORE	AYE	USD
AYEAUDSENIOR_MODRE	AYE	AUD
AYEJPYSENIOR_NORE	AYE	JPY
AYE_ENERGYSUPPUSDSENIOR_NORE	AYE_ENERGYSUPP	USD
AYTGH_VIII_A2EURASSETBACKED	AYTGH_VIII_A2	EUR
AYTPIEURSENIOR_MMR_L	AYTPI	EUR

SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_NORE	DERIV	7/23/2008 18:30	11.3328	11.3328	11.3328
SENIOR_NORE	DERIV	7/23/2008 18:30	11.3328	11.3328	11.3328
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_MODRE	CASH	7/23/2008 18:30	12	12	12
SENIOR	DERIV	7/23/2008 18:30	13.332	13.332	13.332
SENIOR	CASH	7/23/2008 18:30	13.332	13.332	13.332
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR	DERIV	5/23/2007 18:30	178	134	150
PREFERRED_MMR_L	DERIV	7/2/2008 18:30	185	185	190
LT2_MMR_L	DERIV	7/25/2008 13:30	70	92.31	92.85436893
LT2_MMR_L	DERIV	7/25/2008 13:30	70	92.31	92.85436893
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
SENIOR_MMR_L	DERIV	7/25/2008 13:30	37	42	47
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
PREFERRED_MMR_L	DERIV	4/27/2007 18:30	10	10	10
LOAN	DERIV	11/27/2007 18:30	700	700	700
LOAN	DERIV	11/27/2007 18:30	700	700	700
SENIOR_MODRE	DERIV	7/30/2008 18:30	1567.98135	1345.101685	1217.811552
SENIOR_MODRE	DERIV	7/30/2008 18:30	1574.522399	1352.479407	1227.375589
SENIOR	DERIV	7/30/2008 18:30	1698.536031	1452.725962	1315.372541
SENIOR_NORE	DERIV	7/30/2008 18:30	1512.776076	1302.711274	1183.885372
SENIOR	DERIV	6/24/2008 18:30	523.070378	515.577742	643.793388
SENIOR_NORE	DERIV	7/30/2008 18:30	1506.614096	1295.76857	1174.903391
SENIOR_MODRE	DERIV	7/30/2008 18:30	1566.920431	1344.187821	1216.81197
SENIOR_MODRE	DERIV	7/30/2008 18:30	1562.574113	1338.784673	1208.711135
SENIOR_MODRE	DERIV	7/30/2008 18:30	1893.845405	1554.762003	1353.73872
SENIOR_NORE	DERIV	6/24/2008 18:30	519.582008	513.222678	621.94583
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1567.98135	1345.101685	1217.811552
DIGITAL_NORE	DERIV	7/30/2008 18:30	1567.98135	1345.101685	1217.811552
SENIOR_MODRE	DERIV	7/30/2008 18:30	1583.441294	1362.462004	1240.83439
SENIOR_MODRE	DERIV	6/24/2008 18:30	520.65725	513.928922	628.078896
SENIOR	DERIV	5/12/2006 8:30	1	1	1
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1562.574113	1338.784673	1208.711135
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1563.24713	1340.175417	1211.511709
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1566.920431	1344.187821	1216.81197
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1583.441294	1362.462004	1240.83439
SENIOR	DERIV	7/30/2008 13:30	194.425	211.09	227.755
SENIOR	X_BID	3/6/2001	13	13	13
SENIOR	X_ASK	3/6/2001	27	27	27
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR_NORE	DERIV	7/30/2008 13:30	165.27	179.436	193.602
SENIOR	DERIV	7/30/2008 13:30	194.425	211.09	227.755
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR_NORE	DERIV	7/30/2008 13:30	165.27	179.436	193.602
SENIOR	CASH	7/2/2008 18:30	183.315	199.98	216.645
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR	DERIV	7/30/2008 13:30	194.425	211.09	227.755
SENIOR_NORE	DERIV	7/30/2008 13:30	165.27	179.436	193.602
CVA_SENIOR	DERIV	7/30/2008 13:30	175	190	205
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR	DERIV	7/30/2008 13:30	194.425	211.09	227.755
SENIOR_NORE	DERIV	7/30/2008 13:30	165.27	179.436	193.602
PREFERRED_MODRE	DERIV	7/30/2008 13:30	262.5	285	307.5
CVA_SENIOR	DERIV	7/30/2008 13:30	175	190	205
PREFERRED_MMR_L	DERIV	9/19/2006 18:30	5	5	10
PREFERRED_MODRE	DERIV	4/20/2007 18:30	2	2	5
SENIOR_MODRE	DERIV	6/20/2008 13:30	75	81.60361099	89.02369197
SENIOR_NORE	DERIV	10/24/2005 18:30	1	1	1
SENIOR_MODRE	DERIV	7/25/2008 13:30	74.2	74.2	79.5
SENIOR_NORE	DERIV	7/25/2008 13:30	70	70	75
SENIOR_NORE	DERIV	7/25/2008 13:30	70	70	75
LOAN_NORE	DERIV	7/23/2008 18:30	45	55	65
SENIOR_NORE	DERIV	7/25/2008 13:30	70	70	75
SENIOR	DERIV	7/25/2008 13:30	82.32	82.32	88.2
LOANNC_NORE	DERIV	10/5/2006 13:30	9	9	9
SENIOR_MODRE	DERIV	7/25/2008 13:30	74.2	74.2	79.5
SENIOR_NORE	DERIV	7/25/2008 13:30	70	70	75
SENIOR_NORE	DERIV	7/25/2008 13:30	70	70	75
ASSETBACKED	DERIV	12/3/2007 8:30	50	62	71
SENIOR_MMR_L	DERIV	6/4/2008 13:30	40	40	40

16	21	26	30	31.5	33	36	36
15.1104	19.8324	24.5544	28.332	29.7486	31.1652	33.9984	33.9984
15.1104	19.8324	24.5544	28.332	29.7486	31.1652	33.9984	33.9984
16	21	26	30	31.5	33	36	36
16	21	26	30	31.5	33	36	36
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
16	21	26	30	31.5	33	36	36
150	138	146	135	125.5	116	118	250
195	205	215	225	227.5	230	240	250
132.4008475	152.4180451	163.8931034	177.3802548	177.0136051	176.6469554	152.4748692	153.1900612
132.4008475	152.4180451	163.8931034	177.3802548	177.0136051	176.6469554	152.4748692	153.1900612
110	135	150	165	166.15	167.3	168.6	171.4
110	135	150	165	166.15	167.3	168.6	171.4
67	82	92	102	102.8	103.6	104.4	106.5
110	135	150	165	166.15	167.3	168.6	171.4
15	21	28	35	38.5	42	55	70
700	700	700	700	700	700	700	700
700	700	700	700	700	700	700	700
1285.617771	1263.171188	1259.313607	1234.758861	1202.367536	1169.97621	1115.604437	1028.571954
1300.99754	1281.263365	1279.483535	1255.725476	1223.068056	1190.410636	1134.632485	1043.45464
1404.21157	1388.361667	1392.545031	1370.969165	1337.477826	1303.986487	1247.018037	1148.573009
1250.524015	1229.452966	1225.351561	1201.073313	1169.218225	1137.363136	1082.959449	996.077859
819.193065	898.202062	928.368247	947.071177	940.656914	934.242651	921.793787	865.419762
1236.16312	1212.66296	1206.750432	1181.856313	1150.347147	1118.837981	1065.941297	983.101152
1284.340491	1261.969301	1258.197574	1233.743563	1201.287519	1168.831474	1113.735371	1023.151729
1266.260751	1234.393893	1220.659244	1188.016808	1149.916754	1111.8167	1044.496489	939.099445
1313.633099	1310.727077	1295.176586	1281.646735	1256.266991	1230.887247	1191.770806	1102.21029
769.521932	834.225369	857.260403	870.489918	863.091194	855.69247	840.657151	787.908932
1285.617771	1263.171188	1259.313607	1234.758861	1202.367536	1169.97621	1115.604437	1028.571954
1285.617771	1263.171188	1259.313607	1234.758861	1202.367536	1169.97621	1115.604437	1028.571954
1326.192401	1314.79772	1321.678654	1304.862657	1276.918216	1248.973775	1203.993893	1127.123325
781.700177	847.79161	870.314079	882.527845	873.5678255	864.607806	845.974753	786.164843
1	1	1	1	1	1	1	1
1266.260751	1234.393893	1220.659244	1188.016808	1149.916754	1111.8167	1044.496489	939.099445
1273.932901	1246.965883	1238.366179	1210.079147	1175.069725	1140.060303	1079.46735	980.844321
1284.340491	1261.969301	1258.197574	1233.743563	1201.287519	1168.831474	1113.735371	1023.151729
1326.192401	1314.79772	1321.678654	1304.862657	1276.918216	1248.973775	1203.993893	1127.123325
216.645	205.535	199.98	194.425	186.0925	177.76	172.205	172.205
20	25	34	31	39.5	48	56	63
34	39	48	59	60.5	62	70	77
195	185	180	175	167.5	160	155	155
184.158	174.714	169.992	165.27	158.187	151.104	146.382	146.382
216.645	205.535	199.98	194.425	186.0925	177.76	172.205	172.205
195	185	180	175	167.5	160	155	155
184.158	174.714	169.992	165.27	158.187	151.104	146.382	146.382
205.535	194.425	188.87	183.315	174.9825	166.65	161.095	161.095
195	185	180	175	167.5	160	155	155
195	185	180	175	167.5	160	155	155
216.645	205.535	199.98	194.425	186.0925	177.76	172.205	172.205
184.158	174.714	169.992	165.27	158.187	151.104	146.382	146.382
195	185	180	175	167.5	160	155	155
195	185	180	175	167.5	160	155	155
195	185	180	175	167.5	160	155	155
216.645	205.535	199.98	194.425	186.0925	177.76	172.205	172.205
184.158	174.714	169.992	165.27	158.187	151.104	146.382	146.382
292.5	277.5	270	262.5	251.25	240	232.5	232.5
195	185	180	175	167.5	160	155	155
15	23	35	35	38.5	42	55	60
11	20	25	32	34.5	37	45	45
98.36352787	108.1073767	117.9737273	125.8427862	128.5087383	131.1746904	140.5222831	150.429004
1	1	1	1	1	1	1	1
100.7	121.9	137.8	153.7	159	164.3	180.2	180.2
95	115	130	145	150	155	170	170
95	115	130	145	150	155	170	170
75	95	105	120	125	130	140	140
95	115	130	145	150	155	170	170
111.72	135.24	152.88	170.52	176.4	182.28	199.92	199.92
26	40	53	75	81.5	88	106	106
100.7	121.9	137.8	153.7	159	164.3	180.2	180.2
95	115	130	145	150	155	170	170
95	115	130	145	150	155	170	170
71	71	71	71	71	71	71	71
40	40	40	40	40	40	40	40

36
33.9984
33.9984
36
36
39.996
39.996
36
250
255
159.8030464
159.8030464
174.1
174.1
108.6
174.1
85
700
700
1010.209799
1023.140768
1126.266629
976.869253
853.557901
965.746563
1002.912463
913.328965
1082.331969
776.17537
1010.209799
1010.209799
1112.848776
771.613414
1
913.328965
956.787319
1002.912463
1112.848776
172.205
63
77
155
146.382
172.205
155
146.382
161.095
155
155
172.205
146.382
155
155
155
172.205
146.382
232.5
155
60
45
160.1330565
1
180.2
170
170
140
170
199.92
106
180.2
170
170
71
40

AZ_MUNIUSDSENIOR_MODRE	AZ_MUNI	USD
AZOUSDSENIOR	AZO	USD
AZOEURSENIOR	AZO	EUR
AZOUSDSENIOR_MODRE	AZO	USD
AZOEURSENIOR_MODRE	AZO	EUR
AZOUSDSENIOR_NORE	AZO	USD
AZOEURSENIOR_NORE	AZO	EUR
AZOAUDSENIOR_MODRE	AZO	AUD
AZOAUDSENIOR	AZO	AUD
AZOHKDSENIOR_MODRE	AZO	HKD
AZOHKDSENIOR_NORE	AZO	HKD
AZOJPYSENIOR_MODRE	AZO	JPY
AZOILSSENIOR_MODRE	AZO	ILS
AZOJPYSENIOR_NORE	AZO	JPY
AZRUSDSUBORDINATE_NORE	AZR	USD
AZR_SUBUSDSUBORDINATE_NORE	AZR_SUB	USD
BAUSDSENIOR	BA	USD
BAUSDSENIOR_MODRE	BA	USD
BAEURSENIOR	BA	EUR
BAEURSENIOR_MODRE	BA	EUR
BAUSDSENIOR_NORE	BA	USD
BAEURSENIOR_NORE	BA	EUR
BAAUDSENIOR_MODRE	BA	AUD
BAJPYSENIOR	BA	JPY
BAAUDSENIOR	BA	AUD
BAJPYSENIOR_MODRE	BA	JPY
BATWDSENIOR	BA	TWD
BASGDSENIOR_MODRE	BA	SGD
BAHKDSENIOR_MODRE	BA	HKD
BASGDSENIOR	BA	SGD
BA_CAPUSDSENIOR	BA_CAP	USD
BA_CAPEURSENIOR	BA_CAP	EUR
BA_CAPEURSENIOR_MODRE	BA_CAP	EUR
BA_CAPUSDSENIOR_MODRE	BA_CAP	USD
BA_CAPUSDSENIOR_NORE	BA_CAP	USD
BA_CAPEURSENIOR_NORE	BA_CAP	EUR
BA_CAPJPYSENIOR_MODRE	BA_CAP	JPY
BA_CAPHKDSENIOR_MODRE	BA_CAP	HKD
BA_CAPAUDSENIOR_MODRE	BA_CAP	AUD
BA_CAPAUDSENIOR	BA_CAP	AUD
BA_CAPHKDSENIOR_NORE	BA_CAP	HKD
BA_CAPJPYSENIOR_NORE	BA_CAP	JPY
BAAEURLOAN2ND_MMR	BAA	EUR
BAAEURLOAN_MMR	BAA	EUR
BABUSDLT2_MMR_L	BAB	USD
BABHKDSENIOR_MMR_L	BAB	HKD
BABSNUSDASSETBACKED	BABSN	USD
BABSN_061_D_VUSDASSETBACKED	BABSN_061_D_V	USD
BABSN_2007_1A_CUSDASSETBACKED	BABSN_2007_1A_C	USD
BABSN07_1A_CUSDASSETBACKED	BABSN07_1A_C	USD
BACUSDSENIOR	BAC	USD
BACUSDSENIOR_MODRE	BAC	USD
BACUSDSENIOR_NORE	BAC	USD
BACEURSENIOR	BAC	EUR
BACEURSENIOR_MODRE	BAC	EUR
BACEURSENIOR_NORE	BAC	EUR
BACEURSUBORDINATE	BAC	EUR
BACAUDSENIOR_MODRE	BAC	AUD
BACUSDSENIOR_MODRE	BAC	USD
BACUSDDIGITAL	BAC	USD
BACEURSUBORDINATE_MODRE	BAC	EUR
BACUSDSUBORDINATE_MODRE	BAC	USD
BACUSDSUBORDINATE	BAC	USD
BACUSDDIGITAL_MODRE	BAC	USD
BACUSDDIGITAL_NORE	BAC	USD
BACHKDSUBORDINATE	BAC	HKD
BACUSDPREFERRED_MODRE	BAC	USD
BACHKDSUBORDINATE_MODRE	BAC	HKD
BACJPYSENIOR_MODRE	BAC	JPY
BACHKDSENIOR_MODRE	BAC	HKD
BACTWDSENIOR	BAC	TWD
BACHKDSENIOR_NORE	BAC	HKD
BACSGDSUBORDINATE_MODRE	BAC	SGD
BACSGDSUBORDINATE	BAC	SGD

SENIOR_MODRE	DERIV	7/22/2008 18:30	16	16	16
SENIOR	DERIV	7/29/2008 18:30	49.995	49.995	49.995
SENIOR	DERIV	7/29/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	45	45
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	42.498	42.498
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	42.498	42.498
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	45	45
SENIOR	DERIV	7/29/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	42.498	42.498
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	45	45
SENIOR_MODRE	DERIV	7/8/2008 18:30	53	53	53
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	42.498	42.498
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	15	18	18
SUBORDINATE_NORE	DERIV	5/14/2007 13:30	20	20	20
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	23.61
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	23.61
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR	DERIV	7/30/2008 18:30	31.108	31.108	31.108
SENIOR	DERIV	7/30/2008 18:30	31.108	31.108	31.108
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	28
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	26.4432	26.4432
SENIOR_NORE	DERIV	7/30/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	28
SENIOR	DERIV	7/30/2008 18:30	31.108	31.108	31.108
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	26.4432	26.4432
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	26.4432	26.4432
LOAN2ND_MMR	DERIV	7/25/2008 13:30	840	840	840
LOAN_MMR	DERIV	5/30/2008 13:30	500	500	500
LT2_MMR_L	DERIV	1/28/2008 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/29/2008 13:30	95	95	145
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	7/30/2008 13:30	52.217	57.772	63.327
SENIOR_MODRE	DERIV	7/30/2008 13:30	47	52	57
SENIOR_NORE	DERIV	7/30/2008 13:30	44.3868	49.1088	53.8308
SENIOR	DERIV	7/30/2008 13:30	52.217	57.772	63.327
SENIOR_MODRE	DERIV	7/30/2008 13:30	47	52	57
SENIOR_NORE	DERIV	7/30/2008 13:30	44.3868	49.1088	53.8308
SUBORDINATE	DERIV	7/30/2008 13:30	79.92	85.47	91.02
SENIOR_MODRE	DERIV	7/30/2008 13:30	47	52	57
SENIOR_MODRE	CASH	7/30/2008 13:30	47	52	57
DIGITAL	DERIV	7/30/2008 13:30	47	52	57
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	72	77	82
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	72	77	82
SUBORDINATE	DERIV	7/30/2008 13:30	79.92	85.47	91.02
DIGITAL_MODRE	DERIV	7/30/2008 13:30	47	52	57
DIGITAL_NORE	DERIV	7/30/2008 13:30	44.3868	49.1088	53.8308
SUBORDINATE	DERIV	7/30/2008 13:30	79.92	85.47	91.02
PREFERRED_MODRE	DERIV	7/30/2008 18:30	149	149	154
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	72	77	82
SENIOR_MODRE	DERIV	7/30/2008 13:30	47	52	57
SENIOR_MODRE	DERIV	7/30/2008 13:30	47	52	57
SENIOR	DERIV	7/30/2008 13:30	52.217	57.772	63.327
SENIOR_NORE	DERIV	7/30/2008 13:30	44.3868	49.1088	53.8308
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	72	77	82
SUBORDINATE	DERIV	7/30/2008 13:30	79.92	85.47	91.02

16	16	16	16	16	16	24	24
61.105	78.881	92.213	105.545	108.3225	111.1	116.655	105.545
61.105	78.881	92.213	105.545	108.3225	111.1	116.655	105.545
55	71	83	95	97.5	100	105	95
55	71	83	95	97.5	100	105	95
51.942	67.0524	78.3852	89.718	92.079	94.44	99.162	89.718
51.942	67.0524	78.3852	89.718	92.079	94.44	99.162	89.718
55	71	83	95	97.5	100	105	95
61.105	78.881	92.213	105.545	108.3225	111.1	116.655	105.545
55	71	83	95	97.5	100	105	95
51.942	67.0524	78.3852	89.718	92.079	94.44	99.162	89.718
55	71	83	95	97.5	100	105	95
63	79	91	103	105.5	108	113	103
51.942	67.0524	78.3852	89.718	92.079	94.44	99.162	89.718
32	45	55	65	70	75	80	80
35	48	60	72	82	92	117	122
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
36	43	51	58	60	62	66	66
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
36	43	51	58	60	62	66	66
33.9984	40.6092	48.1644	54.7752	56.664	58.5528	62.3304	62.3304
33.9984	40.6092	48.1644	54.7752	56.664	58.5528	62.3304	62.3304
36	43	51	58	60	62	66	66
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
36	43	51	58	60	62	66	66
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
36	43	51	58	60	62	66	66
36	43	51	58	60	62	66	66
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
42.218	53.328	62.216	69.993	72.215	74.437	78.881	78.881
42.218	53.328	62.216	69.993	72.215	74.437	78.881	78.881
38	48	56	63	65	67	71	71
38	48	56	63	65	67	71	71
35.8872	45.3312	52.8864	59.4972	61.386	63.2748	67.0524	67.0524
38	48	56	63	65	67	71	71
38	48	56	63	65	67	71	71
38	48	56	63	65	67	71	71
38	48	56	63	65	67	71	71
42.218	53.328	62.216	69.993	72.215	74.437	78.881	78.881
35.8872	45.3312	52.8864	59.4972	61.386	63.2748	67.0524	67.0524
35.8872	45.3312	52.8864	59.4972	61.386	63.2748	67.0524	67.0524
840	840	840	840	840	840	840	840
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
205	255	315	340	342.5	345	350	350
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
700	700	700	700	700	700	700	700
750	750	750	750	750	750	750	750
79.992	96.657	107.767	118.877	118.877	118.877	118.877	118.877
72	87	97	107	107	107	107	107
67.9968	82.1628	91.6068	101.0508	101.0508	101.0508	101.0508	101.0508
79.992	96.657	107.767	118.877	118.877	118.877	118.877	118.877
72	87	97	107	107	107	107	107
67.9968	82.1628	91.6068	101.0508	101.0508	101.0508	101.0508	101.0508
113.22	135.42	149.85	163.17	159.84	156.51	154.29	154.29
72	87	97	107	107	107	107	107
72	87	97	107	107	107	107	107
72	87	97	107	107	107	107	107
102	122	135	147	144	141	139	139
102	122	135	147	144	141	139	139
113.22	135.42	149.85	163.17	159.84	156.51	154.29	154.29
72	87	97	107	107	107	107	107
67.9968	82.1628	91.6068	101.0508	101.0508	101.0508	101.0508	101.0508
113.22	135.42	149.85	163.17	159.84	156.51	154.29	154.29
159	164	169	177	177	177	177	177
102	122	135	147	144	141	139	139
72	87	97	107	107	107	107	107
72	87	97	107	107	107	107	107
79.992	96.657	107.767	118.877	118.877	118.877	118.877	118.877
67.9968	82.1628	91.6068	101.0508	101.0508	101.0508	101.0508	101.0508
102	122	135	147	144	141	139	139
113.22	135.42	149.85	163.17	159.84	156.51	154.29	154.29

24
151.096
151.096
136
136
128.4384
128.4384
136
151.096
136
128.4384
136
144
128.4384
80
122
73.326
66
73.326
66
62.3304
62.3304
66
73.326
73.326
66
73.326
66
66
73.326
78.881
78.881
71
71
67.0524
71
71
71
71
78.881
67.0524
67.0524
840
500
1
350
750
750
700
750
118.877
107
101.0508
118.877
107
101.0508
154.29
107
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107
139
139
154.29
107
101.0508
154.29
177
139
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107
118.877
101.0508
139
154.29

BACAUDSUBORDINATE_MODRE	BAC	AUD
BACAUDSUBORDINATE	BAC	AUD
BACJPYSUBORDINATE_MODRE	BAC	JPY
BACEURSENIOR_MMR_L	BAC	EUR
BAC_PUSDPREFERRED_MODRE	BAC_P	USD
BACM_04_3_KUSDSENIOR	BACM_04_3_K	USD
BACM_05_6_LUSDSENIOR	BACM_05_6_L	USD
BACM_061_JUSDSENIOR	BACM_061_J	USD
BACM_061_LUSDSENIOR	BACM_061_L	USD
BACM04_3_HUSDSENIOR	BACM04_3_H	USD
BACM04_3_KUSDSENIOR	BACM04_3_K	USD
BACM04_6_A5USDSENIOR	BACM04_6_A5	USD
BACM05_2_KUSDSENIOR	BACM05_2_K	USD
BACM05_5_GUSDSENIOR	BACM05_5_G	USD
BACM05_5_HUSDSENIOR	BACM05_5_H	USD
BACM05_6_JUSDSENIOR	BACM05_6_J	USD
BACM05_6_KUSDSENIOR	BACM05_6_K	USD
BACM06_1_JUSDSENIOR	BACM06_1_J	USD
BACM06_2_AJUSDSENIOR	BACM06_2_AJ	USD
BACM06_3_AJUSDSENIOR	BACM06_3_AJ	USD
BACM06_4_AJUSDSENIOR	BACM06_4_AJ	USD
BACM06_5_AJUSDSENIOR	BACM06_5_AJ	USD
BACM06_5_GUSDSENIOR	BACM06_5_G	USD
BACM06_5_HUSDSENIOR	BACM06_5_H	USD
BACM06_6_AJUSDSENIOR	BACM06_6_AJ	USD
BACRUSDPREFERRED_MODRE	BACR	USD
BACRUSDUPT2	BACR	USD
BACRUSDPREFERRED_MMR_L	BACR	USD
BACR_PUSDPREFERRED_MODRE	BACR_P	USD
BACR_PUSDPREFERRED_MMR_L	BACR_P	USD
BAINCAPUSDCVA_SENIOR	BAINCAP	USD
BAKTANUSDLOAN_NORE	BAKTAN	USD
BALDW_06_4A_1USDSENIOR	BALDW_06_4A_1	USD
BALDW06_3A_1USDSENIOR	BALDW06_3A_1	USD
BALDW06_4A_1USDSENIOR	BALDW06_4A_1	USD
BALLYUSDASSETBACKED	BALLY	USD
BALLY_2006_1_DUSDASSETBACKED	BALLY_2006_1_D	USD
BALTA04_12_1B2USDSENIOR	BALTA04_12_1B2	USD
BAMEURSENIOR_MODRE	BAM	EUR
BAMUSDSENIOR_MODRE	BAM	USD
BAMAUDSENIOR_MODRE	BAM	AUD
BANCO_BBAUSDSENIOR	BANCO_BBA	USD
BANCO_BBAEURSENIOR	BANCO_BBA	EUR
BANCO_ITAUEURSENIOR	BANCO_ITAU	EUR
BANCO_SAFRAUSDSENIOR	BANCO_SAFRA	USD
BANITLUSDSENIOR_MMR_L	BANITL	USD
BANITLJPYSENIOR_MODRE	BANITL	JPY
BANITLJPYSENIOR_MMR_L	BANITL	JPY
BANSABEURLT2_MMR_L	BANSAB	EUR
BANSAFUSDSENIOR	BANSAF	USD
BARM_06_1A_A2USDSENIOR	BARM_06_1A_A2	USD
BASELLUSDSENIOR	BASELL	USD
BASGREURSENIOR_MMR_L	BASGR	EUR
BASKET 7USDSENIOR	BASKET 7	USD
BASKET1USDSENIOR	BASKET1	USD
BASKET2USDSENIOR	BASKET2	USD
BASKET3USDSENIOR	BASKET3	USD
BASKET4USDSENIOR	BASKET4	USD
BASKET5USDSENIOR	BASKET5	USD
BASKET6USDSENIOR	BASKET6	USD
BASKET7USDSENIOR	BASKET7	USD
BASKET8USDSENIOR	BASKET8	USD
BASKET9USDSENIOR	BASKET9	USD
BASKMUSDSENIOR	BASKM	USD
BAWAGUSDSENIOR_MODRE	BAWAG	USD
BAXUSDSENIOR	BAX	USD
BAXUSDSENIOR_MODRE	BAX	USD
BAXEURSENIOR_MODRE	BAX	EUR
BAXEURSENIOR_NORE	BAX	EUR
BAXEURSENIOR	BAX	EUR
BAXUSDSENIOR_NORE	BAX	USD
BAXAUDSENIOR_MODRE	BAX	AUD
BAXAUDSENIOR	BAX	AUD
BAXJPYSENIOR_MODRE	BAX	JPY

SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	69.75	74.76811594	79.78378378
SUBORDINATE	DERIV	7/30/2008 13:30	79.92	85.47	91.02
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	72	77	82
SENIOR_MMR_L	DERIV	7/23/2008 13:30	100	100	100
PREFERRED_MODRE	DERIV	4/20/2007 18:30	2	2	5
SENIOR	DERIV	7/6/2006 8:30	1	1	1
SENIOR	DERIV	6/29/2006 8:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2006 18:30	160	160	160
SENIOR	DERIV	2/23/2006 13:30	260	260	260
SENIOR	DERIV	5/16/2006 18:30	1	1	1
SENIOR	DERIV	3/8/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2006 18:30	145	145	145
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	6/15/2007 18:30	1	1	1
SENIOR	DERIV	3/20/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 18:30	1	1	1
PREFERRED_MODRE	DERIV	7/30/2008 18:30	218	218	223
UPT2	CASH	1/18/2006 8:30	1	2	4
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	218	218	223
PREFERRED_MODRE	DERIV	4/2/2007 18:30	5	5	5
PREFERRED_MMR_L	DERIV	4/2/2007 18:30	5	5	5
CVA_SENIOR	DERIV	6/30/2008 18:30	2101.2	2101.2	2101.2
LOAN_NORE	DERIV	7/23/2008 18:30	180	180	210
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	7/13/2006 18:30	1	1	1
SENIOR	DERIV	7/13/2006 18:30	1	1	1
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR	DERIV	1/11/2006 18:30	220	220	220
SENIOR_MODRE	DERIV	7/24/2008 13:30	114	115	115
SENIOR_MODRE	DERIV	7/24/2008 13:30	114	115	115
SENIOR_MODRE	DERIV	7/24/2008 13:30	114	115	115
SENIOR	DERIV	7/10/2000	100	100	100
SENIOR	DERIV	5/17/2001	0	0	0
SENIOR	DERIV	10/2/2000	0	0	0
SENIOR	DERIV	7/10/2000	100	100	100
SENIOR_MMR_L	DERIV	7/30/2008 8:30	455	455	455
SENIOR_MODRE	DERIV	10/16/2007 13:30	195	195	195
SENIOR_MMR_L	DERIV	7/30/2008 8:30	455	455	455
LT2_MMR_L	DERIV	3/13/2008 13:30	350	350	350
SENIOR	DERIV	8/14/2002 18:30	0	0	0
SENIOR	DERIV	6/28/2007 18:30	1	1	1
SENIOR	DERIV	12/16/2001 18:30	24	24	24
SENIOR_MMR_L	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/11/1999	28	28	28
SENIOR	DERIV	9/3/1999	100.1	93.1	93.1
SENIOR	DERIV	5/21/1999	72.75	72.75	72.75
SENIOR	DERIV	8/10/1999	73.2	73.2	73.2
SENIOR	DERIV	5/21/1999	1284.25	1270.5	1138.5
SENIOR	DERIV	5/21/1999	220	220	222.75
SENIOR	DERIV	5/21/1999	1792	1600	1408
SENIOR	DERIV	5/21/1999	28	28	28
SENIOR	DERIV	5/21/1999	12	12	12
SENIOR	DERIV	5/25/1999	20	22	25
SENIOR	DERIV	3/29/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR	DERIV	7/18/2008 13:30	4.444	5.555	7.777
SENIOR_MODRE	DERIV	7/18/2008 13:30	4	5	7
SENIOR_MODRE	DERIV	7/18/2008 13:30	4	5	7
SENIOR_NORE	DERIV	7/18/2008 13:30	3.7776	4.722	6.6108
SENIOR	DERIV	7/18/2008 13:30	4.444	5.555	7.777
SENIOR_NORE	DERIV	7/18/2008 13:30	3.7776	4.722	6.6108
SENIOR_MODRE	DERIV	7/18/2008 13:30	4	5	7
SENIOR	DERIV	7/18/2008 13:30	4.444	5.555	7.777
SENIOR_MODRE	DERIV	7/18/2008 13:30	4	5	7

98.74468085	120.9298246	133.9370079	142.7697842	140.2946666	137.8195489	135.8167939	135.8167939
113.22	135.42	149.85	163.17	159.84	156.51	154.29	154.29
102	122	135	147	144	141	139	139
100	100	100	100	100	100	100	100
10	17	21	26	28.5	31	39	39
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
160	160	160	160	160	160	160	160
260	260	260	260	260	260	260	260
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
145	145	145	145	145	145	145	145
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
229	236	243	250	252.5	255	265	275
4	5	5	5	5	5	5	6
229	236	243	250	252.5	255	265	275
10	15	20	25	27.5	30	42	52
10	15	20	25	27.5	30	42	52
2152.8	2194.8	2239.2	2280	2294.4	2308.8	2332.8	2332.8
230	240	260	280	290	300	320	320
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
400	400	400	400		400	400	400
700	700	700	700	700	700	700	700
220	220	220	220	220	220	220	220
135	175	185	200	203.5	207	222	222
135	175	185	200	203.5	207	222	222
135	175	185	200	203.5	207	222	222
100	100	100	100		100	100	100
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
100	100	100	100	100	100	100	100
440	420	400	380	366	352	330	330
175	175	175	175	175	175	175	175
440	420	400	380	366	352	330	330
350	350	350	350	350	350	350	350
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
24	24	24	24	24	24	24	24
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
28	38.5	49	57.4	61.95	66.5	75.6	77
102.2	110.6	121.1	131.6	142.1	152.6	166.6	166.6
84.75	92.25	102.75	112.5	119.25	126	138	142.5
82.80001	94.8	113.4	127.8	140.7	153.6	175.2	178.8
1012	885.5	896.5	907.5	910.25	913	918.5	924
222.75	231	242	253	258.5	264	266.75	266.75
1216	1024	1032	1040	1044	1048	1056	1064
28	38.5	49	57.4	61.95	66.5	75.6	77
12	12	27	35.4	42.3	49.2	50.4	52.2
28	31	35	38	40	42	44	47
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
13.332	18.887	22.22	25.553	27.2195	28.886	33.33	33.33
12	17	20	23	24.5	26	30	30
12	17	20	23	24.5	26	30	30
11.3328	16.0548	18.888	21.7212	23.1378	24.5544	28.332	28.332
13.332	18.887	22.22	25.553	27.2195	28.886	33.33	33.33
11.3328	16.0548	18.888	21.7212	23.1378	24.5544	28.332	28.332
12	17	20	23	24.5	26	30	30
13.332	18.887	22.22	25.553		28.886	33.33	33.33
12	17	20	23		26	30	30

139
154.29
139
100
39
1
1
1
1
160
260
1
1
1
145
1
1
1
1
1
1
1
1
1
1
285
7
285
52
52
2332.8
320
1
1
1
400
700
220
222
222
222
100
0
0
100
330
175
330
350
0
1
24
0.999999975
77
166.6
150
184.8
929.5
266.75
1072
77
52.2
47
1
1
33.33
30
30
28.332
33.33
28.332
30
33.33
30

BAXHKDSENIOR_MODRE	BAX	HKD
BAXTWDSENIOR	BAX	TWD
BAXHKDSENIOR_NORE	BAX	HKD
BAXJPYSENIOR_NORE	BAX	JPY
BAYF_06_1A_3USDSENIOR	BAYF_06_1A_3	USD
BAYF_06_1A_4USDSENIOR	BAYF_06_1A_4	USD
BBAUSDSENIOR	BBA	USD
BBAEURSENIOR	BBA	EUR
BBIUSDLOAN_NORE	BBI	USD
BBKEURSENIOR	BBK	EUR
BBVASMUSDPREFERRED_MODRE	BBVASM	USD
BBVASMUSDPREFERRED_MMR_L	BBVASM	USD
BBVSMJPYLT2_MMR_L	BBVSM	JPY
BBVSMJPYSENIOR_MMR_L	BBVSM	JPY
BBVSMEURSUBORDINATE_MMR_L	BBVSM	EUR
BBYEURSENIOR	BBY	EUR
BBYEURSENIOR_MODRE	BBY	EUR
BBYUSDSENIOR	BBY	USD
BBYUSDSENIOR_NORE	BBY	USD
BBYUSDSENIOR_MODRE	BBY	USD
BBYEURSENIOR_NORE	BBY	EUR
BBYUSDSUBORDINATE_NORE	BBY	USD
BBYAUDSENIOR_MODRE	BBY	AUD
BBYEURSUBORDINATE_NORE	BBY	EUR
BBYJPYSENIOR_MODRE	BBY	JPY
BBYUSDSUBORDINATE_MODRE	BBY	USD
BBYJPYSUBORDINATE_NORE	BBY	JPY
BCUSDSENIOR	BC	USD
BCUSDSENIOR_NORE	BC	USD
BCUSDSENIOR_MODRE	BC	USD
BCEURSENIOR	BC	EUR
BCEURSENIOR_NORE	BC	EUR
BCEURSENIOR_MODRE	BC	EUR
BCUSDSENIOR	BC	USD
BCSGDSENIOR_MODRE	BC	SGD
BCHKDSENIOR_MODRE	BC	HKD
BCJPYSENIOR_MODRE	BC	JPY
BCAUDSENIOR_MODRE	BC	AUD
BCCUSDSENIOR	BCC	USD
BCCEURSENIOR	BCC	EUR
BCCEURSENIOR_MODRE	BCC	EUR
BCCUSDSENIOR_MODRE	BCC	USD
BCCUSDSENIOR_NORE	BCC	USD
BCCEURSENIOR_NORE	BCC	EUR
BCCRDUSDBOND	BCCRD	USD
BCEUSDSENIOR	BCE	USD
BCEEURSENIOR_MODRE	BCE	EUR
BCEEURSENIOR_NORE	BCE	EUR
BCEEURSENIOR	BCE	EUR
BCEUSDSENIOR_MODRE	BCE	USD
BCEUSDSENIOR_NORE	BCE	USD
BCEAUDSENIOR_MODRE	BCE	AUD
BCEJPYSENIOR_MODRE	BCE	JPY
BCESGDSENIOR_MODRE	BCE	SGD
BCE_BELUSDSENIOR_MODRE	BCE_BEL	USD
BCFUSDLOAN_NORE	BCF	USD
BCFUSDSENIOR_NORE	BCF	USD
BCFACTUSDSENIOR_NORE	BCFACT	USD
BCFACTUSDLOAN_NORE	BCFACT	USD
BCI1USDSENIOR	BCI1	USD
BCOPANBRLSENIOR_MODRE	BCOPAN	BRL
BCPLUEURSENIOR_MMR_L	BCPLU	EUR
BCPLUUSDSENIOR_NORE	BCPLU	USD
BCPLUEURSUBORDINATE_NORE	BCPLU	EUR
BCPNHKDLT2_MMR_L	BCPN	HKD
BCPNJPYLT2_MMR_L	BCPN	JPY
BDKUSDSENIOR	BDK	USD
BDKUSDSENIOR_NORE	BDK	USD
BDKUSDSENIOR_MODRE	BDK	USD
BDKEURSENIOR_MODRE	BDK	EUR
BDKEURSENIOR_NORE	BDK	EUR
BDKEURSENIOR	BDK	EUR
BDKUSDCVA_SENIOR	BDK	USD
BDKAUDSENIOR_MODRE	BDK	AUD

SENIOR_MODRE	DERIV	7/18/2008 13:30	4	5	7
SENIOR	DERIV	7/18/2008 13:30	4.444	5.555	7.777
SENIOR_NORE	DERIV	7/18/2008 13:30	3.77776	4.7222	6.61108
SENIOR_NORE	DERIV	7/18/2008 13:30	3.7776	4.722	6.6108
SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/3/2006 8:30	1	1	1
SENIOR	DERIV	7/25/2002 8:30	0	0	0
SENIOR	DERIV	8/14/2002 18:30	0	0	0
LOAN_NORE	DERIV	7/17/2008 18:30	644	648.5622507	677.4641305
SENIOR	DERIV	7/22/2008 18:30	145	145	150
PREFERRED_MODRE	DERIV	7/30/2008 18:30	155	160	165
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	155	160	165
LT2_MMR_L	DERIV	7/29/2008 13:30	45	45	60
SENIOR_MMR_L	DERIV	7/30/2008 13:30	35	35	37
SUBORDINATE_MMR_L	DERIV	2/14/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/22/2008 18:30	129.987	131.098	131.098
SENIOR_MODRE	DERIV	7/22/2008 18:30	117	118	118
SENIOR	DERIV	7/22/2008 18:30	129.987	131.098	131.098
SENIOR_NORE	DERIV	7/22/2008 18:30	110.4948	111.4392	111.4392
SENIOR_MODRE	DERIV	7/22/2008 18:30	117	118	118
SENIOR_NORE	DERIV	7/22/2008 18:30	110.4948	111.4392	111.4392
SUBORDINATE_NORE	DERIV	7/22/2008 18:30	152.1	153.4	153.4
SENIOR_MODRE	DERIV	7/22/2008 18:30	117	118	118
SUBORDINATE_NORE	DERIV	7/22/2008 18:30	141.9902913	141.8269231	141.8269231
SENIOR_MODRE	DERIV	7/22/2008 18:30	117	118	118
SUBORDINATE_MODRE	DERIV	7/22/2008 18:30	117	118	118
SUBORDINATE_NORE	DERIV	7/22/2008 18:30	152.1	153.4	153.4
SENIOR	DERIV	7/29/2008 18:30	329.967	329.967	342.188
SENIOR_NORE	DERIV	7/29/2008 18:30	280.4868	280.4868	290.8752
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR	DERIV	7/29/2008 18:30	329.967	329.967	342.188
SENIOR_NORE	DERIV	7/29/2008 18:30	280.4868	280.4868	290.8752
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR	CASH	7/29/2008 18:30	329.967	329.967	342.188
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR	DERIV	7/23/2008 13:30	52.217	58.883	68.882
SENIOR	DERIV	6/24/2008 18:30	52.217	58.883	68.882
SENIOR_MODRE	DERIV	7/23/2008 13:30	47	53	62
SENIOR_MODRE	DERIV	7/23/2008 13:30	47	53	62
SENIOR_NORE	DERIV	6/24/2008 18:30	44.368	50.032	58.528
SENIOR_NORE	DERIV	7/23/2008 13:30	44.368	50.032	58.528
BOND	DERIV	7/30/2008 13:30	372	418.5	465
SENIOR	DERIV	7/24/2008 18:30	127.765	133.32	161.095
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
SENIOR_NORE	DERIV	7/24/2008 18:30	108.606	113.328	136.938
SENIOR	DERIV	7/24/2008 18:30	127.765	133.32	161.095
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
SENIOR_NORE	DERIV	7/24/2008 18:30	108.606	113.328	136.938
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
LOAN_NORE	DERIV	12/14/2007 13:30	258.0555556	295.6388889	337.7777778
SENIOR_NORE	DERIV	12/14/2007 13:30	500	600	700
SENIOR_NORE	DERIV	7/30/2008 18:30	1963.631262	1483.875899	1426.242258
LOAN_NORE	DERIV	7/30/2008 18:30	428.8541408	482.4609084	536.0676761
SENIOR	DERIV	12/26/2000	83	83	83
SENIOR_MODRE	DERIV	9/25/2007 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/23/2008 13:30	69	71.63665323	75.81526994
SENIOR_NORE	DERIV	7/23/2008 13:30	69	71.63665323	75.81526994
SUBORDINATE_NORE	DERIV	7/7/2008 13:30	4	4	8
LT2_MMR_L	DERIV	7/29/2008 13:30	75	75	80
LT2_MMR_L	DERIV	7/29/2008 13:30	75	75	80
SENIOR	DERIV	7/30/2008 13:30	99.99	99.99	99.99
SENIOR_NORE	DERIV	7/30/2008 13:30	84.996	84.996	84.996
SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90
SENIOR_NORE	DERIV	7/30/2008 13:30	84.996	84.996	84.996
SENIOR	DERIV	7/30/2008 13:30	99.99	99.99	99.99
CVA_SENIOR	DERIV	7/30/2008 13:30	180	180	180
SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90

12	17	20	23	24.5	26	30	30
13.332	18.887	22.22	25.553	27.2195	28.886	33.33	33.33
11.33328	16.05548	18.8888	21.72212	23.13878	24.55544	28.3332	28.3332
11.3328	16.0548	18.888	21.7212	23.1378	24.5544	28.332	28.332
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
731.1093912	776.9216681	832.6853975	876.2728034	880.9810439	885.6892843	903.9999171	903.9999992
155	160	170	195	200	205	215	225
170	180	190	200	200	200	200	200
170	180	190	200	200	200	200	200
80	100	115	130	130.5	131	133	127
47	57	65	72	72	72	72	81.9
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
148.874	148.874	171.094	194.425	196.647	198.869	198.869	209.979
134	134	154	175	177	179	179	189
148.874	148.874	171.094	194.425	196.647	198.869	198.869	209.979
126.5496	126.5496	145.4376	165.27	167.1588	169.0476	169.0476	178.4916
134	134	154	175	177	179	179	189
126.5496	126.5496	145.4376	165.27	167.1588	169.0476	169.0476	178.4916
174.2	174.2	200.2	227.5	230.1	232.7	232.7	245.7
134	134	154	175	177	179	179	189
150.75	157.45	169.4	175	184.7566667	194.5133333	205.2533333	197.64
134	134	154	175	177	179	179	189
132.7927928	126.7567568	146.9465649	167.8082192	169.8241096	171.84	171.84	165.0903614
174.2	174.2	200.2	227.5	230.1	232.7	232.7	245.7
367.741	391.072	409.959	422.18	414.9585	407.737	403.293	403.293
312.5964	332.4288	348.4836	358.872	352.7334	346.5948	342.8172	342.8172
331	352	369	380	373.5	367	363	363
367.741	391.072	409.959	422.18	414.9585	407.737	403.293	403.293
312.5964	332.4288	348.4836	358.872	352.7334	346.5948	342.8172	342.8172
331	352	369	380	373.5	367	363	363
367.741	391.072	409.959	422.18	414.9585	407.737	403.293	403.293
331	352	369	380	373.5	367	363	363
331	352	369	380	373.5	367	363	363
331	352	369	380	373.5	367	363	363
331	352	369	380	373.5	367	363	363
91.102	107.767	136.653	165.539	174.427	183.315	198.869	198.869
91.102	107.767	136.653	165.539	174.427	183.315	198.869	198.869
82	97	123	149	157	165	179	179
82	97	123	149	157	165	179	179
77.408	91.568	116.112	140.656	148.208	155.76	168.976	168.976
77.408	91.568	116.112	140.656	148.208	155.76	168.976	168.976
492.3	509.5	523.5	537.5	543.725	549.95	562.4	577.34
238.865	311.08	344.41	377.74	377.74	377.74	377.74	377.74
215	280	310	340	340	340	340	340
203.046	264.432	292.764	321.096	321.096	321.096	321.096	321.096
238.865	311.08	344.41	377.74	377.74	377.74	377.74	377.74
215	280	310	340	340	340	340	340
203.046	264.432	292.764	321.096	321.096	321.096	321.096	321.096
215	280	310	340	340	340	340	340
215	280	310	340	340	340	340	340
215	280	310	340	340	340	340	340
215	280	310	340	340	340	340	340
400.4166667	451.6666667	485.8333333	520	535.375	550.75	566.6944444	566.6944444
850	970	1060	1119.5975	1129.79875	1140	1140	1140
1423.722647	1396.214292	1422.617193	1440.683454	1402.471344	1364.259233	1296.355597	1196.293921
632.5598577	707.6093324	750.4947465	804.1015141	814.8228676	825.5442211	836.2655746	836.2655746
83	83	83	83	83	83	83	83
1	1	1	1	1	1	1	1
85.05143461	99.66610523	114.4663296	130.2907816	143.554388	156.8179943	162.9996867	162.9999257
85.05143461	99.66610523	114.4663296	130.2907816	143.554388	156.8179943	162.9996867	162.9999257
15	30	45	60	75.5	91	98	98
100	115	130	145	146.5	148	151	162
100	115	130	145	146.5	148	151	162
116.655	133.32	147.763	161.095	162.206	163.317	165.539	165.539
99.162	113.328	125.6052	136.938	137.8824	138.8268	140.7156	140.7156
105	120	133	145	146	147	149	149
105	120	133	145	146	147	149	149
99.162	113.328	125.6052	136.938	137.8824	138.8268	140.7156	140.7156
116.655	133.32	147.763	161.095	162.206	163.317	165.539	165.539
210	240	266	290	292	294	298	298
105	120	133	145	146	147	149	149

30
33.33
28.3332
28.332
0.999999975
1
0
0
903.9999999
235
200
200
132
86.2
0.999999975
209.979
189
209.979
178.4916
189
178.4916
245.7
189
197.64
189
165.0903614
245.7
403.293
342.8172
363
403.293
342.8172
363
403.293
363
363
363
363
198.869
198.869
179
179
168.976
168.976
582.32
377.74
340
321.096
377.74
340
321.096
340
340
340
340
566.6944444
1140
1174.835925
836.2655746
83
1
162.9999306
162.9999306
98
167
167
165.539
140.7156
149
149
140.7156
165.539
298
149

BDKHKDSENIOR_MODRE	BDK	HKD
BDKJPYSENIOR_MODRE	BDK	JPY
BDKSGDSENIOR_MODRE	BDK	SGD
BDNUSDSENIOR_MODRE	BDN	USD
BEAVUSDSENIOR_NORE	BEAV	USD
BEC_BELUSDSENIOR_MODRE	BEC_BEL	USD
BEHEURSENIOR_MMR_L	BEH	EUR
BELUSDSENIOR	BEL	USD
BELHAVUSDCVA_SENIOR	BELHAV	USD
BELLA_06_1A_BUSDSENIOR	BELLA_06_1A_B	USD
BELLA_06_1A_CUSDSENIOR	BELLA_06_1A_C	USD
BELLA_06_1A_EUSDSENIOR	BELLA_06_1A_E	USD
BELLA_2006_1A_BUSDSENIOR	BELLA_2006_1A_B	USD
BELLA_2006_1A_CUSDSENIOR	BELLA_2006_1A_C	USD
BELLA_2006_1A_EUSDSENIOR	BELLA_2006_1A_E	USD
BELTUSDASSETBACKED	BELT	USD
BENUSDSENIOR	BEN	USD
BENUSDSENIOR_MODRE	BEN	USD
BENUSDSENIOR_NORE	BEN	USD
BENUSDSUBORDINATE	BEN	USD
BENUSDSUBORDINATE_MODRE	BEN	USD
BENUSDSUBORDINATE_NORE	BEN	USD
BENEURSENIOR_MODRE	BEN	EUR
BEREURSENIOR_MODRE	BER	EUR
BERUSDSENIOR_MODRE	BER	USD
BERAUDSENIOR_MODRE	BER	AUD
BERRYUSDLOAN_NORE	BERRY	USD
BESNNJPYSENIOR_MMR_L	BESNN	JPY
BEVUSDLOAN	BEV	USD
BEVUSDLOAN_NORE	BEV	USD
BEZUSDLOAN_NORE	BEZ	USD
BFCGE_06_1A_A3LUSDSENIOR	BFCGE_06_1A_A3L	USD
BFCGE_2006_1A_A3LUSDSENIOR	BFCGE_2006_1A_A3L	USD
BFCGE_2006_1A_B1LUSDSENIOR	BFCGE_2006_1A_B1L	USD
BFCMEURCVA_SENIOR	BFCM	EUR
BFCSL_06_1A_CUSDSENIOR	BFCSL_06_1A_C	USD
BFCSL_06_1A_DUSDSENIOR	BFCSL_06_1A_D	USD
BFCSL_2006_1A_CUSDSENIOR	BFCSL_2006_1A_C	USD
BFTH_13_A2EURASSETBACKED	BFTH_13_A2	EUR
BFTH_14_A2EURASSETBACKED_MMR_L	BFTH_14_A2	EUR
BFTH_14_A2EURASSETBACKED	BFTH_14_A2	EUR
BFTH_14_A2USDSENIOR	BFTH_14_A2	USD
BGEURSENIOR_MODRE	BG	EUR
BG_ENERGYUSDLOAN	BG_ENERGY	USD
BG_ENERGY_HLDUSDSENIOR	BG_ENERGY_HLD	USD
BGBHKDSENIOR_MMR_L	BGB	HKD
BGBSGDSENIOR_MMR_L	BGB	SGD
BGBSGDSOVEREIGN	BGB	SGD
BGBHKDSOVEREIGN	BGB	HKD
BGFUSDCVA_LOAN	BGF	USD
BGFUSDLOAN_NORE	BGF	USD
BGFOODUSDLOAN_NORE	BGFOOD	USD
BGGUSDSENIOR_MODRE	BGG	USD
BGHUSDCVA_SENIOR	BGH	USD
BGRS_04_2A_BUSDSENIOR	BGRS_04_2A_B	USD
BGRS_04_3A_BUSDSENIOR	BGRS_04_3A_B	USD
BGRS_2004_2AUSDSENIOR	BGRS_2004_2A	USD
BGYQYUSDSENIOR	BGYQY	USD
BHIUSDSENIOR	BHI	USD
BHIUSDSENIOR_MODRE	BHI	USD
BHIEURSENIOR_MODRE	BHI	EUR
BHIUSDSENIOR_NORE	BHI	USD
BHIEURSENIOR_NORE	BHI	EUR
BHIEURSENIOR	BHI	EUR
BHIJPYSENIOR_MODRE	BHI	JPY
BHIHKDSENIOR_MODRE	BHI	HKD
BHIAUDSENIOR_MODRE	BHI	AUD
BHIPUSDSENIOR_MODRE	BHIP	USD
BHMTECUSDLOAN_NORE	BHMTEC	USD
BHPHKDSENIOR_MODRE	BHP	HKD
BHPSGDSENIOR_MODRE	BHP	SGD
BHREINUSDSOVEREIGN	BHREIN	USD
BHREINEURSOVEREIGN	BHREIN	EUR
BJSUSDSENIOR_MODRE	BJS	USD

SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	6/11/2008 8:30	301	301	301
SENIOR_NORE	DERIV	11/1/2004 18:30	100	100	150
SENIOR_MODRE	DERIV	2/17/2005 18:30	1	1	1
SENIOR_MMR_L	DERIV	10/3/2007 8:30	1	1	1
SENIOR	DERIV	10/11/2000	20	20	30
CVA_SENIOR	DERIV	1/29/2007 13:30	2	2	2
SENIOR	DERIV	5/10/2007 8:30	1	1	1
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	5/18/2007 18:30	1	1	1
SENIOR	DERIV	1/28/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	7/23/2008 13:30	35.552	37.774	39.996
SENIOR_MODRE	DERIV	7/23/2008 13:30	32	34	36
SENIOR_NORE	DERIV	7/23/2008 13:30	30.2208	32.1096	33.9984
SUBORDINATE	DERIV	7/23/2008 13:30	38.4	40.8	43.2
SUBORDINATE_MODRE	DERIV	7/23/2008 13:30	38.4	40.8	43.2
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	38.4	40.8	43.2
SENIOR_MODRE	DERIV	7/23/2008 13:30	32	34	36
SENIOR_MODRE	DERIV	6/20/2008 13:30	70	71.31390847	74.41199546
SENIOR_MODRE	DERIV	6/20/2008 13:30	70	71.31390847	74.41199546
SENIOR_MODRE	DERIV	6/20/2008 13:30	70	71.31390847	74.41199546
LOAN_NORE	DERIV	7/25/2008 18:30	200	200	260
SENIOR_MMR_L	DERIV	7/30/2008 13:30	45	45	45
LOAN	DERIV	11/22/2006 18:30	214	214	214
LOAN_NORE	DERIV	7/25/2008 18:30	200	200	250
LOAN_NORE	DERIV	7/23/2008 18:30	235	245	255
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	6/6/2007 8:30	1	1	1
SENIOR	DERIV	1/25/2007 8:30	1	1	1
CVA_SENIOR	DERIV	5/13/2005 13:30	10	10	20
SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/20/2007 18:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
ASSETBACKED	DERIV	12/6/2007 8:30	75	80	85
ASSETBACKED_MMR_L	DERIV	7/27/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	11/30/2007 8:30	50	65	65
SENIOR	DERIV	7/30/2007 13:30	35	35	40
SENIOR_MODRE	DERIV	4/11/2008 18:30	100	100	110
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	12/28/2001 8:30	40	40	40
SENIOR_MMR_L	DERIV	12/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	12/20/2007 13:30	1	1	1
SOVEREIGN	DERIV	7/15/2008 8:30	5	5	5
SOVEREIGN	DERIV	7/15/2008 8:30	5	5	5
CVA_LOAN	DERIV	7/23/2008 18:30	190	190	200
LOAN_NORE	DERIV	7/23/2008 18:30	190	190	200
LOAN_NORE	DERIV	7/11/2006 13:30	95	95	95
SENIOR_MODRE	DERIV	5/27/2008 18:30	111	118	119
CVA_SENIOR	DERIV	3/26/2008 13:30	400	400	420
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 18:30	600	600	600
SENIOR	DERIV	7/2/2008 18:30	24.442	23.331	23.331
SENIOR_MODRE	DERIV	7/9/2008 18:30	22	21	21
SENIOR_MODRE	DERIV	7/9/2008 18:30	22	21	21
SENIOR_NORE	DERIV	5/13/2005 18:30	8	8	8
SENIOR_NORE	DERIV	5/13/2005 18:30	8	8	8
SENIOR	DERIV	5/13/2005 18:30	9	9	9
SENIOR_MODRE	DERIV	7/9/2008 18:30	22	21	21
SENIOR_MODRE	DERIV	7/9/2008 18:30	22	21	21
SENIOR_MODRE	DERIV	7/9/2008 18:30	22	21	21
SENIOR_MODRE	DERIV	6/4/2008 13:30	225	225	225
LOAN_NORE	DERIV	6/16/2008 18:30	1510	1510	1510
SENIOR_MODRE	DERIV	7/30/2008 8:30	40	45	49
SENIOR_MODRE	DERIV	7/30/2008 8:30	40	45	49
SOVEREIGN	DERIV	7/22/2008 18:30	75	75	85
SOVEREIGN	DERIV	7/22/2008 18:30	75	75	85
SENIOR_MODRE	DERIV	7/14/2008 13:30	39	38	38

105	120	133	145	146	147	149	149
105	120	133	145	146	147	149	149
105	120	133	145	146	147	149	149
301	301	301	301	301	301	301	301
275	350	375	400	412.5	425	450	450
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
45	55	55	55	55	55	55	55
2	2	2	5.5	10.75	16	46	76
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
43.329	46.662	49.995	53.328	54.9945	56.661	61.105	62.216
39	42	45	48	49.5	51	55	56
36.8316	39.6648	42.498	45.3312	46.7478	48.1644	51.942	52.8864
46.8	50.4	54	57.6	59.4	61.2	66	67.2
46.8	50.4	54	57.6	59.4	61.2	66	67.2
46.8	50.4	54	57.6	59.4	61.2	66	67.2
39	42	45	48	49.5	51	55	56
80.01618999	86.48509118	94.37768876	101.6906475	106.7289506	111.7672537	125.51968	135.4256095
80.01618999	86.48509118	94.37768876	101.6906475	106.7289506	111.7672537	125.51968	135.4256095
80.01618999	86.48509118	94.37768876	101.6906475	106.7289506	111.7672537	125.51968	135.4256095
310	365	425	445	455	465	485	485
60	75	90	100	100.5	101	103	108.8
249	284	304	325	339	353	373	373
275	375	400	425	437.5	450	475	475
265	270	285	295	300	305	325	325
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
17	35	50	60	65	70	75	80
0.999999975	0.999999975	0.999999975	0.999999975		0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
85	85	85	85	85	85	85	85
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
65	65	65	65	65	65	65	65
40	40	40	40	40	40	40	40
120	130	140	150	150	150	150	150
0	0	0	0	0	0	0	0
40	40	40	40	40	40	40	40
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
7	12	16	21	22.5	24	29	33.1
7	12	16	21	22.5	24	29	33.1
210	220	230	240	245	250	260	260
210	220	230	240	245	250	260	260
123	191	224	260	272.5	285	304	304
144	160	206	223	239.5	256	313	260
440	460	480	500	520	540	600	600
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
600	600	600	600	600	600	600	600
28.886	33.33	36.663	44.44	47.773	51.106	61.105	64.438
26	30	33	41	43.5	46	55	58
26	30	33	41	43.5	46	55	58
12	15	17	19	22	25	44	31
12	15	17	19	22	25	44	31
14	18	20	22	26	30	52	37
26	30	33	41	43.5	46	55	58
26	30	33	41	43.5	46	55	58
26	30	33	41	43.5	46	55	58
225	225	225	225	225	225	225	225
1510	1510	1510	1510	1510	1510	1510	1510
57	65	71	77	80	83	90	95
57	65	71	77	80	83	90	95
95	105	125	135	140	145	155	165
95	105	125	135	140	145	155	165
41	47	55	60	65.5	71	85	85

149
149
149
301
450
1
1
55
106
1
1
1
1
1
1
750
62.216
56
52.8864
67.2
67.2
67.2
56
145.1348089
145.1348089
145.1348089
485
108.8
373
475
325
1
1
1
80
0.999999975
1
1
85
0.999999975
65
40
150
0
40
0.999999975
1
37.1
37.1
260
260
304
260
600
0.999999975
0.999999975
0.999999975
600
64.438
58
58
33
33
39
58
58
58
225
1510
100
100
165
165
85

BJSUSDSENIOR	BJS	USD
BJSEURSENIOR	BJS	EUR
BJSEURSENIOR_MODRE	BJS	EUR
BJSUSDSENIOR_NORE	BJS	USD
BJSEURSENIOR_NORE	BJS	EUR
BKUSDSENIOR_MODRE	BK	USD
BKUSDPREFERRED_MODRE	BK	USD
BK_PUSDPREFERRED_MODRE	BK_P	USD
BKCUSDLOAN_NORE	BKC	USD
BKFUKAJPYSUBORDINATE	BKFUKA	JPY
BKHEURSENIOR_MODRE	BKH	EUR
BKHUSDSENIOR_MODRE	BKH	USD
BKHAUDSENIOR_MODRE	BKH	AUD
BKHUSDSENIOR	BKH	USD
BKHTWDSENIOR	BKH	TWD
BKHAUDSENIOR	BKH	AUD
BKIREURSENIOR_MMR_L	BKIR	EUR
BKIRUSDSENIOR_MMR_L	BKIR	USD
BKIREURLT2_MMR_L	BKIR	EUR
BKIREURSUBORDINATE_MMR_L	BKIR	EUR
BKIRUSDLT2_MMR_L	BKIR	USD
BKIWATJPYSENIOR_3CE	BKIWAT	JPY
BKMOSCEURBOND	BKMOSC	EUR
BKMOSCUSDSENIOR	BKMOSC	USD
BKSTUSDLOAN_NORE	BKST	USD
BKYOKOJPYSUBORDINATE	BKYOKO	JPY
BLACUSDCVA_SENIOR	BLAC	USD
BLCEURSENIOR_MODRE	BLC	EUR
BLCUSDSENIOR	BLC	USD
BLCUSDSENIOR_MODRE	BLC	USD
BLCUSDSENIOR_NORE	BLC	USD
BLCEURSENIOR	BLC	EUR
BLCEURSENIOR_NORE	BLC	EUR
BLCJPYSENIOR_MODRE	BLC	JPY
BLCAUDSENIOR_MODRE	BLC	AUD
BLCHKDSENIOR_MODRE	BLC	HKD
BLHV_05_1A_D1USDSENIOR	BLHV_05_1A_D1	USD
BLHV06_1_A1USDSENIOR	BLHV06_1_A1	USD
BLLUSDSENIOR	BLL	USD
BLLEURSENIOR	BLL	EUR
BLLUSDSENIOR_MODRE	BLL	USD
BLLEURSENIOR_MODRE	BLL	EUR
BLLUSDSENIOR_NORE	BLL	USD
BLLEURSENIOR_NORE	BLL	EUR
BLLUSDLOAN_NORE	BLL	USD
BLLUSDCVA_LOAN	BLL	USD
BLLUSDLOANNC_NORE	BLL	USD
BLLUSDLOANCALL	BLL	USD
BLLUSDLOANCALL_NORE	BLL	USD
BLSUSDSENIOR_MODRE	BLS	USD
BLSUSDSENIOR	BLS	USD
BLSUSDSENIOR_NORE	BLS	USD
BLSEURSENIOR	BLS	EUR
BLSEURSENIOR_MODRE	BLS	EUR
BLSEURSENIOR_NORE	BLS	EUR
BLSUSDSENIOR_MODRE	BLS	USD
BLSHKDSENIOR_MODRE	BLS	HKD
BLSTWDSENIOR	BLS	TWD
BLSAUDSENIOR	BLS	AUD
BLSAUDSENIOR_MODRE	BLS	AUD
BLSHKDSENIOR_NORE	BLS	HKD
BLSJPYSENIOR_MODRE	BLS	JPY
BLSSGDSENIOR_MODRE	BLS	SGD
BLTAIJUSDSENIOR_3CE	BLTAIJ	USD
BLUEGRUSDLOAN_NORE	BLUEGR	USD
BLUEGRUSDLOAN2ND_NORE	BLUEGR	USD
BLUEGRASSUSDCVA_LOAN	BLUEGRASS	USD
BLUGRUSDLOAN_NORE	BLUGR	USD
BMUSDSENIOR_MODRE	BM	USD
BMETUSDLOAN_NORE	BMET	USD
BMETUSDSENIOR_NORE	BMET	USD
BMSUSDSENIOR_MODRE	BMS	USD
BMSEURSENIOR_MODRE	BMS	EUR
BMYUSDSENIOR_MODRE	BMY	USD

SENIOR	DERIV	7/12/2005 8:30	7	7	7
SENIOR	DERIV	7/12/2005 8:30	7	7	7
SENIOR_MODRE	DERIV	7/14/2008 13:30	39	38	38
SENIOR_NORE	DERIV	7/12/2005 8:30	6	6	6
SENIOR_NORE	DERIV	7/12/2005 8:30	6	6	6
SENIOR_MODRE	DERIV	7/22/2008 18:30	39	43	46
PREFERRED_MODRE	DERIV	5/27/2008 18:30	89	89	89
PREFERRED_MODRE	DERIV	4/30/2007 8:30	16	16	16
LOAN_NORE	DERIV	7/28/2008 13:30	50	50	60
SUBORDINATE	DERIV	4/2/2008 8:30	120	120	120
SENIOR_MODRE	DERIV	7/30/2008 18:30	80	80	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	80	80	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	80	80	85
SENIOR	DERIV	7/30/2008 18:30	88.88	88.88	94.435
SENIOR	DERIV	7/30/2008 18:30	88.88	88.88	94.435
SENIOR	DERIV	7/30/2008 18:30	88.88	88.88	94.435
SENIOR_MMR_L	DERIV	7/28/2008 13:30	110	110	120
SENIOR_MMR_L	DERIV	7/28/2008 13:30	110	110	120
LT2_MMR_L	DERIV	7/3/2008 8:30	220	220	230
SUBORDINATE_MMR_L	DERIV	7/3/2008 8:30	220	220	230
LT2_MMR_L	DERIV	7/3/2008 8:30	220	220	230
SENIOR_3CE	DERIV	5/27/2008 8:30	100	100	100
BOND	DERIV	7/30/2008 13:30	208	234	260
SENIOR	DERIV	7/30/2008 13:30	1.181818182	1.181818182	1.181818182
LOAN_NORE	DERIV	8/18/2006 13:30	325	325	325
SUBORDINATE	DERIV	7/7/2008 13:30	139	139	139
CVA_SENIOR	DERIV	11/8/2007 18:30	55	55	55
SENIOR_MODRE	DERIV	7/30/2008 13:30	265	265	265
SENIOR	DERIV	7/30/2008 13:30	294.415	294.415	294.415
SENIOR_MODRE	DERIV	7/30/2008 13:30	265	265	265
SENIOR_NORE	DERIV	7/30/2008 13:30	250.266	250.266	250.266
SENIOR	DERIV	7/30/2008 13:30	294.415	294.415	294.415
SENIOR_NORE	DERIV	7/30/2008 13:30	250.266	250.266	250.266
SENIOR_MODRE	DERIV	7/30/2008 13:30	265	265	265
SENIOR_MODRE	DERIV	7/30/2008 13:30	265	265	265
SENIOR_MODRE	DERIV	7/30/2008 13:30	265	265	265
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	5/24/2006 18:30	1	1	1
SENIOR	DERIV	6/24/2008 18:30	29.4	29.4	29.39999999
SENIOR	DERIV	6/24/2008 18:30	29.4	29.4	29.39999999
SENIOR_MODRE	DERIV	7/22/2008 18:30	31.77900001	42.372	52.96499999
SENIOR_MODRE	DERIV	6/24/2008 18:30	26.4825	26.4825	26.48249999
SENIOR_NORE	DERIV	7/22/2008 18:30	30.00000001	40	49.99999999
SENIOR_NORE	DERIV	7/22/2008 18:30	30.00000001	40	49.99999999
LOAN_NORE	DERIV	7/25/2008 18:30	80	79.99061097	85
CVA_LOAN	DERIV	6/24/2008 18:30	54.36363636	54.36363636	49.83333333
LOANNC_NORE	DERIV	10/12/2006 8:30	27	27	27
LOANCALL	DERIV	11/9/2006 13:30	62	62	62
LOANCALL_NORE	DERIV	7/25/2008 18:30	115	114.990611	120
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR	DERIV	7/29/2008 13:30	11.11	11.11	11.11
SENIOR_NORE	DERIV	7/29/2008 13:30	9.444	9.444	9.444
SENIOR	DERIV	7/29/2008 13:30	11.11	11.11	11.11
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR_NORE	DERIV	7/29/2008 13:30	9.444	9.444	9.444
SENIOR_MODRE	CASH	7/29/2008 13:30	10	10	10
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR	DERIV	7/29/2008 13:30	11.11	11.11	11.11
SENIOR	DERIV	7/29/2008 13:30	11.11	11.11	11.11
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR_NORE	DERIV	7/29/2008 13:30	10	10	10
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR_3CE	DERIV	7/30/2008 8:30	613	640	384
LOAN_NORE	DERIV	7/30/2008 18:30	120	120	130
LOAN2ND_NORE	DERIV	7/14/2008 13:30	95	105	115
CVA_LOAN	DERIV	7/30/2008 18:30	120	120	130
LOAN_NORE	DERIV	9/6/2006 18:30	50	50	70
SENIOR_MODRE	DERIV	9/26/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/29/2008 18:30	100	135	170
SENIOR_NORE	DERIV	7/21/2008 13:30	119.9999999	140	160
SENIOR_MODRE	DERIV	7/14/2008 13:30	10	10	10
SENIOR_MODRE	DERIV	7/14/2008 13:30	10	10	10
SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4

9	14	22	28	32.5	37	50	50
9	14	22	28	32.5	37	50	50
41	47	55	60	65.5	71	85	85
8	12	19	24	27.5	31	42	42
8	12	19	24	27.5	31	42	42
51	56	61	65	67	69	74	78
89	93	96	100	103.5	107	115	117
16	20	23	27	30.5	34	42	44
80	100	110	120	127.5	135	145	145
125	139	150	160	167	174	202	230
98	113	119	135	136	137	142	142
98	113	119	135	136	137	142	142
98	113	119	135	136	137	142	142
108.878	125.543	132.209	149.985	151.096	152.207	157.762	157.762
108.878	125.543	132.209	149.985	151.096	152.207	157.762	157.762
108.878	125.543	132.209	149.985	151.096	152.207	157.762	157.762
130	140	155	170	170	170	170	170
130	140	155	170	170	170	170	170
240	250	260	270	270	270	270	270
240	250	260	270	270	270	270	270
240	250	260	270	270	270	270	270
100	100	100	100	100	100	100	100
307.8	339.6	361.05	382.5	390.225	397.95	413.4	431.94
1.143387816	1.136546185	1.134842056	1.133333333	1.12574225	1.118151166	1.104461662	1.089711893
325	325	325	325	325	325	325	325
150	159	169	180	190.5	201	241	283
55	55	55	55	55	55	55	55
315	370	375	385	377.5	370	360	360
349.965	411.07	416.625	427.735	419.4025	411.07	399.96	399.96
315	370	375	385	377.5	370	360	360
297.486	349.428	354.15	363.594	356.511	349.428	339.984	339.984
349.965	411.07	416.625	427.735	419.4025	411.07	399.96	399.96
297.486	349.428	354.15	363.594	356.511	349.428	339.984	339.984
315	370	375	385	377.5	370	360	360
315	370	375	389.2076503	379.6038252	370	360	360
315	370	375	385	377.5	370	360	360
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
82.32	135.24	170.52	199.92	208.74	217.56	223.44	223.44
82.32	135.24	170.52	199.92	208.74	217.56	223.44	223.44
105.93	148.302	185.3775	211.86	217.1565	222.453	227.7495	227.7495
74.151	121.8195	153.5985	180.081	188.02575	195.9705	201.267	201.267
99.99999998	140	175	200	205	210	215	215
99.99999998	140	175	200	205	210	215	215
95	110	130	145	152.5	160	164.9997245	164.9999616
69.64285714	93.88235294	115.8421053	160.2857143	176.7950311	193.3043478	211.2	195.5555556
38	64	76	90	94.5	99	107	107
73	99	111	125	129.5	134	142	142
130	145	165	180	187.5	195	199.9997245	199.9999616
15	20	25	30	31.5	33	36	36
16.665	22.22	27.775	33.33	34.9965	36.663	39.996	39.996
14.166	18.888	23.61	28.332	29.7486	31.1652	33.9984	33.9984
16.665	22.22	27.775	33.33	34.9965	36.663	39.996	39.996
15	20	25	30	31.5	33	36	36
14.166	18.888	23.61	28.332	29.7486	31.1652	33.9984	33.9984
15	20	25	30	31.5	33	36	36
15	20	25	30	31.5	33	36	36
16.665	22.22	27.775	33.33	34.9965	36.663	39.996	39.996
16.665	22.22	27.775	33.33	34.9965	36.663	39.996	39.996
13	20	25	32	32	32	36	36
15	18	23	28	29	30	34	34
15	20	25	30	31.5	33	36	36
15	20	25	30	31.5	33	36	36
845	981	1014	1050	1050	1050	1050	1050
140	150	180	200	205	210	220	230
125	135	155	155	160	165	175	185
140	150	180	200	205	210	220	230
85	100	115	130	137.5	145	160	160
1	1	1	1	1	1	1	1
200	240	270	285	295	305	315	315
269.9999999	354.9999999	394.9999999	434.9999999	440	445	450	450
15	20	25	36	40.5	45	55	66
15	20	25	36	40.5	45	55	66
11	17	23	28	30	32	34	34

50
50
85
42
42
78
117
44
145
258
142
142
142
157.762
157.762
157.762
170
170
270
270
270
100
438.12
1.085153812
325
322
55
360
399.96
360
339.984
399.96
339.984
360
360
360
1
1
223.44
223.44
227.7495
201.267
215
215
164.9999722
195.5555556
107
142
199.9999722
36
39.996
33.9984
39.996
36
33.9984
36
36
39.996
39.996
36
34
36
36
1050
240
185
240
160
1
315
450
66
66
34

BMYEURSENIOR_MODRE	BMY	EUR
BMYEURSENIOR_NORE	BMY	EUR
BMYEURSENIOR	BMY	EUR
BMYUSDSENIOR_NORE	BMY	USD
BMYUSDSENIOR	BMY	USD
BMYUSDSENIOR_MODRE	BMY	USD
BMYJPYSENIOR_MODRE	BMY	JPY
BMYHKDSENIOR_MODRE	BMY	HKD
BMYTWDSENIOR	BMY	TWD
BMYAUDSENIOR	BMY	AUD
BMYAUDSENIOR_MODRE	BMY	AUD
BMYHKDSENIOR_NORE	BMY	HKD
BMYJPYSENIOR_NORE	BMY	JPY
BMYSGDSENIOR_MODRE	BMY	SGD
BNBAUDSECURED_MODRE	BNB	AUD
BNBAUDSENIOR_MODRE	BNB	AUD
BNCMT_06_1_M8USDSENIOR	BNCMT_06_1_M8	USD
BNCMT_07_1_M8USDSENIOR	BNCMT_07_1_M8	USD
BNCMT_07_2_M9USDSENIOR	BNCMT_07_2_M9	USD
BNCMT_2006_1_M8USDSENIOR	BNCMT_2006_1_M8	USD
BNCMT_2007_1_M8USDSENIOR	BNCMT_2007_1_M8	USD
BNCMT_2007_2_M9USDSENIOR	BNCMT_2007_2_M9	USD
BNCMT_2007_3_M8USDSENIOR	BNCMT_2007_3_M8	USD
BNDESUSDSENIOR	BNDES	USD
BNGUSDSENIOR_MODRE	BNG	USD
BNIUSDNULL	BNI	USD
BNIUSDSENIOR	BNI	USD
BNIEURSENIOR	BNI	EUR
BNIEURSENIOR_MODRE	BNI	EUR
BNIUSDSENIOR_MODRE	BNI	USD
BNIUSDSENIOR_NORE	BNI	USD
BNIEURSENIOR_NORE	BNI	EUR
BNIHKDSENIOR_MODRE	BNI	HKD
BNIAUDSENIOR_MODRE	BNI	AUD
BNIHKDSENIOR_NORE	BNI	HKD
BNIJPYSENIOR_NORE	BNI	JPY
BNIUSDPREFERRED_MODRE	BNI	USD
BNI_PUSDPREFERRED_MODRE	BNI_P	USD
BNKUSDSENIOR_MODRE	BNK	USD
BNKUSDCVA_SENIOR	BNK	USD
BNK_NAUSDSENIOR_MODRE	BNK_NA	USD
BNK_NAUSDCVA_SENIOR	BNK_NA	USD
BNLUSDSENIOR	BNL	USD
BNNUSDSENIOR_MODRE	BNN	USD
BNNAUDSENIOR_MODRE	BNN	AUD
BNPUSDPREFERRED_MMR_L	BNP	USD
BNPUSDSUBORDINATE_MMR_L	BNP	USD
BNPJPYLT2_MMR_L	BNP	JPY
BNPHKDLT2_MMR_L	BNP	HKD
BNPJPYSENIOR_MMR_L	BNP	JPY
BNPEURSTRNOTE	BNP	EUR
BNPUSDSTRNOTE	BNP	USD
BNPUSDSTRNOTE	BNP	USD
BNP_PUSDPREFERRED_MODRE	BNP_P	USD
BNP_PUSDPREFERRED_MMR_L	BNP_P	USD
BNSUSDSENIOR	BNS	USD
BNSUSDSENIOR_MODRE	BNS	USD
BNSUSDSENIOR_NORE	BNS	USD
BNSEURSENIOR	BNS	EUR
BNSEURSENIOR_MODRE	BNS	EUR
BNSEURSENIOR_NORE	BNS	EUR
BOCBUSDLOAN_NORE	BOCB	USD
BOIINUSDSENIOR_3CE	BOIIN	USD
BOISEUSDLOAN_NORE	BOISE	USD
BOISEUSDSUBORDINATE_NORE	BOISE	USD
BOISEUSDCVA_LOAN	BOISE	USD
BOISEUSDLOANNC_NORE	BOISE	USD
BOISEUSDLOANCALL	BOISE	USD
BOISEUSDLOANCALL_NORE	BOISE	USD
BOISE_SUBUSDSUBORDINATE_NORE	BOISE_SUB	USD
BOLUSDSENIOR_MODRE	BOL	USD
BOLEURSENIOR_MODRE	BOL	EUR
BOLAUDSENIOR_MODRE	BOL	AUD
BOLHKDSENIOR_MODRE	BOL	HKD

SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4
SENIOR_NORE	DERIV	7/30/2008 18:30	0.9444	1.8888	3.7776
SENIOR	DERIV	7/30/2008 18:30	1.111	2.222	4.444
SENIOR_NORE	DERIV	7/30/2008 18:30	0.9444	1.8888	3.7776
SENIOR	DERIV	7/30/2008 18:30	1.111	2.222	4.444
SENIOR_MODRE	CASH	7/30/2008 18:30	1	2	4
SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4
SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4
SENIOR	DERIV	7/30/2008 18:30	1.111	2.222	4.444
SENIOR	DERIV	7/30/2008 18:30	1.111	2.222	4.444
SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4
SENIOR_NORE	DERIV	7/30/2008 18:30	0.9444	1.8888	3.7776
SENIOR_NORE	DERIV	7/30/2008 18:30	0.9444	1.8888	3.7776
SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4
SECURED_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/28/2007 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	35	40	45
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
NULL	DERIV	10/18/2001 18:30	85	85	85
SENIOR	DERIV	7/30/2008 13:30	19.998	19.998	19.998
SENIOR	DERIV	7/30/2008 13:30	19.998	19.998	19.998
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
PREFERRED_MODRE	DERIV	5/27/2008 13:30	55	55	60
PREFERRED_MODRE	DERIV	10/24/2006 8:30	5	5	5
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR	DERIV	5/4/1999	22	22	22
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	8/29/2007 8:30	37	37	37
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	95	100	105
SUBORDINATE_MMR_L	DERIV	5/8/2007 18:30	1	1	1
LT2_MMR_L	DERIV	7/25/2008 13:30	40	40	45
LT2_MMR_L	DERIV	7/25/2008 13:30	40	40	45
SENIOR_MMR_L	DERIV	7/29/2008 13:30	13	13	18
STRNOTE	CASH	6/3/2008 18:30	325	325	275
STRNOTE	CASH	7/24/2008 13:30	55	55	55
STRNOTE	DERIV	7/24/2008 13:30	55	55	55
PREFERRED_MODRE	DERIV	10/28/2005 8:30	5	5	12
PREFERRED_MMR_L	DERIV	4/2/2007 18:30	5	5	5
SENIOR	DERIV	2/12/2004 18:30	4.444444444	4.444444444	4.444444444
SENIOR_MODRE	DERIV	2/12/2004 18:30	4	4	4
SENIOR_NORE	DERIV	2/12/2004 18:30	3.777777778	3.777777778	3.777777778
SENIOR	DERIV	2/12/2004 18:30	4.444444444	4.444444444	4.444444444
SENIOR_MODRE	DERIV	2/12/2004 18:30	4	4	4
SENIOR_NORE	DERIV	2/12/2004 18:30	3.777777778	3.777777778	3.777777778
LOAN_NORE	DERIV	2/29/2008 18:30	11325.00997	8420.21517	5832.331301
SENIOR_3CE	DERIV	7/30/2008 8:30	130	130	145
LOAN_NORE	DERIV	7/25/2008 18:30	25	25	40
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	420	420	420
CVA_LOAN	DERIV	6/17/2008 18:30	75	75	105
LOANNC_NORE	DERIV	6/24/2008 18:30	50	50	75
LOANCALL	DERIV	11/9/2006 13:30	53	53	53
LOANCALL_NORE	DERIV	7/25/2008 18:30	25	25	40
SUBORDINATE_NORE	DERIV	11/17/2004 18:30	175	175	175
SENIOR_MODRE	DERIV	7/29/2008 18:30	162.63	156	185
SENIOR_MODRE	DERIV	7/29/2008 18:30	162.63	156	185
SENIOR_MODRE	DERIV	7/29/2008 18:30	162.63	156	185
SENIOR_MODRE	DERIV	7/29/2008 18:30	162.63	156	185

11	17	23	28	30	32	34	34
10.3884	16.0548	21.7212	26.4432	28.332	30.2208	32.1096	32.1096
12.221	18.887	25.553	31.108	33.33	35.552	37.774	37.774
10.3884	16.0548	21.7212	26.4432	28.332	30.2208	32.1096	32.1096
12.221	18.887	25.553	31.108	33.33	35.552	37.774	37.774
11	17	23	28	30	32	34	34
11	17	23	28	30	32	34	34
11	17	23	28	30	32	34	34
12.221	18.887	25.553	31.108	33.33	35.552	37.774	37.774
12.221	18.887	25.553	31.108	33.33	35.552	37.774	37.774
11	17	23	28	30	32	34	34
10.3884	16.0548	21.7212	26.4432	28.332	30.2208	32.1096	32.1096
10.3884	16.0548	21.7212	26.4432	28.332	30.2208	32.1096	32.1096
11	17	23	28	30	32	34	34
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
74	96	110.5	127	134.75	142.5	162	162
1	1	1	1	1	1	1	1
85	85	85	85	85	85	85	85
26.664	34.441	43.329	51.106	53.328	55.55	61.105	61.105
26.664	34.441	43.329	51.106	53.328	55.55	61.105	61.105
24	31	39	46	48	50	55	55
24	31	39	46	48	50	55	55
22.6656	29.2764	36.8316	43.4424	45.3312	47.22	51.942	51.942
22.6656	29.2764	36.8316	43.4424	45.3312	47.22	51.942	51.942
24	31	39	46	48	50	55	55
24	31	39	46	48	50	55	55
22.6656	29.2764	36.8316	43.4424	45.3312	47.22	51.942	51.942
22.6656	29.2764	36.8316	43.4424	45.3312	47.22	51.942	51.942
65	80	100	125	130	135	150	150
15	30	42	55	60	65	75	75
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
25	28	32	35	36.5	38	44	50
1	1	1	1	1	1	1	1
37	37	37	37	45	53	72	72
115	125	135	145	147.5	150	158	168
1	1	1	1	1	1	1	1
60	75	85	95	96	97	99	113.4
60	75	85	95	96	97	99	113.4
28	35	41	48	48.5	49	50	57
220	210	200	180	175	170	150	150
55	50	75	75	87.5	100	100	100
55	50	75	75	87.5	100	100	100
15	20	25	38	39	40	52	55
10	15	20	26	28.5	31	43	53
6.111111111	7.777777778	9.444444444	11.11111111	12.36111111	13.61111111	16.11111111	16.11111111
5.5	7	8.5	10	11.125	12.25	14.5	14.5
5.194444444	6.611111111	8.027777778	9.444444444	10.50694444	11.56944444	13.69444444	13.69444444
6.111111111	7.777777778	9.444444444	11.11111111	12.36111111	13.61111111	16.11111111	16.11111111
5.5	7	8.5	10	11.125	12.25	14.5	14.5
5.194444444	6.611111111	8.027777778	9.444444444	10.50694444	11.56944444	13.69444444	13.69444444
3926.737402	3172.122026	2777.440522	2542.523122	2415.032583	2287.542044	2124.413888	2015.413059
158	176	186	200	208.5	217	230	230
60	70	80	90	95	100	100	100
535	615	635	650	655	660	670	670
120	157.5	165	180	191.25	202.5	217.5	232.5
85	110	120	130	135	140	150	160
68	104	121	140	146.5	153	163	163
55	65	75	90	95	100	100	100
175	175	175	175	175	175	175	175
260	335	380	420	425	430	435	435
260	335	380	420	425	430	435	435
260	335	380	420	425	430	435	435
260	335	380	420	425	430	435	435

34
32.1096
37.774
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0.999999975
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162
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85
61.105
61.105
55
55
51.942
51.942
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51.942
51.942
150
75
1
1
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1
60
1
72
168
1
114.8
114.8
57
150
100
100
55
63
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16.11111111
14.5
13.69444444
2007.700984
230
100
670
232.5
160
163
100
175
435
435
435
435

BOLUSDLOAN_NORE	BOL	USD
BOMBUSDSENIOR	BOMB	USD
BOMBEURSENIOR	BOMB	EUR
BOMBEURSENIOR_MODRE	BOMB	EUR
BOMBUSDSENIOR_MODRE	BOMB	USD
BOMBUSDSENIOR_NORE	BOMB	USD
BOMBEURSENIOR_NORE	BOMB	EUR
BOMBEURLOAN	BOMB	EUR
BOMBJPYSENIOR_MODRE	BOMB	JPY
BOMBGBPSENIOR_MODRE	BOMB	GBP
BOMBAUDSENIOR_MODRE	BOMB	AUD
BOMBHKDSENIOR_MODRE	BOMB	HKD
BOMBUSDDIGITAL_NORE	BOMB	USD
BOMBHKDSENIOR_NORE	BOMB	HKD
BOMBUSDLOAN_NORE	BOMB	USD
BOMBHKDSENIOR	BOMB	HKD
BOMB_CAPUSDSENIOR_MODRE	BOMB_CAP	USD
BOMB_CAPEURSENIOR_MODRE	BOMB_CAP	EUR
BOMB_CAPUSDSENIOR	BOMB_CAP	USD
BOMB_CAPEURSENIOR	BOMB_CAP	EUR
BOMB_CAPEURSENIOR_NORE	BOMB_CAP	EUR
BOMB_CAPUSDSENIOR_NORE	BOMB_CAP	USD
BOMB_CAPGBPSENIOR_MODRE	BOMB_CAP	GBP
BOMB_CAPHKDSENIOR_MODRE	BOMB_CAP	HKD
BOMB_CAPTWDSENIOR	BOMB_CAP	TWD
BOMB_CAPAUDSENIOR_MODRE	BOMB_CAP	AUD
BONTUSDSENIOR_NORE	BONT	USD
BONT_SUSDSENIOR_NORE	BONT_S	USD
BOOTCHFSENIOR_MMR_L	BOOT	CHF
BOOTRUBSENIOR_MMR_L	BOOT	RUB
BOSGENUSDLOAN_NORE	BOSGEN	USD
BOSMA_MUNIUSDSENIOR_MODRE	BOSMA_MUNI	USD
BOSTHUSDSENIOR	BOSTH	USD
BOTRFUSDCVA_SENIOR	BOTRF	USD
BOWUSDSENIOR	BOW	USD
BOWUSDSENIOR_MODRE	BOW	USD
BOWUSDSENIOR_NORE	BOW	USD
BOWEURSENIOR_MODRE	BOW	EUR
BOWEURSENIOR_NORE	BOW	EUR
BOWEURSENIOR	BOW	EUR
BOWAUDSENIOR_MODRE	BOW	AUD
BOWUSDDIGITAL	BOW	USD
BOWUSDDIGITAL_NORE	BOW	USD
BOWHKDSENIOR_NORE	BOW	HKD
BOWILSSENIOR_NORE	BOW	ILS
BOWUSDLOAN_NORE	BOW	USD
BOWHKDSENIOR_MODRE	BOW	HKD
BOWHKDDIGITAL_NORE	BOW	HKD
BOWJPYSENIOR_MODRE	BOW	JPY
BOWSGDSENIOR_MODRE	BOW	SGD
BOYDUSDCVA_LOAN	BOYD	USD
BPAUSDSENIOR	BPA	USD
BPAUSDSENIOR_MODRE	BPA	USD
BPAEURSENIOR_MODRE	BPA	EUR
BPAUSDSENIOR_NORE	BPA	USD
BPAEURSENIOR_NORE	BPA	EUR
BPAEURSENIOR	BPA	EUR
BPLUSDSENIOR_MODRE	BPL	USD
BPLUSDCVA_SENIOR	BPL	USD
BPOPUSDSENIOR_MODRE	BPOP	USD
BPOPAUDSENIOR_MODRE	BPOP	AUD
BPVNIMEURSENIOR_MMR_L	BPVNIM	EUR
BPVNIMUSDSENIOR_MMR_L	BPVNIM	USD
BPVNIMAUDSENIOR_MMR_L	BPVNIM	AUD
BPVNIMEURLT2_MMR_L	BPVNIM	EUR
BREURSENIOR_MODRE	BR	EUR
BRUSDSENIOR_MODRE	BR	USD
BRUSDSENIOR_NORE	BR	USD
BREURSENIOR_NORE	BR	EUR
BRUSDSENIOR	BR	USD
BREURSENIOR	BR	EUR
BRJPYSENIOR_MODRE	BR	JPY
BRADUSDSENIOR	BRAD	USD
BRADBIEURSUBORDINATE_MMR_L	BRADBI	EUR

LOAN_NORE	DERIV	7/25/2008 18:30	100	110	150
SENIOR	DERIV	7/22/2008 13:30	96.3	96.3	96.3
SENIOR	DERIV	7/22/2008 13:30	96.3	96.3	96.3
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
SENIOR_NORE	DERIV	7/22/2008 13:30	87.3	87.3	87.3
SENIOR_NORE	DERIV	7/22/2008 13:30	87.3	87.3	87.3
LOAN	DERIV	4/19/2006 18:30	30.24	37.8	47.25
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
DIGITAL_NORE	DERIV	6/26/2008 13:30	75.552	75.552	75.552
SENIOR_NORE	DERIV	7/22/2008 13:30	87.3	87.3	87.3
LOAN_NORE	DERIV	11/7/2006 18:30	134	134	134
SENIOR	DERIV	7/22/2008 13:30	96.3	96.3	96.3
SENIOR_MODRE	DERIV	7/18/2008 13:30	29.99999999	30	30
SENIOR_MODRE	DERIV	7/18/2008 13:30	29.99999999	30	30
SENIOR	DERIV	7/18/2008 13:30	32.99999999	33	33
SENIOR	DERIV	7/18/2008 13:30	32.99999999	33	33
SENIOR_NORE	DERIV	3/27/2008 18:30	19.2	19.2	19.2
SENIOR_NORE	DERIV	7/18/2008 13:30	28.79999999	28.8	28.8
SENIOR_MODRE	DERIV	7/18/2008 13:30	29.99999999	30	30
SENIOR_MODRE	DERIV	7/18/2008 13:30	29.99999999	30	30
SENIOR	DERIV	7/18/2008 13:30	32.99999999	33	33
SENIOR_MODRE	DERIV	7/18/2008 13:30	29.99999999	30	30
SENIOR_NORE	DERIV	7/16/2008 18:30	2503.048803	2315.57903	2383.893246
SENIOR_NORE	DERIV	7/16/2008 18:30	2503.048803	2315.57903	2383.893246
SENIOR_MMR_L	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/23/2008 18:30	270	270	320
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
SENIOR	DERIV	6/4/2008 13:30	500	500	500
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SENIOR	DERIV	7/28/2008 18:30	2709.759861	2217.445453	1779.759188
SENIOR_MODRE	DERIV	7/28/2008 18:30	2554.116985	2092.384466	1682.621584
SENIOR_NORE	DERIV	7/28/2008 18:30	2487.93526	2039.397096	1641.658097
SENIOR_MODRE	DERIV	7/28/2008 18:30	2566.812666	2106.424631	1698.549446
SENIOR_NORE	DERIV	7/28/2008 18:30	2500.213992	2052.960123	1657.017708
SENIOR	DERIV	6/24/2008 18:30	1531.399397	1455.875093	1324.732315
SENIOR_MODRE	DERIV	7/28/2008 18:30	2584.155529	2125.454747	1720.959252
DIGITAL	DERIV	6/24/2008 18:30	1523.576677	1446.49397	1313.192247
DIGITAL_NORE	DERIV	7/28/2008 18:30	2487.93526	2039.397096	1641.658097
SENIOR_NORE	DERIV	7/28/2008 18:30	2552.034586	2090.60762	1680.920074
SENIOR_NORE	DERIV	7/28/2008 18:30	1886.056695	1659.025286	1419.33015
LOAN_NORE	DERIV	3/7/2008 13:30	500	500	500
SENIOR_MODRE	DERIV	7/28/2008 18:30	2552.034586	2090.60762	1680.920074
DIGITAL_NORE	DERIV	7/28/2008 18:30	2485.922583	2037.682857	1640.019498
SENIOR_MODRE	DERIV	7/28/2008 18:30	2543.628927	2080.386184	1667.541741
SENIOR_MODRE	DERIV	7/28/2008 18:30	2544.891943	2082.954138	1672.088309
CVA_LOAN	DERIV	7/28/2008 18:30	300	300	325
SENIOR	DERIV	2/3/2004 13:30	6	6	7
SENIOR_MODRE	DERIV	2/3/2004 13:30	5	5	6
SENIOR_MODRE	DERIV	2/3/2004 13:30	5	5	6
SENIOR_NORE	DERIV	2/3/2004 13:30	5	5	6
SENIOR_NORE	DERIV	2/3/2004 13:30	5	5	6
SENIOR	DERIV	2/3/2004 13:30	6	6	7
SENIOR_MODRE	DERIV	7/23/2008 18:30	45	45	55
CVA_SENIOR	DERIV	7/23/2008 18:30	45	45	55
SENIOR_MODRE	DERIV	7/23/2008 13:30	108	109	110
SENIOR_MODRE	DERIV	7/23/2008 13:30	108	109	110
SENIOR_MMR_L	DERIV	7/29/2008 13:30	35	35	35
SENIOR_MMR_L	DERIV	7/29/2008 13:30	35	35	35
SENIOR_MMR_L	DERIV	7/29/2008 13:30	35	35	35
LT2_MMR_L	DERIV	7/10/2008 13:30	117	117	122
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	32	32
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	32	32
SENIOR_NORE	DERIV	7/24/2008 13:30	28.332	30.2208	30.2208
SENIOR_NORE	DERIV	7/2/2008 18:30	34.9428	36.8316	36.8316
SENIOR	DERIV	7/24/2008 13:30	33.33	35.552	35.552
SENIOR	DERIV	7/24/2008 13:30	33.33	35.552	35.552
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	32	32
SENIOR	DERIV	2/21/2008 8:30	1	1	1
SUBORDINATE_MMR_L	DERIV	7/7/2008 13:30	650	650	650

210	255	305	315	325	335	355	355
144.45	181.9	219.35	240.75	246.1	251.45	262.15	262.15
144.45	181.9	219.35	240.75	246.1	251.45	262.15	262.15
135	170	205	225	230	235	245	245
135	170	205	225	230	235	245	245
130.95	164.9	198.85	218.25	223.1	227.95	237.65	237.65
130.95	164.9	198.85	218.25	223.1	227.95	237.65	237.65
112.5	157.5	186.75	225	235.125	245.25	263.25	263.25
135	170	205	225	230	235	245	245
135	170	205	225	230	235	245	245
135	170	205	225	230	235	245	245
135	170	205	225	230	235	245	245
108.606	136.938	160.548	179.436	184.158	188.88	198.324	198.324
130.95	164.9	198.85	218.25	223.1	227.95	237.65	237.65
134	134	134	134	134	134	134	134
144.45	181.9	219.35	240.75	246.1	251.45	262.15	262.15
30	30	30	30	30	30	30	30
30	30	30	30	30	30	30	30
33	33	33	33	33	33	33	33
33	33	33	33	33	33	33	33
19.2	19.2	19.2	19.2	19.2	19.2	19.2	19.2
28.8	28.8	28.8	28.8	28.8	28.8	28.8	28.8
30	30	30	30	30	30	30	30
30	30	30	30	30	30	30	30
33	33	33	33	33	33	33	33
30	30	30	30	30	30	30	30
2866.965997	3206.059868	3250.319509	3313.634164	3286.719591	3259.805017	3204.454576	3127.861683
2866.965997	3206.059868	3250.319509	3313.634164	3286.719591	3259.805017	3204.454576	3127.861683
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
370	395	410	420	430	440	450	450
26	26	26	26	26	26	34	34
500	500	500	500	500	500	500	500
42.5	50	56	62.5	65	67.5	72.5	77
1883.570919	2037.13105	1990.861912	1956.832019	1903.728489	1850.624959	1770.869203	1657.304079
1768.941728	1896.143906	1841.346217	1799.933477	1744.951261	1689.969045	1605.910764	1491.653296
1721.130294	1838.163313	1780.667338	1736.988196	1681.813324	1626.638452	1541.989757	1428.807531
1794.575427	1931.711464	1881.117594	1842.637515	1788.281422	1733.925328	1649.82042	1532.021341
1745.713287	1872.014257	1818.238743	1777.054902	1722.232154	1667.409406	1582.19151	1464.99856
1568.986942	1760.204734	1739.495935	1719.985974	1676.915316	1633.844657	1567.491351	1467.450742
1836.286179	1996.507117	1960.968322	1936.141771	1890.7046	1845.267428	1781.292409	1691.378317
1547.054446	1728.012682	1702.950912	1680.366409	1636.509638	1592.652866	1525.722058	1428.442029
1721.130294	1838.163313	1780.667338	1736.988196	1681.813324	1626.638452	1541.989757	1428.807531
1766.748689	1893.635948	1838.908633	1797.555393	1742.468881	1687.382369	1602.300641	1483.038149
1597.141908	1749.690497	1708.916662	1675.723837	1626.122351	1576.520865	1499.786284	1391.594189
500	500	500	500	500	500	500	500
1766.748689	1893.635948	1838.908633	1797.555393	1742.468881	1687.382369	1602.300641	1483.038149
1719.031549	1835.787302	1778.382383	1734.780118	1679.512013	1624.243908	1538.610854	1420.54951
1737.23885	1841.991511	1771.026913	1715.072244	1650.165587	1585.25893	1478.633837	1329.968115
1749.600265	1865.210153	1802.54654	1754.185852	1694.550608	1634.915363	1539.955934	1405.378803
440	460	495	565	572.5	580	590	590
9	13	13	13	13	13	13	13
8	12	12	12	12	12	12	12
8	12	12	12	12	12	12	12
8	11	11	11	11	11	11	11
8	11	11	11	11	11	11	11
9	13	13	13	13	13	13	13
65	80	90	100	100	100	105	105
65	80	90	100	100	100	105	105
114	118	122	125	127	129	136	139
114	118	122	125	127	129	136	139
45	55	65	75	79.3	83.6	92.3	100.9
45	55	65	75	79.3	83.6	92.3	100.9
45	55	65	75	79.3	83.6	92.3	100.9
130	140	150	160	160	160	160	192
37	41	45	48	50	52	59	72
37	41	45	48	50	52	59	72
34.9428	38.7204	42.498	45.3312	47.22	49.1088	55.7196	67.9968
41.5536	45.3312	49.1088	50.9976	53.3586	55.7196	62.3304	74.6076
41.107	45.551	49.995	53.328	55.55	57.772	65.549	79.992
41.107	45.551	49.995	53.328	55.55	57.772	65.549	79.992
37	41	45	48	50	52	59	72
1	1	1	1	1	1	1	1
650	650	650	650	637.5	625	600	575

355
262.15
262.15
245
245
237.65
237.65
263.25
245
245
245
245
198.324
237.65
134
262.15
30
30
33
33
19.2
28.8
30
30
33
30
3109.161752
3109.161752
0.999999975
0.999999975
450
34
500
77
1633.419929
1468.067795
1405.61057
1506.218893
1439.532274
1445.167147
1675.078917
1408.451352
1405.61057
1456.886394
1368.632886
500
1456.886394
1394.85478
1293.982271
1372.997344
590
13
12
12
11
11
13
105
105
142
142
109.5
109.5
109.5
202
72
72
67.9968
74.6076
79.992
79.992
72
1
575

BRADBIUSDSENIOR_MMR_L	BRADBI	USD
BRAMBLEUSDSENIOR	BRAMBLE	USD
BRAMIUSDSENIOR_MODRE	BRAMI	USD
BRAMIAUDSENIOR_MODRE	BRAMI	AUD
BRASCANAUDSENIOR_MODRE	BRASCAN	AUD
BRASKEMUSDSENIOR	BRASKEM	USD
BRASKMUSDSENIOR	BRASKM	USD
BRAZILUSDSENIOR	BRAZIL	USD
BRAZILITLSENIOR	BRAZIL	ITL
BRAZILJPYSENIOR	BRAZIL	JPY
BRAZILECUSENIOR	BRAZIL	ECU
BRAZILEURSENIOR	BRAZIL	EUR
BRAZILUSDSENIOR	BRAZIL	USD
BRAZILUSDBOND	BRAZIL	USD
BRAZILITLBOND	BRAZIL	ITL
BRAZILEURBOND	BRAZIL	EUR
BRAZILAUDBOND	BRAZIL	AUD
BRAZILUSDSYNTRS	BRAZIL	USD
BRAZILUSDBOND	BRAZIL	USD
BRAZILUSDBOND	BRAZIL	USD
BRAZILUSDBOND	BRAZIL	USD
BRAZIL_BMUSDSENIOR	BRAZIL_BM	USD
BRAZIL_BMITLSENIOR	BRAZIL_BM	ITL
BRAZIL_CASHUSDSENIOR	BRAZIL_CASH	USD
BRAZIL_STRIPSUSDSENIOR	BRAZIL_STRIPS	USD
BRAZIL_STRUCTUSDBOND	BRAZIL_STRUCT	USD
BRAZIL10YVOLUSDBOND	BRAZIL10YVOL	USD
BRAZIL2YVOLUSDBOND	BRAZIL2YVOL	USD
BRAZIL5YVOLUSDBOND	BRAZIL5YVOL	USD
BRDGUSDASSETBACKED	BRDG	USD
BREUSDSENIOR_MODRE	BRE	USD
BREITBUSDCVA_LOAN	BREITB	USD
BRENNTAGEURLOAN2ND_MMR	BRENNTAG	EUR
BRKUSDSENIOR_MODRE	BRK	USD
BRKEURSENIOR_MODRE	BRK	EUR
BRKJPYSENIOR_MODRE	BRK	JPY
BRKAUDSENIOR_MODRE	BRK	AUD
BRKHKDSENIOR_MODRE	BRK	HKD
BRKSGDSENIOR_MODRE	BRK	SGD
BRKMANUSDLOAN_NORE	BRKMAN	USD
BRNHM_2006_1A_A3LUSDSENIOR	BRNHM_2006_1A_A3L	USD
BRSTNEUSDSENIOR_NORE	BRSTNE	USD
BRSTNEUSDSECURED_NORE	BRSTNE	USD
BRTTEURSENIOR_MMR_L	BRTT	EUR
BRWFL_MUNIUSDSENIOR_MODRE	BRWFL_MUNI	USD
BRZCLNUSDSOVEREIGN	BRZCLN	USD
BRZCLNUSDSOVEREIGN	BRZCLN	USD
BRZPPNUSDSOVEREIGN	BRZPPN	USD
BRZPPNUSDSOVEREIGN	BRZPPN	USD
BRZZRCLNUSDSOVEREIGN	BRZZRCLN	USD
BRZZRCLNUSDSOVEREIGN	BRZZRCLN	USD
BSUSDSENIOR	BS	USD
BSAEURSENIOR	BSA	EUR
BSAEURLOAN	BSA	EUR
BSABS_04_HE5_M6USDSENIOR	BSABS_04_HE5_M6	USD
BSABS_04_HE7_M6USDSENIOR	BSABS_04_HE7_M6	USD
BSABS_04_HE9_M6USDSENIOR	BSABS_04_HE9_M6	USD
BSABS_05_AQ2_M7USDSENIOR	BSABS_05_AQ2_M7	USD
BSABS_05_AQ2_M8USDSENIOR	BSABS_05_AQ2_M8	USD
BSABS_05_EC1_M7USDSENIOR	BSABS_05_EC1_M7	USD
BSABS_05_FR1_M2USDSENIOR	BSABS_05_FR1_M2	USD
BSABS_05_FR1_M5USDSENIOR	BSABS_05_FR1_M5	USD
BSABS_05_FR1_M6USDSENIOR	BSABS_05_FR1_M6	USD
BSABS_05_HE_12_M8USDSENIOR	BSABS_05_HE_12_M8	USD
BSABS_05_HE1_M5USDSENIOR	BSABS_05_HE1_M5	USD
BSABS_05_HE11_M4USDSENIOR	BSABS_05_HE11_M4	USD
BSABS_05_HE11_M7USDSENIOR	BSABS_05_HE11_M7	USD
BSABS_05_HE11_M8USDSENIOR	BSABS_05_HE11_M8	USD
BSABS_05_HE12_M8USDSENIOR	BSABS_05_HE12_M8	USD
BSABS_05_HE2_M6USDSENIOR	BSABS_05_HE2_M6	USD
BSABS_05_HE5_M5USDSENIOR	BSABS_05_HE5_M5	USD
BSABS_05_HE6_M5USDSENIOR	BSABS_05_HE6_M5	USD
BSABS_05_HE6_M6USDSENIOR	BSABS_05_HE6_M6	USD
BSABS_05_HE7_M5USDSENIOR	BSABS_05_HE7_M5	USD

SENIOR_MMR_L	DERIV	7/24/2008 8:30	390	500	500
SENIOR	DERIV	12/28/2001 8:30	40	40	40
SENIOR_MODRE	DERIV	2/29/2008 18:30	10	10	10
SENIOR_MODRE	DERIV	2/29/2008 18:30	10	10	10
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	4/18/2008 18:30	50	70	90
SENIOR	DERIV	3/29/2007 18:30	20	30	35
SENIOR	DERIV	10/31/2002 18:30	2800	3700	4200
SENIOR	DERIV	10/31/2002 18:30	2800	3700	4200
SENIOR	DERIV	10/6/2000	-14.046	35.954	90.954
SENIOR	DERIV	10/6/2000	-14.046	35.954	90.954
SENIOR	DERIV	10/31/2002 18:30	2800	3700	4200
SENIOR	CASH	10/6/2000	344.954	344.954	344.954
BOND	DERIV	7/30/2008 18:30	30	35	40
BOND	DERIV	3/27/2007 13:30	13	20	23
BOND	DERIV	7/30/2008 18:30	30	35	40
BOND	DERIV	11/12/2003 13:30	70	85	150
SYNTRS	DERIV	2/20/2008 8:30	815	815	815
BOND	2YVOL	7/30/2008 18:30	30	35	40
BOND	5YVOL	7/30/2008 18:30	30	35	40
BOND	10YVOL	7/30/2008 18:30	30	35	40
SENIOR	DERIV	5/3/2000	-26.74897	23.25099	152.251
SENIOR	DERIV	5/3/2000	-26.74897	23.25099	152.251
SENIOR	CASH	4/28/2000	494.68	494.68	494.68
SENIOR	DERIV	9/28/2001 13:30	500	500	500
BOND	DERIV	6/11/2003 13:30	828	828	828
BOND	DERIV	2/10/2006 13:30	1	1	1
BOND	DERIV	2/10/2006 13:30	1	1	1
BOND	DERIV	2/10/2006 13:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	7/30/2008 13:30	250	250	250
CVA_LOAN	DERIV	1/7/2008 18:30	250	250	250
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
LOAN_NORE	DERIV	3/10/2008 13:30	200	200	210
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	579	706	827
SECURED_NORE	DERIV	7/30/2008 18:30	579	706	827
SENIOR_MMR_L	DERIV	3/5/2008 8:30	15	15	25
SENIOR_MODRE	DERIV	7/22/2008 18:30	28	28	28
SOVEREIGN	X_ASK	3/22/2001	0	0	240
SOVEREIGN	X_BID	3/22/2001	0	0	240
SOVEREIGN	X_ASK	3/22/2001	0	0	0
SOVEREIGN	X_BID	3/22/2001	0	0	0
SOVEREIGN	X_ASK	3/22/2001	0	0	282
SOVEREIGN	X_BID	3/22/2001	0	0	282
SENIOR	DERIV	5/21/1999	175	175	200
SENIOR	DERIV	12/18/2001 18:30	24	24	24
LOAN	DERIV	1/13/2003 18:30	400	400	400
SENIOR	DERIV	2/7/2007 8:30	1	1	1
SENIOR	DERIV	2/7/2007 8:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	4/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	1/29/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	9/29/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	2/7/2007 8:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1

475	450	420	400	401.5	403	407	412
40	40	40	40	40	40	40	40
20	30	40	50	57.5	65	75	75
20	30	40	50	57.5	65	75	75
1	1	1	1	1	1	1	1
130	170	210	250	265	280	310	310
65	90	112.5	135	152.5	170	200	200
4100	3900	3725	3550	3550	3550	3550	3550
4100	600	3725	3550	3550	3550	3550	3550
220.954	320.954	405.954	475.954	498.454	520.954	545.954	545.954
220.954	320.954	405.954	475.954	498.454	520.954	545.954	545.954
4100	3900	3725	3550	3550	3550	3550	3550
344.954	344.954	344.954	344.954	344.954	344.954	344.954	344.954
64	81	95.5	112	119.75	127.5	147	147
39.5	53	70.5	88	100.5	113	138.5	138.5
64	81	95.5	112	119.75	127.5	147	147
300	405	487.5	570	585	600	620	620
815	815	815	815	815	815	815	815
64	81	95.5	112	119.75	127.5	147	147
64	81	95.5	112	119.75	127.5	147	147
64	81	95.5	112	119.75	127.5	147	147
270.251	375.251	419.251	462.251	462.251	462.251	462.251	462.251
270.251	375.251	419.251	462.251	462.251	462.251	462.251	462.251
494.68	494.68	494.68	494.68	494.68	494.68	494.68	494.68
500	500	500	500	500	500	500	500
828	828	828	828	828	828	828	828
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
250	250	250	250	242.5	235	220	220
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
92	100	105	110	111	112	117	117
92	100	105	110	111	112	117	117
92	100	105	110	111	112	117	117
92	100	105	110	111	112	117	117
92	100	105	110	111	112	117	117
92	100	105	110	111	112	117	117
220	230	240	250	260	270	290	290
1	1	1	1	1	1	1	1
905	899	941	985	965.5	946	918	862
905	899	941	985	965.5	946	918	862
40	45	50	62	63.5	65	70	75
28	28	28	28	28	28	36	36
350	480	0	565	565	0	0	0
350	480	0	565	565	0	0	0
0	556	0	631	631	0	0	0
0	556	0	631	631	0	0	0
410	561	0	663	663	0	0	0
410	561	0	663	663	0	0	0
250	265	285	300	300	300	300	300
24	24	24	24	24	24	24	24
400	400	400	400	400	400	400	400
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
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416
40
75
75
1
310
200
3550
3550
545.954
545.954
3550
344.954
147
138.5
147
620
815
147
147
147
462.251
462.251
494.68
500
828
1
1
1
750
220
250
1
117
117
117
117
117
117
290
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851
851
75
36
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24
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1

BSABS_05_TC1_M6USDSENIOR	BSABS_05_TC1_M6	USD
BSABS_05_TC2_M2USDSENIOR	BSABS_05_TC2_M2	USD
BSABS_05_TC2_M6USDSENIOR	BSABS_05_TC2_M6	USD
BSABS_05-HE1_M5USDSENIOR	BSABS_05-HE1_M5	USD
BSABS_06_EC1_M7USDSENIOR	BSABS_06_EC1_M7	USD
BSABS_06_EC1_M8USDSENIOR	BSABS_06_EC1_M8	USD
BSABS_06_HE10_2M5USDSENIOR	BSABS_06_HE10_2M5	USD
BSABS_06_HE2_M4USDSENIOR	BSABS_06_HE2_M4	USD
BSABS_06_HE2_M9USDSENIOR	BSABS_06_HE2_M9	USD
BSABS_06_HE3_M2USDSENIOR	BSABS_06_HE3_M2	USD
BSABS_06_HE3_M5USDSENIOR	BSABS_06_HE3_M5	USD
BSABS_06_HE3_M7USDSENIOR	BSABS_06_HE3_M7	USD
BSABS_06_HE3_M8USDSENIOR	BSABS_06_HE3_M8	USD
BSABS_06_HE3_M8__USDSENIOR	BSABS_06_HE3_M8__	USD
BSABS_06_HE3_M9USDSENIOR	BSABS_06_HE3_M9	USD
BSABS_06_HE4_M7USDSENIOR	BSABS_06_HE4_M7	USD
BSABS_06_HE4_M8USDSENIOR	BSABS_06_HE4_M8	USD
BSABS_06_HE4_M9USDSENIOR	BSABS_06_HE4_M9	USD
BSABS_06_HE5_M8USDSENIOR	BSABS_06_HE5_M8	USD
BSABS_06_HE6_1M8USDSENIOR	BSABS_06_HE6_1M8	USD
BSABS_06_HE6_2M9USDSENIOR	BSABS_06_HE6_2M9	USD
BSABS_06_PC1_M6USDSENIOR	BSABS_06_PC1_M6	USD
BSABS_06_PC1_M7USDSENIOR	BSABS_06_PC1_M7	USD
BSABS_06_PC1_M8USDSENIOR	BSABS_06_PC1_M8	USD
BSABS_2004_HE10_M5USDSENIOR	BSABS_2004_HE10_M5	USD
BSABS_2005_EC1_M7USDSENIOR	BSABS_2005_EC1_M7	USD
BSABS_2005_FR1_M5USDSENIOR	BSABS_2005_FR1_M5	USD
BSABS_2005_HE1_M4USDSENIOR	BSABS_2005_HE1_M4	USD
BSABS_2005_HE11_M4USDSENIOR	BSABS_2005_HE11_M4	USD
BSABS_2005_HE11_M7USDSENIOR	BSABS_2005_HE11_M7	USD
BSABS_2005_HE12_M8USDSENIOR	BSABS_2005_HE12_M8	USD
BSABS_2005_HE5_M5USDSENIOR	BSABS_2005_HE5_M5	USD
BSABS_2005_TC1_M6USDSENIOR	BSABS_2005_TC1_M6	USD
BSABS_2005_TC2_M6USDSENIOR	BSABS_2005_TC2_M6	USD
BSABS_2006_EC1_M7USDSENIOR	BSABS_2006_EC1_M7	USD
BSABS_2006_EC1_M8USDSENIOR	BSABS_2006_EC1_M8	USD
BSABS_2006_EC2_M9USDSENIOR	BSABS_2006_EC2_M9	USD
BSABS_2006_HE_4_M7USDSENIOR	BSABS_2006_HE_4_M7	USD
BSABS_2006_HE1_2M8USDSENIOR	BSABS_2006_HE1_2M8	USD
BSABS_2006_HE10_21A3USDSENIOR	BSABS_2006_HE10_21A3	USD
BSABS_2006_HE3_A3USDSENIOR	BSABS_2006_HE3_A3	USD
BSABS_2006_HE3_M5USDSENIOR	BSABS_2006_HE3_M5	USD
BSABS_2006_HE3_M8USDSENIOR	BSABS_2006_HE3_M8	USD
BSABS_2006_HE3_M9USDSENIOR	BSABS_2006_HE3_M9	USD
BSABS_2006_HE4_M8USDSENIOR	BSABS_2006_HE4_M8	USD
BSABS_2006_HE4_M9USDSENIOR	BSABS_2006_HE4_M9	USD
BSABS_2006_HE6_1M8USDSENIOR	BSABS_2006_HE6_1M8	USD
BSABS_2006_HE6_1M9USDSENIOR	BSABS_2006_HE6_1M9	USD
BSABS_2006_HE6_2M9USDSENIOR	BSABS_2006_HE6_2M9	USD
BSABS04_HE7_M5USDSENIOR	BSABS04_HE7_M5	USD
BSABS04_HE9_M6USDSENIOR	BSABS04_HE9_M6	USD
BSABS05_HE11_A3USDSENIOR	BSABS05_HE11_A3	USD
BSABS05_HE11_M2USDSENIOR	BSABS05_HE11_M2	USD
BSABS05_HE11_M4USDSENIOR	BSABS05_HE11_M4	USD
BSABS05_HE11_M8USDSENIOR	BSABS05_HE11_M8	USD
BSABS05_HE2_M6USDSENIOR	BSABS05_HE2_M6	USD
BSABS05_HE3_M5USDSENIOR	BSABS05_HE3_M5	USD
BSABS05_HE6_M5USDSENIOR	BSABS05_HE6_M5	USD
BSABS05_HE6_M6USDSENIOR	BSABS05_HE6_M6	USD
BSABS05_HE7_M5USDSENIOR	BSABS05_HE7_M5	USD
BSABS05TC1M6USDSENIOR	BSABS05TC1M6	USD
BSABS06_EC2_M9USDSENIOR	BSABS06_EC2_M9	USD
BSABS06_HE3_A3USDSENIOR	BSABS06_HE3_A3	USD
BSABS06_HE3_M2USDSENIOR	BSABS06_HE3_M2	USD
BSABS06_HE3_M5USDSENIOR	BSABS06_HE3_M5	USD
BSABS06_HE3_M8USDSENIOR	BSABS06_HE3_M8	USD
BSABS06_HE3_M9USDSENIOR	BSABS06_HE3_M9	USD
BSABS2005TC1USDSENIOR	BSABS2005TC1	USD
BSABS2005TC1M6USDSENIOR	BSABS2005TC1M6	USD
BSABST06_HE10_A3DUSDSENIOR	BSABST06_HE10_A3D	USD
BSABST06_HE10_M2USDSENIOR	BSABST06_HE10_M2	USD
BSABST06_HE10_M5USDSENIOR	BSABST06_HE10_M5	USD
BSABST06_HE10_M8USDSENIOR	BSABST06_HE10_M8	USD
BSABST06_HE10_M9USDSENIOR	BSABST06_HE10_M9	USD

SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/19/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	2/14/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	DERIV	2/27/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	11/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	11/1/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	1/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	11/20/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	10/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2005 18:30	191	191	191
SENIOR	DERIV	1/26/2006 18:30	285	285	285
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/2/2006 13:30	1	1	1
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	11/23/2005 18:30	207	207	207
SENIOR	DERIV	11/3/2005 18:30	255	255	255
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	10/27/2005 13:30	240	240	240
SENIOR	DERIV	2/21/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	9/22/2005 18:30	183	183	183
SENIOR	DERIV	10/11/2005 13:30	183	183	183
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1

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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1835	1835	1835	1835	1835	1835	1835	1835
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2456	2456	2456	2456	2456	2456	2456	2456
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191	191	191	191	191	191	191	191
285	285	285	285	285	285	285	285
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255	255	255	255	255	255	255	255
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183	183	183	183	183	183	183	183
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285
1
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1
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1
1
207
255
1
240
1
1
1
1
1
1
183
183
0.999999975
0.999999975
1
1
1

BSABST07_HE3_A4USDSENIOR	BSABST07_HE3_A4	USD
BSABST07_HE3_M2USDSENIOR	BSABST07_HE3_M2	USD
BSABST07_HE3_M5USDSENIOR	BSABST07_HE3_M5	USD
BSABST07_HE3_M8USDSENIOR	BSABST07_HE3_M8	USD
BSABST07_HE3_M9USDSENIOR	BSABST07_HE3_M9	USD
BSAGS_05_HE11_M4USDSENIOR	BSAGS_05_HE11_M4	USD
BSCUSDSENIOR	BSC	USD
BSCEURSENIOR	BSC	EUR
BSCEURSENIOR_MODRE	BSC	EUR
BSCUSDSENIOR_MODRE	BSC	USD
BSCUSDSENIOR_NORE	BSC	USD
BSCEURSENIOR_NORE	BSC	EUR
BSCAUDSENIOR_MODRE	BSC	AUD
BSCUSDSENIOR_MODRE	BSC	USD
BSCJPYSENIOR_MODRE	BSC	JPY
BSCTWDSENIOR	BSC	TWD
BSCAUDSENIOR	BSC	AUD
BSCUSDPREFERRED_MODRE	BSC	USD
BSCHKDSENIOR_MODRE	BSC	HKD
BSCSGDSENIOR_MODRE	BSC	SGD
BSCUSDSUBORDINATE_MODRE	BSC	USD
BSCAUDSUBORDINATE_MODRE	BSC	AUD
BSCUSDSUBORDINATE	BSC	USD
BSCAUDSUBORDINATE	BSC	AUD
BSC_PUSDPREFERRED_MODRE	BSC_P	USD
BSCMS_06PW12_HUSDSENIOR	BSCMS_06PW12_H	USD
BSCMS04_PWR3_HUSDSENIOR	BSCMS04_PWR3_H	USD
BSCMS04_PWR6_BUSDSENIOR	BSCMS04_PWR6_B	USD
BSCMS04_PWR6_JUSDSENIOR	BSCMS04_PWR6_J	USD
BSCMS05_PWR7_HUSDSENIOR	BSCMS05_PWR7_H	USD
BSCMS05_PWR9_HUSDSENIOR	BSCMS05_PWR9_H	USD
BSCMS05_T18_GUSDSENIOR	BSCMS05_T18_G	USD
BSCMS05_T18_HUSDSENIOR	BSCMS05_T18_H	USD
BSCMS06_PW12_AJUSDSENIOR	BSCMS06_PW12_AJ	USD
BSCMS06_PW13_AJUSDSENIOR	BSCMS06_PW13_AJ	USD
BSCMS06_PW14_AJUSDSENIOR	BSCMS06_PW14_AJ	USD
BSCMS06_PW14_HUSDSENIOR	BSCMS06_PW14_H	USD
BSCMS06_PWR14_AJUSDSENIOR	BSCMS06_PWR14_AJ	USD
BSEUSDPREFERRED	BSE	USD
BSNSAHKDSENIOR_MMR_L	BSNSA	HKD
BSNSASGDSENIOR_MMR_L	BSNSA	SGD
BSXUSDSENIOR	BSX	USD
BSXEURSENIOR_MODRE	BSX	EUR
BSXEURSENIOR	BSX	EUR
BSXUSDSENIOR_MODRE	BSX	USD
BSXEURSENIOR_NORE	BSX	EUR
BSXUSDSENIOR_NORE	BSX	USD
BSXJPYSENIOR_MODRE	BSX	JPY
BSXAUDSENIOR_MODRE	BSX	AUD
BSXHKDSENIOR_MODRE	BSX	HKD
BSXSGDSENIOR_MODRE	BSX	SGD
BSYUSDSENIOR_MODRE	BSY	USD
BTUSDSENIOR	BT	USD
BTUSDSUBORDINATE	BT	USD
BT_SUBUSDSUBORDINATE	BT_SUB	USD
BTASUSDSENIOR_MODRE	BTAS	USD
BTUUSDSENIOR_NORE	BTU	USD
BTUUSDCVA_LOAN	BTU	USD
BTUUSDLOAN_NORE	BTU	USD
BTUUSDCVA_SENIOR	BTU	USD
BTUEURSENIOR_NORE	BTU	EUR
BUCYUSDCVA_LOAN	BUCY	USD
BUDUSDSENIOR_MODRE	BUD	USD
BUDUSDSENIOR	BUD	USD
BUDEURSENIOR	BUD	EUR
BUDEURSENIOR_MODRE	BUD	EUR
BUDUSDSENIOR_NORE	BUD	USD
BUDEURSENIOR_NORE	BUD	EUR
BUDJPYSENIOR_MODRE	BUD	JPY
BUDHKDSENIOR_MODRE	BUD	HKD
BUDAUDSENIOR_MODRE	BUD	AUD
BUENOSUSDBOND	BUENOS	USD
BVFUSDSUBORDINATE	BVF	USD
BVFUSDSUBORDINATE_MODRE	BVF	USD

SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	9/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 13:30	61.105	66.66	72.215
SENIOR	DERIV	7/30/2008 13:30	61.105	66.66	72.215
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SENIOR_NORE	DERIV	7/30/2008 13:30	51.942	56.664	61.386
SENIOR_NORE	DERIV	7/2/2008 18:30	58.5528	63.2748	67.9968
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SENIOR_MODRE	CASH	7/30/2008 13:30	55	60	65
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SENIOR	DERIV	7/30/2008 13:30	61.105	66.66	72.215
SENIOR	DERIV	7/30/2008 13:30	61.105	66.66	72.215
PREFERRED_MODRE	DERIV	7/30/2008 13:30	96.25	105	113.75
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	105	110	115
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	105	110	115
SUBORDINATE	DERIV	7/30/2008 13:30	116.655	122.21	127.765
SUBORDINATE	DERIV	7/30/2008 13:30	116.655	122.21	127.765
PREFERRED_MODRE	DERIV	4/25/2007 13:30	2	2	8
SENIOR	DERIV	10/5/2006 8:30	1	1	1
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	2/21/2006 18:30	140	140	140
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	142	142	142
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	4/4/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 18:30	1	1	1
PREFERRED	DERIV	4/20/2001	24	25	25
SENIOR_MMR_L	DERIV	7/25/2008 13:30	16.76605941	17.19186271	24.04093302
SENIOR_MMR_L	DERIV	7/25/2008 13:30	16.76605941	17.19186271	24.04093302
SENIOR	DERIV	7/25/2008 13:30	118.877	118.877	136.553
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR	DERIV	7/25/2008 13:30	118.877	118.877	136.553
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR_NORE	DERIV	7/25/2008 13:30	101.0508	101.0508	116.1312
SENIOR_NORE	DERIV	7/25/2008 13:30	101.0508	101.0508	116.1312
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR_MODRE	DERIV	3/23/2005 18:30	42	42	42
SENIOR	DERIV	7/7/1999	25	25	30
SUBORDINATE	DERIV	5/21/1999	55	55	60
SUBORDINATE	DERIV	7/8/1999	25	25	25
SENIOR_MODRE	DERIV	9/24/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	70	70	70
CVA_LOAN	DERIV	11/30/2006 18:30	128	128	128
LOAN_NORE	DERIV	2/29/2008 18:30	85	85	85
CVA_SENIOR	DERIV	7/30/2008 18:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 18:30	70	70	70
CVA_LOAN	DERIV	7/26/2007 13:30	115	115	115
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
BOND	DERIV	7/30/2008 18:30	510	560	620
SUBORDINATE	DERIV	1/7/2005 8:30	585	585	585
SUBORDINATE_MODRE	DERIV	1/7/2005 8:30	530	530	530

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
79.992	89.991	101.101	108.878	109.4335	109.989	111.1	111.1
79.992	89.991	101.101	108.878	109.4335	109.989	111.1	111.1
72	81	91	98	98.5	99	100	100
72	81	91	98	98.5	99	100	100
67.9968	76.4964	85.9404	92.5512	93.0234	93.4956	94.44	94.44
74.6076	82.1628	90.6624	99.162	99.6342	100.1064	101.0508	101.0508
72	81	91	98	98.5	99	100	100
72	81	91	98	98.5	99	100	100
72	81	91	98	98.5	99	100	100
79.992	89.991	101.101	108.878	109.4335	109.989	111.1	111.1
79.992	89.991	101.101	108.878	109.4335	109.989	111.1	111.1
126	141.75	159.25	171.5	172.375	173.25	175	175
72	81	91	98	98.5	99	100	100
72	81	91	98	98.5	99	100	100
122	131	141	148	148.5	149	150	150
122	131	141	148	148.5	149	150	150
135.542	145.541	156.651	164.428	164.9835	165.539	166.65	166.65
135.542	145.541	156.651	164.428	164.9835	165.539	166.65	166.65
11	32	40	50	62.5	75	80	90
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
140	140	140	140	140	140	140	140
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
142	142	142	142	142	142	142	142
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
33	40	50	60	60	60	60	60
32.65805686	38.18687211	44.63573914	51	53.5	56	60	60
32.65805686	38.18687211	44.63573914	51	53.5	56	60	60
163.317	163.317	164.428	168.872	168.872	168.872	168.872	168.872
147	147	148	152	152	152	152	152
163.317	163.317	164.428	168.872	168.872	168.872	168.872	168.872
147	147	148	152	152	152	152	152
138.8268	138.8268	139.7712	143.5488	143.5488	143.5488	143.5488	143.5488
138.8268	138.8268	139.7712	143.5488	143.5488	143.5488	143.5488	143.5488
147	147	148	152	152	152	152	152
147	147	148	152	152	152	152	152
147	147	148	152	152	152	152	152
147	147	148	152	152	152	152	152
42	42	42	42	42	42	42	42
30	35	35	40	42.5	45	50	60
65	70	75	80	82.5	85	90	95
30	37	40	55	57.5	60	65	70
1	1	1	1	1	1	1	1
100	145	180	208	215.5	223	233	233
128	128	128	128	128	128	128	128
85	85	85	85	85	85	85	85
100	145	180	208	215.5	223	233	233
100	145	180	208	215.5	223	233	233
175	250	280	310	310	310	310	310
57	72	82	92	94.5	97	102	102
63.327	79.992	91.102	102.212	104.9895	107.767	113.322	113.322
63.327	79.992	91.102	102.212	104.9895	107.767	113.322	113.322
57	72	82	92	94.5	97	102	102
53.8308	67.9968	77.4408	86.8848	89.2458	91.6068	96.3288	96.3288
53.8308	67.9968	77.4408	86.8848	89.2458	91.6068	96.3288	96.3288
57	72	82	92	94.5	97	102	102
57	72	82	92	94.5	97	102	102
57	72	82	92	94.5	97	102	102
698	733	755.5	778	789.25	800.5	823	823
585	585	585	585	585	585	585	585
530	530	530	530	530	530	530	530

1
1
0.999999975
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111.1
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100
94.44
101.0508
100
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100
111.1
111.1
175
100
100
150
150
166.65
166.65
92
1
1
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140
1
1
142
1
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1
1
60
60
60
168.872
152
168.872
152
143.5488
143.5488
152
152
152
152
42
70
100
75
1
233
128
85
233
233
310
102
113.322
113.322
102
96.3288
96.3288
102
102
102
823
585
530

BVFUSDSUBORDINATE_NORE	BVF	USD
BVFUSDSENIOR_NORE	BVF	USD
BVFAUDSUBORDINATE_MODRE	BVF	AUD
BVICEURCVA_SENIOR	BVIC	EUR
BVITAEURLOAN2ND_MMR	BVITA	EUR
BWAUSDSENIOR	BWA	USD
BWAUSDSENIOR_MODRE	BWA	USD
BWAEURSENIOR_MODRE	BWA	EUR
BWAUSDSENIOR_NORE	BWA	USD
BWAEURSENIOR_NORE	BWA	EUR
BWAEURSENIOR	BWA	EUR
BWAAUDSENIOR_MODRE	BWA	AUD
BWAAUDSENIOR	BWA	AUD
BWAJPYSENIOR_MODRE	BWA	JPY
BWIC_06_1A_CUSDSENIOR	BWIC_06_1A_C	USD
BWIC_06_1A_DUSDSENIOR	BWIC_06_1A_D	USD
BWIC_06_1A_D_USDSENIOR	BWIC_06_1A_D_	USD
BWIC_2006_1A_BUSDSENIOR	BWIC_2006_1A_B	USD
BWIC_2006_1A_CUSDSENIOR	BWIC_2006_1A_C	USD
BWIC06_1A_CUSDSENIOR	BWIC06_1A_C	USD
BXPUSDSENIOR_MODRE	BXP	USD
BXPEURSENIOR_MODRE	BXP	EUR
BXPAUDSENIOR_MODRE	BXP	AUD
BYDUSDSUBORDINATE_NORE	BYD	USD
BYDUSDSENIOR_NORE	BYD	USD
BYDUSDLOAN_NORE	BYD	USD
BYDUSDCVA_LOAN	BYD	USD
BYDUSDLOANNC_NORE	BYD	USD
BYDUSDLOANCALL	BYD	USD
BYDUSDLOANCALL_NORE	BYD	USD
BYDHKDSUBORDINATE_NORE	BYD	HKD
BYDAUDSENIOR_NORE	BYD	AUD
BYDAUDSUBORDINATE_NORE	BYD	AUD
BYDEURSUBORDINATE_NORE	BYD	EUR
BYDAUDSUBORDINATE_MODRE	BYD	AUD
BYD_SUBUSDSUBORDINATE_NORE	BYD_SUB	USD
BYLANJPYLT2_MMR_L	BYLAN	JPY
BYLANUSDSTRNOTE	BYLAN	USD
BYLANUSDSTRNOTE	BYLAN	USD
BZHUSDSENIOR_NORE	BZH	USD
BZHUSDSENIOR	BZH	USD
BZHEURSENIOR	BZH	EUR
BZHEURSENIOR_NORE	BZH	EUR
BZHUSDSENIOR_MODRE	BZH	USD
BZHSGDSENIOR_MODRE	BZH	SGD
BZHHKDSENIOR_NORE	BZH	HKD
BZHHKDSENIOR_MODRE	BZH	HKD
BZHJPYSENIOR_NORE	BZH	JPY
BZHSGDSENIOR_NORE	BZH	SGD
BZHAUDSENIOR_MODRE	BZH	AUD
BZHAUDSENIOR_NORE	BZH	AUD
BZHUSDDIGITAL_NORE	BZH	USD
CUSDSENIOR	C	USD
CUSDPREFERRED	C	USD
CUSDSENIOR_MODRE	C	USD
CUSDSENIOR_NORE	C	USD
CEURSENIOR	C	EUR
CEURSENIOR_MODRE	C	EUR
CEURSENIOR_NORE	C	EUR
CUSDSENIOR_MODRE	C	USD
CUSDSUBORDINATE_MODRE	C	USD
CHKDSENIOR	C	HKD
CHKDSUBORDINATE_MODRE	C	HKD
CUSDLT2_MMR_L	C	USD
CAUDSENIOR_MODRE	C	AUD
CEURSUBORDINATE_MODRE	C	EUR
CHKDSUBORDINATE	C	HKD
CUSDSUBORDINATE	C	USD
CUSDPREFERRED_MODRE	C	USD
CJPYSENIOR_MODRE	C	JPY
CSGDSUBORDINATE_MODRE	C	SGD
CSGDSUBORDINATE	C	SGD
CHKDSENIOR_MODRE	C	HKD
CAUDSUBORDINATE	C	AUD

SUBORDINATE_NORE	DERIV	1/7/2005 8:30	500	500	500
SENIOR_NORE	DERIV	9/10/2004 18:30	375	375	375
SUBORDINATE_MODRE	DERIV	2/5/2007 8:30	125	125	125
CVA_SENIOR	DERIV	6/30/2008 13:30	500	500	500
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR	DERIV	7/24/2008 13:30	51.106	51.106	51.106
SENIOR_MODRE	DERIV	7/24/2008 13:30	46	46	46
SENIOR_MODRE	DERIV	7/24/2008 13:30	46	46	46
SENIOR_NORE	DERIV	7/24/2008 13:30	43.4424	43.4424	43.4424
SENIOR_NORE	DERIV	7/24/2008 13:30	43.4424	43.4424	43.4424
SENIOR	DERIV	7/24/2008 13:30	51.106	51.106	51.106
SENIOR_MODRE	DERIV	7/24/2008 13:30	46	46	46
SENIOR	DERIV	7/24/2008 13:30	51.106	51.106	51.106
SENIOR_MODRE	DERIV	7/24/2008 13:30	46	46	46
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2007 8:30	1	1	1
SENIOR	DERIV	11/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/2/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	116	116	119
SENIOR_MODRE	DERIV	7/30/2008 18:30	116	116	119
SENIOR_MODRE	DERIV	7/30/2008 18:30	116	116	119
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	630.397895	662.420919	687.982061
SENIOR_NORE	DERIV	7/29/2008 18:30	597.69538	621.586449	640.431419
LOAN_NORE	DERIV	7/28/2008 18:30	300	300	325
CVA_LOAN	DERIV	7/28/2008 18:30	450	450	487.5
LOANNC_NORE	DERIV	10/3/2006 13:30	70	70	70
LOANCALL	DERIV	11/9/2006 13:30	95	95	95
LOANCALL_NORE	DERIV	7/28/2008 18:30	320	320	345
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	630.281142	662.268441	687.750351
SENIOR_NORE	DERIV	7/29/2008 18:30	632.244992	665.678355	693.863381
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	632.244992	665.678355	693.863381
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	631.177866	663.816966	690.454748
SUBORDINATE_MODRE	DERIV	4/21/2008 8:30	1	1	1
SUBORDINATE_NORE	DERIV	5/14/2007 8:30	25	30	35
LT2_MMR_L	DERIV	4/18/2008 13:30	146.7	149.3	152
STRNOTE	CASH	7/16/2008 18:30	150	150	150
STRNOTE	DERIV	7/22/2008 13:30	150	150	150
SENIOR_NORE	DERIV	7/28/2008 18:30	949.502132	833.228002	743.763578
SENIOR	DERIV	7/28/2008 18:30	984.236055	860.254989	765.027798
SENIOR	DERIV	7/28/2008 18:30	987.175103	863.363423	768.488273
SENIOR_NORE	DERIV	7/28/2008 18:30	952.233102	836.107323	746.952367
SENIOR_MODRE	DERIV	7/28/2008 18:30	965.717437	846.335407	754.660326
SENIOR_MODRE	DERIV	7/28/2008 18:30	963.672799	844.342514	752.472164
SENIOR_NORE	DERIV	7/28/2008 18:30	949.060417	832.873712	743.432358
SENIOR_MODRE	DERIV	6/24/2008 18:30	610.336048	647.432329	708.534456
SENIOR_NORE	DERIV	7/28/2008 18:30	947.244138	830.760961	740.721369
SENIOR_NORE	DERIV	7/28/2008 18:30	947.527436	831.308797	741.664391
SENIOR_MODRE	DERIV	7/28/2008 18:30	972.395925	853.364072	762.662299
SENIOR_NORE	DERIV	7/28/2008 18:30	955.955053	840.001195	751.44174
DIGITAL_NORE	DERIV	7/28/2008 18:30	951.85033	835.91959	746.9101
SENIOR	DERIV	7/30/2008 18:30	83.325	94.435	105.545
PREFERRED	CASH	7/30/2008 18:30	75	85	95
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	85	95
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	80.274	89.718
SENIOR	DERIV	7/30/2008 18:30	83.325	94.435	105.545
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	85	95
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	80.274	89.718
SENIOR_MODRE	CASH	7/30/2008 18:30	75	85	95
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
SENIOR	DERIV	7/30/2008 18:30	83.325	94.435	105.545
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
LT2_MMR_L	DERIV	7/30/2008 18:30	98.955	112.149	125.343
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	85	95
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
SUBORDINATE	DERIV	7/30/2008 18:30	128.876	139.986	151.096
SUBORDINATE	DERIV	7/30/2008 18:30	128.876	139.986	151.096
PREFERRED_MODRE	DERIV	7/29/2008 18:30	206	206	208
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	85	95
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
SUBORDINATE	DERIV	7/30/2008 18:30	128.876	139.986	151.096
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	85	95
SUBORDINATE	DERIV	7/30/2008 18:30	128.876	139.986	151.096

500	500	500	500	500	500	500	500
375	375	375	375	375	375	375	375
130	144	180	205	214	223	230	230
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
56.661	67.771	78.881	89.991	92.7685	95.546	103.323	119.988
51	61	71	81	83.5	86	93	108
51	61	71	81	83.5	86	93	108
48.1644	57.6084	67.0524	76.4964	78.8574	81.2184	87.8292	101.9952
48.1644	57.6084	67.0524	76.4964	78.8574	81.2184	87.8292	101.9952
56.661	67.771	78.881	89.991	92.7685	95.546	103.323	119.988
51	61	71	81	83.5	86	93	108
56.661	67.771	78.881	89.991	92.7685	95.546	103.323	119.988
51	61	71	81	83.5	86	93	108
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
126	134	142	145	138	131	118	118
126	134	142	145	138	131	118	118
126	134	142	145	138	131	118	118
1026.352497	1114.430797	1128.105818	1141.95782	1119.912449	1097.867078	1054.257108	979.120645
888.773294	947.04049	950.43762	954.286161	934.2252925	914.164424	875.974274	816.839863
440	460	495	565	572.5	580	590	590
660	690	742.5	847.5	858.75	870	885	885
81	110	123	105	127	149	157	157
106	135	148	130	152	174	182	182
460	480	515	585	592.5	600	610	610
1025.743723	1113.929112	1127.827192	1141.900839	1119.884356	1097.867873	1053.779458	975.596858
1053.129325	1155.819663	1179.74646	1203.527249	1186.333407	1169.139564	1134.866693	1069.263543
1053.129325	1155.819663	1179.74646	1203.527249	1186.333407	1169.139564	1134.866693	1069.263543
1036.587863	1129.073067	1145.038028	1160.695565	1138.737398	1116.77923	1072.270809	993.499398
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65	95	140	180	210	240	285	295
141.3	161.7	171.7	180	182.5	185	190	200
175	175	200	200	200	200	200	200
175	175	200	200	200	200	200	200
1155.658708	1236.351683	1241.084259	1184.43713	1147.534912	1110.632694	1047.106241	983.985992
1229.230411	1342.37313	1370.944672	1322.668572	1290.271745	1257.874917	1199.261525	1141.480631
1243.684373	1363.531113	1396.538734	1349.48264	1317.474628	1285.466615	1226.286533	1166.484485
1168.490692	1254.282959	1261.78877	1205.276673	1168.028131	1130.779588	1065.576365	999.378504
1198.254674	1302.73335	1326.093918	1277.310093	1244.836277	1212.362461	1154.424215	1097.797686
1187.849848	1285.447672	1302.990285	1251.135801	1216.349381	1181.56296	1119.075179	1053.652507
1154.600341	1235.142032	1239.884665	1183.350206	1146.412911	1109.475616	1045.463204	979.836783
969.859173	1080.676533	1053.171573	1014.916455	989.5430355	964.169616	918.00059	872.786433
1139.523301	1208.526138	1203.46384	1141.529361	1100.64848	1059.767599	988.410911	912.136812
1145.935141	1220.621004	1220.537419	1161.54547	1122.861551	1084.177631	1017.011958	945.760627
1234.560312	1359.098569	1397.848738	1355.929551	1327.97121	1300.012869	1249.057387	1201.162245
1189.512993	1287.180214	1303.858056	1251.678403	1217.586332	1183.494261	1124.188683	1067.445633
1175.245396	1273.535973	1293.324793	1244.385427	1212.001327	1179.617226	1122.400955	1066.822829
122.21	138.875	146.652	155.54	155.54	155.54	155.54	155.54
198.8235294	159.9740933	164.5025126	240.3902439	235.0669168	229.7435897	189.1891892	363.2432432
110	125	132	140	140	140	140	140
103.884	118.05	124.6608	132.216	132.216	132.216	132.216	132.216
122.21	138.875	146.652	155.54	155.54	155.54	155.54	155.54
110	125	132	140	140	140	140	140
103.884	118.05	124.6608	132.216	132.216	132.216	132.216	132.216
110	125	132	140	140	140	140	140
156	173	183	193	191	189	186	186
122.21	138.875	146.652	155.54	155.54	155.54	155.54	155.54
156	173	183	193	191	189	186	186
145.134	164.925	174.1608	184.716	184.716	184.716	184.716	184.716
110	125	132	140	140	140	140	140
156	173	183	193	191	189	186	186
173.316	192.203	203.313	214.423	212.201	209.979	206.646	206.646
173.316	192.203	203.313	214.423	212.201	209.979	206.646	206.646
212	222	226	235	235	235	235	235
110	125	132	140	140	140	140	140
156	173	183	193	191	189	186	186
173.316	192.203	203.313	214.423	212.201	209.979	206.646	206.646
110	125	132	140	140	140	140	140
173.316	192.203	203.313	214.423	212.201	209.979	206.646	206.646

500
375
230
500
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119.988
108
108
101.9952
101.9952
119.988
108
119.988
108
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0.999999975
1
118
118
118
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804.663961
590
885
157
182
610
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1056.905793
975.724413
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295
210
200
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968.230855
865.613225
897.054598
931.852101
1194.929028
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1058.487468
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363.2432432
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132.216
155.54
140
132.216
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186
155.54
186
184.716
140
186
206.646
206.646
235
140
186
206.646
140
206.646

CAUDSUBORDINATE_MODRE	C	AUD
CJPYSUBORDINATE_MODRE	C	JPY
CGBPSUBORDINATE_MODRE	C	GBP
C_PUSDPREFERRED_MODRE	C_P	USD
CAUSDSENIOR	CA	USD
CAEURSENIOR_MODRE	CA	EUR
CAEURSENIOR	CA	EUR
CAUSDSENIOR_MODRE	CA	USD
CAUSDSENIOR_NORE	CA	USD
CAEURSENIOR_NORE	CA	EUR
CAAUDSENIOR_MODRE	CA	AUD
CAHKDSENIOR_MODRE	CA	HKD
CAJPYSENIOR_MODRE	CA	JPY
CABCOMUSDSENIOR_MMR_L	CABCOM	USD
CACDO_06_1A_B1USDSENIOR	CACDO_06_1A_B1	USD
CACDO_06_1A_C1USDSENIOR	CACDO_06_1A_C1	USD
CACDO_06_1A_D2USDSENIOR	CACDO_06_1A_D2	USD
CACDO_2006_1A_C1USDSENIOR	CACDO_2006_1A_C1	USD
CAFUSDSENIOR	CAF	USD
CAFUSDLOAN	CAF	USD
CAFEURSENIOR	CAF	EUR
CAFAUDSENIOR	CAF	AUD
CAF_VCAUDSECURED_MODRE	CAF_VC	AUD
CAF_VCAUDSENIOR_MODRE	CAF_VC	AUD
CAF_VCAUDSENIOR	CAF_VC	AUD
CAGUSDSENIOR	CAG	USD
CAGUSDSENIOR_NORE	CAG	USD
CAGUSDSENIOR_MODRE	CAG	USD
CAGEURSENIOR	CAG	EUR
CAGEURSENIOR_NORE	CAG	EUR
CAGEURSENIOR_MODRE	CAG	EUR
CAGUSDSENIOR_MODRE	CAG	USD
CAGHKDSENIOR_MODRE	CAG	HKD
CAGHKDSENIOR_NORE	CAG	HKD
CAGAUDSENIOR_MODRE	CAG	AUD
CAGJPYSENIOR_MODRE	CAG	JPY
CAGJPYSENIOR_NORE	CAG	JPY
CAGUSDCVA_SENIOR	CAG	USD
CAHUSDSENIOR	CAH	USD
CAHUSDSENIOR	CAH	USD
CAHEURSENIOR_MODRE	CAH	EUR
CAHEURSENIOR_NORE	CAH	EUR
CAHEURSENIOR	CAH	EUR
CAHUSDSENIOR_MODRE	CAH	USD
CAHUSDSENIOR_NORE	CAH	USD
CAHUSDSENIOR_MODRE	CAH	USD
CAHTWDSENIOR	CAH	TWD
CAHHKDSENIOR_MODRE	CAH	HKD
CAHHKDSENIOR_NORE	CAH	HKD
CAHILSSENIOR_MODRE	CAH	ILS
CAHAUDSENIOR_MODRE	CAH	AUD
CAHJPYSENIOR_NORE	CAH	JPY
CAIUSDSENIOR	CAI	USD
CAIRF_IA_A1USDSENIOR	CAIRF_IA_A1	USD
CAIRF_IA_A2USDSENIOR	CAIRF_IA_A2	USD
CAIRH_06_2A_CUSDSENIOR	CAIRH_06_2A_C	USD
CAIRH_I_A_CUSDSENIOR	CAIRH_I_A_C	USD
CAIXABEURSENIOR_MMR_L	CAIXAB	EUR
CAIXACEURSENIOR_MMR_L	CAIXAC	EUR
CAJAM_2007_3_A2EURASSETBACKED	CAJAM_2007_3_A2	EUR
CAJAMEEURSENIOR_MMR_L	CAJAME	EUR
CAJAMMUSDSENIOR_MODRE	CAJAMM	USD
CALUSDSENIOR_MODRE	CAL	USD
CALUSDSENIOR_NORE	CAL	USD
CALILSSENIOR_NORE	CAL	ILS
CALEURSENIOR_NORE	CAL	EUR
CALUSDSENIOR	CAL	USD
CALUSDLOAN_NORE	CAL	USD
CALEURSENIOR_MODRE	CAL	EUR
CALAUDSENIOR_NORE	CAL	AUD
CAMAUDSECURED_MODRE	CAM	AUD
CAMUSDSENIOR_MODRE	CAM	USD
CAMAUDSENIOR_MODRE	CAM	AUD
CAMEURSENIOR_MODRE	CAM	EUR

SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
PREFERRED_MODRE	DERIV	4/20/2007 18:30	6	6	8
SENIOR	DERIV	7/30/2008 13:30	94.435	94.435	94.435
SENIOR_MODRE	DERIV	7/30/2008 13:30	85	85	85
SENIOR	DERIV	7/30/2008 13:30	94.435	94.435	94.435
SENIOR_MODRE	DERIV	7/30/2008 13:30	85	85	85
SENIOR_NORE	DERIV	7/30/2008 13:30	80.274	80.274	80.274
SENIOR_NORE	DERIV	7/30/2008 13:30	80.274	80.274	80.274
SENIOR_MODRE	DERIV	7/30/2008 13:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 13:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 13:30	85	85	85
SENIOR_MMR_L	DERIV	1/29/2008 13:30	255	255	255
SENIOR	DERIV	1/23/2007 8:30	1	1	1
SENIOR	DERIV	12/20/2006 18:30	1	1	1
SENIOR	DERIV	11/7/2006 18:30	1	1	1
SENIOR	DERIV	12/14/2006 8:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	140	140	145
LOAN	DERIV	7/22/2008 18:30	140	140	145
SENIOR	DERIV	1/4/2008 13:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	140	140	145
SECURED_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	9/11/2007 8:30	9	9	9
SENIOR	DERIV	7/21/2008 18:30	37.774	36.663	36.663
SENIOR_NORE	DERIV	7/21/2008 18:30	32.1096	31.1652	31.1652
SENIOR_MODRE	DERIV	7/21/2008 18:30	34	33	33
SENIOR	DERIV	7/21/2008 18:30	37.774	36.663	36.663
SENIOR_NORE	DERIV	7/21/2008 18:30	32.1096	31.1652	31.1652
SENIOR_MODRE	DERIV	7/21/2008 18:30	34	33	33
SENIOR_MODRE	CASH	7/21/2008 18:30	34	33	33
SENIOR_MODRE	DERIV	7/21/2008 18:30	34	33	33
SENIOR_NORE	DERIV	7/21/2008 18:30	32.1096	31.1652	31.1652
SENIOR_MODRE	DERIV	7/21/2008 18:30	34	33	33
SENIOR_MODRE	DERIV	7/21/2008 18:30	34	33	33
SENIOR_NORE	DERIV	7/21/2008 18:30	32.1096	31.1652	31.1652
CVA_SENIOR	DERIV	7/21/2008 18:30	34	33	33
SENIOR	CASH	7/30/2008 18:30	8.888	11.11	15.554
SENIOR	DERIV	7/30/2008 18:30	8.888	11.11	15.554
SENIOR_MODRE	DERIV	7/30/2008 18:30	8	10	14
SENIOR_NORE	DERIV	7/30/2008 18:30	7.5552	9.444	13.2216
SENIOR	DERIV	7/30/2008 18:30	8.888	11.11	15.554
SENIOR_MODRE	DERIV	7/30/2008 18:30	8	10	14
SENIOR_NORE	DERIV	7/30/2008 18:30	7.5552	9.444	13.2216
SENIOR_MODRE	CASH	7/2/2008 18:30	25	27	31
SENIOR	DERIV	7/30/2008 18:30	8.888	11.11	15.554
SENIOR_MODRE	DERIV	7/30/2008 18:30	8	10	14
SENIOR_NORE	DERIV	7/30/2008 18:30	7.5552	9.444	13.2216
SENIOR_MODRE	DERIV	7/9/2008 18:30	19	21	25
SENIOR_MODRE	DERIV	7/30/2008 18:30	8	10	14
SENIOR_NORE	DERIV	7/30/2008 18:30	7.5552	9.444	13.2216
SENIOR	DERIV	5/21/1999	350	350	350
SENIOR	DERIV	9/14/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/14/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR_MMR_L	DERIV	6/27/2008 13:30	160	160	160
SENIOR_MMR_L	DERIV	7/17/2008 8:30	190	190	190
ASSETBACKED	DERIV	2/5/2008 13:30	1	1	1
SENIOR_MMR_L	DERIV	6/24/2008 13:30	240	250	260
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 13:30	771.343862	2220.679478	2342.329005
SENIOR_NORE	DERIV	7/30/2008 13:30	760.836375	2152.17227	2263.37921
SENIOR_NORE	DERIV	7/10/2008 13:30	8581.805459	6345.832459	4787.452136
SENIOR_NORE	DERIV	7/30/2008 13:30	762.42638	2166.71026	2287.756368
SENIOR	DERIV	7/30/2008 13:30	771.343862	2220.679478	2342.329005
LOAN_NORE	DERIV	7/16/2008 13:30	800	800	829
SENIOR_MODRE	DERIV	7/30/2008 13:30	772.998033	2235.83064	2367.856996
SENIOR_NORE	DERIV	7/30/2008 13:30	764.591257	2186.365829	2321.95076
SECURED_MODRE	DERIV	1/31/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	7/7/2008 13:30	7	7	23
SENIOR_MODRE	DERIV	7/7/2008 13:30	7	7	23
SENIOR_MODRE	DERIV	7/7/2008 13:30	7	7	23

156	173	183	193	191	189	186	186
156	173	183	193	191	189	186	186
156	173	183	193	191	189	186	186
12	17	21	26	29	32	39	45
138.875	177.76	199.98	222.2	223.311	224.422	227.755	227.755
125	160	180	200	201	202	205	205
138.875	177.76	199.98	222.2	223.311	224.422	227.755	227.755
125	160	180	200	201	202	205	205
118.05	151.104	169.992	188.88	189.8244	190.7688	193.602	193.602
118.05	151.104	169.992	188.88	189.8244	190.7688	193.602	193.602
125	160	180	200	201	202	205	205
125	160	180	200	201	202	205	205
125	160	180	200	201	202	205	205
386	435	465	491	505.5	520	540	540
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155	135	145	160	166	172	182	158
155	135	145	160	166	172	182	158
1	1	1	1	1	1	1	1
155	135	145	160	166	172	182	158
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
11	13	16	22	28.5	35	52	52
42.218	53.328	58.883	64.438	67.2155	69.993	75.548	75.548
35.8872	45.3312	50.0532	54.7752	57.1362	59.4972	64.2192	64.2192
38	48	53	58	60.5	63	68	68
42.218	53.328	58.883	64.438	67.2155	69.993	75.548	75.548
35.8872	45.3312	50.0532	54.7752	57.1362	59.4972	64.2192	64.2192
38	48	53	58	60.5	63	68	68
38	48	53	58	60.5	63	68	68
38	48	53	58	60.5	63	68	68
35.8872	45.3312	50.0532	54.7752	57.1362	59.4972	64.2192	64.2192
38	48	53	58	60.5	63	68	68
38	48	53	58	60.5	63	68	68
35.8872	45.3312	50.0532	54.7752	57.1362	59.4972	64.2192	64.2192
38	48	53	58	60.5	63	68	68
22.22	28.886	37.774	44.44	47.2175	49.995	54.439	54.439
22.22	28.886	37.774	44.44	47.2175	49.995	54.439	54.439
20	26	34	40	42.5	45	49	49
18.888	24.5544	32.1096	37.776	40.137	42.498	46.2756	46.2756
22.22	28.886	37.774	44.44	47.2175	49.995	54.439	54.439
20	26	34	40	42.5	45	49	49
18.888	24.5544	32.1096	37.776	40.137	42.498	46.2756	46.2756
37	43	51	57	59.5	62	66	66
22.22	28.886	37.774	44.44	47.2175	49.995	54.439	54.439
20	26	34	40	42.5	45	49	49
18.888	24.5544	32.1096	37.776	40.137	42.498	46.2756	46.2756
31	37	45	51	53.5	56	60	60
20	26	34	40	42.5	45	49	49
18.888	24.5544	32.1096	37.776	40.137	42.498	46.2756	46.2756
350	350	350	350	350	350	350	350
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
160	160	160	160	160	160	160	160
190	190	190	190	190	190	190	190
1	1	1	1	1	1	1	1
270	280	290	300	305	310	320	330
1	1	1	1	1	1	1	1
3044.915764	2837.776728	2665.571733	2498.379241	2371.652199	2244.925157	2028.119669	1774.992056
2916.018309	2702.73262	2528.359694	2363.032871	2239.727018	2116.421165	1907.970013	1667.415496
4066.626825	3902.495502	3729.896344	3626.519273	3478.547441	3330.575609	3058.427549	2710.075134
2969.472033	2765.207177	2595.184839	2430.526204	2305.676173	2180.826142	1966.079889	1712.499521
3044.915764	2837.776728	2665.571733	2498.379241	2371.652199	2244.925157	2028.119669	1774.992056
858	879	892	900	909	918	936	936
3101.781125	2905.109666	2738.395749	2572.62138	2444.709121	2316.796862	2093.951554	1827.42614
3055.257764	2875.453828	2724.234066	2572.502311	2455.96767	2339.433029	2141.249327	1918.096411
1	1	1	1	1	1	1	1
35	45	55	65	66.5	68	72	73
35	45	55	65	66.5	68	72	73
35	45	55	65	66.5	68	72	73

186
186
186
45
227.755
205
227.755
205
193.602
193.602
205
205
205
540
1
1
1
1
161
161
1
161
1
1
52
75.548
64.2192
68
75.548
64.2192
68
68
68
64.2192
68
68
64.2192
68
54.439
54.439
49
46.2756
54.439
49
46.2756
66
54.439
49
46.2756
60
49
46.2756
350
0.999999975
0.999999975
1
1
160
190
1
300
1
1714.399146
1610.276894
2620.524138
1648.904367
1714.399146
936
1760.001783
1871.073727
1
73
73
73

CAMBR_5A_A3USDSENIOR	CAMBR_5A_A3	USD
CAMBR_5A_BUSDSENIOR	CAMBR_5A_B	USD
CAMBR_5A_CUSDSENIOR	CAMBR_5A_C	USD
CAMBR_6A_DUSDSENIOR	CAMBR_6A_D	USD
CAMBR_6A_EUSDSENIOR	CAMBR_6A_E	USD
CAMBR_7A_BUSDSENIOR	CAMBR_7A_B	USD
CAMBR_7A_CUSDSENIOR	CAMBR_7A_C	USD
CAMBR_7A_DUSDSENIOR	CAMBR_7A_D	USD
CAMERUSDSENIOR_MODRE	CAMER	USD
CANUSDSENIOR_MODRE	CAN	USD
CANUSDSENIOR	CAN	USD
CANUSDSENIOR_NORE	CAN	USD
CANEURSENIOR	CAN	EUR
CANEURSENIOR_MODRE	CAN	EUR
CANEURSENIOR_NORE	CAN	EUR
CANUSDSENIOR_MODRE	CAN	USD
CANWA_II_D2GBPASSETBACKED	CANWA_II_D2	GBP
CANWESUSDSENIOR_NORE	CANWES	USD
CANYCUSDASSETBACKED	CANYC	USD
CAOUSDLOAN	CAO	USD
CAOUSDCVA_LOAN	CAO	USD
CAOUSDSENIOR_NORE	CAO	USD
CAPIMAUDLT2_MMR_L	CAPIM	AUD
CAPIMHKDLT2_MMR_L	CAPIM	HKD
CAPLSPSGDSENIOR_3CE	CAPLSP	SGD
CAPMRKUSDSENIOR_NORE	CAPMRK	USD
CAPMRKUSDSENIOR_MODRE	CAPMRK	USD
CAPSTR_NY_055USDSENIOR_MODRE	CAPSTR_NY_055	USD
CARUSDLOAN	CAR	USD
CARUSDLOANNC_NORE	CAR	USD
CARUSDLOAN_NORE	CAR	USD
CARUSDSENIOR	CAR	USD
CARUSDSENIOR_MODRE	CAR	USD
CARUSDSENIOR_NORE	CAR	USD
CARUSDSUBORDINATE	CAR	USD
CAREURLOAN	CAR	EUR
CAREURSENIOR	CAR	EUR
CAREURLOAN_NORE	CAR	EUR
CAREURLOANNC_NORE	CAR	EUR
CAREURSUBORDINATE	CAR	EUR
CAREURSENIOR_NORE	CAR	EUR
CAREURSENIOR_MODRE	CAR	EUR
CARJPYSENIOR_MODRE	CAR	JPY
CARAUDSENIOR	CAR	AUD
CARAUDSENIOR_MODRE	CAR	AUD
CARHKDSENIOR_MODRE	CAR	HKD
CARHKDSENIOR_NORE	CAR	HKD
CARJPYSENIOR_NORE	CAR	JPY
CARSGDSENIOR_MODRE	CAR	SGD
CARDO_ABUSDSENIOR	CARDO_AB	USD
CARDO_ABUSDLOAN	CARDO_AB	USD
CARGILUSDSENIOR	CARGIL	USD
CARGILUSDSENIOR	CARGIL	USD
CARGILUSDSENIOR_MODRE	CARGIL	USD
CARGILEURSENIOR_MODRE	CARGIL	EUR
CARGILUSDSENIOR_NORE	CARGIL	USD
CARGILJPYSENIOR_MODRE	CARGIL	JPY
CARGILAUDSENIOR_MODRE	CARGIL	AUD
CARGILHKDSENIOR_MODRE	CARGIL	HKD
CARGILSGDSENIOR_MODRE	CARGIL	SGD
CARGROUSDSENIOR_NORE	CARGRO	USD
CARGROUSDASSETBACKED	CARGRO	USD
CARGROUSDLOAN_NORE	CARGRO	USD
CARLUSDASSETBACKED	CARL	USD
CARL_2006_9_A2USDSENIOR_NORE	CARL_2006_9_A2	USD
CARL_2006_9_DUSDASSETBACKED	CARL_2006_9_D	USD
CARLTONGBPSENIOR	CARLTON	GBP
CARLYLEFEEUSDSENIOR	CARLYLEFEE	USD
CARLYLEFEEUSDSUBORDINATE	CARLYLEFEE	USD
CARMEN_BCPINRPREFERRED	CARMEN_BCP	INR
CARRGBPSENIOR_MMR_L	CARR	GBP
CARRCHFSENIOR_MMR_L	CARR	CHF
CARRRUBSENIOR_MMR_L	CARR	RUB
CARR_05_FRE1_M9USDSENIOR	CARR_05_FRE1_M9	USD

SENIOR	DERIV	1/17/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2006 13:30	1	1	1
SENIOR	DERIV	8/15/2006 18:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	2/10/2007 8:30	1	1	1
SENIOR	DERIV	1/30/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	6/3/2008 18:30	27	27	27
SENIOR_MODRE	DERIV	7/23/2008 13:30	21	22	22
SENIOR	DERIV	7/23/2008 13:30	23.331	24.442	24.442
SENIOR_NORE	DERIV	7/23/2008 13:30	19.8324	20.7768	20.7768
SENIOR	DERIV	7/23/2008 13:30	23.331	24.442	24.442
SENIOR_MODRE	DERIV	7/23/2008 13:30	21	22	22
SENIOR_NORE	DERIV	7/23/2008 13:30	19.8324	20.7768	20.7768
SENIOR_MODRE	CASH	7/23/2008 13:30	21	22	22
ASSETBACKED	DERIV	12/11/2007 13:30	275	280	285
SENIOR_NORE	DERIV	6/20/2008 18:30	14	18	20
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
LOAN	DERIV	7/27/2007 18:30	120	140	160
CVA_LOAN	DERIV	7/27/2007 18:30	120	140	160
SENIOR_NORE	DERIV	7/27/2007 18:30	120	140	160
LT2_MMR_L	DERIV	11/15/2007 8:30	54	57	61
LT2_MMR_L	DERIV	11/15/2007 8:30	54	57	61
SENIOR_3CE	DERIV	7/28/2008 8:30	60	80	100
SENIOR_NORE	DERIV	7/2/2008 18:30	1086.06	1086.06	1086.06
SENIOR_MODRE	DERIV	7/29/2008 13:30	4078.76655	3097.969611	2228.544426
SENIOR_MODRE	DERIV	5/14/2004 13:30	25	25	25
LOAN	DERIV	7/30/2008 18:30	1091.590651	945.86133	845.944104
LOANNC_NORE	DERIV	6/8/2007 18:30	25	31	39
LOAN_NORE	DERIV	6/8/2007 18:30	25	31	39
SENIOR	DERIV	7/30/2008 18:30	1212.688894	1038.116442	918.544095
SENIOR_MODRE	DERIV	7/30/2008 18:30	1158.749712	996.98285	886.130452
SENIOR_NORE	DERIV	7/30/2008 18:30	1138.571186	981.612056	874.036165
SUBORDINATE	DERIV	6/8/2007 18:30	34	41	52
LOAN	DERIV	6/24/2008 18:30	205.2	250.2	295.2
SENIOR	DERIV	7/30/2008 18:30	1217.040811	1042.79614	924.075129
LOAN_NORE	DERIV	6/24/2008 18:30	205.2	250.2	295.2
LOANNC_NORE	DERIV	6/24/2008 18:30	205.2	250.2	295.2
SUBORDINATE	DERIV	6/24/2008 18:30	273.6	333.6	393.6
SENIOR_NORE	DERIV	7/30/2008 18:30	1142.468098	985.797352	878.973495
SENIOR_MODRE	DERIV	7/30/2008 18:30	1162.770442	1001.302567	891.228981
SENIOR_MODRE	DERIV	7/30/2008 18:30	1155.42519	993.281522	881.265733
SENIOR	DERIV	7/30/2008 18:30	1222.971555	1049.124806	931.861547
SENIOR_MODRE	DERIV	7/30/2008 18:30	1168.249399	1007.143959	898.406713
SENIOR_MODRE	DERIV	7/30/2008 18:30	1158.100042	996.451863	885.601768
SENIOR_NORE	DERIV	7/30/2008 18:30	1137.941641	981.09778	873.524383
SENIOR_NORE	DERIV	7/30/2008 18:30	1135.349007	978.025787	869.324776
SENIOR_MODRE	DERIV	7/30/2008 18:30	1155.843486	994.104373	882.775568
SENIOR	DERIV	12/28/2001 8:30	40	40	40
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	CASH	7/17/2008 18:30	67.771	66.66	66.66
SENIOR	DERIV	7/17/2008 18:30	67.771	66.66	66.66
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_NORE	DERIV	7/17/2008 18:30	57.95	57	57
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
LOAN_NORE	DERIV	10/11/2006 8:30	125	125	125
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_NORE	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	7/28/2008 13:30	100	100	100
SUBORDINATE	DERIV	1/24/2008 18:30	0.999999975	0.999999975	0.999999975
PREFERRED	DERIV	7/14/2008 8:30	575	575	575
SENIOR_MMR_L	DERIV	7/24/2008 13:30	14.95763929	18.26232704	24.86875555
SENIOR_MMR_L	DERIV	7/24/2008 13:30	14.95763929	18.26232704	24.86875555
SENIOR_MMR_L	DERIV	7/24/2008 13:30	14.95763929	18.26232704	24.86875555
SENIOR	DERIV	1/23/2007 18:30	1	1	1

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
27	27	27	28	29	30	30	30
22	22	22	22	22	22	22	22
24.442	24.442	24.442	24.442	24.442	24.442	24.442	24.442
20.7768	20.7768	20.7768	20.7768	20.7768	20.7768	20.7768	20.7768
24.442	24.442	24.442	24.442	24.442	24.442	24.442	24.442
22	22	22	22	22	22	22	22
20.7768	20.7768	20.7768	20.7768	20.7768	20.7768	20.7768	20.7768
22	22	22	22	22	22	22	22
290	295	300	305	305	305	305	305
30	42	55	65	70	75	80	80
750	750	750	750	750	750	750	750
200	240	280	320	330	340	360	360
200	240	280	320	330	340	360	360
200	240	280	320	330	340	360	360
67	75	82	90	92.7	95.4	102	103
67	75	82	90	92.7	95.4	102	103
120	180	225	260	275	290	320	335
1038.84	968.01	897.18	849.96	802.74	755.52	684.69	684.69
1769.411949	1532.094307	1374.199422	1279.866509	1178.97098	1078.07545	951.771152	857.138152
25	25	25	25	25	25	25	25
941.073159	923.662895	920.770779	923.736597	907.626701	891.516805	858.327641	801.111602
58	86	130	171	199	227	267	267
58	86	130	171	199	227	267	267
1037.176113	1019.661412	1019.505448	1026.486483	1009.071767	991.657051	954.965287	887.527756
994.11028	976.473357	974.926367	979.933471	962.977877	946.022283	910.66259	847.6217
978.107283	960.495082	958.499975	962.846745	946.1147785	929.382812	894.619298	833.291926
78	114	174	228	265	302	356	356
378.9	443.7	477	496.8	495.45	494.1	490.5	490.5
1047.501599	1031.632548	1032.757551	1040.771074		1005.714469	967.923168	897.200334
378.9	443.7	477	496.8	495.45	494.1	490.5	490.5
378.9	443.7	477	496.8	495.45	494.1	490.5	490.5
505.2	591.6	636	662.4	660.6	658.8	654	654
987.259227	971.022952	970.064241	975.211115	958.2868905	941.362666	905.44363	841.061199
1003.579203	987.388928	986.941617	992.808123	975.67843	958.548737	922.041631	855.876284
982.053066	958.709843	951.068643	949.800911	928.746336	907.691761	863.542541	788.786468
1064.495005	1054.025201	1060.933164	1075.097743	1061.411402	1047.725061	1018.214738	957.773276
1019.171682	1007.838728	1012.566978	1023.90615	1010.138436	996.370722	967.055356	909.863312
993.335036	975.770084	974.294759	979.352941	962.345279	945.337617	909.456714	843.91066
977.358463	959.817913	957.893903	962.291659	945.5097025	928.727746	893.459943	829.706679
966.447722	943.340479	935.488551	933.818755	913.1742775	892.5298	849.398604	776.914226
986.874198	966.54085	962.098321	964.158931	945.3150515	926.471172	886.887372	816.248677
40	40	40	40	40	40	40	40
0	0	0	0	0	0	0	0
72.215	83.325	92.213	99.99	102.7675	105.545	114.433	123.321
72.215	83.325	92.213	99.99	102.7675	105.545	114.433	123.321
65	75	83	90	92.5	95	103	111
65	75	83	90	92.5	95	103	111
61.75	71.25	78.85	85.5	87.875	90.25	97.85	105.45
65	75	83	90	92.5	95	103	111
65	75	83	90	92.5	95	103	111
65	75	83	90	92.5	95	103	111
65	75	83	90	92.5	95	103	111
10	10	10	10	10	10	10	10
400	400	400	400	400	400	400	400
125	125	125	125	125	125	125	125
750	750	750	750	750	750	750	750
65	65	65	65	65	65	65	65
700	700	700	700	700	700	700	700
24	24	24	24	24	24	24	24
100	100	100	100	100	100	100	100
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
575	575	575	575	575	575	575	575
33.99139752	42.99078605	50.99687729	57	59.5	62	67	67
33.99139752	42.99078605	50.99687729	57	59.5	62	67	67
33.99139752	42.99078605	50.99687729	57	59.5	62	67	67
1	1	1	1	1	1	1	1

0.999999975
1
1
1
1
1
1
1
30
22
24.442
20.7768
24.442
22
20.7768
22
305
80
750
360
360
360
107
107
335
684.69
839.081785
25
789.350269
267
267
873.436948
834.548223
820.608228
356
490.5
881.611498
490.5
490.5
654
827.025761
841.409947
770.847037
946.660548
899.429915
829.527194
815.756249
759.569395
799.336633
40
0
138.875
138.875
125
125
118.75
125
125
125
125
10
400
125
750
65
700
24
100
0.999999975
575
67
67
67
1

CARR_05_NC1_M7USDSENIOR	CARR_05_NC1_M7	USD
CARR_05_NC2_M4USDSENIOR	CARR_05_NC2_M4	USD
CARR_05_NC2_M5USDSENIOR	CARR_05_NC2_M5	USD
CARR_05_NC2_M8USDSENIOR	CARR_05_NC2_M8	USD
CARR_05_NC3_M4USDSENIOR	CARR_05_NC3_M4	USD
CARR_05_NC3_M7USDSENIOR	CARR_05_NC3_M7	USD
CARR_05_NC3_M8USDSENIOR	CARR_05_NC3_M8	USD
CARR_05_NC4_M4USDSENIOR	CARR_05_NC4_M4	USD
CARR_05_NC4_M5USDSENIOR	CARR_05_NC4_M5	USD
CARR_05_NC4_M7USDSENIOR	CARR_05_NC4_M7	USD
CARR_05_NC5_M5USDSENIOR	CARR_05_NC5_M5	USD
CARR_05_NC5_M7USDSENIOR	CARR_05_NC5_M7	USD
CARR_05_NC5_M8USDSENIOR	CARR_05_NC5_M8	USD
CARR_05_OPT2_M6USDSENIOR	CARR_05_OPT2_M6	USD
CARR_06_FRE1_M10USDSENIOR	CARR_06_FRE1_M10	USD
CARR_06_NC1_M8USDSENIOR	CARR_06_NC1_M8	USD
CARR_06_NC1_M9USDSENIOR	CARR_06_NC1_M9	USD
CARR_06_NC2_M8USDSENIOR	CARR_06_NC2_M8	USD
CARR_06_NC2_M8_USDSENIOR	CARR_06_NC2_M8_	USD
CARR_06_NC2_M9USDSENIOR	CARR_06_NC2_M9	USD
CARR_06_NC3_M5USDSENIOR	CARR_06_NC3_M5	USD
CARR_06_NC3_M7USDSENIOR	CARR_06_NC3_M7	USD
CARR_06_NC3_M9USDSENIOR	CARR_06_NC3_M9	USD
CARR_06_NC4_M5USDSENIOR	CARR_06_NC4_M5	USD
CARR_06_NC4_M8USDSENIOR	CARR_06_NC4_M8	USD
CARR_06_NC4_M9USDSENIOR	CARR_06_NC4_M9	USD
CARR_06_OPT1_M8USDSENIOR	CARR_06_OPT1_M8	USD
CARR_06_OPT1_M9USDSENIOR	CARR_06_OPT1_M9	USD
CARR_06_RFC1_M8USDSENIOR	CARR_06_RFC1_M8	USD
CARR_06_RFC1_M9USDSENIOR	CARR_06_RFC1_M9	USD
CARR_06NC1_M9USDSENIOR	CARR_06NC1_M9	USD
CARR_07_RFC1_M9USDSENIOR	CARR_07_RFC1_M9	USD
CARR_2005_FRE1_M9USDSENIOR	CARR_2005_FRE1_M9	USD
CARR_2005_NC1_M7USDSENIOR	CARR_2005_NC1_M7	USD
CARR_2005_NC3_M8USDSENIOR	CARR_2005_NC3_M8	USD
CARR_2005_NC5_M7USDSENIOR	CARR_2005_NC5_M7	USD
CARR_2005_OPT2_M6USDSENIOR	CARR_2005_OPT2_M6	USD
CARR_2006_FRE1_M10USDSENIOR	CARR_2006_FRE1_M10	USD
CARR_2006_FRE1_M8USDSENIOR	CARR_2006_FRE1_M8	USD
CARR_2006_NC1_A4USDSENIOR	CARR_2006_NC1_A4	USD
CARR_2006_NC1_M5USDSENIOR	CARR_2006_NC1_M5	USD
CARR_2006_NC1_M8USDSENIOR	CARR_2006_NC1_M8	USD
CARR_2006_NC1_M9USDSENIOR	CARR_2006_NC1_M9	USD
CARR_2006_NC2_M8USDSENIOR	CARR_2006_NC2_M8	USD
CARR_2006_NC3_M9USDSENIOR	CARR_2006_NC3_M9	USD
CARR_2006_NC4__M5USDSENIOR	CARR_2006_NC4__M5	USD
CARR_2006_NC4_A4USDSENIOR	CARR_2006_NC4_A4	USD
CARR_2006_NC4_M5USDSENIOR	CARR_2006_NC4_M5	USD
CARR_2006_NC4_M8USDSENIOR	CARR_2006_NC4_M8	USD
CARR_2006_NC4_M9USDSENIOR	CARR_2006_NC4_M9	USD
CARR_2006_OPT1_M8USDSENIOR	CARR_2006_OPT1_M8	USD
CARR_2006_OPT1_M9USDSENIOR	CARR_2006_OPT1_M9	USD
CARR_2006_RFC1_M9USDSENIOR	CARR_2006_RFC1_M9	USD
CARR_2007_FRE1_M8USDSENIOR	CARR_2007_FRE1_M8	USD
CARR05_FRE1_M8USDSENIOR	CARR05_FRE1_M8	USD
CARR05_NC1_M8USDSENIOR	CARR05_NC1_M8	USD
CARR05_NC4_M7USDSENIOR	CARR05_NC4_M7	USD
CARR06_NC1_A4USDSENIOR	CARR06_NC1_A4	USD
CARR06_NC1_M2USDSENIOR	CARR06_NC1_M2	USD
CARR06_NC1_M5USDSENIOR	CARR06_NC1_M5	USD
CARR06_NC1_M8USDSENIOR	CARR06_NC1_M8	USD
CARR06_NC1_M9USDSENIOR	CARR06_NC1_M9	USD
CARREFOUREURSENIOR	CARREFOUR	EUR
CARRMLT06_NC4_A4USDSENIOR	CARRMLT06_NC4_A4	USD
CARRMLT06_NC4_M2USDSENIOR	CARRMLT06_NC4_M2	USD
CARRMLT06_NC4_M5USDSENIOR	CARRMLT06_NC4_M5	USD
CARRMLT06_NC4_M8USDSENIOR	CARRMLT06_NC4_M8	USD
CARRMLT06_NC4_M9USDSENIOR	CARRMLT06_NC4_M9	USD
CARSUSDCVA_LOAN	CARS	USD
CARSUSDLOAN_NORE	CARS	USD
CARSUSDDIGITAL_NORE	CARS	USD
CARSUSDDIGITAL_LOAN_NORE	CARS	USD
CARUTHUSDCVA_SENIOR	CARUTH	USD
CARUTH-CVAUSDCVA_SENIOR	CARUTH-CVA	USD

SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/16/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/23/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/13/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	7/27/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	4/23/2007 18:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2006 8:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	6/30/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/8/2006 8:30	125	125	125
SENIOR	DERIV	5/4/2006 13:30	1	1	1
SENIOR	DERIV	12/8/2005 18:30	228	228	228
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
CVA_LOAN	DERIV	7/23/2008 18:30	292.5	292.5	397.5
LOAN_NORE	DERIV	7/23/2008 18:30	195	195	265
DIGITAL_NORE	DERIV	1/20/2006 18:30	310	310	310
DIGITAL_LOAN_NORE	DERIV	9/7/2006 13:30	44	44	44
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	180	180	206

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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
125	125	125	125	125	125	125	125
1	1	1	1	1	1	1	1
228	228	228	228	228	228	228	228
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
24	24	24	24	24	24	24	24
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
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480	510	570	600	607.5	615	615	615
320	340	380	400	405	410	410	410
310	310	310	310	310	310	310	310
58	94	111	130	136	142	153	153
1	1	1	1	1	1	1	1
247	279	322	348	359	370	383	387

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CARYUSDLOAN_NORE	CARY	USD
CARYUSDLOAN2ND_NORE	CARY	USD
CASUSDSENIOR_MODRE	CAS	USD
CASUSDDIGITAL	CAS	USD
CASUSDSENIOR	CAS	USD
CASAUDSENIOR_MODRE	CAS	AUD
CASEMAEUR	CASEMA	EUR
CASEMAEURLOAN3RD_MMR	CASEMA	EUR
CASPWRUSDSENIOR_MODRE	CASPWR	USD
CASWTRUSDSENIOR	CASWTR	USD
CATUSDSENIOR	CAT	USD
CATUSDSENIOR	CAT	USD
CATUSDSENIOR_MODRE	CAT	USD
CATEURSENIOR_MODRE	CAT	EUR
CATUSDSENIOR_NORE	CAT	USD
CATEURSENIOR_NORE	CAT	EUR
CATEURSENIOR	CAT	EUR
CATUSDLOAN	CAT	USD
CATAUDSENIOR_MODRE	CAT	AUD
CATJPYSENIOR_MODRE	CAT	JPY
CATHKDSENIOR_MODRE	CAT	HKD
CATHKDSENIOR_NORE	CAT	HKD
CATJPYSENIOR_NORE	CAT	JPY
CAT_FINUSDSENIOR	CAT_FIN	USD
CAT_FINUSDSENIOR_MODRE	CAT_FIN	USD
CAT_FINUSDSENIOR_NORE	CAT_FIN	USD
CAT_FINEURSENIOR	CAT_FIN	EUR
CAT_FINEURSENIOR_MODRE	CAT_FIN	EUR
CAT_FINEURSENIOR_NORE	CAT_FIN	EUR
CAT_FINHKDSENIOR_MODRE	CAT_FIN	HKD
CAT_FINAUDSENIOR_MODRE	CAT_FIN	AUD
CATH_HEALTH_MUNIUSDSENIOR_MODRE	CATH_HEALTH_MUNI	USD
CAVY_2006_1A_CUSDASSETBACKED	CAVY_2006_1A_C	USD
CAVY_2006_1A_DUSDASSETBACKED	CAVY_2006_1A_D	USD
CAVY06_1A_CUSDASSETBACKED	CAVY06_1A_C	USD
CAVY06_1A_DUSDASSETBACKED	CAVY06_1A_D	USD
CBUSDSENIOR	CB	USD
CBUSDSENIOR_MODRE	CB	USD
CBUSDSENIOR_NORE	CB	USD
CBEURSENIOR	CB	EUR
CBEURSENIOR_MODRE	CB	EUR
CBEURSENIOR_NORE	CB	EUR
CBHKDSENIOR_MODRE	CB	HKD
CBHKDSENIOR_NORE	CB	HKD
CBSGDSENIOR_MODRE	CB	SGD
CBJPYSENIOR_NORE	CB	JPY
CBUSDPREFERRED_MODRE	CB	USD
CBJPYSENIOR_MODRE	CB	JPY
CBAUSDPREFERRED_MODRE	CBA	USD
CBAEURSUBORDINATE_MODRE	CBA	EUR
CBASS_05_CB3_B3USDSENIOR	CBASS_05_CB3_B3	USD
CBASS_05_CB6_B3USDSENIOR	CBASS_05_CB6_B3	USD
CBASS_05_CB8_B3USDSENIOR	CBASS_05_CB8_B3	USD
CBASS_05_CB8_M6USDSENIOR	CBASS_05_CB8_M6	USD
CBASS_06_CB1_B3USDSENIOR	CBASS_06_CB1_B3	USD
CBASS_06_CB2_B1USDSENIOR	CBASS_06_CB2_B1	USD
CBASS_06_CB4_B2USDSENIOR	CBASS_06_CB4_B2	USD
CBASS_06_CB6_B1USDSENIOR	CBASS_06_CB6_B1	USD
CBASS_06_CB6_M8USDSENIOR	CBASS_06_CB6_M8	USD
CBASS_2006_CB1_B3USDSENIOR	CBASS_2006_CB1_B3	USD
CBASS_2006_CB2_B1USDSENIOR	CBASS_2006_CB2_B1	USD
CBASS_2006_CB6_A24USDSENIOR	CBASS_2006_CB6_A24	USD
CBASS04_CB8_B1USDSENIOR	CBASS04_CB8_B1	USD
CBASS04_CB8_B2USDSENIOR	CBASS04_CB8_B2	USD
CBASS05CB1B3USDSENIOR	CBASS05CB1B3	USD
CBASS06_CB6_AII4USDSENIOR	CBASS06_CB6_AII4	USD
CBASS06_CB6_M2USDSENIOR	CBASS06_CB6_M2	USD
CBASS06_CB6_M5USDSENIOR	CBASS06_CB6_M5	USD
CBASS06_CB6_M8USDSENIOR	CBASS06_CB6_M8	USD
CBASS06_CB6_M9USDSENIOR	CBASS06_CB6_M9	USD
CBBUSDSUBORDINATE_NORE	CBB	USD
CBBUSDLOAN_NORE	CBB	USD
CBCL_15A_BUSDSENIOR	CBCL_15A_B	USD
CBCL_15A_CUSDSENIOR	CBCL_15A_C	USD

LOAN_NORE	DERIV	1/9/2007 13:30	1	1	1
LOAN2ND_NORE	DERIV	2/29/2008 18:30	375	375	375
SENIOR_MODRE	DERIV	7/30/2008 18:30	84	84	84
DIGITAL	DERIV	7/30/2008 18:30	84	84	84
SENIOR	DERIV	7/30/2008 18:30	84	84	84
SENIOR_MODRE	DERIV	7/30/2008 18:30	84	84	84
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	50	50	50
SENIOR	DERIV	7/22/2008 18:30	50	50	50
SENIOR	CASH	7/30/2008 13:30	14.443	14.443	14.443
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
LOAN	DERIV	7/30/2008 13:30	11.7	11.7	11.7
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	12.277772	12.277772	12.277772
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR	DERIV	7/23/2008 18:30	31.108	31.108	31.108
SENIOR_MODRE	DERIV	7/23/2008 18:30	28	28	28
SENIOR_NORE	DERIV	7/23/2008 18:30	26.4432	26.4432	26.4432
SENIOR	DERIV	7/23/2008 18:30	31.108	31.108	31.108
SENIOR_MODRE	DERIV	7/23/2008 18:30	28	28	28
SENIOR_NORE	DERIV	7/23/2008 18:30	26.4432	26.4432	26.4432
SENIOR_MODRE	DERIV	7/23/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/23/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/22/2008 18:30	32.5	32.5	32.5
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	1000	1000	1000
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/28/2008 18:30	44.1067	44.1067	46.3287
SENIOR_MODRE	DERIV	7/28/2008 18:30	39.7	39.7	41.7
SENIOR_NORE	DERIV	7/28/2008 18:30	37.49268	37.49268	39.38148
SENIOR	DERIV	3/20/2006 18:30	3	3	6
SENIOR_MODRE	DERIV	7/28/2008 18:30	39.7	39.7	41.7
SENIOR_NORE	DERIV	7/28/2008 18:30	37.49268	37.49268	39.38148
SENIOR_MODRE	DERIV	7/28/2008 18:30	39.7	39.7	41.7
SENIOR_NORE	DERIV	7/28/2008 18:30	37.49268	37.49268	39.38148
SENIOR_MODRE	DERIV	7/28/2008 18:30	39.7	39.7	41.7
SENIOR_NORE	DERIV	7/28/2008 18:30	37.49268	37.49268	39.38148
PREFERRED_MODRE	DERIV	7/28/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	7/28/2008 18:30	39.7	39.7	41.7
PREFERRED_MODRE	DERIV	7/30/2008 18:30	120	125	130
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	67	72	80
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	12/11/2006 18:30	1	1	1
SENIOR	DERIV	12/8/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	110	110	110
SENIOR	DERIV	12/5/2005 13:30	210	210	210
SENIOR	DERIV	10/17/2005 13:30	187	187	187
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SUBORDINATE_NORE	DERIV	7/16/2008 18:30	239	243	275
LOAN_NORE	DERIV	7/25/2008 18:30	75	91.53555565	110.092928
SENIOR	DERIV	4/19/2007 18:30	1	1	1
SENIOR	DERIV	3/28/2007 8:30	1	1	1

1	1	1	1	1	1	1	1
375	375	375	375	375	375	375	375
84	84	85	85	86	87	88	88
84	84	85	85	86	87	88	88
84	84	85	85	86	87	88	88
84	84	85	85	86	87	88	88
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
50	50	50	50	50	50	58	58
50	50	50	50	50	50	58	58
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
22	28	34	40	41.5	43	46	46
22	28	34	40	41.5	43	46	46
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
19.8	25.2	30.6	36	37.35	38.7	41.4	41.4
22	28	34	40	41.5	43	46	46
22	28	34	40	41.5	43	46	46
22	28	34	40	41.5	43	46	46
20.777768	26.444432	32.111096	37.77776	39.194426	40.611092	43.444424	43.444424
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
37.774	46.662	54.439	61.105	62.216	63.327	66.66	66.66
34	42	49	55	56	57	60	60
32.1096	39.6648	46.2756	51.942	52.8864	53.8308	56.664	56.664
37.774	46.662	54.439	61.105	62.216	63.327	66.66	66.66
34	42	49	55	56	57	60	60
32.1096	39.6648	46.2756	51.942	52.8864	53.8308	56.664	56.664
34	42	49	55	56	57	60	60
34	42	49	55	56	57	60	60
32.5	32.5	32.5	32.5	32.5	32.5	37.5	37.5
700	700	700	700	700	700	700	700
1000	1000	1000	1000	1000	1000	1000	1000
750	750	750	750	750	750	750	750
1100	1100	1100	1100	1100	1100	1100	1100
52.3281	59.5496	65.4379	68.882	70.1041	71.3262	75.548	80.9919
47.1	53.6	58.9	62	63.1	64.2	68	72.9
44.48124	50.61984	55.62516	58.5528	59.59164	60.63048	64.2192	68.84676
9	11	16	20	22.5	25	34	34
47.1	53.6	58.9	62	63.1	64.2	68	72.9
44.48124	50.61984	55.62516	58.5528	59.59164	60.63048	64.2192	68.84676
47.1	53.6	58.9	62	63.1	64.2	68	72.9
44.48124	50.61984	55.62516	58.5528	59.59164	60.63048	64.2192	68.84676
47.1	53.6	58.9	62	63.1	64.2	68	72.9
44.48124	50.61984	55.62516	58.5528	59.59164	60.63048	64.2192	68.84676
60.9	77	83	93	100.95	108.9	129	129
47.1	53.6	58.9	62	63.1	64.2	68	72.9
140	150	160	170	172.5	175	183	195
90	100	110	120	122.5	125	130	135
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
110	110	110	110	110	110	110	110
210	210	210	210	210	210	210	210
187	187	187	187	187	187	187	187
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
350	420	455	485	490	495	505	505
138.612516	169.6816846	182.987574	195	208.420656	221.8413119	234.9997022	234.9999685
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1	1	1	1	1	1	1	1

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51.106
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43.4424
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41.4
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43.444424
43.4424
66.66
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56.664
66.66
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56.664
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37.5
700
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1100
86.4358
77.8
73.47432
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73.47432
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CBCL_16A_BUSDSENIOR	CBCL_16A_B	USD
CBCL_16A_CUSDSENIOR	CBCL_16A_C	USD
CBCL_16A_DUSDSENIOR	CBCL_16A_D	USD
CBCL_16I_DUSDSENIOR	CBCL_16I_D	USD
CBDMEDUSDLOAN_NORE	CBDMED	USD
CBDMEDUSDSUBORDINATE_NORE	CBDMED	USD
CBEEURSENIOR_MODRE	CBE	EUR
CBEUSDSENIOR_MODRE	CBE	USD
CBEUSDSENIOR_NORE	CBE	USD
CBEHKDSENIOR_MODRE	CBE	HKD
CBESGDSENIOR_MODRE	CBE	SGD
CBEJPYSENIOR_MODRE	CBE	JPY
CBEAUDSENIOR_MODRE	CBE	AUD
CBHAU-CVAUSDCVA_SENIOR	CBHAU-CVA	USD
CBRLEURSENIOR_MODRE	CBRL	EUR
CBRLUSDSENIOR	CBRL	USD
CBRLEURSENIOR	CBRL	EUR
CBRLUSDSENIOR_MODRE	CBRL	USD
CBRLUSDSENIOR_NORE	CBRL	USD
CBRLEURSENIOR_NORE	CBRL	EUR
CBRYHKDSENIOR_MMR_L	CBRY	HKD
CBRYAUDSENIOR_MMR_L	CBRY	AUD
CBSAUDSENIOR	CBS	AUD
CBSAUDSENIOR_MODRE	CBS	AUD
CBSEURSENIOR	CBS	EUR
CBSEURSENIOR_MODRE	CBS	EUR
CBSEURSENIOR_NORE	CBS	EUR
CBSHKDSENIOR_MODRE	CBS	HKD
CBSHKDSENIOR_NORE	CBS	HKD
CBSJPYSENIOR_MODRE	CBS	JPY
CBSTWDSENIOR	CBS	TWD
CBSUSDGUARANTEED_PAPER	CBS	USD
CBSUSDSENIOR	CBS	USD
CBSUSDSENIOR_MODRE	CBS	USD
CBSUSDSENIOR_NORE	CBS	USD
CBSJPYSENIOR_NORE	CBS	JPY
CBSSGDSENIOR_MODRE	CBS	SGD
CBTUSDSENIOR_MODRE	CBT	USD
CCBUSDSENIOR_3CE	CCB	USD
CCBPEURLT2_MMR_L	CCBP	EUR
CCBPEURSENIOR_MMR_L	CCBP	EUR
CCCIUSDSENIOR_MODRE	CCCI	USD
CCCIT_06_C1_C1USDSENIOR	CCCIT_06_C1_C1	USD
CCEUSDSENIOR	CCE	USD
CCEUSDSENIOR_MODRE	CCE	USD
CCEEURSENIOR_MODRE	CCE	EUR
CCEUSDSENIOR_NORE	CCE	USD
CCEEURSENIOR	CCE	EUR
CCEEURSENIOR_NORE	CCE	EUR
CCEJPYSENIOR_MODRE	CCE	JPY
CCEHKDSENIOR	CCE	HKD
CCEAUDSENIOR_MODRE	CCE	AUD
CCEHKDSENIOR_MODRE	CCE	HKD
CCESGDSENIOR_MODRE	CCE	SGD
CCIUSDSENIOR	CCI	USD
CCIUSDPREFERRED	CCI	USD
CCIUSDSENIOR_NORE	CCI	USD
CCIHKDSENIOR_NORE	CCI	HKD
CCIUSDCVA_LOAN	CCI	USD
CCIUSDCVA_SENIOR	CCI	USD
CCKUSDSENIOR	CCK	USD
CCKUSDSENIOR_NORE	CCK	USD
CCKUSDLOAN_NORE	CCK	USD
CCKUSDCVA_LOAN	CCK	USD
CCKHKDSENIOR_NORE	CCK	HKD
CCKILSSENIOR_NORE	CCK	ILS
CCKUSDSECURED_MODRE	CCK	USD
CCKEURSENIOR_NORE	CCK	EUR
CCKUSDDIGITAL_NORE	CCK	USD
CCKUSDDIGITAL_LOAN_NORE	CCK	USD
CCKUSDLOANNC_NORE	CCK	USD
CCKUSDLOANCALL	CCK	USD
CCKUSDLOANCALL_NORE	CCK	USD
CCKAUDSENIOR_NORE	CCK	AUD

SENIOR	DERIV	4/19/2007 18:30	1	1	1
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	9/21/2006 13:30	1	1	1
LOAN_NORE	DERIV	8/18/2006 13:30	175	175	175
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	330	350	360
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
SENIOR_NORE	DERIV	7/28/2008 13:30	22.6656	22.6656	24.5544
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
CVA_SENIOR	DERIV	5/13/2005 13:30	180	180	225
SENIOR_MODRE	DERIV	7/14/2008 13:30	3	3	3
SENIOR	DERIV	7/14/2008 13:30	3.333	3.333	3.333
SENIOR	DERIV	7/14/2008 13:30	3.333	3.333	3.333
SENIOR_MODRE	DERIV	7/14/2008 13:30	3	3	3
SENIOR_NORE	DERIV	7/14/2008 13:30	2.8332	2.8332	2.8332
SENIOR_NORE	DERIV	7/14/2008 13:30	2.8332	2.8332	2.8332
SENIOR_MMR_L	DERIV	7/30/2008 13:30	20.3127204	24.07675013	31.60305363
SENIOR_MMR_L	DERIV	7/30/2008 13:30	20.3127204	24.07675013	31.60305363
SENIOR	DERIV	7/29/2008 18:30	119.988	119.988	119.988
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR	DERIV	7/29/2008 18:30	119.988	119.988	119.988
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR_NORE	DERIV	7/29/2008 18:30	101.9952	101.9952	101.9952
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR_NORE	DERIV	7/29/2008 18:30	101.9952	101.9952	101.9952
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR	DERIV	7/29/2008 18:30	119.988	119.988	119.988
GUARANTEED_PAPER	DERIV	7/29/2008 18:30	108	108	108
SENIOR	DERIV	7/29/2008 18:30	119.988	119.988	119.988
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR_NORE	DERIV	7/29/2008 18:30	101.9952	101.9952	101.9952
SENIOR_NORE	DERIV	7/29/2008 18:30	101.9952	101.9952	101.9952
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR_MODRE	DERIV	7/7/2008 13:30	8	8	8
SENIOR_3CE	DERIV	7/2/2008 18:30	1	1	1
LT2_MMR_L	DERIV	6/24/2008 8:30	220	220	220
SENIOR_MMR_L	DERIV	7/21/2008 13:30	85	85	90
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2008 13:30	34.441	34.441	34.441
SENIOR_MODRE	DERIV	7/24/2008 13:30	31	31	31
SENIOR_MODRE	DERIV	7/24/2008 13:30	31	31	31
SENIOR_NORE	DERIV	7/24/2008 13:30	29.2764	29.2764	29.2764
SENIOR	DERIV	7/24/2008 13:30	34.441	34.441	34.441
SENIOR_NORE	DERIV	7/24/2008 13:30	29.2764	29.2764	29.2764
SENIOR_MODRE	DERIV	7/24/2008 13:30	34.441	34.441	34.441
SENIOR	DERIV	7/24/2008 13:30	34.441	34.441	34.441
SENIOR_MODRE	DERIV	7/24/2008 13:30	31	31	31
SENIOR_MODRE	DERIV	7/24/2008 13:30	31	31	31
SENIOR_MODRE	DERIV	7/24/2008 13:30	31	31	31
SENIOR	DERIV	5/12/1999	5	5	5
PREFERRED	CASH	5/13/1999	5	5	5
SENIOR_NORE	DERIV	7/23/2008 13:30	49	49	53
SENIOR_NORE	DERIV	7/23/2008 13:30	49	49	53
CVA_LOAN	DERIV	7/11/2006 13:30	125	125	125
CVA_SENIOR	DERIV	3/31/2006 18:30	180	200	225
SENIOR	DERIV	6/24/2008 18:30	70.55999998	82.32000001	94.08000001
SENIOR_NORE	DERIV	7/21/2008 13:30	64.99999999	75	85.00000002
LOAN_NORE	DERIV	7/25/2008 18:30	50	50	75
CVA_LOAN	DERIV	10/19/2006 18:30	26	26	26
SENIOR_NORE	DERIV	7/21/2008 13:30	64.99999999	75	85.00000002
SENIOR_NORE	DERIV	7/21/2008 13:30	70	80.00000001	90.00000001
SECURED_MODRE	DERIV	6/24/2008 18:30	59.99999999	70.00000001	80.00000001
SENIOR_NORE	DERIV	7/21/2008 13:30	64.99999999	75	85.00000002
DIGITAL_NORE	DERIV	3/31/2006 18:30	294	294	294
DIGITAL_LOAN_NORE	DERIV	10/19/2006 18:30	26	26	26
LOANNC_NORE	DERIV	10/19/2006 18:30	26	26	26
LOANCALL	DERIV	11/9/2006 13:30	83	83	83
LOANCALL_NORE	DERIV	7/25/2008 18:30	57.5	57.5	86.25
SENIOR_NORE	DERIV	7/21/2008 13:30	64.99999999	75	85.00000002

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175	175	175	175	175	175	175	175
440	470	530	550	555	560	570	570
32	40	45	49	51.5	54	59	59
32	40	45	49	51.5	54	59	59
30.2208	37.776	42.498	46.2756	48.6366	50.9976	55.7196	55.7196
32	40	45	49	51.5	54	59	59
32	40	45	49	51.5	54	59	59
32	40	45	49	51.5	54	59	59
32	40	45	49	51.5	54	59	59
296	345	406	435	450	465	465	465
13	23	33	45	50.5	56	68	46
14.443	25.553	36.663	49.995	56.1055	62.216	75.548	51.106
14.443	25.553	36.663	49.995	56.1055	62.216	75.548	51.106
13	23	33	45	50.5	56	68	46
12.2772	21.7212	31.1652	42.498	47.6922	52.8864	64.2192	43.4424
12.2772	21.7212	31.1652	42.498	47.6922	52.8864	64.2192	43.4424
42.99987203	52.00588326	60.00547425	67	69.5	72	78	78
42.99987203	52.00588326	60.00547425	67	69.5	72	78	78
153.318	175.538	188.87	203.313	204.9795	206.646	209.979	209.979
138	158	170	183	184.5	186	189	189
153.318	175.538	188.87	203.313	204.9795	206.646	209.979	209.979
138	158	170	183	184.5	186	189	189
130.3272	149.2152	160.548	172.8252	174.2418	175.6584	178.4916	178.4916
138	158	170	183	184.5	186	189	189
130.3272	149.2152	160.548	172.8252	174.2418	175.6584	178.4916	178.4916
138	158	170	183	184.5	186	189	189
153.318	175.538	188.87	203.313	204.9795	206.646	209.979	209.979
138	158	170	183	184.5	186	189	189
153.318	175.538	188.87	203.313	204.9795	206.646	209.979	209.979
138	158	170	183	184.5	186	189	189
130.3272	149.2152	160.548	172.8252	174.2418	175.6584	178.4916	178.4916
130.3272	149.2152	160.548	172.8252	174.2418	175.6584	178.4916	178.4916
138	158	170	183	184.5	186	189	189
23	38	48	62	67.5	73	88	88
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220	220	220	220	220	220	220	220
105	120	140	160	160	160	160	160
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1	1	1	1	1	1	1	1
36.663	38.885	43.329	51.106	52.7725	54.439	58.883	72.215
33	35	39	46	47.5	49	53	65
33	35	39	46	47.5	49	53	65
31.1652	33.054	36.8316	43.4424	44.859	46.2756	50.0532	61.386
36.663	38.885	43.329	51.106	52.7725	54.439	58.883	72.215
31.1652	33.054	36.8316	43.4424	44.859	46.2756	50.0532	61.386
36.663	38.885	43.329	51.106	52.7725	54.439	58.883	72.215
36.663	38.885	43.329	51.106	52.7725	54.439	58.883	72.215
33	35	39	46	47.5	49	53	65
33	35	39	46	47.5	49	53	65
33	35	39	46	47.5	49	53	65
5	5	10	13	15.5	18	18	18
5	5	10	13	15.5	18	18	18
63	71	79	84	87	90	96	96
63	71	79	84	87	90	96	96
150	175	200	225	235	245	260	260
250	300	350	400	425	450	500	500
152.88	211.68	246.96	282.24	288.12	294	299.88	299.88
134.9999999	185	215	245	250	255	260	260
125	165	190	200	212.5	225	250	250
42	84	106	125	134	143	156	156
134.9999999	185	215	245	250	255	260	260
140	190	220	250	255	260	265	265
130	180	210	240	245	250	255	255
134.9999999	185	215	245	250	255	260	260
305	320	324	327	328	329	331	331
42	84	106	125	134	143	156	156
42	84	106	125	134	143	156	156
99	141	163	182	191	200	213	213
143.75	189.75	218.5	230	244.375	258.75	287.5	287.5
134.9999999	185	215	245	250	255	260	260

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189
178.4916
178.4916
189
88
1
220
160
1
1
72.215
65
65
61.386
72.215
61.386
72.215
72.215
65
65
65
18
18
96
96
260
500
299.88
260
250
156
260
265
255
260
331
156
156
213
287.5
260

CCK_AMERICASUSDSENIOR_NORE	CCK_AMERICAS	USD
CCK_AMERICASUSDLOAN_NORE	CCK_AMERICAS	USD
CCLUSDSENIOR	CCL	USD
CCLEURSENIOR_MODRE	CCL	EUR
CCLEURSENIOR	CCL	EUR
CCLUSDSENIOR_MODRE	CCL	USD
CCLUSDSENIOR_NORE	CCL	USD
CCLEURSENIOR_NORE	CCL	EUR
CCLAUDSECURED_MODRE	CCL	AUD
CCLAUDSENIOR_MODRE	CCL	AUD
CCLJPYSENIOR_MODRE	CCL	JPY
CCLHKDSENIOR_MODRE	CCL	HKD
CCLTWDSENIOR	CCL	TWD
CCLAUDSENIOR	CCL	AUD
CCLHKDSENIOR_NORE	CCL	HKD
CCLJPYSENIOR_NORE	CCL	JPY
CCLSGDSENIOR_MODRE	CCL	SGD
CCOAUDSENIOR_MODRE	CCO	AUD
CCOVE_2004_1A_BUSDSENIOR	CCOVE_2004_1A_B	USD
CCRUSDSENIOR	CCR	USD
CCREURSENIOR_MODRE	CCR	EUR
CCREURSENIOR	CCR	EUR
CCRUSDSENIOR_MODRE	CCR	USD
CCRUSDSENIOR_NORE	CCR	USD
CCREURSENIOR_NORE	CCR	EUR
CCRAUDSENIOR	CCR	AUD
CCRAUDSENIOR_MODRE	CCR	AUD
CCRHKDSENIOR_MODRE	CCR	HKD
CCRHKDSENIOR_NORE	CCR	HKD
CCRUSDCVA_SENIOR	CCR	USD
CCRJPYSENIOR_MODRE	CCR	JPY
CCRJPYSENIOR_NORE	CCR	JPY
CCRSGDSENIOR_MODRE	CCR	SGD
CCRUSDDIGITAL_NORE	CCR	USD
CCR_IUSDSENIOR_MODRE	CCR_I	USD
CCR_IUSDSENIOR	CCR_I	USD
CCR_IUSDSENIOR_NORE	CCR_I	USD
CCR_IEURSENIOR	CCR_I	EUR
CCR_IEURSENIOR_MODRE	CCR_I	EUR
CCR_IEURSENIOR_NORE	CCR_I	EUR
CCRK_06_1A_BUSDSENIOR	CCRK_06_1A_B	USD
CCRK_2006_1A_BUSDSENIOR	CCRK_2006_1A_B	USD
CCSMEDUSDLOAN_NORE	CCSMED	USD
CCUUSDSENIOR	CCU	USD
CCUEURSENIOR	CCU	EUR
CCUEURSENIOR_MODRE	CCU	EUR
CCUUSDSENIOR_MODRE	CCU	USD
CCUUSDSENIOR_NORE	CCU	USD
CCUEURSENIOR_NORE	CCU	EUR
CCUHKDSENIOR_MODRE	CCU	HKD
CCUHKDSENIOR_NORE	CCU	HKD
CCUJPYSENIOR_MODRE	CCU	JPY
CCUILSSENIOR_MODRE	CCU	ILS
CCUAUDSENIOR_MODRE	CCU	AUD
CCUJPYSENIOR_NORE	CCU	JPY
CCUUSDDIGITAL_NORE	CCU	USD
CDUSDSUBORDINATE	CD	USD
CDUSDSENIOR	CD	USD
CDEURSENIOR_MODRE	CD	EUR
CDEURSENIOR	CD	EUR
CDUSDLOAN	CD	USD
CDUSDSENIOR_MODRE	CD	USD
CDUSDSENIOR_NORE	CD	USD
CDEURSENIOR_NORE	CD	EUR
CDAUDSENIOR_MODRE	CD	AUD
CDJPYSENIOR_MODRE	CD	JPY
CDHKDSENIOR_MODRE	CD	HKD
CDAUDSENIOR	CD	AUD
CDHKDSENIOR_NORE	CD	HKD
CDJPYSENIOR_NORE	CD	JPY
CDUSDLOAN_NORE	CD	USD
CDUSDLOANNC_NORE	CD	USD
CDSGDSENIOR_MODRE	CD	SGD
CD_LOANUSDSENIOR	CD_LOAN	USD

SENIOR_NORE	DERIV	6/24/2008 18:30	33.33333333	37.5	60.60606061
LOAN_NORE	DERIV	7/25/2008 18:30	50	50	75
SENIOR	DERIV	7/29/2008 18:30	49.995	55.55	61.105
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR	DERIV	7/29/2008 18:30	49.995	55.55	61.105
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	47.22	51.942
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	47.22	51.942
SECURED_MODRE	DERIV	7/29/2008 18:30	40.5	45	49.5
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR	DERIV	7/29/2008 18:30	45	50	55
SENIOR	DERIV	7/29/2008 18:30	49.995	55.55	61.105
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	47.22	51.942
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	47.22	51.942
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR_MODRE	DERIV	8/20/2007 8:30	40	40	40
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/29/2008 18:30	261.085	272.195	283.305
SENIOR_MODRE	DERIV	7/29/2008 18:30	235	245	255
SENIOR	DERIV	7/29/2008 18:30	261.085	272.195	283.305
SENIOR_MODRE	DERIV	7/29/2008 18:30	235	245	255
SENIOR_NORE	DERIV	7/29/2008 18:30	221.934	231.378	240.822
SENIOR_NORE	DERIV	7/29/2008 18:30	221.934	231.378	240.822
SENIOR	DERIV	7/29/2008 18:30	261.085	272.195	283.305
SENIOR_MODRE	DERIV	7/29/2008 18:30	164	181	196
SENIOR_MODRE	DERIV	7/29/2008 18:30	235	245	255
SENIOR_NORE	DERIV	7/29/2008 18:30	221.934	231.378	240.822
CVA_SENIOR	DERIV	7/29/2008 18:30	227.95	237.65	247.35
SENIOR_MODRE	DERIV	7/29/2008 18:30	235	245	255
SENIOR_NORE	DERIV	7/29/2008 18:30	221.934	231.378	240.822
SENIOR_MODRE	DERIV	7/29/2008 18:30	235	245	255
DIGITAL_NORE	DERIV	7/29/2008 18:30	235	245	255
SENIOR_MODRE	DERIV	3/4/2003 18:30	100	100	110
SENIOR	DERIV	3/4/2003 18:30	111.1111111	111.1111111	122.2222222
SENIOR_NORE	DERIV	3/4/2003 18:30	94.44444444	94.44444444	103.8888889
SENIOR	DERIV	3/4/2003 18:30	111.1111111	111.1111111	122.2222222
SENIOR_MODRE	DERIV	3/4/2003 18:30	100	100	110
SENIOR_NORE	DERIV	3/4/2003 18:30	94.44444444	94.44444444	103.8888889
SENIOR	DERIV	12/22/2006 18:30	1	1	1
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	6/24/2008 18:30	200	200	225
SENIOR	DERIV	7/30/2008 18:30	528.585097	535.533059	540.763538
SENIOR	DERIV	6/23/2008 18:30	523.120361	515.674834	528.958461
SENIOR_MODRE	DERIV	7/30/2008 18:30	525.883833	532.255862	537.162939
SENIOR_MODRE	DERIV	7/30/2008 18:30	525.727247	531.978718	536.680756
SENIOR_NORE	DERIV	7/30/2008 18:30	524.295907	530.198698	534.636532
SENIOR_NORE	DERIV	7/30/2008 18:30	524.44378	530.460412	535.091319
SENIOR_MODRE	DERIV	7/30/2008 18:30	525.702119	531.945084	536.631388
SENIOR_NORE	DERIV	7/30/2008 18:30	524.272177	530.166938	534.589919
SENIOR_MODRE	DERIV	7/30/2008 18:30	525.597724	531.740982	536.219109
SENIOR_MODRE	DERIV	7/30/2008 18:30	525.848227	532.193698	537.067711
SENIOR_MODRE	DERIV	7/30/2008 18:30	526.096973	532.630263	537.842047
SENIOR_NORE	DERIV	7/30/2008 18:30	524.173591	529.974199	534.200328
DIGITAL_NORE	DERIV	7/30/2008 18:30	524.295907	530.198698	534.636532
SUBORDINATE	DERIV	1/5/2007 18:30	18	24	34
SENIOR	DERIV	1/5/2007 18:30	17	22	31
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR	DERIV	1/5/2007 18:30	17	22	31
LOAN	DERIV	1/5/2007 18:30	14	18	25
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR_NORE	DERIV	1/5/2007 18:30	14	19	26
SENIOR_NORE	DERIV	1/5/2007 18:30	14	19	26
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR	DERIV	1/5/2007 18:30	17	22	31
SENIOR_NORE	DERIV	1/5/2007 18:30	14	19	26
SENIOR_NORE	DERIV	1/5/2007 18:30	14	19	26
LOAN_NORE	DERIV	8/23/2006 13:30	1	1	1
LOANNC_NORE	DERIV	8/23/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR	DERIV	1/5/2007 18:30	75	520	1193

110.3773585	158.8235294	187.2972973	215.3846154	220.1923077	225	229.8148148	229.8148148
125	165	190	200	212.5	225	250	250
72.215	105.545	122.21	138.875	141.6525	144.43	148.874	148.874
65	95	110	125	127.5	130	134	134
72.215	105.545	122.21	138.875	141.6525	144.43	148.874	148.874
65	95	110	125	127.5	130	134	134
61.386	89.718	103.884	118.05	120.411	122.772	126.5496	126.5496
61.386	89.718	103.884	118.05	120.411	122.772	126.5496	126.5496
58.5	85.5	99	112.5	114.75	117	120.6	120.6
65	95	110	125	127.5	130	134	134
65	95	110	125	127.5	130	134	134
65	95	110	125	127.5	130	134	134
65	95	110	125	127.5	130	134	134
72.215	105.545	122.21	138.875	141.6525	144.43	148.874	148.874
61.386	89.718	103.884	118.05	120.411	122.772	126.5496	126.5496
61.386	89.718	103.884	118.05	120.411	122.772	126.5496	126.5496
65	95	110	125	127.5	130	134	134
40	40	40	40	40	40	40	40
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
272.195	272.195	277.75	283.305	274.9725	266.64	255.53	255.53
245	245	250	255	247.5	240	230	230
272.195	272.195	277.75	283.305	274.9725	266.64	255.53	255.53
245	245	250	255	247.5	240	230	230
231.378	231.378	236.1	240.822	233.739	226.656	217.212	217.212
231.378	231.378	236.1	240.822	233.739	226.656	217.212	217.212
272.195	272.195	277.75	283.305	274.9725	266.64	255.53	255.53
179.34	223	250	255	247.5	240	230	230
245	245	250	255	247.5	240	230	230
231.378	231.378	236.1	240.822	233.739	226.656	217.212	217.212
237.65	237.65	242.5	247.35	240.075	232.8	223.1	223.1
245	245	250	255	247.5	240	230	230
231.378	231.378	236.1	240.822	233.739	226.656	217.212	217.212
245	245	250	255	247.5	240	230	230
245	245	250	255	247.5	240	230	230
110	105	100	90	87.5	85	85	85
122.2222222	116.6666667	111.1111111	100	97.22222222	94.44444444	94.44444444	94.44444444
103.8888889	99.16666667	94.44444444	85	82.63888889	80.27777778	80.27777778	80.27777778
122.2222222	116.6666667	111.1111111	100	97.22222222	94.44444444	94.44444444	94.44444444
110	105	100	90	87.5	85	85	85
103.8888889	99.16666667	94.44444444	85	82.63888889	80.27777778	80.27777778	80.27777778
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
275	325	350	370	382.5	395	410	410
911.154938	1282.696969	1339.471765	1393.900814	1360.153801	1326.406788	1274.708526	1165.346238
852.883516	1096.454421	1175.721173	1198.496613	1182.542951	1166.589289	1143.520819	1072.343406
875.970773	1214.158884	1262.716668	1308.265263	1274.410144	1240.555024	1186.824148	1079.38338
868.936051	1197.903169	1243.049657	1285.626584	1251.787589	1217.948594	1165.175886	1062.372704
847.887707	1156.035627	1195.958535	1233.303012	1199.862553	1166.422094	1114.028927	1015.373766
854.512034	1171.249493	1214.234262	1254.188229	1220.598523	1187.008816	1133.4365	1030.16556
868.370584	1196.882659	1242.039	1284.623515	1250.712325	1216.801134	1163.210229	1056.172433
847.35537	1155.082363	1195.023975	1232.384994	1198.878351	1165.371707	1112.206334	1009.546644
859.885859	1171.197363	1204.221961	1233.873102	1193.323345	1152.773588	1084.130069	959.475585
875.076843	1213.038054	1262.1626	1308.367496	1275.127662	1241.887828	1189.424087	1082.723707
887.613725	1244.844218	1304.652905	1362.301738	1334.218778	1306.135817	1266.251742	1176.760738
839.361571	1130.99094	1159.709673	1185.189677	1145.693737	1106.197796	1039.544384	921.294354
847.887707	1156.035627	1195.958535	1233.303012	1199.862553	1166.422094	1114.028927	1015.373766
64	94	124	156	174	192	222	222
59	87	114	144	161	178	206	206
53	78	103	130	145	160	185	185
59	87	114	144	161	178	206	206
48	70	93	117	130.5	144	166	166
53	78	103	130	145	160	185	185
50	74	97	123	137	151	175	175
50	74	97	123	137	151	175	175
53	78	103	130	145	160	185	185
53	78	103	130	145	160	185	185
53	78	103	130	145	160	185	185
59	87	114	144	161	178	206	206
50	74	97	123	137	151	175	175
50	74	97	123	137	151	175	175
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
53	78	103	130	145	160	185	185
976	900	825	865	832.5	800	274	275

229.8148148
250
148.874
134
148.874
134
126.5496
126.5496
120.6
134
134
134
134
148.874
126.5496
126.5496
134
40
0.999999975
255.53
230
255.53
230
217.212
217.212
255.53
230
230
217.212
223.1
230
217.212
230
230
85
94.44444444
80.27777778
94.44444444
85
80.27777778
1
0.999999975
410
1138.208716
1055.647642
1051.761267
1037.357087
991.583126
1003.876141
1028.648106
983.396749
924.906575
1055.887563
1157.394184
888.809637
991.583126
222
206
185
206
166
185
175
175
185
185
185
206
175
175
1
1
185
288

CD05_CD1_HUSDSENIOR	CD05_CD1_H	USD
CD06_CD2_AJUSDSENIOR	CD06_CD2_AJ	USD
CDCMCUSDSENIOR_MODRE	CDCMC	USD
CDCMC_04_HE3_B3USDSENIOR	CDCMC_04_HE3_B3	USD
CDEEUSDSENIOR_MODRE	CDEE	USD
CDELUSDSENIOR	CDEL	USD
CDELEURSENIOR	CDEL	EUR
CDO_ETHIASLNGSHRTEURSENIOR	CDO_ETHIASLNGSHRT	EUR
CDO_FEDERATIONAUDSENIOR	CDO_FEDERATION	AUD
CDO_FEDERATION_A1AUDSENIOR	CDO_FEDERATION_A1	AUD
CDO_FEDERATION_A2AUDSENIOR	CDO_FEDERATION_A2	AUD
CDO_OWFEURSENIOR	CDO_OWF	EUR
CDO_SHELLUSDSENIOR_MMR_L	CDO_SHELL	USD
CDO_SHELLUSDSENIOR_MODRE	CDO_SHELL	USD
CDO086USDSENIOR_MODRE	CDO086	USD
CDO086_BUSDSENIOR_MODRE	CDO086_B	USD
CDO086_CUSDSENIOR_MODRE	CDO086_C	USD
CDO430_ILLIQUIDEURSENIOR	CDO430_ILLIQUID	EUR
CDWUSDLOAN_NORE	CDW	USD
CDX_ABSUSDSENIOR	CDX_ABS	USD
CDX_B_100_1209_X1USDSENIOR_NORE	CDX_B_100_1209_X1	USD
CDX_CONSUSDSENIOR_NORE	CDX_CONS	USD
CDX_CONS_0309USDSENIOR_NORE	CDX_CONS_0309	USD
CDX_CONS_0310USDSENIOR_NORE	CDX_CONS_0310	USD
CDX_CONS_0610USDSENIOR_NORE	CDX_CONS_0610	USD
CDX_CONS_0611USDSENIOR_NORE	CDX_CONS_0611	USD
CDX_CONS_0612USDSENIOR_NORE	CDX_CONS_0612	USD
CDX_CONS_0613USDSENIOR_NORE	CDX_CONS_0613	USD
CDX_CONS_0909USDSENIOR_NORE	CDX_CONS_0909	USD
CDX_CONS_1210USDSENIOR_NORE	CDX_CONS_1210	USD
CDX_CONS_1211USDSENIOR_NORE	CDX_CONS_1211	USD
CDX_CONS_1212USDSENIOR_NORE	CDX_CONS_1212	USD
CDX_EMUSDBOND	CDX_EM	USD
CDX_EM2USDBOND	CDX_EM2	USD
CDX_EM3USDBOND	CDX_EM3	USD
CDX_EM4USDBOND	CDX_EM4	USD
CDX_EM5USDBOND	CDX_EM5	USD
CDX_EM6USDBOND	CDX_EM6	USD
CDX_EM7USDBOND	CDX_EM7	USD
CDX_EM8USDBOND	CDX_EM8	USD
CDX_EM9USDBOND	CDX_EM9	USD
CDX_EMDIV1USDBOND	CDX_EMDIV1	USD
CDX_EMDIV1USDSENIOR_MODRE	CDX_EMDIV1	USD
CDX_EMDIV2USDBOND	CDX_EMDIV2	USD
CDX_EMDIV2USDSENIOR_MODRE	CDX_EMDIV2	USD
CDX_EMDIV3USDBOND	CDX_EMDIV3	USD
CDX_EMDIV3USDSENIOR_MODRE	CDX_EMDIV3	USD
CDX_EMDIV4USDBOND	CDX_EMDIV4	USD
CDX_EMDIV4_1209USDBOND	CDX_EMDIV4_1209	USD
CDX_EMDIV4_1209USDSENIOR_MODRE	CDX_EMDIV4_1209	USD
CDX_EMDIV4_1211USDBOND	CDX_EMDIV4_1211	USD
CDX_EMDIV4_1211USDSENIOR_MODRE	CDX_EMDIV4_1211	USD
CDX_EMDIV4_1213USDBOND	CDX_EMDIV4_1213	USD
CDX_EMDIV4_1213USDSENIOR_MODRE	CDX_EMDIV4_1213	USD
CDX_EMDIV4_1216USDBOND	CDX_EMDIV4_1216	USD
CDX_EMDIV4_1216USDSENIOR_MODRE	CDX_EMDIV4_1216	USD
CDX_EMDIV5USDBOND	CDX_EMDIV5	USD
CDX_ENRGUSDSENIOR_NORE	CDX_ENRG	USD
CDX_ENRG_0309USDSENIOR_NORE	CDX_ENRG_0309	USD
CDX_ENRG_0310USDSENIOR_NORE	CDX_ENRG_0310	USD
CDX_ENRG_0610USDSENIOR_NORE	CDX_ENRG_0610	USD
CDX_ENRG_0611USDSENIOR_NORE	CDX_ENRG_0611	USD
CDX_ENRG_0612USDSENIOR_NORE	CDX_ENRG_0612	USD
CDX_ENRG_0613USDSENIOR_NORE	CDX_ENRG_0613	USD
CDX_ENRG_0909USDSENIOR_NORE	CDX_ENRG_0909	USD
CDX_ENRG_0909EURSENIOR_NORE	CDX_ENRG_0909	EUR
CDX_ENRG_1210USDSENIOR_NORE	CDX_ENRG_1210	USD
CDX_ENRG_1211USDSENIOR_NORE	CDX_ENRG_1211	USD
CDX_ENRG_1212USDSENIOR_NORE	CDX_ENRG_1212	USD
CDX_FINUSDSENIOR_NORE	CDX_FIN	USD
CDX_FIN_0309USDSENIOR_NORE	CDX_FIN_0309	USD
CDX_FIN_0310USDSENIOR_NORE	CDX_FIN_0310	USD
CDX_FIN_0610USDSENIOR_NORE	CDX_FIN_0610	USD
CDX_FIN_0611USDSENIOR_NORE	CDX_FIN_0611	USD

SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	6/4/2008 13:30	250	250	250
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	51	51	56
SENIOR	DERIV	7/22/2008 18:30	51	51	56
SENIOR	DERIV	7/3/2008 13:30	4500	4500	4500
SENIOR	DERIV	5/9/2007 8:30	1	1	1
SENIOR	DERIV	2/25/2008 8:30	1	1	1
SENIOR	DERIV	2/25/2008 8:30	1	1	1
SENIOR	DERIV	7/3/2008 13:30	268	268	268
SENIOR_MMR_L	DERIV	2/25/2008 8:30	9900	9900	9900
SENIOR_MODRE	DERIV	11/1/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	5/21/2004 13:30	800	800	800
SENIOR_MODRE	DERIV	5/21/2004 13:30	425	425	425
SENIOR_MODRE	DERIV	5/21/2004 13:30	63	63	63
SENIOR	DERIV	1/2/2008 13:30	100	100	100
LOAN_NORE	DERIV	7/25/2008 13:30	580	580	580
SENIOR	DERIV	1/5/2006 18:30	100	100	100
SENIOR_NORE	DERIV	5/17/2005 13:30	1	1	1
SENIOR_NORE	DERIV	6/17/2008 18:30	25.16116318	25.39599381	28.3677206
SENIOR_NORE	DERIV	7/18/2008 18:30	127	127	127
SENIOR_NORE	DERIV	7/18/2008 18:30	134	134	134
SENIOR_NORE	DERIV	7/18/2008 18:30	160	160	160
SENIOR_NORE	DERIV	7/18/2008 18:30	170	170	170
SENIOR_NORE	DERIV	7/28/2008 18:30	108	108	108
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	7/18/2008 18:30	122	122	122
SENIOR_NORE	DERIV	7/18/2008 18:30	180	180	180
SENIOR_NORE	DERIV	7/18/2008 18:30	157	157	157
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	7/30/2008 18:30	72.103	72.103	72.103
BOND	DERIV	7/30/2008 18:30	90.376	90.376	90.376
BOND	DERIV	7/30/2008 18:30	105.415	105.415	105.415
BOND	DERIV	7/30/2008 18:30	151.106	151.106	151.106
BOND	DERIV	7/30/2008 18:30	197.139	197.139	197.139
BOND	DERIV	7/30/2008 18:30	197.106	197.106	197.106
BOND	DERIV	7/30/2008 18:30	210.58	210.58	210.58
BOND	DERIV	7/30/2008 18:30	226.22	226.22	226.22
BOND	DERIV	7/30/2008 18:30	239.679	239.679	239.679
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	6/9/2006 13:30	85	85	85
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	6/16/2006 13:30	1	1	1
SENIOR_NORE	DERIV	6/17/2008 18:30	23.51276076	23.73220674	26.50924454
SENIOR_NORE	DERIV	7/18/2008 18:30	41	41	41
SENIOR_NORE	DERIV	7/18/2008 18:30	46	46	46
SENIOR_NORE	DERIV	7/18/2008 18:30	47	47	47
SENIOR_NORE	DERIV	7/18/2008 18:30	56	56	56
SENIOR_NORE	DERIV	7/28/2008 18:30	52	52	52
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	7/18/2008 18:30	41	41	41
SENIOR_NORE	DERIV	9/19/2005 18:30	12.73942094	12.73942094	12.73942094
SENIOR_NORE	DERIV	7/18/2008 18:30	53	53	53
SENIOR_NORE	DERIV	7/18/2008 18:30	59	59	59
SENIOR_NORE	DERIV	7/2/2008 18:30	1	1	1
SENIOR_NORE	DERIV	6/17/2008 18:30	18.16895149	18.33852339	20.48441523
SENIOR_NORE	DERIV	7/18/2008 18:30	302	302	302
SENIOR_NORE	DERIV	7/18/2008 18:30	274	274	274
SENIOR_NORE	DERIV	7/18/2008 18:30	266	266	266
SENIOR_NORE	DERIV	7/18/2008 18:30	241	241	241

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
62	68	72	76	78	80	85	91
62	68	72	76	78	80	85	91
4500	4500	4500	4500	4500	4500	4500	4500
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
268	268	268	268	268	268	268	268
9900	9900	9900	9900	9900	9900	9900	9900
1	1	1	1	1	1	1	1
800	800	800	800	800	800	800	800
425	425	425	425	425	425	425	425
63	63	63	63	63	63	63	63
100	100	100	100	100	100	100	100
580	580	580	580	580	580	580	580
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
33.66001219	37.35227365	44	47	47	47	47	47
127	127	127	127	133.2715249	139.5430497	154.6929056	162.2089489
134	134	134	134	134	134	163.2192862	163.2192862
160	160	160	160	160	160	160	160
170	170	170	170	170	170	170	170
108	108	108	103	105.5	108	108	108
1	1	1	1	1	1	1	1
122	122	122	122	122	122	148.6026337	148.6026337
180	180	180	180	180	180	180	180
157	157	157	157	157	157	157	157
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
72.103	72.103	72.103	72.103	72.103	72.103	72.103	72.103
90.376	90.376	90.376	90.376	90.376	90.376	90.376	90.376
105.415	105.415	105.415	105.415	105.415	105.415	105.415	105.415
151.106	151.106	151.106	151.106	151.106	151.106	151.106	151.106
197.139	197.139	197.139	197.139	197.139	197.139	197.139	197.139
197.106	197.106	197.106	197.106	197.106	197.106	197.106	197.106
210.58	210.58	210.58	210.58	210.58	210.58	210.58	210.58
226.22	226.22	226.22	226.22	226.22	226.22	226.22	226.22
239.679	239.679	239.679	239.679	239.679	239.679	239.679	239.679
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
85	85	85	85	85	85	85	85
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
31.45481821	34.90518573	41.11739453	44	44	44	44	44
41	41	41	41	43.0246655	45.049331	49.94022937	52.36666855
46	46	46	46	46	46	56.03050124	56.03050124
47	47	47	47	47	47	47	47
56	56	56	56	56	56	56	56
52	52	52	52	52	52	52	52
1	1	1	1	1	1	1	1
41	41	41	41	41	41	49.94022937	49.94022937
20.2720082	23.90430055	32.5	32.5	32.5	32.5	39.58676718	39.58676718
53	53	53	53	53	53	53	53
59	59	59	59	59	59	59	59
1	1	1	1	1	1	1	1
24.30599589	26.97218898	31.77253213	34	34	34	34	34
302	302	302	302	316.9133898	331.8267796	367.8524212	385.7252171
274	274	274	274	274	274	333.7468987	333.7468987
266	266	266	266	266	266	266	266
241	241	241	241	241	241	241	241

1
1
250
0.999999975
1
96
96
4500
1
1
1
268
9900
1
800
425
63
100
580
100
1
47
163.5668849
172.5823825
160
170
180
1
157.1272437
180
157
0.999999975
72.103
90.376
105.415
151.106
197.139
197.106
210.58
226.22
239.679
1
0.999999975
1
0.999999975
1
0.999999975
85
1
0.999999975
1
0.999999975
1
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1
0.999999975
1
44
52.80505732
59.24469846
47
56
52
1
52.80505732
41.85766739
53
59
1
34
388.9543246
352.8923343
266
241

CDX_FIN_0612USDSENIOR_NORE	CDX_FIN_0612	USD
CDX_FIN_0613USDSENIOR_NORE	CDX_FIN_0613	USD
CDX_FIN_0909USDSENIOR_NORE	CDX_FIN_0909	USD
CDX_FIN_1210USDSENIOR_NORE	CDX_FIN_1210	USD
CDX_FIN_1211USDSENIOR_NORE	CDX_FIN_1211	USD
CDX_FIN_1212USDSENIOR_NORE	CDX_FIN_1212	USD
CDX_HB_100_1209_X1USDSENIOR_NORE	CDX_HB_100_1209_X1	USD
CDX_HVOLUSDSENIOR_NORE	CDX_HVOL	USD
CDX_HVOL_0309USDSENIOR_NORE	CDX_HVOL_0309	USD
CDX_HVOL_0309_X1USDSENIOR_NORE	CDX_HVOL_0309_X1	USD
CDX_HVOL_0310USDSENIOR_NORE	CDX_HVOL_0310	USD
CDX_HVOL_0310USDSENIOR_MODRE	CDX_HVOL_0310	USD
CDX_HVOL_0310_OPTUSDSENIOR_NORE	CDX_HVOL_0310_OPT	USD
CDX_HVOL_0310_X1USDSENIOR_NORE	CDX_HVOL_0310_X1	USD
CDX_HVOL_0310_X1USDSENIOR_MODRE	CDX_HVOL_0310_X1	USD
CDX_HVOL_0311USDSENIOR_NORE	CDX_HVOL_0311	USD
CDX_HVOL_0610USDSENIOR_NORE	CDX_HVOL_0610	USD
CDX_HVOL_0610USDSENIOR_MODRE	CDX_HVOL_0610	USD
CDX_HVOL_0611USDSENIOR_NORE	CDX_HVOL_0611	USD
CDX_HVOL_0612USDSENIOR_NORE	CDX_HVOL_0612	USD
CDX_HVOL_0613USDSENIOR_NORE	CDX_HVOL_0613	USD
CDX_HVOL_0909USDSENIOR_NORE	CDX_HVOL_0909	USD
CDX_HVOL_0909_OPTUSDSENIOR_NORE	CDX_HVOL_0909_OPT	USD
CDX_HVOL_0909_X1USDSENIOR_NORE	CDX_HVOL_0909_X1	USD
CDX_HVOL_1210USDSENIOR_MODRE	CDX_HVOL_1210	USD
CDX_HVOL_1210USDSENIOR_NORE	CDX_HVOL_1210	USD
CDX_HVOL_1211USDSENIOR_NORE	CDX_HVOL_1211	USD
CDX_HVOL_1212USDSENIOR_NORE	CDX_HVOL_1212	USD
CDX_HY_100USDSENIOR_NORE	CDX_HY_100	USD
CDX_HY_100_0610USDSENIOR_NORE	CDX_HY_100_0610	USD
CDX_HY_100_0610_X1USDSENIOR_NORE	CDX_HY_100_0610_X1	USD
CDX_HY_100_0610_X1USDDIGITAL_NORE	CDX_HY_100_0610_X1	USD
CDX_HY_100_0610_X2USDSENIOR_NORE	CDX_HY_100_0610_X2	USD
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CDX_HY_100_0610_X3USDSENIOR_NORE	CDX_HY_100_0610_X3	USD
CDX_HY_100_0610_X3USDDIGITAL_NORE	CDX_HY_100_0610_X3	USD
CDX_HY_100_0610_X4USDSENIOR_NORE	CDX_HY_100_0610_X4	USD
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CDX_HY_100_0909_X2USDSENIOR_NORE	CDX_HY_100_0909_X2	USD
CDX_HY_100_0909_X3USDSENIOR_NORE	CDX_HY_100_0909_X3	USD
CDX_HY_100_0909_X4USDSENIOR_NORE	CDX_HY_100_0909_X4	USD
CDX_HY_100_0909_X5USDSENIOR_NORE	CDX_HY_100_0909_X5	USD
CDX_HY_100_1209USDSENIOR_NORE	CDX_HY_100_1209	USD
CDX_HY_100_1209_X1USDSENIOR_NORE	CDX_HY_100_1209_X1	USD
CDX_HY_100_1209_X2USDSENIOR_NORE	CDX_HY_100_1209_X2	USD
CDX_HY_100_1209_X3USDSENIOR_NORE	CDX_HY_100_1209_X3	USD
CDX_HY_100_1209_X4USDSENIOR_NORE	CDX_HY_100_1209_X4	USD
CDX_HY_100_1210USDSENIOR_NORE	CDX_HY_100_1210	USD
CDX_HY_100_1210_X1USDSENIOR_NORE	CDX_HY_100_1210_X1	USD
CDX_HY_100_1210_X2USDSENIOR_NORE	CDX_HY_100_1210_X2	USD
CDX_HY_100_1210_X2USDDIGITAL_NORE	CDX_HY_100_1210_X2	USD
CDX_HY_100_1210_X3USDSENIOR_NORE	CDX_HY_100_1210_X3	USD
CDX_HY_100_1210_X3USDDIGITAL_NORE	CDX_HY_100_1210_X3	USD
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CDX_HY_100_S10_0611USDSENIOR_NORE	CDX_HY_100_S10_0611	USD
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CDX_HY_100_S10_0615USDSENIOR_NORE	CDX_HY_100_S10_0615	USD
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CDX_HY_100_S5_1208_X4USDSENIOR_NORE	CDX_HY_100_S5_1208_X4	USD
CDX_HY_100_S5_1212_X2USDSENIOR_NORE	CDX_HY_100_S5_1212_X2	USD
CDX_HY_100_S5_1212_X3USDSENIOR_NORE	CDX_HY_100_S5_1212_X3	USD
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CDX_HY_100_S5_1215_X3USDSENIOR_NORE	CDX_HY_100_S5_1215_X3	USD
CDX_HY_100_S5_1215_X4USDSENIOR_NORE	CDX_HY_100_S5_1215_X4	USD

SENIOR_NORE	DERIV	7/28/2008 18:30	360	360	360
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	7/18/2008 18:30	296	296	296
SENIOR_NORE	DERIV	7/18/2008 18:30	251	251	251
SENIOR_NORE	DERIV	7/18/2008 18:30	318	318	318
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	5/17/2005 13:30	1	1	1
SENIOR_NORE	DERIV	1/13/2004 18:30	47.02552151	47.46441349	53.01848907
SENIOR_NORE	DERIV	7/30/2008 18:30	107.0311715	107.1017812	115.9386476
SENIOR_NORE	DERIV	7/30/2008 18:30	184.0036964	184.061007	199.2387013
SENIOR_NORE	DERIV	7/30/2008 18:30	209.849843	209.9151576	209.994084
SENIOR_MODRE	DERIV	7/30/2008 18:30	218.2438367	218.3117639	218.3938473
SENIOR_NORE	DERIV	12/6/2004 13:30	1.00E-06	1.00E-06	1.00E-06
SENIOR_NORE	DERIV	7/30/2008 18:30	209.849843	209.9151576	209.994084
SENIOR_MODRE	DERIV	7/30/2008 18:30	220.3423351	220.4109155	220.4937882
SENIOR_NORE	DERIV	3/20/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	312.6428968	312.7399308	312.8569354
SENIOR_MODRE	DERIV	7/30/2008 18:30	312.6428968	312.7399308	312.8569354
SENIOR_NORE	DERIV	7/30/2008 18:30	351.4841572	351.593129	351.7244213
SENIOR_NORE	DERIV	7/30/2008 18:30	350.8195389	350.9283067	351.059355
SENIOR_NORE	DERIV	7/30/2008 18:30	366.8114167	366.9250922	367.0620074
SENIOR_NORE	DERIV	7/30/2008 18:30	150.0745309	150.173514	150.236868
SENIOR_NORE	DERIV	12/6/2004 13:30	1.00E-06	1.00E-06	1.00E-06
SENIOR_NORE	DERIV	7/30/2008 18:30	173.8636308	173.917798	173.983303
SENIOR_MODRE	DERIV	9/1/2005 8:30	38.48	49.92	60.32
SENIOR_NORE	DERIV	7/30/2008 18:30	306.968185	306.8742428	306.8564723
SENIOR_NORE	DERIV	7/30/2008 18:30	325	330.3298222	334.1165498
SENIOR_NORE	DERIV	7/30/2008 18:30	422	411.7277844	404.5873805
SENIOR_NORE	DERIV	7/30/2008 18:30	426.2439861	426.2439861	426.2439861
SENIOR_NORE	DERIV	7/30/2008 18:30	408.5577777	408.5577777	408.5577777
SENIOR_NORE	DERIV	7/30/2008 18:30	388.5577777	388.5577777	388.5577777
DIGITAL_NORE	DERIV	4/18/2006 18:30	267	267	267
SENIOR_NORE	DERIV	7/30/2008 18:30	373.5577777	373.5577777	373.5577777
DIGITAL_NORE	DERIV	4/18/2006 18:30	252	252	252
SENIOR_NORE	DERIV	7/30/2008 18:30	355.5577777	355.5577777	355.5577777
DIGITAL_NORE	DERIV	4/18/2006 18:30	234	234	234
SENIOR_NORE	DERIV	7/30/2008 18:30	348.5577777	348.5577777	348.5577777
DIGITAL_NORE	DERIV	7/30/2008 18:30	348.5577777	348.5577777	348.5577777
SENIOR_NORE	DERIV	7/30/2008 18:30	315.6277777	315.6277777	315.6277777
DIGITAL_NORE	DERIV	7/30/2008 18:30	315.6277777	315.6277777	315.6277777
SENIOR_NORE	DERIV	3/27/2006 18:30	336	336	336
SENIOR_NORE	DERIV	3/8/2006 8:30	323	323	323
SENIOR_NORE	DERIV	7/30/2008 18:30	546.2452491	546.2452491	546.2452491
SENIOR_NORE	DERIV	7/30/2008 18:30	506.0765109	506.0765109	506.0765109
SENIOR_NORE	DERIV	7/30/2008 18:30	465.9077726	465.9077726	465.9077726
SENIOR_NORE	DERIV	7/30/2008 18:30	452.5181932	452.5181932	452.5181932
SENIOR_NORE	DERIV	7/30/2008 18:30	452.5181932	452.5181932	452.5181932
SENIOR_NORE	DERIV	7/30/2008 18:30	418.5181932	418.5181932	418.5181932
SENIOR_NORE	DERIV	7/30/2008 18:30	395.4286546	395.4286546	395.4286546
SENIOR_NORE	DERIV	7/30/2008 18:30	372.5526167	372.5526167	372.5526167
SENIOR_NORE	DERIV	7/30/2008 18:30	336.6045572	336.6045572	336.6045572
SENIOR_NORE	DERIV	7/30/2008 18:30	336.7352774	336.7352774	336.7352774
SENIOR_NORE	DERIV	7/30/2008 18:30	299.6552774	299.6552774	299.6552774
SENIOR_NORE	DERIV	7/30/2008 18:30	448.3944445	448.3944445	448.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	436.3944445	436.3944445	436.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	417.3944445	417.3944445	417.3944445
DIGITAL_NORE	DERIV	4/18/2006 18:30	288	288	288
SENIOR_NORE	DERIV	7/30/2008 18:30	411.3944445	411.3944445	411.3944445
DIGITAL_NORE	DERIV	7/30/2008 18:30	411.3944445	411.3944445	411.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	381.9244445	381.9244445	381.9244445
SENIOR_NORE	DERIV	6/24/2008 18:30	518.666727	518.666727	518.666727
SENIOR_NORE	DERIV	7/30/2008 18:30	632.9220459	632.9220459	632.9220459
SENIOR_NORE	DERIV	7/30/2008 18:30	675.9220459	675.9220459	675.9220459
SENIOR_NORE	DERIV	7/30/2008 18:30	655.9220459	655.9220459	655.9220459
SENIOR_NORE	DERIV	7/30/2008 18:30	635.9220459	635.9220459	635.9220459
SENIOR_NORE	DERIV	7/30/2008 18:30	477.3944445	477.3944445	477.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	467.3944445	467.3944445	467.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	421.3944445	421.3944445	421.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	444.3944445	444.3944445	444.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	434.3944445	434.3944445	434.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	416.3944445	416.3944445	416.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	435.3944445	435.3944445	435.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	430.3944445	430.3944445	430.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	416.3944445	416.3944445	416.3944445

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296	296	296	296	279.5	263	263	263
251	251	251	251	251	251	251	251
318	318	318	318	318	318	318	318
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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62.90963642	69.81037147	82.23478906	88	90.75	93.5	103.5	103.5
111.2232289	150.2970495	148.1221395	146.8687104	159.6510412	172.4333719	171.2666452	183.2541458
208.24477	211.5457766	213.2700287	214.3035672	214.9023135	215.5010598	216.3953089	217.3576288
210.1097823	230.1951214	240.4706961	225.8610208	217.3714741	208.8819274	196.1198626	181.9880796
218.5141736	239.4029262	250.0895239	234.8954616	226.066333	217.2372044	203.9646571	189.2676028
1.00E-06	55	75	92.75	92.75	92.75	116.75	116.75
210.1097823	230.1951214	240.4706961	225.8610208	217.3714741	208.8819274	196.1198626	181.9880796
220.6152714	241.7048774	252.4942309	237.1540719	228.2400478	219.3260237	205.9258557	191.0874836
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313.0277341	324.3398088	330.1604727	310.2905007	298.7258608	287.1612208	269.7951089	250.8051427
351.6352782	351.6822719	342.0151756	336.1568599	316.7831426	297.4094252	267.796501	234.5532685
334.4891658	326.3102028	322.1571378	312.2057569	306.4944888	300.7832207	287.6556567	273.4847907
354.0286472	342.9431027	336.8856027	333.221989	326.4827421	319.7434951	310.4499257	300.59024
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1.00E-06	45	92	92	92	92	116.5	116.5
196.8374409	205.1176768	209.3916518	211.9619746	213.4387369	214.9154991	217.1038316	219.4490264
77.22	35.62	113.88	117.52	117.52	117.52	153.92	149.24
306.9459245	307.0479713	312.9693995	316.5146908	298.4074753	280.3002598	252.5602033	221.3032985
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CDX_HY_100_S6_0609_X2USDSENIOR_NORE	CDX_HY_100_S6_0609_X2	USD
CDX_HY_100_S6_0611USDSENIOR_NORE	CDX_HY_100_S6_0611	USD
CDX_HY_100_S6_0611_X1USDSENIOR_NORE	CDX_HY_100_S6_0611_X1	USD
CDX_HY_100_S6_0611_X2USDSENIOR_NORE	CDX_HY_100_S6_0611_X2	USD
CDX_HY_100_S6_0611_X2USDDIGITAL_NORE	CDX_HY_100_S6_0611_X2	USD
CDX_HY_100_S6_0613USDSENIOR_NORE	CDX_HY_100_S6_0613	USD
CDX_HY_100_S6_0613_X1USDSENIOR_NORE	CDX_HY_100_S6_0613_X1	USD
CDX_HY_100_S6_0613_X2USDSENIOR_NORE	CDX_HY_100_S6_0613_X2	USD
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SENIOR_NORE	DERIV	7/30/2008 18:30	470.8170555	470.8170555	470.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	517.8170555	517.8170555	517.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	491.8170555	491.8170555	491.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	470.8170555	470.8170555	470.8170555
DIGITAL_NORE	DERIV	7/30/2008 18:30	470.8170555	470.8170555	470.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	506.8170555	506.8170555	506.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	486.8170555	486.8170555	486.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	475.8170555	475.8170555	475.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	500.8170555	500.8170555	500.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	483.8170555	483.8170555	483.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	475.8170555	475.8170555	475.8170555
SENIOR_NORE	DERIV	9/6/2006 13:30	1	1	1
SENIOR_NORE	DERIV	1/22/2008 18:30	536	536	536
SENIOR_NORE	DERIV	7/30/2008 18:30	463.9441327	463.9441327	463.9441327
SENIOR_NORE	DERIV	7/30/2008 18:30	430.0741327	430.0741327	430.0741327
SENIOR_NORE	DERIV	7/30/2008 18:30	529.2341327	529.2341327	529.2341327
DIGITAL_NORE	DERIV	7/30/2008 18:30	529.2341327	529.2341327	529.2341327
SENIOR_NORE	DERIV	7/30/2008 18:30	510.0741327	510.0741327	510.0741327
DIGITAL_NORE	DERIV	7/30/2008 18:30	510.0741327	510.0741327	510.0741327
SENIOR_NORE	DERIV	7/30/2008 18:30	544.7141327	544.7141327	544.7141327
SENIOR_NORE	DERIV	7/30/2008 18:30	530.0741327	530.0741327	530.0741327
SENIOR_NORE	DERIV	7/30/2008 18:30	522.2541327	522.2541327	522.2541327
SENIOR_NORE	DERIV	7/30/2008 18:30	510.0741327	510.0741327	510.0741327
SENIOR_NORE	DERIV	7/30/2008 18:30	620.5635077	620.5635077	620.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	520.5635077	520.5635077	520.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	528.5635077	528.5635077	528.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	498.5635077	498.5635077	498.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	589.5635077	589.5635077	589.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	570.5635077	570.5635077	570.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	595.5835077	595.5835077	595.5835077
SENIOR_NORE	DERIV	7/30/2008 18:30	580.5635077	580.5635077	580.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	544.5635077	544.5635077	544.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	535.5635077	535.5635077	535.5635077
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SENIOR_NORE	DERIV	7/30/2008 18:30	648.5689815	648.5689815	648.5689815
SENIOR_NORE	DERIV	7/30/2008 18:30	663.0889815	663.0889815	663.0889815
SENIOR_NORE	DERIV	7/30/2008 18:30	648.5689815	648.5689815	648.5689815
SENIOR_NORE	DERIV	7/30/2008 18:30	618.5689815	618.5689815	618.5689815
SENIOR_NORE	DERIV	7/30/2008 18:30	618.5689815	618.5689815	618.5689815
SENIOR_NORE	DERIV	6/20/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	416.2439861	416.2439861	416.2439861
SENIOR_NORE	DERIV	7/30/2008 18:30	406.2439861	406.2439861	406.2439861
SENIOR_NORE	DERIV	7/30/2008 18:30	396.2439861	396.2439861	396.2439861
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SENIOR_NORE	DERIV	7/30/2008 18:30	345.2439861	345.2439861	345.2439861
SENIOR_NORE	DERIV	7/30/2008 18:30	467.561099	467.561099	467.561099
SENIOR_MODRE	DERIV	9/7/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	255.5946209	255.5946209	255.5946209
SENIOR_MODRE	DERIV	9/7/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	447.7343899	447.7343899	447.7343899
SENIOR_NORE	DERIV	7/30/2008 18:30	397.7343899	397.7343899	397.7343899
SENIOR_NORE	DERIV	7/30/2008 18:30	320.7343899	320.7343899	320.7343899
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SENIOR_NORE	DERIV	7/30/2008 18:30	324.4403311	324.4403311	324.4403311
SENIOR_NORE	DERIV	7/30/2008 18:30	328.4969047	328.4969047	328.4969047
SENIOR_NORE	DERIV	7/30/2008 18:30	680.7213181	680.7213181	680.7213181
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SENIOR_NORE	DERIV	7/30/2008 18:30	560.0064269	560.0064269	560.0064269
SENIOR_NORE	DERIV	7/30/2008 18:30	531.0064269	531.0064269	531.0064269
SENIOR_NORE	DERIV	7/30/2008 18:30	657.8323225	657.8323225	657.8323225
SENIOR_NORE	DERIV	7/30/2008 18:30	620.0623225	620.0623225	620.0623225
SENIOR_NORE	DERIV	7/30/2008 18:30	367.1864066	367.1864066	367.1864066
SENIOR_NORE	DERIV	7/30/2008 18:30	290.1787389	290.1787389	290.1787389
SENIOR_NORE	DERIV	7/30/2008 18:30	203.1787389	203.1787389	203.1787389
SENIOR_NORE	DERIV	7/30/2008 18:30	270.1408767	270.1408767	270.1408767
SENIOR_NORE	DERIV	7/30/2008 18:30	324.4140823	324.4140823	324.4140823

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CDX_HY10_00_15_3YUSDSENIOR_NORE	CDX_HY10_00_15_3Y	USD
CDX_HY10_00_15_5YUSDSENIOR_NORE	CDX_HY10_00_15_5Y	USD
CDX_HY10_00_15_7YUSDSENIOR_NORE	CDX_HY10_00_15_7Y	USD
CDX_HY10_00_25_3YUSDSENIOR_NORE	CDX_HY10_00_25_3Y	USD
CDX_HY10_00_25_5YUSDSENIOR_NORE	CDX_HY10_00_25_5Y	USD
CDX_HY10_00_25_7YUSDSENIOR_NORE	CDX_HY10_00_25_7Y	USD
CDX_HY10_01_06_5Y_POUSDSENIOR_NORE	CDX_HY10_01_06_5Y_PO	USD
CDX_HY10_05_10_3YUSDSENIOR_NORE	CDX_HY10_05_10_3Y	USD
CDX_HY10_05_10_5YUSDSENIOR_NORE	CDX_HY10_05_10_5Y	USD
CDX_HY10_05_10_5Y_RUNUSDSENIOR_NORE	CDX_HY10_05_10_5Y_RUN	USD
CDX_HY10_05_10_7YUSDSENIOR_NORE	CDX_HY10_05_10_7Y	USD
CDX_HY10_05_10_7Y_IOUSDSENIOR_NORE	CDX_HY10_05_10_7Y_IO	USD
CDX_HY10_05_10_7Y_POUSDSENIOR_NORE	CDX_HY10_05_10_7Y_PO	USD
CDX_HY10_05_10_7Y_RUNUSDSENIOR_NORE	CDX_HY10_05_10_7Y_RUN	USD
CDX_HY10_06_10_5Y_POUSDSENIOR_NORE	CDX_HY10_06_10_5Y_PO	USD
CDX_HY10_10_100_5YUSDSENIOR_NORE	CDX_HY10_10_100_5Y	USD
CDX_HY10_10_100_7YUSDSENIOR_NORE	CDX_HY10_10_100_7Y	USD
CDX_HY10_10_15_3YUSDSENIOR_NORE	CDX_HY10_10_15_3Y	USD

SENIOR_NORE	DERIV	7/30/2008 18:30	294.921893	294.921893	294.921893
SENIOR_NORE	DERIV	7/30/2008 18:30	294.921893	294.921893	294.921893
SENIOR_NORE	DERIV	7/30/2008 18:30	340.8370799	340.8370799	340.8370799
SENIOR_NORE	DERIV	7/30/2008 18:30	381.5340447	381.5340447	381.5340447
SENIOR_NORE	DERIV	7/30/2008 18:30	406.1438498	406.1438498	406.1438498
SENIOR_NORE	DERIV	7/30/2008 18:30	406.1438498	406.1438498	406.1438498
SENIOR_NORE	DERIV	7/30/2008 18:30	297.0855129	297.0855129	297.0855129
SENIOR_NORE	DERIV	7/30/2008 18:30	287.0855129	287.0855129	287.0855129
SENIOR_NORE	DERIV	7/30/2008 18:30	383.074582	383.074582	383.074582
SENIOR_NORE	DERIV	7/30/2008 18:30	409.6980115	409.6980115	409.6980115
SENIOR_NORE	DERIV	7/30/2008 18:30	364.6980115	364.6980115	364.6980115
SENIOR_NORE	DERIV	7/30/2008 18:30	359.4176805	359.4176805	359.4176805
SENIOR_NORE	DERIV	7/30/2008 18:30	319.4176805	319.4176805	319.4176805
SENIOR_NORE	DERIV	7/30/2008 18:30	427.8696557	427.8696557	427.8696557
SENIOR_NORE	DERIV	7/30/2008 18:30	472.5575801	472.5575801	472.5575801
SENIOR_NORE	DERIV	7/30/2008 18:30	270.1408767	270.1408767	270.1408767
SENIOR_NORE	DERIV	7/30/2008 18:30	1039.681318	1039.681318	1039.681318
SENIOR_NORE	DERIV	7/30/2008 18:30	939.6813185	939.6813185	939.6813185
SENIOR_NORE	DERIV	7/30/2008 18:30	896.4713185	896.4713185	896.4713185
SENIOR_NORE	DERIV	7/30/2008 18:30	806.4713185	806.4713185	806.4713185
SENIOR_NORE	DERIV	7/30/2008 18:30	680.1813185	680.1813185	680.1813185
SENIOR_NORE	DERIV	7/30/2008 18:30	795.7710954	795.7710954	795.7710954
SENIOR_NORE	DERIV	7/30/2008 18:30	737.7710954	737.7710954	737.7710954
SENIOR_NORE	DERIV	7/30/2008 18:30	662.7710954	662.7710954	662.7710954
SENIOR_NORE	DERIV	7/30/2008 18:30	528.3210954	528.3210954	528.3210954
SENIOR_NORE	DERIV	7/30/2008 18:30	1086.18412	1086.18412	1086.18412
SENIOR_NORE	DERIV	7/30/2008 18:30	1029.712728	1029.712728	1029.712728
SENIOR_NORE	DERIV	7/30/2008 18:30	940.0603097	940.0603097	940.0603097
SENIOR_NORE	DERIV	7/30/2008 18:30	925.0603097	925.0603097	925.0603097
SENIOR_NORE	DERIV	7/30/2008 18:30	810.5503097	810.5503097	810.5503097
SENIOR_NORE	DERIV	7/30/2008 18:30	1434.718618	1434.718618	1434.718618
SENIOR_NORE	DERIV	7/30/2008 18:30	880.4994649	880.4994649	880.4994649
SENIOR_NORE	DERIV	7/30/2008 18:30	786.4994649	786.4994649	786.4994649
SENIOR_NORE	DERIV	7/30/2008 18:30	1018.759352	1018.759352	1018.759352
SENIOR_NORE	DERIV	7/30/2008 18:30	959.7593524	959.7593524	959.7593524
SENIOR_NORE	DERIV	7/30/2008 18:30	1106.245124	1106.245124	1106.245124
SENIOR_NORE	DERIV	7/30/2008 18:30	1049.245124	1049.245124	1049.245124
SENIOR_NORE	DERIV	7/30/2008 18:30	1321.453885	1321.453885	1321.453885
SENIOR_NORE	DERIV	7/30/2008 18:30	1264.453885	1264.453885	1264.453885
SENIOR_NORE	DERIV	3/6/2006 18:30	269	269	269
SENIOR_NORE	DERIV	3/6/2006 18:30	341	341	341
SENIOR_NORE	DERIV	3/6/2006 18:30	379	379	379
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1

294.921893	294.921893	294.921893	294.921893	294.921893	294.921893	294.921893	294.921893
294.921893	294.921893	294.921893	294.921893	294.921893	294.921893	294.921893	294.921893
340.8370799	340.8370799	340.8370799	343.3806402	342.1088601	340.8370799	340.8370799	340.8370799
381.5340447	381.5340447	381.5340447	381.5340447	381.5340447	381.5340447	381.5340447	381.5340447
406.1438498	406.1438498	406.1438498	406.1230219	406.1334359	406.1438498	406.1438498	406.1438498
406.1438498	406.1438498	406.1438498	406.1438498	406.1438498	406.1438498	406.1438498	406.1438498
297.0855129	297.0855129	297.0855129	297.0855129	297.0855129	297.0855129	297.0855129	297.0855129
287.0855129	287.0855129	287.0855129	287.0855129	287.0855129	287.0855129	287.0855129	287.0855129
383.074582	383.074582	383.074582	383.074582	383.074582	383.074582	383.074582	383.074582
409.6980115	409.6980115	409.6980115	409.6980115	409.6980115	409.6980115	409.6980115	409.6980115
364.6980115	364.6980115	364.6980115	364.6980115	364.6980115	364.6980115	364.6980115	364.6980115
359.4176805	359.4176805	359.4176805	359.4176805	359.4176805	359.4176805	359.4176805	359.4176805
319.4176805	319.4176805	319.4176805	319.4176805	319.4176805	319.4176805	319.4176805	319.4176805
427.8696557	427.8696557	427.8696557	427.8696557	427.8696557	427.8696557	427.8696557	427.8696557
472.5575801	472.5575801	472.5575801	472.5575801	472.5575801	472.5575801	472.5575801	472.5575801
270.1408767	270.1408767	270.1408767	270.1408767	270.1408767	270.1408767	270.1408767	270.1408767
1039.681318	1039.681318	1039.681318	1039.681318	1039.681318	1039.681318	1039.681318	1039.681318
939.6813185	939.6813185	939.6813185	939.6813185	939.6813185	939.6813185	939.6813185	939.6813185
896.4713185	896.4713185	896.4713185	896.4713185	896.4713185	896.4713185	896.4713185	896.4713185
806.4713185	806.4713185	806.4713185	806.4713185	806.4713185	806.4713185	806.4713185	806.4713185
680.1813185	680.1813185	680.1813185	680.1813185	680.1813185	680.1813185	680.1813185	680.1813185
795.7710954	795.7710954	795.7710954	795.7710954	795.7710954	795.7710954	795.7710954	795.7710954
737.7710954	737.7710954	737.7710954	737.7710954	737.7710954	737.7710954	737.7710954	737.7710954
662.7710954	662.7710954	662.7710954	662.7710954	662.7710954	662.7710954	662.7710954	662.7710954
528.3210954	528.3210954	528.3210954	528.3210954	528.3210954	528.3210954	528.3210954	528.3210954
1086.18412	1086.18412	1086.18412	1086.18412	1086.18412	1086.18412	1086.18412	1086.18412
1029.712728	1029.712728	1029.712728	1029.712728	1029.712728	1029.712728	1029.712728	1029.712728
940.0603097	940.0603097	940.0603097	940.0603097	940.0603097	940.0603097	940.0603097	940.0603097
925.0603097	925.0603097	925.0603097	925.0603097	925.0603097	925.0603097	925.0603097	925.0603097
810.5503097	810.5503097	810.5503097	810.5503097	810.5503097	810.5503097	810.5503097	810.5503097
1434.718618	1434.718618	1434.718618	1434.718618	1434.718618	1434.718618	1434.718618	1434.718618
880.4994649	880.4994649	880.4994649	880.4994649	880.4994649	880.4994649	880.4994649	880.4994649
786.4994649	786.4994649	786.4994649	786.4994649	786.4994649	786.4994649	786.4994649	786.4994649
1018.759352	1018.759352	1018.759352	1018.759352	1018.759352	1018.759352	1018.759352	1018.759352
959.7593524	959.7593524	959.7593524	959.7593524	959.7593524	959.7593524	959.7593524	959.7593524
1106.245124	1106.245124	1106.245124	1106.245124	1106.245124	1106.245124	1106.245124	1106.245124
1049.245124	1049.245124	1049.245124	1049.245124	1049.245124	1049.245124	1049.245124	1049.245124
1321.453885	1321.453885	1321.453885	1321.453885	1321.453885	1321.453885	1321.453885	1321.453885
1264.453885	1264.453885	1264.453885	1264.453885	1264.453885	1264.453885	1264.453885	1264.453885
269	269	269	269	269	269	269	269
341	341	341	341	341	341	341	341
379	379	379	379	379	379	379	379
1	1	1	1	1	1	1	1

294.921893
294.921893
383.6774944
381.5340447
406.1438498
406.1438498
297.0855129
287.0855129
383.074582
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364.6980115
359.4176805
319.4176805
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472.5575801
270.1408767
1039.681318
939.6813185
896.4713185
806.4713185
680.1813185
795.7710954
737.7710954
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528.3210954
1086.18412
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940.0603097
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1434.718618
880.4994649
786.4994649
1018.759352
959.7593524
1106.245124
1049.245124
1321.453885
1264.453885
269
341
379
1
1
1

CDX_HY10_10_15_3Y_RUNUSDSENIOR_NORE	CDX_HY10_10_15_3Y_RUN	USD
CDX_HY10_10_15_5YUSDSENIOR_NORE	CDX_HY10_10_15_5Y	USD
CDX_HY10_10_15_5Y_RUNUSDSENIOR_NORE	CDX_HY10_10_15_5Y_RUN	USD
CDX_HY10_10_15_7YUSDSENIOR_NORE	CDX_HY10_10_15_7Y	USD
CDX_HY10_10_15_7Y_POUSDSENIOR_NORE	CDX_HY10_10_15_7Y_PO	USD
CDX_HY10_10_15_7Y_RUNUSDSENIOR_NORE	CDX_HY10_10_15_7Y_RUN	USD
CDX_HY10_15_20_5YUSDSENIOR_NORE	CDX_HY10_15_20_5Y	USD
CDX_HY10_15_20_7YUSDSENIOR_NORE	CDX_HY10_15_20_7Y	USD
CDX_HY10_15_25_3YUSDSENIOR_NORE	CDX_HY10_15_25_3Y	USD
CDX_HY10_15_25_5YUSDSENIOR_NORE	CDX_HY10_15_25_5Y	USD
CDX_HY10_15_25_7YUSDSENIOR_NORE	CDX_HY10_15_25_7Y	USD
CDX_HY10_20_25_5YUSDSENIOR_NORE	CDX_HY10_20_25_5Y	USD
CDX_HY10_20_25_7YUSDSENIOR_NORE	CDX_HY10_20_25_7Y	USD
CDX_HY10_25_30_5YUSDSENIOR_NORE	CDX_HY10_25_30_5Y	USD
CDX_HY10_25_30_7YUSDSENIOR_NORE	CDX_HY10_25_30_7Y	USD
CDX_HY10_25_35_3YUSDSENIOR_NORE	CDX_HY10_25_35_3Y	USD
CDX_HY10_25_35_5YUSDSENIOR_NORE	CDX_HY10_25_35_5Y	USD
CDX_HY10_25_35_7YUSDSENIOR_NORE	CDX_HY10_25_35_7Y	USD
CDX_HY10_30_35_5YUSDSENIOR_NORE	CDX_HY10_30_35_5Y	USD
CDX_HY10_30_35_7YUSDSENIOR_NORE	CDX_HY10_30_35_7Y	USD
CDX_HY10_35_100_3YUSDSENIOR_NORE	CDX_HY10_35_100_3Y	USD
CDX_HY10_35_100_5YUSDSENIOR_NORE	CDX_HY10_35_100_5Y	USD
CDX_HY10_35_100_7YUSDSENIOR_NORE	CDX_HY10_35_100_7Y	USD
CDX_HY10_35_60_5YUSDSENIOR_NORE	CDX_HY10_35_60_5Y	USD
CDX_HY3_00_10USDSENIOR_NORE	CDX_HY3_00_10	USD
CDX_HY3_00_10_CREXUSDSENIOR_NORE	CDX_HY3_00_10_CREX	USD
CDX_HY3_00_10_CREXUSDSENIOR_MODRE	CDX_HY3_00_10_CREX	USD
CDX_HY3_10_15USDSENIOR_NORE	CDX_HY3_10_15	USD
CDX_HY3_10_15_CREXUSDSENIOR_NORE	CDX_HY3_10_15_CREX	USD
CDX_HY3_15_20USDSENIOR_NORE	CDX_HY3_15_20	USD
CDX_HY3_15_20_CREXUSDSENIOR_NORE	CDX_HY3_15_20_CREX	USD
CDX_HY3_15_25USDSENIOR_NORE	CDX_HY3_15_25	USD
CDX_HY3_15_25_CREXUSDSENIOR_NORE	CDX_HY3_15_25_CREX	USD
CDX_HY3_20_25USDSENIOR_NORE	CDX_HY3_20_25	USD
CDX_HY3_20_25_CREXUSDSENIOR_NORE	CDX_HY3_20_25_CREX	USD
CDX_HY3_25_30USDSENIOR_NORE	CDX_HY3_25_30	USD
CDX_HY3_25_30_CREXUSDSENIOR_NORE	CDX_HY3_25_30_CREX	USD
CDX_HY3_25_35USDSENIOR_NORE	CDX_HY3_25_35	USD
CDX_HY3_25_35_CREXUSDSENIOR_NORE	CDX_HY3_25_35_CREX	USD
CDX_HY3_30_35USDSENIOR_NORE	CDX_HY3_30_35	USD
CDX_HY3_30_35_CREXUSDSENIOR_NORE	CDX_HY3_30_35_CREX	USD
CDX_HY3_35_100USDSENIOR_NORE	CDX_HY3_35_100	USD
CDX_HY3_35_100_CREXUSDSENIOR_NORE	CDX_HY3_35_100_CREX	USD
CDX_HY4_00_10USDSENIOR_NORE	CDX_HY4_00_10	USD
CDX_HY4_00_10_CREXUSDSENIOR_NORE	CDX_HY4_00_10_CREX	USD
CDX_HY4_00_10_CREXUSDSENIOR_MODRE	CDX_HY4_00_10_CREX	USD
CDX_HY4_00_10_X3USDSENIOR_NORE	CDX_HY4_00_10_X3	USD
CDX_HY4_10_15USDSENIOR_NORE	CDX_HY4_10_15	USD
CDX_HY4_10_15_CREXUSDSENIOR_NORE	CDX_HY4_10_15_CREX	USD
CDX_HY4_10_15_X3USDSENIOR_NORE	CDX_HY4_10_15_X3	USD
CDX_HY4_15_20USDSENIOR_NORE	CDX_HY4_15_20	USD
CDX_HY4_15_25USDSENIOR_NORE	CDX_HY4_15_25	USD
CDX_HY4_15_25_CREXUSDSENIOR_NORE	CDX_HY4_15_25_CREX	USD
CDX_HY4_15_25_X1USDSENIOR_NORE	CDX_HY4_15_25_X1	USD
CDX_HY4_15_25_X3USDSENIOR_NORE	CDX_HY4_15_25_X3	USD
CDX_HY4_25_30USDSENIOR_NORE	CDX_HY4_25_30	USD
CDX_HY4_25_30_CREXUSDSENIOR_NORE	CDX_HY4_25_30_CREX	USD
CDX_HY4_25_30_X3USDSENIOR_NORE	CDX_HY4_25_30_X3	USD
CDX_HY4_25_35USDSENIOR_NORE	CDX_HY4_25_35	USD
CDX_HY4_25_35_CREXUSDSENIOR_NORE	CDX_HY4_25_35_CREX	USD
CDX_HY4_25_35_X3USDSENIOR_NORE	CDX_HY4_25_35_X3	USD
CDX_HY4_35_100USDSENIOR_NORE	CDX_HY4_35_100	USD
CDX_HY4_35_100_CREXUSDSENIOR_NORE	CDX_HY4_35_100_CREX	USD
CDX_HY4_35_100_X3USDSENIOR_NORE	CDX_HY4_35_100_X3	USD
CDX_HY5_00_10USDSENIOR_NORE	CDX_HY5_00_10	USD
CDX_HY5_00_10_CREXUSDSENIOR_NORE	CDX_HY5_00_10_CREX	USD
CDX_HY5_00_10_CREXUSDSENIOR_MODRE	CDX_HY5_00_10_CREX	USD
CDX_HY5_00_10_X1USDSENIOR_NORE	CDX_HY5_00_10_X1	USD
CDX_HY5_00_10_X2USDSENIOR_NORE	CDX_HY5_00_10_X2	USD
CDX_HY5_10_15USDSENIOR_NORE	CDX_HY5_10_15	USD
CDX_HY5_10_15_CREXUSDSENIOR_NORE	CDX_HY5_10_15_CREX	USD
CDX_HY5_10_15_CREXUSDSENIOR_MODRE	CDX_HY5_10_15_CREX	USD
CDX_HY5_10_15_X1USDSENIOR_NORE	CDX_HY5_10_15_X1	USD
CDX_HY5_10_15_X2USDSENIOR_NORE	CDX_HY5_10_15_X2	USD

SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2566.249911	2435.366114	2434.004264
SENIOR_NORE	DERIV	1/20/2006 13:30	1951	2181	2347
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/17/2006 8:30	2	3.040321421	17.37211371
SENIOR_NORE	DERIV	1/20/2006 13:30	2	3	19
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2793.771869	2732.678867	2781.633478
SENIOR_NORE	DERIV	1/20/2006 13:30	2019	2264	2447
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2.503623871	10.94054271	47.27778336
SENIOR_NORE	DERIV	1/20/2006 13:30	4	12	49
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	11/29/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	6/17/2005 18:30	710	710	710
SENIOR_NORE	DERIV	1/19/2006 8:30	298	298	298
SENIOR_NORE	DERIV	8/10/2005 18:30	85	85	85
SENIOR_NORE	DERIV	1/20/2006 13:30	85	85	85
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	1/20/2006 13:30	1	1	1
SENIOR_NORE	DERIV	1/20/2006 13:30	1	1	1
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	3099.017474	3045.955128	3125.302405
SENIOR_NORE	DERIV	1/26/2006 18:30	3451.770392	3453.165552	3453.93772
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/31/2006 18:30	3029	3188	3201
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2.519336839	11.91564539	55.55834373
SENIOR_NORE	DERIV	1/26/2006 18:30	19.03021851	19.03834015	19.04274832
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/31/2006 18:30	24	62	159
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1

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2900	3338	3624	3748	3748	3748	3748	3748
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
149.679592	440.3631067	749.6581498	932.4129321	932.4129321	932.4129321	932.4129321	932.4129321
179	522	896	1112	1112	1112	1112	1112
22.43140806	107.4910799	246.590153	340.0207306	390.8027788	441.584827	511.9267663	511.9267663
31	141	322	443	508.5	574	664	664
12.2892117	62.88872245	151.8461376	213.2661211	247.27313	281.2801389	329.7761842	329.7761842
16	81	195	274	318.5	363	425	425
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2	21	70	108	129	150	181	181
2	11.26961311	33.31255877	49.56140249	58.75836646	67.95533043	81.49058908	81.49058908
2	14	42	63	75	87	105	105
2	8.661556982	25.59060521	38.09446573	45.18354661	52.27262749	62.72853137	62.72853137
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2	6.054618223	17.87476799	26.62895822	31.60040446	36.57185069	43.9200943	43.9200943
2	7	21	32	38	44	53	53
2	2	2	2.882234512	3.40712109	3.932007667	4.711190045	4.711190045
2	2	2	3	3.5	4	5	5
3131.530401	3474.414325	3673.671311	3819.106065	3819.106065	3819.106065	3819.106065	3819.106065
2990	3378	3631	3790	3790	3790	3790	3790
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282	654	1012	1295	1295	1295	1295	1295
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14.95080775	76.07081187	181.8730602	300.2183544	363.5378149	426.8572753	513.0515692	513.0515692
29	111	236	368	439.5	511	607	607
710	710	710	710	710	710	710	710
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2	11	34	64	81	98	123	123
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3574.129393	3923.473474	4117.018674	4248.159719	4248.159719	4248.159719	4248.159719	4248.159719
3938.380976	4185.549616	4248.230971	4272.045481	4282.231007	4292.416533	4300.532527	4302.573989
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3557	3810	3959	4060	4060	4060	4060	4060
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346.1938316	799.8268293	1190.908177	1505.970131	1505.970131	1505.970131	1505.970131	1505.970131
380.7405269	991.1713547	1390.647675	1633.505435	1737.637255	1841.769074	1932.453589	1961.105361
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568	1025	1375	1637	1637	1637	1637	1637
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79
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4.711190045
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1351.028434
1295
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513.0515692
607
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298
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97.18769563
123
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4040
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1940
0.999999975
1637
1

CDX_HY5_10_15_XCUSDSENIOR_NORE	CDX_HY5_10_15_XC	USD
CDX_HY5_100_1208_X2USDSENIOR_NORE	CDX_HY5_100_1208_X2	USD
CDX_HY5_100_1212_X2USDSENIOR_NORE	CDX_HY5_100_1212_X2	USD
CDX_HY5_100_1212_X3USDSENIOR_NORE	CDX_HY5_100_1212_X3	USD
CDX_HY5_100_1215_X2USDSENIOR_NORE	CDX_HY5_100_1215_X2	USD
CDX_HY5_100_1215_X3USDSENIOR_NORE	CDX_HY5_100_1215_X3	USD
CDX_HY5_15_20USDSENIOR_NORE	CDX_HY5_15_20	USD
CDX_HY5_15_20_CREXUSDSENIOR_NORE	CDX_HY5_15_20_CREX	USD
CDX_HY5_15_20_X2USDSENIOR_NORE	CDX_HY5_15_20_X2	USD
CDX_HY5_15_25USDSENIOR_NORE	CDX_HY5_15_25	USD
CDX_HY5_15_25_CREXUSDSENIOR_NORE	CDX_HY5_15_25_CREX	USD
CDX_HY5_15_25_X1USDSENIOR_NORE	CDX_HY5_15_25_X1	USD
CDX_HY5_15_25_X2USDSENIOR_NORE	CDX_HY5_15_25_X2	USD
CDX_HY5_20_25USDSENIOR_NORE	CDX_HY5_20_25	USD
CDX_HY5_20_25_CREXUSDSENIOR_NORE	CDX_HY5_20_25_CREX	USD
CDX_HY5_20_25_X2USDSENIOR_NORE	CDX_HY5_20_25_X2	USD
CDX_HY5_25_30USDSENIOR_NORE	CDX_HY5_25_30	USD
CDX_HY5_25_30_X1USDSENIOR_NORE	CDX_HY5_25_30_X1	USD
CDX_HY5_25_35USDSENIOR_NORE	CDX_HY5_25_35	USD
CDX_HY5_25_35_CREXUSDSENIOR_NORE	CDX_HY5_25_35_CREX	USD
CDX_HY5_25_35_X1USDSENIOR_NORE	CDX_HY5_25_35_X1	USD
CDX_HY5_25_35_X2USDSENIOR_NORE	CDX_HY5_25_35_X2	USD
CDX_HY5_35_100USDSENIOR_NORE	CDX_HY5_35_100	USD
CDX_HY5_35_100_CREXUSDSENIOR_NORE	CDX_HY5_35_100_CREX	USD
CDX_HY5_35_100_X1USDSENIOR_NORE	CDX_HY5_35_100_X1	USD
CDX_HY5_35_100_X2USDSENIOR_NORE	CDX_HY5_35_100_X2	USD
CDX_HY6_00_05USDSENIOR_NORE	CDX_HY6_00_05	USD
CDX_HY6_00_10USDSENIOR_NORE	CDX_HY6_00_10	USD
CDX_HY6_00_10_3YUSDSENIOR_NORE	CDX_HY6_00_10_3Y	USD
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CDX_HY6_15_20USDSENIOR_NORE	CDX_HY6_15_20	USD
CDX_HY6_15_25USDSENIOR_NORE	CDX_HY6_15_25	USD
CDX_HY6_15_25_3YUSDSENIOR_NORE	CDX_HY6_15_25_3Y	USD
CDX_HY6_20_25USDSENIOR_NORE	CDX_HY6_20_25	USD
CDX_HY6_25_35USDSENIOR_NORE	CDX_HY6_25_35	USD
CDX_HY6_35_100USDSENIOR_NORE	CDX_HY6_35_100	USD
CDX_HY7_00_05_5YUSDSENIOR_NORE	CDX_HY7_00_05_5Y	USD
CDX_HY7_00_05_5Y_RUNUSDSENIOR_NORE	CDX_HY7_00_05_5Y_RUN	USD
CDX_HY7_00_05_7Y_IOUSDSENIOR_NORE	CDX_HY7_00_05_7Y_IO	USD
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CDX_HY7_00_10_7Y_IOUSDSENIOR_NORE	CDX_HY7_00_10_7Y_IO	USD
CDX_HY7_00_10_7Y_RUNUSDSENIOR_NORE	CDX_HY7_00_10_7Y_RUN	USD
CDX_HY7_01_06_5Y_POUSDSENIOR_NORE	CDX_HY7_01_06_5Y_PO	USD
CDX_HY7_05_10_5YUSDSENIOR_NORE	CDX_HY7_05_10_5Y	USD
CDX_HY7_05_10_5Y_POUSDSENIOR_NORE	CDX_HY7_05_10_5Y_PO	USD
CDX_HY7_05_10_5Y_RUNUSDSENIOR_NORE	CDX_HY7_05_10_5Y_RUN	USD
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CDX_HY7_10_15_7Y_RUNUSDSENIOR_NORE	CDX_HY7_10_15_7Y_RUN	USD
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CDX_HY7_15_25_5YUSDSENIOR_NORE	CDX_HY7_15_25_5Y	USD

SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/3/2006 18:30	269	269	269
SENIOR_NORE	DERIV	3/3/2006 18:30	344	344	344
SENIOR_NORE	DERIV	3/3/2006 13:30	341	341	341
SENIOR_NORE	DERIV	3/3/2006 18:30	379	379	379
SENIOR_NORE	DERIV	3/3/2006 13:30	376	376	376
SENIOR_NORE	DERIV	3/7/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	12	33.48
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/26/2006 18:30	1.998815528	1.999668782	2.00013184
SENIOR_NORE	DERIV	1/31/2006 18:30	2	2	7
SENIOR_NORE	DERIV	1/18/2006 18:30	505	505	505
SENIOR_NORE	DERIV	3/7/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2.86
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	10/10/2005 13:30	85	85	85
SENIOR_NORE	DERIV	11/7/2005 18:30	85	85	85
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/26/2006 18:30	1.998815528	1.999668782	2.00013184
SENIOR_NORE	DERIV	1/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	2/24/2006 18:30	20	20	20
SENIOR_NORE	DERIV	1/20/2006 13:30	25	25	25
SENIOR_NORE	DERIV	11/7/2005 18:30	1	1	1
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	6/28/2006 13:30	1	1	1
SENIOR_NORE	DERIV	3/29/2006 8:30	1	1	1
SENIOR_NORE	DERIV	10/17/2006 13:30	1	1	1
SENIOR_NORE	DERIV	5/4/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/5/2006 13:30	1	1	1
SENIOR_NORE	DERIV	5/4/2006 18:30	1	1	1
SENIOR_NORE	DERIV	10/5/2006 18:30	1	1	1
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SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	1/24/2007 18:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
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SENIOR_NORE	DERIV	1/24/2007 18:30	1	1	1
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SENIOR_NORE	DERIV	1/26/2007 18:30	1	1	1
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SENIOR_NORE	DERIV	3/20/2007 18:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	1/29/2007 18:30	1	1	1
SENIOR_NORE	DERIV	3/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	11/20/2006 13:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	1/29/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	12/15/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	3/27/2007 18:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
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SENIOR_NORE	DERIV	11/20/2006 13:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
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SENIOR_NORE	DERIV	5/21/2007 18:30	1	1	1
SENIOR_NORE	DERIV	5/21/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1

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269	269	269	269	269	269	269	269
344	344	344	344	344	344	344	344
341	341	341	341	341	341	341	341
379	379	379	379	379	379	379	379
376	376	376	376	376	376	376	376
17.63	165.46	429.12	691.46	817.025	942.59	1084.94	1168.66
101.85	337.3	603.85	818.44	931.26	1044.08	1178.56	1178.56
1	1	1	1	1	1	1	1
25.08272499	110.9774926	244.4217325	405.7683225	496.1051795	586.4420364	702.9906325	702.9906325
26.99082291	165.6216843	352.6188271	518.4945832	605.0461382	691.5976932	803.6342101	892.2490164
60	183	337	501	591.5	682	798	798
505	505	505	505	505	505	505	505
2	22.11	84.96	179.26	230.555	281.85	353.65	424.81
3.75	50.16	74.39	202.6	277.19	351.78	452.72	452.72
1	1	1	1	1	1	1	1
85	85	85	85	85	85	85	85
85	85	85	85	85	85	85	85
2	7.264382574	32.93133529	74.94069874	101.7280862	128.5154737	167.1624243	167.1624243
1.99997632	17.91856633	59.16741146	110.6450258	139.6384356	168.6318453	210.9696691	256.5120682
2	16	51	102	133.5	165	211	211
1	1	1	1	1	1	1	1
20	20	20	20	20	20	20	20
25	25	25	25	25	25	25	25
1	1	1	1	1	1	1	1

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269
344
341
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376
1173.29
1178.56
1
702.9906325
902.6858902
798
505
440.33
452.72
1
85
85
167.1624243
268.5334818
211
1
20
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1
1

CDX_HY7_15_25_7YUSDSENIOR_NORE	CDX_HY7_15_25_7Y	USD
CDX_HY7_20_25_5YUSDSENIOR_NORE	CDX_HY7_20_25_5Y	USD
CDX_HY7_25_30_5YUSDSENIOR_NORE	CDX_HY7_25_30_5Y	USD
CDX_HY7_25_30_7YUSDSENIOR_NORE	CDX_HY7_25_30_7Y	USD
CDX_HY7_25_35_3YUSDSENIOR_NORE	CDX_HY7_25_35_3Y	USD
CDX_HY7_25_35_5YUSDSENIOR_NORE	CDX_HY7_25_35_5Y	USD
CDX_HY7_25_35_7YUSDSENIOR_NORE	CDX_HY7_25_35_7Y	USD
CDX_HY7_30_35_5YUSDSENIOR_NORE	CDX_HY7_30_35_5Y	USD
CDX_HY7_30_35_7YUSDSENIOR_NORE	CDX_HY7_30_35_7Y	USD
CDX_HY7_35_100_3YUSDSENIOR_NORE	CDX_HY7_35_100_3Y	USD
CDX_HY7_35_100_5YUSDSENIOR_NORE	CDX_HY7_35_100_5Y	USD
CDX_HY7_35_100_7YUSDSENIOR_NORE	CDX_HY7_35_100_7Y	USD
CDX_HY8_00_05_5YUSDSENIOR_NORE	CDX_HY8_00_05_5Y	USD
CDX_HY8_00_05_5Y_POUSDSENIOR_NORE	CDX_HY8_00_05_5Y_PO	USD
CDX_HY8_00_05_5Y_RUNUSDSENIOR_NORE	CDX_HY8_00_05_5Y_RUN	USD
CDX_HY8_00_05_7Y_IOUSDSENIOR_NORE	CDX_HY8_00_05_7Y_IO	USD
CDX_HY8_00_05_7Y_POUSDSENIOR_NORE	CDX_HY8_00_05_7Y_PO	USD
CDX_HY8_00_05_7Y_RUNUSDSENIOR_NORE	CDX_HY8_00_05_7Y_RUN	USD
CDX_HY8_00_10_3YUSDSENIOR_NORE	CDX_HY8_00_10_3Y	USD
CDX_HY8_00_10_3Y_RUNUSDSENIOR_NORE	CDX_HY8_00_10_3Y_RUN	USD
CDX_HY8_00_10_5YUSDSENIOR_NORE	CDX_HY8_00_10_5Y	USD
CDX_HY8_00_10_5Y_RUNUSDSENIOR_NORE	CDX_HY8_00_10_5Y_RUN	USD
CDX_HY8_00_10_7YUSDSENIOR_NORE	CDX_HY8_00_10_7Y	USD
CDX_HY8_00_10_7Y_IOUSDSENIOR_NORE	CDX_HY8_00_10_7Y_IO	USD
CDX_HY8_00_10_7Y_POUSDSENIOR_NORE	CDX_HY8_00_10_7Y_PO	USD
CDX_HY8_00_10_7Y_RUNUSDSENIOR_NORE	CDX_HY8_00_10_7Y_RUN	USD
CDX_HY8_00_15_3YUSDSENIOR_NORE	CDX_HY8_00_15_3Y	USD
CDX_HY8_00_15_5YUSDSENIOR_NORE	CDX_HY8_00_15_5Y	USD
CDX_HY8_00_15_7YUSDSENIOR_NORE	CDX_HY8_00_15_7Y	USD
CDX_HY8_00_25_3YUSDSENIOR_NORE	CDX_HY8_00_25_3Y	USD
CDX_HY8_00_25_5YUSDSENIOR_NORE	CDX_HY8_00_25_5Y	USD
CDX_HY8_00_25_7YUSDSENIOR_NORE	CDX_HY8_00_25_7Y	USD
CDX_HY8_01_06_5Y_POUSDSENIOR_NORE	CDX_HY8_01_06_5Y_PO	USD
CDX_HY8_05_10_3YUSDSENIOR_NORE	CDX_HY8_05_10_3Y	USD
CDX_HY8_05_10_5YUSDSENIOR_NORE	CDX_HY8_05_10_5Y	USD
CDX_HY8_05_10_5Y_RUNUSDSENIOR_NORE	CDX_HY8_05_10_5Y_RUN	USD
CDX_HY8_05_10_7YUSDSENIOR_NORE	CDX_HY8_05_10_7Y	USD
CDX_HY8_05_10_7Y_IOUSDSENIOR_NORE	CDX_HY8_05_10_7Y_IO	USD
CDX_HY8_05_10_7Y_POUSDSENIOR_NORE	CDX_HY8_05_10_7Y_PO	USD
CDX_HY8_05_10_7Y_RUNUSDSENIOR_NORE	CDX_HY8_05_10_7Y_RUN	USD
CDX_HY8_06_10_5Y_POUSDSENIOR_NORE	CDX_HY8_06_10_5Y_PO	USD
CDX_HY8_10_100_5YUSDSENIOR_NORE	CDX_HY8_10_100_5Y	USD
CDX_HY8_10_100_7YUSDSENIOR_NORE	CDX_HY8_10_100_7Y	USD
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CDX_HY8_10_15_7YUSDSENIOR_NORE	CDX_HY8_10_15_7Y	USD
CDX_HY8_10_15_7Y_POUSDSENIOR_NORE	CDX_HY8_10_15_7Y_PO	USD
CDX_HY8_10_15_7Y_RUNUSDSENIOR_NORE	CDX_HY8_10_15_7Y_RUN	USD
CDX_HY8_15_20_5YUSDSENIOR_NORE	CDX_HY8_15_20_5Y	USD
CDX_HY8_15_20_7YUSDSENIOR_NORE	CDX_HY8_15_20_7Y	USD
CDX_HY8_15_25_3YUSDSENIOR_NORE	CDX_HY8_15_25_3Y	USD
CDX_HY8_15_25_5YUSDSENIOR_NORE	CDX_HY8_15_25_5Y	USD
CDX_HY8_15_25_7YUSDSENIOR_NORE	CDX_HY8_15_25_7Y	USD
CDX_HY8_20_25_5YUSDSENIOR_NORE	CDX_HY8_20_25_5Y	USD
CDX_HY8_20_25_7YUSDSENIOR_NORE	CDX_HY8_20_25_7Y	USD
CDX_HY8_25_30_5YUSDSENIOR_NORE	CDX_HY8_25_30_5Y	USD
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CDX_HY8_30_35_5YUSDSENIOR_NORE	CDX_HY8_30_35_5Y	USD
CDX_HY8_30_35_7YUSDSENIOR_NORE	CDX_HY8_30_35_7Y	USD
CDX_HY8_35_100_3YUSDSENIOR_NORE	CDX_HY8_35_100_3Y	USD
CDX_HY8_35_100_5YUSDSENIOR_NORE	CDX_HY8_35_100_5Y	USD
CDX_HY8_35_100_7YUSDSENIOR_NORE	CDX_HY8_35_100_7Y	USD
CDX_HY8_35_60_5YUSDSENIOR_NORE	CDX_HY8_35_60_5Y	USD
CDX_HY9_00_05_5YUSDSENIOR_NORE	CDX_HY9_00_05_5Y	USD
CDX_HY9_00_05_5Y_POUSDSENIOR_NORE	CDX_HY9_00_05_5Y_PO	USD
CDX_HY9_00_05_5Y_RUNUSDSENIOR_NORE	CDX_HY9_00_05_5Y_RUN	USD
CDX_HY9_00_05_7Y_IOUSDSENIOR_NORE	CDX_HY9_00_05_7Y_IO	USD
CDX_HY9_00_05_7Y_POUSDSENIOR_NORE	CDX_HY9_00_05_7Y_PO	USD
CDX_HY9_00_05_7Y_RUNUSDSENIOR_NORE	CDX_HY9_00_05_7Y_RUN	USD

SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	10/11/2006 18:30	1	1	1
SENIOR_NORE	DERIV	2/12/2007 13:30	1	1	1
SENIOR_NORE	DERIV	2/12/2007 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	2/12/2007 13:30	1	1	1
SENIOR_NORE	DERIV	2/12/2007 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	8/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	6/22/2007 8:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
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SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	4/12/2007 18:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
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SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
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SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	5/21/2007 18:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	5/8/2007 18:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
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SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
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SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/5/2007 13:30	1	1	1
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975

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CDX_HY9_00_10_3YUSDSENIOR_NORE	CDX_HY9_00_10_3Y	USD
CDX_HY9_00_10_3Y_RUNUSDSENIOR_NORE	CDX_HY9_00_10_3Y_RUN	USD
CDX_HY9_00_10_5YUSDSENIOR_NORE	CDX_HY9_00_10_5Y	USD
CDX_HY9_00_10_5Y_RUNUSDSENIOR_NORE	CDX_HY9_00_10_5Y_RUN	USD
CDX_HY9_00_10_7YUSDSENIOR_NORE	CDX_HY9_00_10_7Y	USD
CDX_HY9_00_10_7Y_IOUSDSENIOR_NORE	CDX_HY9_00_10_7Y_IO	USD
CDX_HY9_00_10_7Y_POUSDSENIOR_NORE	CDX_HY9_00_10_7Y_PO	USD
CDX_HY9_00_10_7Y_RUNUSDSENIOR_NORE	CDX_HY9_00_10_7Y_RUN	USD
CDX_HY9_00_15_3YUSDSENIOR_NORE	CDX_HY9_00_15_3Y	USD
CDX_HY9_00_15_5YUSDSENIOR_NORE	CDX_HY9_00_15_5Y	USD
CDX_HY9_00_15_7YUSDSENIOR_NORE	CDX_HY9_00_15_7Y	USD
CDX_HY9_00_25_3YUSDSENIOR_NORE	CDX_HY9_00_25_3Y	USD
CDX_HY9_00_25_5YUSDSENIOR_NORE	CDX_HY9_00_25_5Y	USD
CDX_HY9_00_25_7YUSDSENIOR_NORE	CDX_HY9_00_25_7Y	USD
CDX_HY9_01_06_5Y_POUSDSENIOR_NORE	CDX_HY9_01_06_5Y_PO	USD
CDX_HY9_05_10_3YUSDSENIOR_NORE	CDX_HY9_05_10_3Y	USD
CDX_HY9_05_10_5YUSDSENIOR_NORE	CDX_HY9_05_10_5Y	USD
CDX_HY9_05_10_5Y_RUNUSDSENIOR_NORE	CDX_HY9_05_10_5Y_RUN	USD
CDX_HY9_05_10_7YUSDSENIOR_NORE	CDX_HY9_05_10_7Y	USD
CDX_HY9_05_10_7Y_IOUSDSENIOR_NORE	CDX_HY9_05_10_7Y_IO	USD
CDX_HY9_05_10_7Y_POUSDSENIOR_NORE	CDX_HY9_05_10_7Y_PO	USD
CDX_HY9_05_10_7Y_RUNUSDSENIOR_NORE	CDX_HY9_05_10_7Y_RUN	USD
CDX_HY9_06_10_5Y_POUSDSENIOR_NORE	CDX_HY9_06_10_5Y_PO	USD
CDX_HY9_10_100_5YUSDSENIOR_NORE	CDX_HY9_10_100_5Y	USD
CDX_HY9_10_100_7YUSDSENIOR_NORE	CDX_HY9_10_100_7Y	USD
CDX_HY9_10_15_3YUSDSENIOR_NORE	CDX_HY9_10_15_3Y	USD
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CDX_HY9_10_15_7Y_RUNUSDSENIOR_NORE	CDX_HY9_10_15_7Y_RUN	USD
CDX_HY9_15_20_5YUSDSENIOR_NORE	CDX_HY9_15_20_5Y	USD
CDX_HY9_15_20_7YUSDSENIOR_NORE	CDX_HY9_15_20_7Y	USD
CDX_HY9_15_25_3YUSDSENIOR_NORE	CDX_HY9_15_25_3Y	USD
CDX_HY9_15_25_5YUSDSENIOR_NORE	CDX_HY9_15_25_5Y	USD
CDX_HY9_15_25_7YUSDSENIOR_NORE	CDX_HY9_15_25_7Y	USD
CDX_HY9_20_25_5YUSDSENIOR_NORE	CDX_HY9_20_25_5Y	USD
CDX_HY9_20_25_7YUSDSENIOR_NORE	CDX_HY9_20_25_7Y	USD
CDX_HY9_25_100_5Y_UPFUSDSENIOR_NORE	CDX_HY9_25_100_5Y_UPF	USD
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CDX_HY9_30_35_5YUSDSENIOR_NORE	CDX_HY9_30_35_5Y	USD
CDX_HY9_30_35_7YUSDSENIOR_NORE	CDX_HY9_30_35_7Y	USD
CDX_HY9_35_100_3YUSDSENIOR_NORE	CDX_HY9_35_100_3Y	USD
CDX_HY9_35_100_5YUSDSENIOR_NORE	CDX_HY9_35_100_5Y	USD
CDX_HY9_35_100_5Y_UPFUSDSENIOR_NORE	CDX_HY9_35_100_5Y_UPF	USD
CDX_HY9_35_100_7YUSDSENIOR_NORE	CDX_HY9_35_100_7Y	USD
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CDX_HY9_60_100_5YUSDSENIOR_NORE	CDX_HY9_60_100_5Y	USD
CDX_IGUSDSENIOR_NORE	CDX_IG	USD
CDX_IG_0306USDSENIOR_NORE	CDX_IG_0306	USD
CDX_IG_0309USDSENIOR_NORE	CDX_IG_0309	USD
CDX_IG_0309_OPTUSDSENIOR_NORE	CDX_IG_0309_OPT	USD
CDX_IG_0309_X1USDSENIOR_NORE	CDX_IG_0309_X1	USD
CDX_IG_0310USDSENIOR_NORE	CDX_IG_0310	USD
CDX_IG_0310EURSENIOR_NORE	CDX_IG_0310	EUR
CDX_IG_0310USDSENIOR_MODRE	CDX_IG_0310	USD
CDX_IG_0310HKDSENIOR_NORE	CDX_IG_0310	HKD
CDX_IG_0310_OPTUSDSENIOR_NORE	CDX_IG_0310_OPT	USD
CDX_IG_0310_X1USDSENIOR_NORE	CDX_IG_0310_X1	USD
CDX_IG_0310_X1USDSENIOR_MODRE	CDX_IG_0310_X1	USD
CDX_IG_0310_X1EURSENIOR_NORE	CDX_IG_0310_X1	EUR
CDX_IG_0310_X1HKDSENIOR_NORE	CDX_IG_0310_X1	HKD
CDX_IG_0310_X1EURSENIOR_MODRE	CDX_IG_0310_X1	EUR
CDX_IG_0311USDSENIOR_NORE	CDX_IG_0311	USD
CDX_IG_0610USDSENIOR_NORE	CDX_IG_0610	USD
CDX_IG_0610EURSENIOR_NORE	CDX_IG_0610	EUR
CDX_IG_0611USDSENIOR_NORE	CDX_IG_0611	USD
CDX_IG_0612USDSENIOR_NORE	CDX_IG_0612	USD
CDX_IG_0612EURSENIOR_NORE	CDX_IG_0612	EUR

SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/7/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	2/20/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	11/6/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/13/2004 18:30	25.65028446	25.88968008	28.91917586
SENIOR_NORE	DERIV	1/24/2005 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	53.79454211	53.83010101	56.86013215
SENIOR_NORE	DERIV	12/6/2004 13:30	1.00E-06	1.00E-06	1.00E-06
SENIOR_NORE	DERIV	7/30/2008 18:30	148.174394	148.22059	156.5566321
SENIOR_NORE	DERIV	7/30/2008 18:30	151.8473775	151.8947139	151.9519345
SENIOR_NORE	DERIV	7/30/2008 18:30	1.713912587	1.442679145	33.39388471
SENIOR_MODRE	DERIV	7/30/2008 18:30	38.92491293	32.76489159	35.90019107
SENIOR_NORE	DERIV	7/2/2008 18:30	39.67084757	33.3878817	36.57963763
SENIOR_NORE	DERIV	12/6/2004 13:30	1.00E-06	1.00E-06	1.00E-06
SENIOR_NORE	DERIV	7/30/2008 18:30	151.8473775	151.8947139	151.9519345
SENIOR_MODRE	DERIV	7/30/2008 18:30	157.9212726	157.9705025	158.0300339
SENIOR_NORE	DERIV	7/30/2008 18:30	147.2919562	147.3378725	147.393425
SENIOR_NORE	DERIV	7/30/2008 18:30	147.2919562	147.3378725	147.393425
SENIOR_MODRE	DERIV	11/18/2005 8:30	4.567123288	4.567123288	5.695205479
SENIOR_NORE	DERIV	3/20/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	164.3149604	164.3661661	164.4281018
SENIOR_NORE	DERIV	7/30/2008 18:30	159.3855116	159.4351811	159.4952588
SENIOR_NORE	DERIV	7/30/2008 18:30	143.4256977	143.470419	143.5245351
SENIOR_NORE	DERIV	7/30/2008 18:30	150.9218341	150.9688832	151.0258072
SENIOR_NORE	DERIV	7/30/2008 18:30	146.3941791	146.4398167	146.495033

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

0.999999975
0.999999975
0.999999975

CDX_IG_0612USDSENIOR_MODRE	CDX_IG_0612	USD
CDX_IG_0612USDSENIOR_NORE	CDX_IG_0612	USD
CDX_IG_0613USDSENIOR_NORE	CDX_IG_0613	USD
CDX_IG_0613EURSENIOR_NORE	CDX_IG_0613	EUR
CDX_IG_0613USDSENIOR_MODRE	CDX_IG_0613	USD
CDX_IG_0909USDSENIOR_NORE	CDX_IG_0909	USD
CDX_IG_0909_00_03USDSENIOR_NORE	CDX_IG_0909_00_03	USD
CDX_IG_0909_03_07USDSENIOR_NORE	CDX_IG_0909_03_07	USD
CDX_IG_0909_07_10USDSENIOR_NORE	CDX_IG_0909_07_10	USD
CDX_IG_0909_07_10USDSENIOR_MODRE	CDX_IG_0909_07_10	USD
CDX_IG_0909_07_10HKDSENIOR_MODRE	CDX_IG_0909_07_10	HKD
CDX_IG_0909_10_15USDSENIOR_NORE	CDX_IG_0909_10_15	USD
CDX_IG_0909_15_30USDSENIOR_NORE	CDX_IG_0909_15_30	USD
CDX_IG_0909_OPTUSDSENIOR_NORE	CDX_IG_0909_OPT	USD
CDX_IG_0909_X1USDSENIOR_NORE	CDX_IG_0909_X1	USD
CDX_IG_1210USDSENIOR_NORE	CDX_IG_1210	USD
CDX_IG_1210EURSENIOR_NORE	CDX_IG_1210	EUR
CDX_IG_1210USDDIGITAL_NORE	CDX_IG_1210	USD
CDX_IG_1211EURSENIOR_NORE	CDX_IG_1211	EUR
CDX_IG_1211USDSENIOR_NORE	CDX_IG_1211	USD
CDX_IG_1212USDSENIOR_NORE	CDX_IG_1212	USD
CDX_IG_1212USDSENIOR_MODRE	CDX_IG_1212	USD
CDX_IG_1212EURSENIOR_NORE	CDX_IG_1212	EUR
CDX_IG1_00_03USDSENIOR_NORE	CDX_IG1_00_03	USD
CDX_IG10USDSENIOR_NORE	CDX_IG10	USD
CDX_IG10_00_03_10YUSDSENIOR_NORE	CDX_IG10_00_03_10Y	USD
CDX_IG10_00_03_10Y_FUNDUSDSENIOR_NORE	CDX_IG10_00_03_10Y_FUND	USD
CDX_IG10_00_03_10Y_IOUSDSENIOR_NORE	CDX_IG10_00_03_10Y_IO	USD
CDX_IG10_00_03_10Y_POUSDSENIOR_NORE	CDX_IG10_00_03_10Y_PO	USD
CDX_IG10_00_03_10Y_RUNUSDSENIOR_NORE	CDX_IG10_00_03_10Y_RUN	USD
CDX_IG10_00_03_5YUSDSENIOR_NORE	CDX_IG10_00_03_5Y	USD
CDX_IG10_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG10_00_03_5Y_IO	USD
CDX_IG10_00_03_5Y_POUSDSENIOR_NORE	CDX_IG10_00_03_5Y_PO	USD
CDX_IG10_00_03_7YUSDSENIOR_NORE	CDX_IG10_00_03_7Y	USD
CDX_IG10_00_03_7Y_IOUSDSENIOR_NORE	CDX_IG10_00_03_7Y_IO	USD
CDX_IG10_00_03_7Y_POUSDSENIOR_NORE	CDX_IG10_00_03_7Y_PO	USD
CDX_IG10_00_03_7Y_UPFUSDSENIOR_NORE	CDX_IG10_00_03_7Y_UPF	USD
CDX_IG10_02_03_3YUSDSENIOR_NORE	CDX_IG10_02_03_3Y	USD
CDX_IG10_02_03_5YUSDSENIOR_NORE	CDX_IG10_02_03_5Y	USD
CDX_IG10_02_04_10YUSDSENIOR_NORE	CDX_IG10_02_04_10Y	USD
CDX_IG10_02_04_10Y_POUSDSENIOR_NORE	CDX_IG10_02_04_10Y_PO	USD
CDX_IG10_03_04_10Y_POUSDSENIOR_NORE	CDX_IG10_03_04_10Y_PO	USD
CDX_IG10_03_05_10YUSDSENIOR_NORE	CDX_IG10_03_05_10Y	USD
CDX_IG10_03_05_10Y_IOUSDSENIOR_NORE	CDX_IG10_03_05_10Y_IO	USD
CDX_IG10_03_05_10Y_POUSDSENIOR_NORE	CDX_IG10_03_05_10Y_PO	USD
CDX_IG10_03_05_5YUSDSENIOR_NORE	CDX_IG10_03_05_5Y	USD
CDX_IG10_03_05_5Y_IOUSDSENIOR_NORE	CDX_IG10_03_05_5Y_IO	USD
CDX_IG10_03_05_5Y_POUSDSENIOR_NORE	CDX_IG10_03_05_5Y_PO	USD
CDX_IG10_03_05_7YUSDSENIOR_NORE	CDX_IG10_03_05_7Y	USD
CDX_IG10_03_05_7Y_IOUSDSENIOR_NORE	CDX_IG10_03_05_7Y_IO	USD
CDX_IG10_03_05_7Y_POUSDSENIOR_NORE	CDX_IG10_03_05_7Y_PO	USD
CDX_IG10_03_07_10YUSDSENIOR_NORE	CDX_IG10_03_07_10Y	USD
CDX_IG10_03_07_5YUSDSENIOR_NORE	CDX_IG10_03_07_5Y	USD
CDX_IG10_03_07_7YUSDSENIOR_NORE	CDX_IG10_03_07_7Y	USD
CDX_IG10_03_100_7YUSDSENIOR_NORE	CDX_IG10_03_100_7Y	USD
CDX_IG10_05_07_10YUSDSENIOR_NORE	CDX_IG10_05_07_10Y	USD
CDX_IG10_05_07_5YUSDSENIOR_NORE	CDX_IG10_05_07_5Y	USD
CDX_IG10_05_07_7YUSDSENIOR_NORE	CDX_IG10_05_07_7Y	USD
CDX_IG10_07_10_10YUSDSENIOR_NORE	CDX_IG10_07_10_10Y	USD
CDX_IG10_07_10_5YUSDSENIOR_NORE	CDX_IG10_07_10_5Y	USD
CDX_IG10_07_10_7YUSDSENIOR_NORE	CDX_IG10_07_10_7Y	USD
CDX_IG10_10_15_10YUSDSENIOR_NORE	CDX_IG10_10_15_10Y	USD
CDX_IG10_10_15_5YUSDSENIOR_NORE	CDX_IG10_10_15_5Y	USD
CDX_IG10_10_15_7YUSDSENIOR_NORE	CDX_IG10_10_15_7Y	USD
CDX_IG10_15_30_10YUSDSENIOR_NORE	CDX_IG10_15_30_10Y	USD
CDX_IG10_15_30_5YUSDSENIOR_NORE	CDX_IG10_15_30_5Y	USD
CDX_IG10_15_30_7YUSDSENIOR_NORE	CDX_IG10_15_30_7Y	USD
CDX_IG10_30_100_10YUSDSENIOR_NORE	CDX_IG10_30_100_10Y	USD
CDX_IG10_30_100_5YUSDSENIOR_NORE	CDX_IG10_30_100_5Y	USD
CDX_IG10_30_100_7YUSDSENIOR_NORE	CDX_IG10_30_100_7Y	USD
CDX_IG10_60_100_7YUSDSENIOR_NORE	CDX_IG10_60_100_7Y	USD
CDX_IG2_00_03USDSENIOR_NORE	CDX_IG2_00_03	USD
CDX_IG2_00_03_CREXUSDSENIOR_NORE	CDX_IG2_00_03_CREX	USD
CDX_IG2_03_07USDSENIOR_NORE	CDX_IG2_03_07	USD

SENIOR_MODRE	DERIV	7/30/2008 18:30	159.796038	159.8458535	159.9061247
SENIOR_NORE	10YVOL	7/30/2008 18:30	150.9218341	150.9688832	151.0258072
SENIOR_NORE	DERIV	7/30/2008 18:30	115.939881	115.976059	116.0198319
SENIOR_NORE	DERIV	7/30/2008 18:30	112.4616846	112.4967772	112.5392361
SENIOR_MODRE	DERIV	7/30/2008 18:30	120.5774763	120.6151013	120.6606564
SENIOR_NORE	DERIV	7/30/2008 18:30	28.37121747	43.29470582	58.57417998
SENIOR_NORE	DERIV	11/30/2004 18:30	939	957	1061
SENIOR_NORE	DERIV	11/30/2004 18:30	50	50	50
SENIOR_NORE	DERIV	11/30/2004 18:30	1	2	6
SENIOR_MODRE	DERIV	11/30/2004 18:30	1	2	6
SENIOR_MODRE	DERIV	11/30/2004 18:30	1	2	6
SENIOR_NORE	DERIV	11/30/2004 18:30	1	1	1
SENIOR_NORE	DERIV	11/30/2004 18:30	2	2	4
SENIOR_NORE	DERIV	12/6/2004 13:30	1.00E-06	1.00E-06	1.00E-06
SENIOR_NORE	DERIV	7/30/2008 18:30	145.1688851	145.2141478	145.268917
SENIOR_NORE	DERIV	7/30/2008 18:30	116.5	136.5736131	150.6534227
SENIOR_NORE	DERIV	7/30/2008 18:30	3.118132458	3.65683205	7.478182009
DIGITAL_NORE	DERIV	7/30/2008 18:30	116.5	136.5736131	150.6534227
SENIOR_NORE	DERIV	7/30/2008 18:30	113.005	131.769309	144.9319595
SENIOR_NORE	DERIV	7/30/2008 18:30	116.5	135.8446484	149.4144016
SENIOR_NORE	DERIV	7/30/2008 18:30	116.5	125.3542803	131.5791361
SENIOR_MODRE	DERIV	7/30/2008 18:30	121.16	130.3684515	136.8423015
SENIOR_NORE	DERIV	7/30/2008 18:30	113.005	121.5936518	127.631762
SENIOR_NORE	DERIV	1/21/2005 13:30	1000	1000	1000
SENIOR_NORE	DERIV	1/13/2004 18:30	33.93318882	34.24988928	38.25765973
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	6/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
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SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/30/2006 13:30	480.1838662	510.2330258	588.0224779
SENIOR_NORE	DERIV	1/20/2006 13:30	668	691	735
SENIOR_NORE	DERIV	3/30/2006 13:30	2	2	2

162.3771623	160.215216	159.1271862	156.1430805	154.433317	152.7235534	142.0248623	130.0164692
153.3596169	151.3177333	150.2901267	147.4717421	145.8569295	144.2421169	134.137573	122.7960608
121.8970138	126.635137	128.918294	130.2931207	127.6494609	125.0058011	124.9995944	124.9948952
118.2401033	122.8360828	125.0507452	126.3843271	123.8199771	121.255627	121.2496065	121.2450484
126.7728943	131.7005424	134.0750258	135.5048455	132.7554393	130.0060331	129.9995781	129.9946911
66.91333877	68.12330565	76.22379362	81.18428573	86.70262818	92.22097063	102.3821005	103.7956249
1216	1337	1428	1501.44	1540.72	1580	1607	1630
106	144	166	181.63	183.315	185	189	192
17	30	46	64.17	78.585	93	131	174
17	30	46	64.17	78.585	93	131	174
17	30	46	64.17	78.585	93	131	174
4	8	13	20.15	26.575	33	52	78
5	5	7	8.36	9.18	10	12	13
1.00E-06	23.34631148	38.85479452	46.52123288	51.60071681	56.68020073	66.5	66.5
150.4859596	152.4064795	153.415044	154.0192748	154.3712495	154.7232241	155.2532513	155.8346666
159.0030567	162.0581025	165.4109957	167.428676	161.248378	155.06808	145.7728712	135.3999782
8.366076684	16.95075007	20.38976424	29.93698311	33.77712302	37.61726292	46.3584332	44.65735248
159.0030567	162.0581025	165.4109957	167.428676	161.248378	155.06808	145.7728712	135.3999782
152.7393301	155.7009982	157.2446032	152.6776193	150.051569	147.4255186	134.9856123	120.9569333
157.4632269	160.516493	162.1078384	157.3996075	154.6923391	151.9850707	139.160425	124.6978694
135.2940725	135.1754847	137.153187	138.3428773	135.2381553	132.1334333	130.123554	127.9074628
140.7058354	140.5825041	142.6393144	143.8765924	140.6476816	137.4187707	135.3284962	133.0237613
131.2352504	131.1202202	133.0385914	134.192591	131.1810107	128.1694303	126.2198474	124.0702389
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45.39502173	50.37452941	59.33987619	63.5	63.5	63.5	63.5	63.5
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974.1307635	1367.15706	1728.872988	1910.822098	1991.116449	2071.4108	2143.256853	2143.256853
1126	1517	1865	2041	2118.5	2196	2266	2266
2	16.22238368	56.01050358	80.22594825	94.17596273	108.1259772	128.9440849	128.9440849

126.5451492
119.5175191
124.9897018
121.2400107
129.9892898
103.4109838
1630
194
182
182
182
84
14
66.5
155.9893089
132.4368209
44.11919272
132.4368209
116.8791431
120.4939619
127.2797824
132.3709737
123.461389
1000
63.5
1
0.999999975
1
1
1

CDX_IG2_03_07_CREXUSDSENIOR_NORE	CDX_IG2_03_07_CREX	USD
CDX_IG2_07_10USDSENIOR_NORE	CDX_IG2_07_10	USD
CDX_IG2_07_10USDSENIOR_MODRE	CDX_IG2_07_10	USD
CDX_IG2_07_10HKDSENIOR_MODRE	CDX_IG2_07_10	HKD
CDX_IG2_07_10_CREXUSDSENIOR_NORE	CDX_IG2_07_10_CREX	USD
CDX_IG2_10_15USDSENIOR_NORE	CDX_IG2_10_15	USD
CDX_IG2_10_15_CREXUSDSENIOR_NORE	CDX_IG2_10_15_CREX	USD
CDX_IG2_15_30USDSENIOR_NORE	CDX_IG2_15_30	USD
CDX_IG2_15_30_CREXUSDSENIOR_NORE	CDX_IG2_15_30_CREX	USD
CDX_IG3_00_03USDSENIOR_NORE	CDX_IG3_00_03	USD
CDX_IG3_00_03_CREXUSDSENIOR_NORE	CDX_IG3_00_03_CREX	USD
CDX_IG3_03_07USDSENIOR_NORE	CDX_IG3_03_07	USD
CDX_IG3_03_07_CREXUSDSENIOR_NORE	CDX_IG3_03_07_CREX	USD
CDX_IG3_07_10USDSENIOR_NORE	CDX_IG3_07_10	USD
CDX_IG3_07_10_2012USDSENIOR_NORE	CDX_IG3_07_10_2012	USD
CDX_IG3_07_10_7YUSDSENIOR_NORE	CDX_IG3_07_10_7Y	USD
CDX_IG3_07_10_7Y_CREXUSDSENIOR_NORE	CDX_IG3_07_10_7Y_CREX	USD
CDX_IG3_07_10_CREXUSDSENIOR_NORE	CDX_IG3_07_10_CREX	USD
CDX_IG3_10_15USDSENIOR_NORE	CDX_IG3_10_15	USD
CDX_IG3_10_15_CREXUSDSENIOR_NORE	CDX_IG3_10_15_CREX	USD
CDX_IG3_10_15_CREXUSDSENIOR_MODRE	CDX_IG3_10_15_CREX	USD
CDX_IG3_15_30USDSENIOR_NORE	CDX_IG3_15_30	USD
CDX_IG3_15_30_CREXUSDSENIOR_NORE	CDX_IG3_15_30_CREX	USD
CDX_IG3_15_30_CREXUSDSENIOR_MODRE	CDX_IG3_15_30_CREX	USD
CDX_IG4_00_03USDSENIOR_NORE	CDX_IG4_00_03	USD
CDX_IG4_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG4_00_03_5Y_IO	USD
CDX_IG4_00_03_5Y_POUSDSENIOR_NORE	CDX_IG4_00_03_5Y_PO	USD
CDX_IG4_00_03_7YUSDSENIOR_NORE	CDX_IG4_00_03_7Y	USD
CDX_IG4_00_03_7Y_CREXUSDSENIOR_NORE	CDX_IG4_00_03_7Y_CREX	USD
CDX_IG4_00_03_7Y_CREXUSDSENIOR_MODRE	CDX_IG4_00_03_7Y_CREX	USD
CDX_IG4_00_03_CREXUSDSENIOR_NORE	CDX_IG4_00_03_CREX	USD
CDX_IG4_00_03_CREXUSDSENIOR_MODRE	CDX_IG4_00_03_CREX	USD
CDX_IG4_03_07USDSENIOR_NORE	CDX_IG4_03_07	USD
CDX_IG4_03_07_7YUSDSENIOR_NORE	CDX_IG4_03_07_7Y	USD
CDX_IG4_03_07_7Y_CREXUSDSENIOR_NORE	CDX_IG4_03_07_7Y_CREX	USD
CDX_IG4_03_07_CREXUSDSENIOR_NORE	CDX_IG4_03_07_CREX	USD
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CDX_IG4_07_100USDSENIOR_NORE	CDX_IG4_07_100	USD
CDX_IG4_10_15USDSENIOR_NORE	CDX_IG4_10_15	USD
CDX_IG4_10_15_7YUSDSENIOR_NORE	CDX_IG4_10_15_7Y	USD
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CDX_IG4_15_30_7YUSDSENIOR_NORE	CDX_IG4_15_30_7Y	USD
CDX_IG4_15_30_7Y_CREXUSDSENIOR_NORE	CDX_IG4_15_30_7Y_CREX	USD
CDX_IG4_15_30_7Y_CREXUSDSENIOR_MODRE	CDX_IG4_15_30_7Y_CREX	USD
CDX_IG4_15_30_CREXUSDSENIOR_NORE	CDX_IG4_15_30_CREX	USD
CDX_IG4_15_30_CREXUSDSENIOR_MODRE	CDX_IG4_15_30_CREX	USD
CDX_IG4_30_100USDSENIOR_NORE	CDX_IG4_30_100	USD
CDX_IG4_30_100_7YUSDSENIOR_NORE	CDX_IG4_30_100_7Y	USD
CDX_IG4_30_100_7Y_CREXUSDSENIOR_NORE	CDX_IG4_30_100_7Y_CREX	USD
CDX_IG4_30_100_CREXUSDSENIOR_NORE	CDX_IG4_30_100_CREX	USD
CDX_IG5_00_03USDSENIOR_NORE	CDX_IG5_00_03	USD
CDX_IG5_00_03_10Y_IOUSDSENIOR_NORE	CDX_IG5_00_03_10Y_IO	USD
CDX_IG5_00_03_10Y_POUSDSENIOR_NORE	CDX_IG5_00_03_10Y_PO	USD
CDX_IG5_00_03_10Y_UPFUSDSENIOR_NORE	CDX_IG5_00_03_10Y_UPF	USD
CDX_IG5_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG5_00_03_5Y_IO	USD
CDX_IG5_00_03_5Y_POUSDSENIOR_NORE	CDX_IG5_00_03_5Y_PO	USD
CDX_IG5_00_03_7YUSDSENIOR_NORE	CDX_IG5_00_03_7Y	USD
CDX_IG5_00_03_7Y_CREXUSDSENIOR_NORE	CDX_IG5_00_03_7Y_CREX	USD
CDX_IG5_00_03_7Y_IOUSDSENIOR_NORE	CDX_IG5_00_03_7Y_IO	USD
CDX_IG5_00_03_7Y_POUSDSENIOR_NORE	CDX_IG5_00_03_7Y_PO	USD
CDX_IG5_00_03_CREXUSDSENIOR_NORE	CDX_IG5_00_03_CREX	USD
CDX_IG5_00_03_UPFUSDSENIOR_NORE	CDX_IG5_00_03_UPF	USD
CDX_IG5_03_07USDSENIOR_NORE	CDX_IG5_03_07	USD
CDX_IG5_03_07_7YUSDSENIOR_NORE	CDX_IG5_03_07_7Y	USD
CDX_IG5_03_07_7Y_CREXUSDSENIOR_NORE	CDX_IG5_03_07_7Y_CREX	USD
CDX_IG5_03_07_CREXUSDSENIOR_NORE	CDX_IG5_03_07_CREX	USD
CDX_IG5_07_10USDSENIOR_NORE	CDX_IG5_07_10	USD

SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/30/2006 13:30	2	2	2
SENIOR_MODRE	DERIV	3/30/2006 13:30	2	2	2
SENIOR_MODRE	DERIV	3/30/2006 13:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/30/2006 13:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/30/2006 13:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	317.1523678	334.7145841	379.3301494
SENIOR_NORE	DERIV	1/20/2006 13:30	394	408	438
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/30/2005 18:30	98	98	98
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/31/2006 18:30	562.9997927	586.1662252	637.5191151
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	563.0097212	586.204006	637.7196339
SENIOR_NORE	DERIV	1/25/2006 18:30	815.18	907.81	970.75
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/25/2006 18:30	815.18	907.81	970.75
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_MODRE	DERIV	2/14/2008 18:30	1	1	1
SENIOR_NORE	DERIV	2/14/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	7/13/2006 13:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	2/10/2006 18:30	1.25	1.25	1.25
SENIOR_NORE	DERIV	2/10/2006 18:30	3.5	3.5	3.5
SENIOR_NORE	DERIV	1/20/2006 13:30	5	5	5
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	397.6589569	403.5204235	413.1694746
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/26/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	397.6676284	403.5515246	413.3086385
SENIOR_NORE	DERIV	1/25/2006 18:30	455.65	455.83	455.93
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	1/25/2006 18:30	455.65	455.83	455.93
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2

2	31	96	139	163	187	222	222
2	3.391245072	11.26924893	16.10871813	18.92240231	21.73608648	25.98794068	25.98794068
2	3.391245072	11.26924893	16.10871813	18.92240231	21.73608648	25.98794068	25.98794068
2	3.391245072	11.26924893	16.10871813	18.92240231	21.73608648	25.98794068	25.98794068
2	7	21	30	35.5	41	49	49
2	2	5.81002245	8.192713424	9.579570947	10.96642847	13.06522885	13.06522885
2	2	6	9	10.5	12	15	15
2	2	4.134682593	5.556560801	6.384536727	7.212512653	8.466245272	8.466245272
2	2	2	2	2	2	3	3
671.866898	1095.349824	1484.579276	1685.345976	1846.368138	2007.3903	2104.279456	2104.279456
666	1198	1644	1869	1927.5	1986	2082	2082
2	18.94690395	78.43576764	123.1316544	264.1620606	405.1924668	639.010203	639.010203
2	15	81	142	293	444	644	644
2	2	11.3558741	19.20635058	22.37604093	25.54573127	111.0701172	111.0701172
98	98	98	98	98	98	98	98
2	2	2.608625894	14.24080899	29.63289763	45.02498626	69.49249154	69.49249154
2	2	5	19	34	49	74	74
2	3	18	33	32	31	114	114
2	2	4.95176363	8.395055057	11.94929959	15.50354412	52.09529098	52.09529098
2	3	12	21	18	15	50	50
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	2	3.267139605	5.006178885	3.503089443	2	10.42756079	10.42756079
2	2	2	4	3	2	13	13
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
939.1608659	1284.560587	1615.398788	1791.170754	1985.135291	2179.099828	2265.356512	2265.356512
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
944.2001576	1315.754363	1697.343973	1943.596704	2052.49559	2161.394475	2237.255848	2237.255848
1008.98	1790.43	985.49	2588.75	2111.385	1634.02	2341.4	2341.4
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1008.98	1790.43	985.49	2588.75	2111.385	1634.02	2341.4	2341.4
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	20.19185849	78.93088811	129.4482288	288.6719254	447.8956219	698.6400742	848.5321903
2	5.750540242	56.83085842	145.0342163	232.6403483	320.2464802	445.5301535	445.5301535
2	43.42	73.91	216.54	278.25	339.96	776.52	927.16
2	43.42	73.91	216.54	278.25	339.96	776.52	927.16
2	2	9.486341752	18.60213434	25.08000388	31.55787342	133.9513684	273.0586775
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2	2	2	13.83427	32.83835325	51.84243649	83.69958186	83.69958186
2	2	28.37	28.41	44.425	60.44	147.19	234.75
2	2	28.37	28.41	44.425	60.44	147.19	234.75
1	1	1	1	1	1	1	1
2	2	4.493641094	8.816707696	14.14314455	19.46958141	64.05376663	132.1611797
2	2	2	7.423476693	15.68030933	23.93714196	37.91670988	37.91670988
2	2	8.13	21.06	25.415	29.77	65.43	104.37
2	2	8.13	21.06	25.415	29.77	65.43	104.37
2	2	3.503656338	5.723263764	4.992662279	4.262060793	16.45656758	36.67787878
2	2	2	2.205263466	4.886333281	7.567403095	12.12450209	12.12450209
2	2	2	12.09	9.68	7.27	19.89	34.12
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	2	2	12.09	9.68	7.27	19.89	34.12
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1.25	1.25	1.25	2	4	6	6	6
3.5	3.5	3.5	3.5	3.5	3.5	3.5	3.5
5	5	5	5	5	5	5	5
2	2	2	6.75	6.75	6.75	6.75	6.75
661.8790823	932.7725203	1219.494001	1480.669352	1637.339787	1794.010222	1913.799987	1913.799987
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
665.4694507	952.6997155	1274.465696	1557.78873	1684.517368	1811.246005	1912.084917	1912.084917
740.27	1038.73	1356.27	1639.59	1786.065	1932.54	2029.66	2029.66
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
740.27	1038.73	1356.27	1639.59	1786.065	1932.54	2029.66	2029.66
1	1	1	1	1	1	1	1
2	5.941092767	38.59261809	101.306232	227.345131	353.38403	589.205077	589.205077
2	2.586458343	32.06773411	102.4448212	182.2179631	261.991105	389.0944198	389.0944198
2.71	19.57	60.89	130.8	196.115	261.43	655.62	829.39
2.71	19.57	60.89	130.8	196.115	261.43	655.62	829.39
2	2	7.071625126	22.47364729	21.24195098	20.01025466	106.7788739	106.7788739

222
25.98794068
25.98794068
25.98794068
49
13.06522885
15
8.466245272
3
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2082
639.010203
644
111.0701172
98
69.49249154
74
114
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50
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10.42756079
13
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2245
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2320
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929.83
273.0586775
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256.26
256.26
1
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115.5
115.5
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12.12450209
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0.999999975
6
3.5
5
6.75
1913.799987
1
1
1
1
1
1912.084917
2029.66
1
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2029.66
1
589.205077
389.0944198
835.35
835.35
106.7788739

CDX_IG5_07_10_7YUSDSENIOR_NORE	CDX_IG5_07_10_7Y	USD
CDX_IG5_07_10_7Y_CREXUSDSENIOR_NORE	CDX_IG5_07_10_7Y_CREX	USD
CDX_IG5_07_10_CREXUSDSENIOR_NORE	CDX_IG5_07_10_CREX	USD
CDX_IG5_10_15USDSENIOR_NORE	CDX_IG5_10_15	USD
CDX_IG5_10_15_7YUSDSENIOR_NORE	CDX_IG5_10_15_7Y	USD
CDX_IG5_10_15_7Y_CREXUSDSENIOR_NORE	CDX_IG5_10_15_7Y_CREX	USD
CDX_IG5_10_15_CREXUSDSENIOR_NORE	CDX_IG5_10_15_CREX	USD
CDX_IG5_15_30USDSENIOR_NORE	CDX_IG5_15_30	USD
CDX_IG5_15_30_7YUSDSENIOR_NORE	CDX_IG5_15_30_7Y	USD
CDX_IG5_15_30_7Y_CREXUSDSENIOR_NORE	CDX_IG5_15_30_7Y_CREX	USD
CDX_IG5_15_30_CREXUSDSENIOR_NORE	CDX_IG5_15_30_CREX	USD
CDX_IG5_30_100USDSENIOR_NORE	CDX_IG5_30_100	USD
CDX_IG5_30_100_7YUSDSENIOR_NORE	CDX_IG5_30_100_7Y	USD
CDX_IG5_30_100_7Y_CREXUSDSENIOR_NORE	CDX_IG5_30_100_7Y_CREX	USD
CDX_IG5_30_100_CREXUSDSENIOR_NORE	CDX_IG5_30_100_CREX	USD
CDX_IG6_00_03_10YUSDSENIOR_NORE	CDX_IG6_00_03_10Y	USD
CDX_IG6_00_03_10Y_IOUSDSENIOR_NORE	CDX_IG6_00_03_10Y_IO	USD
CDX_IG6_00_03_10Y_POUSDSENIOR_NORE	CDX_IG6_00_03_10Y_PO	USD
CDX_IG6_00_03_10Y_RUNUSDSENIOR_NORE	CDX_IG6_00_03_10Y_RUN	USD
CDX_IG6_00_03_10Y_UPFUSDSENIOR_NORE	CDX_IG6_00_03_10Y_UPF	USD
CDX_IG6_00_03_2YUSDSENIOR_NORE	CDX_IG6_00_03_2Y	USD
CDX_IG6_00_03_3YUSDSENIOR_NORE	CDX_IG6_00_03_3Y	USD
CDX_IG6_00_03_3Y_RUNUSDSENIOR_NORE	CDX_IG6_00_03_3Y_RUN	USD
CDX_IG6_00_03_5YUSDSENIOR_NORE	CDX_IG6_00_03_5Y	USD
CDX_IG6_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG6_00_03_5Y_IO	USD
CDX_IG6_00_03_5Y_LIOUSDSENIOR_NORE	CDX_IG6_00_03_5Y_LIO	USD
CDX_IG6_00_03_5Y_POUSDSENIOR_NORE	CDX_IG6_00_03_5Y_PO	USD
CDX_IG6_00_03_5Y_RUNUSDSENIOR_NORE	CDX_IG6_00_03_5Y_RUN	USD
CDX_IG6_00_03_5Y_UPFUSDSENIOR_NORE	CDX_IG6_00_03_5Y_UPF	USD
CDX_IG6_00_03_7YUSDSENIOR_NORE	CDX_IG6_00_03_7Y	USD
CDX_IG6_00_03_7Y_IOUSDSENIOR_NORE	CDX_IG6_00_03_7Y_IO	USD
CDX_IG6_00_03_7Y_LIOUSDSENIOR_NORE	CDX_IG6_00_03_7Y_LIO	USD
CDX_IG6_00_03_7Y_POUSDSENIOR_NORE	CDX_IG6_00_03_7Y_PO	USD
CDX_IG6_00_03_RUNUSDSENIOR_NORE	CDX_IG6_00_03_RUN	USD
CDX_IG6_00_03_UPFUSDSENIOR_NORE	CDX_IG6_00_03_UPF	USD
CDX_IG6_00_05_10YJPYSENIOR_NORE	CDX_IG6_00_05_10Y	JPY
CDX_IG6_01_04_7YUSDSENIOR_NORE	CDX_IG6_01_04_7Y	USD
CDX_IG6_02_03_7YUSDSENIOR_NORE	CDX_IG6_02_03_7Y	USD
CDX_IG6_03_04_10YUSDSENIOR_NORE	CDX_IG6_03_04_10Y	USD
CDX_IG6_03_04_10Y_POUSDSENIOR_NORE	CDX_IG6_03_04_10Y_PO	USD
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CDX_IG6_03_05_10Y_IOUSDSENIOR_NORE	CDX_IG6_03_05_10Y_IO	USD
CDX_IG6_03_05_10Y_POUSDSENIOR_NORE	CDX_IG6_03_05_10Y_PO	USD
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CDX_IG6_03_05_5Y_POUSDSENIOR_NORE	CDX_IG6_03_05_5Y_PO	USD
CDX_IG6_03_05_7Y_IOUSDSENIOR_NORE	CDX_IG6_03_05_7Y_IO	USD
CDX_IG6_03_05_7Y_POUSDSENIOR_NORE	CDX_IG6_03_05_7Y_PO	USD
CDX_IG6_03_07_10YUSDSENIOR_NORE	CDX_IG6_03_07_10Y	USD
CDX_IG6_03_07_5YUSDSENIOR_NORE	CDX_IG6_03_07_5Y	USD
CDX_IG6_03_07_7YUSDSENIOR_NORE	CDX_IG6_03_07_7Y	USD
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CDX_IG6_07_10_5YUSDSENIOR_NORE	CDX_IG6_07_10_5Y	USD
CDX_IG6_07_10_7YUSDSENIOR_NORE	CDX_IG6_07_10_7Y	USD
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CDX_IG6_10_15_5YUSDSENIOR_NORE	CDX_IG6_10_15_5Y	USD
CDX_IG6_10_15_7YUSDSENIOR_NORE	CDX_IG6_10_15_7Y	USD
CDX_IG6_15_30_10YUSDSENIOR_NORE	CDX_IG6_15_30_10Y	USD
CDX_IG6_15_30_5YUSDSENIOR_NORE	CDX_IG6_15_30_5Y	USD
CDX_IG6_15_30_7YUSDSENIOR_NORE	CDX_IG6_15_30_7Y	USD
CDX_IG6_30_100_10YUSDSENIOR_NORE	CDX_IG6_30_100_10Y	USD
CDX_IG6_30_100_5YUSDSENIOR_NORE	CDX_IG6_30_100_5Y	USD
CDX_IG6_30_100_7YUSDSENIOR_NORE	CDX_IG6_30_100_7Y	USD
CDX_IG7_00_01_5YUSDSENIOR_NORE	CDX_IG7_00_01_5Y	USD
CDX_IG7_00_03_10YUSDSENIOR_NORE	CDX_IG7_00_03_10Y	USD
CDX_IG7_00_03_10Y_IOUSDSENIOR_NORE	CDX_IG7_00_03_10Y_IO	USD
CDX_IG7_00_03_10Y_POUSDSENIOR_NORE	CDX_IG7_00_03_10Y_PO	USD
CDX_IG7_00_03_5YUSDSENIOR_NORE	CDX_IG7_00_03_5Y	USD
CDX_IG7_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG7_00_03_5Y_IO	USD
CDX_IG7_00_03_5Y_POUSDSENIOR_NORE	CDX_IG7_00_03_5Y_PO	USD
CDX_IG7_00_03_7YUSDSENIOR_NORE	CDX_IG7_00_03_7Y	USD
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SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	2/10/2006 18:30	2.5	2.5	2.5
SENIOR_NORE	DERIV	2/10/2006 18:30	4	4	4
SENIOR_NORE	DERIV	1/20/2006 13:30	6	6	6
SENIOR_NORE	DERIV	1/20/2006 13:30	3.5	3.5	3.5
SENIOR_NORE	DERIV	3/31/2006 18:30	271.1454888	277.1455444	287.6177791
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/26/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/26/2006 18:30	1	1	1
SENIOR_NORE	DERIV	6/20/2006 18:30	1	1	1
SENIOR_NORE	DERIV	10/11/2006 18:30	1	1	1
SENIOR_NORE	DERIV	10/13/2006 8:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	239.3235113	243.334956	257.0095936
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	10/3/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	271.1455318	277.145738	287.6191039
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	10/3/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	8/18/2006 8:30	1	1	1
SENIOR_NORE	DERIV	4/27/2006 13:30	1	1	1
SENIOR_NORE	DERIV	4/13/2006 13:30	1	1	1
SENIOR_NORE	DERIV	5/24/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	5/4/2006 13:30	1	1	1
SENIOR_NORE	DERIV	6/6/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
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SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
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SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
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SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	4/3/2006 13:30	2	2	2
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SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/8/2006 18:30	2.5	2.5	2.5
SENIOR_NORE	DERIV	3/8/2006 18:30	2.5	2.5	2.5
SENIOR_NORE	DERIV	3/8/2006 18:30	4	4	4
SENIOR_NORE	DERIV	2/15/2007 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1

2	2	2	7.168150339	24.23547152	41.30279271	74.95507811	74.95507811
2	2.75	13.1	31.88	41.135	50.39	123.58	199.11
2	2.75	13.1	31.88	41.135	50.39	123.58	199.11
2	2	3.747999495	11.5001405	13.05638179	14.61262308	53.8492551	53.8492551
2	2	2	5.907269082	14.31296381	22.71865854	39.0613205	39.0613205
2	2	5.7	14.91	21.075	27.24	56.17	88.07
2	2	5.7	14.91	21.075	27.24	56.17	88.07
2	2	2.271938727	5.792488347	5.045062199	4.29763605	16.87142939	16.87142939
2	2	2	2	4.270300061	6.540600121	11.89369356	11.89369356
2	2	2.29	6.97	7.465	7.96	16.55	26.28
2	2	2.29	6.97	7.465	7.96	16.55	26.28
2.5	2.5	2.5	2.5	4.25	6	6	6
4	4	4	4	4	4	4	4
6	6	6	6	6	6	6	6
3.5	3.5	3.5	3.5	5.75	8	8	8
528.2520111	804.0163278	1153.188303	1479.998735	1624.963108	1769.927481	1890.065534	1890.065534
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528.3416389	804.8181999	1156.362741	1486.520079	1621.122042	1755.724004	1859.910631	1859.910631
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2	4.547390914	39.64807319	134.220479	247.8572029	361.4939268	625.0050511	625.0050511
2	3.659329577	30.69964127	97.39376466	146.1282498	194.862735	264.2822471	264.2822471
2	2	23.68475897	94.23132155	176.6591375	259.0869534	403.7321407	403.7321407
2	3.659329577	30.69964127	97.39376466	146.1282498	194.862735	264.2822471	264.2822471
2	2	2	2	8.39797378	14.79594756	108.8798008	108.8798008
2	2	2.49949634	17.80601149	30.2342502	42.66248891	61.22839655	61.22839655
2	2	2	3.657947817	20.55403556	37.45012331	78.08351949	78.08351949
2	2	2	2	7.22900939	12.45801878	53.66505174	53.66505174
2	2	2	8.783350015	15.00644928	21.22954854	30.59338425	30.59338425
2	2	2	4.261338386	12.86879297	21.47624756	41.35271973	41.35271973
2	2	2	2	2.566760425	3.13352085	16.01444855	16.01444855
2	2	2	5.21996807	8.17773562	11.13550317	15.60282164	15.60282164
2	2	2	2	4.244169532	6.488339063	13.42204752	13.42204752
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CDX_IG7_00_03_7Y_POUSDSENIOR_NORE	CDX_IG7_00_03_7Y_PO	USD
CDX_IG7_02_03_3YUSDSENIOR_NORE	CDX_IG7_02_03_3Y	USD
CDX_IG7_02_03_5YUSDSENIOR_NORE	CDX_IG7_02_03_5Y	USD
CDX_IG7_02_04_10YJPYSENIOR_NORE	CDX_IG7_02_04_10Y	JPY
CDX_IG7_02_04_10Y_POUSDSENIOR_NORE	CDX_IG7_02_04_10Y_PO	USD
CDX_IG7_02_04_10Y_POJPYSENIOR_NORE	CDX_IG7_02_04_10Y_PO	JPY
CDX_IG7_03_04_10Y_POUSDSENIOR_NORE	CDX_IG7_03_04_10Y_PO	USD
CDX_IG7_03_05_10YUSDSENIOR_NORE	CDX_IG7_03_05_10Y	USD
CDX_IG7_03_05_10Y_IOUSDSENIOR_NORE	CDX_IG7_03_05_10Y_IO	USD
CDX_IG7_03_05_10Y_POUSDSENIOR_NORE	CDX_IG7_03_05_10Y_PO	USD
CDX_IG7_03_05_5YUSDSENIOR_NORE	CDX_IG7_03_05_5Y	USD
CDX_IG7_03_05_5Y_IOUSDSENIOR_NORE	CDX_IG7_03_05_5Y_IO	USD
CDX_IG7_03_05_5Y_POUSDSENIOR_NORE	CDX_IG7_03_05_5Y_PO	USD
CDX_IG7_03_05_7YUSDSENIOR_NORE	CDX_IG7_03_05_7Y	USD
CDX_IG7_03_05_7Y_IOUSDSENIOR_NORE	CDX_IG7_03_05_7Y_IO	USD
CDX_IG7_03_05_7Y_POUSDSENIOR_NORE	CDX_IG7_03_05_7Y_PO	USD
CDX_IG7_03_07_10USDSENIOR_NORE	CDX_IG7_03_07_10	USD
CDX_IG7_03_07_10YUSDSENIOR_NORE	CDX_IG7_03_07_10Y	USD
CDX_IG7_03_07_5YUSDSENIOR_NORE	CDX_IG7_03_07_5Y	USD
CDX_IG7_03_07_7YUSDSENIOR_NORE	CDX_IG7_03_07_7Y	USD
CDX_IG7_05_07_10YUSDSENIOR_NORE	CDX_IG7_05_07_10Y	USD
CDX_IG7_05_07_5YUSDSENIOR_NORE	CDX_IG7_05_07_5Y	USD
CDX_IG7_05_07_7YUSDSENIOR_NORE	CDX_IG7_05_07_7Y	USD
CDX_IG7_07_10_10YUSDSENIOR_NORE	CDX_IG7_07_10_10Y	USD
CDX_IG7_07_10_5YUSDSENIOR_NORE	CDX_IG7_07_10_5Y	USD
CDX_IG7_07_10_7YUSDSENIOR_NORE	CDX_IG7_07_10_7Y	USD
CDX_IG7_10_15_10YUSDSENIOR_NORE	CDX_IG7_10_15_10Y	USD
CDX_IG7_10_15_5YUSDSENIOR_NORE	CDX_IG7_10_15_5Y	USD
CDX_IG7_10_15_7YUSDSENIOR_NORE	CDX_IG7_10_15_7Y	USD
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CDX_IG7_30_100_7YUSDSENIOR_NORE	CDX_IG7_30_100_7Y	USD
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CDX_IG8_00_03_10Y_IOUSDSENIOR_NORE	CDX_IG8_00_03_10Y_IO	USD
CDX_IG8_00_03_10Y_POUSDSENIOR_NORE	CDX_IG8_00_03_10Y_PO	USD
CDX_IG8_00_03_10Y_RUNUSDSENIOR_NORE	CDX_IG8_00_03_10Y_RUN	USD
CDX_IG8_00_03_5YUSDSENIOR_NORE	CDX_IG8_00_03_5Y	USD
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CDX_IG8_02_03_3YUSDSENIOR_NORE	CDX_IG8_02_03_3Y	USD
CDX_IG8_02_03_5YUSDSENIOR_NORE	CDX_IG8_02_03_5Y	USD
CDX_IG8_02_04_10YJPYSENIOR_NORE	CDX_IG8_02_04_10Y	JPY
CDX_IG8_02_04_10Y_POUSDSENIOR_NORE	CDX_IG8_02_04_10Y_PO	USD
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CDX_IG8_03_05_10Y_POUSDSENIOR_NORE	CDX_IG8_03_05_10Y_PO	USD
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CDX_IG8_03_05_7YUSDSENIOR_NORE	CDX_IG8_03_05_7Y	USD
CDX_IG8_03_05_7Y_IOUSDSENIOR_NORE	CDX_IG8_03_05_7Y_IO	USD
CDX_IG8_03_05_7Y_POUSDSENIOR_NORE	CDX_IG8_03_05_7Y_PO	USD
CDX_IG8_03_07_10YUSDSENIOR_NORE	CDX_IG8_03_07_10Y	USD
CDX_IG8_03_07_5YUSDSENIOR_NORE	CDX_IG8_03_07_5Y	USD
CDX_IG8_03_07_7YUSDSENIOR_NORE	CDX_IG8_03_07_7Y	USD
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CDX_IG8_05_07_5YUSDSENIOR_NORE	CDX_IG8_05_07_5Y	USD
CDX_IG8_05_07_7YUSDSENIOR_NORE	CDX_IG8_05_07_7Y	USD
CDX_IG8_07_10_10YUSDSENIOR_NORE	CDX_IG8_07_10_10Y	USD
CDX_IG8_07_10_5YUSDSENIOR_NORE	CDX_IG8_07_10_5Y	USD
CDX_IG8_07_10_7YUSDSENIOR_NORE	CDX_IG8_07_10_7Y	USD
CDX_IG8_10_15_10YUSDSENIOR_NORE	CDX_IG8_10_15_10Y	USD
CDX_IG8_10_15_5YUSDSENIOR_NORE	CDX_IG8_10_15_5Y	USD

SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	10/4/2006 13:30	1	1	1
SENIOR_NORE	DERIV	3/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	12/25/2006 8:30	1	1	1
SENIOR_NORE	DERIV	1/17/2007 18:30	1	1	1
SENIOR_NORE	DERIV	10/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	10/3/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/22/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7

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0.999999975
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CDX_IG8_10_15_7YUSDSENIOR_NORE	CDX_IG8_10_15_7Y	USD
CDX_IG8_15_30_10YUSDSENIOR_NORE	CDX_IG8_15_30_10Y	USD
CDX_IG8_15_30_5YUSDSENIOR_NORE	CDX_IG8_15_30_5Y	USD
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CDX_IG9_00_03_10Y_POUSDSENIOR_NORE	CDX_IG9_00_03_10Y_PO	USD
CDX_IG9_00_03_10Y_RUNUSDSENIOR_NORE	CDX_IG9_00_03_10Y_RUN	USD
CDX_IG9_00_03_5YUSDSENIOR_NORE	CDX_IG9_00_03_5Y	USD
CDX_IG9_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG9_00_03_5Y_IO	USD
CDX_IG9_00_03_5Y_POUSDSENIOR_NORE	CDX_IG9_00_03_5Y_PO	USD
CDX_IG9_00_03_7YUSDSENIOR_NORE	CDX_IG9_00_03_7Y	USD
CDX_IG9_00_03_7Y_IOUSDSENIOR_NORE	CDX_IG9_00_03_7Y_IO	USD
CDX_IG9_00_03_7Y_POUSDSENIOR_NORE	CDX_IG9_00_03_7Y_PO	USD
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CDX_IG9_03_05_10Y_POUSDSENIOR_NORE	CDX_IG9_03_05_10Y_PO	USD
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CDX_IG9_03_05_5Y_POUSDSENIOR_NORE	CDX_IG9_03_05_5Y_PO	USD
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CDX_IG9_03_05_7Y_POUSDSENIOR_NORE	CDX_IG9_03_05_7Y_PO	USD
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CDX_IG9_15_30_7YUSDSENIOR_NORE	CDX_IG9_15_30_7Y	USD
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CDX_IG9_30_100_5YUSDSENIOR_NORE	CDX_IG9_30_100_5Y	USD
CDX_IG9_30_100_7YUSDSENIOR_NORE	CDX_IG9_30_100_7Y	USD
CDX_IG9_30_60_5YUSDSENIOR_NORE	CDX_IG9_30_60_5Y	USD
CDX_IG9_30_60_7YUSDSENIOR_MODRE	CDX_IG9_30_60_7Y	USD
CDX_IG9_30_60_7YUSDSENIOR_NORE	CDX_IG9_30_60_7Y	USD
CDX_IG9_60_100_10YUSDSENIOR_NORE	CDX_IG9_60_100_10Y	USD
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CDX_IG9_60_100_7YUSDSENIOR_NORE	CDX_IG9_60_100_7Y	USD
CDX_INDUUSDSENIOR_NORE	CDX_INDU	USD
CDX_INDU_0309USDSENIOR_NORE	CDX_INDU_0309	USD
CDX_INDU_0309_X1USDSENIOR_NORE	CDX_INDU_0309_X1	USD
CDX_INDU_0310USDSENIOR_NORE	CDX_INDU_0310	USD
CDX_INDU_0310_X1USDSENIOR_NORE	CDX_INDU_0310_X1	USD
CDX_INDU_0610USDSENIOR_NORE	CDX_INDU_0610	USD
CDX_INDU_0611USDSENIOR_NORE	CDX_INDU_0611	USD
CDX_INDU_0612USDSENIOR_NORE	CDX_INDU_0612	USD
CDX_INDU_0613USDSENIOR_NORE	CDX_INDU_0613	USD
CDX_INDU_0909USDSENIOR_NORE	CDX_INDU_0909	USD
CDX_INDU_0909_X1USDSENIOR_NORE	CDX_INDU_0909_X1	USD

SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_MMR_L	DERIV	9/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	2/27/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/27/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

1
1
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1
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0.999999975
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1
0.999999975
0.999999975
0.999999975

CDX_INDU_1210USDSENIOR_NORE	CDX_INDU_1210	USD
CDX_INDU_1211USDSENIOR_NORE	CDX_INDU_1211	USD
CDX_INDU_1212USDSENIOR_NORE	CDX_INDU_1212	USD
CDX_TMTUSDSENIOR_NORE	CDX_TMT	USD
CDX_TMT_0309USDSENIOR_NORE	CDX_TMT_0309	USD
CDX_TMT_0310USDSENIOR_NORE	CDX_TMT_0310	USD
CDX_TMT_0610USDSENIOR_NORE	CDX_TMT_0610	USD
CDX_TMT_0611USDSENIOR_NORE	CDX_TMT_0611	USD
CDX_TMT_0612USDSENIOR_NORE	CDX_TMT_0612	USD
CDX_TMT_0613USDSENIOR_NORE	CDX_TMT_0613	USD
CDX_TMT_0909USDSENIOR_NORE	CDX_TMT_0909	USD
CDX_TMT_1210USDSENIOR_NORE	CDX_TMT_1210	USD
CDX_TMT_1211USDSENIOR_NORE	CDX_TMT_1211	USD
CDX_TMT_1212USDSENIOR_NORE	CDX_TMT_1212	USD
CDX_XO_0311USDSENIOR_NORE	CDX_XO_0311	USD
CDX_XO_0611USDSENIOR_NORE	CDX_XO_0611	USD
CDX_XO_0611USDSENIOR_MODRE	CDX_XO_0611	USD
CDX_XO_0611_X1USDSENIOR_NORE	CDX_XO_0611_X1	USD
CDX_XO_0612USDSENIOR_NORE	CDX_XO_0612	USD
CDX_XO_0613USDSENIOR_NORE	CDX_XO_0613	USD
CDX_XO_1210USDSENIOR_NORE	CDX_XO_1210	USD
CDX_XO_1210_X1USDSENIOR_NORE	CDX_XO_1210_X1	USD
CDX_XO_1211USDSENIOR_NORE	CDX_XO_1211	USD
CDX_XO_1211_X1USDSENIOR_NORE	CDX_XO_1211_X1	USD
CDX_XO_1212USDSENIOR_NORE	CDX_XO_1212	USD
CEUSDLOANCALL	CE	USD
CEUSDLOAN_NORE	CE	USD
CEUSDLOANCALL_NORE	CE	USD
CEUSDSENIOR_NORE	CE	USD
CEAGO_07_1A_A1USDSENIOR	CEAGO_07_1A_A1	USD
CEAQUSDCVA_SENIOR	CEAQ	USD
CEAQ_CVAUSDCVA_SENIOR	CEAQ_CVA	USD
CEAQ-CVAUSDCVA_SENIOR	CEAQ-CVA	USD
CECOMMUSDLOAN_NORE	CECOMM	USD
CEGUSDSENIOR	CEG	USD
CEGEURSENIOR	CEG	EUR
CEGEURSENIOR_MODRE	CEG	EUR
CEGUSDSENIOR_MODRE	CEG	USD
CEGUSDSENIOR_NORE	CEG	USD
CEGEURSENIOR_NORE	CEG	EUR
CEGUSDSENIOR_MODRE	CEG	USD
CEGHKDSENIOR_MODRE	CEG	HKD
CEGTWDSENIOR	CEG	TWD
CEGAUDSENIOR	CEG	AUD
CEGAUDSENIOR_MODRE	CEG	AUD
CEGHKDSENIOR_NORE	CEG	HKD
CEGJPYSENIOR_NORE	CEG	JPY
CELARAAUDSENIOR	CELARA	AUD
CELCOUSDLOAN_NORE	CELCO	USD
CELCOUSDLOANCALL	CELCO	USD
CELF_2006_1_A1EURASSETBACKED	CELF_2006_1_A1	EUR
CEMUSDSENIOR_NORE	CEM	USD
CEMUSDSENIOR	CEM	USD
CEMEURSENIOR	CEM	EUR
CEMUSDSENIOR_MODRE	CEM	USD
CEMAUDSENIOR_MODRE	CEM	AUD
CEMHKDSENIOR_MODRE	CEM	HKD
CEMJPYSENIOR	CEM	JPY
CEMJPYSENIOR_NORE	CEM	JPY
CEMJPYSENIOR_MODRE	CEM	JPY
CEMHKDSENIOR_NORE	CEM	HKD
CEMAUDSENIOR_NORE	CEM	AUD
CEMEURSENIOR_NORE	CEM	EUR
CEMEXUSDSENIOR	CEMEX	USD
CEMEXAUDSENIOR	CEMEX	AUD
CEMEXEURSENIOR	CEMEX	EUR
CEMEXUSDSENIOR_MODRE	CEMEX	USD
CEMEXUSDLOAN	CEMEX	USD
CEMEXAUDSENIOR_MODRE	CEMEX	AUD
CEMEXEURLOAN	CEMEX	EUR
CEMEXUSDBOND	CEMEX	USD
CEMEXEURBOND	CEMEX	EUR
CEMEXJPYSENIOR	CEMEX	JPY
CENUSDSENIOR	CEN	USD

SENIOR_NORE	DERIV	7/18/2008 18:30	146	146	146
SENIOR_NORE	DERIV	7/18/2008 18:30	125	125	125
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/13/2004 18:30	30.99409372	31.28336344	34.94400416
SENIOR_NORE	DERIV	7/18/2008 18:30	92	92	92
SENIOR_NORE	DERIV	7/18/2008 18:30	127	127	127
SENIOR_NORE	DERIV	7/18/2008 18:30	135	135	135
SENIOR_NORE	DERIV	7/18/2008 18:30	291	291	291
SENIOR_NORE	DERIV	7/28/2008 18:30	130	130	130
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	7/18/2008 18:30	104	104	104
SENIOR_NORE	DERIV	7/18/2008 18:30	176	176	176
SENIOR_NORE	DERIV	7/18/2008 18:30	161	161	161
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/20/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	461	461	461
SENIOR_MODRE	DERIV	7/30/2008 18:30	479.44	479.44	479.44
SENIOR_NORE	DERIV	7/30/2008 18:30	405	405	405
SENIOR_NORE	DERIV	7/30/2008 18:30	450	450	450
SENIOR_NORE	DERIV	7/30/2008 18:30	310	310	310
SENIOR_NORE	DERIV	7/30/2008 18:30	400	400	400
SENIOR_NORE	DERIV	7/30/2008 18:30	375	375	375
SENIOR_NORE	DERIV	7/30/2008 18:30	459	459	459
SENIOR_NORE	DERIV	7/30/2008 18:30	410	410	410
SENIOR_NORE	DERIV	7/30/2008 18:30	415	415	415
LOANCALL	DERIV	11/9/2006 13:30	51	51	51
LOAN_NORE	DERIV	7/28/2008 13:30	118	118	129
LOANCALL_NORE	DERIV	7/28/2008 13:30	135.7	135.7	148.35
SENIOR_NORE	DERIV	6/24/2008 13:30	89	89	89
SENIOR	DERIV	8/21/2007 13:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 18:30	200	225	275
SENIOR	DERIV	7/29/2008 18:30	84.436	89.991	95.546
SENIOR	DERIV	7/2/2008 18:30	91.102	96.657	102.212
SENIOR_MODRE	DERIV	7/29/2008 18:30	76	81	86
SENIOR_MODRE	DERIV	7/29/2008 18:30	76	81	86
SENIOR_NORE	DERIV	7/29/2008 18:30	71.7744	76.4964	81.2184
SENIOR_NORE	DERIV	7/29/2008 18:30	71.7744	76.4964	81.2184
SENIOR_MODRE	CASH	7/2/2008 18:30	82	87	92
SENIOR_MODRE	DERIV	7/29/2008 18:30	76	81	86
SENIOR	DERIV	7/29/2008 18:30	84.436	89.991	95.546
SENIOR	DERIV	7/29/2008 18:30	84.436	89.991	95.546
SENIOR_MODRE	DERIV	7/29/2008 18:30	76	81	86
SENIOR_NORE	DERIV	7/29/2008 18:30	71.7744	76.4964	81.2184
SENIOR_NORE	DERIV	7/29/2008 18:30	71.7744	76.4964	81.2184
SENIOR	DERIV	6/16/2008 8:30	135	135	135
LOAN_NORE	DERIV	5/21/2007 13:30	40	40	40
LOANCALL	DERIV	10/19/2006 18:30	60	60	60
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR	DERIV	7/17/2008 18:30	472.752	478.632	525.672
SENIOR	DERIV	7/17/2008 18:30	402	407	447
SENIOR_MODRE	DERIV	7/17/2008 18:30	425.8386	431.1351	473.5071
SENIOR_MODRE	DERIV	7/17/2008 18:30	425.8386	431.1351	473.5071
SENIOR_MODRE	DERIV	7/17/2008 18:30	425.8386	431.1351	473.5071
SENIOR	DERIV	7/17/2008 18:30	402	407	447
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR_MODRE	DERIV	7/17/2008 18:30	425.8386	431.1351	473.5071
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR	DERIV	7/30/2008 13:30	190	190	210
SENIOR	DERIV	7/30/2008 13:30	190	190	210
SENIOR	DERIV	7/30/2008 13:30	190	190	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	190	190	210
LOAN	DERIV	7/30/2008 13:30	190	190	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	190	190	210
LOAN	DERIV	7/30/2008 13:30	190	190	210
BOND	DERIV	7/30/2008 13:30	190	190	210
BOND	DERIV	7/30/2008 13:30	190	190	210
SENIOR	DERIV	7/30/2008 13:30	190	190	210
SENIOR	DERIV	1/24/2001	150	150	150

146	146	146	146	146	146	146	146
125	125	125	125	125	125	125	125
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
41.46316946	46.01138119	54.20020188	58	60.75	63.5	73.5	73.5
92	92	92	92	96.54315185	101.0863037	112.0610025	117.5056953
127	127	127	127	127	127	154.6929056	154.6929056
135	135	135	135	135	135	135	135
291	291	291	291	291	291	291	291
130	130	130	130	130	130	130	130
1	1	1	1	1	1	1	1
104	104	104	104	104	104	126.677655	126.677655
176	176	176	176	176	176	176	176
161	161	161	161	161	161	161	161
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
461	461	461	461	461	461	461	461
479.44	479.44	479.44	479.44	479.44	479.44	479.44	479.44
405	405	405	405	405	405	405	405
450	450	450	450	450	450	450	450
310	310	310	310	310	310	310	310
400	400	400	400	400	400	400	400
375	375	375	375	375	375	375	375
459	459	459	459	459	459	459	459
410	410	410	410	410	410	410	410
415	415	415	415	415	415	415	415
69	86	103	120	126.5	133	146	146
157	186	208	225	232.5	240	248	248
180.55	213.9	239.2	258.75	267.375	276	285.2	285.2
138	168	198	198	207	216	241	268
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
325	360	390	415	422.5	430	450	450
112.211	128.876	142.208	153.318	154.9845	156.651	165.539	165.539
119.988	133.32	142.208	152.207	153.318	154.429	164.428	164.428
101	116	128	138	139.5	141	149	149
101	116	128	138	139.5	141	149	149
95.3844	109.5504	120.8832	130.3272	131.7438	133.1604	140.7156	140.7156
95.3844	109.5504	120.8832	130.3272	131.7438	133.1604	140.7156	140.7156
108	120	128	137	138	139	148	148
101	116	128	138	139.5	141	149	149
112.211	128.876	142.208	153.318	154.9845	156.651	165.539	165.539
112.211	128.876	142.208	153.318	154.9845	156.651	165.539	165.539
101	116	128	138	139.5	141	149	149
95.3844	109.5504	120.8832	130.3272	131.7438	133.1604	140.7156	140.7156
95.3844	109.5504	120.8832	130.3272	131.7438	133.1604	140.7156	140.7156
135	135	135	135	135	135	135	135
60	80	90	100	117.5	135	150	150
80	100	120	140	147.5	155	170	170
75	75	75	75	75	75	75	75
528	590	631	650	652	654	654	654
620.928	693.84	742.056	766.1372727	767.6206364	769.104	769.104	769.104
528	590	631	650	652	654	654	654
559.3104	624.987	668.4183	688.545	690.6636	692.7822	692.7822	692.7822
559.3104	624.987	668.4183	688.545	690.6636	692.7822	692.7822	692.7822
559.3104	624.987	668.4183	688.545	690.6636	692.7822	692.7822	692.7822
528	590	631	650	652	654	654	654
528	590	631	650	652	654	654	654
559.3104	624.987	668.4183	688.545	690.6636	692.7822	692.7822	692.7822
528	590	631	650	652	654	654	654
528	590	631	650	652	654	654	654
528	590	631	650	652	654	654	654
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
150	150	150	150	150	150	150	150

146
125
0.999999975
73.5
118.4893969
163.5668849
135
291
130
1
133.9445356
176
161
0.999999975
1
461
479.44
405
450
310
400
375
459
410
415
146
248
285.2
268
0.999999975
1
1
1
450
165.539
164.428
149
149
140.7156
140.7156
148
149
165.539
165.539
149
140.7156
140.7156
135
150
170
75
654
769.104
654
692.7822
692.7822
692.7822
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692.7822
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338
338
338
338
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338
338
338
150

CENT6USDSENIOR	CENT6	USD
CENT6_1_AUSDSENIOR	CENT6_1_A	USD
CENT9_2005_9A_D1USDASSETBACKED	CENT9_2005_9A_D1	USD
CENTAUUSDSENIOR	CENTAU	USD
CENTAUEURSENIOR	CENTAU	EUR
CENTAUUSDSENIOR_MODRE	CENTAU	USD
CENTAUEURSENIOR_MODRE	CENTAU	EUR
CENTAUUSDSENIOR_NORE	CENTAU	USD
CENTAUEURSENIOR_NORE	CENTAU	EUR
CETUS_06_1A_A1USDSENIOR	CETUS_06_1A_A1	USD
CETUS_06_1A_BUSDSENIOR	CETUS_06_1A_B	USD
CETUS_06_1A_CUSDSENIOR	CETUS_06_1A_C	USD
CETUS_06_2A_BUSDSENIOR	CETUS_06_2A_B	USD
CETUS_06_2A_CUSDSENIOR	CETUS_06_2A_C	USD
CETUS_06_3A_BUSDSENIOR	CETUS_06_3A_B	USD
CETUS_06_3A_C1USDSENIOR	CETUS_06_3A_C1	USD
CETUS_06_3A_D1USDSENIOR	CETUS_06_3A_D1	USD
CETUS_2006_1A_BUSDSENIOR	CETUS_2006_1A_B	USD
CETUS_2006_2A_BUSDSENIOR	CETUS_2006_2A_B	USD
CFAB_04_2_2BUSDSENIOR	CFAB_04_2_2B	USD
CFCUSDSENIOR_MODRE	CFC	USD
CFCEURSENIOR_MODRE	CFC	EUR
CFCUSDSENIOR	CFC	USD
CFCAUDSENIOR_MODRE	CFC	AUD
CFCUSDCVA_SENIOR	CFC	USD
CFCUSDSENIOR_NORE	CFC	USD
CFCUSDPREFERRED_MODRE	CFC	USD
CFCUSDSUBORDINATE	CFC	USD
CFCUSDSUBORDINATE_MODRE	CFC	USD
CFCSGDSENIOR_MODRE	CFC	SGD
CFC_PUSDPREFERRED_MODRE	CFC_P	USD
CFGINVUSDSENIOR_MMR_L	CFGINV	USD
CFGINVUSDSENIOR_3CE	CFGINV	USD
CFLAT_04_OPT1_B2USDSENIOR	CFLAT_04_OPT1_B2	USD
CFLAT_04_OPT1_M2USDSENIOR	CFLAT_04_OPT1_M2	USD
CFXAUUSDSENIOR_MODRE	CFXAU	USD
CFXAUAUDSENIOR_MODRE	CFXAU	AUD
CGAUSDSENIOR	CGA	USD
CGCMT04_C2_HUSDSENIOR	CGCMT04_C2_H	USD
CGCMT06_C4_AJUSDSENIOR	CGCMT06_C4_AJ	USD
CGPUSDSENIOR	CGP	USD
CGSAUSDSENIOR	CGSA	USD
CGUUSDSENIOR	CGU	USD
CGUUSDLOAN	CGU	USD
CHATUSDASSETBACKED	CHAT	USD
CHAT_2005_2A_CUSDASSETBACKED	CHAT_2005_2A_C	USD
CHAT05_2A_DUSDASSETBACKED	CHAT05_2A_D	USD
CHAT05_2A_DUSDSENIOR	CHAT05_2A_D	USD
CHEC04_2_M5USDSENIOR	CHEC04_2_M5	USD
CHIL_HOSP_PHILAUSDSENIOR_MODRE	CHIL_HOSP_PHILA	USD
CHIL_MUNIUSDSENIOR_MODRE	CHIL_MUNI	USD
CHILEUSDSENIOR	CHILE	USD
CHILEUSDBOND	CHILE	USD
CHILEEURBOND	CHILE	EUR
CHILEAUDSENIOR	CHILE	AUD
CHILEAUDBOND	CHILE	AUD
CHILEHKDBOND	CHILE	HKD
CHINLPHKDSENIOR	CHINLP	HKD
CHIOLIUSDSENIOR_MMR_L	CHIOLI	USD
CHIOLIUSDSENIOR	CHIOLI	USD
CHIRUSDSENIOR	CHIR	USD
CHIREURSENIOR	CHIR	EUR
CHIREURSENIOR_MODRE	CHIR	EUR
CHIRUSDSENIOR_MODRE	CHIR	USD
CHIREURSENIOR_NORE	CHIR	EUR
CHIRUSDSENIOR_NORE	CHIR	USD
CHIRJPYSENIOR_MODRE	CHIR	JPY
CHKEURSENIOR_NORE	CHK	EUR
CHKUSDSENIOR_NORE	CHK	USD
CHKUSDSENIOR	CHK	USD
CHKEURSENIOR	CHK	EUR
CHKHKDSENIOR_NORE	CHK	HKD
CHKUSDPREFERRED_MODRE	CHK	USD
CHKUSDPREFERRED_NORE	CHK	USD

SENIOR	DERIV	8/2/2007 13:30	15	15	15
SENIOR	DERIV	7/28/2008 13:30	80	80	80
ASSETBACKED	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	2/12/2004 18:30	11.11111111	11.11111111	11.11111111
SENIOR	DERIV	2/12/2004 18:30	11.11111111	11.11111111	11.11111111
SENIOR_MODRE	DERIV	2/12/2004 18:30	10	10	10
SENIOR_MODRE	DERIV	2/12/2004 18:30	10	10	10
SENIOR_NORE	DERIV	2/12/2004 18:30	9.444444444	9.444444444	9.444444444
SENIOR_NORE	DERIV	2/12/2004 18:30	9.444444444	9.444444444	9.444444444
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	1/23/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2006 18:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	6/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/29/2008 18:30	255	265	275
SENIOR_MODRE	DERIV	7/29/2008 18:30	255	265	275
SENIOR	DERIV	7/29/2008 18:30	283.305	294.415	305.525
SENIOR_MODRE	DERIV	7/29/2008 18:30	749	736	716
CVA_SENIOR	DERIV	2/17/2005 18:30	15	15	16
SENIOR_NORE	DERIV	7/29/2008 18:30	240.822	250.266	259.71
PREFERRED_MODRE	DERIV	7/29/2008 18:30	352	352	357
SUBORDINATE	DERIV	6/6/2008 13:30	1	1	1
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	285	295	305
SENIOR_MODRE	DERIV	7/29/2008 18:30	255	265	275
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	35
SENIOR_MMR_L	DERIV	7/30/2008 8:30	184	207	244
SENIOR_3CE	DERIV	7/30/2008 8:30	184	207	244
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/8/2008 8:30	70	90	110
SENIOR_MODRE	DERIV	7/8/2008 8:30	70	90	110
SENIOR	DERIV	1/24/2001	50	50	50
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	1/9/2001	40	40	55
SENIOR	DERIV	1/26/2001	50	50	50
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	11/13/2002 13:30	0	0	0
ASSETBACKED	DERIV	2/12/2008 13:30	475	475	475
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	1/30/2006 18:30	125	125	125
SENIOR_MODRE	DERIV	7/22/2008 18:30	32.5	32.5	32.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	18	18	18
SENIOR	DERIV	11/10/2004 13:30	1	1	1
BOND	DERIV	7/30/2008 18:30	13	15	17
BOND	DERIV	7/30/2008 18:30	13	15	17
SENIOR	DERIV	7/6/2004 8:30	55	85	90
BOND	DERIV	7/30/2008 18:30	13	15	17
BOND	DERIV	7/30/2008 18:30	13	15	17
SENIOR	DERIV	7/23/2008 8:30	17	17	17
SENIOR_MMR_L	DERIV	5/30/2008 8:30	1	1	1
SENIOR	DERIV	7/15/2008 8:30	325	325	325
SENIOR	DERIV	7/25/2008 13:30	26.664	26.664	26.664
SENIOR	DERIV	7/25/2008 13:30	26.664	26.664	26.664
SENIOR_MODRE	DERIV	7/25/2008 13:30	24	24	24
SENIOR_MODRE	DERIV	7/25/2008 13:30	24	24	24
SENIOR_NORE	DERIV	7/25/2008 13:30	22.6656	22.6656	22.6656
SENIOR_NORE	DERIV	7/25/2008 13:30	22.6656	22.6656	22.6656
SENIOR_MODRE	DERIV	7/25/2008 13:30	24	24	24
SENIOR_NORE	DERIV	7/30/2008 13:30	70	70	75
SENIOR_NORE	DERIV	7/30/2008 13:30	70	70	75
SENIOR	DERIV	3/28/2006 8:30	34	34	34
SENIOR	DERIV	7/30/2008 13:30	82.32	82.32	88.2
SENIOR_NORE	DERIV	7/30/2008 13:30	70	70	75
PREFERRED_MODRE	DERIV	7/30/2008 13:30	105	105	112.5
PREFERRED_NORE	DERIV	7/30/2008 13:30	105	105	112.5

15	15	15	15	15	15	15	15
80	80	80	80	80	80	80	80
1000	1000	1000	1000	1000	1000	1000	1000
11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111
11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111
10	10	10	10	10	10	10	10
10	10	10	10	10	10	10	10
9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444
9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
265	265	270	275	267.5	260	250	250
265	265	270	275	267.5	260	250	250
294.415	294.415	299.97	305.525	297.1925	288.86	277.75	277.75
520.1851852	442	401.5884477	372.6724138	340.4452978	308.2181818	267.9245283	267.9245283
24	31	37	44	47	50	67	70
250.266	250.266	254.988	259.71	252.627	245.544	236.1	236.1
367	377	385	395		390	385	385
1	1	1	1	1	1	1	1
295	295	300	305	297.5	290	280	280
265	265	270	275	267.5	260	250	250
60	80	100	120	137.5	155	175	175
336	406	447	475	486.5	498	512	512
336	406	447	475	486.5	498	512	512
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
140	170	210	250	259.5	269	289	296
140	170	210	250	259.5	269	289	296
50	50	50	50	50	50	50	50
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
60	60	60	60	60	60	60	60
50	50	50	50	50	50	50	50
50	50	50	50	50	50	50	50
0	0	0	0	0	0	0	0
475	475	475	475	475	475	475	475
750	750	750	750	750	750	750	750
1100	1100	1100	1100	1100	1100	1100	1100
1000	1000	1000	1000	1000	1000	1000	1000
125	125	125	125	125	125	125	125
32.5	32.5	32.5	32.5	32.5	32.5	37.5	37.5
18	18	18	18	18	18	26	26
1	1	1	1	1	1	1	1
29	40	50	60	64	68	75	75
29	40	50	60	64	68	75	75
155	190	227.5	265	275	285	300	300
29	40	50	60	64	68	75	75
29	40	50	60	64	68	75	75
23	35	47	59	65	71	89	125
1	1	1	1	1	1	1	1
325	325	325	325	340	355	375	375
26.664	27.775	28.886	31.108	31.6635	32.219	35.552	37.774
26.664	27.775	28.886	31.108	31.6635	32.219	35.552	37.774
24	25	26	28	28.5	29	32	34
24	25	26	28	28.5	29	32	34
22.6656	23.61	24.5544	26.4432	26.9154	27.3876	30.2208	32.1096
22.6656	23.61	24.5544	26.4432	26.9154	27.3876	30.2208	32.1096
24	25	26	28	28.5	29	32	34
130	155	185	210	215	220	230	230
130	155	185	210	215	220	230	230
59	82	112	115	141	167	178	188
152.88	182.28	217.56	246.96	252.84	258.72	270.48	270.48
130	155	185	210	215	220	230	230
195	232.5	277.5	315	322.5	330	345	345
195	232.5	277.5	315	322.5	330	345	345

15
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11.11111111
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9.444444444
9.444444444
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250
277.75
267.9245283
70
236.1
385
1
280
250
175
512
512
0.999999975
0.999999975
296
296
50
1
1
60
50
50
0
475
750
1100
1000
125
37.5
26
1
75
75
300
75
75
149
1
375
37.774
37.774
34
34
32.1096
32.1096
34
230
230
188
270.48
230
345
345

CHKAUDSENIOR_NORE	CHK	AUD
CHK_PUSDPREFERRED_MODRE	CHK_P	USD
CHK_PUSDPREFERRED_NORE	CHK_P	USD
CHTM-CVAUSDCVA_SENIOR	CHTM-CVA	USD
CHTRUSDSENIOR_NORE	CHTR	USD
CHTRUSDDIGITAL_NORE	CHTR	USD
CHTRHKDSENIOR_NORE	CHTR	HKD
CHTRILSSENIOR_NORE	CHTR	ILS
CHTRUSDSENIOR_MODRE	CHTR	USD
CHTREURSENIOR_NORE	CHTR	EUR
CHTRUSDLOAN_NORE	CHTR	USD
CHTR_OUSDLOAN_NORE	CHTR_O	USD
CHVUSDSENIOR	CHV	USD
CHVUSDGUARANTEED_PAPER	CHV	USD
CHVEURSENIOR_MODRE	CHV	EUR
CHVEURSENIOR	CHV	EUR
CHVUSDSENIOR_MODRE	CHV	USD
CHZ_TRSTUSDCVA_SENIOR	CHZ_TRST	USD
CHZ_TRST-CVAUSDCVA_SENIOR	CHZ_TRST-CVA	USD
CIUSDSENIOR_MODRE	CI	USD
CIUSDSENIOR_NORE	CI	USD
CIEURSENIOR_MODRE	CI	EUR
CIEURSENIOR_NORE	CI	EUR
CIUSDSENIOR	CI	USD
CIEURSENIOR	CI	EUR
CIAUDSENIOR	CI	AUD
CIJPYSENIOR_MODRE	CI	JPY
CIHKDSENIOR_MODRE	CI	HKD
CIHKDSENIOR_NORE	CI	HKD
CIAUDSENIOR_MODRE	CI	AUD
CIJPYSENIOR_NORE	CI	JPY
CIBCUSDSENIOR_MODRE	CIBC	USD
CIHUSDSENIOR_NORE	CIH	USD
CIHUSDDIGITAL_NORE	CIH	USD
CIMENTUSDSENIOR	CIMENT	USD
CIMENTUSDLOAN	CIMENT	USD
CINUSDSENIOR_MODRE	CIN	USD
CINAUDSENIOR_MODRE	CIN	AUD
CINUSDSENIOR	CIN	USD
CINAUDSENIOR	CIN	AUD
CINEURSENIOR_MODRE	CIN	EUR
CINGULUSDSENIOR	CINGUL	USD
CINGULUSDSENIOR_MODRE	CINGUL	USD
CINMRKUSDLOAN_NORE	CINMRK	USD
CINMRKUSDCVA_SENIOR	CINMRK	USD
CINMRKUSDLOANNC_NORE	CINMRK	USD
CINMRKUSDLOANCALL	CINMRK	USD
CINMRKUSDLOANCALL_NORE	CINMRK	USD
CINMRKUSDCVA_LOAN	CINMRK	USD
CINMRK_PROPGBPCVA_SENIOR	CINMRK_PROP	GBP
CITUSDSENIOR	CIT	USD
CITUSDSENIOR_MODRE	CIT	USD
CITEURSENIOR_MODRE	CIT	EUR
CITUSDSENIOR_NORE	CIT	USD
CITEURSENIOR	CIT	EUR
CITEURSENIOR_NORE	CIT	EUR
CITUSDLOAN	CIT	USD
CITAUDSENIOR_MODRE	CIT	AUD
CITUSDSENIOR_MODRE	CIT	USD
CITJPYSENIOR_MODRE	CIT	JPY
CITHKDSENIOR_MODRE	CIT	HKD
CITAUDSENIOR	CIT	AUD
CITUSDSUBORDINATE_MODRE	CIT	USD
CITHKDSENIOR_NORE	CIT	HKD
CITUSDCVA_SENIOR	CIT	USD
CITSGDSENIOR_MODRE	CIT	SGD
CITJPYSENIOR_NORE	CIT	JPY
CITUSDPREFERRED_MODRE	CIT	USD
CITUSDDIGITAL_NORE	CIT	USD
CITUSDDIGITAL_MODRE	CIT	USD
CIT_PUSDPREFERRED_MODRE	CIT_P	USD
CITCOUSDCVA_LOAN	CITCO	USD
CITDELUSDSENIOR_MODRE	CITDEL	USD
CITDELHKDSENIOR_MODRE	CITDEL	HKD

SENIOR_NORE	DERIV	7/30/2008 13:30	70	70	75
PREFERRED_MODRE	DERIV	4/27/2007 18:30	58	58	58
PREFERRED_NORE	DERIV	4/27/2007 18:30	55	58	58
CVA_SENIOR	DERIV	5/12/2005 18:30	182	182	207
SENIOR_NORE	DERIV	7/22/2008 13:30	1826.496787	1673.586634	1691.333041
DIGITAL_NORE	DERIV	7/22/2008 13:30	1830.53984	1679.221252	1701.302316
SENIOR_NORE	DERIV	7/22/2008 13:30	1825.178226	1672.314959	1689.656956
SENIOR_NORE	DERIV	7/7/2008 18:30	1323.25273	1350.283919	1495.606158
SENIOR_MODRE	DERIV	7/22/2008 13:30	1826.496787	1673.586634	1691.333041
SENIOR_NORE	DERIV	7/22/2008 13:30	1834.641314	1683.875762	1707.399237
LOAN_NORE	DERIV	6/6/2007 18:30	39	39	39
LOAN_NORE	DERIV	7/28/2008 13:30	453	453	453
SENIOR	DERIV	8/20/2002 13:30	22.22222222	22.22222222	22.22222222
GUARANTEED_PAPER	DERIV	10/15/1999	10	10	17
SENIOR_MODRE	DERIV	8/20/2002 13:30	20	20	20
SENIOR	DERIV	8/20/2002 13:30	22.22222222	22.22222222	22.22222222
SENIOR_MODRE	DERIV	8/20/2002 13:30	20	20	20
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	180	180	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	12	16	22
SENIOR_NORE	DERIV	7/29/2008 18:30	11.3328	15.1104	20.7768
SENIOR_MODRE	DERIV	7/29/2008 18:30	12	16	22
SENIOR_NORE	DERIV	7/29/2008 18:30	11.3328	15.1104	20.7768
SENIOR	DERIV	7/29/2008 18:30	13.332	17.776	24.442
SENIOR	DERIV	7/29/2008 18:30	13.332	17.776	24.442
SENIOR	DERIV	7/29/2008 18:30	13.332	17.776	24.442
SENIOR_MODRE	DERIV	7/29/2008 18:30	12	16	22
SENIOR_MODRE	DERIV	7/29/2008 18:30	12	16	22
SENIOR_NORE	DERIV	7/29/2008 18:30	11.3328	15.1104	20.7768
SENIOR_MODRE	DERIV	7/29/2008 18:30	12	16	22
SENIOR_NORE	DERIV	7/29/2008 18:30	11.3328	15.1104	20.7768
SENIOR_MODRE	DERIV	6/4/2008 13:30	30	30	30
SENIOR_NORE	DERIV	6/24/2008 18:30	871.800627	795.380327	811.969453
DIGITAL_NORE	DERIV	7/22/2008 13:30	1826.496787	1673.586634	1691.333041
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR_MODRE	DERIV	7/21/2008 18:30	8	13	18
SENIOR_MODRE	DERIV	7/21/2008 18:30	8	13	18
SENIOR	DERIV	7/21/2008 18:30	8.888	14.443	19.998
SENIOR	DERIV	7/21/2008 18:30	8.888	14.443	19.998
SENIOR_MODRE	DERIV	7/21/2008 18:30	8	13	18
SENIOR	DERIV	7/1/2002 13:30	0	0	0
SENIOR_MODRE	DERIV	6/28/2002 18:30	200	200	200
LOAN_NORE	DERIV	7/23/2008 13:30	139.642582	165.0321423	190.4217027
CVA_SENIOR	DERIV	6/12/2006 13:30	55	55	55
LOANNC_NORE	DERIV	10/10/2006 18:30	52	52	52
LOANCALL	DERIV	11/9/2006 13:30	77	77	77
LOANCALL_NORE	DERIV	7/23/2008 13:30	160.5889693	189.7869637	218.9849581
CVA_LOAN	DERIV	7/23/2008 13:30	139.642582	165.0321423	190.4217027
CVA_SENIOR	DERIV	6/13/2006 18:30	88	88	88
SENIOR	DERIV	7/30/2008 13:30	1149.885	1260.985	1372.085
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR_NORE	DERIV	7/30/2008 13:30	977.454	1071.894	1166.334
SENIOR	DERIV	7/30/2008 13:30	1149.885	1260.985	1372.085
SENIOR_NORE	DERIV	7/30/2008 13:30	977.454	1071.894	1166.334
LOAN	DERIV	7/30/2008 13:30	931.5	1021.5	1111.5
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR_MODRE	CASH	7/30/2008 13:30	1035	1135	1235
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR	DERIV	7/30/2008 13:30	1149.885	1260.985	1372.085
SUBORDINATE_MODRE	DERIV	1/18/2005 13:30	124	124	124
SENIOR_NORE	DERIV	7/30/2008 13:30	977.454	1071.894	1166.334
CVA_SENIOR	DERIV	7/30/2008 13:30	1449	1589	1729
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR_NORE	DERIV	7/30/2008 13:30	977.454	1071.894	1166.334
PREFERRED_MODRE	DERIV	7/30/2008 13:30	1552.5	1702.5	1852.5
DIGITAL_NORE	DERIV	7/30/2008 13:30	977.454	1071.894	1166.334
DIGITAL_MODRE	DERIV	7/30/2008 13:30	525.3807107	522.9817947	521.0551426
PREFERRED_MODRE	DERIV	4/30/2007 13:30	20	20	40
CVA_LOAN	DERIV	6/13/2008 18:30	230	230	230
SENIOR_MODRE	DERIV	7/14/2008 18:30	350	350	350
SENIOR_MODRE	DERIV	7/14/2008 18:30	350	350	350

130	155	185	210	215	220	230	230
78	103	153	193	211.5	230	260	260
78	103	153	193	211.5	230	260	260
247	279	322	348	359	370	383	387
1817.675169	2307.400251	2552.23656	2512.236493	2430.846049	2349.455605	2192.491943	1985.848258
1839.365236	2358.377471	2640.872092	2628.066093	2563.393434	2498.720775	2369.177025	2193.509107
1815.46478	2304.262249	2548.534121	2508.459216	2426.883013	2345.30681	2186.890093	1971.242855
1696.844882	2211.079494	2466.339533	2432.200044	2354.579641	2276.959237	2125.990102	1923.028381
1817.675169	2307.400251	2552.23656	2512.236493	2430.846049	2349.455605	2192.491943	1985.848258
1844.22125	2353.863521	2616.041486	2584.146669	2505.976659	2427.806649	2273.224054	2062.823504
62	93	116	135	141.5	148	162	162
490	541	578	600	616.5	633	653	653
22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222
20	25	30	30	30	30	30	30
20	20	20	20	20	20	20	20
22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222
20	20	20	20	20	20	20	20
1	1	1	1		1	1	1
245	280	320	350	360	370	380	380
33	44	53	60	63	66	71	71
31.1652	41.5536	50.0532	56.664	59.4972	62.3304	67.0524	67.0524
33	44	53	60	63	66	71	71
31.1652	41.5536	50.0532	56.664	59.4972	62.3304	67.0524	67.0524
36.663	48.884	58.883	66.66		73.326	78.881	78.881
36.663	48.884	58.883	66.66	69.993	73.326	78.881	78.881
36.663	48.884	58.883	66.66	69.993	73.326	78.881	78.881
33	44	53	60	63	66	71	71
33	44	53	60	63	66	71	71
31.1652	41.5536	50.0532	56.664	59.4972	62.3304	67.0524	67.0524
33	44	53	60	63	66	71	71
31.1652	41.5536	50.0532	56.664	59.4972	62.3304	67.0524	67.0524
30	30	30	30	30	30	30	30
1373.345285	1700.038451	1883.557311	1908.079412	1828.747878	1749.416344	1608.616249	1436.36098
1817.675169	2307.400251	2552.23656	2512.236493	2430.846049	2349.455605	2192.491943	1985.848258
50	50	50	50	50	50	50	50
0	0	0	0	0	0	0	0
29	36	44	50	51.5	53	60	60
29	36	44	50	51.5	53	60	60
32.219	39.996	48.884	55.55	57.2165	58.883	66.66	66.66
32.219	39.996	48.884	55.55	57.2165	58.883	66.66	66.66
29	36	44	50	51.5	53	60	60
0	0	0	0	0	0	0	0
200	200	200	200	200	200	200	200
253.8956036	304.6747243	330.0642846	355.453845	361.8012351	368.1486252	380.8434054	380.8434054
73	117	139	162	170	178	191	191
65	98	113	130	135.5	141	151	151
90	123	138	155	160.5	166	176	176
291.9799441	350.3759329	379.5739273	408.7719217	416.0714204	423.370919	437.9699162	437.9699162
253.8956036	304.6747243	330.0642846	355.453845	361.8012351	368.1486252	380.8434054	380.8434054
106	150	172	195	203	211	224	224
1227.655	1061.005	938.795	849.915	799.92	749.925	705.485	705.485
1105	955	845	765	720	675	635	635
1105	955	845	765	720	675	635	635
1043.562	901.902	798.018	722.466	679.968	637.47	599.694	599.694
1227.655	1061.005	938.795	849.915	799.92	749.925	705.485	705.485
1043.562	901.902	798.018	722.466	679.968	637.47	599.694	599.694
994.5	859.5	760.5	688.5	648	607.5	571.5	571.5
1105	955	845	765	720	675	635	635
1105	955	845	765	720	675	635	635
1105	955	845	765	720	675	635	635
1105	955	845	765	720	675	635	635
1227.655	1061.005	938.795	849.915	799.92	749.925	705.485	705.485
124	124	124	124	124	124	124	124
1043.562	901.902	798.018	722.466	679.968	637.47	599.694	599.694
1547	1337	1183	1071	1008	945	889	889
1105	955	845	765	720	675	635	635
1043.562	901.902	798.018	722.466	679.968	637.47	599.694	599.694
1657.5	1432.5	1267.5	1147.5	1080	1012.5	952.5	952.5
1043.562	901.902	798.018	722.466	679.968	637.47	599.694	599.694
521.2035239	505.2793474	518.4026894	520.4038956	515.8820499	511.3602042	507.9992321	507.999897
50	65	83	100	105	110	125	125
350	500	560	620	620	620	620	620
335	320	310	300	287.5	275	275	275
335	320	310	300	287.5	275	275	275

230
260
260
388
1930.960963
2146.887823
1910.572906
1867.801746
1930.960963
2003.277969
162
653
22.22222222
30
20
22.22222222
20
1
380
71
67.0524
71
67.0524
78.881
78.881
78.881
71
71
67.0524
71
67.0524
30
1393.614101
1930.960963
50
0
60
60
66.66
66.66
60
0
200
380.8434054
191
151
176
437.9699162
380.8434054
224
705.485
635
635
599.694
705.485
599.694
571.5
635
635
635
635
705.485
124
599.694
889
635
599.694
952.5
599.694
507.9999364
125
620
275
275

CITDELAUDSENIOR_MODRE	CITDEL	AUD
CITDELSGDSENIOR_MODRE	CITDEL	SGD
CITDELJPYSENIOR_MODRE	CITDEL	JPY
CITICRUSDSENIOR_3CE	CITICR	USD
CITIMLT06_WFHE3_A4USDSENIOR	CITIMLT06_WFHE3_A4	USD
CITIMLT06_WFHE3_M2USDSENIOR	CITIMLT06_WFHE3_M2	USD
CITIMLT06_WFHE3_M5USDSENIOR	CITIMLT06_WFHE3_M5	USD
CITIMLT06_WFHE3_M8USDSENIOR	CITIMLT06_WFHE3_M8	USD
CITIMLT06_WFHE3_M9USDSENIOR	CITIMLT06_WFHE3_M9	USD
CITIMLT07_AMC2_A3CUSDSENIOR	CITIMLT07_AMC2_A3C	USD
CITIMLT07_AMC2_M2USDSENIOR	CITIMLT07_AMC2_M2	USD
CITIMLT07_AMC2_M5USDSENIOR	CITIMLT07_AMC2_M5	USD
CITIMLT07_AMC2_M8USDSENIOR	CITIMLT07_AMC2_M8	USD
CITIMLT07_AMC2_M9USDSENIOR	CITIMLT07_AMC2_M9	USD
CITOHJPYSENIOR_2CE	CITOH	JPY
CITOHEURSENIOR_2CE	CITOH	EUR
CITRIX1USDSENIOR	CITRIX1	USD
CKUSDSENIOR	CK	USD
CKEURSENIOR	CK	EUR
CKUSDSENIOR_MODRE	CK	USD
CKEURSENIOR_MODRE	CK	EUR
CKUSDSENIOR_NORE	CK	USD
CKEURSENIOR_NORE	CK	EUR
CKAUDSENIOR_MODRE	CK	AUD
CKCUSDSENIOR_NORE	CKC	USD
CKCUSDSUBORDINATE_NORE	CKC	USD
CKCUSDDIGITAL_NORE	CKC	USD
CKCIL_MUNIUSDSENIOR_MODRE	CKCIL_MUNI	USD
CKCRUSDDIGITAL_NORE	CKCR	USD
CKHUSDSENIOR_MODRE	CKH	USD
CLUSDSENIOR	CL	USD
CLEURSENIOR_MODRE	CL	EUR
CLEURSENIOR	CL	EUR
CLUSDSENIOR_MODRE	CL	USD
CLUSDSENIOR_NORE	CL	USD
CLEURSENIOR_NORE	CL	EUR
CLHKDSENIOR_MODRE	CL	HKD
CLSGDSENIOR_MODRE	CL	SGD
CLJPYSENIOR_MODRE	CL	JPY
CLAUDSENIOR_MODRE	CL	AUD
CLARJPYSENIOR_MMR_L	CLAR	JPY
CLAVS_07_1_B1BEURASSETBACKED	CLAVS_07_1_B1B	EUR
CLDW_06_1A_A3USDSENIOR	CLDW_06_1A_A3	USD
CLDW_06_1A_BUSDSENIOR	CLDW_06_1A_B	USD
CLDW_06_1A_CUSDSENIOR	CLDW_06_1A_C	USD
CLEUSDLOAN_NORE	CLE	USD
CLFUSDSENIOR	CLF	USD
CLF_LIQUSDSENIOR	CLF_LIQ	USD
CLFTUSDSENIOR	CLFT	USD
CLFT_LIQUSDSENIOR	CLFT_LIQ	USD
CLIUSDSENIOR_MODRE	CLI	USD
CLRLK_2006_1_CUSDASSETBACKED	CLRLK_2006_1_C	USD
CLRLK_2006_1A_CUSDASSETBACKED	CLRLK_2006_1A_C	USD
CLSUSDSENIOR	CLS	USD
CLSUSDSUBORDINATE	CLS	USD
CLSEURSUBORDINATE_MODRE	CLS	EUR
CLSEURSUBORDINATE_NORE	CLS	EUR
CLSEURSUBORDINATE	CLS	EUR
CLSUSDSUBORDINATE_MODRE	CLS	USD
CLSUSDSUBORDINATE_NORE	CLS	USD
CLSUSDSENIOR_NORE	CLS	USD
CLSHKDSUBORDINATE_NORE	CLS	HKD
CLSILSSUBORDINATE_NORE	CLS	ILS
CLSUSDSENIOR_MODRE	CLS	USD
CLSAUDSUBORDINATE_MODRE	CLS	AUD
CLSAUDSENIOR_MODRE	CLS	AUD
CLSAUDSUBORDINATE_NORE	CLS	AUD
CLSSGDSUBORDINATE_NORE	CLS	SGD
CLSJPYSUBORDINATE_NORE	CLS	JPY
CLXUSDSENIOR	CLX	USD
CLXUSDSENIOR_MODRE	CLX	USD
CLXEURSENIOR_MODRE	CLX	EUR
CLXJPYSENIOR_MODRE	CLX	JPY
CLXAUDSENIOR_MODRE	CLX	AUD

SENIOR_MODRE	DERIV	7/14/2008 18:30	350	350	350
SENIOR_MODRE	DERIV	7/14/2008 18:30	350	350	350
SENIOR_MODRE	DERIV	7/14/2008 18:30	350	350	350
SENIOR_3CE	DERIV	7/30/2008 8:30	92	114	136
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR_2CE	DERIV	7/24/2008 8:30	60	60	60
SENIOR_2CE	DERIV	7/24/2008 8:30	60	60	60
SENIOR	DERIV	1/3/2001	4	4	4
SENIOR	DERIV	3/16/2006 13:30	6	11	21
SENIOR	DERIV	3/16/2006 13:30	6	11	21
SENIOR_MODRE	DERIV	7/17/2008 18:30	425.8386	431.1351	473.5071
SENIOR_MODRE	DERIV	3/16/2006 13:30	5	10	19
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR_NORE	DERIV	3/16/2006 13:30	5	9	18
SENIOR_MODRE	DERIV	3/16/2006 13:30	5	10	19
SENIOR_NORE	DERIV	6/14/2005 18:30	5500	5500	5500
SUBORDINATE_NORE	DERIV	5/13/2005 18:30	56885	47731	36460
DIGITAL_NORE	DERIV	7/7/2005 18:30	5500	5500	5500
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
DIGITAL_NORE	DERIV	7/7/2005 18:30	5500	5500	5500
SENIOR_MODRE	DERIV	7/14/2008 13:30	184	185	185
SENIOR	DERIV	7/24/2008 13:30	11.11	12.221	12.221
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR	DERIV	7/24/2008 13:30	11.11	12.221	12.221
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR_NORE	DERIV	7/24/2008 13:30	9.444	10.3884	10.3884
SENIOR_NORE	DERIV	7/24/2008 13:30	9.444	10.3884	10.3884
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR_MMR_L	DERIV	7/30/2008 13:30	43.61846019	59.15365768	89.94904326
ASSETBACKED	DERIV	11/30/2007 8:30	500	515	515
SENIOR	DERIV	5/3/2007 18:30	1	1	1
SENIOR	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	1/9/2007 8:30	1	1	1
LOAN_NORE	DERIV	7/22/2008 18:30	1147	1180.268104	1197.71724
SENIOR	DERIV	6/6/2000	800	800	800
SENIOR	DERIV	5/24/2000	800	800	800
SENIOR	DERIV	5/16/2003 18:30	90	90	90
SENIOR	DERIV	5/23/2000	800	800	800
SENIOR_MODRE	DERIV	7/30/2008 18:30	220	220	220
ASSETBACKED	DERIV	7/26/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
SENIOR	DERIV	9/8/2004 13:30	205	205	205
SUBORDINATE	DERIV	6/24/2008 18:30	94.08	123.48	152.88
SUBORDINATE_MODRE	DERIV	6/24/2008 18:30	84.744	111.2265	137.709
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SUBORDINATE	DERIV	6/24/2008 18:30	94.08	123.48	152.88
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	137.709	155.7171	216.0972
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SENIOR_NORE	DERIV	11/22/2005 18:30	275	275	275
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SENIOR_MODRE	DERIV	7/16/2008 18:30	250	249.9702003	249.9781537
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	137.709	155.7171	216.0972
SENIOR_MODRE	DERIV	7/16/2008 18:30	250	249.9702003	249.9781537
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SENIOR	DERIV	7/2/2008 18:30	29.997	29.997	29.997
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_MODRE	DERIV	7/21/2008 18:30	41.625	41.625	41.625
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37

335	320	310	300	287.5	275	275	275
335	320	310	300	287.5	275	275	275
335	320	310	300	287.5	275	275	275
189	244	287	325	338.5	352	374	374
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
68	76	82.4	88	91.2	94.4	100	100
68	76	82.4	88	91.2	94.4	100	100
4	4	4	4	4	4	4	4
42	64	85	106	117.5	129	147	147
42	64	85	106	117.5	129	147	147
559.3104	624.987	668.4183	690.109875	691.4460375	692.7822	692.7822	692.7822
38	57	76	95	106	117	132	132
528	590	631	651.4772727	652.7386364	654	654	654
36	54	72	90	100	110	125	125
38	57	76	95	106	117	132	132
5500	5500	5500	5500	5500	5500	5500	5500
25388	19952	15500	15000	15000	15000	15000	15000
5500	5500	5500	5500	5500	5500	5500	5500
26	26	26	26	26	26	34	34
5500	5500	5500	5500	5500	5500	5500	5500
185	185	185	186	185.5	185	185	185
22.22	28.886	34.441	42.218	42.7735	43.329	49.995	54.439
20	26	31	38	38.5	39	45	49
22.22	28.886	34.441	42.218	42.7735	43.329	49.995	54.439
20	26	31	38	38.5	39	45	49
18.888	24.5544	29.2764	35.8872	36.3594	36.8316	42.498	46.2756
18.888	24.5544	29.2764	35.8872	36.3594	36.8316	42.498	46.2756
20	26	31	38	38.5	39	45	49
20	26	31	38	38.5	39	45	49
20	26	31	38	38.5	39	45	49
20	26	31	38	38.5	39	45	49
133.1419558	172.1532941	193.1266402	212	214	216	219	219
515	515	515	515	515	515	515	515
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1148.4207	1211.288421	1246.974935	1308.412084	1304.911744	1301.411403	1313.537765	1313.537765
800	800	800	800	800	800	800	800
800	800	800	800	800	800	800	800
90	90	90	90	90	90	90	90
800	800	800	800	800	800	800	800
220	220	235	245	245	245	250	255
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
230	255	285	320	317.5	315	325	325
294	411.6	458.64	499.8	508.62	517.44	535.08	535.08
264.825	370.755	413.127	450.2025	458.14725	466.092	481.9815	481.9815
305	380	420	460	462.5	465	480	480
294	411.6	458.64	499.8	508.62	517.44	535.08	535.08
323.0865	402.534	444.906	487.278	489.92625	492.5745	508.464	508.464
305	380	420	460	462.5	465	480	480
275	275	275	275	275	275	275	275
305	380	420	460	462.5	465	480	480
305	380	420	460	462.5	465	480	480
249.9878022	249.9933799	249.9987836	249.9977981	249.9979355	249.9980728	249.9996512	249.9999292
323.0865	402.534	444.906	487.278	489.92625	492.5745	508.464	508.464
249.9878022	249.9933799	249.9987836	249.9977981	249.9979355	249.9980728	249.9996512	249.9999292
305	380	420	460	462.5	465	480	480
305	380	420	460	462.5	465	480	480
305	380	420	460	462.5	465	480	480
39.996	52.217	59.994	72.215	74.437	76.659	87.769	74.437
46	57	64	75	77	79	89	77
48.24390244	58.09615385	68.33898305	78.21428571	82.87741313	87.54054054	97.47619048	79.13888889
46	57	64	75	77	79	89	77
46	57	64	75	77	79	89	77

275
275
275
374
0.999999975
0.999999975
1
1
1
1
1
0.999999975
1
1
100
100
4
147
147
692.7822
132
654
125
132
5500
15000
5500
34
5500
185
54.439
49
54.439
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46.2756
46.2756
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49
49
49
219
515
1
1
1
1313.537765
800
800
90
800
255
700
400
325
535.08
481.9815
480
535.08
508.464
480
275
480
480
249.9999331
508.464
249.9999331
480
480
480
74.437
77
79.13888889
77
77

CLXSGDSENIOR_MODRE	CLX	SGD
CLYDS06_1A_DUSDASSETBACKED_MMR_L	CLYDS06_1A_D	USD
CLYDS06_1A_DUSDASSETBACKED	CLYDS06_1A_D	USD
CMUSDSENIOR	CM	USD
CMDEMSENIOR	CM	DEM
CMEURSENIOR	CM	EUR
CMUSDSENIOR_MODRE	CM	USD
CMUSDSENIOR_NORE	CM	USD
CMEURSENIOR_MODRE	CM	EUR
CMEURSENIOR_NORE	CM	EUR
CMAUDSENIOR_MODRE	CM	AUD
CMAUSDSENIOR	CMA	USD
CMAEURSENIOR_MODRE	CMA	EUR
CMAUSDSENIOR_MODRE	CMA	USD
CMATWDSENIOR	CMA	TWD
CMBUSDSENIOR	CMB	USD
CMBKKOJPYSUBORDINATE	CMBKKO	JPY
CMBX_NA_A_4USDSENIOR	CMBX_NA_A_4	USD
CMBX_NA_A_5USDSENIOR	CMBX_NA_A_5	USD
CMBX_NA_A061USDSENIOR	CMBX_NA_A061	USD
CMBX_NA_A062USDSENIOR	CMBX_NA_A062	USD
CMBX_NA_A2USDSENIOR	CMBX_NA_A2	USD
CMBX_NA_A3USDSENIOR	CMBX_NA_A3	USD
CMBX_NA_AA_4USDSENIOR	CMBX_NA_AA_4	USD
CMBX_NA_AA_5USDSENIOR	CMBX_NA_AA_5	USD
CMBX_NA_AA061USDSENIOR	CMBX_NA_AA061	USD
CMBX_NA_AA062USDSENIOR	CMBX_NA_AA062	USD
CMBX_NA_AA063USDSENIOR	CMBX_NA_AA063	USD
CMBX_NA_AAA_1USDSENIOR	CMBX_NA_AAA_1	USD
CMBX_NA_AAA_4USDSENIOR	CMBX_NA_AAA_4	USD
CMBX_NA_AAA_5USDSENIOR	CMBX_NA_AAA_5	USD
CMBX_NA_AAA062USDSENIOR	CMBX_NA_AAA062	USD
CMBX_NA_AAA3USDSENIOR	CMBX_NA_AAA3	USD
CMBX_NA_AJ_1USDSENIOR	CMBX_NA_AJ_1	USD
CMBX_NA_AJ_2USDSENIOR	CMBX_NA_AJ_2	USD
CMBX_NA_AJ_3USDSENIOR	CMBX_NA_AJ_3	USD
CMBX_NA_AJ_4USDSENIOR_MODRE	CMBX_NA_AJ_4	USD
CMBX_NA_AJ_4USDSENIOR	CMBX_NA_AJ_4	USD
CMBX_NA_AJ_5USDSENIOR	CMBX_NA_AJ_5	USD
CMBX_NA_AO61USDSENIOR	CMBX_NA_AO61	USD
CMBX_NA_AO62USDSENIOR	CMBX_NA_AO62	USD
CMBX_NA_BB_3USDSENIOR	CMBX_NA_BB_3	USD
CMBX_NA_BB_4USDSENIOR	CMBX_NA_BB_4	USD
CMBX_NA_BB_5USDSENIOR	CMBX_NA_BB_5	USD
CMBX_NA_BB062USDNULL	CMBX_NA_BB062	USD
CMBX_NA_BB062USDSENIOR	CMBX_NA_BB062	USD
CMBX_NA_BBB_1USDSENIOR	CMBX_NA_BBB_1	USD
CMBX_NA_BBB_4USDSENIOR	CMBX_NA_BBB_4	USD
CMBX_NA_BBB_5USDSENIOR	CMBX_NA_BBB_5	USD
CMBX_NA_BBB061USDSENIOR	CMBX_NA_BBB061	USD
CMBX_NA_BBB062USDSENIOR	CMBX_NA_BBB062	USD
CMBX_NA_BBB3USDSENIOR	CMBX_NA_BBB3	USD
CMBX_NA_BBBMINUS_1USDSENIOR	CMBX_NA_BBBMINUS_1	USD
CMBX_NA_BBBMINUS_4USDSENIOR_MODRE	CMBX_NA_BBBMINUS_4	USD
CMBX_NA_BBBMINUS_4USDSENIOR	CMBX_NA_BBBMINUS_4	USD
CMBX_NA_BBBMINUS_5USDSENIOR	CMBX_NA_BBBMINUS_5	USD
CMBX_NA_BBBMINUS061USDSENIOR	CMBX_NA_BBBMINUS061	USD
CMBX_NA_BBBMINUS062USDSENIOR	CMBX_NA_BBBMINUS062	USD
CMBX_NA_BBBMINUS3USDSENIOR	CMBX_NA_BBBMINUS3	USD
CMBXNABBB2USDSENIOR	CMBXNABBB2	USD
CMCEURSENIOR	CMC	EUR
CMCEURSENIOR_MODRE	CMC	EUR
CMCEURSENIOR_NORE	CMC	EUR
CMCUSDSENIOR	CMC	USD
CMCUSDSENIOR_MODRE	CMC	USD
CMCUSDSENIOR_NORE	CMC	USD
CMCAUDSENIOR_MODRE	CMC	AUD
CMCMAGUSDSENIOR_MODRE	CMCMAG	USD
CMCSAUSDSENIOR	CMCSA	USD
CMCSAUSDSENIOR_MODRE	CMCSA	USD
CMCSAEURSENIOR_MODRE	CMCSA	EUR
CMCSAEURSENIOR_NORE	CMCSA	EUR
CMCSAEURSENIOR	CMCSA	EUR
CMCSAUSDSENIOR_NORE	CMCSA	USD

SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
ASSETBACKED_MMR_L	DERIV	8/9/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	2/12/2004 18:30	11.11111111	11.11111111	11.11111111
SENIOR	DERIV	8/28/2001	10	11	11
SENIOR	DERIV	2/12/2004 18:30	11.11111111	11.11111111	11.11111111
SENIOR_MODRE	DERIV	2/12/2004 18:30	10	10	10
SENIOR_NORE	DERIV	2/12/2004 18:30	9.444444444	9.444444444	9.444444444
SENIOR_MODRE	DERIV	2/12/2004 18:30	10	10	10
SENIOR_NORE	DERIV	2/12/2004 18:30	9.444444444	9.444444444	9.444444444
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	7/23/2008 13:30	272.195	283.305	294.415
SENIOR_MODRE	DERIV	7/23/2008 13:30	245	255	265
SENIOR_MODRE	DERIV	7/23/2008 13:30	245	255	265
SENIOR	DERIV	7/23/2008 13:30	272.195	283.305	294.415
SENIOR	DERIV	11/28/2000	39	30	30
SUBORDINATE	DERIV	7/30/2008 8:30	126	126	154
SENIOR	DERIV	11/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/15/2007 8:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	1	1	1
SENIOR	DERIV	7/18/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/25/2007 13:30	1	1	1
SENIOR	DERIV	11/7/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/1/2007 18:30	1	1	1
SENIOR	DERIV	2/1/2007 13:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/15/2006 13:30	10	10	10
SENIOR	DERIV	11/14/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2007 13:30	1	1	1
SENIOR	DERIV	4/25/2007 18:30	1	1	1
SENIOR	DERIV	1/29/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/5/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	10/25/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/26/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2008 18:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
NULL	DERIV	12/14/2006 18:30	1	1	1
SENIOR	DERIV	12/14/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	1	1	1
SENIOR	DERIV	11/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/12/2006 13:30	1	1	1
SENIOR	DERIV	11/16/2006 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	134	134	134
SENIOR_MODRE	DERIV	10/25/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/26/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/13/2006 13:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	4/25/2007 18:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	89.991
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	81
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	76.4964
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	89.991
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	81
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	76.4964
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	81
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	58.6608	58.6608	58.6308
SENIOR_MODRE	DERIV	7/30/2008 13:30	52.8	52.8	52.8
SENIOR_MODRE	DERIV	7/30/2008 13:30	52.8	52.8	52.8
SENIOR_NORE	DERIV	7/30/2008 13:30	49.86432	49.86432	49.86432
SENIOR	DERIV	7/30/2008 13:30	58.6608	58.6608	58.6308
SENIOR_NORE	DERIV	7/30/2008 13:30	49.86432	49.86432	49.86432

46	57	64	75	77	79	89	77
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1100	1100	1100	1100	1100	1100	1100	1100
13.88888889	16.66666667	19.44444444	22.22222222	24.30555556	26.38888889	30.55555556	30.55555556
12	12	15	20	20	20	20	20
13.88888889	16.66666667	19.44444444	22.22222222	24.30555556	26.38888889	30.55555556	30.55555556
12.5	15	17.5	20	21.875	23.75	27.5	27.5
11.80555556	14.16666667	16.52777778	18.88888889	20.65972223	22.43055556	25.97222222	25.97222222
12.5	15	17.5	20	21.875	23.75	27.5	27.5
11.80555556	14.16666667	16.52777778	18.88888889	20.65972223	22.43055556	25.97222222	25.97222222
1	1	1	1	1	1	1	1
305.525	316.635	327.745	338.855	330.5225	322.19	311.08	311.08
275	285	295	305	297.5	290	280	280
275	285	295	305	297.5	290	280	280
305.525	316.635	327.745	338.855	330.5225	322.19	311.08	311.08
40	50	60	70	72.5	75	80	85
180	204	218	230	232	234	235	235
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
10	10	10	10	10	10	10	10
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
134	134	134	134	134	134	134	134
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
93.324	107.767	116.655	119.988	126.654	133.32	146.652	152.207
84	97	105	108	114	120	132	137
79.3296	91.6068	99.162	101.9952	107.6616	113.328	124.6608	129.3828
93.324	107.767	116.655	119.988	126.654	133.32	146.652	152.207
84	97	105	108	114	120	132	137
79.3296	91.6068	99.162	101.9952	107.6616	113.328	124.6608	129.3828
84	97	105	109	114.5	120	132	137
1	1	1	1	1	1	1	1
83.1028	101.4343	113.6553	125.8763	127.70945	129.5426	133.2089	133.2089
74.8	91.3	102.3	113.3	114.95	116.6	119.9	119.9
74.8	91.3	102.3	113.3	114.95	116.6	119.9	119.9
70.64112	86.22372	96.61212	107.00052	108.55878	110.11704	113.23356	113.23356
83.1028	101.4343	113.6553	125.8763	127.70945	129.5426	133.2089	133.2089
70.64112	86.22372	96.61212	107.00052	108.55878	110.11704	113.23356	113.23356

77
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30.55555556
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157.762
142
134.1048
157.762
142
134.1048
142
1
133.2089
119.9
119.9
113.23356
133.2089
113.23356

CMCSAUSDSENIOR	CMCSA	USD
CMCSAAUDSENIOR_MODRE	CMCSA	AUD
CMCSA_CABLEEURSENIOR	CMCSA_CABLE	EUR
CMCSA_CABLEEURSENIOR_MODRE	CMCSA_CABLE	EUR
CMCSA_CABLEEURSENIOR_NORE	CMCSA_CABLE	EUR
CMCSA_CABLEUSDSENIOR	CMCSA_CABLE	USD
CMCSA_CABLEUSDSENIOR_MODRE	CMCSA_CABLE	USD
CMCSA_CABLEUSDSENIOR_NORE	CMCSA_CABLE	USD
CMCSA_CABLEAUDSENIOR_MODRE	CMCSA_CABLE	AUD
CMCSA_CABLEAUDSENIOR	CMCSA_CABLE	AUD
CMCSA_CABLEHKDSENIOR_MODRE	CMCSA_CABLE	HKD
CMCSA_CABLEHKDSENIOR_NORE	CMCSA_CABLE	HKD
CMCSA_CABLEJPYSENIOR_NORE	CMCSA_CABLE	JPY
CMCSA_CABLEJPYSENIOR_MODRE	CMCSA_CABLE	JPY
CMCSA_CORPUSDSENIOR_MODRE	CMCSA_CORP	USD
CMCSA_CORPUSDCVA_SENIOR	CMCSA_CORP	USD
CMCSA_CORPUSDSENIOR	CMCSA_CORP	USD
CMCSA_CORPEURSENIOR_MODRE	CMCSA_CORP	EUR
CMCSA_CORPAUDSENIOR_MODRE	CMCSA_CORP	AUD
CMCSA_CORPUSDSENIOR_NORE	CMCSA_CORP	USD
CMIUSDSENIOR_NORE	CMI	USD
CMIEURSENIOR	CMI	EUR
CMIEURSENIOR_MODRE	CMI	EUR
CMIEURSENIOR_NORE	CMI	EUR
CMIUSDSENIOR	CMI	USD
CMIUSDSENIOR_MODRE	CMI	USD
CMIHKDSENIOR_NORE	CMI	HKD
CMIILSSENIOR_NORE	CMI	ILS
CMIHKDSENIOR_MODRE	CMI	HKD
CMIAUDSENIOR_MODRE	CMI	AUD
CMIAUDSENIOR_NORE	CMI	AUD
CMLSUSDLOAN_NORE	CMLS	USD
CMLTI_05_HE1_M3USDSENIOR	CMLTI_05_HE1_M3	USD
CMLTI_05_HE3_M9USDSENIOR	CMLTI_05_HE3_M9	USD
CMLTI_05_OPT1_M7USDSENIOR	CMLTI_05_OPT1_M7	USD
CMLTI_05_OPT1_M9USDSENIOR	CMLTI_05_OPT1_M9	USD
CMLTI_05_OPT3_M8USDSENIOR	CMLTI_05_OPT3_M8	USD
CMLTI_05_OPT3_M9USDSENIOR	CMLTI_05_OPT3_M9	USD
CMLTI_05_OPT3_M9_USDSENIOR	CMLTI_05_OPT3_M9_	USD
CMLTI_05_OPT4_M8USDSENIOR	CMLTI_05_OPT4_M8	USD
CMLTI_05_OPT4_M9USDSENIOR	CMLTI_05_OPT4_M9	USD
CMLTI_06_AMC1_M8USDSENIOR	CMLTI_06_AMC1_M8	USD
CMLTI_06_AMC1_M8_USDSENIOR	CMLTI_06_AMC1_M8_	USD
CMLTI_06_AMC1_M9USDSENIOR	CMLTI_06_AMC1_M9	USD
CMLTI_06_AMC1_M9_USDSENIOR	CMLTI_06_AMC1_M9_	USD
CMLTI_06_HE2_M7USDSENIOR	CMLTI_06_HE2_M7	USD
CMLTI_06_HE2_M8USDSENIOR	CMLTI_06_HE2_M8	USD
CMLTI_06_NC1_M8USDSENIOR	CMLTI_06_NC1_M8	USD
CMLTI_06_NC1_M9USDSENIOR	CMLTI_06_NC1_M9	USD
CMLTI_06_NC2_M8USDSENIOR	CMLTI_06_NC2_M8	USD
CMLTI_06_NC2_M9_USDSENIOR	CMLTI_06_NC2_M9_	USD
CMLTI_06_WFH1_M5USDSENIOR	CMLTI_06_WFH1_M5	USD
CMLTI_06_WFH1_M7USDSENIOR	CMLTI_06_WFH1_M7	USD
CMLTI_06_WFH1_M8USDSENIOR	CMLTI_06_WFH1_M8	USD
CMLTI_06_WFH1_M9USDSENIOR	CMLTI_06_WFH1_M9	USD
CMLTI_06_WFH2_M9USDSENIOR	CMLTI_06_WFH2_M9	USD
CMLTI_06_WFH3_M5USDSENIOR	CMLTI_06_WFH3_M5	USD
CMLTI_06_WFH3_M7USDSENIOR	CMLTI_06_WFH3_M7	USD
CMLTI_06_WFH3_M8USDSENIOR	CMLTI_06_WFH3_M8	USD
CMLTI_06_WFH3_M9USDSENIOR	CMLTI_06_WFH3_M9	USD
CMLTI_06_WFH4_M9USDSENIOR	CMLTI_06_WFH4_M9	USD
CMLTI_06_WMC1_M9USDSENIOR	CMLTI_06_WMC1_M9	USD
CMLTI_07_AMC1_M8USDSENIOR	CMLTI_07_AMC1_M8	USD
CMLTI_07_WFH2_M9USDSENIOR	CMLTI_07_WFH2_M9	USD
CMLTI_2005_HE1_M7USDSENIOR	CMLTI_2005_HE1_M7	USD
CMLTI_2005_OPT1_M7USDSENIOR	CMLTI_2005_OPT1_M7	USD
CMLTI_2005_OPT1_M9USDSENIOR	CMLTI_2005_OPT1_M9	USD
CMLTI_2005_OPT3_M9USDSENIOR	CMLTI_2005_OPT3_M9	USD
CMLTI_2005_OPT3_M9 USDSENIOR	CMLTI_2005_OPT3_M9	USD
CMLTI_2005_OPT3_M9 USDSENIOR	CMLTI_2005_OPT3_M9	USD
CMLTI_2005_OPT4_M7USDSENIOR	CMLTI_2005_OPT4_M7	USD
CMLTI_2005_OPT4_M9USDSENIOR	CMLTI_2005_OPT4_M9	USD
CMLTI_2005-OPT1_M7USDSENIOR	CMLTI_2005-OPT1_M7	USD
CMLTI_2006_AMC1_M8USDSENIOR	CMLTI_2006_AMC1_M8	USD

SENIOR	CASH	7/30/2008 13:30	58.6608	58.6608	58.6308
SENIOR_MODRE	DERIV	7/30/2008 13:30	52.8	52.8	52.8
SENIOR	DERIV	7/30/2008 13:30	16.665	16.665	16.365
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR	DERIV	7/30/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR	DERIV	7/30/2008 13:30	16.665	16.665	16.365
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 13:30	48	48	48
CVA_SENIOR	DERIV	7/30/2008 13:30	105.6	105.6	105.6
SENIOR	DERIV	7/30/2008 13:30	48	48	48
SENIOR_MODRE	DERIV	7/30/2008 13:30	48	48	48
SENIOR_MODRE	DERIV	7/30/2008 13:30	48	48	48
SENIOR_NORE	DERIV	7/30/2008 13:30	45.3312	45.3312	45.3312
SENIOR_NORE	DERIV	7/17/2008 18:30	42	42	42
SENIOR	DERIV	7/17/2008 18:30	49.392	49.392	49.392
SENIOR_MODRE	DERIV	7/17/2008 18:30	44.4906	44.4906	44.4906
SENIOR_NORE	DERIV	7/17/2008 18:30	42	42	42
SENIOR	DERIV	7/17/2008 18:30	49.392	49.392	49.392
SENIOR_MODRE	DERIV	7/17/2008 18:30	44.4906	44.4906	44.4906
SENIOR_NORE	DERIV	7/17/2008 18:30	42	42	42
SENIOR_NORE	DERIV	7/1/2008 18:30	32	32	32
SENIOR_MODRE	DERIV	7/17/2008 18:30	44.4906	44.4906	44.4906
SENIOR_MODRE	DERIV	7/17/2008 18:30	44.4906	44.4906	44.4906
SENIOR_NORE	DERIV	7/17/2008 18:30	42	42	42
LOAN_NORE	DERIV	6/30/2008 18:30	710	710	710
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	9/29/2006 18:30	1	1	1
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 18:30	1	1	1
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	2/2/2007 13:30	1	1	1
SENIOR	DERIV	2/16/2007 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	11/16/2006 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	2/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/18/2007 18:30	1	1	1
SENIOR	DERIV	10/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	6/12/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1

83.1028	101.4343	113.6553	125.8763	127.70945	129.5426	133.2089	133.2089
74.8	91.3	102.3	113.3	114.95	116.6	119.9	119.9
24.442	35.552	41.107	49.995	51.6615	53.328	56.661	56.661
22	32	37	45	46.5	48	51	51
20.7768	30.2208	34.9428	42.498	43.9146	45.3312	48.1644	48.1644
22	32	37	45	46.5	48	51	51
22	32	37	45	46.5	48	51	51
20.7768	30.2208	34.9428	42.498	43.9146	45.3312	48.1644	48.1644
22	32	37	45	46.5	48	51	51
24.442	35.552	41.107	49.995	51.6615	53.328	56.661	56.661
22	32	37	45	46.5	48	51	51
20.7768	30.2208	34.9428	42.498	43.9146	45.3312	48.1644	48.1644
20.7768	30.2208	34.9428	42.498	43.9146	45.3312	48.1644	48.1644
22	32	37	45	46.5	48	51	51
68	83	93	103	104.5	106	109	109
149.6	182.6	204.6	226.6	229.9	233.2	239.8	239.8
68	83	93	103	104.5	106	109	109
68	83	93	103	104.5	106	109	109
68	83	93	103	104.5	106	109	109
64.2192	78.3852	87.8292	97.2732	98.6898	100.1064	102.9396	102.9396
55	65	75	85	87.5	90	90	111
64.68	76.44	88.2	99.96	102.9	105.84	105.84	130.536
58.2615	68.8545	79.4475	90.0405	92.68875	95.337	95.337	117.5823
55	65	75	85	87.5	90	90	111
64.68	76.44	88.2	99.96	102.9	105.84	105.84	130.536
58.2615	68.8545	79.4475	90.0405	92.68875	95.337	95.337	117.5823
55	65	75	85	87.5	90	90	111
45	55	65	75	77.5	80	80	101
58.2615	68.8545	79.4475	90.0405	92.68875	95.337	95.337	117.5823
58.2615	68.8545	79.4475	90.0405	92.68875	95.337	95.337	117.5823
55	65	75	85	87.5	90	90	111
710	710	710	710	710	710	710	710
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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CMLTI_2006_NC1_M8USDSENIOR	CMLTI_2006_NC1_M8	USD
CMLTI_2006_NC1_M9USDSENIOR	CMLTI_2006_NC1_M9	USD
CMLTI_2006_NC2_M8USDSENIOR	CMLTI_2006_NC2_M8	USD
CMLTI_2006_WFH1_M7USDSENIOR	CMLTI_2006_WFH1_M7	USD
CMLTI_2006_WFH1_M8USDSENIOR	CMLTI_2006_WFH1_M8	USD
CMLTI_2006_WFH3_A4USDSENIOR	CMLTI_2006_WFH3_A4	USD
CMLTI05_HE3_M9USDSENIOR	CMLTI05_HE3_M9	USD
CMLTI05_OPT3_M8USDSENIOR	CMLTI05_OPT3_M8	USD
CMLTI05_OPT3_M9USDSENIOR	CMLTI05_OPT3_M9	USD
CMLTI05_OPT4_M9USDSENIOR	CMLTI05_OPT4_M9	USD
CMLTI05OPT3M8USDSENIOR	CMLTI05OPT3M8	USD
CMSUSDSENIOR_NORE	CMS	USD
CMSUSDSENIOR_MODRE	CMS	USD
CMSUSDDIGITAL	CMS	USD
CMSHKDSENIOR_NORE	CMS	HKD
CMSILSSENIOR_NORE	CMS	ILS
CMSUSDPREFERRED_MODRE	CMS	USD
CMSAUDSENIOR_MODRE	CMS	AUD
CMSEURSENIOR_NORE	CMS	EUR
CMS_PUSDPREFERRED_MODRE	CMS_P	USD
CMSTESTEURSENIOR_NORE	CMSTEST	EUR
CMSTESTEURSECURED_MODRE	CMSTEST	EUR
CMSTESTEURSENIOR_MODRE	CMSTEST	EUR
CMSTESTAUDSENIOR_NORE	CMSTEST	AUD
CMSTESTUSDSENIOR_NORE	CMSTEST	USD
CMSTESTHKDSENIOR_NORE	CMSTEST	HKD
CMSTESTILSSENIOR_NORE	CMSTEST	ILS
CMSTESTJPYSENIOR_NORE	CMSTEST	JPY
CMSTESTSGDSENIOR_NORE	CMSTEST	SGD
CMSTESTTWDSENIOR_NORE	CMSTEST	TWD
CMSTESTUSDDIGITAL_NORE	CMSTEST	USD
CMSTESTUSDLOAN_NORE	CMSTEST	USD
CMSTESTUSDSENIOR_MODRE	CMSTEST	USD
CMSTESTUSDSUBORDINATE_NORE	CMSTEST	USD
CMSTESTUSDSENIOR	CMSTEST	USD
CMSTESTUSDSOV_BOND_MMR_L	CMSTEST	USD
CMSTESTJPYLOANCALL_3CE	CMSTEST	JPY
CMSTESTEURSENIOR_MMR_NL	CMSTEST	EUR
CMSTESTEURSUBORDINATE_NORE	CMSTEST	EUR
CMSTESTEURPREFERRED_MODRE	CMSTEST	EUR
CMSTESTEURPREFERRED_MMR_L	CMSTEST	EUR
CMSTESTEURSENIOR_OLDRE	CMSTEST	EUR
CMSTESTEURDIGITAL_NORE	CMSTEST	EUR
CMSTESTKRWDIGITAL_SENIOR_NORE	CMSTEST	KRW
CMSTESTCADJR_SUBORDINATED_MODRE	CMSTEST	CAD
CMSTESTSGDLOAN	CMSTEST	SGD
CMSTESTUSDUPT2_2CE	CMSTEST	USD
CMSTESTILSSOV_BOND_MMR_L	CMSTEST	ILS
CMSTESTUSDLOANCALL_MODRE	CMSTEST	USD
CMSTESTUSDCVA_SUBORDINATE_3CE	CMSTEST	USD
CMSTESTJPYSECURED_3CE	CMSTEST	JPY
CMSTESTUSDSENIOR	CMSTEST	USD
CMSTESTJPYSENIOR	CMSTEST	JPY
CMSTESTEURSENIOR	CMSTEST	EUR
CMSTESTSGDSENIOR	CMSTEST	SGD
CMSTESTJPYTIER1	CMSTEST	JPY
CMSTESTEURTIER1	CMSTEST	EUR
CMSTESTSGDTIER1	CMSTEST	SGD
CMSTESTJPYLOANCALL_3CE	CMSTEST	JPY
CMSTESTUSDPREFERRED_NORE	CMSTEST	USD
CMSTESTAUDSECURED	CMSTEST	AUD
CMSTESTJPYDIGITAL_LOAN2ND_NORE	CMSTEST	JPY
CMSTESTEUR	CMSTEST	EUR
CMSTESTUSD	CMSTEST	USD
CMSTESTTWDLOAN3RD_MMR	CMSTEST	TWD
CMSTESTAUDSENIOR_MODRE	CMSTEST	AUD
CMSTESTINRSENIOR_MMR	CMSTEST	INR
CMSTESTUSDDIGITAL_SUBORDINATE_2CEZERO	CMSTEST	USD
CMSTESTUSDLOAN_MODRE	CMSTEST	USD
CMSTESTILSSENIOR_MODRE	CMSTEST	ILS
CMSTEST_CPUSDSENIOR_MODRE	CMSTEST_CP	USD
CMSTEST_CPJPYSENIOR_MODRE	CMSTEST_CP	JPY
CMSTEST_CPCNYSENIOR_MODRE	CMSTEST_CP	CNY
CMSTEST_CPSGDSENIOR_MODRE	CMSTEST_CP	SGD

SENIOR	DERIV	7/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	3/29/2006 13:30	111	111	111
SENIOR	DERIV	3/3/2006 13:30	111	111	111
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	9/29/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/25/2008 13:30	65	65	70
SENIOR_MODRE	DERIV	7/25/2008 13:30	68.822	68.822	74.116
DIGITAL	DERIV	7/25/2008 13:30	65	65	70
SENIOR_NORE	DERIV	7/25/2008 13:30	65	65	70
SENIOR_NORE	DERIV	7/25/2008 13:30	69.33333333	69.33333333	74.375
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/25/2008 13:30	68.822	68.822	74.116
SENIOR_NORE	DERIV	7/25/2008 13:30	65	65	70
PREFERRED_MODRE	DERIV	10/24/2006 8:30	83	83	83
SENIOR_NORE	DERIV	11/27/2007 8:30	27.6	27.6	30
SECURED_MODRE	DERIV	2/15/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	8/7/2007 13:30	13.3332	14.4443	15.5554
SENIOR_NORE	DERIV	7/27/2007 18:30	20.2	20.2	20.2
SENIOR_NORE	DERIV	7/30/2008 8:30	3475.390099	2396.959182	1611.197772
SENIOR_NORE	DERIV	7/30/2008 8:30	3510.097194	2429.306285	1635.719366
SENIOR_NORE	DERIV	1/17/2008 8:30	19.2	19.2	19.2
SENIOR_NORE	DERIV	2/26/2008 8:30	67	40	42
SENIOR_NORE	DERIV	7/30/2008 8:30	3353.612446	2348.231133	1595.435438
SENIOR_NORE	DERIV	7/7/2007 13:30	12	12	12
DIGITAL_NORE	DERIV	4/1/2008 13:30	0.123456789	1	1
LOAN_NORE	DERIV	7/30/2008 8:30	2344.58195	2222.258124	1493.38047
SENIOR_MODRE	DERIV	7/30/2008 8:30	3409.810716	2337.306137	1566.01778
SUBORDINATE_NORE	DERIV	7/30/2008 8:30	3444.436067	2368.741488	1589.77365
SENIOR	DERIV	8/6/2007 8:30	51.75517552	51.75517552	62.10621062
SOV_BOND_MMR_L	DERIV	7/25/2007 18:30	3276.001087	2305.6908	1580.256583
LOANCALL_3CE	DERIV	6/28/2008 13:30	1	1	1
SENIOR_MMR_NL	DERIV	7/14/2008 18:30	1	1	1
SUBORDINATE_NORE	DERIV	1/17/2008 8:30	1	1	1
PREFERRED_MODRE	DERIV	7/11/2007 18:30	0.999999975	0.999999975	0.999999975
PREFERRED_MMR_L	DERIV	11/8/2007 8:30	20.2	20.2	20.2
SENIOR_OLDRE	DERIV	5/19/2008 13:30	13	23	23
DIGITAL_NORE	DERIV	7/12/2007 13:30	0.999999975	0.999999975	0.999999975
DIGITAL_SENIOR_NORE	DERIV	7/25/2008 13:30	3328.680015	2083.065152	1301.268003
JR_SUBORDINATED_MODRE	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN	DERIV	7/17/2007 8:30	0.999999975	0.999999975	0.999999975
UPT2_2CE	DERIV	8/24/2007 8:30	0.999999975	0.999999975	0.999999975
SOV_BOND_MMR_L	DERIV	6/28/2008 18:30	21.2	20.2	20.2
LOANCALL_MODRE	DERIV	10/29/2007 8:30	50	50	609.7
CVA_SUBORDINATE_3CE	DERIV	3/7/2008 8:30	1	1	1
SECURED_3CE	DERIV	1/16/2008 18:30	1	1	1
SENIOR	CASH	1/8/2008 8:30	1	1	1
SENIOR	CASH	1/8/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	CASH	1/16/2008 18:30	1	1	1
SENIOR	CASH	1/8/2008 8:30	1	1	1
TIER1	CASH	1/8/2008 8:30	0.999999975	0.999999975	0.999999975
TIER1	CASH	1/24/2008 18:30	5	5	2
TIER1	CASH	1/8/2008 8:30	1	1	1
LOANCALL_3CE	INTR	1/9/2008 8:30	1	1	1
PREFERRED_NORE	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SECURED	DERIV	7/11/2008 13:30	1	1	1
DIGITAL_LOAN2ND_NORE	DERIV	6/20/2008 13:30	844.426133	688.377802	601.173969
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	6/9/2008 18:30	1	1	1
SENIOR_MODRE	DERIV	7/3/2008 13:30	721.376086	662.924871	590.349303
SENIOR_MMR	INDEX	5/1/2008 18:30	1	1	1
DIGITAL_SUBORDINATE_2CEZERO	DERIV	6/10/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN_MODRE	DERIV	6/10/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	6/17/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	7/18/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	6/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/3/2008 8:30	1	1	1

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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111	111	111	111	111	111	111	111
111	111	111	111	111	111	111	111
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1	1	1	1	1	1	1	1
85	125	140	155	157.5	160	165	165
89.998	132.35	148.232	164.114	166.761	169.408	174.702	174.702
85	125	140	155	157.5	160	165	165
85	125	140	155	157.5	160	165	165
89.47368421	129.6296296	144.6666667	159.6969697	162.2014261	164.7058824	169.7142857	169.7142857
1	1	1	1	1	1	1	1
89.998	132.35	148.232	164.114	166.761	169.408	174.702	174.702
85	125	140	155	157.5	160	165	165
105	145	188	250	258.5	267	283	282
27.6	25.2	25.2	25.2	25.2	25.2	25.2	25.2
1	1	1	1	1	1	1	1
16.6665	17.7776	18.8887	19.9998	20.55535	21.1109	22.222	23.3331
20.2	20.2	20.2	20.2	20.2	20.2	20.2	20.2
1136.475705	963.545653	874.713935	821.359333	791.2603615	761.16139	718.235806	677.555873
1154.241749	978.655505	888.459703	834.316491	803.7610635	773.205636	729.634744	688.002779
19.2	19.2	19.2	19.2	19.2	19.2	19.2	19.2
89	56	70	29	26	23	27	23
1132.118386	961.777775	873.914165	821.001992	791.09359	761.185188	718.451576	677.863797
24	42	60	78	87	96	114	114
1	1	1	1	1	1	1	1
1056.251879	897.198931	815.236172	765.727712	737.4721765	709.216641	667.774635	624.509787
1103.910127	936.098529	849.866522	797.9741	768.5641835	739.154267	696.71349	654.808573
1121.008453	950.495052	862.888846	810.22139	780.443734	750.666078	707.957521	666.685142
62.10621062	72.45724572	74.52745275	76.59765977	77.11521153	77.63276328	77.63276328	98.33483348
1128.049204	960.067176	873.147912	820.379208	790.540372	760.701536	717.821686	676.660631
1	1	1	1	1	1	1	1
1.4	1.4	1.4	1.39	1.595	1.8	1.4	1.5
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
20.2	20.2	20.2	20.2	20.2	20.2	20.2	20.2
23	23	23	23	23	23	23	23
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
887.901893	735.398943	654.459954	603.388222	581.829985	560.271748	531.740699	511.424993
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
20.2	20.2	20.2	20.2	20.2	20.2	20.2	20.2
568.8	554	546.4	541.8	539.25	536.7	533	529.4
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1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
554.115483	538.052433	529.972646	525.156321	522.4362265	519.716132	515.776141	511.773787
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
553.374454	539.461034	532.196889	527.7807	525.2530955	522.725491	519.045129	515.479937
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

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111
111
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165
174.702
165
165
169.7142857
1
174.702
165
283
25.2
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24.4442
20.2
670.121742
680.400545
19.2
29
670.444471
114
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646.202847
658.713829
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669.005253
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20.2
528.8
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514.821755
1
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0.999999975
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1
1
0.999999975
1

CMSTEST_INPLNSENIOR_MODRE	CMSTEST_IN	PLN
CMSTEST_INUSDLOAN2NDCALL_MODRE	CMSTEST_IN	USD
CMSTEST_KPUSDSENIOR_NORE	CMSTEST_KP	USD
CMSTEST_KPUSDSENIOR_MODRE	CMSTEST_KP	USD
CMSTEST_KPUSDSENIOR_MMR	CMSTEST_KP	USD
CMSTEST_KPUSDLOAN_NORE	CMSTEST_KP	USD
CMSTEST_KPEURSENIOR_NORE	CMSTEST_KP	EUR
CMSTEST_KPJPYSENIOR_NORE	CMSTEST_KP	JPY
CMSTEST_KPILSSENIOR_NORE	CMSTEST_KP	ILS
CMSTEST_KPEURSENIOR_MODRE	CMSTEST_KP	EUR
CMSTEST_KPEURSENIOR_MMR	CMSTEST_KP	EUR
CMSTEST_KPEURLOAN_NORE	CMSTEST_KP	EUR
CMSTEST_KPJPYSENIOR_MODRE	CMSTEST_KP	JPY
CMSTEST_KPJPYSENIOR_MMR	CMSTEST_KP	JPY
CMSTEST_KPAUDSENIOR_NORE	CMSTEST_KP	AUD
CMSTEST_KPCADSENIOR_NORE	CMSTEST_KP	CAD
CMSTEST_KPCHFSENIOR_NORE	CMSTEST_KP	CHF
CMSTEST_KPGBPSENIOR_NORE	CMSTEST_KP	GBP
CMSTEST_KPHKDSENIOR_NORE	CMSTEST_KP	HKD
CMSTEST_KPKRWSENIOR_NORE	CMSTEST_KP	KRW
CMSTEST_KPPLNSENIOR_NORE	CMSTEST_KP	PLN
CMSTEST_KPSEKSENIOR_NORE	CMSTEST_KP	SEK
CMSTEST_KPSGDSENIOR_NORE	CMSTEST_KP	SGD
CMSTEST_KPTWDSENIOR_NORE	CMSTEST_KP	TWD
CMSTEST_KPAUDLOAN_NORE	CMSTEST_KP	AUD
CMSTEST_KPCADLOAN_NORE	CMSTEST_KP	CAD
CMSTEST_KPCHFLOAN_NORE	CMSTEST_KP	CHF
CMSTEST_KPGBPLOAN_NORE	CMSTEST_KP	GBP
CMSTEST_KPILSLOAN_NORE	CMSTEST_KP	ILS
CMSTEST_KPJPYLOAN_NORE	CMSTEST_KP	JPY
CMSTEST_KPEURSENIOR_MMR_L	CMSTEST_KP	EUR
CMSTEST_KPSEKSENIOR_MMR_L	CMSTEST_KP	SEK
CMSTEST_KPAUDTIER1_NORE	CMSTEST_KP	AUD
CMSTEST_KPCADLOANNC_NORE	CMSTEST_KP	CAD
CMSTEST_KPINRLOAN2ND_NORE	CMSTEST_KP	INR
CMSTEST_KPUSDLOAN3RD_MMR	CMSTEST_KP	USD
CMSTEST_KPUSDSTRNOTE_NORE	CMSTEST_KP	USD
CMSTEST_KPAUDSENIOR_MODRE	CMSTEST_KP	AUD
CMSTEST_KPGBPSENIOR_MODRE	CMSTEST_KP	GBP
CMSTEST_KPHKDSENIOR_MODRE	CMSTEST_KP	HKD
CMSTEST_KPILSSENIOR_MODRE	CMSTEST_KP	ILS
CMSTEST_KPSGDSENIOR_MODRE	CMSTEST_KP	SGD
CMSTEST_KPTWDSENIOR_MODRE	CMSTEST_KP	TWD
CMSTEST_KPCADSENIOR_MODRE	CMSTEST_KP	CAD
CMSTEST_KPCHFSENIOR_MODRE	CMSTEST_KP	CHF
CMSTEST_KPCNYSENIOR_MODRE	CMSTEST_KP	CNY
CMSTEST_KPINRSENIOR_MODRE	CMSTEST_KP	INR
CMSTEST_KPKRWSENIOR_MODRE	CMSTEST_KP	KRW
CMSTEST_KPPLNSENIOR_MODRE	CMSTEST_KP	PLN
CMSTEST_KPRUBSENIOR_MODRE	CMSTEST_KP	RUB
CMSTEST_KPSEKSENIOR_MODRE	CMSTEST_KP	SEK
CMSTEST_KP_NEWUSDSENIOR_NORE	CMSTEST_KP_NEW	USD
CMSTEST_KP_NEWUSDSENIOR_MODRE	CMSTEST_KP_NEW	USD
CMSTEST_KP_NEWUSDSOVEREIGN_MODRE	CMSTEST_KP_NEW	USD
CMSTEST_KP_NEWUSDSUBORDINATE_MODRE	CMSTEST_KP_NEW	USD
CMSTEST_KP_NEWEURSENIOR_MODRE	CMSTEST_KP_NEW	EUR
CMSTEST_KP_NEWHKDSENIOR_MODRE	CMSTEST_KP_NEW	HKD
CMSTEST_KP_NEWKRWSENIOR_MODRE	CMSTEST_KP_NEW	KRW
CMSTEST_KP_NEWTWDSENIOR_MODRE	CMSTEST_KP_NEW	TWD
CMSTEST_KP_NEWSGDPREFERRED_2CEZERO	CMSTEST_KP_NEW	SGD
CMSTEST_KP_NEWINRSENIOR_MODRE	CMSTEST_KP_NEW	INR
CMSTEST_KP_NEW1USDSENIOR_NORE	CMSTEST_KP_NEW1	USD
CMSTEST_KP_NEW1USDSENIOR_MODRE	CMSTEST_KP_NEW1	USD
CMSTEST_KP_NEW1USDSOVEREIGN_MODRE	CMSTEST_KP_NEW1	USD
CMSTEST_KP_NEW1EURSENIOR_MMR	CMSTEST_KP_NEW1	EUR
CMSTEST_KP_NEW1EURSENIOR_MODRE	CMSTEST_KP_NEW1	EUR
CMSTEST_KP_NEW1EURSENIOR_NORE	CMSTEST_KP_NEW1	EUR
CMSTEST_KP_NEW1USDSOV_BOND_MODRE	CMSTEST_KP_NEW1	USD
CMSTEST_KP_NEW1KRWLOAN3RDCALL_MODRE	CMSTEST_KP_NEW1	KRW
CMSTEST_KP_NEW1AUDSENIOR_MODRE	CMSTEST_KP_NEW1	AUD
CMSTEST_KP_NEW1AUDSOVEREIGN_MODRE	CMSTEST_KP_NEW1	AUD
CMSTEST_LNUSDSENIOR_MMR_L	CMSTEST_LN	USD
CMSTEST_LNUSDSUBORDINATE_MMR_L	CMSTEST_LN	USD
CMSTEST_LNGBPSENIOR_MMR_L	CMSTEST_LN	GBP

SENIOR_MODRE	DERIV	7/28/2008 13:30	704	687.3	603.2
LOAN2NDCALL_MODRE	DERIV	6/16/2008 8:30	1	1	1
SENIOR_NORE	DERIV	7/20/2008 13:30	3444.436067	4391.783842	2953.358286
SENIOR_MODRE	DERIV	7/27/2007 8:30	1200.72	1961.147676	1777.617915
SENIOR_MMR	DERIV	7/31/2007 13:30	100	200	100
LOAN_NORE	DERIV	7/7/2008 8:30	3438.973447	3233.269083	2972.708959
SENIOR_NORE	DERIV	7/15/2008 8:30	3827.566212	2626.783296	1749.803109
SENIOR_NORE	DERIV	7/15/2008 8:30	3429.562367	2354.636697	1575.794372
SENIOR_NORE	DERIV	12/5/2007 13:30	3458.459043	2381.459727	1601.540401
SENIOR_MODRE	DERIV	7/20/2008 13:30	3462.473535	4426.757462	2987.717395
SENIOR_MMR	DERIV	7/10/2007 8:30	4	1	1
LOAN_NORE	DERIV	7/29/2008 8:30	801	676.1	596.55094
SENIOR_MODRE	DERIV	7/20/2008 13:30	3429.562367	4361.800865	2920.825855
SENIOR_MMR	DERIV	7/15/2008 8:30	3429.562367	2354.636697	1575.794372
SENIOR_NORE	DERIV	7/12/2007 8:30	4	1	1
SENIOR_NORE	DERIV	7/12/2007 8:30	4	1	1
SENIOR_NORE	DERIV	7/15/2008 8:30	3443.664293	2367.954299	1588.646079
SENIOR_NORE	DERIV	7/15/2008 8:30	3469.105247	2390.877504	1608.989582
SENIOR_NORE	DERIV	7/15/2008 8:30	7045.528417	4835.043686	3109.341289
SENIOR_NORE	DERIV	8/11/2007 13:30	2	3	10
SENIOR_NORE	DERIV	7/16/2008 8:30	3892.91953	3554.785829	3257.785825
SENIOR_NORE	DERIV	7/15/2008 8:30	3793.091952	2604.38342	1736.991905
SENIOR_NORE	DERIV	7/7/2008 8:30	3070.611073	2894.274115	2625.541016
SENIOR_NORE	DERIV	7/7/2008 8:30	3315.306545	3066.580395	2737.882321
LOAN_NORE	DERIV	7/20/2007 8:30	5	1	1
LOAN_NORE	DERIV	7/10/2007 8:30	4	1	1
LOAN_NORE	DERIV	7/27/2007 8:30	5	1	1
LOAN_NORE	DERIV	7/7/2008 8:30	3469.80363	3272.002242	3026.202782
LOAN_NORE	DERIV	1/12/2008 18:30	13	18	25
LOAN_NORE	DERIV	7/15/2008 8:30	3429.562367	2354.636697	1575.794372
SENIOR_MMR_L	DERIV	9/9/2007 13:30	1	1	1
SENIOR_MMR_L	DERIV	7/28/2008 13:30	1	1	1
TIER1_NORE	DERIV	7/20/2007 8:30	1	1	1
LOANNC_NORE	DERIV	5/19/2008 18:30	2	2	2
LOAN2ND_NORE	DERIV	1/11/2008 8:30	1	1	1
LOAN3RD_MMR	DERIV	5/19/2008 18:30	50	40	40
STRNOTE_NORE	DERIV	4/14/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/20/2008 13:30	3485.380133	4470.068513	3030.974838
SENIOR_MODRE	DERIV	7/20/2008 13:30	3469.431247	4439.516713	2999.408581
SENIOR_MODRE	DERIV	7/20/2008 13:30	3441.04166	4386.344848	2948.450746
SENIOR_MODRE	DERIV	6/28/2008 13:30	772.558708	667.735228	595.958719
SENIOR_MODRE	DERIV	7/20/2008 13:30	3430.932065	4367.422815	2929.655717
SENIOR_MODRE	DERIV	7/20/2008 13:30	3437.205023	4370.321015	2927.078349
SENIOR_MODRE	DERIV	7/7/2008 13:30	721.415357	646.989367	588.708133
SENIOR_MODRE	DERIV	7/20/2008 13:30	3443.664293	4390.132332	2950.858574
SENIOR_MODRE	DERIV	7/20/2008 13:30	3430.310431	4353.984037	2905.671331
SENIOR_MODRE	DERIV	7/20/2008 13:30	3209.289242	4232.72231	2944.483503
SENIOR_MODRE	DERIV	7/20/2008 13:30	3456.82652	4412.835041	2971.929557
SENIOR_MODRE	DERIV	7/20/2008 13:30	3476.636128	4453.805437	3015.505839
SENIOR_MODRE	DERIV	7/20/2008 13:30	3475.884254	4454.19034	3017.03367
SENIOR_MODRE	DERIV	7/20/2008 13:30	3464.337793	4430.35284	2991.583905
SENIOR_NORE	DERIV	7/16/2008 8:30	771.299135	666.628622	594.952553
SENIOR_MODRE	DERIV	1/7/2008 13:30	1	1	1
SOVEREIGN_MODRE	DERIV	1/7/2008 13:30	1	1	1
SUBORDINATE_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	5/19/2008 8:30	5	5	5
PREFERRED_2CEZERO	DERIV	4/27/2008 18:30	1	1	1
SENIOR_MODRE	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/16/2008 8:30	771.299135	666.628622	594.952553
SENIOR_MODRE	DERIV	1/7/2008 13:30	0.999999975	0.999999975	0.999999975
SOVEREIGN_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MMR	DERIV	6/20/2008 13:30	1	2	3
SENIOR_MODRE	DERIV	2/27/2008 18:30	1	1	1
SENIOR_NORE	DERIV	2/27/2008 18:30	1	1	1
SOV_BOND_MODRE	DERIV	1/15/2008 18:30	1	1	1
LOAN3RDCALL_MODRE	DERIV	1/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	6/12/2008 13:30	0.999999975	0.999999975	0.999999975
SOVEREIGN_MODRE	DERIV	6/23/2008 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/7/2007 13:30	3	3	3
SUBORDINATE_MMR_L	DERIV	7/30/2008 13:30	139.5	150.9	182.7
SENIOR_MMR_L	DERIV	7/7/2007 13:30	0.999999975	0.999999975	0.999999975

556.882338	540.972813	532.95718	528.182627	525.498254	522.813881	518.962775	515.244221
1	1	1	2	2	2	2	3
1969.675421	2210.890378	1978.892944	1822.3501	1724.701314	1627.052528	1473.27971	1312.230688
1662.925113	1620.33183	1598.338998	1585.027683	1577.547692	1570.0677	1559.470977	1549.768491
100	100	100	100	100	100	100	100
2325.028964	1912.661392	1674.015614	1520.230147	1430.185464	1340.14078	1204.939516	1072.602335
1217.446464	1022.318645	921.464115	860.49136	825.7603465	791.029333	740.671165	691.158584
1105.846607	933.844294	844.924914	791.127014	760.3829885	729.638963	684.621794	638.501268
1131.607427	960.243833	871.856951	818.503339	788.1675555	757.831772	713.889639	670.510658
1999.117185	2252.925339	2020.188333	1861.808736	1761.937937	1662.067138	1502.409132	1331.419987
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552.252697	573.777925	558.257157	548.935922	543.642852	538.349782	546.029499	546.029499
1933.095151	2144.392122	1901.269571	1736.447346	1632.58328	1528.719213	1361.604516	1175.266687
1105.846607	933.844294	844.924914	791.127014	760.3829885	729.638963	684.621794	638.501268
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1118.890239	947.175418	858.483518	804.909243	774.3860265	743.86281	699.437526	654.784311
1136.917584	964.692412	875.91745	822.331376	791.8168915	761.302407	716.906186	672.205415
2016.010072	1607.622571	1395.403709	1266.964829	1193.759193	1120.553556	1014.363037	908.02591
2	2	2	2	2	2	2	2
2578.39497	2138.836542	1881.835454	1715.104307	1617.419635	1519.734962	1373.370389	1236.924442
1210.902054	1018.055648	918.467173	858.370667	824.1935975	790.016528	740.449478	691.142209
1996.600304	1619.418029	1408.125001	1274.131411	1195.904285	1117.677159	999.292801	872.749814
2065.320848	1667.152978	1443.403325	1301.638561	1219.111171	1136.58378	1012.838563	880.053812
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2386.860571	1973.62179	1732.79266	1576.52242	1484.197992	1391.873563	1250.90454	1106.912595
14	24	34	24	14.5	5	5	5
1105.846607	933.844294	844.924914	791.127014	760.3829885	729.638963	684.621794	638.501268
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2	2	2	2	2	2	2	2
1	1	1	1	1	1	1	1
40	40	40	40	40	40	40	40
1	1	1	1	1	1	1	1
2041.227478	2320.240086	2093.513323	1939.798874	1843.641763	1747.484652	1596.493742	1442.355993
2010.003422	2271.556736	2041.387544	1884.817356	1786.022484	1687.227612	1528.574608	1354.18124
1965.883494	2205.820906	1973.906624	1817.365248	1719.409836	1621.454423	1466.079161	1297.750512
554.273623	539.35344	531.715199	527.123202	524.5208025	521.918403	518.160031	514.459072
1946.353452	2171.298205	1934.331943	1773.985216	1673.184187	1572.383158	1411.388504	1231.278444
1939.840532	2158.048042	1918.501433	1756.589852	1655.057272	1553.524691	1392.09422	1211.062005
551.646465	537.731991	530.475145	526.072274	523.5587325	521.045191	517.39521	513.790005
1964.840415	2198.395168	1961.440614	1800.681054	1699.495568	1598.310082	1436.241473	1258.90353
1918.554165	2129.106851	1895.25005	1740.740636	1645.235259	1549.729881	1400.498999	1238.457463
2017.505127	2308.894654	2093.720839	1947.651445	1856.792953	1765.934461	1626.037369	1488.895069
1984.336653	2230.018411	1996.449541	1838.473815	1739.608437	1640.743058	1484.086886	1317.118023
2026.382019	2296.767452	2067.807252	1912.005461	1813.909338	1715.813215	1559.27321	1393.90712
2033.006032	2319.091873	2103.63855	1962.119777	1877.889889	1793.660001	1670.584922	1555.544189
2003.46016	2260.20489	2028.411977	1870.928223	1771.780725	1672.633226	1514.101769	1342.242013
553.37508	538.529637	530.958869	526.425741	523.870985	521.316229	517.662781	514.140652
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
5	5	5	5	5	5	5	5
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
553.37508	538.529637	530.958869	526.425741	523.870985	521.316229	517.662781	514.140652
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
4	5	6	7	8	9	8	8
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
253.2	305.6	346.5	405	430	455	495	495
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

514.537505
3
1279.585843
1548.187638
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1046.459576
681.049577
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661.902108
1294.631755
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1131.244612
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662.434938
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681.241893
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845.578316
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1167.010213
513.044702
1218.41905
1201.967896
1466.017839
1281.695816
1361.254609
1539.096146
1305.862494
513.461347
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1
1
1
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1
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513.461347
0.999999975
1
8
1
1
1
0.999999975
0.999999975
1
1
495
0.999999975

CMSTEST_LNUSDLOAN	CMSTEST_LN	USD
CMSTEST_LNEURSENIOR_MMR_L	CMSTEST_LN	EUR
CMSTEST_LNEURSUBORDINATE_MMR_L	CMSTEST_LN	EUR
CMSTEST_LNEURLOAN	CMSTEST_LN	EUR
CMSTEST_LNUSDSOV_BOND_30_MMR_L	CMSTEST_LN	USD
CMSTEST_LNSGDSENIOR_MMR_L	CMSTEST_LN	SGD
CMSTEST_LNILSSOV_BOND_30_MMR_L	CMSTEST_LN	ILS
CMSTEST_LNUSDSOV_BOND_17_MODRE	CMSTEST_LN	USD
CMSTEST_LNUSDCVA_SUBORDINATE	CMSTEST_LN	USD
CMSTEST_LNUSDLOANBULLET_MODRE	CMSTEST_LN	USD
CMSTEST_TKINRLOAN2ND_MODRE	CMSTEST_TK	INR
CMVTUSDSENIOR_NORE	CMVT	USD
CMX_NA_AAA1USDSENIOR	CMX_NA_AAA1	USD
CMZBEURSUBORDINATE_MMR_L	CMZB	EUR
CMZBAUDLT2_MMR_L	CMZB	AUD
CMZBHKDLT2_MMR_L	CMZB	HKD
CMZBJPYLT2_MMR_L	CMZB	JPY
CMZBSGDLT2_MMR_L	CMZB	SGD
CNAFNLUSDSENIOR	CNAFNL	USD
CNAFNLUSDSENIOR_MODRE	CNAFNL	USD
CNAFNLUSDSENIOR_NORE	CNAFNL	USD
CNAFNLEURSENIOR	CNAFNL	EUR
CNAFNLEURSENIOR_MODRE	CNAFNL	EUR
CNAFNLEURSENIOR_NORE	CNAFNL	EUR
CNAFNLUSDSENIOR_MODRE	CNAFNL	USD
CNAFNLUSDSENIOR	CNAFNL	USD
CNAFNLJPYSENIOR_MODRE	CNAFNL	JPY
CNAFNLAUDSENIOR_MODRE	CNAFNL	AUD
CNAFNLAUDSENIOR	CNAFNL	AUD
CNBUSDSENIOR_MODRE	CNB	USD
CNBUSDCVA_SENIOR	CNB	USD
CNCUSDSENIOR	CNC	USD
CNFUSDSENIOR	CNF	USD
CNFUSDSENIOR_NORE	CNF	USD
CNFUSDSENIOR_MODRE	CNF	USD
CNFEURSENIOR_MODRE	CNF	EUR
CNFEURSENIOR_NORE	CNF	EUR
CNFEURSENIOR	CNF	EUR
CNFHKDSENIOR_MODRE	CNF	HKD
CNFAUDSENIOR_MODRE	CNF	AUD
CNFSGDSENIOR_MODRE	CNF	SGD
CNFJPYSENIOR_MODRE	CNF	JPY
CNGUSDSENIOR_MODRE	CNG	USD
CNGUSDSENIOR	CNG	USD
CNGEURSENIOR_MODRE	CNG	EUR
CNGEURSENIOR_NORE	CNG	EUR
CNGEURSENIOR	CNG	EUR
CNGUSDSENIOR_NORE	CNG	USD
CNGAUDSENIOR_MODRE	CNG	AUD
CNGHKDSENIOR_MODRE	CNG	HKD
CNGHKDSENIOR_NORE	CNG	HKD
CNGJPYSENIOR_NORE	CNG	JPY
CNHUSDSENIOR_NORE	CNH	USD
CNHHKDSENIOR_NORE	CNH	HKD
CNHILSSENIOR_NORE	CNH	ILS
CNHUSDSENIOR_MODRE	CNH	USD
CNHAUDSENIOR_MODRE	CNH	AUD
CNHAUDSENIOR_MMR_L	CNH	AUD
CNHAUDSENIOR_NORE	CNH	AUD
CNOOCHKDSENIOR	CNOOC	HKD
CNPUSDSENIOR_MODRE	CNP	USD
CNPUSDSENIOR_NORE	CNP	USD
CNPUSDSENIOR	CNP	USD
CNPTWDSENIOR	CNP	TWD
CNPEURSENIOR	CNP	EUR
CNPEURSENIOR_MODRE	CNP	EUR
CNP_EIEURSENIOR_MODRE	CNP_EI	EUR
CNP_EIUSDSENIOR_MODRE	CNP_EI	USD
CNP_EIUSDSENIOR_NORE	CNP_EI	USD
CNP_EIUSDSENIOR	CNP_EI	USD
CNP_EITWDSENIOR	CNP_EI	TWD
CNP_EIEURSENIOR_NORE	CNP_EI	EUR
CNP_EIILSSENIOR_NORE	CNP_EI	ILS
CNP_EIAUDSENIOR_NORE	CNP_EI	AUD

LOAN	DERIV	9/30/2007 13:30	20.2	20.2	20.2
SENIOR_MMR_L	DERIV	10/25/2007 13:30	30	40	50
SUBORDINATE_MMR_L	DERIV	7/7/2007 13:30	2	2	2
LOAN	DERIV	7/7/2007 13:30	1	5	5
SOV_BOND_30_MMR_L	DERIV	7/30/2008 8:30	3770.918793	2584.158973	1718.892274
SENIOR_MMR_L	DERIV	7/7/2007 13:30	1	1	2
SOV_BOND_30_MMR_L	DERIV	9/29/2007 18:30	25.2	25.2	25.2
SOV_BOND_17_MODRE	DERIV	11/29/2007 18:30	1	1	1
CVA_SUBORDINATE	DERIV	11/29/2007 18:30	1	1	1
LOANBULLET_MODRE	DERIV	5/21/2008 8:30	0.999999975	0.999999975	0.999999975
LOAN2ND_MODRE	DERIV	5/29/2008 8:30	1.05	1	1
SENIOR_NORE	DERIV	7/21/2008 18:30	117	117	117
SENIOR	DERIV	2/24/2006 18:30	100	100	100
SUBORDINATE_MMR_L	DERIV	6/4/2008 13:30	56	56	56
LT2_MMR_L	DERIV	7/28/2008 13:30	50	60	70
LT2_MMR_L	DERIV	7/28/2008 13:30	50	60	70
LT2_MMR_L	DERIV	7/28/2008 13:30	50	60	70
LT2_MMR_L	DERIV	7/28/2008 13:30	50	60	70
SENIOR	DERIV	7/16/2008 13:30	86.2136	89.8799	96.2126
SENIOR_MODRE	DERIV	7/16/2008 13:30	77.6	80.9	86.6
SENIOR_NORE	DERIV	7/16/2008 13:30	73.28544	76.40196	81.78504
SENIOR	DERIV	7/16/2008 13:30	86.2136	89.8799	96.2126
SENIOR_MODRE	DERIV	7/16/2008 13:30	77.6	80.9	86.6
SENIOR_NORE	DERIV	7/16/2008 13:30	73.28544	76.40196	81.78504
SENIOR_MODRE	CASH	7/16/2008 13:30	77.6	80.9	86.6
SENIOR	CASH	7/16/2008 13:30	86.2136	89.8799	96.2126
SENIOR_MODRE	DERIV	7/16/2008 13:30	77.6	80.9	86.6
SENIOR_MODRE	DERIV	7/16/2008 13:30	77.6	80.9	86.6
SENIOR	DERIV	7/16/2008 13:30	85.36	88.99	95.26
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR	DERIV	5/25/2000	1000	1000	1000
SENIOR	DERIV	7/28/2008 13:30	161.095	161.095	172.205
SENIOR_NORE	DERIV	7/28/2008 13:30	136.938	136.938	146.382
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_NORE	DERIV	7/28/2008 13:30	136.938	136.938	146.382
SENIOR	DERIV	7/28/2008 13:30	161.095	161.095	172.205
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR	DERIV	7/23/2008 18:30	13.332	13.332	13.332
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_NORE	DERIV	7/23/2008 18:30	11.3328	11.3328	11.3328
SENIOR	DERIV	7/23/2008 18:30	13.332	13.332	13.332
SENIOR_NORE	DERIV	7/23/2008 18:30	11.3328	11.3328	11.3328
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_NORE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_NORE	DERIV	7/23/2008 18:30	11.3328	11.3328	11.3328
SENIOR_NORE	DERIV	7/8/2008 18:30	54	51	65
SENIOR_NORE	DERIV	7/8/2008 18:30	54	51	65
SENIOR_NORE	DERIV	7/8/2008 18:30	54	51	65
SENIOR_MODRE	DERIV	7/8/2008 18:30	57.2022	54.0243	68.8545
SENIOR_MODRE	DERIV	1/24/2007 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/8/2008 18:30	54	51	65
SENIOR_NORE	DERIV	7/8/2008 18:30	54	51	65
SENIOR	DERIV	7/30/2008 8:30	32	32	36
SENIOR_MODRE	DERIV	9/11/2007 18:30	10.588	12.7056	14.8232
SENIOR_NORE	DERIV	9/11/2007 18:30	9.9993072	11.99916864	13.99903008
SENIOR	DERIV	9/13/2004 8:30	226.8	226.8	226.8
SENIOR	DERIV	9/13/2004 8:30	226.8	226.8	226.8
SENIOR	DERIV	8/4/2005 13:30	226.8	226.8	226.8
SENIOR_MODRE	DERIV	8/4/2005 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 18:30	34.9404	38.1168	40.2344
SENIOR_MODRE	DERIV	7/30/2008 18:30	34.9404	38.1168	40.2344
SENIOR_NORE	DERIV	7/30/2008 18:30	33	36	38
SENIOR	DERIV	7/30/2008 18:30	38.8245	42.354	44.707
SENIOR	DERIV	7/30/2008 18:30	38.8245	42.354	44.707
SENIOR_NORE	DERIV	7/30/2008 18:30	33	36	38
SENIOR_NORE	DERIV	7/7/2008 13:30	56	56	56
SENIOR_NORE	DERIV	7/30/2008 18:30	33	36	38

20.2	20.2	20.2	20.2	20.2	20.2	20.2	20.2
60	70	80	90	95	100	120	3
2	2	2	2	2	2	2	2
5	5	1	1	1	1	1	1
1195.786087	1005.058661	906.973413	847.975541	814.6048875	781.234234	733.354322	687.070113
2	1	1	1	1	1	1	1
25.2	25.2	25.2	25.2	25.2	25.2	25.2	25.2
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
117	117	117	116	116.5	117	117	117
100	100	100	100	100	100	100	100
56	56	56	56	56	56	56	56
100	120	140	155	156	157	159	169
100	120	140	155	156	157	159	169
100	120	140	155	156	157	159	169
100	120	140	155	156	157	159	169
108.1003	120.5435	127.0984	133.32	137.8751	142.4302	156.2066	156.2066
97.3	108.5	114.4	120	124.1	128.2	140.6	140.6
91.89012	102.4674	108.03936	113.328	117.20004	121.07208	132.78264	132.78264
108.1003	120.5435	127.0984	133.32	137.8751	142.4302	156.2066	156.2066
97.3	108.5	114.4	120	124.1	128.2	140.6	140.6
91.89012	102.4674	108.03936	113.328	117.20004	121.07208	132.78264	132.78264
97.3	108.5	114.4	120	124.1	128.2	140.6	140.6
108.1003	120.5435	127.0984	133.32	137.8751	142.4302	156.2066	156.2066
97.3	108.5	114.4	120	124.1	128.2	140.6	140.6
97.3	108.5	114.4	120	124.1	128.2	140.6	140.6
107.03	119.35	125.84	132	136.51	141.02	154.66	154.66
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1000	1000	1000	1000	1000	1000	1000	1000
188.87	211.09	225.533	238.865	238.865	238.865	238.865	238.865
160.548	179.436	191.7132	203.046	203.046	203.046	203.046	203.046
170	190	203	215	215	215	215	215
170	190	203	215	215	215	215	215
160.548	179.436	191.7132	203.046	203.046	203.046	203.046	203.046
188.87	211.09	225.533	238.865	238.865	238.865	238.865	238.865
170	190	203	215	215	215	215	215
170	190	203	215	215	215	215	215
170	190	203	215	215	215	215	215
170	190	203	215	215	215	215	215
16	21	26	30	31.5	33	36	36
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
16	21	26	30	31.5	33	36	36
15.1104	19.8324	24.5544	28.332	29.7486	31.1652	33.9984	33.9984
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
15.1104	19.8324	24.5544	28.332	29.7486	31.1652	33.9984	33.9984
16	21	26	30	31.5	33	36	36
16	21	26	30	31.5	33	36	36
16	21	26	30	30.4	30.8	36	34.2295082
15.1104	19.8324	24.5544	28.332	29.7486	31.1652	33.9984	33.9984
100	127	154	175	188	201	217	217
100	127	154	175	188	201	217	217
100	127	154	175	188	201	217	217
105.93	134.5311	163.1322	185.3775	199.1484	212.9193	229.8681	229.8681
1	1	1	1	1	1	1	1
100	127	154	175	188	201	217	217
100	127	154	175	188	201	217	217
41	50	55	60	62.5	65	67	67
25.4112	32.8228	42.352	52.94	59.2928	65.6456	79.41	79.41
23.99833728	30.99785232	39.9972288	49.996536	55.99612032	61.99570464	74.994804	74.994804
226.8	226.8	226.8	226.8	226.8	226.8	226.8	226.8
226.8	226.8	226.8	226.8	226.8	226.8	226.8	226.8
226.8	226.8	226.8	226.8	226.8	226.8	226.8	226.8
23	33	42	55	60.5	66	84	84
64.5868	89.998	104.8212	116.468	119.115	121.762	134.4676	134.4676
64.5868	89.998	104.8212	116.468	119.115	121.762	134.4676	134.4676
61	85	99	110	112.5	115	127	127
71.7665	100.0025	116.4735	129.415	132.35625	135.2975	149.4155	149.4155
71.7665	100.0025	116.4735	129.415	132.35625	135.2975	149.4155	149.4155
61	85	99	110	112.5	115	127	127
76	103	114	125	127.5	130	144	144
61	85	99	110	112.5	115	127	127

20.2
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678.12919
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25.2
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100
56
189.9
189.9
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132.78264
156.2066
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154.66
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67
81.5276
76.99466544
226.8
226.8
226.8
84
134.4676
134.4676
127
149.4155
149.4155
127
144
127

CNP_EREURSENIOR_MODRE	CNP_ER	EUR
CNP_ERUSDSENIOR_MODRE	CNP_ER	USD
CNP_ERUSDSENIOR	CNP_ER	USD
CNP_EREURSENIOR	CNP_ER	EUR
CNP_ERAUDSENIOR_MODRE	CNP_ER	AUD
CNP_ERUSDSENIOR_NORE	CNP_ER	USD
CNQUSDSENIOR_MODRE	CNQ	USD
CNQUSDSENIOR_NORE	CNQ	USD
CNQUSDSENIOR	CNQ	USD
CNQEURSENIOR	CNQ	EUR
CNQEURSENIOR_MODRE	CNQ	EUR
CNQEURSENIOR_NORE	CNQ	EUR
CNQJPYSENIOR_MODRE	CNQ	JPY
CNRCNUSDSENIOR	CNRCN	USD
CNRCNUSDSENIOR_MODRE	CNRCN	USD
CNRCNUSDSENIOR_NORE	CNRCN	USD
CNRCNEURSENIOR	CNRCN	EUR
CNRCNEURSENIOR_MODRE	CNRCN	EUR
CNRCNEURSENIOR_NORE	CNRCN	EUR
CNRCNJPYSENIOR_MODRE	CNRCN	JPY
CNTAURUSDPREFERRED_MODRE	CNTAUR	USD
CNTAUR_PUSDPREFERRED_MODRE	CNTAUR_P	USD
CNTNPLUSDSENIOR_MODRE	CNTNPL	USD
CNTNPLEURSENIOR	CNTNPL	EUR
CNTNPLEURSENIOR_MODRE	CNTNPL	EUR
CNTNPLEURSENIOR_NORE	CNTNPL	EUR
CNTNPLUSDSENIOR	CNTNPL	USD
CNTNPLUSDSENIOR_NORE	CNTNPL	USD
CNWUSDSENIOR_NORE	CNW	USD
CNWUSDSENIOR_MODRE	CNW	USD
CO_MUNIUSDSENIOR_MODRE	CO_MUNI	USD
COASTUSDSENIOR	COAST	USD
COAST 2001 1AUSDSENIOR	COAST 2001 1A	USD
COAST!!USDSENIOR	COAST!!	USD
COAST_2000_1A_AUSDASSETBACKED	COAST_2000_1A_A	USD
COAST_2001_1A_AUSDASSETBACKED	COAST_2001_1A_A	USD
COAST_2001_1A_AUSDSENIOR_MODRE	COAST_2001_1A_A	USD
COAST_LIQUSDSENIOR	COAST_LIQ	USD
COAST20011AUSDSENIOR	COAST20011A	USD
COAST3_FINUSDSENIOR	COAST3_FIN	USD
COASTIIUSDSENIOR	COASTII	USD
COASTIIFSAUSDSENIOR	COASTIIFSA	USD
COCUSDSENIOR	COC	USD
COCUSDSENIOR_MODRE	COC	USD
COCEURSENIOR_MODRE	COC	EUR
COCUSDSENIOR_NORE	COC	USD
COCEURSENIOR_NORE	COC	EUR
COCEURSENIOR	COC	EUR
COFUSDSENIOR	COF	USD
COFUSDSENIOR_MODRE	COF	USD
COFUSDSENIOR_NORE	COF	USD
COFEURSENIOR	COF	EUR
COFEURSENIOR_MODRE	COF	EUR
COFEURSENIOR_NORE	COF	EUR
COFJPYSENIOR_MODRE	COF	JPY
COFAUDSENIOR_MODRE	COF	AUD
COFUSDPREFERRED_MODRE	COF	USD
COFHKDSENIOR_MODRE	COF	HKD
COFSGDSENIOR_MODRE	COF	SGD
COF_BUSDSENIOR_MODRE	COF_B	USD
COF_BUSDSENIOR	COF_B	USD
COF_BUSDSENIOR_NORE	COF_B	USD
COF_BEURSENIOR	COF_B	EUR
COF_BEURSENIOR_MODRE	COF_B	EUR
COF_BEURSENIOR_NORE	COF_B	EUR
COF_BHKDSENIOR_MODRE	COF_B	HKD
COF_BHKDSENIOR_NORE	COF_B	HKD
COF_BJPYSENIOR_MODRE	COF_B	JPY
COF_BJPYSENIOR_NORE	COF_B	JPY
COF_BUSDPREFERRED_MODRE	COF_B	USD
COF_BAUDSENIOR_MODRE	COF_B	AUD
COF_BANKUSDSENIOR_MODRE	COF_BANK	USD
COF_PUSDPREFERRED_MODRE	COF_P	USD
COGNISEURLOAN2ND_MMR	COGNIS	EUR

SENIOR_MODRE	DERIV	7/30/2008 18:30	34	38	42
SENIOR_MODRE	DERIV	7/30/2008 18:30	34	38	42
SENIOR	DERIV	7/30/2008 18:30	37.774	42.218	46.362
SENIOR	DERIV	7/30/2008 18:30	37.774	42.218	46.362
SENIOR_MODRE	DERIV	7/30/2008 18:30	34	38	42
SENIOR_NORE	DERIV	7/30/2008 18:30	32.1096	35.8872	39.6348
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	58
SENIOR_NORE	DERIV	7/25/2008 18:30	50.0532	50.0532	54.7752
SENIOR	DERIV	7/25/2008 18:30	58.883	58.883	64.438
SENIOR	DERIV	7/25/2008 18:30	58.883	58.883	64.438
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	58
SENIOR_NORE	DERIV	7/25/2008 18:30	50.0532	50.0532	54.7752
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	58
SENIOR	DERIV	7/22/2008 18:30	17.776	17.776	25.553
SENIOR_MODRE	DERIV	7/22/2008 18:30	16	16	23
SENIOR_NORE	DERIV	7/22/2008 18:30	15.1104	15.1104	21.7212
SENIOR	DERIV	7/22/2008 18:30	17.776	17.776	25.553
SENIOR_MODRE	DERIV	7/22/2008 18:30	16	16	23
SENIOR_NORE	DERIV	7/22/2008 18:30	15.1104	15.1104	21.7212
SENIOR_MODRE	DERIV	7/22/2008 18:30	16	16	23
PREFERRED_MODRE	DERIV	11/27/2007 8:30	27	27	27
PREFERRED_MODRE	DERIV	10/24/2006 8:30	27	27	27
SENIOR_MODRE	DERIV	7/25/2008 13:30	765	765	765
SENIOR	DERIV	7/2/2008 18:30	760	760	760
SENIOR_MODRE	DERIV	7/25/2008 13:30	765	765	765
SENIOR_NORE	DERIV	7/25/2008 13:30	765	765	765
SENIOR	DERIV	7/25/2008 13:30	765	765	765
SENIOR_NORE	DERIV	7/25/2008 13:30	765	765	765
SENIOR_NORE	DERIV	7/9/2008 13:30	134.1048	135.0492	142.6044
SENIOR_MODRE	DERIV	7/9/2008 13:30	142	143	151
SENIOR_MODRE	DERIV	7/22/2008 18:30	1	1	1
SENIOR	DERIV	5/12/2004 18:30	5300	5300	5300
SENIOR	DERIV	11/14/2001 13:30	13	13	13
SENIOR	DERIV	8/10/2001	15	15	15
ASSETBACKED	DERIV	7/28/2008 13:30	12	12	12
ASSETBACKED	DERIV	7/28/2008 13:30	6	6	6
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	1	1
SENIOR	DERIV	1/25/2008 18:30	25	25	25
SENIOR	DERIV	12/13/2002 18:30	150	150	150
SENIOR	DERIV	7/14/2003 18:30	1250	1250	1250
SENIOR	DERIV	7/28/2008 13:30	100	100	100
SENIOR	DERIV	7/28/2008 13:30	50	50	50
SENIOR	DERIV	8/13/2002 18:30	66.66666667	66.66666667	66.66666367
SENIOR_MODRE	DERIV	8/13/2002 18:30	60	60	60
SENIOR_MODRE	DERIV	8/13/2002 18:30	60	60	60
SENIOR_NORE	DERIV	8/13/2002 18:30	56.66666667	56.66666667	56.66666367
SENIOR_NORE	DERIV	8/13/2002 18:30	56.66666667	56.66666667	56.66666367
SENIOR	DERIV	8/13/2002 18:30	66.66666667	66.66666667	66.66666367
SENIOR	DERIV	7/30/2008 13:30	399.96	455.51	511.06
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
SENIOR_NORE	DERIV	7/30/2008 13:30	339.984	387.204	434.424
SENIOR	DERIV	7/30/2008 13:30	399.96	455.51	511.06
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
SENIOR_NORE	DERIV	7/2/2008 18:30	382.482	429.702	476.922
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
PREFERRED_MODRE	DERIV	7/30/2008 13:30	540	615	690
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	310	335
SENIOR	DERIV	7/30/2008 13:30	316.635	344.41	372.185
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	292.764	316.374
SENIOR	DERIV	7/30/2008 13:30	316.635	344.41	372.185
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	310	335
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	292.764	316.374
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	310	335
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	292.764	316.374
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	310	335
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	292.764	316.374
PREFERRED_MODRE	DERIV	8/25/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	310	335
SENIOR_MODRE	DERIV	5/6/2003 13:30	160	160	160
PREFERRED_MODRE	DERIV	4/20/2007 18:30	10	10	20
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1

58	74	84	93	95.5	98	108	108
58	74	84	93	95.5	98	108	108
64.438	82.214	93.324	103.323	106.1005	108.878	119.988	119.988
64.438	82.214	93.324	103.323	106.1005	108.878	119.988	119.988
58	74	84	93	95.5	98	108	108
54.7752	69.8856	79.3296	87.8292	90.1902	92.5512	101.9952	101.9952
63	79	87	96	97.5	99	106	113
59.4972	74.6076	82.1628	90.6624	92.079	93.4956	100.1064	106.7172
69.993	87.769	96.657	106.656	108.3225	109.989	117.766	125.543
69.993	87.769	96.657	106.656	108.3225	109.989	117.766	125.543
63	79	87	96	97.5	99	106	113
59.4972	74.6076	82.1628	90.6624	92.079	93.4956	100.1064	106.7172
63	79	87	96	97.5	99	106	113
29.997	38.885	44.44	49.995	52.7725	55.55	61.105	69.993
27	35	40	45	47.5	50	55	63
25.4988	33.054	37.776	42.498	44.859	47.22	51.942	59.4972
29.997	38.885	44.44	49.995	52.7725	55.55	61.105	69.993
27	35	40	45	47.5	50	55	63
25.4988	33.054	37.776	42.498	44.859	47.22	51.942	59.4972
27	35	40	45	47.5	50	55	63
41	54	75	95	105	115	136	136
41	54	75	95	105	115	136	136
765	765	765	765	765	765	765	765
760	760	760	760	760	760	760	760
765	765	765	765	765	765	765	765
765	765	765	765	765	765	765	765
765	765	765	765	765	765	765	765
765	765	765	765	765	765	765	765
157.7148	170.9364	185.1024	198.324	207.2958	216.2676	233.2668	233.2668
167	181	196	210	219.5	229	247	247
1	1	1	1	1	1	1	1
5300	5300	5300	5300	5300	5300	5300	5300
13	13	13	13	13	13	13	13
15	15	15	15	15	15	15	15
12	12	12	12	12	12	12	12
6	6	6	6	6	6	6	6
1	1	1	1	1	1	1	1
25	25	25	25	25	25	25	25
150	150	150	150	150	150	150	150
1250	1250	1250	1250	1250	1250	1250	1250
100	100	100	100	100	100	100	100
50	50	50	50	50	50	50	50
66.66666667	66.66666667	66.66666667	66.66666667	63.88888889	61.11111111	61.11111111	61.11111111
60	60	60	60	57.5	55	55	55
60	60	60	60	57.5	55	55	55
56.66666667	56.66666667	56.66666667	56.66666667	54.30555556	51.94444444	51.94444444	51.94444444
56.66666667	56.66666667	56.66666667	56.66666667	54.30555556	51.94444444	51.94444444	51.94444444
66.66666667	66.66666667	66.66666667	66.66666667	63.88888889	61.11111111	61.11111111	61.11111111
483.285	455.51	427.735	405.515	377.74	349.965	327.745	327.745
435	410	385	365	340	315	295	295
410.814	387.204	363.594	344.706	321.096	297.486	278.598	278.598
483.285	455.51	427.735	405.515	377.74	349.965	327.745	327.745
435	410	385	365	340	315	295	295
453.312	429.702	406.092	387.204	363.594	339.984	321.096	321.096
435	410	385	365	340	315	295	295
435	410	385	365	340	315	295	295
652.5	615	577.5	547.5	510	472.5	442.5	442.5
435	410	385	365	340	315	295	295
435	410	385	365	340	315	295	295
315	295	275	265	247.5	230	210	210
349.965	327.745	305.525	294.415	274.9725	255.53	233.31	233.31
297.486	278.598	259.71	250.266	233.739	217.212	198.324	198.324
349.965	327.745	305.525	294.415	274.9725	255.53	233.31	233.31
315	295	275	265		230	210	210
297.486	278.598	259.71	250.266	233.739	217.212	198.324	198.324
315	295	275	265	247.5	230	210	210
297.486	278.598	259.71	250.266	233.739	217.212	198.324	198.324
315	295	275	265	247.5	230	210	210
297.486	278.598	259.71	250.266	233.739	217.212	198.324	198.324
1	1	1	1	1	1	1	1
315	295	275	265	247.5	230	210	210
160	160	160	160	160	160	160	160
35	50	63	75	80	85	95	95
1	1	1	1	1	1	1	1

108
108
119.988
119.988
108
101.9952
123
116.1612
136.653
136.653
123
116.1612
123
75.548
68
64.2192
75.548
68
64.2192
68
136
136
765
760
765
765
765
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233.2668
247
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25
150
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50
61.11111111
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55
51.94444444
51.94444444
61.11111111
327.745
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278.598
327.745
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321.096
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442.5
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233.31
198.324
233.31
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210
198.324
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210
160
95
1

COGNISEURLOAN_MMR	COGNIS	EUR
COLUSDSENIOR	COL	USD
COLCLNUSDSOVEREIGN	COLCLN	USD
COLCLNUSDSOVEREIGN	COLCLN	USD
COLOMUSDSENIOR	COLOM	USD
COLOMEURSENIOR	COLOM	EUR
COLOMUSDBOND	COLOM	USD
COLOMEURBOND	COLOM	EUR
COLOMBIAUSDSENIOR	COLOMBIA	USD
COLOMBIAITLSENIOR	COLOMBIA	ITL
COLOMBIAJPYSENIOR	COLOMBIA	JPY
COLPPNUSDSOVEREIGN	COLPPN	USD
COLPPNUSDSOVEREIGN	COLPPN	USD
COLZRCLNUSDSOVEREIGN	COLZRCLN	USD
COLZRCLNUSDSOVEREIGN	COLZRCLN	USD
COMETUSDSENIOR_MODRE	COMET	USD
COMFINUSDLOAN	COMFIN	USD
COMM_05_C6_HUSDSENIOR	COMM_05_C6_H	USD
COMM_05C6_HUSDSENIOR	COMM_05C6_H	USD
COMM04_LB4A_HUSDSENIOR	COMM04_LB4A_H	USD
COMM05_C6_HUSDSENIOR	COMM05_C6_H	USD
COMM05_LP5_HUSDSENIOR	COMM05_LP5_H	USD
COMM06_C7_AJUSDSENIOR	COMM06_C7_AJ	USD
COMMO_05_3A_BUSDSENIOR	COMMO_05_3A_B	USD
COMMO_06_5A_BUSDSENIOR	COMMO_06_5A_B	USD
COMMO_06_5A_CUSDSENIOR	COMMO_06_5A_C	USD
COMMO_06_5A_D_USDSENIOR	COMMO_06_5A_D_	USD
COMMO_2005_3A_BUSDSENIOR	COMMO_2005_3A_B	USD
COMP_07_1_AEURASSETBACKED	COMP_07_1_A	EUR
CONCONUSDLOAN_NORE	CONCON	USD
CONCONUSDCVA_LOAN	CONCON	USD
CONGRUUSDSENIOR	CONGRU	USD
COOL_05_1A_CUSDSENIOR	COOL_05_1A_C	USD
COOL_05_1A_DUSDSENIOR	COOL_05_1A_D	USD
COOPERUSDSENIOR_MODRE	COOPER	USD
COOPEREURSENIOR_MODRE	COOPER	EUR
COOPERUSDSENIOR_NORE	COOPER	USD
COOPEREURSENIOR_NORE	COOPER	EUR
COOPERUSDSENIOR	COOPER	USD
COOPEREURSENIOR	COOPER	EUR
COOPERUSDLOAN_NORE	COOPER	USD
COOPERUSDLOANNC_NORE	COOPER	USD
COOPERUSDCVA_LOAN	COOPER	USD
COOPERUSDSUBORDINATE_NORE	COOPER	USD
COORSUSDSENIOR_MODRE	COORS	USD
COORSEURSENIOR_MODRE	COORS	EUR
COPUSDSENIOR_MODRE	COP	USD
COPUSDSENIOR	COP	USD
COPUSDSENIOR_NORE	COP	USD
COPEURSENIOR	COP	EUR
COPEURSENIOR_MODRE	COP	EUR
COPEURSENIOR_NORE	COP	EUR
COPAUDSENIOR_MODRE	COP	AUD
COPUSDSENIOR_MODRE	COP	USD
COPHKDSENIOR_MODRE	COP	HKD
COPHKDSENIOR_NORE	COP	HKD
COPJPYSENIOR_NORE	COP	JPY
COPJPYSENIOR_MODRE	COP	JPY
COPSGDSENIOR_MODRE	COP	SGD
COPROUSDSENIOR	COPRO	USD
CORGROGBPLOAN_NORE	CORGRO	GBP
COSTUSDSENIOR_MODRE	COST	USD
COSTUSDSENIOR	COST	USD
COSTEURSENIOR	COST	EUR
COSTEURSENIOR_MODRE	COST	EUR
COSTUSDSENIOR_NORE	COST	USD
COSTEURSENIOR_NORE	COST	EUR
COSTAUDSENIOR	COST	AUD
COSTUSDCVA_SENIOR	COST	USD
COSTHKDSENIOR_MODRE	COST	HKD
COSTAUDSENIOR_MODRE	COST	AUD
COSTSGDSENIOR_MODRE	COST	SGD
COSTJPYSENIOR_MODRE	COST	JPY
COSTARUSDSENIOR	COSTAR	USD

LOAN_MMR	DERIV	7/25/2008 13:30	300	300	300
SENIOR	DERIV	2/8/2001	246.145	276.145	336.145
SOVEREIGN	X_ASK	3/22/2001	0	0	330
SOVEREIGN	X_BID	3/22/2001	0	0	330
SENIOR	DERIV	10/31/2002 18:30	275	400	580
SENIOR	DERIV	7/25/2002 8:30	68	150	275
BOND	DERIV	7/30/2008 18:30	53	58	62.5
BOND	DERIV	7/30/2008 18:30	53	58	62.5
SENIOR	DERIV	2/7/2001	246.145	276.145	336.145
SENIOR	DERIV	12/7/1998	700	700	700
SENIOR	DERIV	12/7/1998	700	700	700
SOVEREIGN	X_ASK	3/22/2001	0	0	0
SOVEREIGN	X_BID	3/22/2001	0	0	0
SOVEREIGN	X_ASK	3/22/2001	0	0	388
SOVEREIGN	X_BID	3/22/2001	0	0	388
SENIOR_MODRE	DERIV	4/23/2004 18:30	75	75	75
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	10/5/2006 8:30	1	1	1
SENIOR	DERIV	10/5/2006 13:30	1	1	1
SENIOR	DERIV	6/29/2006 8:30	1	1	1
SENIOR	DERIV	4/11/2006 13:30	1	1	1
SENIOR	DERIV	3/6/2006 18:30	140	140	140
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2007 18:30	1	1	1
SENIOR	DERIV	11/14/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/22/2008 13:30	97.1	97.1	97
LOAN_NORE	DERIV	7/25/2008 18:30	750	749.9201857	749.9464319
CVA_LOAN	DERIV	7/25/2008 18:30	750	749.9201857	749.9464319
SENIOR	DERIV	8/1/2002 13:30	0	0	0
SENIOR	DERIV	4/13/2007 8:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	990	990	990
SENIOR_MODRE	DERIV	5/24/2002 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 18:30	900	900	900
SENIOR_NORE	DERIV	5/24/2002 13:30	75.55555556	75.55555556	75.55555556
SENIOR	DERIV	5/24/2002 13:30	88.88888889	88.88888889	88.88888889
SENIOR	DERIV	5/24/2002 13:30	88.88888889	88.88888889	88.88888889
LOAN_NORE	DERIV	7/30/2008 18:30	207.5	226.953125	246.40625
LOANNC_NORE	DERIV	7/13/2006 18:30	91	91	91
CVA_LOAN	DERIV	7/30/2008 18:30	228.25	249.6484375	271.046875
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	1849.773031	1698.283922	1729.171334
SENIOR_MODRE	DERIV	7/22/2008 18:30	44	44	55
SENIOR_MODRE	DERIV	7/22/2008 18:30	44	44	55
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR	DERIV	7/29/2008 18:30	24.442	25.553	25.553
SENIOR_NORE	DERIV	7/29/2008 18:30	20.7768	21.7212	21.7212
SENIOR	DERIV	7/29/2008 18:30	24.442	25.553	25.553
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR_NORE	DERIV	7/29/2008 18:30	20.7768	21.7212	21.7212
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR_MODRE	CASH	7/29/2008 18:30	22	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR_NORE	DERIV	7/29/2008 18:30	20.7768	21.7212	21.7212
SENIOR_NORE	DERIV	7/29/2008 18:30	20.7768	21.7212	21.7212
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR	DERIV	5/10/1999	120	120	120
LOAN_NORE	DERIV	11/29/2004 8:30	405	405	405
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR	DERIV	7/24/2008 13:30	14.443	13.332	13.332
SENIOR	DERIV	7/2/2008 18:30	13.332	13.332	13.332
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR_NORE	DERIV	7/24/2008 13:30	12.2772	11.3328	11.3328
SENIOR_NORE	DERIV	7/24/2008 13:30	12.2772	11.3328	11.3328
SENIOR	DERIV	7/24/2008 13:30	14.443	13.332	13.332
CVA_SENIOR	DERIV	7/24/2008 13:30	26	24	24
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR	DERIV	10/31/2002 18:30	172.5	172.5	172.5

300	300	300	300	300	300	300	300
411.145	456.145	496.145	526.145	538.645	551.145	551.145	551.145
430	550	0	635	635	0	0	0
430	550	0	635	635	0	0	0
1010	1020	1055	1090		1120	1150	1175
518	585	615	655	665	675	705	705
86	105.5	124.75	144	152.5	161	180	180
86	105.5	124.75	144	152.5	161	180	180
411.145	456.145	496.145	526.145	538.645	551.145	551.145	551.145
700	700	700	700	700	700	700	700
700	700	700	700	700	700	700	700
0	565	0	645	645	0	0	0
0	565	0	645	645	0	0	0
504	644	0	745	745	0	0	0
504	644	0	745	745	0	0	0
75	75	75	75	75	75	75	75
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
140	140	140	140	140	140	140	140
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
97	97	97	97	97	97	97	97
749.9733622	749.9873953	749.9979379	750	749.9989214	749.9978428	749.9996832	749.9999948
749.9733622	749.9873953	749.9979379	750	749.9989214	749.9978428	749.9996832	749.9999948
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
990	990	990	990	990	990	990	990
80	80	80	80	80	80	80	80
900	900	900	900	900	900	900	900
75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556
88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
311.25	363.125	395.546875	415	424.7265625	434.453125	447.421875	447.421875
115	175	204	235	246	257	273	273
342.375	399.4375	435.1015625	456.5	467.1992188	477.8984375	492.1640625	492.1640625
1896.493309	1794.862612	1646.090258	1557.740525	1496.461526	1435.182527	1343.768931	1213.458926
61	68	73	78	80.5	83	88	93
61	68	73	78	80.5	83	88	93
26	32	37	42	43.5	45	48	74
28.886	35.552	41.107	46.662	48.3285	49.995	53.328	82.214
24.5544	30.2208	34.9428	39.6648	41.0814	42.498	45.3312	69.8856
28.886	35.552	41.107	46.662	48.3285	49.995	53.328	82.214
26	32	37	42	43.5	45	48	74
24.5544	30.2208	34.9428	39.6648	41.0814	42.498	45.3312	69.8856
26	32	37	42	43.5	45	48	74
26	32	37	42	43.5	45	48	74
26	32	37	42	43.5	45	48	74
24.5544	30.2208	34.9428	39.6648	41.0814	42.498	45.3312	69.8856
24.5544	30.2208	34.9428	39.6648	41.0814	42.498	45.3312	69.8856
26	32	37	42	43.5	45	48	74
26	32	37	42	43.5	45	48	74
120	125	130	135	137.5	140	140	140
405	405	405	405	405	405	405	405
17	22	30	35	36.5	38	47	69
18.887	24.442	33.33	38.885	40.5515	42.218	52.217	76.659
18.887	24.442	33.33	37.774	39.996	42.218	52.217	76.659
17	22	30	35	36.5	38	47	69
16.0548	20.7768	28.332	33.054	34.4706	35.8872	44.3868	65.1636
16.0548	20.7768	28.332	33.054	34.4706	35.8872	44.3868	65.1636
18.887	24.442	33.33	38.885	40.5515	42.218	52.217	76.659
34	44	60	70	73	76	94	138
17	22	30	35	36.5	38	47	69
17	22	30	35	36.5	38	47	69
17	22	30	35	36.5	38	47	69
17	22	30	35	36.5	38	47	69
172.5	172.5	172.5	172.5	172.5	172.5	172.5	172.5

300
551.145
0
0
1175
705
180
180
551.145
700
700
0
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75
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1
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140
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0.999999975
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97
749.999999
749.999999
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990
80
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75.55555556
88.88888889
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73.6632
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73.6632
73.6632
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405
69
76.659
76.659
69
65.1636
65.1636
76.659
138
69
69
69
69
172.5

COSTAREURSENIOR	COSTAR	EUR
COSTAREURBOND	COSTAR	EUR
COSTARUSDBOND	COSTAR	USD
COVUSDSENIOR_MODRE	COV	USD
COVJPYSENIOR_MODRE	COV	JPY
COVSGDSENIOR_MODRE	COV	SGD
COVAUDSENIOR_MODRE	COV	AUD
COVEURSENIOR	COV	EUR
COVEURSENIOR_MODRE	COV	EUR
COVEURSENIOR_NORE	COV	EUR
COVUSDLOAN	COV	USD
COVUSDSENIOR	COV	USD
COVUSDSENIOR_MODRE	COV	USD
COVUSDSENIOR_NORE	COV	USD
COVUSDCVA_SENIOR	COV	USD
COVHKDSENIOR_MODRE	COV	HKD
COVUSDCVA_LOAN_MODRE	COV	USD
COVUSDCVA_LOAN	COV	USD
COVALUSDLOAN_NORE	COVAL	USD
COXUSDSUBORDINATE	COX	USD
COXUSDSENIOR	COX	USD
COXEURSENIOR	COX	EUR
COXUSDLOAN	COX	USD
COXEURSENIOR_MODRE	COX	EUR
COXUSDSENIOR_MODRE	COX	USD
COXEURSUBORDINATE_MODRE	COX	EUR
COXEURSENIOR_NORE	COX	EUR
COXEURSUBORDINATE_NORE	COX	EUR
COXEURSUBORDINATE	COX	EUR
COXUSDSUBORDINATE_MODRE	COX	USD
COXUSDSENIOR_NORE	COX	USD
COXUSDSUBORDINATE_NORE	COX	USD
COXAUDSENIOR_MODRE	COX	AUD
COXHKDSENIOR_MODRE	COX	HKD
COXUSDCVA_SENIOR	COX	USD
COXHKDSENIOR_NORE	COX	HKD
COXJPYSENIOR_MODRE	COX	JPY
COXJPYSENIOR_NORE	COX	JPY
COX_EUSDSENIOR_MODRE	COX_E	USD
COX_LOANUSDSENIOR	COX_LOAN	USD
COXENTUSDSENIOR_MODRE	COXENT	USD
CPUSDSENIOR	CP	USD
CPUSDSENIOR_MODRE	CP	USD
CPUSDSENIOR_NORE	CP	USD
CPEURSENIOR	CP	EUR
CPEURSENIOR_MODRE	CP	EUR
CPEURSENIOR_NORE	CP	EUR
CPBUSDSENIOR	CPB	USD
CPBEURSENIOR_MODRE	CPB	EUR
CPBEURSENIOR	CPB	EUR
CPBUSDSENIOR_MODRE	CPB	USD
CPBUSDSENIOR_NORE	CPB	USD
CPBEURSENIOR_NORE	CPB	EUR
CPBAUDSENIOR_MODRE	CPB	AUD
CPBHKDSENIOR_MODRE	CPB	HKD
CPBHKDSENIOR_NORE	CPB	HKD
CPBJPYSENIOR_MODRE	CPB	JPY
CPBJPYSENIOR_NORE	CPB	JPY
CPNUSDSENIOR	CPN	USD
CPNEURSENIOR_MODRE	CPN	EUR
CPNEURSENIOR_NORE	CPN	EUR
CPNEURSENIOR	CPN	EUR
CPNUSDSENIOR_MODRE	CPN	USD
CPNUSDSENIOR_NORE	CPN	USD
CPNUSDDIGITAL	CPN	USD
CPNUSDDIGITAL_NORE	CPN	USD
CPNUSDSECURED_NORE	CPN	USD
CPNHKDSENIOR_NORE	CPN	HKD
CPNILSSENIOR_NORE	CPN	ILS
CPNUSDDIGITAL_SECURED_NORE	CPN	USD
CPNUSDLOAN_NORE	CPN	USD
CPNCDOEURSENIOR	CPNCDO	EUR
CPNCDOEURSENIOR_NORE	CPNCDO	EUR
CPNCDOEURSENIOR_MODRE	CPNCDO	EUR

SENIOR	DERIV	10/31/2002 18:30	172.5	172.5	172.5
BOND	DERIV	7/30/2008 18:30	40	45	70
BOND	DERIV	7/30/2008 18:30	40	45	70
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
SENIOR	DERIV	7/25/2008 13:30	25.553	29.997	33.33
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
SENIOR_NORE	DERIV	7/25/2008 13:30	21.72212	25.49988	28.3332
LOAN	DERIV	7/25/2008 13:30	23	27	30
SENIOR	DERIV	7/25/2008 13:30	25.553	29.997	33.33
SENIOR_MODRE	CASH	7/25/2008 13:30	23	27	30
SENIOR_NORE	DERIV	7/25/2008 13:30	21.72212	25.49988	28.3332
CVA_SENIOR	DERIV	7/10/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
CVA_LOAN_MODRE	DERIV	9/27/2007 13:30	0.999999975	0.999999975	0.999999975
CVA_LOAN	DERIV	7/25/2008 13:30	23	27	30
LOAN_NORE	DERIV	7/25/2008 18:30	200	200	260
SUBORDINATE	DERIV	7/30/2008 13:30	27.6	27.6	55.2
SENIOR	DERIV	7/30/2008 13:30	25.553	25.553	25.553
SENIOR	DERIV	7/30/2008 13:30	25.553	25.553	25.553
LOAN	DERIV	7/30/2008 13:30	20.7	20.7	20.7
SENIOR_MODRE	DERIV	7/30/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/30/2008 13:30	23	23	23
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	27.6	27.6	55.2
SENIOR_NORE	DERIV	7/30/2008 13:30	21.7212	21.7212	21.7212
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	27.6	27.6	55.2
SUBORDINATE	DERIV	7/30/2008 13:30	27.6	27.6	55.2
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	27.6	27.6	27.6
SENIOR_NORE	DERIV	7/30/2008 13:30	23	23	23
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	27.6	27.6	55.2
SENIOR_MODRE	DERIV	7/30/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/30/2008 13:30	23	23	23
CVA_SENIOR	DERIV	7/30/2008 13:30	46	46	46
SENIOR_NORE	DERIV	7/30/2008 13:30	46	46	46
SENIOR_MODRE	DERIV	7/30/2008 13:30	23	23	23
SENIOR_NORE	DERIV	7/30/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/28/2008 13:30	29	29	41
SENIOR	DERIV	5/23/2007 18:30	24	24	32
SENIOR_MODRE	DERIV	4/8/2005 13:30	82	82	82
SENIOR	DERIV	7/22/2008 18:30	25.553	25.553	51.106
SENIOR_MODRE	DERIV	7/22/2008 18:30	23	23	46
SENIOR_NORE	DERIV	7/22/2008 18:30	21.7212	21.7212	43.4424
SENIOR	DERIV	7/2/2008 18:30	27.775	27.775	53.328
SENIOR_MODRE	DERIV	7/22/2008 18:30	23	23	46
SENIOR_NORE	DERIV	7/22/2008 18:30	21.7212	21.7212	43.4424
SENIOR	DERIV	7/17/2008 18:30	11.11	11.11	11.11
SENIOR_MODRE	DERIV	7/17/2008 18:30	10	10	10
SENIOR	DERIV	7/17/2008 18:30	11.11	11.11	11.11
SENIOR_MODRE	DERIV	7/17/2008 18:30	10	10	10
SENIOR_NORE	DERIV	7/17/2008 18:30	9.444	9.444	9.444
SENIOR_NORE	DERIV	7/17/2008 18:30	9.444	9.444	9.444
SENIOR_MODRE	DERIV	7/17/2008 18:30	10	10	10
SENIOR_MODRE	DERIV	7/17/2008 18:30	10	10	10
SENIOR_NORE	DERIV	7/17/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/17/2008 18:30	10	10	10
SENIOR_NORE	DERIV	7/17/2008 18:30	9.444	9.444	9.444
SENIOR	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SENIOR_MODRE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SENIOR_NORE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SENIOR	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SENIOR_MODRE	DERIV	3/20/2006 18:30	1883.69336	1355.796315	988.373139
SENIOR_NORE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
DIGITAL	DERIV	5/3/2005 13:30	8137	6631	5794
DIGITAL_NORE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SECURED_NORE	DERIV	3/20/2006 18:30	12730.9	11809.47	10457.48
SENIOR_NORE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SENIOR_NORE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
DIGITAL_SECURED_NORE	DERIV	3/20/2006 18:30	12730.9	11809.47	10457.48
LOAN_NORE	DERIV	7/24/2008 13:30	160	160	210
SENIOR	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR_MODRE	DERIV	12/20/2005 13:30	100000	100000	98564

172.5	172.5	172.5	172.5	172.5	172.5	172.5	172.5
80	105	120	135	147.5	160	185	185
80	105	120	135	147.5	160	185	185
35	40	45	49	51.5	54	58	58
35	40	45	49	51.5	54	58	58
35	40	45	49	51.5	54	58	58
35	40	45	49	51.5	54	58	58
38.885	44.44	49.995	54.439	57.2165	59.994	64.438	64.438
35	40	45	49	51.5	54	58	58
33.0554	37.7776	42.4998	46.27756	48.63866	50.99976	54.77752	54.77752
35	40	45	49	51.5	54	58	58
38.885	44.44	49.995	54.439	57.2165	59.994	64.438	64.438
35	40	45	49	51.5	54	58	58
33.0554	37.7776	42.4998	46.27756	48.63866	50.99976	54.77752	54.77752
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
35	40	45	49	51.5	54	58	58
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
35	40	45	49	51.5	54	58	58
310	365	425	445	455	465	485	485
47.12727273	78.68571429	70.8	88.71724138	90.8267058	92.93617021	97.18125	97.01157025
39.996	56.661	65.549	74.437	76.1035	77.77	81.103	81.103
39.996	56.661	65.549	74.437	76.1035	77.77	81.103	81.103
32.4	45.9	53.1	60.3	61.65	63	65.7	65.7
36	51	59	67	68.5	70	73	73
36	51	59	67	68.5	70	73	73
43.2	61.2	70.34615385	80.4	82.2	84	87.6	87.6
33.9984	48.1644	55.7196	63.2748	64.6914	66.108	68.9412	68.9412
39.27272727	52.45714286	70.8	72.08275862	74.46691123	76.85106383	82.125	83.25619835
47.12727273	78.2	70.34615385	88.71724138	90.8267058	92.93617021	97.18125	97.01157025
43.2	61.2	70.8	80.4	82.2	84	87.6	87.6
28	41.93333333	59	61.41666667	62.11858975	62.82051282	67.49056604	69.38613861
39.27272727	52.45714286	70.8	72.08275862	74.46691123	76.85106383	82.125	83.25619835
36	51	59	67	68.5	70	73	73
36	51	59	67	68.5	70	73	73
72	102	118	134	137	140	146	146
44	51	59	75.375	75.37980769	75.38461538	75.75471698	70.83168317
36	51	59	67	68.5	70	73	73
28	41.93333333	59	61.41666667	62.11858975	62.82051282	67.49056604	69.38613861
69	89	99	109	109	109	109	109
32	35	38	38	44	50	65	124
82	82	82	82	82	82	82	82
67.771	84.436	95.546	106.656	109.989	113.322	119.988	125.543
61	76	86	96	99	102	108	113
57.6084	71.7744	81.2184	90.6624	93.4956	96.3288	101.9952	106.7172
69.993	86.658	97.768	108.878	112.211	115.544	122.21	127.765
61	76	86	96	99	102	108	113
57.6084	71.7744	81.2184	90.6624	93.4956	96.3288	101.9952	106.7172
15.554	24.442	28.886	33.33	35.552	37.774	44.44	51.106
14	22	26	30	32	34	40	46
15.554	24.442	28.886	33.33	35.552	37.774	44.44	51.106
14	22	26	30	32	34	40	46
13.2216	20.7768	24.5544	28.332	30.2208	32.1096	37.776	43.4424
13.2216	20.7768	24.5544	28.332	30.2208	32.1096	37.776	43.4424
14	22	26	30	32	34	40	46
14	22	26	30	32	34	40	46
9.333333333	9.777777778	10	14.11764706	19.1004902	24.08333333	30.96774194	38.11428571
14	22	26	30	32	34	40	46
13.2216	20.7768	24.5544	28.332	30.2208	32.1096	37.776	43.4424
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
772.871706	695.393916	655.698901	631.822416	618.2675565	604.712697	585.021882	565.045651
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
5496	4889	4606	4584	4575	4566	4559	4559
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
8830.035	7912.43	7347.467	6974.204	6754.9375	6535.671	6241.718	6050.343
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
8830.035	7912.43	7347.467	6974.204	6754.9375	6535.671	6241.718	6050.343
260	280	330	350	365	380	390	390
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388		44875	38581	31227

172.5
185
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64.438
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54.77752
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64.438
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54.77752
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97.01157025
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83.25619835
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73
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69.38613861
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46
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6039.347
561.8682
561.8682
6039.347
390
29410
29410
29410

CPNCDOHKDSENIOR_NORE	CPNCDO	HKD
CPNCDOILSSENIOR_NORE	CPNCDO	ILS
CPNCDOUSDSENIOR	CPNCDO	USD
CPNCDOUSDSENIOR_NORE	CPNCDO	USD
CPNCDOUSDDIGITAL_NORE	CPNCDO	USD
CPNCDOUSDSECURED_NORE	CPNCDO	USD
CPNCDOUSDSENIOR_MODRE	CPNCDO	USD
CPNCDOUSDDIGITAL_SECURED_NORE	CPNCDO	USD
CPQUSDSENIOR	CPQ	USD
CPQUSDSENIOR	CPQ	USD
CPQUSDSENIOR	CPQ	USD
CPQEURSENIOR	CPQ	EUR
CPQEURSENIOR_MODRE	CPQ	EUR
CPQUSDSENIOR_MODRE	CPQ	USD
CPQUSDSENIOR_NORE	CPQ	USD
CPQEURSENIOR_NORE	CPQ	EUR
CPROUSDCVA_LOAN	CPRO	USD
CPTUSDSENIOR_MODRE	CPT	USD
CPTAUDSENIOR_MODRE	CPT	AUD
CQBUSDLOAN_NORE	CQB	USD
CQBUSDSENIOR_NORE	CQB	USD
CQB_LLCUSDLOAN_NORE	CQB_LLC	USD
CRANSTONUSDSENIOR_MODRE	CRANSTON	USD
CRDITHKDSENIOR_MMR_L	CRDIT	HKD
CRDSUIUSDSENIOR_MODRE	CRDSUI	USD
CRDSUIUSDSENIOR_MODRE	CRDSUI	USD
CRDSUIEURSENIOR_MODRE	CRDSUI	EUR
CRDSUIEURSUBORDINATE_MMR_L	CRDSUI	EUR
CRDSUIJPYSENIOR_MMR_L	CRDSUI	JPY
CREUSDSENIOR_MODRE	CRE	USD
CREAGRUSDLT2	CREAGR	USD
CREAGRUSDLT2_MMR_L	CREAGR	USD
CRHIDEURSENIOR_MODRE	CRHID	EUR
CRHIDEURSENIOR_MMR_L	CRHID	EUR
CRHIDUSDSENIOR_MODRE	CRHID	USD
CRHLNUSDSENIOR_MODRE	CRHLN	USD
CRHLNUSDSENIOR_MMR_L	CRHLN	USD
CRHLNEURSENIOR_MODRE	CRHLN	EUR
CRHLN_PLCUSDSENIOR_MODRE	CRHLN_PLC	USD
CRNMZ_06_1A_3USDSENIOR	CRNMZ_06_1A_3	USD
CRNMZ_06_1A_5USDSENIOR	CRNMZ_06_1A_5	USD
CRNMZ_06_2A_B1USDSENIOR	CRNMZ_06_2A_B1	USD
CRNMZ_06_2A_B2USDSENIOR	CRNMZ_06_2A_B2	USD
CRNMZ_06_2A_CUSDSENIOR	CRNMZ_06_2A_C	USD
CRNMZ_07_4A_A2USDSENIOR	CRNMZ_07_4A_A2	USD
CRNMZ_2006_1A_3USDSENIOR	CRNMZ_2006_1A_3	USD
CRNMZ_2006_2A_CUSDSENIOR	CRNMZ_2006_2A_C	USD
CRNMZ_2007_3A_B1USDSENIOR	CRNMZ_2007_3A_B1	USD
CRNMZ_2007_4A_A2USDSENIOR	CRNMZ_2007_4A_A2	USD
CRNMZ_2007_4A_A2USDSENIOR	CRNMZ_2007_4A_A2	USD
CRONA_07_1A_A1AUSDSENIOR	CRONA_07_1A_A1A	USD
CRONA_07_1A_CUSDSENIOR	CRONA_07_1A_C	USD
CRONA_2007_1A_A2USDSENIOR	CRONA_2007_1A_A2	USD
CRTOUSDLOAN_NORE	CRTO	USD
CRWCNUSDLOAN_NORE	CRWCN	USD
CRYSLRUSDLOAN_NORE	CRYSLR	USD
CSEURSENIOR_MMR_L	CS	EUR
CSEURLT2_MMR_L	CS	EUR
CSAMFUSDSENIOR	CSAMF	USD
CSAMF_3_A1USDSENIOR	CSAMF_3_A1	USD
CSARUSDSUBORDINATE_NORE	CSAR	USD
CSCEURSENIOR_MODRE	CSC	EUR
CSCUSDSENIOR_MODRE	CSC	USD
CSCUSDSENIOR_NORE	CSC	USD
CSCEURSENIOR_NORE	CSC	EUR
CSCUSDSENIOR	CSC	USD
CSCEURSENIOR	CSC	EUR
CSCHKDSENIOR_MODRE	CSC	HKD
CSCTWDSENIOR	CSC	TWD
CSCAUDSENIOR	CSC	AUD
CSCAUDSENIOR_MODRE	CSC	AUD
CSCHKDSENIOR_NORE	CSC	HKD
CSCJPYSENIOR_MODRE	CSC	JPY
CSCSGDSENIOR_MODRE	CSC	SGD

SENIOR_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
DIGITAL_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SECURED_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR_MODRE	DERIV	12/20/2005 13:30	100000	100000	98564
DIGITAL_SECURED_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR	DERIV	5/14/2002 18:30	105.5555556	105.5555556	105.5555556
SENIOR	X_BID	3/20/2002 18:30	115	115	115
SENIOR	X_ASK	3/20/2002 18:30	115	115	115
SENIOR	DERIV	5/14/2002 18:30	105.5555556	105.5555556	105.5555556
SENIOR_MODRE	DERIV	5/14/2002 18:30	95	95	95
SENIOR_MODRE	DERIV	7/27/2007 13:30	10	10	10
SENIOR_NORE	DERIV	5/14/2002 18:30	89.72222222	89.72222222	89.72222222
SENIOR_NORE	DERIV	5/14/2002 18:30	89.72222222	89.72222222	89.72222222
CVA_LOAN	DERIV	7/25/2008 18:30	50	85	115
SENIOR_MODRE	DERIV	7/21/2008 13:30	250	250	250
SENIOR_MODRE	DERIV	7/21/2008 13:30	250	250	250
LOAN_NORE	DERIV	6/11/2007 13:30	22.62857143	22.62857143	27.77142857
SENIOR_NORE	DERIV	7/29/2008 18:30	226.35	242.85	300
LOAN_NORE	DERIV	7/10/2008 18:30	350	360	375
SENIOR_MODRE	DERIV	4/29/2002 18:30	300	300	300
SENIOR_MMR_L	DERIV	11/15/2007 8:30	28	30	34
SENIOR_MODRE	DERIV	6/4/2008 13:30	110	110	110
SENIOR_MODRE	CASH	6/4/2003 13:30	110	110	110
SENIOR_MODRE	DERIV	8/11/2003 13:30	0	0	0
SUBORDINATE_MMR_L	DERIV	6/4/2008 13:30	325	325	325
SENIOR_MMR_L	DERIV	7/30/2008 13:30	19	19	29
SENIOR_MODRE	DERIV	7/30/2008 18:30	50	50	50
LT2	DERIV	6/1/2007 13:30	1	1	1
LT2_MMR_L	DERIV	6/1/2007 13:30	1	2	4
SENIOR_MODRE	DERIV	7/22/2008 18:30	135	135	145
SENIOR_MMR_L	DERIV	7/22/2008 18:30	135	135	145
SENIOR_MODRE	DERIV	7/22/2008 18:30	135	135	145
SENIOR_MODRE	DERIV	5/12/2008 18:30	70	70	80
SENIOR_MMR_L	DERIV	5/12/2008 18:30	70	70	80
SENIOR_MODRE	DERIV	5/12/2008 18:30	70	70	80
SENIOR_MODRE	DERIV	7/22/2008 18:30	135	135	145
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	11/30/2006 18:30	1	1	1
SENIOR	DERIV	12/8/2006 8:30	1	1	1
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR	DERIV	7/3/2007 8:30	1	1	1
SENIOR	DERIV	11/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/3/2007 8:30	1	1	1
SENIOR	CONVERTIBILITY	7/3/2007 8:30	1	1	1
SENIOR	DERIV	7/3/2007 8:30	1	1	1
SENIOR	DERIV	6/11/2007 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	4/4/2007 8:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	340	340	340
LOAN_NORE	DERIV	6/5/2008 18:30	1	1	1
LOAN_NORE	DERIV	7/15/2008 18:30	1467	1261.477423	1135.770834
SENIOR_MMR_L	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
LT2_MMR_L	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/2/2007 13:30	15	15	15
SENIOR	DERIV	7/28/2008 13:30	80	80	80
SUBORDINATE_NORE	DERIV	6/11/2008 13:30	325	325	325
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19
SENIOR_NORE	DERIV	7/30/2008 13:30	17.9436	17.9436	17.9436
SENIOR_NORE	DERIV	7/30/2008 13:30	17.9436	17.9436	17.9436
SENIOR	DERIV	7/30/2008 13:30	21.109	21.109	21.109
SENIOR	DERIV	7/2/2008 18:30	33.33	33.33	33.33
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19
SENIOR	DERIV	7/30/2008 13:30	21.109	21.109	21.109
SENIOR	DERIV	7/30/2008 13:30	21.109	21.109	21.109
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19
SENIOR_NORE	DERIV	7/30/2008 13:30	17.9436	17.9436	17.9436
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19

78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556
115	115	115	115	115	115	115	115
115	115	115	115	115	115	115	115
105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556
95	95	95	95	95	95	95	95
20	30	40	50	55	60	70	95
89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222
89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222
140	155	175	190	202.5	215	229.9996597	229.999957
250	250	250	250	250	250	250	250
250	250	250	250	250	250	250	250
73.02857143	109.0285714	145.0285714	180	190.8	201.6	222.1714286	222.1714286
375	575	622.5	662.5	668.75	675	675	675
395	405	430	450	455	460	470	470
300	300	300	300	300	300	300	300
39	44	49	55	58	61	68.5	80
110	110	110	110	110	110	110	110
110	110	110	110	110	110	110	110
0	0	0	0	0	0	0	0
325	325	325	325	325	325	325	325
49	59	69	79	79.5	80	82	88.4
50	50	60	70	75	80	100	100
1	1	1	1	1	1	1	1
8	12	16	21	23.5	26	31	31
165	180	195	220	222.5	225	235	240
165	180	195	220	222.5	225	235	240
165	180	195	220	222.5	225	235	240
100	115	130	150	155	160	170	175
100	115	130	150	155	160	170	175
100	115	130	150	155	160	170	175
165	180	195	220	222.5	225	235	240
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
360	380	400	410	420	430	440	440
1	1	1	1	1	1	1	1
1217.047657	1391.432395	1475.948715	1528.518516	1522.001911	1515.485306	1503.934736	1503.934736
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
15	15	15	15	15	15	15	15
80	80	80	80	80	80	80	80
325	325	325	325	325	325	325	325
34	47	56	64	66	68	72	72
34	47	56	64	66	68	72	72
32.1096	44.3868	52.8864	60.4416	62.3304	64.2192	67.9968	67.9968
32.1096	44.3868	52.8864	60.4416	62.3304	64.2192	67.9968	67.9968
37.774	52.217	62.216	71.104	73.326	75.548	79.992	79.992
49.995	64.438	74.437	83.325	85.547	87.769	92.213	92.213
34	47	56	64	66	68	72	72
37.774	52.217	62.216	71.104	73.326	75.548	79.992	79.992
37.774	52.217	62.216	71.104	73.326	75.548	79.992	79.992
34	47	56	64	66	68	72	72
32.1096	44.3868	52.8864	60.4416	62.3304	64.2192	67.9968	67.9968
34	47	56	64	66	68	72	72
34	47	56	64	66	68	72	72

29410
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105.5555556
115
115
105.5555556
95
95
89.72222222
89.72222222
229.9999711
250
250
222.1714286
675
470
300
90
110
110
0
325
94.1
100
1
31
245
245
245
180
180
180
245
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
440
1
1503.934736
0.999999975
0.999999975
15
80
325
72
72
67.9968
67.9968
79.992
92.213
72
79.992
79.992
72
67.9968
72
72

CSCJPYSENIOR_NORE	CSC	JPY
CSC_HUSDSENIOR_NORE	CSC_H	USD
CSC_HAUDSENIOR_NORE	CSC_H	AUD
CSC_HUSDLOAN_NORE	CSC_H	USD
CSCOUSDSENIOR_MODRE	CSCO	USD
CSCOEURSENIOR_MODRE	CSCO	EUR
CSCOHKDSENIOR_MODRE	CSCO	HKD
CSCOSGDSENIOR_MODRE	CSCO	SGD
CSCOAUDSENIOR_MODRE	CSCO	AUD
CSFB_05_C5_AJUSDSENIOR	CSFB_05_C5_AJ	USD
CSFB_USAUSDSENIOR_MODRE	CSFB_USA	USD
CSFB_USAUSDSENIOR_MODRE	CSFB_USA	USD
CSFB_USAUSDSENIOR	CSFB_USA	USD
CSFB_USAEURSENIOR_MODRE	CSFB_USA	EUR
CSFB04_C1_HUSDSENIOR	CSFB04_C1_H	USD
CSFB05_C2_DUSDSENIOR	CSFB05_C2_D	USD
CSFB05_C5_AJUSDSENIOR	CSFB05_C5_AJ	USD
CSFB05_C5_KUSDSENIOR	CSFB05_C5_K	USD
CSFB05_C6_HUSDSENIOR	CSFB05_C6_H	USD
CSFB05_C6_JUSDSENIOR	CSFB05_C6_J	USD
CSFB05_CS_JUSDSENIOR	CSFB05_CS_J	USD
CSGSUSDLOAN_NORE	CSGS	USD
CSGSUSDLOANCALL	CSGS	USD
CSGSUSDLOANCALL_NORE	CSGS	USD
CSLUSDSENIOR_MODRE	CSL	USD
CSMC06_C1_KUSDSENIOR	CSMC06_C1_K	USD
CSMC06_C2_AJUSDSENIOR	CSMC06_C2_AJ	USD
CSMC06_C3_AJUSDSENIOR	CSMC06_C3_AJ	USD
CSMC06_C4_AJUSDSENIOR	CSMC06_C4_AJ	USD
CSMC06_C5_AJUSDSENIOR	CSMC06_C5_AJ	USD
CSMC06_C5_JUSDSENIOR	CSMC06_C5_J	USD
CSNABZUSDSENIOR	CSNABZ	USD
CSTLE2USDSENIOR	CSTLE2	USD
CSTLE22USDSENIOR	CSTLE22	USD
CSXUSDSENIOR	CSX	USD
CSXEURSENIOR_MODRE	CSX	EUR
CSXUSDSENIOR_MODRE	CSX	USD
CSXUSDSENIOR_NORE	CSX	USD
CSXEURSENIOR_NORE	CSX	EUR
CSXEURSENIOR	CSX	EUR
CSXHKDSENIOR_MODRE	CSX	HKD
CSXAUDSENIOR_MODRE	CSX	AUD
CSXHKDSENIOR_NORE	CSX	HKD
CSXJPYSENIOR_NORE	CSX	JPY
CSXJPYSENIOR_MODRE	CSX	JPY
CT_MUNIUSDSENIOR_MODRE	CT_MUNI	USD
CTBUSDSENIOR_MODRE	CTB	USD
CTBUSDSENIOR	CTB	USD
CTBEURSENIOR	CTB	EUR
CTBEURSENIOR_MODRE	CTB	EUR
CTBUSDSENIOR_NORE	CTB	USD
CTBAUDSENIOR	CTB	AUD
CTBAUDSENIOR_MODRE	CTB	AUD
CTBJPYSENIOR_MODRE	CTB	JPY
CTBHKDSENIOR_MODRE	CTB	HKD
CTBUSDLOAN_NORE	CTB	USD
CTIUS_06_1A_CUSDSENIOR	CTIUS_06_1A_C	USD
CTLUSDSENIOR_MODRE	CTL	USD
CTLUSDSENIOR	CTL	USD
CTLEURSENIOR	CTL	EUR
CTLEURSENIOR_MODRE	CTL	EUR
CTLEURSENIOR_NORE	CTL	EUR
CTLUSDSENIOR_NORE	CTL	USD
CTLJPYSENIOR_MODRE	CTL	JPY
CTLHKDSENIOR_MODRE	CTL	HKD
CTLAUDSENIOR_MODRE	CTL	AUD
CTLTWDSENIOR	CTL	TWD
CTLAUDSENIOR	CTL	AUD
CTLUSDCVA_SENIOR	CTL	USD
CTLHKDSENIOR_NORE	CTL	HKD
CTLJPYSENIOR_NORE	CTL	JPY
CTLSGDSENIOR_MODRE	CTL	SGD
CTPUSDPREFERRED	CTP	USD
CTXUSDSENIOR	CTX	USD

SENIOR_NORE	DERIV	7/30/2008 13:30	17.9436	17.9436	17.9436
SENIOR_NORE	DERIV	7/30/2008 13:30	255	268	313
SENIOR_NORE	DERIV	7/30/2008 13:30	255	268	313
LOAN_NORE	DERIV	7/23/2008 18:30	45	75	100
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR_MODRE	CASH	7/23/2008 13:30	57	62	67
SENIOR_MODRE	DERIV	7/23/2008 13:30	57	62	67
SENIOR	CASH	7/23/2008 13:30	63.327	68.882	74.437
SENIOR_MODRE	DERIV	7/23/2008 13:30	57	62	67
SENIOR	DERIV	3/6/2006 18:30	160	160	160
SENIOR	DERIV	4/4/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/1/2007 18:30	1	1	1
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	6/21/2007 18:30	1	1	1
SENIOR	DERIV	6/21/2007 18:30	1	1	1
LOAN_NORE	DERIV	2/19/2008 18:30	65	65	69
LOANCALL	DERIV	11/9/2006 13:30	91	91	95
LOANCALL_NORE	DERIV	7/25/2008 13:30	90	90	94
SENIOR_MODRE	DERIV	3/21/2007 8:30	60	60	60
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 18:30	1	1	1
SENIOR	DERIV	6/29/2007 18:30	1	1	1
SENIOR	DERIV	5/28/2008 13:30	50	65	80
SENIOR	DERIV	7/12/2005 18:30	26.5	26.5	26.5
SENIOR	DERIV	7/12/2005 18:30	45	45	45
SENIOR	DERIV	7/30/2008 13:30	88.88	88.88	88.88
SENIOR_MODRE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_MODRE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 13:30	75.552	75.552	75.552
SENIOR_NORE	DERIV	7/30/2008 13:30	75.552	75.552	75.552
SENIOR	DERIV	7/30/2008 13:30	88.88	88.88	88.88
SENIOR_MODRE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_MODRE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 13:30	75.552	75.552	75.552
SENIOR_MODRE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_MODRE	DERIV	7/22/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/30/2008 18:30	367.5	417.5	467.5
SENIOR	DERIV	7/30/2008 18:30	408.2925	463.8425	519.3925
SENIOR	DERIV	7/30/2008 18:30	408.2925	463.8425	519.3925
SENIOR_MODRE	DERIV	7/30/2008 18:30	367.5	417.5	467.5
SENIOR_NORE	DERIV	7/30/2008 18:30	347.067	394.287	441.507
SENIOR	DERIV	7/30/2008 18:30	408.2925	463.8425	519.3925
SENIOR_MODRE	DERIV	7/30/2008 18:30	367.5	417.5	467.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	367.5	417.5	467.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	367.5	417.5	467.5
LOAN_NORE	DERIV	10/26/2007 18:30	95	95	95
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
SENIOR	DERIV	7/30/2008 18:30	77.77	77.77	77.77
SENIOR	DERIV	7/30/2008 18:30	77.77	77.77	77.77
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	66.108	66.108
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	66.108	66.108
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
SENIOR	DERIV	7/30/2008 18:30	77.77	77.77	77.77
SENIOR	DERIV	7/30/2008 18:30	77.77	77.77	77.77
CVA_SENIOR	DERIV	7/30/2008 18:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	66.108	66.108
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	66.108	66.108
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
PREFERRED	DERIV	5/21/1999	225	225	225
SENIOR	DERIV	7/30/2008 18:30	565.499	565.499	561.055

32.1096	44.3868	52.8864	60.4416	62.3304	64.2192	67.9968	67.9968
390	439	475	497	502	507	515	515
390	439	475	497	502	507	515	515
190	235	265	290	295	300	310	310
35	43	48	53	54.5	56	59	59
35	43	48	53	54.5	56	59	59
35	43	48	53	54.5	56	59	59
35	43	48	53	54.5	56	59	59
35	43	48	53	54.5	56	59	59
1	1	1	1	1	1	1	1
72	77	82	85	85	85	85	85
72	77	82	85	85	85	85	85
79.992	85.547	91.102	94.435	94.435	94.435	94.435	94.435
72	77	82	85	85	85	85	85
160	160	160	160	160	160	160	160
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
97	122	144	165	172.5	180	189	189
126	153	177	200	208	216	227	227
122	147	169	190	197.5	205	214	214
60	60	80	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
120	150	175	200	212.5	225	250	250
26.5	26.5	26.5	26.5	26.5	26.5	26.5	26.5
45	45	45	45	45	45	45	45
99.99	111.1	127.765	144.43	149.985	155.54	161.095	161.095
90	100	115	130	135	140	145	145
90	100	115	130	135	140	145	145
84.996	94.44	108.606	122.772	127.494	132.216	136.938	136.938
84.996	94.44	108.606	122.772	127.494	132.216	136.938	136.938
99.99	111.1	127.765	144.43	149.985	155.54	161.095	161.095
90	100	115	130	135	140	145	145
90	100	115	130	135	140	145	145
90	100	115	130	135	140	145	118.1179775
84.996	94.44	108.606	122.772	127.494	132.216	136.938	136.938
90	100	115	130	135	140	145	145
28	30	30	30	31	32	35	35
575	650	692.5	720	718.75	717.5	717.5	717.5
638.825	722.15	769.3675	799.92	798.53125	797.1425	797.1425	797.1425
638.825	722.15	769.3675	799.92	798.53125	797.1425	797.1425	797.1425
575	650	692.5	720	718.75	717.5	717.5	717.5
543.03	613.86	653.997	679.968	678.7875	677.607	677.607	677.607
638.825	722.15	769.3675	799.92	798.53125	797.1425	797.1425	797.1425
575	650	692.5	720	718.75	717.5	717.5	717.5
575	650	692.5	720	718.75	717.5	717.5	717.5
575	650	692.5	720	718.75	717.5	717.5	717.5
95	95	95	95	95	95	95	95
1	1	1	1	1	1	1	1
105	140	150	170	171.5	173	176	176
116.655	155.54	166.65	188.87	190.5365	192.203	195.536	195.536
116.655	155.54	166.65	188.87	190.5365	192.203	195.536	195.536
105	140	150	170	171.5	173	176	176
99.162	132.216	141.66	160.548	161.9646	163.3812	166.2144	166.2144
99.162	132.216	141.66	160.548	161.9646	163.3812	166.2144	166.2144
105	140	150	170	171.5	173	176	176
105	140	150	170	171.5	173	176	176
105	140	150	170	171.5	173	176	176
116.655	155.54	166.65	188.87	190.5365	192.203	195.536	195.536
116.655	155.54	166.65	188.87	190.5365	192.203	195.536	195.536
105	140	150	170	171.5	173	176	176
99.162	132.216	141.66	160.548	161.9646	163.3812	166.2144	166.2144
99.162	132.216	141.66	160.548	161.9646	163.3812	166.2144	166.2144
105	140	150	170	171.5	173	176	176
225	225	225	225	225	225	225	225
566.61	555.5	533.28	511.06	491.6175	472.175	438.845	438.845

67.9968
515
515
310
59
59
59
59
59
1
85
85
94.435
85
160
0.999999975
1
1
1
1
1
189
227
214
100
1
1
1
1
1
1
250
26.5
45
161.095
145
145
136.938
136.938
161.095
145
145
128.7078652
136.938
145
35
717.5
797.1425
797.1425
717.5
677.607
797.1425
717.5
717.5
717.5
95
1
176
195.536
195.536
176
166.2144
166.2144
176
176
176
195.536
195.536
176
166.2144
166.2144
176
225
438.845

CTXUSDSENIOR_MODRE	CTX	USD
CTXUSDSENIOR_NORE	CTX	USD
CTXEURSENIOR	CTX	EUR
CTXEURSENIOR_MODRE	CTX	EUR
CTXEURSENIOR_NORE	CTX	EUR
CTXJPYSENIOR_MODRE	CTX	JPY
CTXHKDSENIOR_MODRE	CTX	HKD
CTXTWDSENIOR	CTX	TWD
CTXAUDSENIOR	CTX	AUD
CTXAUDSENIOR_MODRE	CTX	AUD
CTXHKDSENIOR_NORE	CTX	HKD
CTXJPYSENIOR_NORE	CTX	JPY
CTXSGDSENIOR_MODRE	CTX	SGD
CTXUSDDIGITAL_NORE	CTX	USD
CUMUSDSENIOR	CUM	USD
CUMEURSENIOR_MODRE	CUM	EUR
CUMUSDSENIOR_MODRE	CUM	USD
CUMUSDSENIOR_NORE	CUM	USD
CUMEURSENIOR_NORE	CUM	EUR
CUMEURSENIOR	CUM	EUR
CUREUSDSENIOR_NORE	CURE	USD
CUREEURSENIOR_NORE	CURE	EUR
CVAUSDLOAN_NORE	CVA	USD
CVA_TUSDCVA_SENIOR	CVA_T	USD
CVCUSDSENIOR_NORE	CVC	USD
CVCUSDSUBORDINATE_NORE	CVC	USD
CVCHKDSENIOR_NORE	CVC	HKD
CVCILSSENIOR_NORE	CVC	ILS
CVCUSDSENIOR_MODRE	CVC	USD
CVCUSDLOAN_NORE	CVC	USD
CVGYQUSDLOAN_NORE	CVGYQ	USD
CVHUSDSENIOR_NORE	CVH	USD
CVHUSDSENIOR_MODRE	CVH	USD
CVOUSDLOAN_NORE	CVO	USD
CVOUSDSENIOR_NORE	CVO	USD
CVRDUSDSENIOR	CVRD	USD
CVRDEURSENIOR	CVRD	EUR
CVRDJPYSENIOR	CVRD	JPY
CVRDGBPSENIOR	CVRD	GBP
CVSUSDSENIOR_MODRE	CVS	USD
CVSEURSENIOR_MODRE	CVS	EUR
CVSUSDSENIOR	CVS	USD
CVSUSDSENIOR_NORE	CVS	USD
CVSEURSENIOR	CVS	EUR
CVSEURSENIOR_NORE	CVS	EUR
CVSHKDSENIOR_MODRE	CVS	HKD
CVSHKDSENIOR_NORE	CVS	HKD
CVSJPYSENIOR_MODRE	CVS	JPY
CVSAUDSENIOR_MODRE	CVS	AUD
CVSUSDCVA_SENIOR	CVS	USD
CVSJPYSENIOR_NORE	CVS	JPY
CVSUSDPREFERRED_MODRE	CVS	USD
CVXUSDSENIOR_MODRE	CVX	USD
CVXUSDSENIOR	CVX	USD
CVXEURSENIOR_MODRE	CVX	EUR
CVXEURSENIOR	CVX	EUR
CVXUSDSENIOR_NORE	CVX	USD
CVXEURSENIOR_NORE	CVX	EUR
CVXAUDSENIOR_MODRE	CVX	AUD
CVXUSDCVA_SENIOR	CVX	USD
CVXHKDSENIOR_NORE	CVX	HKD
CVXJPYSENIOR_MODRE	CVX	JPY
CVXHKDSENIOR_MODRE	CVX	HKD
CVXSGDSENIOR_MODRE	CVX	SGD
CWABT06_18_2A3USDSENIOR	CWABT06_18_2A3	USD
CWABT06_18_M2USDSENIOR	CWABT06_18_M2	USD
CWABT06_18_M5USDSENIOR	CWABT06_18_M5	USD
CWABT06_18_M8USDSENIOR	CWABT06_18_M8	USD
CWABT06_18_M9USDSENIOR	CWABT06_18_M9	USD
CWABT07_1_2A4USDSENIOR	CWABT07_1_2A4	USD
CWABT07_1_M2USDSENIOR	CWABT07_1_M2	USD
CWABT07_1_M5USDSENIOR	CWABT07_1_M5	USD
CWABT07_1_M8USDSENIOR	CWABT07_1_M8	USD
CWABT07_1_M9USDSENIOR	CWABT07_1_M9	USD

SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
SENIOR_NORE	DERIV	7/30/2008 18:30	480.6996	480.6996	476.922
SENIOR	DERIV	7/30/2008 18:30	565.499	565.499	561.055
SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
SENIOR_NORE	DERIV	7/30/2008 18:30	480.6996	480.6996	476.922
SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
SENIOR	DERIV	7/30/2008 18:30	565.499	565.499	561.055
SENIOR	DERIV	7/30/2008 18:30	565.499	565.499	561.055
SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
SENIOR_NORE	DERIV	7/30/2008 18:30	480.6996	480.6996	476.922
SENIOR_NORE	DERIV	7/30/2008 18:30	480.6996	480.6996	476.922
SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
DIGITAL_NORE	DERIV	7/30/2008 18:30	509	509	505
SENIOR	DERIV	6/24/2008 18:30	14.112	14.112	14.112
SENIOR_MODRE	DERIV	6/24/2008 18:30	12.7116	12.7116	12.7116
SENIOR_MODRE	DERIV	7/17/2008 18:30	44.4906	44.4906	44.4906
SENIOR_NORE	DERIV	6/24/2008 18:30	12	12	12
SENIOR_NORE	DERIV	6/24/2008 18:30	12	12	12
SENIOR	DERIV	6/24/2008 18:30	14.112	14.112	14.112
SENIOR_NORE	DERIV	12/20/2005 13:30	51000	50000	49000
SENIOR_NORE	DERIV	12/20/2005 13:30	51000	50000	49000
LOAN_NORE	DERIV	7/23/2008 18:30	210	210	210
CVA_SENIOR	DERIV	5/17/2006 18:30	60	70	100
SENIOR_NORE	DERIV	7/30/2008 13:30	255	268	313
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	375	390	430
SENIOR_NORE	DERIV	7/30/2008 13:30	255	268	313
SENIOR_NORE	DERIV	7/7/2008 13:30	265	278	323
SENIOR_MODRE	DERIV	7/30/2008 13:30	270.1215	283.8924	331.5309
LOAN_NORE	DERIV	6/8/2007 13:30	19.74576271	19.74576271	19.74576271
LOAN_NORE	DERIV	6/30/2008 18:30	100	125	150
SENIOR_NORE	DERIV	7/9/2008 13:30	122.7772	122.7772	126.55496
SENIOR_MODRE	DERIV	7/9/2008 13:30	130	130	134
LOAN_NORE	DERIV	7/25/2008 18:30	150	150	150
SENIOR_NORE	DERIV	6/30/2008 18:30	95	100	150
SENIOR	DERIV	7/30/2008 18:30	45	55	65
SENIOR	DERIV	7/30/2008 18:30	45	55	65
SENIOR	DERIV	7/30/2008 18:30	45	55	65
SENIOR	DERIV	7/30/2008 18:30	45	55	65
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR	DERIV	7/21/2008 18:30	41.107	41.107	41.107
SENIOR_NORE	DERIV	7/21/2008 18:30	34.9428	34.9428	34.9428
SENIOR	DERIV	7/21/2008 18:30	41.107	41.107	41.107
SENIOR_NORE	DERIV	7/21/2008 18:30	34.9428	34.9428	34.9428
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_NORE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
CVA_SENIOR	DERIV	7/21/2008 18:30	37	37	37
SENIOR_NORE	DERIV	7/21/2008 18:30	34.9428	34.9428	34.9428
PREFERRED_MODRE	DERIV	6/11/2008 13:30	30	40	50
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
SENIOR	DERIV	7/29/2008 18:30	7.777	7.777	7.777
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
SENIOR	DERIV	7/29/2008 18:30	7.777	7.777	7.777
SENIOR_NORE	DERIV	7/29/2008 18:30	6.6108	6.6108	6.6108
SENIOR_NORE	DERIV	7/29/2008 18:30	6.6108	6.6108	6.6108
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
CVA_SENIOR	DERIV	7/29/2008 18:30	14	14	14
SENIOR_NORE	DERIV	7/29/2008 18:30	6.6108	6.6108	6.6108
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1

510	500	480	460	442.5	425	395	395
481.644	472.2	453.312	434.424	417.897	401.37	373.038	373.038
566.61	555.5	533.28	511.06	491.6175	472.175	438.845	438.845
510	500	480	460	442.5	425	395	395
481.644	472.2	453.312	434.424	417.897	401.37	373.038	373.038
510	500	480	460	442.5	425	395	395
510	500	480	460	442.5	425	395	395
566.61	555.5	533.28	511.06	491.6175	472.175	438.845	438.845
566.61	555.5	533.28	511.06	491.6175	472.175	438.845	438.845
510	500	480	460	442.5	425	395	395
481.644	472.2	453.312	434.424	417.897	401.37	373.038	373.038
481.644	472.2	453.312	434.424	417.897	401.37	373.038	373.038
510	500	480	460	442.5	425	395	395
510	500	480	460	442.5	425	395	395
29.4	41.16	52.92	64.68	67.62	70.56	70.56	95.256
26.4825	37.0755	47.6685	58.2615	60.90975	63.558	63.558	85.8033
58.2615	68.8545	79.4475	90.0405	92.68875	95.337	95.337	117.5823
25	35	45	55	57.5	60	60	81
25	35	45	55	57.5	60	60	81
29.4	41.16	52.92	64.68	67.62	70.56	70.56	95.256
48000	47000	46000	45000	44500	44000	43000	42000
48000	47000	46000	45000	44500	44000	43000	42000
220	220	230	240	245	250	260	270
150	200	250	275	287.5	300	325	325
390	439	475	497	502	507	515	515
510	565	592	612	617	622	632	632
390	439	475	497	502	507	515	515
400	453	487	507	512	517	525	525
413.127	465.0327	503.1675	526.4721	531.7686	537.0651	545.5395	545.5395
44.4279661	69.11016949	93.79237288	116.5	124.8919492	133.2838983	150.0677966	150.0677966
170	185	205	215	232.5	250	275	285
135.99936	144.49932	154.88816	165.277	171.41586	177.55472	189.83244	189.83244
144	153	164	175	181.5	188	201	201
230	285	320	340	350	360	380	400
175	225	275	300	312.5	325	350	375
85	104	119.5	135	142.5	150	165	165
85	104	119.5	135	142.5	150	165	165
85	104	119.5	135	142.5	150	165	165
85	104	119.5	135	142.5	150	165	165
48	53	59	65	67.5	70	75	113
48	53	59	65	67.5	70	75	113
53.328	58.883	65.549	72.215	74.9925	77.77	83.325	125.543
45.3312	50.0532	55.7196	61.386	63.747	66.108	70.83	106.7172
53.328	58.883	65.549	72.215	74.9925	77.77	83.325	125.543
45.3312	50.0532	55.7196	61.386	63.747	66.108	70.83	106.7172
48	53	59	65	67.5	70	75	113
30.85714286	49.88235294	42.14285714	44.2	46.40555556	48.61111111	66.34615385	95.73611111
48	53	59	65	67.5	70	75	113
48	53	59	65	67.5	70	75	113
48	53	59	65	67.5	70	75	113
45.3312	50.0532	55.7196	61.386	63.747	66.108	70.83	106.7172
80	100	120	145	145	145	145	145
12	24	28	34	35	36	38	41
13.332	26.664	31.108	37.774	38.885	39.996	42.218	45.551
12	24	28	34	35	36	38	41
13.332	26.664	31.108	37.774	38.885	39.996	42.218	45.551
11.3328	22.6656	26.4432	32.1096	33.054	33.9984	35.8872	38.7204
11.3328	22.6656	26.4432	32.1096	33.054	33.9984	35.8872	38.7204
12	24	28	34	35	36	38	41
24	48	56	68	70	72	76	82
11.3328	22.6656	26.4432	32.1096	33.054	33.9984	35.8872	38.7204
12	24	28	34	35	36	38	41
12	24	28	34	35	36	38	41
12	24	28	34	35	36	38	41
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

395
373.038
438.845
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373.038
395
395
438.845
438.845
395
373.038
373.038
395
395
95.256
85.8033
117.5823
81
81
95.256
41000
41000
270
325
515
632
515
525
545.5395
150.0677966
295
189.83244
201
400
395
165
165
165
165
113
113
125.543
106.7172
125.543
106.7172
113
95.73611111
113
113
113
106.7172
145
41
45.551
41
45.551
38.7204
38.7204
41
82
38.7204
41
41
41
0.999999975
0.999999975
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1
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0.999999975
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CWALT_04_8CB_M3USDSENIOR	CWALT_04_8CB_M3	USD
CWALT_06_OC9_M7USDSENIOR	CWALT_06_OC9_M7	USD
CWALT05_14_2B2USDSENIOR	CWALT05_14_2B2	USD
CWCI06_C1_AJUSDSENIOR	CWCI06_C1_AJ	USD
CWL_03_BC6_BUSDSENIOR	CWL_03_BC6_B	USD
CWL_04_12_BVUSDSENIOR	CWL_04_12_BV	USD
CWL_04_ECC1_BUSDSENIOR	CWL_04_ECC1_B	USD
CWL_05_1_BVUSDSENIOR	CWL_05_1_BV	USD
CWL_05_1_MV8USDSENIOR	CWL_05_1_MV8	USD
CWL_05_1_MV8_USDSENIOR	CWL_05_1_MV8_	USD
CWL_05_10_MV8USDSENIOR	CWL_05_10_MV8	USD
CWL_05_10_MV9USDSENIOR	CWL_05_10_MV9	USD
CWL_05_11_MV8USDSENIOR	CWL_05_11_MV8	USD
CWL_05_11_MV9USDSENIOR	CWL_05_11_MV9	USD
CWL_05_12_BUSDSENIOR	CWL_05_12_B	USD
CWL_05_12_M8USDSENIOR	CWL_05_12_M8	USD
CWL_05_14_B_USDSENIOR	CWL_05_14_B_	USD
CWL_05_14_M8USDSENIOR	CWL_05_14_M8	USD
CWL_05_15_BUSDSENIOR	CWL_05_15_B	USD
CWL_05_16_BVUSDSENIOR	CWL_05_16_BV	USD
CWL_05_16_BV_USDSENIOR	CWL_05_16_BV_	USD
CWL_05_16_MV8USDSENIOR	CWL_05_16_MV8	USD
CWL_05_17_MV8USDSENIOR	CWL_05_17_MV8	USD
CWL_05_2_M7USDSENIOR	CWL_05_2_M7	USD
CWL_05_3_BVUSDSENIOR	CWL_05_3_BV	USD
CWL_05_4_BVUSDSENIOR	CWL_05_4_BV	USD
CWL_05_4_MV5USDSENIOR	CWL_05_4_MV5	USD
CWL_05_6_BUSDSENIOR	CWL_05_6_B	USD
CWL_05_6_M8USDSENIOR	CWL_05_6_M8	USD
CWL_05_6_M8_USDSENIOR	CWL_05_6_M8_	USD
CWL_05_7_MV8USDSENIOR	CWL_05_7_MV8	USD
CWL_05_BC2_M7USDSENIOR	CWL_05_BC2_M7	USD
CWL_05_BC2_M8USDSENIOR	CWL_05_BC2_M8	USD
CWL_05_BC4_M9USDSENIOR	CWL_05_BC4_M9	USD
CWL_05_BC5_BUSDSENIOR	CWL_05_BC5_B	USD
CWL_05_BC5_M5USDSENIOR	CWL_05_BC5_M5	USD
CWL_05_BC5_M8USDSENIOR	CWL_05_BC5_M8	USD
CWL_05-10_MV9USDSENIOR	CWL_05-10_MV9	USD
CWL_06_1_BVUSDSENIOR	CWL_06_1_BV	USD
CWL_06_1_MV8USDSENIOR	CWL_06_1_MV8	USD
CWL_06_1_MV8_USDSENIOR	CWL_06_1_MV8_	USD
CWL_06_10_MV8USDSENIOR	CWL_06_10_MV8	USD
CWL_06_12_M7USDSENIOR	CWL_06_12_M7	USD
CWL_06_13_BVUSDSENIOR	CWL_06_13_BV	USD
CWL_06_16_M8USDSENIOR	CWL_06_16_M8	USD
CWL_06_18_M5USDSENIOR	CWL_06_18_M5	USD
CWL_06_2_M8USDSENIOR	CWL_06_2_M8	USD
CWL_06_22_M8USDSENIOR	CWL_06_22_M8	USD
CWL_06_22_M9USDSENIOR	CWL_06_22_M9	USD
CWL_06_23_M8USDSENIOR	CWL_06_23_M8	USD
CWL_06_25_M7USDSENIOR	CWL_06_25_M7	USD
CWL_06_25_M8USDSENIOR	CWL_06_25_M8	USD
CWL_06_26_M7USDSENIOR	CWL_06_26_M7	USD
CWL_06_26_M8USDSENIOR	CWL_06_26_M8	USD
CWL_06_26_M8_USDSENIOR	CWL_06_26_M8_	USD
CWL_06_26_M9USDSENIOR	CWL_06_26_M9	USD
CWL_06_4_BUSDSENIOR	CWL_06_4_B	USD
CWL_06_4_M8USDSENIOR	CWL_06_4_M8	USD
CWL_06_6_M7USDSENIOR	CWL_06_6_M7	USD
CWL_06_6_M8USDSENIOR	CWL_06_6_M8	USD
CWL_06_7_M8USDSENIOR	CWL_06_7_M8	USD
CWL_06_8_M5USDSENIOR	CWL_06_8_M5	USD
CWL_06_8_M8USDSENIOR	CWL_06_8_M8	USD
CWL_06_ABC1_M7USDSENIOR	CWL_06_ABC1_M7	USD
CWL_06_BC2_M7USDSENIOR	CWL_06_BC2_M7	USD
CWL_06_BC2_M8USDSENIOR	CWL_06_BC2_M8	USD
CWL_06_BC2_M8_USDSENIOR	CWL_06_BC2_M8_	USD
CWL_06_BC2_M9USDSENIOR	CWL_06_BC2_M9	USD
CWL_06_BC2_M9_USDSENIOR	CWL_06_BC2_M9_	USD
CWL_06_BC3_M8USDSENIOR	CWL_06_BC3_M8	USD
CWL_07_1_M8USDSENIOR	CWL_07_1_M8	USD
CWL_07_1_M9USDSENIOR	CWL_07_1_M9	USD
CWL_2004_BC5_BUSDSENIOR	CWL_2004_BC5_B	USD
CWL_2005_11_BFUSDSENIOR	CWL_2005_11_BF	USD

SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/13/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2005 18:30	220	220	220
SENIOR	DERIV	4/18/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	5/23/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 18:30	1	1	1
SENIOR	DERIV	5/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	4/12/2007 18:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	6/26/2006 8:30	1	1	1
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2006 8:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	11/15/2006 18:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	6/30/2006 18:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/25/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	2/1/2007 18:30	1	1	1
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	2/1/2007 18:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	12/4/2006 13:30	1	1	1
SENIOR	DERIV	4/18/2007 8:30	1	1	1
SENIOR	DERIV	8/3/2006 13:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	3/29/2007 8:30	1	1	1
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	11/30/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	12/27/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	2/9/2007 18:30	1	1	1
SENIOR	DERIV	3/13/2007 18:30	1	1	1
SENIOR	DERIV	10/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

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CWL_2005_12_BUSDSENIOR	CWL_2005_12_B	USD
CWL_2005_12_M8USDSENIOR	CWL_2005_12_M8	USD
CWL_2005_14_M8USDSENIOR	CWL_2005_14_M8	USD
CWL_2005_16_MV8USDSENIOR	CWL_2005_16_MV8	USD
CWL_2005_17_MV8USDSENIOR	CWL_2005_17_MV8	USD
CWL_2005_6_BUSDSENIOR	CWL_2005_6_B	USD
CWL_2005_8_BUSDSENIOR	CWL_2005_8_B	USD
CWL_2005_AB3__M8USDSENIOR	CWL_2005_AB3__M8	USD
CWL_2005_AB3_M8USDSENIOR	CWL_2005_AB3_M8	USD
CWL_2005_BC2_M8USDSENIOR	CWL_2005_BC2_M8	USD
CWL_2005_BC4_M9USDSENIOR	CWL_2005_BC4_M9	USD
CWL_2005_BC5_BUSDSENIOR	CWL_2005_BC5_B	USD
CWL_2005_BC5_M5USDSENIOR	CWL_2005_BC5_M5	USD
CWL_2005_BC5_M8USDSENIOR	CWL_2005_BC5_M8	USD
CWL_2006_1_MV8USDSENIOR	CWL_2006_1_MV8	USD
CWL_2006_12_M7USDSENIOR	CWL_2006_12_M7	USD
CWL_2006_13_BVUSDSENIOR	CWL_2006_13_BV	USD
CWL_2006_16_M8USDSENIOR	CWL_2006_16_M8	USD
CWL_2006_17_M9USDSENIOR	CWL_2006_17_M9	USD
CWL_2006_18_2A3USDSENIOR	CWL_2006_18_2A3	USD
CWL_2006_2_M8USDSENIOR	CWL_2006_2_M8	USD
CWL_2006_22_M8USDSENIOR	CWL_2006_22_M8	USD
CWL_2006_22_M9USDSENIOR	CWL_2006_22_M9	USD
CWL_2006_23_M8USDSENIOR	CWL_2006_23_M8	USD
CWL_2006_25_M7USDSENIOR	CWL_2006_25_M7	USD
CWL_2006_25_M8USDSENIOR	CWL_2006_25_M8	USD
CWL_2006_26_M7USDSENIOR	CWL_2006_26_M7	USD
CWL_2006_26_M8USDSENIOR	CWL_2006_26_M8	USD
CWL_2006_26_M9USDSENIOR	CWL_2006_26_M9	USD
CWL_2006_4_M8USDSENIOR	CWL_2006_4_M8	USD
CWL_2006_6_M8USDSENIOR	CWL_2006_6_M8	USD
CWL_2006_8_2A4USDSENIOR	CWL_2006_8_2A4	USD
CWL_2006_8_M5USDSENIOR	CWL_2006_8_M5	USD
CWL_2006_8_M8USDSENIOR	CWL_2006_8_M8	USD
CWL_2006_BC2_M7USDSENIOR	CWL_2006_BC2_M7	USD
CWL_2006_BC2_M8USDSENIOR	CWL_2006_BC2_M8	USD
CWL_2006_BC2_M9USDSENIOR	CWL_2006_BC2_M9	USD
CWL_2007_1_M8USDSENIOR	CWL_2007_1_M8	USD
CWL04_1_M9USDSENIOR	CWL04_1_M9	USD
CWL04_13_BVUSDSENIOR	CWL04_13_BV	USD
CWL04_13_MV8USDSENIOR	CWL04_13_MV8	USD
CWL04_15_BVUSDSENIOR	CWL04_15_BV	USD
CWL04_BC5_BUSDSENIOR	CWL04_BC5_B	USD
CWL04_BC5_M8USDSENIOR	CWL04_BC5_M8	USD
CWL05_1_BVUSDSENIOR	CWL05_1_BV	USD
CWL05_10_MV9USDSENIOR	CWL05_10_MV9	USD
CWL05_11_MV9USDSENIOR	CWL05_11_MV9	USD
CWL05_12_BUSDSENIOR	CWL05_12_B	USD
CWL05_16_BVUSDSENIOR	CWL05_16_BV	USD
CWL05_3_MV8USDSENIOR	CWL05_3_MV8	USD
CWL05_4_BVUSDSENIOR	CWL05_4_BV	USD
CWL05_BC4_M8USDSENIOR	CWL05_BC4_M8	USD
CWL05_BC5_3A3USDSENIOR	CWL05_BC5_3A3	USD
CWL05_BC5_BUSDSENIOR	CWL05_BC5_B	USD
CWL05_BC5_M2USDSENIOR	CWL05_BC5_M2	USD
CWL05_BC5_M5USDSENIOR	CWL05_BC5_M5	USD
CWL05_BC5_M8USDSENIOR	CWL05_BC5_M8	USD
CWL051BVUSDSENIOR	CWL051BV	USD
CWL06_8_2A4USDSENIOR	CWL06_8_2A4	USD
CWL06_8_M2USDSENIOR	CWL06_8_M2	USD
CWL06_8_M5USDSENIOR	CWL06_8_M5	USD
CWL06_8_M8USDSENIOR	CWL06_8_M8	USD
CWL06_8_M9USDSENIOR	CWL06_8_M9	USD
CXUSDPREFERRED	CX	USD
CXHE_04_D_BVUSDSENIOR	CXHE_04_D_BV	USD
CXHE_05_B_BUSDSENIOR	CXHE_05_B_B	USD
CXHE_05_C_B1USDSENIOR	CXHE_05_C_B1	USD
CXHE_05_C_B1__USDSENIOR	CXHE_05_C_B1__	USD
CXHE_05_C_B2USDSENIOR	CXHE_05_C_B2	USD
CXHE_05_D_B1USDSENIOR	CXHE_05_D_B1	USD
CXHE_05_D_B2USDSENIOR	CXHE_05_D_B2	USD
CXHE_05_D_M5USDSENIOR	CXHE_05_D_M5	USD
CXHE_05DB2USDSENIOR	CXHE_05DB2	USD
CXHE_06_A_M5USDSENIOR	CXHE_06_A_M5	USD

SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/6/2007 18:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/19/2007 13:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/2/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	5/18/2007 18:30	1	1	1
SENIOR	DERIV	6/20/2007 8:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/3/2006 13:30	200	200	200
SENIOR	DERIV	1/20/2006 13:30	271	271	271
SENIOR	DERIV	12/15/2005 13:30	240	240	240
SENIOR	DERIV	1/20/2006 18:30	271	271	271
SENIOR	DERIV	1/20/2006 18:30	281	281	281
SENIOR	DERIV	12/15/2005 13:30	240	240	240
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	3/20/2006 13:30	235	235	235
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	1/9/2006 18:30	188	188	188
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	3/6/2006 13:30	128	128	128
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/20/2006 13:30	301	301	301
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	3/8/2006 8:30	123	123	123
SENIOR	DERIV	10/28/2005 18:30	235	235	235
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
PREFERRED	DERIV	4/10/2000	50	50	75
SENIOR	DERIV	1/9/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	5/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/11/2006 13:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975

1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
200	200	200	200	200	200	200	200
271	271	271	271	271	271	271	271
240	240	240	240	240	240	240	240
271	271	271	271	271	271	271	271
281	281	281	281	281	281	281	281
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
188	188	188	188	188	188	188	188
1	1	1	1	1	1	1	1
128	128	128	128	128	128	128	128
1	1	1	1	1	1	1	1
301	301	301	301	301	301	301	301
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
123	123	123	123	123	123	123	123
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
135	175	200	235	235	235	235	235
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

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CXHE_06_A_M8USDSENIOR	CXHE_06_A_M8	USD
CXHE_06_A_M9USDSENIOR	CXHE_06_A_M9	USD
CXHE_2006_A_M9USDSENIOR	CXHE_2006_A_M9	USD
CXHE04CBVUSDSENIOR	CXHE04CBV	USD
CXHE05_A_BUSDSENIOR	CXHE05_A_B	USD
CXHE05_C_B2USDSENIOR	CXHE05_C_B2	USD
CXHE05_D_B2USDSENIOR	CXHE05_D_B2	USD
CXHE05C_B1USDSENIOR	CXHE05C_B1	USD
CXWUSDSENIOR_NORE	CXW	USD
CYCLUSDLOAN_NORE	CYCL	USD
CYCLUSDCVA_LOAN	CYCL	USD
CYCLUSDLOANNC_NORE	CYCL	USD
CYCLUSDLOANCALL	CYCL	USD
CYCLUSDLOANCALL_NORE	CYCL	USD
CYCL_LLCUSDLOAN_NORE	CYCL_LLC	USD
CYHUSDSENIOR_MODRE	CYH	USD
CYHUSDSENIOR_NORE	CYH	USD
CYHUSDLOAN_NORE	CYH	USD
CYH_CHSUSDLOAN_NORE	CYH_CHS	USD
CYH1USDSENIOR_MODRE	CYH1	USD
CYTUSDSENIOR_MODRE	CYT	USD
CYTUSDSENIOR	CYT	USD
CYTEURSENIOR	CYT	EUR
CYTEURSENIOR_MODRE	CYT	EUR
CYTUSDSENIOR_NORE	CYT	USD
CYTEURSENIOR_NORE	CYT	EUR
CYTAUDSENIOR_MODRE	CYT	AUD
CZNUSDSENIOR_MODRE	CZN	USD
CZNUSDSUBORDINATE	CZN	USD
CZNEURSENIOR_MODRE	CZN	EUR
CZNEURSENIOR_NORE	CZN	EUR
CZNEURSENIOR	CZN	EUR
CZNUSDSENIOR_NORE	CZN	USD
CZNUSDSENIOR	CZN	USD
CZNUSDSENIOR_MODRE	CZN	USD
CZNJPYSENIOR_MODRE	CZN	JPY
CZNUSDSENIOR_MMR_L	CZN	USD
CZNEURSENIOR_MMR_L	CZN	EUR
CZNHKDSENIOR_MODRE	CZN	HKD
CZNAUDSENIOR_MODRE	CZN	AUD
CZNHKDSENIOR_NORE	CZN	HKD
CZNILSSENIOR_NORE	CZN	ILS
CZRUSDSENIOR_NORE	CZR	USD
CZRUSDSENIOR_MODRE	CZR	USD
CZRHKDSENIOR_MODRE	CZR	HKD
CZRUSDSUBORDINATE_NORE	CZR	USD
CZREURSENIOR_MODRE	CZR	EUR
CZREURSENIOR_NORE	CZR	EUR
CZRJPYSENIOR_NORE	CZR	JPY
CZRHKDSENIOR_NORE	CZR	HKD
DUSDSENIOR	D	USD
DEURSENIOR_MODRE	D	EUR
DEURSENIOR	D	EUR
DUSDSENIOR_MODRE	D	USD
DUSDSENIOR_NORE	D	USD
DEURSENIOR_NORE	D	EUR
DHKDSENIOR_MODRE	D	HKD
DAUDSENIOR_MODRE	D	AUD
DAUDSENIOR	D	AUD
DUSDPREFERRED_MODRE	D	USD
DHKDSENIOR_NORE	D	HKD
DJPYSENIOR_NORE	D	JPY
D_FORCE_10_40USDSENIOR_MMR_L	D_FORCE_10_40	USD
D_FORCE_40_100USDSENIOR_MMR_L	D_FORCE_40_100	USD
D_PUSDPREFERRED_MODRE	D_P	USD
D_VEPCOUSDSENIOR_MODRE	D_VEPCO	USD
D_VEPCOUSDSENIOR	D_VEPCO	USD
D_VEPCOUSDCVA_SENIOR	D_VEPCO	USD
DABUSDLOAN_NORE	DAB	USD
DAIGRUSDLOAN_NORE	DAIGR	USD
DAIGRAUDSENIOR_MMR_L	DAIGR	AUD
DAIGREURSENIOR_MODRE	DAIGR	EUR
DAIGRAUDSENIOR	DAIGR	AUD
DAIGREURSENIOR_MMR_L	DAIGR	EUR

SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/29/2005 18:30	122	122	122
SENIOR	DERIV	12/15/2005 18:30	239	239	239
SENIOR	DERIV	1/30/2006 18:30	305	305	305
SENIOR	DERIV	2/23/2006 18:30	291	291	291
SENIOR	DERIV	11/1/2005 18:30	155	155	155
SENIOR_NORE	DERIV	7/18/2008 13:30	10	20	34
LOAN_NORE	DERIV	6/11/2007 18:30	50	50	60
CVA_LOAN	DERIV	6/24/2008 18:30	50	100	150
LOANNC_NORE	DERIV	10/11/2006 8:30	68	68	68
LOANCALL	DERIV	11/9/2006 13:30	100	100	100
LOANCALL_NORE	DERIV	7/25/2008 18:30	75	75	100
LOAN_NORE	DERIV	7/25/2008 18:30	50	85	115
SENIOR_MODRE	DERIV	7/29/2008 18:30	158.5077	190.5856	252.2
SENIOR_NORE	DERIV	7/29/2008 18:30	163.41	196.48	260
LOAN_NORE	DERIV	11/1/2007 13:30	185	195	205
LOAN_NORE	DERIV	7/30/2008 13:30	85	100	120
SENIOR_MODRE	DERIV	2/25/2002 18:30	1000	1000	1000
SENIOR_MODRE	DERIV	7/21/2008 18:30	44	44	44
SENIOR	DERIV	7/21/2008 18:30	48.884	48.884	48.884
SENIOR	DERIV	7/21/2008 18:30	48.884	48.884	48.884
SENIOR_MODRE	DERIV	7/21/2008 18:30	44	44	44
SENIOR_NORE	DERIV	7/21/2008 18:30	41.5536	41.5536	41.5536
SENIOR_NORE	DERIV	7/21/2008 18:30	41.5536	41.5536	41.5536
SENIOR_MODRE	DERIV	7/21/2008 18:30	44	44	44
SENIOR_MODRE	DERIV	7/30/2008 18:30	140	140	160
SUBORDINATE	CASH	2/13/2002 18:30	290	290	290
SENIOR_MODRE	DERIV	7/30/2008 18:30	140	140	160
SENIOR_NORE	DERIV	7/30/2008 18:30	135.8	135.8	155.2
SENIOR	DERIV	7/30/2008 18:30	155.54	155.54	177.76
SENIOR_NORE	DERIV	7/30/2008 18:30	135.8	135.8	155.2
SENIOR	DERIV	7/30/2008 18:30	155.54	155.54	177.76
SENIOR_MODRE	CASH	1/6/2007 13:30	23	23	23
SENIOR_MODRE	DERIV	7/30/2008 18:30	140	140	160
SENIOR_MMR_L	DERIV	6/24/2008 18:30	137.228	137.228	137.228
SENIOR_MMR_L	DERIV	6/24/2008 18:30	137.228	137.228	137.228
SENIOR_MODRE	DERIV	7/30/2008 18:30	140	140	160
SENIOR_MODRE	DERIV	7/30/2008 18:30	140	140	160
SENIOR_NORE	DERIV	7/30/2008 18:30	135.8	135.8	155.2
SENIOR_NORE	DERIV	7/30/2008 18:30	135.8	135.8	155.2
SENIOR_NORE	DERIV	7/28/2008 18:30	744.483373	928.382435	991.329191
SENIOR_MODRE	DERIV	6/23/2008 18:30	666.200038	647.962539	799.722581
SENIOR_MODRE	DERIV	5/25/2004 8:30	155	155	155
SUBORDINATE_NORE	DERIV	6/30/2008 13:30	660.272632	641.55155	765.32061
SENIOR_MODRE	DERIV	6/23/2008 18:30	667.461978	649.412882	803.91248
SENIOR_NORE	DERIV	6/23/2008 18:30	658.090973	641.028254	786.66064
SENIOR_NORE	DERIV	6/23/2008 18:30	655.818163	638.329451	778.371367
SENIOR_NORE	DERIV	6/23/2008 18:30	656.673864	639.450895	782.183318
SENIOR	DERIV	7/30/2008 18:30	4.444	8.888	13.332
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	8	12
SENIOR	DERIV	7/30/2008 18:30	4.444	8.888	13.332
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	8	12
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	7.5552	11.3328
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	7.5552	11.3328
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	8	12
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	8	12
SENIOR	DERIV	7/30/2008 18:30	4.444	8.888	13.332
PREFERRED_MODRE	DERIV	5/27/2008 13:30	40	42	48
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	7.5552	11.3328
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	7.5552	11.3328
SENIOR_MMR_L	DERIV	7/3/2008 13:30	1800	1800	1800
SENIOR_MMR_L	DERIV	7/3/2008 13:30	1840	1840	1840
PREFERRED_MODRE	DERIV	11/14/2006 18:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 18:30	2.8	5.6	8.4
SENIOR	DERIV	10/5/2007 13:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 18:30	2.8	5.6	8.4
LOAN_NORE	DERIV	7/23/2008 18:30	375	375	375
LOAN_NORE	DERIV	12/3/2007 13:30	277.2738693	292.6319095	302.870503
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475
SENIOR_MODRE	DERIV	7/30/2008 13:30	25.10274952	36.72065068	45.58508459
SENIOR	DERIV	7/30/2008 13:30	27.89194391	40.80072298	50.65009399
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
122	122	122	122	122	122	122	122
239	239	239	239	239	239	239	239
305	305	305	305	305	305	305	305
291	291	291	291	291	291	291	291
155	155	155	155	155	155	155	155
73	118	150	185	205	225	255	255
70	80	90	100	105	110	120	130
200	240	260	275	287.5	300	325	325
85	128	148	170	177.5	185	197	197
117	160	180	202	209.5	217	229	229
125	150	175	200	212.5	225	250	250
140	155	175	190	202.5	215	229.9996597	229.999957
334.65	407.4	451.05	489.85	494.7	499.55	504.4	504.4
345	420	465	505	510	515	520	520
215	225	235	245	250	255	265	275
150	220	245	270	280	290	310	310
1000	1000	1000	1025	1037.5	1050	1100	1100
50	58	70	83	86	89	94	94
55.55	64.438	77.77	92.213	95.546	98.879	104.434	104.434
55.55	64.438	77.77	92.213	95.546	98.879	104.434	104.434
50	58	70	83	86	89	94	94
47.22	54.7752	66.108	78.3852	81.2184	84.0516	88.7736	88.7736
47.22	54.7752	66.108	78.3852	81.2184	84.0516	88.7736	88.7736
50	58	70	84.93023256	86.96511628	89	94	94
210	260	290	320	322.5	325	330	330
290	290	290	290	290	290	290	290
210	260	290	320	322.5	325	330	330
203.7	252.2	281.3	310.4	312.825	315.25	320.1	320.1
233.31	288.86	322.19	355.52	358.2975	361.075	366.63	366.63
203.7	252.2	281.3	310.4	312.825	315.25	320.1	320.1
233.31	288.86	322.19	355.52	358.2975	361.075	366.63	366.63
41	59	91	127	153.5	180	213	213
210	260	290	320	322.5	325	330	330
200.564	258.622	290.29	321.958	324.597	327.236	337.792	337.792
200.564	258.622	290.29	321.958	324.597	327.236	337.792	337.792
210	260	290	320	322.5	325	330	330
210	260	290	320	322.5	325	330	330
203.7	252.2	281.3	310.4	312.825	315.25	320.1	320.1
203.7	252.2	281.3	310.4	312.825	315.25	320.1	320.1
1539.11015	1819.257278	1800.195302	1751.26329	1694.676924	1638.090557	1533.051785	1385.206307
1170.10695	1342.121781	1382.431782	1361.102657	1331.635803	1302.168949	1244.427091	1156.178783
155	155	155	155	155	155	155	155
1168.140799	1359.418583	1396.936704	1378.311064	1349.154003	1319.996941	1256.193062	1165.055754
1183.805022	1363.253383	1407.709871	1388.014929	1358.866236	1329.717543	1271.359387	1179.338391
1142.731382	1307.459638	1344.756627	1322.687178	1292.985132	1263.283086	1204.625365	1115.048482
1112.219926	1254.831915	1275.833241	1243.521427	1207.37608	1171.230733	1100.332172	995.310483
1128.36694	1285.237204	1318.074177	1294.022191	1263.544194	1233.066197	1173.522407	1082.702664
21.109	28.886	34.441	39.996	42.7735	45.551	55.55	55.55
19	26	31	36	38.5	41	50	50
21.109	28.886	34.441	39.996	42.7735	45.551	55.55	55.55
19	26	31	36	38.5	41	50	50
17.9436	24.5544	29.2764	33.9984	36.3594	38.7204	47.22	47.22
17.9436	24.5544	29.2764	33.9984	36.3594	38.7204	47.22	47.22
19	26	31	36	38.5	41	50	50
19	26	31	36	38.5	41	50	50
21.109	28.886	34.441	39.996	42.7735	45.551	55.55	55.55
60	82	105	130	137.5	145	165	165
17.9436	24.5544	29.2764	33.9984	36.3594	38.7204	47.22	47.22
17.9436	24.5544	29.2764	33.9984	36.3594	38.7204	47.22	47.22
1800	1800	1800	1800	1800	1800	1800	1800
1840	1840	1840	1840	1840	1840	1840	1840
25	36	49	60	70	80	93	93
13.3	18.2	21.7	25.2	26.95	28.7	35	35
1	1	1	1	1	1	1	1
13.3	18.2	21.7	25.2	26.95	28.7	35	35
375	375	375	375	375	375	375	375
359.1834171	405.2575377	441.0929648	480	488.7028895	497.4057789	507.6444724	507.6444724
60.79849782	72.44711956	81.17975409	89	91	93	98	98
57.45458044	68.46252798	76.71486761	84.105	85.995	87.885	92.61	92.61
63.83842271	76.06947554	85.23874179	93.45	95.55	97.65	102.9	102.9
60.79849782	72.44711956	81.17975409	89	91	93	98	98

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47.22
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1
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92.61
102.9
98

DAIGREURSENIOR	DAIGR	EUR
DAIGRHKDSENIOR_MMR_L	DAIGR	HKD
DAIGRJPYSENIOR_MMR_L	DAIGR	JPY
DAIGRSGDSENIOR_MMR_L	DAIGR	SGD
DAIGRTWDSENIOR	DAIGR	TWD
DAIGRUSDLOAN	DAIGR	USD
DAIGRUSDSENIOR_MMR_L	DAIGR	USD
DAIGRUSDSENIOR_MODRE	DAIGR	USD
DAIGRUSDSENIOR	DAIGR	USD
DAIGRUSDSENIOR_MODRE	DAIGR	USD
DAIGRUSDSENIOR_NORE	DAIGR	USD
DAIGR_CARCOUSDLOAN_NORE	DAIGR_CARCO	USD
DAIWAJPYSENIOR_2CE	DAIWA	JPY
DAIWAEURSENIOR_2CE	DAIWA	EUR
DALUSDSENIOR	DAL	USD
DALEURSENIOR_MODRE	DAL	EUR
DALEURSENIOR	DAL	EUR
DALUSDSENIOR_MODRE	DAL	USD
DALUSDSENIOR_NORE	DAL	USD
DALEURSENIOR_NORE	DAL	EUR
DALUSDDIGITAL	DAL	USD
DALUSDDIGITAL_NORE	DAL	USD
DALUSDLOAN_NORE	DAL	USD
DALTX_MUNIUSDSENIOR_MODRE	DALTX_MUNI	USD
DANAGSUSDBOND	DANAGS	USD
DARENOUSDSENIOR	DARENO	USD
DAVITAUSDLOAN_NORE	DAVITA	USD
DAYGRPUSDLOAN_NORE	DAYGRP	USD
DBUSDPREFERRED_MODRE	DB	USD
DBUSDSUBORDINATE_MMR_L	DB	USD
DBUSDPREFERRED_MMR_L	DB	USD
DBJPYSUBORDINATE	DB	JPY
DBGBPSENIOR_MMR_L	DB	GBP
DB_PUSDPREFERRED_MODRE	DB_P	USD
DBBUSDSENIOR_MODRE	DBB	USD
DBLBBUSDLOAN_NORE	DBLBB	USD
DBSSPEURSUBORDINATE	DBSSP	EUR
DCELUSDLOAN_NORE	DCEL	USD
DCELUSDSENIOR_NORE	DCEL	USD
DCELUSDLOANCALL	DCEL	USD
DCELUSDLOANCALL_NORE	DCEL	USD
DCNUSDSENIOR	DCN	USD
DCNUSDSENIOR_NORE	DCN	USD
DCNUSDSENIOR_MODRE	DCN	USD
DCNEURSENIOR_MODRE	DCN	EUR
DCNEURSENIOR_NORE	DCN	EUR
DCNEURSENIOR	DCN	EUR
DCNUSDLOAN	DCN	USD
DCNHKDSENIOR_NORE	DCN	HKD
DCNILSSENIOR_NORE	DCN	ILS
DCNUSDDIGITAL_MODRE	DCN	USD
DCNUSDDIGITAL_NORE	DCN	USD
DCNUSDDIGITAL60_NORE	DCN	USD
DCNUSDDIGITAL90_NORE	DCN	USD
DCNUSDLOAN_NORE	DCN	USD
DCNCDOEURSENIOR	DCNCDO	EUR
DCNCDOEURSENIOR_NORE	DCNCDO	EUR
DCNCDOEURSENIOR_MODRE	DCNCDO	EUR
DCNCDOHKDSENIOR_NORE	DCNCDO	HKD
DCNCDOILSSENIOR_NORE	DCNCDO	ILS
DCNCDOUSDSENIOR	DCNCDO	USD
DCNCDOUSDSENIOR_NORE	DCNCDO	USD
DCNCDOUSDDIGITAL_NORE	DCNCDO	USD
DCNCDOUSDSENIOR_MODRE	DCNCDO	USD
DCNCDOUSDDIGITAL_MODRE	DCNCDO	USD
DCOMUSDLOAN_NORE	DCOM	USD
DDUSDSENIOR	DD	USD
DDUSDSENIOR_MODRE	DD	USD
DDEURSENIOR_MODRE	DD	EUR
DDEURSENIOR_NORE	DD	EUR
DDEURSENIOR	DD	EUR
DDUSDSENIOR_NORE	DD	USD
DDHKDSENIOR_MODRE	DD	HKD
DDAUDSENIOR_MODRE	DD	AUD

SENIOR	DERIV	7/30/2008 13:30	27.89194391	40.80072298	50.65009399
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475
SENIOR	DERIV	7/30/2008 13:30	27.89194391	40.80072298	50.65009399
LOAN	DERIV	7/30/2008 13:30	27.89194391	40.80072298	50.65009399
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475
SENIOR_MODRE	CASH	7/30/2008 13:30	25.10274952	36.72065068	45.58508459
SENIOR	DERIV	7/30/2008 13:30	27.89194391	40.80072298	50.65009399
SENIOR_MODRE	DERIV	7/30/2008 13:30	25.10274952	36.72065068	45.58508459
SENIOR_NORE	DERIV	7/30/2008 13:30	19.52436073	28.56050609	35.45506579
LOAN_NORE	DERIV	6/24/2008 18:30	1550	1550	1550
SENIOR_2CE	DERIV	7/24/2008 8:30	24	24	32
SENIOR_2CE	DERIV	7/24/2008 8:30	24	24	32
SENIOR	DERIV	9/12/2005 18:30	44928	36641	28212
SENIOR_MODRE	DERIV	9/12/2005 18:30	43254	35275	27160
SENIOR	DERIV	9/12/2005 18:30	44928	36641	28212
SENIOR_MODRE	DERIV	9/12/2005 18:30	43254	35275	27160
SENIOR_NORE	DERIV	7/23/2008 18:30	760.124548	1156.365937	1488.377903
SENIOR_NORE	DERIV	9/12/2005 18:30	40844	33310	25547
DIGITAL	DERIV	9/20/2005 18:30	40844	33310	25547
DIGITAL_NORE	DERIV	9/20/2005 18:30	40844	33310	25547
LOAN_NORE	DERIV	7/16/2008 13:30	716	726.514552	744.9523393
SENIOR_MODRE	DERIV	7/22/2008 18:30	17	17	17
BOND	DERIV	7/30/2008 13:30	500	500	500
SENIOR	DERIV	7/23/2008 18:30	566	566	566
LOAN_NORE	DERIV	5/18/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/11/2006 13:30	39	39	39
PREFERRED_MODRE	DERIV	7/30/2008 18:30	175	175	180
SUBORDINATE_MMR_L	DERIV	7/29/2008 13:30	75	75	75
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	175	175	180
SUBORDINATE	DERIV	7/29/2008 13:30	75	75	75
SENIOR_MMR_L	DERIV	5/19/2008 13:30	0.999999975	0.999999975	0.999999975
PREFERRED_MODRE	DERIV	4/27/2007 18:30	5	5	10
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
LOAN_NORE	DERIV	11/30/2006 8:30	250	250	250
SUBORDINATE	DERIV	7/25/2008 8:30	45	45	50
LOAN_NORE	DERIV	5/14/2008 18:30	36	36	36
SENIOR_NORE	DERIV	7/29/2008 13:30	24.5544	24.5544	24.5544
LOANCALL	DERIV	11/9/2006 13:30	67	67	67
LOANCALL_NORE	DERIV	6/16/2008 18:30	41.4	41.4	41.4
SENIOR	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR_MODRE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR_MODRE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
LOAN	DERIV	9/4/2003 13:30	350	350	350
SENIOR_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
DIGITAL_MODRE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
DIGITAL_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
DIGITAL60_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
DIGITAL90_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
LOAN_NORE	DERIV	7/30/2008 18:30	567.5	567.5	567.5
SENIOR	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_NORE	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_MODRE	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_NORE	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_NORE	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_NORE	DERIV	6/10/2008 18:30	55000	53650	50208
DIGITAL_NORE	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_MODRE	DERIV	6/13/2006 8:30	55000	53650	50208
DIGITAL_MODRE	DERIV	6/13/2006 8:30	55000	53650	50208
LOAN_NORE	DERIV	8/30/2005 18:30	400	400	400
SENIOR	DERIV	7/30/2008 18:30	31.108	29.997	29.997
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	25.4988	25.4988
SENIOR	DERIV	7/2/2008 18:30	36.663	36.663	36.663
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	25.4988	25.4988
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27

63.83842271	76.06947554	85.23874179	93.45	95.55	97.65	102.9	102.9
60.79849782	72.44711956	81.17975409	89	91	93	98	98
60.79849782	72.44711956	81.17975409	89	91	93	98	98
60.79849782	72.44711956	81.17975409	89	91	93	98	98
63.83842271	76.06947554	85.23874179	93.45	95.55	97.65	102.9	102.9
63.83842271	76.06947554	85.23874179	93.45	95.55	97.65	102.9	102.9
60.79849782	72.44711956	81.17975409	89	91	93	98	98
57.45458044	68.46252798	76.71486761	84.105	85.995	87.885	92.61	92.61
63.83842271	76.06947554	85.23874179	93.45	95.55	97.65	102.9	102.9
57.45458044	68.46252798	76.71486761	84.105	85.995	87.885	92.61	92.61
44.6868959	53.24863288	59.66711925	65.415	66.885	68.355	72.03	72.03
1550	1550	1550	1550	1550	1550	1550	1550
40	48	54.4	60	63.2	66.4	72	72
40	48	54.4	60	63.2	66.4	72	72
21586	18457	16771	15850	15149.5	14449	13123	13123
20782	17769	16146	15259	14584.5	13910	12634	12634
21586	18457	16771	15850	15149.5	14449	13123	13123
20782	17769	16146	15259	14584.5	13910	12634	12634
1285.191259	1271.381298	1336.502181	1373.841495	1385.93395	1398.026405	1411.403299	1348.469356
19624	16779	15246	14409	13772	13135	11930	11930
19624	16779	15246	14409	13772	13135	11930	11930
19624	16779	15246	14409	13772	13135	11930	11930
780.9029446	828.9657585	874.1052044	903.6249405	912.895642	922.1663435	937.9999198	937.9999993
17	17	17	17	17	17	25	25
500	500	500	500	500	500	500	500
566	566	566	566	566	566	566	566
1	1	1	1	1	1	1	1
68	139	173	210	223	236	256	256
185	190	195	205	207.5	210	220	225
96	110	125	140	140.5	141	143	152.2
185	190	195	205	207.5	210	220	225
96	110	125	140	140.5	141	143	152.2
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
15	26	33	40	42.5	45	55	70
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250	250	250	250	250	250	250	250
60	70	85	100	103.5	107	115	115
49	84	102	120	126	132	143	143
37.776	48.1644	54.7752	61.386	62.8026	64.2192	67.0524	67.0524
93	158	191	225	236.5	248	267	267
56.35	96.6	117.3	138	144.9	151.8	164.45	164.45
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
350	350	350	350	350	350	350	350
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
567.5	567.5	567.5	567.5	567.5	567.5	567.5	567.5
45150	41708	39240	37435	36227	35019	33045	31172
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45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
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45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
400	400	400	400	400	400	400	400
37.774	43.329	47.773	52.217	53.8835	55.55	58.883	84.436
34	39	43	47	48.5	50	53	76
34	39	43	47	48.5	50	53	76
32.1096	36.8316	40.6092	44.3868	45.8034	47.22	50.0532	71.7744
44.44	49.995	54.439	58.883	60.5495	62.216	65.549	91.102
32.1096	36.8316	40.6092	44.3868	45.8034	47.22	50.0532	71.7744
34	39	43	47	48.5	50	53	76
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76
76

DDHKDSENIOR_NORE	DD	HKD
DDJPYSENIOR_MODRE	DD	JPY
DDSGDSENIOR_MODRE	DD	SGD
DDJPYSENIOR_NORE	DD	JPY
DDUSDPREFERRED_MODRE	DD	USD
DD_PUSDPREFERRED_MODRE	DD_P	USD
DDRUSDSENIOR_MODRE	DDR	USD
DDREURSENIOR_MODRE	DDR	EUR
DDSUSDSENIOR	DDS	USD
DDSUSDSENIOR_NORE	DDS	USD
DDSUSDSENIOR_MODRE	DDS	USD
DDSEURSENIOR	DDS	EUR
DDSEURSENIOR_NORE	DDS	EUR
DDSEURSENIOR_MODRE	DDS	EUR
DDSHKDSENIOR_NORE	DDS	HKD
DDSILSSENIOR_NORE	DDS	ILS
DDSUSDLOAN_NORE	DDS	USD
DDSAUDSENIOR_MODRE	DDS	AUD
DDSJPYSENIOR_NORE	DDS	JPY
DDSAUDSENIOR_NORE	DDS	AUD
DDSJPYSENIOR_MODRE	DDS	JPY
DEUSDSENIOR	DE	USD
DEEURSENIOR_MODRE	DE	EUR
DEEURSENIOR	DE	EUR
DEUSDSENIOR_MODRE	DE	USD
DEUSDSENIOR_NORE	DE	USD
DEEURSENIOR_NORE	DE	EUR
DEUSDSENIOR	DE	USD
DEHKDSENIOR_MODRE	DE	HKD
DEHKDSENIOR_NORE	DE	HKD
DEJPYSENIOR_NORE	DE	JPY
DEJPYSENIOR_MODRE	DE	JPY
DEAUDSENIOR_MODRE	DE	AUD
DE_CAPUSDSENIOR_MODRE	DE_CAP	USD
DE_CAPSGDSENIOR_MODRE	DE_CAP	SGD
DE_CAPHKDSENIOR_MODRE	DE_CAP	HKD
DE_CAPAUDSENIOR_MODRE	DE_CAP	AUD
DE_CAPEURSENIOR_MODRE	DE_CAP	EUR
DEANUSDSENIOR_NORE	DEAN	USD
DECATHLONEURSENIOR	DECATHLON	EUR
DECO_7_E2X_A2EURASSETBACKED	DECO_7_E2X_A2	EUR
DECO_8_C2X_A1GBPASSETBACKED	DECO_8_C2X_A1	GBP
DELBBUSDSENIOR	DELBB	USD
DELBBUSDSENIOR_MODRE	DELBB	USD
DELBBUSDSENIOR_MODRE	DELBB	USD
DELBBEURSENIOR	DELBB	EUR
DELBBEURSENIOR_MODRE	DELBB	EUR
DELBBUSDSENIOR_NORE	DELBB	USD
DELBBEURSENIOR_NORE	DELBB	EUR
DELBBUSDCVA_SENIOR	DELBB	USD
DELBBHKDSENIOR_NORE	DELBB	HKD
DELBBILSSENIOR_NORE	DELBB	ILS
DELBBAUDSENIOR_MODRE	DELBB	AUD
DELEKUSDLOAN_NORE	DELEK	USD
DELLUSDSENIOR	DELL	USD
DELLEURSENIOR_MODRE	DELL	EUR
DELLEURSENIOR	DELL	EUR
DELLUSDSENIOR_NORE	DELL	USD
DELLUSDSENIOR_MODRE	DELL	USD
DELLEURSENIOR_NORE	DELL	EUR
DELLJPYSENIOR_MODRE	DELL	JPY
DELLHKDSENIOR_MODRE	DELL	HKD
DELLAUDSENIOR_MODRE	DELL	AUD
DELPH_06_I_AEURASSETBACKED	DELPH_06_I_A	EUR
DELPH_2006_I_AEURASSETBACKED	DELPH_2006_I_A	EUR
DENKEURSOVEREIGN	DENK	EUR
DENKUSDSOVEREIGN	DENK	USD
DES_MUNIUSDSENIOR_MODRE	DES_MUNI	USD
DES_MUNIUSDSENIOR	DES_MUNI	USD
DEXUSDLOAN	DEX	USD
DEXSEKSUBORDINATE_NORE	DEX	SEK
DEXUSDSUBORDINATE_NORE	DEX	USD
DEXUSDSENIOR_NORE	DEX	USD
DEXUSDLOAN_NORE	DEX	USD

SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	25.4988	25.4988
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	25.4988	25.4988
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	5	5	5
SENIOR_MODRE	DERIV	7/28/2008 13:30	305	307	309
SENIOR_MODRE	DERIV	7/28/2008 13:30	305	307	309
SENIOR	DERIV	6/24/2008 18:30	323.4	352.8	382.2
SENIOR_NORE	DERIV	7/30/2008 18:30	260	360	430
SENIOR_MODRE	DERIV	7/30/2008 18:30	275.418	381.348	455.499
SENIOR	DERIV	6/24/2008 18:30	323.4	352.8	382.2
SENIOR_NORE	DERIV	7/30/2008 18:30	260	360	430
SENIOR_MODRE	DERIV	6/24/2008 18:30	291.3075	317.79	344.2725
SENIOR_NORE	DERIV	7/30/2008 18:30	260	360	430
SENIOR_NORE	DERIV	7/11/2008 13:30	260	360	430
LOAN_NORE	DERIV	10/26/2007 18:30	65	65	65
SENIOR_MODRE	DERIV	7/30/2008 18:30	275.418	381.348	455.499
SENIOR_NORE	DERIV	7/30/2008 18:30	260	360	430
SENIOR_NORE	DERIV	7/30/2008 18:30	260	360	430
SENIOR_MODRE	DERIV	7/30/2008 18:30	275.418	381.348	455.499
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR	CASH	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/23/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/23/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/23/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/23/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/23/2008 18:30	33	33	33
SENIOR_NORE	DERIV	7/29/2008 18:30	175.5	189	220.5
SENIOR	DERIV	12/18/2001 18:30	24	24	24
ASSETBACKED	DERIV	12/10/2007 18:30	75	80	82
ASSETBACKED	DERIV	4/18/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/2/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/22/2008 18:30	45	45	45
SENIOR_MODRE	CASH	7/22/2008 18:30	45	45	45
SENIOR	DERIV	7/22/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/22/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/22/2008 18:30	42.498	42.498	42.498
SENIOR_NORE	DERIV	7/22/2008 18:30	42.498	42.498	42.498
CVA_SENIOR	DERIV	7/22/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/22/2008 18:30	42.498	42.498	42.498
SENIOR_NORE	DERIV	7/6/2008 18:30	42.498	42.498	42.498
SENIOR_MODRE	DERIV	7/22/2008 18:30	45	45	45
LOAN_NORE	DERIV	6/30/2008 18:30	120	125	155
SENIOR	DERIV	7/30/2008 13:30	42.218	42.218	42.218
SENIOR_MODRE	DERIV	7/30/2008 13:30	38	38	38
SENIOR	DERIV	7/30/2008 13:30	42.218	42.218	42.218
SENIOR_NORE	DERIV	7/30/2008 13:30	35.8872	35.8872	35.8872
SENIOR_MODRE	DERIV	7/30/2008 13:30	38	38	38
SENIOR_NORE	DERIV	7/2/2008 18:30	33.9984	33.9984	33.9984
SENIOR_MODRE	DERIV	7/30/2008 13:30	38	38	38
SENIOR_MODRE	DERIV	7/30/2008 13:30	38	38	38
SENIOR_MODRE	DERIV	7/30/2008 13:30	38	38	38
ASSETBACKED	DERIV	2/5/2008 8:30	70	70	70
ASSETBACKED	DERIV	4/17/2008 13:30	485	485	485
SOVEREIGN	DERIV	1/16/2008 8:30	1	1	1
SOVEREIGN	DERIV	3/14/2008 13:30	3	3	4
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	7/10/2007 18:30	1	1	1
LOAN	DERIV	3/13/2003 18:30	650	650	650
SUBORDINATE_NORE	DERIV	5/23/2005 18:30	270	270	270
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	891.855119	904.937649	1032.986524
SENIOR_NORE	DERIV	6/20/2008 18:30	230	250	270
LOAN_NORE	DERIV	7/30/2008 18:30	375	385	405

32.1096	36.8316	40.6092	44.3868	45.8034	47.22	50.0532	71.7744
34	39	43	47	48.5	50	53	76
34	39	43	47	48.5	50	53	76
32.1096	36.8316	40.6092	44.3868	45.8034	47.22	50.0532	71.7744
1	1	1	1	1	1	1	1
10	15	30	45	50	55	65	65
315	324	335	340	328	316	294	294
315	324	335	340	328	316	294	294
517.44	593.88	640.92	670.32	676.2	682.08	682.08	682.08
580	665	705	732.5	733.75	735	735	735
614.394	704.4345	746.8065	775.93725	777.261375	778.5855	778.5855	778.5855
517.44	593.88	640.92	670.32	676.2	682.08	682.08	682.08
580	665	705	732.5	733.75	735	735	735
466.092	534.9465	577.3185	603.801	609.0975	614.394	614.394	614.394
580	665	705	732.5	733.75	735	735	735
580	665	705	732.5	735	737.5	737.5	737.5
65	65	65	65	65	65	65	65
614.394	704.4345	746.8065	775.93725	777.261375	778.5855	778.5855	778.5855
580	665	705	732.5	733.75	735	735	735
580	665	705	732.5	733.75	735	735	735
614.394	704.4345	746.8065	775.93725	777.261375	778.5855	778.5855	778.5855
24.442	31.108	37.774	44.44	46.1065	47.773	52.217	52.217
22	28	34	40	41.5	43	47	47
24.442	31.108	37.774	44.44	46.1065	47.773	52.217	52.217
22	28	34	40	41.5	43	47	47
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	44.3868	44.3868
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	44.3868	44.3868
24.442	31.108	37.774	44.44	46.1065	47.773	52.217	52.217
22	28	34	40	41.5	43	47	47
13.2	16.33333333	14	17.14285714	20.51587302	23.88888889	24.73684211	28.44736842
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	44.3868	44.3868
22	28	34	40	41.5	43	47	47
22	28	34	40	41.5	43	47	47
38	43	49	55	56	57	60	60
38	43	49	55	56	57	60	60
38	43	49	55	56	57	60	60
38	43	49	55	56	57	60	60
38	43	49	55	56	57	60	60
297	364.5	389.25	418.5	419.625	420.75	420.75	420.75
24	24	24	24	24	24	24	24
84	86	88	90	90	90	90	90
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
61.105	71.104	83.325	94.435	95.546	96.657	105.545	116.655
55	64	75	85	86	87	95	105
55	64	75	85	86	87	95	105
61.105	71.104	83.325	94.435	95.546	96.657	105.545	116.655
55	64	75	85	86	87	95	105
51.942	60.4416	70.83	80.274	81.2184	82.1628	89.718	99.162
51.942	60.4416	70.83	80.274	81.2184	82.1628	89.718	99.162
55	64	75	85	86	87	95	105
51.942	60.4416	70.83	80.274	81.2184	82.1628	89.718	99.162
51.942	60.4416	70.83	80.274	81.2184	82.1628	89.718	99.162
55	64	75	85	86	87	95	105
175	210	240	265	270	275	295	305
53.328	64.438	71.104	77.77	79.4365	81.103	84.436	84.436
48	58	64	70	71.5	73	76	76
53.328	64.438	71.104	77.77	79.4365	81.103	84.436	84.436
45.3312	54.7752	60.4416	66.108	67.5246	68.9412	71.7744	71.7744
48	58	64	70	71.5	73	76	76
43.4424	52.8864	58.5528	64.2192	65.6358	67.0524	69.8856	69.8856
48	58	64	70	71.5	73	76	76
48	58	64	70	71.5	73	76	76
48	58	64	70	71.5	73	76	76
70	70	70	70	70	70	70	70
485	485	485	485	485	485	485	485
1	1	1	1	1	1	1	1
5	8	10	13	14	15	19	19
15	15	15	15	16	17	20	20
1	1	1	1	1	1	1	1
650	650	650	650	650	650	650	650
270	270	270	270	270	270	270	270
1335.887685	1435.735054	1467.70587	1451.989134	1412.168761	1372.348388	1313.134418	1215.950508
300	360	380	425	432.5	440	450	450
430	450	470	485	492.5	500	510	510

71.7744
76
76
71.7744
1
65
294
294
682.08
735
778.5855
682.08
735
614.394
735
737.5
65
778.5855
735
735
778.5855
52.217
47
52.217
47
44.3868
44.3868
52.217
47
30.92105263
44.3868
47
47
60
60
60
60
60
420.75
24
90
0.999999975
127.765
115
115
127.765
115
108.606
108.606
115
108.606
108.606
115
305
84.436
76
84.436
71.7744
76
69.8856
76
76
76
70
485
1
19
20
1
650
270
1194.811045
450
510

DEX_M-CVAUSDCVA_SENIOR	DEX_M-CVA	USD
DFUSDSENIOR_NORE	DF	USD
DFUSDLOAN_NORE	DF	USD
DFUSDSENIOR_MODRE	DF	USD
DGCDO_06_2A_CUSDSENIOR	DGCDO_06_2A_C	USD
DGCDO_06_2A_DUSDSENIOR	DGCDO_06_2A_D	USD
DGCDO_2006_2A_CUSDSENIOR	DGCDO_2006_2A_C	USD
DGCDO_2006_2A_DUSDSENIOR	DGCDO_2006_2A_D	USD
DGSIUSDSOVEREIGN	DGSI	USD
DGXUSDSENIOR_MODRE	DGX	USD
DGXUSDSENIOR_NORE	DGX	USD
DGXEURSENIOR_MODRE	DGX	EUR
DGXJPYSENIOR_MODRE	DGX	JPY
DGXEURSENIOR_NORE	DGX	EUR
DHIEURSENIOR_NORE	DHI	EUR
DHIUSDSENIOR_NORE	DHI	USD
DHIUSDSENIOR_MODRE	DHI	USD
DHIEURSENIOR_MODRE	DHI	EUR
DHIHKDSENIOR_NORE	DHI	HKD
DHIUSDSECURED_NORE	DHI	USD
DHIHKDSENIOR_MODRE	DHI	HKD
DHIJPYSENIOR_NORE	DHI	JPY
DHIAUDSENIOR_NORE	DHI	AUD
DHIAUDSENIOR_MODRE	DHI	AUD
DHISGDSENIOR_NORE	DHI	SGD
DHIJPYSENIOR_MODRE	DHI	JPY
DHIUSDDIGITAL_NORE	DHI	USD
DHMSLCUSDCVA_LOAN	DHMSLC	USD
DHRUSDSENIOR	DHR	USD
DHREURSENIOR_MODRE	DHR	EUR
DHRUSDSENIOR_NORE	DHR	USD
DHRUSDSENIOR_MODRE	DHR	USD
DHREURSENIOR_NORE	DHR	EUR
DHREURSENIOR	DHR	EUR
DHRAUDSENIOR_MODRE	DHR	AUD
DHRJPYSENIOR_MODRE	DHR	JPY
DHRHKDSENIOR_MODRE	DHR	HKD
DIACASUSDCVA_LOAN	DIACAS	USD
DIAGSGDSENIOR_MMR_L	DIAG	SGD
DIGICELUSDSENIOR_MODRE	DIGICEL	USD
DISUSDSENIOR	DIS	USD
DISEURSENIOR	DIS	EUR
DISUSDSENIOR_MODRE	DIS	USD
DISUSDSENIOR_NORE	DIS	USD
DISEURSENIOR_MODRE	DIS	EUR
DISEURSENIOR_NORE	DIS	EUR
DISAUDSENIOR_MODRE	DIS	AUD
DISHKDSENIOR_MODRE	DIS	HKD
DISTWDSENIOR	DIS	TWD
DISUSDCVA_SENIOR	DIS	USD
DISAUDSENIOR	DIS	AUD
DISHKDSENIOR_NORE	DIS	HKD
DISJPYSENIOR_MODRE	DIS	JPY
DISJPYSENIOR_NORE	DIS	JPY
DISHUSDSENIOR_NORE	DISH	USD
DISHUSDSENIOR_MODRE	DISH	USD
DISHUSDSUBORDINATE_NORE	DISH	USD
DISHHKDSUBORDINATE_NORE	DISH	HKD
DISHILSSENIOR_NORE	DISH	ILS
DISHHKDSENIOR_NORE	DISH	HKD
DISHEURSENIOR_NORE	DISH	EUR
DISHAUDSENIOR_MODRE	DISH	AUD
DISH_SUBUSDSUBORDINATE_NORE	DISH_SUB	USD
DIVEUSDCVA_LOAN	DIVE	USD
DLUSDSENIOR	DL	USD
DLEURSENIOR	DL	EUR
DLUSDSENIOR_MODRE	DL	USD
DLEURSENIOR_MODRE	DL	EUR
DLUSDSENIOR_NORE	DL	USD
DLEURSENIOR_NORE	DL	EUR
DLMUSDLOAN_NORE	DLM	USD
DLM_CUSDLOAN_NORE	DLM_C	USD
DLPHN_07_1A_CUSDSENIOR	DLPHN_07_1A_C	USD
DLXUSDSENIOR_MODRE	DLX	USD

CVA_SENIOR	DERIV	2/25/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	195	210	245
LOAN_NORE	DERIV	7/30/2008 18:30	175	195	205
SENIOR_MODRE	DERIV	7/29/2008 18:30	200.85	216.3	252.35
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	12/22/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
SOVEREIGN	DERIV	7/22/2008 18:30	85	85	95
SENIOR_MODRE	DERIV	7/29/2008 18:30	69	72	80
SENIOR_NORE	DERIV	7/29/2008 18:30	67.62	70.56	78.4
SENIOR_MODRE	DERIV	7/29/2008 18:30	69	72	80
SENIOR_MODRE	DERIV	7/29/2008 18:30	69	72	80
SENIOR_NORE	DERIV	7/29/2008 18:30	69	72	80
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_MODRE	DERIV	7/29/2008 18:30	596.3859	596.3859	590.0301
SENIOR_MODRE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SECURED_NORE	DERIV	4/17/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	596.3859	596.3859	590.0301
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_MODRE	DERIV	7/29/2008 18:30	596.3859	596.3859	590.0301
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_MODRE	DERIV	7/29/2008 18:30	596.3859	596.3859	590.0301
DIGITAL_NORE	DERIV	7/29/2008 18:30	563	563	557
CVA_LOAN	DERIV	1/22/2008 18:30	1000	1000	1000
SENIOR	DERIV	7/2/2008 18:30	21.109	21.109	24.442
SENIOR_MODRE	DERIV	7/21/2008 13:30	19	19	22
SENIOR_NORE	DERIV	7/21/2008 13:30	17.9436	17.9436	20.7768
SENIOR_MODRE	DERIV	7/21/2008 13:30	19	19	22
SENIOR_NORE	DERIV	7/21/2008 13:30	17.9436	17.9436	20.7768
SENIOR	DERIV	7/21/2008 13:30	21.109	21.109	24.442
SENIOR_MODRE	DERIV	7/21/2008 13:30	19	19	22
SENIOR_MODRE	DERIV	7/21/2008 13:30	19	19	22
SENIOR_MODRE	DERIV	7/21/2008 13:30	19	19	22
CVA_LOAN	DERIV	1/5/2007 18:30	275	275	275
SENIOR_MMR_L	DERIV	7/30/2008 13:30	10.49986429	12.50026643	16.50128491
SENIOR_MODRE	DERIV	6/4/2008 13:30	375	375	375
SENIOR	DERIV	7/30/2008 13:30	18.887	18.887	18.887
SENIOR	DERIV	7/30/2008 13:30	18.887	18.887	18.887
SENIOR_MODRE	DERIV	7/30/2008 13:30	17	17	17
SENIOR_NORE	DERIV	7/30/2008 13:30	16.0548	16.0548	16.0548
SENIOR_MODRE	DERIV	7/30/2008 13:30	17	17	17
SENIOR_NORE	DERIV	7/30/2008 13:30	16.0548	16.0548	16.0548
SENIOR_MODRE	DERIV	7/30/2008 13:30	17	17	17
SENIOR_MODRE	DERIV	7/30/2008 13:30	17	17	17
SENIOR	DERIV	7/30/2008 13:30	18.887	18.887	18.887
CVA_SENIOR	DERIV	7/30/2008 13:30	34	34	34
SENIOR	DERIV	7/30/2008 13:30	18.887	18.887	18.887
SENIOR_NORE	DERIV	7/30/2008 13:30	16.0548	16.0548	16.0548
SENIOR_MODRE	DERIV	7/30/2008 13:30	17	17	17
SENIOR_NORE	DERIV	7/30/2008 13:30	16.0548	16.0548	16.0548
SENIOR_NORE	DERIV	7/30/2008 13:30	130	140	150
SENIOR_MODRE	DERIV	7/30/2008 13:30	137.709	148.302	158.895
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	143	154	165
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	143	154	165
SENIOR_NORE	DERIV	7/9/2008 18:30	165	175	185
SENIOR_NORE	DERIV	7/30/2008 13:30	130	140	150
SENIOR_NORE	DERIV	7/30/2008 13:30	130	140	150
SENIOR_MODRE	DERIV	7/30/2008 13:30	137.709	148.302	158.895
SUBORDINATE_NORE	DERIV	5/14/2007 13:30	20	25	35
CVA_LOAN	DERIV	10/4/2007 18:30	400	400	400
SENIOR	DERIV	7/14/2008 13:30	13.332	13.332	13.332
SENIOR	DERIV	7/14/2008 13:30	13.332	13.332	13.332
SENIOR_MODRE	DERIV	7/14/2008 13:30	12	12	12
SENIOR_MODRE	DERIV	7/14/2008 13:30	12	12	12
SENIOR_NORE	DERIV	7/2/2008 18:30	8.4996	8.4996	8.4996
SENIOR_NORE	DERIV	7/14/2008 13:30	11.3328	11.3328	11.3328
LOAN_NORE	DERIV	6/11/2007 13:30	4.956896552	9.913793103	13.87931034
LOAN_NORE	DERIV	7/23/2008 18:30	60	70	90
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/28/2008 13:30	225	225	225

1	1	1	1	1	1	1	1
330	405	432.5	465	466.25	467.5	467.5	467.5
260	270	315	325	330	335	345	345
339.9	417.15	445.475	478.95	480.2375	481.525	481.525	481.525
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
105	115	135	150	155	160	170	180
93	102	112	120	122.5	125	129	129
91.14	99.96	109.76	117.6	120.05	122.5	126.42	126.42
93	102	112	120	122.5	125	129	129
93	102	112	120	122.5	125	129	129
93	102	112	120	122.5	125	129	129
543	527	512	505	495	485	458	458
543	527	512	505	495	485	458	458
575.1999	558.2511	542.3616	534.9465	524.3535	513.7605	485.1594	485.1594
543	527	512	505	495	485	458	458
543	527	512	505	495	485	458	458
1	1	1	1	1	1	1	1
575.1999	558.2511	542.3616	534.9465	524.3535	513.7605	485.1594	485.1594
543	527	512	505	495	485	458	458
543	527	512	505	495	485	458	458
575.1999	558.2511	542.3616	534.9465	524.3535	513.7605	485.1594	485.1594
543	527	512	505	495	485	458	458
575.1999	558.2511	542.3616	534.9465	524.3535	513.7605	485.1594	485.1594
543	527	512	505	495	485	458	458
1000	1000	1000	1000	1000	1000	1000	1000
31.108	37.774	43.329	49.995	52.217	54.439	59.994	59.994
28	34	39	45	47	49	54	54
26.4432	32.1096	36.8316	42.498	44.3868	46.2756	50.9976	50.9976
28	34	39	45	47	49	54	54
26.4432	32.1096	36.8316	42.498	44.3868	46.2756	50.9976	50.9976
31.108	37.774	43.329	49.995	52.217	54.439	59.994	59.994
28	34	39	45	47	49	54	54
28	34	39	45	47	49	54	54
28	34	39	45	47	49	54	54
275	275	275	275	275	275	275	275
23.50425597	29.00198206	32.99716099	39	41.5	44	48	48
375	375	375	375	375	375	375	375
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
22	28	34	40	41.5	43	46	46
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
22	28	34	40	41.5	43	46	46
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
22	28	34	40	41.5	43	46	46
22	28	34	40	41.5	43	46	46
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
44	56	68	80	83	86	92	92
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
22	28	34	40	41.5	43	46	46
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
190	230	265	288	294.5	301	310	310
201.267	243.639	280.7145	305.0784	311.96385	318.8493	328.383	328.383
209	253	291.5	316.8	323.95	331.1	341	341
209	253	291.5	316.8	323.95	331.1	341	341
225	265	303	323	329.5	336	345	345
190	230	265	288	294.5	301	310	310
190	230	265	288	294.5	301	310	310
201.267	243.639	280.7145	305.0784	311.96385	318.8493	328.383	328.383
55	75	97	120	141.5	163	193	203
400	400	400	400	400	400	400	400
24.442	29.997	35.552	42.218	44.44	46.662	52.217	52.217
24.442	29.997	35.552	42.218	44.44	46.662	52.217	52.217
22	27	32	38	40	42	47	47
22	27	32	38	40	42	47	47
17.9436	22.6656	27.3876	33.054	34.9428	36.8316	41.5536	41.5536
20.7768	25.4988	30.2208	35.8872	37.776	39.6648	44.3868	44.3868
28.75	39.65517241	48.57758621	57.5	60.47413793	63.44827586	67.4137931	67.4137931
100	120	135	165	170	175	185	185
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
295	345	375	400	402.5	405	410	410

1
467.5
345
481.525
1
1
0.999999975
0.999999975
180
129
126.42
129
129
129
458
458
485.1594
458
458
1
485.1594
458
458
485.1594
458
485.1594
458
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59.994
54
50.9976
54
50.9976
59.994
54
54
54
275
48
375
51.106
51.106
46
43.4424
46
43.4424
46
46
51.106
92
51.106
43.4424
46
43.4424
310
328.383
341
341
345
310
310
328.383
203
400
52.217
52.217
47
47
41.5536
44.3868
67.4137931
185
0.999999975
410

DLXEURSENIOR_MODRE	DLX	EUR
DLXJPYSENIOR_MODRE	DLX	JPY
DMCLOUSDASSETBACKED	DMCLO	USD
DMCLO_2006_1_DUSDASSETBACKED	DMCLO_2006_1_D	USD
DMPL_V_CEURASSETBACKED	DMPL_V_C	EUR
DNAUSDSENIOR_MODRE	DNA	USD
DNYUSDSENIOR_MODRE	DNY	USD
DNYJPYSENIOR_MODRE	DNY	JPY
DNYEURSENIOR_MODRE	DNY	EUR
DOUSDSENIOR	DO	USD
DOEURSENIOR_MODRE	DO	EUR
DOUSDSENIOR_MODRE	DO	USD
DOUSDSENIOR_NORE	DO	USD
DOEURSENIOR_NORE	DO	EUR
DOEURSENIOR	DO	EUR
DOAUDSENIOR_MODRE	DO	AUD
DOUSDSENIOR	DO	USD
DOJPYSENIOR_MODRE	DO	JPY
DOFSCOAUDSENIOR_MODRE	DOFSCO	AUD
DOLUSDSENIOR_NORE	DOL	USD
DOLUSDSENIOR	DOL	USD
DOLEURSENIOR	DOL	EUR
DOLHKDSENIOR_NORE	DOL	HKD
DOLILSSENIOR_NORE	DOL	ILS
DOLEURSENIOR_NORE	DOL	EUR
DOLUSDSENIOR_MODRE	DOL	USD
DOLUSDLOAN_NORE	DOL	USD
DOLAUDSENIOR_MODRE	DOL	AUD
DOLEFCAUDSENIOR_MODRE	DOLEFC	AUD
DOLEFCEURSENIOR	DOLEFC	EUR
DOLEFCEURSENIOR_NORE	DOLEFC	EUR
DOLEFCHKDSENIOR_NORE	DOLEFC	HKD
DOLEFCILSSENIOR_NORE	DOLEFC	ILS
DOLEFCUSDLOAN_NORE	DOLEFC	USD
DOLEFCUSDSENIOR_MODRE	DOLEFC	USD
DOLEFCUSDSENIOR_NORE	DOLEFC	USD
DOLLUSDCVA_LOAN	DOLL	USD
DOMCUSDLOAN_NORE	DOMC	USD
DOMREPUSDSENIOR	DOMREP	USD
DOMREPUSDBOND	DOMREP	USD
DOURM_3_AEURSENIOR_MODRE	DOURM_3_A	EUR
DOURM_3_AEURSENIOR	DOURM_3_A	EUR
DOURM_3_AEURASSETBACKED	DOURM_3_A	EUR
DOVUSDSENIOR_MODRE	DOV	USD
DOVEURSENIOR_MODRE	DOV	EUR
DOVSGDSENIOR_MODRE	DOV	SGD
DOVHKDSENIOR_MODRE	DOV	HKD
DOVAUDSENIOR_MODRE	DOV	AUD
DOVJPYSENIOR_MODRE	DOV	JPY
DOWUSDSENIOR	DOW	USD
DOWUSDSENIOR_MODRE	DOW	USD
DOWEURSENIOR_MODRE	DOW	EUR
DOWEURSENIOR_NORE	DOW	EUR
DOWEURSENIOR	DOW	EUR
DOWUSDSENIOR_NORE	DOW	USD
DOWUSDLOAN	DOW	USD
DOWAUDSECURED_MODRE	DOW	AUD
DOWAUDSENIOR_MODRE	DOW	AUD
DOWJPYSENIOR	DOW	JPY
DOWAUDSENIOR	DOW	AUD
DOWJPYSENIOR_MODRE	DOW	JPY
DOWHKDSENIOR_MODRE	DOW	HKD
DOWTWDSENIOR	DOW	TWD
DOWHKDSENIOR_NORE	DOW	HKD
DOWJPYSENIOR_NORE	DOW	JPY
DOWSGDSENIOR_MODRE	DOW	SGD
DOXUSDSENIOR_NORE	DOX	USD
DPHUSDSENIOR	DPH	USD
DPHUSDSENIOR_MODRE	DPH	USD
DPHUSDSENIOR_NORE	DPH	USD
DPHEURSENIOR_MODRE	DPH	EUR
DPHEURSENIOR_NORE	DPH	EUR
DPHEURSENIOR	DPH	EUR
DPHJPYSENIOR_MODRE	DPH	JPY

SENIOR_MODRE	DERIV	7/28/2008 13:30	225	225	225
SENIOR_MODRE	DERIV	7/28/2008 13:30	225	225	225
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	4/17/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	6/30/2008 18:30	30	35	45
SENIOR_MODRE	DERIV	1/29/2007 8:30	6	6	6
SENIOR_MODRE	DERIV	7/6/2006 8:30	5	11	10
SENIOR_MODRE	DERIV	3/8/2007 13:30	6	6	6
SENIOR	DERIV	7/29/2008 18:30	33.33	34.441	34.441
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_NORE	DERIV	7/25/2005 13:30	10	10	10
SENIOR_NORE	DERIV	7/25/2005 13:30	10	10	10
SENIOR	DERIV	7/25/2005 13:30	12	12	12
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR	CASH	7/25/2005 13:30	12	12	12
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_MODRE	DERIV	2/1/2007 8:30	4	8	15
SENIOR_NORE	DERIV	12/18/2007 8:30	330	380	415
SENIOR	DERIV	12/16/2004 18:30	140	140	140
SENIOR	DERIV	12/18/2007 8:30	388.08	446.88	488.04
SENIOR_NORE	DERIV	12/18/2007 8:30	330	380	415
SENIOR_NORE	DERIV	12/18/2007 8:30	330	380	415
SENIOR_NORE	DERIV	12/18/2007 8:30	330	380	415
SENIOR_MODRE	DERIV	12/18/2007 8:30	349.569	402.534	439.6095
LOAN_NORE	DERIV	12/18/2007 18:30	200	210	250
SENIOR_MODRE	DERIV	12/18/2007 8:30	349.569	402.534	439.6095
SENIOR_MODRE	DERIV	7/30/2008 18:30	527.739739	517.373956	652.462413
SENIOR	DERIV	6/24/2008 18:30	874.325381	968.643197	1090.516063
SENIOR_NORE	DERIV	7/30/2008 18:30	525.972161	516.212612	641.289591
SENIOR_NORE	DERIV	7/30/2008 18:30	525.790236	516.056881	639.270316
SENIOR_NORE	DERIV	7/30/2008 18:30	525.936531	516.181473	640.92751
LOAN_NORE	DERIV	7/23/2008 18:30	330	360	390
SENIOR_MODRE	DERIV	7/30/2008 18:30	527.34763	517.028106	647.78355
SENIOR_NORE	DERIV	7/30/2008 18:30	525.815414	516.073755	639.458335
CVA_LOAN	DERIV	6/13/2008 18:30	300	300	300
LOAN_NORE	DERIV	1/4/2008 13:30	60	60	80
SENIOR	DERIV	9/30/2002 13:30	300	300	300
BOND	DERIV	7/30/2008 18:30	145	160	175
SENIOR_MODRE	DERIV	3/4/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	3/4/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
LOAN	DERIV	7/24/2008 13:30	37.8	37.8	37.8
SECURED_MODRE	DERIV	7/24/2008 13:30	37.8	37.8	37.8
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_NORE	DERIV	6/4/2008 13:30	120	120	120
SENIOR	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_MODRE	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_NORE	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_MODRE	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_NORE	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_MODRE	DERIV	11/28/2005 18:30	9229	7206	5210

295	345	375	400	402.5	405	410	410
295	345	375	400	402.5	405	410	410
400	400	400	400	400	400	400	400
700	700	700	700	700	700	700	700
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
50	60	70	85	90	95	105	115
12	18	30	33	39.5	46	63	63
19	25	39	52	62	72	91	104
12	18	30	33	39.5	46	63	63
37.774	42.218	48.884	55.55	57.772	59.994	65.549	87.769
34	38	44	50	52	54	59	79
34	38	44	50	52	54	59	79
15	19	23	30	34	38	50	50
15	19	23	30	34	38	50	50
18	22	27	36	40	44	59	59
34	38	44	50	52	54	59	79
18	22	27	36	40	44	59	59
34	38	44	50	52	54	59	79
24	35	45	60	65.5	71	85	99
655	760	825	875	892.5	910	920	920
140	140	140	140	140	140	140	140
770.28	893.76	970.2	1029	1049.58	1070.16	1081.92	1081.92
655	760	825	875	892.5	910	920	920
655	760	825	875	892.5	910	920	920
655	760	825	875	892.5	910	920	920
693.8415	805.068	873.9225	926.8875	945.42525	963.963	974.556	974.556
275	330	380	400	412.5	425	435	435
693.8415	805.068	873.9225	926.8875	945.42525	963.963	974.556	974.556
862.114237	913.354482	1005.996319	1098.257046	1079.766451	1061.275856	1036.565504	980.754132
1242.244558	1237.617821	1243.19276	1271.57625	1241.512731	1211.449212	1167.418861	1081.866455
830.871778	872.869351	950.543806	1025.513877	1003.406593	981.299308	947.608682	883.135026
824.190186	864.047758	938.865281	1011.007374	988.9866715	966.965969	933.564853	869.462535
830.075743	872.281747	950.23468	1025.614439	1003.904826	982.195212	949.29669	885.249641
410	420	455	475	482.5	490	500	500
844.701394	887.871887	968.643135	1047.172744	1024.87664	1002.580536	969.424529	905.253057
824.689843	864.572808	939.435987	1011.617762	989.6397585	967.661755	934.77125	873.177548
350	400	450	500	500	500	500	500
100	120	145	170	177.5	185	200	210
300	300	300	300	300	300	300	300
215	275	287.5	300	317.5	335	370	370
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
20	28	35	39	42	45	50	50
20	28	35	39	42	45	50	50
20	28	35	39	42	45	50	50
20	28	35	39	42	45	50	50
20	28	35	39	42	45	50	50
20	28	35	39	42	45	50	50
61.105	72.215	81.103	88.88	90.5465	92.213	96.657	94.435
55	65	73	80	81.5	83	87	85
55	65	73	80	81.5	83	87	85
51.942	61.386	68.9412	75.552	76.9686	78.3852	82.1628	80.274
61.105	72.215	81.103	88.88	90.5465	92.213	96.657	94.435
51.942	61.386	68.9412	75.552	76.9686	78.3852	82.1628	80.274
49.5	58.5	65.7	72	73.35	74.7	78.3	76.5
49.5	58.5	65.7	72	73.35	74.7	78.3	76.5
55	65	73	80	81.5	83	87	85
61.105	72.215	81.103	88.88	90.5465	92.213	96.657	94.435
61.105	72.215	81.103	88.88	90.5465	92.213	96.657	94.435
55	65	73	80	81.5	83	87	85
55	65	73	80	81.5	83	87	85
61.105	72.215	81.103	88.88	90.5465	92.213	96.657	94.435
51.942	61.386	68.9412	75.552	76.9686	78.3852	82.1628	80.274
51.942	61.386	68.9412	75.552	76.9686	78.3852	82.1628	80.274
55	65	73	80	81.5	83	87	85
120	120	120	120	120	120	120	120
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857

410
410
400
700
0.999999975
125
63
105
63
87.769
79
79
50
50
59
79
59
79
99
920
140
1081.92
920
920
920
974.556
435
974.556
970.318709
1062.286529
868.778272
855.14529
871.294348
500
891.624761
860.18783
500
210
300
370
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0.999999975
0.999999975
50
50
50
50
50
50
94.435
85
85
80.274
94.435
80.274
76.5
76.5
85
94.435
94.435
85
85
94.435
80.274
80.274
85
120
1857
1857
1857
1857
1857
1857
1857

DPHHKDSENIOR_MODRE	DPH	HKD
DPHTWDSENIOR	DPH	TWD
DPHUSDSENIOR_MMR_L	DPH	USD
DPHEURSENIOR_MMR_L	DPH	EUR
DPHHKDSENIOR_NORE	DPH	HKD
DPHUSDDIGITAL_MODRE	DPH	USD
DPHUSDLOAN_NORE	DPH	USD
DPHILSSENIOR_NORE	DPH	ILS
DPHUSDDIGITAL_NORE	DPH	USD
DPHUSDDIGITAL60_NORE	DPH	USD
DPHCDOUSDSENIOR_MODRE	DPHCDO	USD
DPHCDOEURSENIOR_MODRE	DPHCDO	EUR
DPHCDOUSDSENIOR	DPHCDO	USD
DPHCDOJPYSENIOR_MODRE	DPHCDO	JPY
DPHCDOEURSENIOR	DPHCDO	EUR
DPHCDOUSDSENIOR_NORE	DPHCDO	USD
DPHCDOHKDSENIOR_NORE	DPHCDO	HKD
DPHCDOHKDSENIOR_MODRE	DPHCDO	HKD
DPHCDOTWDSENIOR	DPHCDO	TWD
DPHCDOILSSENIOR_NORE	DPHCDO	ILS
DPHCDOEURSENIOR_NORE	DPHCDO	EUR
DPLEURSENIOR_MODRE	DPL	EUR
DPLUSDSENIOR_MODRE	DPL	USD
DPLUSDSENIOR_NORE	DPL	USD
DPLHKDSENIOR_MODRE	DPL	HKD
DPLEURSENIOR_NORE	DPL	EUR
DPWORLAUDSENIOR_MODRE	DPWORL	AUD
DPWORLAUDSENIOR	DPWORL	AUD
DPZUSDCVA_SENIOR	DPZ	USD
DQEUSDCVA_SENIOR	DQE	USD
DRACO_07_1A_A2USDSENIOR	DRACO_07_1A_A2	USD
DRACO_07_1A_A3USDSENIOR	DRACO_07_1A_A3	USD
DRACO_2007_1A_A2USDSENIOR	DRACO_2007_1A_A2	USD
DRACO_2007_1A_A3USDSENIOR	DRACO_2007_1A_A3	USD
DREUSDSENIOR_MODRE	DRE	USD
DRESSRUSDLOAN_NORE	DRESSR	USD
DRESSRUSDCVA_LOAN	DRESSR	USD
DRIUSDSENIOR_MODRE	DRI	USD
DRIUSDSENIOR	DRI	USD
DRIEURSENIOR	DRI	EUR
DRIEURSENIOR_MODRE	DRI	EUR
DRIUSDSENIOR_NORE	DRI	USD
DRIEURSENIOR_NORE	DRI	EUR
DRIJPYSENIOR_MODRE	DRI	JPY
DRISGDSENIOR_MODRE	DRI	SGD
DRIHKDSENIOR_MODRE	DRI	HKD
DRIAUDSENIOR_MODRE	DRI	AUD
DRIAUDSENIOR_NORE	DRI	AUD
DRRAUSDSUBORDINATE_NORE	DRRA	USD
DRRAUSDSENIOR_NORE	DRRA	USD
DRRAHKDSUBORDINATE_NORE	DRRA	HKD
DRRAILSSUBORDINATE_NORE	DRRA	ILS
DRRAEURSUBORDINATE_NORE	DRRA	EUR
DRRAUSDSUBORDINATE_MODRE	DRRA	USD
DRRAUSDDIGITAL_NORE	DRRA	USD
DRRAUSDDIGITAL_SUBORDINATE_NORE	DRRA	USD
DRRAUSDDIGITAL_SUB_NORE	DRRA	USD
DRRA_SNRUSDSENIOR_NORE	DRRA_SNR	USD
DRRACDOEURSUBORDINATE_NORE	DRRACDO	EUR
DRRACDOHKDSUBORDINATE_NORE	DRRACDO	HKD
DRRACDOILSSUBORDINATE_NORE	DRRACDO	ILS
DRRACDOUSDDIGITAL_NORE	DRRACDO	USD
DRRACDOUSDDIGITAL_SUB_NORE	DRRACDO	USD
DRRACDOUSDSENIOR_NORE	DRRACDO	USD
DRRACDOUSDSUBORDINATE_MODRE	DRRACDO	USD
DRRACDOUSDSUBORDINATE_NORE	DRRACDO	USD
DRRACDO_SNRUSDSENIOR_NORE	DRRACDO_SNR	USD
DRSDNRAUDLT2_MMR_L	DRSDNR	AUD
DRYD_06_16AUSDASSETBACKED	DRYD_06_16A	USD
DRYD_2006_15X_DUSDASSETBACKED	DRYD_2006_15X_D	USD
DRYD_2006_15X_DEURASSETBACKED	DRYD_2006_15X_D	EUR
DRYD06_16A_DUSDASSETBACKED	DRYD06_16A_D	USD
DSGIEURSENIOR	DSGI	EUR
DSGIEURSENIOR_MODRE	DSGI	EUR

SENIOR_MODRE	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_MMR_L	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_MMR_L	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_NORE	DERIV	11/28/2005 18:30	9229	7206	5210
DIGITAL_MODRE	DERIV	11/28/2005 18:30	25000	25000	25000
LOAN_NORE	DERIV	7/11/2006 13:30	400	400	400
SENIOR_NORE	DERIV	11/28/2005 18:30	9229	7206	5210
DIGITAL_NORE	DERIV	11/28/2005 18:30	25000	25000	25000
DIGITAL60_NORE	DERIV	6/16/2008 13:30	25000	25000	25000
SENIOR_MODRE	DERIV	6/10/2008 18:30	9228.8	7206.4	5209.6
SENIOR_MODRE	DERIV	6/13/2006 8:30	9229	7206	5210
SENIOR	DERIV	10/13/2005 13:30	9228.8	7206.4	5209.6
SENIOR_MODRE	DERIV	10/13/2005 13:30	9228.8	7206.4	5209.6
SENIOR	DERIV	10/13/2005 13:30	9228.8	7206.4	5209.6
SENIOR_NORE	DERIV	10/13/2005 13:30	9229	7206	5210
SENIOR_NORE	DERIV	10/13/2005 13:30	9229	7206	5210
SENIOR_MODRE	DERIV	10/13/2005 13:30	9229	7206	5210
SENIOR	DERIV	10/13/2005 13:30	9229	7206	5210
SENIOR_NORE	DERIV	10/13/2005 13:30	9229	7206	5210
SENIOR_NORE	DERIV	11/7/2005 8:30	9229	7206	5210
SENIOR_MODRE	DERIV	7/23/2008 13:30	22.2348	27.5288	32.8228
SENIOR_MODRE	DERIV	7/23/2008 13:30	22.2348	27.5288	32.8228
SENIOR_NORE	DERIV	7/23/2008 13:30	21	26	31
SENIOR_MODRE	DERIV	5/25/2004 8:30	210	210	215
SENIOR_NORE	DERIV	7/23/2008 13:30	21	26	31
SENIOR_MODRE	DERIV	4/21/2008 8:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	155	155	165
CVA_SENIOR	DERIV	1/26/2007 13:30	400	400	400
CVA_SENIOR	DERIV	7/7/2005 13:30	50	50	60
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	2/8/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	7/25/2008 13:30	290	290	290
LOAN_NORE	DERIV	7/23/2008 18:30	225	245	265
CVA_LOAN	DERIV	2/15/2008 18:30	500	500	500
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR	DERIV	7/21/2008 13:30	99.99	99.99	99.99
SENIOR	DERIV	7/21/2008 13:30	99.99	99.99	99.99
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR_NORE	DERIV	7/21/2008 13:30	84.996	84.996	84.996
SENIOR_NORE	DERIV	7/21/2008 13:30	84.996	84.996	84.996
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR_NORE	DERIV	7/21/2008 13:30	90	90	90
SUBORDINATE_NORE	DERIV	10/31/2007 13:30	94348.99	89487.23	81657.05
SENIOR_NORE	DERIV	11/8/2006 18:30	80644.16	79666.71	77995.55
SUBORDINATE_NORE	DERIV	11/16/2006 18:30	94348.99	89487.23	81657.05
SUBORDINATE_NORE	DERIV	10/31/2007 13:30	94348.99	89487.23	81657.05
SUBORDINATE_NORE	DERIV	11/16/2006 18:30	94348.99	89487.23	81657.05
SUBORDINATE_MODRE	DERIV	11/16/2006 18:30	94348.99	89487.23	81657.05
DIGITAL_NORE	DERIV	10/31/2007 13:30	80644.16	79666.71	77995.55
DIGITAL_SUBORDINATE_NORE	DERIV	8/1/2006 18:30	1	1	1
DIGITAL_SUB_NORE	DERIV	10/31/2007 13:30	94348.99	89487.23	81657.05
SENIOR_NORE	DERIV	11/8/2006 18:30	80644.16	79666.71	77995.55
SUBORDINATE_NORE	DERIV	2/28/2008 18:30	87069	83799	79543
SUBORDINATE_NORE	DERIV	2/28/2008 18:30	87069	83799	79543
SUBORDINATE_NORE	DERIV	2/28/2008 18:30	87069	83799	79543
DIGITAL_NORE	DERIV	6/10/2008 18:30	82913	81268	78329
DIGITAL_SUB_NORE	DERIV	6/10/2008 18:30	87069	83799	79543
SENIOR_NORE	DERIV	6/10/2008 18:30	82913	81268	78329
SUBORDINATE_MODRE	DERIV	6/10/2008 18:30	87069	83799	79543
SUBORDINATE_NORE	DERIV	6/10/2008 18:30	87069	83799	79543
SENIOR_NORE	DERIV	6/10/2008 18:30	82913	81268	78329
LT2_MMR_L	DERIV	7/29/2008 13:30	70	70	70
ASSETBACKED	DERIV	6/4/2007 18:30	410	410	410
ASSETBACKED	DERIV	5/11/2007 18:30	1	1	1
ASSETBACKED	DERIV	5/11/2007 18:30	192	192	192
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/30/2008 13:30	158.5287895	184.65498	236.2081302
SENIOR_MODRE	DERIV	7/30/2008 13:30	150.9797995	175.8618857	224.9601717

3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
25000	25000	25000	25000	24000	23000	20000	20000
400	400	400	400	400	400	400	400
3554	2853	2514	2322	2188	2054	1857	1857
25000	25000	25000	25000	24000	23000	20000	20000
25000	25000	25000	25000	24000	23000	20000	20000
3553.6	2852.8	2514.4	2321.6	2188	2054.4	1856.8	1856.8
3554	2853	2514	2322	2188	2054	1857	1857
3553.6	2852.8	2514.4	2321.6	2188	2054.4	1856.8	1856.8
3553.6	2852.8	2514.4	2321.6	2188	2054.4	1856.8	1856.8
3553.6	2852.8	2514.4	2321.6	2188	2054.4	1856.8	1856.8
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
42.352	50.8224	57.1752	63.528	65.6456	67.7632	79.41	79.41
42.352	50.8224	57.1752	63.528	65.6456	67.7632	79.41	79.41
40	48	54	60	62	64	75	75
225	230	235	240	242.5	245	245	245
40	48	54	60	62	64	75	75
1	1	1	1	1	1	1	1
180	190	205	215	222.5	230	255	265
400	400	400	400	400	400	400	400
80	95	115	125	132.5	140	145	150
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
290	290	290	290	290	290	290	290
285	315	335	355	360	365	375	375
500	500	500	500	500	500	500	500
112	135	148	160	160	160	160	187
124.432	149.985	164.428	177.76	177.76	177.76	177.76	207.757
124.432	149.985	164.428	177.76	177.76	177.76	177.76	207.757
112	135	148	160	160	160	160	187
105.7728	127.494	139.7712	151.104	151.104	151.104	151.104	176.6028
105.7728	127.494	139.7712	151.104	151.104	151.104	151.104	176.6028
112	135	148	160	160	160	160	187
112	135	148	160	160	160	160	187
112	135	148	160	160	160	160	187
112	135	148	160	160	160	160	187
112	135	148	160	160	160	160	187
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
75107.21	72751.18	70785.68	69127.32	67823.49	66519.66	63836.91	59998.56
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
75107.21	72751.18	70785.68	69127.32	67823.49	66519.66	63836.91	59998.56
1	1	1	1	1	1	1	1
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
75107.21	72751.18	70785.68	69127.32	67823.49	66519.66	63836.91	59998.56
73614	68974	65274	62263	59985	57707	53210	46900
73614	68974	65274	62263	59985	57707	53210	46900
73614	68974	65274	62263	59985	57707	53210	46900
73479	69727	66731	64294	62461	60628	57067	52376
73614	68974	65274	62263	59985	57707	53210	46900
73479	69727	66731	64294	62461	60628	57067	52376
73614	68974	65274	62263	59985	57707	53210	46900
73614	68974	65274	62263	59985	57707	53210	46900
73479	69727	66731	64294	62461	60628	57067	52376
90	110	125	140	135	130	130	130
410	410	410	410	410	410	410	410
1	1	1	1	1	1	1	1
192	192	192	192	192	192	192	192
1100	1100	1100	1100	1100	1100	1100	1100
313.610706	381.9938942	408.3478691	430.5	433.125	435.75	439.95	439.95
298.6768628	363.8037087	388.9027325	410	412.5	415	419	419

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176.6028
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DSGIJPYSENIOR_MMR_NL	DSGI	JPY
DSGISGDSENIOR_MMR_L	DSGI	SGD
DSGIUSDSENIOR	DSGI	USD
DSLA_2004_AR1_B3USDSENIOR	DSLA_2004_AR1_B3	USD
DTCUSDSENIOR	DTC	USD
DTCEURSENIOR	DTC	EUR
DTCEURSENIOR_MODRE	DTC	EUR
DTCUSDSENIOR_MODRE	DTC	USD
DTCUSDSENIOR_NORE	DTC	USD
DTCEURSENIOR_NORE	DTC	EUR
DTCAUDSENIOR	DTC	AUD
DTCAUDSENIOR_MODRE	DTC	AUD
DTCJPYSENIOR_MODRE	DTC	JPY
DTCUSDLOAN_NORE	DTC	USD
DTEUSDSENIOR_MODRE	DTE	USD
DTEEURSENIOR_MODRE	DTE	EUR
DTEAUDSENIOR_MODRE	DTE	AUD
DTEAUDSENIOR	DTE	AUD
DTEUSDSENIOR	DTE	USD
DTEUSDPREFERRED_MODRE	DTE	USD
DTE_PUSDPREFERRED_MODRE	DTE_P	USD
DTVUSDSENIOR_NORE	DTV	USD
DTVUSDLOAN_NORE	DTV	USD
DTVAUDSENIOR_NORE	DTV	AUD
DTVHKDSENIOR_NORE	DTV	HKD
DTVEURSENIOR_NORE	DTV	EUR
DUANEUSDASSETBACKED	DUANE	USD
DUANE_200_3AUSDASSETBACKED	DUANE_200_3A	USD
DUANE_2006_3AUSDASSETBACKED	DUANE_2006_3A	USD
DUANE_DUSDASSETBACKED	DUANE_D	USD
DUANE_EUSDASSETBACKED	DUANE_E	USD
DUANE05_1A_A2_5Y1STLUSDASSETBACKED	DUANE05_1A_A2_5Y1STL	USD
DUANE06_2A_EUSDASSETBACKED	DUANE06_2A_E	USD
DUANE06_3A_DUSDASSETBACKED	DUANE06_3A_D	USD
DUBAIUSDSENIOR	DUBAI	USD
DUBAI_SOVUSDSOVEREIGN	DUBAI_SOV	USD
DUBAIHUSDSENIOR	DUBAIH	USD
DUCHS_VII_CEURASSETBACKED	DUCHS_VII_C	EUR
DUCHS_VII_DUSDASSETBACKED	DUCHS_VII_D	USD
DUCHS_VII_DEURASSETBACKED	DUCHS_VII_D	EUR
DUKUSDSENIOR	DUK	USD
DUKEURSENIOR_MODRE	DUK	EUR
DUKEURSENIOR	DUK	EUR
DUKUSDSENIOR_MODRE	DUK	USD
DUKUSDSENIOR_NORE	DUK	USD
DUKEURSENIOR_NORE	DUK	EUR
DUKUSDPREFERRED_MODRE	DUK	USD
DUKAUDSENIOR_MODRE	DUK	AUD
DUK CAPUSDSENIOR	DUK CAP	USD
DUK CAPUSDSENIOR_NORE	DUK CAP	USD
DUK CAPUSDSENIOR_MODRE	DUK CAP	USD
DUK_CAPUSDSENIOR	DUK_CAP	USD
DUK_CAPEURSENIOR	DUK_CAP	EUR
DUK_CAPEURSENIOR_MODRE	DUK_CAP	EUR
DUK_CAPUSDSENIOR_MODRE	DUK_CAP	USD
DUK_CAPUSDSENIOR_NORE	DUK_CAP	USD
DUK_CAPEURSENIOR_NORE	DUK_CAP	EUR
DUK_CAPAUDSENIOR_MODRE	DUK_CAP	AUD
DUK_CAPAUDSENIOR	DUK_CAP	AUD
DUK_CAPJPYSENIOR_MODRE	DUK_CAP	JPY
DUK_COUSDSENIOR	DUK_CO	USD
DUK_COEURSENIOR	DUK_CO	EUR
DUK_COEURSENIOR_MODRE	DUK_CO	EUR
DUK_COUSDSENIOR_MODRE	DUK_CO	USD
DUK_COUSDSENIOR_NORE	DUK_CO	USD
DUK_COEURSENIOR_NORE	DUK_CO	EUR
DUK_COHKDSENIOR_MODRE	DUK_CO	HKD
DUK_COHKDSENIOR_NORE	DUK_CO	HKD
DUK_COAUDSENIOR_MODRE	DUK_CO	AUD
DUK_COJPYSENIOR_NORE	DUK_CO	JPY
DUK_COUSDPREFERRED_MODRE	DUK_CO	USD
DUK_COUSDCVA_LOAN_MMR_L	DUK_CO	USD
DUK_CO_PUSDPREFERRED_MODRE	DUK_CO_P	USD
DUK_PUSDPREFERRED_MODRE	DUK_P	USD

SENIOR_MMR_NL	DERIV	7/30/2008 13:30	150.9797995	175.8618857	224.9601717
SENIOR_MMR_L	DERIV	7/30/2008 13:30	150.9797995	175.8618857	224.9601717
SENIOR	DERIV	7/30/2008 13:30	158.5287895	184.65498	236.2081302
SENIOR	DERIV	2/20/2008 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	144.45	165.85	187.25
SENIOR	DERIV	6/24/2008 18:30	96.3	107	117.7
SENIOR_MODRE	DERIV	7/30/2008 18:30	135	155	175
SENIOR_MODRE	DERIV	7/30/2008 18:30	135	155	175
SENIOR_NORE	DERIV	7/30/2008 18:30	130.95	150.35	169.75
SENIOR_NORE	DERIV	7/30/2008 18:30	130.95	150.35	169.75
SENIOR	DERIV	7/30/2008 18:30	144.45	165.85	187.25
SENIOR_MODRE	DERIV	7/30/2008 18:30	135	155	175
SENIOR_MODRE	DERIV	6/24/2008 18:30	90	100	110
LOAN_NORE	DERIV	7/25/2008 18:30	50	50	65
SENIOR_MODRE	DERIV	7/29/2008 18:30	36	39	43
SENIOR_MODRE	DERIV	7/29/2008 18:30	36	39	43
SENIOR_MODRE	DERIV	7/29/2008 18:30	36	39	43
SENIOR	DERIV	7/29/2008 18:30	33.984	36.816	40.592
SENIOR	DERIV	7/29/2008 18:30	33.984	36.816	40.592
PREFERRED_MODRE	DERIV	4/17/2007 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	34	34	34
SENIOR_NORE	DERIV	7/25/2008 13:30	85	100	115
LOAN_NORE	DERIV	7/30/2008 18:30	25	35	45
SENIOR_NORE	DERIV	7/25/2008 13:30	85	100	115
SENIOR_NORE	DERIV	7/25/2008 13:30	85	100	115
SENIOR_NORE	DERIV	7/25/2008 13:30	85	100	115
ASSETBACKED	DERIV	2/12/2008 13:30	475	475	475
ASSETBACKED	DERIV	5/23/2007 18:30	1	1	1
ASSETBACKED	DERIV	2/12/2008 13:30	475	475	475
ASSETBACKED	DERIV	5/23/2007 18:30	1	1	1
ASSETBACKED	DERIV	5/23/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	12/10/2007 13:30	40	40	50
SOVEREIGN	DERIV	7/22/2008 18:30	85	85	95
SENIOR	DERIV	7/22/2008 18:30	145	145	155
ASSETBACKED	DERIV	7/28/2008 13:30	525	525	525
ASSETBACKED	DERIV	1/25/2008 18:30	525	525	525
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR	DERIV	11/21/2002 18:30	111.1111111	111.1111111	111.1111111
SENIOR_MODRE	DERIV	11/21/2002 18:30	100	100	100
SENIOR	DERIV	11/21/2002 18:30	111.1111111	111.1111111	111.1111111
SENIOR_MODRE	DERIV	5/30/2006 18:30	6	6	6
SENIOR_NORE	DERIV	1/7/2005 18:30	67	67	67
SENIOR_NORE	DERIV	11/21/2002 18:30	94.44444444	94.44444444	94.44444444
PREFERRED_MODRE	DERIV	12/11/2007 13:30	16	20	28
SENIOR_MODRE	DERIV	12/11/2007 13:30	1	1	1
SENIOR	DERIV	6/19/2002 8:30	0	0	0
SENIOR_NORE	DERIV	6/19/2002 8:30	0	0	0
SENIOR_MODRE	DERIV	6/19/2002 8:30	0	0	0
SENIOR	DERIV	6/13/2008 13:30	16.665	16.665	16.665
SENIOR	DERIV	6/13/2008 13:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	6/13/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	35
SENIOR_NORE	DERIV	6/13/2008 13:30	14.166	14.166	14.166
SENIOR_NORE	DERIV	6/13/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	6/13/2008 13:30	15	15	15
SENIOR	DERIV	6/13/2008 13:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	6/13/2008 13:30	15	15	15
SENIOR	DERIV	7/30/2008 18:30	4.444	9.999	15.554
SENIOR	DERIV	7/2/2008 18:30	19.998	25.553	31.108
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	9	14
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	9	14
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	8.4996	13.2216
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	8.4996	13.2216
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	9	14
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	8.4996	13.2216
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	9	14
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	8.4996	13.2216
PREFERRED_MODRE	DERIV	5/27/2008 13:30	45	60	70
CVA_LOAN_MMR_L	DERIV	7/30/2008 18:30	4	9	14
PREFERRED_MODRE	DERIV	4/26/2007 18:30	2	2	2
PREFERRED_MODRE	DERIV	4/26/2007 18:30	2	2	2

298.6768628	363.8037087	388.9027325	410	412.5	415	419	419
298.6768628	363.8037087	388.9027325	410	412.5	415	419	419
313.610706	381.9938942	408.3478691	430.5	433.125	435.75	439.95	439.95
1	1	1	1	1	1	1	1
272.85	337.05	369.15	401.25	406.6	411.95	422.65	422.65
197.95	267.5	299.6	326.35	331.7	337.05	347.75	347.75
255	315	345	375	380	385	395	395
255	315	345	375	380	385	395	395
247.35	305.55	334.65	363.75	368.6	373.45	383.15	383.15
247.35	305.55	334.65	363.75	368.6	373.45	383.15	383.15
272.85	337.05	369.15	401.25	406.6	411.95	422.65	422.65
255	315	345	375	380	385	395	395
185	250	280	305	310	315	325	325
85	90	140	165	175	185	200	200
53	64	75	86	88	90	98	98
53	64	75	86	88	90	98	98
53	64	75	86	88	90	98	98
50.032	60.416	70.8	81.184	83.072	84.96	92.512	92.512
50.032	60.416	70.8	81.184	83.072	84.96	92.512	92.512
1	1	1	1	1	1	1	1
41	49	57	65	68.5	72	85	93
165	220	259	277		287	295	295
100	130	160	190		200	210	210
165	220	259	277		287	295	295
165	220	259	277	282	287	295	295
165	220	259	277	282	287	295	295
475	475	475	475	475	475	475	475
1	1	1	1	1	1	1	1
475	475	475	475	475	475	475	475
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
80	80	80	80	80	80	80	80
1100	1100	1100	1100	1100	1100	1100	1100
750	750	750	750	750	750	750	750
55	80	105	125	130	135	145	155
105	115	135	150	155	160	170	180
165	190	220	250	255	260	270	280
525	525	525	525	525	525	525	525
525	525	525	525	525	525	525	525
800	800	800	800	800	800	800	800
111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111
100	100	100	100	100	100	100	100
111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111
11	15	20	26	30	34	41	67
67	67	67	67	67	67	67	67
94.44444444	94.44444444	94.44444444	94.44444444	94.44444444	94.44444444	94.44444444	94.44444444
36	46	58	72	81	90	110	122
1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
41.107	58.883	72.215	83.325	84.9915	86.658	89.991	89.991
41.107	58.883	72.215	83.325	84.9915	86.658	89.991	89.991
37	53	65	75	76.5	78	81	81
50	70	80	90	91	92	97	97
34.9428	50.0532	61.386	70.83	72.2466	73.6632	76.4964	76.4964
34.9428	50.0532	61.386	70.83	72.2466	73.6632	76.4964	76.4964
37	53	65	75	76.5	78	81	81
41.107	58.883	72.215	83.325	84.9915	86.658	89.991	89.991
37	53	65	75	76.5	78	81	81
23.331	32.219	37.774	43.329	45.551	47.773	56.661	56.661
42.218	53.328	59.994	65.549	67.771	69.993	78.881	78.881
21	29	34	39	41	43	51	51
21	29	34	39	41	43	51	51
19.8324	27.3876	32.1096	36.8316	38.7204	40.6092	48.1644	48.1644
19.8324	27.3876	32.1096	36.8316	38.7204	40.6092	48.1644	48.1644
21	29	34	39	41	43	51	51
19.8324	27.3876	32.1096	36.8316	38.7204	40.6092	48.1644	48.1644
21	29	34	39	41	43	51	51
19.8324	27.3876	32.1096	36.8316	38.7204	40.6092	48.1644	48.1644
80	97	110	130	135	140	155	155
21	29	34	39	41	43	51	51
4	6	8	15	17.5	20	25	45
4	6	8	15	17.5	20	25	45

419
419
439.95
1
422.65
347.75
395
395
383.15
383.15
422.65
395
325
200
98
98
98
92.512
92.512
1
95
295
210
295
295
295
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1
475
1
1
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750
165
180
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525
800
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67
67
94.44444444
132
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0
89.991
89.991
81
97
76.4964
76.4964
81
89.991
81
56.661
78.881
51
51
48.1644
48.1644
51
48.1644
51
48.1644
155
51
60
60

DUKE_06_10A_A2USDSENIOR	DUKE_06_10A_A2	USD
DUKEF_05_9A_A2VUSDSENIOR	DUKEF_05_9A_A2V	USD
DUKEF_05_9A_A3VUSDSENIOR	DUKEF_05_9A_A3V	USD
DUKEF_05_9A_BUSDSENIOR	DUKEF_05_9A_B	USD
DUKEF_06_10_A_A2USDSENIOR	DUKEF_06_10_A_A2	USD
DUKEF_06_10A_A3USDSENIOR	DUKEF_06_10A_A3	USD
DUKEF_2004_7A__3AUSDSENIOR	DUKEF_2004_7A__3A	USD
DUKEF_2005_9A_A2VUSDSENIOR	DUKEF_2005_9A_A2V	USD
DUKEF_2005_9A_A3VUSDSENIOR	DUKEF_2005_9A_A3V	USD
DUKEF_2005_9A_BUSDSENIOR	DUKEF_2005_9A_B	USD
DUKEF_2006_10A_A3USDSENIOR	DUKEF_2006_10A_A3	USD
DUKEF_2006_12A_B1USDSENIOR	DUKEF_2006_12A_B1	USD
DUKEF_2006_12A_B2USDSENIOR	DUKEF_2006_12A_B2	USD
DUKEF_2007_13AUSDSENIOR	DUKEF_2007_13A	USD
DUKEF_2007_13A_A2SUSDSENIOR	DUKEF_2007_13A_A2S	USD
DUKEF_2007_13A_A3USDSENIOR	DUKEF_2007_13A_A3	USD
DUKEF05_9A_A3VUSDSENIOR	DUKEF05_9A_A3V	USD
DUKEF06_10A_A3USDSENIOR	DUKEF06_10A_A3	USD
DUMMYUSDSENIOR	DUMMY	USD
DUNC_2007_1A_AEURSENIOR_MODRE	DUNC_2007_1A_A	EUR
DUNC_2007_1A_AEURSENIOR_MMR_L	DUNC_2007_1A_A	EUR
DUNKINUSDCVA_LOAN	DUNKIN	USD
DUNKN_06_1_A2USDSENIOR	DUNKN_06_1_A2	USD
DVAUSDLOAN_NORE	DVA	USD
DVAUSDSUBORDINATE_NORE	DVA	USD
DVAUSDSENIOR_NORE	DVA	USD
DVNUSDSENIOR	DVN	USD
DVNUSDSENIOR_MODRE	DVN	USD
DVNUSDSENIOR_NORE	DVN	USD
DVNEURSENIOR_MODRE	DVN	EUR
DVNEURSENIOR_NORE	DVN	EUR
DVNEURSENIOR	DVN	EUR
DVNHKDSENIOR_MODRE	DVN	HKD
DVNAUDSENIOR_MODRE	DVN	AUD
DVNHKDSENIOR_NORE	DVN	HKD
DVNJPYSENIOR_NORE	DVN	JPY
DVSQ_06_6A_BUSDSENIOR	DVSQ_06_6A_B	USD
DWRUSDSENIOR_NORE	DWR	USD
DXMEUSDSENIOR	DXME	USD
DXMEEURSENIOR	DXME	EUR
DXMEUSDSENIOR_MODRE	DXME	USD
DXMEEURSENIOR_MODRE	DXME	EUR
DXMEUSDSENIOR_NORE	DXME	USD
DXMEEURSENIOR_NORE	DXME	EUR
DXMEUSDLOAN	DXME	USD
DXMEUSDLOAN_NORE	DXME	USD
DXMEUSDCVA_LOAN	DXME	USD
DXMEUSDCVA_SENIOR	DXME	USD
DXMEUSDLOANCALL	DXME	USD
DXMEUSDLOANCALL_NORE	DXME	USD
DXME-CVAUSDCVA_SENIOR	DXME-CVA	USD
DXME-CVAUSDCVA_LOAN	DXME-CVA	USD
DXMWUSDSENIOR_NORE	DXMW	USD
DXMWUSDCVA_LOAN	DXMW	USD
DXMWUSDLOAN_NORE	DXMW	USD
DXNSLNUSDSENIOR_MODRE	DXNSLN	USD
DYNUSDSENIOR	DYN	USD
DYNUSDSENIOR_MODRE	DYN	USD
DYNUSDSENIOR_NORE	DYN	USD
DYNEURSENIOR_MODRE	DYN	EUR
DYNEURSENIOR_NORE	DYN	EUR
DYNEURSENIOR	DYN	EUR
DYNUSDLOAN	DYN	USD
DYNUSDLOAN_NORE	DYN	USD
DYNHKDSENIOR_NORE	DYN	HKD
DYNILSSENIOR_NORE	DYN	ILS
DYNUSDLOANNC_NORE	DYN	USD
DYNUSDLOANCALL	DYN	USD
DYNUSDLOANCALL_NORE	DYN	USD
DYNAUDSENIOR_MODRE	DYN	AUD
DYNOUSDSENIOR	DYNO	USD
EADFPEURSENIOR	EADFP	EUR
EADFPUSDSENIOR_MMR_L	EADFP	USD
EADFPAUDSENIOR	EADFP	AUD

SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/7/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/2/2007 18:30	1	1	1
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	8/28/2006 18:30	1	1	1
SENIOR	DERIV	4/12/2007 8:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	7/3/2007 8:30	1	1	1
SENIOR	DERIV	7/3/2007 8:30	1	1	1
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/20/2006 18:30	155	155	155
SENIOR	DERIV	6/5/2006 13:30	1	1	1
SENIOR	DERIV	1/1/2000	12	12	12
SENIOR_MODRE	DERIV	2/28/2008 18:30	175	175	175
SENIOR_MMR_L	DERIV	2/28/2008 18:30	175	175	175
CVA_LOAN	DERIV	7/14/2006 8:30	100	100	120
SENIOR	DERIV	5/26/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 18:30	50	60	70
SUBORDINATE_NORE	DERIV	7/28/2008 13:30	115	120	125
SENIOR_NORE	DERIV	7/28/2008 13:30	94.99999998	105	115
SENIOR	DERIV	7/29/2008 18:30	25.553	26.664	26.364
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	24	24
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	22.6656	22.6356
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	24	24
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	22.6656	22.6356
SENIOR	DERIV	7/29/2008 18:30	25.553	26.664	26.364
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	24	24
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	24	24
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	22.6656	22.6356
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	22.6656	22.6356
SENIOR	DERIV	2/12/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	10/28/2004 13:30	33	33	33
SENIOR	DERIV	6/20/2008 18:30	270.48	294	317.52
SENIOR	DERIV	6/20/2008 18:30	270.48	294	317.52
SENIOR_MODRE	DERIV	6/20/2008 18:30	243.639	264.825	286.011
SENIOR_MODRE	DERIV	6/20/2008 18:30	243.639	264.825	286.011
SENIOR_NORE	DERIV	7/23/2008 13:30	200	225	250
SENIOR_NORE	DERIV	6/20/2008 18:30	230	250	270
LOAN	DERIV	7/7/2008 18:30	297	313	329
LOAN_NORE	DERIV	7/30/2008 18:30	375	385	405
CVA_LOAN	DERIV	7/11/2006 13:30	101	101	101
CVA_SENIOR	DERIV	7/23/2008 13:30	250	281.25	312.5
LOANCALL	DERIV	11/9/2006 13:30	95	95	95
LOANCALL_NORE	DERIV	7/30/2008 18:30	431.25	442.75	465.75
CVA_SENIOR	DERIV	3/11/2005 8:30	1	1	1
CVA_LOAN	DERIV	3/11/2005 8:30	1	1	1
SENIOR_NORE	DERIV	9/17/2004 18:30	200	200	200
CVA_LOAN	DERIV	7/11/2006 13:30	65	65	75
LOAN_NORE	DERIV	7/30/2008 18:30	225	250	250
SENIOR_MODRE	DERIV	10/20/2005 18:30	126	126	126
SENIOR	DERIV	7/29/2008 18:30	148.87431	156.63921	205.8375
SENIOR_MODRE	DERIV	7/29/2008 18:30	133.980552	140.968632	185.29
SENIOR_NORE	DERIV	7/29/2008 18:30	126.54	133.14	175
SENIOR_MODRE	DERIV	6/24/2008 18:30	153.526	160.5092771	204.8370375
SENIOR_NORE	DERIV	7/29/2008 18:30	126.54	133.14	175
SENIOR	DERIV	7/29/2008 18:30	148.87431	156.63921	205.8375
LOAN	DERIV	9/5/2006 18:30	72	72	77
LOAN_NORE	DERIV	7/23/2008 18:30	120.8540691	131.3631186	183.9083361
SENIOR_NORE	DERIV	7/29/2008 18:30	126.54	133.14	175
SENIOR_NORE	DERIV	7/29/2008 18:30	149.7090347	156.3934582	198.6486486
LOANNC_NORE	DERIV	6/20/2008 18:30	95	105	155
LOANCALL	DERIV	11/9/2006 13:30	73	73	77
LOANCALL_NORE	DERIV	7/23/2008 18:30	155.8540691	166.3631186	218.9083361
SENIOR_MODRE	DERIV	7/29/2008 18:30	133.980552	140.968632	185.29
SENIOR	DERIV	5/21/1999	-50	-50	-50
SENIOR	DERIV	7/25/2008 13:30	52.92786353	56.58008838	63.77904305
SENIOR_MMR_L	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
SENIOR	DERIV	7/25/2008 13:30	52.92786353	56.58008838	63.77904305

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
155	155	155	155	155	155	155	155
1	1	1	1	1	1	1	1
15	19	22	25	26.5	28	34	40
175	175	175	175	175	175	175	175
175	175	175	175	175	175	175	175
150	200	225	250	262.5	275	290	290
1	1	1	1	1	1	1	1
90	110	125	155	165	175	189.9996867	189.9999548
180	235	275	315	317.5	320	324.9992012	324.9992012
175	225	245	285	290	295	300	300
32.219	39.996	44.44	48.884	51.106	53.328	57.772	84.436
29	36	40	44	46	48	52	76
27.3876	33.9984	37.776	41.5536	43.4424	45.3312	49.1088	71.7744
29	36	40	44	46	48	52	76
27.3876	33.9984	37.776	41.5536	43.4424	45.3312	49.1088	71.7744
32.219	39.996	44.44	48.884	51.106	53.328	57.772	84.436
29	36	40	44	46	48	52	76
29	36	40	44	46	48	52	76
27.3876	33.9984	37.776	41.5536	43.4424	45.3312	49.1088	71.7744
27.3876	33.9984	37.776	41.5536	43.4424	45.3312	49.1088	71.7744
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
33	33	33	33	33	33	33	33
352.8	423.36	446.88	499.8	508.62	517.44	529.2	529.2
352.8	423.36	446.88	499.8	508.62	517.44	529.2	529.2
317.79	381.348	402.534	450.2025	458.14725	466.092	476.685	476.685
317.79	381.348	402.534	450.2025	458.14725	466.092	476.685	476.685
330	400	440	470	475	480	490	490
300	360	380	425	432.5	440	450	450
356	378	396	410	418	426	437	437
430	450	470	485	492.5	500	510	510
122	132	141	150	155	160	170	170
412.5	500	550	587.5	593.75	600	612.5	612.5
110	120	135	150	155	160	170	170
494.5	517.5	540.5	557.75	566.375	575	586.5	586.5
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
200	200	200	200	200	200	200	200
100	110	135	175	180	185	185	185
275	425	495	525	530	535	545	545
126	126	126	126	126	126	126	126
317.655	411.775	464.7175	502.95375	510.306875	517.66	523.5425	523.5425
285.876	370.58	418.226	452.637		465.872	471.166	471.166
270	350	395	427.5	433.75	440	445	445
298.9022725	380.1804018	424.0345061	451.7798029	456.490883	461.2019631	465.8710148	465.8718973
270	350	395	427.5	433.75	440	445	445
317.655	411.775	464.7175	502.95375	510.306875	517.66	523.5425	523.5425
103	125	147	165	171.5	178	187	187
199.6719403	210.1809898	236.4536135	288.998861	294.2533858	299.5079105	310.01696	310.01696
270	350	395	427.5	433.75	440	445	445
294.1071429	374.3055556	419.382716	451.9285714	458.1865079	464.4444444	469.4505495	469.4505495
170	180	205	255	260	265	275	275
98	117	135	150	155.5	161	168	168
234.6719403	245.1809898	271.4536135	323.998861	329.2533858	334.5079105	345.01696	345.01696
285.876	370.58	418.226	452.637	459.2545	465.872	471.166	471.166
-55	-60	-65	-70	-72.5	-75	-75	-75
74.26632661	84.63361244	92.780712	100.8	103.425	106.05	111.3	111.3
70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
74.26632661	84.63361244	92.780712	100.8	103.425	106.05	111.3	111.3

0.999999975
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1
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0.999999975
155
1
50
175
175
290
1
189.9999667
324.9992012
300
84.436
76
71.7744
76
71.7744
84.436
76
76
71.7744
71.7744
0.999999975
33
529.2
529.2
476.685
476.685
490
450
437
510
170
612.5
170
586.5
1
1
200
185
545
126
523.5425
471.166
445
465.8719308
445
523.5425
187
310.01696
445
469.4505495
275
168
345.01696
471.166
-62
111.3
106
111.3

EADFPAUDSENIOR_MMR_L	EADFP	AUD
EADFPHKDSENIOR_MMR_L	EADFP	HKD
EADFPJPYSENIOR_MMR_L	EADFP	JPY
EADFPSGDSENIOR_MMR_L	EADFP	SGD
EADFPUSDLOAN	EADFP	USD
EADFPUSDSENIOR	EADFP	USD
EAGLCUSDSENIOR_MODRE	EAGLC	USD
EAGLCUSDSENIOR_NORE	EAGLC	USD
EAGLC_2006_1_AUSDSENIOR_NORE	EAGLC_2006_1_A	USD
EATO_2007_9_A1A_40_60USDASSETBACKED	EATO_2007_9_A1A_40_60	USD
EATON VANCE 6USDSENIOR	EATON VANCE 6	USD
EATON_2007_9_A1AUSDSENIOR_NORE	EATON_2007_9_A1A	USD
EATON_2007_9A_A1AUSDSENIOR_NORE	EATON_2007_9A_A1A	USD
EATON_2007_9A_A1AUSDSENIOR_MMR_L	EATON_2007_9A_A1A	USD
EATON_2007_9A_A1AUSDSENIOR	EATON_2007_9A_A1A	USD
EATON_VANCE_6USDSENIOR	EATON_VANCE_6	USD
EBHCUSDLOAN_NORE	EBHC	USD
EBHIUSDLOAN_NORE	EBHI	USD
EBIUHUSDSENIOR	EBIUH	USD
ECUSDSENIOR	EC	USD
ECUSDSENIOR_NORE	EC	USD
ECUSDSENIOR_MODRE	EC	USD
ECEURSENIOR_MODRE	EC	EUR
ECEURSENIOR_NORE	EC	EUR
ECEURSENIOR	EC	EUR
ECACNUSDSENIOR_MODRE	ECACN	USD
ECACNUSDSENIOR	ECACN	USD
ECACNEURSENIOR	ECACN	EUR
ECACNEURSECURED_MODRE	ECACN	EUR
ECACNUSDSENIOR_NORE	ECACN	USD
ECACNEURSENIOR_NORE	ECACN	EUR
ECACNEURSENIOR_MODRE	ECACN	EUR
ECACNAUDSENIOR_MODRE	ECACN	AUD
ECACNAUDSENIOR	ECACN	AUD
ECACNJPYSENIOR_MODRE	ECACN	JPY
ECACNHKDSENIOR_MODRE	ECACN	HKD
ECACNSGDSENIOR_MODRE	ECACN	SGD
ECLIP_05_4_AGBPASSETBACKED	ECLIP_05_4_A	GBP
ECLIP_06_2_AEURASSETBACKED	ECLIP_06_2_A	EUR
ECO_TELECOMUSDSENIOR_MODRE	ECO_TELECOM	USD
ECR_05_1_BUSDSENIOR	ECR_05_1_B	USD
ECR_05_1_M5USDSENIOR	ECR_05_1_M5	USD
ECR_05_1_M8USDSENIOR	ECR_05_1_M8	USD
ECR_05_2_BUSDSENIOR	ECR_05_2_B	USD
ECR_05_2_M5USDSENIOR	ECR_05_2_M5	USD
ECR_05_2_M8USDSENIOR	ECR_05_2_M8	USD
ECR_05_3_BUSDSENIOR	ECR_05_3_B	USD
ECR_05_3_M8USDSENIOR	ECR_05_3_M8	USD
ECR_05_4_M8USDSENIOR	ECR_05_4_M8	USD
ECR_05_4_M9USDSENIOR	ECR_05_4_M9	USD
ECR_2005_1_M8USDSENIOR	ECR_2005_1_M8	USD
ECR_2005_2_BUSDSENIOR	ECR_2005_2_B	USD
ECR_2005_2_M8USDSENIOR	ECR_2005_2_M8	USD
ECR_2005_4_M8USDSENIOR	ECR_2005_4_M8	USD
ECR05_1_BUSDSENIOR	ECR05_1_B	USD
ECR05_2_BUSDSENIOR	ECR05_2_B	USD
ECR05_2_M8USDSENIOR	ECR05_2_M8	USD
ECR05_4_M9USDSENIOR	ECR05_4_M9	USD
ECR052_BUSDSENIOR	ECR052_B	USD
ECR053_M7USDSENIOR	ECR053_M7	USD
ECR053M7USDSENIOR	ECR053M7	USD
ECUAUSDSENIOR	ECUA	USD
ECUAUSDBOND	ECUA	USD
ECUAUSDDIGITAL_NORE	ECUA	USD
ECUAEURBOND	ECUA	EUR
ECUADORJPYSENIOR	ECUADOR	JPY
ECUADORITLSENIOR	ECUADOR	ITL
ECUADORUSDSENIOR	ECUADOR	USD
EDUSDSENIOR	ED	USD
EDUSDSENIOR_MODRE	ED	USD
EDEURSENIOR_MODRE	ED	EUR
EDUSDSENIOR_NORE	ED	USD
EDEURSENIOR_NORE	ED	EUR
EDEURSENIOR	ED	EUR

SENIOR_MMR_L	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
SENIOR_MMR_L	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
SENIOR_MMR_L	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
SENIOR_MMR_L	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
LOAN	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
SENIOR	DERIV	7/25/2008 13:30	52.92786353	56.58008838	63.77904305
SENIOR_MODRE	DERIV	2/21/2006 13:30	12	12	12
SENIOR_NORE	DERIV	2/21/2006 18:30	12	12	12
SENIOR_NORE	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
SENIOR	DERIV	8/25/2003 18:30	0	0	0
SENIOR_NORE	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
SENIOR_MMR_L	DERIV	8/14/2007 13:30	1	1	1
SENIOR	DERIV	8/14/2007 13:30	1	1	1
SENIOR	DERIV	8/25/2003 18:30	1	1	1
LOAN_NORE	DERIV	12/11/2006 18:30	135	135	135
LOAN_NORE	DERIV	7/23/2008 18:30	300	300	300
SENIOR	DERIV	7/22/2008 18:30	115	115	120
SENIOR	DERIV	7/18/2008 13:30	28.886	28.886	28.886
SENIOR_NORE	DERIV	7/18/2008 13:30	24.5544	24.5544	24.5544
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	26	26
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	26	26
SENIOR_NORE	DERIV	7/18/2008 13:30	24.5544	24.5544	24.5544
SENIOR	DERIV	7/18/2008 13:30	28.886	28.886	28.886
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
SENIOR	DERIV	7/25/2008 18:30	44.44	44.44	44.44
SENIOR	DERIV	7/25/2008 18:30	44.44	44.44	44.44
SECURED_MODRE	DERIV	7/25/2008 18:30	36	36	36
SENIOR_NORE	DERIV	7/25/2008 18:30	37.776	37.776	37.776
SENIOR_NORE	DERIV	7/25/2008 18:30	37.776	37.776	37.776
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
SENIOR	DERIV	7/25/2008 18:30	44.44	44.44	44.44
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
ASSETBACKED	DERIV	12/12/2007 13:30	75	80	85
ASSETBACKED	DERIV	1/17/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	6/4/2008 13:30	375	375	375
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	4/23/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	11/28/2006 18:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	6/27/2006 18:30	1	1	1
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	9/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	3/10/2006 18:30	315	315	315
SENIOR	DERIV	3/13/2006 18:30	160	160	160
SENIOR	DERIV	12/15/2005 18:30	345	345	345
SENIOR	DERIV	11/1/2005 13:30	250	250	250
SENIOR	DERIV	11/1/2005 13:30	127	127	127
SENIOR	DERIV	10/28/2005 18:30	125	125	125
SENIOR	DERIV	1/10/2006 13:30	1000	1000	1000
BOND	DERIV	7/30/2008 18:30	535	585	640
DIGITAL_NORE	DERIV	7/30/2008 18:30	535	585	640
BOND	DERIV	7/30/2008 18:30	535	585	640
SENIOR	DERIV	2/8/2000	3440.472	3440.472	3440.472
SENIOR	DERIV	2/8/2000	3440.472	3440.472	3440.472
SENIOR	DERIV	8/15/2001	-120	-120	-120
SENIOR	DERIV	7/30/2008 18:30	14.443	19.998	26.364
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
SENIOR_NORE	DERIV	7/2/2008 18:30	21.7212	26.4432	32.1096
SENIOR_NORE	DERIV	7/2/2008 18:30	21.7212	26.4432	32.1096
SENIOR	DERIV	7/2/2008 18:30	25.553	31.108	37.774

70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
74.26632661	84.63361244	92.780712	100.8	103.425	106.05	111.3	111.3
12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
65	65	65	65	65	65	65	65
110	110	110	110	110	110	110	110
0	0	0	0	0	0	0	0
65	65	65	65	65	65	65	65
13	13	13	13	13	13	13	13
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
135	135	135	135	135	135	135	135
300	300	300	300	300	300	300	300
130	145	155	165	167.5	170	175	190
33.33	37.774	41.107	45.551	51.106	56.661	67.771	84.436
28.332	32.1096	34.9428	38.7204	43.4424	48.1644	57.6084	71.7744
30	34	37	41	46	51	61	76
30	34	37	41	46	51	61	76
28.332	32.1096	34.9428	38.7204	43.4424	48.1644	57.6084	71.7744
33.33	37.774	41.107	45.551	51.106	56.661	67.771	84.436
53	65	77	85	86.5	88	93	103
58.883	72.215	85.547	94.435	96.1015	97.768	103.323	114.433
58.883	72.215	85.547	94.435	96.1015	97.768	103.323	114.433
47.7	58.5	69.3	76.5	77.85	79.2	83.7	92.7
50.0532	61.386	72.7188	80.274	81.6906	83.1072	87.8292	97.2732
50.0532	61.386	72.7188	80.274	81.6906	83.1072	87.8292	97.2732
53	65	77	85	86.5	88	93	103
53	65	77	85	86.5	88	93	103
58.883	72.215	85.547	94.435	96.1015	97.768	103.323	114.433
53	65	77	85	86.5	88	93	103
53	65	77	85	86.5	88	93	103
53	65	77	85	86.5	88	93	103
90	91	92	93	94	95	95	95
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
375	375	375	375	375	375	375	375
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
315	315	315	315	315	315	315	315
160	160	160	160	160	160	160	160
345	345	345	345	345	345	345	345
250	250	250	250	250	250	250	250
127	127	127	127	127	127	127	127
125	125	125	125	125	125	125	125
1000	1000	1000	1000	1000	1000	1000	1000
665	670	675	680	685	690	705	705
665	670	675	680	685	690	705	705
665	670	675	680	685	690	705	705
3440.472	3440.472	3440.472	3440.472	3477.972	3515.472	3515.472	3515.472
3440.472	3440.472	3440.472	3440.472	3477.972	3515.472	3515.472	3515.472
-120	-120	-120	-120	-82.5	-45	-45	-45
37.774	47.773	56.661	64.438	66.1045	67.771	75.548	75.548
34	43	51	58	59.5	61	68	68
34	43	51	58	59.5	61	68	68
41.5536	50.0532	57.6084	64.2192	65.6358	67.0524	73.6632	73.6632
41.5536	50.0532	57.6084	64.2192	65.6358	67.0524	73.6632	73.6632
48.884	58.883	67.771	75.548	77.2145	78.881	86.658	86.658

106
106
106
106
106
111.3
12
12
65
110
0
65
13
1
1
1
135
300
195
84.436
71.7744
76
76
71.7744
84.436
113
125.543
125.543
101.7
106.7172
106.7172
113
113
125.543
113
113
113
95
0.999999975
375
1
1
1
1
0.999999975
1
1
1
1
1
0.999999975
1
0.999999975
1
1
315
160
345
250
127
125
1000
705
705
705
3515.472
3515.472
-45
75.548
68
68
73.6632
73.6632
86.658

EDAUDSENIOR_MODRE	ED	AUD
EDUSDCVA_SENIOR	ED	USD
EDJPYSENIOR_MODRE	ED	JPY
EDHKDSENIOR_MODRE	ED	HKD
EDSGDSENIOR_MODRE	ED	SGD
EDFSGDSENIOR	EDF	SGD
EDGMURUSDLOAN_NORE	EDGMUR	USD
EDMCUSDLOAN_NORE	EDMC	USD
EDMC_LLCUSDLOAN_NORE	EDMC_LLC	USD
EDNIMAUDSENIOR_MMR_L	EDNIM	AUD
EDPUSDSENIOR_MMR_L	EDP	USD
EDSUSDSENIOR	EDS	USD
EDSUSDSENIOR_MODRE	EDS	USD
EDSEURSENIOR_MODRE	EDS	EUR
EDSUSDSENIOR_NORE	EDS	USD
EDSAUDSENIOR_MODRE	EDS	AUD
EDSAUDSENIOR	EDS	AUD
EDSUSDSENIOR_MMR_L	EDS	USD
EDSEURSENIOR_MMR_L	EDS	EUR
EDSHKDSENIOR_MODRE	EDS	HKD
EDSUSDDIGITAL	EDS	USD
EDSJPYSENIOR_MODRE	EDS	JPY
EDSILSSENIOR_MODRE	EDS	ILS
EDSJPYSENIOR_NORE	EDS	JPY
EDWAUSDCVA_LOAN	EDWA	USD
EEPUSDSENIOR	EEP	USD
EEPUSDSENIOR_MODRE	EEP	USD
EEPUSDSENIOR_NORE	EEP	USD
EEPEURSENIOR	EEP	EUR
EEPEURSENIOR_MODRE	EEP	EUR
EEPEURSENIOR_NORE	EEP	EUR
EEPAUDSENIOR	EEP	AUD
EEPJPYSENIOR_MODRE	EEP	JPY
EEPAUDSENIOR_MODRE	EEP	AUD
EFHAUDSENIOR_MODRE	EFH	AUD
EFHEURSENIOR_NORE	EFH	EUR
EFHEURSENIOR	EFH	EUR
EFHEURSENIOR_MODRE	EFH	EUR
EFHILSSENIOR_MODRE	EFH	ILS
EFHJPYSENIOR_MODRE	EFH	JPY
EFHUSDCVA_SENIOR	EFH	USD
EFHUSDSENIOR_NORE	EFH	USD
EFHUSDSENIOR_MODRE	EFH	USD
EFHUSDSENIOR	EFH	USD
EFXUSDSENIOR_MODRE	EFX	USD
EFXEURSENIOR_MODRE	EFX	EUR
EFXUSDSENIOR	EFX	USD
EFXJPYSENIOR_MODRE	EFX	JPY
EGATEURSENIOR	EGAT	EUR
EIBKORHKDSENIOR_3CE	EIBKOR	HKD
EIBKORSGDSENIOR_3CE	EIBKOR	SGD
EIFUSDCVA_LOAN	EIF	USD
EIRUSDLOAN_NORE	EIR	USD
EIRCOMUSDLOAN_NORE	EIRCOM	USD
EIRCOMUSDLOANCALL_MMR	EIRCOM	USD
EIRCOMEURLOAN2ND_MMR	EIRCOM	EUR
EIXUSDSENIOR	EIX	USD
EIXUSDPREFERRED	EIX	USD
EIXUSDSENIOR_MODRE	EIX	USD
EIXEURSENIOR_MODRE	EIX	EUR
EIXUSDSENIOR_NORE	EIX	USD
EIXEURSENIOR_NORE	EIX	EUR
EIXEURSENIOR	EIX	EUR
EIXUSDPREFERRED_MODRE	EIX	USD
EIXUSDLOAN_NORE	EIX	USD
EIXUSDLOANNC_NORE	EIX	USD
EIXUSDLOANCALL	EIX	USD
EIXUSDLOANCALL_NORE	EIX	USD
EIX_PUSDPREFERRED_MODRE	EIX_P	USD
EIX_SCEUSDSENIOR_MODRE	EIX_SCE	USD
EIXSOCALUSDSENIOR	EIXSOCAL	USD
EIXSOCALUSDSENIOR_MODRE	EIXSOCAL	USD
EKUSDSENIOR	EK	USD
EKEURSENIOR_MODRE	EK	EUR

SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
CVA_SENIOR	DERIV	7/30/2008 18:30	26	36	48
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
SENIOR	DERIV	7/24/2008 13:30	9.765354877	9.374332238	19.41993341
LOAN_NORE	DERIV	7/23/2008 18:30	490	490	510
LOAN_NORE	DERIV	6/11/2007 13:30	15	21	28
LOAN_NORE	DERIV	7/21/2008 18:30	124	143	163
SENIOR_MMR_L	DERIV	7/23/2008 13:30	6.589174278	8.075117152	16.93599342
SENIOR_MMR_L	DERIV	5/3/2004 13:30	80	80	80
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MMR_L	DERIV	7/30/2008 13:30	13.7228	13.7228	13.7228
SENIOR_MMR_L	DERIV	7/30/2008 13:30	13.7228	13.7228	13.7228
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
DIGITAL	DERIV	3/30/2006 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/1/2008 18:30	32	32	32
SENIOR_NORE	DERIV	8/18/2006 8:30	1	1	1
CVA_LOAN	DERIV	6/13/2008 18:30	795	795	795
SENIOR	DERIV	7/18/2008 18:30	38.885	44.44	49.995
SENIOR_MODRE	DERIV	7/18/2008 18:30	35	40	45
SENIOR_NORE	DERIV	7/18/2008 18:30	33.054	37.776	42.498
SENIOR	DERIV	7/18/2008 18:30	38.885	44.44	49.995
SENIOR_MODRE	DERIV	7/18/2008 18:30	35	40	45
SENIOR_NORE	DERIV	7/18/2008 18:30	33.054	37.776	42.498
SENIOR	DERIV	7/18/2008 18:30	38.885	44.44	49.995
SENIOR_MODRE	DERIV	7/18/2008 18:30	35	40	45
SENIOR_MODRE	DERIV	7/18/2008 18:30	35	40	45
SENIOR_MODRE	DERIV	7/29/2008 18:30	111.16	147.53	225
SENIOR_NORE	DERIV	7/29/2008 18:30	104.979504	139.327332	212.49
SENIOR	DERIV	7/29/2008 18:30	123.49876	163.90583	249.975
SENIOR_MODRE	DERIV	7/29/2008 18:30	111.16	147.53	225
SENIOR_MODRE	DERIV	7/10/2008 18:30	216.16	252.53	330
SENIOR_MODRE	DERIV	7/29/2008 18:30	111.16	147.53	225
CVA_SENIOR	DERIV	10/29/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	104.979504	139.327332	212.49
SENIOR_MODRE	DERIV	7/29/2008 18:30	111.16	147.53	225
SENIOR	DERIV	7/29/2008 18:30	123.49876	163.90583	249.975
SENIOR_MODRE	DERIV	7/16/2008 13:30	19	19	19
SENIOR_MODRE	DERIV	7/16/2008 13:30	19	19	19
SENIOR	DERIV	7/16/2008 13:30	22.16666667	22.16666667	22.16666667
SENIOR_MODRE	DERIV	7/16/2008 13:30	19	19	19
SENIOR	DERIV	1/7/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_3CE	DERIV	7/30/2008 8:30	25	25	40
SENIOR_3CE	DERIV	7/30/2008 8:30	25	25	40
CVA_LOAN	DERIV	11/15/2007 18:30	155	155	155
LOAN_NORE	DERIV	8/18/2006 13:30	135	135	135
LOAN_NORE	DERIV	7/11/2008 8:30	193.8	206.15	233.7
LOANCALL_MMR	DERIV	7/11/2008 8:30	204	217	246
LOAN2ND_MMR	DERIV	5/30/2008 13:30	394	407	436
SENIOR	DERIV	7/2/2008 18:30	141.18	141.18	164.71
PREFERRED	CASH	2/15/2006 18:30	18	18	18
SENIOR_MODRE	DERIV	7/29/2008 18:30	105.88	105.88	127.056
SENIOR_MODRE	DERIV	7/29/2008 18:30	105.88	105.88	127.056
SENIOR_NORE	DERIV	7/29/2008 18:30	100	100	120
SENIOR_NORE	DERIV	7/29/2008 18:30	100	100	120
SENIOR	DERIV	7/29/2008 18:30	117.65	117.65	141.18
PREFERRED_MODRE	DERIV	6/11/2008 13:30	25	25	35
LOAN_NORE	DERIV	7/23/2008 18:30	100	100	110
LOANNC_NORE	DERIV	10/11/2006 8:30	38	38	38
LOANCALL	DERIV	11/9/2006 13:30	83	83	83
LOANCALL_NORE	DERIV	7/23/2008 18:30	135	135	145
PREFERRED_MODRE	DERIV	4/9/2007 13:30	8	9	10
SENIOR_MODRE	DERIV	7/23/2008 18:30	42	45	47
SENIOR	DERIV	4/3/2001	560	560	560
SENIOR_MODRE	DERIV	7/23/2008 18:30	42	45	47
SENIOR	DERIV	7/29/2008 18:30	160.5	187.25	214
SENIOR_MODRE	DERIV	7/29/2008 18:30	150	175	200

34	43	51	58	59.5	61	68	68
68	86	102	116	119	122	136	136
34	43	51	58	59.5	61	68	68
34	43	51	58	59.5	61	68	68
34	43	51	58	59.5	61	68	68
25.77113521	31.86966266	36.92913137	40.95	43.05	45.15	49.35	49.35
520	540	550	560	570	580	600	600
55	77	94	110	116	122	128	128
266	313	340	360	363	366	372	372
23.13558931	28.38080596	32.66851952	36	38.5	41	46	46
80	80	80	80	80	80	80	80
21.109	31.108	37.774	47.773	49.4395	51.106	54.439	54.439
19	28	34	43	44.5	46	49	49
19	28	34	43	44.5	46	49	49
17.9436	26.4432	32.1096	40.6092	42.0258	43.4424	46.2756	46.2756
19	28	34	43	44.5	46	49	49
21.109	31.108	37.774	47.773	49.4395	51.106	54.439	54.439
20.0564	29.5568	35.8904	45.3908	46.9742	48.5576	51.7244	51.7244
20.0564	29.5568	35.8904	45.3908	46.9742	48.5576	51.7244	51.7244
19	28	34	43	44.5	46	49	49
20	30	45	60	70	80	100	131
19	28	34	43	44.5	46	49	49
38	47	53	62	63.5	65	68	68
1	1	1	1	1	1	1	1
865	940	970	970	970	970	970	970
72.215	105.545	116.655	127.765	127.765	127.765	133.32	133.32
65	95	105	115	115	115	120	120
61.386	89.718	99.162	108.606	108.606	108.606	113.328	113.328
72.215	105.545	116.655	127.765	127.765	127.765	133.32	133.32
65	95	105	115	115	115	120	120
61.386	89.718	99.162	108.606	108.606	108.606	113.328	113.328
72.215	105.545	116.655	127.765	127.765	127.765	133.32	133.32
65	95	105	115	115	115	120	120
65	95	105	115	115	115	120	120
395	495	545	582.5	588.75	595	600	600
373.038	467.478	514.698	550.113	556.0155	561.918	566.64	566.64
438.845	549.945	605.495	647.1575	654.10125	661.045	666.6	666.6
395	495	545	582.5	588.75	595	600	600
475	565	615	652.5	658.75	665	670	670
395	495	545	582.5	588.75	595	600	600
1	1	1	1	1	1	1	1
373.038	467.478	514.698	550.113	556.0155	561.918	566.64	566.64
395	495	545	582.5	588.75	595	600	600
438.845	549.945	605.495	647.1575	654.10125	661.045	666.6	666.6
24	29	34	39	41.5	44	49	49
24	29	34	39	41.5	44	49	49
26.18181818	30.8125	38.43478261	44.2	47.4	50.6	54.88	54.6
24	29	34	39	41.5	44	49	49
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
55	85	105	120	122	124	130	130
55	85	105	120	122	124	130	130
215	290	320	350	350	350	350	350
135	135	135	135	135	135	135	135
252.7	261.25	272.65	304	307.8	311.6	327.75	327.75
266	275	287	320	324	328	345	345
456	465	477	510	514	518	535	535
235.3	317.655	358.8325	400.01	402.95125	405.8925	411.775	411.775
35	52	70	88	95	102	112	115
190.584	264.7	301.758	338.816	341.463	344.11	349.404	349.404
190.584	264.7	301.758	338.816	341.463	344.11	349.404	349.404
180	250	285	320	322.5	325	330	330
180	250	285	320	322.5	325	330	330
211.77	294.125	335.3025	376.48	379.42125	382.3625	388.245	388.245
45	65	85	115	120	125	145	145
140	160	175	190	200	210	220	220
53	89	106	125	131.5	138	148	148
98	134	151	170	176.5	183	193	193
175	195	210	225	235	245	255	255
20	32	49	56	62	68	80	82
59	72	81	90	92.5	95	103	103
560	560	560	560	560	560	560	560
59	72	81	90	92.5	95	103	103
288.9	369.15	405.53	438.7	441.375	444.05	449.4	449.4
270	345	379	410	412.5	415	420	420

68
136
68
68
68
49.35
600
128
372
46
80
54.439
49
49
46.2756
49
54.439
51.7244
51.7244
49
131
49
68
1
970
133.32
120
113.328
133.32
120
113.328
133.32
120
120
600
566.64
666.6
600
670
600
1
566.64
600
666.6
49
49
54.6
49
0.999999975
130
130
350
135
327.75
345
535
411.775
115
349.404
349.404
330
330
388.245
145
220
148
193
255
82
103
560
103
449.4
420

EKEURSENIOR	EK	EUR
EKUSDSENIOR_MODRE	EK	USD
EKUSDSENIOR_NORE	EK	USD
EKEURSENIOR_NORE	EK	EUR
EKJPYSENIOR_MODRE	EK	JPY
EKHKDSENIOR_MODRE	EK	HKD
EKAUDSENIOR_MODRE	EK	AUD
EKTWDSENIOR	EK	TWD
EKUSDDIGITAL	EK	USD
EKUSDDIGITAL_MODRE	EK	USD
EKUSDDIGITAL_NORE	EK	USD
EKHKDSENIOR_NORE	EK	HKD
EKUSDLOAN_NORE	EK	USD
ELESMJPYSENIOR_MMR_L	ELESM	JPY
ELNUSDSENIOR_NORE	ELN	USD
ELSALVUSDSENIOR	ELSALV	USD
ELSALVUSDBOND	ELSALV	USD
ELTLXJPYSENIOR_MMR_L	ELTLX	JPY
EM_TEMP_001USDBOND	EM_TEMP_001	USD
EMBRATUSDBOND	EMBRAT	USD
EMBSKP1USDSENIOR	EMBSKP1	USD
EMGLNHKDSENIOR_MMR_L	EMGLN	HKD
EMLT_04_3_M10USDSENIOR	EMLT_04_3_M10	USD
EMLT_05_1_ M9USDSENIOR	EMLT_05_1_ M9	USD
EMLT_05_1__M9USDSENIOR	EMLT_05_1__M9	USD
EMLT_05_1_M8USDSENIOR	EMLT_05_1_M8	USD
EMLT_05_1_M9USDSENIOR	EMLT_05_1_M9	USD
EMLT05_1_M9USDSENIOR	EMLT05_1_M9	USD
EMMSUSDSUBORDINATE_NORE	EMMS	USD
EMMSUSDLOAN_NORE	EMMS	USD
EMNUSDSENIOR	EMN	USD
EMNEURSENIOR_MODRE	EMN	EUR
EMNEURSENIOR	EMN	EUR
EMNUSDLOAN	EMN	USD
EMNUSDSENIOR_MODRE	EMN	USD
EMNEURSENIOR_NORE	EMN	EUR
EMNUSDSENIOR_NORE	EMN	USD
EMNAUDSENIOR_MODRE	EMN	AUD
EMNJPYSENIOR_MODRE	EMN	JPY
EMNHKDSENIOR_MODRE	EMN	HKD
EMNTWDSENIOR	EMN	TWD
EMNHKDSENIOR_NORE	EMN	HKD
EMNJPYSENIOR_NORE	EMN	JPY
EMN_LOANUSDSENIOR	EMN_LOAN	USD
EMRUSDSENIOR	EMR	USD
EMRUSDSENIOR_MODRE	EMR	USD
EMRUSDSENIOR_NORE	EMR	USD
EMRHKDSENIOR_MODRE	EMR	HKD
EMREURSENIOR_MODRE	EMR	EUR
EMRAUDSENIOR_MODRE	EMR	AUD
EMRLDUSDSENIOR	EMRLD	USD
ENBUSDSENIOR_MODRE	ENB	USD
ENBEURSENIOR_MODRE	ENB	EUR
ENBJPYSENIOR_MODRE	ENB	JPY
ENBAUDSENIOR_MODRE	ENB	AUD
ENBHKDSENIOR_MODRE	ENB	HKD
ENBSGDSENIOR_MODRE	ENB	SGD
ENDESAUSDSENIOR	ENDESA	USD
ENEUSDSENIOR	ENE	USD
ENEEURSENIOR_MODRE	ENE	EUR
ENEEURSENIOR	ENE	EUR
ENEUSDSENIOR_MODRE	ENE	USD
ENEUSDSENIOR_NORE	ENE	USD
ENEEURSENIOR_NORE	ENE	EUR
ENERGIEBADENUSDSENIOR	ENERGIEBADEN	USD
ENERGIEBADENWUERTTEMBERGUSDSENIOR	ENERGIEBADENWUERTTEMBERG	USD
ENERSISUSDSENIOR	ENERSIS	USD
ENIHKDSENIOR_MMR_L	ENI	HKD
ENISGDSENIOR_MMR_L	ENI	SGD
ENMCUSDLOAN_NORE	ENMC	USD
ENOFUSDLOANCALL_MMR	ENOF	USD
ENOFGBPLOAN3RDCALL_MMR	ENOF	GBP
ENOFEURLOAN3RDCALL_MMR	ENOF	EUR
ENOFEURLOAN_MMR	ENOF	EUR

SENIOR	DERIV	7/29/2008 18:30	160.5	187.25	214
SENIOR_MODRE	DERIV	7/29/2008 18:30	150	175	200
SENIOR_NORE	DERIV	7/29/2008 18:30	145.5	169.75	194
SENIOR_NORE	DERIV	7/29/2008 18:30	145.5	169.75	194
SENIOR_MODRE	DERIV	7/29/2008 18:30	150	175	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	150	175	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	150	175	200
SENIOR	DERIV	7/29/2008 18:30	160.5	187.25	214
DIGITAL	DERIV	7/29/2008 18:30	141.6	165.2	188.8
DIGITAL_MODRE	DERIV	7/29/2008 18:30	150	175	200
DIGITAL_NORE	DERIV	7/29/2008 18:30	141.6	165.2	188.8
SENIOR_NORE	DERIV	7/29/2008 18:30	145.5	169.75	194
LOAN_NORE	DERIV	7/22/2008 13:30	55	55	75
SENIOR_MMR_L	DERIV	7/30/2008 13:30	30.69868983	30.69933947	32
SENIOR_NORE	DERIV	7/14/2008 18:30	214.9999998	240	264.9999999
SENIOR	DERIV	2/9/2006 18:30	15	20	30
BOND	DERIV	7/30/2008 18:30	65	85	100
SENIOR_MMR_L	DERIV	7/30/2008 13:30	50.71801182	52.18474443	55.04674335
BOND	DERIV	11/9/2005 8:30	349	365	431
BOND	DERIV	6/4/2008 13:30	1	1	1
SENIOR	DERIV	2/21/2008 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/23/2008 13:30	63	70	77
SENIOR	DERIV	1/15/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	4/3/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/11/2006 13:30	1	1	1
SENIOR	DERIV	7/25/2006 8:30	1	1	1
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	425	438	490
LOAN_NORE	DERIV	7/30/2008 18:30	118.484615	144.24214	169.999365
SENIOR	DERIV	7/21/2008 18:30	38.885	37.774	37.774
SENIOR_MODRE	DERIV	7/21/2008 18:30	35	34	34
SENIOR	DERIV	7/21/2008 18:30	38.885	37.774	37.774
LOAN	DERIV	7/21/2008 18:30	31.5	30.6	30.6
SENIOR_MODRE	DERIV	7/21/2008 18:30	35	34	34
SENIOR_NORE	DERIV	7/21/2008 18:30	33.054	32.1096	32.1096
SENIOR_NORE	DERIV	7/21/2008 18:30	33.054	32.1096	32.1096
SENIOR_MODRE	DERIV	7/21/2008 18:30	35	34	34
SENIOR_MODRE	DERIV	7/21/2008 18:30	35	34	34
SENIOR_MODRE	DERIV	7/21/2008 18:30	35	34	34
SENIOR	DERIV	7/21/2008 18:30	38.885	37.774	37.774
SENIOR_NORE	DERIV	7/21/2008 18:30	33.054	32.1096	32.1096
SENIOR_NORE	DERIV	7/21/2008 18:30	33.054	32.1096	32.1096
SENIOR	DERIV	5/21/2007 13:30	4	4	4
SENIOR	DERIV	7/21/2008 13:30	27.775	27.775	29.997
SENIOR_MODRE	DERIV	7/21/2008 13:30	25	25	27
SENIOR_NORE	DERIV	7/21/2008 13:30	23.61	23.61	25.4988
SENIOR_MODRE	DERIV	7/21/2008 13:30	25	25	27
SENIOR_MODRE	DERIV	7/21/2008 13:30	25	25	27
SENIOR_MODRE	DERIV	7/21/2008 13:30	25	25	27
SENIOR	DERIV	1/31/2000	40	40	40
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR	DERIV	7/18/2008 18:30	98	108	113
SENIOR	DERIV	4/17/2002 18:30	3000	3000	2444.444444
SENIOR_MODRE	DERIV	4/17/2002 18:30	2700	2700	2200
SENIOR	DERIV	4/17/2002 18:30	3000	3000	2444.444444
SENIOR_MODRE	DERIV	4/17/2002 18:30	2700	2700	2200
SENIOR_NORE	DERIV	4/17/2002 18:30	2550	2550	2077.777778
SENIOR_NORE	DERIV	4/17/2002 18:30	2550	2550	2077.777778
SENIOR	DERIV	12/28/2001 13:30	40	40	40
SENIOR	DERIV	12/28/2001 8:30	40	40	40
SENIOR	DERIV	2/28/2007 18:30	15	17	20
SENIOR_MMR_L	DERIV	7/9/2008 13:30	23.84582615	24.96537429	22.25693437
SENIOR_MMR_L	DERIV	7/9/2008 13:30	23.84582615	24.96537429	22.25693437
LOAN_NORE	DERIV	7/25/2008 18:30	300	300	300
LOANCALL_MMR	DERIV	7/10/2008 13:30	680	680	680
LOAN3RDCALL_MMR	DERIV	6/4/2008 8:30	550	550	550
LOAN3RDCALL_MMR	DERIV	5/30/2008 13:30	550	550	550
LOAN_MMR	DERIV	7/10/2008 13:30	680	680	680

288.9	369.15	405.53	438.7	441.375	444.05	449.4	449.4
270	345	379	410	412.5	415	420	420
261.9	334.65	367.63	397.7	400.125	402.55	407.4	407.4
261.9	334.65	367.63	397.7	400.125	402.55	407.4	407.4
270	345	379	410	412.5	415	420	420
253	324	371	410	415.5	421	426	420
270	345	379	410	412.5	415	420	420
288.9	369.15	405.53	438.7	441.375	444.05	449.4	449.4
254.88	325.68	357.776	387.04	389.4	391.76	396.48	396.48
270	345	379	410	412.5	415	420	420
254.88	325.68	357.776	387.04	389.4	391.76	396.48	396.48
261.9	334.65	367.63	397.7	400.125	402.55	407.4	407.4
95	100	125	145	150	155	165	165
41	50	56	61.01	64.005	67	71	71
379.9999998	459.9999998	504.9999999	539.9999999	545	550	560	560
50	70	85	100	112.5	125	150	150
150	175	195	215	226.25	237.5	260	260
70.52989109	85.67970656	100.5143682	120	123	126	131	131
632	823	978	1111	1170	1229	1310	1361
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
89	101	113	125	127.5	130	135	140
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
585	660	690	710	715	720	730	730
278.18127	370.90836	422.42341	458.483945	468.786955	479.089965	489.392975	489.392975
49.995	56.661	64.438	71.104	73.8815	76.659	81.103	155.54
45	51	58	64	66.5	69	73	140
49.995	56.661	64.438	71.104	73.8815	76.659	81.103	155.54
40.5	45.9	52.2	57.6	59.85	62.1	65.7	126
45	51	58	64	66.5	69	73	140
42.498	48.1644	54.7752	60.4416	62.8026	65.1636	68.9412	132.216
42.498	48.1644	54.7752	60.4416	62.8026	65.1636	68.9412	132.216
45	51	58	64	66.5	69	73	140
45	51	58	64	66.5	69	73	140
45	51	58	64	66.5	69	73	140
49.995	56.661	64.438	71.104	73.8815	76.659	81.103	155.54
42.498	48.1644	54.7752	60.4416	62.8026	65.1636	68.9412	132.216
42.498	48.1644	54.7752	60.4416	62.8026	65.1636	68.9412	132.216
11	17	26	35	43.5	52	69	97
35.552	39.996	44.44	49.995	51.6615	53.328	57.772	57.772
32	36	40	45	46.5	48	52	52
30.2208	33.9984	37.776	42.498	43.9146	45.3312	49.1088	49.1088
32	36	40	45	46.5	48	52	52
32	36	40	45	46.5	48	52	52
32	36	40	45	46.5	48	52	52
40	40	40	40	40	40	40	40
68	72	85	105	107.5	110	115	125
68	72	85	105	107.5	110	115	125
68	72	85	105	107.5	110	115	125
68	72	85	105	107.5	110	115	125
68	72	85	105	107.5	110	115	125
68	72	85	105	107.5	110	115	125
118	133	140	148	153	158	168	178
1888.888889	1444.444444	1277.777778	1166.666667	1166.666667	1166.666667	1166.666667	1166.666667
1700	1300	1150	1050	1050	1050	1050	1050
1888.888889	1444.444444	1277.777778	1166.666667	1166.666667	1166.666667	1166.666667	1166.666667
1700	1300	1150	1050	1050	1050	1050	1050
1605.555556	1227.777778	1086.111111	991.6666667	991.6666667	991.6666667	991.6666667	991.6666667
1605.555556	1227.777778	1086.111111	991.6666667	991.6666667	991.6666667	991.6666667	991.6666667
40	40	40	40	40	40	40	40
40	40	40	40	40	40	40	40
30	39	47	55	62.5	70	85	85
28	34	37.82965721	42	44	46	49	49
28	34	37.82965721	42	44	46	49	49
300	300	300	300	300	300	300	300
680	680	680	680	680	680	680	680
550	550	550	550	550	550	550	550
550	550	550	550	550	550	550	550
680	680	680	680	680	680	680	680

449.4
420
407.4
407.4
420
420
420
449.4
396.48
420
396.48
407.4
165
71
560
150
260
131
1365
1
1
145
0.999999975
1
1
0.999999975
1
1
730
489.392975
155.54
140
155.54
126
140
132.216
132.216
140
140
140
155.54
132.216
132.216
97
57.772
52
49.1088
52
52
52
40
135
135
135
135
135
135
188
1166.666667
1050
1166.666667
1050
991.6666667
991.6666667
40
40
85
49
49
300
680
550
550
680

ENQUSDSUBORDINATE_NORE	ENQ	USD
ENQUSDLOAN_NORE	ENQ	USD
ENRSISAUDSENIOR	ENRSIS	AUD
ENRSISUSDSENIOR	ENRSIS	USD
ENRSISSGDSENIOR	ENRSIS	SGD
ENTERCUSDSENIOR_MODRE	ENTERC	USD
ENTERPUSDSENIOR_MODRE	ENTERP	USD
ENTERPEURSENIOR_MODRE	ENTERP	EUR
ENTERPUSDSENIOR_NORE	ENTERP	USD
ENTERPEURSENIOR_NORE	ENTERP	EUR
ENTERPUSDSENIOR	ENTERP	USD
ENTERPEURSENIOR	ENTERP	EUR
ENTERPJPYSENIOR_MODRE	ENTERP	JPY
ENTERPAUDSENIOR_MODRE	ENTERP	AUD
ENVSOLUSDLOAN_NORE	ENVSOL	USD
EOGUSDSENIOR_MODRE	EOG	USD
EONEURSENIOR_MODRE	EON	EUR
EOPEURSENIOR_MODRE	EOP	EUR
EOPUSDSENIOR	EOP	USD
EOPUSDSENIOR_NORE	EOP	USD
EOPUSDSENIOR_MODRE	EOP	USD
EOPEURSENIOR	EOP	EUR
EOPEURSENIOR_NORE	EOP	EUR
EOPHKDSENIOR_MODRE	EOP	HKD
EOPTWDSENIOR	EOP	TWD
EOPAUDSENIOR	EOP	AUD
EOPUSDPREFERRED_MODRE	EOP	USD
EOPAUDSENIOR_MODRE	EOP	AUD
EOPHKDSENIOR_NORE	EOP	HKD
EOPJPYSENIOR_MODRE	EOP	JPY
EOPJPYSENIOR_NORE	EOP	JPY
EOP_OFUSDPREFERRED_MODRE	EOP_OF	USD
EOP_PUSDPREFERRED_MODRE	EOP_P	USD
EPEURSENIOR_MODRE	EP	EUR
EPEURSENIOR	EP	EUR
EPUSDSENIOR	EP	USD
EPUSDSENIOR_MODRE	EP	USD
EPUSDSENIOR_NORE	EP	USD
EPEURSENIOR_NORE	EP	EUR
EPHKDSENIOR_NORE	EP	HKD
EPUSDLOAN_NORE	EP	USD
EPUSDLOANNC_NORE	EP	USD
EPUSDLOANCALL	EP	USD
EPUSDLOANCALL_NORE	EP	USD
EPUSDLOAN_MODRE	EP	USD
EP_CGPUSDSENIOR_NORE	EP_CGP	USD
EPCINCUSDLOAN_NORE	EPCINC	USD
EPCINCUSDDIGITAL_LOAN_NORE	EPCINC	USD
EPCINCUSDLOANNC_NORE	EPCINC	USD
EPCINCUSDLOANCALL	EPCINC	USD
EPCINCUSDLOANCALL_NORE	EPCINC	USD
EPCOUSDLOAN_NORE	EPCO	USD
EPDUSDSENIOR	EPD	USD
EPDUSDSENIOR_MODRE	EPD	USD
EPDEURSENIOR_MODRE	EPD	EUR
EPDUSDSENIOR_NORE	EPD	USD
EPDEURSENIOR_NORE	EPD	EUR
EPDEURSENIOR	EPD	EUR
EPDJPYSENIOR_MODRE	EPD	JPY
EPDUSDSENIOR_MMR_L	EPD	USD
EPDUSDCVA_SENIOR	EPD	USD
EPDUSDPREFERRED_MODRE	EPD	USD
EPEUSDLOAN_NORE	EPE	USD
EPGUSDPREFERRED	EPG	USD
EPGUSDSENIOR	EPG	USD
EPGEURSENIOR_MODRE	EPG	EUR
EPGEURSENIOR	EPG	EUR
EPGUSDSENIOR_MODRE	EPG	USD
EPHCUSDCVA_LOAN	EPHC	USD
EPICP_CULZ_AGBPASSETBACKED	EPICP_CULZ_A	GBP
EQUSDSENIOR_MODRE	EQ	USD
EQEURSENIOR_MODRE	EQ	EUR
EQJPYSENIOR_MODRE	EQ	JPY
EQUSDSENIOR_NORE	EQ	USD

SUBORDINATE_NORE	DERIV	6/11/2008 13:30	650	650	650
LOAN_NORE	DERIV	7/23/2008 18:30	1200	1350	1500
SENIOR	DERIV	7/22/2008 18:30	100	110	115
SENIOR	DERIV	7/22/2008 18:30	100	110	115
SENIOR	DERIV	7/22/2008 18:30	100	110	115
SENIOR_MODRE	DERIV	2/22/2002 18:30	120	120	120
SENIOR_MODRE	DERIV	7/29/2008 13:30	205	205	205
SENIOR_MODRE	DERIV	7/29/2008 13:30	205	205	205
SENIOR_NORE	DERIV	7/29/2008 13:30	193.602	193.602	193.602
SENIOR_NORE	DERIV	7/29/2008 13:30	193.602	193.602	193.602
SENIOR	DERIV	7/2/2008 18:30	222.2	222.2	238.865
SENIOR	DERIV	7/29/2008 13:30	227.755	227.755	227.755
SENIOR_MODRE	DERIV	7/29/2008 13:30	205	205	205
SENIOR_MODRE	DERIV	7/29/2008 13:30	205	205	205
LOAN_NORE	DERIV	7/23/2008 18:30	1030	1040	1070
SENIOR_MODRE	DERIV	7/17/2008 18:30	20	21	21
SENIOR_MODRE	DERIV	12/3/2007 13:30	21.01	21.01	21.01
SENIOR_MODRE	DERIV	7/25/2008 13:30	45	48	60
SENIOR	DERIV	7/25/2008 13:30	49.995	53.328	66.66
SENIOR_NORE	DERIV	7/25/2008 13:30	42.498	45.3312	56.664
SENIOR_MODRE	DERIV	7/25/2008 13:30	45	48	60
SENIOR	DERIV	7/25/2008 13:30	49.995	53.328	66.66
SENIOR_NORE	DERIV	7/25/2008 13:30	42.498	45.3312	56.664
SENIOR_MODRE	DERIV	7/25/2008 13:30	45	48	60
SENIOR	DERIV	7/25/2008 13:30	49.995	53.328	66.66
SENIOR	DERIV	7/25/2008 13:30	49.995	53.328	66.66
PREFERRED_MODRE	DERIV	5/29/2008 13:30	3	3	3
SENIOR_MODRE	DERIV	7/25/2008 13:30	45	48	60
SENIOR_NORE	DERIV	7/25/2008 13:30	42.498	45.3312	56.664
SENIOR_MODRE	DERIV	7/25/2008 13:30	45	48	60
SENIOR_NORE	DERIV	7/25/2008 13:30	42.498	45.3312	56.664
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	12/5/2006 18:30	5	5	5
SENIOR_MODRE	DERIV	7/25/2008 18:30	127.056	127.056	142.938
SENIOR	DERIV	7/25/2008 18:30	141.18	141.18	158.8275
SENIOR	DERIV	7/25/2008 18:30	141.18	141.18	158.8275
SENIOR_MODRE	DERIV	7/25/2008 18:30	127.056	127.056	142.938
SENIOR_NORE	DERIV	7/25/2008 18:30	120	120	135
SENIOR_NORE	DERIV	7/25/2008 18:30	120	120	135
SENIOR_NORE	DERIV	7/25/2008 18:30	120	120	135
LOAN_NORE	DERIV	7/23/2008 18:30	65	65	75
LOANNC_NORE	DERIV	10/11/2006 18:30	45	45	50
LOANCALL	DERIV	11/9/2006 13:30	57	57	60
LOANCALL_NORE	DERIV	7/23/2008 18:30	90	90	100
LOAN_MODRE	DERIV	7/23/2008 18:30	65	65	75
SENIOR_NORE	DERIV	7/25/2008 18:30	120	120	135
LOAN_NORE	DERIV	7/23/2008 18:30	90	100	110
DIGITAL_LOAN_NORE	DERIV	10/11/2006 8:30	40	40	40
LOANNC_NORE	DERIV	10/11/2006 8:30	40	40	40
LOANCALL	DERIV	11/9/2006 13:30	65	65	65
LOANCALL_NORE	DERIV	7/23/2008 18:30	54	55	58.66666367
LOAN_NORE	DERIV	6/30/2008 18:30	100	115	125
SENIOR	DERIV	7/23/2008 18:30	55.55	55.55	61.105
SENIOR_MODRE	DERIV	7/23/2008 18:30	50	50	55
SENIOR_MODRE	DERIV	7/23/2008 18:30	50	50	55
SENIOR_NORE	DERIV	7/23/2008 18:30	47.22	47.22	51.942
SENIOR_NORE	DERIV	7/23/2008 18:30	47.22	47.22	51.942
SENIOR	DERIV	7/23/2008 18:30	55.55	55.55	61.105
SENIOR_MODRE	DERIV	7/23/2008 18:30	50	50	55
SENIOR_MMR_L	DERIV	7/23/2008 18:30	52.78	52.78	58.058
CVA_SENIOR	DERIV	7/23/2008 18:30	100	100	110
PREFERRED_MODRE	DERIV	5/27/2008 13:30	90	97	105
LOAN_NORE	DERIV	6/24/2008 18:30	75	80	85
PREFERRED	DERIV	6/25/2001	55	55	80
SENIOR	DERIV	3/5/2002 18:30	300	300	300
SENIOR_MODRE	DERIV	3/5/2002 18:30	300	300	300
SENIOR	DERIV	3/5/2002 18:30	300	300	300
SENIOR_MODRE	DERIV	3/5/2002 18:30	300	300	300
CVA_LOAN	DERIV	7/23/2008 18:30	135	150	165
ASSETBACKED	DERIV	12/12/2007 13:30	85	87	90
SENIOR_MODRE	DERIV	7/30/2008 13:30	107	107	107
SENIOR_MODRE	DERIV	7/30/2008 13:30	107	107	107
SENIOR_MODRE	DERIV	7/30/2008 13:30	107	107	107
SENIOR_NORE	DERIV	7/30/2008 13:30	101.0508	101.0508	101.0508

650	650	650	650	650	650	650	650
1000	800	700	650	625	600	600	600
120	135	142	150	152.5	155	160	170
120	135	142	150	152.5	155	160	170
120	135	142	150	152.5	155	160	170
120	120	120	120	120	120	120	120
265	295	313	330	330	330	325	325
265	295	313	330	330	330	325	325
250.266	278.598	295.5972	311.652	311.652	311.652	306.93	306.93
250.266	278.598	295.5972	311.652	311.652	311.652	306.93	306.93
266.64	288.86	305.525	316.635	316.635	316.635	311.08	311.08
294.415	327.745	347.743	366.63	366.63	366.63	361.075	361.075
265	295	313	330	330	330	325	325
265	295	313	330	330	330	325	325
1090	1100	1140	1170	1190	1210	1220	1220
26	31	36	45	46.5	48	58	58
21.01	21.01	21.01	21.01	21.01	21.01	21.01	21.01
78	87	94	100	100	100	100	100
86.658	96.657	104.434	111.1	111.1	111.1	111.1	111.1
73.6632	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
78	87	94	100	100	100	100	100
86.658	96.657	104.434	111.1	111.1	111.1	111.1	111.1
73.6632	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
78	87	94	100	100	100	100	100
86.658	96.657	104.434	111.1	111.1	111.1	111.1	111.1
86.658	96.657	104.434	111.1	111.1	111.1	111.1	111.1
3	8	16	38	40.5	43	53	53
78	87	94	100	100	100	100	100
73.6632	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
78	87	94	100	100	100	100	100
73.6632	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
1	1	1	1	1	1	1	1
5	10	18	38	41.5	45	55	55
185.29	227.642	243.524	259.406	264.7	269.994	275.288	275.288
205.8875	252.9475	270.595	288.2425	294.125	300.0075	305.89	305.89
205.8875	252.9475	270.595	288.2425	294.125	300.0075	305.89	305.89
185.29	227.642	243.524	259.406	264.7	269.994	275.288	275.288
175	215	230	245	250	255	260	260
175	215	230	245	250	255	260	260
175	215	230	245	250	255	260	260
90	120	140	160	165	170	175	175
70	90	110	135	140	145	150	150
74	88	102	120	123.5	127	131	131
115	145	165	185	190	195	200	200
90	120	140	160	165	170	175	175
175	215	230	245	250	255	260	260
145	170	195	210	220	230	240	240
56	98	117	135	144.5	154	165	165
56	98	117	135	144.5	154	165	165
81	123	142	160	169.5	179	190	190
97.875	142.8	168.1875	184.3333333	194.5166667	204.7	216	216
150	175	195	210	227.5	245	265	275
77.77	99.99	111.1	122.21	124.9875	127.765	138.875	138.875
70	90	100	110	112.5	115	125	125
70	90	100	110	112.5	115	125	125
66.108	84.996	94.44	103.884	106.245	108.606	118.05	118.05
66.108	84.996	94.44	103.884	106.245	108.606	118.05	118.05
77.77	99.99	111.1	122.21	124.9875	127.765	138.875	138.875
70	90	100	110	112.5	115	125	125
73.892	95.004	105.56	116.116	118.755	121.394	131.95	131.95
140	180	200	220	225	230	250	250
125	140	155	165	170	175	180	180
100	120	150	170	205	240	260	280
80	105	125	140	155	170	185	185
300	250	200	200	200	200	200	200
300	250	200	200	200	200	200	200
300	250	200	200	200	200	200	200
300	250	200	200	200	200	200	200
217.5	255	292.5	315	330	345	360	360
91	93	95	95	95	95	95	95
162	207	227	247	249.5	252	257	257
162	207	227	247	249.5	252	257	257
162	207	227	247	249.5	252	257	257
152.9928	195.4908	214.3788	233.2668	235.6278	237.9888	242.7108	242.7108

650
600
180
180
180
120
320
320
302.208
302.208
305.525
355.52
320
320
1220
58
21.01
100
111.1
94.44
100
111.1
94.44
100
111.1
111.1
53
100
94.44
100
94.44
1
55
275.288
305.89
305.89
275.288
260
260
260
175
150
131
200
175
260
240
165
165
190
216
285
138.875
125
125
118.05
118.05
138.875
125
131.95
250
180
280
185
200
200
200
200
360
95
257
257
257
242.7108

EQEURSENIOR_NORE	EQ	EUR
EQJPYSENIOR_NORE	EQ	JPY
EQUSDLOAN_NORE	EQ	USD
EQAUDSENIOR_MODRE	EQ	AUD
EQABS043_B2USDSENIOR	EQABS043_B2	USD
EQABS043_B3USDSENIOR	EQABS043_B3	USD
EQCHEMUSDSENIOR_NORE	EQCHEM	USD
EQNOX16_100USDSENIOR	EQNOX16_100	USD
EQNOX16_20USDSENIOR	EQNOX16_20	USD
EQNOX16_21USDSENIOR	EQNOX16_21	USD
EQNOX18.71-30USDSENIOR	EQNOX18.71-30	USD
EQNOX18_71_30AUDSENIOR	EQNOX18_71_30	AUD
EQNOX18_71_30USDSENIOR	EQNOX18_71_30	USD
EQNOX21_25USDSENIOR	EQNOX21_25	USD
EQNOX30_100USDSENIOR	EQNOX30_100	USD
EQRUSDSENIOR	EQR	USD
EQRUSDSENIOR_NORE	EQR	USD
EQRUSDSENIOR_MODRE	EQR	USD
EQREURSENIOR	EQR	EUR
EQREURSENIOR_NORE	EQR	EUR
EQREURSENIOR_MODRE	EQR	EUR
EQRUSDPREFERRED_MODRE	EQR	USD
EQRHKDSENIOR_MODRE	EQR	HKD
EQRSGDSENIOR_MODRE	EQR	SGD
EQRAUDSENIOR_MODRE	EQR	AUD
EQRJPYSENIOR_MODRE	EQR	JPY
EQRUSDCVA_SENIOR	EQR	USD
EQR_PUSDPREFERRED_MODRE	EQR_P	USD
EQR1USDSENIOR_MODRE	EQR1	USD
EQR1USDPREFERRED_MODRE	EQR1	USD
EQTUSDSENIOR_MODRE	EQT	USD
EQUINOX1USDSENIOR	EQUINOX1	USD
EQUINOXSS1USDSENIOR	EQUINOXSS1	USD
ERGHOUSDSENIOR	ERGHO	USD
ERHGO_MRGNAUSDSENIOR	ERHGO_MRGNA	USD
ERHGO_MRGNBUSDSENIOR	ERHGO_MRGNB	USD
ERHGO_MRGNCUSDSENIOR	ERHGO_MRGNC	USD
ERHGOEQUITYUSDSENIOR	ERHGOEQUITY	USD
ERHGOSENIORUSDSENIOR	ERHGOSENIOR	USD
ERHGOSTRUCTUSDSENIOR	ERHGOSTRUCT	USD
ERSTBKEURLT2_MMR_L	ERSTBK	EUR
ESAIL_06_3X_A3AEURASSETBACKED	ESAIL_06_3X_A3A	EUR
ESAIL_07_1X_A3AEURASSETBACKED	ESAIL_07_1X_A3A	EUR
ESAIL_07_3A_A3CGBPASSETBACKED	ESAIL_07_3A_A3C	GBP
ESAIL_07_3X_A2AEURASSETBACKED	ESAIL_07_3X_A2A	EUR
ESAIL_07_3X_A3CGBPASSETBACKED	ESAIL_07_3X_A3C	GBP
ESAIL_07_3X_C1AEURASSETBACKED	ESAIL_07_3X_C1A	EUR
ESAIL_07_3X_D1AEURASSETBACKED	ESAIL_07_3X_D1A	EUR
ESAIL_07_3X_E1CGBPASSETBACKED	ESAIL_07_3X_E1C	GBP
ESAIL_07_4X_A1AEURASSETBACKED	ESAIL_07_4X_A1A	EUR
ESAIL_07_6X_A1AEURASSETBACKED	ESAIL_07_6X_A1A	EUR
ESAIL_07_NL1X_E1EURASSETBACKED	ESAIL_07_NL1X_E1	EUR
ESIMEURSENIOR_MMR_L	ESIM	EUR
ESKBYUSDSENIOR_MODRE	ESKBY	USD
ESPF_06_1A_C_USDSENIOR	ESPF_06_1A_C_	USD
ESPSANUSDLT2_MMR_L	ESPSAN	USD
ESTONIUSDBOND	ESTONI	USD
ETNUSDSENIOR	ETN	USD
ETNEURSENIOR_MODRE	ETN	EUR
ETNEURSENIOR	ETN	EUR
ETNUSDSENIOR_MODRE	ETN	USD
ETNUSDSENIOR_NORE	ETN	USD
ETNEURSENIOR_NORE	ETN	EUR
ETNJPYSENIOR_MODRE	ETN	JPY
ETNAUDSENIOR_MODRE	ETN	AUD
ETNHKDSENIOR_MODRE	ETN	HKD
ETNSGDSENIOR_MODRE	ETN	SGD
ETONSTUSDSENIOR_3CE	ETONST	USD
ETPUSDSENIOR_MODRE	ETP	USD
ETPEURSENIOR_MODRE	ETP	EUR
ETPJPYSENIOR_MODRE	ETP	JPY
ETRUSDPREFERRED	ETR	USD
ETRUSDPREFERRED_MODRE	ETR	USD
ETRUSDSENIOR_MODRE	ETR	USD

SENIOR_NORE	DERIV	7/30/2008 13:30	101.05508	101.05508	101.05508
SENIOR_NORE	DERIV	7/30/2008 13:30	101.0508	101.0508	101.0508
LOAN_NORE	DERIV	6/30/2008 18:30	80	85	90
SENIOR_MODRE	DERIV	7/30/2008 13:30	107	107	107
SENIOR	DERIV	7/14/2005 18:30	205	205	205
SENIOR	DERIV	7/14/2005 18:30	600	600	600
SENIOR_NORE	DERIV	7/16/2008 13:30	454.3	454.3	469
SENIOR	DERIV	7/28/2008 13:30	14	14	14
SENIOR	DERIV	7/28/2008 13:30	169	169	169
SENIOR	DERIV	8/1/2003 13:30	161	161	161
SENIOR	DERIV	8/9/2005 18:30	88	88	88
SENIOR	DERIV	6/23/2008 13:30	1	1	1
SENIOR	DERIV	7/28/2008 13:30	88	88	88
SENIOR	DERIV	8/1/2003 13:30	111	111	111
SENIOR	DERIV	1/25/2008 18:30	12	12	12
SENIOR	DERIV	7/30/2008 18:30	169.983	169.983	172.205
SENIOR_NORE	DERIV	7/30/2008 18:30	144.4932	144.4932	146.382
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
SENIOR	DERIV	7/30/2008 18:30	169.983	169.983	172.205
SENIOR_NORE	DERIV	7/30/2008 18:30	144.4932	144.4932	146.382
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
PREFERRED_MODRE	DERIV	7/2/2008 18:30	214.5	214.5	217.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
CVA_SENIOR	DERIV	7/30/2008 18:30	153	153	155
PREFERRED_MODRE	DERIV	4/20/2007 18:30	12	12	12
SENIOR_MODRE	DERIV	7/30/2008 18:30	76.5	76.5	77.5
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	6/30/2008 18:30	40	45	55
SENIOR	DERIV	11/20/2000	10	10	10
SENIOR	DERIV	5/11/2001	7	7	7
SENIOR	DERIV	4/11/2001	325	325	325
SENIOR	DERIV	1/18/2002 13:30	35	35	35
SENIOR	DERIV	1/18/2002 13:30	135	135	135
SENIOR	DERIV	1/18/2002 13:30	720	720	720
SENIOR	DERIV	2/13/2001	2375	2375	2375
SENIOR	DERIV	2/13/2001	7	7	7
SENIOR	DERIV	2/13/2001	0	0	0
LT2_MMR_L	DERIV	7/1/2008 13:30	125	125	135
ASSETBACKED	DERIV	4/3/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	5/14/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	1/30/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/6/2007 8:30	300	375	375
ASSETBACKED	DERIV	12/20/2007 8:30	220	220	220
ASSETBACKED	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	11/30/2007 8:30	45	45	45
ASSETBACKED	DERIV	4/22/2008 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	1/4/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	4/8/2008 13:30	1	1	1
SENIOR	DERIV	11/3/2006 8:30	1	1	1
LT2_MMR_L	DERIV	6/1/2007 13:30	1.5	2.5	5
BOND	DERIV	7/30/2008 13:30	48	54	60
SENIOR	DERIV	7/21/2008 13:30	48.884	48.884	53.328
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR	DERIV	7/21/2008 13:30	48.884	48.884	53.328
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR_NORE	DERIV	7/21/2008 13:30	41.5536	41.5536	45.3312
SENIOR_NORE	DERIV	7/21/2008 13:30	41.5536	41.5536	45.3312
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR_3CE	DERIV	5/30/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	50	55	65
SENIOR_MODRE	DERIV	7/29/2008 18:30	50	55	65
SENIOR_MODRE	DERIV	7/29/2008 18:30	50	55	65
PREFERRED	DERIV	5/15/2007 8:30	14	14	14
PREFERRED_MODRE	DERIV	5/27/2008 13:30	100	130	180
SENIOR_MODRE	DERIV	7/29/2008 18:30	63	73	83

152.99928	195.49908	214.38788	233.27668	235.63778	237.99888	242.72108	242.72108
152.9928	195.4908	214.3788	233.2668	235.6278	237.9888	242.7108	242.7108
110	130	140	160	165	170	190	200
162	207	227	247	249.5	252	257	257
205	205	205	205	205	205	205	205
600	600	600	600	600	600	600	600
543.2	648.2	695.8	714	717.5	721	721.7	721.7
14	14	14	14	14	14	14	14
169	169	169	169	169	169	169	169
161	161	161	161	161	161	161	161
88	88	88	88		88	88	88
1	1	1	1	1	1	1	1
88	88	88	88	88	88	88	88
111	111	111	111	111	111	111	111
12	12	12	12	12	12	12	12
178.871	188.87	199.98	205.535	199.98	194.425	185.537	185.537
152.0484	160.548	169.992	174.714	169.992	165.27	157.7148	157.7148
161	170	180	185	180	175	167	167
178.871	188.87	199.98	205.535	199.98	194.425	185.537	185.537
152.0484	160.548	169.992	174.714	169.992	165.27	157.7148	157.7148
161	170	180	185	180	175	167	167
226.5	240	255	262.5	255	247.5	235.5	235.5
161	170	180	185	180	175	167	167
161	170	180	185	180	175	167	167
161	170	180	185	180	175	167	167
161	170	180	185	180	175	167	167
161	170	180	185	180	175	167	167
20	35	45	55	73	91	110	110
80.5	85	90	92.5	90	87.5	83.5	83.5
1	1	1	1	1	1	1	1
70	80	90	100	105	110	120	130
10	10	10	10	10	10	10	10
7	7	7	7	7	7	7	7
325	325	325	325	325	325	325	325
35	35	35	35	35	35	35	35
135	135	135	135	135	135	135	135
720	720	720	720	720	720	720	720
2375	2375	2375	2375	2375	2375	2375	2375
7	7	7	7	7	7	7	7
0	0	0	0	0	0	0	0
145	155	165	175	190.35	205.7	214.6	223.4
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
375	375	375	375	375	375	375	375
220	220	220	220	220	220	220	220
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
45	45	45	45	45	45	45	45
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
8	10	12.5	15	17	19	26	29
87.7	109.3	129.9	150.5	156.7	162.9	175.3	190.18
59.994	67.771	75.548	83.325	85.547	87.769	93.324	93.324
54	61	68	75	77	79	84	84
59.994	67.771	75.548	83.325	85.547	87.769	93.324	93.324
54	61	68	75	77	79	84	84
50.9976	57.6084	64.2192	70.83	72.7188	74.6076	79.3296	79.3296
50.9976	57.6084	64.2192	70.83	72.7188	74.6076	79.3296	79.3296
54	61	68	75	77	79	84	84
54	61	68	75		79	84	84
54	61	68	75	77	79	84	84
54	61	68	75	77	79	84	84
1	1	1	1	1	1	1	1
75	95	110	125	127.5	130	135	130
75	95	110	125	127.5	130	135	130
75	95	110	125	127.5	130	135	130
29	53	72	88	95	102	118	118
270	300	345	390	390	390	390	390
128	170	193	210		215	225	225

242.72108
242.7108
205
257
205
600
721.7
14
169
161
88
1
88
111
12
185.537
157.7148
167
185.537
157.7148
167
235.5
167
167
167
167
167
118
83.5
1
140
10
7
325
35
135
720
2375
7
0
234.1
0.999999975
0.999999975
0.999999975
0.999999975
375
220
0.999999975
0.999999975
45
0.999999975
0.999999975
1
1
1
33
195.14
93.324
84
93.324
84
79.3296
79.3296
84
84
84
84
1
130
130
130
118
390
225

ETRAUDSENIOR_MODRE	ETR	AUD
ETRHKDSENIOR_MODRE	ETR	HKD
ETRSGDSENIOR_MODRE	ETR	SGD
ETR_ARKUSDSENIOR_MODRE	ETR_ARK	USD
ETR_GAUSDSENIOR_MODRE	ETR_GA	USD
ETR_GSUSDSENIOR_MODRE	ETR_GS	USD
ETR_LAUSDSENIOR_MODRE	ETR_LA	USD
ETR_MISSUSDSENIOR_MODRE	ETR_MISS	USD
ETR_MISSUSDPREFERRED_MODRE	ETR_MISS	USD
ETR_PUSDPREFERRED_MODRE	ETR_P	USD
ETRD_04_1A_BUSDSENIOR	ETRD_04_1A_B	USD
ETRD_05_1A_CUSDSENIOR	ETRD_05_1A_C	USD
ETRD_06_5A_A3USDSENIOR	ETRD_06_5A_A3	USD
ETRD_2004_1AUSDSENIOR	ETRD_2004_1A	USD
ETRD_2004_1A_BUSDSENIOR	ETRD_2004_1A_B	USD
EULER_07_1A_BUSDSENIOR	EULER_07_1A_B	USD
EULER_07_1A_DUSDSENIOR	EULER_07_1A_D	USD
EUREKOEURSENIOR	EUREKO	EUR
EUREKOUSDSENIOR	EUREKO	USD
EUREKOUSDLOAN	EUREKO	USD
EURO_23X_AEURASSETBACKED	EURO_23X_A	EUR
EURO_25_X_AEURASSETBACKED	EURO_25_X_A	EUR
EURO_26_HGBPASSETBACKED	EURO_26_H	GBP
EUROC_V_A1EURASSETBACKED	EUROC_V_A1	EUR
EUROCASTLEEURLOAN	EUROCASTLE	EUR
EUROCASTLE_REVOLVING_FACILITY_LOEURLOAN	EUROCASTLE_REVOLVING_FACILITY_LO	EUR
EUTELSEURSENIOR_MMR_L	EUTELS	EUR
EUTELSATUSDSENIOR	EUTELSAT	USD
EUTELSATUSDLOAN	EUTELSAT	USD
EVCUSDLOAN_NORE	EVC	USD
EVERGRUSDLOAN_NORE	EVERGR	USD
EVRAZEURBOND	EVRAZ	EUR
EXCUSDSENIOR	EXC	USD
EXCEURSENIOR_MODRE	EXC	EUR
EXCUSDSENIOR_MODRE	EXC	USD
EXCUSDSENIOR_NORE	EXC	USD
EXCEURSENIOR_NORE	EXC	EUR
EXCEURSENIOR	EXC	EUR
EXCAUDSENIOR_MODRE	EXC	AUD
EXCTWDSENIOR	EXC	TWD
EXCAUDSENIOR	EXC	AUD
EXCUSDCVA_SENIOR	EXC	USD
EXCHKDSENIOR_MODRE	EXC	HKD
EXCUSDPREFERRED_MODRE	EXC	USD
EXCJPYSENIOR_MODRE	EXC	JPY
EXC_COMMEDUSDPREFERRED_MODRE	EXC_COMMED	USD
EXC_GENUSDSENIOR_MODRE	EXC_GEN	USD
EXC_GENEURSENIOR_MODRE	EXC_GEN	EUR
EXC_GENJPYSENIOR_MODRE	EXC_GEN	JPY
EXC_GENSGDSENIOR_MODRE	EXC_GEN	SGD
EXC_GENHKDSENIOR_MODRE	EXC_GEN	HKD
EXC_PUSDPREFERRED_MODRE	EXC_P	USD
EXEUSDLOAN	EXE	USD
EXEACNUSDLOAN_NORE	EXEACN	USD
EXEACNUSDCVA_LOAN	EXEACN	USD
EXEACNUSDLOANCALL	EXEACN	USD
EXEACNUSDLOANCALL_NORE	EXEACN	USD
EXIMCHUSDCVA_SENIOR	EXIMCH	USD
EXIMUKUSDBOND	EXIMUK	USD
EXPEUNKSENIOR_NORE	EXPE	UNK
EXPEUNKSENIOR_MODRE	EXPE	UNK
EXPEUSDSENIOR_NORE	EXPE	USD
EXPEUSDSENIOR_MODRE	EXPE	USD
EXPEEURSENIOR_NORE	EXPE	EUR
EXPEEURSENIOR_MODRE	EXPE	EUR
EXPEHKDSENIOR_MODRE	EXPE	HKD
EXPEJPYSENIOR_NORE	EXPE	JPY
EXPEJPYSENIOR_MODRE	EXPE	JPY
EXPEAUDSENIOR_MODRE	EXPE	AUD
EXPESGDSENIOR_MODRE	EXPE	SGD
EXTCRD_001USDSENIOR_MODRE	EXTCRD_001	USD
EXUMUSDASSETBACKED	EXUM	USD
EXUM_2006_2_CUSDSENIOR	EXUM_2006_2_C	USD
EXUM_2006_2_DUSDASSETBACKED	EXUM_2006_2_D	USD

SENIOR_MODRE	DERIV	7/29/2008 18:30	63	73	83
SENIOR_MODRE	DERIV	7/29/2008 18:30	63	73	83
SENIOR_MODRE	DERIV	7/29/2008 18:30	63	73	83
SENIOR_MODRE	DERIV	7/2/2008 18:30	62	64	67
SENIOR_MODRE	DERIV	6/26/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/2/2008 18:30	62	64	67
SENIOR_MODRE	DERIV	7/2/2008 18:30	62	64	67
SENIOR_MODRE	DERIV	7/2/2008 18:30	62	64	67
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	14	14	14
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/12/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	12/28/2001 8:30	40	40	40
LOAN	DERIV	11/13/2002 13:30	0	0	0
ASSETBACKED	DERIV	12/10/2007 18:30	75	80	82
ASSETBACKED	DERIV	12/19/2007 13:30	60	65	70
ASSETBACKED	DERIV	3/6/2008 8:30	600	625	650
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
LOAN	DERIV	10/10/2007 13:30	180	190	200
LOAN	DERIV	10/10/2007 8:30	180	190	200
SENIOR_MMR_L	DERIV	1/7/2008 13:30	1	1	1
SENIOR	DERIV	12/28/2001 8:30	40	40	40
LOAN	DERIV	11/13/2002 13:30	0	0	0
LOAN_NORE	DERIV	6/30/2008 18:30	200	200	200
LOAN_NORE	DERIV	5/27/2008 18:30	139	161	183
BOND	DERIV	7/30/2008 13:30	216	243	270
SENIOR	DERIV	7/30/2008 18:30	54.439	59.994	65.549
SENIOR_MODRE	DERIV	7/30/2008 18:30	49	54	59
SENIOR_MODRE	DERIV	7/30/2008 18:30	49	54	59
SENIOR_NORE	DERIV	7/2/2008 18:30	61.386	64.2192	68.9412
SENIOR_NORE	DERIV	7/30/2008 18:30	46.2756	50.9976	55.7196
SENIOR	DERIV	7/30/2008 18:30	54.439	59.994	65.549
SENIOR_MODRE	DERIV	7/30/2008 18:30	49	54	59
SENIOR	DERIV	7/30/2008 18:30	54.439	59.994	65.549
SENIOR	DERIV	7/30/2008 18:30	54.439	59.994	65.549
CVA_SENIOR	DERIV	7/30/2008 18:30	98	108	118
SENIOR_MODRE	DERIV	7/30/2008 18:30	49	54	59
PREFERRED_MODRE	DERIV	5/27/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	7/30/2008 18:30	49	54	59
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	56	64	73
SENIOR_MODRE	DERIV	7/30/2008 18:30	56	64	73
SENIOR_MODRE	DERIV	7/30/2008 18:30	56	64	73
SENIOR_MODRE	DERIV	7/30/2008 18:30	56	64	73
SENIOR_MODRE	DERIV	7/30/2008 18:30	56	64	73
PREFERRED_MODRE	DERIV	10/24/2006 8:30	60	60	60
LOAN	DERIV	3/13/2003 18:30	1250	1250	1250
LOAN_NORE	DERIV	6/6/2008 13:30	150	150	150
CVA_LOAN	DERIV	12/12/2006 13:30	150	150	150
LOANCALL	DERIV	11/9/2006 13:30	180	180	180
LOANCALL_NORE	DERIV	6/6/2008 13:30	150	150	150
CVA_SENIOR	DERIV	7/30/2008 8:30	60	60	76
BOND	DERIV	7/30/2008 13:30	413.6	465.3	517
SENIOR_NORE	DERIV	8/17/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	8/17/2006 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 13:30	155.8326	155.8326	155.8326
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_NORE	DERIV	7/30/2008 13:30	155.8326	155.8326	155.8326
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_NORE	DERIV	7/30/2008 13:30	155.8326	155.8326	155.8326
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_MODRE	DERIV	3/21/2005 18:30	395	395	395
ASSETBACKED	DERIV	1/25/2008 18:30	400	400	400
SENIOR	DERIV	7/28/2008 13:30	600	600	600
ASSETBACKED	DERIV	7/28/2008 13:30	850	850	852

128	170	193	210	212.5	215	225	225
128	170	193	210	212.5	215	225	225
128	170	193	210	212.5	215	225	225
76	84	93	102	107	112	122	127
1	1	1	1	1	1	1	1
76	84	93	102	107	112	122	127
76	84	93	102	107	112	122	127
76	84	93	102	107	112	122	127
1	1	1	1	1	1	1	1
29	53	72	88	95	102	118	118
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
24	24	24	24	24	24	24	24
40	40	40	40	40	40	40	40
0	0	0	0	0	0	0	0
84	86	88	90	90	90	90	90
75	76	77	78	78	78	78	78
660	670	675	675	675	675	675	675
75	75	75	75	75	75	75	75
200	200	200	200	200	200	200	200
200	200	200	200	200	200	200	200
1	1	1	1	1	1	1	1
40	40	40	40	40	40	40	40
0	0	0	0	0	0	0	0
200	200	200	200	200	200	200	200
239	283	322	350	355	360	360	360
384.8	416.3	435.65	455	461.5	468	481	496.6
83.325	97.768	109.989	122.21	123.8765	125.543	135.542	135.542
75	88	99	110	111.5	113	122	122
75	88	99	110	111.5	113	122	122
82.1628	94.44	103.884	113.328	114.7446	116.1612	124.6608	124.6608
70.83	83.1072	93.4956	103.884	105.3006	106.7172	115.2168	115.2168
83.325	97.768	109.989	122.21	123.8765	125.543	135.542	135.542
75	88	99	110	111.5	113	122	122
83.325	97.768	109.989	122.21	123.8765	125.543	135.542	135.542
83.325	97.768	109.989	122.21	123.8765	125.543	135.542	135.542
150	176	198	220	223	226	244	244
75	88	99	110	111.5	113	122	122
150	180	195	210	210	210	210	210
75	88	99	110	111.5	113	122	122
1	1	1	1	1	1	1	1
89	101	114	123	124.5	126	133	133
83.64661654	97.69934641	111.0955414	108.39375	117.196875	126	133	113.05
89	101	114	123	124.5	126	133	133
89	101	114	123	124.5	126	133	133
89	101	114	123	124.5	126	133	133
90	120	125	130	140	150	170	170
1250	1250	1250	1250	1250	1250	1250	1250
150	150	150	150	150	150	150	150
150	150	150	150	150	150	150	150
180	180	180	180	180	180	180	180
150	150	150	150	150	150	150	150
90	100	110	120	122.5	125	131	131
517	517	517	517	517	517	517	517
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
203.0546	240.8322	264.4432	283.332	283.332	283.332	283.332	283.332
215	255	280	300	300	300	300	300
203.0546	240.8322	264.4432	283.332	283.332	283.332	283.332	283.332
215	255	280	300	300	300	300	300
215	255	280	300	300	300	300	300
203.0546	240.8322	264.4432	283.332	283.332	283.332	283.332	283.332
215	255	280	300	300	300	300	300
215	255	280	300	300	300	300	300
215	255	280	300	300	300	300	300
395	395	395	395	395	395	395	395
400	400	400	400	400	400	400	400
600	600	600	600	600	600	600	600
850	850	850	850	850	850	850	850

225
225
225
132
1
132
132
132
1
118
0.999999975
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
24
40
0
90
78
675
75
200
200
1
40
0
200
360
501.8
135.542
122
122
124.6608
115.2168
135.542
122
135.542
135.542
244
122
210
122
1
133
106.4
133
133
133
170
1250
150
150
180
150
131
517
1
1
283.332
300
283.332
300
300
283.332
300
300
300
395
400
600
850

EXUM_2006_2A_CUSDASSETBACKED	EXUM_2006_2A_C	USD
EXUM_2006_5_DUSDASSETBACKED	EXUM_2006_5_D	USD
EXUM_20062A_CUSDASSETBACKED	EXUM_20062A_C	USD
EXUMIIDUSDASSETBACKED	EXUMIID	USD
EXUMVUSDASSETBACKED	EXUMV	USD
EXUMVDUSDASSETBACKED	EXUMVD	USD
FUSDSENIOR	F	USD
FUSDSENIOR	F	USD
FUSDSENIOR	F	USD
FEURSENIOR_MODRE	F	EUR
FEURSENIOR	F	EUR
FUSDLOAN	F	USD
FUSDSENIOR_MODRE	F	USD
FUSDSENIOR_NORE	F	USD
FEURSENIOR_NORE	F	EUR
FAUDSENIOR_MODRE	F	AUD
FUSDSENIOR_MODRE	F	USD
FEURSENIOR_MMR_L	F	EUR
FJPYSENIOR_MODRE	F	JPY
FTWDSENIOR	F	TWD
FUSDSENIOR_MMR_L	F	USD
FAUDSENIOR	F	AUD
FILSSENIOR_MODRE	F	ILS
FUSDDIGITAL_MODRE	F	USD
FHKDSENIOR_MODRE	F	HKD
FSGDSENIOR_MODRE	F	SGD
FUSDDIGITAL_NORE	F	USD
FSGDDIGITAL_MODRE	F	SGD
FHKDDIGITAL_MODRE	F	HKD
FUSDLOAN_NORE	F	USD
FEURDIGITAL_MODRE	F	EUR
FUSDPREFERRED_MODRE	F	USD
FUSDDIGITAL_LOAN_NORE	F	USD
FUSDLOANBULLET_NORE	F	USD
F_LOANUSDSENIOR	F_LOAN	USD
F_MCUSDSENIOR	F_MC	USD
F_MCEURSENIOR	F_MC	EUR
F_MCEURSENIOR_MODRE	F_MC	EUR
F_MCUSDSENIOR_MODRE	F_MC	USD
F_MCUSDSENIOR_NORE	F_MC	USD
F_MCEURSENIOR_NORE	F_MC	EUR
F_MCUSDLOAN	F_MC	USD
F_MCUSDSENIOR_MODRE	F_MC	USD
F_MCAUDSENIOR	F_MC	AUD
F_MCUSDSENIOR_MMR_L	F_MC	USD
F_MCJPYSENIOR_MODRE	F_MC	JPY
F_MCHKDSENIOR_MODRE	F_MC	HKD
F_MCAUDSENIOR_MODRE	F_MC	AUD
F_MCHKDSENIOR_NORE	F_MC	HKD
F_MCUSDCVA_SENIOR	F_MC	USD
F_MCUSDDIGITAL_MODRE	F_MC	USD
F_MCUSDDIGITAL_NORE	F_MC	USD
F_MCJPYDIGITAL_MODRE	F_MC	JPY
F_MCUSDSTRNOTE	F_MC	USD
F_MCUSDSTRNOTE	F_MC	USD
F_PUSDPREFERRED_MODRE	F_P	USD
FAFUSDSENIOR	FAF	USD
FAFUSDSENIOR_MODRE	FAF	USD
FAFUSDSENIOR_NORE	FAF	USD
FAFEURSENIOR	FAF	EUR
FAFEURSENIOR_MODRE	FAF	EUR
FAFEURSENIOR_NORE	FAF	EUR
FAFAUDSENIOR	FAF	AUD
FAFUSDSENIOR	FAF	USD
FAIRW06_1A_B1LUSDASSETBACKED	FAIRW06_1A_B1L	USD
FAKE10USDSENIOR	FAKE10	USD
FAKE100USDSENIOR_MODRE	FAKE100	USD
FAKE101USDSENIOR_MMR_L	FAKE101	USD
FAKE102USDSENIOR_MMR_L	FAKE102	USD
FAKE103USDSENIOR_MMR_L	FAKE103	USD
FAKE104USDSENIOR_MMR_L	FAKE104	USD
FAKE105USDSENIOR_MMR_L	FAKE105	USD
FAKE106USDSENIOR_MODRE	FAKE106	USD
FAKE51USDSENIOR_NORE	FAKE51	USD

ASSETBACKED	DERIV	1/23/2008 18:30	300	300	300
ASSETBACKED	DERIV	7/28/2008 13:30	850	850	850
ASSETBACKED	DERIV	8/8/2007 13:30	250	250	250
ASSETBACKED	DERIV	8/8/2007 13:30	400	400	400
ASSETBACKED	DERIV	3/6/2007 18:30	365	365	365
ASSETBACKED	DERIV	8/8/2007 13:30	400	400	400
SENIOR	DERIV	7/30/2008 18:30	1529.666887	1618.498394	1728.187206
SENIOR	X_BID	1/25/2001	26	26	29
SENIOR	X_ASK	1/25/2001	40	40	43
SENIOR_MODRE	DERIV	7/30/2008 18:30	1429.749826	1510.580907	1609.734566
SENIOR	DERIV	7/30/2008 18:30	1535.974508	1628.295074	1744.817383
LOAN	DERIV	7/30/2008 18:30	1342.18826	1420.617029	1525.011356
SENIOR_MODRE	DERIV	7/30/2008 18:30	1424.093265	1501.817045	1594.959375
SENIOR_NORE	DERIV	7/30/2008 18:30	1395.66624	1470.47837	1559.388437
SENIOR_NORE	DERIV	7/30/2008 18:30	1401.147668	1478.965269	1573.670132
SENIOR_MODRE	DERIV	7/30/2008 18:30	1437.458699	1522.434814	1630.508933
SENIOR_MODRE	CASH	7/30/2008 18:30	1424.093265	1501.817045	1594.959375
SENIOR_MMR_L	DERIV	7/30/2008 18:30	1429.749826	1510.580907	1609.734566
SENIOR_MODRE	DERIV	7/30/2008 18:30	1419.416351	1494.311689	1580.927093
SENIOR	DERIV	7/30/2008 18:30	1527.019907	1612.290024	1715.120878
SENIOR_MMR_L	DERIV	7/30/2008 18:30	1424.093265	1501.817045	1594.959375
SENIOR	DERIV	7/30/2008 18:30	1544.571844	1641.547863	1768.195355
SENIOR_MODRE	DERIV	7/11/2008 13:30	1468.376895	1534.990475	1676.534349
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1430.357385	1513.150625	1618.61718
SENIOR_MODRE	DERIV	7/30/2008 18:30	1423.178757	1500.735983	1593.420423
SENIOR_MODRE	DERIV	7/30/2008 18:30	1420.003852	1495.973015	1585.242332
DIGITAL_NORE	DERIV	7/30/2008 18:30	1395.66624	1470.47837	1559.388437
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1426.239886	1507.236795	1608.664519
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1429.435434	1512.053578	1617.034843
LOAN_NORE	DERIV	7/30/2008 18:30	400	500	700
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1436.048881	1522.010409	1633.744353
PREFERRED_MODRE	DERIV	5/31/2007 18:30	207	227	260
DIGITAL_LOAN_NORE	DERIV	7/30/2008 18:30	400	500	700
LOANBULLET_NORE	DERIV	7/30/2008 18:30	400	500	700
SENIOR	DERIV	5/30/2007 18:30	107	127	160
SENIOR	DERIV	7/30/2008 13:30	1238.654009	1339.406233	1504.96587
SENIOR	DERIV	7/30/2008 13:30	1243.093288	1346.678205	1518.512278
SENIOR_MODRE	DERIV	7/30/2008 13:30	1167.234787	1258.920209	1408.841909
SENIOR_MODRE	DERIV	7/30/2008 13:30	1163.251053	1252.408532	1396.793975
SENIOR_NORE	DERIV	7/30/2008 13:30	1125.619178	1209.102894	1343.308926
SENIOR_NORE	DERIV	7/30/2008 13:30	1129.375767	1215.236687	1354.62005
LOAN	DERIV	7/30/2008 13:30	1102.821642	1188.391446	1333.179872
SENIOR_MODRE	CASH	7/30/2008 13:30	1163.251053	1252.408532	1396.793975
SENIOR	DERIV	7/30/2008 13:30	1249.175751	1356.391538	1537.171761
SENIOR_MMR_L	DERIV	7/30/2008 13:30	1165.554942	1256.812919	1407.131067
SENIOR_MODRE	DERIV	7/30/2008 13:30	1159.952955	1246.857836	1385.485347
SENIOR_MODRE	DERIV	7/30/2008 13:30	1162.651904	1251.688572	1395.653704
SENIOR_MODRE	DERIV	7/30/2008 13:30	1172.692107	1267.616036	1425.440396
SENIOR_NORE	DERIV	7/30/2008 13:30	1125.054381	1208.425307	1342.239256
CVA_SENIOR	DERIV	7/30/2008 13:30	1168.33896	1262.152224	1419.790901
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1165.554942	1256.812919	1407.131067
DIGITAL_NORE	DERIV	7/30/2008 13:30	1165.554942	1256.812919	1407.131067
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1162.24763	1251.233855	1395.69464
STRNOTE	CASH	7/23/2008 13:30	750	750	750
STRNOTE	DERIV	7/23/2008 13:30	750	750	750
PREFERRED_MODRE	DERIV	10/24/2006 8:30	900	900	900
SENIOR	DERIV	6/20/2008 13:30	155.54	155.5140796	157.7751766
SENIOR_MODRE	DERIV	11/30/2004 8:30	18	18	18
SENIOR_NORE	DERIV	11/30/2004 8:30	17	17	17
SENIOR	DERIV	11/30/2004 8:30	20	20	20
SENIOR_MODRE	DERIV	6/20/2008 13:30	140	139.9766693	142.0118301
SENIOR_NORE	DERIV	11/30/2004 8:30	17	17	17
SENIOR	DERIV	6/20/2008 13:30	155.54	155.5140796	157.7751766
SENIOR	CASH	11/30/2004 8:30	20	20	20
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	8/30/2005 18:30	21.2	21.2	21.2
SENIOR_MODRE	DERIV	8/30/2005 18:30	50	50	50
SENIOR_MMR_L	DERIV	8/30/2005 18:30	14	14	14
SENIOR_MMR_L	DERIV	8/30/2005 18:30	8.4	8.4	8.4
SENIOR_MMR_L	DERIV	8/30/2005 18:30	18	18	18
SENIOR_MMR_L	DERIV	8/30/2005 18:30	31.5	31.5	31.5
SENIOR_MMR_L	DERIV	8/30/2005 18:30	18.8	18.8	18.8
SENIOR_MODRE	DERIV	8/30/2005 18:30	166.9	166.9	166.9
SENIOR_NORE	DERIV	8/30/2005 18:30	400	400	400

300	300	300	300	300	300	300	300
850	850	850	850	850	850	850	850
250	250	250	250	250	250	250	250
400	400	400	400	400	400	400	400
365	365	365	365	365	365	365	365
400	400	400	400	400	400	400	400
2148.469472	2053.99984	2030.660043	1959.134121	1891.282401	1823.43068	1710.227015	1546.658792
38	53	68	83	88	93	103	103
52	67	82	97	102	107	117	117
1980.427203	1884.739354	1853.580547	1781.062943	1714.63731	1648.211676	1536.246336	1378.063066
2182.880739	2094.746573	2077.007797	2007.849048	1940.270324	1872.6916	1758.167917	1587.98661
1924.37919	1889.199909	1912.731395	1886.740052	1853.390626	1820.041199	1773.359791	1696.074455
1950.577521	1850.179611	1815.103966	1741.421636	1675.440662	1609.459687	1500.000414	1348.968695
1898.635329	1797.525907	1760.194532	1686.63529	1621.614342	1556.593394	1448.98155	1302.075463
1927.309072	1830.530562	1796.738914	1724.095397	1658.499125	1592.902853	1482.606547	1328.576404
2028.960414	1947.557573	1931.472617	1869.754479	1810.77511	1751.79574	1656.545963	1523.339308
1950.577521	1850.179611	1815.103966	1741.421636	1675.440662	1609.459687	1500.000414	1348.968695
1980.427203	1884.739354	1853.580547	1781.062943	1714.63731	1648.211676	1536.246336	1378.063066
1913.684943	1797.560532	1745.928496	1659.889639	1585.065658	1510.241677	1381.001494	1198.790783
2112.864944	2003.514473	1964.898288	1882.126292	1806.566999	1731.007705	1601.999418	1409.782435
1950.577521	1850.179611	1815.103966	1741.421636	1675.440662	1609.459687	1500.000414	1348.968695
2238.69451	2168.337494	2169.714727	2114.781376	2057.313308	1999.845239	1908.198174	1771.466102
1784.258179	1701.208	1682.633543	1616.381038	1555.283589	1494.186139	1392.303791	1248.91731
2021.717534	1953.447914	1949.248086	1897.10631	1844.017587	1790.928863	1705.306525	1578.638233
1948.081527	1847.798254	1812.827202	1739.31461	1673.240458	1607.166306	1496.567792	1339.394582
1928.176691	1820.227957	1777.144308	1697.790788	1627.771613	1557.752438	1438.822915	1267.935049
1898.635329	1797.525907	1760.194532	1686.63529	1621.614342	1556.593394	1448.98155	1302.075463
1997.935665	1920.763897	1906.802914	1847.286195	1788.730916	1730.175637	1631.704847	1481.284763
2019.023225	1950.72252	1946.482752	1894.40327	1841.175642	1787.948013	1701.155165	1568.817844
900	948.8869295	974.6173689	988.244604	967.2208443	946.1970846	919.1672886	919.1672886
2053.618791	1991.916329	1993.81746	1944.790083	1892.750165	1840.710246	1755.742659	1625.696417
354	462	542	595	618.5	642	675	675
900	948.8869295	974.6173689	988.244604	967.2208443	946.1970846	919.1672886	919.1672886
900	948.8869295	974.6173689	988.244604	967.2208443	946.1970846	919.1672886	919.1672886
254	362	442	495	518.5	542	575	575
1563.709761	1496.206666	1477.583765	1461.761888	1398.160718	1334.559548	1230.99021	1119.061042
1585.323399	1521.130163	1505.351008	1491.49333	1427.041586	1362.589841	1255.945036	1137.955495
1459.034353	1394.476118	1373.801264	1355.496277	1295.925822	1236.355367	1139.686895	1034.681761
1440.121886	1372.987719	1350.200355	1330.58514	1272.001364	1213.417587	1119.76077	1020.255095
1379.89572	1313.694958	1289.586692	1268.808656	1213.009499	1157.210342	1068.766873	975.532238
1397.510685	1333.56662	1311.263839	1291.53479	1234.719748	1177.904705	1086.536884	988.120119
1401.993025	1362.800847	1363.729497	1366.006377	1320.602011	1275.197645	1201.584971	1126.999296
1440.121886	1372.987719	1350.200355	1330.58514	1272.001364	1213.417587	1119.76077	1020.255095
1619.79024	1565.697394	1560.748113	1557.234782	1497.008861	1436.782939	1338.429982	1234.980905
1462.260761	1403.205191	1388.322822	1375.861209	1319.539422	1263.217634	1172.302813	1076.362031
1417.203467	1340.607332	1307.746452	1278.755175	1215.816225	1152.877274	1050.238765	934.396407
1438.940469	1372.159465	1349.69656	1330.376861	1271.828571	1213.280281	1119.0268	1015.700778
1489.260088	1433.087692	1421.292796	1411.324607	1354.97054	1298.616472	1208.408568	1115.243059
1378.800508	1312.941079	1289.143761	1268.646436	1212.87707	1157.107704	1068.097297	971.297564
1489.976724	1441.705663	1437.689825	1435.387832	1382.731616	1330.075399	1243.949941	1153.744588
1462.260761	1403.205191	1388.322822	1375.861209	1319.539422	1263.217634	1172.302813	1076.362031
1462.260761	1403.205191	1388.322822	1375.861209	1319.539422	1263.217634	1172.302813	1076.362031
1438.789288	1369.725216	1344.040967	1321.352883	1260.115132	1198.877381	1097.90561	984.242778
850	900	925	1000	1000	1000	1000	1000
850	900	1000	1000	1000	1000	1000	1000
1000	1050	1100	1200	1200	1200	1200	1200
164.8307239	175.6505724	186.618495	195.3624003	198.3243814	201.2863624	211.6717326	222.6734194
18	18	18	18	18	18	18	18
17	17	17	17	17	17	17	17
20	20	20	20	20	20	20	20
148.3624878	158.1013253	167.9734428	175.8437446	178.5097942	181.1758438	190.5236117	200.4261201
17	17	17	17	17	17	17	17
164.8307239	175.6505724	186.618495	195.3624003	198.3243814	201.2863624	211.6717326	222.6734194
20	20	20	20	20	20	20	20
750	750	750	750	750	750	750	750
21.2	21.2	21.2	21.2	21.2	21.2	21.2	21.2
50	50	50	50	50	50	50	50
14	14	14	14	14	14	14	14
8.4	8.4	8.4	8.4	8.4	8.4	8.4	8.4
18	18	18	18	18	18	18	18
31.5	31.5	31.5	31.5	31.5	31.5	31.5	31.5
18.8	18.8	18.8	18.8	18.8	18.8	18.8	18.8
166.9	166.9	166.9	166.9	166.9	166.9	166.9	166.9
400	400	400	400	400	400	400	400

300
850
250
400
365
400
1507.565435
103
117
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1544.888278
1680.658166
1313.68906
1267.94744
1290.775962
1495.76289
1313.68906
1339.007689
1149.954592
1355.590157
1313.68906
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1214.954732
1550.533749
1300.573161
1222.064764
1267.94744
1442.519641
1537.645744
919.1672886
1595.045983
675
919.1672886
919.1672886
575
1095.877148
1112.025091
1011.873485
999.862511
956.517164
966.856183
1114.460902
999.862511
1216.009727
1057.63113
906.842795
993.256887
1098.344934
950.377967
1137.154948
1057.63113
1057.63113
958.283407
1000
1000
1200
233.4615114
18
17
20
210.1363739
17
233.4615114
20
750
21.2
50
14
8.4
18
31.5
18.8
166.9
400

FAKE52USDSENIOR_NORE	FAKE52	USD
FAKE53USDSENIOR_NORE	FAKE53	USD
FAKE75USDSUBORDINATE_NORE	FAKE75	USD
FAKE76USDSENIOR_NORE	FAKE76	USD
FALCFUSDSENIOR	FALCF	USD
FALCFEURSENIOR	FALCF	EUR
FALCFEURSENIOR_MODRE	FALCF	EUR
FALCFUSDSENIOR_MODRE	FALCF	USD
FALCFUSDSENIOR_NORE	FALCF	USD
FALCFEURSENIOR_NORE	FALCF	EUR
FALCFTWDSENIOR	FALCF	TWD
FAMCAUSDSENIOR_MODRE	FAMCA	USD
FARMERUSDPREFERRED_MODRE	FARMER	USD
FARMER_PUSDPREFERRED_MODRE	FARMER_P	USD
FBFUSDSENIOR	FBF	USD
FBFUSDSENIOR_MODRE	FBF	USD
FBFUSDSENIOR_NORE	FBF	USD
FBFEURSENIOR	FBF	EUR
FBFEURSENIOR_MODRE	FBF	EUR
FBFEURSENIOR_NORE	FBF	EUR
FBFUSDSENIOR_MODRE	FBF	USD
FBRSI_05_2_M9USDSENIOR	FBRSI_05_2_M9	USD
FBRSI_05_3_M9USDSENIOR	FBRSI_05_3_M9	USD
FBRSI_05_4_M8USDSENIOR	FBRSI_05_4_M8	USD
FBRSI_05_4_M9USDSENIOR	FBRSI_05_4_M9	USD
FBRSI_05_5_M8USDSENIOR	FBRSI_05_5_M8	USD
FBRSI_05_5_M9USDSENIOR	FBRSI_05_5_M9	USD
FBRSI_2005_4_M9USDSENIOR	FBRSI_2005_4_M9	USD
FBRSI_2005_5_M9USDSENIOR	FBRSI_2005_5_M9	USD
FCEEURSENIOR_MMR_L	FCE	EUR
FCEUSDSENIOR_MODRE	FCE	USD
FCGNZEURSENIOR_MODRE	FCGNZ	EUR
FCHUSDSENIOR_NORE	FCH	USD
FCHHKDSENIOR_NORE	FCH	HKD
FCHAUDSENIOR_NORE	FCH	AUD
FCNUSDSENIOR	FCN	USD
FCSUSDLOAN_NORE	FCS	USD
FCSUSDLOANCALL	FCS	USD
FCSUSDLOANCALL_NORE	FCS	USD
FCXUSDSENIOR_NORE	FCX	USD
FCXUSDSENIOR_MODRE	FCX	USD
FCXUSDLOAN_NORE	FCX	USD
FCXUSDLOANCALL_NORE	FCX	USD
FDUSDSENIOR	FD	USD
FDEURSENIOR_MODRE	FD	EUR
FDEURSENIOR	FD	EUR
FDUSDSENIOR_MODRE	FD	USD
FDUSDSENIOR_NORE	FD	USD
FDEURSENIOR_NORE	FD	EUR
FDAUDSENIOR_MODRE	FD	AUD
FDHKDSENIOR_MODRE	FD	HKD
FDTWDSENIOR	FD	TWD
FDAUDSENIOR	FD	AUD
FDHKDSENIOR_NORE	FD	HKD
FDJPYSENIOR_MODRE	FD	JPY
FDEURSENIOR_MMR_L	FD	EUR
FDJPYSENIOR_NORE	FD	JPY
FDSGDSENIOR_MODRE	FD	SGD
FDCUSDSENIOR	FDC	USD
FDCUSDSENIOR_NORE	FDC	USD
FDCUSDSENIOR_MODRE	FDC	USD
FDCEURSENIOR_MODRE	FDC	EUR
FDCEURSENIOR_NORE	FDC	EUR
FDCEURSENIOR	FDC	EUR
FDCJPYSENIOR_MODRE	FDC	JPY
FDCAUDSENIOR_MODRE	FDC	AUD
FDCHKDSENIOR_MODRE	FDC	HKD
FDCSGDSENIOR_MODRE	FDC	SGD
FDCUSDLOAN_NORE	FDC	USD
FDCUSDCVA_LOAN	FDC	USD
FDCUSDDIGITAL_NORE	FDC	USD
FDXUSDSENIOR	FDX	USD
FDXUSDSENIOR_MODRE	FDX	USD
FDXUSDSENIOR_NORE	FDX	USD

SENIOR_NORE	DERIV	8/30/2005 18:30	400	400	400
SENIOR_NORE	DERIV	8/30/2005 18:30	400	400	400
SUBORDINATE_NORE	DERIV	8/30/2005 18:30	116.2	116.2	116.2
SENIOR_NORE	DERIV	8/30/2005 18:30	342	342	342
SENIOR	DERIV	7/25/2008 18:30	64.438	67.771	71.104
SENIOR	DERIV	7/25/2008 18:30	64.438	67.771	71.104
SENIOR_MODRE	DERIV	7/25/2008 18:30	58	61	64
SENIOR_MODRE	DERIV	7/25/2008 18:30	58	61	64
SENIOR_NORE	DERIV	7/25/2008 18:30	54.7752	57.6084	60.4416
SENIOR_NORE	DERIV	7/25/2008 18:30	54.7752	57.6084	60.4416
SENIOR	DERIV	7/25/2008 18:30	64.438	67.771	71.104
SENIOR_MODRE	DERIV	7/23/2008 13:30	53	53	57
PREFERRED_MODRE	DERIV	7/22/2008 18:30	140	140	140
PREFERRED_MODRE	DERIV	4/27/2007 18:30	5	5	10
SENIOR	DERIV	9/24/2007 8:30	14	14	14
SENIOR_MODRE	DERIV	12/8/2004 18:30	2	2	3
SENIOR_NORE	DERIV	12/8/2004 18:30	2	2	3
SENIOR	DERIV	12/8/2004 18:30	2	2	3
SENIOR_MODRE	DERIV	12/8/2004 18:30	2	2	3
SENIOR_NORE	DERIV	12/8/2004 18:30	2	2	3
SENIOR_MODRE	CASH	12/8/2004 18:30	2	2	3
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/30/2008 13:30	725	740	740
SENIOR_MODRE	DERIV	7/30/2008 13:30	2.265625	2.3125	2.3125
SENIOR_MODRE	DERIV	1/7/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/29/2008 18:30	300	300	325
SENIOR_NORE	DERIV	7/29/2008 18:30	300	300	325
SENIOR_NORE	DERIV	7/29/2008 18:30	300	300	325
SENIOR	DERIV	5/12/1999	5	5	5
LOAN_NORE	DERIV	7/25/2008 13:30	49	49	54
LOANCALL	DERIV	11/9/2006 13:30	50	50	55
LOANCALL_NORE	DERIV	7/25/2008 13:30	56.35	56.35	62.1
SENIOR_NORE	DERIV	7/23/2008 13:30	55	55	65
SENIOR_MODRE	DERIV	6/20/2008 18:30	35	50	50
LOAN_NORE	DERIV	7/23/2008 18:30	35	35	40
LOANCALL_NORE	DERIV	6/20/2008 18:30	30	30	35
SENIOR	DERIV	7/30/2008 13:30	153.318	153.318	153.318
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR	DERIV	7/30/2008 13:30	153.318	153.318	153.318
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR_NORE	DERIV	7/30/2008 13:30	130.3272	130.3272	130.3272
SENIOR_NORE	DERIV	7/30/2008 13:30	130.3272	130.3272	130.3272
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR	DERIV	7/30/2008 13:30	153.318	153.318	153.318
SENIOR	DERIV	7/30/2008 13:30	153.318	153.318	153.318
SENIOR_NORE	DERIV	7/30/2008 13:30	130.3272	130.3272	130.3272
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR_MMR_L	DERIV	9/6/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 13:30	130.3272	130.3272	130.3272
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR	DERIV	7/30/2008 18:30	305.525	319.968	383.295
SENIOR_NORE	DERIV	7/30/2008 18:30	266.75	279.36	334.65
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
SENIOR_NORE	DERIV	7/30/2008 18:30	266.75	279.36	334.65
SENIOR	DERIV	6/24/2008 18:30	255.53	277.75	299.97
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
LOAN_NORE	DERIV	7/24/2008 18:30	160	160	175
CVA_LOAN	DERIV	7/24/2008 18:30	160	160	175
DIGITAL_NORE	DERIV	7/30/2008 18:30	266.75	279.36	334.65
SENIOR	DERIV	7/23/2008 18:30	66.66	66.66	66.66
SENIOR_MODRE	DERIV	7/23/2008 18:30	60	60	60
SENIOR_NORE	DERIV	7/23/2008 18:30	56.664	56.664	56.664

400	400	400	400	400	400	400	400
400	400	400	400	400	400	400	400
116.2	116.2	116.2	116.2	116.2	116.2	116.2	116.2
342	342	342	342	342	342	342	342
82.214	91.102	95.546	99.99	102.7675	105.545	111.1	116.655
82.214	91.102	95.546	99.99	102.7675	105.545	111.1	116.655
74	82	86	90	92.5	95	100	105
74	82	86	90	92.5	95	100	105
69.8856	77.4408	81.2184	84.996	87.357	89.718	94.44	99.162
69.8856	77.4408	81.2184	84.996	87.357	89.718	94.44	99.162
82.214	91.102	95.546	99.99	102.7675	105.545	111.1	116.655
65	81	110	127	127	127	127	127
150	170	185	200	203.5	207	215	225
22	32	41	50	53.5	57	72	90
18	20	24	30	32.5	35	42	42
6	8	12	17	19.5	22	28	28
6	8	11	16	18.5	21	26	26
7	9	13	19	21.5	24	31	31
6	8	12	17	19.5	22	28	28
6	8	11	16	18.5	21	26	26
6	8	12	17	19.5	22	28	28
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
760	800	825	835	827.5	820	805	805
2.202898551	2.162162162	2.088607595	1.988095238	1.970238095	1.952380952	1.916666667	1.916666667
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
535	605	625	645	645	645	645	645
535	605	625	645	645	645	645	645
535	605	625	645	645	645	645	645
5	5	10	13	15.5	18	18	18
81	104	127	150	157	164	177	177
85	110	135	160	167.5	175	190	190
93.15	119.6	146.05	172.5	180.55	188.6	203.55	203.55
90	120	150	170	177.5	185	195	195
75	95	130	150	155	160	175	175
50	65	70	75	80	85	90	90
45	55	65	70	75	80	85	85
197.758	231.088	253.308	275.528	275.528	275.528	275.528	269.973
178	208	228	248	248	248	248	243
197.758	231.088	253.308	275.528	275.528	275.528	275.528	269.973
178	208	228	248	248	248	248	243
168.1032	196.4352	215.3232	234.2112	234.2112	234.2112	234.2112	229.4892
168.1032	196.4352	215.3232	234.2112	234.2112	234.2112	234.2112	229.4892
178	208	228	248	248	248	248	243
178	208	228	248	248	248	248	243
197.758	231.088	253.308	275.528	275.528	275.528	275.528	269.973
197.758	231.088	253.308	275.528	275.528	275.528	275.528	269.973
168.1032	196.4352	215.3232	234.2112	234.2112	234.2112	234.2112	229.4892
178	208	228	248	248	248	248	243
1	1	1	1	1	1	1	1
168.1032	196.4352	215.3232	234.2112	234.2112	234.2112	234.2112	229.4892
178	208	228	248	248	248	248	243
538.835	666.6	711.04	755.48	752.7025	749.925	744.37	744.37
470.45	582	620.8	659.6	657.175	654.75	649.9	649.9
485	600	640	680	677.5	675	670	670
485	600	640	680	677.5	675	670	670
470.45	582	620.8	659.6		654.75	649.9	649.9
461.065	627.715	672.155	716.595	713.8175	711.04	705.485	705.485
485	600	640	680	677.5	675	670	670
485	600	640	680	677.5	675	670	670
485	600	640	680	677.5	675	670	670
485	600	640	680	677.5	675	670	670
235	320	355	390	400	410	420	420
235	320	355	390	400	410	420	420
470.45	582	620.8	659.6	657.175	654.75	649.9	649.9
77.77	88.88	99.99	111.1	112.211	113.322	117.766	117.766
70	80	90	100	101	102	106	106
66.108	75.552	84.996	94.44	95.3844	96.3288	100.1064	100.1064

400
400
116.2
342
122.21
122.21
110
110
103.884
103.884
122.21
127
235
105
42
28
26
31
28
26
28
1
1
1
1
1
0.999999975
0.999999975
0.999999975
805
1.916666667
0.999999975
645
645
645
18
177
190
203.55
195
175
90
85
269.973
243
269.973
243
229.4892
229.4892
243
243
269.973
269.973
229.4892
243
1
229.4892
243
744.37
649.9
670
670
649.9
705.485
670
670
670
670
420
420
649.9
117.766
106
100.1064

FDXEURSENIOR_MODRE	FDX	EUR
FDXEURSENIOR_NORE	FDX	EUR
FDXEURSENIOR	FDX	EUR
FEUSDPREFERRED	FE	USD
FEUSDSENIOR_MODRE	FE	USD
FEEURSENIOR_MODRE	FE	EUR
FEUSDSENIOR_NORE	FE	USD
FEEURSENIOR_NORE	FE	EUR
FEUSDSENIOR	FE	USD
FEEURSENIOR	FE	EUR
FEUSDSENIOR_MODRE	FE	USD
FEJPYSENIOR_MODRE	FE	JPY
FEHKDSENIOR_MODRE	FE	HKD
FEAUDSENIOR_MODRE	FE	AUD
FEHKDSENIOR_NORE	FE	HKD
FEUSDCVA_SENIOR	FE	USD
FEJPYSENIOR_NORE	FE	JPY
FE_OEUSDSENIOR_MODRE	FE_OE	USD
FEEUSDSENIOR	FEE	USD
FFGUSDSENIOR_MODRE	FFG	USD
FFGUSDSENIOR_NORE	FFG	USD
FFHUSDLOAN_NORE	FFH	USD
FFHCNUSDSENIOR_NORE	FFHCN	USD
FFHCNHKDSENIOR_NORE	FFHCN	HKD
FFHCNILSSENIOR_NORE	FFHCN	ILS
FFHCNEURSENIOR_NORE	FFHCN	EUR
FFHCNUSDSENIOR_MODRE	FFHCN	USD
FFHCNHKDSENIOR_MODRE	FFHCN	HKD
FFHCNUSDDIGITAL_NORE	FFHCN	USD
FFHCNAUDSUBORDINATE_NORE	FFHCN	AUD
FFHCNHKDDIGITAL_NORE	FFHCN	HKD
FFHCNAUDSENIOR_NORE	FFHCN	AUD
FFHCNEURSENIOR_MODRE	FFHCN	EUR
FFHCNJPYSENIOR_NORE	FFHCN	JPY
FFHFHUSDSENIOR	FFHFH	USD
FFML_04_FF3_B2USDSENIOR	FFML_04_FF3_B2	USD
FFML_04_FF8_B3USDSENIOR	FFML_04_FF8_B3	USD
FFML_05_F11_M6USDSENIOR	FFML_05_F11_M6	USD
FFML_05_FF1_B3USDSENIOR	FFML_05_FF1_B3	USD
FFML_05_FF1_M2USDSENIOR	FFML_05_FF1_M2	USD
FFML_05_FF11_B1USDSENIOR	FFML_05_FF11_B1	USD
FFML_05_FF11_M6USDSENIOR	FFML_05_FF11_M6	USD
FFML_05_FF12_B2USDSENIOR	FFML_05_FF12_B2	USD
FFML_05_FF12_B2_USDSENIOR	FFML_05_FF12_B2_	USD
FFML_05_FF12_B3USDSENIOR	FFML_05_FF12_B3	USD
FFML_05_FF12_M5USDSENIOR	FFML_05_FF12_M5	USD
FFML_05_FF2_B3USDSENIOR	FFML_05_FF2_B3	USD
FFML_05_FF3_M8USDSENIOR	FFML_05_FF3_M8	USD
FFML_05_FF3_M9USDSENIOR	FFML_05_FF3_M9	USD
FFML_05_FF4_M6USDSENIOR	FFML_05_FF4_M6	USD
FFML_05_FF6_BUSDSENIOR	FFML_05_FF6_B	USD
FFML_05_FF6_B2USDSENIOR	FFML_05_FF6_B2	USD
FFML_05_FF6_B3USDSENIOR	FFML_05_FF6_B3	USD
FFML_05_FF7_M8USDSENIOR	FFML_05_FF7_M8	USD
FFML_05_FF7_M9USDSENIOR	FFML_05_FF7_M9	USD
FFML_05_FF8_B2USDSENIOR	FFML_05_FF8_B2	USD
FFML_05_FF8_B3USDSENIOR	FFML_05_FF8_B3	USD
FFML_05_FFH4_M8USDSENIOR	FFML_05_FFH4_M8	USD
FFML_06_FF1_M8USDSENIOR	FFML_06_FF1_M8	USD
FFML_06_FF1_M9USDSENIOR	FFML_06_FF1_M9	USD
FFML_06_FF10_M8USDSENIOR	FFML_06_FF10_M8	USD
FFML_06_FF10_M9USDSENIOR	FFML_06_FF10_M9	USD
FFML_06_FF10_M9_USDSENIOR	FFML_06_FF10_M9_	USD
FFML_06_FF11_M8USDSENIOR	FFML_06_FF11_M8	USD
FFML_06_FF11_M9_USDSENIOR	FFML_06_FF11_M9_	USD
FFML_06_FF12_M7USDSENIOR	FFML_06_FF12_M7	USD
FFML_06_FF12_M8USDSENIOR	FFML_06_FF12_M8	USD
FFML_06_FF12_M8_USDSENIOR	FFML_06_FF12_M8_	USD
FFML_06_FF12_M9USDSENIOR	FFML_06_FF12_M9	USD
FFML_06_FF13_M8USDSENIOR	FFML_06_FF13_M8	USD
FFML_06_FF13_M9USDSENIOR	FFML_06_FF13_M9	USD
FFML_06_FF13_M9_USDSENIOR	FFML_06_FF13_M9_	USD
FFML_06_FF14_M8USDSENIOR	FFML_06_FF14_M8	USD
FFML_06_FF14_M9USDSENIOR	FFML_06_FF14_M9	USD

SENIOR_MODRE	DERIV	7/23/2008 18:30	60	60	60
SENIOR_NORE	DERIV	7/23/2008 18:30	56.664	56.664	56.664
SENIOR	DERIV	7/23/2008 18:30	66.66	66.66	66.66
PREFERRED	DERIV	7/2/2008 18:30	53.3	59.8	66.3
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	15	20
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	15	20
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	14.166	18.888
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	14.166	18.888
SENIOR	DERIV	7/30/2008 18:30	11.11	16.665	22.22
SENIOR	DERIV	7/2/2008 18:30	45.551	51.106	56.661
SENIOR_MODRE	CASH	7/2/2008 18:30	41	46	51
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	15	20
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	15	20
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	15	20
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	14.166	18.888
CVA_SENIOR	DERIV	7/30/2008 18:30	10	15	20
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	14.166	18.888
SENIOR_MODRE	DERIV	7/30/2008 18:30	9	13.5	18
SENIOR	DERIV	4/30/2002 13:30	0	0	0
SENIOR_MODRE	DERIV	6/20/2008 13:30	55	58.29942997	64.02603932
SENIOR_NORE	DERIV	2/8/2006 13:30	90	90	90
LOAN_NORE	DERIV	8/18/2006 13:30	300	300	300
SENIOR_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_NORE	DERIV	7/9/2008 18:30	260	294	335
SENIOR_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_MODRE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_MODRE	DERIV	7/23/2008 18:30	250	284	325
DIGITAL_NORE	DERIV	7/23/2008 18:30	250	284	325
SUBORDINATE_NORE	DERIV	1/25/2007 8:30	1	1	1
DIGITAL_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_MODRE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR	DERIV	10/3/2005 18:30	195	195	195
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	4/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/4/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/9/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/13/2006 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	5/2/2007 8:30	1	1	1
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	4/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/4/2007 8:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	12/4/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	1/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	8/22/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 8:30	1	1	1
SENIOR	DERIV	9/12/2006 8:30	1	1	1
SENIOR	DERIV	1/16/2007 18:30	1	1	1
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	1/25/2007 18:30	1	1	1
SENIOR	DERIV	9/29/2006 18:30	1	1	1

70	80	90	100	101	102	106	106
66.108	75.552	84.996	94.44	95.3844	96.3288	100.1064	100.1064
77.77	88.88	99.99	111.1	112.211	113.322	117.766	117.766
81.9	93.6	104	111.8	114.4	117	124.8	124.8
33	43	51	57	59	61	68	68
33	43	51	57	59	61	68	68
31.1652	40.6092	48.1644	53.8308	55.7196	57.6084	64.2192	64.2192
31.1652	40.6092	48.1644	53.8308	55.7196	57.6084	64.2192	64.2192
36.663	47.773	56.661	63.327	65.549	67.771	75.548	75.548
69.993	79.992	88.88	95.546	97.768	99.99	106.656	106.656
63	72	80	86	88	90	96	96
33	43	51	57	59	61	68	68
33	43	51	57	59	61	68	68
33	43	51	57	59	61	68	68
31.1652	40.6092	48.1644	53.8308	55.7196	57.6084	64.2192	64.2192
33	43	51	57	59	61	68	68
31.1652	40.6092	48.1644	53.8308	55.7196	57.6084	64.2192	64.2192
29.7	38.7	45.9	51.3	53.1	54.9	61.2	61.2
0	0	0	0	0	0	0	0
73.3646201	83.10772435	92.97336281	102.5410991	109.6535752	116.7660512	130.5196718	140.4266164
90	90	90	90	90	90	90	90
300	300	300	300	300	300	300	300
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
383	414	437	450	447.5	445	441	441
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
1	1	1	1	1	1	1	1
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
195	195	195	195	195	195	195	195
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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FFML_06_FF15_M5USDSENIOR	FFML_06_FF15_M5	USD
FFML_06_FF15_M8USDSENIOR	FFML_06_FF15_M8	USD
FFML_06_FF15_M9USDSENIOR	FFML_06_FF15_M9	USD
FFML_06_FF16_M8USDSENIOR	FFML_06_FF16_M8	USD
FFML_06_FF16_M9USDSENIOR	FFML_06_FF16_M9	USD
FFML_06_FF16_M9_USDSENIOR	FFML_06_FF16_M9_	USD
FFML_06_FF17_M3USDSENIOR	FFML_06_FF17_M3	USD
FFML_06_FF17_M5USDSENIOR	FFML_06_FF17_M5	USD
FFML_06_FF17_M8USDSENIOR	FFML_06_FF17_M8	USD
FFML_06_FF17_M8_USDSENIOR	FFML_06_FF17_M8_	USD
FFML_06_FF17_M9USDSENIOR	FFML_06_FF17_M9	USD
FFML_06_FF18_B3USDSENIOR	FFML_06_FF18_B3	USD
FFML_06_FF18_M6USDSENIOR	FFML_06_FF18_M6	USD
FFML_06_FF2_M6USDSENIOR	FFML_06_FF2_M6	USD
FFML_06_FF3_M7USDSENIOR	FFML_06_FF3_M7	USD
FFML_06_FF3_M8USDSENIOR	FFML_06_FF3_M8	USD
FFML_06_FF3_M9USDSENIOR	FFML_06_FF3_M9	USD
FFML_06_FF4_B1USDSENIOR	FFML_06_FF4_B1	USD
FFML_06_FF4_M2USDSENIOR	FFML_06_FF4_M2	USD
FFML_06_FF4_M5USDSENIOR	FFML_06_FF4_M5	USD
FFML_06_FF4_M8USDSENIOR	FFML_06_FF4_M8	USD
FFML_06_FF5_M8USDSENIOR	FFML_06_FF5_M8	USD
FFML_06_FF5_M9USDSENIOR	FFML_06_FF5_M9	USD
FFML_06_FF6_M4USDSENIOR	FFML_06_FF6_M4	USD
FFML_06_FF6_M5USDSENIOR	FFML_06_FF6_M5	USD
FFML_06_FF6_M5_USDSENIOR	FFML_06_FF6_M5_	USD
FFML_06_FF6_M6USDSENIOR	FFML_06_FF6_M6	USD
FFML_06_FF7_M8USDSENIOR	FFML_06_FF7_M8	USD
FFML_06_FF7_M9USDSENIOR	FFML_06_FF7_M9	USD
FFML_06_FF8_M8USDSENIOR	FFML_06_FF8_M8	USD
FFML_06_FF8_M9USDSENIOR	FFML_06_FF8_M9	USD
FFML_06_FF9_M7USDSENIOR	FFML_06_FF9_M7	USD
FFML_06_FF9_M8USDSENIOR	FFML_06_FF9_M8	USD
FFML_06_FF9_M9USDSENIOR	FFML_06_FF9_M9	USD
FFML_06_FF9_M9_USDSENIOR	FFML_06_FF9_M9_	USD
FFML_06FF13_M9USDSENIOR	FFML_06FF13_M9	USD
FFML_06FF5_M9USDSENIOR	FFML_06FF5_M9	USD
FFML_07_FF1_B2USDSENIOR	FFML_07_FF1_B2	USD
FFML_07_FF1_B2_USDSENIOR	FFML_07_FF1_B2_	USD
FFML_07_FF1_B3USDSENIOR	FFML_07_FF1_B3	USD
FFML_07_FF1_M6USDSENIOR	FFML_07_FF1_M6	USD
FFML_07_FF2_B1USDSENIOR	FFML_07_FF2_B1	USD
FFML_07_FF2_B2USDSENIOR	FFML_07_FF2_B2	USD
FFML_2004_FF6_B2USDSENIOR	FFML_2004_FF6_B2	USD
FFML_2004_FF8_B3USDSENIOR	FFML_2004_FF8_B3	USD
FFML_2005_FF1_B3USDSENIOR	FFML_2005_FF1_B3	USD
FFML_2005_FF12_M5USDSENIOR	FFML_2005_FF12_M5	USD
FFML_2005_FF3_M8USDSENIOR	FFML_2005_FF3_M8	USD
FFML_2005_FF3_M9USDSENIOR	FFML_2005_FF3_M9	USD
FFML_2005_FF4_M6USDSENIOR	FFML_2005_FF4_M6	USD
FFML_2005_FF6_B3USDSENIOR	FFML_2005_FF6_B3	USD
FFML_2005_FF7_M8USDSENIOR	FFML_2005_FF7_M8	USD
FFML_2005_FF8_B2USDSENIOR	FFML_2005_FF8_B2	USD
FFML_2005_FF8_B3USDSENIOR	FFML_2005_FF8_B3	USD
FFML_2005_FFH4_M8USDSENIOR	FFML_2005_FFH4_M8	USD
FFML_2006_FF12_M7USDSENIOR	FFML_2006_FF12_M7	USD
FFML_2006_FF12_M8USDSENIOR	FFML_2006_FF12_M8	USD
FFML_2006_FF13_A2DUSDSENIOR	FFML_2006_FF13_A2D	USD
FFML_2006_FF13_M9USDSENIOR	FFML_2006_FF13_M9	USD
FFML_2006_FF14_M8USDSENIOR	FFML_2006_FF14_M8	USD
FFML_2006_FF15_M9USDSENIOR	FFML_2006_FF15_M9	USD
FFML_2006_FF16_M8USDSENIOR	FFML_2006_FF16_M8	USD
FFML_2006_FF17_M5USDSENIOR	FFML_2006_FF17_M5	USD
FFML_2006_FF17_M8USDSENIOR	FFML_2006_FF17_M8	USD
FFML_2006_FF18_B3USDSENIOR	FFML_2006_FF18_B3	USD
FFML_2006_FF18_M6USDSENIOR	FFML_2006_FF18_M6	USD
FFML_2006_FF3_M7USDSENIOR	FFML_2006_FF3_M7	USD
FFML_2006_FF3_M8USDSENIOR	FFML_2006_FF3_M8	USD
FFML_2006_FF4_A3USDSENIOR	FFML_2006_FF4_A3	USD
FFML_2006_FF4_B1USDSENIOR	FFML_2006_FF4_B1	USD
FFML_2006_FF4_M5USDSENIOR	FFML_2006_FF4_M5	USD
FFML_2006_FF4_M8USDSENIOR	FFML_2006_FF4_M8	USD
FFML_2006_FF5_M9USDSENIOR	FFML_2006_FF5_M9	USD
FFML_2006_FF7_M9USDSENIOR	FFML_2006_FF7_M9	USD

SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	10/30/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	2/23/2007 8:30	1	1	1
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	1/3/2007 18:30	1	1	1
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	9/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/28/2006 8:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	5/10/2007 18:30	1	1	1
SENIOR	DERIV	9/29/2006 8:30	1	1	1
SENIOR	DERIV	5/2/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 13:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	8/31/2006 13:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	2/28/2007 18:30	1	1	1
SENIOR	DERIV	9/26/2006 8:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	8/31/2006 8:30	1	1	1
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	12/5/2006 8:30	1	1	1
SENIOR	DERIV	9/29/2006 8:30	1	1	1
SENIOR	DERIV	2/7/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/9/2006 8:30	1	1	1
SENIOR	DERIV	7/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	8/2/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	6/13/2007 18:30	1	1	1
SENIOR	DERIV	7/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	3/16/2007 18:30	1	1	1
SENIOR	DERIV	1/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	10/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/19/2006 18:30	1	1	1

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FFML_2006_FF8_M9USDSENIOR	FFML_2006_FF8_M9	USD
FFML_2006_FF9_M7USDSENIOR	FFML_2006_FF9_M7	USD
FFML_2007_FF1_B2USDSENIOR	FFML_2007_FF1_B2	USD
FFML_2007_FF1_B3USDSENIOR	FFML_2007_FF1_B3	USD
FFML_2007_FF1_M6USDSENIOR	FFML_2007_FF1_M6	USD
FFML_2007_FF2_B1USDSENIOR	FFML_2007_FF2_B1	USD
FFML04_FF2_M8USDSENIOR	FFML04_FF2_M8	USD
FFML04_FF8_B1USDSENIOR	FFML04_FF8_B1	USD
FFML04FF2M8USDSENIOR	FFML04FF2M8	USD
FFML04FF8_B1USDSENIOR	FFML04FF8_B1	USD
FFML05_FF1_B2USDSENIOR	FFML05_FF1_B2	USD
FFML05_FF12_A2CUSDSENIOR	FFML05_FF12_A2C	USD
FFML05_FF12_M2USDSENIOR	FFML05_FF12_M2	USD
FFML05_FF12_M5USDSENIOR	FFML05_FF12_M5	USD
FFML05_FF3_M9USDSENIOR	FFML05_FF3_M9	USD
FFML05_FF7_M9USDSENIOR	FFML05_FF7_M9	USD
FFML05FF1_B2USDSENIOR	FFML05FF1_B2	USD
FFML05FF7USDSENIOR	FFML05FF7	USD
FFML06_FF1_M9USDSENIOR	FFML06_FF1_M9	USD
FFML06_FF4_A3USDSENIOR	FFML06_FF4_A3	USD
FFML06_FF4_B1USDSENIOR	FFML06_FF4_B1	USD
FFML06_FF4_M2USDSENIOR	FFML06_FF4_M2	USD
FFML06_FF4_M5USDSENIOR	FFML06_FF4_M5	USD
FFML06_FF4_M8USDSENIOR	FFML06_FF4_M8	USD
FFML2004FF2USDSENIOR	FFML2004FF2	USD
FFMLT_05_FF12_B2USDSENIOR	FFMLT_05_FF12_B2	USD
FFMLT_05_FF12_B3USDSENIOR	FFMLT_05_FF12_B3	USD
FFMLT06_FF13_A2DUSDSENIOR	FFMLT06_FF13_A2D	USD
FFMLT06_FF13_M2USDSENIOR	FFMLT06_FF13_M2	USD
FFMLT06_FF13_M5USDSENIOR	FFMLT06_FF13_M5	USD
FFMLT06_FF13_M8USDSENIOR	FFMLT06_FF13_M8	USD
FFMLT06_FF13_M9USDSENIOR	FFMLT06_FF13_M9	USD
FFMLT07_FF1_A2DUSDSENIOR	FFMLT07_FF1_A2D	USD
FFMLT07_FF1_B2USDSENIOR	FFMLT07_FF1_B2	USD
FFMLT07_FF1_B3USDSENIOR	FFMLT07_FF1_B3	USD
FFMLT07_FF1_M2USDSENIOR	FFMLT07_FF1_M2	USD
FFMLT07_FF1_M5USDSENIOR	FFMLT07_FF1_M5	USD
FGI_PUSDPREFERRED_MODRE	FGI_P	USD
FGICUSDSENIOR_MODRE	FGIC	USD
FGICEURSENIOR_MODRE	FGIC	EUR
FGICHKDSENIOR_MODRE	FGIC	HKD
FGICJPYSENIOR_MODRE	FGIC	JPY
FGICAUDSENIOR_MODRE	FGIC	AUD
FGICSGDSENIOR_MODRE	FGIC	SGD
FGICUSDSENIOR	FGIC	USD
FGICUSDDIGITAL_NORE	FGIC	USD
FHLBUSDSENIOR	FHLB	USD
FHLBUSDSENIOR_MODRE	FHLB	USD
FHLMCUSDSOVEREIGN	FHLMC	USD
FHLMCUSDSENIOR_MODRE	FHLMC	USD
FHLMCUSDSENIOR_NORE	FHLMC	USD
FHLMCEURSUBORDINATE	FHLMC	EUR
FHLMCUSDSENIOR_MMR_L	FHLMC	USD
FHLMCEURSENIOR_MMR_L	FHLMC	EUR
FHLMCEURSUBORDINATE_MODRE	FHLMC	EUR
FHLMCUSDSUBORDINATE_MODRE	FHLMC	USD
FHLMCEURSENIOR_MODRE	FHLMC	EUR
FHLMCJPYSENIOR_MODRE	FHLMC	JPY
FHLMCHKDSENIOR_MODRE	FHLMC	HKD
FHLMCAUDSENIOR_MODRE	FHLMC	AUD
FHLMCEURSENIOR_NORE	FHLMC	EUR
FHLMCUSDSENIOR	FHLMC	USD
FHLMCUSDPREFERRED_MODRE	FHLMC	USD
FHLMCHKDSENIOR_NORE	FHLMC	HKD
FHLMCHKDSUBORDINATE_MODRE	FHLMC	HKD
FHLMCJPYSENIOR_NORE	FHLMC	JPY
FHLMCAUDSUBORDINATE_MODRE	FHLMC	AUD
FHLMCSGDSUBORDINATE_MODRE	FHLMC	SGD
FHLMCJPYSUBORDINATE_MODRE	FHLMC	JPY
FHLMC_PUSDPREFERRED_MODRE	FHLMC_P	USD
FHLTUSDSENIOR_MODRE	FHLT	USD
FHLT 2005-C M9USDSENIOR	FHLT 2005-C M9	USD
FHLT_04_2_M9USDSENIOR	FHLT_04_2_M9	USD
FHLT_04_2_MBUSDSENIOR	FHLT_04_2_MB	USD

SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/3/2006 8:30	122	122	122
SENIOR	DERIV	12/7/2005 13:30	155	155	155
SENIOR	DERIV	9/29/2005 18:30	117	117	117
SENIOR	DERIV	11/1/2005 13:30	118	118	118
SENIOR	DERIV	3/24/2006 18:30	9	9	9
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	2.1	2.1	2.1
SENIOR	DERIV	11/1/2005 13:30	145	145	145
SENIOR	DERIV	10/14/2005 18:30	210	210	210
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	9/22/2005 18:30	180	180	180
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
PREFERRED_MODRE	DERIV	11/17/2005 18:30	19	26.01	34.01
SENIOR_MODRE	DERIV	7/29/2008 13:30	4846.970302	4960.297692	4699.12767
SENIOR_MODRE	DERIV	7/29/2008 13:30	4874.289671	5000.809501	4760.151234
SENIOR_MODRE	DERIV	7/29/2008 13:30	4818.611399	4941.94294	4689.129458
SENIOR_MODRE	DERIV	7/29/2008 13:30	4818.611399	4941.94294	4689.129458
SENIOR_MODRE	DERIV	7/29/2008 13:30	4911.687352	5055.858519	4845.71145
SENIOR_MODRE	DERIV	7/29/2008 13:30	4818.611399	4941.94294	4689.129458
SENIOR	DERIV	2/4/2008 8:30	1	1	1
DIGITAL_NORE	DERIV	7/29/2008 13:30	4573.573191	4660.004766	4378.571079
SENIOR	DERIV	7/23/2008 13:30	13.332	15.554	16.565
SENIOR_MODRE	DERIV	7/23/2008 13:30	12	14	15
SOVEREIGN	DERIV	3/30/2006 18:30	5	5	5
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE	DERIV	3/30/2006 18:30	6	6	6
SENIOR_MMR_L	DERIV	3/30/2006 18:30	5	5	5
SENIOR_MMR_L	DERIV	3/30/2006 18:30	5	5	5
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SENIOR	DERIV	7/25/2008 13:30	13.332	18.887	24.442
PREFERRED_MODRE	DERIV	7/30/2008 13:30	1018.886736	1313.639209	1164.414352
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	8
SENIOR_MODRE	DERIV	1/31/2005 18:30	235	235	235
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	1/10/2008 18:30	0.999999975	0.999999975	0.999999975

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
122	122	122	122	122	122	122	122
155	155	155	155	155	155	155	155
117	117	117	117	117	117	117	117
118	118	118	118	118	118	118	118
9	9	9	9	9	9	9	9
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2.1	2.1	2.1	2.1	2.1	2.1	2.1	2.1
145	145	145	145	145	145	145	145
210	210	210	210	210	210	210	210
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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180	180	180	180	180	180	180	180
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
41	48	65	75	78.505	82.01	96	96
3723.847605	3118.360049	2782.65413	2522.055115	2360.41225	2198.769385	1944.103701	1670.665811
3796.171204	3190.52192	2853.160989	2588.707631	2423.067145	2257.426658	1992.98373	1703.88489
3719.546396	3115.976006	2780.988808	2520.670391	2359.111467	2197.552542	1942.95816	1669.259271
3719.546396	3115.976006	2780.988808	2520.670391	2359.111467	2197.552542	1942.95816	1669.259271
3910.333266	3316.640649	2990.104847	2732.410021	2572.005951	2411.601881	2159.253519	1896.490642
3719.546396	3115.976006	2780.988808	2520.670391	2359.111467	2197.552542	1942.95816	1669.259271
1	1	1	1	1	1	1	1
3436.321661	2864.059237	2548.729084	2307.102358	2158.650977	2010.199595	1778.506575	1531.853561
19.998	22.22	24.442	27.775	29.4415	31.108	38.885	41.107
18	20	22	25	26.5	28	35	37
6	7	8	9	11.5	14	20	23
27	32	37	42	42	42	42	42
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
8	10	14	20	23.5	27	30	33
6	7	8	9	11.5	14	20	23
6	7	8	9	11.5	14	20	23
192	192	192	192	187	182	172	172
192	192	192	192	187	182	172	172
27	32	37	42	42	42	42	42
27	32	37	42	42	42	42	42
27	32	37	42	42	42	42	42
27	32	37	42	42	42	42	42
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
29.997	35.552	41.107	46.662	46.662	46.662	46.662	46.662
1100.375669	1060.173913	1053.704163	1034.205821	984.6182135	935.030606	858.652068	776.028453
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
192	192	192	192	187	182	172	172
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
192	192	192	192	187	182	172	172
192	192	192	192	187	182	172	172
192	192	192	192	187	182	172	172
10	11	16	21	24	27	30	40
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

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122
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180
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0.999999975
0.999999975
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0.999999975
100
1610.312229
1636.760902
1608.807805
1608.807805
1845.266071
1608.807805
1
1477.704765
42.218
38
26
42
39.6648
37
26
26
172
172
42
42
42
42
39.6648
46.662
756.143998
39.6648
172
39.6648
172
172
172
40
235
1
1
0.999999975

FHLT_04_4_M7USDSENIOR	FHLT_04_4_M7	USD
FHLT_04_C_M4USDSENIOR	FHLT_04_C_M4	USD
FHLT_04_C_M7USDSENIOR	FHLT_04_C_M7	USD
FHLT_04_D_M8USDSENIOR	FHLT_04_D_M8	USD
FHLT_05_1_M8USDSENIOR	FHLT_05_1_M8	USD
FHLT_05_1_M9USDSENIOR	FHLT_05_1_M9	USD
FHLT_05_2_M4USDSENIOR	FHLT_05_2_M4	USD
FHLT_05_2_M8USDSENIOR	FHLT_05_2_M8	USD
FHLT_05_2_M9USDSENIOR	FHLT_05_2_M9	USD
FHLT_05_A_M8USDSENIOR	FHLT_05_A_M8	USD
FHLT_05_A_M9USDSENIOR	FHLT_05_A_M9	USD
FHLT_05_B_M10USDSENIOR_MMR_L	FHLT_05_B_M10	USD
FHLT_05_B_M10USDSENIOR	FHLT_05_B_M10	USD
FHLT_05_B_M9USDSENIOR	FHLT_05_B_M9	USD
FHLT_05_D_M7USDSENIOR	FHLT_05_D_M7	USD
FHLT_05_D_M9USDSENIOR	FHLT_05_D_M9	USD
FHLT_05_E_M8USDSENIOR	FHLT_05_E_M8	USD
FHLT_05_E_M9USDSENIOR	FHLT_05_E_M9	USD
FHLT_06_1_MUSDSENIOR	FHLT_06_1_M	USD
FHLT_06_1_M8USDSENIOR	FHLT_06_1_M8	USD
FHLT_06_2_M7USDSENIOR	FHLT_06_2_M7	USD
FHLT_06_2_M8USDSENIOR	FHLT_06_2_M8	USD
FHLT_06_3_M5USDSENIOR	FHLT_06_3_M5	USD
FHLT_06_A_M8USDSENIOR	FHLT_06_A_M8	USD
FHLT_2004_C_M7USDSENIOR	FHLT_2004_C_M7	USD
FHLT_2005_1_M8USDSENIOR	FHLT_2005_1_M8	USD
FHLT_2005_1_M9USDSENIOR	FHLT_2005_1_M9	USD
FHLT_2005_C_M9USDSENIOR	FHLT_2005_C_M9	USD
FHLT_2005_C_M9_USDSENIOR	FHLT_2005_C_M9_	USD
FHLT_2005_D_M7USDSENIOR	FHLT_2005_D_M7	USD
FHLT_2005_D_M9USDSENIOR	FHLT_2005_D_M9	USD
FHLT_2005_E_M9USDSENIOR	FHLT_2005_E_M9	USD
FHLT_2006_2_M7USDSENIOR	FHLT_2006_2_M7	USD
FHLT_2006_2_M8USDSENIOR	FHLT_2006_2_M8	USD
FHLT_2006_3_2A4USDSENIOR	FHLT_2006_3_2A4	USD
FHLT_2006_3_M5USDSENIOR	FHLT_2006_3_M5	USD
FHLT_2006_A_M8USDSENIOR	FHLT_2006_A_M8	USD
FHLT_2006_C_M9USDSENIOR	FHLT_2006_C_M9	USD
FHLT04_2_M8USDSENIOR	FHLT04_2_M8	USD
FHLT04_B_M8USDSENIOR	FHLT04_B_M8	USD
FHLT04_C_M7USDSENIOR	FHLT04_C_M7	USD
FHLT05_1_M9USDSENIOR	FHLT05_1_M9	USD
FHLT05_2_M9USDSENIOR	FHLT05_2_M9	USD
FHLT05_E_M8USDSENIOR	FHLT05_E_M8	USD
FHLT05_E_M9USDSENIOR	FHLT05_E_M9	USD
FHLT051_M8USDSENIOR	FHLT051_M8	USD
FHLT052_M9USDSENIOR	FHLT052_M9	USD
FHLT06_1_M8USDSENIOR	FHLT06_1_M8	USD
FHLT06_2_M8USDSENIOR	FHLT06_2_M8	USD
FHLT06_3_A4USDSENIOR	FHLT06_3_A4	USD
FHLT06_3_M2USDSENIOR	FHLT06_3_M2	USD
FHLT06_3_M5USDSENIOR	FHLT06_3_M5	USD
FHLT06_3_M8USDSENIOR	FHLT06_3_M8	USD
FHLT06_3_M9USDSENIOR	FHLT06_3_M9	USD
FHSUSDSENIOR_MODRE	FHS	USD
FHSHKDSENIOR_MODRE	FHS	HKD
FIATUSDLOAN_NORE	FIAT	USD
FICUSDSENIOR_NORE	FIC	USD
FICUSDBOND	FIC	USD
FIFTIETH MEZUSDSENIOR_MODRE	FIFTIETH MEZ	USD
FINAUSDSENIOR_MODRE	FINA	USD
FINA_04_3_M8USDSENIOR	FINA_04_3_M8	USD
FINA_04_3_M9USDSENIOR	FINA_04_3_M9	USD
FINA04_3_M8USDSENIOR	FINA04_3_M8	USD
FINA04_3_M9USDSENIOR	FINA04_3_M9	USD
FINLUSDSOVEREIGN	FINL	USD
FITBUSDSENIOR_NORE	FITB	USD
FITBUSDSENIOR_MODRE	FITB	USD
FJUSDSENIOR	FJ	USD
FLUSDSENIOR_MODRE	FL	USD
FL_MIADA_MUNIUSDSENIOR_MODRE	FL_MIADA_MUNI	USD
FL_MUNIUSDSENIOR_MODRE	FL_MUNI	USD
FL_MUNIUSDDIGITAL	FL_MUNI	USD
FL_MUNIUSDSENIOR	FL_MUNI	USD

SENIOR	DERIV	11/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2007 8:30	1	1	1
SENIOR	DERIV	9/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/23/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/24/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR_MMR_L	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/31/2006 13:30	125	125	125
SENIOR	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/10/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2007 8:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2006 8:30	1	1	1
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	2/21/2007 18:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/3/2006 13:30	118	118	118
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	12/23/2005 13:30	288	288	288
SENIOR	DERIV	11/18/2005 13:30	300	300	300
SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	8/29/2005 13:30	150	150	150
SENIOR	DERIV	11/1/2005 13:30	230	230	230
SENIOR	DERIV	4/7/2006 13:30	191	191	191
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	6/30/2008 8:30	96	96	96
SENIOR_MODRE	DERIV	6/30/2008 8:30	96	96	96
LOAN_NORE	DERIV	8/18/2006 13:30	75	75	75
SENIOR_NORE	DERIV	6/4/2008 13:30	1	1	1
BOND	DERIV	10/24/2005 18:30	1	1	1
SENIOR_MODRE	DERIV	5/14/2004 18:30	30	30	30
SENIOR_MODRE	DERIV	9/6/2005 18:30	1	1	1
SENIOR	DERIV	11/30/2005 13:30	193	193	193
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	11/25/2005 13:30	191	191	191
SENIOR	DERIV	1/20/2006 13:30	301	301	301
SOVEREIGN	DERIV	3/14/2008 13:30	2	3	4
SENIOR_NORE	DERIV	7/23/2008 13:30	319	319	323
SENIOR_MODRE	DERIV	6/4/2008 13:30	3	3	4
SENIOR	DERIV	11/28/2000	35	50	100
SENIOR_MODRE	DERIV	10/13/2005 18:30	11	11	11
SENIOR_MODRE	DERIV	7/30/2008 18:30	54	54	54
SENIOR_MODRE	DERIV	7/30/2008 18:30	46	46	46
DIGITAL	DERIV	7/30/2008 18:30	46	46	46
SENIOR	DERIV	7/30/2008 18:30	46	46	46

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125	125	125	125	125	125	125	125
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1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
118	118	118	118	118	118	118	118
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288	288	288	288	288	288	288	288
300	300	300	300	300	300	300	300
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150	150	150	150	150	150	150	150
230	230	230	230	230	230	230	230
191	191	191	191	191	191	191	191
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146	168	181	191	193.5	196	206	215
146	168	181	191	193.5	196	206	215
75	75	75	75	75	75	75	75
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193	193	193	193	193	193	193	193
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191	191	191	191	191	191	191	191
301	301	301	301	301	301	301	301
5	8	10	13	14	15	19	19
333	341	346	350	352.5	355	360	364
5	7	10	12	14	16	23	26
170	235	260	270	270	270	270	270
11	11	11	11	11	11	11	11
54	54	57	57	58	59	60	60
46	46	49	49	50	51	52	52
46	46	49	49	50	51	52	52
46	46	49	49	50	51	52	52

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367
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270
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52
52

FLACUSDCVA_SENIOR	FLAC	USD
FLAGSUSDASSETBACKED	FLAGS	USD
FLAGS_061_D_VUSDASSETBACKED	FLAGS_061_D_V	USD
FLCAT_MUNIUSDSENIOR	FLCAT_MUNI	USD
FLEETAUDSENIOR_MODRE	FLEET	AUD
FLEXUSDSUBORDINATE_NORE	FLEX	USD
FLEXUSDSENIOR_NORE	FLEX	USD
FLEXEURSENIOR_NORE	FLEX	EUR
FLEXEURSUBORDINATE_NORE	FLEX	EUR
FLEXUSDSUBORDINATE_MODRE	FLEX	USD
FLEXUSDSENIOR_MMR_L	FLEX	USD
FLEXUSDSUBORDINATE	FLEX	USD
FLEXUSDLOAN_NORE	FLEX	USD
FLEXEURSENIOR	FLEX	EUR
FLEXEURSUBORDINATE	FLEX	EUR
FLEXHKDSUBORDINATE_NORE	FLEX	HKD
FLEXILSSUBORDINATE_NORE	FLEX	ILS
FLEXSGDSUBORDINATE_MODRE	FLEX	SGD
FLEXHKDSUBORDINATE_MODRE	FLEX	HKD
FLEXUSDLOANCALL	FLEX	USD
FLEXUSDLOANCALL_NORE	FLEX	USD
FLEXAUDSUBORDINATE_MODRE	FLEX	AUD
FLEXAUDSUBORDINATE_NORE	FLEX	AUD
FLEXJPYSUBORDINATE_NORE	FLEX	JPY
FLEXUSDLOAN_UNSEC_BULLET_NORE	FLEX	USD
FLEXAUDSENIOR_NORE	FLEX	AUD
FLINTEURLOAN2ND_MMR	FLINT	EUR
FLMUSDSENIOR_NORE	FLM	USD
FLMUSDLOAN_NORE	FLM	USD
FLMUSDSENIOR	FLM	USD
FLMUSDSENIOR_MODRE	FLM	USD
FLMEURSENIOR	FLM	EUR
FLMEURSENIOR_MODRE	FLM	EUR
FLMEURSENIOR_NORE	FLM	EUR
FLM_PUSDPREFERRED_MODRE	FLM_P	USD
FLOWINUSDSENIOR	FLOWIN	USD
FLSUSDSENIOR	FLS	USD
FLSUSDLOAN_NORE	FLS	USD
FLSUSDSENIOR_MODRE	FLS	USD
FLSUSDDIGITAL	FLS	USD
FLSUSDLOANCALL	FLS	USD
FLSUSDLOANCALL_NORE	FLS	USD
FLSEDU_MUNIUSDSENIOR_MODRE	FLSEDU_MUNI	USD
FMBIUSDSENIOR_MODRE	FMBI	USD
FMBIUSDCVA_SENIOR	FMBI	USD
FMCUSDSENIOR_MODRE	FMC	USD
FMEUSDLOAN_NORE	FME	USD
FMIC_04_2_M5USDSENIOR	FMIC_04_2_M5	USD
FMIC_04_3USDSENIOR	FMIC_04_3	USD
FMIC_04_3_M7USDSENIOR	FMIC_04_3_M7	USD
FMIC_04_3_M8USDSENIOR	FMIC_04_3_M8	USD
FMIC_05_1_M8USDSENIOR	FMIC_05_1_M8	USD
FMIC_05_2_M8USDSENIOR	FMIC_05_2_M8	USD
FMIC_05_2_M9USDSENIOR	FMIC_05_2_M9	USD
FMIC_05_3_M8USDSENIOR	FMIC_05_3_M8	USD
FMIC_05_3_M9USDSENIOR	FMIC_05_3_M9	USD
FMIC_06_1_M8USDSENIOR	FMIC_06_1_M8	USD
FMIC_06_1_M9USDSENIOR	FMIC_06_1_M9	USD
FMIC_06_1_M9_USDSENIOR	FMIC_06_1_M9_	USD
FMIC_06_2_M8USDSENIOR	FMIC_06_2_M8	USD
FMIC_06_2_M9USDSENIOR	FMIC_06_2_M9	USD
FMIC_06_3_M8USDSENIOR	FMIC_06_3_M8	USD
FMIC_06_3_M9USDSENIOR	FMIC_06_3_M9	USD
FMIC_061_M8USDSENIOR	FMIC_061_M8	USD
FMIC_2004_3_M8USDSENIOR	FMIC_2004_3_M8	USD
FMIC_2005_1_M9USDSENIOR	FMIC_2005_1_M9	USD
FMIC_2005_2_M9USDSENIOR	FMIC_2005_2_M9	USD
FMIC_2005_3_M9USDSENIOR	FMIC_2005_3_M9	USD
FMIC_2006_1_M8USDSENIOR	FMIC_2006_1_M8	USD
FMIC_2006_2_M9USDSENIOR	FMIC_2006_2_M9	USD
FMIC_2006_3_M8USDSENIOR	FMIC_2006_3_M8	USD
FMIC_2006_3_M9USDSENIOR	FMIC_2006_3_M9	USD
FMIC04_3_M6USDSENIOR	FMIC04_3_M6	USD
FMIC043USDSENIOR	FMIC043	USD

CVA_SENIOR	DERIV	12/4/2006 18:30	100	100	100
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	7/29/2008 18:30	93	93	93
SENIOR_MODRE	DERIV	1/31/2007 8:30	1	1	1
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	140	147	160
SENIOR_NORE	DERIV	7/30/2008 18:30	140	147	160
SENIOR_NORE	DERIV	8/23/2004 13:30	190	190	190
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	140	147	160
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	142.8	149.94	163.2
SENIOR_MMR_L	DERIV	7/30/2008 18:30	148.302	155.7171	169.488
SUBORDINATE	DERIV	6/24/2008 18:30	105.003	116.67	128.337
LOAN_NORE	DERIV	7/30/2008 18:30	93.8	98.49	107.2
SENIOR	DERIV	6/24/2008 18:30	105.003	116.67	128.337
SUBORDINATE	DERIV	7/30/2008 18:30	163.338	171.5049	186.672
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	140	147	160
SUBORDINATE_NORE	DERIV	7/9/2008 18:30	150	157	170
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	142.8	149.94	163.2
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	142.8	149.94	163.2
LOANCALL	DERIV	11/9/2006 13:30	22	23	25
LOANCALL_NORE	DERIV	7/30/2008 18:30	93.8	98.49	107.2
SUBORDINATE_MODRE	DERIV	1/24/2007 8:30	1	1	1
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	140	147	160
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	140	147	160
LOAN_UNSEC_BULLET_NORE	DERIV	7/30/2008 18:30	93.8	98.49	107.2
SENIOR_NORE	DERIV	7/30/2008 18:30	140	147	160
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_NORE	DERIV	9/30/2003 8:30	3500	3500	3500
LOAN_NORE	DERIV	7/11/2006 13:30	850	850	850
SENIOR	DERIV	9/30/2003 8:30	4118	4118	4118
SENIOR_MODRE	DERIV	9/30/2003 8:30	3706	3706	3706
SENIOR	DERIV	9/30/2003 8:30	4118	4118	4118
SENIOR_MODRE	DERIV	9/30/2003 8:30	3706	3706	3706
SENIOR_NORE	DERIV	9/30/2003 8:30	3500	3500	3500
PREFERRED_MODRE	DERIV	7/22/2005 13:30	1	1	1
SENIOR	DERIV	1/26/2001	16	16	16
SENIOR	DERIV	6/4/2008 13:30	150	150	150
LOAN_NORE	DERIV	6/24/2008 18:30	90	90	90
SENIOR_MODRE	DERIV	7/30/2008 18:30	46	46	46
DIGITAL	DERIV	1/9/2006 13:30	20	20	20
LOANCALL	DERIV	11/9/2006 13:30	61	61	61
LOANCALL_NORE	DERIV	5/27/2008 18:30	103.5	103.5	103.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	46	46	46
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_MODRE	DERIV	6/20/2008 18:30	24	24	28
LOAN_NORE	DERIV	7/25/2008 18:30	50	60	80
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2005 18:30	108	108	108
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	3/26/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/24/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2007 8:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	1/22/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2007 8:30	1	1	1
SENIOR	DERIV	9/26/2006 8:30	1	1	1
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2007 13:30	1	1	1
SENIOR	DERIV	4/3/2007 8:30	1	1	1
SENIOR	DERIV	8/9/2006 8:30	1	1	1
SENIOR	DERIV	10/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	11/8/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2005 18:30	108	108	108

100	100	100	100	100	100	100	100
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
93	93	93	93	93	93	103	103
1	1	1	1	1	1	1	1
210	260	290	320	325	330	345	345
210	260	290	320	325	330	345	345
190	190	190	190	190	190	190	190
210	260	290	320	325	330	345	345
214.2	265.2	295.8	326.4	331.5	336.6	351.9	351.9
222.453	275.418	307.197	338.976	344.2725	349.569	365.4585	365.4585
186.672	250.8405	285.8415	320.8425	326.676	332.5095	355.8435	355.8435
140.7	174.2	194.3	214.4	217.75	221.1	231.15	231.15
186.672	250.8405	285.8415	320.8425	326.676	332.5095	355.8435	355.8435
245.007	303.342	338.343	373.344	379.1775	385.011	402.5115	402.5115
210	260	290	320	325	330	345	345
220	270	300	330	335	340	355	355
214.2	265.2	295.8	326.4	331.5	336.6	351.9	351.9
214.2	265.2	295.8	326.4	331.5	336.6	351.9	351.9
38	45	55	65	67.5	70	75	77
140.7	174.2	194.3	214.4	217.75	221.1	231.15	231.15
1	1	1	1	1	1	1	1
210	260	290	320	325	330	345	345
210	260	290	320	325	330	345	345
140.7	174.2	194.3	214.4	217.75	221.1	231.15	231.15
210	260	290	320	325	330	345	345
1	1	1	1	1	1	1	1
3500	3500	3500	3500	3500	3500	3500	3500
850	850	850	850	850	850	850	850
4118	4118	4118	4118	4118	4118	4118	4118
3706	3706	3706	3706	3706	3706	3706	3706
4118	4118	4118	4118	4118	4118	4118	4118
3706	3706	3706	3706	3706	3706	3706	3706
3500	3500	3500	3500	3500	3500	3500	3500
1	1	1	1	1	1	1	1
18	21	25	33	36.5	40	45	50
150	150	150	150	150	150	150	150
90	130	149	170	170	170	170	170
46	46	49	49	50	51	52	52
20	20	20	20	20	20	20	20
75	110	127	145	151.5	158	167	167
103.5	149.5	171.35	195.5	195.5	195.5	195.5	195.5
46	46	49	49	50	51	52	52
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
33	48	48	57	62	67	82	82
105	135	145	160	172.5	185	195	195
1	1	1	1	1	1	1	1
108	108	108	108	108	108	108	108
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
108	108	108	108	108	108	108	108

100
750
750
103
1
345
345
190
345
351.9
365.4585
355.8435
231.15
355.8435
402.5115
345
355
351.9
351.9
96
231.15
1
345
345
231.15
345
1
3500
850
4118
3706
4118
3706
3500
1
55
150
170
52
20
167
195.5
52
1
1
82
195
1
108
1
1
1
0.999999975
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0.999999975
108

FMIC043_M6USDSENIOR	FMIC043_M6	USD
FMIC05_1_M7USDSENIOR	FMIC05_1_M7	USD
FMIC05_2_M9USDSENIOR	FMIC05_2_M9	USD
FMIC051_M7USDSENIOR	FMIC051_M7	USD
FNFUSDLOAN_NORE	FNF	USD
FNLC_05_2_M9USDSENIOR	FNLC_05_2_M9	USD
FNLC_05_4_M8USDSENIOR	FNLC_05_4_M8	USD
FNLC_05_4_M9USDSENIOR	FNLC_05_4_M9	USD
FNLC_2005_4_M8USDSENIOR	FNLC_2005_4_M8	USD
FNLC_2007_1_M9USDSENIOR	FNLC_2007_1_M9	USD
FNLYUSDSENIOR_NORE	FNLY	USD
FNLYUSDLOAN_NORE	FNLY	USD
FNMAUSDSENIOR	FNMA	USD
FNMAUSDSENIOR_MODRE	FNMA	USD
FNMAUSDSENIOR_NORE	FNMA	USD
FNMAEURSENIOR	FNMA	EUR
FNMAEURSENIOR_MODRE	FNMA	EUR
FNMAEURSENIOR_NORE	FNMA	EUR
FNMAUSDSUBORDINATE_MODRE	FNMA	USD
FNMAEURSUBORDINATE_MODRE	FNMA	EUR
FNMAJPYSENIOR_MODRE	FNMA	JPY
FNMAJPYSUBORDINATE_MODRE	FNMA	JPY
FNMAHKDSENIOR_MODRE	FNMA	HKD
FNMAAUDSENIOR_MODRE	FNMA	AUD
FNMAUSDSUBORDINATE	FNMA	USD
FNMAUSDPREFERRED_MODRE	FNMA	USD
FNMAHKDSENIOR_NORE	FNMA	HKD
FNMAUSDSUBORDINATE_NORE	FNMA	USD
FNMAHKDSUBORDINATE_MODRE	FNMA	HKD
FNMAJPYSENIOR_NORE	FNMA	JPY
FNMAAUDSUBORDINATE_MODRE	FNMA	AUD
FNMASGDSUBORDINATE_MODRE	FNMA	SGD
FNMAUSDSENIOR_MODRE	FNMA	USD
FNMAUSDSTRNOTE	FNMA	USD
FNMAUSDSTRNOTE	FNMA	USD
FNMA_PUSDPREFERRED_MODRE	FNMA_P	USD
FOUSDSENIOR	FO	USD
FOUSDSENIOR_NORE	FO	USD
FOUSDSENIOR_MODRE	FO	USD
FOEURSENIOR	FO	EUR
FOEURSENIOR_NORE	FO	EUR
FOEURSENIOR_MODRE	FO	EUR
FOSGDSENIOR_MODRE	FO	SGD
FOHKDSENIOR_MODRE	FO	HKD
FOJPYSENIOR_MODRE	FO	JPY
FOAUDSENIOR_MODRE	FO	AUD
FONUSDSENIOR	FON	USD
FONEURSENIOR	FON	EUR
FONEURSENIOR_MODRE	FON	EUR
FONUSDSENIOR_MODRE	FON	USD
FONEURSENIOR_NORE	FON	EUR
FONUSDSENIOR_NORE	FON	USD
FONAUDSENIOR_MODRE	FON	AUD
FONUSDSENIOR_MODRE	FON	USD
FONJPYSENIOR_MODRE	FON	JPY
FONHKDSENIOR_MODRE	FON	HKD
FONUSDCVA_SENIOR	FON	USD
FONHKDSENIOR_NORE	FON	HKD
FON_CAPUSDSENIOR_MODRE	FON_CAP	USD
FON_CCUSDSENIOR_MODRE	FON_CC	USD
FON_CCUSDCVA_SENIOR	FON_CC	USD
FON_CENTELUSDCVA_SENIOR	FON_CENTEL	USD
FORTISUSDPREFERRED	FORTIS	USD
FORTISEURLT2	FORTIS	EUR
FORTIS_BANKEURLT2_MMR_L	FORTIS_BANK	EUR
FORTIS_BANKUSDSENIOR_MMR_L	FORTIS_BANK	USD
FORTIS_BANKHKDSENIOR_MMR_L	FORTIS_BANK	HKD
FORTIS_BANKUSDSUBORDINATE	FORTIS_BANK	USD
FORTIS_BANKAUDSENIOR_MMR_L	FORTIS_BANK	AUD
FORTS_06_1A_BUSDSENIOR	FORTS_06_1A_B	USD
FORTS_06_1A_CUSDSENIOR	FORTS_06_1A_C	USD
FORTS_2006_1A_BUSDSENIOR	FORTS_2006_1A_B	USD
FORTUMJPYSENIOR_MMR_L	FORTUM	JPY
FPLDEMSENIOR	FPL	DEM

SENIOR	DERIV	7/14/2005 18:30	136	136	136
SENIOR	DERIV	11/16/2005 18:30	150	150	150
SENIOR	DERIV	12/21/2005 13:30	275	275	275
SENIOR	DERIV	7/14/2005 18:30	138	138	138
LOAN_NORE	DERIV	3/27/2008 18:30	22	27	46
SENIOR	DERIV	1/30/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/22/2008 18:30	13333.14986	9842.79016	6907.392798
LOAN_NORE	DERIV	9/12/2006 18:30	250	250	250
SENIOR	DERIV	7/25/2008 13:30	13.332	18.887	24.442
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SENIOR	DERIV	7/25/2008 13:30	13.332	18.887	24.442
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	163.4	172.9	182.4
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SUBORDINATE	DERIV	7/29/2008 18:30	228	241	254
PREFERRED_MODRE	DERIV	7/30/2008 13:30	1018.886736	1313.639209	1164.414352
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	162.4368	171.8808	181.3248
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SENIOR_MODRE	CASH	6/17/2008 18:30	25	25	25
STRNOTE	CASH	7/15/2008 13:30	20	20	25
STRNOTE	DERIV	7/22/2008 13:30	20	20	25
PREFERRED_MODRE	DERIV	3/21/2007 18:30	1	1	7.5
SENIOR	DERIV	7/30/2008 18:30	94.435	94.435	94.435
SENIOR_NORE	DERIV	7/30/2008 18:30	80.274	80.274	80.274
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR	DERIV	7/30/2008 18:30	94.435	94.435	94.435
SENIOR_NORE	DERIV	7/30/2008 18:30	80.274	80.274	80.274
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR	DERIV	4/11/2006 13:30	6	6	6
SENIOR	DERIV	4/11/2006 13:30	6	6	6
SENIOR_MODRE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_MODRE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_NORE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_NORE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_MODRE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_MODRE	CASH	4/11/2006 13:30	5	5	5
SENIOR_MODRE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_MODRE	DERIV	4/11/2006 13:30	5	5	5
CVA_SENIOR	DERIV	4/11/2006 13:30	10	10	10
SENIOR_NORE	DERIV	4/11/2006 13:30	15	15	14
SENIOR_MODRE	DERIV	4/11/2006 13:30	10	10	10
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	4/11/2006 13:30	10	10	10
CVA_SENIOR	DERIV	4/11/2006 13:30	10	10	10
PREFERRED	CASH	4/10/2000	-5	0	5
LT2	DERIV	7/29/2008 13:30	110.25	115.5	120.75
LT2_MMR_L	DERIV	7/29/2008 13:30	105	110	115
SENIOR_MMR_L	DERIV	7/24/2008 13:30	63	65	68
SENIOR_MMR_L	DERIV	7/24/2008 13:30	63	65	68
SUBORDINATE	DERIV	2/29/2008 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/24/2008 13:30	63	65	68
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	4/27/2007 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/23/2008 13:30	13.19916331	14.84166917	23
SENIOR	DERIV	2/2/2005 18:30	1	1	1

136	136	136	136	136	136	136	136
150	150	150	150	150	150	150	150
275	275	275	275	275	275	275	275
138	138	138	138	138	138	138	138
54	63	63	68	70.5	73	90	90
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
5954.571717	5218.602091	4890.238504	4520.700247	4270.563534	4020.426821	3587.766189	3071.603101
250	250	250	250	250	250	250	250
29.997	35.552	41.107	46.662	46.662	46.662	46.662	46.662
27	32	37	42	42	42	42	42
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
29.997	35.552	41.107	46.662	46.662	46.662	46.662	46.662
27	32	37	42	42	42	42	42
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
192	192	192	192	187	182	172	172
192	192	192	192	187	182	172	172
27	32	37	42	42	42	42	42
182.4	182.4	182.4	182.4	177.65	172.9	163.4	163.4
27	32	37	42	42	42	42	42
27	32	37	42	42	42	42	42
273	324	271	227	212	197	217	210
1100.375669	1060.173913	1053.704163	1034.205821	984.6182135	935.030606	858.652068	776.028453
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
181.3248	181.3248	181.3248	181.3248	176.6028	171.8808	162.4368	162.4368
192	192	192	192	187	182	172	172
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
192	192	192	192	187	182	172	172
192	192	192	192	187	182	172	172
25	25	25	25	27.5	30	35	50
25	25	30	30	32.5	35	50	50
25	25	30	30	32.5	35	50	50
11	13	17.5	30	32	34	38	40
105.545	122.21	133.32	144.43	146.0965	147.763	153.318	155.54
89.718	103.884	113.328	122.772	124.1886	125.6052	130.3272	132.216
95	110	120	130	131.5	133	138	140
105.545	122.21	133.32	144.43	146.0965	147.763	153.318	155.54
89.718	103.884	113.328	122.772	124.1886	125.6052	130.3272	132.216
95	110	120	130	131.5	133	138	140
95	110	120	130	131.5	133	138	140
95	110	120	130	131.5	133	138	140
95	110	120	130	131.5	133	138	140
95	110	120	130	131.5	133	138	140
12	17	24	33	42	51	69	81
12	17	24	33	42	51	69	81
11	15	22	30	38	46	62	73
11	15	22	30	38	46	62	73
10	14	21	28	35.5	43	59	69
10	14	21	28	35.5	43	59	69
11	15	22	30	38	46	62	73
11	15	22	30	38	46	62	73
11	15	22	30	38	46	62	73
11	15	22	30	38	46	62	73
22	30	44	60	76	92	124	146
16	17	23	31	38.5	46	60	72
17	22	29	36	43.5	51	72	76
1	1	1	1	1	1	1	1
22	30	44	60	76	92	124	146
22	30	44	60	76	92	124	146
20	35	45	50	55	60	70	85
141.75	157.5	168	178.5	181.125	183.75	183.75	183.75
135	150	160	170	172.5	175	175	175
74	81	88	95	95	95	95	95
74	81	88	95	95	95	95	95
1	1	1	1	1	1	1	1
74	81	88	95	95	95	95	95
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
30.08726295	37.70298953	42.27956144	46.96005374	49.48002687	52	57	57
7	11	17	22	24.5	27	31	36

136
150
275
138
90
0.999999975
0.999999975
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2944.014466
250
46.662
42
39.6648
46.662
42
39.6648
172
172
42
163.4
42
42
198
756.143998
39.6648
162.4368
172
39.6648
172
172
50
50
50
40
155.54
132.216
140
155.54
132.216
140
140
140
140
140
83
83
75
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71
71
75
75
75
75
150
74
78
1
150
150
100
183.75
175
95
95
1
95
0.999999975
1
1
57
38

FPLUSDSENIOR	FPL	USD
FPLUSDSENIOR_MODRE	FPL	USD
FPLEURSENIOR_MODRE	FPL	EUR
FPLUSDSENIOR_NORE	FPL	USD
FPLEURSENIOR_NORE	FPL	EUR
FPLEURSENIOR	FPL	EUR
FPLAUDSENIOR_MODRE	FPL	AUD
FPLUSDPREFERRED_MODRE	FPL	USD
FPL_CAPUSDSENIOR	FPL_CAP	USD
FPL_CAPEURSENIOR	FPL_CAP	EUR
FPL_CAPEURSENIOR_MODRE	FPL_CAP	EUR
FPL_CAPUSDSENIOR_MODRE	FPL_CAP	USD
FPL_CAPUSDSENIOR_NORE	FPL_CAP	USD
FPL_CAPEURSENIOR_NORE	FPL_CAP	EUR
FPL_CAPAUDSENIOR	FPL_CAP	AUD
FPL_CAPAUDSENIOR_MODRE	FPL_CAP	AUD
FPL_CAPHKDSENIOR_MODRE	FPL_CAP	HKD
FPL_CAPJPYSENIOR_MODRE	FPL_CAP	JPY
FPL_CAPSGDSENIOR_MODRE	FPL_CAP	SGD
FPL_INCEURSENIOR_MODRE	FPL_INC	EUR
FPL_INCUSDSENIOR_MODRE	FPL_INC	USD
FPL_INCAUDSENIOR_MODRE	FPL_INC	AUD
FPL_PUSDPREFERRED_MODRE	FPL_P	USD
FRUSDSENIOR_MODRE	FR	USD
FRUSDPREFERRED_MODRE	FR	USD
FRAUDSENIOR_MODRE	FR	AUD
FR_PUSDPREFERRED_MODRE	FR_P	USD
FR_RTUSDPREFERRED_MODRE	FR_RT	USD
FRASRUSDASSETBACKED	FRASR	USD
FREGRUSDLOAN_NORE	FREGR	USD
FRENIJUSDSENIOR_3CE	FRENIJ	USD
FRENIJEURSENIOR	FRENIJ	EUR
FRENIJEURCVA_SENIOR	FRENIJ	EUR
FRLNG_06_1A_A2USDSENIOR	FRLNG_06_1A_A2	USD
FRLNG_06_1A_BUSDSENIOR	FRLNG_06_1A_B	USD
FRLNG_2006_1A_A3USDSENIOR	FRLNG_2006_1A_A3	USD
FRLNG_2006_1A_BUSDSENIOR	FRLNG_2006_1A_B	USD
FRODRIUSDLOAN_NORE	FRODRI	USD
FRPUSDLOAN_NORE	FRP	USD
FRTUSDSENIOR	FRT	USD
FRTUSDSENIOR_NORE	FRT	USD
FRTUSDSENIOR_MODRE	FRT	USD
FRTEURSENIOR	FRT	EUR
FRTEURSENIOR_NORE	FRT	EUR
FRTEURSENIOR_MODRE	FRT	EUR
FRTUSDSENIOR	FRT	USD
FRTAUDSENIOR_MODRE	FRT	AUD
FRXVA_MUNIUSDSENIOR_MODRE	FRXVA_MUNI	USD
FSAUSDSENIOR	FSA	USD
FSAEURSENIOR	FSA	EUR
FSAUSDSENIOR	FSA	USD
FSAUSDSENIOR_MODRE	FSA	USD
FSAEURSENIOR_MODRE	FSA	EUR
FSAUSDSENIOR_NORE	FSA	USD
FSAAUDSENIOR_MODRE	FSA	AUD
FSAJPYSENIOR_MODRE	FSA	JPY
FSAHKDSENIOR_MODRE	FSA	HKD
FSASGDSENIOR_MODRE	FSA	SGD
FSAUSDPREFERRED_MODRE	FSA	USD
FSAUSDDIGITAL_NORE	FSA	USD
FSA_STRNG3USDSENIOR	FSA_STRNG3	USD
FSCOUSDSENIOR	FSCO	USD
FSFUNDEURSUBORDINATE	FSFUND	EUR
FSHUSDSENIOR_NORE	FSH	USD
FSHUSDSENIOR_MODRE	FSH	USD
FSHEURSENIOR_MODRE	FSH	EUR
FSHUSDSUBORDINATE_MODRE	FSH	USD
FSHUSDSUBORDINATE_NORE	FSH	USD
FSHEURSENIOR_NORE	FSH	EUR
FSLUSDSENIOR_MODRE	FSL	USD
FSLUSDSENIOR_NORE	FSL	USD
FSLUSDCVA_LOAN	FSL	USD
FSLUSDLOAN_NORE	FSL	USD
FSLAUDSENIOR_MODRE	FSL	AUD

SENIOR	DERIV	7/2/2008 18:30	32.9967	37.9962	47.9952
SENIOR_MODRE	DERIV	7/29/2008 18:30	27.9	31.5	35.1
SENIOR_MODRE	DERIV	7/29/2008 18:30	27.9	31.5	35.1
SENIOR_NORE	DERIV	7/2/2008 18:30	28.04868	32.29848	40.79808
SENIOR_NORE	DERIV	7/2/2008 18:30	28.04868	32.29848	40.79808
SENIOR	DERIV	7/2/2008 18:30	32.9967	37.9962	47.9952
SENIOR_MODRE	DERIV	7/29/2008 18:30	27.9	31.5	35.1
PREFERRED_MODRE	DERIV	7/29/2008 18:30	77.9	81.5	85.1
SENIOR	DERIV	7/29/2008 18:30	34.441	38.885	43.329
SENIOR	DERIV	7/2/2008 18:30	36.663	42.218	53.328
SENIOR_MODRE	DERIV	7/29/2008 18:30	31	35	39
SENIOR_MODRE	DERIV	7/29/2008 18:30	31	35	39
SENIOR_NORE	DERIV	7/2/2008 18:30	31.1652	35.8872	45.3312
SENIOR_NORE	DERIV	7/2/2008 18:30	31.1652	35.8872	45.3312
SENIOR	DERIV	7/29/2008 18:30	34.441	38.885	43.329
SENIOR_MODRE	DERIV	7/29/2008 18:30	23.25	28.75	30.08571429
SENIOR_MODRE	DERIV	7/29/2008 18:30	31	35	39
SENIOR_MODRE	DERIV	7/29/2008 18:30	31	35	39
SENIOR_MODRE	DERIV	7/29/2008 18:30	31	35	39
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	29	34
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	29	34
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	29	34
PREFERRED_MODRE	DERIV	10/27/2006 18:30	6	6	6
SENIOR_MODRE	DERIV	7/25/2008 13:30	238	238	240
PREFERRED_MODRE	DERIV	7/25/2008 13:30	357	357	360
SENIOR_MODRE	DERIV	7/25/2008 13:30	238	238	240
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	15
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
LOAN_NORE	DERIV	7/24/2007 8:30	80	90	100
SENIOR_3CE	DERIV	6/10/2008 8:30	659	750	830
SENIOR	DERIV	6/10/2008 8:30	659	750	830
CVA_SENIOR	DERIV	6/10/2008 8:30	659	750	830
SENIOR	DERIV	5/2/2007 18:30	1	1	1
SENIOR	DERIV	12/22/2006 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/23/2008 18:30	615	630	650
LOAN_NORE	DERIV	7/25/2008 18:30	200	225	275
SENIOR	DERIV	7/25/2008 13:30	159.984	159.984	162.206
SENIOR_NORE	DERIV	7/25/2008 13:30	135.9936	135.9936	137.8324
SENIOR_MODRE	DERIV	7/25/2008 13:30	144	144	146
SENIOR	DERIV	7/25/2008 13:30	159.984	159.984	162.206
SENIOR_NORE	DERIV	7/25/2008 13:30	135.9936	135.9936	137.8324
SENIOR_MODRE	DERIV	7/25/2008 13:30	144	144	146
SENIOR	CASH	7/25/2008 13:30	159.984	159.984	162.206
SENIOR_MODRE	DERIV	7/25/2008 13:30	144	144	146
SENIOR_MODRE	DERIV	7/22/2008 18:30	8	8	8
SENIOR	DERIV	7/30/2008 13:30	1012.121	1074.337	1115.444
SENIOR	DERIV	7/30/2008 13:30	1012.121	1074.337	1115.444
SENIOR	CASH	7/30/2008 13:30	1012.121	1074.337	1115.444
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
SENIOR_NORE	DERIV	7/30/2008 13:30	860.3484	913.2348	948.1776
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
PREFERRED_MODRE	DERIV	7/30/2008 13:30	911	967	1004
DIGITAL_NORE	DERIV	7/30/2008 13:30	860.3484	913.2348	948.1776
SENIOR	DERIV	5/6/2004 18:30	60	60	60
SENIOR	DERIV	4/20/2001	19	20	20
SUBORDINATE	DERIV	6/9/2008 8:30	190	200	200
SENIOR_NORE	DERIV	7/21/2008 18:30	5.2922	7.802	17.907
SENIOR_MODRE	DERIV	7/21/2008 18:30	5.63	8.3	19.05
SENIOR_MODRE	DERIV	7/21/2008 18:30	5.63	8.3	19.05
SUBORDINATE_MODRE	DERIV	7/21/2008 18:30	35.3	35.3	50.94
SUBORDINATE_NORE	DERIV	2/27/2006 18:30	130	130	130
SENIOR_NORE	DERIV	7/21/2008 18:30	5.2922	7.802	17.907
SENIOR_MODRE	DERIV	4/20/2005 13:30	220	220	220
SENIOR_NORE	DERIV	7/30/2008 18:30	365	415	465
CVA_LOAN	DERIV	7/24/2008 18:30	80	80	130
LOAN_NORE	DERIV	7/24/2008 18:30	80	80	130
SENIOR_MODRE	DERIV	2/21/2007 8:30	1	1	1

57.9942	65.9934	71.9928	77.9922	79.49205	80.9919	88.9911	88.9911
44.1	53.1	59.4	65.7	67.05	68.4	75.6	75.6
44.1	53.1	59.4	65.7	67.05	68.4	75.6	75.6
49.29768	56.09736	61.19712	66.29688	67.57182	68.84676	75.64644	75.64644
49.29768	56.09736	61.19712	66.29688	67.57182	68.84676	75.64644	75.64644
57.9942	65.9934	71.9928	77.9922	79.49205	80.9919	88.9911	88.9911
44.1	53.1	59.4	65.7	67.05	68.4	75.6	75.6
94.1	103.1	109.4	115.7	117.05	118.4	125.6	125.6
54.439	65.549	73.326	81.103	82.7695	84.436	93.324	93.324
64.438	73.326	79.992	86.658	88.3245	89.991	98.879	98.879
49	59	66	73	74.5	76	84	84
49	59	66	73	74.5	76	84	84
54.7752	62.3304	67.9968	73.6632	75.0798	76.4964	84.0516	84.0516
54.7752	62.3304	67.9968	73.6632	75.0798	76.4964	84.0516	84.0516
54.439	65.549	73.326	81.103	82.7695	84.436	93.324	93.324
43.55555556	59	66	73	74.5	76	84	84
49	59	66	73	74.5	76	84	84
49	59	66	73	74.5	76	84	84
49	59	66	73	74.5	76	84	84
47	57	65	73	74	75	80	80
47	57	65	73	74	75	80	80
47	57	65	73	74	75	80	80
12	18	24	36	41	46	56	102
247	256	265	272	275.5	279	294	294
370.5	384	397.5	408	413.25	418.5	441	441
247	256	265	272	275.5	279	294	294
20	35	45	75	80	85	95	95
1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
110	120	130	140	145	150	160	170
910	990	1070	1150	1165	1180	1180	1180
910	990	1070	1150	1165	1180	1180	1180
910	990	1070	1150	1165	1180	1180	1180
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
670	680	690	700	705	710	730	730
475	475	500	525	537.5	550	575	575
167.761	174.427	181.093	186.648	191.092	195.536	212.201	214.423
142.6044	148.2708	153.9372	158.6592	162.4368	166.2144	180.3804	182.2692
151	157	163	168	172	176	191	193
167.761	174.427	181.093	186.648	191.092	195.536	212.201	214.423
142.6044	148.2708	153.9372	158.6592	162.4368	166.2144	180.3804	182.2692
151	157	163	168	172	176	191	193
167.761	174.427	181.093	186.648	191.092	195.536	212.201	214.423
151	157	163	168	172	176	191	193
8	8	8	8	8	8	15	15
1117.666	1045.451	945.461	833.25	781.033	728.816	633.27	601.051
1117.666	1045.451	945.461	833.25	781.033	728.816	633.27	601.051
1117.666	1045.451	945.461	833.25	781.033	728.816	633.27	601.051
1006	941	851	750	703	656	570	541
1006	941	851	750	703	656	570	541
950.0664	888.6804	803.6844	708.3	663.9132	619.5264	538.308	510.9204
1006	941	851	750	703	656	570	541
1006	941	851	750	703	656	570	541
1006	941	851	750		656	570	541
1006	941	851	750	703	656	570	541
1006	941	851	750	703	656	570	541
950.0664	888.6804	803.6844	708.3	663.9132	619.5264	538.308	510.9204
60	60	60	60	60	60	60	60
30	40	45	50	55	60	70	80
315	440	490	530	537.5	545	560	560
21.573	29.2716	34.1878	40.42	45.0542	49.6884	57.4904	68.7516
22.95	31.14	36.37	43	47.93	52.86	61.16	73.14
22.95	31.14	36.37	43	47.93	52.86	61.16	73.14
68.79	86.24	99.45	118	120.78	123.56	137.48	137.48
130	130	130	130	130	130	130	130
21.573	29.2716	34.1878	40.42	45.0542	49.6884	57.4904	68.7516
220	220	220	220	220	220	220	220
690	800	830	855	842.5	830	805	805
215	320	360	395	402.5	410	440	440
215	320	360	395	402.5	410	440	440
1	1	1	1	1	1	1	1

88.9911
75.6
75.6
75.64644
75.64644
88.9911
75.6
125.6
93.324
98.879
84
84
84.0516
84.0516
93.324
84
84
84
84
80
80
80
102
294
441
294
95
1
750
170
1180
1180
1180
1
1
1
0.999999975
730
575
214.423
182.2692
193
214.423
182.2692
193
214.423
193
15
593.274
593.274
593.274
534
534
504.3096
534
534
534
534
534
504.3096
60
90
560
78.96
84
84
137.48
130
78.96
220
805
440
440
1

FSLAUDSENIOR_NORE	FSL	AUD
FSLEURSENIOR_NORE	FSL	EUR
FSLUSDSENIOR_NORE	FSL	USD
FSOLUTUSDSENIOR_3CE	FSOLUT	USD
FSTUSDSENIOR_NORE	FST	USD
FSTHKDSENIOR_NORE	FST	HKD
FSTAUDSENIOR_NORE	FST	AUD
FSTNT_2_DGBPASSETBACKED	FSTNT_2_D	GBP
FTDARGVENECUUSDSENIOR_MODRE	FTDARGVENECU	USD
FTDARGVENECUEURSENIOR_MODRE	FTDARGVENECU	EUR
FTDRB_05_1A_A3LUSDSENIOR	FTDRB_05_1A_A3L	USD
FTTAUDSENIOR_MODRE	FTT	AUD
FTUUSDSENIOR	FTU	USD
FTUEURSENIOR_MODRE	FTU	EUR
FTUUSDSENIOR_MODRE	FTU	USD
FUBONEURSENIOR_3CE	FUBON	EUR
FUNUSDLOAN_NORE	FUN	USD
FUSAMUSDASSETBACKED	FUSAM	USD
FWMBIAUSDSENIOR	FWMBIA	USD
GUSDSENIOR	G	USD
GEURSENIOR	G	EUR
GUSDSENIOR_MODRE	G	USD
GEURSENIOR_MODRE	G	EUR
GUSDSENIOR_NORE	G	USD
GEURSENIOR_NORE	G	EUR
GUSDCVA_SENIOR	G	USD
GAUDSENIOR_MODRE	G	AUD
GA_POUSDCVA_SENIOR	GA_PO	USD
GAFPUSDLOAN_NORE	GAFP	USD
GALAEUR	GALA	EUR
GALAEURLOAN3RD_MMR	GALA	EUR
GALAXYUSDSENIOR_MODRE	GALAXY	USD
GALE05_1A_A1_5Y1STLUSDASSETBACKED	GALE05_1A_A1_5Y1STL	USD
GALXYUSDASSETBACKED	GALXY	USD
GALXYUSDSENIOR_MODRE	GALXY	USD
GALXY_07_8AUSDASSETBACKED	GALXY_07_8A	USD
GALXY07_8A_EUSDASSETBACKED	GALXY07_8A_E	USD
GAMBAEUR	GAMBA	EUR
GAMBAEURLOAN3RD_MMR	GAMBA	EUR
GAMBROUSDLOAN	GAMBRO	USD
GAPUSDCVA_SENIOR	GAP	USD
GAS_MUNIUSDSENIOR_MODRE	GAS_MUNI	USD
GAXDFUSDLOAN	GAXDF	USD
GAZPRUEURSENIOR	GAZPRU	EUR
GAZPRUAUDBOND	GAZPRU	AUD
GAZPRUAUDSENIOR_MMR_L	GAZPRU	AUD
GAZPRUHKDBOND	GAZPRU	HKD
GCCFC__05GG5_HUSDSENIOR	GCCFC__05GG5_H	USD
GCCFC_05_GG5_HUSDSENIOR	GCCFC_05_GG5_H	USD
GCCFC_05GG5_HUSDSENIOR	GCCFC_05GG5_H	USD
GCCFC04_GG1_BUSDSENIOR	GCCFC04_GG1_B	USD
GCCFC05_GG3_KUSDSENIOR	GCCFC05_GG3_K	USD
GCCFC05_GG5_GUSDSENIOR	GCCFC05_GG5_G	USD
GCCFC05_GG5_HUSDSENIOR	GCCFC05_GG5_H	USD
GCCFC06_GG7_AJUSDSENIOR	GCCFC06_GG7_AJ	USD
GCCFC06_GG7_KUSDSENIOR	GCCFC06_GG7_K	USD
GCIUSDSENIOR_MODRE	GCI	USD
GCIEURSENIOR_MODRE	GCI	EUR
GCIJPYSENIOR_MODRE	GCI	JPY
GCIUSDSENIOR_NORE	GCI	USD
GCIAUDSENIOR_MODRE	GCI	AUD
GCIHKDSENIOR_MODRE	GCI	HKD
GCISGDSENIOR_MODRE	GCI	SGD
GCIEURSENIOR_NORE	GCI	EUR
GCPUSDLOAN_NORE	GCP	USD
GDUSDSENIOR_MODRE	GD	USD
GDEURSENIOR_MODRE	GD	EUR
GDTUSDSENIOR	GDT	USD
GDTUSDLOAN	GDT	USD
GDTEURSENIOR	GDT	EUR
GDTUSDSENIOR_MODRE	GDT	USD
GDTEURSENIOR_MODRE	GDT	EUR
GDTUSDSENIOR_NORE	GDT	USD
GDTEURSENIOR_NORE	GDT	EUR

SENIOR_NORE	DERIV	7/30/2008 18:30	365	415	465
SENIOR_NORE	DERIV	7/30/2008 18:30	365	415	465
SENIOR_NORE	X_USD	10/11/2007 18:30	1	1	1
SENIOR_3CE	DERIV	6/16/2008 8:30	950	950	950
SENIOR_NORE	DERIV	7/30/2008 13:30	90	90	100
SENIOR_NORE	DERIV	7/30/2008 13:30	90	90	100
SENIOR_NORE	DERIV	7/30/2008 13:30	90	90	100
ASSETBACKED	DERIV	12/4/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	3/19/2008 18:30	2029	2029	2029
SENIOR_MODRE	DERIV	4/28/2008 13:30	2029	2029	2029
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	2/5/2007 8:30	25	25	25
SENIOR	DERIV	11/2/2001 18:30	37	37	37
SENIOR_MODRE	DERIV	7/30/2002 18:30	35	35	35
SENIOR_MODRE	DERIV	7/30/2002 13:30	0	0	0
SENIOR_3CE	DERIV	7/8/2008 8:30	100	100	105
LOAN_NORE	DERIV	7/23/2008 18:30	110	110	170
ASSETBACKED	DERIV	3/17/2000	5	5	5
SENIOR	DERIV	1/26/2001	17	17	17
SENIOR	DERIV	7/18/2008 13:30	17.776	18.887	18.887
SENIOR	DERIV	7/18/2008 13:30	17.776	18.887	18.887
SENIOR_MODRE	DERIV	7/18/2008 13:30	16	17	17
SENIOR_MODRE	DERIV	7/18/2008 13:30	16	17	17
SENIOR_NORE	DERIV	7/18/2008 13:30	15.1104	16.0548	16.0548
SENIOR_NORE	DERIV	7/2/2008 18:30	15.1104	16.0548	16.0548
CVA_SENIOR	DERIV	7/18/2008 13:30	32	34	34
SENIOR_MODRE	DERIV	7/18/2008 13:30	16	17	17
CVA_SENIOR	DERIV	5/4/2005 18:30	10	10	10
LOAN_NORE	DERIV	6/17/2008 18:30	500	500	500
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	8/31/2007 13:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	8/31/2007 13:30	1	1	1
ASSETBACKED	DERIV	6/4/2007 18:30	410	410	410
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
LOAN	DERIV	11/13/2002 13:30	0	0	0
CVA_SENIOR	DERIV	8/16/2005 18:30	120	120	120
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	7/30/2008 13:30	85.2	95.85	106.5
BOND	DERIV	7/30/2008 13:30	85.2	95.85	106.5
SENIOR_MMR_L	DERIV	4/21/2008 8:30	1	1	1
BOND	DERIV	7/30/2008 13:30	85.2	95.85	106.5
SENIOR	DERIV	10/5/2006 13:30	1	1	1
SENIOR	DERIV	10/5/2006 8:30	1	1	1
SENIOR	DERIV	10/5/2006 13:30	1	1	1
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 18:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	3/22/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	6/14/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_NORE	DERIV	7/30/2008 13:30	198.324	198.324	198.324
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_NORE	DERIV	4/22/2008 18:30	1	1	1
LOAN_NORE	DERIV	1/9/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	7/23/2008 18:30	25	25	25
SENIOR_MODRE	DERIV	7/23/2008 18:30	25	25	25
SENIOR	DERIV	7/28/2008 13:30	11.11	12.221	17.776
LOAN	DERIV	7/28/2008 13:30	9	9.9	14.4
SENIOR	DERIV	7/28/2008 13:30	11.11	12.221	17.776
SENIOR_MODRE	DERIV	7/28/2008 13:30	10	11	16
SENIOR_MODRE	DERIV	7/28/2008 13:30	10	11	16
SENIOR_NORE	DERIV	7/28/2008 13:30	9.444	10.3884	15.1104
SENIOR_NORE	DERIV	7/28/2008 13:30	9.444	10.3884	15.1104

690	800	830	855	842.5	830	805	805
690	800	830	855	842.5	830	805	805
1	1	1	1	1	1	1	1
950	950	950	950	950	950	950	950
145	185	220	255	257.5	260	265	265
145	185	220	255	257.5	260	265	265
145	185	220	255	257.5	260	265	265
0.999999975	0.999999975	0.999999975	0.999999975		0.999999975	0.999999975	0.999999975
2007	1974	1973	1973	1973	1973	1973	1973
2007	1974	1973	1973	1973	1973	1973	1973
1	1	1	1		1	1	1
25	25	25	25	25	25	25	25
43	49	52	55	58	61	67	67
35	35	35	35	35	35	35	35
0	0	0	0	0	0	0	0
115	145	160	170	178.5	187	200	210
220	250	285	325	332.5	340	350	350
10	12	14	17	18.5	20	25	30
20	23	27	30	31.5	33	39	45
24.442	27.775	33.33	41.107	41.6625	42.218	42.218	44.44
24.442	27.775	33.33	41.107	41.6625	42.218	42.218	44.44
22	25	30	37	37.5	38	38	40
22	25	30	37	37.5	38	38	40
20.7768	23.61	28.332	34.9428	35.415	35.8872	35.8872	37.776
20.7768	23.61	28.332	33.9984	33.5262	33.054	33.054	37.776
44	50	60	74	75	76	76	80
22	25	30	37	37.5	38	38	40
18	28	38	48	53	58	68	78
500	500	500	500	500	500	500	500
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
80	80	80	80	80	80	80	80
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
410	410	410	410	410	410	410	410
1100	1100	1100	1100	1100	1100	1100	1100
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	0
120	120	120	120	120	120	120	120
15	15	15	15	16	17	20	20
0	0	0	0	0	0	0	0
150.3	176.8	192.4	208	216.275	224.55	241.1	260.96
150.3	176.8	192.4	208	216.275	224.55	241.1	260.96
1	1	1	1	1	1	1	1
150.3	176.8	192.4	208	216.275	224.55	241.1	260.96
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
260	310	315	325	315	305	285	285
260	310	315	325	315	305	285	285
260	310	315	325	315	305	285	285
245.544	292.764	297.486	306.93	297.486	288.042	269.154	269.154
260	310	315	325	315	305	285	285
260	310	315	325	315	305	285	285
260	310	315	325	315	305	285	285
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
30	35	40	45	46.5	48	51	51
30	35	40	45	46.5	48	51	51
27.775	38.885	49.995	59.994	67.2155	74.437	91.102	91.102
22.5	31.5	40.5	48.6	54.45	60.3	73.8	73.8
27.775	38.885	49.995	59.994	67.2155	74.437	91.102	91.102
25	35	45	54	60.5	67	82	82
25	35	45	54	60.5	67	82	82
23.61	33.054	42.498	50.9976	57.1362	63.2748	77.4408	77.4408
23.61	33.054	42.498	50.9976	57.1362	63.2748	77.4408	77.4408

805
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1973
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350
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44.44
44.44
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40
37.776
37.776
80
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82
500
0.999999975
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80
750
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1100
0.999999975
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267.58
267.58
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267.58
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285
285
285
269.154
285
285
285
1
1
51
51
91.102
73.8
91.102
82
82
77.4408
77.4408

GDTAUDSENIOR	GDT	AUD
GDWUSDSENIOR_MODRE	GDW	USD
GEUSDSENIOR	GE	USD
GEUSDSENIOR_MODRE	GE	USD
GEUSDSENIOR_NORE	GE	USD
GEEURSENIOR	GE	EUR
GEEURSENIOR_MODRE	GE	EUR
GEEURSENIOR_NORE	GE	EUR
GEAUDSENIOR_MODRE	GE	AUD
GEUSDSENIOR_MODRE	GE	USD
GEAUDSENIOR	GE	AUD
GEJPYSENIOR_MODRE	GE	JPY
GEHKDSENIOR_MODRE	GE	HKD
GEUSDCVA_SENIOR	GE	USD
GEUSDDIGITAL_MODRE	GE	USD
GEGBPDIGITAL_MODRE	GE	GBP
GEUSDPREFERRED_MODRE	GE	USD
GEHKDSENIOR_NORE	GE	HKD
GEGBPSENIOR	GE	GBP
GEGBPSUBORDINATE	GE	GBP
GESGDSENIOR_MODRE	GE	SGD
GEJPYSENIOR_NORE	GE	JPY
GEUSDSTRNOTE	GE	USD
GEUSDSTRNOTE	GE	USD
GE_CUSDSENIOR_MODRE	GE_C	USD
GE_FGICEURSENIOR_MODRE	GE_FGIC	EUR
GE_PUSDPREFERRED_MODRE	GE_P	USD
GE_PTUSDCVA_SENIOR	GE_PT	USD
GECCUSDSENIOR	GECC	USD
GECCEURSENIOR_MODRE	GECC	EUR
GECCUSDSENIOR_MODRE	GECC	USD
GECM05_C4_JUSDSENIOR	GECM05_C4_J	USD
GECMC04_C3_KUSDSENIOR	GECMC04_C3_K	USD
GECMC05_C1_HUSDSENIOR	GECMC05_C1_H	USD
GECMC05_C2_LUSDSENIOR	GECMC05_C2_L	USD
GECMC05_C4_HUSDSENIOR	GECMC05_C4_H	USD
GECMC05_C4_JUSDSENIOR	GECMC05_C4_J	USD
GECMC06_C1_AJUSDSENIOR	GECMC06_C1_AJ	USD
GEFMUSDCVA_SENIOR	GEFM	USD
GEMST 05_3A CUSDSENIOR	GEMST 05_3A C	USD
GEMST_04_1A_D1USDSENIOR	GEMST_04_1A_D1	USD
GEMST_05_2A_BUSDSENIOR	GEMST_05_2A_B	USD
GEMST_05_2A_CUSDSENIOR	GEMST_05_2A_C	USD
GEMST_05_3A_CUSDSENIOR	GEMST_05_3A_C	USD
GEMST_05_3A_DUSDSENIOR	GEMST_05_3A_D	USD
GEMST_05_4A_BUSDSENIOR	GEMST_05_4A_B	USD
GEMST_05_4A_CUSDSENIOR	GEMST_05_4A_C	USD
GEMST_06_5A_CUSDSENIOR	GEMST_06_5A_C	USD
GEMST_06_5A_DUSDSENIOR	GEMST_06_5A_D	USD
GEMST_06_6A_BUSDSENIOR	GEMST_06_6A_B	USD
GEMST_06_6A_CUSDSENIOR	GEMST_06_6A_C	USD
GEMST_06_6A_DUSDSENIOR	GEMST_06_6A_D	USD
GEMST_06_6A_D_USDSENIOR	GEMST_06_6A_D_	USD
GEMST_2005_3A_CUSDSENIOR	GEMST_2005_3A_C	USD
GEMST_2005_3A_DUSDSENIOR	GEMST_2005_3A_D	USD
GEMST_2005_4A_BUSDSENIOR	GEMST_2005_4A_B	USD
GEMST_2005_4A_CUSDSENIOR	GEMST_2005_4A_C	USD
GEMST_2006_6A_BUSDSENIOR	GEMST_2006_6A_B	USD
GEMST_2006_6A_DUSDSENIOR	GEMST_2006_6A_D	USD
GEMST04_1A_D1USDSENIOR	GEMST04_1A_D1	USD
GEMST05_3A_BUSDSENIOR	GEMST05_3A_B	USD
GEMST05_3A_DUSDSENIOR	GEMST05_3A_D	USD
GEMST05_4A_CUSDSENIOR	GEMST05_4A_C	USD
GENINCUSDLOAN_NORE	GENINC	USD
GENINCUSDLOANNC_NORE	GENINC	USD
GENINCUSDLOANCALL	GENINC	USD
GENLAMUSDSENIOR	GENLAM	USD
GENTUSDSENIOR	GENT	USD
GENTUSDSENIOR_3CE	GENT	USD
GENUUSDSENIOR	GENU	USD
GENUUSDSENIOR_NORE	GENU	USD
GENUUSDSENIOR_MODRE	GENU	USD
GENUEURSENIOR_MODRE	GENU	EUR
GENUEURSENIOR_NORE	GENU	EUR

SENIOR	DERIV	7/28/2008 13:30	11.11	12.221	17.776
SENIOR_MODRE	DERIV	7/23/2008 13:30	39	40	41
SENIOR	DERIV	7/30/2008 18:30	77.77	88.88	99.99
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	75.552	84.996
SENIOR	DERIV	7/30/2008 18:30	77.77	88.88	99.99
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	75.552	84.996
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_MODRE	CASH	7/30/2008 18:30	70	80	90
SENIOR	DERIV	7/30/2008 18:30	77.77	88.88	99.99
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
CVA_SENIOR	DERIV	7/30/2008 18:30	126	144	162
DIGITAL_MODRE	DERIV	7/30/2008 18:30	70	80	90
DIGITAL_MODRE	DERIV	7/30/2008 18:30	63	72	81
PREFERRED_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	75.552	84.996
SENIOR	CASH	1/18/2006 8:30	4	4	6
SUBORDINATE	CASH	1/18/2006 8:30	4	4	6
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	75.552	84.996
STRNOTE	CASH	7/18/2008 13:30	100	100	100
STRNOTE	DERIV	7/22/2008 13:30	100	100	100
SENIOR_MODRE	DERIV	7/23/2008 13:30	129	130	131
SENIOR_MODRE	DERIV	6/5/2006 13:30	1	1	1
PREFERRED_MODRE	DERIV	4/30/2007 8:30	3	3	5
CVA_SENIOR	DERIV	7/30/2008 18:30	126	144	162
SENIOR	DERIV	8/21/2001	5	5	5
SENIOR_MODRE	DERIV	8/21/2002 18:30	64	64	64
SENIOR_MODRE	DERIV	7/29/2005 13:30	13	13	13
SENIOR	DERIV	2/23/2006 13:30	140	140	140
SENIOR	DERIV	3/6/2006 18:30	245	245	245
SENIOR	DERIV	1/26/2006 13:30	175	175	175
SENIOR	DERIV	3/8/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	2/23/2006 13:30	140	140	140
SENIOR	DERIV	3/2/2007 18:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 18:30	18.9	21.6	24.3
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR	DERIV	12/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/19/2007 18:30	1	1	1
SENIOR	DERIV	12/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	4/13/2007 8:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	11/3/2006 18:30	1	1	1
SENIOR	DERIV	1/6/2007 8:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	11/3/2006 8:30	1	1	1
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	9/14/2006 8:30	1	1	1
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR	DERIV	1/18/2007 18:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2006 18:30	379	379	379
SENIOR	DERIV	12/27/2005 13:30	61	61	61
SENIOR	DERIV	4/20/2006 13:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
LOAN_NORE	DERIV	10/11/2006 8:30	110	110	115
LOANNC_NORE	DERIV	10/11/2006 8:30	110	110	115
LOANCALL	DERIV	10/11/2006 8:30	140	140	145
SENIOR	DERIV	5/21/1999	50	50	50
SENIOR	DERIV	3/21/2007 8:30	10	10	15
SENIOR_3CE	DERIV	5/31/2007 13:30	10	10	10
SENIOR	DERIV	12/10/2002 18:30	6666.666667	6666.666667	6666.666667
SENIOR_NORE	DERIV	12/10/2002 18:30	5666.666667	5666.666667	5666.666667
SENIOR_MODRE	DERIV	12/10/2002 18:30	6000	6000	6000
SENIOR_MODRE	DERIV	12/10/2002 18:30	6000	6000	6000
SENIOR_NORE	DERIV	12/10/2002 18:30	5666.666667	5666.666667	5666.666667

27.775	38.885	49.995	59.994	67.2155	74.437	91.102	91.102
43	45	47	50	52	54	63	65
116.655	127.765	136.653	144.43	141.6525	138.875	135.542	135.542
105	115	123	130	127.5	125	122	122
99.162	108.606	116.1612	122.772	120.411	118.05	115.2168	115.2168
116.655	127.765	136.653	144.43	141.6525	138.875	135.542	135.542
105	115	123	130	127.5	125	122	122
99.162	108.606	116.1612	122.772	120.411	118.05	115.2168	115.2168
105	115	123	130	127.5	125	122	122
105	115	123	130	127.5	125	122	122
116.655	127.765	136.653	144.43	141.6525	138.875	135.542	135.542
105	115	123	130	127.5	125	122	122
105	115	123	130	127.5	125	122	122
189	207	221.4	234	229.5	225	219.6	219.6
105	115	123	130	127.5	125	122	122
94.5	103.5	110.7	117	114.75	112.5	109.8	109.8
105	115	123	130	127.5	125	122	122
99.162	108.606	116.1612	122.772	120.411	118.05	115.2168	115.2168
7	11	16	21	23.5	26	34	38
7	11	16	21	23.5	26	34	38
105	115	123	130	127.5	125	122	122
99.162	108.606	116.1612	122.772	120.411	118.05	115.2168	115.2168
100	100	125	125	125	125	125	125
100	100	125	125	125	125	125	125
135	139	143	145	144	143	142	142
1	1	1	1	1	1	1	1
8	11	16	25	27.5	30	35	40
189	207	221.4	234	229.5	225	219.6	219.6
10	12	14	16	17	18	20	20
64	64	64	64	64	64	64	64
13	13	13	13	13	13	13	13
140	140	140	140	140	140	140	140
245	245	245	245	245	245	245	245
175	175	175	175	175	175	175	175
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
140	140	140	140	140	140	140	140
1	1	1	1	1	1	1	1
28.35	31.05	33.21	35.1	34.425	33.75	32.94	32.94
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
379	379	379	379	379	379	379	379
61	61	61	61	61	61	61	61
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
150	185	215	245	252.5	260	275	275
150	185	215	245	252.5	260	275	275
180	215	245	275	282.5	290	305	305
50	60	70	80	80	80	80	80
20	25	30	40	45	50	60	60
15	20	24	28	34	40	50	50
6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667
5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667
6000	6000	6000	6000	6000	6000	6000	6000
6000	6000	6000	6000	6000	6000	6000	6000
5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667

91.102
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115.2168
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122
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142
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GENUEURSENIOR	GENU	EUR
GENZUSDSENIOR_MODRE	GENZ	USD
GERDAUUSDSENIOR_MODRE	GERDAU	USD
GERDAUUSDSENIOR	GERDAU	USD
GERMANYUSDBOND	GERMANY	USD
GEWMC_05_1_B2USDSENIOR	GEWMC_05_1_B2	USD
GEWMC_05_1_B3USDSENIOR	GEWMC_05_1_B3	USD
GEWMC_05_2_B3USDSENIOR	GEWMC_05_2_B3	USD
GEWMC_06_1_B2USDSENIOR	GEWMC_06_1_B2	USD
GEWMC_06_1_B3USDSENIOR	GEWMC_06_1_B3	USD
GEWMC_2005_1_B3USDSENIOR	GEWMC_2005_1_B3	USD
GEWMC_2005_2_B3USDSENIOR	GEWMC_2005_2_B3	USD
GEWMC_2006_1_B3USDSENIOR	GEWMC_2006_1_B3	USD
GEWMC05_1_B3USDSENIOR	GEWMC05_1_B3	USD
GGCUSDLOAN_NORE	GGC	USD
GGCUSDSENIOR_NORE	GGC	USD
GGCAUDSENIOR_NORE	GGC	AUD
GGCAUDSENIOR_MODRE	GGC	AUD
GGLUSDSENIOR_NORE	GGL	USD
GGPUSDLOAN_NORE	GGP	USD
GGPUSDLOANNC_NORE	GGP	USD
GGP_LPUSDCVA_SENIOR	GGP_LP	USD
GGP_LP-CVAUSDCVA_SENIOR	GGP_LP-CVA	USD
GHAWKUSDSENIOR_NORE	GHAWK	USD
GHAWK_2007_1_AUSDASSETBACKED	GHAWK_2007_1_A	USD
GHAWK_2007_1_A2AUSDASSETBACKED	GHAWK_2007_1_A2A	USD
GHAWK_2007_1_CUSDASSETBACKED	GHAWK_2007_1_C	USD
GHAWK_2007_1A_CUSDASSETBACKED	GHAWK_2007_1A_C	USD
GHAWK_2007_1X_A2AUSDSENIOR_NORE	GHAWK_2007_1X_A2A	USD
GISUSDSENIOR_MODRE	GIS	USD
GISUSDSENIOR	GIS	USD
GISUSDSENIOR_NORE	GIS	USD
GISEURSENIOR	GIS	EUR
GISEURSENIOR_MODRE	GIS	EUR
GISEURSENIOR_NORE	GIS	EUR
GISAUDSENIOR	GIS	AUD
GISHKDSENIOR_MODRE	GIS	HKD
GISAUDSENIOR_MODRE	GIS	AUD
GISUSDDIGITAL	GIS	USD
GISUSDDIGITAL_MODRE	GIS	USD
GISUSDDIGITAL_NORE	GIS	USD
GISHKDSENIOR_NORE	GIS	HKD
GISJPYDIGITAL_NORE	GIS	JPY
GISJPYSENIOR_NORE	GIS	JPY
GLAGSUSDASSETBACKED	GLAGS	USD
GLBIRJPYLT2_MMR_L	GLBIR	JPY
GLBIREURSUBORDINATE	GLBIR	EUR
GLBIRHKDLT2_MMR_L	GLBIR	HKD
GLBIRSGDLT2_MMR_L	GLBIR	SGD
GLBIRAUDLT2_MMR_L	GLBIR	AUD
GLCR_04_1A_BUSDSENIOR	GLCR_04_1A_B	USD
GLCR_04_2A_BUSDSENIOR	GLCR_04_2A_B	USD
GLCR_05_3A_BUSDSENIOR	GLCR_05_3A_B	USD
GLCR_05_3A_CUSDSENIOR	GLCR_05_3A_C	USD
GLCR_06_4A_BUSDSENIOR	GLCR_06_4A_B	USD
GLCR_06_4A_CUSDSENIOR	GLCR_06_4A_C	USD
GLCR_2005_3A_BUSDSENIOR	GLCR_2005_3A_B	USD
GLCR_2006_4A_BUSDSENIOR	GLCR_2006_4A_B	USD
GLCR_2006_4A_CUSDSENIOR	GLCR_2006_4A_C	USD
GLCR04_1A_CUSDSENIOR	GLCR04_1A_C	USD
GLENCORE_INTLUSDSENIOR	GLENCORE_INTL	USD
GLENCRGBPSENIOR_MMR_L	GLENCR	GBP
GLHLNHKDSENIOR_MMR_L	GLHLN	HKD
GLHLNSGDSENIOR_MMR_L	GLHLN	SGD
GLKUSDSENIOR_MODRE	GLK	USD
GLKEURSENIOR_MODRE	GLK	EUR
GLMUSDSENIOR	GLM	USD
GLTUSDSENIOR_MODRE	GLT	USD
GLWUSDSENIOR	GLW	USD
GLWEURSENIOR_MODRE	GLW	EUR
GLWEURSENIOR	GLW	EUR
GLWUSDSENIOR_MODRE	GLW	USD
GLWUSDSENIOR_NORE	GLW	USD
GLWEURSENIOR_NORE	GLW	EUR

SENIOR	DERIV	12/10/2002 18:30	6666.666667	6666.666667	6666.666667
SENIOR_MODRE	DERIV	3/9/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	10/30/2007 13:30	1	1	1
SENIOR	DERIV	7/18/2008 13:30	35	60	75
BOND	DERIV	10/27/2003 18:30	9	9	9
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	6/30/2006 18:30	1	1	1
SENIOR	DERIV	2/9/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/19/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 13:30	369	383	399
SENIOR_NORE	DERIV	7/23/2008 13:30	700	766	840
SENIOR_NORE	DERIV	7/23/2008 13:30	700	766	840
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_NORE	DERIV	6/27/2008 8:30	875	875	875
LOAN_NORE	DERIV	7/23/2008 18:30	230	230	255
LOANNC_NORE	DERIV	10/19/2006 18:30	35	35	40
CVA_SENIOR	DERIV	6/12/2006 13:30	134	134	144
CVA_SENIOR	DERIV	6/12/2006 13:30	134	134	144
SENIOR_NORE	DERIV	4/27/2007 13:30	9.875	9.875	9.875
ASSETBACKED	DERIV	5/8/2008 18:30	55	55	55
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
SENIOR_NORE	DERIV	4/27/2007 18:30	9.875	9.875	9.875
SENIOR_MODRE	DERIV	7/21/2008 18:30	15	15	15
SENIOR	DERIV	7/21/2008 18:30	16.665	16.665	16.665
SENIOR_NORE	DERIV	7/21/2008 18:30	14.166	14.166	14.166
SENIOR	DERIV	7/21/2008 18:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/21/2008 18:30	15	15	15
SENIOR_NORE	DERIV	7/21/2008 18:30	14.166	14.166	14.166
SENIOR	DERIV	7/21/2008 18:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/21/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/21/2008 18:30	15	15	15
DIGITAL	DERIV	7/21/2008 18:30	14.16	14.16	14.16
DIGITAL_MODRE	DERIV	7/21/2008 18:30	15	15	15
DIGITAL_NORE	DERIV	7/21/2008 18:30	14.16	14.16	14.16
SENIOR_NORE	DERIV	7/21/2008 18:30	14.166	14.166	14.166
DIGITAL_NORE	DERIV	8/18/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/21/2008 18:30	14.166	14.166	14.166
ASSETBACKED	DERIV	2/12/2008 13:30	1	1	1
LT2_MMR_L	DERIV	7/30/2008 13:30	1850	1850	1850
SUBORDINATE	DERIV	12/5/2007 18:30	1	1	1
LT2_MMR_L	DERIV	7/30/2008 13:30	1850	1850	1850
LT2_MMR_L	DERIV	7/30/2008 13:30	1850	1850	1850
LT2_MMR_L	DERIV	7/30/2008 13:30	1850	1850	1850
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	6/20/2007 8:30	1	1	1
SENIOR	DERIV	2/9/2007 8:30	1	1	1
SENIOR	DERIV	11/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	1/19/2007 8:30	1	1	1
SENIOR	DERIV	2/22/2006 13:30	381	381	381
SENIOR	DERIV	10/9/2002 18:30	0	0	0
SENIOR_MMR_L	DERIV	7/30/2008 13:30	60.62174343	60.21436858	100
SENIOR_MMR_L	DERIV	7/14/2008 13:30	14.86927311	16.75872365	19.54222532
SENIOR_MMR_L	DERIV	7/14/2008 13:30	14.86927311	16.75872365	19.54222532
SENIOR_MODRE	DERIV	7/3/2008 13:30	65	65	65
SENIOR_MODRE	DERIV	7/3/2008 13:30	65	65	65
SENIOR	DERIV	12/15/2005 18:30	77	77	77
SENIOR_MODRE	DERIV	3/13/2006 18:30	70	70	70
SENIOR	DERIV	12/15/2005 18:30	20	20	26
SENIOR_MODRE	DERIV	7/30/2008 13:30	37.065	37.065	39.183
SENIOR	DERIV	7/30/2008 13:30	41.16	41.16	43.512
SENIOR_MODRE	DERIV	7/30/2008 13:30	37.065	37.065	39.183
SENIOR_NORE	DERIV	7/30/2008 13:30	35	35	37
SENIOR_NORE	DERIV	7/30/2008 13:30	35	35	37

6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
110	140	170	200	215	230	260	260
9	9	9	9	9	9	9	9
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
421	447	469	484	506	528	553	553
934	1032	1132	1200	1200	1200	1200	1200
934	1032	1132	1200	1200	1200	1200	1200
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875	875	875	875	875	875	875	875
290	320	350	380	385	390	400	400
61	88	104	100	120.5	141	152	152
186	238	268	310	326	342	362	362
186	238	268	310	326	342	362	362
9.875	9.875	9.875	9.875	9.875	9.875	9.875	9.875
55	55	55	55	55	55	55	55
65	65	65	65	65	65	65	65
700	700	700	700	700	700	700	700
400	400	400	400		400	400	400
9.875	9.875	9.875	9.875	9.875	9.875	9.875	9.875
25	33	38	43	44.5	46	51	75
27.775	36.663	42.218	47.773	49.4395	51.106	56.661	83.325
23.61	31.1652	35.8872	40.6092	42.0258	43.4424	48.1644	70.83
27.775	36.663	42.218	47.773	49.4395	51.106	56.661	83.325
25	33	38	43	44.5	46	51	75
23.61	31.1652	35.8872	40.6092	42.0258	43.4424	48.1644	70.83
27.775	36.663	42.218	47.773	49.4395	51.106	56.661	83.325
25	33	38	43	44.5	46	51	75
25	33	38	43	44.5	46	51	75
23.6	31.152	35.872	40.592	42.008	43.424	48.144	70.8
25	33	38	43	44.5	46	51	75
23.6	31.152	35.872	40.592	42.008	43.424	48.144	70.8
23.61	31.1652	35.8872	40.6092	42.0258	43.4424	48.1644	70.83
1	1	1	1	1	1	1	1
23.61	31.1652	35.8872	40.6092	42.0258	43.4424	48.1644	70.83
1	1	1	1	1	1	1	1
1700	1650	1510	1430	1397.5	1365	1300	1300
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1700	1650	1510	1430	1397.5	1365	1300	1300
1700	1650	1510	1430	1397.5	1365	1300	1300
1700	1650	1510	1430	1397.5	1365	1300	1300
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
381	381	381	381	381	381	381	381
0	0	0	0	0	0	0	0
117	134	147	158	161.5	165	171	171
25.12583607	30.73143711	34.35596874	37	39	41	44	44
25.12583607	30.73143711	34.35596874	37	39	41	44	44
65	65	65	65	65	65	65	65
65	65	65	65	65	65	65	65
76	76	78	76	74.5	73	75	75
70	70	70	70	70	70	70	70
35	49	59	71	75.5	80	91	91
43.419	49.773	57.186	63.54	65.1285	66.717	69.894	69.894
48.216	55.272	63.504	70.56	72.324	74.088	77.616	77.616
43.419	49.773	57.186	63.54	65.1285	66.717	69.894	69.894
41	47	54	60	61.5	63	66	66
41	47	54	60	61.5	63	66	66

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77.616
69.894
66
66

GLWHKDSENIOR_NORE	GLW	HKD
GLWILSSENIOR_NORE	GLW	ILS
GLWHKDSENIOR_MODRE	GLW	HKD
GLWAUDSENIOR_NORE	GLW	AUD
GLWAUDSENIOR_MODRE	GLW	AUD
GMUSDSENIOR	GM	USD
GMEURSENIOR	GM	EUR
GMEURSENIOR_MODRE	GM	EUR
GMUSDSENIOR_MODRE	GM	USD
GMUSDSENIOR_NORE	GM	USD
GMEURSENIOR_NORE	GM	EUR
GMUSDSENIOR_MODRE	GM	USD
GMAUDSENIOR	GM	AUD
GMJPYSENIOR_MODRE	GM	JPY
GMHKDSENIOR_MODRE	GM	HKD
GMEURSENIOR_MMR_L	GM	EUR
GMAUDSENIOR_MODRE	GM	AUD
GMTWDSENIOR	GM	TWD
GMEURDIGITAL	GM	EUR
GMEURDIGITAL_MODRE	GM	EUR
GMEURDIGITAL_NORE	GM	EUR
GMUSDDIGITAL_MODRE	GM	USD
GMUSDDIGITAL_NORE	GM	USD
GMILSSENIOR_MODRE	GM	ILS
GMUSDLOAN_NORE	GM	USD
GMPLNSOVEREIGN_MMR_L	GM	PLN
GMUSDDIGITAL_LOAN_NORE	GM	USD
GMACUSDSENIOR	GMAC	USD
GMACEURSENIOR	GMAC	EUR
GMACEURSENIOR_MODRE	GMAC	EUR
GMACUSDSENIOR_MODRE	GMAC	USD
GMACUSDSENIOR_NORE	GMAC	USD
GMACEURSENIOR_NORE	GMAC	EUR
GMACJPYSENIOR	GMAC	JPY
GMACUSDLOAN	GMAC	USD
GMACAUDSENIOR_MODRE	GMAC	AUD
GMACUSDSENIOR_MODRE	GMAC	USD
GMACJPYSENIOR_MODRE	GMAC	JPY
GMACHKDSENIOR_MODRE	GMAC	HKD
GMACHKDSENIOR_NORE	GMAC	HKD
GMACUSDDIGITAL_MODRE	GMAC	USD
GMACUSDCVA_SENIOR	GMAC	USD
GMACCADSENIOR_MODRE	GMAC	CAD
GMACSGDSENIOR_MODRE	GMAC	SGD
GMACUSDDIGITAL_NORE	GMAC	USD
GMACJPYDIGITAL_MODRE	GMAC	JPY
GMACSGDDIGITAL_MODRE	GMAC	SGD
GMACHKDDIGITAL_MODRE	GMAC	HKD
GMAC_IUSDCVA_SENIOR	GMAC_I	USD
GMAC006_C1_AJUSDSENIOR	GMAC006_C1_AJ	USD
GMACC04_C1_JUSDSENIOR	GMACC04_C1_J	USD
GMACC04_C3_A5USDSENIOR	GMACC04_C3_A5	USD
GMACC04_C3_HUSDSENIOR	GMACC04_C3_H	USD
GMACC05_C1_HUSDSENIOR	GMACC05_C1_H	USD
GMACC06_C1_AJUSDSENIOR	GMACC06_C1_AJ	USD
GMEUSUSDSENIOR_NORE	GMEUS	USD
GMFM_06_1_A5EURASSETBACKED	GMFM_06_1_A5	EUR
GMFM_07_1X_3A2EURASSETBACKED	GMFM_07_1X_3A2	EUR
GMTUSDSENIOR_MODRE	GMT	USD
GMTUSDSENIOR	GMT	USD
GMTEURSENIOR	GMT	EUR
GMTEURSENIOR_MODRE	GMT	EUR
GMTAUDSENIOR	GMT	AUD
GMTJPYSENIOR_MODRE	GMT	JPY
GMTAUDSENIOR_MODRE	GMT	AUD
GMTTWDSENIOR	GMT	TWD
GMTSGDSENIOR_MODRE	GMT	SGD
GNCUSDSUBORDINATE_NORE	GNC	USD
GNCUSDLOAN_NORE	GNC	USD
GNCUSDLOANNC_NORE	GNC	USD
GNCUSDSENIOR_NORE	GNC	USD
GNCUSDLOANCALL	GNC	USD
GNCUSDLOANCALL_NORE	GNC	USD
GNWUSDSENIOR_MODRE	GNW	USD

SENIOR_NORE	DERIV	7/30/2008 13:30	35	35	37
SENIOR_NORE	DERIV	7/11/2008 13:30	26	26	28
SENIOR_MODRE	DERIV	1/30/2006 8:30	17	17	22
SENIOR_NORE	DERIV	7/30/2008 13:30	35	35	37
SENIOR_MODRE	DERIV	7/30/2008 13:30	35	35	37
SENIOR	DERIV	7/30/2008 13:30	2303.116662	2231.522471	2254.77719
SENIOR	DERIV	7/30/2008 13:30	2314.225443	2246.790868	2278.816963
SENIOR_MODRE	DERIV	7/30/2008 13:30	2124.524992	2059.267592	2077.513003
SENIOR_MODRE	DERIV	7/30/2008 13:30	2114.59164	2045.665226	2056.297404
SENIOR_NORE	DERIV	7/30/2008 13:30	2063.977442	1995.962469	2003.655537
SENIOR_NORE	DERIV	7/30/2008 13:30	2073.595794	2009.120419	2024.126711
SENIOR_MODRE	CASH	7/30/2008 13:30	2114.59164	2045.665226	2056.297404
SENIOR	DERIV	7/30/2008 13:30	2329.38209	2267.465518	2312.59995
SENIOR_MODRE	DERIV	7/30/2008 13:30	2106.381269	2034.027694	2036.21268
SENIOR_MODRE	DERIV	7/30/2008 13:30	2112.976872	2043.969175	2054.062739
SENIOR_MMR_L	DERIV	7/30/2008 13:30	2124.524992	2059.267592	2077.513003
SENIOR_MODRE	DERIV	7/30/2008 13:30	2138.074568	2077.681717	2107.334171
SENIOR	DERIV	7/30/2008 13:30	2298.524226	2221.982782	2236.111032
DIGITAL	DERIV	6/24/2008 18:30	687.076494	698.994234	873.507403
DIGITAL_MODRE	DERIV	6/24/2008 18:30	687.076494	698.994234	873.507403
DIGITAL_NORE	DERIV	6/24/2008 18:30	681.441407	692.976379	862.042365
DIGITAL_MODRE	DERIV	7/30/2008 13:30	2131.134165	2071.205991	2102.668798
DIGITAL_NORE	DERIV	7/30/2008 13:30	2063.977442	1995.962469	2003.655537
SENIOR_MODRE	DERIV	7/30/2008 13:30	2122.276799	2056.223405	2073.277308
LOAN_NORE	DERIV	7/30/2008 13:30	380	480	695
SOVEREIGN_MMR_L	DERIV	7/25/2007 18:30	0.999999975	0.999999975	0.999999975
DIGITAL_LOAN_NORE	DERIV	7/30/2008 13:30	380	480	695
SENIOR	DERIV	7/30/2008 13:30	1691.23243	1637.797697	2004.919974
SENIOR	DERIV	7/30/2008 13:30	1698.536031	1647.764514	2025.500388
SENIOR_MODRE	DERIV	7/30/2008 13:30	1574.522399	1526.567003	1855.431398
SENIOR_MODRE	DERIV	7/30/2008 13:30	1567.98135	1517.665822	1837.237066
SENIOR_NORE	DERIV	7/30/2008 13:30	1506.614096	1458.061937	1754.861932
SENIOR_NORE	DERIV	7/30/2008 13:30	1512.776076	1466.435576	1771.892822
SENIOR	DERIV	7/30/2008 13:30	1685.195226	1629.267923	1985.454923
LOAN	DERIV	7/30/2008 13:30	1473.485951	1434.846458	1752.470432
SENIOR_MODRE	DERIV	7/30/2008 13:30	1583.441294	1538.611913	1880.996382
SENIOR_MODRE	CASH	7/2/2008 18:30	1647.129453	1759.149535	2043.002559
SENIOR_MODRE	DERIV	7/30/2008 13:30	1562.574113	1510.046225	1820.006395
SENIOR_MODRE	DERIV	7/30/2008 13:30	1566.920431	1516.561777	1835.331717
SENIOR_NORE	DERIV	7/30/2008 13:30	1505.615227	1457.024573	1753.080362
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1570.922211	1522.170994	1848.886143
CVA_SENIOR	DERIV	7/30/2008 13:30	1579.245822	1534.968494	1882.475497
SENIOR_MODRE	DERIV	7/30/2008 13:30	1569.344271	1519.159909	1839.399459
SENIOR_MODRE	DERIV	7/30/2008 13:30	1563.24713	1511.721073	1825.26588
DIGITAL_NORE	DERIV	7/30/2008 13:30	1570.922211	1522.170994	1848.886143
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1565.501127	1514.5196	1831.495983
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1566.174328	1516.198233	1836.793161
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1569.857683	1521.060521	1846.958388
CVA_SENIOR	DERIV	7/30/2008 13:30	1579.245822	1534.968494	1882.475497
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	3/10/2006 18:30	175	175	175
SENIOR	DERIV	8/30/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/18/2005 18:30	180	180	180
SENIOR	DERIV	12/5/2005 18:30	160	160	160
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/14/2008 18:30	82	105	127
ASSETBACKED	DERIV	2/25/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	2/25/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/30/2008 13:30	95	95	95
SENIOR	DERIV	7/30/2008 13:30	105.545	105.545	105.545
SENIOR	DERIV	7/30/2008 13:30	105.545	105.545	105.545
SENIOR_MODRE	DERIV	7/30/2008 13:30	95	95	95
SENIOR	DERIV	7/30/2008 13:30	105.545	105.545	105.545
SENIOR_MODRE	DERIV	7/30/2008 13:30	95	95	95
SENIOR_MODRE	DERIV	7/30/2008 13:30	95	95	95
SENIOR	DERIV	7/30/2008 13:30	105.545	105.545	105.545
SENIOR_MODRE	DERIV	7/30/2008 13:30	95	95	95
SUBORDINATE_NORE	DERIV	6/10/2008 18:30	475	475	475
LOAN_NORE	DERIV	7/14/2008 13:30	175	200	220
LOANNC_NORE	DERIV	8/22/2006 18:30	1	1	1
SENIOR_NORE	DERIV	8/22/2006 18:30	1	1	1
LOANCALL	DERIV	11/9/2006 13:30	140	140	145
LOANCALL_NORE	DERIV	6/30/2008 18:30	327.75	356.5	385.25
SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345

41	47	54	60	61.5	63	66	66
32	38	45	51	52.5	54	57	57
30	42	50	60	64	68	77	77
41	47	54	60	61.5	63	66	66
41	47	54	60	61.5	63	66	66
2649.872291	2596.037782	2490.89225	2434.946555	2345.993088	2257.03962	2109.081054	1908.882279
2696.103394	2653.791997	2555.161508	2504.691751	2416.981866	2329.271981	2181.117521	1974.442712
2413.946202	2344.309529	2233.031466	2167.834758	2079.170829	1990.506899	1842.545526	1647.009571
2374.410285	2296.415252	2181.210436	2113.057163	2024.647082	1936.237001	1791.051092	1603.983233
2302.97092	2220.362149	2104.035018	2034.110653	1946.77419	1859.437726	1716.63578	1534.67461
2340.812151	2265.844905	2152.900493	2085.429442	1997.580237	1909.731032	1763.781405	1573.23647
2374.410285	2296.415252	2181.210436	2113.057163	2024.647082	1936.237001	1791.051092	1603.983233
2770.653791	2756.788275	2680.675081	2652.647253	2579.048669	2505.450084	2388.176561	2228.015409
2326.167704	2225.360236	2091.69207	2005.974004	1906.407745	1806.841485	1637.113671	1409.510907
2371.0473	2293.006075	2177.985197	2109.950632	2021.430109	1932.909585	1786.358455	1591.631005
2413.946202	2344.309529	2233.031466	2167.834758	2079.170829	1990.506899	1842.545526	1647.009571
2477.900375	2430.414984	2335.820741	2286.907152	2207.911171	2128.915189	2001.980258	1839.193549
2602.935028	2526.702547	2403.800104	2330.919243	2231.543718	2132.168192	1963.233241	1724.078134
1170.157734	1285.213342	1277.317882	1277.751813	1241.037315	1204.322817	1149.332643	1058.163556
1170.157734	1285.213342	1277.317882	1277.751813	1241.037315	1204.322817	1149.332643	1058.163556
1148.400635	1257.999497	1248.742638	1247.688211	1211.355135	1175.022058	1120.443283	1031.304185
2494.990151	2476.380629	2404.831671	2376.179447	2308.839422	2241.499396	2132.930721	1984.090119
2302.97092	2220.362149	2104.035018	2034.110653	1946.77419	1859.437726	1716.63578	1534.67461
2408.400411	2339.692353	2229.626718	2165.561941	2077.969556	1990.377171	1844.554196	1650.430961
824	874	898	900	905.5	911	902	902
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
824	874	898	900	905.5	911	902	902
2242.666888	2247.290596	2199.147438	2123.477243	2039.866726	1956.256208	1811.555508	1645.586544
2279.913962	2295.017767	2253.63236	2181.571432	2098.380492	2015.189552	1868.366565	1695.438174
2054.71995	2041.518945	1982.930273	1903.366864	1822.076057	1740.785249	1602.300737	1444.870246
2022.768977	2001.786244	1938.844233	1857.546117	1776.845144	1696.144171	1561.024427	1410.98285
1917.471898	1887.063724	1819.811025	1738.12604	1660.204974	1582.283907	1453.704059	1312.89453
1946.953817	1923.214945	1859.400692	1778.797771	1699.996139	1621.194507	1489.0142	1341.002753
2197.760765	2178.063943	2108.445254	2015.784573	1921.231717	1826.678861	1659.688748	1455.533125
1994.632952	2044.353514	2044.971027	2014.030388	1963.605703	1913.181017	1824.887295	1728.654485
2106.252641	2112.742737	2069.992302	2002.190766	1927.674602	1853.158438	1727.939681	1592.846257
2176.671608	2157.319333	2170.131741	2129.214767	2069.025497	2008.836227	1902.102504	1780.886506
1983.920235	1943.017381	1863.07712	1768.744549	1679.871564	1590.998578	1439.140381	1259.657667
2020.057394	1998.963701	1936.102133	1854.944189	1774.175833	1693.407477	1557.262319	1401.273191
1914.978164	1884.518236	1817.38521	1735.862415	1657.887213	1579.912011	1450.378379	1304.057669
2051.912004	2046.026072	1994.844475	1921.550852	1844.433782	1767.316712	1636.641333	1491.189143
2139.286361	2183.19471	2173.779072	2131.297902	2070.13915	2008.980397	1900.978021	1779.13617
2024.626203	2001.775866	1936.510681	1853.026144	1770.63853	1688.250916	1549.732451	1394.149968
1999.003278	1968.026685	1896.826907	1809.478546	1725.104457	1640.730368	1497.786336	1329.060978
2051.912004	2046.026072	1994.844475	1921.550852	1844.433782	1767.316712	1636.641333	1491.189143
2012.217661	1985.366813	1915.960414	1828.451568	1742.290405	1656.129241	1506.994785	1329.797234
2027.577792	2011.067492	1950.92182	1870.917606	1789.664858	1708.41211	1569.052933	1403.917245
2049.116859	2043.049512	1991.886178	1918.686825	1841.487291	1764.287757	1632.582277	1481.24995
2139.286361	2183.19471	2173.779072	2131.297902	2070.13915	2008.980397	1900.978021	1779.13617
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175	175	175	175	175	175	175	175
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180	180	180	180	180	180	180	180
160	160	160	160	160	160	160	160
1	1	1	1	1	1	1	1
165	204	242	275	286	297	314	314
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
100	111	123	135	135	135	135	135
111.1	123.321	136.653	149.985	149.985	149.985	149.985	149.985
111.1	123.321	136.653	149.985	149.985	149.985	149.985	149.985
100	111	123	135	135	135	135	135
111.1	123.321	136.653	149.985	149.985	149.985	149.985	149.985
100	111	123	135	135	135	135	135
100	111	123	135	135	135	135	135
111.1	123.321	136.653	149.985	149.985	149.985	149.985	149.985
100	111	123	135	135	135	135	135
475	475	475	475	475	475	475	475
315	335	355	375	380	385	395	395
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
180	215	245	275	282.5	290	305	305
471.5	529	563.5	586.5	592.25	598	609.5	609.5
340	335	330	325	317.5	310	295	295

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1860.295904
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1559.895632
1492.079267
1526.061027
1559.895632
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1308.308093
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1757.368787
1215.606281
1366.417591
1271.663206
1461.232866
1755.64303
1359.841029
1287.836334
1461.232866
1287.118967
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1755.64303
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149.985
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475
395
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305
609.5
295

GNWJPYSENIOR_MODRE	GNW	JPY
GNWEURSENIOR_MODRE	GNW	EUR
GNWAUDSENIOR_MODRE	GNW	AUD
GNWSGDSENIOR_MODRE	GNW	SGD
GNWHKDSENIOR_MODRE	GNW	HKD
GNWUSDPREFERRED_MODRE	GNW	USD
GNWAUDSENIOR_MMR_L	GNW	AUD
GNW_PUSDPREFERRED_MODRE	GNW_P	USD
GOLD3_073_C_VUSDASSETBACKED	GOLD3_073_C_V	USD
GOLD3_2007_3A_CUSDASSETBACKED	GOLD3_2007_3A_C	USD
GOLD307_3A_DUSDASSETBACKED	GOLD307_3A_D	USD
GOLD407_4A_DUSDASSETBACKED	GOLD407_4A_D	USD
GOLD407_4A_DUSDSENIOR	GOLD407_4A_D	USD
GOLDACEUSDSENIOR	GOLDACE	USD
GOLDEUSDSENIOR	GOLDE	USD
GOLDE_1_A1AUSDASSETBACKED	GOLDE_1_A1A	USD
GOLDKUSDASSETBACKED	GOLDK	USD
GOLDK_2007_2_DUSDASSETBACKED	GOLDK_2007_2_D	USD
GOLDK_2007_2A_DUSDASSETBACKED	GOLDK_2007_2A_D	USD
GOLSTAEURSENIOR	GOLSTA	EUR
GPUSDSENIOR	GP	USD
GPEURSENIOR_MODRE	GP	EUR
GPEURSENIOR	GP	EUR
GPUSDSENIOR_MODRE	GP	USD
GPUSDSENIOR_NORE	GP	USD
GPEURSENIOR_NORE	GP	EUR
GPAUDSENIOR_MODRE	GP	AUD
GPUSDDIGITAL	GP	USD
GPUSDLOAN_NORE	GP	USD
GPUSDCVA_SENIOR	GP	USD
GPUSDDIGITAL_NORE	GP	USD
GPHKDSENIOR_NORE	GP	HKD
GPUSDCVA_LOAN	GP	USD
GPUSDLOANNC_NORE	GP	USD
GPUSDLOAN2ND_NORE	GP	USD
GPUSDLOANCALL	GP	USD
GPUSDLOANCALL_NORE	GP	USD
GP_2NDLIENUSDLOAN_NORE	GP_2NDLIEN	USD
GP_2NDLIENUSDLOANNC_NORE	GP_2NDLIEN	USD
GPKUSDSENIOR_NORE	GPK	USD
GPKUSDLOAN_NORE	GPK	USD
GPMF_06_HE1_ACUSDSENIOR	GPMF_06_HE1_AC	USD
GPSUSDSENIOR	GPS	USD
GPSEURSENIOR_MODRE	GPS	EUR
GPSEURSENIOR	GPS	EUR
GPSUSDSENIOR_NORE	GPS	USD
GPSUSDSENIOR_MODRE	GPS	USD
GPSEURSENIOR_NORE	GPS	EUR
GPSAUDSENIOR_MODRE	GPS	AUD
GPSJPYSENIOR_MODRE	GPS	JPY
GPSJPYSENIOR_NORE	GPS	JPY
GPSHKDSENIOR_MODRE	GPS	HKD
GPTAUEURSENIOR_MODRE	GPTAU	EUR
GRUSDSENIOR	GR	USD
GRUSDSENIOR_MODRE	GR	USD
GRUSDSENIOR_NORE	GR	USD
GREURSENIOR_MODRE	GR	EUR
GREURSENIOR_NORE	GR	EUR
GREURSENIOR	GR	EUR
GRUSDLOAN	GR	USD
GRAUDSENIOR_MODRE	GR	AUD
GRJPYSENIOR_MODRE	GR	JPY
GRHKDSENIOR_MODRE	GR	HKD
GRHKDSENIOR_NORE	GR	HKD
GRJPYSENIOR_NORE	GR	JPY
GRAHAMUSDCVA_LOAN	GRAHAM	USD
GRAHAMUSDLOAN_NORE	GRAHAM	USD
GRAHAMUSDLOANNC_NORE	GRAHAM	USD
GRAHAMUSDLOAN2ND_NORE	GRAHAM	USD
GRAHAMUSDLOANCALL	GRAHAM	USD
GRAHAMUSDLOANCALL_NORE	GRAHAM	USD
GRANUSDSENIOR_MODRE	GRAN	USD
GRAN_02_1_2CGBPSENIOR_MMR_L	GRAN_02_1_2C	GBP
GRAN_02_1_2CUSDSENIOR	GRAN_02_1_2C	USD

SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345
PREFERRED_MODRE	DERIV	7/30/2008 18:30	525	525	517.5
SENIOR_MMR_L	DERIV	4/18/2008 8:30	1	1	1
PREFERRED_MODRE	DERIV	2/14/2007 18:30	5	5	8
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	5/29/2008 13:30	500	500	500
SENIOR	DERIV	1/11/2007 18:30	1	1	1
ASSETBACKED	DERIV	1/25/2008 18:30	1	1	1
ASSETBACKED	DERIV	5/29/2007 13:30	180	180	180
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
SENIOR	DERIV	7/30/2008 8:30	63	63	74
SENIOR	DERIV	7/28/2008 18:30	235.4	262.15	288.9
SENIOR_MODRE	DERIV	7/28/2008 18:30	220	245	270
SENIOR	DERIV	7/28/2008 18:30	235.4	262.15	288.9
SENIOR_MODRE	DERIV	7/28/2008 18:30	220	245	270
SENIOR_NORE	DERIV	7/28/2008 18:30	213.4	237.65	261.9
SENIOR_NORE	DERIV	6/24/2008 18:30	179.45	198.85	218.25
SENIOR_MODRE	DERIV	7/28/2008 18:30	220	245	270
DIGITAL	DERIV	6/24/2008 18:30	185	205	225
LOAN_NORE	DERIV	7/25/2008 18:30	80	100	155
CVA_SENIOR	DERIV	7/28/2008 18:30	220	245	270
DIGITAL_NORE	DERIV	7/28/2008 18:30	220	245	270
SENIOR_NORE	DERIV	7/28/2008 18:30	213.4	237.65	261.9
CVA_LOAN	DERIV	7/25/2008 18:30	80	100	155
LOANNC_NORE	DERIV	10/12/2006 13:30	12.18743189	13.059581	22.66627993
LOAN2ND_NORE	DERIV	7/25/2008 18:30	174	174	174
LOANCALL	DERIV	11/9/2006 13:30	30	31	38
LOANCALL_NORE	DERIV	7/25/2008 18:30	92	115	178.25
LOAN_NORE	DERIV	9/15/2006 18:30	33	34	47
LOANNC_NORE	DERIV	9/15/2006 18:30	33	34	47
SENIOR_NORE	DERIV	7/17/2008 18:30	200	225	250
LOAN_NORE	DERIV	7/25/2008 18:30	125	155	225
SENIOR	DERIV	4/18/2007 13:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	59.994	58.883	58.883
SENIOR_MODRE	DERIV	7/30/2008 13:30	54	53	53
SENIOR	DERIV	7/30/2008 13:30	59.994	58.883	58.883
SENIOR_NORE	DERIV	7/30/2008 13:30	50.9976	50.0532	50.0532
SENIOR_MODRE	DERIV	7/30/2008 13:30	54	53	53
SENIOR_NORE	DERIV	7/30/2008 13:30	50.9976	50.0532	50.0532
SENIOR_MODRE	DERIV	7/30/2008 13:30	54	53	53
SENIOR_MODRE	DERIV	7/30/2008 13:30	54	53	53
SENIOR_NORE	DERIV	7/30/2008 13:30	50.9976	50.0532	50.0532
SENIOR_MODRE	DERIV	7/30/2008 13:30	54	53	53
SENIOR_MODRE	DERIV	7/28/2008 8:30	240	255	275
SENIOR	DERIV	7/30/2008 13:30	33.33	38.885	38.885
SENIOR_MODRE	DERIV	7/30/2008 13:30	30	35	35
SENIOR_NORE	DERIV	7/30/2008 13:30	28.332	33.054	33.054
SENIOR_MODRE	DERIV	7/30/2008 13:30	30	35	35
SENIOR_NORE	DERIV	7/30/2008 13:30	28.332	33.054	33.054
SENIOR	DERIV	7/30/2008 13:30	33.33	38.885	38.885
LOAN	DERIV	7/30/2008 13:30	27	31.5	31.5
SENIOR_MODRE	DERIV	7/30/2008 13:30	30	35	35
SENIOR_MODRE	DERIV	7/30/2008 13:30	30	35	35
SENIOR_MODRE	DERIV	7/30/2008 13:30	30	35	35
SENIOR_NORE	DERIV	7/30/2008 13:30	28.332	33.054	33.054
SENIOR_NORE	DERIV	7/30/2008 13:30	28.332	33.054	33.054
CVA_LOAN	DERIV	7/25/2008 18:30	180	180	240
LOAN_NORE	DERIV	7/25/2008 18:30	150	150	200
LOANNC_NORE	DERIV	10/24/2006 13:30	50	50	50
LOAN2ND_NORE	DERIV	7/25/2008 18:30	225	225	275
LOANCALL	DERIV	11/9/2006 13:30	60	60	60
LOANCALL_NORE	DERIV	7/25/2008 18:30	160	160	210
SENIOR_MODRE	DERIV	6/4/2008 13:30	45	45	45
SENIOR_MMR_L	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975

340	335	330	325	317.5	310	295	295
340	335	330	325	317.5	310	295	295
340	335	330	325	317.5	310	295	295
340	335	330	325	317.5	310	295	295
340	335	330	325	317.5	310	295	295
510	502.5	495	487.5	476.25	465	442.5	442.5
1	1	1	1	1	1	1	1
12	20	25	35	39.5	44	52	52
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
1100	1100	1100	1100	1100	1100	1100	1100
1100	1100	1100	1100	1100	1100	1100	1100
1000	1000	1000	1000	1000	1000	1000	1000
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
180	180	180	180	180	180	180	180
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
115	147	169	200	209	218	235	235
369.15	466.52	501.83	535	537.675	540.35	545.7	545.7
345	436	469	500	502.5	505	510	510
369.15	466.52	501.83	535	537.675	540.35	545.7	545.7
345	436	469	500	502.5	505	510	510
334.65	422.92	454.93	485	487.425	489.85	494.7	494.7
295.85	368.6	402.55	431.65	434.075	436.5	441.35	441.35
345	436	469	500	502.5	505	510	510
305	380	415	445	447.5	450	455	455
210	245	280	295	302.5	310	325	325
345	436	469	500	502.5	505	510	510
345	436	469	500	502.5	505	510	510
334.65	422.92	454.93	485	487.425	489.85	494.7	494.7
210	245	280	295	302.5	310	325	325
37.94836022	58.03376919	78.55614906	99.07871584	108.7162529	118.35379	131.8541286	131.8541286
174	174	174	174	174	174	174	174
53	72	91	111	118.5	126	139	139
241.5	281.75	322	339.25	347.875	356.5	373.75	373.75
73	107	142	176	189.5	203	223	223
73	107	142	176	189.5	203	223	223
365	460	540	600	600	600	600	600
275	325	340	350	355	360	369.99961	369.9999702
1	1	1	1	1	1	1	1
69.993	81.103	92.213	103.323		105.545	107.767	103.323
63	73	83	93	94	95	97	93
69.993	81.103	92.213	103.323	104.434	105.545	107.767	103.323
59.4972	68.9412	78.3852	87.8292	88.7736	89.718	91.6068	87.8292
63	73	83	93	94	95	97	93
59.4972	68.9412	78.3852	87.8292	88.7736	89.718	91.6068	87.8292
63	73	83	93	94	95	97	93
63	73	83	93	94	95	97	93
59.4972	68.9412	78.3852	87.8292	88.7736	89.718	91.6068	87.8292
63	73	83	93	94	95	97	93
305	335	360	385	392.5	400	415	430
46.662	52.217	59.994	66.66	69.993	73.326	77.77	77.77
42	47	54	60	63	66	70	70
39.6648	44.3868	50.9976	56.664	59.4972	62.3304	66.108	66.108
42	47	54	60	63	66	70	70
39.6648	44.3868	50.9976	56.664	59.4972	62.3304	66.108	66.108
46.662	52.217	59.994	66.66	69.993	73.326	77.77	77.77
37.8	42.3	48.6	54	56.7	59.4	63	63
42	47	54	60	63	66	70	70
42	47	54	60	63	66	70	70
42	47	54	60	63	66	70	70
39.6648	44.3868	50.9976	56.664	59.4972	62.3304	66.108	66.108
39.6648	44.3868	50.9976	56.664	59.4972	62.3304	66.108	66.108
270	426	444	468	480	492	510	510
225	355	370	390	400	410	425	425
85	100	115	135	145	155	170	170
300	430	445	465	475	485	500	500
95	110	125	145	155	165	180	180
235	365	380	400	410	420	435	435
45	45	45	45		45	45	45
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

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494.7
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494.7
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131.8541286
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139
373.75
223
223
600
369.9999858
1
103.323
93
103.323
87.8292
93
87.8292
93
93
87.8292
93
440
77.77
70
66.108
70
66.108
77.77
63
70
70
70
66.108
66.108
510
425
170
500
180
435
45
0.999999975
0.999999975

GRAN_04_1_2A2EURASSETBACKED	GRAN_04_1_2A2	EUR
GRAN_04_2_3CUSDSENIOR	GRAN_04_2_3C	USD
GRANADAUSDLOAN	GRANADA	USD
GRANM_06_1X_C3USDSENIOR	GRANM_06_1X_C3	USD
GRANM_06_3_A5EURASSETBACKED	GRANM_06_3_A5	EUR
GRANM_07_1_3A2EURASSETBACKED	GRANM_07_1_3A2	EUR
GRANM_07_1_3M1EURASSETBACKED	GRANM_07_1_3M1	EUR
GRANM_07_2_1A2EURASSETBACKED	GRANM_07_2_1A2	EUR
GRANM_07_2_3A2EURASSETBACKED	GRANM_07_2_3A2	EUR
GRANV_2006_3_DUSDASSETBACKED	GRANV_2006_3_D	USD
GRANV_2006_3A_DUSDASSETBACKED	GRANV_2006_3A_D	USD
GRAPUSDLOAN_NORE	GRAP	USD
GREATLUSDLOAN_NORE	GREATL	USD
GREATLUSDLOANNC_NORE	GREATL	USD
GREATLUSDLOANCALL	GREATL	USD
GREATLUSDLOANCALL_NORE	GREATL	USD
GREENBAY_ABSCORRUSDSENIOR	GREENBAY_ABSCORR	USD
GRENP_2006_1_BEURASSETBACKED	GRENP_2006_1_B	EUR
GRENP_2006_1_DEURASSETBACKED	GRENP_2006_1_D	EUR
GRNCHUSDSENIOR_MODRE	GRNCH	USD
GRND_1_AEURASSETBACKED	GRND_1_A	EUR
GROSVEURASSETBACKED	GROSV	EUR
GROSVEURSENIOR_NORE	GROSV	EUR
GROSV_11_XEURASSETBACKED	GROSV_11_X	EUR
GROSV_II_A1A_40_55EURASSETBACKED	GROSV_II_A1A_40_55	EUR
GROSV_II_A1A_40_60EURASSETBACKED	GROSV_II_A1A_40_60	EUR
GROSV_II_X_DETBASSETBACKED	GROSV_II_X_D	ETB
GROSV_II_X_DUSDASSETBACKED	GROSV_II_X_D	USD
GROSV_II_X_DEURASSETBACKED	GROSV_II_X_D	EUR
GROSV_III_A1_40_55EURASSETBACKED	GROSV_III_A1_40_55	EUR
GROSV_III_X_A1EURSENIOR_NORE	GROSV_III_X_A1	EUR
GROVEUSDSENIOR_MODRE	GROVE	USD
GSUSDSENIOR	GS	USD
GSUSDSENIOR	GS	USD
GSUSDSENIOR	GS	USD
GSUSDSENIOR_MODRE	GS	USD
GSUSDSENIOR_NORE	GS	USD
GSEURSENIOR	GS	EUR
GSEURSENIOR_MODRE	GS	EUR
GSEURSENIOR_NORE	GS	EUR
GSAUDSENIOR_MODRE	GS	AUD
GSJPYSENIOR_MODRE	GS	JPY
GSAUDSENIOR	GS	AUD
GSUSDPREFERRED_MODRE	GS	USD
GSHKDSENIOR	GS	HKD
GSHKDSENIOR_MODRE	GS	HKD
GSSGDSENIOR_MODRE	GS	SGD
GSSGDSENIOR	GS	SGD
GSUSDSUBORDINATE_MODRE	GS	USD
GSAUDSUBORDINATE_MODRE	GS	AUD
GSUSDSUBORDINATE	GS	USD
GSHKDSUBORDINATE	GS	HKD
GSAUDSUBORDINATE	GS	AUD
GSEURSUBORDINATE_MODRE	GS	EUR
GS_PUSDPREFERRED_MODRE	GS_P	USD
GSAA_05_12_B3USDSENIOR	GSAA_05_12_B3	USD
GSAA_05_4_B3USDSENIOR	GSAA_05_4_B3	USD
GSAA_05_5_B3USDSENIOR	GSAA_05_5_B3	USD
GSAA_05_6_B2USDSENIOR	GSAA_05_6_B2	USD
GSAA_05_9_B3USDSENIOR	GSAA_05_9_B3	USD
GSAA_06_17_B2USDSENIOR	GSAA_06_17_B2	USD
GSAA_06_20_M5USDSENIOR	GSAA_06_20_M5	USD
GSAA_06_4_B3USDSENIOR_MODRE	GSAA_06_4_B3	USD
GSAA_06_4_B3USDSENIOR	GSAA_06_4_B3	USD
GSAA_2006_17_B2USDSENIOR	GSAA_2006_17_B2	USD
GSAA05_12_B3USDSENIOR	GSAA05_12_B3	USD
GSAA05_4_B3USDSENIOR	GSAA05_4_B3	USD
GSAA05_5_B3USDSENIOR	GSAA05_5_B3	USD
GSAA05_9_B3USDSENIOR	GSAA05_9_B3	USD
GSAMPUSDSENIOR_MODRE	GSAMP	USD
GSAMPUSDSENIOR	GSAMP	USD
GSAMP_05_AHL_M4USDSENIOR	GSAMP_05_AHL_M4	USD
GSAMP_05_AHL_M5USDSENIOR	GSAMP_05_AHL_M5	USD
GSAMP_05_AHL_M6USDSENIOR	GSAMP_05_AHL_M6	USD

ASSETBACKED	DERIV	2/25/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	11/30/2007 8:30	50	60	60
ASSETBACKED	DERIV	10/15/2007 8:30	35	40	45
ASSETBACKED	DERIV	11/30/2007 8:30	150	175	175
ASSETBACKED	DERIV	12/17/2007 8:30	80	80	80
ASSETBACKED	DERIV	11/29/2007 18:30	45	45	45
ASSETBACKED	DERIV	7/28/2008 13:30	1000	1000	1000
ASSETBACKED	DERIV	1/23/2008 18:30	765	765	765
LOAN_NORE	DERIV	8/18/2006 13:30	125	125	125
LOAN_NORE	DERIV	3/10/2008 13:30	30	30	30
LOANNC_NORE	DERIV	10/11/2006 8:30	150	150	150
LOANCALL	DERIV	11/9/2006 13:30	175	175	175
LOANCALL_NORE	DERIV	3/10/2008 13:30	35	35	35
SENIOR	DERIV	7/7/2008 13:30	4500	4500	4500
ASSETBACKED	DERIV	7/28/2008 13:30	350	350	350
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR_MODRE	DERIV	7/30/2008 8:30	735	760	808
ASSETBACKED	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	1/25/2008 18:30	500	500	500
SENIOR_NORE	DERIV	1/25/2008 18:30	35	35	35
ASSETBACKED	DERIV	3/7/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	3/7/2007 18:30	1	1	1
ASSETBACKED	DERIV	8/16/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
SENIOR_NORE	DERIV	7/28/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	3/21/2002 13:30	0	0	0
SENIOR	DERIV	7/30/2008 18:30	127.765	127.765	127.765
SENIOR	X_BID	1/25/2001	8	8	8
SENIOR	X_ASK	1/25/2001	22	22	22
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR_NORE	DERIV	7/30/2008 18:30	108.606	108.606	108.606
SENIOR	DERIV	7/30/2008 18:30	127.765	127.765	127.765
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR_NORE	DERIV	7/30/2008 18:30	108.606	108.606	108.606
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR	DERIV	7/30/2008 18:30	127.765	127.765	127.765
PREFERRED_MODRE	DERIV	7/30/2008 18:30	172.5	172.5	172.5
SENIOR	DERIV	7/30/2008 18:30	127.765	127.765	127.765
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR	DERIV	7/30/2008 18:30	127.765	127.765	127.765
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	127	127	127
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	127	127	127
SUBORDINATE	DERIV	7/30/2008 18:30	141.097	141.097	141.097
SUBORDINATE	DERIV	7/30/2008 18:30	141.097	141.097	141.097
SUBORDINATE	DERIV	7/30/2008 18:30	141.097	141.097	141.097
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	127	127	127
PREFERRED_MODRE	DERIV	4/23/2007 18:30	2	2	10
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	3/26/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	3/28/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/31/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	3/3/2006 13:30	216	216	216
SENIOR_MODRE	DERIV	2/15/2005 18:30	235	235	235
SENIOR	DERIV	10/8/2007 13:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0	0	0	0	0	0	0	0
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
60	60	60	60	60	60	60	60
45	45	45	45	45	45	45	45
175	175	175	175	175	175	175	175
80	80	100	100	100	100	100	100
45	45	45	45	45	45	45	45
1000	1000	1000	1000	1000	1000	1000	1000
765	765	765	765	765	765	765	765
125	125	125	125	125	125	125	125
40	50	60	70	80	90	100	100
180	205	230	250	262.5	275	290	290
205	230	255	275	287.5	300	315	315
46	56	67	77	87.5	98	110	109
4500	4500	4500	4500	4500	4500	4500	4500
350	350	350	350	350	350	350	350
800	800	800	800	800	800	800	800
956	1102	1200	1225	1225	1225	1225	1225
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
500	500	500	500	500	500	500	500
35	35	35	35	35	35	35	35
1	1	1	1	1	1	1	1
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
800	800	800	800	800	800	800	800
130	130	130	130	130	130	130	130
70	70	70	70	70	70	70	70
0	0	0	0	0	0	0	0
127.765	131.098	136.653	141.097	141.097	141.097	141.097	141.097
38	43	48	58	63	68	78	88
52	57	62	72	77	82	92	102
115	118	123	127	127	127	127	127
108.606	111.4392	116.1612	119.9388	119.9388	119.9388	119.9388	119.9388
127.765	131.098	136.653	141.097	141.097	141.097	141.097	141.097
115	118	123	127	127	127	127	127
108.606	111.4392	116.1612	119.9388	119.9388	119.9388	119.9388	119.9388
115	118	123	127	127	127	127	127
115	118	123	127	127	127	127	127
127.765	131.098	136.653	141.097	141.097	141.097	141.097	141.097
172.5	177	184.5	190.5	190.5	190.5	190.5	190.5
127.765	131.098	136.653	141.097	141.097	141.097	141.097	141.097
115	118	123	127	127	127	127	127
115	118	123	127	127	127	127	127
127.765	131.098	136.653	141.097	141.097	141.097	141.097	141.097
128	133	141	147	147	147	147	147
128	133	141	147	147	147	147	147
142.208	147.763	156.651	163.317	163.317	163.317	163.317	163.317
142.208	147.763	156.651	163.317	163.317	163.317	163.317	163.317
142.208	147.763	156.651	163.317	163.317	163.317	163.317	163.317
128	133	141	147	147	147	147	147
22	30	38	47	51	55	65	65
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
216	216	216	216	216	216	216	216
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

0.999999975
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100
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765
125
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294
319
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800
1225
0.999999975
500
35
1
130
110
1
0.999999975
800
130
70
0
141.097
88
102
127
119.9388
141.097
127
119.9388
127
127
141.097
190.5
141.097
127
127
141.097
147
147
163.317
163.317
163.317
147
65
1
1
1
0.999999975
0.999999975
0.999999975
1
0.999999975
0.999999975
0.999999975
1
1
1
216
235
1
1
1
0.999999975

GSAMP_05_HE3_B2USDSENIOR	GSAMP_05_HE3_B2	USD
GSAMP_05_HE4_B2USDSENIOR	GSAMP_05_HE4_B2	USD
GSAMP_05_HE4_B3USDSENIOR	GSAMP_05_HE4_B3	USD
GSAMP_05_HE5_M8USDSENIOR	GSAMP_05_HE5_M8	USD
GSAMP_05_HE6_B1USDSENIOR	GSAMP_05_HE6_B1	USD
GSAMP_05_HE6_M4USDSENIOR	GSAMP_05_HE6_M4	USD
GSAMP_05_WMC1_B1USDSENIOR	GSAMP_05_WMC1_B1	USD
GSAMP_05_WMC1_M6USDSENIOR	GSAMP_05_WMC1_M6	USD
GSAMP_06_FM1_B1USDSENIOR	GSAMP_06_FM1_B1	USD
GSAMP_06_FM2_M7USDSENIOR	GSAMP_06_FM2_M7	USD
GSAMP_06_HE1_B1USDSENIOR	GSAMP_06_HE1_B1	USD
GSAMP_06_HE1_M2USDSENIOR	GSAMP_06_HE1_M2	USD
GSAMP_06_HE1_M8USDSENIOR	GSAMP_06_HE1_M8	USD
GSAMP_06_HE2_B2USDSENIOR	GSAMP_06_HE2_B2	USD
GSAMP_06_HE3_M2USDSENIOR	GSAMP_06_HE3_M2	USD
GSAMP_06_HE3_M5USDSENIOR	GSAMP_06_HE3_M5	USD
GSAMP_06_HE3_M8USDSENIOR	GSAMP_06_HE3_M8	USD
GSAMP_06_HE3_M9USDSENIOR	GSAMP_06_HE3_M9	USD
GSAMP_06_HE4_M9USDSENIOR	GSAMP_06_HE4_M9	USD
GSAMP_06_HE5_M7USDSENIOR	GSAMP_06_HE5_M7	USD
GSAMP_06_HE5_M8USDSENIOR	GSAMP_06_HE5_M8	USD
GSAMP_06_HE5_M9USDSENIOR	GSAMP_06_HE5_M9	USD
GSAMP_06_HE8_M9USDSENIOR	GSAMP_06_HE8_M9	USD
GSAMP_06_NC1_B2USDSENIOR	GSAMP_06_NC1_B2	USD
GSAMP_06_NC1_B3USDSENIOR	GSAMP_06_NC1_B3	USD
GSAMP_06_NC1_M5USDSENIOR	GSAMP_06_NC1_M5	USD
GSAMP_06_NC2_M7USDSENIOR	GSAMP_06_NC2_M7	USD
GSAMP_06_NC2_M8USDSENIOR	GSAMP_06_NC2_M8	USD
GSAMP_06_NC2_M8_USDSENIOR	GSAMP_06_NC2_M8_	USD
GSAMP_06_NC2_M9USDSENIOR	GSAMP_06_NC2_M9	USD
GSAMP_06_NC2_M9_USDSENIOR	GSAMP_06_NC2_M9_	USD
GSAMP_06NC1_B2USDSENIOR	GSAMP_06NC1_B2	USD
GSAMP_07_FM1_M4USDSENIOR	GSAMP_07_FM1_M4	USD
GSAMP_2005_HE4_B2USDSENIOR	GSAMP_2005_HE4_B2	USD
GSAMP_2005_HE4_B3USDSENIOR	GSAMP_2005_HE4_B3	USD
GSAMP_2005_HE4_M5USDSENIOR	GSAMP_2005_HE4_M5	USD
GSAMP_2005_HE6_B1USDSENIOR	GSAMP_2005_HE6_B1	USD
GSAMP_2005_WMC3_B1USDSENIOR	GSAMP_2005_WMC3_B1	USD
GSAMP_2006_HE1_B1USDSENIOR	GSAMP_2006_HE1_B1	USD
GSAMP_2006_HE3_A2DUSDSENIOR	GSAMP_2006_HE3_A2D	USD
GSAMP_2006_HE3_M5USDSENIOR	GSAMP_2006_HE3_M5	USD
GSAMP_2006_HE3_M8USDSENIOR	GSAMP_2006_HE3_M8	USD
GSAMP_2006_HE3_M9USDSENIOR	GSAMP_2006_HE3_M9	USD
GSAMP_2006_HE5_A2DUSDSENIOR	GSAMP_2006_HE5_A2D	USD
GSAMP_2006_NC1_B3USDSENIOR	GSAMP_2006_NC1_B3	USD
GSAMP_2006_NC2_M7USDSENIOR	GSAMP_2006_NC2_M7	USD
GSAMP_2006_NC2_M8USDSENIOR	GSAMP_2006_NC2_M8	USD
GSAMP_2006_NC2_M9USDSENIOR	GSAMP_2006_NC2_M9	USD
GSAMP_2006_NC2_M9_USDSENIOR	GSAMP_2006_NC2_M9_	USD
GSAMP_2007_FM1_M8USDSENIOR	GSAMP_2007_FM1_M8	USD
GSAMP04_HE1_B2USDSENIOR	GSAMP04_HE1_B2	USD
GSAMP05_AHL_M6USDSENIOR	GSAMP05_AHL_M6	USD
GSAMP05_HE3_B2USDSENIOR	GSAMP05_HE3_B2	USD
GSAMP05_HE4_A2CUSDSENIOR	GSAMP05_HE4_A2C	USD
GSAMP05_HE4_B3USDSENIOR	GSAMP05_HE4_B3	USD
GSAMP05_HE4_M2USDSENIOR	GSAMP05_HE4_M2	USD
GSAMP05_HE4_M5USDSENIOR	GSAMP05_HE4_M5	USD
GSAMP06_HE2_B2USDSENIOR	GSAMP06_HE2_B2	USD
GSAMP06_HE3_A2DUSDSENIOR	GSAMP06_HE3_A2D	USD
GSAMP06_HE3_M2USDSENIOR	GSAMP06_HE3_M2	USD
GSAMP06_HE3_M5USDSENIOR	GSAMP06_HE3_M5	USD
GSAMP06_HE3_M8USDSENIOR	GSAMP06_HE3_M8	USD
GSAMP06_HE3_M9USDSENIOR	GSAMP06_HE3_M9	USD
GSAMP06_NC1_B3USDSENIOR	GSAMP06_NC1_B3	USD
GSAMP2005_HE4_B3USDSENIOR	GSAMP2005_HE4_B3	USD
GSAMPT_05_HE4_B2USDSENIOR	GSAMPT_05_HE4_B2	USD
GSAMPT06_HE5_A2DUSDSENIOR	GSAMPT06_HE5_A2D	USD
GSAMPT06_HE5_M2USDSENIOR	GSAMPT06_HE5_M2	USD
GSAMPT06_HE5_M5USDSENIOR	GSAMPT06_HE5_M5	USD
GSAMPT06_HE5_M8USDSENIOR	GSAMPT06_HE5_M8	USD
GSAMPT06_HE5_M9USDSENIOR	GSAMPT06_HE5_M9	USD
GSAMPT07_NC1_A2DUSDSENIOR	GSAMPT07_NC1_A2D	USD
GSAMPT07_NC1_M2USDSENIOR	GSAMPT07_NC1_M2	USD
GSAMPT07_NC1_M5USDSENIOR	GSAMPT07_NC1_M5	USD

SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	11/30/2006 8:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/9/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/30/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/1/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	9/18/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/21/2007 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	2/5/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	10/17/2006 18:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2006 8:30	1	1	1
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	1/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	1/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/20/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	6/29/2007 8:30	1	1	1
SENIOR	DERIV	3/20/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/16/2006 8:30	1	1	1
SENIOR	DERIV	5/10/2007 18:30	1	1	1
SENIOR	DERIV	1/10/2006 18:30	309	309	309
SENIOR	DERIV	3/3/2006 13:30	211	211	211
SENIOR	DERIV	4/11/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	7/25/2006 8:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	7/25/2006 8:30	1	1	1
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975

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1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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2456	2456	2456	2456	2456	2456	2456	2456
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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309	309	309	309	309	309	309	309
211	211	211	211	211	211	211	211
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GSAMPT07_NC1_M8USDSENIOR	GSAMPT07_NC1_M8	USD
GSAMPT07_NC1_M9USDSENIOR	GSAMPT07_NC1_M9	USD
GSATL_07_1A_BUSDSENIOR	GSATL_07_1A_B	USD
GSATL_07_1A_DUSDSENIOR	GSATL_07_1A_D	USD
GSATL_2007_1A_BUSDSENIOR	GSATL_2007_1A_B	USD
GSATL_2007_1A_CUSDSENIOR	GSATL_2007_1A_C	USD
GSATL20071ACUSDSENIOR	GSATL20071AC	USD
GSBUSDPREFERRED	GSB	USD
GSC III CDOUSDSENIOR	GSC III CDO	USD
GSC_ABSCDO_418USDSENIOR_MODRE	GSC_ABSCDO_418	USD
GSC3CDOUSDSENIOR	GSC3CDO	USD
GSCCORUSDSENIOR_3CE	GSCCOR	USD
GSCPEURBOND	GSCP	EUR
GSCPEURSENIOR_MMR_L	GSCP	EUR
GSCPEURASSETBACKED	GSCP	EUR
GSCPEURSENIOR_NORE	GSCP	EUR
GSCP_2007_4_A1EURASSETBACKED	GSCP_2007_4_A1	EUR
GSCP_2007_4_DUSDASSETBACKED	GSCP_2007_4_D	USD
GSCP_2007_4_DEURASSETBACKED	GSCP_2007_4_D	EUR
GSCP_2007_4X_DEURASSETBACKED	GSCP_2007_4X_D	EUR
GSCP_2007_4X_DUSDASSETBACKED	GSCP_2007_4X_D	USD
GSCP_DEURASSETBACKED	GSCP_D	EUR
GSCP_I_R_A2AUSDSENIOR_NORE	GSCP_I_R_A2A	USD
GSCP_I_R_A2AEURSENIOR_NORE	GSCP_I_R_A2A	EUR
GSCP_I_R_A2AUSDASSETBACKED	GSCP_I_R_A2A	USD
GSCP_I_R_A2AEURASSETBACKED	GSCP_I_R_A2A	EUR
GSCP_I_R_DUSDASSETBACKED	GSCP_I_R_D	USD
GSCP_I_R_DEURASSETBACKED	GSCP_I_R_D	EUR
GSCSF_05_1A_A3USDSENIOR	GSCSF_05_1A_A3	USD
GSCSF_05-1A_A3USDSENIOR	GSCSF_05-1A_A3	USD
GSCSF_06_1A_BUSDSENIOR	GSCSF_06_1A_B	USD
GSCSF_06_2A_BUSDSENIOR	GSCSF_06_2A_B	USD
GSCSF_06_2A_DUSDSENIOR	GSCSF_06_2A_D	USD
GSCSF_06_4_A3USDSENIOR	GSCSF_06_4_A3	USD
GSCSF_06_4A_A3USDSENIOR	GSCSF_06_4A_A3	USD
GSCSF_064_A3USDSENIOR	GSCSF_064_A3	USD
GSCSF_2005_1A_A3USDSENIOR	GSCSF_2005_1A_A3	USD
GSCSF_2005_1A_BUSDSENIOR	GSCSF_2005_1A_B	USD
GSCSF_2006_1A_BUSDSENIOR	GSCSF_2006_1A_B	USD
GSCSF_2006_1CA_BUSDSENIOR	GSCSF_2006_1CA_B	USD
GSCSF_2006_2A_BUSDSENIOR	GSCSF_2006_2A_B	USD
GSCSF_2006_4A_A3USDSENIOR	GSCSF_2006_4A_A3	USD
GSCSF05_1A_A3USDSENIOR	GSCSF05_1A_A3	USD
GSCSF06_2A_DUSDSENIOR	GSCSF06_2A_D	USD
GSFUSDSENIOR	GSF	USD
GSFUSDSENIOR_MODRE	GSF	USD
GSFUSDSENIOR_NORE	GSF	USD
GSFEURSENIOR_MODRE	GSF	EUR
GSFEURSENIOR_NORE	GSF	EUR
GSFEURSENIOR	GSF	EUR
GSFJPYSENIOR_MODRE	GSF	JPY
GSFHKDSENIOR_MODRE	GSF	HKD
GSFAUDSENIOR_MODRE	GSF	AUD
GSFSGDSENIOR_MODRE	GSF	SGD
GSF_GLMUSDSENIOR_MODRE	GSF_GLM	USD
GSF_GLMUSDSENIOR	GSF_GLM	USD
GSF_GLMEURSENIOR_MODRE	GSF_GLM	EUR
GSF_GLMEURSENIOR	GSF_GLM	EUR
GSF_GLMUSDSENIOR_NORE	GSF_GLM	USD
GSF_GLMEURSENIOR_NORE	GSF_GLM	EUR
GSKHKDSENIOR_MMR_L	GSK	HKD
GSKSGDSENIOR_MMR_L	GSK	SGD
GSKJPYSENIOR_MMR_L	GSK	JPY
GSKAUDSENIOR_MMR_L	GSK	AUD
GSMUSDSENIOR	GSM	USD
GSMS04_C1_HUSDSENIOR	GSMS04_C1_H	USD
GSMS05_GG4_DUSDSENIOR	GSMS05_GG4_D	USD
GSMS05_GG4_HUSDSENIOR	GSMS05_GG4_H	USD
GSMS06_GG8_KUSDSENIOR	GSMS06_GG8_K	USD
GSTSCUSDCVA_SENIOR	GSTSC	USD
GTUSDSENIOR	GT	USD
GTEURSENIOR	GT	EUR
GTUSDSENIOR_MODRE	GT	USD
GTUSDSENIOR_NORE	GT	USD

SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	5/10/2007 18:30	1	1	1
SENIOR	DERIV	3/12/2007 18:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
PREFERRED	DERIV	3/22/2000	200	200	199.76
SENIOR	DERIV	2/8/2002 18:30	800	800	800
SENIOR_MODRE	DERIV	11/20/2007 8:30	8000	8000	8000
SENIOR	DERIV	7/28/2008 13:30	800	800	800
SENIOR_3CE	DERIV	7/30/2008 8:30	45	45	65
BOND	DERIV	12/7/2006 13:30	145	145	145
SENIOR_MMR_L	DERIV	12/7/2006 13:30	1	1	1
ASSETBACKED	DERIV	12/15/2006 13:30	8.5	8.5	8.5
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	70	70	70
ASSETBACKED	DERIV	8/20/2007 13:30	425	425	425
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
ASSETBACKED	DERIV	8/20/2007 13:30	425	425	425
ASSETBACKED	DERIV	8/14/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	1/25/2008 18:30	525	525	525
SENIOR_NORE	DERIV	8/14/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	8/14/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	8/14/2007 18:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	70	70	70
ASSETBACKED	DERIV	8/16/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	11/20/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	12/14/2006 8:30	1	1	1
SENIOR	DERIV	7/12/2006 18:30	1	1	1
SENIOR	DERIV	7/12/2006 18:30	1	1	1
SENIOR	DERIV	7/15/2008 13:30	25.553	25.553	25.553
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_NORE	DERIV	7/7/2005 13:30	6	6	6
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_NORE	DERIV	7/7/2005 13:30	6	6	6
SENIOR	DERIV	7/7/2005 13:30	7	7	7
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR	DERIV	7/7/2005 13:30	6	6	6
SENIOR_MODRE	DERIV	7/7/2005 13:30	5	5	5
SENIOR	DERIV	7/7/2005 13:30	6	6	6
SENIOR_NORE	DERIV	7/7/2005 13:30	6	6	6
SENIOR_NORE	DERIV	7/7/2005 13:30	5	5	5
SENIOR_MMR_L	DERIV	7/23/2008 13:30	12.86081235	14.56320329	17.51707284
SENIOR_MMR_L	DERIV	7/23/2008 13:30	12.86081235	14.56320329	17.51707284
SENIOR_MMR_L	DERIV	7/23/2008 13:30	12.86081235	14.56320329	17.51707284
SENIOR_MMR_L	DERIV	7/23/2008 13:30	12.86081235	14.56320329	17.51707284
SENIOR	DERIV	5/7/2002 13:30	80	80	80
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	4/4/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/8/2006 18:30	143	143	143
SENIOR	DERIV	3/20/2007 18:30	1	1	1
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SENIOR	DERIV	7/30/2008 18:30	155.82	214.62	273.42
SENIOR	DERIV	7/30/2008 18:30	155.82	214.62	273.42
SENIOR_MODRE	DERIV	7/30/2008 18:30	140.35725	193.32225	246.28725
SENIOR_NORE	DERIV	7/30/2008 18:30	132.5	182.5	232.5

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1	1	1	1	1	1	1	1
196.25	195	192.5	193.25	191.375	189.5	183.5	186.5
800	800	800	800	800	800	800	800
8000	8000	8000	8000	8000	8000	8000	8000
800	800	800	800	800	800	800	800
95	125	150	170	175	180	195	195
145	145	145	145	145	145	145	145
1	1	1	1	1	1	1	1
8.5	8.5	8.5	8.5	8.5	8.5	8.5	8.5
10	10	10	10	10	10	10	10
70	70	70	70	70	70	70	70
425	425	425	425	425	425	425	425
800	800	800	800	800	800	800	800
425	425	425	425	425	425	425	425
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
525	525	525	525	525	525	525	525
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
10	10	10	10	10	10	10	10
70	70	70	70	70	70	70	70
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
800	800	800	800	800	800	800	800
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
33.33	38.885	44.44	49.995	52.7725	55.55	61.105	85.547
30	35	40	45	47.5	50	55	77
10	15	20	25	30	35	44	47
30	35	40	45	47.5	50	55	77
10	15	20	25	30	35	44	47
12	18	23	30	35.5	41	52	56
30	35	40	45	47.5	50	55	77
30	35	40	45	47.5	50	55	77
30	35	40	45	47.5	50	55	77
30	35	40	45	47.5	50	55	77
30	35	40	45	47.5	50	55	77
10	16	21	28	34.5	41	52	56
9	14	19	25	31	37	47	50
10	16	21	28	34.5	41	52	56
10	15	20	25	30	35	44	47
8	13	18	24	29.5	35	44	47
22.20556141	27.57240021	32.1620517	35	37	39	45	45
22.20556141	27.57240021	32.1620517	35	37	39	45	45
22.20556141	27.57240021	32.1620517	35	37	39	45	45
22.20556141	27.57240021	32.1620517	35	37	39	45	45
80	80	80	80	80	80	80	80
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
143	143	143	143	143	143	143	143
1	1	1	1	1	1	1	1
42.5	50	56	62.5	65	67.5	72.5	77
391.02	467.46	514.5	549.78	554.19	558.6	564.48	564.48
391.02	467.46	514.5	549.78	554.19	558.6	564.48	564.48
352.21725	421.07175	463.44375	495.22275	499.195125	503.1675	508.464	508.464
332.5	397.5	437.5	467.5	471.25	475	480	480

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188.75
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800
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1
85.547
77
47
77
47
56
77
77
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56
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47
47
45
45
45
45
80
1
0.999999975
143
1
77
564.48
564.48
508.464
480

GTEURSENIOR_MODRE	GT	EUR
GTEURSENIOR_NORE	GT	EUR
GTHKDSENIOR_NORE	GT	HKD
GTILSSENIOR_NORE	GT	ILS
GTUSDDIGITAL_MODRE	GT	USD
GTUSDDIGITAL_NORE	GT	USD
GTUSDLOAN_NORE	GT	USD
GTUSDLOAN3LN_NORE	GT	USD
GTUSDLOAN2ND_NORE	GT	USD
GTAUDSENIOR_MODRE	GT	AUD
GTUSDDIGITAL_LOAN_NORE	GT	USD
GTUSDDIGITAL_LOAN2ND_NORE	GT	USD
GTAMFEEUSDSUBORDINATE	GTAMFEE	USD
GTAMFEEUSDSENIOR	GTAMFEE	USD
GTCGOLUSDSENIOR_NORE	GTCGOL	USD
GTCGOLUSDLOAN_NORE	GTCGOL	USD
GTIVUSDLOAN_NORE	GTIV	USD
GTIVUSDCVA_LOAN	GTIV	USD
GTLINFUSDSENIOR_3CE	GTLINF	USD
GUATEMUSDBOND	GUATEM	USD
GULF_2005_1_A1USDASSETBACKED	GULF_2005_1_A1	USD
GULF_2005_1X_A1USDSENIOR_NORE	GULF_2005_1X_A1	USD
GULF_2007_1_A1AUSDASSETBACKED	GULF_2007_1_A1A	USD
GULFSUSDSENIOR_NORE	GULFS	USD
GULFS_2006_1_A1AUSDASSETBACKED	GULFS_2006_1_A1A	USD
GULFS_2007_1_A1A_40_55USDASSETBACKED	GULFS_2007_1_A1A_40_55	USD
GULFS_2007_1_A1A_40_60USDASSETBACKED	GULFS_2007_1_A1A_40_60	USD
GULFS_2007_1_DUSDASSETBACKED	GULFS_2007_1_D	USD
GULFS_2007_1X_DUSDASSETBACKED	GULFS_2007_1X_D	USD
GULFSTREAMFEEUSDSUBORDINATE	GULFSTREAMFEE	USD
GULRAUSDASSETBACKED	GULRA	USD
GULRA_061_D_VUSDASSETBACKED	GULRA_061_D_V	USD
GWIRUSDLOAN_NORE	GWIR	USD
HUSDSENIOR_MODRE	H	USD
HUSDLOAN_NORE	H	USD
HUSDSENIOR_NORE	H	USD
HUSDDIGITAL_SENIOR_NORE	H	USD
HUSDDIGITAL_NORE	H	USD
H2USDCVA_SENIOR	H2	USD
HAAUSDSENIOR_MODRE	HAA	USD
HALEURSENIOR_MODRE	HAL	EUR
HALUSDSENIOR_MODRE	HAL	USD
HALUSDSENIOR	HAL	USD
HALEURSENIOR	HAL	EUR
HALUSDSENIOR_NORE	HAL	USD
HALEURSENIOR_NORE	HAL	EUR
HALJPYSENIOR_MODRE	HAL	JPY
HALHKDSENIOR_MODRE	HAL	HKD
HALAUDSENIOR_MODRE	HAL	AUD
HALHKDSENIOR_NORE	HAL	HKD
HALJPYSENIOR_NORE	HAL	JPY
HARBM_8_A1EURSENIOR_NORE	HARBM_8_A1	EUR
HARBM_8_A1USDASSETBACKED	HARBM_8_A1	USD
HARBM_8_A1EURASSETBACKED	HARBM_8_A1	EUR
HARBM_8_A1_40_55EURASSETBACKED	HARBM_8_A1_40_55	EUR
HARBM_8_A1_40_60EURASSETBACKED	HARBM_8_A1_40_60	EUR
HARBM_8_A1_NO_VOTEEURASSETBACKED	HARBM_8_A1_NO_VOTE	EUR
HARBM_8_DUSDASSETBACKED	HARBM_8_D	USD
HARBM_8_DEURASSETBACKED	HARBM_8_D	EUR
HARBM_8X_A1EURSENIOR_NORE	HARBM_8X_A1	EUR
HARBM_8X_A1EURSENIOR	HARBM_8X_A1	EUR
HARBM_8X_DEURSENIOR	HARBM_8X_D	EUR
HARBM_8X_DEURASSETBACKED	HARBM_8X_D	EUR
HARGRYUSDCVA_LOAN	HARGRY	USD
HART_ABSCDO_416_4USDSENIOR_MODRE	HART_ABSCDO_416_4	USD
HART_ABSCDO_416_5USDSENIOR_MODRE	HART_ABSCDO_416_5	USD
HART_ABSCDO_418USDSENIOR_MODRE	HART_ABSCDO_418	USD
HARTS_07_1_A2USDSENIOR	HARTS_07_1_A2	USD
HARTS_07_1A_A2USDSENIOR	HARTS_07_1A_A2	USD
HARTS_07_1A_A3USDSENIOR	HARTS_07_1A_A3	USD
HARTS_2007_1A_A2USDSENIOR	HARTS_2007_1A_A2	USD
HARTS_2007_1A_A3USDSENIOR	HARTS_2007_1A_A3	USD
HARVRDUSDDIGITAL	HARVRD	USD
HARVRDEURDIGITAL	HARVRD	EUR

SENIOR_MODRE	DERIV	7/30/2008 18:30	140.35725	193.32225	246.28725
SENIOR_NORE	DERIV	7/30/2008 18:30	132.5	182.5	232.5
SENIOR_NORE	DERIV	7/30/2008 18:30	132.5	182.5	232.5
SENIOR_NORE	DERIV	7/11/2008 13:30	195	245	295
DIGITAL_MODRE	DERIV	7/30/2008 18:30	140.35725	193.32225	246.28725
DIGITAL_NORE	DERIV	7/30/2008 18:30	132.5	182.5	232.5
LOAN_NORE	DERIV	7/30/2008 18:30	31.64383562	42.19178082	52.73972603
LOAN3LN_NORE	DERIV	10/26/2007 18:30	220	220	220
LOAN2ND_NORE	DERIV	7/15/2008 18:30	163	173	183
SENIOR_MODRE	DERIV	7/30/2008 18:30	140.35725	193.32225	246.28725
DIGITAL_LOAN_NORE	DERIV	7/30/2008 18:30	31.64383562	42.19178082	52.73972603
DIGITAL_LOAN2ND_NORE	DERIV	7/15/2008 18:30	163	173	183
SUBORDINATE	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	7/28/2008 13:30	100	100	100
SENIOR_NORE	DERIV	1/5/2005 13:30	300	300	300
LOAN_NORE	DERIV	3/21/2005 18:30	175	175	175
LOAN_NORE	DERIV	7/25/2008 18:30	100	100	125
CVA_LOAN	DERIV	6/24/2008 18:30	187.5	187.5	225
SENIOR_3CE	DERIV	5/30/2008 8:30	1000	1000	1000
BOND	DERIV	7/30/2008 18:30	55	75	90
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
SUBORDINATE	DERIV	7/28/2008 13:30	1000	1000	1000
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
LOAN_NORE	DERIV	7/25/2008 18:30	75	105	145
SENIOR_MODRE	DERIV	7/17/2008 18:30	2599.639588	2295.969798	2254.218307
LOAN_NORE	DERIV	7/23/2008 18:30	776.029465	759.431995	862.053346
SENIOR_NORE	DERIV	7/17/2008 18:30	2532.991863	2237.272439	2193.720386
DIGITAL_SENIOR_NORE	DERIV	9/18/2007 13:30	538.907691	749.5683	918.175407
DIGITAL_NORE	DERIV	7/17/2008 18:30	2532.991863	2237.272439	2193.720386
CVA_SENIOR	DERIV	1/29/2007 13:30	2	2	2
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	25	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	25	25
SENIOR	DERIV	7/29/2008 18:30	26.664	27.775	27.775
SENIOR	DERIV	7/29/2008 18:30	26.664	27.775	27.775
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	23.61	23.61
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	23.61	23.61
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	25	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	25	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	25	25
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	23.61	23.61
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	23.61	23.61
SENIOR_NORE	DERIV	7/28/2008 13:30	70	70	70
ASSETBACKED	DERIV	1/25/2008 18:30	35	35	35
ASSETBACKED	DERIV	7/28/2008 13:30	70	70	70
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
ASSETBACKED	DERIV	1/23/2008 13:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR_NORE	DERIV	1/23/2008 18:30	35	35	35
SENIOR	DERIV	12/7/2006 13:30	6	6	6
SENIOR	DERIV	12/15/2006 13:30	142	142	142
ASSETBACKED	DERIV	1/23/2008 18:30	500	500	500
CVA_LOAN	DERIV	2/15/2008 18:30	575	575	575
SENIOR_MODRE	DERIV	10/29/2007 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	10/29/2007 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	11/20/2007 8:30	8000	8000	8000
SENIOR	DERIV	10/2/2007 18:30	1	1	1
SENIOR	DERIV	5/7/2007 18:30	1	1	1
SENIOR	DERIV	3/19/2007 18:30	1	1	1
SENIOR	DERIV	3/28/2007 18:30	1	1	1
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
DIGITAL	DERIV	11/29/2004 18:30	3	3	4
DIGITAL	DERIV	1/21/2005 18:30	3	3	4

352.21725	421.07175	463.44375	495.22275	499.195125	503.1675	508.464	508.464
332.5	397.5	437.5	467.5	471.25	475	480	480
332.5	397.5	437.5	467.5	471.25	475	480	480
395	465	500	527.5	532.5	537.5	542.5	542.5
352.21725	421.07175	463.44375	495.22275	499.195125	503.1675	508.464	508.464
332.5	397.5	437.5	467.5	471.25	475	480	480
105.4794521	152.9452055	174.0410959	192.5	196.9066265	201.313253	210.5903614	210.5903614
220	220	220	240	230	220	220	220
239	277	310	325	330	335	344	344
352.21725	421.07175	463.44375	495.22275	499.195125	503.1675	508.464	508.464
105.4794521	152.9452055	174.0410959	192.5	196.9066265	201.313253	210.5903614	210.5903614
239	277	310	325	330	335	344	344
1500	1500	1500	1500	1500	1500	1500	1500
100	100	100	100	100	100	100	100
300	300	300	300	300	300	300	300
175	175	175	175	175	175	175	175
200	260	320	330	340	350	350	350
300	375	465	480	495	510	532.5	532.5
1000	1000	1000	1000	1000	1000	1000	1000
140	165	185	205	216.25	227.5	250	250
80	80	80	80	80	80	80	80
10	10	10	10	10	10	10	10
65	65	65	65	65	65	65	65
10	10	10	10	10	10	10	10
65	65	65	65	65	65	65	65
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
1500	1500	1500	1500	1500	1500	1500	1500
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
190	245	275	300	307.5	315	325	325
2357.400196	2305.688617	2211.230089	2099.222864	1997.917901	1896.612938	1759.623598	1571.807668
919.698807	992.70185	982.084667	989.709746	979.7052545	969.700763	941.198134	917.39176
2285.732721	2228.723399	2132.152994	2020.563269	1921.349816	1822.136363	1687.652137	1505.350074
962.148027	1009.212013	1043.136503	1086.186573	1069.118697	1052.05082	1004.891878	927.43917
2285.732721	2228.723399	2132.152994	2020.563269	1921.349816	1822.136363	1687.652137	1505.350074
2	2	2	6	11	16	46	76
1	1	1	1	1	1	1	1
27	32	37	43	45	47	53	83
27	32	37	43	45	47	53	83
29.997	35.552	41.107	47.773	49.995	52.217	58.883	92.213
29.997	35.552	41.107	47.773	49.995	52.217	58.883	92.213
25.4988	30.2208	34.9428	40.6092	42.498	44.3868	50.0532	78.3852
25.4988	30.2208	34.9428	40.6092	42.498	44.3868	50.0532	78.3852
27	32	37	43	45	47	53	83
27	32	37	43	45	47	53	83
27	32	37	43	45	47	53	83
25.4988	30.2208	34.9428	40.6092	42.498	44.3868	50.0532	78.3852
25.4988	30.2208	34.9428	40.6092	42.498	44.3868	50.0532	78.3852
70	70	70	70	70	70	70	70
35	35	35	35	35	35	35	35
70	70	70	70	70	70	70	70
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
75	75	75	75	75	75	75	75
1	1	1	1	1	1	1	1
800	800	800	800	800	800	800	800
35	35	35	35	35	35	35	35
6	6	6	6	6	6	6	6
142	142	142	142	142	142	142	142
500	500	500	500	500	500	500	500
575	575	575	575	575	575	575	575
8000	8000	8000	8000	8000	8000	8000	8000
8000	8000	8000	8000	8000	8000	8000	8000
8000	8000	8000	8000	8000	8000	8000	8000
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
7	10	15	22	23.5	25	30	32
7	10	15	22	23.5	25	30	32

508.464
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542.5
508.464
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210.5903614
220
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508.464
210.5903614
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532.5
1000
250
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130
110
700
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1500
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1462.845161
910.778879
1462.845161
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1
83
83
92.213
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78.3852
78.3852
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83
83
78.3852
78.3852
70
35
70
130
110
75
1
800
35
6
142
500
575
8000
8000
8000
1
1
1
1
0.999999975
32
32

HARVRDUSDDIGITAL	HARVRD	USD
HARVRDUSDDIGITAL_MODRE	HARVRD	USD
HARVRDUSDDIGITAL_NORE	HARVRD	USD
HARVRDEURDIGITAL_NORE	HARVRD	EUR
HARVT_II_BUSDASSETBACKED	HARVT_II_B	USD
HARVT_II_BEURASSETBACKED	HARVT_II_B	EUR
HASUSDSENIOR	HAS	USD
HASUSDSENIOR_NORE	HAS	USD
HASUSDSENIOR_MODRE	HAS	USD
HASEURSENIOR	HAS	EUR
HASEURSENIOR_NORE	HAS	EUR
HASEURSENIOR_MODRE	HAS	EUR
HASAUDSENIOR_NORE	HAS	AUD
HASAUDSENIOR_MODRE	HAS	AUD
HASC_05_NC1_M8USDSENIOR	HASC_05_NC1_M8	USD
HASC_05_NC2_M8USDSENIOR	HASC_05_NC2_M8	USD
HASC_05_NC2_M9USDSENIOR	HASC_05_NC2_M9	USD
HASC_06_HE1_M8USDSENIOR	HASC_06_HE1_M8	USD
HASC_06_NC1_M8USDSENIOR	HASC_06_NC1_M8	USD
HASC_06_NC1_M9USDSENIOR	HASC_06_NC1_M9	USD
HASC_06_OPT1_M8USDSENIOR	HASC_06_OPT1_M8	USD
HASC_06_OPT1_M9USDSENIOR	HASC_06_OPT1_M9	USD
HASC_06_OPT1_M9_USDSENIOR	HASC_06_OPT1_M9_	USD
HASC_06_OPT2_M8USDSENIOR	HASC_06_OPT2_M8	USD
HASC_06_OPT2_M9USDSENIOR	HASC_06_OPT2_M9	USD
HASC_06_OPT3_M5USDSENIOR	HASC_06_OPT3_M5	USD
HASC_06_OPT3_M8USDSENIOR	HASC_06_OPT3_M8	USD
HASC_06_OPT4__M8USDSENIOR	HASC_06_OPT4__M8	USD
HASC_06_OPT4_M6USDSENIOR	HASC_06_OPT4_M6	USD
HASC_06_OPT4_M6_USDSENIOR	HASC_06_OPT4_M6_	USD
HASC_06_OPT4_M7USDSENIOR	HASC_06_OPT4_M7	USD
HASC_06_OPT4_M8USDSENIOR	HASC_06_OPT4_M8	USD
HASC_2005_NC1_M8USDSENIOR	HASC_2005_NC1_M8	USD
HASC_2005_NC2_M9USDSENIOR	HASC_2005_NC2_M9	USD
HASC_2006_HE1_M8USDSENIOR	HASC_2006_HE1_M8	USD
HASC_2006_NC1_M8USDSENIOR	HASC_2006_NC1_M8	USD
HASC_2006_OPT1_M8USDSENIOR	HASC_2006_OPT1_M8	USD
HASC_2006_OPT1_M8_USDSENIOR	HASC_2006_OPT1_M8_	USD
HASC_2006_OPT1_M9USDSENIOR	HASC_2006_OPT1_M9	USD
HASC_2006_OPT2_M8USDSENIOR	HASC_2006_OPT2_M8	USD
HASC_2006_OPT3_M5USDSENIOR	HASC_2006_OPT3_M5	USD
HASC_2006_OPT3_M8USDSENIOR	HASC_2006_OPT3_M8	USD
HASC_2006_OPT4_M6USDSENIOR	HASC_2006_OPT4_M6	USD
HASC_2006_OPT4_M7USDSENIOR	HASC_2006_OPT4_M7	USD
HASC_2006_OPT4_M7_USDSENIOR	HASC_2006_OPT4_M7_	USD
HASC_2006_OPT4_M8USDSENIOR	HASC_2006_OPT4_M8	USD
HASC05_NC1_M8USDSENIOR	HASC05_NC1_M8	USD
HASC05_NC2_M9USDSENIOR	HASC05_NC2_M9	USD
HAWKUSDCVA_LOAN	HAWK	USD
HAWKERUSDSENIOR_NORE	HAWKER	USD
HAWKERUSDLOAN_NORE	HAWKER	USD
HAYZUSDLOAN_NORE	HAYZ	USD
HAYZUSDLOANNC_NORE	HAYZ	USD
HAYZUSDLOANCALL	HAYZ	USD
HAYZUSDLOANCALL_NORE	HAYZ	USD
HBIUSDLOAN_NORE	HBI	USD
HBOS_PUSDPREFERRED_MODRE	HBOS_P	USD
HBOS_TSYUSDSENIOR_MODRE	HBOS_TSY	USD
HCAUSDSENIOR	HCA	USD
HCAUSDSENIOR	HCA	USD
HCAUSDSENIOR	HCA	USD
HCAEURSENIOR_MODRE	HCA	EUR
HCAEURSENIOR_NORE	HCA	EUR
HCAEURSENIOR	HCA	EUR
HCAUSDSENIOR_MODRE	HCA	USD
HCAUSDSENIOR_NORE	HCA	USD
HCAAUDSENIOR_MODRE	HCA	AUD
HCAHKDSENIOR_NORE	HCA	HKD
HCAILSSENIOR_NORE	HCA	ILS
HCAJPYSENIOR_MODRE	HCA	JPY
HCASGDSENIOR_MODRE	HCA	SGD
HCAHKDSENIOR_MODRE	HCA	HKD
HCAUSDLOAN_NORE	HCA	USD
HCAUSDSECURED_MODRE	HCA	USD

DIGITAL	FIXREC50%	11/29/2004 18:30	3	3	4
DIGITAL_MODRE	DERIV	2/15/2005 13:30	3	3	4
DIGITAL_NORE	DERIV	7/21/2008 18:30	2.84	2.84	3.78
DIGITAL_NORE	DERIV	6/26/2008 13:30	3	3	4
ASSETBACKED	DERIV	1/25/2008 18:30	275	275	275
ASSETBACKED	DERIV	7/28/2008 13:30	350	350	350
SENIOR	DERIV	7/24/2008 13:30	21.168	21.168	21.168
SENIOR_NORE	DERIV	7/24/2008 13:30	18	18	18
SENIOR_MODRE	DERIV	7/24/2008 13:30	19.08	19.08	19.08
SENIOR	DERIV	7/24/2008 13:30	21.168	21.168	21.168
SENIOR_NORE	DERIV	7/2/2008 18:30	9	9	9
SENIOR_MODRE	DERIV	7/24/2008 13:30	19.08	19.08	19.08
SENIOR_NORE	DERIV	7/24/2008 13:30	18	18	18
SENIOR_MODRE	DERIV	7/24/2008 13:30	19.08	19.08	19.08
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	11/29/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	5/4/2007 8:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	1/31/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/28/2006 8:30	1	1	1
SENIOR	DERIV	9/12/2006 8:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	7/27/2006 18:30	1	1	1
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	3/16/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
CVA_LOAN	DERIV	7/25/2008 18:30	100	150	225
SENIOR_NORE	DERIV	6/26/2008 18:30	159.9999999	160	160
LOAN_NORE	DERIV	7/25/2008 18:30	100	150	225
LOAN_NORE	DERIV	7/30/2008 18:30	202.1186441	224.5762712	269.4915254
LOANNC_NORE	DERIV	10/12/2006 18:30	133	133	133
LOANCALL	DERIV	11/9/2006 13:30	158	158	158
LOANCALL_NORE	DERIV	7/30/2008 18:30	227.1186441	249.5762712	294.4915254
LOAN_NORE	DERIV	7/23/2008 18:30	57.96011503	77.12655887	122.2716351
PREFERRED_MODRE	DERIV	10/28/2005 8:30	12	12	15
SENIOR_MODRE	DERIV	12/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 18:30	272.195	283.305	299.97
SENIOR	X_BID	1/25/2001	153	153	173
SENIOR	X_ASK	1/25/2001	167	167	187
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_NORE	DERIV	7/30/2008 18:30	235.2	244.8	259.2
SENIOR	DERIV	6/20/2008 18:30	205.535	238.865	261.085
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_NORE	DERIV	7/30/2008 18:30	235.2	244.8	259.2
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_NORE	DERIV	7/30/2008 18:30	235.2	244.8	259.2
SENIOR_NORE	DERIV	7/30/2008 18:30	235.2	244.8	259.2
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
LOAN_NORE	DERIV	7/25/2008 13:30	105	120	135
SECURED_MODRE	DERIV	7/23/2008 13:30	185	185	185

6	9	14	18	20	22	27	29
7	10	15	22	23.5	25	30	32
6.72	9.56	14.28	23	23.42	23.84	28.67	30.56
7	10	15	22	23.5	25	30	32
275	275	275	275	275	275	275	275
350	350	350	350	350	350	350	350
38.808	56.448	68.208	79.968	87.612	95.256	111.72	130.536
33	48	58	68	74.5	81	95	111
34.98	50.88	61.48	72.08	78.97	85.86	100.7	117.66
38.808	56.448	68.208	79.968	87.612	95.256	111.72	130.536
24	39	49	59	65.5	72	86	102
34.98	50.88	61.48	72.08	78.97	85.86	100.7	117.66
33	48	58	68	74.5	81	95	111
34.98	50.88	61.48	72.08	78.97	85.86	100.7	117.66
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
300	350	375	400	412.5	425	450	450
215	264.9999999	309.9999999	349.9999998	354.9999999	360	375	375
300	350	375	400	412.5	425	450	450
404.2372881	476.1016949	507.5423729	530	534.24	538.48	546.96	546.96
146	167	183	200	206	212	221	221
171	192	208	225	231	237	246	246
429.2372881	501.1016949	532.5423729	555	559.24	563.48	571.96	571.96
201.7017538	264.1024348	290.985307	308.5832997	312.4783274	316.3733551	323.5716821	323.5716821
18	23	30	37	43.5	50	60	60
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
411.07	466.62	527.725	564.388	571.6095	578.831	583.275	583.275
183	188	193	193	193	193	193	193
197	202	207	207	207	207	207	207
370	420	475	508	514.5	521	525	525
355.2	403.2	456	487.68	493.92	500.16	504	504
344.41	411.07	474.397	511.06	519.3925	527.725	538.835	538.835
370	420	475	508	514.5	521	525	525
355.2	403.2	456	487.68	493.92	500.16	504	504
370	420	475	508	514.5	521	525	525
355.2	403.2	456	487.68	493.92	500.16	504	504
355.2	403.2	456	487.68	493.92	500.16	504	504
370	420	475	508	514.5	521	525	525
370	420	475	508	514.5	521	525	525
370	420	475	508	514.5	521	525	525
175	225	260	295	295	295	295	295
255	325	380	415	420	425	435	435

29
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504
538.835
525
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525
504
504
525
525
525
295
435

HCAUSDDIGITAL_LOAN_NORE	HCA	USD
HCAUSDDIGITAL_NORE	HCA	USD
HCNUSDSENIOR_MODRE	HCN	USD
HCPUSDSENIOR_MODRE	HCP	USD
HCPUSDSENIOR	HCP	USD
HCPEURSENIOR	HCP	EUR
HCPEURSENIOR_MODRE	HCP	EUR
HCPUSDSENIOR_NORE	HCP	USD
HCPEURSENIOR_NORE	HCP	EUR
HCPAUDSECURED_MODRE	HCP	AUD
HCPAUDSENIOR_MODRE	HCP	AUD
HCPHKDSENIOR_MODRE	HCP	HKD
HCPSGDSENIOR_MODRE	HCP	SGD
HCPJPYSENIOR_MODRE	HCP	JPY
HCREURSENIOR_MODRE	HCR	EUR
HCRUSDSENIOR_MODRE	HCR	USD
HCRJPYSENIOR_MODRE	HCR	JPY
HCRUSDSENIOR_NORE	HCR	USD
HCRUSDCVA_LOAN	HCR	USD
HDUSDSENIOR	HD	USD
HDUSDSENIOR_NORE	HD	USD
HDUSDSENIOR_MODRE	HD	USD
HDEURSENIOR	HD	EUR
HDEURSENIOR_NORE	HD	EUR
HDEURSENIOR_MODRE	HD	EUR
HDJPYSENIOR_MODRE	HD	JPY
HDAUDSENIOR_MODRE	HD	AUD
HDHKDSENIOR_MODRE	HD	HKD
HDSGDSENIOR_MODRE	HD	SGD
HDUSDCVA_SENIOR	HD	USD
HDUSDLOAN_MODRE	HD	USD
HDSUPPUSDLOAN_MODRE	HDSUPP	USD
HDSUPPUSDCVA_LOAN	HDSUPP	USD
HEATUSDSENIOR_MODRE	HEAT	USD
HEATUSDSENIOR	HEAT	USD
HEAT_05_2_B2USDSENIOR	HEAT_05_2_B2	USD
HEAT_05_3_B3USDSENIOR	HEAT_05_3_B3	USD
HEAT_05_4_M7USDSENIOR	HEAT_05_4_M7	USD
HEAT_05_5_B2USDSENIOR	HEAT_05_5_B2	USD
HEAT_05_6_B1USDSENIOR	HEAT_05_6_B1	USD
HEAT_05_6_M7USDSENIOR	HEAT_05_6_M7	USD
HEAT_05_6_M8USDSENIOR	HEAT_05_6_M8	USD
HEAT_05_7_B1USDSENIOR	HEAT_05_7_B1	USD
HEAT_05_8_B1USDSENIOR	HEAT_05_8_B1	USD
HEAT_05_8_M5USDSENIOR	HEAT_05_8_M5	USD
HEAT_05_8_M8USDSENIOR	HEAT_05_8_M8	USD
HEAT_05_9_B1USDSENIOR	HEAT_05_9_B1	USD
HEAT_05_HE8_B1USDSENIOR	HEAT_05_HE8_B1	USD
HEAT_05_HE8_M8USDSENIOR	HEAT_05_HE8_M8	USD
HEAT_06_1_B1USDSENIOR	HEAT_06_1_B1	USD
HEAT_06_1_M5USDSENIOR	HEAT_06_1_M5	USD
HEAT_06_1_M8USDSENIOR	HEAT_06_1_M8	USD
HEAT_06_2_B1USDSENIOR	HEAT_06_2_B1	USD
HEAT_06_2_M8USDSENIOR	HEAT_06_2_M8	USD
HEAT_06_3_B1USDSENIOR	HEAT_06_3_B1	USD
HEAT_06_3_M5USDSENIOR	HEAT_06_3_M5	USD
HEAT_06_3_M7USDSENIOR	HEAT_06_3_M7	USD
HEAT_06_3_M8USDSENIOR	HEAT_06_3_M8	USD
HEAT_06_3_M8_USDSENIOR	HEAT_06_3_M8_	USD
HEAT_06_4_B1USDSENIOR	HEAT_06_4_B1	USD
HEAT_06_4_M2USDSENIOR	HEAT_06_4_M2	USD
HEAT_06_4_M5USDSENIOR	HEAT_06_4_M5	USD
HEAT_06_4_M8USDSENIOR	HEAT_06_4_M8	USD
HEAT_06_5_M7USDSENIOR	HEAT_06_5_M7	USD
HEAT_06_5_M8USDSENIOR	HEAT_06_5_M8	USD
HEAT_06_6_B1USDSENIOR	HEAT_06_6_B1	USD
HEAT_06_6_B1_USDSENIOR	HEAT_06_6_B1_	USD
HEAT_06_6_M7USDSENIOR	HEAT_06_6_M7	USD
HEAT_06_6_M8USDSENIOR	HEAT_06_6_M8	USD
HEAT_06_7_B1USDSENIOR	HEAT_06_7_B1	USD
HEAT_06_7_M8USDSENIOR	HEAT_06_7_M8	USD
HEAT_06_8_B1USDSENIOR	HEAT_06_8_B1	USD
HEAT_06_8_M8USDSENIOR	HEAT_06_8_M8	USD
HEAT_064_M8USDSENIOR	HEAT_064_M8	USD

DIGITAL_LOAN_NORE	DERIV	7/25/2008 13:30	105	120	135
DIGITAL_NORE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_MODRE	DERIV	6/1/2007 13:30	13	16	21
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR	DERIV	7/21/2008 13:30	308.858	309.969	313.302
SENIOR	DERIV	7/21/2008 13:30	308.858	309.969	313.302
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR_NORE	DERIV	7/2/2008 18:30	162.4368	163.3812	166.2144
SENIOR_NORE	DERIV	7/2/2008 18:30	162.4368	163.3812	166.2144
SECURED_MODRE	DERIV	7/21/2008 13:30	250.2	251.1	253.8
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR_MODRE	DERIV	7/28/2008 13:30	362	362	383
SENIOR_MODRE	DERIV	7/28/2008 13:30	362	362	383
SENIOR_MODRE	DERIV	7/28/2008 13:30	362	362	383
SENIOR_NORE	DERIV	7/28/2008 13:30	341.88728	341.88728	361.72052
CVA_LOAN	DERIV	4/7/2008 18:30	175	300	375
SENIOR	DERIV	7/29/2008 18:30	116.655	116.655	116.655
SENIOR_NORE	DERIV	7/29/2008 18:30	99.162	99.162	99.162
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
SENIOR	DERIV	7/29/2008 18:30	116.655	116.655	116.655
SENIOR_NORE	DERIV	7/29/2008 18:30	99.162	99.162	99.162
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
CVA_SENIOR	DERIV	10/5/2006 13:30	1	1	1
LOAN_MODRE	DERIV	12/28/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN_MODRE	DERIV	7/28/2008 18:30	40	50	60
CVA_LOAN	DERIV	6/13/2008 18:30	200	200	200
SENIOR_MODRE	DERIV	3/23/2005 18:30	220	220	220
SENIOR	DERIV	10/8/2007 13:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	3/26/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/30/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 13:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	2/1/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/14/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	2/1/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/28/2006 8:30	1	1	1
SENIOR	DERIV	7/27/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/15/2007 18:30	1	1	1
SENIOR	DERIV	4/3/2007 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	10/17/2006 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	4/2/2007 18:30	1	1	1
SENIOR	DERIV	11/15/2006 13:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	4/3/2007 8:30	1	1	1

175	225	260	295	295	295	295	295
370	420	475	508	514.5	521	525	525
26	32	41	51	56.5	62	71	71
291	303	315	325	327.5	330	334	334
323.301	336.633	349.965	361.075	363.8525	366.63	371.074	371.074
323.301	336.633	349.965	361.075	363.8525	366.63	371.074	371.074
291	303	315	325	327.5	330	334	334
174.714	186.0468	197.3796	206.8236	209.1846	211.5456	215.3232	215.3232
174.714	186.0468	197.3796	206.8236	209.1846	211.5456	215.3232	215.3232
261.9	272.7	283.5	292.5	294.75	297	300.6	300.6
291	303	315	325	327.5	330	334	334
291	303	315	325	327.5	330	334	334
291	303	315	325	327.5	330	334	334
291	303	315	325	327.5	330	334	334
422	458	509	550	557	564	577	577
422	458	509	550	557	564	577	577
422	458	509	550	557	564	577	577
398.55368	432.55352	480.71996	519.442	526.05308	532.66416	544.94188	544.94188
425	450	500	550	550	550	550	550
133.32	144.43	152.207	161.095	162.206	163.317	166.65	161.095
113.328	122.772	129.3828	136.938	137.8824	138.8268	141.66	136.938
120	130	137	145	146	147	150	145
133.32	144.43	152.207	161.095	162.206	163.317	166.65	161.095
113.328	122.772	129.3828	136.938	137.8824	138.8268	141.66	136.938
120	130	137	145	146	147	150	145
120	130	137	145	146	147	150	145
120	130	137	145	146	147	150	145
120	130	137	145	146	147	150	145
120	130	137	145	146	147	150	145
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80	100	125	150	157.5	165	175	185
300	400	400	400	400	400	400	400
220	220	220	220	220	220	220	220
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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HEAT_07_1_M8USDSENIOR	HEAT_07_1_M8	USD
HEAT_2005_1_B1USDSENIOR	HEAT_2005_1_B1	USD
HEAT_2005_5_B2USDSENIOR	HEAT_2005_5_B2	USD
HEAT_2005_6_B1USDSENIOR	HEAT_2005_6_B1	USD
HEAT_2005_8_B1USDSENIOR	HEAT_2005_8_B1	USD
HEAT_2005_8_M5USDSENIOR	HEAT_2005_8_M5	USD
HEAT_2005_8_M8USDSENIOR	HEAT_2005_8_M8	USD
HEAT_2005_9_M8USDSENIOR	HEAT_2005_9_M8	USD
HEAT_2006_1_M8USDSENIOR	HEAT_2006_1_M8	USD
HEAT_2006_2_M8USDSENIOR	HEAT_2006_2_M8	USD
HEAT_2006_3_M7USDSENIOR	HEAT_2006_3_M7	USD
HEAT_2006_4_2A4USDSENIOR	HEAT_2006_4_2A4	USD
HEAT_2006_4_B1USDSENIOR	HEAT_2006_4_B1	USD
HEAT_2006_4_M5USDSENIOR	HEAT_2006_4_M5	USD
HEAT_2006_4_M8USDSENIOR	HEAT_2006_4_M8	USD
HEAT_2006_5_B1USDSENIOR	HEAT_2006_5_B1	USD
HEAT_2006_5_M7USDSENIOR	HEAT_2006_5_M7	USD
HEAT_2006_5_M7_USDSENIOR	HEAT_2006_5_M7_	USD
HEAT_2006_5_M8USDSENIOR	HEAT_2006_5_M8	USD
HEAT_2006_6_B1USDSENIOR	HEAT_2006_6_B1	USD
HEAT_2006_7_2A4USDSENIOR	HEAT_2006_7_2A4	USD
HEAT_2006_7_B1USDSENIOR	HEAT_2006_7_B1	USD
HEAT_2006_7_M5USDSENIOR	HEAT_2006_7_M5	USD
HEAT_2006_8_M8USDSENIOR	HEAT_2006_8_M8	USD
HEAT04_7_B2USDSENIOR	HEAT04_7_B2	USD
HEAT05_1_B2USDSENIOR	HEAT05_1_B2	USD
HEAT05_7_B2USDSENIOR	HEAT05_7_B2	USD
HEAT05_8_B1USDSENIOR	HEAT05_8_B1	USD
HEAT05_9_B1USDSENIOR	HEAT05_9_B1	USD
HEAT05_9_M8USDSENIOR	HEAT05_9_M8	USD
HEAT05_9_M81USDSENIOR	HEAT05_9_M81	USD
HEAT05_HE8_A4USDSENIOR	HEAT05_HE8_A4	USD
HEAT05_HE8_M2USDSENIOR	HEAT05_HE8_M2	USD
HEAT05_HE8_M5USDSENIOR	HEAT05_HE8_M5	USD
HEAT06_1_M8USDSENIOR	HEAT06_1_M8	USD
HEAT06_4_2A4USDSENIOR	HEAT06_4_2A4	USD
HEAT06_4_B1USDSENIOR	HEAT06_4_B1	USD
HEAT06_4_M2USDSENIOR	HEAT06_4_M2	USD
HEAT06_4_M5USDSENIOR	HEAT06_4_M5	USD
HEAT06_4_M8USDSENIOR	HEAT06_4_M8	USD
HEAT06_7_A4USDSENIOR	HEAT06_7_A4	USD
HEAT06_7_B1USDSENIOR	HEAT06_7_B1	USD
HEAT06_7_M2USDSENIOR	HEAT06_7_M2	USD
HEAT06_7_M5USDSENIOR	HEAT06_7_M5	USD
HEAT06_7_M8USDSENIOR	HEAT06_7_M8	USD
HEAT061M8USDSENIOR	HEAT061M8	USD
HEAT07_2_A4USDSENIOR	HEAT07_2_A4	USD
HEAT07_2_M2USDSENIOR	HEAT07_2_M2	USD
HEAT07_2_M5USDSENIOR	HEAT07_2_M5	USD
HEAT07_2_M8USDSENIOR	HEAT07_2_M8	USD
HEAT07_2_M9USDSENIOR	HEAT07_2_M9	USD
HEIANAEURSENIOR_MMR_L	HEIANA	EUR
HELLERUSDSENIOR	HELLER	USD
HENKELJPYSENIOR_MMR_L	HENKEL	JPY
HENLNDUSDSENIOR_3CE	HENLND	USD
HERBSTUSDLOAN_NORE	HERBST	USD
HERIMEURCVA_SENIOR	HERIM	EUR
HERME_11_AEURASSETBACKED	HERME_11_A	EUR
HESUSDSENIOR_MODRE	HES	USD
HESUSDSENIOR	HES	USD
HESAUDSENIOR_MODRE	HES	AUD
HESAUDSENIOR	HES	AUD
HESEURSENIOR_NORE	HES	EUR
HESEURSENIOR_MODRE	HES	EUR
HESEURSENIOR	HES	EUR
HESUSDSENIOR_NORE	HES	USD
HESSAUDSENIOR	HESS	AUD
HESSAUDSENIOR_MODRE	HESS	AUD
HESSEURSENIOR	HESS	EUR
HESSEURSENIOR_MODRE	HESS	EUR
HESSEURSENIOR_NORE	HESS	EUR
HESSUSDSENIOR	HESS	USD
HESSUSDSENIOR_MODRE	HESS	USD
HESSUSDSENIOR_NORE	HESS	USD

SENIOR	DERIV	10/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	10/17/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	10/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	3/16/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/21/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	12/21/2005 13:30	198	198	198
SENIOR	DERIV	11/10/2005 18:30	330	330	330
SENIOR	DERIV	2/7/2006 18:30	271	271	271
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2005 18:30	196	196	196
SENIOR	DERIV	11/22/2005 18:30	196	196	196
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	3/8/2006 8:30	145	145	145
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/27/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR_MMR_L	DERIV	1/2/2008 13:30	10	10	15
SENIOR	DERIV	5/18/1999	135	135	135
SENIOR_MMR_L	DERIV	7/22/2008 13:30	25	25	31
SENIOR_3CE	DERIV	6/3/2008 8:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 18:30	950	949.9019392	949.9357126
CVA_SENIOR	DERIV	4/10/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	2/12/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/18/2008 13:30	63	65	65
SENIOR	DERIV	7/18/2008 13:30	69.993	72.215	72.215
SENIOR_MODRE	DERIV	7/18/2008 13:30	63	65	65
SENIOR	DERIV	7/18/2008 13:30	69.993	72.215	72.215
SENIOR_NORE	DERIV	7/18/2008 13:30	59.4972	61.386	61.386
SENIOR_MODRE	DERIV	7/18/2008 13:30	63	65	65
SENIOR	DERIV	7/18/2008 13:30	69.993	72.215	72.215
SENIOR_NORE	DERIV	7/18/2008 13:30	59.4972	61.386	61.386
SENIOR	DERIV	1/29/2007 18:30	11	13	16
SENIOR_MODRE	DERIV	1/29/2007 18:30	10	12	14
SENIOR	DERIV	1/29/2007 18:30	11	13	16
SENIOR_MODRE	DERIV	1/29/2007 18:30	10	12	14
SENIOR_NORE	DERIV	1/29/2007 18:30	9	11	13
SENIOR	DERIV	1/29/2007 18:30	11	13	16
SENIOR_MODRE	DERIV	1/29/2007 18:30	10	12	14
SENIOR_NORE	DERIV	1/29/2007 18:30	9	11	13

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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1835	1835	1835	1835	1835	1835	1835	1835
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2456	2456	2456	2456	2456	2456	2456	2456
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198	198	198	198	198	198	198	198
330	330	330	330	330	330	330	330
271	271	271	271	271	271	271	271
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
196	196	196	196	196	196	196	196
196	196	196	196	196	196	196	196
1	1	1	1	1	1	1	1
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145	145	145	145	145	145	145	145
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25	35	45	55	60	65	75	75
135	135	135	135	135	135	135	135
38	46	52	57	60	63	67	67
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949.9692543	949.9861057	949.9978427	949.9966334	949.9973658	949.9980982	949.9997762	949.9999985
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65	70	75	80	83	86	92	120
72.215	77.77	83.325	88.88	92.213	95.546	102.212	133.32
65	70	75	80	83	86	92	120
72.215	77.77	83.325	88.88	92.213	95.546	102.212	133.32
61.386	66.108	70.83	75.552	78.3852	81.2184	86.8848	113.328
65	70	75	80	83	86	92	120
72.215	77.77	83.325	88.88	92.213	95.546	102.212	133.32
61.386	66.108	70.83	75.552	78.3852	81.2184	86.8848	113.328
19	24	34	44	54	64	79	89
17	22	31	40	49	58	71	80
19	24	34	44	54	64	79	89
17	22	31	40	49	58	71	80
16	21	29	38	46.5	55	67	76
19	24	34	44	54	64	79	89
17	22	31	40	49	58	71	80
16	21	29	38	46.5	55	67	76

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HETUSDSUBORDINATE_NORE	HET	USD
HETUSDSENIOR_NORE	HET	USD
HETUSDSENIOR_MODRE	HET	USD
HETHKDSENIOR_MODRE	HET	HKD
HETEURSENIOR_MODRE	HET	EUR
HETEURSENIOR_NORE	HET	EUR
HETUSDSENIOR	HET	USD
HETHKDSENIOR_NORE	HET	HKD
HETUSDSUBORDINATE_MODRE	HET	USD
HETJPYSENIOR_MODRE	HET	JPY
HETJPYSENIOR_NORE	HET	JPY
HETAUDSENIOR_MODRE	HET	AUD
HETUSDLOAN_NORE	HET	USD
HETUSDDIGITAL_NORE	HET	USD
HET_INCUSDSENIOR_MODRE	HET_INC	USD
HET_INCEURSENIOR_MODRE	HET_INC	EUR
HFUSDSENIOR	HF	USD
HFUSDSENIOR_MODRE	HF	USD
HFUSDSENIOR_NORE	HF	USD
HFEURSENIOR	HF	EUR
HFEURSENIOR_MODRE	HF	EUR
HFEURSENIOR_NORE	HF	EUR
HFPUSDSENIOR_MODRE	HFP	USD
HFP_8_4CUSDSENIOR	HFP_8_4C	USD
HGMUSDLOAN_NORE	HGM	USD
HGSC_05_1A_BUSDSENIOR	HGSC_05_1A_B	USD
HIUSDSENIOR	HI	USD
HIEURSENIOR	HI	EUR
HIEURSENIOR_MODRE	HI	EUR
HIUSDSENIOR_MODRE	HI	USD
HIUSDSENIOR_NORE	HI	USD
HIEURSENIOR_NORE	HI	EUR
HIAUDSENIOR_MODRE	HI	AUD
HIUSDSENIOR_MODRE	HI	USD
HIHKDSENIOR_MODRE	HI	HKD
HIJPYSENIOR_MODRE	HI	JPY
HIUSDPREFERRED_MODRE	HI	USD
HISGDSENIOR_MODRE	HI	SGD
HIAUDPREFERRED_MODRE	HI	AUD
HIGBPSENIOR_MODRE	HI	GBP
HIGBPDIGITAL_MODRE	HI	GBP
HI_IUSDSENIOR	HI_I	USD
HI_IUSDSENIOR_MODRE	HI_I	USD
HI_IUSDSENIOR_NORE	HI_I	USD
HI_IEURSENIOR	HI_I	EUR
HI_IEURSENIOR_MODRE	HI_I	EUR
HI_IEURSENIOR_NORE	HI_I	EUR
HI_IAUDSENIOR_MODRE	HI_I	AUD
HI_MUNIUSDSENIOR_MODRE	HI_MUNI	USD
HI_PUSDPREFERRED_MODRE	HI_P	USD
HI_PAUDPREFERRED_MODRE	HI_P	AUD
HIGUSDSENIOR_MODRE	HIG	USD
HIGEURSENIOR_MODRE	HIG	EUR
HIGUSDSENIOR_NORE	HIG	USD
HIGHKDSENIOR_MODRE	HIG	HKD
HIGEURSENIOR_NORE	HIG	EUR
HIGUSDSENIOR	HIG	USD
HIGAUDSENIOR	HIG	AUD
HIGUSDPREFERRED_MODRE	HIG	USD
HIGAUDSENIOR_MODRE	HIG	AUD
HIGHKDSENIOR_NORE	HIG	HKD
HIGJPYSENIOR_MODRE	HIG	JPY
HIGJPYSENIOR_NORE	HIG	JPY
HIGUSDSENIOR_MODRE	HIG	USD
HIGUSDSENIOR	HIG	USD
HIGUSDSTRNOTE	HIG	USD
HIGUSDSTRNOTE	HIG	USD
HIG_PUSDPREFERRED_MODRE	HIG_P	USD
HILLC_04_1A_B1USDSENIOR	HILLC_04_1A_B1	USD
HISAST07_NC1_2007_NC1_M_9USDSENIOR	HISAST07_NC1_2007_NC1_M_9	USD
HISAST07_NC1_A4USDSENIOR	HISAST07_NC1_A4	USD
HISAST07_NC1_M2USDSENIOR	HISAST07_NC1_M2	USD
HISAST07_NC1_M5USDSENIOR	HISAST07_NC1_M5	USD
HISAST07_NC1_M8USDSENIOR	HISAST07_NC1_M8	USD

SUBORDINATE_NORE	DERIV	6/23/2008 18:30	688.52263	667.902911	840.673205
SENIOR_NORE	DERIV	7/28/2008 18:30	744.483373	928.382435	991.329191
SENIOR_MODRE	DERIV	7/28/2008 18:30	758.977054	953.972387	1021.270739
SENIOR_MODRE	DERIV	7/28/2008 18:30	758.723299	953.490611	1020.555908
SENIOR_MODRE	DERIV	7/28/2008 18:30	760.555355	957.921521	1028.210264
SENIOR_NORE	DERIV	7/28/2008 18:30	745.973199	932.108031	997.864327
SENIOR	DERIV	6/23/2008 18:30	684.788197	664.565897	833.810715
SENIOR_NORE	DERIV	7/28/2008 18:30	744.24387	927.928071	990.656207
SUBORDINATE_MODRE	DERIV	7/17/2008 18:30	1015	1040	1175
SENIOR_MODRE	DERIV	7/28/2008 18:30	757.671677	950.586872	1014.652019
SENIOR_NORE	DERIV	7/28/2008 18:30	743.251165	925.188437	985.094257
SENIOR_MODRE	DERIV	7/28/2008 18:30	762.704345	963.258483	1037.97435
LOAN_NORE	DERIV	7/25/2008 18:30	250	250	300
DIGITAL_NORE	DERIV	7/28/2008 18:30	744.483373	928.382435	991.329191
SENIOR_MODRE	DERIV	7/28/2008 18:30	758.977054	953.972387	1021.270739
SENIOR_MODRE	DERIV	7/28/2008 18:30	760.555355	957.921521	1028.210264
SENIOR	DERIV	7/28/2008 13:30	99.99	111.1	122.21
SENIOR_MODRE	DERIV	7/28/2008 13:30	90	100	110
SENIOR_NORE	DERIV	7/28/2008 13:30	84.996	94.44	103.884
SENIOR	DERIV	7/28/2008 13:30	99.99	111.1	122.21
SENIOR_MODRE	DERIV	7/28/2008 13:30	90	100	110
SENIOR_NORE	DERIV	7/2/2008 18:30	84.996	94.44	103.884
SENIOR_MODRE	DERIV	8/26/2004 13:30	55	55	55
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	6/30/2008 18:30	15	20	25
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2008 13:30	299.97	311.08	311.08
SENIOR	DERIV	7/24/2008 13:30	299.97	311.08	311.08
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
SENIOR_NORE	DERIV	7/24/2008 13:30	254.988	264.432	264.432
SENIOR_NORE	DERIV	7/24/2008 13:30	254.988	264.432	264.432
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
SENIOR_MODRE	CASH	7/24/2008 13:30	270	280	280
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
PREFERRED_MODRE	DERIV	7/24/2008 13:30	405	420	420
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
PREFERRED_MODRE	DERIV	7/24/2008 13:30	405	420	420
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
DIGITAL_MODRE	DERIV	7/24/2008 13:30	388.8	403.2	403.2
SENIOR	DERIV	3/11/2005 18:30	2	2	2
SENIOR_MODRE	DERIV	3/11/2005 18:30	2	2	2
SENIOR_NORE	DERIV	3/11/2005 18:30	2	2	2
SENIOR	DERIV	3/11/2005 18:30	2	2	2
SENIOR_MODRE	DERIV	3/11/2005 18:30	2	2	2
SENIOR_NORE	DERIV	3/11/2005 18:30	2	2	2
SENIOR_MODRE	DERIV	3/11/2005 18:30	2	2	2
SENIOR_MODRE	DERIV	7/22/2008 18:30	27	27	27
PREFERRED_MODRE	DERIV	4/20/2007 18:30	6	6	12
PREFERRED_MODRE	DERIV	4/30/2007 13:30	6	6	12
SENIOR_MODRE	DERIV	7/29/2008 13:30	78.1	81.6	86.3
SENIOR_MODRE	DERIV	7/29/2008 13:30	78.1	81.6	86.3
SENIOR_NORE	DERIV	7/29/2008 13:30	73.7610764	77.0666304	81.5055172
SENIOR_MODRE	DERIV	7/29/2008 13:30	78.1	81.6	86.3
SENIOR_NORE	DERIV	7/29/2008 13:30	73.7610764	77.0666304	81.5055172
SENIOR	DERIV	7/29/2008 13:30	85.91	89.76	94.93
SENIOR	DERIV	7/29/2008 13:30	85.91	89.76	94.93
PREFERRED_MODRE	DERIV	7/29/2008 13:30	117.15	122.4	129.45
SENIOR_MODRE	DERIV	7/29/2008 13:30	78.1	81.6	86.3
SENIOR_NORE	DERIV	7/29/2008 13:30	73.7610764	77.0666304	81.5055172
SENIOR_MODRE	DERIV	7/29/2008 13:30	78.1	81.6	86.3
SENIOR_NORE	DERIV	7/29/2008 13:30	73.7610764	77.0666304	81.5055172
SENIOR_MODRE	CASH	5/16/2008 18:30	1	1	1
SENIOR	CASH	5/16/2008 18:30	1	1	1
STRNOTE	CASH	7/23/2008 13:30	250	250	250
STRNOTE	DERIV	7/23/2008 13:30	250	250	250
PREFERRED_MODRE	DERIV	8/31/2006 13:30	9	9	9
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1

1268.076035	1476.60202	1535.959984	1522.151177	1495.486016	1468.820854	1414.907003	1324.522455
1539.11015	1819.257278	1800.195302	1751.26329	1694.676924	1638.090557	1533.051785	1385.206307
1607.580102	1915.681827	1904.595305	1859.542853	1803.527614	1747.512374	1642.157582	1489.622965
1605.755568	1913.265846	1902.178136	1857.196714	1801.048521	1744.900328	1638.35523	1479.312184
1629.843686	1951.845265	1946.652984	1904.859448	1849.703804	1794.54816	1688.61142	1530.499269
1559.893909	1852.580706	1838.450841	1791.998591	1735.76413	1679.529669	1573.038829	1418.984008
1251.539802	1453.677033	1509.519873	1494.163269	1466.803987	1439.444704	1384.423991	1293.875417
1537.409195	1817.042897	1798.020215	1749.186862	1692.487892	1635.788921	1529.635545	1375.633217
1515	1600	1625	1615	1595	1575	1560	1560
1579.62057	1859.63214	1828.810686	1767.661687	1700.119318	1632.576949	1502.5087	1310.963044
1512.957985	1767.305375	1730.492394	1667.285623	1600.626756	1533.967889	1407.513498	1225.756031
1666.312319	2018.376654	2032.156698	2005.586867	1961.022809	1916.458751	1832.934003	1707.773698
440	540	585	595	610	625	645	645
1539.11015	1819.257278	1800.195302	1751.26329	1694.676924	1638.090557	1533.051785	1385.206307
1607.580102	1915.681827	1904.595305	1859.542853	1803.527614	1747.512374	1642.157582	1489.622965
1629.843686	1951.845265	1946.652984	1904.859448	1849.703804	1794.54816	1688.61142	1530.499269
133.32	138.875	144.43	149.985	149.985	149.985	144.43	144.43
120	125	130	135	135	135	130	130
113.328	118.05	122.772	127.494	127.494	127.494	122.772	122.772
133.32	138.875	144.43	149.985	149.985	149.985	144.43	144.43
120	125	130	135	135	135	130	130
113.328	118.05	122.772	127.494	127.494	127.494	122.772	122.772
55	55	55	55	55	55	55	55
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
30	40	45	50	55	60	70	85
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
299.97	294.415	288.86	283.305	276.639	269.973	261.085	261.085
299.97	294.415	288.86	283.305	276.639	269.973	261.085	261.085
270	265	260	255	249	243	235	235
270	265	260	255	249	243	235	235
254.988	250.266	245.544	240.822	235.1556	229.4892	221.934	221.934
254.988	250.266	245.544	240.822	235.1556	229.4892	221.934	221.934
270	265	260	255	249	243	235	235
270	265	260	255	249	243	235	235
270	265	260	255	249	243	235	235
270	265	260	255	249	243	235	235
405	397.5	390	382.5	373.5	364.5	352.5	352.5
270	265	260	255	249	243	235	235
405	397.5	390	382.5	373.5	364.5	352.5	352.5
270	265	260	255	249	243	235	235
388.8	381.6	374.4	367.2	358.56	349.92	338.4	338.4
4	11	18	21	24	27	36	40
4	10	16	19	21.5	24	32	36
4	9	15	18	20.5	23	30	34
4	11	18	21	24	27	36	40
4	10	16	19	21.5	24	32	36
4	9	15	18	20.5	23	30	34
4	10	16	19	21.5	24	32	36
27	27	29	29	29	29	35	35
18	27	34	42	42	42	50	50
18	27	34	42	42	42	50	50
93.5	101	106.6	110	111.45	112.9	115.8	115.8
93.5	101	106.6	110	111.45	112.9	115.8	115.8
88.305514	95.388844	100.6777304	103.88884	105.2582838	106.6277276	109.3666152	109.3666152
93.5	101	106.6	110	111.45	112.9	115.8	115.8
88.305514	95.388844	100.6777304	103.88884	105.2582838	106.6277276	109.3666152	109.3666152
102.85	111.1	117.26	121	122.595	124.19	127.38	127.38
102.85	111.1	117.26	121	122.595	124.19	127.38	127.38
140.25	151.5	159.9	165	167.175	169.35	173.7	173.7
93.5	101	106.6	110	111.45	112.9	115.8	115.8
88.305514	95.388844	100.6777304	103.88884	105.2582838	106.6277276	109.3666152	109.3666152
93.5	101	106.6	110	111.45	112.9	115.8	115.8
88.305514	95.388844	100.6777304	103.88884	105.2582838	106.6277276	109.3666152	109.3666152
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
250	225	225	200	200	200	200	200
250	225	225	200	200	200	200	200
16	27	34	42	46.5	51	60	60
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

1304.614626
1349.264639
1452.025364
1437.815329
1489.162748
1379.324279
1274.028333
1336.030337
1560
1256.845218
1175.151488
1680.326328
645
1349.264639
1452.025364
1489.162748
144.43
130
122.772
144.43
130
122.772
55
0.999999975
95
0.999999975
261.085
261.085
235
235
221.934
221.934
235
235
235
235
352.5
235
352.5
235
338.4
40
36
34
40
36
34
36
35
89.62
90
115.8
115.8
109.3666152
115.8
109.3666152
127.38
127.38
173.7
115.8
109.3666152
115.8
109.3666152
1
1
200
200
60
0.999999975
1
1
1
0.999999975
1

HIWAUDSECURED_MODRE	HIW	AUD
HIWAUDSENIOR_MODRE	HIW	AUD
HIWUSDSENIOR_MODRE	HIW	USD
HKLANDHKDSENIOR_3CE	HKLAND	HKD
HKLANDHKDSENIOR	HKLAND	HKD
HLIUSDSENIOR_MODRE	HLI	USD
HLIEURSENIOR_MODRE	HLI	EUR
HLSHUSDSENIOR_NORE	HLSH	USD
HLSHUSDLOAN_NORE	HLSH	USD
HLTUSDSENIOR	HLT	USD
HLTEURSENIOR	HLT	EUR
HLTGBPSENIOR	HLT	GBP
HLTEURSENIOR_MODRE	HLT	EUR
HLTUSDSENIOR_MODRE	HLT	USD
HLTUSDSENIOR_NORE	HLT	USD
HLTEURSENIOR_NORE	HLT	EUR
HLTAUDSENIOR	HLT	AUD
HLTAUDSENIOR_MODRE	HLT	AUD
HLTHKDSENIOR_MODRE	HLT	HKD
HLTUSDLOAN_NORE	HLT	USD
HMAUSDSENIOR_MODRE	HMA	USD
HMAUSDSENIOR_NORE	HMA	USD
HMAAUDSENIOR_MODRE	HMA	AUD
HMAUSDSUBORDINATE_MODRE	HMA	USD
HMAEURSENIOR_MODRE	HMA	EUR
HMASGDSENIOR_MODRE	HMA	SGD
HMAHKDSENIOR_MODRE	HMA	HKD
HMAEURSUBORDINATE_MODRE	HMA	EUR
HMASGDSUBORDINATE_MODRE	HMA	SGD
HMAHKDSUBORDINATE_MODRE	HMA	HKD
HMAJPYSUBORDINATE_MODRE	HMA	JPY
HMAUSDLOAN_NORE	HMA	USD
HMAJPYSENIOR_MODRE	HMA	JPY
HMI_07_1_3A2EURASSETBACKED	HMI_07_1_3A2	EUR
HMI_07_2X_3A2EURASSETBACKED	HMI_07_2X_3A2	EUR
HMTUSDSENIOR	HMT	USD
HMTUSDSENIOR_NORE	HMT	USD
HMTUSDSENIOR_MODRE	HMT	USD
HMTHKDSENIOR_NORE	HMT	HKD
HMTEURSENIOR_NORE	HMT	EUR
HMTEURSENIOR_MODRE	HMT	EUR
HNZUSDSENIOR	HNZ	USD
HNZUSDSENIOR_NORE	HNZ	USD
HNZUSDSENIOR_MODRE	HNZ	USD
HNZEURSENIOR	HNZ	EUR
HNZEURSENIOR_NORE	HNZ	EUR
HNZEURSENIOR_MODRE	HNZ	EUR
HNZAUDSENIOR_MODRE	HNZ	AUD
HNZJPYSENIOR_MODRE	HNZ	JPY
HNZHKDSENIOR_MODRE	HNZ	HKD
HNZAUDSENIOR_MMR_L	HNZ	AUD
HOFFMANNUSDSENIOR	HOFFMANN	USD
HOFPJPYSENIOR_MMR_L	HOFP	JPY
HOLCIMUSDSENIOR	HOLCIM	USD
HONUSDSENIOR	HON	USD
HONUSDSENIOR_MODRE	HON	USD
HONUSDSENIOR_NORE	HON	USD
HONEURSENIOR_MODRE	HON	EUR
HONEURSENIOR_NORE	HON	EUR
HONEURSENIOR	HON	EUR
HONAUDSENIOR	HON	AUD
HONAUDSENIOR_MODRE	HON	AUD
HONUSDSENIOR_MODRE	HON	USD
HONHKDSENIOR_MODRE	HON	HKD
HONHKDSENIOR_NORE	HON	HKD
HONJPYSENIOR_NORE	HON	JPY
HOTUSDSENIOR	HOT	USD
HOTUSDSENIOR_NORE	HOT	USD
HOTUSDSENIOR_MODRE	HOT	USD
HOTEURSENIOR	HOT	EUR
HOTEURSENIOR_NORE	HOT	EUR
HOTEURSENIOR_MODRE	HOT	EUR
HOTHKDSENIOR_NORE	HOT	HKD
HOTJPYSENIOR_NORE	HOT	JPY

SECURED_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	2/5/2007 13:30	45	45	45
SENIOR_MODRE	DERIV	2/5/2007 13:30	45	45	45
SENIOR_3CE	DERIV	7/24/2008 8:30	60	60	82
SENIOR	DERIV	7/24/2008 8:30	60	60	82
SENIOR_MODRE	DERIV	7/10/2008 18:30	79.5	79.5	79.5
SENIOR_MODRE	DERIV	7/10/2008 18:30	79.5	79.5	79.5
SENIOR_NORE	DERIV	7/23/2008 13:30	135	215.7906301	288.501329
LOAN_NORE	DERIV	7/28/2008 13:30	276	288	305
SENIOR	DERIV	7/28/2008 18:30	789.271471	771.571116	736.481365
SENIOR	DERIV	7/28/2008 18:30	791.03166	773.924566	739.59494
SENIOR	DERIV	7/2/2008 13:30	524.227702	581.071054	599.221981
SENIOR_MODRE	DERIV	7/28/2008 18:30	761.707001	746.18656	715.127356
SENIOR_MODRE	DERIV	7/28/2008 18:30	760.124548	744.072138	712.334575
SENIOR_NORE	DERIV	7/28/2008 18:30	745.440727	730.230073	700.196945
SENIOR_NORE	DERIV	7/28/2008 18:30	746.933672	732.224238	702.829546
SENIOR	DERIV	7/28/2008 18:30	793.428879	777.105463	743.977354
SENIOR_MODRE	DERIV	7/28/2008 18:30	763.862065	749.044265	719.060222
SENIOR_MODRE	DERIV	7/28/2008 18:30	759.869801	743.814002	712.046342
LOAN_NORE	DERIV	8/18/2006 13:30	90	90	90
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
SENIOR_NORE	DERIV	3/17/2004 18:30	93	93	93
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
SUBORDINATE_MODRE	DERIV	7/25/2008 13:30	135	150	185
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
SUBORDINATE_MODRE	DERIV	7/25/2008 13:30	135	150	185
SUBORDINATE_MODRE	DERIV	7/25/2008 13:30	135	150	185
SUBORDINATE_MODRE	DERIV	7/25/2008 13:30	135	150	185
SUBORDINATE_MODRE	DERIV	7/25/2008 13:30	135	150	185
LOAN_NORE	DERIV	7/25/2008 18:30	200	240	275
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
ASSETBACKED	DERIV	11/30/2007 8:30	58	62	62
ASSETBACKED	DERIV	5/13/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/7/2000	85	85	85
SENIOR_NORE	DERIV	4/26/2006 13:30	10	20	25
SENIOR_MODRE	DERIV	4/26/2006 13:30	11	21	26
SENIOR_NORE	DERIV	4/26/2006 13:30	10	20	25
SENIOR_NORE	DERIV	4/26/2006 13:30	10	20	25
SENIOR_MODRE	DERIV	4/26/2006 13:30	11	21	26
SENIOR	DERIV	7/21/2008 18:30	21.109	21.109	21.109
SENIOR_NORE	DERIV	7/21/2008 18:30	17.9436	17.9436	17.9436
SENIOR_MODRE	DERIV	7/21/2008 18:30	19	19	19
SENIOR	DERIV	7/21/2008 18:30	21.109	21.109	21.109
SENIOR_NORE	DERIV	7/21/2008 18:30	17.9436	17.9436	17.9436
SENIOR_MODRE	DERIV	7/21/2008 18:30	19	19	19
SENIOR_MODRE	DERIV	7/21/2008 18:30	19	19	19
SENIOR_MODRE	DERIV	7/21/2008 18:30	19	19	19
SENIOR_MODRE	DERIV	7/21/2008 18:30	19	19	19
SENIOR_MMR_L	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR_MMR_L	DERIV	7/23/2008 13:30	15.01207241	17.52666419	22.9090301
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	7/30/2008 13:30	17.776	17.776	19.998
SENIOR_MODRE	DERIV	7/30/2008 13:30	16	16	18
SENIOR_NORE	DERIV	7/30/2008 13:30	15.1104	15.1104	16.9992
SENIOR_MODRE	DERIV	7/30/2008 13:30	16	16	18
SENIOR_NORE	DERIV	7/30/2008 13:30	15.1104	15.1104	16.9992
SENIOR	DERIV	7/30/2008 13:30	17.776	17.776	19.998
SENIOR	DERIV	7/30/2008 13:30	17.776	17.776	19.998
SENIOR_MODRE	DERIV	7/30/2008 13:30	16	16	18
SENIOR_MODRE	CASH	7/30/2008 13:30	16	16	18
SENIOR_MODRE	DERIV	7/30/2008 13:30	16	16	18
SENIOR_NORE	DERIV	7/30/2008 13:30	15.1104	15.1104	16.9992
SENIOR_NORE	DERIV	7/30/2008 13:30	15.1104	15.1104	16.9992
SENIOR	DERIV	7/30/2008 18:30	111.72	135.24	152.88
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130
SENIOR_MODRE	DERIV	7/30/2008 18:30	100.6335	121.8195	137.709
SENIOR	DERIV	7/30/2008 18:30	111.72	135.24	152.88
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130
SENIOR_MODRE	DERIV	7/30/2008 18:30	100.6335	121.8195	137.709
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130

1	1	1	1	1	1	1	1
45	45	45	45	45	45	45	45
45	45	45	45	45	45	45	45
93	105	119	130	135	140	147	147
93	105	119	130	135	140	147	147
81.2	86.1	91	95	96.65	98.3	105	114.9
81.2	86.1	91	95	96.65	98.3	105	114.9
354.2825094	405.7705407	452.30707	500.6665686	526.9157515	553.1649343	568.9993915	568.9999243
326	345	362	375	380.5	386	396	396
958.633279	1036.440627	1080.005605	1133.700376	1107.642019	1081.583661	1043.280498	970.906141
967.428076	1048.867146	1095.069626	1151.490803	1125.39044	1099.290077	1060.281152	984.686949
830.712675	891.31342	968.169552	1007.771886	1006.518223	1005.26456	972.329283	909.82488
918.105138	988.450547	1026.713279	1073.368924	1047.895676	1022.422428	983.816747	913.551273
910.267397	977.477862	1013.547946	1058.000192	1032.724585	1007.448978	969.80156	902.710188
886.094056	948.228697	980.839266	1021.049379	996.3990045	971.74863	934.881885	870.824977
893.456162	958.488439	993.086826	1035.265849	1010.361046	985.456243	947.554459	880.402648
981.918121	1072.126723	1126.982312	1193.779143	1172.118004	1150.456864	1122.061033	1059.76074
931.026538	1009.029236	1054.728121	1110.189886	1088.316432	1066.442978	1036.421968	976.994131
909.630734	976.77694	1012.860054	1057.308909	1031.987281	1006.665653	968.462636	898.645103
90	90	90	90	90	90	90	90
245	330	375	415	420	425	430	430
93	93	93	93	93	93	93	93
245	330	375	409.3537415	417.1768708	425	430	430
275	360	405	445	447.5	450	455	455
245	330	375	409.3537415	417.1768708	425	430	430
245	330	375	415	420	425	430	430
245	330	375	415	420	425	430	430
275	360	405	445	447.5	450	455	455
275	360	405	445	447.5	450	455	455
275	360	405	445	447.5	450	455	455
275	360	405	445	447.5	450	455	455
315	365	385	400	407.5	415	430	450
245	330	375	415	420	425	430	430
62	62	62	62	62	62	62	62
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
85	85	85	85	85	85	85	85
40	60	85	105	115	125	144	144
42	64	90	111	121.5	132	153	153
40	60	85	105	115	125	144	144
40	60	85	105	115	125	144	144
42	64	90	111	121.5	132	153	153
32.219	43.329	48.884	55.55	56.661	57.772	65.549	85.547
27.3876	36.8316	41.5536	47.22	48.1644	49.1088	55.7196	72.7188
29	39	44	50	51	52	59	77
32.219	43.329	48.884	55.55	56.661	57.772	65.549	85.547
27.3876	36.8316	41.5536	47.22	48.1644	49.1088	55.7196	72.7188
29	39	44	50	51	52	59	77
29	39	44	50	51	52	59	77
29	39	44	50	51	52	59	77
29	39	44	50	51	52	59	77
1	1	1	1	1	1	1	1
24	24	24	24	24	24	24	24
31.36583005	38.63986306	44.71948454	50	52.5	55	60	60
24	24	24	24	24	24	24	24
24.442	28.886	35.552	41.107	43.329	45.551	49.995	49.995
22	26	32	37	39	41	45	45
20.7768	24.5544	30.2208	34.9428	36.8316	38.7204	42.498	42.498
22	26	32	37	39	41	45	45
20.7768	24.5544	30.2208	34.9428	36.8316	38.7204	42.498	42.498
24.442	28.886	35.552	41.107	43.329	45.551	49.995	49.995
24.442	28.886	35.552	41.107	43.329	45.551	49.995	49.995
22	26	32	37	39	41	45	45
22	26	32	37	39	41	45	45
22	26	32	37	39	41	45	45
20.7768	24.5544	30.2208	34.9428	36.8316	38.7204	42.498	42.498
20.7768	24.5544	30.2208	34.9428	36.8316	38.7204	42.498	42.498
199.92	241.08	258.72	276.36	278.124	279.888	288.12	288.12
170	205	220	235	236.5	238	245	245
180.081	217.1565	233.046	248.9355	250.52445	252.1134	259.5285	259.5285
199.92	241.08	258.72	276.36	278.124	279.888	288.12	288.12
170	205	220	235	236.5	238	245	245
180.081	217.1565	233.046	248.9355	250.52445	252.1134	259.5285	259.5285
170	205	220	235	236.5	238	245	245
170	205	220	235	236.5	238	245	245

1
45
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147
147
124.6
124.6
568.9999554
396
955.46048
967.634144
894.674844
897.931438
888.583769
857.422896
865.57752
1048.052355
965.982024
883.077907
90
430
93
430
455
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450
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62
0.999999975
85
144
153
144
144
153
175.538
149.2152
158
175.538
149.2152
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158
158
158
1
24
60
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49.995
45
42.498
45
42.498
49.995
49.995
45
45
45
42.498
42.498
288.12
245
259.5285
288.12
245
259.5285
245
245

HOTHKDSENIOR_MODRE	HOT	HKD
HOTAUDSENIOR_NORE	HOT	AUD
HOTSGDSENIOR_NORE	HOT	SGD
HOVUSDSENIOR_NORE	HOV	USD
HOVEURSENIOR	HOV	EUR
HOVUSDSENIOR_MODRE	HOV	USD
HOVHKDSENIOR_MODRE	HOV	HKD
HOVSGDSENIOR_NORE	HOV	SGD
HOVHKDSENIOR_NORE	HOV	HKD
HOVEURSENIOR_NORE	HOV	EUR
HOVJPYSENIOR_NORE	HOV	JPY
HOVAUDSENIOR_MODRE	HOV	AUD
HOVAUDSENIOR_NORE	HOV	AUD
HOVUSDSUBORDINATE_NORE	HOV	USD
HOV_SUBUSDSUBORDINATE_NORE	HOV_SUB	USD
HPCUSDSENIOR_MODRE	HPC	USD
HPDLFHKDSENIOR_3CE	HPDLF	HKD
HPQUSDSENIOR	HPQ	USD
HPQUSDSENIOR_NORE	HPQ	USD
HPQUSDSENIOR_MODRE	HPQ	USD
HPQEURSENIOR_MODRE	HPQ	EUR
HPQEURSENIOR	HPQ	EUR
HPQAUDSENIOR_MODRE	HPQ	AUD
HPQJPYSENIOR_MODRE	HPQ	JPY
HPQHKDSENIOR_MODRE	HPQ	HKD
HPQEURSENIOR_NORE	HPQ	EUR
HPQHKDSENIOR_NORE	HPQ	HKD
HPQUSDCVA_SENIOR	HPQ	USD
HPQJPYSENIOR_NORE	HPQ	JPY
HPTUSDSENIOR_MODRE	HPT	USD
HRUSDSENIOR_MODRE	HR	USD
HRAUDSENIOR_MODRE	HR	AUD
HRBUSDSENIOR_MODRE	HRB	USD
HRBEURSENIOR_MODRE	HRB	EUR
HRBJPYSENIOR_MODRE	HRB	JPY
HRBUSDSENIOR	HRB	USD
HRBHKDSENIOR_MODRE	HRB	HKD
HRBSGDSENIOR_MODRE	HRB	SGD
HRBAUDSENIOR_MODRE	HRB	AUD
HRPTAUDSENIOR_MODRE	HRPT	AUD
HRPTUSDSENIOR_MODRE	HRPT	USD
HRSTX_MUNIUSDSENIOR_MODRE	HRSTX_MUNI	USD
HRZUSDSENIOR	HRZ	USD
HRZUSDSENIOR_MODRE	HRZ	USD
HRZUSDSENIOR_NORE	HRZ	USD
HRZEURSENIOR_MODRE	HRZ	EUR
HRZEURSENIOR_NORE	HRZ	EUR
HRZEURSENIOR	HRZ	EUR
HRZAUDSENIOR_MODRE	HRZ	AUD
HSBCUSDPREFERRED_MODRE	HSBC	USD
HSBCUSDPREFERRED_MMR_L	HSBC	USD
HSBC_BANKJPYSENIOR_MMR_L	HSBC_BANK	JPY
HSBC_BANKAUDLT2_MMR_L	HSBC_BANK	AUD
HSBC_BANKSGDSENIOR_MMR_L	HSBC_BANK	SGD
HSBC_BANKSGDSENIOR	HSBC_BANK	SGD
HSBC_PUSDPREFERRED_MODRE	HSBC_P	USD
HSBC_PUSDPREFERRED_MMR_L	HSBC_P	USD
HSECNUSDSENIOR_MODRE	HSECN	USD
HSECNEURSENIOR_MODRE	HSECN	EUR
HSECNAUDSENIOR_MODRE	HSECN	AUD
HSHNUSDSENIOR_MMR_L	HSHN	USD
HSHNEURSENIOR	HSHN	EUR
HSHNUSDSENIOR	HSHN	USD
HSHNTWDSENIOR	HSHN	TWD
HSLUSDSENIOR_MODRE	HSL	USD
HSLEURSENIOR_MODRE	HSL	EUR
HSPUSDSENIOR_MODRE	HSP	USD
HSTUSDSENIOR_NORE	HST	USD
HSTEURSENIOR_NORE	HST	EUR
HSTHKDSENIOR_NORE	HST	HKD
HSTEURSENIOR_MODRE	HST	EUR
HSTUSDSENIOR_MODRE	HST	USD
HSTAUDSENIOR_MODRE	HST	AUD
HSTAUDSENIOR_NORE	HST	AUD

SENIOR_MODRE	DERIV	7/30/2008 18:30	100.6335	121.8195	137.709
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130
SENIOR_NORE	DERIV	7/28/2008 18:30	1424.044547	1325.388868	1057.524566
SENIOR	DERIV	7/28/2008 18:30	1486.615955	1384.658517	1101.199582
SENIOR_MODRE	DERIV	7/28/2008 18:30	1480.668371	1377.031911	1093.320356
SENIOR_MODRE	DERIV	7/28/2008 18:30	1479.684375	1376.021266	1092.304365
SENIOR_NORE	DERIV	7/28/2008 18:30	1419.933393	1320.517803	1052.59159
SENIOR_NORE	DERIV	7/28/2008 18:30	1423.118304	1324.439371	1056.57205
SENIOR_NORE	DERIV	7/28/2008 18:30	1429.645568	1332.560981	1064.920351
SENIOR_NORE	DERIV	7/28/2008 18:30	1419.423965	1319.235231	1050.467404
SENIOR_MODRE	DERIV	1/24/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/28/2008 18:30	1436.637101	1341.283286	1074.224421
SUBORDINATE_NORE	DERIV	7/28/2008 18:30	2522.840044	2019.539604	1456.466127
SUBORDINATE_NORE	DERIV	5/11/2007 13:30	308	313	318
SENIOR_MODRE	DERIV	11/9/2007 13:30	1	1	1
SENIOR_3CE	DERIV	7/30/2008 8:30	1225	1300	1400
SENIOR	DERIV	7/30/2008 13:30	15.554	15.554	15.554
SENIOR_NORE	DERIV	7/30/2008 13:30	13.2216	13.2216	13.2216
SENIOR_MODRE	DERIV	7/30/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	14	14	14
SENIOR	DERIV	7/30/2008 13:30	15.554	15.554	15.554
SENIOR_MODRE	DERIV	7/30/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	14	14	14
SENIOR_NORE	DERIV	7/30/2008 13:30	13.2216	13.2216	13.2216
SENIOR_NORE	DERIV	7/30/2008 13:30	13.2216	13.2216	13.2216
CVA_SENIOR	DERIV	7/30/2008 13:30	14	14	14
SENIOR_NORE	DERIV	7/30/2008 13:30	13.2216	13.2216	13.2216
SENIOR_MODRE	DERIV	3/9/2005 13:30	100	100	100
SENIOR_MODRE	DERIV	7/25/2008 13:30	202	202	206
SENIOR_MODRE	DERIV	7/25/2008 13:30	202	202	206
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR	DERIV	7/28/2008 13:30	111.1	122.21	133.32
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	6/2/2008 8:30	136	136	159
SENIOR_MODRE	DERIV	6/11/2008 13:30	136	136	159
SENIOR_MODRE	DERIV	7/22/2008 18:30	17	17	17
SENIOR	DERIV	6/24/2008 18:30	183.315	238.865	294.415
SENIOR_MODRE	DERIV	6/24/2008 18:30	165	215	265
SENIOR_NORE	DERIV	6/24/2008 18:30	155.826	203.046	250.266
SENIOR_MODRE	DERIV	6/24/2008 18:30	165	215	265
SENIOR_NORE	DERIV	6/24/2008 18:30	155.826	203.046	250.266
SENIOR	DERIV	7/30/2008 18:30	322.19	377.74	433.29
SENIOR_MODRE	DERIV	7/30/2008 18:30	290	340	390
PREFERRED_MODRE	DERIV	7/30/2008 18:30	88	88	93
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	88	88	93
SENIOR_MMR_L	DERIV	7/17/2008 13:30	20	25	30
LT2_MMR_L	DERIV	7/30/2008 13:30	38	42	48
SENIOR_MMR_L	DERIV	7/17/2008 13:30	20	25	30
SENIOR	DERIV	7/17/2008 13:30	21	26.25	31.5
PREFERRED_MODRE	DERIV	4/11/2007 18:30	5	5	10
PREFERRED_MMR_L	DERIV	4/11/2007 18:30	5	5	10
SENIOR_MODRE	DERIV	7/25/2008 18:30	47	47	57
SENIOR_MODRE	DERIV	7/25/2008 18:30	47	47	57
SENIOR_MODRE	DERIV	7/25/2008 18:30	47	47	57
SENIOR_MMR_L	DERIV	7/28/2008 13:30	60	65	80
SENIOR	DERIV	7/28/2008 13:30	63	68.25	84
SENIOR	DERIV	7/28/2008 13:30	63	68.25	84
SENIOR	DERIV	7/28/2008 13:30	63	68.25	84
SENIOR_MODRE	DERIV	1/3/2005 13:30	20	20	20
SENIOR_MODRE	DERIV	1/21/2005 18:30	20	20	20
SENIOR_MODRE	DERIV	7/21/2008 13:30	79	79	79
SENIOR_NORE	DERIV	7/30/2008 13:30	310	310	310
SENIOR_NORE	DERIV	7/30/2008 13:30	310	310	310
SENIOR_NORE	DERIV	7/30/2008 13:30	310	310	310
SENIOR_MODRE	DERIV	7/30/2008 13:30	328.6	328.3181818	327.7142857
SENIOR_MODRE	DERIV	7/30/2008 13:30	328.383	328.383	328.383
SENIOR_MODRE	DERIV	7/30/2008 13:30	328.383	328.383	328.383
SENIOR_NORE	DERIV	2/6/2007 8:30	1	1	1

180.081	217.1565	233.046	248.9355	250.52445	252.1134	259.5285	259.5285
170	205	220	235	236.5	238	245	245
170	205	220	235	236.5	238	245	245
1502.692068	1420.527685	1404.845536	1424.790521	1382.305709	1339.820897	1277.942903	1196.673088
1595.347942	1517.108288	1508.896831	1539.657796	1497.674807	1455.691817	1394.306786	1308.682681
1573.454157	1491.752044	1480.114155	1506.985655	1464.527262	1422.068868	1360.715492	1277.771126
1571.134973	1489.526634	1477.942294	1504.759191	1462.226656	1419.69412	1357.566361	1270.923925
1487.584768	1400.889835	1380.118115	1394.008983	1348.353133	1302.697283	1233.197851	1137.663715
1500.544985	1418.500515	1402.898468	1422.824783	1380.280737	1337.736691	1275.137488	1190.334667
1523.007076	1443.798284	1430.994466	1454.154393	1411.817781	1369.481168	1306.966619	1222.523475
1477.710825	1385.820807	1359.262739	1366.767628	1317.730023	1268.692418	1191.917316	1088.459497
1	1	1	1	1	1	1	1
1552.833983	1481.9754	1478.591891	1512.960601	1476.009041	1439.05748	1388.672735	1320.644373
1687.463312	1508.344855	1428.281595	1394.187721	1325.163595	1256.139468	1150.181414	1019.746127
360	408	438	468	483.5	499	520	520
1	1	1	1	1	1	1	1
1600	1725	1775	1800	1800	1800	1800	1800
26.664	32.219	37.774	43.329	44.9955	46.662	49.995	49.995
22.6656	27.3876	32.1096	36.8316	38.2482	39.6648	42.498	42.498
24	29	34	39	40.5	42	45	45
24	29	34	39	40.5	42	45	45
26.664	32.219	37.774	43.329	44.9955	46.662	49.995	49.995
24	29	34	39	40.5	42	45	45
24	29	34	39	40.5	42	45	45
24	29	34	39	40.5	42	45	45
22.6656	27.3876	32.1096	36.8316	38.2482	39.6648	42.498	42.498
22.6656	27.3876	32.1096	36.8316	38.2482	39.6648	42.498	42.498
24	29	34	39	40.5	42	45	45
22.6656	27.3876	32.1096	36.8316	38.2482	39.6648	42.498	42.498
100	100	100	100	100	100	100	100
215	225	235	243	246.5	250	262	267
215	225	235	243	246.5	250	262	267
120	115	110	105	102.5	100	90	90
120	115	110	105	102.5	100	90	90
120	115	110	105	102.5	100	90	90
133.32	127.765	122.21	116.655	113.8775	111.1	99.99	99.99
120	115	110	105	102.5	100	90	90
120	115	110	105	102.5	100	90	90
120	115	110	105	102.5	100	90	90
164	169	196	200	200	200	200	250
164	169	196	200	200	200	200	250
17	17	17	17	17	17	25	25
405.515	505.505	555.5	586.0525	590.21875	594.385	599.94	599.94
365	455	500	527.5	531.25	535	540	540
344.706	429.702	472.2	498.171	501.7125	505.254	509.976	509.976
365	455	500	527.5	531.25	535	540	540
344.706	429.702	472.2	498.171	501.7125	505.254	509.976	509.976
561.055	658.2675	705.485	744.37	747.1475	749.925	749.925	749.925
505	592.5	635	670	672.5	675	675	675
98	103	109	115	115	115	115	115
98	103	109	115	115	115	115	115
40	48	54	60	60.75	61.5	64	75
60	73	83	93	94	95	96	104.4
40	48	54	60	60.75	61.5	64	75
42	50.4	56.7	63	63.7875	64.575	67.2	78.75
12	15	20	26	28.5	31	43	53
12	15	20	26	28.5	31	43	53
62	65	70	82	83	84	92	102
62	65	70	82	83	84	92	102
62	65	70	82	83	84	92	102
90	100	110	120	120.5	121	123	130
94.5	105	115.5	126	126.525	127.05	129.15	136.5
94.5	105	115.5	126	126.525	127.05	129.15	136.5
94.5	105	115.5	126	126.525	127.05	129.15	136.5
22	23	25	28	29	30	36	38
22	23	25	28	29	30	36	38
79	79	79	79	79	79	79	79
365	435	480	510	512.5	515	520	520
365	435	480	510	512.5	515	520	520
365	435	480	510	512.5	515	520	520
387.4615385	460.1333333	508.4444444	540.6	543.1108108	545.6216216	551.0649351	551.0649351
386.6445	460.7955	508.464	540.243	542.89125	545.5395	550.836	550.836
386.6445	460.7955	508.464	540.243	542.89125	545.5395	550.836	550.836
1	1	1	1	1	1	1	1

259.5285
245
245
1181.333094
1291.331604
1261.946412
1253.287522
1116.387156
1173.26581
1205.613836
1065.452511
1
1309.265186
988.879029
520
1
1800
49.995
42.498
45
45
49.995
45
45
45
42.498
42.498
45
42.498
100
272
272
90
90
90
99.99
90
90
90
250
250
25
599.94
540
509.976
540
509.976
749.925
675
115
115
77.5
107.9
77.5
81.375
63
63
112
112
112
130
136.5
136.5
136.5
38
38
79
520
520
520
551.0649351
550.836
550.836
1

HSYUSDSENIOR	HSY	USD
HSYUSDSENIOR_NORE	HSY	USD
HSYUSDSENIOR_MODRE	HSY	USD
HSYEURSENIOR	HSY	EUR
HSYEURSENIOR_NORE	HSY	EUR
HSYEURSENIOR_MODRE	HSY	EUR
HSYHKDSENIOR_MODRE	HSY	HKD
HSYAUDSENIOR_MODRE	HSY	AUD
HTNUSDSENIOR_NORE	HTN	USD
HTNHKDSENIOR_NORE	HTN	HKD
HTNUSDSUBORDINATE_NORE	HTN	USD
HTZUSDSENIOR_MODRE	HTZ	USD
HTZUSDSUBORDINATE_MODRE	HTZ	USD
HTZEURSENIOR	HTZ	EUR
HTZEURSENIOR_NORE	HTZ	EUR
HTZEURSENIOR_MODRE	HTZ	EUR
HTZUSDSENIOR	HTZ	USD
HTZUSDSENIOR_NORE	HTZ	USD
HTZUSDLOAN_NORE	HTZ	USD
HTZUSDDIGITAL_NORE	HTZ	USD
HTZUSDDIGITAL_LOAN_NORE	HTZ	USD
HTZAUDSENIOR_MODRE	HTZ	AUD
HTZEURSUBORDINATE_MODRE	HTZ	EUR
HTZUSDSUBORDINATE_NORE	HTZ	USD
HTZHKDSENIOR_MODRE	HTZ	HKD
HTZ_SUBUSDSUBORDINATE_MODRE	HTZ_SUB	USD
HTZ_SUBUSDSUBORDINATE_NORE	HTZ_SUB	USD
HTZ_SUBEURSUBORDINATE_MODRE	HTZ_SUB	EUR
HTZABLUSDLOAN_NORE	HTZABL	USD
HUDMZ_06_1A_AFUSDSENIOR	HUDMZ_06_1A_AF	USD
HUDNJ_MUNIUSDSENIOR_MODRE	HUDNJ_MUNI	USD
HUDSONSTREET20021USDSENIOR_MODRE	HUDSONSTREET20021	USD
HUDSTUSDSENIOR_MODRE	HUDST	USD
HUDST1USDSENIOR_MODRE	HUDST1	USD
HUDSTSSUSDSENIOR_MODRE	HUDSTSS	USD
HUGUSDSENIOR_MODRE	HUG	USD
HUGUSDCVA_SENIOR	HUG	USD
HUMUSDSENIOR	HUM	USD
HUMUSDSENIOR_MODRE	HUM	USD
HUMEURSENIOR_MODRE	HUM	EUR
HUMEURSENIOR_NORE	HUM	EUR
HUMEURSENIOR	HUM	EUR
HUMUSDSENIOR_NORE	HUM	USD
HUMAUDSENIOR_MODRE	HUM	AUD
HUMUSDCVA_SENIOR	HUM	USD
HUMAUDSENIOR	HUM	AUD
HUNUSDSUBORDINATE_NORE	HUN	USD
HUNEURSUBORDINATE_NORE	HUN	EUR
HUNUSDSENIOR_MODRE	HUN	USD
HUNHKDSUBORDINATE_NORE	HUN	HKD
HUNUSDSENIOR_NORE	HUN	USD
HUNAUDSENIOR_NORE	HUN	AUD
HUNILSSUBORDINATE_NORE	HUN	ILS
HUNUSDLOAN_NORE	HUN	USD
HUNUSDLOANCALL_NORE	HUN	USD
HUNEURSENIOR_NORE	HUN	EUR
HUNOUSDLOAN	HUNO	USD
HUNT_OILUSDSENIOR	HUNT_OIL	USD
HUNTN_05_1A_BUSDSENIOR	HUNTN_05_1A_B	USD
HUNTN05_1A_BUSDSENIOR	HUNTN05_1A_B	USD
HUNTSUSDLOANNC_NORE	HUNTS	USD
HUNTSMUSDSENIOR_NORE	HUNTSM	USD
HUNTSMUSDSUBORDINATE_NORE	HUNTSM	USD
HUNTSMHKDSUBORDINATE_NORE	HUNTSM	HKD
HUNTSMILSSUBORDINATE_NORE	HUNTSM	ILS
HUNTSMEURSUBORDINATE_NORE	HUNTSM	EUR
HUNTSMUSDLOAN_NORE	HUNTSM	USD
HUNTSMUSDSENIOR_MODRE	HUNTSM	USD
HUNTSMUSDLOANNC_NORE	HUNTSM	USD
HUNTSMUSDLOANCALL	HUNTSM	USD
HUNTSMUSDLOANCALL_NORE	HUNTSM	USD
HUNTSMINTUSDSENIOR_NORE	HUNTSMINT	USD
HUNTSMINTUSDSUBORDINATE_NORE	HUNTSMINT	USD
HUNTSMINTAUDSENIOR_NORE	HUNTSMINT	AUD

SENIOR	DERIV	7/9/2008 18:30	59.994	61.105	61.105
SENIOR_NORE	DERIV	7/9/2008 18:30	50.9976	51.942	51.942
SENIOR_MODRE	DERIV	7/9/2008 18:30	54	55	55
SENIOR	DERIV	7/9/2008 18:30	59.994	61.105	61.105
SENIOR_NORE	DERIV	7/9/2008 18:30	50.9976	51.942	51.942
SENIOR_MODRE	DERIV	7/9/2008 18:30	54	55	55
SENIOR_MODRE	DERIV	7/9/2008 18:30	54	55	55
SENIOR_MODRE	DERIV	7/9/2008 18:30	54	55	55
SENIOR_NORE	DERIV	7/23/2008 18:30	175	185	205
SENIOR_NORE	DERIV	7/23/2008 18:30	175	185	205
SUBORDINATE_NORE	DERIV	8/30/2005 18:30	438.5	438.5	438.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	290	340	390
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	333.5	391	448.5
SENIOR	DERIV	7/30/2008 18:30	322.19	377.74	433.29
SENIOR_NORE	DERIV	6/24/2008 18:30	155.826	203.046	250.266
SENIOR_MODRE	DERIV	7/30/2008 18:30	290	340	390
SENIOR	DERIV	7/30/2008 18:30	322.19	377.74	433.29
SENIOR_NORE	DERIV	7/30/2008 18:30	273.876	321.096	368.316
LOAN_NORE	DERIV	7/30/2008 18:30	66.53225806	99.7983871	133.0645161
DIGITAL_NORE	DERIV	7/30/2008 18:30	66.53225806	99.7983871	133.0645161
DIGITAL_LOAN_NORE	DERIV	7/13/2006 18:30	60	60	65
SENIOR_MODRE	DERIV	7/30/2008 18:30	290	340	390
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	333.5	391	448.5
SUBORDINATE_NORE	DERIV	3/9/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	290	340	390
SUBORDINATE_MODRE	DERIV	5/1/2007 13:30	2	10	26
SUBORDINATE_NORE	DERIV	3/8/2007 8:30	12	21	33
SUBORDINATE_MODRE	DERIV	5/1/2007 13:30	2	10	26
LOAN_NORE	DERIV	7/11/2006 13:30	74	74	74
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	11	11	11
SENIOR_MODRE	DERIV	5/21/2004 13:30	7	7	7
SENIOR_MODRE	DERIV	3/15/2002 13:30	300	300	300
SENIOR_MODRE	DERIV	3/15/2002 13:30	135	135	135
SENIOR_MODRE	DERIV	4/22/2002 18:30	7	7	7
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	75	75	85
SENIOR	DERIV	7/25/2008 13:30	97.768	97.768	101.101
SENIOR_MODRE	DERIV	7/25/2008 13:30	88	88	91
SENIOR_MODRE	DERIV	7/25/2008 13:30	88	88	91
SENIOR_NORE	DERIV	3/6/2006 18:30	5	5	5
SENIOR	DERIV	3/6/2006 18:30	6	6	6
SENIOR_NORE	DERIV	7/25/2008 13:30	83.1072	83.1072	85.9404
SENIOR_MODRE	DERIV	7/25/2008 13:30	88	88	91
CVA_SENIOR	DERIV	7/25/2008 13:30	176	176	182
SENIOR	DERIV	7/25/2008 13:30	97.768	97.768	101.101
SUBORDINATE_NORE	DERIV	7/24/2008 18:30	70	120	150
SUBORDINATE_NORE	DERIV	7/24/2008 18:30	70	120	150
SENIOR_MODRE	DERIV	7/24/2008 18:30	64.14424744	109.961567	137.4519588
SUBORDINATE_NORE	DERIV	7/24/2008 18:30	70	120	150
SENIOR_NORE	DERIV	7/24/2008 18:30	62.2216	106.6656	133.332
SENIOR_NORE	DERIV	7/24/2008 18:30	62.2216	106.6656	133.332
SUBORDINATE_NORE	DERIV	7/8/2008 13:30	270	320	350
LOAN_NORE	DERIV	7/29/2008 18:30	318	318	327
LOANCALL_NORE	DERIV	7/29/2008 18:30	270.3	270.3	277.95
SENIOR_NORE	DERIV	7/24/2008 18:30	62.2216	106.6656	133.332
LOAN	DERIV	1/13/2003 18:30	250	250	250
SENIOR	DERIV	10/9/2002 18:30	0	0	0
SENIOR	DERIV	8/20/2007 18:30	1	1	1
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
LOANNC_NORE	DERIV	7/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	8/22/2007 18:30	34	41	52
SUBORDINATE_NORE	DERIV	8/23/2007 13:30	83.82961431	90.44654839	79.19776046
SUBORDINATE_NORE	DERIV	8/23/2007 13:30	83.82961431	90.44654839	79.19776046
SUBORDINATE_NORE	DERIV	8/23/2007 13:30	83.82961431	90.44654839	79.19776046
SUBORDINATE_NORE	DERIV	8/23/2007 13:30	83.82961431	90.44654839	79.19776046
LOAN_NORE	DERIV	5/29/2007 18:30	43	43	43
SENIOR_MODRE	DERIV	8/22/2007 18:30	36.0162	43.4313	55.0836
LOANNC_NORE	DERIV	10/11/2006 8:30	85	85	85
LOANCALL	DERIV	11/9/2006 13:30	67	67	67
LOANCALL_NORE	DERIV	8/22/2007 18:30	64	64	64
SENIOR_NORE	DERIV	11/29/2007 13:30	86.22136	92.44352	63.99936
SUBORDINATE_NORE	DERIV	11/29/2007 13:30	97	104	72
SENIOR_NORE	DERIV	11/29/2007 13:30	86.22136	92.44352	63.99936

65.549	71.104	76.659	83.325	85.547	87.769	93.324	87.769
55.7196	60.4416	65.1636	70.83	72.7188	74.6076	79.3296	74.6076
59	64	69	75	77	79	84	79
65.549	71.104	76.659	83.325	85.547	87.769	93.324	87.769
55.7196	60.4416	65.1636	70.83	72.7188	74.6076	79.3296	74.6076
59	64	69	75	77	79	84	79
59	64	69	75	77	79	84	79
59	64	69	75	77	79	84	79
270	330	385	415	422.5	430	447	447
270	330	385	415	422.5	430	447	447
438.5	438.5	438.5	438.5	438.5	438.5	438.5	438.5
505	592.5	635	670	672.5	675	675	675
580.75	681.375	730.25	770.5	773.375	776.25	776.25	776.25
561.055	658.2675	705.485	744.37	747.1475	749.925	749.925	749.925
344.706	429.702	472.2	498.171	501.7125	505.254	509.976	509.976
505	592.5	635	670	672.5	675	675	675
561.055	658.2675	705.485	744.37	747.1475	749.925	749.925	749.925
476.922	559.557	599.694	632.748	635.109	637.47	637.47	637.47
266.1290323	339.3145161	379.233871	412.5	418	423.5	434.5	434.5
266.1290323	339.3145161	379.233871	412.5	418	423.5	434.5	434.5
80	100	120	140		160	175	180
505	592.5	635	670	672.5	675	675	675
580.75	681.375	730.25	770.5	773.375	776.25	776.25	776.25
1	1	1	1	1	1	1	1
505	592.5	635	670	672.5	675	675	675
68	107	172	215	250	285	322	322
74	114	177	220	258.5	297	335	335
68	107	172	215	250	285	322	322
88	121	137	155	161	167	177	177
1	1	1	1	1	1	1	1
11	11	11	11	11	11	14	14
7	7	7	7	7	7	7	7
300	300	300	300	300	300	300	300
135	135	135	135	135	135	135	135
7	7	7	7	7	7	7	7
1	1	1	1	1	1	1	1
110	125	160	180	190	200	225	230
121.099	153.318	172.205	187.759	195.536	203.313	213.312	213.312
109	138	155	169	176	183	192	192
109	138	155	169	176	183	192	192
12	17	23	28	32.5	37	45	45
14	20	27	33	38	43	53	53
102.9396	130.3272	146.382	159.6036	166.2144	172.8252	181.3248	181.3248
109	138	155	169	176	183	192	192
218	276	310	338	352	366	384	384
121.099	153.318	172.205	187.759	195.536	203.313	213.312	213.312
270	345	390	425	422.5	420	420	420
270	345	390	425	422.5	420	420	420
247.4135258	316.1395052	357.3750929	389.4472166	387.1563506	384.8654846	384.8654846	384.8654846
270	345	390	425	422.5	420	420	420
239.9976	306.6636	346.6632	377.774	375.5518	373.3296	373.3296	373.3296
239.9976	306.6636	346.6632	377.774	375.5518	373.3296	373.3296	373.3296
470	545	590	625	622.5	620	620	620
348	368	380	390	398.5	407	413	413
295.8	312.8	323	331.5	338.725	345.95	351.05	351.05
239.9976	306.6636	346.6632	377.774	375.5518	373.3296	373.3296	373.3296
250	250	250	250	250	250	250	250
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
91	129	167	200	213.5	227	246	246
109.6356572	141.3969408	171.8348376	200.2876541	216.827255	233.3668559	257.0388653	257.0388653
109.6356572	141.3969408	171.8348376	200.2876541	216.827255	233.3668559	257.0388653	257.0388653
109.6356572	141.3969408	171.8348376	200.2876541	216.827255	233.3668559	257.0388653	257.0388653
109.6356572	141.3969408	171.8348376	200.2876541	216.827255	233.3668559	257.0388653	257.0388653
61	79	88	100	106	112	117	117
96.3963	136.6497	176.9031	211.86	226.16055	240.4611	260.5878	260.5878
108	130	145	160	167	174	184	184
81	95	104	113	117.5	122	128	128
85	106	116	130	137	144	150	150
94.22128	128.8876	161.77616	186.6648	200.88688	215.10896	235.5532	235.5532
106	145	182	210	226	242	265	265
94.22128	128.8876	161.77616	186.6648	200.88688	215.10896	235.5532	235.5532

87.769
74.6076
79
87.769
74.6076
79
79
79
447
447
438.5
675
776.25
749.925
509.976
675
749.925
637.47
434.5
434.5
180
675
776.25
1
675
322
335
322
177
1
14
7
300
135
7
1
230
213.312
192
192
45
53
181.3248
192
384
213.312
420
420
384.8654846
420
373.3296
373.3296
620
413
351.05
373.3296
250
0
1
0.999999975
1
246
257.0388653
257.0388653
257.0388653
257.0388653
117
260.5878
184
128
150
235.5532
265
235.5532

HUNTSMINTEURSUBORDINATE_NORE	HUNTSMINT	EUR
HUNTSMINTUSDLOAN_NORE	HUNTSMINT	USD
HUNTSMINTUSDLOANCALL_NORE	HUNTSMINT	USD
HUNTSMINTHKDSUBORDINATE_NORE	HUNTSMINT	HKD
HUNTSMINTUSDSENIOR_MODRE	HUNTSMINT	USD
HUNTSMINTILSSUBORDINATE_NORE	HUNTSMINT	ILS
HUNTSMLLCUSDSENIOR_NORE	HUNTSMLLC	USD
HUWHYHKDSENIOR	HUWHY	HKD
HVBUSDPREFERRED_MMR_L	HVB	USD
HVBJPYLT2_MMR_L	HVB	JPY
HVB_PUSDPREFERRED_MODRE	HVB_P	USD
HVB_PUSDPREFERRED_MMR_L	HVB_P	USD
HVMLT05_7_2B3USDSENIOR	HVMLT05_7_2B3	USD
HWPUSDSUBORDINATE	HWP	USD
HWPUSDSENIOR	HWP	USD
HWPUSDSENIOR_MODRE	HWP	USD
HWPEURSENIOR	HWP	EUR
HWPEURSENIOR_MODRE	HWP	EUR
HWPUSDSENIOR_NORE	HWP	USD
HWPEURSENIOR_NORE	HWP	EUR
HWP1USDSENIOR	HWP1	USD
HWTELUSDLOAN_NORE	HWTEL	USD
HWTELUSDLOANNC_NORE	HWTEL	USD
HWTELUSDLOANCALL	HWTEL	USD
HWTELUSDLOANCALL_NORE	HWTEL	USD
HWTELUSDSUBORDINATE_NORE	HWTEL	USD
HXNUSDLOAN_NORE	HXN	USD
HYATTEURSENIOR_MODRE	HYATT	EUR
HYATTUSDSENIOR_MODRE	HYATT	USD
HYBRBAS001USDSENIOR_MODRE	HYBRBAS001	USD
HYDIUSDSENIOR_NORE	HYDI	USD
HYDISUSDSENIOR_NORE	HYDIS	USD
HYLSAUSDBOND	HYLSA	USD
HYNMTRAUDSENIOR_3CE	HYNMTR	AUD
HYUELEKRWSENIOR_3CE	HYUELE	KRW
IA_MUNIUSDSENIOR_MODRE	IA_MUNI	USD
IAC_GLBLUSDCVA_SENIOR	IAC_GLBL	USD
IAC_GLBL-CVAUSDCVA_SENIOR	IAC_GLBL-CVA	USD
IACIUSDSENIOR_MODRE	IACI	USD
IACIUSDCVA_SENIOR	IACI	USD
IACIEURSENIOR_MODRE	IACI	EUR
IACIUSDSENIOR_NORE	IACI	USD
IACIEURSENIOR_NORE	IACI	EUR
IACIJPYSENIOR_NORE	IACI	JPY
IACIHKDSENIOR_MODRE	IACI	HKD
IACIAUDSENIOR_MODRE	IACI	AUD
IACIJPYSENIOR_MODRE	IACI	JPY
IACI_TRVLUSDSENIOR_MODRE	IACI_TRVL	USD
IACI_TRVLUSDCVA_SENIOR	IACI_TRVL	USD
IADBUSDSENIOR_MODRE	IADB	USD
IAPWORUSDLOAN_NORE	IAPWOR	USD
IARUSDSENIOR_MODRE	IAR	USD
IARUSDSENIOR_NORE	IAR	USD
IARAUDSENIOR	IAR	AUD
IARAUDSENIOR_MODRE	IAR	AUD
IAREURSENIOR	IAR	EUR
IAREURSENIOR_MODRE	IAR	EUR
IAREURSENIOR_NORE	IAR	EUR
IARHKDSENIOR_MODRE	IAR	HKD
IARHKDSENIOR_NORE	IAR	HKD
IARJPYSENIOR_MODRE	IAR	JPY
IARUSDSENIOR	IAR	USD
IARUSDSUBORDINATE_NORE	IAR	USD
IARJPYSENIOR_NORE	IAR	JPY
IARSGDSENIOR_MODRE	IAR	SGD
IARUSDLOAN_NORE	IAR	USD
IARUSDDIGITAL_NORE	IAR	USD
IASUSDLOAN_NORE	IAS	USD
IASUSDLOANNC_NORE	IAS	USD
IASUSDSUBORDINATE_NORE	IAS	USD
IASUSDLOANCALL	IAS	USD
IASUSDLOANCALL_NORE	IAS	USD
IBERDU_INTEURSENIOR_MMR_L	IBERDU_INT	EUR
IBERDU_INTUSDSENIOR_MMR_L	IBERDU_INT	USD

SUBORDINATE_NORE	DERIV	11/29/2007 13:30	86.22136	92.44352	63.99936
LOAN_NORE	DERIV	11/29/2007 13:30	166	166	166
LOANCALL_NORE	DERIV	11/29/2007 13:30	141.1	141.1	141.1
SUBORDINATE_NORE	DERIV	11/29/2007 13:30	97	104	72
SENIOR_MODRE	DERIV	11/29/2007 13:30	88.88560002	95.30002477	65.97694022
SUBORDINATE_NORE	DERIV	11/29/2007 13:30	97	104	72
SENIOR_NORE	DERIV	11/26/2007 18:30	34	41	52
SENIOR	DERIV	7/30/2008 8:30	25	35	55
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	125	125	130
LT2_MMR_L	DERIV	7/25/2008 8:30	55	58	60
PREFERRED_MODRE	DERIV	10/28/2005 8:30	15	15	18
PREFERRED_MMR_L	DERIV	4/27/2007 18:30	5	5	10
SENIOR	DERIV	1/10/2006 18:30	215	215	215
SUBORDINATE	CASH	3/7/2002 18:30	95	95	95
SENIOR	DERIV	5/1/2002 18:30	105.5555556	105.5555556	105.5555556
SENIOR_MODRE	DERIV	5/1/2002 18:30	95	95	95
SENIOR	DERIV	5/1/2002 18:30	105.5555556	105.5555556	105.5555556
SENIOR_MODRE	DERIV	5/1/2002 18:30	95	95	95
SENIOR_NORE	DERIV	5/1/2002 18:30	89.72222222	89.72222222	89.72222222
SENIOR_NORE	DERIV	5/1/2002 18:30	89.72222222	89.72222222	89.72222222
SENIOR	DERIV	8/7/2003 18:30	32	32	32
LOAN_NORE	DERIV	7/25/2008 18:30	849.9111473	849.8419487	850
LOANNC_NORE	DERIV	10/11/2006 8:30	50	75	75
LOANCALL	DERIV	11/9/2006 13:30	75	100	100
LOANCALL_NORE	DERIV	7/25/2008 18:30	977.3978193	977.318241	977.5
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	3349.194084	3264.17454	3029.352483
LOAN_NORE	DERIV	7/17/2008 18:30	207	217	240
SENIOR_MODRE	DERIV	6/20/2008 18:30	16	16	20
SENIOR_MODRE	DERIV	6/20/2008 18:30	16	16	20
SENIOR_MODRE	DERIV	10/3/2005 18:30	45	65	85
SENIOR_NORE	DERIV	9/30/2003 13:30	450	450	450
SENIOR_NORE	DERIV	9/30/2003 13:30	450	450	450
BOND	DERIV	6/4/2008 13:30	1	1	1
SENIOR_3CE	DERIV	7/30/2008 8:30	62	62	92
SENIOR_3CE	DERIV	7/30/2008 8:30	475	500	565
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	80	80	95
SENIOR_MODRE	DERIV	7/30/2008 13:30	295	305	320
CVA_SENIOR	DERIV	7/30/2008 13:30	501.5	518.5	544
SENIOR_MODRE	DERIV	7/30/2008 13:30	295	305	320
SENIOR_NORE	DERIV	7/30/2008 13:30	278.598	288.042	302.208
SENIOR_NORE	DERIV	7/30/2008 13:30	204.3052	211.2308	221.6192
SENIOR_NORE	DERIV	7/30/2008 13:30	278.598	288.042	302.208
SENIOR_MODRE	DERIV	7/30/2008 13:30	295	305	320
SENIOR_MODRE	DERIV	7/30/2008 13:30	295	305	320
SENIOR_MODRE	DERIV	7/30/2008 13:30	295	305	320
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 13:30	501.5	518.5	544
SENIOR_MODRE	CASH	6/5/2003 18:30	145	145	145
LOAN_NORE	DERIV	7/23/2008 18:30	400	400	410
SENIOR_MODRE	DERIV	7/30/2008 18:30	906.473897	1096.148072	1100.977932
SENIOR_NORE	DERIV	7/30/2008 18:30	890.66103	1072.713044	1076.792389
SENIOR	DERIV	7/30/2008 18:30	958.747361	1177.684277	1192.931317
SENIOR_MODRE	DERIV	7/30/2008 18:30	942.7382349	1140.005988	1145.041301
SENIOR	DERIV	7/30/2008 18:30	954.990877	1169.862415	1180.316071
SENIOR_MODRE	DERIV	7/30/2008 18:30	925.513467	1125.968865	1134.58156
SENIOR_NORE	DERIV	7/30/2008 18:30	908.951952	1101.338314	1108.990391
SENIOR_MODRE	DERIV	7/30/2008 18:30	922.519361	1119.902732	1125.361489
SENIOR_NORE	DERIV	7/30/2008 18:30	906.074784	1095.512612	1100.14928
SENIOR_MODRE	DERIV	7/30/2008 18:30	920.802168	1115.933457	1118.268162
SENIOR	DERIV	7/30/2008 18:30	952.232918	1164.076536	1171.346394
SUBORDINATE_NORE	DERIV	4/14/2008 18:30	1050	1050	1050
SENIOR_NORE	DERIV	7/30/2008 18:30	888.691629	1068.440856	1069.470704
SENIOR_MODRE	DERIV	7/30/2008 18:30	904.684761	1092.694052	1095.712314
LOAN_NORE	DERIV	7/29/2008 18:30	475	500	540
DIGITAL_NORE	DERIV	7/30/2008 18:30	890.66103	1072.713044	1076.792389
LOAN_NORE	DERIV	7/25/2008 18:30	200	220	240
LOANNC_NORE	DERIV	10/11/2006 8:30	80	80	85
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	160	165	200
LOANCALL	DERIV	11/9/2006 13:30	105	105	110
LOANCALL_NORE	DERIV	7/25/2008 18:30	261.3333333	288.75	310.5882353
SENIOR_MMR_L	DERIV	7/30/2008 13:30	19.82004797	25.89023426	34.94385331
SENIOR_MMR_L	DERIV	7/30/2008 13:30	19.82004797	25.89023426	34.94385331

94.22128	128.8876	161.77616	186.6648	200.88688	215.10896	235.5532	235.5532
189	212	226	240	247	254	261	261
160.65	180.2	192.1	204	209.95	215.9	221.85	221.85
106	145	182	210	226	242	265	265
97.13271755	132.8702268	166.7750433	192.4327423	207.0942846	221.7558269	242.8317939	242.8317939
106	145	182	210	226	242	265	265
91	129	167	200	213.5	227	246	246
65	80	95	110	114	118	129	139
134	141	148	155	157.5	160	170	175
75	85	95	105	105.5	106	107	117.3
25	30	40	53	56.5	60	65	65
14	18	24	30	33.5	37	50	65
215	215	215	215	215	215	215	215
95	95	95	95	95	95	95	95
105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556
95	95	95	95	95	95	95	95
105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556
95	95	95	95	95	95	95	95
89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222
89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222
32	32	32	32	32	32	32	32
856	883	930	970	984.9990755	999.998151	999.9998042	999.9999989
100	125	150	175	190.5	206	206	206
125	150	175	200	215.5	231	231	231
984.4	1015.45	1069.5	1115.5	1132.748937	1149.997874	1149.999775	1149.999999
3104.497214	3428.540301	3127.680835	2906.803955	2757.278819	2607.753683	2349.017251	2040.415603
278	309	332	350	357.5	365	377	377
30	40	50	65	67.5	70	85	85
30	40	50	65	67.5	70	85	85
110	135	160	185	207.5	230	230	230
450	450	450	450	450	450	450	450
450	450	450	450	450	450	450	450
1	1	1	1	1	1	1	1
127	157	192	222	229	236	252	252
660	720	745	765	780	795	805	805
5	5	5	5	5	5	5	5
1	1	1	1	1	1	1	1
120	145	180	200	212.5	225	245	250
380	455	470	495	490	485	475	475
646	773.5	799	841.5	833	824.5	807.5	807.5
380	455	470	495	490	485	475	475
358.872	429.702	443.868	467.478	462.756	458.034	448.59	448.59
351.5480816	417.0637059	434.2186957	451.2178957	448.8280491	446.4382025	434.4981675	430.2802041
358.872	429.702	443.868	467.478	462.756	458.034	448.59	448.59
380	455	470	495	490	485	475	475
380	455	470	495	490	485	475	475
380	455	470	495	490	485	475	475
1	1	1	1	1	1	1	1
646	773.5	799	841.5	833	824.5	807.5	807.5
145	145	145	145	145	145	145	145
430	450	480	500	510	520	530	530
1565.832575	1888.997689	1927.990411	1925.13636	1886.352274	1847.568187	1791.819174	1676.660191
1519.55398	1822.191657	1852.326567	1843.268711	1801.890108	1760.511505	1698.590776	1579.497288
1766.603314	2208.220036	2317.6612	2373.206893	2371.4696	2369.732306	2409.651138	2400.472642
1628.494747	1964.777213	2005.566954	2002.811932	1962.643527	1922.475122	1864.912772	1745.765542
1726.739452	2131.861508	2212.885734	2242.309665	2220.859065	2199.408464	2185.260107	2109.912273
1636.964887	1997.694321	2055.553887	2066.519108	2034.40619	2002.293272	1961.087232	1856.066889
1587.248834	1924.567588	1971.193657	1973.696898	1937.273357	1900.849816	1849.142173	1734.455646
1612.632493	1957.425467	2006.525829	2011.111894	1975.696981	1940.282067	1891.823289	1778.115617
1564.067898	1886.603238	1925.478021	1922.581235	1883.625886	1844.670537	1787.684124	1666.903571
1586.385979	1902.028298	1927.280421	1910.534528	1859.655808	1808.777087	1723.384691	1558.149395
1702.323782	2090.101171	2160.5653	2181.685737	2155.420943	2129.156149	2104.215392	2018.429019
1250	1450	1450	1400	1350	1300	1200	1200
1493.95745	1770.150796	1779.658706	1752.64145	1698.523487	1644.405524	1552.061665	1387.789767
1549.655204	1857.928502	1885.736325	1873.261194	1827.650067	1782.03894	1709.472312	1565.355066
660	740	775	800	800	800	800	800
1519.55398	1822.191657	1852.326567	1843.268711	1801.890108	1760.511505	1698.590776	1579.497288
270	300	315	335	345	355	374.9996453	374.9999731
110	135	155	175	182.5	190	200	200
265	325	370	400	407.5	415	425	425
135	160	180	200	207.5	215	225	225
332.5263158	354.2857143	367.0434783	383.24	392.7866667	402.3333333	421.5513254	420.9677118
45.37895582	56.45218583	60.07757659	66	69	72	78	78
45.37895582	56.45218583	60.07757659	66	69	72	78	78

235.5532
261
221.85
265
242.8317939
265
246
147
180
120.8
65
80
215
95
105.5555556
95
105.5555556
95
89.72222222
89.72222222
32
999.9999999
206
231
1150
1964.316455
377
85
85
230
450
450
1
258
805
5
1
255
475
807.5
475
448.59
429.811814
448.59
475
475
475
1
807.5
145
530
1648.209652
1550.485118
2398.348214
1716.4655
2088.939877
1827.889804
1704.235073
1747.768042
1635.20452
1510.15955
1996.190001
1200
1341.569581
1524.120464
800
1550.485118
374.9999873
200
425
225
422.7272584
78
78

IBMUSDSENIOR	IBM	USD
IBMUSDSENIOR_MODRE	IBM	USD
IBMUSDSENIOR_NORE	IBM	USD
IBMEURSENIOR_MODRE	IBM	EUR
IBMEURSENIOR_NORE	IBM	EUR
IBMEURSENIOR	IBM	EUR
IBMUSDLOAN	IBM	USD
IBMAUDSENIOR_MODRE	IBM	AUD
IBMJPYSENIOR_MODRE	IBM	JPY
IBMHKDSENIOR_MODRE	IBM	HKD
IBMHKDSENIOR	IBM	HKD
IBMHKDSENIOR_NORE	IBM	HKD
IBMSGDSENIOR_MODRE	IBM	SGD
IBMJPYSENIOR_NORE	IBM	JPY
IBMUSDCVA_SENIOR	IBM	USD
ICCIUSDSENIOR_MODRE	ICCI	USD
ICCIUSDLOAN_NORE	ICCI	USD
ICCI_LLCUSDLOAN_NORE	ICCI_LLC	USD
ICELNDAUDSOVEREIGN	ICELND	AUD
ICEMINUSDSENIOR	ICEMIN	USD
ICICIHKDSENIOR_3CE	ICICI	HKD
ICICIJPYSENIOR_3CE	ICICI	JPY
ICICIAUDSENIOR_3CE	ICICI	AUD
ICM_04_1A_BUSDSENIOR	ICM_04_1A_B	USD
ICM_06_3A_CUSDSENIOR	ICM_06_3A_C	USD
ICM_06_S2A_A2LUSDSENIOR	ICM_06_S2A_A2L	USD
ICM_06_S2A_A3LUSDSENIOR	ICM_06_S2A_A3L	USD
ICM_2004_1A_BUSDSENIOR	ICM_2004_1A_B	USD
ICM_2004_1A_C1USDSENIOR	ICM_2004_1A_C1	USD
ICM_2006_HG1A_A3USDSENIOR	ICM_2006_HG1A_A3	USD
ICM_2006_S2A_A2LUSDSENIOR	ICM_2006_S2A_A2L	USD
ICM_2006_S2A_A3LUSDSENIOR	ICM_2006_S2A_A3L	USD
ICONUSDLOAN_NORE	ICON	USD
ID_MUNIUSDSENIOR_MODRE	ID_MUNI	USD
IDBIEURSENIOR_3CE	IDBI	EUR
IESYRPUSDLOAN_NORE	IESYRP	USD
IEXUSDSENIOR_MODRE	IEX	USD
IGLUSDSENIOR_NORE	IGL	USD
IGLEURSENIOR_NORE	IGL	EUR
IGLHKDSENIOR_NORE	IGL	HKD
IGLILSSENIOR_NORE	IGL	ILS
IGLOOEURLOAN2ND_MMR	IGLOO	EUR
IGTUSDSENIOR_NORE	IGT	USD
IGTUSDSENIOR_MODRE	IGT	USD
IGTAUDSENIOR_MODRE	IGT	AUD
IGTSGDSENIOR_MODRE	IGT	SGD
IGTEURSENIOR_MODRE	IGT	EUR
IKBHKDSENIOR_MMR_L	IKB	HKD
IKBUSDSENIOR_MMR_L	IKB	USD
IKNUSDSENIOR_MODRE	IKN	USD
IKNUSDSENIOR	IKN	USD
IKNUSDSENIOR_NORE	IKN	USD
IKNEURSENIOR	IKN	EUR
IKNEURSENIOR_MODRE	IKN	EUR
IKNEURSENIOR_NORE	IKN	EUR
IKNAUDSENIOR	IKN	AUD
IKNHKDSENIOR_NORE	IKN	HKD
IKNILSSENIOR_NORE	IKN	ILS
IKNUSDLOAN_NORE	IKN	USD
IKNAUDSENIOR_MODRE	IKN	AUD
IKN_IOSUSDSENIOR_MODRE	IKN_IOS	USD
IKN_IOSUSDSENIOR_NORE	IKN_IOS	USD
ILAUSDSENIOR	ILA	USD
ILAUSDSENIOR_MODRE	ILA	USD
ILAUSDSENIOR_NORE	ILA	USD
ILFCUSDSENIOR	ILFC	USD
ILFCUSDSENIOR_MODRE	ILFC	USD
ILFCUSDSENIOR_NORE	ILFC	USD
ILFCEURSENIOR	ILFC	EUR
ILFCEURSENIOR_MODRE	ILFC	EUR
ILFCEURSENIOR_NORE	ILFC	EUR
ILFCUSDLOAN	ILFC	USD
ILFCAUDSENIOR	ILFC	AUD
ILFCUSDSENIOR_MMR_L	ILFC	USD

SENIOR	DERIV	7/30/2008 13:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR	DERIV	7/30/2008 13:30	16.665	16.665	16.665
LOAN	DERIV	7/30/2008 13:30	13.5	13.5	13.5
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR	DERIV	7/30/2008 13:30	16.665	16.665	16.665
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
CVA_SENIOR	DERIV	7/30/2008 13:30	13.5	13.5	13.5
SENIOR_MODRE	DERIV	11/9/2007 13:30	1	1	1
LOAN_NORE	DERIV	6/11/2007 13:30	15.44117647	20.58823529	26.76470588
LOAN_NORE	DERIV	7/23/2008 18:30	50	85	95
SOVEREIGN	DERIV	7/23/2008 13:30	280	280	280
SENIOR	DERIV	7/4/2008 13:30	675	675	675
SENIOR_3CE	DERIV	7/30/2008 8:30	90	90	130
SENIOR_3CE	DERIV	7/30/2008 8:30	90	90	130
SENIOR_3CE	DERIV	7/30/2008 8:30	90	90	130
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	6/19/2007 8:30	1	1	1
SENIOR	DERIV	5/25/2007 18:30	1	1	1
SENIOR	DERIV	10/12/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/22/2007 8:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	280	280	290
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR_3CE	DERIV	7/30/2008 8:30	55	55	90
LOAN_NORE	DERIV	7/25/2008 13:30	375	375	375
SENIOR_MODRE	DERIV	3/13/2006 18:30	50	50	50
SENIOR_NORE	DERIV	3/6/2008 13:30	40	41	43
SENIOR_NORE	DERIV	3/6/2008 13:30	40	41	43
SENIOR_NORE	DERIV	3/6/2008 13:30	40	41	43
SENIOR_NORE	DERIV	3/6/2008 13:30	40	41	43
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_NORE	DERIV	7/25/2008 13:30	72.722188	73.666632	78.388852
SENIOR_MODRE	DERIV	7/25/2008 13:30	77	78	83
SENIOR_MODRE	DERIV	7/25/2008 13:30	77	78	83
SENIOR_MODRE	DERIV	7/25/2008 13:30	77	78	83
SENIOR_MODRE	DERIV	7/25/2008 13:30	77	78	83
SENIOR_MMR_L	DERIV	7/29/2008 13:30	650	650	800
SENIOR_MMR_L	DERIV	7/29/2008 13:30	650	650	800
SENIOR_MODRE	DERIV	7/16/2008 18:30	121.8195	121.8195	153.5985
SENIOR	DERIV	7/16/2008 18:30	115	115	145
SENIOR_NORE	DERIV	7/16/2008 18:30	115	115	145
SENIOR	DERIV	6/24/2008 18:30	115	115	115
SENIOR_MODRE	DERIV	7/16/2008 18:30	121.8195	121.8195	153.5985
SENIOR_NORE	DERIV	7/16/2008 18:30	115	115	145
SENIOR	DERIV	7/16/2008 18:30	115	115	145
SENIOR_NORE	DERIV	7/16/2008 18:30	115	115	145
SENIOR_NORE	DERIV	7/16/2008 18:30	115	115	145
LOAN_NORE	DERIV	8/18/2006 13:30	75	75	75
SENIOR_MODRE	DERIV	7/16/2008 18:30	121.8195	121.8195	153.5985
SENIOR_MODRE	DERIV	6/24/2008 18:30	121.8195	121.8195	121.8195
SENIOR_NORE	DERIV	7/25/2008 18:30	70	69.99154471	114.5803398
SENIOR	DERIV	7/2/2008 18:30	27.0595	32.942	38.8245
SENIOR_MODRE	DERIV	7/29/2008 18:30	37.058	42.352	47.646
SENIOR_NORE	DERIV	7/29/2008 18:30	35	40	45
SENIOR	DERIV	7/30/2008 13:30	538.835	594.385	649.935
SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
SENIOR_NORE	DERIV	7/30/2008 13:30	458.034	505.254	552.474
SENIOR	DERIV	7/30/2008 13:30	538.835	594.385	649.935
SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
SENIOR_NORE	DERIV	7/30/2008 13:30	458.034	505.254	552.474
LOAN	DERIV	7/30/2008 13:30	436.5	481.5	526.5
SENIOR	DERIV	7/30/2008 13:30	538.835	594.385	649.935
SENIOR_MMR_L	DERIV	7/30/2008 13:30	511.966	564.746	617.526

22.22	28.886	35.552	42.218	43.8845	45.551	48.884	48.884
20	26	32	38	39.5	41	44	44
18.888	24.5544	30.2208	35.8872	37.3038	38.7204	41.5536	41.5536
20	26	32	38	39.5	41	44	44
18.888	24.5544	30.2208	35.8872	37.3038	38.7204	41.5536	41.5536
22.22	28.886	35.552	42.218	43.8845	45.551	48.884	48.884
18	23.4	28.8	34.2	35.55	36.9	39.6	39.6
20	26	32	38	39.5	41	44	44
20	26	32	38	39.5	41	44	44
20	26	32	38	39.5	41	44	44
22.22	28.886	35.552	42.218	43.8845	45.551	48.884	48.884
18.888	24.5544	30.2208	35.8872	37.3038	38.7204	41.5536	41.5536
20	26	32	38	39.5	41	44	44
18.888	24.5544	30.2208	35.8872	37.3038	38.7204	41.5536	41.5536
18	23.4	28.8	34.2	35.55	36.9	39.6	39.6
1	1	1	1	1	1	1	1
52.5	73.08823529	89.55882353	105	110.1470588	115.2941176	120.4411765	120.4411765
185	285	310	345	350	355	365	365
280	280	280	280	277.5	275	270	280
675	675	675	675	675	675	675	675
170	220	265	310	318.5	327	337	352
170	220	265	310	318.5	327	337	352
170	220	265	310	318.5	327	337	352
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
300	310	320	330	335	340	340	340
5	5	5	5	5	5	5	5
120	150	175	200	206	212	220	228
375	375	375	375	375	375	375	375
50	50	50	50	50	50	50	50
58	73	88	100	105	110	118	118
58	73	88	100	105	110	118	118
58	73	88	100	105	110	118	118
58	73	88	100	105	110	118	118
1	1	1	1	1	1	1	1
86.888848	98.222176	113.33328	129.388828	138.361046	147.333264	169.055476	169.055476
92	104	120	137	146.5	156	179	179
92	104	120	137	146.5	156	179	179
92	104	120	137	146.5	156	179	179
92	104	120	137	146.5	156	179	179
550	470	450	400	392.5	385	375	375
550	470	450	400	392.5	385	375	375
254.232	317.79	344.2725	370.755	376.0515	381.348	391.941	391.941
240	300	325	350	355	360	370	370
240	300	325	350		360	370	370
225	300	325	350	355	360	370	370
254.232	317.79	344.2725	370.755	376.0515	381.348	391.941	391.941
240	300	325	350	355	360	370	370
240	300	325	350	355	360	370	370
240	300	325	350	355	360	370	370
240	300	325	350	355	360	370	370
75	75	75	75	75	75	75	75
254.232	317.79	344.2725	370.755	376.0515	381.348	391.941	391.941
238.3425	317.79	344.2725	370.755	376.0515	381.348	391.941	391.941
205.4230725	262.778025	287.462412	306.688864	311.434652	316.18044	324.9996041	324.9999277
62.3545	88.2375	105.885	123.5325	126.47375	129.415	141.18	141.18
68.822	92.1156	107.9976	123.8796	126.5266	129.1736	139.7616	139.7616
65	87	102	117	119.5	122	132	132
594.385	527.725	455.51	416.625	394.405	372.185	349.965	349.965
535	475	410	375	355	335	315	315
505.254	448.59	387.204	354.15	335.262	316.374	297.486	297.486
594.385	527.725	455.51	416.625	394.405	372.185	349.965	349.965
535	475	410	375	355	335	315	315
505.254	448.59	387.204	354.15	335.262	316.374	297.486	297.486
481.5	427.5	369	337.5	319.5	301.5	283.5	283.5
594.385	527.725	455.51	416.625	394.405	372.185	349.965	349.965
564.746	501.41	432.796	395.85	374.738	353.626	332.514	332.514

48.884
44
41.5536
44
41.5536
48.884
39.6
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41.5536
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39.6
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120.4411765
365
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675
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352
352
0.999999975
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1
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1
340
5
236
375
50
118
118
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118
1
169.055476
179
179
179
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375
375
391.941
370
370
370
391.941
370
370
370
370
75
391.941
391.941
324.9999368
141.18
139.7616
132
349.965
315
297.486
349.965
315
297.486
283.5
349.965
332.514

ILFCHKDSENIOR_MODRE	ILFC	HKD
ILFCTWDSENIOR	ILFC	TWD
ILFCAUDSENIOR_MODRE	ILFC	AUD
ILFCHKDSENIOR_NORE	ILFC	HKD
ILFCJPYSENIOR_MODRE	ILFC	JPY
ILFCJPYSENIOR_NORE	ILFC	JPY
ILFCSGDSENIOR_MODRE	ILFC	SGD
ILFCUSDPREFERRED_MODRE	ILFC	USD
ILFC_PUSDPREFERRED_MODRE	ILFC_P	USD
ILSUSDSENIOR_MODRE	ILS	USD
ILSUSDSENIOR	ILS	USD
IMUSDSENIOR	IM	USD
IMERYSEURSENIOR	IMERYS	EUR
IMERYSUSDSENIOR	IMERYS	USD
IMERYSUSDLOAN	IMERYS	USD
IMM_05_7_BUSDSENIOR	IMM_05_7_B	USD
IMM_05_7_BUSDSENIOR_MODRE	IMM_05_7_B	USD
IMM05_7_B1USDSENIOR	IMM05_7_B1	USD
IMSER_2_B2EURASSETBACKED	IMSER_2_B2	EUR
IN_MUNIUSDSENIOR_MODRE	IN_MUNI	USD
INABS_05_B_M9USDSENIOR	INABS_05_B_M9	USD
INABS_05_C_M8USDSENIOR	INABS_05_C_M8	USD
INABS_05_C_M9USDSENIOR	INABS_05_C_M9	USD
INABS_06_E_M4USDSENIOR	INABS_06_E_M4	USD
INABS_2005_A_M8USDSENIOR	INABS_2005_A_M8	USD
INDE5_5A_BUSDSENIOR	INDE5_5A_B	USD
INDE5_5A_CUSDSENIOR	INDE5_5A_C	USD
INDE6_6A_BUSDSENIOR	INDE6_6A_B	USD
INDE6_6A_CUSDSENIOR	INDE6_6A_C	USD
INDE6_6A_DUSDSENIOR	INDE6_6A_D	USD
INDE7_7A_DUSDSENIOR	INDE7_7A_D	USD
INDE7_7A_EUSDSENIOR	INDE7_7A_E	USD
INDX_04_AR14_B3USDSENIOR	INDX_04_AR14_B3	USD
INDX04_AR5_B3USDSENIOR	INDX04_AR5_B3	USD
INDX04_AR7_B3USDSENIOR	INDX04_AR7_B3	USD
INEGRPUSDLOAN2NDCALL_MMR	INEGRP	USD
INEGRPUSDLOAN_MMR	INEGRP	USD
INEGRPEUR	INEGRP	EUR
INEGRPEURLOAN3RD_MMR	INEGRP	EUR
INFUSDSENIOR	INF	USD
INFGLOUSDLOAN_NORE	INFGLO	USD
INFIN_SOPR_AEURASSETBACKED	INFIN_SOPR_A	EUR
INFORUSDCVA_SENIOR	INFOR	USD
INFOR_MAGUSDCVA_SENIOR	INFOR_MAG	USD
ING_PUSDPREFERRED_MODRE	ING_P	USD
ING20062XUSDSENIOR_NORE	ING20062X	USD
INGIIA1RUSDSENIOR_NORE	INGIIA1R	USD
INGIM_2006_2_A1USDASSETBACKED	INGIM_2006_2_A1	USD
INGIM_2006_2_A1RUSDASSETBACKED	INGIM_2006_2_A1R	USD
INHEL_2004_C_M8USDSENIOR	INHEL_2004_C_M8	USD
INHEL04_B_M8USDSENIOR	INHEL04_B_M8	USD
INLOTGEURCVA_SENIOR	INLOTG	EUR
INMAN_04_1A_IIFLUSDSENIOR	INMAN_04_1A_IIFL	USD
INMAN_04_1A_IVFLUSDSENIOR	INMAN_04_1A_IVFL	USD
INTCUSDSENIOR	INTC	USD
INTCUSDSENIOR_MODRE	INTC	USD
INTCUSDSENIOR_NORE	INTC	USD
INTCEURSENIOR_MODRE	INTC	EUR
INTCEURSENIOR_NORE	INTC	EUR
INTCEURSENIOR	INTC	EUR
INTCAUDSENIOR_MODRE	INTC	AUD
INTCUSDSUBORDINATE_MODRE	INTC	USD
INTELUSDSENIOR	INTEL	USD
INTELEURSENIOR_MODRE	INTEL	EUR
INTELEURSENIOR_NORE	INTEL	EUR
INTELEURSENIOR	INTEL	EUR
INTELUSDSENIOR_MODRE	INTEL	USD
INTELUSDSENIOR_NORE	INTEL	USD
INTELAUDSENIOR_MODRE	INTEL	AUD
INTELUSDSENIOR	INTEL	USD
INTELJPYSENIOR_MODRE	INTEL	JPY
INTELHKDSENIOR_MODRE	INTEL	HKD
INTELTWDSENIOR	INTEL	TWD
INTELUSDLOAN_NORE	INTEL	USD

SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
SENIOR	DERIV	7/30/2008 13:30	538.835	594.385	649.935
SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
SENIOR_NORE	DERIV	7/30/2008 13:30	458.034	505.254	552.474
SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
SENIOR_NORE	DERIV	7/30/2008 13:30	458.034	505.254	552.474
SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
PREFERRED_MODRE	DERIV	7/30/2008 13:30	727.5	802.5	877.5
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	12
SENIOR_MODRE	DERIV	7/30/2008 18:30	26	26	26
SENIOR	DERIV	7/30/2008 18:30	26	26	26
SENIOR	DERIV	5/22/2001	125	125	175
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	12/28/2001 8:30	24	24	24
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2006 18:30	160	160	160
ASSETBACKED	DERIV	10/4/2007 8:30	165	170	175
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR	DERIV	11/1/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/20/2006 13:30	1	1	1
SENIOR	DERIV	3/13/2006 18:30	68	68	68
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	11/3/2006 8:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2006 18:30	185	185	185
SENIOR	DERIV	1/11/2006 18:30	175	175	175
LOAN2NDCALL_MMR	DERIV	7/25/2008 13:30	610	614	633
LOAN_MMR	DERIV	7/25/2008 13:30	360	363.6	380.7
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR	DERIV	1/24/2001	65	65	65
LOAN_NORE	DERIV	7/29/2008 13:30	600	650	700
ASSETBACKED	DERIV	11/28/2007 13:30	55	60	62
CVA_SENIOR	DERIV	5/19/2006 8:30	450	450	450
CVA_SENIOR	DERIV	3/13/2006 18:30	450	450	450
PREFERRED_MODRE	DERIV	9/12/2005 13:30	15	15	18
SENIOR_NORE	DERIV	7/11/2006 13:30	9.985	9.985	9.985
SENIOR_NORE	DERIV	8/2/2007 13:30	15	15	15
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	105	105	105
SENIOR	DERIV	11/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/7/2005 18:30	200	200	200
CVA_SENIOR	DERIV	6/30/2008 13:30	175	175	175
SENIOR	DERIV	4/18/2007 8:30	1	1	1
SENIOR	DERIV	12/11/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2008 13:30	15.554	21.109	21.109
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	19	19
SENIOR_NORE	DERIV	7/24/2008 13:30	13.2216	17.9436	17.9436
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	19	19
SENIOR_NORE	DERIV	7/24/2008 13:30	13.2216	17.9436	17.9436
SENIOR	DERIV	7/24/2008 13:30	15.554	21.109	21.109
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	19	19
SUBORDINATE_MODRE	DERIV	7/24/2008 13:30	25.2	34.2	34.2
SENIOR	DERIV	7/29/2008 13:30	61.105	116.655	216.345
SENIOR_MODRE	DERIV	7/29/2008 13:30	55	105	195
SENIOR_NORE	DERIV	7/29/2008 13:30	53.35	101.85	189.15
SENIOR	DERIV	7/29/2008 13:30	61.105	116.655	216.345
SENIOR_MODRE	DERIV	7/29/2008 13:30	55	105	195
SENIOR_NORE	DERIV	7/29/2008 13:30	53.35	101.85	189.15
SENIOR_MODRE	DERIV	7/29/2008 13:30	55	105	195
SENIOR	CASH	7/29/2008 13:30	61.105	116.655	216.345
SENIOR_MODRE	DERIV	7/29/2008 13:30	55	105	195
SENIOR_MODRE	DERIV	7/29/2008 13:30	55	105	195
SENIOR	DERIV	7/29/2008 13:30	61.105	116.655	216.345
LOAN_NORE	DERIV	7/23/2008 18:30	205	205	208

535	475	410	375	355	335	315	315
594.385	527.725	455.51	416.625	394.405	372.185	349.965	349.965
535	475	410	375	355	335	315	315
505.254	448.59	387.204	354.15	335.262	316.374	297.486	297.486
535	475	410	375	355	335	315	315
505.254	448.59	387.204	354.15	335.262	316.374	297.486	297.486
535	475	410	375	355	335	315	315
802.5	712.5	615	562.5	532.5	502.5	472.5	472.5
18	26	33	40	42.5	45	55	55
26	26	30	30	30.5	31	32	32
26	26	30	30	30.5	31	32	32
215	250	300	325	325	325	325	325
24	24	24	24	24	24	24	24
24	24	24	24	24	24	24	24
0	0	0	0	0	0	0	0
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
160	160	160	160	160	160	160	160
180	185	190	195	197.5	200	200	200
5	5	5	5	5	5	5	5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
68	68	68	68	68	68	68	68
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
185	185	185	185	185	185	185	185
175	175	175	175	175	175	175	175
647	661	671	713	720	727	736	736
393.3	405.9	414.9	452.7	459	465.3	473.4	473.4
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
65	65	65	65	65	65	65	65
735	755	775	800	812.5	825	835	835
64	66	68	70	70	70	70	70
450	450	450	450	450	450	450	450
450	450	450	450	450	450	450	450
20	25	32	38	47.5	57	70	70
9.985	9.985	9.985	9.985	9.985	9.985	9.985	9.985
15	15	15	15	15	15	15	15
65	65	65	65	65	65	65	65
105	105	105	105	105	105	105	105
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
200	200	200	200	200	200	200	200
175	175	175	175	175	175	175	175
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
26.664	37.774	43.329	48.884	50.5505	52.217	54.439	54.439
24	34	39	44	45.5	47	49	49
22.6656	32.1096	36.8316	41.5536	42.9702	44.3868	46.2756	46.2756
24	34	39	44	45.5	47	49	49
22.6656	32.1096	36.8316	41.5536	42.9702	44.3868	46.2756	46.2756
26.664	37.774	43.329	48.884	50.5505	52.217	54.439	54.439
24	34	39	44	45.5	47	49	49
43.2	61.2	70.2	79.2	81.9	84.6	88.2	88.2
488.84	722.15	861.025	916.575	907.1315	897.688	853.248	853.248
440	650	775	825	816.5	808	768	768
426.8	630.5	751.75	800.25	792.005	783.76	744.96	744.96
488.84	722.15	861.025	916.575	907.1315	897.688	853.248	853.248
440	650	775	825	816.5	808	768	768
426.8	630.5	751.75	800.25	792.005	783.76	744.96	744.96
440	650	775	825	816.5	808	768	768
488.84	722.15	861.025	916.575	907.1315	897.688	853.248	853.248
440	650	775	825	816.5	808	768	768
440	650	775	825	816.5	808	768	768
488.84	722.15	861.025	916.575	907.1315	897.688	853.248	853.248
249	290	316	350	361	372	390	390

315
349.965
315
297.486
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297.486
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472.5
55
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0.999999975
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200
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0.999999975
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0.999999975
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68
1
1
1
1
0.999999975
185
175
736
473.4
0.999999975
1
65
835
70
450
450
70
9.985
15
65
105
0.999999975
200
175
1
1
54.439
49
46.2756
49
46.2756
54.439
49
88.2
853.248
768
744.96
853.248
768
744.96
768
853.248
768
768
853.248
390

INTELHKDSENIOR_NORE	INTEL	HKD
INTELILSSENIOR_NORE	INTEL	ILS
INTELUSDLOANNC_NORE	INTEL	USD
INTELUSDDIGITAL_MODRE	INTEL	USD
INTELUSDDIGITAL_NORE	INTEL	USD
INTELUSDLOANCALL	INTEL	USD
INTELUSDLOANCALL_NORE	INTEL	USD
INTELAUDSENIOR_NORE	INTEL	AUD
INTEL_BERMUSDSENIOR_MODRE	INTEL_BERM	USD
INTEL_BERMUSDSENIOR_NORE	INTEL_BERM	USD
INTELMIDUSDDIGITAL_NORE	INTELMID	USD
INTERGEURSENIOR_MMR_L	INTERG	EUR
INTLUSDSENIOR_MODRE	INTL	USD
INTNEDHKDLT2_MMR_L	INTNED	HKD
INTNEDJPYSENIOR_MMR_L	INTNED	JPY
INTNEDAUDLT2_MMR_L	INTNED	AUD
INTUUSDSENIOR_MODRE	INTU	USD
INVESTGHKDSENIOR_MODRE	INVESTG	HKD
INVSAHKDSENIOR_MMR_L	INVSA	HKD
INVSASGDSENIOR_MMR_L	INVSA	SGD
INWDUSDSENIOR_NORE	INWD	USD
INWDUSDASSETBACKED	INWD	USD
INWD_2006_1_A1AUSDASSETBACKED	INWD_2006_1_A1A	USD
INWD_2006_1_DUSDASSETBACKED	INWD_2006_1_D	USD
INWD06_1A_EUSDASSETBACKED	INWD06_1A_E	USD
INWD06_1A_EUSDSENIOR	INWD06_1A_E	USD
IOIRMKUSDSENIOR	IOIRMK	USD
IOIRMKUSDSENIOR_3CE	IOIRMK	USD
IPUSDSENIOR	IP	USD
IPUSDSENIOR_MODRE	IP	USD
IPUSDSENIOR_NORE	IP	USD
IPEURSENIOR_MODRE	IP	EUR
IPEURSENIOR_NORE	IP	EUR
IPEURSENIOR	IP	EUR
IPAUDSENIOR_MODRE	IP	AUD
IPEURSENIOR_MMR_L	IP	EUR
IPJPYSENIOR_MODRE	IP	JPY
IPHKDSENIOR_MODRE	IP	HKD
IPTWDSENIOR	IP	TWD
IPUSDCVA_SENIOR	IP	USD
IPHKDSENIOR_NORE	IP	HKD
IPJPYSENIOR_NORE	IP	JPY
IPBSEURSENIOR_MMR_L	IPBS	EUR
IPBSUSDLT2_MMR_L	IPBS	USD
IPCACQUSDLOAN_NORE	IPCACQ	USD
IPCSYSUSDCVA_LOAN	IPCSYS	USD
IPGEURSENIOR_MODRE	IPG	EUR
IPGUSDSENIOR_MODRE	IPG	USD
IPGUSDSENIOR_NORE	IPG	USD
IPGEURSENIOR_NORE	IPG	EUR
IPGUSDSENIOR	IPG	USD
IPGEURSENIOR	IPG	EUR
IPGAUDSENIOR_MODRE	IPG	AUD
IPLUSDDIGITAL	IPL	USD
IPLUSDSENIOR	IPL	USD
IQWCNEURSENIOR_MODRE	IQWCN	EUR
IQWCNEURSENIOR_MMR_L	IQWCN	EUR
IQWCNUSDSENIOR_MMR_L	IQWCN	USD
IQWCNUSDSENIOR_MODRE	IQWCN	USD
IQWCNUSDSENIOR	IQWCN	USD
IQWCNUSDSENIOR_NORE	IQWCN	USD
IQWCNHKDSENIOR_MODRE	IQWCN	HKD
IQWCNAUDSENIOR_MODRE	IQWCN	AUD
IRUSDSENIOR	IR	USD
IRUSDSENIOR_MODRE	IR	USD
IREURSENIOR_MODRE	IR	EUR
IRUSDSENIOR_NORE	IR	USD
IREURSENIOR_NORE	IR	EUR
IREURSENIOR	IR	EUR
IRHKDSENIOR_MODRE	IR	HKD
IRHKDSENIOR_NORE	IR	HKD
IRAUDSENIOR_MODRE	IR	AUD
IRJPYSENIOR_NORE	IR	JPY
IRJPYSENIOR_MODRE	IR	JPY

SENIOR_NORE	DERIV	7/29/2008 13:30	53.35	101.85	189.15
SENIOR_NORE	DERIV	7/7/2008 13:30	165.27	264.432	354.15
LOANNC_NORE	DERIV	10/11/2006 8:30	26	26	31
DIGITAL_MODRE	DERIV	6/26/2008 13:30	240	290	330
DIGITAL_NORE	DERIV	7/29/2008 13:30	55	105	195
LOANCALL	DERIV	11/9/2006 13:30	56	56	61
LOANCALL_NORE	DERIV	7/23/2008 18:30	235.75	235.75	239.2
SENIOR_NORE	DERIV	7/29/2008 13:30	53.35	101.85	189.15
SENIOR_MODRE	DERIV	7/28/2008 13:30	350	468	501
SENIOR_NORE	DERIV	7/28/2008 13:30	330.4	441.792	472.944
DIGITAL_NORE	DERIV	7/29/2008 13:30	35.75	68.25	126.75
SENIOR_MMR_L	DERIV	1/7/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	3/7/2002 18:30	75	75	75
LT2_MMR_L	DERIV	7/30/2008 13:30	65	65	65
SENIOR_MMR_L	DERIV	7/21/2008 13:30	32	32	37
LT2_MMR_L	DERIV	7/30/2008 13:30	65	65	65
SENIOR_MODRE	DERIV	7/30/2008 13:30	42	42	47
SENIOR_MODRE	DERIV	1/3/2008 8:30	450	450	450
SENIOR_MMR_L	DERIV	6/27/2008 13:30	38.3356311	38.90956419	40.00658365
SENIOR_MMR_L	DERIV	6/27/2008 13:30	38.3356311	38.90956419	40.00658365
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	5/30/2008 8:30	155	155	155
SENIOR_3CE	DERIV	5/30/2008 8:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	131.098	131.098	131.098
SENIOR_MODRE	DERIV	7/30/2008 13:30	118	118	118
SENIOR_NORE	DERIV	7/30/2008 13:30	111.4392	111.4392	111.4392
SENIOR_MODRE	DERIV	7/30/2008 13:30	118	118	118
SENIOR_NORE	DERIV	7/30/2008 13:30	111.4392	111.4392	111.4392
SENIOR	DERIV	7/30/2008 13:30	131.098	131.098	131.098
SENIOR_MODRE	DERIV	7/30/2008 13:30	118	118	118
SENIOR_MMR_L	DERIV	7/30/2008 13:30	118	118	118
SENIOR_MODRE	DERIV	7/30/2008 13:30	118	118	118
SENIOR_MODRE	DERIV	7/30/2008 13:30	118	118	118
SENIOR	DERIV	7/30/2008 13:30	131.098	131.098	131.098
CVA_SENIOR	DERIV	7/30/2008 13:30	236	236	236
SENIOR_NORE	DERIV	7/30/2008 13:30	111.4392	111.4392	111.4392
SENIOR_NORE	DERIV	7/30/2008 13:30	111.4392	111.4392	111.4392
SENIOR_MMR_L	DERIV	7/30/2008 13:30	130	135	145
LT2_MMR_L	DERIV	7/30/2008 13:30	250	250	250
LOAN_NORE	DERIV	6/18/2008 13:30	650	650	650
CVA_LOAN	DERIV	6/13/2008 18:30	1000	1000	1000
SENIOR_MODRE	DERIV	7/30/2008 13:30	215	215	215
SENIOR_MODRE	DERIV	7/30/2008 13:30	215	215	215
SENIOR_NORE	DERIV	7/30/2008 13:30	203.046	203.046	203.046
SENIOR_NORE	DERIV	7/30/2008 13:30	203.046	203.046	203.046
SENIOR	DERIV	7/30/2008 13:30	238.865	238.865	238.865
SENIOR	DERIV	7/30/2008 13:30	238.865	238.865	238.865
SENIOR_MODRE	DERIV	7/30/2008 13:30	215	215	215
DIGITAL	DERIV	5/24/2000	40	40	40
SENIOR	DERIV	6/6/2000	10	10	12
SENIOR_MODRE	DERIV	7/22/2008 13:30	69179.979	67295.736	64297.316
SENIOR_MMR_L	DERIV	6/20/2008 18:30	69179.979	67295.736	64297.316
SENIOR_MMR_L	DERIV	6/20/2008 18:30	69179.979	67295.736	64297.316
SENIOR_MODRE	DERIV	7/22/2008 13:30	69179.979	67295.736	64297.316
SENIOR	DERIV	6/20/2008 18:30	69179.979	67295.736	64297.316
SENIOR_NORE	DERIV	7/22/2008 13:30	69179.979	67295.736	64297.316
SENIOR_MODRE	DERIV	5/27/2008 13:30	69179.979	67295.736	64297.316
SENIOR_MODRE	DERIV	5/27/2008 13:30	69179.979	67295.736	64320.316
SENIOR	DERIV	7/28/2008 18:30	42.218	42.218	42.218
SENIOR_MODRE	DERIV	7/28/2008 18:30	38	38	38
SENIOR_MODRE	DERIV	7/28/2008 18:30	38	38	38
SENIOR_NORE	DERIV	7/28/2008 18:30	35.8872	35.8872	35.8872
SENIOR_NORE	DERIV	7/28/2008 18:30	35.8872	35.8872	35.8872
SENIOR	DERIV	7/28/2008 18:30	42.218	42.218	42.218
SENIOR_MODRE	DERIV	7/28/2008 18:30	38	38	38
SENIOR_NORE	DERIV	7/28/2008 18:30	35.8872	35.8872	35.8872
SENIOR_MODRE	DERIV	7/28/2008 18:30	38	38	38
SENIOR_NORE	DERIV	7/28/2008 18:30	35.8872	35.8872	35.8872
SENIOR_MODRE	DERIV	7/28/2008 18:30	38	38	38

426.8	630.5	751.75	800.25	792.005	783.76	744.96	744.96
566.64	741.354	859.404	906.624	898.5966	890.5692	852.7932	852.7932
59	85	108	130	137.5	145	157	157
630	800	860	925	918	911	866	866
440	650	775	825	816.5	808	768	768
89	115	138	160	167.5	175	187	187
286.35	333.5	363.4	402.5	415.15	427.8	448.5	448.5
426.8	630.5	751.75	800.25	792.005	783.76	744.96	744.96
593	670	718	750	754	758	764	764
559.792	632.48	677.792	708	711.776	715.552	721.216	721.216
286	422.5	503.75	536.25	530.725	525.2	499.2	499.2
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
75	75	75	75	75	75	75	75
90	110	125	140	141	142	145	159
47	57	67	77	77.5	78	79	89.6
90	110	125	140	141	142	145	159
58	70	86	98	99.5	101	104	104
450	450	450	450	450	450	450	450
49.34627023	58.29543615	66.85016009	75	78.25	81.5	89	99
49.34627023	58.29543615	66.85016009	75	78.25	81.5	89	99
13	13	13	13	13	13	13	13
425	425	425	425	425	425	425	425
65	65	65	65	65	65	65	65
700	700	700	700	700	700	700	700
1100	1100	1100	1100	1100	1100	1100	1100
1000	1000	1000	1000	1000	1000	1000	1000
155	155	155	155	155	155	155	155
1	1	1	1	1	1	1	1
164.428	197.758	214.423	231.088	234.9765	238.865	247.753	236.643
148	178	193	208	211.5	215	223	213
139.7712	168.1032	182.2692	196.4352	199.7406	203.046	210.6012	201.1572
148	178	193	208	211.5	215	223	213
139.7712	168.1032	182.2692	196.4352	199.7406	203.046	210.6012	201.1572
164.428	197.758	214.423	231.088	234.9765	238.865	247.753	236.643
148	178	193	208	211.5	215	223	213
148	178	193	208	211.5	215	223	213
148	178	193	208	211.5	215	223	213
148	178	193	208	211.5	215	223	213
164.428	197.758	214.423	231.088	234.9765	238.865	247.753	236.643
296	356	386	416	423	430	446	426
139.7712	168.1032	182.2692	196.4352	199.7406	203.046	210.6012	201.1572
139.7712	168.1032	182.2692	196.4352	199.7406	203.046	210.6012	201.1572
165	180	190	200	200	200	200	200
270	295	310	330	330	330	330	330
650	650	650	650	650	650	650	650
1000	1000	1000	1000	1000	1000	1000	1000
295	345	375	390	390	390	390	390
295	345	375	390	390	390	390	390
278.598	325.818	354.15	368.316	368.316	368.316	368.316	368.316
278.598	325.818	354.15	368.316	368.316	368.316	368.316	368.316
327.745	383.295	416.625	433.29	433.29	433.29	433.29	433.29
327.745	383.295	416.625	433.29	433.29	433.29	433.29	433.29
295	345	375	390	390	390	390	390
40	40	40	40	40	40	40	40
15	20	25	27.5	30.25	33	35	35
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586		49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
54.439	59.994	68.882	77.77	79.992	82.214	87.769	87.769
49	54	62	70	72	74	79	79
49	54	62	70	72	74	79	79
46.2756	50.9976	58.5528	66.108	67.9968	69.8856	74.6076	74.6076
46.2756	50.9976	58.5528	66.108	67.9968	69.8856	74.6076	74.6076
54.439	59.994	68.882	77.77	79.992	82.214	87.769	87.769
49	54	62	70	72	74	79	79
46.2756	50.9976	58.5528	66.108	67.9968	69.8856	74.6076	74.6076
49	54	62	70	72	74	79	79
46.2756	50.9976	58.5528	66.108	67.9968	69.8856	74.6076	74.6076
49	54	62	70	72	74	79	79

744.96
852.7932
157
866
768
187
448.5
744.96
764
721.216
499.2
0.999999975
75
163.5
95.2
163.5
104
450
109
109
13
425
65
700
1100
1000
155
1
236.643
213
201.1572
213
201.1572
236.643
213
213
213
213
236.643
426
201.1572
201.1572
200
330
650
1000
390
390
368.316
368.316
433.29
433.29
390
40
35
43657.612
43657.612
43657.612
43657.612
43657.612
43657.612
43657.612
43657.612
87.769
79
79
74.6076
74.6076
87.769
79
74.6076
79
74.6076
79

IRELNDUSDSOVEREIGN	IRELND	USD
IRELNDEURSOVEREIGN	IRELND	EUR
IRFUSDSENIOR_MODRE	IRF	USD
IRFUSDCVA_SENIOR	IRF	USD
IRMUSDSENIOR_NORE	IRM	USD
IRMUSDSUBORDINATE_NORE	IRM	USD
IRMHKDSENIOR_NORE	IRM	HKD
IRMILSSUBORDINATE_NORE	IRM	ILS
IRMUSDSUBORDINATE_MODRE	IRM	USD
IRMAUDSUBORDINATE_NORE	IRM	AUD
IRMUSDLOAN_NORE	IRM	USD
ISGUSDSENIOR_NORE	ISG	USD
ISLEUSDSUBORDINATE_NORE	ISLE	USD
ISPIMJPYLT2_MMR_L	ISPIM	JPY
ISPIMJPYSENIOR_MMR_L	ISPIM	JPY
ISSDCUSDLOANCALL_MMR	ISSDC	USD
ISYSLNUSDLOAN_NORE	ISYSLN	USD
ISYSLNAUDSENIOR_MMR_L	ISYSLN	AUD
ITAENEUSDSENIOR_MODRE	ITAENE	USD
ITALYHKDSOVEREIGN	ITALY	HKD
ITALYAUDSOVEREIGN	ITALY	AUD
ITAUEURSENIOR	ITAU	EUR
ITAUUSDSENIOR	ITAU	USD
ITRAXX_ASIAXJ_DJ8USDSENIOR	ITRAXX_ASIAXJ_DJ8	USD
ITRAXX_ASIAXJ_DJ8_00_03_5YUSDSENIOR	ITRAXX_ASIAXJ_DJ8_00_03_5Y	USD
ITRAXX_ASIAXJ_DJ8_03_06_5YUSDSENIOR	ITRAXX_ASIAXJ_DJ8_03_06_5Y	USD
ITRAXX_ASIAXJ_DJ8_06_09_5YUSDSENIOR	ITRAXX_ASIAXJ_DJ8_06_09_5Y	USD
ITRAXX_ASIAXJ_DJ8_09_12_5YUSDSENIOR	ITRAXX_ASIAXJ_DJ8_09_12_5Y	USD
ITRAXX_ASIAXJ_DJ8_12_22_5YUSDSENIOR	ITRAXX_ASIAXJ_DJ8_12_22_5Y	USD
ITRAXX_ASIAXJHY_DJ8USDSENIOR	ITRAXX_ASIAXJHY_DJ8	USD
ITRAXX_ASIAXJHY_DJ9USDSENIOR	ITRAXX_ASIAXJHY_DJ9	USD
ITRAXX_ASIAXJIG_DJ8USDSENIOR	ITRAXX_ASIAXJIG_DJ8	USD
ITRAXX_ASIAXJIG_DJ8_00_03_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ8_00_03_5Y	USD
ITRAXX_ASIAXJIG_DJ8_03_06_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ8_03_06_5Y	USD
ITRAXX_ASIAXJIG_DJ8_06_09_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ8_06_09_5Y	USD
ITRAXX_ASIAXJIG_DJ8_09_12_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ8_09_12_5Y	USD
ITRAXX_ASIAXJIG_DJ8_12_22_5YUSDSENIOR_MODRE	ITRAXX_ASIAXJIG_DJ8_12_22_5Y	USD
ITRAXX_ASIAXJIG_DJ8_12_22_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ8_12_22_5Y	USD
ITRAXX_ASIAXJIG_DJ9USDSENIOR	ITRAXX_ASIAXJIG_DJ9	USD
ITRAXX_ASIAXJIG_DJ9_00_03_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ9_00_03_5Y	USD
ITRAXX_ASIAXJIG_DJ9_03_06_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ9_03_06_5Y	USD
ITRAXX_ASIAXJIG_DJ9_06_09_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ9_06_09_5Y	USD
ITRAXX_ASIAXJIG_DJ9_09_12_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ9_09_12_5Y	USD
ITRAXX_ASIAXJIG_DJ9_12_22_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ9_12_22_5Y	USD
ITRAXX_AUSTRALIA_DJ8USDSENIOR	ITRAXX_AUSTRALIA_DJ8	USD
ITRAXX_AUSTRALIA_DJ8_00_03_5YUSDSENIOR	ITRAXX_AUSTRALIA_DJ8_00_03_5Y	USD
ITRAXX_AUSTRALIA_DJ8_03_06_5YUSDSENIOR	ITRAXX_AUSTRALIA_DJ8_03_06_5Y	USD
ITRAXX_AUSTRALIA_DJ8_06_09_5YUSDSENIOR	ITRAXX_AUSTRALIA_DJ8_06_09_5Y	USD
ITRAXX_AUSTRALIA_DJ8_09_12_5YUSDSENIOR	ITRAXX_AUSTRALIA_DJ8_09_12_5Y	USD
ITRAXX_AUSTRALIA_DJ8_12_22_5YUSDSENIOR	ITRAXX_AUSTRALIA_DJ8_12_22_5Y	USD
ITRAXX_AUSTRALIA_DJ9USDSENIOR	ITRAXX_AUSTRALIA_DJ9	USD
ITRAXX_JAPAN_DJ8JPYSENIOR	ITRAXX_JAPAN_DJ8	JPY
ITRAXX_JAPAN_DJ8_00_03_5YJPYSENIOR	ITRAXX_JAPAN_DJ8_00_03_5Y	JPY
ITRAXX_JAPAN_DJ8_03_06_5YJPYSENIOR	ITRAXX_JAPAN_DJ8_03_06_5Y	JPY
ITRAXX_JAPAN_DJ8_06_09_5YJPYSENIOR	ITRAXX_JAPAN_DJ8_06_09_5Y	JPY
ITRAXX_JAPAN_DJ8_09_12_5YJPYSENIOR	ITRAXX_JAPAN_DJ8_09_12_5Y	JPY
ITRAXX_JAPAN_DJ8_12_22_5YJPYSENIOR	ITRAXX_JAPAN_DJ8_12_22_5Y	JPY
ITRAXX_JAPAN_DJ9JPYSENIOR	ITRAXX_JAPAN_DJ9	JPY
ITRAXX_JAPAN80_DJ8JPYSENIOR	ITRAXX_JAPAN80_DJ8	JPY
ITRAXX_JAPAN80_DJ8_00_03_5YJPYSENIOR	ITRAXX_JAPAN80_DJ8_00_03_5Y	JPY
ITRAXX_JAPAN80_DJ8_03_06_5YJPYSENIOR	ITRAXX_JAPAN80_DJ8_03_06_5Y	JPY
ITRAXX_JAPAN80_DJ8_06_09_5YJPYSENIOR	ITRAXX_JAPAN80_DJ8_06_09_5Y	JPY
ITRAXX_JAPAN80_DJ8_09_12_5YJPYSENIOR	ITRAXX_JAPAN80_DJ8_09_12_5Y	JPY
ITRAXX_JAPAN80_DJ8_12_22_5YJPYSENIOR	ITRAXX_JAPAN80_DJ8_12_22_5Y	JPY
ITRAXX_JPN_DJ8_HIVOLJPYSENIOR	ITRAXX_JPN_DJ8_HIVOL	JPY
ITRAXX_JPN_DJ9_HIVOLJPYSENIOR	ITRAXX_JPN_DJ9_HIVOL	JPY
ITRX_S8_00_015_5YEURSENIOR_MMR_L	ITRX_S8_00_015_5Y	EUR
ITRX_S8_00_03_10YEURSENIOR_MMR_L	ITRX_S8_00_03_10Y	EUR
ITRX_S8_00_03_10Y_IOEURSENIOR_MMR_L	ITRX_S8_00_03_10Y_IO	EUR
ITRX_S8_00_03_10Y_POEURSENIOR_MMR_L	ITRX_S8_00_03_10Y_PO	EUR
ITRX_S8_00_03_10Y_RUNEURSENIOR_MMR_L	ITRX_S8_00_03_10Y_RUN	EUR
ITRX_S8_00_03_3YEURSENIOR_MMR_L	ITRX_S8_00_03_3Y	EUR
ITRX_S8_00_03_5YEURSENIOR_MMR_L	ITRX_S8_00_03_5Y	EUR
ITRX_S8_00_03_5Y_IOEURSENIOR_MMR_L	ITRX_S8_00_03_5Y_IO	EUR

SOVEREIGN	DERIV	7/30/2008 13:30	6.5	6.5	6.5
SOVEREIGN	DERIV	7/30/2008 13:30	6.5	6.5	6.5
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	75	75	85
SENIOR_NORE	DERIV	7/23/2008 18:30	220	220	240
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	220	220	240
SENIOR_NORE	DERIV	7/23/2008 18:30	220	220	240
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	220	220	240
SUBORDINATE_MODRE	DERIV	7/23/2008 18:30	233.046	233.046	254.232
SUBORDINATE_NORE	DERIV	2/8/2007 8:30	1	1	1
LOAN_NORE	DERIV	6/30/2008 18:30	70	80	90
SENIOR_NORE	DERIV	7/23/2008 13:30	30	24.70794606	32.08519927
SUBORDINATE_NORE	DERIV	7/18/2008 18:30	526.924591	582.544003	594.297344
LT2_MMR_L	DERIV	7/29/2008 13:30	50	50	50
SENIOR_MMR_L	DERIV	7/30/2008 13:30	29.6	30	30
LOANCALL_MMR	DERIV	7/25/2008 13:30	295	295	295
LOAN_NORE	DERIV	7/25/2008 13:30	185	185	185
SENIOR_MMR_L	DERIV	7/30/2008 13:30	78.85540338	76.46171681	71.85877498
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SOVEREIGN	DERIV	7/30/2008 13:30	16	16	17
SOVEREIGN	DERIV	7/30/2008 13:30	16	16	17
SENIOR	DERIV	8/14/2002 18:30	0	0	0
SENIOR	DERIV	12/11/2007 13:30	1	1	1
SENIOR	DERIV	7/30/2008 8:30	221	221	221
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 8:30	477	477	477
SENIOR	DERIV	7/30/2008 8:30	517	517	517
SENIOR	DERIV	7/30/2008 8:30	119	119	119
SENIOR	DERIV	11/28/2007 8:30	1	1	1
SENIOR	DERIV	11/28/2007 8:30	1	1	1
SENIOR	DERIV	11/28/2007 8:30	1	1	1
SENIOR	DERIV	11/28/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	9/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2007 8:30	1	1	1
SENIOR	DERIV	7/30/2008 8:30	131	131	131
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 8:30	127	127	127
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 8:30	131	131	131
SENIOR	DERIV	7/24/2008 8:30	55	55	65
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2008 8:30	65	65	75
SENIOR	DERIV	7/24/2008 8:30	48	48	58
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/27/2008 8:30	170	170	170
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975

11.5	16.5	21.5	26.5	28	29.5	36.5	37.5
11.5	16.5	21.5	26.5	28	29.5	36.5	37.5
1	1	1	1	1	1	1	1
110	125	160	180	192.5	205	225	230
295	355	390	425	430	435	445	445
295	355	390	425	430	435	445	445
295	355	390	425	430	435	445	445
295	355	390	425	430	435	445	445
312.4935	376.0515	413.127	450.2025	455.499	460.7955	471.3885	471.3885
1	1	1	1	1	1	1	1
100	110	120	130	140	150	175	200
55.0919499	77.53847334	97.06186398	112.5633336	122.1043667	131.6453997	143.9997183	143.9999312
882.55725	1017.359235	1077.431671	1095.131105	1068.532813	1041.934521	1002.299653	932.556766
65	80	90	100	100.5	101	102	113
35	40	45	50	50	50	50	57.3
295	295	295	295	295	295	295	295
185	185	185	185	185	185	185	185
95	116	130	140	144	148	158	158
1	1	1	1	1	1	1	1
24	29	34	39	41	43	49	53
24	29	34	39	41	43	49	53
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
221	221	221	221	221	221	221	221
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
477	477	477	477	477	477	477	477
517	517	517	517	517	517	517	517
119	119	119	119	119	119	119	119
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
131	131	131	131	131	131	131	131
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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127	127	127	127	127	127	127	127
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131	131	131	131	131	131	131	131
75	85	93	100	104	108	115	115
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85	95	103	110	114	118	125	125
68	78	86	93	97	101	108	108
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170	170	170	170	170	170	170	170
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37.5
37.5
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ITRX_S8_00_03_5Y_POEURSENIOR_MMR_L	ITRX_S8_00_03_5Y_PO	EUR
ITRX_S8_00_03_7YEURSENIOR_MMR_L	ITRX_S8_00_03_7Y	EUR
ITRX_S8_00_03_7Y_IOEURSENIOR_MMR_L	ITRX_S8_00_03_7Y_IO	EUR
ITRX_S8_00_03_7Y_POEURSENIOR_MMR_L	ITRX_S8_00_03_7Y_PO	EUR
ITRX_S8_015_03_5YEURSENIOR_MMR_L	ITRX_S8_015_03_5Y	EUR
ITRX_S8_03_04_10YEURSENIOR_MMR_L	ITRX_S8_03_04_10Y	EUR
ITRX_S8_03_06_10YEURSENIOR_MMR_L	ITRX_S8_03_06_10Y	EUR
ITRX_S8_03_06_3YEURSENIOR_MMR_L	ITRX_S8_03_06_3Y	EUR
ITRX_S8_03_06_5YEURSENIOR_MMR_L	ITRX_S8_03_06_5Y	EUR
ITRX_S8_03_06_7YEURSENIOR_MMR_L	ITRX_S8_03_06_7Y	EUR
ITRX_S8_05_06_7YEURSENIOR_MMR_L	ITRX_S8_05_06_7Y	EUR
ITRX_S8_06_09_10YEURSENIOR_MMR_L	ITRX_S8_06_09_10Y	EUR
ITRX_S8_06_09_3YEURSENIOR_MMR_L	ITRX_S8_06_09_3Y	EUR
ITRX_S8_06_09_5YEURSENIOR_MMR_L	ITRX_S8_06_09_5Y	EUR
ITRX_S8_06_09_7YEURSENIOR_MMR_L	ITRX_S8_06_09_7Y	EUR
ITRX_S8_06_22_10YEURSENIOR_MMR_L	ITRX_S8_06_22_10Y	EUR
ITRX_S8_09_12_10YEURSENIOR_MMR_L	ITRX_S8_09_12_10Y	EUR
ITRX_S8_09_12_3YEURSENIOR_MMR_L	ITRX_S8_09_12_3Y	EUR
ITRX_S8_09_12_5YEURSENIOR_MMR_L	ITRX_S8_09_12_5Y	EUR
ITRX_S8_09_12_7YEURSENIOR_MMR_L	ITRX_S8_09_12_7Y	EUR
ITRX_S8_12_22_10YEURSENIOR_MMR_L	ITRX_S8_12_22_10Y	EUR
ITRX_S8_12_22_3YEURSENIOR_MMR_L	ITRX_S8_12_22_3Y	EUR
ITRX_S8_12_22_5YEURSENIOR_MMR_L	ITRX_S8_12_22_5Y	EUR
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ITRX_S8_22_100_5YEURSENIOR_MMR_L	ITRX_S8_22_100_5Y	EUR
ITRX_S8_22_100_7YEURSENIOR_MMR_L	ITRX_S8_22_100_7Y	EUR
ITRX_S9_00_015_5YEURSENIOR_MMR_L	ITRX_S9_00_015_5Y	EUR
ITRX_S9_00_03_10YEURSENIOR_MMR_L	ITRX_S9_00_03_10Y	EUR
ITRX_S9_00_03_10Y_IOEURSENIOR_MMR_L	ITRX_S9_00_03_10Y_IO	EUR
ITRX_S9_00_03_10Y_POEURSENIOR_MMR_L	ITRX_S9_00_03_10Y_PO	EUR
ITRX_S9_00_03_10Y_RUNEURSENIOR_MMR_L	ITRX_S9_00_03_10Y_RUN	EUR
ITRX_S9_00_03_3YEURSENIOR_MMR_L	ITRX_S9_00_03_3Y	EUR
ITRX_S9_00_03_5YEURSENIOR_MMR_L	ITRX_S9_00_03_5Y	EUR
ITRX_S9_00_03_5Y_IOEURSENIOR_MMR_L	ITRX_S9_00_03_5Y_IO	EUR
ITRX_S9_00_03_5Y_POEURSENIOR_MMR_L	ITRX_S9_00_03_5Y_PO	EUR
ITRX_S9_00_03_7YEURSENIOR_MMR_L	ITRX_S9_00_03_7Y	EUR
ITRX_S9_00_03_7Y_IOEURSENIOR_MMR_L	ITRX_S9_00_03_7Y_IO	EUR
ITRX_S9_00_03_7Y_POEURSENIOR_MMR_L	ITRX_S9_00_03_7Y_PO	EUR
ITRX_S9_015_03_5YEURSENIOR_MMR_L	ITRX_S9_015_03_5Y	EUR
ITRX_S9_03_04_10YEURSENIOR_MMR_L	ITRX_S9_03_04_10Y	EUR
ITRX_S9_03_06_10YEURSENIOR_MMR_L	ITRX_S9_03_06_10Y	EUR
ITRX_S9_03_06_3YEURSENIOR_MMR_L	ITRX_S9_03_06_3Y	EUR
ITRX_S9_03_06_5YEURSENIOR_MMR_L	ITRX_S9_03_06_5Y	EUR
ITRX_S9_03_06_7YEURSENIOR_MMR_L	ITRX_S9_03_06_7Y	EUR
ITRX_S9_05_06_7YEURSENIOR_MMR_L	ITRX_S9_05_06_7Y	EUR
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ITRX_S9_06_22_10YEURSENIOR_MMR_L	ITRX_S9_06_22_10Y	EUR
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ITRX_S9_09_12_3YEURSENIOR_MMR_L	ITRX_S9_09_12_3Y	EUR
ITRX_S9_09_12_5YEURSENIOR_MMR_L	ITRX_S9_09_12_5Y	EUR
ITRX_S9_09_12_7YEURSENIOR_MMR_L	ITRX_S9_09_12_7Y	EUR
ITRX_S9_12_22_10YEURSENIOR_MMR_L	ITRX_S9_12_22_10Y	EUR
ITRX_S9_12_22_3YEURSENIOR_MMR_L	ITRX_S9_12_22_3Y	EUR
ITRX_S9_12_22_5YEURSENIOR_MMR_L	ITRX_S9_12_22_5Y	EUR
ITRX_S9_12_22_7YEURSENIOR_MMR_L	ITRX_S9_12_22_7Y	EUR
ITRX_S9_22_100_10YEURSENIOR_MMR_L	ITRX_S9_22_100_10Y	EUR
ITRX_S9_22_100_3YEURSENIOR_MMR_L	ITRX_S9_22_100_3Y	EUR
ITRX_S9_22_100_5YEURSENIOR_MMR_L	ITRX_S9_22_100_5Y	EUR
ITRX_S9_22_100_7YEURSENIOR_MMR_L	ITRX_S9_22_100_7Y	EUR
ITRX_XS2_EUR_LEVX_V1EURLOAN_MMR	ITRX_XS2_EUR_LEVX_V1	EUR
ITRX_XS2_EUR_LEVX_V1EURDIGITAL_LOAN_MMR	ITRX_XS2_EUR_LEVX_V1	EUR
ITRX_XS2_EUR_LEVX_V1EURDIGITAL_MMR	ITRX_XS2_EUR_LEVX_V1	EUR
ITRX_XS2_EUR_LEVX_V1EURDIGITAL	ITRX_XS2_EUR_LEVX_V1	EUR
ITRX_XS2_EUR_LEVXSUB_V1EURLOAN_MMR	ITRX_XS2_EUR_LEVXSUB_V1	EUR
ITRX_XS4_EUR_MAINUSDSENIOR_NORE	ITRX_XS4_EUR_MAIN	USD
ITRX_XS4_EUR_MAINEURSENIOR_NORE	ITRX_XS4_EUR_MAIN	EUR
ITRX_XS8_EUR_FINEURLT2_MMR_L	ITRX_XS8_EUR_FIN	EUR
ITRX_XS8_EUR_FINEURSENIOR_MMR_L	ITRX_XS8_EUR_FIN	EUR
ITRX_XS8_EUR_FIN_LT2EURLT2_MMR_L	ITRX_XS8_EUR_FIN_LT2	EUR

SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	11/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
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SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
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SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
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SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
LOAN_MMR	DERIV	7/22/2008 13:30	580	580	580
DIGITAL_LOAN_MMR	DERIV	5/30/2008 13:30	508	508	508
DIGITAL_MMR	DERIV	5/30/2008 13:30	508	508	508
DIGITAL	DERIV	7/22/2008 13:30	580	580	580
LOAN_MMR	DERIV	5/28/2008 8:30	825	825	825
SENIOR_NORE	DERIV	1/3/2006 13:30	1	1	1
SENIOR_NORE	DERIV	6/4/2008 13:30	1	1	1
LT2_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/30/2008 13:30	69.46233484	69.49401915	69.51521252
LT2_MMR_L	DERIV	7/30/2008 13:30	125.1820568	125.2391295	125.2773091

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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508	508	508	508	508	508	508	508
508	508	508	508	508	508	508	508
580	580	580	580	580	580	580	580
825	825	825	825	825	825	825	825
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69.49978615	69.50006694	69.50022702	69.49955542	69.49995409	69.50035276	69.50025846	69.50281582
125.2496191	125.2501146	125.2504046	125.249207	125.2499173	125.2506275	126.4821959	127.8652192

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ITRX_XS8_EUR_HIVOLEURSENIOR_MMR_L	ITRX_XS8_EUR_HIVOL	EUR
ITRX_XS8_EUR_MAINEURSENIOR_MMR_L	ITRX_XS8_EUR_MAIN	EUR
ITRX_XS8_EUR_XOVEREURSENIOR_MMR_L	ITRX_XS8_EUR_XOVER	EUR
ITRX_XS8_EUR_XOVERMAINEURSENIOR_MMR_L	ITRX_XS8_EUR_XOVERMAIN	EUR
ITRX_XS9_EUR_FINEURLT2_MMR_L	ITRX_XS9_EUR_FIN	EUR
ITRX_XS9_EUR_FINEURSENIOR_MMR_L	ITRX_XS9_EUR_FIN	EUR
ITRX_XS9_EUR_FIN_LT2EURLT2_MMR_L	ITRX_XS9_EUR_FIN_LT2	EUR
ITRX_XS9_EUR_HIVOLEURSENIOR_MMR_L	ITRX_XS9_EUR_HIVOL	EUR
ITRX_XS9_EUR_MAINEURSENIOR_MMR_L	ITRX_XS9_EUR_MAIN	EUR
ITRX_XS9_EUR_XOVEREURSENIOR_MMR_L	ITRX_XS9_EUR_XOVER	EUR
ITRX_XS9_EUR_XOVERMAINEURSENIOR_MMR_L	ITRX_XS9_EUR_XOVERMAIN	EUR
ITRXXOMAIN_S8_00_03_5YEURSENIOR_MMR_L	ITRXXOMAIN_S8_00_03_5Y	EUR
ITRXXOMAIN_S8_00_03_5Y_POEURSENIOR_MMR_L	ITRXXOMAIN_S8_00_03_5Y_PO	EUR
ITRXXOMAIN_S8_00_03_5Y_RUNEURSENIOR_MMR_L	ITRXXOMAIN_S8_00_03_5Y_RUN	EUR
ITRXXOMAIN_S8_00_03_7YEURSENIOR_MMR_L	ITRXXOMAIN_S8_00_03_7Y	EUR
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ITRXXOMAIN_S8_12_22_5YEURSENIOR_MMR_L	ITRXXOMAIN_S8_12_22_5Y	EUR
ITRXXOMAIN_S9_00_03_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_00_03_5Y	EUR
ITRXXOMAIN_S9_00_03_5Y_POEURSENIOR_MMR_L	ITRXXOMAIN_S9_00_03_5Y_PO	EUR
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ITRXXOMAIN_S9_00_03_7Y_POEURSENIOR_MMR_L	ITRXXOMAIN_S9_00_03_7Y_PO	EUR
ITRXXOMAIN_S9_00_04_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_00_04_5Y	EUR
ITRXXOMAIN_S9_02_05_7YEURSENIOR_MMR_L	ITRXXOMAIN_S9_02_05_7Y	EUR
ITRXXOMAIN_S9_02_05_7Y_POEURSENIOR_MMR_L	ITRXXOMAIN_S9_02_05_7Y_PO	EUR
ITRXXOMAIN_S9_03_045_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_03_045_5Y	EUR
ITRXXOMAIN_S9_03_06_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_03_06_5Y	EUR
ITRXXOMAIN_S9_06_09_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_06_09_5Y	EUR
ITRXXOMAIN_S9_12_22_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_12_22_5Y	EUR
ITRXXOVER_S8_10_15_5YEURSENIOR_MMR_L	ITRXXOVER_S8_10_15_5Y	EUR
ITRXXOVER_S8_25_35_5YEURSENIOR_MMR_L	ITRXXOVER_S8_25_35_5Y	EUR
ITTUSDSENIOR	ITT	USD
ITTUSDSENIOR_MODRE	ITT	USD
ITTEURSENIOR_MODRE	ITT	EUR
ITTUSDSENIOR_NORE	ITT	USD
ITTEURSENIOR_NORE	ITT	EUR
ITTEURSENIOR	ITT	EUR
ITTUSDLOAN	ITT	USD
ITTAUDSENIOR_MODRE	ITT	AUD
ITTAUDSENIOR	ITT	AUD
ITWUSDSENIOR_MODRE	ITW	USD
ITWEURSENIOR_MODRE	ITW	EUR
ITWJPYSENIOR_MODRE	ITW	JPY
ITWAUDSENIOR_MODRE	ITW	AUD
IVUSDLOAN_NORE	IV	USD
IVYL_06_1A_BUSDSENIOR	IVYL_06_1A_B	USD
IWAUSDCVA_SENIOR	IWA	USD
IWAUSDCVA_LOAN	IWA	USD
IXCBO_05_1A_A3LUSDSENIOR	IXCBO_05_1A_A3L	USD
IXCBO_2006_2A_BUSDSENIOR	IXCBO_2006_2A_B	USD
IXIS_04_HE4_B3USDSENIOR	IXIS_04_HE4_B3	USD
IXIS_05_HE3_B3USDSENIOR	IXIS_05_HE3_B3	USD
IXIS_05_HE3_M5USDSENIOR	IXIS_05_HE3_M5	USD
IXIS_05_HE4_B2USDSENIOR	IXIS_05_HE4_B2	USD
IXIS_05_HE4_B3USDSENIOR	IXIS_05_HE4_B3	USD
IXIS_06_HE1_B2USDSENIOR	IXIS_06_HE1_B2	USD
IXIS_06_HE1_M5USDSENIOR	IXIS_06_HE1_M5	USD
IXIS_06_HE2_B2USDSENIOR	IXIS_06_HE2_B2	USD
IXIS_06_HE3_B1USDSENIOR	IXIS_06_HE3_B1	USD
IXIS_06_HE3_B2USDSENIOR	IXIS_06_HE3_B2	USD
IXIS_06_HE3_B3USDSENIOR	IXIS_06_HE3_B3	USD
IXIS_2005_HE3_B3USDSENIOR	IXIS_2005_HE3_B3	USD
IXIS_2005_HE4_B2USDSENIOR	IXIS_2005_HE4_B2	USD
IXIS_2006_HE2_B2USDSENIOR	IXIS_2006_HE2_B2	USD
IXIS_2006_HE2_B3USDSENIOR	IXIS_2006_HE2_B3	USD
IXIS_2006_HE3_B1USDSENIOR	IXIS_2006_HE3_B1	USD
IXIS04_HE4_B2USDSENIOR	IXIS04_HE4_B2	USD
IXIS04_HE4_B3USDSENIOR	IXIS04_HE4_B3	USD

SENIOR_MMR_L	DERIV	7/30/2008 13:30	123.9326566	123.9891261	124.0269072
SENIOR_MMR_L	DERIV	7/30/2008 13:30	60.59215603	60.61979914	60.63828366
SENIOR_MMR_L	DERIV	7/30/2008 13:30	458.5569315	458.6738139	458.789796
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
LT2_MMR_L	DERIV	3/19/2008 13:30	1	1	1
SENIOR_MMR_L	DERIV	7/30/2008 13:30	75.45919153	75.49360717	75.51662312
LT2_MMR_L	DERIV	7/30/2008 13:30	137.1757387	137.2382684	137.2801002
SENIOR_MMR_L	DERIV	7/30/2008 13:30	143.4222398	143.4875644	143.5312737
SENIOR_MMR_L	DERIV	7/30/2008 13:30	67.71339118	67.74427879	67.7649391
SENIOR_MMR_L	DERIV	7/30/2008 13:30	441.9461181	442.058782	442.1705988
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/25/2006 18:30	16	16	16
SENIOR_MODRE	DERIV	7/23/2008 18:30	30	30	34
SENIOR_MODRE	DERIV	1/25/2006 18:30	14	14	14
SENIOR_NORE	DERIV	1/25/2006 18:30	13	13	13
SENIOR_NORE	DERIV	1/25/2006 18:30	13	13	13
SENIOR	DERIV	1/25/2006 18:30	16	16	16
LOAN	DERIV	1/25/2006 18:30	13	13	13
SENIOR_MODRE	DERIV	1/25/2006 18:30	14	14	14
SENIOR	DERIV	7/23/2008 18:30	33.33	33.33	37.774
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	25.553	25.553	25.553
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
LOAN_NORE	DERIV	7/29/2008 13:30	1080	1080	1080
SENIOR	DERIV	1/11/2007 18:30	1	1	1
CVA_SENIOR	DERIV	8/31/2005 8:30	175	175	175
CVA_LOAN	DERIV	11/30/2006 18:30	205	205	205
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	4/12/2007 8:30	1	1	1
SENIOR	DERIV	6/7/2007 8:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/15/2006 18:30	1	1	1
SENIOR	DERIV	7/10/2006 18:30	1	1	1
SENIOR	DERIV	10/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/27/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1
SENIOR	DERIV	1/24/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/14/2006 18:30	1	1	1
SENIOR	DERIV	9/24/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/16/2007 18:30	1	1	1
SENIOR	DERIV	11/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/26/2006 18:30	166	166	166
SENIOR	DERIV	4/7/2006 13:30	295	295	295

123.9996283	124.0001062	151.6440945	168.1959119	166.2647972	164.3336825	176.8287417	190.2183684
60.62481269	60.62505949	80.17733256	91.94837374	91.17967821	90.41098267	95.60083774	101.3786148
458.799024	489.7361158	513.0447372	516.3046382	516.4476002	516.5905622	519.5469583	522.6882006
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
75.49988636	75.50018983	75.5006944	75.50016759	75.50028399	75.50040039	75.50028359	75.50303734
137.2498019	137.2503407	137.2512491	137.2503005	137.250508	137.2507155	138.3140553	139.5071041
143.4998058	143.5003496	165.5686006	178.8146685	182.2264923	185.6383161	194.5280747	204.1069595
67.74989684	67.75017097	81.98676054	90.57937759	92.05305744	93.52673728	97.48738561	101.9084779
442.1794287	481.2907895	510.6633675	514.9017001	514.4109393	513.9201785	514.0169174	514.3887654
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
27	32	38	46	49	52	63	67
39	44	52	59	61.5	64	69	69
24	29	34	41	44	47	57	60
23	27	32	39	41.5	44	54	57
23	27	32	39	41.5	44	54	57
27	32	38	46	49	52	63	67
22	26	31	37	39.5	42	51	54
24	29	34	41	44	47	57	60
43.329	48.884	57.772	65.549	68.3265	71.104	76.659	76.659
28	33	38	43	45.5	48	53	53
31.108	36.663	42.218	47.773	50.5505	53.328	58.883	58.883
28	33	38	38.7	43.35	48	53	53
28	33	38	38.7	43.35	48	53	53
1120	1180	1220	1250	1250	1250	1250	1250
1	1	1	1	1	1	1	1
175	175	175	175	175	175	175	175
205	205	205	205	205	205	205	205
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
166	166	166	166	166	166	166	166
295	295	295	295	295	295	295	295

193.8041563
103.0710472
523.4728671
0.999999975
1
75.49442571
139.8449536
206.6661274
103.2044151
514.641672
1
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0.999999975
67
69
60
57
57
67
54
60
76.659
53
58.883
53
53
1250
1
175
205
1
1
1
1
0.999999975
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0.999999975
0.999999975
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0.999999975
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0.999999975
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0.999999975
0.999999975
0.999999975
166
295

JACKSONUSDSENIOR	JACKSON	USD
JACKSONEURSENIOR	JACKSON	EUR
JACKSONUSDSENIOR_MODRE	JACKSON	USD
JACKSONEURSENIOR_MODRE	JACKSON	EUR
JACKSONUSDSENIOR_NORE	JACKSON	USD
JACKSONEURSENIOR_NORE	JACKSON	EUR
JACLIFUSDSENIOR	JACLIF	USD
JACLIFUSDSENIOR_MODRE	JACLIF	USD
JACLIFUSDSENIOR_NORE	JACLIF	USD
JACLIFEURSENIOR	JACLIF	EUR
JACLIFEURSENIOR_MODRE	JACLIF	EUR
JACLIFEURSENIOR_NORE	JACLIF	EUR
JACLIF_COUSDSENIOR_MODRE	JACLIF_CO	USD
JACLIF_COUSDCVA_SENIOR	JACLIF_CO	USD
JAHUSDLOAN_NORE	JAH	USD
JAMANUSDBOND	JAMAN	USD
JANSASCUSDCVA_SENIOR	JANSASC	USD
JANSASC_CVAUSDCVA_SENIOR	JANSASC_CVA	USD
JANSASC-CVAUSDCVA_SENIOR	JANSASC-CVA	USD
JAPTOBGBPSENIOR_3CE	JAPTOB	GBP
JBHTUSDSENIOR_MODRE	JBHT	USD
JBLUUSDSENIOR_NORE	JBLU	USD
JBLUILSSENIOR_NORE	JBLU	ILS
JBLUEURSENIOR_NORE	JBLU	EUR
JBLUUSDSENIOR_MODRE	JBLU	USD
JBLUUSDLOAN_NORE	JBLU	USD
JBLUAUDSENIOR_NORE	JBLU	AUD
JCIUSDSENIOR	JCI	USD
JCIUSDSENIOR_NORE	JCI	USD
JCIUSDSENIOR_MODRE	JCI	USD
JCIEURSENIOR_MODRE	JCI	EUR
JCIEURSENIOR_NORE	JCI	EUR
JCIEURSENIOR	JCI	EUR
JCIAUDSENIOR	JCI	AUD
JCIJPYSENIOR_MODRE	JCI	JPY
JCISGDSENIOR_MODRE	JCI	SGD
JCIHKDSENIOR_MODRE	JCI	HKD
JCIAUDSENIOR_MODRE	JCI	AUD
JCPUSDSENIOR	JCP	USD
JCPUSDSENIOR_NORE	JCP	USD
JCPUSDSENIOR_MODRE	JCP	USD
JCPEURSENIOR	JCP	EUR
JCPEURSENIOR_NORE	JCP	EUR
JCPEURSENIOR_MODRE	JCP	EUR
JCPAUDSENIOR_MODRE	JCP	AUD
JCPHKDSENIOR_NORE	JCP	HKD
JCPJPYSENIOR_NORE	JCP	JPY
JCPAUDSENIOR_NORE	JCP	AUD
JEACOUUSDSENIOR_NORE	JEACOU	USD
JER_06_2A_GFLUSDSENIOR	JER_06_2A_GFL	USD
JFBUSDCVA_SENIOR	JFB	USD
JFEHLDUSDSENIOR	JFEHLD	USD
JHFUSDSENIOR_MODRE	JHF	USD
JHFUSDSENIOR	JHF	USD
JHFUSDSENIOR_NORE	JHF	USD
JHFEURSENIOR	JHF	EUR
JHFEURSENIOR_MODRE	JHF	EUR
JHFEURSENIOR_NORE	JHF	EUR
JHFAUDSENIOR_MODRE	JHF	AUD
JHF_LIFEUSDSENIOR_MODRE	JHF_LIFE	USD
JHF_LIFEUSDCVA_SENIOR	JHF_LIFE	USD
JMHU_CP-CVAUSDCVA_SENIOR	JMHU_CP-CVA	USD
JMVOITEURSENIOR_MMR_L	JMVOIT	EUR
JNJUSDSENIOR_MODRE	JNJ	USD
JNJEURSENIOR_MODRE	JNJ	EUR
JNJEURSENIOR_NORE	JNJ	EUR
JNJEURSENIOR	JNJ	EUR
JNJUSDSENIOR_NORE	JNJ	USD
JNJUSDSENIOR	JNJ	USD
JNJJPYSENIOR_MODRE	JNJ	JPY
JNJAUDSENIOR_MODRE	JNJ	AUD
JNJHKDSENIOR_MODRE	JNJ	HKD
JNJSGDSENIOR_MODRE	JNJ	SGD
JNPRUSDSENIOR_NORE	JNPR	USD

SENIOR	DERIV	2/12/2004 18:30	27.77777778	27.77777778	33.33333333
SENIOR	DERIV	2/12/2004 18:30	27.77777778	27.77777778	33.33333333
SENIOR_MODRE	DERIV	6/20/2008 13:30	70	73.29763737	76.60539417
SENIOR_MODRE	DERIV	6/20/2008 13:30	70	73.29763737	76.60539417
SENIOR_NORE	DERIV	2/12/2004 18:30	23.61111111	23.61111111	28.33333333
SENIOR_NORE	DERIV	2/12/2004 18:30	23.61111111	23.61111111	28.33333333
SENIOR	DERIV	2/25/2005 8:30	22	22	22
SENIOR_MODRE	DERIV	11/30/2004 8:30	20	20	20
SENIOR_NORE	DERIV	2/25/2005 8:30	19	19	19
SENIOR	DERIV	2/25/2005 8:30	22	22	22
SENIOR_MODRE	DERIV	2/25/2005 8:30	20	20	20
SENIOR_NORE	DERIV	2/25/2005 8:30	19	19	19
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	11/30/2004 8:30	20	20	20
LOAN_NORE	DERIV	7/23/2008 18:30	95	95	125
BOND	DERIV	7/30/2008 18:30	250	300	350
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	1/29/2007 13:30	2	2	2
SENIOR_3CE	DERIV	7/7/2008 13:30	52	52	57
SENIOR_MODRE	DERIV	3/13/2006 18:30	50	50	50
SENIOR_NORE	DERIV	7/23/2008 18:30	760.849988	975.392078	2194.647307
SENIOR_NORE	DERIV	7/29/2008 13:30	3258.077288	4121.653129	4242.998398
SENIOR_NORE	DERIV	7/23/2008 18:30	762.440879	979.53134	2217.897315
SENIOR_MODRE	DERIV	7/23/2008 18:30	760.849988	975.392078	2194.647307
LOAN_NORE	DERIV	8/18/2006 13:30	250	250	250
SENIOR_NORE	DERIV	7/23/2008 18:30	764.606846	985.124909	2250.553255
SENIOR	DERIV	7/18/2008 13:30	89.991	89.991	89.991
SENIOR_NORE	DERIV	7/18/2008 13:30	76.4964	76.4964	76.4964
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR_NORE	DERIV	7/2/2008 18:30	37.776	37.776	37.776
SENIOR	DERIV	7/18/2008 13:30	89.991	89.991	89.991
SENIOR	DERIV	7/18/2008 13:30	89.991	89.991	89.991
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR	DERIV	4/7/2006 13:30	8	8	8
SENIOR_NORE	DERIV	7/29/2008 18:30	145	145	145
SENIOR_MODRE	DERIV	7/29/2008 18:30	153.5985	153.5985	153.5985
SENIOR	DERIV	4/7/2006 13:30	8	8	8
SENIOR_NORE	DERIV	7/29/2008 18:30	145	145	145
SENIOR_MODRE	DERIV	7/29/2008 18:30	153.5985	153.5985	153.5985
SENIOR_MODRE	DERIV	7/29/2008 18:30	153.5985	153.5985	153.5985
SENIOR_NORE	DERIV	7/29/2008 18:30	145	145	145
SENIOR_NORE	DERIV	7/29/2008 18:30	145	145	145
SENIOR_NORE	DERIV	7/29/2008 18:30	145	145	145
SENIOR_NORE	DERIV	7/8/2008 18:30	25	35	45
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	1/16/2008 13:30	150	175	200
SENIOR	DERIV	7/7/2008 13:30	27	27	27
SENIOR_MODRE	DERIV	6/24/2008 18:30	31.5	31.5	33.5
SENIOR	DERIV	6/20/2005 18:30	6	6	6
SENIOR_NORE	DERIV	6/20/2005 18:30	5	5	5
SENIOR	DERIV	6/24/2008 18:30	34.9965	34.9965	37.2185
SENIOR_MODRE	DERIV	6/24/2008 18:30	31.5	31.5	33.5
SENIOR_NORE	DERIV	6/20/2005 18:30	5	5	5
SENIOR_MODRE	DERIV	6/24/2008 18:30	31.5	31.5	33.5
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	6/24/2008 18:30	31.5	31.5	33.5
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SENIOR_MMR_L	DERIV	1/2/2008 18:30	10	10	15
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_NORE	DERIV	7/25/2008 13:30	4.722	6.6108	8.4996
SENIOR	DERIV	7/25/2008 13:30	5.555	7.777	9.999
SENIOR_NORE	DERIV	7/25/2008 13:30	4.722	6.6108	8.4996
SENIOR	DERIV	7/25/2008 13:30	5.555	7.777	9.999
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_NORE	DERIV	1/3/2005 18:30	60	60	60

38.88888889	44.44444444	50	55.55555556	58.33333334	61.11111111	66.66666667	66.66666667
38.88888889	44.44444444	50	55.55555556	58.33333334	61.11111111	66.66666667	66.66666667
80.34248277	84.86265937	90.78234264	95.84322707	98.50864414	101.1740612	110.5193744	120.4226391
80.34248277	84.86265937	90.78234264	95.84322707	98.50864414	101.1740612	110.5193744	120.4226391
33.05555556	37.77777778	42.5	47.22222222	49.58333333	51.94444444	56.66666667	56.66666667
33.05555556	37.77777778	42.5	47.22222222	49.58333333	51.94444444	56.66666667	56.66666667
22	22	24	28	30.5	33	44	56
20	20	22	25	27.5	30	40	50
19	19	21	24	26	28	38	47
22	22	24	28	30.5	33	44	56
20	20	22	25	27.5	30	40	50
19	19	21	24	26	28	38	47
1	1	1	1	1	1	1	1
20	20	22	25	27.5	30	40	50
200	240	250	260	265	270	280	280
420	470	500	530	540	550	570	570
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2	2	2	5.5	10.75	16	46	76
62	67	75	82	86	90	97	97
50	50	50	50	50	50	50	50
2816.655193	2593.732051	2412.441289	2244.540684	2121.436	1998.331316	1792.257234	1554.923556
4229.43489	3728.935926	3462.902906	3279.891469	3109.921743	2939.952016	2642.113594	2276.825402
2867.590911	2652.4939	2474.46911	2306.447722	2181.366943	2056.286163	1843.437808	1592.916221
2816.655193	2593.732051	2412.441289	2244.540684	2121.436	1998.331316	1792.257234	1554.923556
250	250	250	250	250	250	250	250
2949.385053	2756.468018	2595.008956	2438.093511	2320.071337	2202.049163	2003.445626	1780.215959
102.212	109.989	117.766	133.32	133.8755	134.431	143.319	151.096
86.8848	93.4956	100.1064	113.328	113.8002	114.2724	121.8276	128.4384
92	99	106	120	120.5	121	129	136
92	99	106	120	120.5	121	129	136
48.1644	54.7752	61.386	74.6076	75.0798	75.552	83.1072	89.718
102.212	109.989	117.766	133.32	133.8755	134.431	143.319	151.096
102.212	109.989	117.766	133.32	133.8755	134.431	143.319	151.096
92	99	106	120	120.5	121	129	136
92	99	106	120	120.5	121	129	136
92	99	106	120	120.5	121	129	136
92	99	106	120	120.5	121	129	136
13	29	45	61	71	81	103	103
165	185	205	225	225	225	225	255
174.7845	195.9705	217.1565	238.3425	238.3425	238.3425	238.3425	270.1215
13	29	45	61	71	81	103	103
165	185	205	225	225	225	225	255
174.7845	195.9705	217.1565	238.3425	238.3425	238.3425	238.3425	270.1215
174.7845	195.9705	217.1565	238.3425	238.3425	238.3425	238.3425	270.1215
165	185	205	225	225	225	225	255
165	185	205	225	225	225	225	255
165	185	205	225	225	225	225	255
55	65	73	80	82	84	86	86
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
225	250	275	300	300	300	300	300
32	38	44	50	52.5	55	62	65
38.2	43.1	48	52	53.65	55.3	61.8	66.9
14	19	19	23	28	33	51	51
12	16	16	20	24	28	43	43
42.4402	47.8841	53.328	57.772	59.60515	61.4383	68.6598	74.3259
38.2	43.1	48	52	53.65	55.3	61.8	66.9
12	16	16	20	24	28	43	43
38.2	43.1	48	52	53.65	55.3	61.8	66.9
1	1	1	1	1	1	1	1
38.2	43.1	48	52	53.65	55.3	61.8	66.9
1	1	1	1	1	1	1	1
20	25	30	35	37.5	40	45	45
11	14	16	18	19.5	21	21	21
11	14	16	18	19.5	21	21	21
10.3884	13.2216	15.1104	16.9992	18.4158	19.8324	19.8324	19.8324
12.221	15.554	17.776	19.998	21.6645	23.331	23.331	23.331
10.3884	13.2216	15.1104	16.9992	18.4158	19.8324	19.8324	19.8324
12.221	15.554	17.776	19.998	21.6645	23.331	23.331	23.331
11	14	16	18	19.5	21	21	21
11	14	16	18	19.5	21	21	21
11	14	16	18	19.5	21	21	21
11	14	16	18	19.5	21	21	21
60	60	60	60	60	60	60	60

66.66666667
66.66666667
130.13645
130.13645
56.66666667
56.66666667
56
50
47
56
50
47
1
50
280
570
1
1
106
97
50
1497.377134
2183.437056
1528.867052
1497.377134
250
1732.095837
151.096
128.4384
136
136
89.718
151.096
151.096
136
136
136
136
103
269
284.9517
103
269
284.9517
284.9517
269
269
269
86
0.999999975
300
65
76.6
51
43
85.1026
76.6
43
76.6
1
76.6
1
45
21
21
19.8324
23.331
19.8324
23.331
21
21
21
21
60

JNSUSDSENIOR_MODRE	JNS	USD
JNYUSDSENIOR	JNY	USD
JNYUSDSENIOR_NORE	JNY	USD
JNYUSDSENIOR_MODRE	JNY	USD
JNYEURSENIOR	JNY	EUR
JNYEURSENIOR_NORE	JNY	EUR
JNYEURSENIOR_MODRE	JNY	EUR
JNYHKDSENIOR_MODRE	JNY	HKD
JNYHKDSENIOR_NORE	JNY	HKD
JNYAUDSENIOR_MODRE	JNY	AUD
JNYSGDSENIOR_MODRE	JNY	SGD
JNYJPYSENIOR_MODRE	JNY	JPY
JNYJPYSENIOR_NORE	JNY	JPY
JOHMANUSDLOAN_NORE	JOHMAN	USD
JOSEAUSDSENIOR_NORE	JOSEA	USD
JPAINUSDSENIOR_3CE	JPAIN	USD
JPALT_06_A6_1B1USDSENIOR	JPALT_06_A6_1B1	USD
JPMUSDSENIOR	JPM	USD
JPMUSDSENIOR_MODRE	JPM	USD
JPMUSDSENIOR_NORE	JPM	USD
JPMEURSENIOR	JPM	EUR
JPMEURSENIOR_MODRE	JPM	EUR
JPMEURSENIOR_NORE	JPM	EUR
JPMAUDSENIOR_MODRE	JPM	AUD
JPMUSDSUBORDINATE_MODRE	JPM	USD
JPMEURSUBORDINATE_MODRE	JPM	EUR
JPMTWDSENIOR	JPM	TWD
JPMUSDCVA_SENIOR	JPM	USD
JPMUSDDIGITAL	JPM	USD
JPMJPYSENIOR_MODRE	JPM	JPY
JPMEURSUBORDINATE	JPM	EUR
JPMAUDSENIOR	JPM	AUD
JPMHKDSUBORDINATE	JPM	HKD
JPMUSDSUBORDINATE	JPM	USD
JPMUSDPREFERRED_MODRE	JPM	USD
JPMHKDSUBORDINATE_MODRE	JPM	HKD
JPMHKDSENIOR	JPM	HKD
JPMSGDSUBORDINATE_MODRE	JPM	SGD
JPMSGDSUBORDINATE	JPM	SGD
JPMAUDSUBORDINATE_MODRE	JPM	AUD
JPMAUDSUBORDINATE	JPM	AUD
JPMJPYSUBORDINATE_MODRE	JPM	JPY
JPM_PUSDPREFERRED_MODRE	JPM_P	USD
JPMAC_05_FLD1_M5USDSENIOR	JPMAC_05_FLD1_M5	USD
JPMAC_05_FLD1_M8USDSENIOR	JPMAC_05_FLD1_M8	USD
JPMAC_05_FLD1_M9USDSENIOR	JPMAC_05_FLD1_M9	USD
JPMAC_05_FRE1_M8USDSENIOR	JPMAC_05_FRE1_M8	USD
JPMAC_05_FRE1_M9USDSENIOR	JPMAC_05_FRE1_M9	USD
JPMAC_05_OPT1_M5USDSENIOR	JPMAC_05_OPT1_M5	USD
JPMAC_05_OPT1_M8USDSENIOR	JPMAC_05_OPT1_M8	USD
JPMAC_05_OPT1_M9USDSENIOR	JPMAC_05_OPT1_M9	USD
JPMAC_05_OPT2_M8USDSENIOR	JPMAC_05_OPT2_M8	USD
JPMAC_05_OPT2_M9USDSENIOR	JPMAC_05_OPT2_M9	USD
JPMAC_05_WMC1_M8USDSENIOR	JPMAC_05_WMC1_M8	USD
JPMAC_05_WMC1_M9USDSENIOR	JPMAC_05_WMC1_M9	USD
JPMAC_05OPT1_M9USDSENIOR	JPMAC_05OPT1_M9	USD
JPMAC_06_ACC1_M8USDSENIOR	JPMAC_06_ACC1_M8	USD
JPMAC_06_ACC1_M9USDSENIOR	JPMAC_06_ACC1_M9	USD
JPMAC_06_CH1_M8USDSENIOR	JPMAC_06_CH1_M8	USD
JPMAC_06_CH2_MV9USDSENIOR	JPMAC_06_CH2_MV9	USD
JPMAC_06_CW1_M8USDSENIOR	JPMAC_06_CW1_M8	USD
JPMAC_06_CW1_M9USDSENIOR	JPMAC_06_CW1_M9	USD
JPMAC_06_CW2_MV9USDSENIOR	JPMAC_06_CW2_MV9	USD
JPMAC_06_FRE1_M2USDSENIOR	JPMAC_06_FRE1_M2	USD
JPMAC_06_FRE1_M5USDSENIOR	JPMAC_06_FRE1_M5	USD
JPMAC_06_FRE1_M8USDSENIOR	JPMAC_06_FRE1_M8	USD
JPMAC_06_FRE1_M9USDSENIOR	JPMAC_06_FRE1_M9	USD
JPMAC_06_FRE2_M8USDSENIOR	JPMAC_06_FRE2_M8	USD
JPMAC_06_FRE2_M9USDSENIOR	JPMAC_06_FRE2_M9	USD
JPMAC_06_HE1_M6USDSENIOR	JPMAC_06_HE1_M6	USD
JPMAC_06_HE1_M7USDSENIOR	JPMAC_06_HE1_M7	USD
JPMAC_06_HE1_M8USDSENIOR	JPMAC_06_HE1_M8	USD
JPMAC_06_HE1_M9USDSENIOR	JPMAC_06_HE1_M9	USD
JPMAC_06_HE2_M9USDSENIOR	JPMAC_06_HE2_M9	USD

SENIOR_MODRE	DERIV	6/10/2008 18:30	170	170	170
SENIOR	DERIV	7/30/2008 18:30	227.755	227.755	227.755
SENIOR_NORE	DERIV	7/30/2008 18:30	193.602	193.602	193.602
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR	DERIV	7/30/2008 18:30	227.755	227.755	227.755
SENIOR_NORE	DERIV	7/30/2008 18:30	193.602	193.602	193.602
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR_NORE	DERIV	7/30/2008 18:30	193.602	193.602	193.602
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR_NORE	DERIV	7/30/2008 18:30	193.602	193.602	193.602
LOAN_NORE	DERIV	7/23/2008 18:30	375	375	395
SENIOR_NORE	DERIV	10/24/2005 18:30	1	1	1
SENIOR_3CE	DERIV	7/24/2008 8:30	700	700	700
SENIOR	DERIV	1/5/2007 13:30	1	1	1
SENIOR	DERIV	7/29/2008 18:30	63.327	68.882	74.437
SENIOR_MODRE	DERIV	7/29/2008 18:30	57	62	67
SENIOR_NORE	DERIV	7/29/2008 18:30	53.8308	58.5528	63.2748
SENIOR	DERIV	7/29/2008 18:30	63.327	68.882	74.437
SENIOR_MODRE	DERIV	7/29/2008 18:30	57	62	67
SENIOR_NORE	DERIV	7/29/2008 18:30	53.8308	58.5528	63.2748
SENIOR_MODRE	DERIV	7/29/2008 18:30	57	62	67
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
SENIOR	DERIV	7/29/2008 18:30	63.327	68.882	74.437
CVA_SENIOR	DERIV	7/29/2008 18:30	57	62	67
DIGITAL	DERIV	7/29/2008 18:30	95.019	103.354	111.389
SENIOR_MODRE	DERIV	7/29/2008 18:30	57	62	67
SUBORDINATE	DERIV	7/29/2008 18:30	96	101	106
SENIOR	DERIV	7/29/2008 18:30	63.327	68.882	74.437
SUBORDINATE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE	DERIV	7/29/2008 18:30	96	101	106
PREFERRED_MODRE	DERIV	7/10/2008 18:30	137	137	142
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
SENIOR	DERIV	7/29/2008 18:30	57	62	134
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	12
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	9/14/2006 8:30	1	1	1
SENIOR	DERIV	6/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	6/3/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/8/2006 18:30	1	1	1
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1
SENIOR	DERIV	1/31/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/15/2007 8:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	4/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/28/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1

170	170	170	170	170	170	170	170
327.745	383.295	399.96	416.625	413.8475	411.07	405.515	455.51
278.598	325.818	339.984	354.15	351.789	349.428	344.706	387.204
295	345	360	375	372.5	370	365	410
327.745	383.295	399.96	416.625	413.8475	411.07	405.515	455.51
278.598	325.818	339.984	354.15	351.789	349.428	344.706	387.204
295	345	360	375	372.5	370	365	410
295	345	360	375	372.5	370	365	410
278.598	325.818	339.984	354.15	351.789	349.428	344.706	387.204
295	345	360	375	372.5	370	365	410
295	345	360	375	372.5	370	365	410
295	345	360	375	372.5	370	365	410
278.598	325.818	339.984	354.15	351.789	349.428	344.706	387.204
435	455	465	475	485	495	505	505
1	1	1	1	1	1	1	1
700	700	700	700	700	700	700	700
1	1	1	1	1	1	1	1
82.214	91.102	101.101	111.1	111.6555	112.211	113.322	113.322
74	82	91	100	100.5	101	102	102
69.8856	77.4408	85.9404	94.44	94.9122	95.3844	96.3288	96.3288
82.214	91.102	101.101	111.1	111.6555	112.211	113.322	113.322
74	82	91	100	100.5	101	102	102
69.8856	77.4408	85.9404	94.44	94.9122	95.3844	96.3288	96.3288
74	82	91	100	100.5	101	102	102
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
82.214	91.102	101.101	111.1	111.6555	112.211	113.322	113.322
74	82	91	100	100.5	101	102	102
123.358	136.694	151.697	166.7	167.5335	168.367	170.034	170.034
74	82	91	100	100.5	101	102	102
115	123	134	145	145.5	146	147	147
82.214	91.102	101.101	111.1	111.6555	112.211	113.322	113.322
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
147	152	157	164	164	164	164	164
115	123	134	145	145.5	146	147	147
127	106	155	180	172.5	165	144	144
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
20	23	29	36	39	42	46	55
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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170
478.841
407.0364
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113.322
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96.3288
113.322
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96.3288
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113.322
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170.034
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113.322
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JPMAC_06_HE3_M8USDSENIOR	JPMAC_06_HE3_M8	USD
JPMAC_06_HE3_M9_USDSENIOR	JPMAC_06_HE3_M9_	USD
JPMAC_06_NC1__M9USDSENIOR	JPMAC_06_NC1__M9	USD
JPMAC_06_NC1_M7USDSENIOR	JPMAC_06_NC1_M7	USD
JPMAC_06_NC1_M8USDSENIOR	JPMAC_06_NC1_M8	USD
JPMAC_06_NC1_M8_USDSENIOR	JPMAC_06_NC1_M8_	USD
JPMAC_06_NC1_M9USDSENIOR	JPMAC_06_NC1_M9	USD
JPMAC_06_NC2_M8USDSENIOR	JPMAC_06_NC2_M8	USD
JPMAC_06_RM1_M8USDSENIOR	JPMAC_06_RM1_M8	USD
JPMAC_06_RM1_M9USDSENIOR	JPMAC_06_RM1_M9	USD
JPMAC_06_RM1_M9_USDSENIOR	JPMAC_06_RM1_M9_	USD
JPMAC_06_WMC1_M8USDSENIOR	JPMAC_06_WMC1_M8	USD
JPMAC_06_WMC1_M9USDSENIOR	JPMAC_06_WMC1_M9	USD
JPMAC_06_WMC2_M9USDSENIOR	JPMAC_06_WMC2_M9	USD
JPMAC_06_WMC3_M7USDSENIOR	JPMAC_06_WMC3_M7	USD
JPMAC_06_WMC3_M7_USDSENIOR	JPMAC_06_WMC3_M7_	USD
JPMAC_06_WMC3_M9USDSENIOR	JPMAC_06_WMC3_M9	USD
JPMAC_06-ACC1_M9USDSENIOR	JPMAC_06-ACC1_M9	USD
JPMAC_07_CH4_M9USDSENIOR	JPMAC_07_CH4_M9	USD
JPMAC_2005_FLD1_M9USDSENIOR	JPMAC_2005_FLD1_M9	USD
JPMAC_2005_FRE1_M8USDSENIOR	JPMAC_2005_FRE1_M8	USD
JPMAC_2005_FRE1_M9USDSENIOR	JPMAC_2005_FRE1_M9	USD
JPMAC_2005_OPT1_M5USDSENIOR	JPMAC_2005_OPT1_M5	USD
JPMAC_2005_OPT1_M8USDSENIOR	JPMAC_2005_OPT1_M8	USD
JPMAC_2005_OPT1_M9USDSENIOR	JPMAC_2005_OPT1_M9	USD
JPMAC_2005_WMC1_M8USDSENIOR	JPMAC_2005_WMC1_M8	USD
JPMAC_2006_ACC1_M8USDSENIOR	JPMAC_2006_ACC1_M8	USD
JPMAC_2006_CH2_AV5USDSENIOR	JPMAC_2006_CH2_AV5	USD
JPMAC_2006_CW2_MV9USDSENIOR	JPMAC_2006_CW2_MV9	USD
JPMAC_2006_FRE1_A4USDSENIOR	JPMAC_2006_FRE1_A4	USD
JPMAC_2006_FRE1_M5USDSENIOR	JPMAC_2006_FRE1_M5	USD
JPMAC_2006_FRE1_M8USDSENIOR	JPMAC_2006_FRE1_M8	USD
JPMAC_2006_FRE1_M9USDSENIOR	JPMAC_2006_FRE1_M9	USD
JPMAC_2006_FRE2_M8USDSENIOR	JPMAC_2006_FRE2_M8	USD
JPMAC_2006_FRE2_M9USDSENIOR	JPMAC_2006_FRE2_M9	USD
JPMAC_2006_HE1_M9USDSENIOR	JPMAC_2006_HE1_M9	USD
JPMAC_2006_HE2_M9USDSENIOR	JPMAC_2006_HE2_M9	USD
JPMAC_2006_HE3_M9USDSENIOR	JPMAC_2006_HE3_M9	USD
JPMAC_2006_NC1_M7USDSENIOR	JPMAC_2006_NC1_M7	USD
JPMAC_2006_NC1_M8USDSENIOR	JPMAC_2006_NC1_M8	USD
JPMAC_2006_NC1_M9USDSENIOR	JPMAC_2006_NC1_M9	USD
JPMAC_2006_NC1_M9_USDSENIOR	JPMAC_2006_NC1_M9_	USD
JPMAC_2006_NC2_M9USDSENIOR	JPMAC_2006_NC2_M9	USD
JPMAC_2006_RM1_M9USDSENIOR	JPMAC_2006_RM1_M9	USD
JPMAC_2006_WMC1_M9USDSENIOR	JPMAC_2006_WMC1_M9	USD
JPMAC_2006_WMC2_M9USDSENIOR	JPMAC_2006_WMC2_M9	USD
JPMAC_2006_WMC2_M9_USDSENIOR	JPMAC_2006_WMC2_M9_	USD
JPMAC_2006_WMC3_M7USDSENIOR	JPMAC_2006_WMC3_M7	USD
JPMAC_2006_WMC3_M9USDSENIOR	JPMAC_2006_WMC3_M9	USD
JPMAC05_FLD1_M9USDSENIOR	JPMAC05_FLD1_M9	USD
JPMAC05_FRE1_M8USDSENIOR	JPMAC05_FRE1_M8	USD
JPMAC05_OPT1_A4USDSENIOR	JPMAC05_OPT1_A4	USD
JPMAC05_OPT1_M2USDSENIOR	JPMAC05_OPT1_M2	USD
JPMAC05_OPT1_M5USDSENIOR	JPMAC05_OPT1_M5	USD
JPMAC05_OPT1_M8USDSENIOR	JPMAC05_OPT1_M8	USD
JPMAC05_OPT1_M9USDSENIOR	JPMAC05_OPT1_M9	USD
JPMAC05_WMC1_M9USDSENIOR	JPMAC05_WMC1_M9	USD
JPMAC06_FRE1_A4USDSENIOR	JPMAC06_FRE1_A4	USD
JPMAC06_FRE1_M2USDSENIOR	JPMAC06_FRE1_M2	USD
JPMAC06_FRE1_M5USDSENIOR	JPMAC06_FRE1_M5	USD
JPMAC06_FRE1_M8USDSENIOR	JPMAC06_FRE1_M8	USD
JPMAC06_FRE1_M9USDSENIOR	JPMAC06_FRE1_M9	USD
JPMCC0_CB16_GUSDSENIOR	JPMCC0_CB16_G	USD
JPMCC03_C1_GUSDSENIOR	JPMCC03_C1_G	USD
JPMCC04_C1_HUSDSENIOR	JPMCC04_C1_H	USD
JPMCC04_CBX_BUSDSENIOR	JPMCC04_CBX_B	USD
JPMCC05_CB11_HUSDSENIOR	JPMCC05_CB11_H	USD
JPMCC05_LDP1_HUSDSENIOR	JPMCC05_LDP1_H	USD
JPMCC05_LDP2_KUSDSENIOR	JPMCC05_LDP2_K	USD
JPMCC05_LDP4_GUSDSENIOR	JPMCC05_LDP4_G	USD
JPMCC05_LDP4_HUSDSENIOR	JPMCC05_LDP4_H	USD
JPMCC05_LDP4_KUSDSENIOR	JPMCC05_LDP4_K	USD
JPMCC05_LDP5_JUSDSENIOR	JPMCC05_LDP5_J	USD
JPMCC06_CB14_GUSDSENIOR	JPMCC06_CB14_G	USD

SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	3/27/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/8/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	9/26/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	1/6/2007 8:30	1	1	1
SENIOR	DERIV	6/30/2006 18:30	1	1	1
SENIOR	DERIV	6/26/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/19/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	1/30/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	10/3/2006 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	3/8/2006 18:30	135	135	135
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/1/2006 18:30	1	1	1
SENIOR	DERIV	1/20/2006 18:30	266	266	266
SENIOR	DERIV	4/18/2006 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	6/15/2007 18:30	1	1	1
SENIOR	DERIV	11/30/2005 18:30	85	85	85
SENIOR	DERIV	3/6/2006 18:30	160	160	160
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	155	155	155
SENIOR	DERIV	6/29/2006 8:30	1	1	1
SENIOR	DERIV	3/15/2006 8:30	71	71	71
SENIOR	DERIV	11/18/2005 18:30	150	150	150
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1

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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1835	1835	1835	1835	1835	1835	1835	1835
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2456	2456	2456	2456	2456	2456	2456	2456
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135	135	135	135	135	135	135	135
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266	266	266	266	266	266	266	266
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85	85	85	85	85	85	85	85
160	160	160	160	160	160	160	160
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155	155	155	155	155	155	155	155
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71	71	71	71	71	71	71	71
150	150	150	150	150	150	150	150
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JPMCC06_CB14_GUSDSENIOR_MODRE	JPMCC06_CB14_G	USD
JPMCC06_CB14_HUSDSENIOR	JPMCC06_CB14_H	USD
JPMCC06_CB15_AJUSDSENIOR	JPMCC06_CB15_AJ	USD
JPMCC06_CB16_AJUSDSENIOR	JPMCC06_CB16_AJ	USD
JPMCC06_CB16_GUSDSENIOR	JPMCC06_CB16_G	USD
JPMCC06_CB17_AJUSDSENIOR	JPMCC06_CB17_AJ	USD
JPMCC06_LDP6_GUSDSENIOR	JPMCC06_LDP6_G	USD
JPMCC06_LDP7_AJUSDSENIOR	JPMCC06_LDP7_AJ	USD
JPMCC06_LDP8_AJUSDSENIOR	JPMCC06_LDP8_AJ	USD
JPMCC06_LDP9_AJUSDSENIOR	JPMCC06_LDP9_AJ	USD
JPMMA06_CH2_AV5USDSENIOR	JPMMA06_CH2_AV5	USD
JPMMA06_CH2_MV2USDSENIOR	JPMMA06_CH2_MV2	USD
JPMMA06_CH2_MV5USDSENIOR	JPMMA06_CH2_MV5	USD
JPMMA06_CH2_MV8USDSENIOR	JPMMA06_CH2_MV8	USD
JPMMA06_CH2_MV9USDSENIOR	JPMMA06_CH2_MV9	USD
JPMMA07_CH3_A5USDSENIOR	JPMMA07_CH3_A5	USD
JPMMA07_CH3_M2USDSENIOR	JPMMA07_CH3_M2	USD
JPMMA07_CH3_M5USDSENIOR	JPMMA07_CH3_M5	USD
JPMMA07_CH3_M8USDSENIOR	JPMMA07_CH3_M8	USD
JPMMA07_CH3_M9USDSENIOR	JPMMA07_CH3_M9	USD
JRCUSDLOAN_NORE	JRC	USD
JREITJPYSENIOR	JREIT	JPY
JSGHAUDSENIOR_MODRE	JSGH	AUD
JTIEURSENIOR	JTI	EUR
JTIEURSENIOR_MMR_L	JTI	EUR
JTIUSDSENIOR_MMR_L	JTI	USD
JUBIL_VI_A1AUSDASSETBACKED	JUBIL_VI_A1A	USD
JUBIL_VI_A1AEURASSETBACKED	JUBIL_VI_A1A	EUR
JUBIL_VI_A1A_40_55EURASSETBACKED	JUBIL_VI_A1A_40_55	EUR
JUBIL_VI_A1A_40_60EURASSETBACKED	JUBIL_VI_A1A_40_60	EUR
JWNUSDSENIOR	JWN	USD
JWNEURSENIOR	JWN	EUR
JWNEURSENIOR_MODRE	JWN	EUR
JWNUSDSENIOR_MODRE	JWN	USD
JWNUSDSENIOR_NORE	JWN	USD
JWNEURSENIOR_NORE	JWN	EUR
JWNAUDSENIOR_MODRE	JWN	AUD
JWNUSDSENIOR	JWN	USD
JWNHKDSENIOR_MODRE	JWN	HKD
JWNAUDSENIOR	JWN	AUD
JWNHKDSENIOR_NORE	JWN	HKD
JWNJPYSENIOR_MODRE	JWN	JPY
JWNJPYSENIOR_NORE	JWN	JPY
JWNSGDSENIOR_MODRE	JWN	SGD
KUSDSENIOR	K	USD
KUSDSENIOR_NORE	K	USD
KUSDSENIOR_MODRE	K	USD
KEURSENIOR	K	EUR
KEURSENIOR_NORE	K	EUR
KEURSENIOR_MODRE	K	EUR
KAUDSENIOR_MODRE	K	AUD
K2_IIUSDSENIOR	K2_II	USD
KABELUSDLOAN_NORE	KABEL	USD
KABELUSDLOANCALL_MMR	KABEL	USD
KAUPJPYLT2_MMR_L	KAUP	JPY
KAUPAUDSENIOR_MODRE	KAUP	AUD
KBHUSDSENIOR_NORE	KBH	USD
KBHUSDSUBORDINATE_NORE	KBH	USD
KBHHKDSUBORDINATE_NORE	KBH	HKD
KBHUSDSENIOR_MODRE	KBH	USD
KBHILSSUBORDINATE_NORE	KBH	ILS
KBHEURSENIOR_NORE	KBH	EUR
KBHJPYSUBORDINATE_NORE	KBH	JPY
KBHSGDSENIOR_NORE	KBH	SGD
KBHHKDSENIOR_NORE	KBH	HKD
KBHUSDSUBORDINATE_MODRE	KBH	USD
KBHAUDSENIOR_NORE	KBH	AUD
KBHEURSUBORDINATE_NORE	KBH	EUR
KBHAUDSUBORDINATE_NORE	KBH	AUD
KBHJPYSENIOR_NORE	KBH	JPY
KBHSGDSUBORDINATE_NORE	KBH	SGD
KBHUSDDIGITAL_NORE	KBH	USD
KBH_SUBUSDSUBORDINATE_NORE	KBH_SUB	USD
KBWEUR	KBW	EUR

SENIOR_MODRE	DERIV	10/25/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	6/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	7/13/2006 13:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	36990.98077	32664.87372	26622.84124
SENIOR	DERIV	4/2/2008 8:30	14	14	20
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR	DERIV	7/14/2008 13:30	15.61273677	17.59665984	20.51933359
SENIOR_MMR_L	DERIV	7/14/2008 13:30	14.86927311	16.75872365	19.54222532
SENIOR_MMR_L	DERIV	7/14/2008 13:30	14.86927311	16.75872365	19.54222532
ASSETBACKED	DERIV	12/26/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
SENIOR	DERIV	7/29/2008 18:30	79.992	79.992	79.992
SENIOR	DERIV	7/29/2008 18:30	79.992	79.992	79.992
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR_NORE	DERIV	7/29/2008 18:30	67.9968	67.9968	67.9968
SENIOR_NORE	DERIV	7/29/2008 18:30	67.9968	67.9968	67.9968
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR	CASH	7/29/2008 18:30	79.992	79.992	79.992
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR	DERIV	7/29/2008 18:30	79.992	79.992	79.992
SENIOR_NORE	DERIV	7/29/2008 18:30	72	72	72
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR_NORE	DERIV	7/29/2008 18:30	67.9968	67.9968	67.9968
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR	DERIV	7/14/2008 13:30	26.664	27.775	27.775
SENIOR_NORE	DERIV	7/14/2008 13:30	22.6656	23.61	23.61
SENIOR_MODRE	DERIV	7/14/2008 13:30	24	25	25
SENIOR	DERIV	7/14/2008 13:30	26.664	27.775	27.775
SENIOR_NORE	DERIV	7/14/2008 13:30	22.6656	23.61	23.61
SENIOR_MODRE	DERIV	7/14/2008 13:30	24	25	25
SENIOR_MODRE	DERIV	7/14/2008 13:30	24	25	25
SENIOR	DERIV	11/27/2007 8:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/11/2008 13:30	350	350	350
LOANCALL_MMR	DERIV	7/11/2008 13:30	350	350	350
LT2_MMR_L	DERIV	7/30/2008 13:30	1900	1900	1825
SENIOR_MODRE	DERIV	4/18/2008 8:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
SENIOR_MODRE	DERIV	7/29/2008 18:30	470.1516	470.1516	476.505
SUBORDINATE_NORE	DERIV	7/9/2008 18:30	589	589	595
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	865.1542169	886.8073171	912.9012346
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
DIGITAL_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_NORE	DERIV	5/11/2007 13:30	115	125	130
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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20020.28354	16490.92833	14311.98938	12853.60946	11951.93768	11050.26589	9648.056348	8218.169243
25	35	43	50	53.5	57	65	65
87	97	110	122	124	126	131	138
26.38212788	32.26800896	36.07376718	38.85	40.95	43.05	46.2	46.2
25.12583607	30.73143711	34.35596874	37	39	41	44	44
25.12583607	30.73143711	34.35596874	37	39	41	44	44
1	1	1	1	1	1	1	1
75	75	75	75	75	75	75	75
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
96.657	107.767	122.21	135.542	137.764	139.986	145.541	153.318
96.657	107.767	122.21	135.542	137.764	139.986	145.541	153.318
87	97	110	122	124	126	131	138
87	97	110	122	124	126	131	138
82.1628	91.6068	103.884	115.2168	117.1056	118.9944	123.7164	130.3272
82.1628	91.6068	103.884	115.2168	117.1056	118.9944	123.7164	130.3272
87	97	110	122	124	126	131	138
96.657	107.767	122.21	135.542	137.764	139.986	145.541	153.318
87	97	110	122	124	126	131	138
96.657	107.767	122.21	135.542	137.764	139.986	145.541	153.318
43.5	44.09090909	55	61	64.86363637	68.72727273	59.54545455	81.54545455
87	97	110	122	124	126	131	138
82.1628	91.6068	103.884	115.2168	117.1056	118.9944	123.7164	130.3272
87	97	110	122	124	126	131	138
31.108	35.552	39.996	44.44	47.773	51.106	57.772	69.993
26.4432	30.2208	33.9984	37.776	40.6092	43.4424	49.1088	59.4972
28	32	36	40	43	46	52	63
31.108	35.552	39.996	44.44	47.773	51.106	57.772	69.993
26.4432	30.2208	33.9984	37.776	40.6092	43.4424	49.1088	59.4972
28	32	36	40	43	46	52	63
28	32	36	40	43	46	52	63
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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350	350	350	350	350	350	350	350
1775	1675	1550	1450	1412.5	1375	1300	1250
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459	456	449	445	433.5	422	404	404
584	581	574	570	558.5	547	529	529
584	581	574	570	558.5	547	529	529
486.0351	482.8584	475.4461	471.2105	459.03315	446.8558	427.7956	427.7956
604	601	594	590	578.5	567	549	549
459	456	449	445	433.5	422	404	404
584	581	574	570	558.5	547	529	529
459	456	449	445	433.5	422	404	404
459	456	449	445	433.5	422	404	404
791.9609756	666.4	653.4126214	602.5714286	573.467642	544.3638554	518.5506173	517.2444444
459	456	449	445	433.5	422	404	404
584	581	574	570	558.5	547	529	529
584	581	574	570	558.5	547	529	529
459	456	449	445	433.5	422	404	404
584	581	574	570	558.5	547	529	529
459	456	449	445	433.5	422	404	404
165	200	235	270	285	300	320	320
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

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46.2
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44
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153.318
138
138
130.3272
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153.318
138
153.318
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130.3272
138
69.993
59.4972
63
69.993
59.4972
63
63
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350
350
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404
529
529
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549
404
529
404
404
531.6123457
404
529
529
404
529
404
320
0.999999975

KBWEURLOAN3RD_MMR	KBW	EUR
KDBHKDSENIOR_3CE	KDB	HKD
KDIAK_06_1A_CUSDSENIOR	KDIAK_06_1A_C	USD
KDIAK_2006_1A_CUSDSENIOR	KDIAK_2006_1A_C	USD
KDRE_2007_1_A3EURSENIOR	KDRE_2007_1_A3	EUR
KDRE_2007_1_A3EURASSETBACKED	KDRE_2007_1_A3	EUR
KEFT_06_1A_3USDSENIOR	KEFT_06_1A_3	USD
KEFT_06_1A_5USDSENIOR	KEFT_06_1A_5	USD
KEFT_06_1A_6USDSENIOR	KEFT_06_1A_6	USD
KEFT_2006_1A_2USDSENIOR	KEFT_2006_1A_2	USD
KEFT_2006_1A_5USDSENIOR	KEFT_2006_1A_5	USD
KEGSUSDLOAN_NORE	KEGS	USD
KELSONUSDCVA_LOAN	KELSON	USD
KENT_05_1A_A2USDSENIOR	KENT_05_1A_A2	USD
KERPROUSDSENIOR_3CE	KERPRO	USD
KEYUSDSENIOR_MODRE	KEY	USD
KEYEURSENIOR_MODRE	KEY	EUR
KEY_PUSDPREFERRED_MODRE	KEY_P	USD
KFIUSDLOAN_NORE	KFI	USD
KFINDUSDCVA_LOAN	KFIND	USD
KFTUSDSENIOR	KFT	USD
KFTUSDSENIOR_MODRE	KFT	USD
KFTUSDSENIOR_NORE	KFT	USD
KFTEURSENIOR	KFT	EUR
KFTEURSENIOR_NORE	KFT	EUR
KFTEURSENIOR_MODRE	KFT	EUR
KFTUSDSENIOR_MODRE	KFT	USD
KFTJPYSENIOR_MODRE	KFT	JPY
KFTHKDSENIOR_MODRE	KFT	HKD
KFTEURSENIOR_MMR_L	KFT	EUR
KFTAUDSENIOR_MODRE	KFT	AUD
KFTHKDSENIOR_NORE	KFT	HKD
KFTJPYSENIOR_NORE	KFT	JPY
KIMEURSENIOR_MODRE	KIM	EUR
KIMUSDSENIOR	KIM	USD
KIMUSDSENIOR_NORE	KIM	USD
KIMUSDSENIOR_MODRE	KIM	USD
KIMEURSENIOR	KIM	EUR
KIMEURSENIOR_NORE	KIM	EUR
KIMAUDSENIOR	KIM	AUD
KIMAUDSENIOR_MODRE	KIM	AUD
KIMJPYSENIOR_MODRE	KIM	JPY
KIMHKDSENIOR_MODRE	KIM	HKD
KIMSGDSENIOR_MODRE	KIM	SGD
KINGUSDASSETBACKED	KING	USD
KING_2007_4_DUSDASSETBACKED	KING_2007_4_D	USD
KING06_2A_C1USDASSETBACKED	KING06_2A_C1	USD
KKBGBPBOND	KKB	GBP
KKRUSDASSETBACKED	KKR	USD
KKR_2005_1AUSDASSETBACKED	KKR_2005_1A	USD
KKR_2005_2AUSDASSETBACKED	KKR_2005_2A	USD
KKR05_1A_DUSDASSETBACKED	KKR05_1A_D	USD
KKR05_2A_DUSDASSETBACKED	KKR05_2A_D	USD
KKR06_1A_DUSDASSETBACKED	KKR06_1A_D	USD
KKR20051AUSDASSETBACKED	KKR20051A	USD
KLABINUSDLOAN	KLABIN	USD
KLABINUSDSENIOR	KLABIN	USD
KLEROS_ABSBAS_265USDSENIOR_MODRE	KLEROS_ABSBAS_265	USD
KLEROS_ABSCDO420USDSENIOR_MODRE	KLEROS_ABSCDO420	USD
KLRRE_06_3A_A2USDSENIOR	KLRRE_06_3A_A2	USD
KMUSDSENIOR	KM	USD
KMEURSENIOR_MODRE	KM	EUR
KMEURSENIOR	KM	EUR
KMUSDSENIOR_MODRE	KM	USD
KMUSDSENIOR_NORE	KM	USD
KMBUSDSENIOR	KMB	USD
KMBUSDSENIOR_MODRE	KMB	USD
KMBEURSENIOR_MODRE	KMB	EUR
KMBUSDSENIOR_NORE	KMB	USD
KMBEURSENIOR_NORE	KMB	EUR
KMBEURSENIOR	KMB	EUR
KMBUSDCVA_SENIOR	KMB	USD
KMBAUDSENIOR_MODRE	KMB	AUD
KMBHKDSENIOR_MODRE	KMB	HKD

LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_3CE	DERIV	7/30/2008 8:30	20	20	45
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR	DERIV	5/3/2007 18:30	1	1	1
SENIOR	DERIV	2/21/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	2/21/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/18/2007 8:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	1/28/2007 18:30	1	1	1
SENIOR	DERIV	3/28/2007 18:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	40	40	40
CVA_LOAN	DERIV	4/25/2007 13:30	210	210	210
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_3CE	DERIV	7/29/2008 8:30	108	127	145
SENIOR_MODRE	DERIV	6/28/2004 18:30	20	20	20
SENIOR_MODRE	DERIV	6/28/2004 18:30	20	20	20
PREFERRED_MODRE	DERIV	3/21/2006 13:30	36	36	36
LOAN_NORE	DERIV	7/28/2008 13:30	76	76	80
CVA_LOAN	DERIV	7/28/2008 13:30	95	95	100
SENIOR	DERIV	7/21/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/21/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/21/2008 18:30	42.498	42.498	42.498
SENIOR	DERIV	7/21/2008 18:30	49.995	49.995	49.995
SENIOR_NORE	DERIV	7/21/2008 18:30	42.498	42.498	42.498
SENIOR_MODRE	DERIV	7/21/2008 18:30	45	45	45
SENIOR_MODRE	CASH	7/2/2008 18:30	65	65	65
SENIOR_MODRE	DERIV	7/21/2008 18:30	45	45	45
SENIOR_MODRE	DERIV	7/21/2008 18:30	45	45	45
SENIOR_MMR_L	DERIV	7/21/2008 18:30	47.502	47.502	47.502
SENIOR_MODRE	DERIV	7/21/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/21/2008 18:30	42.498	42.498	42.498
SENIOR_NORE	DERIV	7/21/2008 18:30	42.498	42.498	42.498
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
SENIOR	DERIV	7/30/2008 13:30	223.311	223.311	225.533
SENIOR_NORE	DERIV	7/30/2008 13:30	189.8244	189.8244	191.7132
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
SENIOR	DERIV	7/30/2008 13:30	223.311	223.311	225.533
SENIOR_NORE	DERIV	7/30/2008 13:30	189.8244	189.8244	191.7132
SENIOR	DERIV	7/30/2008 13:30	223.311	223.311	225.533
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
BOND	DERIV	7/30/2008 13:30	572	643.5	715
ASSETBACKED	DERIV	5/23/2007 18:30	264	264	264
ASSETBACKED	DERIV	2/12/2008 13:30	475	475	475
ASSETBACKED	DERIV	5/23/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	5/23/2007 18:30	1	1	1
LOAN	DERIV	1/24/2007 13:30	1	1	1
SENIOR	DERIV	7/18/2008 13:30	50	75	100
SENIOR_MODRE	DERIV	12/17/2007 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	11/27/2007 8:30	8000	8000	8000
SENIOR	DERIV	6/22/2007 8:30	1	1	1
SENIOR	DERIV	3/18/2002 18:30	5000	5000	5000
SENIOR_MODRE	DERIV	3/18/2002 18:30	1900	1900	1900
SENIOR	DERIV	3/18/2002 18:30	1900	1900	1900
SENIOR_MODRE	DERIV	4/2/2002 18:30	1900	1900	1900
SENIOR_NORE	DERIV	4/2/2002 18:30	1900	1900	1900
SENIOR	DERIV	7/25/2005 13:30	7	7	7
SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37
SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37
SENIOR_NORE	DERIV	7/25/2005 13:30	6	6	6
SENIOR_NORE	DERIV	7/25/2005 13:30	6	6	6
SENIOR	DERIV	7/25/2005 13:30	7	7	7
CVA_SENIOR	DERIV	7/18/2008 13:30	38	37	37
SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37
SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37

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70	90	105	120	123	126	130	130
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
70	95	120	140	145	150	160	160
210	210	210	210	210	210	210	210
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
165	203	221	240	245.5	251	263	263
20	20	20	20	20	20	20	20
20	20	20	20	20	20	20	20
36	36	36	36	36	36	36	36
95	112	124	145	145.5	146	152	152
118.75	140	155	181.25	181.875	182.5	190	190
59.994	72.215	79.992	88.88	91.6575	94.435	105.545	111.1
54	65	72	80	82.5	85	95	100
50.9976	61.386	67.9968	75.552	77.913	80.274	89.718	94.44
59.994	72.215	79.992	88.88	91.6575	94.435	105.545	111.1
50.9976	61.386	67.9968	75.552	77.913	80.274	89.718	94.44
54	65	72	80	82.5	85	95	100
74	85	92	100	102.5	105	115	120
54	65	72	80	82.5	85	95	100
54	65	72	80	82.5	85	95	100
57.0024	68.614	76.0032	84.448	87.087	89.726	100.282	105.56
54	65	72	80	82.5	85	95	100
50.9976	61.386	67.9968	75.552	77.913	80.274	89.718	94.44
50.9976	61.386	67.9968	75.552	77.913	80.274	89.718	94.44
207	213	218	220	215.5	211	207	207
229.977	236.643	242.198	244.42	239.4205	234.421	229.977	229.977
195.4908	201.1572	205.8792	207.768	203.5182	199.2684	195.4908	195.4908
207	213	218	220	215.5	211	207	207
229.977	236.643	242.198	244.42	239.4205	234.421	229.977	229.977
195.4908	201.1572	205.8792	207.768	203.5182	199.2684	195.4908	195.4908
229.977	236.643	242.198	244.42	239.4205	234.421	229.977	229.977
207	213	218	220	215.5	211	207	207
207	213	218	220	215.5	211	207	207
207	213	218	220	215.5	211	207	207
207	213	218	220	215.5	211	207	207
425	425	425	425	425	425	425	425
700	700	700	700	700	700	700	700
750	750	750	750	750	750	750	750
747	753	759	765	770	775	785	797
264	264	264	264	264	264	264	264
475	475	475	475	475	475	475	475
1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
140	180	215	250	262.5	275	300	300
8000	8000	8000	8000	8000	8000	8000	8000
8000	8000	8000	8000	8000	8000	8000	8000
1	1	1	1	1	1	1	1
5000	4500	3700	3000	2450	1900	1900	1900
1900	1900	1900	1900	1900	1900	1900	1900
1900	1900	1900	1900	1900	1900	1900	1900
1900	1900	1900	1900	1900	1900	1900	1900
1900	1900	1900	1900	1900	1900	1900	1900
10	13	16	18	19.5	21	27	27
42	45	47	49	51.5	54	59	64
42	45	47	49	51.5	54	59	64
8	11	13	15	16.5	18	23	23
8	11	13	15	16.5	18	23	23
10	13	16	18	19.5	21	27	27
42	45	47	49	51.5	54	59	64
42	45	47	49	51.5	54	59	64
42	45	47	49	51.5	54	59	64

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130
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0.999999975
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20
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154
192.5
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110
103.884
122.21
103.884
110
130
110
110
116.116
110
103.884
103.884
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207
229.977
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229.977
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207
207
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700
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264
475
1
750
750
750
1
1
300
8000
8000
1
1900
1900
1900
1900
1900
27
78
78
23
23
27
78
78
78

KMBJPYSENIOR_MODRE	KMB	JPY
KMBSGDSENIOR_MODRE	KMB	SGD
KMGUSDSENIOR_MODRE	KMG	USD
KMGEURSENIOR_MODRE	KMG	EUR
KMGUSDSENIOR_NORE	KMG	USD
KMGEURSENIOR_NORE	KMG	EUR
KMGUSDSENIOR	KMG	USD
KMGEURSENIOR	KMG	EUR
KMGJPYSENIOR_MODRE	KMG	JPY
KMGHKDSENIOR_MODRE	KMG	HKD
KMGAUDSENIOR_MODRE	KMG	AUD
KMGAUDSENIOR	KMG	AUD
KMGHKDSENIOR_NORE	KMG	HKD
KMIUSDSENIOR	KMI	USD
KMIEURSENIOR_MODRE	KMI	EUR
KMIEURSENIOR	KMI	EUR
KMIUSDSENIOR_MODRE	KMI	USD
KMIUSDSENIOR_NORE	KMI	USD
KMIEURSENIOR_NORE	KMI	EUR
KMITWDSENIOR	KMI	TWD
KMIAUDSENIOR_MODRE	KMI	AUD
KMISGDSENIOR_MODRE	KMI	SGD
KMIHKDSENIOR_MODRE	KMI	HKD
KMIUSDPREFERRED_MODRE	KMI	USD
KMIJPYSENIOR_MODRE	KMI	JPY
KMIUSDLOAN_NORE	KMI	USD
KMI_PUSDPREFERRED_MODRE	KMI_P	USD
KMPUSDSENIOR	KMP	USD
KMPEURSENIOR_MODRE	KMP	EUR
KMPEURSENIOR	KMP	EUR
KMPUSDSENIOR_MODRE	KMP	USD
KMPUSDSENIOR_NORE	KMP	USD
KMPEURSENIOR_NORE	KMP	EUR
KMPAUDSENIOR	KMP	AUD
KMPAUDSENIOR_MODRE	KMP	AUD
KMRTUSDLOAN_NORE	KMRT	USD
KNOLL_06_2A_BUSDSENIOR	KNOLL_06_2A_B	USD
KNOLL_06_2A_CUSDSENIOR	KNOLL_06_2A_C	USD
KNOLL_2006_2A_BUSDSENIOR	KNOLL_2006_2A_B	USD
KNOLL_2006_2A_CUSDSENIOR	KNOLL_2006_2A_C	USD
KOUSDSENIOR	KO	USD
KOUSDSENIOR_MODRE	KO	USD
KOUSDSENIOR_NORE	KO	USD
KOEURSENIOR	KO	EUR
KOEURSENIOR_NORE	KO	EUR
KOEURSENIOR_MODRE	KO	EUR
KOAUDSENIOR_MODRE	KO	AUD
KOHKDSENIOR_MODRE	KO	HKD
KOHKDSENIOR	KO	HKD
KOCINDUSDLOAN_NORE	KOCIND	USD
KOCINDUSDLOAN_MODRE	KOCIND	USD
KOCIND_LUSDLOAN_MODRE	KOCIND_L	USD
KONINUSDLOAN	KONIN	USD
KOREATSGDSENIOR_3CE	KOREAT	SGD
KP_MUNIUSDSENIOR_MODRE	KP_MUNI	USD
KP_MUNIUSDSENIOR	KP_MUNI	USD
KRUSDSENIOR	KR	USD
KRUSDSENIOR_NORE	KR	USD
KRUSDSENIOR_MODRE	KR	USD
KREURSENIOR	KR	EUR
KREURSENIOR_NORE	KR	EUR
KREURSENIOR_MODRE	KR	EUR
KRHKDSENIOR_MODRE	KR	HKD
KRAUDSENIOR_MODRE	KR	AUD
KRHKDSENIOR_NORE	KR	HKD
KRJPYSENIOR_NORE	KR	JPY
KRJPYSENIOR_MODRE	KR	JPY
KRAFTUSDSENIOR	KRAFT	USD
KRAFTUSDSENIOR_MODRE	KRAFT	USD
KRBUSDSENIOR	KRB	USD
KRBEURSENIOR	KRB	EUR
KRBUSDLOAN	KRB	USD
KRBEURSENIOR_MODRE	KRB	EUR
KRBUSDSENIOR_MODRE	KRB	USD

SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37
SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37
SENIOR_MODRE	DERIV	7/14/2008 13:30	22	21	21
SENIOR_MODRE	DERIV	7/14/2008 13:30	22	21	21
SENIOR_NORE	DERIV	7/14/2008 13:30	20.7768	19.8324	19.8324
SENIOR_NORE	DERIV	7/14/2008 13:30	20.7768	19.8324	19.8324
SENIOR	DERIV	7/14/2008 13:30	24.442	23.331	23.331
SENIOR	DERIV	7/14/2008 13:30	24.442	23.331	23.331
SENIOR_MODRE	DERIV	7/14/2008 13:30	22	21	21
SENIOR_MODRE	DERIV	7/14/2008 13:30	22	21	21
SENIOR_MODRE	DERIV	7/14/2008 13:30	22	21	21
SENIOR	DERIV	7/14/2008 13:30	24.442	23.331	23.331
SENIOR_NORE	DERIV	7/14/2008 13:30	20.7768	19.8324	19.8324
SENIOR	DERIV	7/23/2008 18:30	41.107	44.44	72.215
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
SENIOR	DERIV	7/23/2008 18:30	41.107	44.44	72.215
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
SENIOR_NORE	DERIV	7/23/2008 18:30	34.9428	37.776	61.386
SENIOR_NORE	DERIV	7/23/2008 18:30	34.9428	37.776	61.386
SENIOR	DERIV	7/23/2008 18:30	41.107	44.44	72.215
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
PREFERRED_MODRE	DERIV	7/23/2008 18:30	74	80	130
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
LOAN_NORE	DERIV	7/23/2008 18:30	20	20	30
PREFERRED_MODRE	DERIV	10/24/2006 8:30	103	103	103
SENIOR	DERIV	7/29/2008 18:30	38.885	38.885	44.44
SENIOR_MODRE	DERIV	7/29/2008 18:30	35	35	40
SENIOR	DERIV	7/29/2008 18:30	38.885	38.885	44.44
SENIOR_MODRE	DERIV	7/29/2008 18:30	35	35	40
SENIOR_NORE	DERIV	7/29/2008 18:30	33.054	33.054	37.776
SENIOR_NORE	DERIV	7/29/2008 18:30	33.054	33.054	37.776
SENIOR	DERIV	7/29/2008 18:30	38.885	38.885	44.44
SENIOR_MODRE	DERIV	7/29/2008 18:30	35	35	40
LOAN_NORE	DERIV	6/30/2008 18:30	47	70	94
SENIOR	DERIV	5/2/2007 18:30	1	1	1
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	2/9/2007 8:30	1	1	1
SENIOR	DERIV	7/21/2008 18:30	43.329	42.218	42.218
SENIOR_MODRE	DERIV	7/21/2008 18:30	39	38	38
SENIOR_NORE	DERIV	7/21/2008 18:30	36.8316	35.8872	35.8872
SENIOR	DERIV	7/21/2008 18:30	43.329	42.218	42.218
SENIOR_NORE	DERIV	7/21/2008 18:30	36.8316	35.8872	35.8872
SENIOR_MODRE	DERIV	7/21/2008 18:30	39	38	38
SENIOR_MODRE	DERIV	7/21/2008 18:30	39	38	38
SENIOR_MODRE	DERIV	7/21/2008 18:30	39	38	38
SENIOR	DERIV	7/21/2008 18:30	43.329	42.218	42.218
LOAN_NORE	DERIV	7/11/2006 13:30	95	95	95
LOAN_MODRE	DERIV	3/1/2006 13:30	25	25	25
LOAN_MODRE	DERIV	7/14/2008 13:30	34	34	34
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR_3CE	DERIV	7/30/2008 8:30	22	22	32
SENIOR_MODRE	DERIV	7/22/2008 18:30	48.5	48.5	48.5
SENIOR	DERIV	7/22/2008 18:30	48.5	48.5	48.5
SENIOR	DERIV	7/21/2008 18:30	35.552	34.441	34.441
SENIOR_NORE	DERIV	7/21/2008 18:30	30.2208	29.2764	29.2764
SENIOR_MODRE	DERIV	7/21/2008 18:30	32	31	31
SENIOR	DERIV	7/21/2008 18:30	35.552	34.441	34.441
SENIOR_NORE	DERIV	7/21/2008 18:30	30.2208	29.2764	29.2764
SENIOR_MODRE	DERIV	7/21/2008 18:30	32	31	31
SENIOR_MODRE	DERIV	7/21/2008 18:30	32	31	31
SENIOR_MODRE	DERIV	7/21/2008 18:30	32	31	31
SENIOR_NORE	DERIV	7/21/2008 18:30	30.2208	29.2764	29.2764
SENIOR_NORE	DERIV	7/21/2008 18:30	30.2208	29.2764	29.2764
SENIOR_MODRE	DERIV	7/21/2008 18:30	32	31	31
SENIOR	DERIV	11/23/2001 13:30	40.5	40.5	40.5
SENIOR_MODRE	DERIV	4/2/2002 18:30	40.5	40.5	40.5
SENIOR	DERIV	8/7/2006 18:30	1	1	2
SENIOR	DERIV	8/7/2006 18:30	1	1	2
LOAN	DERIV	8/7/2006 18:30	1	1	2
SENIOR_MODRE	DERIV	6/29/2007 18:30	4	4	5
SENIOR_MODRE	DERIV	6/29/2007 18:30	4	4	5

42	45	47	49	51.5	54	59	64
42	45	47	49	51.5	54	59	64
25	27	31	34	37	40	48	107
25	27	31	34	37	40	48	107
23.61	25.4988	29.2764	32.1096	34.9428	37.776	45.3312	101.0508
23.61	25.4988	29.2764	32.1096	34.9428	37.776	45.3312	101.0508
27.775	29.997	34.441	37.774	41.107	44.44	53.328	118.877
27.775	29.997	34.441	37.774	41.107	44.44	53.328	118.877
25	27	31	34		40	48	107
25	27	31	34	37	40	48	107
25	27	31	34	37	40	48	107
27.775	29.997	34.441	37.774	41.107	44.44	53.328	118.877
23.61	25.4988	29.2764	32.1096	34.9428	37.776	45.3312	101.0508
116.655	149.985	161.095	172.205	177.76	183.315	188.87	188.87
105	135	145	155	160	165	170	170
116.655	149.985	161.095	172.205	177.76	183.315	188.87	188.87
105	135	145	155	160	165	170	170
99.162	127.494	136.938	146.382	151.104	155.826	160.548	160.548
99.162	127.494	136.938	146.382	151.104	155.826	160.548	160.548
116.655	149.985	161.095	172.205	177.76	183.315	188.87	188.87
105	135	145	155	160	165	170	170
105	135	145	155	160	165	170	170
105	135	145	155	160	165	170	170
210	270	290	310	320	330	340	340
105	135	145	155	160	165	170	170
40	80	100	120	125	130	140	140
132	194	250	305	312	319	344	344
55.55	83.325	94.435	105.545	108.3225	111.1	116.655	116.655
50	75	85	95	97.5	100	105	105
55.55	83.325	94.435	105.545	108.3225	111.1	116.655	116.655
50	75	85	95	97.5	100	105	105
47.22	70.83	80.274	89.718	92.079	94.44	99.162	99.162
47.22	70.83	80.274	89.718	92.079	94.44	99.162	99.162
55.55	83.325	94.435	105.545	108.3225	111.1	116.655	116.655
50	75	85	95	97.5	100	105	105
152	199	246	275	279.5	284	302	302
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
43.329	45.551	47.773	49.995	50.5505	51.106	62.216	73.326
39	41	43	45		46	56	66
36.8316	38.7204	40.6092	42.498		43.4424	52.8864	62.3304
43.329	45.551	47.773	49.995		51.106	62.216	73.326
36.8316	38.7204	40.6092	42.498		43.4424	52.8864	62.3304
39	41	43	45	45.5	46	56	66
39	41	43	45	45.5	46	56	66
39	41	43	45	45.5	46	56	66
43.329	45.551	47.773	49.995	50.5505	51.106	62.216	73.326
105	120	125	130	135	140	150	160
35	50	55	60	65	70	80	90
34	34	34	35	41	47	60	70
0	0	0	0	0	0	0	0
47	73	82	91	93	95	100	100
48.5	48.5	48.5	48.5	48.5	48.5	48.5	48.5
48.5	48.5	48.5	48.5	48.5	48.5	48.5	48.5
45.551	56.661	65.549	73.326	75.548	77.77	84.436	89.991
38.7204	48.1644	55.7196	62.3304	64.2192	66.108	71.7744	76.4964
41	51	59	66	68	70	76	81
45.551	56.661	65.549	73.326	75.548	77.77	84.436	89.991
38.7204	48.1644	55.7196	62.3304	64.2192	66.108	71.7744	76.4964
41	51	59	66	68	70	76	81
41	51	59	66	68	70	76	81
41	51	59	66	68	70	76	81
38.7204	48.1644	55.7196	62.3304	64.2192	66.108	71.7744	76.4964
38.7204	48.1644	55.7196	62.3304	64.2192	66.108	71.7744	76.4964
41	51	59	66	68	70	76	81
40.5	40.5	40.5	45	47.25	49.5	54	54
40.5	40.5	40.5	45	47.25	49.5	54	54
3	6	9	12	15.5	19	26	29
3	6	9	12	15.5	19	26	29
3	4	7	10	12.5	15	21	23
6	8	11	14	17	20	26	29
6	8	11	14	17	20	26	29

78
78
127
127
119.9388
119.9388
141.097
141.097
127
127
127
141.097
119.9388
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170
188.87
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160.548
188.87
170
170
170
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170
140
344
116.655
105
116.655
105
99.162
99.162
116.655
105
302
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1
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1
73.326
66
62.3304
73.326
62.3304
66
66
66
73.326
160
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75
0
100
48.5
48.5
149.985
127.494
135
149.985
127.494
135
135
135
127.494
127.494
135
54
54
32
32
26
32
32

KRBUSDSENIOR_NORE	KRB	USD
KRBEURSENIOR_NORE	KRB	EUR
KRBUSDSENIOR_MODRE	KRB	USD
KRBEURSENIOR_MMR_L	KRB	EUR
KRBJPYSENIOR_MODRE	KRB	JPY
KRBHKDSENIOR_MODRE	KRB	HKD
KRBTWDSENIOR	KRB	TWD
KRBUSDPREFERRED_MODRE	KRB	USD
KRBHKDSENIOR_NORE	KRB	HKD
KRB_BUSDSENIOR	KRB_B	USD
KRB_BUSDSENIOR_MODRE	KRB_B	USD
KRB_BUSDSENIOR_NORE	KRB_B	USD
KRB_BEURSENIOR	KRB_B	EUR
KRB_BEURSENIOR_MODRE	KRB_B	EUR
KRB_BEURSENIOR_NORE	KRB_B	EUR
KRB_BANKUSDSENIOR	KRB_BANK	USD
KRB_BANKUSDSENIOR_MODRE	KRB_BANK	USD
KRB_BANKUSDLOAN	KRB_BANK	USD
KRB_BANKEURSENIOR_MODRE	KRB_BANK	EUR
KRB_BANKUSDSENIOR_MODRE	KRB_BANK	USD
KRB_BANKAUDSENIOR_MODRE	KRB_BANK	AUD
KRB_LOANUSDSENIOR	KRB_LOAN	USD
KRB_NAUSDSENIOR_MODRE	KRB_NA	USD
KRB_NAUSDCVA_SENIOR	KRB_NA	USD
KRB_PUSDPREFERRED_MODRE	KRB_P	USD
KRIUSDSENIOR_MODRE	KRI	USD
KRIUSDSENIOR_NORE	KRI	USD
KRIJPYSENIOR_MODRE	KRI	JPY
KRIEURSENIOR_MODRE	KRI	EUR
KRIAUDSENIOR_MODRE	KRI	AUD
KRIHKDSENIOR_MODRE	KRI	HKD
KRIEURSENIOR_NORE	KRI	EUR
KS_MUNIUSDSENIOR_MODRE	KS_MUNI	USD
KSEUSDPREFERRED	KSE	USD
KSEUSDSENIOR_MODRE	KSE	USD
KSEEURSENIOR_MODRE	KSE	EUR
KSEUSDSENIOR_NORE	KSE	USD
KSEEURSENIOR_NORE	KSE	EUR
KSEUSDSENIOR	KSE	USD
KSEEURSENIOR	KSE	EUR
KSEJPYSENIOR_MODRE	KSE	JPY
KSSUSDSENIOR	KSS	USD
KSSUSDSUBORDINATE	KSS	USD
KSSUSDSENIOR_NORE	KSS	USD
KSSUSDSENIOR_MODRE	KSS	USD
KSSEURSENIOR	KSS	EUR
KSSEURSENIOR_NORE	KSS	EUR
KSSEURSENIOR_MODRE	KSS	EUR
KSSEURSUBORDINATE	KSS	EUR
KSSUSDSUBORDINATE_MODRE	KSS	USD
KSSEURSUBORDINATE_MODRE	KSS	EUR
KSSUSDSUBORDINATE_NORE	KSS	USD
KSSEURSUBORDINATE_NORE	KSS	EUR
KSSJPYSENIOR_MODRE	KSS	JPY
KSSAUDSENIOR_MODRE	KSS	AUD
KSSAUDSENIOR	KSS	AUD
KSSHKDSENIOR_MODRE	KSS	HKD
KSSSGDSENIOR_MODRE	KSS	SGD
KSUUSDLOAN_NORE	KSU	USD
KY_MUNIUSDSENIOR_MODRE	KY_MUNI	USD
KZLUSDLOAN_NORE	KZL	USD
LEURSENIOR_MODRE	L	EUR
LEURSENIOR	L	EUR
LUSDSENIOR	L	USD
LUSDSENIOR_MODRE	L	USD
LUSDSENIOR_NORE	L	USD
LEURSENIOR_NORE	L	EUR
LAUDSENIOR_MODRE	L	AUD
LJPYSENIOR_MODRE	L	JPY
LHKDSENIOR_MODRE	L	HKD
LTWDSENIOR	L	TWD
LAUDSENIOR	L	AUD
LHKDSENIOR_NORE	L	HKD
LILSSENIOR_MODRE	L	ILS

SENIOR_NORE	DERIV	8/7/2006 18:30	1	1	2
SENIOR_NORE	DERIV	8/7/2006 18:30	1	1	2
SENIOR_MODRE	CASH	6/29/2007 18:30	4	4	5
SENIOR_MMR_L	DERIV	8/7/2006 18:30	1	1	2
SENIOR_MODRE	DERIV	6/29/2007 18:30	4	4	5
SENIOR_MODRE	DERIV	6/29/2007 18:30	4	4	5
SENIOR	DERIV	8/7/2006 18:30	1	1	2
PREFERRED_MODRE	DERIV	2/11/2005 13:30	1	1	1
SENIOR_NORE	DERIV	8/7/2006 18:30	1	1	2
SENIOR	DERIV	9/27/2002 8:30	0	0	0
SENIOR_MODRE	DERIV	1/17/2003 13:30	120	120	120
SENIOR_NORE	DERIV	9/27/2002 8:30	0	0	0
SENIOR	DERIV	9/27/2002 8:30	0	0	0
SENIOR_MODRE	DERIV	9/27/2002 8:30	0	0	0
SENIOR_NORE	DERIV	9/27/2002 8:30	0	0	0
SENIOR	DERIV	7/28/2008 13:30	66.66	72.215	79.992
SENIOR_MODRE	DERIV	7/28/2008 13:30	60	65	72
LOAN	DERIV	7/28/2008 13:30	60	65	72
SENIOR_MODRE	DERIV	7/28/2008 13:30	60	65	72
SENIOR_MODRE	CASH	7/2/2008 18:30	50	55	62
SENIOR_MODRE	DERIV	7/28/2008 13:30	60	65	72
SENIOR	DERIV	12/28/2001 18:30	114	114	114
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	6/26/2008 18:30	50	55	62
PREFERRED_MODRE	DERIV	3/21/2006 13:30	7	7	11
SENIOR_MODRE	DERIV	8/3/2006 18:30	15	15	15
SENIOR_NORE	DERIV	8/3/2006 18:30	14	14	14
SENIOR_MODRE	DERIV	8/3/2006 18:30	15	15	15
SENIOR_MODRE	DERIV	8/3/2006 18:30	15	15	15
SENIOR_MODRE	DERIV	8/3/2006 18:30	15	15	15
SENIOR_MODRE	DERIV	8/3/2006 18:30	15	15	15
SENIOR_NORE	DERIV	7/19/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	1	1	1
PREFERRED	DERIV	7/2/2008 18:30	16.9	19.5	26
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	15	20
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	15	20
SENIOR_NORE	DERIV	7/2/2008 18:30	12.2772	14.166	18.388
SENIOR_NORE	DERIV	7/2/2008 18:30	12.2772	14.166	18.388
SENIOR	DERIV	7/30/2008 18:30	14.443	16.665	22.22
SENIOR	DERIV	7/2/2008 18:30	14.443	16.665	22.22
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	15	20
SENIOR	DERIV	7/28/2008 18:30	86.658	86.658	86.658
SUBORDINATE	DERIV	7/28/2008 18:30	93.6	93.6	93.6
SENIOR_NORE	DERIV	7/28/2008 18:30	73.6632	73.6632	73.6632
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
SENIOR	DERIV	7/28/2008 18:30	86.658	86.658	86.658
SENIOR_NORE	DERIV	7/28/2008 18:30	73.6632	73.6632	73.6632
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
SUBORDINATE	DERIV	7/28/2008 18:30	93.6	93.6	93.6
SUBORDINATE_MODRE	DERIV	7/2/2008 18:30	102	102	102
SUBORDINATE_MODRE	DERIV	7/28/2008 18:30	93.6	93.6	93.6
SUBORDINATE_NORE	DERIV	7/28/2008 18:30	93.6	93.6	93.6
SUBORDINATE_NORE	DERIV	7/28/2008 18:30	93.6	93.6	93.6
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
SENIOR	DERIV	7/28/2008 18:30	86.658	86.658	86.658
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
LOAN_NORE	DERIV	7/11/2006 13:30	70	70	75
SENIOR_MODRE	DERIV	7/22/2008 18:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	570	595	620
SENIOR_MODRE	DERIV	7/30/2008 13:30	160	160	160
SENIOR	DERIV	7/30/2008 13:30	177.76	177.76	177.76
SENIOR	DERIV	7/30/2008 13:30	177.76	177.76	177.76
SENIOR_MODRE	DERIV	7/30/2008 13:30	160	160	160
SENIOR_NORE	DERIV	7/30/2008 13:30	151.104	151.104	151.104
SENIOR_NORE	DERIV	7/30/2008 13:30	151.104	151.104	151.104
SENIOR_MODRE	DERIV	7/30/2008 13:30	160	160	160
SENIOR_MODRE	DERIV	7/30/2008 13:30	160	160	160
SENIOR_MODRE	DERIV	7/30/2008 13:30	160	160	160
SENIOR	DERIV	7/30/2008 13:30	177.76	177.76	177.76
SENIOR	DERIV	7/30/2008 13:30	177.76	177.76	177.76
SENIOR_NORE	DERIV	7/30/2008 13:30	151.104	151.104	151.104
SENIOR_MODRE	DERIV	7/30/2008 13:30	149.6774194	149.6774194	149.6774194

3	5	8	10	13	16	22	25
3	5	8	10	13	16	22	25
6	8	11	14	17	20	26	29
3	5	8	12	15	18	24	27
6	8	11	14	17	20	26	29
7	9	12	15	18.5	22	28	32
3	5	8	11	14	17	23	26
1	1	1	1	1	1	1	1
3	5	8	10	13	16	22	25
0	0	0	0	0	0	0	0
120	120	120	120	120	120	120	120
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
88.88	96.657	106.656	116.655	116.655	116.655	116.655	116.655
80	87	96	105	105	105	105	105
80	87	96	105	105	105	105	105
80	87	96	105	105	105	105	105
70	77	86	95	95	95	95	95
80	87	96	105	105	105	105	105
114	114	114	114	114	114	114	114
1	1	1	1	1	1	1	1
70	77	86	95	95	95	95	95
15	20	25	31	35.5	40	45	45
30	45	60	75	87	99	119	205
28	42	57	71	82	93	112	194
30	45	60	75	87	99	119	205
30	45	60	75	87	99	119	205
30	45	60	75	87	99	119	205
30	45	60	75	87	99	119	205
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
45.5	58.5	68.9	78	80.6	83.2	93.6	93.6
35	45	53	60	62	64	72	72
35	45	53	60	62	64	72	72
33.054	42.498	50.0532	56.664	58.5528	60.4416	67.9968	67.9968
33.054	42.498	50.0532	56.664	58.5528	60.4416	67.9968	67.9968
38.885	49.995	58.883	66.66	68.882	71.104	79.992	79.992
38.885	49.995	58.883	66.66	68.882	71.104	79.992	79.992
35	45	53	60	62	64	72	72
108.878	131.098	144.43	158.873	161.6505	164.428	172.205	181.093
117.6	141.6	156	171.6	174.6	177.6	186	195.6
92.5512	111.4392	122.772	135.0492	137.4102	139.7712	146.382	153.9372
98	118	130	143	145.5	148	155	163
108.878	131.098	144.43	158.873	161.6505	164.428	172.205	181.093
92.5512	111.4392	122.772	135.0492	137.4102	139.7712	146.382	153.9372
98	118	130	143	145.5	148	155	163
117.6	141.6	156	171.6	174.6	177.6	186	195.6
126	150	164.4	180	183	186	194.4	204
117.6	141.6	156	171.6	174.6	177.6	186	195.6
117.6	141.6	156	171.6	174.6	177.6	186	195.6
117.6	141.6	156	171.6	174.6	177.6	186	195.6
98	118	130	143	145.5	148	155	163
98	118	130	143	145.5	148	155	163
108.878	131.098	144.43	158.873	161.6505	164.428	172.205	181.093
98	118	130	143	145.5	148	155	163
98	118	130	143	145.5	148	155	163
100	125	145	165	172.5	180	190	190
1	1	1	1	1	1	1	1
645	670	695	720	732.5	745	770	770
230	280	310	340	341.5	343	346	346
255.53	311.08	344.41	377.74	379.4065	381.073	384.406	384.406
255.53	311.08	344.41	377.74	379.4065	381.073	384.406	384.406
230	280	310	340	341.5	343	346	346
217.212	264.432	292.764	321.096	322.5126	323.9292	326.7624	326.7624
217.212	264.432	292.764	321.096	322.5126	323.9292	326.7624	326.7624
230	280	310	340	341.5	343	346	346
230	280	310	340	341.5	343	346	346
230	280	310	340	341.5	343	346	346
255.53	311.08	344.41	377.74	379.4065	381.073	384.406	384.406
255.53	311.08	344.41	377.74	379.4065	381.073	384.406	384.406
217.212	264.432	292.764	321.096	322.5126	323.9292	326.7624	326.7624
219.7777778	269.8181818	299.8360656	329.8507463	331.3514087	332.852071	335.8533724	335.8533724

27
27
32
31
32
35
29
1
27
0
120
0
0
0
0
116.655
105
105
105
95
105
114
1
95
60
205
194
205
205
205
205
1
1
93.6
72
72
67.9968
67.9968
79.992
79.992
72
196.647
212.4
167.1588
177
196.647
167.1588
177
212.4
220.8
212.4
212.4
212.4
177
177
196.647
177
177
190
1
770
346
384.406
384.406
346
326.7624
326.7624
346
346
346
384.406
384.406
326.7624
335.8533724

LUSDCVA_LOAN	L	USD
LA_MUNIUSDSENIOR_MODRE	LA_MUNI	USD
LABUSDSENIOR_NORE	LAB	USD
LABJUSDLOAN	LABJ	USD
LACA_MUNIUSDSENIOR_MODRE	LACA_MUNI	USD
LAFEURSENIOR_MODRE	LAF	EUR
LAFUSDSENIOR_MODRE	LAF	USD
LAFAUDSENIOR_MODRE	LAF	AUD
LANC_07_2A_A3USDSENIOR	LANC_07_2A_A3	USD
LAND_2007_9A_DUSDASSETBACKED	LAND_2007_9A_D	USD
LANDMUSDSENIOR_NORE	LANDM	USD
LANDM_2007_9_A1USDASSETBACKED	LANDM_2007_9_A1	USD
LANDM_2007_9_DUSDASSETBACKED	LANDM_2007_9_D	USD
LANDM_2007_9A_DUSDASSETBACKED	LANDM_2007_9A_D	USD
LANISLJPYLT2_MMR_L	LANISL	JPY
LANISLAUDLT2_MMR_L	LANISL	AUD
LATVIAUSDBOND	LATVIA	USD
LATVIAUSDSOVEREIGN	LATVIA	USD
LATVIAEURSENIOR_MODRE	LATVIA	EUR
LATVIAEURBOND	LATVIA	EUR
LB_UBSUSDSENIOR_MODRE	LB_UBS	USD
LBBWUSDSENIOR	LBBW	USD
LBBW2USDSENIOR	LBBW2	USD
LBMLTUSDSENIOR_MODRE	LBMLT	USD
LBMLT_04_1_M9USDSENIOR	LBMLT_04_1_M9	USD
LBMLT_04_2_M7USDSENIOR	LBMLT_04_2_M7	USD
LBMLT_04_4_M9USDSENIOR	LBMLT_04_4_M9	USD
LBMLT_04_5_M5USDSENIOR	LBMLT_04_5_M5	USD
LBMLT_05_1_M7USDSENIOR	LBMLT_05_1_M7	USD
LBMLT_05_1_M8USDSENIOR	LBMLT_05_1_M8	USD
LBMLT_05_1_M9USDSENIOR	LBMLT_05_1_M9	USD
LBMLT_05_2_M8USDSENIOR	LBMLT_05_2_M8	USD
LBMLT_05_2_M9USDSENIOR	LBMLT_05_2_M9	USD
LBMLT_05_3_M7USDSENIOR	LBMLT_05_3_M7	USD
LBMLT_05_3_M8USDSENIOR	LBMLT_05_3_M8	USD
LBMLT_05_3_M9USDSENIOR	LBMLT_05_3_M9	USD
LBMLT_05_WL1_M4USDSENIOR	LBMLT_05_WL1_M4	USD
LBMLT_05_WL1_M9USDSENIOR	LBMLT_05_WL1_M9	USD
LBMLT_05_WL2_M8USDSENIOR	LBMLT_05_WL2_M8	USD
LBMLT_05_WL2_M9USDSENIOR	LBMLT_05_WL2_M9	USD
LBMLT_05_WL3_M7USDSENIOR	LBMLT_05_WL3_M7	USD
LBMLT_05_WL3_M8USDSENIOR	LBMLT_05_WL3_M8	USD
LBMLT_05_WL3_M9USDSENIOR	LBMLT_05_WL3_M9	USD
LBMLT_06_1_M7USDSENIOR	LBMLT_06_1_M7	USD
LBMLT_06_1_M8USDSENIOR	LBMLT_06_1_M8	USD
LBMLT_06_1_M9USDSENIOR	LBMLT_06_1_M9	USD
LBMLT_06_2_M8USDSENIOR	LBMLT_06_2_M8	USD
LBMLT_06_2_M8_USDSENIOR	LBMLT_06_2_M8_	USD
LBMLT_06_2_M9USDSENIOR	LBMLT_06_2_M9	USD
LBMLT_06_3_M9USDSENIOR	LBMLT_06_3_M9	USD
LBMLT_06_4_M8USDSENIOR	LBMLT_06_4_M8	USD
LBMLT_06_4_M9USDSENIOR	LBMLT_06_4_M9	USD
LBMLT_06_5_M8USDSENIOR	LBMLT_06_5_M8	USD
LBMLT_06_5_M9USDSENIOR	LBMLT_06_5_M9	USD
LBMLT_06_6_M5USDSENIOR	LBMLT_06_6_M5	USD
LBMLT_06_6_M8USDSENIOR	LBMLT_06_6_M8	USD
LBMLT_06_6_M9USDSENIOR	LBMLT_06_6_M9	USD
LBMLT_06_7_M7USDSENIOR	LBMLT_06_7_M7	USD
LBMLT_06_8_M5USDSENIOR	LBMLT_06_8_M5	USD
LBMLT_06_8_M9USDSENIOR	LBMLT_06_8_M9	USD
LBMLT_06_9_M8USDSENIOR	LBMLT_06_9_M8	USD
LBMLT_06_WL1_M8USDSENIOR	LBMLT_06_WL1_M8	USD
LBMLT_06_WL1_M9USDSENIOR	LBMLT_06_WL1_M9	USD
LBMLT_06_WL2_M8USDSENIOR	LBMLT_06_WL2_M8	USD
LBMLT_06_WL2_M9USDSENIOR	LBMLT_06_WL2_M9	USD
LBMLT_06_WL3_M8USDSENIOR	LBMLT_06_WL3_M8	USD
LBMLT_06_WL3_M9USDSENIOR	LBMLT_06_WL3_M9	USD
LBMLT_069_M8USDSENIOR	LBMLT_069_M8	USD
LBMLT_2005_1_M9USDSENIOR	LBMLT_2005_1_M9	USD
LBMLT_2005_3_M7USDSENIOR	LBMLT_2005_3_M7	USD
LBMLT_2005_3_M8USDSENIOR	LBMLT_2005_3_M8	USD
LBMLT_2005_WL1_M9USDSENIOR	LBMLT_2005_WL1_M9	USD
LBMLT_2005_WL2_M5USDSENIOR	LBMLT_2005_WL2_M5	USD
LBMLT_2005_WL2_M8USDSENIOR	LBMLT_2005_WL2_M8	USD

CVA_LOAN	DERIV	7/30/2008 13:30	111.4285714	100	100
SENIOR_MODRE	DERIV	7/22/2008 18:30	40	40	40
SENIOR_NORE	DERIV	4/22/2005 8:30	370	370	370
LOAN	DERIV	11/4/2002 18:30	90	90	90
SENIOR_MODRE	DERIV	7/22/2008 18:30	48	48	48
SENIOR_MODRE	DERIV	7/9/2008 13:30	65	69	74
SENIOR_MODRE	DERIV	7/9/2008 13:30	65	69	74
SENIOR_MODRE	DERIV	7/9/2008 13:30	65	69	74
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	1/25/2008 18:30	525	525	525
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
LT2_MMR_L	DERIV	7/29/2008 13:30	1180	1180	1150
LT2_MMR_L	DERIV	7/29/2008 13:30	1180	1180	1150
BOND	DERIV	7/30/2008 13:30	72	81	90
SOVEREIGN	DERIV	9/11/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	5/2/2008 13:30	1	1	1
BOND	DERIV	7/30/2008 13:30	72	81	90
SENIOR_MODRE	DERIV	9/14/2005 18:30	1	1	1
SENIOR	DERIV	6/10/2008 18:30	4	4	4
SENIOR	DERIV	6/10/2008 18:30	4	4	4
SENIOR_MODRE	DERIV	2/15/2005 18:30	240	240	240
SENIOR	DERIV	11/27/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/1/2006 8:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	7/18/2006 18:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/7/2007 8:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	2/7/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	2/27/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	3/23/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 8:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	1/26/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	6/30/2007 8:30	1	1	1
SENIOR	DERIV	3/19/2008 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	2/27/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/2/2006 8:30	1	1	1
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	6/30/2006 18:30	1	1	1
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	8/3/2006 8:30	1	1	1

157.2238806	187.3846154	206.4235294	219.1111111	220.0777778	221.0444444	222.9777778	222.9777778
40	40	40	40	40	40	47	47
370	370	370	370	370	370	370	370
90	90	90	90	90	90	90	90
48	48	51	51	51	51	55	55
79	86	93	100	105	110	118	118
79	86	93	100	105	110	118	118
79	86	93	100	105	110	118	118
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
525	525	525	525	525	525	525	525
10	10	10	10	10	10	10	10
65	65	65	65	65	65	65	65
700	700	700	700	700	700	700	700
425	425	425	425	425	425	425	425
1100	1050	1000	950	932.5	915	870	870
1100	1050	1000	950	932.5	915	870	870
141.5	175	205	235	242.45	249.9	264.8	282.68
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
141.5	175	205	235	242.45	249.9	264.8	282.68
1	1	1	1	1	1	1	1
4	4	4	4	4	4	4	4
4	4	4	4	4	4	4	4
240	240	240	240	240	240	240	240
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1

222.9777778
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LBMLT_2005_WL2_M9USDSENIOR	LBMLT_2005_WL2_M9	USD
LBMLT_2005_WL3_M8USDSENIOR	LBMLT_2005_WL3_M8	USD
LBMLT_2005_WL3_M9USDSENIOR	LBMLT_2005_WL3_M9	USD
LBMLT_2005_WL3M7USDSENIOR	LBMLT_2005_WL3M7	USD
LBMLT_2006_1_2A4USDSENIOR	LBMLT_2006_1_2A4	USD
LBMLT_2006_1_M5USDSENIOR	LBMLT_2006_1_M5	USD
LBMLT_2006_1_M7USDSENIOR	LBMLT_2006_1_M7	USD
LBMLT_2006_1_M8USDSENIOR	LBMLT_2006_1_M8	USD
LBMLT_2006_2_M7USDSENIOR	LBMLT_2006_2_M7	USD
LBMLT_2006_2_M8USDSENIOR	LBMLT_2006_2_M8	USD
LBMLT_2006_5_M9USDSENIOR	LBMLT_2006_5_M9	USD
LBMLT_2006_6_2A4USDSENIOR	LBMLT_2006_6_2A4	USD
LBMLT_2006_6_M5USDSENIOR	LBMLT_2006_6_M5	USD
LBMLT_2006_6_M9USDSENIOR	LBMLT_2006_6_M9	USD
LBMLT_2006_7_M7USDSENIOR	LBMLT_2006_7_M7	USD
LBMLT_2006_7_M8USDSENIOR	LBMLT_2006_7_M8	USD
LBMLT_2006_8_M9USDSENIOR	LBMLT_2006_8_M9	USD
LBMLT_2006_WL1_M9USDSENIOR	LBMLT_2006_WL1_M9	USD
LBMLT04_1_M8USDSENIOR	LBMLT04_1_M8	USD
LBMLT04_1_M9USDSENIOR	LBMLT04_1_M9	USD
LBMLT04_2_M6USDSENIOR	LBMLT04_2_M6	USD
LBMLT04_2_M7USDSENIOR	LBMLT04_2_M7	USD
LBMLT04_4_M8USDSENIOR	LBMLT04_4_M8	USD
LBMLT04_5_A4USDSENIOR	LBMLT04_5_A4	USD
LBMLT05_2_M8USDSENIOR	LBMLT05_2_M8	USD
LBMLT05_3_M8USDSENIOR	LBMLT05_3_M8	USD
LBMLT05_WL1_3M6USDSENIOR	LBMLT05_WL1_3M6	USD
LBMLT05_WL1_M9USDSENIOR	LBMLT05_WL1_M9	USD
LBMLT05_WL2_A4USDSENIOR	LBMLT05_WL2_A4	USD
LBMLT05_WL2_M2USDSENIOR	LBMLT05_WL2_M2	USD
LBMLT05_WL2_M5USDSENIOR	LBMLT05_WL2_M5	USD
LBMLT05_WL3_M7USDSENIOR	LBMLT05_WL3_M7	USD
LBMLT05_WL3_M9USDSENIOR	LBMLT05_WL3_M9	USD
LBMLT052_M8USDSENIOR	LBMLT052_M8	USD
LBMLT052M9USDSENIOR	LBMLT052M9	USD
LBMLT06_1_A4USDSENIOR	LBMLT06_1_A4	USD
LBMLT06_1_M2USDSENIOR	LBMLT06_1_M2	USD
LBMLT06_1_M5USDSENIOR	LBMLT06_1_M5	USD
LBMLT06_1_M8USDSENIOR	LBMLT06_1_M8	USD
LBMLT06_1_M9USDSENIOR	LBMLT06_1_M9	USD
LBMLT06_2_M8USDSENIOR	LBMLT06_2_M8	USD
LBMLT06_6_A4USDSENIOR	LBMLT06_6_A4	USD
LBMLT06_6_M2USDSENIOR	LBMLT06_6_M2	USD
LBMLT06_6_M5USDSENIOR	LBMLT06_6_M5	USD
LBMLT06_6_M8USDSENIOR	LBMLT06_6_M8	USD
LBMLT06_6_M9USDSENIOR	LBMLT06_6_M9	USD
LBMLT06_WL1_M9USDSENIOR	LBMLT06_WL1_M9	USD
LBMLT06_WL2_M9USDSENIOR	LBMLT06_WL2_M9	USD
LBMLT06_WL3_M9USDSENIOR	LBMLT06_WL3_M9	USD
LBMLT2006WL2M9USDSENIOR	LBMLT2006WL2M9	USD
LBPACUSDCVA_SENIOR	LBPAC	USD
LBPAC-CVAUSDSENIOR_NORE	LBPAC-CVA	USD
LBPACIUSDCVA_SENIOR	LBPACI	USD
LBPACIUSDCVA_LOAN	LBPACI	USD
LBRAC_06_1A_A_USDSENIOR	LBRAC_06_1A_A_	USD
LBRAC_06_1A_BUSDSENIOR	LBRAC_06_1A_B	USD
LBRAC_06_1A_CUSDSENIOR	LBRAC_06_1A_C	USD
LBRAC_06_1A_DUSDSENIOR	LBRAC_06_1A_D	USD
LBRTS_06_1A_BUSDSENIOR	LBRTS_06_1A_B	USD
LBRTS_06_1A_DUSDSENIOR	LBRTS_06_1A_D	USD
LBRTS_06_1A_EUSDSENIOR	LBRTS_06_1A_E	USD
LBRTS_07_2A_DUSDSENIOR	LBRTS_07_2A_D	USD
LBRTS_07_3A_4USDSENIOR	LBRTS_07_3A_4	USD
LBRTS_2006_1A_BUSDSENIOR	LBRTS_2006_1A_B	USD
LBRTS_2006_1A_DUSDSENIOR	LBRTS_2006_1A_D	USD
LBRTS_2006_1A_EUSDSENIOR	LBRTS_2006_1A_E	USD
LBSBC_07_2A_M4USDSENIOR	LBSBC_07_2A_M4	USD
LBTUSDSENIOR	LBT	USD
LBUB06_C7_AJUSDSENIOR	LBUB06_C7_AJ	USD
LBUBS_04_C1_KUSDSENIOR	LBUBS_04_C1_K	USD
LBUBS_05_C1_JUSDSENIOR	LBUBS_05_C1_J	USD
LBUBS_05C1_JUSDSENIOR	LBUBS_05C1_J	USD
LBUBS_05-C1_JUSDSENIOR	LBUBS_05-C1_J	USD
LBUBS_06_C1_JUSDSENIOR	LBUBS_06_C1_J	USD

SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	3/8/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	2/21/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	10/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	11/22/2005 18:30	201	201	201
SENIOR	DERIV	1/10/2006 18:30	291	291	291
SENIOR	DERIV	1/9/2006 18:30	175	175	175
SENIOR	DERIV	12/23/2005 13:30	26	26	26
SENIOR	DERIV	11/1/2005 13:30	145	145	145
SENIOR	DERIV	11/23/2005 13:30	205	205	205
SENIOR	DERIV	1/20/2006 13:30	165	165	165
SENIOR	DERIV	11/21/2005 13:30	195	195	195
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/13/2006 18:30	1	1	1
SENIOR	DERIV	12/16/2005 13:30	325	325	325
SENIOR	DERIV	7/14/2005 18:30	155	155	155
SENIOR	DERIV	10/14/2005 13:30	235	235	235
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	5/30/2006 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	3/29/2006 13:30	243	243	243
SENIOR	DERIV	3/29/2006 13:30	251	251	251
SENIOR	DERIV	5/11/2007 18:30	1	1	1
CVA_SENIOR	DERIV	7/11/2006 13:30	300	300	300
SENIOR_NORE	DERIV	4/12/2005 13:30	300	300	300
CVA_SENIOR	DERIV	4/12/2005 13:30	300	300	300
CVA_LOAN	DERIV	7/11/2006 13:30	325	325	325
SENIOR	DERIV	3/23/2007 18:30	1	1	1
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 18:30	1	1	1
SENIOR	DERIV	4/25/2007 8:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	4/10/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/26/2001	50	50	50
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	8/23/2006 18:30	1	1	1
SENIOR	DERIV	7/6/2006 8:30	1	1	1
SENIOR	DERIV	10/5/2006 13:30	1	1	1
SENIOR	DERIV	7/6/2006 8:30	1	1	1
SENIOR	DERIV	10/5/2006 13:30	1	1	1

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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2456	2456	2456	2456	2456	2456	2456	2456
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
201	201	201	201	201	201	201	201
291	291	291	291	291	291	291	291
175	175	175	175	175	175	175	175
26	26	26	26	26	26	26	26
145	145	145	145	145	145	145	145
205	205	205	205	205	205	205	205
165	165	165	165	165	165	165	165
195	195	195	195	195	195	195	195
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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325	325	325	325	325	325	325	325
155	155	155	155	155	155	155	155
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
243	243	243	243	243	243	243	243
251	251	251	251	251	251	251	251
1	1	1	1	1	1	1	1
300	300	300	300	300	300	300	300
300	300	300	300	300	300	300	300
300	300	300	300	300	300	300	300
325	325	325	325	325	325	325	325
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
50	50	50	50	50	50	50	50
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

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LBUBS_06C1_JUSDSENIOR	LBUBS_06C1_J	USD
LBUBS_06C1_KUSDSENIOR	LBUBS_06C1_K	USD
LBUBS_06C4_KUSDNULL	LBUBS_06C4_K	USD
LBUBS_06C4_KUSDSENIOR	LBUBS_06C4_K	USD
LBUBS03_C8_MUSDSENIOR	LBUBS03_C8_M	USD
LBUBS04_C1_KUSDSENIOR	LBUBS04_C1_K	USD
LBUBS04_C6_KUSDSENIOR	LBUBS04_C6_K	USD
LBUBS04_C8_LUSDSENIOR	LBUBS04_C8_L	USD
LBUBS05_C1_JUSDSENIOR	LBUBS05_C1_J	USD
LBUBS05_C1_LUSDSENIOR	LBUBS05_C1_L	USD
LBUBS05_C2_JUSDSENIOR	LBUBS05_C2_J	USD
LBUBS05_C3_JUSDSENIOR	LBUBS05_C3_J	USD
LBUBS05_C3_KUSDSENIOR	LBUBS05_C3_K	USD
LBUBS05_C7_AJUSDSENIOR	LBUBS05_C7_AJ	USD
LBUBS05_C7_GUSDSENIOR	LBUBS05_C7_G	USD
LBUBS05_C7_JUSDSENIOR	LBUBS05_C7_J	USD
LBUBS06_C1_AJUSDSENIOR	LBUBS06_C1_AJ	USD
LBUBS06_C1_KUSDSENIOR	LBUBS06_C1_K	USD
LBUBS06_C3_KUSDSENIOR	LBUBS06_C3_K	USD
LBUBS06_C4_AJUSDSENIOR	LBUBS06_C4_AJ	USD
LBUBS06_C6_AJUSDSENIOR	LBUBS06_C6_AJ	USD
LBUBS06_C6_HUSDSENIOR	LBUBS06_C6_H	USD
LBUBS06_C7_AJUSDSENIOR	LBUBS06_C7_AJ	USD
LBUBS07_C2_AJUNKSENIOR	LBUBS07_C2_AJ	UNK
LBUBS07_C2_AJUSDSENIOR	LBUBS07_C2_AJ	USD
LBUBS07_C2_AJUSDSENIOR	LBUBS07_C2_AJ	USD
LBUSHY_OASUSDSENIOR_NORE	LBUSHY_OAS	USD
LBWEURLT2_MMR_L	LBW	EUR
LCCUSDLOAN_NORE	LCC	USD
LCDX_S10_0611USDLOAN_NORE	LCDX_S10_0611	USD
LCDX_S10_0613USDLOAN_NORE	LCDX_S10_0613	USD
LCDX_S8_0612USDLOAN_NORE	LCDX_S8_0612	USD
LCDX_S8_0612USDLOAN_NORE	LCDX_S8_0612	USD
LCDX_S8_0612USDSENIOR_MODRE	LCDX_S8_0612	USD
LCDX_S8_0612_X1USDLOAN_NORE	LCDX_S8_0612_X1	USD
LCDX_S8_0612_X2USDLOAN_NORE	LCDX_S8_0612_X2	USD
LCDX_S8_0612_X3USDLOAN_NORE	LCDX_S8_0612_X3	USD
LCDX_S8_0612_X4USDLOAN_NORE	LCDX_S8_0612_X4	USD
LCDX_S8WI_0612USDLOAN_NORE	LCDX_S8WI_0612	USD
LCDX_S9_1212USDLOAN_NORE	LCDX_S9_1212	USD
LCDX8_00_05_10YUSDLOAN_NORE	LCDX8_00_05_10Y	USD
LCDX8_00_05_10Y_IOUSDLOAN_NORE	LCDX8_00_05_10Y_IO	USD
LCDX8_00_05_10Y_POUSDLOAN_NORE	LCDX8_00_05_10Y_PO	USD
LCDX8_00_05_10Y_RUNUSDLOAN_NORE	LCDX8_00_05_10Y_RUN	USD
LCDX8_00_05_10Y_UPFUSDLOAN_NORE	LCDX8_00_05_10Y_UPF	USD
LCDX8_00_05_3YUSDLOAN_NORE	LCDX8_00_05_3Y	USD
LCDX8_00_05_3Y_IOUSDLOAN_NORE	LCDX8_00_05_3Y_IO	USD
LCDX8_00_05_3Y_POUSDLOAN_NORE	LCDX8_00_05_3Y_PO	USD
LCDX8_00_05_3Y_RUNUSDLOAN_NORE	LCDX8_00_05_3Y_RUN	USD
LCDX8_00_05_3Y_UPFUSDLOAN_NORE	LCDX8_00_05_3Y_UPF	USD
LCDX8_00_05_5YUSDLOAN_NORE	LCDX8_00_05_5Y	USD
LCDX8_00_05_5Y_IOUSDLOAN_NORE	LCDX8_00_05_5Y_IO	USD
LCDX8_00_05_5Y_POUSDLOAN_NORE	LCDX8_00_05_5Y_PO	USD
LCDX8_00_05_5Y_RUNUSDLOAN_NORE	LCDX8_00_05_5Y_RUN	USD
LCDX8_00_05_5Y_UPFUSDLOAN_NORE	LCDX8_00_05_5Y_UPF	USD
LCDX8_00_05_7YUSDLOAN_NORE	LCDX8_00_05_7Y	USD
LCDX8_00_05_7Y_IOUSDLOAN_NORE	LCDX8_00_05_7Y_IO	USD
LCDX8_00_05_7Y_POUSDLOAN_NORE	LCDX8_00_05_7Y_PO	USD
LCDX8_00_05_7Y_RUNUSDLOAN_NORE	LCDX8_00_05_7Y_RUN	USD
LCDX8_00_05_7Y_UPFUSDLOAN_NORE	LCDX8_00_05_7Y_UPF	USD
LCDX8_05_08_10YUSDLOAN_NORE	LCDX8_05_08_10Y	USD
LCDX8_05_08_3YUSDLOAN_NORE	LCDX8_05_08_3Y	USD
LCDX8_05_08_5YUSDLOAN_NORE	LCDX8_05_08_5Y	USD
LCDX8_05_08_7YUSDLOAN_NORE	LCDX8_05_08_7Y	USD
LCDX8_08_12_10YUSDLOAN_NORE	LCDX8_08_12_10Y	USD
LCDX8_08_12_3YUSDLOAN_NORE	LCDX8_08_12_3Y	USD
LCDX8_08_12_5YUSDLOAN_NORE	LCDX8_08_12_5Y	USD
LCDX8_08_12_7YUSDLOAN_NORE	LCDX8_08_12_7Y	USD
LCDX8_12_15_10YUSDLOAN_NORE	LCDX8_12_15_10Y	USD
LCDX8_12_15_3YUSDLOAN_NORE	LCDX8_12_15_3Y	USD
LCDX8_12_15_5YUSDLOAN_NORE	LCDX8_12_15_5Y	USD
LCDX8_12_15_7YUSDLOAN_NORE	LCDX8_12_15_7Y	USD
LCDX8_15_100_10YUSDLOAN_NORE	LCDX8_15_100_10Y	USD
LCDX8_15_100_3YUSDLOAN_NORE	LCDX8_15_100_3Y	USD

SENIOR	DERIV	10/5/2006 13:30	1	1	1
SENIOR	DERIV	10/31/2006 13:30	1	1	1
NULL	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2006 18:30	310	310	310
SENIOR	DERIV	3/6/2006 18:30	160	160	160
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	11/18/2005 18:30	195	195	195
SENIOR	DERIV	2/21/2006 18:30	142	142	142
SENIOR	DERIV	12/2/2005 13:30	295	295	295
SENIOR	DERIV	4/11/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	142	142	142
SENIOR	DERIV	11/29/2005 13:30	155	155	155
SENIOR	DERIV	6/9/2006 8:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	7/5/2007 13:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	5/24/2006 13:30	1	1	1
SENIOR	DERIV	5/23/2006 13:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	6/5/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	NULL	5/23/2007 18:30	1	1	1
SENIOR	NULL	5/23/2007 18:30	1	1	1
SENIOR	DERIV	5/23/2007 18:30	1	1	1
SENIOR_NORE	DERIV	6/16/2008 13:30	115	115	201
LT2_MMR_L	DERIV	7/15/2008 13:30	90	90	90
LOAN_NORE	DERIV	7/16/2008 18:30	1128	1135	1147
LOAN_NORE	DERIV	7/30/2008 18:30	333.0543928	333.0543928	333.0543928
LOAN_NORE	DERIV	7/30/2008 18:30	387.0543928	387.0543928	387.0543928
LOAN_NORE	DERIV	4/1/2008 13:30	263.6361147	263.6361147	263.6361147
LOAN_NORE	TEMP	3/27/2008 18:30	202.95	202.95	202.95
SENIOR_MODRE	TEMP	10/18/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	4/1/2008 13:30	205	205	205
LOAN_NORE	DERIV	2/1/2008 13:30	382	382	382
LOAN_NORE	DERIV	5/7/2008 18:30	232	232	232
LOAN_NORE	DERIV	7/30/2008 18:30	318.8674876	318.8674876	318.8674876
LOAN_NORE	DERIV	11/13/2007 18:30	106	106	106
LOAN_NORE	DERIV	7/30/2008 18:30	354.8843168	354.8843168	354.8843168
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
310	310	310	310	310	310	310	310
160	160	160	160	160	160	160	160
1	1	1	1	1	1	1	1
195	195	195	195	195	195	195	195
142	142	142	142	142	142	142	142
295	295	295	295	295	295	295	295
1	1	1	1	1	1	1	1
142	142	142	142	142	142	142	142
155	155	155	155	155	155	155	155
1	1	1	1	1	1	1	1

1
1
1
1
310
160
1
195
142
295
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142
155
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345
130
1236
333.0543928
387.0543928
263.6361147
202.95
0.999999975
205
382
232
318.8674876
106
354.8843168
1
1
1
1
1
1
1
1
1
1
1
1

LCDX8_15_100_5YUSDLOAN_NORE	LCDX8_15_100_5Y	USD
LCDX8_15_100_7YUSDLOAN_NORE	LCDX8_15_100_7Y	USD
LCDX8_15_30_10YUSDLOAN_NORE	LCDX8_15_30_10Y	USD
LCDX8_15_30_3YUSDLOAN_NORE	LCDX8_15_30_3Y	USD
LCDX8_15_30_5YUSDLOAN_NORE	LCDX8_15_30_5Y	USD
LCDX8_15_30_7YUSDLOAN_NORE	LCDX8_15_30_7Y	USD
LCDXT_S10_00_05_10YUSDLOAN_NORE	LCDXT_S10_00_05_10Y	USD
LCDXT_S10_00_05_10Y_IOUSDLOAN_NORE	LCDXT_S10_00_05_10Y_IO	USD
LCDXT_S10_00_05_10Y_POUSDLOAN_NORE	LCDXT_S10_00_05_10Y_PO	USD
LCDXT_S10_00_05_10Y_RUNUSDLOAN_NORE	LCDXT_S10_00_05_10Y_RUN	USD
LCDXT_S10_00_05_10Y_UPFUSDLOAN_NORE	LCDXT_S10_00_05_10Y_UPF	USD
LCDXT_S10_00_05_3YUSDLOAN_NORE	LCDXT_S10_00_05_3Y	USD
LCDXT_S10_00_05_3Y_IOUSDLOAN_NORE	LCDXT_S10_00_05_3Y_IO	USD
LCDXT_S10_00_05_3Y_POUSDLOAN_NORE	LCDXT_S10_00_05_3Y_PO	USD
LCDXT_S10_00_05_3Y_RUNUSDLOAN_NORE	LCDXT_S10_00_05_3Y_RUN	USD
LCDXT_S10_00_05_3Y_UPFUSDLOAN_NORE	LCDXT_S10_00_05_3Y_UPF	USD
LCDXT_S10_00_05_5YUSDLOAN_NORE	LCDXT_S10_00_05_5Y	USD
LCDXT_S10_00_05_5Y_IOUSDLOAN_NORE	LCDXT_S10_00_05_5Y_IO	USD
LCDXT_S10_00_05_5Y_POUSDLOAN_NORE	LCDXT_S10_00_05_5Y_PO	USD
LCDXT_S10_00_05_5Y_RUNUSDLOAN_NORE	LCDXT_S10_00_05_5Y_RUN	USD
LCDXT_S10_00_05_5Y_UPFUSDLOAN_NORE	LCDXT_S10_00_05_5Y_UPF	USD
LCDXT_S10_00_05_7YUSDLOAN_NORE	LCDXT_S10_00_05_7Y	USD
LCDXT_S10_00_05_7Y_IOUSDLOAN_NORE	LCDXT_S10_00_05_7Y_IO	USD
LCDXT_S10_00_05_7Y_POUSDLOAN_NORE	LCDXT_S10_00_05_7Y_PO	USD
LCDXT_S10_00_05_7Y_RUNUSDLOAN_NORE	LCDXT_S10_00_05_7Y_RUN	USD
LCDXT_S10_00_05_7Y_UPFUSDLOAN_NORE	LCDXT_S10_00_05_7Y_UPF	USD
LCDXT_S10_05_08_10YUSDLOAN_NORE	LCDXT_S10_05_08_10Y	USD
LCDXT_S10_05_08_3YUSDLOAN_NORE	LCDXT_S10_05_08_3Y	USD
LCDXT_S10_05_08_5YUSDLOAN_NORE	LCDXT_S10_05_08_5Y	USD
LCDXT_S10_05_08_7YUSDLOAN_NORE	LCDXT_S10_05_08_7Y	USD
LCDXT_S10_08_12_10YUSDLOAN_NORE	LCDXT_S10_08_12_10Y	USD
LCDXT_S10_08_12_3YUSDLOAN_NORE	LCDXT_S10_08_12_3Y	USD
LCDXT_S10_08_12_5YUSDLOAN_NORE	LCDXT_S10_08_12_5Y	USD
LCDXT_S10_08_12_7YUSDLOAN_NORE	LCDXT_S10_08_12_7Y	USD
LCDXT_S10_12_15_10YUSDLOAN_NORE	LCDXT_S10_12_15_10Y	USD
LCDXT_S10_12_15_3YUSDLOAN_NORE	LCDXT_S10_12_15_3Y	USD
LCDXT_S10_12_15_5YUSDLOAN_NORE	LCDXT_S10_12_15_5Y	USD
LCDXT_S10_12_15_7YUSDLOAN_NORE	LCDXT_S10_12_15_7Y	USD
LCDXT_S10_15_100_10YUSDLOAN_NORE	LCDXT_S10_15_100_10Y	USD
LCDXT_S10_15_100_3YUSDLOAN_NORE	LCDXT_S10_15_100_3Y	USD
LCDXT_S10_15_100_5YUSDLOAN_NORE	LCDXT_S10_15_100_5Y	USD
LCDXT_S10_15_100_7YUSDLOAN_NORE	LCDXT_S10_15_100_7Y	USD
LCDXT_S10_15_30_10YUSDLOAN_NORE	LCDXT_S10_15_30_10Y	USD
LCDXT_S10_15_30_3YUSDLOAN_NORE	LCDXT_S10_15_30_3Y	USD
LCDXT_S10_15_30_5YUSDLOAN_NORE	LCDXT_S10_15_30_5Y	USD
LCDXT_S10_15_30_7YUSDLOAN_NORE	LCDXT_S10_15_30_7Y	USD
LCDXT_S10_30_100_5YUSDLOAN_NORE	LCDXT_S10_30_100_5Y	USD
LCDXT_S8_00_05_10YUSDLOAN_NORE	LCDXT_S8_00_05_10Y	USD
LCDXT_S8_00_05_10Y_IOUSDLOAN_NORE	LCDXT_S8_00_05_10Y_IO	USD
LCDXT_S8_00_05_10Y_POUSDLOAN_NORE	LCDXT_S8_00_05_10Y_PO	USD
LCDXT_S8_00_05_10Y_RUNUSDLOAN_NORE	LCDXT_S8_00_05_10Y_RUN	USD
LCDXT_S8_00_05_10Y_UPFUSDLOAN_NORE	LCDXT_S8_00_05_10Y_UPF	USD
LCDXT_S8_00_05_3YUSDLOAN_NORE	LCDXT_S8_00_05_3Y	USD
LCDXT_S8_00_05_3Y_IOUSDLOAN_NORE	LCDXT_S8_00_05_3Y_IO	USD
LCDXT_S8_00_05_3Y_POUSDLOAN_NORE	LCDXT_S8_00_05_3Y_PO	USD
LCDXT_S8_00_05_3Y_RUNUSDLOAN_NORE	LCDXT_S8_00_05_3Y_RUN	USD
LCDXT_S8_00_05_3Y_UPFUSDLOAN_NORE	LCDXT_S8_00_05_3Y_UPF	USD
LCDXT_S8_00_05_5YUSDLOAN_NORE	LCDXT_S8_00_05_5Y	USD
LCDXT_S8_00_05_5Y_IOUSDLOAN_NORE	LCDXT_S8_00_05_5Y_IO	USD
LCDXT_S8_00_05_5Y_POUSDLOAN_NORE	LCDXT_S8_00_05_5Y_PO	USD
LCDXT_S8_00_05_5Y_RUNUSDLOAN_NORE	LCDXT_S8_00_05_5Y_RUN	USD
LCDXT_S8_00_05_5Y_UPFUSDLOAN_NORE	LCDXT_S8_00_05_5Y_UPF	USD
LCDXT_S8_00_05_7YUSDLOAN_NORE	LCDXT_S8_00_05_7Y	USD
LCDXT_S8_00_05_7Y_IOUSDLOAN_NORE	LCDXT_S8_00_05_7Y_IO	USD
LCDXT_S8_00_05_7Y_POUSDLOAN_NORE	LCDXT_S8_00_05_7Y_PO	USD
LCDXT_S8_00_05_7Y_RUNUSDLOAN_NORE	LCDXT_S8_00_05_7Y_RUN	USD
LCDXT_S8_00_05_7Y_UPFUSDLOAN_NORE	LCDXT_S8_00_05_7Y_UPF	USD
LCDXT_S8_05_08_10YUSDLOAN_NORE	LCDXT_S8_05_08_10Y	USD
LCDXT_S8_05_08_3YUSDLOAN_NORE	LCDXT_S8_05_08_3Y	USD
LCDXT_S8_05_08_5YUSDLOAN_NORE	LCDXT_S8_05_08_5Y	USD
LCDXT_S8_05_08_7YUSDLOAN_NORE	LCDXT_S8_05_08_7Y	USD
LCDXT_S8_08_12_10YUSDLOAN_NORE	LCDXT_S8_08_12_10Y	USD
LCDXT_S8_08_12_3YUSDLOAN_NORE	LCDXT_S8_08_12_3Y	USD
LCDXT_S8_08_12_5YUSDLOAN_NORE	LCDXT_S8_08_12_5Y	USD

LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	3/17/2008 13

1	1	1	1	1	1	1	1

1
1
1

LCDXT_S8_08_12_7YUSDLOAN_NORE	LCDXT_S8_08_12_7Y	USD
LCDXT_S8_12_15_10YUSDLOAN_NORE	LCDXT_S8_12_15_10Y	USD
LCDXT_S8_12_15_3YUSDLOAN_NORE	LCDXT_S8_12_15_3Y	USD
LCDXT_S8_12_15_5YUSDLOAN_NORE	LCDXT_S8_12_15_5Y	USD
LCDXT_S8_12_15_7YUSDLOAN_NORE	LCDXT_S8_12_15_7Y	USD
LCDXT_S8_15_100_10YUSDLOAN_NORE	LCDXT_S8_15_100_10Y	USD
LCDXT_S8_15_100_3YUSDLOAN_NORE	LCDXT_S8_15_100_3Y	USD
LCDXT_S8_15_100_5YUSDLOAN_NORE	LCDXT_S8_15_100_5Y	USD
LCDXT_S8_15_100_7YUSDLOAN_NORE	LCDXT_S8_15_100_7Y	USD
LCDXT_S8_15_30_10YUSDLOAN_NORE	LCDXT_S8_15_30_10Y	USD
LCDXT_S8_15_30_3YUSDLOAN_NORE	LCDXT_S8_15_30_3Y	USD
LCDXT_S8_15_30_5YUSDLOAN_NORE	LCDXT_S8_15_30_5Y	USD
LCDXT_S8_15_30_7YUSDLOAN_NORE	LCDXT_S8_15_30_7Y	USD
LCDXT_S8_30_100_5YUSDLOAN_NORE	LCDXT_S8_30_100_5Y	USD
LCDXT_S9_00_05_10YUSDLOAN_NORE	LCDXT_S9_00_05_10Y	USD
LCDXT_S9_00_05_10Y_IOUSDLOAN_NORE	LCDXT_S9_00_05_10Y_IO	USD
LCDXT_S9_00_05_10Y_POUSDLOAN_NORE	LCDXT_S9_00_05_10Y_PO	USD
LCDXT_S9_00_05_10Y_RUNUSDLOAN_NORE	LCDXT_S9_00_05_10Y_RUN	USD
LCDXT_S9_00_05_10Y_UPFUSDLOAN_NORE	LCDXT_S9_00_05_10Y_UPF	USD
LCDXT_S9_00_05_3YUSDLOAN_NORE	LCDXT_S9_00_05_3Y	USD
LCDXT_S9_00_05_3Y_IOUSDLOAN_NORE	LCDXT_S9_00_05_3Y_IO	USD
LCDXT_S9_00_05_3Y_POUSDLOAN_NORE	LCDXT_S9_00_05_3Y_PO	USD
LCDXT_S9_00_05_3Y_RUNUSDLOAN_NORE	LCDXT_S9_00_05_3Y_RUN	USD
LCDXT_S9_00_05_3Y_UPFUSDLOAN_NORE	LCDXT_S9_00_05_3Y_UPF	USD
LCDXT_S9_00_05_5YUSDLOAN_NORE	LCDXT_S9_00_05_5Y	USD
LCDXT_S9_00_05_5Y_IOUSDLOAN_NORE	LCDXT_S9_00_05_5Y_IO	USD
LCDXT_S9_00_05_5Y_POUSDLOAN_NORE	LCDXT_S9_00_05_5Y_PO	USD
LCDXT_S9_00_05_5Y_RUNUSDLOAN_NORE	LCDXT_S9_00_05_5Y_RUN	USD
LCDXT_S9_00_05_5Y_UPFUSDLOAN_NORE	LCDXT_S9_00_05_5Y_UPF	USD
LCDXT_S9_00_05_7YUSDLOAN_NORE	LCDXT_S9_00_05_7Y	USD
LCDXT_S9_00_05_7Y_IOUSDLOAN_NORE	LCDXT_S9_00_05_7Y_IO	USD
LCDXT_S9_00_05_7Y_POUSDLOAN_NORE	LCDXT_S9_00_05_7Y_PO	USD
LCDXT_S9_00_05_7Y_RUNUSDLOAN_NORE	LCDXT_S9_00_05_7Y_RUN	USD
LCDXT_S9_00_05_7Y_UPFUSDLOAN_NORE	LCDXT_S9_00_05_7Y_UPF	USD
LCDXT_S9_05_08_10YUSDLOAN_NORE	LCDXT_S9_05_08_10Y	USD
LCDXT_S9_05_08_3YUSDLOAN_NORE	LCDXT_S9_05_08_3Y	USD
LCDXT_S9_05_08_5YUSDLOAN_NORE	LCDXT_S9_05_08_5Y	USD
LCDXT_S9_05_08_7YUSDLOAN_NORE	LCDXT_S9_05_08_7Y	USD
LCDXT_S9_08_12_10YUSDLOAN_NORE	LCDXT_S9_08_12_10Y	USD
LCDXT_S9_08_12_3YUSDLOAN_NORE	LCDXT_S9_08_12_3Y	USD
LCDXT_S9_08_12_5YUSDLOAN_NORE	LCDXT_S9_08_12_5Y	USD
LCDXT_S9_08_12_7YUSDLOAN_NORE	LCDXT_S9_08_12_7Y	USD
LCDXT_S9_12_15_10YUSDLOAN_NORE	LCDXT_S9_12_15_10Y	USD
LCDXT_S9_12_15_3YUSDLOAN_NORE	LCDXT_S9_12_15_3Y	USD
LCDXT_S9_12_15_5YUSDLOAN_NORE	LCDXT_S9_12_15_5Y	USD
LCDXT_S9_12_15_7YUSDLOAN_NORE	LCDXT_S9_12_15_7Y	USD
LCDXT_S9_15_100_10YUSDLOAN_NORE	LCDXT_S9_15_100_10Y	USD
LCDXT_S9_15_100_3YUSDLOAN_NORE	LCDXT_S9_15_100_3Y	USD
LCDXT_S9_15_100_5YUSDLOAN_NORE	LCDXT_S9_15_100_5Y	USD
LCDXT_S9_15_100_5Y_FIX70USDSENIOR_NORE	LCDXT_S9_15_100_5Y_FIX70	USD
LCDXT_S9_15_100_5Y_FIX70USDLOAN_NORE	LCDXT_S9_15_100_5Y_FIX70	USD
LCDXT_S9_15_100_7YUSDLOAN_NORE	LCDXT_S9_15_100_7Y	USD
LCDXT_S9_15_30_10YUSDLOAN_NORE	LCDXT_S9_15_30_10Y	USD
LCDXT_S9_15_30_3YUSDLOAN_NORE	LCDXT_S9_15_30_3Y	USD
LCDXT_S9_15_30_5YUSDLOAN_NORE	LCDXT_S9_15_30_5Y	USD
LCDXT_S9_15_30_5Y_FIX70USDLOAN_NORE	LCDXT_S9_15_30_5Y_FIX70	USD
LCDXT_S9_15_30_7YUSDLOAN_NORE	LCDXT_S9_15_30_7Y	USD
LCDXT_S9_30_100_5YUSDLOAN_NORE	LCDXT_S9_30_100_5Y	USD
LCERT_2006_1A_BUSDSENIOR	LCERT_2006_1A_B	USD
LEAUSDSENIOR	LEA	USD
LEAEURSENIOR_MODRE	LEA	EUR
LEAEURSENIOR_NORE	LEA	EUR
LEAEURSENIOR	LEA	EUR
LEAUSDSENIOR_MODRE	LEA	USD
LEAUSDSENIOR_NORE	LEA	USD
LEAUSDLOAN_NORE	LEA	USD
LEAAUDSENIOR	LEA	AUD
LEAAUDSENIOR_MODRE	LEA	AUD
LEAHKDSENIOR_MODRE	LEA	HKD
LEAJPYSENIOR_MODRE	LEA	JPY
LEAILSSENIOR_MODRE	LEA	ILS
LEAHKDSENIOR_NORE	LEA	HKD
LEAUSDDIGITAL_NORE	LEA	USD
LEAUSDDIGITAL_MODRE	LEA	USD

LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/19/2007 18:30	1	1	1
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	11/14/2007 13:30	1	1	1
LOAN_NORE	DERIV	11/14/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	11/19/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	413.292	468.842	577.72
SENIOR_MODRE	DERIV	7/30/2008 18:30	372	422	520
SENIOR_NORE	DERIV	7/30/2008 18:30	360.84	409.34	504.4
SENIOR	DERIV	6/24/2008 18:30	523.243911	539.341971	597.071346
SENIOR_MODRE	DERIV	7/30/2008 18:30	372	422	520
SENIOR_NORE	DERIV	7/30/2008 18:30	360.84	409.34	504.4
LOAN_NORE	DERIV	7/30/2008 18:30	166.3366337	213.8613861	261.3861386
SENIOR	DERIV	7/30/2008 18:30	413.292	468.842	577.72
SENIOR_MODRE	DERIV	7/30/2008 18:30	372	422	520
SENIOR_MODRE	DERIV	7/30/2008 18:30	372	422	520
SENIOR_MODRE	DERIV	7/30/2008 18:30	372	422	520
SENIOR_MODRE	DERIV	7/11/2008 13:30	772.558708	752.033394	864.913482
SENIOR_NORE	DERIV	6/30/2008 13:30	602.531885	638.006217	690.546348
DIGITAL_NORE	DERIV	7/30/2008 18:30	360.84	409.34	504.4
DIGITAL_MODRE	DERIV	7/30/2008 18:30	372	422	520

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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
733.26	811.03	838.805	866.58	866.58	866.58	866.58	866.58
660	730	755	780	780	780	780	780
640.2	708.1	732.35	756.6	756.6	756.6	756.6	756.6
734.271395	810.79118	853.463674	879.115165	876.3617625	873.60836	865.66656	813.696171
660	730	755	780	780	780	780	780
640.2	708.1	732.35	756.6	756.6	756.6	756.6	756.6
365.9405941	414.213198	450.7614213	480	480	480	480	480
733.26	811.03	838.805	866.58	866.58	866.58	866.58	866.58
660	730	755	780	780	780	780	780
660	730	755	780	780	780	780	780
660	730	755	780	780	780	780	780
853.910114	890.803462	903.172162	916.342832	907.461351	898.57987	881.813835	824.271534
766.367107	815.146427	833.819377	849.793864	843.630572	837.46728	824.145012	772.824066
640.2	708.1	732.35	756.6	756.6	756.6	756.6	756.6
660	730	755	780	780	780	780	780

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LEAHKDDIGITAL_MODRE	LEA	HKD
LEAUSDDIGITAL_LOAN_NORE	LEA	USD
LEAPUSDLOAN_NORE	LEAP	USD
LEEK_19X_DAGBPASSETBACKED	LEEK_19X_DA	GBP
LEGUSDSENIOR	LEG	USD
LEGUSDSENIOR_MODRE	LEG	USD
LEGEURSENIOR_MODRE	LEG	EUR
LEGAUDSENIOR_MODRE	LEG	AUD
LEGAUDSENIOR	LEG	AUD
LEGJPYSENIOR	LEG	JPY
LEHUSDSENIOR	LEH	USD
LEHUSDSENIOR_MODRE	LEH	USD
LEHEURSENIOR	LEH	EUR
LEHGBPSENIOR_MODRE	LEH	GBP
LEHEURSENIOR_MODRE	LEH	EUR
LEHUSDCVA_SENIOR	LEH	USD
LEHAUDSENIOR_MODRE	LEH	AUD
LEHUSDSTRNOTE	LEH	USD
LEHUSDSTRNOTE	LEH	USD
LEH_ACUSDCVA_SENIOR	LEH_AC	USD
LEH_BUSDCVA_SENIOR	LEH_B	USD
LEH_BAGUSDCVA_SENIOR	LEH_BAG	USD
LEH_BHUSDCVA_SENIOR	LEH_BH	USD
LEH_CPIUSDCVA_SENIOR	LEH_CPI	USD
LEH_DPUSDCVA_SENIOR	LEH_DP	USD
LEH_EUREURCVA_SENIOR	LEH_EUR	EUR
LEH_FUSDCVA_SENIOR	LEH_F	USD
LEH_FPUSDCVA_SENIOR	LEH_FP	USD
LEH_GBPGBPCVA_SENIOR	LEH_GBP	GBP
LEH_HUSDCVA_SENIOR	LEH_H	USD
LEH_IEUSDCVA_SENIOR	LEH_IE	USD
LEH_JUSDCVA_SENIOR	LEH_J	USD
LEH_JPYJPYCVA_SENIOR	LEH_JPY	JPY
LEH_KRUSDCVA_SENIOR	LEH_KR	USD
LEH_LBUSDCVA_SENIOR	LEH_LB	USD
LEH_LBEURCVA_SENIOR	LEH_LB	EUR
LEH_SFUSDCVA_SENIOR	LEH_SF	USD
LEHFSBUSDSTRNOTE	LEHFSB	USD
LEHFSBUSDSTRNOTE	LEHFSB	USD
LEHMAN_LAUSDSENIOR	LEHMAN_LA	USD
LENUSDSENIOR	LEN	USD
LENUSDSENIOR_MODRE	LEN	USD
LENEURSENIOR_MODRE	LEN	EUR
LENUSDSENIOR_NORE	LEN	USD
LENEURSENIOR_NORE	LEN	EUR
LENEURSENIOR	LEN	EUR
LENJPYSENIOR_MODRE	LEN	JPY
LENHKDSENIOR_MODRE	LEN	HKD
LENHKDSENIOR_NORE	LEN	HKD
LENILSSENIOR_NORE	LEN	ILS
LENAUDSENIOR_MODRE	LEN	AUD
LENSGDSENIOR_MODRE	LEN	SGD
LENJPYSENIOR_NORE	LEN	JPY
LENUSDDIGITAL_NORE	LEN	USD
LEVIUSDSENIOR_NORE	LEVI	USD
LEVIHKDSENIOR_NORE	LEVI	HKD
LEVIILSSENIOR_NORE	LEVI	ILS
LEVIUSDSENIOR_MODRE	LEVI	USD
LEVIEURSENIOR_NORE	LEVI	EUR
LEVIAUDSENIOR_MODRE	LEVI	AUD
LEVIAUDSENIOR_NORE	LEVI	AUD
LEXUSDSENIOR_MODRE	LEX	USD
LEXAUDSENIOR_MODRE	LEX	AUD
LEXEURSENIOR_MODRE	LEX	EUR
LEXN_06_1A_DUSDSENIOR	LEXN_06_1A_D	USD
LEXN_06_1A_EUSDSENIOR	LEXN_06_1A_E	USD
LEXN_06_2A_DUSDSENIOR	LEXN_06_2A_D	USD
LEXN_2006_2A_DUSDSENIOR	LEXN_2006_2A_D	USD
LGCOILAUDSENIOR	LGCOIL	AUD
LGCOILAUDSENIOR_3CE	LGCOIL	AUD
LGENHKDSENIOR_MMR_L	LGEN	HKD
LGENJPYSUBORDINATE	LGEN	JPY
LGENHKDSUBORDINATE	LGEN	HKD
LGENSGDSUBORDINATE	LGEN	SGD

DIGITAL_MODRE	DERIV	7/30/2008 18:30	372	422	520
DIGITAL_LOAN_NORE	DERIV	7/30/2008 18:30	166.3366337	213.8613861	261.3861386
LOAN_NORE	DERIV	7/25/2008 18:30	125	150	175
ASSETBACKED	DERIV	11/30/2007 8:30	800	900	900
SENIOR	DERIV	11/14/2005 13:30	6	6	6
SENIOR_MODRE	DERIV	7/25/2008 13:30	69	70	71
SENIOR_MODRE	DERIV	7/25/2008 13:30	69	70	71
SENIOR_MODRE	DERIV	11/14/2005 13:30	5	5	5
SENIOR	DERIV	7/25/2008 13:30	76.659	77.77	78.881
SENIOR	DERIV	2/22/2007 8:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	566.61	622.16	677.71
SENIOR_MODRE	DERIV	7/30/2008 13:30	510	560	610
SENIOR	DERIV	7/30/2008 13:30	566.61	622.16	677.71
SENIOR_MODRE	DERIV	7/30/2008 13:30	510	560	610
SENIOR_MODRE	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
SENIOR_MODRE	DERIV	7/30/2008 13:30	510	560	610
STRNOTE	CASH	7/30/2008 13:30	700	700	700
STRNOTE	DERIV	7/28/2008 18:30	730	730	730
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	0.000226667	0.000248889	0.000271111
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	0.000226667	0.000248889	0.000271111
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	255	280	305
CVA_SENIOR	DERIV	7/30/2008 13:30	255	280	305
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
STRNOTE	CASH	7/18/2008 13:30	50	52	52
STRNOTE	DERIV	7/22/2008 13:30	50	52	52
SENIOR	DERIV	7/30/2008 18:30	110	110	110
SENIOR	DERIV	7/30/2008 18:30	942.128	942.128	939.906
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_NORE	DERIV	7/30/2008 18:30	800.8512	800.8512	798.9524
SENIOR_NORE	DERIV	7/30/2008 18:30	800.8512	800.8512	798.9524
SENIOR	DERIV	7/30/2008 18:30	942.128	942.128	939.906
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_NORE	DERIV	7/30/2008 18:30	800.8512	800.8512	798.9524
SENIOR_NORE	DERIV	7/10/2008 18:30	744.1872	744.1872	742.2984
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_NORE	DERIV	7/30/2008 18:30	800.8512	800.8512	798.9524
DIGITAL_NORE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_NORE	DERIV	7/30/2008 18:30	240	290	360
SENIOR_NORE	DERIV	7/30/2008 18:30	240	290	360
SENIOR_NORE	DERIV	7/11/2008 13:30	225	275	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	254.232	307.197	381.348
SENIOR_NORE	DERIV	7/30/2008 18:30	240	290	360
SENIOR_MODRE	DERIV	11/9/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	240	290	360
SENIOR_MODRE	DERIV	3/5/2008 13:30	40	40	40
SENIOR_MODRE	DERIV	3/5/2008 13:30	40	40	40
SENIOR_MODRE	DERIV	3/5/2008 13:30	40	40	40
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	4/23/2007 13:30	1	1	1
SENIOR	DERIV	4/10/2007 8:30	1	1	1
SENIOR	DERIV	7/30/2008 8:30	45	45	65
SENIOR_3CE	DERIV	7/30/2008 8:30	45	45	65
SENIOR_MMR_L	DERIV	7/24/2008 13:30	27.7	29.1	30.4
SUBORDINATE	DERIV	7/24/2008 13:30	59.5	63.9	73
SUBORDINATE	DERIV	7/24/2008 13:30	59.5	63.9	73
SUBORDINATE	DERIV	7/24/2008 13:30	59.5	63.9	73

660	730	755	780	780	780	780	780
365.9405941	414.213198	450.7614213	480	480	480	480	480
240	305	335	350	357.5	365	365	365
900	900	900	900	900	900	900	900
11	17	24	32	35	38	49	56
74	80	88	96	101.5	107	114	114
74	80	88	96	101.5	107	114	114
10	15	22	29	31.5	34	44	50
82.214	88.88	97.768	106.656	112.7665	118.877	126.654	126.654
1	1	1	1	1	1	1	1
538.835	455.51	399.96	361.075	336.0775	311.08	288.86	294.415
485	410	360	325	302.5	280	260	265
538.835	455.51	399.96	361.075	336.0775	311.08	288.86	294.415
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
600	450	440	415	395	375	350	365
630	480	430	430	405	380	380	380
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
0.000225581	0.0002	0.000184615	0.000175676	0.000167838	0.00016	0.000157576	0.000151429
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
0.000225581	0.0002	0.000184615	0.000175676	0.000167838	0.00016	0.000157576	0.000151429
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
242.5	205	180	162.5	151.25	140	130	132.5
242.5	205	180	162.5	151.25	140	130	132.5
485	410	360	325	302.5	280	260	265
52	52	52	52	52	52	52	52
52	52	52	52	52	52	52	52
110	110	110	110	110	110	110	110
927.685	897.688	866.58	849.915	822.14	794.365	738.815	738.815
835	808	780	765	740	715	665	665
835	808	780	765	740	715	665	665
788.574	763.0752	736.632	722.466	698.856	675.246	628.026	628.026
788.574	763.0752	736.632	722.466	698.856	675.246	628.026	628.026
927.685	897.688	866.58	849.915	822.14	794.365	738.815	738.815
835	808	780	765	740	715	665	665
835	808	780	765	740	715	665	665
788.574	763.0752	736.632	722.466	698.856	675.246	628.026	628.026
731.91	706.4112	679.968	665.802	642.192	618.582	571.362	571.362
835	808	780	765	740	715	665	665
835	808	780	765	740	715	665	665
788.574	763.0752	736.632	722.466	698.856	675.246	628.026	628.026
835	808	780	765	740	715	665	665
475	575	620	652.5	653.75	655	655	655
475	575	620	652.5	653.75	655	655	655
460	560	605	637.5	640	642.5	647.5	647.5
503.1675	609.0975	656.766	691.19325	692.517375	693.8415	693.8415	693.8415
475	575	620	652.5	653.75	655	655	655
1	1	1	1	1	1	1	1
475	575	620	652.5	653.75	655	655	655
60	80	90	100	102.5	105	110	110
60	80	90	100	102.5	105	110	110
60	80	90	100	102.5	105	110	110
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
95	125	150	170	175	180	195	195
95	125	150	170	175	180	195	195
38.8	54.2	63	72	72.7	73.4	75.3	78.6
82	91	100	107	110.05	113.1	118.8	133.8
82	91	100	107	110.05	113.1	118.8	133.8
82	91	100	107	110.05	113.1	118.8	133.8

780
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126.654
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0.000148649
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0.000148649
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275
137.5
137.5
275
52
52
110
738.815
665
665
628.026
628.026
738.815
665
665
628.026
571.362
665
665
628.026
665
655
655
647.5
693.8415
655
1
655
110
110
110
1
1
1
1
195
195
81.9
145.1
145.1
145.1

LGENAUDSUBORDINATE	LGEN	AUD
LGHTPNT_SNR_MGMTUSDSENIOR	LGHTPNT_SNR_MGMT	USD
LHUSDSENIOR_MODRE	LH	USD
LHILL_06_1A_BUSDSENIOR	LHILL_06_1A_B	USD
LHILL_2006_1A_BUSDSENIOR	LHILL_2006_1A_B	USD
LHPUSDSENIOR	LHP	USD
LIBMUTUSDSENIOR_MODRE	LIBMUT	USD
LIBMUTEURSENIOR_MODRE	LIBMUT	EUR
LIBMUTAUDSENIOR_MODRE	LIBMUT	AUD
LIBMUTUSDSENIOR	LIBMUT	USD
LIBMUTAUDSENIOR	LIBMUT	AUD
LIBMUTUSDSUBORDINATE_MODRE	LIBMUT	USD
LIBMUTJPYSENIOR_MODRE	LIBMUT	JPY
LIBMUTUSDPREFERRED_MODRE	LIBMUT	USD
LIBMUTEURSUBORDINATE_MODRE	LIBMUT	EUR
LIBMUTJPYSUBORDINATE_MODRE	LIBMUT	JPY
LIGHT_2006_5_CUSDASSETBACKED	LIGHT_2006_5_C	USD
LIGHT_2006_5A_CUSDASSETBACKED	LIGHT_2006_5A_C	USD
LINUSDLOAN_NORE	LIN	USD
LINUSDSECURED_NORE	LIN	USD
LINKS30USDSENIOR_MODRE	LINKS30	USD
LINKS37USDSENIOR_MODRE	LINKS37	USD
LINKS67USDSENIOR_MODRE	LINKS67	USD
LINKS68USDSENIOR_MODRE	LINKS68	USD
LINKS69USDSENIOR_MODRE	LINKS69	USD
LITUSDSENIOR	LIT	USD
LITHUNUSDBOND	LITHUN	USD
LIZEURSENIOR	LIZ	EUR
LIZUSDSENIOR	LIZ	USD
LIZUSDSENIOR_MODRE	LIZ	USD
LIZUSDSENIOR_NORE	LIZ	USD
LIZEURSENIOR_MODRE	LIZ	EUR
LIZEURSENIOR_NORE	LIZ	EUR
LIZHKDSENIOR_NORE	LIZ	HKD
LIZHKDSENIOR_MODRE	LIZ	HKD
LIZAUDSENIOR_MODRE	LIZ	AUD
LIZJPYSENIOR_MODRE	LIZ	JPY
LIZSGDSENIOR_MODRE	LIZ	SGD
LLLUSDLOAN_NORE	LLL	USD
LLLUSDSENIOR_NORE	LLL	USD
LLLUSDSUBORDINATE_NORE	LLL	USD
LLLAUDSENIOR_NORE	LLL	AUD
LLLAUDSENIOR_MODRE	LLL	AUD
LLLUSDSENIOR_MODRE	LLL	USD
LLLEURSENIOR_MODRE	LLL	EUR
LLLEURSENIOR_NORE	LLL	EUR
LLLAUDSUBORDINATE_MODRE	LLL	AUD
LLLAUDSUBORDINATE_NORE	LLL	AUD
LLLHKDSENIOR_NORE	LLL	HKD
LLLEURSUBORDINATE_MODRE	LLL	EUR
LLLJPYSUBORDINATE_NORE	LLL	JPY
LLOYDSJPYSENIOR_MMR_L	LLOYDS	JPY
LLOYDSJPYLT2_MMR_L	LLOYDS	JPY
LLYUSDSENIOR_MODRE	LLY	USD
LLYEURSENIOR_MODRE	LLY	EUR
LLYEURSENIOR_NORE	LLY	EUR
LLYEURSENIOR	LLY	EUR
LLYUSDSENIOR_NORE	LLY	USD
LLYUSDSENIOR	LLY	USD
LLYAUDSENIOR	LLY	AUD
LLYAUDSENIOR_MODRE	LLY	AUD
LLYJPYSENIOR_MODRE	LLY	JPY
LLYSGDSENIOR_MODRE	LLY	SGD
LMETELAUDSENIOR_MMR_L	LMETEL	AUD
LMETELHKDSENIOR_MMR_L	LMETEL	HKD
LMETELJPYSENIOR_MMR_L	LMETEL	JPY
LMGUSDSENIOR	LMG	USD
LMGUSDSENIOR_MODRE	LMG	USD
LMGEURSENIOR_MODRE	LMG	EUR
LMGIUSDSENIOR_MODRE	LMGI	USD
LMGIEURSENIOR_MODRE	LMGI	EUR
LMGIAUDSENIOR_MODRE	LMGI	AUD
LMGIUSDPREFERRED_MODRE	LMGI	USD
LMTUSDSENIOR	LMT	USD

SUBORDINATE	DERIV	7/24/2008 13:30	27.7	29.1	30.4
SENIOR	DERIV	7/28/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/15/2008 13:30	87	87	91
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	1/24/2001	85	85	85
SENIOR_MODRE	DERIV	7/15/2008 13:30	85	85	90
SENIOR_MODRE	DERIV	7/15/2008 13:30	85	85	90
SENIOR_MODRE	DERIV	7/15/2008 13:30	85	85	90
SENIOR	DERIV	7/15/2008 13:30	93.5	93.5	99
SENIOR	DERIV	7/15/2008 13:30	93.5	93.5	99
SUBORDINATE_MODRE	DERIV	7/15/2008 13:30	85	85	90
SENIOR_MODRE	DERIV	7/15/2008 13:30	85	85	90
PREFERRED_MODRE	DERIV	6/11/2007 13:30	7	9	10
SUBORDINATE_MODRE	DERIV	7/15/2008 13:30	85	85	90
SUBORDINATE_MODRE	DERIV	7/15/2008 13:30	85	85	90
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
LOAN_NORE	DERIV	6/30/2008 18:30	325	325	325
SECURED_NORE	DERIV	5/19/2008 13:30	20750.1171	14600.72363	9388.328302
SENIOR_MODRE	DERIV	10/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	10/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	10/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	10/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	10/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2000	125	125	125
BOND	DERIV	7/30/2008 13:30	48	54	60
SENIOR	DERIV	7/29/2008 18:30	294.415	294.415	294.415
SENIOR	DERIV	7/29/2008 18:30	294.415	294.415	294.415
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
SENIOR_NORE	DERIV	7/29/2008 18:30	250.266	250.266	250.266
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
SENIOR_NORE	DERIV	7/29/2008 18:30	250.266	250.266	250.266
SENIOR_NORE	DERIV	7/13/2005 8:30	16	16	21
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
LOAN_NORE	DERIV	6/30/2008 18:30	50	50	55
SENIOR_NORE	DERIV	7/30/2008 18:30	75	75	75
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 18:30	75	75	75
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	79.4475	79.4475	79.4475
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 18:30	75	75	75
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	75	75	75
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_MMR_L	DERIV	7/28/2008 13:30	27	28	30
LT2_MMR_L	DERIV	7/30/2008 13:30	43	48	53
SENIOR_MODRE	DERIV	7/25/2008 13:30	4	5	7
SENIOR_MODRE	DERIV	7/25/2008 13:30	4	5	7
SENIOR_NORE	DERIV	7/25/2008 13:30	3.7776	4.722	6.6108
SENIOR	DERIV	7/25/2008 13:30	4.444	5.555	7.777
SENIOR_NORE	DERIV	7/25/2008 13:30	3.7776	4.722	6.6108
SENIOR	DERIV	7/25/2008 13:30	4.444	5.555	7.777
SENIOR	DERIV	7/25/2008 13:30	4.444	5.555	7.777
SENIOR_MODRE	DERIV	7/25/2008 13:30	8	15	14
SENIOR_MODRE	DERIV	7/25/2008 13:30	4	5	7
SENIOR_MODRE	DERIV	7/25/2008 13:30	4	5	7
SENIOR_MMR_L	DERIV	7/23/2008 13:30	71.35091751	70.66887539	69.34967216
SENIOR_MMR_L	DERIV	7/23/2008 13:30	71.35091751	70.66887539	69.34967216
SENIOR_MMR_L	DERIV	7/23/2008 13:30	71.35091751	70.66887539	69.34967216
SENIOR	DERIV	3/5/2002 18:30	280	280	280
SENIOR_MODRE	DERIV	3/5/2002 18:30	280	280	280
SENIOR_MODRE	DERIV	3/5/2002 18:30	280	280	280
SENIOR_MODRE	DERIV	7/15/2008 18:30	142	142	147
SENIOR_MODRE	DERIV	7/15/2008 18:30	142	142	147
SENIOR_MODRE	DERIV	7/15/2008 18:30	142	142	147
PREFERRED_MODRE	DERIV	7/15/2008 18:30	213	213	220.5
SENIOR	DERIV	7/30/2008 13:30	8.888	8.888	8.888

38.8	54.2	63	72	72.7	73.4	75.3	78.6
1	1	1	1	1	1	1	1
99	105	112	120	127	134	143	143
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
85	85	85	85	85	85	85	85
101	108.1	115.1	120	123.9	127.8	137.1	147
101	108.1	115.1	120	123.9	127.8	137.1	147
101	108.1	115.1	120	123.9	127.8	137.1	147
111.1	118.91	126.61	132	136.29	140.58	150.81	161.7
111.1	118.91	126.61	132	136.29	140.58	150.81	161.7
101	108.1	115.1	120	123.9	127.8	137.1	147
101	108.1	115.1	120	123.9	127.8	137.1	147
15	19	30	35	40	45	61	61
101	108.1	115.1	120	123.9	127.8	137.1	147
101	108.1	115.1	120	123.9	127.8	137.1	147
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
325	325	325	325	325	325	325	325
5762.357242	4346.13767	3595.059215	3134.606112	2869.175951	2603.74579	2212.571701	1811.499561
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
125	125	125	125	125	125	125	125
86.6	104	122.25	140.5	147.2	153.9	167.3	183.38
349.965	411.07	432.179	455.51	452.7325	449.955	444.4	505.505
349.965	411.07	432.179	455.51	452.7325	449.955	444.4	505.505
315	370	389	410	407.5	405	400	455
297.486	349.428	367.3716	387.204	384.843	382.482	377.76	429.702
315	370	389	410	407.5	405	400	455
297.486	349.428	367.3716	387.204	384.843	382.482	377.76	429.702
25	30	35	40	40	40	40	40
315	370	389	410	407.5	405	400	455
315	370	389	410	407.5	405	400	455
315	370	389	410	407.5	405	400	455
315	370	389	410	407.5	405	400	455
75	95	105	120	125	130	135	140
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
100.6335	118.6416	146.1834	167.3694	172.6659	177.9624	188.5554	188.5554
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
42	52	61	68	68.5	69	72	72
73	88	103	118	119	120	122	134
10	13	17	21	23.5	26	29	29
10	13	17	21	23.5	26	29	29
9.444	12.2772	16.0548	19.8324	22.1934	24.5544	27.3876	27.3876
11.11	14.443	18.887	23.331	26.1085	28.886	32.219	32.219
9.444	12.2772	16.0548	19.8324	22.1934	24.5544	27.3876	27.3876
11.11	14.443	18.887	23.331	26.1085	28.886	32.219	32.219
11.11	14.443	18.887	23.331	26.1085	28.886	32.219	32.219
16	16.71428571	21.25	25.2	27.45714286	29.71428571	30.70588235	32.41176471
10	13	17	21	23.5	26	29	29
10	13	17	21	23.5	26	29	29
93.75167559	116.2743776	139.0489947	160	165	170	180	180
93.75167559	116.2743776	139.0489947	160	165	170	180	180
93.75167559	116.2743776	139.0489947	160	165	170	180	180
280	280	280	280	280	280	280	280
280	280	280	280	280	280	280	280
280	280	280	280	280	280	280	280
157	162	167	177	183	189	202	202
157	162	167	177	183	189	202	202
157	162	167	177	183	189	202	202
235.5	243	250.5	265.5	274.5	283.5	303	303
12.221	17.776	23.331	27.775	29.997	32.219	36.663	36.663

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156.7
156.7
156.7
172.37
172.37
156.7
156.7
63
156.7
156.7
700
400
325
1721.365863
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
125
188.74
505.505
505.505
455
429.702
455
429.702
40
455
455
455
455
145
178
178
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178
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178
188.5554
178
178
178
178
72
140
29
29
27.3876
32.219
27.3876
32.219
32.219
32.41176471
29
29
180
180
180
280
280
280
202
202
202
303
36.663

LMTEURSENIOR	LMT	EUR
LMTEURSENIOR_MODRE	LMT	EUR
LMTUSDSENIOR_NORE	LMT	USD
LMTUSDSENIOR_MODRE	LMT	USD
LMTEURSENIOR_NORE	LMT	EUR
LMTHKDSENIOR_MODRE	LMT	HKD
LMTAUDSENIOR_MODRE	LMT	AUD
LMTHKDSENIOR_NORE	LMT	HKD
LMTJPYSENIOR_NORE	LMT	JPY
LN025209USDLOAN_NORE	LN025209	USD
LN133382USDLOAN_NORE	LN133382	USD
LN133383USDLOAN_NORE	LN133383	USD
LNCUSDSENIOR	LNC	USD
LNCUSDSENIOR_MODRE	LNC	USD
LNCUSDSENIOR_NORE	LNC	USD
LNCEURSENIOR	LNC	EUR
LNCEURSENIOR_MODRE	LNC	EUR
LNCEURSENIOR_NORE	LNC	EUR
LNCSGDSENIOR_MODRE	LNC	SGD
LNCHKDSENIOR_MODRE	LNC	HKD
LNCJPYSENIOR_MODRE	LNC	JPY
LNCUSDPREFERRED_MODRE	LNC	USD
LNCAUDSENIOR_MODRE	LNC	AUD
LNC_PUSDPREFERRED_MODRE	LNC_P	USD
LNGUSDSENIOR_NORE	LNG	USD
LNRUSDSENIOR_MODRE	LNR	USD
LNR_05_1A_DFLUSDSENIOR	LNR_05_1A_DFL	USD
LNR_05_1A_GUSDSENIOR	LNR_05_1A_G	USD
LNR_06_1A_CFLUSDSENIOR	LNR_06_1A_CFL	USD
LNR_06_1A_FFLUSDSENIOR	LNR_06_1A_FFL	USD
LNR06_1A_CFXUSDSENIOR	LNR06_1A_CFX	USD
LNTUSDSENIOR_MODRE	LNT	USD
LNTEURSENIOR_MODRE	LNT	EUR
LNTAUDSENIOR_MODRE	LNT	AUD
LNTAUDSENIOR	LNT	AUD
LNTJPYSENIOR_MODRE	LNT	JPY
LNTUSDSENIOR	LNT	USD
LNTTWDSENIOR	LNT	TWD
LNT_RUSDSENIOR_MODRE	LNT_R	USD
LNT_RAUDSENIOR_MODRE	LNT_R	AUD
LNYUSDLOAN_NORE	LNY	USD
LOCAUSDCVA_LOAN	LOCA	USD
LONGP_05_2A_A2USDSENIOR	LONGP_05_2A_A2	USD
LONGP_05_2A_A3USDSENIOR	LONGP_05_2A_A3	USD
LONGP_05_2A_BUSDSENIOR	LONGP_05_2A_B	USD
LONGP_07_1A_BUSDSENIOR	LONGP_07_1A_B	USD
LONGP_2005_2A_A2USDSENIOR	LONGP_2005_2A_A2	USD
LONGP_2005_2A_A3USDSENIOR	LONGP_2005_2A_A3	USD
LONGP_2005_2A_BUSDSENIOR	LONGP_2005_2A_B	USD
LONGP_2007_1A_BUSDSENIOR	LONGP_2007_1A_B	USD
LOWUSDSENIOR	LOW	USD
LOWEURSENIOR_MODRE	LOW	EUR
LOWEURSENIOR	LOW	EUR
LOWUSDSENIOR_MODRE	LOW	USD
LOWUSDSENIOR_NORE	LOW	USD
LOWEURSENIOR_NORE	LOW	EUR
LOWAUDSENIOR_MODRE	LOW	AUD
LOWJPYSENIOR_MODRE	LOW	JPY
LOWHKDSENIOR_MODRE	LOW	HKD
LOWSGDSENIOR_MODRE	LOW	SGD
LPXEURSENIOR_NORE	LPX	EUR
LPXEURSENIOR_MODRE	LPX	EUR
LPXUSDSENIOR_MODRE	LPX	USD
LPXUSDSENIOR_NORE	LPX	USD
LPXJPYSENIOR_MODRE	LPX	JPY
LPXHKDSENIOR_MODRE	LPX	HKD
LPXJPYSENIOR_NORE	LPX	JPY
LPXAUDSENIOR_MODRE	LPX	AUD
LPXAUDSENIOR_NORE	LPX	AUD
LPXSGDSENIOR_MODRE	LPX	SGD
LQIUSDSENIOR_NORE	LQI	USD
LQIUSDLOAN_NORE	LQI	USD
LQIEURSENIOR_NORE	LQI	EUR
LRDG_06_1A_BUSDSENIOR	LRDG_06_1A_B	USD

SENIOR	DERIV	7/30/2008 13:30	8.888	8.888	8.888
SENIOR_MODRE	DERIV	7/30/2008 13:30	8	8	8
SENIOR_NORE	DERIV	7/30/2008 13:30	7.5552	7.5552	7.5552
SENIOR_MODRE	DERIV	7/30/2008 13:30	8	8	8
SENIOR_NORE	DERIV	7/30/2008 13:30	7.5552	7.5552	7.5552
SENIOR_MODRE	DERIV	7/30/2008 13:30	8	8	8
SENIOR_MODRE	DERIV	7/30/2008 13:30	8	8	8
SENIOR_NORE	DERIV	7/30/2008 13:30	7.5552	7.5552	7.5552
SENIOR_NORE	DERIV	7/30/2008 13:30	7.5552	7.5552	7.5552
LOAN_NORE	DERIV	12/8/2004 8:30	1	1	1
LOAN_NORE	DERIV	8/3/2004 13:30	300	300	300
LOAN_NORE	DERIV	8/3/2004 13:30	300	300	300
SENIOR	DERIV	3/20/2006 18:30	3	3	6
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
SENIOR_NORE	DERIV	3/20/2006 18:30	3	3	5
SENIOR	DERIV	3/20/2006 18:30	3	3	6
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
SENIOR_NORE	DERIV	3/20/2006 18:30	3	3	5
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
PREFERRED_MODRE	DERIV	7/30/2008 13:30	150.45	155.4	160.95
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
PREFERRED_MODRE	DERIV	4/20/2007 18:30	1	1	12
SENIOR_NORE	DERIV	7/30/2008 13:30	475	475	475
SENIOR_MODRE	DERIV	2/3/2004 13:30	71	71	71
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
SENIOR	DERIV	7/29/2008 18:30	17.776	22.22	27.775
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
SENIOR	DERIV	7/29/2008 18:30	17.776	22.22	27.775
SENIOR	DERIV	7/29/2008 18:30	17.776	22.22	27.775
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
LOAN_NORE	DERIV	6/20/2008 18:30	625	625	625
CVA_LOAN	DERIV	10/10/2007 18:30	500	500	500
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/30/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/14/2006 8:30	1	1	1
SENIOR	DERIV	3/28/2007 18:30	1	1	1
SENIOR	DERIV	7/21/2008 18:30	36.663	36.663	36.663
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR	DERIV	7/21/2008 18:30	36.663	36.663	36.663
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR_NORE	DERIV	7/21/2008 18:30	31.1652	31.1652	31.1652
SENIOR_NORE	DERIV	7/21/2008 18:30	31.1652	31.1652	31.1652
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR_NORE	DERIV	7/30/2008 18:30	545.8632	545.8632	545.8632
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_NORE	DERIV	7/30/2008 18:30	545.8632	545.8632	545.8632
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_NORE	DERIV	7/30/2008 18:30	545.8632	545.8632	545.8632
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_NORE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_NORE	DERIV	7/18/2008 13:30	15	15	20
LOAN_NORE	DERIV	7/11/2006 13:30	80	80	80
SENIOR_NORE	DERIV	6/20/2008 18:30	15	15	20
SENIOR	DERIV	11/3/2006 18:30	1	1	1

12.221	17.776	23.331	27.775	29.997	32.219	36.663	36.663
11	16	21	25	27	29	33	33
10.3884	15.1104	19.8324	23.61	25.4988	27.3876	31.1652	31.1652
11	16	21	25	27	29	33	33
10.3884	15.1104	19.8324	23.61	25.4988	27.3876	31.1652	31.1652
11	16	21	25	27	29	33	33
11	16	21	25	27	29	33	33
10.3884	15.1104	19.8324	23.61	25.4988	27.3876	31.1652	31.1652
10.3884	15.1104	19.8324	23.61	25.4988	27.3876	31.1652	31.1652
1	1	1	1	1	1	1	1
300	300	300	300	300	300	300	300
300	300	300	300	300	300	300	300
12	18	23	28	31	34	44	44
113.7	122.2	128.1	132	132	132	132	132
10	15	20	24	26.5	29	38	38
12	18	23	28	31	34	44	44
113.7	122.2	128.1	132	132	132	132	132
10	15	20	24	26.5	29	38	38
113.7	122.2	128.1	132	132	132	132	132
113.7	122.2	128.1	132	132	132	132	132
113.7	122.2	128.1	132	132	132	132	132
170.55	183.3	192.15	198	198	198	198	198
113.7	122.2	128.1	132	132	132	132	132
20	25	30	37	41	45	50	50
500	560	610	650	662.5	675	685	685
71	71	71	71	71	71	71	71
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
32	39	47	53	55	57	65	65
32	39	47	53	55	57	65	65
32	39	47	53	55	57	65	65
35.552	43.329	52.217	58.883	61.105	63.327	72.215	72.215
32	39	47	53	55	57	65	65
35.552	43.329	52.217	58.883	61.105	63.327	72.215	72.215
35.552	43.329	52.217	58.883	61.105	63.327	72.215	72.215
32	39	47	53	55	57	65	65
32	39	47	53	55	57	65	65
625	625	625	625	625	625	625	625
500	500	500	500	500	500	500	500
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
47.773	53.328	61.105	73.326	74.437	75.548	81.103	81.103
43	48	55	66	67	68	73	73
47.773	53.328	61.105	73.326	74.437	75.548	81.103	81.103
43	48	55	66	67	68	73	73
40.6092	45.3312	51.942	62.3304	63.2748	64.2192	68.9412	68.9412
40.6092	45.3312	51.942	62.3304	63.2748	64.2192	68.9412	68.9412
43	48	55	66	67	68	73	73
43	48	55	66	67	68	73	73
43	48	55	66	67	68	73	73
43	48	55	66	67	68	73	73
545.8632	545.8632	545.8632	543.03	533.1138	523.1976	493.9212	493.9212
578	578	578	575	564.5	554	523	523
578	578	578	575	564.5	554	523	523
545.8632	545.8632	545.8632	543.03	533.1138	523.1976	493.9212	493.9212
578	578	578	575	564.5	554	523	523
578	578	578	575	564.5	554	523	523
545.8632	545.8632	545.8632	543.03	533.1138	523.1976	493.9212	493.9212
578	578	578	575	564.5	554	523	523
578	578	578	575	564.5	554	523	523
578	578	578	575	564.5	554	523	523
34	50	60	70	77.5	85	109	110
105	130	155	175	182.5	190	200	200
35	50	60	70	77.5	85	110	110
1	1	1	1	1	1	1	1

36.663
33
31.1652
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1
300
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44
132
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132
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132
198
132
50
685
71
1
0.999999975
1
0.999999975
1
65
65
65
72.215
65
72.215
72.215
65
65
625
500
0.999999975
1
1
0.999999975
0.999999975
0.999999975
1
1
92.213
83
92.213
83
78.3852
78.3852
83
83
83
83
493.9212
523
523
493.9212
523
523
493.9212
523
523
523
110
200
110
1

LRDG_06_1A_CUSDSENIOR	LRDG_06_1A_C	USD
LRDG_06_1A_DUSDSENIOR	LRDG_06_1A_D	USD
LRDG_07_2A_A2SUSDSENIOR	LRDG_07_2A_A2S	USD
LRDG_07_2A_A3J_USDSENIOR	LRDG_07_2A_A3J_	USD
LRDG_2007_2A_A2SUSDSENIOR	LRDG_2007_2A_A2S	USD
LRDG_2007_2A_A3SUSDSENIOR	LRDG_2007_2A_A3S	USD
LRDG_2007_2A_B1USDSENIOR	LRDG_2007_2A_B1	USD
LSPACQUSDLOAN_NORE	LSPACQ	USD
LSPGENUSDLOAN_NORE	LSPGEN	USD
LSPOASUSDLOAN_NORE	LSPOAS	USD
LSPOWEUSDLOAN_NORE	LSPOWE	USD
LSRGRPRUBLOAN	LSRGRP	RUB
LSRGRPUSDLOAN	LSRGRP	USD
LSTRT_06_1A_B_USDSENIOR	LSTRT_06_1A_B_	USD
LSTRT_06_1A_DUSDSENIOR	LSTRT_06_1A_D	USD
LSTRT_06_1A_EUSDSENIOR	LSTRT_06_1A_E	USD
LTDUSDSENIOR	LTD	USD
LTDUSDSENIOR_MODRE	LTD	USD
LTDUSDSENIOR_NORE	LTD	USD
LTDEURSENIOR	LTD	EUR
LTDEURSENIOR_NORE	LTD	EUR
LTDEURSENIOR_MODRE	LTD	EUR
LTDAUDSENIOR_MODRE	LTD	AUD
LTDJPYSENIOR_MODRE	LTD	JPY
LTDHKDSENIOR_MODRE	LTD	HKD
LTDJPYSENIOR_NORE	LTD	JPY
LTDSGDSENIOR_MODRE	LTD	SGD
LTRUSDSENIOR	LTR	USD
LTRUSDSUBORDINATE	LTR	USD
LTREURSENIOR	LTR	EUR
LTRUSDSENIOR_NORE	LTR	USD
LTRUSDSENIOR_MODRE	LTR	USD
LTREURSENIOR_NORE	LTR	EUR
LTREURSENIOR_MODRE	LTR	EUR
LTRAUDSENIOR	LTR	AUD
LTREURSUBORDINATE	LTR	EUR
LTRUSDSUBORDINATE_MODRE	LTR	USD
LTRJPYSENIOR_MODRE	LTR	JPY
LTREURSUBORDINATE_MODRE	LTR	EUR
LTRHKDSENIOR_MODRE	LTR	HKD
LTRAUDSENIOR_MODRE	LTR	AUD
LTRHKDSENIOR_NORE	LTR	HKD
LTRJPYSENIOR_NORE	LTR	JPY
LUUSDSENIOR	LU	USD
LUUSDSENIOR_NORE	LU	USD
LUUSDSENIOR_MODRE	LU	USD
LUEURSENIOR_MODRE	LU	EUR
LUEURSENIOR_NORE	LU	EUR
LUEURSENIOR	LU	EUR
LUHKDSENIOR_NORE	LU	HKD
LUUSDSECURED_NORE	LU	USD
LUUSDPREFERRED_MODRE	LU	USD
LUAUDSENIOR_MODRE	LU	AUD
LU_PUSDPREFERRED_MODRE	LU_P	USD
LUFTHAEURCVA_SENIOR	LUFTHA	EUR
LUKOILUSDCVA_LOAN	LUKOIL	USD
LUKOILUSDLOAN_NORE	LUKOIL	USD
LUKOILEURBOND	LUKOIL	EUR
LUVUSDSENIOR	LUV	USD
LUVEURSENIOR_MODRE	LUV	EUR
LUVEURSENIOR	LUV	EUR
LUVUSDSENIOR_MODRE	LUV	USD
LUVUSDSENIOR_NORE	LUV	USD
LUVEURSENIOR_NORE	LUV	EUR
LUVAUDSENIOR_MODRE	LUV	AUD
LUVUSDSENIOR	LUV	USD
LUVJPYSENIOR_MODRE	LUV	JPY
LUVHKDSENIOR_MODRE	LUV	HKD
LUVAUDSENIOR	LUV	AUD
LUVHKDSENIOR_NORE	LUV	HKD
LUVSGDSENIOR_MODRE	LUV	SGD
LUVJPYSENIOR_NORE	LUV	JPY
LUXIMUSDCVA_SENIOR_MODRE	LUXIM	USD
LUXIMUSDCVA_SENIOR	LUXIM	USD

SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	12/22/2006 18:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
SENIOR	DERIV	2/9/2007 18:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
LOAN_NORE	DERIV	5/7/2007 13:30	65	75	75
LOAN_NORE	DERIV	11/15/2006 13:30	121	121	121
LOAN_NORE	DERIV	7/23/2008 18:30	75	75	85
LOAN_NORE	DERIV	4/25/2008 13:30	121	121	121
LOAN	DERIV	7/30/2008 13:30	900	900	900
LOAN	DERIV	3/31/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/8/2007 8:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	7/29/2008 18:30	242.198	242.198	242.198
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR_NORE	DERIV	7/29/2008 18:30	205.8792	205.8792	205.8792
SENIOR	DERIV	7/29/2008 18:30	242.198	242.198	242.198
SENIOR_NORE	DERIV	7/29/2008 18:30	205.8792	205.8792	205.8792
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR_NORE	DERIV	7/29/2008 18:30	205.8792	205.8792	205.8792
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR	DERIV	7/18/2008 18:30	29.4415	30.8858	32.9967
SUBORDINATE	DERIV	7/2/2008 18:30	37.8	39.36	41.64
SENIOR	DERIV	7/18/2008 18:30	29.4415	30.8858	32.9967
SENIOR_NORE	DERIV	7/18/2008 18:30	25.0266	26.25432	28.04368
SENIOR_MODRE	DERIV	7/18/2008 18:30	26.5	27.8	29.7
SENIOR_NORE	DERIV	7/18/2008 18:30	25.0266	26.25432	28.04368
SENIOR_MODRE	DERIV	7/18/2008 18:30	26.5	27.8	29.7
SENIOR	DERIV	7/18/2008 18:30	29.4415	30.8858	32.9967
SUBORDINATE	DERIV	7/18/2008 18:30	37.895	39.754	42.471
SUBORDINATE_MODRE	DERIV	7/18/2008 18:30	23.72	24.91	32.06
SENIOR_MODRE	DERIV	7/18/2008 18:30	26.5	27.8	29.7
SUBORDINATE_MODRE	DERIV	7/18/2008 18:30	34.45	36.14	38.61
SENIOR_MODRE	DERIV	7/18/2008 18:30	26.5	27.8	29.7
SENIOR_MODRE	DERIV	7/18/2008 18:30	26.5	27.8	29.7
SENIOR_NORE	DERIV	7/18/2008 18:30	25.0266	26.25432	28.04368
SENIOR_NORE	DERIV	7/18/2008 18:30	25.0266	26.25432	28.04368
SENIOR	DERIV	6/24/2008 18:30	223.44	235.2	246.96
SENIOR_NORE	DERIV	7/24/2008 18:30	160	167	205
SENIOR_MODRE	DERIV	7/24/2008 18:30	169.488	176.9031	217.1565
SENIOR_MODRE	DERIV	6/24/2008 18:30	201.267	211.86	222.453
SENIOR_NORE	DERIV	7/24/2008 18:30	160	167	205
SENIOR	DERIV	6/24/2008 18:30	223.44	235.2	246.96
SENIOR_NORE	DERIV	7/24/2008 18:30	160	167	205
SECURED_NORE	DERIV	1/11/2006 18:30	225	225	225
PREFERRED_MODRE	DERIV	12/6/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/24/2008 18:30	169.488	176.9031	217.1565
PREFERRED_MODRE	DERIV	10/24/2006 8:30	65	65	65
CVA_SENIOR	DERIV	7/29/2008 13:30	47	47	62
CVA_LOAN	DERIV	7/11/2006 13:30	69	69	75
LOAN_NORE	DERIV	7/11/2006 13:30	55	55	60
BOND	DERIV	7/30/2008 13:30	128	144	160
SENIOR	DERIV	7/30/2008 13:30	68.882	85.547	98.379
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR	DERIV	7/30/2008 13:30	68.882	85.547	98.379
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR_NORE	DERIV	7/30/2008 13:30	58.5528	72.7188	84.0516
SENIOR_NORE	DERIV	7/30/2008 13:30	58.5528	72.7188	84.0516
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR	CASH	7/30/2008 13:30	68.882	85.547	98.379
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR	DERIV	7/30/2008 13:30	68.882	85.547	98.379
SENIOR_NORE	DERIV	7/30/2008 13:30	58.5528	72.7188	84.0516
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR_NORE	DERIV	7/30/2008 13:30	58.5528	72.7188	84.0516
CVA_SENIOR_MODRE	DERIV	9/19/2007 13:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	9/27/2007 13:30	23	35	45

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
85	95	105	115	125	135	155	165
121	121	121	121	121	121	121	121
105	135	145	155	160	165	175	175
121	121	121	121	121	121	121	121
900	900	900	900	900	900	900	900
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
286.638	327.745	349.965	372.185	372.7405	373.296	375.518	361.075
258	295	315	335	335.5	336	338	325
243.6552	278.598	297.486	316.374	316.8462	317.3184	319.2072	306.93
286.638	327.745	349.965	372.185	372.7405	373.296	375.518	361.075
243.6552	278.598	297.486	316.374	316.8462	317.3184	319.2072	306.93
258	295	315	335	335.5	336	338	325
258	295	315	335	335.5	336	338	325
258	295	315	335	335.5	336	338	325
258	295	315	335	335.5	336	338	325
243.6552	278.598	297.486	316.374	316.8462	317.3184	319.2072	306.93
258	295	315	335	335.5	336	338	325
37.6629	44.1067	48.5507	52.217	53.7724	55.3278	58.3275	58.3275
46.68	53.64	58.44	62.4	64.08	65.76	69	69
37.6629	44.1067	48.5507	52.217	53.7724	55.3278	58.3275	58.3275
32.01516	37.49268	41.27028	44.3868	45.70896	47.03112	49.581	49.581
33.9	39.7	43.7	47	48.4	49.8	52.5	52.5
32.01516	37.49268	41.27028	44.3868	45.70896	47.03112	49.581	49.581
33.9	39.7	43.7	47	48.4	49.8	52.5	52.5
37.6629	44.1067	48.5507	52.217	53.7724	55.3278	58.3275	58.3275
48.477	56.771	62.491	67.21	69.212	71.214	75.075	75.075
39.32	49.83	54.46	58.66		68	71.14	73.59
33.9	39.7	43.7	47	48.4	49.8	52.5	52.5
44.07	51.61	56.81	61.1	62.92	64.74	68.25	68.25
33.9	39.7	43.7	47	48.4	49.8	52.5	52.5
33.9	39.7	43.7	47	48.4	49.8	52.5	52.5
32.01516	37.49268	41.27028	44.3868	45.70896	47.03112	49.581	49.581
32.01516	37.49268	41.27028	44.3868	45.70896	47.03112	49.581	49.581
370.44	505.68	546.84	588	588	588	588	588
305	395	430	460	460	460	460	460
323.0865	418.4235	455.499	487.278	487.278	487.278	487.278	487.278
333.6795	455.499	492.5745	529.65	529.65	529.65	529.65	529.65
305	395	430	460	460	460	460	460
370.44	505.68	546.84	588	588	588	588	588
305	395	430	460	460	460	460	460
225	225	225	225	225	225	225	225
1	1	1	1	1	1	1	1
323.0865	418.4235	455.499	487.278	487.278	487.278	487.278	487.278
80	105	150	200	205	210	220	220
82	107	132	155	159	163	173	173
119	162	194	225	234.5	244	262	262
95	130	155	180	187.5	195	210	210
201.5	219.4	237.2	255	262.45	269.9	284.8	302.68
121.099	136.653	161.095	183.315	183.315	183.315	183.315	183.315
109	123	145	165	165	165	165	165
121.099	136.653	161.095	183.315	183.315	183.315	183.315	183.315
109	123	145	165	165	165	165	165
102.9396	116.1612	136.938	155.826	155.826	155.826	155.826	155.826
102.9396	116.1612	136.938	155.826	155.826	155.826	155.826	155.826
109	123	145	165	165	165	165	165
121.099	136.653	161.095	183.315	183.315	183.315	183.315	183.315
109	123	145	165	165	165	165	165
109	123	145	165	165	165	165	165
121.099	136.653	161.095	183.315	183.315	183.315	183.315	183.315
102.9396	116.1612	136.938	155.826	155.826	155.826	155.826	155.826
109	123	145	165	165	165	165	165
102.9396	116.1612	136.938	155.826	155.826	155.826	155.826	155.826
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
55	75	95	115	125	135	165	165

1
1
1
1
1
1
1
165
121
175
121
900
0.999999975
1
1
1
361.075
325
306.93
361.075
306.93
325
325
325
325
306.93
325
58.3275
69
58.3275
49.581
52.5
49.581
52.5
58.3275
75.075
70.47
52.5
68.25
52.5
52.5
49.581
49.581
588
460
487.278
529.65
460
588
460
225
1
487.278
220
173
262
210
308.64
183.315
165
183.315
165
155.826
155.826
165
183.315
165
165
183.315
155.826
165
155.826
0.999999975
165

LVFN_H1R9R40USDSENIOR	LVFN_H1R9R40	USD
LVLTUSDSENIOR_NORE	LVLT	USD
LVLTHKDSENIOR_NORE	LVLT	HKD
LVLTILSSENIOR_NORE	LVLT	ILS
LVLTEURSENIOR_NORE	LVLT	EUR
LVLTUSDSENIOR_MODRE	LVLT	USD
LVLTUSDLOAN_NORE	LVLT	USD
LVLT_FINUSDSENIOR_NORE	LVLT_FIN	USD
LVLT_FINUSDLOAN_NORE	LVLT_FIN	USD
LVMHUSDLOAN	LVMH	USD
LVSUSDLOAN_NORE	LVS	USD
LVSUSDSENIOR_NORE	LVS	USD
LVSUSDLOANNC_NORE	LVS	USD
LVSUSDLOANCALL	LVS	USD
LVSUSDLOANCALL_NORE	LVS	USD
LVS_LLCUSDLOAN_NORE	LVS_LLC	USD
LVSMACUSDLOAN_NORE	LVSMAC	USD
LXKUSDSENIOR_MODRE	LXK	USD
LXKAUDSENIOR_MODRE	LXK	AUD
LXKEURSENIOR_MODRE	LXK	EUR
LXS_07_10H_2A3USDSENIOR	LXS_07_10H_2A3	USD
LXS_07_10H_2A4USDSENIOR	LXS_07_10H_2A4	USD
LXS_07_11_A4USDSENIOR	LXS_07_11_A4	USD
LXS_07_11_A5USDSENIOR	LXS_07_11_A5	USD
LXS_07_14H_A11USDSENIOR	LXS_07_14H_A11	USD
LXS_07_14H_A12USDSENIOR	LXS_07_14H_A12	USD
LXS_07_14H_A211USDSENIOR	LXS_07_14H_A211	USD
LXS_07_14H_A212USDSENIOR	LXS_07_14H_A212	USD
LXS_07_14H_A22USDSENIOR	LXS_07_14H_A22	USD
LXS_07_14H_A4USDSENIOR	LXS_07_14H_A4	USD
LXS_07_15N_1CA1USDSENIOR	LXS_07_15N_1CA1	USD
LXS_07_15N_2A1USDSENIOR	LXS_07_15N_2A1	USD
LXS_07_15N_AF2USDSENIOR_MODRE	LXS_07_15N_AF2	USD
LXS_07_15N_AF2USDSENIOR	LXS_07_15N_AF2	USD
LXS_07_3_1AA1USDSENIOR	LXS_07_3_1AA1	USD
LXS_07_3_1AA2USDSENIOR	LXS_07_3_1AA2	USD
LXS_07_8H_A1USDSENIOR	LXS_07_8H_A1	USD
LXS_07_8HW_A5USDSENIOR	LXS_07_8HW_A5	USD
LXS_2006_20_M7USDSENIOR	LXS_2006_20_M7	USD
LXS05_8_1M5USDSENIOR	LXS05_8_1M5	USD
LYOUSDSENIOR_NORE	LYO	USD
LYOUSDDIGITAL_NORE	LYO	USD
LYOHKDSENIOR_NORE	LYO	HKD
LYOUSDSECURED_NORE	LYO	USD
LYOILSSENIOR_NORE	LYO	ILS
LYOEURSENIOR_NORE	LYO	EUR
LYOUSDSENIOR_MODRE	LYO	USD
LYOUSDLOAN_NORE	LYO	USD
LYOAUDSENIOR_MODRE	LYO	AUD
LYOEHKDSENIOR_MMR_L	LYOE	HKD
LYOESGDSENIOR_MMR_L	LYOE	SGD
LZEURSENIOR_MODRE	LZ	EUR
LZUSDSENIOR_MODRE	LZ	USD
MABS 05-WMC1 M8USDSENIOR	MABS 05-WMC1 M8	USD
MABS 2005_NC2_M5USDSENIOR	MABS 2005_NC2_M5	USD
MABS_04_WMC3_M8USDSENIOR	MABS_04_WMC3_M8	USD
MABS_05_HE2_M8USDSENIOR	MABS_05_HE2_M8	USD
MABS_05_NC1_M8USDSENIOR	MABS_05_NC1_M8	USD
MABS_05_NC1_M9USDSENIOR	MABS_05_NC1_M9	USD
MABS_05_NC2_M5USDSENIOR	MABS_05_NC2_M5	USD
MABS_05_NC2_M6USDSENIOR	MABS_05_NC2_M6	USD
MABS_05_NC2_M8USDSENIOR	MABS_05_NC2_M8	USD
MABS_05_NC2_M9USDSENIOR	MABS_05_NC2_M9	USD
MABS_05_WF1_M6USDSENIOR	MABS_05_WF1_M6	USD
MABS_05_WF1_M7USDSENIOR	MABS_05_WF1_M7	USD
MABS_05_WF1_M9USDSENIOR	MABS_05_WF1_M9	USD
MABS_05_WMC1_M8USDSENIOR	MABS_05_WMC1_M8	USD
MABS_05_WMC1_M9USDSENIOR	MABS_05_WMC1_M9	USD
MABS_05HE2_M8USDSENIOR	MABS_05HE2_M8	USD
MABS_06_AM1_M9USDSENIOR	MABS_06_AM1_M9	USD
MABS_06_AM2_M7_USDSENIOR	MABS_06_AM2_M7_	USD
MABS_06_AM2_M8USDSENIOR	MABS_06_AM2_M8	USD
MABS_06_AM2_M8_USDSENIOR	MABS_06_AM2_M8_	USD
MABS_06_AM2_M9USDSENIOR	MABS_06_AM2_M9	USD

SENIOR	DERIV	1/30/2006 18:30	115	115	115
SENIOR_NORE	DERIV	7/24/2008 13:30	551.674221	564.412433	696.118105
SENIOR_NORE	DERIV	7/24/2008 13:30	551.6238	564.344731	695.85341
SENIOR_NORE	DERIV	7/8/2008 13:30	1823.128691	1360.594768	1174.878265
SENIOR_NORE	DERIV	7/24/2008 13:30	551.988043	564.969191	698.698185
SENIOR_MODRE	DERIV	7/24/2008 13:30	553.227133	566.350769	702.070356
LOAN_NORE	DERIV	6/24/2008 18:30	123	123	123
SENIOR_NORE	DERIV	7/24/2008 13:30	541.471238	551.79697	658.308914
LOAN_NORE	DERIV	7/28/2008 13:30	253	252.9712355	259.8532606
LOAN	DERIV	11/13/2002 13:30	0	0	0
LOAN_NORE	DERIV	6/8/2007 18:30	62	62	72
SENIOR_NORE	DERIV	7/15/2008 18:30	249.9999999	350	400
LOANNC_NORE	DERIV	10/17/2006 13:30	42	42	46
LOANCALL	DERIV	11/9/2006 13:30	62	61	65
LOANCALL_NORE	DERIV	6/24/2008 18:30	180	180	190
LOAN_NORE	DERIV	7/25/2008 18:30	260	260	285
LOAN_NORE	DERIV	10/20/2006 13:30	96	96	96
SENIOR_MODRE	DERIV	7/24/2008 13:30	50	50	50
SENIOR_MODRE	DERIV	7/24/2008 13:30	50	50	50
SENIOR_MODRE	DERIV	7/24/2008 13:30	50	50	50
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	9/20/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/24/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/23/2005 13:30	210	210	210
SENIOR_NORE	DERIV	7/16/2008 13:30	649	649	670
DIGITAL_NORE	DERIV	7/16/2008 13:30	649	649	670
SENIOR_NORE	DERIV	7/16/2008 13:30	649	649	670
SECURED_NORE	DERIV	2/8/2007 13:30	10	20	25
SENIOR_NORE	DERIV	7/8/2008 13:30	579	579	600
SENIOR_NORE	DERIV	7/16/2008 13:30	649	649	670
SENIOR_MODRE	DERIV	7/16/2008 13:30	687.4857	687.4857	709.731
LOAN_NORE	DERIV	7/17/2008 18:30	684	683	691
SENIOR_MODRE	DERIV	7/16/2008 13:30	687.4857	687.4857	709.731
SENIOR_MMR_L	DERIV	7/22/2008 13:30	6.280990485	6.671934385	25
SENIOR_MMR_L	DERIV	7/22/2008 13:30	6.280990485	6.671934385	25
SENIOR_MODRE	DERIV	7/14/2008 13:30	57	59	59
SENIOR_MODRE	DERIV	7/14/2008 13:30	57	59	59
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	8/2/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	DERIV	8/22/2006 18:30	1	1	1
SENIOR	DERIV	10/22/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	1/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	3/31/2006 13:30	220	220	220
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	12/5/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1

115	115	115	115	115	115	115	115
859.841656	888.100301	942.728805	936.135093	908.8238285	881.512564	828.04189	772.381042
859.28497	887.537144	942.149197	935.614576	908.2746335	880.934691	827.076284	769.309402
1168.362472	1136.513283	1167.803822	1144.145324	1103.827268	1063.509212	987.262291	905.38365
866.714962	896.963197	953.942845	947.896802	920.0837315	892.270661	837.04258	778.506732
871.136261	900.73097	957.679492	951.380313	923.442303	895.504293	840.538557	783.161179
240	285	315	350	375	400	425	216
792.462952	817.45387	864.354157	861.001788	840.0946795	819.187571	778.260968	737.699154
275.409822	292.2930746	313.3064117	331.3810189	335.1880248	338.9950306	345.9997331	345.9999796
0	0	0	0	0	0	0	0
82	92	100	110	122.5	135	145	155
575	680	720	750	750	750	750	750
66	86	101	118	123.5	129	138	138
86	106	121	138	143.5	149	158	158
200	250	270	300	312.5	325	350	350
350	440	490	545	550	555	575	575
133	166	191	220	230.5	241	253	253
75	100	110	120	121.5	123	126	126
75	100	110	120	121.5	123	126	126
75	100	110	120	121.5	123	126	126
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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210	210	210	210	210	210	210	210
776	926	994	1020	1025	1030	1031	1031
776	926	994	1020	1025	1030	1031	1031
776	926	994	1020	1025	1030	1031	1031
50	80	113	145	166	187	215	215
706	856	924	950	955	960	961	961
776	926	994	1020	1025	1030	1031	1031
822.0168	980.9118	1052.9442	1080.486	1085.7825	1091.079	1092.1383	1092.1383
714	741	770	790	801.5	813	828	828
822.0168	980.9118	1052.9442	1080.486	1085.7825	1091.079	1092.1383	1092.1383
30	35	39.53302282	43	45.5	48	53	53
30	35	39.53302282	43	45.5	48	53	53
69	79	89	95	107	119	134	154
69	79	89	95	107	119	134	154
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1835	1835	1835	1835	1835	1835	1835	1835
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115
761.103152
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888.278041
766.019732
771.515515
216
730.471586
345.9999912
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158
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575
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MABS_06_AM2_M9_USDSENIOR	MABS_06_AM2_M9_	USD
MABS_06_AM3_M9USDSENIOR	MABS_06_AM3_M9	USD
MABS_06_FRE2_M9USDSENIOR	MABS_06_FRE2_M9	USD
MABS_06_HE1_M9USDSENIOR	MABS_06_HE1_M9	USD
MABS_06_HE2_M8USDSENIOR	MABS_06_HE2_M8	USD
MABS_06_HE2_M9USDSENIOR	MABS_06_HE2_M9	USD
MABS_06_HE3_M5USDSENIOR	MABS_06_HE3_M5	USD
MABS_06_HE3_M7USDSENIOR	MABS_06_HE3_M7	USD
MABS_06_HE4_M8USDSENIOR	MABS_06_HE4_M8	USD
MABS_06_HE4_M9USDSENIOR	MABS_06_HE4_M9	USD
MABS_06_HE5_M5USDSENIOR	MABS_06_HE5_M5	USD
MABS_06_HE5_M9USDSENIOR	MABS_06_HE5_M9	USD
MABS_06_NC1_M2USDSENIOR	MABS_06_NC1_M2	USD
MABS_06_NC1_M5USDSENIOR	MABS_06_NC1_M5	USD
MABS_06_NC1_M8USDSENIOR	MABS_06_NC1_M8	USD
MABS_06_NC1_M9USDSENIOR	MABS_06_NC1_M9	USD
MABS_06_NC2_M9USDSENIOR	MABS_06_NC2_M9	USD
MABS_06_WMC1_M7USDSENIOR	MABS_06_WMC1_M7	USD
MABS_06_WMC1_M8USDSENIOR	MABS_06_WMC1_M8	USD
MABS_06_WMC1_M9USDSENIOR	MABS_06_WMC1_M9	USD
MABS_06_WMC2_M9USDSENIOR	MABS_06_WMC2_M9	USD
MABS_06_WMC4_M8USDSENIOR	MABS_06_WMC4_M8	USD
MABS_06_WMC4_M9_USDSENIOR	MABS_06_WMC4_M9_	USD
MABS_2005_HE1_M8USDSENIOR	MABS_2005_HE1_M8	USD
MABS_2005_NC1_M7USDSENIOR	MABS_2005_NC1_M7	USD
MABS_2005_NC1_M9USDSENIOR	MABS_2005_NC1_M9	USD
MABS_2005_NC2_M6USDSENIOR	MABS_2005_NC2_M6	USD
MABS_2005_NC2_M9USDSENIOR	MABS_2005_NC2_M9	USD
MABS_2005_WF1_M7USDSENIOR	MABS_2005_WF1_M7	USD
MABS_2006_AM2_M7USDSENIOR	MABS_2006_AM2_M7	USD
MABS_2006_HE1_M9USDSENIOR	MABS_2006_HE1_M9	USD
MABS_2006_HE3_M7USDSENIOR	MABS_2006_HE3_M7	USD
MABS_2006_HE5_M9USDSENIOR	MABS_2006_HE5_M9	USD
MABS_2006_NC1_A4USDSENIOR	MABS_2006_NC1_A4	USD
MABS_2006_NC1_M5USDSENIOR	MABS_2006_NC1_M5	USD
MABS_2006_NC1_M9USDSENIOR	MABS_2006_NC1_M9	USD
MABS_2006_NC1_M9_USDSENIOR	MABS_2006_NC1_M9_	USD
MABS_2006_NC2_M9USDSENIOR	MABS_2006_NC2_M9	USD
MABS_2006_NC3_A5USDSENIOR	MABS_2006_NC3_A5	USD
MABS_2006_WMC1_M7USDSENIOR	MABS_2006_WMC1_M7	USD
MABS_2006_WMC1_M8USDSENIOR	MABS_2006_WMC1_M8	USD
MABS_2006_WMC1_M9USDSENIOR	MABS_2006_WMC1_M9	USD
MABS05_HE1_M8USDSENIOR	MABS05_HE1_M8	USD
MABS05_NC2_A4USDSENIOR	MABS05_NC2_A4	USD
MABS05_NC2_M2USDSENIOR	MABS05_NC2_M2	USD
MABS05_NC2_M5USDSENIOR	MABS05_NC2_M5	USD
MABS05_NC2_M8USDSENIOR	MABS05_NC2_M8	USD
MABS05_NC2_M9USDSENIOR	MABS05_NC2_M9	USD
MABS05_WF1_M8USDSENIOR	MABS05_WF1_M8	USD
MABS05_WF1_M9USDSENIOR	MABS05_WF1_M9	USD
MABS05_WMC1 M8USDSENIOR	MABS05_WMC1 M8	USD
MABS05_WMC1_M8USDSENIOR	MABS05_WMC1_M8	USD
MABS05WF1M9USDSENIOR	MABS05WF1M9	USD
MABS06_NC1_A4USDSENIOR	MABS06_NC1_A4	USD
MABS06_NC1_M2USDSENIOR	MABS06_NC1_M2	USD
MABS06_NC1_M5USDSENIOR	MABS06_NC1_M5	USD
MABS06_NC1_M8USDSENIOR	MABS06_NC1_M8	USD
MABS06_NC1_M9USDSENIOR	MABS06_NC1_M9	USD
MABS2005_NC2_M5USDSENIOR	MABS2005_NC2_M5	USD
MABST_05_NC2_M8USDSENIOR	MABST_05_NC2_M8	USD
MABST_05_NC2_M9USDSENIOR	MABST_05_NC2_M9	USD
MABST06_NC3_A5USDSENIOR	MABST06_NC3_A5	USD
MABST06_NC3_M2USDSENIOR	MABST06_NC3_M2	USD
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MABST06_NC3_M8USDSENIOR	MABST06_NC3_M8	USD
MABST06_NC3_M9USDSENIOR	MABST06_NC3_M9	USD
MACKUSDCVA_LOAN	MACK	USD
MADDEAUSDLOAN_NORE	MADDEA	USD
MADRIVUSDCVA_LOAN	MADRIV	USD
MAEUSDSENIOR_MODRE	MAE	USD
MAGCOAUSDLOAN_NORE	MAGCOA	USD
MAGSMIUSDSUBORDINATE_NORE	MAGSMI	USD
MALIN_2007_1_A1USDASSETBACKED	MALIN_2007_1_A1	USD
MALIN_2007_1_A1EURSENIOR	MALIN_2007_1_A1	EUR

SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	11/3/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2006 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/8/2006 18:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	5/2/2007 18:30	1	1	1
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	11/8/2006 18:30	1	1	1
SENIOR	DERIV	8/3/2006 13:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/9/2006 18:30	1	1	1
SENIOR	DERIV	10/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	4/18/2007 8:30	1	1	1
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	12/21/2005 13:30	212	212	212
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	3/8/2006 8:30	240	240	240
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	3/31/2006 13:30	220	220	220
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	10/6/2005 8:30	179.5	179.5	179.5
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	11/20/2006 18:30	1	1	1
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
CVA_LOAN	DERIV	11/15/2007 18:30	155	155	155
LOAN_NORE	DERIV	11/10/2004 18:30	160	160	160
CVA_LOAN	DERIV	11/30/2006 18:30	175	175	200
SENIOR_MODRE	DERIV	7/2/2008 18:30	37	37	39
LOAN_NORE	DERIV	7/23/2008 18:30	475	475	505
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	18885.78016	13665.86997	10143.35705
ASSETBACKED	DERIV	1/25/2008 18:30	45	45	45
SENIOR	DERIV	1/25/2008 18:30	45	45	45

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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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2456	2456	2456	2456	2456	2456	2456	2456
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212	212	212	212	212	212	212	212
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240	240	240	240	240	240	240	240
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220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1
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179.5	179.5	179.5	179.5	179.5	179.5	179.5	179.5
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215	290	320	350	350	350	350	350
160	160	160	160	160	160	160	160
250	300	320	340	350	360	380	380
41	46	51	57	58.5	60	67	67
525	535	555	575	590	605	625	635
7516.151086	6725.419705	6337.728949	6136.850564	5969.451056	5802.051548	5533.441479	5149.15496
45	45	45	45	45	45	45	45
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MALIN_2007_1_A1EURASSETBACKED	MALIN_2007_1_A1	EUR
MALIN_2007_1_A1_40_55EURASSETBACKED	MALIN_2007_1_A1_40_55	EUR
MALIN_2007_1_A1_40_60EURASSETBACKED	MALIN_2007_1_A1_40_60	EUR
MALLF_1_AGBPASSETBACKED	MALLF_1_A	GBP
MANUSDSENIOR	MAN	USD
MANUSDSENIOR_MODRE	MAN	USD
MANUEURLOAN2ND_MMR	MANU	EUR
MANUSUSDSENIOR	MANUS	USD
MANUSEURSENIOR_MODRE	MANUS	EUR
MANUSUSDSENIOR_MODRE	MANUS	USD
MANUSAUDSENIOR_MODRE	MANUS	AUD
MARUSDSENIOR	MAR	USD
MAREURSENIOR_MODRE	MAR	EUR
MAREURSENIOR	MAR	EUR
MARUSDSENIOR_MODRE	MAR	USD
MARUSDSENIOR_NORE	MAR	USD
MAREURSENIOR_NORE	MAR	EUR
MARAUDSENIOR_MODRE	MAR	AUD
MARHKDSENIOR_MODRE	MAR	HKD
MARTWDSENIOR	MAR	TWD
MARAUDSENIOR	MAR	AUD
MARHKDSENIOR_NORE	MAR	HKD
MARJPYSENIOR_NORE	MAR	JPY
MARJPYSENIOR_MODRE	MAR	JPY
MARUBUSDSENIOR	MARUB	USD
MASUSDSENIOR_MODRE	MAS	USD
MASEURSENIOR	MAS	EUR
MASEURSENIOR_MODRE	MAS	EUR
MASUSDSENIOR	MAS	USD
MASUSDSENIOR_NORE	MAS	USD
MASEURSENIOR_NORE	MAS	EUR
MASTWDSENIOR	MAS	TWD
MASAUDSENIOR_MODRE	MAS	AUD
MASHKDSENIOR_MODRE	MAS	HKD
MASJPYSENIOR_MODRE	MAS	JPY
MASSGDSENIOR_MODRE	MAS	SGD
MAS_MUNIUSDSENIOR_MODRE	MAS_MUNI	USD
MAS_MUNIUSDSENIOR	MAS_MUNI	USD
MAS_MUNIUSDDIGITAL	MAS_MUNI	USD
MASAC_2005_HE5_M5USDSENIOR	MASAC_2005_HE5_M5	USD
MASC_05_HE5_B3USDSENIOR	MASC_05_HE5_B3	USD
MASC_2006_WMC2_M5USDSENIOR	MASC_2006_WMC2_M5	USD
MASI04_R8_M9USDSENIOR	MASI04_R8_M9	USD
MASSMUUSDSENIOR	MASSMU	USD
MATUSDSENIOR	MAT	USD
MATUSDSENIOR_NORE	MAT	USD
MATUSDSENIOR_MODRE	MAT	USD
MATEURSENIOR	MAT	EUR
MATEURSENIOR_NORE	MAT	EUR
MATEURSENIOR_MODRE	MAT	EUR
MATTWDSENIOR	MAT	TWD
MATAUDSENIOR	MAT	AUD
MATAUDSENIOR_MODRE	MAT	AUD
MATHKDSENIOR_MODRE	MAT	HKD
MATSGDSENIOR_MODRE	MAT	SGD
MAXIM_2006_1A_DUSDSENIOR	MAXIM_2006_1A_D	USD
MAYUSDSENIOR	MAY	USD
MAYUSDSENIOR_MODRE	MAY	USD
MAYEURSENIOR_MODRE	MAY	EUR
MAYUSDSENIOR_NORE	MAY	USD
MAYEURSENIOR	MAY	EUR
MAYEURSENIOR_NORE	MAY	EUR
MAYAUDSENIOR_MODRE	MAY	AUD
MAYJPYSENIOR_MODRE	MAY	JPY
MAYHKDSENIOR_MODRE	MAY	HKD
MAYTWDSENIOR	MAY	TWD
MAYAUDSENIOR	MAY	AUD
MAYHKDSENIOR_NORE	MAY	HKD
MAYF_06_1A_A2LUSDSENIOR	MAYF_06_1A_A2L	USD
MAYF_06_1A_A3LUSDSENIOR	MAYF_06_1A_A3L	USD
MAYF_06_1A_B1LUSDSENIOR	MAYF_06_1A_B1L	USD
MAYF_2006_1_A3LUSDSENIOR	MAYF_2006_1_A3L	USD
MAYF_2006_1A_A2_LUSDSENIOR	MAYF_2006_1A_A2_L	USD
MAYF_2006_1A_A2LUSDSENIOR	MAYF_2006_1A_A2L	USD

ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	12/12/2007 13:30	85	90	90
SENIOR	DERIV	1/24/2001	150	150	150
SENIOR_MODRE	DERIV	5/5/2003 13:30	135	135	135
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR	DERIV	7/25/2008 13:30	48.884	48.884	53.328
SENIOR_MODRE	DERIV	7/25/2008 13:30	44	44	48
SENIOR_MODRE	DERIV	7/25/2008 13:30	44	44	48
SENIOR_MODRE	DERIV	7/25/2008 13:30	44	44	48
SENIOR	DERIV	7/29/2008 18:30	132.209	135.542	152.207
SENIOR_MODRE	DERIV	7/29/2008 18:30	119	122	137
SENIOR	DERIV	7/29/2008 18:30	132.209	135.542	152.207
SENIOR_MODRE	DERIV	7/29/2008 18:30	119	122	137
SENIOR_NORE	DERIV	7/29/2008 18:30	112.3836	115.2168	129.3328
SENIOR_NORE	DERIV	7/29/2008 18:30	112.3836	115.2168	129.3328
SENIOR_MODRE	DERIV	7/29/2008 18:30	119	122	137
SENIOR_MODRE	DERIV	7/29/2008 18:30	119	122	137
SENIOR	DERIV	7/29/2008 18:30	132.209	135.542	152.207
SENIOR	DERIV	7/29/2008 18:30	132.209	135.542	152.207
SENIOR_NORE	DERIV	7/29/2008 18:30	112.3836	115.2168	129.3328
SENIOR_NORE	DERIV	7/29/2008 18:30	112.3836	115.2168	129.3328
SENIOR_MODRE	DERIV	7/29/2008 18:30	119	122	137
SENIOR	DERIV	7/23/2008 8:30	80	80	95
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR	DERIV	7/29/2008 18:30	366.63	366.63	366.63
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR	DERIV	7/29/2008 18:30	366.63	366.63	366.63
SENIOR_NORE	DERIV	7/29/2008 18:30	311.652	311.652	311.652
SENIOR_NORE	DERIV	7/29/2008 18:30	311.652	311.652	311.652
SENIOR	DERIV	7/29/2008 18:30	366.63	366.63	366.63
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR	DERIV	7/30/2008 18:30	25	25	25
DIGITAL	DERIV	7/30/2008 18:30	25	25	25
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	11/7/2005 18:30	301	301	301
SENIOR	DERIV	6/4/2008 13:30	70	70	70
SENIOR	DERIV	7/18/2008 13:30	44.44	44.44	44.44
SENIOR_NORE	DERIV	7/18/2008 13:30	37.776	37.776	37.776
SENIOR_MODRE	DERIV	7/18/2008 13:30	40	40	40
SENIOR	DERIV	7/18/2008 13:30	44.44	44.44	44.44
SENIOR_NORE	DERIV	7/18/2008 13:30	37.776	37.776	37.776
SENIOR_MODRE	DERIV	7/18/2008 13:30	40	40	40
SENIOR	DERIV	7/18/2008 13:30	44.44	44.44	44.44
SENIOR	DERIV	7/16/2008 13:30	44.44	44.44	44.44
SENIOR_MODRE	DERIV	7/18/2008 13:30	40	40	40
SENIOR_MODRE	DERIV	7/18/2008 13:30	40	40	40
SENIOR_MODRE	DERIV	7/18/2008 13:30	40	40	40
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	199.98	199.98	199.98
SENIOR_MODRE	DERIV	7/22/2008 18:30	180	180	180
SENIOR_MODRE	DERIV	7/22/2008 18:30	180	180	180
SENIOR_NORE	DERIV	7/22/2008 18:30	169.992	169.992	169.992
SENIOR	DERIV	7/22/2008 18:30	199.98	199.98	199.98
SENIOR_NORE	DERIV	7/22/2008 18:30	169.992	169.992	169.992
SENIOR_MODRE	DERIV	7/22/2008 18:30	180	180	180
SENIOR_MODRE	DERIV	7/22/2008 18:30	180	180	180
SENIOR_MODRE	DERIV	7/22/2008 18:30	180	180	180
SENIOR	DERIV	7/22/2008 18:30	199.98	199.98	199.98
SENIOR	DERIV	7/22/2008 18:30	199.98	199.98	199.98
SENIOR_NORE	DERIV	7/22/2008 18:30	169.992	169.992	169.992
SENIOR	DERIV	1/9/2007 8:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	8/17/2006 13:30	1	1	1
SENIOR	DERIV	6/6/2007 8:30	1	1	1
SENIOR	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/25/2007 18:30	1	1	1

75	75	75	75	75	75	75	75
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
90	93	95	95	95	95	95	95
150	150	150	150	150	150	150	150
135	135	135	135	135	135	135	135
1	1	1	1	1	1	1	1
64.438	74.437	83.325	91.102	98.879	106.656	115.544	115.544
58	67	75	82	89	96	104	104
58	67	75	82	89	96	104	104
58	67	75	82	89	96	104	104
184.426	209.979	226.644	238.865	241.6425	244.42	248.864	248.864
166	189	204	215	217.5	220	224	224
184.426	209.979	226.644	238.865	241.6425	244.42	248.864	248.864
166	189	204	215	217.5	220	224	224
156.7704	178.4916	192.6576	203.046	205.407	207.768	211.5456	211.5456
156.7704	178.4916	192.6576	203.046	205.407	207.768	211.5456	211.5456
166	189	204	215	217.5	220	224	224
166	189	204	215	217.5	220	224	224
184.426	209.979	226.644	238.865	241.6425	244.42	248.864	248.864
184.426	209.979	226.644	238.865	241.6425	244.42	248.864	248.864
156.7704	178.4916	192.6576	203.046	205.407	207.768	211.5456	211.5456
156.7704	178.4916	192.6576	203.046	205.407	207.768	211.5456	211.5456
166	189	204	215	217.5	220	224	224
105	115	123	130	134	138	145	145
330	328	328	325	316	307	298	298
366.63	364.408	364.408	361.075	351.076	341.077	331.078	331.078
330	328	328	325	316	307	298	298
366.63	364.408	364.408	361.075	351.076	341.077	331.078	331.078
311.652	309.7632	309.7632	306.93	298.4304	289.9308	281.4312	281.4312
311.652	309.7632	309.7632	306.93	298.4304	289.9308	281.4312	281.4312
366.63	364.408	364.408	361.075	351.076	341.077	331.078	331.078
330	328	328	325	316	307	298	298
330	328	328	325	316	307	298	298
330	328	328	325	316	307	298	298
330	328	328	325	316	307	298	298
25	25	27	27	28	29	31	31
25	25	27	27	28	29	31	31
25	25	27	27	28	29	31	31
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
301	301	301	301	301	301	301	301
70	70	70	70	70	70	70	70
52.217	64.438	72.215	84.436	86.658	88.88	94.435	142.208
44.3868	54.7752	61.386	71.7744	73.6632	75.552	80.274	120.8832
47	58	65	76	78	80	85	128
52.217	64.438	72.215	84.436	86.658	88.88	94.435	142.208
44.3868	54.7752	61.386	71.7744	73.6632	75.552	80.274	120.8832
47	58	65	76	78	80	85	128
52.217	64.438	72.215	84.436	86.658	88.88	94.435	142.208
52.217	64.438	72.215	84.436	86.658	88.88	94.435	142.208
47	58	65	76	78	80	85	128
47	58	65	76	78	80	85	128
47	58	65	76	78	80	85	128
1	1	1	1	1	1	1	1
211.09	227.755	249.975	272.195	272.195	272.195	272.195	318.857
190	205	225	245	245	245	245	287
190	205	225	245	245	245	245	287
179.436	193.602	212.49	231.378	231.378	231.378	231.378	271.0428
211.09	227.755	249.975	272.195	272.195	272.195	272.195	318.857
179.436	193.602	212.49	231.378	231.378	231.378	231.378	271.0428
190	205	225	245	245	245	245	287
190	205	225	245	245	245	245	287
190	205	225	245	245	245	245	287
211.09	227.755	249.975	272.195	272.195	272.195	272.195	318.857
211.09	227.755	249.975	272.195	272.195	272.195	272.195	318.857
179.436	193.602	212.49	231.378	231.378	231.378	231.378	271.0428
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

75
130
110
95
150
135
1
115.544
104
104
104
248.864
224
248.864
224
211.5456
211.5456
224
224
248.864
248.864
211.5456
211.5456
224
145
298
331.078
298
331.078
281.4312
281.4312
331.078
298
298
298
298
31
31
31
1
1
1
301
70
145.541
123.7164
131
145.541
123.7164
131
145.541
145.541
131
131
131
1
318.857
287
287
271.0428
318.857
271.0428
287
287
287
318.857
318.857
271.0428
1
1
1
1
0.999999975
1

MAYF_2006_1A_A3LUSDSENIOR	MAYF_2006_1A_A3L	USD
MAYF061A_B1LUSDSENIOR	MAYF061A_B1L	USD
MBGUSDSENIOR_NORE	MBG	USD
MBGUSDSUBORDINATE_NORE	MBG	USD
MBGAUDSENIOR_NORE	MBG	AUD
MBG_SUBUSDSUBORDINATE_NORE	MBG_SUB	USD
MBIUSDSENIOR	MBI	USD
MBIUSDSENIOR	MBI	USD
MBIEURSENIOR_MODRE	MBI	EUR
MBIUSDSENIOR_MODRE	MBI	USD
MBIUSDSENIOR_NORE	MBI	USD
MBIEURSENIOR	MBI	EUR
MBIJPYSENIOR_MODRE	MBI	JPY
MBIAUDSENIOR_MODRE	MBI	AUD
MBIAUDSENIOR	MBI	AUD
MBIHKDSENIOR_MODRE	MBI	HKD
MBISGDSENIOR_MODRE	MBI	SGD
MBIUSDDIGITAL_NORE	MBI	USD
MBIUSDSTRNOTE	MBI	USD
MBIUSDSTRNOTE	MBI	USD
MBIAUSDSENIOR	MBIA	USD
MBIAEURSENIOR	MBIA	EUR
MBIAEURSENIOR_MODRE	MBIA	EUR
MBIAUSDSENIOR	MBIA	USD
MBIAUSDSENIOR_MODRE	MBIA	USD
MBIAUSDSENIOR_NORE	MBIA	USD
MBIAAUDSENIOR_MODRE	MBIA	AUD
MBIAUSDSENIOR_MMR_L	MBIA	USD
MBIAEURSENIOR_MMR_L	MBIA	EUR
MBIAEURSUBORDINATE_MODRE	MBIA	EUR
MBIAAUDSENIOR	MBIA	AUD
MBIAJPYSENIOR_MODRE	MBIA	JPY
MBIAUSDDIGITAL	MBIA	USD
MBIAHKDSENIOR_MODRE	MBIA	HKD
MBIAEURSENIOR_NORE	MBIA	EUR
MBIAHKDSENIOR_NORE	MBIA	HKD
MBIASGDSENIOR_MODRE	MBIA	SGD
MBIAJPYSENIOR_NORE	MBIA	JPY
MBIAUSDDIGITAL_MODRE	MBIA	USD
MBIAUSDDIGITAL_NORE	MBIA	USD
MBIAUSDSTRNOTE	MBIA	USD
MBIAAAEURSENIOR_MODRE	MBIAAA	EUR
MBIAAAUSDSENIOR_MODRE	MBIAAA	USD
MBIAAAUSDSENIOR	MBIAAA	USD
MBIAAAUSDSENIOR	MBIAAA	USD
MBIAAAEURSENIOR	MBIAAA	EUR
MCAPUSDASSETBACKED	MCAP	USD
MCAP05_4A_B2LUSDASSETBACKED	MCAP05_4A_B2L	USD
MCCCUSDSENIOR_NORE	MCCC	USD
MCCCUSDLOAN_NORE	MCCC	USD
MCCCHKDSENIOR_NORE	MCCC	HKD
MCCCILSSENIOR_NORE	MCCC	ILS
MCCCEURSENIOR_NORE	MCCC	EUR
MCCCUSDSENIOR_MODRE	MCCC	USD
MCCCUSDLOANCALL	MCCC	USD
MCCCUSDLOANCALL_NORE	MCCC	USD
MCCOMMUSDLOAN_NORE	MCCOMM	USD
MCDUSDSENIOR	MCD	USD
MCDUSDSENIOR_MODRE	MCD	USD
MCDUSDSENIOR_NORE	MCD	USD
MCDEURSENIOR	MCD	EUR
MCDEURSENIOR_NORE	MCD	EUR
MCDEURSENIOR_MODRE	MCD	EUR
MCDUSDLOAN	MCD	USD
MCDJPYSENIOR_MODRE	MCD	JPY
MCDHKDSENIOR_MODRE	MCD	HKD
MCDHKDSENIOR	MCD	HKD
MCDHKDSENIOR_NORE	MCD	HKD
MCDAUDSENIOR_MODRE	MCD	AUD
MCDJPYSENIOR_NORE	MCD	JPY
MCDGBPSENIOR_MODRE	MCD	GBP
MCDX_S10_0611USDSENIOR	MCDX_S10_0611	USD
MCDX_S10_0613USDSENIOR	MCDX_S10_0613	USD
MCDX_S10_0618USDSENIOR	MCDX_S10_0618	USD

SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	10/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	595	605	640
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SUBORDINATE_NORE	DERIV	5/8/2007 13:30	30	35	40
SENIOR	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1480.599329
SENIOR	CASH	7/30/2008 18:30	1022.208447	1323.139134	1480.599329
SENIOR_MODRE	DERIV	7/30/2008 18:30	1025.395784	1330.324539	1493.816278
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1480.599329
SENIOR_NORE	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1480.599329
SENIOR	DERIV	7/30/2008 18:30	1025.395784	1330.324539	1493.816278
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.572628	1316.983038	1468.040245
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.215089	1323.155087	1480.638109
SENIOR	DERIV	7/30/2008 18:30	1029.737269	1340.039167	1512.396203
SENIOR_MODRE	DERIV	7/30/2008 18:30	1021.694791	1322.257538	1479.229179
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.906737	1318.355118	1471.91714
DIGITAL_NORE	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1480.599329
STRNOTE	CASH	7/18/2008 13:30	1500	1500	1500
STRNOTE	DERIV	7/23/2008 13:30	1500	1500	1500
SENIOR	CASH	7/30/2008 18:30	1022.208447	1659.218711	1697.348286
SENIOR	DERIV	7/30/2008 18:30	1025.395784	1669.371435	1713.609749
SENIOR_MODRE	DERIV	7/30/2008 18:30	1025.395784	1669.371435	1713.609749
SENIOR	DERIV	7/30/2008 18:30	1022.208447	1659.218711	1697.348286
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.208447	1659.218711	1697.348286
SENIOR_NORE	DERIV	7/30/2008 18:30	992.77095	1592.602726	1625.252589
SENIOR_MODRE	DERIV	7/30/2008 18:30	1029.737269	1683.099723	1736.453473
SENIOR_MMR_L	DERIV	7/30/2008 18:30	1051.906654	1726.583218	1770.68577
SENIOR_MMR_L	DERIV	7/30/2008 18:30	1055.275969	1737.333453	1787.980154
SUBORDINATE_MODRE	DERIV	7/2/2008 18:30	4557.413148	4195.116976	4140.774134
SENIOR	DERIV	7/30/2008 18:30	1029.737269	1683.099723	1736.453473
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.572628	1650.523943	1681.936481
DIGITAL	DERIV	2/6/2004 13:30	18.88888889	18.88888889	18.88888889
SENIOR_MODRE	DERIV	7/30/2008 18:30	1021.694791	1657.97024	1695.656432
SENIOR_NORE	DERIV	7/30/2008 18:30	995.777983	1602.165415	1640.50286
SENIOR_NORE	DERIV	7/30/2008 18:30	992.286464	1591.427696	1623.667419
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.906737	1652.456749	1686.668176
SENIOR_NORE	DERIV	7/30/2008 18:30	990.284202	1584.412477	1610.790352
DIGITAL_MODRE	DERIV	1/3/2008 18:30	1	1	1
DIGITAL_NORE	DERIV	7/30/2008 18:30	992.77095	1592.602726	1625.252589
STRNOTE	CASH	6/3/2008 18:30	1	1	1
SENIOR_MODRE	DERIV	8/1/2001	10	10	12
SENIOR_MODRE	DERIV	8/8/2001	10	10	15
SENIOR	CASH	8/14/2001	5	10	15
SENIOR	DERIV	10/18/2001 18:30	10	10	15
SENIOR	DERIV	10/19/2001 8:30	11	11	13
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR_NORE	DERIV	7/30/2008 13:30	530	535	545
LOAN_NORE	DERIV	7/23/2008 18:30	130	155	175
SENIOR_NORE	DERIV	7/30/2008 13:30	530	535	545
SENIOR_NORE	DERIV	7/30/2008 13:30	530	535	545
SENIOR_NORE	DERIV	7/30/2008 13:30	530	535	545
SENIOR_MODRE	DERIV	7/30/2008 13:30	561.429	566.7255	577.3185
LOANCALL	DERIV	11/9/2006 13:30	50	50	50
LOANCALL_NORE	DERIV	7/23/2008 18:30	149.5	178.25	201.25
LOAN_NORE	DERIV	6/30/2008 18:30	1751	1751	1751
SENIOR	DERIV	7/16/2008 18:30	12.221	13.332	13.332
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	12	12
SENIOR_NORE	DERIV	7/16/2008 18:30	10.3884	11.3328	11.3328
SENIOR	DERIV	7/16/2008 18:30	12.221	13.332	13.332
SENIOR_NORE	DERIV	7/16/2008 18:30	10.3884	11.3328	11.3328
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	12	12
LOAN	DERIV	7/16/2008 18:30	9.9	10.8	10.8
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	12	12
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	12	12
SENIOR	DERIV	7/16/2008 18:30	12.221	13.332	13.332
SENIOR_NORE	DERIV	7/16/2008 18:30	10.3884	11.3328	11.3328
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	12	12
SENIOR_NORE	DERIV	7/16/2008 18:30	10.3884	11.3328	11.3328
SENIOR_MODRE	DERIV	7/16/2008 18:30	13.75	12	12
SENIOR	DERIV	7/30/2008 18:30	70	70	70
SENIOR	DERIV	7/23/2008 18:30	75	75	75
SENIOR	DERIV	7/23/2008 18:30	78	78	78

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
582.0813953	701.3394495	729.9403748	726.2975207	727.6512074	729.004894	746.923825	763
725	845	885	915	917.5	920	925	925
582.0813953	701.3394495	729.9403748	726.2975207	727.6512074	729.004894	746.923825	763
75	115	160	210	237.5	265	305	315
1380.401222	1296.843953	1216.18766	1174.738602	1110.679649	1046.620695	947.185894	856.15677
1380.401222	1296.843953	1216.18766	1174.738602	1110.679649	1046.620695	947.185894	856.15677
1397.87104	1315.852848	1235.085313	1193.571007	1127.959157	1062.347307	959.381715	863.47917
1380.401222	1296.843953	1216.18766	1174.738602	1110.679649	1046.620695	947.185894	856.15677
1380.401222	1296.843953	1216.18766	1174.738602	1110.679649	1046.620695	947.185894	856.15677
1397.87104	1315.852848	1235.085313	1193.571007	1127.959157	1062.347307	959.381715	863.47917
1358.55856	1266.674088	1179.711709	1131.864967	1065.589068	999.313168	895.673666	794.080179
1380.419777	1296.979874	1216.437771	1175.082296	1111.070106	1047.057916	947.715847	856.84715
1426.376849	1351.002396	1274.742175	1238.302552	1173.81581	1109.329068	1008.564959	920.23705
1378.954693	1295.58802	1215.154734	1173.845487	1109.773867	1045.702246	945.713351	851.418476
1367.198096	1279.848926	1196.442251	1152.165366	1087.280684	1022.396002	921.119131	822.378994
1380.401222	1296.843953	1216.18766	1174.738602	1110.679649	1046.620695	947.185894	856.15677
1500	1500	1500	1500	1500	1500	1500	1500
1500	1500	1500	1500	1500	1500	1500	1500
1523.702753	1411.97351	1375.912298	1304.832518	1239.166107	1173.499696	1070.767715	961.166419
1544.2253	1433.990723	1399.445168	1327.863164	1260.727967	1193.59277	1087.230343	971.772607
1544.2253	1433.990723	1399.445168	1327.863164	1260.727967	1193.59277	1087.230343	971.772607
1523.702753	1411.97351	1375.912298	1304.832518	1239.166107	1173.499696	1070.767715	961.166419
1523.702753	1411.97351	1375.912298	1304.832518	1239.166107	1173.499696	1070.767715	961.166419
1457.806457	1350.410932	1314.391127	1246.425345	1184.487916	1122.550486	1026.223958	924.004882
1577.6057	1474.504567	1448.482356	1381.927455	1317.128465	1252.329475	1151.075304	1046.279745
1591.340039	1475.593929	1439.871273	1365.865506	1296.483663	1227.101819	1117.880294	1000.694365
1613.325064	1499.319543	1465.375616	1390.959202	1320.0682	1249.177197	1136.12836	1012.66872
4063.963294	3754.673818	3641.612733	3553.33605	3446.139392	3338.942734	3138.44502	2887.480476
1577.6057	1474.504567	1448.482356	1381.927455	1317.128465	1252.329475	1151.075304	1046.279745
1498.21662	1377.363304	1331.072928	1253.375428	1184.107915	1114.840402	1004.540572	880.452553
23.61111111	28.33333333	33.05555556	42.5	47.22222222	51.94444444	61.38888889	61.38888889
1521.991182	1410.500025	1374.601342	1303.711898	1238.017272	1172.322645	1068.878512	955.236133
1476.917103	1370.796669	1336.060542	1267.523857	1204.167985	1140.812113	1041.058767	933.391482
1456.216449	1349.0543	1313.195356	1245.412121	1183.448043	1121.483964	1024.491332	918.517643
1508.24464	1392.41103	1351.55783	1277.63893	1210.494192	1143.349453	1037.145587	917.342879
1434.011141	1318.207038	1272.801832	1198.824803	1133.637838	1068.450872	965.258543	849.806973
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1457.806457	1350.410932	1314.391127	1246.425345	1184.487916	1122.550486	1026.223958	924.004882
1	1	1	1	1	1	1	1
14	16	18	20	21	22	25	30
19	25	28	30	32.5	35	40	45
25	30	40	45	50	55	70	90
19	25	28	30	32.5	35	40	45
16	18	20	22	23	24	28	33
750	750	750	750	750	750	750	750
1100	1100	1100	1100	1100	1100	1100	1100
670	740	770	800	800	800	800	800
300	390	420	440	450	460	470	470
670	740	770	800	800	800	800	800
670	740	770	800	800	800	800	800
670	740	770	800	800	800	800	800
709.731	783.882	815.661	847.44	847.44	847.44	847.44	847.44
70	90	115	140	152.5	165	185	205
345	448.5	483	506	517.5	529	540.5	540.5
1794	1829	1866	1900	1912	1924	1944	1944
17.776	26.664	31.108	34.441	36.1075	37.774	43.329	63.327
16	24	28	31	32.5	34	39	57
15.1104	22.6656	26.4432	29.2764	30.693	32.1096	36.8316	53.8308
17.776	26.664	31.108	34.441	36.1075	37.774	43.329	63.327
15.1104	22.6656	26.4432	29.2764	30.693	32.1096	36.8316	53.8308
16	24	28	31	32.5	34	39	57
14.4	21.6	25.2	27.9	29.25	30.6	35.1	51.3
16	24	28	31	32.5	34	39	57
16	24	28	31	32.5	34	39	57
17.776	26.664	31.108	34.441	36.1075	37.774	43.329	63.327
15.1104	22.6656	26.4432	29.2764	30.693	32.1096	36.8316	53.8308
16	24	28	31	32.5	34	39	57
15.1104	22.6656	26.4432	29.2764	30.693	32.1096	36.8316	53.8308
16	19.76470588	25.33333333	31	33.63333334	36.26666667	43.21621622	46.74
70	70	70	70	70	70	70	70
75	75	75	75	75	75	75	75
78	78	78	78	78	78	78	78

1
1
763
925
763
315
836.493037
836.493037
841.724623
836.493037
836.493037
841.724623
768.988806
837.302349
903.391055
829.955658
797.993929
836.493037
1500
1500
937.072503
945.087016
945.087016
937.072503
937.072503
901.609283
1025.92551
974.841007
984.02276
2827.705673
1025.92551
849.24726
61.38888889
928.89294
908.597171
894.038452
887.203027
820.879593
1
901.609283
1
30
50
100
50
33
750
1100
800
470
800
800
800
847.44
205
540.5
1944
63.327
57
53.8308
63.327
53.8308
57
51.3
57
57
63.327
53.8308
57
53.8308
46.74
70
75
78

MCHUSDSENIOR_NORE	MCH	USD
MCHUSDSENIOR_MODRE	MCH	USD
MCHHKDSENIOR_NORE	MCH	HKD
MCHSGDSENIOR_MODRE	MCH	SGD
MCHEURSENIOR_NORE	MCH	EUR
MCIUSDSENIOR_NORE	MCI	USD
MCIAUSDSENIOR_NORE	MCIA	USD
MCIAVUSDSENIOR_NORE	MCIAV	USD
MCIAVUSDSENIOR_MODRE	MCIAV	USD
MCIPUSDSENIOR_NORE	MCIP	USD
MCIPUSDSENIOR_MODRE	MCIP	USD
MCJUNKUSDLOAN_NORE	MCJUNK	USD
MCJUNKUSDCVA_LOAN	MCJUNK	USD
MCKUSDSENIOR	MCK	USD
MCKUSDSENIOR_MODRE	MCK	USD
MCKEURSENIOR_MODRE	MCK	EUR
MCKEURSENIOR_NORE	MCK	EUR
MCKEURSENIOR	MCK	EUR
MCKUSDSENIOR_NORE	MCK	USD
MCKTWDSENIOR	MCK	TWD
MCKAUDSENIOR	MCK	AUD
MCKHKDSENIOR_MODRE	MCK	HKD
MCKAUDSENIOR_MODRE	MCK	AUD
MCKHKDSENIOR_NORE	MCK	HKD
MCKJPYSENIOR_MODRE	MCK	JPY
MCKJPYSENIOR_NORE	MCK	JPY
MCKSGDSENIOR_MODRE	MCK	SGD
MCKHOLUSDLOAN_NORE	MCKHOL	USD
MCKIVUSDSENIOR_MODRE	MCKIV	USD
MDCUSDSENIOR_MODRE	MDC	USD
MDCEURSENIOR_MODRE	MDC	EUR
MDCHKDSENIOR_MODRE	MDC	HKD
MDCAUDSENIOR_MODRE	MDC	AUD
MDCJPYSENIOR_MODRE	MDC	JPY
MDCSGDSENIOR_MODRE	MDC	SGD
MDCUSDDIGITAL_NORE	MDC	USD
MDCUSDSENIOR_NORE	MDC	USD
MDCP-CVAUSDCVA_SENIOR	MDCP-CVA	USD
MDKT06_1A_CUSDSENIOR	MDKT06_1A_C	USD
MDPACEURSUBORDINATE_MMR_L	MDPAC	EUR
MDPACEURSENIOR_MODRE	MDPAC	EUR
MDPACEURLT2_MMR_L	MDPAC	EUR
MDPKUSDASSETBACKED	MDPK	USD
MDS_MUNIUSDSENIOR_MODRE	MDS_MUNI	USD
MDS_MUNIUSDDIGITAL	MDS_MUNI	USD
MDTUSDSENIOR_MODRE	MDT	USD
MDTUSDSENIOR	MDT	USD
MDTUSDSENIOR_NORE	MDT	USD
MDTEURSENIOR	MDT	EUR
MDTEURSENIOR_MODRE	MDT	EUR
MDTEURSENIOR_NORE	MDT	EUR
MDTJPYSENIOR_MODRE	MDT	JPY
MDTAUDSENIOR_MODRE	MDT	AUD
MDTHKDSENIOR_MODRE	MDT	HKD
MDTSGDSENIOR_MODRE	MDT	SGD
ME_MUNIUSDSENIOR_MODRE	ME_MUNI	USD
MEAUSDSENIOR	MEA	USD
MEAEURSENIOR_MODRE	MEA	EUR
MEAEURSENIOR	MEA	EUR
MEAUSDSENIOR_MODRE	MEA	USD
MECUSDSENIOR_MODRE	MEC	USD
MEDP_HLTHUSDCVA_SENIOR	MEDP_HLTH	USD
MEEUSDSENIOR_NORE	MEE	USD
MEEUSDLOAN_NORE	MEE	USD
MEEUSDSENIOR_MODRE	MEE	USD
MEGUSDCVA_LOAN	MEG	USD
MEGA_INTBKUSDSENIOR	MEGA_INTBK	USD
MEGENEUSDLOAN_NORE	MEGENE	USD
MEGENEUSDCVA_LOAN	MEGENE	USD
MEL_BKUSDSENIOR_MODRE	MEL_BK	USD
MELPBLUSDSENIOR	MELPBL	USD
MEMPH_06_I_EEURASSETBACKED_MODRE	MEMPH_06_I_E	EUR
MEMPH_06_I_EEURASSETBACKED	MEMPH_06_I_E	EUR
MEMPH_06_I_GUSDSENIOR	MEMPH_06_I_G	USD

SENIOR_NORE	DERIV	7/28/2008 13:30	200	300	424
SENIOR_MODRE	DERIV	7/28/2008 13:30	211.86	317.79	449.1432
SENIOR_NORE	DERIV	7/28/2008 13:30	200	300	424
SENIOR_MODRE	DERIV	7/28/2008 13:30	200	300	424
SENIOR_NORE	DERIV	7/28/2008 13:30	470	915	702.6285714
SENIOR_NORE	DERIV	7/11/2008 13:30	5	5	5
SENIOR_NORE	DERIV	7/11/2008 13:30	5	5	5
SENIOR_NORE	DERIV	7/11/2008 13:30	5	5	5
SENIOR_MODRE	DERIV	7/11/2008 13:30	5.2965	5.2965	5.2965
SENIOR_NORE	DERIV	7/11/2008 13:30	5	5	5
SENIOR_MODRE	DERIV	7/11/2008 13:30	5.2965	5.2965	5.2965
LOAN_NORE	DERIV	7/23/2008 18:30	345	355	365
CVA_LOAN	DERIV	12/12/2007 18:30	400	400	400
SENIOR	DERIV	7/30/2008 13:30	9.999	12.221	15.554
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_NORE	DERIV	7/30/2008 13:30	8.4996	10.3884	13.2216
SENIOR	DERIV	7/30/2008 13:30	9.999	12.221	15.554
SENIOR_NORE	DERIV	7/30/2008 13:30	8.4996	10.3884	13.2216
SENIOR	DERIV	7/30/2008 13:30	9.999	12.221	15.554
SENIOR	DERIV	7/30/2008 13:30	9.999	12.221	15.554
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_NORE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_NORE	DERIV	7/30/2008 13:30	8.4996	10.3884	13.2216
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
LOAN_NORE	DERIV	7/25/2008 18:30	210	250	285
SENIOR_MODRE	DERIV	1/10/2005 18:30	70	70	70
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
DIGITAL_NORE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_NORE	DERIV	7/28/2008 18:30	155.8326	155.8326	155.8326
CVA_SENIOR	DERIV	2/15/2006 13:30	180	180	180
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SUBORDINATE_MMR_L	DERIV	7/30/2008 13:30	390	390	415
SENIOR_MODRE	DERIV	7/30/2008 13:30	230	230	270
LT2_MMR_L	DERIV	4/22/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	7/30/2008 18:30	16	16	16
DIGITAL	DERIV	7/30/2008 18:30	16	16	16
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR	DERIV	7/10/2008 18:30	18.887	18.887	21.109
SENIOR_NORE	DERIV	7/10/2008 18:30	16.0548	16.0548	17.9436
SENIOR	DERIV	7/10/2008 18:30	18.887	18.887	21.109
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR_NORE	DERIV	7/10/2008 18:30	16.0548	16.0548	17.9436
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR_MODRE	DERIV	7/22/2008 18:30	5.5	5.5	5.5
SENIOR	DERIV	2/20/2002 18:30	80	80	80
SENIOR_MODRE	DERIV	2/20/2002 18:30	80	80	80
SENIOR	DERIV	2/20/2002 18:30	80	80	80
SENIOR_MODRE	DERIV	2/20/2002 18:30	80	80	80
SENIOR_MODRE	DERIV	7/29/2008 18:30	3	5	7
CVA_SENIOR	DERIV	5/13/2005 13:30	326	327	329
SENIOR_NORE	DERIV	7/30/2008 18:30	140	140	140
LOAN_NORE	DERIV	8/18/2006 13:30	150	150	150
SENIOR_MODRE	DERIV	6/20/2008 18:30	174.7845	174.7845	185.3775
CVA_LOAN	DERIV	1/23/2008 18:30	173	175	175
SENIOR	DERIV	5/30/2008 8:30	1	1	1
LOAN_NORE	DERIV	7/11/2008 18:30	150	175	200
CVA_LOAN	DERIV	10/9/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	6/4/2008 13:30	3	3	4
SENIOR	DERIV	7/15/2008 8:30	245	245	245
ASSETBACKED_MODRE	DERIV	11/30/2007 8:30	250	250	250
ASSETBACKED	DERIV	11/30/2007 8:30	250	250	250
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975

460	503	551	600	626	652	688	688
487.278	532.8279	583.6743	635.58	663.1218	690.6636	728.7984	728.7984
460	503	551	600	626	652	688	688
460	503	551	600	626	652	688	688
712.6760563	741.2631579	748.2716049	756.3981043	748.8226263	741.2471483	745.5250836	745.5250836
7	9	11	13	14	15	17	17
7	9	11	13	14	15	17	17
7	9	11	13	14	15	17	17
7.4151	9.5337	11.6523	13.7709	14.8302	15.8895	18.0081	18.0081
7	9	11	13	14	15	17	17
7.4151	9.5337	11.6523	13.7709	14.8302	15.8895	18.0081	18.0081
380	390	400	410	415	420	420	430
400	400	400	400	400	400	400	400
22.22	28.886	36.663	42.218	44.44	46.662	49.995	49.995
20	26	33	38	40	42	45	45
20	26	33	38	40	42	45	45
18.888	24.5544	31.1652	35.8872	37.776	39.6648	42.498	42.498
22.22	28.886	36.663	42.218	44.44	46.662	49.995	49.995
18.888	24.5544	31.1652	35.8872	37.776	39.6648	42.498	42.498
22.22	28.886	36.663	42.218	44.44	46.662	49.995	49.995
22.22	28.886	36.663	42.218	44.44	46.662	49.995	49.995
20	26	33	38	40	42	45	45
20	26	33	38	40	42	45	45
20	26	33	38	40	42	45	45
20	26	33	38	40	42	45	45
18.888	24.5544	31.1652	35.8872	37.776	39.6648	42.498	42.498
20	26	33	38	40	42	45	45
320	360	390	425	437.5	450	450	450
70	70	70	70	70	70	70	70
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
155.8326	155.8326	155.8326	155.8326	151.58262	147.33264	143.55488	143.55488
180	180	180	180	180	180	180	180
1	1	1	1	1	1	1	1
515	605	650	680	685	690	710	710
325	380	420	450	457.5	465	475	475
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
750	750	750	750	750	750	750	750
16	16	16	16	17	18	21	21
16	16	16	16	17	18	21	21
27	37	45	50	51.5	53	57	57
29.997	41.107	49.995	55.55	57.2165	58.883	63.327	63.327
25.4988	34.9428	42.498	47.22	48.6366	50.0532	53.8308	53.8308
29.997	41.107	49.995	55.55	57.2165	58.883	63.327	63.327
27	37	45	50	51.5	53	57	57
25.4988	34.9428	42.498	47.22	48.6366	50.0532	53.8308	53.8308
27	37	45	50	51.5	53	57	57
27	37	45	50	51.5	53	57	57
27	37	45	50	51.5	53	57	57
27	37	45	50	51.5	53	57	57
5.5	5.5	5.5	6.5	6.5	6.5	10	10
80	80	80	80	80	80	80	80
80	80	80	80	80	80	80	80
80	80	80	80	80	80	80	80
80	80	80	80	80	80	80	80
12	19	25	32	34.5	37	48	48
336	349	362	374	383.5	393	415	461
180	225	255	275	280	285	295	295
150	150	150	150	150	150	150	150
238.3425	275.418	317.79	349.569	354.8655	360.162	365.4585	365.4585
225	275	325	350	362.5	375	400	400
1	1	1	1	1	1	1	1
260	290	305	315	322.5	330	340	340
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
5	7	10	12	14	16	24	27
245	245	245	245	245	245	245	245
250	250	250	250	250	250	250	250
250	250	250	250	250	250	250	250
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

688
728.7984
688
688
745.5250836
17
17
17
18.0081
17
18.0081
430
400
49.995
45
45
42.498
49.995
42.498
49.995
49.995
45
45
45
45
42.498
45
450
70
152
152
152
152
152
152
152
143.55488
180
1
710
475
0.999999975
750
21
21
57
63.327
53.8308
63.327
57
53.8308
57
57
57
57
10
80
80
80
80
48
489
295
150
365.4585
400
1
340
0.999999975
30
245
250
250
0.999999975

MERUSDSENIOR	MER	USD
MEREURSENIOR	MER	EUR
MERUSDSENIOR_MODRE	MER	USD
MERUSDSENIOR_NORE	MER	USD
MEREURSENIOR_MODRE	MER	EUR
MEREURSENIOR_NORE	MER	EUR
MERAUDSENIOR_MODRE	MER	AUD
MERAUDSENIOR	MER	AUD
MERJPYSENIOR_MODRE	MER	JPY
MERUSDPREFERRED_MODRE	MER	USD
MERHKDSENIOR	MER	HKD
MERHKDSENIOR_MODRE	MER	HKD
MERSGDSENIOR_MODRE	MER	SGD
MERUSDSUBORDINATE_MODRE	MER	USD
MEREURSUBORDINATE_MODRE	MER	EUR
MERAUDSUBORDINATE_MODRE	MER	AUD
MERUSDSUBORDINATE	MER	USD
MERHKDSUBORDINATE	MER	HKD
MERAUDSUBORDINATE	MER	AUD
MERSGDSENIOR	MER	SGD
MERUSDSTRNOTE	MER	USD
MERUSDSTRNOTE	MER	USD
MER_CSUSDCVA_SENIOR	MER_CS	USD
MER_PUSDPREFERRED_MODRE	MER_P	USD
MERUKHUSDPREFERRED	MERUKH	USD
MESDG_DELT_DEURASSETBACKED	MESDG_DELT_D	EUR
METUSDSENIOR	MET	USD
METUSDSENIOR_MODRE	MET	USD
METUSDSENIOR_NORE	MET	USD
METEURSENIOR	MET	EUR
METEURSENIOR_MODRE	MET	EUR
METEURSENIOR_NORE	MET	EUR
METHKDSENIOR_MODRE	MET	HKD
METHKDSENIOR_NORE	MET	HKD
METJPYSENIOR_MODRE	MET	JPY
METSGDSENIOR_MODRE	MET	SGD
METJPYSENIOR_NORE	MET	JPY
METUSDPREFERRED_MODRE	MET	USD
METAUDSENIOR_MODRE	MET	AUD
METAUDSENIOR_MMR_L	MET	AUD
MET_PUSDPREFERRED_MODRE	MET_P	USD
META_COUSDCVA_LOAN	META_CO	USD
META_COUSDLOAN_NORE	META_CO	USD
METALDUSDSENIOR_MODRE	METALD	USD
METALDUSDSENIOR_NORE	METALD	USD
METLIFUSDSENIOR_MODRE	METLIF	USD
METLIFEURSENIOR_MODRE	METLIF	EUR
METLIFAUDSENIOR_MODRE	METLIF	AUD
METLIFUSDSENIOR	METLIF	USD
METSUSDLOAN	METS	USD
MEXUSDSENIOR	MEX	USD
MEXEURSENIOR	MEX	EUR
MEXEURBOND	MEX	EUR
MEXUSDBOND	MEX	USD
MEXUSDLOAN	MEX	USD
MEXEURLOAN	MEX	EUR
MEXJPYBOND	MEX	JPY
MEXAUDBOND	MEX	AUD
MEXUSDBOND	MEX	USD
MEXUSDBOND	MEX	USD
MEXUSDBOND	MEX	USD
MEXHKDBOND	MEX	HKD
MEXCLNUSDSOVEREIGN	MEXCLN	USD
MEXCLNUSDSOVEREIGN	MEXCLN	USD
MEXICOUSDSENIOR	MEXICO	USD
MEXICOITLSENIOR	MEXICO	ITL
MEXICOJPYSENIOR	MEXICO	JPY
MEXICOUSDSENIOR	MEXICO	USD
MEXICOEURSENIOR	MEXICO	EUR
MEXICO_BMUSDSENIOR	MEXICO_BM	USD
MEXICO_BMEURSENIOR	MEXICO_BM	EUR
MEXICO_CASHUSDSENIOR	MEXICO_CASH	USD
MEXICO_MYUSDSENIOR	MEXICO_MY	USD
MEXICO_OPTUSDSOVEREIGN	MEXICO_OPT	USD

SENIOR	DERIV	7/30/2008 13:30	377.74	399.96	422.18
SENIOR	DERIV	7/30/2008 13:30	377.74	399.96	422.18
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
SENIOR_NORE	DERIV	3/10/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
SENIOR_NORE	DERIV	7/30/2008 13:30	321.096	339.984	358.872
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
SENIOR	DERIV	7/30/2008 13:30	377.74	399.96	422.18
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
PREFERRED_MODRE	DERIV	7/30/2008 13:30	510	540	570
SENIOR	DERIV	7/30/2008 13:30	377.74	399.96	422.18
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	365	385	405
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	340	360	380
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	365	385	405
SUBORDINATE	DERIV	7/30/2008 13:30	405.515	427.735	449.955
SUBORDINATE	DERIV	7/30/2008 13:30	405.515	427.735	449.955
SUBORDINATE	DERIV	7/30/2008 13:30	405.515	427.735	449.955
SENIOR	DERIV	7/30/2008 13:30	377.74	399.96	422.18
STRNOTE	CASH	7/16/2008 18:30	315	315	315
STRNOTE	DERIV	7/22/2008 13:30	315	315	315
CVA_SENIOR	DERIV	7/30/2008 13:30	340	360	380
PREFERRED_MODRE	DERIV	4/19/2007 18:30	4	4	11
PREFERRED	DERIV	8/28/2007 8:30	1200	1200	1200
ASSETBACKED	DERIV	9/19/2007 8:30	200	250	250
SENIOR	DERIV	7/28/2008 18:30	99.99	99.99	105.545
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_NORE	DERIV	7/28/2008 18:30	84.996	84.996	89.718
SENIOR	DERIV	7/28/2008 18:30	99.99	99.99	105.545
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_NORE	DERIV	7/28/2008 18:30	84.996	84.996	89.718
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_NORE	DERIV	7/28/2008 18:30	84.996	84.996	89.718
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_NORE	DERIV	7/28/2008 18:30	84.996	84.996	89.718
PREFERRED_MODRE	DERIV	7/28/2008 18:30	135	135	142.5
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_MMR_L	DERIV	4/18/2008 8:30	1	1	1
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	8
CVA_LOAN	DERIV	7/23/2008 18:30	250	270	290
LOAN_NORE	DERIV	7/23/2008 18:30	250	270	290
SENIOR_MODRE	DERIV	10/24/2005 18:30	1	1	1
SENIOR_NORE	DERIV	6/4/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/8/2008 18:30	74.5	74.5	76.5
SENIOR_MODRE	DERIV	7/8/2008 18:30	74.5	74.5	76.5
SENIOR_MODRE	DERIV	7/8/2008 18:30	74.5	74.5	76.5
SENIOR	DERIV	7/8/2008 18:30	82.7695	82.7695	84.9915
LOAN	DERIV	3/13/2003 18:30	750	750	750
SENIOR	DERIV	11/10/2004 13:30	1	1	1
SENIOR	DERIV	10/31/2002 18:30	30	50	110
BOND	DERIV	7/30/2008 18:30	19.5	25	30
BOND	DERIV	7/30/2008 18:30	19.5	25	30
LOAN	DERIV	7/30/2008 18:30	19.5	25	30
LOAN	DERIV	7/30/2008 18:30	19.5	25	30
BOND	DERIV	7/30/2008 18:30	19.5	25	30
BOND	DERIV	7/30/2008 18:30	19.5	25	30
BOND	2YVOL	7/30/2008 18:30	19.5	25	30
BOND	5YVOL	7/30/2008 18:30	19.5	25	30
BOND	10YVOL	7/30/2008 18:30	19.5	25	30
BOND	DERIV	7/30/2008 18:30	19.5	25	30
SOVEREIGN	X_BID	3/22/2001	0	0	100
SOVEREIGN	X_ASK	3/22/2001	0	0	100
SENIOR	DERIV	10/12/2001 18:30	36	56	86
SENIOR	DERIV	5/3/2000	-48.43401	-31.43401	-1.434006
SENIOR	DERIV	10/6/2000	26.932	43.932	73.932
SENIOR	CASH	10/6/2000	146.932	146.932	146.932
SENIOR	DERIV	2/7/2001	84.347	101.347	131.347
SENIOR	DERIV	10/31/2002 18:30	50	80	140
SENIOR	DERIV	10/31/2002 18:30	50	80	140
SENIOR	CASH	4/28/2000	155.064	155.064	155.064
SENIOR	DERIV	3/23/2001	500	500	500
SOVEREIGN	DERIV	10/6/2000	342.847	342.847	342.847

394.405	366.63	338.855	305.525	291.6375	277.75	261.085	261.085
394.405	366.63	338.855	305.525	291.6375	277.75	261.085	261.085
355	330	305	275	262.5	250	235	235
1	1	1	1	1	1	1	1
355	330	305	275	262.5	250	235	235
335.262	311.652	288.042	259.71	247.905	236.1	221.934	221.934
355	330	305	275	262.5	250	235	235
394.405	366.63	338.855	305.525	291.6375	277.75	261.085	261.085
355	330	305	275	262.5	250	235	235
532.5	495	457.5	412.5	393.75	375	352.5	352.5
394.405	366.63	338.855	305.525	291.6375	277.75	261.085	261.085
355	330	305	275	262.5	250	235	235
355	330	305	275	262.5	250	235	235
380	355	335	305	292.5	280	265	265
355	330	305	275	262.5	250	235	235
380	355	335	305	292.5	280	265	265
422.18	394.405	372.185	338.855	324.9675	311.08	294.415	294.415
422.18	394.405	372.185	338.855	324.9675	311.08	294.415	294.415
422.18	394.405	372.185	338.855	324.9675	311.08	294.415	294.415
394.405	366.63	338.855	305.525	291.6375	277.75	261.085	261.085
315	315	315	315	315	315	315	315
315	315	315	315	315	315	315	315
355	330	305	275	262.5	250	235	235
20	30	40	50	57.5	65	75	95
1200	1200	1200	1200	1200	1200	1200	1200
250	250	250	250	250	250	250	250
116.655	127.765	135.542	144.43	145.541	146.652	148.874	148.874
105	115	122	130	131	132	134	134
99.162	108.606	115.2168	122.772	123.7164	124.6608	126.5496	126.5496
116.655	127.765	135.542	144.43	145.541	146.652	148.874	148.874
105	115	122	130	131	132	134	134
99.162	108.606	115.2168	122.772	123.7164	124.6608	126.5496	126.5496
105	115	122	130	131	132	134	134
99.162	108.606	115.2168	122.772	123.7164	124.6608	126.5496	126.5496
105	115	122	130	131	132	134	134
105	115	122	130	131	132	134	134
99.162	108.606	115.2168	122.772	123.7164	124.6608	126.5496	126.5496
157.5	172.5	183	195	196.5	198	201	201
105	115	122	130	131	132	134	134
1	1	1	1	1	1	1	1
15	23	28	35	38.5	42	50	50
300	320	340	350	355	360	370	370
300	320	340	350	355	360	370	370
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
81.2	86.1	91	95	96.65	98.3	104.8	109.7
81.2	86.1	91	95	96.65	98.3	104.8	109.7
81.2	86.1	91	95	96.65	98.3	104.8	109.7
90.2132	95.6571	101.101	105.545	107.37815	109.2113	116.4328	121.8767
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
210	265	300	335	347.5	360	370	430
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
160	195	0	240	240	0	0	0
160	195	0	240	240	0	0	0
156	205	226	247	254	261	271	271
45.566	100.566	125.566	155.566	163.066	170.566	179.566	179.566
130.932	165.932	186.932	208.932	215.432	221.932	231.932	231.932
146.932	146.932	146.932	146.932	146.932	146.932	146.932	146.932
188.347	223.347	244.347	265.347	272.347	279.347	289.347	289.347
250	305	340	385	397.5	410	430	490
250	305	340	385	397.5	410	430	490
155.064	155.064	155.064	155.064	155.064	155.064	155.064	155.064
500	500	500	500	500	500	500	500
342.847	342.847	342.847	342.847	342.847	342.847	342.847	342.847

261.085
261.085
235
1
235
221.934
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261.085
235
352.5
261.085
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235
265
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265
294.415
294.415
294.415
261.085
315
315
235
100
1200
250
148.874
134
126.5496
148.874
134
126.5496
134
126.5496
134
134
126.5496
201
134
1
50
370
370
1
1
114.6
114.6
114.6
127.3206
750
1
430
127
127
127
127
127
127
127
127
127
127
0
0
271
179.566
231.932
146.932
289.347
490
490
155.064
500
342.847

MEXPPNUSDSOVEREIGN	MEXPPN	USD
MEXPPNUSDSOVEREIGN	MEXPPN	USD
MEXZRCLNUSDSOVEREIGN	MEXZRCLN	USD
MEXZRCLNUSDSOVEREIGN	MEXZRCLN	USD
MFCCNUSDSENIOR_MODRE	MFCCN	USD
MGAUSDSUBORDINATE_MODRE	MGA	USD
MGAEURSUBORDINATE_MODRE	MGA	EUR
MGGUSDSENIOR_NORE	MGG	USD
MGGEURSENIOR_NORE	MGG	EUR
MGGUSDSENIOR_MODRE	MGG	USD
MGGUSDSUBORDINATE_NORE	MGG	USD
MGGEURSENIOR_MODRE	MGG	EUR
MGG_SUBUSDSUBORDINATE_NORE	MGG_SUB	USD
MGICUSDSENIOR_MODRE	MGIC	USD
MGMUSDSENIOR_MODRE	MGM	USD
MGMUSDSENIOR_NORE	MGM	USD
MGMUSDSUBORDINATE_NORE	MGM	USD
MGMEURSENIOR_MODRE	MGM	EUR
MGMEURSENIOR_NORE	MGM	EUR
MGMHKDSENIOR_NORE	MGM	HKD
MGMILSSENIOR_NORE	MGM	ILS
MGMJPYSENIOR_NORE	MGM	JPY
MGMHKDSENIOR_MODRE	MGM	HKD
MGMAUDSENIOR_MODRE	MGM	AUD
MGMUSDLOAN_NORE	MGM	USD
MGMEURSUBORDINATE_NORE	MGM	EUR
MGMAUDSENIOR_NORE	MGM	AUD
MGMJPYSENIOR_MODRE	MGM	JPY
MGMSUSDLOAN_NORE	MGMS	USD
MHKUSDSENIOR_MODRE	MHK	USD
MHKHKDSENIOR_MODRE	MHK	HKD
MHKAUDSENIOR_MODRE	MHK	AUD
MHKEURSENIOR_MODRE	MHK	EUR
MHMUSDLOAN_NORE	MHM	USD
MHPUSDSENIOR_MODRE	MHP	USD
MHSUSDSENIOR_MODRE	MHS	USD
MHSAUDSENIOR_MODRE	MHS	AUD
MHSEURSENIOR_MODRE	MHS	EUR
MHXUSDSENIOR_NORE	MHX	USD
MHXHKDSENIOR_NORE	MHX	HKD
MHXJPYSENIOR_NORE	MHX	JPY
MIUSDSENIOR_MODRE	MI	USD
MIAFL_MUNIUSDSENIOR_MODRE	MIAFL_MUNI	USD
MICHUSDSENIOR_MODRE	MICH	USD
MICH_MUNIUSDSENIOR_MODRE	MICH_MUNI	USD
MIDOR_06_1A_BUSDSENIOR	MIDOR_06_1A_B	USD
MIDOR_06_1A_CUSDSENIOR	MIDOR_06_1A_C	USD
MIDOR_06_1A_DUSDSENIOR	MIDOR_06_1A_D	USD
MIDOR_2006_1A_BUSDSENIOR	MIDOR_2006_1A_B	USD
MIDOR_2006_1A_CUSDSENIOR	MIDOR_2006_1A_C	USD
MIKUSDSENIOR_NORE	MIK	USD
MIKUSDLOAN_NORE	MIK	USD
MIKUSDSUBORDINATE_NORE	MIK	USD
MIKEUSDSECURED_NORE	MIKE	USD
MIKEUSDSENIOR_NORE	MIKE	USD
MIKEUSDSUBORDINATE_NORE	MIKE	USD
MIKEUSDLOAN_NORE	MIKE	USD
MILHOUUSDSENIOR	MILHOU	USD
MILLERUSDSENIOR_MODRE	MILLER	USD
MILLEREURSENIOR_MODRE	MILLER	EUR
MILLERUSDCVA_SENIOR	MILLER	USD
MILLERHKDSENIOR_MODRE	MILLER	HKD
MILLERUSDSENIOR_MMR_L	MILLER	USD
MILLEREURSENIOR_MMR_L	MILLER	EUR
MILLERUSDSENIOR	MILLER	USD
MILTN_04_1A_BUSDSENIOR	MILTN_04_1A_B	USD
MILTN04_1A_CUSDSENIOR	MILTN04_1A_C	USD
MIRUSDSENIOR	MIR	USD
MIREURSENIOR_MODRE	MIR	EUR
MIREURSENIOR	MIR	EUR
MIRUSDSENIOR_MODRE	MIR	USD
MIRUSDSENIOR_NORE	MIR	USD
MIREURSENIOR_NORE	MIR	EUR
MIRUSDLOAN_NORE	MIR	USD

SOVEREIGN	X_ASK	3/22/2001	0	0	0
SOVEREIGN	X_BID	3/22/2001	0	0	0
SOVEREIGN	X_ASK	3/22/2001	0	0	118
SOVEREIGN	X_BID	3/22/2001	0	0	118
SENIOR_MODRE	DERIV	5/27/2008 18:30	15	15	20
SUBORDINATE_MODRE	DERIV	7/18/2008 18:30	68	69	69
SUBORDINATE_MODRE	DERIV	7/18/2008 18:30	68	69	69
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_MODRE	DERIV	7/30/2008 18:30	460.7955	471.3885	508.464
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	595	605	640
SENIOR_MODRE	DERIV	7/30/2008 18:30	460.7955	471.3885	508.464
SUBORDINATE_NORE	DERIV	5/8/2007 13:30	30	35	40
SENIOR_MODRE	DERIV	5/12/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	460.7955	471.3885	508.464
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	595	605	640
SENIOR_MODRE	DERIV	7/30/2008 18:30	488.1206731	499.341838	538.6159152
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_MODRE	DERIV	7/30/2008 18:30	488.1206731	499.341838	538.6159152
SENIOR_MODRE	DERIV	7/30/2008 18:30	488.1206731	499.341838	538.6159152
LOAN_NORE	DERIV	2/21/2007 18:30	1	1	1
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	595	605	640
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_MODRE	DERIV	7/30/2008 18:30	460.7955	471.3885	508.464
LOAN_NORE	DERIV	7/30/2008 18:30	700	700	700
SENIOR_MODRE	DERIV	7/29/2008 18:30	207	207	217
SENIOR_MODRE	DERIV	7/29/2008 18:30	207	207	217
SENIOR_MODRE	DERIV	7/29/2008 18:30	207	207	217
SENIOR_MODRE	DERIV	7/29/2008 18:30	207	207	217
LOAN_NORE	DERIV	7/23/2008 18:30	215	215	440
SENIOR_MODRE	DERIV	7/24/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/21/2008 13:30	61	63	66
SENIOR_MODRE	DERIV	7/21/2008 13:30	61	63	66
SENIOR_MODRE	DERIV	7/21/2008 13:30	61	63	66
SENIOR_NORE	DERIV	7/28/2008 13:30	13	14	20
SENIOR_NORE	DERIV	7/28/2008 13:30	13	14	20
SENIOR_NORE	DERIV	6/20/2008 18:30	13	13	20
SENIOR_MODRE	DERIV	7/23/2008 13:30	210	220	230
SENIOR_MODRE	DERIV	7/30/2008 18:30	54	54	54
SENIOR_MODRE	DERIV	7/30/2008 18:30	53	53	53
SENIOR_MODRE	DERIV	7/30/2008 18:30	53	53	53
SENIOR	DERIV	5/2/2007 18:30	1	1	1
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR_NORE	DERIV	7/14/2008 18:30	729	749	784
LOAN_NORE	DERIV	7/29/2008 13:30	250	275	305
SUBORDINATE_NORE	DERIV	7/15/2008 18:30	812.681484	958.371229	1059.886059
SECURED_NORE	DERIV	12/8/2006 13:30	1	1	1
SENIOR_NORE	DERIV	10/23/2007 13:30	180	205	230
SUBORDINATE_NORE	DERIV	10/23/2007 13:30	236	258	277
LOAN_NORE	DERIV	10/26/2007 13:30	112.6315789	132.6315789	156.8421053
SENIOR	DERIV	4/11/2008 18:30	125	125	125
SENIOR_MODRE	DERIV	7/29/2008 18:30	55	58	60
SENIOR_MODRE	DERIV	7/29/2008 18:30	126	107	111
CVA_SENIOR	DERIV	7/29/2008 18:30	55	58	60
SENIOR_MODRE	DERIV	7/29/2008 18:30	55	58	60
SENIOR_MMR_L	DERIV	7/29/2008 18:30	55	58	60
SENIOR_MMR_L	DERIV	7/29/2008 18:30	55	58	60
SENIOR	DERIV	7/29/2008 18:30	55	58	60
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/27/2006 13:30	385	385	385
SENIOR	DERIV	7/29/2008 18:30	149.3271	137.709	169.65
SENIOR_MODRE	DERIV	7/29/2008 18:30	135.2878	124.762	153.7
SENIOR	DERIV	7/29/2008 18:30	149.3271	137.709	169.65
SENIOR_MODRE	DERIV	7/29/2008 18:30	135.2878	124.762	153.7
SENIOR_NORE	DERIV	7/29/2008 18:30	127.63	117.7	145
SENIOR_NORE	DERIV	7/29/2008 18:30	127.63	117.7	145
LOAN_NORE	DERIV	7/23/2008 18:30	55	75	100

0	532	0	580	580	0	0	0
0	532	0	580	580	0	0	0
187	228	0	282	282	0	0	0
187	228	0	282	282	0	0	0
25	30	35	40	42.5	45	50	60
69	69	69	70	70.5	71	71	71
69	69	69	70	70.5	71	71	71
565	685	725	755	757.5	760	763	763
565	685	725	755	757.5	760	763	763
598.5045	725.6205	767.9925	799.7715	802.41975	805.068	808.2459	808.2459
725	845	885	915	917.5	920	925	925
598.5045	725.6205	767.9925	799.7715	802.41975	805.068	808.2459	808.2459
75	115	160	210	237.5	265	305	315
1	1	1	1	1	1	1	1
598.5045	725.6205	767.9925	799.7715	802.41975	805.068	808.2459	808.2459
565	685	725	755	757.5	760	763	763
725	845	885	915	917.5	920	925	925
633.9958168	768.6497956	813.5344552	847.1979499	850.0032412	852.8085324	856.1748819	856.1748819
565	685	725	755	757.5	760	763	763
565	685	725	755	757.5	760	763	763
565	685	725	755	757.5	760	763	763
565	685	725	755	757.5	760	763	763
633.9958168	768.6497956	813.5344552	847.1979499	850.0032412	852.8085324	856.1748819	856.1748819
633.9958168	768.6497956	813.5344552	847.1979499	850.0032412	852.8085324	856.1748819	856.1748819
1	1	1	1	1	1	1	1
725	845	885	915	917.5	920	925	925
565	685	725	755	757.5	760	763	763
598.5045	725.6205	767.9925	799.7715	802.41975	805.068	808.2459	808.2459
740	780	820	860	870	880	900	900
233	238	246	260	269.5	279	297	297
233	238	246	260	269.5	279	297	297
233	238	246	260	269.5	279	297	297
233	238	246	260	269.5	279	297	297
490	500	540	565	570	575	590	590
60	85	100	115	115	115	115	115
72	78	87	99	100.5	102	114	114
72	78	87	99	100.5	102	114	114
72	78	87	99	100.5	102	114	114
38	49	55	60	72	84	104	104
38	49	55	60	72	84	104	104
37	49	55	60	71.5	83	104	104
240	250	260	270	265	260	255	255
54	54	57	57	58	59	60	60
53	53	56	56	56.5	57	59	59
53	53	56	56	56.5	57	59	59
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
851	926	972	1000	994	988	978	978
440	575	615	675	685	695	705	705
1329.995701	1314.016892	1308.35784	1301.391016	1273.613256	1245.835495	1197.481296	1109.068483
1	1	1	1	1	1	1	1
296	380	435	480	505	530	560	560
364	451	529	595	627	659	697	697
184.2105263	216.8421053	254.7368421	300	311.0526316	322.1052632	333.6842105	333.6842105
125	125	125	125	125	125	125	125
69	80	87	97	99	101	106	109
102	102	104	101	94	87	82	79
69	80	87	97	99	101	106	109
69	80	87	97	99	101	106	109
69	80	87	97	99	101	106	109
69	80	87	97	99	101	106	109
69	80	87	97	99	101	106	109
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
385	385	385	385	385	385	385	385
263.25	356.85	409.5	447.525	454.8375	462.15	468	468
238.5	323.3	371	405.45	412.075	418.7	424	424
263.25	356.85	409.5	447.525	454.8375	462.15	468	468
238.5	323.3	371	405.45	412.075	418.7	424	424
225	305	350	382.5	388.75	395	400	400
225	305	350	382.5	388.75	395	400	400
120	150	180	200	205	210	220	220

0
0
0
0
70
71
71
763
763
808.2459
925
808.2459
315
1
808.2459
763
925
856.1748819
763
763
763
763
856.1748819
856.1748819
1
925
763
808.2459
900
297
297
297
297
590
115
114
114
114
104
104
104
255
60
59
59
1
1
1
1
1
978
705
1090.029167
1
560
697
333.6842105
125
114
77
114
114
114
114
114
0.999999975
385
468
424
468
424
400
400
220

MISCBHUSDSENIOR	MISCBH	USD
MISCBHUSDSENIOR_3CE	MISCBH	USD
MITCOJPYSENIOR_2CE	MITCO	JPY
MITCOEURSENIOR_2CE	MITCO	EUR
MITHIEURSENIOR_2CE	MITHI	EUR
MITHIEURSENIOR_3CE	MITHI	EUR
MITTALAUDSENIOR_MMR_L	MITTAL	AUD
MITTALEURSENIOR	MITTAL	EUR
MITTALJPYSENIOR_MMR_L	MITTAL	JPY
MITTALGBPSENIOR_MMR_L	MITTAL	GBP
MITTALHKDSENIOR_MMR_L	MITTAL	HKD
MIZUHOAUDSENIOR	MIZUHO	AUD
MIZUHOHKDSUBORDINATE	MIZUHO	HKD
MKP_3A_BUSDSENIOR	MKP_3A_B	USD
MKP_4A_BUSDSENIOR	MKP_4A_B	USD
MKP_4A_CUSDSENIOR	MKP_4A_C	USD
MKP_6A_CUSDSENIOR	MKP_6A_C	USD
MLCC_04_G_B3USDSENIOR	MLCC_04_G_B3	USD
MLCFC06_2_AJUSDSENIOR	MLCFC06_2_AJ	USD
MLCFC06_3_AJUSDSENIOR	MLCFC06_3_AJ	USD
MLCFC06_4_AJUSDSENIOR	MLCFC06_4_AJ	USD
MLFFMLT07_2_A2DUSDSENIOR	MLFFMLT07_2_A2D	USD
MLFFMLT07_2_B2USDSENIOR	MLFFMLT07_2_B2	USD
MLFFMLT07_2_B3USDSENIOR	MLFFMLT07_2_B3	USD
MLFFMLT07_2_M2USDSENIOR	MLFFMLT07_2_M2	USD
MLFFMLT07_2_M5USDSENIOR	MLFFMLT07_2_M5	USD
MLMUSDSENIOR_MODRE	MLM	USD
MLMEURSENIOR_MODRE	MLM	EUR
MLM06_HE1_B2AUSDSENIOR	MLM06_HE1_B2A	USD
MLM06_HE1_B3AUSDSENIOR	MLM06_HE1_B3A	USD
MLM6E1_2006_HE1_A2DUSDSENIOR	MLM6E1_2006_HE1_A2D	USD
MLM6E1_2006_HE1_M2USDSENIOR	MLM6E1_2006_HE1_M2	USD
MLM6E1_2006_HE1_M5USDSENIOR	MLM6E1_2006_HE1_M5	USD
MLMI_04_WMC5_B2USDSENIOR	MLMI_04_WMC5_B2	USD
MLMI_04_WMC5_B3USDSENIOR	MLMI_04_WMC5_B3	USD
MLMI_04-WMC5_B2USDSENIOR	MLMI_04-WMC5_B2	USD
MLMI_05_AR1_B1USDSENIOR	MLMI_05_AR1_B1	USD
MLMI_05_AR1_B2USDSENIOR	MLMI_05_AR1_B2	USD
MLMI_05_AR1_B3USDSENIOR	MLMI_05_AR1_B3	USD
MLMI_05_NC1_B2USDSENIOR	MLMI_05_NC1_B2	USD
MLMI_05_WMC1_B3USDSENIOR	MLMI_05_WMC1_B3	USD
MLMI_05_WMC2_B2USDSENIOR	MLMI_05_WMC2_B2	USD
MLMI_05_WMC2_B3USDSENIOR	MLMI_05_WMC2_B3	USD
MLMI_05_WMC2_M5USDSENIOR	MLMI_05_WMC2_M5	USD
MLMI_06_AHL1_B3USDSENIOR	MLMI_06_AHL1_B3	USD
MLMI_06_HE1_B2AUSDSENIOR	MLMI_06_HE1_B2A	USD
MLMI_06_HE1_B3AUSDSENIOR	MLMI_06_HE1_B3A	USD
MLMI_06_HE2_B2USDSENIOR	MLMI_06_HE2_B2	USD
MLMI_06_HE3_B2USDSENIOR	MLMI_06_HE3_B2	USD
MLMI_06_HE3_B3USDSENIOR	MLMI_06_HE3_B3	USD
MLMI_06_HE4_B3USDSENIOR	MLMI_06_HE4_B3	USD
MLMI_06_HE4_B3_USDSENIOR	MLMI_06_HE4_B3_	USD
MLMI_06_HE5_B3USDSENIOR	MLMI_06_HE5_B3	USD
MLMI_06_HE5_M5USDSENIOR	MLMI_06_HE5_M5	USD
MLMI_06_MLN1_B2USDSENIOR	MLMI_06_MLN1_B2	USD
MLMI_06_MLN1_B3USDSENIOR	MLMI_06_MLN1_B3	USD
MLMI_06_OPT1_B2USDSENIOR	MLMI_06_OPT1_B2	USD
MLMI_06_RM1_B2USDSENIOR	MLMI_06_RM1_B2	USD
MLMI_06_WMC1_B2AUSDSENIOR	MLMI_06_WMC1_B2A	USD
MLMI_06_WMC1_B3USDSENIOR	MLMI_06_WMC1_B3	USD
MLMI_06_WMC2_B2AUSDSENIOR	MLMI_06_WMC2_B2A	USD
MLMI_06_WMC2_B3AUSDSENIOR	MLMI_06_WMC2_B3A	USD
MLMI_2004_WMC5_B3USDSENIOR	MLMI_2004_WMC5_B3	USD
MLMI_2005)AR1_M2USDSENIOR	MLMI_2005)AR1_M2	USD
MLMI_2005_AR1_B2USDSENIOR	MLMI_2005_AR1_B2	USD
MLMI_2005_AR1_M2USDSENIOR	MLMI_2005_AR1_M2	USD
MLMI_2005_WMC2_B2USDSENIOR	MLMI_2005_WMC2_B2	USD
MLMI_2005_WMC2_B3USDSENIOR	MLMI_2005_WMC2_B3	USD
MLMI_2006_AR1_B2USDSENIOR	MLMI_2006_AR1_B2	USD
MLMI_2006_FM1_B2USDSENIOR	MLMI_2006_FM1_B2	USD
MLMI_2006_HE1_A2DUSDSENIOR	MLMI_2006_HE1_A2D	USD
MLMI_2006_HE1_B3AUSDSENIOR	MLMI_2006_HE1_B3A	USD
MLMI_2006_HE1_M5USDSENIOR	MLMI_2006_HE1_M5	USD
MLMI_2006_HE2_B3USDSENIOR	MLMI_2006_HE2_B3	USD

SENIOR	DERIV	12/1/2006 18:30	3	3	5
SENIOR_3CE	DERIV	12/1/2006 18:30	3	3	5
SENIOR_2CE	DERIV	6/24/2008 8:30	8	8	16
SENIOR_2CE	DERIV	6/24/2008 8:30	8	8	16
SENIOR_2CE	DERIV	6/26/2008 13:30	8.4	8.4	11.2
SENIOR_3CE	DERIV	6/26/2008 13:30	18	18	23
SENIOR_MMR_L	DERIV	7/30/2008 13:30	146.0653492	148.978171	154.6270221
SENIOR	DERIV	7/30/2008 13:30	153.3686166	156.4270795	162.3583732
SENIOR_MMR_L	DERIV	7/30/2008 13:30	146.0653492	148.978171	154.6270221
SENIOR_MMR_L	DERIV	4/28/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/30/2008 13:30	146.0653492	148.978171	154.6270221
SENIOR	DERIV	7/23/2008 8:30	50	50	55
SUBORDINATE	DERIV	7/25/2008 8:30	90	90	90
SENIOR	DERIV	10/12/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	4/9/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/21/2008 13:30	55	55	55
SENIOR_MODRE	DERIV	7/21/2008 13:30	55	55	55
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	6/13/2006 18:30	1	1	1
SENIOR	DERIV	7/18/2006 18:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2006 8:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	4/25/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	2/29/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	12/28/2006 18:30	1	1	1
SENIOR	DERIV	3/13/2007 18:30	1	1	1
SENIOR	DERIV	1/5/2007 8:30	1	1	1
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 8:30	1	1	1
SENIOR	DERIV	10/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/9/2006 8:30	1	1	1
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975

5	10	15	20	22.5	25	30	30
5	10	15	20	22.5	25	30	30
20	24	28	32	35.2	38.4	44	44
20	24	28	32	35.2	38.4	44	44
16.8	22.4	26.88	30.8	33.04	35.28	39.2	39.2
33	43	51	58	62	66	73	73
160.674427	166.2853191	170.4330453	176	178.5	181	186	186
168.7081484	174.5995851	178.9546976	184.8	187.425	190.05	195.3	195.3
160.674427	166.2853191	170.4330453	176	178.5	181	186	186
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
160.674427	166.2853191	170.4330453	176	178.5	181	186	186
65	75	83	90	94	98	115	115
100	110	115	120	123.5	127	135	135
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
90	130	170	190	190	190	190	190
90	130	170	190	190	190	190	190
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

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0.999999975

MLMI_2006_HE5_A2DUSDSENIOR	MLMI_2006_HE5_A2D	USD
MLMI_2006_HE5_B3USDSENIOR	MLMI_2006_HE5_B3	USD
MLMI_2006_MLN1_B2USDSENIOR	MLMI_2006_MLN1_B2	USD
MLMI_2006_WMC1_B3USDSENIOR	MLMI_2006_WMC1_B3	USD
MLMI_2006_WMC2_B3AUSDSENIOR	MLMI_2006_WMC2_B3A	USD
MLMI05_AR1_A3A4USDSENIOR	MLMI05_AR1_A3A4	USD
MLMI05_AR1_B3USDSENIOR	MLMI05_AR1_B3	USD
MLMI05_AR1_M1USDSENIOR	MLMI05_AR1_M1	USD
MLMI05_AR1_M2USDSENIOR	MLMI05_AR1_M2	USD
MLMI05_NC1_B2USDSENIOR	MLMI05_NC1_B2	USD
MLMI05_NC1_B3USDSENIOR	MLMI05_NC1_B3	USD
MLMI05_WMC1_B1USDSENIOR	MLMI05_WMC1_B1	USD
MLMI05_WMC1_B3USDSENIOR	MLMI05_WMC1_B3	USD
MLMI05_WMC2_M6USDSENIOR	MLMI05_WMC2_M6	USD
MLMI05HE1USDSENIOR	MLMI05HE1	USD
MLMI05NC1_B3USDSENIOR	MLMI05NC1_B3	USD
MLMI05WMC1USDSENIOR	MLMI05WMC1	USD
MLMI05WMC2B3USDSENIOR	MLMI05WMC2B3	USD
MLMI05WMC2B3AUSDSENIOR	MLMI05WMC2B3A	USD
MLMIT_05_AR1_B2USDSENIOR	MLMIT_05_AR1_B2	USD
MLMIT_05_AR1_B3USDSENIOR	MLMIT_05_AR1_B3	USD
MLMIT06_HE5_A2DUSDSENIOR	MLMIT06_HE5_A2D	USD
MLMIT06_HE5_B2USDSENIOR	MLMIT06_HE5_B2	USD
MLMIT06_HE5_B3USDSENIOR	MLMIT06_HE5_B3	USD
MLMIT06_HE5_M2USDSENIOR	MLMIT06_HE5_M2	USD
MLMIT06_HE5_M5USDSENIOR	MLMIT06_HE5_M5	USD
MLMIT07_MLN1_A2DUSDSENIOR	MLMIT07_MLN1_A2D	USD
MLMIT07_MLN1_B2USDSENIOR	MLMIT07_MLN1_B2	USD
MLMIT07_MLN1_B3USDSENIOR	MLMIT07_MLN1_B3	USD
MLMIT07_MLN1_M2USDSENIOR	MLMIT07_MLN1_M2	USD
MLMIT07_MLN1_M5USDSENIOR	MLMIT07_MLN1_M5	USD
MLMT_05_MKB2_KUSDSENIOR	MLMT_05_MKB2_K	USD
MLMT_05MKB2_HUSDSENIOR	MLMT_05MKB2_H	USD
MLMT04_MKB1_KUSDSENIOR	MLMT04_MKB1_K	USD
MLMT05_CKI1_GUSDSENIOR	MLMT05_CKI1_G	USD
MLMT06_C2_AJUSDSENIOR	MLMT06_C2_AJ	USD
MLT04_1_M8USDSENIOR	MLT04_1_M8	USD
MLT05_1_M9USDSENIOR	MLT05_1_M9	USD
MMCUSDSENIOR_MODRE	MMC	USD
MMCJPYSENIOR_MODRE	MMC	JPY
MMCAUDSENIOR_MODRE	MMC	AUD
MMCEURSENIOR_MODRE	MMC	EUR
MMCUSDSENIOR	MMC	USD
MMCILSSENIOR_MODRE	MMC	ILS
MMCUSDSENIOR_NORE	MMC	USD
MMCEURSENIOR_NORE	MMC	EUR
MMCJPYSENIOR_NORE	MMC	JPY
MMCHKDSENIOR_MODRE	MMC	HKD
MMCSGDSENIOR_MODRE	MMC	SGD
MMINUSDSENIOR_3CE	MMIN	USD
MMLT_05_1_M9USDSENIOR	MMLT_05_1_M9	USD
MMLT_05_2_M9USDSENIOR	MMLT_05_2_M9	USD
MMLT_05_3_M7USDSENIOR	MMLT_05_3_M7	USD
MMLT_05_3_M8USDSENIOR	MMLT_05_3_M8	USD
MMLT_05_3_M9USDSENIOR	MMLT_05_3_M9	USD
MMLT_2005_3_M9USDSENIOR	MMLT_2005_3_M9	USD
MMLT05_1_M9USDSENIOR	MMLT05_1_M9	USD
MMLT05_3_M9USDSENIOR	MMLT05_3_M9	USD
MMMUSDSENIOR	MMM	USD
MMMUSDSENIOR_MODRE	MMM	USD
MMMUSDSENIOR_NORE	MMM	USD
MMMEURSENIOR_MODRE	MMM	EUR
MMMEURSENIOR_NORE	MMM	EUR
MMMEURSENIOR	MMM	EUR
MMMAUDSENIOR_MODRE	MMM	AUD
MMMJPYSENIOR_MODRE	MMM	JPY
MMMSGDSENIOR_MODRE	MMM	SGD
MMMHKDSENIOR_MODRE	MMM	HKD
MMPUSDLOAN_NORE	MMP	USD
MMPUSDSENIOR_MODRE	MMP	USD
MMPUSDCVA_SENIOR	MMP	USD
MMP_HLDGUSDCVA_SENIOR	MMP_HLDG	USD
MMP_MMHUSDCVA_SENIOR	MMP_MMH	USD
MNUSDPREFERRED	MN	USD

SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/7/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	11/7/2005 18:30	281	281	281
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	3/3/2006 13:30	251	251	251
SENIOR	DERIV	11/16/2005 18:30	150	150	150
SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	12/14/2005 13:30	88	88	88
SENIOR	DERIV	9/23/2005 13:30	105	105	105
SENIOR	DERIV	11/1/2005 13:30	240	240	240
SENIOR	DERIV	9/22/2005 18:30	110	110	110
SENIOR	DERIV	10/28/2005 18:30	225	225	225
SENIOR	DERIV	10/28/2005 18:30	245	245	245
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/6/2006 8:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	305	305	305
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	11/9/2005 18:30	197	197	197
SENIOR	DERIV	11/25/2005 13:30	291	291	291
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR	DERIV	7/28/2008 13:30	33.9966	33.9966	37.5518
SENIOR_MODRE	DERIV	6/26/2008 13:30	40.6	40.6	43.8
SENIOR_NORE	DERIV	7/28/2008 13:30	28.89864	28.89864	31.92072
SENIOR_NORE	DERIV	7/28/2008 13:30	28.89864	28.89864	31.92072
SENIOR_NORE	DERIV	7/28/2008 13:30	28.89864	28.89864	31.92072
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR_3CE	DERIV	6/30/2008 8:30	575	575	575
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	2/13/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/13/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	11/28/2005 18:30	291	291	291
SENIOR	DERIV	1/27/2006 13:30	251	251	251
SENIOR	DERIV	7/23/2008 18:30	25.553	25.553	25.553
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_NORE	DERIV	7/23/2008 18:30	21.7212	21.7212	21.7212
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_NORE	DERIV	7/23/2008 18:30	21.7212	21.7212	21.7212
SENIOR	DERIV	7/23/2008 18:30	25.553	25.553	25.553
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
LOAN_NORE	DERIV	7/11/2006 13:30	50	50	55
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/5/2006 13:30	225	225	225
CVA_SENIOR	DERIV	7/6/2005 13:30	1	1	1
CVA_SENIOR	DERIV	11/30/2006 18:30	338	338	338
PREFERRED	DERIV	3/22/2000	40	40	39.76

1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
281	281	281	281	281	281	281	281
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
251	251	251	251	251	251	251	251
150	150	150	150	150	150	150	150
1	1	1	1	1	1	1	1
88	88	88	88	88	88	88	88
105	105	105	105	105	105	105	105
240	240	240	240	240	240	240	240
110	110	110	110	110	110	110	110
225	225	225	225	225	225	225	225
245	245	245	245	245	245	245	245
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
305	305	305	305	305	305	305	305
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
197	197	197	197	197	197	197	197
291	291	291	291	291	291	291	291
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
44.7733	51.2171	60.3273	68.882	72.8816	76.8812	81.7696	81.7696
50.3	56.1	64.3	72	75.6	79.2	83.6	83.6
38.05932	43.53684	51.28092	58.5528	61.95264	65.35248	69.50784	69.50784
38.05932	43.53684	51.28092	58.5528	61.95264	65.35248	69.50784	69.50784
38.05932	43.53684	51.28092	58.5528	61.95264	65.35248	69.50784	69.50784
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
575	575	575	575	575	575	575	575
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
291	291	291	291	291	291	291	291
251	251	251	251	251	251	251	251
31.108	36.663	42.218	47.773	50.5505	53.328	58.883	58.883
28	33	38	43	45.5	48	53	53
26.4432	31.1652	35.8872	40.6092	42.9702	45.3312	50.0532	50.0532
28	33	38	43	45.5	48	53	53
26.4432	31.1652	35.8872	40.6092	42.9702	45.3312	50.0532	50.0532
31.108	36.663	42.218	47.773	50.5505	53.328	58.883	58.883
28	33	38	43	45.5	48	53	53
28	33	38	43	45.5	48	53	53
28	33	38	43	45.5	48	53	53
28	33	38	43	45.5	48	53	53
90	125	150	175	185	195	210	210
1	1	1	1	1	1	1	1
225	225	225	225	225	225	225	225
1	1	1	1	1	1	1	1
338	338	338	338	338	338	338	338
46.25	45	62.5	73.25	76.375	79.5	83.5	96.5

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73.6
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69.50784
69.50784
69.50784
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58.883
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50.0532
53
50.0532
58.883
53
53
53
53
210
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225
1
338
108.75

MNIAUDSENIOR_MODRE	MNI	AUD
MNIEURSENIOR_MODRE	MNI	EUR
MNIEURSENIOR_NORE	MNI	EUR
MNIHKDSENIOR_MODRE	MNI	HKD
MNIJPYSENIOR_MODRE	MNI	JPY
MNIUSDSENIOR_MODRE	MNI	USD
MNIUSDSENIOR_NORE	MNI	USD
MNIJPYSENIOR_NORE	MNI	JPY
MNIUSDDIGITAL_NORE	MNI	USD
MNIUSDDIGITAL_MODRE	MNI	USD
MNPT_06_1A_A2USDSENIOR	MNPT_06_1A_A2	USD
MNPT_06_1A_BUSDSENIOR	MNPT_06_1A_B	USD
MNPT_06_1A_CUSDSENIOR	MNPT_06_1A_C	USD
MNPT_06_1A_DUSDSENIOR	MNPT_06_1A_D	USD
MNPT_06_2A_A4USDSENIOR	MNPT_06_2A_A4	USD
MNPT_06_2A_BUSDSENIOR	MNPT_06_2A_B	USD
MNPT_2006_1A_BUSDSENIOR	MNPT_2006_1A_B	USD
MNS_MUNIUSDSENIOR_MODRE	MNS_MUNI	USD
MNTRS_06_1A_A2USDSENIOR	MNTRS_06_1A_A2	USD
MNTRS_06_1A_CUSDSENIOR	MNTRS_06_1A_C	USD
MNYUSDSENIOR_MODRE	MNY	USD
MOUSDSENIOR	MO	USD
MOEURSENIOR	MO	EUR
MOECUSENIOR	MO	ECU
MOEURSENIOR_MODRE	MO	EUR
MOUSDLOAN	MO	USD
MOUSDSENIOR_MODRE	MO	USD
MOUSDSENIOR_NORE	MO	USD
MOEURSENIOR_NORE	MO	EUR
MOAUDSENIOR_MODRE	MO	AUD
MOAUDSENIOR	MO	AUD
MOJPYSENIOR_MODRE	MO	JPY
MOHKDSENIOR_MODRE	MO	HKD
MOTWDSENIOR	MO	TWD
MOHKDSENIOR_NORE	MO	HKD
MOILSSENIOR_MODRE	MO	ILS
MOUSDLOAN_NORE	MO	USD
MOEURLOAN_NORE	MO	EUR
MOJPYSENIOR_NORE	MO	JPY
MO_INTUSDSENIOR_MODRE	MO_INT	USD
MO_LOANUSDSENIOR	MO_LOAN	USD
MOETHKDSENIOR_MMR_L	MOET	HKD
MOETSGDSENIOR_MMR_L	MOET	SGD
MOETJPYSENIOR_MMR_L	MOET	JPY
MOMENTUSDLOAN_NORE	MOMENT	USD
MONUSDSENIOR_MODRE	MON	USD
MONUSDSENIOR	MON	USD
MONEURSENIOR	MON	EUR
MONEURSENIOR_MODRE	MON	EUR
MONUSDSENIOR_NORE	MON	USD
MONEURSENIOR_NORE	MON	EUR
MONAUDSECURED_MODRE	MON	AUD
MONAUDSENIOR_MODRE	MON	AUD
MONAUDSENIOR	MON	AUD
MONAS_06_I_A2EURASSETBACKED	MONAS_06_I_A2	EUR
MONETUSDSENIOR	MONET	USD
MONMD_MUNIUSDSENIOR_MODRE	MONMD_MUNI	USD
MONNJ_MUNIUSDSENIOR_MODRE	MONNJ_MUNI	USD
MONTEAUDLT2_MMR_L	MONTE	AUD
MONTEHKDSENIOR_MMR_L	MONTE	HKD
MOOCHUSDLOAN	MOOCH	USD
MOSUSDSENIOR_NORE	MOS	USD
MOSHKDSENIOR_NORE	MOS	HKD
MOSUSDLOAN_NORE	MOS	USD
MOSUSDSENIOR_MODRE	MOS	USD
MOSEURSENIOR_NORE	MOS	EUR
MOSILSSENIOR_NORE	MOS	ILS
MOS_COUSDSENIOR_NORE	MOS_CO	USD
MOS_COUSDLOAN_NORE	MOS_CO	USD
MOS_COEURSENIOR_NORE	MOS_CO	EUR
MOS_MUNIUSDSENIOR_MODRE	MOS_MUNI	USD
MOS_MUNIUSDDIGITAL	MOS_MUNI	USD
MOTUSDSENIOR	MOT	USD
MOTEURSENIOR_MODRE	MOT	EUR

SENIOR_MODRE	DERIV	7/30/2008 13:30	630.989491	912.410224	1037.825321
SENIOR_MODRE	DERIV	7/30/2008 13:30	629.919443	907.66411	1028.06191
SENIOR_NORE	DERIV	7/30/2008 13:30	622.677007	884.785196	997.803368
SENIOR_MODRE	DERIV	7/30/2008 13:30	629.007186	903.723855	1020.406935
SENIOR_MODRE	DERIV	7/30/2008 13:30	628.483352	901.140542	1014.503336
SENIOR_MODRE	DERIV	7/30/2008 13:30	629.133455	904.151811	1021.121163
SENIOR_NORE	DERIV	7/30/2008 13:30	621.934871	881.470752	991.266006
SENIOR_NORE	DERIV	7/30/2008 13:30	621.321037	878.629027	985.031285
DIGITAL_NORE	DERIV	7/30/2008 13:30	621.934871	881.470752	991.266006
DIGITAL_MODRE	DERIV	7/30/2008 13:30	629.133455	904.151811	1021.121163
SENIOR	DERIV	7/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	4/5/2007 8:30	1	1	1
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	1/10/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2006 18:30	1	1	1
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	7/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	6/20/2008 13:30	20	23.30362994	26.60975179
SENIOR	DERIV	7/16/2008 18:30	59.994	59.994	59.994
SENIOR	DERIV	7/16/2008 18:30	59.994	59.994	59.994
SENIOR	DERIV	9/7/2001 18:30	54	54	54
SENIOR_MODRE	DERIV	7/16/2008 18:30	54	54	54
LOAN	DERIV	7/16/2008 18:30	48.6	48.6	48.6
SENIOR_MODRE	DERIV	7/16/2008 18:30	54	54	54
SENIOR_NORE	DERIV	7/16/2008 18:30	50.9976	50.9976	50.9976
SENIOR_NORE	DERIV	7/16/2008 18:30	50.9976	50.9976	50.9976
SENIOR_MODRE	DERIV	7/16/2008 18:30	54	54	54
SENIOR	DERIV	7/16/2008 18:30	59.994	59.994	59.994
SENIOR_MODRE	DERIV	7/16/2008 18:30	54	54	54
SENIOR_MODRE	DERIV	7/16/2008 18:30	54	54	54
SENIOR	DERIV	7/16/2008 18:30	59.994	59.994	59.994
SENIOR_NORE	DERIV	7/16/2008 18:30	50.9976	50.9976	50.9976
SENIOR_MODRE	DERIV	7/8/2008 18:30	56	56	56
LOAN_NORE	DERIV	7/16/2008 18:30	1	1	1
LOAN_NORE	DERIV	7/16/2008 18:30	54	54	54
SENIOR_NORE	DERIV	7/16/2008 18:30	50.9976	50.9976	50.9976
SENIOR_MODRE	DERIV	5/22/2008 18:30	16	16	16
SENIOR	DERIV	5/21/2007 13:30	10	10	10
SENIOR_MMR_L	DERIV	7/30/2008 8:30	13.63937493	17.37148999	24.83066119
SENIOR_MMR_L	DERIV	7/30/2008 8:30	13.63937493	17.37148999	24.83066119
SENIOR_MMR_L	DERIV	7/30/2008 8:30	13.63937493	17.37148999	24.83066119
LOAN_NORE	DERIV	7/28/2008 13:30	291	298	308
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	26	26
SENIOR	DERIV	7/24/2008 13:30	27.775	28.886	28.886
SENIOR	DERIV	7/24/2008 13:30	27.775	28.886	28.886
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	26	26
SENIOR_NORE	DERIV	7/24/2008 13:30	23.61	24.5544	24.5544
SENIOR_NORE	DERIV	7/24/2008 13:30	23.61	24.5544	24.5544
SECURED_MODRE	DERIV	7/24/2008 13:30	22.5	23.4	23.4
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	26	26
SENIOR	DERIV	7/24/2008 13:30	27.775	28.886	28.886
ASSETBACKED	DERIV	12/4/2007 8:30	55	55	55
SENIOR	DERIV	9/28/2000	52	52	52
SENIOR_MODRE	DERIV	7/22/2008 18:30	8	8	8
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
LT2_MMR_L	DERIV	7/24/2008 13:30	88	88	90
SENIOR_MMR_L	DERIV	7/25/2008 13:30	36	37	38
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR_NORE	DERIV	7/23/2008 18:30	19	21	27
SENIOR_NORE	DERIV	7/23/2008 18:30	19	21	27
LOAN_NORE	DERIV	7/29/2008 13:30	27	30	34
SENIOR_MODRE	DERIV	7/23/2008 18:30	19	21	27
SENIOR_NORE	DERIV	7/23/2008 18:30	19	21	27
SENIOR_NORE	DERIV	7/8/2008 13:30	19	21	27
SENIOR_NORE	DERIV	7/23/2008 18:30	19	21	27
LOAN_NORE	DERIV	7/29/2008 13:30	27	30	34
SENIOR_NORE	DERIV	7/23/2008 18:30	19	21	27
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
DIGITAL	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	7/30/2008 18:30	208.868	208.868	208.868
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188

1331.396125	1302.437569	1256.7339	1206.977912	1165.900216	1124.82252	1056.326476	970.963893
1305.850914	1269.110784	1217.653098	1163.751919	1119.922858	1076.093796	1001.595401	906.438423
1256.995994	1219.965652	1169.891863	1118.169497	1076.486473	1034.803448	964.281607	874.902086
1288.995192	1249.966154	1198.010913	1144.603387	1101.6172	1058.631013	986.027514	892.216426
1270.617502	1222.53098	1163.1651	1104.196114	1057.495865	1010.795616	930.801034	827.381271
1290.269009	1251.140006	1199.020675	1145.465868	1102.522967	1059.580066	987.613674	897.207909
1242.410215	1203.245194	1152.646014	1101.320419	1060.510003	1019.699587	951.605288	866.68857
1223.985233	1176.521746	1119.249574	1062.965914	1018.72848	974.491045	899.079663	802.258489
1242.410215	1203.245194	1152.646014	1101.320419	1060.510003	1019.699587	951.605288	866.68857
1290.269009	1251.140006	1199.020675	1145.465868	1102.522967	1059.580066	987.613674	897.207909
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
15	15	15	15	16	17	20	20
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
30.34483489	34.86365686	40.7820754	46.18139258	49.55876336	52.93613413	60.51458774	70.41302892
63.327	68.882	74.437	79.992	82.7695	85.547	96.657	135.542
63.327	68.882	74.437	79.992	82.7695	85.547	96.657	135.542
54	54	54	60	66	72	84	125
57	62	67	72	74.5	77	87	122
51.3	55.8	60.3	64.8	67.05	69.3	78.3	109.8
57	62	67	72	74.5	77	87	122
53.8308	58.5528	63.2748	67.9968	70.3578	72.7188	82.1628	115.2168
53.8308	58.5528	63.2748	67.9968	70.3578	72.7188	82.1628	115.2168
57	62	67	72	74.5	77	87	122
63.327	68.882	74.437	79.992	82.7695	85.547	96.657	135.542
57	62	67	72	74.5	77	87	122
57	62	67	72	74.5	77	87	122
63.327	68.882	74.437	79.992	82.7695	85.547	96.657	135.542
53.8308	58.5528	63.2748	67.9968	70.3578	72.7188	82.1628	115.2168
59	64	69	74	76.5	79	89	124
0.95	0.953846154	0.943661972	0.96	0.949512195	0.93902439	0.935483871	0.976
57	62	67	72	74.5	77	87	122
53.8308	58.5528	63.2748	67.9968	70.3578	72.7188	82.1628	115.2168
25	35	40	45	47.5	50	60	45
13	17	23	28	34.5	41	57	39
36.93170876	46.93476447	53.96258723	60	63	66	71	71
36.93170876	46.93476447	53.96258723	60	63	66	71	71
36.93170876	46.93476447	53.96258723	60	63	66	71	71
321	334	345	355	365.5	376	393	393
30	35	40	45	47.5	50	55	75
33.33	38.885	44.44	49.995	52.7725	55.55	61.105	83.325
33.33	38.885	44.44	49.995	52.7725	55.55	61.105	83.325
30	35	40	45	47.5	50	55	75
28.332	33.054	37.776	42.498	44.859	47.22	51.942	70.83
28.332	33.054	37.776	42.498	44.859	47.22	51.942	70.83
27	31.5	36	40.5	42.75	45	49.5	67.5
30	35	40	45	47.5	50	55	75
33.33	38.885	44.44	49.995	52.7725	55.55	61.105	83.325
55	55	55	55	55	55	55	55
52	52	52	52	52	52	52	52
8	8	8	8	8	8	15	15
26	26	26	26	26	26	34	34
105	120	135	150	151	152	155	168
44	50	57	63	63.5	64	65	63
0	0	0	0	0	0	0	0
41	56	70	80	84.5	89	96	96
41	56	70	80	84.5	89	96	96
45	55	65	73	77	81	88	89
41	56	70	80	84.5	89	96	96
41	56	70	80	84.5	89	96	96
41	56	70	80	84.5	89	96	96
41	56	70	80	84.5	89	96	96
45	55	65	73	77	81	88	89
41	56	70	80	84.5	89	96	96
15	15	15	15	15	15	20	20
15	15	15	15	15	15	20	20
264.418	319.968	342.188	364.408	364.408	364.408	364.408	364.408
238	288	308	328	328	328	328	328

954.206366
884.211719
854.113888
870.243902
801.119323
877.134808
847.908515
777.775409
847.908515
877.134808
0.999999975
1
1
1
1
1
1
20
0.999999975
1
80.14177008
135.542
135.542
125
122
109.8
122
115.2168
115.2168
122
135.542
122
122
135.542
115.2168
124
0.976
122
115.2168
45
39
71
71
71
393
78
86.658
86.658
78
73.6632
73.6632
70.2
78
86.658
55
52
15
34
171.1
63
0
96
96
89
96
96
96
96
89
96
20
20
364.408
328

MOTEURSENIOR	MOT	EUR
MOTUSDSENIOR_MODRE	MOT	USD
MOTUSDSENIOR_NORE	MOT	USD
MOTEURSENIOR_NORE	MOT	EUR
MOTAUDSENIOR_MODRE	MOT	AUD
MOTJPYSENIOR_MODRE	MOT	JPY
MOTHKDSENIOR_MODRE	MOT	HKD
MOTHKDSENIOR_NORE	MOT	HKD
MOTJPYSENIOR_NORE	MOT	JPY
MOTSGDSENIOR_MODRE	MOT	SGD
MOVIUSDLOAN_NORE	MOVI	USD
MOVICDOUSDLOAN_NORE	MOVICDO	USD
MPHUSDSENIOR_MODRE	MPH	USD
MPORTUSDASSETBACKED	MPORT	USD
MQBEURSUBORDINATE_MODRE	MQB	EUR
MQBUSDSUBORDINATE_MODRE	MQB	USD
MQBHKDSUBORDINATE_MODRE	MQB	HKD
MQBJPYSUBORDINATE_MODRE	MQB	JPY
MQBSGDSUBORDINATE_MODRE	MQB	SGD
MQBEURSENIOR_MODRE	MQB	EUR
MRCY_06_3A_DUSDSENIOR	MRCY_06_3A_D	USD
MRKUSDSENIOR	MRK	USD
MRKUSDSENIOR_MODRE	MRK	USD
MRKEURSENIOR	MRK	EUR
MRKEURSENIOR_MODRE	MRK	EUR
MRKUSDSENIOR_NORE	MRK	USD
MRKEURSENIOR_NORE	MRK	EUR
MRKAUDSENIOR	MRK	AUD
MRKAUDSENIOR_MODRE	MRK	AUD
MRKJPYSENIOR_MODRE	MRK	JPY
MRKHKDSENIOR_MODRE	MRK	HKD
MRKSGDSENIOR_MODRE	MRK	SGD
MROUSDSENIOR	MRO	USD
MROEURSENIOR_MODRE	MRO	EUR
MROUSDSENIOR_MODRE	MRO	USD
MROUSDSENIOR_NORE	MRO	USD
MROEURSENIOR_NORE	MRO	EUR
MROEURSENIOR	MRO	EUR
MROAUDSENIOR_MODRE	MRO	AUD
MROTWDSENIOR	MRO	TWD
MSAUDSENIOR	MS	AUD
MSAUDSENIOR_MODRE	MS	AUD
MSEURSENIOR	MS	EUR
MSEURSENIOR_NORE	MS	EUR
MSEURSENIOR_MODRE	MS	EUR
MSUSDSENIOR	MS	USD
MSUSDSENIOR	MS	USD
MSUSDSENIOR_NORE	MS	USD
MSUSDSENIOR_MODRE	MS	USD
MSUSDPREFERRED_MODRE	MS	USD
MSJPYSENIOR_MODRE	MS	JPY
MSHKDSENIOR_NORE	MS	HKD
MSHKDSENIOR_MODRE	MS	HKD
MSSGDSENIOR_MODRE	MS	SGD
MSHKDSENIOR	MS	HKD
MSEURSUBORDINATE_MODRE	MS	EUR
MSUSDSUBORDINATE_MODRE	MS	USD
MSAUDSUBORDINATE_MODRE	MS	AUD
MSUSDSUBORDINATE	MS	USD
MSHKDSUBORDINATE	MS	HKD
MSAUDSUBORDINATE	MS	AUD
MSUSDSTRNOTE	MS	USD
MSUSDSTRNOTE	MS	USD
MS_MUNIUSDSENIOR_MODRE	MS_MUNI	USD
MS_PUSDPREFERRED_MODRE	MS_P	USD
MSAC__05_HE5_B2USDSENIOR	MSAC__05_HE5_B2	USD
MSAC_04_HE6_B2USDSENIOR	MSAC_04_HE6_B2	USD
MSAC_04_HE7_B3USDSENIOR	MSAC_04_HE7_B3	USD
MSAC_04_HE9_B2USDSENIOR	MSAC_04_HE9_B2	USD
MSAC_04_NC7_B3USDSENIOR	MSAC_04_NC7_B3	USD
MSAC_04_NC8_B3USDSENIOR	MSAC_04_NC8_B3	USD
MSAC_04_WMC1_B3USDSENIOR	MSAC_04_WMC1_B3	USD
MSAC_04_WMC2_B3USDSENIOR	MSAC_04_WMC2_B3	USD
MSAC_04_WMC3_B2USDSENIOR	MSAC_04_WMC3_B2	USD

SENIOR	DERIV	7/30/2008 18:30	208.868	208.868	208.868
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188
SENIOR_NORE	DERIV	7/30/2008 18:30	177.5472	177.5472	177.5472
SENIOR_NORE	DERIV	7/30/2008 18:30	177.5472	177.5472	177.5472
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188
SENIOR_NORE	DERIV	7/30/2008 18:30	188	188	188
SENIOR_NORE	DERIV	7/30/2008 18:30	177.5472	177.5472	177.5472
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188
LOAN_NORE	DERIV	11/27/2007 18:30	500	500	500
LOAN_NORE	DERIV	9/19/2007 18:30	4000	4000	4000
SENIOR_MODRE	DERIV	7/31/2003 8:30	28	28	28
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	270	270	285
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	270	270	285
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	270	270	285
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	270	270	285
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	270	270	285
SENIOR_MODRE	DERIV	7/30/2008 8:30	170	170	185
SENIOR	DERIV	3/22/2007 8:30	1	1	1
SENIOR	DERIV	7/9/2008 13:30	5.555	7.777	11.11
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR	DERIV	7/9/2008 13:30	5.555	7.777	11.11
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR_NORE	DERIV	7/9/2008 13:30	4.722	6.6108	9.444
SENIOR_NORE	DERIV	7/9/2008 13:30	4.722	6.6108	9.444
SENIOR	DERIV	7/9/2008 13:30	5	7	10
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR	DERIV	7/18/2008 13:30	58.883	58.883	58.883
SENIOR_MODRE	DERIV	7/18/2008 13:30	53	53	53
SENIOR_MODRE	DERIV	7/18/2008 13:30	53	53	53
SENIOR_NORE	DERIV	7/18/2008 13:30	50.0532	50.0532	50.0532
SENIOR_NORE	DERIV	7/18/2008 13:30	50.0532	50.0532	50.0532
SENIOR	DERIV	7/18/2008 13:30	58.883	58.883	58.883
SENIOR_MODRE	DERIV	7/18/2008 13:30	53	53	53
SENIOR	DERIV	7/18/2008 13:30	58.883	58.883	58.883
SENIOR	DERIV	7/30/2008 13:30	316.635	338.855	361.075
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
SENIOR	DERIV	7/30/2008 13:30	316.635	338.855	361.075
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	288.042	306.93
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
SENIOR	CASH	7/30/2008 13:30	316.635	338.855	361.075
SENIOR	DERIV	7/30/2008 13:30	316.635	338.855	361.075
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	288.042	306.93
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
PREFERRED_MODRE	DERIV	7/30/2008 13:30	427.5	457.5	487.5
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	288.042	306.93
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
SENIOR	DERIV	7/30/2008 13:30	316.635	338.855	361.075
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	300	320	340
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	300	320	340
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	300	320	340
SUBORDINATE	DERIV	7/30/2008 13:30	333.3	355.52	377.74
SUBORDINATE	DERIV	7/30/2008 13:30	333.3	355.52	377.74
SUBORDINATE	DERIV	7/30/2008 13:30	333.3	355.52	377.74
STRNOTE	CASH	7/16/2008 18:30	230	230	230
STRNOTE	DERIV	7/22/2008 13:30	230	230	230
SENIOR_MODRE	DERIV	7/22/2008 18:30	38	38	38
PREFERRED_MODRE	DERIV	4/5/2007 18:30	2	5	10
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	1/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	4/26/2006 18:30	1	1	1

264.418	319.968	342.188	364.408	364.408	364.408	364.408	364.408
238	288	308	328	328	328	328	328
224.7672	271.9872	290.8752	309.7632	309.7632	309.7632	309.7632	309.7632
224.7672	271.9872	290.8752	309.7632	309.7632	309.7632	309.7632	309.7632
238	288	308	328	328	328	328	328
238	288	308	328	328	328	328	328
238	288	308	328	328	328	328	328
238	272.8421053	308	316.4912281	284.2166286	251.942029	255.1111111	306.3396226
224.7672	271.9872	290.8752	309.7632	309.7632	309.7632	309.7632	309.7632
238	288	308	328	328	328	328	328
500	500	500	500	500	500	500	500
4000	4000	4000	4000	4000	4000	4000	4000
28	28	28	28	28	28	28	28
750	750	750	750	750	750	750	750
295	305	310	315	315	315	315	315
295	305	310	315	315	315	315	315
295	305	310	315	315	315	315	315
295	305	310	315	315	315	315	315
295	305	310	315	315	315	315	315
195	205	210	215	215	215	215	215
1	1	1	1	1	1	1	1
18.887	25.553	31.108	35.552	37.2185	38.885	41.107	41.107
17	23	28	32	33.5	35	37	37
18.887	25.553	31.108	35.552	37.2185	38.885	41.107	41.107
17	23	28	32	33.5	35	37	37
16.0548	21.7212	26.4432	30.2208	31.6374	33.054	34.9428	34.9428
16.0548	21.7212	26.4432	30.2208	31.6374	33.054	34.9428	34.9428
17	23	28	32	33.5	35	37	37
17	23	28	32	33.5	35	37	37
17	23	28	32	33.5	35	37	37
17	23	28	32	33.5	35	37	37
17	23	28	32	33.5	35	37	37
69.993	75.548	83.325	95.546	96.657	97.768	103.323	132.209
63	68	75	86	87	88	93	119
63	68	75	86	87	88	93	119
59.4972	64.2192	70.83	81.2184	82.1628	83.1072	87.8292	112.3836
59.4972	64.2192	70.83	81.2184	82.1628	83.1072	87.8292	112.3836
69.993	75.548	83.325	95.546	96.657	97.768	103.323	132.209
63	68	75	86	87	88	93	119
69.993	75.548	83.325	95.546	96.657	97.768	103.323	132.209
344.41	322.19	294.415	261.085	259.974	258.863	255.53	255.53
310	290	265	235	234	233	230	230
344.41	322.19	294.415	261.085	259.974	258.863	255.53	255.53
292.764	273.876	250.266	221.934	220.9896	220.0452	217.212	217.212
310	290	265	235	234	233	230	230
344.41	322.19	294.415	261.085	259.974	258.863	255.53	255.53
344.41	322.19	294.415	261.085	259.974	258.863	255.53	255.53
292.764	273.876	250.266	221.934	220.9896	220.0452	217.212	217.212
310	290	265	235	234	233	230	230
465	435	397.5	352.5	351	349.5	345	345
310	290	265	235	234	233	230	230
292.764	273.876	250.266	221.934	220.9896	220.0452	217.212	217.212
310	290	265	235	234	233	230	230
310	290	265	235	234	233	230	230
344.41	322.19	294.415	261.085	259.974	258.863	255.53	255.53
325	305	283	255	256.8111111	258.6222222	253.8461538	253.8461538
325	305	283	255	254	253	250	250
325	305	283	255	254	253	250	250
361.075	338.855	314.413	283.305	282.194	281.083	277.75	277.75
361.075	338.855	314.413	283.305	282.194	281.083	277.75	277.75
361.075	338.855	314.413	283.305	282.194	281.083	277.75	277.75
230	230	230	230	230	230	200	200
230	230	230	230	230	230	200	200
38	38	40	40	41	42	45	45
22	36	45	55	60	65	75	75
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364.408
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41.107
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34.9428
34.9428
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136.653
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116.1612
116.1612
136.653
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136.653
255.53
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217.212
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253.8461538
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MSAC_04_WMC3_B3USDSENIOR	MSAC_04_WMC3_B3	USD
MSAC_05_HE1_B2USDSENIOR	MSAC_05_HE1_B2	USD
MSAC_05_HE1_B3USDSENIOR	MSAC_05_HE1_B3	USD
MSAC_05_HE2_B3USDSENIOR	MSAC_05_HE2_B3	USD
MSAC_05_HE3_B3USDSENIOR	MSAC_05_HE3_B3	USD
MSAC_05_HE4_B2USDSENIOR	MSAC_05_HE4_B2	USD
MSAC_05_HE4_B3USDSENIOR	MSAC_05_HE4_B3	USD
MSAC_05_HE5_B2USDSENIOR	MSAC_05_HE5_B2	USD
MSAC_05_HE5_B3USDSENIOR	MSAC_05_HE5_B3	USD
MSAC_05_HE5_B3_USDSENIOR	MSAC_05_HE5_B3_	USD
MSAC_05_HE5_M5USDSENIOR	MSAC_05_HE5_M5	USD
MSAC_05_HE6_B2USDSENIOR	MSAC_05_HE6_B2	USD
MSAC_05_HE6_B3USDSENIOR	MSAC_05_HE6_B3	USD
MSAC_05_HE6_M6USDSENIOR	MSAC_05_HE6_M6	USD
MSAC_05_HE7_B2USDSENIOR	MSAC_05_HE7_B2	USD
MSAC_05_HE7_B3USDSENIOR	MSAC_05_HE7_B3	USD
MSAC_05_NC1_B2USDSENIOR	MSAC_05_NC1_B2	USD
MSAC_05_NC1_B3USDSENIOR	MSAC_05_NC1_B3	USD
MSAC_05_NC2_B2USDSENIOR	MSAC_05_NC2_B2	USD
MSAC_05_NC2_B3USDSENIOR	MSAC_05_NC2_B3	USD
MSAC_05_WMC1_B2USDSENIOR	MSAC_05_WMC1_B2	USD
MSAC_05_WMC1_B3USDSENIOR	MSAC_05_WMC1_B3	USD
MSAC_05_WMC2_B3USDSENIOR	MSAC_05_WMC2_B3	USD
MSAC_05_WMC3_B3USDSENIOR	MSAC_05_WMC3_B3	USD
MSAC_05_WMC4_B2USDSENIOR	MSAC_05_WMC4_B2	USD
MSAC_05_WMC4_B3USDSENIOR	MSAC_05_WMC4_B3	USD
MSAC_05_WMC5_B2USDSENIOR	MSAC_05_WMC5_B2	USD
MSAC_05_WMC5_B3USDSENIOR	MSAC_05_WMC5_B3	USD
MSAC_05_WMC6_B3USDSENIOR	MSAC_05_WMC6_B3	USD
MSAC_05HE2_B3USDSENIOR	MSAC_05HE2_B3	USD
MSAC_06_HE_7_B3USDSENIOR	MSAC_06_HE_7_B3	USD
MSAC_06_HE1_B2USDSENIOR	MSAC_06_HE1_B2	USD
MSAC_06_HE1_B3USDSENIOR	MSAC_06_HE1_B3	USD
MSAC_06_HE2_B2USDSENIOR	MSAC_06_HE2_B2	USD
MSAC_06_HE2_B3USDSENIOR	MSAC_06_HE2_B3	USD
MSAC_06_HE2_M2USDSENIOR	MSAC_06_HE2_M2	USD
MSAC_06_HE3_B1USDSENIOR	MSAC_06_HE3_B1	USD
MSAC_06_HE3_B2USDSENIOR	MSAC_06_HE3_B2	USD
MSAC_06_HE3_B3USDSENIOR	MSAC_06_HE3_B3	USD
MSAC_06_HE3_B3_USDSENIOR	MSAC_06_HE3_B3_	USD
MSAC_06_HE4_B2USDSENIOR	MSAC_06_HE4_B2	USD
MSAC_06_HE4_B3USDSENIOR	MSAC_06_HE4_B3	USD
MSAC_06_HE5_B2USDSENIOR	MSAC_06_HE5_B2	USD
MSAC_06_HE5_B3USDSENIOR	MSAC_06_HE5_B3	USD
MSAC_06_HE5_B3_USDSENIOR	MSAC_06_HE5_B3_	USD
MSAC_06_HE6_B1USDSENIOR	MSAC_06_HE6_B1	USD
MSAC_06_HE6_B2USDSENIOR	MSAC_06_HE6_B2	USD
MSAC_06_HE6_B3USDSENIOR	MSAC_06_HE6_B3	USD
MSAC_06_HE6_M5USDSENIOR	MSAC_06_HE6_M5	USD
MSAC_06_HE6_M6USDSENIOR	MSAC_06_HE6_M6	USD
MSAC_06_HE7_B2USDSENIOR	MSAC_06_HE7_B2	USD
MSAC_06_HE7_B3USDSENIOR	MSAC_06_HE7_B3	USD
MSAC_06_HE8_B2USDSENIOR	MSAC_06_HE8_B2	USD
MSAC_06_HE8_B3USDSENIOR	MSAC_06_HE8_B3	USD
MSAC_06_NC1_B1USDSENIOR	MSAC_06_NC1_B1	USD
MSAC_06_NC1_B2USDSENIOR	MSAC_06_NC1_B2	USD
MSAC_06_NC1_B3USDSENIOR	MSAC_06_NC1_B3	USD
MSAC_06_NC2_B2USDSENIOR	MSAC_06_NC2_B2	USD
MSAC_06_NC2_B3USDSENIOR	MSAC_06_NC2_B3	USD
MSAC_06_NC3_B1USDSENIOR	MSAC_06_NC3_B1	USD
MSAC_06_NC3_B2USDSENIOR	MSAC_06_NC3_B2	USD
MSAC_06_NC3_B3USDSENIOR	MSAC_06_NC3_B3	USD
MSAC_06_NC4_B1USDSENIOR	MSAC_06_NC4_B1	USD
MSAC_06_NC4_B2USDSENIOR	MSAC_06_NC4_B2	USD
MSAC_06_NC4_B3USDSENIOR	MSAC_06_NC4_B3	USD
MSAC_06_NC5_B3USDSENIOR	MSAC_06_NC5_B3	USD
MSAC_06_WMC1_B1USDSENIOR	MSAC_06_WMC1_B1	USD
MSAC_06_WMC1_B2USDSENIOR	MSAC_06_WMC1_B2	USD
MSAC_06_WMC1_B3USDSENIOR	MSAC_06_WMC1_B3	USD
MSAC_06_WMC2_B1USDSENIOR	MSAC_06_WMC2_B1	USD
MSAC_06_WMC2_B2USDSENIOR	MSAC_06_WMC2_B2	USD
MSAC_06_WMC2_B3USDSENIOR	MSAC_06_WMC2_B3	USD
MSAC_06_WMC2_M5USDSENIOR	MSAC_06_WMC2_M5	USD
MSAC_06WMC2_B2USDSENIOR	MSAC_06WMC2_B2	USD

SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 13:30	1	1	1
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	4/2/2007 18:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	10/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	7/26/2006 13:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	9/29/2006 8:30	1	1	1
SENIOR	DERIV	2/27/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/12/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2007 8:30	0.999999975	0.999999975	0.999999975
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SENIOR	DERIV	9/6/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	3/22/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	2/9/2007 8:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	10/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	10/20/2006 8:30	1	1	1
SENIOR	DERIV	5/24/2007 18:30	1	1	1
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SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	8/2/2006 18:30	1	1	1

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MSAC_07_HE4_B2USDSENIOR	MSAC_07_HE4_B2	USD
MSAC_07_NC1_B1USDSENIOR	MSAC_07_NC1_B1	USD
MSAC_07_NC1_B2USDSENIOR	MSAC_07_NC1_B2	USD
MSAC_2005_HE1_B2USDSENIOR	MSAC_2005_HE1_B2	USD
MSAC_2005_HE1_B3USDSENIOR	MSAC_2005_HE1_B3	USD
MSAC_2005_HE3_B2USDSENIOR	MSAC_2005_HE3_B2	USD
MSAC_2005_HE3_B3USDSENIOR	MSAC_2005_HE3_B3	USD
MSAC_2005_HE4_B2USDSENIOR	MSAC_2005_HE4_B2	USD
MSAC_2005_HE4_B3USDSENIOR	MSAC_2005_HE4_B3	USD
MSAC_2005_HE5_B2USDSENIOR	MSAC_2005_HE5_B2	USD
MSAC_2005_HE5_B3USDSENIOR	MSAC_2005_HE5_B3	USD
MSAC_2005_HE5_M5USDSENIOR	MSAC_2005_HE5_M5	USD
MSAC_2005_HE6_B2USDSENIOR	MSAC_2005_HE6_B2	USD
MSAC_2005_HE7_B3USDSENIOR	MSAC_2005_HE7_B3	USD
MSAC_2005_NC2_B3USDSENIOR	MSAC_2005_NC2_B3	USD
MSAC_2005_WMC2_B3USDSENIOR	MSAC_2005_WMC2_B3	USD
MSAC_2005_WMC3_B3USDSENIOR	MSAC_2005_WMC3_B3	USD
MSAC_2005_WMC4_B3USDSENIOR	MSAC_2005_WMC4_B3	USD
MSAC_2005_WMC6_B2USDSENIOR	MSAC_2005_WMC6_B2	USD
MSAC_2005_WMC6_B3USDSENIOR	MSAC_2005_WMC6_B3	USD
MSAC_2006_HE1_B2USDSENIOR	MSAC_2006_HE1_B2	USD
MSAC_2006_HE2_B2USDSENIOR	MSAC_2006_HE2_B2	USD
MSAC_2006_HE3_B2USDSENIOR	MSAC_2006_HE3_B2	USD
MSAC_2006_HE3_B3USDSENIOR	MSAC_2006_HE3_B3	USD
MSAC_2006_HE3_B3_USDSENIOR	MSAC_2006_HE3_B3_	USD
MSAC_2006_HE4_B2USDSENIOR	MSAC_2006_HE4_B2	USD
MSAC_2006_HE4_B3USDSENIOR	MSAC_2006_HE4_B3	USD
MSAC_2006_HE5_B3USDSENIOR	MSAC_2006_HE5_B3	USD
MSAC_2006_HE6_A2DUSDSENIOR	MSAC_2006_HE6_A2D	USD
MSAC_2006_HE6_B3USDSENIOR	MSAC_2006_HE6_B3	USD
MSAC_2006_HE6_M5USDSENIOR	MSAC_2006_HE6_M5	USD
MSAC_2006_HE6_M6USDSENIOR	MSAC_2006_HE6_M6	USD
MSAC_2006_HE7_B2USDSENIOR	MSAC_2006_HE7_B2	USD
MSAC_2006_HE7_B3USDSENIOR	MSAC_2006_HE7_B3	USD
MSAC_2006_HE8_B3USDSENIOR	MSAC_2006_HE8_B3	USD
MSAC_2006_NC1_B2USDSENIOR	MSAC_2006_NC1_B2	USD
MSAC_2006_NC1_B3USDSENIOR	MSAC_2006_NC1_B3	USD
MSAC_2006_NC2_B2USDSENIOR	MSAC_2006_NC2_B2	USD
MSAC_2006_NC2_B3USDSENIOR	MSAC_2006_NC2_B3	USD
MSAC_2006_NC3_B2USDSENIOR	MSAC_2006_NC3_B2	USD
MSAC_2006_NC3_B3USDSENIOR	MSAC_2006_NC3_B3	USD
MSAC_2006_NC4_B2USDSENIOR	MSAC_2006_NC4_B2	USD
MSAC_2006_WMC1_B3USDSENIOR	MSAC_2006_WMC1_B3	USD
MSAC_2006_WMC2_A2DUSDSENIOR	MSAC_2006_WMC2_A2D	USD
MSAC_2006_WMC2_B2USDSENIOR	MSAC_2006_WMC2_B2	USD
MSAC_2006_WMC2_B3USDSENIOR	MSAC_2006_WMC2_B3	USD
MSAC_2006_WMC2_M5USDSENIOR	MSAC_2006_WMC2_M5	USD
MSAC04_HE6_B2USDSENIOR	MSAC04_HE6_B2	USD
MSAC04_HE8_B2USDSENIOR	MSAC04_HE8_B2	USD
MSAC04_HE9_B3USDSENIOR	MSAC04_HE9_B3	USD
MSAC04_NC8_B2USDSENIOR	MSAC04_NC8_B2	USD
MSAC04_NC8_B3USDSENIOR	MSAC04_NC8_B3	USD
MSAC04_WMC3_B3USDSENIOR	MSAC04_WMC3_B3	USD
MSAC05_HE2_B3USDSENIOR	MSAC05_HE2_B3	USD
MSAC05_HE3_B3USDSENIOR	MSAC05_HE3_B3	USD
MSAC05_HE5_A2CUSDSENIOR	MSAC05_HE5_A2C	USD
MSAC05_HE5_B3USDSENIOR	MSAC05_HE5_B3	USD
MSAC05_HE5_M2USDSENIOR	MSAC05_HE5_M2	USD
MSAC05_HE5_M5USDSENIOR	MSAC05_HE5_M5	USD
MSAC05_NC1_B2USDSENIOR	MSAC05_NC1_B2	USD
MSAC05_NC1_B3USDSENIOR	MSAC05_NC1_B3	USD
MSAC05_NC2_B3USDSENIOR	MSAC05_NC2_B3	USD
MSAC05_WMC1_B3USDSENIOR	MSAC05_WMC1_B3	USD
MSAC05_WMC2_B3USDSENIOR	MSAC05_WMC2_B3	USD
MSAC05_WMC3_B2USDSENIOR	MSAC05_WMC3_B2	USD
MSAC05_WMC4_B2USDSENIOR	MSAC05_WMC4_B2	USD
MSAC05_WMC4_B3USDSENIOR	MSAC05_WMC4_B3	USD
MSAC05_WMC4_M6USDSENIOR	MSAC05_WMC4_M6	USD
MSAC05_WMC6_B3USDSENIOR	MSAC05_WMC6_B3	USD
MSAC05HEB3USDSENIOR	MSAC05HEB3	USD
MSAC05WM4_B2USDSENIOR	MSAC05WM4_B2	USD
MSAC05WMC_B2USDSENIOR	MSAC05WMC_B2	USD
MSAC05WMC_B3USDSENIOR	MSAC05WMC_B3	USD
MSAC05WMC2USDSENIOR	MSAC05WMC2	USD

SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	5/4/2007 13:30	1	1	1
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	6/20/2007 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	6/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/16/2006 8:30	1	1	1
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR	DERIV	5/23/2007 18:30	1	1	1
SENIOR	DERIV	11/8/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/2/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/16/2007 18:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	1/27/2006 18:30	145	145	145
SENIOR	DERIV	1/26/2006 18:30	166	166	166
SENIOR	DERIV	12/21/2005 13:30	287	287	287
SENIOR	DERIV	12/5/2005 13:30	208	208	208
SENIOR	DERIV	1/20/2006 18:30	301	301	301
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	251	251	251
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/2/2006 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	5/2/2006 13:30	1	1	1
SENIOR	DERIV	2/9/2006 8:30	266	266	266
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	12/12/2005 13:30	215	215	215
SENIOR	DERIV	12/5/2005 13:30	2.22	2.22	2.22
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2005 13:30	85	85	85
SENIOR	DERIV	11/7/2005 18:30	276	276	276
SENIOR	DERIV	10/14/2005 13:30	225	225	225
SENIOR	DERIV	11/1/2005 13:30	147	147	147
SENIOR	DERIV	11/1/2005 13:30	145	145	145
SENIOR	DERIV	11/1/2005 13:30	240	240	240
SENIOR	DERIV	9/30/2005 13:30	195	195	195

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
145	145	145	145	145	145	145	145
166	166	166	166	166	166	166	166
287	287	287	287	287	287	287	287
208	208	208	208	208	208	208	208
301	301	301	301	301	301	301	301
1	1	1	1	1	1	1	1
251	251	251	251	251	251	251	251
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
266	266	266	266	266	266	266	266
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
215	215	215	215	215	215	215	215
2.22	2.22	2.22	2.22	2.22	2.22	2.22	2.22
1	1	1	1	1	1	1	1
85	85	85	85	85	85	85	85
276	276	276	276	276	276	276	276
225	225	225	225	225	225	225	225
147	147	147	147	147	147	147	147
145	145	145	145	145	145	145	145
240	240	240	240	240	240	240	240
195	195	195	195	195	195	195	195

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MSAC05WMC2_B3USDSENIOR	MSAC05WMC2_B3	USD
MSAC05WMC2B3USDSENIOR	MSAC05WMC2B3	USD
MSAC05WMC4_B3USDSENIOR	MSAC05WMC4_B3	USD
MSAC06_HE6_A2DUSDSENIOR	MSAC06_HE6_A2D	USD
MSAC06_HE6_B2USDSENIOR	MSAC06_HE6_B2	USD
MSAC06_HE6_B3USDSENIOR	MSAC06_HE6_B3	USD
MSAC06_HE6_M2USDSENIOR	MSAC06_HE6_M2	USD
MSAC06_HE6_M5USDSENIOR	MSAC06_HE6_M5	USD
MSAC06_WMC2_A2DUSDSENIOR	MSAC06_WMC2_A2D	USD
MSAC06_WMC2_B2USDSENIOR	MSAC06_WMC2_B2	USD
MSAC06_WMC2_B3USDSENIOR	MSAC06_WMC2_B3	USD
MSAC06_WMC2_M2USDSENIOR	MSAC06_WMC2_M2	USD
MSAC06_WMC2_M5USDSENIOR	MSAC06_WMC2_M5	USD
MSAC06NC3B1USDSENIOR	MSAC06NC3B1	USD
MSAC07_NC3_A2DUSDSENIOR	MSAC07_NC3_A2D	USD
MSAC07_NC3_B2USDSENIOR	MSAC07_NC3_B2	USD
MSAC07_NC3_B3USDSENIOR	MSAC07_NC3_B3	USD
MSAC07_NC3_M2USDSENIOR	MSAC07_NC3_M2	USD
MSAC07_NC3_M5USDSENIOR	MSAC07_NC3_M5	USD
MSAC2005_HE5_B3USDSENIOR	MSAC2005_HE5_B3	USD
MSAC2005_NC1_B3USDSENIOR	MSAC2005_NC1_B3	USD
MSC_05_HQ7_KUSDSENIOR	MSC_05_HQ7_K	USD
MSC_06_HE1_B2USDSENIOR	MSC_06_HE1_B2	USD
MSC_06_HE2_B1USDSENIOR	MSC_06_HE2_B1	USD
MSC_06_HE2_B2USDSENIOR	MSC_06_HE2_B2	USD
MSC_06_HE2_B3USDSENIOR	MSC_06_HE2_B3	USD
MSC_06_HE2_M5USDSENIOR	MSC_06_HE2_M5	USD
MSC_06_NC2_B2USDSENIOR	MSC_06_NC2_B2	USD
MSC_06_NC2_B3USDSENIOR	MSC_06_NC2_B3	USD
MSC_06_T21_HUSDSENIOR	MSC_06_T21_H	USD
MSC_2006_HE2_A2DUSDSENIOR	MSC_2006_HE2_A2D	USD
MSC_2006_HE2_B3USDSENIOR	MSC_2006_HE2_B3	USD
MSC_2006_HE2_M5USDSENIOR	MSC_2006_HE2_M5	USD
MSC03_IQ6_FUSDSENIOR	MSC03_IQ6_F	USD
MSC04_HQ3_KUSDSENIOR	MSC04_HQ3_K	USD
MSC04_HQ4_JUSDSENIOR	MSC04_HQ4_J	USD
MSC05_HQ5_JUSDSENIOR	MSC05_HQ5_J	USD
MSC05_HQ7_JUSDSENIOR	MSC05_HQ7_J	USD
MSC05_HQ7_JUSDSENIOR_MODRE	MSC05_HQ7_J	USD
MSC05_HQ7_KUSDSENIOR	MSC05_HQ7_K	USD
MSC05_IQ10_GUSDSENIOR	MSC05_IQ10_G	USD
MSC06_HE2_B2USDSENIOR	MSC06_HE2_B2	USD
MSC06_HE2_B3USDSENIOR	MSC06_HE2_B3	USD
MSC06_HQ9_AJUSDSENIOR	MSC06_HQ9_AJ	USD
MSC06_IQ11_AJUSDSENIOR	MSC06_IQ11_AJ	USD
MSC06_IQ12_AJUSDSENIOR	MSC06_IQ12_AJ	USD
MSC06_T23_AJUSDSENIOR	MSC06_T23_AJ	USD
MSC06_T23_HUSDSENIOR	MSC06_T23_H	USD
MSC07_T25_HUSDSENIOR_MMR_L	MSC07_T25_H	USD
MSC07_T25_HUSDSENIOR	MSC07_T25_H	USD
MSCLOUSDASSETBACKED	MSCLO	USD
MSCT06_HE2_A2DUSDSENIOR	MSCT06_HE2_A2D	USD
MSCT06_HE2_M2USDSENIOR	MSCT06_HE2_M2	USD
MSCT06_HE2_M5USDSENIOR	MSCT06_HE2_M5	USD
MSHEL_05_2_B2USDSENIOR	MSHEL_05_2_B2	USD
MSHEL_05_3_B3USDSENIOR	MSHEL_05_3_B3	USD
MSHEL_05_4_B3USDSENIOR	MSHEL_05_4_B3	USD
MSHEL_06_1_B2USDSENIOR	MSHEL_06_1_B2	USD
MSHEL_06_1_B3USDSENIOR	MSHEL_06_1_B3	USD
MSHEL_06_1_M5USDSENIOR	MSHEL_06_1_M5	USD
MSHEL_06_1_M6USDSENIOR	MSHEL_06_1_M6	USD
MSHEL_06_2_B2USDSENIOR	MSHEL_06_2_B2	USD
MSHEL_06_2_B3USDSENIOR	MSHEL_06_2_B3	USD
MSHEL_06_2_B3_USDSENIOR	MSHEL_06_2_B3_	USD
MSHEL_06_3_B2USDSENIOR	MSHEL_06_3_B2	USD
MSHEL_06_3_B3USDSENIOR	MSHEL_06_3_B3	USD
MSHEL_063_B3USDSENIOR	MSHEL_063_B3	USD
MSHEL_07_2_B2USDSENIOR	MSHEL_07_2_B2	USD
MSHEL_2005_2_B2USDSENIOR	MSHEL_2005_2_B2	USD
MSHEL_2005_4_B3USDSENIOR	MSHEL_2005_4_B3	USD
MSHEL_2006_1_B3USDSENIOR	MSHEL_2006_1_B3	USD
MSHEL_2006_2__B2USDSENIOR	MSHEL_2006_2__B2	USD
MSHEL_2006_2_B2USDSENIOR	MSHEL_2006_2_B2	USD
MSHEL_2006_2_B3USDSENIOR	MSHEL_2006_2_B3	USD

SENIOR	DERIV	7/14/2005 18:30	210	210	210
SENIOR	DERIV	10/6/2005 13:30	196	196	196
SENIOR	DERIV	11/1/2005 13:30	240	240	240
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	11/15/2006 13:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	11/30/2005 18:30	97	97	97
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	5/24/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	155	155	155
SENIOR	DERIV	3/13/2006 13:30	75	75	75
SENIOR_MODRE	DERIV	10/25/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/5/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	4/19/2007 18:30	1	1	1
SENIOR_MMR_L	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	2/15/2007 18:30	1	1	1
SENIOR	DERIV	2/12/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/8/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1

210	210	210	210	210	210	210	210
196	196	196	196	196	196	196	196
240	240	240	240	240	240	240	240
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
97	97	97	97	97	97	97	97
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
155	155	155	155	155	155	155	155
75	75	75	75	75	75	75	75
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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MSHEL_2006_3_B3USDSENIOR	MSHEL_2006_3_B3	USD
MSHEL05_1_B2USDSENIOR	MSHEL05_1_B2	USD
MSHEL05_2_B2USDSENIOR	MSHEL05_2_B2	USD
MSHEL06_1_B2USDSENIOR	MSHEL06_1_B2	USD
MSIMEURLOAN	MSIM	EUR
MSIMCEURSENIOR_NORE	MSIMC	EUR
MSIMC_2007_1_A1_40_55EURASSETBACKED	MSIMC_2007_1_A1_40_55	EUR
MSIMC_2007_1_A1_40_60EURASSETBACKED	MSIMC_2007_1_A1_40_60	EUR
MSIMC_2007_1X_A1EURSENIOR_NORE	MSIMC_2007_1X_A1	EUR
MSIMFEEUSDASSETBACKED	MSIMFEE	USD
MSIMFEEUSDSUBORDINATE	MSIMFEE	USD
MSIX_06_1_B2USDSENIOR	MSIX_06_1_B2	USD
MSIX_06_1_B2_USDSENIOR	MSIX_06_1_B2_	USD
MSPB_2007_1_A1A_40_55USDASSETBACKED	MSPB_2007_1_A1A_40_55	USD
MSPB_2007_1_A1A_40_60USDASSETBACKED	MSPB_2007_1_A1A_40_60	USD
MT_MUNIUSDSENIOR_MODRE	MT_MUNI	USD
MTFGAUDSENIOR	MTFG	AUD
MTFGHKDSUBORDINATE	MTFG	HKD
MTGUSDSENIOR_MODRE	MTG	USD
MTGEURSENIOR_MODRE	MTG	EUR
MTGUSDSENIOR	MTG	USD
MTGJPYSENIOR_MODRE	MTG	JPY
MTGAUDSENIOR_MODRE	MTG	AUD
MTGAUDSENIOR	MTG	AUD
MTGHKDSENIOR_MODRE	MTG	HKD
MTGSGDSENIOR_MODRE	MTG	SGD
MTGUSDDIGITAL_NORE	MTG	USD
MTHUSDSENIOR_NORE	MTH	USD
MTHJPYSENIOR_NORE	MTH	JPY
MTSFAUSDCVA_SENIOR	MTSFA	USD
MTWIL_2007_2_A1_40_55USDASSETBACKED	MTWIL_2007_2_A1_40_55	USD
MTWIL_2007_2_A1_40_60USDASSETBACKED	MTWIL_2007_2_A1_40_60	USD
MUEGROUSDLOAN_NORE	MUEGRO	USD
MULB_2A_A2USDSENIOR	MULB_2A_A2	USD
MUNI_AL_PUBSCHUSDSENIOR	MUNI_AL_PUBSCH	USD
MUNI_AZ_PHXUSDSENIOR	MUNI_AZ_PHX	USD
MUNI_AZ_SALTUSDSENIOR_MODRE	MUNI_AZ_SALT	USD
MUNI_AZ_SALTUSDSENIOR	MUNI_AZ_SALT	USD
MUNI_AZ_TRANUSDSENIOR	MUNI_AZ_TRAN	USD
MUNI_CA_BATAUSDSENIOR_MODRE	MUNI_CA_BATA	USD
MUNI_CA_BATAUSDSENIOR	MUNI_CA_BATA	USD
MUNI_CA_LADWPUSDSENIOR	MUNI_CA_LADWP	USD
MUNI_CA_LASCHUSDSENIOR	MUNI_CA_LASCH	USD
MUNI_CA_METWTRUSDSENIOR	MUNI_CA_METWTR	USD
MUNI_FL_TRANUSDSENIOR	MUNI_FL_TRAN	USD
MUNI_MA_TRANUSDSENIOR	MUNI_MA_TRAN	USD
MUNI_MA_WTRUSDSENIOR	MUNI_MA_WTR	USD
MUNI_MCDX_1_USDUSDSENIOR	MUNI_MCDX_1_USD	USD
MUNI_MO_TRANUSDSENIOR	MUNI_MO_TRAN	USD
MUNI_NC_EAPWRUSDSENIOR_MODRE	MUNI_NC_EAPWR	USD
MUNI_NY_LIPAUSDSENIOR_MODRE	MUNI_NY_LIPA	USD
MUNI_NY_MTAUSDSENIOR_MODRE	MUNI_NY_MTA	USD
MUNI_NY_TRIBUSDSENIOR	MUNI_NY_TRIB	USD
MUNI_NYC_TFAUSDSENIOR	MUNI_NYC_TFA	USD
MUNI_NYC_WTRUSDSENIOR	MUNI_NYC_WTR	USD
MUNI_NYNJ_PORTUSDSENIOR_MODRE	MUNI_NYNJ_PORT	USD
MUNI_NYNJ_PORTUSDSENIOR	MUNI_NYNJ_PORT	USD
MUNI_NYS_ENVUSDSENIOR	MUNI_NYS_ENV	USD
MUNI_OH_SWRUSDSENIOR	MUNI_OH_SWR	USD
MUNI_PR_PREPAUSDSENIOR	MUNI_PR_PREPA	USD
MUNI_TN_SHELCOUSDSENIOR	MUNI_TN_SHELCO	USD
MUNI_TX_SAEGUSDSENIOR	MUNI_TX_SAEG	USD
MUNI_TX_TOLLUSDSENIOR	MUNI_TX_TOLL	USD
MUNI_TX_TRANUSDSENIOR	MUNI_TX_TRAN	USD
MUNI_TX_UTEXUSDSENIOR	MUNI_TX_UTEX	USD
MUNI_UT_INTPWRUSDSENIOR	MUNI_UT_INTPWR	USD
MUNI_WA_ENEUSDSENIOR	MUNI_WA_ENE	USD
MURUSDSENIOR_MODRE	MUR	USD
MUREURSENIOR_MODRE	MUR	EUR
MVEWUSDASSETBACKED	MVEW	USD
MVEW_2007_3A_DUSDASSETBACKED	MVEW_2007_3A_D	USD
MWAUSDLOAN_NORE	MWA	USD
MWDUSDSENIOR	MWD	USD
MWDUSDSENIOR_MODRE	MWD	USD

SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	3/8/2006 18:30	125	125	125
LOAN	DERIV	12/11/2007 13:30	100	100	100
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/28/2008 13:30	70	70	70
ASSETBACKED	DERIV	7/28/2008 13:30	100	100	100
SUBORDINATE	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR	DERIV	7/23/2008 8:30	35	35	45
SUBORDINATE	DERIV	7/23/2008 8:30	65	65	65
SENIOR_MODRE	DERIV	7/30/2008 18:30	1023.366706	1242.647201	1333.521319
SENIOR_MODRE	DERIV	7/30/2008 18:30	1026.559466	1249.122049	1344.708326
SENIOR	DERIV	7/30/2008 18:30	1082.487461	1327.850185	1432.889052
SENIOR_MODRE	DERIV	7/30/2008 18:30	1020.726492	1237.099988	1322.885379
SENIOR_MODRE	DERIV	7/30/2008 18:30	1030.90877	1257.876533	1360.438593
SENIOR	DERIV	7/30/2008 18:30	1084.932499	1336.199145	1452.85774
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.851847	1241.852227	1332.360959
SENIOR_MODRE	DERIV	7/30/2008 18:30	1021.06056	1238.335263	1326.169333
DIGITAL_NORE	DERIV	7/30/2008 18:30	993.83176	1200.183601	1284.296401
SENIOR_NORE	DERIV	7/23/2008 13:30	480	480	502
SENIOR_NORE	DERIV	7/23/2008 13:30	480	480	502
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
LOAN_NORE	DERIV	7/23/2008 18:30	270	280	290
SENIOR	DERIV	3/20/2006 13:30	64	64	64
SENIOR	DERIV	7/22/2008 18:30	19	19	19
SENIOR	DERIV	7/22/2008 18:30	32	32	32
SENIOR_MODRE	DERIV	7/22/2008 18:30	59	59	59
SENIOR	DERIV	7/22/2008 18:30	59	59	59
SENIOR	DERIV	7/22/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/22/2008 18:30	64	64	64
SENIOR	DERIV	7/22/2008 18:30	64	64	64
SENIOR	DERIV	7/22/2008 18:30	50	50	50
SENIOR	DERIV	7/22/2008 18:30	50	50	50
SENIOR	DERIV	7/22/2008 18:30	46	46	46
SENIOR	DERIV	7/22/2008 18:30	66	66	66
SENIOR	DERIV	7/22/2008 18:30	35	35	35
SENIOR	DERIV	7/16/2008 13:30	21	21	21
SENIOR	DERIV	7/22/2008 18:30	31	31	31
SENIOR	DERIV	7/22/2008 18:30	45	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	7/22/2008 18:30	82	82	82
SENIOR_MODRE	DERIV	7/22/2008 18:30	34	34	34
SENIOR	DERIV	7/22/2008 18:30	52	52	52
SENIOR	DERIV	7/22/2008 18:30	45	45	45
SENIOR	DERIV	7/22/2008 18:30	45	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	53	53	53
SENIOR	DERIV	7/22/2008 18:30	53	53	53
SENIOR	DERIV	7/22/2008 18:30	24	24	24
SENIOR	DERIV	7/22/2008 18:30	34	34	34
SENIOR	DERIV	7/22/2008 18:30	140	140	140
SENIOR	DERIV	7/22/2008 18:30	35	35	35
SENIOR	DERIV	7/22/2008 18:30	75	75	75
SENIOR	DERIV	7/22/2008 18:30	120	120	120
SENIOR	DERIV	7/22/2008 18:30	24	24	24
SENIOR	DERIV	7/22/2008 18:30	20	20	20
SENIOR	DERIV	7/22/2008 18:30	84	84	84
SENIOR	DERIV	7/22/2008 18:30	84	84	84
SENIOR_MODRE	DERIV	7/29/2008 18:30	56	55	55
SENIOR_MODRE	DERIV	7/29/2008 18:30	56	55	55
ASSETBACKED	DERIV	8/6/2007 18:30	430	430	430
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
LOAN_NORE	DERIV	7/23/2008 18:30	350	360	370
SENIOR	DERIV	3/30/2006 18:30	6	6	7
SENIOR_MODRE	DERIV	3/30/2006 18:30	5	5	6

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125	125	125	125	125	125	125	125
100	100	100	100	100	100	100	100
13	13	13	13	13	13	13	13
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
70	70	70	70	70	70	70	70
100	100	100	100	100	100	100	100
1500	1500	1500	1500	1500	1500	1500	1500
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130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
5	5	5	5	5	5	5	5
55	65	73	80	84	88	95	95
75	85	93	100	104	108	115	115
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1181.355849	1029.986945	933.115088	873.055872	818.409457	763.763042	695.016421	651.081203
1252.576574	1085.515647	978.607854	912.425988	852.174515	791.923042	716.255935	668.628733
1151.867778	998.697668	901.43675	841.083411	788.330182	735.576953	669.375796	623.686584
1202.723089	1052.286384	955.713323	896.140129	840.4228695	784.70561	714.788443	673.534661
1282.651484	1117.259866	1010.36502	944.206734	881.847093	819.487452	740.841972	694.291641
1167.207466	1017.214457	921.934915	863.158426	809.95067	756.742914	689.999099	646.806209
1158.37829	1007.161548	911.152582	851.814102	798.9970785	746.180055	679.942618	635.130967
1126.914235	985.039172	895.198846	839.872426	790.0725015	740.272577	678.182995	639.250307
552	604	652	675	665	655	636	636
552	604	652	675	665	655	636	636
42.5	50	56	62.5	65	67.5	72.5	77
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
300	310	320	330	337.5	345	355	365
64	64	64	64	64	64	64	64
19	19	20	20	20	20	26	26
32	32	34	34	34	34	40	40
59	59	61	61	61	61	65	65
59	59	61	61	61	61	65	65
33	33	35	35	36.5	38	43	43
64	64	67	67	67	67	75	75
64	64	67	67	67	67	75	75
50	50	51	51	51	51	55	55
50	50	51	51	51	51	55	55
46	46	49	49	49	49	53	53
66	66	68	68	68	68	70	70
35	35	37	37	37	37	40	40
21	21	22	22	22	22	28	28
31	31	33	33	33	33	39	39
45	45	47	47	47	47	50	50
85	85	90	90	90	90	92	92
82	82	85	85	85	85	90	90
34	34	34	34	34	34	40	40
52	52	55	55	56	57	60	60
45	45	48	48	48	48	53	53
45	45	48	48	48.5	49	53	53
53	53	55	55	55	55	60	60
53	53	55	55	55	55	60	60
24	24	25	25	25	25	30	30
34	34	36	36	36	36	42	42
140	140	140	140	140	140	140	140
35	35	37	37	37	37	45	45
75	75	80	80	80	80	85	85
120	120	125	125	126.5	128	130	130
24	24	25	25	26	27	30	30
20	20	22	22	22	22	28	28
84	84	86	86	86	86	90	90
84	84	86	86	86	86	90	90
65	70	82	95	100	105	112	125
65	70	82	95	100	105	112	125
430	430	430	430	430	430	430	430
700	700	700	700	700	700	700	700
400	420	440	470	475	480	500	500
10	16	20	24	27	30	42	46
9	14	18	22	24.5	27	38	41

1
1
1
125
100
13
130
110
70
100
1500
1
1
130
110
5
95
115
640.507109
641.863156
659.111866
613.193086
666.268876
686.107498
637.700395
624.86477
631.449977
636
636
77
130
110
365
64
26
40
65
65
43
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75
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70
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92
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53
53
60
60
30
42
140
45
85
130
30
28
90
90
125
125
430
700
500
49
44

MWDUSDSENIOR_NORE	MWD	USD
MWDEURSENIOR	MWD	EUR
MWDEURSENIOR_MODRE	MWD	EUR
MWDEURSENIOR_NORE	MWD	EUR
MWDAUDSENIOR_MODRE	MWD	AUD
MWDUSDSENIOR	MWD	USD
MWDJPYSENIOR_MODRE	MWD	JPY
MWDAUDSENIOR	MWD	AUD
MWDUSDPREFERRED_MODRE	MWD	USD
MWDHKDSENIOR_NORE	MWD	HKD
MWDHKDSENIOR	MWD	HKD
MWD_PUSDPREFERRED_MODRE	MWD_P	USD
MWVUSDSENIOR	MWV	USD
MWVUSDSENIOR_MODRE	MWV	USD
MWVEURSENIOR_MODRE	MWV	EUR
MWVEURSENIOR	MWV	EUR
MWVUSDSENIOR_NORE	MWV	USD
MWVEURSENIOR_NORE	MWV	EUR
MWVAUDSENIOR_MODRE	MWV	AUD
MWVUSDSENIOR	MWV	USD
MWVJPYSENIOR_MODRE	MWV	JPY
MWVHKDSENIOR_MODRE	MWV	HKD
MWVHKDSENIOR_NORE	MWV	HKD
MWVJPYSENIOR_NORE	MWV	JPY
MYGUSDSENIOR	MYG	USD
MYGEURSENIOR_MODRE	MYG	EUR
MYGEURSENIOR	MYG	EUR
MYGUSDSENIOR_MODRE	MYG	USD
MYGUSDSENIOR_NORE	MYG	USD
MYGEURSENIOR_NORE	MYG	EUR
MYGAUDSENIOR_MODRE	MYG	AUD
MYGJPYSENIOR_MODRE	MYG	JPY
MYGHKDSENIOR_MODRE	MYG	HKD
MYGTWDSENIOR	MYG	TWD
MYGAUDSENIOR	MYG	AUD
MYGHKDSENIOR_NORE	MYG	HKD
MYGILSSENIOR_MODRE	MYG	ILS
MYLUSDSENIOR_MODRE	MYL	USD
MYLUSDLOAN_NORE	MYL	USD
MYSPT_06_1A_A2USDSENIOR	MYSPT_06_1A_A2	USD
MYSPT_06_1A_BUSDSENIOR	MYSPT_06_1A_B	USD
MYSPT_06_1A_CUSDSENIOR	MYSPT_06_1A_C	USD
NUSDSENIOR	N	USD
NEURSENIOR	N	EUR
NEURSENIOR_MODRE	N	EUR
NUSDSENIOR_MODRE	N	USD
NUSDSENIOR_NORE	N	USD
NEURSENIOR_NORE	N	EUR
NJPYSENIOR_MODRE	N	JPY
NAUDSENIOR_MODRE	N	AUD
NAA_06_AR3_M5USDSENIOR	NAA_06_AR3_M5	USD
NABHKDSUBORDINATE_MODRE	NAB	HKD
NABEURSUBORDINATE_MODRE	NAB	EUR
NABJPYSUBORDINATE_MODRE	NAB	JPY
NABSGDSUBORDINATE_MODRE	NAB	SGD
NABAUDSUBORDINATE_MODRE	NAB	AUD
NACLOUSDASSETBACKED	NACLO	USD
NACLO_2006_1_DUSDASSETBACKED	NACLO_2006_1_D	USD
NACNUSDSENIOR_MODRE	NACN	USD
NATGRIHKDSENIOR_MMR_L	NATGRI	HKD
NATGRIGBPCVA_SENIOR	NATGRI	GBP
NATPOWUSDCVA_SENIOR_MMR_L	NATPOW	USD
NAVUSDSENIOR_NORE	NAV	USD
NAVEURSENIOR	NAV	EUR
NAVEURSENIOR_NORE	NAV	EUR
NAVHKDSENIOR_NORE	NAV	HKD
NAVUSDLOAN_NORE	NAV	USD
NAVUSDSENIOR_MODRE	NAV	USD
NAVAUDSENIOR_NORE	NAV	AUD
NBLUSDSENIOR_MODRE	NBL	USD
NBLEURSENIOR_MODRE	NBL	EUR
NBRUSDSENIOR	NBR	USD
NBREURSENIOR	NBR	EUR
NBREURSENIOR_MODRE	NBR	EUR

SENIOR_NORE	DERIV	3/30/2006 18:30	5	5	6
SENIOR	DERIV	3/30/2006 18:30	6	6	7
SENIOR_MODRE	DERIV	3/30/2006 18:30	5	5	6
SENIOR_NORE	DERIV	3/30/2006 18:30	5	5	6
SENIOR_MODRE	DERIV	3/30/2006 18:30	5	5	6
SENIOR	CASH	3/30/2006 18:30	6	6	7
SENIOR_MODRE	DERIV	3/30/2006 18:30	5	5	6
SENIOR	DERIV	3/30/2006 18:30	6	6	7
PREFERRED_MODRE	DERIV	3/30/2006 18:30	10	10	12
SENIOR_NORE	DERIV	3/30/2006 18:30	5	5	6
SENIOR	DERIV	4/18/2006 13:30	1	1	1
PREFERRED_MODRE	DERIV	3/21/2006 13:30	12	12	15
SENIOR	DERIV	7/30/2008 13:30	122.21	122.21	122.21
SENIOR_MODRE	DERIV	7/30/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/30/2008 13:30	110	110	110
SENIOR	DERIV	7/30/2008 13:30	122.21	122.21	122.21
SENIOR_NORE	DERIV	7/30/2008 13:30	103.884	103.884	103.884
SENIOR_NORE	DERIV	7/30/2008 13:30	103.884	103.884	103.884
SENIOR_MODRE	DERIV	7/30/2008 13:30	110	110	110
SENIOR	CASH	7/30/2008 13:30	122.21	122.21	122.21
SENIOR_MODRE	DERIV	7/30/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/30/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/30/2008 13:30	103.884	103.884	103.884
SENIOR_NORE	DERIV	7/30/2008 13:30	103.884	103.884	103.884
SENIOR	DERIV	7/15/2008 13:30	24.442	26.664	31.108
SENIOR_MODRE	DERIV	7/15/2008 13:30	22	24	28
SENIOR	DERIV	7/15/2008 13:30	24.442	26.664	31.108
SENIOR_MODRE	DERIV	7/15/2008 13:30	22	24	28
SENIOR_NORE	DERIV	7/15/2008 13:30	20.7768	22.6656	26.4432
SENIOR_NORE	DERIV	7/15/2008 13:30	20.7768	22.6656	26.4432
SENIOR_MODRE	DERIV	7/15/2008 13:30	22	24	28
SENIOR_MODRE	DERIV	7/15/2008 13:30	22	24	28
SENIOR_MODRE	DERIV	7/15/2008 13:30	22	24	28
SENIOR	DERIV	7/15/2008 13:30	24.442	26.664	31.108
SENIOR	DERIV	7/15/2008 13:30	22	24	28
SENIOR_NORE	DERIV	7/15/2008 13:30	20.7768	22.6656	26.4432
SENIOR_MODRE	DERIV	7/9/2008 13:30	19	21	25
SENIOR_MODRE	DERIV	7/21/2008 13:30	243.3899998	268.14	297.84
LOAN_NORE	DERIV	7/25/2008 18:30	125	160	195
SENIOR	DERIV	7/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR	DERIV	1/9/2007 8:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	54.439	56.661	58.883
SENIOR	DERIV	7/22/2008 18:30	54.439	56.661	58.883
SENIOR_MODRE	DERIV	7/22/2008 18:30	49	51	53
SENIOR_MODRE	DERIV	7/22/2008 18:30	49	51	53
SENIOR_NORE	DERIV	7/22/2008 18:30	46.2756	48.1644	50.0532
SENIOR_NORE	DERIV	7/22/2008 18:30	46.2756	48.1644	50.0532
SENIOR_MODRE	DERIV	7/22/2008 18:30	49	51	53
SENIOR_MODRE	DERIV	7/22/2008 18:30	49	51	53
SENIOR	DERIV	4/9/2008 13:30	0.999999975	0.999999975	0.999999975
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	74	79	87
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	74	79	87
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	74	79	87
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	74	79	87
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	74	79	87
ASSETBACKED	DERIV	1/25/2008 18:30	525	525	525
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR_MODRE	DERIV	6/4/2008 13:30	18	18	18
SENIOR_MMR_L	DERIV	7/25/2008 13:30	9.508778325	12.07843064	29.7342139
CVA_SENIOR	DERIV	7/25/2008 13:30	9.508778325	12.07843064	29.7342139
CVA_SENIOR_MMR_L	DERIV	7/27/2007 8:30	1000	1000	1000
SENIOR_NORE	DERIV	7/15/2008 18:30	135	162	189
SENIOR	DERIV	7/15/2008 18:30	158.76	190.512	222.264
SENIOR_NORE	DERIV	7/15/2008 18:30	135	162	189
SENIOR_NORE	DERIV	7/15/2008 18:30	135	162	189
LOAN_NORE	DERIV	5/1/2007 18:30	100	100	100
SENIOR_MODRE	DERIV	7/15/2008 18:30	141.75	170.1	198.45
SENIOR_NORE	DERIV	7/15/2008 18:30	135	162	189
SENIOR_MODRE	DERIV	7/18/2008 13:30	61	61	61
SENIOR_MODRE	DERIV	7/18/2008 13:30	61	61	61
SENIOR	DERIV	7/29/2008 18:30	52.217	52.217	52.217
SENIOR	DERIV	7/29/2008 18:30	52.217	52.217	52.217
SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47

8	13	17	21	23	25	36	39
10	16	20	24	27	30	42	46
9	14	18	22	24.5	27	38	41
8	13	17	21	23	25	36	39
9	14	18	22	24.5	27	38	41
10	16	20	24	27	30	42	46
9	14	18	22	24.5	27	38	41
10	16	20	24	27	30	42	46
18	28	36	44	49	54	76	82
8	13	17	21	23	25	36	39
1	1	1	1	1	1	1	1
28	33	42	51	58	65	87	92
144.43	166.65	188.87	211.09	211.09	211.09	211.09	244.42
130	150	170	190	190	190	190	220
130	150	170	190	190	190	190	220
144.43	166.65	188.87	211.09	211.09	211.09	211.09	244.42
122.772	141.66	160.548	179.436	179.436	179.436	179.436	207.768
122.772	141.66	160.548	179.436	179.436	179.436	179.436	207.768
130	150	170	190	190	190	190	220
144.43	166.65	188.87	211.09	211.09	211.09	211.09	244.42
130	150	170	190	190	190	190	220
130	150	170	190	190	190	190	220
122.772	141.66	160.548	179.436	179.436	179.436	179.436	207.768
122.772	141.66	160.548	179.436	179.436	179.436	179.436	207.768
38.885	48.884	55.55	61.105	63.8825	66.66	71.104	71.104
35	44	50	55	57.5	60	64	64
38.885	48.884	55.55	61.105	63.8825	66.66	71.104	71.104
35	44	50	55	57.5	60	64	64
33.054	41.5536	47.22	51.942	54.303	56.664	60.4416	60.4416
33.054	41.5536	47.22	51.942	54.303	56.664	60.4416	60.4416
35	44	50	55	57.5	60	64	64
35	44	50	55	57.5	60	64	64
35	44	50	55	57.5	60	64	64
38.885	48.884	55.55	61.105	63.8825	66.66	71.104	71.104
35	44	50	55	57.5	60	64	64
33.054	41.5536	47.22	51.942	54.303	56.664	60.4416	60.4416
32	41	47	52	54.5	57	61	61
446.3399998	520.5899999	550.2899999	570.0899999	572.565	575.04	575.04	575.04
245	285	300	315	325	335	349.9996309	349.9999695
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
72.215	78.881	84.436	89.991	92.7685	95.546	101.101	112.211
72.215	78.881	84.436	89.991	92.7685	95.546	101.101	112.211
65	71	76	81	83.5	86	91	101
65	71	76	81	83.5	86	91	101
61.386	67.0524	71.7744	76.4964	78.8574	81.2184	85.9404	95.3844
61.386	67.0524	71.7744	76.4964	78.8574	81.2184	85.9404	95.3844
65	71	76	81	83.5	86	91	101
65	71	76	81	83.5	86	91	101
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
97	107	117	127	129.5	132	137	142
97	107	117	127	129.5	132	137	142
97	107	117	127	129.5	132	137	142
97	107	117	127	129.5	132	137	142
97	107	117	127	129.5	132	137	142
525	525	525	525	525	525	525	525
700	700	700	700	700	700	700	700
18	18	18	18	18	18	18	18
38.08392666	47.69998248	54.02981741	59	61.5	64	69	69
38.08392666	47.69998248	54.02981741	59	61.5	64	69	69
1000	1000	1000	1000	1000	1000	1000	1000
269	311	343	375	380.5	386	396	396
316.344	365.736	403.368	441	447.468	453.936	465.696	465.696
269	311	343	375	380.5	386	396	396
269	311	343	375	380.5	386	396	396
100	100	100	100	100	100	100	100
282.45	326.55	360.15	393.75	399.525	405.3	415.8	415.8
269	311	343	375	380.5	386	396	396
66	76	91	100	113	126	141	128
66	76	91	100	113	126	141	128
63.327	74.437	82.214	94.435	96.657	98.879	105.545	126.654
63.327	74.437	82.214	94.435	96.657	98.879	105.545	126.654
57	67	74	85	87	89	95	114

42
49
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42
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88
42
1
97
301.081
271
271
301.081
255.9324
255.9324
271
301.081
271
271
255.9324
255.9324
71.104
64
71.104
64
60.4416
60.4416
64
64
64
71.104
64
60.4416
61
575.04
349.9999846
0.999999975
1
1
117.766
117.766
106
106
100.1064
100.1064
106
106
0.999999975
147
147
147
147
147
525
700
18
69
69
1000
396
465.696
396
396
100
415.8
396
128
128
126.654
126.654
114

NBRUSDSENIOR_MODRE	NBR	USD
NBRUSDSENIOR_NORE	NBR	USD
NBREURSENIOR_NORE	NBR	EUR
NBRUSDSENIOR	NBR	USD
NBRJPYSENIOR_MODRE	NBR	JPY
NBRHKDSENIOR_MODRE	NBR	HKD
NBRAUDSENIOR_MODRE	NBR	AUD
NBRSGDSENIOR_MODRE	NBR	SGD
NCCUSDSENIOR	NCC	USD
NCCUSDSENIOR_MODRE	NCC	USD
NCCUSDSENIOR_NORE	NCC	USD
NCCEURSENIOR	NCC	EUR
NCCEURSENIOR_MODRE	NCC	EUR
NCCEURSENIOR_NORE	NCC	EUR
NCCAUDSENIOR_MODRE	NCC	AUD
NCC_BANKUSDSENIOR_MODRE	NCC_BANK	USD
NCC_BANKUSDCVA_SENIOR	NCC_BANK	USD
NCHET_04_3_M9USDSENIOR	NCHET_04_3_M9	USD
NCHET_05_1_M8USDSENIOR	NCHET_05_1_M8	USD
NCHET_05_1_M9USDSENIOR	NCHET_05_1_M9	USD
NCHET_05_2_M8USDSENIOR	NCHET_05_2_M8	USD
NCHET_05_2_M9USDSENIOR	NCHET_05_2_M9	USD
NCHET_05_3_M7USDSENIOR	NCHET_05_3_M7	USD
NCHET_05_3_M8USDSENIOR	NCHET_05_3_M8	USD
NCHET_05_3_M9USDSENIOR	NCHET_05_3_M9	USD
NCHET_05_4_9USDSENIOR	NCHET_05_4_9	USD
NCHET_05_4_M5USDSENIOR	NCHET_05_4_M5	USD
NCHET_05_4_M8USDSENIOR	NCHET_05_4_M8	USD
NCHET_05_4_M9USDSENIOR	NCHET_05_4_M9	USD
NCHET_05_B_M8USDSENIOR	NCHET_05_B_M8	USD
NCHET_05_B_M9USDSENIOR	NCHET_05_B_M9	USD
NCHET_05_C_M8USDSENIOR	NCHET_05_C_M8	USD
NCHET_05_C_M9USDSENIOR	NCHET_05_C_M9	USD
NCHET_05_D_M8USDSENIOR	NCHET_05_D_M8	USD
NCHET_05_D_M9USDSENIOR	NCHET_05_D_M9	USD
NCHET_06_1_M6USDSENIOR	NCHET_06_1_M6	USD
NCHET_06_1_M7USDSENIOR	NCHET_06_1_M7	USD
NCHET_06_1_M7_USDSENIOR	NCHET_06_1_M7_	USD
NCHET_06_1_M8USDSENIOR	NCHET_06_1_M8	USD
NCHET_06_1_M9USDSENIOR	NCHET_06_1_M9	USD
NCHET_06_2_M7USDSENIOR	NCHET_06_2_M7	USD
NCHET_06_2_M8USDSENIOR	NCHET_06_2_M8	USD
NCHET_06_2_M9USDSENIOR	NCHET_06_2_M9	USD
NCHET_2004_1_M6USDSENIOR	NCHET_2004_1_M6	USD
NCHET_2004_4_M7USDSENIOR	NCHET_2004_4_M7	USD
NCHET_2005_1_M9USDSENIOR	NCHET_2005_1_M9	USD
NCHET_2005_2_M8USDSENIOR	NCHET_2005_2_M8	USD
NCHET_2005_2_M9USDSENIOR	NCHET_2005_2_M9	USD
NCHET_2005_3_M7USDSENIOR	NCHET_2005_3_M7	USD
NCHET_2005_3_M8USDSENIOR	NCHET_2005_3_M8	USD
NCHET_2005_3_M9USDSENIOR	NCHET_2005_3_M9	USD
NCHET_2005_4_M5USDSENIOR	NCHET_2005_4_M5	USD
NCHET_2005_4_M9USDSENIOR	NCHET_2005_4_M9	USD
NCHET_2005_B_M8USDSENIOR	NCHET_2005_B_M8	USD
NCHET_2005_C_M9USDSENIOR	NCHET_2005_C_M9	USD
NCHET_2005_C_M9_USDSENIOR	NCHET_2005_C_M9_	USD
NCHET_2005_D_M9USDSENIOR	NCHET_2005_D_M9	USD
NCHET_2006_1_M7USDSENIOR	NCHET_2006_1_M7	USD
NCHET_2006_1_M8USDSENIOR	NCHET_2006_1_M8	USD
NCHET_2006_1_M9USDSENIOR	NCHET_2006_1_M9	USD
NCHET_2006_2_M7USDSENIOR	NCHET_2006_2_M7	USD
NCHET_2006_2_M7_USDSENIOR	NCHET_2006_2_M7_	USD
NCHET_2006_2_M8USDSENIOR	NCHET_2006_2_M8	USD
NCHET04_3_M8USDSENIOR	NCHET04_3_M8	USD
NCHET05__M9USDSENIOR	NCHET05__M9	USD
NCHET05_1_M8USDSENIOR	NCHET05_1_M8	USD
NCHET05_1_M9USDSENIOR	NCHET05_1_M9	USD
NCHET05_2_M8USDSENIOR	NCHET05_2_M8	USD
NCHET05_2_M9USDSENIOR	NCHET05_2_M9	USD
NCHET05_3_M8USDSENIOR	NCHET05_3_M8	USD
NCHET05_4_A2CUSDSENIOR	NCHET05_4_A2C	USD
NCHET05_4_M2USDSENIOR	NCHET05_4_M2	USD
NCHET05_4_M5USDSENIOR	NCHET05_4_M5	USD
NCHET05_4_M8USDSENIOR	NCHET05_4_M8	USD

SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47
SENIOR_NORE	DERIV	7/29/2008 18:30	44.3868	44.3868	44.3868
SENIOR_NORE	DERIV	7/27/2005 13:30	5	5	5
SENIOR	CASH	7/27/2005 13:30	6	6	6
SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47
SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47
SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47
SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47
SENIOR	DERIV	7/30/2008 13:30	1072.115	1072.115	1072.115
SENIOR_MODRE	DERIV	7/30/2008 13:30	965	965	965
SENIOR_NORE	DERIV	7/30/2008 13:30	911.346	911.346	911.346
SENIOR	DERIV	7/30/2008 13:30	1072.115	1072.115	1072.115
SENIOR_MODRE	DERIV	7/30/2008 13:30	965	965	965
SENIOR_NORE	DERIV	7/30/2008 13:30	911.346	911.346	911.346
SENIOR_MODRE	DERIV	7/30/2008 13:30	965	965	965
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 13:30	965	965	965
SENIOR	DERIV	6/12/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/23/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 18:30	1	1	1
SENIOR	DERIV	10/19/2006 18:30	1	1	1
SENIOR	DERIV	11/14/2006 18:30	1	1	1
SENIOR	DERIV	3/26/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	6/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	4/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	8/9/2006 8:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	8/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	12/7/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/2/2007 13:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	10/2/2006 18:30	1	1	1
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/23/2005 18:30	192	192	192
SENIOR	DERIV	11/14/2005 13:30	330	330	330
SENIOR	DERIV	12/7/2005 13:30	210	210	210
SENIOR	DERIV	2/8/2006 18:30	271	271	271
SENIOR	DERIV	12/20/2005 18:30	200	200	200
SENIOR	DERIV	11/1/2005 13:30	235	235	235
SENIOR	DERIV	3/1/2006 18:30	140	140	140
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	12/20/2005 18:30	155	155	155

57	67	74	85	87	89	95	114
53.8308	63.2748	69.8856	80.274	82.1628	84.0516	89.718	107.6616
9	12	17	21	24.5	28	37	41
11	14	20	24	28.5	33	43	48
57	67	74	85	87	89	95	114
57	67	74	85	87	89	95	114
57	67	74	85	87	89	95	114
57	67	74	85	87	89	95	114
1038.785	1011.01	972.125	944.35	916.575	888.8	833.25	833.25
935	910	875	850	825	800	750	750
883.014	859.404	826.35	802.74	779.13	755.52	708.3	708.3
1038.785	1011.01	972.125	944.35	916.575	888.8	833.25	833.25
935	910	875	850	825	800	750	750
883.014	859.404	826.35	802.74	779.13	755.52	708.3	708.3
935	910	875	850	825	800	750	750
1	1	1	1	1	1	1	1
935	910	875	850	825	800	750	750
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1635	1635	1635	1635	1635	1635	1635	1635
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
192	192	192	192	192	192	192	192
330	330	330	330	330	330	330	330
210	210	210	210	210	210	210	210
271	271	271	271	271	271	271	271
200	200	200	200	200	200	200	200
235	235	235	235	235	235	235	235
140	140	140	140	140	140	140	140
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
155	155	155	155	155	155	155	155

114
107.6616
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NCHET05_B_M9USDSENIOR	NCHET05_B_M9	USD
NCHET05_D_M8USDSENIOR	NCHET05_D_M8	USD
NCHET05_D_M9USDSENIOR	NCHET05_D_M9	USD
NCHET054M9USDSENIOR	NCHET054M9	USD
NCHET06_1_M9USDSENIOR	NCHET06_1_M9	USD
NCMIUSDLOAN_NORE	NCMI	USD
NCMIUSDCVA_SENIOR	NCMI	USD
NCMIUSDCVA_LOAN	NCMI	USD
NCOUSDLOAN_NORE	NCO	USD
NCOMBKUSDSENIOR	NCOMBK	USD
NCOVE_06_2A_DUSDSENIOR	NCOVE_06_2A_D	USD
NCOVE_06_3A_CUSDSENIOR	NCOVE_06_3A_C	USD
NCOVE_06_3A_DUSDSENIOR	NCOVE_06_3A_D	USD
NCOVE_2006_2A_DUSDSENIOR	NCOVE_2006_2A_D	USD
NCPUSDSENIOR	NCP	USD
NCPEURSENIOR	NCP	EUR
NCPEURSENIOR_MODRE	NCP	EUR
NCPUSDSENIOR_NORE	NCP	USD
NCPUSDSENIOR_MODRE	NCP	USD
NCPEURSENIOR_NORE	NCP	EUR
NCPAUDSENIOR_MODRE	NCP	AUD
NCPHKDSENIOR_MODRE	NCP	HKD
NCPHKDSENIOR_NORE	NCP	HKD
NCS_MUNIUSDSENIOR_MODRE	NCS_MUNI	USD
NCTUSDSENIOR	NCT	USD
NCXUSDSENIOR	NCX	USD
NCXUSDSENIOR_MODRE	NCX	USD
NCXEURSENIOR_MODRE	NCX	EUR
NCXEURSENIOR_NORE	NCX	EUR
NCXEURSENIOR	NCX	EUR
NCXUSDSENIOR_NORE	NCX	USD
NCXAUDSENIOR_NORE	NCX	AUD
NCXAUDSENIOR_MODRE	NCX	AUD
NCXHKDSENIOR_NORE	NCX	HKD
NCXILSSENIOR_NORE	NCX	ILS
NCXUSDSECURED_NORE	NCX	USD
NCXSGDSENIOR_MODRE	NCX	SGD
NCXHKDSENIOR_MODRE	NCX	HKD
NCXJPYSENIOR_NORE	NCX	JPY
ND_MUNIUSDSENIOR_MODRE	ND_MUNI	USD
NEUSDSENIOR_MODRE	NE	USD
NEAUDSENIOR_MODRE	NE	AUD
NEHKDSENIOR_MODRE	NE	HKD
NEJPYSENIOR_MODRE	NE	JPY
NE_MUNIUSDSENIOR_MODRE	NE_MUNI	USD
NECORPJPYSENIOR_2CE	NECORP	JPY
NECORPEURSENIOR_2CE	NECORP	EUR
NEDWBKUSDSENIOR_MODRE	NEDWBK	USD
NELLUSDLOAN_NORE	NELL	USD
NELLUSDLOANCALL_MMR	NELL	USD
NELLAUDSENIOR_MMR_L	NELL	AUD
NEMUSDSENIOR	NEM	USD
NEMEURSENIOR	NEM	EUR
NEMEURSENIOR_MODRE	NEM	EUR
NEMUSDSENIOR_MODRE	NEM	USD
NEMUSDSENIOR_NORE	NEM	USD
NEMEURSENIOR_NORE	NEM	EUR
NEMAUDSENIOR_MODRE	NEM	AUD
NEMAUDSENIOR	NEM	AUD
NEMUUSDSENIOR_MODRE	NEMU	USD
NEPTN_04_1A_A2LUSDSENIOR	NEPTN_04_1A_A2L	USD
NEPTN_06_3A_BUSDSENIOR	NEPTN_06_3A_B	USD
NEPTN_2004_1A_A3LUSDSENIOR	NEPTN_2004_1A_A3L	USD
NEPTN_2004_1A_B1LUSDSENIOR	NEPTN_2004_1A_B1L	USD
NEPTN_2006_3A_BUSDSENIOR	NEPTN_2006_3A_B	USD
NEPTUNE_ABSCDO419USDSENIOR_MODRE	NEPTUNE_ABSCDO419	USD
NETHERUSDSOVEREIGN	NETHER	USD
NETHEREURSOVEREIGN	NETHER	EUR
NETHERUSDSENIOR_MMR_L	NETHER	USD
NETWHEUSDSENIOR_MODRE	NETWHE	USD
NEUE-CVAUSDCVA_SENIOR	NEUE-CVA	USD
NEWLOOKEURLOAN2ND_MMR	NEWLOOK	EUR
NEWPAGUSDLOAN_NORE	NEWPAG	USD
NEXMEDUSDLOAN_NORE	NEXMED	USD

SENIOR	DERIV	11/14/2005 13:30	330	330	330
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	3/8/2006 8:30	255	255	255
SENIOR	DERIV	10/28/2005 18:30	240	240	240
SENIOR	DERIV	7/25/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	160	180	200
CVA_SENIOR	DERIV	3/2/2007 18:30	90	90	90
CVA_LOAN	DERIV	7/23/2008 18:30	160	180	200
LOAN_NORE	DERIV	7/23/2008 18:30	355	365	375
SENIOR	DERIV	7/22/2008 18:30	40	40	50
SENIOR	DERIV	1/5/2007 13:30	240	240	240
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	8/31/2006 13:30	1	1	1
SENIOR	DERIV	1/29/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/15/2005 18:30	21	21	21
SENIOR	DERIV	4/15/2005 18:30	21	21	21
SENIOR_MODRE	DERIV	4/15/2005 18:30	19	19	19
SENIOR_NORE	DERIV	4/15/2005 18:30	18	18	18
SENIOR_MODRE	DERIV	4/15/2005 18:30	19	19	19
SENIOR_NORE	DERIV	4/15/2005 18:30	18	18	18
SENIOR_MODRE	DERIV	4/15/2005 18:30	19	19	19
SENIOR_MODRE	DERIV	4/15/2005 18:30	19	19	19
SENIOR_NORE	DERIV	4/15/2005 18:30	19	19	19
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	5/21/1999	25	25	25
SENIOR	DERIV	7/30/2008 18:30	361.032	405.72	388.08
SENIOR_MODRE	DERIV	7/30/2008 18:30	325.2051	365.4585	349.569
SENIOR_MODRE	DERIV	7/30/2008 18:30	325.2051	365.4585	349.569
SENIOR_NORE	DERIV	7/30/2008 18:30	307	345	330
SENIOR	DERIV	7/30/2008 18:30	361.032	405.72	388.08
SENIOR_NORE	DERIV	7/30/2008 18:30	307	345	330
SENIOR_NORE	DERIV	7/30/2008 18:30	307	345	330
SENIOR_MODRE	DERIV	7/30/2008 18:30	325.2051	365.4585	349.569
SENIOR_NORE	DERIV	7/30/2008 18:30	307	345	330
SENIOR_NORE	DERIV	7/10/2008 18:30	367	405	390
SECURED_NORE	DERIV	5/5/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	325.2051	365.4585	349.569
SENIOR_MODRE	DERIV	7/30/2008 18:30	325.2051	365.4585	349.569
SENIOR_NORE	DERIV	7/30/2008 18:30	307	345	330
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR_MODRE	DERIV	7/24/2008 13:30	2	2	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	2	2	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	2	2	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	2	2	25
SENIOR_MODRE	DERIV	7/22/2008 18:30	1	1	1
SENIOR_2CE	DERIV	7/14/2008 8:30	31.5	31.5	31.5
SENIOR_2CE	DERIV	7/14/2008 8:30	31.5	31.5	31.5
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 13:30	550	550	550
LOANCALL_MMR	DERIV	7/25/2008 13:30	550	550	550
SENIOR_MMR_L	DERIV	7/30/2008 13:30	750	850	975
SENIOR	DERIV	7/22/2008 18:30	41.107	41.107	47.773
SENIOR	DERIV	7/22/2008 18:30	41.107	41.107	47.773
SENIOR_MODRE	DERIV	7/22/2008 18:30	37	37	43
SENIOR_MODRE	DERIV	7/22/2008 18:30	37	37	43
SENIOR_NORE	DERIV	7/22/2008 18:30	34.9428	34.9428	40.6092
SENIOR_NORE	DERIV	7/22/2008 18:30	34.9428	34.9428	40.6092
SENIOR_MODRE	DERIV	7/22/2008 18:30	37	37	43
SENIOR	DERIV	7/22/2008 18:30	41.107	41.107	47.773
SENIOR_MODRE	DERIV	6/20/2008 18:30	15	15	23.5
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/14/2006 8:30	1	1	1
SENIOR	DERIV	4/10/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	11/27/2007 8:30	8000	8000	8000
SOVEREIGN	DERIV	7/11/2008 13:30	5	5	5
SOVEREIGN	DERIV	10/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	3/5/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	9/20/2007 13:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 18:30	100	135	190
LOAN_NORE	DERIV	7/11/2006 13:30	85	85	90

330	330	330	330	330	330	330	330
1	1	1	1	1	1	1	1
255	255	255	255	255	255	255	255
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
250	300	320	355	360	365	375	375
90	90	90	90	90	90	90	90
250	300	320	355	360	365	375	375
395	405	415	425	430	435	445	445
60	70	80	100	100	100	110	120
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
27	38	49	63	70	77	98	106
27	38	49	63	70	77	98	106
24	34	44	57	63	69	88	95
23	32	42	54	59.5	65	83	90
24	34	44	57	63	69	88	95
23	32	42	54	59.5	65	83	90
24	34	44	57	63	69	88	95
24	34	44	57	63	69	88	95
23	33	42	55	60.5	66	84	90
15	15	16	16	16.5	17	20	20
28	32	36	40	41.5	43	50	50
540.96	623.28	670.32	693.84	692.076	690.312	682.08	682.08
487.278	561.429	603.801	624.987	623.39805	621.8091	614.394	614.394
487.278	561.429	603.801	624.987	623.39805	621.8091	614.394	614.394
460	530	570	590	588.5	587	580	580
540.96	623.28	670.32	693.84	692.076	690.312	682.08	682.08
460	530	570	590	588.5	587	580	580
460	530	570	590	588.5	587	580	580
487.278	561.429	603.801	624.987	623.39805	621.8091	614.394	614.394
460	530	570	590	588.5	587	580	580
520	590	630	650	648.5	647	640	640
1	1	1	1	1	1	1	1
487.278	561.429	603.801	624.987	623.39805	621.8091	614.394	614.394
487.278	561.429	603.801	624.987	623.39805	621.8091	614.394	614.394
460	530	570	590	588.5	587	580	580
5	5	5	5	5	5	5	5
45	57	59	60	67.5	75	78	67
45	57	59	60	67.5	75	78	67
45	57	59	60	67.5	75	78	67
45	57	59	60	67.5	75	78	67
1	1	1	1	1	1	1	1
31.5	36	40.5	45	47.25	49.5	54	54
31.5	36	40.5	45	47.25	49.5	54	54
1	1	1	1	1	1	1	1
550	550	550	550	550	550	550	550
550	550	550	550	550	550	550	550
1175	1300	1275	1250	1200	1150	1065	1065
61.105	74.437	79.992	93.324	96.1015	98.879	104.434	109.989
61.105	74.437	79.992	93.324	96.1015	98.879	104.434	109.989
55	67	72	84	86.5	89	94	99
55	67	72	84	86.5	89	94	99
51.942	63.2748	67.9968	79.3296	81.6906	84.0516	88.7736	93.4956
51.942	63.2748	67.9968	79.3296	81.6906	84.0516	88.7736	93.4956
55	67	72	84	86.5	89	94	99
61.105	74.437	79.992	93.324	96.1015	98.879	104.434	109.989
23.5	23.5	30.5	35.5	39.5	43.5	43.5	40.5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
8000	8000	8000	8000	8000	8000	8000	8000
5	5	6	10	11.25	12.5	15.5	15.5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
255	295	335	350	360	370	385	385
125	160	185	210	220	230	245	245

330
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375
445
130
240
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106
106
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95
95
90
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682.08
614.394
614.394
580
682.08
580
580
614.394
580
640
1
614.394
614.394
580
5
80
80
80
80
1
54
54
1
550
550
1065
115.544
115.544
104
104
98.2176
98.2176
104
115.544
40.5
0.999999975
1
0.999999975
1
1
8000
15.5
0.999999975
0.999999975
0.999999975
1
1
385
245

NFCNUSDSENIOR	NFCN	USD
NFCNAUDSENIOR	NFCN	AUD
NFSEURSENIOR_MODRE	NFS	EUR
NFSUSDSENIOR_MODRE	NFS	USD
NFSAUDSENIOR_MODRE	NFS	AUD
NFXUSDSENIOR_MODRE	NFX	USD
NFXUSDSENIOR_NORE	NFX	USD
NGATE_2006_1_DUSDSENIOR	NGATE_2006_1_D	USD
NGBUSDSOVEREIGN	NGB	USD
NGCUSDCVA_SENIOR	NGC	USD
NGETGBPCVA_SENIOR	NGET	GBP
NH_MUNIUSDSENIOR_MODRE	NH_MUNI	USD
NHEL_04_3_B1USDSENIOR	NHEL_04_3_B1	USD
NHEL_05_1_B2USDSENIOR	NHEL_05_1_B2	USD
NHEL_05_1_B3USDSENIOR	NHEL_05_1_B3	USD
NHEL_05_2_M9USDSENIOR	NHEL_05_2_M9	USD
NHEL_05_2_M9USDSENIOR	NHEL_05_2_M9	USD
NHEL_05_3__M9USDSENIOR	NHEL_05_3__M9	USD
NHEL_05_3_M8USDSENIOR	NHEL_05_3_M8	USD
NHEL_05_3_M9USDSENIOR	NHEL_05_3_M9	USD
NHEL_05_4_M8USDSENIOR	NHEL_05_4_M8	USD
NHEL_05_4_M9USDSENIOR	NHEL_05_4_M9	USD
NHEL_06_1__M8USDSENIOR	NHEL_06_1__M8	USD
NHEL_06_1_M7USDSENIOR	NHEL_06_1_M7	USD
NHEL_06_1_M8USDSENIOR	NHEL_06_1_M8	USD
NHEL_06_2__M8USDSENIOR	NHEL_06_2__M8	USD
NHEL_06_2_M7USDSENIOR	NHEL_06_2_M7	USD
NHEL_06_2_M7_USDSENIOR	NHEL_06_2_M7_	USD
NHEL_06_2_M8USDSENIOR	NHEL_06_2_M8	USD
NHEL_06_3__M7USDSENIOR	NHEL_06_3__M7	USD
NHEL_06_3_M6USDSENIOR	NHEL_06_3_M6	USD
NHEL_06_3_M6_USDSENIOR	NHEL_06_3_M6_	USD
NHEL_06_3_M7USDSENIOR	NHEL_06_3_M7	USD
NHEL_06_3_M8USDSENIOR	NHEL_06_3_M8	USD
NHEL_06_4_M8USDSENIOR	NHEL_06_4_M8	USD
NHEL_06_4_M8_USDSENIOR	NHEL_06_4_M8_	USD
NHEL_06_4_M9USDSENIOR	NHEL_06_4_M9	USD
NHEL_06_5_M5USDSENIOR	NHEL_06_5_M5	USD
NHEL_06_5_M7USDSENIOR	NHEL_06_5_M7	USD
NHEL_06_5_M8USDSENIOR	NHEL_06_5_M8	USD
NHEL_06_5_M8_USDSENIOR	NHEL_06_5_M8_	USD
NHEL_06_5_M9USDSENIOR	NHEL_06_5_M9	USD
NHEL_06_6_M9USDSENIOR	NHEL_06_6_M9	USD
NHEL_2005_3_M8USDSENIOR	NHEL_2005_3_M8	USD
NHEL_2005_4_M8USDSENIOR	NHEL_2005_4_M8	USD
NHEL_2005_4_M9USDSENIOR	NHEL_2005_4_M9	USD
NHEL_2006_1_M7USDSENIOR	NHEL_2006_1_M7	USD
NHEL_2006_1_M8USDSENIOR	NHEL_2006_1_M8	USD
NHEL_2006_2_M7USDSENIOR	NHEL_2006_2_M7	USD
NHEL_2006_2_M8USDSENIOR	NHEL_2006_2_M8	USD
NHEL_2006_3_M6USDSENIOR	NHEL_2006_3_M6	USD
NHEL_2006_3_M7USDSENIOR	NHEL_2006_3_M7	USD
NHEL_2006_3_M8USDSENIOR	NHEL_2006_3_M8	USD
NHEL_2006_4_M8USDSENIOR	NHEL_2006_4_M8	USD
NHEL_2006_5_M7USDSENIOR	NHEL_2006_5_M7	USD
NHEL04_3_B1USDSENIOR	NHEL04_3_B1	USD
NHEL042_M5USDSENIOR	NHEL042_M5	USD
NHEL043_B1USDSENIOR	NHEL043_B1	USD
NHEL05_1_B2USDSENIOR	NHEL05_1_B2	USD
NHEL05_2_M9USDSENIOR	NHEL05_2_M9	USD
NHEL05_3_M8USDSENIOR	NHEL05_3_M8	USD
NHEL05_4_ M8USDSENIOR	NHEL05_4_ M8	USD
NHEL05_4_M8USDSENIOR	NHEL05_4_M8	USD
NHEL051_B1USDSENIOR	NHEL051_B1	USD
NHEL051B3USDSENIOR	NHEL051B3	USD
NHEL20042USDSENIOR	NHEL20042	USD
NHEL20042B3USDSENIOR	NHEL20042B3	USD
NHEL20043USDSENIOR	NHEL20043	USD
NHEL20043B3USDSENIOR	NHEL20043B3	USD
NHEL20051USDSENIOR	NHEL20051	USD
NHELI_05_FM1_M9USDSENIOR	NHELI_05_FM1_M9	USD
NHELI_06_HE1_M8USDSENIOR	NHELI_06_HE1_M8	USD
NHELI_06_HE2_M9USDSENIOR	NHELI_06_HE2_M9	USD
NHELI_06_HE3_M8USDSENIOR	NHELI_06_HE3_M8	USD

SENIOR	DERIV	1/31/2007 8:30	1	1	1
SENIOR	DERIV	1/31/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	6/20/2008 13:30	44.99999999	48.3006275	52.01067771
SENIOR_MODRE	DERIV	6/20/2008 13:30	44.99999999	48.3006275	52.01067771
SENIOR_MODRE	DERIV	6/20/2008 13:30	44.99999999	48.3006275	52.01067771
SENIOR_MODRE	DERIV	7/28/2008 18:30	77.99999995	78	77.99999998
SENIOR_NORE	DERIV	7/28/2008 18:30	74.99999995	75	74.99999998
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SOVEREIGN	DERIV	3/11/2008 13:30	1	1	2
CVA_SENIOR	DERIV	12/13/2005 18:30	14	14	19
CVA_SENIOR	DERIV	7/25/2008 13:30	9.508778325	12.07843064	29.7342139
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/13/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	CONVERTIBILITY	5/26/2006 8:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	5/12/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	5/12/2006 8:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	8/23/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	8/23/2006 18:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	9/29/2006 18:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	1/24/2007 18:30	1	1	1
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/19/2006 18:30	1	1	1
SENIOR	DERIV	10/19/2006 18:30	1	1	1
SENIOR	DERIV	5/23/2007 18:30	1	1	1
SENIOR	DERIV	3/23/2007 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/7/2005 13:30	142	142	142
SENIOR	DERIV	11/1/2005 13:30	65	65	65
SENIOR	DERIV	11/1/2005 13:30	110	110	110
SENIOR	DERIV	12/9/2005 8:30	215	215	215
SENIOR	DERIV	2/22/2006 18:30	287	287	287
SENIOR	DERIV	3/6/2006 13:30	120	120	120
SENIOR	DERIV	3/8/2006 8:30	120	120	120
SENIOR	DERIV	3/7/2006 18:30	107	107	107
SENIOR	DERIV	7/14/2005 18:30	138	138	138
SENIOR	DERIV	10/11/2005 13:30	178	178	178
SENIOR	DERIV	9/22/2005 18:30	183	183	183
SENIOR	DERIV	10/11/2005 13:30	183	183	183
SENIOR	DERIV	9/22/2005 18:30	183	183	183
SENIOR	DERIV	10/11/2005 13:30	183	183	183
SENIOR	DERIV	9/22/2005 18:30	183	183	183
SENIOR	DERIV	2/1/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/23/2007 18:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1

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57.01724527	63.17416063	70.07973049	75.5050472	77.16218828	78.81932936	85.51734369	95.41774288
57.01724527	63.17416063	70.07973049	75.5050472	77.16218828	78.81932936	85.51734369	95.41774288
57.01724527	63.17416063	70.07973049	75.5050472	77.16218828	78.81932936	85.51734369	95.41774288
98.80000002	119.6	140.4	156	158.6	161.2	171.6	171.6
95.00000001	115	135	150	152.5	155	165	165
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	4	6	8	9	10	12	10.5
28	37	44	51	57	63	76	98
38.08392666	47.69998248	54.02981741	59	61.5	64	69	69
5	5	5	5	5	5	5	5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

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105.1391458
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138
178
183
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0.999999975
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NHELI_06_HE3_M9USDSENIOR	NHELI_06_HE3_M9	USD
NHELI_06_WF1_M8USDSENIOR	NHELI_06_WF1_M8	USD
NHELI_06_WF1_M9USDSENIOR	NHELI_06_WF1_M9	USD
NHELI_2006_HE3_M9USDSENIOR	NHELI_2006_HE3_M9	USD
NHELI_2006_WF1_M8USDSENIOR	NHELI_2006_WF1_M8	USD
NHELI07_2_A4USDSENIOR	NHELI07_2_A4	USD
NHELI07_2_M2USDSENIOR	NHELI07_2_M2	USD
NHELI07_2_M5USDSENIOR	NHELI07_2_M5	USD
NHELI07_2_M8USDSENIOR	NHELI07_2_M8	USD
NHELI07_2_M9USDSENIOR	NHELI07_2_M9	USD
NHPAUDSENIOR_MODRE	NHP	AUD
NIUSDSENIOR_MODRE	NI	USD
NIUSDSENIOR_MODRE	NI	USD
NIUSDCVA_SENIOR	NI	USD
NIUSDSENIOR_NORE	NI	USD
NIEURSENIOR_MODRE	NI	EUR
NI_FINUSDSENIOR	NI_FIN	USD
NI_FINEURSENIOR	NI_FIN	EUR
NI_FINEURSENIOR_MODRE	NI_FIN	EUR
NI_FINUSDSENIOR_MODRE	NI_FIN	USD
NI_FINUSDSENIOR_NORE	NI_FIN	USD
NI_FINEURSENIOR_NORE	NI_FIN	EUR
NI_FINUSDSENIOR_MODRE	NI_FIN	USD
NI_FINUSDCVA_SENIOR	NI_FIN	USD
NI_FINAUDSENIOR_MODRE	NI_FIN	AUD
NI2USDSENIOR_MODRE	NI2	USD
NIB1USDSENIOR	NIB1	USD
NIBCAPAUDSENIOR_MODRE	NIBCAP	AUD
NIBCAPAUDSENIOR_MMR_L	NIBCAP	AUD
NICARAGUAUSDSENIOR	NICARAGUA	USD
NICARAGUAITLSENIOR	NICARAGUA	ITL
NICARAGUAJPYSENIOR	NICARAGUA	JPY
NICRGUSDSOVEREIGN	NICRG	USD
NICRGUSDSENIOR	NICRG	USD
NICRGUSDBOND	NICRG	USD
NIELSUSDLOAN_MMR	NIELS	USD
NIPOILUSDSENIOR	NIPOIL	USD
NIPSTLJPYSENIOR_2CE	NIPSTL	JPY
NIPSTLEURSENIOR_2CE	NIPSTL	EUR
NJSUSDSENIOR_MODRE	NJS	USD
NJSUSDSENIOR	NJS	USD
NJSUSDDIGITAL	NJS	USD
NJTOB_MUNIUSDSENIOR_MODRE	NJTOB_MUNI	USD
NJTRANS_MUNIUSDSENIOR	NJTRANS_MUNI	USD
NJTRANS_MUNIUSDDIGITAL	NJTRANS_MUNI	USD
NKEUSDSENIOR_MODRE	NKE	USD
NKEAUDSENIOR_MODRE	NKE	AUD
NLCUSDSENIOR_NORE	NLC	USD
NLCHKDSENIOR_NORE	NLC	HKD
NLCUSDLOAN_NORE	NLC	USD
NM_MUNIUSDSENIOR_MODRE	NM_MUNI	USD
NMGUSDSENIOR	NMG	USD
NMGUSDSENIOR_MODRE	NMG	USD
NMGEURSENIOR_MODRE	NMG	EUR
NMGUSDSENIOR_NORE	NMG	USD
NMGEURSENIOR	NMG	EUR
NMGEURSENIOR_NORE	NMG	EUR
NMGUSDLOAN_NORE	NMG	USD
NMGUSDSUBORDINATE_MODRE	NMG	USD
NMGAUDSENIOR_MODRE	NMG	AUD
NMGUSDDIGITAL_LOAN_NORE	NMG	USD
NMG_SUBUSDSUBORDINATE_MODRE	NMG_SUB	USD
NMKUSDSENIOR	NMK	USD
NMKUSDSENIOR_MODRE	NMK	USD
NMKEURSENIOR_MODRE	NMK	EUR
NMKUSDSENIOR_NORE	NMK	USD
NMKEURSENIOR_NORE	NMK	EUR
NMKEURSENIOR	NMK	EUR
NOCUSDSENIOR	NOC	USD
NOCEURSENIOR	NOC	EUR
NOCEURSENIOR_MODRE	NOC	EUR
NOCUSDSENIOR_MODRE	NOC	USD
NOCUSDSENIOR_NORE	NOC	USD
NOCEURSENIOR_NORE	NOC	EUR

SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	7/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/23/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	2/8/2007 8:30	8	8	12
SENIOR_MODRE	CASH	7/2/2008 18:30	65	65	70
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	75
CVA_SENIOR	DERIV	7/30/2008 18:30	140	140	150
SENIOR_NORE	DERIV	7/30/2008 18:30	66.1108	66.1108	70.833
SENIOR_MODRE	DERIV	7/30/2008 18:30	90	78.75	83.33333333
SENIOR	DERIV	7/30/2008 18:30	77.77	77.77	83.325
SENIOR	DERIV	4/10/2006 13:30	11	11	11
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	75
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	75
SENIOR_NORE	DERIV	4/10/2006 13:30	9	9	9
SENIOR_NORE	DERIV	4/10/2006 13:30	9	9	9
SENIOR_MODRE	CASH	4/10/2006 13:30	10	10	10
CVA_SENIOR	DERIV	7/30/2008 18:30	140	140	150
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	75
SENIOR_MODRE	DERIV	8/25/2005 13:30	50	50	50
SENIOR	DERIV	12/29/2000	4	4	4
SENIOR_MODRE	DERIV	6/16/2008 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/28/2008 13:30	510	505	495
SENIOR	DERIV	7/24/2002 18:30	1630	1630	1630
SENIOR	DERIV	11/6/1998	1214	1214	1214
SENIOR	DERIV	11/6/1998	1214	1214	1214
SOVEREIGN	DERIV	7/25/2002 8:30	1630	1630	1630
SENIOR	DERIV	10/31/2002 18:30	1630	1630	1630
BOND	DERIV	7/30/2008 18:30	1630	1630	1630
LOAN_MMR	DERIV	7/25/2008 13:30	205	215	225
SENIOR	DERIV	6/23/2008 13:30	16	16	17
SENIOR_2CE	DERIV	7/9/2008 8:30	26.1	26.1	26.1
SENIOR_2CE	DERIV	7/9/2008 8:30	26.1	26.1	26.1
SENIOR_MODRE	DERIV	7/30/2008 18:30	39	39	39
SENIOR	DERIV	7/30/2008 18:30	39	39	39
DIGITAL	DERIV	7/30/2008 18:30	39	39	39
SENIOR_MODRE	DERIV	7/22/2008 18:30	135	135	135
SENIOR	DERIV	7/22/2008 18:30	52	52	52
DIGITAL	DERIV	7/22/2008 18:30	52	52	52
SENIOR_MODRE	DERIV	7/18/2008 13:30	19	20	20
SENIOR_MODRE	DERIV	7/18/2008 13:30	19	20	20
SENIOR_NORE	DERIV	7/30/2008 18:30	145	158	197
SENIOR_NORE	DERIV	7/30/2008 18:30	145	158	197
LOAN_NORE	DERIV	7/23/2008 18:30	151	150	156
SENIOR_MODRE	DERIV	7/22/2008 18:30	16	16	16
SENIOR	DERIV	7/30/2008 18:30	94.435	133.32	216.545
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	120	195
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	120	195
SENIOR_NORE	DERIV	7/30/2008 18:30	80.274	113.328	184.158
SENIOR	DERIV	7/30/2008 18:30	94.435	133.32	216.545
SENIOR_NORE	DERIV	6/24/2008 18:30	103.884	127.494	151.104
LOAN_NORE	DERIV	7/23/2008 18:30	80	100	115
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	358	387	435
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	120	195
DIGITAL_LOAN_NORE	DERIV	7/23/2008 18:30	80	100	115
SUBORDINATE_MODRE	DERIV	5/9/2007 18:30	20	25	30
SENIOR	DERIV	7/22/2008 13:30	12.33964856	14.67260649	23.22814579
SENIOR_MODRE	DERIV	7/22/2008 13:30	11.10679439	13.20666651	20.90742196
SENIOR_MODRE	DERIV	7/22/2008 13:30	11.10679439	13.20666651	20.90742196
SENIOR_NORE	DERIV	2/25/2005 18:30	5	5	5
SENIOR_NORE	DERIV	2/25/2005 18:30	5	5	5
SENIOR	DERIV	2/25/2005 18:30	6	6	6
SENIOR	DERIV	7/29/2008 13:30	18.887	18.887	18.887
SENIOR	DERIV	7/29/2008 13:30	18.887	18.887	18.887
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	17
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	17
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	16.0548
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	16.0548

1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
20	31	41	49	53.5	58	67	74
95	120	130	140	142.5	145	155	155
100	125	135	145	147.5	150	160	160
200	250	270	290	295	300	320	320
94.444	118.055	127.4994	136.9438	139.3049	141.666	151.1104	151.1104
100	106.25	120.5357143	141.0810811	135.0405406	129	138.6666667	180.8695652
111.1	138.875	149.985	161.095	163.8725	166.65	177.76	177.76
17	23	30	39	44.5	50	61	68
100	125	135	145	147.5	150	160	160
100	125	135	145	147.5	150	160	160
14	20	25	33	37.5	42	52	58
14	20	25	33	37.5	42	52	58
15	21	27	35	40	45	55	61
200	250	270	290	295	300	320	320
100	125	135	145	147.5	150	160	160
50	50	50	50	50	50	50	50
4	4	4	4	4	4	4	4
1	1	1	1	1	1	1	1
485	475	460	450	430	410	410	410
1630	1630	1630	1630	1630	1630	1630	1630
1214	1214	1214	1214	1214	1214	1214	1214
1214	1214	1214	1214	1214	1214	1214	1214
1630	1630	1630	1630	1630	1630	1630	1630
1630	1630	1630	1630	1630	1630	1630	1630
1630	1630	1630	1630	1630	1630	1630	1630
245	270	285	300	322.5	345	365	405
18	21	24	27	29	31	34	39
30.6	32.4	38.7	45	47.7	50.4	57.6	61.2
30.6	32.4	38.7	45	47.7	50.4	57.6	61.2
39	39	41	41	42	43	45	45
39	39	41	41	42	43	45	45
39	39	41	41	42	43	45	45
135	135	135	135	135	135	135	135
52	52	54	54	54	54	60	60
52	52	54	54	54	54	60	60
30	35	42	50	55	60	67	50
30	35	42	50	55	60	67	50
270	336	388	415	415	415	415	415
270	336	388	415	415	415	415	415
172	192	212	230	236	242	250	250
16	16	16	16	16	16	24	24
333.3	438.845	488.84	522.17	527.725	533.28	538.835	538.835
300	395	440	470	475	480	485	485
300	395	440	470	475	480	485	485
283.32	373.038	415.536	443.868	448.59	453.312	458.034	458.034
333.3	438.845	488.84	522.17	527.725	533.28	538.835	538.835
245.544	325.818	363.594	391.926	394.287	396.648	401.37	401.37
180	210	245	260	265	270	275	275
507	571	620	650	659.5	669	673	673
300	395	440	470	475	480	485	485
180	210	245	260	265	270	275	275
60	95	140	190	220.5	251	295	295
41.09402776	53.1689165	62.81506399	69.993	72.215	74.437	78.881	78.881
36.98832381	47.85681053	56.53921151	63	65	67	71	71
36.98832381	47.85681053	56.53921151	63	65	67	71	71
13	20	26	33	35.5	38	42	47
13	20	26	33	35.5	38	42	47
16	23	31	39	41.5	44	50	56
26.664	31.108	37.774	43.329	45.551	47.773	52.217	52.217
26.664	31.108	37.774	43.329	45.551	47.773	52.217	52.217
24	28	34	39	41	43	47	47
24	28	34	39	41	43	47	47
22.6656	26.4432	32.1096	36.8316	38.7204	40.6092	44.3868	44.3868
22.6656	26.4432	32.1096	36.8316	38.7204	40.6092	44.3868	44.3868

1
0.999999975
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74
155
160
320
151.1104
183.1884058
177.76
68
160
160
58
58
61
320
160
50
4
1
410
1630
1214
1214
1630
1630
1630
405
39
61.2
61.2
45
45
45
135
60
60
50
50
415
415
250
24
538.835
485
485
458.034
538.835
401.37
275
673
485
275
295
78.881
71
71
49
49
58
52.217
52.217
47
47
44.3868
44.3868

NOCUSDLOAN	NOC	USD
NOCHKDSENIOR_MODRE	NOC	HKD
NOCHKDSENIOR_NORE	NOC	HKD
NOCJPYSENIOR_NORE	NOC	JPY
NOCUSDPREFERRED_MODRE	NOC	USD
NOC_PUSDPREFERRED_MODRE	NOC_P	USD
NOCSMEURSENIOR_MODRE	NOCSM	EUR
NOCSMEURSENIOR_NORE	NOCSM	EUR
NOCSMEURSENIOR	NOCSM	EUR
NOCSMUSDCVA_LOAN	NOCSM	USD
NOCSMUSDLOAN_NORE	NOCSM	USD
NOCSMUSDSENIOR_NORE	NOCSM	USD
NOCSMUSDSENIOR_MODRE	NOCSM	USD
NOCSMUSDSENIOR	NOCSM	USD
NOMURAJPYSENIOR_2CE	NOMURA	JPY
NOMURAEURSENIOR_2CE	NOMURA	EUR
NOMURAEURSENIOR	NOMURA	EUR
NORUSDSENIOR	NOR	USD
NORUSDSENIOR_MODRE	NOR	USD
NORUSDSENIOR_NORE	NOR	USD
NOREURSENIOR	NOR	EUR
NOREURSENIOR_MODRE	NOR	EUR
NOREURSENIOR_NORE	NOR	EUR
NORBKEURSUBORDINATE	NORBK	EUR
NORBKJPYSENIOR	NORBK	JPY
NORBKUSDSENIOR_3CE	NORBK	USD
NORMPCUSDSENIOR_NORE	NORMPC	USD
NORTEKUSDLOAN_NORE	NORTEK	USD
NRBSUSDSENIOR_MMR_L	NRBS	USD
NRDCNUSDSENIOR	NRDCN	USD
NRDCNEURSENIOR	NRDCN	EUR
NRDCNEURSENIOR_MODRE	NRDCN	EUR
NRDCNUSDSENIOR_MODRE	NRDCN	USD
NRDCNUSDSENIOR_NORE	NRDCN	USD
NRDCNEURSENIOR_NORE	NRDCN	EUR
NRDCNTWDSENIOR	NRDCN	TWD
NRGUSDSENIOR	NRG	USD
NRGEURSENIOR	NRG	EUR
NRGEURSENIOR_MODRE	NRG	EUR
NRGUSDSENIOR_MODRE	NRG	USD
NRGUSDSENIOR_NORE	NRG	USD
NRGEURSENIOR_NORE	NRG	EUR
NRGUSDLOAN_NORE	NRG	USD
NRGUSDDIGITAL_LOAN_NORE	NRG	USD
NRGEUSDSENIOR_NORE	NRGE	USD
NRGEVUSDSENIOR_MODRE	NRGEV	USD
NRGYUSDLOAN_NORE	NRGY	USD
NRGYUSDLOANCALL	NRGY	USD
NRGYUSDLOANCALL_NORE	NRGY	USD
NRUCUSDSENIOR	NRUC	USD
NRUCUSDSENIOR_MODRE	NRUC	USD
NRUCUSDSECURED_MODRE	NRUC	USD
NRUCEURSENIOR_MODRE	NRUC	EUR
NRUCUSDSENIOR_NORE	NRUC	USD
NRUCEURSENIOR_NORE	NRUC	EUR
NRUCEURSENIOR	NRUC	EUR
NRUCEURSECURED_MODRE	NRUC	EUR
NRUCAUDSENIOR_MODRE	NRUC	AUD
NRUCUSDSENIOR_MODRE	NRUC	USD
NRUCEURSENIOR_MMR_L	NRUC	EUR
NRUCHKDSENIOR_MODRE	NRUC	HKD
NRUCTWDSENIOR	NRUC	TWD
NRUCUSDCVA_SENIOR	NRUC	USD
NRUCAUDSENIOR	NRUC	AUD
NRUCUSDPREFERRED_MODRE	NRUC	USD
NRUCHKDSENIOR_NORE	NRUC	HKD
NRUCJPYSENIOR_NORE	NRUC	JPY
NRUCJPYSENIOR_MODRE	NRUC	JPY
NRUCSGDSENIOR_MODRE	NRUC	SGD
NRUC_PUSDPREFERRED_MODRE	NRUC_P	USD
NRUC_UTILUSDSENIOR_MODRE	NRUC_UTIL	USD
NRUC_UTILUSDCVA_SENIOR	NRUC_UTIL	USD
NSCUSDSENIOR	NSC	USD
NSCUSDSENIOR_MODRE	NSC	USD

LOAN	DERIV	7/29/2008 13:30	15.3	15.3	15.3
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	17
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	16.0548
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	16.0548
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	10	10	10
SENIOR_MODRE	DERIV	7/23/2008 18:30	29	31	32
SENIOR_NORE	DERIV	7/23/2008 18:30	29	31	32
SENIOR	DERIV	7/23/2008 18:30	29	31	32
CVA_LOAN	DERIV	11/8/2007 18:30	1	1	1
LOAN_NORE	DERIV	11/8/2007 13:30	70	82	97
SENIOR_NORE	DERIV	7/23/2008 18:30	29	31	32
SENIOR_MODRE	DERIV	7/23/2008 18:30	29	31	32
SENIOR	DERIV	7/23/2008 18:30	29	31	32
SENIOR_2CE	DERIV	6/26/2008 13:30	56	56	56
SENIOR_2CE	DERIV	6/26/2008 13:30	56	56	56
SENIOR	DERIV	6/26/2008 13:30	70	70	70
SENIOR	DERIV	10/7/2002 13:30	1066.666667	1066.666667	1066.666667
SENIOR_MODRE	DERIV	10/7/2002 13:30	960	960	960
SENIOR_NORE	DERIV	10/7/2002 13:30	906.6666667	906.6666667	906.6666667
SENIOR	DERIV	10/7/2002 13:30	1066.666667	1066.666667	1066.666667
SENIOR_MODRE	DERIV	10/7/2002 13:30	960	960	960
SENIOR_NORE	DERIV	10/7/2002 13:30	906.6666667	906.6666667	906.6666667
SUBORDINATE	DERIV	7/25/2008 8:30	80	85	95
SENIOR	DERIV	7/25/2008 8:30	40	42.5	47.5
SENIOR_3CE	DERIV	7/25/2008 8:30	48	51	57
SENIOR_NORE	DERIV	7/23/2008 18:30	750	750	750
LOAN_NORE	DERIV	7/23/2008 18:30	100	125	145
SENIOR_MMR_L	DERIV	6/26/2008 8:30	120	120	130
SENIOR	DERIV	9/28/2007 8:30	5.555	5.555	8.388
SENIOR	DERIV	1/4/2008 13:30	5.555	5.555	8.388
SENIOR_MODRE	DERIV	7/8/2008 13:30	5	5	8
SENIOR_MODRE	DERIV	1/7/2008 13:30	5	5	8
SENIOR_NORE	DERIV	7/8/2008 13:30	4.722	4.722	7.5552
SENIOR_NORE	DERIV	7/8/2008 13:30	4.722	4.722	7.5552
SENIOR	DERIV	9/28/2007 8:30	5	5	8
SENIOR	DERIV	7/29/2008 18:30	102.7528	121.916	174
SENIOR	DERIV	7/29/2008 18:30	103.28428	122.5466	174.9
SENIOR_MODRE	DERIV	7/29/2008 18:30	93.009	110.355	157.5
SENIOR_MODRE	DERIV	7/29/2008 18:30	93.009	110.355	157.5
SENIOR_NORE	DERIV	7/29/2008 18:30	88.58	105.1	150
SENIOR_NORE	DERIV	7/29/2008 18:30	88.58	105.1	150
LOAN_NORE	DERIV	7/28/2008 13:30	135	135	145
DIGITAL_LOAN_NORE	DERIV	6/24/2008 18:30	1	1	1
SENIOR_NORE	DERIV	11/4/2004 8:30	220	220	220
SENIOR_MODRE	DERIV	11/3/2004 13:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	148	148	150
LOANCALL	DERIV	11/9/2006 13:30	48	48	50
LOANCALL_NORE	DERIV	7/23/2008 18:30	173	173	175
SENIOR	DERIV	7/29/2008 18:30	19.998	26.664	33.33
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
SECURED_MODRE	DERIV	7/2/2008 18:30	22.5	27	31.5
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
SENIOR_NORE	DERIV	7/29/2008 18:30	16.9992	22.6656	28.332
SENIOR_NORE	DERIV	7/29/2008 18:30	16.9992	22.6656	28.332
SENIOR	DERIV	7/2/2008 18:30	27.775	33.33	38.885
SECURED_MODRE	DERIV	7/2/2008 18:30	22.5	27	31.5
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
SENIOR_MODRE	CASH	7/2/2008 18:30	25	30	35
SENIOR_MMR_L	DERIV	7/2/2008 18:30	26.39	31.668	36.946
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
SENIOR	DERIV	7/29/2008 18:30	19.998	26.664	33.33
CVA_SENIOR	DERIV	7/29/2008 18:30	36	48	60
SENIOR	DERIV	7/29/2008 18:30	19.998	26.664	33.33
PREFERRED_MODRE	DERIV	5/27/2008 13:30	75	80	85
SENIOR_NORE	DERIV	7/29/2008 18:30	16.9992	22.6656	28.332
SENIOR_NORE	DERIV	7/29/2008 18:30	16.9992	22.6656	28.332
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
PREFERRED_MODRE	DERIV	10/23/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/29/2008 18:30	36	48	60
SENIOR	DERIV	7/2/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18

21.6	25.2	30.6	35.1	36.9	38.7	42.3	42.3
24	28	34	39	41	43	47	47
22.6656	26.4432	32.1096	36.8316	38.7204	40.6092	44.3868	44.3868
22.6656	26.4432	32.1096	36.8316	38.7204	40.6092	44.3868	44.3868
1	1	1	1	1	1	1	1
20	40	60	80	90	100	120	120
36	40	44	48	50.5	53	58	58
36	40	44	48	50.5	53	58	58
36	40	44	48	50.5	53	58	58
1	1	1	1	1	1	1	1
113	133	157	185	191	197	204	204
36	40	44	48	50.5	53	58	58
36	40	44	48	50.5	53	58	58
36	40	44	48	50.5	53	58	58
64	72	80	88	92	96	104	104
64	72	80	88	92	96	104	104
80	90	100	110	115	120	130	130
1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667
960	960	960	960	960	960	960	960
906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667
1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667
960	960	960	960	960	960	960	960
906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667
105	115	123	130	134	138	145	145
52.5	57.5	61.5	65	67	69	72.5	72.5
63	69	73.8	78	80.4	82.8	87	87
750	750	750	750	750	750	750	750
165	185	205	225	235	245	265	265
140	150	160	170	170	170	170	155
11.11	17.776	18.887	29.997	36.1075	42.218	53.328	66.66
11.11	17.776	18.887	29.997	36.1075	42.218	53.328	66.66
10	16	17	27	32.5	38	48	60
10	16	17	27	32.5	38	48	60
9.444	15.1104	16.0548	25.4988	30.693	35.8872	45.3312	56.664
9.444	15.1104	16.0548	25.4988	30.693	35.8872	45.3312	56.664
10	16	17	27	32.5	38	48	60
290	382.8	435	478.5	482.85	487.2	493	493
291.5	384.78	437.25	480.975	485.3475	489.72	495.55	495.55
262.5	346.5	393.75	433.125	437.0625	441	446.25	446.25
262.5	346.5	393.75	433.125	437.0625	441	446.25	446.25
250	330	375	412.5	416.25	420	425	425
250	330	375	412.5	416.25	420	425	425
165	195	230	260	270	280	280	280
1	1	1	1	1	1	1	1
220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1
163	177	188	200	204	208	213	213
63	77	88	100	104	108	113	113
188	202	213	225	229	233	238	238
44.44	52.217	57.772	63.327	63.8825	64.438	71.104	71.104
40	47	52	57	57.5	58	64	64
39.6	48.6	53.1	57.6	58.05	58.5	64.8	64.8
40	47	52	57	57.5	58	64	64
37.776	44.3868	49.1088	53.8308	54.303	54.7752	60.4416	60.4416
37.776	44.3868	49.1088	53.8308	54.303	54.7752	60.4416	60.4416
48.884	59.994	65.549	71.104	71.6595	72.215	79.992	79.992
39.6	48.6	53.1	57.6	58.05	58.5	64.8	64.8
40	47	52	57	57.5	58	64	64
44	54	59	64	64.5	65	72	72
46.4464	57.0024	62.2804	67.5584	68.0862	68.614	76.0032	76.0032
40	47	52	57	57.5	58	64	64
44.44	52.217	57.772	63.327	63.8825	64.438	71.104	71.104
80	94	104	114	115	116	128	128
44.44	52.217	57.772	63.327	63.8825	64.438	71.104	71.104
95	110	125	135	135	135	135	135
37.776	44.3868	49.1088	53.8308	54.303	54.7752	60.4416	60.4416
37.776	44.3868	49.1088	53.8308	54.303	54.7752	60.4416	60.4416
40	47	52	57	57.5	58	64	64
40	47	52	57	57.5	58	64	64
9	15	25	35	40	45	55	55
1	1	1	1	1	1	1	1
80	94	104	114	115	116	128	128
56.661	64.438	72.215	78.881	81.103	83.325	88.88	88.88
24	32	39	46	48	50	55	55

42.3
47
44.3868
44.3868
1
120
58
58
58
1
204
58
58
58
104
104
130
1066.666667
960
906.6666667
1066.666667
960
906.6666667
145
72.5
87
750
265
155
79.992
79.992
72
72
67.9968
67.9968
72
493
495.55
446.25
446.25
425
425
280
1
220
1
213
113
238
71.104
64
64.8
64
60.4416
60.4416
79.992
64.8
64
72
76.0032
64
71.104
128
71.104
135
60.4416
60.4416
64
64
55
1
128
88.88
55

NSCUSDSENIOR_NORE	NSC	USD
NSCEURSENIOR_MODRE	NSC	EUR
NSCEURSENIOR_NORE	NSC	EUR
NSCEURSENIOR	NSC	EUR
NSCUSDSENIOR	NSC	USD
NSCHKDSENIOR_MODRE	NSC	HKD
NSCHKDSENIOR_NORE	NSC	HKD
NSCJPYSENIOR_NORE	NSC	JPY
NSCJPYSENIOR_MODRE	NSC	JPY
NSCAUDSENIOR_MODRE	NSC	AUD
NSGHUNKCVA_LOAN	NSGH	UNK
NSGHUSDCVA_LOAN	NSGH	USD
NSINOHKDSENIOR_MMR_L	NSINO	HKD
NSINOJPYSENIOR_MMR_L	NSINO	JPY
NSMFT07_2_A2DUSDSENIOR	NSMFT07_2_A2D	USD
NSMFT07_2_M2USDSENIOR	NSMFT07_2_M2	USD
NSMFT07_2_M5USDSENIOR	NSMFT07_2_M5	USD
NSMFT07_2_M8USDSENIOR	NSMFT07_2_M8	USD
NSMFT07_2_M9USDSENIOR	NSMFT07_2_M9	USD
NSTUSDPREFERRED	NST	USD
NSTUSDSENIOR_MODRE	NST	USD
NSTR_06_B_M6USDSENIOR	NSTR_06_B_M6	USD
NSTR_06_B_M8USDSENIOR	NSTR_06_B_M8	USD
NTUSDSENIOR	NT	USD
NTEURSENIOR	NT	EUR
NTUSDSENIOR_MODRE	NT	USD
NTUSDSENIOR_NORE	NT	USD
NTEURSENIOR_MODRE	NT	EUR
NTEURSENIOR_NORE	NT	EUR
NTUSDLOAN	NT	USD
NTUSDSENIOR	NT	USD
NTUSDSENIOR_MMR_L	NT	USD
NTHKDSENIOR_NORE	NT	HKD
NTBBHUSDSENIOR_MODRE	NTBBH	USD
NTBBHUSDCVA_SENIOR	NTBBH	USD
NTHWDSUSDSENIOR_NORE	NTHWDS	USD
NTKUSDLOAN_NORE	NTK	USD
NTLIUSDLOAN_NORE	NTLI	USD
NTLIUSDLOANCALL_MMR	NTLI	USD
NTLIEURLOAN2ND_MMR_L	NTLI	EUR
NUUSDSENIOR	NU	USD
NUEURSENIOR	NU	EUR
NUGBPSENIOR	NU	GBP
NUUSDSENIOR_MODRE	NU	USD
NUUSDSENIOR_NORE	NU	USD
NUEURSENIOR_MODRE	NU	EUR
NUEURSENIOR_NORE	NU	EUR
NUAUDSENIOR	NU	AUD
NUEUSDSENIOR	NUE	USD
NUEEURSENIOR	NUE	EUR
NUEEURSENIOR_MODRE	NUE	EUR
NUEUSDSENIOR_MODRE	NUE	USD
NUEUSDSENIOR_NORE	NUE	USD
NUEEURSENIOR_NORE	NUE	EUR
NUEHKDSENIOR_MODRE	NUE	HKD
NUEJPYSENIOR_MODRE	NUE	JPY
NUESGDSENIOR_MODRE	NUE	SGD
NUEAUDSENIOR_MODRE	NUE	AUD
NV_CLKC_MUNIUSDSENIOR_MODRE	NV_CLKC_MUNI	USD
NV_MUNIUSDSENIOR_MODRE	NV_MUNI	USD
NV_MUNIUSDDIGITAL	NV_MUNI	USD
NVLUSDLOAN_NORE	NVL	USD
NVSUSDSENIOR_MODRE	NVS	USD
NVSSGDSENIOR_MODRE	NVS	SGD
NWAEURSENIOR	NWA	EUR
NWACUSDSENIOR_NORE	NWAC	USD
NWACUSDSENIOR_MODRE	NWAC	USD
NWACILSSENIOR_NORE	NWAC	ILS
NWACEURSENIOR_NORE	NWAC	EUR
NWACUSDDIGITAL_NORE	NWAC	USD
NWAC_IUSDLOAN_NORE	NWAC_I	USD
NWECUSDCVA_SENIOR	NWEC	USD
NWIDEEURSENIOR_MMR_L	NWIDE	EUR
NWLUSDSENIOR	NWL	USD

SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR	DERIV	7/30/2008 13:30	19.998	19.998	19.998
SENIOR	CASH	7/2/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_NORE	DERIV	7/30/2008 13:30	16.99992	16.99992	16.99992
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
CVA_LOAN	DERIV	6/15/2007 18:30	1	1	1
CVA_LOAN	DERIV	11/15/2007 18:30	155	155	155
SENIOR_MMR_L	DERIV	7/30/2008 8:30	1100	1100	1100
SENIOR_MMR_L	DERIV	7/30/2008 8:30	1100	1100	1100
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
PREFERRED	DERIV	9/7/2001 18:30	25	25	25
SENIOR_MODRE	DERIV	6/4/2008 13:30	1	1	1
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/27/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/24/2008 18:30	246.96	276.36	305.76
SENIOR	DERIV	6/24/2008 18:30	246.96	276.36	305.76
SENIOR_MODRE	DERIV	7/30/2008 18:30	280.7145	307.197	333.6795
SENIOR_NORE	DERIV	7/30/2008 18:30	265	290	315
SENIOR_MODRE	DERIV	6/24/2008 18:30	222.453	248.9355	275.418
SENIOR_NORE	DERIV	6/24/2008 18:30	210	235	260
LOAN	DERIV	7/11/2006 13:30	175	175	175
SENIOR	CASH	6/24/2008 18:30	246.96	276.36	305.76
SENIOR_MMR_L	DERIV	6/24/2008 18:30	222.453	248.9355	275.418
SENIOR_NORE	DERIV	7/30/2008 18:30	265	290	315
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
LOAN_NORE	DERIV	7/23/2008 18:30	100	125	145
LOAN_NORE	DERIV	7/25/2008 13:30	330	330	330
LOANCALL_MMR	DERIV	7/25/2008 13:30	330	330	330
LOAN2ND_MMR_L	DERIV	5/30/2008 13:30	1	1	1
SENIOR	DERIV	7/2/2008 18:30	22.22	25.553	31.108
SENIOR	DERIV	7/2/2008 18:30	22.22	25.553	31.108
SENIOR	DERIV	7/2/2008 18:30	22.22	25.553	31.108
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	18	23
SENIOR_NORE	DERIV	7/2/2008 18:30	18.888	21.7212	26.4432
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	18	23
SENIOR_NORE	DERIV	7/2/2008 18:30	18.888	21.7212	26.4432
SENIOR	DERIV	7/29/2008 18:30	16.665	19.998	25.553
SENIOR	DERIV	7/25/2008 18:30	34.441	35.552	36.663
SENIOR	DERIV	7/2/2008 18:30	27.775	28.886	29.997
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_NORE	DERIV	7/25/2008 18:30	29.2764	30.2208	31.1652
SENIOR_NORE	DERIV	7/25/2008 18:30	29.2764	30.2208	31.1652
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_MODRE	DERIV	7/28/2008 18:30	66	66	66
SENIOR_MODRE	DERIV	7/28/2008 18:30	55	55	55
DIGITAL	DERIV	7/28/2008 18:30	55	55	55
LOAN_NORE	DERIV	5/27/2008 18:30	200	200	200
SENIOR_MODRE	DERIV	11/13/2003 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	5/8/2006 8:30	1	1	1
SENIOR	DERIV	12/20/2001 13:30	40	40	40
SENIOR_NORE	DERIV	7/16/2008 18:30	582	582	582
SENIOR_MODRE	DERIV	9/15/2005 8:30	26265	21220	15353
SENIOR_NORE	DERIV	9/13/2005 18:30	24802	20038	14498
SENIOR_NORE	DERIV	9/13/2005 18:30	24802	20038	14498
DIGITAL_NORE	DERIV	9/13/2005 18:30	24802	20038	14498
LOAN_NORE	DERIV	7/16/2008 18:30	724	743	758
CVA_SENIOR	DERIV	3/14/2006 8:30	215	215	215
SENIOR_MMR_L	DERIV	6/17/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2008 13:30	66.66	66.66	66.66

22.6656	30.2208	36.8316	43.4424	45.3312	47.22	51.942	51.942
24	32	39	46	48	50	55	55
22.6656	30.2208	36.8316	43.4424	45.3312	47.22	51.942	51.942
26.664	35.552	43.329	51.106	53.328	55.55	61.105	61.105
56.661	64.438	72.215	78.881	81.103	83.325	88.88	88.88
24	32	39	46	48	50	55	55
22.66656	30.22208	36.83316	43.44424	45.33312	47.222	51.9442	51.9442
22.6656	30.2208	36.8316	43.4424	45.3312	47.22	51.942	51.942
24	32	39	46	48	50	55	55
24	32	39	46	48	50	55	55
1	1	1	1	1	1	1	1
215	290	320	350	350	350	350	350
1300	1285	1235	1175	1135	1095	1030	1030
1300	1285	1235	1175	1135	1095	1030	1030
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
33	40	50	60	60	60	60	60
3	7	11	15	17.5	20	25	25
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
499.8	629.16	682.08	717.36	717.36	717.36	717.36	717.36
499.8	629.16	682.08	717.36	717.36	717.36	717.36	717.36
513.7605	619.6905	662.0625	693.8415	693.8415	693.8415	688.545	688.545
485	585	625	655	655	655	650	650
450.2025	566.7255	614.394	646.173	646.173	646.173	646.173	646.173
425	535	580	610	610	610	610	610
175	175	175	175	175	175	175	175
499.8	629.16	682.08	717.36	717.36	717.36	717.36	717.36
450.2025	566.7255	614.394	646.173	646.173	646.173	646.173	646.173
485	585	625	655	655	655	650	650
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
10	10	10	10	10	10	10	10
165	185	205	225	235	245	265	265
330	330	330	330	330	330	330	330
330	330	330	330	330	330	330	330
1	1	1	1	1	1	1	1
44.44	55.55	64.438	72.215	73.8815	75.548	84.436	84.436
44.44	55.55	64.438	72.215	73.8815	75.548	84.436	84.436
44.44	55.55	64.438	72.215	73.8815	75.548	84.436	84.436
35	45	53	60	61.5	63	71	71
37.776	47.22	54.7752	61.386	62.8026	64.2192	71.7744	71.7744
35	45	53	60	61.5	63	71	71
37.776	47.22	54.7752	61.386	62.8026	64.2192	71.7744	71.7744
38.885	49.995	58.883	66.66	68.3265	69.993	78.881	78.881
37.774	54.439	59.994	71.104	72.215	73.326	75.548	77.77
31.108	47.773	53.328	64.438	65.549	66.66	68.882	71.104
34	49	54	64	65	66	68	70
34	49	54	64	65	66	68	70
32.1096	46.2756	50.9976	60.4416	61.386	62.3304	64.2192	66.108
32.1096	46.2756	50.9976	60.4416	61.386	62.3304	64.2192	66.108
34	49	54	64	65	66	68	70
34	49	54	64	65	66	68	70
34	49	54	64	65	66	68	70
34	49	54	64	65	66	68	70
66	66	68	68	68.5	69	72	72
55	55	57	57	57.5	58	61	61
55	55	57	57	57.5	58	61	61
230	230	250	255	257.5	260	260	260
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
1	1	1	1	1	1	1	1
40	40	40	40	40	40	40	40
646	741	836	900	916	932	964	964
10987	9114	8190	7720	7300	6880	6127	6127
10375	8606	7734	7290	6893.5	6497	5786	5786
10375	8606	7734	7290	6893.5	6497	5786	5786
10375	8606	7734	7290	6893.5	6497	5786	5786
786	829	872	905	914.5	924	943	943
215	215	215	215	215	215	215	215
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
83.325	105.545	122.21	138.875	141.6525	144.43	149.985	168.872

51.942
55
51.942
61.105
88.88
55
51.9442
51.942
55
55
1
350
1030
1030
1
1
0.999999975
1
1
60
25
0.999999975
0.999999975
717.36
717.36
688.545
650
646.173
610
175
717.36
646.173
650
1
1
10
265
330
330
1
84.436
84.436
84.436
71
71.7744
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71.7744
78.881
83.325
76.659
75
75
70.83
70.83
75
75
75
75
72
61
61
260
7.5
1
40
964
6127
5786
5786
5786
943
215
0.999999975
168.872

NWLUSDSENIOR_MODRE	NWL	USD
NWLEURSENIOR_MODRE	NWL	EUR
NWLUSDSENIOR_NORE	NWL	USD
NWLEURSENIOR	NWL	EUR
NWLEURSENIOR_NORE	NWL	EUR
NWLJPYSENIOR_MODRE	NWL	JPY
NWLHKDSENIOR_MODRE	NWL	HKD
NWLAUDSENIOR_MODRE	NWL	AUD
NWLAUDSENIOR	NWL	AUD
NWLHKDSENIOR_NORE	NWL	HKD
NWLJPYSENIOR_NORE	NWL	JPY
NWSUSDSENIOR	NWS	USD
NWSEURSENIOR	NWS	EUR
NWSUSDSENIOR_MODRE	NWS	USD
NWSEURSENIOR_MODRE	NWS	EUR
NWSUSDSENIOR_NORE	NWS	USD
NWSEURSENIOR_NORE	NWS	EUR
NWSHKDSENIOR_MODRE	NWS	HKD
NWSAUDSENIOR_MODRE	NWS	AUD
NWSHKDSENIOR_NORE	NWS	HKD
NWSJPYSENIOR_MODRE	NWS	JPY
NWSJPYSENIOR_NORE	NWS	JPY
NXLUSDSENIOR	NXL	USD
NXLUSDSENIOR_NORE	NXL	USD
NXLUSDSENIOR_MODRE	NXL	USD
NXLEURSENIOR	NXL	EUR
NXLEURSENIOR_NORE	NXL	EUR
NXLEURSENIOR_MODRE	NXL	EUR
NXPUSDSENIOR_NORE	NXP	USD
NXPUSDSECURED_NORE	NXP	USD
NXPUSDDIGITAL_NORE	NXP	USD
NXPUSDDIGITAL_SECURED_NORE	NXP	USD
NXPEURSUBORDINATE_MMR_L	NXP	EUR
NXPUSDSUBORDINATE_NORE	NXP	USD
NXPUSDSENIOR_MODRE	NXP	USD
NXPUSDSENIOR_MMR_L	NXP	USD
NXPBVAUDSENIOR_MMR_L	NXPBV	AUD
NXPBVUSDSENIOR_NORE	NXPBV	USD
NXTJPYSENIOR_MMR_L	NXT	JPY
NXTLUSDSENIOR_NORE	NXTL	USD
NXTLUSDSENIOR_MODRE	NXTL	USD
NXTLUSDSENIOR	NXTL	USD
NXTLEURSENIOR_MODRE	NXTL	EUR
NXTLAUDSENIOR_MODRE	NXTL	AUD
NXTPUSDSENIOR_NORE	NXTP	USD
NXTPAUDSENIOR_NORE	NXTP	AUD
NXYUSDSENIOR_MODRE	NXY	USD
NXYUSDSENIOR	NXY	USD
NXYEURSENIOR	NXY	EUR
NXYEURSENIOR_MODRE	NXY	EUR
NXYUSDSENIOR_NORE	NXY	USD
NXYEURSENIOR_NORE	NXY	EUR
NXYAUDSENIOR_MODRE	NXY	AUD
NYBUSDPREFERRED_MODRE	NYB	USD
NYB_PUSDPREFERRED_MODRE	NYB_P	USD
NYCUSDSENIOR_MODRE	NYC	USD
NYCUSDDIGITAL	NYC	USD
NYCUSDSENIOR	NYC	USD
NYC_1USDSENIOR_MODRE	NYC_1	USD
NYCOUSDSENIOR_MMR_L	NYCO	USD
NYCOEURSENIOR_MMR_L	NYCO	EUR
NYCOMEDEURLOAN_MMR_L	NYCOMED	EUR
NYCOMEDEURLOAN_MMR	NYCOMED	EUR
NYLUSDSENIOR_MODRE	NYL	USD
NYLUSDCVA_SENIOR	NYL	USD
NYL_ANNUSDSENIOR_MODRE	NYL_ANN	USD
NYL_ANNUSDCVA_SENIOR	NYL_ANN	USD
NYMTA_MUNIUSDSENIOR	NYMTA_MUNI	USD
NYS_MUNIUSDSENIOR	NYS_MUNI	USD
NYS_MUNIUSDDIGITAL	NYS_MUNI	USD
NYTUSDSENIOR_MODRE	NYT	USD
NYTEURSENIOR_MODRE	NYT	EUR
NYTHKDSENIOR_MODRE	NYT	HKD
NYTSGDSENIOR_MODRE	NYT	SGD

SENIOR_MODRE	DERIV	7/18/2008 13:30	60	60	60
SENIOR_MODRE	DERIV	7/18/2008 13:30	60	60	60
SENIOR_NORE	DERIV	7/18/2008 13:30	56.664	56.664	56.664
SENIOR	DERIV	7/18/2008 13:30	66.66	66.66	66.66
SENIOR_NORE	DERIV	7/18/2008 13:30	56.664	56.664	56.664
SENIOR_MODRE	DERIV	7/2/2008 18:30	50	49	49
SENIOR_MODRE	DERIV	7/18/2008 13:30	60	60	60
SENIOR_MODRE	DERIV	7/18/2008 13:30	60	60	60
SENIOR	DERIV	7/18/2008 13:30	66.66	66.66	66.66
SENIOR_NORE	DERIV	7/18/2008 13:30	56.664	56.664	56.664
SENIOR_NORE	DERIV	7/18/2008 13:30	56.664	56.664	56.664
SENIOR	DERIV	7/29/2008 13:30	31.108	31.108	31.108
SENIOR	DERIV	7/29/2008 13:30	31.108	31.108	31.108
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR	DERIV	6/29/2007 18:30	9	9	9
SENIOR_NORE	DERIV	6/29/2007 18:30	8	8	8
SENIOR_MODRE	DERIV	6/29/2007 18:30	8	8	8
SENIOR	DERIV	6/29/2007 18:30	9	9	9
SENIOR_NORE	DERIV	6/29/2007 18:30	8	8	8
SENIOR_MODRE	DERIV	6/29/2007 18:30	8	8	8
SENIOR_NORE	DERIV	7/29/2008 18:30	631.308694	663.118247	688.448374
SECURED_NORE	DERIV	3/27/2008 13:30	30	30	30
DIGITAL_NORE	DERIV	7/29/2008 18:30	631.103954	662.694054	687.539355
DIGITAL_SECURED_NORE	DERIV	7/21/2008 18:30	34.78	34.78	34.78
SUBORDINATE_MMR_L	DERIV	7/30/2008 13:30	975	975	975
SUBORDINATE_NORE	DERIV	6/24/2008 18:30	8	8	8
SENIOR_MODRE	DERIV	7/29/2008 18:30	639.130117	672.868626	699.811412
SENIOR_MMR_L	DERIV	7/29/2008 18:30	635.265079	668.049892	694.194435
SENIOR_MMR_L	DERIV	5/28/2007 8:30	1	1	1
SENIOR_NORE	DERIV	3/27/2008 13:30	340	340	370
SENIOR_MMR_L	DERIV	7/30/2008 13:30	65.30391792	82.7555908	117.3019489
SENIOR_NORE	DERIV	7/30/2008 13:30	370	370	370
SENIOR_MODRE	DERIV	7/30/2008 13:30	425.5	425.5	425.5
SENIOR	DERIV	4/10/2006 13:30	6	6	6
SENIOR_MODRE	DERIV	7/30/2008 13:30	425.5	425.5	425.5
SENIOR_MODRE	DERIV	7/30/2008 13:30	425.5	425.5	425.5
SENIOR_NORE	DERIV	7/29/2008 13:30	595	595	595
SENIOR_NORE	DERIV	7/29/2008 13:30	595	595	595
SENIOR_MODRE	DERIV	7/25/2008 18:30	51	51	51
SENIOR	DERIV	7/2/2008 18:30	59.994	59.994	59.994
SENIOR	DERIV	7/25/2008 18:30	56.661	56.661	56.661
SENIOR_MODRE	DERIV	7/25/2008 18:30	51	51	51
SENIOR_NORE	DERIV	7/25/2008 18:30	48.1644	48.1644	48.1644
SENIOR_NORE	DERIV	7/25/2008 18:30	48.1644	48.1644	48.1644
SENIOR_MODRE	DERIV	7/25/2008 18:30	51	51	51
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	100	100	100
SENIOR_MODRE	DERIV	7/22/2008 18:30	55	55	55
DIGITAL	DERIV	7/22/2008 18:30	55	55	55
SENIOR	DERIV	7/22/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	9/12/2005 18:30	16	16	16
SENIOR_MMR_L	DERIV	6/11/2007 8:30	1	1	1
SENIOR_MMR_L	DERIV	6/11/2007 8:30	1	1	1
LOAN_MMR_L	DERIV	9/7/2007 13:30	450	450	450
LOAN_MMR	DERIV	5/27/2008 13:30	525	525	525
SENIOR_MODRE	DERIV	6/20/2008 13:30	35	34.9957685	37.01210912
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	52	52	52
SENIOR	DERIV	7/30/2008 18:30	39	39	39
DIGITAL	DERIV	7/30/2008 18:30	39	39	39
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275

75	95	110	125	127.5	130	135	152
75	95	110	125	127.5	130	135	152
70.83	89.718	103.884	118.05	120.411	122.772	127.494	143.5488
83.325	105.545	122.21	138.875	141.6525	144.43	149.985	168.872
70.83	89.718	103.884	118.05	120.411	122.772	127.494	143.5488
64	70	77	84	86.5	89	94	111
75	95	110	125	127.5	130	135	152
75	95	110	125	127.5	130	135	152
83.325	105.545	122.21	138.875	141.6525	144.43	149.985	168.872
70.83	89.718	103.884	118.05	120.411	122.772	127.494	143.5488
70.83	89.718	103.884	118.05	120.411	122.772	127.494	143.5488
42.218	53.328	59.994	66.66	68.3265	69.993	73.326	73.326
42.218	53.328	59.994	66.66	68.3265	69.993	73.326	73.326
38	48	54	60	61.5	63	66	66
38	48	54	60	61.5	63	66	66
35.8872	45.3312	50.9976	56.664	58.0806	59.4972	62.3304	62.3304
35.8872	45.3312	50.9976	56.664	58.0806	59.4972	62.3304	62.3304
38	48	54	60	61.5	63	66	66
38	48	54	60	61.5	63	66	66
35.8872	45.3312	50.9976	56.664	58.0806	59.4972	62.3304	62.3304
38	48	54	60	61.5	63	66	66
35.8872	45.3312	50.9976	56.664	58.0806	59.4972	62.3304	62.3304
14	21	29	37	41.5	46	60	60
12	18	25	31	35	39	51	51
13	19	26	33	37	41	54	54
14	21	29	37	41.5	46	60	60
12	18	25	31	35	39	51	51
13	19	26	33	37	41	54	54
1041.62725	1217.524328	1223.859712	1234.397787	1201.94729	1169.496792	1120.982921	1039.174427
70	110	150	190	207.5	225	250	250
1035.321566	1202.97241	1203.036626	1207.584941	1172.112506	1136.64007	1082.233891	994.495077
81.09	127.39	173.7	219	239.77	260.54	289.46	289.46
1175	1225	1225	1225	1212.5	1200	1175	1175
88	160	220	283	318	353	383	383
1075.912586	1266.247326	1276.40075	1290.854049	1258.174763	1225.495477	1177.081353	1092.447152
1058.939331	1242.073178	1250.275007	1262.7252	1230.116285	1197.50737	1148.957194	1065.637354
1	1	1	1	1	1	1	1
440	520	575	615	637.5	660	695	695
165.524805	209.6951701	233.9842557	255	257	259	264	264
470	520	510	500	495	490	480	480
540.5	598	586.5	575	569.25	563.5	552	552
12	18	25	33	41	49	68	78
540.5	598	586.5	575	569.25	563.5	552	552
540.5	598	586.5	575	569.25	563.5	552	552
545	520	495	495	495	495	495	495
545	520	495	495	495	495	495	495
56	71	81	91	92.5	94	101	111
65.549	82.214	93.324	104.434	106.1005	107.767	115.544	126.654
62.216	78.881	89.991	101.101	102.7675	104.434	112.211	123.321
56	71	81	91	92.5	94	101	111
52.8864	67.0524	76.4964	85.9404	87.357	88.7736	95.3844	104.8284
52.8864	67.0524	76.4964	85.9404	87.357	88.7736	95.3844	104.8284
56	71	81	91	92.5	94	101	111
1	1	1	1	1	1	1	1
120	150	200	250	257.5	265	280	280
55	55	58	58	59	60	62	62
55	55	58	58	59	60	62	62
55	55	58	58	59	60	62	62
16	16	16	16	16	16	16	16
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
450	450	450	450	450	450	450	450
525	525	525	525	525	525	525	525
41.68110616	46.55228649	51.48468511	55.50523052	56.86903313	58.23283573	60.25608893	65.20197315
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
52	52	54	54	54.5	55	60	60
39	39	41	41	42.5	44	45	45
39	39	41	41	42.5	44	45	45
315	360	365	375	365	355	335	335
315	360	365	375	365	355	335	335
315	360	365	375	365	355	335	335
315	360	365	375	365	355	335	335

152
152
143.5488
168.872
143.5488
111
152
152
168.872
143.5488
143.5488
73.326
73.326
66
66
62.3304
62.3304
66
66
62.3304
66
62.3304
60
51
54
60
51
54
1021.648883
250
975.019462
289.46
1175
383
1074.145042
1047.70435
1
695
264
480
552
79
552
552
495
495
121
137.764
134.431
121
114.2724
114.2724
121
1
280
62
62
62
16
1
1
450
525
70.07318602
1
1
1
60
45
45
335
335
335
335

NYTJPYSENIOR_MODRE	NYT	JPY
NYTAUDSENIOR_MODRE	NYT	AUD
NYTAUDSENIOR_MMR_L	NYT	AUD
NYTUSDSENIOR_NORE	NYT	USD
NYTSAUSDCVA_SENIOR	NYTSA	USD
OAKCUSDSENIOR	OAKC	USD
OAKC_2003_3_A1AUSDASSETBACKED	OAKC_2003_3_A1A	USD
OCUSDSENIOR_MODRE	OC	USD
OCJPYSENIOR_MODRE	OC	JPY
OCBCJPYSUBORDINATE	OCBC	JPY
OCEAUSDCVA_LOAN	OCEA	USD
OCRUSDSUBORDINATE_NORE	OCR	USD
OCRUSDSENIOR_NORE	OCR	USD
OCRUSDLOAN	OCR	USD
OCRUSDLOAN_NORE	OCR	USD
OCREURSENIOR	OCR	EUR
OCREURSUBORDINATE_NORE	OCR	EUR
OCREURSUBORDINATE	OCR	EUR
OCREURSENIOR_NORE	OCR	EUR
OCREURSENIOR_MODRE	OCR	EUR
OCRUSDLOANNC_NORE	OCR	USD
OCRJPYSUBORDINATE_NORE	OCR	JPY
OCRUSDLOAN_UNSEC_BULLET_NORE	OCR	USD
OCT10_2006_10A_DUSDASSETBACKED	OCT10_2006_10A_D	USD
OCT8_058_D_VUSDASSETBACKED	OCT8_058_D_V	USD
OCT8_2005_8A_DUSDASSETBACKED	OCT8_2005_8A_D	USD
OCTAN_06_1A_DUSDSENIOR	OCTAN_06_1A_D	USD
OCTAN_06_1A_D_USDSENIOR	OCTAN_06_1A_D_	USD
OCTAN_06_1A_FUSDSENIOR	OCTAN_06_1A_F	USD
OCTAN_06_1A_GUSDSENIOR	OCTAN_06_1A_G	USD
OCTAN_06_2A_C1USDSENIOR	OCTAN_06_2A_C1	USD
OCTAN_06_2A_C2USDSENIOR	OCTAN_06_2A_C2	USD
OCTAN_06_2A_DUSDSENIOR	OCTAN_06_2A_D	USD
OCTON_2007_1A_A3USDSENIOR	OCTON_2007_1A_A3	USD
ODPUSDSENIOR	ODP	USD
ODPUSDSUBORDINATE	ODP	USD
ODPEURSENIOR_MODRE	ODP	EUR
ODPUSDSENIOR_MODRE	ODP	USD
ODPAUDSENIOR_MODRE	ODP	AUD
OECUSDPREFERRED	OEC	USD
OFFUTTUSDSENIOR	OFFUTT	USD
OH_MUNIUSDSENIOR_MODRE	OH_MUNI	USD
OHAPA_071_C_VUSDASSETBACKED	OHAPA_071_C_V	USD
OHAPA_2007_1_CUSDASSETBACKED	OHAPA_2007_1_C	USD
OHAPA07_1_DUSDASSETBACKED	OHAPA07_1_D	USD
OHAPA07_1A_DUSDASSETBACKED	OHAPA07_1A_D	USD
OHAPA07_1A_DUSDSENIOR	OHAPA07_1A_D	USD
OIUSDSENIOR_NORE	OI	USD
OIUSDDIGITAL	OI	USD
OIHKDSENIOR_NORE	OI	HKD
OIILSSENIOR_NORE	OI	ILS
OIEURSENIOR_NORE	OI	EUR
OIUSDLOAN_NORE	OI	USD
OINLGSENIOR_NORE	OI	NLG
OIAUDSENIOR_NORE	OI	AUD
OI_BROCKUSDSENIOR_NORE	OI_BROCK	USD
OI_GUSDLOAN_NORE	OI_G	USD
OILUSDCVA_SENIOR	OIL	USD
OK_MUNIUSDSENIOR_MODRE	OK_MUNI	USD
OKEUSDSENIOR	OKE	USD
OKEUSDSENIOR_NORE	OKE	USD
OKEUSDSENIOR_MODRE	OKE	USD
OKEEURSENIOR_MODRE	OKE	EUR
OKEEURSENIOR_NORE	OKE	EUR
OKEEURSENIOR	OKE	EUR
OKEHKDSENIOR_MODRE	OKE	HKD
OKEAUDSENIOR_MODRE	OKE	AUD
OKSUSDSENIOR_MODRE	OKS	USD
OKSEURSENIOR_MODRE	OKS	EUR
OLNUSDSENIOR_MODRE	OLN	USD
OLNUSDSENIOR	OLN	USD
OLNUSDSENIOR_NORE	OLN	USD
OLNEURSENIOR_NORE	OLN	EUR
OLNEURSENIOR_MODRE	OLN	EUR

SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275
SENIOR_MMR_L	DERIV	6/15/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 13:30	259.71	259.71	259.71
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SENIOR	DERIV	8/2/2007 13:30	15	15	15
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
SENIOR_MODRE	DERIV	7/18/2008 18:30	50	50	180
SENIOR_MODRE	DERIV	6/16/2008 13:30	50	50	180
SUBORDINATE	DERIV	7/25/2008 8:30	45	45	50
CVA_LOAN	DERIV	6/13/2008 18:30	400	400	400
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	90	120	130
SENIOR_NORE	DERIV	7/29/2008 18:30	90	120	130
LOAN	DERIV	7/29/2008 18:30	81	108	117
LOAN_NORE	DERIV	7/29/2008 18:30	81	108	117
SENIOR	DERIV	7/29/2008 18:30	105.003	140.004	151.371
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	90	120	130
SUBORDINATE	DERIV	7/29/2008 18:30	105.003	140.004	151.371
SENIOR_NORE	DERIV	7/29/2008 18:30	90	120	130
SENIOR_MODRE	DERIV	7/29/2008 18:30	90	120	130
LOANNC_NORE	DERIV	10/31/2006 8:30	29	29	33
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	90	120	130
LOAN_UNSEC_BULLET_NORE	DERIV	7/29/2008 18:30	81	108	117
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	2/12/2008 13:30	475	475	475
SENIOR	DERIV	9/1/2006 13:30	1	1	1
SENIOR	DERIV	12/18/2006 18:30	1	1	1
SENIOR	DERIV	10/12/2006 13:30	1	1	1
SENIOR	DERIV	10/12/2006 13:30	1	1	1
SENIOR	DERIV	9/26/2006 13:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	10/12/2006 13:30	1	1	1
SENIOR	DERIV	4/20/2007 13:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	421.069	421.069	421.069
SUBORDINATE	DERIV	7/22/2008 18:30	379	379	379
SENIOR_MODRE	DERIV	7/22/2008 18:30	379	379	379
SENIOR_MODRE	DERIV	7/22/2008 18:30	379	379	379
SENIOR_MODRE	DERIV	7/22/2008 18:30	379	379	379
PREFERRED	DERIV	4/10/2000	50	50	75
SENIOR	DERIV	3/31/2008 13:30	125	125	125
SENIOR_MODRE	DERIV	7/22/2008 18:30	34	34	34
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	2/12/2008 13:30	775	775	775
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR_NORE	DERIV	7/29/2008 18:30	40	50	55
DIGITAL	DERIV	7/29/2008 18:30	40	50	55
SENIOR_NORE	DERIV	7/29/2008 18:30	40	50	55
SENIOR_NORE	DERIV	7/29/2008 18:30	52	62.5	67.69230769
SENIOR_NORE	DERIV	7/29/2008 18:30	40	50	55
LOAN_NORE	DERIV	5/22/2007 13:30	30	30	30
SENIOR_NORE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	40	50	55
SENIOR_NORE	DERIV	7/23/2008 13:30	35	35	40.00000001
LOAN_NORE	DERIV	7/25/2008 18:30	50	49.99409195	60
CVA_SENIOR	DERIV	6/1/2006 18:30	20	20	20
SENIOR_MODRE	DERIV	7/22/2008 18:30	18	18	18
SENIOR	DERIV	7/18/2008 18:30	27.775	27.775	33.33
SENIOR_NORE	DERIV	3/24/2006 13:30	12	12	12
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	30
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	30
SENIOR_NORE	DERIV	3/24/2006 13:30	12	12	12
SENIOR	DERIV	7/18/2008 18:30	27.775	27.775	33.33
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	30
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	30
SENIOR_MODRE	DERIV	7/25/2008 13:30	35	40	45
SENIOR_MODRE	DERIV	7/25/2008 13:30	35	40	45
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	95
SENIOR	DERIV	7/30/2008 18:30	105.545	105.545	105.545
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	89.718
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	89.718
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	95

315	360	365	375	365	355	335	335
315	360	365	375	365	355	335	335
1	1	1	1	1	1	1	1
297.486	339.984	344.706	354.15	344.706	335.262	316.374	316.374
42.5	50	56	62.5	65	67.5	72.5	77
15	15	15	15	15	15	15	15
80	80	80	80	80	80	80	80
240	270	300	330	335	340	345	345
240	270	300	330	335	340	345	621
60	70	85	100	103.5	107	115	115
450	500	500	500	500	500	500	500
225	305	345	375	382.5	390	395	395
225	305	345	375	382.5	390	395	395
202.5	274.5	310.5	337.5	344.25	351	355.5	355.5
202.5	274.5	310.5	337.5	344.25	351	355.5	355.5
262.5075	355.8435	402.5115	437.5125	446.26275	455.013	460.8465	460.8465
225	305	345	375	382.5	390	395	395
262.5075	355.8435	402.5115	437.5125	446.26275	455.013	460.8465	460.8465
225	305	345	375	382.5	390	395	395
225	305	345	375	382.5	390	395	395
58	71	84	100	105	110	119	119
225	305	345	375	382.5	390	395	395
202.5	274.5	310.5	337.5	344.25	351	355.5	355.5
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
475	475	475	475	475	475	475	475
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
448.844	483.285	505.505	527.725	521.6145	515.504	504.394	537.724
404	435	455	475	469.5	464	454	484
404	435	455	475	469.5	464	454	484
404	435	455	475	469.5	464	454	484
404	435	455	475	469.5	464	454	484
135	175	200	235	235	235	235	235
125	125	125	125	125	125	125	125
34	34	37	37	38	39	40	40
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
775	775	775	775	775	775	775	775
1100	1100	1100	1100	1100	1100	1100	1100
1000	1000	1000	1000	1000	1000	1000	1000
125	185	225	250	255	260	265	265
125	185	225	250	255	260	265	265
125	185	225	250	255	260	265	265
152.7777778	213.4615385	253.7234043	283.6538462	288.678775	293.7037037	298.7272727	298.7272727
125	185	225	250	255	260	265	265
40	50	60	70	77.5	85	95	95
1	1	1	1	1	1	1	1
125	185	225	250	255	260	265	265
69.99999999	99.99999999	125	150	155	160	165	165
90	120	150	170	180	190	209.9996822	209.9999568
20	20	20	20	20	20	20	20
18	18	18	18	18	18	25	25
44.44	61.105	72.215	83.325	86.1025	88.88	94.435	94.435
22	30	36	43	49.5	56	66	69
40	55	65	75	77.5	80	85	85
40	55	65	75	77.5	80	85	85
22	30	36	43	49.5	56	66	69
44.44	61.105	72.215	83.325	86.1025	88.88	94.435	94.435
40	55	65	75	77.5	80	85	85
40	55	65	75	77.5	80	85	85
55	65	75	85	87.5	90	95	95
55	65	75	85	87.5	90	95	95
115	140	151	160	157.5	155	150	190
127.765	155.54	167.761	177.76	174.9825	172.205	166.65	211.09
108.606	132.216	142.6044	151.104	148.743	146.382	141.66	179.436
108.606	132.216	142.6044	151.104	148.743	146.382	141.66	179.436
115	140	151	160	157.5	155	150	190

335
335
1
316.374
77
15
80
345
621
115
500
395
395
355.5
355.5
460.8465
395
460.8465
395
395
119
395
355.5
750
750
475
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537.724
484
484
484
484
235
125
40
750
750
775
1100
1000
265
265
265
298.7272727
265
95
1
265
165
209.9999696
20
25
94.435
69
85
85
69
94.435
85
85
95
95
215
238.865
203.046
203.046
215

OLNEURSENIOR	OLN	EUR
OLNJPYSENIOR_MODRE	OLN	JPY
OLNAUDSENIOR_MODRE	OLN	AUD
OLNHKDSENIOR_MODRE	OLN	HKD
OLNJPYSENIOR_NORE	OLN	JPY
OLYMPUSDSUBORDINATE_NORE	OLYMP	USD
OLYMPIAUSDSENIOR_MODRE	OLYMPIA	USD
OMCUSDSENIOR	OMC	USD
OMCUSDSENIOR_MODRE	OMC	USD
OMCUSDSENIOR_NORE	OMC	USD
OMCEURSENIOR	OMC	EUR
OMCEURSENIOR_MODRE	OMC	EUR
OMCEURSENIOR_NORE	OMC	EUR
OMCUSDLOAN	OMC	USD
OMCAUDSENIOR_MODRE	OMC	AUD
OMCAUDSENIOR	OMC	AUD
OMCHKDSENIOR_MODRE	OMC	HKD
OMCTWDSENIOR	OMC	TWD
OMCHKDSENIOR_NORE	OMC	HKD
OMCJPYSENIOR_NORE	OMC	JPY
OMIUSDLOAN_NORE	OMI	USD
OMIUSDCVA_SENIOR	OMI	USD
OMIUSDSENIOR_NORE	OMI	USD
OMIUSDLOANCALL	OMI	USD
OMIUSDLOANCALL_NORE	OMI	USD
OMSTARUSDLOAN_NORE	OMSTAR	USD
OMSTARUSDCVA_LOAN	OMSTAR	USD
ONEUSDSENIOR	ONE	USD
ONEUSDSENIOR_MODRE	ONE	USD
ONEUSDSUBORDINATE	ONE	USD
ONEEURSUBORDINATE	ONE	EUR
ONEUSDSENIOR_NORE	ONE	USD
ONEEURSENIOR	ONE	EUR
ONEEURSENIOR_MODRE	ONE	EUR
ONEEURSENIOR_NORE	ONE	EUR
ONEUSDSUBORDINATE_MODRE	ONE	USD
ONEUSDSUBORDINATE_NORE	ONE	USD
ONEEURSUBORDINATE_MODRE	ONE	EUR
ONEEURSUBORDINATE_NORE	ONE	EUR
ONEUSDSENIOR_MODRE	ONE	USD
ONEUSDDIGITAL	ONE	USD
ONEUSDSENIOR	ONE	USD
ONEJPYSENIOR_MODRE	ONE	JPY
ONEAUDSENIOR_MODRE	ONE	AUD
ONE2ONEUSDCVA_SENIOR	ONE2ONE	USD
ONOFINEURLOAN_MMR	ONOFIN	EUR
ONTCADCVA_SENIOR	ONT	CAD
OOMLT_04_2_M6USDSENIOR	OOMLT_04_2_M6	USD
OOMLT_04_3_M9USDSENIOR	OOMLT_04_3_M9	USD
OOMLT_05_3_M5USDSENIOR	OOMLT_05_3_M5	USD
OOMLT_05_3_M9USDSENIOR	OOMLT_05_3_M9	USD
OOMLT_05_4_M5USDSENIOR	OOMLT_05_4_M5	USD
OOMLT_05_4_M8USDSENIOR	OOMLT_05_4_M8	USD
OOMLT_05_4_M9USDSENIOR	OOMLT_05_4_M9	USD
OOMLT_05_5_M8USDSENIOR	OOMLT_05_5_M8	USD
OOMLT_05_5_M9USDSENIOR	OOMLT_05_5_M9	USD
OOMLT_06_1_M7USDSENIOR	OOMLT_06_1_M7	USD
OOMLT_06_1_M8USDSENIOR	OOMLT_06_1_M8	USD
OOMLT_06_1_M9USDSENIOR	OOMLT_06_1_M9	USD
OOMLT_06_3_M6USDSENIOR	OOMLT_06_3_M6	USD
OOMLT_06_3_M9USDSENIOR	OOMLT_06_3_M9	USD
OOMLT_2005_3_M9USDSENIOR	OOMLT_2005_3_M9	USD
OOMLT_2005_4_M8USDSENIOR	OOMLT_2005_4_M8	USD
OOMLT_2005_5_M8USDSENIOR	OOMLT_2005_5_M8	USD
OOMLT_2005_5_M9USDSENIOR	OOMLT_2005_5_M9	USD
OOMLT_2006_1_M8USDSENIOR	OOMLT_2006_1_M8	USD
OOMLT_2006_1_M9USDSENIOR	OOMLT_2006_1_M9	USD
OOMLT_2006_3_M6USDSENIOR	OOMLT_2006_3_M6	USD
OOMLT_2006_3_M9USDSENIOR	OOMLT_2006_3_M9	USD
OOMLT_2007_5_M5USDSENIOR	OOMLT_2007_5_M5	USD
OOMLT_2007_6_M9USDSENIOR	OOMLT_2007_6_M9	USD
OOMLT04_2_M6USDSENIOR	OOMLT04_2_M6	USD
OOMLT05_3_M8USDSENIOR	OOMLT05_3_M8	USD
OOMLT05_3_M9USDSENIOR	OOMLT05_3_M9	USD

SENIOR	DERIV	7/30/2008 18:30	105.545	105.545	105.545
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	95
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	95
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	95
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	89.718
SUBORDINATE_NORE	DERIV	6/10/2008 18:30	600	600	600
SENIOR_MODRE	DERIV	5/14/2004 18:30	400	400	400
SENIOR	DERIV	7/30/2008 13:30	29.997	29.997	29.997
SENIOR_MODRE	DERIV	7/30/2008 13:30	27	27	27
SENIOR_NORE	DERIV	7/30/2008 13:30	25.4988	25.4988	25.4988
SENIOR	DERIV	7/30/2008 13:30	29.997	29.997	29.997
SENIOR_MODRE	DERIV	7/30/2008 13:30	27	27	27
SENIOR_NORE	DERIV	7/30/2008 13:30	25.4988	25.4988	25.4988
LOAN	DERIV	7/30/2008 13:30	24.3	24.3	24.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	27	27	27
SENIOR	DERIV	7/30/2008 13:30	29.997	29.997	29.997
SENIOR_MODRE	DERIV	7/30/2008 13:30	27	27	27
SENIOR	DERIV	7/30/2008 13:30	29.997	29.997	29.997
SENIOR_NORE	DERIV	7/30/2008 13:30	27	27	27
SENIOR_NORE	DERIV	7/30/2008 13:30	25.4988	25.4988	25.4988
LOAN_NORE	DERIV	7/25/2008 18:30	48	48	48
CVA_SENIOR	DERIV	7/24/2008 18:30	65	65	65
SENIOR_NORE	DERIV	7/24/2008 18:30	65	65	65
LOANCALL	DERIV	11/9/2006 13:30	75	75	75
LOANCALL_NORE	DERIV	7/25/2008 18:30	55.2	55.2	55.2
LOAN_NORE	DERIV	4/25/2008 18:30	140	140	140
CVA_LOAN	DERIV	1/30/2007 18:30	300	300	300
SENIOR	DERIV	12/8/2004 18:30	10	10	12
SENIOR_MODRE	DERIV	7/31/2007 8:30	29	29	31
SUBORDINATE	DERIV	12/8/2004 18:30	14	14	16
SUBORDINATE	DERIV	12/8/2004 18:30	14	14	16
SENIOR_NORE	DERIV	12/8/2004 18:30	8	8	10
SENIOR	DERIV	12/8/2004 18:30	10	10	12
SENIOR_MODRE	DERIV	12/8/2004 18:30	9	9	11
SENIOR_NORE	DERIV	12/8/2004 18:30	8	8	10
SUBORDINATE_MODRE	DERIV	12/8/2004 18:30	11	11	13
SUBORDINATE_NORE	DERIV	12/8/2004 18:30	10	10	13
SUBORDINATE_MODRE	DERIV	12/8/2004 18:30	11	11	13
SUBORDINATE_NORE	DERIV	12/8/2004 18:30	10	10	13
SENIOR_MODRE	CASH	12/8/2004 18:30	9	9	11
DIGITAL	DERIV	12/8/2004 18:30	15	15	18
SENIOR	CASH	12/8/2004 18:30	10	10	12
SENIOR_MODRE	DERIV	12/8/2004 18:30	9	9	11
SENIOR_MODRE	DERIV	12/8/2004 18:30	9	9	11
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
LOAN_MMR	DERIV	5/28/2008 8:30	640	640	640
CVA_SENIOR	DERIV	5/12/2005 18:30	7	7	8
SENIOR	DERIV	6/29/2007 8:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/2/2006 18:30	221	221	221
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	4/5/2007 8:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	1/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/10/2006 8:30	1	1	1
SENIOR	DERIV	3/29/2007 8:30	1	1	1
SENIOR	DERIV	6/7/2007 8:30	1	1	1
SENIOR	DERIV	6/12/2007 18:30	1	1	1
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/7/2007 8:30	1	1	1
SENIOR	DERIV	7/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2005 18:30	295	295	295
SENIOR	DERIV	12/21/2005 13:30	208	208	208
SENIOR	DERIV	6/7/2006 13:30	1	1	1

127.765	155.54	167.761	177.76	174.9825	172.205	166.65	211.09
115	140	151	160	157.5	155	150	190
115	140	151	160	157.5	155	150	190
115	140	151	160	157.5	155	150	190
108.606	132.216	142.6044	151.104	148.743	146.382	141.66	179.436
600	600	600	600	600	600	600	600
400	400	400	400	400	400	400	400
41.107	54.439	62.216	69.993	71.6595	73.326	76.659	76.659
37	49	56	63	64.5	66	69	69
34.9428	46.2756	52.8864	59.4972	60.9138	62.3304	65.1636	65.1636
41.107	54.439	62.216	69.993	71.6595	73.326	76.659	76.659
37	49	56	63	64.5	66	69	69
34.9428	46.2756	52.8864	59.4972	60.9138	62.3304	65.1636	65.1636
33.3	44.1	50.4	56.7	58.05	59.4	62.1	62.1
37	49	56	63	64.5	66	69	69
41.107	54.439	62.216	69.993	71.6595	73.326	76.659	76.659
37	49	56	63	64.5	66	69	69
41.107	54.439	62.216	69.993	71.6595	73.326	76.659	76.659
26.64	40.01666667	56	63	63.72352941	64.44705882	69	66.93
34.9428	46.2756	52.8864	59.4972	60.9138	62.3304	65.1636	65.1636
48	48	62	80	82.5	85	89	89
65	65	65	65	65	65	65	65
65	65	65	65	65	65	65	65
75	75	90	110	112.5	115	120	120
55.2	55.2	71.3	92	94.875	97.75	102.35	102.35
140	140	140	140	140	140	140	140
300	300	300	300	300	300	300	300
14	18	27	33	36.5	40	51	53
33	36	44	50	53	56	66	68
20	24	36	45	49.5	54	69	72
20	24	36	45	49.5	54	69	72
12	15	23	28	31	34	43	45
14	18	27	33	36.5	40	51	53
13	16	24	30	33	36	46	48
12	15	23	28	31	34	43	45
16	19	29	36	39.5	43	55	58
15	18	28	34	37.5	41	53	55
16	19	29	36	39.5	43	55	58
15	18	28	34	37.5	41	53	55
13	16	24	30	33	36	46	48
22	27	40	50	55	60	77	80
14	18	27	33	36.5	40	51	53
13	16	24	30	33	36	46	48
13	16	24	30	33	36	46	48
1	1	1	1	1	1	1	1
640	640	640	640	640	640	640	640
11	15	20	25	27.5	30	35	37
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
221	221	221	221	221	221	221	221
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
295	295	295	295	295	295	295	295
208	208	208	208	208	208	208	208
1	1	1	1	1	1	1	1

238.865
215
215
215
203.046
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76.659
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65.1636
76.659
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65.1636
62.1
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76.659
67.11818182
65.1636
89
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208
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OOMLT05_5_M8USDSENIOR	OOMLT05_5_M8	USD
OOMLT06_1_M8USDSENIOR	OOMLT06_1_M8	USD
OOMLT06_1_M9USDSENIOR	OOMLT06_1_M9	USD
OOMLT07_5_A4USDSENIOR	OOMLT07_5_A4	USD
OOMLT07_5_M2USDSENIOR	OOMLT07_5_M2	USD
OOMLT07_5_M5USDSENIOR	OOMLT07_5_M5	USD
OOMLT07_5_M8USDSENIOR	OOMLT07_5_M8	USD
OOMLT07_5_M9USDSENIOR	OOMLT07_5_M9	USD
OPCDO_2006_1A_BUSDSENIOR	OPCDO_2006_1A_B	USD
OPCDO_2006_1A_CUSDSENIOR	OPCDO_2006_1A_C	USD
OPERA_FR_01_AEURASSETBACKED	OPERA_FR_01_A	EUR
OPERA_LAKE_AGBPASSETBACKED	OPERA_LAKE_A	GBP
OPMAC_06_1_M8USDSENIOR	OPMAC_06_1_M8	USD
OR_MUNIUSDSENIOR_MODRE	OR_MUNI	USD
ORAUSDCVA_SENIOR	ORA	USD
ORA_CVAUSDCVA_SENIOR	ORA_CVA	USD
ORA_NVUSDCVA_SENIOR	ORA_NV	USD
ORA-CVAUSDCVA_SENIOR	ORA-CVA	USD
ORANGINAEURLOAN2ND_MMR	ORANGINA	EUR
ORCLUSDSENIOR	ORCL	USD
ORCLUSDSENIOR_NORE	ORCL	USD
ORCLUSDSENIOR_MODRE	ORCL	USD
ORCLEURSENIOR_MODRE	ORCL	EUR
ORCLEURSENIOR_NORE	ORCL	EUR
ORCLEURSENIOR	ORCL	EUR
ORCLAUDSENIOR_MODRE	ORCL	AUD
ORCLUSDSENIOR	ORCL	USD
ORCLJPYSENIOR_MODRE	ORCL	JPY
ORCLHKDSENIOR_MODRE	ORCL	HKD
ORCLSGDSENIOR_MODRE	ORCL	SGD
ORHUSDSENIOR_MODRE	ORH	USD
ORHEURSENIOR_MODRE	ORH	EUR
ORHAUDSENIOR_MODRE	ORH	AUD
ORIN 06-1 CUSDSENIOR	ORIN 06-1 C	USD
ORIN_06_1_CUSDSENIOR	ORIN_06_1_C	USD
ORIN_06_1A_CUSDSENIOR	ORIN_06_1A_C	USD
ORIN_06_2A_C1USDSENIOR	ORIN_06_2A_C1	USD
ORIN_2006_1_BUSDSENIOR	ORIN_2006_1_B	USD
ORIN_2006_1_CUSDSENIOR	ORIN_2006_1_C	USD
ORIN06_1 CUSDSENIOR	ORIN06_1 C	USD
ORIN06_1_CUSDSENIOR	ORIN06_1_C	USD
ORIXHKDSENIOR	ORIX	HKD
ORIXSGDSENIOR	ORIX	SGD
ORPT_06_1A_DUSDSENIOR	ORPT_06_1A_D	USD
OSKUSDLOAN_NORE	OSK	USD
OWNIT_05_1_B2USDSENIOR	OWNIT_05_1_B2	USD
OWNIT_05_1_B3USDSENIOR	OWNIT_05_1_B3	USD
OWNIT_05_2_B2USDSENIOR	OWNIT_05_2_B2	USD
OWNIT_05_2_B3USDSENIOR	OWNIT_05_2_B3	USD
OWNIT_06_1_B2USDSENIOR	OWNIT_06_1_B2	USD
OWNIT_06_2_B2USDSENIOR	OWNIT_06_2_B2	USD
OWNIT_06_2_B3USDSENIOR	OWNIT_06_2_B3	USD
OWNIT_06_3_B3USDSENIOR	OWNIT_06_3_B3	USD
OWNIT_06_4_B3USDSENIOR	OWNIT_06_4_B3	USD
OWNIT_06_4_M6USDSENIOR	OWNIT_06_4_M6	USD
OWNIT_06_5_B2USDSENIOR	OWNIT_06_5_B2	USD
OWNIT_06_6_B2USDSENIOR	OWNIT_06_6_B2	USD
OWNIT_2005_1_B3USDSENIOR	OWNIT_2005_1_B3	USD
OWNIT_2005_2_B3USDSENIOR	OWNIT_2005_2_B3	USD
OWNIT_2006_1_B3USDSENIOR	OWNIT_2006_1_B3	USD
OWNIT_2006_2_B3USDSENIOR	OWNIT_2006_2_B3	USD
OWNIT05_1_B2USDSENIOR	OWNIT05_1_B2	USD
OWNIT05_1_B3USDSENIOR	OWNIT05_1_B3	USD
OXYEURSENIOR_MODRE	OXY	EUR
OXYUSDSENIOR_MODRE	OXY	USD
OXYUSDSENIOR_NORE	OXY	USD
OXYEURSENIOR_NORE	OXY	EUR
OXYUSDSENIOR	OXY	USD
OXYEURSENIOR	OXY	EUR
OXYUSDLOAN	OXY	USD
OXYAUDSENIOR_MODRE	OXY	AUD
PUSDSENIOR_MODRE	P	USD
PEURSENIOR_MODRE	P	EUR
PUSDSENIOR_NORE	P	USD

SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	3/8/2006 18:30	110	110	110
SENIOR	DERIV	6/20/2006 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	11/7/2007 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/10/2007 18:30	60	65	67
ASSETBACKED	DERIV	3/6/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	9/12/2005 13:30	180	180	210
CVA_SENIOR	DERIV	5/12/2005 18:30	60	60	70
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1.071428571	1.071428571	1.071428571
SENIOR	DERIV	7/25/2008 13:30	27.775	27.775	27.775
SENIOR_NORE	DERIV	7/25/2008 13:30	23.61	23.61	23.61
SENIOR_MODRE	DERIV	7/25/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/25/2008 13:30	25	25	25
SENIOR_NORE	DERIV	7/25/2008 13:30	23.61	23.61	23.61
SENIOR	DERIV	7/25/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/2/2008 18:30	29	29	29
SENIOR	CASH	7/25/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/25/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/25/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/25/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/15/2008 18:30	111	111	111
SENIOR_MODRE	DERIV	7/15/2008 18:30	111	111	111
SENIOR_MODRE	DERIV	7/15/2008 18:30	111	111	111
SENIOR	DERIV	8/29/2006 13:30	1	1	1
SENIOR	DERIV	8/29/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2006 13:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	4/27/2007 8:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR	DERIV	7/23/2008 8:30	140	140	140
SENIOR	DERIV	7/23/2008 8:30	140	140	140
SENIOR	DERIV	5/18/2007 8:30	1	1	1
LOAN_NORE	DERIV	7/30/2008 18:30	68.59504132	102.892562	137.1900326
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	12/1/2006 8:30	1	1	1
SENIOR	DERIV	1/16/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/28/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	11/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/8/2005 18:30	221	221	221
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	30	30
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	30	30
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	28.332	28.332
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	28.332	28.332
SENIOR	DERIV	7/29/2008 18:30	33.33	33.33	33.33
SENIOR	DERIV	7/29/2008 18:30	33.33	33.33	33.33
LOAN	DERIV	7/29/2008 18:30	27	27	27
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	30	30
SENIOR_MODRE	DERIV	10/16/2002 18:30	60	60	60
SENIOR_MODRE	DERIV	10/16/2002 18:30	60	60	60
SENIOR_NORE	DERIV	10/16/2002 18:30	56.66666667	56.66666667	56.66666367

1	1	1	1	1	1	1	1
110	110	110	110	110	110	110	110
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
69	71	73	75	75	75	75	75
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
5	5	5	5	5	5	5	5
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
300	360	465	525	562.5	600	630	645
100	120	155	175	187.5	200	210	215
1.071428571	1.071428571	1.071428571	1.071428571	1.071428571	1.071428571	1.071428571	1.071428571
33.33	44.44	52.217	59.994	61.6605	63.327	66.66	66.66
28.332	37.776	44.3868	50.9976	52.4142	53.8308	56.664	56.664
30	40	47	54	55.5	57	60	60
30	40	47	54	55.5	57	60	60
28.332	37.776	44.3868	50.9976	52.4142	53.8308	56.664	56.664
33.33	44.44	52.217	59.994	61.6605	63.327	66.66	66.66
34	44	51	58	59.5	61	64	64
33.33	44.44	52.217	59.994	61.6605	63.327	66.66	66.66
30	40	47	54	55.5	57	60	60
30	40	47	54	55.5	57	60	60
30	40	47	54	55.5	57	60	60
111	111.6	113.9	116	116	116	116	116
111	111.6	113.9	116	116	116	116	116
111	111.6	113.9	116	116	116	116	116
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
160	180	200	200	200	200	200	200
160	180	200	200	200	200	200	200
1	1	1	1	1	1	1	1
274.3801653	342.9752066	384.1322314	415	420.5333334	426.0666667	437.1333333	437.1333333
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
221	221	221	221	221	221	221	221
1	1	1	1	1	1	1	1
34	39	42	50	51	52	58	68
34	39	42	50	51	52	58	68
32.1096	36.8316	39.6648	47.22	48.1644	49.1088	54.7752	64.2192
32.1096	36.8316	39.6648	47.22	48.1644	49.1088	54.7752	64.2192
37.774	43.329	46.662	55.55	56.661	57.772	64.438	75.548
37.774	43.329	46.662	55.55	56.661	57.772	64.438	75.548
30.6	35.1	37.8	45	45.9	46.8	52.2	61.2
34	39	42	50	51	52	58	68
60	60	60	60	60	60	60	60
60	60	60	60	60	60	60	60
56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667

1
110
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1
0.999999975
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220
1.071428571
66.66
56.664
60
60
56.664
66.66
64
66.66
60
60
60
116
116
116
1
1
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200
200
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437.1333333
1
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0.999999975
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0.999999975
0.999999975
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0.999999975
221
1
68
68
64.2192
64.2192
75.548
75.548
61.2
68
60
60
56.66666667

PEURSENIOR_NORE	P	EUR
PUSDSENIOR	P	USD
PEURSENIOR	P	EUR
PAUSDSENIOR_NORE	PA	USD
PAILSSENIOR_NORE	PA	ILS
PAEURSENIOR_NORE	PA	EUR
PAUSDSENIOR_MODRE	PA	USD
PAHKDSENIOR_NORE	PA	HKD
PAUSDLOAN_NORE	PA	USD
PAAUDSENIOR_MODRE	PA	AUD
PAAUDSENIOR_NORE	PA	AUD
PAUSDLOANCALL_NORE	PA	USD
PAUSDDIGITAL_LOAN_NORE	PA	USD
PAUSDDIGITAL_NORE	PA	USD
PA_MUNIUSDSENIOR_MODRE	PA_MUNI	USD
PAAUSDSENIOR_MODRE	PAA	USD
PACDUNUSDSENIOR_MODRE	PACDUN	USD
PAJ_HOLDCOEURLOAN2NDCALL_MMR	PAJ_HOLDCO	EUR
PALLASIVEURSENIOR_MODRE	PALLASIV	EUR
PAMCOUSDSENIOR	PAMCO	USD
PANAMAUSDSENIOR	PANAMA	USD
PANAMAEURSENIOR	PANAMA	EUR
PANAMAUSDBOND	PANAMA	USD
PANAMAEURBOND	PANAMA	EUR
PANAMAAUDBOND	PANAMA	AUD
PARES_1X_DUSDSENIOR	PARES_1X_D	USD
PART_REUSDCVA_SENIOR	PART_RE	USD
PASCOUSDCVA_SENIOR	PASCO	USD
PASCO-CVAUSDCVA_SENIOR	PASCO-CVA	USD
PBGUSDSENIOR	PBG	USD
PBGUSDSENIOR_MODRE	PBG	USD
PBGUSDSENIOR_NORE	PBG	USD
PBGEURSENIOR	PBG	EUR
PBGEURSENIOR_NORE	PBG	EUR
PBGEURSENIOR_MODRE	PBG	EUR
PBGUSDCVA_SENIOR	PBG	USD
PBG_OPERUSDSENIOR_MODRE	PBG_OPER	USD
PBG_OPERUSDCVA_SENIOR	PBG_OPER	USD
PBIUSDSENIOR	PBI	USD
PBIUSDSENIOR_NORE	PBI	USD
PBIUSDSENIOR_MODRE	PBI	USD
PBIEURSENIOR_MODRE	PBI	EUR
PBIEURSENIOR_NORE	PBI	EUR
PBIEURSENIOR	PBI	EUR
PBIHKDSENIOR_MODRE	PBI	HKD
PBIJPYSENIOR_MODRE	PBI	JPY
PBIAUDSENIOR_MODRE	PBI	AUD
PBISGDSENIOR_MODRE	PBI	SGD
PBI_CRDUSDSENIOR	PBI_CRD	USD
PBI_CRDEURSENIOR	PBI_CRD	EUR
PBI_CRDEURSENIOR_MODRE	PBI_CRD	EUR
PBI_CRDUSDSENIOR_MODRE	PBI_CRD	USD
PBI_CRDUSDSENIOR_NORE	PBI_CRD	USD
PBI_CRDEURSENIOR_NORE	PBI_CRD	EUR
PCACNUSDSENIOR_MODRE	PCACN	USD
PCACNEURSENIOR_MODRE	PCACN	EUR
PCGUSDSENIOR_MODRE	PCG	USD
PCGUSDPREFERRED_MODRE	PCG	USD
PCG_PUSDPREFERRED_MODRE	PCG_P	USD
PCG_USGNUSDSENIOR	PCG_USGN	USD
PCG_USGNEURSENIOR	PCG_USGN	EUR
PCG_USGNEURSENIOR_MODRE	PCG_USGN	EUR
PCG_USGNUSDSENIOR_MODRE	PCG_USGN	USD
PCG_USGNUSDSENIOR_NORE	PCG_USGN	USD
PCG_USGNEURSENIOR_NORE	PCG_USGN	EUR
PCGEUSDSENIOR_MODRE	PCGE	USD
PCGEEURSENIOR_MODRE	PCGE	EUR
PCHLT_05_1_B2USDSENIOR	PCHLT_05_1_B2	USD
PCHLT_05_1_M4USDSENIOR	PCHLT_05_1_M4	USD
PCHLT_05_2_B2USDSENIOR	PCHLT_05_2_B2	USD
PCHLT_05_3_M8USDSENIOR	PCHLT_05_3_M8	USD
PCHLT_05_3_M9USDSENIOR	PCHLT_05_3_M9	USD
PCHLT_05_4_M5USDSENIOR	PCHLT_05_4_M5	USD
PCHLT_05_4_M8USDSENIOR	PCHLT_05_4_M8	USD

SENIOR_NORE	DERIV	10/16/2002 18:30	56.66666667	56.66666667	56.66666367
SENIOR	DERIV	10/16/2002 18:30	66.66666667	66.66666667	66.66666367
SENIOR	DERIV	10/16/2002 18:30	66.66666667	66.66666667	66.66666367
SENIOR_NORE	DERIV	7/24/2008 18:30	235	255	295
SENIOR_NORE	DERIV	7/7/2008 18:30	215	235	275
SENIOR_NORE	DERIV	7/24/2008 18:30	235	255	295
SENIOR_MODRE	DERIV	7/24/2008 18:30	248.9355	270.1215	312.4935
SENIOR_NORE	DERIV	7/24/2008 18:30	235	255	295
LOAN_NORE	DERIV	7/24/2008 18:30	105	130	145
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/24/2008 18:30	235	255	295
LOANCALL_NORE	DERIV	7/24/2008 18:30	105	130	145
DIGITAL_LOAN_NORE	DERIV	7/24/2008 18:30	105	130	145
DIGITAL_NORE	DERIV	7/24/2008 18:30	235	255	295
SENIOR_MODRE	DERIV	7/22/2008 18:30	20	20	20
SENIOR_MODRE	DERIV	7/23/2008 18:30	65	65	70
SENIOR_MODRE	DERIV	8/30/2005 18:30	119.5	119.5	119.5
LOAN2NDCALL_MMR	DERIV	7/25/2008 13:30	360	360	400
SENIOR_MODRE	DERIV	5/21/2004 13:30	194	194	194
SENIOR	DERIV	8/2/2006 18:30	1.5	1.5	1.5
SENIOR	DERIV	10/31/2002 18:30	50	90	150
SENIOR	DERIV	10/31/2002 18:30	50	90	150
BOND	DERIV	7/30/2008 18:30	45	50	55
BOND	DERIV	7/30/2008 18:30	45	50	55
BOND	DERIV	7/30/2008 18:30	45	50	55
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	3/7/2006 8:30	50	50	50
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	80	80	95
SENIOR	DERIV	7/24/2008 13:30	36.663	36.663	36.363
SENIOR_MODRE	DERIV	7/24/2008 13:30	33	33	33
SENIOR_NORE	DERIV	7/24/2008 13:30	31.1652	31.1652	31.1352
SENIOR	DERIV	7/24/2008 13:30	36.663	36.663	36.363
SENIOR_NORE	DERIV	7/2/2008 18:30	28.332	28.332	28.332
SENIOR_MODRE	DERIV	7/24/2008 13:30	33	33	33
CVA_SENIOR	DERIV	7/24/2008 13:30	66	66	66
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/24/2008 13:30	62.7	62.7	62.7
SENIOR	DERIV	7/2/2008 18:30	49.995	49.995	52.217
SENIOR_NORE	DERIV	7/23/2008 13:30	28.332	28.332	30.2208
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR_NORE	DERIV	7/23/2008 13:30	28.332	28.332	30.2208
SENIOR	DERIV	7/23/2008 13:30	33.33	33.33	35.552
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR	DERIV	12/2/2004 8:30	4	4	6
SENIOR	DERIV	12/2/2004 8:30	4	4	6
SENIOR_MODRE	DERIV	12/2/2004 8:30	4	4	5
SENIOR_MODRE	DERIV	12/2/2004 8:30	4	4	5
SENIOR_NORE	DERIV	12/2/2004 8:30	4	4	5
SENIOR_NORE	DERIV	12/2/2004 8:30	4	4	5
SENIOR_MODRE	DERIV	7/25/2008 18:30	54	54	59
SENIOR_MODRE	DERIV	7/25/2008 18:30	54	54	59
SENIOR_MODRE	DERIV	7/30/2008 18:30	36	41	46
PREFERRED_MODRE	DERIV	5/27/2008 13:30	50	60	65
PREFERRED_MODRE	DERIV	5/1/2007 13:30	8	11	12
SENIOR	DERIV	7/2/2008 18:30	83.325	99.99	116.355
SENIOR	DERIV	7/2/2008 18:30	83.325	99.99	116.355
SENIOR_MODRE	DERIV	7/2/2008 18:30	75	90	105
SENIOR_MODRE	DERIV	7/2/2008 18:30	75	90	105
SENIOR_NORE	DERIV	7/2/2008 18:30	70.83	84.996	99.162
SENIOR_NORE	DERIV	7/2/2008 18:30	70.83	84.996	99.162
SENIOR_MODRE	DERIV	7/30/2008 18:30	33	36	41
SENIOR_MODRE	DERIV	7/30/2008 18:30	33	36	41
SENIOR	DERIV	11/15/2006 18:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	4/23/2008 18:30	0.999999975	0.999999975	0.999999975

56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667
66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667
66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667
380	435	455	475	480	485	495	495
360	415	433	442	446	450	460	460
380	435	455	475	480	485	495	495
402.534	460.7955	481.9815	503.1675	508.464	513.7605	524.3535	524.3535
380	435	455	475	480	485	495	495
220	270	300	315	325	335	345	345
1	1	1	1	1	1	1	1
380	435	455	475	480	485	495	495
220	270	300	315	325	335	345	345
220	270	300	315	325	335	345	345
380	435	455	475	480	485	495	495
20	20	24	24	25	26	28	28
90	105	115	125	127.5	130	135	135
119.5	119.5	119.5	119.5	119.5	119.5	119.5	119.5
480	520	580	740	730	720	750	750
194	194	194	194	194	194	194	194
1.5	1.5	1.5	1.5	1.5	1.5	1.5	1.5
400	500	550	600	620	640	700	700
400	500	550	600	620	640	700	700
79	99	118.5	138	148.5	159	179	179
79	99	118.5	138	148.5	159	179	179
79	99	118.5	138	148.5	159	179	179
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
50	50	50	50	50	50	50	50
1	1	1	1	1	1	1	1
120	145	180	200	212.5	225	245	250
42.218	47.773	51.106	55.55	57.2165	58.883	64.438	69.993
38	43	46	50	51.5	53	58	63
35.8872	40.6092	43.4424	47.22	48.6366	50.0532	54.7752	59.4972
42.218	47.773	51.106	55.55	57.2165	58.883	64.438	69.993
33.054	37.776	40.6092	43.4424	45.3312	47.22	51.942	56.664
38	43	46	50	51.5	53	58	63
76	86	92	100	103	106	116	126
1	1	1	1	1	1	1	1
72.2	81.7	87.4	95	97.85	100.7	110.2	119.7
56.661	64.438	74.437	83.325	84.9915	86.658	89.991	89.991
33.9984	40.6092	49.1088	56.664	58.0806	59.4972	62.3304	62.3304
36	43	52	60	61.5	63	66	66
36	43	52	60	61.5	63	66	66
33.9984	40.6092	49.1088	56.664	58.0806	59.4972	62.3304	62.3304
39.996	47.773	57.772	66.66	68.3265	69.993	73.326	73.326
36	43	52	60	61.5	63	66	66
36	43	52	60	61.5	63	66	66
36	43	52	60	61.5	63	66	66
36	43	52	60	61.5	63	66	66
8	8	14	14	17	20	30	28
8	8	14	14	17	20	30	28
7	7	13	13	15.5	18	27	25
7	7	13	13	15.5	18	27	25
7	7	12	12	14.5	17	25	24
7	7	12	12	14.5	17	25	24
72	78	91	100	102.5	105	114	124
72	78	91	100	102.5	105	114	124
56	66	76	86	87.5	89	101	101
80	100	115	130	135	140	145	145
31	31	47	61	66.5	72	82	84
149.985	183.315	216.645	249.975	254.9745	259.974	299.97	299.97
149.985	183.315	216.645	249.975	254.9745	259.974	299.97	299.97
135	165	195	225	229.5	234	270	270
135	165	195	225	229.5	234	270	270
127.494	155.826	184.158	212.49	216.7398	220.9896	254.988	254.988
127.494	155.826	184.158	212.49	216.7398	220.9896	254.988	254.988
56	66	75	86	88	90	98	98
56	66	75	86	88	90	98	98
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

56.66666667
66.66666667
66.66666667
495
460
495
524.3535
495
345
1
495
345
345
495
28
135
119.5
750
194
1.5
700
700
179
179
179
0.999999975
50
1
255
69.993
63
59.4972
69.993
56.664
63
126
1
119.7
89.991
62.3304
66
66
62.3304
73.326
66
66
66
66
29
29
26
26
25
25
134
134
101
145
84
299.97
299.97
270
270
254.988
254.988
98
98
1
0.999999975
1
1
1
1
0.999999975

PCHLT_05_4_M9USDSENIOR	PCHLT_05_4_M9	USD
PCHLT_2005_1_B2USDSENIOR	PCHLT_2005_1_B2	USD
PCHLT_2005_1_B3USDSENIOR	PCHLT_2005_1_B3	USD
PCHLT_2005_2_B2USDSENIOR	PCHLT_2005_2_B2	USD
PCHLT_2005_3_M9USDSENIOR	PCHLT_2005_3_M9	USD
PCHLT_2005_4_M9USDSENIOR	PCHLT_2005_4_M9	USD
PCHLT05_1_B3USDSENIOR	PCHLT05_1_B3	USD
PCHLT05_4_M8USDSENIOR	PCHLT05_4_M8	USD
PCHLT051B3USDSENIOR	PCHLT051B3	USD
PCUUSDSENIOR	PCU	USD
PDUSDSENIOR	PD	USD
PDEURSENIOR	PD	EUR
PDEURSENIOR_MODRE	PD	EUR
PDUSDSENIOR_MODRE	PD	USD
PDUSDSENIOR_NORE	PD	USD
PDEURSENIOR_NORE	PD	EUR
PDAUDSENIOR_MODRE	PD	AUD
PDHKDSENIOR_MODRE	PD	HKD
PDJPYSENIOR_MODRE	PD	JPY
PDEUSDSENIOR	PDE	USD
PDEUSDSENIOR_MODRE	PDE	USD
PDEUSDSENIOR_NORE	PDE	USD
PDEEURSENIOR_NORE	PDE	EUR
PDEHKDSENIOR_NORE	PDE	HKD
PDEAUDSENIOR_NORE	PDE	AUD
PDGUSDSENIOR_NORE	PDG	USD
PDGUSDSENIOR_MODRE	PDG	USD
PDGEURSENIOR_MODRE	PDG	EUR
PDMNT_CDOUSDSENIOR	PDMNT_CDO	USD
PDMNT_CDOUSDSENIOR_MODRE	PDMNT_CDO	USD
PDVSAUSDBOND	PDVSA	USD
PDVSAUSDLOAN	PDVSA	USD
PDVSAUSDSENIOR	PDVSA	USD
PDX_0611USDPREFERRED_MODRE	PDX_0611	USD
PDX_0611USDSENIOR_NORE	PDX_0611	USD
PDX_1210USDPREFERRED_MODRE	PDX_1210	USD
PDX_1210USDSENIOR_NORE	PDX_1210	USD
PDX_1210USDSENIOR_3CE	PDX_1210	USD
PDX_1210USDSENIOR_2CE	PDX_1210	USD
PEEURSENIOR	PE	EUR
PEBL_072_SUBUSDASSETBACKED	PEBL_072_SUB	USD
PECHINEYUSDSENIOR	PECHINEY	USD
PEGUSDSENIOR	PEG	USD
PEGUSDLOAN	PEG	USD
PEGUSDSENIOR_MODRE	PEG	USD
PEGEURSENIOR_MODRE	PEG	EUR
PEGUSDSENIOR_NORE	PEG	USD
PEGEURSENIOR_NORE	PEG	EUR
PEGEURSENIOR	PEG	EUR
PEGUSDSENIOR_MODRE	PEG	USD
PEGUSDPREFERRED_MODRE	PEG	USD
PEG PSEGUSDSENIOR_MODRE	PEG PSEG	USD
PEG PSEGUSDSENIOR	PEG PSEG	USD
PEG_HLDGUSDSENIOR	PEG_HLDG	USD
PEG_HLDGEURSENIOR	PEG_HLDG	EUR
PEG_HLDGEURSENIOR_MODRE	PEG_HLDG	EUR
PEG_HLDGUSDSENIOR_MODRE	PEG_HLDG	USD
PEG_HLDGUSDSENIOR_NORE	PEG_HLDG	USD
PEG_HLDGEURSENIOR_NORE	PEG_HLDG	EUR
PEG_LOANUSDSENIOR	PEG_LOAN	USD
PEG_PUSDSENIOR_MODRE	PEG_P	USD
PEG_PUSDPREFERRED_MODRE	PEG_P	USD
PEG_POWUSDSENIOR	PEG_POW	USD
PEG_POWUSDSENIOR_MODRE	PEG_POW	USD
PEG_POWUSDSENIOR_NORE	PEG_POW	USD
PEG_POWEURSENIOR	PEG_POW	EUR
PEG_POWEURSENIOR_MODRE	PEG_POW	EUR
PEG_POWEURSENIOR_NORE	PEG_POW	EUR
PEG_POWUSDSENIOR_MODRE	PEG_POW	USD
PEG_POWUSDDIGITAL	PEG_POW	USD
PEG_POWAUDSENIOR	PEG_POW	AUD
PEG_POWUSDDIGITAL_MODRE	PEG_POW	USD
PEG_POWUSDDIGITAL_NORE	PEG_POW	USD
PEG_POWAUDSENIOR_MODRE	PEG_POW	AUD

SENIOR	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2005 18:30	316	316	316
SENIOR	DERIV	6/1/2006 18:30	1	1	1
SENIOR	DERIV	10/14/2005 18:30	250	250	250
SENIOR	DERIV	7/22/2008 18:30	110	115	125
SENIOR	DERIV	7/21/2008 13:30	15.554	15.554	15.554
SENIOR	DERIV	7/21/2008 13:30	15.554	15.554	15.554
SENIOR_MODRE	DERIV	7/21/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	14	14	14
SENIOR_NORE	DERIV	7/21/2008 13:30	13.2216	13.2216	13.2216
SENIOR_NORE	DERIV	7/21/2008 13:30	13.2216	13.2216	13.2216
SENIOR_MODRE	DERIV	7/21/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	14	14	14
SENIOR	DERIV	3/28/2006 8:30	45	45	54
SENIOR_MODRE	DERIV	7/30/2008 13:30	109.5651765	109.5651765	120.8888471
SENIOR_NORE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 13:30	97.39124706	97.39124706	96
SENIOR_NORE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	10/20/2006 8:30	5	5	5
SENIOR_MODRE	DERIV	10/20/2006 8:30	5	5	5
SENIOR_MODRE	DERIV	10/20/2006 8:30	5	5	5
SENIOR	DERIV	7/28/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	1	1
BOND	DERIV	3/27/2007 8:30	1	1	1
LOAN	DERIV	3/27/2007 8:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	435	485	550
PREFERRED_MODRE	DERIV	5/27/2008 18:30	42	42	42
SENIOR_NORE	DERIV	5/27/2008 18:30	1	1	1
PREFERRED_MODRE	DERIV	5/27/2008 18:30	11.5	11.5	19.5
SENIOR_NORE	DERIV	5/27/2008 18:30	1	1	1
SENIOR_3CE	DERIV	7/9/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_2CE	DERIV	7/9/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/24/2001 13:30	85	85	85
ASSETBACKED	DERIV	7/28/2008 13:30	5	5	5
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	4/5/2006 18:30	56	56	56
LOAN	DERIV	4/5/2006 18:30	45	45	45
SENIOR_MODRE	DERIV	4/5/2006 18:30	50	50	50
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR_NORE	DERIV	7/2/2008 18:30	47	52	57
SENIOR_NORE	DERIV	7/29/2008 18:30	48	53	58
SENIOR	DERIV	4/5/2006 18:30	56	56	56
SENIOR_MODRE	CASH	4/5/2006 18:30	50	50	50
PREFERRED_MODRE	DERIV	5/27/2008 13:30	30	30	40
SENIOR_MODRE	DERIV	6/19/2002 8:30	0	0	0
SENIOR	DERIV	6/19/2002 8:30	0	0	0
SENIOR	DERIV	7/21/2008 18:30	70.59	70.59	76.4725
SENIOR	DERIV	7/21/2008 18:30	70.59	70.59	76.4725
SENIOR_MODRE	DERIV	7/21/2008 18:30	79.63636364	79.65517241	87.37704918
SENIOR_MODRE	DERIV	7/21/2008 18:30	63.528	63.528	68.822
SENIOR_NORE	DERIV	7/21/2008 18:30	60	60	65
SENIOR_NORE	DERIV	7/21/2008 18:30	60	60	65
SENIOR	DERIV	11/15/2004 18:30	10	10	10
SENIOR_MODRE	DERIV	3/20/2006 18:30	30	30	30
PREFERRED_MODRE	DERIV	10/24/2006 8:30	30	30	30
SENIOR	DERIV	7/29/2008 18:30	59.994	63.327	66.66
SENIOR_MODRE	DERIV	7/29/2008 18:30	54	57	60
SENIOR_NORE	DERIV	7/29/2008 18:30	50.9976	53.8308	56.364
SENIOR	DERIV	7/29/2008 18:30	59.994	63.327	66.66
SENIOR_MODRE	DERIV	7/29/2008 18:30	54	57	60
SENIOR_NORE	DERIV	7/29/2008 18:30	50.9976	53.8308	56.364
SENIOR_MODRE	CASH	7/29/2008 18:30	54	57	60
DIGITAL	DERIV	7/29/2008 18:30	54	57	60
SENIOR	DERIV	7/29/2008 18:30	59.994	63.327	66.66
DIGITAL_MODRE	DERIV	7/29/2008 18:30	54	57	60
DIGITAL_NORE	DERIV	7/29/2008 18:30	50.9976	53.8308	56.364
SENIOR_MODRE	DERIV	7/29/2008 18:30	54	57	60

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
316	316	316	316	316	316	316	316
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
145	170	180	190	195	200	210	220
21.109	28.886	34.441	38.885	41.6625	44.44	49.995	49.995
21.109	28.886	34.441	38.885	41.6625	44.44	49.995	49.995
19	26	31	35	37.5	40	45	45
19	26	31	35	37.5	40	45	45
17.9436	24.5544	29.2764	33.054	35.415	37.776	42.498	42.498
17.9436	24.5544	29.2764	33.054	35.415	37.776	42.498	42.498
19	26	31	34	37	40	45	45
19	26	31	35	37.5	40	45	45
19	26	31	35	37.5	40	45	45
71	80	93	80	93.5	107	107	107
112.9332417	125.6666355	135.5261486	148.8689977	154.7766544	160.6843111	177.9547021	177.9547021
110	145	175	205	210	215	225	225
110	145	175	205	210	215	225	225
96.8	117.3811484	124.9998514	136.6666349	143.0174853	149.3683356	165.6818617	165.6818617
110	145	175	205	210	215	225	225
9	14	24	28	33	38	47	61
10	15	25	30	35	40	50	65
10	15	25	30	35	40	50	65
70	70	70	70	70	70	70	70
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
600	630	665	700	711.5	723	746	746
42	42	42	42	42	42	42	42
1	1	1	1	1	1	1	1
25.38	40	40	40		40	81.5	88.5
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
85	85	85	85	85	85	85	85
5	5	5	5	5	5	5	5
24	24	24	24	24	24	24	24
89	122	156	200	216.5	233	267	278
72	99	126	162	175.5	189	216	225
80	110	140	180	195	210	240	250
71	80	89	102	105.5	109	123	121
67	77	87	97	101	105	117	117
68	78	88	98	102	106	118	118
89	122	156	200	216.5	233	267	278
80	110	140	180	195	210	240	250
50	70	95	115	122.5	130	150	150
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
111.7675	152.945	176.475	200.005	201.76975	203.5345	211.77	211.77
111.7675	152.945	176.475	200.005	201.76975	203.5345	211.77	211.77
113.7912088	139.9047619	163.75	181.3333333	185.7160853	190.0988372	194.673913	191.0043668
100.586	137.644	158.82	179.996	181.5842	183.1724	190.584	190.584
95	130	150	170	171.5	173	180	180
95	130	150	170	171.5	173	180	180
18	26	34	42	44.5	47	52	62
40	50	65	80	85	90	100	100
40	50	65	80	85	90	100	100
83.325	102.212	116.655	127.765	129.4315	131.098	141.097	141.097
75	92	105	115	116.5	118	127	127
70.83	86.8848	99.162	108.606	110.0226	111.4392	119.9388	119.9388
83.325	102.212	116.655	127.765	129.4315	131.098	141.097	141.097
75	92	105	115	116.5	118	127	127
70.83	86.8848	99.162	108.606	110.0226	111.4392	119.9388	119.9388
75	92	105	115	116.5	118	127	127
75	92	105	115	116.5	118	127	127
83.325	102.212	116.655	127.765	129.4315	131.098	141.097	141.097
75	92	105	115	116.5	118	127	127
70.83	86.8848	99.162	108.606	110.0226	111.4392	119.9388	119.9388
75	92	105	115	116.5	118	127	127

0.999999975
1
0.999999975
1
1
0.999999975
316
1
250
230
49.995
49.995
45
45
42.498
42.498
45
45
45
107
177.9547021
225
225
165.6818617
225
61
65
65
70
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746
42
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88.5
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0.999999975
85
5
24
278
225
250
121
117
118
278
250
150
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0
211.77
211.77
191.0043668
190.584
180
180
62
100
100
141.097
127
119.9388
141.097
127
119.9388
127
127
141.097
127
119.9388
127

PEG_PSEGUSDSENIOR	PEG_PSEG	USD
PEG_PSEGEURSENIOR	PEG_PSEG	EUR
PEG_PSEGEURSENIOR_MODRE	PEG_PSEG	EUR
PEG_PSEGUSDSENIOR_MODRE	PEG_PSEG	USD
PEG_PSEGUSDSENIOR_NORE	PEG_PSEG	USD
PEG_PSEGEURSENIOR_NORE	PEG_PSEG	EUR
PEG_PSEGUSDLOAN	PEG_PSEG	USD
PEG_PSEGUSDSENIOR	PEG_PSEG	USD
PEG_PSEGTWDSENIOR	PEG_PSEG	TWD
PEG_PSEGCAPUSDSENIOR	PEG_PSEGCAP	USD
PEG_PSEGCAPEURSENIOR	PEG_PSEGCAP	EUR
PEG_PSEGCAPEURSENIOR_MODRE	PEG_PSEGCAP	EUR
PEG_PSEGCAPUSDSENIOR_MODRE	PEG_PSEGCAP	USD
PEG_PSEGCAPUSDSENIOR_NORE	PEG_PSEGCAP	USD
PEG_PSEGCAPEURSENIOR_NORE	PEG_PSEGCAP	EUR
PEG_PSEGCAPUSDLOAN	PEG_PSEGCAP	USD
PEG_PSEGIUSDSENIOR_MODRE	PEG_PSEGI	USD
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PEMEXEURSENIOR	PEMEX	EUR
PEMEXAUDSENIOR	PEMEX	AUD
PEMEXTWDSENIOR	PEMEX	TWD
PEMEXUSDBOND	PEMEX	USD
PEMEXJPYSENIOR	PEMEX	JPY
PEMEXILSSENIOR	PEMEX	ILS
PEMEXUSDSOVEREIGN	PEMEX	USD
PEMEXHKDSENIOR	PEMEX	HKD
PEMEXSGDSENIOR	PEMEX	SGD
PENNUSDSUBORDINATE_NORE	PENN	USD
PENNUSDLOAN_NORE	PENN	USD
PENNUSDCVA_LOAN	PENN	USD
PENNUSDLOANNC_NORE	PENN	USD
PENNUSDLOANCALL	PENN	USD
PENNUSDLOANCALL_NORE	PENN	USD
PEPUSDSENIOR	PEP	USD
PEPUSDSENIOR_NORE	PEP	USD
PEPUSDSENIOR_MODRE	PEP	USD
PEPEURSENIOR	PEP	EUR
PEPEURSENIOR_NORE	PEP	EUR
PEPEURSENIOR_MODRE	PEP	EUR
PEPJPYSENIOR_MODRE	PEP	JPY
PEPSGDSENIOR_MODRE	PEP	SGD
PEPHKDSENIOR_MODRE	PEP	HKD
PEPAUDSENIOR_MODRE	PEP	AUD
PERMAUSDSENIOR_MODRE	PERMA	USD
PERMA_7_3AUSDSENIOR	PERMA_7_3A	USD
PERMM_06_1_4CEURASSETBACKED	PERMM_06_1_4C	EUR
PERMM_07_1_3AEURASSETBACKED	PERMM_07_1_3A	EUR
PERNODAUDSENIOR_MMR_L	PERNOD	AUD
PERSUSDSUBORDINATE	PERS	USD
PERUUSDSENIOR	PERU	USD
PERUITLSENIOR	PERU	ITL
PERUJPYSENIOR	PERU	JPY
PERUUSDSENIOR	PERU	USD
PERUUSDBOND	PERU	USD
PERUUSDPAYMENT	PERU	USD
PERUUSDSYNTRS	PERU	USD
PERUEURBOND	PERU	EUR
PERUAUDBOND	PERU	AUD
PERU_CASHUSDSENIOR	PERU_CASH	USD
PERU_TRUSDSENIOR	PERU_TR	USD
PERU_TRUSTUSDSENIOR	PERU_TRUST	USD
PETBRAUSDSENIOR	PETBRA	USD
PETBRAEURSENIOR	PETBRA	EUR
PETCUSDLOAN_NORE	PETC	USD
PETROBRAUSDBOND	PETROBRA	USD
PETROLJPYSENIOR_3CE	PETROL	JPY
PETROZUSDSENIOR_NORE	PETROZ	USD
PETROZUSDSENIOR	PETROZ	USD
PETROZUSDSECURED_NORE	PETROZ	USD
PETROZUSDBOND	PETROZ	USD
PFEUSDSENIOR_MODRE	PFE	USD
PFEEURSENIOR_MODRE	PFE	EUR
PFEUSDSENIOR	PFE	USD
PFEAUDSENIOR	PFE	AUD

SENIOR	DERIV	7/21/2008 18:30	58.883	58.883	64.438
SENIOR	DERIV	7/21/2008 18:30	58.883	58.883	64.438
SENIOR_MODRE	DERIV	7/21/2008 18:30	53	53	58
SENIOR_MODRE	DERIV	7/21/2008 18:30	53	53	58
SENIOR_NORE	DERIV	7/21/2008 18:30	50.0532	50.0532	54.7752
SENIOR_NORE	DERIV	7/21/2008 18:30	50.0532	50.0532	54.7752
LOAN	DERIV	7/21/2008 18:30	47.7	47.7	52.2
SENIOR	CASH	7/21/2008 18:30	58.883	58.883	64.438
SENIOR	DERIV	7/21/2008 18:30	58.883	58.883	64.438
SENIOR	DERIV	2/20/2004 13:30	86	86	90
SENIOR	DERIV	2/20/2004 13:30	86	86	90
SENIOR_MODRE	DERIV	2/20/2004 13:30	77	77	81
SENIOR_MODRE	DERIV	2/20/2004 13:30	77	77	81
SENIOR_NORE	DERIV	2/20/2004 13:30	73	73	76
SENIOR_NORE	DERIV	2/20/2004 13:30	73	73	76
LOAN	DERIV	2/20/2004 13:30	69	69	73
SENIOR_MODRE	DERIV	6/25/2002 18:30	0	0	0
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
BOND	DERIV	3/9/2005 18:30	81	81	81
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SENIOR	DERIV	7/10/2008 18:30	29.5	35	40
SOVEREIGN	DERIV	9/8/2005 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SUBORDINATE_NORE	DERIV	7/21/2008 13:30	315	340	365
LOAN_NORE	DERIV	7/30/2008 18:30	125	125	150
CVA_LOAN	DERIV	7/30/2008 18:30	187.5	187.5	225
LOANNC_NORE	DERIV	10/11/2006 18:30	43	43	43
LOANCALL	DERIV	11/9/2006 13:30	124	124	124
LOANCALL_NORE	DERIV	7/30/2008 18:30	150	150	175
SENIOR	DERIV	7/18/2008 13:30	28.886	31.108	31.108
SENIOR_NORE	DERIV	7/18/2008 13:30	24.5544	26.4432	26.4432
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR	DERIV	7/18/2008 13:30	28.886	31.108	31.108
SENIOR_NORE	DERIV	7/18/2008 13:30	24.5544	26.4432	26.4432
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR_MODRE	DERIV	8/26/2004 13:30	55	55	55
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	11/30/2007 8:30	290	290	290
ASSETBACKED	DERIV	12/3/2007 8:30	55	60	63
SENIOR_MMR_L	DERIV	5/20/2008 8:30	0.999999975	0.999999975	0.999999975
SUBORDINATE	CASH	7/11/2001	1300	1300	1300
SENIOR	DERIV	10/31/2002 18:30	682.849	682.849	682.849
SENIOR	DERIV	2/8/2000	328.279	328.279	328.279
SENIOR	DERIV	2/8/2000	328.279	328.279	328.279
SENIOR	CASH	10/6/2000	522.215	522.215	522.215
BOND	DERIV	7/30/2008 18:30	34	38	42
PAYMENT	DERIV	7/30/2008 18:30	34	38	42
SYNTRS	DERIV	8/5/2005 18:30	673.4884978	674.5456612	679.3729366
BOND	DERIV	7/30/2008 18:30	34	38	42
BOND	DERIV	7/30/2008 18:30	34	38	42
SENIOR	CASH	4/28/2000	393.362	393.362	393.362
SENIOR	DERIV	5/9/2005 18:30	733	733	723
SENIOR	DERIV	9/4/2001	0	0	0
SENIOR	DERIV	7/30/2008 18:30	40	50	60
SENIOR	DERIV	7/30/2008 18:30	40	50	60
LOAN_NORE	DERIV	7/14/2008 18:30	385	385	395
BOND	DERIV	2/9/2006 18:30	200	275	430
SENIOR_3CE	DERIV	7/30/2008 8:30	28	33	38
SENIOR_NORE	DERIV	7/20/2005 13:30	220	220	220
SENIOR	DERIV	7/21/2005 13:30	220	220	220
SECURED_NORE	DERIV	7/26/2005 13:30	220	220	220
BOND	DERIV	10/24/2005 13:30	1	1	1
SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
SENIOR	DERIV	7/21/2008 13:30	12.221	12.221	15.554
SENIOR	DERIV	7/21/2008 13:30	12.221	12.221	15.554

75.548	77.77	85.547	92.213	94.9905	97.768	108.878	108.878
75.548	77.77	85.547	92.213	94.9905	97.768	108.878	108.878
68	70	77	83	85.5	88	98	98
68	70	77	83	85.5	88	98	98
64.2192	66.108	72.7188	78.3852	80.7462	83.1072	92.5512	92.5512
64.2192	66.108	72.7188	78.3852		83.1072	92.5512	92.5512
61.2	63	69.3	74.7	76.95	79.2	88.2	88.2
75.548	77.77	85.547	92.213	94.9905	97.768	108.878	108.878
75.548	77.77	85.547	92.213	94.9905	97.768	108.878	108.878
96	96	96	100	103	106	110	116
96	96	96	100	103	106	110	116
86	86	86	90	92.5	95	99	104
86	86	86	90	92.5	95	99	104
81	81	81	85	87.5	90	93	98
81	81	81	85	87.5	90	93	98
77	77	77	81	83.5	86	89	94
0	0	0	0	0	0	0	0
63	84	100.5	117	123.75	130.5	144	144
63	84	100.5	117	123.75	130.5	144	144
63	84	100.5	117	123.75	130.5	144	144
63	84	100.5	117	123.75	130.5	144	144
81	81	81	81	81	81	81	81
63	84	100.5	117	123.75	130.5	144	144
71	93	114	135	143	151	166	166
1	1	1	1	1	1	1	1
63	84	100.5	117	123.75	130.5	144	144
63	84	100.5	117	123.75	130.5	144	144
465	565	595	615	615	615	615	615
200	290	310	330	345	360	395	395
300	435	465	495	517.5	540	592.5	592.5
61	74	87	100	104	108	117	117
144	158	173	187	191.5	196	206	206
225	315	335	355	370	385	420	420
32.219	35.552	38.885	43.329	46.662	49.995	57.772	55.55
27.3876	30.2208	33.054	36.8316	39.6648	42.498	49.1088	47.22
29	32	35	39	42	45	52	50
32.219	35.552	38.885	43.329	46.662	49.995	57.772	55.55
27.3876	30.2208	33.054	36.8316	39.6648	42.498	49.1088	47.22
29	32	35	39	42	45	52	50
29	32	35	39	42	45	52	50
29	32	35	39	42	45	52	50
29	32	35	39	42	45	52	50
29	32	35	39	42	45	52	50
55	55	55	55	55	55	55	55
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
290	290	290	290	290	290	290	290
63	63	63	63	63	63	63	63
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1300	1300	1300	1300	1300	1300	1300	1300
682.849	682.849	682.849	682.849	682.849	682.849	682.849	682.849
328.279	328.279	328.279	328.279	328.279	328.279	328.279	328.279
328.279	328.279	328.279	328.279	328.279	328.279	328.279	328.279
522.215	522.215	522.215	522.215	522.215	522.215	522.215	522.215
60	78	96	114	122.5	131	147	147
60	78	96	114	122.5	131	147	147
671.2139494	670.9928104	670.7983972	670.65379	670.5496989	670.4456078	670.2332363	670.2332363
60	78	96	114	122.5	131	147	147
60	78	96	114	122.5	131	147	147
393.362	393.362	393.362	393.362	393.362	393.362	393.362	393.362
706	704	695	685	691	697	696	696
0	0	0	0	0	0	0	0
80	95	115	135	142.5	150	165	165
80	95	115	135	142.5	150	165	165
405	415	425	445	450	455	465	465
655	755	800	855	866.5	878	900	900
53	68	83	98	101	104	113	120
220	220	220	220	220	220	220	220
220	220	220	220	220	220	220	220
220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1
19	24	30	35	36	37	40	40
19	24	30	35	36	37	40	40
21.109	26.664	33.33	38.885	39.996	41.107	44.44	44.44
21.109	26.664	33.33	38.885	39.996	41.107	44.44	44.44

108.878
108.878
98
98
92.5512
92.5512
88.2
108.878
108.878
116
116
104
104
98
98
94
0
144
144
144
144
81
144
166
1
144
144
615
395
592.5
117
206
420
55.55
47.22
50
55.55
47.22
50
50
50
50
50
55
0.999999975
290
63
0.999999975
1300
682.849
328.279
328.279
522.215
147
147
670.2332363
147
147
393.362
696
0
165
165
465
900
125
220
220
220
1
40
40
44.44
44.44

PFEAUDSENIOR_MODRE	PFE	AUD
PFEJPYSENIOR_MODRE	PFE	JPY
PFEHKDSENIOR_MODRE	PFE	HKD
PFESGDSENIOR_MODRE	PFE	SGD
PFGUSDPREFERRED_MODRE	PFG	USD
PFG_PUSDPREFERRED_MODRE	PFG_P	USD
PFGIEURSENIOR	PFGI	EUR
PFGIEURSENIOR_MODRE	PFGI	EUR
PFGIUSDSENIOR_MODRE	PFGI	USD
PFGIUSDSENIOR	PFGI	USD
PFHCUSDLOAN_NORE	PFHC	USD
PFIG_BKUSDSENIOR_MODRE	PFIG_BK	USD
PFIG_BKUSDCVA_SENIOR	PFIG_BK	USD
PFRUSDSENIOR_NORE	PFR	USD
PGUSDSENIOR	PG	USD
PGUSDSENIOR_NORE	PG	USD
PGUSDSENIOR_MODRE	PG	USD
PGEURSENIOR	PG	EUR
PGEURSENIOR_NORE	PG	EUR
PGEURSENIOR_MODRE	PG	EUR
PGJPYSENIOR_MODRE	PG	JPY
PGUSDLOAN_MODRE	PG	USD
PGAUDSENIOR_MODRE	PG	AUD
PGEURSENIOR_MMR_L	PG	EUR
PGSGDSENIOR_MODRE	PG	SGD
PGHKDSENIOR_MODRE	PG	HKD
PGSGDSENIOR	PG	SGD
PGNUSDSENIOR_MODRE	PGN	USD
PGNEURSENIOR_MODRE	PGN	EUR
PGNUSDSENIOR_NORE	PGN	USD
PGNUSDSENIOR_MODRE	PGN	USD
PGNUSDSENIOR	PGN	USD
PGNHKDSENIOR_MODRE	PGN	HKD
PGNAUDSENIOR_MODRE	PGN	AUD
PGNEURSENIOR_NORE	PGN	EUR
PGNHKDSENIOR_NORE	PGN	HKD
PGNJPYSENIOR_MODRE	PGN	JPY
PGNJPYSENIOR_NORE	PGN	JPY
PGRUSDSENIOR_MODRE	PGR	USD
PGRUSDSENIOR	PGR	USD
PHUSDSENIOR_MODRE	PH	USD
PHAUDSENIOR_MODRE	PH	AUD
PHEURSENIOR_MODRE	PH	EUR
PHAEURSENIOR_MODRE	PHA	EUR
PHAUSDSENIOR_MODRE	PHA	USD
PHGHKDSENIOR_MMR_L	PHG	HKD
PHHUSDSENIOR	PHH	USD
PHHUSDSENIOR_NORE	PHH	USD
PHHUSDSENIOR_MODRE	PHH	USD
PHHEURSENIOR_MODRE	PHH	EUR
PHHEURSENIOR_NORE	PHH	EUR
PHHEURSENIOR	PHH	EUR
PHHAUDSENIOR	PHH	AUD
PHHAUDSENIOR_MODRE	PHH	AUD
PHHSGDSENIOR_MODRE	PHH	SGD
PHMUSDSENIOR	PHM	USD
PHMEURSENIOR	PHM	EUR
PHMEURSENIOR_MODRE	PHM	EUR
PHMUSDSENIOR_MODRE	PHM	USD
PHMUSDSENIOR_NORE	PHM	USD
PHMEURSENIOR_NORE	PHM	EUR
PHMJPYSENIOR_MODRE	PHM	JPY
PHMHKDSENIOR_MODRE	PHM	HKD
PHMAUDSENIOR_MODRE	PHM	AUD
PHMHKDSENIOR_NORE	PHM	HKD
PHMSGDSENIOR_MODRE	PHM	SGD
PHMJPYSENIOR_NORE	PHM	JPY
PHMUSDDIGITAL_NORE	PHM	USD
PHSGBPCVA_SENIOR	PHS	GBP
PINEAGCNYSENIOR_3CE	PINEAG	CNY
PINEM_05_A_CUSDSENIOR	PINEM_05_A_C	USD
PINEM_05_A_DUSDSENIOR	PINEM_05_A_D	USD
PINET_2005_1A_BUSDSENIOR	PINET_2005_1A_B	USD
PINNUSDCVA_LOAN	PINN	USD

SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
PREFERRED_MODRE	DERIV	6/20/2008 13:30	127	128.9682664	131.6004817
PREFERRED_MODRE	DERIV	8/15/2006 18:30	3	3	6
SENIOR	DERIV	7/23/2008 13:30	272.195	272.195	276.539
SENIOR_MODRE	DERIV	7/23/2008 13:30	245	245	249
SENIOR_MODRE	DERIV	7/23/2008 13:30	245	245	249
SENIOR	DERIV	7/2/2008 18:30	281.083	281.7849322	286.202511
LOAN_NORE	DERIV	7/23/2008 18:30	270	295	320
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 13:30	965	965	965
SENIOR_NORE	DERIV	7/14/2008 18:30	1904.799845	2282.330597	3226.917138
SENIOR	DERIV	7/24/2008 13:30	13.32	13.32	13.32
SENIOR_NORE	DERIV	7/24/2008 13:30	11.3328	11.3328	11.3328
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR	DERIV	7/24/2008 13:30	13.32	13.32	13.32
SENIOR_NORE	DERIV	7/24/2008 13:30	11.3328	11.3328	11.3328
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
LOAN_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR_MMR_L	DERIV	10/22/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR	DERIV	7/24/2008 13:30	13.32	13.32	13.32
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	5	8
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	5	8
SENIOR_NORE	DERIV	7/28/2008 13:30	0.9444	4.722	7.5552
SENIOR_MODRE	CASH	7/2/2008 18:30	20	23	26
SENIOR	DERIV	7/28/2008 13:30	1.111	5.555	8.888
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	5	8
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	5	8
SENIOR_NORE	DERIV	7/28/2008 13:30	0.9444	4.722	7.5552
SENIOR_NORE	DERIV	7/28/2008 13:30	0.9444	4.722	7.5552
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	5	8
SENIOR_NORE	DERIV	7/28/2008 13:30	0.9444	4.722	7.5552
SENIOR_MODRE	DERIV	7/14/2008 13:30	55.5	56.8	58.7
SENIOR	DERIV	7/14/2008 13:30	61.6605	63.1048	65.2157
SENIOR_MODRE	DERIV	7/23/2008 18:30	43	43	47
SENIOR_MODRE	DERIV	7/23/2008 18:30	43	43	47
SENIOR_MODRE	DERIV	7/23/2008 18:30	43	43	47
SENIOR_MODRE	DERIV	4/18/2008 13:30	15	15	20
SENIOR_MODRE	DERIV	4/18/2008 13:30	15	15	20
SENIOR_MMR_L	DERIV	7/23/2008 13:30	21.03222316	21.08178883	23.17468316
SENIOR	DERIV	7/23/2008 13:30	488.84	499.95	511.06
SENIOR_NORE	DERIV	7/23/2008 13:30	415.536	424.98	434.424
SENIOR_MODRE	DERIV	7/23/2008 13:30	440	450	460
SENIOR_MODRE	DERIV	7/23/2008 13:30	440	450	460
SENIOR_NORE	DERIV	7/23/2008 13:30	415.536	424.98	434.424
SENIOR	DERIV	7/23/2008 13:30	488.84	499.95	511.06
SENIOR	DERIV	7/23/2008 13:30	488.84	499.95	511.06
SENIOR_MODRE	DERIV	7/23/2008 13:30	440	450	460
SENIOR_MODRE	DERIV	7/23/2008 13:30	440	450	460
SENIOR	DERIV	7/29/2008 18:30	359.964	359.964	368.352
SENIOR	DERIV	7/29/2008 18:30	359.964	359.964	368.352
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_NORE	DERIV	7/29/2008 18:30	305.9856	305.9856	313.5408
SENIOR_NORE	DERIV	7/29/2008 18:30	305.9856	305.9856	313.5408
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_NORE	DERIV	7/29/2008 18:30	305.9856	305.9856	313.5408
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_NORE	DERIV	7/29/2008 18:30	305.9856	305.9856	313.5408
DIGITAL_NORE	DERIV	7/29/2008 18:30	324	324	332
CVA_SENIOR	DERIV	1/16/2008 13:30	150	175	200
SENIOR_3CE	DERIV	5/27/2008 13:30	800	800	800
SENIOR	DERIV	10/12/2006 13:30	1	1	1
SENIOR	DERIV	12/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/9/2007 18:30	1	1	1
CVA_LOAN	DERIV	7/23/2008 18:30	270	295	320

19	24	37.5	35	36	37	40	40
19	24	30	35	36	37	40	40
19	24	30	35	36	37	40	40
19	24	30	35	36	37	40	40
136.0130874	141.5495472	146.4840502	151.1807355	154.4995347	157.8183339	163.9997244	163.999931
16	28	35	44	50	56	67	67
287.749	303.303	317.746	333.3	343.8545	354.409	374.407	374.407
259	273	286	300	309.5	319	337	337
259	273	286	300	309.5	319	337	337
297.4239012	312.2375315	327.1590967	342.644406	353.1874648	363.7305236	383.2943324	383.2948833
330	350	370	400	405	410	420	420
1	1	1	1	1	1	1	1
935	910	875	850	825	800	750	750
2799.98914	2699.613061	2632.712102	2594.772243	2503.535643	2412.299042	2249.288657	2056.472192
24.42	41.07	44.4	48.84	51.06	53.28	58.83	64.38
20.7768	34.9428	37.776	41.5536	43.4424	45.3312	50.0532	54.7752
22	37	40	44	46	48	53	58
24.42	41.07	44.4	48.84	51.06	53.28	58.83	64.38
20.7768	34.9428	37.776	41.5536	43.4424	45.3312	50.0532	54.7752
22	37	40	44	46	48	53	58
22	37	40	44	46	48	53	58
22	37	40	44	46	48	53	58
22	37	40	44	46	48	53	58
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
22	37	40	44	46	48	53	58
22	37	40	44	46	48	53	58
24.42	41.07	44.4	48.84	51.06	53.28	58.83	64.38
16	24	30	36	38	40	49	49
16	24	30	36	38	40	49	49
15.1104	22.6656	28.332	33.9984	35.8872	37.776	46.2756	46.2756
35	41	46	50	52	54	63	63
17.776	26.664	33.33	39.996	42.218	44.44	54.439	54.439
16	24	30	36	38	40	49	49
16	24	30	36	38	40	49	49
15.1104	22.6656	28.332	33.9984	35.8872	37.776	46.2756	46.2756
15.1104	22.6656	28.332	33.9984	35.8872	37.776	46.2756	46.2756
16	24	30	36	38	40	49	49
15.1104	22.6656	28.332	33.9984	35.8872	37.776	46.2756	46.2756
61.5	64.4	67.4	70	71.65	73.3	79.8	84.7
68.3265	71.5484	74.8814	77.77	79.60315	81.4363	88.6578	94.1017
55	61	70	78	80.5	83	88	88
55	61	70	78	80.5	83	88	88
55	61	70	78	80.5	83	88	88
25	30	35	40	42.5	45	45	45
25	30	35	40	42.5	45	45	45
31.35782683	36.5576598	41.7765652	47	49.5	52	58	63
527.725	511.06	499.95	488.84	461.065	433.29	405.515	405.515
448.59	434.424	424.98	415.536	391.926	368.316	344.706	344.706
475	460	450	440	415	390	365	365
475	460	450	440	415	390	365	365
448.59	434.424	424.98	415.536	391.926	368.316	344.706	344.706
527.725	511.06	499.95	488.84	461.065	433.29	405.515	405.515
527.725	511.06	499.95	488.84	461.065	433.29	405.515	405.515
475	460	450	440	415	390	365	365
475	460	450	440	415	390	365	365
379.962	375.518	369.963	361.075	347.743	334.411	309.969	309.969
379.962	375.518	369.963	361.075	347.743	334.411	309.969	309.969
342	338	333	325	313	301	279	279
342	338	333	325	313	301	279	279
322.9848	319.2072	314.4852	306.93	295.5972	284.2644	263.4876	263.4876
322.9848	319.2072	314.4852	306.93	295.5972	284.2644	263.4876	263.4876
342	338	333	325	313	301	279	279
342	338	333	325	313	301	279	279
342	338	333	325	313	301	279	279
322.9848	319.2072	314.4852	306.93	295.5972	284.2644	263.4876	263.4876
342	338	333	325	313	301	279	279
322.9848	319.2072	314.4852	306.93	295.5972	284.2644	263.4876	263.4876
342	338	333	325	313	301	279	279
225	250	275	300	300	300	300	300
800	800	800	800	800	800	800	800
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
330	350	370	400	405	410	420	420

40
40
40
40
163.9999255
67
374.407
337
337
383.2949133
420
1
750
2014.233948
67.71
57.6084
61
67.71
57.6084
61
61
61
61
0.999999975
61
61
67.71
49
49
46.2756
63
54.439
49
49
46.2756
46.2756
49
46.2756
89.6
99.5456
88
88
88
45
45
68
405.515
344.706
365
365
344.706
405.515
405.515
365
365
309.969
309.969
279
279
263.4876
263.4876
279
279
279
263.4876
279
263.4876
279
300
800
1
0.999999975
1
420

PKDUSDSENIOR_NORE	PKD	USD
PKDUSDLOAN_NORE	PKD	USD
PKDHKDSENIOR_NORE	PKD	HKD
PKDILSSENIOR_NORE	PKD	ILS
PKDUSDSENIOR_MODRE	PKD	USD
PKDUSDLOANCALL	PKD	USD
PKDUSDLOANCALL_NORE	PKD	USD
PKDAUDSENIOR_NORE	PKD	AUD
PKGEURSENIOR_MODRE	PKG	EUR
PKGAUDSENIOR_MODRE	PKG	AUD
PKGUSDSENIOR_MODRE	PKG	USD
PKIEURSENIOR	PKI	EUR
PKIEURSENIOR_MODRE	PKI	EUR
PKIUSDSENIOR	PKI	USD
PKIUSDSENIOR_MODRE	PKI	USD
PKIEURSENIOR_NORE	PKI	EUR
PKIUSDSENIOR_NORE	PKI	USD
PKSUSDLOAN_NORE	PKS	USD
PKSUSDSENIOR_NORE	PKS	USD
PKSHKDSENIOR_NORE	PKS	HKD
PKSILSSENIOR_NORE	PKS	ILS
PKSEURSENIOR_NORE	PKS	EUR
PKSUSDSENIOR_MODRE	PKS	USD
PKSUSDLOANNC_NORE	PKS	USD
PLUSDSENIOR_MODRE	PL	USD
PLATGBPCVA_SENIOR	PLAT	GBP
PLAT_CVAGBPCVA_SENIOR	PLAT_CVA	GBP
PLAT-CVAUSDCVA_SENIOR	PLAT-CVA	USD
PLAT-CVAGBPCVA_SENIOR	PLAT-CVA	GBP
PLCOALUSDSENIOR_NORE	PLCOAL	USD
PLDUSDSENIOR_MODRE	PLD	USD
PLDUSDSENIOR	PLD	USD
PLDEURSENIOR	PLD	EUR
PLDEURSENIOR_MODRE	PLD	EUR
PLDUSDSENIOR_NORE	PLD	USD
PLDEURSENIOR_NORE	PLD	EUR
PLDJPYSENIOR_MODRE	PLD	JPY
PLDAUDSENIOR_MODRE	PLD	AUD
PLDUSDCVA_SENIOR	PLD	USD
PLDHKDSENIOR_MODRE	PLD	HKD
PLDAUDSENIOR_MMR_L	PLD	AUD
PLEPINUSDSENIOR_3CE	PLEPIN	USD
PLETT_07_1A_A1USDSENIOR	PLETT_07_1A_A1	USD
PLETT_07_1A_A2USDSENIOR	PLETT_07_1A_A2	USD
PLETT_2007_1A_A2USDSENIOR	PLETT_2007_1A_A2	USD
PLYGEMUSDLOAN_NORE	PLYGEM	USD
PMUSDSENIOR_MODRE	PM	USD
PMIUSDSENIOR	PMI	USD
PMIUSDSENIOR_MODRE	PMI	USD
PMIUSDSENIOR_NORE	PMI	USD
PMIEURSENIOR	PMI	EUR
PMIEURSENIOR_MODRE	PMI	EUR
PMIEURSENIOR_NORE	PMI	EUR
PMIAUDSENIOR_MODRE	PMI	AUD
PMIAUDSENIOR	PMI	AUD
PMIJPYSENIOR_MODRE	PMI	JPY
PMITWDSENIOR	PMI	TWD
PMIHKDSENIOR_MODRE	PMI	HKD
PMISGDSENIOR_MODRE	PMI	SGD
PMIUSDDIGITAL_NORE	PMI	USD
PNCUSDSENIOR	PNC	USD
PNCUSDSENIOR_MODRE	PNC	USD
PNCUSDSENIOR_NORE	PNC	USD
PNCEURSENIOR	PNC	EUR
PNCEURSENIOR_MODRE	PNC	EUR
PNCEURSENIOR_NORE	PNC	EUR
PNKUSDLOAN_NORE	PNK	USD
PNKUSDLOANNC_NORE	PNK	USD
PNKUSDSUBORDINATE_NORE	PNK	USD
PNKUSDLOANCALL	PNK	USD
PNKUSDLOANCALL_NORE	PNK	USD
PNWUSDSENIOR_MODRE	PNW	USD
PNW_APSUSDSENIOR_MODRE	PNW_APS	USD
POUSDSENIOR_MODRE	PO	USD

SENIOR_NORE	DERIV	7/29/2008 18:30	115	115	115
LOAN_NORE	DERIV	4/25/2008 18:30	250	250	250
SENIOR_NORE	DERIV	7/29/2008 18:30	115	115	115
SENIOR_NORE	DERIV	7/29/2008 18:30	115	115	115
SENIOR_MODRE	DERIV	2/8/2006 18:30	46	46	66
LOANCALL	DERIV	11/9/2006 13:30	50	50	50
LOANCALL_NORE	DERIV	7/23/2008 18:30	250	250	250
SENIOR_NORE	DERIV	7/29/2008 18:30	115	115	115
SENIOR_MODRE	DERIV	7/17/2008 18:30	55	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	55	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	55	60	60
SENIOR	DERIV	1/3/2005 18:30	144	144	144
SENIOR_MODRE	DERIV	7/23/2008 18:30	39	39	39
SENIOR	DERIV	1/3/2005 18:30	144	144	144
SENIOR_MODRE	DERIV	7/23/2008 18:30	39	39	39
SENIOR_NORE	DERIV	1/3/2005 18:30	123	123	123
SENIOR_NORE	DERIV	1/3/2005 18:30	123	123	123
LOAN_NORE	DERIV	5/19/2006 8:30	75	75	75
SENIOR_NORE	DERIV	6/8/2006 8:30	51	77	120
SENIOR_NORE	DERIV	6/8/2006 8:30	51	77	120
SENIOR_NORE	DERIV	6/8/2006 8:30	51	77	120
SENIOR_NORE	DERIV	6/8/2006 8:30	51	77	120
SENIOR_MODRE	DERIV	6/8/2006 8:30	54	82	127
LOANNC_NORE	DERIV	5/30/2006 13:30	75	75	75
SENIOR_MODRE	DERIV	7/10/2008 13:30	100	103.3	107
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	11/9/2005 13:30	300	300	300
SENIOR_NORE	DERIV	8/22/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/23/2008 13:30	217	217	221
SENIOR	DERIV	7/23/2008 13:30	241.087	241.087	245.531
SENIOR	DERIV	7/23/2008 13:30	241.087	241.087	245.531
SENIOR_MODRE	DERIV	7/23/2008 13:30	217	217	221
SENIOR_NORE	DERIV	7/2/2008 18:30	209.6568	209.6568	213.4344
SENIOR_NORE	DERIV	7/23/2008 13:30	204.9348	204.9348	208.7124
SENIOR_MODRE	DERIV	7/23/2008 13:30	217	217	221
SENIOR_MODRE	DERIV	7/23/2008 13:30	217	217	221
CVA_SENIOR	DERIV	7/23/2008 13:30	217	217	221
SENIOR_MODRE	DERIV	7/23/2008 13:30	217	217	221
SENIOR_MMR_L	DERIV	4/18/2008 8:30	1	1	1
SENIOR_3CE	DERIV	5/30/2008 8:30	675	675	675
SENIOR	DERIV	7/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/23/2008 18:30	145	145	165
SENIOR_MODRE	DERIV	7/14/2008 18:30	21	21	21
SENIOR	DERIV	7/30/2008 18:30	1686.085276	2017.536598	2250.579723
SENIOR_MODRE	DERIV	7/30/2008 18:30	1563.712833	1856.961987	2053.494373
SENIOR_NORE	DERIV	7/30/2008 18:30	1502.752718	1777.324013	1956.863187
SENIOR	DERIV	7/30/2008 18:30	1693.358278	2030.88486	2274.699101
SENIOR_MODRE	DERIV	7/30/2008 18:30	1570.229184	1868.876036	2074.775259
SENIOR_NORE	DERIV	7/30/2008 18:30	1508.892694	1788.528709	1976.763791
SENIOR_MODRE	DERIV	7/30/2008 18:30	1579.112768	1884.997617	2104.661786
SENIOR	DERIV	7/30/2008 18:30	1703.275092	2048.950616	2308.561394
SENIOR_MODRE	DERIV	7/30/2008 18:30	1558.325667	1846.765884	2033.377987
SENIOR	DERIV	7/30/2008 18:30	1683.04995	2009.13902	2231.806319
SENIOR_MODRE	DERIV	7/30/2008 18:30	1562.65714	1855.483822	2051.262216
SENIOR_MODRE	DERIV	7/30/2008 18:30	1558.998412	1849.006629	2039.498712
DIGITAL_NORE	DERIV	7/30/2008 18:30	1502.752718	1777.324013	1956.863187
SENIOR	DERIV	7/23/2008 13:30	203.313	203.313	205.535
SENIOR_MODRE	DERIV	7/23/2008 13:30	183	183	185
SENIOR_NORE	DERIV	7/23/2008 13:30	172.8252	172.8252	174.714
SENIOR	DERIV	7/23/2008 13:30	203.313	203.313	205.535
SENIOR_MODRE	DERIV	7/23/2008 13:30	183	183	185
SENIOR_NORE	DERIV	7/23/2008 13:30	172.8252	172.8252	174.714
LOAN_NORE	DERIV	7/25/2008 18:30	100	130	170
LOANNC_NORE	DERIV	10/11/2006 8:30	56	56	60
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	519.9999997	544.9999999	495
LOANCALL	DERIV	11/9/2006 13:30	111	111	115
LOANCALL_NORE	DERIV	7/25/2008 18:30	197.1428571	256.2857143	325.4285714
SENIOR_MODRE	DERIV	6/18/2003 13:30	60	60	60
SENIOR_MODRE	DERIV	7/30/2008 18:30	21	26	31
SENIOR_MODRE	DERIV	2/11/2003 13:30	175	175	175

140	175	210	255	260	265	275	275
275	300	320	340	347.5	355	365	365
140	175	210	255	260	265	275	275
140	175	210	255	260	265	275	275
85	125	143	121	148	175	187	198
75	100	120	140	147.5	155	165	165
275	300	320	340	347.5	355	365	365
140	175	210	255	260	265	275	275
79	100	110	125	127.5	130	135	140
79	100	110	125	127.5	130	135	140
79	100	110	125	127.5	130	135	140
144	144	144	144	144	144	144	144
59	73	86	97	99	101	107	107
144	144	144	144	144	144	144	144
59	73	86	97	99	101	107	107
123	123	123	123	123	123	123	123
123	123	123	123	123	123	123	123
110	140	165	190	197.5	205	220	220
180	260	368	435	455	475	505	505
180	260	368	435	455	475	505	505
180	260	368	435	455	475	505	505
180	260	368	435	455	475	505	505
191	275	390	461	482	503	535	535
110	140	165	190	197.5	205	220	220
111.7	116.6	121.5	125	125	125	125	125
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
300	300	300	300	300	300	300	300
1	1	1	1	1	1	1	1
230	239	247	250	245.5	241	232	232
255.53	265.529	274.417	277.75		267.751	257.752	257.752
255.53	265.529	274.417	277.75	272.7505	267.751	257.752	257.752
230	239	247	250	245.5	241	232	232
221.934	230.4336	237.9888	240.822	236.5722	232.3224	223.8228	223.8228
217.212	225.7116	233.2668	236.1	231.8502	227.6004	219.1008	219.1008
230	239	247	250	245.5	241	232	232
230	239	247	250	245.5	241	232	232
230	239	247	250	245.5	241	232	232
230	239	247	250	245.5	241	232	232
1	1	1	1	1	1	1	1
675	675	675	675	675	675	675	675
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
185	195	225	245	250	255	265	265
30	40	45	60	61.5	63	65	65
1880.48929	1580.494804	1394.389907	1276.800844	1180.805213	1084.809581	954.06943	855.042672
1710.8233	1441.128702	1275.863826	1172.132784	1088.554319	1004.975853	892.19144	807.07743
1629.0685	1374.657847	1219.669411	1122.69472	1045.037915	967.381109	863.040093	784.434521
1908.945227	1607.255959	1418.679143	1298.846071	1200.150109	1101.454147	965.844253	861.395584
1735.471505	1464.049342	1296.521396	1190.789283	1104.887621	1018.985959	902.075164	812.361763
1651.913513	1395.787588	1238.649436	1139.796065	1059.993246	980.190426	872.064311	789.237245
1775.321935	1505.844726	1339.257729	1234.621059	1147.812195	1061.00333	943.378133	859.060188
1954.802706	1655.757581	1468.466119	1350.003263	1250.239713	1150.476162	1013.857874	915.463897
1680.591286	1405.656217	1236.87893	1130.307083	1046.432377	962.55767	848.542748	755.345124
1851.347523	1546.868545	1358.281204	1238.816683	1143.253267	1047.68985	917.86186	812.043419
1708.735541	1439.556381	1274.678016	1171.195214	1087.639797	1004.08438	890.827924	802.803503
1692.36613	1420.956426	1254.602069	1149.99463	1066.598213	983.201796	870.080824	778.74849
1629.0685	1374.657847	1219.669411	1122.69472	1045.037915	967.381109	863.040093	784.434521
208.868	213.312	217.756	222.2	225.533	228.866	234.421	234.421
188	192	196	200	203	206	211	211
177.5472	181.3248	185.1024	188.88	191.7132	194.5464	199.2684	199.2684
208.868	213.312	217.756	222.2	225.533	228.866	234.421	234.421
188	192	196	200	203	206	211	211
177.5472	181.3248	185.1024	188.88	191.7132	194.5464	199.2684	199.2684
220	315	380	400	412.5	425	450	450
76	92	106	120	124.5	129	137	137
670	769.9999999	814.9999999	844.9999999	840	835	825	825
131	147	161	175	179.5	184	192	192
396	504	572.9230769	581.3333333	595.6666667	610	630	630
60	60	60	60	60	60	60	60
38	46	51	55	57.5	60	70	70
175	175	175	175	175	175	175	175

275
365
275
275
211
165
365
275
140
140
140
144
107
144
107
123
123
220
505
505
505
505
535
220
125
1
1
1
300
1
232
257.752
257.752
232
223.8228
219.1008
232
232
232
232
1
675
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1
0.999999975
265
65
835.189709
789.985779
768.637688
839.444373
793.475353
771.786656
844.168774
898.119558
733.855244
787.071456
784.185127
757.747703
768.637688
234.421
211
199.2684
234.421
211
199.2684
450
137
825
192
630
60
70
175

POHANGSGDSENIOR_3CE	POHANG	SGD
POINELEURSENIOR	POINEL	EUR
POLEURSENIOR_MODRE	POL	EUR
POLUSDSENIOR	POL	USD
POLUSDSENIOR_MODRE	POL	USD
POLUSDSENIOR_NORE	POL	USD
POLEURSENIOR	POL	EUR
POLEURSENIOR_NORE	POL	EUR
POLHKDSENIOR_NORE	POL	HKD
POLILSSENIOR_NORE	POL	ILS
POLUSDLOAN_NORE	POL	USD
POLAUDSENIOR_MODRE	POL	AUD
POLSKIEUSDLOAN	POLSKIE	USD
POLSKIE_GORNICTWOUSDSENIOR	POLSKIE_GORNICTWO	USD
POMUSDSENIOR_MODRE	POM	USD
POMAUDSENIOR_MODRE	POM	AUD
POMUSDSENIOR	POM	USD
POMAUDSENIOR	POM	AUD
POMEURSENIOR_MODRE	POM	EUR
POPLR_05_3_M6USDSENIOR	POPLR_05_3_M6	USD
POPLR_05_D_M2USDSENIOR	POPLR_05_D_M2	USD
POPLR_06_A_M6USDSENIOR	POPLR_06_A_M6	USD
POPLR_2005_3_M6USDSENIOR	POPLR_2005_3_M6	USD
POPLR_2005_4_M6USDSENIOR	POPLR_2005_4_M6	USD
POPLR_2006_B_M5USDSENIOR	POPLR_2006_B_M5	USD
POPLR_2006_B_M6USDSENIOR	POPLR_2006_B_M6	USD
POPLR05_1_B2USDSENIOR	POPLR05_1_B2	USD
PORSCGUSDSENIOR_MMR_L	PORSCG	USD
PORSCHUSDSENIOR_MMR_L	PORSCH	USD
PORSCHEURSENIOR_MMR_L	PORSCH	EUR
PORTUGALUSDSOVEREIGN	PORTUGAL	USD
POSTAPUSDSENIOR_MODRE	POSTAP	USD
POTUSDSENIOR_MODRE	POT	USD
POTUSDSENIOR	POT	USD
POTUSDSENIOR_NORE	POT	USD
POTEURSENIOR	POT	EUR
POTEURSENIOR_MODRE	POT	EUR
POTEURSENIOR_NORE	POT	EUR
PPCRE_06_1_AEURASSETBACKED	PPCRE_06_1_A	EUR
PPEUSDSENIOR_NORE	PPE	USD
PPGUSDSENIOR	PPG	USD
PPGEURSENIOR_MODRE	PPG	EUR
PPGEURSENIOR	PPG	EUR
PPGUSDSENIOR_MODRE	PPG	USD
PPGEURSENIOR_NORE	PPG	EUR
PPGUSDSENIOR_NORE	PPG	USD
PPGUSDCVA_SENIOR	PPG	USD
PPGJPYSENIOR_MODRE	PPG	JPY
PPGAUDSENIOR_MODRE	PPG	AUD
PPGHKDSENIOR_MODRE	PPG	HKD
PPGSGDSENIOR_MODRE	PPG	SGD
PPLUSDSENIOR_MODRE	PPL	USD
PPLEURSENIOR_MODRE	PPL	EUR
PPLSGDSENIOR_MODRE	PPL	SGD
PPLHKDSENIOR_MODRE	PPL	HKD
PPLUSDPREFERRED_MODRE	PPL	USD
PPLAUDSENIOR_MODRE	PPL	AUD
PPL_CORPUSDCVA_SENIOR	PPL_CORP	USD
PPL_PUSDPREFERRED_MODRE	PPL_P	USD
PPLFINUSDSENIOR_MODRE	PPLFIN	USD
PPLFINAUDSENIOR_MODRE	PPLFIN	AUD
PPSI_04_MHQ1_M8USDSENIOR	PPSI_04_MHQ1_M8	USD
PPSI_04_WHQ2_M8USDSENIOR	PPSI_04_WHQ2_M8	USD
PPSI_04_WHQ2_M9USDSENIOR	PPSI_04_WHQ2_M9	USD
PPSI_04_WWF1_M10USDSENIOR	PPSI_04_WWF1_M10	USD
PPSI_05_WCH1_M8USDSENIOR	PPSI_05_WCH1_M8	USD
PPSI_05_WCW2_M7USDSENIOR	PPSI_05_WCW2_M7	USD
PPSI_05_WCW2_M9USDSENIOR	PPSI_05_WCW2_M9	USD
PPSI_05_WHQ1_M8USDSENIOR	PPSI_05_WHQ1_M8	USD
PPSI_05_WHQ1_M9USDSENIOR	PPSI_05_WHQ1_M9	USD
PPSI_05_WHQ2_M5USDSENIOR	PPSI_05_WHQ2_M5	USD
PPSI_05_WHQ2_M9USDSENIOR	PPSI_05_WHQ2_M9	USD
PPSI_05_WHQ2_M9_USDSENIOR	PPSI_05_WHQ2_M9_	USD
PPSI_05_WHQ3_M8USDSENIOR	PPSI_05_WHQ3_M8	USD

SENIOR_3CE	DERIV	7/30/2008 8:30	30	30	40
SENIOR	DERIV	6/5/2008 8:30	60	60	70
SENIOR_MODRE	DERIV	7/21/2008 18:30	256.3506	284.9517	342.1539
SENIOR	DERIV	6/24/2008 18:30	205.8	264.6	311.64
SENIOR_MODRE	DERIV	7/21/2008 18:30	256.3506	284.9517	342.1539
SENIOR_NORE	DERIV	7/21/2008 18:30	242	269	323
SENIOR	DERIV	7/21/2008 18:30	284.592	316.344	379.348
SENIOR_NORE	DERIV	7/21/2008 18:30	242	269	323
SENIOR_NORE	DERIV	7/21/2008 18:30	242	269	323
SENIOR_NORE	DERIV	7/11/2008 13:30	262	289	343
LOAN_NORE	DERIV	6/24/2008 18:30	300	300	300
SENIOR_MODRE	DERIV	7/21/2008 18:30	256.3506	284.9517	342.1539
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	12/28/2001 8:30	40	40	40
SENIOR_MODRE	DERIV	7/30/2008 18:30	39	43	47
SENIOR_MODRE	DERIV	7/30/2008 18:30	39	43	47
SENIOR	DERIV	7/30/2008 18:30	36.816	40.592	44.368
SENIOR	DERIV	7/30/2008 18:30	36.816	40.592	44.368
SENIOR_MODRE	DERIV	7/30/2008 18:30	39	43	47
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	11/16/2005 18:30	250	250	250
SENIOR_MMR_L	DERIV	3/16/2007 18:30	1	1	1
SENIOR_MMR_L	DERIV	7/7/2008 13:30	108	108	143
SENIOR_MMR_L	DERIV	6/30/2008 8:30	100	100	100
SOVEREIGN	DERIV	10/24/2003 18:30	10.5	10.5	10.5
SENIOR_MODRE	DERIV	6/20/2008 18:30	135	135	135
SENIOR_MODRE	DERIV	7/22/2008 18:30	22	22	27
SENIOR	DERIV	7/22/2008 18:30	24.442	24.442	29.997
SENIOR_NORE	DERIV	7/22/2008 18:30	20.7768	20.7768	25.4988
SENIOR	DERIV	7/22/2008 18:30	24.442	24.442	29.997
SENIOR_MODRE	DERIV	7/22/2008 18:30	22	22	27
SENIOR_NORE	DERIV	7/22/2008 18:30	20.7768	20.7768	25.4988
ASSETBACKED	DERIV	1/16/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	2/5/2004 8:30	155	155	155
SENIOR	DERIV	7/18/2008 13:30	71.104	71.104	71.104
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR	DERIV	7/18/2008 13:30	71.104	71.104	71.104
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR_NORE	DERIV	7/18/2008 13:30	60.4416	60.4416	60.4416
SENIOR_NORE	DERIV	7/18/2008 13:30	60.4416	60.4416	60.4416
CVA_SENIOR	DERIV	7/18/2008 13:30	128	128	128
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
PREFERRED_MODRE	DERIV	7/30/2008 18:30	108	113	118
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
CVA_SENIOR	DERIV	7/30/2008 18:30	58	63	68
PREFERRED_MODRE	DERIV	10/27/2006 18:30	11	11	11
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/2/2007 8:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/1/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/11/2006 13:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 13:30	0.999999975	0.999999975	0.999999975

66	76	85	93	95	97	102	105
70	80	90	100	103.5	107	115	115
437.4909	525.4128	599.5638	646.173	653.05845	659.9439	665.2404	665.2404
429.24	535.08	623.28	693.84	702.66	711.48	717.36	717.36
437.4909	525.4128	599.5638	646.173	653.05845	659.9439	665.2404	665.2404
413	496	566	610	616.5	623	628	628
485.688	583.296	665.616	717.36	725.004	732.648	738.528	738.528
413	496	566	610	616.5	623	628	628
413	496	566	610	616.5	623	628	628
433	516	586	630	636.5	643	648	648
300	300	300	300	300	300	300	300
437.4909	525.4128	599.5638	646.173	653.05845	659.9439	665.2404	665.2404
0	0	0	0	0	0	0	0
40	40	40	40	40	40	40	40
64	79	92	104	105.5	107	114	114
64	79	92	104	105.5	107	114	114
60.416	74.576	86.848	98.176	99.592	101.008	107.616	107.616
60.416	74.576	86.848	98.176	99.592	101.008	107.616	107.616
64	79	92	104	105.5	107	114	114
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
173	183	193	203	206	209	218	218
120	140	175	190	195	200	210	210
10.5	10.5	10.5	10.5	10.5	10.5	10.5	10.5
145	155	165	175	172.5	170	170	170
27	38	40	44	46.5	49	53	60
29.997	42.218	44.44	48.884	51.6615	54.439	58.883	66.66
25.4988	35.8872	37.776	41.5536	43.9146	46.2756	50.0532	56.664
29.997	42.218	44.44	48.884	51.6615	54.439	58.883	66.66
27	38	40	44	46.5	49	53	60
25.4988	35.8872	37.776	41.5536	43.9146	46.2756	50.0532	56.664
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
155	155	155	155	155	155	155	155
82.214	88.88	95.546	102.212	104.434	106.656	111.1	159.984
74	80	86	92	94	96	100	144
82.214	88.88	95.546	102.212	104.434	106.656	111.1	159.984
74	80	86	92	94	96	100	144
69.8856	75.552	81.2184	86.8848	88.7736	90.6624	94.44	135.9936
69.8856	75.552	81.2184	86.8848	88.7736	90.6624	94.44	135.9936
148	160	172	184	188	192	200	288
74	80	86	92	94	96	100	144
74	80	86	92	94	96	100	144
74	80	86	92	94	96	100	144
74	80	86	92	94	96	100	144
88	113	125	134	136	138	146	146
88	113	125	134	136	138	146	146
88	113	125	134	136	138	146	146
88	113	125	134	136	138	146	146
138	163	175	184	186	188	196	196
88	113	125	134	136	138	146	146
88	113	125	134	136	138	146	146
23	33	48	63	68	73	83	83
88	113	125	134	136	138	146	146
88	113	125	134	136	138	146	146
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

110
115
665.2404
717.36
665.2404
628
738.528
628
628
648
300
665.2404
0
40
114
114
107.616
107.616
114
0.999999975
0.999999975
0.999999975
0.999999975
1
0.999999975
1
250
1
218
210
10.5
170
65
72.215
61.386
72.215
65
61.386
0.999999975
155
159.984
144
159.984
144
135.9936
135.9936
288
144
144
144
144
146
146
146
146
196
146
146
83
146
146
0.999999975
0.999999975
1
1
0.999999975
0.999999975
0.999999975
1
1
0.999999975
1
1
0.999999975

PPSI_05_WHQ3_M9USDSENIOR	PPSI_05_WHQ3_M9	USD
PPSI_05_WHQ4_M9USDSENIOR	PPSI_05_WHQ4_M9	USD
PPSI_2004_WCW2_M9USDSENIOR	PPSI_2004_WCW2_M9	USD
PPSI_2005_WCW2_M8USDSENIOR	PPSI_2005_WCW2_M8	USD
PPSI_2005_WCW2_M9USDSENIOR	PPSI_2005_WCW2_M9	USD
PPSI_2005_WHQ2_M9USDSENIOR	PPSI_2005_WHQ2_M9	USD
PPSI_2005_WHQ2_M9_USDSENIOR	PPSI_2005_WHQ2_M9_	USD
PPSI_2005_WHQ3_M9USDSENIOR	PPSI_2005_WHQ3_M9	USD
PPSI04_WWF1_M10USDSENIOR	PPSI04_WWF1_M10	USD
PPSI05_WHQ_M9USDSENIOR	PPSI05_WHQ_M9	USD
PPSI05_WHQ1_M8USDSENIOR	PPSI05_WHQ1_M8	USD
PPSI05_WHQ4_M9USDSENIOR	PPSI05_WHQ4_M9	USD
PPSI05WHQ1M9USDSENIOR	PPSI05WHQ1M9	USD
PPSI05WHQ2_M8USDSENIOR	PPSI05WHQ2_M8	USD
PPWRCEURSENIOR_MMR_L	PPWRC	EUR
PPWRCEURSENIOR	PPWRC	EUR
PR_HWYUSDSUBORDINATE	PR_HWY	USD
PR_HWYUSDSENIOR	PR_HWY	USD
PRCUSDSENIOR_MODRE	PRC	USD
PRCUSDSENIOR	PRC	USD
PREGANUSDCVA_LOAN	PREGAN	USD
PREGISUSDCVA_LOAN	PREGIS	USD
PREGISEURCVA_LOAN	PREGIS	EUR
PREMCOUSDSENIOR_NORE	PREMCO	USD
PREMCOHKDSENIOR_NORE	PREMCO	HKD
PRENHOUSDCVA_LOAN	PRENHO	USD
PRGDBUSDSENIOR	PRGDB	USD
PRIMUSDSENIOR	PRIM	USD
PRIMUSDSENIOR_NORE	PRIM	USD
PRIM_2006_1_A1AUSDASSETBACKED	PRIM_2006_1_A1A	USD
PRIM_2006_1_A1A_40_60USDASSETBACKED	PRIM_2006_1_A1A_40_60	USD
PRMUSDSENIOR_NORE	PRM	USD
PRMHKDSENIOR_NORE	PRM	HKD
PROSEIBENSATEURSENIOR	PROSEIBENSAT	EUR
PROSIEEURLOAN_MMR	PROSIE	EUR
PROSIE_OPCOEURLOAN_MMR	PROSIE_OPCO	EUR
PRS_05_1X_D1CUSDSENIOR	PRS_05_1X_D1C	USD
PRS_06_1_ETCUSDSENIOR	PRS_06_1_ETC	USD
PRSP_061_C_VUSDASSETBACKED	PRSP_061_C_V	USD
PRSP_2006_1A_CUSDASSETBACKED	PRSP_2006_1A_C	USD
PRUUSDSENIOR_MODRE	PRU	USD
PRUUSDSENIOR	PRU	USD
PRUEURSENIOR_MODRE	PRU	EUR
PRUJPYSENIOR_MODRE	PRU	JPY
PRUAUDSENIOR_MODRE	PRU	AUD
PRUHKDSENIOR_MODRE	PRU	HKD
PRUSGDSENIOR_MODRE	PRU	SGD
PRU_FSAUSDSENIOR	PRU_FSA	USD
PRU_FSA_BUSDSENIOR	PRU_FSA_B	USD
PRU_FSA_CUSDSENIOR	PRU_FSA_C	USD
PRU_INSUSDSENIOR	PRU_INS	USD
PRU_INSEURSENIOR	PRU_INS	EUR
PRU_INSUSDSENIOR_MODRE	PRU_INS	USD
PRU_INSEURSENIOR_MODRE	PRU_INS	EUR
PRU_INSUSDSENIOR_NORE	PRU_INS	USD
PRU_INSEURSENIOR_NORE	PRU_INS	EUR
PRU_INSAUDSENIOR	PRU_INS	AUD
PRU_INSUSDSUBORDINATE_MODRE	PRU_INS	USD
PRU_INSAUDSENIOR_MODRE	PRU_INS	AUD
PRUFINHKDSENIOR_MMR_L	PRUFIN	HKD
PRUFINJPYSENIOR_MMR_L	PRUFIN	JPY
PRUFIN_PUSDPREFERRED_MODRE	PRUFIN_P	USD
PSAAUDSENIOR_MODRE	PSA	AUD
PSDUSDSENIOR_MODRE	PSD	USD
PSDUSDCVA_SENIOR	PSD	USD
PSDUSDPREFERRED_MODRE	PSD	USD
PTTBUSDSENIOR_3CE	PTTB	USD
PTTCHUSDSENIOR_3CE	PTTCH	USD
PTVUSDSENIOR_MODRE	PTV	USD
PTVHKDSENIOR_MODRE	PTV	HKD
PTVEURSENIOR_MODRE	PTV	EUR
PUBBRDUSDLOAN	PUBBRD	USD
PVNUSDSENIOR	PVN	USD
PVNUSDSENIOR_MODRE	PVN	USD

SENIOR	DERIV	8/2/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/8/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/6/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/16/2006 8:30	1	1	1
SENIOR	DERIV	11/16/2006 8:30	1	1	1
SENIOR	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	11/7/2005 13:30	268	268	268
SENIOR	DERIV	11/7/2005 13:30	163	163	163
SENIOR	DERIV	2/7/2006 18:30	276	276	276
SENIOR	DERIV	10/14/2005 13:30	240	240	240
SENIOR	DERIV	7/14/2005 18:30	160	160	160
SENIOR_MMR_L	DERIV	1/7/2008 13:30	1	1	1
SENIOR	DERIV	1/7/2008 13:30	1	1	1
SUBORDINATE	DERIV	7/22/2008 18:30	66	66	66
SENIOR	DERIV	7/22/2008 18:30	120	120	120
SENIOR_MODRE	DERIV	7/29/2008 18:30	152	152	152
SENIOR	DERIV	7/29/2008 18:30	152	152	152
CVA_LOAN	DERIV	4/14/2008 18:30	600	600	600
CVA_LOAN	DERIV	11/30/2005 13:30	303	304	314
CVA_LOAN	DERIV	11/30/2006 18:30	100	100	125
SENIOR_NORE	DERIV	7/18/2008 13:30	62	62	65
SENIOR_NORE	DERIV	7/18/2008 13:30	62	62	65
CVA_LOAN	DERIV	7/11/2006 13:30	170	170	170
SENIOR	DERIV	7/22/2008 18:30	140	140	140
SENIOR	DERIV	12/7/2006 13:30	6	6	6
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/23/2008 18:30	155	165	200
SENIOR_NORE	DERIV	7/23/2008 18:30	155	165	200
SENIOR	DERIV	12/18/2001 18:30	24	24	24
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
LOAN_MMR	DERIV	7/30/2008 13:30	588	588	588
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR	DERIV	7/30/2008 13:30	195.8693	192.203	185.8703
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR	DERIV	5/6/2003 18:30	28	28	28
SENIOR	DERIV	5/6/2003 18:30	38	38	38
SENIOR	DERIV	11/18/2004 18:30	20.25	20.25	20.25
SENIOR	DERIV	7/10/2008 18:30	115.5	118.36	121.66
SENIOR	DERIV	3/20/2006 18:30	6	6	6
SENIOR_MODRE	DERIV	7/10/2008 18:30	105	107.6	110.6
SENIOR_MODRE	DERIV	3/20/2006 18:30	5	5	5
SENIOR_NORE	DERIV	3/20/2006 18:30	5	5	5
SENIOR_NORE	DERIV	3/20/2006 18:30	5	5	5
SENIOR	DERIV	7/10/2008 18:30	115.5	118.36	121.66
SUBORDINATE_MODRE	DERIV	7/2/2008 18:30	75	77.6	80.6
SENIOR_MODRE	DERIV	7/10/2008 18:30	105	107.6	110.6
SENIOR_MMR_L	DERIV	7/24/2008 13:30	32	37	42
SENIOR_MMR_L	DERIV	7/24/2008 13:30	32	37	42
PREFERRED_MODRE	DERIV	10/28/2005 8:30	10	15	20
SENIOR_MODRE	DERIV	6/30/2008 8:30	62	62	62
SENIOR_MODRE	DERIV	6/30/2008 18:30	45	50	55
CVA_SENIOR	DERIV	5/10/2005 18:30	60	60	77
PREFERRED_MODRE	DERIV	5/27/2008 13:30	40	45	55
SENIOR_3CE	DERIV	3/1/2007 13:30	1	1	1
SENIOR_3CE	DERIV	7/30/2008 8:30	52	62	75
SENIOR_MODRE	DERIV	7/9/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/9/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/9/2008 13:30	70	70	70
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	6/5/2006 18:30	13	13	14
SENIOR_MODRE	DERIV	6/5/2006 18:30	12	12	13

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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268	268	268	268	268	268	268	268
163	163	163	163	163	163	163	163
276	276	276	276	276	276	276	276
240	240	240	240	240	240	240	240
160	160	160	160	160	160	160	160
1	1	1	1	1	1	1	1
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66	66	66	66	66	66	66	66
120	120	140	140	140	140	140	140
152	152	152	152	152	152	152	152
152	152	152	152	152	152	152	152
600	600	600	600	600	600	600	600
360	406	443	481	493.5	506	526	529
175	250	300	350	375	400	425	425
68	76	83	87	90	93	95	97
68	76	83	87	90	93	95	97
220	255	295	335	347.5	360	360	360
140	140	140	140	140	140	140	140
6	6	6	6	6	6	6	6
13	13	13	13	13	13	13	13
65	65	65	65	65	65	65	65
110	110	110	110	110	110	110	110
270	340	380	410	420	430	445	445
270	340	380	410	420	430	445	445
24	24	24	24	24	24	24	24
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588	624	660	700	700	700	700	700
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
177.3156	170.2052	162.5393	161.095	157.03985	152.9847	148.0963	148.0963
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
28	28	28	28	28	28	28	28
38	38	38	38	38	38	38	38
20.25	20.25	20.25	20.25	20.25	20.25	20.25	20.25
125.73	130.02	134.42	137.5	137.5	137.5	137.5	137.5
13	19	23	27	29.5	32	40	42
114.3	118.2	122.2	125	125	125	125	125
12	17	21	24	26.5	29	36	38
11	16	20	23	25	27	34	36
11	16	20	23	25	27	34	36
125.73	130.02	134.42	137.5	137.5	137.5	137.5	137.5
84.3	88.2	92.2	95	95	95	95	95
114.3	118.2	122.2	125	125	125	125	125
52	60	68	76	76.7	77.4	79	81.4
52	60	68	76	76.7	77.4	79	81.4
25	35	40	48	49	50	55	55
62	62	62	62	62	62	62	62
65	75	85	100	105	110	120	125
107	130	146	162	171.5	181	198	211
70	85	100	120	127.5	135	150	150
1	1	1	1	1	1	1	1
90	105	120	135	139.5	144	155	162
85	100	115	130	132.5	135	139	137
85	100	115	130	132.5	135	139	137
70	87.5	111.5151515	140		135	139	123.7419355
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18	22	28	34		41	50	53
16	20	25	31		37	45	48

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1
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163
276
240
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140
152
152
600
533
425
100
100
360
140
6
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110
445
445
24
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700
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0.999999975
750
750
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148.0963
133.3
133.3
133.3
133.3
133.3
28
38
20.25
137.5
42
125
38
36
36
137.5
95
125
83.8
83.8
55
62
135
212
150
1
172
183
183
165.2903226
0
57
51

PVNUSDSENIOR_NORE	PVN	USD
PVNUSDSUBORDINATE	PVN	USD
PVNUSDSUBORDINATE_MODRE	PVN	USD
PVNUSDSUBORDINATE_NORE	PVN	USD
PVNEURSENIOR	PVN	EUR
PXUSDSENIOR	PX	USD
PXEURSENIOR_MODRE	PX	EUR
PXEURSENIOR_NORE	PX	EUR
PXEURSENIOR	PX	EUR
PXUSDSENIOR_MODRE	PX	USD
PXUSDSENIOR_NORE	PX	USD
PXDUSDSENIOR_MODRE	PXD	USD
PXDEURSENIOR_MODRE	PXD	EUR
PXDUSDSENIOR_NORE	PXD	USD
PXDAUDSENIOR_MODRE	PXD	AUD
PXPUSDSENIOR_NORE	PXP	USD
PYXIS_06_1A_BUSDSENIOR	PYXIS_06_1A_B	USD
PYXIS_06_1A_CUSDSENIOR	PYXIS_06_1A_C	USD
PYXIS_07_1A_BUSDSENIOR	PYXIS_07_1A_B	USD
PYXIS_07_1A_B_USDSENIOR	PYXIS_07_1A_B_	USD
PYXIS_07_1A_CUSDSENIOR	PYXIS_07_1A_C	USD
PYXIS_2006_1A_BUSDSENIOR	PYXIS_2006_1A_B	USD
PYXIS_2006_1A_CUSDSENIOR	PYXIS_2006_1A_C	USD
PYXIS_2006_1A_C_USDSENIOR	PYXIS_2006_1A_C_	USD
PYXIS_2007_1A_A2USDSENIOR	PYXIS_2007_1A_A2	USD
PYXIS_2007_1A_BUSDSENIOR	PYXIS_2007_1A_B	USD
PYXIS_2007_1A_CUSDSENIOR	PYXIS_2007_1A_C	USD
PYXIS_2007_1A_D2USDSENIOR	PYXIS_2007_1A_D2	USD
PZLUSDSENIOR	PZL	USD
PZLUSDSENIOR_MODRE	PZL	USD
PZLEURSENIOR_MODRE	PZL	EUR
PZLUSDSENIOR_NORE	PZL	USD
PZLEURSENIOR_NORE	PZL	EUR
PZLEURSENIOR	PZL	EUR
QUSDSENIOR	Q	USD
QUSDSENIOR_MODRE	Q	USD
QUSDSENIOR_NORE	Q	USD
QEURSENIOR	Q	EUR
QEURSENIOR_MODRE	Q	EUR
QEURSENIOR_NORE	Q	EUR
QUSDSENIOR_MODRE	Q	USD
QCADSENIOR_MODRE	Q	CAD
QUSDLOAN_NORE	Q	USD
QBEEURSENIOR_MODRE	QBE	EUR
QBEAUJPYSENIOR_MODRE	QBEAU	JPY
QUIZUSDLOAN_NORE	QUIZ	USD
QUSUSDSENIOR	QUS	USD
QUSEURSENIOR	QUS	EUR
QUSEURSENIOR_MODRE	QUS	EUR
QUSUSDSENIOR_MODRE	QUS	USD
QUSEURSENIOR_NORE	QUS	EUR
QUSUSDSENIOR_NORE	QUS	USD
Qus_CapUSDSENIOR	Qus_Cap	USD
Qus_CapUSDSENIOR_NORE	Qus_Cap	USD
Qus_CapUSDSENIOR_MODRE	Qus_Cap	USD
Qus_CapEURSENIOR	Qus_Cap	EUR
Qus_CapEURSENIOR_NORE	Qus_Cap	EUR
Qus_CapEURSENIOR_MODRE	Qus_Cap	EUR
QUS_CAPUSDSENIOR	QUS_CAP	USD
QUS_CAPUSDSENIOR_MODRE	QUS_CAP	USD
QUS_CAPUSDSENIOR_NORE	QUS_CAP	USD
QUS_CAPEURSENIOR	QUS_CAP	EUR
QUS_CAPEURSENIOR_MODRE	QUS_CAP	EUR
QUS_CAPEURSENIOR_NORE	QUS_CAP	EUR
QUS_CAPUSDSENIOR	QUS_CAP	USD
QUS_CAPHKDSENIOR_NORE	QUS_CAP	HKD
QUS_CAPILSSENIOR_NORE	QUS_CAP	ILS
Qus_ComUSDSENIOR	Qus_Com	USD
Qus_ComUSDSENIOR_NORE	Qus_Com	USD
Qus_ComUSDSENIOR_MODRE	Qus_Com	USD
Qus_ComEURSENIOR	Qus_Com	EUR
Qus_ComEURSENIOR_NORE	Qus_Com	EUR
Qus_ComEURSENIOR_MODRE	Qus_Com	EUR
QUS_COMUSDSENIOR_MODRE	QUS_COM	USD

SENIOR_NORE	DERIV	6/5/2006 18:30	11	11	12
SUBORDINATE	DERIV	6/5/2006 18:30	14	14	16
SUBORDINATE_MODRE	DERIV	6/5/2006 18:30	15	15	16
SUBORDINATE_NORE	DERIV	6/5/2006 18:30	15	15	16
SENIOR	DERIV	6/5/2006 18:30	13	13	14
SENIOR	DERIV	7/18/2008 13:30	13.332	14.443	14.443
SENIOR_MODRE	DERIV	7/18/2008 13:30	12	13	13
SENIOR_NORE	DERIV	7/18/2008 13:30	11.3328	12.2772	12.2772
SENIOR	DERIV	7/18/2008 13:30	13.332	14.443	14.443
SENIOR_MODRE	DERIV	7/18/2008 13:30	12	13	13
SENIOR_NORE	DERIV	7/18/2008 13:30	11.3328	12.2772	12.2772
SENIOR_MODRE	DERIV	7/18/2008 13:30	89	89	89
SENIOR_MODRE	DERIV	7/18/2008 13:30	89	89	89
SENIOR_NORE	DERIV	7/18/2008 13:30	84.0516	84.0516	84.0516
SENIOR_MODRE	DERIV	7/18/2008 13:30	89	89	89
SENIOR_NORE	DERIV	11/9/2007 13:30	1	1	1
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	5/23/2007 8:30	1	1	1
SENIOR	DERIV	5/23/2007 8:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	3/28/2007 18:30	1	1	1
SENIOR	DERIV	5/23/2007 8:30	1	1	1
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	2/25/2005 18:30	6	6	6
SENIOR_MODRE	DERIV	2/25/2005 18:30	5	5	5
SENIOR_MODRE	DERIV	2/25/2005 18:30	5	5	5
SENIOR_NORE	DERIV	2/25/2005 18:30	5	5	5
SENIOR_NORE	DERIV	2/25/2005 18:30	5	5	5
SENIOR	DERIV	2/25/2005 18:30	6	6	6
SENIOR	DERIV	2/12/2004 18:30	15.55555556	15.55555556	15.55555556
SENIOR_MODRE	DERIV	2/12/2004 18:30	14	14	14
SENIOR_NORE	DERIV	2/12/2004 18:30	13.22222222	13.22222222	13.22222222
SENIOR	DERIV	2/12/2004 18:30	15.55555556	15.55555556	15.55555556
SENIOR_MODRE	DERIV	2/12/2004 18:30	14	14	14
SENIOR_NORE	DERIV	2/12/2004 18:30	13.22222222	13.22222222	13.22222222
SENIOR_MODRE	CASH	6/4/2003 13:30	14	14	14
SENIOR_MODRE	DERIV	6/6/2008 13:30	14	14	14
LOAN_NORE	DERIV	7/23/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	8/16/2005 18:30	41	41	41
SENIOR_MODRE	DERIV	7/30/2008 8:30	40	45	59
LOAN_NORE	DERIV	7/23/2008 18:30	330	330	330
SENIOR	DERIV	9/26/2003 8:30	5778	5778	5555
SENIOR	DERIV	9/26/2003 8:30	5778	5778	5555
SENIOR_MODRE	DERIV	9/26/2003 8:30	5200	5200	5000
SENIOR_MODRE	DERIV	9/26/2003 8:30	5200	5200	5000
SENIOR_NORE	DERIV	9/26/2003 8:30	4911	4911	4722
SENIOR_NORE	DERIV	9/26/2003 8:30	4911	4911	4722
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR	DERIV	7/30/2008 18:30	390.432	401.016	423.36
SENIOR_MODRE	DERIV	7/30/2008 18:30	342.2588	351.5369	371.124
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR	DERIV	7/30/2008 18:30	390.432	401.016	423.36
SENIOR_MODRE	DERIV	7/30/2008 18:30	342.2588	351.5369	371.124
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR	CASH	6/17/2005 13:30	166	166	193
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/30/2008 18:30	351.6876	361.2213	381.348

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19	24	30	37		44	54	58
21	26	32	39	43	47	59	64
21	26	32	39	43	47	59	64
18	22	28	34	37.5	41	50	53
19.998	25.553	31.108	44.44	44.9955	45.551	53.328	55.55
18	23	28	40	40.5	41	48	50
16.9992	21.7212	26.4432	37.776	38.2482	38.7204	45.3312	47.22
19.998	25.553	31.108	44.44	44.9955	45.551	53.328	55.55
18	23	28	40	40.5	41	48	50
16.9992	21.7212	26.4432	37.776	38.2482	38.7204	45.3312	47.22
129	159	179	201		209	219	212
129	159	179	201		209	219	212
121.8276	150.1596	169.0476	189.8244		197.3796	206.8236	200.2128
129	159	179	201		209	219	212
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10	15	15	15	17.5	20	25	30
10	15	15	15	17.5	20	25	30
9	14	14	14	16.5	19	24	28
9	14	14	14	16.5	19	24	28
11	17	17	17	19.5	22	28	33
17.22222222	18.88888889	20.55555556	22.22222222	23.47222222	24.72222222	27.22222222	27.22222222
15.5	17	18.5	20	21.125	22.25	24.5	24.5
14.63888889	16.05555556	17.47222222	18.88888889	19.95138889	21.01388889	23.13888889	23.13888889
17.22222222	18.88888889	20.55555556	22.22222222	23.47222222	24.72222222	27.22222222	27.22222222
15.5	17	18.5	20	21.125	22.25	24.5	24.5
14.63888889	16.05555556	17.47222222	18.88888889	19.95138889	21.01388889	23.13888889	23.13888889
15.5	17	18.5	20	21.125	22.25	24.5	24.5
15.5	17	18.5	20	21.125	22.25	24.5	24.5
85	85	85	85	85	85	85	85
41	41	41	41	41	41	41	41
69	79	87	95	98.5	102	112	117
380	455	480	505	505	505	505	505
5333	4445	3445	2889	2667	2445	2445	2445
5333	4445	3445	2889	2667	2445	2445	2445
4800	4000	3100	2600	2400	2200	2200	2200
4800	4000	3100	2600	2400	2200	2200	2200
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4533	3778	2928	2456	2267	2078	2078	2078
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511.56	599.76	635.04	670.32	673.26	676.2	682.08	682.08
448.4415	525.759	556.686	587.613	590.19025	592.7675	597.922	597.922
435	510	540	570	572.5	575	580	580
511.56	599.76	635.04	670.32	673.26	676.2	682.08	682.08
448.4415	525.759	556.686	587.613	590.19025	592.7675	597.922	597.922
435	510	540	570	572.5	575	580	580
382	559	647	706	717	728	744	744
435	510	540	570	572.5	575	580	580
435	510	540	570	572.5	575	580	580
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0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
460.7955	540.243	572.022	603.801	606.44925	609.0975	614.394	614.394

48
61
69
69
57
55.55
50
47.22
55.55
50
47.22
252
252
237.9888
252
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36
32
32
30
30
36
27.22222222
24.5
23.13888889
27.22222222
24.5
23.13888889
24.5
24.5
85
41
122
505
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682.08
597.922
580
682.08
597.922
580
744
580
580
0
0
0
0
0
0
614.394

QUS_COMUSDSENIOR	QUS_COM	USD
QUS_COMUSDSENIOR_NORE	QUS_COM	USD
QUS_COMEURSENIOR	QUS_COM	EUR
QUS_COMEURSENIOR_MODRE	QUS_COM	EUR
QUS_COMEURSENIOR_NORE	QUS_COM	EUR
Qus_CorpUSDSENIOR	Qus_Corp	USD
Qus_CorpUSDSENIOR_NORE	Qus_Corp	USD
Qus_CorpUSDSENIOR_MODRE	Qus_Corp	USD
Qus_CorpEURSENIOR	Qus_Corp	EUR
Qus_CorpEURSENIOR_NORE	Qus_Corp	EUR
Qus_CorpEURSENIOR_MODRE	Qus_Corp	EUR
QUS_CORPUSDSENIOR	QUS_CORP	USD
QUS_CORPUSDSENIOR_MODRE	QUS_CORP	USD
QUS_CORPUSDSENIOR_NORE	QUS_CORP	USD
QUS_CORPEURSENIOR	QUS_CORP	EUR
QUS_CORPEURSENIOR_MODRE	QUS_CORP	EUR
QUS_CORPEURSENIOR_NORE	QUS_CORP	EUR
QUS_CORPUSDSENIOR	QUS_CORP	USD
QUS_CORPJPYSENIOR_NORE	QUS_CORP	JPY
QUS_QCIIUSDSENIOR_NORE	QUS_QCII	USD
QUS_QCIIEURSENIOR_NORE	QUS_QCII	EUR
QUS_SERVUSDLOAN_NORE	QUS_SERV	USD
QUS_SERVUSDLOANNC_NORE	QUS_SERV	USD
QVCUSDLOAN_NORE	QVC	USD
QVCUSDLOAN_MODRE	QVC	USD
RUSDSENIOR	R	USD
RUSDSENIOR_MODRE	R	USD
REURSENIOR_MODRE	R	EUR
RUSDSENIOR_NORE	R	USD
REURSENIOR_NORE	R	EUR
REURSENIOR	R	EUR
RJPYSENIOR_MODRE	R	JPY
RAUDSENIOR_MODRE	R	AUD
RHKDSENIOR_MODRE	R	HKD
RSGDSENIOR_MODRE	R	SGD
R0522USDSENIOR_NORE	R0522	USD
R0523USDSENIOR_NORE	R0523	USD
RAAUSDSENIOR_MODRE	RAA	USD
RAAUSDSENIOR	RAA	USD
RAAEURSENIOR_MODRE	RAA	EUR
RAAEURSENIOR	RAA	EUR
RAAUSDSENIOR_NORE	RAA	USD
RAAAUDSENIOR_MODRE	RAA	AUD
RABOBKEURLT2_MMR_L	RABOBK	EUR
RABOBKAUDLT2_MMR_L	RABOBK	AUD
RABOBKUSDSTRNOTE	RABOBK	USD
RABOBKUSDSTRNOTE	RABOBK	USD
RACE_2005_1E_A1USDASSETBACKED	RACE_2005_1E_A1	USD
RACEPUSDASSETBACKED	RACEP	USD
RACEP_2_C1USDASSETBACKED	RACEP_2_C1	USD
RACEP_2007_4X_A1AUSDSENIOR	RACEP_2007_4X_A1A	USD
RACEP_2007_4X_A1AUSDSENIOR_MODRE	RACEP_2007_4X_A1A	USD
RACEP_2A_C1_VUSDASSETBACKED	RACEP_2A_C1_V	USD
RACER051EXA1USDSENIOR_NORE	RACER051EXA1	USD
RACERS_2005_22_EUSDASSETBACKED	RACERS_2005_22_E	USD
RADUSDSENIOR	RAD	USD
RADUSDSENIOR_NORE	RAD	USD
RADHKDSENIOR_NORE	RAD	HKD
RADILSSENIOR_NORE	RAD	ILS
RADEURSENIOR_NORE	RAD	EUR
RADUSDSENIOR_MODRE	RAD	USD
RADUSDLOAN_NORE	RAD	USD
RADAUDSENIOR_MODRE	RAD	AUD
RADUSDSECURED_NORE	RAD	USD
RAGBEURSOVEREIGN	RAGB	EUR
RAGBUSDSOVEREIGN	RAGB	USD
RAIUSDSENIOR_MODRE	RAI	USD
RAIUSDLOAN_NORE	RAI	USD
RAIEURSENIOR_MODRE	RAI	EUR
RAIUSDSENIOR	RAI	USD
RAIUSDSENIOR_NORE	RAI	USD
RAIEURSENIOR_NORE	RAI	EUR
RAIHKDSENIOR_NORE	RAI	HKD
RAIILSSENIOR_NORE	RAI	ILS

SENIOR	DERIV	6/24/2008 18:30	261.072	271.656	316.344
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR	DERIV	7/30/2008 18:30	390.432	401.016	423.36
SENIOR_MODRE	DERIV	7/30/2008 18:30	351.6876	361.2213	381.348
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR	DERIV	7/30/2008 18:30	211.68	219.912	235.2
SENIOR_MODRE	DERIV	7/30/2008 18:30	185.562	192.7783	206.18
SENIOR_NORE	DERIV	7/30/2008 18:30	180	187	200
SENIOR	DERIV	7/30/2008 18:30	211.68	219.912	235.2
SENIOR_MODRE	DERIV	6/24/2008 18:30	82.472	92.781	103.09
SENIOR_NORE	DERIV	7/30/2008 18:30	180	187	200
SENIOR	CASH	6/17/2005 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	180	187	200
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
LOAN_NORE	DERIV	6/30/2008 18:30	90	105	125
LOANNC_NORE	DERIV	7/30/2008 18:30	180	187	200
LOAN_NORE	DERIV	7/30/2008 13:30	135	135	165
LOAN_MODRE	DERIV	7/30/2008 13:30	135	135	165
SENIOR	DERIV	7/24/2008 18:30	83.325	83.325	83.325
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_NORE	DERIV	7/24/2008 18:30	70.83	70.83	70.83
SENIOR_NORE	DERIV	7/24/2008 18:30	70.83	70.83	70.83
SENIOR	DERIV	7/24/2008 18:30	83.325	83.325	83.325
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_NORE	DERIV	11/3/2005 13:30	10	10	10
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
SENIOR_MODRE	DERIV	7/22/2008 13:30	1758.657764	1549.013426	1318.866467
SENIOR	DERIV	7/22/2008 13:30	1904.653036	1673.545324	1419.313328
SENIOR_MODRE	DERIV	7/22/2008 13:30	1766.258503	1558.115156	1329.758301
SENIOR	DERIV	7/22/2008 13:30	1913.145601	1683.74335	1431.57388
SENIOR_NORE	DERIV	7/22/2008 13:30	1686.024706	1487.281981	1269.335185
SENIOR_MODRE	DERIV	7/22/2008 13:30	1775.875635	1569.318154	1343.453363
LT2_MMR_L	DERIV	7/30/2008 13:30	55	55	55
LT2_MMR_L	DERIV	7/30/2008 13:30	55	55	55
STRNOTE	CASH	7/15/2008 13:30	15	25	25
STRNOTE	DERIV	7/22/2008 13:30	15	25	25
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR	DERIV	1/25/2008 18:30	9.5	9.5	9.52
SENIOR_MODRE	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR	DERIV	6/24/2008 18:30	543.615816	615.548296	745.812252
SENIOR_NORE	DERIV	7/30/2008 18:30	435.650352	620.457872	852.467142
SENIOR_NORE	DERIV	7/30/2008 18:30	435.713015	620.33133	851.98364
SENIOR_NORE	DERIV	7/11/2008 13:30	1049.807926	1011.049095	1097.274581
SENIOR_NORE	DERIV	7/30/2008 18:30	435.25992	621.499539	857.133073
SENIOR_MODRE	DERIV	7/30/2008 18:30	431.842859	627.603946	873.767951
LOAN_NORE	DERIV	7/23/2008 18:30	249.9885057	276.137931	301.2413793
SENIOR_MODRE	DERIV	7/30/2008 18:30	430.866465	630.198361	885.68499
SECURED_NORE	DERIV	7/14/2008 13:30	321	337	370
SOVEREIGN	DERIV	7/23/2008 8:30	6.5	6.5	6.5
SOVEREIGN	DERIV	7/23/2008 8:30	6.5	6.5	6.5
SENIOR_MODRE	DERIV	7/16/2008 18:30	71	70	70
LOAN_NORE	DERIV	7/23/2008 18:30	40	40	45
SENIOR_MODRE	DERIV	7/16/2008 18:30	71	70	70
SENIOR	DERIV	7/16/2008 18:30	74.50507716	73.45570988	73.45570988
SENIOR_NORE	DERIV	7/16/2008 18:30	67.05524	66.1108	66.1108
SENIOR_NORE	DERIV	7/16/2008 18:30	67.05524	66.1108	66.1108
SENIOR_NORE	DERIV	7/16/2008 18:30	67.05524	66.1108	66.1108
SENIOR_NORE	DERIV	7/7/2008 13:30	62.33304	61.3886	61.3886

405.72	475.104	508.032	540.96	543.9	546.84	552.72	552.72
435	510	540	570	572.5	575	580	580
511.56	599.76	635.04	670.32	673.26	676.2	682.08	682.08
460.7955	540.243	572.022	603.801	606.44925	609.0975	614.394	614.394
435	510	540	570	572.5	575	580	580
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
294	352.8	388.08	423.36	426.3	429.24	441	441
257.725	309.27	340.197	371.124	373.70125	376.2785	386.5875	386.5875
250	300	330	360	362.5	365	375	375
294	352.8	388.08	423.36	426.3	429.24	441	441
154.635	211.3345	242.2615	273.1885	278.343	283.4975	291.7447	291.7447
250	300	330	360	362.5	365	375	375
1	1	1	1	1	1	1	1
250	300	330	360	362.5	365	375	375
435	510	540	570	572.5	575	580	580
435	510	540	570	572.5	575	580	580
145	165	185	200	215	230	245	255
250	300	330	360	362.5	365	375	375
225	265	290	310	311	312	314	314
225	265	290	310	311	312	314	314
94.435	105.545	119.988	133.32	133.32	133.32	133.32	133.32
85	95	108	120	120	120	120	120
85	95	108	120	120	120	120	120
80.274	89.718	101.9952	113.328	113.328	113.328	113.328	113.328
80.274	89.718	101.9952	113.328	113.328	113.328	113.328	113.328
94.435	105.545	119.988	133.32	133.32	133.32	133.32	133.32
85	95	108	120	120	120	120	120
85	95	108	120	120	120	120	120
85	95	108	120	120	120	120	120
85	95	108	120	120	120	120	120
10	10	10	10	10	10	10	10
13	13	13	13	13	13	13	13
1286.44142	1183.595402	1084.668249	1025.968752	959.0011215	892.033491	791.192803	730.614893
1388.721299	1276.936128	1167.251442	1102.049888	1026.038334	950.02678	834.267186	764.302895
1301.727075	1199.442333	1099.456274	1039.776795	970.9772705	902.177746	797.794072	733.614558
1406.116099	1295.151069	1184.383257	1118.148725	1040.0503	961.951874	842.067995	767.907266
1236.501189	1138.404927	1044.929023	989.518675	926.942554	864.366433	770.643027	714.504254
1323.804883	1225.050191	1126.511993	1068.679511	999.295751	929.911991	824.086123	763.674483
65	75	82	90	90	90	90	90
65	75	82	90	90	90	90	90
25	25	25	25	25	25	30	30
25	25	25	25	25	25	30	30
65	65	65	65	65	65	65	65
425	425	425	425	425	425	425	425
700	700	700	700	700	700	700	700
9.5	9.5	9.5	9.5	9.5	9.5	9.5	9.5
65	65	65	65	65	65	65	65
750	750	750	750	750	750	750	750
13	13	13	13	13	13	13	13
65	65	65	65	65	65	65	65
1199.655871	1418.514589	1508.785224	1628.557333	1601.920378	1575.283423	1540.860421	1461.139816
1469.78143	1824.445836	1912.775511	1944.871321	1901.470917	1858.070513	1768.49049	1657.198748
1468.178849	1822.111053	1910.162103	1942.072154	1898.51486	1854.957566	1764.453299	1648.107588
1605.778648	2015.459893	2118.778167	2168.493381	2130.102902	2091.712423	2009.534586	1901.522284
1489.360018	1859.027814	1957.051045	1996.73911	1956.339714	1915.940317	1829.695872	1718.866606
1534.257793	1925.009433	2034.682084	2084.09489	2047.531767	2010.968643	1931.364822	1829.258191
352.4942529	403.7471264	434.0804598	455	460.2298851	465.4597701	475.9195402	475.9195402
1589.568322	2031.682261	2182.083895	2268.682173	2253.285407	2237.88864	2197.539157	2146.473928
428	483	521	550	561	572	581	581
6.5	7.5	9.5	12	13	14	17	18.1
6.5	7.5	9.5	12	13	14	17	18.1
85	100	112	125	130	135	145	154
50	55	60	65	67.5	70	75	75
85	100	112	125	130	135	145	154
89.19621914	104.9367284	117.5291358	131.1709105	136.4177469	141.6645833	152.1582562	161.6025617
80.2774	94.444	105.77728	118.055	122.7772	127.4994	136.9438	145.44376
80.2774	94.444	105.77728	118.055	122.7772	127.4994	136.9438	145.44376
80.2774	94.444	105.77728	118.055	122.7772	127.4994	136.9438	145.44376
75.5552	89.7218	101.05508	113.3328	118.055	122.7772	132.2216	140.72156

552.72
580
682.08
614.394
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441
386.5875
375
441
291.7447
375
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375
580
580
265
375
314
314
133.32
120
120
113.328
113.328
133.32
120
120
120
120
10
13
719.081184
751.007547
720.704982
753.019322
703.805991
753.324572
90
90
30
30
65
425
700
9.5
65
750
13
65
1443.116407
1631.918229
1620.007843
1875.714755
1692.013748
1805.550327
475.9195402
2135.976079
581
18.1
18.1
154
75
154
161.6025617
145.44376
145.44376
145.44376
140.72156

RAIEURSENIOR_MMR_L	RAI	EUR
RAIAUDSENIOR_MODRE	RAI	AUD
RAIUSDCVA_SENIOR	RAI	USD
RAIUSDSECURED_MODRE	RAI	USD
RAIEURSECURED_MODRE	RAI	EUR
RALUSDSENIOR	RAL	USD
RAMC_05_01_M8USDSENIOR	RAMC_05_01_M8	USD
RAMC_05_1_M8USDSENIOR	RAMC_05_1_M8	USD
RAMP 2005_EFC4_M5USDSENIOR	RAMP 2005_EFC4_M5	USD
RAMP_04_RS5_MII5USDSENIOR	RAMP_04_RS5_MII5	USD
RAMP_04_RZ4_M7USDSENIOR	RAMP_04_RZ4_M7	USD
RAMP_05_EFC1_M8USDSENIOR	RAMP_05_EFC1_M8	USD
RAMP_05_EFC1_M9USDSENIOR	RAMP_05_EFC1_M9	USD
RAMP_05_EFC2_M5USDSENIOR	RAMP_05_EFC2_M5	USD
RAMP_05_EFC2_M8USDSENIOR	RAMP_05_EFC2_M8	USD
RAMP_05_EFC2_M9USDSENIOR	RAMP_05_EFC2_M9	USD
RAMP_05_EFC3_M9USDSENIOR	RAMP_05_EFC3_M9	USD
RAMP_05_EFC4_M5USDSENIOR	RAMP_05_EFC4_M5	USD
RAMP_05_EFC4_M8USDSENIOR	RAMP_05_EFC4_M8	USD
RAMP_05_EFC4_M9USDSENIOR	RAMP_05_EFC4_M9	USD
RAMP_05_EFC5__M9USDSENIOR	RAMP_05_EFC5__M9	USD
RAMP_05_EFC5_M4USDSENIOR	RAMP_05_EFC5_M4	USD
RAMP_05_EFC5_M8USDSENIOR	RAMP_05_EFC5_M8	USD
RAMP_05_EFC5_M9USDSENIOR	RAMP_05_EFC5_M9	USD
RAMP_05_EFC6_M8USDSENIOR	RAMP_05_EFC6_M8	USD
RAMP_05_EFC6_M9USDSENIOR	RAMP_05_EFC6_M9	USD
RAMP_05_RFC2_M8USDSENIOR	RAMP_05_RFC2_M8	USD
RAMP_05_RS6_M8USDSENIOR	RAMP_05_RS6_M8	USD
RAMP_05_RZ1_M8USDSENIOR	RAMP_05_RZ1_M8	USD
RAMP_05_RZ2_M7USDSENIOR	RAMP_05_RZ2_M7	USD
RAMP_06_EFC1_M7USDSENIOR	RAMP_06_EFC1_M7	USD
RAMP_06_EFC1_M7_USDSENIOR	RAMP_06_EFC1_M7_	USD
RAMP_06_EFC1_M8USDSENIOR	RAMP_06_EFC1_M8	USD
RAMP_06_EFC2_M9USDSENIOR	RAMP_06_EFC2_M9	USD
RAMP_06_NC1_M8USDSENIOR	RAMP_06_NC1_M8	USD
RAMP_06_NC1_M9USDSENIOR	RAMP_06_NC1_M9	USD
RAMP_06_NC2_M2USDSENIOR	RAMP_06_NC2_M2	USD
RAMP_06_NC2_M5USDSENIOR	RAMP_06_NC2_M5	USD
RAMP_06_NC2_M6USDSENIOR	RAMP_06_NC2_M6	USD
RAMP_06_NC2_M8USDSENIOR	RAMP_06_NC2_M8	USD
RAMP_06_NC2_M9USDSENIOR	RAMP_06_NC2_M9	USD
RAMP_06_NC3_M9USDSENIOR	RAMP_06_NC3_M9	USD
RAMP_06_NC3_M9_USDSENIOR	RAMP_06_NC3_M9_	USD
RAMP_06_RS5_M9USDSENIOR	RAMP_06_RS5_M9	USD
RAMP_06_RZ1_M8USDSENIOR	RAMP_06_RZ1_M8	USD
RAMP_06_RZ1_M9USDSENIOR	RAMP_06_RZ1_M9	USD
RAMP_06_RZ2_M9USDSENIOR	RAMP_06_RZ2_M9	USD
RAMP_2005_EFC2_M9USDSENIOR	RAMP_2005_EFC2_M9	USD
RAMP_2005_EFC4_M9USDSENIOR	RAMP_2005_EFC4_M9	USD
RAMP_2005_EFC5_M9USDSENIOR	RAMP_2005_EFC5_M9	USD
RAMP_2005_EFC6_M8USDSENIOR	RAMP_2005_EFC6_M8	USD
RAMP_2005_EFC6_M9USDSENIOR	RAMP_2005_EFC6_M9	USD
RAMP_2005_RS6_M8USDSENIOR	RAMP_2005_RS6_M8	USD
RAMP_2005_RZ4_M8USDSENIOR	RAMP_2005_RZ4_M8	USD
RAMP_2006_EFC1_M7USDSENIOR	RAMP_2006_EFC1_M7	USD
RAMP_2006_EFC2_M9USDSENIOR	RAMP_2006_EFC2_M9	USD
RAMP_2006_NC2_A3USDSENIOR	RAMP_2006_NC2_A3	USD
RAMP_2006_NC3_M8USDSENIOR	RAMP_2006_NC3_M8	USD
RAMP_2006_NC3_M9USDSENIOR	RAMP_2006_NC3_M9	USD
RAMP_2006_RS1_M8USDSENIOR	RAMP_2006_RS1_M8	USD
RAMP_2006_RS5_M9USDSENIOR	RAMP_2006_RS5_M9	USD
RAMP_2006_RZ2_M8USDSENIOR	RAMP_2006_RZ2_M8	USD
RAMP05_EFC1_M9USDSENIOR	RAMP05_EFC1_M9	USD
RAMP05_EFC2_M9USDSENIOR	RAMP05_EFC2_M9	USD
RAMP05_EFC3_M9USDSENIOR	RAMP05_EFC3_M9	USD
RAMP05_EFC4_A3USDSENIOR	RAMP05_EFC4_A3	USD
RAMP05_EFC4_M2USDSENIOR	RAMP05_EFC4_M2	USD
RAMP05_EFC4_M5USDSENIOR	RAMP05_EFC4_M5	USD
RAMP05_EFC4_M9USDSENIOR	RAMP05_EFC4_M9	USD
RAMP05_EFC5_M8USDSENIOR	RAMP05_EFC5_M8	USD
RAMP05_EFC5_M9USDSENIOR	RAMP05_EFC5_M9	USD
RAMP05_EFC6_M8USDSENIOR	RAMP05_EFC6_M8	USD
RAMP05_RZ1_M8USDSENIOR	RAMP05_RZ1_M8	USD
RAMP06_EFC1_M8USDSENIOR	RAMP06_EFC1_M8	USD

SENIOR_MMR_L	DERIV	7/16/2008 18:30	77.10752688	75.2688172	75.2688172
SENIOR_MODRE	DERIV	7/16/2008 18:30	71	70	70
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SECURED_MODRE	DERIV	7/16/2008 18:30	71	70	70
SECURED_MODRE	DERIV	7/16/2008 18:30	0.76344086	0.752688172	0.752688172
SENIOR	DERIV	6/1/2001	30	30	30
SENIOR	DERIV	6/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	6/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/20/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	8/10/2006 8:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/12/2007 18:30	1	1	1
SENIOR	DERIV	9/18/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	11/30/2006 8:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	12/6/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	4/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	2/9/2007 8:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/23/2007 18:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	12/5/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	5/23/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/23/2007 18:30	1	1	1
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	11/14/2005 13:30	330	330	330
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 13:30	1	1	1
SENIOR	DERIV	1/27/2006 13:30	156	156	156
SENIOR	DERIV	7/19/2006 18:30	1	1	1

78.7037037	83.33333333	82.96296296	83.33333333	85.21505376	87.09677419	85.29411765	81.48148148
85	100	112	125	130	135	145	154
42.5	50	56	62.5	65	67.5	72.5	77
85	100	112	125	130	135	145	154
0.787037037	0.833333333	0.82962963	0.833333333	0.852150538	0.870967742	0.852941177	0.814814815
35	40	40	40	50	60	60	60
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2456	2456	2456	2456	2456	2456	2456	2456
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
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330	330	330	330	330	330	330	330
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
156	156	156	156	156	156	156	156
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81.48148148
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RAMP06_NC2_A3USDSENIOR	RAMP06_NC2_A3	USD
RAMP06_NC2_M2USDSENIOR	RAMP06_NC2_M2	USD
RAMP06_NC2_M5USDSENIOR	RAMP06_NC2_M5	USD
RAMP06_NC2_M8USDSENIOR	RAMP06_NC2_M8	USD
RAMP06_NC2_M9USDSENIOR	RAMP06_NC2_M9	USD
RAMP2005_ECF4_M5USDSENIOR	RAMP2005_ECF4_M5	USD
RASC_04_KS10_M6USDSENIOR	RASC_04_KS10_M6	USD
RASC_04_KS12_M5USDSENIOR	RASC_04_KS12_M5	USD
RASC_04_KS8_MII3USDSENIOR	RASC_04_KS8_MII3	USD
RASC_05_AHL2_M7USDSENIOR	RASC_05_AHL2_M7	USD
RASC_05_EMX1_M5USDSENIOR	RASC_05_EMX1_M5	USD
RASC_05_EMX1_M6USDSENIOR	RASC_05_EMX1_M6	USD
RASC_05_EMX2_M5USDSENIOR	RASC_05_EMX2_M5	USD
RASC_05_EMX2_M9USDSENIOR	RASC_05_EMX2_M9	USD
RASC_05_EMX3_M9USDSENIOR	RASC_05_EMX3_M9	USD
RASC_05_EMX4_M4USDSENIOR	RASC_05_EMX4_M4	USD
RASC_05_EMX4_M5USDSENIOR	RASC_05_EMX4_M5	USD
RASC_05_EMX4_M9USDSENIOR	RASC_05_EMX4_M9	USD
RASC_05_KS1_M4USDSENIOR	RASC_05_KS1_M4	USD
RASC_05_KS1_M6USDSENIOR	RASC_05_KS1_M6	USD
RASC_05_KS11_M5USDSENIOR	RASC_05_KS11_M5	USD
RASC_05_KS11_M8USDSENIOR	RASC_05_KS11_M8	USD
RASC_05_KS11_M9USDSENIOR	RASC_05_KS11_M9	USD
RASC_05_KS12_M8USDSENIOR	RASC_05_KS12_M8	USD
RASC_05_KS12_M9USDSENIOR	RASC_05_KS12_M9	USD
RASC_05_KS3_M10USDSENIOR	RASC_05_KS3_M10	USD
RASC_05_KS3_M9USDSENIOR	RASC_05_KS3_M9	USD
RASC_05_KS4_M7USDSENIOR	RASC_05_KS4_M7	USD
RASC_05_KS6_M5USDSENIOR	RASC_05_KS6_M5	USD
RASC_05_KS6_M9USDSENIOR	RASC_05_KS6_M9	USD
RASC_05_KS7_M8USDSENIOR	RASC_05_KS7_M8	USD
RASC_05_KS7_M9USDSENIOR	RASC_05_KS7_M9	USD
RASC_05_KS8_M5USDSENIOR	RASC_05_KS8_M5	USD
RASC_05_KS8_M9USDSENIOR	RASC_05_KS8_M9	USD
RASC_05_KS9_M5USDSENIOR	RASC_05_KS9_M5	USD
RASC_05_KS9_M8USDSENIOR	RASC_05_KS9_M8	USD
RASC_05_KS9_M9USDSENIOR	RASC_05_KS9_M9	USD
RASC_06_EMX1_M7USDSENIOR	RASC_06_EMX1_M7	USD
RASC_06_EMX1_M8USDSENIOR	RASC_06_EMX1_M8	USD
RASC_06_EMX1_M9USDSENIOR	RASC_06_EMX1_M9	USD
RASC_06_EMX2_M5USDSENIOR	RASC_06_EMX2_M5	USD
RASC_06_EMX2_M8USDSENIOR	RASC_06_EMX2_M8	USD
RASC_06_EMX2_M9USDSENIOR	RASC_06_EMX2_M9	USD
RASC_06_EMX3_M8USDSENIOR	RASC_06_EMX3_M8	USD
RASC_06_EMX3_M9USDSENIOR	RASC_06_EMX3_M9	USD
RASC_06_EMX4_M5USDSENIOR	RASC_06_EMX4_M5	USD
RASC_06_EMX4_M8USDSENIOR	RASC_06_EMX4_M8	USD
RASC_06_EMX4_M9USDSENIOR	RASC_06_EMX4_M9	USD
RASC_06_EMX5_M8USDSENIOR	RASC_06_EMX5_M8	USD
RASC_06_EMX5_M9USDSENIOR	RASC_06_EMX5_M9	USD
RASC_06_EMX6_M8USDSENIOR	RASC_06_EMX6_M8	USD
RASC_06_EMX6_M9USDSENIOR	RASC_06_EMX6_M9	USD
RASC_06_EMX6_M9_USDSENIOR	RASC_06_EMX6_M9_	USD
RASC_06_EMX7_M9USDSENIOR	RASC_06_EMX7_M9	USD
RASC_06_EMX9_M9USDSENIOR	RASC_06_EMX9_M9	USD
RASC_06_KS1_M7USDSENIOR	RASC_06_KS1_M7	USD
RASC_06_KS1_M8USDSENIOR	RASC_06_KS1_M8	USD
RASC_06_KS2_M7USDSENIOR	RASC_06_KS2_M7	USD
RASC_06_KS2_M8USDSENIOR	RASC_06_KS2_M8	USD
RASC_06_KS2_M9USDSENIOR	RASC_06_KS2_M9	USD
RASC_06_KS3__M8USDSENIOR	RASC_06_KS3__M8	USD
RASC_06_KS3_M2USDSENIOR	RASC_06_KS3_M2	USD
RASC_06_KS3_M5USDSENIOR	RASC_06_KS3_M5	USD
RASC_06_KS3_M8USDSENIOR	RASC_06_KS3_M8	USD
RASC_06_KS3_M9USDSENIOR	RASC_06_KS3_M9	USD
RASC_06_KS4_M7USDSENIOR	RASC_06_KS4_M7	USD
RASC_06_KS6_M8USDSENIOR	RASC_06_KS6_M8	USD
RASC_06_KS7_M8USDSENIOR	RASC_06_KS7_M8	USD
RASC_06_KS8_M8USDSENIOR	RASC_06_KS8_M8	USD
RASC_06_KS9_M7USDSENIOR	RASC_06_KS9_M7	USD
RASC_2004_KS8_MII3USDSENIOR	RASC_2004_KS8_MII3	USD
RASC_2005_AHL1_M8USDSENIOR	RASC_2005_AHL1_M8	USD
RASC_2005_EMX2_M9USDSENIOR	RASC_2005_EMX2_M9	USD
RASC_2005_EMX3_M9USDSENIOR	RASC_2005_EMX3_M9	USD

SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	4/28/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/16/2006 18:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/12/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/14/2006 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2006 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2006 13:30	1	1	1
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	6/26/2006 13:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	1/22/2007 18:30	1	1	1
SENIOR	DERIV	10/20/2006 18:30	1	1	1
SENIOR	DERIV	2/26/2007 18:30	1	1	1
SENIOR	DERIV	12/18/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	12/13/2006 13:30	1	1	1
SENIOR	DERIV	6/18/2007 18:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	8/22/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 8:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	8/21/2006 13:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	4/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/29/2007 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975

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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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RASC_2005_EMX4_M9USDSENIOR	RASC_2005_EMX4_M9	USD
RASC_2005_KS1_M4USDSENIOR	RASC_2005_KS1_M4	USD
RASC_2005_KS10_M9USDSENIOR	RASC_2005_KS10_M9	USD
RASC_2005_KS11_M5USDSENIOR	RASC_2005_KS11_M5	USD
RASC_2005_KS11_M9USDSENIOR	RASC_2005_KS11_M9	USD
RASC_2005_KS2_M6USDSENIOR	RASC_2005_KS2_M6	USD
RASC_2005_KS3_M10USDSENIOR	RASC_2005_KS3_M10	USD
RASC_2005_KS4_M7USDSENIOR	RASC_2005_KS4_M7	USD
RASC_2005_KS5_M9USDSENIOR	RASC_2005_KS5_M9	USD
RASC_2005_KS6_M9USDSENIOR	RASC_2005_KS6_M9	USD
RASC_2005_KS7_M9USDSENIOR	RASC_2005_KS7_M9	USD
RASC_2005_KS8_M9USDSENIOR	RASC_2005_KS8_M9	USD
RASC_2005_KS9_M8USDSENIOR	RASC_2005_KS9_M8	USD
RASC_2006_EMX1_M7USDSENIOR	RASC_2006_EMX1_M7	USD
RASC_2006_EMX1_M8USDSENIOR	RASC_2006_EMX1_M8	USD
RASC_2006_EMX2_M8USDSENIOR	RASC_2006_EMX2_M8	USD
RASC_2006_EMX2_M9USDSENIOR	RASC_2006_EMX2_M9	USD
RASC_2006_EMX3_M8USDSENIOR	RASC_2006_EMX3_M8	USD
RASC_2006_EMX3_M9USDSENIOR	RASC_2006_EMX3_M9	USD
RASC_2006_EMX4_M9USDSENIOR	RASC_2006_EMX4_M9	USD
RASC_2006_EMX5_M8USDSENIOR	RASC_2006_EMX5_M8	USD
RASC_2006_EMX6_M8USDSENIOR	RASC_2006_EMX6_M8	USD
RASC_2006_EMX6_M9USDSENIOR	RASC_2006_EMX6_M9	USD
RASC_2006_KS1_M7USDSENIOR	RASC_2006_KS1_M7	USD
RASC_2006_KS1_M8USDSENIOR	RASC_2006_KS1_M8	USD
RASC_2006_KS1_M8_USDSENIOR	RASC_2006_KS1_M8_	USD
RASC_2006_KS2_M8USDSENIOR	RASC_2006_KS2_M8	USD
RASC_2006_KS3_AI4USDSENIOR	RASC_2006_KS3_AI4	USD
RASC_2006_KS3_M5USDSENIOR	RASC_2006_KS3_M5	USD
RASC_2006_KS3_M9USDSENIOR	RASC_2006_KS3_M9	USD
RASC_2006_KS4_M8USDSENIOR	RASC_2006_KS4_M8	USD
RASC_2006_KS6_M8USDSENIOR	RASC_2006_KS6_M8	USD
RASC_2006_KS7_M8USDSENIOR	RASC_2006_KS7_M8	USD
RASC_2006_KS9_AI4USDSENIOR	RASC_2006_KS9_AI4	USD
RASC04_KS10_M6USDSENIOR	RASC04_KS10_M6	USD
RASC04_KS11_M5USDSENIOR	RASC04_KS11_M5	USD
RASC04_KS12_M5USDSENIOR	RASC04_KS12_M5	USD
RASC04_KS12_M6USDSENIOR	RASC04_KS12_M6	USD
RASC05_EMX1_M6USDSENIOR	RASC05_EMX1_M6	USD
RASC05_KS11_AI4USDSENIOR	RASC05_KS11_AI4	USD
RASC05_KS11_M2USDSENIOR	RASC05_KS11_M2	USD
RASC05_KS11_M5USDSENIOR	RASC05_KS11_M5	USD
RASC05_KS11_M8USDSENIOR	RASC05_KS11_M8	USD
RASC05_KS11_M9USDSENIOR	RASC05_KS11_M9	USD
RASC05_KS12_M9USDSENIOR	RASC05_KS12_M9	USD
RASC05_KS3_M10USDSENIOR	RASC05_KS3_M10	USD
RASC05_KS7_M8USDSENIOR	RASC05_KS7_M8	USD
RASC05_KS7_M9USDSENIOR	RASC05_KS7_M9	USD
RASC05_KS9_M8USDSENIOR	RASC05_KS9_M8	USD
RASC05EMX1M6USDSENIOR	RASC05EMX1M6	USD
RASC05KS7USDSENIOR	RASC05KS7	USD
RASC05KS7M9USDSENIOR	RASC05KS7M9	USD
RASC06_KS1_M8USDSENIOR	RASC06_KS1_M8	USD
RASC06_KS3_AI4USDSENIOR	RASC06_KS3_AI4	USD
RASC06_KS3_M2USDSENIOR	RASC06_KS3_M2	USD
RASC06_KS3_M5USDSENIOR	RASC06_KS3_M5	USD
RASC06_KS3_M8USDSENIOR	RASC06_KS3_M8	USD
RASC06_KS3_M9USDSENIOR	RASC06_KS3_M9	USD
RASC06_KS9_AI4USDSENIOR	RASC06_KS9_AI4	USD
RASC06_KS9_M2SUSDSENIOR	RASC06_KS9_M2S	USD
RASC06_KS9_M5USDSENIOR	RASC06_KS9_M5	USD
RASC06_KS9_M8USDSENIOR	RASC06_KS9_M8	USD
RASC06_KS9_M9USDSENIOR	RASC06_KS9_M9	USD
RASC07_KS2_A4USDSENIOR	RASC07_KS2_A4	USD
RASC07_KS2_M2USDSENIOR	RASC07_KS2_M2	USD
RASC07_KS2_M5USDSENIOR	RASC07_KS2_M5	USD
RASC07_KS2_M8USDSENIOR	RASC07_KS2_M8	USD
RASC07_KS2_M9USDSENIOR	RASC07_KS2_M9	USD
RASCO05EMX1M6USDSENIOR	RASCO05EMX1M6	USD
RASGASUSDSENIOR_MODRE	RASGAS	USD
RASGASUSDSENIOR_3CE	RASGAS	USD
RBDUSDSENIOR	RBD	USD
RBSUSDPREFERRED_MMR_L	RBS	USD
RBS_PUSDPREFERRED_MODRE	RBS_P	USD

SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	9/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/9/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	6/9/2007 8:30	1	1	1
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	5/18/2007 18:30	1	1	1
SENIOR	DERIV	11/17/2006 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	12/5/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/3/2006 13:30	255	255	255
SENIOR	DERIV	1/27/2006 18:30	153	153	153
SENIOR	DERIV	1/27/2006 18:30	151	151	151
SENIOR	DERIV	1/20/2006 13:30	281	281	281
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/9/2006 18:30	190	190	190
SENIOR	DERIV	1/18/2006 18:30	275	275	275
SENIOR	DERIV	4/18/2006 13:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	6/1/2006 8:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	230	230	230
SENIOR	DERIV	11/14/2005 13:30	155	155	155
SENIOR	DERIV	10/14/2005 18:30	206	206	206
SENIOR	DERIV	6/4/2008 13:30	215	215	215
SENIOR	DERIV	10/11/2005 18:30	197.5	197.5	197.5
SENIOR	DERIV	3/8/2006 18:30	135	135	135
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/14/2005 13:30	220	220	220
SENIOR_MODRE	DERIV	7/22/2008 18:30	35	35	30
SENIOR_3CE	DERIV	7/22/2008 18:30	45	45	50
SENIOR	DERIV	5/21/1999	20	20	20
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	208	208	214
PREFERRED_MODRE	DERIV	10/28/2005 8:30	12	12	15

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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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2456	2456	2456	2456	2456	2456	2456	2456
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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255	255	255	255	255	255	255	255
153	153	153	153	153	153	153	153
151	151	151	151	151	151	151	151
281	281	281	281	281	281	281	281
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
190	190	190	190	190	190	190	190
275	275	275	275	275	275	275	275
1	1	1	1	1	1	1	1
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230	230	230	230	230	230	230	230
155	155	155	155	155	155	155	155
206	206	206	206	206	206	206	206
215	215	215	215	215	215	215	215
197.5	197.5	197.5	197.5	197.5	197.5	197.5	197.5
135	135	135	135	135	135	135	135
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
220	220	220	220	220	220	220	220
32	49	64	74	77	80	96	104
50	60	80	95	97.5	100	120	130
20	30	35	45	45	45	55	55
217	221	228	235	235	235	235	235
20	28	35	37	43	49	60	60

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RBS_PUSDPREFERRED_MMR_L	RBS_P	USD
RCCCUSDLOAN_NORE	RCCC	USD
RCCCUSDLOANNC_NORE	RCCC	USD
RCCCUSDLOANCALL	RCCC	USD
RCCCUSDLOANCALL_NORE	RCCC	USD
RCEANAEURSENIOR_MMR_L	RCEANA	EUR
RCEANAUSDSENIOR_MMR_L	RCEANA	USD
RCIUSDSECURED_NORE	RCI	USD
RCIUSDSENIOR_MODRE	RCI	USD
RCICNUSDSENIOR_MODRE	RCICN	USD
RCIIUSDSUBORDINATE_NORE	RCII	USD
RCIIUSDSENIOR_NORE	RCII	USD
RCIIUSDLOAN_NORE	RCII	USD
RCIIUSDLOANNC_NORE	RCII	USD
RCIIUSDLOANCALL	RCII	USD
RCIIUSDLOANCALL_NORE	RCII	USD
RCLUSDSENIOR	RCL	USD
RCLUSDSENIOR_NORE	RCL	USD
RCLEURSENIOR	RCL	EUR
RCLUSDSENIOR_MODRE	RCL	USD
RCLEURSENIOR_MODRE	RCL	EUR
RCLEURSENIOR_NORE	RCL	EUR
RCLAUDSENIOR_NORE	RCL	AUD
RCLAUDSENIOR_MODRE	RCL	AUD
RCLHKDSENIOR_NORE	RCL	HKD
RCLJPYSENIOR_NORE	RCL	JPY
RCNUSDSENIOR_NORE	RCN	USD
RCR_ARES6USDSENIOR	RCR_ARES6	USD
RCR_ETNVCN6USDSENIOR	RCR_ETNVCN6	USD
RCR_STANUSDSENIOR	RCR_STAN	USD
RCRS039TRUSDSENIOR_MODRE	RCRS039TR	USD
RDGW_06_1A_BUSDSENIOR	RDGW_06_1A_B	USD
RDGW_06_1A_CUSDSENIOR	RDGW_06_1A_C	USD
RDNUSDSENIOR	RDN	USD
RDNUSDSENIOR_MODRE	RDN	USD
RDNEURSENIOR_MODRE	RDN	EUR
RDNAUDSENIOR	RDN	AUD
RDNUSDSENIOR_NORE	RDN	USD
RDNAUDSENIOR_MODRE	RDN	AUD
RDNJPYSENIOR_MODRE	RDN	JPY
RDNHKDSENIOR_MODRE	RDN	HKD
RDNSGDSENIOR_MODRE	RDN	SGD
RDNEURSENIOR_NORE	RDN	EUR
RDNUSDDIGITAL_NORE	RDN	USD
RDN_1USDSENIOR_MODRE	RDN_1	USD
RDN_ASSUSDSENIOR_MODRE	RDN_ASS	USD
RDNAHKDSENIOR_MMR_L	RDNA	HKD
REUSDSENIOR_MODRE	RE	USD
REAUDSENIOR_MODRE	RE	AUD
REALCOUSDSENIOR_MODRE	REALCO	USD
REGUSDSENIOR_MODRE	REG	USD
REGUSDSENIOR	REG	USD
REGEURSENIOR	REG	EUR
REGEURSENIOR_MODRE	REG	EUR
REGUSDSENIOR_NORE	REG	USD
REGEURSENIOR_NORE	REG	EUR
REGUSDPREFERRED_MODRE	REG	USD
REG_COUSDPREFERRED_MODRE	REG_CO	USD
REG_PUSDPREFERRED_MODRE	REG_P	USD
REGP_1_DUSDASSETBACKED	REGP_1_D	USD
REGP_1_DEURASSETBACKED	REGP_1_D	EUR
REIEURSENIOR_MODRE	REI	EUR
REIUSDSENIOR_NORE	REI	USD
REIEURSENIOR_NORE	REI	EUR
REIUSDSENIOR	REI	USD
REIEURSENIOR	REI	EUR
REIUSDSENIOR_MODRE	REI	USD
REI INCUSDSENIOR_MODRE	REI INC	USD
REI_INCUSDSENIOR	REI_INC	USD
REI_INCEURSENIOR	REI_INC	EUR
REI_INCEURSENIOR_MODRE	REI_INC	EUR
REI_INCUSDSENIOR_MODRE	REI_INC	USD
REI_INCUSDSENIOR_NORE	REI_INC	USD
REI_INCEURSENIOR_NORE	REI_INC	EUR

PREFERRED_MMR_L	DERIV	4/27/2007 18:30	5	5	7
LOAN_NORE	DERIV	7/25/2008 18:30	16	16.65928613	24.6724313
LOANNC_NORE	DERIV	10/20/2006 8:30	59	59	64
LOANCALL	DERIV	11/9/2006 13:30	84	84	89
LOANCALL_NORE	DERIV	7/25/2008 18:30	18.4	19.15817905	28.37335349
SENIOR_MMR_L	DERIV	1/2/2008 18:30	6.6	7.7	8.8
SENIOR_MMR_L	DERIV	6/10/2008 18:30	6.6	7.7	8.8
SECURED_NORE	DERIV	7/21/2008 13:30	75	75	95
SENIOR_MODRE	DERIV	6/6/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	10/19/2007 18:30	1	1	1
SUBORDINATE_NORE	DERIV	10/26/2007 18:30	181	181	232
SENIOR_NORE	DERIV	9/23/2004 18:30	280	280	280
LOAN_NORE	DERIV	7/28/2008 18:30	110	115	120
LOANNC_NORE	DERIV	10/11/2006 8:30	35	35	44
LOANCALL	DERIV	11/9/2006 13:30	65	65	74
LOANCALL_NORE	DERIV	7/28/2008 18:30	126.5	132.25	138
SENIOR	DERIV	7/30/2008 18:30	431.592	431.592	445.704
SENIOR_NORE	DERIV	7/30/2008 18:30	367	367	379
SENIOR	DERIV	7/30/2008 18:30	431.592	431.592	445.704
SENIOR_MODRE	DERIV	7/30/2008 18:30	388.7631	388.7631	401.4747
SENIOR_MODRE	DERIV	7/30/2008 18:30	388.7631	388.7631	401.4747
SENIOR_NORE	DERIV	7/30/2008 18:30	367	367	379
SENIOR_NORE	DERIV	7/30/2008 18:30	367	367	379
SENIOR_MODRE	DERIV	7/30/2008 18:30	367	367	379
SENIOR_NORE	DERIV	7/30/2008 18:30	367	367	379
SENIOR_NORE	DERIV	7/30/2008 18:30	367	367	379
SENIOR_NORE	DERIV	7/24/2008 13:30	80	80	80
SENIOR	DERIV	9/23/2003 13:30	1110	1110	1110
SENIOR	DERIV	8/23/2004 13:30	475	475	475
SENIOR	DERIV	9/23/2003 13:30	966	966	966
SENIOR_MODRE	DERIV	5/28/2004 13:30	500	500	500
SENIOR	DERIV	9/15/2006 13:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	3445.27527	3649.777834	3972.576909
SENIOR_MODRE	DERIV	7/30/2008 18:30	3128.277414	3294.467366	3537.495531
SENIOR_MODRE	DERIV	7/30/2008 18:30	3144.571546	3319.388479	3580.570634
SENIOR	DERIV	7/30/2008 18:30	3488.590709	3716.221613	4092.246787
SENIOR_NORE	DERIV	7/30/2008 18:30	2971.576057	3120.336797	3328.794334
SENIOR_MODRE	DERIV	7/30/2008 18:30	3166.826926	3353.174269	3640.996097
SENIOR_MODRE	DERIV	7/30/2008 18:30	3114.816014	3273.18846	3497.154737
SENIOR_MODRE	DERIV	7/30/2008 18:30	3125.607376	3291.301939	3532.862734
SENIOR_MODRE	DERIV	7/30/2008 18:30	3116.441799	3277.721489	3509.074901
SENIOR_NORE	DERIV	7/30/2008 18:30	2986.880293	3143.661073	3368.690346
DIGITAL_NORE	DERIV	7/30/2008 18:30	2971.576057	3120.336797	3328.794334
SENIOR_MODRE	DERIV	6/12/2002 13:30	135	135	135
SENIOR_MODRE	DERIV	10/4/2002 18:30	200	200	200
SENIOR_MMR_L	DERIV	7/25/2008 13:30	17.50370898	17.71844763	16.6373564
SENIOR_MODRE	DERIV	7/8/2008 18:30	45	48.3	52
SENIOR_MODRE	DERIV	7/8/2008 18:30	45	48.3	52
SENIOR_MODRE	DERIV	3/21/2007 13:30	85	85	100
SENIOR_MODRE	DERIV	7/21/2008 13:30	165	165	167
SENIOR	DERIV	7/21/2008 13:30	183.315	183.315	185.537
SENIOR	DERIV	7/2/2008 18:30	185.537	185.537	187.759
SENIOR_MODRE	DERIV	7/21/2008 13:30	165	165	167
SENIOR_NORE	DERIV	7/21/2008 13:30	155.826	155.826	157.7148
SENIOR_NORE	DERIV	7/21/2008 13:30	155.826	155.826	157.7148
PREFERRED_MODRE	DERIV	7/21/2008 13:30	247.5	247.5	250.5
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	8/31/2006 13:30	15	15	25
ASSETBACKED	DERIV	1/25/2008 18:30	525	525	525
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR_MODRE	DERIV	11/21/2002 18:30	500	500	500
SENIOR_NORE	DERIV	11/21/2002 18:30	472.2222222	472.2222222	472.2222222
SENIOR_NORE	DERIV	11/21/2002 18:30	472.2222222	472.2222222	472.2222222
SENIOR	DERIV	11/21/2002 18:30	555.5555556	555.5555556	555.5555556
SENIOR	DERIV	11/21/2002 18:30	555.5555556	555.5555556	555.5555556
SENIOR_MODRE	DERIV	11/21/2002 18:30	520	520	520
SENIOR_MODRE	DERIV	6/19/2002 8:30	0	0	0
SENIOR	DERIV	5/14/2003 13:30	261.1111111	261.1111111	261.1111111
SENIOR	DERIV	5/14/2003 13:30	261.1111111	261.1111111	261.1111111
SENIOR_MODRE	DERIV	5/14/2003 13:30	235	235	235
SENIOR_MODRE	DERIV	5/14/2003 13:30	235	235	235
SENIOR_NORE	DERIV	5/14/2003 13:30	221.9444444	221.9444444	221.9444444
SENIOR_NORE	DERIV	5/14/2003 13:30	221.9444444	221.9444444	221.9444444

10	13	18	23	25.5	28	38	48
43.44213442	66.4782257	92.53343264	109.9990163	110.2938593	110.5887023	114.9997691	114.9999612
123	203	285	369	377.5	386	404	404
148	228	310	394	402.5	411	429	429
49.95845458	76.44995955	106.4134475	126.4988687	126.8379382	127.1770076	132.2497345	132.2499554
13.2	20.9	27.5	33		38.5	44	49.5
13.2	20.9	27.5	33	35.75	38.5	44	49.5
120	130	145	155	157.5	160	170	180
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
338	389	433	475	490.5	506	539	539
280	280	280	280	280	280	280	280
150	180	205	220	225	230	240	240
62	79	97	110	116.5	123	132	132
92	109	127	140	146.5	153	162	162
172.5	207	235.75	253	258.75	264.5	276	276
482.16	524.496	559.776	582.12	576.24	570.36	555.072	555.072
410	446	476	495	490	485	472	472
482.16	524.496	559.776	582.12	576.24	570.36	555.072	555.072
434.313	472.4478	504.2268	524.3535	519.057	513.7605	499.9896	499.9896
434.313	472.4478	504.2268	524.3535	519.057	513.7605	499.9896	499.9896
410	446	476	495	490	485	472	472
410	446	476	495	490	485	472	472
410	446	476	495	490	485	472	472
410	446	476	495	490	485	472	472
410	446	476	495	490	485	472	472
145	190	230	270	275	280	285	285
1110	1110	1110	1110	1110	1110	1110	1110
475	475	475	475	475	475	475	475
966	966	966	966	966	966	966	966
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
3341.471159	2830.210208	2546.912452	2377.401566	2224.128531	2070.855495	1817.617227	1563.325506
2928.688176	2461.943671	2205.852261	2052.097491	1918.655966	1785.214441	1570.555191	1358.486856
2981.620599	2514.29865	2256.662997	2101.396477	1964.686542	1827.976606	1605.146227	1380.978689
3505.490553	3007.305277	2734.11788	2575.014816	2423.13938	2271.263943	2016.776189	1769.864808
2737.308958	2294.873519	2053.389438	1908.342341	1784.597643	1660.852945	1464.050171	1270.973364
3065.835222	2606.933603	2357.037034	2210.015097	2076.708226	1943.401355	1726.90791	1520.598014
2866.156559	2385.981284	2117.929623	1952.895657	1813.49221	1674.088763	1447.963642	1210.297583
2924.003283	2458.051379	2202.56748	2049.211231	1915.768869	1782.326507	1566.462386	1346.823603
2889.738788	2417.743161	2156.776458	1998.35291	1862.633691	1726.914471	1507.317315	1277.016099
2785.490521	2341.989541	2098.740054	1952.034486	1825.19026	1698.346034	1494.064156	1290.080416
2737.308958	2294.873519	2053.389438	1908.342341	1784.597643	1660.852945	1464.050171	1270.973364
135	135	135	135	135	135	135	135
200	200	200	200	200	200	200	200
20.54387132	26.74416765	31.7663307	36	38	40	44	44
56.7	61.6	66.5	70	70	70	70	70
56.7	61.6	66.5	70	70	70	70	70
150	185	250	360	385	410	460	460
170	174	181	188	193	198	207	216
188.87	193.314	201.091	208.868	214.423	219.978	229.977	239.976
191.092	195.536	203.313	211.09	216.645	222.2	232.199	242.198
170	174	181	188	193	198	207	216
160.548	164.3256	170.9364	177.5472	182.2692	186.9912	195.4908	203.9904
160.548	164.3256	170.9364	177.5472	182.2692	186.9912	195.4908	203.9904
255	261	271.5	282	289.5	297	310.5	324
1	1	1	1	1	1	1	1
38	51	64	75	80	85	92	110
525	525	525	525	525	525	525	525
800	800	800	800	800	800	800	800
500	500	500	500	500	500	500	500
472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222
472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222
555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556
555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556
520	520	520	520	510	500	500	500
0	0	0	0	0	0	0	0
261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111
261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111
235	235	235	235	235	235	235	235
235	235	235	235	235	235	235	235
221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444
221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444

58
114.9999679
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132.2499631
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1480.936624
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1219.598145
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1229.056455
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44
70
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460
216
239.976
242.198
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203.9904
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REI_RERUSDSENIOR	REI_RER	USD
REI_REREURSENIOR	REI_RER	EUR
REI_REREURSENIOR_MODRE	REI_RER	EUR
REI_RERUSDSENIOR_MODRE	REI_RER	USD
REI_RERUSDSENIOR_NORE	REI_RER	USD
REI_REREURSENIOR_NORE	REI_RER	EUR
REIUAUDSECURED_MODRE	REIU	AUD
REIUAUDSENIOR_MODRE	REIU	AUD
RENADVUSDLOAN_NORE	RENADV	USD
RENAULHKDSENIOR_MMR_L	RENAUL	HKD
REPHKDSENIOR_MMR_L	REP	HKD
REP_TESTUSDSENIOR	REP_TEST	USD
RESCAPUSDSENIOR_MODRE	RESCAP	USD
RESCAPEURSENIOR_MODRE	RESCAP	EUR
RESCAPAUDSENIOR_MODRE	RESCAP	AUD
RESCAPUSDSENIOR_NORE	RESCAP	USD
RESCAPEURSENIOR_NORE	RESCAP	EUR
RESCAPJPYSENIOR_NORE	RESCAP	JPY
RESCAPUSDLOAN_NORE	RESCAP	USD
RESCAPSGDSENIOR_MODRE	RESCAP	SGD
RESCAPJPYSENIOR_MODRE	RESCAP	JPY
RESCAPEURSECURED_MODRE	RESCAP	EUR
RESCAPHKDSENIOR_MODRE	RESCAP	HKD
RESCAPUSDDIGITAL_NORE	RESCAP	USD
REVUSDLOAN_NORE	REV	USD
REXUSDLOAN_NORE	REX	USD
REYUSDLOAN_NORE	REY	USD
RFCCD_05_2A_CUSDSENIOR	RFCCD_05_2A_C	USD
RFCCD_05_3A_CUSDSENIOR	RFCCD_05_3A_C	USD
RFCCD_06_4A_CUSDSENIOR	RFCCD_06_4A_C	USD
RFCCD_06_4A_DUSDSENIOR	RFCCD_06_4A_D	USD
RFCCD_2005_2A_DUSDSENIOR	RFCCD_2005_2A_D	USD
RFCCD_2005_3A_CUSDSENIOR	RFCCD_2005_3A_C	USD
RFCCD_2006_4A_CUSDSENIOR	RFCCD_2006_4A_C	USD
RGAUSDPREFERRED_MODRE	RGA	USD
RGAUSDSENIOR_MODRE	RGA	USD
RGA_PUSDPREFERRED_MODRE	RGA_P	USD
RGCUSDCVA_LOAN	RGC	USD
RGCUSDLOAN_NORE	RGC	USD
RGC_CUSDLOAN_NORE	RGC_C	USD
RGNBNKUSDCVA_SENIOR	RGNBNK	USD
RGNBNK-CVAUSDCVA_SENIOR	RGNBNK-CVA	USD
RHDUSDSUBORDINATE_NORE	RHD	USD
RHDUSDSENIOR_NORE	RHD	USD
RHDUSDLOAN_NORE	RHD	USD
RHD_HUSDSENIOR_NORE	RHD_H	USD
RHD_HAUDSENIOR_NORE	RHD_H	AUD
RHD_HEURSENIOR_NORE	RHD_H	EUR
RI_MUNIUSDSENIOR_MODRE	RI_MUNI	USD
RIGUSDSENIOR	RIG	USD
RIGEURSENIOR	RIG	EUR
RIGEURSENIOR_MODRE	RIG	EUR
RIGUSDSENIOR_MODRE	RIG	USD
RIGUSDSENIOR_NORE	RIG	USD
RIGEURSENIOR_NORE	RIG	EUR
RIGAUDSENIOR	RIG	AUD
RIGHKDSENIOR_MODRE	RIG	HKD
RIGAUDSENIOR_MODRE	RIG	AUD
RIGHKDSENIOR_NORE	RIG	HKD
RIGJPYSENIOR_MODRE	RIG	JPY
RIGJPYSENIOR_NORE	RIG	JPY
RIGSGDSENIOR_MODRE	RIG	SGD
RIGJPYSENIOR	RIG	JPY
RIGUSDLOANCALL_NORE	RIG	USD
RIGUSDLOAN_NORE	RIG	USD
RIOCANAUDSENIOR_MODRE	RIOCAN	AUD
RIOLNHKDSENIOR_MODRE	RIOLN	HKD
RIOLN_PLCUSDSENIOR_MODRE	RIOLN_PLC	USD
RIOLN_PLCEURSENIOR_MODRE	RIOLN_PLC	EUR
RISKFREEEURSENIOR	RISKFREE	EUR
RISKFREEUSDSENIOR	RISKFREE	USD
RIVDEEUSDLOAN_NORE	RIVDEE	USD
RIVDEEUSDCVA_LOAN	RIVDEE	USD
RIVERUSDCVA_LOAN	RIVER	USD

SENIOR	DERIV	5/1/2003 18:30	188.8888889	188.8888889	188.8888889
SENIOR	DERIV	5/1/2003 18:30	188.8888889	188.8888889	188.8888889
SENIOR_MODRE	DERIV	5/1/2003 18:30	170	170	170
SENIOR_MODRE	DERIV	5/1/2003 18:30	170	170	170
SENIOR_NORE	DERIV	5/1/2003 18:30	160.5555556	160.5555556	160.5555556
SENIOR_NORE	DERIV	5/1/2003 18:30	160.5555556	160.5555556	160.5555556
SECURED_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 18:30	225	225	225
SENIOR_MMR_L	DERIV	7/29/2008 13:30	73.33668576	72.33414912	75.86304444
SENIOR_MMR_L	DERIV	7/23/2008 13:30	27.38600017	26.47121952	34.64313778
SENIOR	DERIV	3/17/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	4907.198389	5932.666281	6075.762321
SENIOR_MODRE	DERIV	7/29/2008 18:30	4934.802954	5982.185616	6158.812776
SENIOR_MODRE	DERIV	7/29/2008 18:30	4972.55675	6049.436016	6275.07388
SENIOR_NORE	DERIV	7/29/2008 18:30	4636.607005	5574.10953	5647.042722
SENIOR_NORE	DERIV	7/29/2008 18:30	4662.469503	5620.202832	5722.952311
SENIOR_NORE	DERIV	7/29/2008 18:30	4615.248858	5534.838104	5576.710199
LOAN_NORE	DERIV	7/29/2008 18:30	4907.198389	5932.666281	6075.762321
SENIOR_MODRE	DERIV	7/29/2008 18:30	4887.09151	5899.214998	6020.854304
SENIOR_MODRE	DERIV	7/29/2008 18:30	4884.404094	5890.496047	5999.014215
SECURED_MODRE	DERIV	4/5/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	4902.63908	5926.239632	6066.585702
DIGITAL_NORE	DERIV	7/29/2008 18:30	4907.198389	5932.666281	6075.762321
LOAN_NORE	DERIV	7/23/2008 18:30	560	560	560
LOAN_NORE	DERIV	5/27/2008 18:30	38	56	75
LOAN_NORE	DERIV	7/23/2008 18:30	180	180	180
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	3/19/2007 18:30	1	1	1
SENIOR	DERIV	7/11/2006 18:30	1	1	1
SENIOR	DERIV	8/3/2006 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
PREFERRED_MODRE	DERIV	5/27/2008 18:30	137	137	140
SENIOR_MODRE	DERIV	6/10/2008 18:30	100	100	100
PREFERRED_MODRE	DERIV	11/16/2006 8:30	7.78	12.96	2.59
CVA_LOAN	DERIV	7/23/2008 18:30	54.23728814	81.3559322	108.4745763
LOAN_NORE	DERIV	6/11/2007 13:30	9.103448276	14.16091954	23.26436782
LOAN_NORE	DERIV	7/23/2008 18:30	54.23728814	81.3559322	108.4745763
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	285	300	330
SENIOR_NORE	DERIV	7/14/2008 13:30	275	280	285
LOAN_NORE	DERIV	7/29/2008 13:30	85	120	180
SENIOR_NORE	DERIV	7/30/2008 13:30	1290.419285	1500.90114	1495.067068
SENIOR_NORE	DERIV	7/15/2008 18:30	1091.7517	1276.440219	1432.060969
SENIOR_NORE	DERIV	7/30/2008 13:30	1295.251881	1509.654508	1508.474036
SENIOR_MODRE	DERIV	7/22/2008 18:30	25	25	25
SENIOR	DERIV	7/29/2008 18:30	65.549	66.66	66.66
SENIOR	DERIV	7/29/2008 18:30	65.549	66.66	66.66
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR_NORE	DERIV	7/29/2008 18:30	55.7196	56.664	56.364
SENIOR_NORE	DERIV	7/29/2008 18:30	55.7196	56.664	56.364
SENIOR	DERIV	7/29/2008 18:30	65.549	66.66	66.66
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR_NORE	DERIV	7/29/2008 18:30	55.7196	56.664	56.364
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR_NORE	DERIV	7/29/2008 18:30	55.7196	56.664	56.364
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR	DERIV	7/29/2008 18:30	65.549	66.66	66.66
LOANCALL_NORE	DERIV	11/28/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/30/2008 18:30	30	35	40
SENIOR_MODRE	DERIV	2/5/2007 8:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 8:30	46	56	66
SENIOR_MODRE	DERIV	7/30/2008 8:30	46	56	66
SENIOR_MODRE	DERIV	7/30/2008 8:30	46	56	66
SENIOR	DERIV	9/18/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/27/2007 8:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/24/2008 13:30	350	375	400
CVA_LOAN	DERIV	6/13/2008 18:30	300	300	300
CVA_LOAN	DERIV	8/24/2007 18:30	300	300	300

188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889
188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889
170	170	170	170	170	170	170	170
170	170	170	170	170	170	170	170
160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556
160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
275	350	370	400	410	420	440	440
106.6744897	128.7085764	146.8164711	160	163	166	170	170
45.40972819	54.84320954	61.37216141	66	69	72	78	78
1	1	1	1	1	1	1	1
6432.609364	5933.44055	5578.398086	5321.652124	5107.542043	4893.431962	4491.476311	3965.240034
6587.820242	6123.75139	5792.305004	5552.388228	5345.873696	5139.359163	4741.295765	4201.17838
6830.049131	6440.564105	6170.372738	5983.683533	5815.364551	5647.045569	5324.843224	4906.577951
5829.274002	5271.252403	4880.036139	4598.114007	4376.303125	4154.492242	3754.963297	3255.021523
5963.379083	5429.661733	5052.389531	4778.773871	4558.518349	4338.262827	3932.5455	3409.477923
5679.549128	5069.842862	4635.786875	4317.152394	4068.417865	3819.683335	3363.488439	2760.494371
6432.609364	5933.44055	5578.398086	5321.652124	5107.542043	4893.431962	4491.476311	3965.240034
6322.798593	5789.663709	5406.54535	5125.890302	4894.32865	4662.766998	4223.900359	3614.492107
6262.034462	5699.30448	5289.925544	4985.508452	4735.622124	4485.735795	4007.940912	3345.747078
1	1	1	1	1	1	1	1
6418.127614	5917.316126	5561.450121	5304.169427	5089.303287	4874.437147	4468.511866	3919.634954
6432.609364	5933.44055	5578.398086	5321.652124	5107.542043	4893.431962	4491.476311	3965.240034
560	560	560	560	560	560	560	560
112	136	146	150	160	170	180	180
200	225	240	250	260	270	290	290
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
150	175	185	200	205	210	220	220
100	100	100	100	100	100	100	100
20.74	41.48	57.04	70	75.185	80.37	82.96	82.96
195.2542373	260.3389831	298.3050847	320	324.3835617	328.7671233	337.5342466	337.5342466
37.42528736	55.63218391	73.83908046	88	97.1034483	106.2068966	115.3103448	129.4712644
195.2542373	260.3389831	298.3050847	320	324.3835617	328.7671233	337.5342466	337.5342466
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
375	400	430	460	465	470	480	480
315	355	375	435	442.5	450	460	460
190	400	460	495	500	505	510	510
2028.385947	2085.313064	2076.76663	2057.809094	2022.29042	1986.771745	1954.64507	1845.593718
1753.454566	1831.362222	1829.488811	1811.804439	1776.624764	1741.445089	1701.955039	1587.770657
2060.148801	2127.213785	2125.565925	2111.74135	2078.967171	2046.192991	2020.375958	1914.430461
25	25	25	25	25	25	33	33
66.66	75.548	82.214	89.991	92.213	94.435	99.99	99.99
66.66	75.548	82.214	89.991	92.213	94.435	99.99	99.99
60	68	74	81	83	85	90	90
60	68	74	81	83	85	90	90
56.664	64.2192	69.8856	76.4964	78.3852	80.274	84.996	84.996
56.664	64.2192	69.8856	76.4964	78.3852	80.274	84.996	84.996
66.66	75.548	82.214	89.991	92.213	94.435	99.99	99.99
60	68	74	81	83	85	90	90
60	68	74	81	83	85	90	90
56.664	64.2192	69.8856	76.4964	78.3852	80.274	84.996	84.996
60	68	74	81	83	85	90	90
56.664	64.2192	69.8856	76.4964	78.3852	80.274	84.996	84.996
60	68	74	81	83	85	90	90
66.66	75.548	82.214	89.991	92.213	94.435	99.99	99.99
1	1	1	1	1	1	1	1
45	50	55	65	70	75	85	95
85	85	85	85	85	85	85	85
81	95	103	111	114	117	124	130
81	95	103	111	114	117	124	130
81	95	103	111	114	117	124	130
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
475	505	530	550	555	560	570	570
375	450	525	600	600	600	600	600
300	300	300	300	300	300	300	300

188.8888889
188.8888889
170
170
160.5555556
160.5555556
1
1
440
170
78
1
3824.37249
4046.897937
4806.130058
3125.415435
3265.534078
2582.131607
3824.37249
3427.292789
3142.803138
1
3764.236031
3824.37249
560
180
290
1
1
1
1
1
1
1
220
100
82.96
337.5342466
143.6321839
337.5342466
1
1
480
460
510
1818.127141
1559.525647
1885.91986
33
99.99
99.99
90
90
84.996
84.996
99.99
90
90
84.996
90
84.996
90
99.99
1
100
85
135
135
135
0.999999975
0.999999975
570
600
300

RIVER_2005_1A_CUSDSENIOR	RIVER_2005_1A_C	USD
RJOHUSDCVA_LOAN	RJOH	USD
RJREURSENIOR_MODRE	RJR	EUR
RJRUSDSENIOR	RJR	USD
RJRUSDSENIOR_NORE	RJR	USD
RJRUSDSENIOR_MODRE	RJR	USD
RJREURSENIOR	RJR	EUR
RJREURSENIOR_NORE	RJR	EUR
RJRHKDSENIOR_NORE	RJR	HKD
RJRILSSENIOR_NORE	RJR	ILS
RJRAUDSENIOR_MODRE	RJR	AUD
RKYUSDSENIOR_MODRE	RKY	USD
RLEURSENIOR_MODRE	RL	EUR
RLUSDSENIOR	RL	USD
RLEURSENIOR	RL	EUR
RLUSDSENIOR_MODRE	RL	USD
RLUSDSENIOR_NORE	RL	USD
RLEURSENIOR_NORE	RL	EUR
RMAC_05_NS3X_B1CEURASSETBACKED	RMAC_05_NS3X_B1C	EUR
RMCUSDLOAN	RMC	USD
RMC_GROUPUSDSENIOR	RMC_GROUP	USD
RMFE_III_IIUSDASSETBACKED	RMFE_III_II	USD
RMFE_III_IIEURASSETBACKED	RMFE_III_II	EUR
RMFE_V_IIEURASSETBACKED	RMFE_V_II	EUR
RMFE_V_IVEURASSETBACKED	RMFE_V_IV	EUR
RMISUSDSENIOR_NORE	RMIS	USD
RMIXUSDSENIOR_NORE	RMIX	USD
RMIXUSDLOAN_NORE	RMIX	USD
RMKUSDSENIOR_MODRE	RMK	USD
RMKUSDSENIOR_NORE	RMK	USD
RMKUSDLOAN_NORE	RMK	USD
RMS_21_B1CUSDSENIOR	RMS_21_B1C	USD
RMS_21_B1CEURSENIOR_MMR_L	RMS_21_B1C	EUR
RMS_22X_B1CUSDSENIOR	RMS_22X_B1C	USD
RNRUSDSENIOR_MODRE	RNR	USD
RNRAUDSENIOR_MODRE	RNR	AUD
ROADKGUSDSENIOR	ROADKG	USD
ROCUSDLOAN_NORE	ROC	USD
ROCKUSDSENIOR	ROCK	USD
ROCKUSDCVA_SENIOR	ROCK	USD
ROCKW_2006_1A_A1_4Y1STLUSDASSETBACKED	ROCKW_2006_1A_A1_4Y1STL	USD
ROCKW_2006_1A_A1LAUSDASSETBACKED	ROCKW_2006_1A_A1LA	USD
ROG_CABLEUSDSECURED_NORE	ROG_CABLE	USD
ROHUSDSENIOR	ROH	USD
ROHEURSENIOR	ROH	EUR
ROHUSDSENIOR_MODRE	ROH	USD
ROHEURSENIOR_MODRE	ROH	EUR
ROHEURSENIOR_NORE	ROH	EUR
ROHUSDSENIOR_NORE	ROH	USD
ROHHKDSENIOR_MODRE	ROH	HKD
ROHHKDSENIOR_NORE	ROH	HKD
ROHJPYSENIOR_NORE	ROH	JPY
ROHJPYSENIOR_MODRE	ROH	JPY
ROIAUSDSENIOR_NORE	ROIA	USD
ROIAUSDSUBORDINATE_NORE	ROIA	USD
ROKUSDSENIOR	ROK	USD
ROKEURSENIOR_MODRE	ROK	EUR
ROKUSDSENIOR_MODRE	ROK	USD
ROSGOSUSDLOAN	ROSGOS	USD
ROSNRUUSDBOND	ROSNRU	USD
ROSNRUEURBOND	ROSNRU	EUR
ROSSUSDCVA_LOAN	ROSS	USD
ROUSEUSDSENIOR_MODRE	ROUSE	USD
ROUSEAUDSENIOR_MODRE	ROUSE	AUD
RPMUSDSENIOR_MODRE	RPM	USD
RPMEURSENIOR_MODRE	RPM	EUR
RPMAUDSENIOR_MODRE	RPM	AUD
RPRDSNUSDCVA_SENIOR	RPRDSN	USD
RPRDSN-CVAUSDCVA_SENIOR	RPRDSN-CVA	USD
RRDUSDSENIOR_MODRE	RRD	USD
RRDEURSENIOR_MODRE	RRD	EUR
RRDJPYSENIOR_MODRE	RRD	JPY
RRDSGDSENIOR_MODRE	RRD	SGD
RRDHKDSENIOR_MODRE	RRD	HKD

SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
CVA_LOAN	DERIV	4/24/2008 13:30	4000	4000	4000
SENIOR_MODRE	DERIV	6/21/2006 18:30	68	68	68
SENIOR	DERIV	6/21/2006 18:30	76	76	76
SENIOR_NORE	DERIV	6/21/2006 18:30	64	64	64
SENIOR_MODRE	DERIV	6/21/2006 18:30	68	68	68
SENIOR	DERIV	6/21/2006 18:30	76	76	76
SENIOR_NORE	DERIV	6/21/2006 18:30	64	64	64
SENIOR_NORE	DERIV	6/21/2006 18:30	64	64	64
SENIOR_NORE	DERIV	6/21/2006 18:30	64	64	64
SENIOR_MODRE	DERIV	1/25/2007 8:30	68	68	68
SENIOR_MODRE	DERIV	7/14/2008 13:30	27	28	28
SENIOR_MODRE	DERIV	7/2/2008 18:30	34	35	37
SENIOR	DERIV	7/18/2008 13:30	37.774	38.885	41.107
SENIOR	DERIV	7/18/2008 13:30	37.774	38.885	41.107
SENIOR_MODRE	DERIV	7/18/2008 13:30	34	35	37
SENIOR_NORE	DERIV	7/18/2008 13:30	32.096	33.04	34.928
SENIOR_NORE	DERIV	7/18/2008 13:30	32.096	33.04	34.928
ASSETBACKED	DERIV	11/30/2007 13:30	400	475	475
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	12/28/2001 8:30	40	40	40
ASSETBACKED	DERIV	1/25/2008 18:30	275	275	275
ASSETBACKED	DERIV	7/28/2008 13:30	350	350	350
ASSETBACKED	DERIV	7/28/2008 13:30	350	350	350
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR_NORE	DERIV	1/8/2007 18:30	1	1	1
SENIOR_NORE	DERIV	7/18/2008 18:30	550	550	550
LOAN_NORE	DERIV	7/23/2008 18:30	250	250	270
SENIOR_MODRE	DERIV	7/29/2008 18:30	205	225	245
SENIOR_NORE	DERIV	7/29/2008 18:30	200.9	220.5	240.1
LOAN_NORE	DERIV	7/30/2008 18:30	185	185	215
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/8/2008 18:30	46.5	49.8	53.5
SENIOR_MODRE	DERIV	7/8/2008 18:30	46.5	49.8	53.5
SENIOR	DERIV	7/30/2008 8:30	479	507	576
LOAN_NORE	DERIV	7/30/2008 18:30	159	164	175
SENIOR	DERIV	10/5/2007 13:30	1	1	1
CVA_SENIOR	DERIV	7/29/2008 18:30	29.75	29.75	34
ASSETBACKED	DERIV	6/26/2008 18:30	75	75	75
ASSETBACKED	DERIV	6/10/2008 13:30	0.999999975	0.999999975	0.999999975
SECURED_NORE	DERIV	10/19/2007 18:30	5	8	10
SENIOR	DERIV	7/29/2008 13:30	16.665	16.665	16.665
SENIOR	DERIV	7/29/2008 13:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/29/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/29/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/29/2008 13:30	14.166	14.166	14.166
SENIOR_NORE	DERIV	7/29/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/29/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/29/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/29/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/29/2008 13:30	15	15	15
SENIOR_NORE	DERIV	9/22/2006 18:30	1	1	1
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	650	700	750
SENIOR	DERIV	7/23/2008 18:30	22.22	25.553	25.553
SENIOR_MODRE	DERIV	7/23/2008 18:30	20	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	20	23	23
LOAN	DERIV	6/19/2008 13:30	950	950	950
BOND	DERIV	7/30/2008 13:30	144	162	180
BOND	DERIV	7/30/2008 13:30	144	162	180
CVA_LOAN	DERIV	11/29/2007 18:30	275	275	275
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	4/18/2008 18:30	600	600	600
SENIOR_MODRE	DERIV	7/15/2008 18:30	84	84	99
SENIOR_MODRE	DERIV	7/15/2008 18:30	84	84	99
SENIOR_MODRE	DERIV	7/15/2008 18:30	84	84	99
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
4000	4000	4000	4000	4000	4000	4000	4000
105	120	152	185	195	205	225	225
117	133	169	206	217	228	250	250
99	113	144	175	184.5	194	212	212
105	120	152	185	195	205	225	225
117	133	169	206	217	228	250	250
99	113	144	175	184.5	194	212	212
99	113	144	175	184.5	194	212	212
99	113	144	175	184.5	194	212	212
105	120	152	185	195	205	225	225
28	40	54	68	77.5	87	96	96
37	42	42	44	45.5	47	52	57
41.107	46.662	46.662	47.773	49.995	52.217	57.772	63.327
41.107	46.662	46.662	47.773	49.995	52.217	57.772	63.327
37	42	42	43	45	47	52	57
34.928	39.648	39.648	40.592	42.48	44.368	49.088	53.808
34.928	39.648	39.648	40.592	42.48	44.368	49.088	53.808
475	475	475	475	475	475	475	475
0	0	0	0	0	0	0	0
40	40	40	40	40	40	40	40
275	275	275	275	275	275	275	275
350	350	350	350	350	350	350	350
350	350	350	350	350	350	350	350
800	800	800	800	800	800	800	800
1	1	1	1	1	1	1	1
550	550	550	550	550	550	550	550
290	310	330	350	355	360	370	370
330	415	450	492.5	492.5	492.5	492.5	492.5
323.4	406.7	441	482.65	482.65	482.65	482.65	482.65
250	255	265	285	287.5	290	300	300
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
58.2	63.1	68	72	73.65	75.3	81.8	86.7
58.2	63.1	68	72	73.65	75.3	81.8	86.7
645	784	843	875	880	885	893	893
195	215	232	250	255.5	261	273	273
1	1	1	1	1	1	1	1
42.5	63.75	72.25	80.75	82.875	85	89.25	89.25
75	75	75	75	75	75	75	75
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
15	30	35	50	55	60	70	70
27.775	41.107	48.884	55.55	58.3275	61.105	66.66	76.659
27.775	41.107	48.884	55.55	58.3275	61.105	66.66	76.659
25	37	44	50	52.5	55	60	69
25	37	44	50	52.5	55	60	69
23.61	34.9428	41.5536	47.22	49.581	51.942	56.664	65.1636
23.61	34.9428	41.5536	47.22	49.581	51.942	56.664	65.1636
25	37	44	50	52.5	55	60	69
25	26.11764706	33.52380952	47.91666667	45.8173077	43.71794872	55.47169811	64.75384615
23.61	34.9428	41.5536	47.22	49.581	51.942	56.664	65.1636
25	37	44	50	52.5	55	60	69
1	1	1	1	1	1	1	1
900	1000	1030	1050	1050	1050	1050	1050
31.108	36.663	42.218	47.773	50.5505	53.328	58.883	58.883
28	33	38	43	45.5	48	53	53
28	33	38	43	45.5	48	53	53
950	950	950	950	950	950	950	950
192.8	208.9	230.7	252.5	263.775	275.05	297.6	324.66
192.8	208.9	230.7	252.5	263.775	275.05	297.6	324.66
300	325	350	400	400	400	400	400
1	1	1	1	1	1	1	1
600	600	600	600	600	600	600	600
104	109	114	120	119.5	119	119	119
104	109	114	120	119.5	119	119	119
104	109	114	120	119.5	119	119	119
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
110	135	150	165	165	165	165	165
110	135	150	165	165	165	165	165
110	135	150	165	165	165	165	165
110	135	150	165	165	165	165	165
110	135	150	165	165	165	165	165

0.999999975
4000
225
250
212
225
250
212
212
212
225
96
57
63.327
63.327
57
53.808
53.808
475
0
40
275
350
350
800
1
550
370
492.5
482.65
300
0.999999975
0.999999975
0.999999975
91.6
91.6
893
273
1
89.25
75
0.999999975
70
115.544
115.544
104
104
98.2176
98.2176
104
98.05714286
98.2176
104
1
1050
58.883
53
53
950
333.68
333.68
400
1
600
119
119
119
1
1
165
165
165
165
165

RRDUSDSENIOR_NORE	RRD	USD
RRDEURSENIOR_NORE	RRD	EUR
RRDJPYSENIOR_NORE	RRD	JPY
RRDAUDSENIOR_MODRE	RRD	AUD
RRIUSDSENIOR_NORE	RRI	USD
RRIHKDSENIOR_NORE	RRI	HKD
RRIILSSENIOR_NORE	RRI	ILS
RRIEURSENIOR_NORE	RRI	EUR
RRIUSDSENIOR_MODRE	RRI	USD
RRIUSDSENIOR	RRI	USD
RRIUSDLOAN_NORE	RRI	USD
RRIAUDSENIOR_MODRE	RRI	AUD
RSAAUDSUBORDINATE	RSA	AUD
RSAJPYSUBORDINATE	RSA	JPY
RSAHKDSUBORDINATE	RSA	HKD
RSGUSDSENIOR_MODRE	RSG	USD
RSGUSDSENIOR	RSG	USD
RSGEURSENIOR	RSG	EUR
RSGEURSENIOR_MODRE	RSG	EUR
RSGUSDSENIOR_NORE	RSG	USD
RSGEURSENIOR_NORE	RSG	EUR
RSGAUDSENIOR_MODRE	RSG	AUD
RSGSGDSENIOR_MODRE	RSG	SGD
RSGHKDSENIOR_MODRE	RSG	HKD
RSGJPYSENIOR_MODRE	RSG	JPY
RSHUSDSENIOR	RSH	USD
RSHUSDSENIOR_MODRE	RSH	USD
RSHUSDSENIOR_NORE	RSH	USD
RSHEURSENIOR	RSH	EUR
RSHEURSENIOR_MODRE	RSH	EUR
RSHEURSENIOR_NORE	RSH	EUR
RSHAUDSENIOR	RSH	AUD
RSHAUDSENIOR_MODRE	RSH	AUD
RSHJPYSENIOR_MODRE	RSH	JPY
RSHHKDSENIOR_MODRE	RSH	HKD
RSHSGDSENIOR_MODRE	RSH	SGD
RSHJPYSENIOR_NORE	RSH	JPY
RSHUSDBOND	RSH	USD
RSHBEURBOND	RSHB	EUR
RSHBUSDBOND	RSHB	USD
RSMLT_06_1_M9USDSENIOR	RSMLT_06_1_M9	USD
RTNUSDSENIOR	RTN	USD
RTNUSDLOAN	RTN	USD
RTNUSDSENIOR_MODRE	RTN	USD
RTNUSDSENIOR_NORE	RTN	USD
RTNEURSENIOR_MODRE	RTN	EUR
RTNEURSENIOR_NORE	RTN	EUR
RTNEURSENIOR	RTN	EUR
RTNAUDSENIOR_MODRE	RTN	AUD
RTNJPYSENIOR_MODRE	RTN	JPY
RTNHKDSENIOR_MODRE	RTN	HKD
RTNUSDSENIOR_MMR_L	RTN	USD
RTNHKDSENIOR_NORE	RTN	HKD
RTNJPYSENIOR_NORE	RTN	JPY
RTN_LOANUSDSENIOR	RTN_LOAN	USD
RTRUSDSENIOR_MODRE	RTR	USD
RUAGRBEURBOND	RUAGRB	EUR
RUSALUSDLOAN	RUSAL	USD
RYLUSDSENIOR_MODRE	RYL	USD
RYLEURSENIOR_MODRE	RYL	EUR
RYLHKDSENIOR_MODRE	RYL	HKD
RYLAUDSENIOR_MODRE	RYL	AUD
RYLJPYSENIOR_MODRE	RYL	JPY
RYLSGDSENIOR_MODRE	RYL	SGD
RYLUSDDIGITAL_NORE	RYL	USD
RYNUSDSENIOR	RYN	USD
RYNEURSENIOR_MODRE	RYN	EUR
RYNEURSENIOR	RYN	EUR
RYNEURSENIOR_NORE	RYN	EUR
RYNUSDSENIOR_MODRE	RYN	USD
RYNUSDSENIOR_NORE	RYN	USD
RZBEURSENIOR_MMR_L	RZB	EUR
SUSDSENIOR	S	USD
SEURSENIOR_MODRE	S	EUR

SENIOR_NORE	DERIV	7/30/2008 13:30	66.108	66.108	66.108
SENIOR_NORE	DERIV	7/30/2008 13:30	66.1108	66.1108	66.1108
SENIOR_NORE	DERIV	7/30/2008 13:30	66.108	66.108	66.108
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_NORE	DERIV	7/29/2008 18:30	119.67	129.58	165
SENIOR_NORE	DERIV	7/29/2008 18:30	119.67	129.58	165
SENIOR_NORE	DERIV	7/29/2008 18:30	144.67	154.58	190
SENIOR_NORE	DERIV	7/29/2008 18:30	119.67	129.58	165
SENIOR_MODRE	DERIV	7/29/2008 18:30	126.766431	137.264094	174.7845
SENIOR	DERIV	1/31/2006 18:30	195	195	195
LOAN_NORE	DERIV	7/23/2008 18:30	90	100	100
SENIOR_MODRE	DERIV	7/29/2008 18:30	126.766431	137.264094	174.7845
SUBORDINATE	DERIV	7/25/2008 13:30	48	53	58
SUBORDINATE	DERIV	7/25/2008 13:30	48	53	58
SUBORDINATE	DERIV	7/25/2008 13:30	48	53	58
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR	DERIV	7/30/2008 13:30	36.663	42.218	47.773
SENIOR	DERIV	7/30/2008 13:30	36.663	42.218	47.773
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR_NORE	DERIV	7/30/2008 13:30	31.1652	35.8872	40.6092
SENIOR_NORE	DERIV	7/30/2008 13:30	31.1652	35.8872	40.6092
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR	DERIV	7/28/2008 13:30	122.21	122.21	122.21
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/28/2008 13:30	103.884	103.884	103.884
SENIOR	DERIV	7/28/2008 13:30	122.21	122.21	122.21
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/28/2008 13:30	103.884	103.884	103.884
SENIOR	DERIV	7/28/2008 13:30	122.21	122.21	122.21
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/28/2008 13:30	103.884	103.884	103.884
BOND	DERIV	4/16/2008 13:30	1	1	1
BOND	DERIV	7/30/2008 13:30	156	175.5	195
BOND	DERIV	7/30/2008 13:30	156	175.5	195
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	7/29/2008 13:30	18.887	18.887	21.109
LOAN	DERIV	7/29/2008 13:30	15.3	15.3	17.1
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_NORE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	17.9436
SENIOR	DERIV	7/29/2008 13:30	18.887	18.887	21.109
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_MMR_L	DERIV	7/29/2008 13:30	17.9452	17.9452	20.0564
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	17.9436
SENIOR_NORE	DERIV	7/29/2008 13:30	17	17	19
SENIOR	DERIV	4/18/2007 18:30	9	9	17
SENIOR_MODRE	DERIV	11/19/2003 13:30	57	57	57
BOND	DERIV	1/4/2008 13:30	1	1	1
LOAN	DERIV	6/6/2008 13:30	385	385	385
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
DIGITAL_NORE	DERIV	7/30/2008 18:30	463	463	463
SENIOR	DERIV	7/25/2008 13:30	35.552	36.663	41.107
SENIOR_MODRE	DERIV	7/25/2008 13:30	32	33	37
SENIOR	DERIV	7/25/2008 13:30	35.552	36.663	41.107
SENIOR_NORE	DERIV	7/25/2008 13:30	30.2208	31.1652	34.9428
SENIOR_MODRE	DERIV	7/25/2008 13:30	32	33	37
SENIOR_NORE	DERIV	7/25/2008 13:30	30.2208	31.1652	34.9428
SENIOR_MMR_L	DERIV	7/28/2008 13:30	67	67	70
SENIOR	DERIV	7/30/2008 13:30	305.525	305.525	322.19
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290

103.884	127.494	141.66	155.826	155.826	155.826	155.826	155.826
103.8884	127.4994	141.666	155.8326	155.8326	155.8326	155.8326	155.8326
103.884	127.494	141.66	155.826	155.826	155.826	155.826	155.826
110	135	150	165	165	165	165	165
255	335	380	412.5	418.75	425	430	430
255	335	380	412.5	418.75	425	430	430
280	360	405	437.5	443.75	450	455	455
255	335	380	412.5	418.75	425	430	430
270.1215	354.8655	402.534	436.96125	443.581875	450.2025	455.499	455.499
294	393	458	475	489	503	520	520
160	150	210	250	255	260	270	270
270.1215	354.8655	402.534	436.96125	443.581875	450.2025	455.499	455.499
73	88	99	110	111.5	113	116	121
73	88	99	110	111.5	113	116	121
73	88	99	110	111.5	113	116	121
58	68	78	88	89.5	91	96	96
64.438	75.548	86.658	97.768	99.4345	101.101	106.656	106.656
64.438	75.548	86.658	97.768	99.4345	101.101	106.656	106.656
58	68	78	88	89.5	91	96	96
54.7752	64.2192	73.6632	83.1072	84.5238	85.9404	90.6624	90.6624
54.7752	64.2192	73.6632	83.1072	84.5238	85.9404	90.6624	90.6624
58	68	78	88	89.5	91	96	96
58	68	78	88	89.5	91	96	96
58	68	78	88	89.5	91	96	96
58	68	78	88	89.5	91	96	96
144.43	177.76	188.87	199.98	194.425	188.87	183.315	238.865
130	160	170	180	175	170	165	215
122.772	151.104	160.548	169.992	165.27	160.548	155.826	203.046
144.43	177.76	188.87	199.98	194.425	188.87	183.315	238.865
130	160	170	180	175	170	165	215
122.772	151.104	160.548	169.992	165.27	160.548	155.826	203.046
144.43	177.76	188.87	199.98	194.425	188.87	183.315	238.865
130	160	170	180	175	170	165	215
130	160	170	180	175	170	165	215
130	160	170	178.56	174.28	170	165	215
130	160	170	180	175	170	165	215
122.772	151.104	160.548	169.992	165.27	160.548	155.826	203.046
1	1	1	1	1	1	1	1
232.8	255.7	272.1	288.5	296.825	305.15	321.8	341.78
232.8	255.7	272.1	288.5	296.825	305.15	321.8	341.78
1	1	1	1	1	1	1	1
25.553	29.997	36.663	43.329	45.551	47.773	52.217	52.217
20.7	24.3	29.7	35.1	36.9	38.7	42.3	42.3
23	27	33	39	41	43	47	47
23	27	33	33.54	36.27925926	39.01851852	45.40677966	45.40677966
23	27	33	39	41	43	47	47
21.7212	25.4988	31.1652	36.8316	38.7204	40.6092	44.3868	44.3868
25.553	29.997	36.663	43.329	45.551	47.773	52.217	52.217
23	27	33	39	41	43	47	47
23	27	33	39	41	43	47	47
23	27	33	39	41	43	47	47
24.2788	28.5012	34.8348	41.1684	43.2796	45.3908	49.6132	49.6132
21.7212	25.4988	31.1652	36.8316	38.7204	40.6092	44.3868	44.3868
23	27	33	33.54	36.27925926	39.01851852	45.40677966	45.40677966
22	29	32	28	36	44	40	40
57	57	57	57	57	57	57	57
1	1	1	1	1	1	1	1
385	385	385	385	385	385	385	385
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
52.217	65.549	72.215	82.214	88.88	95.546	109.989	109.989
47	59	65	74	80	86	99	99
52.217	65.549	72.215	82.214	88.88	95.546	109.989	109.989
44.3868	55.7196	61.386	69.8856	75.552	81.2184	93.4956	93.4956
47	59	65	74	80	86	99	99
44.3868	55.7196	61.386	69.8856	75.552	81.2184	93.4956	93.4956
80	90	100	110	111	112	112	112
366.63	383.295	385.517	388.85	386.0725	383.295	381.073	381.073
330	345	347	350	347.5	345	343	343

155.826
155.8326
155.826
165
430
430
455
430
455.499
520
270
455.499
126
126
126
96
106.656
106.656
96
90.6624
90.6624
96
96
96
96
258.863
233
220.0452
258.863
233
220.0452
258.863
233
233
233
233
220.0452
1
348.44
348.44
1
52.217
42.3
47
45.40677966
47
44.3868
52.217
47
47
47
49.6132
44.3868
45.40677966
40
57
1
385
393
393
393
393
393
393
393
109.989
99
109.989
93.4956
99
93.4956
112
381.073
343

SEURSENIOR	S	EUR
SUSDSENIOR_MODRE	S	USD
SUSDSENIOR_NORE	S	USD
SEURSENIOR_NORE	S	EUR
SAUDSENIOR_MODRE	S	AUD
SUSDSENIOR_MODRE	S	USD
SHKDSENIOR_MODRE	S	HKD
SHKDSENIOR_NORE	S	HKD
SJPYSENIOR_MODRE	S	JPY
SJPYSENIOR_NORE	S	JPY
SSGDSENIOR_MODRE	S	SGD
SUSDLOAN_NORE	S	USD
S_CAPUSDSENIOR_MODRE	S_CAP	USD
S_CAPAUDSENIOR_MODRE	S_CAP	AUD
S_PLCEURSENIOR	S_PLC	EUR
S1USDSENIOR	S1	USD
S1EURSENIOR	S1	EUR
S1USDSENIOR_MODRE	S1	USD
S1EURSENIOR_MODRE	S1	EUR
S1USDSENIOR_NORE	S1	USD
S1EURSENIOR_NORE	S1	EUR
S1TWDSENIOR	S1	TWD
SAADUSDSENIOR	SAAD	USD
SABICEURSENIOR_MMR_L	SABIC	EUR
SABLNUSDSENIOR_MMR_L	SABLN	USD
SABR_04_DO1_M3USDSENIOR	SABR_04_DO1_M3	USD
SABR_05_EC1_B2USDSENIOR	SABR_05_EC1_B2	USD
SABR_05_FR1_B3USDSENIOR	SABR_05_FR1_B3	USD
SABR_05_FR2_B1USDSENIOR	SABR_05_FR2_B1	USD
SABR_05_FR2_B2USDSENIOR	SABR_05_FR2_B2	USD
SABR_05_FR2_B3USDSENIOR	SABR_05_FR2_B3	USD
SABR_05_FR2_M2USDSENIOR	SABR_05_FR2_M2	USD
SABR_05_FR4_B2USDSENIOR	SABR_05_FR4_B2	USD
SABR_05_FR4_B3USDSENIOR	SABR_05_FR4_B3	USD
SABR_05_FR5_B2USDSENIOR	SABR_05_FR5_B2	USD
SABR_05_FR5_B3USDSENIOR	SABR_05_FR5_B3	USD
SABR_05_HE1_B2USDSENIOR	SABR_05_HE1_B2	USD
SABR_05_HE1_B2_USDSENIOR	SABR_05_HE1_B2_	USD
SABR_05_HE1_B3USDSENIOR	SABR_05_HE1_B3	USD
SABR_05_OP1_B2USDSENIOR	SABR_05_OP1_B2	USD
SABR_05_OP2_B3USDSENIOR	SABR_05_OP2_B3	USD
SABR_06_FR1_B2USDSENIOR	SABR_06_FR1_B2	USD
SABR_06_FR1_B3USDSENIOR	SABR_06_FR1_B3	USD
SABR_06_FR2_B3USDSENIOR	SABR_06_FR2_B3	USD
SABR_06_FR3_B2USDSENIOR	SABR_06_FR3_B2	USD
SABR_06_FR3_B3USDSENIOR	SABR_06_FR3_B3	USD
SABR_06_HE2_B2USDSENIOR	SABR_06_HE2_B2	USD
SABR_06_HE2_B3USDSENIOR	SABR_06_HE2_B3	USD
SABR_06_HE2_M4USDSENIOR	SABR_06_HE2_M4	USD
SABR_06_NC2_B2USDSENIOR	SABR_06_NC2_B2	USD
SABR_06_NC2_B3USDSENIOR	SABR_06_NC2_B3	USD
SABR_06_OP1_B2USDSENIOR	SABR_06_OP1_B2	USD
SABR_06_OP1_B2_USDSENIOR	SABR_06_OP1_B2_	USD
SABR_06_OP1_B3USDSENIOR	SABR_06_OP1_B3	USD
SABR_06_OP1_M5USDSENIOR	SABR_06_OP1_M5	USD
SABR_06_WM1_B2USDSENIOR	SABR_06_WM1_B2	USD
SABR_07_NC1_M5USDSENIOR	SABR_07_NC1_M5	USD
SABR_2004_DO1_M3USDSENIOR	SABR_2004_DO1_M3	USD
SABR_2005_FR2_B2USDSENIOR	SABR_2005_FR2_B2	USD
SABR_2005_FR4_B3USDSENIOR	SABR_2005_FR4_B3	USD
SABR_2005_FR5_B3USDSENIOR	SABR_2005_FR5_B3	USD
SABR_2005_HE1_B3USDSENIOR	SABR_2005_HE1_B3	USD
SABR_2005_HE1_M2USDSENIOR	SABR_2005_HE1_M2	USD
SABR_2006_FR1_B2USDSENIOR	SABR_2006_FR1_B2	USD
SABR_2006_FR1_B3USDSENIOR	SABR_2006_FR1_B3	USD
SABR_2006_FR3_B1USDSENIOR	SABR_2006_FR3_B1	USD
SABR_2006_FR3_B3USDSENIOR	SABR_2006_FR3_B3	USD
SABR_2006_HE2_A2DUSDSENIOR	SABR_2006_HE2_A2D	USD
SABR_2006_HE2_B3USDSENIOR	SABR_2006_HE2_B3	USD
SABR_2006_HE2_M4USDSENIOR	SABR_2006_HE2_M4	USD
SABR_2006_OP1_A2CUSDSENIOR	SABR_2006_OP1_A2C	USD
SABR_2006_OP1_B2USDSENIOR	SABR_2006_OP1_B2	USD
SABR_2006_OP1_B2_USDSENIOR	SABR_2006_OP1_B2_	USD
SABR_2006_OP1_B3USDSENIOR	SABR_2006_OP1_B3	USD

SENIOR	DERIV	7/30/2008 13:30	305.525	305.525	322.19
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR_NORE	DERIV	7/30/2008 13:30	259.71	259.71	273.376
SENIOR_NORE	DERIV	7/30/2008 13:30	259.71	259.71	273.376
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR_MODRE	CASH	7/30/2008 13:30	275	275	290
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR_NORE	DERIV	7/30/2008 13:30	259.721	259.721	273.8376
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR_NORE	DERIV	7/30/2008 13:30	259.71	259.71	273.376
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
LOAN_NORE	DERIV	7/17/2008 18:30	150	160	170
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR	DERIV	1/12/2004 13:30	500	500	500
SENIOR	DERIV	7/2/2008 18:30	27.775	27.775	27.775
SENIOR	DERIV	7/18/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/18/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/18/2008 13:30	25	25	25
SENIOR_NORE	DERIV	7/18/2008 13:30	23.61	23.61	23.61
SENIOR_NORE	DERIV	7/18/2008 13:30	23.61	23.61	23.61
SENIOR	DERIV	7/18/2008 13:30	27.775	27.775	27.775
SENIOR	DERIV	3/20/2008 13:30	250	250	250
SENIOR_MMR_L	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MMR_L	DERIV	3/5/2008 13:30	55	55	60
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	4/3/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/1/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	11/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	9/19/2006 8:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	2/22/2007 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/23/2006 18:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	6/6/2007 8:30	1	1	1
SENIOR	DERIV	2/21/2007 18:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 8:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	8/28/2006 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	11/10/2006 8:30	1	1	1
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	11/9/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	6/6/2007 8:30	1	1	1
SENIOR	DERIV	7/2/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	11/16/2006 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1

366.63	383.295	385.517	388.85	386.0725	383.295	381.073	381.073
330	345	347	350	347.5	345	343	343
311.652	325.818	327.7068	330.54	328.179	325.818	323.9292	323.9292
311.652	325.818	327.7068	330.54	328.179	325.818	323.9292	323.9292
330	345	347	350	347.5	345	343	343
330	345	347	350	347.5	345	343	343
330	345	347	350	347.5	345	343	343
311.6652	325.8318	327.72068	330.554	328.1929	325.8318	323.94292	323.94292
330	345	347	350	347.5	345	343	343
311.652	325.818	327.7068	330.54	328.179	325.818	323.9292	323.9292
330	345	347	350	347.5	345	343	343
215	245	250	260	265	270	280	300
330	345	347	350	347.5	345	343	343
330	345	347	350	347.5	345	343	343
500	500	500	500	500	500	500	500
53.328	73.326	108.878	141.097	152.207	163.317	188.87	169.983
53.328	73.326	108.878	138.875	151.096	163.317	188.87	169.983
48	66	98	125	136	147	170	153
48	66	98	125	136	147	170	153
45.3312	62.3304	92.5512	118.05	128.4384	138.8268	160.548	144.4932
45.3312	62.3304	92.5512	118.05	128.4384	138.8268	160.548	144.4932
53.328	73.326	108.878	138.875	151.096	163.317	188.87	169.983
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
70	77	85	95	96.5	98	102	105
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

381.073
343
323.9292
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323.94292
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323.9292
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169.983
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153
144.4932
144.4932
169.983
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SABR_2006_OP1_M5USDSENIOR	SABR_2006_OP1_M5	USD
SABR_2006_WM1_B2USDSENIOR	SABR_2006_WM1_B2	USD
SABR05_EC1_B2USDSENIOR	SABR05_EC1_B2	USD
SABR05_FR1_B3USDSENIOR	SABR05_FR1_B3	USD
SABR05_FR4_B3USDSENIOR	SABR05_FR4_B3	USD
SABR05_HE1_A3CUSDSENIOR	SABR05_HE1_A3C	USD
SABR05_HE1_M1USDSENIOR	SABR05_HE1_M1	USD
SABR05_HE1_M2USDSENIOR	SABR05_HE1_M2	USD
SABR05_OP1_B3USDSENIOR	SABR05_OP1_B3	USD
SABR05_OP2_M6USDSENIOR	SABR05_OP2_M6	USD
SABR05FR2_B3USDSENIOR	SABR05FR2_B3	USD
SABR05OP1B3USDSENIOR	SABR05OP1B3	USD
SABR06_OP1_A2CUSDSENIOR	SABR06_OP1_A2C	USD
SABR06_OP1_B2USDSENIOR	SABR06_OP1_B2	USD
SABR06_OP1_B3USDSENIOR	SABR06_OP1_B3	USD
SABR06_OP1_M2USDSENIOR	SABR06_OP1_M2	USD
SABR06_OP1_M5USDSENIOR	SABR06_OP1_M5	USD
SABROP1B3AUSDSENIOR	SABROP1B3A	USD
SABRT_05_HE1_B2USDSENIOR	SABRT_05_HE1_B2	USD
SABRT06_HE2_A2DUSDSENIOR	SABRT06_HE2_A2D	USD
SABRT06_HE2_B2USDSENIOR	SABRT06_HE2_B2	USD
SABRT06_HE2_B3USDSENIOR	SABRT06_HE2_B3	USD
SABRT06_HE2_M2USDSENIOR	SABRT06_HE2_M2	USD
SABRT06_HE2_M4USDSENIOR	SABRT06_HE2_M4	USD
SABRT07_BR4_A2CUSDSENIOR	SABRT07_BR4_A2C	USD
SABRT07_BR4_B2USDSENIOR	SABRT07_BR4_B2	USD
SABRT07_BR4_B3USDSENIOR	SABRT07_BR4_B3	USD
SABRT07_BR4_M2USDSENIOR	SABRT07_BR4_M2	USD
SABRT07_BR4_M5USDSENIOR	SABRT07_BR4_M5	USD
SAFCUSDSENIOR	SAFC	USD
SAFCEURSENIOR	SAFC	EUR
SAFCEURSENIOR_MODRE	SAFC	EUR
SAFCUSDSENIOR_MODRE	SAFC	USD
SAFCUSDSENIOR_NORE	SAFC	USD
SAFCEURSENIOR_NORE	SAFC	EUR
SAFCUSDSENIOR	SAFC	USD
SAFCAUDSENIOR_MODRE	SAFC	AUD
SAFCUSDPREFERRED_MODRE	SAFC	USD
SAFCSGDSENIOR_MODRE	SAFC	SGD
SAFC_PUSDPREFERRED_MODRE	SAFC_P	USD
SAGIT_07_1A_BUSDSENIOR	SAGIT_07_1A_B	USD
SAGIT_07_1A_CUSDSENIOR	SAGIT_07_1A_C	USD
SAHUSDSENIOR_MODRE	SAH	USD
SAHUSDSENIOR_NORE	SAH	USD
SAIUSDSENIOR	SAI	USD
SAIBUGUSDSENIOR_MMR_L	SAIBUG	USD
SAILUSDSENIOR_MODRE	SAIL	USD
SAIL_04_11_M8USDSENIOR	SAIL_04_11_M8	USD
SAIL_04_7_M7USDSENIOR	SAIL_04_7_M7	USD
SAIL_04_9_M6USDSENIOR	SAIL_04_9_M6	USD
SAIL_05_1_M9USDSENIOR	SAIL_05_1_M9	USD
SAIL_05_11_M8USDSENIOR	SAIL_05_11_M8	USD
SAIL_05_2_M9USDSENIOR	SAIL_05_2_M9	USD
SAIL_05_3_M9USDSENIOR	SAIL_05_3_M9	USD
SAIL_05_4_M5USDSENIOR	SAIL_05_4_M5	USD
SAIL_05_4_M6USDSENIOR	SAIL_05_4_M6	USD
SAIL_05_5_M8USDSENIOR	SAIL_05_5_M8	USD
SAIL_05_6_M7USDSENIOR	SAIL_05_6_M7	USD
SAIL_05_7_M6USDSENIOR	SAIL_05_7_M6	USD
SAIL_05_8_M9USDSENIOR	SAIL_05_8_M9	USD
SAIL_05_9_M8USDSENIOR	SAIL_05_9_M8	USD
SAIL_05_9_M9USDSENIOR	SAIL_05_9_M9	USD
SAIL_05_HE3_M5USDSENIOR	SAIL_05_HE3_M5	USD
SAIL_05_HE3_M8USDSENIOR	SAIL_05_HE3_M8	USD
SAIL_05_HE3_M9USDSENIOR	SAIL_05_HE3_M9	USD
SAIL_05_HE3_M9__USDSENIOR	SAIL_05_HE3_M9__	USD
SAIL_06_1_M7USDSENIOR	SAIL_06_1_M7	USD
SAIL_06_1_M8USDSENIOR	SAIL_06_1_M8	USD
SAIL_06_1_M9USDSENIOR	SAIL_06_1_M9	USD
SAIL_06_2_M7USDSENIOR	SAIL_06_2_M7	USD
SAIL_06_2_M8USDSENIOR	SAIL_06_2_M8	USD
SAIL_06_3_M9USDSENIOR	SAIL_06_3_M9	USD
SAIL_06_4__M7USDSENIOR	SAIL_06_4__M7	USD
SAIL_06_4_M4USDSENIOR	SAIL_06_4_M4	USD

SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	11/7/2005 18:30	276	276	276
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	210	210	210
SENIOR	DERIV	3/3/2006 13:30	52	52	52
SENIOR	DERIV	11/10/2005 18:30	320	320	320
SENIOR	DERIV	10/28/2005 18:30	235	235	235
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	6/20/2006 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	10/28/2005 18:30	210	210	210
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2008 18:30	50.7727	53.6613	56.9943
SENIOR	DERIV	7/28/2008 18:30	45.7	48.3	51.3
SENIOR_MODRE	DERIV	7/28/2008 18:30	45.7	48.3	51.3
SENIOR_MODRE	DERIV	7/28/2008 18:30	45.7	48.3	51.3
SENIOR_NORE	DERIV	7/28/2008 18:30	43.15908	45.61452	48.44772
SENIOR_NORE	DERIV	7/28/2008 18:30	43.15908	45.61452	48.44772
SENIOR	CASH	7/28/2008 18:30	50.7727	53.6613	56.9943
SENIOR_MODRE	DERIV	7/28/2008 18:30	45.7	48.3	51.3
PREFERRED_MODRE	DERIV	7/28/2008 18:30	68.55	72.45	76.95
SENIOR_MODRE	DERIV	7/28/2008 18:30	45.7	48.3	51.3
PREFERRED_MODRE	DERIV	4/20/2007 18:30	6	7	10
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	10/24/2005 18:30	1	1	1
SENIOR_NORE	DERIV	6/4/2008 13:30	1	1	1
SENIOR	DERIV	5/21/1999	103	103	103
SENIOR_MMR_L	DERIV	7/25/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	5/6/2005 18:30	70	70	70
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2007 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	3/5/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	4/10/2006 18:30	1	1	1
SENIOR	DERIV	6/29/2006 8:30	1	1	1
SENIOR	DERIV	11/10/2006 18:30	1	1	1
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	11/9/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/11/2006 13:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	10/17/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1

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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
276	276	276	276	276	276	276	276
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
210	210	210	210	210	210	210	210
52	52	52	52	52	52	52	52
320	320	320	320	320	320	320	320
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
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210	210	210	210	210	210	210	210
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
61.105	65.4379	68.882	73.326	74.437	75.548	78.881	87.6579
55	58.9	62	66	67	68	71	78.9
55	58.9	62	66	67	68	71	78.9
55	58.9	62	66	67	68	71	78.9
51.942	55.62516	58.5528	62.3304	63.2748	64.2192	67.0524	74.51316
51.942	55.62516	58.5528	62.3304	63.2748	64.2192	67.0524	74.51316
61.105	65.4379	68.882	73.326	74.437	75.548	78.881	87.6579
55	58.9	62	66	67	68	71	78.9
82.5	88.35	93	99	100.5	102	106.5	118.35
55	58.9	62	66	67	68	71	78.9
17	28	35	42	46	50	60	60
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
107	110	113	115	117.5	120	125	125
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
70	70	70	70	70	70	70	70
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1

1
0.999999975
1
1
276
1
1
1
210
52
320
235
1
1
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1
1
210
1
0.999999975
1
1
0.999999975
1
1
1
1
1
0.999999975
93.1018
83.8
83.8
83.8
79.14072
79.14072
93.1018
83.8
125.7
83.8
60
1
1
1
1
125
0.999999975
70
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1
0.999999975
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1

SAIL_06_4_M7USDSENIOR	SAIL_06_4_M7	USD
SAIL_06_4_M8USDSENIOR	SAIL_06_4_M8	USD
SAIL_06_BNC1_M8USDSENIOR	SAIL_06_BNC1_M8	USD
SAIL_06_BNC2_M8USDSENIOR	SAIL_06_BNC2_M8	USD
SAIL_06_BNC3_M6USDSENIOR	SAIL_06_BNC3_M6	USD
SAIL_06_BNC3_M7USDSENIOR	SAIL_06_BNC3_M7	USD
SAIL_06-3_M9USDSENIOR	SAIL_06-3_M9	USD
SAIL_2004_7_M6USDSENIOR	SAIL_2004_7_M6	USD
SAIL_2005_1_M9USDSENIOR	SAIL_2005_1_M9	USD
SAIL_2005_8_M9USDSENIOR	SAIL_2005_8_M9	USD
SAIL_2005_HE3_M5USDSENIOR	SAIL_2005_HE3_M5	USD
SAIL_2005_HE3_M8USDSENIOR	SAIL_2005_HE3_M8	USD
SAIL_2006_1_M7USDSENIOR	SAIL_2006_1_M7	USD
SAIL_2006_4_A5USDSENIOR	SAIL_2006_4_A5	USD
SAIL_2006_4_M4USDSENIOR	SAIL_2006_4_M4	USD
SAIL_2006_4_M8USDSENIOR	SAIL_2006_4_M8	USD
SAIL_2006_BNC3_M6USDSENIOR	SAIL_2006_BNC3_M6	USD
SAIL_2006_BNC3_M7USDSENIOR	SAIL_2006_BNC3_M7	USD
SAIL03_BC11_BUSDSENIOR	SAIL03_BC11_B	USD
SAIL03BC10_BUSDSENIOR	SAIL03BC10_B	USD
SAIL03BC12_M5USDSENIOR	SAIL03BC12_M5	USD
SAIL04_BNC1_M6USDSENIOR	SAIL04_BNC1_M6	USD
SAIL04_BNC1_M7USDSENIOR	SAIL04_BNC1_M7	USD
SAIL041_M6USDSENIOR	SAIL041_M6	USD
SAIL047_M4USDSENIOR	SAIL047_M4	USD
SAIL049_M6USDSENIOR	SAIL049_M6	USD
SAIL05_10_M8USDSENIOR	SAIL05_10_M8	USD
SAIL05_10_M9USDSENIOR	SAIL05_10_M9	USD
SAIL05_11_M8USDSENIOR	SAIL05_11_M8	USD
SAIL05_2_M9USDSENIOR	SAIL05_2_M9	USD
SAIL05_3_M9USDSENIOR	SAIL05_3_M9	USD
SAIL05_4_M9USDSENIOR	SAIL05_4_M9	USD
SAIL05_8_M9USDSENIOR	SAIL05_8_M9	USD
SAIL05_HE1_M9USDSENIOR	SAIL05_HE1_M9	USD
SAIL05_HE3_M9USDSENIOR	SAIL05_HE3_M9	USD
SAIL05HE3M9USDSENIOR	SAIL05HE3M9	USD
SAIL06_2_M7USDSENIOR	SAIL06_2_M7	USD
SAIL06_4_A5USDSENIOR	SAIL06_4_A5	USD
SAIL06_4_M1USDSENIOR	SAIL06_4_M1	USD
SAIL06_4_M4USDSENIOR	SAIL06_4_M4	USD
SAIL06_4_M7USDSENIOR	SAIL06_4_M7	USD
SAIL06_4_M8USDSENIOR	SAIL06_4_M8	USD
SAILSITUSDCVA_SENIOR	SAILSIT	USD
SAILSIT_CVAUSDCVA_SENIOR	SAILSIT_CVA	USD
SAILSIT-CVAUSDCVA_SENIOR	SAILSIT-CVA	USD
SAILT05_HE3_A5USDSENIOR	SAILT05_HE3_A5	USD
SAILT05_HE3_M2USDSENIOR	SAILT05_HE3_M2	USD
SAILT05_HE3_M5USDSENIOR	SAILT05_HE3_M5	USD
SAILWFUSDCVA_SENIOR	SAILWF	USD
SAILWF_CVAUSDCVA_SENIOR	SAILWF_CVA	USD
SAILWF-CVAUSDCVA_SENIOR	SAILWF-CVA	USD
SALLYUSDLOAN_NORE	SALLY	USD
SAMBAUSDSENIOR	SAMBA	USD
SAMIUSDSENIOR_NORE	SAMI	USD
SAMI_0309USDLOAN_NORE	SAMI_0309	USD
SAMI_0908USDLOAN_NORE	SAMI_0908	USD
SAMI_1209USDLOAN_NORE	SAMI_1209	USD
SAMIS_LNUSDSENIOR_MODRE	SAMIS_LN	USD
SAMIS_LNUSDSENIOR_NORE	SAMIS_LN	USD
SAMSNGJPYSENIOR_3CE	SAMSNG	JPY
SANITECEURLOAN2ND_MMR	SANITEC	EUR
SANJNUSDCVA_SENIOR	SANJN	USD
SANJN-CVAUSDCVA_SENIOR	SANJN-CVA	USD
SANK2USDSENIOR	SANK2	USD
SANMUSDSENIOR_NORE	SANM	USD
SANMUSDSUBORDINATE_NORE	SANM	USD
SANMHKDSUBORDINATE_NORE	SANM	HKD
SANMUSDSECURED_NORE	SANM	USD
SANMEURSUBORDINATE_NORE	SANM	EUR
SANM_SUBUSDSUBORDINATE_NORE	SANM_SUB	USD
SANTANUSDPREFERRED_MODRE	SANTAN	USD
SANTANUSDPREFERRED_MMR_L	SANTAN	USD
SANTANJPYLT2_MMR_L	SANTAN	JPY
SANTAN_PUSDPREFERRED_MODRE	SANTAN_P	USD

SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	8/10/2006 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	11/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/24/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/16/2006 18:30	350	350	350
SENIOR	DERIV	7/14/2005 18:30	550	550	550
SENIOR	DERIV	7/14/2005 18:30	330	330	330
SENIOR	DERIV	12/15/2005 13:30	251	251	251
SENIOR	DERIV	12/5/2005 13:30	440	440	440
SENIOR	DERIV	7/14/2005 18:30	220	220	220
SENIOR	DERIV	11/1/2005 13:30	70	70	70
SENIOR	DERIV	11/1/2005 13:30	172.5	172.5	172.5
SENIOR	DERIV	3/8/2006 18:30	140	140	140
SENIOR	DERIV	2/17/2006 13:30	285	285	285
SENIOR	DERIV	1/19/2006 18:30	315	315	315
SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	2/27/2006 13:30	305	305	305
SENIOR	DERIV	3/3/2006 13:30	251	251	251
SENIOR	DERIV	1/9/2006 18:30	325	325	325
SENIOR	DERIV	11/10/2005 18:30	330	330	330
SENIOR	DERIV	6/1/2006 18:30	1	1	1
SENIOR	DERIV	10/31/2005 18:30	205.5	205.5	205.5
SENIOR	DERIV	4/28/2006 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	1/29/2007 18:30	2	2	2
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	1/29/2007 18:30	2	2	2
LOAN_NORE	DERIV	7/23/2008 18:30	225	250	275
SENIOR	DERIV	7/22/2008 18:30	100	100	115
SENIOR_NORE	DERIV	11/3/2003 18:30	245	245	245
LOAN_NORE	DERIV	6/16/2008 13:30	195	195	195
LOAN_NORE	DERIV	6/16/2008 13:30	205	205	205
LOAN_NORE	DERIV	6/16/2008 13:30	180	180	180
SENIOR_MODRE	DERIV	11/3/2003 18:30	245	245	245
SENIOR_NORE	DERIV	11/4/2003 13:30	245	245	245
SENIOR_3CE	DERIV	7/30/2008 8:30	34	34	49
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	90	90	120
SENIOR	CASH	2/16/2001	0	0	0
SENIOR_NORE	DERIV	7/16/2008 18:30	100	99.98794763	122.2196123
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	185	235	285
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	185	235	285
SECURED_NORE	DERIV	7/16/2008 18:30	20	19.99757531	28.06542574
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	185	235	285
SUBORDINATE_NORE	DERIV	11/6/2006 18:30	75	75	75
PREFERRED_MODRE	DERIV	2/11/2005 13:30	1	1	1
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	160	170	180
LT2_MMR_L	DERIV	7/21/2008 13:30	75	75	80
PREFERRED_MODRE	DERIV	10/28/2005 8:30	5	5	12

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1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
350	350	350	350	350	350	350	350
550	550	550	550	550	550	550	550
330	330	330	330	330	330	330	330
251	251	251	251	251	251	251	251
440	440	440	440	440	440	440	440
220	220	220	220	220	220	220	220
70	70	70	70	70	70	70	70
172.5	172.5	172.5	172.5	172.5	172.5	172.5	172.5
140	140	140	140	140	140	140	140
285	285	285	285	285	285	285	285
315	315	315	315	315	315	315	315
1	1	1	1	1	1	1	1
305	305	305	305	305	305	305	305
251	251	251	251	251	251	251	251
325	325	325	325	325	325	325	325
330	330	330	330	330	330	330	330
1	1	1	1	1	1	1	1
205.5	205.5	205.5	205.5	205.5	205.5	205.5	205.5
1	1	1	1	1	1	1	1
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2	2	2	6	11	16	46	76
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1	1	1	1	1	1	1	1
2	2	2	6	11	16	46	76
300	325	345	355	360	365	365	365
115	130	140	150	155	160	170	175
245	245	245	245	245	245	245	245
195	195	195	195	195	195	195	195
205	205	205	205	205	205	205	205
180	180	180	180	180	180	180	180
245	245	245	245	245	245	245	245
245	245	245	245	245	245	245	245
59	74	81	88	90	92	96	96
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
155	190	235	260	275	290	300	310
0	0	0	0	0	0	0	0
175.3166554	229.0758021	271.9927588	306.8593766	325.8561931	344.8530095	379.9995994	379.999932
435	535	575	615	617.5	620	625	625
435	535	575	615	617.5	620	625	625
46.74084595	66.22763011	85.9601477	104.2480198	115.8037039	127.359388	144.9997798	144.999947
435	535	575	615	617.5	620	625	625
150	220	280	330	350	370	400	400
1	1	1	1	1	1	1	1
186	191	198	205	207.5	210	220	230
100	115	130	145	145.5	146	148	149
18	20	35	42	45	48	52	60

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1835
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350
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251
440
220
70
172.5
140
285
315
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251
325
330
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205.5
1
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1
1
1
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106
1
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1
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1
106
365
185
245
195
205
180
245
245
96
1
1
310
0
379.9999438
625
625
144.9999441
625
400
1
240
149
60

SANTAN_PUSDPREFERRED_MMR_L	SANTAN_P	USD
SANWA_BIZUSDSENIOR	SANWA_BIZ	USD
SAPSJUSDSENIOR_MODRE	SAPSJ	USD
SAPSJUSDSENIOR_NORE	SAPSJ	USD
SAPSJHKDSENIOR_NORE	SAPSJ	HKD
SAPSJJPYSENIOR_NORE	SAPSJ	JPY
SAPSJEURSENIOR_NORE	SAPSJ	EUR
SARAUSDSENIOR_MODRE	SARA	USD
SARAUSDSENIOR_NORE	SARA	USD
SARAUSDASSETBACKED	SARA	USD
SARA_061_C_VUSDASSETBACKED	SARA_061_C_V	USD
SARA_2006_1_A1USDASSETBACKED	SARA_2006_1_A1	USD
SARA_2006_1_A1USDSENIOR	SARA_2006_1_A1	USD
SARA_2006_1_A1_40_55USDASSETBACKED	SARA_2006_1_A1_40_55	USD
SARA_2006_1_A1_40_60USDASSETBACKED	SARA_2006_1_A1_40_60	USD
SARA_2006_1_CUSDASSETBACKED	SARA_2006_1_C	USD
SARA_2006_1_DUSDASSETBACKED	SARA_2006_1_D	USD
SARA_2006_1_DUSDSENIOR_NORE	SARA_2006_1_D	USD
SARA_2006_1A_CUSDASSETBACKED	SARA_2006_1A_C	USD
SARA_2006_1A_DUSDASSETBACKED	SARA_2006_1A_D	USD
SARA06_1A_CUSDASSETBACKED	SARA06_1A_C	USD
SARA06_1A_DUSDASSETBACKED	SARA06_1A_D	USD
SARADUSDASSETBACKED	SARAD	USD
SARM_07_7_1A1USDSENIOR	SARM_07_7_1A1	USD
SARM_07_7_1A2USDSENIOR	SARM_07_7_1A2	USD
SARM_07_7_1A3USDSENIOR	SARM_07_7_1A3	USD
SARM05_14_B7USDSENIOR	SARM05_14_B7	USD
SARM05_6XS_M3USDSENIOR	SARM05_6XS_M3	USD
SASC_04_S3_M6USDSENIOR	SASC_04_S3_M6	USD
SASC_05_NC1_M7USDSENIOR	SASC_05_NC1_M7	USD
SASC_05_NC1_M8USDSENIOR	SASC_05_NC1_M8	USD
SASC_05_S5_M8USDSENIOR	SASC_05_S5_M8	USD
SASC_05_S6_M8USDSENIOR	SASC_05_S6_M8	USD
SASC_05_WF1_M8USDSENIOR	SASC_05_WF1_M8	USD
SASC_05_WF1_M9USDSENIOR	SASC_05_WF1_M9	USD
SASC_05_WF2_M9USDSENIOR	SASC_05_WF2_M9	USD
SASC_05_WF4_M5USDSENIOR	SASC_05_WF4_M5	USD
SASC_05_WF4_M8USDSENIOR	SASC_05_WF4_M8	USD
SASC_05_WF4_M9USDSENIOR	SASC_05_WF4_M9	USD
SASC_05_WMC1_M5USDSENIOR	SASC_05_WMC1_M5	USD
SASC_06_AM1_M8USDSENIOR	SASC_06_AM1_M8	USD
SASC_06_AM1_M9USDSENIOR	SASC_06_AM1_M9	USD
SASC_06_BC1_M9USDSENIOR	SASC_06_BC1_M9	USD
SASC_06_BC2_M9USDSENIOR	SASC_06_BC2_M9	USD
SASC_06_BC3_M8USDSENIOR	SASC_06_BC3_M8	USD
SASC_06_BC3_M9USDSENIOR	SASC_06_BC3_M9	USD
SASC_06_BC4_M7USDSENIOR	SASC_06_BC4_M7	USD
SASC_06_BC5_M5USDSENIOR	SASC_06_BC5_M5	USD
SASC_06_BC6_M5USDSENIOR	SASC_06_BC6_M5	USD
SASC_06_BC6_M8USDSENIOR	SASC_06_BC6_M8	USD
SASC_06_BC6_M9USDSENIOR	SASC_06_BC6_M9	USD
SASC_06_EQ1_M8__USDSENIOR	SASC_06_EQ1_M8__	USD
SASC_06_EQ1A_M8USDSENIOR	SASC_06_EQ1A_M8	USD
SASC_06_EQ1A_M9USDSENIOR	SASC_06_EQ1A_M9	USD
SASC_06_NC1_M7USDSENIOR	SASC_06_NC1_M7	USD
SASC_06_NC1_M7_USDSENIOR	SASC_06_NC1_M7_	USD
SASC_06_NC1_M9USDSENIOR	SASC_06_NC1_M9	USD
SASC_06_OPT1_M6USDSENIOR	SASC_06_OPT1_M6	USD
SASC_06_OPT1_M6_USDSENIOR	SASC_06_OPT1_M6_	USD
SASC_06_OPT1_M7USDSENIOR	SASC_06_OPT1_M7	USD
SASC_06_OPT1_M8USDSENIOR	SASC_06_OPT1_M8	USD
SASC_06_OPT1_M8_USDSENIOR	SASC_06_OPT1_M8_	USD
SASC_06_W1A_M8USDSENIOR	SASC_06_W1A_M8	USD
SASC_06_WF1_M8USDSENIOR	SASC_06_WF1_M8	USD
SASC_06_WF1_M9USDSENIOR	SASC_06_WF1_M9	USD
SASC_06_WF2_M5USDSENIOR	SASC_06_WF2_M5	USD
SASC_06_WF2_M8USDSENIOR	SASC_06_WF2_M8	USD
SASC_06_WF2_M8_USDSENIOR	SASC_06_WF2_M8_	USD
SASC_06_WF2_M9USDSENIOR	SASC_06_WF2_M9	USD
SASC_06_WF3_M9USDSENIOR	SASC_06_WF3_M9	USD
SASC_06WF3_M9USDSENIOR	SASC_06WF3_M9	USD
SASC_07_BC1_M9USDSENIOR	SASC_07_BC1_M9	USD
SASC_07_BC2_M8USDSENIOR	SASC_07_BC2_M8	USD
SASC_07_MN1A_M8USDSENIOR	SASC_07_MN1A_M8	USD

PREFERRED_MMR_L	DERIV	4/27/2007 18:30	5	5	10
SENIOR	DERIV	5/21/1999	45	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	430	430	405
SENIOR_NORE	DERIV	7/22/2008 18:30	310	335	375
SENIOR_NORE	DERIV	7/22/2008 18:30	310	335	375
SENIOR_NORE	DERIV	7/22/2008 18:30	310	335	375
SENIOR_NORE	DERIV	7/22/2008 18:30	310	335	375
SENIOR_MODRE	DERIV	5/31/2006 13:30	20	20	20
SENIOR_NORE	DERIV	11/30/2006 8:30	11	11	11
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR	DERIV	1/25/2008 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR_NORE	DERIV	8/14/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
ASSETBACKED	DERIV	8/3/2007 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
ASSETBACKED	DERIV	8/2/2007 13:30	650	650	650
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/30/2005 13:30	200	200	200
SENIOR	DERIV	12/22/2005 18:30	185	185	185
SENIOR	DERIV	11/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/3/2006 13:30	1	1	1
SENIOR	DERIV	12/18/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	6/20/2007 8:30	1	1	1
SENIOR	DERIV	3/3/2007 8:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	2/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2006 8:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	11/28/2006 18:30	1	1	1
SENIOR	DERIV	4/20/2007 18:30	1	1	1
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	1/18/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2007 18:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	9/28/2006 8:30	1	1	1
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	2/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	11/22/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	5/4/2007 8:30	1	1	1
SENIOR	DERIV	4/20/2007 18:30	1	1	1
SENIOR	DERIV	6/6/2007 18:30	1	1	1

17	24	31	38	40.5	43	53	63
45	45	45	45	45	45	45	45
420	445	485	500	512.5	525	545	550
425	460	450	500	505	510	525	550
425	460	450	500	505	510	525	550
425	460	450	500	505	510	525	550
425	460	450	500	505	510	525	550
20	20	20	20	20	20	20	20
11	11	11	11	11	11	11	11
400	400	400	400	400	400	400	400
750	750	750	750	750	750	750	750
65	65	65	65	65	65	65	65
1	1	1	1	1	1	1	1
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
700	700	700	700	700	700	700	700
1000	1000	1000	1000	1000	1000	1000	1000
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
425	425	425	425	425	425	425	425
700	700	700	700	700	700	700	700
750	750	750	750	750	750	750	750
1100	1100	1100	1100	1100	1100	1100	1100
650	650	650	650	650	650	650	650
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
200	200	200	200	200	200	200	200
185	185	185	185	185	185	185	185
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

73
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SASC_07_MN1A_M9USDSENIOR	SASC_07_MN1A_M9	USD
SASC_07_MNA1_M9USDSENIOR	SASC_07_MNA1_M9	USD
SASC_07_WF1_M9USDSENIOR	SASC_07_WF1_M9	USD
SASC_2005_NC2_M10USDSENIOR	SASC_2005_NC2_M10	USD
SASC_2005_NC2_M9USDSENIOR	SASC_2005_NC2_M9	USD
SASC_2005_WF1_M9USDSENIOR	SASC_2005_WF1_M9	USD
SASC_2005_WF4_M5USDSENIOR	SASC_2005_WF4_M5	USD
SASC_2005_WF4_M8USDSENIOR	SASC_2005_WF4_M8	USD
SASC_2005_WF4_M9USDSENIOR	SASC_2005_WF4_M9	USD
SASC_2006_AM1_M7USDSENIOR	SASC_2006_AM1_M7	USD
SASC_2006_AM1_M9USDSENIOR	SASC_2006_AM1_M9	USD
SASC_2006_BC1_M9USDSENIOR	SASC_2006_BC1_M9	USD
SASC_2006_BC4_A5USDSENIOR	SASC_2006_BC4_A5	USD
SASC_2006_BC6_M8USDSENIOR	SASC_2006_BC6_M8	USD
SASC_2006_NC1_M7USDSENIOR	SASC_2006_NC1_M7	USD
SASC_2006_NC1_M9USDSENIOR	SASC_2006_NC1_M9	USD
SASC_2006_OPT1_M6USDSENIOR	SASC_2006_OPT1_M6	USD
SASC_2006_OPT1_M6_USDSENIOR	SASC_2006_OPT1_M6_	USD
SASC_2006_OPT1_M7USDSENIOR	SASC_2006_OPT1_M7	USD
SASC_2006_OPT1_M8USDSENIOR	SASC_2006_OPT1_M8	USD
SASC_2006_WF1_M8USDSENIOR	SASC_2006_WF1_M8	USD
SASC_2006_WF1_M9USDSENIOR	SASC_2006_WF1_M9	USD
SASC_2006_WF2_A4USDSENIOR	SASC_2006_WF2_A4	USD
SASC_2006_WF2_M5USDSENIOR	SASC_2006_WF2_M5	USD
SASC_2006_WF2_M6USDSENIOR	SASC_2006_WF2_M6	USD
SASC_2006_WF2_M8USDSENIOR	SASC_2006_WF2_M8	USD
SASC_2006_WF2_M9USDSENIOR	SASC_2006_WF2_M9	USD
SASC_2007_BC2_M8USDSENIOR	SASC_2007_BC2_M8	USD
SASC05_WF2_M9USDSENIOR	SASC05_WF2_M9	USD
SASC05_WF4_A4USDSENIOR	SASC05_WF4_A4	USD
SASC05_WF4_M2USDSENIOR	SASC05_WF4_M2	USD
SASC05_WF4_M5USDSENIOR	SASC05_WF4_M5	USD
SASC05_WF4_M8USDSENIOR	SASC05_WF4_M8	USD
SASC05_WF4_M9USDSENIOR	SASC05_WF4_M9	USD
SASC05_WMC1_M5USDSENIOR	SASC05_WMC1_M5	USD
SASC05NC1USDSENIOR	SASC05NC1	USD
SASC05NC1_M8USDSENIOR	SASC05NC1_M8	USD
SASC05NC1M7USDSENIOR	SASC05NC1M7	USD
SASC05WF1M9USDSENIOR	SASC05WF1M9	USD
SASC06_AM1_M9USDSENIOR	SASC06_AM1_M9	USD
SASC06_BC4_A5USDSENIOR	SASC06_BC4_A5	USD
SASC06_BC4_M2USDSENIOR	SASC06_BC4_M2	USD
SASC06_BC4_M5USDSENIOR	SASC06_BC4_M5	USD
SASC06_BC4_M8USDSENIOR	SASC06_BC4_M8	USD
SASC06_BC4_M9USDSENIOR	SASC06_BC4_M9	USD
SASC06_OPT1_M8USDSENIOR	SASC06_OPT1_M8	USD
SASC06_WF2_A4USDSENIOR	SASC06_WF2_A4	USD
SASC06_WF2_M2USDSENIOR	SASC06_WF2_M2	USD
SASC06_WF2_M5USDSENIOR	SASC06_WF2_M5	USD
SASC06_WF2_M8USDSENIOR	SASC06_WF2_M8	USD
SASC06_WF2_M9USDSENIOR	SASC06_WF2_M9	USD
SASC07_BC1_A5USDSENIOR	SASC07_BC1_A5	USD
SASC07_BC1_M2USDSENIOR	SASC07_BC1_M2	USD
SASC07_BC1_M5USDSENIOR	SASC07_BC1_M5	USD
SASC07_BC1_M8USDSENIOR	SASC07_BC1_M8	USD
SASC07_BC1_M9USDSENIOR	SASC07_BC1_M9	USD
SASC2005WF1USDSENIOR	SASC2005WF1	USD
SASC2005WF1M9USDSENIOR	SASC2005WF1M9	USD
SASHINEURSENIOR	SASHIN	EUR
SAST_05_1_B3USDSENIOR	SAST_05_1_B3	USD
SAST_05_2_B2USDSENIOR	SAST_05_2_B2	USD
SAST_05_2_B3USDSENIOR	SAST_05_2_B3	USD
SAST_05_3_B3USDSENIOR	SAST_05_3_B3	USD
SAST_05_3_M5USDSENIOR	SAST_05_3_M5	USD
SAST_05_4_B2USDSENIOR	SAST_05_4_B2	USD
SAST_05_4_B3USDSENIOR	SAST_05_4_B3	USD
SAST_06_1_B2USDSENIOR	SAST_06_1_B2	USD
SAST_06_1_B3USDSENIOR	SAST_06_1_B3	USD
SAST_06_2_B2USDSENIOR	SAST_06_2_B2	USD
SAST_06_2_B3USDSENIOR	SAST_06_2_B3	USD
SAST_2005_1_B2USDSENIOR	SAST_2005_1_B2	USD
SAST_2005_2_B2USDSENIOR	SAST_2005_2_B2	USD
SAST_2005_2_B3USDSENIOR	SAST_2005_2_B3	USD
SAST_2005_4_B3USDSENIOR	SAST_2005_4_B3	USD

SENIOR	DERIV	3/26/2007 18:30	1	1	1
SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	5/2/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	10/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	8/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/23/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	12/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	5/9/2007 8:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/1/2006 18:30	1	1	1
SENIOR	DERIV	1/20/2006 13:30	255	255	255
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	10/18/2005 18:30	200	200	200
SENIOR	DERIV	6/30/2005 13:30	220	220	220
SENIOR	DERIV	10/14/2005 18:30	136	136	136
SENIOR	DERIV	10/14/2005 13:30	200	200	200
SENIOR	DERIV	6/21/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	4/28/2006 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	9/22/2005 18:30	180	180	180
SENIOR	DERIV	10/11/2005 13:30	180	180	180
SENIOR	DERIV	7/24/2008 8:30	240	240	240
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/17/2006 18:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	12/20/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	1/10/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2007 8:30	1	1	1
SENIOR	DERIV	6/26/2007 8:30	1	1	1
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
255	255	255	255	255	255	255	255
1	1	1	1	1	1	1	1
200	200	200	200	200	200	200	200
220	220	220	220	220	220	220	220
136	136	136	136	136	136	136	136
200	200	200	200	200	200	200	200
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
180	180	180	180	180	180	180	180
180	180	180	180	180	180	180	180
240	245	245	250	250	250	250	250
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

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1

SAST_2006_1_B2USDSENIOR	SAST_2006_1_B2	USD
SAST_2006_2_B1USDSENIOR	SAST_2006_2_B1	USD
SAST_2006_2_B2USDSENIOR	SAST_2006_2_B2	USD
SAST_2006_2_B3USDSENIOR	SAST_2006_2_B3	USD
SAST05_1_B3USDSENIOR	SAST05_1_B3	USD
SAST05_2_B2USDSENIOR	SAST05_2_B2	USD
SAST05_2_B3USDSENIOR	SAST05_2_B3	USD
SAST05_3_B3USDSENIOR	SAST05_3_B3	USD
SAST05_4_B2USDSENIOR	SAST05_4_B2	USD
SATV_05_1A_A2USDSENIOR	SATV_05_1A_A2	USD
SBACUSDLOAN_NORE	SBAC	USD
SBAC_SFUSDCVA_SENIOR	SBAC_SF	USD
SBCEURSENIOR	SBC	EUR
SBCUSDSENIOR	SBC	USD
SBCUSDSENIOR_MODRE	SBC	USD
SBCEURSENIOR_MODRE	SBC	EUR
SBCEURSENIOR_NORE	SBC	EUR
SBCUSDSENIOR_NORE	SBC	USD
SBCJPYSENIOR_MODRE	SBC	JPY
SBCHKDSENIOR_MODRE	SBC	HKD
SBCTWDSENIOR	SBC	TWD
SBCUSDCVA_SENIOR	SBC	USD
SBCAUDSENIOR	SBC	AUD
SBCAUDSENIOR_MODRE	SBC	AUD
SBCHKDSENIOR_NORE	SBC	HKD
SBGIUSDSENIOR	SBGI	USD
SBGIUSDSENIOR_NORE	SBGI	USD
SBGIUSDSUBORDINATE_NORE	SBGI	USD
SBGIHKDSENIOR_NORE	SBGI	HKD
SBGIILSSUBORDINATE_NORE	SBGI	ILS
SBGIEURSUBORDINATE_NORE	SBGI	EUR
SBGIUSDSUBORDINATE_MODRE	SBGI	USD
SBGIAUDSENIOR	SBGI	AUD
SBGIUSDSENIOR_MODRE	SBGI	USD
SBGISREURSUBORDINATE_NORE	SBGISR	EUR
SBGISRHKDSENIOR_NORE	SBGISR	HKD
SBGISRUSDSENIOR_NORE	SBGISR	USD
SBGISRUSDSUBORDINATE_NORE	SBGISR	USD
SBGISRUSDSENIOR	SBGISR	USD
SBGISRUSDSUBORDINATE_MODRE	SBGISR	USD
SBGISRILSSUBORDINATE_NORE	SBGISR	ILS
SBGISRUSDSENIOR_MODRE	SBGISR	USD
SBIINEURSENIOR_MODRE	SBIIN	EUR
SBIINEURSENIOR_3CE	SBIIN	EUR
SBPUSDSENIOR	SBP	USD
SBSAUSDCVA_SENIOR	SBSA	USD
SBSAUSDLOAN_NORE	SBSA	USD
SBSAUSDSUBORDINATE_NORE	SBSA	USD
SCCNAUDSENIOR_MODRE	SCCN	AUD
SCF_3A_CUSDSENIOR	SCF_3A_C	USD
SCF_4A_BUSDSENIOR	SCF_4A_B	USD
SCF_5A_BUSDSENIOR	SCF_5A_B	USD
SCF_5A_C1USDSENIOR	SCF_5A_C1	USD
SCF_7A_CUSDSENIOR	SCF_7A_C	USD
SCF_8A_CUSDSENIOR	SCF_8A_C	USD
SCF_8A_DUSDSENIOR	SCF_8A_D	USD
SCHUSDSENIOR	SCH	USD
SCHEURSENIOR_MODRE	SCH	EUR
SCHUSDSENIOR_MODRE	SCH	USD
SCHUSDSENIOR_NORE	SCH	USD
SCHEURSENIOR	SCH	EUR
SCHEURSENIOR_NORE	SCH	EUR
SCHAUDSENIOR_MODRE	SCH	AUD
SCHLRUSDASSETBACKED	SCHLR	USD
SCHLR_2007_1_A1AUSDASSETBACKED	SCHLR_2007_1_A1A	USD
SCHLR_2007_1_A1A_40_55USDASSETBACKED	SCHLR_2007_1_A1A_40_55	USD
SCHLR_2007_1_A1A_40_60USDASSETBACKED	SCHLR_2007_1_A1A_40_60	USD
SCHREIUSDPREFERRED_MMR_L	SCHREI	USD
SCHREIHKDSUBORDINATE	SCHREI	HKD
SCHREI_PUSDPREFERRED_MMR_L	SCHREI_P	USD
SCIUSDSENIOR_NORE	SCI	USD
SCIEURSENIOR_NORE	SCI	EUR
SCIUSDLOAN_NORE	SCI	USD
SCIUSDLOANCALL_NORE	SCI	USD

SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	11/9/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/9/2005 18:30	325	325	325
SENIOR	DERIV	12/20/2005 18:30	230	230	230
SENIOR	DERIV	4/7/2006 13:30	257	257	257
SENIOR	DERIV	6/19/2006 18:30	1	1	1
SENIOR	DERIV	2/27/2006 13:30	138	138	138
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/17/2006 8:30	80	80	80
CVA_SENIOR	DERIV	8/24/2005 13:30	205	205	205
SENIOR	DERIV	2/8/2006 18:30	9	9	9
SENIOR	DERIV	2/8/2006 18:30	9	9	9
SENIOR_MODRE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_MODRE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_NORE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_NORE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_MODRE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_MODRE	DERIV	2/8/2006 18:30	8	8	8
SENIOR	DERIV	2/8/2006 18:30	9	9	9
CVA_SENIOR	DERIV	2/8/2006 18:30	16	16	16
SENIOR	DERIV	2/8/2006 18:30	9	9	9
SENIOR_MODRE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_NORE	DERIV	2/8/2006 18:30	16	16	16
SENIOR	DERIV	6/20/2008 18:30	135	155	175
SENIOR_NORE	DERIV	7/24/2008 13:30	125	145	165
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	215	215	230
SENIOR_NORE	DERIV	7/24/2008 13:30	125	145	165
SUBORDINATE_NORE	DERIV	7/7/2008 18:30	220	220	235
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	215	215	230
SUBORDINATE_MODRE	DERIV	7/24/2008 13:30	227.7495	227.7495	243.339
SENIOR	DERIV	7/24/2008 13:30	125	145	165
SENIOR_MODRE	DERIV	8/23/2007 13:30	1	1	1
SUBORDINATE_NORE	DERIV	2/22/2006 18:30	90	90	90
SENIOR_NORE	DERIV	2/22/2006 18:30	90	90	90
SENIOR_NORE	DERIV	2/22/2006 18:30	80	80	80
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	215	215	230
SENIOR	DERIV	2/22/2006 18:30	80	80	80
SUBORDINATE_MODRE	DERIV	2/22/2006 18:30	95	95	95
SUBORDINATE_NORE	DERIV	2/22/2006 18:30	90	90	90
SENIOR_MODRE	DERIV	8/31/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 8:30	60	60	85
SENIOR_3CE	DERIV	7/30/2008 8:30	60	60	85
SENIOR	DERIV	5/21/1999	-50	-50	-50
CVA_SENIOR	DERIV	7/23/2008 18:30	593.4	593.4	593.4
LOAN_NORE	DERIV	7/23/2008 18:30	516	516	516
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	2442.210431	1901.930263	1953.812342
SENIOR_MODRE	DERIV	7/22/2008 18:30	335	335	335
SENIOR	DERIV	6/16/2006 13:30	1	1	1
SENIOR	DERIV	3/31/2006 13:30	68	68	68
SENIOR	DERIV	7/27/2006 13:30	1	1	1
SENIOR	DERIV	12/14/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/20/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	7/23/2008 13:30	92.213	92.213	96.557
SENIOR_MODRE	DERIV	7/23/2008 13:30	83	83	87
SENIOR_MODRE	DERIV	7/23/2008 13:30	83	83	87
SENIOR_NORE	DERIV	7/23/2008 13:30	78.3852	78.3852	82.1528
SENIOR	DERIV	7/23/2008 13:30	92.213	92.213	96.557
SENIOR_NORE	DERIV	7/23/2008 13:30	78.3852	78.3852	82.1528
SENIOR_MODRE	DERIV	7/23/2008 13:30	83	83	87
ASSETBACKED	DERIV	4/25/2007 18:30	9.5	9.5	9.5
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	165	165	175
SUBORDINATE	DERIV	7/25/2008 13:30	84	89	94
PREFERRED_MMR_L	DERIV	5/8/2007 13:30	5	5	10
SENIOR_NORE	DERIV	7/24/2008 13:30	95	95	113
SENIOR_NORE	DERIV	7/24/2008 13:30	95	95	113
LOAN_NORE	DERIV	6/24/2008 18:30	70	70	80
LOANCALL_NORE	DERIV	7/23/2008 18:30	95	95	105

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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
325	325	325	325	325	325	325	325
230	230	230	230	230	230	230	230
257	257	257	257	257	257	257	257
1	1	1	1	1	1	1	1
138	138	138	138	138	138	138	138
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
120	150	175	205	215	225	240	240
205	205	205	205	205	205	205	205
14	20	28	36	44	52	71	91
14	20	28	36	44	52	71	91
13	18	25	32	39.5	47	64	82
13	18	25	32	39.5	47	64	82
12	17	24	30	37	44	60	77
12	17	24	30	37	44	60	77
13	18	25	32	39.5	47	64	82
13	18	25	32	39.5	47	64	82
14	20	28	36	44	52	71	91
26	36	50	64	79	94	128	164
14	20	28	36	44	52	71	91
13	18	25	32	39.5	47	64	82
20	21	27	33	40.5	48	64	81
225	285	315	345	355	365	375	375
215	275	305	335	345	355	365	365
290	350	400	435	442.5	450	460	460
215	275	305	335	345	355	365	365
295	355	405	440	447.5	455	465	465
290	350	400	435	442.5	450	460	460
307.197	370.755	423.72	460.7955	468.74025	476.685	487.278	487.278
215	275	305	335	345	355	365	365
1	1	1	1	1	1	1	1
160	220	270	310	322.5	335	355	355
160	220	270	310	322.5	335	355	355
150	190	240	280	295	310	330	330
290	350	400	435	442.5	450	460	460
150	190	240	280	295	310	330	330
169	233	286	328	341.5	355	376	376
160	220	270	310	322.5	335	355	355
1	1	1	1	1	1	1	1
120	150	180	205	210	215	225	225
120	150	180	205	210	215	225	225
-55	-60	-65	-70	-72.5	-75	-75	-75
626.75	669.3	715.3	747.5	760.15	772.8	791.2	791.2
545	582	622	650	661	672	688	688
2364.140725	2511.637396	2452.310034	2372.124337	2316.675499	2261.22666	2183.002122	2055.679819
355	425	450	470	470	470	460	475
1	1	1	1	1	1	1	1
68	68	68	68	68	68	68	68
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
106.656	115.544	121.099	122.21	114.433	106.656	96.657	96.657
96	104	109	110	103	96	87	87
96	104	109	110	103	96	87	87
90.6624	98.2176	102.9396	103.884	97.2732	90.6624	82.1628	82.1628
106.656	115.544	121.099	122.21	114.433	106.656	96.657	96.657
90.6624	98.2176	102.9396	103.884	97.2732	90.6624	82.1628	82.1628
96	104	109	110	103	96	87	87
9.5	9.5	9.5	9.5	9.5	9.5	9.5	9.5
65	65	65	65	65	65	65	65
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
185	195	210	225	227.5	230	240	245
118	138	157	176	177.5	179	181	186
16	22	30	38	41.5	45	58	68
145	180	230	260	270	280	290	290
145	180	230	260	270	280	290	290
90	100	110	120	130	140	150	150
115	125	135	145	155	165	175	175

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365
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376
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231
-62
791.2
688
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475
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96.657
87
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82.1628
96.657
82.1628
87
9.5
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191
78
290
290
150
175

SCIHKDSENIOR_NORE	SCI	HKD
SCIAUDSENIOR_NORE	SCI	AUD
SCMNVXEURSENIOR_MMR_L	SCMNVX	EUR
SCMNVXUSDSENIOR_MMR_L	SCMNVX	USD
SCORP_06_1A_BUSDSENIOR	SCORP_06_1A_B	USD
SCORP_06_1A_DUSDSENIOR	SCORP_06_1A_D	USD
SCORP_06_1A_EUSDSENIOR	SCORP_06_1A_E	USD
SCORP_06_1A_FUSDSENIOR	SCORP_06_1A_F	USD
SCORP_2006_1A_BUSDSENIOR	SCORP_2006_1A_B	USD
SCORP_2006_1A_DUSDSENIOR	SCORP_2006_1A_D	USD
SCSUSDLOAN	SCS	USD
SCS_CATCH_ALLUSDSENIOR_MODRE	SCS_CATCH_ALL	USD
SCS_CATCH_ALLUSDSENIOR_NORE	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURSENIOR_MODRE	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLEURSENIOR_NORE	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLGBPSENIOR_NORE	SCS_CATCH_ALL	GBP
SCS_CATCH_ALLGBPSENIOR_MODRE	SCS_CATCH_ALL	GBP
SCS_CATCH_ALLUSDSENIOR	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURSENIOR	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLGBPSENIOR	SCS_CATCH_ALL	GBP
SCS_CATCH_ALLUSDSECURED_NORE	SCS_CATCH_ALL	USD
SCS_CATCH_ALLUSDSENIOR_MMR_L	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURSENIOR_MMR_L	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLUSDLOAN_NORE	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURLOAN_NORE	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLUSDBOND	SCS_CATCH_ALL	USD
SCS_CATCH_ALLUSDSOVEREIGN	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURSOVEREIGN	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLUSDSUBORDINATE_NORE	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURSUBORDINATE_NORE	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLARSLOAN_NORE	SCS_CATCH_ALL	ARS
SCS_CATCH_ALLEURBOND	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLRUBLOAN_NORE	SCS_CATCH_ALL	RUB
SCS_CATCH_ALLUSDLOAN	SCS_CATCH_ALL	USD
SCS_CATCH_ALLJPYSENIOR_NORE	SCS_CATCH_ALL	JPY
SCS_CATCH_ALLUSDSUBORDINATE_MODRE	SCS_CATCH_ALL	USD
SCS_MUNIUSDSENIOR_MODRE	SCS_MUNI	USD
SCS_MUNIUSDDIGITAL	SCS_MUNI	USD
SD_MUNIUSDSENIOR_MODRE	SD_MUNI	USD
SDBCJPYSENIOR	SDBC	JPY
SDCA_MUNIUSDSENIOR_MODRE	SDCA_MUNI	USD
SDSUSDSENIOR_NORE	SDS	USD
SDSUSDSUBORDINATE_NORE	SDS	USD
SDSUSDLOAN_NORE	SDS	USD
SDSUSDLOANNC_NORE	SDS	USD
SDSUSDLOANCALL	SDS	USD
SDSUSDLOANCALL_NORE	SDS	USD
SDSEURLOAN_NORE	SDS	EUR
SEAUDSENIOR	SE	AUD
SEAUDSENIOR_MODRE	SE	AUD
SEEURSENIOR	SE	EUR
SEJPYSENIOR	SE	JPY
SEJPYSENIOR_MODRE	SE	JPY
SEEURSENIOR_NORE	SE	EUR
SEEURSENIOR_MODRE	SE	EUR
SEUSDSENIOR_MODRE	SE	USD
SEUSDSENIOR_NORE	SE	USD
SEUSDSENIOR	SE	USD
SE_CAPAUDSENIOR	SE_CAP	AUD
SE_CAPAUDSENIOR_MODRE	SE_CAP	AUD
SE_CAPEURSENIOR	SE_CAP	EUR
SE_CAPEURSENIOR_MODRE	SE_CAP	EUR
SE_CAPEURSENIOR_NORE	SE_CAP	EUR
SE_CAPJPYSENIOR_MODRE	SE_CAP	JPY
SE_CAPUSDSENIOR_MODRE	SE_CAP	USD
SE_CAPUSDSENIOR_NORE	SE_CAP	USD
SE_CAPUSDSENIOR	SE_CAP	USD
SEALY_MTRSUSDSENIOR_MODRE	SEALY_MTRS	USD
SEALY_MTRSUSDCVA_SENIOR	SEALY_MTRS	USD
SEATUSDLOANCALL_MMR	SEAT	USD
SEEUSDSENIOR	SEE	USD
SEEUSDSENIOR_MMR_L	SEE	USD
SEEUSDSENIOR_MODRE	SEE	USD
SEEUSDSENIOR_NORE	SEE	USD

SENIOR_NORE	DERIV	7/24/2008 13:30	95	95	113
SENIOR_NORE	DERIV	7/24/2008 13:30	95	95	113
SENIOR_MMR_L	DERIV	7/28/2008 13:30	21.92513295	22.53647569	23.73148542
SENIOR_MMR_L	DERIV	7/28/2008 13:30	21.92513295	22.53647569	23.73148542
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	12/20/2006 18:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
LOAN	DERIV	1/13/2003 18:30	90	90	90
SENIOR_MODRE	DERIV	7/7/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/7/2005 18:30	1	1	1
SENIOR_MODRE	DERIV	4/19/2006 13:30	1	1	1
SENIOR_NORE	DERIV	4/19/2006 13:30	1	1	1
SENIOR_NORE	DERIV	6/26/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	8/1/2006 13:30	1	1	1
SENIOR	DERIV	8/1/2006 13:30	1	1	1
SENIOR	DERIV	8/1/2006 13:30	1	1	1
SECURED_NORE	DERIV	8/1/2006 18:30	1	1	1
SENIOR_MMR_L	DERIV	8/2/2006 18:30	1	1	1
SENIOR_MMR_L	DERIV	8/2/2006 18:30	1	1	1
LOAN_NORE	DERIV	8/2/2006 18:30	1	1	1
LOAN_NORE	DERIV	8/2/2006 18:30	1	1	1
BOND	DERIV	8/3/2006 18:30	1	1	1
SOVEREIGN	DERIV	8/3/2006 18:30	1	1	1
SOVEREIGN	DERIV	8/3/2006 18:30	1	1	1
SUBORDINATE_NORE	DERIV	8/9/2006 18:30	1	1	1
SUBORDINATE_NORE	DERIV	8/9/2006 18:30	1	1	1
LOAN_NORE	DERIV	10/13/2006 18:30	1	1	1
BOND	DERIV	12/7/2006 18:30	1	1	1
LOAN_NORE	DERIV	5/11/2007 18:30	1	1	1
LOAN	DERIV	5/31/2007 18:30	1	1	1
SENIOR_NORE	DERIV	2/6/2008 13:30	1	1	1
SUBORDINATE_MODRE	DERIV	2/21/2008 18:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	16	16
DIGITAL	DERIV	7/29/2008 18:30	16	16	16
SENIOR_MODRE	DERIV	7/22/2008 18:30	1	1	1
SENIOR	DERIV	7/30/2008 8:30	60	60	76
SENIOR_MODRE	DERIV	7/30/2008 18:30	93	93	93
SENIOR_NORE	DERIV	7/30/2008 18:30	175	190	225
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	270	300	362
LOAN_NORE	DERIV	7/25/2008 13:30	85	85	110
LOANNC_NORE	DERIV	10/11/2006 8:30	59	59	64
LOANCALL	DERIV	11/9/2006 13:30	78	78	84
LOANCALL_NORE	DERIV	7/25/2008 13:30	97.75	97.75	126.5
LOAN_NORE	DERIV	7/25/2008 13:30	85	85	110
SENIOR	DERIV	1/18/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	1/18/2007 13:30	1	1	1
SENIOR	DERIV	1/18/2007 13:30	1	1	1
SENIOR	DERIV	1/16/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	1/18/2007 13:30	1	1	1
SENIOR_NORE	DERIV	1/18/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	1/18/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	1/18/2007 13:30	1	1	1
SENIOR_NORE	DERIV	1/18/2007 13:30	1	1	1
SENIOR	DERIV	1/18/2007 13:30	1	1	1
SENIOR	DERIV	7/18/2008 18:30	27.775	27.775	38.885
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	35
SENIOR	DERIV	7/18/2008 18:30	27.775	27.775	38.885
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	35
SENIOR_NORE	DERIV	7/18/2008 18:30	23.61	23.61	33.054
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	35
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	35
SENIOR_NORE	DERIV	7/18/2008 18:30	23.61	23.61	33.054
SENIOR	DERIV	7/18/2008 18:30	27.775	27.775	38.885
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/13/2005 13:30	397	397	397
LOANCALL_MMR	DERIV	7/30/2008 13:30	419.02	398.5714286	387.9666667
SENIOR	DERIV	7/30/2008 18:30	134.431	134.431	134.431
SENIOR_MMR_L	DERIV	7/30/2008 18:30	127.7276	127.7276	127.7276
SENIOR_MODRE	DERIV	7/30/2008 18:30	121	121	121
SENIOR_NORE	DERIV	7/30/2008 18:30	114.2724	114.2724	114.2724

145	180	230	260	270	280	290	290
145	180	230	260	270	280	290	290
46.01552254	68.15394712	81.87455428	92	95.5	99	107	107
46.01552254	68.15394712	81.87455428	92	95.5	99	107	107
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
90	90	90	90	90	90	90	90
1	1	1	1	1	1	1	1

290
290
112
112
1
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90
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21.5
21.5
1
131
97
465
620
370
159
168
425.5
370
1
1
1
1
1
1
1
1
1
1
107.767
97
107.767
97
91.6068
97
97
91.6068
107.767
1
397
414.4194313
276.639
262.8444
249
235.1556

SEEEURSENIOR	SEE	EUR
SEEEURSENIOR_MODRE	SEE	EUR
SEEEURSENIOR_NORE	SEE	EUR
SEEAUDSENIOR_MODRE	SEE	AUD
SEEAUDSENIOR	SEE	AUD
SEEUSDCVA_SENIOR	SEE	USD
SEEJPYSENIOR_MODRE	SEE	JPY
SEMUSDLOAN_NORE	SEM	USD
SENERGUSDSENIOR_MODRE	SENERG	USD
SENERGUSDCVA_SENIOR	SENERG	USD
SENSATUSDLOAN_NORE	SENSAT	USD
SENSORMATICUSDSENIOR	SENSORMATIC	USD
SENSORMATICUSDSENIOR_MODRE	SENSORMATIC	USD
SENSORMATICEURSENIOR_MODRE	SENSORMATIC	EUR
SENSORMATICUSDSENIOR_NORE	SENSORMATIC	USD
SENSORMATICEURSENIOR_NORE	SENSORMATIC	EUR
SENSORMATICEURSENIOR	SENSORMATIC	EUR
SEPRUSDSENIOR_NORE	SEPR	USD
SESTA_4_A1EURASSETBACKED	SESTA_4_A1	EUR
SESTA_4_A1GBPASSETBACKED	SESTA_4_A1	GBP
SFCA_MUNIUSDSENIOR_MODRE	SFCA_MUNI	USD
SFDUSDSENIOR_NORE	SFD	USD
SFDUSDDIGITAL	SFD	USD
SFDUSDSENIOR	SFD	USD
SFDEURSENIOR_NORE	SFD	EUR
SFDEURSENIOR	SFD	EUR
SFDEURSENIOR_MODRE	SFD	EUR
SFDHKDSENIOR_NORE	SFD	HKD
SFDILSSENIOR_NORE	SFD	ILS
SFDUSDSENIOR_MODRE	SFD	USD
SFDUSDLOAN_NORE	SFD	USD
SFDAUDSENIOR_MODRE	SFD	AUD
SFDJPYSENIOR_NORE	SFD	JPY
SFIUSDSENIOR_NORE	SFI	USD
SFIUSDSENIOR_MODRE	SFI	USD
SFIUSDSENIOR	SFI	USD
SFIJPYSENIOR_NORE	SFI	JPY
SFIEURSENIOR_NORE	SFI	EUR
SFIAUDSENIOR_NORE	SFI	AUD
SFIUSDPREFERRED_MODRE	SFI	USD
SFIAUDSENIOR_MODRE	SFI	AUD
SFIEURSENIOR_MODRE	SFI	EUR
SFIJPYSENIOR_MODRE	SFI	JPY
SFIHKDSENIOR_MODRE	SFI	HKD
SFISGDSENIOR_MODRE	SFI	SGD
SFI_PUSDPREFERRED_MODRE	SFI_P	USD
SG1USDSUBORDINATE	SG1	USD
SG15USDSUBORDINATE	SG15	USD
SG15100USDSUBORDINATE	SG15100	USD
SG1560USDSUBORDINATE	SG1560	USD
SG60100USDSUBORDINATE	SG60100	USD
SGMS_05_OPT1_M7USDSENIOR	SGMS_05_OPT1_M7	USD
SGMS_05_OPT1_M9USDSENIOR	SGMS_05_OPT1_M9	USD
SGMS_06_FRE1_M8USDSENIOR	SGMS_06_FRE1_M8	USD
SGMS_06_FRE1_M9USDSENIOR	SGMS_06_FRE1_M9	USD
SGMS_06_FRE2_M8USDSENIOR	SGMS_06_FRE2_M8	USD
SGMS_06_FRE2_M9USDSENIOR	SGMS_06_FRE2_M9	USD
SGMS_06_OPT2_M9USDSENIOR	SGMS_06_OPT2_M9	USD
SGMS_2006_OPT2_M9USDSENIOR	SGMS_2006_OPT2_M9	USD
SGOFPUSDSENIOR_MODRE	SGOFP	USD
SGPEURSENIOR_MODRE	SGP	EUR
SGPUSDSENIOR	SGP	USD
SGPEURSENIOR	SGP	EUR
SGPUSDSENIOR_MODRE	SGP	USD
SGPUSDSENIOR_NORE	SGP	USD
SGPEURSENIOR_NORE	SGP	EUR
SGPJPYSENIOR_MODRE	SGP	JPY
SGPAUDSENIOR_MODRE	SGP	AUD
SGPAUDSENIOR	SGP	AUD
SGRUSDSENIOR_NORE	SGR	USD
SGYJPYSENIOR_MODRE	SGY	JPY
SHASTUSDASSETBACKED	SHAST	USD
SHERW__06_3A_A3USDSENIOR	SHERW__06_3A_A3	USD
SHERW_05_2A_CUSDSENIOR	SHERW_05_2A_C	USD

SENIOR	DERIV	7/30/2008 18:30	134.431	134.431	134.431
SENIOR_MODRE	DERIV	7/30/2008 18:30	121	121	121
SENIOR_NORE	DERIV	7/30/2008 18:30	114.2724	114.2724	114.2724
SENIOR_MODRE	DERIV	7/30/2008 18:30	121	121	121
SENIOR	DERIV	7/30/2008 18:30	134.431	134.431	134.431
CVA_SENIOR	DERIV	7/30/2008 18:30	121	121	121
SENIOR_MODRE	DERIV	7/30/2008 18:30	121	121	121
LOAN_NORE	DERIV	7/25/2008 18:30	200	225	250
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	11/2/2004 18:30	88.61	88.61	89.27
LOAN_NORE	DERIV	7/22/2008 13:30	155	155	180
SENIOR	DERIV	4/2/2002 18:30	-55.55555556	-55.55555556	-55.55555556
SENIOR_MODRE	DERIV	4/2/2002 18:30	-50	-50	-50
SENIOR_MODRE	DERIV	4/2/2002 18:30	-50	-50	-50
SENIOR_NORE	DERIV	4/2/2002 18:30	-47.22222222	-47.22222222	-47.22222222
SENIOR_NORE	DERIV	4/2/2002 18:30	-47.22222222	-47.22222222	-47.22222222
SENIOR	DERIV	4/2/2002 18:30	-55.55555556	-55.55555556	-55.55555556
SENIOR_NORE	DERIV	10/24/2005 18:30	1	1	1
ASSETBACKED	DERIV	12/17/2007 8:30	100	120	130
ASSETBACKED	DERIV	12/14/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/22/2008 18:30	42	42	42
SENIOR_NORE	DERIV	7/29/2008 18:30	240	265	290
DIGITAL	DERIV	7/29/2008 18:30	240	265	290
SENIOR	DERIV	7/29/2008 18:30	282.24	311.64	341.04
SENIOR_NORE	DERIV	7/29/2008 18:30	240	265	290
SENIOR	DERIV	7/29/2008 18:30	282.24	311.64	341.04
SENIOR_MODRE	DERIV	7/29/2008 18:30	254.112	280.582	307.052
SENIOR_NORE	DERIV	7/29/2008 18:30	240	265	290
SENIOR_NORE	DERIV	7/29/2008 18:30	240	265	290
SENIOR_MODRE	DERIV	7/29/2008 18:30	254.112	280.582	307.052
LOAN_NORE	DERIV	6/20/2008 18:30	150	150	150
SENIOR_MODRE	DERIV	7/29/2008 18:30	254.112	280.582	307.052
SENIOR_NORE	DERIV	7/29/2008 18:30	240	265	290
SENIOR_NORE	DERIV	7/30/2008 18:30	1273.977184	1337.658234	1494.421755
SENIOR_MODRE	DERIV	7/30/2008 18:30	1321.138078	1389.619761	1558.879833
SENIOR	DERIV	7/30/2008 18:30	1415.047286	1493.408676	1688.657819
SENIOR_NORE	DERIV	7/30/2008 18:30	1270.067611	1331.398649	1481.703228
SENIOR_NORE	DERIV	7/30/2008 18:30	1278.705779	1344.967594	1507.820984
SENIOR_NORE	DERIV	7/30/2008 18:30	1332.99737	1407.89524	1593.269225
PREFERRED_MODRE	DERIV	7/30/2008 18:30	1724.926567	1822.474138	2062.672921
SENIOR_MODRE	DERIV	7/30/2008 18:30	1332.99737	1407.89524	1593.269225
SENIOR_MODRE	DERIV	7/30/2008 18:30	1326.156792	1397.387496	1573.175705
SENIOR_MODRE	DERIV	7/30/2008 18:30	1316.988742	1382.968297	1545.317531
SENIOR_MODRE	DERIV	7/30/2008 18:30	1320.325932	1388.660125	1557.388208
SENIOR_MODRE	DERIV	7/30/2008 18:30	1317.508587	1384.437885	1549.477546
PREFERRED_MODRE	DERIV	4/18/2007 13:30	15	20	20
SUBORDINATE	DERIV	2/2/2001	53.355	53.355	53.355
SUBORDINATE	DERIV	2/5/2001	308.29	308.29	308.29
SUBORDINATE	DERIV	9/27/2000	1.381	1.381	1.381
SUBORDINATE	DERIV	2/5/2001	11	11	11
SUBORDINATE	DERIV	2/5/2001	4.5	4.5	4.5
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	9/6/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	1/8/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/10/2008 18:30	43	43	49
SENIOR	DERIV	7/10/2008 18:30	47.773	47.773	54.439
SENIOR	DERIV	7/10/2008 18:30	47.773	47.773	54.439
SENIOR_MODRE	DERIV	7/10/2008 18:30	43	43	49
SENIOR_NORE	DERIV	7/10/2008 18:30	40.6092	40.6092	46.2756
SENIOR_NORE	DERIV	7/10/2008 18:30	40.6092	40.6092	46.2756
SENIOR_MODRE	DERIV	7/10/2008 18:30	43	43	49
SENIOR_MODRE	DERIV	7/10/2008 18:30	43	43	49
SENIOR	DERIV	7/10/2008 18:30	47.773	47.773	54.439
SENIOR_NORE	DERIV	6/16/2008 13:30	30	30	30
SENIOR_MODRE	DERIV	4/16/2008 13:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	9/1/2006 13:30	1	1	1

145.541	167.761	184.426	199.98	200.5355	201.091	201.091	276.639
131	151	166	180	180.5	181	181	249
123.7164	142.6044	156.7704	169.992	170.4642	170.9364	170.9364	235.1556
131	151	166	180	180.5	181	181	249
145.541	167.761	184.426	199.98	200.5355	201.091	201.091	276.639
131	151	166	180	180.5	181	181	249
131	151	166	180	180.5	181	181	249
300	325	360	380	390	400	425	425
1	1	1	1	1	1	1	1
91.89	96.26	100.665	105.07	108.365	111.66	119.2	135.08
230	295	325	360	367.5	375	395	395
-61.11111111	-66.66666667	-72.22222222	-77.77777778	-80.55555556	-83.33333333	-83.33333333	-83.33333333
-55	-60	-65	-70	-72.5	-75	-75	-75
-55	-60	-65	-70	-72.5	-75	-75	-75
-51.94444444	-56.66666667	-61.38888889	-66.11111111	-68.47222222	-70.83333333	-70.83333333	-70.83333333
-51.94444444	-56.66666667	-61.38888889	-66.11111111	-68.47222222	-70.83333333	-70.83333333	-70.83333333
-61.11111111	-66.66666667	-72.22222222	-77.77777778	-80.55555556	-83.33333333	-83.33333333	-83.33333333
1	1	1	1	1	1	1	1
130	130	130	130	130	130	130	130
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
42	42	42	42	42	42	50	50
387.5	487.5	512.5	557.5	558.75	560	560	560
387.5	487.5	512.5	557.5	558.75	560	560	560
455.7	573.3	602.7	655.62	657.09	658.56	658.56	658.56
387.5	487.5	512.5	557.5	558.75	560	560	560
455.7	573.3	602.7	655.62	657.09	658.56	658.56	658.56
410.285	516.165	542.635	590.281	591.6045	592.928	592.928	592.928
387.5	487.5	512.5	557.5	558.75	560	560	560
387.5	487.5	512.5	557.5	558.75	560	560	560
410.285	516.165	542.635	590.281	591.6045	592.928	592.928	592.928
150	150	150	150	150	150	150	150
410.285	516.165	542.635	590.281	591.6045	592.928	592.928	592.928
387.5	487.5	512.5	557.5	558.75	560	560	560
1244.155729	1135.25633	1082.399896	1008.173746	964.2944265	920.415107	817.859377	754.087102
1295.532358	1180.869095	1125.524355	1046.671214	999.8943125	953.117411	842.857757	774.042337
1400.215777	1274.539919	1214.653142	1126.625479	1074.027868	1021.430257	895.208057	815.816503
1225.877742	1111.584147	1053.273107	976.596595	930.806087	885.015579	782.528423	712.102468
1258.809849	1150.138177	1097.380261	1021.887621	976.9092355	931.93085	825.95717	758.769499
1336.86114	1226.509788	1175.731681	1096.931114	1050.159437	1003.38776	887.806735	820.051062
1657.685634	1477.711875	1386.802457	1265.740026	1193.394339	1121.048651	957.377107	844.000124
1336.86114	1226.509788	1175.731681	1096.931114	1050.159437	1003.38776	887.806735	820.051062
1311.263432	1196.912992	1141.736588	1061.560582	1013.619335	965.678088	851.723957	779.203498
1275.958731	1155.45654	1094.189852	1012.649521	963.7856515	914.921782	804.7422	728.79612
1294.217388	1179.798605	1124.630146	1045.958799	999.163691	952.368583	841.757136	770.548947
1283.66142	1166.525172	1108.543782	1028.749656	981.156974	933.564292	823.58851	749.446991
30	60	76	92	93.5	95	105	105
53.355	53.355	53.355	53.355	53.355	53.355	53.355	53.355
308.29	308.29	308.29	308.29	308.29	308.29	308.29	308.29
1.381	1.381	1.381	1.381	1.381	1.381	1.381	1.381
11	11	11	11	11	11	11	11
4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5
1	1	1	1	1	1	1	1
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
68	91	101	110	115	120	129	129
75.548	101.101	112.211	122.21	127.765	133.32	143.319	143.319
75.548	101.101	112.211	122.21	127.765	133.32	143.319	143.319
68	91	101	110	115	120	129	129
64.2192	85.9404	95.3844	103.884	108.606	113.328	121.8276	121.8276
64.2192	85.9404	95.3844	103.884	108.606	113.328	121.8276	121.8276
68	91	101	110	115	120	129	129
68	91	101	110	115	120	129	129
75.548	101.101	112.211	122.21	127.765	133.32	143.319	143.319
30	30	30	30	30	30	30	30
1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

276.639
249
235.1556
249
276.639
249
249
425
1
144.9
395
-68.88888889
-62
-62
-58.55555556
-58.55555556
-68.88888889
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658.56
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658.56
592.928
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592.928
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592.928
560
741.74066
760.72114
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745.114098
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817.480567
808.551638
764.465621
711.794846
756.004612
732.932096
105
53.355
308.29
1.381
11
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0.999999975
0.999999975
129
143.319
143.319
129
121.8276
121.8276
129
129
143.319
30
1
750
1
1

SHERW_05_2A_DUSDSENIOR	SHERW_05_2A_D	USD
SHERW_06_3A_A3USDSENIOR	SHERW_06_3A_A3	USD
SHERW_2006_3A_A2USDSENIOR	SHERW_2006_3A_A2	USD
SHIPROCKUSDASSETBACKED	SHIPROCK	USD
SHIVAJI_MARGINRPREFERRED	SHIVAJI_MARG	INR
SHLDUSDSENIOR_MODRE	SHLD	USD
SHLDAUDSENIOR_MODRE	SHLD	AUD
SHNBKHKDSUBORDINATE	SHNBK	HKD
SHNBKSGDSUBORDINATE	SHNBK	SGD
SHWUSDSENIOR	SHW	USD
SHWEURSENIOR_MODRE	SHW	EUR
SHWEURSENIOR	SHW	EUR
SHWUSDSENIOR_MODRE	SHW	USD
SHWEURSENIOR_NORE	SHW	EUR
SHWUSDSENIOR_NORE	SHW	USD
SHWAUDSENIOR_MODRE	SHW	AUD
SHWUSDSENIOR	SHW	USD
SHWHKDSENIOR_MODRE	SHW	HKD
SHWJPYSENIOR_MODRE	SHW	JPY
SHWSGDSENIOR_MODRE	SHW	SGD
SHWJPYSENIOR_NORE	SHW	JPY
SIDEUSDSENIOR_NORE	SIDE	USD
SIEMUSDPREFERRED_MODRE	SIEM	USD
SIEMEURCVA_SENIOR	SIEM	EUR
SIERA06_2A_B1LUSDASSETBACKED	SIERA06_2A_B1L	USD
SIERA06_2A_B2LUSDASSETBACKED_MMR_L	SIERA06_2A_B2L	USD
SIERA06_2A_B2LUSDASSETBACKED	SIERA06_2A_B2L	USD
SIXHKDSENIOR_NORE	SIX	HKD
SIXILSSENIOR_NORE	SIX	ILS
SIXUSDLOAN_NORE	SIX	USD
SIXUSDLOANNC_NORE	SIX	USD
SIXUSDSENIOR_NORE	SIX	USD
SIXUSDSENIOR_MODRE	SIX	USD
SIXEURSENIOR_NORE	SIX	EUR
SIXUSDLOANCALL	SIX	USD
SIXUSDLOANCALL_NORE	SIX	USD
SIX_TUSDLOAN_NORE	SIX_T	USD
SJRCNUSDSENIOR_MODRE	SJRCN	USD
SJRCNUSDSENIOR_NORE	SJRCN	USD
SJRCNEURSENIOR_NORE	SJRCN	EUR
SJRCNAUDSENIOR_MODRE	SJRCN	AUD
SKSUSDSENIOR_NORE	SKS	USD
SKSUSDDIGITAL	SKS	USD
SKSUSDDIGITAL_NORE	SKS	USD
SKSHKDSENIOR_NORE	SKS	HKD
SKSEURSENIOR_NORE	SKS	EUR
SKSUSDSENIOR_MODRE	SKS	USD
SKSEURSENIOR_MODRE	SKS	EUR
SKSAUDSENIOR_MODRE	SKS	AUD
SLBUSDLOAN	SLB	USD
SLBUSDSENIOR_MODRE	SLB	USD
SLBUSDSENIOR	SLB	USD
SLBUSDSENIOR_NORE	SLB	USD
SLBEURSENIOR	SLB	EUR
SLBEURSECURED_MODRE	SLB	EUR
SLBEURSENIOR_NORE	SLB	EUR
SLBEURSENIOR_MODRE	SLB	EUR
SLBAUDSENIOR_MODRE	SLB	AUD
SLBJPYSENIOR_MODRE	SLB	JPY
SLB1200USDCVA_SENIOR	SLB1200	USD
SLB1200-CVAUSDCVA_SENIOR	SLB1200-CVA	USD
SLEUSDSENIOR	SLE	USD
SLEUSDSENIOR_MODRE	SLE	USD
SLEUSDSENIOR_NORE	SLE	USD
SLEEURSENIOR	SLE	EUR
SLEEURSENIOR_NORE	SLE	EUR
SLEEURSENIOR_MODRE	SLE	EUR
SLEAUDSENIOR_MODRE	SLE	AUD
SLEJPYSENIOR_MODRE	SLE	JPY
SLEHKDSENIOR_MODRE	SLE	HKD
SLEJPYSENIOR_NORE	SLE	JPY
SLESGDSENIOR_MODRE	SLE	SGD
SLMUSDSENIOR_MODRE	SLM	USD
SLMEURSENIOR_MODRE	SLM	EUR

SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	100	100	100
PREFERRED	DERIV	7/14/2008 8:30	575	575	575
SENIOR_MODRE	DERIV	4/8/2005 13:30	129	129	129
SENIOR_MODRE	DERIV	6/7/2007 8:30	129	129	129
SUBORDINATE	DERIV	7/15/2008 8:30	250	250	300
SUBORDINATE	DERIV	7/15/2008 8:30	250	250	300
SENIOR	DERIV	7/29/2008 18:30	72.215	72.215	72.215
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR	DERIV	7/29/2008 18:30	72.215	72.215	72.215
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR_NORE	DERIV	7/29/2008 18:30	61.386	61.386	61.386
SENIOR_NORE	DERIV	7/29/2008 18:30	61.386	61.386	61.386
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR	CASH	7/29/2008 18:30	72.215	72.215	72.215
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR_NORE	DERIV	7/29/2008 18:30	61.386	61.386	61.386
SENIOR_NORE	DERIV	7/18/2008 18:30	635	635	635
PREFERRED_MODRE	DERIV	5/27/2008 13:30	70	75	80
CVA_SENIOR	DERIV	7/30/2008 8:30	26.56458825	26.29576241	25.75790314
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED_MMR_L	DERIV	8/9/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR_NORE	DERIV	7/18/2008 13:30	1557.103429	2188.641427	2146.212569
SENIOR_NORE	DERIV	6/25/2008 13:30	2170.19267	1894.84457	2060.107596
LOAN_NORE	DERIV	5/23/2007 18:30	110	110	120
LOANNC_NORE	DERIV	10/11/2006 8:30	101	101	101
SENIOR_NORE	DERIV	7/18/2008 13:30	1558.152332	2190.4869	2148.585397
SENIOR_MODRE	DERIV	7/18/2008 13:30	1558.152332	2190.4869	2148.585397
SENIOR_NORE	DERIV	7/18/2008 13:30	1531.803587	2151.315014	2114.929254
LOANCALL	DERIV	11/9/2006 13:30	141	141	141
LOANCALL_NORE	DERIV	6/20/2008 18:30	500	510	560
LOAN_NORE	DERIV	7/23/2008 18:30	470	475	525
SENIOR_MODRE	DERIV	7/14/2008 13:30	95	100	105
SENIOR_NORE	DERIV	7/14/2008 13:30	95	100	105
SENIOR_NORE	DERIV	7/18/2008 13:30	140	140	140
SENIOR_MODRE	DERIV	7/14/2008 13:30	95	100	105
SENIOR_NORE	DERIV	7/30/2008 18:30	210	235	260
DIGITAL	DERIV	7/30/2008 18:30	210	235	260
DIGITAL_NORE	DERIV	7/30/2008 18:30	210	235	260
SENIOR_NORE	DERIV	7/30/2008 18:30	210	235	260
SENIOR_NORE	DERIV	7/30/2008 18:30	210	235	260
SENIOR_MODRE	DERIV	7/30/2008 18:30	222.453	248.9355	275.418
SENIOR_MODRE	DERIV	6/24/2008 18:30	201.267	227.7495	254.232
SENIOR_MODRE	DERIV	7/30/2008 18:30	222.453	248.9355	275.418
LOAN	DERIV	7/25/2005 18:30	4	4	4
SENIOR_MODRE	DERIV	7/22/2008 13:30	21	21	21
SENIOR	DERIV	7/25/2005 18:30	6	6	6
SENIOR_NORE	DERIV	7/25/2005 18:30	5	5	5
SENIOR	DERIV	7/25/2005 18:30	6	6	6
SECURED_MODRE	DERIV	7/25/2005 18:30	4	4	4
SENIOR_NORE	DERIV	7/25/2005 18:30	5	5	5
SENIOR_MODRE	DERIV	7/22/2008 13:30	21	21	21
SENIOR_MODRE	DERIV	7/22/2008 13:30	21	21	21
SENIOR_MODRE	DERIV	7/22/2008 13:30	21	21	21
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	90	90	120
SENIOR	DERIV	7/17/2008 18:30	32.219	32.219	32.219
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_NORE	DERIV	7/17/2008 18:30	27.3876	27.3876	27.3876
SENIOR	DERIV	7/17/2008 18:30	32.219	32.219	32.219
SENIOR_NORE	DERIV	7/17/2008 18:30	27.3876	27.3876	27.3876
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_NORE	DERIV	7/17/2008 18:30	27.3876	27.3876	27.3876
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550

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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
100	100	100	100	100	100	100	100
575	575	575	575	575	575	575	575
129	129	129	129	129	129	129	129
129	129	129	129	129	129	129	129
340	360	380	400	405	410	420	420
340	360	380	400	405	410	420	420
75.548	83.325	88.88	91.102	92.213	93.324	93.324	171.094
68	75	80	82	83	84	84	154
75.548	83.325	88.88	91.102	92.213	93.324	93.324	171.094
68	75	80	82	83	84	84	154
64.2192	70.83	75.552	77.4408	78.3852	79.3296	79.3296	145.4376
64.2192	70.83	75.552	77.4408	78.3852	79.3296	79.3296	145.4376
68	75	80	82	83	84	84	154
75.548	83.325	88.88	91.102	92.213	93.324	93.324	171.094
68	75	80	82	83	84	84	154
68	75	80	82	83	84	84	154
68	75	80	82	83	84	84	154
64.2192	70.83	75.552	77.4408	78.3852	79.3296	79.3296	145.4376
635	635	635	635	635	635	635	635
90	95	110	125	132.5	140	155	155
35.73374183	44.76676134	52.85452935	59	61.25	63.5	68	68
750	750	750	750	750	750	750	750
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1100	1100	1100	1100	1100	1100	1100	1100
3434.670414	3904.195227	3730.270177	3624.782213	3527.654804	3430.527395	3239.703801	2973.934266
4559.461022	4199.928912	3929.793443	3721.533933	3572.712321	3423.890708	3149.985183	2800.351443
130	140	150	160	175	190	200	200
134	163	186	210	217	224	238	238
3440.483438	3912.60315	3739.479459	3634.625322	3538.134218	3441.643114	3253.316648	2999.808653
3440.483438	3912.60315	3739.479459	3634.625322	3538.134218	3441.643114	3253.316648	2999.808653
3383.758001	3840.862927	3665.425039	3557.900797	3459.527579	3361.154361	3168.052945	2904.705478
174	203	226	250	257	264	278	278
575	610	635	650	662.5	675	685	685
540	575	600	615	627.5	640	650	650
125	145	165	185	190	195	205	205
125	145	165	185	190	195	205	205
140	140	140	139	139.5	140	140	140
125	145	165	185	190	195	205	205
365	465	515	542.5	545	547.5	552.5	552.5
365	465	515	542.5	545	547.5	552.5	552.5
365	465	515	542.5	545	547.5	552.5	552.5
365	465	515	542.5	545	547.5	552.5	552.5
365	465	515	542.5	545	547.5	552.5	552.5
386.6445	492.5745	545.5395	574.67025	577.3185	579.96675	585.26325	585.26325
338.976	402.534	439.6095	476.685	481.9815	487.278	492.5745	492.5745
386.6445	492.5745	545.5395	574.67025	577.3185	579.96675	585.26325	585.26325
7	9	12	16	19	22	28	30
26	36	41	48	49.5	51	56	61
9	11	14	20	23.5	27	34	37
8	9	12	17	20	23	29	31
9	11	14	20	23.5	27	34	37
7	9	12	16	19	22	28	30
8	9	12	17	20	23	29	31
26	36	41	48	49.5	51	56	61
26	36	41	48	49.5	51	56	61
26	36	41	48	49.5	51	56	61
1	1	1	1	1	1	1	1
155	190	235	260	275	290	300	310
43.329	54.439	62.216	68.882	70.5485	72.215	75.548	79.992
39	49	56	62	63.5	65	68	72
36.8316	46.2756	52.8864	58.5528	59.9694	61.386	64.2192	67.9968
43.329	54.439	62.216	68.882	70.5485	72.215	75.548	79.992
36.8316	46.2756	52.8864	58.5528	59.9694	61.386	64.2192	67.9968
39	49	56	62	63.5	65	68	72
39	49	56	62	63.5	65	68	72
39	49	56	62	63.5	65	68	72
39	49	56	62	63.5	65	68	72
36.8316	46.2756	52.8864	58.5528	59.9694	61.386	64.2192	67.9968
39	49	56	62	63.5	65	68	72
540	500	455	425	407.5	390	370	370
540	500	455	425	407.5	390	370	370

1
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100
575
129
129
420
420
171.094
154
171.094
154
145.4376
145.4376
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171.094
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154
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2900.193307
2711.504964
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238
2933.549644
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2832.382664
278
685
650
205
205
140
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552.5
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585.26325
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585.26325
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37
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61
61
1
310
79.992
72
67.9968
79.992
67.9968
72
72
72
72
67.9968
72
370
370

SLMUSDSENIOR_NORE	SLM	USD
SLMAUDSENIOR_MODRE	SLM	AUD
SLMUSDSENIOR	SLM	USD
SLMAUDSENIOR	SLM	AUD
SLMJPYSENIOR_MODRE	SLM	JPY
SLMSGDSENIOR_MODRE	SLM	SGD
SLMHKDSENIOR_MODRE	SLM	HKD
SLMUSDPREFERRED_MODRE	SLM	USD
SLMUSDDIGITAL_NORE	SLM	USD
SLM_PUSDPREFERRED_MODRE	SLM_P	USD
SLMAUSDSENIOR_MODRE	SLMA	USD
SLMAEURSENIOR_MODRE	SLMA	EUR
SLMASGDSENIOR_MODRE	SLMA	SGD
SLMAAUDSENIOR_MODRE	SLMA	AUD
SLMAUSDSTRNOTE	SLMA	USD
SLMAUSDSTRNOTE	SLMA	USD
SLMA/GUSDPREFERRED_MODRE	SLMA/G	USD
SLMA/G_PUSDPREFERRED_MODRE	SLMA/G_P	USD
SLRUSDSENIOR	SLR	USD
SLRUSDSENIOR_NORE	SLR	USD
SLRUSDSENIOR_MODRE	SLR	USD
SLREURSENIOR_MODRE	SLR	EUR
SLREURSENIOR_NORE	SLR	EUR
SLREURSENIOR	SLR	EUR
SLRUSDLOAN	SLR	USD
SLRUSDCVA_LOAN	SLR	USD
SLRUSDCVA_SENIOR	SLR	USD
SLRHKDSENIOR_NORE	SLR	HKD
SLRILSSENIOR_NORE	SLR	ILS
SLRUSDSUBORDINATE_NORE	SLR	USD
SLRAUDSENIOR_MODRE	SLR	AUD
SLREURSUBORDINATE_NORE	SLR	EUR
SLRHKDSUBORDINATE_NORE	SLR	HKD
SLRAUDSUBORDINATE_NORE	SLR	AUD
SLRUSDLOAN_NORE	SLR	USD
SLR_SUBUSDSUBORDINATE_NORE	SLR_SUB	USD
SLVRHNYUSDCVA_SENIOR	SLVRHNY	USD
SLVRHNY-CVAUSDCVA_SENIOR	SLVRHNY-CVA	USD
SMINUSDSENIOR	SMIN	USD
SMINUSDSENIOR_MODRE	SMIN	USD
SMINEURSENIOR_MODRE	SMIN	EUR
SMINUSDSENIOR_NORE	SMIN	USD
SMINEURSENIOR_NORE	SMIN	EUR
SMINEURSENIOR	SMIN	EUR
SMITHSUSDSENIOR	SMITHS	USD
SMSTR_04_1A_A3USDSENIOR	SMSTR_04_1A_A3	USD
SMTUSDSENIOR_MODRE	SMT	USD
SMTUSDSENIOR	SMT	USD
SMTEURSENIOR	SMT	EUR
SMTEURSENIOR_MODRE	SMT	EUR
SMTUSDSENIOR_NORE	SMT	USD
SMTEURSENIOR_NORE	SMT	EUR
SOUSDSENIOR	SO	USD
SOUSDSENIOR_MODRE	SO	USD
SOEURSENIOR_MODRE	SO	EUR
SOUSDSENIOR_NORE	SO	USD
SOEURSENIOR_NORE	SO	EUR
SOEURSENIOR	SO	EUR
SOUSDSENIOR	SO	USD
SOUSDSENIOR_MMR_L	SO	USD
SOUSDCVA_SENIOR	SO	USD
SOUSDPREFERRED_MODRE	SO	USD
SOJPYSENIOR_MODRE	SO	JPY
SOHKDSENIOR_MODRE	SO	HKD
SOSGDSENIOR_MMR_L	SO	SGD
SOSGDSENIOR_MODRE	SO	SGD
SOAUDSENIOR_MODRE	SO	AUD
SO_ALUSDSENIOR_MODRE	SO_AL	USD
SO_ALUSDCVA_SENIOR	SO_AL	USD
SO_GAPOWUSDSENIOR_MODRE	SO_GAPOW	USD
SO_GPUSDCVA_SENIOR	SO_GP	USD
SO_PUSDPREFERRED_MODRE	SO_P	USD
SO_POWUSDCVA_SENIOR	SO_POW	USD
SOCGENJPYLT2_MMR_L	SOCGEN	JPY

SENIOR_NORE	DERIV	7/30/2008 13:30	472.2	495.81	519.42
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550
SENIOR	DERIV	7/30/2008 13:30	550	577.5	605
SENIOR	DERIV	7/30/2008 13:30	550	577.5	605
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550
PREFERRED_MODRE	DERIV	7/30/2008 13:30	750	787.5	825
DIGITAL_NORE	DERIV	7/30/2008 13:30	500	525	550
PREFERRED_MODRE	DERIV	4/18/2007 8:30	35	35	60
SENIOR_MODRE	DERIV	7/23/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/23/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/23/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/23/2008 13:30	45	45	45
STRNOTE	CASH	7/15/2008 13:30	700	700	700
STRNOTE	DERIV	7/22/2008 13:30	700	700	700
PREFERRED_MODRE	DERIV	2/14/2005 8:30	4	4	8
PREFERRED_MODRE	DERIV	2/16/2005 18:30	1	1	1
SENIOR	DERIV	6/24/2008 18:30	2.352	2.352	2.352
SENIOR_NORE	DERIV	7/16/2008 18:30	2	1.999757211	2.805768376
SENIOR_MODRE	DERIV	7/16/2008 18:30	2.1186	2.118342813	2.972150441
SENIOR_MODRE	DERIV	7/16/2008 18:30	2.1186	2.118342813	2.972150441
SENIOR_NORE	DERIV	7/16/2008 18:30	2	1.999757211	2.805768376
SENIOR	DERIV	7/16/2008 18:30	2.352	2.35171448	3.29958361
LOAN	DERIV	5/17/2004 13:30	190	190	190
CVA_LOAN	DERIV	2/2/2005 13:30	96	96	96
CVA_SENIOR	DERIV	7/16/2008 18:30	2	1.999757211	2.805768376
SENIOR_NORE	DERIV	7/16/2008 18:30	2	1.999757211	2.805768376
SENIOR_NORE	DERIV	6/30/2008 18:30	2	1.999757211	2.805768376
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	4	3.999514492	8.031075216
SENIOR_MODRE	DERIV	7/16/2008 18:30	2.1186	2.118342813	2.972150441
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	4	3.999514492	8.031075216
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	4	3.999514492	8.031075216
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	4	3.999514492	8.031075216
LOAN_NORE	DERIV	3/27/2008 18:30	1	1	1
SUBORDINATE_NORE	DERIV	2/27/2007 18:30	84	84	84
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SENIOR	DERIV	4/2/2002 18:30	-55.55555556	-55.55555556	-55.55555556
SENIOR_MODRE	DERIV	4/2/2002 18:30	-50	-50	-50
SENIOR_MODRE	DERIV	4/2/2002 18:30	-50	-50	-50
SENIOR_NORE	DERIV	4/2/2002 18:30	-47.22222222	-47.22222222	-47.22222222
SENIOR_NORE	DERIV	4/2/2002 18:30	-47.22222222	-47.22222222	-47.22222222
SENIOR	DERIV	4/2/2002 18:30	-55.55555556	-55.55555556	-55.55555556
SENIOR	DERIV	5/21/1999	-50	-50	-50
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/18/2008 13:30	14	14	14
SENIOR	DERIV	7/25/2005 13:30	16	16	16
SENIOR	DERIV	7/25/2005 13:30	16	16	16
SENIOR_MODRE	DERIV	7/25/2005 13:30	14	14	14
SENIOR_NORE	DERIV	7/25/2005 13:30	13	13	13
SENIOR_NORE	DERIV	7/25/2005 13:30	13	13	13
SENIOR	DERIV	7/30/2008 18:30	21.109	25.553	28.886
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_NORE	DERIV	7/30/2008 18:30	17.9436	21.7212	24.5544
SENIOR_NORE	DERIV	7/30/2008 18:30	17.9436	21.7212	24.5544
SENIOR	DERIV	7/30/2008 18:30	21.109	25.553	28.886
SENIOR	CASH	7/30/2008 18:30	21.109	25.553	28.886
SENIOR_MMR_L	DERIV	7/30/2008 18:30	20.0564	24.2788	27.4456
CVA_SENIOR	DERIV	7/30/2008 18:30	38	46	52
PREFERRED_MODRE	DERIV	2/11/2005 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_MMR_L	DERIV	5/8/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 18:30	38	46	52
SENIOR_MODRE	DERIV	7/30/2008 18:30	24	27	31
CVA_SENIOR	DERIV	7/30/2008 18:30	38	46	52
PREFERRED_MODRE	DERIV	9/12/2005 13:30	15	15	15
CVA_SENIOR	DERIV	9/13/2006 13:30	50	50	50
LT2_MMR_L	DERIV	7/28/2008 13:30	77	77	77

509.976	472.2	429.702	401.37	384.843	368.316	349.428	349.428
540	500	455	425	407.5	390	370	370
594	550	500.5	467.5	448.25	429	407	407
594	550	500.5	467.5	448.25	429	407	407
540	500	455	425	407.5	390	370	370
540	500	455	425	407.5	390	370	370
540	500	455	425	407.5	390	370	370
810	750	682.5	637.5	611.25	585	555	555
540	500	455	425	407.5	390	370	370
200	225	250	300	325	350	450	500
46	47	50	53	54.5	56	61	65
46	47	50	53	54.5	56	61	65
46	47	50	53	54.5	56	61	65
46	47	50	53	54.5	56	61	65
700	615	575	525	507.5	490	480	480
700	615	575	525	507.5	490	480	480
15	21	30	39	42.5	46	60	63
1	1	1	1	1	1	1	1
4.704	10.584	16.464	28.224	31.164	34.104	39.984	39.984
5.682914634	10.55315401	16.97334838	24.84268011	27.21304763	29.58341514	33.99993892	33.99998301
6.019911472	11.17895605	17.97986793	26.31585104	28.82678135	31.33771166	36.0161353	36.016182
6.019911472	11.17895605	17.97986793	26.31585104	28.82678135	31.33771166	36.0161353	36.016182
5.682914634	10.55315401	16.97334838	24.84268011	27.21304763	29.58341514	33.99993892	33.99998301
6.68310761	12.41050912	19.96065769	29.21499181	32.00254401	34.79009621	39.98392817	39.98398002
375	400	425	450	450	450	450	450
178	203	229	254	261.5	269	285	285
5.682914634	9.380581346	14.54858432	20.70223342	23.10258876	25.50294409	29.99994611	29.99998501
5.682914634	10.55315401	16.97334838	24.84268011	27.21304763	29.58341514	33.99993892	33.99998301
5.682914634	10.55315401	16.97334838	24.84268011	27.21304763	29.58341514	33.99993892	33.99998301
17.36709441	28.66777161	41.9721619	50.01114874	52.79723643	55.58332411	59.9998958	59.99997199
6.019911472	11.17895605	17.97986793	26.31585104	28.82678135	31.33771166	36.0161353	36.016182
17.36709441	28.66777161	41.9721619	50.01114874	52.79723643	55.58332411	59.9998958	59.99997199
17.36709441	28.66777161	41.9721619	50.01114874	52.79723643	55.58332411	59.9998958	59.99997199
17.36709441	28.66777161	41.9721619	50.01114874	52.79723643	55.58332411	59.9998958	59.99997199
1	1	1	1	1	1	1	1
155	221	276	320	339	358	386	386
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
-61.11111111	-66.66666667	-72.22222222	-77.77777778	-80.55555556	-83.33333333	-83.33333333	-83.33333333
-55	-60	-65	-70	-72.5	-75	-75	-75
-55	-60	-65	-70	-72.5	-75	-75	-75
-51.94444444	-56.66666667	-61.38888889	-66.11111111	-68.47222222	-70.83333333	-70.83333333	-70.83333333
-51.94444444	-56.66666667	-61.38888889	-66.11111111	-68.47222222	-70.83333333	-70.83333333	-70.83333333
-61.11111111	-66.66666667	-72.22222222	-77.77777778	-80.55555556	-83.33333333	-83.33333333	-83.33333333
-55	-60	-65	-70	-72.5	-75	-75	-75
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
22	29	45	61	68	75	90	90
24	32	50	67	75	83	100	100
24	32	50	67	75	83	100	100
22	29	45	60	67.5	75	90	90
21	27	42	57	64	71	85	85
21	27	42	57	64	71	85	85
36.663	43.329	47.773	52.217	53.8835	55.55	65.549	65.549
33	39	43	47	48.5	50	59	59
33	39	43	47	48.5	50	59	59
31.1652	36.8316	40.6092	44.3868	45.8034	47.22	55.7196	55.7196
31.1652	36.8316	40.6092	44.3868	45.8034	47.22	55.7196	55.7196
36.663	43.329	47.773	52.217	53.8835	55.55	65.549	65.549
36.663	43.329	47.773	52.217	53.8835	55.55	65.549	65.549
34.8348	41.1684	45.3908	49.6132	51.1966	52.78	62.2804	62.2804
66	78	86	94	97	100	118	118
1	1	1	1	1	1	1	1
33	39	43	47	47.34615385	47.69230769	59	59
33	39	43	47	48.5	50	59	59
1	1	1	1	1	1	1	1
33	39	43	47	48.5	50	59	59
33	39	43	47	48.5	50	59	59
1	1	1	1	1	1	1	1
66	78	86	94	97	100	118	118
38	46	51	56	57.5	59	64	64
66	78	86	94	97	100	118	118
27	35	42	54	57	60	65	70
50	50	50	50	50	50	50	50
87	97	109	122	122.5	123	125	122

349.428
370
407
407
370
370
370
555
370
500
67
67
67
67
480
480
68
1
39.984
33.99998015
36.01617897
36.01617897
33.99998015
39.98397666
450
285
29.99998249
33.99998015
33.99998015
59.99996805
36.01617897
59.99996805
59.99996805
59.99996805
1
386
1
1
-68.88888889
-62
-62
-58.55555556
-58.55555556
-68.88888889
-62
0.999999975
90
100
100
90
85
85
65.549
59
59
55.7196
55.7196
65.549
65.549
62.2804
118
1
59
59
1
59
59
1
118
64
118
75
50
122

SOCGEN_PUSDPREFERRED_MODRE	SOCGEN_P	USD
SOLOCUSDLOAN_NORE	SOLOC	USD
SONUSDSENIOR	SON	USD
SONUSDSENIOR_MODRE	SON	USD
SONERAAUDSENIOR_MMR_L	SONERA	AUD
SONIC_06_1_A2USDSENIOR	SONIC_06_1_A2	USD
SORIN05_2A_EUSDSENIOR	SORIN05_2A_E	USD
SOVUSDPREFERRED_MODRE	SOV	USD
SOV_PUSDPREFERRED_MODRE	SOV_P	USD
SPAINHKDSOVEREIGN	SPAIN	HKD
SPAINAUDSOVEREIGN	SPAIN	AUD
SPCEURSENIOR_MODRE	SPC	EUR
SPCUSDSENIOR_MODRE	SPC	USD
SPCUSDSENIOR_NORE	SPC	USD
SPCUSDDIGITAL_NORE	SPC	USD
SPCUSDLOAN_NORE	SPC	USD
SPECTUSDSENIOR	SPECT	USD
SPFUSDSENIOR_NORE	SPF	USD
SPFEURSENIOR_NORE	SPF	EUR
SPFHKDSENIOR_NORE	SPF	HKD
SPFILSSENIOR_NORE	SPF	ILS
SPFUSDSENIOR_MODRE	SPF	USD
SPFHKDSENIOR_MODRE	SPF	HKD
SPFUSDSUBORDINATE_NORE	SPF	USD
SPFJPYSENIOR_NORE	SPF	JPY
SPFAUDSENIOR_MODRE	SPF	AUD
SPFAUDSENIOR_NORE	SPF	AUD
SPFSGDSENIOR_NORE	SPF	SGD
SPFUSDDIGITAL_NORE	SPF	USD
SPF_06_A_EUSDSENIOR	SPF_06_A_E	USD
SPF_SUBUSDSUBORDINATE_NORE	SPF_SUB	USD
SPGUSDSENIOR	SPG	USD
SPGEURSENIOR_MODRE	SPG	EUR
SPGEURSENIOR	SPG	EUR
SPGUSDSENIOR_MODRE	SPG	USD
SPGUSDSENIOR_NORE	SPG	USD
SPGEURSENIOR_NORE	SPG	EUR
SPGAUDSENIOR_MODRE	SPG	AUD
SPGUSDSENIOR	SPG	USD
SPGHKDSENIOR_MODRE	SPG	HKD
SPGTWDSENIOR	SPG	TWD
SPGAUDSENIOR	SPG	AUD
SPGUSDPREFERRED_MODRE	SPG	USD
SPGHKDSENIOR_NORE	SPG	HKD
SPGJPYSENIOR_NORE	SPG	JPY
SPGJPYSENIOR_MODRE	SPG	JPY
SPGSGDSENIOR_MODRE	SPG	SGD
SPG_INCUSDSENIOR_MODRE	SPG_INC	USD
SPG_INCUSDSENIOR	SPG_INC	USD
SPG_INCEURSENIOR	SPG_INC	EUR
SPG_INCEURSENIOR_MODRE	SPG_INC	EUR
SPG_INCUSDSENIOR_NORE	SPG_INC	USD
SPG_INCEURSENIOR_NORE	SPG_INC	EUR
SPG_INCUSDPREFERRED_MODRE	SPG_INC	USD
SPG_PUSDPREFERRED_MODRE	SPG_P	USD
SPGBEURSENIOR_MMR_L	SPGB	EUR
SPLSEURSENIOR	SPLS	EUR
SPLSUSDLOAN	SPLS	USD
SPLSEURSENIOR_MODRE	SPLS	EUR
SPLSUSDSENIOR	SPLS	USD
SPLSUSDSENIOR_NORE	SPLS	USD
SPLSUSDSENIOR_MODRE	SPLS	USD
SPLSEURSENIOR_NORE	SPLS	EUR
SPLSUSDLOAN_MODRE	SPLS	USD
SPLSEURSENIOR_MMR_L	SPLS	EUR
SPLSUSDCVA_SENIOR	SPLS	USD
SPLSJPYSENIOR_MODRE	SPLS	JPY
SPLS_LOANUSDSENIOR	SPLS_LOAN	USD
SPOTUSDSENIOR_NORE	SPOT	USD
SPOTUSDSENIOR_MODRE	SPOT	USD
SPOTUSDLOAN_NORE	SPOT	USD
SPOTEURSENIOR_NORE	SPOT	EUR
SPOTHKDSENIOR_NORE	SPOT	HKD
SPOTILSSENIOR_NORE	SPOT	ILS

PREFERRED_MODRE	DERIV	10/28/2005 8:30	8	8	12
LOAN_NORE	DERIV	7/25/2008 18:30	200	220	255
SENIOR	DERIV	7/17/2008 18:30	78.881	77.77	77.77
SENIOR_MODRE	DERIV	7/17/2008 18:30	71	70	70
SENIOR_MMR_L	DERIV	4/22/2008 13:30	4.978155805	7.722546555	13.00413249
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	2/1/2006 18:30	265	265	265
PREFERRED_MODRE	DERIV	7/15/2008 18:30	700	699.9	700
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	7	12
SOVEREIGN	DERIV	7/28/2008 13:30	8	10	13
SOVEREIGN	DERIV	7/28/2008 13:30	8	10	13
SENIOR_MODRE	DERIV	1/30/2006 18:30	1	3	6
SENIOR_MODRE	DERIV	1/30/2006 18:30	1	3	6
SENIOR_NORE	DERIV	7/10/2008 13:30	5147.654262	4049.096828	2982.666253
DIGITAL_NORE	DERIV	7/10/2008 13:30	5147.654262	4049.096828	2982.666253
LOAN_NORE	DERIV	1/9/2007 8:30	250	250	250
SENIOR	DERIV	10/15/1999	15	20	30
SENIOR_NORE	DERIV	7/22/2008 13:30	238.56456	297.107465	358.491952
SENIOR_NORE	DERIV	7/22/2008 13:30	236.985363	295.365883	356.657818
SENIOR_NORE	DERIV	7/22/2008 13:30	238.817663	297.318054	358.679071
SENIOR_NORE	DERIV	7/9/2008 18:30	527.137963	483.328479	500.009547
SENIOR_MODRE	DERIV	7/22/2008 13:30	223.304981	285.327123	350.326311
SENIOR_MODRE	DERIV	7/22/2008 13:30	223.572772	285.549825	350.524412
SUBORDINATE_NORE	DERIV	7/22/2008 13:30	1014.899347	779.576074	634.721297
SENIOR_NORE	DERIV	7/22/2008 13:30	239.870934	298.601989	360.24977
SENIOR_MODRE	DERIV	7/22/2008 13:30	219.359765	280.996627	345.655444
SENIOR_NORE	DERIV	7/22/2008 13:30	234.836317	293.013817	354.074541
SENIOR_NORE	DERIV	7/22/2008 13:30	239.702796	298.26288	359.695837
DIGITAL_NORE	DERIV	7/22/2008 13:30	238.296622	296.736873	357.9414
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SUBORDINATE_NORE	DERIV	5/11/2007 13:30	415	420	425
SENIOR	DERIV	7/30/2008 18:30	114.433	114.433	118.377
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR	DERIV	7/30/2008 18:30	114.433	114.433	118.377
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR_NORE	DERIV	7/30/2008 18:30	97.2732	97.2732	101.0508
SENIOR_NORE	DERIV	7/30/2008 18:30	97.2732	97.2732	101.0508
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR	CASH	7/30/2008 18:30	114.433	114.433	118.377
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR	DERIV	7/30/2008 18:30	114.433	114.433	118.377
SENIOR	DERIV	7/30/2008 18:30	114.433	114.433	118.377
PREFERRED_MODRE	DERIV	7/30/2008 18:30	154.5	154.5	160.5
SENIOR_NORE	DERIV	7/30/2008 18:30	97.2732	97.2732	101.0508
SENIOR_NORE	DERIV	7/30/2008 18:30	97.2732	97.2732	101.0508
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR_MODRE	DERIV	7/30/2008 18:30	190.55	190.55	197.95
SENIOR	DERIV	7/30/2008 18:30	211.70105	211.70105	219.92245
SENIOR	DERIV	7/30/2008 18:30	211.70105	211.70105	219.92245
SENIOR_MODRE	DERIV	7/30/2008 18:30	190.55	190.55	197.95
SENIOR_NORE	DERIV	7/30/2008 18:30	179.95542	179.95542	186.94398
SENIOR_NORE	DERIV	7/2/2008 18:30	171.21972	171.21972	178.20828
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	4/30/2007 13:30	10	10	20
SENIOR_MMR_L	DERIV	7/20/2005 13:30	6.25	6.25	6.25
SENIOR	DERIV	11/29/2004 18:30	16	16	21
LOAN	DERIV	7/18/2008 13:30	85.5	86.4	86.4
SENIOR_MODRE	DERIV	7/18/2008 13:30	95	96	96
SENIOR	DERIV	11/29/2004 18:30	16	16	21
SENIOR_NORE	DERIV	11/29/2004 18:30	13	13	18
SENIOR_MODRE	DERIV	7/18/2008 13:30	95	96	96
SENIOR_NORE	DERIV	11/29/2004 18:30	13	13	18
LOAN_MODRE	DERIV	7/18/2008 13:30	85.5	86.4	86.4
SENIOR_MMR_L	DERIV	5/25/2007 13:30	1	1	1
CVA_SENIOR	DERIV	7/18/2008 13:30	95	96	96
SENIOR_MODRE	DERIV	7/18/2008 13:30	95	96	96
SENIOR	DERIV	12/28/2001 18:30	95	95	95
SENIOR_NORE	DERIV	6/7/2007 13:30	30	30	30
SENIOR_MODRE	DERIV	6/7/2007 13:30	32	32	32
LOAN_NORE	DERIV	6/14/2007 18:30	6	11	17
SENIOR_NORE	DERIV	6/7/2007 13:30	30	30	30
SENIOR_NORE	DERIV	6/7/2007 13:30	30	30	30
SENIOR_NORE	DERIV	6/7/2007 13:30	30	30	30

16	20	28	38	39	40	45	45
320	370	420	455	460	465	475	475
83.325	88.88	93.324	99.99	102.7675	105.545	112.211	115.544
75	80	84	90	92.5	95	101	104
30.39734041	48.39404254	67.95590173	85	89	93	105	105
1	1	1	1	1	1	1	1
265	265	265	265	265	265	265	265
700	700	700	700	700	700	700	700
20	30	40	50	55	60	65	65
21	26	32	36	38	40	46	46.9
21	26	32	36	38	40	46	46.9
12	17	21	27	29.5	32	39	39
12	17	21	27	29.5	32	39	39
2919.280473	2532.402481	2333.939157	2229.943845	2117.915197	2005.886548	1822.63094	1623.872588
2919.280473	2532.402481	2333.939157	2229.943845	2117.915197	2005.886548	1822.63094	1623.872588
250	250	250	250	250	250	250	250
40	45	50	50	50	50	50	50
534.25512	554.466409	619.008134	631.031637	626.97589	622.920143	598.777673	582.926392
534.888719	555.649658	621.824201	634.27944	630.151392	626.023344	601.131381	584.466888
534.204447	554.393458	618.870184	630.898554	626.8280155	622.757477	598.509011	582.067585
626.568097	626.543741	685.583291	692.679005	685.059107	677.439209	646.343313	622.77249
536.245808	557.674598	626.138914	639.0344	634.839257	630.644114	605.1174	588.341821
536.192191	557.597261	625.99228	638.892484	634.681638	630.470792	604.832219	587.431232
691.483264	667.108528	705.808056	701.491702	687.9940225	674.496343	637.62869	606.426019
533.436867	552.488969	613.196717	623.058517	617.91441	612.770303	588.038669	569.915547
538.027042	561.30565	635.634529	651.067288	647.7297955	644.392303	618.297394	602.371164
535.937981	557.892572	627.953127	642.346568	639.081134	635.8157	611.12168	596.05899
533.768034	553.370626	615.911908	626.895503	622.341509	617.787515	593.401658	576.001862
534.595601	555.361742	621.77195	634.969773	631.511671	628.053569	604.156823	589.218384
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
450	483	515	548	563	578	598	598
131.098	146.652	151.096	155.54	155.54	155.54	155.54	155.54
118	132	136	140	140	140	140	140
131.098	146.652	151.096	155.54	155.54	155.54	155.54	155.54
118	132	136	140	140	140	140	140
111.4392	124.6608	128.4384	132.216	132.216	132.216	132.216	132.216
111.4392	124.6608	128.4384	132.216	132.216	132.216	132.216	132.216
118	132	136	140	140	140	140	140
131.098	146.652	151.096	155.54	155.54	155.54	155.54	155.54
118	132	136	140	140	140	140	140
131.098	146.652	151.096	155.54	155.54	155.54	155.54	155.54
131.098	146.652	151.096	155.54	155.54	155.54	155.54	155.54
177	198	204	210	210	210	210	210
111.4392	124.6608	128.4384	132.216	132.216	132.216	132.216	132.216
111.4392	124.6608	128.4384	132.216	132.216	132.216	132.216	132.216
118	132	136	140	140	140	140	140
118	132	136	140	140	140	140	140
218.3	244.2	251.6	259	259	259	259	259
242.5313	271.3062	279.5276	287.749	287.749	287.749	287.749	287.749
242.5313	271.3062	279.5276	287.749	287.749	287.749	287.749	287.749
218.3	244.2	251.6	259	259	259	259	259
206.16252	230.62248	237.61104	244.5996	244.5996	244.5996	244.5996	244.5996
197.42682	221.88678	228.87534	235.8639	235.8639	235.8639	235.8639	235.8639
1	1	1	1	1	1	1	1
27	25	30	33	36.5	40	50	50
6.25	6.25	6.25	6.25	6.25	6.25	6.25	6.25
27	32	38	43	46	49	60	66
93.6	101.7	108.9	117	117.9	118.8	121.5	142.2
104	113	121	130	131	132	135	158
27	32	38	43	46	49	60	66
23	27	32	37	39.5	42	51	56
104	113	121	130	131	132	135	158
23	27	32	37	39.5	42	51	56
93.6	101.7	108.9	117	117.9	118.8	121.5	142.2
1	1	1	1	1	1	1	1
104	113	121	130	131	132	135	158
104	113	121	130	131	132	135	158
95	95	95	95	95	95	95	95
50	75	105	135	162.5	190	230	240
53	79	111	143	172	201	244	254
33	47	57	66	70	74	79	79
50	75	105	135	162.5	190	230	240
50	75	105	135	162.5	190	230	240
50	75	105	135	162.5	190	230	240

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1582.698456
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580.159019
581.404964
579.027804
618.541311
585.409453
584.209859
599.349845
566.206412
599.943957
593.766209
572.471791
586.823741
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155.54
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287.749
287.749
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244.5996
235.8639
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142.2
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142.2
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240

SPOTUSDLOANNC_NORE	SPOT	USD
SPOTUSDLOANCALL	SPOT	USD
SPOTUSDLOANCALL_NORE	SPOT	USD
SPOTUSDSECURED_NORE	SPOT	USD
SPRINTUSDSENIOR	SPRINT	USD
SPRINT1_MRGNAUSDSENIOR	SPRINT1_MRGNA	USD
SPRINT1_MRGNBUSDSENIOR	SPRINT1_MRGNB	USD
SPRINT1_MRGNCUSDSENIOR	SPRINT1_MRGNC	USD
SPRINT1_MRGNDUSDSENIOR	SPRINT1_MRGND	USD
SPRINT1_MRGNEQUSDSENIOR	SPRINT1_MRGNEQ	USD
SPRINT1_MRGNEQPREMAUSDSENIOR	SPRINT1_MRGNEQPREMA	USD
SPRINT1_MRGNEQPREMBUSDSENIOR	SPRINT1_MRGNEQPREMB	USD
SPRINT1_MRGNEQPREMCUSDSENIOR	SPRINT1_MRGNEQPREMC	USD
SPRINT1_MRGNEQPREMDUSDSENIOR	SPRINT1_MRGNEQPREMD	USD
SPRINT1_MRGNSTRUCTUSDSENIOR	SPRINT1_MRGNSTRUCT	USD
SPRINT1AAUSDSENIOR	SPRINT1AA	USD
SPRINT1AAAUSDSENIOR	SPRINT1AAA	USD
SPRINT1EQUITYUSDSENIOR	SPRINT1EQUITY	USD
SPRINT1PUSDSENIOR	SPRINT1P	USD
SPRINT3USDSENIOR	SPRINT3	USD
SPRINT3_MRGNBUSDSENIOR	SPRINT3_MRGNB	USD
SPRINT3_MRGNCUSDSENIOR	SPRINT3_MRGNC	USD
SPRINT3_MRGNDUSDSENIOR	SPRINT3_MRGND	USD
SPRINT3_MRGNEUSDSENIOR	SPRINT3_MRGNE	USD
SPRINT3_MRGNFUSDSENIOR	SPRINT3_MRGNF	USD
SPS_04_2X_D1CUSDSENIOR	SPS_04_2X_D1C	USD
SPS_05_1X_D1CUSDSENIOR	SPS_05_1X_D1C	USD
SPS_05_2X_E2CUSDSENIOR	SPS_05_2X_E2C	USD
SPS_06_1X_ETCUSDSENIOR	SPS_06_1X_ETC	USD
SPWUSDSENIOR_NORE	SPW	USD
SPWILSSENIOR_NORE	SPW	ILS
SQAUSDSENIOR_NORE	SQA	USD
SQAUSDCVA_LOAN	SQA	USD
SQD_ABSCDO_436USDSENIOR_MODRE	SQD_ABSCDO_436	USD
SRACATSSENIOR_MODRE	SRAC	ATS
SRACUSDSENIOR_MODRE	SRAC	USD
SRACAUDSENIOR_MODRE	SRAC	AUD
SRACEURSENIOR	SRAC	EUR
SRACEURSENIOR_NORE	SRAC	EUR
SRACEURSENIOR_MODRE	SRAC	EUR
SRACHKDSENIOR_NORE	SRAC	HKD
SRACHKDSENIOR_MODRE	SRAC	HKD
SRACUSDSENIOR	SRAC	USD
SRACUSDSENIOR_MODRE	SRAC	USD
SRACUSDSENIOR_NORE	SRAC	USD
SRACUSDLOAN_NORE	SRAC	USD
SREEURSENIOR_MODRE	SRE	EUR
SREUSDSENIOR_NORE	SRE	USD
SREEURSENIOR_NORE	SRE	EUR
SREUSDSENIOR	SRE	USD
SREEURSENIOR	SRE	EUR
SREUSDSENIOR_MODRE	SRE	USD
SREHKDSENIOR_MODRE	SRE	HKD
SRETWDSENIOR	SRE	TWD
SREUSDPREFERRED_MODRE	SRE	USD
SREHKDSENIOR_NORE	SRE	HKD
SREJPYSENIOR_MODRE	SRE	JPY
SREAUDSENIOR_MODRE	SRE	AUD
SRESGDSENIOR_MODRE	SRE	SGD
SREJPYSENIOR_NORE	SRE	JPY
SRE_PUSDPREFERRED_MODRE	SRE_P	USD
SRILANKAUSDSENIOR_MODRE	SRILANKA	USD
SRNAUSDLOAN_NORE	SRNA	USD
SROEURSENIOR	SRO	EUR
SROEURSENIOR_NORE	SRO	EUR
SROEURSENIOR_MODRE	SRO	EUR
SROTWDSENIOR	SRO	TWD
SROUSDSENIOR	SRO	USD
SROUSDSENIOR_NORE	SRO	USD
SROUSDSENIOR_MODRE	SRO	USD
SRPUSDSENIOR	SRP	USD
SRPUSDLOAN	SRP	USD
SRPUSDSENIOR_MODRE	SRP	USD
SRPEURSENIOR_MODRE	SRP	EUR

LOANNC_NORE	DERIV	10/11/2006 8:30	68	68	68
LOANCALL	DERIV	11/9/2006 13:30	93	93	93
LOANCALL_NORE	DERIV	6/14/2007 18:30	7	13	20
SECURED_NORE	DERIV	1/4/2007 8:30	25	25	25
SENIOR	DERIV	8/13/2001	35	40	40
SENIOR	DERIV	1/18/2002 13:30	35	35	35
SENIOR	DERIV	1/18/2002 13:30	135	135	135
SENIOR	DERIV	1/18/2002 13:30	225	225	225
SENIOR	DERIV	1/18/2002 13:30	350	350	350
SENIOR	DERIV	1/18/2002 13:30	1100	1100	1100
SENIOR	DERIV	1/18/2002 13:30	15	15	15
SENIOR	DERIV	1/18/2002 13:30	65	65	65
SENIOR	DERIV	1/18/2002 13:30	135	135	135
SENIOR	DERIV	1/18/2002 13:30	275	275	275
SENIOR	DERIV	1/18/2002 13:30	7	7	7
SENIOR	DERIV	6/22/2001	100	100	100
SENIOR	DERIV	6/22/2001	8.125	8.125	8.125
SENIOR	DERIV	5/21/2001	1210	1210	1210
SENIOR	DERIV	10/2/2001 18:30	122.4	122.4	122.4
SENIOR	DERIV	11/7/2001 18:30	12.5	12.5	12.5
SENIOR	DERIV	1/18/2002 13:30	35	35	35
SENIOR	DERIV	1/18/2002 13:30	135	135	135
SENIOR	DERIV	1/18/2002 13:30	225	225	225
SENIOR	DERIV	1/18/2002 13:30	350	350	350
SENIOR	DERIV	1/18/2002 13:30	650	650	650
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	6/20/2008 18:30	175	175	175
SENIOR_NORE	DERIV	6/20/2008 18:30	175	175	175
SENIOR_NORE	DERIV	5/19/2008 18:30	1	1	1
CVA_LOAN	DERIV	1/30/2008 8:30	475	475	475
SENIOR_MODRE	DERIV	1/28/2008 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	5/19/2008 18:30	25	25	25
SENIOR_MODRE	DERIV	7/22/2008 18:30	290	290	290
SENIOR_MODRE	DERIV	7/22/2008 18:30	290	290	290
SENIOR	DERIV	7/22/2008 18:30	322.19	322.19	322.19
SENIOR_NORE	DERIV	7/22/2008 18:30	272.6	272.6	272.6
SENIOR_MODRE	DERIV	7/22/2008 18:30	290	290	290
SENIOR_NORE	DERIV	7/22/2008 18:30	272.6	272.6	272.6
SENIOR_MODRE	DERIV	7/22/2008 18:30	290	290	290
SENIOR	DERIV	7/22/2008 18:30	322.19	322.19	322.19
SENIOR_MODRE	CASH	7/22/2008 18:30	290	290	290
SENIOR_NORE	DERIV	7/22/2008 18:30	272.6	272.6	272.6
LOAN_NORE	DERIV	6/30/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR_NORE	DERIV	7/29/2008 18:30	10.3884	14.166	17.9436
SENIOR_NORE	DERIV	7/29/2008 18:30	10.3884	14.166	17.9436
SENIOR	DERIV	7/29/2008 18:30	12.221	16.665	21.109
SENIOR	DERIV	7/29/2008 18:30	12.221	16.665	21.109
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR	DERIV	7/29/2008 18:30	12.221	16.665	21.109
PREFERRED_MODRE	DERIV	7/2/2008 18:30	44	52	60
SENIOR_NORE	DERIV	7/29/2008 18:30	10.3884	14.166	17.9436
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR_NORE	DERIV	7/29/2008 18:30	10.3884	14.166	17.9436
PREFERRED_MODRE	DERIV	10/24/2006 8:30	10	15	20
SENIOR_MODRE	DERIV	7/30/2008 8:30	280	330	430
LOAN_NORE	DERIV	7/25/2008 13:30	130	130	130
SENIOR	DERIV	7/2/2008 18:30	383.295	383.295	383.295
SENIOR_NORE	DERIV	7/22/2008 18:30	314.9	314.9	314.9
SENIOR_MODRE	DERIV	7/22/2008 18:30	335	335	335
SENIOR	DERIV	7/22/2008 18:30	372.185	372.185	372.185
SENIOR	DERIV	7/22/2008 18:30	372.185	372.185	372.185
SENIOR_NORE	DERIV	7/22/2008 18:30	314.9	314.9	314.9
SENIOR_MODRE	DERIV	7/22/2008 18:30	335	335	335
SENIOR	DERIV	5/3/2006 13:30	48.56592	60.7074	75.88425
LOAN	DERIV	5/3/2006 13:30	37.152	46.44	58.05
SENIOR_MODRE	DERIV	5/3/2006 13:30	43.707264	54.63408	68.2926
SENIOR_MODRE	DERIV	5/3/2006 13:30	43.707264	54.63408	68.2926

98	123	149	170	178.5	187	200	200
123	148	174	195	203.5	212	225	225
38	54	66	76	80.5	85	91	91
35	50	65	80	85	90	105	110
40	40	50	50	50	50	55	55
35	35	35	35	35	35	35	35
135	135	135	135	135	135	135	135
225	225	225	225	225	225	225	225
350	350	350	350	350	350	350	350
1100	1100	1100	1100	1100	1100	1100	1100
15	15	15	15	15	15	15	15
65	65	65	65	65	65	65	65
135	135	135	135	135	135	135	135
275	275	275	275	275	275	275	275
7	7	7	7	7	7	7	7
100	100	100	100	100	100	100	100
8.125	8.125	8.125	8.125	8.125	8.125	8.125	8.125
1210	1210	1210	1210	1210	1210	1210	1210
122.4	122.4	122.4	122.4	122.4	122.4	122.4	122.4
12.5	12.5	12.5	12.5	12.5	12.5	12.5	12.5
35	35	35	35	35	35	35	35
135	135	135	135	135	135	135	135
225	225	225	225	225	225	225	225
350	350	350	350	350	350	350	350
650	650	650	650	650	650	650	650
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
200	220	240	250	250	250	275	275
200	220	240	250	250	250	275	275
1	1	1	1	1	1	1	1
475	475	475	475	475	475	475	475
8000	8000	8000	8000	8000	8000	8000	8000
49	71	102	135	150	165	185	185
370	430	450	470	465	460	450	505
370	430	450	470	465	460	450	505
411.07	477.73	499.95	522.17	516.615	511.06	499.95	561.055
347.8	404.2	423	441.8	437.1	432.4	423	474.7
370	430	450	470	465	460	450	505
347.8	404.2	423	441.8	437.1	432.4	423	474.7
370	430	450	470	465	460	450	505
411.07	477.73	499.95	522.17	516.615	511.06	499.95	561.055
370	430	450	470	465	460	450	505
347.8	404.2	423	441.8	437.1	432.4	423	474.7
1	1	1	1	1	1	1	1
28	35	42	48	49.5	51	61	61
26.4432	33.054	39.6648	45.3312	46.7478	48.1644	57.6084	57.6084
26.4432	33.054	39.6648	45.3312	46.7478	48.1644	57.6084	57.6084
31.108	38.885	46.662	53.328	54.9945	56.661	67.771	67.771
31.108	38.885	46.662	53.328	54.9945	56.661	67.771	67.771
28	35	42	48	49.5	51	61	61
28	35	42	48	49.5	51	61	61
31.108	38.885	46.662	53.328	54.9945	56.661	67.771	67.771
76	90	102	112	116	120	136	136
26.4432	33.054	39.6648	45.3312	46.7478	48.1644	57.6084	57.6084
28	35	42	48	49.5	51	61	61
28	35	44.44186047	50.55319149	51.86170213	53.17021277	66.84042553	64.89361702
28	35	42	48	49.5	51	61	61
26.4432	33.054	39.6648	45.3312	46.7478	48.1644	57.6084	57.6084
35	50	60	70	75	80	90	90
480	530	570	600	607.5	615	630	630
190	230	260	290	292.5	295	310	310
405.515	483.285	511.06	533.28	533.28	533.28	522.17	538.835
333.7	399.5	423	441.8	441.8	441.8	432.4	446.5
355	425	450	470	470	470	460	475
394.405	472.175	499.95	522.17	522.17	522.17	511.06	527.725
394.405	472.175	499.95	522.17	522.17	522.17	511.06	527.725
333.7	399.5	423	441.8	441.8	441.8	432.4	446.5
355	425	450	470	470	470	460	475
94.12	117.65	134.70925	155.88625	172.063125	188.24	205.29925	205.29925
72	90	103.05	119.25	131.625	144	157.05	157.05
84.704	105.88	121.2326	140.291	154.8495	169.408	184.7606	184.7606
84.704	105.88	121.2326	140.291	154.8495	169.408	184.7606	184.7606

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0.999999975
275
275
1
475
8000
185
525
525
583.275
493.5
525
493.5
525
583.275
525
493.5
1
61
57.6084
57.6084
67.771
67.771
61
61
67.771
136
57.6084
61
64.24468085
61
57.6084
90
630
310
538.835
446.5
475
527.725
527.725
446.5
475
205.29925
157.05
184.7606
184.7606

SRPUSDSENIOR_NORE	SRP	USD
SRPEURSENIOR_NORE	SRP	EUR
SRPEURSENIOR	SRP	EUR
SRPUSDSECURED_MODRE	SRP	USD
SRPUSDLOAN_NORE	SRP	USD
SRP_HOLDCOUSDSENIOR_NORE	SRP_HOLDCO	USD
SRP_HOLDCOUSDSENIOR_MODRE	SRP_HOLDCO	USD
SRP_LOANUSDSENIOR	SRP_LOAN	USD
SRP_NPCUSDSENIOR_NORE	SRP_NPC	USD
SRP_NPCUSDSENIOR	SRP_NPC	USD
SRP_NPCUSDSENIOR_MODRE	SRP_NPC	USD
SRP_NPCUSDLOAN_MODRE	SRP_NPC	USD
SRP_NPCEURSENIOR	SRP_NPC	EUR
SRP_NPCEURSENIOR_NORE	SRP_NPC	EUR
SRP_NPCEURSENIOR_MODRE	SRP_NPC	EUR
SRP_NPCUSDLOAN	SRP_NPC	USD
SRP_NPCUSDSECURED_MODRE	SRP_NPC	USD
SRP_NVPUSDSENIOR	SRP_NVP	USD
SRP_NVPEURSENIOR	SRP_NVP	EUR
SRP_NVPEURSENIOR_MODRE	SRP_NVP	EUR
SRP_NVPUSDSENIOR_MODRE	SRP_NVP	USD
SRP_NVPUSDSENIOR_NORE	SRP_NVP	USD
SRP_NVPEURSENIOR_NORE	SRP_NVP	EUR
SRP_NVPUSDSECURED_MODRE	SRP_NVP	USD
SRP_NVPUSDLOAN	SRP_NVP	USD
SRP_RESUSDSENIOR_MODRE	SRP_RES	USD
SRP_SPPCUSDSENIOR_NORE	SRP_SPPC	USD
SRP_SPPCUSDLOAN_NORE	SRP_SPPC	USD
SRP_SPPCUSDSENIOR	SRP_SPPC	USD
SRP_SPPCUSDSENIOR_MODRE	SRP_SPPC	USD
SRP_SPPCEURSENIOR	SRP_SPPC	EUR
SRP_SPPCEURSENIOR_NORE	SRP_SPPC	EUR
SRP_SPPCEURSENIOR_MODRE	SRP_SPPC	EUR
SRP_SPPCUSDLOAN	SRP_SPPC	USD
SRP_SPPCUSDSECURED_MODRE	SRP_SPPC	USD
SRVUSDLOAN_NORE	SRV	USD
SRVUSDSENIOR_NORE	SRV	USD
SRVHKDSENIOR_NORE	SRV	HKD
SRVEURSENIOR_NORE	SRV	EUR
SRVUSDLOANCALL	SRV	USD
SRVUSDLOANCALL_NORE	SRV	USD
SRVAUDSENIOR_NORE	SRV	AUD
SSUSDSENIOR	SS	USD
SSCCUSDSENIOR_NORE	SSCC	USD
SSCCUSDSENIOR_MODRE	SSCC	USD
SSCCHKDSENIOR_NORE	SSCC	HKD
SSCCILSSENIOR_NORE	SSCC	ILS
SSCCEURSENIOR_NORE	SSCC	EUR
SSCCUSDLOAN_NORE	SSCC	USD
SSCCUSDLOANNC_NORE	SSCC	USD
SSCCAUDSENIOR_MODRE	SSCC	AUD
SSCCAUDSENIOR_NORE	SSCC	AUD
SSIUSDSENIOR_NORE	SSI	USD
SSIUSDLOAN_NORE	SSI	USD
SSPEURLOAN2ND_MMR	SSP	EUR
STAUSDSENIOR_MODRE	STA	USD
STAEURSENIOR_MODRE	STA	EUR
STAUSDPREFERRED_MODRE	STA	USD
STAAUDSENIOR_MODRE	STA	AUD
STA_PUSDPREFERRED_MODRE	STA_P	USD
STACK_2004_1A_DUSDSENIOR	STACK_2004_1A_D	USD
STAEROUSDLOAN_NORE	STAERO	USD
STAEROUSDLOANNC_NORE	STAERO	USD
STAEROUSDLOANCALL	STAERO	USD
STAEROUSDLOANCALL_NORE	STAERO	USD
STAK_05_2A_DUSDSENIOR	STAK_05_2A_D	USD
STAK_06_1A_3USDSENIOR	STAK_06_1A_3	USD
STAK_06_1A_5USDSENIOR	STAK_06_1A_5	USD
STAK_06_1A_6USDSENIOR	STAK_06_1A_6	USD
STAK_06_2A_3USDSENIOR	STAK_06_2A_3	USD
STAK_07_1A_A2USDSENIOR	STAK_07_1A_A2	USD
STAK_07_2A_BUSDSENIOR	STAK_07_2A_B	USD
STAK_2006_2A_5USDSENIOR	STAK_2006_2A_5	USD
STALIFHKDSUBORDINATE	STALIF	HKD

SENIOR_NORE	DERIV	5/3/2006 13:30	41.28	51.6	64.5
SENIOR_NORE	DERIV	5/3/2006 13:30	41.28	51.6	64.5
SENIOR	DERIV	5/3/2006 13:30	48.56592	60.7074	75.88425
SECURED_MODRE	DERIV	5/3/2006 13:30	37.152	46.44	58.05
LOAN_NORE	DERIV	4/11/2006 18:30	35	35	35
SENIOR_NORE	DERIV	7/30/2008 18:30	43	43	48
SENIOR_MODRE	DERIV	7/30/2008 18:30	43	43	48
SENIOR	DERIV	7/11/2006 13:30	180	182	181
SENIOR_NORE	DERIV	7/30/2008 18:30	69	69	74
SENIOR	DERIV	7/30/2008 18:30	80.73	80.73	86.58
SENIOR_MODRE	DERIV	7/30/2008 18:30	73.14	73.14	78.44
LOAN_MODRE	DERIV	7/30/2008 18:30	70	70	75
SENIOR	DERIV	7/30/2008 18:30	80.73	80.73	86.58
SENIOR_NORE	DERIV	7/30/2008 18:30	69	69	74
SENIOR_MODRE	DERIV	7/2/2008 18:30	79.5	79.5	84.8
LOAN	DERIV	7/30/2008 18:30	70	70	75
SECURED_MODRE	DERIV	7/30/2008 18:30	73.14	73.14	78.44
SENIOR	DERIV	3/24/2006 18:30	71.104	88.88	111.1
SENIOR	DERIV	7/30/2008 18:30	83.325	83.325	88.88
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	75	80
SENIOR_MODRE	DERIV	3/24/2006 18:30	64	80	100
SENIOR_NORE	DERIV	3/24/2006 18:30	60.4416	75.552	94.44
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	70.83	75.552
SECURED_MODRE	DERIV	7/30/2008 18:30	66	66	71
LOAN	DERIV	7/11/2006 13:30	33	42	54
SENIOR_MODRE	DERIV	3/13/2006 18:30	95	95	95
SENIOR_NORE	DERIV	7/30/2008 18:30	50	55	60
LOAN_NORE	DERIV	7/30/2008 18:30	53	53	58
SENIOR	DERIV	7/30/2008 18:30	58.5	64.35	70.2
SENIOR_MODRE	DERIV	7/30/2008 18:30	53	58.3	63.6
SENIOR	DERIV	7/30/2008 18:30	58.5	64.35	70.2
SENIOR_NORE	DERIV	7/30/2008 18:30	50	55	60
SENIOR_MODRE	DERIV	7/30/2008 18:30	53	58.3	63.6
LOAN	DERIV	7/30/2008 18:30	53	53	64.10526316
SECURED_MODRE	DERIV	4/11/2006 18:30	20	25	35
LOAN_NORE	DERIV	3/4/2008 13:30	30	30	30
SENIOR_NORE	DERIV	3/4/2008 13:30	135	135	135
SENIOR_NORE	DERIV	3/4/2008 13:30	135	135	135
SENIOR_NORE	DERIV	3/4/2008 13:30	62	78	97
LOANCALL	DERIV	10/11/2006 8:30	110	110	115
LOANCALL_NORE	DERIV	3/4/2008 13:30	55	55	55
SENIOR_NORE	DERIV	3/4/2008 13:30	62	78	97
SENIOR	DERIV	10/16/2001 18:30	47.5	47.5	47.5
SENIOR_NORE	DERIV	7/30/2008 18:30	430	455	480
SENIOR_MODRE	DERIV	7/30/2008 18:30	442.9	468.65	494.4
SENIOR_NORE	DERIV	7/30/2008 18:30	430	455	480
SENIOR_NORE	DERIV	7/30/2008 18:30	430	455	480
SENIOR_NORE	DERIV	7/30/2008 18:30	430	455	480
LOAN_NORE	DERIV	7/25/2008 18:30	100	125	150
LOANNC_NORE	DERIV	9/26/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	442.9	468.65	494.4
SENIOR_NORE	DERIV	7/30/2008 18:30	430	455	480
SENIOR_NORE	DERIV	7/8/2008 13:30	42	42	42
LOAN_NORE	DERIV	7/17/2006 8:30	60	60	60
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	3/5/2007 18:30	3	3	4
SENIOR_MODRE	DERIV	3/5/2007 18:30	3	3	4
PREFERRED_MODRE	DERIV	3/5/2007 18:30	18	18	18
SENIOR_MODRE	DERIV	3/5/2007 18:30	3	3	4
PREFERRED_MODRE	DERIV	3/7/2007 18:30	1	1	15
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	6/16/2008 18:30	195	195	195
LOANNC_NORE	DERIV	10/20/2006 8:30	65	65	65
LOANCALL	DERIV	11/9/2006 13:30	90	90	90
LOANCALL_NORE	DERIV	6/16/2008 18:30	220	220	220
SENIOR	DERIV	1/11/2007 18:30	1	1	1
SENIOR	DERIV	4/26/2007 18:30	1	1	1
SENIOR	DERIV	1/11/2007 18:30	1	1	1
SENIOR	DERIV	8/17/2006 13:30	1	1	1
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/30/2007 18:30	1	1	1
SENIOR	DERIV	4/9/2007 18:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SUBORDINATE	DERIV	7/24/2008 13:30	37	42	47

80	100	114.5	132.5	146.25	160	174.5	174.5
80	100	114.5	132.5	146.25	160	174.5	174.5
94.12	117.65	134.70925	155.88625	172.063125	188.24	205.29925	205.29925
72	90	103.05	119.25	131.625	144	157.05	157.05
50	65	75	90	95	100	105	105
73	93	108	123	123	123	123	123
73	93	108	123	123	123	123	123
189	176	188	202	208	214	240	240
99	114	126	136	136	136	136	136
115.83	133.38	147.42	159.12	159.12	159.12	159.12	159.12
104.94	120.84	133.56	144.16	144.16	144.16	144.16	144.16
87	100	111	120	120	120	120	120
115.83	133.38	147.42	159.12	159.12	159.12	159.12	159.12
99	114	126	136	136	136	136	136
111.3	127.2	139.92	150.52	150.52	150.52	150.52	150.52
87	100	110	120	120	120	120	120
104.94	120.84	133.56	144.16	144.16	144.16	144.16	144.16
138.3195	149.4295	160.5395	171.6495	177.2045	182.7595	204.9795	204.9795
99.99	111.1	122.21	133.32	134.9865	136.653	144.43	144.43
90	100	110	120	121.5	123	130	130
124.5	134.5	144.5	154.5	159.5	164.5	184.5	184.5
117.5778	127.0218	136.4658	145.9098	150.6318	155.3538	174.2418	174.2418
84.996	94.44	103.884	113.328	114.7446	116.1612	122.772	122.772
81	86	96	106	106	106	106	106
68	86	99	115	127.5	140	153	153
95	95	95	95	95	95	95	95
70	80	90	100	102	104	115	115
68	78	88	98	99.5	101	108	108
81.9	93.6	105.3	117	119.34	121.68	134.55	134.55
74.2	84.8	95.4	106	108.12	110.24	121.9	121.9
81.9	93.6	105.3	117		121.68	134.55	134.55
70	80	90	100	102	104	115	115
74.2	84.8	95.4	106	108.12	110.24	121.9	121.9
73.55102041	83.28813559	100	108.3157895	110.0686091	111.8214286	118.0465116	118.0465116
45	55	65	75	80	85	100	125
55	75	100	120	130	140	140	140
160	200	240	280	290	300	320	320
160	200	240	280	290	300	320	320
121	131	140	150	155	160	179	179
155	190	220	250	260	270	285	285
80	100	125	145	155	165	165	165
121	131	140	150	155	160	179	179
55	62.5	66.25	70	70	70	92.5	92.5
710	780	810	830	830	830	830	830
731.3	803.4	834.3	854.9	854.9	854.9	854.9	854.9
710	780	810	830	830	830	830	830
710	780	810	830	830	830	830	830
710	780	810	830	830	830	830	830
200	255	340	360	370	380	400	400
1	1	1	1	1	1	1	1
731.3	803.4	834.3	854.9	854.9	854.9	854.9	854.9
710	780	810	830	830	830	830	830
54	62	71	85	87.5	90	95	95
85	110	130	150	157.5	165	175	175
1	1	1	1	1	1	1	1
8	12	16	18	21.5	25	33	43
8	12	16	18	21.5	25	33	43
22	19	26	29	34.5	40	53	69
8	12	16	18	21.5	25	33	43
22	30	38	42	47	52	73	73
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
230	257	277	300	308	316	327	327
100	127	147	170	178	186	197	197
125	152	172	195	203	211	222	222
255	282	302	325	333	341	352	352
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
62	77	92	107	108.7	110.4	113.8	117.3

174.5
174.5
205.29925
157.05
105
123
123
240
136
159.12
144.16
120
159.12
136
150.52
120
144.16
204.9795
144.43
130
184.5
174.2418
122.772
106
153
95
115
108
134.55
121.9
134.55
115
121.9
118.0465116
150
140
320
320
179
285
165
179
92.5
830
854.9
830
830
830
400
1
854.9
830
123
175
1
53
53
85
53
90
0.999999975
327
197
222
352
1
1
1
1
0.999999975
1
1
1
120.8

STANDUSDASSETBACKED	STAND	USD
STAND_2007_1_B1LUSDASSETBACKED	STAND_2007_1_B1L	USD
STAND_2007_1A_B1LUSDASSETBACKED	STAND_2007_1A_B1L	USD
STANEUSDSENIOR_NORE	STANE	USD
STANE_2006_1_A1AUSDSENIOR	STANE_2006_1_A1A	USD
STANE_2006_1_A1AUSDSENIOR_NORE	STANE_2006_1_A1A	USD
STANE_2006_1_A1RUSDSENIOR_NORE	STANE_2006_1_A1R	USD
STANE_A1RUSDSENIOR_NORE	STANE_A1R	USD
STANE_A1RUSDSENIOR_MMR_L	STANE_A1R	USD
STANFIELDVUSDSENIOR_NORE	STANFIELDV	USD
STANFLDUSDSENIOR_NORE	STANFLD	USD
STANLNJPYLT2_MMR_L	STANLN	JPY
STANLNAUDLT2_MMR_L	STANLN	AUD
STANLNJPYSENIOR_MMR_L	STANLN	JPY
STANV_2005_1_A2USDASSETBACKED	STANV_2005_1_A2	USD
STANV_2005_1_A2USDSENIOR_NORE	STANV_2005_1_A2	USD
STANVICFIN_2005_5USDSENIOR	STANVICFIN_2005_5	USD
START_05_AA_CUSDSENIOR	START_05_AA_C	USD
START_05_AA_DUSDSENIOR	START_05_AA_D	USD
START_05_BA_CUSDSENIOR	START_05_BA_C	USD
START_2005_AA_DUSDSENIOR	START_2005_AA_D	USD
START_2005_BA_DUSDSENIOR	START_2005_BA_D	USD
STATSPUSDSENIOR_NORE	STATSP	USD
STEELCASEUSDSENIOR	STEELCASE	USD
STEMETUSDCVA_LOAN	STEMET	USD
STENAEURSENIOR_MMR_L	STENA	EUR
STENAUSDSENIOR_MMR_L	STENA	USD
STENAJPYSENIOR_MMR_L	STENA	JPY
STENAUSDSENIOR_MODRE	STENA	USD
STGOBNGBPSENIOR_MMR_L	STGOBN	GBP
STHCLUSDSENIOR	STHCL	USD
STIUSDSENIOR	STI	USD
STIUSDSENIOR_MODRE	STI	USD
STIUSDSENIOR_NORE	STI	USD
STIEURSENIOR	STI	EUR
STIEURSENIOR_MODRE	STI	EUR
STIEURSENIOR_NORE	STI	EUR
STIUSDPREFERRED_MODRE	STI	USD
STIUSDSUBORDINATE_MODRE	STI	USD
STI_PUSDPREFERRED_MODRE	STI_P	USD
STNUSDLOAN_NORE	STN	USD
STNUSDSENIOR_NORE	STN	USD
STNUSDSUBORDINATE_NORE	STN	USD
STNHKDSENIOR_NORE	STN	HKD
STNAUDSENIOR_NORE	STN	AUD
STN_SUBUSDSUBORDINATE_NORE	STN_SUB	USD
STOBALUSDCVA_SENIOR	STOBAL	USD
STOBALEURCVA_SENIOR	STOBAL	EUR
STOILHKDSENIOR_MMR_L	STOIL	HKD
STOILSGDSENIOR_MMR_L	STOIL	SGD
STOILJPYSENIOR_MMR_L	STOIL	JPY
STORAJPYSENIOR_MMR_L	STORA	JPY
STORAHKDSENIOR_MMR_L	STORA	HKD
STOREBRANDEURSENIOR_MMR_L	STOREBRAND	EUR
STORM_2007_1_A3EURASSETBACKED	STORM_2007_1_A3	EUR
STORMARTUSDCVA_LOAN	STORMART	USD
STRTECUSDLOAN_NORE	STRTEC	USD
STTUSDSENIOR_MODRE	STT	USD
STTUSDCVA_SENIOR	STT	USD
STXUSDSENIOR_NORE	STX	USD
STXEURSENIOR_NORE	STX	EUR
STZEURSENIOR_NORE	STZ	EUR
STZUSDSENIOR_NORE	STZ	USD
STZUSDDIGITAL	STZ	USD
STZUSDSENIOR_MODRE	STZ	USD
STZUSDLOAN_NORE	STZ	USD
SUUSDSENIOR_MODRE	SU	USD
SUUSDSENIOR	SU	USD
SUEURSENIOR	SU	EUR
SUUSDSENIOR_NORE	SU	USD
SUEURSENIOR_NORE	SU	EUR
SUEURSENIOR_MODRE	SU	EUR
SUEDZUAUDSENIOR_MMR_L	SUEDZU	AUD
SUGUSDPREFERRED_MODRE	SUG	USD

ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/20/2007 13:30	425	425	425
SENIOR_NORE	DERIV	6/28/2006 13:30	10.25	10.25	10.25
SENIOR	DERIV	8/14/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	7/28/2008 13:30	105	105	105
SENIOR_NORE	DERIV	6/28/2006 13:30	15	15	15
SENIOR_MMR_L	DERIV	8/14/2007 18:30	1	1	1
SENIOR_NORE	DERIV	8/24/2005 18:30	5.25	5.25	5.25
SENIOR_NORE	DERIV	3/14/2005 18:30	13.5	13.5	13.5
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SENIOR_MMR_L	DERIV	7/29/2008 13:30	42.2	45	50
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	2/8/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/18/2008 8:30	1	1	1
SENIOR	DERIV	1/5/2007 13:30	200	200	200
SENIOR	DERIV	2/5/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 8:30	150	175	193
SENIOR	DERIV	10/9/2002 18:30	0	0	0
CVA_LOAN	DERIV	7/11/2006 13:30	300	300	300
SENIOR_MMR_L	DERIV	7/30/2008 13:30	195	195	195
SENIOR_MMR_L	DERIV	7/30/2008 13:30	195	195	195
SENIOR_MMR_L	DERIV	7/30/2008 13:30	195	195	195
SENIOR_MODRE	DERIV	11/16/2007 13:30	1.04	1.261538462	1.077777778
SENIOR_MMR_L	DERIV	7/29/2008 13:30	79.0178567	77.13047976	106.3795343
SENIOR	DERIV	2/15/2006 18:30	100	100	100
SENIOR	DERIV	7/23/2008 13:30	215.534	215.534	219.978
SENIOR_MODRE	DERIV	7/23/2008 13:30	194	194	198
SENIOR_NORE	DERIV	7/23/2008 13:30	183.2136	183.2136	186.9912
SENIOR	DERIV	7/23/2008 13:30	215.534	215.534	219.978
SENIOR_MODRE	DERIV	7/23/2008 13:30	194	194	198
SENIOR_NORE	DERIV	7/23/2008 13:30	183.2136	183.2136	186.9912
PREFERRED_MODRE	DERIV	7/14/2008 13:30	395	395	400
SUBORDINATE_MODRE	DERIV	7/23/2008 13:30	238.7692308	238.7692308	243.6923077
PREFERRED_MODRE	DERIV	3/21/2006 13:30	2	2	2
LOAN_NORE	DERIV	7/11/2006 13:30	40	40	40
SENIOR_NORE	DERIV	7/29/2008 18:30	1024.723549	1162.025861	1085.938293
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	1970.927378	2033.781073	2041.939965
SENIOR_NORE	DERIV	7/29/2008 18:30	1024.207279	1161.317617	1085.128535
SENIOR_NORE	DERIV	7/29/2008 18:30	1032.281134	1175.583113	1104.713506
SUBORDINATE_NORE	DERIV	4/27/2007 18:30	40	40	40
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
SENIOR_MMR_L	DERIV	7/9/2008 13:30	12.08795338	13.52926622	17
SENIOR_MMR_L	DERIV	7/9/2008 13:30	12.08795338	13.52926622	17
SENIOR_MMR_L	DERIV	7/9/2008 13:30	12.08795338	13.52926622	17
SENIOR_MMR_L	DERIV	7/30/2008 8:30	110	160	210
SENIOR_MMR_L	DERIV	7/30/2008 8:30	110	160	210
SENIOR_MMR_L	DERIV	8/28/2007 18:30	15	15	18
ASSETBACKED	DERIV	2/12/2008 13:30	0.999999975	0.999999975	0.999999975
CVA_LOAN	DERIV	11/30/2006 18:30	100	100	125
LOAN_NORE	DERIV	6/17/2008 18:30	550	550	550
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	210	210	210
SENIOR_NORE	DERIV	7/30/2008 18:30	210	210	210
SENIOR_NORE	DERIV	7/29/2008 18:30	95	115	135
SENIOR_NORE	DERIV	7/29/2008 18:30	95	115	135
DIGITAL	DERIV	7/29/2008 18:30	95	115	135
SENIOR_MODRE	DERIV	7/29/2008 18:30	100.586	121.762	142.938
LOAN_NORE	DERIV	7/23/2008 18:30	110	125	130
SENIOR_MODRE	DERIV	7/25/2008 18:30	59	59	61
SENIOR	DERIV	7/25/2005 18:30	4	4	10
SENIOR	DERIV	7/25/2005 18:30	4	4	10
SENIOR_NORE	DERIV	7/25/2005 18:30	4	4	8
SENIOR_NORE	DERIV	7/25/2005 18:30	4	4	8
SENIOR_MODRE	DERIV	7/25/2008 18:30	59	59	61
SENIOR_MMR_L	DERIV	7/23/2008 13:30	50.13204072	58.43524707	74.98093043
PREFERRED_MODRE	DERIV	5/27/2008 13:30	90	110	140

400	400	400	400	400	400	400	400
700	700	700	700	700	700	700	700
425	425	425	425	425	425	425	425
10.25	10.25	10.25	10.25	10.25	10.25	10.25	10.25
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
65	65	65	65	65	65	65	65
105	105	105	105	105	105	105	105
15	15	15	15	15	15	15	15
1	1	1	1	1	1	1	1
5.25	5.25	5.25	5.25	5.25	5.25	5.25	5.25
13.5	13.5	13.5	13.5	13.5	13.5	13.5	13.5
80	97	112	125	126	127	129	133
80	97	112	125	126	127	129	133
55	60	65	70	71	72	75	80
65	65	65	65	65	65	65	65
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
200	200	200	200	200	200	200	200
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
247	295	337	375	391	407	428	428
0	0	0	0	0	0	0	0
300	300	300	300	300	300	300	300
265	310	345	370	377.5	385	395	395
265	310	345	370	377.5	385	395	395
265	310	345	370	377.5	385	395	395
1.186206897	1.067567568	1.024137931	1.005797101	0.989483916	0.973170732	0.997727273	0.997727273
133.9894516	164.0273298	184.1242082	192	194.5	197	202	202
100	100	100	100	100	100	100	100
231.088	242.198	251.086	255.53	257.1965	258.863	259.974	259.974
208	218	226	230	231.5	233	234	234
196.4352	205.8792	213.4344	217.212	218.6286	220.0452	220.9896	220.9896
231.088	242.198	251.086	255.53	257.1965	258.863	259.974	259.974
208	218	226	230	231.5	233	234	234
196.4352	205.8792	213.4344	217.212	218.6286	220.0452	220.9896	220.9896
405	413	421	425	430.5	436	444	444
252.5714286	261.6	282.5	292.7272727	294.0689935	295.4107143	295.9411765	295.9411765
7	14	26	36	41	46	58	58
55	70	80	90	92.5	95	105	105
1614.246948	1839.939913	1870.123152	1834.298726	1802.967756	1771.636785	1716.385552	1616.168022
2881.86724	3363.391282	3481.851921	3450.850607	3428.383421	3405.916235	3324.837482	3205.273951
1612.376513	1837.566104	1867.623599	1831.806929	1800.302661	1768.798393	1712.4386	1607.341951
1673.667128	1937.931595	1996.051686	1979.705369	1963.447426	1947.189482	1924.733185	1864.003489
70	110	162	215	252.5	290	340	350
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
23	28.23682189	34.14276646	38	39.5	41	45	45
23	28.23682189	34.14276646	38	39.5	41	45	45
23	28.23682189	34.14276646	38	39.5	41	45	45
270	320	355	375	375	375	375	375
270	320	355	375	375	375	375	375
29.5	38.34	48.22	50	57.335	64.67	71.45	78
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
150	200	250	300	312.5	325	350	350
550	550	550	550	550	550	550	550
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
210	210	240	245	245	245	245	245
210	210	240	245	245	245	245	245
225	292.5	332.5	375	375	375	377.5	377.5
225	292.5	332.5	375	375	375	377.5	377.5
225	292.5	332.5	375	375	375	377.5	377.5
238.23	309.699	352.051	397.05	397.05	397.05	399.697	399.697
145	150	160	180	185	190	200	200
66	76	81	88	89	90	98	108
16	21	27	32	35	38	49	54
16	21	27	32	35	38	49	54
13	18	23	27	29.5	32	42	46
13	18	23	27	29.5	32	42	46
66	76	81	88	89	90	98	108
100.0076131	122.0412905	136.0371173	150	152.5	155	161	161
185	205	225	245	247.5	250	260	260

400
700
425
10.25
0.999999975
65
105
15
1
5.25
13.5
133
133
84.6
65
0.999999975
1
200
1
1
1
1
428
0
300
395
395
395
0.997727273
202
100
259.974
234
220.9896
259.974
234
220.9896
444
295.9411765
58
105
1593.239143
3171.832606
1581.773801
1851.712978
350
1
1
45
45
45
375
375
78
0.999999975
350
550
1
1
245
245
377.5
377.5
377.5
399.697
200
118
57
57
48
48
118
161
260

SUGUSDSENIOR_MODRE	SUG	USD
SUGEURSENIOR_MODRE	SUG	EUR
SUG_PUSDPREFERRED_MODRE	SUG_P	USD
SUG_PLUSDSENIOR_MODRE	SUG_PL	USD
SUIUSDSENIOR_MODRE	SUI	USD
SUIUSDCVA_SENIOR	SUI	USD
SUMIBKHKDSUBORDINATE	SUMIBK	HKD
SUMIELEURSENIOR	SUMIEL	EUR
SUNUSDSENIOR_MODRE	SUN	USD
SUNUSDSENIOR	SUN	USD
SUNEURSENIOR	SUN	EUR
SUNEURSENIOR_MODRE	SUN	EUR
SUNUSDSENIOR_NORE	SUN	USD
SUNEURSENIOR_NORE	SUN	EUR
SUNAUDSENIOR_MODRE	SUN	AUD
SUNCALUSDLOAN_NORE	SUNCAL	USD
SUNCRKUSDCVA_SENIOR	SUNCRK	USD
SUNCRK-CVAUSDCVA_SENIOR	SUNCRK-CVA	USD
SUNHUNHKDSENIOR_3CE	SUNHUN	HKD
SUNHUNAUDSENIOR_3CE	SUNHUN	AUD
SUNWUSDSENIOR	SUNW	USD
SUNWUSDSENIOR_MODRE	SUNW	USD
SUNWUSDSENIOR_NORE	SUNW	USD
SUNWEURSENIOR_MODRE	SUNW	EUR
SUNWEURSENIOR_NORE	SUNW	EUR
SUNWEURSENIOR	SUNW	EUR
SUNWAUDSENIOR_MODRE	SUNW	AUD
SUNWUSDSENIOR	SUNW	USD
SUNWJPYSENIOR_MODRE	SUNW	JPY
SURF_05_BC1_B1USDSENIOR	SURF_05_BC1_B1	USD
SURF_05_BC1_B2USDSENIOR	SURF_05_BC1_B2	USD
SURF_05_BC2_B3USDSENIOR	SURF_05_BC2_B3	USD
SURF_06_AB1_B3USDSENIOR	SURF_06_AB1_B3	USD
SURF_06_AB2_B2USDSENIOR	SURF_06_AB2_B2	USD
SURF_06_AB2_B3USDSENIOR	SURF_06_AB2_B3	USD
SURF_06_BC1_B2AUSDSENIOR	SURF_06_BC1_B2A	USD
SURF_06_BC2_B2USDSENIOR	SURF_06_BC2_B2	USD
SURF_06_BC4_B1USDSENIOR	SURF_06_BC4_B1	USD
SURF_06_BC4_B3USDSENIOR	SURF_06_BC4_B3	USD
SURF_06AB2_B2USDSENIOR	SURF_06AB2_B2	USD
SURF_2005_BC1_B1USDSENIOR	SURF_2005_BC1_B1	USD
SURF_2005_BC2_B3USDSENIOR	SURF_2005_BC2_B3	USD
SURF_2006_AB1_B3USDSENIOR	SURF_2006_AB1_B3	USD
SURF_2006_AB2_B3USDSENIOR	SURF_2006_AB2_B3	USD
SURF_2006_AB3_B2USDSENIOR	SURF_2006_AB3_B2	USD
SURF_2006_BC1_B2AUSDSENIOR	SURF_2006_BC1_B2A	USD
SURF_2006_BC3_B1USDSENIOR	SURF_2006_BC3_B1	USD
SUTESTUSDSENIOR	SUTEST	USD
SUTEST1USDSENIOR	SUTEST1	USD
SVHE_05_1_M9USDSENIOR	SVHE_05_1_M9	USD
SVHE_05_2_M8USDSENIOR	SVHE_05_2_M8	USD
SVHE_05_2_M9USDSENIOR	SVHE_05_2_M9	USD
SVHE_05_3_M6USDSENIOR	SVHE_05_3_M6	USD
SVHE_05_3_M8USDSENIOR	SVHE_05_3_M8	USD
SVHE_05_3_M9USDSENIOR	SVHE_05_3_M9	USD
SVHE_05_3_M9_____USDSENIOR	SVHE_05_3_M9_____	USD
SVHE_05_4_M8USDSENIOR	SVHE_05_4_M8	USD
SVHE_05_4_M9USDSENIOR	SVHE_05_4_M9	USD
SVHE_05_CTX1_M8USDSENIOR	SVHE_05_CTX1_M8	USD
SVHE_05_CTX1_M9USDSENIOR	SVHE_05_CTX1_M9	USD
SVHE_05_DO1_M9USDSENIOR	SVHE_05_DO1_M9	USD
SVHE_05_OPT1_M8USDSENIOR	SVHE_05_OPT1_M8	USD
SVHE_06_2_M8USDSENIOR	SVHE_06_2_M8	USD
SVHE_06_EQ1_M8USDSENIOR	SVHE_06_EQ1_M8	USD
SVHE_06_EQ1_M9USDSENIOR	SVHE_06_EQ1_M9	USD
SVHE_06_EQ2_M8USDSENIOR	SVHE_06_EQ2_M8	USD
SVHE_06_NLC1_M9_USDSENIOR	SVHE_06_NLC1_M9_	USD
SVHE_06_OPT1_M7USDSENIOR	SVHE_06_OPT1_M7	USD
SVHE_06_OPT1_M8USDSENIOR	SVHE_06_OPT1_M8	USD
SVHE_06_OPT2_M6USDSENIOR	SVHE_06_OPT2_M6	USD
SVHE_06_OPT2_M7USDSENIOR	SVHE_06_OPT2_M7	USD
SVHE_06_OPT2_M8USDSENIOR	SVHE_06_OPT2_M8	USD
SVHE_06_OPT2_M8_USDSENIOR	SVHE_06_OPT2_M8_	USD
SVHE_06_OPT3_M7USDSENIOR	SVHE_06_OPT3_M7	USD

SENIOR_MODRE	DERIV	7/23/2008 18:30	80	95	120
SENIOR_MODRE	DERIV	7/23/2008 18:30	80	95	120
PREFERRED_MODRE	DERIV	10/24/2006 13:30	125	125	125
SENIOR_MODRE	DERIV	6/4/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	40	40	60
SUBORDINATE	DERIV	7/3/2008 8:30	70	70	90
SENIOR	DERIV	6/19/2008 8:30	21	21	21
SENIOR_MODRE	DERIV	7/11/2008 13:30	168	168	168
SENIOR	DERIV	7/11/2008 13:30	186.648	186.648	186.648
SENIOR	DERIV	7/11/2008 13:30	186.648	186.648	186.648
SENIOR_MODRE	DERIV	7/11/2008 13:30	168	168	168
SENIOR_NORE	DERIV	7/11/2008 13:30	158.6592	158.6592	158.6592
SENIOR_NORE	DERIV	7/11/2008 13:30	158.6592	158.6592	158.6592
SENIOR_MODRE	DERIV	7/11/2008 13:30	168	168	168
LOAN_NORE	DERIV	7/17/2008 18:30	1124.670689	1074.692515	1065.20348
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SENIOR_3CE	DERIV	7/29/2008 8:30	35	35	50
SENIOR_3CE	DERIV	7/29/2008 8:30	35	35	50
SENIOR	DERIV	7/30/2008 13:30	41.107	41.107	41.107
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	37	37
SENIOR_NORE	DERIV	7/30/2008 13:30	34.9428	34.9428	34.9428
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	37	37
SENIOR_NORE	DERIV	7/30/2008 13:30	34.9428	34.9428	34.9428
SENIOR	DERIV	7/30/2008 13:30	41.107	41.107	41.107
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	37	37
SENIOR	CASH	7/30/2008 13:30	41.107	41.107	41.107
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	37	37
SENIOR	DERIV	11/10/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	10/4/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/3/2007 8:30	1	1	1
SENIOR	DERIV	1/22/2007 18:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	8/22/2006 18:30	1	1	1
SENIOR	DERIV	9/26/2006 8:30	1	1	1
SENIOR	DERIV	2/1/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/3/2007 8:30	1	1	1
SENIOR	DERIV	11/9/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	12/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	11/9/2006 18:30	1	1	1
SENIOR	DERIV	4/8/2006 18:30	30	30	30
SENIOR	DERIV	4/8/2006 13:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	4/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	10/30/2006 18:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/5/2007 8:30	1	1	1
SENIOR	DERIV	10/20/2006 18:30	1	1	1
SENIOR	DERIV	12/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	10/17/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	1/10/2007 18:30	1	1	1
SENIOR	DERIV	12/8/2006 18:30	1	1	1

145	160	175	190	192.5	195	200	200
145	160	175	190	192.5	195	200	200
125	125	125	125	130	135	145	145
25	35	45	65	72.5	80	95	95
1	1	1	1	1	1	1	1
100	130	175	200	207.5	215	225	225
110	130	138	145	149	153	160	160
22	23	24	26	28	30	34	39
172	178	187	197	199	201	211	228
191.092	197.758	207.757	218.867	221.089	223.311	234.421	253.308
191.092	197.758	207.757	218.867	221.089	223.311	234.421	253.308
172	178	187	197	199	201	211	228
162.4368	168.1032	176.6028	186.0468	187.9356	189.8244	199.2684	215.3232
162.4368	168.1032	176.6028	186.0468	187.9356	189.8244	199.2684	215.3232
172	178	187	197	199	201	211	228
1379.724128	1666.260863	1688.515537	1710.363532	1704.143935	1697.924338	1687.276408	1677.458276
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
65	80	93	105	108.5	112	120	120
65	80	93	105	108.5	112	120	120
52.217	74.437	85.547	96.657	96.657	96.657	96.657	96.657
47	67	77	87	87	87	87	87
44.3868	63.2748	72.7188	82.1628	82.1628	82.1628	82.1628	82.1628
47	67	77	87	87	87	87	87
44.3868	63.2748	72.7188	82.1628	82.1628	82.1628	82.1628	82.1628
52.217	74.437	85.547	96.657	96.657	96.657	96.657	96.657
47	67	77	87	87	87	87	87
52.217	74.437	85.547	96.657	96.657	96.657	96.657	96.657
47	67	77	87	87	87	87	87
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
30	30	30	30	30	30	30	30
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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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200
200
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43
233
258.863
258.863
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220.0452
220.0452
233
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96.657
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82.1628
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82.1628
96.657
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SVHE_06_OPT3_M7_USDSENIOR	SVHE_06_OPT3_M7_	USD
SVHE_06_OPT3_M8USDSENIOR	SVHE_06_OPT3_M8	USD
SVHE_06_OPT4_M7USDSENIOR	SVHE_06_OPT4_M7	USD
SVHE_06_OPT4_M8USDSENIOR	SVHE_06_OPT4_M8	USD
SVHE_06_OPT5_M2USDSENIOR_MMR_L	SVHE_06_OPT5_M2	USD
SVHE_06_OPT5_M2USDSENIOR	SVHE_06_OPT5_M2	USD
SVHE_06_OPT5_M5USDSENIOR	SVHE_06_OPT5_M5	USD
SVHE_06_OPT5_M7USDSENIOR	SVHE_06_OPT5_M7	USD
SVHE_06_OPT5_M8USDSENIOR	SVHE_06_OPT5_M8	USD
SVHE_06_OPT5_M8_USDSENIOR	SVHE_06_OPT5_M8_	USD
SVHE_06_OPT5_M9USDSENIOR	SVHE_06_OPT5_M9	USD
SVHE_06_WF1_M8USDSENIOR	SVHE_06_WF1_M8	USD
SVHE_06OPT2_M8USDSENIOR	SVHE_06OPT2_M8	USD
SVHE_06OPT5_M7USDSENIOR	SVHE_06OPT5_M7	USD
SVHE_07_OPT3_M8USDSENIOR	SVHE_07_OPT3_M8	USD
SVHE_2005_1_M9USDSENIOR	SVHE_2005_1_M9	USD
SVHE_2005_2_M9USDSENIOR	SVHE_2005_2_M9	USD
SVHE_2005_4_M5USDSENIOR	SVHE_2005_4_M5	USD
SVHE_2005_CTX1_M8USDSENIOR	SVHE_2005_CTX1_M8	USD
SVHE_2005_CTX1_M9USDSENIOR	SVHE_2005_CTX1_M9	USD
SVHE_2005_DO1_M9USDSENIOR	SVHE_2005_DO1_M9	USD
SVHE_2006__OPT5_M8USDSENIOR	SVHE_2006__OPT5_M8	USD
SVHE_2006_EQ1_A4USDSENIOR	SVHE_2006_EQ1_A4	USD
SVHE_2006_EQ2_M8USDSENIOR	SVHE_2006_EQ2_M8	USD
SVHE_2006_OPT1_M7USDSENIOR	SVHE_2006_OPT1_M7	USD
SVHE_2006_OPT2_M6USDSENIOR	SVHE_2006_OPT2_M6	USD
SVHE_2006_OPT2_M7USDSENIOR	SVHE_2006_OPT2_M7	USD
SVHE_2006_OPT2_M8USDSENIOR	SVHE_2006_OPT2_M8	USD
SVHE_2006_OPT2_M8_USDSENIOR	SVHE_2006_OPT2_M8_	USD
SVHE_2006_OPT3_M6USDSENIOR	SVHE_2006_OPT3_M6	USD
SVHE_2006_OPT3_M8USDSENIOR	SVHE_2006_OPT3_M8	USD
SVHE_2006_OPT5_2A4USDSENIOR	SVHE_2006_OPT5_2A4	USD
SVHE_2006_OPT5_M5USDSENIOR	SVHE_2006_OPT5_M5	USD
SVHE_2006_OPT5_M7USDSENIOR	SVHE_2006_OPT5_M7	USD
SVHE_2006_OPT5_M8USDSENIOR	SVHE_2006_OPT5_M8	USD
SVHE_2006_OPT5_M9USDSENIOR	SVHE_2006_OPT5_M9	USD
SVHE_2006_OPT5_M9_USDSENIOR	SVHE_2006_OPT5_M9_	USD
SVHE05_2_M8USDSENIOR	SVHE05_2_M8	USD
SVHE05_4_A4USDSENIOR	SVHE05_4_A4	USD
SVHE05_4_M2USDSENIOR	SVHE05_4_M2	USD
SVHE05_4_M5USDSENIOR	SVHE05_4_M5	USD
SVHE05_4_M8USDSENIOR	SVHE05_4_M8	USD
SVHE05_4_M9USDSENIOR	SVHE05_4_M9	USD
SVHE05_DO1_M9USDSENIOR	SVHE05_DO1_M9	USD
SVHE06_OPT2_M8USDSENIOR	SVHE06_OPT2_M8	USD
SVHE06_OPT4_M8USDSENIOR	SVHE06_OPT4_M8	USD
SVHE06_OPT5_A4USDSENIOR	SVHE06_OPT5_A4	USD
SVHE06_OPT5_M2USDSENIOR	SVHE06_OPT5_M2	USD
SVHE06_OPT5_M5USDSENIOR	SVHE06_OPT5_M5	USD
SVHE06_OPT5_M8USDSENIOR	SVHE06_OPT5_M8	USD
SVHE06_OPT5_M9USDSENIOR	SVHE06_OPT5_M9	USD
SVHLT06_EQ1_A4USDSENIOR	SVHLT06_EQ1_A4	USD
SVHLT06_EQ1_M2USDSENIOR	SVHLT06_EQ1_M2	USD
SVHLT06_EQ1_M5USDSENIOR	SVHLT06_EQ1_M5	USD
SVHLT06_EQ1_M8USDSENIOR	SVHLT06_EQ1_M8	USD
SVHLT06_EQ1_M9USDSENIOR	SVHLT06_EQ1_M9	USD
SVHLT07_OPT1_A4USDSENIOR	SVHLT07_OPT1_A4	USD
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SVHLT07_OPT1_M5USDSENIOR	SVHLT07_OPT1_M5	USD
SVHLT07_OPT1_M8USDSENIOR	SVHLT07_OPT1_M8	USD
SVHLT07_OPT1_M9USDSENIOR	SVHLT07_OPT1_M9	USD
SVMUSDSENIOR_MODRE	SVM	USD
SVMUSDLOAN_NORE	SVM	USD
SVMUSDSENIOR_NORE	SVM	USD
SVRNUSDSENIOR	SVRN	USD
SVSKHBUSDSENIOR_MODRE	SVSKHB	USD
SVSKHBUSDSENIOR_MMR_L	SVSKHB	USD
SVUUSDSENIOR	SVU	USD
SVUUSDSENIOR_NORE	SVU	USD
SVUUSDSENIOR_MODRE	SVU	USD
SVUEURSENIOR	SVU	EUR
SVUEURSENIOR_NORE	SVU	EUR
SVUEURSENIOR_MODRE	SVU	EUR
SVUAUDSECURED_MODRE	SVU	AUD

SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR_MMR_L	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	10/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	12/5/2006 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/18/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	6/5/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	11/8/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	3/8/2006 8:30	124	124	124
SENIOR	DERIV	1/24/2006 18:30	284	284	284
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	889.209422	827.339676	979.553293
LOAN_NORE	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/29/2008 18:30	867.308892	808.805398	951.914792
SENIOR	DERIV	10/15/1998	0	0	0
SENIOR_MODRE	DERIV	6/20/2008 18:30	44.5	44.5	44.5
SENIOR_MMR_L	DERIV	6/20/2008 18:30	44.5	44.5	44.5
SENIOR	DERIV	7/18/2008 13:30	155.54	155.54	155.54
SENIOR_NORE	DERIV	7/18/2008 13:30	132.216	132.216	132.216
SENIOR_MODRE	DERIV	7/18/2008 13:30	140	140	140
SENIOR	DERIV	7/18/2008 13:30	155.54	155.54	155.54
SENIOR_NORE	DERIV	7/18/2008 13:30	132.216	132.216	132.216
SENIOR_MODRE	DERIV	7/18/2008 13:30	140	140	140
SECURED_MODRE	DERIV	7/2/2008 18:30	108	108	108

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0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
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1835	1835	1835	1835	1835	1835	1835	1835
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2456	2456	2456	2456	2456	2456	2456	2456
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124	124	124	124	124	124	124	124
284	284	284	284	284	284	284	284
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1262.026058	1323.550114	1390.473975	1409.178789	1363.537602	1317.896415	1259.706836	1166.186626
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44.5	63	67.5	70	70.5	71	73	73.5
44.5	63	67.5	70	70.5	71	73	73.5
183.315	216.645	229.977	244.42	244.42	244.42	244.42	281.083
155.826	184.158	195.4908	207.768	207.768	207.768	207.768	238.9332
165	195	207	220	220	220	220	253
183.315	216.645	229.977	244.42	244.42	244.42	244.42	281.083
155.826	184.158	195.4908	207.768	207.768	207.768	207.768	238.9332
165	195	207	220	220	220	220	253
130.5	157.5	168.3	180	180	180	180	209.7

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73.5
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254.0436
269
298.859
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269
224.1

SVUAUDSENIOR_MODRE	SVU	AUD
SVUAUDSENIOR	SVU	AUD
SVUJPYSENIOR_MODRE	SVU	JPY
SVUHKDSENIOR_MODRE	SVU	HKD
SVUTWDSENIOR	SVU	TWD
SVUHKDSENIOR_NORE	SVU	HKD
SVUJPYSENIOR_NORE	SVU	JPY
SVUUSDLOAN_NORE	SVU	USD
SVUUSDDIGITAL_LOAN_NORE	SVU	USD
SVUUSDDIGITAL_NORE	SVU	USD
SWAPSPDUSDSENIOR	SWAPSPD	USD
SWEDUSDSOVEREIGN	SWED	USD
SWFTUSDLOAN_NORE	SWFT	USD
SWIFT_04_A9_AUSDSENIOR	SWIFT_04_A9_A	USD
SWISSREEURSENIOR	SWISSRE	EUR
SWISSREUSDSENIOR	SWISSRE	USD
SWISSREGBPSENIOR	SWISSRE	GBP
SWISSRE1EURSENIOR	SWISSRE1	EUR
SWISSRE1USDSENIOR	SWISSRE1	USD
SWISSRE1GBPSENIOR	SWISSRE1	GBP
SWKUSDSENIOR_MODRE	SWK	USD
SWKHKDSENIOR_MODRE	SWK	HKD
SWKSGDSENIOR_MODRE	SWK	SGD
SWKUSDPREFERRED_MODRE	SWK	USD
SWKJPYSENIOR_MODRE	SWK	JPY
SWKAUDSENIOR_MODRE	SWK	AUD
SWK_PUSDPREFERRED_MODRE	SWK_P	USD
SWYUSDSENIOR	SWY	USD
SWYUSDSENIOR_NORE	SWY	USD
SWYUSDSENIOR_MODRE	SWY	USD
SWYEURSENIOR	SWY	EUR
SWYEURSENIOR_NORE	SWY	EUR
SWYEURSENIOR_MODRE	SWY	EUR
SWYAUDSENIOR	SWY	AUD
SWYJPYSENIOR_MODRE	SWY	JPY
SWYHKDSENIOR_MODRE	SWY	HKD
SWYAUDSENIOR_MODRE	SWY	AUD
SWYHKDSENIOR_NORE	SWY	HKD
SWYJPYSENIOR_NORE	SWY	JPY
SXLUSDSENIOR	SXL	USD
SXLEURSENIOR	SXL	EUR
SXLEURSENIOR_MODRE	SXL	EUR
SXLUSDSENIOR_MODRE	SXL	USD
SXLUSDSENIOR_NORE	SXL	USD
SXLEURSENIOR_NORE	SXL	EUR
SYGRUSDLOAN_NORE	SYGR	USD
SYM_FINUSDCVA_SENIOR	SYM_FIN	USD
SYNNVXSGDSENIOR_MMR_L	SYNNVX	SGD
SYNVERUSDSENIOR_MODRE	SYNVER	USD
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SYNVERUSDLOAN_NORE	SYNVER	USD
SYNVERUSDLOANNC_NORE	SYNVER	USD
SYNVERUSDSUBORDINATE_NORE	SYNVER	USD
SYNVERUSDLOANCALL	SYNVER	USD
SYNVERUSDLOANCALL_NORE	SYNVER	USD
SYYUSDSENIOR	SYY	USD
SYYUSDSENIOR_NORE	SYY	USD
SYYUSDSENIOR_MODRE	SYY	USD
SYYEURSENIOR	SYY	EUR
SYYEURSENIOR_NORE	SYY	EUR
SYYEURSENIOR_MODRE	SYY	EUR
TUSDSENIOR	T	USD
TUSDSENIOR_MODRE	T	USD
TEURSENIOR_MODRE	T	EUR
TEURSENIOR_NORE	T	EUR
TEURSENIOR	T	EUR
TUSDSENIOR_NORE	T	USD
TAUDSENIOR_MODRE	T	AUD
TAUDSENIOR	T	AUD
TJPYSENIOR_MODRE	T	JPY
THKDSENIOR_MODRE	T	HKD
TABAUUSDSENIOR_MODRE	TABAU	USD
TABS_05_3A_CUSDSENIOR	TABS_05_3A_C	USD
TABS_05_4A_DUSDSENIOR	TABS_05_4A_D	USD

SENIOR_MODRE	DERIV	7/18/2008 13:30	140	140	140
SENIOR	DERIV	7/18/2008 13:30	155.54	155.54	155.54
SENIOR_MODRE	DERIV	7/18/2008 13:30	140	140	140
SENIOR_MODRE	DERIV	7/18/2008 13:30	140	140	140
SENIOR	DERIV	7/18/2008 13:30	155.54	155.54	155.54
SENIOR_NORE	DERIV	7/18/2008 13:30	132.216	132.216	132.216
SENIOR_NORE	DERIV	7/18/2008 13:30	132.216	132.216	132.216
LOAN_NORE	DERIV	7/23/2008 18:30	40	40	55
DIGITAL_LOAN_NORE	DERIV	7/23/2008 18:30	40	40	55
DIGITAL_NORE	DERIV	7/18/2008 13:30	132.216	132.216	132.216
SENIOR	DERIV	3/22/2000	0	0	-0.08
SOVEREIGN	DERIV	4/28/2008 13:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	2892.6459	2615.361995	2461.436004
SENIOR	DERIV	9/13/2006 13:30	18	18	18
SENIOR	DERIV	11/28/2000	25	25	25
SENIOR	DERIV	11/28/2000	25	25	25
SENIOR	DERIV	11/28/2000	25	25	25
SENIOR	DERIV	11/28/2000	20	20	20
SENIOR	DERIV	11/28/2000	20	20	20
SENIOR	DERIV	11/28/2000	20	20	20
SENIOR_MODRE	DERIV	7/30/2008 13:30	53	53	54
SENIOR_MODRE	DERIV	7/30/2008 13:30	53	53	54
SENIOR_MODRE	DERIV	7/30/2008 13:30	53	53	54
PREFERRED_MODRE	DERIV	7/30/2008 13:30	79.5	79.5	81
SENIOR_MODRE	DERIV	7/30/2008 13:30	53	53	54
SENIOR_MODRE	DERIV	7/30/2008 13:30	53	53	54
PREFERRED_MODRE	DERIV	10/24/2006 8:30	10	10	20
SENIOR	DERIV	7/24/2008 13:30	28.886	29.997	29.997
SENIOR_NORE	DERIV	7/24/2008 13:30	24.5544	25.4988	25.4988
SENIOR_MODRE	DERIV	7/24/2008 13:30	26	27	27
SENIOR	DERIV	7/24/2008 13:30	28.886	29.997	29.997
SENIOR_NORE	DERIV	7/24/2008 13:30	24.5544	25.4988	25.4988
SENIOR_MODRE	DERIV	7/24/2008 13:30	26	27	27
SENIOR	DERIV	7/24/2008 13:30	28.886	29.997	29.997
SENIOR_MODRE	DERIV	7/24/2008 13:30	26	27	27
SENIOR_MODRE	DERIV	7/24/2008 13:30	26	27	27
SENIOR_MODRE	DERIV	7/24/2008 13:30	26	27	27
SENIOR_NORE	DERIV	7/24/2008 13:30	24.44	25.38	25.38
SENIOR_NORE	DERIV	7/24/2008 13:30	24.5544	25.4988	25.4988
SENIOR	DERIV	1/3/2003 18:30	88.88888889	88.88888889	88.88888889
SENIOR	DERIV	1/3/2003 18:30	88.88888889	88.88888889	88.88888889
SENIOR_MODRE	DERIV	1/3/2003 18:30	80	80	80
SENIOR_MODRE	DERIV	1/3/2003 18:30	80	80	80
SENIOR_NORE	DERIV	1/3/2003 18:30	75.55555556	75.55555556	75.55555556
SENIOR_NORE	DERIV	1/3/2003 18:30	75.55555556	75.55555556	75.55555556
LOAN_NORE	DERIV	7/11/2008 18:30	606	606	606
CVA_SENIOR	DERIV	2/23/2006 18:30	50	50	50
SENIOR_MMR_L	DERIV	7/8/2008 8:30	21.48691819	23.40723814	27.17004442
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/21/2008 18:30	78	78	78
LOAN_NORE	DERIV	7/25/2008 13:30	155	155	185
LOANNC_NORE	DERIV	7/11/2006 13:30	78	78	78
SUBORDINATE_NORE	DERIV	7/21/2008 18:30	222	222	248
LOANCALL	DERIV	11/9/2006 13:30	91	91	91
LOANCALL_NORE	DERIV	7/25/2008 13:30	193.75	193.75	231.25
SENIOR	DERIV	7/15/2008 18:30	25.553	26.664	26.364
SENIOR_NORE	DERIV	7/15/2008 18:30	21.7212	22.6656	22.6356
SENIOR_MODRE	DERIV	7/15/2008 18:30	23	24	24
SENIOR	DERIV	7/15/2008 18:30	25.553	26.664	26.364
SENIOR_NORE	DERIV	7/15/2008 18:30	21.7212	22.6656	22.6356
SENIOR_MODRE	DERIV	7/15/2008 18:30	23	24	24
SENIOR	DERIV	7/24/2008 13:30	15.554	15.554	15.554
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	14	14
SENIOR_NORE	DERIV	7/24/2008 13:30	13.2216	13.2216	13.2216
SENIOR	DERIV	7/24/2008 13:30	15.554	15.554	15.554
SENIOR_NORE	DERIV	7/24/2008 13:30	13.2216	13.2216	13.2216
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	14	14
SENIOR	DERIV	7/24/2008 13:30	15.554	15.554	15.554
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/30/2008 8:30	57	60	68
SENIOR	DERIV	3/19/2007 18:30	1	1	1
SENIOR	DERIV	1/20/2007 18:30	1	1	1

165	195	207	220	220	220	220	253
183.315	216.645	229.977	244.42	244.42	244.42	244.42	281.083
165	195	207	220	220	220	220	253
165	195	207	220	220	220	220	253
183.315	216.645	229.977	244.42	244.42	244.42	244.42	281.083
155.826	184.158	195.4908	207.768	207.768	207.768	207.768	238.9332
155.826	184.158	195.4908	207.768	207.768	207.768	207.768	238.9332
95	130	150	170	172.5	175	180	180
95	130	150	170	172.5	175	180	180
155.826	184.158	195.4908	207.768	207.768	207.768	207.768	238.9332
-1.25	-2.5	-2.5	-2.25	-2.875	-3.5	-5.5	-4.5
2	2	3	4	5	6	11	11
2413.331788	2386.896299	2347.068734	2319.377791	2279.209429	2239.041067	2170.820478	2104.257118
18	18	18	18	18	18	18	18
25	25	25	25	25	25	25	25
25	25	25	25	25	25	25	25
25	25	25	25	25	25	25	25
20	20	20	20	20	20	20	20
20	20	20	20	20	20	20	20
20	20	20	20	20	20	20	20
59	68	76	84	85.5	87	91	91
59	68	76	84	85.5	87	91	91
59	68	76	84	85.5	87	91	91
88.5	102	114	126	128.25	130.5	136.5	136.5
59	68	76	84	85.5	87	91	91
59	68	76	84	85.5	87	91	91
40	50	65	80	90	100	120	120
45.551	52.217	61.105	68.882	71.6595	74.437	79.992	79.992
38.7204	44.3868	51.942	58.5528	60.9138	63.2748	67.9968	67.9968
41	47	55	62	64.5	67	72	72
45.551	52.217	61.105	68.882	71.6595	74.437	79.992	79.992
38.7204	44.3868	51.942	58.5528	60.9138	63.2748	67.9968	67.9968
41	47	55	62	64.5	67	72	72
45.551	52.217	61.105	68.882	71.6595	74.437	79.992	79.992
41	47	55	62	64.5	67	72	72
41	47	55	62	64.5	67	72	72
41	47	55	62	64.5	67	72	72
38.54	44.18	51.7	58.28	60.63	62.98	67.68	67.68
38.7204	44.3868	51.942	58.5528	60.9138	63.2748	67.9968	67.9968
88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
80	80	80	80	80	80	80	80
80	80	80	80	80	80	80	80
75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556
75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556
634	662	680	700	708.5	717	726	726
50	50	50	50	50	50	50	50
32.07033303	36.07410332	40.05131721	44	46	48	52	52
1	1	1	1	1	1	1	1
117	146	176	200	210	220	234	234
200	215	230	245	254.5	264	278	278
117	146	176	200	210	220	234	234
311	373	419	455	475.5	496	527	527
124	149	175	195	203.5	212	224	224
250	268.75	287.5	306.25	318.125	330	347.5	347.5
31.108	36.663	42.218	48.884	53.328	57.772	72.215	65.549
26.4432	31.1652	35.8872	41.5536	45.3312	49.1088	61.386	55.7196
28	33	38	44	48	52	65	59
31.108	36.663	42.218	48.884	53.328	57.772	72.215	65.549
26.4432	31.1652	35.8872	41.5536	45.3312	49.1088	61.386	55.7196
28	33	38	44	48	52	65	59
24.442	29.997	35.552	41.107	42.7735	44.44	47.773	47.773
22	27	32	37	38.5	40	43	43
22	27	32	37	38.5	40	43	43
20.7768	25.4988	30.2208	34.9428	36.3594	37.776	40.6092	40.6092
24.442	29.997	35.552	41.107	42.7735	44.44	47.773	47.773
20.7768	25.4988	30.2208	34.9428	36.3594	37.776	40.6092	40.6092
22	27	32	37	38.5	40	43	43
24.442	29.997	35.552	41.107	42.7735	44.44	47.773	47.773
22	27	32	37	38.5	40	43	43
22	27	32	37	38.5	40	43	43
75	85	95	105	112.5	120	135	140
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

269
298.859
269
269
298.859
254.0436
254.0436
180
180
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-3.75
11
2095.457571
18
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136.5
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120
79.992
67.9968
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88.88888889
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75.55555556
75.55555556
726
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52
1
234
278
234
527
224
347.5
65.549
55.7196
59
65.549
55.7196
59
47.773
43
43
40.6092
47.773
40.6092
43
47.773
43
43
145
1
1

TABS_05_4A_EUSDSENIOR	TABS_05_4A_E	USD
TABS_06_5A_A2USDSENIOR	TABS_06_5A_A2	USD
TABS_06_5A_A3USDSENIOR	TABS_06_5A_A3	USD
TABS_06_5A_B3USDSENIOR	TABS_06_5A_B3	USD
TABS_06_6A_A3USDSENIOR	TABS_06_6A_A3	USD
TABS_06_6A_B2USDSENIOR	TABS_06_6A_B2	USD
TABS_ABSCDO_418USDSENIOR_MODRE	TABS_ABSCDO_418	USD
TABX_071_BBBM_0_5USDSENIOR	TABX_071_BBBM_0_5	USD
TABX_071_BBBM_10_15USDSENIOR	TABX_071_BBBM_10_15	USD
TABX_071_BBBM_15_25USDSENIOR	TABX_071_BBBM_15_25	USD
TABX_071_BBBM_25_40USDSENIOR	TABX_071_BBBM_25_40	USD
TABX_071_BBBM_40_100USDSENIOR	TABX_071_BBBM_40_100	USD
TABX_071_BBBM_5_10USDSENIOR	TABX_071_BBBM_5_10	USD
TABX_071_BBBM_70_100USDSENIOR	TABX_071_BBBM_70_100	USD
TABX_HE_071_062_BBB_0_3USDSENIOR	TABX_HE_071_062_BBB_0_3	USD
TABX_HE_071_062_BBB_12_20USDSENIOR	TABX_HE_071_062_BBB_12_20	USD
TABX_HE_071_062_BBB_20_35USDSENIOR	TABX_HE_071_062_BBB_20_35	USD
TABX_HE_071_062_BBB_3_7USDSENIOR	TABX_HE_071_062_BBB_3_7	USD
TABX_HE_071_062_BBB_35_100USDSENIOR	TABX_HE_071_062_BBB_35_100	USD
TABX_HE_071_062_BBB_7_12USDSENIOR	TABX_HE_071_062_BBB_7_12	USD
TABX_HE_071_062_BBBMINUS_0_5USDSENIOR	TABX_HE_071_062_BBBMINUS_0_5	USD
TABX_HE_071_062_BBBMINUS_10_15USDSENIOR	TABX_HE_071_062_BBBMINUS_10_15	USD
TABX_HE_071_062_BBBMINUS_15_25USDSENIOR	TABX_HE_071_062_BBBMINUS_15_25	USD
TABX_HE_071_062_BBBMINUS_25_40USDSENIOR	TABX_HE_071_062_BBBMINUS_25_40	USD
TABX_HE_071_062_BBBMINUS_40_100USDSENIOR	TABX_HE_071_062_BBBMINUS_40_100	USD
TABX_HE_071_062_BBBMINUS_5_10USDSENIOR	TABX_HE_071_062_BBBMINUS_5_10	USD
TABXHE071062BBB05USDSENIOR	TABXHE071062BBB05	USD
TAISHOHKDSENIOR	TAISHO	HKD
TAISHOSGDSENIOR	TAISHO	SGD
TAPUSDSENIOR_MODRE	TAP	USD
TAPEURSENIOR_MODRE	TAP	EUR
TAQAEURSENIOR	TAQA	EUR
TAQAJPYSENIOR	TAQA	JPY
TARGUSUSDLOAN_NORE	TARGUS	USD
TATAINUSDSENIOR	TATAIN	USD
TATAINEURLOAN_MMR	TATAIN	EUR
TATELYHKDSENIOR_MMR_L	TATELY	HKD
TAUUSDSENIOR_MODRE	TAU	USD
TAUEURSENIOR_MODRE	TAU	EUR
TAUAUDSENIOR_MODRE	TAU	AUD
TAVARESUSDSENIOR_MODRE	TAVARES	USD
TAYLORNELSONGBPSENIOR	TAYLORNELSON	GBP
TAZ 06_1ACUSDSENIOR	TAZ 06_1AC	USD
TAZ_06_1ACUSDSENIOR	TAZ_06_1AC	USD
TCKCNUSDSENIOR_MODRE	TCKCN	USD
TCKCNEURSENIOR_MODRE	TCKCN	EUR
TCKCNUSDSENIOR	TCKCN	USD
TCNUSDSENIOR_MODRE	TCN	USD
TCNUSDSENIOR	TCN	USD
TCNUSDSENIOR_NORE	TCN	USD
TCNEURSENIOR_MODRE	TCN	EUR
TCNEURSENIOR	TCN	EUR
TCNEURSENIOR_NORE	TCN	EUR
TCNUSDSENIOR_MODRE	TCN	USD
TCNJPYSENIOR_MODRE	TCN	JPY
TCNHKDSENIOR_MODRE	TCN	HKD
TCNAUDSENIOR_MODRE	TCN	AUD
TCNSGDSENIOR_MODRE	TCN	SGD
TCOKZEURBOND	TCOKZ	EUR
TCOMUSDSENIOR	TCOM	USD
TCOMEURSENIOR_MODRE	TCOM	EUR
TCOMEURSENIOR_NORE	TCOM	EUR
TCOMEURSENIOR	TCOM	EUR
TCOMUSDSENIOR_MODRE	TCOM	USD
TCOMUSDSENIOR_NORE	TCOM	USD
TDUSDSENIOR	TD	USD
TDUSDSENIOR_MODRE	TD	USD
TDUSDSENIOR_NORE	TD	USD
TDUSDSUBORDINATE	TD	USD
TDUSDSUBORDINATE_MODRE	TD	USD
TDUSDSUBORDINATE_NORE	TD	USD
TDEURSENIOR_MODRE	TD	EUR
TDAUDSENIOR_MODRE	TD	AUD
TDUSDCVA_SENIOR	TD	USD

SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	2/2/2007 8:30	1	1	1
SENIOR	DERIV	11/20/2006 18:30	1	1	1
SENIOR	DERIV	10/12/2006 13:30	1	1	1
SENIOR	DERIV	2/5/2007 18:30	1	1	1
SENIOR	DERIV	1/19/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	11/20/2007 8:30	8000	8000	8000
SENIOR	DERIV	2/26/2007 13:30	1	1	1
SENIOR	DERIV	2/26/2007 13:30	1	1	1
SENIOR	DERIV	2/28/2007 18:30	1	1	1
SENIOR	DERIV	2/28/2007 18:30	1	1	1
SENIOR	DERIV	2/26/2007 13:30	1	1	1
SENIOR	DERIV	2/26/2007 13:30	1	1	1
SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	4/27/2007 18:30	1	1	1
SENIOR	DERIV	7/23/2008 8:30	40	40	40
SENIOR	DERIV	7/23/2008 8:30	40	40	40
SENIOR_MODRE	DERIV	7/30/2008 18:30	100	100	100
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	11	11
SENIOR	DERIV	7/25/2008 13:30	78	78	78
SENIOR	DERIV	7/25/2008 13:30	78	78	78
LOAN_NORE	DERIV	6/4/2008 13:30	400	400	400
SENIOR	DERIV	1/9/2008 8:30	75	75	75
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MMR_L	DERIV	7/29/2008 13:30	49.12649119	58.01240627	75.71250382
SENIOR_MODRE	DERIV	7/2/2008 18:30	50	50	75
SENIOR_MODRE	DERIV	7/2/2008 18:30	50	50	75
SENIOR_MODRE	DERIV	7/2/2008 18:30	50	50	75
SENIOR_MODRE	DERIV	6/10/2008 18:30	640	640	640
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	97	97	102
SENIOR_MODRE	DERIV	7/29/2008 18:30	97	97	102
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
SENIOR	DERIV	7/24/2008 13:30	33.33	33.33	33.33
SENIOR_NORE	DERIV	7/24/2008 13:30	28.332	28.332	28.332
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
SENIOR	DERIV	7/24/2008 13:30	33.33	33.33	33.33
SENIOR_NORE	DERIV	7/24/2008 13:30	28.332	28.332	28.332
SENIOR_MODRE	CASH	7/24/2008 13:30	30	30	30
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
BOND	DERIV	1/7/2008 13:30	1	1	1
SENIOR	DERIV	1/30/2003 13:30	300	300	300
SENIOR_MODRE	DERIV	1/30/2003 13:30	270	270	270
SENIOR_NORE	DERIV	1/30/2003 13:30	255	255	255
SENIOR	DERIV	1/30/2003 13:30	300	300	300
SENIOR_MODRE	DERIV	1/30/2003 13:30	270	270	270
SENIOR_NORE	DERIV	1/30/2003 13:30	255	255	255
SENIOR	DERIV	7/23/2008 13:30	101.101	101.101	101.101
SENIOR_MODRE	DERIV	7/23/2008 13:30	91	91	91
SENIOR_NORE	DERIV	7/23/2008 13:30	85.9404	85.9404	85.9404
SUBORDINATE	DERIV	7/23/2008 13:30	109.2	109.2	109.2
SUBORDINATE_MODRE	DERIV	7/23/2008 13:30	109.2	109.2	109.2
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	109.2	109.2	109.2
SENIOR_MODRE	DERIV	7/23/2008 13:30	91	91	91
SENIOR_MODRE	DERIV	7/23/2008 13:30	91	91	91
CVA_SENIOR	DERIV	7/23/2008 13:30	91	91	91

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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
8000	8000	8000	8000	8000	8000	8000	8000
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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40	45	45	50	50	50	50	50
40	45	45	50	50	50	50	50
100	100	100	100	100	100	100	100
14	20	27	37	41	45	56	56
93	108	118	135	140	145	159	173
93	108	118	135	140	145	159	173
400	500	600	600	600	600	700	700
75	75	75	75	75	75	75	75
1	1	1	1	1	1	1	1
102.9981734	128.0344918	142.0378875	156	159	162	165	165
100	125	135	150		150	160	170
100	125	135	150		150	160	170
100	125	135	150		150	160	170
640	640	640	640		640	640	640
24	24	24	24		24	24	24
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1
112	122	127	135	137	139	144	149
112	122	127	135	137	139	144	149
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
45	60	70	80	81.5	83	86	86
49.995	66.66	77.77	88.88	90.5465	92.213	95.546	95.546
42.498	56.664	66.108	75.552	76.9686	78.3852	81.2184	81.2184
45	60	70	80	81.5	83	86	86
49.995	66.66	77.77	88.88	90.5465	92.213	95.546	95.546
42.498	56.664	66.108	75.552	76.9686	78.3852	81.2184	81.2184
45	60	70	80	81.5	83	86	86
45	60	70	80	81.5	83	86	86
45	60	70	80	81.5	83	86	86
45	60	70	80	81.5	83	86	86
45	60	70	80	81.5	83	86	86
1	1	1	1	1	1	1	1
300	300	300	288.8888889	288.8888889	288.8888889	288.8888889	288.8888889
270	270	270	260	260	260	260	260
255	255	255	245.5555556	245.5555556	245.5555556	245.5555556	245.5555556
300	300	300	288.8888889	288.8888889	288.8888889	288.8888889	288.8888889
270	270	270	260	260	260	260	260
255	255	255	245.5555556	245.5555556	245.5555556	245.5555556	245.5555556
104.434	108.878	113.322	116.655	118.3215	119.988	125.543	131.098
94	98	102	105	106.5	108	113	118
88.7736	92.5512	96.3288	99.162	100.5786	101.9952	106.7172	111.4392
112.8	117.6	122.4	126	127.8	129.6	135.6	141.6
112.8	117.6	122.4	126	127.8	129.6	135.6	141.6
112.8	117.6	122.4	126	127.8	129.6	135.6	141.6
94	98	102	105	106.5	108	113	118
94	98	102	105	106.5	108	113	118
94	98	102	105	106.5	108	113	118

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700
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180
180
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1
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154
0.999999975
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81.2184
86
95.546
81.2184
86
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260
245.5555556
288.8888889
260
245.5555556
136.653
123
116.1612
147.6
147.6
147.6
123
123
123

TD_MRGAUSDSENIOR	TD_MRGA	USD
TD_MRGBUSDSENIOR	TD_MRGB	USD
TD10USDSENIOR	TD10	USD
TD600USDSENIOR	TD600	USD
TD90USDSENIOR	TD90	USD
TDCDCUSDSENIOR_NORE	TDCDC	USD
TDCDCUSDLOAN_NORE	TDCDC	USD
TDCDCUSDLOANCALL_MMR	TDCDC	USD
TDCDCEURLT2_MMR_L	TDCDC	EUR
TDSUSDSENIOR	TDS	USD
TDSUSDSENIOR_MODRE	TDS	USD
TDSUSDSENIOR_NORE	TDS	USD
TDSUSDSUBORDINATE	TDS	USD
TDSUSDSUBORDINATE_MODRE	TDS	USD
TDSUSDSUBORDINATE_NORE	TDS	USD
TDSEURSENIOR_MODRE	TDS	EUR
TDSEURSENIOR	TDS	EUR
TDSEURSENIOR_NORE	TDS	EUR
TDSAUDSENIOR_MODRE	TDS	AUD
TDSAUDSENIOR	TDS	AUD
TDSJPYSENIOR_MODRE	TDS	JPY
TEEURSENIOR_MODRE	TE	EUR
TEUSDSENIOR_NORE	TE	USD
TEEURSENIOR_NORE	TE	EUR
TEUSDSENIOR	TE	USD
TEEURSENIOR	TE	EUR
TEUSDSENIOR_MODRE	TE	USD
TEUSDLOAN	TE	USD
TEUSDDIGITAL	TE	USD
TEAUDSENIOR_NORE	TE	AUD
TEGUSDPREFERRED_MODRE	TEG	USD
TEHEINUSDLOAN_NORE	TEHEIN	USD
TEKCNUSDSENIOR	TEKCN	USD
TEKCNEURSENIOR	TEKCN	EUR
TEKCNEURSENIOR_MODRE	TEKCN	EUR
TEKCNUSDSENIOR_MODRE	TEKCN	USD
TEKCNUSDSENIOR_NORE	TEKCN	USD
TEKCNEURSENIOR_NORE	TEKCN	EUR
TEKNIUSDSENIOR_NORE	TEKNI	USD
TEKNIUSDLOAN_NORE	TEKNI	USD
TEKNIUSDCVA_LOAN	TEKNI	USD
TELHKDSENIOR_MODRE	TEL	HKD
TELSGDSENIOR_MODRE	TEL	SGD
TELUSDSENIOR_MODRE	TEL	USD
TELAUDSENIOR_MODRE	TEL	AUD
TELEURSENIOR	TEL	EUR
TELEURSENIOR_MODRE	TEL	EUR
TELEURSENIOR_NORE	TEL	EUR
TELJPYSENIOR_MODRE	TEL	JPY
TELUSDLOAN	TEL	USD
TELUSDSENIOR_MODRE	TEL	USD
TELUSDSENIOR_NORE	TEL	USD
TELUSDSENIOR	TEL	USD
TELUSDCVA_SENIOR	TEL	USD
TELCORUSDDIGITAL_LOAN_NORE	TELCOR	USD
TELCORUSDLOAN_NORE	TELCOR	USD
TELCORUSDSENIOR_NORE	TELCOR	USD
TELECOMITALIAEURSENIOR	TELECOMITALIA	EUR
TELMALSGDSENIOR_3CE	TELMAL	SGD
TELVISUSDSENIOR	TELVIS	USD
TELVISEURSENIOR	TELVIS	EUR
TEMBECUSDSENIOR_NORE	TEMBEC	USD
TEMBECHKDSENIOR_NORE	TEMBEC	HKD
TEMBECILSSENIOR_NORE	TEMBEC	ILS
TEMBECEURSENIOR_NORE	TEMBEC	EUR
TEMBECUSDSENIOR_MODRE	TEMBEC	USD
TEMBECUSDDIGITAL_NORE	TEMBEC	USD
TENUSDSENIOR_NORE	TEN	USD
TENUSDLOAN_NORE	TEN	USD
TERRA_OD-CVAUSDCVA_SENIOR	TERRA_OD-CVA	USD
TESTUSDSENIOR	TEST	USD
TEXUSDSENIOR_NORE	TEX	USD
TEXUSDSUBORDINATE_NORE	TEX	USD
TEXUSDLOAN_NORE	TEX	USD

SENIOR	DERIV	1/18/2002 13:30	20.2	20.2	20.2
SENIOR	DERIV	1/18/2002 13:30	1144	1144	1144
SENIOR	DERIV	2/5/2001	1054.96	1054.96	1054.96
SENIOR	DERIV	2/2/2001	114.67	114.67	114.67
SENIOR	DERIV	2/5/2001	10	10	10
SENIOR_NORE	DERIV	2/20/2008 8:30	220	220	220
LOAN_NORE	DERIV	7/25/2008 13:30	302.25	302.25	302.25
LOANCALL_MMR	DERIV	7/25/2008 13:30	195	195	195
LT2_MMR_L	DERIV	1/14/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_NORE	DERIV	7/24/2008 13:30	23.61	23.61	23.61
SUBORDINATE	DERIV	7/24/2008 13:30	33.33	33.33	33.33
SUBORDINATE_MODRE	DERIV	7/24/2008 13:30	30	30	30
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	28.332	28.332	28.332
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR	DERIV	7/24/2008 13:30	27.775	27.775	27.775
SENIOR_NORE	DERIV	7/24/2008 13:30	23.61	23.61	23.61
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR	DERIV	7/24/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/30/2008 18:30	42.352	47.646	52.94
SENIOR_NORE	DERIV	7/30/2008 18:30	40	45	50
SENIOR_NORE	DERIV	7/30/2008 18:30	40	45	50
SENIOR	DERIV	7/30/2008 18:30	47.06	52.9425	58.825
SENIOR	DERIV	7/30/2008 18:30	47.06	52.9425	58.825
SENIOR_MODRE	DERIV	7/30/2008 18:30	42.352	47.646	52.94
LOAN	DERIV	7/30/2008 18:30	36	40.5	45
DIGITAL	DERIV	7/30/2008 18:30	200	225	250
SENIOR_NORE	DERIV	7/30/2008 18:30	40	45	50
PREFERRED_MODRE	DERIV	5/27/2008 13:30	50	55	60
LOAN_NORE	DERIV	7/25/2008 18:30	200	200	210
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/24/2008 18:30	93	129	174
LOAN_NORE	DERIV	7/23/2008 18:30	106	106	114
CVA_LOAN	DERIV	3/27/2008 18:30	106	106	114
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
SENIOR	DERIV	7/21/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
SENIOR_NORE	DERIV	7/2/2008 18:30	39.6648	39.6648	39.6648
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
LOAN	DERIV	7/21/2008 18:30	55	55	55
SENIOR_MODRE	CASH	7/21/2008 18:30	55	55	55
SENIOR_NORE	DERIV	7/21/2008 18:30	51.942	51.942	51.942
SENIOR	DERIV	7/21/2008 18:30	55	55	55
CVA_SENIOR	DERIV	7/10/2007 13:30	0.999999975	0.999999975	0.999999975
DIGITAL_LOAN_NORE	DERIV	10/3/2006 18:30	162	162	162
LOAN_NORE	DERIV	7/25/2008 13:30	655	655	655
SENIOR_NORE	DERIV	7/16/2008 18:30	610	676.1377699	812.1982358
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR_3CE	DERIV	7/30/2008 8:30	40	45	52
SENIOR	DERIV	7/29/2008 18:30	41	45	61
SENIOR	DERIV	7/29/2008 18:30	41	45	61
SENIOR_NORE	DERIV	7/17/2008 18:30	657.495281	876.208619	968.335367
SENIOR_NORE	DERIV	7/17/2008 18:30	657.339269	875.783373	967.540386
SENIOR_NORE	DERIV	7/8/2008 13:30	1257.465318	1250.332912	1207.195748
SENIOR_NORE	DERIV	7/17/2008 18:30	658.445548	879.464685	974.566317
SENIOR_MODRE	DERIV	7/17/2008 18:30	657.495281	876.208619	968.335367
DIGITAL_NORE	DERIV	7/17/2008 18:30	657.495281	876.208619	968.335367
SENIOR_NORE	DERIV	7/14/2008 18:30	5	5	12
LOAN_NORE	DERIV	7/30/2008 18:30	137.34	153.72	177.66
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SENIOR	DERIV	12/4/2003 13:30	12	11	12
SENIOR_NORE	DERIV	9/7/2005 8:30	1	1	1
SUBORDINATE_NORE	DERIV	7/11/2008 13:30	205	205	205
LOAN_NORE	DERIV	7/23/2008 18:30	200	200	200

20.2	20.2	20.2	20.2	20.2	20.2	20.2	20.2
1144	1144	1144	1144	1144	1144	1144	1144
1054.96	1054.96	1054.96	1054.96	1054.96	1054.96	1054.96	1054.96
114.67	114.67	114.67	114.67	114.67	114.67	114.67	114.67
10	10	10	10	10	10	10	10
220	220	220	220	220	220	220	220
302.25	302.25	302.25	302.25	302.25	302.25	302.25	302.25
195	195	195	195	195	195	195	195
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
38.885	49.995	61.105	72.215	74.9925	77.77	83.325	83.325
35	45	55	65	67.5	70	75	75
33.054	42.498	51.942	61.386	63.747	66.108	70.83	70.83
46.662	59.994	73.326	86.658	89.991	93.324	99.99	99.99
42	54	66	78	81	84	90	90
39.6648	50.9976	62.3304	73.6632	76.4964	79.3296	84.996	84.996
35	45	55	65	67.5	70	75	75
38.885	49.995	61.105	72.215	74.9925	77.77	83.325	83.325
33.054	42.498	51.942	61.386	63.747	66.108	70.83	70.83
35	45	55	65	67.5	70	75	75
38.885	49.995	61.105	72.215	74.9925	77.77	83.325	83.325
35	45	55	65		70	75	75
65.6456	76.2336	86.8216	95.292	97.4096	99.5272	110.1152	110.1152
62	72	82	90	92	94	104	104
62	72	82	90	92	94	104	104
72.943	84.708	96.473	105.885	108.238	110.591	122.356	122.356
72.943	84.708	96.473	105.885	108.238	110.591	122.356	122.356
65.6456	76.2336	86.8216	95.292	97.4096	99.5272	110.1152	110.1152
55.8	64.8	73.8	81	82.8	84.6	93.6	93.6
161.2	131.4782609	125.7333333	132.6315789	128.0608875	123.4901961	122.4516129	135.0927835
62	72	82	90	92	94	104	104
70	85	95	115	122.5	130	160	160
225	250	280	300	312.5	325	350	350
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0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
294	404	452	500	502.5	505	516	516
151	184	216	245	255	265	282	282
151	184	216	245	255	265	282	282
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
49.1088	63.2748	72.7188	82.1628	83.5794	84.996	87.8292	87.8292
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
66.108	75.552	84.996	103.884	105.3006	106.7172	109.5504	109.5504
70	80	90	110	111.5	113	116	116
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
247	324	388	450	470.5	491	527	527
655	655	655	655	655	655	655	655
1025.119405	1168.594271	1224.260316	1251.749056	1256.85661	1261.964163	1274.999627	1274.999989
24	24	24	24	24	24	24	24
67	82	95	108	111.5	115	125	133
88	103	110	118	122.5	127	134	137
88	103	110	118	122.5	127	134	137
969.019962	910.115178	838.560216	791.790304	764.6900485	737.589793	697.726278	657.920024
968.077222	909.346592	838.005262	791.367763	764.2601635	737.152564	697.023295	655.759677
1122.010464	1030.250323	935.681158	876.708596	842.3051995	807.901803	756.707228	704.513786
978.144157	919.651662	847.187778	799.549839	771.7378975	743.925956	702.562961	660.618606
969.019962	910.115178	838.560216	791.790304	764.6900485	737.589793	697.726278	657.920024
969.019962	910.115178	838.560216	791.790304	764.6900485	737.589793	697.726278	657.920024
27	38	46	52	53	54	56	56
234.36	267.12	298.62	315	323.19	331.38	347.76	347.76
1	1	1	1	1	1	1	1
12	12	12	12	12	12	12	12
1	1	1	1	1	1	1	1
330	405	445	475	480	485	500	500
200	200	200	200	200	200	200	200

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110.1152
104
104
122.356
122.356
110.1152
93.6
136.627451
104
160
350
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109.5504
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1274.999997
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649.813183
646.87102
693.647561
651.642523
649.813183
649.813183
56
347.76
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500
200

TFONYUSDSENIOR	TFONY	USD
TFONYEURSENIOR	TFONY	EUR
TFONYAUDSENIOR	TFONY	AUD
TFONYTWDSENIOR	TFONY	TWD
TFONYHKDSENIOR	TFONY	HKD
TFONYSGDSENIOR	TFONY	SGD
TFONYUSDLOAN	TFONY	USD
TFONYJPYSENIOR	TFONY	JPY
TFONYEURLOAN	TFONY	EUR
TFONYJPYLOAN	TFONY	JPY
TFONYAUDLOAN	TFONY	AUD
TFONYUSDBOND	TFONY	USD
TFONYEURBOND	TFONY	EUR
TGNUSDSENIOR_NORE	TGN	USD
TGNHKDSENIOR_NORE	TGN	HKD
TGOUSDSENIOR_MODRE	TGO	USD
TGTUSDSENIOR	TGT	USD
TGTUSDSENIOR_MODRE	TGT	USD
TGTUSDSENIOR_NORE	TGT	USD
TGTEURSENIOR	TGT	EUR
TGTEURSENIOR_NORE	TGT	EUR
TGTEURSENIOR_MODRE	TGT	EUR
TGTAUDSECURED_MODRE	TGT	AUD
TGTAUDSENIOR_MODRE	TGT	AUD
TGTHKDSENIOR_MODRE	TGT	HKD
TGTHKDSENIOR_NORE	TGT	HKD
TGTUSDCVA_SENIOR	TGT	USD
TGTJPYSENIOR_NORE	TGT	JPY
TGTJPYSENIOR_MODRE	TGT	JPY
TGTSGDSENIOR_MODRE	TGT	SGD
TGTVUSDSENIOR_MODRE	TGTV	USD
THCUSDSENIOR	THC	USD
THCUSDLOAN	THC	USD
THCUSDSENIOR_MODRE	THC	USD
THCEURSENIOR_MODRE	THC	EUR
THCEURSENIOR_NORE	THC	EUR
THCEURSENIOR	THC	EUR
THCUSDSENIOR_NORE	THC	USD
THCHKDSENIOR_NORE	THC	HKD
THCAUDSENIOR_MODRE	THC	AUD
THC_LOANUSDSENIOR	THC_LOAN	USD
THENORUSDCVA_LOAN	THENOR	USD
THERMALNUSDCVA_LOAN	THERMALN	USD
THILL_2007_2I_A2UUSDASSETBACKED	THILL_2007_2I_A2U	USD
THILL_2007_2I_BU2USDASSETBACKED	THILL_2007_2I_BU2	USD
THOMUSDCVA_LOAN	THOM	USD
THOMBETTUSDSENIOR_NORE	THOMBETT	USD
THWAEURLOAN2ND_MMR	THWA	EUR
THWAEURLOAN_MMR	THWA	EUR
TIAAGLUSDSENIOR_MODRE	TIAAGL	USD
TIAAGLUSDCVA_SENIOR	TIAAGL	USD
TIAF_06_1A_CUSDSENIOR	TIAF_06_1A_C	USD
TIASF1USDSENIOR	TIASF1	USD
TIASF2USDSENIOR	TIASF2	USD
TIFUSDSENIOR_MODRE	TIF	USD
TIFUSDCVA_SENIOR	TIF	USD
TIMKENEURSENIOR_MODRE	TIMKEN	EUR
TINUSDSENIOR_MODRE	TIN	USD
TINUSDSENIOR	TIN	USD
TINUSDSENIOR_NORE	TIN	USD
TINEURSENIOR	TIN	EUR
TINEURSENIOR_MODRE	TIN	EUR
TINEURSENIOR_NORE	TIN	EUR
TINAUDSENIOR	TIN	AUD
TINAUDSENIOR_MODRE	TIN	AUD
TINJPYSENIOR_MODRE	TIN	JPY
TINJPYSENIOR_NORE	TIN	JPY
TITN_06_3_AEURASSETBACKED_MMR_L	TITN_06_3_A	EUR
TITN_06_3_AEURASSETBACKED	TITN_06_3_A	EUR
TITN_06_CT1X_AEURASSETBACKED	TITN_06_CT1X_A	EUR
TITN_06_CT1X_AGBPASSETBACKED	TITN_06_CT1X_A	GBP
TJXUSDSENIOR	TJX	USD
TJXEURSENIOR	TJX	EUR
TJXUSDSENIOR_MODRE	TJX	USD

SENIOR	DERIV	7/22/2008 18:30	55	56	61
SENIOR	DERIV	7/22/2008 18:30	55	56	61
SENIOR	DERIV	7/22/2008 18:30	55	56	61
SENIOR	DERIV	7/22/2008 18:30	55	56	61
SENIOR	DERIV	7/22/2008 18:30	55	56	61
SENIOR	DERIV	7/22/2008 18:30	55	56	61
LOAN	DERIV	7/22/2008 18:30	35.75	41.74545455	45.04615385
SENIOR	DERIV	7/22/2008 18:30	55	56	61
LOAN	DERIV	7/22/2008 18:30	35.75	41.74545455	45.04615385
LOAN	DERIV	7/22/2008 18:30	35.75	41.74545455	45.04615385
LOAN	DERIV	7/22/2008 18:30	35.75	41.74545455	45.04615385
BOND	DERIV	7/22/2008 18:30	55	56	61
BOND	DERIV	7/22/2008 18:30	55	56	61
SENIOR_NORE	DERIV	7/23/2008 18:30	62	62	65
SENIOR_NORE	DERIV	7/23/2008 18:30	62	62	65
SENIOR_MODRE	DERIV	5/21/2002 18:30	0	0	0
SENIOR	DERIV	7/22/2008 18:30	51.106	49.995	49.995
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SENIOR_NORE	DERIV	7/22/2008 18:30	43.4424	42.498	42.498
SENIOR	DERIV	7/22/2008 18:30	51.106	49.995	49.995
SENIOR_NORE	DERIV	7/22/2008 18:30	43.4424	42.498	42.498
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SECURED_MODRE	DERIV	7/22/2008 18:30	41.4	40.5	40.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SENIOR_NORE	DERIV	7/22/2008 18:30	43.4424	42.498	42.498
CVA_SENIOR	DERIV	7/22/2008 18:30	92	90	90
SENIOR_NORE	DERIV	7/22/2008 18:30	43.4424	42.498	42.498
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SENIOR_MODRE	DERIV	2/18/2005 13:30	18	18	18
SENIOR	DERIV	7/30/2008 18:30	227.755	244.42	294.415
LOAN	DERIV	7/30/2008 18:30	165	180	225
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	220	265
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	220	265
SENIOR_NORE	DERIV	6/23/2008 18:30	202.96	215.232	264.32
SENIOR	DERIV	6/23/2008 18:30	238.865	253.308	311.08
SENIOR_NORE	DERIV	7/30/2008 18:30	193.52	207.68	250.16
SENIOR_NORE	DERIV	7/30/2008 18:30	193.52	207.68	250.16
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	220	265
SENIOR	DERIV	2/7/2002 18:30	50	50	75
CVA_LOAN	DERIV	7/11/2006 13:30	105	105	105
CVA_LOAN	DERIV	11/2/2006 18:30	100	175	250
ASSETBACKED	DERIV	1/25/2008 18:30	28	28	28
ASSETBACKED	DERIV	1/25/2008 18:30	75	75	75
CVA_LOAN	DERIV	7/28/2007 8:30	115	115	115
SENIOR_NORE	DERIV	8/30/2005 18:30	58.6	58.6	58.6
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	9/16/2004 18:30	23.75	23.75	23.75
SENIOR	DERIV	11/2/2004 13:30	19.75	19.75	19.75
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	4/28/2006 18:30	50	50	50
SENIOR_MODRE	DERIV	4/18/2008 13:30	20	20	30
SENIOR_MODRE	DERIV	7/30/2008 13:30	270	270	270
SENIOR	DERIV	7/30/2008 13:30	299.97	299.97	299.97
SENIOR_NORE	DERIV	7/30/2008 13:30	254.988	254.988	254.988
SENIOR	DERIV	7/30/2008 13:30	299.97	299.97	299.97
SENIOR_MODRE	DERIV	7/30/2008 13:30	270	270	270
SENIOR_NORE	DERIV	7/30/2008 13:30	254.988	254.988	254.988
SENIOR	DERIV	7/30/2008 13:30	299.97	299.97	299.97
SENIOR_MODRE	DERIV	7/30/2008 13:30	270	270	270
SENIOR_MODRE	DERIV	7/30/2008 13:30	270	270	270
SENIOR_NORE	DERIV	7/30/2008 13:30	254.988	254.988	254.988
ASSETBACKED_MMR_L	DERIV	11/2/2007 13:30	35	37	40
ASSETBACKED	DERIV	8/22/2007 13:30	12	13	15
ASSETBACKED	DERIV	12/11/2007 13:30	60	65	70
ASSETBACKED	DERIV	12/19/2007 13:30	60	65	70
SENIOR	DERIV	7/14/2008 13:30	27.775	27.775	27.775
SENIOR	DERIV	7/14/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25

76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
57	70.94845361	96.33027523	97.48695652	104.8418389	112.1967213	120.0944882	111.5151515
76	93	105	111	114.5	118	123	128
57	70.94845361	96.33027523	97.48695652	104.8418389	112.1967213	120.0944882	111.5151515
57	70.94845361	96.33027523	97.48695652	104.8418389	112.1967213	120.0944882	111.5151515
57	70.94845361	96.33027523	97.48695652	104.8418389	112.1967213	120.0944882	111.5151515
76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
75	85	95	105	110	115	120	120
75	85	95	105	110	115	120	120
0	0	0	0	0	0	0	0
61.105	66.66	75.548	83.325	84.436	85.547	92.213	107.767
55	60	68	75	76	77	83	97
51.942	56.664	64.2192	70.83	71.7744	72.7188	78.3852	91.6068
61.105	66.66	75.548	83.325	84.436	85.547	92.213	107.767
51.942	56.664	64.2192	70.83	71.7744	72.7188	78.3852	91.6068
55	60	68	75	76	77	83	97
49.5	54	61.2	67.5	68.4	69.3	74.7	87.3
55	60	68	75	76	77	83	97
55	60	68	75	76	77	83	97
51.942	56.664	64.2192	70.83	71.7744	72.7188	78.3852	91.6068
110	120	136	150	152	154	166	194
51.942	56.664	64.2192	70.83	71.7744	72.7188	78.3852	91.6068
55	60	68	75	76	77	83	97
55	60	68	75	76	77	83	97
18	18	18	18	18	18	18	18
405.515	499.95	563.277	599.94	598.829	597.718	595.496	595.496
325	410	467	500	499	498	496	496
365	450	507	540	539	538	536	536
365	450	507	540	539	538	536	536
344.56	403.088	457.84	481.44	480.024	478.608	474.832	474.832
405.515	474.397	538.835	566.61	564.9435	563.277	558.833	558.833
344.56	424.8	478.608	509.76	508.816	507.872	505.984	505.984
344.56	424.8	478.608	509.76	508.816	507.872	505.984	505.984
365	450	507	540	539	538	536	536
75	100	100	100	100	100	105	105
130	155	180	200	200	200	200	200
300	300	300	300	300	300	300	300
28	28	28	28	28	28	28	28
75	75	75	75	75	75	75	75
175	250	280	310	310	310	310	310
58.6	58.6	58.6	58.6	58.6	58.6	58.6	58.6
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
23.75	23.75	23.75	23.75	23.75	23.75	23.75	23.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
1	1	1	1	1	1	1	1
60	70	80	90	95	100	110	110
36	45	55	69	76.5	84	84	84
295	335	355	375	375	375	355	397
327.745	372.185	394.405	416.625	416.625	416.625	394.405	441.067
278.598	316.374	335.262	354.15	354.15	354.15	335.262	374.9268
327.745	372.185	394.405	416.625	416.625	416.625	394.405	441.067
295	335	355	375	375	375	355	397
278.598	316.374	335.262	354.15	354.15	354.15	335.262	374.9268
327.745	372.185	394.405	416.625	416.625	416.625	394.405	441.067
295	335	355	375	375	375	355	397
295	335	355	375	375	375	355	397
278.598	316.374	335.262	354.15	354.15	354.15	335.262	374.9268
45	47	50	50	50	50	50	50
16	17	18	19	19.5	20	20	20
74	76	77	77	77	77	77	77
75	76	77	77	77	77	77	77
33.33	38.885	52.217	66.66	69.4375	72.215	77.77	111.1
33.33	38.885	52.217	66.66	69.4375	72.215	77.77	111.1
30	35	47	60	62.5	65	70	100

133
133
133
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99.02189781
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99.02189781
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99.02189781
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133
120
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0
107.767
97
91.6068
107.767
91.6068
97
87.3
97
97
91.6068
194
91.6068
97
97
18
595.496
496
536
536
474.832
558.833
505.984
505.984
536
105
200
300
28
75
310
58.6
1
1
1
1
1
23.75
19.75
1
110
84
397
441.067
374.9268
441.067
397
374.9268
441.067
397
397
374.9268
50
20
77
77
108.878
108.878
98

TJXEURSENIOR_MODRE	TJX	EUR
TJXUSDSENIOR_NORE	TJX	USD
TJXEURSENIOR_NORE	TJX	EUR
TJXJPYSENIOR_MODRE	TJX	JPY
TJXAUDSENIOR_MODRE	TJX	AUD
TJXSGDSENIOR_MODRE	TJX	SGD
TJXHKDSENIOR_MODRE	TJX	HKD
TLACQUSDLOAN_NORE	TLACQ	USD
TLACQUSDCVA_LOAN	TLACQ	USD
TLMUSDSENIOR_MODRE	TLM	USD
TLMUSDSENIOR	TLM	USD
TLMEURSENIOR	TLM	EUR
TLMEURSENIOR_MODRE	TLM	EUR
TLMUSDSENIOR_NORE	TLM	USD
TLMEURSENIOR_NORE	TLM	EUR
TLMSGDSENIOR_MODRE	TLM	SGD
TLMHKDSENIOR_MODRE	TLM	HKD
TLMAUDSENIOR_MODRE	TLM	AUD
TMAN_6_AEURASSETBACKED	TMAN_6_A	EUR
TMCCHKDSENIOR	TMCC	HKD
TMENRUUSDBOND	TMENRU	USD
TMENRUEURBOND	TMENRU	EUR
TMKUSDSENIOR_MODRE	TMK	USD
TMKEURSENIOR_MODRE	TMK	EUR
TMTS_06_5_1M9USDSENIOR	TMTS_06_5_1M9	USD
TMTS_2005_3SL_B2USDSENIOR	TMTS_2005_3SL_B2	USD
TMTS_2005_5SL_B2USDSENIOR	TMTS_2005_5SL_B2	USD
TN_MUNIUSDSENIOR_MODRE	TN_MUNI	USD
TNEFTEURBOND	TNEFT	EUR
TNEFTUSDBOND	TNEFT	USD
TNKBEURBOND	TNKB	EUR
TNKBUSDBOND	TNKB	USD
TNSRUSDLOAN_NORE	TNSR	USD
TOAUSDSENIOR_NORE	TOA	USD
TOCCNUSDSENIOR_MODRE	TOCCN	USD
TOCCNAUDSENIOR_MODRE	TOCCN	AUD
TOCCNJPYSENIOR_MODRE	TOCCN	JPY
TOKIOHKDSENIOR	TOKIO	HKD
TOKIOSGDSENIOR	TOKIO	SGD
TOLUSDSENIOR_MODRE	TOL	USD
TOLEURSENIOR_MODRE	TOL	EUR
TOLUSDSENIOR_NORE	TOL	USD
TOLAUDSENIOR_MODRE	TOL	AUD
TOLHKDSENIOR_MODRE	TOL	HKD
TOLSGDSENIOR_MODRE	TOL	SGD
TOLEURSENIOR_NORE	TOL	EUR
TOLUSDSUBORDINATE_NORE	TOL	USD
TOLJPYSENIOR_NORE	TOL	JPY
TOLJPYSENIOR_MODRE	TOL	JPY
TOLUSDDIGITAL_NORE	TOL	USD
TOMKLNUSDSENIOR_MMR_L	TOMKLN	USD
TOMMYEURSENIOR_MMR_L	TOMMY	EUR
TOPG_05_1A_A2USDSENIOR	TOPG_05_1A_A2	USD
TOPG_06_2A_A2USDSENIOR	TOPG_06_2A_A2	USD
TOPG_06_2A_BUSDSENIOR	TOPG_06_2A_B	USD
TOPG_2005_1A_BUSDSENIOR	TOPG_2005_1A_B	USD
TOPSUSDCVA_SENIOR	TOPS	USD
TOSUSDSENIOR	TOS	USD
TOSHJPYSENIOR_2CE	TOSH	JPY
TOSHEURSENIOR_2CE	TOSH	EUR
TOURM_05_1A_IVUSDSENIOR	TOURM_05_1A_IV	USD
TOURM_06_2A_CUSDSENIOR	TOURM_06_2A_C	USD
TOURM_06_2A_DUSDSENIOR	TOURM_06_2A_D	USD
TOURM_06_2A_EUSDSENIOR	TOURM_06_2A_E	USD
TOURM_2005_1A_IIIUSDSENIOR	TOURM_2005_1A_III	USD
TOURM_2006_2A_DUSDSENIOR	TOURM_2006_2A_D	USD
TOURM_2006_2A_EUSDSENIOR	TOURM_2006_2A_E	USD
TOYUSDSENIOR	TOY	USD
TOYEURSENIOR_MODRE	TOY	EUR
TOYEURSENIOR	TOY	EUR
TOYUSDSENIOR_MODRE	TOY	USD
TOYUSDSENIOR_NORE	TOY	USD
TOYEURSENIOR_NORE	TOY	EUR
TOYHKDSENIOR_NORE	TOY	HKD

SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25
SENIOR_NORE	DERIV	7/14/2008 13:30	23.61	23.61	23.61
SENIOR_NORE	DERIV	7/14/2008 13:30	23.61	23.61	23.61
SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25
LOAN_NORE	DERIV	6/13/2008 18:30	700	700	700
CVA_LOAN	DERIV	6/13/2008 18:30	700	700	700
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	60
SENIOR	DERIV	7/25/2008 18:30	53	53.96363636	61.93548387
SENIOR	DERIV	7/25/2005 18:30	11	11	11
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	60
SENIOR_NORE	DERIV	7/25/2005 18:30	9	9	9
SENIOR_NORE	DERIV	7/25/2005 18:30	9	9	9
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	60
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	60
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	60
ASSETBACKED	DERIV	11/28/2007 13:30	60	65	70
SENIOR	DERIV	7/24/2008 8:30	40	40	42.5
BOND	DERIV	7/30/2008 13:30	166	186.75	207.5
BOND	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	6/20/2008 13:30	55	58.29942997	62.00981182
SENIOR_MODRE	DERIV	6/20/2008 13:30	55	58.29942997	62.00981182
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	12/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
BOND	DERIV	7/30/2008 13:30	92	103.5	115
BOND	DERIV	7/30/2008 13:30	92	103.5	115
BOND	DERIV	1/7/2008 13:30	1	1	1
BOND	DERIV	3/13/2008 8:30	1	1	1
LOAN_NORE	DERIV	10/26/2007 18:30	250	250	250
SENIOR_NORE	DERIV	12/6/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	35	35	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	35	35	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	35	35	45
SENIOR	DERIV	7/17/2008 8:30	40	40	40
SENIOR	DERIV	7/17/2008 8:30	40	40	40
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_NORE	DERIV	7/29/2008 18:30	276.722092	276.722092	280.499368
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_NORE	DERIV	7/29/2008 18:30	276.5610561	276.5610561	280.5537459
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	308	308	312
SENIOR_NORE	DERIV	7/29/2008 18:30	276.722092	276.722092	280.499368
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
DIGITAL_NORE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_MMR_L	DERIV	7/21/2008 13:30	81.43180399	90.95599186	125.6213432
SENIOR_MMR_L	DERIV	9/11/2007 8:30	1	1	1
SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/3/2007 18:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	11/7/2007 8:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	6/30/2008 13:30	450	450	450
SENIOR	DERIV	6/24/2008 18:30	344.41	372.185	399.96
SENIOR_2CE	DERIV	7/7/2008 13:30	71.2	71.2	73.6
SENIOR_2CE	DERIV	7/7/2008 13:30	71.2	71.2	73.6
SENIOR	DERIV	12/20/2006 18:30	1	1	1
SENIOR	DERIV	5/25/2007 18:30	1	1	1
SENIOR	DERIV	1/28/2007 18:30	1	1	1
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	1/17/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	261.085	316.635	433.29
SENIOR_MODRE	DERIV	7/30/2008 18:30	235	285	390
SENIOR	DERIV	7/30/2008 18:30	261.085	316.635	433.29
SENIOR_MODRE	DERIV	7/30/2008 18:30	235	285	390
SENIOR_NORE	DERIV	7/30/2008 18:30	221.934	269.154	368.316
SENIOR_NORE	DERIV	7/30/2008 18:30	221.934	269.154	368.316
SENIOR_NORE	DERIV	7/30/2008 18:30	221.934	269.154	368.316

30	35	47	60	62.5	65	70	100
28.332	33.054	44.3868	56.664	59.025	61.386	66.108	94.44
28.332	33.054	44.3868	56.664	59.025	61.386	66.108	94.44
30	35	47	60	62.5	65	70	100
30	35	47	60	62.5	65	70	100
30	35	47	60	62.5	65	70	100
30	35	47	60	62.5	65	70	100
700	700	700	700	700	700	700	700
700	700	700	700	700	700	700	700
70	85	94	101	103	105	112	121
74.86111111	91.83908046	94	101	103	105	112	130.8373984
16	23	31	38	44	50	58	61
70	85	94	101	103	105	112	121
13	20	26	32	37	42	49	52
13	20	26	32	37	42	49	52
70	85	94	101	103	105	112	121
70	85	94	101	103	105	112	121
70	85	94	101	103	105	112	121
73	74	75	75	75	75	75	75
45	50	55	60	62.5	65	70	70
306.7	314.5	323.5	332.5	338.925	345.35	358.2	373.62
1	1	1	1	1	1	1	1
66.67991029	71.55173501	76.48475943	80.84323535	83.50839042	86.17354548	95.51787567	105.4196211
66.67991029	71.55173501	76.48475943	80.84323535	83.50839042	86.17354548	95.51787567	105.4196211
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
5	5	5	5	5	5	5	5
173.4	203.2	219.1	235	243.275	251.55	268.1	287.96
173.4	203.2	219.1	235	243.275	251.55	268.1	287.96
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
55	75	95	110	112.5	115	125	136
55	75	95	110	112.5	115	125	136
55	75	95	110	112.5	115	125	136
40	40	45	50	50	50	50	50
40	40	45	50	50	50	50	50
300	290	282	275	265	255	235	235
300	290	282	275	265	255	235	235
283.3332	273.88876	266.333208	259.7221	250.27766	240.83322	221.94434	221.94434
300	290	282	275	265	255	235	235
300	290	282	275	265	255	235	235
300	290	282	275	265	255	235	235
283.5483871	273.5666667	266.5479452	259.5614035	250.1177804	240.6741573	221.9960474	221.9960474
315	305	297	290	280	270	250	250
283.3332	273.88876	266.333208	259.7221	250.27766	240.83322	221.94434	221.94434
300	290	282	275	265	255	235	235
300	290	282	275	265	255	235	235
195.8428893	240.2208068	275.920891	302	306	310	317	317
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
450	450	450	450	450	450	450	450
644.38	761.035	844.36	883.245	883.245	883.245	872.135	872.135
76.8	82.4	88	90.4	92.4	94.4	97.6	103.2
76.8	82.4	88	90.4	92.4	94.4	97.6	103.2
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
688.82	858.2475	919.3525	972.125	962.40375	952.6825	941.5725	941.5725
620	772.5	827.5	875	866.25	857.5	847.5	847.5
688.82	858.2475	919.3525	972.125	962.40375	952.6825	941.5725	941.5725
620	772.5	827.5	875	866.25	857.5	847.5	847.5
585.528	729.549	781.491	826.35	818.0865	809.823	800.379	800.379
585.528	729.549	781.491	826.35	818.0865	809.823	800.379	800.379
585.528	729.549	781.491	826.35	818.0865	809.823	800.379	800.379

98
92.5512
92.5512
98
98
98
98
700
700
131
140.8496241
67
131
57
57
131
131
131
75
70
378.76
1
115.1380927
115.1380927
1
0.999999975
0.999999975
5
294.58
294.58
1
1
250
1
146
146
146
50
50
235
235
221.94434
235
235
235
221.9960474
250
221.94434
235
235
317
1
0.999999975
1
1
0.999999975
450
872.135
108.8
108.8
1
1
1
1
0.999999975
0.999999975
1
941.5725
847.5
941.5725
847.5
800.379
800.379
800.379

TOYILSSENIOR_NORE	TOY	ILS
TOYUSDLOAN_NORE	TOY	USD
TOYAUDSENIOR_MODRE	TOY	AUD
TOY_DUSDLOAN_NORE	TOY_D	USD
TOYOTAUSDSTRNOTE	TOYOTA	USD
TOYOTAUSDSTRNOTE	TOYOTA	USD
TPCUSDLOAN_NORE	TPC	USD
TPCUSDSUBORDINATE_NORE	TPC	USD
TPCHKDSUBORDINATE_NORE	TPC	HKD
TPCUSDDIGITAL_NORE	TPC	USD
TPCILSSUBORDINATE_NORE	TPC	ILS
TPCEURSUBORDINATE_NORE	TPC	EUR
TPCUSDSUBORDINATE_MODRE	TPC	USD
TPC_SUBUSDSUBORDINATE_NORE	TPC_SUB	USD
TPC_SUBUSDDIGITAL_NORE	TPC_SUB	USD
TPFGENUSDLOAN_NORE	TPFGEN	USD
TPIAUAUDSENIOR_MODRE	TPIAU	AUD
TPIAUAUDSUBORDINATE_MODRE	TPIAU	AUD
TPORTUSDLOAN_NORE	TPORT	USD
TPORTUSDLOANNC_NORE	TPORT	USD
TPORTUSDSENIOR_NORE	TPORT	USD
TPPUSDSENIOR_MODRE	TPP	USD
TPPUSDPREFERRED_MODRE	TPP	USD
TRACERUSDSENIOR_MODRE	TRACER	USD
TRAIN_04_5A_BUSDSENIOR	TRAIN_04_5A_B	USD
TRAINSUSDSENIOR	TRAINS	USD
TRAINSUSDSENIOR_MODRE	TRAINS	USD
TRALUSDASSETBACKED	TRAL	USD
TRANCHE_5_100_1USDSENIOR	TRANCHE_5_100_1	USD
TRANCHE_FULL_0_100_1USDSENIOR	TRANCHE_FULL_0_100_1	USD
TRANCHE_MEZ_0_5_2USDSENIOR	TRANCHE_MEZ_0_5_2	USD
TRANCHE_MEZ_11_13_2USDSENIOR	TRANCHE_MEZ_11_13_2	USD
TRANCHE_MEZ_11_17_1USDSENIOR	TRANCHE_MEZ_11_17_1	USD
TRANCHE_MEZ_13_19.75_2USDSENIOR	TRANCHE_MEZ_13_19.75_2	USD
TRANCHE_MEZ_13_19_75_2USDSENIOR	TRANCHE_MEZ_13_19_75_2	USD
TRANCHE_MEZ_17_25_1USDSENIOR	TRANCHE_MEZ_17_25_1	USD
TRANCHE_MEZ_19_75_30_2USDSENIOR	TRANCHE_MEZ_19_75_30_2	USD
TRANCHE_MEZ_30_62.5_2USDSENIOR	TRANCHE_MEZ_30_62.5_2	USD
TRANCHE_MEZ_30_62_5_2USDSENIOR	TRANCHE_MEZ_30_62_5_2	USD
TRANCHE_MEZ_40_100_3USDSENIOR	TRANCHE_MEZ_40_100_3	USD
TRANCHE_MEZ_5_11_1USDSENIOR	TRANCHE_MEZ_5_11_1	USD
TRANCHE_MEZ_5_11_2USDSENIOR	TRANCHE_MEZ_5_11_2	USD
TRANCHE_MEZ_62.5_100_2USDSENIOR	TRANCHE_MEZ_62.5_100_2	USD
TRANCHE_MEZ_62_5_100_2USDSENIOR	TRANCHE_MEZ_62_5_100_2	USD
TRANCHE_MEZ_7_14_3USDSENIOR	TRANCHE_MEZ_7_14_3	USD
TRANCHE_SEN_11_17_1USDSENIOR	TRANCHE_SEN_11_17_1	USD
TRANCHE_SEN_25_100_1USDSENIOR	TRANCHE_SEN_25_100_1	USD
TRANCHE_SEN_5_5_1USDSENIOR	TRANCHE_SEN_5_5_1	USD
TRANCHE_SUB_0_5_1USDSENIOR	TRANCHE_SUB_0_5_1	USD
TRANSGUSDSENIOR	TRANSG	USD
TRANSGASUSDSENIOR	TRANSGAS	USD
TRAV_CNTRUSDCVA_SENIOR	TRAV_CNTR	USD
TRAV_CNTRUSDCVA_LOAN	TRAV_CNTR	USD
TRBUSDSENIOR	TRB	USD
TRBUSDSENIOR_NORE	TRB	USD
TRBUSDSENIOR_MODRE	TRB	USD
TRBEURSENIOR_MODRE	TRB	EUR
TRBEURSENIOR_NORE	TRB	EUR
TRBEURSENIOR	TRB	EUR
TRBAUDSENIOR	TRB	AUD
TRBJPYSENIOR_MODRE	TRB	JPY
TRBAUDSENIOR_MODRE	TRB	AUD
TRBHKDSENIOR_MODRE	TRB	HKD
TRBSGDSENIOR_MODRE	TRB	SGD
TRBJPYSENIOR_NORE	TRB	JPY
TRBUSDLOAN_NORE	TRB	USD
TRBUSDDIGITAL_NORE	TRB	USD
TRC_100USDSENIOR_NORE	TRC_100	USD
TRC_100_0309USDSENIOR_NORE	TRC_100_0309	USD
TRC_100_0908USDSENIOR_NORE	TRC_100_0908	USD
TRC_100_7_10USDSENIOR_NORE	TRC_100_7_10	USD
TRC_50USDSENIOR_MODRE	TRC_50	USD
TRC_50_X2USDSENIOR_MODRE	TRC_50_X2	USD
TRC_BBBUSDSENIOR_NORE	TRC_BBB	USD

SENIOR_NORE	DERIV	7/11/2008 13:30	311.652	358.872	458.034
LOAN_NORE	DERIV	6/11/2007 13:30	8.653846154	17.30769231	29.80769231
SENIOR_MODRE	DERIV	7/30/2008 18:30	235	285	390
LOAN_NORE	DERIV	7/23/2008 18:30	260	280	300
STRNOTE	CASH	7/28/2008 18:30	50	50	50
STRNOTE	DERIV	7/28/2008 18:30	50	50	50
LOAN_NORE	DERIV	6/12/2008 13:30	119	119	119
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	28	29.31902687	36.04632715
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	28	29.31902687	36.04632715
DIGITAL_NORE	DERIV	7/23/2008 18:30	28	29.31902687	36.04632715
SUBORDINATE_NORE	DERIV	7/8/2008 13:30	28	29.31902687	36.04632715
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	28	29.31902687	36.04632715
SUBORDINATE_MODRE	DERIV	7/23/2008 18:30	28.56	29.90540741	36.7672537
SUBORDINATE_NORE	DERIV	8/6/2004 13:30	500	500	500
DIGITAL_NORE	DERIV	7/20/2005 18:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	250	269.8305843	275.9530387
SENIOR_MODRE	DERIV	5/27/2008 13:30	700	700	700
SUBORDINATE_MODRE	DERIV	6/4/2008 8:30	700	700	700
LOAN_NORE	DERIV	7/30/2008 18:30	370	370	410
LOANNC_NORE	DERIV	8/29/2006 18:30	1	1	1
SENIOR_NORE	DERIV	7/28/2008 18:30	580	580	625
SENIOR_MODRE	DERIV	7/23/2008 18:30	55	60	65
PREFERRED_MODRE	DERIV	5/27/2008 13:30	25	30	45
SENIOR_MODRE	DERIV	4/9/2003 18:30	90.5	90.5	90.5
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/12/2004 18:30	127.7777778	127.7777778	127.7777778
SENIOR_MODRE	DERIV	2/12/2004 18:30	115	115	115
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	9/19/2006 8:30	1	1	1
SENIOR	DERIV	9/19/2006 8:30	1	1	1
SENIOR	DERIV	5/30/2007 18:30	1	1	1
SENIOR	DERIV	5/30/2007 18:30	1	1	1
SENIOR	DERIV	9/7/2006 18:30	1	1	1
SENIOR	DERIV	1/3/2007 18:30	1	1	1
SENIOR	DERIV	1/4/2007 13:30	1	1	1
SENIOR	DERIV	9/7/2006 18:30	1	1	1
SENIOR	DERIV	5/30/2007 18:30	1	1	1
SENIOR	DERIV	10/31/2006 18:30	1	1	1
SENIOR	DERIV	4/10/2007 18:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	9/20/2006 18:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	10/31/2006 18:30	1	1	1
SENIOR	DERIV	4/10/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/31/2006 8:30	1	1	1
SENIOR	DERIV	8/22/2006 18:30	1	1	1
SENIOR	DERIV	8/31/2006 8:30	1	1	1
SENIOR	DERIV	9/11/2006 13:30	1	1	1
SENIOR	DERIV	2/21/2008 8:30	499.6196617	500.4045072	504.008325
SENIOR	DERIV	5/3/2002 18:30	500	500	500
CVA_SENIOR	DERIV	9/2/2005 18:30	175	175	175
CVA_LOAN	DERIV	7/11/2006 13:30	106	106	112
SENIOR	DERIV	7/23/2008 18:30	1846.910729	1850.552287	2216.717324
SENIOR_NORE	DERIV	7/23/2008 18:30	1769.824476	1771.849597	2111.894761
SENIOR_MODRE	DERIV	7/23/2008 18:30	1846.910729	1850.552287	2216.717324
SENIOR_MODRE	DERIV	7/23/2008 18:30	1855.113847	1862.372783	2240.176726
SENIOR_NORE	DERIV	7/23/2008 18:30	1777.554629	1782.973704	2133.872139
SENIOR	DERIV	6/23/2008 18:30	1571.525219	1452.364146	1800.067079
SENIOR	DERIV	7/23/2008 18:30	1767.946375	1801.15177	2181.847088
SENIOR_MODRE	DERIV	7/23/2008 18:30	1767.946375	1801.15177	2181.847088
SENIOR_MODRE	DERIV	7/23/2008 18:30	1767.946375	1801.15177	2181.847088
SENIOR_MODRE	DERIV	7/23/2008 18:30	1845.557828	1848.993514	2213.713138
SENIOR_MODRE	DERIV	7/23/2008 18:30	1840.896411	1842.535125	2201.099196
SENIOR_NORE	DERIV	7/23/2008 18:30	1763.444659	1762.299208	2090.961468
LOAN_NORE	DERIV	7/23/2008 18:30	785	889.4393768	929.8739423
DIGITAL_NORE	DERIV	7/23/2008 18:30	1769.824476	1771.849597	2111.894761
SENIOR_NORE	DERIV	1/13/2004 18:30	21.90961798	22.11410174	24.70179305
SENIOR_NORE	DERIV	1/8/2004 18:30	30	30	34
SENIOR_NORE	DERIV	3/11/2004 18:30	33.2570235	33.52202101	36.8414478
SENIOR_NORE	DERIV	12/1/2003 8:30	122	122	122
SENIOR_MODRE	DERIV	11/8/2005 18:30	31.76552452	31.76552452	31.76552452
SENIOR_MODRE	DERIV	4/19/2007 18:30	26	26	26
SENIOR_NORE	DERIV	1/13/2004 18:30	37.94104576	38.29515179	42.77628096

646.914	783.852	835.794	871.209	866.487	861.765	852.321	852.321
50.96153846	71.15384615	104.8076923	125	135.0961539	145.1923077	157.6923077	157.6923077
620	772.5	827.5	875	866.25	857.5	847.5	847.5
410	495	525	560	567.5	575	590	590
50	55	55	50	50	50	50	50
50	55	55	50	50	50	50	50
134	148	159	170	174.5	179	185	185
49.37753741	60.79617724	69.37755256	74.99924279	74.99927542	74.99930804	74.9998376	74.99995703
49.37753741	60.79617724	69.37755256	74.99924279	74.99927542	74.99930804	74.9998376	74.99995703
49.37753741	60.79617724	69.37755256	74.99924279	74.99927542	74.99930804	74.9998376	74.99995703
49.37753741	60.79617724	69.37755256	74.99924279	74.99927542	74.99930804	74.9998376	74.99995703
49.37753741	60.79617724	69.37755256	74.99924279	74.99927542	74.99930804	74.9998376	74.99995703
50.36508816	62.01210078	70.76510362	76.49922764	76.49926092	76.4992942	76.49983435	76.49995617
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
273.3728676	283.1270787	293.0058581	303.5278476	312.3870469	321.2462462	329.9996777	329.9999777
700	700	700	700	700	700	700	700
700	700	700	700	700	700	700	700
500	545	580	615	625	635	645	645
1	1	1	1	1	1	1	1
716	785	815	845	845	845	845	845
75	90	100	110	112.5	115	120	120
65	85	115	145	157.5	170	195	195
90.5	90.5	90.5	90.5	90.5	90.5	90.5	90.5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
127.7777778	127.7777778	127.7777778	127.7777778	127.7777778	127.7777778	127.7777778	127.7777778
115	115	115	115	115	115	115	115
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
497.9207285	497.753671	497.6049827	497.4935964	497.4122304	497.3308643	497.159668	497.159668
500	500	500	500	500	500	500	500
175	175	175	175	175	175	175	175
138	162	188	206	212.5	219	231	231
3152.066366	3572.435189	3603.588665	3516.695995	3412.898237	3309.100478	3105.037307	2822.4332
2964.065138	3316.074377	3306.465533	3195.656397	3080.266509	2964.87662	2745.996392	2455.170038
3152.066366	3572.435189	3603.588665	3516.695995	3412.898237	3309.100478	3105.037307	2822.4332
3210.713828	3664.652164	3718.956312	3647.345092	3551.981455	3456.617817	3263.465909	2984.569564
3017.888161	3398.388803	3406.761568	3306.615529	3195.97519	3085.334851	2869.83129	2572.931167
2601.945159	3088.099758	3148.245908	3079.42494	2995.745169	2912.065398	2742.455078	2503.268598
3126.34732	3558.236805	3600.425977	3522.424263	3424.801038	3327.177812	3133.693387	2863.317022
3126.34732	3558.236805	3600.425977	3522.424263	3424.801038	3327.177812	3133.693387	2863.317022
3126.34732	3558.236805	3600.425977	3522.424263	3424.801038	3327.177812	3133.693387	2863.317022
3145.784672	3563.995356	3594.073898	3506.610046	3402.224052	3297.838058	3091.260207	2795.069386
3109.15391	3498.197757	3504.304658	3398.13738	3280.295785	3162.454189	2928.225777	2582.415426
2899.313316	3199.638311	3148.324143	3005.884348	2868.161923	2730.439498	2465.32121	2094.288282
1109.105538	1130.788415	1112.358298	1091.681135	1045.970124	1000.259112	921.5250869	921.5250869
2964.065138	3316.074377	3306.465533	3195.656397	3080.266509	2964.87662	2745.996392	2455.170038
29.31017151	32.52528671	41	41	41	41	41	41
41	45	50	54	55.5	57	57	57
42.94423891	47.5397432	55	55	57.7160147	60.4320294	66.99299062	70.24797001
122	122	122	122	122	122	122	122
33.73783893	47	47	47	49.32095802	51.64191603	57.24855562	60.03008346
26	26	26	26	27.28393422	28.56786844	31.66941375	33.20813128
50.75663847	56.32427698	66.34852299	71	71	71	71	71

852.321
157.6923077
847.5
590
50
50
185
74.99995653
74.99995653
74.99995653
74.99995653
74.99995653
76.49995566
500
1
329.99999
700
700
645
1
845
120
195
90.5
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127.7777778
115
750
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0.999999975
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497.159668
500
175
231
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2742.956292
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2433.00707
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2469.741711
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2375.833258
41
57
70.8360525
122
60.53262668
33.48613391
71

TRC_BBB_0908USDSENIOR_NORE	TRC_BBB_0908	USD
TRC_HB_0309USDSENIOR_NORE	TRC_HB_0309	USD
TRC_SYNUSDSENIOR_MODRE	TRC_SYN	USD
TRC-100USDSENIOR_NORE	TRC-100	USD
TRC-100USDSENIOR_MODRE	TRC-100	USD
TRC-100USDSENIOR	TRC-100	USD
TRC2_100USDSENIOR_NORE	TRC2_100	USD
TRC2_100XUSDBOND	TRC2_100X	USD
TRC2_100XUSDSENIOR_NORE	TRC2_100X	USD
TRC2_BBBUSDSENIOR_NORE	TRC2_BBB	USD
TRC2_HBUSDSENIOR_NORE	TRC2_HB	USD
TRC2_HB_0309USDSENIOR_NORE	TRC2_HB_0309	USD
TRHEALUSDLOAN_NORE	TRHEAL	USD
TRIUSDSENIOR_NORE	TRI	USD
TRIUSDSUBORDINATE_NORE	TRI	USD
TRIHKDSENIOR_NORE	TRI	HKD
TRIHKDSUBORDINATE_NORE	TRI	HKD
TRIEURSUBORDINATE_NORE	TRI	EUR
TRIBALUSDSENIOR_NORE	TRIBAL	USD
TRIBALUSDSUBORDINATE_NORE	TRIBAL	USD
TRIBALAUDSUBORDINATE_NORE	TRIBAL	AUD
TRITOBUSDBOND	TRITOB	USD
TRMNUSDASSETBACKED	TRMN	USD
TRMN06_2A_B1LUSDASSETBACKED	TRMN06_2A_B1L	USD
TRNTY_05_1A_BUSDSENIOR	TRNTY_05_1A_B	USD
TRPUSDSENIOR	TRP	USD
TRPUSDSENIOR_MODRE	TRP	USD
TRPUSDLOAN	TRP	USD
TRPUSDPREFERRED_MODRE	TRP	USD
TRS_001EURLOAN	TRS_001	EUR
TRS_002EURLOAN	TRS_002	EUR
TRS_003EURLOAN	TRS_003	EUR
TRS_004EURLOAN	TRS_004	EUR
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TRS_015EURLOAN	TRS_015	EUR
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TRS_027EURLOAN	TRS_027	EUR
TRS_028EURLOAN	TRS_028	EUR
TRS_029EURLOAN	TRS_029	EUR
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TRS_044EURLOAN	TRS_044	EUR
TRS_046EURLOAN	TRS_046	EUR
TRS_047EURLOAN	TRS_047	EUR
TRS_048EURLOAN	TRS_048	EUR

SENIOR_NORE	DERIV	3/11/2004 18:30	55.62993021	56.07319879	61.62569451
SENIOR_NORE	DERIV	1/8/2004 18:30	49	49	55
SENIOR_MODRE	DERIV	4/24/2003 18:30	75	75	75
SENIOR_NORE	DERIV	4/29/2003 18:30	100	100	100
SENIOR_MODRE	DERIV	4/29/2003 18:30	100	100	100
SENIOR	DERIV	4/29/2003 18:30	100	100	100
SENIOR_NORE	DERIV	1/13/2004 18:30	28.85657002	29.1258901	32.53407284
BOND	DERIV	3/29/2004 18:30	407	407	407
SENIOR_NORE	DERIV	3/29/2004 18:30	100	100	100
SENIOR_NORE	DERIV	10/2/2003 13:30	122	122	122
SENIOR_NORE	DERIV	1/13/2004 18:30	44.35361688	44.76757181	50.00607492
SENIOR_NORE	DERIV	3/11/2004 18:30	72.56077854	73.13895494	80.38134066
LOAN_NORE	DERIV	7/25/2008 18:30	325	325	325
SENIOR_NORE	DERIV	7/24/2008 13:30	10	10	13
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	10	10	13
SENIOR_NORE	DERIV	7/24/2008 13:30	10	10	13
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	10	10	13
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	10	10	13
SENIOR_NORE	DERIV	11/30/2004 13:30	50	50	50
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	329.9999997	404.9999998	475
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	329.9999997	404.9999998	475
BOND	DERIV	7/30/2008 18:30	30	35	45
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	7/25/2008 18:30	44.44	44.44	49.995
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	45
LOAN	DERIV	7/25/2008 18:30	36	36	40.5
PREFERRED_MODRE	DERIV	5/27/2008 13:30	70	75	80
LOAN	DERIV	6/18/2008 13:30	250	250	250

71.83399964	79.521025	92	92	96.54315185	101.0863037	112.0610025	117.5056953
63	70	77	83	84.5	86	86	86
75	75	75	75	75	75	75	75
100	100	100	100	100	100	100	100
100	100	100	100	100	100	100	100
100	100	100	100	100	100	100	100
38.60364053	42.83818249	50.46225692	54	54	54	54	54
407	407	407	407	407	407	407	407
100	100	100	100	100	100	100	100
122	122	122	122	122	122	122	122
59.33522526	65.84387309	77.56235786	83	83	83	83	83
93.69652127	103.7230761	120	120	125.9258503	131.8517005	146.166525	153.2682982
325	325	325	325	325	325	325	325
23.37	33.11	45.96	62.03	68.195	74.36	91	91
23.37	33.11	46.56	64.54	71.65	78.76	89	89
23.37	33.11	45.96	62.03	68.195	74.36	91	91
23.37	33.11	46.56	64.54	71.65	78.76	89	89
23.37	33.11	46.56	64.54	71.65	78.76	89	89
70	90	105	120	127.5	135	150	150
674.9999998	789.9999997	819.9999998	849.9999998	844.9999999	839.9999999	835	835
674.9999998	789.9999997	819.9999998	849.9999998	844.9999999	839.9999999	835	835
65	80	90	100	108.75	117.5	135	135
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
53.328	64.438	78.881	92.213	93.8795	95.546	103.323	111.1
48	58	71	83	84.5	86	93	100
43.2	52.2	63.9	74.7	76.05	77.4	83.7	90
85	90	115	130	132.5	135	140	140
250	250	250	250	250	250	250	250

118.4893969
86
75
100
100
100
54
407
100
122
83
154.5513873
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750
750
1
122.21
110
99
140
250
250
250

TRS_050EURLOAN	TRS_050	EUR
TRS_051EURLOAN	TRS_051	EUR
TRS_052EURLOAN	TRS_052	EUR
TRS_053EURLOAN	TRS_053	EUR
TRS_054EURLOAN	TRS_054	EUR
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TRS_126EURLOAN	TRS_126	EUR
TRS_127EURLOAN	TRS_127	EUR
TRS_128EURLOAN	TRS_128	EUR
TRS_129EURLOAN	TRS_129	EUR

LOAN	DERIV	6/18/2008 13:30	250	250	250

250	250	250	250	250	250	250	250

250
250
250

TRS_130EURLOAN	TRS_130	EUR
TRS_131EURLOAN	TRS_131	EUR
TRS_132EURLOAN	TRS_132	EUR
TRS_133EURLOAN	TRS_133	EUR
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TRS_187EURLOAN	TRS_187	EUR
TRS_188EURLOAN	TRS_188	EUR
TRS_189EURLOAN	TRS_189	EUR
TRS_190EURLOAN	TRS_190	EUR
TRS_191EURLOAN	TRS_191	EUR
TRS_192EURLOAN	TRS_192	EUR
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TRS_194EURLOAN	TRS_194	EUR
TRS_195EURLOAN	TRS_195	EUR
TRS_197EURLOAN	TRS_197	EUR
TRS_198EURLOAN	TRS_198	EUR
TRS_199EURLOAN	TRS_199	EUR
TRS_200EURLOAN	TRS_200	EUR
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TRS_202EURLOAN	TRS_202	EUR
TRS_203EURLOAN	TRS_203	EUR
TRS_204EURLOAN	TRS_204	EUR
TRS_205EURLOAN	TRS_205	EUR
TRS_206EURLOAN	TRS_206	EUR

LOAN	DERIV	6/18/2008 13:30	250	250	250

250	250	250	250	250	250	250	250

250
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250

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TRS_281EURLOAN	TRS_281	EUR
TRS_282EURLOAN	TRS_282	EUR

LOAN	DERIV	6/18/2008 13:30	250	250	250

250	250	250	250	250	250	250	250

250
250
250

TRS_283EURLOAN	TRS_283	EUR
TRS_284EURLOAN	TRS_284	EUR
TRS_285EURLOAN	TRS_285	EUR
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TRS_287EURLOAN	TRS_287	EUR
TRS_288EURLOAN	TRS_288	EUR
TRS_289EURLOAN	TRS_289	EUR
TRS_290EURLOAN	TRS_290	EUR
TRS_291EURLOAN	TRS_291	EUR
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TRS_318EURLOAN	TRS_318	EUR
TRS_319EURLOAN	TRS_319	EUR
TRS_320EURLOAN	TRS_320	EUR
TRS_321EURLOAN	TRS_321	EUR
TRS_322EURLOAN	TRS_322	EUR
TRS_323EURLOAN	TRS_323	EUR
TRS_324EURLOAN	TRS_324	EUR
TRS_325EURLOAN	TRS_325	EUR
TRS_326EURLOAN	TRS_326	EUR
TRS_327EURLOAN	TRS_327	EUR
TRS_328EURLOAN	TRS_328	EUR
TRS_329EURLOAN	TRS_329	EUR
TRS_330EURLOAN	TRS_330	EUR
TRS_331EURLOAN	TRS_331	EUR
TRS_332EURLOAN	TRS_332	EUR
TRS_333EURLOAN	TRS_333	EUR
TRS_334EURLOAN	TRS_334	EUR
TRS_335EURLOAN	TRS_335	EUR
TRS_336EURLOAN	TRS_336	EUR
TRS_337EURLOAN	TRS_337	EUR
TRS_338EURLOAN	TRS_338	EUR
TRS_339EURLOAN	TRS_339	EUR
TRS_341EURLOAN	TRS_341	EUR
TRS_342EURLOAN	TRS_342	EUR
TRS_343EURLOAN	TRS_343	EUR
TRS_345EURLOAN	TRS_345	EUR
TRS_346EURLOAN	TRS_346	EUR
TRS_347EURLOAN	TRS_347	EUR
TRS_349EURLOAN	TRS_349	EUR
TRS_350EURLOAN	TRS_350	EUR
TRS_351EURLOAN	TRS_351	EUR
TRS_352EURLOAN	TRS_352	EUR
TRS_353EURLOAN	TRS_353	EUR
TRS_354EURLOAN	TRS_354	EUR
TRS_355EURLOAN	TRS_355	EUR
TRS_356EURLOAN	TRS_356	EUR
TRS_357EURLOAN	TRS_357	EUR
TRS_358EURLOAN	TRS_358	EUR
TRS_359EURLOAN	TRS_359	EUR

LOAN	DERIV	6/18/2008 13:30	250	250	250

250	250	250	250	250	250	250	250

250
250
250

TRS_360EURLOAN	TRS_360	EUR
TRS_361EURLOAN	TRS_361	EUR
TRS_362EURLOAN	TRS_362	EUR
TRVUSDPREFERRED_MODRE	TRV	USD
TRVEURSENIOR_MODRE	TRV	EUR
TRVUSDSENIOR_MODRE	TRV	USD
TRVAUDSENIOR_MODRE	TRV	AUD
TRVCTRUSDLOAN_NORE	TRVCTR	USD
TRVCTRUSDLOANNC_NORE	TRVCTR	USD
TRVCTRUSDLOANCALL	TRVCTR	USD
TRVCTRUSDLOANCALL_NORE	TRVCTR	USD
TRWUSDSENIOR	TRW	USD
TRWUSDSENIOR_MODRE	TRW	USD
TRWUSDSENIOR_NORE	TRW	USD
TRWEURSENIOR_MODRE	TRW	EUR
TRWEURSENIOR_NORE	TRW	EUR
TRWEURSENIOR	TRW	EUR
TRWUSDSUBORDINATE_NORE	TRW	USD
TRWUSDLOAN_NORE	TRW	USD
TRWUSDLOANCALL	TRW	USD
TRWUSDCVA_LOAN	TRW	USD
TRWUSDLOANCALL_NORE	TRW	USD
TRWEURSUBORDINATE_NORE	TRW	EUR
TRWAUDSENIOR_MODRE	TRW	AUD
TRWAUDSENIOR_NORE	TRW	AUD
TRWHKDSENIOR_NORE	TRW	HKD
TRWILSSENIOR_NORE	TRW	ILS
TRWJPYSENIOR_NORE	TRW	JPY
TRWAUTUSDSENIOR_MODRE	TRWAUT	USD
TRWAUTUSDSENIOR_NORE	TRWAUT	USD
TRWAUTUSDSUBORDINATE_NORE	TRWAUT	USD
TRWAUTUSDLOAN_NORE	TRWAUT	USD
TRWAUTEURSENIOR_NORE	TRWAUT	EUR
TRWAUTEURSUBORDINATE_NORE	TRWAUT	EUR
TRWAUTHKDSENIOR_NORE	TRWAUT	HKD
TRWAUTILSSENIOR_NORE	TRWAUT	ILS
TRWAUTUSDCVA_LOAN	TRWAUT	USD
TRWAUTUSDLOANNC_NORE	TRWAUT	USD
TRWAUTUSDLOANCALL	TRWAUT	USD
TRWAUTUSDLOANCALL_NORE	TRWAUT	USD
TRWAUTAUDSENIOR_MODRE	TRWAUT	AUD
TRWAUTAUDSENIOR_NORE	TRWAUT	AUD
TRWAUTJPYSENIOR_NORE	TRWAUT	JPY
TRWAUT_LOANUSDLOAN_NORE	TRWAUT_LOAN	USD
TRWAUT_SUBUSDSUBORDINATE_NORE	TRWAUT_SUB	USD
TRWAUT_SUBUSDLOAN_NORE	TRWAUT_SUB	USD
TRXUSDSENIOR_NORE	TRX	USD
TRXUSDLOAN_NORE	TRX	USD
TRXUSDDIGITAL_LOAN_NORE	TRX	USD
TRXUSDLOANNC_NORE	TRX	USD
TRX_100_0309USDSENIOR_NORE	TRX_100_0309	USD
TRX_100_0309_X1USDSENIOR_NORE	TRX_100_0309_X1	USD
TRX_100_0309_X2USDSENIOR_NORE	TRX_100_0309_X2	USD
TRX_100_0908USDSENIOR_NORE	TRX_100_0908	USD
TRX_100_0908_X1USDSENIOR_NORE	TRX_100_0908_X1	USD
TRX_HB_0309USDSENIOR_NORE	TRX_HB_0309	USD
TRX_HB_0309_X1USDSENIOR_NORE	TRX_HB_0309_X1	USD
TRX_HB_0908USDSENIOR_NORE	TRX_HB_0908	USD
TRX_HB_0908_X1USDSENIOR_NORE	TRX_HB_0908_X1	USD
TSCNJUSDCVA_SENIOR	TSCNJ	USD
TSCOSGDSENIOR_MMR_L	TSCO	SGD
TSGUSDSENIOR	TSG	USD
TSGEURSENIOR	TSG	EUR
TSGEURSENIOR_MODRE	TSG	EUR
TSGUSDSENIOR_MODRE	TSG	USD
TSGUSDSENIOR_NORE	TSG	USD
TSGEURSENIOR_NORE	TSG	EUR
TSGAUDSENIOR_MODRE	TSG	AUD
TSGAUDSENIOR	TSG	AUD
TSGTWDSENIOR	TSG	TWD
TSGJPYSENIOR_MODRE	TSG	JPY
TSGJPYSENIOR_NORE	TSG	JPY
TSGHKDSENIOR_MODRE	TSG	HKD
TSGSGDSENIOR_MODRE	TSG	SGD

LOAN	DERIV	6/18/2008 13:30	250	250	250
LOAN	DERIV	6/18/2008 13:30	250	250	250
LOAN	DERIV	6/18/2008 13:30	250	250	250
PREFERRED_MODRE	DERIV	7/14/2008 18:30	71.5	71.5	85.5
SENIOR_MODRE	DERIV	7/14/2008 18:30	40	40	47
SENIOR_MODRE	DERIV	7/14/2008 18:30	40	40	47
SENIOR_MODRE	DERIV	7/14/2008 18:30	40	40	47
LOAN_NORE	DERIV	7/23/2008 18:30	565	565	565
LOANNC_NORE	DERIV	10/20/2006 8:30	60	60	60
LOANCALL	DERIV	11/9/2006 13:30	85	85	85
LOANCALL_NORE	DERIV	7/23/2008 18:30	590	590	590
SENIOR	DERIV	11/9/2007 13:30	3.333	3.333	4.444
SENIOR_MODRE	DERIV	7/30/2008 18:30	140.4	192.4	244.4
SENIOR_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR_MODRE	DERIV	11/9/2007 13:30	3	3	4
SENIOR_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR	DERIV	11/9/2007 13:30	3.333	3.333	4.444
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	135	185	235
LOAN_NORE	DERIV	7/30/2008 18:30	149.6794872	164.1025641	181.7307692
LOANCALL	DERIV	11/9/2006 13:30	65	65	70
CVA_LOAN	DERIV	7/30/2008 18:30	149.6794872	164.1025641	181.7307692
LOANCALL_NORE	DERIV	7/30/2008 18:30	172.1314103	188.7179487	208.9903846
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR_MODRE	DERIV	7/30/2008 18:30	140.4	192.4	244.4
SENIOR_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR_NORE	DERIV	7/11/2008 13:30	260	310	360
SENIOR_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR_MODRE	DERIV	11/13/2007 13:30	105.93	121.8195	132.4125
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
SUBORDINATE_NORE	DERIV	11/13/2007 13:30	81.81818548	81.54546129	79.71014339
LOAN_NORE	DERIV	11/16/2007 18:30	101.5217391	111.3043478	123.2608696
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
SUBORDINATE_NORE	DERIV	11/13/2007 13:30	23.14285714	25.09090909	26.31578947
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
CVA_LOAN	DERIV	11/13/2007 13:30	79	69	71
LOANNC_NORE	DERIV	10/11/2006 8:30	45	45	50
LOANCALL	DERIV	10/11/2006 8:30	65	65	70
LOANCALL_NORE	DERIV	11/16/2007 18:30	96.44565217	105.7391304	117.0978261
SENIOR_MODRE	DERIV	11/13/2007 13:30	105.93	121.8195	132.4125
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
LOAN_NORE	DERIV	6/8/2004 8:30	160	160	160
SUBORDINATE_NORE	DERIV	5/14/2007 8:30	32.4	36	40
LOAN_NORE	DERIV	6/8/2004 8:30	280	280	280
SENIOR_NORE	DERIV	7/17/2008 18:30	2584.030353	2299.070696	2159.70787
LOAN_NORE	DERIV	7/30/2008 13:30	500	500	500
DIGITAL_LOAN_NORE	DERIV	10/11/2006 8:30	72	72	72
LOANNC_NORE	DERIV	10/11/2006 8:30	72	72	72
SENIOR_NORE	DERIV	11/8/2005 18:30	37.17242231	37.17242231	37.17242231
SENIOR_NORE	DERIV	4/19/2007 18:30	30	30	30
SENIOR_NORE	DERIV	11/15/2005 18:30	1	1	1
SENIOR_NORE	DERIV	11/8/2005 18:30	33.11724896	33.11724896	33.11724896
SENIOR_NORE	DERIV	4/19/2007 18:30	27	27	27
SENIOR_NORE	DERIV	11/8/2005 18:30	91.24140021	91.24140021	91.24140021
SENIOR_NORE	DERIV	4/19/2007 18:30	87	87	87
SENIOR_NORE	DERIV	11/8/2005 18:30	65.55863571	65.55863571	65.55863571
SENIOR_NORE	DERIV	4/19/2007 18:30	57	57	57
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SENIOR_MMR_L	DERIV	7/30/2008 8:30	9.298280284	12.27578149	18.23016582
SENIOR	DERIV	7/28/2008 18:30	561.055	616.605	672.155
SENIOR	DERIV	7/28/2008 18:30	561.055	616.605	672.155
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605
SENIOR_NORE	DERIV	7/28/2008 18:30	476.922	524.142	571.362
SENIOR_NORE	DERIV	7/28/2008 18:30	476.922	524.142	571.362
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605
SENIOR	DERIV	7/28/2008 18:30	561.055	616.605	672.155
SENIOR	DERIV	7/28/2008 18:30	561.055	616.605	672.155
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605
SENIOR_NORE	DERIV	7/28/2008 18:30	476.922	524.142	571.362
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605

250	250	250	250	250	250	250	250
250	250	250	250	250	250	250	250
250	250	250	250	250	250	250	250
92.5	100.5	107.5	112.5	119	125.5	142.5	143.5
55	60	67	75	76	77	79.7	79.9
55	60	67	75	76	77	79.7	79.9
55	60	67	75	76	77	79.7	79.9
580	600	615	630	637.5	645	655	655
75	95	110	125	132.5	140	150	150
100	120	135	150	157.5	165	175	175
605	625	640	655	662.5	670	680	680
9.999	14.443	18.887	25.553	28.886	32.219	39.996	39.996
358.8	449.8	496.6	525.2	530.4	535.6	535.6	535.6
345	432.5	477.5	505	510	515	515	515
9	13	17	23	26	29	36	36
345	432.5	477.5	505	510	515	515	515
9.999	14.443	18.887	25.553	28.886	32.219	39.996	39.996
345	432.5	477.5	505	510	515	515	515
200.9615385	225	253.8461538	287.5	294.7115385	301.9230769	309.9358974	309.9358974
90	105	120	135	140	145	155	155
200.9615385	225	253.8461538	287.5	294.7115385	301.9230769	309.9358974	309.9358974
231.1057692	258.75	291.9230769	330.625	338.9182693	347.2115385	356.4262821	356.4262821
345	432.5	477.5	505	510	515	515	515
358.8	449.8	496.6	525.2	530.4	535.6	535.6	535.6
345	432.5	477.5	505	510	515	515	515
345	432.5	477.5	505	510	515	515	515
465	557.5	602.5	630	633.75	637.5	642.5	642.5
345	432.5	477.5	505	510	515	515	515
206.5635	259.5285	305.0784	344.2725	357.51375	370.755	386.6445	386.6445
195	245	288	325	337.5	350	365	365
137.7522817	183.75	222.8743774	269.4791755	283.2791013	297.0790271	313.6544324	313.6544324
136.3043478	152.6086957	172.173913	195	199.8913044	204.7826087	210.2173913	210.2173913
195	245	288	325	337.5	350	365	365
50.14285714	74.63076923	104.9424658	142.7531646	161.7254195	180.6976744	202.3369565	202.3369565
195	245	288	325		350	365	365
195	245	288	325		350	365	365
90	106	120	137	142	147	157	157
70	85	100	115	120	125	135	135
90	105	120	135	140	145	155	155
129.4891304	144.9782609	163.5652174	185.25	189.8967392	194.5434783	199.7065217	199.7065217
206.5635	259.5285	305.0784	344.2725	357.51375	370.755	386.6445	386.6445
195	245	288	325	337.5	350	365	365
195	245	288	325	337.5	350	365	365
160	160	160	160	160	160	160	160
67.5	99	133	173.5	197.75	222	255	255
280	280	280	280	280	280	280	280
1886.36589	2058.220226	1935.490545	2004.210697	1939.906338	1875.601979	1762.148507	1631.628824
500	500	500	500	500	500	500	500
92	112	132	157	164.5	172	187	187
92	112	132	157	164.5	172	187	187
39.48044981	55	55	55	57.7160147	60.4320294	66.99299062	70.24797001
30	30	30	30	31.48146257	32.96292513	36.54163125	38.31707455
1	1	1	1	1	1	1	1
35.17349165	49	49	49	51.41972219	53.83944437	59.68466437	62.5845551
27	27	27	27	28.33331631	29.66663261	32.88746812	34.4853671
96.90655863	135	135	135	141.6665816	148.3331631	164.4373406	172.4268355
87	87	87	87	91.29624143	95.59248286	105.9707306	111.1195162
69.62915694	97	97	97	101.7900623	106.5801246	118.1512744	123.8918744
57	57	57	57	59.81477887	62.62955774	69.42909937	72.80244165
42.5	50	56	62.5	65	67.5	72.5	77
27	34.67789816	42.34119422	48	50.5	53	58	58
899.91	966.57	999.9	1022.12	1016.565	1011.01	999.9	999.9
899.91	966.57	999.9	1022.12	1016.565	1011.01	999.9	999.9
810	870	900	920	915	910	900	900
810	870	900	920	915	910	900	900
764.964	821.628	849.96	868.848	864.126	859.404	849.96	849.96
764.964	821.628	849.96	868.848	864.126	859.404	849.96	849.96
810	870	900	920	915	910	900	900
899.91	966.57	999.9	1022.12	1016.565	1011.01	999.9	999.9
899.91	966.57	999.9	1022.12	1016.565	1011.01	999.9	999.9
810	870	900	920	915	910	900	900
764.964	821.628	849.96	868.848	864.126	859.404	849.96	849.96
810	870	900	920	915	910	900	900
810	870	900	920	915	910	900	900

250
250
250
160.5
84.8
84.8
84.8
655
150
175
680
39.996
535.6
515
36
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39.996
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356.4262821
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535.6
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642.5
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386.6445
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313.6544324
210.2173913
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202.3369565
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365
157
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199.7065217
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365
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1604.68987
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112.0497558
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73.41190896
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999.9
900
900
849.96
849.96
900
999.9
999.9
900
849.96
900
900

TSGUSDLOAN_NORE	TSG	USD
TSGUSDDIGITAL_NORE	TSG	USD
TSGINCUSDLOAN_NORE	TSGINC	USD
TSHP_06_1A_BUSDSENIOR	TSHP_06_1A_B	USD
TSNUSDSENIOR	TSN	USD
TSNUSDSENIOR_MODRE	TSN	USD
TSNEURSENIOR	TSN	EUR
TSNEURSENIOR_MODRE	TSN	EUR
TSNUSDSENIOR_NORE	TSN	USD
TSNEURSENIOR_NORE	TSN	EUR
TSNAUDSECURED_MODRE	TSN	AUD
TSNAUDSENIOR_MODRE	TSN	AUD
TSNHKDSENIOR_MODRE	TSN	HKD
TSNTWDSENIOR	TSN	TWD
TSNAUDSENIOR	TSN	AUD
TSNHKDSENIOR_NORE	TSN	HKD
TSNJPYSENIOR_MODRE	TSN	JPY
TSNSGDSENIOR_MODRE	TSN	SGD
TSNJPYSENIOR_NORE	TSN	JPY
TSOUSDSUBORDINATE_NORE	TSO	USD
TSOUSDSENIOR_NORE	TSO	USD
TSOEURSUBORDINATE_NORE	TSO	EUR
TSOHKDSUBORDINATE_NORE	TSO	HKD
TSOILSSUBORDINATE_NORE	TSO	ILS
TSOUSDSUBORDINATE_MODRE	TSO	USD
TSOAUDSUBORDINATE_NORE	TSO	AUD
TSOEURSENIOR_NORE	TSO	EUR
TT_NATGASUSDCVA_SENIOR	TT_NATGAS	USD
TTIIUSDLOAN_NORE	TTII	USD
TUIUSDLOAN_NORE	TUI	USD
TUIUSDSENIOR_NORE	TUI	USD
TUPUSDSENIOR_MODRE	TUP	USD
TURKEYAUDBOND	TURKEY	AUD
TVCUSDSENIOR	TVC	USD
TVLUSDSENIOR_NORE	TVL	USD
TVLUSDSUBORDINATE_NORE	TVL	USD
TWCUSDSENIOR_MODRE	TWC	USD
TWCEURSENIOR_MODRE	TWC	EUR
TWEUSDSENIOR_MODRE	TWE	USD
TWEUSDLOAN_MODRE	TWE	USD
TWEEURSENIOR_MODRE	TWE	EUR
TWEJPYSENIOR_MODRE	TWE	JPY
TWTCUSDLOAN_NORE	TWTC	USD
TWTCUSDSENIOR_NORE	TWTC	USD
TWTCUSDLOANCALL	TWTC	USD
TWTCUSDLOANCALL_NORE	TWTC	USD
TWXUSDSENIOR	TWX	USD
TWXUSDSENIOR_MODRE	TWX	USD
TWXEURSENIOR	TWX	EUR
TWXEURSENIOR_MODRE	TWX	EUR
TWXAUDSENIOR_MODRE	TWX	AUD
TWXUSDSENIOR_NORE	TWX	USD
TWXAUDSENIOR	TWX	AUD
TWXUSDLOAN	TWX	USD
TWXEURSENIOR_NORE	TWX	EUR
TWXEURSUBORDINATE	TWX	EUR
TWXUSDSENIOR_MODRE	TWX	USD
TWXUSDSUBORDINATE	TWX	USD
TWXEURSUBORDINATE_MODRE	TWX	EUR
TWXUSDSUBORDINATE_MODRE	TWX	USD
TWXUSDSUBORDINATE_NORE	TWX	USD
TWXEURSUBORDINATE_NORE	TWX	EUR
TWXJPYSENIOR_MODRE	TWX	JPY
TWXHKDSENIOR_MODRE	TWX	HKD
TWXHKDSENIOR_NORE	TWX	HKD
TWXJPYSENIOR_NORE	TWX	JPY
TWXUSDLOAN_NORE	TWX	USD
TX_HOU_MUNIUSDSENIOR_MODRE	TX_HOU_MUNI	USD
TXNUSDSENIOR_MODRE	TXN	USD
TXNUSDSENIOR	TXN	USD
TXNEURSENIOR_MODRE	TXN	EUR
TXNJPYSENIOR_MODRE	TXN	JPY
TXNAUDSENIOR_MODRE	TXN	AUD
TXNSGDSENIOR_MODRE	TXN	SGD

LOAN_NORE	DERIV	7/25/2008 18:30	315	315	365
DIGITAL_NORE	DERIV	7/28/2008 18:30	476.922	524.142	571.362
LOAN_NORE	DERIV	7/25/2008 18:30	315	315	365
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	7/29/2008 18:30	238.865	238.865	238.865
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR	DERIV	7/29/2008 18:30	238.865	238.865	238.865
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR_NORE	DERIV	7/29/2008 18:30	203.046	203.046	203.046
SENIOR_NORE	DERIV	7/29/2008 18:30	203.046	203.046	203.046
SECURED_MODRE	DERIV	7/29/2008 18:30	193.5	193.5	193.5
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR	DERIV	7/29/2008 18:30	238.865	238.865	238.865
SENIOR	DERIV	7/29/2008 18:30	238.865	238.865	238.865
SENIOR_NORE	DERIV	7/29/2008 18:30	215	215	215
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR_NORE	DERIV	7/29/2008 18:30	203.046	203.046	203.046
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	160	160	160
SENIOR_NORE	DERIV	7/29/2008 18:30	160	160	160
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	160	160	160
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	160	160	160
SUBORDINATE_NORE	DERIV	7/11/2008 13:30	145	145	145
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	160	160	160
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	160	160	160
SENIOR_NORE	DERIV	7/29/2008 18:30	160	160	160
CVA_SENIOR	DERIV	1/3/2006 13:30	50	50	50
LOAN_NORE	DERIV	7/11/2006 13:30	109	110	120
LOAN_NORE	DERIV	2/20/2008 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 13:30	228.557956	228.0052611	226.916144
SENIOR_MODRE	DERIV	6/10/2008 18:30	100	100	100
BOND	DERIV	7/30/2008 13:30	70.95	70.95	82.5
SENIOR	CASH	5/24/2000	30	40	40
SENIOR_NORE	DERIV	7/16/2008 13:30	150	148.4848485	150
SUBORDINATE_NORE	DERIV	7/16/2008 13:30	150	175	225
SENIOR_MODRE	DERIV	7/30/2008 13:30	69	69	69
SENIOR_MODRE	DERIV	7/30/2008 13:30	69	69	69
SENIOR_MODRE	DERIV	7/30/2008 13:30	69	69	69
LOAN_MODRE	DERIV	7/30/2008 13:30	69	69	69
SENIOR_MODRE	DERIV	7/30/2008 13:30	69	69	69
SENIOR_MODRE	DERIV	7/30/2008 13:30	69	69	69
LOAN_NORE	DERIV	7/25/2008 18:30	75	75	150
SENIOR_NORE	DERIV	11/9/2007 13:30	1	1	1
LOANCALL	DERIV	11/9/2006 13:30	73	73	81
LOANCALL_NORE	DERIV	7/25/2008 18:30	86.25	86.25	172.5
SENIOR	DERIV	7/30/2008 13:30	77.77	77.77	77.77
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR	DERIV	7/30/2008 13:30	77.77	77.77	77.77
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 13:30	66.108	66.108	66.108
SENIOR	DERIV	7/30/2008 13:30	77.77	77.77	77.77
LOAN	DERIV	7/30/2008 13:30	63	63	63
SENIOR_NORE	DERIV	7/30/2008 13:30	66.108	66.108	66.108
SUBORDINATE	DERIV	7/2/2008 18:30	113.322	113.322	113.322
SENIOR_MODRE	CASH	7/30/2008 13:30	70	70	70
SUBORDINATE	DERIV	7/30/2008 13:30	93.324	93.324	93.324
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	84	84	84
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	84	84	84
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	79.3296	79.3296	79.3296
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	79.3296	79.3296	79.3296
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 13:30	66.108	66.108	66.108
LOAN_NORE	DERIV	7/30/2008 13:30	63	63	63
SENIOR_MODRE	DERIV	7/22/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15
SENIOR	DERIV	7/29/2008 18:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15

520	620	655	685	700	715	720	720
764.964	821.628	849.96	868.848	864.126	859.404	849.96	849.96
520	620	655	685	700	715	720	720
1	1	1	1	1	1	1	1
251.086	285.527	296.637	307.747	307.747	307.747	313.302	339.966
226	257	267	277	277	277	282	306
251.086	285.527	296.637	307.747	307.747	307.747	313.302	339.966
226	257	267	277	277	277	282	306
213.4344	242.7108	252.1548	261.5988	261.5988	261.5988	266.3208	288.9864
213.4344	242.7108	252.1548	261.5988	261.5988	261.5988	266.3208	288.9864
203.4	231.3	240.3	249.3	249.3	249.3	253.8	275.4
226	257	267	277	277	277	282	306
226	257	267	277	277	277	282	306
251.086	285.527	296.637	307.747	307.747	307.747	313.302	339.966
251.086	285.527	296.637	307.747	307.747	307.747	313.302	339.966
166.5263158	198.9677419	227.2340426	277	277	277	279.6302521	303.1926606
226	257	267	277	277	277	282	306
226	257	267	277	277	277	282	306
213.4344	242.7108	252.1548	261.5988	261.5988	261.5988	266.3208	288.9864
270	360	400	440	445	450	460	460
270	360	400	440	445	450	460	460
270	360	400	440	445	450	460	460
270	360	400	440	445	450	460	460
255	340	380	420	425	430	440	440
270	360	400	440	445	450	460	460
270	360	400	440	445	450	460	460
270	360	400	440	445	450	460	460
50	50	50	50	50	50	50	50
167	213	251	290	303	316	336	339
1	1	1	1	1	1	1	1
301.4424457	344.725047	379.2470251	409.5	416.25	423	436.5	436.5
100	100	100	100	100	100	100	100
144.1	195	230.5	262	279	296	330	366
50	60	70	80	85	90	90	90
227.2727273	313.3333333	380.1190476	427.7777778	439.1062802	450.4347826	461.7204301	461.7204301
375	470	515	550	555	560	565	565
99	120	130	140	142.5	145	150	150
99	120	130	140	142.5	145	150	150
99	120	130	140	142.5	145	150	150
99	120	130	145.6	145.3	145	150	150
99	120	130	140	142.5	145	150	150
99	120	130	140	142.5	145	150	150
225	275	305	325	337.5	350	374.9996534	374.9999737
1	1	1	1	1	1	1	1
120	156	187	215	225	235	251	251
258.75	316.25	350.75	373.75	388.125	402.5	431.2496014	431.2499697
105.545	132.209	141.097	149.985	151.6515	153.318	156.651	156.651
95	119	127	135	136.5	138	141	141
105.545	132.209	141.097	149.985	151.6515	153.318	156.651	156.651
95	119	127	135	136.5	138	141	141
95	119	127	135	136.5	138	141	141
89.718	112.3836	119.9388	127.494	128.9106	130.3272	133.1604	133.1604
105.545	132.209	141.097	149.985	151.6515	153.318	156.651	156.651
85.5	107.1	114.3	121.5	122.85	124.2	126.9	126.9
89.718	112.3836	119.9388	127.494	128.9106	130.3272	133.1604	133.1604
146.652	178.6488	189.3144	199.98	201.9798	203.9796	207.9792	207.9792
95	119	127	135	136.5	138	141	141
126.654	158.6508	169.3164	179.982	181.9818	183.9816	187.9812	187.9812
114	142.8	152.4	162	163.8	165.6	169.2	169.2
114	142.8	152.4	162	163.8	165.6	169.2	169.2
107.6616	134.86032	143.92656	152.9928	154.69272	156.39264	159.79248	159.79248
107.6616	134.86032	143.92656	152.9928	154.69272	156.39264	159.79248	159.79248
95	119	127	135	136.5	138	141	141
95	119	127	135	136.5	138	141	141
105	119	127	135	134.1206897	133.2413793	141	137.2566372
89.718	112.3836	119.9388	127.494	128.9106	130.3272	133.1604	133.1604
85.5	107.1	114.3	121.5	122.85	124.2	126.9	126.9
23	23	24	24	24.5	25	27.5	27.5
20	25	30	35	36.5	38	41	41
22.22	27.775	33.33	38.885	40.5515	42.218	45.551	45.551
20	25	30	35	36.5	38	41	41
20	25	30	35	36.5	38	41	41
20	25	30	35	36.5	38	41	41
20	25	30	35	36.5	38	41	41

720
849.96
720
1
355.52
320
355.52
320
302.208
302.208
288
320
320
355.52
355.52
317.0642202
320
320
302.208
460
460
460
460
440
460
460
460
50
343
1
436.5
100
376
90
461.7204301
565
150
150
150
150
150
150
374.9999875
1
251
431.2499857
156.651
141
156.651
141
141
133.1604
156.651
126.9
133.1604
207.9792
141
187.9812
169.2
169.2
159.79248
159.79248
141
141
137.2566372
133.1604
126.9
27.5
41
45.551
41
41
41
41

TXNHKDSENIOR_MODRE	TXN	HKD
TXSUSDSENIOR_MODRE	TXS	USD
TXSUSDSENIOR	TXS	USD
TXSUSDDIGITAL	TXS	USD
TXTUSDSENIOR_MODRE	TXT	USD
TXTUSDSENIOR	TXT	USD
TXTEURSENIOR	TXT	EUR
TXTEURSENIOR_MODRE	TXT	EUR
TXTUSDSENIOR_NORE	TXT	USD
TXTEURSENIOR_NORE	TXT	EUR
TXTGBPSENIOR_MODRE	TXT	GBP
TXTAUDSENIOR_MODRE	TXT	AUD
TXTAUDSENIOR	TXT	AUD
TXTJPYSENIOR_MODRE	TXT	JPY
TXTHKDSENIOR_MODRE	TXT	HKD
TXTUSDPREFERRED_MODRE	TXT	USD
TXT_FINUSDSENIOR	TXT_FIN	USD
TXT_FINEURSENIOR	TXT_FIN	EUR
TXT_FINEURSENIOR_MODRE	TXT_FIN	EUR
TXT_FINUSDSENIOR_MODRE	TXT_FIN	USD
TXT_FINUSDSENIOR_NORE	TXT_FIN	USD
TXT_FINEURSENIOR_NORE	TXT_FIN	EUR
TXT_FINHKDSENIOR_MODRE	TXT_FIN	HKD
TXT_FINTWDSENIOR	TXT_FIN	TWD
TXT_FINHKDSENIOR_NORE	TXT_FIN	HKD
TXT_FINJPYSENIOR_MODRE	TXT_FIN	JPY
TXT_FINJPYSENIOR_NORE	TXT_FIN	JPY
TXT_FINAUDSENIOR_MODRE	TXT_FIN	AUD
TXT_FINUSDPREFERRED_MODRE	TXT_FIN	USD
TXT_INCUSDSENIOR_MODRE	TXT_INC	USD
TXUUSDSENIOR	TXU	USD
TXUEURSENIOR	TXU	EUR
TXUEURSENIOR_MODRE	TXU	EUR
TXUUSDSENIOR_MODRE	TXU	USD
TXUUSDSENIOR_NORE	TXU	USD
TXUEURSENIOR_NORE	TXU	EUR
TXUUSDCVA_SENIOR	TXU	USD
TXUUSDPREFERRED_MODRE	TXU	USD
TXUILSSENIOR_MODRE	TXU	ILS
TXUAUDSENIOR_MODRE	TXU	AUD
TXUJPYSENIOR_MODRE	TXU	JPY
TXUUSDLOAN_NORE	TXU	USD
TXU_EUSDSENIOR_MODRE	TXU_E	USD
TXU_EUSDSENIOR	TXU_E	USD
TXU_ETWDSENIOR	TXU_E	TWD
TXU_EAUDSENIOR	TXU_E	AUD
TXU_EAUDSENIOR_MODRE	TXU_E	AUD
TXU_EEURSENIOR_MODRE	TXU_E	EUR
TXU_EJPYSENIOR_MODRE	TXU_E	JPY
TXU_EHKDSENIOR_MODRE	TXU_E	HKD
TXU_EUSDSENIOR_NORE	TXU_E	USD
TXU_EUSDLOAN_NORE	TXU_E	USD
TXU_EUSDDIGITAL_NORE	TXU_E	USD
TXU_EUSDDIGITAL_LOAN_NORE	TXU_E	USD
TXU_ONCUSDSENIOR_MODRE	TXU_ONC	USD
TXU_ONCEURSENIOR_MODRE	TXU_ONC	EUR
TXU_PUSDPREFERRED_MODRE	TXU_P	USD
TYCUSDSENIOR	TYC	USD
TYCEURSENIOR	TYC	EUR
TYCUSDLOAN	TYC	USD
TYCEURSENIOR_MODRE	TYC	EUR
TYCUSDSENIOR_MODRE	TYC	USD
TYCUSDSENIOR_NORE	TYC	USD
TYCEURSENIOR_NORE	TYC	EUR
TYCUSDSENIOR_MODRE	TYC	USD
TYCAUDSENIOR_MODRE	TYC	AUD
TYCUSDCVA_SENIOR	TYC	USD
TYCJPYSENIOR_MODRE	TYC	JPY
TYCHKDSENIOR_MODRE	TYC	HKD
TYCSGDSENIOR_MODRE	TYC	SGD
TYCSGDSENIOR_MODRE	TYC	SGD
TYCUSDLOAN_NORE	TYC	USD
TYC_GRPUSDSENIOR_MODRE	TYC_GRP	USD
TYC_GRPUSDCVA_SENIOR	TYC_GRP	USD

SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/22/2008 18:30	18	18	18
SENIOR	DERIV	7/22/2008 18:30	18	18	18
DIGITAL	DERIV	7/22/2008 18:30	18	18	18
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
SENIOR	DERIV	7/30/2008 13:30	41.107	43.329	46.362
SENIOR	DERIV	7/30/2008 13:30	41.107	43.329	46.362
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
SENIOR_NORE	DERIV	7/30/2008 13:30	34.9428	36.8316	39.6348
SENIOR_NORE	DERIV	7/30/2008 13:30	34.9428	36.8316	39.6348
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
SENIOR	DERIV	7/30/2008 13:30	41.107	43.329	46.362
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
PREFERRED_MODRE	DERIV	6/1/2007 13:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR	DERIV	7/30/2008 13:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
PREFERRED_MODRE	DERIV	5/27/2008 13:30	60	60	75
SENIOR_MODRE	DERIV	10/4/2002 18:30	143	143	143
SENIOR	DERIV	11/1/2007 8:30	233.31	233.31	233.31
SENIOR	DERIV	11/1/2007 8:30	233.31	233.31	233.31
SENIOR_MODRE	DERIV	11/1/2007 8:30	210	210	210
SENIOR_MODRE	DERIV	11/1/2007 8:30	210	210	210
SENIOR_NORE	DERIV	11/1/2007 8:30	198.324	198.324	198.324
SENIOR_NORE	DERIV	11/1/2007 8:30	198.324	198.324	198.324
CVA_SENIOR	DERIV	11/1/2007 8:30	420	420	420
PREFERRED_MODRE	DERIV	2/11/2005 13:30	1	1	1
SENIOR_MODRE	DERIV	11/1/2007 8:30	210	210	210
SENIOR_MODRE	DERIV	11/1/2007 8:30	210	210	210
SENIOR_MODRE	DERIV	11/1/2007 8:30	210	210	210
LOAN_NORE	DERIV	10/23/2007 18:30	75	100	130
SENIOR_MODRE	DERIV	7/29/2008 18:30	71.17	117.48	200
SENIOR	DERIV	7/29/2008 18:30	79.06987	130.52028	222.2
SENIOR	DERIV	7/29/2008 18:30	79.06987	130.52028	222.2
SENIOR	DERIV	7/29/2008 18:30	79.06987	130.52028	222.2
SENIOR_MODRE	DERIV	7/29/2008 18:30	71.17	117.48	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	71.17	117.48	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	71.17	117.48	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	71.17	117.48	200
SENIOR_NORE	DERIV	7/29/2008 18:30	67.212948	110.948112	188.88
LOAN_NORE	DERIV	7/30/2008 18:30	130	130	150
DIGITAL_NORE	DERIV	7/29/2008 18:30	67.212948	110.948112	188.88
DIGITAL_LOAN_NORE	DERIV	7/30/2008 18:30	130	130	150
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	33
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	33
PREFERRED_MODRE	DERIV	10/24/2006 8:30	50	50	50
SENIOR	DERIV	7/28/2008 18:30	71.104	74.437	78.381
SENIOR	DERIV	7/28/2008 18:30	71.104	74.437	78.381
LOAN	DERIV	7/28/2008 18:30	57.6	60.3	63.9
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
SENIOR_NORE	DERIV	7/23/2008 18:30	54.3	57.7	62.5
SENIOR_NORE	DERIV	7/28/2008 18:30	60.4416	63.2748	67.0524
SENIOR_MODRE	CASH	7/28/2008 18:30	64	67	71
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
CVA_SENIOR	DERIV	7/28/2008 18:30	128	134	142
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
SENIOR_MODRE	CASH	5/8/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
LOAN_NORE	DERIV	10/11/2006 8:30	150	150	150
SENIOR_MODRE	DERIV	6/20/2008 13:30	1	0.999881273	0.99991383
CVA_SENIOR	DERIV	8/31/2007 13:30	16	20	30

20	25	30	35	36.5	38	41	41
18	18	19	19	19.5	20	22.5	22.5
18	18	19	19	19.5	20	22.5	22.5
18	18	19	19	19.5	20	22.5	22.5
51	59	68	77	78.5	80	84	84
56.661	65.549	75.548	85.547	87.2135	88.88	93.324	93.324
56.661	65.549	75.548	85.547	87.2135	88.88	93.324	93.324
51	59	68	77	78.5	80	84	84
48.1644	55.7196	64.2192	72.7188	74.1354	75.552	79.3296	79.3296
48.1644	55.7196	64.2192	72.7188	74.1354	75.552	79.3296	79.3296
51	59	68	77	78.5	80	84	84
51	59	68	77	78.5	80	84	84
56.661	65.549	75.548	85.547	87.2135	88.88	93.324	93.324
51	59	68	77	78.5	80	84	84
51	59	68	77	78.5	80	84	84
1	1	1	1	1	1	1	1
99.99	111.1	122.21	133.32	133.32	133.32	133.32	133.32
99.99	111.1	122.21	133.32	133.32	133.32	133.32	133.32
90	100	110	120	120	120	120	120
90	100	110	120	120	120	120	120
84.996	94.44	103.884	113.328	113.328	113.328	113.328	113.328
84.996	94.44	103.884	113.328	113.328	113.328	113.328	113.328
90	100	110	120	120	120	120	120
90	100	110	120	120	120	120	120
84.996	94.44	103.884	113.328	113.328	113.328	113.328	113.328
90	100	110	120	120	120	120	120
84.996	94.44	103.884	113.328	113.328	113.328	113.328	113.328
90	100	110	120	120	120	120	120
80	95	105	110	112.5	115	120	120
143	143	143	143	143	143	143	143
344.41	444.4	511.06	577.72	594.385	611.05	638.825	661.045
344.41	444.4	511.06	577.72	594.385	611.05	638.825	661.045
310	400	460	520	535	550	575	595
310	400	460	520	535	550	575	595
292.764	377.76	434.424	491.088	505.254	519.42	543.03	561.918
292.764	377.76	434.424	491.088	505.254	519.42	543.03	561.918
620	800	920	1040	1070	1100	1150	1190
1	1	1	1	1	1	1	1
310	400	460	520	535	550	575	595
310	400	460	575.7681159	574.1491182	572.5301205	602.2043011	595
310	400	460	520	535	550	575	595
180	245	275	300	310	320	350	350
370	470	520	557.5	563.75	570	575	575
411.07	522.17	577.72	619.3825	626.32625	633.27	638.825	638.825
411.07	522.17	577.72	619.3825	626.32625	633.27	638.825	638.825
411.07	522.17	577.72	619.3825	626.32625	633.27	638.825	638.825
370	470	520	557.5	563.75	570	575	575
370	470	520	557.5	563.75	570	575	575
370	470	520	557.5	563.75	570	575	575
370	470	520	557.5	563.75	570	575	575
349.428	443.868	491.088	526.503	532.4055	538.308	543.03	543.03
245	345	380	395	400	405	410	410
349.428	443.868	491.088	526.503	532.4055	538.308	543.03	543.03
245	345	380	395	400	405	410	410
44	55	64	75	77.5	80	90	90
44	55	64	75	77.5	80	90	90
75	100	125	150	155	160	170	170
88.88	99.99	111.1	122.21	123.8765	125.543	129.987	129.987
88.88	99.99	111.1	122.21	123.8765	125.543	129.987	129.987
72	81	90	99	100.35	101.7	105.3	105.3
80	90	100	110	111.5	113	117	117
80	90	100	110	111.5	113	117	117
71.9	83.2	92.7	105	112.05	119.1	142.7	142.7
75.552	84.996	94.44	103.884	105.3006	106.7172	110.4948	110.4948
80	90	100	110	111.5	113	117	117
80	90	100	110	111.5	113	117	117
160	180	200	220	223	226	234	234
80	90	100	110	111.5	113	117	117
80	90	100	110	111.5	113	117	117
1	1	1	1	1	1	1	1
80	90	100	110	111.5	113	117	117
150	150	150	150	150	150	150	150
0.999950849	0.999972877	0.999994493	0.999989621	0.999989904	0.999990187	0.999997211	0.999999224
50	74	94	120	135	150	200	200

41
22.5
22.5
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84
93.324
93.324
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79.3296
79.3296
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93.324
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133.32
133.32
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120
113.328
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143
661.045
661.045
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561.918
561.918
1190
1
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595
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350
575
638.825
638.825
638.825
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543.03
410
543.03
410
90
90
170
129.987
129.987
105.3
117
117
142.7
110.4948
117
117
234
117
117
1
117
150
0.999999168
200

TYC_LOANUSDSENIOR	TYC_LOAN	USD
UALUSDSENIOR	UAL	USD
UALUSDSENIOR_NORE	UAL	USD
UALUSDSENIOR_MODRE	UAL	USD
UALEURSENIOR_MODRE	UAL	EUR
UALEURSENIOR_NORE	UAL	EUR
UALEURSENIOR	UAL	EUR
UALUSDLOAN_NORE	UAL	USD
UAUAUSDSENIOR_NORE	UAUA	USD
UAUAUSDLOAN_NORE	UAUA	USD
UAUAUSDSUBORDINATE_NORE	UAUA	USD
UAUA_IUSDLOAN_NORE	UAUA_I	USD
UBIIMUSDLT2_MMR_L	UBIIM	USD
UBSUSDPREFERRED_MODRE	UBS	USD
UBSUSDPREFERRED_MMR_L	UBS	USD
UBS_PUSDPREFERRED_MODRE	UBS_P	USD
UBS_PUSDPREFERRED_MMR_L	UBS_P	USD
UBSPFDUSDPREFERRED	UBSPFD	USD
UBSPFDUSDSENIOR	UBSPFD	USD
UBSPREFUSDSENIOR	UBSPREF	USD
UCIMAUDLT2_MMR_L	UCIM	AUD
UCIMUSDLT2_MMR_L	UCIM	USD
UCIMAUDSENIOR_MMR_L	UCIM	AUD
UCIMEURCVA_SENIOR	UCIM	EUR
UCIMEURDIGITAL	UCIM	EUR
UCIMEURLT2_MMR_L	UCIM	EUR
UCIMEURLT2	UCIM	EUR
UCIMEURSENIOR_NORE	UCIM	EUR
UCIMEURSENIOR_MMR_L	UCIM	EUR
UCIMEURSENIOR	UCIM	EUR
UCIMEURSUBORDINATE_MMR_L	UCIM	EUR
UCIMHKDSENIOR_MMR_L	UCIM	HKD
UCIMUSDLT2	UCIM	USD
UCIMUSDSENIOR_MMR_L	UCIM	USD
UCIMUSDSENIOR	UCIM	USD
UCIMUSDSENIOR_NORE	UCIM	USD
UCIMUSDSUBORDINATE	UCIM	USD
UCIMEURSUBORDINATE	UCIM	EUR
UCIMHKDLT2_MMR_L	UCIM	HKD
UCIMUSDSUBORDINATE_MMR_L	UCIM	USD
UCIMJPYSENIOR_MMR_L	UCIM	JPY
UCIMSGDLT2_MMR_L	UCIM	SGD
UCLUSDSENIOR	UCL	USD
UCLUSDLOAN	UCL	USD
UCLUSDSENIOR_MODRE	UCL	USD
UCLEURSENIOR_MODRE	UCL	EUR
UCOUSDSENIOR_NORE	UCO	USD
UCOUSDCVA_LOAN	UCO	USD
UCUUSDSENIOR	UCU	USD
UCUUSDSENIOR_MODRE	UCU	USD
UCUEURSENIOR_MODRE	UCU	EUR
UCUUSDSENIOR_NORE	UCU	USD
UCUEURSENIOR_NORE	UCU	EUR
UCUEURSENIOR	UCU	EUR
UDIUSDLOAN_NORE	UDI	USD
UDREURSENIOR_MODRE	UDR	EUR
UDRUSDSENIOR	UDR	USD
UDREURSENIOR	UDR	EUR
UDRUSDSENIOR_MODRE	UDR	USD
UDRUSDSENIOR_NORE	UDR	USD
UDREURSENIOR_NORE	UDR	EUR
UHSUSDSENIOR_MODRE	UHS	USD
UHSEURSENIOR_MODRE	UHS	EUR
UHSHKDSENIOR_MODRE	UHS	HKD
UHSSGDSENIOR_MODRE	UHS	SGD
UHSJPYSENIOR_MODRE	UHS	JPY
UHSAUDSENIOR_MODRE	UHS	AUD
UHSUSDSENIOR_NORE	UHS	USD
UHSEURSENIOR_NORE	UHS	EUR
UISUSDSENIOR_NORE	UIS	USD
UISEURSENIOR_NORE	UIS	EUR
UISUSDSENIOR	UIS	USD
UISJPYSENIOR_NORE	UIS	JPY
UISHKDSENIOR_NORE	UIS	HKD

SENIOR	DERIV	3/20/2002 8:30	480	480	480
SENIOR	DERIV	11/18/2002 18:30	24444.44444	13333.33333	11666.66667
SENIOR_NORE	DERIV	12/4/2006 13:30	196	209	228
SENIOR_MODRE	DERIV	11/18/2002 18:30	22000	12000	10500
SENIOR_MODRE	DERIV	11/18/2002 18:30	22000	12000	10500
SENIOR_NORE	DERIV	11/18/2002 18:30	20777.77778	11333.33333	9916.666667
SENIOR	DERIV	11/18/2002 18:30	24444.44444	13333.33333	11666.66667
LOAN_NORE	DERIV	8/24/2006 8:30	125	125	125
SENIOR_NORE	DERIV	7/23/2008 18:30	760.849988	975.392078	2505.688505
LOAN_NORE	DERIV	5/17/2007 18:30	72	72	81
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	772.102977	987.770462	2536.044365
LOAN_NORE	DERIV	7/30/2008 13:30	700	722	737
LT2_MMR_L	DERIV	6/9/2008 13:30	30	40	60
PREFERRED_MODRE	DERIV	7/30/2008 18:30	213	213	213
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	213	213	213
PREFERRED_MODRE	DERIV	4/27/2007 18:30	5	5	5
PREFERRED_MMR_L	DERIV	4/27/2007 18:30	5	5	5
PREFERRED	DERIV	4/10/2000	15	15	15
SENIOR	DERIV	10/20/1999	15	15	15
SENIOR	DERIV	5/10/1999	20	20	30
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SENIOR_MMR_L	DERIV	7/29/2008 13:30	9	21	24
CVA_SENIOR	DERIV	7/29/2008 13:30	9	21	24
DIGITAL	DERIV	7/30/2008 13:30	72	72	72
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
LT2	DERIV	7/30/2008 13:30	63	63	63
SENIOR_NORE	DERIV	7/29/2008 13:30	9	21	24
SENIOR_MMR_L	DERIV	7/29/2008 13:30	9	21	24
SENIOR	DERIV	7/29/2008 13:30	9.45	22.05	25.2
SUBORDINATE_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SENIOR_MMR_L	DERIV	7/29/2008 13:30	9	21	24
LT2	DERIV	7/30/2008 13:30	63	63	63
SENIOR_MMR_L	DERIV	7/29/2008 13:30	9	21	24
SENIOR	DERIV	7/29/2008 13:30	9.45	22.05	25.2
SENIOR_NORE	DERIV	7/29/2008 13:30	9	21	24
SUBORDINATE	DERIV	7/30/2008 13:30	60	60	60
SUBORDINATE	DERIV	7/30/2008 13:30	60	60	60
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SUBORDINATE_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SENIOR_MMR_L	DERIV	7/29/2008 13:30	9	21	24
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	2/25/2003 13:30	100	100	100
SENIOR_MODRE	DERIV	1/10/2005 13:30	40	40	40
SENIOR_MODRE	DERIV	1/28/2008 13:30	40	40	40
SENIOR_NORE	DERIV	3/27/2008 18:30	25	25	25
CVA_LOAN	DERIV	7/10/2006 8:30	85	85	95
SENIOR	DERIV	4/2/2002 18:30	305.5555556	305.5555556	305.5555556
SENIOR_MODRE	DERIV	4/2/2002 18:30	275	275	275
SENIOR_MODRE	DERIV	4/2/2002 18:30	275	275	275
SENIOR_NORE	DERIV	4/2/2002 18:30	259.7222222	259.7222222	259.7222222
SENIOR_NORE	DERIV	4/2/2002 18:30	259.7222222	259.7222222	259.7222222
SENIOR	DERIV	4/2/2002 18:30	305.5555556	305.5555556	305.5555556
LOAN_NORE	DERIV	7/11/2006 13:30	80	80	80
SENIOR_MODRE	DERIV	3/18/2008 13:30	275	275	275
SENIOR	DERIV	7/14/2005 18:30	19	19	19
SENIOR	DERIV	7/14/2005 18:30	19	19	19
SENIOR_MODRE	DERIV	6/10/2008 18:30	275	275	275
SENIOR_NORE	DERIV	7/14/2005 18:30	16	16	16
SENIOR_NORE	DERIV	7/14/2005 18:30	16	16	16
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_NORE	DERIV	7/30/2008 18:30	69.8856	70.83	75.552
SENIOR_NORE	DERIV	7/30/2008 18:30	69.8856	70.83	75.552
SENIOR_NORE	DERIV	7/30/2008 18:30	330	380	430
SENIOR_NORE	DERIV	7/30/2008 18:30	330	380	430
SENIOR	DERIV	6/24/2008 18:30	380.25	380.25	438.75
SENIOR_NORE	DERIV	7/30/2008 18:30	330	380	430
SENIOR_NORE	DERIV	7/30/2008 18:30	330	380	430

480	384	328	272	272	272	272	272
11111.11111	10000	8888.888889	8333.333333	7888.888889	7444.444444	5555.555556	5555.555556
307	383	399	415	415	415	415	415
10000	9000	8000	7500	7100	6700	5000	5000
10000	9000	8000	7500	7100	6700	5000	5000
9444.444444	8500	7555.555556	7083.333333	6705.555556	6327.777778	4722.222222	4722.222222
11111.11111	10000	8888.888889	8333.333333	7888.888889	7444.444444	5555.555556	5555.555556
150	175	200	225	235	245	260	260
3083.107593	2843.152396	2650.24669	2471.508453	2339.079611	2206.650769	1981.753973	1718.925157
97	110	121	128	138.5	149	167	167
3106.618863	2858.711772	2661.28847	2479.632914	2345.578844	2211.524773	1984.648926	1720.752341
769	816	863	900	909.5	919	937	937
70	80	90	100	102.5	105	110	130
221	225	230	235	235	235	235	235
221	225	230	235	235	235	235	235
10	12	16	20	22.5	25	35	45
10	12	16	20	22.5	25	35	45
20	25	30	35	35	35	35	35
20	20	22	25	27.5	30	30	35
40	50	60	65	70	75	90	90
75	90	100	110	111	112	115	127.4
75	90	100	110	111	112	115	127.4
34	41	48	55	56	57	60	60
34	41	48	55	56	57	60	60
90	108	120	132	133.2	134.4	138	152.88
75	90	100	110	111	112	115	127.4
78.75	94.5	105	115.5	116.55	117.6	120.75	133.77
34	41	48	55	56	57	60	60
34	41	48	55	56	57	60	60
35.7	43.05	50.4	57.75	58.8	59.85	63	63
75	90	100	110	111	112	115	127.4
34	41	48	55	56	57	60	60
78.75	94.5	105	115.5	116.55	117.6	120.75	133.77
34	41	48	55	56	57	60	60
35.7	43.05	50.4	57.75	58.8	59.85	63	63
34	41	48	55	56	57	60	60
75	90	100	110	111	112	115	127.4
75	90	100	110	111	112	115	127.4
75	90	100	110	111	112	115	127.4
75	90	100	110	111	112	115	127.4
34	41	48	55	56	57	60	60
75	90	100	110	111	112	115	127.4
50	50	50	50	50	50	50	50
100	100	100	100	100	100	100	100
40	40	40	40	40	40	40	40
40	40	40	40	40	40	40	40
25	25	25	25	25	25	25	25
135	180	215	250	262.5	275	290	290
305.5555556	305.5555556	305.5555556	305.5555556	330.5555556	355.5555556	405.5555556	405.5555556
275	275	275	275	297.5	320	365	365
275	275	275	275	297.5	320	365	365
259.7222222	259.7222222	259.7222222	259.7222222	280.9722222	302.2222222	344.7222222	344.7222222
259.7222222	259.7222222	259.7222222	259.7222222	280.9722222	302.2222222	344.7222222	344.7222222
305.5555556	305.5555556	305.5555556	305.5555556	330.5555556	355.5555556	405.5555556	405.5555556
105	129	145	165	172.5	180	190	190
275	275	300	340	340	340	360	360
36	41	47	52	55	58	69	80
36	41	47	52	55	58	69	80
275	275	300	340	340	340	360	360
30	35	40	44	46.5	49	59	68
30	35	40	44	46.5	49	59	68
91	102	113	122	125.5	129	136	136
91	102	113	122	125.5	129	136	136
91	102	113	122	125.5	129	136	136
91	102	113	122	125.5	129	136	136
91	102	113	122	125.5	129	136	136
91	102	113	122	125.5	129	136	136
85.9404	96.3288	106.7172	115.2168	118.5222	121.8276	128.4384	128.4384
85.9404	96.3288	106.7172	115.2168	118.5222	121.8276	128.4384	128.4384
580	680	710	740	742.5	745	755	755
580	680	710	740	742.5	745	755	755
649.35	754.65	789.75	813.15	816.075	819	836.55	836.55
580	680	710	740	742.5	745	755	755
580	680	710	740	742.5	745	755	755

272
5555.555556
415
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1656.551508
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157.44
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344.7222222
405.5555556
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136
136
136
136
136
136
128.4384
128.4384
755
755
836.55
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755

UISILSSENIOR_NORE	UIS	ILS
UISUSDSENIOR_MODRE	UIS	USD
UISEURSENIOR_MODRE	UIS	EUR
UISUSDLOAN_NORE	UIS	USD
UISAUDSENIOR_MODRE	UIS	AUD
UISAUDSENIOR_NORE	UIS	AUD
UISJPYSENIOR_MODRE	UIS	JPY
UKUSDSENIOR	UK	USD
UKEURSENIOR_MODRE	UK	EUR
UKEURSENIOR_NORE	UK	EUR
UKEURSENIOR	UK	EUR
UKUSDSENIOR_MODRE	UK	USD
UKUSDSENIOR_NORE	UK	USD
UKILSSENIOR_NORE	UK	ILS
UKAUDSENIOR_NORE	UK	AUD
UKTUSDSOVEREIGN	UKT	USD
UNCOMPUSDLOAN_NORE	UNCOMP	USD
UNHUSDSENIOR_MODRE	UNH	USD
UNHUSDSENIOR	UNH	USD
UNHEURSENIOR	UNH	EUR
UNHEURSENIOR_MODRE	UNH	EUR
UNHUSDSENIOR_NORE	UNH	USD
UNHEURSENIOR_NORE	UNH	EUR
UNHUSDCVA_SENIOR	UNH	USD
UNHSGDSENIOR_MODRE	UNH	SGD
UNHHKDSENIOR_MODRE	UNH	HKD
UNHAUDSENIOR_MODRE	UNH	AUD
UNHJPYSENIOR_MODRE	UNH	JPY
UNINJ_MUNIUSDSENIOR_MODRE	UNINJ_MUNI	USD
UNITEDSTATES_AUSDBOND	UNITEDSTATES_A	USD
UNITEDSTATES_AAUSDBOND	UNITEDSTATES_AA	USD
UNITEDSTATES_BAAUSDBOND	UNITEDSTATES_BAA	USD
UNMEURSENIOR_MODRE	UNM	EUR
UNMUSDSENIOR	UNM	USD
UNMUSDSENIOR_MODRE	UNM	USD
UNMUSDSENIOR_NORE	UNM	USD
UNMEURSENIOR	UNM	EUR
UNMEURSENIOR_NORE	UNM	EUR
UNMAUDSENIOR_MODRE	UNM	AUD
UNMHKDSENIOR_NORE	UNM	HKD
UNMILSSENIOR_NORE	UNM	ILS
UNMJPYSENIOR_MODRE	UNM	JPY
UNPUSDSENIOR	UNP	USD
UNPUSDSENIOR_NORE	UNP	USD
UNPUSDSENIOR_MODRE	UNP	USD
UNPEURSENIOR_MODRE	UNP	EUR
UNPEURSENIOR_NORE	UNP	EUR
UNPEURSENIOR	UNP	EUR
UNPHKDSENIOR_MODRE	UNP	HKD
UNPHKDSENIOR_NORE	UNP	HKD
UNPAUDSENIOR_MODRE	UNP	AUD
UNPJPYSENIOR_NORE	UNP	JPY
UNPJPYSENIOR_MODRE	UNP	JPY
UOBSPUSDSUBORDINATE_MODRE	UOBSP	USD
UOBSPHKDSUBORDINATE	UOBSP	HKD
UPCUSDLOAN_NORE	UPC	USD
UPCUSDLOANCALL_MMR	UPC	USD
UPMKYMHKDSENIOR_MMR_L	UPMKYM	HKD
UPSUSDSENIOR	UPS	USD
UPSUSDSENIOR_MODRE	UPS	USD
UPSUSDSENIOR_NORE	UPS	USD
UPSEURSENIOR	UPS	EUR
UPSEURSENIOR_MODRE	UPS	EUR
UPSEURSENIOR_NORE	UPS	EUR
UPSJPYSENIOR_MODRE	UPS	JPY
UPSAUDSENIOR_MODRE	UPS	AUD
UPSHKDSENIOR_MODRE	UPS	HKD
UPSSGDSENIOR_MODRE	UPS	SGD
URIUSDSENIOR_NORE	URI	USD
URIUSDSUBORDINATE_NORE	URI	USD
URIHKDSENIOR_NORE	URI	HKD
URIEURSENIOR_NORE	URI	EUR
URIUSDPREFERRED_MODRE	URI	USD
URIUSDLOAN_NORE	URI	USD

SENIOR_NORE	DERIV	7/9/2008 18:30	375	408	450
SENIOR_MODRE	DERIV	7/30/2008 18:30	349.569	402.534	455.499
SENIOR_MODRE	DERIV	7/30/2008 18:30	330	380	430
LOAN_NORE	DERIV	7/8/2008 13:30	155	155	155
SENIOR_MODRE	DERIV	1/24/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	330	380	430
SENIOR_MODRE	DERIV	7/30/2008 18:30	330	380	430
SENIOR	DERIV	7/15/2008 18:30	44.707	43.5305	43.5305
SENIOR_MODRE	DERIV	7/15/2008 18:30	40.2344	39.1756	39.1756
SENIOR_NORE	DERIV	7/15/2008 18:30	38	37	37
SENIOR	DERIV	7/15/2008 18:30	44.707	43.5305	43.5305
SENIOR_MODRE	DERIV	7/15/2008 18:30	40.2344	39.1756	39.1756
SENIOR_NORE	DERIV	7/15/2008 18:30	38	37	37
SENIOR_NORE	DERIV	6/26/2008 18:30	37	37	37
SENIOR_NORE	DERIV	7/15/2008 18:30	38	37	37
SOVEREIGN	DERIV	6/11/2008 8:30	13	13	14
LOAN_NORE	DERIV	5/30/2008 18:30	20	35	50
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR	DERIV	7/11/2008 13:30	95.546	96.657	103.323
SENIOR	DERIV	7/11/2008 13:30	95.546	96.657	103.323
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR_NORE	DERIV	7/11/2008 13:30	81.2184	82.1628	87.8292
SENIOR_NORE	DERIV	7/11/2008 13:30	81.2184	82.1628	87.8292
CVA_SENIOR	DERIV	7/11/2008 13:30	86	87	93
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
BOND	DERIV	6/28/2007 8:30	6	6	6
BOND	DERIV	6/28/2007 8:30	4	4	4
BOND	DERIV	6/28/2007 8:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	105
SENIOR	DERIV	7/30/2008 18:30	105.545	105.545	116.355
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	105
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	99.162
SENIOR	DERIV	7/30/2008 18:30	105.545	105.545	116.355
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	99.162
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	105
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	99.162
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	99.162
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	105
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	31.108
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	26.4432
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	28
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	28
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	26.4432
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	31.108
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	28
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	26.4432
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	28
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	26.4432
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	28
SUBORDINATE_MODRE	DERIV	7/25/2008 8:30	45	45	50
SUBORDINATE	DERIV	7/25/2008 8:30	45	45	50
LOAN_NORE	DERIV	7/21/2008 13:30	360	360	360
LOANCALL_MMR	DERIV	7/21/2008 13:30	360	360	360
SENIOR_MMR_L	DERIV	7/30/2008 8:30	112.4763838	132.1729163	171.1792167
SENIOR	DERIV	7/30/2008 18:30	32.219	32.219	33.33
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_NORE	DERIV	7/30/2008 18:30	27.3876	27.3876	28.332
SENIOR	DERIV	7/30/2008 18:30	32.219	32.219	33.33
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_NORE	DERIV	7/30/2008 18:30	27.3876	27.3876	28.332
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_NORE	DERIV	7/30/2008 18:30	392.5	442.5	492.5
SUBORDINATE_NORE	DERIV	7/21/2008 18:30	515	515	515
SENIOR_NORE	DERIV	7/30/2008 18:30	392.5	442.5	492.5
SENIOR_NORE	DERIV	7/30/2008 18:30	392.5	442.5	492.5
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/30/2008 18:30	25.61797753	38.42696629	64.04494382

600	700	730	750	752.5	755	765	765
614.394	720.324	752.103	783.882	786.53025	789.1785	799.7715	799.7715
580	680	710	740	742.5	745	755	755
155	155	155	155	155	155	155	155
1	1	1	1	1	1	1	1
580	680	710	740	742.5	745	755	755
580	680	710	740	742.5	745	755	755
41.1775	52.9425	64.7075	77.649	85.8845	94.12	111.7675	118.8265
37.058	47.646	58.234	69.8808	77.2924	84.704	100.586	106.9388
35	45	55	66	73	80	95	101
41.1775	52.9425	64.7075	77.649	85.8845	94.12	111.7675	118.8265
37.058	47.646	58.234	69.8808	77.2924	84.704	100.586	106.9388
35	45	55	66	73	80	95	101
35	45	55	66	73	80	95	101
35	45	55	66	73	80	95	101
15	16	17	18	18.5	19	21	24
100	180	220	250	252.5	255	255	255
106	115	125	135	136.5	138	144	144
117.766	127.765	138.875	149.985	151.6515	153.318	159.984	159.984
117.766	127.765	138.875	149.985	151.6515	153.318	159.984	159.984
106	115	125	135	136.5	138	144	144
100.1064	108.606	118.05	127.494	128.9106	130.3272	135.9936	135.9936
100.1064	108.606	118.05	127.494	128.9106	130.3272	135.9936	135.9936
106	115	125	135	136.5	138	144	144
106	115	125	135	136.5	138	144	144
106	115	125	135	136.5	138	144	144
106	115	125	135	136.5	138	144	144
106	115	125	135	136.5	138	144	144
26	26	26	26	26	26	34	34
6	6	6	6	6	6	6	6
4	4	4	4	4	4	4	4
15	15	15	15	15	15	15	15
110	125	138.4	145	149.75	154.5	163.3	163.3
122.21	138.875	153.7624	161.095	166.37225	171.6495	181.4263	181.4263
110	125	138.4	145	149.75	154.5	163.3	163.3
103.884	118.05	130.70496	136.938	141.4239	145.9098	154.22052	154.22052
122.21	138.875	153.7624	161.095	166.37225	171.6495	181.4263	181.4263
103.884	118.05	130.70496	136.938	141.4239	145.9098	154.22052	154.22052
110	125	138.4	145	149.75	154.5	163.3	163.3
103.884	118.05	130.70496	136.938	141.4239	145.9098	154.22052	154.22052
103.884	118.05	130.70496	136.938	141.4239	145.9098	154.22052	154.22052
110	125	138.4	145	149.75	154.5	163.3	163.3
38.885	46.662	54.439	62.216	64.438	66.66	73.326	73.326
33.054	39.6648	46.2756	52.8864	54.7752	56.664	62.3304	62.3304
35	42	49	56	58	60	66	66
35	42	49	56	58	60	66	66
33.054	39.6648	46.2756	52.8864	54.7752	56.664	62.3304	62.3304
38.885	46.662	54.439	62.216	64.438	66.66	73.326	73.326
35	42	49	56	58	60	66	66
33.054	39.6648	46.2756	52.8864	54.7752	56.664	62.3304	62.3304
35	42	49	56	58	60	66	66
33.054	39.6648	46.2756	52.8864	54.7752	56.664	62.3304	62.3304
35	42	49	56	58	60	66	66
60	70	85	100	103.5	107	115	115
60	70	85	100	103.5	107	115	115
360	360	360	360	360	360	360	360
360	360	360	360	360	360	360	360
227.4367712	278.8078525	302.4643391	325	325.5	326	328	328
38.885	41.107	48.884	54.439	56.1055	57.772	62.216	62.216
35	37	44	49	50.5	52	56	56
33.054	34.9428	41.5536	46.2756	47.6922	49.1088	52.8864	52.8864
38.885	41.107	48.884	54.439	56.1055	57.772	62.216	62.216
35	37	44	49	50.5	52	56	56
33.054	34.9428	41.5536	46.2756	47.6922	49.1088	52.8864	52.8864
35	37	44	49	50.5	52	56	56
35	37	44	49	50.5	52	56	56
35	37	44	49	50.5	52	56	56
35	37	44	49	50.5	52	56	56
617.5	707.5	747.5	772.5	771.25	770	760	760
650	775	850	900	905	910	915	915
617.5	707.5	747.5	772.5	771.25	770	760	760
617.5	707.5	747.5	772.5	771.25	770	760	760
1	1	1	1	1	1	1	1
128.0898876	192.1348315	236.9662921	285	291.1956522	297.3913043	309.7826087	309.7826087

765
799.7715
755
155
1
755
755
130.5915
117.5268
111
130.5915
117.5268
111
111
111
27
255
144
159.984
159.984
144
135.9936
135.9936
144
144
144
144
144
34
6
4
15
163.3
181.4263
163.3
154.22052
181.4263
154.22052
163.3
154.22052
154.22052
163.3
73.326
62.3304
66
66
62.3304
73.326
66
62.3304
66
62.3304
66
115
115
360
360
328
62.216
56
52.8864
62.216
56
52.8864
56
56
56
56
760
915
760
760
1
309.7826087

URI_PUSDPREFERRED_MODRE	URI_P	USD
URUGAYUSDSENIOR	URUGAY	USD
URUGAYEURSENIOR	URUGAY	EUR
URUGAYUSDBOND	URUGAY	USD
URUGAYEURBOND	URUGAY	EUR
URUGUAUSDBOND	URUGUA	USD
USAEURSOVEREIGN	USA	EUR
USAIUSDSENIOR_MODRE	USAI	USD
USBUSDSENIOR	USB	USD
USBUSDSENIOR_MODRE	USB	USD
USBUSDSENIOR_NORE	USB	USD
USBEURSENIOR	USB	EUR
USBEURSENIOR_MODRE	USB	EUR
USBEURSENIOR_NORE	USB	EUR
USBUSDCVA_SENIOR	USB	USD
USBUSDPREFERRED_MODRE	USB	USD
USBUSDSUBORDINATE_MODRE	USB	USD
USBJPYSENIOR_MODRE	USB	JPY
USB_NAUSDSENIOR_MODRE	USB_NA	USD
USB_NAUSDCVA_SENIOR	USB_NA	USD
USB_PUSDPREFERRED_MODRE	USB_P	USD
USFCUSDSENIOR_MODRE	USFC	USD
USGUSDSENIOR	USG	USD
USISUSDLOAN	USIS	USD
USISUSDCVA_LOAN	USIS	USD
USISUSDLOAN_NORE	USIS	USD
USISUSDLOANNC_NORE	USIS	USD
USISUSDLOANCALL	USIS	USD
USISUSDLOANCALL_NORE	USIS	USD
USMUSDSENIOR	USM	USD
USMEURSENIOR_MODRE	USM	EUR
USMEURSENIOR_NORE	USM	EUR
USMEURSENIOR	USM	EUR
USMUSDSENIOR_MODRE	USM	USD
USMUSDSENIOR_NORE	USM	USD
USMAUDSENIOR_MODRE	USM	AUD
USMTWDSENIOR	USM	TWD
USMAUDSENIOR	USM	AUD
USMJPYSENIOR_MODRE	USM	JPY
USMSGDSENIOR_MODRE	USM	SGD
USSUSDSENIOR_NORE	USS	USD
USSUSDCVA_SENIOR	USS	USD
USSUSDCVA_LOAN	USS	USD
USSUSDLOAN_NORE	USS	USD
USTEURSENIOR_MODRE	UST	EUR
USTUSDSENIOR	UST	USD
USTUSDSENIOR_MODRE	UST	USD
USTUSDSENIOR_NORE	UST	USD
USTEURSENIOR	UST	EUR
USTEURSENIOR_NORE	UST	EUR
USTAUDSENIOR	UST	AUD
USTAUDSENIOR_MODRE	UST	AUD
USTJPYSENIOR_MODRE	UST	JPY
USTHKDSENIOR_MODRE	UST	HKD
USTSGDSENIOR_MODRE	UST	SGD
UTDCOMUSDCVA_SENIOR	UTDCOM	USD
UTDCOMUSDLOAN_NORE	UTDCOM	USD
UTIBINUSDSENIOR_3CE	UTIBIN	USD
UTS_MUNIUSDSENIOR_MODRE	UTS_MUNI	USD
UTS_MUNIUSDDIGITAL	UTS_MUNI	USD
UTXUSDSENIOR	UTX	USD
UTXUSDSENIOR_MODRE	UTX	USD
UTXUSDSENIOR_NORE	UTX	USD
UTXEURSENIOR_MODRE	UTX	EUR
UTXEURSENIOR_NORE	UTX	EUR
UTXEURSENIOR	UTX	EUR
UUHKDSENIOR_MMR_L	UU	HKD
UUSGDSENIOR_MMR_L	UU	SGD
UVNUSDSENIOR_MODRE	UVN	USD
UVNEURSENIOR_MODRE	UVN	EUR
UVNUSDLOAN_NORE	UVN	USD
UVNUSDSENIOR_NORE	UVN	USD
UVNHKDSENIOR_MODRE	UVN	HKD
UVNAUDSENIOR_MODRE	UVN	AUD

PREFERRED_MODRE	DERIV	10/24/2006 8:30	150	150	150
SENIOR	DERIV	9/16/2002 13:30	300	500	1000
SENIOR	DERIV	9/18/2002 18:30	300	500	1000
BOND	DERIV	2/9/2006 18:30	45	58	103
BOND	DERIV	2/9/2006 18:30	45	58	103
BOND	DERIV	7/30/2008 18:30	25	30	60
SOVEREIGN	DERIV	7/14/2008 13:30	12	12	12
SENIOR_MODRE	DERIV	8/30/2005 18:30	82.7	82.7	82.7
SENIOR	DERIV	7/23/2008 13:30	83.325	83.325	85.547
SENIOR_MODRE	DERIV	7/23/2008 13:30	75	75	77
SENIOR_NORE	DERIV	7/23/2008 13:30	70.83	70.83	72.7188
SENIOR	DERIV	7/23/2008 13:30	83.325	83.325	85.547
SENIOR_MODRE	DERIV	7/23/2008 13:30	75	75	77
SENIOR_NORE	DERIV	7/23/2008 13:30	70.83	70.83	72.7188
CVA_SENIOR	DERIV	7/23/2008 13:30	75	75	77
PREFERRED_MODRE	DERIV	7/14/2008 18:30	118	118	121
SUBORDINATE_MODRE	DERIV	7/23/2008 13:30	225	225	231
SENIOR_MODRE	DERIV	7/23/2008 13:30	75	75	77
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/23/2008 13:30	75	75	77
PREFERRED_MODRE	DERIV	4/30/2007 8:30	5	7	7
SENIOR_MODRE	DERIV	7/21/2008 13:30	858	858	858
SENIOR	DERIV	3/4/2002 18:30	1230	1230	1230
LOAN	DERIV	11/22/2006 18:30	80	80	87
CVA_LOAN	DERIV	7/10/2008 18:30	345	355	390
LOAN_NORE	DERIV	7/10/2008 18:30	345	355	390
LOANNC_NORE	DERIV	10/20/2006 18:30	85	85	92
LOANCALL	DERIV	11/9/2006 13:30	110	110	117
LOANCALL_NORE	DERIV	7/10/2008 18:30	370	380	415
SENIOR	DERIV	7/22/2008 13:30	38.885	38.885	38.885
SENIOR_MODRE	DERIV	7/22/2008 13:30	35	35	35
SENIOR_NORE	DERIV	7/22/2008 13:30	33.054	33.054	33.054
SENIOR	DERIV	7/22/2008 13:30	38.885	38.885	38.885
SENIOR_MODRE	DERIV	7/22/2008 13:30	35	35	35
SENIOR_NORE	DERIV	7/22/2008 13:30	33.054	33.054	33.054
SENIOR_MODRE	DERIV	7/22/2008 13:30	35	35	35
SENIOR	DERIV	7/22/2008 13:30	38.885	38.885	38.885
SENIOR	DERIV	7/22/2008 13:30	38.885	38.885	38.885
SENIOR_MODRE	DERIV	7/22/2008 13:30	35	35	35
SENIOR_MODRE	DERIV	7/22/2008 13:30	35	35	35
SENIOR_NORE	DERIV	7/29/2008 13:30	6827.420596	5326.22571	4275.698368
CVA_SENIOR	DERIV	7/29/2008 13:30	8475.623166	6720.945011	5528.191995
CVA_LOAN	DERIV	7/23/2008 18:30	800	800	860
LOAN_NORE	DERIV	7/23/2008 18:30	800	800	860
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
SENIOR	DERIV	7/15/2008 18:30	18.887	18.887	18.887
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
SENIOR_NORE	DERIV	7/15/2008 18:30	16.0548	16.0548	16.0548
SENIOR	DERIV	7/15/2008 18:30	18.887	18.887	18.887
SENIOR_NORE	DERIV	7/15/2008 18:30	16.0548	16.0548	16.0548
SENIOR	DERIV	7/15/2008 18:30	18.887	18.887	18.887
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
CVA_SENIOR	DERIV	3/14/2006 8:30	510	510	510
LOAN_NORE	DERIV	7/30/2008 18:30	345	345	345
SENIOR_3CE	DERIV	7/30/2008 8:30	134	153	171
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
DIGITAL	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	7/30/2008 13:30	23.331	23.331	26.364
SENIOR_MODRE	DERIV	7/30/2008 13:30	21	21	24
SENIOR_NORE	DERIV	7/30/2008 13:30	19.8324	19.8324	22.6356
SENIOR_MODRE	DERIV	7/30/2008 13:30	21	21	24
SENIOR_NORE	DERIV	7/30/2008 13:30	19.8324	19.8324	22.6356
SENIOR	DERIV	7/30/2008 13:30	23.331	23.331	26.364
SENIOR_MMR_L	DERIV	7/28/2008 13:30	25.42826013	23.97365437	31.9936711
SENIOR_MMR_L	DERIV	7/28/2008 13:30	25.42826013	23.97365437	31.9936711
SENIOR_MODRE	DERIV	7/25/2008 18:30	913.192664	853.757227	854.183202
SENIOR_MODRE	DERIV	7/25/2008 18:30	915.669588	856.80495	858.860469
LOAN_NORE	DERIV	7/30/2008 18:30	330	350	380
SENIOR_NORE	DERIV	7/25/2008 18:30	889.760256	833.559982	833.702485
SENIOR_MODRE	DERIV	7/25/2008 18:30	912.820963	853.422579	853.743371
SENIOR_MODRE	DERIV	7/25/2008 18:30	919.060706	860.871488	865.310002

225	300	375	450	450	450	450	450
2000	2000	2000	2000	2000	2000	2000	2000
2000	2000	2000	2000	2000	2000	2000	2000
182	290	339	462	441.5	421	452	452
182	290	339	462	441.5	421	452	452
89	116	136.5	157	164.75	172.5	192	192
13	14	15	17	18	19	22	25
82.7	82.7	82.7	82.7	82.7	82.7	82.7	82.7
91.102	96.657	104.434	111.1	111.1	111.1	111.1	111.1
82	87	94	100	100	100	100	100
77.4408	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
91.102	96.657	104.434	111.1	111.1	111.1	111.1	111.1
82	87	94	100	100	100	100	100
77.4408	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
82	87	94	100	100	100	100	100
126	134	142	150	150	150	150	150
191.3333333	174	150.4	135.7142857	137.3015873	138.8888889	130.4347826	120.6896552
82	87	94	100	100	100	100	100
1	1	1	1	1	1	1	1
82	87	94	100	100	100	100	100
12	16	20	25	28.5	32	40	45
858	858	858	858	858	858	858	858
1230	1230	1230	1230	1230	1230	1230	1230
116	140	165	185	192.5	200	210	210
425	440	450	480	485	490	490	490
425	440	450	480	485	490	490	490
123	154	180	205	213.5	222	236	237
148	179	205	230	238.5	247	261	262
450	465	475	505	510	515	515	515
61.105	83.325	105.545	122.21	122.21	122.21	122.21	122.21
55	75	95	110	110	110	110	110
51.942	70.83	89.718	103.884	103.884	103.884	103.884	103.884
61.105	83.325	105.545	122.21	122.21	122.21	122.21	122.21
55	75	95	110	110	110	110	110
51.942	70.83	89.718	103.884	103.884	103.884	103.884	103.884
55	75	95	110	110	110	110	110
61.105	83.325	105.545	122.21	122.21	122.21	122.21	122.21
61.105	83.325	105.545	122.21	122.21	122.21	122.21	122.21
55	75	95	110	110	110	110	110
55	75	95	110	110	110	110	110
3121.550502	2510.842742	2168.862169	1952.993042	1825.954627	1698.916211	1509.763231	1321.040269
4141.193998	3359.177263	2904.852481	2611.719166	2435.960962	2260.202758	1993.823276	1723.961305
920	950	980	1000	1012.5	1025	1025	1025
920	950	980	1000	1012.5	1025	1025	1025
22	31	36	43	44	45	49	59
24.442	34.441	39.996	47.773	48.884	49.995	54.439	65.549
22	31	36	43	44	45	49	59
20.7768	29.2764	33.9984	40.6092	41.5536	42.498	46.2756	55.7196
24.442	34.441	39.996	47.773	48.884	49.995	54.439	65.549
20.7768	29.2764	33.9984	40.6092	41.5536	42.498	46.2756	55.7196
24.442	34.441	39.996	47.773	48.884	49.995	54.439	65.549
22	31	36	43	44	45	49	59
22	31	36	43	44	45	49	59
22	31	36	43	44	45	49	59
22	31	36	43	44	45	49	59
510	510	510	510	510	510	510	510
345	345	345	345	345	345	345	345
190	218	237	265	274.5	284	293	293
15	15	15	15	16	17	20	20
15	15	15	15	16	17	20	20
32.219	36.663	43.329	49.995	52.217	54.439	58.883	58.883
29	33	39	45	47	49	53	53
27.3876	31.1652	36.8316	42.498	44.3868	46.2756	50.0532	50.0532
29	33	39	45	47	49	53	53
27.3876	31.1652	36.8316	42.498	44.3868	46.2756	50.0532	50.0532
32.219	36.663	43.329	49.995	52.217	54.439	58.883	58.883
38.90794199	49.29384533	53.997613	61	64	67	73	73
38.90794199	49.29384533	53.997613	61	64	67	73	73
1064.621175	1123.312736	1154.074138	1166.187677	1135.111963	1104.036249	1057.824678	980.173424
1075.611715	1138.110629	1171.607797	1185.52397	1154.25549	1122.98701	1075.694602	994.195477
500	625	680	710	715	720	730	730
1030.570024	1083.843652	1110.669357	1120.029063	1089.723994	1059.418925	1014.153075	939.979731
1063.96135	1122.801005	1153.785018	1166.131553	1135.085992	1104.04043	1057.33277	976.551822
1093.352523	1165.133112	1207.604903	1229.839569	1202.749072	1175.658574	1138.327514	1069.760898

450
2000
2000
452
452
192
28
82.7
111.1
100
94.44
111.1
100
94.44
100
150
117.6470588
100
1
100
45
858
1230
210
490
490
240
265
515
122.21
110
103.884
122.21
110
103.884
110
122.21
122.21
110
110
1283.816731
1670.243692
1025
1025
68
75.548
68
64.2192
75.548
64.2192
75.548
68
68
68
68
510
345
293
20
20
58.883
53
50.0532
53
50.0532
58.883
73
73
963.769386
975.90732
730
924.421828
958.438415
1056.914735

UVVUSDSENIOR_MODRE	UVV	USD
UVVAUDSENIOR_MODRE	UVV	AUD
UVVEURSENIOR_MODRE	UVV	EUR
UWUSDSENIOR_MODRE	UW	USD
VALUSDSENIOR_MODRE	VAL	USD
VALUSDCVA_SENIOR	VAL	USD
VALEOUSDSENIOR	VALEO	USD
VALEOEURSENIOR	VALEO	EUR
VALEOUSDLOAN	VALEO	USD
VANUSDCVA_LOAN	VAN	USD
VANCARUSDLOAN_NORE	VANCAR	USD
VASUSDSENIOR_MODRE	VAS	USD
VAS_MUNIUSDSENIOR_MODRE	VAS_MUNI	USD
VCUSDSENIOR	VC	USD
VCEURSENIOR	VC	EUR
VCEURSENIOR_MODRE	VC	EUR
VCUSDSENIOR_MODRE	VC	USD
VCUSDSENIOR_NORE	VC	USD
VCEURSENIOR_NORE	VC	EUR
VCAUDSENIOR_MODRE	VC	AUD
VCHKDSENIOR_NORE	VC	HKD
VCUSDDIGITAL_MODRE	VC	USD
VCUSDDIGITAL_NORE	VC	USD
VCHKDSENIOR_MODRE	VC	HKD
VCUSDLOAN_NORE	VC	USD
VCIUSDSENIOR_MODRE	VCI	USD
VELA_06_1A_BUSDSENIOR	VELA_06_1A_B	USD
VELA_06_1A_CUSDSENIOR	VELA_06_1A_C	USD
VELA_06_1A_DUSDSENIOR	VELA_06_1A_D	USD
VELA_2006_1A_BUSDSENIOR	VELA_2006_1A_B	USD
VENCLNUSDSOVEREIGN	VENCLN	USD
VENCLNUSDSOVEREIGN	VENCLN	USD
VENEZUSDSENIOR	VENEZ	USD
VENEZUELAUSDSENIOR	VENEZUELA	USD
VENEZUELAJPYSENIOR	VENEZUELA	JPY
VENEZUELAITLSENIOR	VENEZUELA	ITL
VENEZUELAUSDSENIOR	VENEZUELA	USD
VENEZUELAEURSENIOR	VENEZUELA	EUR
VENEZUELAECUSENIOR	VENEZUELA	ECU
VENEZUELA_BMUSDSENIOR	VENEZUELA_BM	USD
VENEZUELA_CASHUSDSENIOR	VENEZUELA_CASH	USD
VENEZUELA_TRUSDSENIOR	VENEZUELA_TR	USD
VENEZUELA_TRUSDSENIOR	VENEZUELA_TR	USD
VENEZUELA_ZUSDSENIOR	VENEZUELA_Z	USD
VENMACUSDLOAN_NORE	VENMAC	USD
VENPPNUSDSOVEREIGN	VENPPN	USD
VENPPNUSDSOVEREIGN	VENPPN	USD
VENTR_2006_1_CUSDASSETBACKED	VENTR_2006_1_C	USD
VENTR_2006_1A_CUSDASSETBACKED	VENTR_2006_1A_C	USD
VENTR_2006_1A_CUSDSENIOR_MMR_L	VENTR_2006_1A_C	USD
VENZUSDSENIOR	VENZ	USD
VENZEURSENIOR	VENZ	EUR
VENZUSDSENIOR	VENZ	USD
VENZUSDBOND	VENZ	USD
VENZEURBOND	VENZ	EUR
VENZUSDSYNTRS	VENZ	USD
VENZUSDBOND	VENZ	USD
VENZUSDBOND	VENZ	USD
VENZUSDDIGITAL_MODRE	VENZ	USD
VENZUSDDIGITAL	VENZ	USD
VENZUSDDIGITAL_NORE	VENZ	USD
VENZ_CNTG.USDSENIOR	VENZ_CNTG.	USD
VENZ_CNTG.USDBOND	VENZ_CNTG.	USD
VENZ_CNTG.USDDIGITAL	VENZ_CNTG.	USD
VENZ_ZUSDSENIOR	VENZ_Z	USD
VENZ_ZUSDSYNTRS	VENZ_Z	USD
VENZ_ZZUSDSENIOR	VENZ_ZZ	USD
VENZRCLNUSDSOVEREIGN	VENZRCLN	USD
VENZRCLNUSDSOVEREIGN	VENZRCLN	USD
VERIUSDASSETBACKED	VERI	USD
VERI_2004_1A_AUSDASSETBACKED	VERI_2004_1A_A	USD
VERSOUSDLOAN_NORE	VERSO	USD
VERSOUSDSENIOR_MMR_L	VERSO	USD
VERT_05_1A_CUSDSENIOR	VERT_05_1A_C	USD

SENIOR_MODRE	DERIV	7/15/2008 18:30	33	35	35
SENIOR_MODRE	DERIV	7/15/2008 18:30	33	35	35
SENIOR_MODRE	DERIV	7/15/2008 18:30	33	35	35
SENIOR_MODRE	DERIV	1/9/2006 18:30	120	120	120
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	11/2/2004 18:30	21.94	21.94	22.57
SENIOR	DERIV	12/28/2001 8:30	40	40	40
SENIOR	DERIV	9/4/2002 13:30	0	0	0
LOAN	DERIV	11/13/2002 13:30	0	0	0
CVA_LOAN	DERIV	5/27/2008 18:30	57.5	57.5	70.15
LOAN_NORE	DERIV	5/27/2008 18:30	50	50	61
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	7/30/2008 18:30	1372.591215	1608.060328	1960.41578
SENIOR	DERIV	7/30/2008 18:30	1377.928774	1617.761627	1980.374777
SENIOR_MODRE	DERIV	7/30/2008 18:30	1296.18615	1511.715802	1832.275097
SENIOR_MODRE	DERIV	7/30/2008 18:30	1291.348598	1502.945226	1814.390262
SENIOR_NORE	DERIV	7/30/2008 18:30	1246.348538	1444.897693	1734.465259
SENIOR_NORE	DERIV	7/30/2008 18:30	1250.909412	1453.155246	1751.222979
SENIOR_MODRE	DERIV	7/30/2008 18:30	1302.778541	1523.578748	1857.401382
SENIOR_NORE	DERIV	7/30/2008 18:30	1290.566708	1501.863119	1812.525365
DIGITAL_MODRE	DERIV	6/30/2008 18:30	1503.141556	1485.809018	1704.655341
DIGITAL_NORE	DERIV	7/30/2008 18:30	1246.348538	1444.897693	1734.465259
SENIOR_MODRE	DERIV	7/30/2008 18:30	1290.566708	1501.863119	1812.525365
LOAN_NORE	DERIV	7/16/2008 18:30	992	987.1194856	1002.42364
SENIOR_MODRE	DERIV	6/20/2008 18:30	750	750	750
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SOVEREIGN	X_ASK	3/22/2001	0	0	320
SOVEREIGN	X_BID	3/22/2001	0	0	320
SENIOR	DERIV	2/9/2001	657.149	657.149	657.149
SENIOR	DERIV	2/7/2001	657.149	657.149	657.149
SENIOR	DERIV	2/8/2000	938.815	938.815	938.815
SENIOR	DERIV	12/7/1998	2100	2000	1900
SENIOR	CASH	10/6/2000	628.234	628.234	628.234
SENIOR	DERIV	2/7/2001	657.149	657.149	657.149
SENIOR	DERIV	10/6/2000	596.234	596.234	596.234
SENIOR	DERIV	5/3/2000	1213.037	1213.037	1213.037
SENIOR	CASH	4/25/2000	907.7881	907.7881	907.7881
SENIOR	DERIV	1/2/2001	757.827	757.827	757.827
SENIOR	CASH	10/6/2000	675.524	675.524	675.524
SENIOR	DERIV	8/17/2001	764.8138505	764.8138505	764.8138505
LOAN_NORE	DERIV	7/25/2008 18:30	150	185	235
SOVEREIGN	X_ASK	3/22/2001	0	0	0
SOVEREIGN	X_BID	3/22/2001	0	0	0
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
SENIOR_MMR_L	DERIV	8/14/2007 18:30	1	1	1
SENIOR	CASH	2/21/2001	681.636	681.636	681.636
SENIOR	DERIV	10/31/2002 18:30	1061.673	1235.673	1467.673
SENIOR	DERIV	10/31/2002 18:30	1061.673	1235.673	1467.673
BOND	DERIV	7/30/2008 18:30	270	320	385
BOND	DERIV	7/30/2008 18:30	270	320	385
SYNTRS	DERIV	8/5/2005 18:30	763	763	763
BOND	5YVOL	7/30/2008 18:30	270	320	385
BOND	10YVOL	7/30/2008 18:30	270	320	385
DIGITAL_MODRE	DERIV	6/10/2008 18:30	0.999999975	0.999999975	0.999999975
DIGITAL	DERIV	6/10/2008 18:30	0.999999975	0.999999975	0.999999975
DIGITAL_NORE	DERIV	7/30/2008 18:30	270	320	385
SENIOR	DERIV	2/12/2003 18:30	997.7338177	997.7338177	997.7338177
BOND	DERIV	2/14/2003 13:30	1439.309	1689.309	1991.309
DIGITAL	DERIV	11/26/2004 13:30	25	45	75
SENIOR	DERIV	7/10/2002 18:30	997.7338177	997.7338177	997.7338177
SYNTRS	DERIV	11/26/2004 13:30	763	763	763
SENIOR	DERIV	10/31/2002 18:30	944	944	944
SOVEREIGN	X_ASK	3/22/2001	0	0	376
SOVEREIGN	X_BID	3/22/2001	0	0	376
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
LOAN_NORE	DERIV	7/25/2008 18:30	150	160	195
SENIOR_MMR_L	DERIV	8/7/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/12/2006 18:30	1	1	1

41	63	73	82	85	88	93	147
41	63	73	82	85	88	93	147
41	63	73	82	85	88	93	147
120	120	120	120	120	120	120	120
1	1	1	1	1	1	1	1
25.09	29.28	33.515	37.75	40.915	44.08	51.32	66.57
40	40	40	40	40	40	40	40
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
105.8	141.45	172.5	207	219.075	231.15	241.5	241.5
92	123	150	180	190.5	201	210	210
15	16	16	16	16.5	17	20	20
15	16	16	16	16.5	17	20	20
2355.712996	2558.777043	2534.961128	2506.688975	2443.215549	2379.742122	2275.225479	2122.951002
2395.56322	2616.573214	2603.509849	2583.758397	2524.360472	2464.962547	2366.647811	2216.927691
2179.500488	2341.690032	2298.741925	2254.300535	2184.226898	2114.15326	1995.950668	1830.597058
2144.780654	2293.007063	2242.834131	2193.318712	2121.699495	2050.080277	1931.081591	1769.919949
2032.11864	2154.906391	2094.809182	2037.997582	1965.058081	1892.118579	1771.546039	1613.138641
2064.168811	2199.073746	2144.701483	2091.597666	2019.31289	1947.028114	1825.591398	1661.387429
2235.550215	2428.981155	2408.340575	2383.627167	2326.366099	2269.105031	2178.71436	2054.207844
2141.850014	2289.557043	2239.335037	2189.809383	2118.02834	2046.247297	1925.905742	1757.654199
1986.376187	2088.784023	2063.822225	2020.244876	1984.503415	1948.761953	1888.244273	1779.289959
2032.11864	2154.906391	2094.809182	2037.997582	1965.058081	1892.118579	1771.546039	1613.138641
2141.850014	2289.557043	2239.335037	2189.809383	2118.02834	2046.247297	1925.905742	1757.654199
1143.050758	1294.888379	1332.501153	1322.800608	1301.669175	1280.537741	1238.574785	1238.574785
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
525	625	0	730	730	0	0	0
525	625	0	730	730	0	0	0
657.149	657.149	657.149	657.149	657.149	657.149	657.149	657.149
657.149	657.149	657.149	657.149	657.149	657.149	657.149	657.149
938.815	938.815	938.815	938.815	938.815	938.815	938.815	938.815
1900	1900	1900	1900	1800	1700	1700	1700
628.234	628.234	628.234	628.234	628.234	628.234	628.234	628.234
657.149	657.149	657.149	657.149	657.149	657.149	657.149	657.149
596.234	596.234	596.234	596.234	596.234	596.234	596.234	596.234
1213.037	1213.037	1213.037	1213.037	1213.037	1213.037	1213.037	1213.037
907.7881	907.7881	907.7881	907.7881	907.7881	907.7881	907.7881	907.7881
757.827	757.827	757.827	757.827	757.827	757.827	757.827	757.827
675.524	675.524	675.524	675.524	675.524	675.524	675.524	675.524
764.8138505	764.8138505	764.8138505	764.8138505	764.8138505	764.8138505	764.8138505	764.8138505
295	350	395	415	422.5	430	430	430
0	573	0	661	661	0	0	0
0	573	0	661	661	0	0	0
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
1	1	1	1	1	1	1	1
681.636	681.636	681.636	681.636	681.636	681.636	681.636	681.636
1465.673	1462.673	1417.673	1398.673	1388.3645	1378.056	1378.056	1378.056
1465.673	1462.673	1417.673	1398.673	1388.3645	1378.056	1378.056	1378.056
450	500	540	580	595	610	641	641
450	500	540	580	595	610	641	641
763	763	763	763	763	763	763	763
450	500	540	580	595	610	641	641
450	500	540	580	595	610	641	641
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
450	500	540	580	595	610	641	641
997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177
2156.309	2111.309	1981.309	1921.309	1921.309	1921.309	1921.309	1921.309
145	230	285	340	357	374	408	408
997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177
763	763	763	763	763	763	763	763
944	944	944	944	944	944	944	944
615	732	0	857	857	0	0	0
615	732	0	857	857	0	0	0
750	750	750	750	750	750	750	750
80	80	80	80	80	80	80	80
250	310	330	350	352.5	355	365	365
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

147
147
147
120
1
76.01
40
0
0
241.5
210
20
20
2086.003748
2178.106837
1789.487643
1732.232705
1576.709715
1621.325366
2028.416398
1715.919627
1753.983151
1576.709715
1715.919627
1238.574785
750
1
1
1
1
0
0
657.149
657.149
938.815
1700
628.234
657.149
596.234
1213.037
907.7881
757.827
675.524
764.8138505
430
0
0
700
400
1
681.636
1378.056
1378.056
641
641
763
641
641
0.999999975
0.999999975
641
997.7338177
1921.309
408
997.7338177
763
944
0
0
750
80
365
0.999999975
1

VERT_06_1_A3USDSENIOR	VERT_06_1_A3	USD
VERT_06_1A_A2USDSENIOR	VERT_06_1A_A2	USD
VERT_06_1A_A3USDSENIOR	VERT_06_1A_A3	USD
VERT_06_1A_BUSDSENIOR	VERT_06_1A_B	USD
VERT_06_2A_A3USDSENIOR	VERT_06_2A_A3	USD
VERT_2005_1A_CUSDSENIOR	VERT_2005_1A_C	USD
VERT_2005_1A_DUSDSENIOR	VERT_2005_1A_D	USD
VERT_2006_1A_A2USDSENIOR	VERT_2006_1A_A2	USD
VERT_2006_1A_A3USDSENIOR	VERT_2006_1A_A3	USD
VERT_2006_1A_A3_USDSENIOR	VERT_2006_1A_A3_	USD
VERT_2006_2A_A2USDSENIOR	VERT_2006_2A_A2	USD
VERT06_1A_BUSDSENIOR	VERT06_1A_B	USD
VERTICAL_ABSCDO_416_1USDSENIOR_MODRE	VERTICAL_ABSCDO_416_1	USD
VERTICAL_ABSCDO_416_2USDSENIOR_MODRE	VERTICAL_ABSCDO_416_2	USD
VERTICAL_ABSCDO_416_3USDSENIOR_MODRE	VERTICAL_ABSCDO_416_3	USD
VEYANCUSDCVA_LOAN	VEYANC	USD
VFALL_2005_1_A1AUSDASSETBACKED	VFALL_2005_1_A1A	USD
VFALL_2005_1A_CUSDASSETBACKED	VFALL_2005_1A_C	USD
VFCUSDSENIOR	VFC	USD
VFCEURSENIOR	VFC	EUR
VFCUSDSENIOR_MODRE	VFC	USD
VFCEURSENIOR_MODRE	VFC	EUR
VFCUSDSENIOR_NORE	VFC	USD
VFCEURSENIOR_NORE	VFC	EUR
VFCAUDSENIOR_MODRE	VFC	AUD
VFCHKDSENIOR_MODRE	VFC	HKD
VFCJPYSENIOR_MODRE	VFC	JPY
VFCSGDSENIOR_MODRE	VFC	SGD
VIAUSDGUARANTEED_PAPER	VIA	USD
VIAUSDSENIOR	VIA	USD
VIAEURSENIOR_MODRE	VIA	EUR
VIAEURSENIOR	VIA	EUR
VIAUSDSENIOR_MODRE	VIA	USD
VIAUSDSENIOR_NORE	VIA	USD
VIAEURSENIOR_NORE	VIA	EUR
VIAAUDSENIOR_MODRE	VIA	AUD
VIAHKDSENIOR_MODRE	VIA	HKD
VIATWDSENIOR	VIA	TWD
VIAAUDSENIOR	VIA	AUD
VIAHKDSENIOR_NORE	VIA	HKD
VIAJPYSENIOR_MODRE	VIA	JPY
VIAUSDLOAN_MODRE	VIA	USD
VICFALLSUSDSENIOR_NORE	VICFALLS	USD
VICFALLSUSDASSETBACKED_MMR_L	VICFALLS	USD
VICFALLSUSDASSETBACKED	VICFALLS	USD
VIEFPHKDSENIOR_MMR_L	VIEFP	HKD
VIETNMEURSOVEREIGN	VIETNM	EUR
VINSSSUSDLOAN	VINSSS	USD
VIPSUSDSENIOR	VIPS	USD
VIRUSDLOAN_NORE	VIR	USD
VLIUSDSENIOR_MODRE	VLI	USD
VLNS_07_1A_BUSDSENIOR	VLNS_07_1A_B	USD
VLOUSDSENIOR	VLO	USD
VLOEURSENIOR	VLO	EUR
VLOEURSENIOR_MODRE	VLO	EUR
VLOUSDSENIOR_MODRE	VLO	USD
VLOUSDSENIOR_NORE	VLO	USD
VLOEURSENIOR_NORE	VLO	EUR
VLOAUDSECURED_MODRE	VLO	AUD
VLOAUDSENIOR_MODRE	VLO	AUD
VLOHKDSENIOR_MODRE	VLO	HKD
VLOUSDCVA_SENIOR	VLO	USD
VLOAUDSENIOR	VLO	AUD
VLOHKDSENIOR_NORE	VLO	HKD
VLOJPYSENIOR_NORE	VLO	JPY
VLVYJPYSENIOR_MMR_L	VLVY	JPY
VMLUSUSDLOAN_NORE	VMLUS	USD
VMOBUSDCVA_LOAN	VMOB	USD
VNOUSDSENIOR_MODRE	VNO	USD
VNOUSDSENIOR	VNO	USD
VNOEURSENIOR	VNO	EUR
VNOEURSENIOR_MODRE	VNO	EUR
VNOUSDSENIOR_NORE	VNO	USD
VNOEURSENIOR_NORE	VNO	EUR

SENIOR	DERIV	6/28/2006 8:30	1	1	1
SENIOR	DERIV	5/10/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	1/19/2007 8:30	1	1	1
SENIOR	DERIV	4/5/2007 8:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	6/22/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	10/29/2007 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	10/29/2007 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	10/29/2007 8:30	8000	8000	8000
CVA_LOAN	DERIV	5/19/2008 18:30	755	755	755
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	475	475	475
SENIOR	DERIV	7/15/2008 18:30	56.661	56.661	56.661
SENIOR	DERIV	7/15/2008 18:30	56.661	56.661	56.661
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
SENIOR_NORE	DERIV	7/15/2008 18:30	48.1644	48.1644	48.1644
SENIOR_NORE	DERIV	7/15/2008 18:30	48.1644	48.1644	48.1644
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
GUARANTEED_PAPER	DERIV	7/30/2008 13:30	75	75	75
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR_NORE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
LOAN_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED_MMR_L	DERIV	1/25/2008 18:30	1	1	1
ASSETBACKED	DERIV	7/30/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/25/2008 13:30	17.34284353	17.16752884	31.8520379
SOVEREIGN	DERIV	7/30/2008 8:30	90	110	130
LOAN	DERIV	2/25/2003 13:30	100	100	100
SENIOR	DERIV	7/2/2001	1000	1000	1000
LOAN_NORE	DERIV	5/31/2007 8:30	250	250	250
SENIOR_MODRE	DERIV	7/18/2008 13:30	36	36	36
SENIOR	DERIV	3/22/2007 8:30	1	1	1
SENIOR	DERIV	7/29/2008 18:30	122.21	124.432	124.432
SENIOR	DERIV	7/29/2008 18:30	122.21	124.432	124.432
SENIOR_MODRE	DERIV	7/29/2008 18:30	110	112	112
SENIOR_MODRE	DERIV	7/29/2008 18:30	110	112	112
SENIOR_NORE	DERIV	7/29/2008 18:30	103.884	105.7728	105.7728
SENIOR_NORE	DERIV	7/29/2008 18:30	103.884	105.7728	105.7728
SECURED_MODRE	DERIV	7/29/2008 18:30	99	100.8	100.8
SENIOR_MODRE	DERIV	7/29/2008 18:30	110	112	112
SENIOR_MODRE	DERIV	7/29/2008 18:30	110	112	112
CVA_SENIOR	DERIV	7/29/2008 18:30	220	224	224
SENIOR	DERIV	7/29/2008 18:30	122.21	124.432	124.432
SENIOR_NORE	DERIV	7/29/2008 18:30	103.884	105.7728	105.7728
SENIOR_NORE	DERIV	7/29/2008 18:30	103.884	105.7728	105.7728
SENIOR_MMR_L	DERIV	7/28/2008 13:30	30.84024606	31.80174555	45.41886379
LOAN_NORE	DERIV	7/25/2008 18:30	150	185	235
CVA_LOAN	DERIV	7/17/2006 8:30	450	450	450
SENIOR_MODRE	DERIV	7/24/2008 18:30	188	189	195
SENIOR	DERIV	7/24/2008 18:30	208.868	209.979	216.345
SENIOR	DERIV	7/24/2008 18:30	208.868	209.979	216.345
SENIOR_MODRE	DERIV	7/24/2008 18:30	188	189	195
SENIOR_NORE	DERIV	7/24/2008 18:30	177.5472	178.4916	184.158
SENIOR_NORE	DERIV	7/24/2008 18:30	177.5472	178.4916	184.158

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
8000	8000	8000	8000	8000	8000	8000	8000
8000	8000	8000	8000	8000	8000	8000	8000
8000	8000	8000	8000	8000	8000	8000	8000
755	755	755	755	755	755	755	755
65	65	65	65	65	65	65	65
475	475	475	475	475	475	475	475
57.772	62.216	68.882	77.77	78.881	79.992	85.547	106.656
57.772	62.216	68.882	77.77	78.881	79.992	85.547	106.656
52	56	62	70	71	72	77	96
52	56	62	70	71	72	77	96
49.1088	52.8864	58.5528	66.108	67.0524	67.9968	72.7188	90.6624
49.1088	52.8864	58.5528	66.108	67.0524	67.9968	72.7188	90.6624
52	56	62	70	71	72	77	96
52	56	62	70	71	72	77	96
52	56	62	70	71	72	77	96
52	56	62	70	71	72	77	96
105	130	145	155	157.5	160	165	165
116.655	144.43	161.095	172.205	174.9825	177.76	183.315	183.315
105	130	145	155	157.5	160	165	165
116.655	144.43	161.095	172.205	174.9825	177.76	183.315	183.315
105	130	145	155	157.5	160	165	165
99.162	122.772	136.938	146.382	148.743	151.104	155.826	155.826
99.162	122.772	136.938	146.382	148.743	151.104	155.826	155.826
105	130	145	155	157.5	160	165	165
105	130	145	155	157.5	160	165	165
116.655	144.43	161.095	172.205	174.9825	177.76	183.315	183.315
116.655	144.43	161.095	172.205	174.9825	177.76	183.315	183.315
105	78	145	137.95	148.975	160	157.0673077	153
105	130	145	155	157.5	160	165	165
105	124.8	103.7894737	128.65	136.725	144.8	148.3413462	140.25
10	10	10	10	10	10	10	10
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
42.18319967	51.17530554	59.16925705	65	67.5	70	75	75
165	195	225	255	262.5	270	285	285
100	100	100	100	100	100	100	100
1000	1000	1000	1000	1000	1000	1000	1000
250	250	250	250	250	250	250	250
46	56	66	76	83.5	91	76	76
1	1	1	1	1	1	1	1
134.431	142.208	151.096	161.095	163.8725	166.65	177.76	177.76
134.431	142.208	151.096	161.095	163.8725	166.65	177.76	177.76
121	128	136	145	147.5	150	160	160
121	128	136	145	147.5	150	160	160
114.2724	120.8832	128.4384	136.938	139.299	141.66	151.104	151.104
114.2724	120.8832	128.4384	136.938	139.299	141.66	151.104	151.104
108.9	115.2	122.4	130.5	132.75	135	144	144
121	128	136	145	147.5	150	160	160
121	128	136	145	147.5	150	160	160
242	256	272	290	295	300	320	320
134.431	142.208	151.096	161.095	163.8725	166.65	177.76	177.76
114.2724	120.8832	128.4384	136.938	139.299	141.66	151.104	151.104
114.2724	120.8832	128.4384	136.938	139.299	141.66	151.104	151.104
59.3977609	71.8528075	84.33497445	93	95.5	98	103	103
295	350	395	415	420	425	425	425
450	450	450	450	450	450	450	450
212	228	228	225	215.5	206	188	188
235.532	253.308	253.308	249.975	239.4205	228.866	208.868	208.868
235.532	253.308	253.308	249.975	239.4205	228.866	208.868	208.868
212	228	228	225	215.5	206	188	188
200.2128	215.3232	215.3232	212.49	203.5182	194.5464	177.5472	177.5472
200.2128	215.3232	215.3232	212.49	203.5182	194.5464	177.5472	177.5472

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90.6624
90.6624
96
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165
183.315
165
183.315
165
155.826
155.826
165
165
183.315
183.315
154.6008403
165
140.7352941
10
1
0.999999975
75
285
100
1000
250
76
1
177.76
177.76
160
160
151.104
151.104
144
160
160
320
177.76
151.104
151.104
103
425
450
188
208.868
208.868
188
177.5472
177.5472

VNOUSDPREFERRED_MODRE	VNO	USD
VNOAUDSENIOR_MODRE	VNO	AUD
VNOJPYSENIOR_MODRE	VNO	JPY
VNOHKDSENIOR_MODRE	VNO	HKD
VNO_PUSDPREFERRED_MODRE	VNO_P	USD
VNO_TRUSDPREFERRED_MODRE	VNO_TR	USD
VNUUSDLOAN_NORE	VNU	USD
VNUUSDLOANNC_NORE	VNU	USD
VNUUSDLOANCALL_MMR	VNU	USD
VNUUSDLOAN_MMR	VNU	USD
VNUCHFSENIOR_MMR_L	VNU	CHF
VNURUBSENIOR_MMR_L	VNU	RUB
VNUEURLOAN_MMR	VNU	EUR
VOUGHTUSDSENIOR_MODRE	VOUGHT	USD
VOUGHTUSDSENIOR_NORE	VOUGHT	USD
VOUGHTUSDLOAN_NORE	VOUGHT	USD
VOUGHTUSDLOANNC_NORE	VOUGHT	USD
VOUGHTUSDLOANCALL	VOUGHT	USD
VOUGHTUSDLOANCALL_NORE	VOUGHT	USD
VOXUSDSENIOR_MODRE	VOX	USD
VPIUSDSENIOR_NORE	VPI	USD
VPIUSDSUBORDINATE_NORE	VPI	USD
VPIHKDSENIOR_NORE	VPI	HKD
VRCUSDSENIOR_MODRE	VRC	USD
VRCUSDSENIOR	VRC	USD
VRCEURSENIOR	VRC	EUR
VRCEURSENIOR_MODRE	VRC	EUR
VRCUSDSENIOR_NORE	VRC	USD
VRCEURSENIOR_NORE	VRC	EUR
VRESUSDSENIOR_NORE	VRES	USD
VRGO_06_1A_A2USDSENIOR	VRGO_06_1A_A2	USD
VRGO_06_1A_A3USDSENIOR	VRGO_06_1A_A3	USD
VRGO_06_1A_B2USDSENIOR	VRGO_06_1A_B2	USD
VRGO_2006_1A_A2USDSENIOR	VRGO_2006_1A_A2	USD
VRGO_2006_1A_A3USDSENIOR	VRGO_2006_1A_A3	USD
VT_MUNIUSDSENIOR_MODRE	VT_MUNI	USD
VTSFCUSDCVA_SENIOR	VTSFC	USD
VTSSUSDSENIOR_MODRE	VTSS	USD
VTSSUSDCVA_SENIOR	VTSS	USD
VULCANUSDSENIOR_MODRE	VULCAN	USD
VULCANEURSENIOR_MODRE	VULCAN	EUR
VVIUSDSENIOR	VVI	USD
VVIUSDSENIOR_MODRE	VVI	USD
VVIEURSENIOR_MODRE	VVI	EUR
VVIUSDSENIOR_NORE	VVI	USD
VVIEURSENIOR_NORE	VVI	EUR
VVIEURSENIOR	VVI	EUR
VVIJPYSENIOR_MODRE	VVI	JPY
VWSGDSENIOR_MMR_L	VW	SGD
VZUSDSENIOR	VZ	USD
VZUSDSENIOR_MODRE	VZ	USD
VZEURSENIOR_MODRE	VZ	EUR
VZEURSENIOR_NORE	VZ	EUR
VZEURSENIOR	VZ	EUR
VZUSDSENIOR_NORE	VZ	USD
VZAUDSENIOR_MODRE	VZ	AUD
VZJPYSENIOR_MODRE	VZ	JPY
VZUSDSUBORDINATE_NORE	VZ	USD
VZHKDSENIOR_MODRE	VZ	HKD
VZAUDSENIOR	VZ	AUD
VZHKDSENIOR_NORE	VZ	HKD
VZSGDSENIOR_MODRE	VZ	SGD
VZJPYSENIOR_NORE	VZ	JPY
VZ1USDSENIOR_MODRE	VZ1	USD
VZCELLUSDSENIOR_MODRE	VZCELL	USD
VZWUSDSENIOR_MODRE	VZW	USD
VZWEURSENIOR_MODRE	VZW	EUR
VZWEURSENIOR_NORE	VZW	EUR
VZWEURSENIOR	VZW	EUR
VZWUSDSENIOR_NORE	VZW	USD
VZWUSDSENIOR	VZW	USD
VZWUSDSENIOR_MODRE	VZW	USD
VZWAUDSENIOR_MODRE	VZW	AUD
VZWAUDSENIOR	VZW	AUD

PREFERRED_MODRE	DERIV	7/24/2008 18:30	282	283.5	292.5
SENIOR_MODRE	DERIV	7/24/2008 18:30	188	189	195
SENIOR_MODRE	DERIV	7/24/2008 18:30	188	189	195
SENIOR_MODRE	DERIV	7/24/2008 18:30	188	189	195
PREFERRED_MODRE	DERIV	4/30/2007 8:30	17	17	25
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 13:30	205	215	225
LOANNC_NORE	DERIV	2/20/2008 8:30	185	185	185
LOANCALL_MMR	DERIV	7/25/2008 13:30	194.75	204.25	213.75
LOAN_MMR	DERIV	1/9/2008 13:30	1	1	1
SENIOR_MMR_L	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/28/2008 13:30	728.7984	753.1623	784.9413
SENIOR_NORE	DERIV	7/28/2008 13:30	688	711	741
LOAN_NORE	DERIV	7/23/2008 18:30	297	297	308
LOANNC_NORE	DERIV	10/11/2006 8:30	77	77	77
LOANCALL	DERIV	11/9/2006 13:30	97	97	97
LOANCALL_NORE	DERIV	7/23/2008 18:30	312	312	323
SENIOR_MODRE	DERIV	6/10/2008 18:30	795	795	795
SENIOR_NORE	DERIV	7/24/2008 13:30	16	18	18
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	6.153846154	6.428571429	5.454545455
SENIOR_NORE	DERIV	7/24/2008 13:30	16	18	18
SENIOR_MODRE	DERIV	7/16/2008 13:30	15	15	15
SENIOR	DERIV	7/25/2005 18:30	17	17	17
SENIOR	DERIV	7/25/2005 18:30	17	17	17
SENIOR_MODRE	DERIV	7/25/2005 18:30	15	15	15
SENIOR_NORE	DERIV	7/25/2005 18:30	14	14	14
SENIOR_NORE	DERIV	7/25/2005 18:30	14	14	14
SENIOR_NORE	DERIV	6/16/2008 18:30	100	100	100
SENIOR	DERIV	10/17/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 13:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	3/31/2007 8:30	1	1	1
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/22/2008 18:30	5.5	5.5	5.5
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	240	240	240
SENIOR_MODRE	DERIV	7/22/2008 18:30	240	240	240
SENIOR	DERIV	7/23/2008 18:30	27.775	28.886	29.997
SENIOR_MODRE	DERIV	7/23/2008 18:30	25	26	27
SENIOR_MODRE	DERIV	7/23/2008 18:30	25	26	27
SENIOR_NORE	DERIV	7/2/2008 18:30	26.4432	27.3876	28.332
SENIOR_NORE	DERIV	7/23/2008 18:30	23.61	24.5544	25.4988
SENIOR	DERIV	7/23/2008 18:30	27.775	28.886	29.997
SENIOR_MODRE	DERIV	7/23/2008 18:30	25	26	27
SENIOR_MMR_L	DERIV	7/30/2008 13:30	25	25	52
SENIOR	DERIV	7/29/2008 18:30	25.553	25.553	25.553
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	21.7212	21.7212
SENIOR	DERIV	7/29/2008 18:30	25.553	25.553	25.553
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	21.7212	21.7212
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	30.659	30.659	30.659
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR	DERIV	7/29/2008 18:30	25.553	25.553	25.553
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	21.7212	21.7212
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	21.7212	21.7212
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	24	24
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	24	24
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	24	24
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	22.6656	22.6656
SENIOR	DERIV	7/2/2008 18:30	39.996	39.996	39.996
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	22.6656	22.6656
SENIOR	DERIV	7/29/2008 18:30	26.664	26.664	26.664
SENIOR_MODRE	CASH	7/29/2008 18:30	24	24	24
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	24	24
SENIOR	DERIV	7/29/2008 18:30	26.664	26.664	26.664

318	342	342	337.5	323.25	309	282	282
212	228	228	225	215.5	206	188	188
212	228	228	225	215.5	206	188	188
212	228	228	225	215.5	206	188	188
35	42	54	66	70.5	75	85	85
1	1	1	1	1	1	1	1
245	270	285	300	322.5	345	365	405
185	185	185	185	185	185	185	185
232.75	256.5	270.75	285	306.375	327.75	346.75	384.75
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
854.8551	981.9711	1023.2838	1059.3	1075.1895	1091.079	1119.6801	1119.6801
807	927	966	1000	1015	1030	1057	1057
336	362	382	400	406.5	413	426	426
104	135	153	175	181.5	188	202	202
124	155	173	195	201.5	208	222	222
351	377	397	415	421.5	428	441	441
795	795	795	795	795	795	795	795
22	27	37	47	48	49	62	72
9.862068966	12.70588235	31.95454545	53.71428571	53.54464286	53.375	68.28985507	99.34177215
22	27	37	47	48	49	62	72
30	35	40	46	48	50	55	60
33	39	44	48	52	56	61	67
33	39	44	48	52	56	61	67
30	35	40	43	46.5	50	55	60
28	33	38	41	44	47	52	57
28	33	38	41	44	47	52	57
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
1	1	1	1		1	1	1
0.999999975	0.999999975	0.999999975	0.999999975		0.999999975	0.999999975	0.999999975
5.5	5.5	5.5	6.5		6.5	10	10
42.5	50	56	62.5		67.5	72.5	77
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1
240	240	240	240	240	240	240	240
240	240	240	240	240	240	240	240
37.774	44.44	52.217	58.883	61.6605	64.438	69.993	69.993
34	40	47	53	55.5	58	63	63
34	40	47	53	55.5	58	63	63
34.9428	40.6092	47.22	52.8864	55.2474	57.6084	62.3304	62.3304
32.1096	37.776	44.3868	50.0532	52.4142	54.7752	59.4972	59.4972
37.774	44.44	52.217	58.883	61.6605	64.438	69.993	69.993
34	40	47	53	55.5	58	63	63
66	85	97.4320822	105	107.5	110	116	116
36.663	54.439	63.327	72.215	73.8815	75.548	78.881	78.881
33	49	57	65	66.5	68	71	71
33	49	57	65	66.5	68	71	71
31.1652	46.2756	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
36.663	54.439	63.327	72.215	73.8815	75.548	78.881	78.881
31.1652	46.2756	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
33	49	57	65	66.5	68	71	71
33	49	57	65	66.5	68	71	71
43.989	65.317	75.981	86.645	88.6445	90.644	94.643	94.643
33	49	57	65	66.5	68	71	71
36.663	54.439	63.327	72.215	73.8815	75.548	78.881	78.881
31.1652	46.2756	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
33	49	57	65	66.5	68	71	71
31.1652	46.2756	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
33	49	57	65	66.5	68	71	71
34	48	57	65	66.5	68	71	71
34	48	57	65	66.5	68	71	71
34	48	57	65	66.5	68	71	71
32.1096	45.3312	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
51.106	65.549	74.437	83.325	86.1025	88.88	94.435	94.435
32.1096	45.3312	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
37.774	53.328	63.327	72.215	73.8815	75.548	78.881	78.881
34	48	57	65	66.5	68	71	71
34	48	57	65	66.5	68	71	71
37.774	53.328	63.327	72.215	73.8815	75.548	78.881	78.881

282
188
188
188
135
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185
384.75
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1119.6801
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72
119.3924051
72
62
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0.999999975
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77
1
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240
240
69.993
63
63
62.3304
59.4972
69.993
63
116
78.881
71
71
67.0524
78.881
67.0524
71
71
94.643
71
78.881
67.0524
71
67.0524
71
71
71
71
67.0524
94.435
67.0524
78.881
71
71
78.881

WUSDSENIOR	W	USD
WA_MUNIUSDSENIOR_MODRE	WA_MUNI	USD
WA_MUNIUSDSENIOR	WA_MUNI	USD
WAKNC_MUNIUSDSENIOR_MODRE	WAKNC_MUNI	USD
WAMU_2005_AR1_B3USDSENIOR	WAMU_2005_AR1_B3	USD
WAMU_2006_AR5_B6USDSENIOR	WAMU_2006_AR5_B6	USD
WAMU_2006_AR5_B8USDSENIOR	WAMU_2006_AR5_B8	USD
WAMU_2006_AR5_B9USDSENIOR	WAMU_2006_AR5_B9	USD
WAMU_2006_AR7_B9USDSENIOR	WAMU_2006_AR7_B9	USD
WAMU_2006_AR9_B9USDSENIOR	WAMU_2006_AR9_B9	USD
WAMU_LNUSDSENIOR	WAMU_LN	USD
WARMUSUSDLOAN_NORE	WARMUS	USD
WARMUSUSDLOANCALL	WARMUS	USD
WARPINUSDLOAN_NORE	WARPIN	USD
WBUSDSENIOR	WB	USD
WBUSDSUBORDINATE	WB	USD
WBUSDSENIOR_MODRE	WB	USD
WBUSDSENIOR_NORE	WB	USD
WBEURSENIOR	WB	EUR
WBEURSENIOR_MODRE	WB	EUR
WBEURSENIOR_NORE	WB	EUR
WBUSDSUBORDINATE_MODRE	WB	USD
WBUSDSUBORDINATE_NORE	WB	USD
WBEURSUBORDINATE	WB	EUR
WBEURSUBORDINATE_MODRE	WB	EUR
WBEURSUBORDINATE_NORE	WB	EUR
WBUSDDIGITAL	WB	USD
WBUSDDIGITAL_MODRE	WB	USD
WBUSDDIGITAL_NORE	WB	USD
WBUSDPREFERRED_MODRE	WB	USD
WBHKDSENIOR_MODRE	WB	HKD
WBJPYSENIOR_MODRE	WB	JPY
WBHKDSUBORDINATE_MODRE	WB	HKD
WBAUDSENIOR_MODRE	WB	AUD
WBAUDSUBORDINATE_MODRE	WB	AUD
WBSGDSUBORDINATE_MODRE	WB	SGD
WBEURSENIOR_MMR_L	WB	EUR
WBJPYSUBORDINATE_MODRE	WB	JPY
WB_PUSDPREFERRED_MODRE	WB_P	USD
WBCMT_06C23_KUSDNULL	WBCMT_06C23_K	USD
WBCMT_06C23_KUSDSENIOR	WBCMT_06C23_K	USD
WBCMT_06C24_KUSDNULL	WBCMT_06C24_K	USD
WBCMT_06C24_KUSDSENIOR	WBCMT_06C24_K	USD
WBCMT03_C7_GUSDSENIOR	WBCMT03_C7_G	USD
WBCMT04_C10_HUSDSENIOR	WBCMT04_C10_H	USD
WBCMT04_C15_GUSDSENIOR	WBCMT04_C15_G	USD
WBCMT05_C19_GUSDSENIOR	WBCMT05_C19_G	USD
WBCMT05_C21_GUSDSENIOR	WBCMT05_C21_G	USD
WBCMT05_C21_HUSDSENIOR	WBCMT05_C21_H	USD
WBCMT05_C22_HUSDSENIOR	WBCMT05_C22_H	USD
WBCMT05_C22_JUSDSENIOR	WBCMT05_C22_J	USD
WBCMT06_C23_A4USDSENIOR	WBCMT06_C23_A4	USD
WBCMT06_C23_AJUSDSENIOR	WBCMT06_C23_AJ	USD
WBCMT06_C23_KUSDSENIOR	WBCMT06_C23_K	USD
WBCMT06_C24_KUSDSENIOR	WBCMT06_C24_K	USD
WBCMT06_C25_AJUSDSENIOR	WBCMT06_C25_AJ	USD
WBCMT06_C25_KUSDSENIOR	WBCMT06_C25_K	USD
WBCMT06_C26_AJUSDSENIOR	WBCMT06_C26_AJ	USD
WBCMT06_C27_AJUSDSENIOR	WBCMT06_C27_AJ	USD
WBCMT06_C28_AJUSDSENIOR	WBCMT06_C28_AJ	USD
WBCMT06_C29_AJUSDSENIOR	WBCMT06_C29_AJ	USD
WBCMT07_C30_KUSDSENIOR	WBCMT07_C30_K	USD
WCCUSDSENIOR_MODRE	WCC	USD
WCCUSDCVA_SENIOR	WCC	USD
WCHC_2007_1_A1AUSDASSETBACKED	WCHC_2007_1_A1A	USD
WCHC_2007_1A_A1AUSDSENIOR_NORE	WCHC_2007_1A_A1A	USD
WCHNY_MUNIUSDSENIOR_MODRE	WCHNY_MUNI	USD
WCIUSDSUBORDINATE_NORE	WCI	USD
WCOMUSDSENIOR	WCOM	USD
WCOMEURSENIOR_MODRE	WCOM	EUR
WCOMEURSENIOR	WCOM	EUR
WCOMUSDSENIOR_MODRE	WCOM	USD
WCOMEURSENIOR_NORE	WCOM	EUR
WCOMUSDSENIOR_NORE	WCOM	USD

SENIOR	DERIV	3/1/2002 18:30	80	80	80
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
SENIOR	DERIV	7/22/2008 18:30	26	26	26
SENIOR_MODRE	DERIV	7/22/2008 18:30	20	20	20
SENIOR	DERIV	11/8/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	5/2/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/2/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/10/2003 18:30	10	10	10
LOAN_NORE	DERIV	10/12/2006 8:30	55	55	58
LOANCALL	DERIV	10/12/2006 8:30	80	80	83
LOAN_NORE	DERIV	7/23/2008 18:30	180	180	220
SENIOR	DERIV	7/30/2008 13:30	227.755	238.865	249.975
SUBORDINATE	DERIV	7/30/2008 13:30	307.747	318.857	329.967
SENIOR_MODRE	DERIV	7/30/2008 13:30	205	215	225
SENIOR_NORE	DERIV	7/30/2008 13:30	193.602	203.046	212.49
SENIOR	DERIV	7/30/2008 13:30	227.755	238.865	249.975
SENIOR_MODRE	DERIV	7/30/2008 13:30	205	215	225
SENIOR_NORE	DERIV	7/2/2008 18:30	160.548	169.992	179.436
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	277	287	297
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	261.5988	271.0428	280.4868
SUBORDINATE	DERIV	7/30/2008 13:30	307.747	318.857	329.967
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	277	287	297
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	261.5988	271.0428	280.4868
DIGITAL	DERIV	7/30/2008 13:30	227.755	238.865	249.975
DIGITAL_MODRE	DERIV	7/30/2008 13:30	205	215	225
DIGITAL_NORE	DERIV	2/6/2006 13:30	4	4	5
PREFERRED_MODRE	DERIV	7/30/2008 18:30	401	401	406
SENIOR_MODRE	DERIV	7/30/2008 13:30	205	215	225
SENIOR_MODRE	DERIV	7/30/2008 13:30	205	215	225
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	277	287	297
SENIOR_MODRE	DERIV	7/30/2008 13:30	205	215	225
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	297	307	317
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	277	287	297
SENIOR_MMR_L	DERIV	7/23/2008 13:30	220	220	220
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	277	287	297
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	10
NULL	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
NULL	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	11/30/2005 18:30	94	94	94
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	4/5/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	6/21/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	4/11/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/21/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 18:30	1	1	1
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/21/2005 13:30	239	240	242
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
SUBORDINATE_NORE	DERIV	6/10/2008 18:30	9216.956761	6419.362789	4136.128082
SENIOR	DERIV	8/19/2002 18:30	6111.111111	6111.111111	6111.111111
SENIOR_MODRE	DERIV	8/19/2002 18:30	5500	5500	5500
SENIOR	DERIV	8/19/2002 18:30	6111.111111	6111.111111	6111.111111
SENIOR_MODRE	DERIV	8/19/2002 18:30	5500	5500	5500
SENIOR_NORE	DERIV	8/19/2002 18:30	5194.444444	5194.444444	5194.444444
SENIOR_NORE	DERIV	8/19/2002 18:30	5194.444444	5194.444444	5194.444444

80	80	80	80	80	80	80	80
26	26	30	30	30	30	33	33
26	26	30	30	30	30	33	33
20	20	22	22	22	22	28	28
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
10	10	10	10	10	10	10	10
90	115	140	165	175	185	195	195
115	140	165	190	200	210	220	220
260	280	300	320	325	330	340	340
261.085	266.64	272.195	277.75	263.8625	249.975	233.31	233.31
352.187	361.075	366.63	377.74	361.075	344.41	327.745	327.745
235	240	245	250	237.5	225	210	210
221.934	226.656	231.378	236.1	224.295	212.49	198.324	198.324
261.085	266.64	272.195	277.75	263.8625	249.975	233.31	233.31
235	240	245	250	237.5	225	210	210
188.88	193.602	198.324	203.046	199.2684	195.4908	190.7688	190.7688
317	325	330	340	325	310	295	295
299.3748	306.93	311.652	321.096	306.93	292.764	278.598	278.598
352.187	361.075	366.63	377.74	361.075	344.41	327.745	327.745
317	325	330	340	325	310	295	295
299.3748	306.93	311.652	321.096	306.93	292.764	278.598	278.598
261.085	266.64	272.195	277.75	263.8625	249.975	233.31	233.31
235	240	245	250	237.5	225	210	210
6	8	10	13	15.5	18	25	28
406	411	414	420	420	420	420	420
235	240	245	250	237.5	225	210	210
235	240	245	250	237.5	225	210	210
317	325	330	340	325	310	295	295
235	240	245	250	237.5	225	210	210
338	346	351	359	344.5	330	315	315
317	325	330	340	325	310	295	295
220	220	220	220	220	220	220	220
317	325	330	340	325	310	295	295
15	18	23	28	31.5	35	42	65
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1	1	1	1	1	1	1	1
94	94	94	94	94	94	94	94
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1	1	1	1	1	1	1	1
251	266	281	296	307.5	319	345	399
65	65	65	65	65	65	65	65
13	13	13	13	13	13	13	13
26	26	26	26	26	26	34	34
2640.779371	2071.943445	1774.249597	1593.464228	1490.416364	1387.368499	1238.470441	1093.695855
4555.555556	3777.777778	3555.555556	3222.222222	3222.222222	3222.222222	3222.222222	3222.222222
4100	3400	3200	2900	2900	2900	2900	2900
4555.555556	3777.777778	3555.555556	3222.222222	3222.222222	3222.222222	3222.222222	3222.222222
4100	3400	3200	2900	2900	2900	2900	2900
3872.222222	3211.111111	3022.222222	2738.888889	2738.888889	2738.888889	2738.888889	2738.888889
3872.222222	3211.111111	3022.222222	2738.888889	2738.888889	2738.888889	2738.888889	2738.888889

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233.31
327.745
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198.324
233.31
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190.7688
295
278.598
327.745
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278.598
233.31
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1065.633472
3222.222222
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3222.222222
2900
2738.888889
2738.888889

WCOMEURSYNTRS	WCOM	EUR
WCRXLNUSDLOAN_NORE	WCRXLN	USD
WEUSDSENIOR	WE	USD
WEBS_06_1A_A2LUSDSENIOR	WEBS_06_1A_A2L	USD
WEBS_06_1A_A3LUSDSENIOR	WEBS_06_1A_A3L	USD
WEBS_06_1A_B1L_USDSENIOR	WEBS_06_1A_B1L_	USD
WEBS_2006_1A_A2LUSDSENIOR	WEBS_2006_1A_A2L	USD
WEBS_2006_1A_A3LUSDSENIOR	WEBS_2006_1A_A3L	USD
WECUSDSENIOR	WEC	USD
WECUSDSENIOR_MODRE	WEC	USD
WECEURSENIOR_MODRE	WEC	EUR
WECUSDSENIOR_NORE	WEC	USD
WECEURSENIOR_NORE	WEC	EUR
WECEURSENIOR	WEC	EUR
WECUSDPREFERRED_MODRE	WEC	USD
WECJPYSENIOR_MODRE	WEC	JPY
WEC2EURSENIOR	WEC2	EUR
WEC2EURSENIOR_NORE	WEC2	EUR
WEC2EURSENIOR_MODRE	WEC2	EUR
WEC2USDSENIOR	WEC2	USD
WEC2USDSENIOR_NORE	WEC2	USD
WEC2USDSENIOR_MODRE	WEC2	USD
WECOAUSDLOAN_NORE	WECOA	USD
WEETABIX_MEZEURLOAN2NDCALL_MMR	WEETABIX_MEZ	EUR
WEETABIX_MEZEURLOAN_MMR	WEETABIX_MEZ	EUR
WENUSDSENIOR_MODRE	WEN	USD
WENEURSENIOR_MODRE	WEN	EUR
WENAUDSENIOR_MODRE	WEN	AUD
WENUSDSENIOR_NORE	WEN	USD
WENJPYSENIOR_MODRE	WEN	JPY
WENEURSENIOR_NORE	WEN	EUR
WENJPYSENIOR_NORE	WEN	JPY
WENEUSDLOAN	WENE	USD
WESAUEURSENIOR_MODRE	WESAU	EUR
WESCOAUSDLOAN_NORE	WESCOA	USD
WESTLBHKDLT2_MMR_L	WESTLB	HKD
WESTOUSDSENIOR_MODRE	WESTO	USD
WESTWUSDASSETBACKED	WESTW	USD
WF_TRUSDSENIOR_MODRE	WF_TR	USD
WF_TRAUDSENIOR_MODRE	WF_TR	AUD
WF_TREURSENIOR_MODRE	WF_TR	EUR
WFCUSDSENIOR	WFC	USD
WFCUSDSENIOR_MODRE	WFC	USD
WFCUSDSUBORDINATE	WFC	USD
WFCUSDSENIOR_NORE	WFC	USD
WFCEURSENIOR	WFC	EUR
WFCEURSENIOR_MODRE	WFC	EUR
WFCEURSENIOR_NORE	WFC	EUR
WFCUSDSUBORDINATE_MODRE	WFC	USD
WFCUSDSUBORDINATE_NORE	WFC	USD
WFCEURSUBORDINATE	WFC	EUR
WFCEURSUBORDINATE_MODRE	WFC	EUR
WFCEURSUBORDINATE_NORE	WFC	EUR
WFCJPYSENIOR_MODRE	WFC	JPY
WFCHKDSENIOR_MODRE	WFC	HKD
WFCAUDSENIOR_MODRE	WFC	AUD
WFCUSDCVA_SENIOR	WFC	USD
WFCUSDPREFERRED_MODRE	WFC	USD
WFCHKDSENIOR_NORE	WFC	HKD
WFCJPYSENIOR_NORE	WFC	JPY
WFCSGDSUBORDINATE_MODRE	WFC	SGD
WFCHKDSUBORDINATE_MODRE	WFC	HKD
WFCAUDSUBORDINATE_MODRE	WFC	AUD
WFCSGDSENIOR_MODRE	WFC	SGD
WFC_PUSDPREFERRED_MODRE	WFC_P	USD
WFHET_04_1_ M5USDSENIOR	WFHET_04_1_ M5	USD
WFHET_04_1_M5USDSENIOR	WFHET_04_1_M5	USD
WFHET_04_1_M6USDSENIOR	WFHET_04_1_M6	USD
WFHET_05_1_M8USDSENIOR	WFHET_05_1_M8	USD
WFHET_05_2_M8USDSENIOR	WFHET_05_2_M8	USD
WFHET_05_2_M9USDSENIOR	WFHET_05_2_M9	USD
WFHET_05_3_M9USDSENIOR	WFHET_05_3_M9	USD
WFHET_06_1__M9USDSENIOR	WFHET_06_1__M9	USD
WFHET_06_1_M7USDSENIOR	WFHET_06_1_M7	USD

SYNTRS	DERIV	5/24/2002 13:30	10000	9900	9300
LOAN_NORE	DERIV	7/25/2008 18:30	80	100	125
SENIOR	DERIV	1/26/2001	85	85	85
SENIOR	DERIV	2/2/2007 8:30	1	1	1
SENIOR	DERIV	1/10/2007 8:30	1	1	1
SENIOR	DERIV	12/22/2006 18:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	4/2/2002 18:30	14.44444444	14.44444444	14.44444444
SENIOR_MODRE	DERIV	6/20/2008 18:30	40	40	40
SENIOR_MODRE	DERIV	4/2/2002 18:30	13	13	13
SENIOR_NORE	DERIV	4/2/2002 18:30	12.27777778	12.27777778	12.27777778
SENIOR_NORE	DERIV	4/2/2002 18:30	12.27777778	12.27777778	12.27777778
SENIOR	DERIV	4/2/2002 18:30	14.44444444	14.44444444	14.44444444
PREFERRED_MODRE	DERIV	5/27/2008 13:30	40	45	50
SENIOR_MODRE	DERIV	6/20/2008 18:30	40	40	40
SENIOR	DERIV	3/16/2006 18:30	14.44444444	14.44444444	14.44444444
SENIOR_NORE	DERIV	3/16/2006 18:30	12.27777778	12.27777778	12.27777778
SENIOR_MODRE	DERIV	6/20/2008 18:30	40	40	40
SENIOR	DERIV	3/16/2006 18:30	14.44444444	14.44444444	14.44444444
SENIOR_NORE	DERIV	3/16/2006 18:30	12.27777778	12.27777778	12.27777778
SENIOR_MODRE	DERIV	6/20/2008 18:30	40	40	40
LOAN_NORE	DERIV	2/21/2007 18:30	1	1	1
LOAN2NDCALL_MMR	DERIV	6/6/2008 13:30	1	1	1
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/14/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/14/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/14/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/14/2008 13:30	103.884	103.884	103.884
SENIOR_MODRE	DERIV	7/14/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/14/2008 13:30	103.884	103.884	103.884
SENIOR_NORE	DERIV	7/14/2008 13:30	103.884	103.884	103.884
LOAN	DERIV	1/13/2003 18:30	100	100	100
SENIOR_MODRE	DERIV	7/30/2008 8:30	54	59	69
LOAN_NORE	DERIV	7/23/2008 18:30	150	150	150
LT2_MMR_L	DERIV	7/29/2008 13:30	80	80	80
SENIOR_MODRE	DERIV	3/24/2004 18:30	41	41	41
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR	DERIV	7/30/2008 13:30	55.55	66.66	77.77
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
SUBORDINATE	DERIV	7/30/2008 13:30	91	101	111
SENIOR_NORE	DERIV	7/30/2008 13:30	47.22	56.664	66.108
SENIOR	DERIV	7/30/2008 13:30	55.55	66.66	77.77
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
SENIOR_NORE	DERIV	7/30/2008 13:30	47.22	56.664	66.108
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	91	101	111
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
CVA_SENIOR	DERIV	7/30/2008 13:30	50	60	70
PREFERRED_MODRE	DERIV	7/30/2008 18:30	161	161	163
SENIOR_NORE	DERIV	7/30/2008 13:30	47.22	56.664	66.108
SENIOR_NORE	DERIV	7/30/2008 13:30	47.22	56.664	66.108
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	84.86516854	94.87878788	103.8715596
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
PREFERRED_MODRE	DERIV	4/30/2007 8:30	5	5	7
SENIOR	DERIV	4/6/2006 13:30	125	125	125
SENIOR	DERIV	4/6/2006 13:30	125	125	125
SENIOR	DERIV	5/12/2006 8:30	1	1	1
SENIOR	DERIV	5/2/2007 8:30	1	1	1
SENIOR	DERIV	1/24/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/16/2007 18:30	1	1	1
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1

9700	9600	9500	9400	9350	9300	9200	9100
160	195	225	245	255	265	275	275
85	85	85	85	85	85	85	85
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
17.77777778	21.11111111	24.44444444	27.77777778	30.27777778	32.77777778	37.77777778	37.77777778
40	50	50	55	62.5	70	80	80
16	19	22	25	27.25	29.5	34	34
15.11111111	17.94444444	20.77777778	23.61111111	25.73611111	27.86111111	32.11111111	32.11111111
15.11111111	17.94444444	20.77777778	23.61111111	25.73611111	27.86111111	32.11111111	32.11111111
17.77777778	21.11111111	24.44444444	27.77777778	30.27777778	32.77777778	37.77777778	37.77777778
60	70	80	100	107.5	115	135	135
40	50	50	55	62.5	70	80	80
17.77777778	21.11111111	24.44444444	27.77777778	30.27777778	32.77777778	37.77777778	37.77777778
15.11111111	17.94444444	20.77777778	23.61111111	25.73611111	27.86111111	32.11111111	32.11111111
40	50	50	55	62.5	70	80	80
17.77777778	21.11111111	24.44444444	27.77777778	30.27777778	32.77777778	37.77777778	37.77777778
15.11111111	17.94444444	20.77777778	23.61111111	25.73611111	27.86111111	32.11111111	32.11111111
40	50	50	55	62.5	70	80	80
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
170	200	218	245	240	235	230	285
170	200	218	245	240	235	230	285
170	200	218	245	240	235	230	285
160.548	188.88	205.8792	231.378	226.656	221.934	217.212	269.154
170	200	218	245	240	235	230	285
160.548	188.88	205.8792	231.378	226.656	221.934	217.212	269.154
160.548	188.88	205.8792	231.378	226.656	221.934	217.212	269.154
100	100	100	100	100	100	100	100
79	89	97	105	108.5	112	122	130
150	150	150	150	150	150	150	150
90	110	120	135	135.5	136	137	155
41	41	41	41	41	41	41	41
750	750	750	750	750	750	750	750
116	136	153	170	173.5	177	191	201
116	136	153	170	173.5	177	191	201
116	136	153	170	173.5	177	191	201
88.88	96.657	109.989	116.655	116.655	116.655	116.655	116.655
80	87	99	105	105	105	105	105
126.0495868	131	151.1134752	150	147.5	145	142	142
75.552	82.1628	93.4956	99.162	99.162	99.162	99.162	99.162
88.88	96.657	109.989	116.655	116.655	116.655	116.655	116.655
80	87	99	105	105	105	105	105
75.552	82.1628	93.4956	99.162	99.162	99.162	99.162	99.162
123	131	143	150	147.5	145	142	142
123	131	143	150	147.5	145	142	142
123	131	143	150	147.5	145	142	142
125.0330579	131	151.1134752	150	147.5	145	142	142
123	131	143	150	147.5	145	142	142
80	87	99	105	105	105	105	105
80	87	99	105	105	105	105	105
80	87	99	105	105	105	105	105
80	87	99	105	105	105	105	105
168	172	178	185	185	185	185	185
75.552	82.1628	93.4956	99.162	99.162	99.162	99.162	99.162
75.552	82.1628	93.4956	99.162	99.162	99.162	99.162	99.162
123	131	143	150	147.5	145	142	142
123	131	143	150	147.5	145	142	142
115.8842975	122.875969	134.8865248	141.8918919	139.8969949	137.9020979	135.9142857	135.9142857
80	87	99	105	105	105	105	105
12	17	22	26	30	34	42	58
125	125	125	125	125	125	125	125
125	125	125	125	125	125	125	125
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

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37.77777778
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322
322
322
304.0968
322
304.0968
304.0968
100
135
150
160.8
41
750
206
206
206
116.655
105
144.0285714
99.162
116.655
105
99.162
142
142
142
144.0285714
142
105
105
105
105
185
99.162
99.162
142
142
135.9142857
105
83
125
125
1
1
0.999999975
1
0.999999975
1
1

WFHET_06_1_M8USDSENIOR	WFHET_06_1_M8	USD
WFHET_06_1_M9USDSENIOR	WFHET_06_1_M9	USD
WFHET_06_2_M7USDSENIOR	WFHET_06_2_M7	USD
WFHET_06_2_M7_USDSENIOR	WFHET_06_2_M7_	USD
WFHET_06_2_M8USDSENIOR	WFHET_06_2_M8	USD
WFHET_06_2_M9USDSENIOR	WFHET_06_2_M9	USD
WFHET_2005_3_M9USDSENIOR	WFHET_2005_3_M9	USD
WFHET_2006_1_M5USDSENIOR	WFHET_2006_1_M5	USD
WFHET_2006_1_M7USDSENIOR	WFHET_2006_1_M7	USD
WFHET_2006_1_M8USDSENIOR	WFHET_2006_1_M8	USD
WFHET_2006_1_M9USDSENIOR	WFHET_2006_1_M9	USD
WFHET_2006_1_M9_USDSENIOR	WFHET_2006_1_M9_	USD
WFHET_2006_2_M7USDSENIOR	WFHET_2006_2_M7	USD
WFHET_2006_2_M8USDSENIOR	WFHET_2006_2_M8	USD
WFHET_2006_2_M8_USDSENIOR	WFHET_2006_2_M8_	USD
WFHET_2006_2_M9USDSENIOR	WFHET_2006_2_M9	USD
WFHET04_1_M6USDSENIOR	WFHET04_1_M6	USD
WFHET04_2_M6USDSENIOR	WFHET04_2_M6	USD
WFHET04_2_M7USDSENIOR	WFHET04_2_M7	USD
WFTUSDSENIOR_MODRE	WFT	USD
WFTUSDSENIOR	WFT	USD
WFTEURSENIOR	WFT	EUR
WFTEURSENIOR_MODRE	WFT	EUR
WFTUSDSENIOR_NORE	WFT	USD
WFTEURSENIOR_NORE	WFT	EUR
WFTAUDSENIOR_MODRE	WFT	AUD
WFTUSDCVA_SENIOR	WFT	USD
WFT_INCUSDSENIOR_MODRE	WFT_INC	USD
WFT_INCUSDCVA_SENIOR	WFT_INC	USD
WFT_INCAUDSENIOR_MODRE	WFT_INC	AUD
WFTCNUSDSENIOR_MODRE	WFTCN	USD
WHIBIRUSDLOAN_NORE	WHIBIR	USD
WHINS_2X_C1USDSENIOR	WHINS_2X_C1	USD
WHITESTONE20031USDSENIOR_MODRE	WHITESTONE20031	USD
WHITESTONE20032USDSENIOR_MODRE	WHITESTONE20032	USD
WHITNUSDSENIOR_NORE	WHITN	USD
WHITN_2004_1_A1LAUSDASSETBACKED	WHITN_2004_1_A1LA	USD
WHITNEYUSDSENIOR_NORE	WHITNEY	USD
WHRUSDSENIOR	WHR	USD
WHREURSENIOR_MODRE	WHR	EUR
WHREURSENIOR	WHR	EUR
WHRUSDSENIOR_MODRE	WHR	USD
WHRUSDSENIOR_NORE	WHR	USD
WHREURSENIOR_NORE	WHR	EUR
WHRHKDSENIOR_MODRE	WHR	HKD
WHRTHBSENIOR	WHR	THB
WHRTWDSENIOR	WHR	TWD
WHRAUDSENIOR	WHR	AUD
WHRAUDSENIOR_MODRE	WHR	AUD
WHRHKDSENIOR_NORE	WHR	HKD
WHRJPYSENIOR_MODRE	WHR	JPY
WHRJPYSENIOR_NORE	WHR	JPY
WHTYUSDSENIOR_NORE	WHTY	USD
WI_MUNIUSDSENIOR_MODRE	WI_MUNI	USD
WIMARUSDLOAN_NORE	WIMAR	USD
WINUSDSENIOR_NORE	WIN	USD
WINUSDLOAN_NORE	WIN	USD
WINUSDSENIOR	WIN	USD
WINUSDSENIOR_MODRE	WIN	USD
WINAUDSENIOR_NORE	WIN	AUD
WINEURSENIOR_NORE	WIN	EUR
WINAUDSENIOR_MODRE	WIN	AUD
WINEURSENIOR_MODRE	WIN	EUR
WINAUDSENIOR	WIN	AUD
WINHKDSENIOR_MODRE	WIN	HKD
WINTWDSENIOR	WIN	TWD
WINHKDSENIOR_NORE	WIN	HKD
WINJPYSENIOR_NORE	WIN	JPY
WINJPYSENIOR_MODRE	WIN	JPY
WINSGDSENIOR_MODRE	WIN	SGD
WINDUSDSENIOR_NORE	WIND	USD
WINDIMUSDLOAN_NORE	WINDIM	USD
WINDIMUSDLOANCALL_MMR	WINDIM	USD
WINDIMHKDSENIOR_MMR_L	WINDIM	HKD

SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	8/23/2006 18:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	12/6/2006 18:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2005 18:30	300	300	300
SENIOR	DERIV	1/18/2006 18:30	90	90	90
SENIOR	DERIV	1/30/2006 18:30	195	195	195
SENIOR_MODRE	DERIV	7/22/2008 13:30	48	48	48
SENIOR	DERIV	6/24/2005 8:30	8	8	8
SENIOR	DERIV	6/24/2005 8:30	8	8	8
SENIOR_MODRE	DERIV	7/22/2008 13:30	48	48	48
SENIOR_NORE	DERIV	7/22/2008 13:30	45.3312	45.3312	45.3312
SENIOR_NORE	DERIV	7/22/2008 13:30	45.3312	45.3312	45.3312
SENIOR_MODRE	DERIV	7/22/2008 13:30	48	48	48
CVA_SENIOR	DERIV	7/22/2008 13:30	48	48	48
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/22/2008 13:30	48	48	48
SENIOR_MODRE	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/29/2008 18:30	345	345	355
LOAN_NORE	DERIV	6/24/2008 18:30	500	500	500
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	5/14/2004 13:30	270	270	270
SENIOR_MODRE	DERIV	5/14/2004 13:30	475	475	475
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	8/24/2005 18:30	5.25	5.25	5.25
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	102.212
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	92
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	102.212
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	92
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	86.8348
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	86.8348
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	92
SENIOR	DERIV	2/2/2005 18:30	17	17	17
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	102.212
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	102.212
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	92
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	86.8348
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	92
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	86.8348
SENIOR_NORE	DERIV	12/21/2004 18:30	15	15	15
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
LOAN_NORE	DERIV	6/17/2008 18:30	250	300	400
SENIOR_NORE	DERIV	7/29/2008 18:30	85	92	117
LOAN_NORE	DERIV	7/25/2008 18:30	24.99999999	24.99703509	35.09793587
SENIOR	DERIV	7/29/2008 18:30	85	92	117
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR_NORE	DERIV	5/8/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	85	92	117
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR	DERIV	7/29/2008 18:30	85	92	117
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR	DERIV	7/29/2008 18:30	85	92	117
SENIOR_NORE	DERIV	7/29/2008 18:30	85	92	117
SENIOR_NORE	DERIV	7/29/2008 18:30	85	92	117
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR_NORE	DERIV	7/6/2006 8:30	30	30	30
LOAN_NORE	DERIV	7/25/2008 13:30	290	290	290
LOANCALL_MMR	DERIV	7/25/2008 13:30	290	290	290
SENIOR_MMR_L	DERIV	7/29/2008 13:30	215	215	215

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1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
300	300	300	300	300	300	300	300
90	90	90	90	90	90	90	90
195	195	195	195	195	195	195	195
56	71	77	84	87	90	93	102
13	19	24	32	35	38	49	49
13	19	24	32	35	38	49	49
56	71	77	84	87	90	93	102
52.8864	67.0524	72.7188	79.3296	82.1628	84.996	87.8292	96.3288
52.8864	67.0524	72.7188	79.3296	82.1628	84.996	87.8292	96.3288
56	71	77	84	87	90	93	102
56	71	77	84	87	90	93	102
1	1	1	1	1	1	1	1
56	71	77	84	87	90	93	102
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
365	405	430	455	455	455	455	455
500	500	500	500	500	500	500	500
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
270	270	270	270	270	270	270	270
475	475	475	475	475	475	475	475
10	10	10	10	10	10	10	10
65	65	65	65	65	65	65	65
5.25	5.25	5.25	5.25	5.25	5.25	5.25	5.25
124.432	133.32	142.208	149.985	148.3185	146.652	154.429	154.429
112	120	128	135	133.5	132	139	139
124.432	133.32	142.208	149.985	148.3185	146.652	154.429	154.429
112	120	128	135	133.5	132	139	139
105.7728	113.328	120.8832	127.494	126.0774	124.6608	131.2716	131.2716
105.7728	113.328	120.8832	127.494	126.0774	124.6608	131.2716	131.2716
112	120	128	135	133.5	132	139	139
23	30	38	50	57	64	81	81
124.432	133.32	142.208	149.985	148.3185	146.652	154.429	154.429
124.432	133.32	142.208	149.985	148.3185	146.652	154.429	154.429
112	120	128	135	133.5	132	139	139
105.7728	113.328	120.8832	127.494	126.0774	124.6608	131.2716	131.2716
112	120	128	135	133.5	132	139	139
105.7728	113.328	120.8832	127.494	126.0774	124.6608	131.2716	131.2716
15	15	15	15	15	15	15	15
26	26	30	30	30	30	33	33
500	520	550	580	590	600	600	600
172	224	253	275	277.5	280	285	285
67.01572033	110	145	170	177.5	185	200	200
172	224	253	275	277.5	280	285	285
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
1	1	1	1	1	1	1	1
172	224	253	275	277.5	280	285	285
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
172	224	253	275	277.5	280	285	285
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
172	224	253	275	277.5	280	285	285
172	224	253	275	277.5	280	285	285
172	224	253	275	277.5	280	285	285
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
55	85	115	155	172.5	190	225	230
290	290	290	290	290	290	290	290
290	290	290	290	290	290	290	290
350	420	460	490.0302071	500.0151036	510	525	525

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102
96.3288
96.3288
102
102
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102
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455
500
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270
475
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65
5.25
154.429
139
154.429
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131.2716
131.2716
139
83
154.429
154.429
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131.2716
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131.2716
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200
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293.8065
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293.8065
293.8065
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293.8065
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285
285
293.8065
293.8065
230
290
290
525

WINDIMAUDSENIOR_MMR_L	WINDIM	AUD
WINDM_X_X_AEURASSETBACKED	WINDM_X_X_A	EUR
WINDSUSDSENIOR_MODRE	WINDS	USD
WINDSUSDSENIOR_NORE	WINDS	USD
WINDSEURSENIOR_NORE	WINDS	EUR
WINDSEURSENIOR_MODRE	WINDS	EUR
WINDSAUDSENIOR_MODRE	WINDS	AUD
WINDSUSDSENIOR	WINDS	USD
WINDSAUDSENIOR	WINDS	AUD
WINDSTWDSENIOR	WINDS	TWD
WINDSHKDSENIOR_MODRE	WINDS	HKD
WINDSHKDSENIOR_NORE	WINDS	HKD
WINDSJPYSENIOR_MODRE	WINDS	JPY
WINDSSGDSENIOR_MODRE	WINDS	SGD
WINDSEURSENIOR	WINDS	EUR
WINDSJPYSENIOR_NORE	WINDS	JPY
WINDSUSDLOAN_NORE	WINDS	USD
WINDSTUSDSENIOR_NORE	WINDST	USD
WLDFUSDCVA_SENIOR	WLDF	USD
WLDF-CVAUSDCVA_SENIOR	WLDF-CVA	USD
WLLUSDSENIOR	WLL	USD
WLLUSDSENIOR_MODRE	WLL	USD
WLLUSDSENIOR_NORE	WLL	USD
WLLEURSENIOR_MODRE	WLL	EUR
WLLEURSENIOR_NORE	WLL	EUR
WLLEURSENIOR	WLL	EUR
WLMUSDLOAN_NORE	WLM	USD
WLPUSDSENIOR	WLP	USD
WLPEURSENIOR	WLP	EUR
WLPEURSENIOR_MODRE	WLP	EUR
WLPUSDSENIOR_MODRE	WLP	USD
WLPEURSENIOR_NORE	WLP	EUR
WLPUSDSENIOR_NORE	WLP	USD
WLPUSDSENIOR	WLP	USD
WLPAUDSENIOR_MODRE	WLP	AUD
WLPJPYSENIOR_MODRE	WLP	JPY
WLTUSDLOAN_NORE	WLT	USD
WMUSDSENIOR_MODRE	WM	USD
WMUSDSENIOR	WM	USD
WMUSDSENIOR_NORE	WM	USD
WMEURSENIOR	WM	EUR
WMEURSENIOR_MODRE	WM	EUR
WMEURSENIOR_NORE	WM	EUR
WMUSDSENIOR_MODRE	WM	USD
WMAUDSENIOR	WM	AUD
WMHKDSENIOR_MODRE	WM	HKD
WMUSDSUBORDINATE_MODRE	WM	USD
WMAUDSENIOR_MODRE	WM	AUD
WMUSDCVA_SENIOR	WM	USD
WMUSDPREFERRED_MODRE	WM	USD
WMHKDSENIOR_NORE	WM	HKD
WMJPYSENIOR_MODRE	WM	JPY
WMEURSUBORDINATE_MODRE	WM	EUR
WMUSDSUBORDINATE	WM	USD
WMUSDSUBORDINATE_NORE	WM	USD
WMJPYSENIOR_NORE	WM	JPY
WMSGDSENIOR_MODRE	WM	SGD
WMAUDSUBORDINATE_MODRE	WM	AUD
WMSGDSUBORDINATE_MODRE	WM	SGD
WMHKDSUBORDINATE_MODRE	WM	HKD
WMJPYSUBORDINATE_MODRE	WM	JPY
WM_PUSDPREFERRED_MODRE	WM_P	USD
WMABS_06_HE1_M8USDSENIOR	WMABS_06_HE1_M8	USD
WMABS_06_HE1_M9USDSENIOR	WMABS_06_HE1_M9	USD
WMABS_06_HE2_M8USDSENIOR	WMABS_06_HE2_M8	USD
WMABS_06_HE2_M9USDSENIOR	WMABS_06_HE2_M9	USD
WMABS_06_HE2_M9_USDSENIOR	WMABS_06_HE2_M9_	USD
WMABS_06_HE3_M8USDSENIOR	WMABS_06_HE3_M8	USD
WMABS_06_HE3_M9USDSENIOR	WMABS_06_HE3_M9	USD
WMABS_06_HE4_M9USDSENIOR	WMABS_06_HE4_M9	USD
WMABS_06_HE5_M9USDSENIOR	WMABS_06_HE5_M9	USD
WMABS_2006_HE2_M8USDSENIOR	WMABS_2006_HE2_M8	USD
WMABS_2006_HE2_M9USDSENIOR	WMABS_2006_HE2_M9	USD
WMABS_2006_HE3_M7USDSENIOR	WMABS_2006_HE3_M7	USD

SENIOR_MMR_L	DERIV	7/29/2008 13:30	215	215	215
ASSETBACKED	DERIV	12/19/2007 13:30	60	65	70
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR_NORE	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR_NORE	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR_NORE	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR_NORE	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
LOAN_NORE	DERIV	5/11/2007 13:30	22	23	26
SENIOR_NORE	DERIV	7/18/2006 13:30	27	27	27
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
SENIOR	DERIV	4/17/2002 18:30	100	100	100
SENIOR_MODRE	DERIV	4/17/2002 18:30	90	90	90
SENIOR_NORE	DERIV	4/17/2002 18:30	85	85	85
SENIOR_MODRE	DERIV	4/17/2002 18:30	90	90	90
SENIOR_NORE	DERIV	4/17/2002 18:30	85	85	85
SENIOR	DERIV	4/17/2002 18:30	100	100	100
LOAN_NORE	DERIV	3/27/2008 13:30	1150	1150	1100
SENIOR	DERIV	7/25/2008 13:30	74.437	75.548	75.548
SENIOR	DERIV	7/25/2008 13:30	74.437	75.548	75.548
SENIOR_MODRE	DERIV	7/25/2008 13:30	67	68	68
SENIOR_MODRE	DERIV	7/25/2008 13:30	67	68	68
SENIOR_NORE	DERIV	7/25/2008 13:30	63.2748	64.2192	64.2192
SENIOR_NORE	DERIV	7/25/2008 13:30	63.2748	64.2192	64.2192
SENIOR	CASH	7/25/2008 13:30	74.437	75.548	75.548
SENIOR_MODRE	DERIV	7/25/2008 13:30	67	68	68
SENIOR_MODRE	DERIV	7/25/2008 13:30	67	68	68
LOAN_NORE	DERIV	7/23/2008 18:30	73	73	79
SENIOR_MODRE	DERIV	7/30/2008 13:30	2275.204916	2351.755614	1949.929455
SENIOR	DERIV	7/30/2008 13:30	2485.507685	2580.289027	2140.737161
SENIOR_NORE	DERIV	7/30/2008 13:30	2170.935534	2239.188337	1856.952045
SENIOR	DERIV	7/30/2008 13:30	2497.765535	2598.724985	2163.216718
SENIOR_MODRE	DERIV	7/30/2008 13:30	2286.144138	2368.119454	1969.688526
SENIOR_NORE	DERIV	7/30/2008 13:30	2181.222831	2254.535866	1875.395398
SENIOR_MODRE	CASH	7/30/2008 13:30	2275.204916	2351.755614	1949.929455
SENIOR	DERIV	7/30/2008 13:30	2514.502778	2623.709409	2194.799534
SENIOR_MODRE	DERIV	7/30/2008 13:30	2273.419024	2349.695506	1947.82507
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3710.691438	3309.197141	2533.80375
SENIOR_MODRE	DERIV	7/30/2008 13:30	2301.076112	2390.288279	1997.456151
CVA_SENIOR	DERIV	7/30/2008 13:30	2275.204916	2351.755614	1949.929455
PREFERRED_MODRE	DERIV	7/30/2008 13:30	3147.836302	3252.202171	2639.35945
SENIOR_NORE	DERIV	7/30/2008 13:30	2169.257684	2237.260234	1854.992337
SENIOR_MODRE	DERIV	7/30/2008 13:30	2266.165378	2337.769787	1931.271575
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3730.667654	3334.23739	2561.677712
SUBORDINATE	DERIV	7/30/2008 13:30	4208.893465	3816.068695	2978.749781
SUBORDINATE_NORE	DERIV	7/2/2008 18:30	873.607	920.829	968.051
SENIOR_NORE	DERIV	7/30/2008 13:30	2162.434222	2226.068291	1839.521488
SENIOR_MODRE	DERIV	7/30/2008 13:30	2267.269296	2340.785074	1936.889389
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3757.964252	3368.192801	2600.875514
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3696.167894	3292.354798	2515.3545
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3707.409425	3306.009395	2530.807201
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3694.190772	3287.815081	2507.50226
PREFERRED_MODRE	DERIV	4/26/2007 18:30	6	6	25
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	11/30/2006 8:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	12/18/2006 18:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/13/2006 13:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	1/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/9/2006 18:30	1	1	1

350	420	460	490.0302071	500.0151036	510	525	525
72	74	75	76	76	76	76	76
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
35	44	52	60	65	70	75	75
52	82	112	152	169.5	187	215	227
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
100	100	100	100	100	100	100	100
90	90	90	90	90	90	90	90
85	85	85	85	85	85	85	85
90	90	90	90	90	90	90	90
85	85	85	85	85	85	85	85
100	100	100	100	100	100	100	100
1000	900	800	750	725	700	650	650
92.213	129.987	139.986	144.43	147.763	151.096	159.984	159.984
92.213	129.987	139.986	144.43	147.763	151.096	159.984	159.984
83	117	126	130	133	136	144	144
83	117	126	130	133	136	144	144
78.3852	110.4948	118.9944	122.772	125.6052	128.4384	135.9936	135.9936
78.3852	110.4948	118.9944	122.772	125.6052	128.4384	135.9936	135.9936
92.213	129.987	139.986	144.43	147.763	151.096	159.984	159.984
83	117	126	130	133	136	144	144
83	117	126	130	133	136	144	144
104	128	151	170	177.5	185	194	195
1395.871528	1162.140308	1038.614225	963.164684	905.7483645	848.332045	764.658891	708.936889
1520.963538	1256.864919	1116.647299	1030.78281	965.0828045	899.382799	803.140342	738.844184
1335.549798	1116.664024	1001.239013	930.824214	877.3787245	823.933235	746.239889	694.579777
1541.19016	1274.450295	1132.110749	1044.52864	977.052202	909.575764	810.043835	742.386376
1413.477808	1177.383441	1051.985638	975.030214	916.074024	857.117834	770.614005	711.995538
1351.906677	1130.797017	1013.62226	941.803738	886.9305025	832.057267	751.748461	697.41034
1395.871528	1162.140308	1038.614225	963.164684	905.7483645	848.332045	764.658891	708.936889
1574.035444	1306.921636	1164.825087	1077.870807	1009.77304	941.675273	840.933195	777.356179
1394.371377	1161.11213	1037.878269	962.605966	905.1961895	847.786413	763.79601	706.158526
1801.405329	1508.711754	1360.587603	1275.692963	1189.008973	1102.324983	971.463898	863.834063
1442.136405	1205.638365	1080.4232	1004.001818	944.51898	885.036142	797.56126	742.596891
1395.871528	1162.140308	1038.614225	963.164684	905.7483645	848.332045	764.658891	708.936889
1803.918635	1451.479695	1264.637839	1150.011903	1064.369687	978.727471	854.081098	762.704615
1334.161267	1115.716536	1000.563409	930.31306	876.8726415	823.432223	745.441903	692.000902
1373.979731	1137.735027	1012.093947	934.867349	877.185623	819.503897	735.605208	674.471071
1827.183253	1532.2764	1382.460853	1296.251087	1207.293917	1118.336747	982.861264	869.616617
2145.138817	1805.228031	1634.738102	1540.222066	1433.814911	1327.407755	1160.210473	1027.401854
873.607	798.0518	675.2746	651.6636	618.6082	585.5528	547.7752	547.7752
1315.159027	1093.952571	976.570035	904.509264	850.81421	797.119156	719.188047	662.456343
1382.533612	1148.352715	1024.267467	948.315966	890.983709	833.651452	750.036988	690.177819
1869.232243	1576.06477	1429.052441	1346.41185	1257.614522	1168.817193	1033.588646	927.433715
1781.816204	1487.347863	1337.119363	1250.059772	1162.991014	1075.922256	944.142879	828.629507
1799.191093	1507.109241	1359.371671	1274.713064	1188.026773	1101.340482	969.865469	858.538168
1769.28865	1470.927262	1317.253441	1226.922588	1138.757978	1050.593368	917.31192	799.588178
46	50	65	78	81.5	85	110	110
1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
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1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

525
76
185.562
180
180
185.562
185.562
180
180
180
185.562
180
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185.562
180
180
75
227
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1
100
90
85
90
85
100
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159.984
159.984
144
144
135.9936
135.9936
159.984
144
144
198
698.308284
726.608916
684.714849
728.886791
700.270652
686.52879
698.308284
766.745437
694.567022
840.425008
733.400355
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741.686991
681.240818
661.013848
843.81194
1001.710204
547.7752
649.954826
677.061031
907.00899
800.051475
833.079257
770.49867
110
1
1
1
1
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0.999999975
1
0.999999975
1

WMABS_2006_HE5_M9USDSENIOR	WMABS_2006_HE5_M9	USD
WMAR_2007_1A_EUSDASSETBACKED	WMAR_2007_1A_E	USD
WMBUSDSENIOR	WMB	USD
WMBEURSENIOR_MODRE	WMB	EUR
WMBEURSENIOR	WMB	EUR
WMBUSDLOAN	WMB	USD
WMBUSDSENIOR_MODRE	WMB	USD
WMBUSDSENIOR_NORE	WMB	USD
WMBEURSENIOR_NORE	WMB	EUR
WMBUSDLOAN_NORE	WMB	USD
WMBUSDCVA_SENIOR	WMB	USD
WMBHKDSENIOR_NORE	WMB	HKD
WMBUSDLOANNC_NORE	WMB	USD
WMBUSDLOANCALL	WMB	USD
WMBUSDLOANCALL_NORE	WMB	USD
WMBUSDPREFERRED_MODRE	WMB	USD
WMBAUDSENIOR_MODRE	WMB	AUD
WMB_GLFSTMUSDCVA_SENIOR	WMB_GLFSTM	USD
WMB_LOANUSDSENIOR	WMB_LOAN	USD
WMB_PUSDPREFERRED_MODRE	WMB_P	USD
WMGUSDSUBORDINATE_NORE	WMG	USD
WMGUSDLOANCALL	WMG	USD
WMGUSDLOAN_NORE	WMG	USD
WMGUSDLOANCALL_NORE	WMG	USD
WMHE_07_HE1_M6USDSENIOR	WMHE_07_HE1_M6	USD
WMHE_07_HE1_M7USDSENIOR	WMHE_07_HE1_M7	USD
WMHE_07_HE1_M8USDSENIOR	WMHE_07_HE1_M8	USD
WMHE_07_HE1_M9USDSENIOR	WMHE_07_HE1_M9	USD
WMHE_2007_HE1_M7USDSENIOR	WMHE_2007_HE1_M7	USD
WMHE_2007_HE1_M8USDSENIOR	WMHE_2007_HE1_M8	USD
WMHE_2007_HE3_M8USDSENIOR	WMHE_2007_HE3_M8	USD
WMHE07_HE2_A4USDSENIOR	WMHE07_HE2_A4	USD
WMHE07_HE2_M2USDSENIOR	WMHE07_HE2_M2	USD
WMHE07_HE2_M5USDSENIOR	WMHE07_HE2_M5	USD
WMHE07_HE2_M8USDSENIOR	WMHE07_HE2_M8	USD
WMHE07_HE2_M9USDSENIOR	WMHE07_HE2_M9	USD
WMIUSDSENIOR	WMI	USD
WMIEURSENIOR_MODRE	WMI	EUR
WMIUSDSENIOR_MODRE	WMI	USD
WMIEURSENIOR	WMI	EUR
WMIUSDSENIOR_NORE	WMI	USD
WMIEURSENIOR_NORE	WMI	EUR
WMIUSDSENIOR_MODRE	WMI	USD
WMIAUDSENIOR	WMI	AUD
WMIJPYSENIOR_MODRE	WMI	JPY
WMIAUDSENIOR_MODRE	WMI	AUD
WMLT_05_WMC1_M8USDSENIOR	WMLT_05_WMC1_M8	USD
WMLT_05_WMC1_M9USDSENIOR	WMLT_05_WMC1_M9	USD
WMLT05_WMC1_M9UNKSENIOR	WMLT05_WMC1_M9	UNK
WMLT05_WMC1_M9USDSENIOR	WMLT05_WMC1_M9	USD
WMTUSDSENIOR	WMT	USD
WMTUSDSENIOR_MODRE	WMT	USD
WMTUSDSENIOR_NORE	WMT	USD
WMTEURSENIOR	WMT	EUR
WMTEURSENIOR_NORE	WMT	EUR
WMTEURSENIOR_MODRE	WMT	EUR
WMTAUDSENIOR_MODRE	WMT	AUD
WMTUSDSENIOR_MODRE	WMT	USD
WMTEURSENIOR_MMR_L	WMT	EUR
WMTHKDSENIOR_MODRE	WMT	HKD
WMTHKDSENIOR_NORE	WMT	HKD
WMTJPYSENIOR_MODRE	WMT	JPY
WMTJPYSENIOR_NORE	WMT	JPY
WMTSGDSENIOR_MODRE	WMT	SGD
WMTSGDSENIOR	WMT	SGD
WNDTELEURSENIOR	WNDTEL	EUR
WNDTELEURCVA_SENIOR	WNDTEL	EUR
WODST_I_CEURASSETBACKED	WODST_I_C	EUR
WODST_III_A2AUSDASSETBACKED	WODST_III_A2A	USD
WODST_III_A2AEURASSETBACKED	WODST_III_A2A	EUR
WODST_IV_A1USDASSETBACKED	WODST_IV_A1	USD
WODST_IV_A1EURASSETBACKED	WODST_IV_A1	EUR
WODST_IV_A1_40_55EURASSETBACKED	WODST_IV_A1_40_55	EUR
WODST_IV_A1_40_60EURASSETBACKED	WODST_IV_A1_40_60	EUR

SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	2050	2050	2050
SENIOR	DERIV	7/2/2008 18:30	35.295	35.295	47.06
SENIOR_MODRE	DERIV	7/25/2008 18:30	15.882	15.882	26.47
SENIOR	DERIV	7/25/2008 18:30	17.6475	17.6475	29.4125
LOAN	DERIV	7/23/2008 18:30	15.75	15.75	21
SENIOR_MODRE	DERIV	7/25/2008 18:30	15.882	15.882	26.47
SENIOR_NORE	DERIV	7/25/2008 18:30	15	15	25
SENIOR_NORE	DERIV	7/25/2008 18:30	15	15	25
LOAN_NORE	DERIV	7/23/2008 18:30	15	15	20
CVA_SENIOR	DERIV	7/25/2008 18:30	23.823	23.823	39.705
SENIOR_NORE	DERIV	7/25/2008 18:30	15	15	25
LOANNC_NORE	DERIV	10/11/2006 18:30	65	65	65
LOANCALL	DERIV	11/9/2006 13:30	85	85	85
LOANCALL_NORE	DERIV	7/23/2008 18:30	40	40	45
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/25/2008 18:30	15.882	15.882	26.47
CVA_SENIOR	DERIV	7/25/2008 18:30	23.823	23.823	39.705
SENIOR	DERIV	9/5/2006 18:30	50	50	50
PREFERRED_MODRE	DERIV	10/24/2006 8:30	75	75	75
SUBORDINATE_NORE	DERIV	7/25/2008 13:30	324.9999998	275	425.0000001
LOANCALL	DERIV	11/9/2006 13:30	80	80	80
LOAN_NORE	DERIV	7/23/2008 18:30	360	360	360
LOANCALL_NORE	DERIV	7/23/2008 18:30	414	414	414
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	93.324	93.324	93.324
SENIOR_MODRE	DERIV	7/30/2008 13:30	84	84	84
SENIOR_MODRE	DERIV	7/30/2008 13:30	84	84	84
SENIOR	DERIV	7/30/2008 13:30	93.324	93.324	93.324
SENIOR_NORE	DERIV	7/30/2008 13:30	79.3296	79.3296	79.3296
SENIOR_NORE	DERIV	7/30/2008 13:30	79.3296	79.3296	79.3296
SENIOR_MODRE	CASH	7/30/2008 13:30	84	84	84
SENIOR	DERIV	7/30/2008 13:30	93.324	93.324	93.324
SENIOR_MODRE	DERIV	7/30/2008 13:30	84	84	84
SENIOR_MODRE	DERIV	7/30/2008 13:30	84	84	84
SENIOR	DERIV	4/1/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	7/18/2008 13:30	29.997	28.886	28.886
SENIOR_MODRE	DERIV	7/16/2008 13:30	27	26	26
SENIOR_NORE	DERIV	7/18/2008 13:30	25.4988	24.5544	24.5544
SENIOR	DERIV	7/18/2008 13:30	29.997	28.886	28.886
SENIOR_NORE	DERIV	7/18/2008 13:30	25.4988	24.5544	24.5544
SENIOR_MODRE	DERIV	7/18/2008 13:30	27	26	26
SENIOR_MODRE	DERIV	7/18/2008 13:30	27	26	26
SENIOR_MODRE	CASH	7/18/2008 13:30	27	26	26
SENIOR_MMR_L	DERIV	7/18/2008 13:30	28.5012	27.4456	27.4456
SENIOR_MODRE	DERIV	7/18/2008 13:30	27	26	26
SENIOR_NORE	DERIV	7/18/2008 13:30	25.4988	24.5544	24.5544
SENIOR_MODRE	DERIV	7/18/2008 13:30	27	26	26
SENIOR_NORE	DERIV	7/18/2008 13:30	25.4988	24.5544	24.5544
SENIOR_MODRE	DERIV	7/18/2008 13:30	27	26	26
SENIOR	DERIV	7/18/2008 13:30	29.997	28.886	28.886
SENIOR	DERIV	12/19/2007 13:30	250	250	250
CVA_SENIOR	DERIV	5/30/2008 13:30	150	175	200
ASSETBACKED	DERIV	7/28/2008 13:30	525	525	525
ASSETBACKED	DERIV	1/25/2008 18:30	45	45	45
ASSETBACKED	DERIV	7/28/2008 13:30	90	90	90
ASSETBACKED	DERIV	12/26/2007 18:30	79	79	79
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2050	2050	2050	2050	2050	2050	2050	2050
64.7075	76.4725	94.12	111.7675	114.70875	117.65	123.5325	123.5325
42.352	52.94	68.822	84.704	87.351	89.998	95.292	95.292
47.06	58.825	76.4725	94.12	97.06125	100.0025	105.885	105.885
26.25	31.5	42	52.5	60.375	68.25	73.5	73.5
42.352	52.94	68.822	84.704	87.351	89.998	95.292	95.292
40	50	65	80	82.5	85	90	90
40	50	65	80	82.5	85	90	90
25	30	40	50	57.5	65	70	70
63.528	79.41	103.233	127.056	131.0265	134.997	142.938	142.938
40	50	65	80	82.5	85	90	90
74	92	101	110	128	146	155	160
90	105	115	120	140	160	170	170
50	55	65	75	82.5	90	95	95
1	1	1	1	1	1	1	1
42.352	52.94	68.822	84.704	87.351	89.998	95.292	95.292
63.528	79.41	103.233	127.056	131.0265	134.997	142.938	142.938
59	77	86	95	113	131	140	145
100	125	200	250	255	260	270	270
599.9999999	714.9999999	744.9999999	774.9999999	775	775	775	775
83	115	140	165	177.5	190	210	220
400	420	450	480	490	500	510	510
460	483	517.5	552	563.5	575	586.5	586.5
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
106.656	115.544	124.432	133.32	136.0975	138.875	144.43	144.43
96	104	112	120	122.5	125	130	130
96	104	112	120	122.5	125	130	130
106.656	115.544	124.432	133.32	136.0975	138.875	144.43	144.43
90.6624	98.2176	105.7728	113.328	115.689	118.05	122.772	122.772
90.6624	98.2176	105.7728	113.328	115.689	118.05	122.772	122.772
96	104	112	120	122.5	125	130	130
106.656	115.544	124.432	133.32	136.0975	138.875	144.43	144.43
96	104	112	120	122.5	125	130	130
96	104	112	120	122.5	125	130	130
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
32.219	35.552	39.996	43.329	44.44	45.551	49.995	55.55
29	32	36	39	40	41	45	50
27.3876	30.2208	33.9984	36.8316	37.776	38.7204	42.498	47.22
32.219	35.552	39.996	43.329	44.44	45.551	49.995	55.55
27.3876	30.2208	33.9984	36.8316	37.776	38.7204	42.498	47.22
29	32	36	39	40	41	45	50
29	32	36	39	40	41	45	50
29	32	36	39	40	41	45	50
30.6124	33.7792	38.0016	41.1684	42.224	43.2796	47.502	52.78
29	32	36	39	40	41	45	50
27.3876	30.2208	33.9984	36.8316	37.776	38.7204	42.498	47.22
29	32	36	39	40	41	45	50
27.3876	30.2208	33.9984	36.8316	37.776	38.7204	42.498	47.22
29	32	36	39	40	41	45	50
32.219	35.552	39.996	43.329	44.44	45.551	49.995	55.55
250	250	250	250	250	250	250	250
225	250	250	250	250	250	250	250
525	525	525	525	525	525	525	525
45	45	45	45	45	45	45	45
90	90	90	90	90	90	90	90
79	79	79	79	79	79	79	79
75	75	75	75	75	75	75	75
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110

0.999999975
2050
123.5325
95.292
105.885
73.5
95.292
90
90
70
142.938
90
147
170
95
1
95.292
142.938
132
270
775
220
510
586.5
1
1
1
1
0.999999975
1
1
1
0.999999975
0.999999975
1
1
144.43
130
130
144.43
122.772
122.772
130
144.43
130
130
0.999999975
1
1
1
55.55
50
47.22
55.55
47.22
50
50
50
52.78
50
47.22
50
47.22
50
55.55
250
250
525
45
90
79
75
130
110

WODST4_X_D_VUSDASSETBACKED	WODST4_X_D_V	USD
WODST4_X_D_VEURASSETBACKED	WODST4_X_D_V	EUR
WOLKLUEURCVA_SENIOR	WOLKLU	EUR
WOODSUSDASSETBACKED	WOODS	USD
WOODS_2006_7_A2EURASSETBACKED	WOODS_2006_7_A2	EUR
WOODS_2006_7_A2USDASSETBACKED	WOODS_2006_7_A2	USD
WOODS_2006_7_A3USDASSETBACKED	WOODS_2006_7_A3	USD
WOODS_2006_7_A3_40_55USDASSETBACKED	WOODS_2006_7_A3_40_55	USD
WOODS_2006_7_A3_40_60USDASSETBACKED	WOODS_2006_7_A3_40_60	USD
WOODS_2006_7_DUSDASSETBACKED	WOODS_2006_7_D	USD
WORUSDSENIOR	WOR	USD
WOREURSENIOR	WOR	EUR
WOREURSENIOR_MODRE	WOR	EUR
WORUSDSENIOR_MODRE	WOR	USD
WORUSDSENIOR_NORE	WOR	USD
WOREURSENIOR_NORE	WOR	EUR
WORLDSUSDSENIOR_NORE	WORLDS	USD
WORSPAUSDSENIOR_NORE	WORSPA	USD
WORSPAUSDLOAN_NORE	WORSPA	USD
WOWAUEURSENIOR_MODRE	WOWAU	EUR
WPIUSDSENIOR_MODRE	WPI	USD
WPIUSDSENIOR_NORE	WPI	USD
WPIUSDSENIOR	WPI	USD
WPIEURSENIOR	WPI	EUR
WPIEURSENIOR_MODRE	WPI	EUR
WPIEURSENIOR_NORE	WPI	EUR
WPIILSSENIOR_MODRE	WPI	ILS
WPOUSDSENIOR_MODRE	WPO	USD
WPOUSDSENIOR	WPO	USD
WPOEURSENIOR_MODRE	WPO	EUR
WPPGRPAUDSENIOR	WPPGRP	AUD
WPSUSDSENIOR_MODRE	WPS	USD
WPZUSDCVA_LOAN	WPZ	USD
WPZUSDSENIOR_NORE	WPZ	USD
WRUSDSENIOR_MODRE	WR	USD
WRIUSDSENIOR	WRI	USD
WRIUSDSENIOR_NORE	WRI	USD
WRIUSDSENIOR_MODRE	WRI	USD
WRIEURSENIOR	WRI	EUR
WRIEURSENIOR_NORE	WRI	EUR
WRIEURSENIOR_MODRE	WRI	EUR
WRIAUDSENIOR_MODRE	WRI	AUD
WSCTUSDLOAN_NORE	WSCT	USD
WSFEURSENIOR_MODRE	WSF	EUR
WSFHKDSENIOR_MODRE	WSF	HKD
WSFSGDSENIOR_MODRE	WSF	SGD
WSFJPYSENIOR_MODRE	WSF	JPY
WSTCUSDLOAN_NORE	WSTC	USD
WSTCUSDCVA_LOAN	WSTC	USD
WSTCUSDSENIOR_NORE	WSTC	USD
WSTPJPYSENIOR_MODRE	WSTP	JPY
WSTPAUDSUBORDINATE_MODRE	WSTP	AUD
WSTPEURSUBORDINATE_MODRE	WSTP	EUR
WSTSRVUSDLOAN_NORE	WSTSRV	USD
WSTSRVUSDLOANNC_NORE	WSTSRV	USD
WSTSRVUSDLOANCALL	WSTSRV	USD
WSTSRVUSDLOANCALL_NORE	WSTSRV	USD
WTMUSDSENIOR	WTM	USD
WTMUSDLOAN	WTM	USD
WTMUSDSENIOR_MODRE	WTM	USD
WTMUSDSENIOR_NORE	WTM	USD
WTMEURSENIOR	WTM	EUR
WTMEURSENIOR_MODRE	WTM	EUR
WTMEURSENIOR_NORE	WTM	EUR
WTMUSDSENIOR	WTM	USD
WTMUSDCVA_SENIOR	WTM	USD
WTM_LOANUSDSENIOR	WTM_LOAN	USD
WTRAD_06_2A_BUSDSENIOR	WTRAD_06_2A_B	USD
WTRAD_2006_2A_DUSDSENIOR	WTRAD_2006_2A_D	USD
WUEURSENIOR_MODRE	WU	EUR
WUUSDSENIOR_MODRE	WU	USD
WUJPYSENIOR_MODRE	WU	JPY
WUAUDSENIOR_MODRE	WU	AUD
WUSGDSENIOR_MODRE	WU	SGD

ASSETBACKED	DERIV	7/28/2008 13:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
CVA_SENIOR	DERIV	7/30/2008 13:30	37.04148629	36.50290854	35.42651752
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
ASSETBACKED	DERIV	8/16/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/27/2008 18:30	1	1	1
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2006 13:30	206	258	323
SENIOR_NORE	DERIV	7/14/2008 18:30	19	19	19
LOAN_NORE	DERIV	7/25/2008 13:30	120	120	120
SENIOR_MODRE	DERIV	7/30/2008 8:30	24	29	34
SENIOR_MODRE	DERIV	7/25/2008 13:30	6	8	16
SENIOR_NORE	DERIV	7/25/2008 13:30	5.6664	7.5552	15.1104
SENIOR	DERIV	7/25/2008 13:30	6.666	8.888	17.776
SENIOR	DERIV	11/29/2004 8:30	123	123	123
SENIOR_MODRE	DERIV	7/25/2008 13:30	6	8	16
SENIOR_NORE	DERIV	11/29/2004 8:30	105	105	105
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	18
SENIOR_MODRE	DERIV	7/2/2008 18:30	20	19.99763065	22.0134292
SENIOR	DERIV	6/20/2008 13:30	22.22	22.21736765	24.45691985
SENIOR_MODRE	DERIV	7/8/2008 18:30	22.22	22.21736765	24.45691985
SENIOR	DERIV	7/30/2008 13:30	64.55309075	64.20180347	63.5013385
SENIOR_MODRE	DERIV	7/8/2008 13:30	23	23	28
CVA_LOAN	DERIV	5/24/2006 18:30	100	100	100
SENIOR_NORE	DERIV	7/24/2008 18:30	25	25	35
SENIOR_MODRE	DERIV	11/9/2007 13:30	1	1	1
SENIOR	DERIV	7/2/2008 18:30	217.756	219.1996977	221.7508023
SENIOR_NORE	DERIV	7/25/2008 13:30	232.3224	233.2668	235.1556
SENIOR_MODRE	DERIV	7/25/2008 13:30	246	247	249
SENIOR	DERIV	7/25/2008 13:30	273.306	274.417	276.639
SENIOR_NORE	DERIV	7/25/2008 13:30	232.3224	233.2668	235.1556
SENIOR_MODRE	DERIV	7/25/2008 13:30	246	247	249
SENIOR_MODRE	DERIV	7/25/2008 13:30	246	247	249
LOAN_NORE	DERIV	10/23/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
LOAN_NORE	DERIV	7/23/2008 18:30	270	270	320
CVA_LOAN	DERIV	7/23/2008 18:30	270	270	320
SENIOR_NORE	DERIV	7/23/2008 18:30	780	779.9124544	779.9390347
SENIOR_MODRE	DERIV	7/30/2008 8:30	27	32	40
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	67	72	80
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	67	72	80
LOAN_NORE	DERIV	6/20/2008 18:30	190	190	190
LOANNC_NORE	DERIV	10/11/2006 8:30	112	112	112
LOANCALL	DERIV	11/9/2006 13:30	137	137	137
LOANCALL_NORE	DERIV	7/23/2008 18:30	220	220	220
SENIOR	DERIV	6/20/2008 13:30	127.765	131.4227299	135.5471976
LOAN	DERIV	6/20/2008 13:30	103.5	106.4630575	109.8042104
SENIOR_MODRE	DERIV	6/20/2008 13:30	115	118.2922861	122.0046783
SENIOR_NORE	DERIV	5/17/2005 18:30	9	14	19
SENIOR	DERIV	5/17/2005 18:30	11	17	22
SENIOR_MODRE	DERIV	5/17/2005 18:30	10	15	20
SENIOR_NORE	DERIV	5/17/2005 18:30	9	14	19
SENIOR	CASH	5/17/2005 18:30	11	17	22
CVA_SENIOR	DERIV	6/20/2008 13:30	115	118.2922861	122.0046783
SENIOR	DERIV	12/28/2001 18:30	295	295	295
SENIOR	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45

1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
50.38469904	63.74159662	73.8393585	82	85.5	89	97	97
425	425	425	425	425	425	425	425
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
80	80	80	80	80	80	80	80
65	65	65	65	65	65	65	65
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
700	700	700	700	700	700	700	700
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
448	563	613	663	665.5	668	680	680
19	19	19	19	19	19	19	19
120	120	120	120	120	120	120	120
44	54	62	69	73	77	86	96
30	42	52	61	67	73	86	101
28.332	39.6648	49.1088	57.6084	63.2748	68.9412	81.2184	95.3844
33.33	46.662	57.772	67.771	74.437	81.103	95.546	112.211
123	123	123	123	123	123	123	123
30	42	52	61	67	73	86	101
105	105	105	105	105	105	105	105
32	44	54	63	69	75	88	103
26.68171184	31.5524109	36.4846646	40.84328636	43.21359002	45.58389367	49.99985541	50.90539244
29.64338185	35.05472851	40.53446238	45.37689115	48.01029851	50.64370587	55.54983936	56.555891
29.64338185	35.05472851	40.53446238	45.37689115	48.01029851	50.64370587	55.54983936	56.555891
93.27689975	113.2032557	129.5799251	142.8	148.05	153.3	163.8	163.8
38	48	57	65	66.5	68	75	75
100	100	100	100	100	100	100	100
45	70	95	120	125	130	135	135
1	1	1	1	1	1	1	1
228.1550651	237.2528369	242.7373631	248.1463665	252.4938438	256.841321	266.6394469	266.6398897
240.822	248.3772	253.0992	257.8212	261.5988	265.3764	273.876	273.876
255	263	268	273	277	281	290	290
283.305	292.193	297.748	303.303	307.747	312.191	322.19	322.19
240.822	248.3772	253.0992	257.8212	261.5988	265.3764	273.876	273.876
255	263	268	273	277	281	290	290
255	263	268	273	277	281	290	290
1	1	1	1	1	1	1	1
116	136	153	170	173.5	177	191	201
116	136	153	170	173.5	177	191	201
116	136	153	170	173.5	177	191	201
116	136	153	170	173.5	177	191	201
370	385	420	455	460	465	475	475
370	385	420	455	460	465	475	475
779.9675353	779.9834075	779.9968686	779.9946197	779.9951837	779.9957477	779.9992738	779.9999398
50	60	70	80	82.5	85	90	95
90	100	110	120	122.5	125	130	135
90	100	110	120	122.5	125	130	135
205	220	235	250	265	280	300	300
149	186	217	245	255	265	281	281
174	211	242	270	280	290	306	306
230	240	250	265	277.5	290	300	300
140.7383892	146.1526507	151.6348659	156.4772539	159.4394768	162.4016997	172.7875943	183.7954415
114.0094962	118.3954866	122.836525	126.7592516	129.1588921	131.5585326	139.9719486	148.8891965
126.677218	131.5505407	136.4850278	140.8436128	143.5098801	146.1761474	155.5243873	165.4324406
28	41	47	61	66	71	94	94
33	48	56	72	77.5	83	111	111
30	43	50	65	70	75	100	100
28	41	47	61	66	71	94	94
33	48	56	72	77.5	83	111	111
126.677218	131.5505407	136.4850278	140.8436128	143.5098801	146.1761474	155.5243873	165.4324406
295	295	295	295	295	295	295	295
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
60	70	80	90	91.5	93	96	96
60	70	80	90	91.5	93	96	96
60	70	80	90	91.5	93	96	96
60	70	80	90	91.5	93	96	96
60	70	80	90	91.5	93	96	96

1
750
97
425
0.999999975
80
65
130
110
700
0
0
0
1
0
0
680
19
120
101
116
109.5504
128.876
123
116
105
118
71.280651
79.19280326
79.19280326
163.8
75
100
135
1
266.6399073
273.876
290
322.19
273.876
290
290
1
206
206
206
206
475
475
779.9999726
100
140
140
300
281
306
300
194.5708629
157.6181608
175.1312898
94
111
100
94
111
175.1312898
295
1
1
96
96
96
96
96

WUHKDSENIOR_MODRE	WU	HKD
WV_MUNIUSDSENIOR_MODRE	WV_MUNI	USD
WYUSDSENIOR	WY	USD
WYEURSENIOR	WY	EUR
WYUSDSENIOR_MODRE	WY	USD
WYEURSENIOR_MODRE	WY	EUR
WYUSDSENIOR_NORE	WY	USD
WYEURSENIOR_NORE	WY	EUR
WYAUDSENIOR_MODRE	WY	AUD
WYUSDSENIOR_MODRE	WY	USD
WYJPYSENIOR_MODRE	WY	JPY
WYHKDSENIOR_MODRE	WY	HKD
WYHKDSENIOR_NORE	WY	HKD
WYJPYSENIOR_NORE	WY	JPY
WYUSDCVA_SENIOR	WY	USD
WY_MUNIUSDSENIOR_MODRE	WY_MUNI	USD
WY_MUNIUSDSENIOR_MMR_L	WY_MUNI	USD
WYEUSDSENIOR_MODRE	WYE	USD
WYEUSDSENIOR	WYE	USD
WYEEURSENIOR	WYE	EUR
WYEEURSENIOR_MODRE	WYE	EUR
WYEUSDSENIOR_NORE	WYE	USD
WYEEURSENIOR_NORE	WYE	EUR
WYEAUDSECURED_MODRE	WYE	AUD
WYEAUDSENIOR_MODRE	WYE	AUD
WYEJPYSENIOR_MODRE	WYE	JPY
WYEHKDSENIOR_MODRE	WYE	HKD
WYETWDSENIOR	WYE	TWD
WYEAUDSENIOR	WYE	AUD
WYEHKDSENIOR_NORE	WYE	HKD
WYEJPYSENIOR_NORE	WYE	JPY
WYNUSDSENIOR_MODRE	WYN	USD
WYNNUSDLOAN_NORE	WYNN	USD
WYNNUSDLOANNC_NORE	WYNN	USD
WYNNUSDSECURED_NORE	WYNN	USD
WYNNUSDSENIOR_NORE	WYNN	USD
WYNN_LLCUSDLOAN_NORE	WYNN_LLC	USD
WYNN_LLCUSDSECURED_NORE	WYNN_LLC	USD
WYNN_LLCUSDSENIOR_NORE	WYNN_LLC	USD
WYNN_LTDUSDSENIOR_NORE	WYNN_LTD	USD
XUSDSENIOR	X	USD
XEURSENIOR	X	EUR
XUSDSENIOR_NORE	X	USD
XUSDDIGITAL	X	USD
XEURSENIOR_NORE	X	EUR
XHKDSENIOR_NORE	X	HKD
XILSSENIOR_NORE	X	ILS
XUSDSENIOR_MODRE	X	USD
XJPYSENIOR_NORE	X	JPY
XAUDSENIOR_MODRE	X	AUD
XAUDSENIOR_NORE	X	AUD
XSGDSENIOR_NORE	X	SGD
XCELUSDSENIOR	XCEL	USD
XELUSDSENIOR	XEL	USD
XELUSDSENIOR_MODRE	XEL	USD
XELEURSENIOR_MODRE	XEL	EUR
XELUSDSENIOR_NORE	XEL	USD
XELEURSENIOR_NORE	XEL	EUR
XELEURSENIOR	XEL	EUR
XEL SWPSUSDSENIOR	XEL SWPS	USD
XEL_INCUSDSENIOR	XEL_INC	USD
XEL_INCEURSENIOR	XEL_INC	EUR
XEL_INCEURSENIOR_MODRE	XEL_INC	EUR
XEL_INCUSDSENIOR_MODRE	XEL_INC	USD
XEL_INCUSDSENIOR_NORE	XEL_INC	USD
XEL_INCEURSENIOR_NORE	XEL_INC	EUR
XEL_INCAUDSENIOR_MODRE	XEL_INC	AUD
XEL_NSPUSDSENIOR	XEL_NSP	USD
XEL_NSPEURSENIOR	XEL_NSP	EUR
XEL_NSPEURSENIOR_MODRE	XEL_NSP	EUR
XEL_NSPUSDSENIOR_MODRE	XEL_NSP	USD
XEL_NSPUSDSENIOR_NORE	XEL_NSP	USD
XEL_NSPEURSENIOR_NORE	XEL_NSP	EUR
XEL_NSPUSDSECURED_NORE	XEL_NSP	USD

SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR	DERIV	7/30/2008 13:30	119.988	119.988	119.988
SENIOR	DERIV	7/30/2008 13:30	119.988	119.988	119.988
SENIOR_MODRE	DERIV	7/30/2008 13:30	108	108	108
SENIOR_MODRE	DERIV	7/30/2008 13:30	108	108	108
SENIOR_NORE	DERIV	7/30/2008 13:30	101.9952	101.9952	101.9952
SENIOR_NORE	DERIV	7/30/2008 13:30	101.9952	101.9952	101.9952
SENIOR_MODRE	DERIV	7/30/2008 13:30	108	108	108
SENIOR_MODRE	CASH	7/2/2008 18:30	155	155	155
SENIOR_MODRE	DERIV	7/30/2008 13:30	108	108	108
SENIOR_MODRE	DERIV	7/30/2008 13:30	108	108	108
SENIOR_NORE	DERIV	7/30/2008 13:30	101.9952	101.9952	101.9952
SENIOR_NORE	DERIV	7/30/2008 13:30	101.9952	101.9952	101.9952
CVA_SENIOR	DERIV	7/30/2008 13:30	97.2	97.2	97.2
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR_MMR_L	DERIV	8/23/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/30/2008 18:30	2	3	5
SENIOR	DERIV	7/30/2008 18:30	2.222	3.333	5.555
SENIOR	DERIV	7/30/2008 18:30	2.222	3.333	5.555
SENIOR_MODRE	DERIV	7/30/2008 18:30	2	3	5
SENIOR_NORE	DERIV	7/30/2008 18:30	1.8888	2.8332	4.722
SENIOR_NORE	DERIV	7/30/2008 18:30	1.8888	2.8332	4.722
SECURED_MODRE	DERIV	7/30/2008 18:30	1.8	2.7	4.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	2	3	5
SENIOR_MODRE	DERIV	7/30/2008 18:30	2	3	5
SENIOR_MODRE	DERIV	7/30/2008 18:30	2	3	5
SENIOR	DERIV	7/30/2008 18:30	2.222	3.333	5.555
SENIOR	DERIV	7/30/2008 18:30	2.222	3.333	5.555
SENIOR_NORE	DERIV	7/30/2008 18:30	1.888888	2.833332	4.72222
SENIOR_NORE	DERIV	7/30/2008 18:30	1.8888	2.8332	4.722
SENIOR_MODRE	DERIV	7/9/2008 13:30	160	163	171
LOAN_NORE	DERIV	7/25/2008 18:30	150	149.9825354	175
LOANNC_NORE	DERIV	10/31/2006 8:30	153	153	156
SECURED_NORE	DERIV	7/29/2008 18:30	143.9999999	194	219
SENIOR_NORE	DERIV	7/29/2008 18:30	152.6399999	205.64	232.14
LOAN_NORE	DERIV	9/7/2007 13:30	175	175	185
SECURED_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	6/24/2008 18:30	3.533333333	3.3125	3.18
SENIOR	DERIV	7/29/2008 18:30	119.952	119.952	119.952
SENIOR	DERIV	7/29/2008 18:30	119.952	119.952	119.952
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
DIGITAL	DERIV	7/29/2008 18:30	102	102	102
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
SENIOR_NORE	DERIV	7/9/2008 18:30	122	122	122
SENIOR_MODRE	DERIV	7/29/2008 18:30	105.1518	105.1518	105.1518
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
SENIOR_MODRE	DERIV	7/29/2008 18:30	105.1518	105.1518	105.1518
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
SENIOR	DERIV	7/27/2001	160	160	160
SENIOR	DERIV	8/15/2002 18:30	444.4444444	444.4444444	444.4444444
SENIOR_MODRE	DERIV	8/15/2002 18:30	400	400	400
SENIOR_MODRE	DERIV	8/15/2002 18:30	400	400	400
SENIOR_NORE	DERIV	8/15/2002 18:30	377.7777778	377.7777778	377.7777778
SENIOR_NORE	DERIV	8/15/2002 18:30	377.7777778	377.7777778	377.7777778
SENIOR	DERIV	8/15/2002 18:30	444.4444444	444.4444444	444.4444444
SENIOR	DERIV	6/19/2002 8:30	0	0	0
SENIOR	DERIV	7/30/2008 18:30	16.665	21.109	24.442
SENIOR	DERIV	7/30/2008 18:30	16.665	21.109	24.442
SENIOR_MODRE	DERIV	7/30/2008 18:30	15	19	22
SENIOR_MODRE	DERIV	7/30/2008 18:30	15	19	22
SENIOR_NORE	DERIV	7/30/2008 18:30	14.166	17.9436	20.7768
SENIOR_NORE	DERIV	7/2/2008 18:30	21.7212	25.4988	28.332
SENIOR_MODRE	DERIV	7/30/2008 18:30	15	19	22
SENIOR	DERIV	7/30/2008 18:30	33.33	33.33	38.885
SENIOR	DERIV	7/30/2008 18:30	33.33	33.33	38.885
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	30	35
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	30	35
SENIOR_NORE	DERIV	7/30/2008 18:30	28.332	28.332	33.054
SENIOR_NORE	DERIV	7/30/2008 18:30	28.332	28.332	33.054
SECURED_NORE	DERIV	7/30/2008 18:30	27	27	31.5

60	70	80	90	91.5	93	96	96
5	5	5	5	5	5	5	5
153.318	175.538	197.758	219.978	219.978	219.978	219.978	242.198
153.318	175.538	197.758	219.978	219.978	219.978	219.978	242.198
138	158	178	198	198	198	198	218
138	158	178	198	198	198	198	218
130.3272	149.2152	168.1032	186.9912	186.9912	186.9912	186.9912	205.8792
130.3272	149.2152	168.1032	186.9912	186.9912	186.9912	186.9912	205.8792
138	158	178	198	198	198	198	218
175	195	210	225	225	225	225	245
138	158	178	198	198	198	198	218
138	158	178	198	198	198	198	218
130.3272	149.2152	168.1032	186.9912	186.9912	186.9912	186.9912	205.8792
130.3272	149.2152	168.1032	186.9912	186.9912	186.9912	186.9912	205.8792
124.2	142.2	160.2	178.2	178.2	178.2	178.2	196.2
5	5	5	5	5	5	5	5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
11	19	24	28	29.5	31	34	34
12.221	21.109	26.664	31.108	32.7745	34.441	37.774	37.774
12.221	21.109	26.664	31.108	32.7745	34.441	37.774	37.774
11	19	24	28	29.5	31	34	34
10.3884	17.9436	22.6656	26.4432	27.8598	29.2764	32.1096	32.1096
10.3884	17.9436	22.6656	26.4432	27.8598	29.2764	32.1096	32.1096
9.9	17.1	21.6	25.2	26.55	27.9	30.6	30.6
11	19	24	28	29.5	31	34	34
11	19	24	28	29.5	31	34	34
11	19	24	28	29.5	31	34	34
12.221	21.109	26.664	31.108	32.7745	34.441	37.774	37.774
12.221	21.109	26.664	31.108	32.7745	34.441	37.774	37.774
10.388884	17.944436	22.666656	26.444432	27.861098	29.277764	32.111096	32.111096
10.3884	17.9436	22.6656	26.4432	27.8598	29.2764	32.1096	32.1096
185	200	216	230	230	230	230	230
225	290	330	350	362.5	375	395	395
168	180	190	200	203.5	207	212	213
394	493.9999999	533.9999999	569	571.5	574	589	589
417.64	523.6399999	566.0399999	603.14	605.79	608.44	624.34	624.34
195	205	215	225	230	235	245	255
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
3.18	2.720666666	2.3055	2.014	1.855	1.696	1.512058823	1.512058823
134.064	151.704	172.872	188.16	194.04	199.92	206.976	219.912
134.064	151.704	172.872	188.16	194.04	199.92	206.976	219.912
114	129	147	160	165	170	176	187
114	129	147	160	165	170	176	187
114	129	147	160	165	170	176	187
114	129	147	160	165	170	176	187
134	149	167	180	185	190	196	207
117.5226	132.9861	151.5423	164.944	170.0985	175.253	181.4384	192.7783
114	129	147	160	165	170	176	187
117.5226	132.9861	151.5423	164.944	170.0985	175.253	181.4384	192.7783
114	129	147	160	165	170	176	187
114	129	147	160	165	170	176	187
160	160	160	160	160	160	160	160
444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444
400	400	400	400	400	400	400	400
400	400	400	400	400	400	400	400
377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778
377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778
444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444
0	0	0	0	0	0	0	0
35.552	46.662	57.772	68.882	71.104	73.326	84.436	84.436
35.552	46.662	57.772	68.882	71.104	73.326	84.436	84.436
32	42	52	62	64	66	76	76
32	42	52	62	64	66	76	76
30.2208	39.6648	49.1088	58.5528	60.4416	62.3304	71.7744	71.7744
37.776	47.22	56.664	66.108	67.9968	69.8856	79.3296	79.3296
32	42	52	62	64	66	76	76
47.773	53.328	56.661	62.216	64.9935	67.771	78.881	78.881
47.773	53.328	56.661	62.216	64.9935	67.771	78.881	78.881
43	48	51	56	58.5	61	71	71
43	48	51	56	58.5	61	71	71
40.6092	45.3312	48.1644	52.8864	55.2474	57.6084	67.0524	67.0524
40.6092	45.3312	48.1644	52.8864	55.2474	57.6084	67.0524	67.0524
38.7	43.2	45.9	50.4	52.65	54.9	63.9	63.9

96
5
242.198
242.198
218
218
205.8792
205.8792
218
245
218
218
205.8792
205.8792
196.2
5
0.999999975
34
37.774
37.774
34
32.1096
32.1096
30.6
34
34
34
37.774
37.774
32.111096
32.1096
230
395
214
589
624.34
255
0.999999975
0.999999975
1.512058823
225.792
225.792
192
192
192
192
212
197.9328
192
197.9328
192
192
160
444.4444444
400
400
377.7777778
377.7777778
444.4444444
0
84.436
84.436
76
76
71.7744
79.3296
76
78.881
78.881
71
71
67.0524
67.0524
63.9

XEL_SWPSUSDSENIOR	XEL_SWPS	USD
XEL_SWPSEURSENIOR	XEL_SWPS	EUR
XEL_SWPSEURSENIOR_MODRE	XEL_SWPS	EUR
XEL_SWPSUSDSENIOR_MODRE	XEL_SWPS	USD
XEL_SWPSUSDSENIOR_NORE	XEL_SWPS	USD
XEL_SWPSEURSENIOR_NORE	XEL_SWPS	EUR
XIDEUSDSENIOR_NORE	XIDE	USD
XIDEUSDLOAN_NORE	XIDE	USD
XINHDUSDSENIOR	XINHD	USD
XLUSDSENIOR	XL	USD
XLUSDSENIOR_NORE	XL	USD
XLUSDSENIOR_MODRE	XL	USD
XLEURSENIOR_MODRE	XL	EUR
XLEURSENIOR	XL	EUR
XLJPYSENIOR_MODRE	XL	JPY
XLHKDSENIOR_MODRE	XL	HKD
XLEURSENIOR_NORE	XL	EUR
XLAUDSENIOR	XL	AUD
XLUSDPREFERRED_MODRE	XL	USD
XLAUDSENIOR_MODRE	XL	AUD
XLHKDSENIOR_NORE	XL	HKD
XLJPYSENIOR_NORE	XL	JPY
XLSGDSENIOR_MODRE	XL	SGD
XL_PUSDPREFERRED_MODRE	XL_P	USD
XLCAUSDSENIOR	XLCA	USD
XLCAUSDSENIOR_MODRE	XLCA	USD
XLCAEURSENIOR_MODRE	XLCA	EUR
XLCAEURSENIOR	XLCA	EUR
XLCAAUDSENIOR	XLCA	AUD
XLCAEURSENIOR_MMR_L	XLCA	EUR
XLCAAUDSENIOR_MODRE	XLCA	AUD
XLCAHKDSENIOR_MODRE	XLCA	HKD
XLCASGDSENIOR_MODRE	XLCA	SGD
XLCAJPYSENIOR_MODRE	XLCA	JPY
XLCAUSDDIGITAL_NORE	XLCA	USD
XLCAUSDSENIOR_NORE	XLCA	USD
XLIUSDSENIOR_MODRE	XLI	USD
XLIUSDSENIOR	XLI	USD
XOMUSDSENIOR	XOM	USD
XOMUSDSENIOR_MODRE	XOM	USD
XOMEURSENIOR_MODRE	XOM	EUR
XOMUSDSENIOR_NORE	XOM	USD
XOMEURSENIOR_NORE	XOM	EUR
XOMEURSENIOR	XOM	EUR
XOMHKDSENIOR_MODRE	XOM	HKD
XOMJPYSENIOR_MODRE	XOM	JPY
XOMSGDSENIOR_MODRE	XOM	SGD
XOMAUDSENIOR_MODRE	XOM	AUD
XRAYUSDSENIOR_MODRE	XRAY	USD
XRAYAUDSENIOR_MODRE	XRAY	AUD
XRXUSDSUBORDINATE	XRX	USD
XRXUSDSENIOR	XRX	USD
XRXEURSENIOR	XRX	EUR
XRXUSDSENIOR_MODRE	XRX	USD
XRXEURSENIOR_MODRE	XRX	EUR
XRXUSDSENIOR_NORE	XRX	USD
XRXEURSENIOR_NORE	XRX	EUR
XRXEURSENIOR_MMR_L	XRX	EUR
XRXUSDSENIOR_MMR_L	XRX	USD
XRXHKDSENIOR_NORE	XRX	HKD
XRXAUDSENIOR_MODRE	XRX	AUD
XTALNAUDSENIOR_MMR_L	XTALN	AUD
XTOUSDSENIOR_NORE	XTO	USD
XTOUSDSENIOR_MODRE	XTO	USD
XTOEURSENIOR_MODRE	XTO	EUR
XTOAUDSENIOR_MODRE	XTO	AUD
XTRUSDSENIOR_MODRE	XTR	USD
YBRICKEURLOAN_MMR_L	YBRICK	EUR
YBRICKEURLOAN_MMR	YBRICK	EUR
YBTVAUSDLOAN_NORE	YBTVA	USD
YBTVAUSDLOANNC_NORE	YBTVA	USD
YBTVAUSDSUBORDINATE_NORE	YBTVA	USD
YBTVAUSDLOANCALL	YBTVA	USD
YBTVAUSDLOANCALL_NORE	YBTVA	USD

SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	33.33
SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	33.33
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	30
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	30
SENIOR_NORE	DERIV	7/30/2008 18:30	23.61	23.61	28.332
SENIOR_NORE	DERIV	7/30/2008 18:30	23.61	23.61	28.332
SENIOR_NORE	DERIV	8/24/2004 18:30	400	400	400
LOAN_NORE	DERIV	7/17/2006 8:30	130	130	130
SENIOR	DERIV	6/19/2008 8:30	700	700	700
SENIOR	DERIV	7/30/2008 18:30	247.753	247.753	247.753
SENIOR_NORE	DERIV	7/30/2008 18:30	210.6012	210.6012	210.6012
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
SENIOR	DERIV	7/30/2008 18:30	247.753	247.753	247.753
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
SENIOR_NORE	DERIV	7/30/2008 18:30	210.6012	210.6012	210.6012
SENIOR	DERIV	7/30/2008 18:30	247.753	247.753	247.753
PREFERRED_MODRE	DERIV	7/30/2008 18:30	334.5	334.5	334.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
SENIOR_NORE	DERIV	7/30/2008 18:30	210.6012	210.6012	210.6012
SENIOR_NORE	DERIV	7/30/2008 18:30	210.6012	210.6012	210.6012
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
PREFERRED_MODRE	DERIV	4/27/2007 18:30	7	12	20
SENIOR	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1685.345484
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1685.345484
SENIOR_MODRE	DERIV	7/30/2008 18:30	1025.395784	1330.324539	1701.414421
SENIOR	DERIV	7/30/2008 18:30	1025.395784	1330.324539	1701.414421
SENIOR	DERIV	7/30/2008 18:30	1022.215089	1323.155087	1685.392386
SENIOR_MMR_L	DERIV	7/30/2008 18:30	1025.395784	1330.324539	1701.414421
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.215089	1323.155087	1685.392386
SENIOR_MODRE	DERIV	7/30/2008 18:30	1021.694791	1322.257538	1683.679317
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.906737	1318.355118	1674.793549
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.572628	1316.983038	1670.093246
DIGITAL_NORE	DERIV	7/30/2008 18:30	992.77095	1276.104429	1614.633571
SENIOR_NORE	DERIV	7/30/2008 18:30	992.77095	1276.104429	1614.633571
SENIOR_MODRE	DERIV	6/29/2004 18:30	50	50	50
SENIOR	DERIV	6/29/2004 18:30	50	50	50
SENIOR	DERIV	7/15/2008 18:30	22.22	21.109	21.109
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_NORE	DERIV	7/15/2008 18:30	18.888	17.9436	17.9436
SENIOR_NORE	DERIV	7/15/2008 18:30	18.888	17.9436	17.9436
SENIOR	DERIV	7/15/2008 18:30	22.22	21.109	21.109
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_MODRE	DERIV	8/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	8/20/2007 8:30	39	39	39
SUBORDINATE	DERIV	7/30/2008 13:30	148	148	148
SENIOR	DERIV	7/30/2008 13:30	79.968	79.968	79.968
SENIOR	DERIV	7/30/2008 13:30	79.968	79.968	79.968
SENIOR_MODRE	DERIV	7/30/2008 13:30	72.0324	72.0324	72.0324
SENIOR_MODRE	DERIV	7/30/2008 13:30	72.0324	72.0324	72.0324
SENIOR_NORE	DERIV	7/30/2008 13:30	68	68	68
SENIOR_NORE	DERIV	7/30/2008 13:30	68	68	68
SENIOR_MMR_L	DERIV	7/30/2008 13:30	72.0324	72.0324	72.0324
SENIOR_MMR_L	DERIV	7/30/2008 13:30	72.0324	72.0324	72.0324
SENIOR_NORE	DERIV	7/30/2008 13:30	68	68	68
SENIOR_MODRE	DERIV	7/30/2008 13:30	72.0324	72.0324	72.0324
SENIOR_MMR_L	DERIV	7/30/2008 13:30	45.8278377	45.23834073	62.03808434
SENIOR_NORE	DERIV	7/14/2008 13:30	63.2748	63.2748	63.2748
SENIOR_MODRE	DERIV	7/14/2008 13:30	67	67	67
SENIOR_MODRE	DERIV	7/14/2008 13:30	67	67	67
SENIOR_MODRE	DERIV	7/14/2008 13:30	67	67	67
SENIOR_MODRE	DERIV	7/23/2008 13:30	35	35	37
LOAN_MMR_L	DERIV	4/10/2008 13:30	450	450	450
LOAN_MMR	DERIV	7/25/2008 13:30	450	450	450
LOAN_NORE	DERIV	7/23/2008 18:30	800	800	825
LOANNC_NORE	DERIV	10/11/2006 8:30	93	93	101
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	26574.87761	22160.73916	16588.02496
LOANCALL	DERIV	11/9/2006 13:30	118	118	126
LOANCALL_NORE	DERIV	7/23/2008 18:30	920	920	948.75

41.107	47.773	53.328	58.883	60.5495	62.216	69.993	69.993
41.107	47.773	53.328	58.883	60.5495	62.216	69.993	69.993
37	43	48	53	54.5	56	63	63
37	43	48	53	54.5	56	63	63
34.9428	40.6092	45.3312	50.0532	51.4698	52.8864	59.4972	59.4972
34.9428	40.6092	45.3312	50.0532	51.4698	52.8864	59.4972	59.4972
400	400	400	400	400	400	400	400
187	239	282	325	339.5	354	375	375
700	700	700	700	700	700	700	700
236.643	219.978	225.533	231.088	223.8665	216.645	203.313	203.313
201.1572	186.9912	191.7132	196.4352	190.2966	184.158	172.8252	172.8252
213	198	203	208	201.5	195	183	183
213	198	203	208	201.5	195	183	183
236.643	219.978	225.533	231.088	223.8665	216.645	203.313	203.313
213	198	203	208	201.5	195	183	183
213	198	203	208	201.5	195	183	183
201.1572	186.9912	191.7132	196.4352	190.2966	184.158	172.8252	172.8252
236.643	219.978	225.533	231.088	223.8665	216.645	203.313	203.313
319.5	297	304.5	312	302.25	292.5	274.5	274.5
213	198	203	208	201.5	195	183	183
201.1572	186.9912	191.7132	196.4352	190.2966	184.158	172.8252	172.8252
201.1572	186.9912	191.7132	196.4352	190.2966	184.158	172.8252	172.8252
213	198	203	208	201.5	195	183	183
26	42	54	66	69	72	85	85
1647.984376	1468.547917	1344.649641	1237.305087	1165.382689	1093.46029	983.202838	882.459328
1647.984376	1468.547917	1344.649641	1237.305087	1165.382689	1093.46029	983.202838	882.459328
1671.263756	1492.332165	1367.623474	1258.451019	1184.646132	1110.841245	996.499414	890.268004
1671.263756	1492.332165	1367.623474	1258.451019	1184.646132	1110.841245	996.499414	890.268004
1648.012232	1468.710813	1344.938581	1237.672115	1165.79826	1093.924404	983.765582	883.193266
1671.263756	1492.332165	1367.623474	1258.451019	1184.646132	1110.841245	996.499414	890.268004
1648.012232	1468.710813	1344.938581	1237.672115	1165.79826	1093.924404	983.765582	883.193266
1646.044908	1466.943171	1343.349091	1236.253785	1164.322651	1092.391517	981.528927	877.218047
1630.508047	1447.618177	1321.154306	1212.561376	1139.90799	1067.254603	955.181269	846.232748
1619.184845	1431.605349	1301.494335	1190.550865	1116.514365	1042.477864	927.984103	816.13479
1573.821538	1402.452816	1284.872726	1183.828148	1116.536871	1049.245593	946.623842	853.125004
1573.821538	1402.452816	1284.872726	1183.828148	1116.536871	1049.245593	946.623842	853.125004
50	50	50	50	50	50	50	50
50	50	50	56	53	50	50	50
22.22	24.442	27.775	27.775	29.997	32.219	35.552	45.551
20	22	25	25	27	29	32	41
20	22	25	25	27	29	32	41
18.888	20.7768	23.61	23.61	25.4988	27.3876	30.2208	38.7204
18.888	20.7768	23.61	23.61	25.4988	27.3876	30.2208	38.7204
22.22	24.442	27.775	27.775	29.997	32.219	35.552	45.551
20	22	25	25	27	29	32	41
20	22	25	25	27	29	32	41
20	22	25	25	27	29	32	41
20	22	25	25	27	29	32	41
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
39	39	39	39	39	39	39	39
168	193	203	213	214.5	216	219	219
103.488	132.888	144.648	156.408	158.172	159.936	163.464	163.464
103.488	132.888	144.648	156.408	158.172	159.936	163.464	163.464
93.2184	119.7009	130.2939	140.8869	142.47585	144.0648	147.2427	147.2427
93.2184	119.7009	130.2939	140.8869	142.47585	144.0648	147.2427	147.2427
88	113	123	133	134.5	136	139	139
88	113	123	133	134.5	136	139	139
93.2184	119.7009	130.2939	140.8869	142.47585	144.0648	147.2427	147.2427
93.2184	119.7009	130.2939	140.8869	142.47585	144.0648	147.2427	147.2427
88	113	123	133	134.5	136	139	139
93.2184	119.7009	130.2939	140.8869	142.47585	144.0648	147.2427	147.2427
82.78929742	101.6937801	115.9045002	128	131.5	135	143	143
67.0524	76.4964	85.9404	95.3844	98.2176	101.0508	107.6616	114.2724
71	81	91	101	104	107	114	121
71	81	91	101	104	107	114	121
71	81	91	101	104	107	114	121
41	46	51	55	57.5	60	65	69
450	450	450	450	450	450	450	450
450	450	450	450	450	450	450	450
850	875	900	925	930	935	945	945
137	172	201	230	239.5	249	265	267
11475.19096	10045.52227	9617.975833	9499.798022	9364.364472	9228.930921	8956.448421	8588.704452
162	197	226	255	264.5	274	290	292
977.5	1006.25	1035	1063.75	1069.5	1075.25	1086.75	1086.75

69.993
69.993
63
63
59.4972
59.4972
400
375
700
203.313
172.8252
183
183
203.313
183
183
172.8252
203.313
274.5
183
172.8252
172.8252
183
85
860.860764
860.860764
866.364326
866.364326
861.723829
866.364326
861.723829
853.66241
819.540191
788.722356
833.105917
833.105917
50
50
45.551
41
41
38.7204
38.7204
45.551
41
41
41
41
0.999999975
39
219
163.464
163.464
147.2427
147.2427
139
139
147.2427
147.2427
139
147.2427
143
133.1604
141
141
141
69
450
450
945
270
8500.261441
295
1086.75

YCCUSDLOAN_NORE	YCC	USD
YCCUSDCVA_LOAN	YCC	USD
YELLUSDSENIOR_NORE	YELL	USD
YELLEURSENIOR_NORE	YELL	EUR
YELLHKDSENIOR_NORE	YELL	HKD
YELLAUDSENIOR_NORE	YELL	AUD
YELLEURSENIOR_MMR_L	YELL	EUR
YELLUSDLOAN_NORE	YELL	USD
YELLUSDLOANCALL_MMR	YELL	USD
YELLOUSDSENIOR_NORE	YELLO	USD
YHOOUSDSENIOR_MODRE	YHOO	USD
YHOOUSDSENIOR_NORE	YHOO	USD
YHOOEURSENIOR_MODRE	YHOO	EUR
YUMUSDSENIOR	YUM	USD
YUMUSDSENIOR_MODRE	YUM	USD
YUMUSDSENIOR_NORE	YUM	USD
YUMEURSENIOR	YUM	EUR
YUMEURSENIOR_NORE	YUM	EUR
YUMEURSENIOR_MODRE	YUM	EUR
YYINDUHKDSENIOR_3CE	YYINDU	HKD
ZIRCONHKDSENIOR	ZIRCON	HKD
ZURICHUSDSENIOR_MMR_L	ZURICH	USD
ZURICHAUDSENIOR_MMR_L	ZURICH	AUD
ZURNVXJPYLT2_MMR_L	ZURNVX	JPY
ZURNVXUSDLT2_MMR_L	ZURNVX	USD
ZURNVXAUDSUBORDINATE	ZURNVX	AUD
ZURNVXHKDSUBORDINATE	ZURNVX	HKD
ZURNVXSGDSUBORDINATE	ZURNVX	SGD
ZURNVX_FINUSDPREFERRED_MMR_L	ZURNVX_FIN	USD
ZURNVX_FINUSDPREFERRED_MODRE	ZURNVX_FIN	USD
ZURNVX_PUSDPREFERRED_MODRE	ZURNVX_P	USD
ZURNVX_PUSDPREFERRED_MMR_L	ZURNVX_P	USD

LOAN_NORE	DERIV	7/23/2008 18:30	320	330	340
CVA_LOAN	DERIV	2/14/2008 18:30	450	450	450
SENIOR_NORE	DERIV	7/21/2008 13:30	789	789	821
SENIOR_NORE	DERIV	7/21/2008 13:30	789	789	821
SENIOR_NORE	DERIV	7/21/2008 13:30	789	789	821
SENIOR_NORE	DERIV	7/21/2008 13:30	789	789	821
SENIOR_MMR_L	DERIV	5/27/2008 13:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 13:30	485	485	485
LOANCALL_MMR	DERIV	7/25/2008 13:30	485	485	485
SENIOR_NORE	DERIV	5/27/2008 13:30	35	45	52
SENIOR_MODRE	DERIV	7/16/2008 13:30	16	16	20
SENIOR_NORE	DERIV	7/16/2008 13:30	15.1104	15.1104	18.388
SENIOR_MODRE	DERIV	7/16/2008 13:30	16	16	20
SENIOR	DERIV	7/10/2008 18:30	64.438	64.438	64.438
SENIOR_MODRE	DERIV	7/10/2008 18:30	58	58	58
SENIOR_NORE	DERIV	7/10/2008 18:30	54.7752	54.7752	54.7752
SENIOR	DERIV	7/10/2008 18:30	64.438	64.438	64.438
SENIOR_NORE	DERIV	7/2/2008 18:30	50.9976	50.9976	50.9976
SENIOR_MODRE	DERIV	7/10/2008 18:30	58	58	58
SENIOR_3CE	DERIV	5/30/2008 8:30	1	1	1
SENIOR	CASH	7/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	6/10/2008 18:30	2	2	2
SENIOR_MMR_L	DERIV	3/21/2007 8:30	2	2	2
LT2_MMR_L	DERIV	7/25/2008 13:30	66.5	71.25	76
LT2_MMR_L	DERIV	7/25/2008 13:30	66.5	71.25	76
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	205	205	205
PREFERRED_MODRE	DERIV	7/30/2008 18:30	205	205	205
PREFERRED_MODRE	DERIV	4/27/2007 18:30	10	10	10
PREFERRED_MMR_L	DERIV	4/27/2007 18:30	10	10	10

380	405	435	445	455	465	475	475
450	500	600	600	600	600	600	600
871	878	890	902	909	916	915	915
871	878	890	902	909	916	915	915
871	878	890	902	909	916	915	915
871	878	890	902	909	916	915	915
1	1	1	1	1	1	1	1
485	485	485	485	485	485	485	485
485	485	485	485	485	485	485	485
58	65	72	80	85	90	105	105
28	33	38	42	44.5	47	51	51
26.4432	31.1652	35.8872	39.6648	42.0258	44.3868	48.1644	48.1644
28	33	38	42	44.5	47	51	51
75.548	83.325	98.879	115.544	117.2105	118.877	123.321	145.541
68	75	89	104	105.5	107	111	131
64.2192	70.83	84.0516	98.2176	99.6342	101.0508	104.8284	123.7164
75.548	83.325	98.879	115.544	117.2105	118.877	123.321	145.541
60.4416	67.0524	80.274	94.44	95.8566	97.2732	101.0508	119.9388
68	75	89	104	105.5	107	111	131
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
3	6	9	12	14	16	22	22
3	6	9	12	14	16	22	22
92.15	105.45	116.85	128.25	129.675	131.1	133.95	138.7
92.15	105.45	116.85	128.25	129.675	131.1	133.95	138.7
97	111	123	135	136.5	138	141	146
97	111	123	135	136.5	138	141	146
97	111	123	135	136.5	138	141	146
210	215	220	225	227.5	230	240	245
210	215	220	225	227.5	230	240	245
16	24	32	40	43.5	47	62	72
16	24	32	40	43.5	47	62	72

475
600
915
915
915
915
1
485
485
105
51
48.1644
51
145.541
131
123.7164
145.541
119.9388
131
1
0.999999975
22
22
143.45
143.45
151
151
151
250
250
82
82

Source - CATS / Laura download		1	2	3
	SAME AS CUSIP			
Type	FCN		Cusip	Product
Sales	01642PAC0		01642PAC0	USDLoan ALIX LIBOR 200.00 Oct 12 13,T/L C
Sales	01642PAC0		01642PAC0	USDLoan ALIX LIBOR 200.00 Oct 12 13,T/L C
Sales		3610	3610	USDLoan AIQ LIBOR 250.00 Dec 29 11,T/L
Sales		8889	8889	USDLoan ALTEL LIBOR 275.00 May 16 14,TL B-2
Sales		7719	7719	EURLoan BUCY LIBOR 175.00 May 4 14,EURO T/L
Sales		7719	7719	EURLoan BUCY LIBOR 175.00 May 4 14,EURO T/L
Sales		9895	9895	USDLoan ESTBL LIBOR 175.00 Mar 16 12,TL B
Sales		9895	9895	USDLoan ESTBL LIBOR 175.00 Mar 16 12,TL B
Sales		4465	4465	USDLoan GM LIBOR 150.00 Jul 20 11,US$
Sales		6490	6490	USDLoan HCA LIBOR 200.00 Nov 17 12,T/L A
Sales		8334	8334	USDLoan JARD LIBOR 250.00 Jan 24 12,TL B-3
Sales		7201	7201	USDLoan LVLT LIBOR 225.00 Mar 13 14,T/L
Sales		9735	9735	USDLoan MCJ LIBOR 325.00 Jan 31 14,TL
Sales		8521	8521	USDLoan NEF LIBOR 350.00 Nov 30 14,2ND LN TL
Sales	72347NAC4		72347NAC4	USDLoan PFHC LIBOR 275.00 Apr 2 14,TL
Sales		7473	7473	USDLoan TSG LIBOR 200.00 Sep 30 14,T/L
Sales	81732LAC2		81732LAC2	USDLoan SQA LIBOR 325.00 Dec 3 14,TL
Sales		9702	9702	USDLoan VOUGHT LIBOR 400.00 Dec 22 11,TL
Sales		8681	8681	USDLoan WCRXLN LIBOR 200.00 Jan 18 12,TL B
Sales		8680	8680	USDLoan WCRXLN LIBOR 200.00 Jan 18 12,TL C
Sales		8681	8681	USDLoan WCRXLN LIBOR 200.00 Jan 18 12,TL B
Sales		8680	8680	USDLoan WCRXLN LIBOR 200.00 Jan 18 12,TL C
Sales	95081HAD6		95081HAD6	USDLoan WESCOA LIBOR 225.00 Sep 29 13,1ST LIEN
Sales	95235LAF7		95235LAF7	USDLoan WSTC LIBOR 237.50 Oct 24 13,T/L B
Sales	95235LAF7		95235LAF7	USDLoan WSTC LIBOR 237.50 Oct 24 13,T/L B
Sales	984753AB9		984753AB9	USDLoan YCC LIBOR 200.00 Feb 6 14,T/L B
Sales		9899	9899	USDLoan APL LIBOR 275.00 Jul 24 14,TL B
Sales	11875VAD2		11875VAD2	USDLoan BUCY LIBOR 150.00 May 4 14,US T/L
Sales		9876	9876	USDLoan CVLR LIBOR 475.00 Dec 15 12,TL
Sales		7902	7902	USDLoan DG LIBOR 275.00 Jul 6 14,1ST
Sales	42002RAG5		42002RAG5	USDLoan HWTEL LIBOR 250.00 May 30 14,T/L
Sales	42002RAG5		42002RAG5	USDLoan HWTEL LIBOR 250.00 May 30 14,T/L
Sales		8447	8447	USDLoan HDSY LIBOR 150.00 Aug 30 12,ABL EREV
Sales		8656	8656	USDLoan LVLD LIBOR 225.00 Mar 9 14,TL 1ST LN
Sales		8656	8656	USDLoan LVLD LIBOR 225.00 Mar 9 14,TL 1ST LN
Sales		8683	8683	USDLoan NWZ LIBOR 200.00 Aug 21 13,TL
Sales		3629	3629	USDLoan PENN LIBOR 150.00 Oct 3 11,T/L A
Sales		7673	7673	USDLoan TRB LIBOR 300.00 Jun 4 14,INIT TL B
Sales		6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales		6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales		7209	7209	USDLoan UVN LIBOR 225.00 Sep 29 14,TL
Sales		9162	9162	USDLoan ATRCOS LIBOR 375.00 Jun 21 12,TL
Sales		5977	5977	USDLoan AVETA LIBOR 550.00 Aug 22 11,NEW NAMM T
Sales		5976	5976	USDLoan AVETA LIBOR 550.00 Aug 22 11,ORGN MMM T
Sales		5968	5968	USDLoan AVETA LIBOR 550.00 Aug 22 11,ORGN NAMM
Sales		5966	5966	USDLoan AVETA LIBOR 550.00 Aug 22 11,PHMC INC T
Sales		5977	5977	USDLoan AVETA LIBOR 550.00 Aug 22 11,NEW NAMM T
Sales		5976	5976	USDLoan AVETA LIBOR 550.00 Aug 22 11,ORGN MMM T
Sales		5968	5968	USDLoan AVETA LIBOR 550.00 Aug 22 11,ORGN NAMM
Sales		5966	5966	USDLoan AVETA LIBOR 550.00 Aug 22 11,PHMC INC T
Sales	13973UAC3		13973UAC3	USDLoan CARS LIBOR 175.00 Dec 15 10,TL B
Sales		7267	7267	USDLoan DYN LIBOR 150.00 Apr 2 12,R/C
Sales		9901	9901	USDLoan EP LIBOR 100.00 Sep 7 12,R/C
Sales	29410DAG9		29410DAG9	USDLoan ENVSOL LIBOR 825.00 Jul 7 12,T/L
Sales		9735	9735	USDLoan MCJ LIBOR 325.00 Jan 31 14,TL
Sales		9735	9735	USDLoan MCJ LIBOR 325.00 Jan 31 14,TL
Sales		7386	7386	USDLoan METRO LIBOR 225.00 Nov 3 13,T/L B
Sales	63530VAC2		63530VAC2	USDLoan NCMI LIBOR 175.00 Feb 13 15,T/L
Sales		9152	9152	USDLoan IQWCN LIBOR 350.00 Jan 31 09,REVOLVER A
Sales		9153	9153	USDLoan IQWCN LIBOR 350.00 Jan 31 09,REVOLVER B
Sales		9154	9154	USDLoan IQWCN LIBOR 350.00 Jan 31 09,REVOLVER C
Sales		9733	9733	USDLoan IQW LIBOR 400.00 Jan 31 09,R/C A
Sales	81732LAC2		81732LAC2	USDLoan SQA LIBOR 325.00 Dec 3 14,TL
Sales	81749LAC3		81749LAC3	USDLoan SRNA LIBOR 200.00 Mar 10 13,TL
Sales	81749LAC3		81749LAC3	USDLoan SRNA LIBOR 200.00 Mar 10 13,TL
Sales		9378	9378	USDLoan SOA LIBOR 500.00 Feb 28 14,TL B
Sales		9378	9378	USDLoan SOA LIBOR 500.00 Feb 28 14,TL B
Sales		9378	9378	USDLoan SOA LIBOR 500.00 Feb 28 14,TL B
Sales		6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales		6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	92345MAC6		92345MAC6	USDLoan VRNT.PK LIBOR 300.00 May 25 14,TL

	4	5	6		8	9	10
Issuer	**Ticker**	coupon			**Ccy**	**Maturity**	**BorS**
ALIXPARTNERS LLC		4.79	CAN		USD	10/12/2013	Buy
ALIXPARTNERS LLC		4.79	CAN		USD	10/12/2013	Buy
ALLIANCE IMAGING INC		5.81	CAN		USD	12/29/2011	Buy
ALLTEL CORP			USA		USD	05/16/2014	Buy
BUCYRUS INTERNATIONAL INC			USA		EUR	05/04/2014	Buy
BUCYRUS INTERNATIONAL INC			USA		EUR	05/04/2014	Buy
EASTON BELL SPORTS INC			USA		USD	03/16/2012	Sell
EASTON BELL SPORTS INC			USA		USD	03/16/2012	Buy
GENERAL MOTORS CORP		3.96	USA		USD	07/20/2011	Buy
HCA INC		4.70	USA		USD	11/17/2012	Buy
JARDEN CORPORATION		5.30	USA		USD	01/24/2012	Buy
LEVEL 3 COMMUNICATIONS INC		5.04	USA		USD	03/13/2014	Buy
MCJUNKIN CORP		5.71	USA		USD	01/31/2014	Buy
NEFF CORP		6.40	USA		USD	11/30/2014	Sell
PINNACLE FOODS FINANCE LLC/PINNACLE FOODS FINANCE CORP		5.53	USA		USD	04/02/2014	Sell
SABRE HOLDINGS CORP		4.80	USA		USD	09/30/2014	Buy
SEQUA CORP			USA		USD	12/03/2014	Buy
VOUGHT AIRCRAFT INDUSTRIES INC		7.50	USA		USD	12/22/2011	Buy
WARNER CHILCOTT CORP			USA		USD	01/18/2012	Buy
WARNER CHILCOTT CORP			USA		USD	01/18/2012	Buy
WARNER CHILCOTT CORP			USA		USD	01/18/2012	Buy
WARNER CHILCOTT CORP			USA		USD	01/18/2012	Buy
WESCO AIRCRAFT HARDWARE CORP		6.25	USA		USD	09/29/2013	Sell
WEST CORP		4.84	USA		USD	10/24/2013	Sell
WEST CORP		4.84	USA		USD	10/24/2013	Sell
YANKEE CANDLE CO INC		6.00	USA		USD	02/06/2014	Sell
ATLAS PIPELINE PARTNERS LP			USA		USD	07/24/2014	Sell
BUCYRUS INTERNATIONAL INC			USA		USD	05/04/2014	Sell
CAVALIER TELEPHONE LLC			USA		USD	12/15/2012	Sell
DOLLAR GENERAL CORP		5.99	USA		USD	07/06/2014	Sell
HAWAIIAN TELCOM		5.30	USA		USD	05/30/2014	Sell
HAWAIIAN TELCOM		5.30	USA		USD	05/30/2014	Sell
HOME DEPOT SUPPLY		5.50	USA		USD	08/30/2012	Sell
LEVLAD LLC			USA		USD	03/09/2014	Buy
LEVLAD LLC			USA		USD	03/09/2014	Buy
NORTHWEST AIRLINES INC		4.46	USA		USD	08/21/2013	Buy
PENN NATIONAL GAMING INC		5.50	USA		USD	10/03/2011	Sell
TRIBUNE CO		7.91	USA		USD	06/04/2014	Sell
TROPICANA ENTERTAINMENT		6.25	USA		USD	01/03/2012	Buy
TROPICANA ENTERTAINMENT		6.25	USA		USD	01/03/2012	Buy
UNIVISION COMMUNICATIONS INC		5.05	USA		USD	09/29/2014	Buy
ATRIUM COS INC			USA		USD	06/21/2012	Buy
AVETA INC		9.50	USA		USD	08/22/2011	Buy
AVETA INC		9.50	USA		USD	08/22/2011	Buy
AVETA INC		9.50	USA		USD	08/22/2011	Buy
AVETA INC		9.50	USA		USD	08/22/2011	Buy
AVETA INC		9.50	USA		USD	08/22/2011	Buy
AVETA INC		9.50	USA		USD	08/22/2011	Buy
AVETA INC		9.50	USA		USD	08/22/2011	Buy
AVETA INC		9.50	USA		USD	08/22/2011	Buy
CAPITAL AUTOMOTIVE REIT		5.75	USA		USD	12/15/2010	Buy
DYNEGY HOLDINGS INC		1.50	USA		USD	04/02/2012	Buy
EL PASO CORP			USA		USD	09/07/2012	Buy
ENVIROSOLUTIONS INC.		11.50	USA		USD	07/07/2012	Buy
MCJUNKIN CORP		5.71	USA		USD	01/31/2014	Buy
MCJUNKIN CORP		5.71	USA		USD	01/31/2014	Buy
METROPCS WIRELESS INC			USA		USD	11/03/2013	Buy
NATIONAL CINEMEDIA INC		4.54	USA		USD	02/13/2015	Buy
QUEBECOR WORLD USA INC		8.00	USA		USD	01/31/2009	Sell
QUEBECOR WORLD USA INC		7.50	USA		USD	01/31/2009	Buy
QUEBECOR WORLD USA INC		8.00	USA		USD	01/31/2009	Sell
QUEBECOR WORLD USA INC		7.75	USA		USD	01/31/2009	Sell
SEQUA CORP			USA		USD	12/03/2014	Sell
SERENA SOFTWARE INC		4.68	USA		USD	03/10/2013	Buy
SERENA SOFTWARE INC		4.68	USA		USD	03/10/2013	Sell
SOLUTIA INC		8.50	USA		USD	02/28/2014	Sell
SOLUTIA INC		8.50	USA		USD	02/28/2014	Buy
SOLUTIA INC		8.50	USA		USD	02/28/2014	Buy
TROPICANA ENTERTAINMENT		6.25	USA		USD	01/03/2012	Buy
TROPICANA ENTERTAINMENT		6.25	USA		USD	01/03/2012	Buy
VERINT SYSTEMS INC			USA		USD	05/25/2014	Buy

11	12	13	14		1/15/1900	16	17
Quantity	Price	Yield	Trade	Comments	Settle	InputBy	
4,820,129.90	96.75	7.25	07/24/2008	Buy 4820129.9 at 96.75 on 07/24/2008	7/21/2008	Event Manager	
2,500,000.00	97.50	7.07	07/24/2008	Buy 2500000 at 97.5 on 07/24/2008	7/21/2008	Matthew McQuade	
2,000,000.00	97.00	5.20	07/24/2008	Buy 2000000 at 97 on 07/24/2008	7/21/2008	Matthew McQuade	
10,000,000.00	99.00	7.50	07/24/2008	Buy 10000000 at 99 on 07/24/2008	7/15/2008	Event Manager	
1,980,000.00	95.63	5.43	07/24/2008	Buy 1980000 at 95.625 on 07/24/2008	7/16/2008	Event Manager	
1,980,000.00	96.13	5.33	07/24/2008	Buy 1980000 at 96.125 on 07/24/2008	7/16/2008	Event Manager	
488,750.00	89.75	7.56	07/24/2008	Sell 488750 at 89.75 on 07/24/2008	7/16/2008	Event Manager	
488,750.00	90.25	7.39	07/24/2008	Buy 488750 at 90.25 on 07/24/2008	7/16/2008	Matthew McQuade	
10,000,000.00	82.00	11.76	07/24/2008	Buy 10000000 at 82 on 07/24/2008	7/16/2008	Matthew McQuade	
2,000,000.00	94.00	8.03	07/24/2008	Buy 2000000 at 94 on 07/24/2008	7/16/2008	Matthew McQuade	
1,500,000.00	97.00	7.69	07/24/2008	Buy 1500000 at 97 on 07/24/2008	7/16/2008	Matthew McQuade	
3,000,000.00	90.75	8.90	07/24/2008	Buy 3000000 at 90.75 on 07/24/2008	7/15/2008	Matthew McQuade	
10,000,000.00	91.75	9.66	07/24/2008	Buy 10000000 at 91.75 on 07/24/2008	7/15/2008	Matthew McQuade	
2,000,000.00	63.00	18.04	07/24/2008	Sell 2000000 at 63 on 07/24/2008	7/16/2008	Matthew McQuade	
1,286,276.96	91.00	8.40	07/24/2008	Sell 1286276.96 at 91 on 07/24/2008	7/16/2008	Matthew McQuade	
500,000.00	79.50	11.13	07/24/2008	Buy 500000 at 79.5 on 07/24/2008	7/14/2008	Event Manager	
2,000,000.00	94.75	8.93	07/24/2008	Buy 2000000 at 94.75 on 07/24/2008	7/14/2008	Event Manager	
1,000,000.00	99.25	8.52	07/24/2008	Buy 1000000 at 99.25 on 07/24/2008	7/14/2008	Alexander Stromberg	
1,439,481.80	97.00	5.17	07/24/2008	Buy 1439481.8 at 97 on 07/24/2008	7/14/2008	Alexander Stromberg	
560,518.20	97.00	5.16	07/24/2008	Buy 560518.2 at 97 on 07/24/2008	7/14/2008	Alexander Stromberg	
1,439,481.80	97.25	5.07	07/24/2008	Buy 1439481.8 at 97.25 on 07/24/2008	7/14/2008	Alexander Stromberg	
560,518.20	97.25	5.07	07/24/2008	Buy 560518.2 at 97.25 on 07/24/2008	7/18/2008	Matthew McQuade	
2,000,000.00	95.75	7.74	07/24/2008	Sell 2000000 at 95.75 on 07/24/2008	7/17/2008	Cathy Shao	
2,000,000.00	90.00	8.75	07/24/2008	Sell 2000000 at 90 on 07/24/2008	7/17/2008	Cathy Shao	
5,665,143.82	90.25	8.69	07/24/2008	Sell 5665143.82 at 90.25 on 07/24/2008	7/17/2008	Cathy Shao	
461,634.62	87.00	9.57	07/24/2008	Sell 461634.62 at 87 on 07/24/2008	7/18/2008	Cathy Shao	
1,000,000.00	98.00	4.75	07/25/2008	Sell 1000000 at 98 on 07/25/2008	7/17/2008	Justin Brizuela	
990,000.00	96.00	6.68	07/25/2008	Sell 990000 at 96 on 07/25/2008	7/17/2008	Justin Brizuela	
2,772,122.39	73.00	12.43	07/25/2008	Sell 2772122.39 at 73 on 07/25/2008	7/18/2008	Cathy Shao	
2,000,000.00	93.00	8.62	07/25/2008	Sell 2000000 at 93 on 07/25/2008	7/18/2008	Cathy Shao	
1,648,198.97	80.50	11.49	07/25/2008	Sell 1648198.97 at 80.5 on 07/25/2008	7/4/2008	Michael Egleston	
1,648,198.97	81.00	11.35	07/25/2008	Sell 1648198.97 at 81 on 07/25/2008	7/4/2008	Michael Egleston	
150,000,000.00	96.00	6.15	07/25/2008	Sell 150000000 at 96 on 07/25/2008	7/21/2008	Event Manager	
479,785.29	64.75	16.22	07/25/2008	Buy 479785.29 at 64.75 on 07/25/2008	7/16/2008	Event Manager	
479,785.29	65.25	16.04	07/25/2008	Buy 479785.29 at 65.25 on 07/25/2008	7/16/2008	John Cortese - NY	
2,000,000.00	77.25	12.42	07/25/2008	Buy 2000000 at 77.25 on 07/25/2008	7/16/2008	John Cortese - NY	
2,550,000.00	96.50	6.67	07/25/2008	Sell 2550000 at 96.5 on 07/25/2008	7/21/2008	John Cortese - NY	
3,000,000.00	71.50	14.73	07/25/2008	Sell 3000000 at 71.5 on 07/25/2008	7/21/2008	John Cortese - NY	
500,000.00	86.25	10.11	07/25/2008	Buy 500000 at 86.25 on 07/25/2008	7/18/2008	Greg Smith	
2,750,000.00	85.25	10.80	07/25/2008	Buy 2750000 at 85.25 on 07/25/2008	7/17/2008	Event Manager	
9,250,000.00	82.25	10.59	07/25/2008	Buy 9250000 at 82.25 on 07/25/2008	7/14/2008	Event Manager	
1,727,755.92	84.00	13.30	07/28/2008	Buy 1727755.92 at 84 on 07/28/2008	7/17/2008	Event Manager	
110,709.55	92.50	10.72	07/28/2008	Buy 110709.55 at 92.5 on 07/28/2008	7/21/2008	Alexander Stromberg	
745,244.15	92.50	10.72	07/28/2008	Buy 745244.15 at 92.5 on 07/28/2008	7/14/2008	Event Manager	
199,493.36	92.50	10.72	07/28/2008	Buy 199493.36 at 92.5 on 07/28/2008	7/21/2008	Alexander Stromberg	
610,744.62	92.50	10.72	07/28/2008	Buy 610744.62 at 92.5 on 07/28/2008	7/17/2008	Alexander Stromberg	
132,889.33	93.00	10.51	07/28/2008	Buy 132889.33 at 93 on 07/28/2008	7/17/2008	Alexander Stromberg	
894,547.92	93.00	10.51	07/28/2008	Buy 894547.92 at 93 on 07/28/2008	7/17/2008	Alexander Stromberg	
239,460.27	93.00	10.51	07/28/2008	Buy 239460.27 at 93 on 07/28/2008	7/17/2008	Alexander Stromberg	
733,102.47	93.00	10.51	07/28/2008	Buy 733102.47 at 93 on 07/28/2008	7/14/2008	Alexander Stromberg	
2,000,000.00	94.75	7.97	07/28/2008	Buy 2000000 at 94.75 on 07/28/2008	7/14/2008	Alexander Stromberg	
40,000,000.00	91.25	7.29	07/28/2008	Buy 40000000 at 91.25 on 07/28/2008	7/14/2008	Alexander Stromberg	
5,000,000.00	99.25	4.32	07/28/2008	Buy 5000000 at 99.25 on 07/28/2008	7/14/2008	Alexander Stromberg	
500,000.00	90.50	15.74	07/28/2008	Buy 500000 at 90.5 on 07/28/2008	7/15/2008	Peter Schellbach	
4,000,000.00	91.75	9.54	07/28/2008	Buy 4000000 at 91.75 on 07/28/2008	7/15/2008	Peter Schellbach	
3,000,000.00	92.13	9.45	07/28/2008	Buy 3000000 at 92.125 on 07/28/2008	7/15/2008	Peter Schellbach	
3,000,000.00	95.38	5.41	07/28/2008	Buy 3000000 at 95.375 on 07/28/2008	7/15/2008	Peter Schellbach	
1,000,000.00	92.00	7.84	07/28/2008	Buy 1000000 at 92 on 07/28/2008	7/15/2008	Peter Schellbach	
2,014,627.61	83.00	48.16	07/28/2008	Sell 2014627.61 at 83 on 07/28/2008	7/17/2008	Event Manager	
6,017,188.06	83.00	48.17	07/28/2008	Buy 6017188.06 at 83 on 07/28/2008	7/17/2008	Alexander Stromberg	
2,297,125.48	83.00	48.16	07/28/2008	Sell 2297125.48 at 83 on 07/28/2008	7/17/2008	Alexander Stromberg	
862,316.41	83.00	50.69	07/28/2008	Sell 862316.41 at 83 on 07/28/2008	7/17/2008	Alexander Stromberg	
185,000.00	95.00	8.49	07/28/2008	Sell 185000 at 95 on 07/28/2008	7/21/2008	Event Manager	
2,782,608.70	90.75	8.76	07/28/2008	Buy 2782608.7 at 90.75 on 07/28/2008	7/21/2008	Event Manager	
2,782,608.70	92.50	8.27	07/28/2008	Sell 2782608.7 at 92.5 on 07/28/2008	7/21/2008	Alexander Stromberg	
4,925,000.00	94.50	5.60	07/28/2008	Sell 4925000 at 94.5 on 07/28/2008	7/21/2008	Alexander Stromberg	
1,000,000.00	94.75	5.54	07/28/2008	Buy 1000000 at 94.75 on 07/28/2008	7/21/2008	Alexander Stromberg	
2,000,000.00	95.25	5.44	07/28/2008	Buy 2000000 at 95.25 on 07/28/2008	7/21/2008	Alexander Stromberg	
2,000,000.00	85.00	11.00	07/28/2008	Buy 2000000 at 85 on 07/28/2008	7/15/2008	Event Manager	
2,000,000.00	85.13	10.95	07/28/2008	Buy 2000000 at 85.125 on 07/28/2008	7/21/2008	Event Manager	
1,876,923.08	90.00	9.70	07/28/2008	Buy 1876923.08 at 90 on 07/28/2008	7/15/2008	Event Manager	

	18	19	20	21
Trader	**Desk**		**TraderBook**	**TraderLedger**
Matthew McQuade	High Yield Loan Trading - New York			MMC299180
Matthew McQuade	High Yield Loan Trading - New York			MMC299180
Matthew McQuade	High Yield Loan Trading - New York		MMPap/Pkg	MMC299180
Matthew McQuade	High Yield Loan Trading - New York			SEC299200
Matthew McQuade	High Yield Loan Trading - New York			SEC299200
Matthew McQuade	High Yield Loan Trading - New York			SEC299200
Matthew McQuade	High Yield Loan Trading - New York			SEC299200
Matthew McQuade	High Yield Loan Trading - New York		MMIndu	SEC299200
Matthew McQuade	High Yield Loan Trading - New York			SEC299200
Matthew McQuade	High Yield Loan Trading - New York		MMIndu	SEC299200
Matthew McQuade	High Yield Loan Trading - New York			SEC299200
Matthew McQuade	High Yield Loan Trading - New York		MMIndu	SEC299200
Matthew McQuade	High Yield Loan Trading - New York			SEC299200
Matthew McQuade	High Yield Loan Trading - New York		MMIndu	SEC299200
Matthew McQuade	High Yield Loan Trading - New York			SEC299200
Alexander Stromberg	High Yield Loan Trading - New York			AS299200
Alexander Stromberg	High Yield Loan Trading - New York			AS299200
Alexander Stromberg	High Yield Loan Trading - New York		STROMIndu	AS299200
Alexander Stromberg	High Yield Loan Trading - New York			AS299200
Alexander Stromberg	High Yield Loan Trading - New York		STROMIndu	AS299200
Alexander Stromberg	High Yield Loan Trading - New York			AS299200
Matthew McQuade	High Yield Loan Trading - New York		MMTele	MMC299110
Anthony Stone	Risk Arbitrage Trading - New York		ASGTSMetl	MTL231120
Anthony Stone	Risk Arbitrage Trading - New York		ASGTSMetl	MTL231120
Anthony Stone	Risk Arbitrage Trading - New York		ASGTSMetl	MTL231120
Anthony Stone	Risk Arbitrage Trading - New York		ASGTSMetl	MTL231120
Anthony Stone	Risk Arbitrage Trading - New York		ASLoans	ASDEF
Anthony Stone	Risk Arbitrage Trading - New York		ASLoans	ASDEF
Anthony Stone	Risk Arbitrage Trading - New York		ASGTSMetl	MTL231120
Anthony Stone	Risk Arbitrage Trading - New York		ASGTSMetl	MTL231120
Michael Egleston	High Yield Loan Trading - New York		MKR3	FIN562080
Michael Egleston	High Yield Loan Trading - New York		MKR3	FIN562080
John Cortese - NY	Distressed Trading - New York			JC421720
John Cortese - NY	Distressed Trading - New York			JC421720
John Cortese - NY	Distressed Trading - New York			JC421720
John Cortese - NY	Distressed Trading - New York		HYLCDSLOA	JC421720
John Cortese - NY	Distressed Trading - New York		HYLCDSLOA	JC421720
John Cortese - NY	Distressed Trading - New York			JC421720
Greg Smith	High Grade Loan Trading - New York		HgFRLPSYN	GSDEF
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Alexander Stromberg	High Yield Loan Trading - New York		STROMCons	AS299970
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Alexander Stromberg	High Yield Loan Trading - New York		STROMCons	AS299970
Alexander Stromberg	High Yield Loan Trading - New York		STROMCons	AS299970
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Alexander Stromberg	High Yield Loan Trading - New York		STROMCons	AS299970
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Alexander Stromberg	High Yield Loan Trading - New York		STROMCons	AS299970
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Alexander Stromberg	High Yield Loan Trading - New York		STROMCons	AS299970
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Peter Schellbach	Distressed Trading - New York		PSOther	PS256710
Peter Schellbach	Distressed Trading - New York		PSOther	PS256710
Peter Schellbach	Distressed Trading - New York		PSOther	PS256710
Peter Schellbach	Distressed Trading - New York		PSOther	PS256710
Peter Schellbach	Distressed Trading - New York		PSOther	PS256710
Alexander Stromberg	High Yield Loan Trading - New York			AS299200
Alexander Stromberg	High Yield Loan Trading - New York		STROMServ	AS299200
Alexander Stromberg	High Yield Loan Trading - New York			AS299200
Alexander Stromberg	High Yield Loan Trading - New York		STROMServ	AS299200
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Alexander Stromberg	High Yield Loan Trading - New York		STROMCons	AS299970
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Alexander Stromberg	High Yield Loan Trading - New York			AS299970
Alexander Stromberg	High Yield Loan Trading - New York		STROMCons	AS299970
Matthew McQuade	High Yield Loan Trading - New York			MMC299220
Matthew McQuade	High Yield Loan Trading - New York			MMC299220
Matthew McQuade	High Yield Loan Trading - New York			MMC299220

Ctpy	CtpyBook	CurrSettl	State	SalesCreditName	Credit	MarkUp
[redacted]		USD	r		2,500.00	0
		USD	w	Priority 2	2,500.00	0
		USD	r		2,500.00	0
		USD	r		2,500.00	0
		USD	r		2,500.00	0
		USD	r		46,765.93	0
		USD	r		66,765.93	0
		USD	r		2,500.00	0
		USD	r		2,500.00	0
		USD	r		46,765.93	0
		USD	r		46,765.93	0
		USD	r		2,500.00	0
		USD	r		2,500.00	0
		USD	r		66,765.93	0
		USD	r		66,765.93	0
		USD	r		1,017.80	0
		USD	r		1,835.80	0
		USD	r		1,017.80	0
		USD	r		1,017.80	0
		USD	r		1,835.80	0
		USD	r		1,835.80	0
		USD				
		USD				
		USD				
		USD				
		USD				
		USD				
		USD				
		USD				
		USD				
		USD				
		USD				
		USD	r		1,250.00	0
		USD	p	Priority 1	7,500.00	0
		USD	w	Priority 2	7,500.00	0
		USD	p	Priority 1	7,500.00	0
		USD	r		1,250.00	0
		USD	r		1,250.00	0
		USD				
		USD	r		528.899175	0
		USD	r		2,350.66	0
		USD	r		33.600825	0
		USD				
		USD	r		149.336975	0
		USD				
		USD	r		528.899175	0
		USD	r		528.9	0
		USD	r		33.600825	0
		USD	r		33.6	0
		USD	r		2,350.66	0
		USD	r		2,350.66	0
		USD	r		149.336975	0
		USD	r		149.34	0
		USD				
		USD				
		USD				
		USD				
		USD				
		USD	r		2,500.00	0
		USD				
		USD	w	Priority 2	2,500.00	0
		USD	r		2,500.00	0
		USD	r		2,500.00	0
		USD	r		2,500.00	0
		USD	r		2,500.00	0
		USD	r		2,500.00	0
		USD	r		2,500.00	0
		USD	r		2,500.00	0
		USD	r		2,187.50	0
		USD	r		2,000.00	0
		USD	r		312.5	0

Special	Isin	Cusip	ProductId	Id
	0	9471	167308	15912092
	0	9471	167308	15911893
	0	9471	167308	15912091
	0	00508NAC0	157256	15879262
	0	00508NAC0	157256	15889348
	0	00508NAC0	157256	15889907
	0	00508NAC0	157256	15889915
	0	00508NAC0	157256	15889347
	0	00508NAC0	157256	15889380
	0	00508NAC0	157256	15889906
	0	00508NAC0	157256	15889949
	0	00508NAC0	157256	15879261
	0	00508NAC0	157256	15879706
	0	00508NAC0	157256	15889914
	0	00508NAC0	157256	15889972
	0	4014	109186	15873584
	0	4015	109187	15873571
	0	4014	109186	15873583
	0	4014	109186	15874210
	0	4015	109187	15873570
	0	4015	109187	15874208
		8825	159218	15904641
		8825	159218	15894135
		8825	159218	15894136
		8825	159218	15894137
		8825	159218	15894143
		8825	159218	15894139
		8825	159218	15894138
		8825	159218	15894142
		8825	159218	15894144
		7633	147100	15920169
		7633	147100	15920175
	0	8572	155889	15908481
	0	8572	155889	15889986
	0	8572	155889	15887141
	0	8572	155889	15889985
	0	8572	155889	15908480
	0	8572	155889	15908566
			172103	15903311
	0	6916	139654	15898666
	0	6916	139654	15873761
	0	6917	140758	15898664
		6916	139654	15913045
	0	6917	140758	15873770
		6917	140758	15913047
	0	6916	139654	15898665
	0	6916	139654	15898692
	0	6917	140758	15898663
	0	6917	140758	15898691
	0	6916	139654	15873760
	0	6916	139654	15874057
	0	6917	140758	15873769
	0	6917	140758	15874079
		5966	130808	15878912
		5978	130809	15878906
		5977	130994	15878876
		5976	130995	15878887
		5968	130997	15878870
	0	5311	124505	15898632
		5311	124505	15898633
	0	5311	124505	15897746
	0	5311	124505	15898631
	0	05508TAC6	141963	15912392
	0	05508TAC6	141963	15912524
	0	05508TAC6	141963	15912391
	0	05508TAC6	141963	15912520
	0	05508TAC6	141963	15912516
	0	05508TAC6	141963	15912523
	0	8733	158212	15881765
	0	8733	158212	15912873
	0	8732	158213	15881767

Sales	92345MAC6		92345MAC6	USDLoan VRNT.PK LIBOR 300.00 May 25 14,TL
Sales		5885	5885	USDLoan VERSO LIBOR 175.00 Aug 1 13,T/L
Sales	95081HAD6		95081HAD6	USDLoan WESCOA LIBOR 225.00 Sep 29 13,1ST LIEN
Sales	95235LAF7		95235LAF7	USDLoan WSTC LIBOR 237.50 Oct 24 13,T/L B
Sales	95235LAF7		95235LAF7	USDLoan WSTC LIBOR 237.50 Oct 24 13,T/L B
Sales	12513DAB2		12513DAB2	USDLoan CDWC LIBOR 300.00 Oct 12 14,TL
Sales	172442AF2		172442AF2	USDLoan CINMRK LIBOR 175.00 Oct 5 13,T/L
Sales		9249	9249	USDLoan DAEAVI LIBOR 375.00 Sep 27 14,TL B1
Sales		9250	9250	USDLoan DAEAVI LIBOR 375.00 Sep 27 14,TL B2
Sales		9191	9191	USDLoan DAN LIBOR 375.00 Jan 31 15,TL
Sales	26157WAN5		26157WAN5	USDLoan DRESSR LIBOR 575.00 May 4 15,2ND L TL
Sales	26157WAN5		26157WAN5	USDLoan DRESSR LIBOR 575.00 May 4 15,2ND L TL
Sales	29410DAG9		29410DAG9	USDLoan ENVSOL LIBOR 825.00 Jul 7 12,T/L
Sales	29410DAG9		29410DAG9	USDLoan ENVSOL LIBOR 825.00 Jul 7 12,T/L
Sales	29410DAG9		29410DAG9	USDLoan ENVSOL LIBOR 825.00 Jul 7 12,T/L
Sales	34539KAE4		34539KAE4	USDLoan F LIBOR 300.00 Dec 15 13,T/L
Sales		3440	3440	USDLoan IWA LIBOR 175.00 Nov 23 11,T/L B
Sales		8334	8334	USDLoan JARD LIBOR 250.00 Jan 24 12,TL B-3
Sales		9734	9734	USDLoan MARKIV LIBOR 575.00 Dec 1 11,2ND LN TL
Sales		9734	9734	USDLoan MARKIV LIBOR 575.00 Dec 1 11,2ND LN TL
Sales		9734	9734	USDLoan MARKIV LIBOR 575.00 Dec 1 11,2ND LN TL
Sales		9735	9735	USDLoan MCJ LIBOR 325.00 Jan 31 14,TL
Sales		9903	9903	USDLoan ZZ LIBOR 150.00 Aug 25 12,TL E ZZ
Sales		9903	9903	USDLoan ZZ LIBOR 150.00 Aug 25 12,TL E ZZ
Sales		9252	9252	USDLoan SGLP LIBOR 175.00 Jul 20 12,RVLR
Sales		9253	9253	USDLoan SGLP LIBOR 175.00 Jul 20 12,TL
Sales		9252	9252	USDLoan SGLP LIBOR 175.00 Jul 20 12,RVLR
Sales		9253	9253	USDLoan SGLP LIBOR 175.00 Jul 20 12,TL
Sales	81732LAC2		81732LAC2	USDLoan SQA LIBOR 325.00 Dec 3 14,TL
Sales		9378	9378	USDLoan SOA LIBOR 500.00 Feb 28 14,TL B
Sales		8541	8541	USDLoan TXU LIBOR 350.00 Oct 10 14,TL B1
Sales		6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales		6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales		7841	7841	USDLoan VENMAC LIBOR 225.00 Mar 10 14,INCBCASINO
Sales		5363	5363	USDLoan VENMAC LIBOR 225.00 May 23 13,7 YR TERMB
Sales		5245	5245	USDLoan VENMAC LIBOR 225.00 May 26 12,6YRTERMBDL
Sales		5245	5245	USDLoan VENMAC LIBOR 225.00 May 26 12,6YRTERMBDL
Sales		9702	9702	USDLoan VOUGHT LIBOR 400.00 Dec 22 11,TL
Sales		2988	2988	USDLoan GRA LIBOR 0.00 May 5 10,364 R/C
Sales		2989	2989	USDLoan GRA LIBOR 225.00 May 5 10,5YR R/C
Sales		2988	2988	USDLoan GRA LIBOR 0.00 May 5 10,364 R/C
Sales		2989	2989	USDLoan GRA LIBOR 225.00 May 5 10,5YR R/C
Sales		3610	3610	USDLoan AIQ LIBOR 250.00 Dec 29 11,T/L
Sales		3610	3610	USDLoan AIQ LIBOR 250.00 Dec 29 11,T/L
Sales		3610	3610	USDLoan AIQ LIBOR 250.00 Dec 29 11,T/L
Sales	05544DAB9		05544DAB9	USDLoan BHMT LIBOR 625.00 Jul 21 13,1ST L T/L
Sales		7273	7273	USDLoan CPNL LIBOR 287.50 Apr 4 09,T/L DIP
Sales	13973UAB5		13973UAB5	USDLoan CARS LIBOR 175.00 Dec 15 09,R/C
Sales	13973UAC3		13973UAC3	USDLoan CARS LIBOR 175.00 Dec 15 10,TL B
Sales		7507	7507	USDLoan DAL LIBOR 325.00 Apr 30 14,2ND L TL
Sales	34539KAE4		34539KAE4	USDLoan F LIBOR 300.00 Dec 15 13,T/L
Sales	34539KAE4		34539KAE4	USDLoan F LIBOR 300.00 Dec 15 13,T/L
Sales	34539KAE4		34539KAE4	USDLoan F LIBOR 300.00 Dec 15 13,T/L
Sales		6196	6196	USDLoan GGC LIBOR 175.00 Oct 3 13,T/L
Sales		6196	6196	USDLoan GGC LIBOR 175.00 Oct 3 13,T/L
Sales		5432	5432	USDLoan HGR LIBOR 200.00 May 26 13,T/L
Sales		5432	5432	USDLoan HGR LIBOR 200.00 May 26 13,T/L
Sales		9749	9749	USDLoan ITCD LIBOR 400.00 Jul 31 13,TL
Sales		9749	9749	USDLoan ITCD LIBOR 400.00 Jul 31 13,TL
Sales		7055	7055	USDLoan PLST LIBOR 550.00 Feb 12 13,1ST LIEN
Sales		8187	8187	USDLoan PQC LIBOR 325.00 Jul 30 14,1STTL
Sales		8187	8187	USDLoan PQC LIBOR 325.00 Jul 30 14,1STTL
Sales		9912	9912	USDLoan SMCRD LIBOR 200.00 Oct 18 10,WORKING CA
Sales		9912	9912	USDLoan SMCRD LIBOR 200.00 Oct 18 10,WORKING CA
Sales		7390	7390	USDLoan SPC LIBOR 15.00 Mar 30 13,LC
Sales		7388	7388	USDLoan SPC LIBOR 400.00 Mar 30 13,T/L
Sales		5732	5732	USDLoan SUN LIBOR 35.00 Aug 12 12,R/C
Sales		7638	7638	USDLoan SWFT LIBOR 325.00 May 10 14,1ST T/L
Sales		7638	7638	USDLoan SWFT LIBOR 325.00 May 10 14,1ST T/L
Sales		6029	6029	USDLoan TPORT LIBOR 225.00 Aug 23 13,SYNTH L/C
Sales		6027	6027	USDLoan TPORT LIBOR 225.00 Aug 23 13,T/L
Sales		6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales		6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales		8687	8687	USDLoan TRUTEM LIBOR 325.00 Mar 15 11,TL

VERINT SYSTEMS INC		USA	USD	05/25/2014	Buy
VERSO PAPER HOLDINGS LLC AND VERSON PAPER INC	4.55	USA	USD	08/01/2013	Buy
WESCO AIRCRAFT HARDWARE CORP	6.25	USA	USD	09/29/2013	Buy
WEST CORP	4.84	USA	USD	10/24/2013	Buy
WEST CORP	4.84	USA	USD	10/24/2013	Buy
CDW CORP/IL	7.00	USA	USD	10/12/2014	Buy
CINEMARK USA INC	5.75	USA	USD	10/05/2013	Buy
DAE AVIATION HOLDINGS	6.55	USA	USD	09/27/2014	Buy
DAE AVIATION HOLDINGS	6.99	USA	USD	09/27/2014	Buy
DANA HOLDING CORP	7.75	USA	USD	01/31/2015	Buy
DRESSER INC	8.47	USA	USD	05/04/2015	Buy
DRESSER INC	8.47	USA	USD	05/04/2015	Sell
ENVIROSOLUTIONS INC.	11.50	USA	USD	07/07/2012	Buy
ENVIROSOLUTIONS INC.	11.50	USA	USD	07/07/2012	Buy
ENVIROSOLUTIONS INC.	11.50	USA	USD	07/07/2012	Buy
FORD MOTOR CO	5.80	USA	USD	12/15/2013	Buy
IOWA TELECOMMUNICATIONS SERVICES INC	6.00	USA	USD	11/23/2011	Sell
JARDEN CORPORATION	5.30	USA	USD	01/24/2012	Sell
MARK IV INC	11.14	USA	USD	12/01/2011	Sell
MARK IV INC	11.14	USA	USD	12/01/2011	Buy
MARK IV INC	11.14	USA	USD	12/01/2011	Sell
MCJUNKIN CORP	5.71	USA	USD	01/31/2014	Sell
SEALY MATTRESS CO		USA	USD	08/25/2012	Sell
SEALY MATTRESS CO		USA	USD	08/25/2012	Sell
SEMGROUP ENERGY PARTNERS LP		USA	USD	07/20/2012	Sell
SEMGROUP ENERGY PARTNERS LP		USA	USD	07/20/2012	Buy
SEMGROUP ENERGY PARTNERS LP		USA	USD	07/20/2012	Buy
SEMGROUP ENERGY PARTNERS LP		USA	USD	07/20/2012	Buy
SEQUA CORP		USA	USD	12/03/2014	Buy
SOLUTIA INC	8.50	USA	USD	02/28/2014	Buy
TEXAS COMPETITIVE ELECTRIC HOLDINGS CO LLC	6.60	USA	USD	10/10/2014	Buy
TROPICANA ENTERTAINMENT	6.25	USA	USD	01/03/2012	Sell
TROPICANA ENTERTAINMENT	6.25	USA	USD	01/03/2012	Sell
VENETIAN MACAU FINANCE CO	5.06	USA	USD	03/10/2014	Sell
VENETIAN MACAU FINANCE CO		USA	USD	05/23/2013	Sell
VENETIAN MACAU FINANCE CO	5.06	USA	USD	05/26/2012	Sell
VENETIAN MACAU FINANCE CO	5.06	USA	USD	05/26/2012	Sell
VOUGHT AIRCRAFT INDUSTRIES INC	7.50	USA	USD	12/22/2011	Sell
WR GRACE & CO/CT		USA	USD	05/05/2010	Sell
WR GRACE & CO/CT	7.00	USA	USD	05/05/2010	Sell
WR GRACE & CO/CT		USA	USD	05/05/2010	Sell
WR GRACE & CO/CT	7.00	USA	USD	05/05/2010	Sell
ALLIANCE IMAGING INC	5.81	USA	USD	12/29/2011	Sell
ALLIANCE IMAGING INC	5.81	USA	USD	12/29/2011	Sell
ALLIANCE IMAGING INC	5.81	USA	USD	12/29/2011	Sell
BHM TECHNOLOGIES	10.25	USA	USD	07/21/2013	Buy
CALPINE CORP	5.58	USA	USD	04/04/2009	Sell
CAPITAL AUTOMOTIVE REIT		USA	USD	12/15/2009	Buy
CAPITAL AUTOMOTIVE REIT	5.75	USA	USD	12/15/2010	Buy
DELTA AIR LINES INC/OLD	8.08	USA	USD	04/30/2014	Buy
FORD MOTOR CO	5.80	USA	USD	12/15/2013	Buy
FORD MOTOR CO	5.80	USA	USD	12/15/2013	Buy
FORD MOTOR CO	5.80	USA	USD	12/15/2013	Buy
GEORGIA GULF CORP		USA	USD	10/03/2013	Sell
GEORGIA GULF CORP		USA	USD	10/03/2013	Sell
HANGER ORTHOPEDIC GROUP INC		USA	USD	05/26/2013	Buy
HANGER ORTHOPEDIC GROUP INC		USA	USD	05/26/2013	Buy
ITC DELTACOM INC	6.70	USA	USD	07/31/2013	Sell
ITC DELTACOM INC	6.70	USA	USD	07/31/2013	Sell
PLASTECH ENGINEERED PRODUCTS INC	9.50	USA	USD	02/12/2013	Buy
PQ CORP	6.05	USA	USD	07/30/2014	Buy
PQ CORP	6.05	USA	USD	07/30/2014	Sell
SEMCRUDE LP		USA	USD	10/18/2010	Sell
SEMCRUDE LP		USA	USD	10/18/2010	Sell
SPECTRUM BRANDS INC	2.32	USA	USD	03/30/2013	Buy
SPECTRUM BRANDS INC	6.72	USA	USD	03/30/2013	Buy
SUNOCO INC		USA	USD	08/12/2012	Buy
SWIFT TRANSPORTATION CO INC		USA	USD	05/10/2014	Sell
SWIFT TRANSPORTATION CO INC		USA	USD	05/10/2014	Sell
TRAVELPORT INC	5.05	USA	USD	08/23/2013	Sell
TRAVELPORT INC	4.71	USA	USD	08/23/2013	Buy
TROPICANA ENTERTAINMENT	6.25	USA	USD	01/03/2012	Buy
TROPICANA ENTERTAINMENT	6.25	USA	USD	01/03/2012	Buy
TRUE TEMPER SPORTS INC	5.89	USA	USD	03/15/2011	Sell

1,876,923.08	91.38	9.37	07/28/2008	Buy 1876923.08 at 91.375 on 07/28/2008	7/21/2008 Event Manager
1,795,574.20	94.25	7.46	07/28/2008	Buy 1795574.2 at 94.25 on 07/28/2008	7/15/2008 Matthew McQuade
275,000.00	96.25	7.50	07/28/2008	Buy 275000 at 96.25 on 07/28/2008	7/15/2008 Matthew McQuade
4,000,000.00	90.00	9.18	07/28/2008	Buy 4000000 at 90 on 07/28/2008	7/15/2008 Matthew McQuade
1,000,000.00	90.25	9.12	07/28/2008	Buy 1000000 at 90.25 on 07/28/2008	7/15/2008 Matthew McQuade
15,000,000.00	86.00	10.48	07/29/2008	Buy 15000000 at 86 on 07/29/2008	7/21/2008 Matthew McQuade
1,400,000.00	95.25	7.13	07/29/2008	Buy 1400000 at 95.25 on 07/29/2008	7/21/2008 Matthew McQuade
915,796.26	94.50	9.30	07/29/2008	Buy 915796.26 at 94.5 on 07/29/2008	7/21/2008 Matthew McQuade
909,203.74	94.50	9.30	07/29/2008	Buy 909203.74 at 94.5 on 07/29/2008	7/21/2008 Matthew McQuade
2,000,000.00	93.25	9.56	07/29/2008	Buy 2000000 at 93.25 on 07/29/2008	7/14/2008 Event Manager
1,000,000.00	95.75	11.04	07/29/2008	Buy 1000000 at 95.75 on 07/29/2008	7/14/2008 Event Manager
1,000,000.00	96.00	10.99	07/29/2008	Sell 1000000 at 96 on 07/29/2008	7/14/2008 Event Manager
11,712,318.00	90.00	15.81	07/29/2008	Buy 11712318 at 90 on 07/29/2008	7/14/2008 John Gramins
2,000,000.00	92.00	15.07	07/29/2008	Buy 2000000 at 92 on 07/29/2008	7/14/2008 John Gramins
9,000,000.00	92.00	15.07	07/29/2008	Buy 9000000 at 92 on 07/29/2008	7/14/2008 John Gramins
5,000,000.00	80.50	12.28	07/29/2008	Buy 5000000 at 80.5 on 07/29/2008	7/14/2008 John Gramins
2,998,000.00	95.25	7.34	07/29/2008	Sell 2998000 at 95.25 on 07/29/2008	7/14/2008 John Gramins
2,500,000.00	97.25	7.37	07/29/2008	Sell 2500000 at 97.25 on 07/29/2008	7/14/2008 John Gramins
500,000.00	40.50	36.18	07/29/2008	Sell 500000 at 40.5 on 07/29/2008	7/15/2008 Event Manager
3,000,000.00	41.50	35.74	07/29/2008	Buy 3000000 at 41.5 on 07/29/2008	7/18/2008 Matthew McQuade
3,500,000.00	42.50	34.37	07/29/2008	Sell 3500000 at 42.5 on 07/29/2008	7/15/2008 Matthew McQuade
6,000,000.00	92.38	9.28	07/29/2008	Sell 6000000 at 92.375 on 07/29/2008	7/15/2008 Matthew McQuade
921,971.42	88.50	7.44	07/29/2008	Sell 921971.42 at 88.5 on 07/29/2008	7/17/2008 Event Manager
921,971.42	91.50	6.53	07/29/2008	Sell 921971.42 at 91.5 on 07/29/2008	7/17/2008 Alexander Stromberg
5,833,333.33	88.25	8.71	07/29/2008	Sell 5833333.33 at 88.25 on 07/29/2008	7/17/2008 Alexander Stromberg
4,166,666.67	88.25	8.77	07/29/2008	Buy 4166666.67 at 88.25 on 07/29/2008	7/18/2008 Event Manager
5,833,333.33	89.25	8.37	07/29/2008	Buy 5833333.33 at 89.25 on 07/29/2008	7/18/2008 Alexander Stromberg
4,166,666.67	89.25	8.45	07/29/2008	Buy 4166666.67 at 89.25 on 07/29/2008	7/18/2008 Alexander Stromberg
4,000,000.00	95.13	8.37	07/29/2008	Buy 4000000 at 95.125 on 07/29/2008	7/16/2008 Event Manager
1,000,000.00	95.50	5.27	07/29/2008	Buy 1000000 at 95.5 on 07/29/2008	7/16/2008 Matthew McQuade
4,000,000.00	94.00	9.14	07/29/2008	Buy 4000000 at 94 on 07/29/2008	7/16/2008 Matthew McQuade
4,000,000.00	84.75	10.98	07/29/2008	Sell 4000000 at 84.75 on 07/29/2008	7/17/2008 Event Manager
4,000,000.00	85.00	10.88	07/29/2008	Sell 4000000 at 85 on 07/29/2008	7/17/2008 Event Manager
588,536.34	96.75	7.27	07/29/2008	Sell 588536.34 at 96.75 on 07/29/2008	7/17/2008 Event Manager
1,211,617.20	96.75	7.26	07/29/2008	Sell 1211617.2 at 96.75 on 07/29/2008	7/17/2008 Event Manager
699,846.47	96.75	8.55	07/29/2008	Sell 699846.47 at 96.75 on 07/29/2008	7/17/2008 John Gramins
10,000,000.00	96.75	8.55	07/29/2008	Sell 10000000 at 96.75 on 07/29/2008	7/17/2008 John Gramins
1,000,000.00	99.38	8.23	07/29/2008	Sell 1000000 at 99.375 on 07/29/2008	7/17/2008 John Gramins
1,750,000.00	171.00	-24.94	07/29/2008	Sell 1750000 at 171 on 07/29/2008	7/17/2008 John Gramins
1,750,000.00	171.00	-24.94	07/29/2008	Sell 1750000 at 171 on 07/29/2008	7/17/2008 John Gramins
1,750,000.00	171.50	-25.09	07/29/2008	Sell 1750000 at 171.5 on 07/29/2008	7/17/2008 John Gramins
1,750,000.00	171.50	-25.10	07/29/2008	Sell 1750000 at 171.5 on 07/29/2008	7/17/2008 John Gramins
1,500,000.00	97.00	4.99	07/30/2008	Sell 1500000 at 97 on 07/30/2008	7/17/2008 John Gramins
1,500,000.00	97.50	4.84	07/30/2008	Sell 1500000 at 97.5 on 07/30/2008	7/21/2008 Peter Schellbach
2,000,000.00	97.50	4.83	07/30/2008	Sell 2000000 at 97.5 on 07/30/2008	7/15/2008 Event Manager
7,000,000.01	28.00	50.01	07/30/2008	Buy 7000000.01 at 28 on 07/30/2008	7/16/2008 Event Manager
1,000,000.00	94.00	14.99	07/30/2008	Sell 1000000 at 94 on 07/30/2008	7/16/2008 Event Manager
24,000,000.00	96.50	7.28	07/30/2008	Buy 24000000 at 96.5 on 07/30/2008	7/16/2008 Event Manager
5,000,000.00	95.00	7.78	07/30/2008	Buy 5000000 at 95 on 07/30/2008	7/17/2008 Event Manager
1,000,000.00	67.00	16.83	07/30/2008	Buy 1000000 at 67 on 07/30/2008	7/16/2008 Alexander Stromberg
10,000,000.00	80.50	12.33	07/30/2008	Buy 10000000 at 80.5 on 07/30/2008	7/16/2008 Alexander Stromberg
5,000,000.00	80.75	12.26	07/30/2008	Buy 5000000 at 80.75 on 07/30/2008	7/17/2008 Alexander Stromberg
10,000,000.00	79.50	12.63	07/30/2008	Buy 10000000 at 79.5 on 07/30/2008	7/17/2008 Alexander Stromberg
2,000,000.00	93.50	5.79	07/30/2008	Sell 2000000 at 93.5 on 07/30/2008	7/16/2008 Alexander Stromberg
2,000,000.00	93.75	5.73	07/30/2008	Sell 2000000 at 93.75 on 07/30/2008	7/16/2008 Alexander Stromberg
2,909,536.10	96.25	5.15	07/30/2008	Buy 2909536.1 at 96.25 on 07/30/2008	7/16/2008 Alexander Stromberg
3,000,000.00	97.00	4.97	07/30/2008	Buy 3000000 at 97 on 07/30/2008	7/16/2008 Alexander Stromberg
5,000,000.00	86.50	11.88	07/30/2008	Sell 5000000 at 86.5 on 07/30/2008	7/15/2008 Alexander Stromberg
5,000,000.00	87.25	11.66	07/30/2008	Sell 5000000 at 87.25 on 07/30/2008	7/15/2008 Alexander Stromberg
6,679,673.86	28.75	50.04	07/30/2008	Buy 6679673.86 at 28.75 on 07/30/2008	7/14/2008 James Seery
1,000,000.00	94.75	8.18	07/30/2008	Buy 1000000 at 94.75 on 07/30/2008	7/16/2008 Event Manager
5,000,000.00	94.50	8.24	07/30/2008	Sell 5000000 at 94.5 on 07/30/2008	7/17/2008 Event Manager
5,000,000.00	57.00	32.89	07/30/2008	Sell 5000000 at 57 on 07/30/2008	7/17/2008 Alexander Stromberg
2,500,000.00	57.50	32.40	07/30/2008	Sell 2500000 at 57.5 on 07/30/2008	7/17/2008 Alexander Stromberg
145,316.29	89.25	11.39	07/30/2008	Buy 145316.29 at 89.25 on 07/30/2008	7/16/2008 Alexander Stromberg
1,441,497.65	89.25	11.22	07/30/2008	Buy 1441497.65 at 89.25 on 07/30/2008	7/16/2008 Alexander Stromberg
3,750,000.00	97.95	4.79	07/30/2008	Buy 3750000 at 97.95 on 07/30/2008	7/15/2008 Event Manager
2,000,000.00	77.50	13.27	07/30/2008	Sell 2000000 at 77.5 on 07/30/2008	7/15/2008 Event Manager
2,500,000.00	77.00	13.42	07/30/2008	Sell 2500000 at 77 on 07/30/2008	7/15/2008 Matthew McQuade
1,536,767.85	84.00	10.67	07/30/2008	Sell 1536767.85 at 84 on 07/30/2008	7/15/2008 Matthew McQuade
8,463,232.15	84.00	10.65	07/30/2008	Buy 8463232.15 at 84 on 07/30/2008	7/15/2008 Matthew McQuade
500,000.00	84.75	11.03	07/30/2008	Buy 500000 at 84.75 on 07/30/2008	7/15/2008 Matthew McQuade
500,000.00	85.00	10.93	07/30/2008	Buy 500000 at 85 on 07/30/2008	7/17/2008 Event Manager
4,381,223.00	88.00	12.62	07/30/2008	Sell 4381223 at 88 on 07/30/2008	7/17/2008 Event Manager

Matthew McQuade	High Yield Loan Trading - New York		MMC299220
Matthew McQuade	High Yield Loan Trading - New York		MMC299220
Matthew McQuade	High Yield Loan Trading - New York	MMHealth	MMC299220
Matthew McQuade	High Yield Loan Trading - New York	MMHealth	MMC299220
Matthew McQuade	High Yield Loan Trading - New York		MMC299220
Matthew McQuade	High Yield Loan Trading - New York	MMHealth	MMC299220
Matthew McQuade	High Yield Loan Trading - New York		MMC299220
Matthew McQuade	High Yield Loan Trading - New York	MMHealth	MMC299220
Matthew McQuade	High Yield Loan Trading - New York		MMC299220
John Gramins	High Yield Loan Trading - New York		JG253730
John Gramins	High Yield Loan Trading - New York		JG253730
John Gramins	High Yield Loan Trading - New York		JG253730
John Gramins	High Yield Loan Trading - New York	JGDisAuto	JG253730
John Gramins	High Yield Loan Trading - New York		JG253730
John Gramins	High Yield Loan Trading - New York	JGDisAuto	JG253730
John Gramins	High Yield Loan Trading - New York		JG253730
John Gramins	High Yield Loan Trading - New York	JGDisAuto	JG253730
John Gramins	High Yield Loan Trading - New York		JG253730
Matthew McQuade	High Yield Loan Trading - New York		MMC299220
Matthew McQuade	High Yield Loan Trading - New York	MMHealth	MMC299220
Matthew McQuade	High Yield Loan Trading - New York	MMHealth	MMC299220
Matthew McQuade	High Yield Loan Trading - New York		MMC299220
Alexander Stromberg	High Yield Loan Trading - New York		AS299200
Alexander Stromberg	High Yield Loan Trading - New York	STROMIndu	AS299200
Alexander Stromberg	High Yield Loan Trading - New York		AS299200
Alexander Stromberg	High Yield Loan Trading - New York		AS299200
Alexander Stromberg	High Yield Loan Trading - New York		AS299200
Alexander Stromberg	High Yield Loan Trading - New York	STROMIndu	AS299200
Alexander Stromberg	High Yield Loan Trading - New York		MMC299960
Matthew McQuade	High Yield Loan Trading - New York		MMC299960
Matthew McQuade	High Yield Loan Trading - New York	MMChem	MMC299960
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York	JGDisCons	JG256690
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York	JGDisCons	JG256690
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York	JGDisCons	JG256690
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York	JGDisCons	JG256690
John Gramins	High Yield Loan Trading - New York		JG256690
Peter Schellbach	Distressed Trading - New York	PSOther	PS256710
Alexander Stromberg	High Yield Loan Trading - New York		AS203310
Alexander Stromberg	High Yield Loan Trading - New York		AS203310
Alexander Stromberg	High Yield Loan Trading - New York		AS203310
Alexander Stromberg	High Yield Loan Trading - New York		AS203310
Alexander Stromberg	High Yield Loan Trading - New York		AS203310
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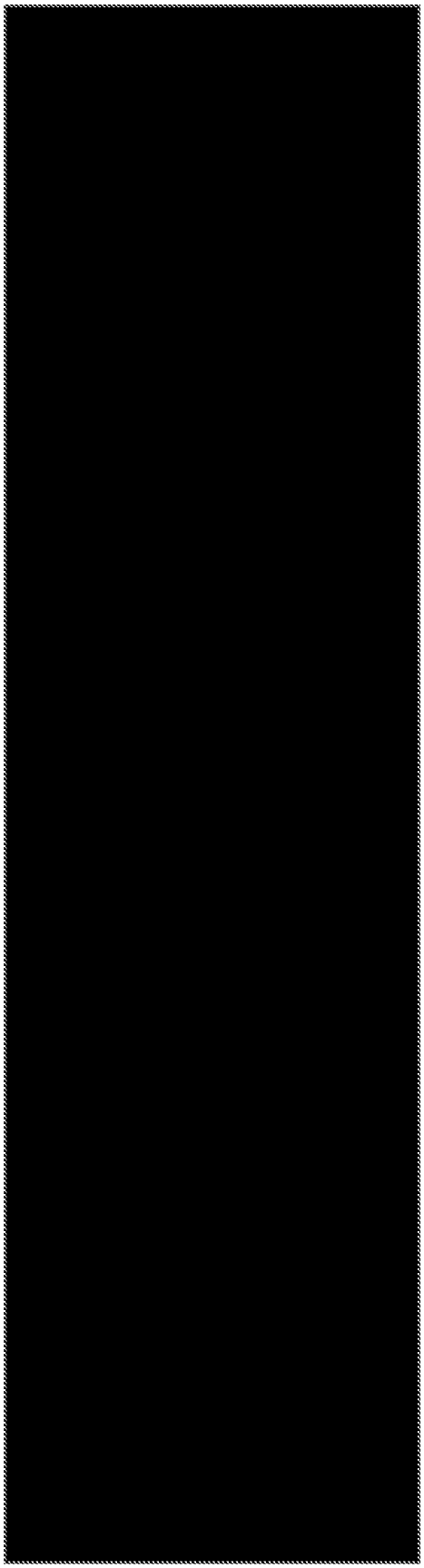
Alexander Stromberg	High Yield Loan Trading - New York	STROMReal	AS203310
Alexander Stromberg	High Yield Loan Trading - New York		AS203310
Alexander Stromberg	High Yield Loan Trading - New York	STROMReal	AS203310
Alexander Stromberg	High Yield Loan Trading - New York		AS203310
Alexander Stromberg	High Yield Loan Trading - New York	STROMReal	AS203310
Alexander Stromberg	High Yield Loan Trading - New York	STROMReal	AS203310
Alexander Stromberg	High Yield Loan Trading - New York		AS203310
Alexander Stromberg	High Yield Loan Trading - New York	STROMReal	AS203310
Alexander Stromberg	High Yield Loan Trading - New York		AS203310
James Seery	High Yield Loan Trading - New York	SEERYLoan	JS221720
Alexander Stromberg	High Yield Loan Trading - New York		AS436500
Alexander Stromberg	High Yield Loan Trading - New York		AS436500
Alexander Stromberg	High Yield Loan Trading - New York		AS436500
Alexander Stromberg	High Yield Loan Trading - New York	STROMMed	AS436500
Alexander Stromberg	High Yield Loan Trading - New York		AS436500
Alexander Stromberg	High Yield Loan Trading - New York	STROMMed	AS436500
Matthew McQuade	High Yield Loan Trading - New York		MMC299110
Matthew McQuade	High Yield Loan Trading - New York		MMC299110
Matthew McQuade	High Yield Loan Trading - New York		MMC299110
Matthew McQuade	High Yield Loan Trading - New York	MMTele	MMC299110
Matthew McQuade	High Yield Loan Trading - New York	MMTele	MMC299110
Matthew McQuade	High Yield Loan Trading - New York		MMC299110
John Cortese - NY	Distressed Trading - New York		JC421720
John Cortese - NY	Distressed Trading - New York		JC421720



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USD	r		2,187.50	0
USD	r		2,187.50	0
USD	r		312.5	0
USD	r		312.5	0
USD	r		2,000.00	0
USD	r		2,000.00	0
USD	r		500	0
USD	r		500	0
USD	n		0	0
USD	n		0	0
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USD			0	0
USD	n		0	0
USD			0	0
USD	n		0	0
USD			0	0
USD	r		2,500.00	0
USD				
USD	r		2,500.00	0
USD	r		2,500.00	0
USD	r		15,000.00	0
USD	r		15,000.00	0
USD	r		15,000.00	0
USD	r		1,028.66	0
USD	w	Priority 2	1,028.66	0
USD	r		1,028.66	0
USD	r		620.3125	0
USD	r		620.31	0
USD	r		620.3125	0
USD	r		1,489.60	0
USD	r		223.263887	0
USD	r		71.335025	0
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USD	r		1,489.60	0
USD	r		1,489.60	0
USD	r		223.263887	0
USD	r		223.26	0
USD	r		71.335025	0
USD	r		71.34	0
USD	r		715.803825	0
USD	r		715.8	0
USD				
USD	r		2,500.00	0
USD	r		1,162.83	0
USD	r		2,500.00	0
USD	r		2,500.00	0
USD	r		2,011.68	0
USD	w	Priority 2	2,500.00	0
USD	r		2,500.00	0
USD	w	Priority 2	2,011.68	0
USD	r		2,011.68	0
USD	w	Priority 2	2,500.00	0
USD	r		2,500.00	0
USD	r		1,162.83	0
USD	r		1,162.83	0
USD	r		2,500.00	0
USD	r		2,500.00	0
USD				
USD	r		1,228.13	0
USD	r		1,250.00	0
USD	w	Priority 2	1,250.00	0
USD	r		1,250.00	0
USD	r		1,228.13	0
USD	r		1,228.13	0
USD	r		6,250.00	0
USD	r		6,250.00	0
USD	w	Priority 2	6,250.00	0
USD	r		6,250.00	0
USD	r		6,250.00	0
USD	r		6,250.00	0
USD	n		25,000.00	0
USD	n		15,000.00	0

0		8732	158213	15912875
0		8733	158212	15880325
0		8733	158212	15881764
0		8732	158213	15881766
0		8732	158213	15882929
0		8733	158212	15912872
0		8733	158212	15912933
0		8732	158213	15912874
0		8732	158213	15912934
0		9775	171813	15867842
0		9775	171813	15867867
0		9775	171813	15867908
0		9775	171813	15867841
0		9775	171813	15868593
0		9775	171813	15867866
0		9775	171813	15868594
0		9775	171813	15867907
0		9775	171813	15878048
0		8565	156020	15879621
		8565	156020	15904625
0		8565	156020	15879620
0		8565	156020	15879690
0		99999939	149262	15898393
0		99999939	149262	15898392
0		99999939	149262	15898395
0	US10801XAB38	10801XAB3	139977	15904566
0	US10801XAB38	10801XAB3	139977	15903849
0	US10801XAB38	10801XAB3	139977	15904565
0	US11875VAD29	11875VAD2	147925	15887152
0	US11875VAD29	11875VAD2	147925	15887140
0	US11875VAD29	11875VAD2	147925	15887151
0		8746	158420	15897648
0		8747	158421	15897658
0		9438	167153	15897662
0		9437	167543	15897656
0		8746	158420	15897647
0		8746	158420	15897666
0		8747	158421	15897657
0		8747	158421	15897669
0		9438	167153	15897661
0		9438	167153	15897670
0		9437	167543	15897655
0		9437	167543	15897667
		7263	143550	15913129
0		13973UAC3	118350	15881079
0		13973UAC3	118350	15888532
0		13973UAC3	118350	15890153
0		13973UAC3	118350	15890162
0		13973UAC3	118350	15898641
0		13973UAC3	118350	15889821
0		13973UAC3	118350	15890161
0		13973UAC3	118350	15897171
0		13973UAC3	118350	15898640
0		13973UAC3	118350	15889785
0		13973UAC3	118350	15890152
0		13973UAC3	118350	15888531
0		13973UAC3	118350	15888667
0		13973UAC3	118350	15881078
0		13973UAC3	118350	15881107
		9801	171827	15881154
0		7531	146353	15890132
0		7531	146353	15898501
0		7531	146353	15898238
0		7531	146353	15898500
0		7531	146353	15890173
0		7531	146353	15890131
0		7613	171190	15879278
0		7613	171190	15879283
0		7613	171190	15879104
0		7613	171190	15879282
0		7613	171190	15879277
0		7613	171190	15882183
0		8298	153168	15892574
0		8298	153168	15893303

Sales		5363	5363	USDLoan VENMAC LIBOR 225.00 May 23 13,7 YR TERMB
Sales	00508NAC0	00508NAC0		USDLoan ACTS LIBOR 325.00 Oct 16 14,TL
Sales	00508NAC0	00508NAC0		USDLoan ACTS LIBOR 325.00 Oct 16 14,TL
Sales	13973UAC3	13973UAC3		USDLoan CARS LIBOR 175.00 Dec 15 10,TL B
Sales	12513DAB2	12513DAB2		USDLoan CDWC LIBOR 300.00 Oct 12 14,TL
Sales		6617	6617	USDLoan CIT LIBOR 24.00 Dec 6 11,R/C
Sales		7278	7278	USDLoan DIGI LIBOR 250.00 Mar 23 12,T/L
Sales		7278	7278	USDLoan DIGI LIBOR 250.00 Mar 23 12,T/L
Sales	28014RAC9	28014RAC9		USDLoan EDGNM LIBOR 275.00 May 11 14,1ST L TL
Sales	28014RAC9	28014RAC9		USDLoan EDGNM LIBOR 275.00 May 11 14,1ST L TL
Sales	42002RAF7	42002RAF7		USDLoan HWTEL LIBOR 225.00 Apr 30 12,RVLR
Sales	46269KAD6	46269KAD6		USDLoan IRDMS LIBOR 425.00 Jul 27 11,1ST L TL B
Sales	46269KAC8	46269KAC8		USDLoan IRDMS LIBOR 425.00 Jun 30 10,1ST L TL A
Sales		9723	9723	USDLoan JRC LIBOR 275.00 Aug 12 12,TL
Sales		7201	7201	USDLoan LVLT LIBOR 225.00 Mar 13 14,T/L
Sales		4946	4946	USDLoan LTACH LIBOR 300.00 Aug 11 12,T/L
Sales		4946	4946	USDLoan LTACH LIBOR 300.00 Aug 11 12,T/L
Sales	63530VAC2	63530VAC2		USDLoan NCMI LIBOR 175.00 Feb 13 15,T/L
Sales		7638	7638	USDLoan SWFT LIBOR 325.00 May 10 14,1ST T/L
Sales		7671	7671	USDLoan TRB LIBOR 275.00 Jun 4 09,TL X
Sales		7841	7841	USDLoan VENMAC LIBOR 225.00 Mar 10 14,INCBCASINO
Sales		5363	5363	USDLoan VENMAC LIBOR 225.00 May 23 13,7 YR TERMB
Sales		5245	5245	USDLoan VENMAC LIBOR 225.00 May 26 12,6YRTERMBDL
Sales	95235LAF7	95235LAF7		USDLoan WSTC LIBOR 237.50 Oct 24 13,T/L B
Sales		9914	9914	USDLoan WOLFHO LIBOR 450.00 Dec 22 12,2ND LIEN T

VENETIAN MACAU FINANCE CO		USA	USD	05/23/2013	Sell
ACTS L.P.	6.04	USA	USD	10/16/2014	Sell
ACTS L.P.	6.04	USA	USD	10/16/2014	Sell
CAPITAL AUTOMOTIVE REIT	5.75	USA	USD	12/15/2010	Sell
CDW CORP/IL	7.00	USA	USD	10/12/2014	Sell
CIT GROUP INC	2.70	USA	USD	12/06/2011	Buy
DIGICEL INTERNATIONAL FINANCE LIMITED	5.31	USA	USD	03/23/2012	Buy
DIGICEL INTERNATIONAL FINANCE LIMITED	5.31	USA	USD	03/23/2012	Sell
EDGEN MURRAY CORP	5.44	USA	USD	05/11/2014	Sell
EDGEN MURRAY CORP	5.44	USA	USD	05/11/2014	Buy
HAWAIIAN TELCOM	4.74	USA	USD	04/30/2012	Buy
IRIDIUM SATELLITE LLC		USA	USD	07/27/2011	Buy
IRIDIUM SATELLITE LLC		USA	USD	06/30/2010	Sell
JOURNAL REGISTER	5.22	USA	USD	08/12/2012	Sell
LEVEL 3 COMMUNICATIONS INC	5.04	USA	USD	03/13/2014	Sell
LIFE CARE HOLDING	6.95	USA	USD	08/11/2012	Sell
LIFE CARE HOLDING	6.95	USA	USD	08/11/2012	Sell
NATIONAL CINEMEDIA INC	4.54	USA	USD	02/13/2015	Buy
SWIFT TRANSPORTATION CO INC		USA	USD	05/10/2014	Buy
TRIBUNE CO		USA	USD	06/04/2009	Buy
VENETIAN MACAU FINANCE CO	5.06	USA	USD	03/10/2014	Sell
VENETIAN MACAU FINANCE CO		USA	USD	05/23/2013	Buy
VENETIAN MACAU FINANCE CO	5.06	USA	USD	05/26/2012	Sell
WEST CORP	4.84	USA	USD	10/24/2013	Sell
WOLF HOLLOW I LP	8.14938	USA	USD	12/22/2012	Buy

3,000,000.00	96.75	7.30	07/30/2008	Sell 3000000 at 96.75 on 07/30/2008	7/7/2008 Michael Egleston
18,863,716.78	75.00	13.71	07/31/2008	Sell 18863716.78 at 75 on 07/31/2008	7/17/2008 John Cortese - NY
18,863,716.78	76.25	13.35	07/31/2008	Sell 18863716.78 at 76.25 on 07/31/2008	7/17/2008 John Cortese - NY
2,000,000.00	94.50	7.36	07/31/2008	Sell 2000000 at 94.5 on 07/31/2008	7/7/2008 Michael Egleston
22,000,000.00	87.00	10.26	07/31/2008	Sell 22000000 at 87 on 07/31/2008	7/7/2008 Michael Egleston
10,000,000.00	78.75	12.18	07/31/2008	Buy 10000000 at 78.75 on 07/31/2008	7/17/2008 John Cortese - NY
5,000,000.00	95.00	8.15	07/31/2008	Buy 5000000 at 95 on 07/31/2008	7/17/2008 John Cortese - NY
5,000,000.00	95.50	7.98	07/31/2008	Sell 5000000 at 95.5 on 07/31/2008	7/2/2008 Michael Egleston
2,977,443.61	92.00	8.88	07/31/2008	Sell 2977443.61 at 92 on 07/31/2008	7/14/2008 Event Manager
2,977,443.61	92.38	8.79	07/31/2008	Buy 2977443.61 at 92.375 on 07/31/2008	7/15/2008 Event Manager
1,800,000.00	73.00	16.20	07/31/2008	Buy 1800000 at 73 on 07/31/2008	7/15/2008 John Gramins
2,500,000.00	99.00	8.48	07/31/2008	Buy 2500000 at 99 on 07/31/2008	7/15/2008 John Gramins
2,558,635.81	99.00	8.29	07/31/2008	Sell 2558635.81 at 99 on 07/31/2008	7/14/2008 John Gramins
2,000,000.00	35.00	41.75	07/31/2008	Sell 2000000 at 35 on 07/31/2008	7/14/2008 John Gramins
1,000,000.00	91.00	8.63	07/31/2008	Sell 1000000 at 91 on 07/31/2008	7/15/2008 Event Manager
18,428,875.00	88.00	7.64	07/31/2008	Sell 18428875 at 88 on 07/31/2008	7/15/2008 John Gramins
18,428,875.00	88.25	7.55	07/31/2008	Sell 18428875 at 88.25 on 07/31/2008	7/15/2008 John Gramins
2,000,000.00	91.00	7.96	07/31/2008	Buy 2000000 at 91 on 07/31/2008	7/15/2008 Event Manager
4,000,000.00	76.50	13.55	07/31/2008	Buy 4000000 at 76.5 on 07/31/2008	7/15/2008 Peter Schellbach
3,000,000.00	97.25	9.43	07/31/2008	Buy 3000000 at 97.25 on 07/31/2008	7/15/2008 Peter Schellbach
1,000,000.00	97.75	7.07	07/31/2008	Sell 1000000 at 97.75 on 07/31/2008	7/16/2008 Event Manager
1,250,000.00	97.25	7.15	07/31/2008	Buy 1250000 at 97.25 on 07/31/2008	7/16/2008 Event Manager
750,000.00	97.25	8.42	07/31/2008	Sell 750000 at 97.25 on 07/31/2008	7/16/2008 John Gramins
2,000,000.00	90.50	8.95	07/31/2008	Sell 2000000 at 90.5 on 07/31/2008	7/16/2008 John Gramins
2,000,000.00	90.00	6.86	07/31/2008	Buy 2000000 at 90 on 07/31/2008	7/16/2008 John Gramins

Michael Egleston	High Yield Loan Trading - New York	MKR3	FIN562080
John Cortese - NY	Distressed Trading - New York	HYLCDSLOA	JC421720
John Cortese - NY	Distressed Trading - New York		JC421720
Michael Egleston	High Yield Loan Trading - New York	MKR3	FIN562080
Michael Egleston	High Yield Loan Trading - New York	MKR3	FIN562080
John Cortese - NY	Distressed Trading - New York	HYLCDSLOA	JC421720
John Cortese - NY	Distressed Trading - New York		JC421720
Michael Egleston	High Yield Loan Trading - New York	MKR3	FIN562080
John Gramins	High Yield Loan Trading - New York		JG253730
John Gramins	High Yield Loan Trading - New York		JG253730
John Gramins	High Yield Loan Trading - New York	JGDisAuto	JG253730
John Gramins	High Yield Loan Trading - New York		JG253730
John Gramins	High Yield Loan Trading - New York	JGDisAuto	JG253730
John Gramins	High Yield Loan Trading - New York		JG253730
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York	JGDisCons	JG256690
Peter Schellbach	Distressed Trading - New York		PS256690
Peter Schellbach	Distressed Trading - New York	PSAirline	PS256690
Peter Schellbach	Distressed Trading - New York		PS256690
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York	JGDisCons	JG256690
John Gramins	High Yield Loan Trading - New York		JG256690
John Gramins	High Yield Loan Trading - New York	JGDisCons	JG256690

[redacted]

USD				
USD	n		15,000.00	0
USD	n		15,000.00	0
USD				
USD				
USD	n		25,000.00	0
USD	n		25,000.00	0
USD				
USD	r		7,500.00	0
USD	r		2,500.00	0
USD	r		2,500.00	0
USD	r		2,500.00	0
USD	r		7,500.00	0
USD	r		5,000.00	0
USD	r		2,500.00	0
USD	w	Priority 2	2,500.00	0
USD	r		2,500.00	0
USD	r		550	0
USD	r		550	0
USD	r		550	0
USD	n		12,500.00	0
USD	n		12,500.00	0
USD	n		12,500.00	0
USD	n		12,500.00	0
USD	n		12,500.00	0

			8298	153168	15919204
0			8298	153168	15893302
0			8298	153168	15893488
			8298	153168	15919167
			8298	153168	15919189
0			8298	153168	15892573
0			8298	153168	15892864
			8298	153168	15877846
0			9639	168856	15873655
0			9639	168856	15880864
0			9639	168856	15880863
0			9639	168856	15882092
0			9639	168856	15873654
0			9639	168856	15873921
0			7621	148451	15880872
0			7621	148451	15877984
0			7621	148451	15880871
0			7624	147101	15882694
0			7624	147101	15882693
0			7624	147101	15882785
0	US20902FAF09	20902FAF0		144996	15885202
0	US20902FAF09	20902FAF0		144996	15885270
0	US20902FAF09	20902FAF0		144996	15885201
0	US20902FAF09	20902FAF0		144996	15885658
0	US20902FAF09	20902FAF0		144996	15885269

Copy FCN	#N/A		#N/A
1		2	3
FCN	Parent	Deal	
6565	[redacted]		
8645			
8646			
7076			
7076			
2251			
2251			
3075			
6454			
5361			
6981			
6980			
6982			
9229			
8573			
8573			
8573			
6871			
6237			
6237			
6237			
3613			
3612			
3612			
4015			
4014			
4014			
8294			
8294			
8295			
8295			
8301			
8302			
8889			
8888			
8825			
5715			
5716			
7160			
6717			
7633			
7259			
7258			
7258			
7259			
8139			
8138			
8138			
3788			
7413			
6916			
6917			
6916			
6916			
6917			
8018			
8019			
8020			
8712			
4293			
7107			
5976			
5968			
6684			
6685			
6681			
6682			
6753			
6754			
5311			

	#N/A	#N/A		
	4	5	6	7
Facility		**Curr**	**LIN***	**Company**
	#N/A	#N/A	A0004U044RC01	#N/A
TERM LOAN		USD	A000ES014TB01	#N/A
US DOLLAR TERM LOAN		USD	A000GH016TB01	TLB
REVOLVING CREDIT		CAD		#N/A
TERM LOAN			00AMDN026TB01	#N/A
TERM LOAN		USD	00AMDN026TB01	#N/A
REVOLVER			00AESN077TB01	#N/A
REVOLVER		USD	00AESN077RC01	#N/A
TERM LOAN		USD	00AESN077TB01	#N/A
TERM LOAN		USD	00ACSN020TL01	TLB
TRANCHE B TERM LOAN			A000DM018TB01	TLB
C5		EUR	A000CH035PR01	TLB&C
B5		EUR	A000CH034TB02	TLB (Euro)
C6		EUR	A000CH032TC02	TLC (Euro)
ALCOA INC. 5YR 10/2/07			A000GM015TB02	#N/A
ALCOA INC. (1/31/08 BRIDGE)			A000GM013TB02	TLB (Euro)
5 YEAR REVOLVER		USD		#N/A
5 YEAR REVOLVER		USD		#N/A
GERMAN LOAN		EUR	A000E6010TB02	#N/A
TRANCHE B TERM LOAN			A000EF012TB01	#N/A
TRANCHE C TERM LOAN		USD	A000EF012TB01	#N/A
TRANCHE C TERM LOAN		USD	A000EF012TB01	#N/A
REVLOVING CREDIT LOANS			A0004R058RC01	#N/A
TERM LOAN			A0004R058TB01	TLB
TERM LOAN		USD	A0004R058TB01	TLB
TRANCHE A CREDIT LINKED DEP			0AWINO071LC01	#N/A
TERM LOAN			0AWINO075TB01	#N/A
TERM LOAN		USD	A000FL018TB01	TLB
TERM LOAN		USD	A000GC023TL01	TL
REVOLVER		USD		#N/A
TERM LOAN		USD		#N/A
TERM LOAN		USD		#N/A
CASH PAY TERM BRIDGE		USD		#N/A
TOGGLE TERM BRIDGE (PIK)		USD		#N/A
ALLTEL CORP (11/16/07)			000ATN042TB01	TLB1
ALLTEL CORP (11/16/07)			000ATN040TB02	TLB2
ALLTEL CORP (11/16/07)			000ATN048TB03	TLB3
INITIAL SECOND LIEN TERM LOAN			B00084011TC01	2nd Lien TL
DELAY DRAW SECOND LIEN TERM			B00084014DD02	Delay Draw TL
CLAIM T/L F2504		USD		#N/A
TERM LOAN B		USD	00AENA039TB01	TLB
TERM 2		USD	A00002024TB01	TLB
TRANCHE B TERM		USD	A0006L034TB01	#N/A
DELAYED DRAW TERM		USD	A0006L037DD01	#N/A
DELAYED DRAW TERM			A0006L037DD01	#N/A
TRANCHE B TERM			A0006L034TB01	#N/A
3-YR REVOLVER		USD		#N/A
5-YR REVOLVER		USD		#N/A
5-YR REVOLVER		USD		#N/A
5 YEAR REVOLVER			A0008G025RC01	#N/A
COMMITMENT		USD	A000FK018TC01	2nd Lien TL
ARAMARK CORPORATION 1-26-07			A000EQ012LC02	LC
SYNTHETIC L/C FACILITY			A000EQ012LC02	LC
U.S. TERM LOAN			A000EQ016TB02	TLB
U.S. TERM LOAN		USD	A000EQ016TB02	TLB
SYNTHETIC L/C FACILITY		USD	A000EQ012LC02	LC
FIRST LIEN TERM		USD		#N/A
SYNTHETIC LC		USD		#N/A
REVOLVER		USD		#N/A
LOAN		USD		#N/A
5-YEAR REVOLVER			A000CJ024RC01	#N/A
TRANCHE B TERM LOAN		USD	A00080038TB01	1st Lien TL
ORIGINAL MMM TERM LOAN		USD	A000CA015TB01	TL
ORIGINAL NAMM TERM LOAN		USD	A000CA015TB02	TL
EUR MEZZ		EUR	A0009L045TL02	Mezz (EUR)
USD MEZZ		USD	A0009L043TL03	Mezzanine
TERM B EUR		EUR	A0009L049TB01	TLB (Euro)
TERM C EUR		EUR	A0009L047TC01	TLC (Euro)
TERM B USD		USD	A0009L047TB02	TLB
TERM C USD		USD	A0009L045TC02	TLC (US)
TERM LOAN		USD	A000DL010TB01	TLB

		8	9	10	11	12	13	14
Facility			Note	Avg Bid (2)	Bid Quotes	LSTA	Total MV	Comment
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
	#N/A		#N/A	#N/A	#N/A	Jun 07	-	
		0	39660	77.5	#REF!	7-Nov	61,159,538	
	#N/A		#N/A	#N/A	#N/A	Oct 07	37,605,001	
	#N/A		#N/A	#N/A	#N/A	Feb	-	
	#N/A		#N/A	#N/A	#N/A	Apr 07	-	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
	#N/A		#N/A	#N/A	#N/A	Apr 07	-	
	#N/A		#N/A	#N/A	#N/A	Apr 07	-	
		0	39660	96.75	#REF!	Apr 07	-	
		0	39660	94	#REF!	LSTA dec	6,422,076	
EUR			39660	82.2188	#REF!	Apr 07	-	
EUR			39660	82.2188	#REF!	Apr 07	-	
EUR			39660	82.2188	#REF!	Apr 07	-	
	#N/A		#N/A	#N/A	#N/A	Sep 07	995,000,000	
EUR			39660	98	#REF!	Sep 07	147,375,000	
	#N/A		#N/A	#N/A	#N/A	Sep 07	147,375,000	
	#N/A		#N/A	#N/A	#N/A	Sep 07	147,375,000	
	#N/A		#N/A	#N/A	#N/A	Apr 07	-	
	#N/A		#N/A	#N/A	#N/A	Feb	2,250,526	
	#N/A		#N/A	#N/A	#N/A	May 07	2,250,526	
	#N/A		#N/A	#N/A	#N/A	Aug 07	2,250,526	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	3,778,800	
		0	39660	96.5	#REF!	LSTA dec	-	
		0	39660	96.5	#REF!	Jul 07	-	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	1,443,052	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	792,714	
		0	39660	97.8333	#REF!	Apr 07	792,714	
		0	39660	89.4	#REF!	Oct 07	70,125,000	
	#N/A		#N/A	#N/A	#N/A	Aug 07	70,125,000	
	#N/A		#N/A	#N/A	#N/A	Aug 07	-	
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		0	39660	98.7709	#REF!	Sep 07	13,304,675	
Soft-Call			39660	98.7313	#REF!	Sep 07	494,644	
3 Yr Non-Callable			39660	99.4313	#REF!	Sep 07	3,967,932	
		0	39660	99	#REF!	LSTA dec	-	
2nd Lien DD			39660	99	#REF!	LSTA dec	-	
	#N/A		#N/A	#N/A	#N/A	Dec 07	3,050,000	
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		0	39660	88.2917	#REF!	Oct 07	4,518	
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	#N/A		#N/A	#N/A	#N/A	Mar 07	-	
	#N/A		#N/A	#N/A	#N/A	Aug 07	29,460,000	
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		0	39660	91	#REF!	Apr 07	5,490,000	
		0	39660	94.95	#REF!	Sep 07	37,499,220	
		0	39660	94.95	#REF!	Feb	1,619,887	
USD			39660	94.95	#REF!	Feb	37,499,220	
USD			39660	94.95	#REF!	Apr 07	37,499,220	
		0	39660	94.95	#REF!	Apr 07	1,619,887	
	#N/A		#N/A	#N/A	#N/A	Oct 07	170,468,375	
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	#N/A		#N/A	#N/A	#N/A	Oct 07	42,500,000	
	#N/A		#N/A	#N/A	#N/A	Oct 07	-	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
AVSC			39660	85	#REF!	Aug 07	5,773,071	
MMM			39660	92.5	#REF!		3,812,723	
NAMM			39660	92.5	#REF!		1,020,622	
		0	39660	91.8333	#REF!	Apr 07	-	
USD			39660	90.6667	#REF!	Apr 07	-	
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US			39660	91.0714	#REF!	Apr 07	-	
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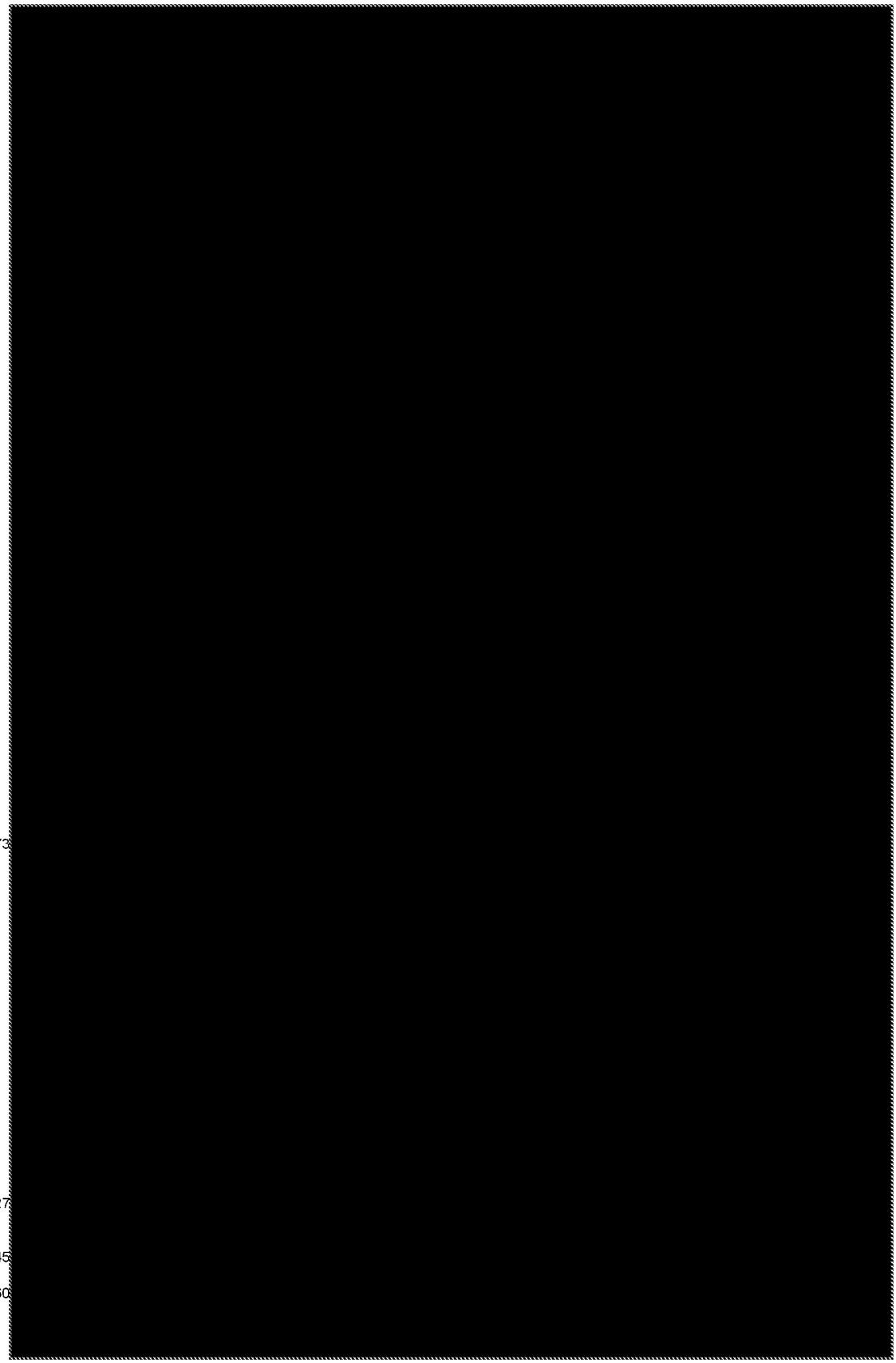
		0	39660	87.0938	#REF!	Sep 07	196,104	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TRANCHE B3	EUR	H0005S025TB01	TLB (Euro)
TRANCHE A	EUR	H0005S019TA01	#N/A
TRANCHE B	EUR	H0005S017TB01	TLB (Euro)
TRANCHE C	EUR	H0005S015TC01	TLC (Euro)
TRANCHE C TERM LOAN FACILITY		B0003K028TC01	TLC
TRANCHE C TERM LOAN FACILITY	USD	B0003K028TC01	TLC
TERM LOAN		B00NNN011TB01	TLB
TERM LOAN	USD	B00NNN011TB01	TLB
GBP TERM A LOAN		00BLLN073TL02	#N/A
EURO TERM B LOAN		00BLLN073TL02	#N/A
CANADIAN TERM C LOAN		00BLLN073TL02	#N/A
B1	EUR	B00077015TB02	#N/A
C1	EUR	B00077013TC02	#N/A
DELAYED DRAW TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
5YR MULTI CURR REVOLVER	USD		#N/A
5YR MULTI CURR REVOLVER	USD		#N/A
SECOND LIEN TERM		B00087014TC01	2nd Lien TL
SECOND LIEN TERM	USD	B00087014TC01	2nd Lien TL
FIRST LIEN TERM		B00087016TB01	#N/A
FIRST LIEN TERM		B00087016TB01	#N/A
6-YR REVOLVER	USD		#N/A
ALTERNATIVE CCY REVOLVER	USD		#N/A
DOLLAR REVOLVER	USD		#N/A
DOLLAR TERM LOAN	USD	B00095027TB01	TLB
DOLLAR TERM LOAN	USD	B00095027TB01	TLB
REVOLVER	USD		#N/A
REVOLVER	USD		#N/A
INITIAL TERM LOAN	USD		#N/A
REVOLVER		00BCCN028RC01	#N/A
TRANCHE E TERM LOAN	USD	00BCCN022TE01	#N/A
DELAYED DRAW TERM LOAN	USD	00BCCN021DD01	#N/A
1ST LIEN SYNTHETIC L/C	USD	B0007A057LC01	LC
1ST LIEN SYNTHETIC REVOLVER	USD	B0007A051RC01	RC
1ST LIEN SYNTHETIC REVOLVER	USD	B0007A051RC01	RC
1ST LIEN SYNTHETIC L/C	USD	B0007A057LC01	LC
1ST LIEN SYNTHETIC REVOLVER	USD	B0007A051RC01	RC
TERM LOAN	USD	L00047019TB01	#N/A
TERM B	USD	L00047017TC01	#N/A
TRANCHE B DOLLAR TERM	USD	B0005W038TL01	TL
TRANCHE B EURO TERM	EUR	B0005W020TL01	TL (Euro)
LC	USD	0BOCBO066LC01	#N/A
JUNIOR LIEN TERM LOAN	USD	B0004E047TC01	#N/A
7-YR TERM LOAN	USD	B0004E049TB01	1st Lien TL
TERM LOAN		B0007Y018TB01	TLB
B CHF	CHF	C000B9031TB02	#N/A
CALPINE CORP EXIT TERM LOAN 01/31/08		00CPNN099TL01	TL
1ST LIEN		00CPNN075TB01	#N/A
TERM LOAN		00CPNN056NT01	#N/A
SIEMENS CORP USA	USD	00CPNN081TL01	#N/A
SIEMENS CORP USA	USD	00CPNN081TL01	#N/A
TRANCHE B TERM LOAN		C000E7018TB01	TLB
B2 (GENERAL) EUR	EUR	C000D7027TB01	TLB (Euro)
B2 (GENERAL) USD	USD	C000D7025TB02	TLB
TERM B1	EUR	C000CY029TB01	TLB (Euro)
TERM C	EUR	C000CY027TC01	TLC (Euro)
TERM B2	EUR	C000CY026PR02	#N/A
TERM A	EUR	C000CY021TA01	TLA (Euro)
BRIDGE LOAN	USD	C0009Q038TB01	#N/A
NEW TERM LOAN	USD	C0009Q038TB01	#N/A
TERM LOAN D		C0009Q038TB01	#N/A
$520MM TL	USD		#N/A
$520MM SR. PIK	USD		#N/A
$800 ABL 5YR RC	USD		#N/A
$940MM SR. BRIDGE	USD		#N/A
TERM LOAN	USD		#N/A
CDW CORPORATION		C000KC018TL01	TL
TERM LOAN	USD	C000FH015TB01	TLB
TERM LOAN B	USD		#N/A
CENTENNIAL COMMUNICATIONS CORP. 2/9/04		0CYCLO0B3TC01	TLC
TERM LOAN	USD	C000FA033BL01	Bridge Loan
CHARTER COMMUNICATIONS OP. (A/R 3-6-07)		C000JM010TB01	TLB
3RD LIEN TERM LOAN	USD	0CHTRO076TD01	#N/A
7YR TERM LOAN	USD	0CHTRO076TB03	#N/A

Add On/Eur			39660	92.5	#REF!	Apr 07	-
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EUR			39660	92.5	#REF!	Apr 07	-
EUR			39660	92.5	#REF!	Apr 07	-
		0	39660	96	#REF!	Feb	-
		0	39660	96	#REF!	Aug 07	-
		0	39660	97.125	#REF!	Feb	-
		0	39660	97.125	#REF!	Apr 07	-
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	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	2,679,372
	#N/A		#N/A	#N/A	#N/A	Oct 07	10,657,085
	#N/A		#N/A	#N/A	#N/A	Sep 07	173,700,000
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	#N/A		#N/A	#N/A	#N/A	Mar 07	840,000
	#N/A		#N/A	#N/A	#N/A	Sep 07	17,950,625
	#N/A		#N/A	#N/A	#N/A	Sep 07	10,346,250
	#N/A		#N/A	#N/A	#N/A	Sep 07	10,457,500
USD			39660	98.0417	#REF!	Sep 07	16,895,496
USD			39660	98.0417	#REF!	Sep 07	16,895,496
	#N/A		#N/A	#N/A	#N/A	Aug 07	137,970,000
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	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
Synthetic LC			39660	92.9821	#REF!	May 07	628,401
Synthetic RC			39660	92.9821	#REF!	Dec 07	175,952
Synthetic RC			39660	92.9821	#REF!	Dec 07	175,952
Synthetic LC			39660	92.9821	#REF!	Apr 07	628,401
Synthetic RC			39660	92.9821	#REF!	Apr 07	175,952
	#N/A		#N/A	#N/A	#N/A	May 07	-
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USD			39660	96	#REF!	May 07	1,925,551
		0	39660	95.625	#REF!	May 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	303,389
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39660	86.0625	#REF!	Apr 07	-
		0	39660	79.4167	#REF!	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
Exit TL			39660	93.8036	#REF!	Sep 07	1,877,500
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Feb	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	932,853
	#N/A		#N/A	#N/A	#N/A	Dec 07	932,853
		0	39660	94.55	#REF!	LSTA dec	125,492
		0	39660	71.5	#REF!	Apr 07	-
USD			39660	71.1667	#REF!	Apr 07	-
Funded Casema			39660	94.6071	#REF!	Apr 07	-
Funded Casema			39660	94.6071	#REF!	Apr 07	-
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Funded Casema			39660	93.3611	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
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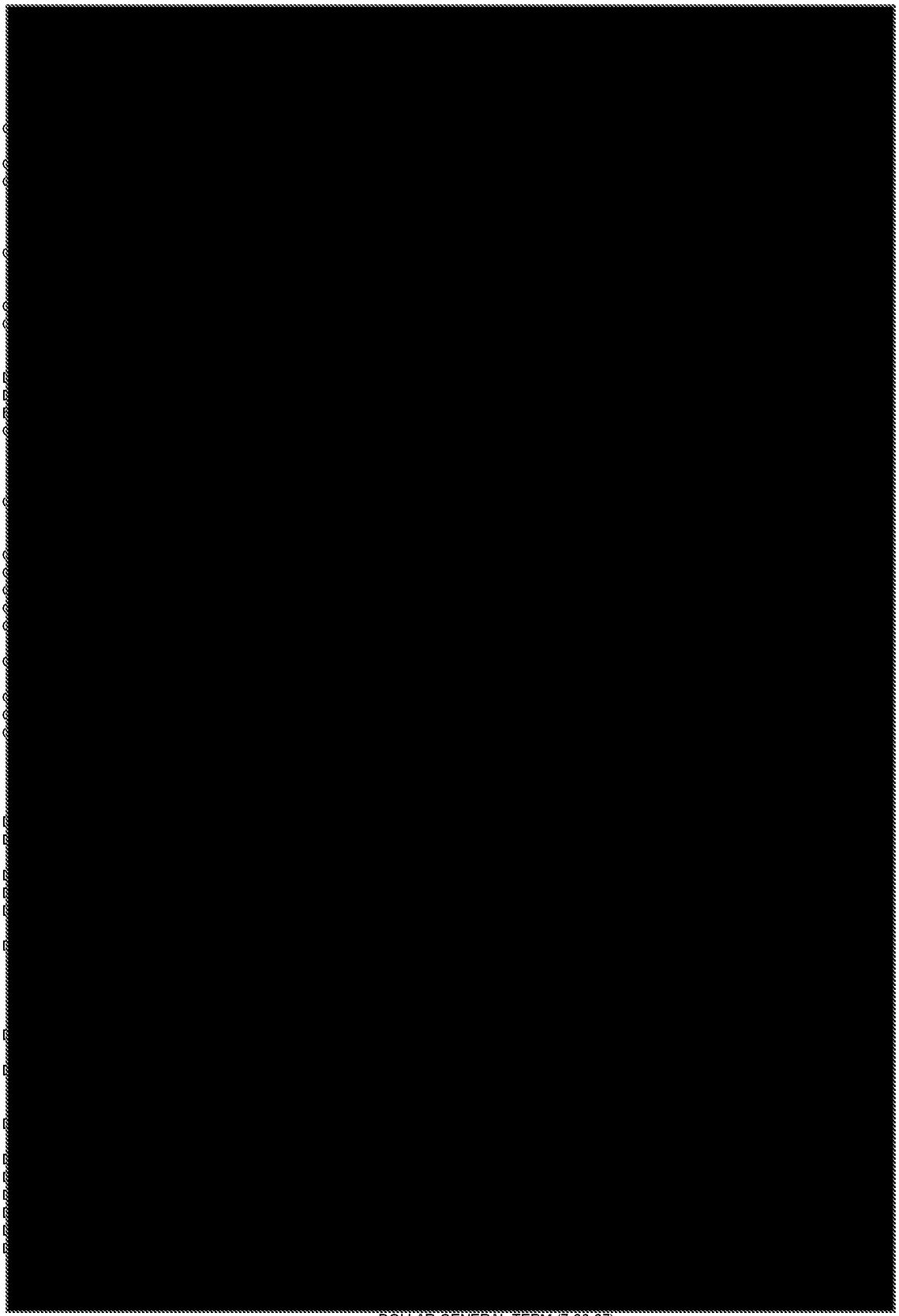
		0	39660	86.5	#REF!	Sep 07	71,775,000
USD			39660	93.8889	#REF!	Apr 07	2,182,339
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
		0	39660	97.875	#REF!	Sep 07	-
		0	39660	100	#REF!	Aug 07	-
Combined TL			39660	87.8333	#REF!	Sep 07	19,633,111
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	19,633,111

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS



CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0043055

NEW TERM LOANS	USD	0CHTRO078TB02	#N/A
7YR TERM LOAN	USD	0CHTRO060TL01	#N/A
LETTER OF CREDIT	USD		#N/A
LETTER OF CREDIT	USD		#N/A
TERM LOAN	USD		#N/A
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TERM LOAN		C00085027TB01	TLB
REVOLVER		C00016048RC01	#N/A
TERM LOAN		C00016046TL01	TL
5 YEAR REVOLVER	USD		#N/A
5 YEAR REVOLVER	USD		#N/A
REVOLVER	USD		#N/A
TERM LOAN B	USD	C000HG015TB01	TLB
TERM D1 (A) SUB - TRANCHE	EUR	C000AS018TA01	#N/A
TERM D1 (B) SUB - TRANCHE	EUR	C000AS016TB01	#N/A
TERM LOAN	USD		#N/A
REVOLVER	USD	C0006X036RC01	#N/A
TERM LOAN B1		C0002W032TB01	#N/A
SUPPLEMENTAL REVOLVING CREDIT		C0002W030RC02	#N/A
N983/N984 CLAIM	USD	D0005U014TL01	#N/A
N983/N984 CLAIM	USD	D0005U014TL01	#N/A
REVOLVER	USD		#N/A
TERM LOAN	USD	0CHSIO031TB01	TLB
DELAYED DRAW TL	USD	0CHSIO034DD01	Delay Draw TL
5-YR MULTICURRENCY REVOLVER	USD		#N/A
5-YR MULTICURRENCY REVOLVER	USD		#N/A
2ND LIEN TER LOAN	USD	C00081032TC01	2nd Lien TL
2ND LIEN TER LOAN	USD	C00081032TC01	2nd Lien TL
1ST LIEN TERM LOAN	USD	C00081034TB01	1st Lien TL
5 YR REVOLVING CREDIT	USD		#N/A
7YR SYNTHETIC LC		C000CW045LC01	#N/A
7YR TERM LOAN B		C000CW049TB01	#N/A
TRANCHE A	ARS		#N/A
TRANCHE B	ARS		#N/A
TERM B1	USD		#N/A
286.5M TERM B EURO		C000E4013TB02	#N/A
7-YR TRANCHE B TERM LOAN	USD	C000E8030TL01	TL
TERM LOAN	USD		#N/A
TERM LOAN A1	USD		#N/A
DOLLAR TERM LOAN	USD		#N/A
INTERIM LOAN	USD		#N/A
REVOLVER	CAD		#N/A
TRANCHE B TERM LOAN	USD		#N/A
TRANCHE B TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
DANA HOLDING TL(1/31/08)		D0006V013TB01	TLB
TERM LOAN		D0000Z026TL01	#N/A
AFFINIA	USD		#N/A
PERMO CLAIM	USD	D0000Z026TL01	#N/A
MULTI REVOLVER	USD		#N/A
TRANCHE B TERM LOAN		00DVAN024TB02	TLB1
TRANCHE B-1 TERM	USD	00DVAN024TB02	TLB1
TRANCHE C1	EUR	D00046027PR01	#N/A
TRANCHE C2	EUR	D00046026TC01	#N/A
TRANCHE A	EUR	D00046020TA01	#N/A
TRANCHE B TERM LOAN		00DPHN048TB01	#N/A
CREDIT-LINKED DEPOSIT	USD	D0005U024TB01	1st Lien TL
TERM LOAN	USD	00DALN051TC01	2nd Lien TL
TERM LOAN	USD	00DALN051TC01	2nd Lien TL
REP CLAIM	USD	D0005U014TL01	#N/A
TERM LOAN	USD		#N/A
TERM LOANS	USD		#N/A
NEW TRANCHE A TERM LOAN		D0003K012TA01	#N/A
NEW TRANCHE A TERM LOAN		D0003N016TA01	#N/A
NEW REVOLVER		D0003N014RC01	#N/A
TERM LOAN	USD		#N/A
TERM	USD		#N/A
REVOLVING CREDIT COMMITMENT		D0002E031RC01	#N/A
TRANCHE B TERM LOAN	USD	00DOLN079TB01	TLB
TRANCHE C TERM LOAN	USD	00DOLN077TL01	TLC
LETTER OF CREDIT	USD	00DOLN075LC01	LC
TRANCHE B-2 TERM LOAN	USD	0DOLRO028TB01	TLB2

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	#N/A		#N/A	#N/A	#N/A	Apr 07	19,633,111
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
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	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	13,608,750
		0	39660	96.8125	#REF!	Mar 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	25,863,750
		0	39660	94	#REF!	LSTA dec	822,783
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		0	39660	68.5625	#REF!	Oct 07	9,312,484
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	#N/A		#N/A	#N/A	#N/A	Mar 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	1,260,000
	#N/A		#N/A	#N/A	#N/A	Dec 07	1,260,000
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		0	39660	94.6111	#REF!	Jun 07	47,735,444
		0	39660	94.6111	#REF!	Sep 07	1,497,082
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		0	39660	50.5	#REF!	Jun 07	5,500,000
		0	39660	50.5	#REF!	Apr 07	5,500,000
		0	39660	74.6667	#REF!	Apr 07	-
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	#N/A		#N/A	#N/A	#N/A	Feb	-
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	#N/A		#N/A	#N/A	#N/A	Dec 07	1,982,652
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		0	39660	93.4	#REF!	Apr 07	-
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	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
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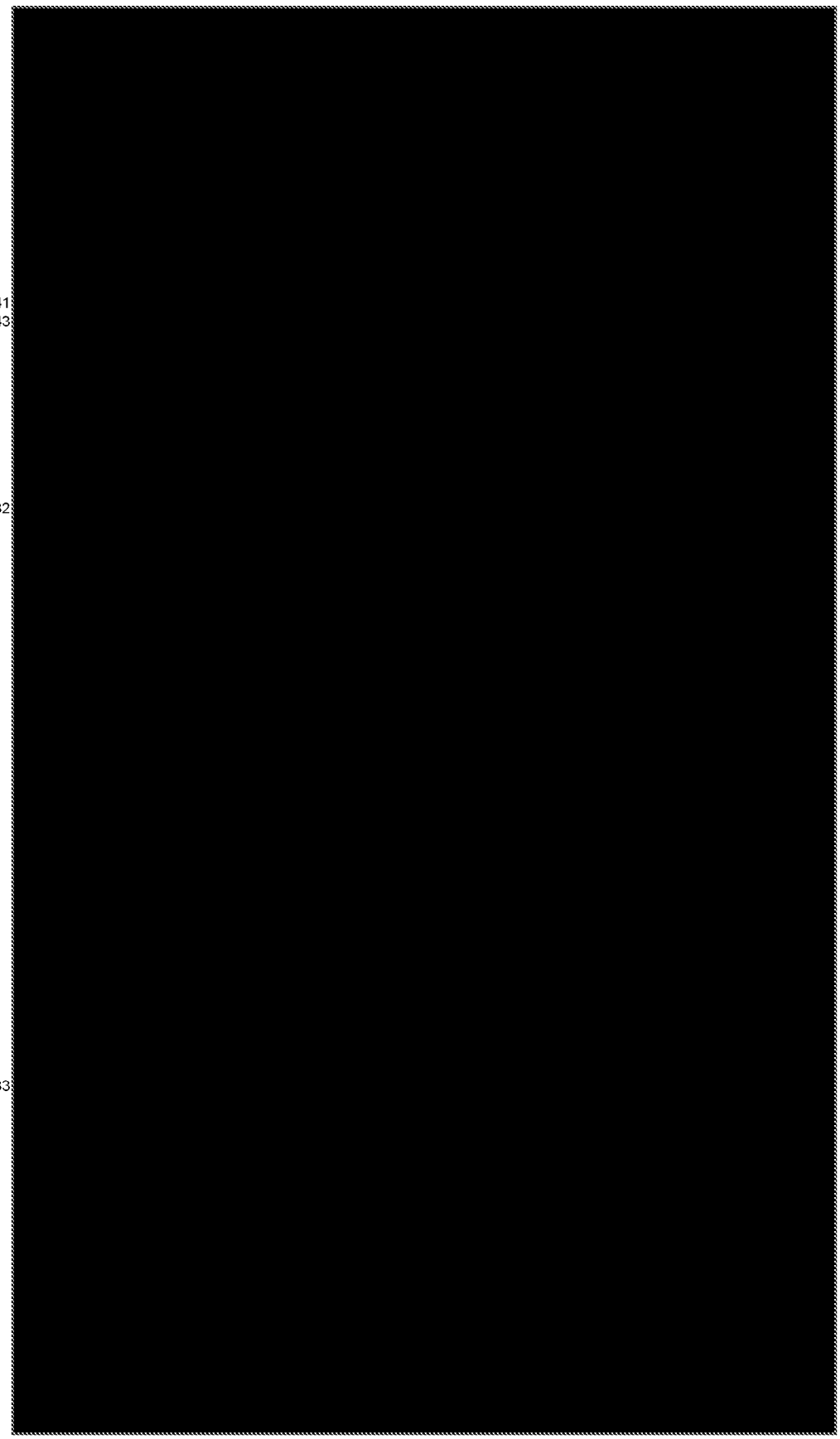
	#N/A		#N/A	#N/A	#N/A	Oct 07	78,589
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
Exit TL			39660	92.3125	#REF!	Sep 07	194,602,708
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	508,000
	#N/A		#N/A	#N/A	#N/A	Jan 08	52,000
	#N/A		#N/A	#N/A	#N/A	Sep 07	48,125,000
		0	39660	96.0893	#REF!	LSTA dec	-
		0	39660	96.0893	#REF!	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Feb	-
Exit loan / TLA			39660	76.75	#REF!	Apr 07	2,037,500
Exit loan / TLB			39660	66.4	#REF!	Dec 07	3,023,314
Exit loan / TLB			39660	66.4	#REF!	Apr 07	3,023,314
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	9,400,000
	#N/A		#N/A	#N/A	#N/A	Aug 07	34,592,744
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	74,250,000
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
Refinance piece			39660	92.0156	#REF!	Apr 07	-
Solvest			39660	92.0156	#REF!	Apr 07	-
Refinance piece			39660	92.0156	#REF!	Apr 07	-
First Loss tranche			39660	90.625	#REF!	Aug 07	-



TRANCHE B-1 TERM LOAN	USD	D0006F018TB01	TLB
TRANCHE B-1 TERM LOAN	USD	D0006F018TB01	TLB
B4	EUR	D00049038TB02	TLB (Euro)
B5	EUR	D00049038TB02	TLB (Euro)
C4	EUR	D00049036TC02	TLC (Euro)
TERM LOAN B	USD	D0005Z015TB01	TLB
TERM B	USD	D00068014TB01	1st Lien TL
TERM LOAN	USD	D00068012TC01	2nd Lien TL
REVOLVER	USD		#N/A
TERM	USD		#N/A
TERM L/C FACILITY		00DYNN065TL01	#N/A
REVOLVER	USD		#N/A
5 YEAR REVOLVER	USD		#N/A
EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT		E00074019TB02	1st Lien TL
EDGEN MURRAY SECOND LIEN CREDIT AGREEMEN		E00074011TB01	1st Lien TL
UK TERM LOAN	USD	E00074019TB02	1st Lien TL
US TERM LOAN	USD	E00074011TB01	1st Lien TL
6 YEAR REVOLVING CREDIT		M0006D021RC01	#N/A
A1	EUR	E003L027TA01	#N/A
A2	EUR	E003L027TA01	#N/A
B	EUR	E003L025TB01	#N/A
C	EUR	E003L023TC01	#N/A
MEZZ TERM	EUR	E003L021TL02	#N/A
REVOLVER	USD	000EPN085LC01	#N/A
EL PASO PIPELINE [11/21/07]		000EPN085LC01	#N/A
TERM LOAN B	USD	E0006H013TB01	TLB
TL B		00AESN077TB01	#N/A
364 DAY REVOLVER	USD	00ENEN078RC02	#N/A
364 ABN AMRO CLAIM	USD		#N/A
185 POST	USD	00ENEN0B2NT03	#N/A
CLAIM 4	USD	00ENEN0B6NT01	#N/A
CLAIM 185	USD	00ENEN0B2NT03	#N/A
CLM4 W/O S	USD		#N/A
CLM4 W/O S	USD		#N/A
CLASS 4 WHITE RIDGE	USD		#N/A
CLASS 4 WHITE RIDGE	USD		#N/A
8.5-YR 3RD LIEN PIK TERM LOAN	USD	E0006V018TD01	3rd Lien TL
TERM LOAN	USD	E0006V012TB01	2nd Lien TL
5-YR REVOLVER	USD		#N/A
3 YEAR REVOLVER	USD		#N/A
3 YEAR REVOLVER	USD		#N/A
TERM A-1	USD		#N/A
TERM A-1	USD		#N/A
TERM A-2	USD		#N/A
INITIAL TERM LOAN		E0003J038TB01	TLB
REVOLVER	USD		#N/A
REVOLVER	USD		#N/A
TERM LOAN A-1	USD		#N/A
TERM LOAN A-1	USD		#N/A
INSTITUTIONAL TERM LOAN C		E00052017TB01	#N/A
REVOLVER (CITI AGENT)		E00052017RC01	#N/A
TERM LOAN A (CITI AGENT)		E00052019TA01	#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
US TRANCHE	USD		#N/A
FAIRPOINT COMMUNICATIONS 3-31-08		F0003E053TB01	TLB
B3B	EUR	F0004P024TB01	TLB (Euro)
PIK NOTE FACILITY	USD		#N/A
TRANCHE A TERM LOAN	USD		#N/A
REVOLVER		00FMON086RC01	#N/A
TRANCHE B TERM LOAN		00FMON086TB01	#N/A
TRANCHE A TERM LOAN		00FMON088TA01	#N/A
B	EUR	F00042033TB01	TLB (Euro)
C	EUR	F00042031TC01	TLC (Euro)
SR. CASH PAY BRIDGE	USD		#N/A
SR. PIK BRIDGE	USD		#N/A
B-1 TRANCHE EUR	EUR		#N/A
B-1 TRANCHE USD	USD		#N/A
B-1 TRANCHE USD	USD		#N/A
B-1 TRANCHE USD	USD		#N/A
B-2 TRANCHE EUR	EUR		#N/A
B-2 TRANCHE USD	USD		#N/A
B-2 TRANCHE USD	USD		#N/A
B-3 TRANCHE	USD		#N/A

First Out tranche			39660	92.4375	#REF!	Sep 07	44,763,469
First Out tranche			39660	92.4375	#REF!	Sep 07	44,763,469
EUR			39660	83.25	#REF!	Apr 07	-
EUR			39660	83.25	#REF!	Apr 07	-
EUR			39660	83.25	#REF!	Apr 07	-
		0	39660	96.3056	#REF!	Apr 07	-
		0	39660	95.75	#REF!	May 07	4,464,492
PIK			39660	95.625	#REF!	May 07	3,305,125
	#N/A		#N/A	#N/A	#N/A	Dec 07	25,437,500
	#N/A		#N/A	#N/A	#N/A	Dec 07	18,600,000
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	23,750,000
	#N/A		#N/A	#N/A	#N/A	Aug 07	156,800,000
Cayman			39660	78	#REF!	Sep 07	5,189,242
USD			39660	91.5	#REF!	Sep 07	8,047,500
Cayman			39660	78	#REF!	May 07	5,189,242
USD			39660	91.5	#REF!	May 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	33,350,000
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	47,750,000
	#N/A		#N/A	#N/A	#N/A	Sep 07	45,600,000
		0	39660	87.3125	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Feb	-
	#N/A		#N/A	#N/A	#N/A		39
	#N/A		#N/A	#N/A	#N/A	Sep 07	129,339
	#N/A		#N/A	#N/A	#N/A	May 07	1,575,307
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	51,739
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	60,000
	#N/A		#N/A	#N/A	#N/A	Sep 07	60,000
PIK; aka Mezzanine.			39660	84	#REF!	Apr 07	8,000,480
		0	39660	87	#REF!	Apr 07	6,420,178
	#N/A		#N/A	#N/A	#N/A	Aug 07	91,200,000
	#N/A		#N/A	#N/A	#N/A	Aug 07	17,584,615
	#N/A		#N/A	#N/A	#N/A	Aug 07	17,584,615
	#N/A		#N/A	#N/A	#N/A	Aug 07	11,307,692
	#N/A		#N/A	#N/A	#N/A	Aug 07	11,307,692
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
		0	39660	90	#REF!	LSTA dec	3,733,723
	#N/A		#N/A	#N/A	#N/A	Aug 07	16,414,286
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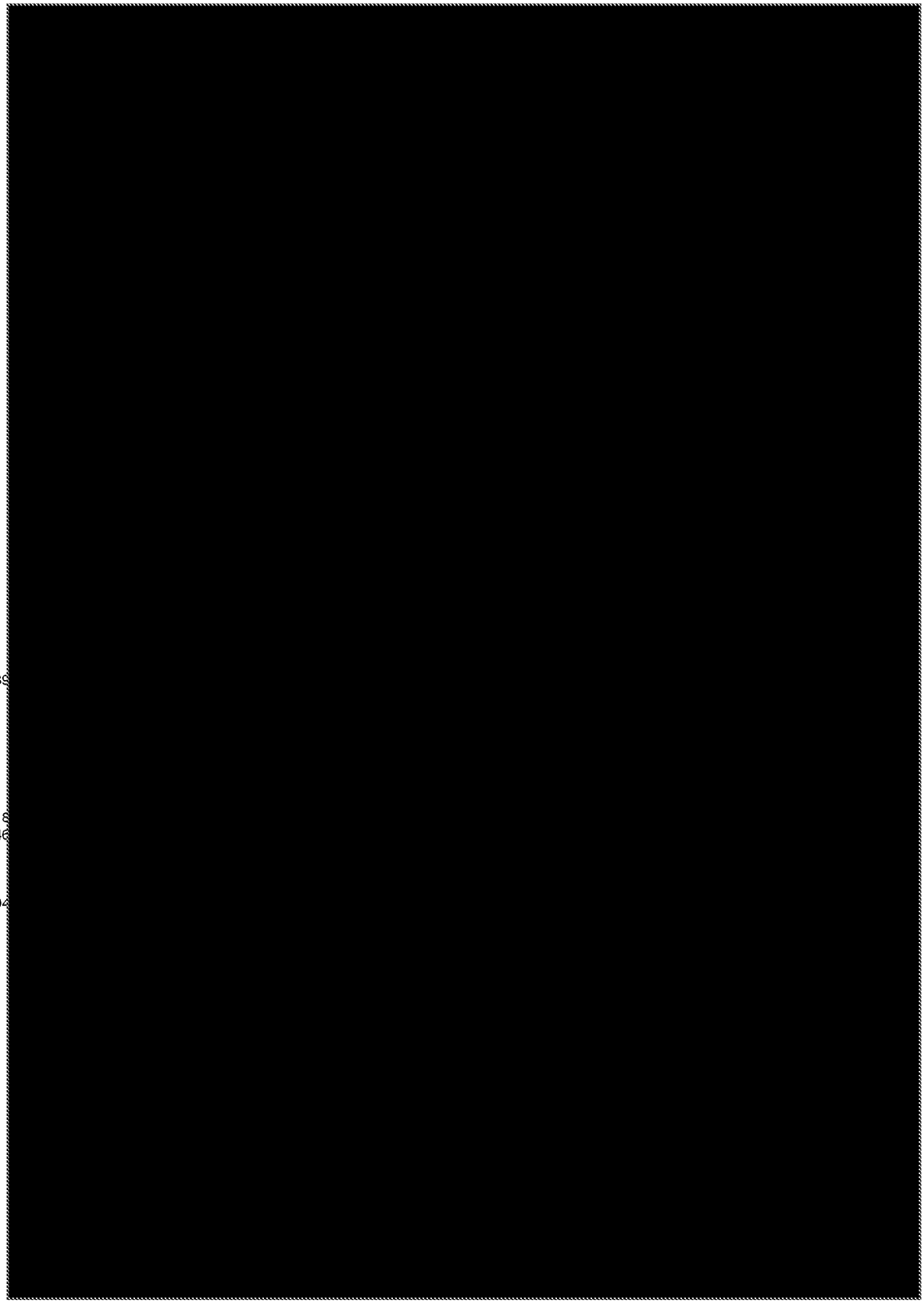
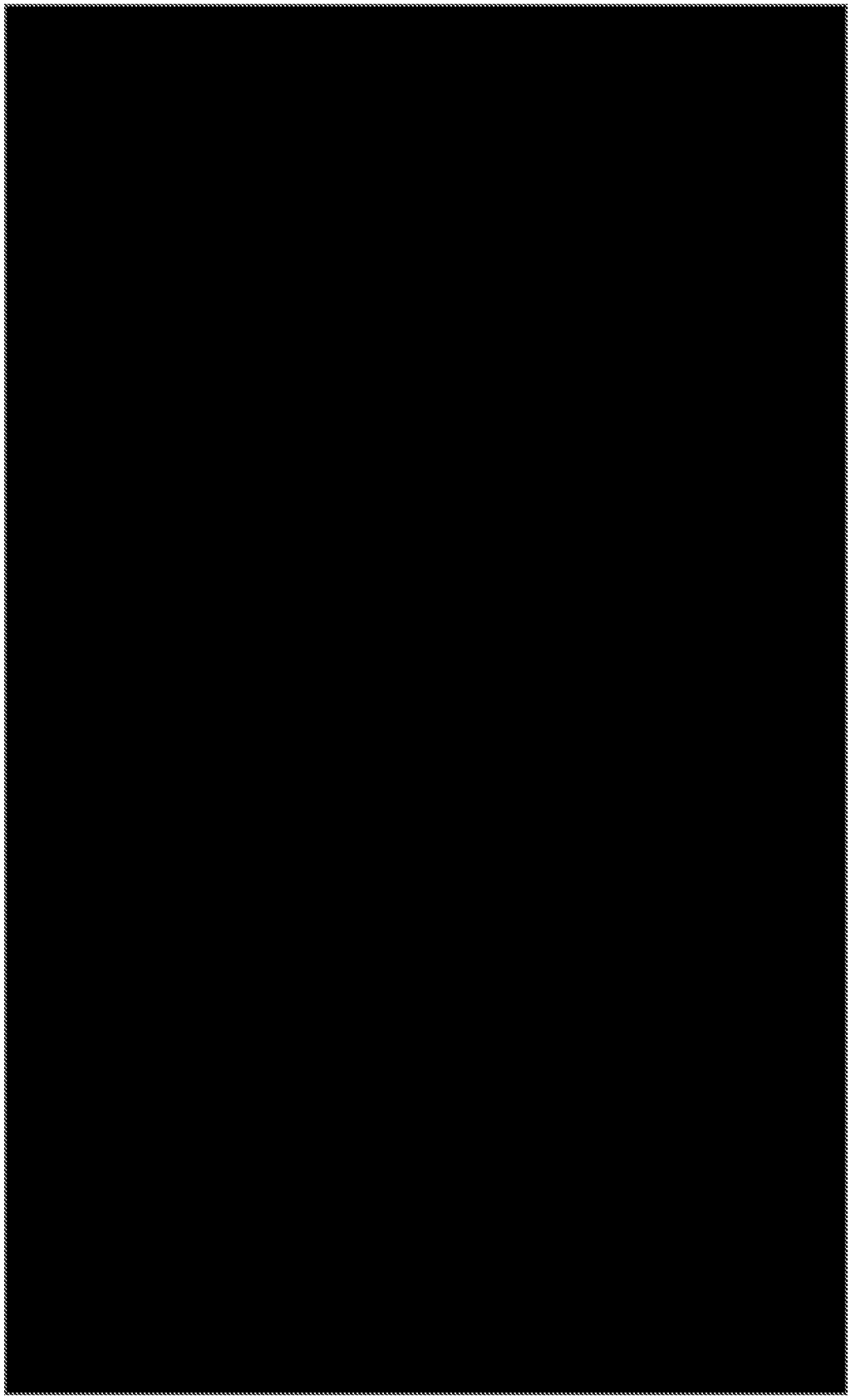
	#N/A		#N/A	#N/A	#N/A	Aug 07	60,500,000
	#N/A		#N/A	#N/A	#N/A	Aug 07	60,500,000
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	24,375,000
	#N/A		#N/A	#N/A	#N/A	Aug 07	10,745,455
	#N/A		#N/A	#N/A	#N/A	Aug 07	11,243,182
		0	39660	87.6406	#REF!	Sep 07	36,276,981
New TL			39660	95.7917	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
		0	39660	91.5833	#REF!	Apr 07	-
EUR			39660	91.5833	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	8,700,000
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	25,748,584
	#N/A		#N/A	#N/A	#N/A	Sep 07	25,748,584
	#N/A		#N/A	#N/A	#N/A	Sep 07	25,748,584
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	13,142,573
	#N/A		#N/A	#N/A	#N/A	Sep 07	13,142,573
	#N/A		#N/A	#N/A	#N/A	Sep 07	49,738,066



B-3 TRANCHE	USD		#N/A
B-3 TRANCHE	USD		#N/A
B-3 TRANCHE	USD		#N/A
DELAYED DRAW TL	USD		#N/A
MULTI-CURR REVOLVER	USD		#N/A
SR. SUB BRIDGE	USD		#N/A
TERM C2	USD	F00054018TC02	#N/A
TERM B1	GBP	F00054012TB01	#N/A
TERM C1	GBP	F00054010TC01	#N/A
TERM B2	USD	F00054010TB02	#N/A
TERM LOAN	USD		#N/A
REVOLVER	USD		#N/A
FIRST LIEN TERM LOAN	USD	F0000X054TB01	#N/A
TRANCHE B	GBP	F0004F018TB01	#N/A
TRANCHE C	GBP	F0004F016TC01	#N/A
7-YR TERM LOAN		0000FN031TB01	TLB
5-YR DOMESTIC REVOLVER	USD	0000FN031RC01	RC
7-YR TERM LOAN		F00056023TL01	TL
TRANCHE B TERM LOAN		00FMSN058TB01	TLB
TERM LOAN	USD		#N/A
FACILITY A	GBP	G0003E039TA01	TLA
FACILITY B	GBP	G0003E037TB01	TLB
FACILITY C	GBP	G0003E035TC01	TLC
MEZZANINE LOAN	GBP	G0003E031TL03	Mezzanine
5 YEAR REVOLVER	USD		#N/A
1ST LIEN	USD	G0005P014TB01	1st Lien TL
REVOLVING CREDIT		G00041026RC01	RC
TRANCHE A-1 TERM LOAN		G00041036TA01	TLA
5-YR REVOLVER	USD		#N/A
TERM LOAN	USD	000GMN061TB01	TLB
5 YEAR REVOLVER		G00004024RC01	#N/A
TERM LOAN	USD	G00004032TB01	TL
TRANCHE C TERM LOAN		G00004022TC01	#N/A
REVOLVER		G00004024RC01	#N/A
5-YR REVOLVER	USD		#N/A
5-YR REVOLVER	USD		#N/A
1ST LIEN - 5.0BN TERM LOAN B		G00053013TB01	TLB
ADDITONAL TERM B		G00053011TB02	TLB2
PORTFOLIO	USD		#N/A
GINN CLUBS 2ND LIEN 6-06		G00059010TB01	#N/A
TERM	EUR	G00055017PR01	#N/A
TRANCHE A	EUR	G0003R014TA01	#N/A
2ND LIEN TL	USD	000GTN070TL01	2nd Lien TL
NEW TERM LOAN B	USD	G0001N052TB02	TLB
TERM LOAN C		00GPKN049TC01	#N/A
1ST LIEN TERM LOAN	USD	G0003A043TB01	1st Lien TL
2ND LIEN TERM LOAN	USD	G0003A041TC01	#N/A
		G0005F026TA01	TLA1
		G0005F024TA02	TLA2
TERM LOAN B	USD	00HGRN043TB01	TLB
TERM LOAN B		00HGRN043TB01	TLB
TERM LOAN B	USD	00HGRN043TB01	TLB
HAWAIIAN. TELCOM COMMUNICATIONS (5/07)		H00054026TC01	TLC
TRANCHE C TERM LOAN	USD	H00054026TC01	TLC
TRANCHE A-1 TERM LOAN		H0006A017TA01	TLA
7-YR TRANCHE B TERM LOAN		H0006A015TB01	TLB
EUROPEAN-1 TRANCHE TL	EUR	H0006A013TB02	TLB (Euro)
ABL REV 2.1 BIL	USD		#N/A
ABL REV 2.1 BIL	USD		#N/A
ABL REV 2.1 BIL	USD		#N/A
REVOLVER 300MM	USD		#N/A
TERM LOAN B 1 BIL	USD		#N/A
TERM LOAN B 1 BIL	USD		#N/A
TERM LOAN B 1 BIL	USD		#N/A
TERM LOAN		00HMAN022TB01	TLB
7YR-TERM	USD	H0001F092TB01	TLB
7YR-TERM	USD	H0001F092TB01	TLB
TERM B LOAN		H0004N043TB01	#N/A
DELAYED DRAW TERM B		H0004N046DD01	#N/A
NEW TERM LOAN	USD	H0004N043TB01	#N/A
DELAYED DRAW TERM B	USD	H0004N046DD01	#N/A
US FACILITY COMMITMENT	USD	H0001M022RC01	#N/A
TRANCHE B TERM LOAN		H0001M022TB01	TLB
CREDIT LINKED LC FACILITY		H0001M025DD01	LC

	#N/A		#N/A	#N/A	#N/A	Sep 07	49,738,066
	#N/A		#N/A	#N/A	#N/A	Sep 07	49,738,066
	#N/A		#N/A	#N/A	#N/A	Sep 07	49,738,066
	#N/A		#N/A	#N/A	#N/A	Sep 07	25,288,050
	#N/A		#N/A	#N/A	#N/A	Sep 07	202,942,466
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	20,580,000
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39660	78.4375	#REF!	LSTA dec	35,999,435
		0	39660	77.7	#REF!		616,000,000
		0	39660	89.875	#REF!	Feb	2,608,285
		0	39660	97	#REF!	LSTA dec	6,337,500
	#N/A		#N/A	#N/A	#N/A	Aug 07	24,500,000
GBP			39660	86.875	#REF!	Apr 07	-
GBP			39660	85.9615	#REF!	Apr 07	-
GBP			39660	85.9615	#REF!	Apr 07	-
GBP			39660	78.5	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	49,125,000
		0	39660	79.6667	#REF!	May 07	-
		0	39660	85.3333	#REF!	LSTA dec	21,720,000
		0	39660	88.4167	#REF!	LSTA dec	8,204,539
	#N/A		#N/A	#N/A	#N/A	Oct 07	118,680,000
		0	39660	78.55	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Mar 07	5,281,250
		0	39660	87.6667	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Feb	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	66,430,000
	#N/A		#N/A	#N/A	#N/A	Aug 07	66,430,000
1st Lien TL			39660	94.3173	#REF!	LSTA dec	3,750,504
add-on			39660	94.3173	#REF!	Mar 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	75,646
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39660	91.75	#REF!	Aug 07	-
		0	39660	95.125	#REF!	Jul 07	2,872,727
	#N/A		#N/A	#N/A	#N/A	Mar 07	-
		0	39660	78.8333	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
GBP			39660	97.95	#REF!	Sep 07	1,420,994
GBP			39660	97.95	#REF!	Sep 07	872,048
		0	39660	95.75	#REF!	May 07	1,842,702
		0	39660	95.75	#REF!	Mar 07	1,842,702
		0	39660	95.75	#REF!	Jul 07	1,842,702
Cov-Lite			39660	78.45	#REF!	Sep 07	432,991
Cov-Lite			39660	78.45	#REF!	Jun 07	432,991
		0	39660	93.7159	#REF!	Feb	1,880,000
B$			39660	93.9583	#REF!	LSTA dec	48,908,017
		0	39660	91.75	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	212,649,406
	#N/A		#N/A	#N/A	#N/A	Aug 07	212,649,406
	#N/A		#N/A	#N/A	#N/A	Aug 07	212,649,406
	#N/A		#N/A	#N/A	#N/A	Aug 07	82,500,000
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
		0	39660	92.25	#REF!	Feb	-
		0	39660	94.1786	#REF!	May 07	-
		0	39660	94.1786	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	1,842,127
	#N/A		#N/A	#N/A	#N/A	LSTA dec	557,852
	#N/A		#N/A	#N/A	#N/A	Dec 07	7,352,749
	#N/A		#N/A	#N/A	#N/A	Jul 07	557,852
	#N/A		#N/A	#N/A	#N/A	May 07	13,650,000
		0	39660	91.8409	#REF!	LSTA dec	858,917
		0	39660	91.8409	#REF!	LSTA dec	170,729



CREDIT LINKED LC FACILITY		H0001M025DD01	LC
TRANCHE B TERM LOAN	USD	H0001M022TB01	TLB
REDUCING REVOLVER		U0001C011RC01	#N/A
TRANCHE B TERM LOAN		U0001C011TB01	#N/A
BRIDGE TERM	USD		#N/A
MULTI CURRENCY REVOLVER	USD		#N/A
TRANCHE A TERM	USD		#N/A
TERM	USD		#N/A
INITIAL TERM LOAN	USD	H0002S028TB01	TLB
TERM B DOLLAR		H0004K031TB01	#N/A
5-YEAR MULTICURRENCY REVOLVER	USD	H0004K031RC01	#N/A
1.64BN TERM B DOLLAR	USD	H0004K021TB02	TLB
LOAN	USD		#N/A
REVOLVER	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD	I00026056TL01	TL
DELAYED DRAW TL	USD	I00026051DD01	Delay Draw TL
SYNTHETIC LC	USD	I00026054LC01	LC
TERM LOAN	USD	I0005T012TL01	TL
TRANCHE A TERM LOAN		V0003L010TA01	TLA
TRANCHE B TERM LOAN	USD	V0003L018TB01	TLB
TRANCHE B TERM LOAN	USD	V0003L018TB01	TLB
B1	GBP	I0003F024TB01	TLB
TERM C1	EUR	I0004Q019TC01	TLC (Euro)
TERM C3	EUR	I0004Q019TC01	TLC (Euro)
TERM B1	EUR	I0004Q011TB01	TLB (Euro)
TERM B3	EUR	I0004Q011TB01	TLB (Euro)
INITIAL ADD'L US LOAN		I00047021TB01	#N/A
7-YR TERM LOAN	USD	I00056012TL01	#N/A
		I0003R036TB01	TLB
INTERSTATE BAKERIES TRADE CLAIM		I0003R036TB01	TLB
TRANCHE B TERM LOAN		I00040018TB01	TLB
TRANCHE B TERM LOAN	USD	I00052013TB01	1st Lien TL
TERM LOAN	USD	0ISLEO043TB01	#N/A
COMMITMENT	USD		#N/A
EURO TERM LOAN	USD		#N/A
PN 11-15-07	USD		#N/A
PN2 11-15	USD		#N/A
TERM LOAN B-2	USD	00JAHN045TB01	TLB2
TERM LOAN B-3	USD		#N/A
TERM LOAN B-3	USD		#N/A
TERM LOAN B-3	USD		#N/A
TERM LOAN B-3	USD		#N/A
TERM LOAN B-3	USD		#N/A
TERM LOAN B-1	USD	00JAHN037TB01	TLB1
TERM LOAN B-2	USD	00JAHN045TB01	TLB2
TERM LOAN B		J0001T033TB01	TLB
GLENEYRE II GE	USD		#N/A
FIRST LIEND TERM LOAN		K0003X014TB01	1st Lien TL
TERM LOAN B2	USD	K0001Q017TL02	#N/A
5 YR REVOLVER	USD	00KEGN034LC01	#N/A
FUNDED LC (WELLS AGENT)		00KEGN034LC01	#N/A
REVOLVER (WELLS AGENT)		00KEGN038RC01	#N/A
FUNDED LC (WELLS AGENT)	USD	00KEGN034LC01	#N/A
TRANCHE C TERM LOAN		00KEGN038TB01	#N/A
5YR REVOLVER	USD		#N/A
TERM LOAN A	USD	K0001S035TA01	#N/A
TRANCHE A TERM LOAN	USD	K0001S035TA01	#N/A
TRANCHE B TERM LOAN	USD	K0001S033TB01	#N/A
TERM LOAN	USD		#N/A
TRANCHE A TERM LOAN	USD	L0001M025TL01	#N/A
FIRST LIEN TERM	USD		#N/A
REVOLVER	USD		#N/A
TERM LOAN B		L00032027TL01	#N/A
DELAYED DRAW II TL	USD	V0001J067DD01	Delay Draw TL
TRANCHE B TL	USD	V0001J064TB01	TLB
DELAYED DRAW I TL	USD	V0001J067DD01	Delay Draw TL
TERM LOAN	USD	00LEAN033TB01	#N/A
REVOLVER		00LEAN033RC01	RC
TERM LOAN B	USD	00LEAN041TB01	TLB
TERM LOAN B	USD	00LEAN041TB01	TLB
TERM LOAN B	USD	00LEAN041TB01	TLB
7-YEAR TERM LOAN	USD		#N/A
TERM LOANS	USD		#N/A

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		0	39660	92.6667	#REF!	Jun 07	-
		0	39660	92.75	#REF!	Jul 07	2,627,562
		0	39660	78.625	#REF!	LSTA dec	16,828,343
		0	39660	74.0833	#REF!	Oct 07	57,647,760
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GBP			39660	79.1667	#REF!	Apr 07	-
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	#N/A		#N/A	#N/A	#N/A		396,276
Secured			39660	95.6	#REF!	Jan 08	287
Secured			39660	95.6	#REF!	Sep 07	268,273
		0	39660	94.5833	#REF!	LSTA dec	-
1st Lien TLB			39660	98.75	#REF!	Apr 07	8,140,723
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
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Add on B			39660	94.7292	#REF!	Dec 07	-
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Add on B			39660	94.7292	#REF!	Sep 07	-
		0	39660	91.1667	#REF!	Mar 07	-
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		0	39660	96.425	#REF!	Mar 07	4,843,750
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	#N/A		#N/A	#N/A	#N/A	Dec 07	41,671,875
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	#N/A		#N/A	#N/A	#N/A	Dec 07	-

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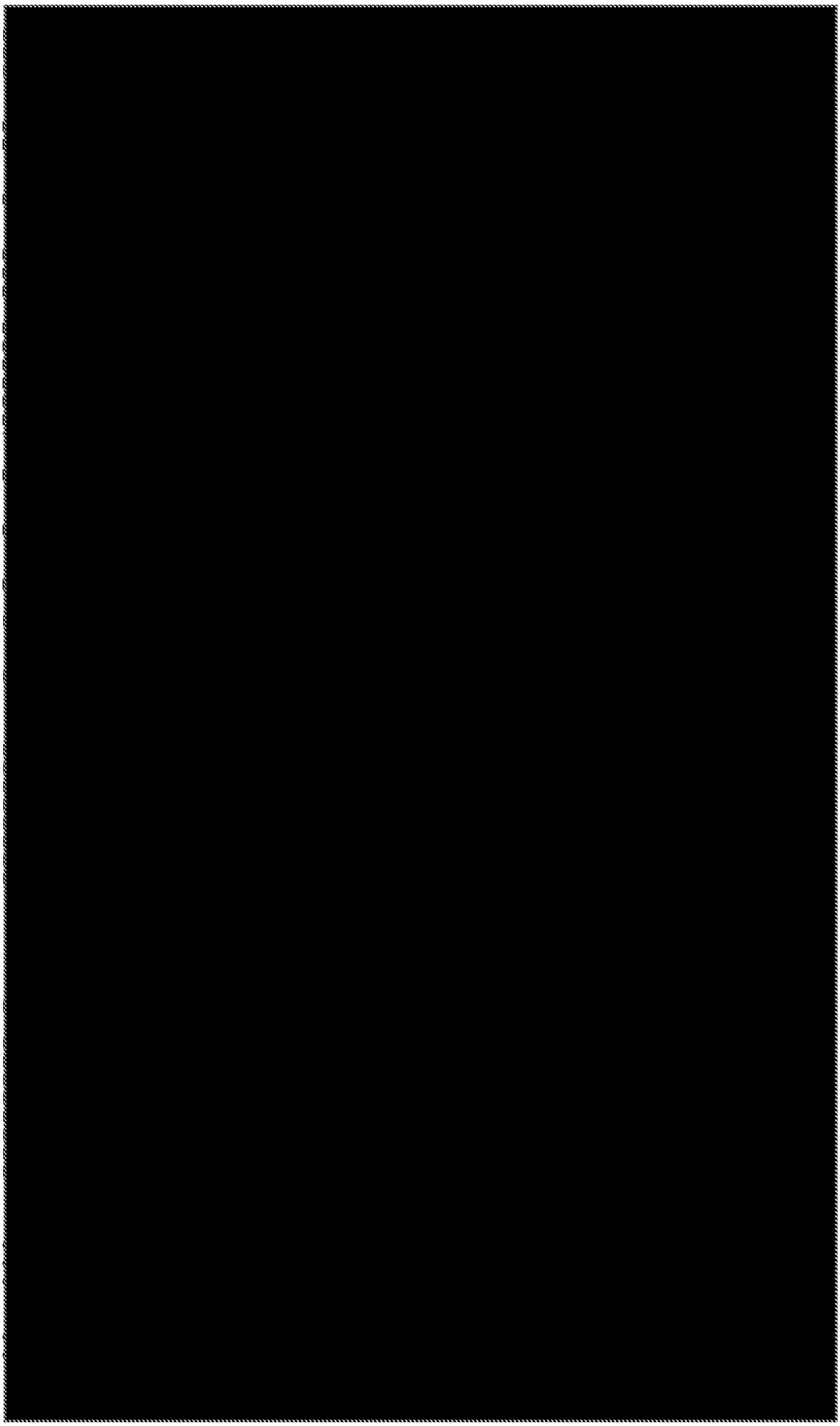

REVOLVER	USD		#N/A
INITIAL US TERM LOAN	USD		#N/A
USD REVOLVING CREDIT FACILITY	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD	00LYON067TB01	#N/A
TERM C FACILITY		M0009N016TC01	#N/A
TERM LOAN B	USD	M0009N018TB01	1st Lien TL
SYNTHETIC LC	USD	M0009N014LC01	LC
TERM LOAN B		M0009N018TB01	1st Lien TL
SYNTHETIC LC		M0009N014LC01	LC
TERM B-1		M0008C021TB01	#N/A
5 YEAR REVOLVER	USD		#N/A
5 YEAR REVOLVER	USD		#N/A
FUNDED LC FACILITY		M00096011LC01	LC
TERM LOAN		M00096015TB01	TLB
TERM LOAN FACILITY	USD	00MDAN024TL01	TL
CANADIAN TERM LOAN		00MHMN030TB02	TL (CND)
REVOLVING CREDIT		M00074020RC01	RC
TERM LOAN C		M00074038TB01	TLC
REVOLVER	USD		#N/A
DELAY DRAW TERM LOAN		M00099012DD01	Delay Draw TL
DELAY DRAW TERM LOAN	USD	M00099012DD01	Delay Draw TL
TERM LOAN B	USD	M0007X059TB01	TLB
TERM LOAN		M000A1014TB01	#N/A
TERM B-1 LOAN	USD	0MIKLO049TB01	#N/A
REPLACEMENT TERM LOAN	USD		#N/A
TERM LOAN B	USD	M000A1014TB01	#N/A
REVOLVER	USD	00MIRN068RC01	RC
TERM LOAN	USD	00MIRN066TL01	TLB
SIX YEAR REVOLVER	USD	00MIRN068RC01	RC
2ND LIEN TERM FACILITY	USD	M00073038TC01	#N/A
EASY EXIT II WORKING CAPITAL	USD		#N/A
FIRST LIEN TERM LOAN	USD	M0007T025TB01	1st Lien TL
TERM LOAN		N0006Y016TB01	TLB
2ND LIEN TL	USD	N0004P023TC01	#N/A
2ND LIEN TL	USD	N0004P023TC01	#N/A
TERM LOAN FIRST LIEN COLLATERA	USD	N0005E029TB01	TLB
2ND LIEN TERM LOAN	USD	N0003K025TL01	#N/A
FACILITY B	EUR	N0005P016TB01	#N/A
FACILITY C	EUR	N0005P014TC01	#N/A
TERM LOAN B	USD	N00055028TB01	1st Lien TL
TERM LOAN	USD		#N/A
ALPA STUB	USD	N00072022SC01	Stub Claim
TERM LOAN	USD	N00072031TB01	#N/A
PRATT CLAIM	USD	N00072022SC01	Stub Claim
GECC CLM	USD		#N/A
KLM	USD	N00072022SC01	Stub Claim
PNCL STUB	USD	N00072022SC01	Stub Claim
7YR TERM LOAN		N00032050TB01	#N/A
5YR REVOLVER	USD	N00032050RC01	#N/A
TERM LOAN		N00051025TL01	#N/A
FACILITY A	GBP	N0004G027TA01	TLA
FACILITY C - 2ND LIEN	GBP	N0004G023TL01	2nd Lien TL
INCREMENTAL TERM LOAN	USD	N00063012TB02	TLB1
MULTICURRENCY REVOLVER	USD		#N/A
FACILITY B2	EUR	N00061018TB01	#N/A
B1 DEFAULT INTEREST	USD	N00061016TC01	#N/A
B3 DEFAULT INTEREST	USD	N00061016TC01	#N/A
B4 DEFAULT INTEREST	USD	N00061016TC01	#N/A
B6 DEFAULT INTEREST	USD	N00061016TC01	#N/A
C1 DEFAULT INTEREST	USD	N00061014TL02	#N/A
C3 DEFAULT INTEREST	USD	N00061014TL02	#N/A
C4 DEFAULT INTEREST	USD	N00061014TL02	#N/A
C6 DEFAULT INTEREST	USD	N00061014TL02	#N/A
B1	EUR	N0004H023TB01	TLB
A	USD	N0004H023TA02	TLA
C1	EUR	N0004H021TC01	TLC
ARROYO TERM LOAN		O0002L015TL01	#N/A
GE TERM LOAN		O0002L015TL01	#N/A
TERM B	USD	O0002V013TB02	TLB1
FIRST LIEN TERM	USD	O0002V015TB01	#N/A
SECOND LIEN TERM	USD	O0002V013TC01	#N/A
TERM LOAN B FACILITY		O0001A012TB01	#N/A
TRANCHE A TERM LOAN		O0001A014TA01	#N/A

	#N/A		#N/A	#N/A	#N/A	Aug 07	48,625,000
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	#N/A		#N/A	#N/A	#N/A	Oct 07	14,325,000
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	#N/A		#N/A	#N/A	#N/A	Mar 07	8,787,246
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		0	39660	95.55	#REF!	May 07	1,371,103
		0	39660	95.55	#REF!	Mar 07	13,058,161
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	#N/A		#N/A	#N/A	#N/A	Sep 07	29,400,000
	#N/A		#N/A	#N/A	#N/A	Sep 07	29,400,000
		0	39660	99.25	#REF!	LSTA dec	-
		0	39660	99.25	#REF!	LSTA dec	-
		0	39660	93.5	#REF!	Oct 07	4,876,791
Canadian			39660	87.5	#REF!	Mar 07	-
		0	39660	60	#REF!	LSTA dec	5,500,000
		0	39660	50	#REF!	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	13,875,000
		0	39660	95.5833	#REF!	LSTA dec	1,673,700
		0	39660	95.5833	#REF!	Jun 07	1,673,700
		0	39660	94.9125	#REF!	Jun 07	2,861,250
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	#N/A		#N/A	#N/A	#N/A	Oct 07	2,415,000
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MNA / Mirant North American			39660	93.6667	#REF!	Apr 07	-
MNA / Mirant North American			39660	96.5833	#REF!	Oct 07	1,925,587
MNA / Mirant North American			39660	93.6667	#REF!		42,075,000
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1st lien			39660	90.4063	#REF!	Feb	2,466,536
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		0	39660	93.1944	#REF!	May 07	10,809,924
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		0	39660	98.7083	#REF!	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	18,041,591
Guarantee Equity			39660	1.375	#REF!	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	1,611,900
Guarantee Equity			39660	1.375	#REF!	Oct 07	56,000
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Guarantee Equity			39660	1.375	#REF!	Oct 07	39,800
Guarantee Equity			39660	1.375	#REF!	Oct 07	139,300
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	#N/A		#N/A	#N/A	#N/A	Mar 07	1,894,502
GBP			39660	91.9615	#REF!	Apr 07	-
GBP			39660	87.35	#REF!	Apr 07	-
add on			39660	93.8333	#REF!	Aug 07	-
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EUR			39660	78.5	#REF!	Apr 07	-
USD			39660	81.4286	#REF!	Apr 07	-
EUR			39660	78.5	#REF!	Apr 07	-
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	#N/A		#N/A	#N/A	#N/A	Apr 07	-
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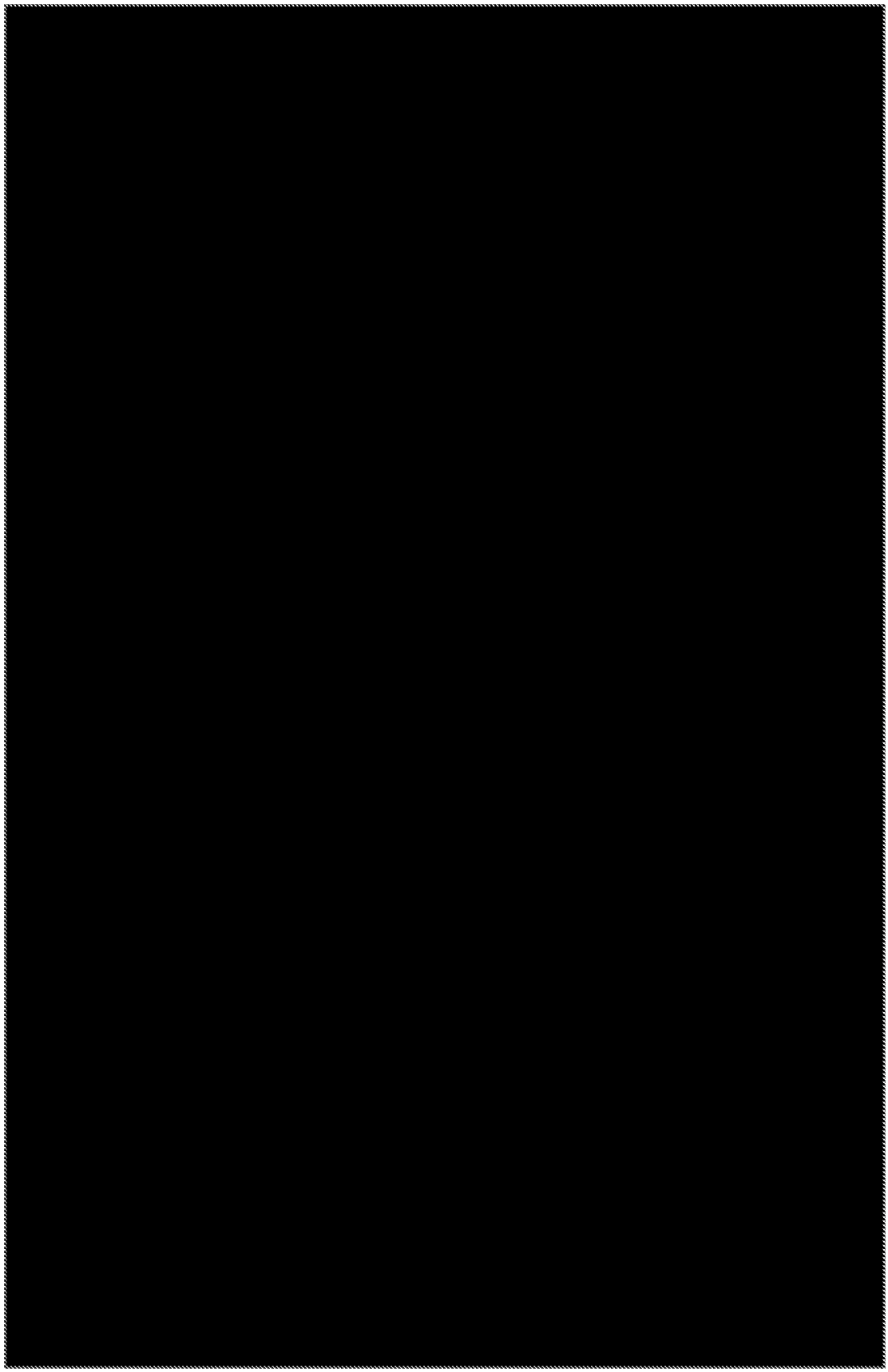

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REVOLVER 2 BIL	USD		#N/A
SECOND LIEN FACILITY	USD		#N/A
TERM B1 - DEBT PUSH-DOWN	EUR	O0001M016TB01	#N/A
TERM B2 - DEBT PUSH-DOWN	EUR	O0001M016TB01	#N/A
TERM B3 - DEBT PUSH-DOWN	EUR	O0001M016TB01	#N/A
TERM B8	EUR	O0001M016TB01	#N/A
TERM C13	EUR	O0001M014TC01	#N/A
TERM C2 - DEBT PUSH-DOWN	EUR	O0001M014TC01	#N/A
TERM C4	EUR	O0001M014TC01	#N/A
TERM C6	EUR	O0001M014TC01	#N/A
TERM C7	EUR	O0001M014TC01	#N/A
TERM C8	EUR	O0001M014TC01	#N/A
TERM C9	EUR	O0001M014TC01	#N/A
TRANCHE C TERM LOANS (CAD)		000OIN091TL01	TL
5-YR REVOLVER	USD		#N/A
TERM A	EUR	P0009H016TL01	TLA (Euro)
TERM LOAN B2	EUR	P0009H018TB01	TLB (Euro)
TERM LOAN C	EUR	P0009H016TC01	TLC (Euro)
TERM LOAN	USD		#N/A
REVOLVER		P0004G056RC01	#N/A
TERM LOAN B		P0004G056TB01	TLB
TERM LOAN A	USD	P0004G058TA01	TLA
TERM LOAN B		P0004G056TB01	TLB
5-YR REVOLVER	USD		#N/A
REVOLVING CREDIT FACILITY	USD	P0005V029RC01	#N/A
DELAY DRAW TERM LOAN		00PNKN049DD01	#N/A
TERM LOAN		00PNKN044TL01	#N/A
TERM LOAN	USD	P00050035TB01	TLB
TERM LOAN B		P00050025TL01	#N/A
1ST LIEN TERM LOAN		P0007B013TB01	1st Lien TL
TERM LOAN (1ST LIEN)	USD	P0009M017TB01	#N/A
U.S. TERM B-3 LOAN	USD	00PGIA024TB02	#N/A
CANADIAN TERM LOAN	USD	00PGIA028TL04	#N/A
CANADIAN TERM LOAN	USD	00PGIA028TL04	#N/A
CANADIAN TERM LOAN	USD	00PGIA028TL04	#N/A
TERM LOAN	USD	00PGIA024TB02	#N/A
US FUNDED TERM LOAN		P00096012TB01	1st Lien TL
US DELAYED DRAW TERM LOAN		P00096015DD01	Delay Draw TL
CAD TERM LOAN (CIT AGENT)		P00096010TL01	TL (CND)
US FUNDED TERM LOAN	USD	P00096012TB01	1st Lien TL
US DELAYED DRAW TERM LOAN	USD	P00096015DD01	Delay Draw TL
CAD TERM LOAN (CIT AGENT)	USD	P00096010TL01	TL (CND)
REVOLVER	USD		#N/A
PROJECT LONGBIRDGE	USD		#N/A
B1	EUR	P0008V018TB01	#N/A
B3A	EUR	P0008V018TB01	#N/A
B3F	EUR	P0008V018TB01	#N/A
B3L	EUR	P0008V018TB01	#N/A
A2B	EUR	P0008V018TA02	#N/A
A2D	EUR	P0008V018TA02	#N/A
A2E	EUR	P0008V018TA02	#N/A
C3	EUR	P0008V016TC01	#N/A
C4	EUR	P0008V016TC01	#N/A
C5A	EUR	P0008V016TC01	#N/A
C5F	EUR	P0008V016TC01	#N/A
C5H	EUR	P0008V016TC01	#N/A
A1	EUR	P0008V010TA01	#N/A
REVOLVER A	USD		#N/A
REVOLVER B	USD		#N/A
REVOLVER C	USD		#N/A
TERM B1	USD		#N/A
TERM C1	USD		#N/A
TERM C2	USD		#N/A
TERM B2	USD		#N/A
TERM LOAN B	USD	R0006G011TB01	TLB
SYNTHETIC L/C	USD	R0006G017LC01	LC
SYNTHETIC L/C	USD	R0006G017LC01	LC
TERM LOAN B	USD	R0006G011TB01	TLB
TRANCHE B TERM FACILITY	USD	0RCIIO043TB01	#N/A
TERM LOAN 2ND LIEN	USD	00RSVN023TC01	2nd Lien TL
TERM LOAN	USD	R0000R088TB01	#N/A
TERM LOAN		U0003C019TB01	#N/A
TRANCHE D-2 TERM LOAN		00RHDN031TD02	TLD2
TRANCHE D-2 TERM LOAN	USD	00RHDN031TD02	TLD2

	#N/A		#N/A	#N/A	#N/A	Oct 07	128,578,126
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Australian-dollar			39660	97.05	#REF!	LSTA dec	3,782,220
	#N/A		#N/A	#N/A	#N/A	Oct 07	64,106,250
Opco/EUR			39660	86.5625	#REF!	Apr 07	-
Holdco/EUR			39660	78.8571	#REF!	Apr 07	-
Holdco			39660	78.8571	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	125,906,250
	#N/A		#N/A	#N/A	#N/A	LSTA dec	2,290,116
		0	39660	95.75	#REF!	LSTA dec	1,910,090
		0	39660	95.6667	#REF!	Dec 07	-
		0	39660	95.75	#REF!	Mar 07	1,910,090
	#N/A		#N/A	#N/A	#N/A	Oct 07	123,437,500
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Mar 07	-
		0	39660	91.0833	#REF!	Apr 07	26,865,568
	#N/A		#N/A	#N/A	#N/A	Mar 07	-
		0	39660	68.6667	#REF!	LSTA dec	703,800
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jul 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
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	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39660	98	#REF!	Mar 07	9,184,830
		0	39660	98	#REF!	Mar 07	5,940,733
		0	39660	98	#REF!	Mar 07	14,306,661
		0	39660	98	#REF!		9,184,830
		0	39660	98	#REF!		5,940,733
		0	39660	98	#REF!		14,306,661
	#N/A		#N/A	#N/A	#N/A	Aug 07	10,800,000
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
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		0	39660	81.4167	#REF!	Jul 07	-
		0	39660	81.4167	#REF!	Apr 07	-
		0	39660	81.4167	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
		0	39660	81	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
		0	39660	94.9167	#REF!	Mar 07	-
		0	39660	94.9167	#REF!	Jul 07	-

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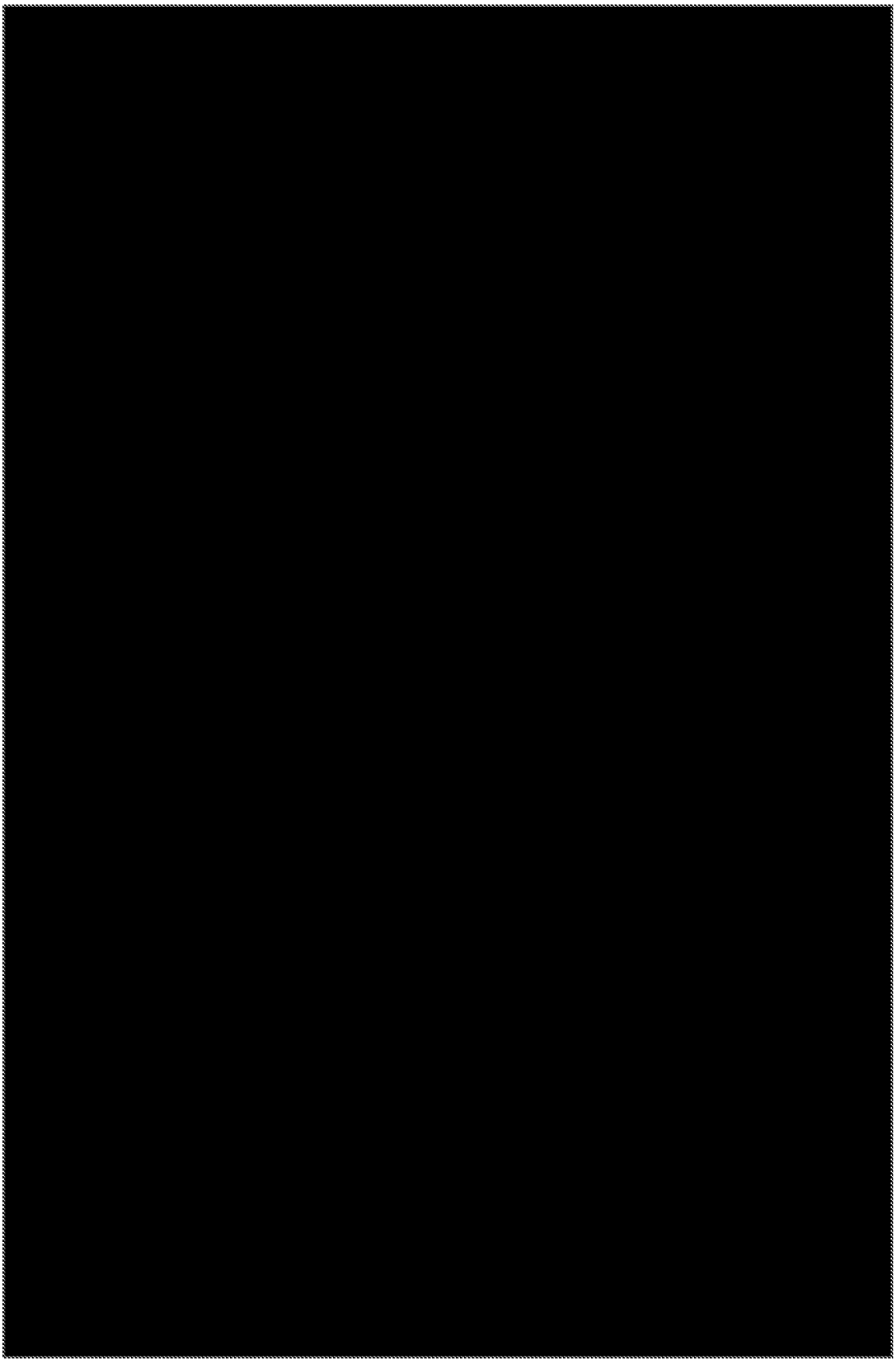

TERM LOAN	USD	R00048011TB01	#N/A
USD PIK	USD		#N/A
PIK LOAN	USD		#N/A
REVOLVING COMMITMENT		0RCCCO042RC01	RC
		S000DP012TB01	1st Lien TL
SECOND LIEN	EUR	S0007Z023TL01	2nd Lien TL
3 YR REVOLVER	USD		#N/A
SECOND LIEN	EUR	S000BJ016TL01	#N/A
REVOLVER		S00025026RC01	RC
REVOLVER	USD	S00025026RC01	RC
TERM A	EUR	S00086020TA01	TLA
CASH COMMITMENT	USD		#N/A
PIK COMMITMENT	USD		#N/A
MULTI CURRENCY REVOLVER	USD		#N/A
TERM LOAN	USD	00SQAN047TB01	TLB
US REVOLVER	USD		#N/A
REVOLVER	USD	S000C4010TB01	TLB
TERM LOAN	USD	S0007S060TC01	2nd Lien TL
INITIAL TERM LOAN	USD	S0007S062TB01	1st Lien TL
MULTI CCY RCF	USD	000SIN029RC01	#N/A
TERM LOAN	USD	S0009Y016TL01	#N/A
TRANCHE B TERM LOAN	USD	S0001K016TB01	TLB
U.S. REVOLVING CREDIT FACILITY		S00054026RC01	#N/A
TRANCHE B-1 TERM LOAN		S00054026TB01	#N/A
MULTICURRENCY REVOLVING CREDIT		S00054028TA01	#N/A
TRANCHE B-1 TERM LOAN	USD	S0001K016TB01	TLB
TRANCHE B-1 TERM LOAN	USD	S00054026TB01	#N/A
TERM LOAN B	USD	J000030B3TB01	TLB
TERM LOAN C	USD	J000030B1TC01	TLC
TERM LOAN C1	USD	0SSCCO025TC01	TLC1
TERM LOAN B1	USD	S0007Q017TB01	TLB
REVOLVER		0SBSAO022RC01	#N/A
TERM LOAN		0SBSAO022TB01	1st Lien TL
TERM LOAN		R00005050TL01	#N/A
DOLLAR TERM B	USD	S000DV017TB02	TLB1
LC FACILITY (LC DEPOSIT)	USD	S000DV015LC01	LC
DOLLAR TERM B	USD	S000DV017TB02	TLB1
DOLLAR TERM B II	USD	S000DV017TB02	TLB1
REVOLVER		S0009A010RC01	#N/A
1ST LIEN TERM LOAN	USD	S000DL011TB01	#N/A
B	GBP	S000AS019TB01	TLB
C	GBP	S000AS017TC01	TLC
TERM LOAN		S000BR010TB01	1st Lien TL
REVOLVER	USD	S000BR010TB01	1st Lien TL
TERM LOAN	USD	S000BR010TB01	1st Lien TL
TERM LOAN	USD	S000BR010TB01	1st Lien TL
TERM LOAN		S000AX018TB01	#N/A
REVOLVER	USD		#N/A
TERM LOAN B	USD	00SVUN044TB01	TLB
TERM LOAN B		00SVUN044TB01	TLB
1ST LIEN TERM LOAN B	USD	S000E0016TB01	TLB
REVOLVING CREDIT FACILITY	USD		#N/A
REVOLVING CREDIT		T0004T047RC01	#N/A
TRANCHE B TERM LOAN		T0004T047TB01	TLB
TRANCHE B TERM LOAN	USD	T0004T047TB01	TLB
DELAYED DRAW EURO	USD		#N/A
DELAYED DRAW EURO	USD		#N/A
DELAYED DRAW USD	USD		#N/A
DELAYED DRAW USD	USD		#N/A
REVOLVING CREDIT EUR	USD		#N/A
REVOLVING CREDIT EUR	USD		#N/A
MEZZ TERM LOAN	EUR	T00061028TL01	#N/A
TARGA 450 M AUG 07	USD	T0007Y019TB01	TLB
TRANCHE B TERM LOAN	USD	T00032039TB01	#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
REVOLVER		T0006U034RC01	RC
UNION POWER TERM A		T00052021TA01	#N/A
GILA RIVER TERM A		T00052021TA01	#N/A
UNION POWER TERM B		T00052029TB01	#N/A
GILA RIVER TERM B		T00052029TB01	#N/A
TERM C	EUR	T00068049TC01	#N/A
REVOLVING AND LETTER OF CREDIT	EUR	T00068041RC01	#N/A
REVOLVER	EUR	T0005Q026RC01	#N/A

	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
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		0	39660	99	#REF!	LSTA dec	-
2nd Lien combined into 1st			39660	77.8889	#REF!	Sep 07	29,330,750
		0	39660	59.5	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	47,500,000
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39660	93.0313	#REF!	LSTA dec	197,617,000
		0	39660	93.0313	#REF!	Oct 07	197,617,000
		0	39660	85.8889	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	9,813,333
		0	39660	94.4167	#REF!	Dec 07	22,161,296
	#N/A		#N/A	#N/A	#N/A	Dec 07	19,626,667
		0	39660	91.25	#REF!	Oct 07	8,900,000
PIK toggle			39660	83	#REF!	Jun 07	-
		0	39660	88	#REF!	Jun 07	6,292,859
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		0	39660	85.025	#REF!	Jun 07	1,720,000
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		0	39660	85.025	#REF!	May 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
04			39660	96.5972	#REF!	Apr 07	-
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Add on TLC			39660	96.5972	#REF!	Apr 07	-
		0	39660	97.2083	#REF!	Dec 07	9,224,741
	#N/A		#N/A	#N/A	#N/A	LSTA dec	8,700,000
		0	39660	78	#REF!	LSTA dec	8,108,017
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		0	39660	88.75	#REF!	Oct 07	-
		0	39660	88.75	#REF!	Oct 07	-
		0	39660	88.75	#REF!	Apr 07	-
		0	39660	88.75	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	2,459,800
GBP			39660	85	#REF!	Apr 07	-
GBP			39660	85	#REF!	Apr 07	-
		0	39660	10	#REF!	LSTA dec	1,229,712
		0	39660	10	#REF!	Oct 07	32,210,375
		0	39660	10	#REF!		1,229,712
		0	39660	10	#REF!	Sep 07	345
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	4,887,501
		0	39660	94.3611	#REF!	Oct 07	7,387,274
		0	39660	94.3611	#REF!	Mar 07	7,387,274
		0	39660	76.1875	#REF!	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	19,400,000
	#N/A		#N/A	#N/A	#N/A	LSTA dec	17,664,000
Billing Services Group LLC			39660	97.5	#REF!	LSTA dec	-
Billing Services Group LLC			39660	97.5	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	5,436,830
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		0	39660	96.15	#REF!	Aug 07	79,776,589
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	144,445,714
	#N/A		#N/A	#N/A	#N/A	Aug 07	144,445,714
		0	39660	91.3333	#REF!	Mar 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-

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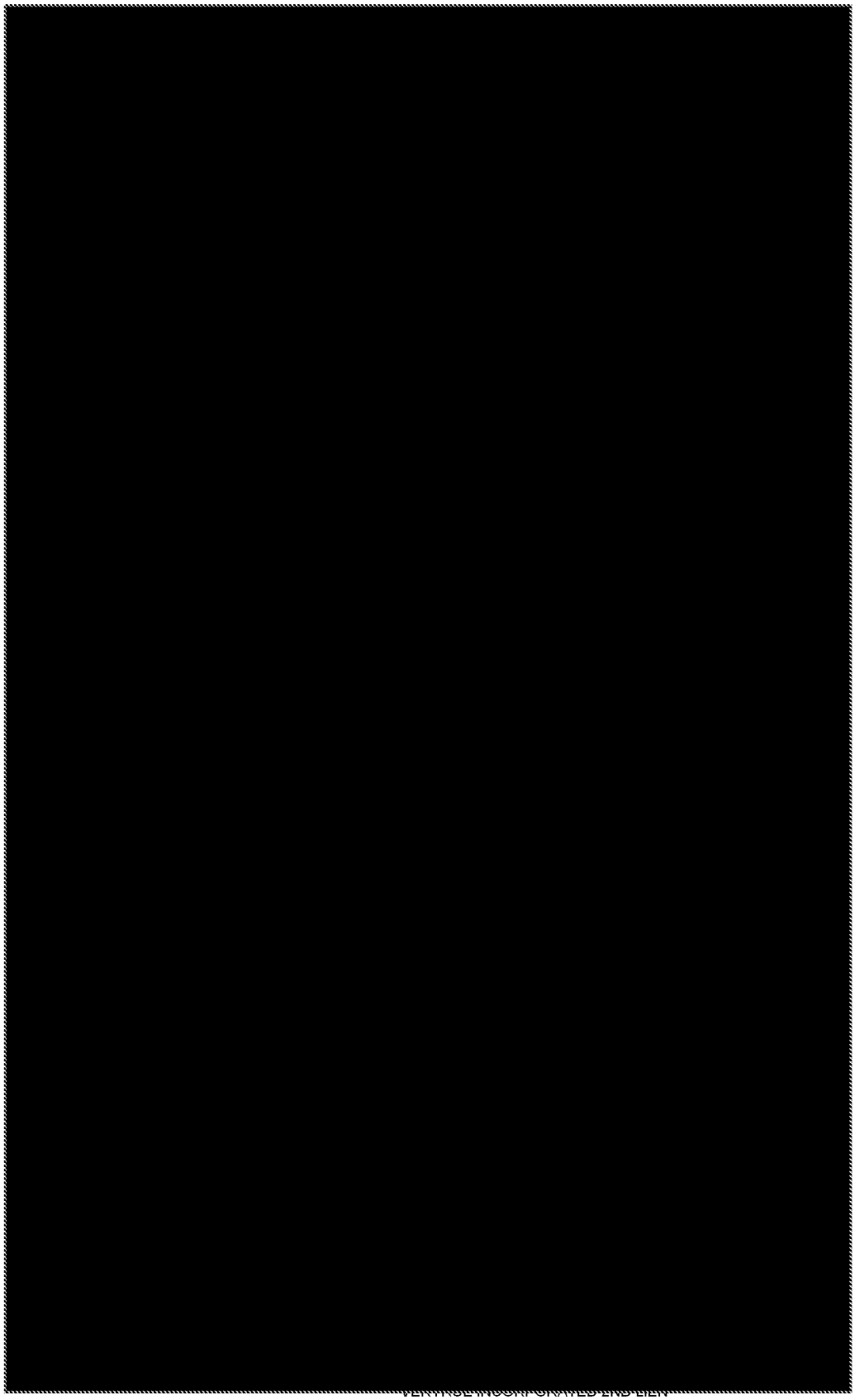

TERM B	GBP	T0005Q040TL01	#N/A
TERM D	GBP	T0005Q040TL01	#N/A
RCF E	GBP	T0005Q035AF01	#N/A
5-YR REVOLVER	USD		#N/A
REVOLVING CREDIT	USD		#N/A
3YR REVOLVER	USD	W0002H049TL01	#N/A
TERM LOAN		T0007V023TB01	#N/A
5-YR TERM LOAN		T0004D067TB01	TLB
5-YR REVOLVER		T00056020RC01	#N/A
TERM LOAN B	USD	T0004D067TB01	TLB
REVOLVER		T0009S010RC01	#N/A
TERM LOAN		T0009S010TB01	TLB
TERM LOAN	USD	T0009S010TB01	TLB
TRANCHE B COMMITMENT	USD	00TOYN068TL01	TLB
TERM LOAN	USD	T0009Q012TC01	2nd Lien TL
TERM LOAN	USD	T0009Q014TB01	1st Lien TL
SYNTHETIC REVOLVER	USD	T0009Q014RC01	RC
SYNTHETIC LC	USD	T0009Q010LC01	LC
BRIDGE TERM	USD		#N/A
364-DAY REVOLVER	USD		#N/A
TRANCHE B DOLLAR TERM LOAN		T00099020TB01	TLB
POST-FIRST A&R SYNTHETIC LC		T00099026LC01	LC
SR. UNSECURED BRIDGE	USD		#N/A
REVOLVER 6-YR	USD	T000A0027TB01	TLB
INCREMENTAL TERM B	USD		#N/A
TRANCHE B TERM LOAN	USD	T000A0027TB01	TLB
FIRST LIEN TERM LOAN	USD		#N/A
TRANCHE B TERM		T00067027TB01	#N/A
TERM LOAN B-1	USD		#N/A
DELAYED DRAW TERM	USD		#N/A
DEPOSIT LC	USD		#N/A
REVOLVER	USD		#N/A
TERM LOAN B-2	USD	T000AS016TC01	TLB2
TERM LOAN B-3	USD		#N/A
TERM LOAN B-1	USD	T000AS016TC01	TLB2
TRANCHE C REVOLVER (5 YR)		T00078014RC02	#N/A
3 YEAR REVOLVER		T00078014RC02	#N/A
TRANCHE C	USD		#N/A
TERM LOAN		U00021055TB01	TLB
7-YR TRANCHE B TERM LOAN		U00021055TB01	TLB
TRANCHE D TERM LOAN		U00035010TD01	TLD
INITIAL TERM LOAN		00UVNN023TB01	1st Lien TL
DELAYED DRAW TERM		00UVNN026DD01	Delay Draw TL
7YR TERM LOAN	USD	U0001X029TL02	TL
7YR TERM LOAN	USD	U0001X029TL02	TL
TRANCHE B TERM LOAN		U00020014TB01	#N/A
TRANCHE C TERM LOAN		U00020030TC01	#N/A
TRANCHE D TERM LOAN		U00020038TD01	#N/A
TRANCHE C TERM LOAN	USD	U00020030TC01	#N/A
SENIOR INTERIM TERM LOAN	USD		#N/A
REVOLVING FACILITY	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
SR SUBORDINATED INTERIM TL	USD		#N/A
SYNTHETIC	USD		#N/A
TERM LOAN	USD	U0003H016TL01	TL
BRIDGE	USD		#N/A
TERM		V0003A012TB01	#N/A
TERM	USD	V0003A012TB01	#N/A
TERM LOAN	USD		#N/A
7YR TERM B FUNDED PROJECT		V00037019TB01	TLB
6YR TERM B DELAYED PROJECT		V00037019TB01	TLB
TERM B ADDITIONAL	USD	V00037017TB02	TLB2
NEW PROJECT TERM LOANS	USD	V00037019TB01	TLB
INCREMENT B CASINO	USD	V00037019TB01	TLB
2ND LIEN TERM LOAN	USD		#N/A
2ND LIEN	USD		#N/A
SECOND LIEN TERM LOAN		V00038015TC01	#N/A
TERM C	EUR	V0003B018TC01	#N/A
TERM B	EUR	V0003B010TB01	#N/A
TERM LOAN	USD		#N/A

	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	97,600,000
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	68,250,000
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
		0	39660	95.45	#REF!	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	122,312,500
		0	39660	95.45	#REF!	Jul 07	1,357,648
	#N/A		#N/A	#N/A	#N/A	LSTA dec	6,225,000
		0	39660	83	#REF!	LSTA dec	4,452,179
		0	39660	83	#REF!	Aug 07	4,452,179
Toys R Us Delaware			39660	95.0417	#REF!	Apr 07	1,935,448
		0	39660	89.3333	#REF!	Apr 07	-
		0	39660	95.9375	#REF!	Apr 07	-
1st Lien Synthetic RC			39660	95.9375	#REF!	Apr 07	-
1st Lien Synthetic LC			39660	95.9375	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
USD			39660	83.625	#REF!	LSTA dec	8,906,895
		0	39660	83.625	#REF!	Mar 07	1,214,986
	#N/A		#N/A	#N/A	#N/A	Dec 07	15,360,000
		0	39660	71.25	#REF!	Jun 07	27,200,000
	#N/A		#N/A	#N/A	#N/A	Dec 07	14,143,125
		0	39660	71.25	#REF!	May 07	172,972,386
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	60,693,651
	#N/A		#N/A	#N/A	#N/A	Oct 07	59,662,500
	#N/A		#N/A	#N/A	#N/A	Oct 07	5,625,000
	#N/A		#N/A	#N/A	#N/A	Oct 07	272,310,720
Electric Future Holdings			39660	93.9643	#REF!	Oct 07	35,341,842
	#N/A		#N/A	#N/A	#N/A	Oct 07	67,014,631
Electric Future Holdings			39660	93.9643	#REF!	Oct 07	60,693,651
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
		0	39660	72.35	#REF!	Feb	-
		0	39660	72.35	#REF!	Mar 07	12,693,450
		0	39660	96	#REF!	LSTA dec	-
		0	39660	81.5313	#REF!	Mar 07	102,187
		0	39660	81.5313	#REF!	Mar 07	-
		0	39660	65.1	#REF!	Oct 07	3,688,575
		0	39660	65.1	#REF!	Apr 07	3,688,575
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	May 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	50,895,000
	#N/A		#N/A	#N/A	#N/A	Aug 07	#NAME?
	#N/A		#N/A	#N/A	#N/A	Aug 07	#NAME?
	#N/A		#N/A	#N/A	#N/A	Sep 07	15,786,625
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	17,577,500
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
USPF Holdings			39660	91.5	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	May 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	80
MOP facility			39660	96.2321	#REF!	LSTA dec	462,433
MOP facility			39660	96.2321	#REF!	LSTA dec	2,229,994
Add On			39660	96.2321	#REF!	May 07	-
MOP facility			39660	96.2321	#REF!	Jun 07	7,213,573
MOP facility			39660	96.2321	#REF!		
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	58,200,000

8414
8395
8396
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8396
7585
6062
4057
3008
3008
3536
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3541
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6804
6749
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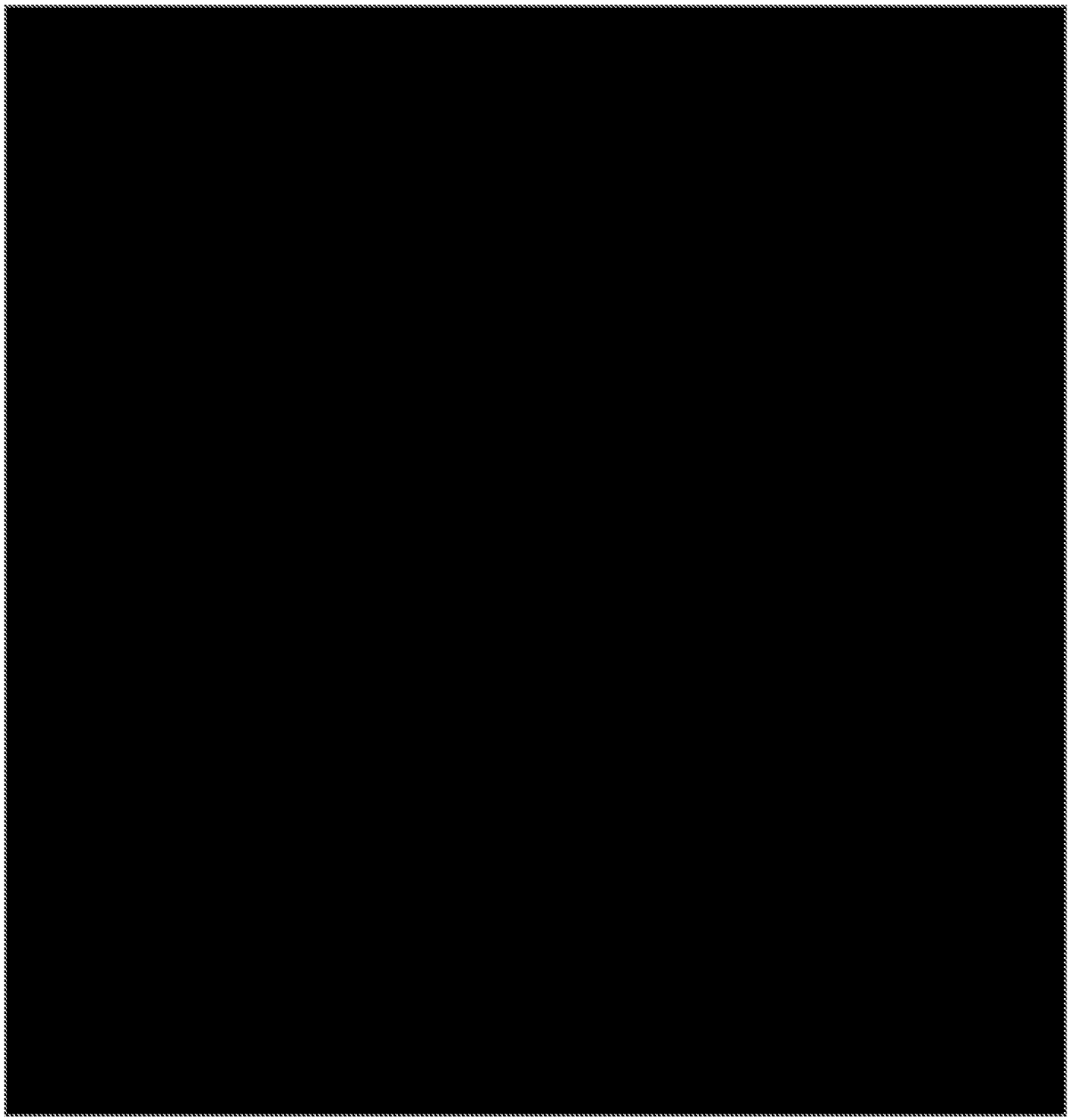
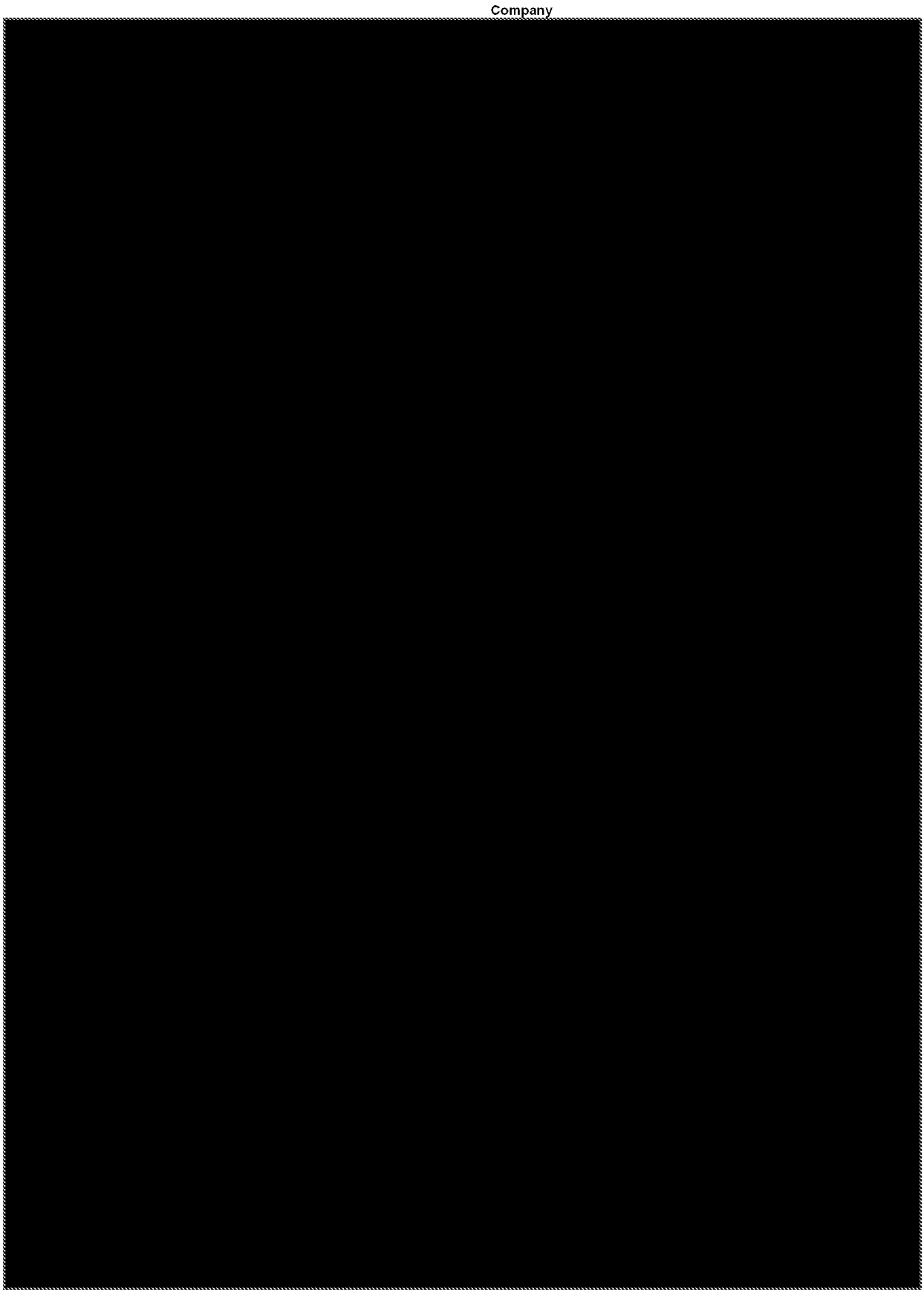


TERM LOAN	USD	V00044013TC01	2nd Lien TL
REVOLVING FACILITY	USD		#N/A
TERM FACILITY	USD	V00044015TB01	1st Lien TL
TERM FACILITY	USD		#N/A
TERM FACILITY	USD		#N/A
ADD'L TERM LOAN	USD	000VCN042TB02	TLB2
TERM LOAN		000VCN044TB01	TLB
7 YEAR REVOLVER	USD	00VODN029RC01	#N/A
5 YR REVOLVER	USD	00VODN029RC01	#N/A
5 YR REVOLVER	USD	00VODN029RC01	#N/A
REVOLVER		V0000H044RC01	RC
TRANCHE B L/C	USD	V0000H040LC01	LC
TERM	USD	V0000H044TB01	TLB
TRANCHE E TERM LOAN	USD	W0003N033TE01	TLE
TRANCHE D TERM LOAN		W0003N035TD01	TLD
INCREMENTAL TERM LOAN	USD	W0003N035TD01	TLD
TRANCHE E TERM LOAN	USD	W0003N033TE01	TLE
TERM LOAN	USD	W0001Y084TL01	#N/A
2ND LIEN		00WLMN024TB01	#N/A
2ND LIEN	USD	00WLMN024TB01	#N/A
TERM LOAN	USD	W00056018TB01	1st Lien TL
TERM LOAN	USD	W00056018TB01	1st Lien TL
COMMITMENT	USD	W00056016TC01	2nd Lien TL
TERM LOAN		W00059012TB01	TLB2
REVOLVER	USD	W0002H049TL01	#N/A
TERM LOAN	USD	W0003Q024RC01	#N/A
TERM LOAN BRIDGE	USD	T0009V013TB01	TLB
A1	EUR	W0003R024TA01	TLA (Euro)
B1	EUR	W0003R022TB01	TLB (Euro)
C1	EUR	W0003R020TC01	TLC (Euro)
PIK (EURO)	EUR	W0003R037NT01	PIK
TRANCHE B TERM LOAN		W00051017TB02	TLB
TRANCHE B TERM LOAN	USD	W00051017TB02	TLB
REVOLVER	USD		#N/A
TERM LOAN	USD	0WCIIO024TL01	DIP
LUXEMBOURG TERM LOAN	USD		#N/A
LUXEMBOURG TERM LOAN	USD		#N/A
TERM LOAN		W0003F018TL01	#N/A
TERM LOAN	USD	W0003F018TL01	#N/A
364 R/C		W0000F021RC01	364 RC
5 YEAR REVOLVER	USD		#N/A
5 YEAR REVOLVER		00XRXN093RC01	#N/A
5 YEAR REVOLVER	USD	00XRXN093RC01	#N/A
TERM LOAN		Y00008017TB01	TLB
FACILITY A1	GBP	Y0000J049TA01	TLA
TERM LOAN		Y0000P019TB01	#N/A
		B00087016TB01	#N/A
		G00059010TB01	#N/A
		U0003S014TB01	TLB
5YR REVOLVING		A0004U044TB01	TLB
REVOLVER		A000DM018TB01	TLB
REVOLVER NEW		A0005J046TC01	TLC
REVOLVING CREDIT LOANS		A0004R058TB01	TLB

		0	39660	80	#REF!	Feb 08		
	#N/A		#N/A	#N/A	#N/A	Aug 07		7,040,000
		0	39660	89.5	#REF!	Aug 07		5,900,719
	#N/A		#N/A	#N/A	#N/A	Aug 07		5,900,719
	#N/A		#N/A	#N/A	#N/A	Aug 07		5,900,719
Add-On			39660	73.85	#REF!	Oct 07		25,930,250
		0	39660	73.85	#REF!	LSTA dec		28,570,267
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Oct 07		-
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
		0	39660	93	#REF!	LSTA dec		13,950,000
		0	39660	94.125	#REF!	May 07		1,880,000
		0	39660	95.25	#REF!	May 07		4,261,336
Add-On			39660	99	#REF!	May 07		1,534,755
		0	39660	99	#REF!	Mar 07		1,534,755
		0	39660	99	#REF!	Apr 07		-
Add-On			39660	99	#REF!	Jul 07		1,534,755
	#N/A		#N/A	#N/A	#N/A	Jan 08		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
		0	39660	95.625	#REF!	May 07		20,274,850
		0	39660	95.625	#REF!	Apr 07		20,274,850
		0	39660	97.25	#REF!	Apr 07		978,750
Old TLB1			39660	89.5781	#REF!	LSTA dec		47,853,887
	#N/A		#N/A	#N/A	#N/A	Dec 07		11,580,000
	#N/A		#N/A	#N/A	#N/A	Dec 07		14,550,000
Tropicana Entertainment			39660	84.375	#REF!	Jan 08		-
		0	39660	93.1563	#REF!	Apr 07		-
		0	39660	95.3958	#REF!	Apr 07		-
		0	39660	95.3958	#REF!	Apr 07		-
EUR			39660	92	#REF!	Apr 07		-
		0	39660	96.4219	#REF!	LSTA dec		2,887,500
		0	39660	96.4219	#REF!	Apr 07		2,887,500
	#N/A		#N/A	#N/A	#N/A	Dec 07		-
		0	39660	152.125	#REF!	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Aug 07		141,333,695
	#N/A		#N/A	#N/A	#N/A	Aug 07		141,333,695
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
		0	39660	170.6875	#REF!	LSTA dec		71,589,340
	#N/A		#N/A	#N/A	#N/A	Aug 07		118,650,000
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	May 07		174,600,002
		0	39660	89.8333	#REF!	Feb		15,857,351
GBP			39660	84.7708	#REF!	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec		307,000
	#N/A		#N/A	#N/A	#N/A	Sep 07		4,380,000
	#N/A		#N/A	#N/A	#N/A		8-May	38,214
		0	39660	92	#REF!		8-May	#NAME?
		0	39660	95.2083	#REF!			
		0	39660	94	#REF!			
		0	39660	97	#REF!			
		0	39660	96.5	#REF!			

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

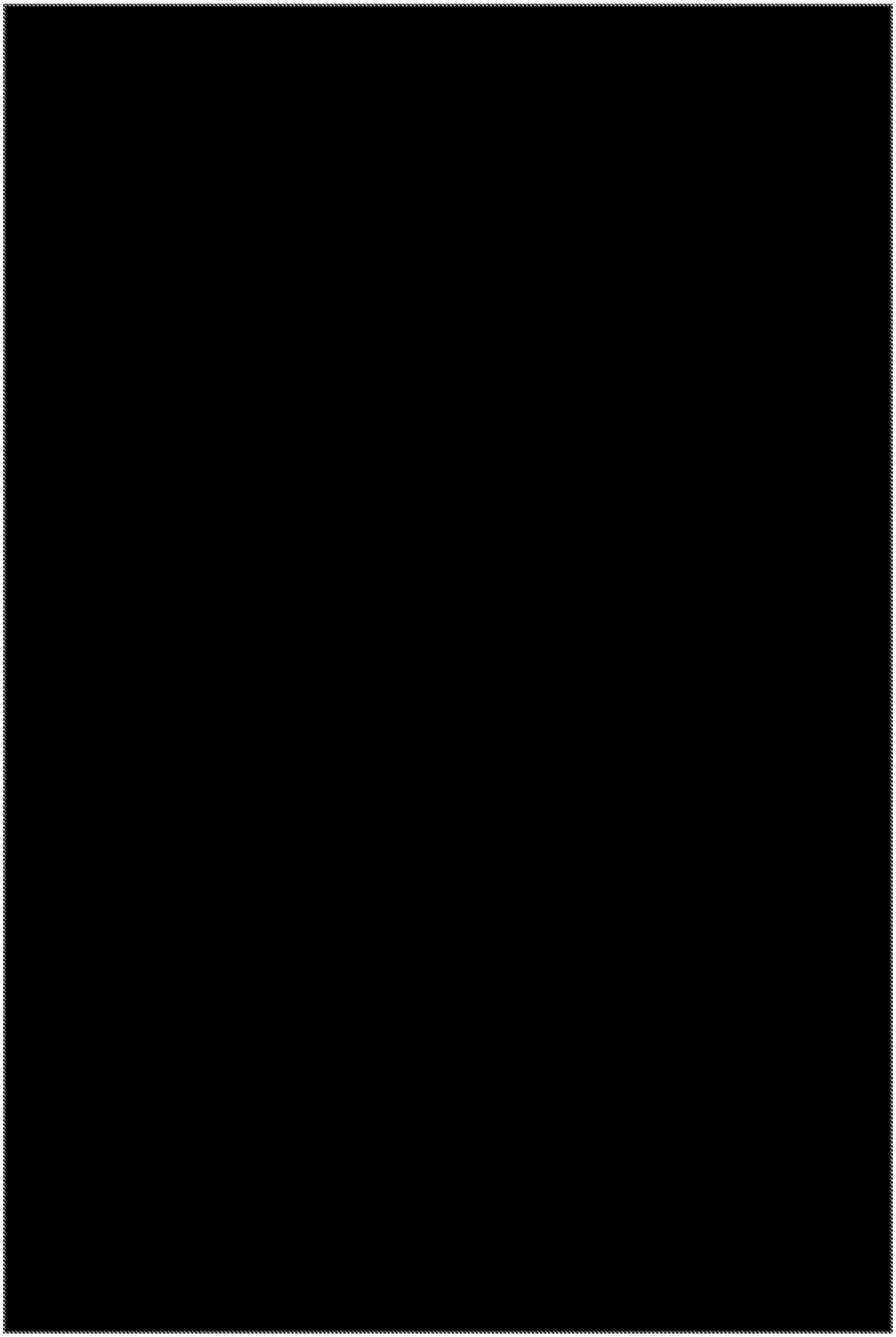

Company

LIN*	Facility	Note
00ABYN025TL01	TL	
A0004U044TB01	TLB	
A000EH018TB01	TLB	
A000GH016TB01	TLB	
A0009H030TB01	TLB	
A000DH019TB01	TLB	
00ACSN020TL01	TLB	
00ACSN022TB01	TLB2	add-on TL
A000CK013TB01	TLB	
A000DM018TB01	TLB	
A000EZ016TL01	TL	D&O Facility
A000CH034TB02	TLB (Euro)	EUR
A000CH035PR01	TLB&C	EUR
A000CH032TC02	TLC (Euro)	EUR
A000GG018TB01	TLB	
0ALSKO043TL01	Incremental TL	
0ALSKO037TB01	TLB	
0ALSKO045TB01	TLB2	Add on TL
A000E6018TB03	TLB	
A000DY020TB01	TLB	GBP
A0005J046TC01	TLC	
A0004R058TB01	TLB	
A0004R056TB02	TLB1	
A000FL014LC01	LC	
A000FL018TB01	TLB	
A000GC023TL01	TL	
000ATN042TB01	TLB1	
000ATN040TB02	TLB2	Soft-Call
000ATN048TB03	TLB3	3 Yr Non-Callable
A000GM011TL02	2nd Lien TL (Euro)	EUR
A000GM015TB01	TLB	USD
A000GM013TB02	TLB (Euro)	EUR
A000GM012PR02	TLB&C	EUR
A000GM014PR01	TLB&C	USD
A000GM013TC01	TLC	USD
A000GM011TC02	TLC (Euro)	EUR
A000BZ021TA01	TLA (Euro)	EUR
A000BZ025TB03	TLB	USD
A000BZ029TB01	TLB (Euro)	TLB1/2 EUR
A000BZ027TB02	TLB (Euro)	TLB3 EUR
A000BZ028PR01	TLB&C	EUR
A000BZ026PR02	TLB&C	USD
A000BZ023TC03	TLC	USD
A000BZ027TC01	TLC (Euro)	TLC1/2 EUR
A000BZ025TC02	TLC (Euro)	TLC3 EUR
00AENA039TB01	TLB	
A00002024TB01	TLB	
A000D1014TB01	TLB	
A000FK018TC01	2nd Lien TL	
A0007X019TB02	TLB	
A000EQ012LC02	LC	
A000EQ016TB02	TLB	USD
A000C4017TL01	TL	
A000D7011TB01	1st Lien TL	
A000D7017LC01	LC	
A000E8026TB01	1st Lien TL	
A0008P015TB02	TLB	
0ATPGO061TB02	TLB	
0ATPGO063TB01	TLB1	Asset Sale
A0009M021TB01	TLB	
A0009M028PR02	TLB&C	
A0009M029TC01	TLC	
A00080038TB01	1st Lien TL	AVSC
A00080036TC01	2nd Lien TL	AVSC
A000AL021TB01	TLB (Euro)	
A000AL020PR01	TLB&C	
A000AL029TC01	TLC (Euro)	
A000CA015TB01	TL	MMM
A000CA015TB02	TL	NAMM
A000CA013TL01	TL	New NAMM
A000CA019TL03	TL	PHMC
A000CA011TL02	TL	PHMC NAMM
A0009L047TL01	2nd Lien TL (Euro)	

Pricing Date (1)	Avg Bid (2)	Bid Quotes	High Bid Avg (3)	Avg Ask (4)	Ask Quotes	Low Ask Avg (5)	Type (6)
7/31/2008	99.5	2.000		100.125	2.000		Class I
7/31/2008	95.2083	3.000	95.000	96.875	3.000	97	Class II
7/31/2008	77.5	2.000		81	2.000		Class I
7/31/2008	77.5	2.000		79.5	2.000		Class I
7/31/2008	88.85	5.000	89.000	89.95	5.000	90	Class II
7/31/2008	93.25	3.000	93.125	94.3333	3.000	94.375	Class II
7/31/2008	96.75	8.000	96.813	97.4063	8.000	97.25	Class II
7/31/2008	96.75	8.000	96.813	97.4063	8.000	97.25	Class II
7/31/2008	95.4167	3.000	95.250	96.5	3.000	96.75	Class II
7/31/2008	94	1.000		96	1.000		Class I
7/31/2008	99.2333	3.000	99.050	99.6067	3.000	99.66	Class IIA
7/31/2008	82.2188	4.000	82.000	84.25	4.000	84	Class IIA
7/31/2008	82.2188	4.000	82.000	84.25	4.000	84	Class IIA
7/31/2008	82.2188	4.000	82.000	84.25	4.000	84	Class IIA
7/31/2008	77	1.000		80	1.000		Class I
7/31/2008	94.0313	4.000	94.000	94.9063	4.000	94.875	Class II
7/31/2008	94.0313	4.000	94.000	94.9063	4.000	94.875	Class II
7/31/2008	94.0313	4.000	94.000	94.9063	4.000	94.875	Class II
7/31/2008	85.8333	6.000	86.000	86.8333	6.000	86.75	Class IIA
7/31/2008	89	6.000	89.000	90.75	6.000	90.75	Class IIA
7/31/2008	97	2.000		97.75	2.000		Class I
7/31/2008	96.5	1.000		97.5	1.000		Class I
7/31/2008	96.5	1.000		97.5	1.000		Class I
7/31/2008	97.8333	9.000	98.000	98.7083	9.000	98.5	Class II
7/31/2008	97.8333	9.000	98.000	98.7083	9.000	98.5	Class II
7/31/2008	89.4	5.000	89.750	90.15	5.000	90.125	Class II
7/31/2008	98.7709	9.000	98.875	99.1944	9.000	99.063	Class II
7/31/2008	98.7313	10.000	98.875	99.125	10.000	98.875	Class II
7/31/2008	99.4313	10.000	99.750	99.85	10.000	99.75	Class II
7/31/2008	94.6667	3.000	94.500	96.5	3.000	97.25	Class IIA
7/31/2008	97	4.000	97.000	98.375	4.000	98.5	Class IIA
7/31/2008	98	4.000	97.750	99.375	4.000	99.25	Class IIA
7/31/2008	98	4.000	97.750	99.375	4.000	99.25	Class IIA
7/31/2008	97	4.000	97.000	98.375	4.000	98.5	Class IIA
7/31/2008	97	4.000	97.000	98.375	4.000	98.5	Class IIA
7/31/2008	98	4.000	97.750	99.375	4.000	99.25	Class IIA
7/31/2008	85.9	5.000	86.000	87.7	5.000	87.25	Class IIA
7/31/2008	84.6875	8.000	85.500	86.4375	8.000	85.5	Class IIA
7/31/2008	84.9773	11.000	85.500	86.8409	11.000	86.25	Class IIA
7/31/2008	84.9773	11.000	85.500	86.8409	11.000	86.25	Class IIA
7/31/2008	84.9773	11.000	85.500	86.8409	11.000	86.25	Class IIA
7/31/2008	84.6875	8.000	85.500	86.4375	8.000	85.5	Class IIA
7/31/2008	84.6875	8.000	85.500	86.4375	8.000	85.5	Class IIA
7/31/2008	84.9773	11.000	85.500	86.8409	11.000	86.25	Class IIA
7/31/2008	84.9773	11.000	85.500	86.8409	11.000	86.25	Class IIA
7/31/2008	93.8281	8.000	94.250	94.75	8.000	94.25	Class II
7/31/2008	88.2917	6.000	89.000	89.9583	6.000	89.625	Class II
7/31/2008	97.0417	6.000	97.188	97.7075	6.000	97.56	Class II
7/31/2008	91	1.000		92.5	1.000		Class I
7/31/2008	91.6667	3.000	91.250	93	3.000	93.25	Class II
7/31/2008	94.95	10.000	95.375	95.4995	10.000	95	Class II
7/31/2008	94.95	10.000	95.375	95.4995	10.000	95	Class II
7/31/2008	93.8333	3.000	93.625	94.8333	3.000	95	Class II
7/31/2008	96.4375	4.000	96.375	97.625	4.000	97.75	Class II
7/31/2008	96.4375	4.000	96.375	97.625	4.000	97.75	Class II
7/31/2008	94	3.000	93.875	94.6667	3.000	94.75	Class II
7/31/2008	95.8333	3.000	95.625	96.8333	3.000	97.125	Class II
7/31/2008	97	3.000	97.000	97.6667	3.000	97.75	Class II
7/31/2008	97	3.000	97.000	97.6667	3.000	97.75	Class II
7/31/2008	60	6.000	60.500	63.8333	6.000	63	Class IIA
7/31/2008	59.8	5.000	60.000	63.4	5.000	63	Class IIA
7/31/2008	60	6.000	60.500	63.8333	6.000	63	Class IIA
7/31/2008	85	1.000		85.5	1.000		Class I
7/31/2008	89	1.000		89.5	1.000		Class I
7/31/2008	93.4167	3.000	92.125	95.75	3.000	96.5	Class IIA
7/31/2008	93.4167	3.000	92.125	95.75	3.000	96.5	Class IIA
7/31/2008	93.4167	3.000	92.125	95.75	3.000	96.5	Class IIA
7/31/2008	92.5	3.000	92.250	94.1667	3.000	94.5	Class II
7/31/2008	92.5	3.000	92.250	94.1667	3.000	94.5	Class II
7/31/2008	92.5	3.000	92.250	94.1667	3.000	94.5	Class II
7/31/2008	92.5	3.000	92.250	94.1667	3.000	94.5	Class II
7/31/2008	92.5	3.000	92.250	94.1667	3.000	94.5	Class II
7/31/2008	81.7	5.000	82.250	83.5	5.000	83.5	Class IIA

Base Rate	Spread	Facility Size ($MM)	Maturity Date
LIB	800	400	3/30/2009
LIB	225	294.6	1/31/2012
LIB	300	125	10/5/2013
LIB	325	453.9	9/28/2014
LIB	225	1565	10/20/2013
LIB	200	480	3/28/2013
LIB	200	800	3/20/2013
LIB	200	1000	12/30/2012
LIB	250	860	10/17/2012
LIB	225	215	4/28/2013
LIB	32.5	1200	10/29/2009
Euribor	250	439.4	1/30/2015
Euribor	300	439.4	1/30/2016
LIB	325	421	
LIB	175		2/1/2012
LIB	175	386.9	2/22/2013
LIB	200	40	4/18/2011
LIB	200	825	12/15/2013
LIB	275	10072.2	6/26/2016
LIB	225	390	12/29/2011
LIB	225	200	1/27/2012
LIB	250	60	7/14/2012
LIB	175	495	3/28/2014
LIB	175	1105	3/28/2014
LIB	275	3100	8/7/2014
LIB	275	4000	5/16/2015
LIB	275	6000	5/16/2015
LIB	275	4000	5/16/2015
LIB	600	75	6/3/2017
LIB	300	205	12/3/2015
LIB	300	205	12/3/2015
LIB	350	205	12/3/2016
LIB	350	205	12/3/2016
Euribor	225	1211.4	5/22/2014
Euribor	225	1433.5	5/22/2015
Euribor	225	1433.5	5/22/2015
Euribor	250	996	5/22/2015
Euribor	250	1433.5	5/22/2016
Euribor	250	1433.5	5/22/2016
Euribor	250	996	5/22/2016
LIB	175	650	3/15/2014
LIB	200	448	12/17/2010
LIB	150	1650	12/31/2012
LIB	175	225	6/5/2014
LIB	200	250	1/26/2014
LIB	200	3547	1/26/2014
LIB	225	620	7/25/2012
LIB	200	430	2/23/2013
LIB	200	120	2/23/2011
LIB	300	1750	6/25/2014
LIB	250	275	9/1/2011
LIB	525	1000	7/15/2014
LIB	525	650	1/15/2011
Euribor	262.5	243	10/14/2012
Euribor	287.5	479.232	10/3/2013
Euribor	312.5	243	10/14/2013
LIB	225	225	2/28/2014
LIB	550	60	8/28/2013
LIB	250	199.8	3/23/2014
LIB	300	199.8	3/23/2015
LIB	225	300	3/23/2011
LIB	350	420	7/27/2011
		28	
LIB	225	185	8/14/2011
LIB	225	185	8/14/2011
LIB	475	276	6/13/2016

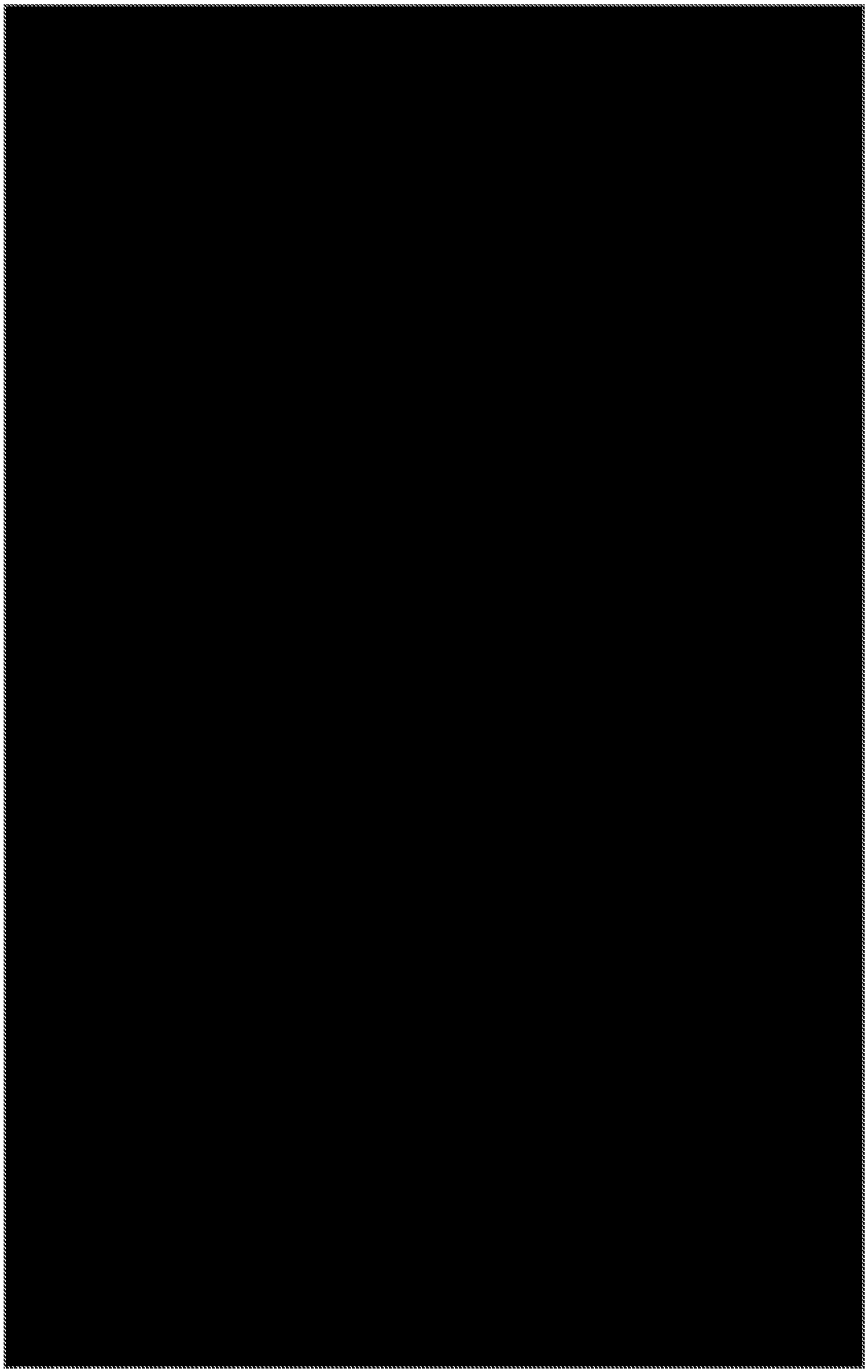
CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS



A0009L045TL02	Mezz (EUR)	
A0009L043TL03	Mezzanine	USD
A0009L047TB02	TLB	US
A0009L049TB01	TLB (Euro)	
A0009L048PR01	TLB&C	EUR
A0009L046PR02	TLB&C	US
A0009L047TC01	TLC (Euro)	
A0009L045TC02	TLC (US)	
A000DL010TB01	TLB	
H0005S025TB01	TLB (Euro)	Add On/Eur
H0005S017TB01	TLB (Euro)	EUR
H0005S016PR01	TLB&C	EUR
H0005S015TC01	TLC (Euro)	EUR
A000BU024PK01	PIK	
A000BU028TB02	TLB	
A000BU020TB01	TLB (Euro)	EUR
A000BU027PR02	TLB&C	USD
A000BU026TC02	TLC	
A000BU028TC01	TLC (Euro)	EUR
B0003K028TC01	TLC	
B00NNN011TB01	TLB	
B0009Y019DD01	Delay Draw TL	
B0009Y035DD01	Delay Draw TL	Unfunded
B0009Y014TL01	TL	
B0009Y012TL02	TL (Euro)	
B0005P029TA01	TLA	
B0005P027TB01	TLB	
B0005P025TB02	TLB	
B0005P026PR01	TLB&C	
B0005P020PR04	TLB&C	Euro
B0005P025TC01	TLC	
B0005P023TC02	TLC	
B000AQ011TB01	TLB	
00BZHN030RC01	RC	
B0004K052TB01	TLC	
B00087014TC01	2nd Lien TL	
B00087024TB01	DIP TLB	
B00087016RC01	RC	
B00087024RC01	TL	Unfunded
B000AF019MZ01	Mezzanine	GBP
B000AF014PR01	PR	GBP
B000AF015TB01	TLB	GBP
B000AF013TC01	TLC	GBP
B00095027TB01	TLB	USD
B000A3010TL01	TL	AUD
00BBIN024RC01	RC	
00BBIN024TB01	TLB	
B00084013TB01	1st Lien TL	
B00084011TC01	2nd Lien TL	
B00084016DD01	Delay Draw TL	1st lien DD
B00084014DD02	Delay Draw TL	2nd Lien DD
B000AA016TB01	1st Lien TL	
B000AA014TC01	2nd Lien TL	
B000AA016RC01	RC	
B000AA018TA01	TLA	
B0009H013TB01	TLB	
B000AL012TB01	TLB	
B00097011TL02	Mezz (EUR)	EUR
B00097015TB01	TLB (Euro)	EUR
B00097013TC01	TLC (Euro)	EUR
B0007A051TB01	1st Lien TL	
B0007A057LC01	LC	Synthetic LC
B0007A051RC01	RC	Synthetic RC
B00050053TL01	2nd Lien TL (Euro)	EUR
B00050053TB02	TLB	USD
B00050055TB01	TLB (Euro)	EUR
B00050054PR01	TLB&C	EUR
B00050053TC01	TLC (Euro)	EUR
B00050059TC03	TLC2	EUR
B0003H035TB01	1st Lien TL	
B0009C014TB01	TLB2	add on
B0003B028TL01	TL	
B00071028TB01	TLB	
B00071026TB02	TLB (Euro)	

7/31/2008	91.8333	3.000	91.250	93.8333	3.000	94.75 Class IIA
7/31/2008	90.6667	3.000	90.000	93	3.000	93.5 Class IIA
7/31/2008	91.0714	7.000	91.750	92.8571	7.000	92.25 Class IIA
7/31/2008	92.125	8.000	92.125	93.9063	8.000	93.625 Class IIA
7/31/2008	92.1429	7.000	92.125	93.8929	7.000	93.625 Class IIA
7/31/2008	91.0714	7.000	91.750	92.8571	7.000	92.25 Class IIA
7/31/2008	92.125	8.000	92.125	93.9063	8.000	93.625 Class IIA
7/31/2008	91.0714	7.000	91.750	92.8571	7.000	92.25 Class IIA
7/31/2008	87.0938	8.000	87.625	88.4375	8.000	88.25 Class II
7/31/2008	92.5	4.000	92.750	94.125	4.000	94.25 Class IIA
7/31/2008	92.5	4.000	92.750	94.125	4.000	94.25 Class IIA
7/31/2008	92.3333	3.000	92.000	93.8333	3.000	94.25 Class IIA
7/31/2008	92.5	4.000	92.750	94.125	4.000	94.25 Class IIA
7/31/2008	77.6667	3.000	76.500	81.3333	3.000	82 Class IIA
7/31/2008	90.1667	3.000	89.750	91.5	3.000	91.75 Class IIA
7/31/2008	92.5	3.000	91.750	93.8333	3.000	94.5 Class IIA
7/31/2008	90.1667	3.000	89.750	91.5	3.000	91.75 Class IIA
7/31/2008	90.3333	3.000	89.750	91.6667	3.000	92 Class IIA
7/31/2008	92.6667	3.000	92.000	94	3.000	94.75 Class IIA
7/31/2008	96	1.000		97	1.000	Class I
7/31/2008	97.125	4.000	97.000	98.0625	4.000	98 Class II
7/31/2008	97.2222	9.000	97.625	97.8611	9.000	97.563 Class IIA
7/31/2008	97.2222	9.000	97.625	97.8611	9.000	97.563 Class II
7/31/2008	97.2222	9.000	97.625	97.8611	9.000	97.563 Class IIA
7/31/2008	96.6875	4.000	96.875	97.9375	4.000	97.875 Class IIA
7/31/2008	71.9	5.000	73.000	74.4	5.000	74.75 Class IIA
7/31/2008	74.125	4.000	74.250	76.25	4.000	76.5 Class IIA
7/31/2008	73.6667	3.000	73.000	76	3.000	76.5 Class IIA
7/31/2008	73.8333	3.000	73.250	76	3.000	76.5 Class IIA
7/31/2008	73.6667	3.000	73.000	76	3.000	76.5 Class IIA
7/31/2008	74.25	4.000	74.250	76.375	4.000	76.5 Class IIA
7/31/2008	73.6667	3.000	73.000	76	3.000	76.5 Class IIA
7/31/2008	99.9167	3.000	99.875	100.375	3.000	100.438 Class II
7/31/2008	86.6667	3.000	85.000	88.6667	3.000	89.5 Class II
7/31/2008	87.8571	7.000	88.125	88.7857	7.000	88.5 Class II
7/31/2008	1	1.000		2	1.000	Class I
7/31/2008	96	1.000		98	1.000	Class I
7/31/2008	96	1.000		98	1.000	Class I
7/31/2008	96	1.000		98	1.000	Class I
7/31/2008	100.125	4.000	100.000	101.1875	4.000	100.875 Class IIA
7/31/2008	99.1667	3.000	99.000	99.7083	3.000	99.813 Class IIA
7/31/2008	99.5313	4.000	99.500	100.2813	4.000	100.25 Class IIA
7/31/2008	99.5313	4.000	99.500	100.2813	4.000	100.25 Class IIA
7/31/2008	98.0417	9.000	98.188	98.6661	9.000	98.5 Class II
7/31/2008	95.625	4.000	95.750	96.875	4.000	97.25 Class IIA
7/31/2008	96.1667	3.000	95.250	97.5	3.000	98 Class II
7/31/2008	94.25	4.000	94.250	95.25	4.000	95.25 Class II
7/31/2008	98.75	3.000	98.500	99.6667	3.000	100 Class IIA
7/31/2008	99	3.000	98.500	100.3333	3.000	101 Class IIA
7/31/2008	98.75	3.000	98.500	99.6667	3.000	100 Class II
7/31/2008	99	3.000	98.500	100.3333	3.000	101 Class II
7/31/2008	99.5208	6.000	99.750	100.3125	6.000	100.188 Class II
7/31/2008	94.625	2.000		96.25	2.000	Class I
7/31/2008	99.75	1.000		100	1.000	Class I
7/31/2008	99.75	1.000		100	1.000	Class I
7/31/2008	97.5	1.000		98.5	1.000	Class I
7/31/2008	99.8333	3.000	99.750	100.4583	3.000	100.5 Class II
7/31/2008	89.4	5.000	89.500	91.7	5.000	92 Class IIA
7/31/2008	84	3.000	84.000	87	3.000	87.5 Class IIA
7/31/2008	84	3.000	84.000	87	3.000	87.5 Class IIA
7/31/2008	92.9821	7.000	93.000	93.8214	7.000	93.625 Class II
7/31/2008	92.9821	7.000	93.000	93.8214	7.000	93.625 Class II
7/31/2008	92.9821	7.000	93.000	93.8214	7.000	93.625 Class II
7/31/2008	82.25	6.000	82.500	84.4167	6.000	83.5 Class IIA
7/31/2008	91.5	3.000	91.250	92.5	3.000	92.75 Class IIA
7/31/2008	91.3906	8.000	92.000	93.3906	8.000	92.5 Class IIA
7/31/2008	91.3906	8.000	92.000	93.3906	8.000	92.5 Class IIA
7/31/2008	91.3906	8.000	92.000	93.3906	8.000	92.5 Class IIA
7/31/2008	91.2031	8.000	92.000	93.3281	8.000	92.5 Class IIA
7/31/2008	95.1667	3.000	94.750	96.1667	3.000	96.375 Class II
7/31/2008	95.1667	3.000	94.750	96.1667	3.000	96.375 Class II
7/31/2008	90.5	1.000		92.5	1.000	Class I
7/31/2008	82.5	4.000	82.500	84.75	4.000	84.5 Class IIA
7/31/2008	83.1	5.000	83.250	85.2	5.000	84.75 Class IIA

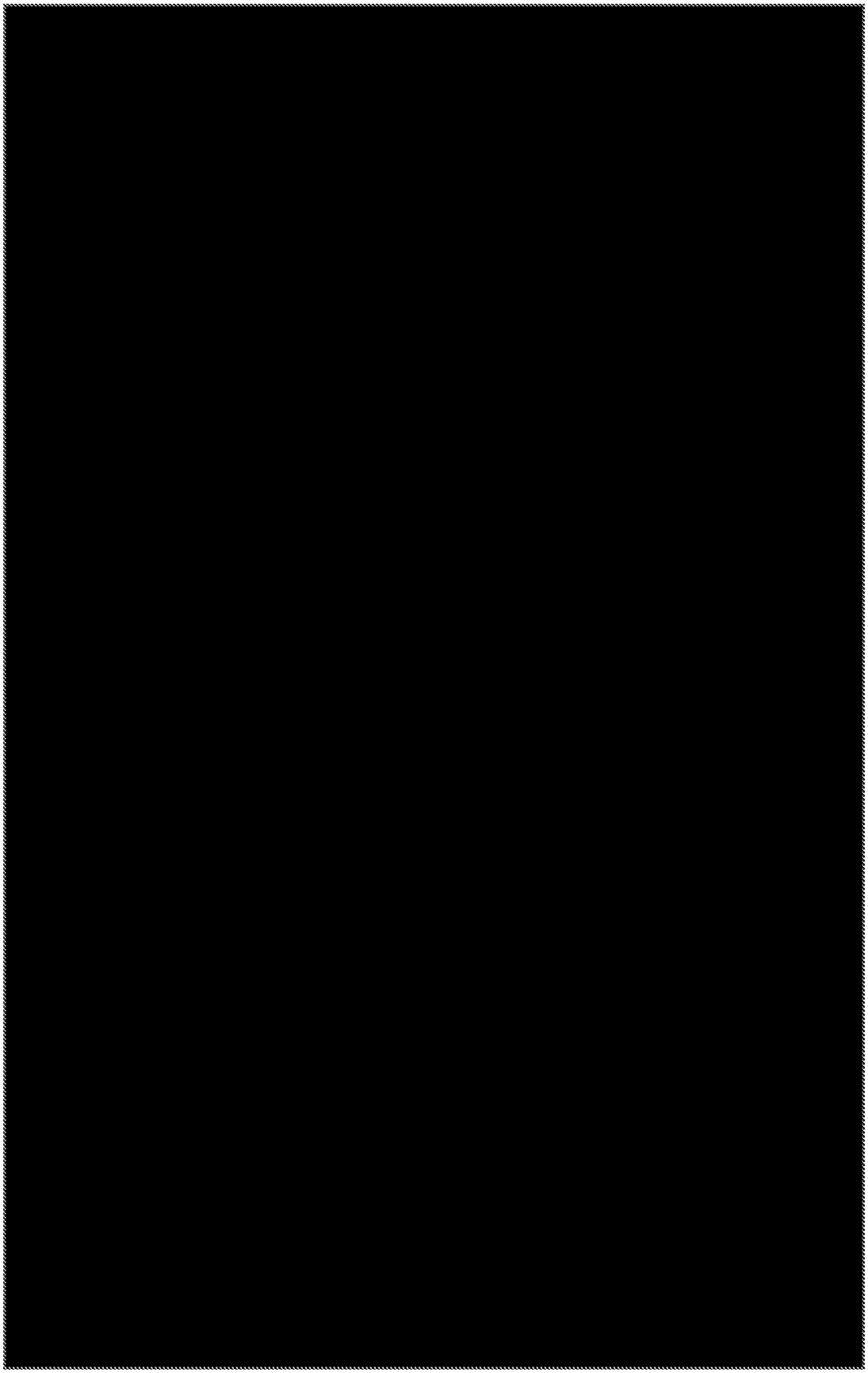
LIB	900	368.1	12/13/2016
Euribor		368.1	12/13/2016
		729.5	12/13/2014
LIB	250	729.5	12/13/2014
LIB	300	729.5	12/13/2015
		729.5	12/13/2015
LIB	125	875	4/19/2012
Euribor	225	1148.5	3/29/2015
Euribor	225	367.3	3/29/2015
Euribor	250	367.3	3/29/2016
Euribor	775	166.5	9/27/2016
Euribor		306.3	3/27/2015
Euribor	250	306.3	3/27/2015
Euribor		306.3	3/27/2016
Euribor	300	306.3	3/27/2016
LIB	200	230	2/23/2013
LIB	175	1000	1/31/2014
LIB	325	300	4/26/2015
LIB	325	300	4/26/2015
LIB	325	1200	4/26/2015
LIB	325	575	4/26/2015
LIB	225	366.8	6/12/2010
LIB	225	250.5	6/12/2011
LIB	225	250.5	6/12/2011
LIB			
LIB	325	250.4	6/12/2012
LIB	325	250.4	6/12/2012
LIB	275	525	7/25/2014
LIB	162.5	750	8/21/2009
LIB	200	1200	4/3/2015
LIB	675	65	1/21/2014
LIB	300	235	7/21/2013
LIB	300	35	7/21/2012
LIB	675	65	1/21/2014
LIB	975	549.6	6/15/2018
LIB	350	530	6/15/2016
LIB	400	530	6/15/2017
LIB	300	2340	3/25/2015
		476.6	6/20/2013
LIB	350	500	8/20/2009
LIB	375	372.6	8/20/2011
LIB	225	685	6/30/2013
LIB	500	480	6/30/2013
LIB	225	190	7/31/2013
LIB			7/31/2013
LIB	400	475	12/31/2015
LIB	700	260.7	12/31/2016
LIB	325	250	12/31/2014
LIB	325	250	12/31/2014
LIB	175	23.2	6/1/2014
LIB	450	585	7/1/2015
Euribor	1075	267.4	4/3/2017
Euribor	275	367.7	4/3/2015
Euribor	325	367.7	4/3/2016
LIB	225	1130	12/15/2013
LIB	225	250	12/15/2013
LIB	225	70	12/15/2011
Euribor	400	134.5	
LIB	200	821.6	
LIB	200	793.5	1/17/2014
Euribor	225	168.1	
Euribor		168.1	
LIB	200	275	9/14/2013
	200		9/29/2013
LIB	200	375	1/23/2014
LIB	275	279.5	3/20/2014
LIB	275	279.5	3/20/2014



B00071023PR03	TLB&C	Euro
B00071027PR01	TLB&C	GBP
B00071026TC01	TLC	
B00071024TC02	TLC (Euro)	
B0008A017TL01	TL	Calpine Genco
B0007T019TB01	TLB (Euro)	
B0007T018PR01	TLB&C	Euro
B0007T017TC01	TLC (Euro)	
B0005W038TL01	TL	USD
B0005W020TL01	TL (Euro)	
B0004E049TB01	1st Lien TL	
B0005H031TL01	TLB1	
B0007Y018TB01	TLB	
00CVCA015RC01	RC	
00CVCA017TA01	TLA	
00CVCA015TB01	TLB	
00CPNN099TL01	TL	Exit TL
C000GP018TL04	2nd Lien TL (Euro)	EUR
C000GP016TB01	TLB	SEK
C000GP014TB02	TLB (Euro)	EUR
C000GP015PR01	TLB&C	EUR
C000GP011PR03	TLB&C	SEK
C000GP014TC01	TLC	SEK
C000GP012TC02	TLC (Euro)	EUR
C000E7018TB01	TLB	
C000H2016TB01	1st Lien TL	
C000H2014TC01	2nd Lien TL	
C000EV015TB01	TLB	
C000HJ012DD01	Delay Draw TL	
C000HJ015LC01	LC	
C000HJ019TB01	TLB	
C000D7025TB02	TLB	USD
C000D7027TB01	TLB (Euro)	
C000JV012TA01	TLA	NZD
C000CY028PR01	TLB&C	Funded/EUR
C000CY027TL01	2nd Lien TL (Euro)	Funded Casema
C000CY025TL02	Mezz (EUR)	Funded Casema
C000CY021TA01	TLA (Euro)	Funded Casema
C000CY029TB01	TLB (Euro)	Funded Casema
C000CY027TC01	TLC (Euro)	Funded Casema
C000JJ015TL01	TL	
C000CP034TL01	2nd Lien TL (Euro)	EURO
C000CP036TB01	TLB (Euro)	EURO
C000CP035PR01	TLB&C	EURO
C000CP034TC01	TLC (Euro)	EURO
C000E0013TB01	1st Lien TL	
C000E0011TL01	2nd Lien TL	
C000KC018TL01	TL	
C000A9026TB01	1st Lien TL	
C000A9024TC01	2nd Lien TL	Cash
C000A9022TC02	2nd Lien TL	PIK
C000A9024TB02	TLB1	add on
C000FH013TL01	TL (CND)	CND
C000FH015TB01	TLB	USD
C000EP018TB01	TLB (Euro)	
C000EP016TC01	TLC (Euro)	
C000GS016LC01	LC	
C000GS018TB02	TLB	
0CYCLO0B3TC01	TLC	
0CENTO025TB01	TLB	
C000FA033BL01	Bridge Loan	
0CHTRO070RC01	RC	
C000JM010TB01	TLB	Combined TL
C000JM028TB01	TLB1	Add-On / Incremental TL
C000JP013RC01	RC	HKD
C0001V068TB01	1st Lien TL	
C0001V066TC01	2nd Lien TL	
C00085027TB01	TLB	
C00016046TL01	TL	
C000JT011TL02	TL	HKD
C000JT013TL01	TL	HKD
C000HG015TB01	TLB	
C000E5028TL01	TL	
C000JU010RC02	RC	HKD

7/31/2008	83.1	5.000	83.250	85.2	5.000	84.75 Class IIA
7/31/2008	82.5	4.000	82.500	84.75	4.000	84.5 Class IIA
7/31/2008	82.5	4.000	82.500	84.75	4.000	84.5 Class IIA
7/31/2008	83.1	5.000	83.250	85.2	5.000	84.75 Class IIA
7/31/2008	96.5	1.000		97.5	1.000	Class I
7/31/2008	96.9	5.000	97.000	98.3	5.000	98.25 Class IIA
7/31/2008	96.5	3.000	96.250	98	3.000	98.25 Class IIA
7/31/2008	97.1	5.000	97.250	98.5	5.000	98.25 Class IIA
7/31/2008	96	1.000		97	1.000	Class I
7/31/2008	95.625	1.000		96.375	1.000	Class I
7/31/2008	86.0625	4.000	86.375	88.25	4.000	87.875 Class II
7/31/2008	98.9063	8.000	99.000	99.6406	8.000	99.5 Class II
7/31/2008	79.4167	6.000	80.125	80.5833	6.000	80.375 Class II
7/31/2008	91.5833	3.000	91.375	93.25	3.000	94 Class II
7/31/2008	93.95	5.000	94.000	94.8	5.000	94.5 Class II
7/31/2008	94.6458	12.000	95.063	95.3542	12.000	94.875 Class II
7/31/2008	93.8036	7.000	93.938	94.3214	7.000	94.063 Class II
7/31/2008	89.875	4.000	89.500	91.125	4.000	91 Class IIA
7/31/2008	94.4375	4.000	94.875	96	4.000	96.125 Class IIA
7/31/2008	95.4688	8.000	96.375	96.6875	8.000	96 Class IIA
7/31/2008	95.3438	8.000	96.375	96.6875	8.000	96 Class IIA
7/31/2008	94.3333	3.000	94.000	95.75	3.000	96.125 Class IIA
7/31/2008	94.5625	4.000	95.000	96.125	4.000	96.125 Class IIA
7/31/2008	95.4688	8.000	96.375	96.6875	8.000	96 Class IIA
7/31/2008	94.55	5.000	94.625	95.6	5.000	95.375 Class II
7/31/2008	87.5	3.000	87.000	89	3.000	89.5 Class II
7/31/2008	70	3.000	68.000	73	3.000	73.5 Class II
7/31/2008	88.5	1.000		90.5	1.000	Class I
7/31/2008	71.8333	3.000	71.250	74.8333	3.000	75 Class II
7/31/2008	71.8333	3.000	71.250	74.8333	3.000	75 Class II
7/31/2008	71.8333	3.000	71.250	74.8333	3.000	75 Class II
7/31/2008	71.1667	3.000	70.750	73.5	3.000	74.25 Class IIA
7/31/2008	71.5	4.000	71.500	73.875	4.000	73.75 Class IIA
7/31/2008	94.6667	3.000	94.000	96.3333	3.000	97 Class IIA
7/31/2008	94.6538	13.000	95.000	95.9808	13.000	95.75 Class IIA
7/31/2008	92.8125	4.000	92.750	94.1875	4.000	94 Class IIA
7/31/2008	99.1667	3.000	99.000	101.1667	3.000	101.5 Class IIA
7/31/2008	93.3611	9.000	94.000	94.75	9.000	94.5 Class IIA
7/31/2008	94.6071	14.000	95.000	95.9107	14.000	95.25 Class IIA
7/31/2008	94.6071	14.000	95.000	95.9107	14.000	95.25 Class IIA
7/31/2008	93.4167	3.000	93.250	94.3333	3.000	94.5 Class II
7/31/2008	78	3.000	77.000	80.8333	3.000	81.75 Class IIA
7/31/2008	85.4	5.000	86.000	87.4	5.000	87 Class IIA
7/31/2008	85.4	5.000	86.000	87.4	5.000	87 Class IIA
7/31/2008	85.4	5.000	86.000	87.4	5.000	87 Class IIA
7/31/2008	82.5	3.000	81.250	85.8333	3.000	86.5 Class II
7/31/2008	77.5	3.000	76.250	81.8333	3.000	82.75 Class II
7/31/2008	86.5	2.000		87.5	2.000	Class I
7/31/2008	92.7031	8.000	93.125	93.3588	8.000	93.25 Class II
7/31/2008	87.3	5.000	87.250	89.15	5.000	89 Class II
7/31/2008	86.6667	3.000	86.500	88.6667	3.000	89 Class II
7/31/2008	92.7031	8.000	93.125	93.3588	8.000	93.25 Class II
7/31/2008	93.8889	9.000	94.125	94.75	9.000	94.625 Class II
7/31/2008	93.8889	9.000	94.125	94.75	9.000	94.625 Class II
7/31/2008	94.9583	3.000	93.938	96.9583	3.000	97.938 Class IIA
7/31/2008	94.9583	3.000	93.938	96.9583	3.000	97.938 Class IIA
7/31/2008	93.8571	7.000	94.000	94.75	7.000	94.625 Class II
7/31/2008	93.8571	7.000	94.000	94.75	7.000	94.625 Class IIA
7/31/2008	97.875	5.000	97.938	98.675	5.000	98.5 Class II
7/31/2008	88	2.000		89.5	2.000	Class I
7/31/2008	100	1.000		100.25	1.000	Class I
7/31/2008	83.5	3.000	81.500	86.0833	3.000	86.625 Class II
7/31/2008	87.8333	6.000	87.938	88.6458	6.000	88.625 Class II
7/31/2008	98.5179	7.000	98.625	99.4643	7.000	99.25 Class II
7/31/2008	97.7248	4.000	97.825	98.9288	4.000	98.75 Class IIA
7/31/2008	81.6667	3.000	81.000	82.9167	3.000	83.5 Class II
7/31/2008	61.0833	3.000	60.750	63.0833	3.000	63.375 Class II
7/31/2008	96.8125	4.000	96.875	97.8125	4.000	97.875 Class II
7/31/2008	94	7.000	94.438	95.0357	7.000	94.75 Class II
7/31/2008	98.201	3.000	97.802	98.772	3.000	99 Class IIA
7/31/2008	98.5417	3.000	98.313	99.0177	3.000	99.277 Class IIA
7/31/2008	68.5625	4.000	68.125	69.8125	4.000	69.125 Class II
7/31/2008	81.875	4.000	82.125	83.375	4.000	83.5 Class II
7/31/2008	98.5423	4.000	99.000	99.4253	4.000	99.451 Class IIA

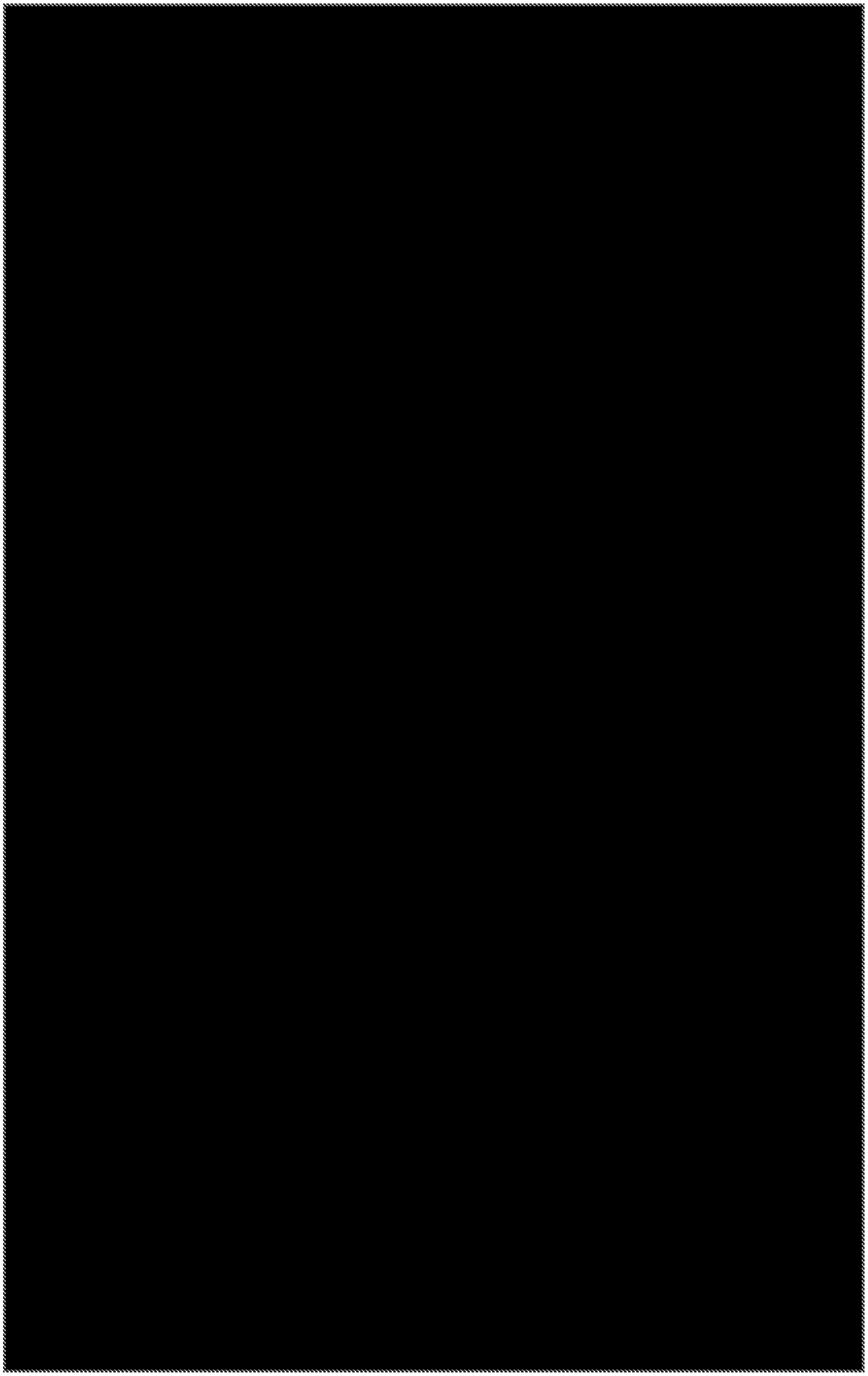
LIB	325	279.5	3/20/2015
LIB	325	279.5	3/20/2015
		320.5	7/12/2009
LIB	250	225.1	3/19/2014
LIB	300	225.1	3/19/2015
LIB	175	825	5/4/2014
LIB	250	975	2/22/2014
LIB	150	1096.3	6/30/2012
LIB	225	900	5/28/2013
LIB	200	1000	5/18/2013
LIB	200	1000	5/18/2013
LIB	175	3500	3/23/2013
LIB	287.5	4000	3/29/2014
Euribor		148.4	10/15/2016
Euribor		481.1	4/15/2015
Euribor		481.1	4/15/2015
Euribor		481.1	4/15/2016
Euribor		481.1	4/15/2016
LIB	175	1950	12/16/2010
LIB	200	1510	3/21/2013
LIB	525	440	9/21/2013
LIB	225	155	3/17/2013
LIB	225	150	6/4/2013
	225	45	6/4/2014
LIB	225	450	6/4/2014
Euribor		834.7	9/30/2015
Euribor	250	834.7	9/30/2015
		1267	12/29/2011
Euribor		317.9	5/2/2016
Euribor		1271.6	11/2/2016
Euribor		635.8	11/2/2013
Euribor		1398.8	11/2/2014
Euribor		1398.8	11/2/2015
LIB	375	660	10/26/2014
Euribor		135.4	12/28/2016
Euribor		507.8	6/28/2015
Euribor		507.8	6/28/2016
LIB	225	365	8/1/2012
LIB	800	365	8/1/2012
LIB	300	2200	1/16/2015
LIB	200	2100	5/5/2013
LIB	450	337.5	5/5/2014
LIB	600	337.5	5/5/2014
LIB	200	2100	5/5/2013
LIB	200	231.1	2/17/2012
LIB	200	1467.6	8/30/2012
Euribor	275	134.5	6/1/2014
Euribor	325	134.5	6/1/2015
LIB	175	228	4/2/2014
LIB	175	2280	4/2/2014
LIB	325	550	2/9/2011
LIB	175	296.3	2/14/2012
LIB	450		8/31/2015
LIB	200	1500	3/6/2013
LIB	225	5000	9/6/2013
LIB	500	500	3/25/2014
		768.1	3/19/2012
LIB	400	4000	8/3/2012
LIB	650	2000	8/3/2013
LIB	150	400	8/31/2012
LIB	175	1117.2	10/5/2013
		464.3	4/27/2013
		464.3	4/27/2011
LIB	275	1450	5/29/2014
LIB	250	1800	12/31/2014
		256.5	4/28/2010



C000JU012RC01	RC	HKD
0CMLSO062TB01	TLB	Subsidiary of Cumulus Media
C000H6017TB01	1st Lien TL	
C000H6015TC01	2nd Lien TL	
C000H6010DD01	Delay Draw TL	
C000H6021LC01	LC	Synthetic
C000AY043LC01	LC	
C000AY047TB01	TLB	
C000AY043TD01	TLD	
C000B0020TL02	TL	USD
C000B0022TL01	TLA (Euro)	EUR
C000B0024TB01	TLB (Euro)	EUR
C000BD032TC01	2nd Lien TL	
C000BD030LC01	LC	
C000BD034TB01	TLB	
0CHSIO034DD01	Delay Draw TL	
0CHSIO0B6DD01	Delay Draw TL	Unfunded
0CHSIO031TB01	TLB	
C00081034TB01	1st Lien TL	
C00081032TC01	2nd Lien TL	
00STZN077RC01	RC	
00STZN079TA01	TLA	
00STZN077TB01	TLB	
C000CK029TB01	TLB	GBP
C000CK027TB02	TLB (Euro)	EUR
C000CK027TC01	TLC	GBP
C000CK025TC02	TLC (Euro)	EUR
C000DJ023TA01	TLA (Euro)	EUR
C000DJ021TB01	TLB (Euro)	EUR
C000F3019DD01	Delay Draw TL	
C000F3016TB01	TLB	
C000G9012TB01	TLB	
C000HX014TL02	TL	Property/GBP
C000E8030TL01	TL	
C000HH013TB01	TLB	
0CMLSO098TA01	TLB	
D0006E013TL04	2nd Lien TL (Euro)	EUR
D0006E013MZ02	Mezz (EUR)	EUR
D0006V013TB01	TLB	Exit TL
00DVAN024TB02	TLB1	
D0006L011TL02	TL	AUD
000DFN068TA01	TLA	
000DFN066TB01	TLB	
D00041035TL01	TL	GBP
00DLMN090TB01	TLB	
00DLMN098TB02	TLB2	Add-on
00DPHN089TB01	1st Lien TL	DIP
00DPHN087TC01	2nd Lien TL	DIP, DD, TLC
00DPHN082DD01	Delay Draw TL	DIP
D0005U024TB01	1st Lien TL	Exit loan / TLA
00DALN051TC01	2nd Lien TL	Exit loan / TLB
D0005K018TB01	TLB	USD; B2
D0005K016TB02	TLB (Euro)	B1
D0005K015PR02	TLB&C	Euro
D0005K017PR01	TLB&C	USD
D0005K016TC01	TLC	USD; C2
D0005K014TC02	TLC (Euro)	C1
D0003N014TB01	TLB	
D0003N022TB01	TLB2	Add-on B2
D0006Z014TB01	TLB	
D0003G035TB01	TLB	
D0006Y015TC01	TLC	
D0002S030TB01	TLB	
D00062015TL01	2nd Lien TL	
D00062017TB01	TLB	USD
D00062014PR02	TLB&C	USD
D00062015TC01	TLC	USD
00DOLN075LC01	LC	Refinance piece
00DOLN079TB01	TLB	Refinance piece
00DOLN077TL01	TLC	Solvest
D0006F018TB01	TLB	First Out tranche
0DOLRO028TB01	TLB2	First Loss tranche
D00049038TB02	TLB (Euro)	EUR
D00049039PR01	TLB&C	EUR

7/31/2008	98.6218	4.000	99.094	99.5175	4.000	99.485 Class IIA
7/31/2008	81.5	3.000	79.750	83.5	3.000	84.5 Class II
7/31/2008	72	1.000		74	1.000	Class I
7/31/2008	39.5	2.000		43	2.000	Class I
7/31/2008	72	1.000		74	1.000	Class I
7/31/2008	72	1.000		74	1.000	Class I
7/31/2008	92.5833	3.000	92.375	94.25	3.000	94.625 Class II
7/31/2008	92.5833	3.000	92.375	94.25	3.000	94.625 Class II
7/31/2008	92.5833	3.000	92.375	94.25	3.000	94.625 Class II
7/31/2008	91.5	3.000	91.000	93	3.000	93.5 Class IIA
7/31/2008	91.625	4.000	91.500	93	4.000	92.75 Class IIA
7/31/2008	91.625	4.000	91.500	93	4.000	92.75 Class IIA
7/31/2008	84.75	4.000	85.000	87	4.000	87 Class II
7/31/2008	90.3333	3.000	90.000	92	3.000	92.5 Class II
7/31/2008	90.3333	3.000	90.000	92	3.000	92.5 Class II
7/31/2008	94.6111	9.000	94.688	95.0411	9.000	94.875 Class II
7/31/2008	94.6111	9.000	94.688	95.0411	9.000	94.875 Class II
7/31/2008	94.6111	9.000	94.688	95.0411	9.000	94.875 Class II
7/31/2008	74.6667	3.000	73.750	77.6667	3.000	78 Class II
7/31/2008	50.5	2.000		52	2.000	Class I
7/31/2008	94.1667	3.000	93.000	95.8333	3.000	97.25 Class II
7/31/2008	97.25	4.000	97.000	98.25	4.000	98 Class II
7/31/2008	96.8281	8.000	97.000	97.5469	8.000	97.438 Class II
7/31/2008	88.6667	3.000	88.000	90.5	3.000	91.25 Class IIA
7/31/2008	87.3333	3.000	86.500	89.1667	3.000	89.75 Class IIA
7/31/2008	88.6667	3.000	88.000	90.5	3.000	91.25 Class IIA
7/31/2008	87.3333	3.000	86.500	89.1667	3.000	89.75 Class IIA
7/31/2008	45.6667	3.000	45.500	48.3333	3.000	49 Class IIA
7/31/2008	44	10.000	45.000	46.95	10.000	45.75 Class IIA
7/31/2008	92.1875	4.000	92.188	93.0625	4.000	93.063 Class II
7/31/2008	92.1875	4.000	92.188	93.0625	4.000	93.063 Class II
7/31/2008	65.8333	3.000	64.000	68.5	3.000	69.75 Class II
7/31/2008	58	3.000	57.000	63.3333	3.000	65 Class IIA
7/31/2008	93.4	5.000	93.500	94.3	5.000	94.25 Class II
7/31/2008	69	4.000	69.000	71.5	4.000	72 Class II
7/31/2008	85.5	3.000	85.250	87.1667	3.000	87.5 Class II
7/31/2008	60	3.000	60.000	64.3333	3.000	65 Class IIA
7/31/2008	55	3.000	55.000	59.3333	3.000	60 Class IIA
7/31/2008	92.3125	4.000	92.250	93.25	4.000	93.25 Class II
7/31/2008	96.0893	7.000	96.250	96.8393	7.000	96.75 Class II
7/31/2008	94.5	4.000	95.000	96.25	4.000	97 Class IIA
7/31/2008	94.05	5.000	94.000	94.85	5.000	94.875 Class II
7/31/2008	94.3	10.000	94.563	95.1375	10.000	94.875 Class II
7/31/2008	79	5.000	79.500	82.2	5.000	81.5 Class IIA
7/31/2008	98.1458	6.000	98.125	98.875	6.000	98.688 Class IIA
7/31/2008	98.1458	6.000	98.125	98.875	6.000	98.688 Class II
7/31/2008	99.15	4.000	99.125	100.1875	4.000	100.125 Class II
7/31/2008	88.85	5.000	89.375	90	5.000	90.125 Class II
7/31/2008	88.85	5.000	89.375	90	5.000	90.125 Class II
7/31/2008	76.75	4.000	80.000	78.875	4.000	82 Class IIA
7/31/2008	66.4	5.000	67.000	68.5	5.000	68 Class II
7/31/2008	90.625	4.000	90.750	92.625	4.000	92.75 Class IIA
7/31/2008	91.1667	3.000	90.750	93.1667	3.000	93.75 Class IIA
7/31/2008	91.1667	3.000	90.750	93.1667	3.000	93.75 Class IIA
7/31/2008	90.625	4.000	90.750	92.625	4.000	92.75 Class IIA
7/31/2008	90.625	4.000	90.750	92.625	4.000	92.75 Class IIA
7/31/2008	91.1667	3.000	90.750	93.1667	3.000	93.75 Class IIA
7/31/2008	90	5.000	90.500	91.8	5.000	91.25 Class II
7/31/2008	90	5.000	90.500	91.8	5.000	91.25 Class II
7/31/2008	94.1875	4.000	93.875	95.375	4.000	95.375 Class II
7/31/2008	97.4107	7.000	97.813	98.2321	7.000	98 Class II
7/31/2008	99.75	5.000	99.750	100.275	5.000	100.25 Class II
7/31/2008	97.5	5.000	97.688	98.35	5.000	98.313 Class II
7/31/2008	85.5	3.000	84.750	87.1667	3.000	88.25 Class IIA
7/31/2008	91.5	5.000	91.750	93.3	5.000	93 Class IIA
7/31/2008	91.5	4.000	91.500	93.25	4.000	93 Class IIA
7/31/2008	91.5	5.000	91.750	93.3	5.000	93 Class IIA
7/31/2008	92.0156	8.000	92.250	92.9063	8.000	92.625 Class II
7/31/2008	92.0156	8.000	92.250	92.9063	8.000	92.625 Class II
7/31/2008	92.0156	8.000	92.250	92.9063	8.000	92.625 Class II
7/31/2008	92.4375	6.000	92.688	93.2917	6.000	93.125 Class II
7/31/2008	90.625	6.000	90.625	91.5417	6.000	91.125 Class II
7/31/2008	83.25	4.000	83.500	85.125	4.000	85 Class IIA
7/31/2008	83	3.000	82.500	84.8333	3.000	85 Class IIA

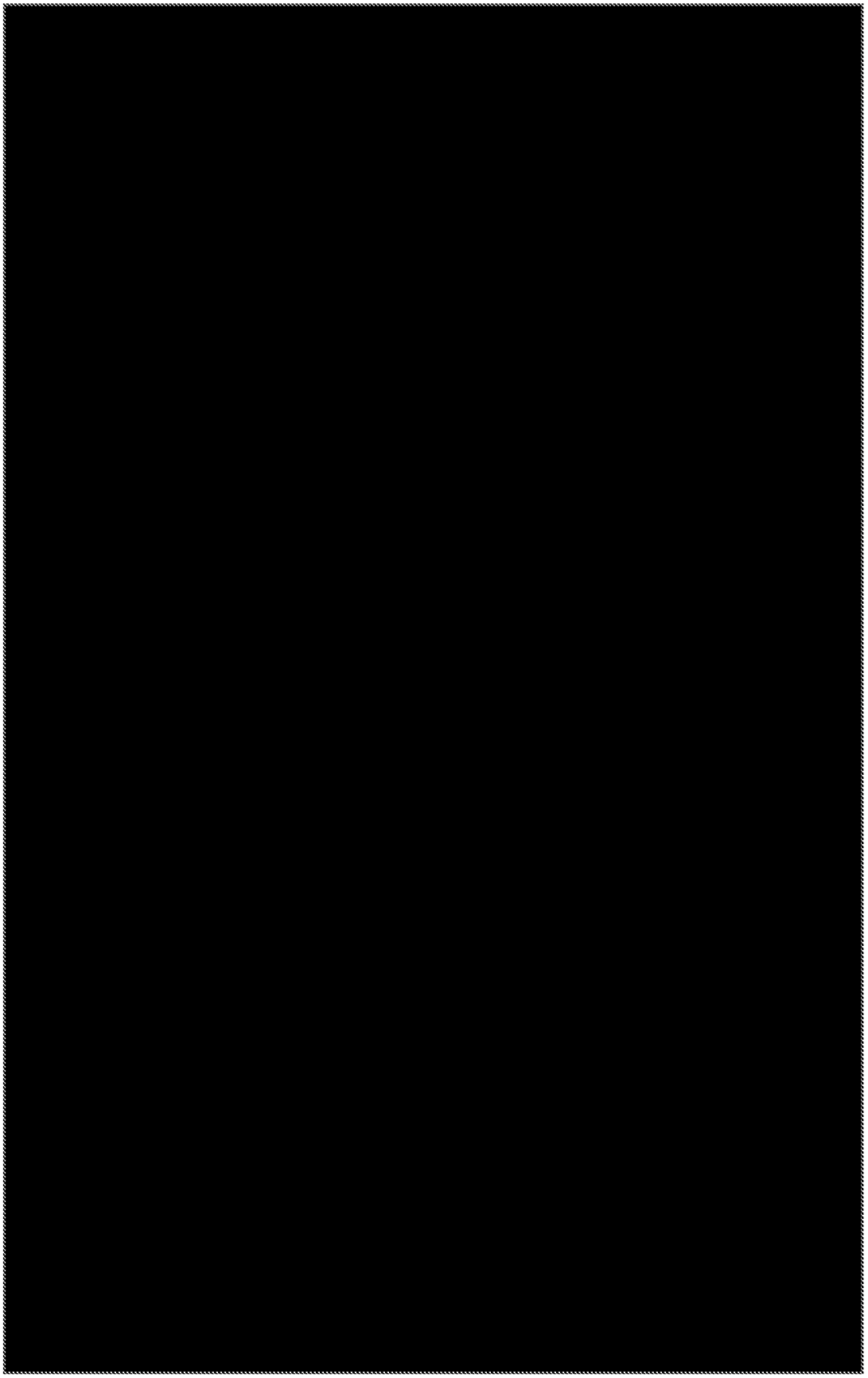
		512.9	4/28/2010
LIB	200	700	5/5/2013
LIB	275	245	4/20/2014
LIB	650	55	10/20/2014
	275	50	4/20/2014
LIB	300	150	12/28/2013
LIB	300	775	12/28/2013
LIB	300	775	12/28/2013
LIB	200	293	11/16/2013
Euribor	200	823.1	5/16/2013
LIB	400	200	7/7/2013
LIB	275	170	7/7/2013
LIB	275	735	7/7/2013
LIB	225	400	7/25/2014
LIB	225	6065	7/25/2014
LIB	225	405	3/14/2014
LIB	550	225	9/14/2014
LIB	125	500	6/5/2010
LIB	125	1200	6/5/2011
LIB	150	1800	6/5/2013
LIB	250	184.8	4/26/2015
LIB	250	184.8	4/26/2015
LIB	287.5	184.8	4/26/2016
LIB	287.5	184.8	4/26/2016
Euribor		101.2	6/3/2014
Euribor		371	6/3/2015
LIB	150	200	4/27/2013
LIB	150	800	4/27/2013
LIB	300	1225	12/15/2012
LIB	200	1484.8	6/20/2013
LIB	150	600	3/6/2014
LIB	225	565	11/25/2012
LIB	175	750	6/11/2014
LIB	375	66	12/13/2016
LIB	750	143.1	6/13/2017
LIB	375	1430	1/31/2015
LIB	150	1705.9	10/5/2012
		647	12/21/2012
LIB	150	1500	4/2/2012
LIB	150	1800	4/2/2014
LIB	110	1917.3	7/17/2011
LIB	150	645	2/8/2012
LIB	150	645	2/8/2012
LIB	400	500	12/31/2008
LIB	525	2750	12/31/2008
			12/31/2008
LIB	200	600	4/30/2014
LIB	325	900	4/30/2014
LIB	250	267.5	7/27/2014
LIB	250	267.5	7/27/2014
LIB	275	257.5	7/27/2015
LIB	275	257.5	7/27/2015
LIB	200	700	10/24/2013
LIB	200	400	10/24/2014
LIB	400	950	10/24/2014
LIB	150	1500	4/13/2013
LIB	225	1000	
LIB	200	1500	5/14/2014
LIB	450	100	10/26/2016
LIB	237.5	240	4/26/2015
LIB	287.5	240	4/26/2016
LIB	175	100	4/12/2013
LIB	175	975	4/12/2013
LIB	175	975	4/12/2013
LIB	275	1700	7/6/2014
LIB	275	600	7/6/2014
LIB	250	490.5	2/1/2015



D00049036TC02	TLC (Euro)	EUR
D0005Z015TB01	TLB	
D0005B022TL02	2nd Lien TL (Euro)	EUR
D0005B020MZ01	Mezzanine	GBP
D0005B028MZ02	Mezzanine	USD
D0005B026TB01	TLB	GBP
D0005B022TB03	TLB	USD
D0005B024TB02	TLB (Euro)	EUR
D0005B024TC01	TLC	GBP
D0005B020TC03	TLC	USD
D0005B022TC02	TLC (Euro)	EUR
D00068014TB01	1st Lien TL	
D00068012TC01	2nd Lien TL	PIK
D0006M011TL01	Bridge Loan	Asset-sale
D0006M013TB01	TLB1	
D0006M021TB01	TLB2	
00DYNN071LC01	LC	
00DYNN073TL01	TL	
00EPIN036TC01	2nd Lien TL	
00EPIN020TB01	TLB	
E00074019TB02	1st Lien TL	Cayman
E00074011TB01	1st Lien TL	USD
E00074019TC01	2nd Lien TL	
E0003L025TB01	TLB	
E0003L024PR01	TLB&C	
E0003L023TC01	TLC	
0EDMCO014TB01	TLC	
E00060018TL01	2nd Lien TL (Euro)	BCM Luxembourg Limited
E00060020TA01	TLA1	EUR
E00060010TA02	TLA2	EUR
E00060010TB01	TLB (Euro)	BCM Luxembourg Limited
E00060019PR01	TLB&C	Euro
E00060018TC01	TLC (Euro)	BCM Luxembourg Limited
E00064020TB01	TLB (Euro)	EUR
E00064029PR01	TLB&C	EUR
E00064028TC01	TLC (Euro)	EUR
E0006H013TB01	TLB	
E0007Q012TB01	TLB (Euro)	EUR
E0007Q018TB03	TLB (Euro)	EUR
E0007Q010TB02	TLB (Euro)	EUR
E0004Q016TC03	TLC	GBP
E0004Q018TC02	TLC	USD
E0007Q010TC01	TLC (Euro)	EUR
U0003H014LC01	LC	USPF Holdings
U0003H016TL01	TL	USPF Holdings
E00067015TB01	TLB	
00ENEN0B4NT02	Trade Claim	Class V
E0006V012TB01	2nd Lien TL	
E0006V018TD01	3rd Lien TL	PIK: aka Mezzanine.
E0006V019TH01	Units	Common Shares
E0003J038TB01	TLB	
E00036034TB02	1st Lien TL	Domestic USD
E0004N044TL01	TL (Euro)	
E0006R027TL01	TL	Express Energy Services
F0003E055TA01	TLA	
F0003E053TB01	TLB	
F0005S017TL01	2nd Lien TL	GBP
F0004P024TB01	TLB (Euro)	New TL
F0004P012TB03	TLB (Euro)	Old TL
F00042033TB01	TLB (Euro)	
F00042035TL04	TLB&C	EUR
F00042031TC01	TLC (Euro)	EUR
00FDCN030TB01	TLB1	
00FDCN038TB02	TLB2	
00FDCN036TB03	TLB3	
0FLEXO036DD01	Delay Draw TL	
0FLEXO033TB01	TLB	Tranche B. 5-year
0FLEXO035TA01	TLB2	Tranche A. 7-year
F00053022TB01	TLB (Euro)	EUR
F00053021PR01	TLB&C	EUR
F00053020TC01	TLC (Euro)	EUR
F0005N013DD01	Delay Draw TL	
F0005N016LC01	LC	
F0005N010TB01	TLB	

7/31/2008	83.25	4.000	83.500	85.125	4.000	85 Class IIA
7/31/2008	96.3056	9.000	96.500	97.1111	9.000	96.875 Class II
7/31/2008	82.6667	3.000	82.000	85	3.000	86.5 Class IIA
7/31/2008	87.5	3.000	86.750	89.5	3.000	90.25 Class IIA
7/31/2008	87.5	3.000	86.750	89.5	3.000	90.25 Class IIA
7/31/2008	90.3333	3.000	89.500	92.3333	3.000	93.5 Class IIA
7/31/2008	90.6667	3.000	90.000	92.3333	3.000	93.5 Class IIA
7/31/2008	91	3.000	90.500	92.6667	3.000	93.5 Class IIA
7/31/2008	90.3333	3.000	89.500	92.3333	3.000	93.5 Class IIA
7/31/2008	90.6667	3.000	90.000	92.3333	3.000	93.5 Class IIA
7/31/2008	91	3.000	90.500	92.6667	3.000	93.5 Class IIA
7/31/2008	95.75	3.000	95.625	96.5833	3.000	96.75 Class II
7/31/2008	95.625	2.000		96.375	2.000	Class I
7/31/2008	96.25	1.000		97.25	1.000	Class I
7/31/2008	94	2.000		95.5	2.000	Class I
7/31/2008	94	2.000		95.5	2.000	Class I
7/31/2008	92.725	5.000	92.813	93.675	5.000	93.438 Class II
7/31/2008	92.725	5.000	92.813	93.675	5.000	93.438 Class II
7/31/2008	98.5	3.000	96.750	99.6667	3.000	101 Class II
7/31/2008	97.8667	3.000	97.050	99.3333	3.000	100 Class II
7/31/2008	78	1.000		80	1.000	Class I
7/31/2008	91.5	1.000		92.5	1.000	Class I
7/31/2008	87	1.000		88	1.000	Class I
7/31/2008	91.5	4.000	91.500	93.25	4.000	93.5 Class IIA
7/31/2008	91	3.000	90.500	93	3.000	93.5 Class IIA
7/31/2008	91.625	4.000	91.500	93.375	4.000	93.5 Class IIA
7/31/2008	91.2679	7.000	91.500	92.4107	7.000	92.313 Class II
7/31/2008	85.5	5.000	86.000	87.4	5.000	87.25 Class IIA
7/31/2008	92	7.000	92.500	93	7.000	92.625 Class IIA
7/31/2008	92	7.000	92.500	93	7.000	92.625 Class IIA
7/31/2008	91.5446	14.000	91.750	92.7589	14.000	92.438 Class IIA
7/31/2008	91.5481	13.000	91.750	92.7788	13.000	92.438 Class IIA
7/31/2008	91.5481	13.000	91.750	92.7788	13.000	92.438 Class IIA
7/31/2008	86.8571	7.000	87.250	88.5714	7.000	88.25 Class IIA
7/31/2008	86.8571	7.000	87.250	88.5714	7.000	88.25 Class IIA
7/31/2008	86.8571	7.000	87.250	88.5714	7.000	88.25 Class IIA
7/31/2008	87.3125	4.000	87.625	89.3125	4.000	89.5 Class II
7/31/2008	70.1667	3.000	70.000	72.1667	3.000	72.25 Class IIA
7/31/2008	70.125	4.000	70.000	72.125	4.000	72 Class IIA
7/31/2008	70.1667	3.000	70.000	72.1667	3.000	72.25 Class IIA
7/31/2008	70.1667	3.000	70.000	72.1667	3.000	72.25 Class IIA
7/31/2008	70.1667	3.000	70.000	72.1667	3.000	72.25 Class IIA
7/31/2008	70.125	4.000	70.000	72.125	4.000	72 Class IIA
7/31/2008	91.5	1.000		92.5	1.000	Class I
7/31/2008	91.5	1.000		92.5	1.000	Class I
7/31/2008	97.0833	6.000	97.125	97.9375	6.000	97.75 Class II
7/31/2008	4.3333	3.000	1.500	8.3333	3.000	11.5 Class IIA
7/31/2008	87	3.000	86.750	89	3.000	89.25 Class II
7/31/2008	84	3.000	83.500	86.6667	3.000	87.5 Class II
7/31/2008	31.5	4.000	32.000	33.75	4.000	33.5 Class II
7/31/2008	90	2.000		91.5	2.000	Class I
7/31/2008	87.4	5.000	88.000	89.2	5.000	88.5 Class II
7/31/2008	89.125	4.000	89.500	91.375	4.000	91.5 Class IIA
7/31/2008	98.875	2.000		99.625	2.000	Class I
7/31/2008	87.4167	3.000	86.750	88.3333	3.000	88.75 Class II
7/31/2008	87.6406	8.000	87.750	88.6406	8.000	88.313 Class II
7/31/2008	41	3.000	40.500	47.6667	3.000	48.5 Class IIA
7/31/2008	95.7917	3.000	94.938	96.7917	3.000	97.438 Class IIA
7/31/2008	94.6667	3.000	94.250	95.8333	3.000	96 Class IIA
7/31/2008	91.5833	6.000	92.000	94	6.000	93.75 Class IIA
7/31/2008	91.5	5.000	91.750	94	5.000	93.75 Class IIA
7/31/2008	91.5833	6.000	92.000	94	6.000	93.75 Class IIA
7/31/2008	91.9167	9.000	92.188	92.555	9.000	92.5 Class II
7/31/2008	91.9063	8.000	92.188	92.5619	8.000	92.5 Class IIA
7/31/2008	91.8393	7.000	92.000	92.5179	7.000	92.5 Class II
7/31/2008	90.25	4.000	90.250	91.5625	4.000	91.5 Class II
7/31/2008	91.75	4.000	91.625	92.75	4.000	92.5 Class II
7/31/2008	90.25	4.000	90.250	91.5625	4.000	91.5 Class II
7/31/2008	84.5	4.000	84.750	86.5	4.000	86.75 Class IIA
7/31/2008	84.5	4.000	84.750	86.5	4.000	86.75 Class IIA
7/31/2008	84.5	4.000	84.750	86.5	4.000	86.75 Class IIA
7/31/2008	81.1667	3.000	80.750	83.1667	3.000	84 Class II
7/31/2008	81.1667	3.000	80.750	83.1667	3.000	84 Class II
7/31/2008	81.1667	3.000	80.750	83.1667	3.000	84 Class II

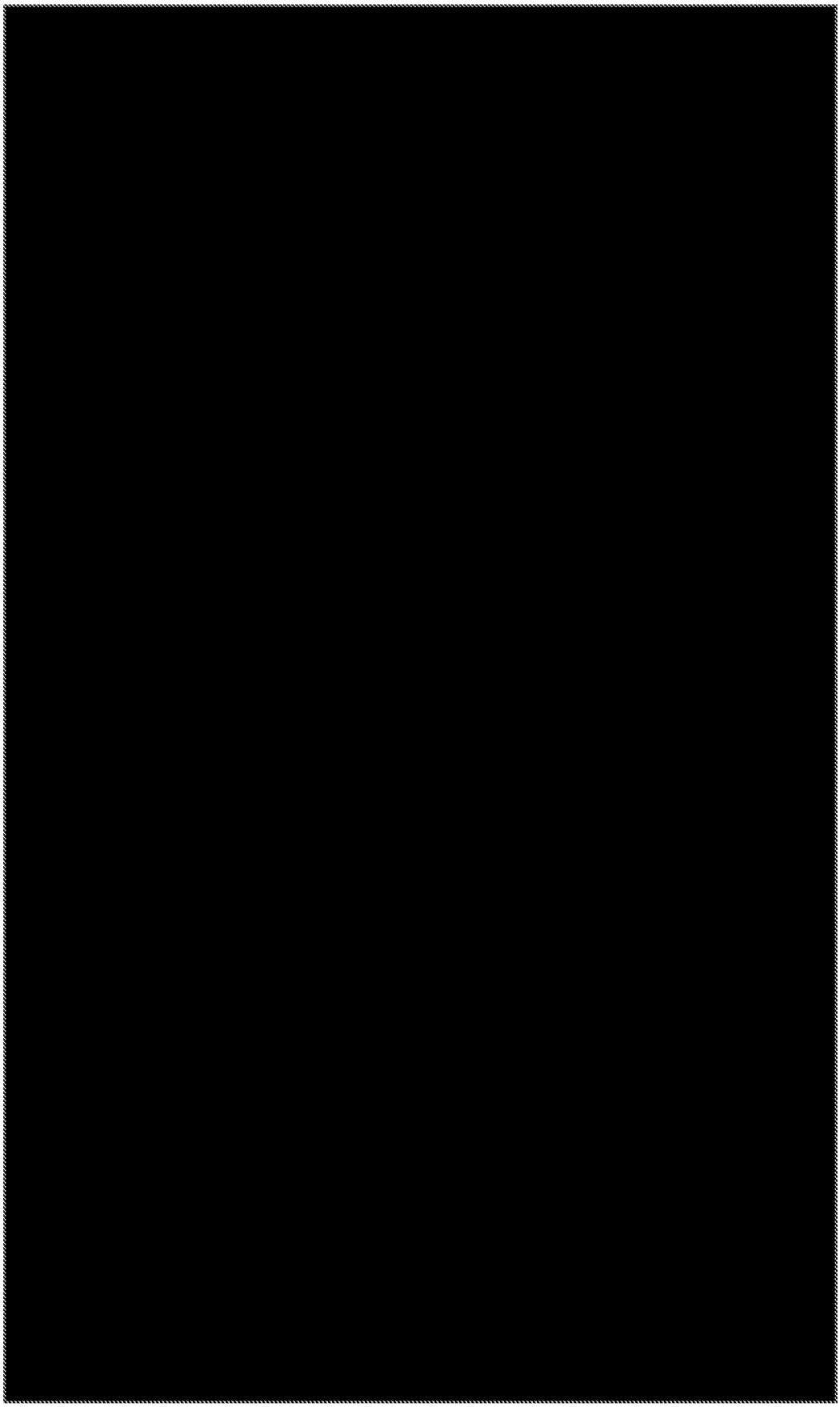
LIB	300	540.2	2/1/2016
LIB	137.5	800	3/7/2014
LIB	450	145.7	12/29/2016
LIB	800	115.5	6/29/2017
LIB	800	115.5	6/29/2017
LIB	250	543.3	6/29/2015
LIB	250	543.3	6/29/2015
LIB	250	543.3	6/29/2015
LIB	300	543.3	6/29/2016
LIB	300	543.3	6/29/2016
LIB	300	543.3	6/29/2016
LIB	250	1265	3/31/2014
LIB	575	600	3/31/2014
LIB	275	280	10/1/2009
LIB	375	557	10/1/2014
LIB	375	557	10/1/2014
LIB	150	400	4/24/2013
LIB	150	70	3/27/2013
LIB	850		6/30/2011
LIB	300	150	8/7/2009
LIB	275	425	5/3/2014
LIB	275	425	5/3/2014
LIB	625	75	5/3/2015
Euribor	275	112	5/30/2013
Euribor	325	112	5/30/2014
LIB	200	1185	6/1/2013
Euribor		272.1	10/31/2016
Euribor		406.7	4/30/2014
Euribor	200	478.8	4/30/2014
Euribor	250	1700.4	4/30/2015
Euribor	300	1700.4	4/30/2016
Euribor	200	469	8/7/2014
Euribor	200	264.9	8/7/2014
LIB	200	455	11/2/2013
Euribor		525	5/13/2015
Euribor		369.8	5/13/2015
Euribor		369.8	5/13/2015
Euribor		1276.7	5/13/2016
Euribor		1276.7	5/13/2016
Euribor		1276.7	5/13/2016
LIB	175	12	4/11/2014
LIB	175	288	4/11/2014
LIB	175	1300	6/4/2012
LIB	250	450	4/2/2014
LIB	600	850	10/2/2015
LIB	375	185	7/1/2012
LIB	275	332	6/21/2012
Euribor	100	2060.9	7/27/2013
LIB	525	325	7/1/2013
LIB	250	500	3/31/2014
LIB	275	1130	3/31/2015
LIB	500	82.1	1/24/2016
LIB	237.5	676.4	3/6/2015
Euribor	275	676.4	3/6/2015
Euribor	250	356	3/1/2015
Euribor	300	356	3/1/2016
LIB	275	3775	9/24/2014
LIB	275	3775	9/24/2014
LIB	275	3000	9/24/2014
LIB	225	650	10/5/2014
LIB	225	500	10/5/2012
LIB	225	609	10/5/2014
Euribor		2515.3	5/30/2015
Euribor		980.4	5/30/2016
LIB	325	350	6/6/2014
LIB	275	700	6/6/2014



0000FN031RC01	RC	
0000FN031TB01	TLB	
F0005R019TL01	2nd Lien TL	USD TL 2D
F0005R013TA01	TLA	USD
F0005R011TB01	TLB	USD
00FTEN058RC01	RC	
F0003Q041TA01	TLA (Euro)	EUR
F0003Q049TB01	TLB (Euro)	EUR
F0003Q048PR01	TLB&C	EUR
F0003Q047TC01	TLC (Euro)	EUR
00FCXN045RC02	RC	
F00056025RC01	RC	
F00056023TL01	TL	
00FMSN058TB01	TLB	
L0003Q016RC01	RC	
G0003E033TL02	2nd Lien TL	GBP
G0003E031TL03	Mezzanine	GBP
G0003E039TA01	TLA	GBP
G0003E037TB01	TLB	GBP
G0003E036PR01	TLB&C	GBP
G0003E035TC01	TLC	GBP
G0005H010TB02	TLB	USD
G0005H012TB01	TLB (Euro)	EUR
G0005H019PR02	TLB&C	EUR
G0005H011PR01	TLB&C	USD
G0005H018TC02	TLC	USD
G0005H010TC01	TLC (Euro)	EUR
G0005L027TB03	TLB	USD
G0005L029TB02	TLB (Euro)	EUR
G00036030TB03	TLB	USD
G00036032TB02	TLB (Euro)	EUR
G0005P014TB01	1st Lien TL	
G0005P012TC01	2nd Lien TL	
G00041026RC01	RC	
G00041036TA01	TLA	
000GMN046RC01	RC	
000GMN061TB01	TLB	
G00004032TB01	TL	
G00056016TB01	TLB	
00GGCN065TB01	TLB	
G00053013RC01	RC	
G00053015TA01	TLA	
G00053013TB01	TLB	1st Lien TL
G00053011TB02	TLB2	add-on
G0006S015TL01	TL	
G0003R020TB01	TLB (Euro)	EUR
G0003R027PR02	TLB&C	EUR
G0003R028TC01	TLC (Euro)	EUR
G00068011TB01	1st Lien TL	Veyance Technologies, Inc
G00068019TC01	2nd Lien TL	Veyance Technologies, Inc
G00068014DD01	Delay Draw TL	Veyance Technologies, Inc
G00068011RC01	RC	Veyance Technologies, Inc
000GTN070TL01	2nd Lien TL	
G0005S016TB02	1st Lien TL	
G0001N052TB02	TLB	
00GPKN058TB01	TLB	
00GPKN064TC01	TLC	Incremental TL
G0003A043TB01	1st Lien TL	
G0005F022TL01	2nd Lien TL	GBP
G0005F023PR01	PR	GBP
G0005F026TA01	TLA1	GBP
G0005F024TA02	TLA2	GBP
G0000C026TB01	TLB	
H00066014TB01	1st Lien TL	
H00066012TC01	2nd Lien TL	
00HGRN043TB01	TLB	
H0003U025DD01	Delay Draw TL	
H0003U020TL01	TLB	
H0003U030TB01	TLB2	add on
00HETN038TB01	TLB1	
00HETN036TB02	TLB2	
00HETN034TB03	TLB3	
H00054028RC01	RC	
H00054026TC01	TLC	Cov-Lite

7/31/2008	77.7	5.000	78.250	79.7	5.000	79.5 Class II
7/31/2008	78.4375	4.000	78.375	79.5625	4.000	79.625 Class II
7/31/2008	84.3333	3.000	84.000	86.6667	3.000	87 Class IIA
7/31/2008	92.8333	3.000	92.250	94.1667	3.000	94.5 Class IIA
7/31/2008	91.1667	6.000	91.750	92.9167	6.000	92 Class IIA
7/31/2008	98	3.000	97.625	98.5	3.000	98.75 Class IIA
7/31/2008	84.2	5.000	84.000	86	5.000	86 Class IIA
7/31/2008	84.3889	9.000	85.000	86.6667	9.000	86.25 Class IIA
7/31/2008	84.0556	9.000	84.750	86.3333	9.000	85.5 Class IIA
7/31/2008	84.3889	9.000	85.000	86.6667	9.000	86.25 Class IIA
7/31/2008	98.1667	3.000	98.000	99.1667	3.000	99.25 Class II
7/31/2008	86.5417	3.000	85.250	88.2083	3.000	89.063 Class II
7/31/2008	89.875	7.000	90.000	90.66	7.000	90.5 Class II
7/31/2008	97	8.000	97.000	97.7813	8.000	97.75 Class IIA
7/31/2008	98.5	1.000		99.5	1.000	Class I
7/31/2008	80.75	4.000	80.500	83.25	4.000	83 Class IIA
7/31/2008	78.5	4.000	79.000	82	4.000	82 Class IIA
7/31/2008	86.875	4.000	86.750	88.625	4.000	88.25 Class IIA
7/31/2008	85.9615	13.000	86.625	87.4615	13.000	86.625 Class IIA
7/31/2008	86.2708	12.000	86.625	87.7292	12.000	86.625 Class IIA
7/31/2008	85.9615	13.000	86.625	87.4615	13.000	86.625 Class IIA
7/31/2008	88.1667	3.000	87.500	90.1667	3.000	90.75 Class IIA
7/31/2008	90.25	6.000	91.000	92.3333	6.000	92 Class IIA
7/31/2008	90.1	5.000	90.750	92.2	5.000	92 Class IIA
7/31/2008	88.1667	3.000	87.500	90.1667	3.000	90.75 Class IIA
7/31/2008	88.1667	3.000	87.500	90.1667	3.000	90.75 Class IIA
7/31/2008	90.25	6.000	91.000	92.3333	6.000	92 Class IIA
7/31/2008	90.05	5.000	90.125	92	5.000	92 Class IIA
7/31/2008	91.4	5.000	91.750	93.2	5.000	93.25 Class IIA
7/31/2008	82.8333	3.000	82.500	84.8333	3.000	85.25 Class IIA
7/31/2008	83	4.000	83.250	85	4.000	85.25 Class IIA
7/31/2008	79.6667	3.000	79.500	81.3333	3.000	82 Class II
7/31/2008	69.3333	3.000	69.000	71.3333	3.000	72 Class II
7/31/2008	85.3333	3.000	83.500	88.3333	3.000	89 Class II
7/31/2008	88.4167	6.000	88.500	90	6.000	89.5 Class II
7/31/2008	81.375	4.000	81.500	82.75	4.000	82.75 Class II
7/31/2008	78.55	5.000	78.125	79.55	5.000	79.125 Class II
7/31/2008	87.6667	3.000	86.500	90.3333	3.000	90.5 Class II
7/31/2008	94.375	2.000		94.875	2.000	Class I
7/31/2008	92.75	5.000	93.250	94.05	5.000	93.75 Class II
7/31/2008	93.9167	3.000	93.375	94.9167	3.000	95.625 Class II
7/31/2008	96.4167	6.000	96.500	97.2083	6.000	97.125 Class II
7/31/2008	94.3173	13.000	94.438	94.7977	13.000	94.625 Class II
7/31/2008	94.3173	13.000	94.438	94.7977	13.000	94.625 Class II
7/31/2008	99.125	4.000	99.000	99.6875	4.000	99.625 Class II
7/31/2008	85.4375	4.000	85.000	87.5625	4.000	87.25 Class IIA
7/31/2008	85.5	4.000	85.000	87.625	4.000	87.25 Class IIA
7/31/2008	85.5625	4.000	85.000	87.6875	4.000	87.25 Class IIA
7/31/2008	88.25	2.000		89.25	2.000	Class I
7/31/2008	75	2.000		77	2.000	Class I
7/31/2008	88.25	2.000		89.25	2.000	Class I
7/31/2008	82	1.000		85	1.000	Class I
7/31/2008	91.75	5.000	91.625	92.7	5.000	92.5 Class II
7/31/2008	85.75	4.000	85.500	87	4.000	87 Class II
7/31/2008	95.125	8.000	95.250	95.8275	8.000	95.688 Class II
7/31/2008	93.7857	7.000	93.938	94.4286	7.000	94.25 Class II
7/31/2008	95.9219	8.000	96.375	96.4994	8.000	96.313 Class II
7/31/2008	78.8333	3.000	78.500	81.5	3.000	82.25 Class II
7/31/2008	86.8125	8.000	87.500	89.375	8.000	89 Class IIA
7/31/2008	97.625	4.000	97.250	99.125	4.000	99 Class IIA
7/31/2008	97.95	5.000	97.875	99.75	5.000	99.75 Class IIA
7/31/2008	97.95	5.000	97.875	99.75	5.000	99.75 Class IIA
7/31/2008	91.1667	3.000	90.500	94.6667	3.000	95 Class II
7/31/2008	96.0556	9.000	96.188	96.8889	9.000	96.563 Class II
7/31/2008	97.375	3.000	97.188	98.3333	3.000	98.5 Class II
7/31/2008	95.75	2.000		97.25	2.000	Class I
7/31/2008	77.875	4.000	78.000	80.125	4.000	80 Class II
7/31/2008	77.875	4.000	78.000	80.125	4.000	80 Class II
7/31/2008	77.875	4.000	78.000	80.125	4.000	80 Class II
7/31/2008	88.2	5.000	88.500	88.825	5.000	88.813 Class II
7/31/2008	88.5357	7.000	88.625	89.0536	7.000	88.938 Class II
7/31/2008	88.1875	6.000	88.500	88.6458	6.000	88.813 Class II
7/31/2008	76.625	2.000		78	2.000	Class I
7/31/2008	78.45	5.000	79.250	80.25	5.000	80.5 Class II

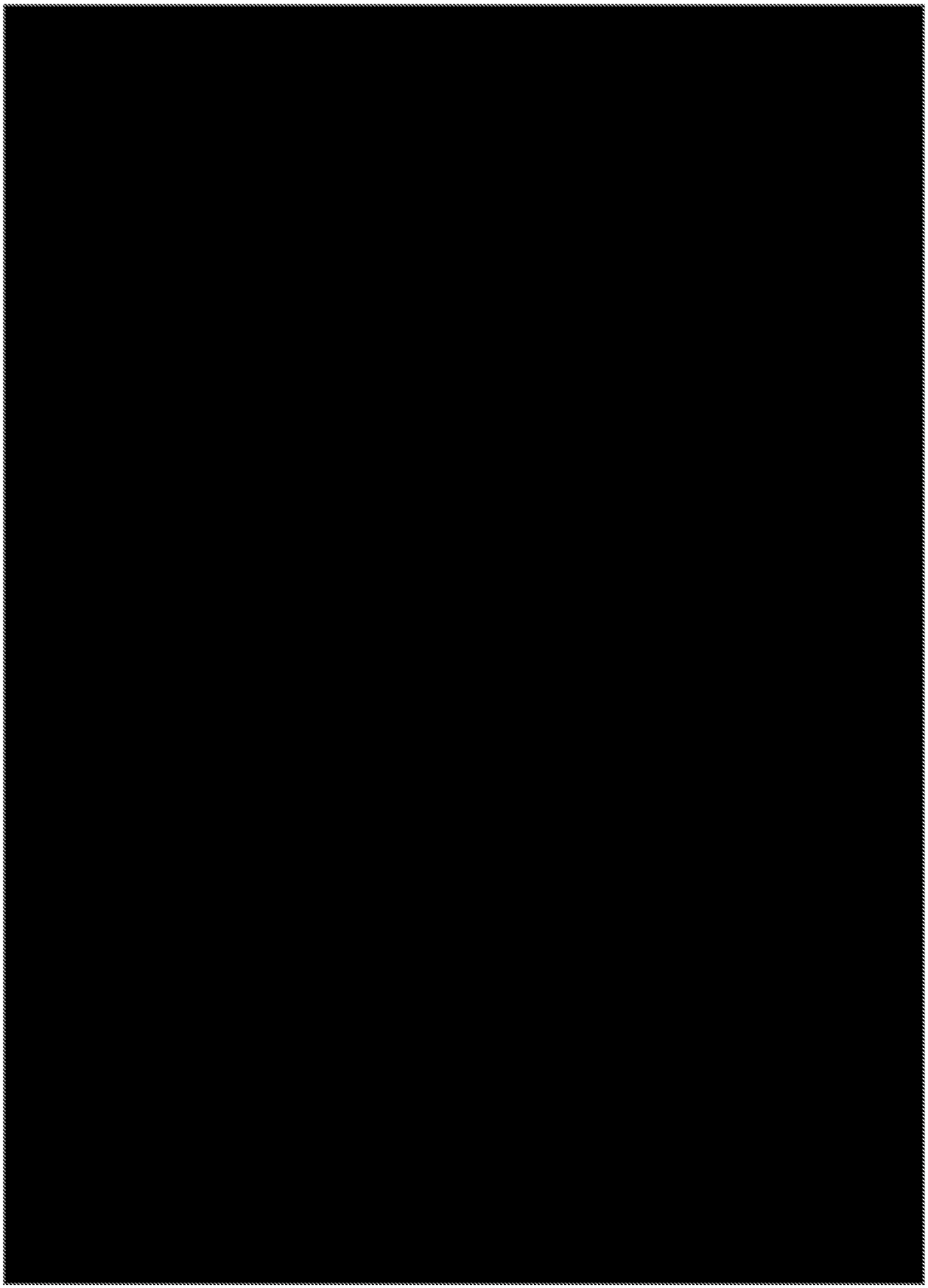
LIB	225	11485	12/15/2011
LIB	275	7000	12/15/2013
LIB	350	650	7/5/2014
LIB	200	800	1/5/2013
LIB	237.5	1400	1/5/2014
Euribor	14.5	9741.6	6/20/2012
Euribor		122.3	4/25/2014
Euribor		341.2	4/25/2015
Euribor		341.2	4/25/2016
LIB	175	500	3/19/2012
LIB	200	750	12/1/2012
LIB	175	3500	12/1/2013
LIB	150	1850	3/31/2011
LIB	225	300	1/30/2008
LIB	462.5	261.5	12/4/2015
LIB	825	802	12/4/2015
LIB	225	924	12/4/2012
LIB	250	1237.8	12/4/2013
LIB	300	1237.8	12/4/2014
	250	764.4	12/3/2014
Euribor	250	764.4	12/3/2014
	300	764.4	12/3/2015
Euribor	300	764.4	12/3/2015
LIB	175	1013.3	5/13/2014
LIB	175	1013.3	5/13/2014
LIB	250	351.4	4/23/2013
LIB	250	351.4	4/23/2013
LIB	250	950	11/10/2013
LIB	600	430	5/10/2014
LIB	125	650	2/24/2010
LIB	125	2850	2/24/2010
LIB	175	4480	7/20/2011
LIB	237.5	1500	11/29/2013
LIB	225	675	9/16/2013
LIB	225	370	3/31/2013
LIB	250	500	10/3/2013
LIB	225	1750	2/13/2011
LIB	175	2000	12/22/2010
LIB	175	5250	12/22/2012
LIB	200	1000	12/29/2013
LIB	400	705	6/30/2015
Euribor	250	168.3	5/22/2015
Euribor	300	168.3	5/22/2016
LIB	250	700	7/13/2014
LIB	575	360	7/13/2015
LIB	250	100	7/13/2014
LIB	250	100	7/13/2013
LIB	175	1200	4/30/2014
LIB	275	650	5/3/2012
LIB	225	1875	9/30/2011
LIB	275	1055	5/16/2014
LIB	275	1200	5/16/2014
LIB	200	550	2/16/2014
LIB	475	3800	9/24/2011
			8/10/2011
LIB	100	8075	9/24/2011
LIB	100	893	9/24/2011
LIB	350	60	2/9/2010
LIB	175	1400	9/5/2013
LIB	375	450	3/15/2014
LIB	225	230	5/26/2013
LIB	225	400.9	3/8/2014
LIB	225	400.9	3/8/2014
LIB	225	400.9	3/8/2014
LIB	300	2250	1/28/2015
LIB	300	3000	1/28/2015
LIB	300	2000	1/28/2015
LIB	225	200	4/30/2012
LIB	225	860	6/1/2014



H0006L017LC01	LC	
H0006L011TB01	TLB	
H0004X025TB01	1st Lien TL	
H0006H018TB02	TLB	USD
H0006H010TB01	TLB (Euro)	EUR
H0006H016TC02	TLC	USD
H0006H018TC01	TLC (Euro)	EUR
H0006A015RC01	RC	ABL
H0006A017TA01	TLA	
H0006A015TB01	TLB	B$
H0006A013TB02	TLB (Euro)	
00HMAN022TB01	TLB	
H0001F092RC01	RC	
H0001F092TB01	TLB	
H0005W016TL01	TL	
H0001M028LC01	Delay Draw TL	
H0001M025DD01	LC	
H0001M022TB01	TLB	
H00056021TL01	TLC	TLC1
H00056026DD01	TLC	TLC2 - Delay Draw
H00056029LC01	TLC	TLC3 - LC
H00056039TL01	TLC	TLC4
H00056047TC01	TLC	TLC5
H00056043TC03	TLC	TLC7
H00077011RC01	RC	HKD
H00076011TL01	TL	USD
H0002S028TB01	TLB	
H0004V027TL01	TL (Euro)	EUR
H0006M017TC01	2nd Lien TL	
H0004K021TB02	TLB	
I00026051DD01	Delay Draw TL	
I00026054LC01	LC	
I00026056TL01	TL	
I00067019TL01	TL	USD
I0005T012TL01	TL	
V0003L010TA01	TLA	
V0003L018TB01	TLB	
I00068017TL01	TL	HKD
I00058016TL02	Mezz (EUR)	
I00058012TL04	Mezzanine	GBP
I00058018TB02	TLB	GBP
I00058010TB01	TLB (Euro)	
I00058019PR01	TLB&C	Euro
I00058015PR03	TLB&C	GBP
I00058016TC02	TLC	GBP
I00058018TC01	TLC (Euro)	
I0003F026TA01	TLA	GBP
I0003F024TA02	TLA (Euro)	
I0003F024TB01	TLB	GBP
I0003F022TB02	TLB (Euro)	
I0004Q017TL02	2nd Lien TL	Tranche D
I0004Q013TA01	TLA (Euro)	
I0004Q011TA02	TLA2	
I0004Q011TB01	TLB (Euro)	
I0004Q018PR02	TLB&C	Euro
I0004Q010PR01	TLB&C	USD
I0004Q019TC01	TLC (Euro)	
I00047028TH01	PIK	USD
I0002Z062TB01	TLB	
I0003R036TB01	TLB	Secured
0INGRO029TB01	1st Lien TL	
00IBCN023TB01	TLB	
I0005A015TB01	TLB	
I00040018TB01	TLB	
I00052013TB01	1st Lien TL	1st Lien TLB
I00052011TC01	2nd Lien TL	
I00052015TA01	TLA	1st Lien TLA
0ISLEO061DD01	Delay Draw TL	Delay Draw A
0ISLEO053DD01	Delay Draw TL	Delay Draw B
0ISLEO050TB01	TLB	
I00006019TB01	TLB	Isphol
I0004N024TL01	2nd Lien TL	Euro
I0004N026TB01	TLB (Euro)	
I0004Z025TL02	2nd Lien TL (Euro)	(EUR)

7/31/2008	92.9688	8.000	93.250	94.0156	8.000	93.563 Class II
7/31/2008	92.9688	8.000	93.250	94.0156	8.000	93.563 Class II
7/31/2008	55.5	3.000	55.000	57.1667	3.000	57.75 Class II
7/31/2008	87.5833	3.000	87.000	89.9167	3.000	90.375 Class IIA
7/31/2008	87.6667	3.000	87.000	89.6667	3.000	90.5 Class IIA
7/31/2008	88.0833	3.000	87.500	90.4167	3.000	91.125 Class IIA
7/31/2008	87.8333	3.000	87.000	89.8333	3.000	90.75 Class IIA
7/31/2008	89.3333	3.000	89.000	91.3333	3.000	92 Class II
7/31/2008	93.7159	11.000	93.750	94.2041	11.000	94 Class II
7/31/2008	93.9583	9.000	94.063	94.3889	9.000	94.25 Class II
7/31/2008	91.75	6.000	92.000	93.0833	6.000	93 Class IIA
7/31/2008	92.25	8.000	92.625	93.0625	8.000	92.875 Class II
7/31/2008	87.8333	3.000	87.250	89.5	3.000	90.5 Class II
7/31/2008	94.1786	7.000	94.250	95.2857	7.000	95 Class II
7/31/2008	96.5833	3.000	96.375	97.5833	3.000	97.75 Class II
7/31/2008	91.8409	11.000	92.125	92.6591	11.000	92.125 Class II
7/31/2008	91.8409	11.000	92.125	92.6591	11.000	92.125 Class II
7/31/2008	91.8409	11.000	92.125	92.6591	11.000	92.125 Class II
7/31/2008	86.6071	7.000	87.375	87.8929	7.000	87.5 Class II
7/31/2008	86.6071	7.000	87.375	87.8929	7.000	87.5 Class II
7/31/2008	86.6071	7.000	87.375	87.8929	7.000	87.5 Class II
7/31/2008	86.6071	7.000	87.375	87.8929	7.000	87.5 Class II
7/31/2008	86.6071	7.000	87.375	87.8929	7.000	87.5 Class II
7/31/2008	86.6071	7.000	87.375	87.8929	7.000	87.5 Class II
7/31/2008	97.0817	3.000	96.123	97.7133	3.000	98.5 Class IIA
7/31/2008	98.7634	5.000	99.159	99.3206	5.000	99.227 Class IIA
7/31/2008	21.6667	3.000	20.000	28.3333	3.000	30 Class II
7/31/2008	66.3333	3.000	65.500	70.6667	3.000	71 Class IIA
7/31/2008	86.1667	3.000	85.750	88.1667	3.000	88.5 Class II
7/31/2008	93.5536	7.000	93.938	94.5536	7.000	94.25 Class II
7/31/2008	92.6667	3.000	92.250	94.25	3.000	94.375 Class II
7/31/2008	92.6667	3.000	92.250	94.25	3.000	94.375 Class II
7/31/2008	92.6667	3.000	92.250	94.25	3.000	94.375 Class II
7/31/2008	99.045	3.000	98.750	99.7533	3.000	99.775 Class IIA
7/31/2008	92.75	1.000		93.75	1.000	Class I
7/31/2008	78.625	6.000	79.000	80.2917	6.000	80 Class II
7/31/2008	74.0833	6.000	74.125	75.6667	6.000	75.5 Class II
7/31/2008	98.345	3.000	98.018	98.779	3.000	99.044 Class IIA
7/31/2008	92.125	4.000	92.250	94	4.000	94 Class IIA
7/31/2008	93	3.000	92.500	94.3333	3.000	95 Class IIA
7/31/2008	94.9643	7.000	95.500	96.7857	7.000	96 Class IIA
7/31/2008	95.4444	9.000	96.250	97.5278	9.000	96.375 Class IIA
7/31/2008	95.375	8.000	96.250	97.4688	8.000	96.375 Class IIA
7/31/2008	94.7917	6.000	95.000	96.5833	6.000	96 Class IIA
7/31/2008	94.9643	7.000	95.500	96.7857	7.000	96 Class IIA
7/31/2008	95.4444	9.000	96.250	97.5278	9.000	96.375 Class IIA
7/31/2008	79.1667	3.000	78.750	82	3.000	82 Class IIA
7/31/2008	78.6667	3.000	78.000	81.6667	3.000	82 Class IIA
7/31/2008	79.1667	3.000	78.750	82	3.000	82 Class IIA
7/31/2008	78.6667	3.000	78.000	81.6667	3.000	82 Class IIA
7/31/2008	72.0833	6.000	72.000	73.8333	6.000	73.75 Class IIA
7/31/2008	85.5	4.000	85.500	87.25	4.000	87 Class IIA
7/31/2008	84.5	4.000	84.500	86.75	4.000	87 Class IIA
7/31/2008	83.5227	11.000	84.500	85	11.000	84 Class IIA
7/31/2008	83.5208	12.000	84.500	84.9583	12.000	84 Class IIA
7/31/2008	84.35	5.000	84.500	85.45	5.000	85.5 Class IIA
7/31/2008	83.5227	11.000	84.500	85	11.000	84 Class IIA
7/31/2008	48.3333	3.000	43.500	55	3.000	60 Class IIA
7/31/2008	96.0156	8.000	96.313	96.89	8.000	96.625 Class II
7/31/2008	95.6	5.000	95.750	96.6	5.000	96.5 Class II
7/31/2008	94.8333	3.000	94.500	96.1667	3.000	96.25 Class II
7/31/2008	85	1.000		90	1.000	Class I
7/31/2008	95	1.000		96	1.000	Class I
7/31/2008	94.5833	3.000	94.500	95.75	3.000	95.875 Class II
7/31/2008	98.75	1.000		99.25	1.000	Class I
7/31/2008	99.5	1.000		100.5	1.000	Class I
7/31/2008	99	1.000		99.5	1.000	Class I
7/31/2008	85.9167	3.000	85.375	87.25	3.000	87.5 Class II
7/31/2008	85.9167	3.000	85.375	87.25	3.000	87.5 Class II
7/31/2008	85.9167	3.000	85.375	87.25	3.000	87.5 Class II
7/31/2008	91.5833	3.000	91.250	93.25	3.000	93.375 Class II
7/31/2008	84.25	6.000	84.750	86	6.000	85.5 Class IIA
7/31/2008	89.4167	9.000	90.000	90.9722	9.000	90.25 Class IIA
7/31/2008	72.0556	9.000	73.000	74.3889	9.000	73.5 Class IIA

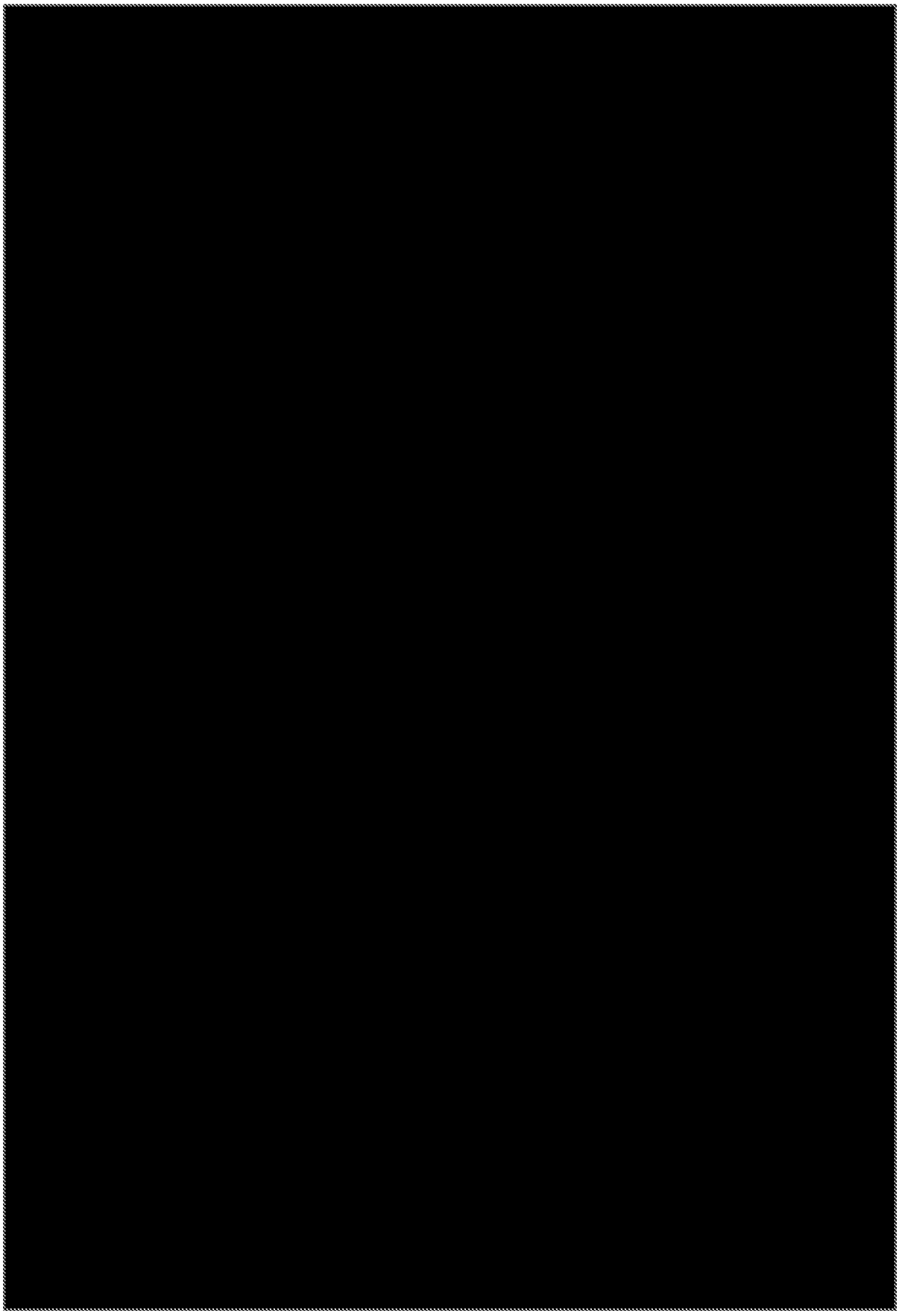
LIB	200	110	3/26/2014
LIB	200	1300	3/26/2014
LIB	400	550	6/30/2012
Euribor		339.4	4/22/2015
Euribor		339.4	4/22/2015
Euribor		339.4	4/22/2016
Euribor		339.4	4/22/2016
LIB	150	2000	11/16/2012
LIB	225	2750	11/17/2012
LIB	225	8800	11/17/2013
Euribor	275	1313.9	11/17/2013
LIB	175	2750	2/28/2014
LIB	250	400	3/12/2012
LIB	250	2039.8	3/12/2013
LIB	200	835	12/26/2014
LIB	225	293	12/13/2012
LIB	175	250	2/15/2014
LIB	175	1400	12/21/2012
LIB	225	2000	5/5/2013
LIB	225	2000	5/5/2013
LIB	225	60	5/5/2013
LIB	225	2000	5/5/2013
LIB	225	2000	5/5/2013
LIB	225	2000	5/5/2013
		900.4	9/28/2014
LIB	425	320	3/31/2011
Euribor	375	395.4	6/19/2012
LIB	425	225	10/26/2014
LIB	175	1640	4/19/2014
LIB	200	150	3/15/2014
LIB	225	40	3/15/2014
LIB	200	439	3/15/2014
LIB	15	500	9/4/2008
LIB	225	212.5	3/30/2013
LIB	150	1515	11/17/2013
LIB	200	4750	11/17/2014
		2220.2	3/12/2012
Fixed	800	69.9	11/2/2016
Euribor	800	285.1	11/2/2016
LIB	200	150.2	11/2/2014
Euribor	250	150.2	11/2/2014
Euribor	262.5	150.2	11/2/2015
Euribor	300	325.5	11/2/2015
LIB	237.5	210.3	4/12/2011
LIB	237.5	210.3	4/12/2011
LIB	287.5	210.3	4/12/2011
LIB	287.5	210.3	4/12/2011
Euribor	375	319.3	8/20/2015
Euribor	225	1869.6	2/20/2013
LIB	225	1869.6	2/20/2013
Euribor	250	2113.7	2/20/2014
LIB	250		12/14/2013
Euribor	300	2113.7	2/20/2015
LIB	800	235	9/2/2012
LIB	200	1800	4/6/2014
LIB	200	344.8	1/19/2014
LIB	225	420	11/17/2014
LIB	375	60	10/18/2011
LIB	175	400	11/23/2011
LIB	425	62	7/26/2011
LIB	825	40	7/26/2012
LIB	425	98	7/26/2010
LIB	175	175	11/15/2013
LIB	175	175	11/15/2013
LIB	175	700	11/15/2013
LIB	175	1245.5	6/4/2014
Euribor	375	901.7	6/18/2012
Euribor	200	187.9	6/18/2012
Euribor	375	601.8	12/7/2016



I0004Z029TB01	TLB (Euro)	(EUR)
0ITRIO033TL02	TL (Euro)	EUR
J0000Z055TB01	1st Lien TL	Exit financing
J0001M038TB01	1st Lien TL	
J0001M036TC01	2nd Lien TL	
J0002D019TL01	TL	GBP
00JAHN037TB01	TLB1	
00JAHN045TB01	TLB2	Add on B
00JAHN052TB01	TLB3	USD
J0001U022TB01	1st Lien TL	
J0001T033TB01	TLB	
J00028012TB01	TLB	GBP
K00032026TL02	2nd Lien TL (Euro)	
K00032022TA01	TLA (Euro)	
K00032020TB01	TLB (Euro)	
K00032029PR01	TLB&C	
K00032028TC01	TLC (Euro)	
K0002W022NT01	PIK	Euro
K0002W023TL01	TL	
K0002W023TC01	TLC (Euro)	EUR
K0003X014TB01	1st Lien TL	
K0003X012TC01	2nd Lien TL	
K0003Y010TC01	2nd Lien TL	
K00045014TB01	TLA	aka 1st Lien TL
K00040013TL01	1st Lien TL	
K00040011TL02	1st Lien TL (CND)	
K0003V016TL01	2nd Lien TL (Euro)	EUR
K0003V016TB02	TLB	USD
K0003V018TB01	TLB (Euro)	EUR
K0003V017PR01	TLB&C	EUR
K0003V015PR02	TLB&C	USD
K0003V014TC02	TLC	USD
K0003V016TC01	TLC (Euro)	EUR
K0002L025TL02	2nd Lien TL (Euro)	EUR
K0002L023MZ01	Mezz (EUR)	EUR
K0002L023TL03	TL	USD
K0002L027TL01	TLA (Euro)	EUR
K00048014TL02	TL	USD
K00048016TL01	TL	USD
K00021039TL01	TL	
K0003A028TL02	2nd Lien TL (Euro)	EUR
K0003A022TB01	TLB	GBP
K0003A020TB02	TLB (Euro)	EUR
K00039025TB01	TLB	3yr
K00039023TC01	TLC	5yr
L0002Z035TB01	1st Lien TL	
L0002Z033TC01	2nd Lien TL	
L0002Z038DD01	Delay Draw TL	
L0002Z031LC01	LC	
L00057016TL01	2nd Lien TL (Euro)	EUR
L00057018RC01	RC (EURO)	EUR
L00057010TA01	TLA (Euro)	EUR
L00057014TB03	TLB	GBP
L00057016TB02	TLB	USD
L00057018TB01	TLB (Euro)	EUR
L00057017PR01	TLB&C	EUR
L00057015PR02	TLB&C	USD
L00057012TC03	TLC	GBP
L00057014TC02	TLC	USD
L00057016TC01	TLC (Euro)	EUR
L00050013TB01	1st Lien TL	
L00050011TC01	2nd Lien TL	
V0001J067DD01	Delay Draw TL	
V0001J064TB01	TLB	
L0004B010TB01	TLB	
00LEAN033RC01	RC	
00LEAN041TB01	TLB	
L0003J016TA01	TLA	
L0005G018RC01	RC	USD
L00027027TL01	TL	Unsecured
L0003P018TL01	TL	
0LPNTO031TB02	Incremental TL	Add-on TL
0LPNTO031TB01	TLB	
L00039024TB01	TLB	

7/31/2008	86.0278	9.000	86.750	87.8889	9.000	87.25 Class IIA
7/31/2008	96.0417	3.000	95.813	97.6667	3.000	97.75 Class IIA
7/31/2008	70	3.000	70.000	75	3.000	75 Class II
7/31/2008	76.875	4.000	76.750	79.875	4.000	79.5 Class II
7/31/2008	63.5	2.000		68.5	2.000	Class I
7/31/2008	98.5	3.000	98.000	99.6667	3.000	100 Class IIA
7/31/2008	94.7292	6.000	94.813	95.6875	6.000	95.563 Class II
7/31/2008	94.7292	6.000	94.813	95.6875	6.000	95.563 Class II
7/31/2008	96.7679	7.000	96.875	97.7679	7.000	97.5 Class II
7/31/2008	81.5	2.000		83	2.000	Class I
7/31/2008	91.1667	3.000	90.750	92.5	3.000	93 Class II
7/31/2008	85.3036	7.000	86.313	87.3929	7.000	87 Class IIA
7/31/2008	85.625	4.000	85.500	87.375	4.000	87 Class IIA
7/31/2008	90	3.000	89.500	91.3333	3.000	92 Class IIA
7/31/2008	91.5	10.000	92.000	93.125	10.000	92.5 Class IIA
7/31/2008	91.5	10.000	92.000	93.125	10.000	92.5 Class IIA
7/31/2008	91.5	10.000	92.000	93.125	10.000	92.5 Class IIA
7/31/2008	83.125	4.000	83.250	84.875	4.000	84.75 Class IIA
7/31/2008	91.7727	11.000	92.375	93.2727	11.000	93 Class IIA
7/31/2008	95.1786	7.000	95.625	96.6071	7.000	96.25 Class IIA
7/31/2008	96.425	5.000	96.313	97.775	5.000	97 Class II
7/31/2008	87.3333	3.000	87.000	88.6667	3.000	89 Class II
7/31/2008	69	2.000		75	2.000	Class I
7/31/2008	98.75	1.000		99.5	1.000	Class I
7/31/2008	75	3.000	74.500	77	3.000	77.5 Class II
7/31/2008	75	3.000	74.500	77	3.000	77.5 Class II
7/31/2008	80.4286	7.000	81.000	83	7.000	82.5 Class IIA
7/31/2008	86.0714	7.000	86.500	87.7857	7.000	87.25 Class IIA
7/31/2008	86.8929	7.000	87.375	88.6429	7.000	88 Class IIA
7/31/2008	86.8929	7.000	87.375	88.6429	7.000	88 Class IIA
7/31/2008	86.0714	7.000	86.500	87.7857	7.000	87.25 Class IIA
7/31/2008	86.0714	7.000	86.500	87.7857	7.000	87.25 Class IIA
7/31/2008	86.8929	7.000	87.375	88.6429	7.000	88 Class IIA
7/31/2008	43.75	4.000	43.000	47.5	4.000	47 Class IIA
7/31/2008	31.6667	3.000	30.000	36	3.000	38 Class IIA
7/31/2008	71.375	4.000	71.500	73.875	4.000	73.75 Class IIA
7/31/2008	72.2143	7.000	72.750	74.6429	7.000	73.75 Class IIA
7/31/2008	98.7008	4.000	98.745	99.1918	4.000	99.245 Class IIA
7/31/2008	99.2085	4.000	99.250	99.6403	4.000	99.625 Class IIA
7/31/2008	94.0625	4.000	94.000	95.5625	4.000	95.5 Class II
7/31/2008	58.6667	3.000	58.000	63.3333	3.000	65 Class IIA
7/31/2008	70.8	5.000	71.000	73.9	5.000	73.75 Class IIA
7/31/2008	71.6	5.000	72.000	74.6	5.000	74 Class IIA
7/31/2008	33.25	4.000	33.500	36.25	4.000	36 Class II
7/31/2008	33.25	4.000	33.500	36.25	4.000	36 Class II
7/31/2008	88.0833	3.000	87.750	89.4167	3.000	89.625 Class II
7/31/2008	86.6667	3.000	86.250	88.5	3.000	88.75 Class II
7/31/2008	88.0833	3.000	87.750	89.4167	3.000	89.625 Class II
7/31/2008	88.0833	3.000	87.750	89.4167	3.000	89.625 Class II
7/31/2008	41.4	5.000	42.000	45.8	5.000	45 Class IIA
7/31/2008	52.5	4.000	52.500	56.75	4.000	56.5 Class IIA
7/31/2008	58.3333	3.000	58.000	62	3.000	62.5 Class IIA
7/31/2008	56.3333	3.000	55.500	59	3.000	60 Class IIA
7/31/2008	56	3.000	55.500	58.3333	3.000	59 Class IIA
7/31/2008	55.875	12.000	57.000	58.9583	12.000	57.25 Class IIA
7/31/2008	55.875	12.000	57.000	58.9583	12.000	57.25 Class IIA
7/31/2008	56.6667	3.000	56.000	59.6667	3.000	61 Class IIA
7/31/2008	56.3333	3.000	55.500	59	3.000	60 Class IIA
7/31/2008	56	3.000	55.500	58.3333	3.000	59 Class IIA
7/31/2008	55.875	12.000	57.000	58.9583	12.000	57.25 Class IIA
7/31/2008	65.5	4.000	66.000	68.125	4.000	68 Class II
7/31/2008	11.375	4.000	11.000	15.75	4.000	14.5 Class II
7/31/2008	86.1944	9.000	86.500	87.0828	9.000	86.688 Class II
7/31/2008	86.1944	9.000	86.500	87.0828	9.000	86.688 Class II
7/31/2008	97.6528	9.000	98.063	98.3194	9.000	97.875 Class II
7/31/2008	91.35	5.000	90.875	93.35	5.000	92 Class II
7/31/2008	91.3958	6.000	91.688	92.6458	6.000	92.438 Class II
7/31/2008	78	2.000		80	2.000	Class I
7/31/2008	98.7673	3.000	98.601	99.4963	3.000	99.56 Class IIA
7/31/2008	85.4375	4.000	85.500	87.4375	4.000	88 Class II
7/31/2008	86.5	4.000	86.500	88.5	4.000	88.25 Class II
7/31/2008	96.375	5.000	96.563	97.3	5.000	97.375 Class II
7/31/2008	96.375	5.000	96.563	97.3	5.000	97.375 Class II
7/31/2008	79.5	3.000	78.750	81.8333	3.000	82.75 Class II

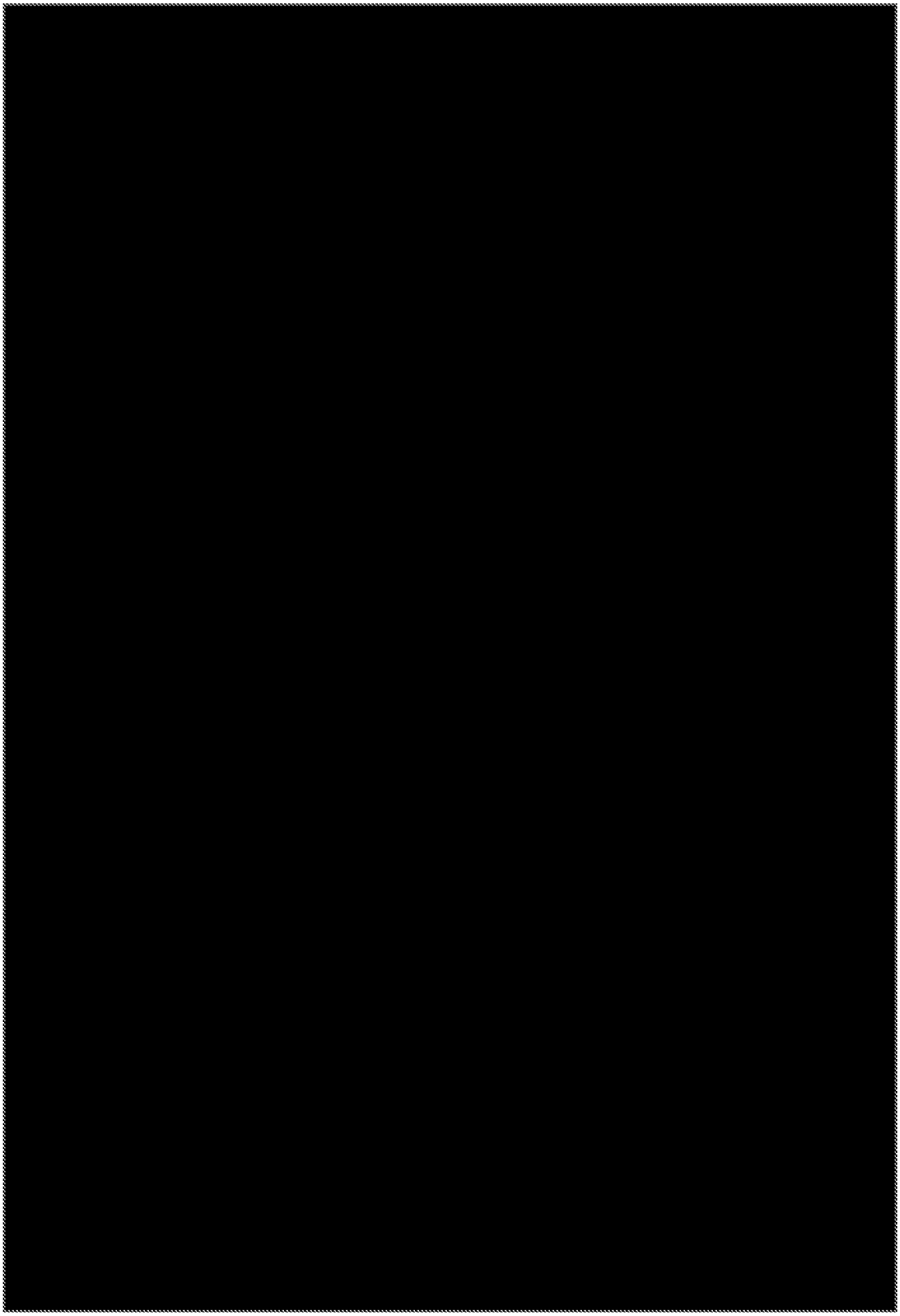
Euribor	200	2072.8	6/7/2015
LIB	225	421.8	4/18/2014
LIB	300	150	6/1/2011
LIB	250	295	6/11/2014
LIB	550	135	6/11/2014
		1395.1	6/19/2012
LIB	175	850	1/24/2012
LIB	175	350	2/13/2013
LIB	250	700	1/24/2012
LIB	225	325	4/3/2014
LIB	325	1285	12/8/2013
LIB	212.5	849.4	6/25/2015
Euribor	500	88.9	3/27/2016
Euribor	225	139.7	9/27/2013
Euribor	250	343	9/27/2014
	250	342.98	6/5/2014
Euribor	300	343	9/27/2015
Euribor	700	620.6	11/11/2014
LIB	200	1485.2	6/1/2012
		938.5	
LIB	325	990	2/28/2013
LIB	575	475	2/28/2014
LIB	550	85	9/8/2014
LIB	225	610	10/12/2013
LIB	225	410	5/27/2014
LIB	225	410	5/27/2014
Euribor		261.9	9/4/2016
Euribor		1178.4	3/4/2015
Euribor		1178.4	3/4/2015
Euribor		1178.4	3/4/2016
Euribor		1178.4	3/4/2016
Euribor	400	258.5	1/16/2017
Euribor	825	258.5	7/16/2017
	250	2528.4	1/16/2016
Euribor	250	2528.4	1/16/2016
LIB	10	150	4/12/2010
LIB	7	100	4/12/2009
LIB	200	385	5/12/2013
LIB	475	276.5	5/21/2015
LIB	225	1022.9	5/21/2013
LIB	225	1022.9	5/21/2013
LIB	350	220	11/8/2010
LIB	350	165	11/8/2012
LIB	175	265	8/11/2012
LIB	350	172	8/11/2013
LIB	175	265	8/11/2012
LIB	175	40	8/11/2012
Euribor	387.5	407.7	11/1/2016
Euribor		169.9	5/1/2014
Euribor		271.8	5/1/2014
Euribor		795	5/1/2015
		795	5/1/2015
Euribor	212.5	795	5/1/2015
Euribor	212.5	1170	
Euribor		795	5/1/2016
		795	5/1/2016
Euribor	237.5	795	5/1/2016
LIB	275	1106	2/14/2013
LIB	450	244	2/14/2014
LIB	175	600	5/23/2014
LIB	175	3000	5/23/2014
LIB	225	900	6/16/2013
LIB	250	1700	7/11/2012
LIB	250	1000	4/25/2012
LIB	100	950	6/3/2012
LIB	52	400	3/13/2011
LIB	225	327	4/4/2014
LIB	425	250	12/7/2011
LIB	163	150	8/23/2012
LIB	162.5	1400	4/15/2012
LIB	275	1100	7/11/2011



L0005N013TB01	TLB	
0LNETO036DD01	Delay Draw TL	
0LNETO031TL01	TL	
L0003L025TB02	TLB (Euro)	Euro TLB3
00LYON075TB01	TLB2	
L0005Q014T301	TLB3	USD
M0009N018TB01	1st Lien TL	
M0009N014LC01	LC	
M0009N015TH01	Units	Equity
M0008J026TB01	TLB (Euro)	(EURO)
M0008J024TC01	TLC (Euro)	(EURO)
M000B4017TB01	TLB	
M000BW013TL01	TL	AUD
M000BW011TL02	TL	AUD
M000BW019TL03	TL	AUD
M00096011LC01	LC	
M00096015TB01	TLB	
R00056022TB01	TLB	GBP
R00056021PR01	TLB&C	GBP
R00056020TC01	TLC	GBP
00MDAN024TL01	TL	
M000C4018TA01	TLA	SGD
M000C4016TB01	TLB	SGD
000IVN067TB01	1st Lien TL	
000IVN065TC01	2nd Lien TL	
00MHMN030TB02	TL (CND)	Canadian
00MHMN032TB01	TLB	USD
M000AM018TB01	TLB	
M0006G051TL03	2nd Lien TL	
M0006G057TB01	TLB	
M0006G056PR01	TLB&C	Euro
M0006G055TC01	TLC	
M000B3017TL01	2nd Lien TL (Euro)	EUR
M000B3017TB02	TLB	USD
M000B3019TB01	TLB (Euro)	EUR
M000B3018PR01	TLB&C	EURO
M000B3016PR02	TLB&C	USD
M000B3015TC02	TLC	USD
M000B3017TC01	TLC (Euro)	EURO
M00074020RC01	RC	
M00074036TL01	TL	add on TL
M00074038TB01	TLC	
M000A6011RC02	RC	GBP
M000A6013TB01	TLB	GBP
M000A6011TC01	TLC	GBP
M0003M014RC02	RC	
M0009G016DD01	Delay Draw TL	TLD2
M0009G011TC01	TLD	TLD1
M000C7013TE01	TLE	
M0009G029TC01	TLC	
M0007S043TB01	TLB (Euro)	
M0007S040PR02	TLB&C	Euro
M0007S041TC01	TLC (Euro)	
M00099012DD01	Delay Draw TL	
M00099017TC01	TLB	aka TLC
M000C3018RC01	RC	USD
M000C3016TL01	TL	USD
M0005V041DD01	Delay Draw TL	
M0005V042LC02	LC	
M0005V048TB01	TLB	
M0007X059TB01	TLB	
M0003E055TB01	TLB	MGM Studios
M0003E038TB02	TLB1	add on TL MGM Studios
M00066036TA01	TLA	
M000A1012TB02	TLB	
00MIRN068RC01	RC	MNA / Mirant North American
00MIRN066TL01	TLB	MNA / Mirant North American
M0007F041TB01	TLB (Euro)	EUR
M00086024RC01	RC	USD
M0008Q012TB01	TLB	
M0008Q011PR01	TLB&C	
M0008Q010TC01	TLC	
M0008K037TL02	2nd Lien TL (Euro)	EUR
M0008K031TB01	TLB (Euro)	EUR

7/31/2008	90.75	3.000	90.625	91.75	3.000	91.875 Class II
7/31/2008	89.75	2.000		90.875	2.000	Class I
7/31/2008	89.75	2.000		90.875	2.000	Class I
7/31/2008	81.5	3.000	80.750	83.8333	3.000	84.75 Class IIA
7/31/2008	83.5972	9.000	83.625	84.4583	9.000	84.063 Class II
7/31/2008	83.3333	3.000	83.250	84.3333	3.000	84.5 Class II
7/31/2008	95.55	5.000	95.625	96.5	5.000	96.375 Class II
7/31/2008	95.55	5.000	95.625	96.5	5.000	96.375 Class II
7/31/2008	0.705	3.000	0.700	0.775	3.000	0.783 Class II
7/31/2008	82	3.000	81.500	84.6667	3.000	85 Class IIA
7/31/2008	82	3.000	81.500	84.6667	3.000	85 Class IIA
7/31/2008	90.5	1.000		91.5	1.000	Class I
7/31/2008	98.2747	6.000	98.574	98.8603	6.000	98.625 Class IIA
7/31/2008	97.406	6.000	97.250	98.0638	6.000	97.625 Class IIA
7/31/2008	96.6348	6.000	97.075	97.339	6.000	96.75 Class IIA
7/31/2008	99.25	1.000		100	1.000	Class I
7/31/2008	99.25	1.000		100	1.000	Class I
7/31/2008	93.175	5.000	93.438	94.975	5.000	95 Class IIA
7/31/2008	93.175	5.000	93.438	94.975	5.000	95 Class IIA
7/31/2008	93.175	5.000	93.438	94.975	5.000	95 Class IIA
7/31/2008	93.5	1.000		94.5	1.000	Class I
7/31/2008	95.55	5.000	95.250	97.65	5.000	96.75 Class IIA
7/31/2008	95.45	5.000	95.250	97.55	5.000	96.5 Class IIA
7/31/2008	71	2.000		72.5	2.000	Class I
7/31/2008	40.5	2.000		42.5	2.000	Class I
7/31/2008	87.5	6.000	88.000	89.125	6.000	88.875 Class II
7/31/2008	87.5	6.000	88.000	89.125	6.000	88.875 Class II
7/31/2008	50.3333	3.000	50.000	56	3.000	57.5 Class II
7/31/2008	79.3333	3.000	78.000	83	3.000	84 Class IIA
7/31/2008	82.7857	7.000	83.250	85.5	7.000	85.25 Class IIA
7/31/2008	83.4167	6.000	83.750	86.0833	6.000	85.75 Class IIA
7/31/2008	82.7857	7.000	83.250	85.5	7.000	85.25 Class IIA
7/31/2008	54	4.000	54.000	57.25	4.000	57 Class IIA
7/31/2008	76	3.000	75.500	77.9167	3.000	78.375 Class IIA
7/31/2008	74.4	5.000	74.750	76.8	5.000	76.75 Class IIA
7/31/2008	74.4	5.000	74.750	76.8	5.000	76.75 Class IIA
7/31/2008	76	3.000	75.500	77.9167	3.000	78.375 Class IIA
7/31/2008	76	3.000	75.500	77.9167	3.000	78.375 Class IIA
7/31/2008	74.4	5.000	74.750	76.8	5.000	76.75 Class IIA
7/31/2008	60	1.000		65	1.000	Class I
7/31/2008	50	1.000		55	1.000	Class I
7/31/2008	50	1.000		55	1.000	Class I
7/31/2008	62.3333	3.000	61.000	67.3333	3.000	68.5 Class IIA
7/31/2008	67.125	3.000	66.500	72.6667	3.000	73.5 Class IIA
7/31/2008	67.125	3.000	66.500	72.6667	3.000	73.5 Class IIA
7/31/2008	75	1.000		76	1.000	Class I
7/31/2008	91.1875	4.000	91.125	92.0625	4.000	92 Class II
7/31/2008	91.1875	4.000	91.125	92.0625	4.000	92 Class II
7/31/2008	99.1667	3.000	99.000	100.0833	3.000	100.125 Class II
7/31/2008	91.125	4.000	91.000	92.375	4.000	92.25 Class II
7/31/2008	90.45	5.000	90.625	92.25	5.000	91.75 Class IIA
7/31/2008	90.125	4.000	90.250	91.875	4.000	91.75 Class IIA
7/31/2008	90.55	5.000	90.875	92.35	5.000	91.75 Class IIA
7/31/2008	95.5833	3.000	95.375	96.5	3.000	96.625 Class II
7/31/2008	95.5625	4.000	95.500	96.4375	4.000	96.5 Class II
7/31/2008	92.895	5.000	94.738	94.5188	5.000	93.5 Class IIA
7/31/2008	92.2162	5.000	93.166	93.7902	5.000	92.851 Class IIA
7/31/2008	61.8333	3.000	61.250	64.1667	3.000	64.5 Class II
7/31/2008	61.8333	3.000	61.250	64.1667	3.000	64.5 Class II
7/31/2008	61.8333	3.000	61.250	64.1667	3.000	64.5 Class II
7/31/2008	94.9125	10.000	95.438	95.6125	10.000	95.563 Class II
7/31/2008	76.75	4.000	77.000	78.75	4.000	79 Class II
7/31/2008	76.75	4.000	77.000	78.75	4.000	79 Class II
7/31/2008	89.8125	4.000	89.750	90.9375	4.000	90.875 Class II
7/31/2008	80.2917	6.000	80.438	81.1667	6.000	81.063 Class II
7/31/2008	93.6667	3.000	93.500	95.6667	3.000	96 Class II
7/31/2008	96.5833	3.000	96.500	97.5833	3.000	97.625 Class II
7/31/2008	86.8	5.000	87.500	89.2	5.000	89 Class IIA
7/31/2008	97.5	3.000	97.250	98.1667	3.000	98.5 Class IIA
7/31/2008	97.025	5.000	97.000	99.0876	5.000	98.875 Class IIA
7/31/2008	97	3.000	97.000	99.3333	3.000	99.5 Class IIA
7/31/2008	97.325	5.000	97.375	99.3876	5.000	99.219 Class IIA
7/31/2008	77	3.000	76.500	79.3333	3.000	80 Class IIA
7/31/2008	88.3333	9.000	89.500	90.3889	9.000	89.25 Class IIA

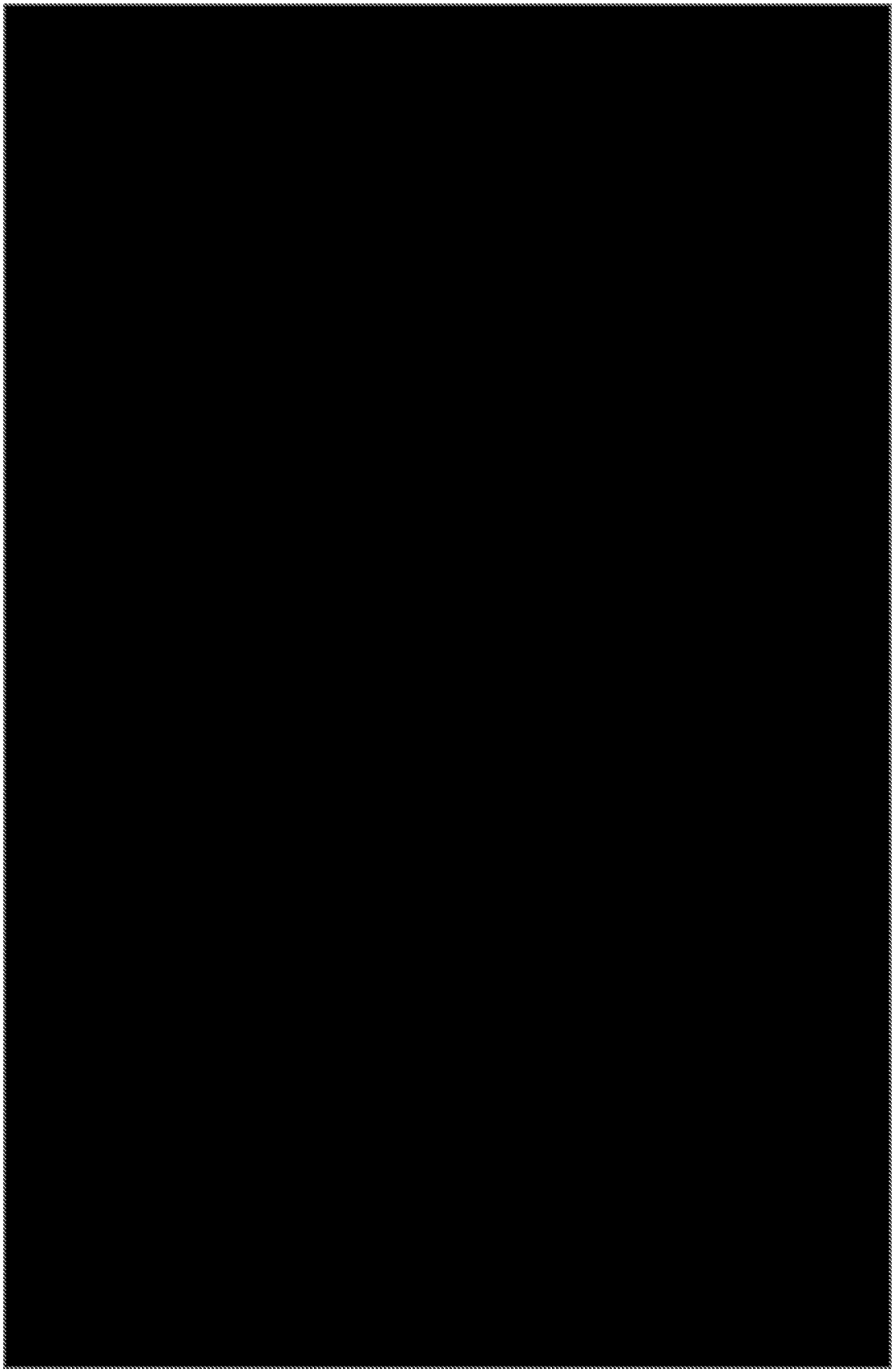
LIB	400	335	4/15/2015
LIB	200	225	4/4/2014
LIB	200	400	4/4/2014
LIB	225	950	7/7/2013
LIB	375	3150	5/13/2015
LIB	375	3150	5/13/2015
LIB	200	580	2/12/2014
LIB	200	60	2/12/2013
Euribor	250	211.7	5/17/2015
Euribor	300	211.7	5/17/2016
LIB	150	147	6/22/2015
		1474.9	11/19/2010
		1474.9	11/19/2011
		1474.9	11/19/2012
LIB	350	20	3/22/2013
LIB	350	200	3/22/2013
LIB	250	284.4	8/15/2014
LIB	275	284.4	8/15/2015
LIB	275	165	4/28/2011
		1407.8	8/5/2015
		1935.7	8/5/2015
LIB	250	749	6/1/2011
LIB	575	150	12/1/2011
LIB	200	1175	4/6/2013
LIB	200	1175	4/6/2013
LIB	250	140	3/16/2013
Euribor	500	178.7	
Euribor	250	509.9	8/23/2014
Euribor	300	542.9	8/23/2015
Euribor	500	190.8	7/5/2017
Euribor	237.5	388.4	7/5/2015
Euribor	237.5	388.4	7/5/2015
Euribor	238	20	
Euribor	450	388.4	
Euribor	262.5	388.4	7/5/2016
Euribor	262.5	388.4	7/5/2016
LIB	325	15	7/28/2009
LIB	250	181	2/17/2011
LIB	250	181	2/17/2011
Euribor	175	1276.5	8/27/2015
Euribor	275	137.5	8/27/2013
Euribor	325	137.5	2/27/2014
LIB	200	1000	6/27/2011
LIB	175	250	1/31/2015
LIB	175	550	1/31/2015
LIB	350	350	1/3/2016
LIB	175	650	1/31/2015
Euribor	225	200.5	7/15/2014
Euribor	275	200.6	7/15/2015
LIB	200	350	3/23/2013
LIB	200	350	3/23/2013
LIB	275	250	12/3/2012
LIB	275	1500	12/3/2014
LIB	375	25	1/11/2014
LIB	375	60	1/11/2012
LIB	375	435	1/11/2014
LIB	225	1600	11/3/2013
LIB	275	2700	3/15/2012
LIB	325	1100	3/15/2012
LIB	225	2344	10/31/2013
LIB	225	800	1/26/2012
LIB	175	500	1/3/2013
Euribor		674.6	6/3/2015
LIB	85	4000	7/17/2011
Euribor	275	190.7	10/24/2013
Euribor	325	190.7	10/24/2014
Euribor	375	268.7	10/9/2016
Euribor	200	772.6	4/9/2015



M0008K030PR01	TLB&C	EUR
M0008K039TC01	TLC (Euro)	EUR
M000A8015LC01	LC	
M000A8019TB01	TLB	
M000A8017TB02	TLB (Euro)	
M000AV011DD01	Delay Draw TL	
M000AV016TL01	TL	
M000A7011TB01	TLB	
M0004H024TB01	2nd Lien TL	aka TLB
M0007T025TB01	1st Lien TL	
M0007T021LC01	LC	
M0009Z019TL01	TL	USD
M000C1012RC01	RC	HKD
M000C1010TL01	TL	HKD
M000B2011TB01	TLB	
M0006A027TB01	TLB	
M0006A025TC01	TLC	add-on
M000BX013TB01	TLB	
M000BX011TB02	TLB (Euro)	EUR
O0001E014TB01	TLB	
N0003M056TB01	1st Lien TL	
N0006Y016TB01	TLB	1st lien
N0007C019TL02	Subord	GBP, Jnr
N0007C015TA01	TLA1	GBP
N0007C013TA02	TLA2	GBP
N0004U057TB01	TLB	Levlad
N0000W024TB01	TLA	FINCO
N0000X014TB01	Bridge Loan	aka TLB
N0007P010TL02	TL	AUD
N0006R011TB01	1st Lien TL	
N0006R017LC01	LC	
N0005E029TB01	TLB	
N00049029TL01	2nd Lien TL	
N00049027TL02	Mezzanine	
N00049028NT01	PIK	GBP
N00049029TB02	TLB	
N00049021TB01	TLB	
N00049020PR01	TLB&C	
N00049028PR02	TLB&C	
N00049029TC01	TLC	
N00049027TC02	TLC	
N00055028TB01	1st Lien TL	
T000B2012TL01	TL	
V0002B035TB02	TLB	USD
V0002B037TB01	TLB (Euro)	Euro
N0004W026LC01	LC	
N0004W028TL01	TL	
N00072022SC01	Stub Claim	Guarantee Equity
N00072020SC02	Stub Claim	Non-Guarantee Equity
N0004Z021TB02	TL (CND)	
N0004Z023TB01	TLB	
N0006V026LC01	LC	Opco
N0006V028TC01	TLB	Opco
N0006A018TB01	TLB	
N0004G023TL01	2nd Lien TL	GBP
N0004G027TA01	TLA	GBP
N0004G029TB04	TLB	USD, B4
N0004G021TB03	TLB (Euro)	B3
N0004G023TB02	TLB UK	
N00063020TL01	Incremental TL	
N00063014TB01	TLB	
N00063012TB02	TLB1	add on
N0006X010TA01	TLA (Euro)	YPSO
N0006X018TB01	TLB (Euro)	YPSO
N0006X016TC01	TLC (Euro)	YPSO, trades as 2nd lien and mezz
N0007R018TL01	TL	
N0004H021TL01	2nd Lien TL	EUR
N0004H023TA02	TLA	USD
N0004H023TB01	TLB	EUR
N0004H021TB02	TLB	USD
N0004H022PR01	TLB&C	EUR
N0004H020PR02	TLB&C	USD
N0004H021TC01	TLC	EUR
N0004H029TC02	TLC	USD

7/31/2008	88.3333	9.000	89.500	90.3889	9.000	89.25 Class IIA
7/31/2008	88.3333	9.000	89.500	90.3889	9.000	89.25 Class IIA
7/31/2008	91.3333	3.000	91.125	92.4167	3.000	92.75 Class II
7/31/2008	91.3333	3.000	91.125	92.4167	3.000	92.75 Class II
7/31/2008	85.75	4.000	85.000	88	4.000	87 Class IIA
7/31/2008	84	3.000	83.250	85.5	3.000	86.75 Class II
7/31/2008	84	3.000	83.250	85.5	3.000	86.75 Class II
7/31/2008	99	4.000	99.250	99.875	4.000	100.125 Class II
7/31/2008	82.3333	3.000	81.000	87	3.000	90 Class II
7/31/2008	72.3333	3.000	72.000	74.3333	3.000	74.5 Class II
7/31/2008	72.3333	3.000	72.000	74.3333	3.000	74.5 Class II
7/31/2008	97.6667	3.000	97.500	98.3333	3.000	98.5 Class IIA
7/31/2008	98.6177	3.000	98.177	99.0973	3.000	99.4 Class IIA
7/31/2008	98.7365	4.000	98.723	99.2365	4.000	99.148 Class IIA
7/31/2008	93.4167	3.000	93.250	94.4167	3.000	94.625 Class II
7/31/2008	94.0625	4.000	93.875	95.5	4.000	95.5 Class II
7/31/2008	94.0625	4.000	93.875	95.5	4.000	95.5 Class II
7/31/2008	98.875	5.000	98.938	99.475	5.000	99.438 Class IIA
7/31/2008	98	3.000	97.750	99	3.000	99.25 Class IIA
7/31/2008	98.5714	7.000	98.750	99.4286	7.000	99.25 Class II
7/31/2008	78.1667	3.000	78.000	79.6667	3.000	79.75 Class II
7/31/2008	90.4063	8.000	90.750	91.5313	8.000	91.125 Class II
7/31/2008	85.95	5.000	86.000	87.75	5.000	87.75 Class IIA
7/31/2008	86.1	5.000	86.000	88.3	5.000	87.5 Class IIA
7/31/2008	85.9	5.000	86.000	88.4	5.000	87.5 Class IIA
7/31/2008	65.8333	3.000	65.000	69.5	3.000	70.75 Class II
7/31/2008	92.3125	4.000	92.000	93.5625	4.000	93.5 Class II
7/31/2008	91	3.000	96.250	93	3.000	102 Class IIA
7/31/2008	94.8	5.000	96.000	96.5	5.000	96 Class IIA
7/31/2008	94.6667	3.000	94.500	95.5	3.000	95.75 Class II
7/31/2008	94.6667	3.000	94.500	95.5	3.000	95.75 Class II
7/31/2008	93.1944	9.000	93.250	93.7233	9.000	93.693 Class II
7/31/2008	83.4167	6.000	83.750	85.5	6.000	85.25 Class IIA
7/31/2008	89.3333	3.000	88.000	91.8333	3.000	94 Class IIA
7/31/2008	57.6667	3.000	56.500	62.6667	3.000	64 Class IIA
7/31/2008	88.5	4.000	88.250	90.5	4.000	90.5 Class IIA
7/31/2008	87.6111	9.000	88.000	89.3889	9.000	88.75 Class IIA
7/31/2008	88.6528	9.000	88.750	90.3194	9.000	88.75 Class IIA
7/31/2008	88.5	4.000	88.250	90.5	4.000	90.5 Class IIA
7/31/2008	87.6667	9.000	88.250	89.4444	9.000	88.75 Class IIA
7/31/2008	88.5	4.000	88.250	90.5	4.000	90.5 Class IIA
7/31/2008	98.7083	9.000	98.875	99.4578	9.000	99.25 Class II
7/31/2008	93.8125	4.000	94.000	94.9375	4.000	94.75 Class II
7/31/2008	92.875	5.000	92.938	93.524	5.000	93.5 Class IIA
7/31/2008	91.9286	7.000	92.750	93.1429	7.000	92.375 Class IIA
7/31/2008	93.75	1.000		94.75	1.000	Class I
7/31/2008	93.75	1.000		94.75	1.000	Class I
7/31/2008	1.375	2.000		1.875	2.000	Class I
7/31/2008	1	3.000	0.375	1.5	3.000	2 Class II
7/31/2008	94.5833	3.000	94.375	96.0833	3.000	96.5 Class II
7/31/2008	94.5833	3.000	94.375	96.0833	3.000	96.5 Class II
7/31/2008	95.0469	8.000	95.375	95.7031	8.000	95.563 Class II
7/31/2008	95.0469	8.000	95.375	95.7031	8.000	95.563 Class II
7/31/2008	97.5	4.000	97.625	98.375	4.000	98.5 Class II
7/31/2008	87.35	5.000	87.500	89.25	5.000	89 Class IIA
7/31/2008	91.9615	13.000	92.375	93	13.000	92.625 Class IIA
7/31/2008	94.25	5.000	97.000	95.25	5.000	95 Class IIA
7/31/2008	91.8056	9.000	92.750	93.1389	9.000	92 Class IIA
7/31/2008	89.4436	11.000	89.625	90.4436	11.000	90.25 Class IIA
7/31/2008	93.8333	3.000	93.500	94.75	3.000	95 Class II
7/31/2008	93.8333	3.000	93.500	94.75	3.000	95 Class II
7/31/2008	93.8333	3.000	93.500	94.75	3.000	95 Class II
7/31/2008	80.8571	7.000	81.500	83	7.000	82.5 Class IIA
7/31/2008	78.75	12.000	80.000	80.7917	12.000	79.25 Class IIA
7/31/2008	79.9167	6.000	80.000	82.4167	6.000	82.25 Class IIA
7/31/2008	92.25	5.000	92.250	93.25	5.000	93 Class II
7/31/2008	74.5833	6.000	74.750	76.9167	6.000	76.5 Class IIA
7/31/2008	81.4286	7.000	81.500	83.3571	7.000	83 Class IIA
7/31/2008	78.5	8.000	79.250	80.375	8.000	80 Class IIA
7/31/2008	78.0625	8.000	79.000	80.5	8.000	80 Class IIA
7/31/2008	78.5	8.000	79.250	80.375	8.000	80 Class IIA
7/31/2008	78.8889	9.000	79.000	81.2222	9.000	80 Class IIA
7/31/2008	78.5	8.000	79.250	80.375	8.000	80 Class IIA
7/31/2008	78.0625	8.000	79.000	80.5	8.000	80 Class IIA

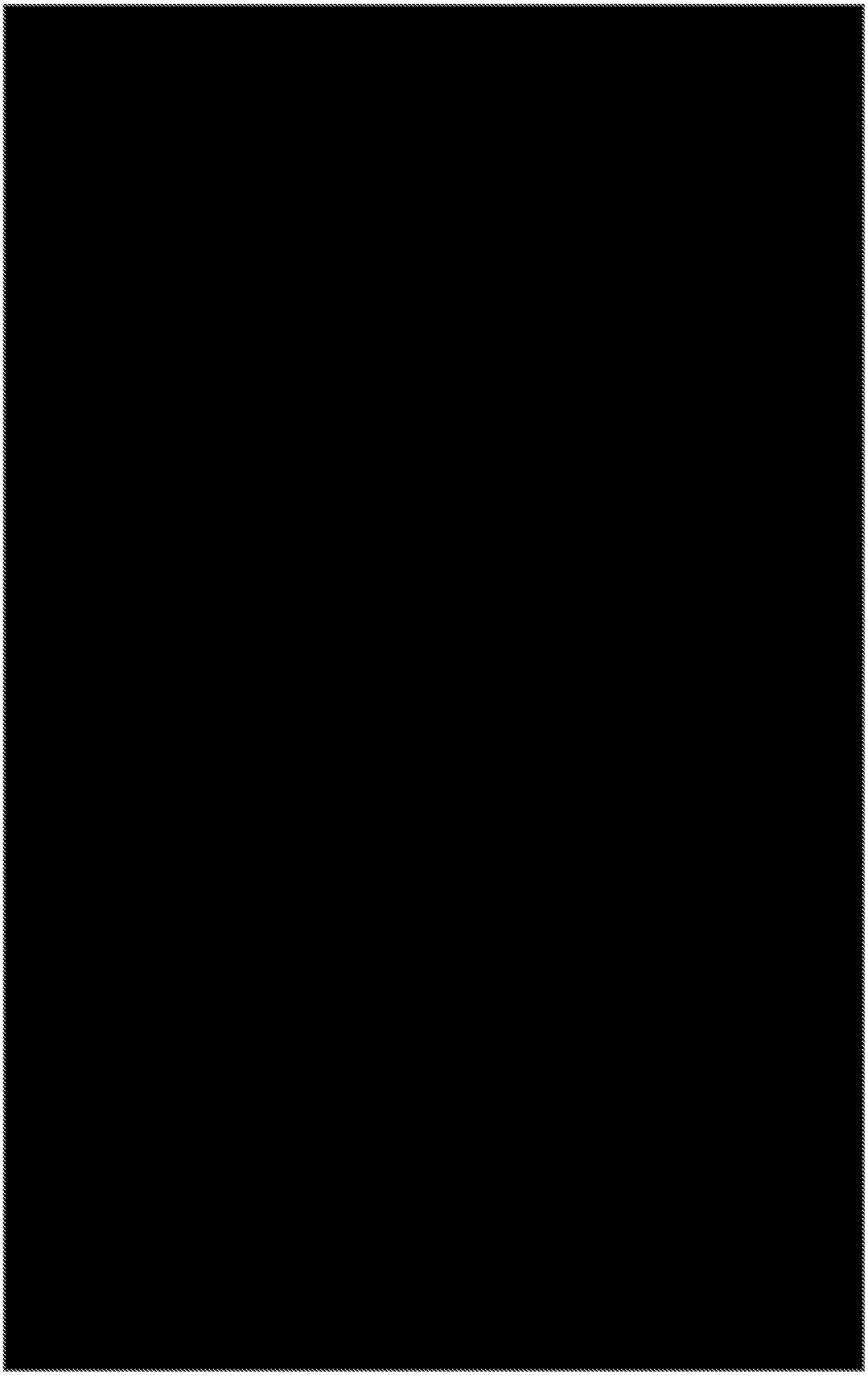
Euribor	225	772.6	4/9/2016
		35	12/4/2013
LIB	225	525	12/4/2013
LIB	225	532.8	12/4/2013
LIB	275	25	5/10/2014
LIB	275	210	5/10/2014
LIB	175	612	12/1/2013
LIB	850	143	12/1/2008
LIB	350	625	3/8/2012
		25	3/8/2012
LIB	75	1000	9/7/2011
		902.6	10/12/2012
		386.8	10/12/2010
LIB	175	640	5/24/2014
LIB	200	425	4/12/2013
LIB	250	360	10/18/2013
LIB	325	3600	10/2/2014
LIB	325	3600	10/2/2014
LIB	175	1081	11/4/2010
LIB	200	425	2/28/2013
LIB	175	725	2/12/2015
LIB	400	954.1	9/13/2015
LIB	175	3141.9	9/9/2014
LIB	200	1205.2	9/13/2015
LIB	300	325	6/1/2013
LIB	175	300	3/27/2010
LIB	325	1100	1/19/2012
		372	6/2/2012
LIB	250	550	10/3/2013
LIB	250	65	10/3/2013
LIB	200	1900	4/6/2013
Euribor	500	140.1	1/14/2015
Euribor	1000	96.3	7/14/2014
Euribor	900	655.6	11/24/2015
LIB	275	331.4	7/14/2013
Euribor	275	331.4	7/14/2013
Euribor	325	331.4	7/14/2014
LIB	325	331.4	7/14/2014
LIB	375	1600	12/21/2014
LIB	500	515	4/23/2016
LIB	225	4187.5	8/9/2013
Euribor	225	1035.8	8/9/2013
LIB	200	32.5	3/8/2014
LIB	150	286	3/8/2014
LIB	200	960	7/6/2014
LIB	200	960	7/6/2014
LIB	175	1300	2/1/2013
LIB	175	3139.3	2/1/2013
LIB	225	630	8/24/2011
LIB	275	547.8	7/17/2013
LIB	187.5	6183.8	7/10/2011
LIB	200	645	7/10/2012
LIB	200	638.6	7/10/2012
LIB	212.5	553.8	7/10/2012
LIB	225		3/21/2013
LIB	200	352	4/5/2014
LIB	200	90	4/5/2014
Euribor		912	12/31/2013
Euribor		2083.6	12/31/2014
Euribor		1065.1	12/31/2015
LIB	300	2315	11/13/2014
LIB	525	558.4	8/19/2016
LIB	200	2115.2	2/19/2014
LIB	250	1586.4	2/19/2015
LIB	250	1586.4	2/19/2015
LIB	300	1586.4	2/19/2016
LIB	300	1586.4	2/19/2016



O0002V021TC01	2nd Lien TL	Refi
O0002V013TB02	TLB1	
O00025022TA01	TLA (Euro)	EURO
O00025020TB01	TLB (Euro)	EURO
O00025028TC01	TLC (Euro)	EUR
O00025026TD01	TLD	EURO
O0002B023TL02	2nd Lien TL (Euro)	EUR
O0002B021MZ01	Mezz (EUR)	EUR
O0002B029TA01	TLA (Euro)	EUR
O0002B027TB01	TLB (Euro)	EUR
O0002B026PR01	TLB&C	EUR
O0002B025TB02	TLB1	Add-On EUR
O0002B025TC01	TLC (Euro)	EUR
O00035011TB01	1st Lien TL	
O0001D024TB01	TLB	
O00019062TC01	2nd Lien TL	
O0002W019TL02	Mezzanine	EUR
O0002W017PK01	PIK	EUR
O0002W015TA01	TLA	EUR
O0002W013TB01	TLB	EUR
O0002W012PR01	TLB&C	EUR
O0002W011TC01	TLC	EUR
O0002U017TB01	TLB	
O0002Y019RC01	RC	Pre-funded Synthetic RC
O0002Y019TB01	TLB	
000OIN091TL01	TL	Australian-dollar
000OIN099TL02	TL (CND)	CND
000OIN093TB01	TLB	USD Brockway
000OIN099TD01	TLD	Euro
P0009H014TL02	2nd Lien TL (Euro)	Holdco/EUR
P0009H016TL01	TLA (Euro)	Opco/EUR
P0009H018TB01	TLB (Euro)	Holdco/EUR
P0009H017PR01	TLB&C	Holdco/EUR
P0009H016TC01	TLC (Euro)	Holdco
0SPOTO051TA01	TLA	TLA-3
0SPOTO063TB03	TLB2	B2A
0SPOTO065TB02	TLB2	B2B
0SPOTO067TB01	TLB2	B2C
P0007P028TL01	2nd Lien TL (Euro)	EUR
P0007P027NT01	PIK	Euro
P0007P020TB01	TLB	Euro
P0007P029PR01	TLB&C	Euro
P0007P028TC01	TLC	Euro
P0008Z027TB01	TLB (Euro)	EUR
P0008C028TB01	TLB (Euro)	EURO
P0008C027PR01	TLB&C	EURO
P0008C026TC01	TLC (Euro)	EURO
P0009W013TL01	TL	AUD
P0009W011TL02	TL	Subordinated/AUD
P0009A013TB01	TLB	
P0004G058TA01	TLA	
P0004G056TB01	TLB	
P0004G056TB02	TLB2	
0PETCO039TB01	TLB	
P0009L017TL01	2nd Lien TL (Euro)	CB Diagnostics AB. EUR
P0009L016NT01	PIK	CB Diagnostics AB. EUR
P0009L019TB01	TLB (Euro)	CB Diagnostics AB. EUR
P0009L018PR01	TLB&C	CB Diagnostics AB. EUR
P0009L017TC01	TLC (Euro)	CB Diagnostics AB. EUR
P0009P010TB01	TLB	
P00099016TB01	TLB	GBP
P00099015PR01	TLB&C	
P00099014TC01	TLC	GBP
P00050035TB01	TLB	
P0007B013TB01	1st Lien TL	
P0009J014TB01	TLB	Project Italia. GBP
P0009J013PR01	TLB&C	GBP
P0009J012TC01	TLC	Project Italia. GBP
P00025037TB01	1st Lien TL	
P000AN013TB01	TLB	USD
P00096012TB01	1st Lien TL	
P00096015DD01	Delay Draw TL	
P00096010TL01	TL (CND)	
P00061030RC02	RC (EURO)	Opco

7/31/2008	80	1.000		83	1.000	Class I
7/31/2008	87	2.000		89	2.000	Class I
7/31/2008	79	4.000	79.000	81.75	4.000	82 Class IIA
7/31/2008	79	4.000	79.000	81.75	4.000	82 Class IIA
7/31/2008	79	4.000	79.000	81.5	4.000	81.5 Class IIA
7/31/2008	79.625	4.000	79.500	82	4.000	82 Class IIA
7/31/2008	82.9	5.000	83.500	85.5	5.000	85.5 Class IIA
7/31/2008	90.3333	3.000	90.000	93.3333	3.000	93.5 Class IIA
7/31/2008	90.9167	3.000	90.375	92.25	3.000	92.625 Class IIA
7/31/2008	91.0833	9.000	92.250	92.75	9.000	92 Class IIA
7/31/2008	91.0833	9.000	92.250	92.75	9.000	92 Class IIA
7/31/2008	88.9	10.000	89.250	90.725	10.000	90 Class IIA
7/31/2008	91.0833	9.000	92.250	92.75	9.000	92 Class IIA
7/31/2008	80.1667	3.000	78.750	81.8333	3.000	83 Class II
7/31/2008	45.8333	3.000	43.750	50.5	3.000	52.5 Class II
7/31/2008	71	3.000	69.000	74	3.000	76 Class II
7/31/2008	89.75	4.000	90.000	92.5	4.000	92.5 Class IIA
7/31/2008	59.5	4.000	60.000	63	4.000	64 Class IIA
7/31/2008	89.1667	3.000	88.750	91.1667	3.000	91.5 Class IIA
7/31/2008	90.875	8.000	91.000	92.25	8.000	92 Class IIA
7/31/2008	91	7.000	91.000	92.2857	7.000	92 Class IIA
7/31/2008	90.875	8.000	91.000	92.25	8.000	92 Class IIA
7/31/2008	91.0625	8.000	91.250	92.0313	8.000	91.875 Class II
7/31/2008	83	3.000	82.500	85	3.000	85.5 Class II
7/31/2008	83	3.000	82.500	85	3.000	85.5 Class II
7/31/2008	97.05	5.000	97.000	98.15	5.000	98 Class II
7/31/2008	97.05	5.000	97.000	98.15	5.000	98 Class II
7/31/2008	97.05	5.000	97.000	98.15	5.000	98 Class II
7/31/2008	90.5	3.000	90.000	92.1667	3.000	92.25 Class IIA
7/31/2008	77.3333	6.000	78.000	79.5	6.000	78.25 Class IIA
7/31/2008	86.5625	12.000	87.000	87.8958	12.000	87.5 Class IIA
7/31/2008	78.8571	7.000	80.000	80.6429	7.000	79.75 Class IIA
7/31/2008	78.6667	6.000	79.500	80.4167	6.000	79.75 Class IIA
7/31/2008	78.8571	7.000	80.000	80.6429	7.000	79.75 Class IIA
7/31/2008	96.25	3.000	96.000	97.1667	3.000	97.25 Class II
7/31/2008	94.2708	6.000	94.500	95.0625	6.000	94.938 Class II
7/31/2008	94.2708	6.000	94.500	95.0625	6.000	94.938 Class II
7/31/2008	94.2708	6.000	94.500	95.0625	6.000	94.938 Class II
7/31/2008	87.375	4.000	87.750	89.375	4.000	89.75 Class IIA
7/31/2008	68.6667	3.000	68.000	74	3.000	76.5 Class IIA
7/31/2008	94.8611	9.000	95.250	96.5278	9.000	96 Class IIA
7/31/2008	95.1071	7.000	95.250	96.6786	7.000	96 Class IIA
7/31/2008	94.9722	9.000	95.250	96.6389	9.000	96 Class IIA
7/31/2008	86.3333	3.000	85.500	88	3.000	89 Class IIA
7/31/2008	82.8667	3.000	82.800	85.275	3.000	85.5 Class IIA
7/31/2008	82.8667	3.000	82.800	85.275	3.000	85.5 Class IIA
7/31/2008	82.8667	3.000	82.800	85.275	3.000	85.5 Class IIA
7/31/2008	80.5	6.000	81.500	83.1667	6.000	82 Class IIA
7/31/2008	80	8.000	80.500	82.25	8.000	81 Class IIA
7/31/2008	83.5	2.000		85.5	2.000	Class I
7/31/2008	95.6667	3.000	95.250	96.6667	3.000	97 Class II
7/31/2008	95.75	7.000	95.750	96.6786	7.000	96.5 Class II
7/31/2008	95.75	7.000	95.750	96.6786	7.000	96.5 Class II
7/31/2008	91.05	5.000	91.875	92.45	5.000	92.375 Class II
7/31/2008	85.6667	3.000	84.750	88.5	3.000	89.5 Class IIA
7/31/2008	83.6667	3.000	81.500	87.6667	3.000	89 Class IIA
7/31/2008	94.6429	7.000	95.250	96.1429	7.000	95.75 Class IIA
7/31/2008	94.4375	8.000	95.250	96	8.000	95.25 Class IIA
7/31/2008	94.6429	7.000	95.250	96.1429	7.000	95.75 Class IIA
7/31/2008	87.25	2.000		88.75	2.000	Class I
7/31/2008	74.5625	8.000	75.500	77.5625	8.000	76.75 Class IIA
7/31/2008	74.6429	7.000	75.500	77.6429	7.000	76.75 Class IIA
7/31/2008	74.5625	8.000	75.500	77.5625	8.000	76.75 Class IIA
7/31/2008	91.0833	3.000	90.875	92.0833	3.000	92.25 Class II
7/31/2008	68.6667	3.000	68.000	74.3333	3.000	76.5 Class II
7/31/2008	87.5	4.000	87.500	89.375	4.000	89.25 Class IIA
7/31/2008	87.6667	3.000	87.500	89.5	3.000	89.75 Class IIA
7/31/2008	87.625	4.000	87.750	89.5	4.000	89.5 Class IIA
7/31/2008	93.4375	4.000	93.375	94.625	4.000	94.75 Class II
7/31/2008	93	4.000	93.000	95.75	4.000	96 Class IIA
7/31/2008	98	1.000		99.5	1.000	Class I
7/31/2008	98	1.000		99.5	1.000	Class I
7/31/2008	98	1.000		99.5	1.000	Class I
7/31/2008	68.875	4.000	69.000	71.875	4.000	72 Class IIA

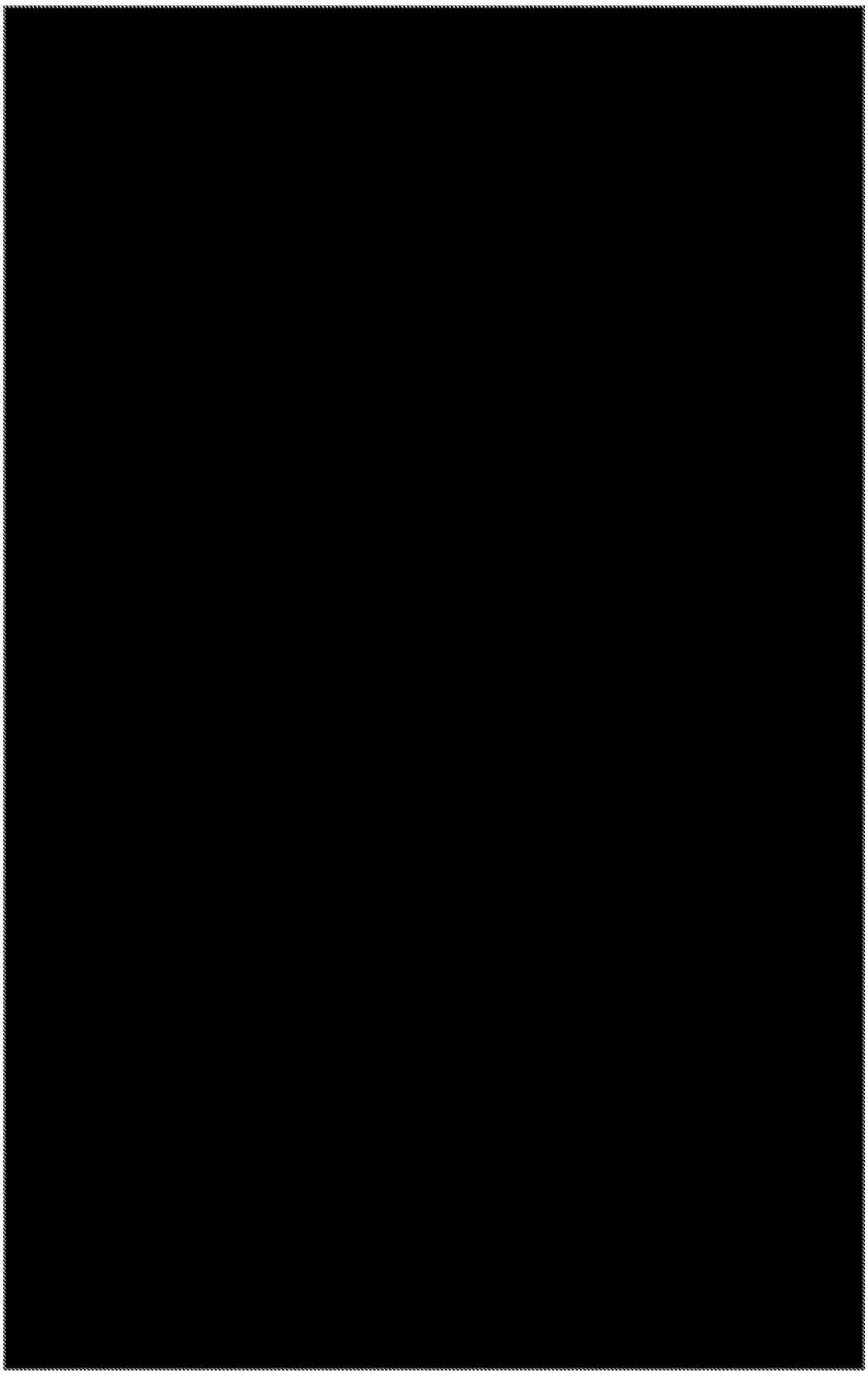
LIB	575	75	4/26/2014
LIB	225	300	4/26/2013
Euribor		1354.1	12/31/2013
Euribor		1083.3	12/31/2012
Euribor		812.5	12/31/2013
Euribor		947.9	12/31/2013
LIB	425	340.7	10/22/2016
LIB	725	207.7	4/22/2017
LIB	200	297.3	4/22/2014
LIB	212.5	828.1	4/22/2015
Euribor	212.5	132.2	9/6/2013
LIB	287.5	366.5	4/22/2016
LIB	300	600	7/25/2014
LIB	275	195	1/30/2012
LIB	550	180	1/31/2014
Euribor		298.3	2/1/2017
Euribor		162.1	2/1/2014
Euribor		466.8	2/1/2015
Euribor		466.8	2/1/2016
LIB	175	2600	12/6/2013
LIB	250	250	6/14/2013
LIB	225	1310	6/14/2014
LIB	175	225	6/14/2012
LIB	175	125	6/14/2012
LIB	175	450	6/14/2013
	150		6/14/2013
Euribor	425	485.7	9/6/2017
Euribor	175	2559.4	3/6/2014
Euribor	225	510.3	3/6/2015
Euribor	275	510.3	3/6/2016
LIB	200	355.9	1/19/2013
LIB	200	1635.1	1/19/2014
LIB	200	1635.1	1/19/2014
LIB	200	1635.1	1/19/2014
Euribor	425	57.3	1/9/2017
Euribor	800	288.6	5/14/2016
Euribor	250	273.8	7/9/2014
Euribor	300	273.8	7/9/2015
Euribor	237.5	753.4	8/1/2015
Euribor	250	335.2	7/1/2015
Euribor	300	335.2	7/1/2016
		490.3	2/7/2013
		2027.5	2/7/2013
LIB	375	300	11/21/2013
LIB	200	325	10/3/2011
LIB	200	1650	10/3/2012
		550	6/3/2012
LIB	200	700	3/22/2013
Euribor		177.9	9/6/2016
Euribor		210.8	3/6/2017
Euribor		358.4	3/6/2015
Euribor		358.4	3/6/2016
LIB	200	225	3/7/2014
LIB	250	373	10/12/2014
Euribor	300	373	10/12/2015
LIB	275	1250	4/2/2014
LIB	275	275	8/11/2010
LIB	237.5	504.4	3/4/2013
LIB	287.5	504.4	3/4/2013
LIB	325	1105	5/29/2015
LIB	262.5	290	7/6/2014
LIB	300	169.5	10/2/2013
LIB	300	10	10/2/2013
LIB	300	20.2	10/2/2013
Euribor	175	812.5	6/28/2014



P00061032TB01	TLB (Euro)	Holdco
P00061030TB02	TLB (Euro)	Opco
P00061031PR01	TLB&C	Holdco
P00061030TC01	TLC (Euro)	Holdco
P00061038TC02	TLC (Euro)	Opco
P000B1010RC01	RC	
Q0000S012TB01	1st Lien TL	
Q0000S020TB01	1st Lien TL	Additional facility
Q0000S010TL01	2nd Lien TL	
Q0000S028TC01	2nd Lien TL	Additional facility
Q0000U025TB01	DIP TL	
Q0000U017RC01	RC	CAD
Q0000V015TB01	1st Lien TL	
Q0000H014TL01	TLB	Fixed
00RHDN033TD01	TLD1	Add on
00RHDN031TD02	TLD2	
R0004X022TL01	2nd Lien TL (Euro)	EUR
R0004X024TB01	TLB (Euro)	EUR
R0004X022TC01	TLC (Euro)	EUR
R0006L026TL01	TL	Add-On
R0006L010TB01	TLB	
R0006G014DD01	Delay Draw TL	
R0006G017LC01	LC	
R0006G011RC01	RC	
R0006G011TB01	TLB	
R0002A067TB01	TLB	
R0002A075TB01	TLB1	Add-on
R0007K019TL01	TL	
R0007B019TL01	TL	USD
R0007A029TL01	TL	USD
R0007E013TL01	TL	USD
R0007A011TL01	TL	USD
R00079014TL01	TL	USD
00RSVN023TC01	2nd Lien TL	
R0000U032TB01	TLB	
R0005E025TB01	1st Lien TL	
R0007N013TL01	TL	USD
R00071013TB01	1st Lien TL	
R00071011TC01	2nd Lien TL	PIK
R00036032TB01	TLE	reprice on 12/07/04, Reprice again 12/1/05
R0003C020TF02	TLF	Euro
R0003C020TG01	TLG	EUR
E00076018TA01	TLA (Euro)	
E00076014TB02	TLB	USD
E00076016TB01	TLB (Euro)	
E00076015PR01	TLB&C	EUR
E00076013PR02	TLB&C	USD
E00076012TC02	TLC	USD
E00076014TC01	TLC (Euro)	
0RCCCO042RC01	RC	
S000DP012TB01	1st Lien TL	2nd Lien combined into 1st
S000AC022TB01	TLB	EUR
S000AC020TC01	TLC	EUR
S000D5016TB01	TLB	
S000FD015TL01	TL	USD
S0007Z023TL01	2nd Lien TL	
S0007Z027TA01	TLA	
S0007Z025TB01	TLB	
S0007Z020PR03	TLB&C	
S0007Z023TC01	TLC	
S000EL010TB01	TLB (Euro)	EUR
S000EL018TL01	TLB&C	EUR
S000EL018TC01	TLC (Euro)	EUR
S00025026RC01	RC	
S00086020TA01	TLA	
S00086028TB01	TLB	
0SLMCO022TB01	TLB	
0SLMCO032TA01	TLB2	Add-on
S000CM022TB04	TLB (Euro)	EUR
S000CM027PR01	TLB&C	EUR
S000CM020TC04	TLC (Euro)	EUR
S000ER013TL02	TL (Euro)	EUR
S000ER017TB01	TLB	GBP
S000ER015TB02	TLB	SEK

7/31/2008	65.6875	8.000	66.250	68.5625	8.000	68.25 Class IIA
7/31/2008	77	5.000	77.500	78.8	5.000	78.5 Class IIA
7/31/2008	65.6875	8.000	66.250	68.5625	8.000	68.25 Class IIA
7/31/2008	65.6875	8.000	66.250	68.5625	8.000	68.25 Class IIA
7/31/2008	77.4773	11.000	78.000	79.3864	11.000	78.875 Class IIA
7/31/2008	82	1.000		84	1.000	Class I
7/31/2008	69	2.000		70.5	2.000	Class I
7/31/2008	69	2.000		70.5	2.000	Class I
7/31/2008	47.5	2.000		52.5	2.000	Class I
7/31/2008	47.5	2.000		52.5	2.000	Class I
7/31/2008	99.5	3.000	99.375	100.4167	3.000	100.5 Class II
7/31/2008	82.75	2.000		84	2.000	Class I
7/31/2008	84.6	5.000	85.000	86.2	5.000	86 Class II
7/31/2008	99	3.000	99.000	100	3.000	100 Class II
7/31/2008	95.05	5.000	95.000	95.9	5.000	95.5 Class II
7/31/2008	94.9167	6.000	95.125	95.9167	6.000	95.5 Class II
7/31/2008	84	3.000	84.000	86	3.000	86 Class IIA
7/31/2008	93	3.000	93.000	95	3.000	95 Class IIA
7/31/2008	93	3.000	93.000	95	3.000	95 Class IIA
7/31/2008	89.3333	3.000	89.250	90.8333	3.000	91 Class II
7/31/2008	89.3333	3.000	89.250	90.8333	3.000	91 Class II
7/31/2008	81.4167	6.000	81.750	83.0833	6.000	82.5 Class II
7/31/2008	81.4167	6.000	81.750	83.0833	6.000	82.5 Class II
7/31/2008	78.75	4.000	79.000	81.75	4.000	81.5 Class II
7/31/2008	81.4167	6.000	81.750	83.0833	6.000	82.5 Class II
7/31/2008	94.0278	9.000	94.250	94.8611	9.000	94.563 Class II
7/31/2008	94.0278	9.000	94.250	94.8611	9.000	94.563 Class II
7/31/2008	98.5	1.000		99.5	1.000	Class I
7/31/2008	99.2693	3.000	99.250	99.6557	3.000	99.75 Class IIA
7/31/2008	98.397	5.000	98.643	98.9462	5.000	98.891 Class IIA
7/31/2008	95.2975	4.000	95.000	96.705	4.000	96.75 Class IIA
7/31/2008	95.984	3.000	94.476	97.002	3.000	98.25 Class IIA
7/31/2008	98.0525	4.000	98.250	98.7448	4.000	99 Class IIA
7/31/2008	81	3.000	80.750	83.5	3.000	84 Class II
7/31/2008	94.125	4.000	94.500	95.625	4.000	95.5 Class II
7/31/2008	66	2.000		70	2.000	Class I
7/31/2008	98.1875	4.000	98.375	98.9375	4.000	99.125 Class IIA
7/31/2008	66.5	1.000		68.5	1.000	Class I
7/31/2008	55	1.000		60	1.000	Class I
7/31/2008	96.0714	7.000	96.250	96.8929	7.000	96.625 Class IIA
7/31/2008	94.8333	3.000	94.000	96.1667	3.000	97.25 Class IIA
7/31/2008	94.8333	3.000	94.000	96.1667	3.000	97.25 Class IIA
7/31/2008	95.3333	3.000	95.000	97.3333	3.000	98 Class IIA
7/31/2008	96.5	4.000	96.750	98	4.000	98.25 Class IIA
7/31/2008	97.4643	7.000	98.125	98.75	7.000	98.25 Class IIA
7/31/2008	97.4583	6.000	98.125	98.7917	6.000	98.375 Class IIA
7/31/2008	96.5	4.000	96.750	98	4.000	98.25 Class IIA
7/31/2008	96.5	4.000	96.750	98	4.000	98.25 Class IIA
7/31/2008	97.5357	7.000	98.250	98.8214	7.000	98.375 Class IIA
7/31/2008	99	1.000		100	1.000	Class I
7/31/2008	77.8889	9.000	78.125	79.2222	9.000	79 Class II
7/31/2008	63.8333	3.000	63.250	67	3.000	67.5 Class IIA
7/31/2008	63.8333	3.000	63.250	67	3.000	67.5 Class IIA
7/31/2008	95.2222	9.000	95.750	96.1667	9.000	95.75 Class II
7/31/2008	98.2628	4.000	98.125	98.931	4.000	98.75 Class IIA
7/31/2008	59.5	4.000	60.000	63.75	4.000	65 Class IIA
7/31/2008	78.75	4.000	78.000	81	4.000	80.5 Class IIA
7/31/2008	77.2727	11.000	78.250	80.1818	11.000	79.5 Class IIA
7/31/2008	77.3	10.000	78.250	80.3	10.000	80 Class IIA
7/31/2008	77.2727	11.000	78.250	80.1818	11.000	79.5 Class IIA
7/31/2008	90.375	3.000	89.500	92.0417	3.000	92.563 Class IIA
7/31/2008	90.375	3.000	89.500	92.0417	3.000	92.563 Class IIA
7/31/2008	90.375	3.000	89.500	92.0417	3.000	92.563 Class IIA
7/31/2008	93.0313	4.000	93.000	94.7813	4.000	94.875 Class II
7/31/2008	85.8889	9.000	86.250	87.8056	9.000	87.5 Class IIA
7/31/2008	88.275	10.000	89.000	90.175	10.000	89.25 Class IIA
7/31/2008	92.85	5.000	93.125	94.25	5.000	94.125 Class II
7/31/2008	92.85	5.000	93.125	94.25	5.000	94.125 Class II
7/31/2008	76.625	4.000	76.500	78.75	4.000	78.75 Class IIA
7/31/2008	76.5	3.000	75.750	78.6667	3.000	79.25 Class IIA
7/31/2008	76.75	4.000	76.750	78.875	4.000	79 Class IIA
7/31/2008	84.3333	3.000	83.500	86	3.000	87 Class IIA
7/31/2008	84	3.000	83.500	86	3.000	87 Class IIA
7/31/2008	82.3333	3.000	81.000	85.3333	3.000	86 Class IIA

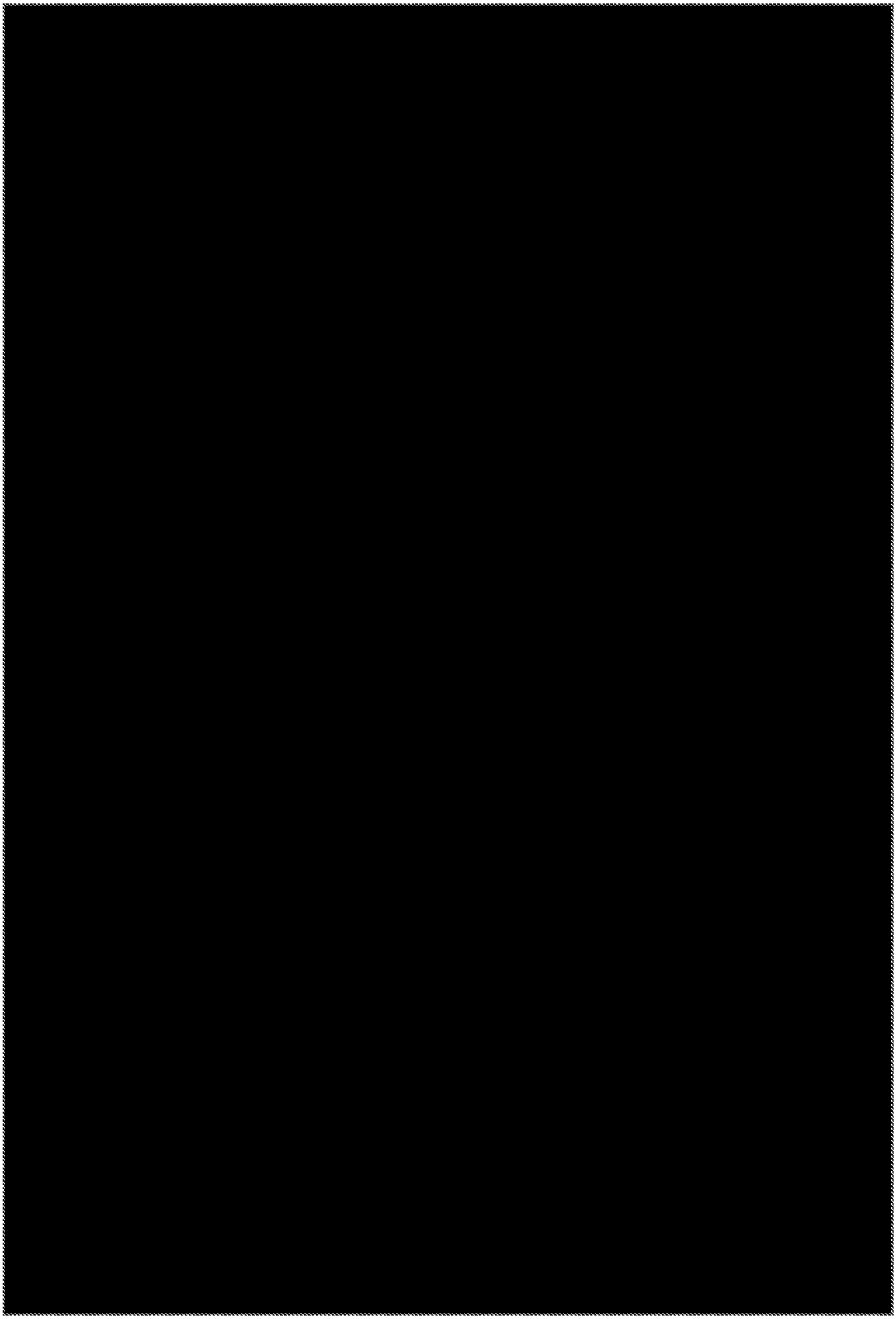
Euribor	237.5	1285	6/28/2015
Euribor	175	2708.2	6/28/2014
Euribor	237.5	1898	
Euribor	287.5	1285	6/28/2015
Euribor	187.5	2708.2	6/28/2015
LIB	62.5	1600	2/15/2013
LIB	275	133	11/2/2011
LIB	250	290	12/20/2012
LIB	700	30	11/2/2012
LIB	625	100	6/20/2013
LIB	500	600	7/23/2009
LIB	200	85.9	1/17/2011
LIB	225	650	5/5/2013
Fixed	695	500	6/30/2010
LIB	375	1422	6/30/2011
LIB	375	1422	6/30/2011
		26.6	
		272.9	
		272.9	
LIB	225	200	5/1/2014
LIB	225	520	5/25/2014
LIB	300	1220	10/10/2013
LIB	300	525	
LIB	225	750	4/10/2013
LIB	300	1950	10/10/2013
LIB	175	1700	10/27/2013
LIB	175	1700	10/27/2013
LIB	175	425	8/10/2014
LIB	50	150	6/21/2009
LIB	64	350	6/10/2010
LIB	51	2000	5/19/2017
LIB	85	733.3	10/13/2016
LIB	80	1266.7	10/13/2013
LIB	350	1130	11/21/2013
LIB	250	610	7/19/2013
LIB	400	425	10/25/2010
LIB	22.5	15000	12/18/2008
LIB	250	385	7/1/2014
LIB	600	150	7/1/2015
LIB	200	1139.3	12/13/2012
LIB	275	326.4	12/13/2013
LIB	275	326.4	12/13/2013
Euribor	175	297.7	4/16/2014
Euribor	225	575.1	4/16/2015
Euribor	225	575.1	4/16/2015
Euribor	250	575.1	4/16/2016
Euribor	250	575.1	4/16/2016
LIB	225	60	2/20/2013
LIB	225	3015	9/21/2014
Euribor	250	191.7	5/26/2014
Euribor	300	191.7	5/26/2015
LIB	250	920	11/16/2013
LIB	85	1200	9/19/2012
Euribor	600	163.6	12/9/2014
Euribor	225	412.1	6/9/2012
Euribor	275	272.7	6/9/2013
Euribor	275	272.7	6/9/2014
Euribor	212.5	269	6/25/2015
Euribor	250	134.5	6/25/2016
LIB	87.5	4000	2/22/2010
Euribor	185	2303.5	7/5/2012
Euribor	235	715.7	7/5/2013
LIB	200	580	3/22/2014
LIB	200	100	3/22/2015
LIB	212.5	267.6	6/1/2014
LIB	275	505.4	6/1/2015
LIB	237.5	909.4	7/10/2015
LIB	237.5	909.4	7/10/2015
LIB	237.5	909.4	7/10/2015



S000ER016TL05	TLB	USD
S000C9019TB01	TLB	
00SQAN047TB01	TLB	
S000C4010TB01	TLB	
S000ET032DD01	Delay Draw TL	
S000ET050LC01	LC	
S000ET039TB01	TLB	
S000DT012TL01	TL	AUD
S0007S062TB01	1st Lien TL	
S0007S060TC01	2nd Lien TL	PIK toggle
S000EF013TB01	TLB (Euro)	(EURO)
S000EF012PR01	TLB&C	EUR
S000EF011TC01	TLC (Euro)	(EURO)
S0009Y020DP02	RC	DIP
S0001K014RC02	RC	
S0001K016TB01	TLB	
S000FH016TL01	TL	USD
S000FH014TL02	TL	USD
S000BN029TA01	TLA1	EUR
S000BN027TA02	TLA2	EUR
S000BN026PR01	TLB&C	EUR
S000BN027TB01	TLB1	EUR
S000BN025TB02	TLB2	EUR
S000BN025TC01	TLC1	EUR
S000BN023TC02	TLC2	EUR
J000030B9LC01	LC	04 Synthetic
J000030B3TB01	TLB	04
J000030B1TC01	TLC	04
0SSCCO025TC01	TLC1	Add on TLC
S0007Q017TB01	TLB	
00SOIN042TL01	TL	Exit
S000BC039TB01	1st Lien TL	
0SBSAO022TB01	1st Lien TL	
S000DV015LC01	LC	
S000DV017TB02	TLB1	
S000DV019TB01	TLB2	
S0008B041TL01	2nd Lien TL (Euro)	
S0008B042PR01	PR	B/C/E (EUR)
S0008B040PR02	PR	B/C/E (USD)
S0008B045TA01	TLA (Euro)	
S0008B049TB03	TLB	USD
S0008B043TB01	TLB (Euro)	
S0008B047TC03	TLC	USD
S0008B041TC01	TLC (Euro)	
S0008B047TE01	TLE	Euro
S0008B043TE03	TLE	USD
S000C6023TB01	TLB	
S000B6024RC01	RC	
S000B6024TB01	TLB	
S000DL019TC01	2nd Lien TL	
S000AS015TL02	2nd Lien TL	GBP
S000AS019TB01	TLB	GBP
S000AS018PR01	TLB&C	GBP
S000AS017TC01	TLC	GBP
S000AQ037TC01	2nd Lien TL	
S000FB011RC01	RC	HKD
S000BR010TB01	1st Lien TL	
S000BR018TC01	2nd Lien TL	
S000AX012TB04	TLB	
00SVUN044TB01	TLB	
S000E0016TB01	TLB	
S000FF012RC01	RC	HKD
S000FF010TL01	TL	HKD
S000F8011DD01	Delay Draw TL	Billing Services Group LLC
T0004T047TB01	TLB	Billing Services Group LLC
T0007Y015LC01	LC	
T0007Y019TB01	TLB	
T000B1014TL01	TL	USD
T000AT018TA01	TLA	GBP
T00070023TA01	TLA	
T00070021TB01	TLB	
T00070028PR02	TLB&C	
T00070029TC01	TLC	
T0006U040TC01	2nd Lien TL	

7/31/2008	84.3333	3.000	83.500	86	3.000	87 Class IIA
7/31/2008	86.8333	3.000	86.625	88	3.000	88.5 Class IIA
7/31/2008	94.4167	3.000	94.250	95.1667	3.000	95.25 Class II
7/31/2008	91.25	1.000		92.5	1.000	Class I
7/31/2008	79.0625	4.000	79.000	80.5	4.000	80.5 Class II
7/31/2008	79.0625	4.000	79.000	80.5	4.000	80.5 Class II
7/31/2008	79.0625	4.000	79.000	80.5	4.000	80.5 Class II
7/31/2008	89.6667	9.000	90.000	92.2222	9.000	91.5 Class IIA
7/31/2008	88	2.000		89.5	2.000	Class I
7/31/2008	83	1.000		85	1.000	Class I
7/31/2008	92.375	4.000	92.500	94	4.000	94 Class IIA
7/31/2008	92.5	3.000	92.000	94	3.000	94.5 Class IIA
7/31/2008	92.375	4.000	92.500	94	4.000	94 Class IIA
7/31/2008	41	1.000		43	1.000	Class I
7/31/2008	84	3.000	83.500	86	3.000	87 Class II
7/31/2008	85.025	5.000	85.250	86.525	5.000	86.313 Class II
7/31/2008	97.59	3.000	96.685	98.9803	3.000	99.62 Class IIA
7/31/2008	94.8223	3.000	92.534	98.1	3.000	99.53 Class IIA
7/31/2008	90.125	4.000	90.000	91.875	4.000	92 Class IIA
7/31/2008	90.125	4.000	90.000	91.875	4.000	92 Class IIA
7/31/2008	89.9722	9.000	90.375	91.4722	9.000	91 Class IIA
7/31/2008	89.9444	9.000	90.250	91.5556	9.000	91 Class IIA
7/31/2008	89.9444	9.000	90.250	91.5556	9.000	91 Class IIA
7/31/2008	89.9444	9.000	90.250	91.5556	9.000	91 Class IIA
7/31/2008	89.9444	9.000	90.250	91.5556	9.000	91 Class IIA
7/31/2008	96.5972	9.000	96.875	97.5411	9.000	97.25 Class II
7/31/2008	96.5972	9.000	96.875	97.5411	9.000	97.25 Class II
7/31/2008	96.5972	9.000	96.875	97.5411	9.000	97.25 Class II
7/31/2008	96.5972	9.000	96.875	97.5411	9.000	97.25 Class II
7/31/2008	97.2083	6.000	97.250	98.2083	6.000	98 Class II
7/31/2008	94.875	4.000	94.875	95.8125	4.000	95.75 Class II
7/31/2008	94.25	4.000	94.250	95.5	4.000	95.75 Class II
7/31/2008	78	1.000		79	1.000	Class I
7/31/2008	88.75	3.000	88.500	90.3333	3.000	90.5 Class II
7/31/2008	88.75	3.000	88.500	90.3333	3.000	90.5 Class II
7/31/2008	88.75	3.000	88.500	90.3333	3.000	90.5 Class II
7/31/2008	84.625	4.000	84.750	86.5	4.000	86.5 Class IIA
7/31/2008	91.4167	6.000	92.000	92.75	6.000	92 Class IIA
7/31/2008	91.5	6.000	92.000	92.8333	6.000	92.75 Class IIA
7/31/2008	92.1667	3.000	92.000	93.1667	3.000	93.25 Class IIA
7/31/2008	91.5	6.000	92.000	92.8333	6.000	92.75 Class IIA
7/31/2008	91.5714	7.000	92.250	92.8571	7.000	92 Class IIA
7/31/2008	91.5	6.000	92.000	92.8333	6.000	92.75 Class IIA
7/31/2008	91.6429	7.000	92.250	93.0714	7.000	92 Class IIA
7/31/2008	91.6429	7.000	92.250	93.0714	7.000	92 Class IIA
7/31/2008	91.5	6.000	92.000	92.8333	6.000	92.75 Class IIA
7/31/2008	86.1667	3.000	85.250	90.5	3.000	91.5 Class II
7/31/2008	89	3.000	88.500	91	3.000	91.5 Class II
7/31/2008	81.3333	3.000	80.750	83	3.000	83.5 Class II
7/31/2008	5	3.000	5.000	10	3.000	10 Class II
7/31/2008	80.3333	3.000	80.000	84	3.000	85 Class IIA
7/31/2008	85	4.000	85.000	87.5	4.000	87.5 Class IIA
7/31/2008	85	4.000	85.000	87.5	4.000	87.5 Class IIA
7/31/2008	85	4.000	85.000	87.5	4.000	87.5 Class IIA
7/31/2008	61.3333	3.000	60.000	66.3333	3.000	67 Class II
7/31/2008	97.8838	5.000	98.250	98.886	5.000	98.78 Class IIA
7/31/2008	10	1.000		30	1.000	Class I
7/31/2008	0.5	1.000		5	1.000	Class I
7/31/2008	94.0875	10.000	94.625	94.962	10.000	94.438 Class II
7/31/2008	94.3611	9.000	94.625	95.0833	9.000	95 Class II
7/31/2008	76.1875	4.000	76.125	77.9375	4.000	78 Class II
7/31/2008	98.1087	3.000	97.413	98.9983	3.000	99.47 Class IIA
7/31/2008	98.1087	3.000	97.413	98.9983	3.000	99.47 Class IIA
7/31/2008	97.5	1.000		98.75	1.000	Class I
7/31/2008	97.5	1.000		98.75	1.000	Class I
7/31/2008	96.15	5.000	96.750	97.1	5.000	96.75 Class II
7/31/2008	96.15	5.000	96.750	97.1	5.000	96.75 Class II
7/31/2008	94.9387	3.000	92.783	95.7663	3.000	96.875 Class IIA
7/31/2008	94.875	4.000	94.500	96.5	4.000	96.5 Class IIA
7/31/2008	94.8333	6.000	95.250	95.9167	6.000	95.75 Class IIA
7/31/2008	95.5179	14.000	95.875	96.6964	14.000	96.125 Class IIA
7/31/2008	95.5625	12.000	95.875	96.7708	12.000	96.375 Class IIA
7/31/2008	95.5179	14.000	95.875	96.6964	14.000	96.125 Class IIA
7/31/2008	73	2.000		75	2.000	Class I

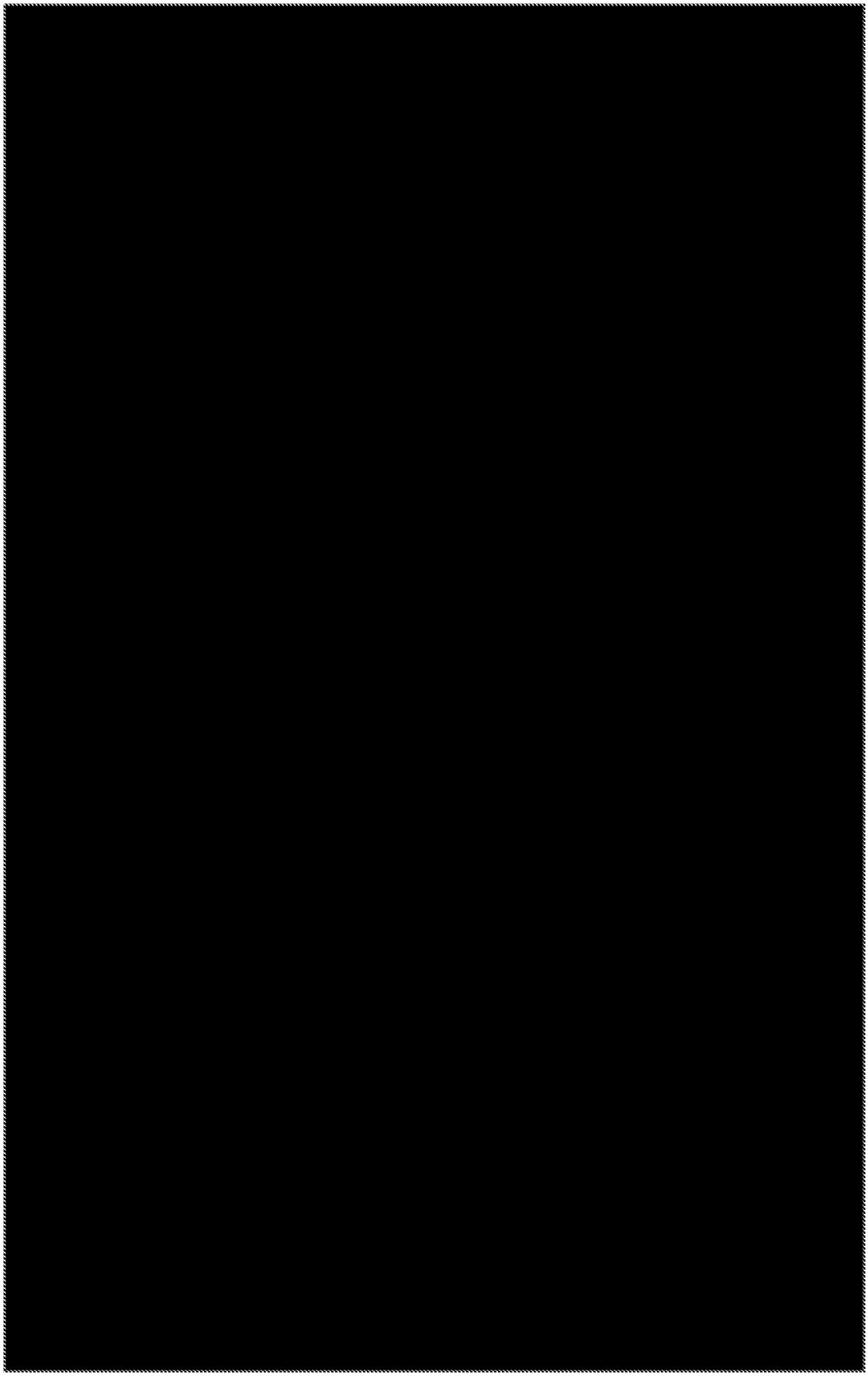
LIB	237.5	909.4	7/10/2015
LIB	175	950	4/27/2013
LIB	325	1200	12/3/2014
LIB	225	400	3/10/2013
LIB	275	240	7/24/2014
LIB	275	150	7/24/2014
LIB	300	2410	7/24/2014
		1658.8	12/28/2012
LIB	250	395	6/15/2014
LIB	575	150	6/15/2015
Euribor	225	495.3	6/14/2015
Euribor	250	495.3	6/14/2016
LIB	650	130	5/12/2012
LIB	250	275	3/31/2013
LIB	225	850	4/30/2015
LIB	22	200	6/27/2010
LIB	34	100	6/27/2012
Euribor		689.3	7/16/2013
Euribor		689.3	7/16/2013
Euribor		1669.4	7/16/2014
Euribor		68.9	7/16/2014
Euribor		1669.4	7/16/2015
Euribor		68.9	7/16/2015
LIB	309	121.9	11/1/2010
LIB	200	975	11/1/2011
LIB	200	300	11/1/2011
LIB	200	300	11/1/2011
LIB	350	632.1	2/27/2011
LIB	500	1200	2/28/2014
LIB	250	840	4/27/2014
LIB	450	325	6/10/2012
	415	50	3/30/2013
LIB	400	1550	3/30/2013
LIB	400	200	
Euribor	525	820.6	7/11/2016
Euribor	200	346.7	6/21/2010
Euribor	225	1810.9	7/11/2014
Euribor	237.5	1810.9	7/11/2014
Euribor	275	493.8	7/11/2015
Euribor	275	493.8	7/11/2015
Euribor	275	506.2	7/11/2015
Euribor	275	506.2	7/11/2015
LIB	225	75	6/12/2013
LIB	115	1100	4/25/2012
LIB	175	250	5/5/2013
LIB	600	96	3/1/2015
LIB	600	150	
		1950.7	6/15/2013
LIB	325	160	12/15/2009
LIB	725	85	12/15/2010
LIB	200	4000	2/28/2014
LIB	150	1250	6/2/2012
LIB	300	1720	5/10/2014
		645.1	10/24/2012
		645.1	10/24/2012
LIB	200	112	6/25/2014
LIB	225	300	10/31/2012
LIB	225	1250	10/31/2012
		750	10/10/2013
LIB	175	3270.8	11/30/2012
Euribor	225	2243.8	12/19/2014
Euribor	275	3529.6	12/19/2015
Euribor	325	3529.6	12/19/2016
LIB	725	300	7/31/2013



T0006U034RC01	RC	
T0006U016TL01	TL	TOUSA Kolter
T0005P034TL01	2nd Lien TL (Euro)	EUR
T0005P038TA01	TLA (Euro)	Tyrol
T0005P034TB02	TLB (Euro)	EUR
T0005P036TB01	TLB (Euro)	Tyrol
T0005P035PR01	TLB&C	EUR,Tyrol
T0005P032TC02	TLC (Euro)	EUR
T0005P034TC01	TLC (Euro)	Tyrol
T0009L013TL01	2nd Lien TL	EUR
T0009L011TL02	Mezzanine	EUR
T0009L015TB01	TLB	EUR
T0009L014PR01	TLB&C	EUR
T0009L013TC01	TLC	EUR
T000AR013DD01	Delay Draw TL	
T000AR010TB01	TLB	
T000AX015TL01	TL	
T0007Z026TA01	TLA (Euro)	EURO
T0007Z024TB01	TLB (Euro)	EURO
T0009X018TL05	TL	Subord/Jnr Holdco/GBP
T000AD019TL01	TL	Cengage
T00056026TL02	TL	5 Year TL
T0004D067TB01	TLB	
T0009S010TB01	TLB	
T0006V022TL01	1st Lien TL	EUR
T0006V020TL02	2nd Lien TL	EUR
T0009R018LC01	LC	Ceva. EUR
T0009R016LC02	LC	Ceva. USD
T0009R010TL01	TLB	Ceva. USD
T0009R012TB01	TLB (Euro)	Ceva
T0008W012TB01	TLB (Euro)	
T0008W011PR01	TLB&C	
T0008W010TC01	TLC (Euro)	
00TWRN037TB01	2nd Lien TL	
00TWRN041LC01	LC	
00TWRN045TB01	TLB	
00TOYN043TL01	Initial TL	Toys R Us RE
00TOYN068TL01	TLB	Toys R Us Delaware
T0009Q014TB01	1st Lien TL	
T0009Q012TC01	2nd Lien TL	
T0009Q010LC01	LC	1st Lien Synthetic LC
T0009Q014RC01	RC	1st Lien Synthetic RC
T0009Q022TB01	TLB	
T00072027TB01	TLB	GBP
T00028086TB01	TLB	
T00028060TB01	TLB2	
T0007T026TB02	TLB	Euro
T0007T028TB01	TLB	GBP
T0007T024TB03	TLB	USD
T0007T023PR03	TLB&C	Euro
T0007T027PR01	TLB&C	GBP
T0007T021PR04	TLB&C	USD
T0007T024TC02	TLC	Euro
T0007T026TC01	TLC	GBP
T0007T022TC03	TLC	USD
T00065047TB01	TLB	GBP
T00065046PR01	TLB&C	GBP
T00065045TC01	TLC	GBP
T00099031DD01	Delay Draw TL	add on
T00099026LC01	LC	
T00099020TB01	TLB	USD
T000A0027TB01	TLB	
T000A0026TG01	TLX	
0TPCSO029TL01	1st Lien TL	
T00083016TB01	TLB	Proceeds back the spin-off and fund a dividend payment to parents, Kerr-McGee Worldwide Corp
T0009W011TB01	TLB	LV Tropicana
T0009V013TB01	TLB	Tropicana Entertainment
T0003T020TL01	1st Lien TL	
T0003T012TC01	2nd Lien TL	
T0003T022TB01	Delay Draw TL	Add On
T000AS018TB01	TLB1	Electric Future Holdings
T000AS016TC01	TLB2	Electric Future Holdings
T000AS010TD01	TLB3	Electric Future Holdings
U00021055TB01	TLB	

7/31/2008	91.3333	3.000	90.250	92.6667	3.000	93.5 Class II
7/31/2008	88.4167	3.000	87.875	90.4167	3.000	91.125 Class II
7/31/2008	74.8182	11.000	75.750	77.4545	11.000	76 Class IIA
7/31/2008	81.95	10.000	82.250	83.65	10.000	83 Class IIA
7/31/2008	90.8333	3.000	90.500	92.8333	3.000	93.25 Class IIA
7/31/2008	84	12.000	84.500	85.875	12.000	85.5 Class IIA
7/31/2008	83.9167	12.000	84.500	85.7917	12.000	85.5 Class IIA
7/31/2008	90.8333	3.000	90.500	92.8333	3.000	93.25 Class IIA
7/31/2008	84	12.000	84.500	85.875	12.000	85.5 Class IIA
7/31/2008	94.625	3.000	93.938	95.7917	3.000	97.188 Class IIA
7/31/2008	98.6667	3.000	98.000	100.3333	3.000	100.5 Class IIA
7/31/2008	96.0469	8.000	97.250	97.6563	8.000	97 Class IIA
7/31/2008	96.3393	7.000	97.250	97.8929	7.000	97.125 Class IIA
7/31/2008	96.0469	8.000	97.250	97.6563	8.000	97 Class IIA
7/31/2008	95.1094	8.000	95.563	95.8125	8.000	95.75 Class II
7/31/2008	95.1094	8.000	95.563	95.8125	8.000	95.75 Class II
7/31/2008	91.5	2.000		92.25	2.000	Class I
7/31/2008	46.1667	3.000	45.500	52.8333	3.000	54 Class IIA
7/31/2008	46.1667	3.000	45.500	52.8333	3.000	54 Class IIA
7/31/2008	89.9	5.000	90.500	92.2	5.000	92.25 Class IIA
7/31/2008	88.1875	8.000	88.500	89.0313	8.000	88.875 Class II
7/31/2008	96.0833	3.000	96.000	97.25	3.000	97.5 Class II
7/31/2008	95.45	5.000	95.688	96.125	5.000	96.125 Class II
7/31/2008	83	1.000		85	1.000	Class I
7/31/2008	79.3333	3.000	79.000	83	3.000	84 Class IIA
7/31/2008	78.6667	3.000	78.000	82	3.000	82 Class IIA
7/31/2008	94.1	5.000	94.000	96.1	5.000	96 Class IIA
7/31/2008	91	3.000	90.500	93	3.000	94 Class IIA
7/31/2008	91	3.000	90.500	93	3.000	94 Class IIA
7/31/2008	94.1	5.000	94.000	96.1	5.000	96 Class IIA
7/31/2008	94.2	5.000	94.500	95.8	5.000	95.5 Class IIA
7/31/2008	94.2	5.000	94.500	95.8	5.000	95.5 Class IIA
7/31/2008	94.2	5.000	94.500	95.8	5.000	95.5 Class IIA
7/31/2008	70	1.000		75	1.000	Class I
7/31/2008	80	1.000		85	1.000	Class I
7/31/2008	80	1.000		85	1.000	Class I
7/31/2008	91.875	6.000	92.250	92.9583	6.000	92.5 Class II
7/31/2008	95.0417	6.000	95.375	96.0417	6.000	96 Class II
7/31/2008	95.9375	4.000	96.000	96.625	4.000	96.625 Class II
7/31/2008	89.3333	3.000	89.250	90.5	3.000	90.5 Class II
7/31/2008	95.9375	4.000	96.000	96.625	4.000	96.625 Class II
7/31/2008	95.9375	4.000	96.000	96.625	4.000	96.625 Class II
7/31/2008	93	1.000		95	1.000	Class I
7/31/2008	80.7	5.000	80.500	82.5	5.000	82 Class IIA
7/31/2008	96.7	5.000	96.875	97.9	5.000	97.75 Class II
7/31/2008	96.7	5.000	96.875	97.9	5.000	97.75 Class II
7/31/2008	92.5	3.000	92.250	93.8333	3.000	94.25 Class IIA
7/31/2008	92.7	5.000	93.000	94.2	5.000	93.75 Class IIA
7/31/2008	92.5625	4.000	92.500	94.0625	4.000	93.875 Class IIA
7/31/2008	92.5	3.000	92.250	93.8333	3.000	94.25 Class IIA
7/31/2008	92.7	5.000	93.000	94.2	5.000	93.75 Class IIA
7/31/2008	92.4167	3.000	91.875	94.0833	3.000	94.625 Class IIA
7/31/2008	92.5	3.000	92.250	93.8333	3.000	94.25 Class IIA
7/31/2008	92.7	5.000	93.000	94.2	5.000	93.75 Class IIA
7/31/2008	92.5625	4.000	92.500	94.0625	4.000	93.875 Class IIA
7/31/2008	90.875	4.000	90.500	92.875	4.000	92.75 Class IIA
7/31/2008	90.875	4.000	90.500	92.875	4.000	92.75 Class IIA
7/31/2008	90.875	4.000	90.500	92.875	4.000	92.75 Class IIA
7/31/2008	83.25	5.000	83.250	84.35	5.000	84.125 Class II
7/31/2008	83.625	4.000	83.875	84.875	4.000	85.375 Class IIA
7/31/2008	83.625	4.000	83.875	84.875	4.000	85.375 Class IIA
7/31/2008	71.25	4.000	71.125	72.375	4.000	71.875 Class II
7/31/2008	96.45	5.000	96.625	97.35	5.000	97.5 Class II
7/31/2008	99.875	1.000		100	1.000	Class I
7/31/2008	93.5	2.000		96	2.000	Class I
7/31/2008	81.75	3.000	81.375	83.75	3.000	84.25 Class II
7/31/2008	84.375	4.000	84.375	86.25	4.000	86.375 Class II
7/31/2008	90.25	2.000		91.75	2.000	Class I
7/31/2008	84	2.000		86	2.000	Class I
7/31/2008	90.25	2.000		91.75	2.000	Class I
7/31/2008	93.6875	6.000	93.750	94.4375	6.000	94.25 Class II
7/31/2008	93.9643	7.000	94.063	94.5357	7.000	94.313 Class II
7/31/2008	93.6094	8.000	93.750	94.2656	8.000	94.125 Class II
7/31/2008	72.35	5.000	72.500	74.35	5.000	74 Class II

LIB	400	700	3/9/2010
LIB	225	75	1/7/2008
Euribor	450	632.9	11/20/2016
Euribor	200	1481.4	5/20/2014
Euribor	300	67.4	12/19/2015
Euribor		1313	5/20/2015
Euribor	325	67.4	12/19/2016
Euribor	300	1313	5/20/2016
Euribor	500	86.3	6/11/2016
Euribor	950	132.8	12/11/2016
Euribor	250	179.3	12/11/2014
Euribor	300	179.3	12/11/2015
LIB	300	150	6/6/2014
LIB	300	1755	6/6/2014
LIB	700	300	2/29/2012
Euribor	200	206.6	8/2/2014
Euribor	250	863.6	8/2/2015
LIB	375	1637.4	2/26/2014
LIB	275	3440	7/5/2014
LIB	40	4000	2/21/2011
LIB	200	600	2/23/2014
LIB	175	370	12/21/2012
Euribor		164.3	11/28/2011
Euribor	700	72.3	5/28/2012
LIB	250	202.8	12/14/2013
LIB	250	202.8	12/14/2013
LIB	250	654.1	12/14/2013
LIB	250	654.1	12/14/2013
LIB	275	312.7	6/22/2014
LIB	325	312.7	6/22/2015
LIB	875	155	
		60	8/1/2013
LIB	425	259.3	12/24/2013
LIB	425	804	7/19/2012
LIB	425	804	7/19/2012
LIB	200	850	11/28/2013
LIB	425	495	11/28/2014
LIB	200	250	11/28/2013
LIB	250	50	11/28/2011
LIB	275	165	10/12/2014
LIB	212.5	1593.8	6/5/2015
LIB	200	650	6/23/2013
LIB	200	650	6/23/2013
LIB	250	256.2	10/30/2013
LIB	250	256.2	10/30/2013
LIB	250	256.2	10/30/2013
LIB	300	256.2	10/30/2014
LIB	300	256.2	10/30/2014
LIB	300	256.2	10/30/2014
LIB	250	235.2	11/19/2014
LIB	300	235.2	11/19/2015
LIB	250	1040	8/23/2013
LIB	225	125	7/29/2013
LIB	250	1410	8/23/2013
LIB	300	5515	5/17/2014
LIB	250	750	11/17/2008
LIB	325	250	11/18/2009
LIB	175	200	11/17/2011
LIB	225	1530	1/3/2012
LIB	250	1530	1/3/2012
LIB	300	111	3/15/2011
LIB	550	45	6/30/2011
LIB	550	45	6/30/2011
LIB	350	3450	10/10/2014
LIB	350	7000	10/10/2014
LIB	350	6000	10/10/2014
LIB	200	1800	2/1/2014



U0002L024TL02	2nd Lien TL	GBP
U0002L028TB01	TLB	GBP
U0002L026TB02	TLB (Euro)	EUR
U00035010TD01	TLD	
U0001R071TL08	TL (Euro)	Holdco/EUR
U0001R079TL0C	TLM	EUR
U0001R078TL08	TLM	M4 Euro
U0001R081TL01	TLN	USD - Combined from N1 and N2
U0002M034TB01	1st Lien TL	
U0002M032TC01	2nd Lien TL	
U0003T038TB01	TLB	Holdco USD
U0003T012TB01	TLB	Opco USD
00UVNN023TB01	1st Lien TL	
00UVNN021TC01	2nd Lien TL	
00UVNN026DD01	Delay Draw TL	
U0001X029TL02	TL	
U0000X032TB01	TLB	
U0003S014TB01	TLB	
U0001Y040DD01	Delay Draw TL	
U0001Y047TB01	TLB	
00VCIN023DD01	Delay Draw TL	
00VCIN020TB01	TLB	
V0001U069TB01	TLB	
V00048014TL01	TL	
V0004A019TL01	TL	AUD
V00037012DD01	Delay Draw TL	
V00037019TB01	TLB	MOP facility
V00037027TB01	TLB	USD
V00037017TB02	TLB2	Add On
V0003V016TB01	TLB	
V0003G019TB01	TLB	
V00044015TB01	1st Lien TL	
V00044013TC01	2nd Lien TL	
V00031020TB01	TLB (Euro)	EURO
V00031028TC01	TLC (Euro)	EURO
V0003R011TL02	TL	Holdco Jr Sub GBP
V0003R019TL03	TL	Holdco/Jnr Sub EUR
000VCN044TB01	TLB	
000VCN042TB02	TLB2	Add-On
V0002K035TL01	2nd Lien TL (Euro)	EUR
V0002K037RC01	RC	EUR
V0002K037TB01	TLB (Euro)	EUR
V0002K036PR01	TLB&C	EUR
V0002K035TC01	TLC (Euro)	EUR
V0002T034TB03	TLB (Euro)	(Belg) EUR
V0002T038TB01	TLB (Euro)	EUR
V0004C017RC01	RC (EURO)	EUR
V0000H054IT01	Incremental TL	
V0000H040LC01	LC	
V0000H044RC01	RC	
V0000H044TB01	TLB	
W00047026DD02	Delay Draw TL	Dovobet
W00047028DD01	Delay Draw TL	Dovonex
W00047025TB01	TLB	
W00047023TC01	TLC	
W00047021TD01	TLD	
W0003L025TB01	TLB	
W0003N039RC01	RC	
W0003N035TD01	TLD	
W0003N033TE01	TLE	Add-On
W0001Y094RC01	RC	
W0003X027TL01	2nd Lien TL	Latimer Newco; GBP
W0003X029TB01	TLB	Latimer Newco; GBP
W0003X027TB02	TLB (Euro)	Latimer Newco
W0003X024PR03	TLB&C	Latimer Newco; Euro
W0003X026PR02	TLB&C	Latimer Newco; GBP
W0003X025TB03	TLB2	Latimer Newco; GBP
W0003X023TB04	TLB3	GBP
W0003X027TC01	TLC	Latimer Newco; GBP
W0003X025TC02	TLC (Euro)	Latimer Newco
W0005G016TB01	TLB	
W00056018TB01	1st Lien TL	
W00056016TC01	2nd Lien TL	
W0005V013TB01	TLB	AUD

7/31/2008	77.3333	6.000	78.000	80.1667	6.000	79 Class IIA
7/31/2008	86.7222	9.000	87.000	88.3333	9.000	87.75 Class IIA
7/31/2008	87.3333	6.000	87.500	88.9167	6.000	88 Class IIA
7/31/2008	96	1.000		97	1.000	Class I
7/31/2008	91	3.000	90.000	91.6667	3.000	93.25 Class IIA
7/31/2008	87.7604	12.000	88.000	88.8229	12.000	88.313 Class IIA
7/31/2008	87.7188	12.000	88.000	88.8229	12.000	88.313 Class IIA
7/31/2008	93.6	5.000	93.875	94.45	5.000	94.5 Class II
7/31/2008	58.5	4.000	59.000	63.75	4.000	65 Class II
7/31/2008	51	3.000	44.000	59.3333	3.000	65 Class IIA
7/31/2008	91.5	4.000	91.500	92.5625	4.000	92.5 Class II
7/31/2008	91.5	4.000	91.500	92.5625	4.000	92.5 Class IIA
7/31/2008	81.5313	8.000	81.875	82.6875	8.000	82.5 Class II
7/31/2008	94.6667	3.000	94.250	97.1667	3.000	98.5 Class II
7/31/2008	81.5313	8.000	81.875	82.6875	8.000	82.5 Class II
7/31/2008	65.1	5.000	65.500	67	5.000	66.5 Class II
7/31/2008	79.125	6.000	79.375	80.625	6.000	80.125 Class II
7/31/2008	92	3.000	92.000	93.3333	3.000	93.5 Class II
7/31/2008	85	3.000	84.000	87	3.000	87.5 Class II
7/31/2008	85	3.000	84.000	87	3.000	87.5 Class II
7/31/2008	93.5833	3.000	93.500	94.4167	3.000	94.5 Class II
7/31/2008	93.5833	3.000	93.500	94.4167	3.000	94.5 Class II
7/31/2008	95.9063	4.000	95.938	97.2175	4.000	97 Class II
7/31/2008	96	1.000		98	1.000	Class I
7/31/2008	95.25	4.000	95.500	96.875	4.000	97.5 Class IIA
7/31/2008	96.2321	7.000	96.500	97.1607	7.000	97 Class II
7/31/2008	96.2321	7.000	96.500	97.1607	7.000	97 Class II
7/31/2008	95.8445	4.000	96.000	97.7268	4.000	97.53 Class IIA
7/31/2008	96.2321	7.000	96.500	97.1607	7.000	97 Class II
7/31/2008	90.5	1.000		91.5	1.000	Class I
7/31/2008	94.1667	3.000	94.000	95.1667	3.000	95.375 Class II
7/31/2008	89.5	1.000		91	1.000	Class I
7/31/2008	80	1.000		82	1.000	Class I
7/31/2008	79	3.000	78.500	80.6667	3.000	81.5 Class IIA
7/31/2008	79	3.000	78.500	80.6667	3.000	81.5 Class IIA
7/31/2008	88.125	4.000	88.250	90.125	4.000	90.25 Class IIA
7/31/2008	88.5	3.000	88.250	90.5	3.000	90.75 Class IIA
7/31/2008	73.85	5.000	73.625	76.05	5.000	75.25 Class II
7/31/2008	73.85	5.000	73.625	76.05	5.000	75.25 Class II
7/31/2008	55.4375	8.000	55.750	58.6875	8.000	57.5 Class IIA
7/31/2008	67	3.000	65.500	70.6667	3.000	72 Class IIA
7/31/2008	64	13.000	65.000	66.6923	13.000	65 Class IIA
7/31/2008	64	13.000	65.000	66.6923	13.000	65 Class IIA
7/31/2008	64	13.000	65.000	66.6923	13.000	65 Class IIA
7/31/2008	81.3333	3.000	80.750	83.3333	3.000	84 Class IIA
7/31/2008	81.2857	7.000	82.000	83	7.000	82.5 Class IIA
7/31/2008	98.5	3.000	98.250	98.8333	3.000	99.125 Class IIA
7/31/2008	99	1.000		99.5	1.000	Class I
7/31/2008	94.125	2.000		95.375	2.000	Class I
7/31/2008	93	1.000		95	1.000	Class I
7/31/2008	95.25	4.000	95.250	96.375	4.000	96.25 Class II
7/31/2008	96.8333	3.000	96.750	97.8333	3.000	98 Class II
7/31/2008	96.8333	3.000	96.750	97.8333	3.000	98 Class II
7/31/2008	96.2917	6.000	96.875	97.375	6.000	97.5 Class II
7/31/2008	96.2917	6.000	96.875	97.375	6.000	97.5 Class II
7/31/2008	96.2917	6.000	96.875	97.375	6.000	97.5 Class II
7/31/2008	93.0833	3.000	93.000	94.0833	3.000	94.25 Class II
7/31/2008	98.5	1.000		99.5	1.000	Class I
7/31/2008	99	1.000		99.75	1.000	Class I
7/31/2008	99	1.000		99.75	1.000	Class I
7/31/2008	91	4.000	91.250	92.75	4.000	93 Class II
7/31/2008	89	3.000	87.500	90.6667	3.000	91.5 Class IIA
7/31/2008	93.2222	9.000	94.000	95	9.000	94.25 Class IIA
7/31/2008	93	3.000	92.750	94.6667	3.000	94.75 Class IIA
7/31/2008	93	3.000	92.750	94.6667	3.000	94.75 Class IIA
7/31/2008	93.3333	6.000	94.000	95.1667	6.000	94.75 Class IIA
7/31/2008	92.4375	4.000	92.500	93.6875	4.000	94 Class IIA
7/31/2008	91.1667	3.000	90.250	93.1667	3.000	94 Class IIA
7/31/2008	93.2222	9.000	94.000	95	9.000	94.25 Class IIA
7/31/2008	93	3.000	92.750	94.6667	3.000	94.75 Class IIA
7/31/2008	97	3.000	96.875	98	3.000	98.125 Class II
7/31/2008	95.625	4.000	95.625	96.6875	4.000	96.625 Class II
7/31/2008	97.25	2.000		98.125	2.000	Class I
7/31/2008	96.9375	4.000	97.125	98.8125	4.000	99 Class IIA

LIB	400	314.9	7/23/2016
LIB	250	1899	1/23/2015
LIB	250	1899	1/23/2015
LIB	225	330	5/25/2012
	200	2269.1	12/31/2014
Euribor	200	334.7	12/31/2014
	175		12/31/2014
LIB	275	295	12/27/2012
LIB	725	65	6/27/2013
LIB	300	1035	10/11/2014
LIB	300	1035	10/11/2014
LIB	225	7000	9/29/2014
LIB	250	500	3/29/2009
LIB	225	450	9/29/2014
LIB	250	1600	3/23/2014
LIB	275	2065	7/3/2014
LIB	300	725	9/26/2014
LIB	350	60	8/7/2012
LIB	350	250	8/7/2010
LIB	175	160	3/2/2014
LIB	175	590	3/2/2014
LIB	225	795.7	8/15/2011
LIB	375	120	11/5/2014
		369.8	7/9/2013
LIB	225	700	5/26/2012
LIB	225	100	5/25/2013
LIB	225	1200	4/11/2013
LIB	225	1200	4/11/2013
LIB	250	650	5/4/2014
LIB	175	285	8/1/2013
LIB	300	430	8/16/2014
LIB	700	200	8/16/2015
Euribor		202.8	6/11/2015
Euribor		202.8	6/11/2016
LIB	375	1001.2	4/20/2013
LIB	375	1001.2	4/20/2013
LIB	300	800	6/13/2010
LIB	300	500	12/13/2013
Euribor	425	537.8	11/28/2016
Euribor	195	268.9	5/28/2014
Euribor	225	1566.2	5/28/2015
Euribor	275	1566.2	5/28/2016
LIB	200	1311.3	5/21/2014
LIB	200	1311.3	5/21/2014
		13358	6/10/2012
LIB	400	200	11/6/2011
LIB	250	75	12/22/2011
LIB	250	250	12/14/2010
LIB	250	425	12/14/2011
LIB	275	188.2	1/30/2013
LIB	275	188.2	1/30/2013
LIB	275	763.1	1/30/2013
LIB	275	209	1/30/2013
LIB	275	164	1/18/2012
LIB	200	1438	2/28/2011
LIB	450	60	12/28/2009
LIB	275	245.3	12/28/2011
LIB	250	50	12/28/2011
LIB	200	700	8/17/2011
LIB	450	159.3	11/3/2016
LIB	225	267.5	5/3/2015
LIB	225	267.5	5/3/2015
LIB	225	162.3	5/3/2015
LIB	200	583.6	5/3/2015
LIB	300	267.5	5/3/2016
LIB	300	267.5	5/3/2016
LIB	150	500	1/26/2014
LIB	225	435	9/25/2013
LIB	550	165	3/25/2014
		4385	11/23/2010

W00059016TB04	TLB	add on, Old TLB2
W00059012TB01	TLB2	Old TLB1
W00059013TB05	TLB3	New TLB3
W0003G037DD01	Delay Draw TL	
W0003G034TB01	TLB	
W0003J028TB02	1st Lien TL	
W0003J026TC02	2nd Lien TL	
W0003R020TL01	2nd Lien TL	Euro
W0003R028TL02	2nd Lien TL	USD
W0003R037NT01	PIK	EUR
W0003R022RC01	RC	
W0003R024TA01	TLA (Euro)	
W0003R022TB01	TLB (Euro)	
W0003R021PR01	TLB&C	Euro
W0003R020TC01	TLC (Euro)	
W00051017TB02	TLB	
0WCIIO024TL01	DIP	
W0000F021RC01	364 RC	
WRGRACE00RC01	RC	
W0005U017TA01	TLB	USD
Y00008017TB01	TLB	
Y0000J045TA03	TLA	A$
Y0000J049TA01	TLA	GBP
Y0000J047TA02	TLA (Euro)	
Y0000J047TB01	TLB	GBP
Y0000J043TB03	TLB	USD; B1
Y0000J045TB02	TLB (Euro)	B2
Y0000G033TL01	2nd Lien TL	
Y0000G037TA01	TLA	
Y0000G035TB01	TLB	Euro
Y0000G034PR01	TLB&C	
Y0000G033TC01	TLC	Euro
Y0000T019TL01	TL	NZD
Y0000U016TL01	TL	USD

7/31/2008	89.5781	8.000	89.563	90.6094	8.000	90.313 Class II
7/31/2008	89.5781	8.000	89.563	90.6094	8.000	90.313 Class II
7/31/2008	99.125	2.000		100.125	2.000	Class I
7/31/2008	89.5938	4.000	90.188	91.6563	4.000	91.5 Class II
7/31/2008	89.5938	4.000	90.188	91.6563	4.000	91.5 Class II
7/31/2008	72.5	3.000	72.000	74.5	3.000	75.25 Class II
7/31/2008	40	2.000		46	2.000	Class I
7/31/2008	99.9545	11.000	100.250	100.9773	11.000	100.625 Class IIA
7/31/2008	99.6667	3.000	99.500	100.6667	3.000	101 Class IIA
7/31/2008	92	4.000	92.000	93.75	4.000	93.75 Class IIA
7/31/2008	88.1667	3.000	87.750	89.8333	3.000	90.25 Class IIA
7/31/2008	93.1563	8.000	93.375	94.7188	8.000	94.5 Class IIA
7/31/2008	95.3958	12.000	95.500	96.4167	12.000	96.25 Class IIA
7/31/2008	95.5	9.000	95.500	96.4722	9.000	96.5 Class IIA
7/31/2008	95.3958	12.000	95.500	96.4167	12.000	96.25 Class IIA
7/31/2008	96.4219	8.000	96.750	97.2969	8.000	97 Class II
7/31/2008	152.125	2.000		155.125	2.000	Class I
7/31/2008	170.6875	4.000	170.625	172.75	4.000	173 Class II
7/31/2008	170.6875	4.000	170.625	172.75	4.000	173 Class II
7/31/2008	91.546	4.000	91.500	94.25	4.000	93 Class IIA
7/31/2008	89.8333	3.000	89.250	91.1667	3.000	91.75 Class II
7/31/2008	84.5357	7.000	85.000	86.6071	7.000	86 Class IIA
7/31/2008	84.7708	12.000	85.125	86.5625	12.000	86.125 Class IIA
7/31/2008	85.175	10.000	85.750	86.725	10.000	86.375 Class IIA
7/31/2008	87.8333	3.000	87.500	89.3333	3.000	89.5 Class IIA
7/31/2008	86.9167	6.000	87.000	88.3333	6.000	88 Class IIA
7/31/2008	88.9375	8.000	89.625	90.3125	8.000	89.75 Class IIA
7/31/2008	86.5	5.000	86.750	88.2	5.000	88 Class IIA
7/31/2008	91	3.000	90.000	93	3.000	93.5 Class IIA
7/31/2008	94.55	10.000	95.125	96.025	10.000	95 Class IIA
7/31/2008	94.15	10.000	95.125	95.625	10.000	94.875 Class IIA
7/31/2008	94.6	10.000	95.125	96.075	10.000	95 Class IIA
7/31/2008	91.1	5.000	92.500	93.1	5.000	91.5 Class IIA
7/31/2008	98.4175	4.000	98.485	99.0738	4.000	99 Class IIA

LIB	237.5	135	5/11/2013
LIB	237.5	2100	2/14/2014
LIB	500	134	5/11/2013
LIB	450	275	5/31/2014
LIB	450	1125	5/30/2014
LIB	275	450	5/14/2014
LIB	480	100	11/14/2014
Euribor	525	842.5	3/22/2015
Euribor	625	842.5	3/22/2015
Euribor	750	1760.9	12/6/2011
Euribor	225	481.4	9/22/2012
LIB	225	4061.8	9/22/2012
Euribor	275	1850.4	9/22/2013
Euribor	325	1850.4	9/22/2014
LIB	150	1900	7/17/2013
LIB	400	132.5	12/18/2002
LIB	75	250	3/26/2006
LIB	175	125	6/25/2014
LIB	200	650	2/6/2014
LIB	175	5680.2	8/9/2011
LIB	175	5680.2	8/9/2011
LIB	175	5680.2	8/9/2011
LIB	200	2272.1	8/9/2013
LIB	200	2272.1	8/9/2013
LIB	200	2272.1	8/9/2013
Euribor	450	17.9	6/11/2015
Euribor	225	155.4	12/11/2012
Euribor	250	149.4	12/11/2013
Euribor	250	820	12/14/2013
Euribor	300	149.4	12/11/2014
		894.2	8/7/2013
LIB	26.5	190	1/29/2010

	1	2	3	4	5	6	7
	SOURCE = MARKIT.COM					1	2
industry_name+USD+rating USD	Sector Download			Credit			

ID	Type	Date	Prevdate	IndustryName	Rating	Interpolated
Basic MaterialsUSDA	sector	30-Jun-08		Basic Materials	A	N
Basic MaterialsUSDAA	sector	30-Jun-08		Basic Materials	AA	Y
Basic MaterialsUSDAAA	sector	30-Jun-08		Basic Materials	AAA	Y
Basic MaterialsUSDCCC	sector	30-Jun-08		Basic Materials	CCC	N
Basic MaterialsUSDCCC+	sector	30-Jun-08		Basic Materials	CCC+	
Basic MaterialsUSDB-	sector	30-Jun-08		Basic Materials	B-	
Basic MaterialsUSDB	sector	30-Jun-08		Basic Materials	B	N
Basic MaterialsUSDB+	sector	30-Jun-08		Basic Materials	B+	
Basic MaterialsUSDBB-	sector	30-Jun-08		Basic Materials	BB-	
Basic MaterialsUSDBB	sector	30-Jun-08		Basic Materials	BB	N
Basic MaterialsUSDBBB	sector	30-Jun-08		Basic Materials	BBB	N
Consumer GoodsUSDA	sector	30-Jun-08		Consumer Goods	A	N
Consumer GoodsUSDAA	sector	30-Jun-08		Consumer Goods	AA	N
Consumer GoodsUSDAAA	sector	30-Jun-08		Consumer Goods	AAA	Y
Consumer GoodsUSDCCC	sector	30-Jun-08		Consumer Goods	CCC	N
Consumer GoodsUSDCCC+	sector	30-Jun-08		Consumer Goods	CCC+	
Consumer GoodsUSDB-	sector	30-Jun-08		Consumer Goods	B-	
Consumer GoodsUSDB	sector	30-Jun-08		Consumer Goods	B	N
Consumer GoodsUSDB+	sector	30-Jun-08		Consumer Goods	B+	
Consumer GoodsUSDBB-	sector	30-Jun-08		Consumer Goods	BB-	
Consumer GoodsUSDBB	sector	30-Jun-08		Consumer Goods	BB	N
Consumer GoodsUSDBBB	sector	30-Jun-08		Consumer Goods	BBB	N
Consumer ServicesUSDA	sector	30-Jun-08		Consumer Services	A	N
Consumer ServicesUSDAA	sector	30-Jun-08		Consumer Services	AA	N
Consumer ServicesUSDAAA	sector	30-Jun-08		Consumer Services	AAA	Y
Consumer ServicesUSDCCC	sector	30-Jun-08		Consumer Services	CCC	N
Consumer ServicesUSDCCC+	sector	30-Jun-08		Consumer Services	CCC+	
Consumer ServicesUSDB-	sector	30-Jun-08		Consumer Services	B-	
Consumer ServicesUSDB	sector	30-Jun-08		Consumer Services	B	N
Consumer ServicesUSDB+	sector	30-Jun-08		Consumer Services	B+	
Consumer ServicesUSDBB-	sector	30-Jun-08		Consumer Services	BB-	
Consumer ServicesUSDBB	sector	30-Jun-08		Consumer Services	BB	N
Consumer ServicesUSDBBB	sector	30-Jun-08		Consumer Services	BBB	N
CreditUSDA	sector	30-Jun-08		Credit	A	N
CreditUSDAA	sector	30-Jun-08		Credit	AA	N
CreditUSDAAA	sector	30-Jun-08		Credit	AAA	N
CreditUSDCCC	sector	30-Jun-08		Credit	CCC	N
CreditUSDCCC+	sector	30-Jun-08		Credit	CCC+	
CreditUSDB-	sector	30-Jun-08		Credit	B-	
CreditUSDB	sector	30-Jun-08		Credit	B	N
CreditUSDB+	sector	30-Jun-08		Credit	B+	
CreditUSDBB-	sector	30-Jun-08		Credit	BB-	
CreditUSDBB	sector	30-Jun-08		Credit	BB	N
CreditUSDBBB	sector	30-Jun-08		Credit	BBB	N
FinancialsUSDA	sector	30-Jun-08		Financials	A	N
FinancialsUSDAA	sector	30-Jun-08		Financials	AA	N
FinancialsUSDAAA	sector	30-Jun-08		Financials	AAA	N
FinancialsUSDCCC	sector	30-Jun-08		Financials	CCC	Y
FinancialsUSDCCC+	sector	30-Jun-08		Financials	CCC+	
FinancialsUSDB-	sector	30-Jun-08		Financials	B-	
FinancialsUSDB	sector	30-Jun-08		Financials	B	N
FinancialsUSDB+	sector	30-Jun-08		Financials	B+	
FinancialsUSDBB-	sector	30-Jun-08		Financials	BB-	
FinancialsUSDBB	sector	30-Jun-08		Financials	BB	N
FinancialsUSDBBB	sector	30-Jun-08		Financials	BBB	N
GovernmentUSDA	sector	30-Jun-08		Government	A	N
GovernmentUSDAA	sector	30-Jun-08		Government	AA	N
GovernmentUSDAAA	sector	30-Jun-08		Government	AAA	N
GovernmentUSDCCC	sector	30-Jun-08		Government	CCC	Y
GovernmentUSDCCC+	sector	30-Jun-08		Government	CCC+	
GovernmentUSDB-	sector	30-Jun-08		Government	B-	
GovernmentUSDB	sector	30-Jun-08		Government	B	N
GovernmentUSDB+	sector	30-Jun-08		Government	B+	
GovernmentUSDBB-	sector	30-Jun-08		Government	BB-	
GovernmentUSDBB	sector	30-Jun-08		Government	BB	N
GovernmentUSDBBB	sector	30-Jun-08		Government	BBB	N
Health CareUSDA	sector	30-Jun-08		Health Care	A	N
Health CareUSDAA	sector	30-Jun-08		Health Care	AA	N

	8	9	10	11	12	13	14	15
	3	4	5	6	7	8	9	10
Formula								0.00%
Recovery	Spread6m	Spread1y	Spread2y	Spread3y	Spread4y	Spread5y	Spread6y	
0.393160835	0.002898052	0.003307421	0.004054784	0.004715621	0.005299414	0.005814701		0.62%
0.4	0.003219403	0.003644809	0.004401594	0.005049317	0.005604837	0.006082255		0.65%
	0.01621471	0.015494897	0.013429086	0.011290841	0.009562345	0.008430963		0.82%
0.357658497	0.17594082	0.196356842	0.205876332	0.201911581	0.196595358	0.192691557		19.08%
0.373135447	0.140069326	0.154890542	0.162200089	0.159603491	0.155805175	0.152900957		0.151419181
0.388612397	0.104197832	0.113424242	0.118523846	0.1172954	0.115014991	0.113110356		0.112027167
0.404089347	0.068326338	0.071957942	0.074847603	0.07498731	0.074224807	0.073319756		7.26%
0.404574989	0.051632947	0.054439528	0.05710565	0.057898333	0.058051314	0.058072859		0.058190208
0.405060631	0.034939556	0.036921114	0.039363697	0.040809355	0.041877822	0.042825962		0.043745263
0.405546272	0.018246166	0.019402701	0.021621743	0.023720378	0.025704329	0.027579065		2.93%
0.390478862	0.008895398	0.00933725	0.010230802	0.011128071	0.012019607	0.012897789		1.37%
0.385500532	0.002248528	0.002929201	0.004063331	0.004948974	0.005639394	0.006176625		0.65%
0.385221014	0.001751047	0.002113214	0.002747055	0.003276843	0.003719636	0.004089701		0.44%
0.380984477	0.008819249	0.008983745	0.008381154	0.007327389	0.006346026	0.00566897		0.56%
0.353537717	0.221789069	0.216682969	0.20846835	0.202400713	0.197978895	0.194811617		19.30%
0.364922392	0.183637883	0.180500781	0.17525077	0.171204898	0.168158739	0.165918723		0.164560218
0.376307067	0.145486696	0.144318594	0.142033189	0.140009084	0.138338582	0.137025829		0.136169219
0.387691743	0.10733551	0.108136406	0.108815609	0.108813269	0.108518426	0.108132936		10.78%
0.394723405	0.082426565	0.08319318	0.084070557	0.084443697	0.084577087	0.084610052		0.084612104
0.401755067	0.05751762	0.058249954	0.059325504	0.060074126	0.060635748	0.061087168		0.061445988
0.408786729	0.032608675	0.033306729	0.034580451	0.035704554	0.036694409	0.037564285		3.83%
0.390520021	0.006685641	0.007627784	0.009252497	0.010583633	0.011674213	0.012567686		1.32%
0.395618606	0.003128182	0.00362913	0.004559618	0.005401976	0.006164097	0.006853236		0.74%
0.381775412	0.001358997	0.001642423	0.002159595	0.00261649	0.003019674	0.00337508		0.37%
	0.006844669	0.006982305	0.006588838	0.005850767	0.005151828	0.004678393		0.47%
0.31169897	0.080020746	0.204677445	0.322480993	0.354206506	0.353647648	0.343533468		33.36%
0.333594099	0.072515466	0.156791998	0.237339584	0.260127159	0.261086064	0.255425351		0.249618495
0.355489228	0.065010186	0.10890655	0.152198174	0.166047813	0.168524479	0.167317235		0.16560768
0.377384358	0.057504907	0.061021103	0.067056765	0.071968466	0.075962895	0.079209118		8.16%
0.383950742	0.045729042	0.050805816	0.058802165	0.063788257	0.067057893	0.069418196		0.071048972
0.390517126	0.033953178	0.04059053	0.050547566	0.055608048	0.058152891	0.059627275		0.060501079
0.397083511	0.022177313	0.030375244	0.042292966	0.047427839	0.049247888	0.049836353		5.00%
0.395173246	0.008750868	0.009391462	0.010617713	0.011773605	0.012862536	0.013887808		1.48%
	0.006159783	0.006419141	0.006940318	0.007460237	0.007974343	0.008478965		0.90%
	0.006842809	0.007073953	0.007533931	0.007988153	0.008433932	0.008869111		0.93%
	0.034464211	0.030072952	0.02298572	0.017862411	0.014389029	0.012293984		1.18%
	0.179579733	0.192157774	0.20789876	0.215954023	0.219972406	0.221939386		22.26%
0	0.136605976	0.148093996	0.161550745	0.16796555	0.171005258	0.172437712		0.172930223
0	0.093632219	0.104030218	0.115202731	0.119977076	0.12203811	0.122936038		0.123220416
	0.050658462	0.05996644	0.068854716	0.071988603	0.073070962	0.073434365		7.35%
0	0.042510667	0.049243978	0.056065389	0.058872495	0.060169024	0.06087161		0.061253962
0	0.034362872	0.038521516	0.043276062	0.045756387	0.047267086	0.048308856		0.048997316
	0.026215077	0.027799053	0.030486736	0.032640279	0.034365148	0.035746102		3.67%
	0.008629814	0.009063274	0.009925238	0.010776719	0.011613764	0.012433131		1.32%
0.335452752	0.022802705	0.021551158	0.019574955	0.018196126	0.017305533	0.016811004		1.68%
0.327947158	0.007933058	0.008316125	0.009034803	0.009694395	0.010299597	0.010854748		1.13%
0.393010721	0.034597166	0.032589379	0.029324455	0.026885396	0.025097645	0.023820471		2.31%
0.356029412	0.285106636	0.316669622	0.339663918	0.3399357	0.334196169	0.328291301		32.45%
0.353242796	0.242132879	0.272605844	0.293315903	0.291947227	0.285229021	0.278789627		0.274807835
0.350456181	0.199159122	0.228542066	0.246967888	0.243958754	0.236261873	0.229287954		0.225098028
0.347669566	0.156185366	0.184478288	0.200619873	0.19597028	0.187294725	0.17978628		17.54%
0.345422054	0.104123577	0.135366775	0.152928211	0.147809627	0.140686975	0.13516007		0.132115995
0.343174542	0.052061789	0.086255261	0.105236548	0.099648974	0.094079225	0.090533861		0.08884377
0.340927031	0	0.037143747	0.057544885	0.051488321	0.047471474	0.045907651		4.56%
0.357386055	0.061778681	0.057024855	0.049137652	0.043146697	0.038769847	0.03576082		3.44%
0.335042713	0.002894247	0.003914892	0.005654911	0.00705722	0.008186001	0.009093433		0.97%
0.335796014	0.009968811	0.009377771	0.008548455	0.008104042	0.007958387	0.008041245		0.84%
0.385747536	0.001452712	0.001642633	0.001965598	0.002225235	0.002433961	0.002601758		0.27%
0.4	0.167352378	0.174535661	0.187473353	0.196723964	0.202739961	0.206534659		20.85%
0.365440476	0.124378621	0.130471883	0.141125338	0.148735491	0.153772813	0.157032985		0.158783019
0.330880952	0.081404865	0.086408105	0.094777323	0.100747018	0.104805665	0.107531311		0.109073212
0.296321429	0.038431108	0.042344327	0.048429308	0.052758544	0.055838517	0.058029638		5.94%
0.283096561	0.027059463	0.030553434	0.036051713	0.040030117	0.042910458	0.044997003		0.046301565
0.269871693	0.015687818	0.01876254	0.023674118	0.027301689	0.029982399	0.031964368		0.033239725
0.256646826	0.004316174	0.006971647	0.011296523	0.014573262	0.01705434	0.018931734		2.02%
0.291340381	0.004370921	0.006340961	0.00950659	0.011858193	0.013600891	0.014888915		1.57%
0.394690006	0.001348984	0.001954254	0.002971446	0.003775059	0.004408806	0.00490762		0.53%
0.393844851	0.001336073	0.00171579	0.002376412	0.002924177	0.003378354	0.003754924		0.40%

16	17	18	17	18	19	20
11	12	13	14	15	16	17
	0.00%	0.00%				

Spread7y	Spread8y	Spread9y	Spread10y	Spread15y	Spread20y	Spread30y
0.006669634	0.70%	0.73%	0.007605588	0.008545699	0.009032443	0.009408174
0.006847871	0.71%	0.74%	0.007648294	0.008411865	0.008791025	0.009081114
0.008000087	0.89%	0.99%	0.010826	0.01952242	0.028340294	0.040574762
0.188930834	18.85%	18.81%	0.187631911	0.187450814	0.187446253	0.18744615
0.149937406	0.149549807	0.149162208	0.14877461	0.148555489	0.148543654	0.148542852
0.110943978	0.110601755	0.110259532	0.109917309	0.109660164	0.109641056	0.109639554
0.071950549	7.17%	7.14%	0.071060007	0.070764839	0.070738458	0.070736257
0.058307557	0.058606101	0.058904645	0.059203189	0.060963886	0.062376259	0.064108166
0.044664564	0.0455585	0.046452435	0.04734637	0.051162934	0.05401406	0.057480076
0.031021572	3.25%	3.40%	0.035489551	0.041361981	0.045651862	0.050851985
0.014591185	1.54%	1.61%	0.01691871	0.020130925	0.022529216	0.02543865
0.006917052	0.71%	0.73%	0.007507485	0.007860054	0.007942534	0.007956209
0.004657415	0.48%	0.50%	0.005204621	0.005658614	0.005843272	0.00594876
0.005441067	0.61%	0.67%	0.007367032	0.01313262	0.018837401	0.026579289
0.191090818	19.05%	18.99%	0.189239251	0.18975204	0.190946758	0.192242255
0.163201713	0.16271838	0.162235048	0.161751715	0.161974092	0.16274828	0.163607746
0.135312609	0.134963132	0.134613656	0.13426418	0.134196144	0.134549803	0.134973237
0.107423504	10.72%	10.70%	0.106776644	0.106418195	0.106351326	0.106338728
0.084614155	0.084641382	0.084668609	0.084695835	0.084953672	0.085151868	0.085314715
0.061804807	0.06207488	0.062344953	0.062615027	0.063489149	0.063952409	0.064290703
0.038995458	3.95%	4.00%	0.040534218	0.042024625	0.042752951	0.04326669
0.013899309	1.43%	1.47%	0.01512259	0.016064873	0.016412164	0.016587143
0.008038621	0.85%	0.90%	0.009418328	0.010947606	0.011850526	0.012686996
0.003963417	0.42%	0.44%	0.004604606	0.005243123	0.005569358	0.005816075
0.004630297	0.53%	0.59%	0.006517724	0.012168342	0.017954361	0.025986444
0.323725152	31.91%	31.45%	0.309912164	0.305493445	0.305140589	0.305115086
0.243811639	0.241217312	0.238622985	0.236028657	0.234127404	0.23424334	0.234373502
0.163898126	0.163313801	0.162729476	0.162145151	0.162761362	0.16334609	0.163631918
0.083984613	8.54%	8.68%	0.088261645	0.091395321	0.09244884	0.092890334
0.072679748	0.073632529	0.074585311	0.075538092	0.077627363	0.07832971	0.078624039
0.061374883	0.061854769	0.062334654	0.062814539	0.063859405	0.064210579	0.064357744
0.050070018	5.01%	5.01%	0.050090987	0.050091448	0.050091448	0.050091448
0.015760092	1.66%	1.74%	0.018167738	0.021290693	0.023547588	0.026317875
0.009448754	0.99%	1.03%	0.010778541	0.012616297	0.013997311	0.015696562
0.00970126	1.01%	1.05%	0.010839064	0.012418715	0.013623193	0.015150895
0.011333584	1.27%	1.40%	0.015342467	0.028821594	0.043918121	0.06769478
0.223340674	22.35%	22.36%	0.223701132	0.223740244	0.223741016	0.22374103
0.173422734	0.173504101	0.173585467	0.173666834	0.173692628	0.17369313	0.17369314
0.123504793	0.123547374	0.123589955	0.123632537	0.123645012	0.123645245	0.123645249
0.073586852	7.36%	7.36%	0.073598239	0.073597396	0.07359736	0.073597359
0.061636314	0.061830261	0.062024208	0.062218155	0.062619122	0.062747419	0.062799869
0.049685776	0.050069874	0.050453973	0.050838071	0.051640848	0.051897478	0.052002378
0.037735237	3.83%	3.89%	0.039457987	0.040662573	0.041047536	0.041204888
0.014008875	1.47%	1.55%	0.016190458	0.019295834	0.021752736	0.025057567
0.016712019	1.71%	1.75%	0.017960803	0.02149463	0.025043777	0.029938114
0.011830635	1.22%	1.26%	0.013009836	0.014400055	0.015292391	0.016225702
0.022367795	2.22%	2.20%	0.021837261	0.022643983	0.023746953	0.025073946
0.320743983	31.95%	31.82%	0.316982165	0.31614228	0.316100813	0.316098979
0.270826042	0.269533317	0.268240593	0.266947868	0.266094664	0.266052928	0.266051089
0.220908101	0.219576591	0.218245081	0.21691357	0.216047048	0.216005043	0.216003198
0.170990161	16.96%	16.82%	0.166879273	0.165999432	0.165957157	0.165955308
0.12907192	0.128151571	0.127231222	0.126310872	0.125723893	0.125695709	0.125694476
0.087153679	0.086683277	0.086212874	0.085742472	0.085448353	0.08543426	0.085433644
0.045235439	4.52%	4.52%	0.045174071	0.045172813	0.045172811	0.045172811
0.033015643	3.36%	3.41%	0.034630935	0.045186846	0.058647844	0.081663275
0.010405835	1.08%	1.12%	0.011544107	0.012327818	0.012561384	0.012633482
0.008675399	0.92%	0.97%	0.010233996	0.013076427	0.015363554	0.017935982
0.002845096	0.29%	0.30%	0.003058701	0.003212128	0.003263643	0.003286747
0.210450994	21.12%	21.18%	0.212548873	0.213392803	0.213539847	0.213571267
0.160533054	0.161193561	0.161854068	0.162514575	0.163345187	0.163491962	0.163523377
0.110615113	0.111236834	0.111858556	0.112480278	0.113297571	0.113444077	0.113475486
0.060697172	6.13%	6.19%	0.06244598	0.063249955	0.063396191	0.063427596
0.047606127	0.048203808	0.04880149	0.049399171	0.050289027	0.05047012	0.05051412
0.034515082	0.035127509	0.035739935	0.036352362	0.037328098	0.03754405	0.037600645
0.021424037	2.21%	2.27%	0.023305552	0.02436717	0.024617979	0.024687169
0.01653521	1.69%	1.73%	0.017686569	0.018237395	0.018322928	0.018321639
0.00560638	0.58%	0.60%	0.006178526	0.006533351	0.006619883	0.006633268
0.004325996	0.45%	0.47%	0.004866029	0.005301123	0.005471409	0.005564064

18

x

Basic MaterialsA	8
Basic MaterialsAA	9
Basic MaterialsAAA	10
Basic MaterialsCCC	14
Basic MaterialsCCC+	
Basic MaterialsB-	
Basic MaterialsB	11
Basic MaterialsB+	
Basic MaterialsBB-	
Basic MaterialsBB	12
Basic MaterialsBBB	13
Consumer GoodsA	15
Consumer GoodsAA	16
Consumer GoodsAAA	17
Consumer GoodsCCC	21
Consumer GoodsCCC+	
Consumer GoodsB-	
Consumer GoodsB	18
Consumer GoodsB+	
Consumer GoodsBB-	
Consumer GoodsBB	19
Consumer GoodsBBB	20
Consumer ServicesA	22
Consumer ServicesAA	23
Consumer ServicesAAA	24
Consumer ServicesCCC	28
Consumer ServicesCCC+	
Consumer ServicesB-	
Consumer ServicesB	25
Consumer ServicesB+	
Consumer ServicesBB-	
Consumer ServicesBB	26
Consumer ServicesBBB	27
CreditA	1
CreditAA	2
CreditAAA	3
CreditCCC	7
CreditCCC+	
CreditB-	
CreditB	4
CreditB+	
CreditBB-	
CreditBB	5
CreditBBB	6
FinancialsA	29
FinancialsAA	30
FinancialsAAA	31
FinancialsCCC	35
FinancialsCCC+	
FinancialsB-	
FinancialsB	32
FinancialsB+	
FinancialsBB-	
	33
	34
GovernmentA	36
GovernmentAA	37
GovernmentAAA	38
GovernmentCCC	42
GovernmentCCC+	
GovernmentB-	
GovernmentB	39
GovernmentB+	
GovernmentBB-	
GovernmentBB	40
GovernmentBBB	41
Health CareA	43
Health CareAA	44

AAA	B+
AA	B
A	B-
BBB	CCC+
BB	CCC
BB-	

Health CareUSDAAA	sector	30-Jun-08	Health Care	AAA	Y
Health CareUSDCCC	sector	30-Jun-08	Health Care	CCC	Y
Health CareUSDCCC+	sector	30-Jun-08	Health Care	CCC+	
Health CareUSDB-	sector	30-Jun-08	Health Care	B-	
Health CareUSDB	sector	30-Jun-08	Health Care	B	N
Health CareUSDB+	sector	30-Jun-08	Health Care	B+	
Health CareUSDBB-	sector	30-Jun-08	Health Care	BB-	
Health CareUSDBB	sector	30-Jun-08	Health Care	BB	N
Health CareUSDBBB	sector	30-Jun-08	Health Care	BBB	N
IndustrialsUSDA	sector	30-Jun-08	Industrials	A	N
IndustrialsUSDAA	sector	30-Jun-08	Industrials	AA	N
IndustrialsUSDAAA	sector	30-Jun-08	Industrials	AAA	N
IndustrialsUSDCCC	sector	30-Jun-08	Industrials	CCC	N
IndustrialsUSDCCC+	sector	30-Jun-08	Industrials	CCC+	
IndustrialsUSDB-	sector	30-Jun-08	Industrials	B-	
IndustrialsUSDB	sector	30-Jun-08	Industrials	B	N
IndustrialsUSDB+	sector	30-Jun-08	Industrials	B+	
IndustrialsUSDBB-	sector	30-Jun-08	Industrials	BB-	
IndustrialsUSDBB	sector	30-Jun-08	Industrials	BB	N
IndustrialsUSDBBB	sector	30-Jun-08	Industrials	BBB	N
Oil & GasUSDA	sector	30-Jun-08	Oil & Gas	A	N
Oil & GasUSDAA	sector	30-Jun-08	Oil & Gas	AA	N
Oil & GasUSDAAA	sector	30-Jun-08	Oil & Gas	AAA	N
Oil & GasUSDCCC	sector	30-Jun-08	Oil & Gas	CCC	Y
Oil & GasUSDCCC+	sector	30-Jun-08	Oil & Gas	CCC+	
Oil & GasUSDB-	sector	30-Jun-08	Oil & Gas	B-	
Oil & GasUSDB	sector	30-Jun-08	Oil & Gas	B	Y
Oil & GasUSDB+	sector	30-Jun-08	Oil & Gas	B+	
Oil & GasUSDBB-	sector	30-Jun-08	Oil & Gas	BB-	
Oil & GasUSDBB	sector	30-Jun-08	Oil & Gas	BB	N
Oil & GasUSDBBB	sector	30-Jun-08	Oil & Gas	BBB	N
TechnologyUSDA	sector	30-Jun-08	Technology	A	N
TechnologyUSDB	sector	30-Jun-08	Technology	B	N
TechnologyUSDB+	sector	30-Jun-08	Technology	B+	
TechnologyUSDBB-	sector	30-Jun-08	Technology	BB-	
TechnologyUSDBB	sector	30-Jun-08	Technology	BB	N
TechnologyUSDBBB	sector	30-Jun-08	Technology	BBB	N
TelecommunicationsUSDA	sector	30-Jun-08	Telecommunications	A	N
TelecommunicationsUSDAA	sector	30-Jun-08	Telecommunications	AA	Y
TelecommunicationsUSDAAA	sector	30-Jun-08	Telecommunications	AAA	Y
TelecommunicationsUSDCCC	sector	30-Jun-08	Telecommunications	CCC	N
TelecommunicationsUSDCCC+	sector	30-Jun-08	Telecommunications	CCC+	
TelecommunicationsUSDB-	sector	30-Jun-08	Telecommunications	B-	
TelecommunicationsUSDB	sector	30-Jun-08	Telecommunications	B	N
TelecommunicationsUSDB+	sector	30-Jun-08	Telecommunications	B+	
TelecommunicationsUSDBB-	sector	30-Jun-08	Telecommunications	BB-	
TelecommunicationsUSDBB	sector	30-Jun-08	Telecommunications	BB	N
TelecommunicationsUSDBBB	sector	30-Jun-08	Telecommunications	BBB	N
UtilitiesUSDA	sector	30-Jun-08	Utilities	A	N
UtilitiesUSDAA	sector	30-Jun-08	Utilities	AA	N
UtilitiesUSDAAA	sector	30-Jun-08	Utilities	AAA	Y
UtilitiesUSDCCC	sector	30-Jun-08	Utilities	CCC	Y
UtilitiesUSDCCC+	sector	30-Jun-08	Utilities	CCC+	
UtilitiesUSDB-	sector	30-Jun-08	Utilities	B-	
UtilitiesUSDB	sector	30-Jun-08	Utilities	B	N
UtilitiesUSDB+	sector	30-Jun-08	Utilities	B+	
UtilitiesUSDBB-	sector	30-Jun-08	Utilities	BB-	
UtilitiesUSDBB	sector	30-Jun-08	Utilities	BB	N
UtilitiesUSDBBB	sector	30-Jun-08	Utilities	BBB	N

0.407291667	0.006729211	0.007294207	0.007250338	0.00653879	0.005763769	0.005204916	0.51%
	0.144691096	0.153987903	0.17011712	0.181546399	0.189047555	0.193853124	19.64%
0.124666667	0.101717339	0.109924125	0.123769105	0.133557926	0.140080407	0.14435145	0.146677917
0.249333333	0.058743582	0.065860347	0.07742109	0.085569453	0.091113259	0.094849776	0.09696811
0.374	0.015769825	0.021796569	0.031073075	0.037580979	0.042146111	0.045348103	4.73%
0.392677981	0.015926389	0.021042491	0.028938551	0.034498554	0.038413228	0.041169166	0.04282186
0.411355961	0.016082953	0.020288413	0.026804027	0.031416129	0.034680344	0.036990229	0.038385417
0.430033942	0.016239517	0.019534335	0.024669503	0.028333705	0.03094746	0.032811292	3.39%
0.389334821	0.007733239	0.007853163	0.008244195	0.008791423	0.009449567	0.010182243	1.10%
0.386325275	0.002431507	0.003055891	0.004102669	0.004927504	0.005576884	0.006087659	0.64%
0.391623377	0.001829707	0.00217978	0.002805426	0.003343405	0.003805995	0.004203756	0.45%
0.4	0.005747502	0.006028988	0.006548112	0.007013775	0.007431449	0.007806045	0.81%
0.464230769	0.112411375	0.087952644	0.078866857	0.078212547	0.078185241	0.078187979	7.82%
0.439930014	0.082807374	0.068881941	0.066152259	0.067757479	0.068989861	0.069756591	0.070132847
0.415629258	0.053203374	0.049811238	0.053437662	0.057302411	0.059794481	0.061325203	0.062077094
0.391328502	0.023599374	0.030740534	0.040723064	0.046847343	0.0505991	0.052893815	5.40%
0.394817595	0.023794052	0.029105616	0.0367239	0.041611082	0.044783821	0.046874307	0.048055382
0.398306688	0.02398873	0.027470698	0.032724735	0.036374821	0.038968541	0.0408548	0.042089422
0.401795781	0.024183408	0.02583578	0.028725571	0.031138559	0.033153262	0.034835292	3.61%
0.390303392	0.006754595	0.007282647	0.008277755	0.009196521	0.01004457	0.010827139	1.15%
0.389351852	0.003265609	0.003460576	0.00386215	0.004272339	0.004684304	0.005092614	0.55%
0.4	0.001292905	0.001599933	0.002138339	0.002589571	0.002967727	0.003284628	0.35%
0.4	0.001313453	0.001464565	0.001750072	0.002008689	0.002238076	0.002438303	0.26%
	0.143095141	0.14951213	0.16155169	0.170450505	0.17641655	0.180310479	18.24%
0.132105263	0.100121384	0.105448353	0.115203675	0.122462031	0.127449402	0.130808805	0.132717409
0.264210526	0.057147627	0.061384575	0.068855661	0.074473558	0.078482254	0.081307131	0.083007602
0.396315789	0.014173871	0.017320797	0.022507646	0.026485085	0.029515106	0.031805458	3.33%
0.39290301	0.013563167	0.016088794	0.020332396	0.023684925	0.026329862	0.028413633	0.029877195
0.389490231	0.012952464	0.014856791	0.018157146	0.020884765	0.023144618	0.025021809	0.026456596
0.386077451	0.01234176	0.013624789	0.015981896	0.018084604	0.019959374	0.021629984	2.30%
0.394467607	0.00347825	0.004478804	0.006092834	0.00730022	0.008203246	0.008878508	0.93%
0.384215441	0.001861573	0.002396755	0.003320331	0.004077442	0.004697745	0.005205667	0.56%
0.364114114	0.012200558	0.034809499	0.057707868	0.066553159	0.06993406	0.071209472	7.15%
0.373690912	0.013678405	0.029662109	0.046555862	0.053852403	0.057309312	0.059193258	0.060233497
0.38326771	0.015156251	0.024514718	0.035403856	0.041151646	0.044684565	0.047177044	0.048935116
0.392844508	0.016634098	0.019367328	0.02425185	0.028450889	0.032059817	0.03516083	3.76%
0.377379013	0.006832348	0.007353756	0.008345876	0.009273446	0.010140025	0.010949061	1.17%
0.390887044	0.002448259	0.003020665	0.004039839	0.004911711	0.005657489	0.00629534	0.68%
0.311904763	0.002719733	0.0033288	0.004385371	0.005259284	0.00598355	0.006585009	0.70%
	0.013698097	0.014151474	0.01337959	0.011760351	0.010208462	0.00912786	0.89%
0.421247166	0.03326497	0.040334706	0.049757705	0.055172938	0.058284572	0.060072312	6.09%
0.418342276	0.027450146	0.033439254	0.041901823	0.047276702	0.050779204	0.053126604	0.054511308
0.415437386	0.021635323	0.026543802	0.034045942	0.039380467	0.043273836	0.046180896	0.048141862
0.412532497	0.015820499	0.01964835	0.026190061	0.031484231	0.035768468	0.039235188	4.18%
0.40027438	0.013421911	0.01773731	0.024645583	0.029781741	0.033621032	0.036507389	0.038429444
0.388016262	0.011023323	0.01582627	0.023101104	0.028079251	0.031473597	0.033779589	0.035086472
0.375758145	0.008624735	0.01391523	0.021556626	0.02637676	0.029326161	0.03105179	3.17%
0.393655279	0.005877461	0.006652941	0.008079082	0.009353493	0.01049219	0.011509509	1.24%
0.398080479	0.00197369	0.002556165	0.003529208	0.004292109	0.004889599	0.005356999	0.57%
0.365171146	0.000835403	0.000994508	0.001355168	0.001728786	0.002083708	0.002404005	0.27%
0.375	0.004207554	0.004227876	0.004134562	0.00386576	0.003554988	0.003332329	0.34%
0.4	0.141993422	0.151557182	0.167881927	0.179211963	0.186451184	0.190917969	19.31%
0.40339233	0.099019665	0.107493405	0.121533912	0.13122349	0.137484036	0.141416295	0.143385747
0.406784661	0.056045908	0.063429627	0.075185897	0.083235017	0.088516888	0.091914622	0.09367594
0.410176991	0.013072151	0.019365849	0.028837882	0.035246544	0.03954974	0.042412948	4.40%
0.409786279	0.01303436	0.017581305	0.024579509	0.029511063	0.033015319	0.035536653	0.037151645
0.409395567	0.012996569	0.015796762	0.020321136	0.023775582	0.026480898	0.028660359	0.030337156
0.409004854	0.012958778	0.014012219	0.016062762	0.018040102	0.019946477	0.021784064	2.35%
0.397897627	0.001640584	0.00327077	0.005804562	0.007606204	0.008887233	0.009798074	1.04%

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

0.005053884	0.57%	0.63%	0.006887762	0.01230295	0.017638596	0.024860451
0.198922325	19.98%	20.08%	0.201692378	0.202788695	0.202967735	0.203002735
0.149004385	0.14988895	0.150773515	0.15165808	0.152741079	0.15291985	0.152954845
0.099086444	0.099932224	0.100778003	0.101623783	0.102693463	0.102871964	0.102906954
0.049168503	5.00%	5.08%	0.051589485	0.052645847	0.052824079	0.052859064
0.044474555	0.045178814	0.045883074	0.046587334	0.047521034	0.04768125	0.047713217
0.039780606	0.040382131	0.040983657	0.041585182	0.042396222	0.042538422	0.04256737
0.035086657	3.56%	3.61%	0.036583031	0.037271409	0.037395593	0.037421523
0.011761252	1.26%	1.33%	0.01414041	0.017536381	0.019976375	0.02259215
0.006804061	0.70%	0.72%	0.007395827	0.007776934	0.007883241	0.0079172
0.004839847	0.51%	0.53%	0.005497042	0.006104736	0.006390203	0.006587211
0.008443209	0.87%	0.89%	0.009172522	0.009963324	0.010419798	0.010833285
0.078189221	7.82%	7.82%	0.078189261	0.078189261	0.078189261	0.078189261
0.070509103	0.07062304	0.070736977	0.070850914	0.070939496	0.070946051	0.070946464
0.062828986	0.063056846	0.063284706	0.063512566	0.06368973	0.063702841	0.063703667
0.055148869	5.55%	5.58%	0.056174218	0.056439964	0.056459631	0.05646087
0.049236456	0.049739479	0.050242503	0.050745526	0.051604501	0.051893165	0.052049998
0.043324043	0.043988307	0.044652571	0.045316834	0.046769038	0.047326699	0.047639127
0.037411631	3.82%	3.91%	0.039888143	0.041933575	0.042760234	0.043228255
0.012214975	1.28%	1.33%	0.013916729	0.015969866	0.01732734	0.018806809
0.005882257	0.62%	0.66%	0.006961823	0.008416795	0.009456761	0.010627546
0.003772711	0.39%	0.41%	0.004246296	0.004643316	0.004807073	0.004902347
0.002758136	0.29%	0.30%	0.00307479	0.003330806	0.003424256	0.003467247
0.184543953	18.53%	18.61%	0.186946	0.187680195	0.187452761	0.186979645
0.134626012	0.135387909	0.136149806	0.136911703	0.137632579	0.137404876	0.136931755
0.084708072	0.085431183	0.086154294	0.086877405	0.087584963	0.08735699	0.086883865
0.034790131	3.55%	3.62%	0.036843108	0.037537347	0.037309105	0.036835974
0.031340758	0.032147495	0.032954232	0.033760969	0.035319773	0.035758162	0.035905107
0.027891384	0.028820532	0.029749681	0.030678829	0.033102198	0.034207219	0.03497424
0.02444201	2.55%	2.65%	0.02759669	0.030884624	0.032656277	0.034043373
0.009760715	1.00%	1.02%	0.010410835	0.010767053	0.010849358	0.010872532
0.005961226	0.62%	0.64%	0.006651016	0.007172607	0.007356457	0.007439516
0.071854283	7.19%	7.19%	0.071941359	0.071943187	0.071943095	0.071943092
0.061273735	0.061859486	0.062445237	0.063030989	0.064589402	0.065307504	0.065783672
0.050693188	0.051835665	0.052978141	0.054120618	0.057235617	0.058671913	0.059624252
0.04011264	4.18%	4.35%	0.045210248	0.049881831	0.052036322	0.053464832
0.012407651	1.30%	1.36%	0.014242681	0.01653918	0.018122044	0.019935012
0.007307268	0.77%	0.80%	0.008338514	0.009270924	0.009695462	0.009975835
0.007502545	0.78%	0.81%	0.008385335	0.009125733	0.009436322	0.009629041
0.008764916	0.98%	1.08%	0.011869266	0.021179178	0.030420589	0.043022922
0.061689195	6.19%	6.21%	0.062334248	0.062475426	0.062484213	0.062484793
0.055896012	0.056541884	0.057187756	0.057833628	0.059035518	0.059424391	0.059602617
0.050102828	0.051179555	0.052256281	0.053333008	0.05559561	0.056364568	0.056720441
0.044309644	4.58%	4.73%	0.048832388	0.052155702	0.053304745	0.053838265
0.0403515	0.041355369	0.042359238	0.043363107	0.045306049	0.045928586	0.046218775
0.036393355	0.036893512	0.037393669	0.037893826	0.038456396	0.038552427	0.038599284
0.032435211	3.24%	3.24%	0.032424545	0.031606742	0.031176267	0.030979794
0.013229995	1.39%	1.45%	0.015180258	0.017262084	0.018438662	0.019472216
0.006007105	0.62%	0.64%	0.006535901	0.006866872	0.006954385	0.006979057
0.002921294	0.31%	0.33%	0.003418003	0.003779518	0.003889	0.003927691
0.003412828	0.39%	0.44%	0.004838111	0.008771579	0.012537266	0.017549073
0.19527314	19.59%	19.65%	0.197177593	0.197512639	0.197424605	0.197354507
0.1453552	0.145951232	0.146547263	0.147143295	0.147465023	0.14737672	0.147306617
0.095437259	0.095994505	0.096551751	0.097108998	0.097417407	0.097328835	0.097258727
0.045519318	4.60%	4.66%	0.0470747	0.047369791	0.047280949	0.047210836
0.038766636	0.039640149	0.040513661	0.041387174	0.043850973	0.04565328	0.048346932
0.032013954	0.033242518	0.034471083	0.035699647	0.040332155	0.044025611	0.049483028
0.025261272	2.68%	2.84%	0.03001212	0.036813338	0.042397941	0.050619125
0.010906147	1.11%	1.14%	0.011631767	0.011964854	0.012025335	0.012038305

Health CareAAA	45
Health CareCCC	49
Health CareCCC+	
Health CareB-	
Health CareB	46
Health CareB+	
Health CareBB-	
Health CareBB	47
Health CareBBB	48
IndustrialsA	50
IndustrialsAA	51
IndustrialsAAA	52
IndustrialsCCC	56
IndustrialsCCC+	
IndustrialsB-	
IndustrialsB	53
IndustrialsB+	
IndustrialsBB-	
IndustrialsBB	54
IndustrialsBBB	55
Oil & GasA	57
Oil & GasAA	58
Oil & GasAAA	59
Oil & GasCCC	63
Oil & GasCCC+	
Oil & GasB-	
Oil & GasB	60
Oil & GasB+	
Oil & GasBB-	
Oil & GasBB	61
Oil & GasBBB	62
TechnologyA	64
TechnologyB	65
TechnologyB+	
TechnologyBB-	
TechnologyBB	66
TechnologyBBB	67
TelecommunicationsA	68
TelecommunicationsAA	69
TelecommunicationsAAA	70
TelecommunicationsCCC	74
TelecommunicationsCCC+	
TelecommunicationsB-	
TelecommunicationsB	71
TelecommunicationsB+	
TelecommunicationsBB-	
TelecommunicationsBB	72
TelecommunicationsBBB	73
UtilitiesA	75
UtilitiesAA	76
UtilitiesAAA	77
UtilitiesCCC	81
UtilitiesCCC+	
UtilitiesB-	
UtilitiesB	78
UtilitiesB+	
UtilitiesBB-	
UtilitiesBB	79
UtilitiesBBB	80

FROM LOAN CONNECTOR

7/24/2008 LIQ

CREDIT GRID	UNDRAWN 364 DAY	DRAWN 364 DAY	UNDRAWN MULTI YR	DRAWN MULTI YR
AAA+	1.33	19.00	3.00	18.00
AAA	1.83	19.50	3.50	18.50
AAA-	2.33	20.00	4.00	19.00
AA+	2.83	20.50	4.50	19.50
AA	**3.33**	**21.00**	**5.00**	**20.00**
AA-	5.05	25.44	5.17	19.00
A+	6.78	29.89	4.80	18.00
A	**8.50**	**34.33**	**5.50**	**17.67**
A-	8.67	39.14	9.00	35.33
BBB+	8.83	43.94	8.33	38.33
BBB	**9.00**	**48.75**	**11.67**	**55.00**
BBB-	9.17	320.00	12.17	320.00

NA	RC UNDRAWN	RC DRAWN	TL UNDRAWN	TL DRAWN
BB+	100.00	325.00	NA	325.00
BB	**75.00**	**362.50**	250.00	**387.50**
BBB	**50.00**	**400.00**	275.00	**450.00**
BB-	25.00	397.22	NA	450.00
B+	0.00	394.45	NA	462.50
B	50.00	**391.67**	325.00	**475.00**
B-	100.00	388.89	NA	481.25
CCC+	150.00	386.12	NA	512.50
CCC	200.00	383.34	NA	543.75
CCC-	250.00	380.56	NA	575.00
CC+	300.00	377.79	NA	606.25
CC	350.00	375.01	NA	637.50
CC-	400.00	372.23	NA	668.75
C+	450.00	369.46	NA	700.00
C	500.00	366.68	NA	731.25
C-	550.00	363.90	NA	837.50
D	600.00	361.13	NA	1,843.75
NR	NA	358.35	NA	481.25
EXCLD	NA	355.57	NA	0.00

FACILITY
$3.0 BN 3-YEAR RCF
$350 MULTI-CURRENCY EURO RCF
$410MM U.S. RCF WT. L/CS
1.5BN 5-YEAR RCF
1.5BN 5YR -RCF
1.75BN 5-YEAR RCF
1BN 5-YEAR RCF
1BN 5YR- SENIOR UNSEC. RCF
1ST LIEN
1ST LIEN - 1.5BN RCF
1ST LIEN - 5.0BN TERM LOAN B
1ST LIEN SYNTHETIC L/C
1ST LIEN SYNTHETIC REVOLVER
1ST LIEN TERM LOAN
1ST LIEN TERM LOAN B
1-YEAR LETTER OF CREDIT FAC.
2 YEAR REVOLVER
2.0BN 5YR RCF
2.5BN 5YR RCF
2.5BN SENIOR CREDIT FACILITY
250.0MM RCF WT LC
250MM 5-YR CF
286.5M TERM B EURO
2ND LIEN
2ND LIEN 1
2ND LIEN 2
2ND LIEN FACILITY
2ND LIEN TERM LOAN
3 YEAR MULTI-CCY REVOLVER
3 YEAR REVOLVER
3 YEAR REVOLVING CREDIT
3 YEAR TERM LOAN
3 YR MULTICURRENCY RC
364 DAY BRIDGE
364 DAY LIQUIDITY FACILITY
364 DAY RCF
364 DAY REVOLVER
364 DAY REVOLVING CREDIT
364 DAY REVOLVING DOLLAR (US)
364 R/C
364-DAY BASE FACILITY
364-DAY BROKER-DEALER REVOLVER
364-DAY MULTICCY REVOLVER
364-DAY RCF
364-DAY REVOLVER
364-DAY SEASONAL FACILITY
365 DAY REVOLVER
3YR HOLDCO REVOLVER
3YR REVOLVER
3-YR TERM LOAN
4 YEAR REVOLVER
4 YR REVOLVER
4YR MULTI-CCY REVOLVER
4YR REVOLVER
4-YR REVOLVER
4YR TERM LOAN
5 YEAR DOLLAR TERM LOAN
5 YEAR EURO TERM LOAN
5 YEAR LIQUIDITY FACILITY
5 YEAR MULI-CCY REVOLVER
5 YEAR MULTI CURRENCY REVOLVER
5 YEAR MULTI-CCY REVOLVER
5 YEAR MULTI-CURRENCY RC
5 YEAR MULTI-CURRENCY REVOLVER
5 YEAR REVOLVER
5 YEAR REVOLVER (A&R)
5 YEAR REVOLVER 2
5 YEAR REVOLVING
5 YEAR REVOLVING CREDIT

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

TL-> YES, THE
REST-> NO

OVER PAR?	LIBOR GRID	7/23/2008 3 MO RATE	6/27/2008 3 MO RATE	27-May 3 MO RATE	25-Apr 3 MO RATE	25-Mar 3 MO RATE	26-Feb 3 MO RATE	29-Jan 3 MO RATE	22-Jan 3 MO RATE
NO	AUD	7.78250	7.81875	7.82000	7.88250	7.74000	7.75250	7.32000	7.17750
NO	CAD	3.34000	3.45000	3.32500	3.50000	3.55000	3.85000	4.08500	4.08000
NO	CHF	2.77667	2.81000	2.77417	2.84167	2.83833	2.78833	2.65833	2.65500
NO	DKK	5.32250	5.24000	5.16500	5.00250	4.84500	4.61750	4.59000	4.60500
NO	EUR	4.95938	4.95750	4.85750	4.84563	4.70375	4.38563	4.38688	4.33000
NO	GBP	5.79750	5.95250	5.85813	5.87750	5.99500	5.68125	5.59125	5.52750
NO	JPY	0.90500	0.92625	0.91750	0.92000	0.96125	0.89750	0.87750	0.88906
NO	NZD	8.62000	8.93500	8.93000	9.13000	8.99500	8.85000	8.84500	8.89500
NO	SEK	5.12125	5.05000	5.00000	4.94250	4.86750	4.70000	4.45000	4.43625
NO	USD	2.80000	2.80938	2.64438	2.91250	2.65500	3.09000	3.24375	3.71750
YES									
NO									
NO									
YES									
YES									
NO									
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YES									
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NO									
NO									
NO

31-Dec	30-Nov	22-Nov	31-Oct	28-Sep	31-Aug	30-Jul	29-Jun	31-May	
3 MO RATE	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**Markit IndustryName**
7.16250	7.28000	7.18000	7.03000	6.86750	6.89750	6.50500	6.36375	6.29875	Basic Materials
4.55833	4.99333	4.95500	4.82833	4.95000	5.05000	4.67000	4.57000	4.38000	Consumer Goods
2.75667	2.75000	2.75000	2.75333	2.78500	2.89667	2.70750	2.70000	2.47000	Consumer Services
4.85000	4.84500	4.82125	4.81375	4.85250	4.85000	4.43750	4.39000	4.35000	Credit
4.67875	4.74563	4.67750	4.60313	4.78688	4.74250	4.25213	4.17438	4.12088	Financials
5.99375	6.59063	6.52875	6.27938	6.30375	6.69250	6.04000	6.00375	5.81063	Government
0.89500	0.96469	0.93250	0.89875	1.02625	0.96875	0.77844	0.76000	0.68938	Health Care
9.08250	8.99500	8.81000	8.65000	8.71250	8.71000	8.49500	8.25250	8.07500	Industrials
4.68000	4.76250	4.72125	4.46500	4.28250	4.07875	3.80625	3.72000	3.60250	Oil & Gas
4.70250	5.08125	5.03000	4.89375	5.22875	5.62125	5.35625	5.36000	5.36000	Technology
									Telecommunications
									Utilities

5 YEAR REVOLVING DOLLAR (US)
5 YEAR TERM A
5 YEAR US TRANCHE
5 YR MULTI CCY REVOLVER
5 YR MULTI-CCY RC
5 YR MULTI-CCY REVOLVER
5 YR MULTI-CURRENCY REVOLVER
5 YR MUTLI-CCY LC FACILITY
5 YR REVOLVER
5 YR. REV
500M 5-YR RCF
5-YEAR MULTICURRENCY REVOLVER
5-YEAR RCF WT/ TERM-OUT
5-YEAR REVOLVER
5-YEAR REVOLVER
5-YEAR REVOLVING CREDIT FAC.
5-YEAR SENIOR UNSECURED RCF
5-YEAR TERM FACILITY
5-YEAR TERM LOAN
5-YEAR TRANCHE 1 COMMITMENT
5-YEAR TRANCHE 2 COMMITMENT
5YR - RCF
5YR- DELAYED TERM LOAN
5-YR DOLLAR COMMITMENT
5-YR DOMESTIC REVOLVER
5-YR JAPANESE REVOLVER
5-YR JAPANESE TERM LOAN
5-YR MULTICCY COMMITMENT
5-YR MULTICCY REVOLVER
5-YR MULTICCY REVOLVER
5YR MULTI-CCY REVOLVER
5-YR MULTI-CCY REVOLVER
5YR- MULTI-CURR CREDIT FAC.
5YR RCF
5YR RCF
5YR -RCF
5-YR REV0LVING CREDIT FACILITY
5YR REVOLVER
5-YR REVOLVER
5YR REVOLVER CREDIT FACILITY
5YR REVOLVING
5YR REVOLVING CREDIT
5YR REVOLVING CREDIT FACILITY
5YR REVOVLER
5YR SENIOR UNSECURED REVOLVER
5YR SENIOR UNSECURED TERM
5YR SR UNSECURED SYND TERM
5-YR TERM LOAN
5YR UNSECURED REVOLVER
5-YR US TERM LOAN
5YR-RCF
5YR-REVOLVER
5YR-REVOLVER (11-22-05)
6 YEAR REVOLVER
6 YEAR REVOLVING CREDIT
6 YR MULTI CCY REVOLVER
6-YR ALTERNATIVE CCY REVOLVER
6-YR DOLLAR REVOLVER
6-YR MULTI-CCY REVOLVER
6-YR REVOLVER
6YR TERM B DELAYED PROJECT
6-YR U.S. DOLLAR REVOLVER
7 YEAR REVOLVER
7-YR EUROPEAN TRANCHE TERM LN
7-YR TERM B
7YR TERM B FUNDED PROJECT
7YR TERM LOAN
7-YR TERM LOAN
7-YR TRANCHE B TERM LOAN
7YR-TERM
A - TERM
A LOAN
A1
A1 (EUR)

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A2
A2B
A2D
A2E
A4
ACCESS TOWER 310306
ACQ
ACQ FACILITY
ACQUISITION
ACQUISITION FACILITY
ACQUISITION LOAN ~ SENIOR
ACQUISITION LOAN A
ACQUISITION LOAN B
ACQUISITION REVOLVER
ACQUISTION FACILITY
ACQUITISTION FACILITY
ADMINISTRATION SUPPORT
AKROPOLIS
ALPA CLM
AMATEK LC
AMERENENERGY RESOURCES GEN CO
AML
AMSTONE 120506
ARMS PARK
ARRANGEMENT FEE
ARRANGEMENT FEE FACILTIY
ARROYO TERM LOAN
AT&T CLAIM
B
B - REVOLVER
B (EURO) 1
B (EURO) 2
B (MC) 1
B CHF
B EUR
B SENIOR MEZZ
B1
B2
B3A
B3F
B3H
B3K
B3L
B4
BAE CLM
BANCA POPOLARE COM E INDUSTRIA
BANK FACILITY
BANK OF SCOTLAND COMMON UNITS
BANK OF SCOTLAND FUNDED WC
BANK OF SCOTLAND PREF. UNITS
BANK OF SCOTLAND SECONDARY LC
BANK OF SCOTLAND TL A 11/02
BANK OF SCOTLAND TL A PRO-RATA
BANK OF SCOTLAND TL B 23%
BANK OF SCOTLAND TL B 50%
BANK OF SCOTLAND TL B PIK
BANK OF SCOTLAND TL B RESIDUAL
BANK OF SCOTLAND UNFUNDED WC
BANKS GUARANTEE
BAYERISCHE TL A NOV '02
B'BEE 010306 SNR SEK
B'BEE 030406 SNR SHREWSBURY
BLACK & DECKER TRADE CLAIM
BMBRDR CLAIM
BOEING 777-222 & 2 ENGINES
BOEING 777-222-DEFICIANCY CLAI
BOFA CLAIM
BRIDGE FACILITY
BRIDGE LOAN
BUILDING/ PROJECT LOAN
C
C - CAPEX
C (EURO) 2
C (MC) 1

YES
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C1
C2
C3
C5A
C5F
C5H
C5K
C5L
C5N
CAD TERM LOAN (CIT AGENT)
CALYON CLM 39914 N597UA
CANADIAN TERM C LOAN
CANADIAN TERM LOAN
CANADIAN/US TRANCHE
CAPEX
CAPEX - UNFUNDED
CAPEX FACILITY
CAPITAL ONE BANK
CAPITAL ONE FINANCIAL CORP
CAPITALISED INTEREST
CARADM
CARGILL
CASEMA
CASH COLLATERAL DEPOSIT
CAT- B OWNER LLC HIGHWOODS
CENTRAL ILLINOIS LIGHT COMPANY
CENTRAL ILLINOIS PUBLIC SVC CO
CHASE CONSTRUCTION WC
CHASE FUNDED WORKING CAPITAL
CHASE SECONDARY LC
CHASE TL A NON PRO-RATA CONSTR
CHASE TL A NOV '02
CHASE TL A PRO RATA CONSTR
CHASE TL A WC NON PRO-RATA
CHASE TL B 23%
CHASE TL B 50%
CHASE TL B PIK
CHASE TL B RESIDUAL
CHASE UNFUNDED WC
CILCORP INC.
CL 4 W/O S
CL 4 W/O S-POST
CLAIM
CLAIM 035504
CLAIM 3984
CLASS 4 CLAIM
CLM 6216
COMMITMENT
COPINAQUE
CREDEM
CREDIT LINK DEPOSIT FACILITY
CREDIT LINKED LC FACILITY
CREDIT-LINKED DEPOSIT
CREDITOR TRUST
CREDITOR TRUST AGREEMENT
CWL INTERSTATE NORTH AND LAND
CWL PROJECT EDEN 281106
D
DELAY DRAW SECOND LIEN TERM
DELAY DRAW TERM LOAN
DELAYED DRAW TERM
DELAYED DRAW TERM B
DELAYED DRAW TERM LOAN
DELAYED DRAW TRANCHE B LOAN
DEPOSIT FUNDED COMMITMENT
DEPOSIT LOAN FACILITY
DEVELOPMENT FACILITY
DGM SUPPLY INC.
DISCRETIONARY TERM
DOLLAR DELAYED DRAW TL
DOLLAR REVOLVER
DOLLAR REVOLVING CREDIT
DOLLAR TERM LOAN
DOMESTIC REVOLVER

YES
YES
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DOMESTIC TERM LOAN
DUTCH TERM FACILITY
DZ BANK COMMON UNITS
DZ BANK PREFERRED UNITS
EARN OUT FACILITY
EASY EXIT 1
EASY EXIT 10
EASY EXIT 11
EASY EXIT 2
EASY EXIT 3
EASY EXIT 4
EASY EXIT 5
EASY EXIT 6
EASY EXIT 7
EASY EXIT 8
EASY EXIT 9
EASY EXIT WORKING CAPITAL
EDC CLAIM
EIGER REFI
ENRON ALLOWED CLAIM 11189
EQUITY BRIDGE TERM LOAN
EQUITY FINANCING
ESCHBORN LOAN
ESMOS
EUR 53M FACILITY
EUR MEZZ
EURO MEZZANINE
EURO TERM
EURO TERM B LOAN
FACILITY A
FACILITY A - FRENCH CO
FACILITY B
FACILITY B1
FACILITY B2
FACILITY B3
FACILITY B5
FACILITY C
FACILITY D
FACILITY D - 2ND LIEN
FACILITY E
FIDJI LUXCO
FIDJI LUXCO3 SARL
FIRST LIEN REVOLVING CREDIT
FIRST LIEN SERIES A TERM LOAN
FIRST LIEN TERM
FIRST LIEN TERM LOAN
FIRST OUT TRANCHE COMMITMENT
FIVE YEAR REVOLVER
FIVE-YEAR CREDIT AGREEMENT
FIVE-YEAR REVOLVER
FIXED RATE PROMISSORY NOTE
FOREIGN REVOLVER
FOREIGN TERM LOAN
FORTIS COMMON UNITS
FORTIS FUNDED WORKING CAPITAL
FORTIS PREFERRED UNITS
FORTIS SECONDARY LC
FORTIS TL A NOV '02
FORTIS TL A PRO-RATA CONST
FORTIS TL B 23%
FORTIS TL B 50%
FORTIS TL B PIK
FORTIS TL B RESIDUAL
FORTIS UNFUNDED WORKING CAP
FORTRESS
FRENCH TERM FACILITY
FRENCH TERM LOAN A
FUNDED LC (WELLS AGENT)
FUNDED LC FACILITY
FUNDING
G G CLM
GABLES (EL AD) 310306
G-BNWE
G-BNWF

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G-BNWG
G-BNWJ
G-BNWK
G-BNWL
G-BNWM
G-BNWS
G-BNWT
G-BNWZ (JLL)
GBP LINCOLN'S INN SENIOR 12040
GBP MEZZANINE
GBP TERM A LOAN
GE TERM LOAN
GEL
GENERAL CORPORATE
GILA RIVER TERM A
GILA RIVER TERM B
GLOBAL REVOLVER
GLOBAL REVOLVING LOANS
HORIZON TERM FACILITY EUR
HORIZON TERM FACILITY USD
HORIZON TERM FACILITY USD
IGLOO PRODUCTS CORP TRADE CLAI
ILLINOIS POWER COMPANY
ING LOAN CERTIFICATE (N303)
INITIAL SECOND LIEN TERM LOAN
INITIAL TERM LOAN
INSTITUTIONAL TERM LOAN C
INTEREST ACCRUAL FACILITY
INTEREST COMMITMENT
INTEREST ROLL UP
INTEREST ROLL UP FACILITY
INTERIM LOAN
INTERMARKET COMMON UNITS
INTERMARKET PREFERRED UNITS
INTERMARKET SECONDARY LC
INTERMARKET TL B 23%
INTERMARKET TL B PIK
INTERMARKET TL B RESIDUAL
INVESTMENT FACILTIY
IRU
JUNIOR 131006
JUNIOR LOAN
JUNIOR MEZZANINE
JUNIOR MEZZANINE LOAN
KABELCOM
KEY ENERGY
KGAL 050406 LINKED TO WOBO
KNIGHT OIL TOOLS & FISHING SER
L/C FACILITY
LAHINCH
LANDALE ASSET (3/05)
LANXESS AG (5 OCT 05)
LAST OUT TRANCHE COMMITMENT
LAZEITE SOC COM
LEGAL EXPENSES PAID
LEHMAN
LETTER OF CREDIT
LETTER OF CREDIT FACILITY
LIQUIDATING TRUST
LIQUIDITY FACILITY
LOAN
LOAN 2
LOAN 2 - SCI CHASSAGNE
LOAN 3
LOAN 3 - GRILLET
LOAN FACILITY
LOANS
LT ABN AMOR CLAIM
LUX TERM LOAN A
LUXEMBOURG TERM LOAN
MAPLE LEAF 11
MAPLE LEAF 13
MAPLE LEAF 7
MAPLE LEAF 8

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MAPLE LEAF 9
MBIA CLAIM
MBIA LEVERAGE LEASE
MBIA MORTGAGE CLAIM
MEZZ
MEZZ ACQUISITION
MEZZ INTEREST ROLL UP
MEZZ LOAN
MEZZ TERM
MEZZ TERM LOAN
MEZZANINE
MEZZANINE A
MEZZANINE A1
MEZZANINE A2
MEZZANINE B
MEZZANINE FACILITY
MEZZANINE LOAN
ML CLAIM
ML LNK CLM
MONACO
MONACO WORKING CAPITAL
MOUTINHOS SA
MULTI CCY RCF
MULTI CCY REV LOAN
MULTI CURR REVOLVING CREDIT
MULTI CURR REVOLVING FACILITY
MULTI CURRENCY RCF
MULTI CURRENCY REVOLVER
MULTI CURRENCY REVOLVER
MULTI-CCY DELAYED DRAW TL
MULTICCY REVOLVER
MULTI-CCY REVOLVER
MULTICCY REVOLVING
MULTI-CCY REVOLVING CREDIT
MULTICURRENCY RCF
MULTICURRENCY REVOLVER
MULTI-CURRENCY REVOLVER
MULTICURRENCY REVOLVING CREDIT
MULTI-CURRENCY TRANCHE
MULTI-YEAR REVOLVER
N184 CLAIM
N319UA
N352UA
N368UA-DEFICIANCY CLAIM
N611US CLAIM
N774UA
N788UA
NAVIL NAVES
NEG STUB
NEG STUB JPM
NEW NAMM TERM LOAN
NEW REVOLVER
NEW TERM LOAN FACILITY
NEW TRANCHE A TERM LOAN
NON-AMORTIZING 5 YR TERM
NOTE
NWA96-EETC
OPAL LEASE
ORACLE
ORACLE WORKING CAPITAL
ORIGINAL MMM TERM LOAN
ORIGINAL NAMM TERM LOAN
PHMC INCREMENTAL TERM LOAN
PHMC NAMM INCREMENTAL TERM
PIK
PLASTICOS
PRATT & WHIT
PRATT CLAIM
PRE-DISTRIBUTION
PRÊT DACQUISITION VLM
PRINCIPAL COMMITMENT
PRINCIPALCOMMITMENT
PROJECT BARBERA 300306
PROJECT CAMERON 300306

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PROJECT CANTENNAC
PROJECT CASA 2 AKA NEMEA 28090
PROJECT CORVIGLIA 270406
PROJECT DUNDAS 260606
PROJECT HALVERTON 011206
PROJECT HELLAS 110506
PROJECT KENMORE 051206
PROJECT LIGHTENING 100806
PROJECT LODI
PROJECT NAPLES TOWER 260506
PROJECT ROYAL 120406
PROJECT TRITONE
PROJECT WOOLWORTH 050606
PROM NOTE
PROM NOTE 9.5%
PROMISSORY NOTE
PT RAJAWALI
R/C WARRANTS
RBS SWAP
RC & REIMBUSEMENT
RCF
RCF (BELG/SWISS)
RCF 1
RCF A
RCF A2
RCF B
RCF B2
RCF E
RCF NON BELG/SWISS
RCF TRANCHE A
RCF TRANCHE B
RECAP FACILITY
REDUCING REVOLVER
REFINANCING LOAN
REFURBISHMENT FACILITY
RENEWED REVOLVER
REPLACEMENT TERM LOAN
REVLOVING CREDIT LOANS
REVOLVER
REVOLVER - 5YR
REVOLVER (CITI AGENT)
REVOLVER (TERM OUT OPTION)
REVOLVER (WELLS AGENT)
REVOLVER '04
REVOLVER A
REVOLVER B
REVOLVER CREDIT FACILITY
REVOLVER NEW
REVOLVER TO TERM
REVOLVING
REVOLVING AND LETTER OF CREDIT
REVOLVING COMMITMENT
REVOLVING CREDIT
REVOLVING CREDIT AGREEMENT
REVOLVING CREDIT COMMITMENT
REVOLVING CREDIT FACILITY
REVOLVING CREDIT-B
REVOLVING FACILITY
REVOLVING FACILITY AGREEMENT
REVOLVING LOAN
REVOLVING LOAN COMMITMENT
REVOLVING LOANS
SANTA CLARA CLAIM
SCHULUMBERGER TECHNOLOGY CORP
SECOND LIEN
SECOND LIEN TERM
SECOND LIEN TERM LOAN
SENIOR
SENIOR 131006
SENIOR ACQUISITION
SENIOR BANK FACILITY
SENIOR BRIDGE LOAN
SENIOR FACILITY
SENIOR LOAN

NO
NO
NO

SENIOR SECURED REVOLVER
SERIES B LC FACILITY
SERIES C LC FACILITY
SERIES E LC FACILITY
SERIES F LC FACILITY
SERIES IV
SILVESTRE
SIMMONS TRADE CLAIM
SIX YEAR REVOLVER
SMITH INTERNATIONAL, INC.
SOC NORTENHA
SPECIAL LC RC-TRANCHE A
SPECIAL LC RC-TRANCHE B
SPEED
SPEED WORKING CAPITAL
SPEEDSTER
SPEEDSTER WORKING CAPITAL
SPML LBBL FIRST'S
SPML LBBL FLEXIBLE
SPML LBBL SECONDS
SPML MABLE FIRSTS
SPML MABLE FLEXIBLES
SPML MABLE PREMIUM
SPML MABLE SECONDS
SR UNSECURED BRIDGE FACILITY
STANDBY BOND PURCHASE
STUB SHARES - LITIGATION TRUST
STUB SHARES-LITIGATION TRUST
SUBORDINATE LOAN AGREEMENT
SUBSCRIPTION AGREEMENT BONDS
SUPPLEMENTAL REVOLVING CREDIT
SYNTHETIC LC
SYNTHETIC REVOLVER
T1 FACILITY
TERM
TERM A
TERM A - SECOND LIEN
TERM A (ACQ) 1
TERM A (ACQ) 2
TERM A (RECAP) 1
TERM A (RECAP) 2
TERM A EUR
TERM A RESIDUAL
TERM A SGD
TERM A USD
TERM A1
TERM A2
TERM A2 USD
TERM A3
TERM A4
TERM B
TERM B (ACQ) 1
TERM B (ACQ) 2
TERM B (B3/B4/B5)
TERM B (RECAP) 1
TERM B (RECAP) 2
TERM B DELAYED DRAW
TERM B DOLLAR
TERM B EUR
TERM B LOAN
TERM B RESIDUAL
TERM B ROLL UP
TERM B SGD (B1/B2)
TERM B USD
TERM B1
TERM B-1
TERM B2
TERM B2 USD
TERM B3
TERM B8
TERM C
TERM C (C3/C4/C5)
TERM C EUR
TERM C SGD (C1/C2)

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TERM C USD
TERM C1
TERM C13
TERM C2
TERM C2 USD
TERM C3
TERM C4
TERM C7
TERM D
TERM D - REVOLVER
TERM D (2ND LIEN)
TERM D LOAN
TERM D1 (A) SUB - TRANCHE
TERM D1 (B) SUB - TRANCHE
TERM E
TERM F
TERM L/C FACILITY
TERM LOAN
TERM LOAN (N772UA)
TERM LOAN (N781UA)
TERM LOAN (N788UA)
TERM LOAN (N792UA)
TERM LOAN A
TERM LOAN A (CITI AGENT)
TERM LOAN A-1
TERM LOAN A-2
TERM LOAN B
TERM LOAN B (PIK)
TERM LOAN B FACILITY
TERM LOAN B1
TERM LOAN B-1
TERM LOAN B2
TERM LOAN C
TERM LOAN C1
TERM LOAN COMMITMENT
TERM LOAN D
TERM LOAN FACILITY
TERM LOAN USD
TERM NOTE
TERM SENIOR
TERM WARRANTS
TI FACILITY
TRADE CLAIM
TRADE CLAIM # 185
TRADE CLAIM #6432
TRADE CLAIM #99164
TRADE CLAIM #99165
TRADE CLAIM #99166
TRADE CLAIM #99167
TRADE CLAIM 06431
TRADE CLAIM 9001
TRADE CLAIMS
TRANCH A
TRANCH A SENIOR FACILITY
TRANCH B
TRANCH B CAPEX FAC
TRANCH B CAPEX FACILITY
TRANCH C VAT FACILITY
TRANCHE 1
TRANCHE 2
TRANCHE 3
TRANCHE A
TRANCHE A - ACQFAC
TRANCHE A DELAYED DRAW TL
TRANCHE A IRU
TRANCHE A MAIN - EUR
TRANCHE A OPERATING - EUR
TRANCHE A REVOLVER
TRANCHE A STANDBY - EUR
TRANCHE A TERM FACILITY
TRANCHE A TERM LOAN
TRANCHE A TERM LOAN (AUD)
TRANCHE A1
TRANCHE A-1 TERM LOAN

YES
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TRANCHE A2
TRANCHE A3
TRANCHE A-NEW(5 YR RC)4/1/05
TRANCHE B
TRANCHE B CAPEX
TRANCHE B IRU
TRANCHE B L/C
TRANCHE B REVOLVER
TRANCHE B REVOLVER (3YR)
TRANCHE B TERM
TRANCHE B TERM FACILITY
TRANCHE B TERM LOAN
TRANCHE B1
TRANCHE B-1
TRANCHE B-1 TERM LOAN
TRANCHE B2
TRANCHE C
TRANCHE C IRU
TRANCHE C REVOLVER (5 YR)
TRANCHE C TERM LOAN
TRANCHE C TERM LOANS (CAD)
TRANCHE C1
TRANCHE C2
TRANCHE D
TRANCHE D TERM LOAN
TRANCHE D1 MAIN - EUR
TRANCHE D1 OPERATING - EUR
TRANCHE D1 STANDBY - EUR
TRANCHE E
TRANCHE G
TRANCHE H
TRANCHE J1
TRANCHE K1
TUBBS HILL INVESTMENTS LLP
TURBINE
U.S. BORROWER DUAL CURR. RCF
U.S. REVOLVER
U.S. REVOLVING CREDIT FACILITY
U.S. TRANCHE REVOLVER
UBS LOAN CERTIFICATE (N301)
UK TERM FACILITY
UNION POWER TERM A
UNION POWER TERM B
UNPAID INTEREST 2
UNPAID INTERESTS
US DELAYED DRAW TERM LOAN
US FACILITY COMMITMENT
US FUNDED TERM LOAN
US REVOLVER
US REVOLVER/UK RC SUBLIMIT
US SECURED TRANCHE
US TRANCHE
US TRANCHE REVOLVER
US/UK TRANCHE
USD 5-YR REVOLVER FACILITY
USD MEZZ
USD REVOLVER
USD TERM LOAN A
USD TRANCHE
USDA GUARANTEED PROJECT LOAN
VAT
VAT - SCI CONTI
VAT FACILITY
VAT LOAN
VAT MDL
VDL
WAREHOUSE
WAREHOUSE FACILITY
WIESBADEN
WOBA 050406
WOOD GROUP ESP, INC.
WORKING CAPITAL ~ SENIOR
WORKING CAPITAL FACILITY
WORKING CAPITAL REVOLVER

YES
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XTERRA FISHING & RENTAL TOOLS
ZEPH CIBC
U.S. TERM LOAN
SYNTHETIC L/C FACILITY
TRANCHE C TERM LOAN FACILITY
TRANCH B TERM LOAN
7YR TERM LOAN B
6YR REVOLVER
7YR SYNTHETIC LC
ALPA CLAIM
TL A
TL B
TL C
CLS 4 CITI
RC4 FUNDED
TR A SYNTHETIC REVOLVER
6YR REVOLVER
SENIOR DEBT A&D I
SENIOR DEBT CONST LINE I
SENIOR DEBT A&D II
MEZZ DEBT II
US DOLLAR TERM LOAN
TERM B-1 LOAN
STUB SHARES/LITIGATION TRUST
HOULIHAN CLAIM
MESABA
BA CLAIM
N519 CLM
TRANCHE B DOLLAR TERM LOAN
TERM B-2 LOAN
7 YEAR TERM LOAN
MULTI-CURR TRANCHE
US TERM LOAN
POST-FIRST A&R SYNTHETIC LC
REVOLVER (WELLS FARGO AGENT)
MULTICURRENCY-RC
TRANCHE A-1 TERM
ADDITONAL TERM B
TERM B FACILITY
6YR TERM B DELAYED DRAW PROJEC
SERIES III
N594 CLAIM
N966CA
N989CA
N729 CLAIM
N988 CLAIM
TL D
TL- NEW ISSUE
4 W/S POST
185 POST
DELAYED DRAW TL
INITIAL ADD'L US LOAN
BI-LAT
PINNACLE
CLAIM 2005.001.072887-7 48413
TERM B ADDITIONAL
364 DAY LIQUIDITY REVOLVER
FIRST PRIORITY TERM LOAN
1 YEAR REVOLVER
5-YR LOAN FACILITY
TERM C FACILITY
TERM LOAN FIRST LIEN COLLATERA
TRANCHE E TERM LOAN
ABL REVOLVER
MULTICURRENY REVOLVER
TRANCHE B DOLLAR TERM
TRANCHE B EURO TERM
90-DAY BRIDGE LOAN FACILITY
BOS CLAIM
N957 CLAIM
N958 CLAIM
2ND LIEN TER LOAN
TERM LOAN A2
TERM LOAN A3

NO
NO
YES
NO
YES
YES
YES
NO
NO
NO
YES
YES
YES
NO
NO
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YES
YES
YES
YES
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YES
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YES
YES
NO
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NO
NO
YES
YES
YES
YES
NO
NO
NO
NO
YES
YES
YES

UK TERM LOAN
CLAIM 185
CLAIM 4
8.5-YR 3RD LIEN PIK TERM LOAN
5-YR US REVOLVER
GRAND UNION CLAIM
6-YR U.S. REVOLVER
1.64BN TERM B DOLLAR
TERM LOAN- EXPORT PREPMT AGREE
TL PROM NOTE 1
TL PROM NOTE 2
TL PROM NOTE 3
TL PROM NOTE 4
TL PROM NOTE 5
REDUCING REVOLVER FACILITY A
TERM LOAN FACILITY B
DELAYED DRAW I TL
DELAYED DRAW II TL
TRANCHE B TL
SENIOR REVOLVING
1991 CLAIM
94-2 CLAIM
ATSA CLAIM
HOULIHAN STUB
MBIA LEVERAGE LEASE STUB
MBIA MORTGAGE CLAIM STUB
MBIA STUB
N519 CLM/CLAIM NO. 7886
NAMA CLAIM
PHILMO CLAIM
TWU CLAIM
L/C LOAN
N950U (1984 AIRCRAFT)
N953U (1985 AIRCRAFT)
REVOLVER 6-YR
GUARANTEE FACILITY
7-YEAR TERM LOAN
N595 CLAIM
TRANCHE A TERM
TRADE CLAIM 12704
TRADE CLAIM 12707
RBS POST
5YR US DOLLAR
MULTI-CURR REVOLVER
NEW TERM LOAN B
PROMISSORY NOTE A
PROMISSORY NOTE B
TERM LOAN (364 DAY BRIDGE)
364-DAY TERM LOAN
ITC REVOLVER
METC REVOLVER
TERM (SR. SECURED BRIDGE LOAN)
5-YR MULTI-CURRENCY REVOLVER
5-YEAR RCF
STANDBY BOND PURCHASE -REV A
5-YR REV0LVING CREDIT B
N507XJ
N509XJ
\
364-DAY MULTI-CCY REVOLVER
5-YEAR MULTI-CCY REVOLVER
USD RC
ALTERNATIVE CURRENCY RC
U.S. TERM B-3 LOAN
SYNTHETIC L/C
3 YR REVOLVER
TRANCHE D-2 TERM LOAN
5-YR ASSET BASED REVOLVER
5-YR SENIOR REVOLVER
NEW PROJECT TERM LOANS
7YR TERM B LOAN
DELAY DRAW TERM
$2.090MM SBLC
FRONTED LC 450MM

YES
NO
NO
YES
NO
NO
NO
NO
YES
YES
YES
YES
YES
YES
NO
YES
YES
YES
YES
NO
NO
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NO
YES
NO
NO
YES
NO
NO
YES
YES
YES
NO
NO

SUPPLEMENTAL LC
LC TRANCHE
REVOLVING CREDIT USD
INCREMENTAL TERM LOAN
TRANCHE B-2 TERM LOAN
CLM4 W/O S
CASH PAY TERM BRIDGE
TOGGLE TERM BRIDGE (PIK)
TARGA 450 M AUG 07
TERM A-1
TERM A-2
TERM LOAN B-3
DELAYED DRAW USD
DELAYED DRAW EURO
REVOLVING CREDIT EUR
TERM LOAN B 1 BIL
REVOLVER 300MM
TERM FACILITY
2ND LIEN TL
SENIOR INTERIM TERM LOAN
SR SUBORDINATED INTERIM TL
ABL REV 2.1 BIL
TERM LOANS
364 ABN AMRO CLAIM
TERM LOAN B-2
INCREMENT B CASINO
3-YR REVOLVER
TRANCHE B-1 TERM
5-YR MULTICURRENCY REVOLVER
GLENEYRE II GE
5YR MULTI CURR REVOLVER
CLASS 4 WHITE RIDGE
MULTI REVOLVER
B-1 TRANCHE USD
B-2 TRANCHE USD
B-2 TRANCHE EUR
B-3 TRANCHE
SR. CASH PAY BRIDGE
SR. PIK BRIDGE
ALTERNATIVE CCY REVOLVER
SR. SUB BRIDGE
BRIDGE TERM
B-1 TRANCHE EUR
USD REVOLVING CREDIT FACILITY
GECC CLM
7-YR LC FACILITY
DOLLAR TERM B
LC FACILITY (LC DEPOSIT)
N983/N984 CLAIM
N989 CLAIM
ADD'L TERM LOAN
TERM 2
USD REVOLVER (ABL)
DEPOSIT LC
7 YR TERM
6 YR REVOLVER
REVOLVER 2 BIL
$800 ABL 5YR RC
$520MM TL
$940MM SR. BRIDGE
INITIAL US TERM LOAN
$520MM SR. PIK
PNCL STUB
5 YR REVOLVING CREDIT
BRIDGE
CAD REVOLVER (ABL)
B-3 TERM LOAN
AFFINIA
SIEMENS CORP USA
CLAIM T/L F2504
SYNTHETIC
KLM
L/C
LC

NO
NO
NO
YES
YES
NO
YES
YES
NO
YES
YES
YES
YES
YES
NO
YES
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YES
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YES
YES
YES
YES
NO
NO
YES
NO
YES
YES
YES
YES
YES
NO
NO
NO

CASH COMMITMENT
PIK COMMITMENT
NEW TERM LOAN
PN 11-15-07
PN2 11-15
INCREMENTAL TERM B
SR. UNSECURED BRIDGE
NEW TERM LOAN
TERM LOAN A1
PIK NOTE FACILITY

NO
NO
YES
NO
NO
YES
NO
YES
YES
NO

FCN	Price	PL2
9720	92	FID Corp
8279	90	FID Corp
8191	81	FID Corp
8190	81	FID Corp
7773	77	FID Corp
7511	80	FID Corp
5850	99	FID Corp
5724	93	FID Corp
5679	90	FID Corp
5418	92	FID Corp
5417	97	FID Corp
5415	97	FID Corp
5414	94	FID Corp
5420	97	FID Corp
4471	97	FID Corp
4470	97	FID Corp
4643	94	FID Corp
4589	93	FID Corp
4556	97	FID Corp
2159	93	FID Corp
4443	90	FID Corp
4126	94	FID Corp
4245	98	FID Corp
4197	95	FID Corp
3214	96	FID Corp
9803	95	FID Corp
9253	89	FID Corp
9252	88	FID Corp
9013	64	FID Corp
9054	95	FID Corp
8829	97	FID Corp
8832	96	FID Corp
8736	97	FID Corp
8125	93	FID Corp
7668	68	FID Corp
6921	92	FID Corp
6845	98	FID Corp
3526	96	FID Corp
6281	95	FID Corp
6277	90	FID Corp
6325	96	FID Corp
5992	96	FID Corp
5877	96	FID Corp
9370	96	FID Corp
6758	72	FID Corp
9010	93	FID Corp
4528	93	FID Corp
7954	95	FID Corp
7511	80	FID Corp
5588	90	FID Corp
5535	90	FID Corp
5418	92	FID Corp
5414	94	FID Corp
5420	97	FID Corp
4556	97	FID Corp
4416	96	FID Corp
4372	99	FID Corp
4276	99	FID Corp
2872	90	FID Corp
9054	95	FID Corp
8829	97	FID Corp
8947	95	FID Corp
8832	96	FID Corp
8736	97	FID Corp
8682	97	FID Corp
8449	97	FID Corp
8311	97	FID Corp
8181	93	FID Corp
8040	93	FID Corp
7963	98	FID Corp
7620	84	FID Corp
7267	91	FID Corp
6884	93	FID Corp

5854	92	FID Corp
6281	95	FID Corp
6176	93	FID Corp
5992	96	FID Corp
5877	96	FID Corp
8699	96	FID Corp
5192	93	FID Corp
5191	94	FID Corp
4067	96	FID Corp
4641	93	FID Corp
8314	99	FID Corp
8182	95	FID Corp
7939	98	FID Corp
9032	76	FID Corp
9253	89	FID Corp
8830	97	FID Corp
9012	71	FID Corp
8126	93	FID Corp
7442	93	FID Corp
4279	99	FID Corp
4278	99	FID Corp
9728	95	FID Corp
9128	95	FID Corp
8894	95	FID Corp
7857	95	FID Corp
6968	94	FID Corp
7005	87	FID Corp
5508	90	FID Corp
5370	98	FID Corp
5255	94	FID Corp
4447	91	FID Corp
4287	99	FID Corp
4286	98	FID Corp
3317	95	FID Corp
7271	84	FID Corp
7857	95	FID Corp
7398	97	FID Corp
7005	87	FID Corp
5985	96	FID Corp
5953	94	FID Corp
5508	90	FID Corp
4499	96	FID Corp
5370	98	FID Corp
5255	94	FID Corp
4952	91	FID Corp
4469	84	FID Corp
4159	92	FID Corp
3860	92	FID Corp
9055	99	FID Corp
8605	98	FID Corp
7641	82	FID Corp
7208	77	FID Corp
6785	83	FID Corp
6047	99	FID Corp
5485	90	FID Corp
3547	94	FID Corp
9013	64	FID Corp
7940	97	FID Corp
6884	93	FID Corp
7128	96	FID Corp
6195	91	FID Corp
5992	96	FID Corp
5961	96	FID Corp
5854	92	FID Corp
3526	96	FID Corp
9729	98	FID Corp
5954	98	FID Corp
501	97	FID Corp
9721	96	FID Corp
7277	91	FID Corp
5191	94	FID Corp
6521	79	FID Corp
6278	96	FID Corp
4953	91	FID Corp

8395	88	FID Corp
7724	83	FID Corp
7237	85	FID Corp
7285	95	FID Corp
6024	93	FID Corp
6351	92	FID Corp
6217	92	FID Corp
5884	90	FID Corp
6026	83	FID Corp
6025	83	FID Corp
5862	98	FID Corp
5859	1	FID Corp
5858	28	FID Corp
5683	94	FID Corp
5431	94	FID Corp
5343	97	FID Corp
5014	89	FID Corp
4881	94	FID Corp
4830	50	FID Corp
4612	92	FID Corp
4456	90	FID Corp
3963	87	FID Corp
3847	86	FID Corp
3619	93	FID Corp
2802	93	FID Corp
2722	93	FID Corp
5735	92	FID Corp
4459	96	FID Corp
9860	86	FID Corp
8918	92	FID Corp
8874	92	FID Corp
7835	87	FID Corp
8489	93	FID Corp
8421	96	FID Corp
8325	95	FID Corp
7622	66	FID Corp
7628	97	FID Corp
7599	91	FID Corp
7529	78	FID Corp
7524	89	FID Corp
7067	90	FID Corp
7240	90	FID Corp
6947	85	FID Corp
6900	91	FID Corp
6590	85	FID Corp
5362	91	FID Corp
4458	96	FID Corp
3606	96	FID Corp
9859	97	FID Corp
9858	97	FID Corp
9401	92	FID Corp
8564	94	FID Corp
8563	93	FID Corp
7602	93	FID Corp
7724	83	FID Corp
7237	85	FID Corp
6436	91	FID Corp
6381	86	FID Corp
6186	91	FID Corp
5884	90	FID Corp
6026	83	FID Corp
6025	83	FID Corp
5682	89	FID Corp
5683	94	FID Corp
5431	94	FID Corp
4521	93	FID Corp
4830	50	FID Corp
4612	92	FID Corp
4456	90	FID Corp
4373	94	FID Corp
3803	94	FID Corp
3963	87	FID Corp
3536	93	FID Corp
3300	95	FID Corp

2802	93	FID Corp
2722	93	FID Corp
2598	98	FID Corp
5735	92	FID Corp
4459	96	FID Corp
9398	95	FID Corp
7835	87	FID Corp
8421	96	FID Corp
8325	95	FID Corp
7628	97	FID Corp
7599	91	FID Corp
7529	78	FID Corp
7524	89	FID Corp
7067	90	FID Corp
7366	88	FID Corp
7240	90	FID Corp
6947	85	FID Corp
6900	91	FID Corp
6590	85	FID Corp
6588	85	FID Corp
5362	91	FID Corp
4458	96	FID Corp
3631	98	FID Corp
3613	94	FID Corp
3473	96	FID Corp
3606	96	FID Corp
3472	96	FID Corp
6235	93	FID Corp
5122	88	FID Corp
4064	83	FID Corp
4490	96	FID Corp
6235	93	FID Corp
4064	83	FID Corp
3141	55	FID Corp
8422	96	FID Corp
8327	98	FID Corp
4503	98	FID Corp
8149	84	FID Corp
7793	76	FID Corp
7917	86	FID Corp
7784	90	FID Corp
7106	83	FID Corp
5243	95	FID Corp
5088	97	FID Corp
4882	91	FID Corp
4572	91	FID Corp
4604	96	FID Corp
4307	98	FID Corp
3850	92	FID Corp
8605	98	FID Corp
8544	88	FID Corp
9128	95	FID Corp
8743	92	FID Corp
7917	86	FID Corp
7475	97	FID Corp
7106	83	FID Corp
6049	93	FID Corp
5933	82	FID Corp
5364	88	FID Corp
4882	91	FID Corp
4572	91	FID Corp
4350	96	FID Corp
6380	91	FID Corp
6048	99	FID Corp
5374	92	FID Corp
6381	86	FID Corp
6050	93	FID Corp
9879	98	FID Corp
9761	95	FID Corp
6307	98	FID Corp
9542	99	FID Corp
7909	99	FID Corp
7102	70	FID Corp
8870	98	FID Corp

8813	97	FID Corp
8808	99	FID Corp
8725	98	FID Corp
8727	100	FID Corp
8704	97	FID Corp
8678	99	FID Corp
8643	99	FID Corp
8571	98	FID Corp
8621	99	FID Corp
8573	98	FID Corp
8557	99	FID Corp
8508	99	FID Corp
8398	98	FID Corp
8354	97	FID Corp
8310	95	FID Corp
8347	98	FID Corp
7977	99	FID Corp
7935	98	FID Corp
7800	95	FID Corp
7552	99	FID Corp
7650	98	FID Corp
7594	95	FID Corp
7535	95	FID Corp
7513	97	FID Corp
7376	98	FID Corp
6672	77	FID Corp
6495	99	FID Corp
6416	96	FID Corp
5011	97	FID Corp
5538	99	FID Corp
5119	98	FID Corp
5016	99	FID Corp
4906	99	FID Corp
4905	100	FID Corp
4253	98	FID Corp
4028	99	FID Corp
3813	99	FID Corp
3437	100	FID Corp
3427	100	FID Corp
2163	99	FID Corp
2154	99	FID Corp
746	0	FID Corp
745	0	FID Corp
7962	78	FID Corp
4834	98	FID Corp
8101	96	FID Corp
8925	100	FID Corp
8924	99	FID Corp
7979	95	FID Corp
8517	97	FID Corp
7392	95	FID Corp
5545	83	FID Corp
5012	97	FID Corp
4974	97	FID Corp
6672	77	FID Corp
6628	99	FID Corp
5766	99	FID Corp
5773	99	FID Corp
5001	68	FID Corp
5000	66	FID Corp
5119	98	FID Corp
4598	99	FID Corp
4253	98	FID Corp
3918	100	FID Corp
6672	77	FID Corp
3930	100	FID Corp
9890	98	FID Corp
9829	100	FID Corp
9784	100	FID Corp
9769	99	FID Corp
9431	98	FID Corp
9503	99	FID Corp
9502	100	FID Corp
9454	98	FID Corp

9416	100	FID Corp
9314	100	FID Corp
9188	96	FID Corp
7289	98	FID Corp
7288	98	FID Corp
7286	98	FID Corp
7608	99	FID Corp
8416	98	FID Corp
8415	98	FID Corp
8139	98	FID Corp
8138	96	FID Corp
8214	98	FID Corp
8137	100	FID Corp
8104	99	FID Corp
8099	99	FID Corp
8006	98	FID Corp
8005	98	FID Corp
7981	98	FID Corp
7982	99	FID Corp
7813	99	FID Corp
4576	99	FID Corp
6326	93	FID Corp
4365	95	FID Corp
7552	99	FID Corp
7631	97	FID Corp
7498	98	FID Corp
7404	98	FID Corp
7294	98	FID Corp
7287	98	FID Corp
7300	99	FID Corp
7004	99	FID Corp
7244	99	FID Corp
7068	99	FID Corp
7066	99	FID Corp
7064	99	FID Corp
7063	99	FID Corp
7051	99	FID Corp
7042	97	FID Corp
7033	99	FID Corp
4401	99	FID Corp
6641	97	FID Corp
6453	98	FID Corp
6670	99	FID Corp
6668	99	FID Corp
6667	99	FID Corp
6461	98	FID Corp
6464	99	FID Corp
6462	99	FID Corp
6440	99	FID Corp
6447	98	FID Corp
6446	98	FID Corp
6445	98	FID Corp
6444	98	FID Corp
6407	98	FID Corp
6359	89	FID Corp
6179	99	FID Corp
6158	100	FID Corp
5795	97	FID Corp
5767	98	FID Corp
5752	97	FID Corp
5689	98	FID Corp
5756	96	FID Corp
5773	99	FID Corp
5751	99	FID Corp
5743	98	FID Corp
5742	98	FID Corp
5525	97	FID Corp
5582	98	FID Corp
5402	99	FID Corp
5291	99	FID Corp
5339	99	FID Corp
5208	99	FID Corp
5059	99	FID Corp
5060	99	FID Corp

5054	99	FID Corp
5033	99	FID Corp
4985	98	FID Corp
4970	99	FID Corp
4969	100	FID Corp
4856	98	FID Corp
4378	92	FID Corp
4326	98	FID Corp
4180	97	FID Corp
4151	99	FID Corp
4087	99	FID Corp
3951	99	FID Corp
3956	99	FID Corp
3937	99	FID Corp
3939	98	FID Corp
3816	99	FID Corp
3815	99	FID Corp
3801	84	FID Corp
3324	96	FID Corp
3314	96	FID Corp
2887	98	FID Corp
2799	91	FID Corp
2733	99	FID Corp
2191	100	FID Corp
2163	99	FID Corp
2162	99	FID Corp
2154	99	FID Corp
9911	100	FID Corp
8276	97	FID Corp
7938	98	FID Corp
7727	95	FID Corp
7584	98	FID Corp
7580	98	FID Corp
6644	98	FID Corp
6409	98	FID Corp
6408	98	FID Corp
5731	100	FID Corp
3955	98	FID Corp
9787	100	FID Corp
9786	100	FID Corp
9784	100	FID Corp
6617	79	FID Corp
3801	84	FID Corp
2411	98	FID Corp
9761	95	FID Corp
9783	100	FID Corp
7606	91	FID Corp
7071	98	FID Corp
6687	98	FID Corp
9348	98	FID Corp
9188	96	FID Corp
8606	98	FID Corp
7326	97	FID Corp
6434	97	FID Corp
5765	99	FID Corp
4194	98	FID Corp
4168	99	FID Corp
4163	99	FID Corp
9055	99	FID Corp
8958	98	FID Corp
8872	98	FID Corp
8805	97	FID Corp
7040	98	FID Corp
8213	96	FID Corp
4849	98	FID Corp
8538	96	FID Corp
7073	98	FID Corp
8426	99	FID Corp
7967	95	FID Corp
8304	98	FID Corp
8285	99	FID Corp
8282	98	FID Corp
8101	96	FID Corp
7932	91	FID Corp

7802	96	FID Corp
8062	99	FID Corp
7971	98	FID Corp
7686	98	FID Corp
7687	97	FID Corp
7497	98	FID Corp
7608	99	FID Corp
7649	100	FID Corp
7513	97	FID Corp
7376	98	FID Corp
7294	98	FID Corp
7287	98	FID Corp
7296	99	FID Corp
7288	98	FID Corp
7072	96	FID Corp
6885	96	FID Corp
6727	96	FID Corp
6910	99	FID Corp
6605	93	FID Corp
5773	99	FID Corp
6645	97	FID Corp
6671	99	FID Corp
6670	99	FID Corp
6668	99	FID Corp
6639	97	FID Corp
6632	98	FID Corp
6630	98	FID Corp
4976	97	FID Corp
6497	99	FID Corp
6416	96	FID Corp
6326	93	FID Corp
6307	98	FID Corp
6108	100	FID Corp
5402	99	FID Corp
6226	99	FID Corp
5994	98	FID Corp
5752	97	FID Corp
3640	95	FID Corp
5924	99	FID Corp
5766	99	FID Corp
5741	98	FID Corp
5701	94	FID Corp
5534	94	FID Corp
4537	99	FID Corp
4576	99	FID Corp
4550	99	FID Corp
4549	99	FID Corp
4565	100	FID Corp
4538	100	FID Corp
4486	99	FID Corp
4472	98	FID Corp
4378	92	FID Corp
4401	99	FID Corp
4365	95	FID Corp
4180	97	FID Corp
4088	97	FID Corp
3485	98	FID Corp
3815	99	FID Corp
2819	100	FID Corp
8924	99	FID Corp
8923	98	FID Corp
5701	94	FID Corp
5119	98	FID Corp
5455	98	FID Corp
7074	99	FID Corp
7495	97	FID Corp
5994	98	FID Corp
6108	100	FID Corp
8643	99	FID Corp
8508	99	FID Corp
8310	95	FID Corp
7913	99	FID Corp
5766	99	FID Corp
5016	99	FID Corp

4906	99	FID Corp
4905	100	FID Corp
3911	99	FID Corp
3813	99	FID Corp
8540	98	FID Corp
8213	96	FID Corp
8276	97	FID Corp
8099	99	FID Corp
7982	99	FID Corp
7727	95	FID Corp
7326	97	FID Corp
7296	99	FID Corp
7068	99	FID Corp
7066	99	FID Corp
7064	99	FID Corp
7063	99	FID Corp
7051	99	FID Corp
7040	98	FID Corp
6671	99	FID Corp
6670	99	FID Corp
6668	99	FID Corp
6639	97	FID Corp
6359	89	FID Corp
6108	100	FID Corp
5994	98	FID Corp
5767	98	FID Corp
5773	99	FID Corp
5742	98	FID Corp
5296	98	FID Corp
5732	97	FID Corp
5455	98	FID Corp
5409	95	FID Corp
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5291	99	FID Corp
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4087	99	FID Corp
3939	98	FID Corp
3324	96	FID Corp
3314	96	FID Corp
2887	98	FID Corp
2446	99	FID Corp
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7497	98	FID Corp
6632	98	FID Corp
6630	98	FID Corp
5582	98	FID Corp
5766	99	FID Corp
5741	98	FID Corp
4537	99	FID Corp
4558	99	FID Corp
4538	100	FID Corp
4472	98	FID Corp
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8948	94	FID Corp
8614	99	FID Corp
8616	98	FID Corp
6606	96	FID Corp
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5098	99	FID Corp
4996	68	FID Corp
7289	98	FID Corp
4968	99	FID Corp
9171	98	FID Corp
6628	99	FID Corp
4975	97	FID Corp
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8510	99	FID Corp
8756	95	FID Corp
8394	96	FID Corp

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3052	99	FID Corp
9122	96	FID Corp
8703	98	FID Corp
9065	99	FID Corp
8675	95	FID Corp
8674	96	FID Corp
6220	97	FID Corp
7979	95	FID Corp
5705	83	FID Corp
7537	96	FID Corp
6221	97	FID Corp
2799	91	FID Corp
8674	96	FID Corp
7771	96	FID Corp
7616	96	FID Corp
7536	96	FID Corp
7040	98	FID Corp
4996	68	FID Corp
4088	97	FID Corp
3640	95	FID Corp
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7673	72	HG
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7520	1	HG
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7245	90	HG
9495	100	HG
9229	100	HG
9065	99	HG
8394	96	HG
9495	100	HG
8755	94	HG
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7407	56	HY
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9438	53	HY
9540	53	HY
9541	53	HY
9705	36	HY
9723	35	HY
9714	69	HY
709	1	HY
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5968	94	HY
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5977	94	HY
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9756	11	HY
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306	0	HY
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8917	15	HY
9026	93	HY
9027	93	HY
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7737	1	HY
7738	1	HY
7796	2	HY
7797	2	HY
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8239	20	HY
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8702	2	HY
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709	1	HY
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2567	96	HY
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8679	93	HY
9191	93	HY
9639	44	HY
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6380	91	HY
6491	94	HY
7367	92	HY
7951	95	HY
7902	93	HY
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8294	85	HY
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8447	95	HY
8546	88	HY
8547	92	HY
8548	92	HY
8550	92	HY
8565	98	HY
8541	94	HY
8627	87	HY
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8915	91	HY
9190	99	HY
9735	92	HY
8645	79	HY
8018	89	HY
8627	87	HY
8192	90	HY
8447	95	HY
8607	97	HY
8916	86	HY
8414	75	HY
8018	89	HY
8986	80	HY
9433	89	HY
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8130	67	HY
8556	88	HY
8542	93	HY
8543	90	HY
8627	87	HY
8647	81	HY
8645	79	HY
8019	89	HY
8986	80	HY
9801	100	HY
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6029	84	HY
7473	78	HY
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7618	87	HY
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7952	95	HY
4592	95	HY
3537	94	HY
6491	94	HY
6490	94	HY
8733	97	HY

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3537	94	HY
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5861	99	HY
5864	100	HY
6749	96	HY
7386	95	HY
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7613	98	HY
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9500	97	HY
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8645	79	HY
7242	94	HY
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9250	97	HY
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7918	90	HY
7951	95	HY
7952	95	HY
8565	98	HY
8732	97	HY
8733	97	HY
3630	96	HY
5245	98	HY
5363	98	HY
6870	85	HY
7617	87	HY
7618	87	HY
7841	98	HY
9032	76	HY
9293	83	HY
9184	89	HY
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7107	86	HY
7109	91	HY
8129	68	HY
8598	95	HY
7601	96	HY
8541	94	HY
3849	94	HY
4488	95	HY
6404	97	HY
6784	84	HY

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3653	99	HY
5087	95	HY
5365	89	HY
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6029	84	HY
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8351	98	HY
7693	85	HY
8550	0	HY
7792	100	HY
4441	97	HY
4444	97	HY
4644	97	HY
4707	95	HY
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4709	96	HY
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6779	94	HY
6780	94	HY
6874	93	HY
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7110	96	HY
7211	97	HY
7111	96	HY
7249	93	HY
7250	93	HY
7273	94	HY
7411	89	HY
7413	92	HY
7420	87	HY
7601	96	HY
7607	97	HY
7549	97	HY
7968	90	HY
8542	93	HY
8629	94	HY
8630	94	HY
7295	94	HY
7268	94	HY
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7024	74	HY
5934	90	HY
7395	66	HY
7527	91	HY
7507	67	HY
7512	82	HY
7633	89	HY
7641	82	HY
7643	87	HY
8432	94	HY
8683	81	HY
8757	94	HY
9892	100	HY
5245	98	HY
4552	94	HY
4533	96	HY
4069	99	HY
5380	99	HY
6003	98	HY
6916	95	HY
6917	95	HY

6946	88	HY
6966	95	HY
7222	96	HY
7179	100	HY
7352	0	HY
7367	92	HY
7621	70	HY
7902	93	HY
8334	97	HY
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7671	97	HY
7673	72	HY
7664	86	HY
8396	91	HY
9395	96	HY
3964	81	HY
4592	95	HY
5178	96	HY
5179	96	HY
8825	100	HY
5360	88	HY
2190	0	HY
2026	0	HY
7303	96	HY
7475	97	HY
7812	100	HY
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4657	100	HY
6882	100	HY
6883	100	HY
7586	100	HY
7615	100	HY
7867	100	HY
8385	98	HY
7298	0.00	EMG
7491	0	EMG
7519	80	EMG
7871	63	EMG
8975	100	EMG
7875	68	EMG
7160	61	EMG
7609	61	EMG
8118	100	EMG
8146	100	EMG
8977	100	EMG
8978	100	EMG
4385	100	CDO
9396	100	CDO

EFF DATE	CURR CODE & DESCRIPTION	CURR CODE	USD TO CURR RATE	CURR TO USD RATE
31/07/2008	UTD ARAB EMIR DIRHA	AED	0.27225279	3.67305694
31/07/2008	ARGENTINA PESO	ARS	0.33044197	3.02624996
31/07/2008	AUSTRIA SCHILLING	ATS	0.11306215	8.84469294
31/07/2008	AUSTRALIAN DOLLAR	AUD	0.9433544	1.060047
31/07/2008	BANGLADESHITAKA	BDT	0.01459854	68.50000069
31/07/2008	BELGIUM FRANC	BEF	0.03856651	25.92923238
31/07/2008	BULGARIAN LEV NEW	BGN	0.79555064	1.25699101
31/07/2008	BRUNEI DOLLAR	BND	0.73072814	1.368498
31/07/2008	BRAZIL REAL	BRL	0.6410051	1.56004999
31/07/2008	CANADIAN DOLLARS	CAD	0.97675327	1.0238
31/07/2008	SWISS FRANC	CHF	0.95316709	1.049134
31/07/2008	CHILEAN PESO	CLP	0.00196754	508.2488793
31/07/2008	CHINESE YUAN	CNY	0.146473	6.82719682
31/07/2008	COLUMBIAN PESO	COP	0.00055409	1804.760959
31/07/2008	COSTA RICAN COLON	CRC	0.00181587	550.7002153
31/07/2008	CYPRUS POUND	CYP	2.65819588	0.376195
31/07/2008	CZECH KORUNA	CZK	0.06491345	15.4051279
31/07/2008	DEUTSCHE MARKS	DEM	0.79545256	1.25714599
31/07/2008	DANISH KRONER	DKK	0.20850013	4.79616008
31/07/2008	DOMINICAN PESO	DOP	0.02928258	34.14999635
31/07/2008	ESTONIAN KROON	EEK	0.099431	10.05722561
31/07/2008	EGYPTIAN POUND	EGP	0.18832424	5.3099909
31/07/2008	SPANISH PESETA	ESP	0.00935036	106.9477539
31/07/2008	EURO CURRENCY	EUR	1.555769	0.64276895
31/07/2008	FINLAND MARKKA	FIM	0.2616616	3.82173005
31/07/2008	FRENCH FRANC	FRF	0.23717551	4.21628692
31/07/2008	POUNDS STERLING	GBP	1.97925	0.50524188
31/07/2008	GEL GEORGIAN LARI	GEL	0.71068255	1.40709801
31/07/2008	GREECE DRACHMA	GRD	0.00456572	219.0235056
31/07/2008	GUATEMALA QUETZAL	GTQ	0.13477089	7.41999997
31/07/2008	HONG KONG DOLLAR	HKD	0.12814538	7.80363678
31/07/2008	HONDURAS LEMPIRA	HNL	0.05292125	18.89600113
31/07/2008	CROATIAN KUNA	HRK	0.21527863	4.6451429
31/07/2008	HUNGARIAN FORINT	HUF	0.0067363	148.4494455
31/07/2008	INDONESIAN RUPIAH	IDR	0.00010961	9122.99716
31/07/2008	IRELAND PUNT	IEP	1.975419	0.50622172
31/07/2008	ISRAELI SHEKEL	ILS	0.28686239	3.48599201
31/07/2008	INDIAN RUPEE	INR	0.02360719	42.35997592
31/07/2008	ICELAND KRONUR	ISK	0.01246028	80.25501835
31/07/2008	ITALIAN LIRA	ITL	0.00080349	1244.574278
31/07/2008	JORDAN DINAR	JOD	1.410928	0.70875339
31/07/2008	JAPAN YEN	JPY	0.00924257	108.1949975
31/07/2008	KENYAN SHILLING	KES	0.01485884	67.30000458
31/07/2008	KOREAN WON	KRW	0.00098649	1013.69502
31/07/2008	KUWAITI	KWD	3.75819757	0.266085
31/07/2008	KAZAKHSTAN TENGE	KZT	0.00832085	120.1800297
31/07/2008	LEBANESE POUNDS	LBP	0.000663	1508.295626
31/07/2008	SRI LANKAN RUPEES	LKR	0.00929973	107.5300036
31/07/2008	LITHUANIAN LIT	LTL	0.4505566	2.21947698
31/07/2008	LUXEMBOURG FRANC	LUF	0.03856651	25.92923238
31/07/2008	LATVIAN LATS	LVL	2.21021828	0.452444
31/07/2008	MOROCCO DIRHAM	MAD	0.1357883	7.36440474
31/07/2008	MOP MACAU PATACA	MOP	0.12441268	8.03776593
31/07/2008	MAURITIUS RUPEE	MUR	0.03755867	26.62501095
31/07/2008	MEXICAN NUEVO PESO	MXN	0.09966115	10.03400021
31/07/2008	MALAYSIA RINGGIT	MYR	0.30646616	3.263003
31/07/2008	NIGERIAN NAIRA	NGN	0.00849077	117.7750151
31/07/2008	NICARAGUA CORDOBAO	NIO	0.05149331	19.41999844
31/07/2008	NETHERLANDS GUILDER	NLG	0.70597737	1.416476
31/07/2008	NORWAY KRONE	NOK	0.19401371	5.15427492
31/07/2008	NEW ZEALAND DOLLAR	NZD	0.73470203	1.36109601
31/07/2008	OMANI RIAL	OMR	2.59812467	0.384893
31/07/2008	PERUVIAN NEW SOL	PEN	0.35354428	2.82850001
31/07/2008	PHILLIPINES PESO	PHP	0.02265262	44.14500398
31/07/2008	PAKISTANI RUPEE	PKR	0.013976	71.55123068
31/07/2008	POLISH ZLOTY (NEW)	PLN	0.4851105	2.06138601
31/07/2008	PORTUGUESE ESCUDO	PTE	0.00776014	128.8636545
31/07/2008	QAR QATARI RIYAL	QAR	0.27468415	3.64054497
31/07/2008	ROMANIAN LEU	ROL	0.00004408	22683.60678
31/07/2008	ROMANIAN LEU(NEW)	RON	0.44084733	2.26835898
31/07/2008	RUSSIAN RUBLE	RUB	0.0426286	23.45842932
31/07/2008	SAUDI ARABIA RIYAL	SAR	0.26664292	3.75033397
31/07/2008	SWEDISH KRONA	SEK	0.16487774	6.06510012

31/07/2008	SINGAPORE DOLLAR	SGD	0.73072814	1.368498
31/07/2008	SLOVAK KORUNA	SKK	0.05120547	19.52916358
31/07/2008	EL SALVADOR COLON	SVC	0.11425957	8.75200213
31/07/2008	THAILAND BAHT	THB	0.02985967	33.48998834
31/07/2008	TURKISH LIRA	TRL	0.00000085	1178550.383
31/07/2008	TURKISH LIRE - NEW	TRX	0.00084853	1178.508715
31/07/2008	TURKISH LIRE - NEW	TRY	0.84853555	1.17850101
31/07/2008	TTD TRINIDAD & TOBA	TTD	0.16063256	6.22538793
31/07/2008	TAIWAN DOLLAR	TWD	0.03277561	30.51049241
31/07/2008	UKRAINE HRYVNIA	UAH	0.21350446	4.68374291
31/07/2008	U.S. DOLLAR	USD	1	1
31/07/2008	URUGUAYAN PESO	UYU	0.05221924	19.15002976
31/07/2008	VENEZUELA BOLIVAR	VEB	0.0004657	2147.305132
31/07/2008	VENEZUELA BOLIVAR F	VEF	0.46570111	2.14730001
31/07/2008	VIET NAM DONG VND	VND	0.00005965	16764.99335
31/07/2008	EUR. CURRENCY UNIT	XEU	1.555769	0.64276895
31/07/2008	SOUTH AFRICA RAND	ZAR	0.13530604	7.39065307